

Optimization Report - 17-10-2021 09:54

General Information

Broker: Fondex

Asset: EURGBP (Daily)

Trust: Low

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: 190

Net Profit/Loss: -1266.74€

Winning Trades: 97 (51.05%)

Costs in Commissions: 0€

Losing Trades: 93 (48.95%)

Expected Value: -6.67€

Expectation Value: -0.06

Avg. Winning Trade: 98.75€

Profit Factor: 0.89

Avg. Losing Trade: -116.62€

Sharpe Ratio: -0.046

Max. Winning Streak: 7

Sortino Ratio: -0.059

Max. Losing Streak: 7

Max. Balance Drawdown: 1977.81€ (19.78%)

Best Winning Trade: 335.03€

Max. Equity Drawdown: 2142.58€ (21.16%)

Worst Losing Trade: -193.64€

Avg. Holding Time: 6 Days 15 Hours 22 Minutes

Performance Chart

