

# Optimization Report - 25-10-2021 07:21

## General Information

Broker: Fondex

Asset: EURCAD (Daily)

Trust: Low

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

## Indicators and Parameters

Parabolic SAR

(Confirmation)

0.03 0.05

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 123

Net Profit/Loss: -530.13€

Winning Trades: 75 (60.98%)

Costs in Commissions: 0€

Losing Trades: 48 (39.02%)

Expected Value: -4.31€

Expectation Value: -0.02

Avg. Winning Trade: 114.69€

Profit Factor: 0.94

Avg. Losing Trade: -190.25€

Sharpe Ratio: -0.024

Max. Winning Streak: 10

Sortino Ratio: -0.029

Max. Losing Streak: 5

Max. Balance Drawdown: 1556.37€ (14.12%)

Best Winning Trade: 337.13€

Max. Equity Drawdown: 1624.7€ (14.64%)

Worst Losing Trade: -219.06€

Avg. Holding Time: 8 Days 9 Hours 10 Minutes

## Performance Chart

