

Optimization Report - 16-10-2021 10:23

General Information

Broker: Fondex

Asset: GBPUSD (Daily)

Trust: High

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: 167

Net Profit/Loss: 6090.26€

Winning Trades: 103 (61.68%)

Costs in Commissions: 0€

Losing Trades: 64 (38.32%)

Expected Value: 36.47€

Expectation Value: 0.19

Avg. Winning Trade: 175.54€

Profit Factor: 1.51

Avg. Losing Trade: -187.34€

Sharpe Ratio: 0.148

Max. Winning Streak: 10

Sortino Ratio: 0.203

Max. Losing Streak: 5

Max. Balance Drawdown: 1502.4€ (8.6%)

Best Winning Trade: 931.53€

Max. Equity Drawdown: 1791.76€ (10.23%)

Worst Losing Trade: -345.76€

Avg. Holding Time: 6 Days 23 Hours 6 Minutes

Performance Chart

