



TRADING PERFORMANCE REPORT

FACUNDO CUERDO

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Dataset Description

The Dataset comes from a file .xls with the management reports offered by the MetaTrader 5 (MT5) platform, with trades on a live account from February 17, 2021, to March 4, 2021.

Dataset Structure

The Dataset consists of two tables: one called "Positions" that reflects the daily operation itself; and another called "Transactions" that summarizes the data of the balance of the portfolio

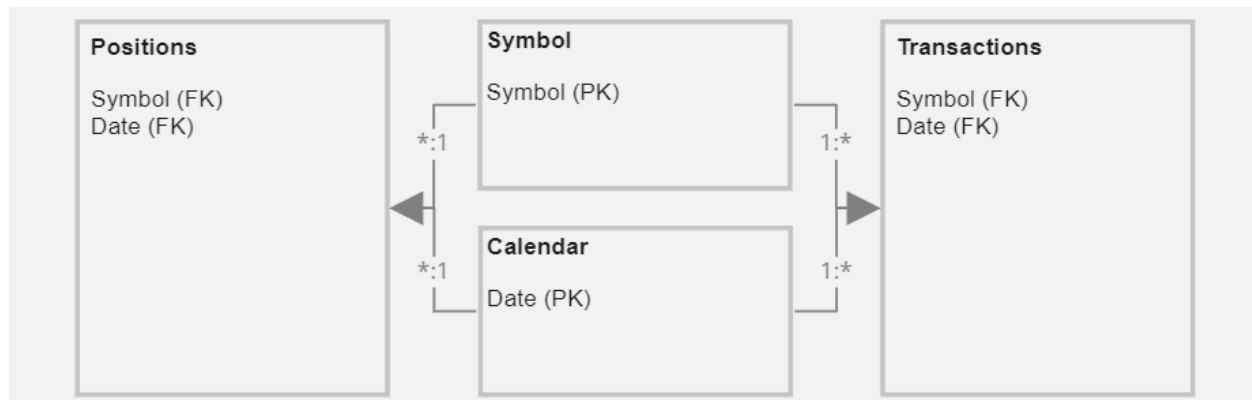
1. Standings

- a. **Date time:** Date and time of opening of operation
- b. **Position** (*nvarchar*): Operation ID
- c. **Symbol** (*nvarchar*): Name of the traded asset
- d. **Type** (*nvarchar*): type of operation
- e. **Volume** (*float*): Volume in minilots of the operation
- f. **Float Price:** Opening price of the operation
- g. **Date/Time Closing** (*date time*): Date and time of closing of the operation
- h. **S/L** (*float*): Stop Loss price level applied
- i. **T/P** (*float*): Take Profit price level applied
- j. **Closing Price** (*float*): Price at that the operation was closed
- k. **Commission** (*float*): Commission charged by the broker
- l. **Swap** (*float*): Collection for holding assets aftermarket closure
- m. **Profit** (*float*): Profit or loss obtained by the operation

2. Transactions Table

- a. **Time** (*date time*): Date and time of opening of operation
- b. **Deal:** Operation ID
- c. **Symbol** (*nvarchar*): Name of the traded asset
- d. **Type** (*nvarchar*): type of operation
- e. **Direction** (*nvarchar*): Moment of operation
- f. **Volume** (*float*): Volume in minilots of the operation
- g. **Price** (*float*): Opening price of the operation
- h. **Order** (*nvarchar*): Order ID
- i. **Commission** (*float*): Collection for holding assets aftermarket closure
- j. **Swap** (*float*): Collection for holding assets aftermarket closure
- k. **Profit** (*float*): Profit or loss obtained by the operation
- l. **Balance** (*float*): Balance of the investment portfolio

Proposed entity-relationship diagram



Addition of Intermediate Tables

To reorganize and improve the interaction between tables, two intermediates are created:

