

Strategy Compare

Live P&L dashboard grouped by magic number - MT4 & MT5 - v1.14 - FREE

Strategy Compare answers one question: which of your Expert Advisors is actually making money? It reads the account history, splits it by magic number and puts every strategy on its own row of a live table drawn on the chart - profit by period, gain, win rate, profit factor, drawdown, worst losing streak and an equity trend. Click a row and you get the full statistics of that single strategy.

It is completely free - no registration, no trial, no paid version.

Installation

Important - you must allow DLL imports.

This edition checks online whether a newer version is available, so it needs "Allow DLL imports". Without it the dashboard is not drawn at all - the indicator only shows a small card explaining how to enable it.

How to enable it: right-click the indicator on the chart > Properties > Common tab > tick [x] Allow DLL imports, then remove the indicator and attach it again. You can also enable it once for the whole terminal in Tools > Options > Expert Advisors > Allow DLL imports.

MetaTrader 5

1. Open MT5 and go to File > Open Data Folder.
2. Navigate to MQL5 > Indicators and copy the .ex5 file there.
3. Restart MT5 (or right-click > Refresh in the Navigator window).
4. In the Navigator, expand Indicators, then drag "Strategy Compare" onto any chart.
5. In the properties window, open the Common tab and tick Allow DLL imports (required - see above).
6. Press OK. The dashboard appears on the chart.

MetaTrader 4

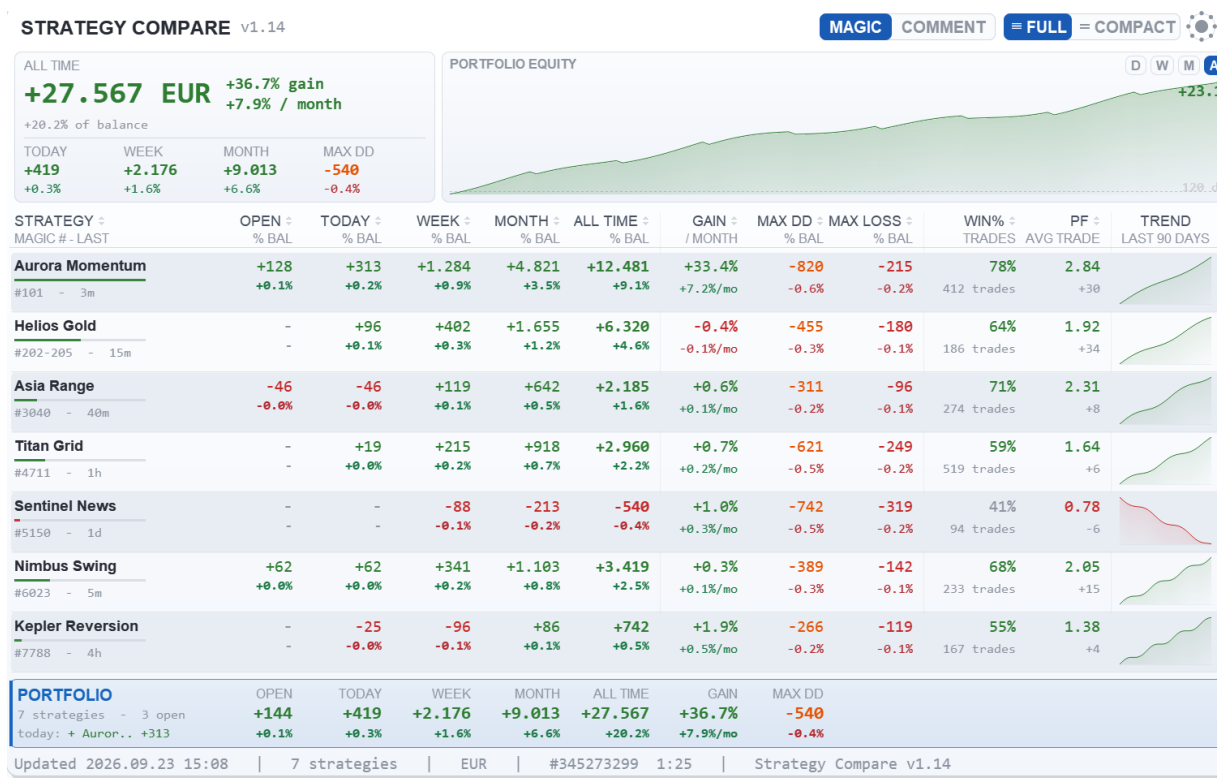
1. Open MT4 and go to File > Open Data Folder.
2. Navigate to MQL4 > Indicators and copy the .ex4 file there.
3. Restart MT4 (or right-click > Refresh in the Navigator window).
4. In the Navigator, expand Indicators, then drag "Strategy Compare" onto any chart.
5. In the properties window, open the Common tab and tick Allow DLL imports (required - see above).
6. Press OK. The dashboard appears on the chart.

