

Optimization Report - 25-10-2021 07:31

General Information

Broker: Fondex

Asset: AUDNZD (Daily)

Trust: High

Start: 01-03-2012

Stop: 24-10-2021

Duration: 3524 Days

Indicators and Parameters

Parabolic SAR

(Confirmation)

0.01 0.03

Performance and Statistics

Initial Balance: 10000€

Total Trades: 85

Net Profit/Loss: 4365.34€

Winning Trades: 63 (74.12%)

Costs in Commissions: 0€

Losing Trades: 22 (25.88%)

Expected Value: 51.36€

Expectation Value: 0.22

Avg. Winning Trade: 152.14€

Profit Factor: 1.84

Avg. Losing Trade: -237.25€

Sharpe Ratio: 0.231

Max. Winning Streak: 14

Sortino Ratio: 0.286

Max. Losing Streak: 3

Max. Balance Drawdown: 1215.61€ (9.5%)

Best Winning Trade: 573.8€

Max. Equity Drawdown: 1348.17€ (10.43%)

Worst Losing Trade: -251.34€

Avg. Holding Time: 10 Days 10 Hours 12 Minutes

Performance Chart

