

Optimization Report - 09-10-2021 12:29

General Information

Broker: Fondex

Asset: GBPCHF (Daily)

Trust: Low

Start: 08-02-2011

Stop: 08-10-2021

Duration: 3895 Days

Indicators and Parameters

Short & Long Moving Averages

(Confirmation)

Weighted 30 40

Performance and Statistics

Initial Balance: 10000€

Total Trades: 67

Net Profit/Loss: 3125.34€

Winning Trades: 47 (70.15%)

Costs in Commissions: 0€

Losing Trades: 20 (29.85%)

Expected Value: 46.64€

Expectation Value: 0.21

Avg. Winning Trade: 160.67€

Profit Factor: 1.71

Avg. Losing Trade: -221.32€

Sharpe Ratio: 0.2

Max. Winning Streak: 7

Sortino Ratio: 0.259

Max. Losing Streak: 3

Max. Balance Drawdown: 827.03€ (6.19%)

Best Winning Trade: 578.74€

Max. Equity Drawdown: 1050.24€ (7.81%)

Worst Losing Trade: -272.68€

Avg. Holding Time: 11 Days 23 Hours 52 Minutes

Performance Chart

