

## Settings

<b>Name</b>	<b>Value</b>
<b>Script</b>	C:\RealTest\Scripts\TOKODE.com\Bitcoin v4 - 22.2.25.rts
<b>Data File</b>	c:\RealTest\Data\Bitcoin.rtd
<b>Bar Size</b>	Daily
<b>Use Available Bars</b>	False
<b>Account Size</b>	\$1,000

## Summary Stats

	<b>TrendROC</b>	<b>TrendRSI</b>	<b>FarBreakout</b>	<b>NearBreakout</b>	<b>SP500*</b>	<b>NAS100*</b>	<b>Combined</b>
<b>Periods</b>	5,082	5,159	5,152	5,159	5,158	5,158	5,159
<b>NetProfit</b>	\$8,315,495	\$22,154,911	\$21,261,352	\$15,712,598	\$3,911	\$8,240	\$67,444,355
<b>Comp</b>	True	True	True	True	True	True	True
<b>CAGR</b>	21.57%	41.53%	27.12%	20.38%	11.94%	17.07%	119.66%
<b>MaxDD</b>	-28.81%	-45.70%	-23.82%	-23.16%	-30.78%	-34.23%	-80.18%
<b>Gap</b>	-7.24%	-4.17%	3.30%	-2.78%	-18.84%	-17.16%	39.48%
<b>MaxDB</b>	2,263	1,158	1,341	1,260	696	751	1,126
<b>AvgDD</b>	-10.52%	-19.08%	-10.35%	-11.09%	-3.68%	-5.37%	-42.53%
<b>AvgDB</b>	648.66	367.20	335.81	405.43	85.56	99.82	403.73
<b>DD</b>	-5.77%	-3.15%	-3.68%	-3.41%	-2.07%	-2.41%	-12.51%
<b>DB</b>	343	29	64	64	2	2	343
<b>MAR</b>	0.75	0.91	1.14	0.88	0.39	0.50	1.49
<b>GPR</b>	0.46	0.49	0.84	0.68	0.70	0.73	0.63
<b>Calmar</b>	3.65	1.59	0.79	0.68	0.93	0.80	0.45
<b>UI</b>	11.93	23.19	11.85	12.49	6.10	8.98	47.68
