

# Optimization Report - 18-10-2021 12:21

## General Information

Broker: Fondex

Asset: GBPCAD (Daily)

Trust: Low

Start: 01-02-2012

Stop: 17-10-2021

Duration: 3546 Days

## Indicators and Parameters

Directional Movement System

(Confirmation)

16

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 245

Net Profit/Loss: -49.66€

Winning Trades: 124 (50.61%)

Costs in Commissions: 0€

Losing Trades: 121 (49.39%)

Expected Value: -0.2€

Expectation Value: 0

Avg. Winning Trade: 100.3€

Profit Factor: 1

Avg. Losing Trade: -103.19€

Sharpe Ratio: -0.002

Max. Winning Streak: 9

Sortino Ratio: -0.002

Max. Losing Streak: 6

Max. Balance Drawdown: 1545.06€ (14.93%)

Best Winning Trade: 422.07€

Max. Equity Drawdown: 1744.83€ (16.71%)

Worst Losing Trade: -202.38€

Avg. Holding Time: 5 Days 20 Hours 13 Minutes

## Performance Chart

