

# Optimization Report - 17-10-2021 10:03

## General Information

Broker: Fondex

Asset: GBPAUD (Daily)

Trust: High

Start: 01-04-2011

Stop: 12-10-2021

Duration: 3847 Days

## Indicators and Parameters

Directional Movement System

(Confirmation)

6

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 353

Net Profit/Loss: 7697.22€

Winning Trades: 191 (54.11%)

Costs in Commissions: 0€

Losing Trades: 162 (45.89%)

Expected Value: 21.81€

Expectation Value: 0.14

Avg. Winning Trade: 171.86€

Profit Factor: 1.31

Avg. Losing Trade: -155.11€

Sharpe Ratio: 0.106

Max. Winning Streak: 9

Sortino Ratio: 0.142

Max. Losing Streak: 6

Max. Balance Drawdown: 2401.33€ (17.22%)

Best Winning Trade: 715.74€

Max. Equity Drawdown: 2660.27€ (18.87%)

Worst Losing Trade: -327.31€

Avg. Holding Time: 6 Days 8 Hours 33 Minutes

## Performance Chart

