

Optimization Report - 19-10-2021 12:52

General Information

Broker: Fondex

Asset: AUDUSD (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: 1021.54€

Winning Trades: 24 (68.57%)

Costs in Commissions: 0€

Losing Trades: 11 (31.43%)

Expected Value: 29.19€

Expectation Value: 0.14

Avg. Winning Trade: 138.63€

Profit Factor: 1.44

Avg. Losing Trade: -209.59€

Sharpe Ratio: 0.143

Max. Winning Streak: 6

Sortino Ratio: 0.175

Max. Losing Streak: 3

Max. Balance Drawdown: 631.18€ (5.78%)

Best Winning Trade: 343.83€

Max. Equity Drawdown: 738.55€ (6.7%)

Worst Losing Trade: -226.74€

Avg. Holding Time: 9 Days 8 Hours 27 Minutes

Performance Chart

