

Settings

Name	Value
Script	C:\RealTest\Scripts\TOKODE.com\STOCK v5 - 21.9.24.rts
Data File	c:\RealTest\Data\Stock.rtd
Bar Size	Daily
Use Available Bars	False
Account Size	\$100,000

Summary Stats

	Momentum	SP500*	NAS100*
Periods	6,471	6,471	6,424
NetProfit	\$28,806,267	\$627,990	\$1,011,052
Comp	True	True	True
CAGR	24.60%	8.04%	9.98%
MaxDD	-55.76%	-55.18%	-82.83%
Gap	-31.16%	-47.14%	-72.85%
MaxDB	967	1,656	3,748
AvgDD	-13.53%	-11.07%	-34.62%
AvgDB	177.55	357.26	1,120.07
DD	-20.66%	-0.17%	-4.08%
DB	65	1	51
MAR	0.44	0.15	0.12
GPR	0.65	0.66	0.63
Calmar	-0.03	0.42	0.27
UI	18.67	16.37	44.88
MAE	-78.23%	-66.34%	-154.00%
MFE	87.65%	29.89%	59.51%
Trades	313	104	83
PctWins	56.87%	72.12%	74.70%
AvgWin	30.02%	6.13%	7.95%
AvgLoss	10.90%	7.53%	9.61%
PayoffRatio	2.75	0.81	0.83
WinLen	74.42	61.93	64.71
LossLen	34.95	62.93	114.81
Expectancy	12.37%	2.32%	3.51%
ProfitFactor	2.49	2.41	2.76
Sharpe	0.88	0.50	0.48
Sortino	1.40	0.79	0.78
AvgExp	63.04%	99.94%	99.87%
MaxExp	100.09%	100.00%	100.00%

* benchmark strategies are not included in combined stats

Combined Monthly Percent Gains

YEAR	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	TOTAL	MaxDD
1999	19.6%	-2.5%	18.3%	10.2%	-12.3%	16.1%	1.4%	6.2%	0.3%	6.4%	42.6%	63.3%	314.3%	-28.1%

