

Optimization Report - 08-10-2021 09:59

General Information

Broker: Fondex

Asset: CHFJPY (Daily)

Trust: Medium

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Simple 25 30

Performance and Statistics

Initial Balance: 10000€

Total Trades: 145

Net Profit/Loss: 7490.89€

Winning Trades: 96 (66.21%)

Costs in Commissions: 0€

Losing Trades: 49 (33.79%)

Expected Value: 51.66€

Expectation Value: 0.23

Avg. Winning Trade: 191.08€

Profit Factor: 1.69

Avg. Losing Trade: -221.49€

Sharpe Ratio: 0.193

Max. Winning Streak: 9

Sortino Ratio: 0.252

Max. Losing Streak: 3

Max. Balance Drawdown: 1448.47€ (8.03%)

Best Winning Trade: 763.74€

Max. Equity Drawdown: 1621.15€ (8.9%)

Worst Losing Trade: -357.96€

Avg. Holding Time: 7 Days 20 Hours 32 Minutes

Performance Chart