<b>MAE</b>	-11.55%	-19.55%	-8.88%	-8.50%	-37.92%	-28.42%	-20.25%
<b>MFE</b>	44.46%	60.01%	35.45%	38.53%	27.01%	27.14%	167.90%
<b>Trades</b>	13	21	20	20	57	60	74
<b>PctWins</b>	76.92%	47.62%	65.00%	75.00%	84.21%	78.33%	64.86%
<b>AvgWin</b>	274.76%	754.82%	211.24%	122.16%	5.67%	7.56%	309.88%
<b>AvgLoss</b>	14.25%	24.14%	20.57%	16.99%	9.57%	7.61%	20.67%
<b>PayoffRatio</b>	19.28	31.26	10.27	7.19	0.59	0.99	15.00
<b>WinLen</b>	169.40	299.80	164.23	110.60	61.29	59.04	176.79
<b>LossLen</b>	68.67	28.00	36.00	82.60	61.56	57.77	45.35
<b>Expectancy</b>	208.07%	346.79%	130.11%	87.37%	3.27%	4.27%	193.74%
<b>ProfitFactor</b>	5.33	3.64	3.58	6.79	2.98	3.23	4.17
<b>Sharpe</b>	1.03	1.20	1.15	0.98	0.66	0.74	1.20
<b>Sortino</b>	1.81	2.06	1.99	1.67	0.98	1.13	2.09
<b>AvgExp</b>	9.74%	20.88%	12.76%	10.42%	93.12%	96.78%	53.65%
<b>MaxExp</b>	32.36%	54.32%	38.89%	36.37%	99.94%	100.00%	130.27%

\* 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
<b>2011</b>	59.8%	41.2%	-11.1%	322.5%	163.2%	87.1%	-17.4%	-47.1%	-6.9%	0.0%	0.0%	21.3%	<b>1,959.0%</b>	-78.7%

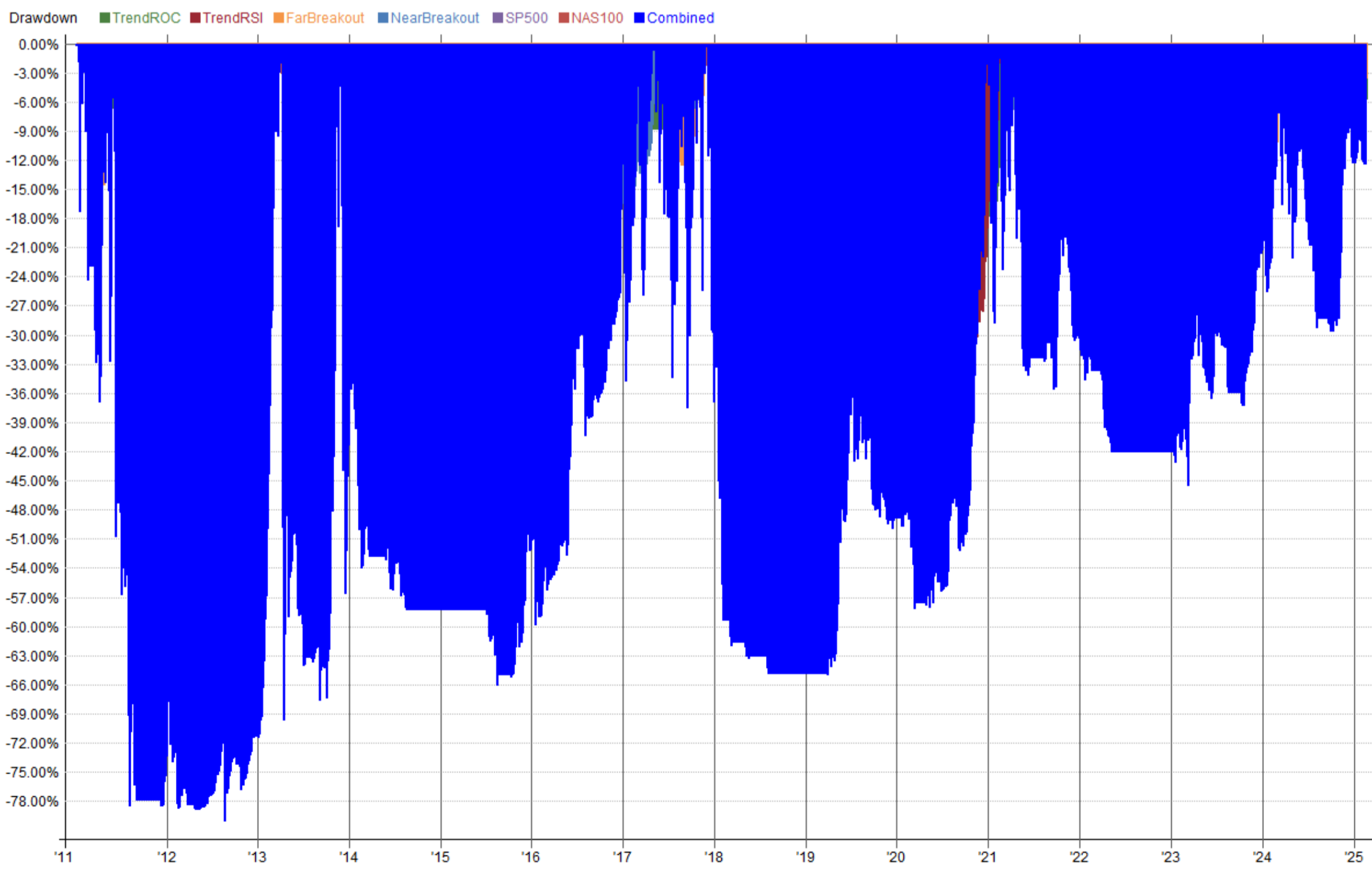
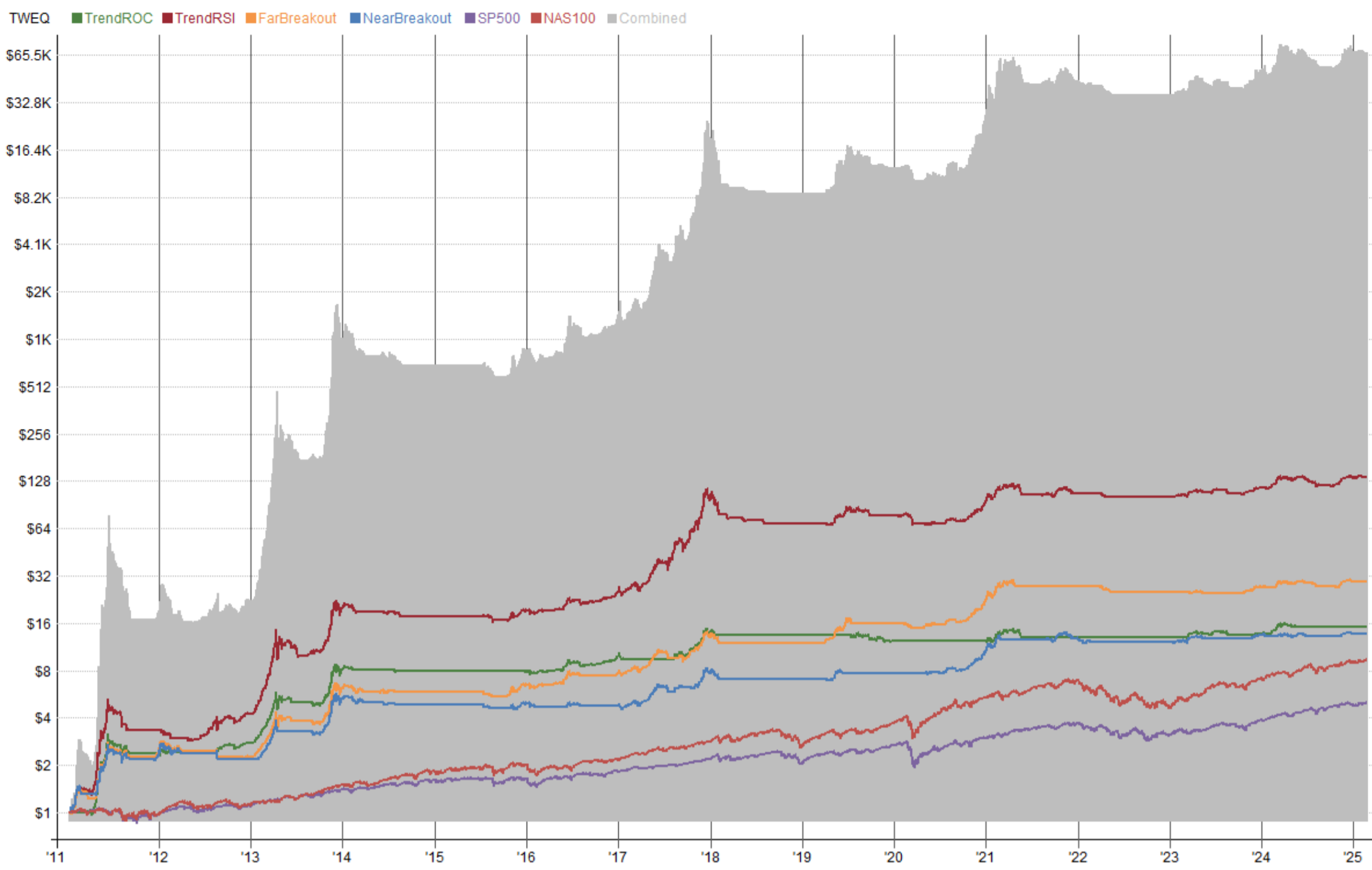
<b>2012</b>	1.4%	-14.1%	-7.8%	-1.8%	1.1%	7.3%	12.0%	-10.0%	16.1%	-7.4%	8.6%	7.7%	<b>8.5%</b>	-46.5%
