

Optimization Report - 18-10-2021 12:23

General Information

Broker: Fondex

Asset: NZDCAD (Daily)

Trust: Medium

Start: 02-01-2012

Stop: 17-10-2021

Duration: 3576 Days

Indicators and Parameters

Directional Movement System

(Confirmation)

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Performance and Statistics

Initial Balance: 10000€

Total Trades: 144

Net Profit/Loss: 950.83€

Winning Trades: 79 (54.86%)

Costs in Commissions: 0€

Losing Trades: 65 (45.14%)

Expected Value: 6.6€

Expectation Value: 0.05

Avg. Winning Trade: 125.34€

Profit Factor: 1.11

Avg. Losing Trade: -137.71€

Sharpe Ratio: 0.039

Max. Winning Streak: 5

Sortino Ratio: 0.049

Max. Losing Streak: 6

Max. Balance Drawdown: 1953.62€ (15.67%)

Best Winning Trade: 454.92€

Max. Equity Drawdown: 2087.39€ (16.59%)

Worst Losing Trade: -247.51€

Avg. Holding Time: 6 Days 9 Hours 39 Minutes

Performance Chart

