

# Optimization Report - 30-10-2021 03:27

## General Information

Broker: Fondex

Asset: EURNZD (Daily)

Trust: High

Start: 01-03-2012

Stop: 29-10-2021

Duration: 3529 Days

## Indicators and Parameters

SuperTrend

(Confirmation)

26 2.2

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 104

Net Profit/Loss: 3911.71€

Winning Trades: 74 (71.15%)

Costs in Commissions: 0€

Losing Trades: 30 (28.85%)

Expected Value: 37.62€

Expectation Value: 0.16

Avg. Winning Trade: 149.85€

Profit Factor: 1.56

Avg. Losing Trade: -239.23€

Sharpe Ratio: 0.166

Max. Winning Streak: 8

Sortino Ratio: 0.208

Max. Losing Streak: 4

Max. Balance Drawdown: 1025.06€ (8.62%)

Best Winning Trade: 542.4€

Max. Equity Drawdown: 1142.14€ (9.51%)

Worst Losing Trade: -290.87€

Avg. Holding Time: 9 Days 14 Hours 53 Minutes

## Performance Chart

