

# Optimization Report - 25-10-2021 07:26

## General Information

Broker: Fondex

Asset: GBPCAD (Daily)

Trust: High

Start: 01-02-2012

Stop: 24-10-2021

Duration: 3553 Days

## Indicators and Parameters

Parabolic SAR

(Confirmation)

0.04 0.11

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 251

Net Profit/Loss: 3241.2€

Winning Trades: 152 (60.56%)

Costs in Commissions: 0€

Losing Trades: 99 (39.44%)

Expected Value: 12.91€

Expectation Value: 0.07

Avg. Winning Trade: 137.81€

Profit Factor: 1.18

Avg. Losing Trade: -178.85€

Sharpe Ratio: 0.065

Max. Winning Streak: 10

Sortino Ratio: 0.082

Max. Losing Streak: 5

Max. Balance Drawdown: 1527.1€ (12.94%)

Best Winning Trade: 503.03€

Max. Equity Drawdown: 1706.66€ (14.31%)

Worst Losing Trade: -277.83€

Avg. Holding Time: 8 Days 9 Hours 19 Minutes

## Performance Chart

