

Optimization Report - 19-10-2021 01:04

General Information

Broker: Fondex

Asset: USDJPY (Daily)

Trust: Low

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.01 0.08

Performance and Statistics

Initial Balance: 10000€

Total Trades: 156

Net Profit/Loss: 1227.62€

Winning Trades: 95 (60.9%)

Costs in Commissions: 0€

Losing Trades: 61 (39.1%)

Expected Value: 7.87€

Expectation Value: 0.04

Avg. Winning Trade: 129.32€

Profit Factor: 1.11

Avg. Losing Trade: -181.27€

Sharpe Ratio: 0.039

Max. Winning Streak: 12

Sortino Ratio: 0.053

Max. Losing Streak: 5

Max. Balance Drawdown: 1995.96€ (19.66%)

Best Winning Trade: 596.47€

Max. Equity Drawdown: 2086.1€ (20.37%)

Worst Losing Trade: -225.06€

Avg. Holding Time: 9 Days 14 Hours 29 Minutes

Performance Chart

