

Optimization Report - 08-10-2021 09:08

General Information

Broker: Fondex

Asset: USDJPY (Daily)

Trust: Medium

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Triangular 10 55

Performance and Statistics

Initial Balance: 10000€

Total Trades: 40

Net Profit/Loss: 2407.25€

Winning Trades: 29 (72.5%)

Costs in Commissions: 0€

Losing Trades: 11 (27.5%)

Expected Value: 60.18€

Expectation Value: 0.33

Avg. Winning Trade: 152.84€

Profit Factor: 2.23

Avg. Losing Trade: -184.11€

Sharpe Ratio: 0.287

Max. Winning Streak: 9

Sortino Ratio: 0.393

Max. Losing Streak: 2

Max. Balance Drawdown: 658.99€ (6.4%)

Best Winning Trade: 508.57€

Max. Equity Drawdown: 758.1€ (7.29%)

Worst Losing Trade: -241.98€

Avg. Holding Time: 9 Days 1 Hours 29 Minutes

Performance Chart

