

Optimization Report - 19-10-2021 12:35

General Information

Broker: Fondex

Asset: EURUSD (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.03 0.14

Performance and Statistics

Initial Balance: 10000€

Total Trades: 299

Net Profit/Loss: 3966.73€

Winning Trades: 182 (60.87%)

Costs in Commissions: 0€

Losing Trades: 117 (39.13%)

Expected Value: 13.27€

Expectation Value: 0.06

Avg. Winning Trade: 164.59€

Profit Factor: 1.15

Avg. Losing Trade: -222.12€

Sharpe Ratio: 0.054

Max. Winning Streak: 12

Sortino Ratio: 0.069

Max. Losing Streak: 6

Max. Balance Drawdown: 2672.23€ (17.38%)

Best Winning Trade: 884.92€

Max. Equity Drawdown: 2908.41€ (18.77%)

Worst Losing Trade: -296.43€

Avg. Holding Time: 8 Days 1 Hours 5 Minutes

Performance Chart

