

Optimization Report - 28-10-2021 11:55

General Information

Broker: Fondex

Asset: EURJPY (Daily)

Trust: Medium

Start: 01-04-2011

Stop: 24-10-2021

Duration: 3859 Days

Indicators and Parameters

SuperTrend

(Confirmation)

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Performance and Statistics

Initial Balance: 10000€

Total Trades: 250

Net Profit/Loss: 5855.61€

Winning Trades: 160 (64%)

Costs in Commissions: 0€

Losing Trades: 90 (36%)

Expected Value: 23.42€

Expectation Value: 0.1

Avg. Winning Trade: 165.57€

Profit Factor: 1.28

Avg. Losing Trade: -229.28€

Sharpe Ratio: 0.096

Max. Winning Streak: 9

Sortino Ratio: 0.12

Max. Losing Streak: 4

Max. Balance Drawdown: 2003.28€ (12.02%)

Best Winning Trade: 532.74€

Max. Equity Drawdown: 2264.78€ (13.45%)

Worst Losing Trade: -350.39€

Avg. Holding Time: 8 Days 0 Hours 45 Minutes

Performance Chart