1. Symbol table: which consists of an attribute with unique values that represent the names of the operated symbols.

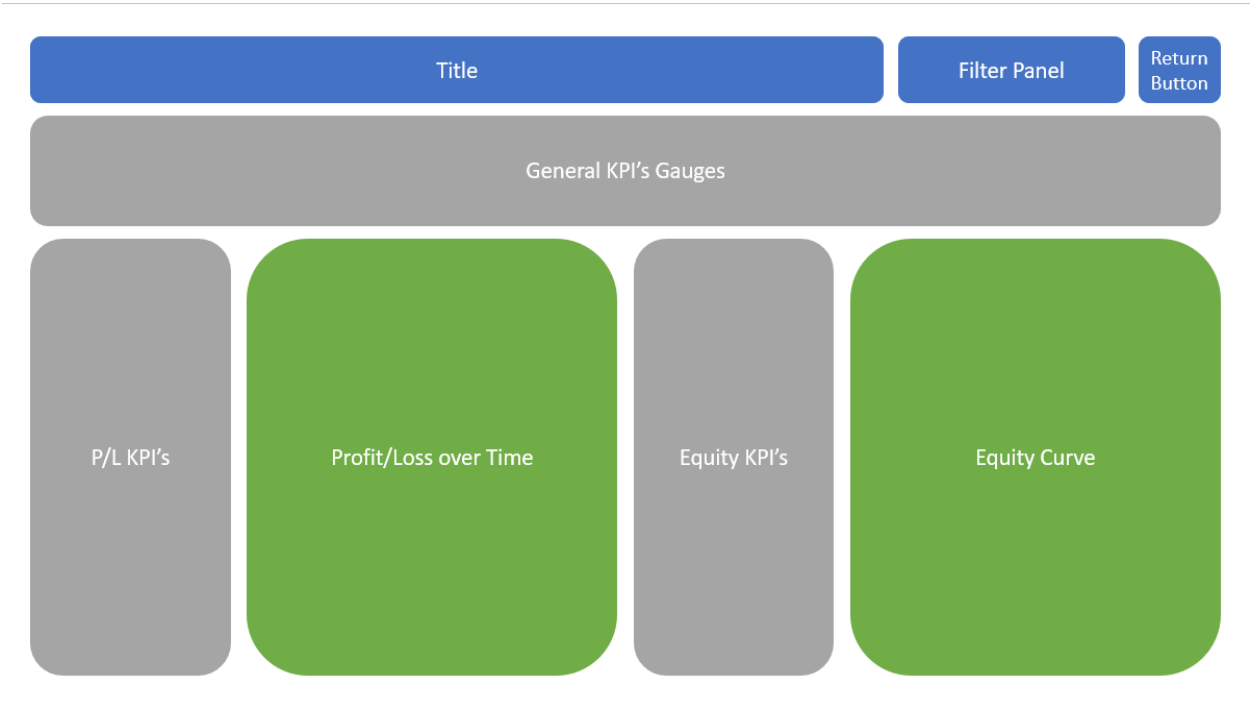
Symbol
AdvMicroDev
Alibaba
Apple
EURUSD

2. Calendar table: which consists of unique values of type date / time, to improve the actions of time intelligence.

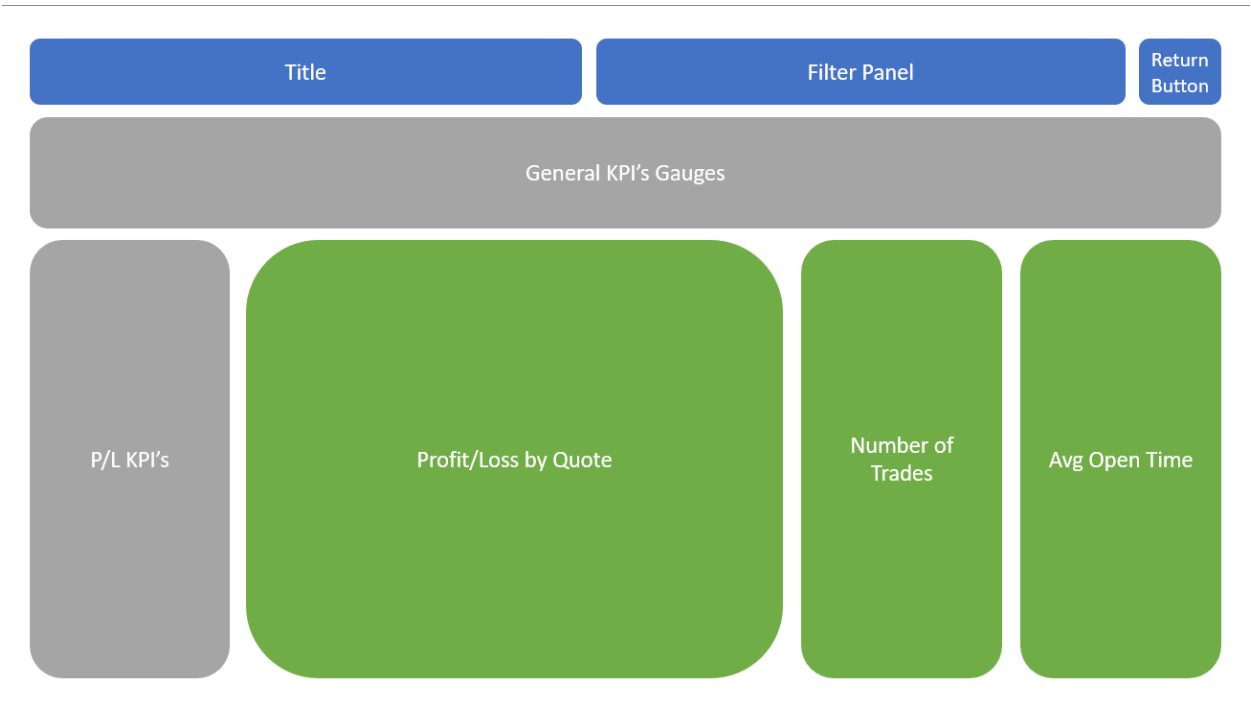
Date	Week N°	Year	Start Week Day	End Week Day
2/17/2021 12:00:00 AM	8	2021	2/14/2021	2/20/2021
2/18/2021 12:00:00 AM	8	2021	2/14/2021	2/20/2021
2/19/2021 12:00:00 AM	8	2021	2/14/2021	2/20/2021
2/20/2021 12:00:00 AM	8	2021	2/14/2021	2/20/2021
2/21/2021 12:00:00 AM	8	2021	2/14/2021	2/20/2021
2/22/2021 12:00:00 AM	9	2021	2/21/2021	2/27/2021
2/23/2021 12:00:00 AM	9	2021	2/21/2021	2/27/2021

