

Optimization Report - 30-10-2021 03:16

General Information

Broker: Fondex

Asset: NZDJPY (Daily)

Trust: High

Start: 01-02-2012

Stop: 29-10-2021

Duration: 3558 Days

Indicators and Parameters

SuperTrend

(Confirmation)

28 4.8

Performance and Statistics

Initial Balance: 10000€

Total Trades: 34

Net Profit/Loss: 3211.73€

Winning Trades: 27 (79.41%)

Costs in Commissions: 0€

Losing Trades: 7 (20.59%)

Expected Value: 94.46€

Expectation Value: 0.42

Avg. Winning Trade: 176.87€

Profit Factor: 3.05

Avg. Losing Trade: -223.4€

Sharpe Ratio: 0.415

Max. Winning Streak: 12

Sortino Ratio: 0.558

Max. Losing Streak: 3

Max. Balance Drawdown: 660.91€ (5.75%)

Best Winning Trade: 427.19€

Max. Equity Drawdown: 737.03€ (6.37%)

Worst Losing Trade: -259.37€

Avg. Holding Time: 9 Days 12 Hours 32 Minutes

Performance Chart

