Strategy Tester Report
ZigZag EMA (Optimal)

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	15
Total net profit	3101.99	Gross profit	56940.18	Gross loss	-53838.18
Profit factor	1.06	Expected payoff	3.39		
Absolute drawdown	1571.67	Maximal drawdown	4506.87 (25.59%)	Relative drawdown	25.59% (4506.87)
Total trades	915	Short positions (won %)	474 (44.09%)	Long positions (won %)	441 (37.41%)
		Profit trades (% of total)	374 (40.87%)	Loss trades (% of total)	541 (59.13%)
	Largest	profit trade	357.00	loss trade	-100.29
	Average	profit trade	152.25	loss trade	-99.52
	Maximum	consecutive wins (profit in money)	6 (909.21)	consecutive losses (loss in money)	13 (-1297.16)
	Maximal	consecutive profit (count of wins)	909.21 (6)	consecutive loss (count of losses)	-1297.16 (13)
	Average	consecutive wins	2	consecutive losses	2