

Optimization Report - 09-10-2021 12:35

General Information

Broker: Fondex

Asset: GBPCAD (Daily)

Trust: High

Start: 13-12-2011

Stop: 08-10-2021

Duration: 3587 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Triangular 25 65

Performance and Statistics

Initial Balance: 10000€

Total Trades: 24

Net Profit/Loss: 1951.68€

Winning Trades: 18 (75%)

Costs in Commissions: 0€

Losing Trades: 6 (25%)

Expected Value: 81.32€

Expectation Value: 0.35

Avg. Winning Trade: 185.45€

Profit Factor: 2.41

Avg. Losing Trade: -231.07€

Sharpe Ratio: 0.34

Max. Winning Streak: 8

Sortino Ratio: 0.437

Max. Losing Streak: 2

Max. Balance Drawdown: 471.41€ (3.9%)

Best Winning Trade: 514.14€

Max. Equity Drawdown: 596.8€ (4.87%)

Worst Losing Trade: -241.26€

Avg. Holding Time: 11 Days 9 Hours 47 Minutes

Performance Chart

