Asset Timeline

STEP 06 – SIGNAL PERFORMANCE MONITOR

Asset Timeline is the performance monitoring engine of StrategyStore. Every generated signal is recorded, monitored, and evaluated over time to measure the effectiveness of the complete decision framework. Its purpose is not to generate new opportunities — its purpose is to transform every trading decision into **measurable evidence**.

Purpose

Markets evolve continuously. Understanding how strategies perform over time is essential for improving future decisions — not just reacting to them. Asset Timeline tracks every signal from generation to completion, creating a comprehensive historical record that supports **objective, data-driven performance evaluation**.

The Problem

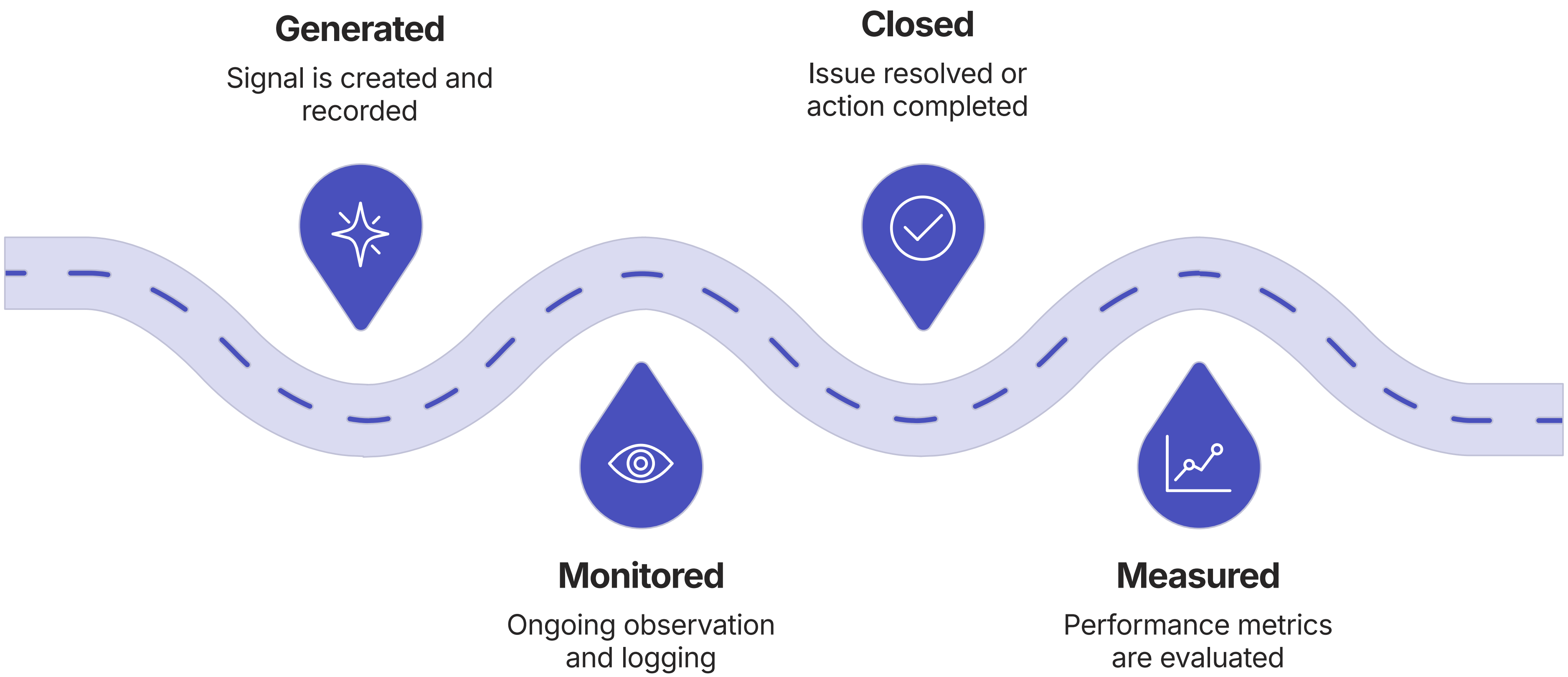
Strategies without measurement are assumptions. Without historical evidence, every future decision is made in the dark.

