

Optimization Report - 16-10-2021 10:03

General Information

Broker: Fondex

Asset: EURUSD (Daily)

Trust: Low

Start: 01-04-2011

Stop: 12-10-2021

Duration: 3847 Days

Indicators and Parameters

Directional Movement System

(Confirmation)

38

Performance and Statistics

Initial Balance: 10000€

Total Trades: 161

Net Profit/Loss: 465.32€

Winning Trades: 93 (57.76%)

Costs in Commissions: 0€

Losing Trades: 68 (42.24%)

Expected Value: 2.89€

Expectation Value: 0.02

Avg. Winning Trade: 104.7€

Profit Factor: 1.05

Avg. Losing Trade: -136.34€

Sharpe Ratio: 0.019

Max. Winning Streak: 9

Sortino Ratio: 0.024

Max. Losing Streak: 5

Max. Balance Drawdown: 1496.71€ (13.11%)

Best Winning Trade: 340.46€

Max. Equity Drawdown: 1635.26€ (14.2%)

Worst Losing Trade: -223.7€

Avg. Holding Time: 5 Days 22 Hours 38 Minutes

Performance Chart

