

Optimization Report - 30-10-2021 03:24

General Information

Broker: Fondex

Asset: NZDCAD (Daily)

Trust: Medium

Start: 01-02-2012

Stop: 29-10-2021

Duration: 3558 Days

Indicators and Parameters

SuperTrend

(Confirmation)

22 5

Performance and Statistics

Initial Balance: 10000€

Total Trades: 29

Net Profit/Loss: 1508.27€

Winning Trades: 23 (79.31%)

Costs in Commissions: 0€

Losing Trades: 6 (20.69%)

Expected Value: 52.01€

Expectation Value: 0.26

Avg. Winning Trade: 118.23€

Profit Factor: 2.25

Avg. Losing Trade: -201.83€

Sharpe Ratio: 0.311

Max. Winning Streak: 10

Sortino Ratio: 0.366

Max. Losing Streak: 3

Max. Balance Drawdown: 599.98€ (5.76%)

Best Winning Trade: 325.87€

Max. Equity Drawdown: 667.81€ (6.37%)

Worst Losing Trade: -213.25€

Avg. Holding Time: 9 Days 18 Hours 36 Minutes

Performance Chart

