

# Optimization Report - 18-10-2021 12:24

## General Information

Broker: Fondex

Asset: NZDCHF (Daily)

Trust: Low

Start: 02-01-2012

Stop: 17-10-2021

Duration: 3576 Days

## Indicators and Parameters

Directional Movement System

(Confirmation)

13

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 249

Net Profit/Loss: 1429.41€

Winning Trades: 133 (53.41%)

Costs in Commissions: 0€

Losing Trades: 116 (46.59%)

Expected Value: 5.74€

Expectation Value: 0.04

Avg. Winning Trade: 124.03€

Profit Factor: 1.1

Avg. Losing Trade: -129.88€

Sharpe Ratio: 0.037

Max. Winning Streak: 10

Sortino Ratio: 0.048

Max. Losing Streak: 5

Max. Balance Drawdown: 1783.21€ (15.34%)

Best Winning Trade: 584.66€

Max. Equity Drawdown: 1859.11€ (15.89%)

Worst Losing Trade: -241.38€

Avg. Holding Time: 6 Days 16 Hours 12 Minutes

## Performance Chart

