

Optimization Report - 18-10-2021 03:56

General Information

Broker: Fondex

Asset: CADCHF (Daily)

Trust: Low

Start: 01-02-2012

Stop: 17-10-2021

Duration: 3546 Days

Indicators and Parameters

Directional Movement System

(Confirmation)

40

Performance and Statistics

Initial Balance: 10000€

Total Trades: 169

Net Profit/Loss: -515.57€

Winning Trades: 87 (51.48%)

Costs in Commissions: 0€

Losing Trades: 82 (48.52%)

Expected Value: -3.05€

Expectation Value: -0.02

Avg. Winning Trade: 120.64€

Profit Factor: 0.96

Avg. Losing Trade: -134.29€

Sharpe Ratio: -0.016

Max. Winning Streak: 5

Sortino Ratio: -0.021

Max. Losing Streak: 6

Max. Balance Drawdown: 2031.96€ (18.61%)

Best Winning Trade: 369.81€

Max. Equity Drawdown: 2228.56€ (20.18%)

Worst Losing Trade: -394.07€

Avg. Holding Time: 6 Days 23 Hours 41 Minutes

Performance Chart

