

# Optimization Report - 18-10-2021 03:51

## General Information

Broker: Fondex

Asset: NZDJPY (Daily)

Trust: Medium

Start: 02-01-2012

Stop: 17-10-2021

Duration: 3576 Days

## Indicators and Parameters

Directional Movement System

(Confirmation)

28

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 174

Net Profit/Loss: 1832.08€

Winning Trades: 87 (50%)

Costs in Commissions: 0€

Losing Trades: 87 (50%)

Expected Value: 10.53€

Expectation Value: 0.08

Avg. Winning Trade: 160.87€

Profit Factor: 1.16

Avg. Losing Trade: -139.81€

Sharpe Ratio: 0.055

Max. Winning Streak: 8

Sortino Ratio: 0.078

Max. Losing Streak: 6

Max. Balance Drawdown: 1524.87€ (12.24%)

Best Winning Trade: 720.39€

Max. Equity Drawdown: 1671.87€ (13.32%)

Worst Losing Trade: -256.63€

Avg. Holding Time: 5 Days 22 Hours 44 Minutes

## Performance Chart