One instance is enough: the table always covers the whole account, so the symbol and the timeframe of the chart do not matter. Use a chart you do not trade actively and leave Hide_Chart_Elements on for a clean, dashboard-only window.

The dashboard

The summary box at the top left shows the result of the whole account in large type, with the total gain and the monthly gain beside it. Below the total, one line gives the balance, the equity and the deposits, then four tiles - Today, Week, Month and Max DD - each with its own percentage of balance. The account number and the leverage sit in the footer line at the bottom of the dashboard. Next to the summary box, the portfolio equity curve with a D / W / M / ALL selector. Under it, one block per strategy, on two lines:

- **First line - the money** - Open P&L, Today, Week, Month, All Time, GAIN, Max DD, Max Loss, win rate, profit factor and the trend of that strategy over the last 90 days.
- **Second line - the context** - the percentage of balance under every amount, the average monthly gain under GAIN, the percentage of balance under Max DD and Max Loss, the magic number, the time since the last trade, pips, the number of trades and the average trade.
- **GAIN** - the time-weighted growth of the strategy, with its average monthly gain on the line below. It is computed the way Myfxbook does it: each closed trade is weighted against the account balance just before it, so deposits and withdrawals do not inflate the number. The monthly figure is the compounded average since the first trade of the strategy.
- **Weight bar** - the short bar under each strategy name shows how much that strategy weighs on the account: a long bar means it is carrying your results, for better or for worse.
- **PORTFOLIO card** - at the bottom, the same columns totalled, with the number of open positions and the best and worst strategy of the period.
- **Title bar** - the MAGIC | COMMENT button switches the grouping (see "Grouping by order comment"), the FULL/COMPACT button changes the view, the sun/moon button changes the theme and the "-" button collapses the panel to its title bar.
- **Scrolling** - when the panel is taller than the chart window, drag the scrollbar on the right or click the track (on MT5 the mouse wheel works too).
- **DETAILS** - click any row - or the small round (>) button on it - to open the full statistics card of that strategy. The card closes with the small round (x) button.

