

Optimization Report - 25-10-2021 07:38

General Information

Broker: Fondex

Asset: EURNZD (Daily)

Trust: High

Start: 01-03-2012

Stop: 24-10-2021

Duration: 3524 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.01 0.05

Performance and Statistics

Initial Balance: 10000€

Total Trades: 120

Net Profit/Loss: 6916.5€

Winning Trades: 92 (76.67%)

Costs in Commissions: 0€

Losing Trades: 28 (23.33%)

Expected Value: 57.64€

Expectation Value: 0.24

Avg. Winning Trade: 149.37€

Profit Factor: 2.03

Avg. Losing Trade: -243.77€

Sharpe Ratio: 0.256

Max. Winning Streak: 17

Sortino Ratio: 0.325

Max. Losing Streak: 4

Max. Balance Drawdown: 1312.36€ (10.69%)

Best Winning Trade: 569.91€

Max. Equity Drawdown: 1455.36€ (11.72%)

Worst Losing Trade: -330.29€

Avg. Holding Time: 9 Days 10 Hours 42 Minutes

Performance Chart

