

Settings

Name	Value
Script	C:\RealTest\Scripts\TOKODE.com\SYSTEM v14 - 28.2.25.rts
Data File	c:\RealTest\Data\TOKODE.com.rtd
Bar Size	Daily
Use Available Bars	False
Account Size	\$100,000

Summary Stats

	Market	Financials	Growth	Semiconductors	Universe	Uversion	Volatility	Commodity	SP500*	NAS100*	Combined
Periods	3,214	3,207	3,308	3,211	3,303	3,267	3,266	3,215	3,309	3,309	3,308
NetProfit	\$12,498,923	\$14,915,312	\$19,109,398	\$18,622,570	\$13,136,310	\$12,463,558	\$11,978,114	\$4,768,322	\$489,787	\$907,213	\$107,492,507
Comp	True	True	True	True	True	True	True	True	True	True	True
CAGR	6.40%	5.78%	9.40%	9.14%	6.08%	4.09%	11.02%	6.67%	14.46%	19.19%	70.00%
MaxDD	-5.65%	-6.34%	-5.53%	-6.91%	-6.30%	-6.41%	-7.65%	-7.23%	-33.68%	-35.11%	-26.23%
Gap	0.75%	-0.56%	3.86%	2.23%	-0.22%	-2.32%	3.37%	-0.56%	-19.22%	-15.92%	43.76%
MaxDB	467	199	162	221	281	284	320	305	488	493	105
AvgDD	-0.59%	-0.69%	-0.53%	-0.92%	-1.10%	-0.89%	-1.11%	-1.15%	-3.69%	-5.32%	-2.52%
AvgDB	51.73	34.34	19.31	31.99	36.96	49.61	32.87	49.20	56.69	57.38	9.71
DD	-1.31%	-0.08%	-2.52%	-4.04%	-2.71%	-0.01%	-2.12%	-6.61%	-3.06%	-5.81%	-11.06%
DB	7	15	7	6	25	8	43	74	7	7	7
MAR	1.13	0.91	1.70	1.32	0.96	0.64	1.44	0.92	0.43	0.55	2.67
GPR	3.90	4.34	8.65	7.51	2.79	4.23	2.19	0.54	1.01	0.98	6.94
Calmar	19.82	18.41	22.15	20.76	24.21	21.63	14.62	6.15	0.56	0.46	6.12
UI	1.10	1.23	1.01	1.63	1.80	1.43	1.77	1.91	6.35	9.19	4.47
MAE	-3.61%	-4.04%	-3.38%	-2.66%	-3.00%	-5.15%	-5.80%	-3.82%	-38.68%	-29.49%	-12.76%
MFE	6.45%	5.17%	4.77%	4.53%	3.41%	6.19%	7.76%	4.63%	29.89%	27.91%	23.81%
Trades	33	30	39	49	92	141	65	62	53	55	511
PctWins	81.82%	73.33%	89.74%	73.47%	67.39%	71.63%	75.38%	66.13%	86.79%	80.00%	72.99%
AvgWin	29.11%	32.08%	29.71%	31.79%	30.44%	12.25%	28.35%	27.18%	6.00%	8.04%	24.94%
AvgLoss	18.08%	12.17%	15.16%	13.51%	16.14%	10.21%	15.98%	18.99%	10.88%	8.58%	14.41%
PayoffRatio	1.61	2.64	1.96	2.35	1.89	1.20	1.77	1.43	0.55	0.94	1.73
WinLen	66.74	59.41	48.23	24.17	55.74	8.91	42.00	25.22	62.41	61.07	35.16
LossLen	20.67	70.62	57.75	31.77	48.03	10.57	8.00	9.19	62.43	56.45	25.49
Expectancy	20.53%	20.28%	25.11%	19.77%	15.25%	5.88%	17.44%	11.54%	3.77%	4.72%	14.32%
ProfitFactor	20.53	15.17	13.62	4.97	4.93	6.52	4.15	1.29	3.19	3.07	4.21
Sharpe	1.30	1.20	1.86	1.51	1.28	0.92	1.49	1.12	0.91	0.97	2.19
Sortino	2.08	2.02	3.12	2.55	2.10	1.44	2.35	1.81	1.41	1.54	3.84
AvgExp	7.72%	7.40%	7.64%	4.97%	8.72%	2.63%	4.69%	4.02%	99.95%	99.97%	46.99%
MaxExp	18.32%	16.06%	16.43%	15.35%	14.27%	16.19%	18.77%	16.24%	101.70%	101.93%	101.61%

