

Optimization Report - 09-10-2021 12:39

General Information

Broker: Fondex

Asset: AUDCHF (Daily)

Trust: Medium

Start: 28-11-2011

Stop: 08-10-2021

Duration: 3602 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Exponential 10 40

Performance and Statistics

Initial Balance: 10000€

Total Trades: 83

Net Profit/Loss: 2643.34€

Winning Trades: 54 (65.06%)

Costs in Commissions: 0€

Losing Trades: 29 (34.94%)

Expected Value: 31.85€

Expectation Value: 0.15

Avg. Winning Trade: 160.53€

Profit Factor: 1.44

Avg. Losing Trade: -207.77€

Sharpe Ratio: 0.141

Max. Winning Streak: 8

Sortino Ratio: 0.182

Max. Losing Streak: 3

Max. Balance Drawdown: 987.52€ (8.59%)

Best Winning Trade: 616.96€

Max. Equity Drawdown: 1081.39€ (9.32%)

Worst Losing Trade: -266.64€

Avg. Holding Time: 9 Days 20 Hours 15 Minutes

Performance Chart

