

Optimization Report - 30-10-2021 03:00

General Information

Broker: Fondex

Asset: EURCAD (Daily)

Trust: Low

Start: 01-04-2011

Stop: 29-10-2021

Duration: 3864 Days

Indicators and Parameters

SuperTrend

(Confirmation)

14 1.2

Performance and Statistics

Initial Balance: 10000€

Total Trades: 245

Net Profit/Loss: 2164.38€

Winning Trades: 156 (63.67%)

Costs in Commissions: 0€

Losing Trades: 89 (36.33%)

Expected Value: 8.83€

Expectation Value: 0.04

Avg. Winning Trade: 139.01€

Profit Factor: 1.11

Avg. Losing Trade: -219.35€

Sharpe Ratio: 0.041

Max. Winning Streak: 10

Sortino Ratio: 0.05

Max. Losing Streak: 4

Max. Balance Drawdown: 3098.51€ (22.81%)

Best Winning Trade: 459.73€

Max. Equity Drawdown: 3256.59€ (23.73%)

Worst Losing Trade: -265.49€

Avg. Holding Time: 8 Days 9 Hours 15 Minutes

Performance Chart

