

Optimization Report - 30-10-2021 03:53

General Information

Broker: Fondex

Asset: NZDUSD (Daily)

Trust: High

Start: 01-04-2011

Stop: 28-10-2021

Duration: 3863 Days

Indicators and Parameters

SuperTrend

(Confirmation)

12 2.6

Performance and Statistics

Initial Balance: 10000€

Total Trades: 87

Net Profit/Loss: 5673.98€

Winning Trades: 64 (73.56%)

Costs in Commissions: 0€

Losing Trades: 23 (26.44%)

Expected Value: 65.22€

Expectation Value: 0.26

Avg. Winning Trade: 178.73€

Profit Factor: 2

Avg. Losing Trade: -250.64€

Sharpe Ratio: 0.263

Max. Winning Streak: 8

Sortino Ratio: 0.334

Max. Losing Streak: 3

Max. Balance Drawdown: 1391.49€ (9.21%)

Best Winning Trade: 579.24€

Max. Equity Drawdown: 1627.57€ (10.66%)

Worst Losing Trade: -300.84€

Avg. Holding Time: 11 Days 9 Hours 44 Minutes

Performance Chart

