

# Optimization Report - 24-10-2021 08:11

## General Information

Broker: Fondex

Asset: NZDUSD (Daily)

Trust: High

Start: 01-04-2011

Stop: 17-10-2021

Duration: 3852 Days

## Indicators and Parameters

Parabolic SAR

(Confirmation)

0.04 0.07

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 149

Net Profit/Loss: 6448.5€

Winning Trades: 102 (68.46%)

Costs in Commissions: 0€

Losing Trades: 47 (31.54%)

Expected Value: 43.28€

Expectation Value: 0.17

Avg. Winning Trade: 182.78€

Profit Factor: 1.54

Avg. Losing Trade: -259.47€

Sharpe Ratio: 0.161

Max. Winning Streak: 10

Sortino Ratio: 0.208

Max. Losing Streak: 4

Max. Balance Drawdown: 2860.93€ (17.41%)

Best Winning Trade: 654.96€

Max. Equity Drawdown: 2984.97€ (18.03%)

Worst Losing Trade: -322.62€

Avg. Holding Time: 10 Days 3 Hours 38 Minutes

## Performance Chart

