

Optimization Report - 28-10-2021 11:48

General Information

Broker: Fondex

Asset: GBPUSD (Daily)

Trust: High

Start: 01-04-2011

Stop: 24-10-2021

Duration: 3859 Days

Indicators and Parameters

SuperTrend

(Confirmation)

14 2

Performance and Statistics

Initial Balance: 10000€

Total Trades: 140

Net Profit/Loss: 7970.33€

Winning Trades: 101 (72.14%)

Costs in Commissions: 0€

Losing Trades: 39 (27.86%)

Expected Value: 56.93€

Expectation Value: 0.22

Avg. Winning Trade: 178.24€

Profit Factor: 1.81

Avg. Losing Trade: -257.22€

Sharpe Ratio: 0.209

Max. Winning Streak: 12

Sortino Ratio: 0.282

Max. Losing Streak: 5

Max. Balance Drawdown: 1063.09€ (9.33%)

Best Winning Trade: 915.64€

Max. Equity Drawdown: 1200.93€ (10.41%)

Worst Losing Trade: -345.84€

Avg. Holding Time: 9 Days 14 Hours 47 Minutes

Performance Chart