<b>2013</b>	56.2%	78.3%	201.9%	40.3%	-6.7%	-21.4%	-9.8%	7.9%	-3.8%	53.3%	499.1%	-39.1%	<b>4,431.8%</b>	-56.8%
<b>2014</b>	9.1%	-26.9%	-0.6%	0.0%	1.6%	1.0%	-10.0%	-4.5%	0.0%	0.0%	0.0%	0.0%	<b>-30.1%</b>	-44.4%
<b>2015</b>	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-5.2%	-11.5%	0.0%	10.4%	13.8%	11.5%	<b>17.6%</b>	-19.8%
<b>2016</b>	-16.5%	16.8%	-4.7%	6.5%	16.9%	28.1%	-8.1%	-7.3%	3.5%	8.3%	3.9%	24.3%	<b>82.6%</b>	-29.6%
<b>2017</b>	-6.4%	21.2%	-8.6%	24.3%	65.1%	6.6%	-6.9%	61.5%	-11.6%	53.9%	68.2%	45.0%	<b>1,030.3%</b>	-37.1%
<b>2018</b>	-28.1%	-19.1%	-5.4%	0.0%	-4.0%	0.0%	-2.1%	-2.7%	0.0%	0.0%	0.0%	0.0%	<b>-49.7%</b>	-60.0%
