

Optimization Report - 08-10-2021 09:35

General Information

Broker: Fondex

Asset: USDCAD (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Triangular 25 35

Performance and Statistics

Initial Balance: 10000€

Total Trades: 51

Net Profit/Loss: 3720.59€

Winning Trades: 35 (68.63%)

Costs in Commissions: 0€

Losing Trades: 16 (31.37%)

Expected Value: 72.95€

Expectation Value: 0.34

Avg. Winning Trade: 203.68€

Profit Factor: 2.09

Avg. Losing Trade: -213.02€

Sharpe Ratio: 0.281

Max. Winning Streak: 5

Sortino Ratio: 0.383

Max. Losing Streak: 2

Max. Balance Drawdown: 588.67€ (5.34%)

Best Winning Trade: 634.07€

Max. Equity Drawdown: 747.74€ (6.72%)

Worst Losing Trade: -258.11€

Avg. Holding Time: 10 Days 15 Hours 7 Minutes

Performance Chart

