

# Optimization Report - 24-10-2021 08:20

## General Information

Broker: Fondex

Asset: GBPAUD (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

## Indicators and Parameters

Parabolic SAR

(Confirmation)

0.01 0.06

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 121

Net Profit/Loss: 3285.38€

Winning Trades: 80 (66.12%)

Costs in Commissions: 0€

Losing Trades: 41 (33.88%)

Expected Value: 27.15€

Expectation Value: 0.11

Avg. Winning Trade: 162.8€

Profit Factor: 1.35

Avg. Losing Trade: -237.53€

Sharpe Ratio: 0.112

Max. Winning Streak: 7

Sortino Ratio: 0.144

Max. Losing Streak: 3

Max. Balance Drawdown: 1435.15€ (10.19%)

Best Winning Trade: 630.4€

Max. Equity Drawdown: 1654.55€ (11.57%)

Worst Losing Trade: -304.57€

Avg. Holding Time: 8 Days 12 Hours 42 Minutes

## Performance Chart

