

Optimization Report - 08-11-2021 08:49

General Information

Broker: Fondex

Asset: GBPJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 07-11-2021

Duration: 3873 Days

Indicators and Parameters

Moving Average Convergence Divergence (Confirmation)

26 12 25

Performance and Statistics

Initial Balance: 10000€

Total Trades: 146

Net Profit/Loss: 6528.46€

Winning Trades: 95 (65.07%)

Costs in Commissions: 0€

Losing Trades: 51 (34.93%)

Expected Value: 44.71€

Expectation Value: 0.22

Avg. Winning Trade: 179.75€

Profit Factor: 1.62

Avg. Losing Trade: -206.83€

Sharpe Ratio: 0.177

Max. Winning Streak: 8

Sortino Ratio: 0.237

Max. Losing Streak: 3

Max. Balance Drawdown: 1122.58€ (8.35%)

Best Winning Trade: 681.43€

Max. Equity Drawdown: 1465.62€ (8.95%)

Worst Losing Trade: -341.32€

Avg. Holding Time: 8 Days 16 Hours 33 Minutes

Performance Chart

