

Optimization Report - 09-10-2021 01:16

General Information

Broker: Fondex

Asset: GBPNZD (Daily)

Trust: High

Start: 30-11-2011

Stop: 08-10-2021

Duration: 3600 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

VIDYA 15 125

Performance and Statistics

Initial Balance: 10000€

Total Trades: 70

Net Profit/Loss: 5342.32€

Winning Trades: 57 (81.43%)

Costs in Commissions: 0€

Losing Trades: 13 (18.57%)

Expected Value: 76.32€

Expectation Value: 0.37

Avg. Winning Trade: 140.33€

Profit Factor: 3.01

Avg. Losing Trade: -204.36€

Sharpe Ratio: 0.424

Max. Winning Streak: 12

Sortino Ratio: 0.523

Max. Losing Streak: 2

Max. Balance Drawdown: 482.59€ (4.6%)

Best Winning Trade: 378.43€

Max. Equity Drawdown: 577.99€ (5.24%)

Worst Losing Trade: -268.93€

Avg. Holding Time: 8 Days 19 Hours 22 Minutes

Performance Chart

