

# Optimization Report - 30-10-2021 03:52

## General Information

Broker: Fondex

Asset: AUDJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 28-10-2021

Duration: 3863 Days

## Indicators and Parameters

SuperTrend

(Confirmation)

26 4.6

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 36

Net Profit/Loss: 1704.39€

Winning Trades: 27 (75%)

Costs in Commissions: 0€

Losing Trades: 9 (25%)

Expected Value: 47.34€

Expectation Value: 0.23

Avg. Winning Trade: 132.86€

Profit Factor: 1.89

Avg. Losing Trade: -209.21€

Sharpe Ratio: 0.217

Max. Winning Streak: 9

Sortino Ratio: 0.299

Max. Losing Streak: 2

Max. Balance Drawdown: 473.43€ (3.89%)

Best Winning Trade: 526.99€

Max. Equity Drawdown: 547.92€ (4.47%)

Worst Losing Trade: -237.26€

Avg. Holding Time: 9 Days 11 Hours 11 Minutes

## Performance Chart

