

# Optimization Report - 18-10-2021 12:22

## General Information

Broker: Fondex

Asset: GBPNZD (Daily)

Trust: High

Start: 02-01-2012

Stop: 17-10-2021

Duration: 3576 Days

## Indicators and Parameters

Directional Movement System

(Confirmation)

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## Performance and Statistics

Initial Balance: 10000€

Total Trades: 144

Net Profit/Loss: 1917.22€

Winning Trades: 83 (57.64%)

Costs in Commissions: 0€

Losing Trades: 61 (42.36%)

Expected Value: 13.31€

Expectation Value: 0.11

Avg. Winning Trade: 113.24€

Profit Factor: 1.26

Avg. Losing Trade: -122.65€

Sharpe Ratio: 0.09

Max. Winning Streak: 7

Sortino Ratio: 0.111

Max. Losing Streak: 4

Max. Balance Drawdown: 1528.85€ (13.01%)

Best Winning Trade: 294€

Max. Equity Drawdown: 1644.15€ (14.43%)

Worst Losing Trade: -242.58€

Avg. Holding Time: 6 Days 0 Hours 48 Minutes

## Performance Chart