<b>2019</b>	0.0%	0.0%	0.0%	6.0%	50.4%	12.0%	-5.5%	-2.7%	-8.7%	2.4%	-4.4%	-0.6%	<b>45.8%</b>	-29.6%
<b>2020</b>	1.2%	-7.1%	-12.0%	2.4%	4.4%	-2.7%	19.3%	2.2%	-6.3%	23.1%	36.5%	42.0%	<b>134.6%</b>	-21.5%
<b>2021</b>	12.6%	43.5%	24.6%	-7.1%	-22.4%	0.4%	0.0%	2.5%	-3.7%	20.3%	-4.2%	-9.6%	<b>49.9%</b>	-35.8%
<b>2022</b>	-4.3%	-0.6%	-1.3%	-9.1%	-2.7%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	<b>-16.9%</b>	-17.6%
<b>2023</b>	4.1%	0.0%	18.0%	2.9%	-9.5%	6.7%	-2.4%	-7.3%	0.0%	3.9%	7.0%	10.6%	<b>36.1%</b>	-18.0%
<b>2024</b>	-1.7%	30.2%	17.0%	-16.5%	9.1%	-6.9%	-8.0%	-5.8%	-0.7%	2.5%	24.3%	-3.0%	<b>35.0%</b>	-29.9%
