

Optimization Report - 19-10-2021 12:38

General Information

Broker: Fondex

Asset: GBPUSD (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.04 0.09

Performance and Statistics

Initial Balance: 10000€

Total Trades: 252

Net Profit/Loss: 12285.97€

Winning Trades: 168 (66.67%)

Costs in Commissions: 0€

Losing Trades: 84 (33.33%)

Expected Value: 48.75€

Expectation Value: 0.2

Avg. Winning Trade: 195.65€

Profit Factor: 1.6

Avg. Losing Trade: -245.04€

Sharpe Ratio: 0.17

Max. Winning Streak: 13

Sortino Ratio: 0.228

Max. Losing Streak: 5

Max. Balance Drawdown: 2419.7€ (11.94%)

Best Winning Trade: 1121.65€

Max. Equity Drawdown: 2805.5€ (13.66%)

Worst Losing Trade: -437.95€

Avg. Holding Time: 8 Days 16 Hours 44 Minutes

Performance Chart

