

Strategy Tester Report

ZigZag EMA (Original) 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=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	10
Total net profit	839.07	Gross profit	43439.42	Gross loss -42600.34
Profit factor	1.02	Expected payoff	0.98	
Absolute drawdown	552.36	Maximal drawdown	4239.14 (28.11%)	Relative drawdown 28.11% (4239.14)
Total trades	857	Short positions (won %)	448 (53.79%)	Long positions (won %) 409 (45.97%)
		Profit trades (% of total)	429 (50.06%)	Loss trades (% of total) 428 (49.94%)
		Largest profit trade	270.00	loss trade -101.30
		Average profit trade	101.26	loss trade -99.53
		Maximum consecutive wins (profit in money)	7 (720.00)	consecutive losses (loss in money) 9 (-897.99)
		Maximal consecutive profit (count of wins)	720.00 (7)	consecutive loss (count of losses) -897.99 (9)
		Average consecutive wins	2	consecutive losses 2

