

# Optimization Report - 19-10-2021 12:47

## General Information

Broker: Fondex

Asset: USDCAD (Daily)

Trust: Low

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

## Indicators and Parameters

Parabolic SAR

(Confirmation)

0.01 0.01

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 35

Net Profit/Loss: 1371.94€

Winning Trades: 26 (74.29%)

Costs in Commissions: 0€

Losing Trades: 9 (25.71%)

Expected Value: 39.2€

Expectation Value: 0.19

Avg. Winning Trade: 124.02€

Profit Factor: 1.78

Avg. Losing Trade: -205.85€

Sharpe Ratio: 0.228

Max. Winning Streak: 6

Sortino Ratio: 0.264

Max. Losing Streak: 1

Max. Balance Drawdown: 365.73€ (3.39%)

Best Winning Trade: 258.37€

Max. Equity Drawdown: 437.08€ (4.02%)

Worst Losing Trade: -216.62€

Avg. Holding Time: 8 Days 18 Hours 30 Minutes

## Performance Chart

