

Optimization Report - 08-10-2021 09:12

General Information

Broker: Fondex

Asset: EURJPY (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Exponential 30 55

Performance and Statistics

Initial Balance: 10000€

Total Trades: 29

Net Profit/Loss: 1601.77€

Winning Trades: 21 (72.41%)

Costs in Commissions: 0€

Losing Trades: 8 (27.59%)

Expected Value: 55.23€

Expectation Value: 0.26

Avg. Winning Trade: 158.04€

Profit Factor: 1.93

Avg. Losing Trade: -214.63€

Sharpe Ratio: 0.263

Max. Winning Streak: 4

Sortino Ratio: 0.321

Max. Losing Streak: 2

Max. Balance Drawdown: 503.8€ (4.71%)

Best Winning Trade: 387.6€

Max. Equity Drawdown: 624.81€ (5.77%)

Worst Losing Trade: -230.1€

Avg. Holding Time: 8 Days 4 Hours 53 Minutes

Performance Chart

