

Optimization Report - 30-10-2021 04:05

General Information

Broker: Fondex

Asset: CADJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 28-10-2021

Duration: 3863 Days

Indicators and Parameters

SuperTrend

(Confirmation)

22 4.4

Performance and Statistics

Initial Balance: 10000€

Total Trades: 42

Net Profit/Loss: 2819.59€

Winning Trades: 30 (71.43%)

Costs in Commissions: 0€

Losing Trades: 12 (28.57%)

Expected Value: 67.13€

Expectation Value: 0.29

Avg. Winning Trade: 186.64€

Profit Factor: 2.01

Avg. Losing Trade: -231.63€

Sharpe Ratio: 0.275

Max. Winning Streak: 7

Sortino Ratio: 0.351

Max. Losing Streak: 2

Max. Balance Drawdown: 584.77€ (4.55%)

Best Winning Trade: 526.59€

Max. Equity Drawdown: 664.31€ (5.18%)

Worst Losing Trade: -256.14€

Avg. Holding Time: 9 Days 10 Hours 30 Minutes

Performance Chart

