

metric summary

rolling variable name	metric name	Exists on MT5	math based	Good if Increasing value	Good if Decreasing value	note
?	History Quality	yes		yes		
?	Bars	yes		yes		
?	Ticks	yes		yes		
?	Symbols	yes		yes		
rolling_net	Total Net Profit	yes	balance	yes		
rolling_gross_profit	Gross Profit	yes	balance	yes		
rolling_gross_loss	Gross Loss	yes	balance		yes	
rolling_balance_drawdown_absolute	Balance Drawdown Absolute	yes	balance		yes	
rolling_balance_drawdown_maximal	Balance Drawdown Maximal	yes	balance		yes	
rolling_balance_drawdown_relative	Balance Drawdown Relative	yes	balance		yes	
no	Equity Drawdown Absolute	yes	equity		yes	
no	Equity Drawdown Maximal	yes	equity		yes	
no	Equity Drawdown Relative	yes	equity		yes	
rolling_profit_factor	Profit Factor	yes	balance	yes		
no	Recovery Factor	yes	equity	yes		
?	AHPR	yes		yes		
?	GHPR	yes		yes		
rolling_expected_payoff	Expected Payoff	yes	balance	yes		
no	Sharpe Ratio	yes	equity	yes		
rolling_LR_correlation	LR Correlation	yes	balance	yes		
no	LR Standard Error	yes	equity		yes	
?	Margin Level	yes		yes		
?	Z-Score	yes		yes		closer to 0
?	OnTester result	yes		yes		
no	Correlation (Profits,MFE)	yes	equity	yes		
no	Minimal position holding time	yes	equity	Context-dependent	Context-dependent	
no	Correlation (Profits,MAE)	yes	equity		yes	
no	Maximal position holding time	yes	equity	Context-dependent	Context-dependent	
no	Correlation (MFE,MAE)	yes	equity	Context-dependent	Context-dependent	
no	Average position holding time	yes	equity	Context-dependent	Context-dependent	
rolling_total_trades	Total Trades	yes	balance	Context-dependent	Context-dependent	
rolling_total_deals	Total Deals	yes	balance	Context-dependent	Context-dependent	
rolling_short_trades_won	Short Trades (won %)	yes	balance	yes		has different value compare to MT5 metric
rolling_long_trades_won	Long Trades (won %)	yes	balance	yes		has different value compare to MT5 metric
rolling_profitable_trade	Profit Trades (% of total)	yes	balance	yes		
rolling_unprofitable_trade	Loss Trades (% of total)	yes	balance		yes	
rolling_largest_profit_trade	Largest profit trade	yes	balance	yes		
rolling_largest_loss_trade	Largest loss trade	yes	balance		yes	
rolling_average_profit_trade	Average profit trade	yes	balance	yes		
rolling_average_loss_trade	Average loss trade	yes	balance		yes	
rolling_maximum_consecutive_wins	Maximum consecutive wins (\$)	yes	balance	yes		
rolling_maximum_consecutive_losses	Maximum consecutive losses (\$)	yes	balance		yes	
rolling_maximal_consecutive_profit	Maximal consecutive profit (count)	yes	balance	yes		
rolling_maximal_consecutive_loss	Maximal consecutive loss (count)	yes	balance		yes	
rolling_average_consecutive_wins	Average consecutive wins	yes	balance	yes		
rolling_average_consecutive_losses	Average consecutive losses	yes	balance		yes	
rolling_winnrate	winnrate	no	balance	yes		
rolling_win_count	win count	no	balance	yes		
rolling_lose_count	lose count	no	balance		yes	
rolling_Sharpe_Ratio	Sharpe	yes	equity	yes		these metrics are originally equity-based and inappropriately applied based on balance