The Solution

Asset Timeline converts execution history into structured knowledge — a living database that grows more valuable with every completed signal.

Signal Lifecycle

Every signal follows the same rigorous lifecycle from generation to historical archival. This standardized workflow ensures consistency, traceability, and a complete audit trail for every opportunity monitored by StrategyStore.



No signal is discarded. Every outcome — winning or losing — contributes to the growing body of evidence used to evaluate long-term framework consistency.

Dashboard Overview

The opening dashboard provides an immediate, real-time snapshot of system-wide activity. At a glance, traders and strategy engineers can assess the current state of the entire monitored portfolio across all active and historical signals.

Open Signals

Active opportunities currently under live monitoring.

Closed Signals

Completed opportunities available for statistical evaluation.

Win / Loss Split

Ratio of winning vs. losing signals across all monitored history.

Avg Performance

Mean return across all closed signals in the portfolio.

Avg Duration

Typical holding time from signal open to signal close.

Max Gain / Drawdown

Average peak gain and peak drawdown recorded per signal.

Open & Closed Signals

Open Signals

Active opportunities currently under monitoring. These represent positions where the StrategyStore framework is actively tracking price behavior, drawdown, and gain in real time. Open signals remain in a live state until a defined exit condition is met.

Closed Signals

Completed opportunities that have reached their final outcome. Once closed, each signal is classified, measured, and archived into the historical database. Closed signals are the raw material for all performance analysis and statistical evaluation.

Together, open and closed signals provide a **complete, continuous view** of both current portfolio activity and the accumulated historical record — ensuring no data point is lost.

Winning & Losing Signals

Every completed signal is classified according to its final outcome — a winner or a loser. This binary classification forms the foundation of the StrategyStore performance evaluation model.

> The objective is not to judge individual trades. It is to evaluate the **long-term consistency** of the StrategyStore decision framework across hundreds of signals and multiple market conditions.

A single losing signal carries no statistical weight on its own. What matters is the win rate, average return, and behavioral consistency observed across the full population of completed signals over time.

Performance Metrics

Asset Timeline measures framework behavior through four core quantitative dimensions. These metrics describe how StrategyStore performs **across multiple market conditions**, not during isolated trades.

Average Return

The mean percentage gain or loss across all closed signals. The primary measure of the framework's long-term profitability.

Average Holding Time

The typical duration from signal open to signal close. Quantifies the time commitment required by each opportunity type.

Average Maximum Gain

The mean peak unrealized profit observed during an open signal. Reveals the upside potential of the framework's opportunity set.

Average Maximum Drawdown

The mean peak unrealized loss observed during an open signal. A critical risk metric for evaluating framework resilience under adverse conditions.

Signal Analytics

Signal Analytics provides a **complete statistical profile** of the framework's historical performance. This section consolidates all quantitative outputs into a single, objective summary for rapid assessment.

Total & Classified Signals

Total signals generated, segmented into winning and losing categories, with an overall win rate calculation.

