



STRATEGY DRIFT PRO

v1.00

USER MANUAL

Live-vs-Backtest EA Drift and Risk Monitoring
for MetaTrader 5

Read-only | Non-trading | Local MT5 analysis
Setup, Backtest Baselines, Drift Monitoring and Risk Analytics

Critical Before You Begin: Include Trading Costs

This is the most important setup rule in the manual. Strategy Drift Pro compares a backtest baseline with results reconstructed from real account history. If the backtest excludes costs that the live account pays, the comparison is not like-for-like and cost-sensitive metrics can show false Watch or Drift conditions.

Do not import a cost-free production baseline

Use a normal money-based MT5 test. Configure realistic commission, swap, deal fees, spread and account conditions. Do not use Profit in Pips mode for the baseline you intend to monitor, because MT5 removes commission and swap calculations in that mode.

Item	Recommended setup	Why it matters
Testing model	Use the most accurate model appropriate for the EA. Tick-sensitive, scalping, pending-order and intrabar-management systems should generally use Every tick based on real ticks.	A coarse model can change fills, holding times, stops and trade outcomes.
Commission	Open Advanced Testing Settings and use the broker/predefined commission schedule or an accurate custom schedule.	Missing commission can make live PF, payoff, Sharpe and drawdown appear worse.
Swap and fees	Check the symbol specification and include applicable swap/deal fees.	Overnight holding and exchange/broker fees alter net results.
Spread	Use suitable historical data and the correct broker symbol where possible.	Spread changes entry/exit prices and short-duration strategies are especially sensitive.
Initial deposit and leverage	Match the intended account and position-sizing setup.	Margin, risk scaling and money-denominated statistics depend on these values.
EA version and inputs	Use the exact version and settings you intend to monitor.	A baseline from different logic is not a valid reference.

What cannot be perfectly matched

A backtest cannot perfectly reproduce future live slippage, latency, rejected requests, liquidity or market impact. Strategy Drift Pro identifies statistical differences; it does not prove the live and test environments are identical.

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1. Product Overview

Strategy Drift Pro is a read-only MT5 indicator that compares a strategy's reconstructed live trading behaviour with an imported backtest baseline. It helps answer two practical questions: Is the strategy still behaving like its test? And how much downside stress is visible in its current trade history?

- **Monitors multiple strategies.** Auto-discovered EAs and manually added Magic Number/comment profiles can be kept in one portfolio.
- **Uses existing account history.** It can analyse eligible trades completed before the indicator was installed.

- **Separates ownership.** Magic Number, symbol scope, optional trade comment and buy/sell filters are used to attribute trades.
- **Compares baseline and rolling live metrics.** Fixed Lot, Percentage/Dynamic Risk and Signal/Copy monitoring modes are supported.
- **Adds behavioural evidence.** Trade frequency, holding-time distributions, streaks and other advanced statistics can reveal changes that profit alone misses.
- **Models downside sensitivity.** Risk Analytics uses the selected strategy capital and eligible completed-trade sequence.
- **Works locally.** Profiles, imports and exports remain inside the MT5 file sandbox.

What Strategy Drift Pro does not do

It does not open, modify, close or cancel trades; it does not turn another EA on or off; and it does not guarantee profitability, safety or recovery.

2. Quick Start

1. Create a realistic cost-aware MT5 backtest for the exact EA version, symbol, timeframe, settings and position-sizing method you intend to monitor.
2. Save the final Strategy Tester report as .html or .htm.
3. Install and attach Strategy Drift Pro to one sufficiently large MT5 chart.
4. Open SETTINGS / STRATEGIES. Select an auto-discovered EA, or choose + ADD STRATEGY to monitor an unattached EA, signal, copy service or other strategy.
5. Open Trade Identity, confirm the strategy name, Magic Number or trade-comment identity, symbol scope and buy/sell inclusion, then preview matched trades.
6. Copy the HTML report to MQL5 > Files > Strategy Drift Pro > Imports, open Baseline > Import Report, scan, select the correct file and import it.
7. Choose Fixed Lot, Percentage / Dynamic Risk or Signal / Copy Trading, enter any required lot/capital information, then save the monitoring basis.
8. Open Metrics & Drift and choose a rolling window. Last 50 Trades is a balanced starting point for many active strategies.
9. Return to the dashboard. Review Strategy Alignment, metric colours, coverage, live history and Risk Analytics.
10. Use Local Export when you need a timestamped CSV record.

No need to wait for new trades

After Trade Identity is confirmed, SDP analyses eligible history already available in the terminal. A manually added strategy can have an imported baseline even when its EA is not attached. Live values still require attributable account history.

3. Installation and First Launch

3.1 Install from MQL5 Market

1. Install Strategy Drift Pro through the MT5 Market/Subscriptions workflow.
2. Open a chart and drag Strategy Drift Pro from Navigator > Indicators onto the chart.
3. Allow the dashboard a few seconds to build its local profile and read available account history.

3.2 Chart size

Use a wide chart for the Detailed view. F11 Full Screen can help on smaller displays. The indicator should not be forced into a layout where required labels overlap or disappear.

3.3 Read-only boundary

The footer displays LOCAL • READ ONLY • NO TRADING. This is an operating boundary, not a trade permission. The monitored EAs continue to trade under their own logic and permissions.

3.4 Trading EA on a VPS, Strategy Drift Pro locally

You may keep the trading EA running on an MQL5 VPS, a third-party VPS or another remote computer while running Strategy Drift Pro only on your local MT5 terminal. The local terminal must be logged into the same broker trading account and server, and the relevant closed trades must be visible in its Account History.

How the connection works

The VPS does not send files directly to Strategy Drift Pro. Both platforms connect to the same broker trade server. Strategy Drift Pro reads the synchronized account history locally, then uses the saved Magic Number, symbol scope and/or Trade Comment to attribute each eligible deal to the correct strategy.

1. Keep the trading EA active on the VPS or remote computer. Do not run a second active copy of the same trading EA locally.
2. Open the local MT5 terminal and log in to the same trading account and broker server used by the VPS.
3. Open Toolbox > History and confirm that trades created by the VPS are visible. Allow the terminal time to download older history when needed.
4. Attach Strategy Drift Pro to a local chart. Open SETTINGS / STRATEGIES and choose + ADD STRATEGY because the remote EA may not be auto-discovered on a local chart.
5. Choose the strategy type, then identify its trades using a unique Magic Number or a stable Trade Comment. Set the symbol scope and buy/sell inclusion carefully.
6. Select PREVIEW MATCHED TRADES and confirm that the examples and trade count belong only to that strategy before saving.
7. Import the matching backtest baseline, choose the correct Monitoring Basis and save the profile.
8. Keep the local MT5 terminal open and connected for continuous dashboard updates. If it is closed, Strategy Drift Pro can catch up from the account history available when the terminal reconnects.

Magic Number is usually the strongest identifier

Use a unique Magic Number whenever possible. A Trade Comment can be used when it remains consistent, but comments may vary between brokers, signal/copy services or exit methods. Always verify the Preview Matched Trades result.

Do not duplicate the trading EA

Strategy Drift Pro is safe to run locally because it is non-trading. The trading EA itself should normally run in only one execution location. When using MetaQuotes Virtual Hosting, migration is one-way from the local platform to the virtual platform and is designed to prevent duplicate local/VPS automated trading.

4. Choosing the Right Backtest Duration

Backtest duration is the calendar length of the baseline. It is different from the EA chart timeframe. A strategy can run on M5 while its baseline covers one month, six months or twelve months.

Choose by duration and trade count

A longer calendar period is not automatically better. A one-month test with 200 trades can be statistically more useful than a twelve-month test with 18 trades. Use enough recent time to represent the intended market conditions and enough trades to support the metrics you want to monitor.

Baseline period	Best use	Practical trade target	Main caution
1 month	Very active strategies and deliberately recent-regime monitoring.	At least 50; preferably 100+.	May describe only one volatility or seasonal regime. Do not use when it produces very few trades.
3 months	High-frequency strategies where rapid regime sensitivity is important.	Preferably 100+.	Still limited seasonal coverage.
6 months	Balanced recent baseline for active intraday/scalping EAs.	Preferably 100-200+.	May not cover a full annual cycle.
12 months	Default recommendation for most EAs.	Preferably 100-300+.	Older months may dilute a very recent strategy regime.
24-36 months	Low-frequency strategies that need more observations.	Continue until at least 50-100 usable trades.	Old broker conditions, symbol specifications or market structure may be less representative.

