

Optimization Report - 25-10-2021 07:28

General Information

Broker: Fondex

Asset: NZDCAD (Daily)

Trust: Medium

Start: 01-02-2012

Stop: 24-10-2021

Duration: 3553 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.01 0.13

Performance and Statistics

Initial Balance: 10000€

Total Trades: 149

Net Profit/Loss: 4019.36€

Winning Trades: 99 (66.44%)

Costs in Commissions: 0€

Losing Trades: 50 (33.56%)

Expected Value: 26.98€

Expectation Value: 0.11

Avg. Winning Trade: 162.61€

Profit Factor: 1.34

Avg. Losing Trade: -241.58€

Sharpe Ratio: 0.111

Max. Winning Streak: 11

Sortino Ratio: 0.138

Max. Losing Streak: 4

Max. Balance Drawdown: 2072.11€ (14.12%)

Best Winning Trade: 718.67€

Max. Equity Drawdown: 2595.2€ (17.51%)

Worst Losing Trade: -452.07€

Avg. Holding Time: 9 Days 17 Hours 14 Minutes

Performance Chart

