

Optimization Report - 25-10-2021 07:23

General Information

Broker: Fondex

Asset: GBPCHF (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.03 0.19

Performance and Statistics

Initial Balance: 10000€

Total Trades: 317

Net Profit/Loss: 6430.44€

Winning Trades: 197 (62.15%)

Costs in Commissions: 0€

Losing Trades: 120 (37.85%)

Expected Value: 20.28€

Expectation Value: 0.1

Avg. Winning Trade: 157.64€

Profit Factor: 1.26

Avg. Losing Trade: -205.21€

Sharpe Ratio: 0.088

Max. Winning Streak: 11

Sortino Ratio: 0.111

Max. Losing Streak: 8

Max. Balance Drawdown: 2520.36€ (14.22%)

Best Winning Trade: 778.14€

Max. Equity Drawdown: 2768.18€ (15.65%)

Worst Losing Trade: -345.47€

Avg. Holding Time: 7 Days 18 Hours 46 Minutes

Performance Chart

