

Optimization Report - 24-10-2021 08:19

General Information

Broker: Fondex

Asset: EURAUD (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.02 0.03

Performance and Statistics

Initial Balance: 10000€

Total Trades: 72

Net Profit/Loss: 3093.51€

Winning Trades: 49 (68.06%)

Costs in Commissions: 0€

Losing Trades: 23 (31.94%)

Expected Value: 42.97€

Expectation Value: 0.17

Avg. Winning Trade: 183.01€

Profit Factor: 1.53

Avg. Losing Trade: -255.39€

Sharpe Ratio: 0.159

Max. Winning Streak: 13

Sortino Ratio: 0.208

Max. Losing Streak: 4

Max. Balance Drawdown: 1758.01€ (11.84%)

Best Winning Trade: 597.89€

Max. Equity Drawdown: 1875.47€ (12.53%)

Worst Losing Trade: -294.48€

Avg. Holding Time: 10 Days 12 Hours 43 Minutes

Performance Chart

