

Optimization Report - 08-10-2021 12:33

General Information

Broker: Fondex

Asset: CADCHF (Daily)

Trust: Medium

Start: 19-12-2011

Stop: 07-10-2021

Duration: 3580 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

TimeSeries 20 30

Performance and Statistics

Initial Balance: 10000€

Total Trades: 184

Net Profit/Loss: 3503.05€

Winning Trades: 115 (62.5%)

Costs in Commissions: 0€

Losing Trades: 69 (37.5%)

Expected Value: 19.04€

Expectation Value: 0.1

Avg. Winning Trade: 150.36€

Profit Factor: 1.25

Avg. Losing Trade: -199.83€

Sharpe Ratio: 0.084

Max. Winning Streak: 7

Sortino Ratio: 0.108

Max. Losing Streak: 5

Max. Balance Drawdown: 1950.68€ (13.99%)

Best Winning Trade: 649.22€

Max. Equity Drawdown: 2101.2€ (14.93%)

Worst Losing Trade: -304.17€

Avg. Holding Time: 8 Days 13 Hours 40 Minutes

Performance Chart

