

# Optimization Report - 30-10-2021 03:04

## General Information

Broker: Fondex

Asset: GBPCAD (Daily)

Trust: Low

Start: 01-02-2012

Stop: 29-10-2021

Duration: 3558 Days

## Indicators and Parameters

SuperTrend

(Confirmation)

18 3.4

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 54

Net Profit/Loss: 777.4€

Winning Trades: 38 (70.37%)

Costs in Commissions: 0€

Losing Trades: 16 (29.63%)

Expected Value: 14.4€

Expectation Value: 0.07

Avg. Winning Trade: 103.48€

Profit Factor: 1.24

Avg. Losing Trade: -197.18€

Sharpe Ratio: 0.081

Max. Winning Streak: 7

Sortino Ratio: 0.098

Max. Losing Streak: 3

Max. Balance Drawdown: 862.37€ (8.28%)

Best Winning Trade: 361.1€

Max. Equity Drawdown: 923.07€ (8.81%)

Worst Losing Trade: -207.26€

Avg. Holding Time: 8 Days 14 Hours 5 Minutes

## Performance Chart

