

Optimization Report - 30-10-2021 04:06

General Information

Broker: Fondex

Asset: CHFJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 28-10-2021

Duration: 3863 Days

Indicators and Parameters

SuperTrend

(Confirmation)

20 4.8

Performance and Statistics

Initial Balance: 10000€

Total Trades: 31

Net Profit/Loss: 1327.04€

Winning Trades: 23 (74.19%)

Costs in Commissions: 0€

Losing Trades: 8 (25.81%)

Expected Value: 42.81€

Expectation Value: 0.19

Avg. Winning Trade: 134.8€

Profit Factor: 1.79

Avg. Losing Trade: -221.66€

Sharpe Ratio: 0.228

Max. Winning Streak: 7

Sortino Ratio: 0.268

Max. Losing Streak: 2

Max. Balance Drawdown: 725.59€ (6.1%)

Best Winning Trade: 320.34€

Max. Equity Drawdown: 826.92€ (6.89%)

Worst Losing Trade: -236.69€

Avg. Holding Time: 9 Days 6 Hours 7 Minutes

Performance Chart