Report Mockup

Page with general information

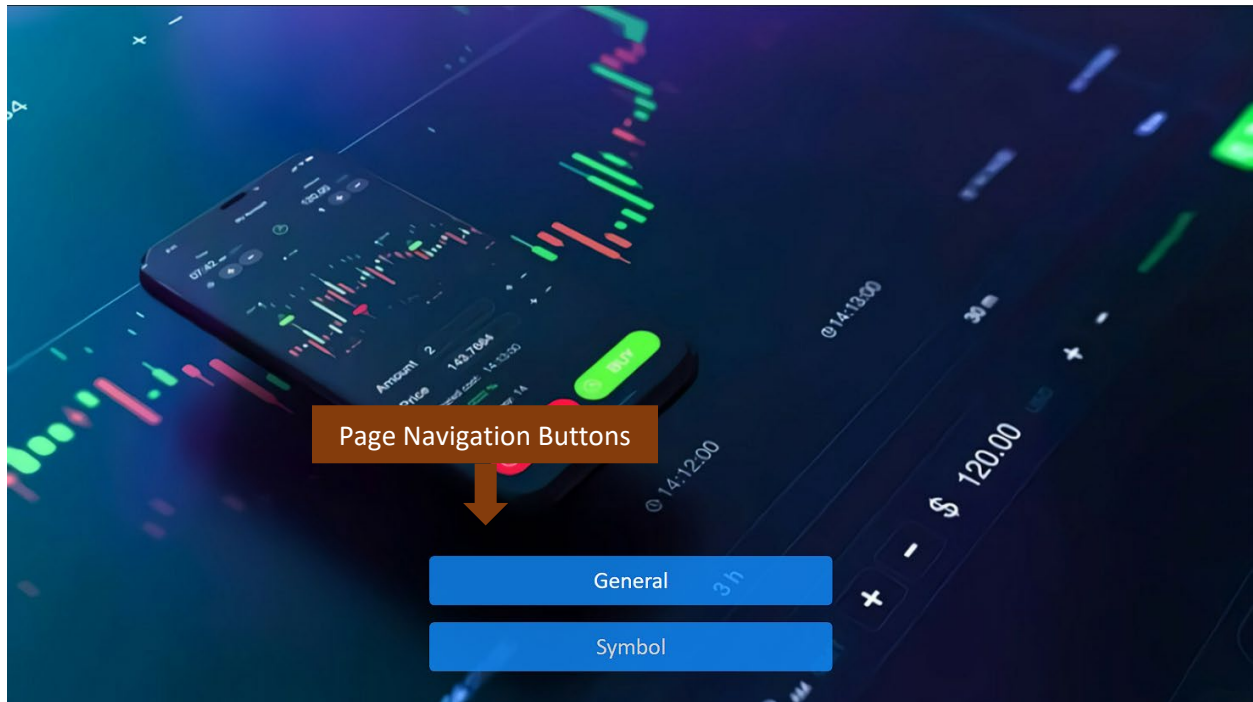


Page with information by Quote

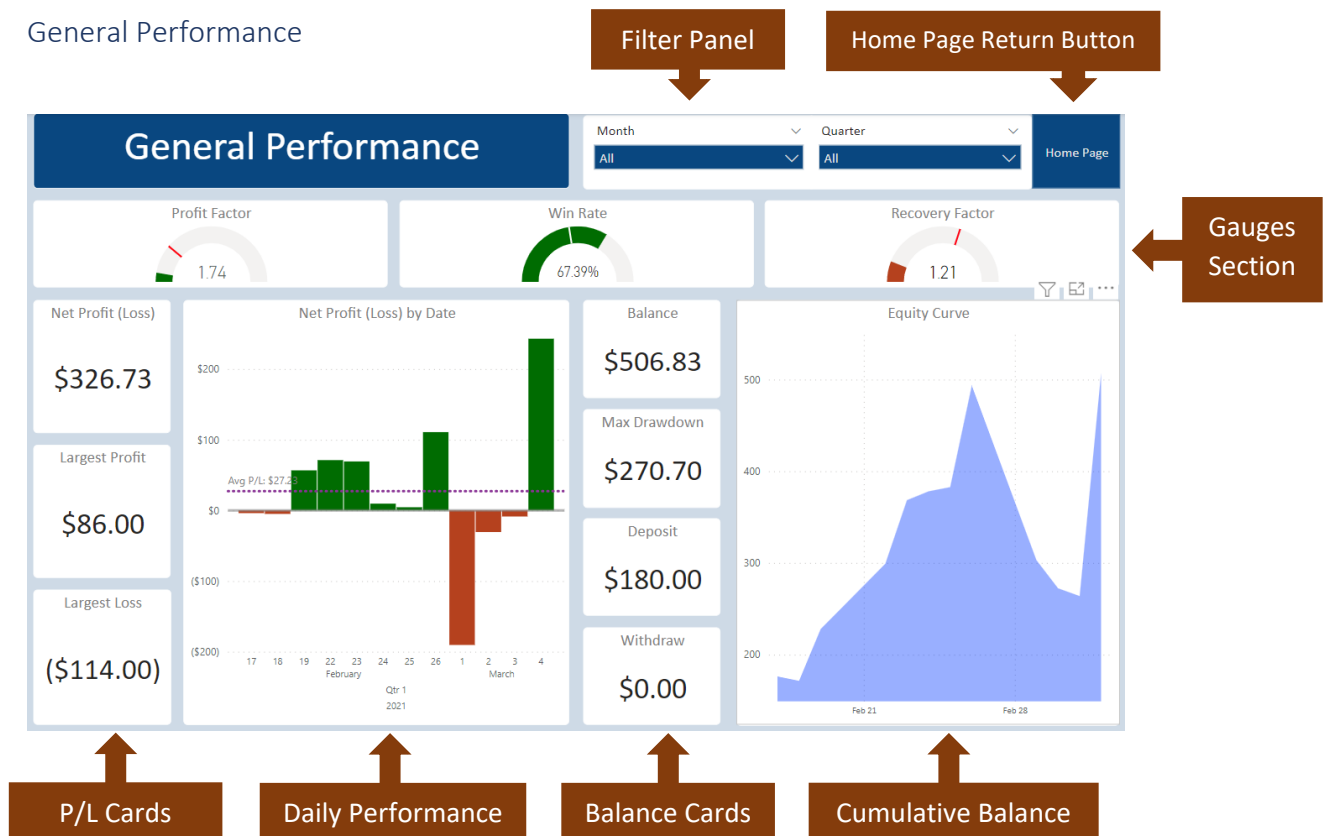


Final Report

Home Page



General Performance



Gauges Section:

First Gauge shows Profit Factor Indicator obtained through Calculated Measure [Profit Factor](#)

Second Gauge shows the percentage of trades that were positive, obtained through Calculated Measure [Win Rate](#)

