

Optimization Report - 30-10-2021 03:04

General Information

Broker: Fondex

Asset: AUDCHF (Daily)

Trust: High

Start: 01-02-2012

Stop: 29-10-2021

Duration: 3558 Days

Indicators and Parameters

SuperTrend

(Confirmation)

14 3.4

Performance and Statistics

Initial Balance: 10000€

Total Trades: 56

Net Profit/Loss: 4422.19€

Winning Trades: 46 (82.14%)

Costs in Commissions: 0€

Losing Trades: 10 (17.86%)

Expected Value: 78.97€

Expectation Value: 0.31

Avg. Winning Trade: 151.42€

Profit Factor: 2.74

Avg. Losing Trade: -254.32€

Sharpe Ratio: 0.372

Max. Winning Streak: 12

Sortino Ratio: 0.461

Max. Losing Streak: 1

Max. Balance Drawdown: 468.66€ (3.26%)

Best Winning Trade: 560.49€

Max. Equity Drawdown: 580.09€ (4.1%)

Worst Losing Trade: -291.04€

Avg. Holding Time: 10 Days 6 Hours 51 Minutes

Performance Chart

