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# Forex Report Analysis Tool

This report analysis tool will analyze **.html** reports produced by MetaTrader 4/5 (including Strategy Tester) and Oanda platform. The result of this analysis will be available in form of various metrics for your further consideration. First, you should create a report in your trading platform, then you need to submit it via the form below. This tool does not analyze Optimization Reports generated by MetaTrader Strategy Tester. You can [discuss report analysis tool](#) at our forum.

Currently working with the report file: **ReportTester-5475038-NOVO.html**. You can specify another report file if you want:

File is not selected

Select file

- ☐ Force close open positions  
Strategy Tester closes all positions automatically at the end of period.
- ☐ Count swap and commission for loss/profit
- ☐ Calculate Risk of Loss with exact probability formula (can be quite slow)

Submit

## Summary

Platform	Period	Last Trade	Starting Balance	Highest Balance	Lowest Balance	End Balance
MT5 (Strategy Tester)	2018-01-03 — 2020-12-15 (1077 days)	53 days ago	\$100,000.00	\$174,480.91	\$91,882.98	\$174,102.01

Main Data

[Risk of Ruin](#)[Periodic Data](#)[Charts](#)

## Gain & Loss

Pair	Net profit, \$	Net profit, pips	Gross profit, \$	Gross loss, \$
Usa500	+74,102.01	+24,700,900.0	+173,509.89	-99,407.88

ROI

Pair	ROI, %	Annualized ROI (Real), %	Annualized ROI (Theoretical), %
Usa500	+74.10	+25.11	+28.94

Positions

Pair	Positions			Trades (%)		% triggered positions	
	Total	Profitable	Losing	Short	Long	with SL	with TP
Usa500	245	88 (35.92%)	157 (0.00%)	130 (46.94%)	115 (53.06%)	245 (80.00%)	152 (30.92%)

Position Properties

Pair	Average, \$		Largest, \$		Average Outcome, \$		Expected payoff, \$	Reward/risk ratio
	Profit	Loss	Profit	Loss	SL	TP		
Usa500	+1,971.70	-633.17	+13,892.70	-3,472.20	-3.77	+1,576.03	+302.46	3.11

Short Position Properties

Pair	Short Positions		Average, \$		Largest, \$		Total Profit, \$	Expected payoff, \$	Reward ratio
	Won	Lost	Profit	Loss	Profit	Loss			
Usa500	34	96	+2,573.91	-620.01	+13,892.70	-3,472.20	+27,992.08	+215.32	4.15

Long Position Properties

Pair	Long Positions		Average, \$		Largest, \$		Total Profit, \$	Expected payoff, \$	Reward ratio
	Won	Lost	Profit	Loss	Profit	Loss			
Usa500	54	61	+1,592.54	-653.88	+6,796.48	-2,208.30	+46,109.93	+400.96	2.44

Win/Loss Series

Pair	Maximum Consecutive							
	Profit, \$	Profitable Positions (by Profit)	Profitable Positions	Profit (by Positions), \$	Loss	Losing Positions (by Loss)	Losing Positions	Loss (by Positions)
Usa500	+21,663.00	2	5	+6,483.29	-6,641.73	7	11	-3,426.91

## Drawdown

Pair	Absolute drawdown, \$	Maximum drawdown		Relative drawdown	
		\$	%	%	\$
Usa500	-8,117.02	-17,161.36	15.74	15.74	-17,161.36

## Indexes

Pair	Profit factor	Recovery factor (Calmar ratio)	Sharpe ratio	Sortino ratio	Ulcer index	AHPR	GHPR	Standard Deviation, \$	Z-Score (Probability)
Usa500	1.75	+4.32	+0.16	+0.25	6.83	+0.24	+0.23	1,782.18	+0.24 (18.87%)

## Time & Volume

Pair	Total Duration			Average Duration			Volume	
	Winning Trades	Losing Trades	All Trades	Winning Trades	Losing Trades	All Trades	Total	Average
Usa500	1y 6mo 28d 3h 37m	12mo 1d 10h 45m	2y 6mo 24d 14h 22m	6d 12h 18m 50s	2d 7h 15m 11s	3d 19h 33m 9s	7,350.00	30.00

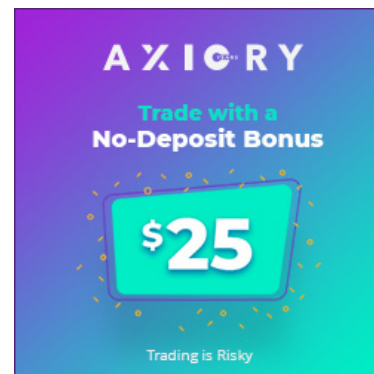
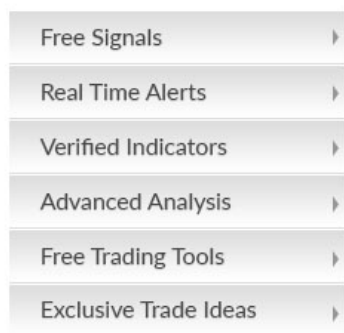
## Expenses

Pair	Commission, \$	Swap, \$
Usa500	—	-0.69

## R-Multiple

Pair	R-multiple, \$	Average Profitable Trade in R-Multiples	Average Losing Trade in R-Multiples	Expected Payoff in R-Multiples
Usa500	417.60	+4.72	-1.52	+0.72

## Technical Stuff



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