* 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
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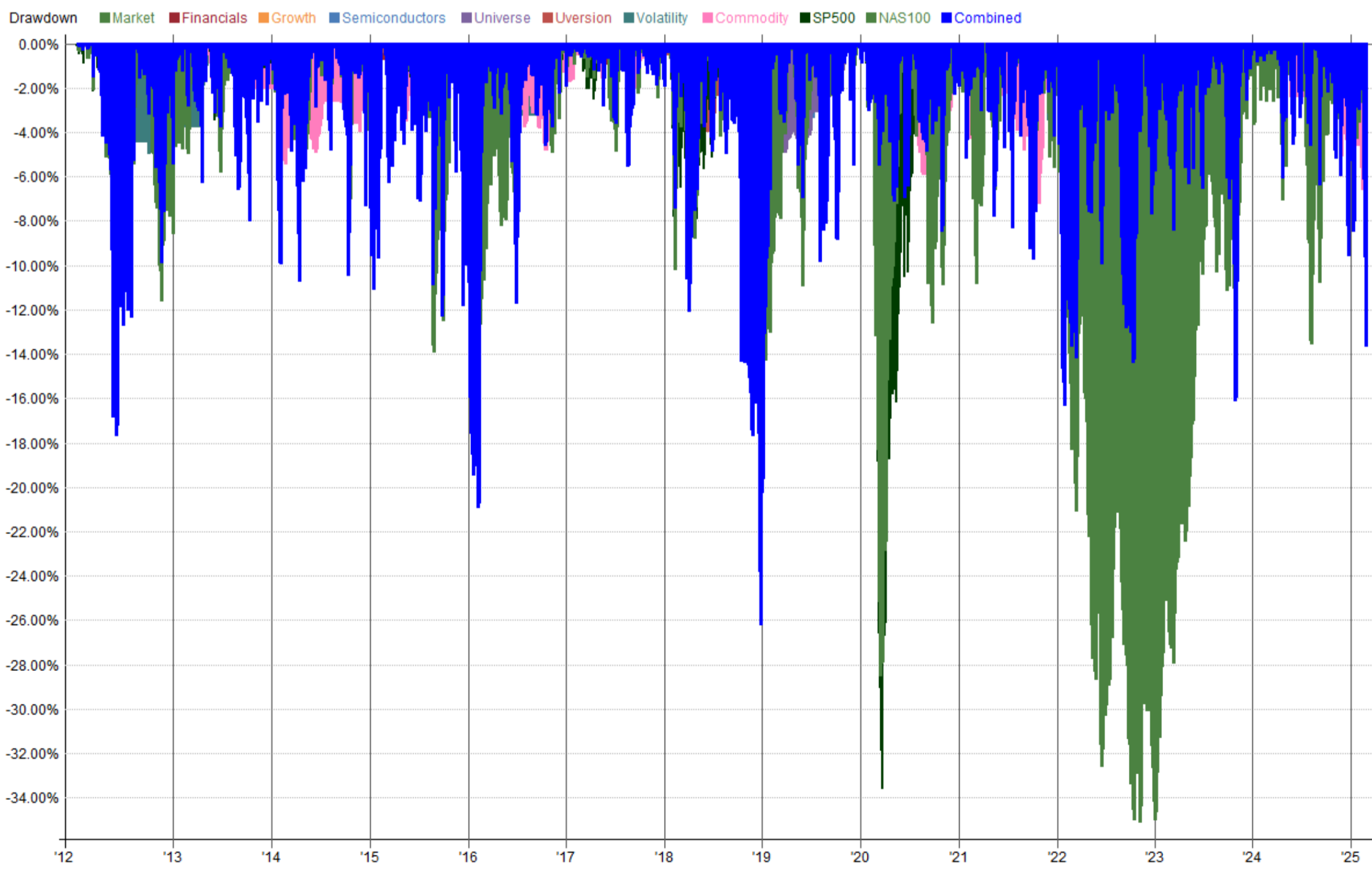
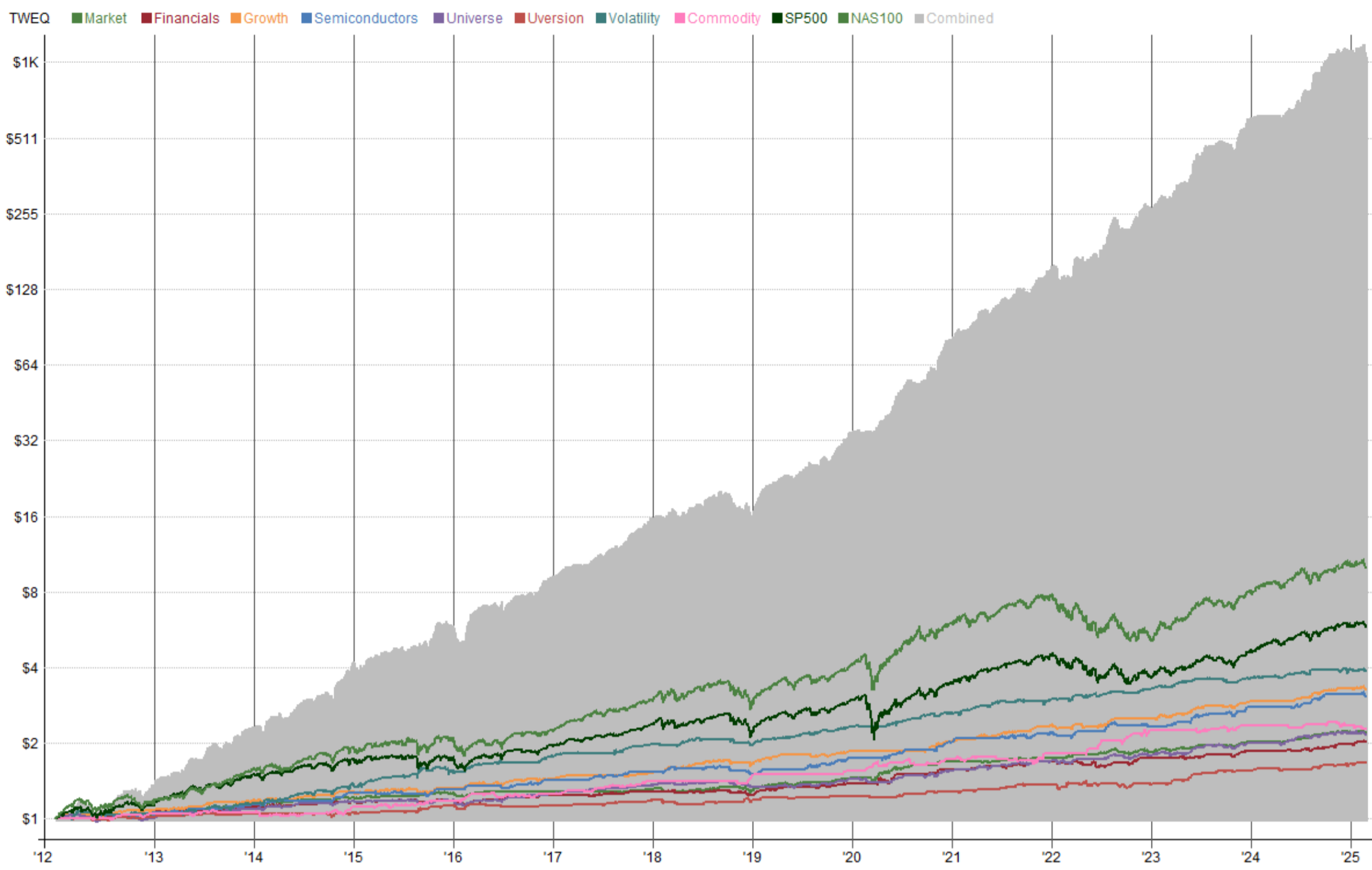
2012	3.9%	2.8%	8.8%	-3.2%	-7.7%	6.1%	1.0%	11.8%	3.2%	-2.4%	2.7%	3.9%	33.6%	-17.7%
2013	9.0%	1.3%	4.1%	7.0%	4.5%	1.6%	12.3%	-4.7%	4.9%	8.2%	7.0%	2.3%	73.5%	-8.0%
2014	-4.9%	12.7%	2.9%	-2.0%	8.9%	6.7%	0.4%	6.1%	-1.0%	14.3%	6.6%	7.9%	73.9%	-10.5%
2015	-6.0%	14.3%	0.6%	2.5%	7.1%	-5.4%	7.4%	-0.0%	-1.8%	23.4%	2.2%	-5.7%	40.4%	-11.9%
2016	-11.3%	21.2%	12.7%	1.2%	3.2%	-5.9%	9.1%	4.6%	4.1%	-0.8%	11.4%	2.1%	59.3%	-11.8%
2017	7.2%	3.8%	2.1%	-0.7%	6.3%	0.7%	8.4%	2.7%	7.7%	8.2%	4.8%	4.4%	71.6%	-5.6%