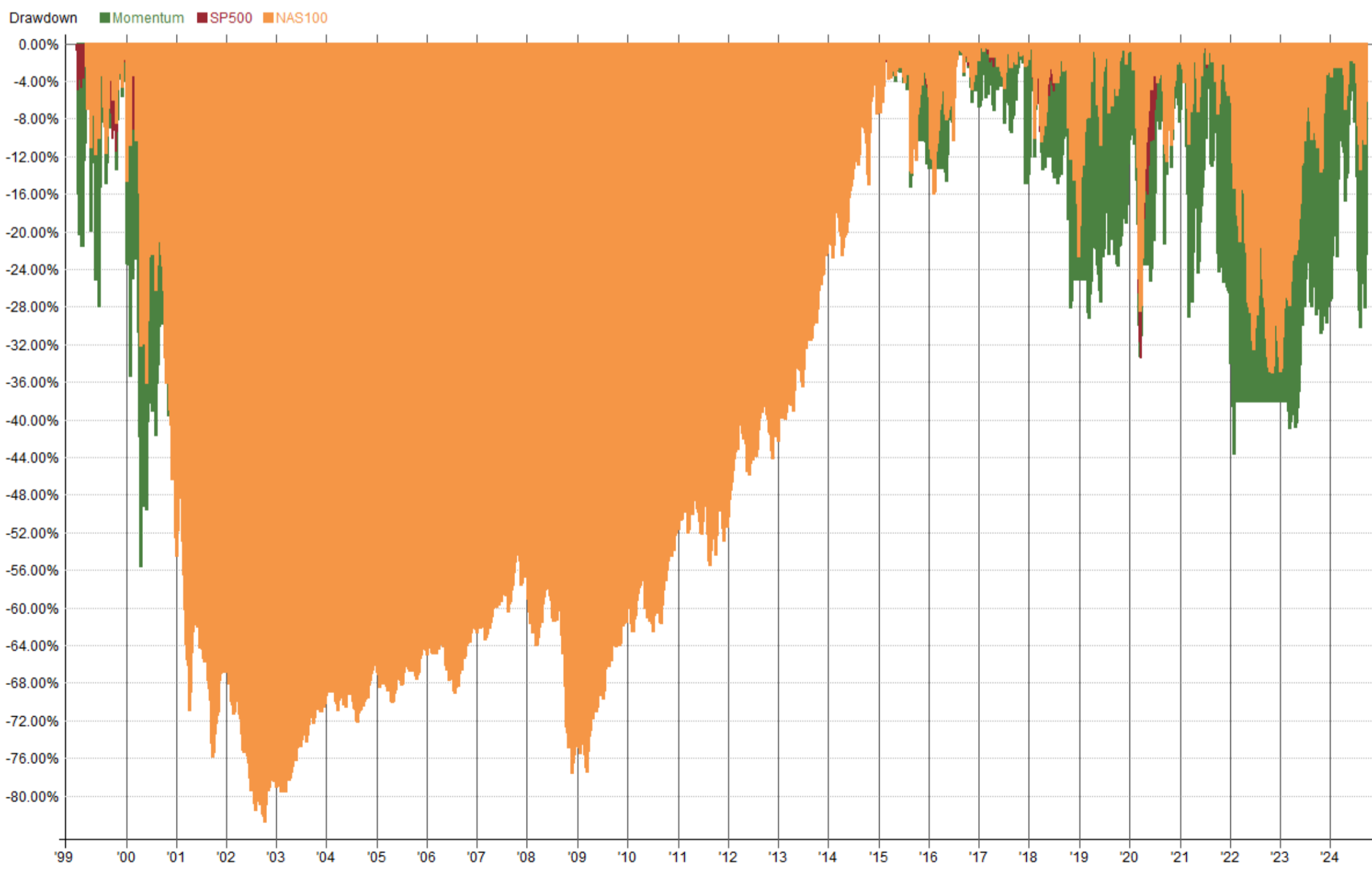
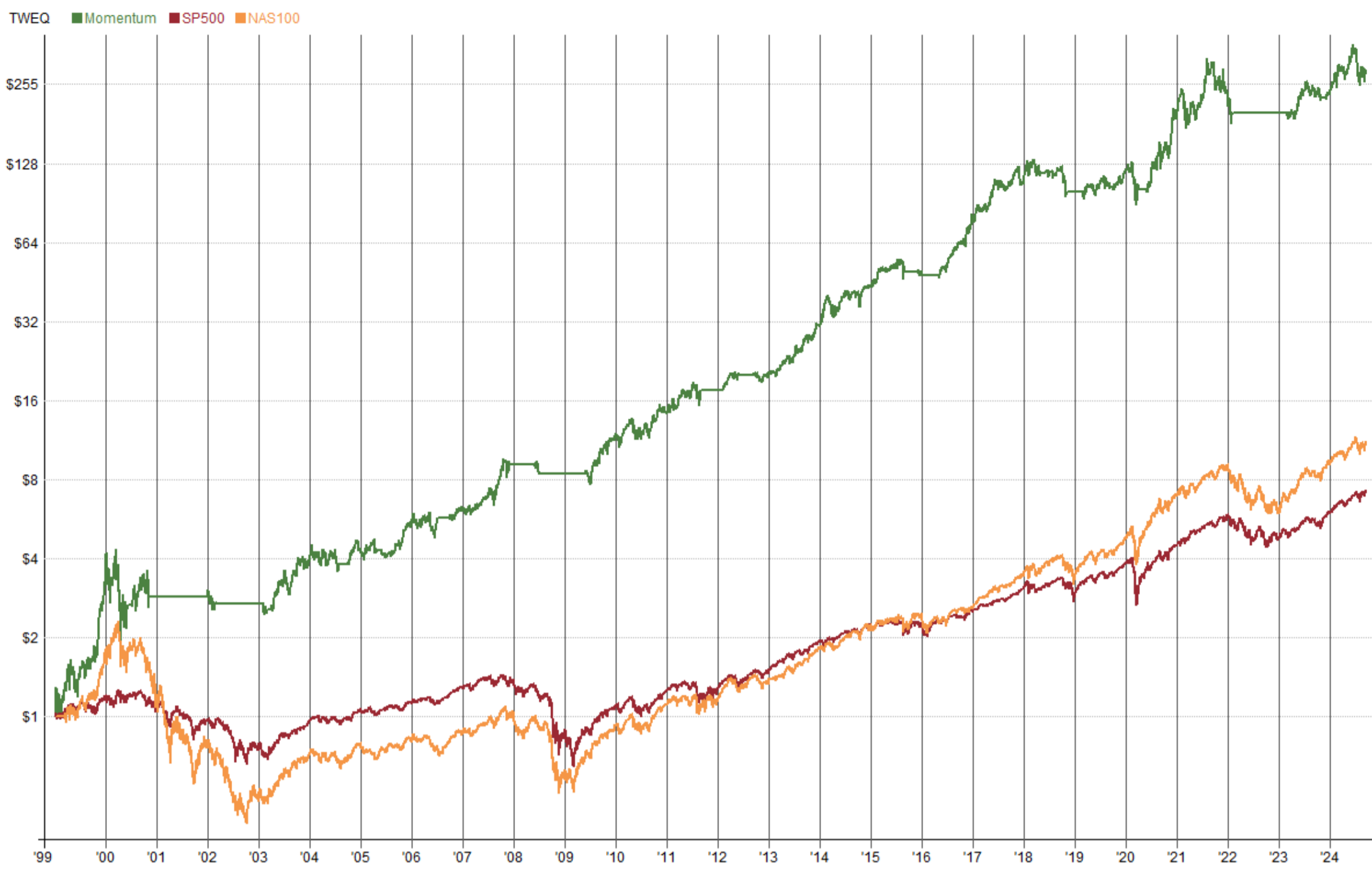
2000	-28.3%	29.7%	-20.3%	-4.8%	-11.5%	3.3%	0.5%	25.0%	-0.2%	-12.8%	-2.4%	0.0%	-31.2%	-55.8%
2001	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-0.0%
2002	-0.5%	-5.1%	-0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-5.6%	-16.4%
2003	0.0%	-6.1%	1.1%	14.4%	12.1%	-2.3%	-3.1%	9.9%	0.2%	14.7%	0.3%	-0.7%	45.1%	-18.8%
2004	4.9%	2.0%	-3.8%	-6.6%	13.0%	2.3%	-11.1%	-1.8%	0.0%	12.2%	10.3%	-7.4%	11.0%	-21.1%
2005	-4.1%	5.9%	4.0%	-6.1%	-0.1%	-6.0%	4.8%	1.9%	8.2%	6.2%	7.6%	0.8%	23.9%	-15.0%
2006	5.4%	-4.0%	7.3%	-0.3%	-11.2%	10.3%	0.0%	0.0%	0.0%	1.3%	6.4%	-0.3%	13.9%	-20.3%
2007	-1.9%	1.7%	0.7%	3.1%	5.8%	1.7%	2.8%	6.8%	10.2%	15.8%	-3.2%	-1.3%	49.0%	-14.5%
2008	0.0%	0.0%	0.0%	0.0%	0.0%	-6.5%	-1.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-7.4%	-9.9%
2009	0.0%	0.0%	0.0%	0.0%	0.0%	-3.4%	13.8%	2.8%	8.4%	-3.4%	11.6%	3.8%	37.1%	-10.3%
2010	-8.0%	13.4%	5.3%	4.7%	-9.5%	-4.5%	9.4%	-7.2%	19.2%	4.9%	-1.3%	-1.3%	23.0%	-16.5%
2011	4.9%	1.6%	9.3%	5.4%	-0.2%	0.8%	3.6%	-4.2%	-0.1%	0.0%	0.0%	0.0%	22.5%	-18.2%
