

Optimization Report - 08-11-2021 08:46

General Information

Broker: Fondex

Asset: USDCHF (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

18 8 21

Performance and Statistics

Initial Balance: 10000€

Total Trades: 207

Net Profit/Loss: 6434.89€

Winning Trades: 125 (60.39%)

Costs in Commissions: 0€

Losing Trades: 82 (39.61%)

Expected Value: 31.09€

Expectation Value: 0.15

Avg. Winning Trade: 190.75€

Profit Factor: 1.37

Avg. Losing Trade: -212.3€

Sharpe Ratio: 0.122

Max. Winning Streak: 14

Sortino Ratio: 0.156

Max. Losing Streak: 5

Max. Balance Drawdown: 2095.1€ (11.96%)

Best Winning Trade: 700.73€

Max. Equity Drawdown: 2238.45€ (12.69%)

Worst Losing Trade: -347.43€

Avg. Holding Time: 8 Days 19 Hours 40 Minutes

Performance Chart

