

# Optimization Report - 16-10-2021 10:26

## General Information

Broker: Fondex

Asset: USDJPY (Daily)

Trust: Low

Start: 01-04-2011

Stop: 12-10-2021

Duration: 3847 Days

## Indicators and Parameters

Directional Movement System

(Confirmation)

36

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 170

Net Profit/Loss: 535.43€

Winning Trades: 80 (47.06%)

Costs in Commissions: 0€

Losing Trades: 90 (52.94%)

Expected Value: 3.15€

Expectation Value: 0.03

Avg. Winning Trade: 124.27€

Profit Factor: 1.06

Avg. Losing Trade: -104.51€

Sharpe Ratio: 0.02

Max. Winning Streak: 9

Sortino Ratio: 0.03

Max. Losing Streak: 8

Max. Balance Drawdown: 1958.92€ (19.43%)

Best Winning Trade: 571.07€

Max. Equity Drawdown: 2105.38€ (20.71%)

Worst Losing Trade: -207.11€

Avg. Holding Time: 6 Days 11 Hours 11 Minutes

## Performance Chart