2012	0.0%	6.7%	6.7%	1.1%	0.6%	-1.4%	0.0%	0.0%	0.4%	-4.1%	5.2%	-1.0%	14.5%	-8.5%
2013	2.8%	-1.4%	8.1%	0.9%	5.4%	0.6%	5.1%	2.7%	10.0%	-0.6%	8.1%	4.0%	55.8%	-7.0%
2014	14.8%	8.5%	-8.9%	0.5%	6.3%	8.6%	-4.3%	4.9%	0.6%	1.8%	3.0%	0.6%	40.2%	-17.4%
2015	3.6%	11.4%	0.6%	-2.8%	6.2%	-2.1%	4.5%	-4.9%	-3.0%	0.0%	0.0%	-0.9%	12.1%	-15.4%
2016	-2.3%	0.0%	0.0%	0.0%	8.8%	1.4%	9.4%	5.2%	6.5%	0.9%	10.6%	7.8%	58.9%	-5.7%
2017	9.4%	-0.6%	5.4%	1.0%	16.2%	0.4%	-0.8%	0.6%	2.7%	11.2%	-4.1%	-6.8%	37.4%	-15.0%
2018	21.0%	-0.7%	-4.6%	-4.2%	-0.4%	-1.5%	-0.9%	8.2%	1.2%	-20.8%	0.6%	0.0%	-6.9%	-28.2%
2019	0.0%	0.0%	4.0%	2.0%	-6.9%	6.9%	3.9%	-1.2%	-3.4%	1.4%	4.2%	8.8%	20.5%	-11.8%
2020	-1.0%	-9.0%	-3.1%	-2.9%	0.0%	8.6%	17.3%	17.4%	-4.9%	-7.0%	41.6%	1.2%	60.9%	-31.5%
2021	19.3%	-9.0%	-9.4%	14.3%	-3.9%	12.1%	17.8%	3.2%	-3.1%	-0.7%	4.0%	-16.5%	23.1%	-26.6%
2022	-17.5%	1.6%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-16.2%	-23.7%
2023	0.0%	0.0%	3.1%	-2.1%	12.7%	6.5%	6.5%	-1.3%	-7.4%	-2.9%	0.2%	4.2%	19.6%	-14.9%
2024	7.5%	10.4%	4.5%	-4.4%	10.3%	7.4%	-14.9%	1.8%	-0.0%	n/a	n/a	n/a	21.7%	-30.3%
AVG	1.9%	2.1%	1.1%	0.9%	1.6%	2.3%	2.5%	2.9%	1.8%	1.0%	5.8%	2.3%	32.2%	-18.5%