Return & Holding Time

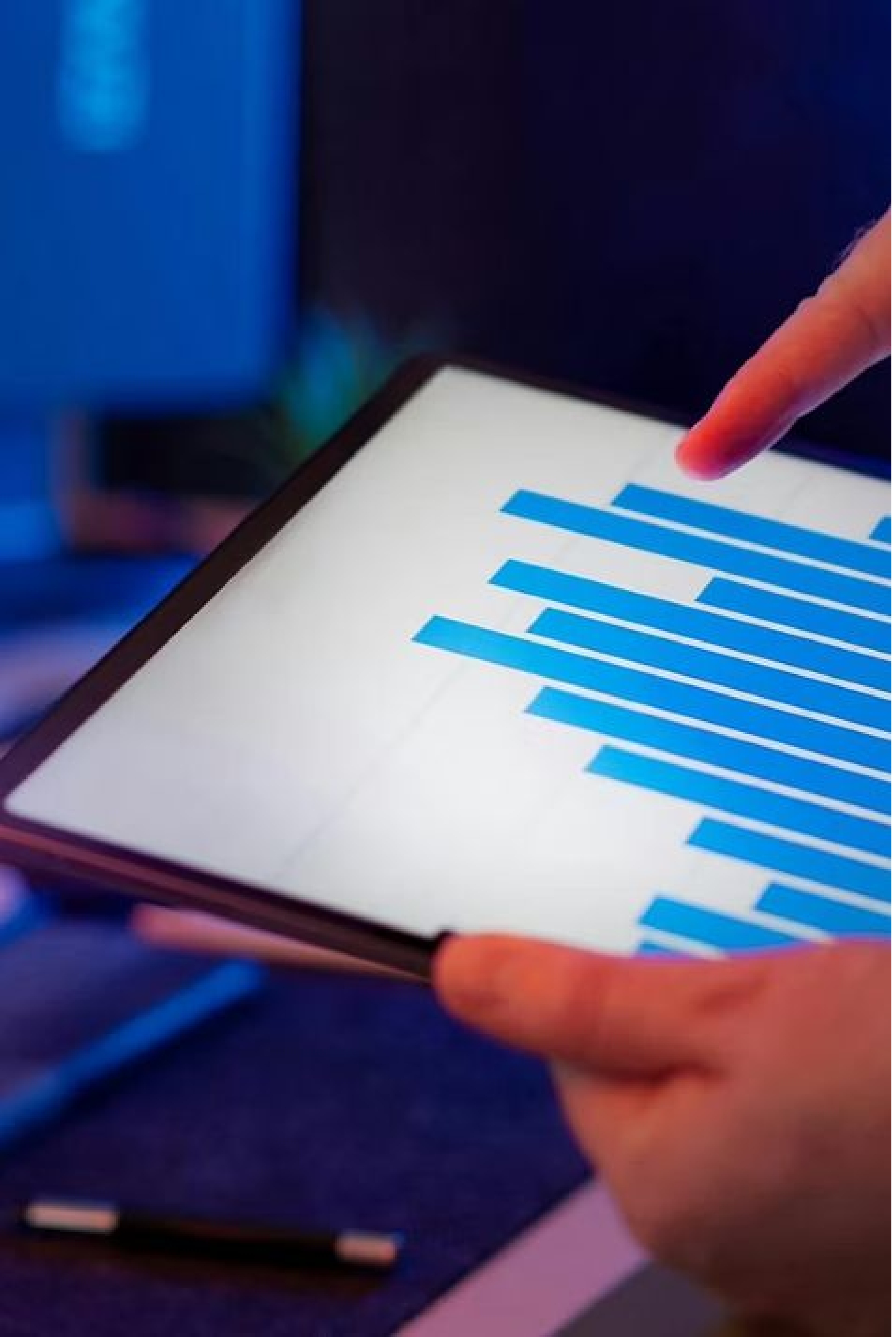
Average return and average holding time across the full population of closed signals.

Best Signal

The single highest-performing signal in the historical record — a benchmark for framework upside potential.

Worst Signal

The single lowest-performing signal — a reference point for understanding tail risk exposure.



Best & Worst Performing Assets

Not every asset behaves the same way under the StrategyStore framework. Market structure, liquidity, volatility profile, and sector dynamics all influence how consistently an asset responds to generated signals.

Top Performers

Assets that consistently generate high win rates, strong average returns, and controlled drawdowns across multiple signal cycles. These represent the framework's highest-conviction opportunity universe.

Weak Performers

Assets with lower win rates, below-average returns, or elevated drawdown profiles. Identifying these helps refine asset selection and avoid systematically unfavorable environments.

Asset Performance Ranking

Every monitored asset receives its own **historical performance profile** — a structured breakdown that enables direct, objective comparison across the entire asset universe. Assets are automatically ranked by long-term consistency.

Signal Count

Total number of signals generated for the asset — a measure of statistical significance.

Win Rate

Percentage of closed signals that produced a positive return for this specific asset.

Average Return

Mean performance across all closed signals, representing the asset's historical profitability.

Avg Gain / Drawdown

Peak upside and peak downside averages — a risk-adjusted view of the asset's signal quality.

Forecast Score

A composite scoring metric evaluating the historical accuracy of the framework's forecasts for this asset.

Why Asset Ranking Matters

Historical evidence is a more reliable guide than recent performance. A single strong month can be noise. A consistent win rate across 50, 100, or 200 signals is evidence. StrategyStore evaluates **long-term consistency** — not short-term momentum.

