

Optimization Report - 17-10-2021 09:55

General Information

Broker: Fondex

Asset: EURCHF (Daily)

Trust: Low

Start: 01-04-2011

Stop: 12-10-2021

Duration: 3847 Days

Indicators and Parameters

Directional Movement System

(Confirmation)

24

Performance and Statistics

Initial Balance: 10000€

Total Trades: 178

Net Profit/Loss: 1169.77€

Winning Trades: 98 (55.06%)

Costs in Commissions: 0€

Losing Trades: 80 (44.94%)

Expected Value: 6.57€

Expectation Value: 0.06

Avg. Winning Trade: 108.19€

Profit Factor: 1.13

Avg. Losing Trade: -117.91€

Sharpe Ratio: 0.046

Max. Winning Streak: 8

Sortino Ratio: 0.061

Max. Losing Streak: 7

Max. Balance Drawdown: 1649.01€ (14.35%)

Best Winning Trade: 544.25€

Max. Equity Drawdown: 1742.44€ (15.08%)

Worst Losing Trade: -243.42€

Avg. Holding Time: 6 Days 8 Hours 30 Minutes

Performance Chart

