

Optimization Report - 07-10-2021 11:16

General Information

Broker: Fondex

Asset: NZDCHF (Daily)

Trust: High

Start: 21-11-2011

Stop: 07-10-2021

Duration: 3607 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Triangular 30 50

Performance and Statistics

Initial Balance: 10000€

Total Trades: 39

Net Profit/Loss: 2452.53€

Winning Trades: 31 (79.49%)

Costs in Commissions: 0€

Losing Trades: 8 (20.51%)

Expected Value: 62.89€

Expectation Value: 0.32

Avg. Winning Trade: 129.64€

Profit Factor: 2.56

Avg. Losing Trade: -195.79€

Sharpe Ratio: 0.349

Max. Winning Streak: 9

Sortino Ratio: 0.437

Max. Losing Streak: 2

Max. Balance Drawdown: 408.05€ (3.99%)

Best Winning Trade: 389.32€

Max. Equity Drawdown: 538.22€ (5.21%)

Worst Losing Trade: -244.8€

Avg. Holding Time: 9 Days 14 Hours 58 Minutes

Performance Chart