4.1 Recommended default

For most users, begin with a recent 12-month test containing at least 100 completed trades. Move to six months when the EA trades frequently and older conditions are no longer representative. Use one month only when you intentionally want a recent-regime baseline and the strategy produces enough trades.

4.2 Evidence by trade count

Eligible completed trades	How to interpret the sample
0-29	Insufficient for a formal overall drift conclusion. Values may still display.
30-49	Preliminary comparison. One or two trades can still move results materially.
50-99	Standard usable comparison for many active strategies.
100+	Stronger confidence and better stability for common metrics.
200+	More useful for tail statistics such as P90 holding time and modelled risk distributions.

Do not cherry-pick the best month

The baseline should represent how the strategy was genuinely selected and intended to operate. A hand-picked winning month can make normal live variation look like drift. Prefer a recent, representative period and keep an out-of-sample or forward check where possible.

5. Creating an Accurate MT5 Backtest

5.1 Open Strategy Tester

1. Press Ctrl+R or choose View > Strategy Tester.
2. Select the Expert Advisor you intend to monitor.

3. Select the main symbol and the EA's required chart timeframe. The selected period affects chart-dependent functions used by the EA.
4. Set a custom start and end date for the chosen baseline duration. Confirm the actual period shown in the final report.

5.2 Choose the modelling mode

Mode	When it may be suitable	SDP baseline guidance
Every tick based on real ticks	Tick-sensitive entries, pending orders, scalping, intrabar stops or trailing logic.	Preferred when trade timing and execution path matter.
Every tick	When real-tick history is unavailable and the limitations are understood.	Use cautiously and keep the same methodology when replacing the baseline.
1 minute OHLC	Strategies whose decisions are not sensitive to intraminute tick paths.	Not suitable merely to save time if it changes entries/exits.
Open prices only	Strategies that operate strictly at bar open under compatible logic.	Use only when the EA is genuinely designed for it.
Profit in Pips	Quick rough estimates only.	Do not use for an SDP production baseline; commission and swap are eliminated and margin control is not performed.

5.3 Match the trading setup

- Load the same EA input set used for live trading.
- Match the symbol and suffix where possible.
- Use comparable account currency, initial deposit, leverage and account mode.
- Configure commission in Advanced Testing Settings.
- Check swap, fees and custom symbol specifications.
- Enable required Market Watch symbols before testing a multi-currency EA.
- Review the Journal for shifted dates, missing history, initialization errors or dependency warnings.

5.4 Review the completed test

Check the Results tab for History Quality, total trades, gross profit/loss, drawdown, Profit Factor, Sharpe, Z-Score and holding-time summary. Confirm that the test actually produced the strategy behaviour you intend to monitor.

MT5 date detail

MT5 includes the selected start date but treats the end date as exclusive. It may also load earlier bars for indicator initialization. Confirm the dates and trade count in the saved report rather than relying only on what was typed into the tester.

6. Saving and Importing the MT5 Report

6.1 Save the report

1. After the test completes, open the Strategy Tester Results tab.
2. Use the Results context menu to save/export the full report as HTML. The exact menu wording can vary slightly by MT5 build.
3. Give the file a clear name that identifies the EA version, symbol, settings and period.
4. Keep the original report as an audit backup.

6.2 Copy it into the SDP import folder

1. In MT5 choose File > Open Data Folder.
2. Open MQL5 > Files > Strategy Drift Pro > Imports.
3. Copy the .html or .htm report into that folder.
4. Return to SDP and open SETTINGS / STRATEGIES > Baseline > Import Report.

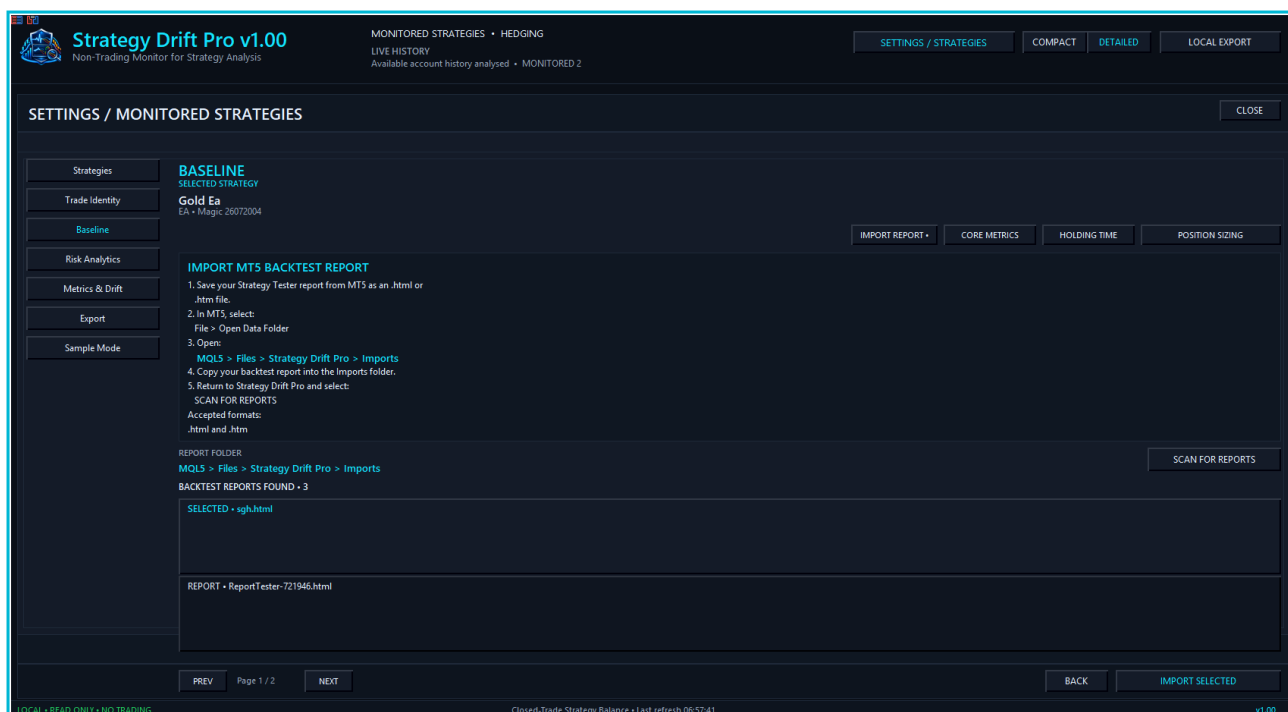


Figure 1. Baseline Import Report page. Select SCAN FOR REPORTS, highlight the intended HTML file, then choose IMPORT SELECTED.
Example filenames and metrics in screenshots are illustrative.

6.3 Detailed versus summary baseline

Import result	What SDP can use
Detailed baseline	The report contains enough Orders/Deals evidence to reconstruct a chronological trade sequence. This supports holding distributions, richer matched comparisons and Baseline Risk where other prerequisites pass.
Summary baseline	Aggregate values are available, but no complete defensible sequence can be retained. Core metrics may still work; some advanced rows and Baseline Risk remain unavailable.
Incomplete/unrecognized report	Required data or format is missing. Do not force the report into the wrong profile; rerun the test or use supported manual fields.

Confirm the selected strategy before importing

A valid report can still be the wrong baseline. Check the EA name/version, symbol, timeframe, test dates, position sizing, settings and trade count before saving it to the profile.

