

Optimization Report - 16-10-2021 11:01

General Information

Broker: Fondex

Asset: GBPJPY (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: 411

Net Profit/Loss: 8537.11€

Winning Trades: 218 (53.04%)

Costs in Commissions: 0€

Losing Trades: 193 (46.96%)

Expected Value: 20.77€

Expectation Value: 0.14

Avg. Winning Trade: 166.2€

Profit Factor: 1.31

Avg. Losing Trade: -143.49€

Sharpe Ratio: 0.098

Max. Winning Streak: 8

Sortino Ratio: 0.138

Max. Losing Streak: 5

Max. Balance Drawdown: 1520.78€ (12.14%)

Best Winning Trade: 1026.79€

Max. Equity Drawdown: 1734.55€ (13.66%)

Worst Losing Trade: -368.4€

Avg. Holding Time: 6 Days 1 Hours 39 Minutes

Performance Chart

