

Optimization Report - 08-10-2021 10:04

General Information

Broker: Fondex

Asset: CADJPY (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

WilderSmoothing 20 65

Performance and Statistics

Initial Balance: 10000€

Total Trades: 19

Net Profit/Loss: 3258.08€

Winning Trades: 18 (94.74%)

Costs in Commissions: 0€

Losing Trades: 1 (5.26%)

Expected Value: 171.47€

Expectation Value: 0.65

Avg. Winning Trade: 195.58€

Profit Factor: 13.74

Avg. Losing Trade: -262.44€

Sharpe Ratio: 0.63

Max. Winning Streak: 18

Sortino Ratio: 1.527

Max. Losing Streak: 1

Max. Balance Drawdown: 262.44€ (1.94%)

Best Winning Trade: 819.22€

Max. Equity Drawdown: 355.81€ (2.61%)

Worst Losing Trade: -262.44€

Avg. Holding Time: 11 Days 17 Hours 26 Minutes

Performance Chart

