

Optimization Report - 18-10-2021 12:19

General Information

Broker: Fondex

Asset: GBPCHF (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: 289

Net Profit/Loss: 998.31€

Winning Trades: 153 (52.94%)

Costs in Commissions: 0€

Losing Trades: 136 (47.06%)

Expected Value: 3.45€

Expectation Value: 0.03

Avg. Winning Trade: 119.92€

Profit Factor: 1.06

Avg. Losing Trade: -127.57€

Sharpe Ratio: 0.022

Max. Winning Streak: 8

Sortino Ratio: 0.028

Max. Losing Streak: 6

Max. Balance Drawdown: 2975.82€ (24.47%)

Best Winning Trade: 432.6€

Max. Equity Drawdown: 3166.92€ (25.86%)

Worst Losing Trade: -256.78€

Avg. Holding Time: 6 Days 6 Hours 36 Minutes

Performance Chart

