

# Optimization Report - 25-10-2021 07:30

## General Information

Broker: Fondex

Asset: NZDJPY (Daily)

Trust: High

Start: 01-02-2012

Stop: 24-10-2021

Duration: 3553 Days

## Indicators and Parameters

Parabolic SAR

(Confirmation)

0.02 0.07

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 154

Net Profit/Loss: 6082.05€

Winning Trades: 103 (66.88%)

Costs in Commissions: 0€

Losing Trades: 51 (33.12%)

Expected Value: 39.49€

Expectation Value: 0.15

Avg. Winning Trade: 187.63€

Profit Factor: 1.46

Avg. Losing Trade: -259.68€

Sharpe Ratio: 0.134

Max. Winning Streak: 11

Sortino Ratio: 0.186

Max. Losing Streak: 4

Max. Balance Drawdown: 1729.88€ (12.32%)

Best Winning Trade: 859.68€

Max. Equity Drawdown: 1875.22€ (13.22%)

Worst Losing Trade: -313.73€

Avg. Holding Time: 9 Days 4 Hours 36 Minutes

## Performance Chart

