

Optimization Report - 07-10-2021 11:27

General Information

Broker: Fondex

Asset: EURNZD (Daily)

Trust: High

Start: 11-01-2012

Stop: 07-10-2021

Duration: 3557 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Triangular 30 40

Performance and Statistics

Initial Balance: 10000€

Total Trades: 37

Net Profit/Loss: 2944.21€

Winning Trades: 30 (81.08%)

Costs in Commissions: 0€

Losing Trades: 7 (18.92%)

Expected Value: 79.58€

Expectation Value: 0.36

Avg. Winning Trade: 149.58€

Profit Factor: 2.91

Avg. Losing Trade: -220.44€

Sharpe Ratio: 0.398

Max. Winning Streak: 11

Sortino Ratio: 0.509

Max. Losing Streak: 2

Max. Balance Drawdown: 466.66€ (3.86%)

Best Winning Trade: 437.86€

Max. Equity Drawdown: 622.31€ (5.08%)

Worst Losing Trade: -245.03€

Avg. Holding Time: 8 Days 21 Hours 10 Minutes

Performance Chart

