Strategy Tester Report
ZigZag EMA (Optimal 2)

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=1**; **inpPerMA=100**; **inpRRR=1.5**; inpPointsSL=100;			
Bars in test	92891	Ticks modelled	35022201	Modelling quality	99.90%
Mismatched charts errors	0				
Initial deposit	10000.00			Spread	15
Total net profit	3522.56	Gross profit	57162.18	Gross loss	-53639.61
Profit factor	1.07	Expected payoff	3.85		
Absolute drawdown	1669.67	Maximal drawdown	4243.65 (23.89%)	Relative drawdown	25.00% (2776.63)
Total trades	914	Short positions (won %)	472 (44.28%)	Long positions (won %)	442 (37.56%)
		Profit trades (% of total)	375 (41.03%)	Loss trades (% of total)	539 (58.97%)
	Largest	profit trade	357.00	loss trade	-100.29
	Average	profit trade	152.43	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