Third Gauge shows the ability of a strategy to recover after a drawdown. obtained through Calculated Measure [Recovery Factor](#)

P/L Cards:

[Net Profit \(Loss\)](#), [Largest Profit](#), [Largest Loss](#)

Daily Performance:

Bar chart with [Net Profit \(Loss\)](#) on y axis and date on x axis.

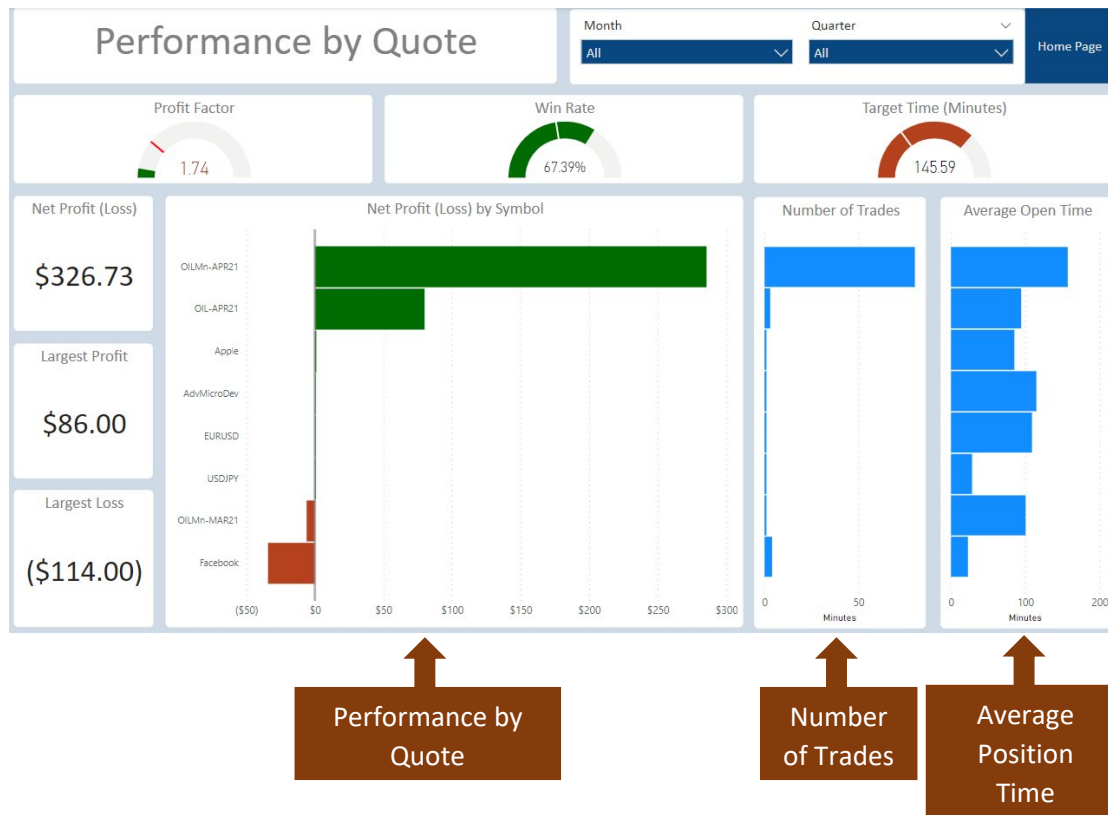
Balance Cards:

[Balance](#), [Max Drawdown](#), [Deposit](#), [Withdraw](#)

Cumulative Balance:

Area Chart with [Equity Curve](#) on y axis and date on x axis.

