Executive report of results. Indices in detail.

Index of Efficiency

Calculation:

Profit_Total := BalanceEnd - BalanceIni

if Profit_Total >= 0 then
IE := 100 * Profit_Total /
Sum_of_Profit_in_Positive_Operations
else
IE := 100 * Profit_Total /
Sum_of_Losses_of_Negative_Operations
end if

Rank of variation: -100 to 100

if Profit_Total >= 0 then
IE >= 0
else
IE <= 0
end if

Meaning:

Relation between Profit and losses

IE = +100: always operations with profits
IE = +50: more profits than losses
IE = 0: same profits as losses
IE = -50: more losses than profits
IE = -100: always operations with losses

Index of Global Security

Calculation:

MaxRecNeg: maximum negative global run, this is, maximum distance
below the BalanceIni that our patrimonial value has reached
in the operating interval, even considering open operations

Profit_Total := BalanceEnd - BalanceIni

if Profit_Total >= 0 then
ISG := 100 * Profit_Total / (Profit_Total + MaxRecNeg)
else
ISG := 100 * Profit_Total / MaxRecNeg
end if

Rank of variation: -100 to 100

if Profit_Total >= 0 then
ISG >= 0
else
ISG <= 0
end if

Meaning:

Relation between profits and global risk

ISG = +100: high profit, global risk zero
ISG = +50: half profit, half global risk
ISG = 0: zero profit , global risk zero
ISG = -50: half profit, half global risk
ISG = -100: high losses, high global risk

Index of Medium Security

Calculation:

MaxRecNeg_Op: maximum negative global run, this is,
maximum distance below the BalanceIni_Op that it has reached
our patrimonial value of the period in which it was open
this operation

Profit_Op := BalanceEnd_Op - BalanceIni_Op

IS_Op: Index of Operation Security

if Profit_Op >= 0 then
IS_Op := 100 * Profit_Op / (Profit_Op + MaxRecNeg_Op)
else
IS_Op := 100 * Profit_Op / MaxRecNeg_Op
end if

ISM := Arithmetic mean of the IS_Op of all operations

Rank of variation: -100 to 100

Meaning:

Media of the relation between profits and risk

IS_Op = +100: operation with high profit, zero risk
IS_Op = +50: operation with half profit, half risk
IS_Op = 0: operation with zero profit, zero risk
IS_Op = -50: operation with half losses, half risk
IS_Op = -100: operation with high losses, high risk

ISM: average of IS_Op values

Index of Exploitation

Calculation:

MaxRecPos_Op: maximum positive run of a operation, this is,
maximum distance above the BalanceIni_Op that it has reached
our patrimonial value of the period in which it was open
this operation

Profit_Op := BalanceEnd_Op - BalanceIni_Op

IA_Op: Index of Exploitation of an operation

if Profit_Op >= 0 then
IA_Op := 100 * Profit_Op / MaxRecPos_Op
else
IA_Op := 100 * Profit_Op / (MaxRecNeg_Op - Profit_Op)
end if

ISM := Arithmetic mean of the IA_Op of all operations

Rank of variation: -100 to 100

Meaning:

The average relation between profits and oportunity

IA_Op = +100: operation with high profit, risk zero
IA_Op = +50: operation with half profit, half opportunity
IA_Op = 0: operation with half profit, zero opportunity
IA_Op = -50: operation with half losses, half opportunity
IA_Op = -100: operation with half losses, zero opportunity

IA: average of IA_Op values

Index of Presence

Calculation:

IP := 100 * Number_of_Days_Invested / Number_of_Days_Totals

Rank of variation: 0 to 100

Meaning:

Percentage of days invested

IP = +100: always invested
IP = +50: invested half the period
IP = 0: never invested

Index of Mobility

Calculation:

IM; := 100 * Number_of_Days_Invested / Number_of_Days_Totals

Rank of variation: 0 to 100

Meaning:

Degree of duration of the operations

IM = +100: operations of one day only
IM = +50: operations of two days average
IM = +25: operations of four days average
IM = +10: operations of ten days average
IM = +5: operations of twenty days average
IM = 0: very long operations

Index of Successful Days

Calculation:

ID := 100* Number of days with positive increase of balance/Number of days invested

Rank of variation: 0 to 100

Meaning:

Percentage of days in which the model is able to increase the balance. Given two models with the same profitability, the one with the highest index of successful days can be used with the highest confidence by the investor.

Index of Successful Operations

Calculation:

IO := 100* Number_positive_operations/ Number_total_operations

Rank of variation: 0 to 100

Meaning:

Percentage of successful operations. Gives the average of the prediction security of the model