2018	2.9%	2.8%	-1.9%	0.5%	5.2%	2.4%	7.8%	6.6%	-2.1%	-11.5%	2.0%	-6.2%	6.8%	-26.2%
2019	20.8%	5.9%	2.6%	7.1%	-5.7%	8.8%	7.1%	-0.5%	4.8%	7.9%	12.6%	6.8%	109.0%	-9.9%
2020	-0.9%	0.8%	3.4%	9.2%	12.2%	15.3%	11.1%	-4.5%	9.8%	-2.2%	30.3%	9.9%	138.1%	-8.5%
2021	2.9%	3.6%	10.4%	8.3%	3.1%	7.5%	0.9%	10.1%	-8.3%	15.4%	4.2%	9.8%	90.1%	-9.8%
2022	-10.9%	3.6%	17.5%	-5.9%	10.5%	3.5%	24.9%	-2.5%	-3.1%	14.8%	12.1%	-2.9%	72.3%	-14.4%
2023	8.4%	-1.2%	15.6%	2.5%	16.0%	11.4%	8.2%	3.1%	-1.5%	-12.0%	30.3%	10.3%	128.0%	-16.1%
2024	1.6%	0.9%	0.3%	-2.3%	4.5%	8.8%	11.6%	19.7%	11.1%	0.9%	7.5%	-2.0%	80.5%	-9.6%
2025	3.6%	-6.3%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-2.9%	-13.7%
AVG	1.9%	4.7%	6.1%	1.8%	5.2%	4.7%	8.5%	4.0%	2.1%	4.9%	10.3%	3.1%	69.6%	-12.4%

