

Optimization Report - 24-10-2021 08:06

General Information

Broker: Fondex

Asset: EURCHF (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.01 0.03

Performance and Statistics

Initial Balance: 10000€

Total Trades: 90

Net Profit/Loss: 8150.95€

Winning Trades: 59 (65.56%)

Costs in Commissions: 0€

Losing Trades: 31 (34.44%)

Expected Value: 90.57€

Expectation Value: 0.33

Avg. Winning Trade: 284.53€

Profit Factor: 1.96

Avg. Losing Trade: -278.58€

Sharpe Ratio: 0.111

Max. Winning Streak: 5

Sortino Ratio: 0.353

Max. Losing Streak: 4

Max. Balance Drawdown: 1570.42€ (8.62%)

Best Winning Trade: 5691.21€

Max. Equity Drawdown: 1737.1€ (10.02%)

Worst Losing Trade: -363.77€

Avg. Holding Time: 10 Days 7 Hours 58 Minutes

Performance Chart

