

Optimization Report - 29-10-2021 12:01

General Information

Broker: Fondex

Asset: AUDUSD (Daily)

Trust: Medium

Start: 01-04-2011

Stop: 24-10-2021

Duration: 3859 Days

Indicators and Parameters

SuperTrend

(Confirmation)

28 3.8

Performance and Statistics

Initial Balance: 10000€

Total Trades: 52

Net Profit/Loss: 1293.15€

Winning Trades: 36 (69.23%)

Costs in Commissions: 0€

Losing Trades: 16 (30.77%)

Expected Value: 24.87€

Expectation Value: 0.12

Avg. Winning Trade: 129.08€

Profit Factor: 1.39

Avg. Losing Trade: -209.61€

Sharpe Ratio: 0.119

Max. Winning Streak: 9

Sortino Ratio: 0.152

Max. Losing Streak: 2

Max. Balance Drawdown: 681.14€ (6.71%)

Best Winning Trade: 418.63€

Max. Equity Drawdown: 753.29€ (7.37%)

Worst Losing Trade: -231.7€

Avg. Holding Time: 9 Days 15 Hours 7 Minutes

Performance Chart

