

Optimization Report - 18-10-2021 12:21

General Information

Broker: Fondex

Asset: AUDCHF (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: 157

Net Profit/Loss: 3797.25€

Winning Trades: 93 (59.24%)

Costs in Commissions: 0€

Losing Trades: 64 (40.76%)

Expected Value: 24.19€

Expectation Value: 0.16

Avg. Winning Trade: 143.33€

Profit Factor: 1.41

Avg. Losing Trade: -148.94€

Sharpe Ratio: 0.129

Max. Winning Streak: 7

Sortino Ratio: 0.17

Max. Losing Streak: 11

Max. Balance Drawdown: 1799.11€ (14.72%)

Best Winning Trade: 584.68€

Max. Equity Drawdown: 1921.43€ (15.56%)

Worst Losing Trade: -281.6€

Avg. Holding Time: 7 Days 0 Hours 18 Minutes

Performance Chart