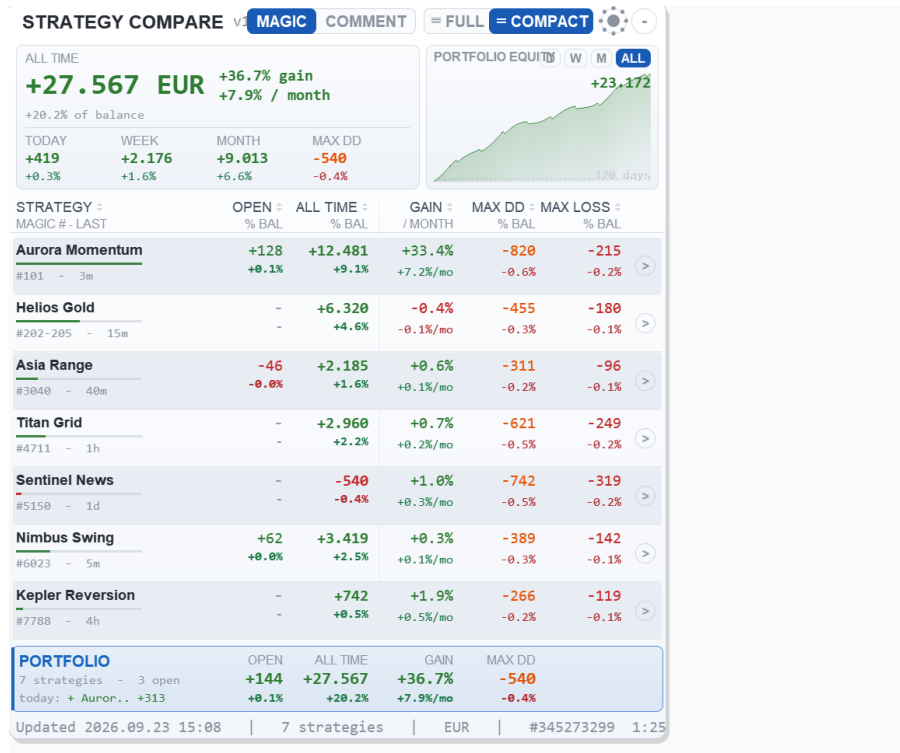


The dashboard in FULL view with the light theme. Sample figures.

Max DD and Max Loss are two different things. Max DD is the worst floating drawdown that strategy reached while its trades were open, and it is saved to a file so it survives a restart; Max Loss is the worst run of consecutive losing trades once closed.

FULL and COMPACT

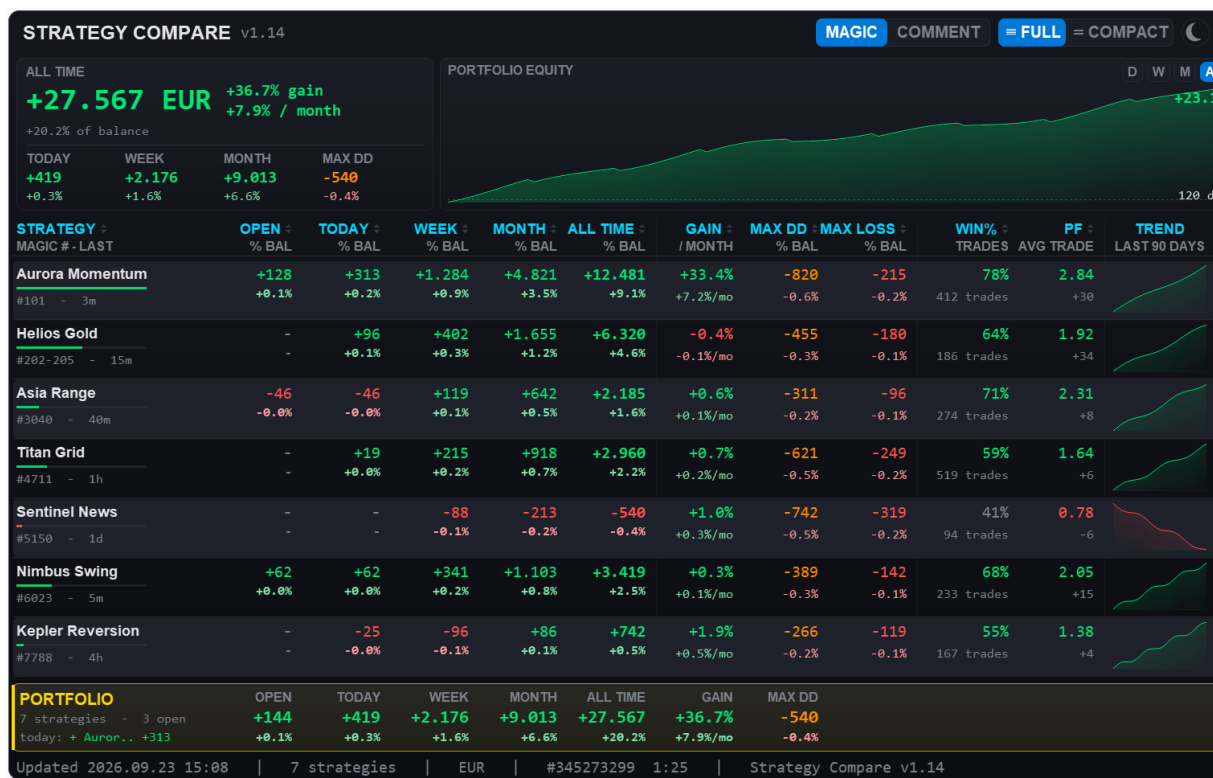
FULL shows Open, Today, Week, Month and All Time side by side. COMPACT shows one period at a time - you pick it with the DAY / WEEK / MONTH / ALL chips in the title bar - and hides the WIN%, PF and TREND columns to give back most of the width. The button in the title bar switches between the two and the choice is remembered for that chart. If the panel is still wider than the chart window, it scales itself down automatically, so nothing is ever cut off.



