

Optimization Report - 25-10-2021 07:24

General Information

Broker: Fondex

Asset: AUDCHF (Daily)

Trust: Medium

Start: 01-02-2012

Stop: 24-10-2021

Duration: 3553 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.01 0.02

Performance and Statistics

Initial Balance: 10000€

Total Trades: 58

Net Profit/Loss: 2290.99€

Winning Trades: 39 (67.24%)

Costs in Commissions: 0€

Losing Trades: 19 (32.76%)

Expected Value: 39.5€

Expectation Value: 0.17

Avg. Winning Trade: 169.22€

Profit Factor: 1.53

Avg. Losing Trade: -226.77€

Sharpe Ratio: 0.167

Max. Winning Streak: 9

Sortino Ratio: 0.212

Max. Losing Streak: 3

Max. Balance Drawdown: 698.4€ (5.83%)

Best Winning Trade: 563.77€

Max. Equity Drawdown: 869.88€ (7.68%)

Worst Losing Trade: -250.34€

Avg. Holding Time: 10 Days 18 Hours 13 Minutes

Performance Chart

