

# Strategy Tester Report

## ZigZag EMA (Original)

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=200; inpRRR=1; inpPointsSL=100; inpBE=1;			
Bars in test	92891	Ticks modelled	35022201	Modelling quality 99.90%
Mismatched charts errors	0			
Initial deposit	10000.00	Spread	15	
Total net profit	-3574.75	Gross profit	41396.42	Gross loss -44971.17
Profit factor	0.92	Expected payoff	-4.14	
Absolute drawdown	3574.75	Maximal drawdown	6268.12 (49.38%)	Relative drawdown 49.38% (6268.12)
Total trades	863	Short positions (won %)	453 (51.43%)	Long positions (won %) 410 (43.41%)
		Profit trades (% of total)	411 (47.62%)	Loss trades (% of total) 452 (52.38%)
		Largest profit trade	238.00	loss trade -100.29
		Average profit trade	100.72	loss trade -99.49
		Maximum consecutive wins (profit in money)	7 (715.00)	consecutive losses (loss in money) 9 (-893.84)
		Maximal consecutive profit (count of wins)	715.00 (7)	consecutive loss (count of losses) -893.84 (9)
		Average consecutive wins	2	consecutive losses 2

