MT4/MT5 Report Analyzer

My AI Gold v1.51 MT5

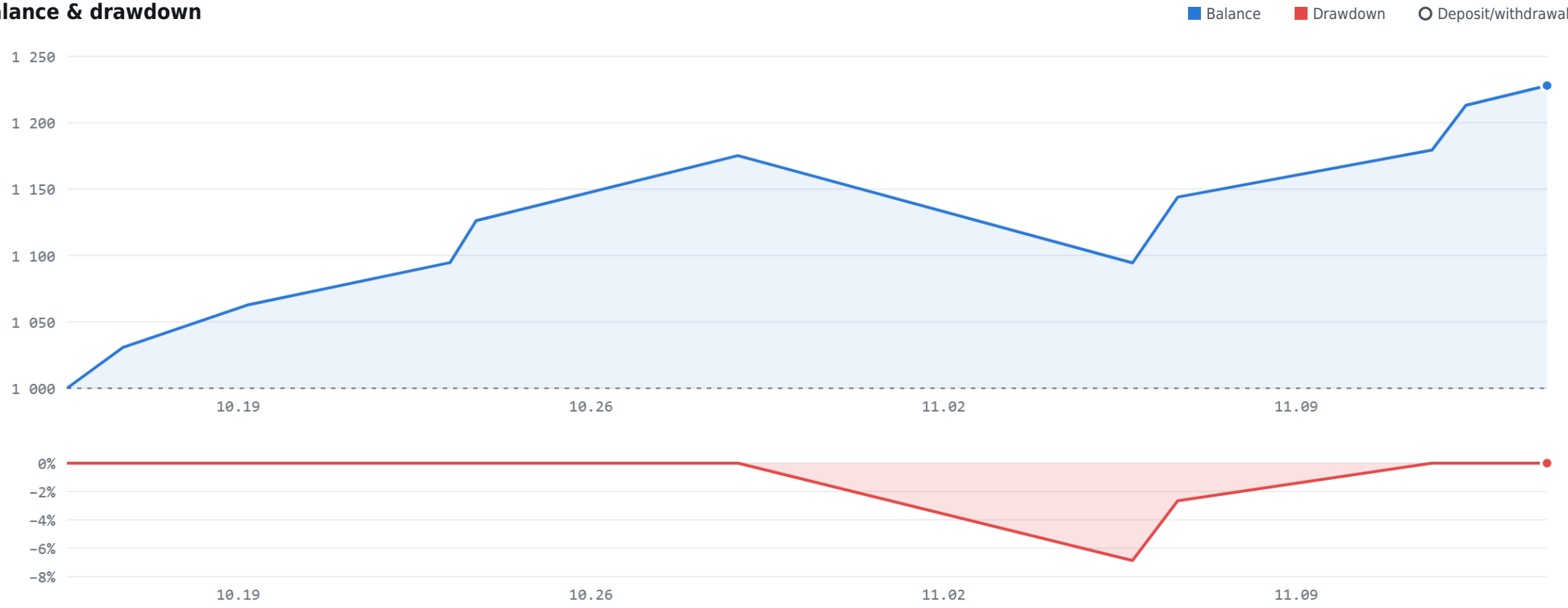
MT5 · account history · XAUUSD · Account 67314610 · RoboForex Ltd · 2026.10.15 — 2026.11.13 · 29 days

● Profitable ● PF 3.82 ● Drawdown 6.9% ● Few trades: 10 ● Period < 3 months

FREE ROBOTEST pro-fx.cc/community →

Net profit	Profit Factor	Winning trades	Max drawdown	Recovery factor	Expected payoff
+228.00 USD	**3.82**	**90.0%**	**6.88%**	**2.82**	**+22.80 USD**
+22.80% on deposit	308.80 USD / 80.80 USD	9 of 10	80.80 USD	profit / max drawdown	per trade

Balance & drawdown



Dashed line = initial deposit. Drawdown in % of deposits plus profit accumulated at peak.