Avoid Recency Bias

Rankings are built on full historical populations, preventing overweighting of recently favorable conditions that may not persist.

Identify Structural Edges

Certain assets consistently respond more reliably to the framework's signals. Ranking surfaces these structural edges objectively.

Optimize Asset Selection

Allocating attention and capital toward consistently high-ranking assets improves overall portfolio quality over time.

Filters & Search

The filtering engine gives traders and strategy engineers the ability to perform **granular historical analysis** — isolating specific subsets of signals to investigate performance under precise market conditions.

1

Asset & Timeframe

Filter by specific instruments and the signal timeframe — daily, weekly, or intraday — to isolate structurally similar opportunities.

2

Signal Type & Risk

Segment by long vs. short signals, risk classification, and forecast confidence to evaluate behavioral patterns by signal category.

3

Status & Date Range

Narrow the dataset by signal status (open or closed) and specific date windows to analyze performance during defined market periods.

4

Performance & Duration

Filter by return outcome and holding period to identify optimal performance windows and isolate outlier scenarios.

Event Timeline

Every signal is stored in **chronological order**, creating an unbroken historical record of every opportunity ever generated by StrategyStore. The Event Timeline is the backbone of the entire performance monitoring system.

Complete Historical Record

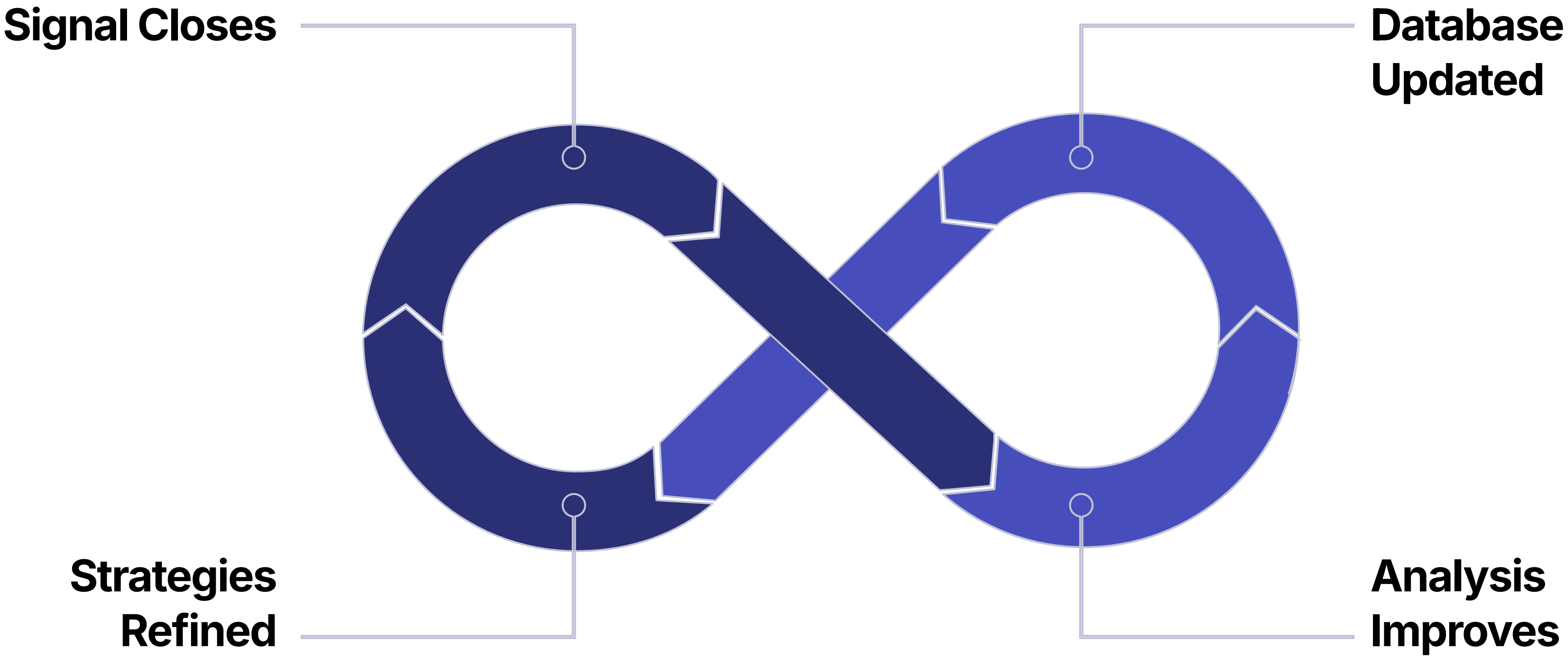
No signal is ever deleted or overwritten. Every event — regardless of outcome — is preserved permanently in the timeline for future review, comparison, and analysis.

