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 (**2019.02.04 - 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**	**10**
Total net profit	1003.99	Gross profit	3992.00	Gross loss	-2988.01
Profit factor	1.34	Expected payoff	14.98	
Absolute drawdown	208.90	Maximal drawdown	782.46 (6.64%)	Relative drawdown	6.64% (782.46)
Total trades	67	Short positions (won %)	37 (59.46%)	Long positions (won %)	30 (50.00%)
		Profit trades (% of total)	37 (55.22%)	Loss trades (% of total)	30 (44.78%)
	Largest	profit trade	270.00	loss trade	-100.00
	Average	profit trade	107.89	loss trade	-99.60
	Maximum	consecutive wins (profit in money)	10 (993.00)	consecutive losses (loss in money)	4 (-397.82)
	Maximal	consecutive profit (count of wins)	993.00 (10)	consecutive loss (count of losses)	-397.82 (4)
	Average	consecutive wins	2	consecutive losses	2