Metrics

RESULT

Initial deposit	1 000.00 USD
Deposits / withdrawals	1 000.00 USD / 0.00 USD
Final balance	1 228.00 USD
Net profit	+228.00 USD
Gross profit	308.80 USD
Gross loss	−80.80 USD
Return (ROI)	+22.80%
Annualized return	+1 183.06% *
Monthly average	+11.01%
Profitable months	2 of 2
Open positions	none

TRADES

Total trades	10
Winning / losing	9 (90.0%) / 1 (10.0%)
Average win	34.31 USD
Average loss	−80.80 USD
Avg win / avg loss	0.42
Largest win	49.60 USD
Largest loss	−80.80 USD
Expected payoff	+22.80 USD
Std. deviation of result	37.69 USD
Volume, lots	0.20
Trades per week	2.4
Trading days	9

STREAKS

Max consecutive wins	5 (+175.18 USD)
Max consecutive losses	1 (−80.80 USD)
Max consecutive profit	+175.18 USD (5)
Max consecutive loss	−80.80 USD (1)
Average winning streak	4.5
Average losing streak	1.0
Z-score	1.75

DRAWDOWN & RISK

Max drawdown, %	6.88% (80.80 USD)
Max drawdown, money	80.80 USD (6.88%)
Max drawdown period	2026.10.28 — 2026.11.05
Absolute drawdown	0.00 USD
Recovery factor	2.82
Calmar ratio	172.07 *
Ulcer index	2.33%
Kelly criterion	66.5%
Risk of loss (MC), DD ≥ 20%	1.9%
Risk of ruin (MC)	0.00%

QUALITY

Sharpe ratio	0.65
Sortino ratio	0.85
SQN (Van Tharp)	1.91
AHPR	1.0213
GHPR	1.0208
LR correlation	0.912
LR standard error	28.19 USD
Martin ratio (UPI)	507.60 *

TIME & COSTS

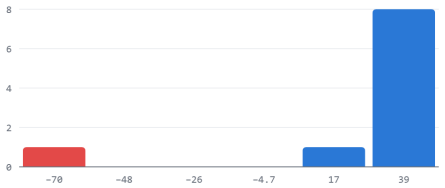
Average holding time	9 h 3 min
Holding time, wins	9 h 4 min
Holding time, losses	8 h 54 min
Longest trade	1 d 1 h
Best day	2026.10.23 · +63.58 USD
Worst day	2026.11.05 · −80.80 USD
Best month	Oct 2026 · +175.18 USD
Worst month	Nov 2026 · +52.82 USD
Commission	−1.60 USD
Swap	−0.82 USD
Costs to gross profit	0.78%

* estimate (< 3 months)

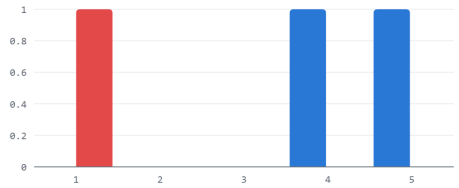
Long / Short

	Buy (long)	Sell (short)
Trades	3	7
Winning	2 (66.7%)	7 (100.0%)
Net profit	−1.00 USD	+229.00 USD
Gross profit	79.80 USD	229.00 USD
Gross loss	−80.80 USD	0.00 USD
Profit Factor	0.99	∞
Average trade	−0.33 USD	+32.71 USD
Best	49.00 USD	49.60 USD
Worst	−80.80 USD	14.84 USD
Volume, lots	0.06	0.14

Distribution of results



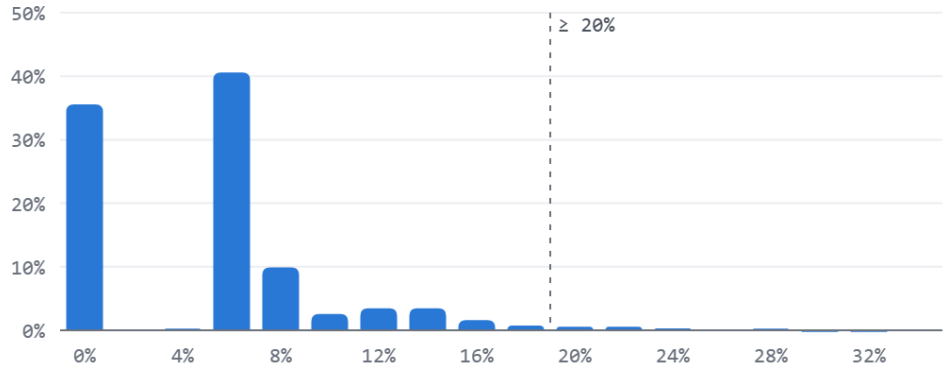
Streaks



How many times a run of consecutive trades of each length occurred.