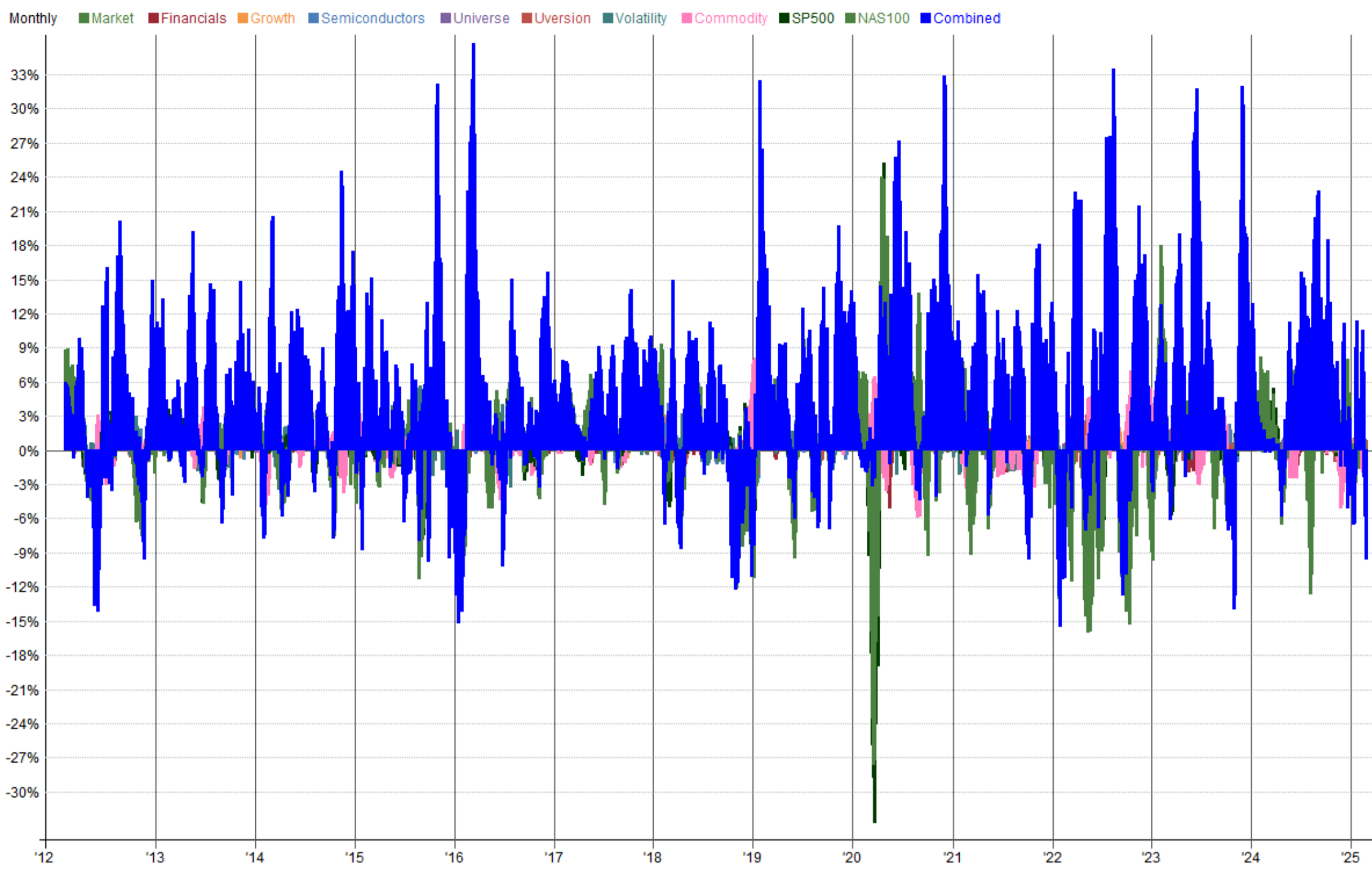
Strategy Correlations

RETURNS	Market	Financials	Growth	Semiconductors	Universe	Uversion	Volatility	Commodity	SP500	NAS100	Combined
Market	1.00	0.54	0.47	0.38	0.56	0.37	0.38	-0.06	0.77	0.69	0.71
Financials	0.54	1.00	0.37	0.29	0.55	0.22	0.32	-0.05	0.55	0.45	0.63
Growth	0.47	0.37	1.00	0.48	0.59	0.33	0.37	0.01	0.55	0.63	0.72
Semiconductors	0.38	0.29	0.48	1.00	0.47	0.32	0.26	-0.01	0.40	0.44	0.65
Universe	0.56	0.55	0.59	0.47	1.00	0.39	0.44	-0.02	0.68	0.68	0.79
Uversion	0.37	0.22	0.33	0.32	0.39	1.00	0.33	-0.03	0.47	0.50	0.57
Volatility	0.38	0.32	0.37	0.26	0.44	0.33	1.00	-0.01	0.48	0.46	0.67
Commodity	-0.06	-0.05	0.01	-0.01	-0.02	-0.03	-0.01	1.00	-0.09	-0.06	0.19
SP500	0.77	0.55	0.55	0.40	0.68	0.47	0.48	-0.09	1.00	0.93	0.76
NAS100	0.69	0.45	0.63	0.44	0.68	0.50	0.46	-0.06	0.93	1.00	0.75
Combined	0.71	0.63	0.72	0.65	0.79	0.57	0.67	0.19	0.76	0.75	1.00

