

# Optimization Report - 19-10-2021 01:05

## General Information

Broker: Fondex

Asset: EURJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

## Indicators and Parameters

Parabolic SAR

(Confirmation)

0.06 0.19

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 419

Net Profit/Loss: 2874.45€

Winning Trades: 240 (57.28%)

Costs in Commissions: 0€

Losing Trades: 179 (42.72%)

Expected Value: 6.86€

Expectation Value: 0.04

Avg. Winning Trade: 127.81€

Profit Factor: 1.11

Avg. Losing Trade: -155.31€

Sharpe Ratio: 0.039

Max. Winning Streak: 8

Sortino Ratio: 0.05

Max. Losing Streak: 6

Max. Balance Drawdown: 2188.33€ (17.9%)

Best Winning Trade: 547.08€

Max. Equity Drawdown: 2320.78€ (18.87%)

Worst Losing Trade: -419.54€

Avg. Holding Time: 6 Days 13 Hours 18 Minutes

## Performance Chart