Future Reference & Audit

Each archived event can be recalled at any time. This enables retrospective analysis of how the framework performed during specific market regimes, volatility environments, or economic conditions.

Continuous Monitoring

Asset Timeline does not produce static reports. It operates as a **continuously updating system** — every completed trade adds to the historical database, progressively increasing the statistical significance of all performance metrics.



The system becomes progressively more informative over time. A database of 500 signals provides far stronger evidence than a database of 50. As StrategyStore generates more signals, every metric becomes more statistically robust and actionable.

Performance Evaluation

Historical performance must always be interpreted as a **complete dataset** — never as a collection of isolated outcomes. This is one of the most important principles of the StrategyStore evaluation philosophy.

Individual Trade

Limited significance on its own. A single winner proves nothing. A single loser proves nothing. Noise dominates signal at small sample sizes.

Population of Trades

Statistical significance emerges from the full dataset. Win rates, average returns, and drawdown profiles stabilize only across large populations of completed signals.

Long-Term Consistency

The metric that matters most. A framework that produces consistent, repeatable outcomes across hundreds of signals in diverse market conditions is the gold standard.

Continuous Improvement

Historical results are not just a record of the past — they are the primary input for **refining the decision framework** going forward. Asset Timeline surfaces actionable intelligence across five key dimensions.

Strongest & Weakest Assets

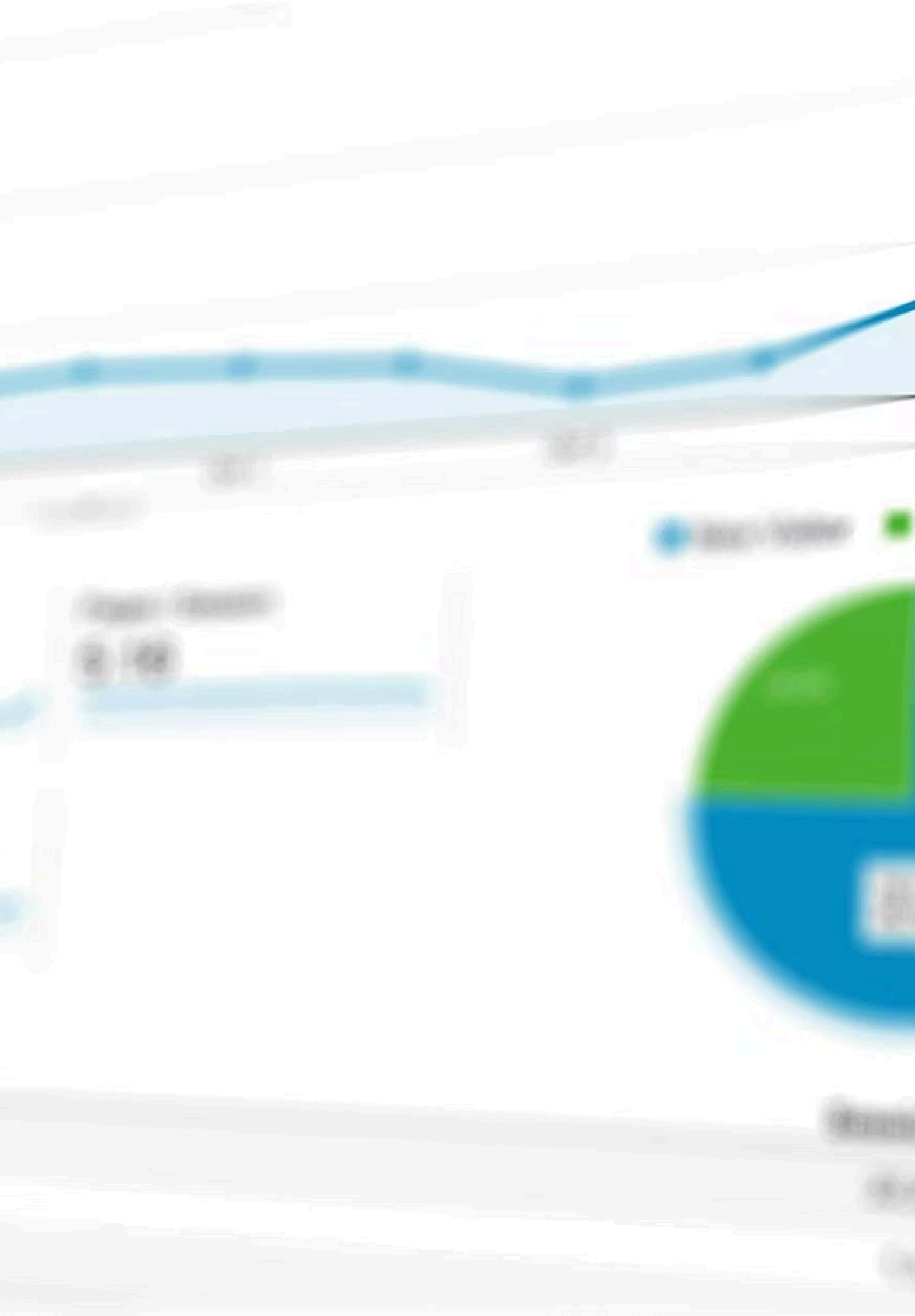
Objective ranking of which assets consistently produce superior or inferior results under the StrategyStore framework.

