

# Optimization Report - 24-10-2021 08:15

## General Information

Broker: Fondex

Asset: CHFJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

## Indicators and Parameters

Parabolic SAR

(Confirmation)

0.05 0.19

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 375

Net Profit/Loss: 4287.04€

Winning Trades: 211 (56.27%)

Costs in Commissions: 0€

Losing Trades: 164 (43.73%)

Expected Value: 11.43€

Expectation Value: 0.06

Avg. Winning Trade: 164.39€

Profit Factor: 1.14

Avg. Losing Trade: -185.37€

Sharpe Ratio: 0.052

Max. Winning Streak: 7

Sortino Ratio: 0.067

Max. Losing Streak: 6

Max. Balance Drawdown: 1929.4€ (12.87%)

Best Winning Trade: 607.57€

Max. Equity Drawdown: 2154.51€ (14.23%)

Worst Losing Trade: -326.92€

Avg. Holding Time: 7 Days 13 Hours 2 Minutes

## Performance Chart

