

Optimization Report - 18-10-2021 12:18

General Information

Broker: Fondex

Asset: EURCAD (Daily)

Trust: Low

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: 243

Net Profit/Loss: -388.87€

Winning Trades: 120 (49.38%)

Costs in Commissions: 0€

Losing Trades: 123 (50.62%)

Expected Value: -1.6€

Expectation Value: -0.01

Avg. Winning Trade: 118.21€

Profit Factor: 0.98

Avg. Losing Trade: -118.48€

Sharpe Ratio: -0.009

Max. Winning Streak: 6

Sortino Ratio: -0.011

Max. Losing Streak: 5

Max. Balance Drawdown: 2339.33€ (20.37%)

Best Winning Trade: 441.01€

Max. Equity Drawdown: 2513.32€ (21.69%)

Worst Losing Trade: -226€

Avg. Holding Time: 6 Days 5 Hours 58 Minutes

Performance Chart