7. Managing Monitored Strategies

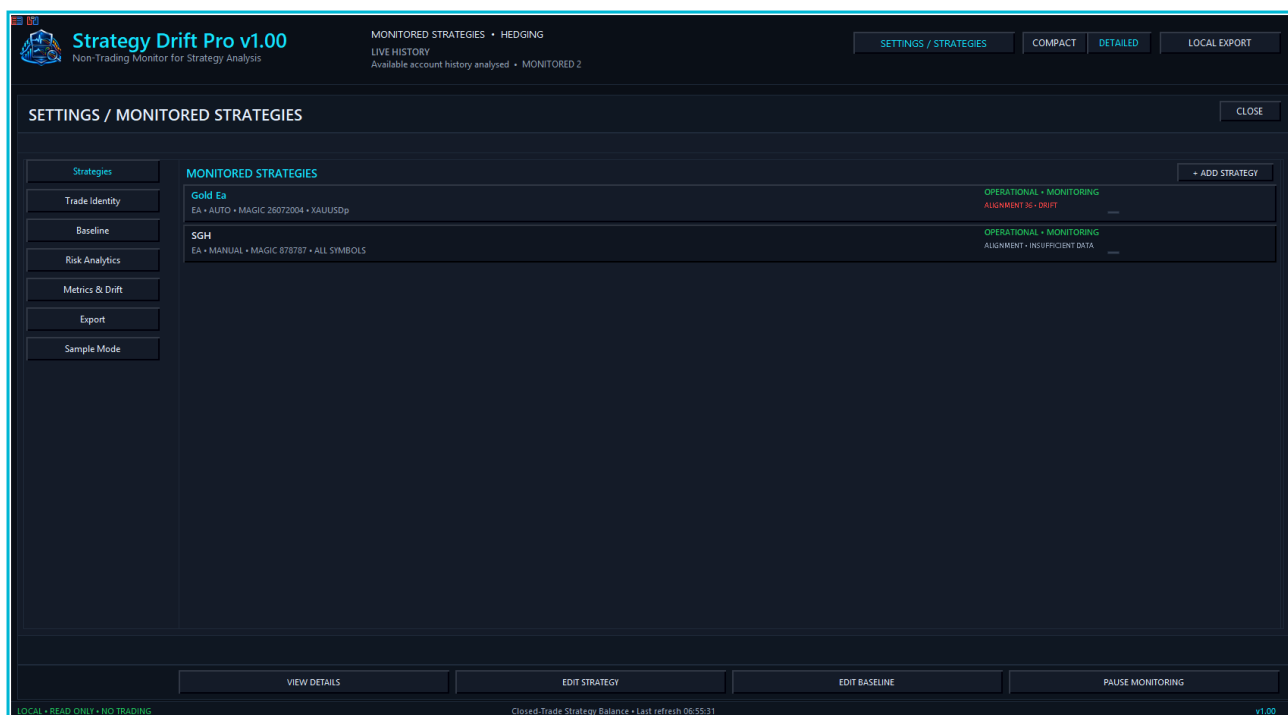


Figure 2. Monitored Strategies page showing an auto-discovered EA and a manually added strategy.

7.1 Auto-discovered EAs

An EA attached to an open chart can be discovered automatically. SDP still needs a confirmed Trade Identity before it can safely attribute account history.

7.2 Manually added strategies

Choose + ADD STRATEGY to monitor an EA that is not attached, a trading signal, copy trading, or another identifiable strategy. A manually added profile can hold its baseline and settings independently. Live metrics appear only when matching account history is available.

7.3 Strategy actions

Action	Purpose
View Details	Open the selected strategy dashboard.
Edit Strategy	Review or update profile information within allowed identity rules.
Edit Baseline	Open the report, core metrics, holding-time and position-sizing pages.
Pause Monitoring	Stops active analysis for the selected profile without deleting account history.
Remove strategy	Removes the SDP profile; it does not delete trades from MT5 history.

8. Trade Identity and Matched History

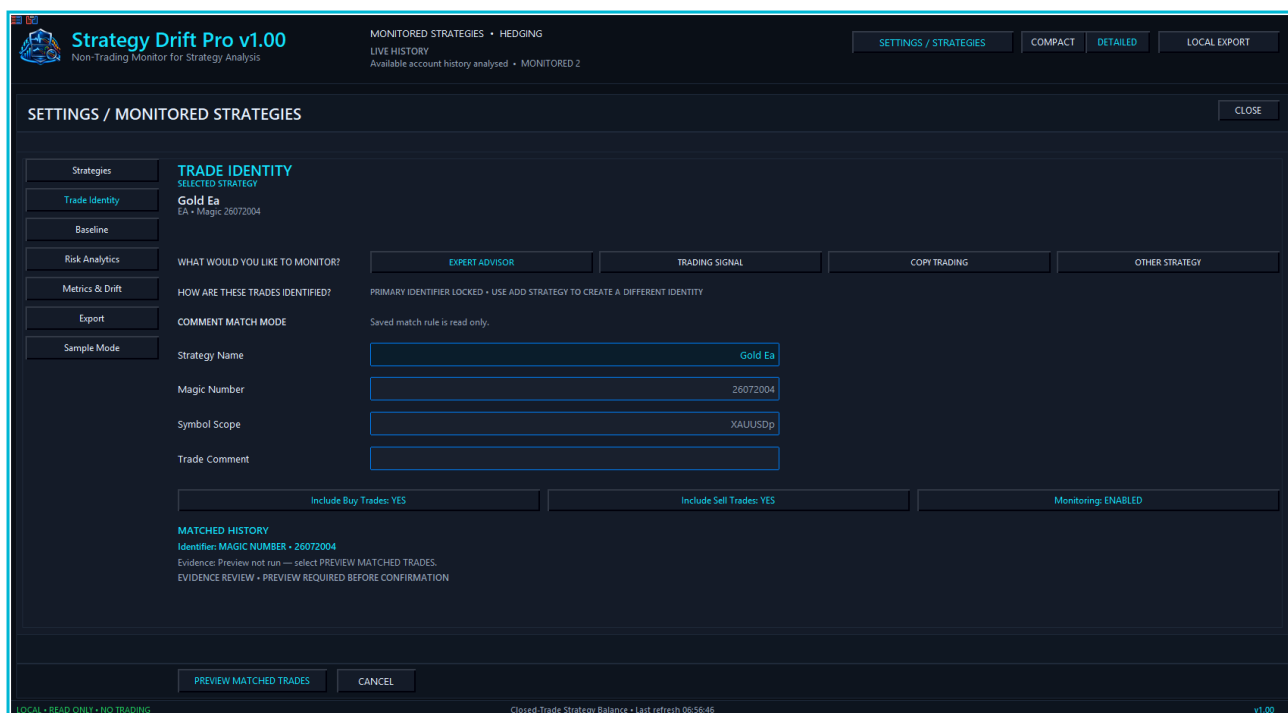


Figure 3. Trade Identity page. The selected strategy identity determines which account-history trades SDP may analyse.

Field	How to use it
Strategy type	Choose Expert Advisor, Trading Signal, Copy Trading or Other Strategy.
Primary identifier	Usually Magic Number or Trade Comment. Once the identity is locked, create a new strategy rather than silently changing ownership.
Strategy Name	Friendly name shown in the portfolio and all settings pages.
Magic Number	Primary ownership identifier for most EAs. Use a unique Magic Number whenever possible.
Symbol Scope	Restricts the profile to one symbol or an approved all-symbol/multi-symbol scope.
Trade Comment	Optional additional or alternative identity when Magic Number is unavailable or shared.
Include Buy/Sell	Allows separate direction monitoring or both directions.
Monitoring Enabled	Controls whether the profile is actively analysed.
Preview Matched Trades	Shows the evidence that would be assigned before confirmation.

Avoid overlapping ownership

Two profiles with the same Magic Number and overlapping symbol/comment scope can claim the same deals. SDP should fail closed or mark attribution ambiguous instead of guessing.

8.1 Magic Number 0

Magic Number 0 normally represents manual or untagged trading. It does not mean every EA. Use it only when you intentionally want to analyse those trades and can separate them safely.