Monte Carlo: drawdown risk

Runs × trades	2000 × 10
Drawdown, median	6.8%
Drawdown, 95% of runs ≤	15.4%
Drawdown, 99% of runs ≤	23.5%
Actual drawdown	6.9%
Probability DD ≥ 20%	1.9%
Probability of ending at a loss	5.1%
Profit: 5% / 50% / 95%	−0.43 USD / +236.83 USD / +373.28 USD



Max drawdown distribution over 2000 random trade resamples. Line = chosen threshold.

Breakdown

Months

Months	Trades	Winning	Result	Return	PF	Average	Gross profit	Gross loss	Lots
Oct 2026	5	100.0%	+175.18 USD	+17.52%	∞	+35.04 USD	175.18 USD	0.00 USD	0.10
Nov 2026	5	80.0%	+52.82 USD	+4.49%	1.65	+10.56 USD	133.62 USD	−80.80 USD	0.10
Total	**10**	**90.0%**	**+228.00 USD**		**3.82**	**+22.80 USD**	**308.80 USD**	**−80.80 USD**	**0.20**

Weekdays

Weekdays	Trades	Winning	Result	PF	Average	Gross profit	Gross loss	Lots
Mon	1	100.0%	+31.80 USD	∞	+31.80 USD	31.80 USD	0.00 USD	0.02
Tue	2	100.0%	+84.44 USD	∞	+42.22 USD	84.44 USD	0.00 USD	0.04
Thu	2	50.0%	−47.06 USD	0.42	−23.53 USD	33.74 USD	−80.80 USD	0.04
Fri	5	100.0%	+158.82 USD	∞	+31.76 USD	158.82 USD	0.00 USD	0.10
Total	**10**	**90.0%**	**+228.00 USD**	**3.82**	**+22.80 USD**	**308.80 USD**	**−80.80 USD**	**0.20**

Hours

Hours	Trades	Winning	Result	PF	Average	Gross profit	Gross loss	Lots
03:00	2	100.0%	+63.78 USD	∞	+31.89 USD	63.78 USD	0.00 USD	0.04
04:00	1	100.0%	+33.74 USD	∞	+33.74 USD	33.74 USD	0.00 USD	0.02
06:00	2	100.0%	+62.40 USD	∞	+31.20 USD	62.40 USD	0.00 USD	0.04
09:00	1	0.0%	−80.80 USD	0.00	−80.80 USD	0.00 USD	−80.80 USD	0.02
10:00	1	100.0%	+49.60 USD	∞	+49.60 USD	49.60 USD	0.00 USD	0.02
20:00	1	100.0%	+14.84 USD	∞	+14.84 USD	14.84 USD	0.00 USD	0.02
21:00	1	100.0%	+49.00 USD	∞	+49.00 USD	49.00 USD	0.00 USD	0.02
23:00	1	100.0%	+35.44 USD	∞	+35.44 USD	35.44 USD	0.00 USD	0.02
Total	**10**	**90.0%**	**+228.00 USD**	**3.82**	**+22.80 USD**	**308.80 USD**	**−80.80 USD**	**0.20**

Symbols

Symbols	Trades	Winning	Result	PF	Average	Gross profit	Gross loss	Lots
XAUUSD	10	90.0%	+228.00 USD	3.82	+22.80 USD	308.80 USD	−80.80 USD	0.20
Total	**10**	**90.0%**	**+228.00 USD**	**3.82**	**+22.80 USD**	**308.80 USD**	**−80.80 USD**	**0.20**

Comments

Comments	Trades	Winning	Result	PF	Average	Gross profit	Gross loss	Lots
MyAiGold	10	90.0%	+228.00 USD	3.82	+22.80 USD	308.80 USD	−80.80 USD	0.20
Total	**10**	**90.0%**	**+228.00 USD**	**3.82**	**+22.80 USD**	**308.80 USD**	**−80.80 USD**	**0.20**

Close reason

Close reason	Trades	Winning	Result	PF	Average	Gross profit	Gross loss	Lots
Stop Loss	7	85.7%	+114.56 USD	2.42	+16.37 USD	195.36 USD	−80.80 USD	0.14
Take Profit	2	100.0%	+98.60 USD	∞	+49.30 USD	98.60 USD	0.00 USD	0.04
Manual / by EA	1	100.0%	+14.84 USD	∞	+14.84 USD	14.84 USD	0.00 USD	0.02
Total	**10**	**90.0%**	**+228.00 USD**	**3.82**	**+22.80 USD**	**308.80 USD**	**−80.80 USD**	**0.20**

