

Strategy Tester Report

ZigZag EMA (Original) Spread 7

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	7
Total net profit	2994.68	Gross profit	44400.42	Gross loss -41405.73
Profit factor	1.07	Expected payoff	3.51	
Absolute drawdown	353.36	Maximal drawdown	3284.42 (20.48%)	Relative drawdown 20.48% (3284.42)
Total trades	853	Short positions (won %)	446 (54.26%)	Long positions (won %) 407 (47.91%)
		Profit trades (% of total)	437 (51.23%)	Loss trades (% of total) 416 (48.77%)
		Largest profit trade	294.00	loss trade -101.30
		Average profit trade	101.60	loss trade -99.53
		Maximum consecutive wins (profit in money)	7 (726.00)	consecutive losses (loss in money) 9 (-895.84)
		Maximal consecutive profit (count of wins)	726.00 (7)	consecutive loss (count of losses) -895.84 (9)
		Average consecutive wins	2	consecutive losses 2