Most Effective Market Environments

Historical evidence of which macro and micro market conditions produce the highest framework win rates.

Most Reliable Execution Conditions

Identification of the entry and exit conditions that have historically produced the most consistent outcomes.



StrategyStore Philosophy

> Every investment decision should leave measurable evidence.

Asset Timeline is the expression of this core principle. Rather than allowing execution history to be forgotten or dismissed, StrategyStore transforms every completed signal into a structured data point — part of a growing body of knowledge that makes every future decision sharper, more objective, and more defensible.

Performance Is Measured

Every outcome is quantified. Return, duration, gain, drawdown — all recorded automatically for every signal, without exception.

Never Assumed

No assumption replaces evidence. Decisions based on facts — not intuition, recency bias, or narrative — are the foundation of the StrategyStore approach.

From Signals to Intelligence

Every signal generated by StrategyStore becomes part of a **continuously expanding analytical database**. Over time, this database evolves from a collection of individual trade records into a multi-dimensional intelligence layer.

1

Individual Signal

A single generated opportunity — recorded, monitored, and closed.

2

Asset Profile

Aggregated performance across all signals for a specific asset, revealing structural behavioral patterns.

3

Market Intelligence

Cross-asset, cross-condition analysis — a comprehensive view of where, when, and how the framework performs best.

Every completed signal strengthens the quality of future analysis. The database does not simply grow larger — it grows *smarter*.

Beyond Performance

Asset Timeline is more than a performance tracker. It is the **feedback engine of the entire StrategyStore ecosystem** — the mechanism by which historical execution is converted into forward-looking intelligence.

Execution Quality

How precisely do signals execute relative to their defined entry and exit parameters?

Win Rate & Return

The core profitability metrics evaluated across time, assets, and market conditions.

Drawdown & Duration

Risk-adjusted performance assessment across holding period and peak adverse excursion.

Forecast Accuracy

Historical evaluation of the framework's directional and magnitude forecast reliability.

Asset Behaviour

Long-term characterization of how individual assets respond to the StrategyStore signal framework.

Final Thought

Data → Knowledge → Better Decisions

Every trade generates data. Every dataset generates knowledge. Every insight improves the next decision.

Measure Everything

Successful investing is not built on isolated winning trades. It requires the disciplined recording of every outcome — good and bad — without exception.

Learn Continuously

Historical data is not a report card. It is a training set. Every completed signal teaches the framework something new about markets, assets, and execution quality.

Improve with Evidence

Evidence-based improvement — not gut feel, not narrative, not recency bias — is the only path to long-term, repeatable trading performance.

Asset Timeline ensures that every decision made tomorrow is informed by everything that happened today.