

Optimization Report - 07-10-2021 11:12

General Information

Broker: Fondex

Asset: NZDCAD (Daily)

Trust: High

Start: 22-11-2011

Stop: 03-10-2021

Duration: 3603 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Triangular 15 50

Performance and Statistics

Initial Balance: 10000€

Total Trades: 32

Net Profit/Loss: 1875.04€

Winning Trades: 25 (78.12%)

Costs in Commissions: 0€

Losing Trades: 7 (21.88%)

Expected Value: 58.6€

Expectation Value: 0.26

Avg. Winning Trade: 137.58€

Profit Factor: 2.2

Avg. Losing Trade: -223.49€

Sharpe Ratio: 0.307

Max. Winning Streak: 15

Sortino Ratio: 0.362

Max. Losing Streak: 2

Max. Balance Drawdown: 486.56€ (3.94%)

Best Winning Trade: 355.19€

Max. Equity Drawdown: 631.96€ (5.36%)

Worst Losing Trade: -245.03€

Avg. Holding Time: 11 Days 6 Hours 19 Minutes

Performance Chart

