

Optimization Report - 25-10-2021 07:27

General Information

Broker: Fondex

Asset: GBPNZD (Daily)

Trust: Medium

Start: 01-02-2012

Stop: 24-10-2021

Duration: 3553 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.01 0.12

Performance and Statistics

Initial Balance: 10000€

Total Trades: 155

Net Profit/Loss: 1718.6€

Winning Trades: 97 (62.58%)

Costs in Commissions: 0€

Losing Trades: 58 (37.42%)

Expected Value: 11.08€

Expectation Value: 0.05

Avg. Winning Trade: 147.31€

Profit Factor: 1.14

Avg. Losing Trade: -216.74€

Sharpe Ratio: 0.051

Max. Winning Streak: 12

Sortino Ratio: 0.065

Max. Losing Streak: 5

Max. Balance Drawdown: 2121.61€ (16.42%)

Best Winning Trade: 517.09€

Max. Equity Drawdown: 2237.85€ (17.17%)

Worst Losing Trade: -258.51€

Avg. Holding Time: 9 Days 14 Hours 48 Minutes

Performance Chart

