

Optimization Report - 08-10-2021 09:39

General Information

Broker: Fondex

Asset: GBPJPY (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Weighted 5 65

Performance and Statistics

Initial Balance: 10000€

Total Trades: 109

Net Profit/Loss: 4317.96€

Winning Trades: 73 (66.97%)

Costs in Commissions: 0€

Losing Trades: 36 (33.03%)

Expected Value: 39.62€

Expectation Value: 0.22

Avg. Winning Trade: 148.68€

Profit Factor: 1.66

Avg. Losing Trade: -181.54€

Sharpe Ratio: 0.189

Max. Winning Streak: 10

Sortino Ratio: 0.254

Max. Losing Streak: 3

Max. Balance Drawdown: 1499.83€ (14.46%)

Best Winning Trade: 614.36€

Max. Equity Drawdown: 1607.52€ (15.41%)

Worst Losing Trade: -278.95€

Avg. Holding Time: 7 Days 21 Hours 1 Minutes

Performance Chart

