

# Optimization Report - 17-10-2021 10:01

## General Information

Broker: Fondex

Asset: CADJPY (Daily)

Trust: High

Start: 01-04-2011

Stop: 12-10-2021

Duration: 3847 Days

## Indicators and Parameters

Directional Movement System

(Confirmation)

28

## Performance and Statistics

Initial Balance: 10000€

Total Trades: 167

Net Profit/Loss: 4161.65€

Winning Trades: 98 (58.68%)

Costs in Commissions: 0€

Losing Trades: 69 (41.32%)

Expected Value: 24.92€

Expectation Value: 0.17

Avg. Winning Trade: 144.85€

Profit Factor: 1.42

Avg. Losing Trade: -145.41€

Sharpe Ratio: 0.139

Max. Winning Streak: 8

Sortino Ratio: 0.181

Max. Losing Streak: 8

Max. Balance Drawdown: 1259.19€ (12.07%)

Best Winning Trade: 507.23€

Max. Equity Drawdown: 1482.04€ (14.03%)

Worst Losing Trade: -345.71€

Avg. Holding Time: 6 Days 15 Hours 6 Minutes

## Performance Chart

