

Optimization Report - 08-10-2021 10:10

General Information

Broker: Fondex

Asset: EURCAD (Daily)

Trust: Medium

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Triangular 30 60

Performance and Statistics

Initial Balance: 10000€

Total Trades: 34

Net Profit/Loss: 1943.96€

Winning Trades: 26 (76.47%)

Costs in Commissions: 0€

Losing Trades: 8 (23.53%)

Expected Value: 57.17€

Expectation Value: 0.26

Avg. Winning Trade: 143.6€

Profit Factor: 2.09

Avg. Losing Trade: -223.72€

Sharpe Ratio: 0.273

Max. Winning Streak: 7

Sortino Ratio: 0.343

Max. Losing Streak: 1

Max. Balance Drawdown: 459.46€ (3.8%)

Best Winning Trade: 415.25€

Max. Equity Drawdown: 541.79€ (4.68%)

Worst Losing Trade: -239.28€

Avg. Holding Time: 8 Days 23 Hours 38 Minutes

Performance Chart

