

Optimization Report - 30-10-2021 03:15

General Information

Broker: Fondex

Asset: NZDCHF (Daily)

Trust: Low

Start: 01-02-2012

Stop: 29-10-2021

Duration: 3558 Days

Indicators and Parameters

SuperTrend

(Confirmation)

24 4.2

Performance and Statistics

Initial Balance: 10000€

Total Trades: 40

Net Profit/Loss: 1071.56€

Winning Trades: 29 (72.5%)

Costs in Commissions: 0€

Losing Trades: 11 (27.5%)

Expected Value: 26.79€

Expectation Value: 0.14

Avg. Winning Trade: 111.27€

Profit Factor: 1.48

Avg. Losing Trade: -195.92€

Sharpe Ratio: 0.143

Max. Winning Streak: 7

Sortino Ratio: 0.174

Max. Losing Streak: 2

Max. Balance Drawdown: 574.69€ (5.19%)

Best Winning Trade: 386.04€

Max. Equity Drawdown: 700.07€ (6.25%)

Worst Losing Trade: -224.12€

Avg. Holding Time: 8 Days 19 Hours 27 Minutes

Performance Chart

