

Optimization Report - 30-10-2021 03:09

General Information

Broker: Fondex

Asset: GBPNZD (Daily)

Trust: High

Start: 01-02-2012

Stop: 29-10-2021

Duration: 3558 Days

Indicators and Parameters

SuperTrend

(Confirmation)

10 4.2

Performance and Statistics

Initial Balance: 10000€

Total Trades: 44

Net Profit/Loss: 2336.29€

Winning Trades: 35 (79.55%)

Costs in Commissions: 0€

Losing Trades: 9 (20.45%)

Expected Value: 53.1€

Expectation Value: 0.25

Avg. Winning Trade: 122.33€

Profit Factor: 2.2

Avg. Losing Trade: -216.15€

Sharpe Ratio: 0.304

Max. Winning Streak: 14

Sortino Ratio: 0.354

Max. Losing Streak: 2

Max. Balance Drawdown: 595.43€ (5.27%)

Best Winning Trade: 306.56€

Max. Equity Drawdown: 675.03€ (6.13%)

Worst Losing Trade: -240.05€

Avg. Holding Time: 8 Days 22 Hours 3 Minutes

Performance Chart

