

# Strategy Tester Report

## ZigZag EMA (Optimal) 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; <b>inpPerMA=100; inpRRR=1.5</b> ; inpPointsSL=100; inpBE=1;			
Bars in test	92891	Ticks modelled	35022201	Modelling quality 99.90%
Mismatched charts errors	0			
Initial deposit	10000.00		<b>Spread</b>	<b>7</b>
Total net profit	8782.97	Gross profit	60139.65	Gross loss -51356.68
Profit factor	1.17	Expected payoff	9.70	
Absolute drawdown	377.43	Maximal drawdown	3152.90 (14.46%)	Relative drawdown 14.46% (3152.90)
Total trades	905	Short positions (won %)	468 (45.30%)	Long positions (won %) 437 (40.50%)
		Profit trades (% of total)	389 (42.98%)	Loss trades (% of total) 516 (57.02%)
		Largest profit trade	441.00	loss trade -101.30
		Average profit trade	154.60	loss trade -99.53
		Maximum consecutive wins (profit in money)	6 (898.50)	consecutive losses (loss in money) 12 (-1195.00)
		Maximal consecutive profit (count of wins)	898.50 (6)	consecutive loss (count of losses) -1195.00 (12)
		Average consecutive wins	2	consecutive losses 2

