

Optimization Report - 08-10-2021 09:52

General Information

Broker: Fondex

Asset: EURCHF (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

VIDYA 25 45

Performance and Statistics

Initial Balance: 10000€

Total Trades: 129

Net Profit/Loss: 5445.53€

Winning Trades: 89 (68.99%)

Costs in Commissions: 0€

Losing Trades: 40 (31.01%)

Expected Value: 42.21€

Expectation Value: 0.21

Avg. Winning Trade: 150.01€

Profit Factor: 1.69

Avg. Losing Trade: -197.64€

Sharpe Ratio: 0.199

Max. Winning Streak: 12

Sortino Ratio: 0.251

Max. Losing Streak: 4

Max. Balance Drawdown: 1237.45€ (10.39%)

Best Winning Trade: 712.79€

Max. Equity Drawdown: 1318.16€ (10.99%)

Worst Losing Trade: -309.15€

Avg. Holding Time: 8 Days 6 Hours 45 Minutes

Performance Chart

