

Optimization Report - 08-10-2021 10:01

General Information

Broker: Fondex

Asset: EURAUD (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Weighted 15 40

Performance and Statistics

Initial Balance: 10000€

Total Trades: 90

Net Profit/Loss: 5814.52€

Winning Trades: 64 (71.11%)

Costs in Commissions: 0€

Losing Trades: 26 (28.89%)

Expected Value: 64.61€

Expectation Value: 0.23

Avg. Winning Trade: 203.26€

Profit Factor: 1.82

Avg. Losing Trade: -276.69€

Sharpe Ratio: 0.221

Max. Winning Streak: 16

Sortino Ratio: 0.293

Max. Losing Streak: 3

Max. Balance Drawdown: 1058.36€ (6.89%)

Best Winning Trade: 740.74€

Max. Equity Drawdown: 1318.65€ (9.15%)

Worst Losing Trade: -333.74€

Avg. Holding Time: 10 Days 13 Hours 24 Minutes

Performance Chart