Performance by Quote



Performance by Quote:

Horizontal Bar Chart with Symbol on y axis and [Net Profit \(Loss\)](#) on x axis

Number of Trades

Horizontal Bar Chart with Symbol on y axis and [Number of Trades](#) on x axis

Average Position Time (Minutes)

Horizontal Bar Chart with Symbol on y axis and Average Position Time in Minutes (Calculated Column) on x axis

Measure Glossary

Trades =

```
Counta(Posiciones[Símbolo])
```

Balance =

```
SUM(Transacciones[Profit]) +  
SUM(Posiciones[Swap])
```

Deposit =

```
Calculate(  
    SUM (Transacciones[Profit]),  
    Transacciones[Type] = "Balance",  
    Transacciones[Profit] > 0)
```

Equity Curve =

```
VAR CurrentTrade = MAX(Transacciones[Date])
```

RETURN

```
CALCULATE([Balance],  
    FILTER (  
        ALLEXCEPT(Transacciones,Transacciones[Order]),  
        Transacciones[Date] <= CurrentTrade))
```

Largest Loss Trade =

```
CALCULATE(  
    MIN(Posiciones[Beneficio]), Posiciones[Beneficio] < 0)
```

Largest Profit Trade =

```
CALCULATE(  
    MAX(Posiciones[Beneficio]), Posiciones[Beneficio] > 0)
```

P/L =

```
Calculate (  
    SUM(Posiciones[Beneficio]), Posiciones[Tipo] <> "Balance") +  
    SUM(Posiciones[Swap])
```

Profit Factor =

```
- Divide(
```

```

        CALCULATE(
            SUM(Posiciones[Beneficio]), Posiciones[Beneficio] > 0) +
            SUM(Posiciones[Swap]),
        CALCULATE(
            SUM(Posiciones[Beneficio]), Posiciones[Beneficio] < 0))

```

Recovery Factor =

```

    DIVIDE(
        [P/L],
        [Max Drawdown])

```

Win Rate =

```

    DIVIDE(
        CALCULATE(
            [# Trades], Posiciones[Beneficio] >= 0),
        [# Trades])

```

Withdraw =

```

VAR Withdraw = Calculate(
    SUM (Transacciones[Profit]), Transacciones[Type] = "Balance",
    Transacciones[Profit] < 0)

```

Return

```

    IF(
        ISBLANK(Withdraw), 0, Withdraw)

```

DD Cum Profits =

```

VAR CurrentTrade = MAX(Transacciones[Order] )

```

RETURN

```

    CALCULATE(
        [Balance],
        FILTER (
            ALLSELECTED(Transacciones), Transacciones[Order]<= CurrentTrade))

```

Peak Cumulative Profit =

```

VAR CurrentTrade = MAX(Transacciones[Order])

```

```

VAR TableFilter = CALCULATETABLE(ALLSELECTED(Transacciones), Transacciones[Order] <=
CurrentTrade)

```

RETURN

```

    MAXX(TableFilter, [DD Cum Profits])

```

Drawdowns =

```
IF(  
    [DD Cum Profits] < [Peak Cumulative Profit],  
    [Peak Cumulative Profit] - [DD Cum Profits],  
    BLANK())
```

Max Drawdown =

```
VAR CurrentTrade = MAX(Transacciones[Order])
```

```
VAR TableFilter = CALCULATETABLE(ALLSELECTED(Transacciones), Transacciones[Order] <=  
CurrentTrade)
```

RETURN

```
MAXX(  
    TableFilter, [Drawdowns])
```