E EARNFOREX

| Search | | EN |

FOREX BROKERS • FOREX TOOLS • FOREX BOOKS • COMMUNITY • NEWS • EDUCATION • SOFTWARE • BLOG • COMMODITIES • FOREX VIDEOS • ABOUT

EarnForex — Forex Tools

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-30425658-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)	2018-10-01 — 2020-12-30 (821 days)	40 days ago	$100,000.00	$226,427.28	$84,179.07	$226,427.28

Main Data　　　Risk of Ruin　　　Periodic Data　　　Charts

Gain & Loss

Pair	Net profit, $	Net profit, pips	Gross profit, $	Gross loss, $
#ADBE	+126,427.28	+25,293.0	+338,307.40	-211,880.12

ROI

Pair	ROI, %	Annualized ROI (Real), %	Annualized ROI (Theoretical), %
#ADBE	+126.43	+55.78	+59.89

Positions

Pair	Positions			Trades (%)		% triggered positions	
	Total	Profitable	Losing	Short	Long	with SL	with TP
#ADBE	112	42 (37.50%)	70 (0.00%)	61 (45.54%)	51 (54.46%)	112 (74.11%)	84 (30.95%)

Position Properties

Pair	Average, $		Largest, $		Average Outcome, $		Expected payoff, $	Reward/risk ratio
	Profit	Loss	Profit	Loss	SL	TP		
#ADBE	+8,054.94	-3,026.86	+29,282.85	-18,747.28	-1,647.61	+9,227.00	+1,128.82	2.66

Short Position Properties

Pair	Short Positions		Average, $		Largest, $		Total Profit, $	Expected payoff, $	Rew ratic
	Won	Lost	Profit	Loss	Profit	Loss			
#ADBE	19	42	+8,733.29	-3,311.56	+18,764.66	-18,747.28	+26,846.98	+440.11	2.64

Long Position Properties

Pair	Long Positions		Average, $		Largest, $		Total Profit, $	Expected payoff, $	Rew ratic
	Won	Lost	Profit	Loss	Profit	Loss			
#ADBE	23	28	+7,494.56	-2,599.81	+29,282.85	-14,015.10	+99,580.30	+1,952.55	2.88

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)

| #ADBE | +30,524.13 | 2 | 3 | +16,131.95 | -61,853.31 | 8 | 8 | -61,853.31 |

Drawdown

Pair	Absolute drawdown, $	Maximum drawdown		Relative drawdown	
		$	%	%	$
#ADBE	-15,820.93	-67,919.49	33.09	33.09	-67,919.49

Indexes

Pair	Profit factor	Recovery factor (Calmar ratio)	Sharpe ratio	Sortino ratio	Ulcer index	AHPR	GHPR	Standard Deviation, $	Z-Score (Probability)
#ADBE	1.60	+1.86	+0.17	+0.23	14.02	+0.85	+0.73	6,976.06	+1.42 (84.39%)

Time & Volume

Pair	Total Duration			Average Duration			Volume	
	Winning Trades	Losing Trades	All Trades	Winning Trades	Losing Trades	All Trades	Total	Average
#ADBE	1y 3mo 3d 7h 56m	10mo 12d 5h 49m	2y 1mo 10d 13h 45m	10d 21h 54m 11s	4d 11h 3m 16s	6d 21h 7m 22s	56,000.00	500.00

Expenses

Pair	Commission, $	Swap, $
#ADBE	—	-37.72

R-Multiple

Pair	R-multiple, $	Average Profitable Trade in R-Multiples	Average Losing Trade in R-Multiples	Expected Payoff in R-Multiples
#ADBE	2,172.58	+3.71	-1.39	+0.52

Technical Stuff

Version

20191216

Known issues

Works very slowly in Internet Explorer ([update your browser!](#))

Can calculate wrong pip numbers for non-standard currency pairs.

No equity-related data.

No spread data.

Works only with HTML reports.

To-do list

Export to PDF.

Changes

20191216

Fixed report recognition for MT5 Build 2265 and newer.

20190305

Fixed Strategy Tester report recognition for newer versions of MT5.

20161113

Fixed MT5 reports recognition.

Fixed minor output glitches.

20130417

Added risk-adjusted return calculation.

20120609

Fixed a minor bug with last trade date display.

20120515

Fixed bugs with paused strategy tester reports (MT4).

20110919

Fixed minor interface and output formatting bugs.

Added Chinese, Russian and Spanish language support.

20110710

Updated Report Analysis Tool design.

Updated Exact Risk of Loss calculation, making it optional.

Added chart for position volumes by pair.

Added more metrics definitions.

Added calculation of average, total and largest profit/loss of short/long trades.

20110511

Added Summary table with the basic report statistics.

20110510

Added 3 different types of ROI and modified the way it's calculated.

20110509

Added annualized ROI calculation.

20110506

Added metric breakdown by weekdays.

Fixed Oanda position volume display.

20110427

Fixed issues with exotic character encoding types.

Fixed pie charts displaying zero values in some cases.

20110426

Fixed Ulcer index and GHPR calculation for reports with only one currency pair.

20110424a

Fixed Main Data table display for reports containing only one currency pair.

Fixed problem with recognizing MT4 Strategy Tester reports in languages other than English.

Fixed negative Linear Regression chart display.

20110424

Fixed problems with analysis and display for reports with either only winning or only losing positions.

Fixed minor Risk of Ruin calculation bug.

Fixed pie charts bug when no data to display.

Fixed minor flaw in Losses in Row chart display.

Fixed minor problem with HTML markup.

20110423

Fixed starting balance display format.

Fixed balance chart display for some MT4 reports.

Fixed pie charts display (particularly when more than 10 trading instruments are analyzed).

20110422

Fixed report analysis for reports produced by ReportManager (by MQLsoft).

Added an error message to be displayed when an unknown report type is submitted.

20110421b

Fixed balance when orders aren't sorted by date descending (appeared only in MT4).

20110421a

Fixed some debug output showing up.

Fixed periodic calculations when orders aren't sorted by date descending.
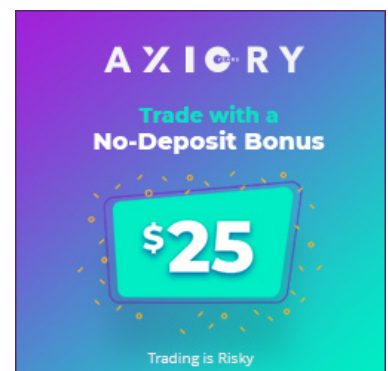
20110421

First working beta.

© **2005–2021**

EARNFOREX.COM

Design — Mart Studio

Forex Brokers

Forex Books

News

Software

Commodities

About

Forex Tools

Community

Education

Blog

Forex Videos

Forex trading bears intrinsic risks of loss. You must understand that Forex trading, while potentially profitable, can make you lose your money. Never trade with the money that you cannot afford to lose! Trading with leverage can wipe your account even faster.

CFDs are leveraged products and as such loses may be more than the initial invested capital. Trading in CFDs carry a high level of risk thus may not be appropriate for all investors.