

Optimization Report - 25-10-2021 07:33

General Information

Broker: Fondex

Asset: CADCHF (Daily)

Trust: Medium

Start: 01-03-2012

Stop: 24-10-2021

Duration: 3524 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.01 0.04

Performance and Statistics

Initial Balance: 10000€

Total Trades: 121

Net Profit/Loss: 2592.71€

Winning Trades: 81 (66.94%)

Costs in Commissions: 0€

Losing Trades: 40 (33.06%)

Expected Value: 21.42€

Expectation Value: 0.1

Avg. Winning Trade: 138.3€

Profit Factor: 1.3

Avg. Losing Trade: -215.25€

Sharpe Ratio: 0.1

Max. Winning Streak: 16

Sortino Ratio: 0.123

Max. Losing Streak: 6

Max. Balance Drawdown: 1204.5€ (10.48%)

Best Winning Trade: 395.6€

Max. Equity Drawdown: 1429.21€ (11.89%)

Worst Losing Trade: -269.11€

Avg. Holding Time: 10 Days 6 Hours 58 Minutes

Performance Chart