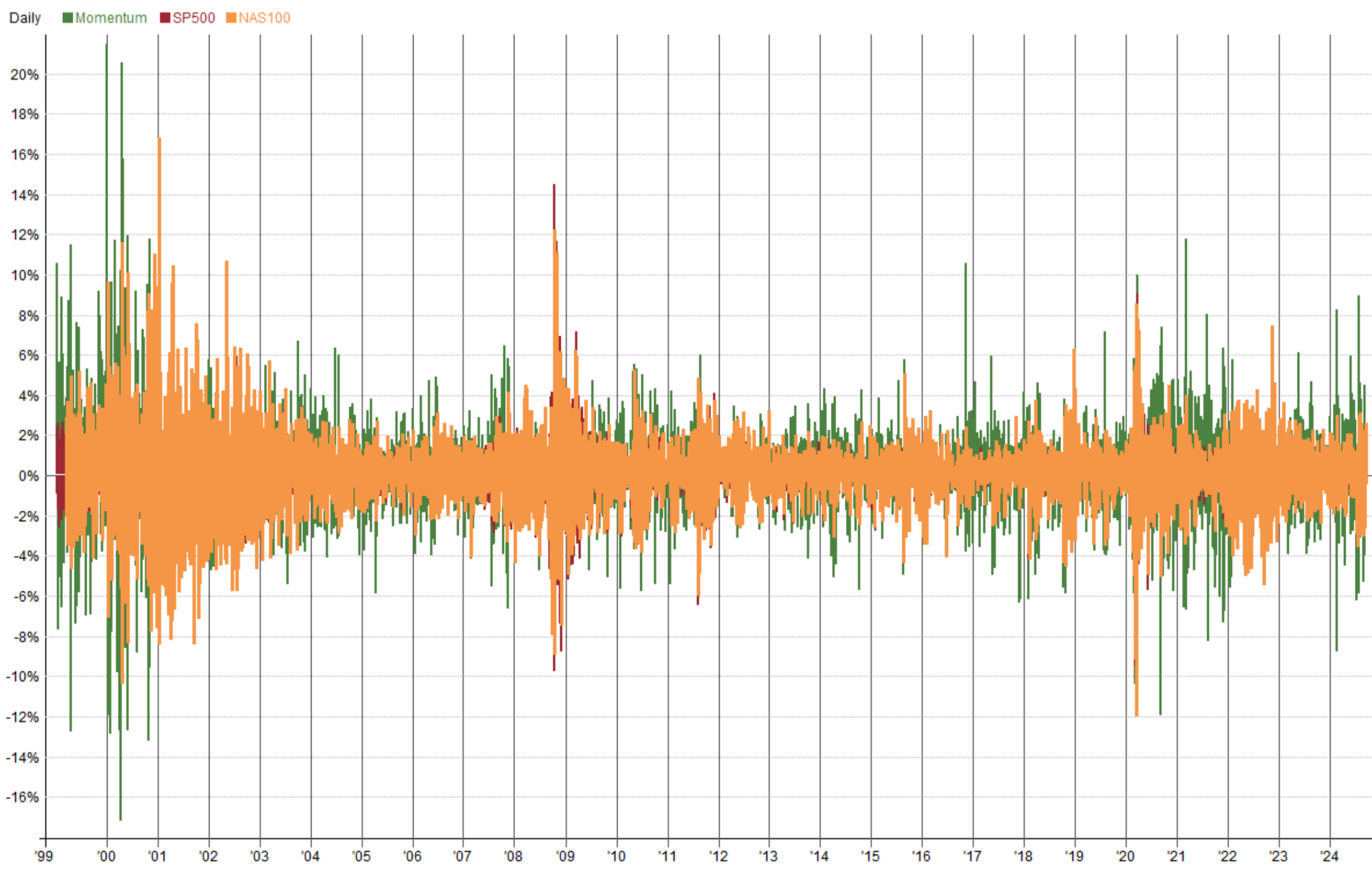
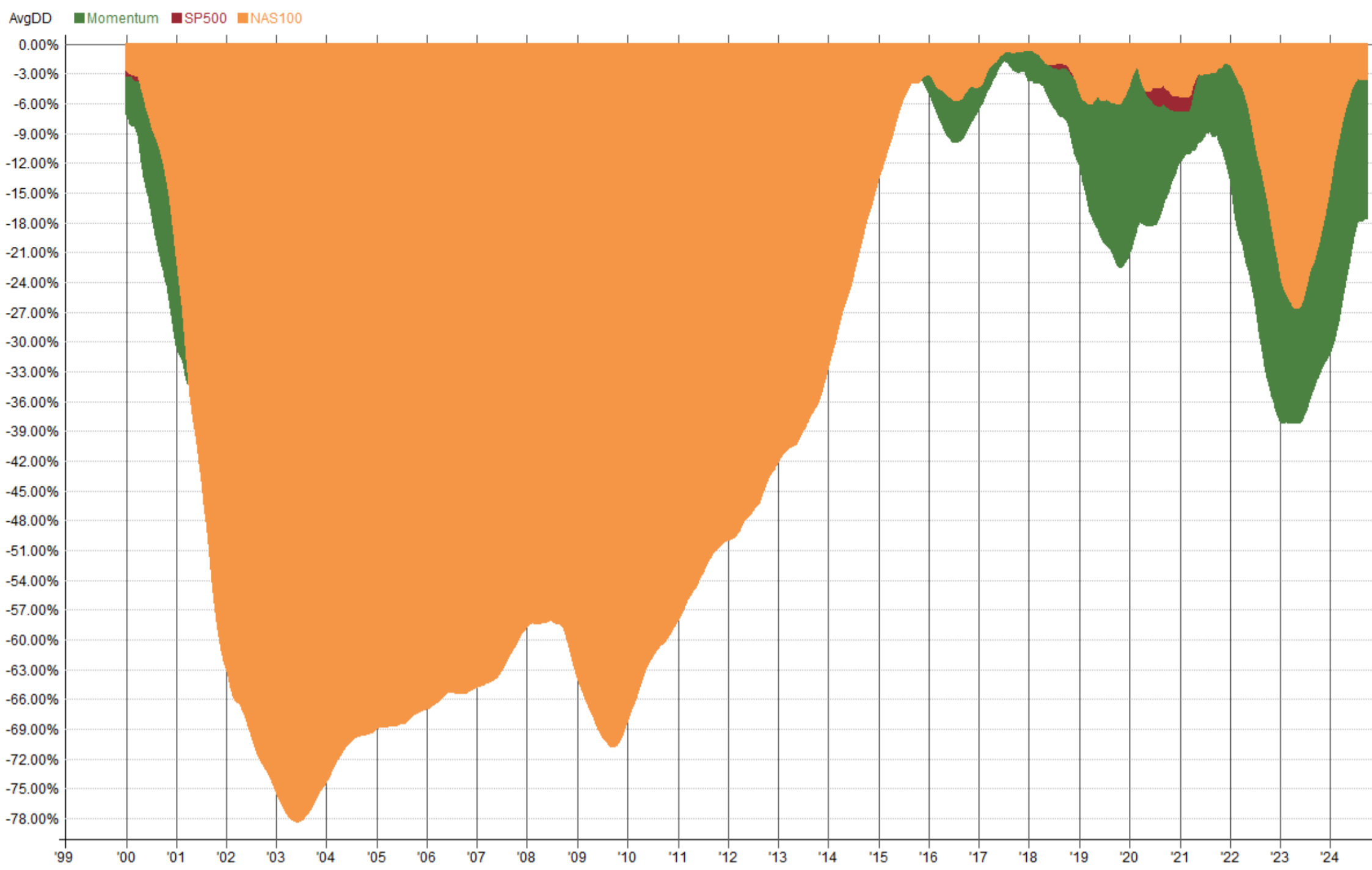
Strategy Correlations

