

Optimization Report - 28-10-2021 11:47

General Information

Broker: Fondex

Asset: EURUSD (Daily)

Trust: Medium

Start: 01-04-2011

Stop: 24-10-2021

Duration: 3859 Days

Indicators and Parameters

SuperTrend

(Confirmation)

10 2.8

Performance and Statistics

Initial Balance: 10000€

Total Trades: 85

Net Profit/Loss: 1833.73€

Winning Trades: 56 (65.88%)

Costs in Commissions: 0€

Losing Trades: 29 (34.12%)

Expected Value: 21.57€

Expectation Value: 0.1

Avg. Winning Trade: 141.03€

Profit Factor: 1.3

Avg. Losing Trade: -209.11€

Sharpe Ratio: 0.105

Max. Winning Streak: 11

Sortino Ratio: 0.128

Max. Losing Streak: 5

Max. Balance Drawdown: 1410.7€ (11.91%)

Best Winning Trade: 317.54€

Max. Equity Drawdown: 1516.1€ (12.69%)

Worst Losing Trade: -233.21€

Avg. Holding Time: 10 Days 1 Hours 32 Minutes

Performance Chart

