

Optimization Report - 08-10-2021 07:50

General Information

Broker: Fondex

Asset: EURUSD (Daily)

Trust: Medium

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

TimeSeries 30 55

Performance and Statistics

Initial Balance: 10000€

Total Trades: 108

Net Profit/Loss: 5469.37€

Winning Trades: 80 (74.07%)

Costs in Commissions: 0€

Losing Trades: 28 (25.93%)

Expected Value: 50.64€

Expectation Value: 0.2

Avg. Winning Trade: 158.32€

Profit Factor: 1.77

Avg. Losing Trade: -257.01€

Sharpe Ratio: 0.22

Max. Winning Streak: 19

Sortino Ratio: 0.265

Max. Losing Streak: 3

Max. Balance Drawdown: 1102.95€ (7.87%)

Best Winning Trade: 520.59€

Max. Equity Drawdown: 1252.34€ (8.85%)

Worst Losing Trade: -300.13€

Avg. Holding Time: 8 Days 20 Hours 53 Minutes

Performance Chart