9. Baseline Setup and Coverage

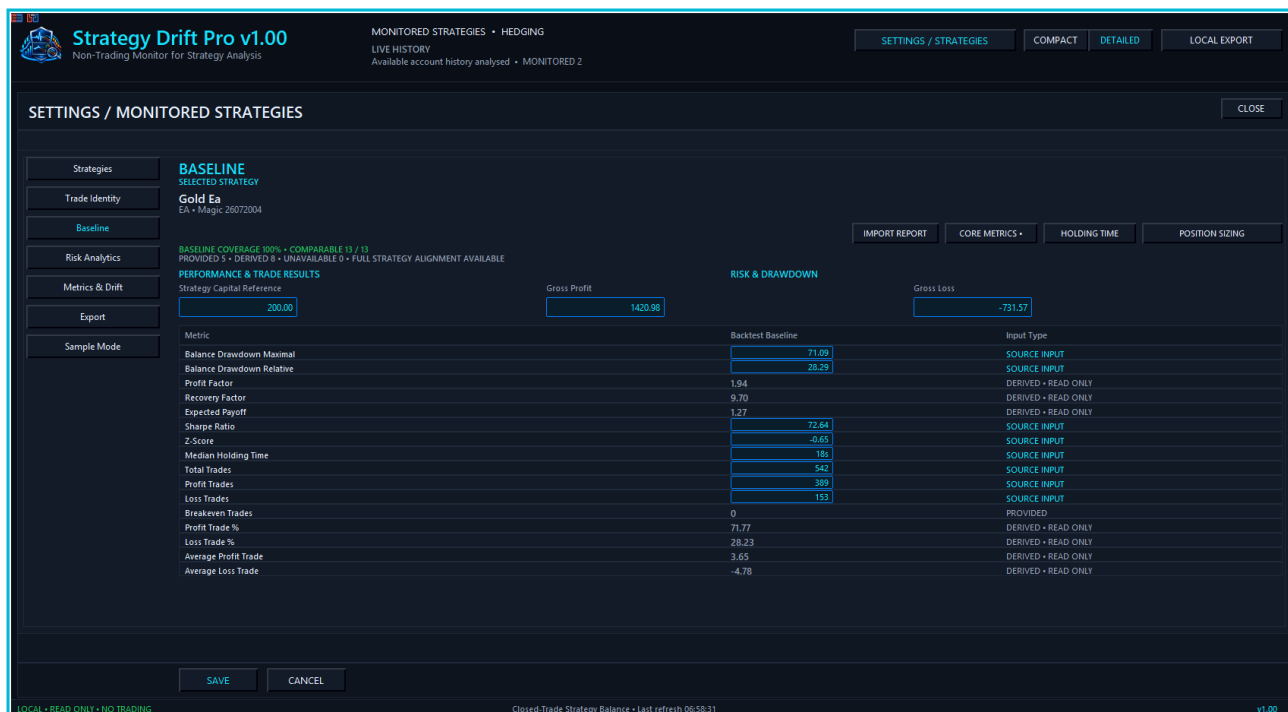


Figure 4. Core Metrics page after a detailed report import. SOURCE INPUT values come from the report; DERIVED values are calculated by SDP.

9.1 Baseline Coverage

Coverage shows how much of the intended comparison evidence is available. Provided values come from the report or user input; derived values are calculated from valid imported data; unavailable fields are excluded or shown as limited evidence. A high coverage percentage does not guarantee profitability - it means the comparison is better specified.

9.2 Strategy Capital Reference

This is the capital allocated to the selected strategy, not necessarily the total account balance. It is used for relative drawdown, normalized returns and Risk Analytics. On a shared account, enter the amount that belongs to this strategy rather than the whole account.

9.3 Holding evidence

A detailed report can allow SDP to derive Median, Average, P90, Winning Median, Losing Median and Longest Holding Time. If the report contains only summary statistics, only the values explicitly available may be shown. Missing advanced values should remain unavailable rather than being fabricated.

10. Position Sizing / Monitoring Basis

Choose the mode that matches how the backtest and live strategy actually size positions. This choice determines which financial metrics can be compared fairly; it does not change valid holding-time evidence.

10.1 Fixed Lot

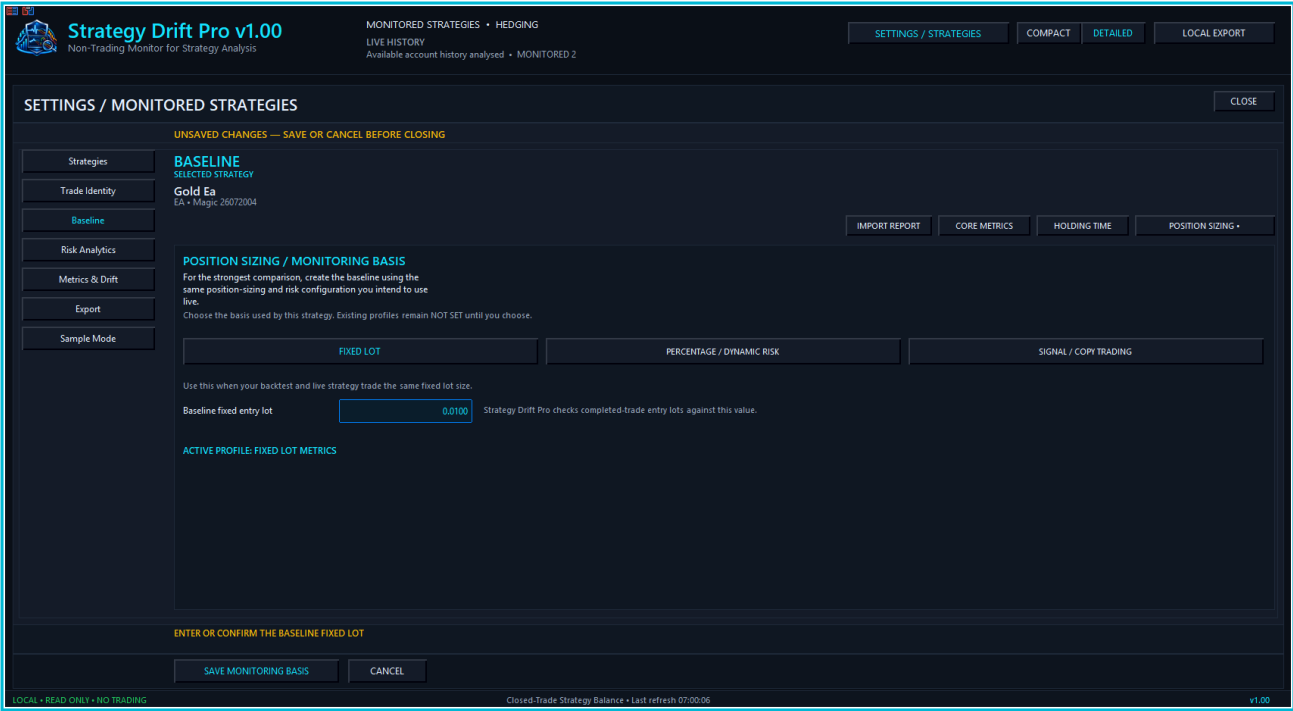


Figure 5. Fixed Lot monitoring basis.

Use Fixed Lot when the backtest and live strategy trade the same entry lot size. Enter the baseline fixed entry lot. SDP checks completed-trade entry lots against this value and uses direct money-based comparisons such as Expected Payoff and Average Profit/Loss Trade.

Fixed-lot mismatch

If the baseline used 0.01 lots but live trading uses 0.05 lots, raw money results will naturally differ. Do not interpret that difference as strategy drift. Use a matching fixed lot or choose Percentage / Dynamic Risk.

10.2 Percentage / Dynamic Risk

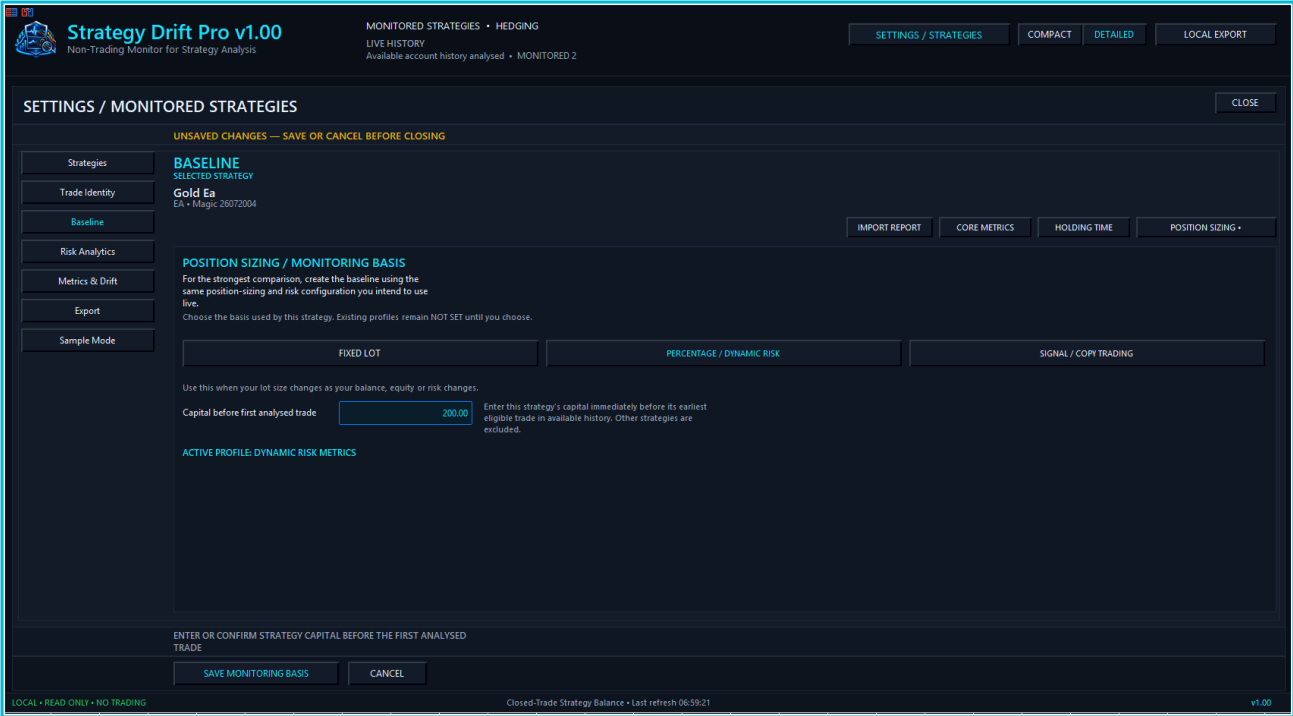


Figure 6. Percentage / Dynamic Risk monitoring basis.

