

# Optimization Report - 30-10-2021 03:12

## General Information

Broker: Fondex

Asset: GBPCHF (Daily)

Trust: High

Start: 01-04-2011

Stop: 29-10-2021

Duration: 3864 Days

## Indicators and Parameters

SuperTrend

(Confirmation)

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## Performance and Statistics

Initial Balance: 10000€

Total Trades: 124

Net Profit/Loss: 3050.42€

Winning Trades: 85 (68.55%)

Costs in Commissions: 0€

Losing Trades: 39 (31.45%)

Expected Value: 24.6€

Expectation Value: 0.12

Avg. Winning Trade: 129.55€

Profit Factor: 1.38

Avg. Losing Trade: -204.13€

Sharpe Ratio: 0.123

Max. Winning Streak: 12

Sortino Ratio: 0.153

Max. Losing Streak: 4

Max. Balance Drawdown: 1457.56€ (14.31%)

Best Winning Trade: 440.92€

Max. Equity Drawdown: 1510.68€ (14.75%)

Worst Losing Trade: -266.18€

Avg. Holding Time: 9 Days 11 Hours 5 Minutes

## Performance Chart

