

Optimization Report - 19-10-2021 12:46

General Information

Broker: Fondex

Asset: USDCHF (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.05 0.15

Performance and Statistics

Initial Balance: 10000€

Total Trades: 298

Net Profit/Loss: 8534.33€

Winning Trades: 183 (61.41%)

Costs in Commissions: 0€

Losing Trades: 115 (38.59%)

Expected Value: 28.64€

Expectation Value: 0.14

Avg. Winning Trade: 171.7€

Profit Factor: 1.37

Avg. Losing Trade: -199.01€

Sharpe Ratio: 0.12

Max. Winning Streak: 10

Sortino Ratio: 0.155

Max. Losing Streak: 7

Max. Balance Drawdown: 2782.98€ (14.91%)

Best Winning Trade: 752.67€

Max. Equity Drawdown: 2973.59€ (15.81%)

Worst Losing Trade: -374.21€

Avg. Holding Time: 8 Days 3 Hours 42 Minutes

Performance Chart

