

Optimization Report - 17-10-2021 10:06

General Information

Broker: Fondex

Asset: CHFJPY (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: 373

Net Profit/Loss: 4306.09€

Winning Trades: 197 (52.82%)

Costs in Commissions: 0€

Losing Trades: 176 (47.18%)

Expected Value: 11.55€

Expectation Value: 0.07

Avg. Winning Trade: 164.11€

Profit Factor: 1.16

Avg. Losing Trade: -159.22€

Sharpe Ratio: 0.055

Max. Winning Streak: 11

Sortino Ratio: 0.071

Max. Losing Streak: 7

Max. Balance Drawdown: 4198.54€ (23.15%)

Best Winning Trade: 816.56€

Max. Equity Drawdown: 4514.34€ (24.56%)

Worst Losing Trade: -349.8€

Avg. Holding Time: 6 Days 4 Hours 47 Minutes

Performance Chart

