

Optimization Report - 08-10-2021 09:28

General Information

Broker: Fondex

Asset: USDCHF (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

TimeSeries 25 65

Performance and Statistics

Initial Balance: 10000€

Total Trades: 111

Net Profit/Loss: 7357.05€

Winning Trades: 82 (73.87%)

Costs in Commissions: 0€

Losing Trades: 29 (26.13%)

Expected Value: 66.28€

Expectation Value: 0.29

Avg. Winning Trade: 171.38€

Profit Factor: 2.1

Avg. Losing Trade: -230.89€

Sharpe Ratio: 0.283

Max. Winning Streak: 13

Sortino Ratio: 0.353

Max. Losing Streak: 5

Max. Balance Drawdown: 1191.88€ (9.44%)

Best Winning Trade: 621.88€

Max. Equity Drawdown: 1465.87€ (11.5%)

Worst Losing Trade: -349.22€

Avg. Holding Time: 9 Days 23 Hours 39 Minutes

Performance Chart

