

Optimization Report - 17-10-2021 09:59

General Information

Broker: Fondex

Asset: AUDJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 12-10-2021

Duration: 3847 Days

Indicators and Parameters

Directional Movement System

(Confirmation)

42

Performance and Statistics

Initial Balance: 10000€

Total Trades: 125

Net Profit/Loss: 2842.28€

Winning Trades: 66 (52.8%)

Costs in Commissions: 0€

Losing Trades: 59 (47.2%)

Expected Value: 22.74€

Expectation Value: 0.19

Avg. Winning Trade: 151.79€

Profit Factor: 1.39

Avg. Losing Trade: -121.62€

Sharpe Ratio: 0.125

Max. Winning Streak: 6

Sortino Ratio: 0.178

Max. Losing Streak: 4

Max. Balance Drawdown: 1421.12€ (12.73%)

Best Winning Trade: 701.68€

Max. Equity Drawdown: 1522.28€ (13.51%)

Worst Losing Trade: -218.65€

Avg. Holding Time: 6 Days 8 Hours 49 Minutes

Performance Chart

