Round Trip: Purchasing and selling shares of the same [security](https://www.investopedia.com/terms/s/security.asp) during the trading.

Winning trade : Profitable trades are winning trades

Losing Trase: Lose making trades are losing trades

Wining Trade % : Winning trade / Total Trades

Largest winning trade

Largest losing trade

Annual return

* An annual or annualized return is a measure of how much an investment has increased on average each year, during a specific time period.
* The annualized return is calculated as a geometric average to show what the annual return compounded would look like.
* An annual return can be more useful than a simple return when you want to see how an investment has performed over time, or to compare two investments.

Annual volatility:

The relative rate at which the price of a security moves up and down. Volatility is found by calculating the annualized standard deviation of daily change in price. If the price of a stock moves up and down rapidly over short time periods, it has high volatility. If the price almost never changes, it has low volatility.  
Stock with High Volatility are also knows as High Beta stocks.

Sharpe ratio

The ratio is the average return earned in excess of the risk-free rate per unit of volatility or total risk.

*Sharpe Ratio*= ​*Rp*​−*Rf*​​/*/σp*

where:

*Rp*​=return of portfolio

*Rf*​=risk-free rate

*σp*​=standard deviation of the portfolio’s excess return​

Max drawdown

A maximum drawdown (MDD) is the maximum observed loss from a peak to a trough of a portfolio, before a new peak is attained. Maximum drawdown is an indicator of downside risk over a specified time period.

information ratio:

The information ratio (IR) is a measurement of portfolio returns beyond the returns of a benchmark, usually an index, compared to the volatility of those returns. The benchmark used is typically an index that represents the market or a particular sector or industry.

alpha (%)

It used in investing to describe a strategy's ability to beat the market, or it's "edge." Alpha is thus also often referred to as “[excess return](https://www.investopedia.com/terms/e/excessreturn.asp)” or “[abnormal rate of return](https://www.investopedia.com/terms/a/abnormalreturn.asp),” which refers to the idea that markets are efficient, and so there is no way to systematically earn returns that exceed the broad market as a whole.

beta (%)

[Beta](https://www.investopedia.com/ask/answers/070615/what-formula-calculating-beta.asp) is a measure of a stock's [volatility](https://www.investopedia.com/terms/v/volatility.asp) in relation to the market. By definition, the market has a beta of 1.0, and individual stocks are ranked according to how much they deviate from the market. A stock that swings more than the market over time has a beta above 1.0

Profit factor:

The profit factor is defined as the gross profit divided by the gross loss (including commissions) for the entire trading period. This performance metric relates the amount of profit per unit of risk, with values greater than one indicating a profitable system.

Cumulative Returns

A cumulative return on an investment is the aggregate amount that the investment has gained or lost over time, independent of the period of time involved