

Optimization Report - 24-10-2021 08:09

General Information

Broker: Fondex

Asset: AUDJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.02 0.15

Performance and Statistics

Initial Balance: 10000€

Total Trades: 238

Net Profit/Loss: 7719.38€

Winning Trades: 154 (64.71%)

Costs in Commissions: 0€

Losing Trades: 84 (35.29%)

Expected Value: 32.44€

Expectation Value: 0.13

Avg. Winning Trade: 183.23€

Profit Factor: 1.38

Avg. Losing Trade: -244.02€

Sharpe Ratio: 0.117

Max. Winning Streak: 7

Sortino Ratio: 0.157

Max. Losing Streak: 4

Max. Balance Drawdown: 1669.29€ (12.09%)

Best Winning Trade: 881.66€

Max. Equity Drawdown: 1880.37€ (13.47%)

Worst Losing Trade: -351.43€

Avg. Holding Time: 8 Days 15 Hours 2 Minutes

Performance Chart

