

Optimization Report - 07-10-2021 11:50

General Information

Broker: Fondex

Asset: NZDJPY (Daily)

Trust: High

Start: 23-11-2011

Stop: 07-10-2021

Duration: 3606 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

TimeSeries 30 45

Performance and Statistics

Initial Balance: 10000€

Total Trades: 116

Net Profit/Loss: 4680.95€

Winning Trades: 74 (63.79%)

Costs in Commissions: 0€

Losing Trades: 42 (36.21%)

Expected Value: 40.36€

Expectation Value: 0.18

Avg. Winning Trade: 190.01€

Profit Factor: 1.5

Avg. Losing Trade: -223.32€

Sharpe Ratio: 0.144

Max. Winning Streak: 9

Sortino Ratio: 0.204

Max. Losing Streak: 3

Max. Balance Drawdown: 1461.92€ (9.46%)

Best Winning Trade: 825.39€

Max. Equity Drawdown: 1614.6€ (10.35%)

Worst Losing Trade: -306.83€

Avg. Holding Time: 8 Days 7 Hours 9 Minutes

Performance Chart

