

Optimization Report - 29-10-2021 12:09

General Information

Broker: Fondex

Asset: USDCAD (Daily)

Trust: High

Start: 01-04-2011

Stop: 24-10-2021

Duration: 3859 Days

Indicators and Parameters

SuperTrend

(Confirmation)

8 3.4

Performance and Statistics

Initial Balance: 10000€

Total Trades: 56

Net Profit/Loss: 1872.97€

Winning Trades: 42 (75%)

Costs in Commissions: 0€

Losing Trades: 14 (25%)

Expected Value: 33.45€

Expectation Value: 0.15

Avg. Winning Trade: 119.27€

Profit Factor: 1.62

Avg. Losing Trade: -224.02€

Sharpe Ratio: 0.183

Max. Winning Streak: 14

Sortino Ratio: 0.214

Max. Losing Streak: 4

Max. Balance Drawdown: 892.19€ (7.54%)

Best Winning Trade: 294.11€

Max. Equity Drawdown: 997.14€ (8.35%)

Worst Losing Trade: -238.76€

Avg. Holding Time: 10 Days 5 Hours 15 Minutes

Performance Chart