<b>2025</b>	2.9%	-3.1%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	<b>-0.3%</b>	-4.3%
<b>AVG</b>	<b>6.0%</b>	<b>10.7%</b>	<b>15.0%</b>	<b>26.5%</b>	<b>19.0%</b>	<b>8.4%</b>	<b>-3.1%</b>	<b>-1.8%</b>	<b>-1.6%</b>	<b>12.2%</b>	<b>46.6%</b>	<b>7.9%</b>	<b>515.6%</b>	<b>-35.3%</b>

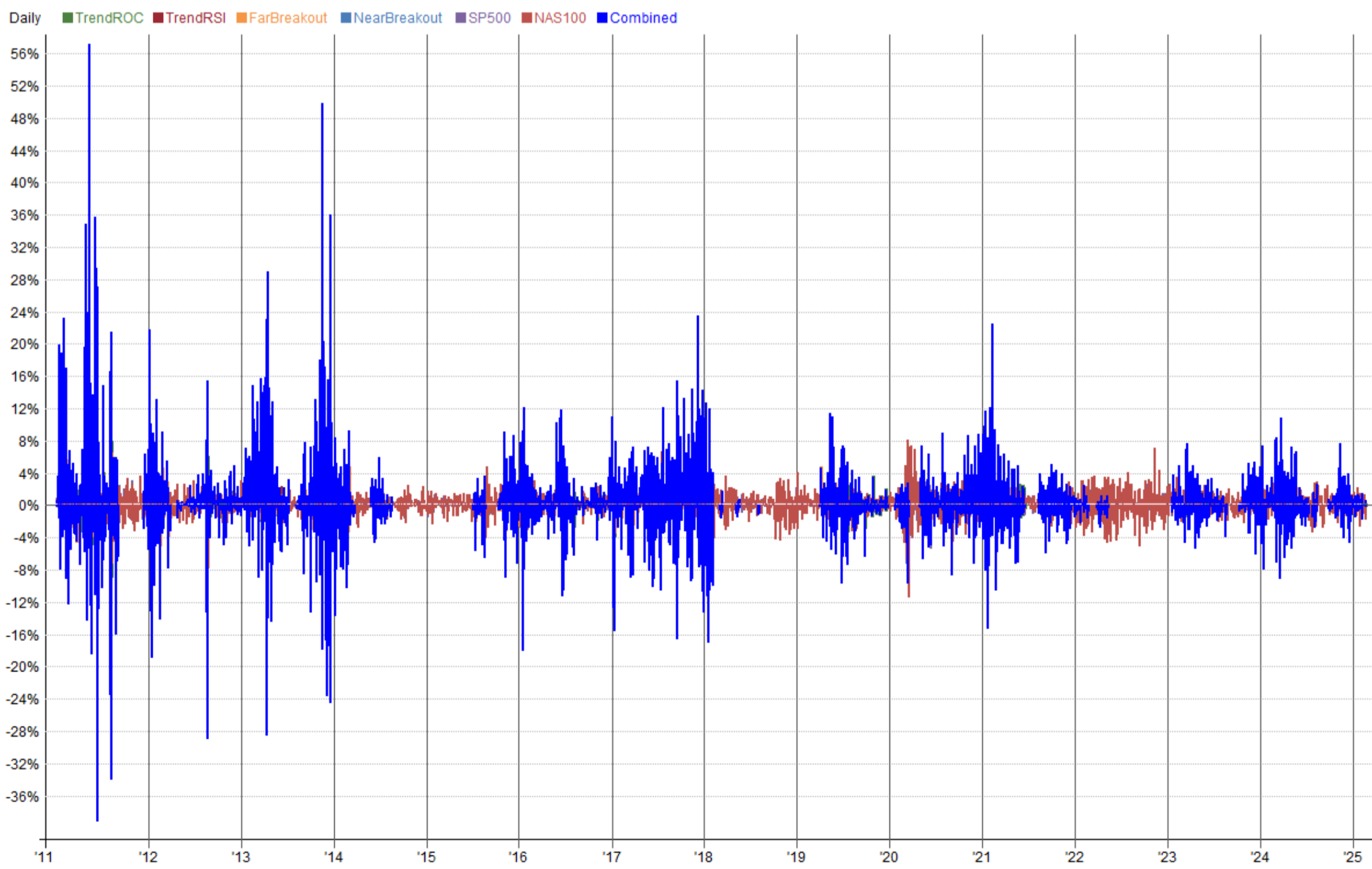
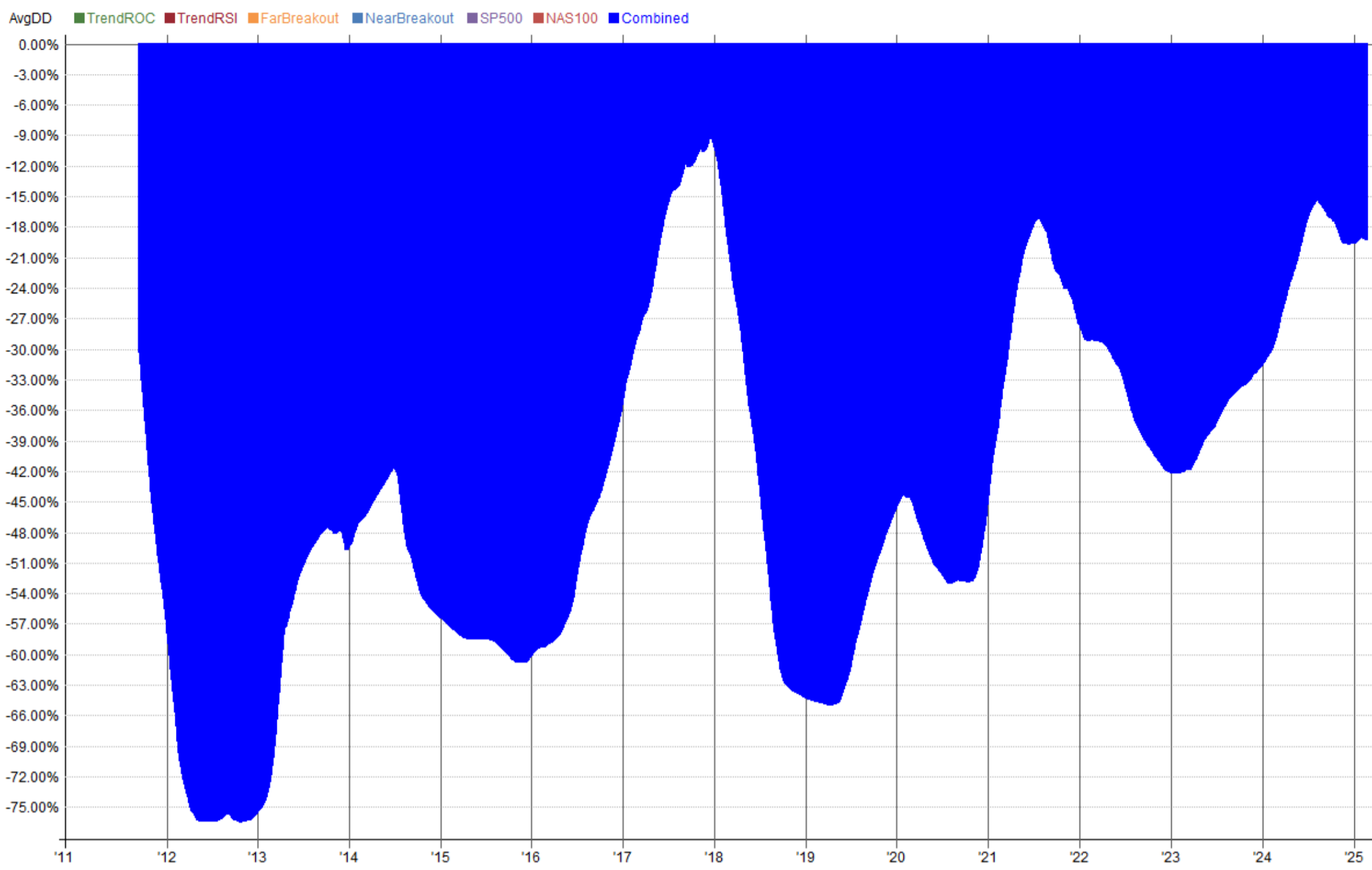
## Strategy Correlations

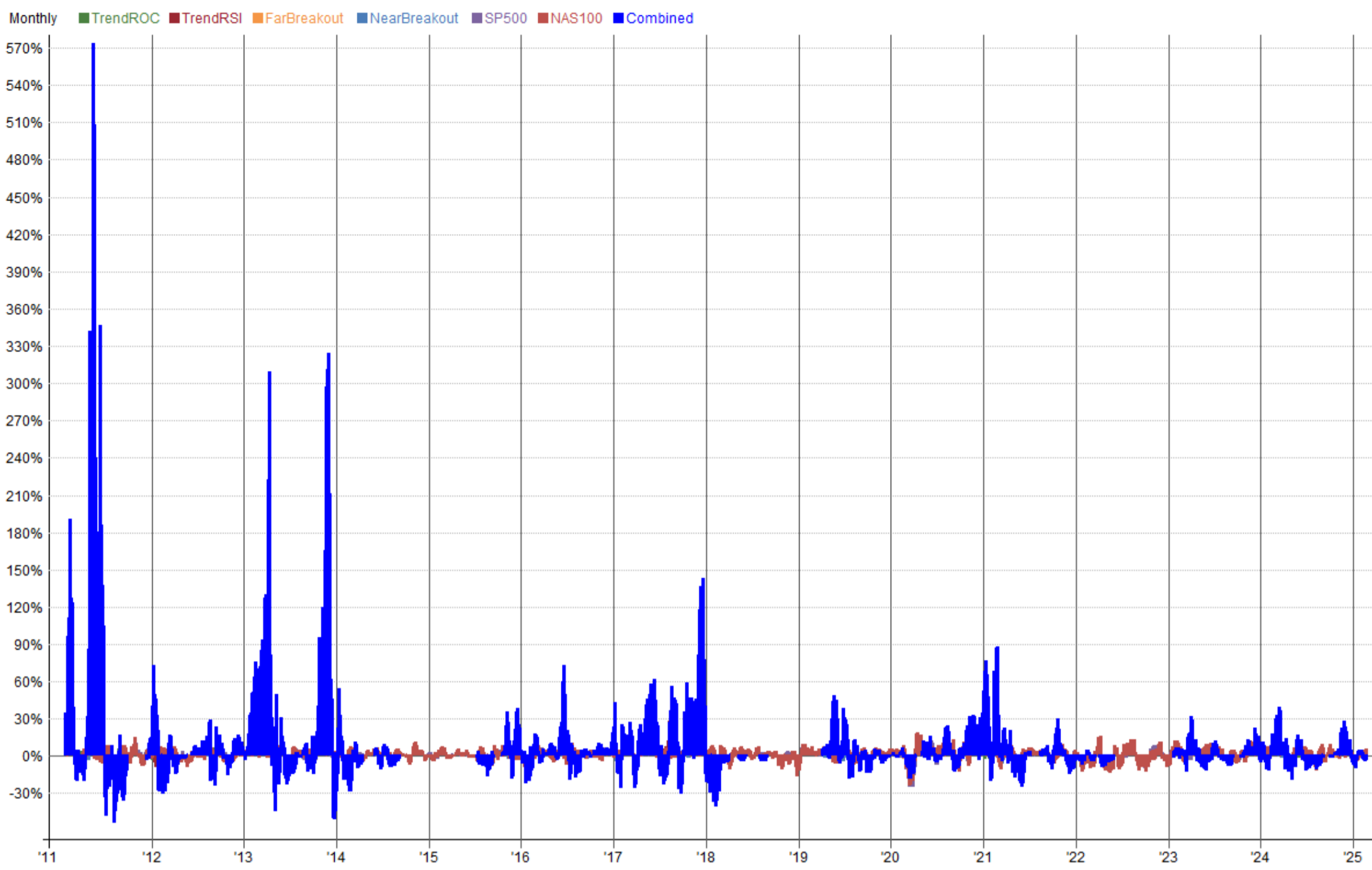
RETURNS	TrendROC	TrendRSI	FarBreakout	NearBreakout	SP500	NAS100	Combined
TrendROC	1.00	0.81	0.75	0.70	0.01	0.01	0.88
TrendRSI	0.81	1.00	0.84	0.78	0.04	0.04	0.95
FarBreakout	0.75	0.84	1.00	0.89	0.03	0.03	0.94