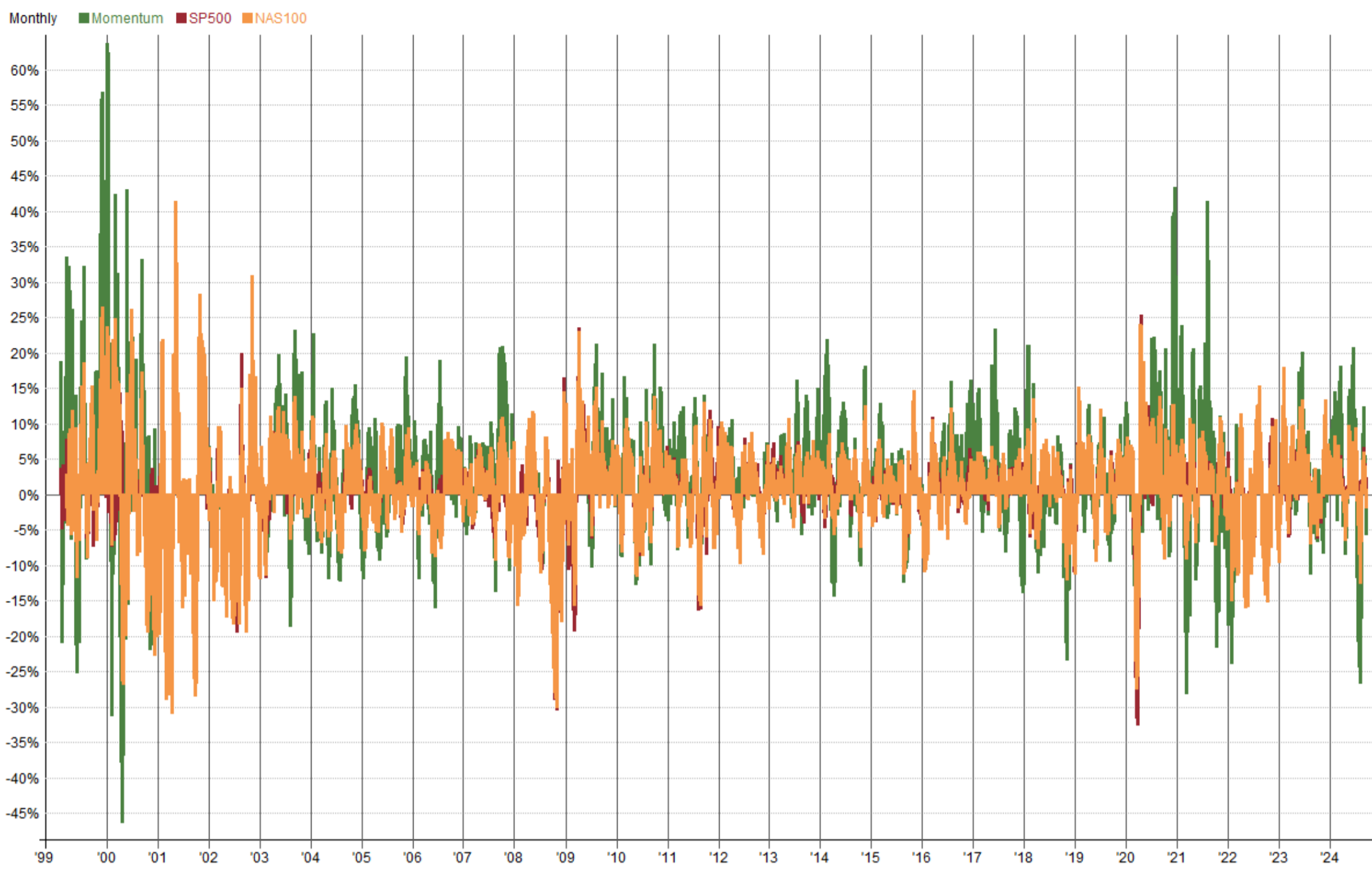
RETURNS		Momentum	SP500	NAS100
	Momentum	1.00	0.42	0.53
	SP500	0.42	1.00	0.84
	NAS100	0.53	0.84	1.00

