

Optimization Report - 17-10-2021 10:01

General Information

Broker: Fondex

Asset: EURAUD (Daily)

Trust: High

Start: 01-04-2011

Stop: 12-10-2021

Duration: 3847 Days

Indicators and Parameters

Directional Movement System

(Confirmation)

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Performance and Statistics

Initial Balance: 10000€

Total Trades: 179

Net Profit/Loss: 3696.27€

Winning Trades: 96 (53.63%)

Costs in Commissions: 0€

Losing Trades: 83 (46.37%)

Expected Value: 20.65€

Expectation Value: 0.17

Avg. Winning Trade: 145.09€

Profit Factor: 1.37

Avg. Losing Trade: -123.28€

Sharpe Ratio: 0.12

Max. Winning Streak: 7

Sortino Ratio: 0.162

Max. Losing Streak: 6

Max. Balance Drawdown: 1180.38€ (10.2%)

Best Winning Trade: 568.2€

Max. Equity Drawdown: 1399.39€ (11.63%)

Worst Losing Trade: -271.64€

Avg. Holding Time: 6 Days 23 Hours 3 Minutes

Performance Chart