COMPACT view: one period at a time.

Themes

The whole panel is drawn pixel by pixel, so it can follow the look of your chart. The sun/moon button switches between the light theme and your last dark theme, per chart; five themes are available from the Color_Theme input: Minimal (light), Dark Pro, Ocean, Matrix and Sunset.



The same dashboard with a dark theme.

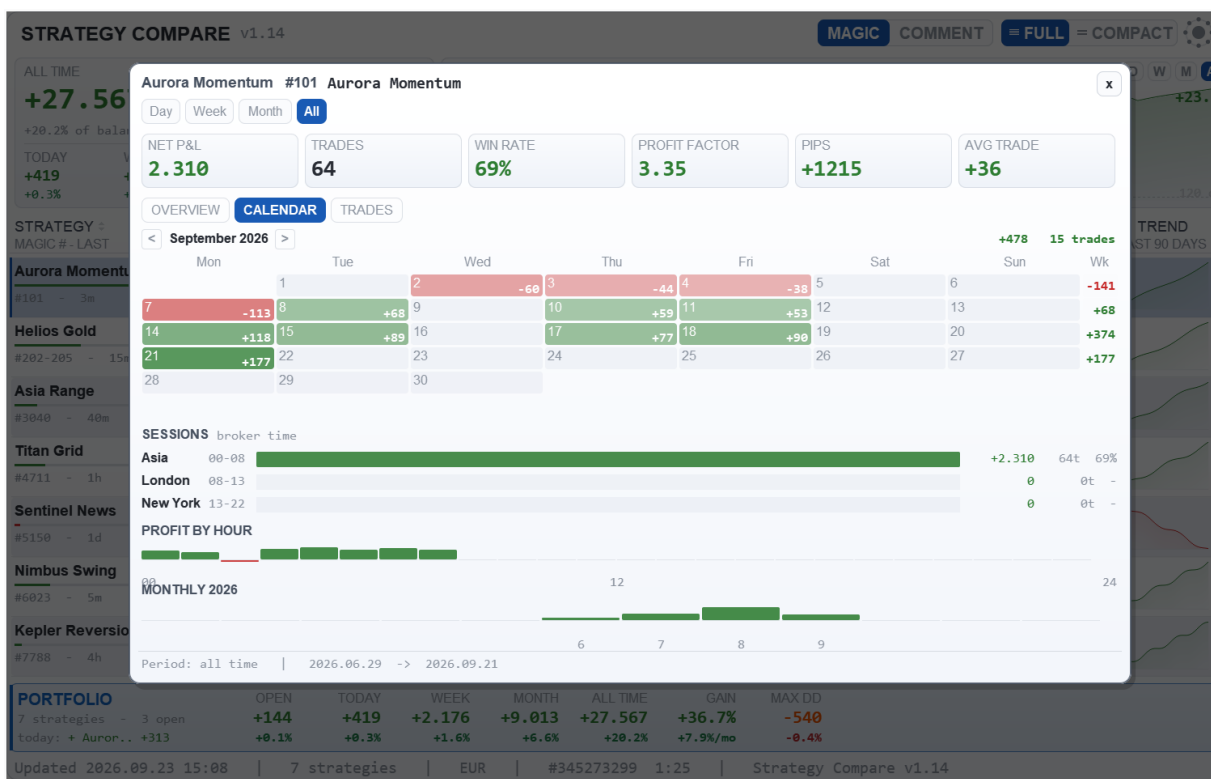
The strategy card

Click a row to open it. At the top, six figures for the selected period: net P&L, number of trades, win rate, profit factor, pips and average trade. The Day / Week / Month / All chips change all of them at once. Below, three tabs:

- **Overview** - the equity curve of that strategy, eighteen statistics (gross profit and loss, average win and loss, best and worst trade, expectancy, payoff ratio, longest winning and losing streaks, current streak, standard deviation, P&L per day, all-time Max DD and Max Loss), the profit by day of the week and the top symbols.
- **Calendar** - a month of daily results with weekly totals and month navigation, the split by trading session (Asia, London, New York), the profit by hour of the day and the monthly bars of the year.
- **Trades** - the latest closed trades with close date, symbol, lot size, pips, money and percentage.