DRAWDOWNS	Market	Financials	Growth	Semiconductors	Universe	Uversion	Volatility	Commodity	SP500	NAS100	Combined
Market	1.00	0.43	0.08	0.43	0.35	0.63	0.22	-0.12	0.55	0.47	0.53
Financials	0.43	1.00	0.47	0.30	0.30	0.50	0.24	-0.10	0.54	0.47	0.55
Growth	0.08	0.47	1.00	0.45	0.28	0.20	0.20	-0.05	0.31	0.36	0.54
Semiconductors	0.43	0.30	0.45	1.00	0.47	0.43	0.15	-0.11	0.43	0.45	0.51
Universe	0.35	0.30	0.28	0.47	1.00	0.24	0.48	-0.14	0.38	0.29	0.55
Uversion	0.63	0.50	0.20	0.43	0.24	1.00	0.20	-0.05	0.66	0.61	0.47
Volatility	0.22	0.24	0.20	0.15	0.48	0.20	1.00	0.04	0.13	0.10	0.55
Commodity	-0.12	-0.10	-0.05	-0.11	-0.14	-0.05	0.04	1.00	-0.13	-0.14	0.07
SP500	0.55	0.54	0.31	0.43	0.38	0.66	0.13	-0.13	1.00	0.93	0.43
NAS100	0.47	0.47	0.36	0.45	0.29	0.61	0.10	-0.14	0.93	1.00	0.39
Combined	0.53	0.55	0.54	0.51	0.55	0.47	0.55	0.07	0.43	0.39	1.00

