

# Optimization Report - 30-10-2021 03:17

## General Information

Broker: Fondex

Asset: AUDNZD (Daily)

Trust: High

Start: 01-03-2012

Stop: 29-10-2021

Duration: 3529 Days

## Indicators and Parameters

SuperTrend

(Confirmation)

4 3.2

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 69

Net Profit/Loss: 3666.4€

Winning Trades: 54 (78.26%)

Costs in Commissions: 0€

Losing Trades: 15 (21.74%)

Expected Value: 53.13€

Expectation Value: 0.21

Avg. Winning Trade: 138.01€

Profit Factor: 1.97

Avg. Losing Trade: -252.42€

Sharpe Ratio: 0.251

Max. Winning Streak: 13

Sortino Ratio: 0.3

Max. Losing Streak: 2

Max. Balance Drawdown: 704.32€ (5.61%)

Best Winning Trade: 506.22€

Max. Equity Drawdown: 1090.22€ (8.62%)

Worst Losing Trade: -274.31€

Avg. Holding Time: 9 Days 6 Hours 15 Minutes

## Performance Chart

