

Optimization Report - 08-10-2021 09:02

General Information

Broker: Fondex

Asset: GBPUSD (Daily)

Trust: High

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

TimeSeries 10 45

Performance and Statistics

Initial Balance: 10000€

Total Trades: 199

Net Profit/Loss: 10052.28€

Winning Trades: 126 (63.32%)

Costs in Commissions: 0€

Losing Trades: 73 (36.68%)

Expected Value: 50.52€

Expectation Value: 0.23

Avg. Winning Trade: 206.95€

Profit Factor: 1.63

Avg. Losing Trade: -219.49€

Sharpe Ratio: 0.176

Max. Winning Streak: 16

Sortino Ratio: 0.241

Max. Losing Streak: 7

Max. Balance Drawdown: 1290.51€ (9.25%)

Best Winning Trade: 904.08€

Max. Equity Drawdown: 1573.52€ (10.73%)

Worst Losing Trade: -403.02€

Avg. Holding Time: 8 Days 14 Hours 39 Minutes

Performance Chart

