

# Optimization Report - 08-10-2021 09:42

## General Information

Broker: Fondex

Asset: EURGBP (Daily)

Trust: Low

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

## Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Triangular 15 60

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 31

Net Profit/Loss: 900.97€

Winning Trades: 24 (77.42%)

Costs in Commissions: 0€

Losing Trades: 7 (22.58%)

Expected Value: 29.06€

Expectation Value: 0.14

Avg. Winning Trade: 98€

Profit Factor: 1.62

Avg. Losing Trade: -207.29€

Sharpe Ratio: 0.176

Max. Winning Streak: 15

Sortino Ratio: 0.203

Max. Losing Streak: 2

Max. Balance Drawdown: 432.86€ (3.88%)

Best Winning Trade: 199.07€

Max. Equity Drawdown: 537.81€ (4.78%)

Worst Losing Trade: -222.13€

Avg. Holding Time: 7 Days 17 Hours 29 Minutes

## Performance Chart

