

# Optimization Report - 24-10-2021 07:57

## General Information

Broker: Fondex

Asset: EURGBP (Daily)

Trust: Low

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

## Indicators and Parameters

Parabolic SAR

(Confirmation)

0.05 0.1

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 340

Net Profit/Loss: -4404.06€

Winning Trades: 172 (50.59%)

Costs in Commissions: 0€

Losing Trades: 168 (49.41%)

Expected Value: -12.95€

Expectation Value: -0.1

Avg. Winning Trade: 98.07€

Profit Factor: 0.79

Avg. Losing Trade: -126.62€

Sharpe Ratio: -0.091

Max. Winning Streak: 9

Sortino Ratio: -0.116

Max. Losing Streak: 9

Max. Balance Drawdown: 4660.97€ (45.44%)

Best Winning Trade: 378.27€

Max. Equity Drawdown: 4769.38€ (46.02%)

Worst Losing Trade: -225.32€

Avg. Holding Time: 7 Days 9 Hours 41 Minutes

## Performance Chart

