

# Optimization Report - 30-10-2021 03:01

## General Information

Broker: Fondex

Asset: AUDCAD (Daily)

Trust: Low

Start: 01-04-2011

Stop: 29-10-2021

Duration: 3864 Days

## Indicators and Parameters

SuperTrend

(Confirmation)

8 2.6

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 87

Net Profit/Loss: 276.36€

Winning Trades: 55 (63.22%)

Costs in Commissions: 0€

Losing Trades: 32 (36.78%)

Expected Value: 3.18€

Expectation Value: 0.02

Avg. Winning Trade: 115.86€

Profit Factor: 1.05

Avg. Losing Trade: -190.49€

Sharpe Ratio: 0.018

Max. Winning Streak: 6

Sortino Ratio: 0.021

Max. Losing Streak: 3

Max. Balance Drawdown: 1823.79€ (17.39%)

Best Winning Trade: 309.07€

Max. Equity Drawdown: 1927.46€ (18.2%)

Worst Losing Trade: -208.02€

Avg. Holding Time: 8 Days 23 Hours 24 Minutes

## Performance Chart

