

Optimization Report - 30-10-2021 04:57

General Information

Broker: Fondex

Asset: EURCHF (Daily)

Trust: High

Start: 01-04-2011

Stop: 29-10-2021

Duration: 3864 Days

Indicators and Parameters

SuperTrend

(Confirmation)

34 4

Performance and Statistics

Initial Balance: 10000€

Total Trades: 36

Net Profit/Loss: 2037.62€

Winning Trades: 29 (80.56%)

Costs in Commissions: 0€

Losing Trades: 7 (19.44%)

Expected Value: 56.6€

Expectation Value: 0.27

Avg. Winning Trade: 121.75€

Profit Factor: 2.36

Avg. Losing Trade: -213.32€

Sharpe Ratio: 0.303

Max. Winning Streak: 11

Sortino Ratio: 0.387

Max. Losing Streak: 1

Max. Balance Drawdown: 459.57€ (4.21%)

Best Winning Trade: 408.76€

Max. Equity Drawdown: 541.06€ (4.92%)

Worst Losing Trade: -238.72€

Avg. Holding Time: 11 Days 2 Hours 41 Minutes

Performance Chart

