

Optimization Report - 08-10-2021 12:12

General Information

Broker: Fondex

Asset: AUDNZD (Daily)

Trust: High

Start: 27-12-2011

Stop: 07-10-2021

Duration: 3572 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

TimeSeries 20 60

Performance and Statistics

Initial Balance: 10000€

Total Trades: 98

Net Profit/Loss: 5325.69€

Winning Trades: 72 (73.47%)

Costs in Commissions: 0€

Losing Trades: 26 (26.53%)

Expected Value: 54.34€

Expectation Value: 0.23

Avg. Winning Trade: 160.53€

Profit Factor: 1.85

Avg. Losing Trade: -239.71€

Sharpe Ratio: 0.237

Max. Winning Streak: 11

Sortino Ratio: 0.285

Max. Losing Streak: 3

Max. Balance Drawdown: 706.69€ (5.89%)

Best Winning Trade: 522.01€

Max. Equity Drawdown: 1069.4€ (7.62%)

Worst Losing Trade: -317.08€

Avg. Holding Time: 9 Days 13 Hours 19 Minutes

Performance Chart