Strategy card, Overview tab.



Strategy card, Calendar tab: day by day, by session and by hour.

Rename and group your magic numbers

A table of numbers is hard to read. The three "Rename & group magics" inputs give your strategies their real names and merge grid or basket EAs that use a range of magics into a single row:

- **Rename one magic** - 123=Gold Scalper
- **Group a range** - 8000-9000=Grid Master (every magic in the range is totalled in one row)
- **Combine, comma separated** - 100=Scalper,8000-9000=Grid,555=News
- **Merge into one strategy** - give the same name to several entries and they become a single row - 100=Gold,200-300=Gold shows one "Gold" row. Merged rows are marked with * and their Max DD is tracked from the moment you grouped them.

Magic 0 - trades opened by hand - is shown as "Manual Trades".

Grouping by order comment

Some EAs do not use magic numbers to tell their trades apart - they write a comment on every order instead. Set Aggregate_By to By Order Comment, or click the MAGIC | COMMENT button in the title bar (left of the FULL/COMPACT one), and the whole table is grouped by order comment. The button switches at any time and the choice is remembered for that chart.

- **Two separate input blocks** - the "Magic mode" inputs are used only when grouping by MAGIC; the "Comment mode" inputs (Restrict_to_Comments, Exclude_Comments and the three "Rename & group comments" fields) only when grouping by COMMENT. The block of the inactive mode is simply ignored, while the activity filter (Only_Show_Magic_Used_in_the_Last_Days) applies to both modes.
- **Rename and group** - rules use the same pattern=Name scheme as the magics: * matches any text, ? matches exactly one character and matching is case-insensitive. When a comment matches both an exact pattern and a wildcard one, the exact pattern wins. Give the same name to several patterns to merge their comments into a single row.
- **Examples** - helios*=Helios renames every comment starting with Helios; helios*=Strategy 1,TTTT=Strategy 1 merges two different comments into one "Strategy 1" row.

Tip - EAs that put a position counter in the comment, like QQ[T1/S01] and QQ[T2/S04]: QQ*=QQ gives one row for the whole EA, while QQ[T1*=QQ T1,QQ[T2*=QQ T2 gives one row for every T.

- **Filters** - Restrict_to_Comments and Exclude_Comments work on the comment, comma separated, wildcards allowed - the same way the magic filters work on the magic number.
- **Automatic cleanup** - before grouping, the comment is cleaned up: the [sl], [tp] and [so] tags are removed, "from #..." and "to #..." are removed, commas become underscores and extra spaces are trimmed. A comment left empty is shown as "(no comment)". Note: on MT4 a partial close replaces the order comment with "from #"/"to #", so those closed parts end up in "(no comment)".
- **What you see** - the first line of each row is the comment (or the name your rules gave it); the second line shows #magic, or # mix when several magic numbers share that comment. The DETAILS card header reads COMMENT <name>, and the name column sorts alphabetically in this mode.
- **Max DD history per mode** - the Max DD history is kept separately for each grouping mode: switch back and the values of the other mode are restored.

Input parameters

Every parameter below includes a practical example.

Visualization

- **Font_Size_MainTitle (default 12)** - font size of the title bar. The panel never goes below 10. Example: 14 on a 4K monitor.
- **Font_Size_TableHeader (default 10)** - font size of the column headers (minimum 8). Example: 11 to make the headers stand out.
- **Font_Size_Values (default 11)** - font size of the rows, and the master size of the whole panel: row height, column widths, charts and buttons all scale with it (minimum 10). Example: 13 for a big, readable dashboard.
- **Magic_Number_Digits (default 12)** - how many characters of the magic number (or range) are shown on the second line of each row. Example: with 6, magic 12345678 is shown as 123456.
- **Strategy_Name_Length (default 24)** - how many characters of the strategy name are shown. It applies to the custom names given with the "Rename & group" inputs too, which used to be capped at 12 characters. Example: 12 for a narrower panel.
- **Show_WinRate (default true)** - show the WIN% column, with the number of trades under it. Example: false if you only care about money.
- **Show_ProfitFactor (default true)** - show the PF column, with the average trade under it.
- **Show_Account_Summary (default true)** - show the balance, equity and deposits line in the summary box. Example: false for a table-only panel.
- **Show_Charts (default true)** - show the portfolio equity chart in the header and the trend chart in every row. Example: false for a much narrower panel.
- **Equity_Curve_Scale (default By period)** - how the curves are sampled. By period automatically uses daily, weekly or monthly points depending on how long your history is, so averaged-down baskets do not show false dips; By trade plots one point per closed trade. Example: By trade to inspect a scalper in detail.
- **PnL_Display (default Money + % of balance)** - what the second line under each amount shows. Money only removes the percentages from the whole table.
- **CustomPipsCalcForPairs (default XAUUSD=2,BTCUSD=-10)** - override the pip size of specific symbols, comma separated. SYMBOL=n forces the pip to the n-th decimal digit; SYMBOL=-n means n price units = 1 pip. Examples: XAUUSD=2 makes 1 pip = 0.10 on gold, US30=-1 makes 1 pip = 1 index point. When a row groups trades of different symbols the PIPS cell shows mix.

