

Optimization Report - 30-10-2021 03:31

General Information

Broker: Fondex

Asset: CADCHF (Daily)

Trust: High

Start: 01-03-2012

Stop: 29-10-2021

Duration: 3529 Days

Indicators and Parameters

SuperTrend

(Confirmation)

22 1.8

Performance and Statistics

Initial Balance: 10000€

Total Trades: 140

Net Profit/Loss: 3729.39€

Winning Trades: 96 (68.57%)

Costs in Commissions: 0€

Losing Trades: 44 (31.43%)

Expected Value: 26.64€

Expectation Value: 0.11

Avg. Winning Trade: 155.09€

Profit Factor: 1.33

Avg. Losing Trade: -253.63€

Sharpe Ratio: 0.109

Max. Winning Streak: 12

Sortino Ratio: 0.135

Max. Losing Streak: 4

Max. Balance Drawdown: 1884.62€ (12.78%)

Best Winning Trade: 558.62€

Max. Equity Drawdown: 2058.87€ (13.81%)

Worst Losing Trade: -293.23€

Avg. Holding Time: 10 Days 18 Hours 1 Minutes

Performance Chart