rolling_Sortino_Ratio	Sortino	no	equity	yes		
rolling_Calmar_Ratio	Calmar	no	equity	yes		
rolling_Stability	stability	no	equity	yes		
rolling_Recovery_Factor	Recovery Factor	no	equity	yes		
rolling_Omega_Ratio	omega ratio	no	equity	yes		
rolling_Skewness	skew	no	equity	yes		
rolling_Kurtosis	kurtosis	no	equity	Context-dependent	Context-dependent	positive skew
rolling_Tail_Ratio	tail ratio	no	equity	yes		
rolling_Alpha	alpha	no	equity	yes		
rolling_Beta	beta	no	equity	Context-dependent	Context-dependent	
rolling_Common_Sense_Ratio	Common Sense Ratio	no	equity	yes		
rolling_Volatility	volatility	no	equity		yes	
rolling_Kelly_Criterion	Kelly Criterion	no	equity	yes		
rolling_SQN_System_Quality_Number	System Quality Number (SQN)	no	equity	yes		
rolling_K_Ratio	K-Ratio	no	equity	yes		
rolling_R_Squared	R-Squared	no	equity	yes		
rolling_CPC_Index	CPC Index	no	equity	yes		
rolling_VaR_Value_at_Risk	VaR (Value at Risk)	no	equity		yes	
rolling_CVaR_Conditional_Value_at_Risk	CVaR (Conditional Value at Risk)	no	equity		yes	
rolling_Return_Standard_Deviation	return standard deviation	no	equity		yes	
rolling_AHPR_Average_Holding_Period_Return	AHPR (Average Holding Period Return)	no	equity	yes		
rolling_GHPR_Geometric_Holding_Period_Return	GHPR (Geometric Holding Period Return)	no	equity	yes		
rolling_Drawdown_Duration	Drawdown duration	no	equity		yes	
rolling_Max_Drawdown_Duration	Maximum drawdown duration	no	equity		yes	
rolling_TWR_Time_Weighted_Return	Time-weighted return (TWR)	no	equity	yes		
rolling_MWR_Money_Weighted_Return	Money-weighted return (MWR / IRR)	no	equity	yes		
rolling_Expectancy_Expectancy	Expectancy	no	balance	yes		
rolling_GPR_GainToPainRatio	Gain-to-Pain Ratio (GPR)	no	balance	yes		
rolling_Ulcer_Index	Ulcer Index	no	equity		yes	
rolling_MAE_Max_Adverse_Excursion	Max adverse excursion (MAE)	no	equity		yes	
rolling_MFE_Max_Favorable_Excursion	Max favorable excursion (MFE)	no	equity	yes		
rolling_MAR_Ratio	MAR Ratio (Managed Account Ratio)	no	equity	yes		
rolling_CAGR_CompoundAnnualGrowthRate	CAGR (Compound Annual Growth Rate)	no	balance	yes		
rolling_Martin_Ratio	Martin Ratio	no	balance	yes		
rolling_Sterling_Ratio	Sterling Ratio	no	balance	yes		
rolling_Burke_Ratio	Burke Ratio	no	balance	yes		
rolling_RoR_RiskOfRuIn	Risk of Ruin	no	balance		yes	
rolling_DSR_DeflatedSharpeRatio	Deflated Sharpe Ratio (DSR)	no	balance	yes		
rolling_Information_Ratio	Information Ratio	no	equity	yes		
rolling_Treynor_Ratio	Treynor Ratio	no	equity	yes		
rolling_PainIndex_PainIndex	Pain Index	no	balance	yes		
rolling_PainRatio_PainRatio	Pain Ratio	no	balance	yes		
rolling_Lake_LakeRatio	Lake Ratio	no	balance	yes		
rolling_OWLR_OutlierWinLossRatio	Outlier Win/Loss Ratio (OWLR)	no	balance	yes		
rolling_PI_ProfitabilityIndex	Profitability Index	no	balance	yes		I made the abbreviation up
rolling_Tracking_Error	Tracking Error	no	equity		yes	
rolling_Active_Share	Active Share	no	equity	Context-dependent	Context-dependent	