

Optimization Report - 08-10-2021 09:54

General Information

Broker: Fondex

Asset: NZDUSD (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Exponential 10 60

Performance and Statistics

Initial Balance: 10000€

Total Trades: 67

Net Profit/Loss: 6375.23€

Winning Trades: 55 (82.09%)

Costs in Commissions: 0€

Losing Trades: 12 (17.91%)

Expected Value: 95.16€

Expectation Value: 0.42

Avg. Winning Trade: 165.79€

Profit Factor: 3.32

Avg. Losing Trade: -228.58€

Sharpe Ratio: 0.426

Max. Winning Streak: 11

Sortino Ratio: 0.561

Max. Losing Streak: 1

Max. Balance Drawdown: 396.05€ (3.16%)

Best Winning Trade: 481.82€

Max. Equity Drawdown: 520.79€ (4.1%)

Worst Losing Trade: -327.58€

Avg. Holding Time: 10 Days 3 Hours 10 Minutes

Performance Chart

