

# Optimization Report - 09-10-2021 12:24

## General Information

Broker: Fondex

Asset: AUDCAD (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

## Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Weighted 30 55

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 67

Net Profit/Loss: 3277.15€

Winning Trades: 52 (77.61%)

Costs in Commissions: 0€

Losing Trades: 15 (22.39%)

Expected Value: 48.91€

Expectation Value: 0.21

Avg. Winning Trade: 131.47€

Profit Factor: 1.92

Avg. Losing Trade: -237.28€

Sharpe Ratio: 0.246

Max. Winning Streak: 7

Sortino Ratio: 0.291

Max. Losing Streak: 2

Max. Balance Drawdown: 744.61€ (6.1%)

Best Winning Trade: 322.66€

Max. Equity Drawdown: 837.51€ (6.81%)

Worst Losing Trade: -269.42€

Avg. Holding Time: 9 Days 12 Hours 7 Minutes

## Performance Chart