DRAWDOWNS		Momentum	SP500	NAS100
	Momentum	1.00	0.40	0.12
	SP500	0.40	1.00	0.75
	NAS100	0.12	0.75	1.00

Daily Stats Graphs

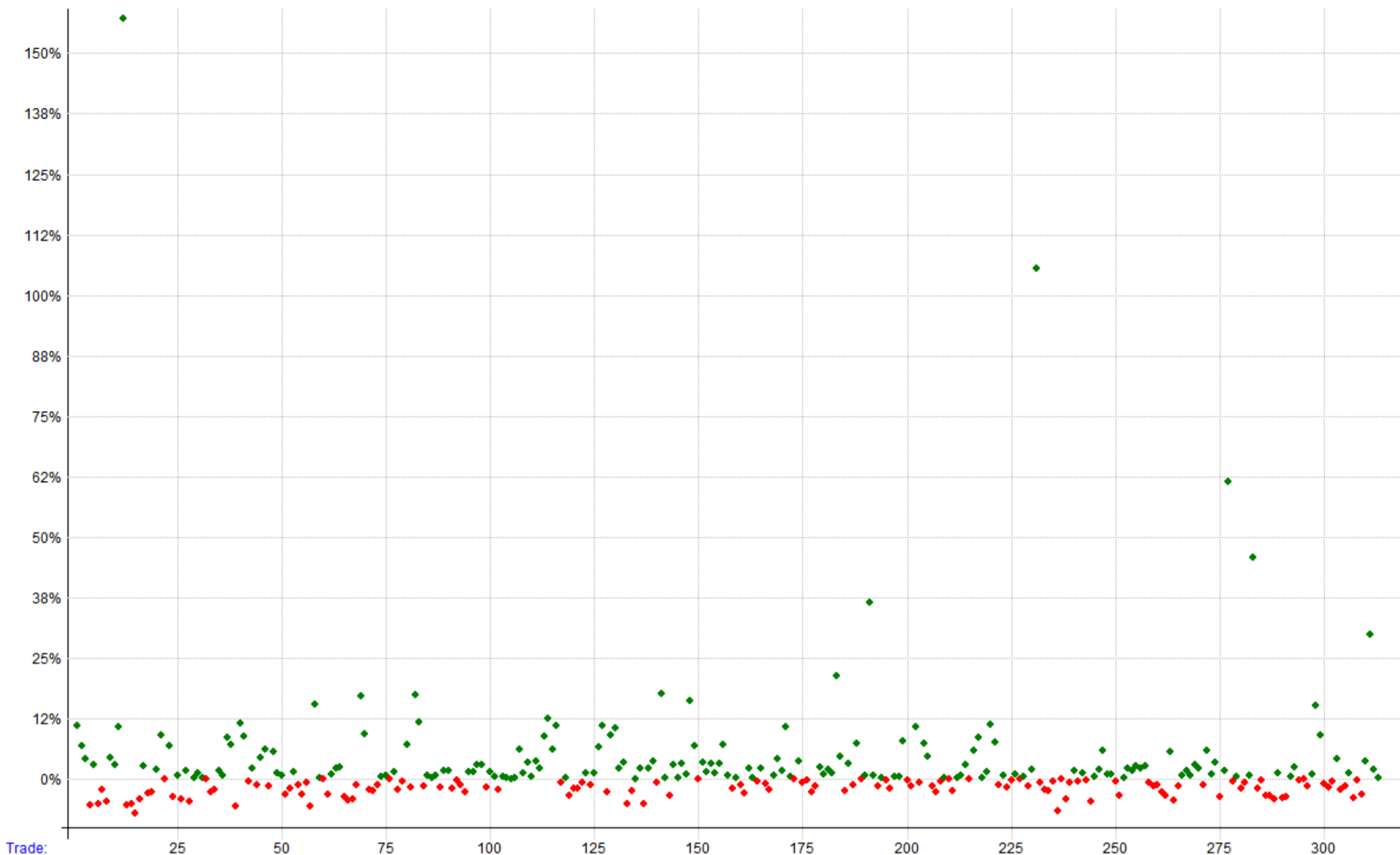






