

Optimization Report - 08-10-2021 10:07

General Information

Broker: Fondex

Asset: GBPAUD (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Weighted 25 30

Performance and Statistics

Initial Balance: 10000€

Total Trades: 84

Net Profit/Loss: 5909.01€

Winning Trades: 62 (73.81%)

Costs in Commissions: 0€

Losing Trades: 22 (26.19%)

Expected Value: 70.34€

Expectation Value: 0.29

Avg. Winning Trade: 182.38€

Profit Factor: 2.09

Avg. Losing Trade: -245.4€

Sharpe Ratio: 0.274

Max. Winning Streak: 9

Sortino Ratio: 0.353

Max. Losing Streak: 4

Max. Balance Drawdown: 1038.56€ (6.13%)

Best Winning Trade: 693.52€

Max. Equity Drawdown: 1185.88€ (6.94%)

Worst Losing Trade: -329.22€

Avg. Holding Time: 9 Days 8 Hours 31 Minutes

Performance Chart

