

# Optimization Report - 25-10-2021 07:21

## General Information

Broker: Fondex

Asset: AUDCAD (Daily)

Trust: Low

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

## Indicators and Parameters

Parabolic SAR

(Confirmation)

0.01 0.03

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 91

Net Profit/Loss: 16.39€

Winning Trades: 58 (63.74%)

Costs in Commissions: 0€

Losing Trades: 33 (36.26%)

Expected Value: 0.18€

Expectation Value: 0

Avg. Winning Trade: 119.39€

Profit Factor: 1

Avg. Losing Trade: -209.34€

Sharpe Ratio: 0.001

Max. Winning Streak: 15

Sortino Ratio: 0.001

Max. Losing Streak: 5

Max. Balance Drawdown: 2395.21€ (20.03%)

Best Winning Trade: 322.73€

Max. Equity Drawdown: 2524.6€ (20.89%)

Worst Losing Trade: -233.52€

Avg. Holding Time: 8 Days 23 Hours 12 Minutes

## Performance Chart