Duration

Duration	Trades	Winning	Result	PF	Average	Gross profit	Gross loss	Lots
30 min – 2 h	2	100.0%	+63.78 USD	∞	+31.89 USD	63.78 USD	0.00 USD	0.04
2–8 h	3	100.0%	+98.18 USD	∞	+32.73 USD	98.18 USD	0.00 USD	0.06
8–24 h	4	75.0%	+17.04 USD	1.21	+4.26 USD	97.84 USD	−80.80 USD	0.08
1–3 days	1	100.0%	+49.00 USD	∞	+49.00 USD	49.00 USD	0.00 USD	0.02
Total	**10**	**90.0%**	**+228.00 USD**	**3.82**	**+22.80 USD**	**308.80 USD**	**−80.80 USD**	**0.20**

Direction

Direction	Trades	Winning	Result	PF	Average	Gross profit	Gross loss	Lots
Buy (long)	3	66.7%	−1.00 USD	0.99	−0.33 USD	79.80 USD	−80.80 USD	0.06
Sell (short)	7	100.0%	+229.00 USD	∞	+32.71 USD	229.00 USD	0.00 USD	0.14
Total	**10**	**90.0%**	**+228.00 USD**	**3.82**	**+22.80 USD**	**308.80 USD**	**−80.80 USD**	**0.20**

Trades (10)

#	Open	Closed	Symbol	Type	Volume	Open price	Close price	Commission	Swap	Profit	Net	Balance	Dur.	Close	Comment
1	2026.10.16 06:00	2026.10.16 17:01	XAUUSD	buy	0.02	4 176.56	4 192.04	−0.16	0.00	30.96	+30.80	1 030.80	11 h 1 min	Stop Loss	MyAiGold
2	2026.10.19 03:00	2026.10.19 04:06	XAUUSD	sell	0.02	4 184.51	4 168.53	−0.16	0.00	31.96	+31.80	1 062.60	1 h 7 min	Stop Loss	MyAiGold
3	2026.10.23 03:00	2026.10.23 04:51	XAUUSD	sell	0.02	4 023.29	4 007.22	−0.16	0.00	32.14	+31.98	1 094.58	1 h 52 min	Stop Loss	MyAiGold
4	2026.10.23 06:00	2026.10.23 17:17	XAUUSD	sell	0.02	4 017.8	4 001.92	−0.16	0.00	31.76	+31.60	1 126.18	11 h 17 min	Stop Loss	MyAiGold
5	2026.10.27 21:00	2026.10.28 22:00	XAUUSD	buy	0.02	4 056.7	4 081.88	−0.16	−1.20	50.36	+49.00	1 175.18	1 d 1 h	Take Profit	MyAiGold
6	2026.11.05 09:00	2026.11.05 17:53	XAUUSD	buy	0.02	4 127.2	4 086.88	−0.16	0.00	−80.64	−80.80	1 094.38	8 h 54 min	Stop Loss	MyAiGold
7	2026.11.06 10:00	2026.11.06 15:30	XAUUSD	sell	0.02	4 055.37	4 030.49	−0.16	0.00	49.76	+49.60	1 143.98	5 h 30 min	Take Profit	MyAiGold
8	2026.11.10 23:00	2026.11.11 16:37	XAUUSD	sell	0.02	4 030.19	4 012.58	−0.16	0.38	35.22	+35.44	1 179.42	17 h 37 min	Stop Loss	MyAiGold
9	2026.11.12 04:00	2026.11.12 08:47	XAUUSD	sell	0.02	3 985.55	3 968.6	−0.16	0.00	33.90	+33.74	1 213.16	4 h 47 min	Stop Loss	MyAiGold
10	2026.11.13 20:00	2026.11.13 23:25	XAUUSD	sell	0.02	3 885.3	3 877.8	−0.16	0.00	15.00	+14.84	1 228.00	3 h 25 min		MyAiGold

Times are server time from the report. Trade = closed position (MT5: from the Positions table; in the tester, entries matched to exits FIFO).
Optimization reports are not supported. Values may differ from the terminal summary by cents due to how entry commission is allocated.