

# Optimization Report - 19-10-2021 12:46

## General Information

Broker: Fondex

Asset: GBPJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

## Indicators and Parameters

Parabolic SAR

(Confirmation)

0.04 0.07

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 133

Net Profit/Loss: 6172.07€

Winning Trades: 91 (68.42%)

Costs in Commissions: 0€

Losing Trades: 42 (31.58%)

Expected Value: 46.41€

Expectation Value: 0.19

Avg. Winning Trade: 183.19€

Profit Factor: 1.6

Avg. Losing Trade: -249.95€

Sharpe Ratio: 0.175

Max. Winning Streak: 11

Sortino Ratio: 0.227

Max. Losing Streak: 3

Max. Balance Drawdown: 1274.98€ (10.42%)

Best Winning Trade: 679.47€

Max. Equity Drawdown: 1408.69€ (11.38%)

Worst Losing Trade: -347.25€

Avg. Holding Time: 9 Days 1 Hours 3 Minutes

## Performance Chart

