

Strategy Tester Report

ZigZag EMA (Original) with filter

Filter: SMA(20) at H4

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; inpSecondMaPer=20; inpSecondMaTF=240;

Bars in test	92891	Ticks modelled	35022201	Modelling quality	99.90%
Mismatched charts errors	0				
Initial deposit	10000.00		Spread		15
Total net profit	-1135.22	Gross profit	27117.42	Gross loss	-28252.64
Profit factor	0.96	Expected payoff	-2.05		
Absolute drawdown	1859.29	Maximal drawdown	4124.30 (33.63%)	Relative drawdown	33.63% (4124.30)
Total trades	553	Short positions (won %)	291 (52.23%)	Long positions (won %)	262 (44.66%)
		Profit trades (% of total)	269 (48.64%)	Loss trades (% of total)	284 (51.36%)
		Largest profit trade	238.00	loss trade	-100.00
		Average profit trade	100.81	loss trade	-99.48
		Maximum consecutive wins (profit in money)	11 (1104.00)	consecutive losses (loss in money)	10 (-992.84)
		Maximal consecutive profit (count of wins)	1104.00 (11)	consecutive loss (count of losses)	-992.84 (10)
		Average consecutive wins	2	consecutive losses	2

