

Optimization Report - 30-10-2021 03:59

General Information

Broker: Fondex

Asset: EURAUD (Daily)

Trust: High

Start: 01-04-2011

Stop: 28-10-2021

Duration: 3863 Days

Indicators and Parameters

SuperTrend

(Confirmation)

8 3

Performance and Statistics

Initial Balance: 10000€

Total Trades: 74

Net Profit/Loss: 5618.48€

Winning Trades: 57 (77.03%)

Costs in Commissions: 0€

Losing Trades: 17 (22.97%)

Expected Value: 75.92€

Expectation Value: 0.27

Avg. Winning Trade: 181.08€

Profit Factor: 2.19

Avg. Losing Trade: -276.66€

Sharpe Ratio: 0.286

Max. Winning Streak: 13

Sortino Ratio: 0.369

Max. Losing Streak: 3

Max. Balance Drawdown: 1164.16€ (6.98%)

Best Winning Trade: 596.09€

Max. Equity Drawdown: 1254.55€ (7.48%)

Worst Losing Trade: -326.68€

Avg. Holding Time: 10 Days 1 Hours 59 Minutes

Performance Chart

