

Optimization Report - 17-10-2021 10:00

General Information

Broker: Fondex

Asset: NZDUSD (Daily)

Trust: High

Start: 01-04-2011

Stop: 12-10-2021

Duration: 3847 Days

Indicators and Parameters

Directional Movement System

(Confirmation)

39

Performance and Statistics

Initial Balance: 10000€

Total Trades: 143

Net Profit/Loss: 4641.3€

Winning Trades: 86 (60.14%)

Costs in Commissions: 0€

Losing Trades: 57 (39.86%)

Expected Value: 32.46€

Expectation Value: 0.23

Avg. Winning Trade: 146.89€

Profit Factor: 1.58

Avg. Losing Trade: -140.2€

Sharpe Ratio: 0.173

Max. Winning Streak: 7

Sortino Ratio: 0.227

Max. Losing Streak: 5

Max. Balance Drawdown: 875.81€ (8.38%)

Best Winning Trade: 522.92€

Max. Equity Drawdown: 1024.98€ (8.99%)

Worst Losing Trade: -294.85€

Avg. Holding Time: 7 Days 6 Hours 28 Minutes

Performance Chart

