

Optimization Report - 24-10-2021 08:19

General Information

Broker: Fondex

Asset: CADJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.03 0.06

Performance and Statistics

Initial Balance: 10000€

Total Trades: 195

Net Profit/Loss: 6800.13€

Winning Trades: 127 (65.13%)

Costs in Commissions: 0€

Losing Trades: 68 (34.87%)

Expected Value: 34.87€

Expectation Value: 0.15

Avg. Winning Trade: 177.08€

Profit Factor: 1.44

Avg. Losing Trade: -230.72€

Sharpe Ratio: 0.139

Max. Winning Streak: 9

Sortino Ratio: 0.178

Max. Losing Streak: 4

Max. Balance Drawdown: 1385.35€ (9.59%)

Best Winning Trade: 706.28€

Max. Equity Drawdown: 1534.9€ (11.08%)

Worst Losing Trade: -328.67€

Avg. Holding Time: 9 Days 9 Hours 8 Minutes

Performance Chart

