

Optimization Report - 30-10-2021 03:45

General Information

Broker: Fondex

Asset: EURGBP (Daily)

Trust: High

Start: 01-04-2011

Stop: 28-10-2021

Duration: 3863 Days

Indicators and Parameters

SuperTrend

(Confirmation)

18 2.2

Performance and Statistics

Initial Balance: 10000€

Total Trades: 121

Net Profit/Loss: 3276.82€

Winning Trades: 86 (71.07%)

Costs in Commissions: 0€

Losing Trades: 35 (28.93%)

Expected Value: 27.08€

Expectation Value: 0.14

Avg. Winning Trade: 117.26€

Profit Factor: 1.48

Avg. Losing Trade: -194.49€

Sharpe Ratio: 0.149

Max. Winning Streak: 12

Sortino Ratio: 0.181

Max. Losing Streak: 5

Max. Balance Drawdown: 1682.1€ (16.68%)

Best Winning Trade: 376.79€

Max. Equity Drawdown: 1798.2€ (17.63%)

Worst Losing Trade: -263.48€

Avg. Holding Time: 9 Days 11 Hours 24 Minutes

Performance Chart