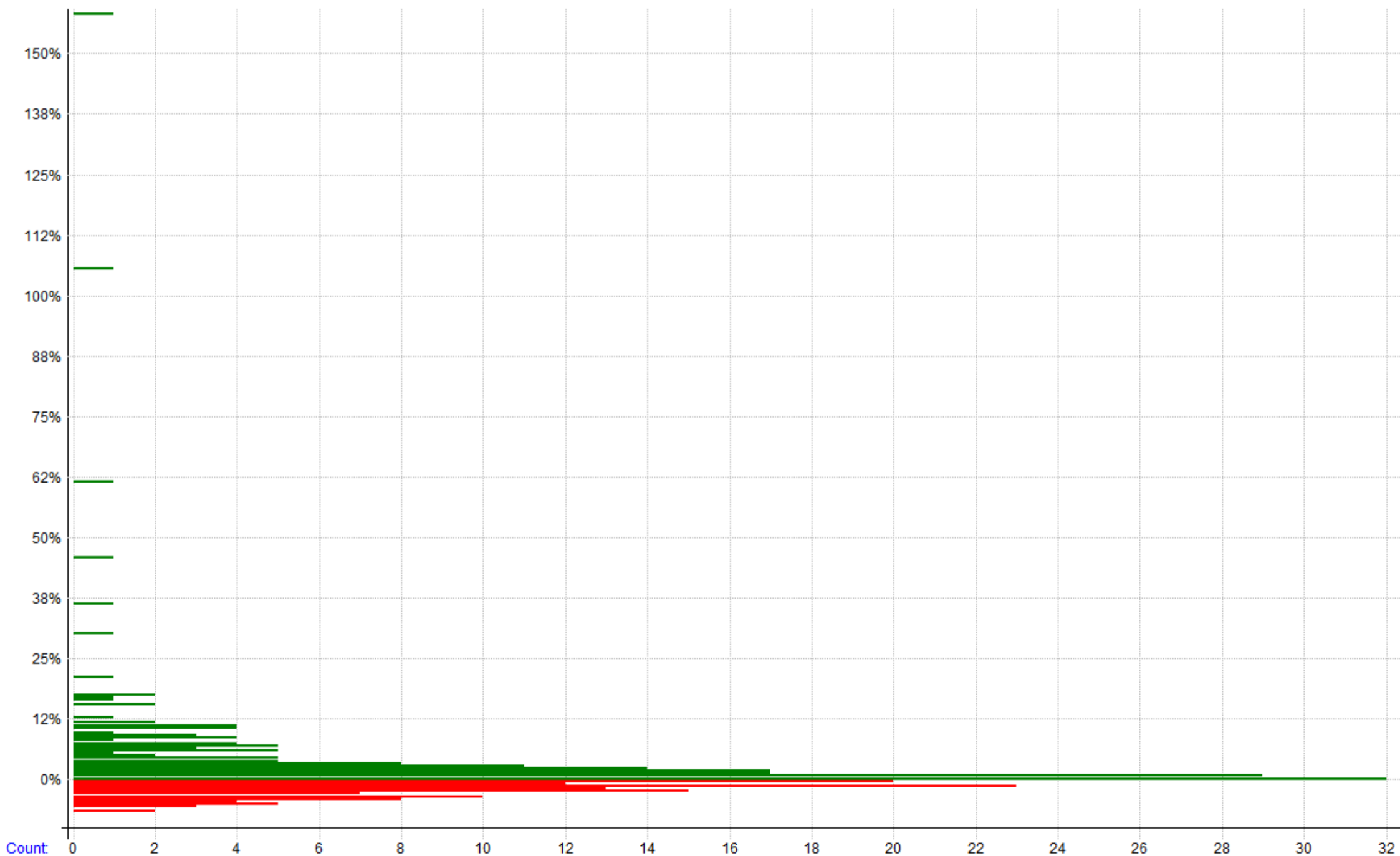
Trade Plots

Test 7 - Momentum - individual %gains



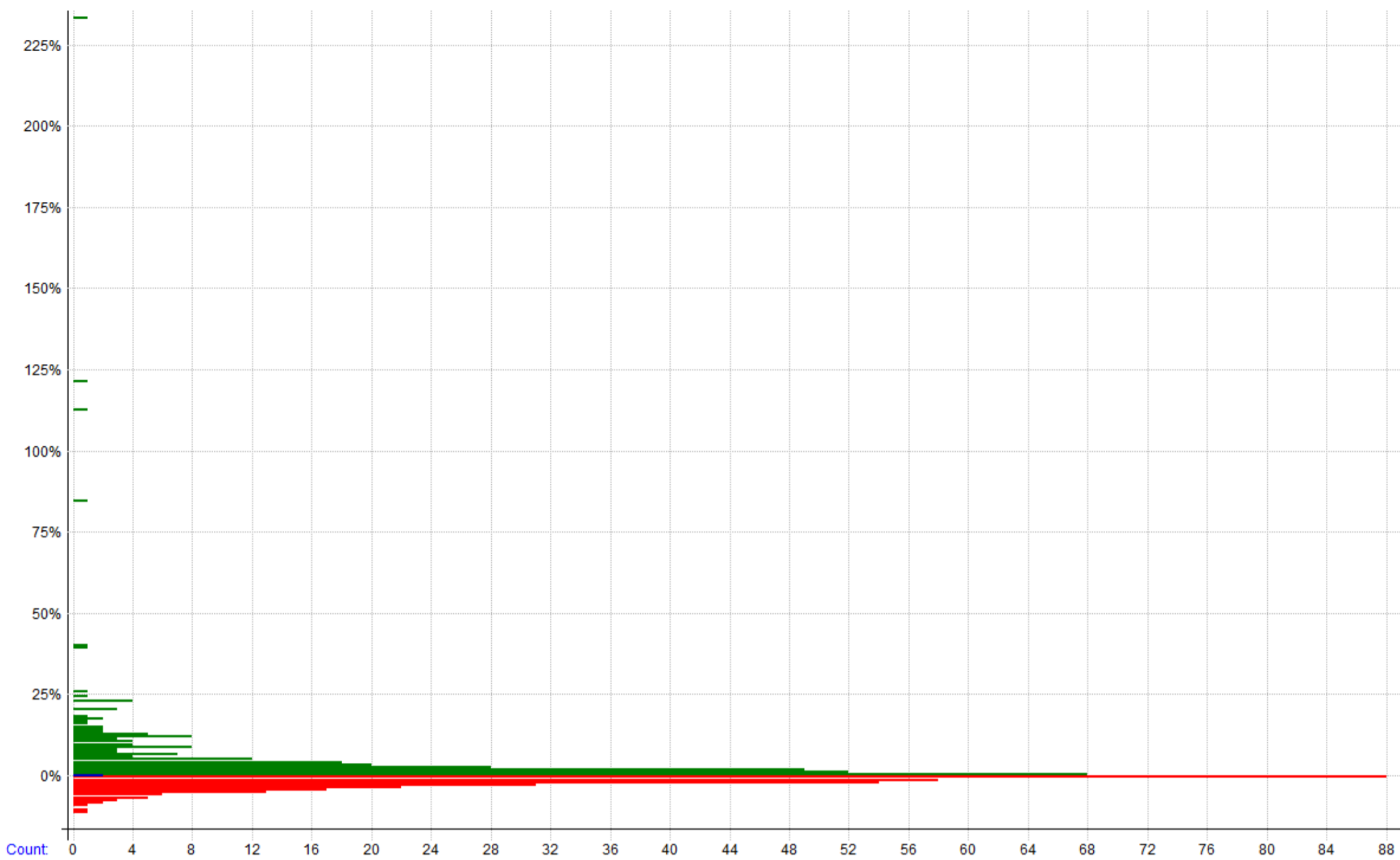
Trade:

