

Optimization Report - 29-10-2021 12:03

General Information

Broker: Fondex

Asset: USDCHF (Daily)

Trust: High

Start: 01-04-2011

Stop: 24-10-2021

Duration: 3859 Days

Indicators and Parameters

SuperTrend

(Confirmation)

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Performance and Statistics

Initial Balance: 10000€

Total Trades: 132

Net Profit/Loss: 4567.21€

Winning Trades: 95 (71.97%)

Costs in Commissions: 0€

Losing Trades: 37 (28.03%)

Expected Value: 34.6€

Expectation Value: 0.13

Avg. Winning Trade: 150.06€

Profit Factor: 1.47

Avg. Losing Trade: -261.85€

Sharpe Ratio: 0.146

Max. Winning Streak: 14

Sortino Ratio: 0.175

Max. Losing Streak: 3

Max. Balance Drawdown: 1695.28€ (10.71%)

Best Winning Trade: 528.89€

Max. Equity Drawdown: 1817.77€ (11.39%)

Worst Losing Trade: -314.87€

Avg. Holding Time: 10 Days 2 Hours 34 Minutes

Performance Chart

