

Optimization Report - 18-10-2021 03:52

General Information

Broker: Fondex

Asset: AUDNZD (Daily)

Trust: High

Start: 01-02-2012

Stop: 17-10-2021

Duration: 3546 Days

Indicators and Parameters

Directional Movement System

(Confirmation)

23

Performance and Statistics

Initial Balance: 10000€

Total Trades: 173

Net Profit/Loss: 7444.59€

Winning Trades: 108 (62.43%)

Costs in Commissions: 0€

Losing Trades: 65 (37.57%)

Expected Value: 43.03€

Expectation Value: 0.34

Avg. Winning Trade: 145.12€

Profit Factor: 1.9

Avg. Losing Trade: -126.59€

Sharpe Ratio: 0.251

Max. Winning Streak: 8

Sortino Ratio: 0.319

Max. Losing Streak: 4

Max. Balance Drawdown: 1036.67€ (7.53%)

Best Winning Trade: 496.64€

Max. Equity Drawdown: 1368.21€ (9.83%)

Worst Losing Trade: -275.69€

Avg. Holding Time: 6 Days 11 Hours 34 Minutes

Performance Chart

