

Optimization Report - 08-10-2021 09:16

General Information

Broker: Fondex

Asset: AUDUSD (Daily)

Trust: Medium

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Triangular 10 45

Performance and Statistics

Initial Balance: 10000€

Total Trades: 49

Net Profit/Loss: 2361.98€

Winning Trades: 34 (69.39%)

Costs in Commissions: 0€

Losing Trades: 15 (30.61%)

Expected Value: 48.2€

Expectation Value: 0.23

Avg. Winning Trade: 162.5€

Profit Factor: 1.75

Avg. Losing Trade: -210.88€

Sharpe Ratio: 0.211

Max. Winning Streak: 6

Sortino Ratio: 0.278

Max. Losing Streak: 3

Max. Balance Drawdown: 1042.77€ (9.76%)

Best Winning Trade: 550.18€

Max. Equity Drawdown: 1161.32€ (10.75%)

Worst Losing Trade: -248.82€

Avg. Holding Time: 9 Days 10 Hours 24 Minutes

Performance Chart

