

Optimization Report - 18-10-2021 03:54

General Information

Broker: Fondex

Asset: EURNZD (Daily)

Trust: High

Start: 01-03-2012

Stop: 17-10-2021

Duration: 3517 Days

Indicators and Parameters

Directional Movement System

(Confirmation)

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Performance and Statistics

Initial Balance: 10000€

Total Trades: 152

Net Profit/Loss: 4438.19€

Winning Trades: 94 (61.84%)

Costs in Commissions: 0€

Losing Trades: 58 (38.16%)

Expected Value: 29.2€

Expectation Value: 0.19

Avg. Winning Trade: 141.04€

Profit Factor: 1.5

Avg. Losing Trade: -152.06€

Sharpe Ratio: 0.152

Max. Winning Streak: 9

Sortino Ratio: 0.202

Max. Losing Streak: 4

Max. Balance Drawdown: 1720.07€ (10.96%)

Best Winning Trade: 693.91€

Max. Equity Drawdown: 1972.11€ (12.44%)

Worst Losing Trade: -308.2€

Avg. Holding Time: 7 Days 0 Hours 0 Minutes

Performance Chart

