

Optimization Report - 16-10-2021 10:25

General Information

Broker: Fondex

Asset: EURJPY (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: 169

Net Profit/Loss: 2852.48€

Winning Trades: 86 (50.89%)

Costs in Commissions: 0€

Losing Trades: 83 (49.11%)

Expected Value: 16.88€

Expectation Value: 0.13

Avg. Winning Trade: 158.02€

Profit Factor: 1.27

Avg. Losing Trade: -129.37€

Sharpe Ratio: 0.094

Max. Winning Streak: 5

Sortino Ratio: 0.128

Max. Losing Streak: 8

Max. Balance Drawdown: 2156.27€ (17.89%)

Best Winning Trade: 550.74€

Max. Equity Drawdown: 2206.32€ (18.23%)

Worst Losing Trade: -270.32€

Avg. Holding Time: 6 Days 12 Hours 0 Minutes

Performance Chart

