

Optimization Report - 08-10-2021 09:47

General Information

Broker: Fondex

Asset: AUDJPY (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Exponential 30 55

Performance and Statistics

Initial Balance: 10000€

Total Trades: 45

Net Profit/Loss: 4639.89€

Winning Trades: 37 (82.22%)

Costs in Commissions: 0€

Losing Trades: 8 (17.78%)

Expected Value: 103.11€

Expectation Value: 0.5

Avg. Winning Trade: 169.96€

Profit Factor: 3.79

Avg. Losing Trade: -206.08€

Sharpe Ratio: 0.493

Max. Winning Streak: 12

Sortino Ratio: 0.673

Max. Losing Streak: 3

Max. Balance Drawdown: 605.09€ (5.29%)

Best Winning Trade: 563.28€

Max. Equity Drawdown: 747.81€ (6.5%)

Worst Losing Trade: -275.16€

Avg. Holding Time: 9 Days 1 Hours 18 Minutes

Performance Chart

