

Optimization Report - 16-10-2021 10:58

General Information

Broker: Fondex

Asset: USDCAD (Daily)

Trust: Low

Start: 01-04-2011

Stop: 12-10-2021

Duration: 3847 Days

Indicators and Parameters

Directional Movement System

(Confirmation)

34

Performance and Statistics

Initial Balance: 10000€

Total Trades: 167

Net Profit/Loss: 1088.04€

Winning Trades: 94 (56.29%)

Costs in Commissions: 0€

Losing Trades: 73 (43.71%)

Expected Value: 6.51€

Expectation Value: 0.05

Avg. Winning Trade: 116.49€

Profit Factor: 1.11

Avg. Losing Trade: -135.1€

Sharpe Ratio: 0.042

Max. Winning Streak: 8

Sortino Ratio: 0.052

Max. Losing Streak: 4

Max. Balance Drawdown: 1006.99€ (9.2%)

Best Winning Trade: 376.62€

Max. Equity Drawdown: 1195.04€ (10.3%)

Worst Losing Trade: -227.8€

Avg. Holding Time: 6 Days 6 Hours 37 Minutes

Performance Chart

