

Optimization Report - 29-10-2021 12:07

General Information

Broker: Fondex

Asset: GBPJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 24-10-2021

Duration: 3859 Days

Indicators and Parameters

SuperTrend

(Confirmation)

12 1.6

Performance and Statistics

Initial Balance: 10000€

Total Trades: 172

Net Profit/Loss: 8367.98€

Winning Trades: 120 (69.77%)

Costs in Commissions: 0€

Losing Trades: 52 (30.23%)

Expected Value: 48.65€

Expectation Value: 0.19

Avg. Winning Trade: 179.99€

Profit Factor: 1.63

Avg. Losing Trade: -254.44€

Sharpe Ratio: 0.178

Max. Winning Streak: 17

Sortino Ratio: 0.232

Max. Losing Streak: 4

Max. Balance Drawdown: 1407.32€ (12.65%)

Best Winning Trade: 899.1€

Max. Equity Drawdown: 1680.29€ (13.55%)

Worst Losing Trade: -355.65€

Avg. Holding Time: 9 Days 3 Hours 10 Minutes

Performance Chart

