

# Optimization Report - 28-10-2021 11:56

## General Information

Broker: Fondex

Asset: USDJPY (Daily)

Trust: Low

Start: 01-04-2011

Stop: 24-10-2021

Duration: 3859 Days

## Indicators and Parameters

SuperTrend

(Confirmation)

4 4

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 64

Net Profit/Loss: 1863.73€

Winning Trades: 46 (71.88%)

Costs in Commissions: 0€

Losing Trades: 18 (28.12%)

Expected Value: 29.12€

Expectation Value: 0.14

Avg. Winning Trade: 123.33€

Profit Factor: 1.49

Avg. Losing Trade: -211.63€

Sharpe Ratio: 0.148

Max. Winning Streak: 12

Sortino Ratio: 0.182

Max. Losing Streak: 3

Max. Balance Drawdown: 602.9€ (5.78%)

Best Winning Trade: 503.62€

Max. Equity Drawdown: 703.42€ (6.68%)

Worst Losing Trade: -242.24€

Avg. Holding Time: 7 Days 15 Hours 43 Minutes

## Performance Chart

