

Optimization Report - 18-10-2021 12:19

General Information

Broker: Fondex

Asset: AUDCAD (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: 147

Net Profit/Loss: 2696.34€

Winning Trades: 80 (54.42%)

Costs in Commissions: 0€

Losing Trades: 67 (45.58%)

Expected Value: 18.34€

Expectation Value: 0.14

Avg. Winning Trade: 142.43€

Profit Factor: 1.31

Avg. Losing Trade: -129.82€

Sharpe Ratio: 0.106

Max. Winning Streak: 5

Sortino Ratio: 0.137

Max. Losing Streak: 8

Max. Balance Drawdown: 1386.19€ (11.93%)

Best Winning Trade: 416.35€

Max. Equity Drawdown: 1658.73€ (12.95%)

Worst Losing Trade: -257.41€

Avg. Holding Time: 7 Days 1 Hours 7 Minutes

Performance Chart