Use this when lot size changes with balance, equity or risk. Enter the strategy capital immediately before the earliest eligible live trade. This is a one-time starting denominator; SDP then applies only the trades attributed to this strategy to reconstruct its capital path.

Why Magic Number is not enough

The Magic Number identifies which trades belong to the strategy. It does not reveal how much capital was allocated to that strategy before the first analysed trade. Two identical \$10 trade outcomes mean very different percentage returns on \$100 versus \$10,000.

Dynamic mode uses normalized financial metrics such as Average Trade Return, Average Winning/Losing Return and normalized/comparable versions of drawdown, Profit Factor, Recovery Factor and Sharpe where evidence supports them.

10.3 Signal / Copy Trading

The screenshot displays the 'Strategy Drift Pro v1.00' interface. The top navigation bar includes 'SETTINGS / STRATEGIES', 'COMPACT', 'DETAILED', and 'LOCAL EXPORT'. The main panel is titled 'SETTINGS / MONITORED STRATEGIES' and features a sidebar with options: Strategies, Trade Identity, Baseline, Risk Analytics, Metrics & Drift, Export, and Sample Mode. The 'Baseline' section is active, showing 'BASELINE SELECTED STRATEGY' for 'Gold Ea' with 'EA Magic: 26072004'. Below this, the 'POSITION SIZING / MONITORING BASIS' section is highlighted. It contains three tabs: 'FIXED LOT', 'PERCENTAGE / DYNAMIC RISK', and 'SIGNAL / COPY TRADING'. The 'SIGNAL / COPY TRADING' tab is selected. A text box explains: 'Use this when trades are copied or their lot size can vary independently. Capital before first analysed trade (optional) 200.00 Without defensible financial comparison, behavior and timing remain visible as LIMITED BASELINE.' Below this, the 'ACTIVE PROFILE: SIGNAL / COPY BEHAVIOR' section is visible. At the bottom, there are 'SAVE MONITORING BASIS' and 'CANCEL' buttons. The footer shows 'LOCAL - READ ONLY - NO TRADING', 'Closed-Trade Strategy Balance - Last refresh 07:01:01', and 'v1.00'.

Figure 7. Signal / Copy Trading monitoring basis.

Use this when copied trades can be scaled differently, account sizes differ, or a direct monetary comparison is not defensible. Behaviour and timing metrics remain useful. Capital before the first analysed trade is optional; without a defensible financial basis, SDP should show a limited baseline rather than force a misleading money comparison.

Situation	Choose
Same fixed lot in backtest and live	Fixed Lot
EA risks a percentage of balance/equity	Percentage / Dynamic Risk
Copy multiplier or account size changes independently	Signal / Copy Trading
Unsure	Check the EA settings and backtest report before saving. Do not choose a mode only to make the status green.

11. Rolling Windows and Display Settings

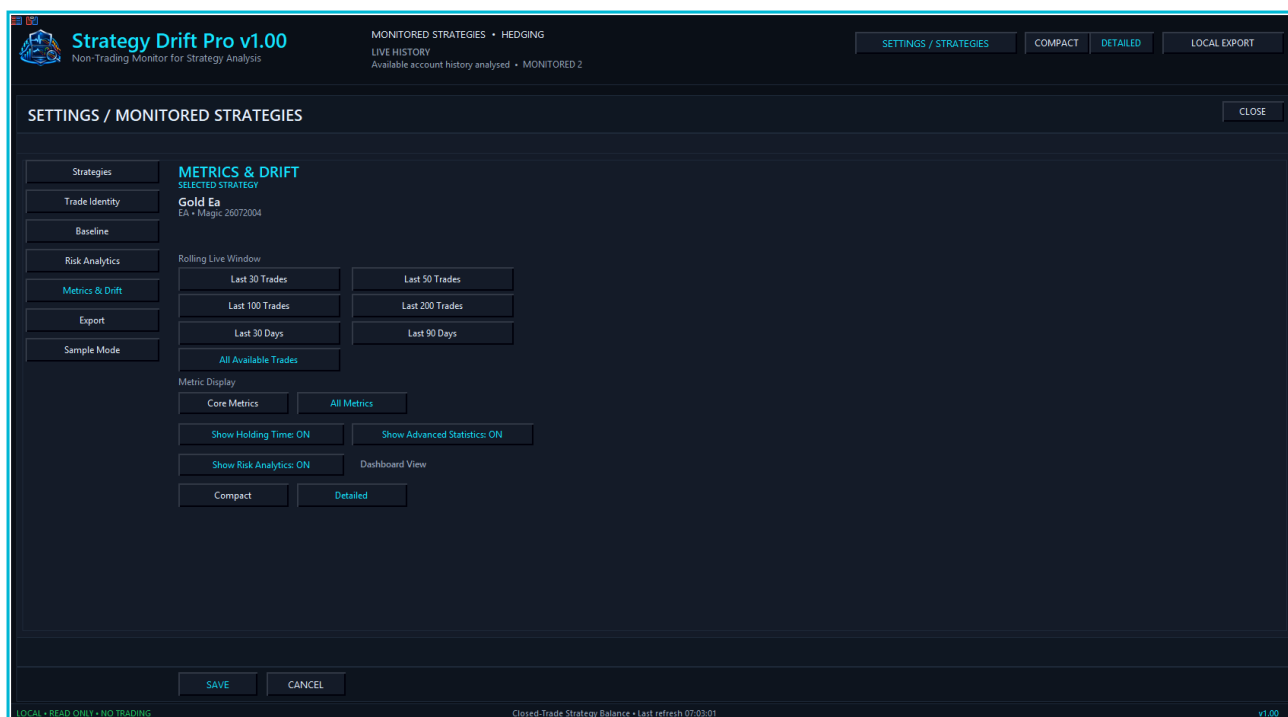


Figure 8. Metrics & Drift page controls the live comparison window and dashboard detail.

Window	Best use
Last 30 Trades	Fastest reaction; preliminary and more sensitive to a few outcomes.
Last 50 Trades	Balanced default for many active strategies.
Last 100 Trades	More stable comparison; slower to reflect recent change.
Last 200 Trades	Longer-term behaviour and stronger tail evidence for active systems.
Last 30 Days	Calendar-based recent regime; trade count varies by strategy.
Last 90 Days	Medium-term calendar comparison.
All Available Trades	Uses all eligible attributed live history; most stable but least responsive to recent drift.

Core Metrics shows the most important comparison rows. All Metrics exposes additional statistics. Show Holding Time, Show Advanced Statistics and Show Risk Analytics control presentation, not the underlying trade history. Compact and Detailed change the layout, not the calculations.

Match sensitivity to the strategy

A very active scalper may prefer 50 or 100 trades. A low-frequency swing strategy may need 90 days or All Available Trades. A window with fewer than 30 eligible trades should be treated as insufficient or preliminary.

