

Optimization Report - 30-10-2021 04:06

General Information

Broker: Fondex

Asset: GBPAUD (Daily)

Trust: High

Start: 01-04-2011

Stop: 28-10-2021

Duration: 3863 Days

Indicators and Parameters

SuperTrend

(Confirmation)

22 1.8

Performance and Statistics

Initial Balance: 10000€

Total Trades: 130

Net Profit/Loss: 5937.31€

Winning Trades: 89 (68.46%)

Costs in Commissions: 0€

Losing Trades: 41 (31.54%)

Expected Value: 45.67€

Expectation Value: 0.18

Avg. Winning Trade: 181.02€

Profit Factor: 1.58

Avg. Losing Trade: -248.13€

Sharpe Ratio: 0.176

Max. Winning Streak: 7

Sortino Ratio: 0.225

Max. Losing Streak: 3

Max. Balance Drawdown: 1023.65€ (6.75%)

Best Winning Trade: 719.47€

Max. Equity Drawdown: 1336.01€ (8.71%)

Worst Losing Trade: -302.51€

Avg. Holding Time: 9 Days 13 Hours 55 Minutes

Performance Chart