Test 7 - Momentum - distribution of %gains



Count:

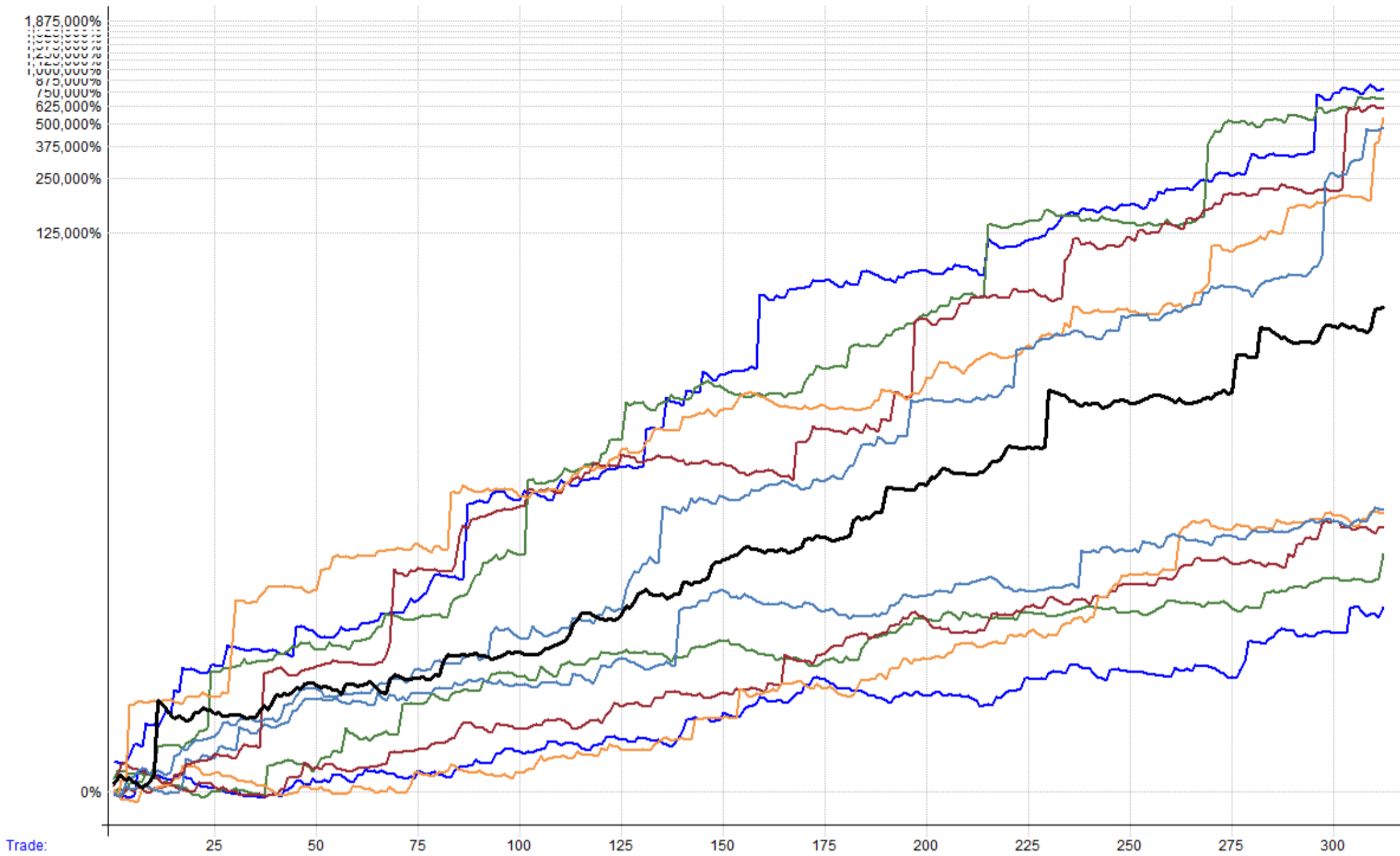
Test 7 - Momentum - distribution of %excursions



Monte Carlo Analysis

Percentile	Net Profit	CAR	Max Drawdown
1%	1,985.55%	12.56%	-31.18%
5%	3,761.84%	15.29%	-28.55%
10%	6,717.80%	17.87%	-25.33%
20%	12,096.92%	20.57%	-21.42%
50%	43,490.02%	26.70%	-14.08%
80%	142,502.32%	32.69%	-8.21%
90%	255,941.01%	35.75%	-6.32%
95%	544,384.60%	39.79%	-5.77%
99%	1,910,249.00%	46.80%	-2.72%
backtest	28,806.27%	24.69%	-55.76%

Test 7 - Momentum - Monte Carlo %profit - 100 samples, showing best & worst 5



Test 7 - Momentum - Monte Carlo %drawdown - 100 samples, showing worst 5

