

Optimization Report - 25-10-2021 07:29

General Information

Broker: Fondex

Asset: NZDCHF (Daily)

Trust: Low

Start: 01-02-2012

Stop: 24-10-2021

Duration: 3553 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.01 0.01

Performance and Statistics

Initial Balance: 10000€

Total Trades: 40

Net Profit/Loss: 1489.91€

Winning Trades: 30 (75%)

Costs in Commissions: 0€

Losing Trades: 10 (25%)

Expected Value: 37.25€

Expectation Value: 0.18

Avg. Winning Trade: 119.48€

Profit Factor: 1.71

Avg. Losing Trade: -209.44€

Sharpe Ratio: 0.196

Max. Winning Streak: 8

Sortino Ratio: 0.242

Max. Losing Streak: 3

Max. Balance Drawdown: 624€ (5.75%)

Best Winning Trade: 369.45€

Max. Equity Drawdown: 734.99€ (6.71%)

Worst Losing Trade: -231.53€

Avg. Holding Time: 10 Days 10 Hours 36 Minutes

Performance Chart