12. Reading the Main Dashboard

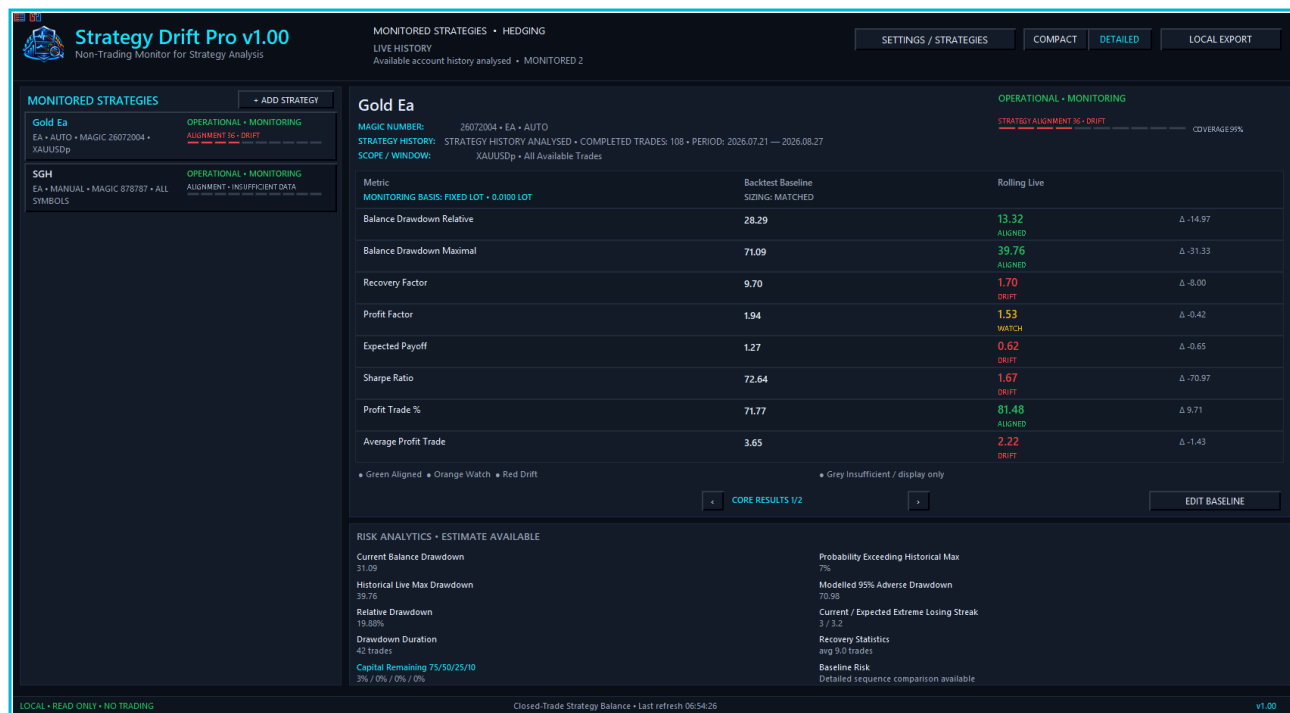


Figure 9. Main Detailed dashboard with two monitored strategies, Strategy Alignment, baseline/live metrics and Risk Analytics.

Area	Meaning
Monitored Strategies	Lists each saved/active profile, operational state and alignment evidence.
Selected Strategy header	Shows Magic Number/profile type, analysed history, date range, symbol scope and rolling window.
Strategy Alignment	Composite behaviour score/status from eligible comparable metrics.
Coverage	Proportion of the intended comparison evidence currently available.
Backtest Baseline	Reference values from the imported or manually entered baseline.
Rolling Live	Values calculated from the selected recent live-history window.
Delta	Difference between live and baseline for that row.
Risk Analytics	Current downside sensitivity and baseline-risk availability.

Green does not mean profitable or safe

Green/Aligned means the metric is behaving similarly to the baseline. A strategy can remain consistently unprofitable if its baseline was unprofitable. Always judge the quality of the baseline itself.

13. Strategy Alignment and Evidence States

Colour / state	Meaning	User action
Green - Aligned	The live value remains inside its accepted comparison range.	Continue monitoring; do not treat it as a guarantee.

Colour / state	Meaning	User action
Orange - Watch	The metric is unusually adverse or approaching a drift boundary.	Review the affected metrics, costs, market conditions and sample size.
Red - Drift	The metric is materially adverse relative to the baseline.	Investigate before increasing risk; consider reducing exposure according to your own plan.
Grey - Insufficient / display only	The metric cannot be formally scored with the current evidence.	Check baseline, live sample, attribution, history and metric-specific requirements.
Operational - Monitoring	The profile is active and SDP is reading it.	This does not mean Aligned.

13.1 Composite score and coverage

Strategy Alignment summarizes eligible metrics. Unavailable or non-comparable rows should not be treated as zero performance; they are excluded or limited under the evidence policy. Coverage indicates how complete that score is. A low-coverage score should be interpreted cautiously.

13.2 Hard Drawdown Alert

The optional Hard Drawdown Alert is a direct threshold rule and is OFF by default. When enabled, it can identify a drawdown breach even when the statistical sample is too small for a normal alignment conclusion. It should be set from the user's real risk plan, not tuned after a loss.

14. Metric Reference

14.1 Core money and performance metrics

Metric	Plain-English meaning	Typical adverse direction
Balance Drawdown Maximal	Largest closed-balance peak-to-trough fall in money.	Higher than baseline.
Balance Drawdown Relative	Largest closed-balance fall as a percentage of its peak/reference.	Higher.
Profit Factor	Gross profit divided by gross loss magnitude.	Lower.
Recovery Factor	Net result relative to drawdown.	Lower.
Expected Payoff	Average money result per completed trade. Best for matched fixed-lot comparisons.	Lower.
Sharpe Ratio	Return relative to variability under the report/SDP calculation basis.	Lower, but compare only like-for-like calculations.
Profit Trade % / Loss Trade %	Share of completed trades that win or lose.	Lower win rate or higher loss rate.
Average Profit Trade	Average positive trade result in money for Fixed Lot.	Lower.
Average Loss Trade	Average negative trade result in money for Fixed Lot.	Larger loss magnitude.

14.2 Normalized Dynamic Risk metrics

Metric	Meaning
Comparable Relative Drawdown	Drawdown expressed on a comparable strategy-capital basis.
Normalized Recovery Factor	Recovery relationship after scaling trade results to a common capital/return basis.
Normalized Profit Factor	Profit/loss relationship calculated from normalized trade returns.
Average Trade Return	Average percentage/normalized result per completed trade.
Comparable Normalized Sharpe	Risk-adjusted normalized return where the baseline and live evidence are comparable.
Average Winning Return	Average normalized result of profitable trades.
Average Losing Return	Average normalized result of losing trades.

14.3 Behaviour and advanced metrics

Metric	Meaning
Total / Profit / Loss / Breakeven Trades	Trade counts for the selected sample.
Maximum Consecutive Losses	Longest observed run of losing completed trades.
Trades per 30 Days	Trade frequency normalized to a 30-day period.
Z-Score	Measures sequence dependence in wins and losses. It is not a profitability score.
LR Correlation	How closely the reconstructed balance path follows its linear regression line.
LR Standard Error	Dispersion around that regression line; compare only under the same calculation basis.

Metric-specific samples

An overall sample may be sufficient while one subset is not. For example, 50 total trades with only five losses can support general metrics but not a stable Average Losing Return or Median Losing Holding Time.

15. Holding-Time Analytics

Metric	What it tells you
Median Holding Time	The middle completed-trade duration. It is less affected by a few very long trades than the average.
Average Holding Time	Total holding duration divided by completed trades.
Median Winning Holding Time	Typical duration of profitable completed trades.
Median Losing Holding Time	Typical duration of losing completed trades.
90th Percentile Holding Time	A high-end duration marker: approximately 90% of trades are at or

Metric	What it tells you
	below it.
Longest Completed Trade	The longest eligible completed position lifecycle.

Holding time is measured from actual filled position entry to final complete exit. Pending-order waiting time is not position holding time. When an imported detailed report has valid but out-of-order Deals rows, SDP establishes a deterministic chronology before reconstructing trades; ambiguous lifecycles remain excluded rather than guessed.

Both shorter and longer can be drift

Winners closing much earlier, losses staying open longer, or all trades lengthening can each reveal a changed execution/exit regime. Interpret holding statistics against the baseline distribution rather than assuming shorter is always better.

16. Risk Analytics

Risk Analytics is a modelled downside-sensitivity view based on the selected strategy profile, Strategy Capital Reference and eligible completed-trade sequence. It is not a prediction, guarantee or instruction to trade.