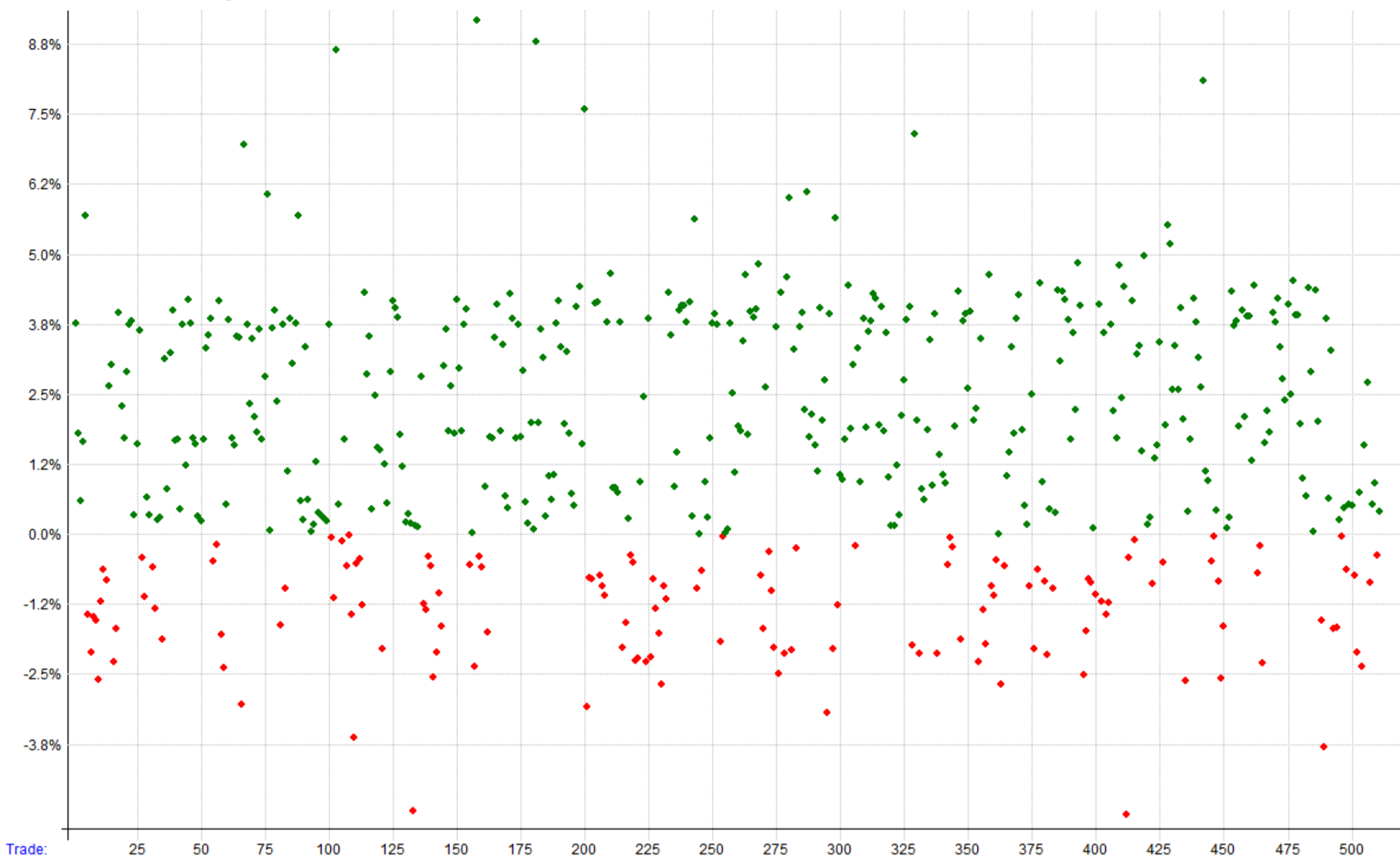
Daily Stats Graphs



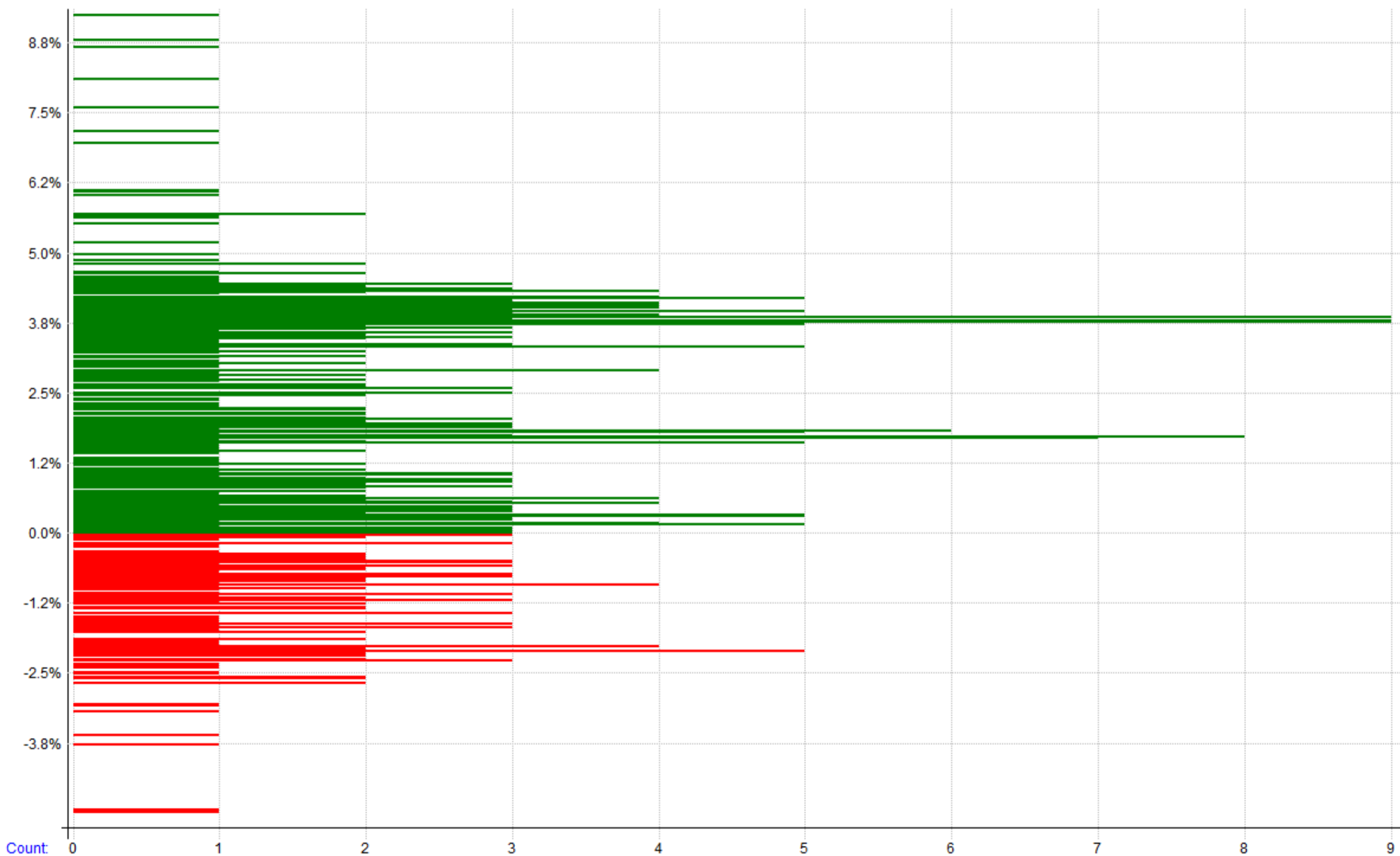


Trade Plots

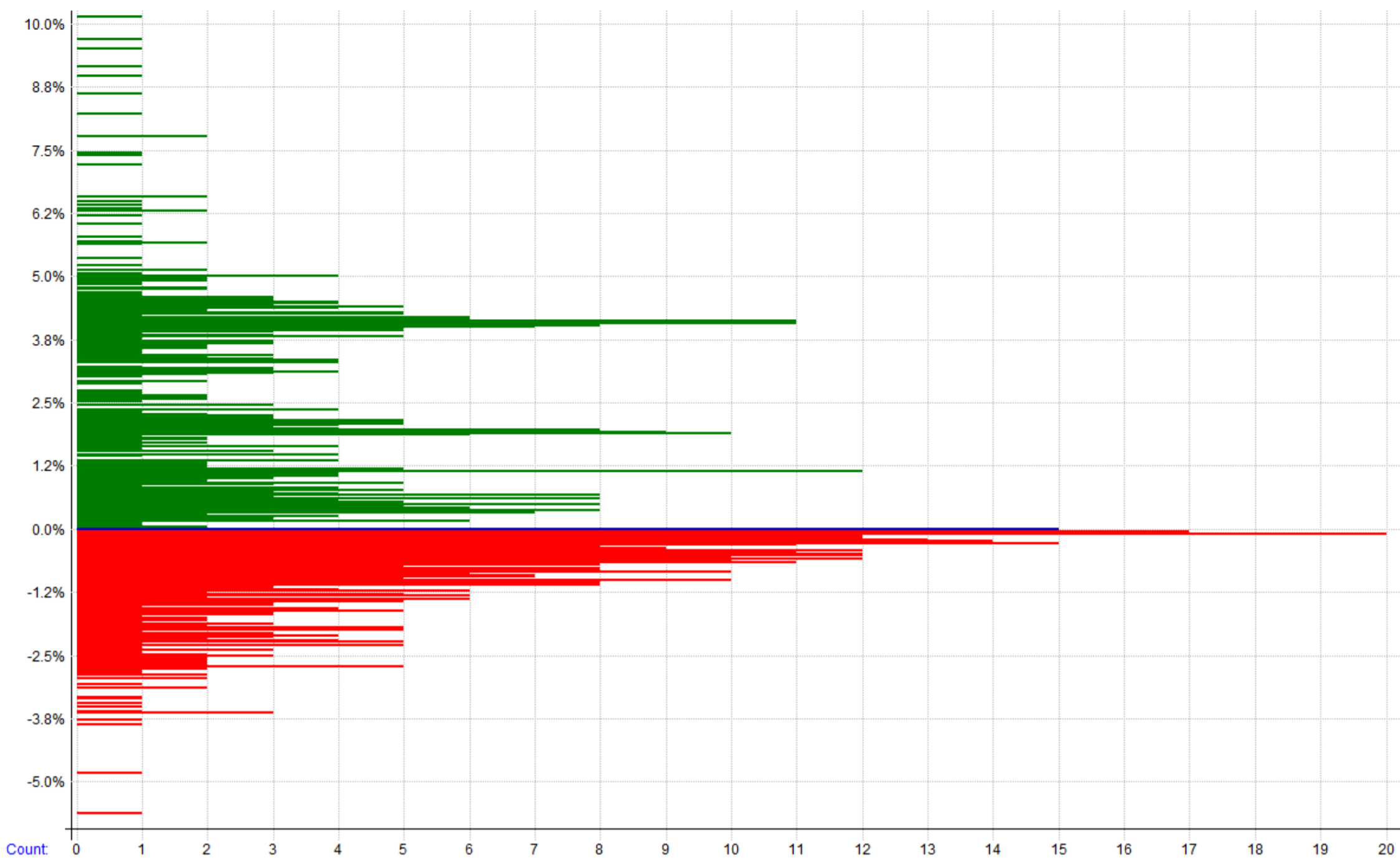
Test 12 - Combined - individual %gains



Test 12 - Combined - distribution of %gains



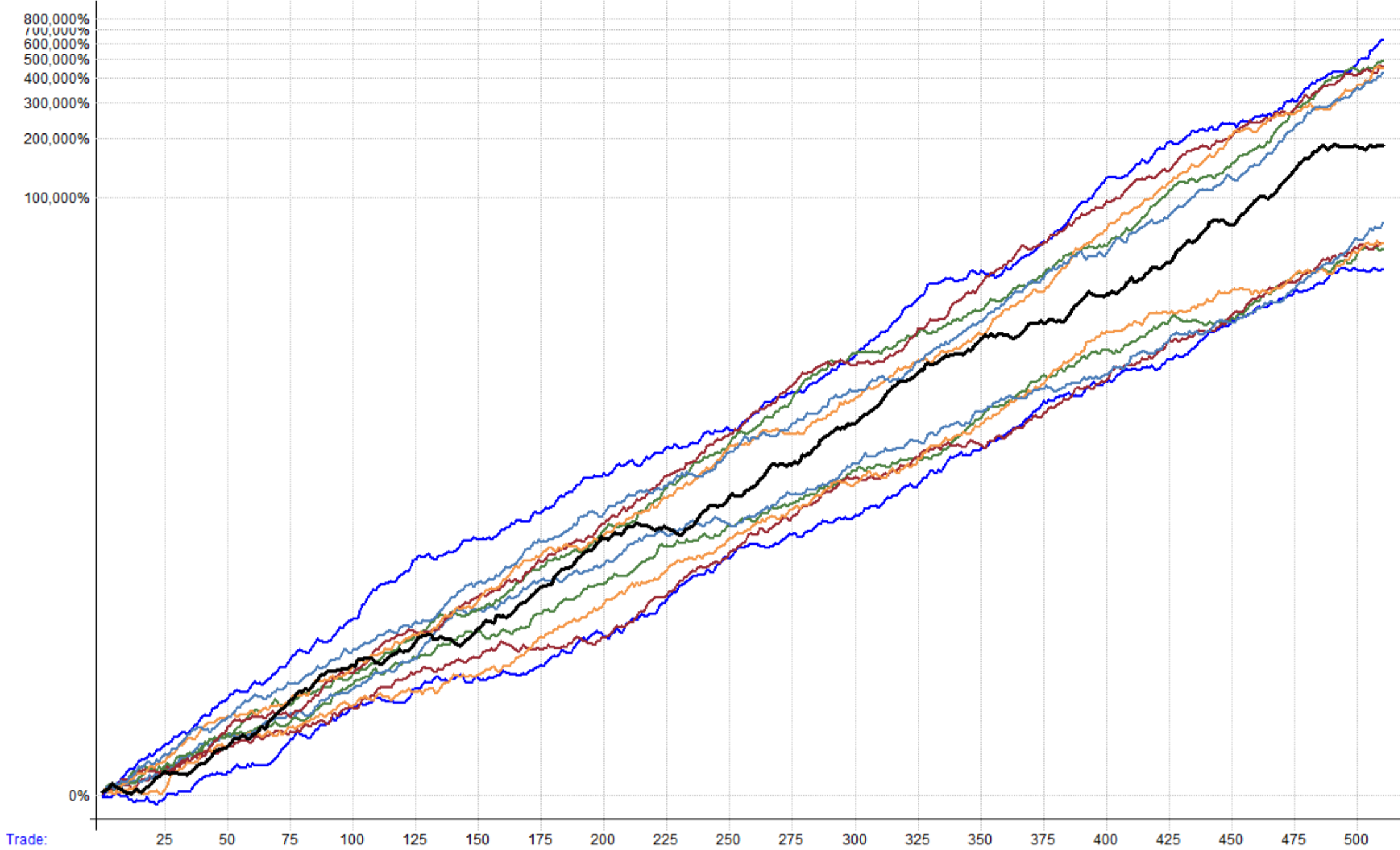
Test 12 - Combined - distribution of %excursions



Monte Carlo Analysis

Percentile	Net Profit	CAR	Max Drawdown
1%	56,011.12%	61.94%	-10.35%
5%	74,822.67%	65.55%	-9.01%
10%	89,377.26%	67.80%	-8.22%
20%	112,966.70%	70.82%	-7.02%
50%	193,323.94%	77.95%	-5.00%
80%	308,098.46%	84.37%	-3.37%
90%	375,341.26%	87.16%	-2.61%
95%	447,886.74%	89.70%	-2.49%
99%	854,534.26%	99.26%	-1.78%
backtest	107,492.51%	70.17%	-26.23%

Test 12 - Combined - Monte Carlo %profit - 100 samples, showing best & worst 5



Test 12 - Combined - Monte Carlo %drawdown - 100 samples, showing worst 5

