Strategy Tester Report
ZigZag EMA (Optimal) Spread 10

Symbol		EURUSD (Euro vs US Dollar)			
Period		5 Minutes (M5) 2018.01.01 22:00 - 2019.03.31 23:59 (2018.01.01 - 2019.03.31)			
Model		Every tick (the most precise method based on all available least timeframes)			
Parameters		inpDepthZZ=12; inpDevZZ=5; inpBackstepZZ=3; **inpPerMA=100**; **inpRRR=1.5**; inpPointsSL=100; inpBE=1;			
Bars in test	92891	Ticks modelled	35022201	Modelling quality	99.90%
Mismatched charts errors	0				
Initial deposit	10000.00			**Spread**	**10**
Total net profit	6858.18	Gross profit	59311.65	Gross loss	-52453.47
Profit factor	1.13	Expected payoff	7.51		
Absolute drawdown	905.27	Maximal drawdown	3689.57 (18.07%)	Relative drawdown	18.29% (2035.51)
Total trades	913	Short positions (won %)	472 (44.92%)	Long positions (won %)	441 (39.46%)
		Profit trades (% of total)	386 (42.28%)	Loss trades (% of total)	527 (57.72%)
	Largest	profit trade	405.00	loss trade	-101.30
	Average	profit trade	153.66	loss trade	-99.53
	Maximum	consecutive wins (profit in money)	5 (781.50)	consecutive losses (loss in money)	13 (-1291.69)
	Maximal	consecutive profit (count of wins)	781.50 (5)	consecutive loss (count of losses)	-1291.69 (13)
	Average	consecutive wins	2	consecutive losses	2