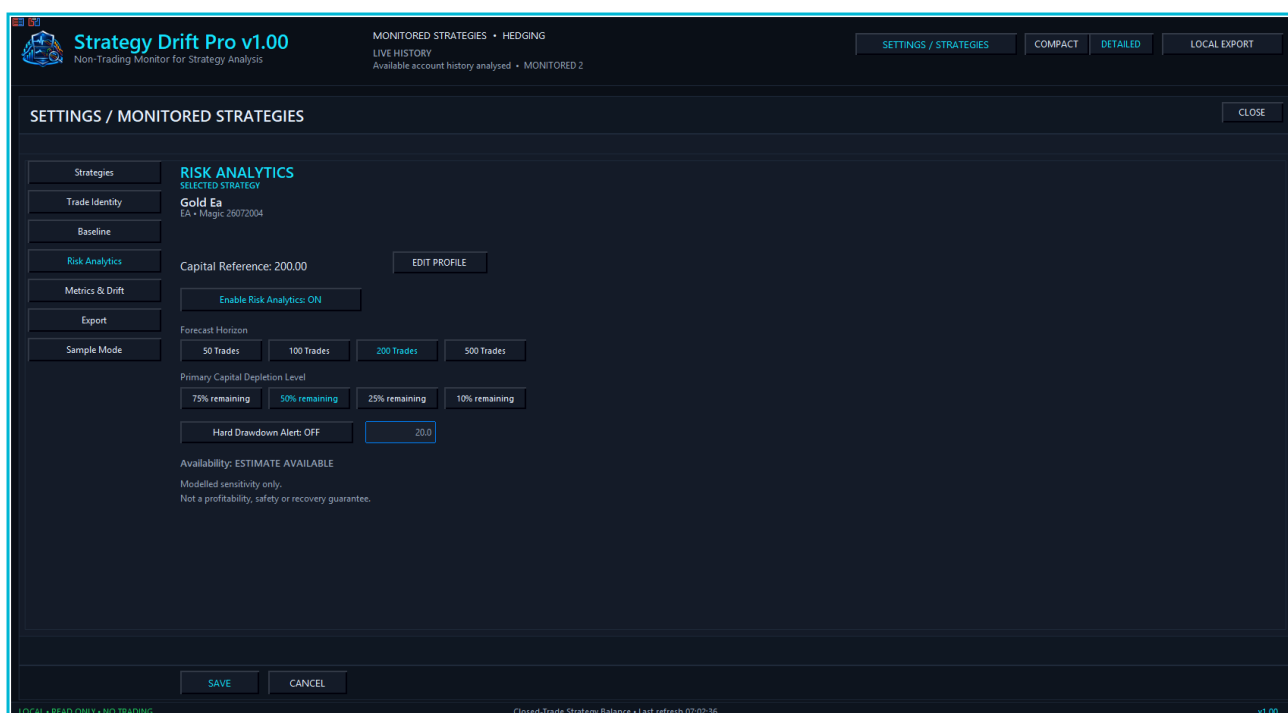


Figure 10. Risk Analytics settings: capital reference, forecast horizon, depletion level and optional hard drawdown alert.

16.1 Settings

Setting	Meaning
Capital Reference	Capital allocated to the strategy. Edit the monitoring profile if it is wrong.
Enable Risk Analytics	Turns the modelled risk calculations on/off for the selected strategy.
Forecast Horizon - 50/100/200/500 Trades	Number of future trades represented by the model horizon; this is not a calendar-day forecast.
Primary Capital Depletion Level	Selects 75%, 50%, 25% or 10% capital remaining as the main

Setting	Meaning
	depletion threshold.
Hard Drawdown Alert	Optional direct drawdown limit, OFF by default.

16.2 Dashboard risk outputs

Risk output	Plain-English interpretation
Current Balance Drawdown	How far the reconstructed strategy balance currently sits below its previous closed-balance peak.
Historical Live Max Drawdown	Worst reconstructed closed-balance drawdown observed in the selected strategy's available live history.
Relative Drawdown	Current/observed drawdown expressed relative to the strategy capital/peak basis.
Drawdown Duration	How many completed trades the current drawdown has lasted.
Capital Remaining 75/50/25/10	Modelled probability of the strategy capital falling to each remaining-capital level during the selected horizon. Example 3% / 0% / 0% / 0% means a displayed 3% chance of reaching 75% remaining and no paths at displayed precision reaching the deeper levels; 0% does not mean impossible.
Probability Exceeding Historical Max	Modelled chance that an adverse path exceeds the historical live maximum drawdown.
Modelled 95% Adverse Drawdown	An adverse-tail drawdown estimate. It is a model sensitivity, not a guaranteed worst case.
Current / Expected Extreme Losing Streak	Current losing run compared with the modelled extreme streak expected over the chosen horizon.
Recovery Statistics	Typical/average number of trades needed to recover in the observed/modelled episodes.
Baseline Risk	Equivalent sequence-based risk evidence from the imported backtest. It requires a usable detailed baseline and valid capital/sample inputs.

No combined risk meter in v1.00

Version 1.00 presents the individual Risk Analytics fields rather than a single combined live or portfolio risk score. Review the components together and apply your own risk plan.

Baseline Risk and live Risk are separate

Live Risk is derived from attributed live completed trades. Baseline Risk is derived from the detailed backtest sequence. A summary-only baseline can leave Baseline Risk unavailable while live Risk remains available.

17. Local Export

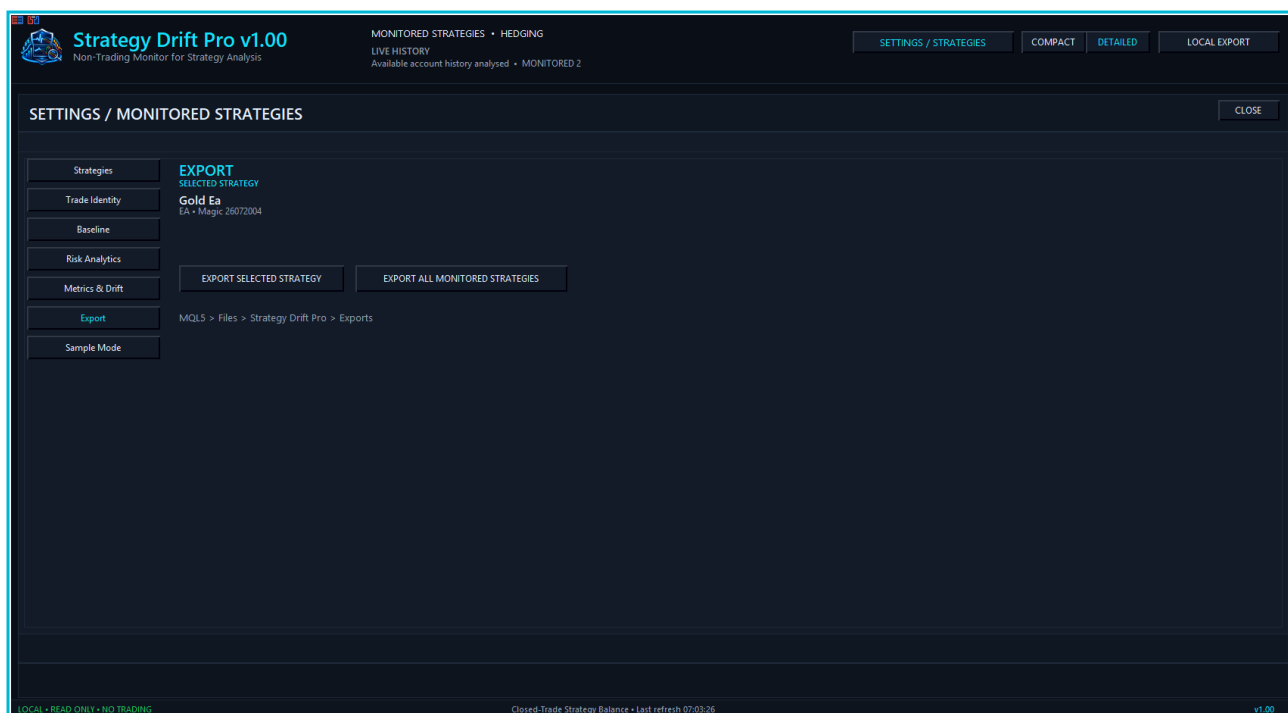


Figure 11. Export page. Export the selected strategy or all monitored strategies.

1. Open SETTINGS / STRATEGIES > Export, or use the top LOCAL EXPORT control.
2. Choose EXPORT SELECTED STRATEGY or EXPORT ALL MONITORED STRATEGIES.
3. Open File > Open Data Folder in MT5.
4. Navigate to MQL5 > Files > Strategy Drift Pro > Exports.
5. Keep the timestamped CSV with the corresponding baseline report when documenting a decision.

Exports remain local. They can include profile identity, baseline values, Rolling Live values, evidence/status fields, holding statistics and Risk Analytics where available. They should not contain account passwords or trading credentials.

