

# Optimization Report - 16-10-2021 10:28

## General Information

Broker: Fondex

Asset: AUDUSD (Daily)

Trust: Medium

Start: 01-04-2011

Stop: 12-10-2021

Duration: 3847 Days

## Indicators and Parameters

Directional Movement System

(Confirmation)

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## Performance and Statistics

Initial Balance: 10000€

Total Trades: 231

Net Profit/Loss: 2607.02€

Winning Trades: 127 (54.98%)

Costs in Commissions: 0€

Losing Trades: 104 (45.02%)

Expected Value: 11.28€

Expectation Value: 0.1

Avg. Winning Trade: 117.41€

Profit Factor: 1.22

Avg. Losing Trade: -118.31€

Sharpe Ratio: 0.075

Max. Winning Streak: 6

Sortino Ratio: 0.101

Max. Losing Streak: 6

Max. Balance Drawdown: 1918.49€ (18.54%)

Best Winning Trade: 486.44€

Max. Equity Drawdown: 2082.39€ (19.94%)

Worst Losing Trade: -262.63€

Avg. Holding Time: 6 Days 10 Hours 12 Minutes

## Performance Chart

