

# Optimization Report - 16-10-2021 10:59

## General Information

Broker: Fondex

Asset: USDCHF (Daily)

Trust: High

Start: 01-04-2011

Stop: 12-10-2021

Duration: 3847 Days

## Indicators and Parameters

Directional Movement System

(Confirmation)

5

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 439

Net Profit/Loss: 8390.56€

Winning Trades: 239 (54.44%)

Costs in Commissions: 0€

Losing Trades: 200 (45.56%)

Expected Value: 19.11€

Expectation Value: 0.13

Avg. Winning Trade: 160.34€

Profit Factor: 1.28

Avg. Losing Trade: -149.65€

Sharpe Ratio: 0.094

Max. Winning Streak: 8

Sortino Ratio: 0.125

Max. Losing Streak: 8

Max. Balance Drawdown: 1819.01€ (13.72%)

Best Winning Trade: 844.62€

Max. Equity Drawdown: 2290.38€ (15.41%)

Worst Losing Trade: -395.49€

Avg. Holding Time: 5 Days 23 Hours 32 Minutes

## Performance Chart