18. Persistence, Updating and Maintenance

- Use Save or Save Monitoring Basis before closing a settings page. The yellow UNSAVED CHANGES warning means the current edits are not yet committed.
- Saved profiles should survive a normal MT5 restart, including identity, baseline, capital/lot mode, rolling window, risk settings and display preferences.
- Do not edit SDP profile files manually. Use the dashboard controls.
- Keep the original HTML baseline report and the EA set file as an audit record.
- Create a new baseline when the EA version, strategy logic, key settings, symbol contract or position-sizing method changes materially.
- Do not change the baseline simply because live performance looks worse. First determine whether the strategy changed, the environment changed, or the original baseline was unrealistic.

Updating the EA

A baseline belongs to a particular strategy version and setup. After an EA update, run a new cost-aware test and import a new baseline rather than comparing the new logic with the old version.

19. Troubleshooting

Symptom	Most likely checks
Strategy not listed	Attach the EA for auto-discovery or use + ADD STRATEGY. Confirm the saved profile is not paused.
No live values for a manual profile	Confirm Magic Number/comment/symbol scope, preview matched trades and verify the terminal exposes matching completed history.
EA trades on a VPS but SDP shows no local history	Confirm the local terminal is logged into the same trading account/server, open Toolbox > History, allow history to synchronize, then verify the Magic Number or Trade Comment with Preview Matched Trades.
Report not listed	Use .html/.htm, copy it to MQL5 > Files > Strategy Drift Pro > Imports, then Scan for Reports.
Imported as summary baseline	The report may lack usable Orders/Deals sequence or contain ambiguous lifecycles. Core values can still work; advanced distribution/Baseline Risk may not.
Median/P90 missing	Confirm the report is detailed and belongs to the selected strategy. Summary-only data cannot safely manufacture a distribution.
Baseline Risk unavailable	Check detailed sequence availability, capital reference, risk enabled state, sample size and sequence-capacity message.
Dynamic Risk asks for capital	Magic Number identifies trades; starting strategy capital supplies the percentage-return denominator.
Sizing mismatch	Use the same fixed lot in test/live or select Dynamic/Signal-Copy as appropriate.
All rows grey / insufficient	Check trade count, baseline coverage, history completeness and metric-specific winner/loser samples.
Metrics look worse than test	First confirm commission, swap, spread, symbol and execution assumptions.
Settings lost after restart	Confirm Save was pressed. Do not delete profile files; retain the exact build, screenshot and Journal for support.
Dashboard cropped	Enlarge the chart or use F11; switch to Compact if needed.
Export missing	Check the Exports folder inside MQL5 Files and verify the profile/export action completed.

19.1 Information to include in a support request

- Strategy Drift Pro version and MT5 terminal build.
- Strategy name, Magic Number/comment identity, symbol scope and account mode.
- Selected Monitoring Basis and rolling window.
- Imported report filename, test period, trade count and whether realistic costs were included.
- Screenshot of the affected page and exact on-screen message.
- Whether the issue survives Save and a normal MT5 restart.

20. Frequently Asked Questions

Question	Answer
Does SDP place or manage trades?	No. It is a read-only indicator.

Question	Answer
Can it analyse an EA that was already trading?	Yes, if matching closed account history is still available in MT5.
Can I monitor an EA that is not attached?	Yes, add it manually using a defensible Magic Number or trade-comment identity. Baseline evidence can exist while the EA is inactive; live values require matching account history.
Can my EA trade on a VPS while SDP runs locally?	Yes. Log the local MT5 terminal into the same broker account, confirm the VPS trades appear in local Account History, add the strategy manually and identify it by Magic Number or a stable Trade Comment. SDP reads the broker-synchronized local history; it does not connect directly to the VPS.
Must the local terminal stay open?	It must remain open and connected for continuous dashboard updates. After being closed, SDP can catch up from the account history still available when the terminal reconnects.
Does Green mean the EA is safe?	No. Green means the current metric is consistent with the baseline under the available evidence.
Which baseline duration should I use?	Twelve months and 100+ trades is a strong default. Use six months for active recent-regime monitoring, one month only for high-frequency strategies with enough trades, and longer periods for low-frequency systems.
Can I use another broker's backtest?	It may work, but differences in symbol specification, spread, commission, swap and execution can create misleading drift.
Why is the live sample insufficient when the baseline has many trades?	The baseline and live samples are separate. SDP needs enough eligible live completed trades in the selected rolling window.
Why is Average Holding Time different from Median?	The average is pulled by very long trades; the median is the middle trade and usually better represents the typical duration.
What does 0% in Capital Remaining mean?	No modelled paths crossed that threshold at the displayed precision. It does not mean the event is impossible.
Does SDP reconstruct historical floating equity?	Closed account history reconstructs a closed-trade strategy balance. Full historical floating equity needs mark-to-market data that may not exist.
Where are imports and exports?	Imports: MQL5 > Files > Strategy Drift Pro > Imports. Exports: MQL5 > Files > Strategy Drift Pro > Exports.

Appendix A. Baseline Duration Decision Guide

1. Decide whether your goal is recent-regime sensitivity or a broad long-term reference.
2. Run the test with the same version, settings, symbol, timeframe, sizing and realistic costs.
3. Count completed trades. If fewer than 30, extend the period. If 30-49, treat it as preliminary. Prefer 50+; 100+ is stronger.
4. Check winner and loser counts separately if you want subgroup metrics.
5. Avoid selecting only the best-performing period.
6. Keep the baseline end date close to the start of the live monitoring period where practical.
7. Record the test period, broker, settings and report filename so you can reproduce it.

Your situation	Suggested starting baseline	Suggested live window
Very active scalper; 100+ trades/month	1-3 months for recent regime, plus a 6-12 month robustness check.	Last 50 or 100 Trades.
Active intraday EA; 20-60 trades/month	6-12 months.	Last 50 or 100 Trades / Last 90 Days.
Medium-frequency EA; 5-20 trades/month	12-24 months.	Last 100 Trades or All Available.
Low-frequency swing EA; <5 trades/month	Extend to 24-36 months or until 50-100 trades, while checking relevance.	Last 90 Days may be too small; use All Available or a trade-count window.
Strategy version changed recently	New baseline beginning with the new version; do not blend old logic.	Start as preliminary until the new live sample matures.

Appendix B. Glossary

Term	Meaning
Backtest Baseline	Reference statistics imported from an MT5 tester report or entered manually.
Rolling Live	Metrics calculated from the selected recent/all-available attributed live trade window.
Trade Identity	Magic Number, symbol and optional comment rules used to assign deals to one strategy.
Strategy Capital Reference	Capital allocated to a strategy for percentage drawdown, normalized returns and Risk Analytics.
Detailed Baseline	A report with enough trade-level evidence for a defensible chronological sequence.
Summary Baseline	Aggregate statistics without a complete usable sequence.
Strategy Alignment	Composite similarity/adverse-departure status from eligible comparable metrics.
Coverage	How much of the intended comparison evidence is available.
Watch	Unusual adverse movement that has not reached the Drift boundary.
Drift	Material adverse departure from the baseline under the available evidence.
Closed-Trade Strategy Balance	Balance path reconstructed from completed attributed trades, not

Term	Meaning
	full historical equity.
Capital Depletion	Modelled fall of strategy capital to a selected remaining-capital threshold.

Appendix C. Official Technical References

[MetaTrader 5 Help - Strategy Testing](#) - Tester parameters, symbols/timeframes, dates, modelling modes, deposit, leverage, advanced commission settings and results.

[MetaTrader 5 Help - Testing Report](#) - History quality, trade counts and tester statistics.

[MetaTrader 5 Help - How the Tester Downloads Historical Data](#) - History preparation, warm-up bars and possible start-date shifts.

[MetaTrader 5 Help - Virtual Hosting Migration](#) - One-way migration of charts/programs to MetaQuotes Virtual Hosting and duplicate-trading safeguards.

[MetaTrader 5 Help - Trading Account History](#) - Local access to broker account orders and deals used for historical analysis.

[MQL5 Reference - HistorySelect](#) - Selection of account order/deal history.

[MQL5 Reference - Deal Properties](#) - Deal type, profit, commission, swap, fee and identifiers.

[MQL5 Reference - FileOpen](#) - MT5 file-sandbox access.

Technical source boundary

The references above describe MetaTrader 5 behaviour. Product-specific behaviour in this manual is based on the final customer-facing Strategy Drift Pro v1.00 interface.

Risk disclosure

Strategy Drift Pro is a monitoring and decision-support tool. Statistical alignment, drift colours and modelled Risk Analytics do not guarantee future performance, capital safety or recovery.