strategydb
Trading Intelligence

StrategyDB – Signal Ranking guide

1. Net Profit = Gross Profit + Gross Loss (%>0)
2. Profit Factor = Divide Gross Profit by Gross Loss (>2)
3. Percent Profitable = Winning Trades / Total Number of Trades (>50%)
4. Avg Winning Trade = Gross Profit divided by Winning Trades(>=2% on base)
5. Avg Losing Trade = Gross Loss divided by Losing Trades(> -2% on base)
6. Gross Profit = Cumulative Total of all Winning Trades(>10%)
7. Gross Loss = Cumulative Total of all Losing Trades(>-5%)
8. Num Winning Trades = Completed Profitable Trades(>30)
9. Num Losing Tradings = Completed Un-Profitable Trades(>15)
10. Max ID Draw-down = Previous High Equity Run up, Top to Bottom, Peak to Trough(>-30%)

Interpretation:

$$\frac{\text{4 Avg Winning Trade} * 365 / (\text{ChartEndDate} - \text{ChartStartDate})}{1{,}000{,}000} > .02$$

$$\frac{\text{5 Avg Losing Trade} * 365 / (\text{ChartEndDate} - \text{ChartStartDate})}{1{,}000{,}000} < -.02$$

note "less" than -.02

$$\frac{\text{6. Gross Profit} * 365 / (\text{ChartEndDate} - \text{ChartStartDate})}{1{,}000{,}000} > .10$$

$$\frac{\text{7. Gross Loss} * 365 / (\text{ChartEndDate} - \text{ChartStartDate})}{1{,}000{,}000} < -.05$$

note "less" than -.05

9. Num Losing Trades < 15 note "less" than 15