Aggregation

- **Aggregate_By (default By Magic Number)** - how trades are grouped: By Magic Number or By Order Comment. It is only the start value - the MAGIC | COMMENT button in the title bar switches at any time and the choice is remembered for that chart. The two modes have separate input blocks (the two groups below); the "Grouping by order comment" section explains the second one.
- **Only_Show_Magic_Used_in_the_Last_Days (default 365)** - hide strategies with no trade in the last X days, in both grouping modes. Example: 7 shows only what traded this week; 0 shows everything ever traded. The values of the visible strategies are always computed on the full history.

Magic mode (used only when grouping by MAGIC)

- **Restrict_to_Specific_Magic_Numbers (default empty)** - show ONLY these magics; single numbers and ranges. Example: 123, 8000-9000.
- **Exclude_Specific_Magic_Numbers (default empty)** - hide these magics, same syntax. Example: 0, 555 hides manual trades and magic 555.
- **Rename & group magics 1/3, 2/3, 3/3 (default empty)** - rename magics and merge ranges into a single strategy. Three fields because one input cannot hold more than 248 characters; they are simply joined together. See the "Rename and group your magic numbers" section for the syntax.

Comment mode (used only when grouping by COMMENT)

- **Restrict_to_Comments (default empty)** - show ONLY comments matching these patterns; exact text or wildcards, comma separated. Example: Helios*, ?Grid.
- **Exclude_Comments (default empty)** - hide these comments, same syntax. Example: test, demo.
- **Rename & group comments - Customize_comment 1/3, 2/3, 3/3 (default empty)** - rename comments and merge several of them into a single row. Three fields because one input cannot hold more than 248 characters; they are simply joined together. See the "Grouping by order comment" section for the syntax.

Look and performance

- **Default_View (default FULL)** - the view used when the indicator starts. The FULL/COMPACT button on the panel overrides it and the choice is remembered for that chart.
- **Color_Theme (default Minimal)** - starting theme: Minimal (light), Dark Pro, Ocean, Matrix, Sunset. The sun/moon button on the panel overrides it, per chart.
- **Hide_Chart_Elements (default true)** - hide candles, grid, scales and any other object drawn on the chart, so only the dashboard is on screen. Example: false to keep your candles visible behind the panel.
- **Update_Frequency_Seconds (default 1)** - refresh rate in seconds (minimum 1). Example: 5 on a slow VPS to save CPU.
- **Max_History_Orders (default 5000)** - maximum number of historical trades processed. Example: 20000 on an account with years of history.

Sorting the table

Every column header is clickable; the small arrows mean the column is sortable and the arrow on the active column shows the direction. STRATEGY sorts alphabetically on the first click; the money and statistics columns sort from the biggest first. Click the same header again to invert the order.

Good to know

- **Read-only** - the indicator never opens, modifies or closes a trade.
- **The magic number is the key** - every EA writes its own magic number on its orders, and that is how the table separates them. Two EAs sharing the same magic number cannot be told apart.
- **History must be loaded** - the table can only show what the terminal has. On MT4, open the Account History tab and select the period you want (All History for the full picture).
- **Totals and balance** - the summary box shows deposits and trading result separately: balance = deposits + trading result + floating P&L. Commissions and swaps are always included.
- **Any chart** - it works on any symbol and any timeframe - the chart is only a host for the panel.