NearBreakout	0.70	0.78	0.89	1.00	0.04	0.04	0.91
SP500	0.01	0.04	0.03	0.04	1.00	0.92	0.04
NAS100	0.01	0.04	0.03	0.04	0.92	1.00	0.03
Combined	0.88	0.95	0.94	0.91	0.04	0.03	1.00

DRAWDOWNS	TrendROC	TrendRSI	FarBreakout	NearBreakout	SP500	NAS100	Combined
TrendROC	1.00	0.75	0.41	0.29	0.33	0.14	0.71
TrendRSI	0.75	1.00	0.48	0.34	0.33	0.13	0.83
FarBreakout	0.41	0.48	1.00	0.62	0.43	0.41	0.68
NearBreakout	0.29	0.34	0.62	1.00	0.20	0.21	0.71
SP500	0.33	0.33	0.43	0.20	1.00	0.87	0.27
NAS100	0.14	0.13	0.41	0.21	0.87	1.00	0.14
Combined	0.71	0.83	0.68	0.71	0.27	0.14	1.00

## Daily Stats Graphs

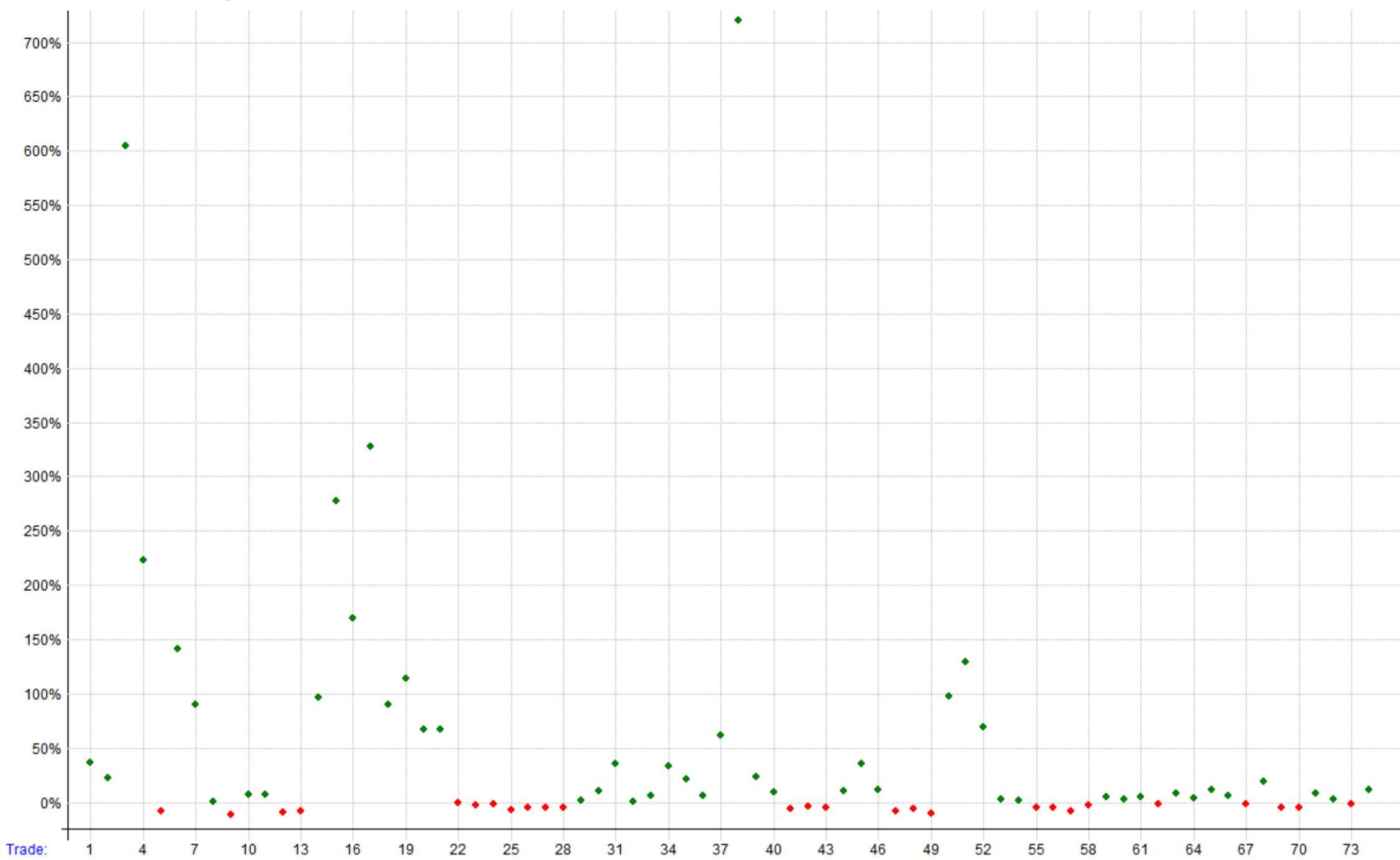




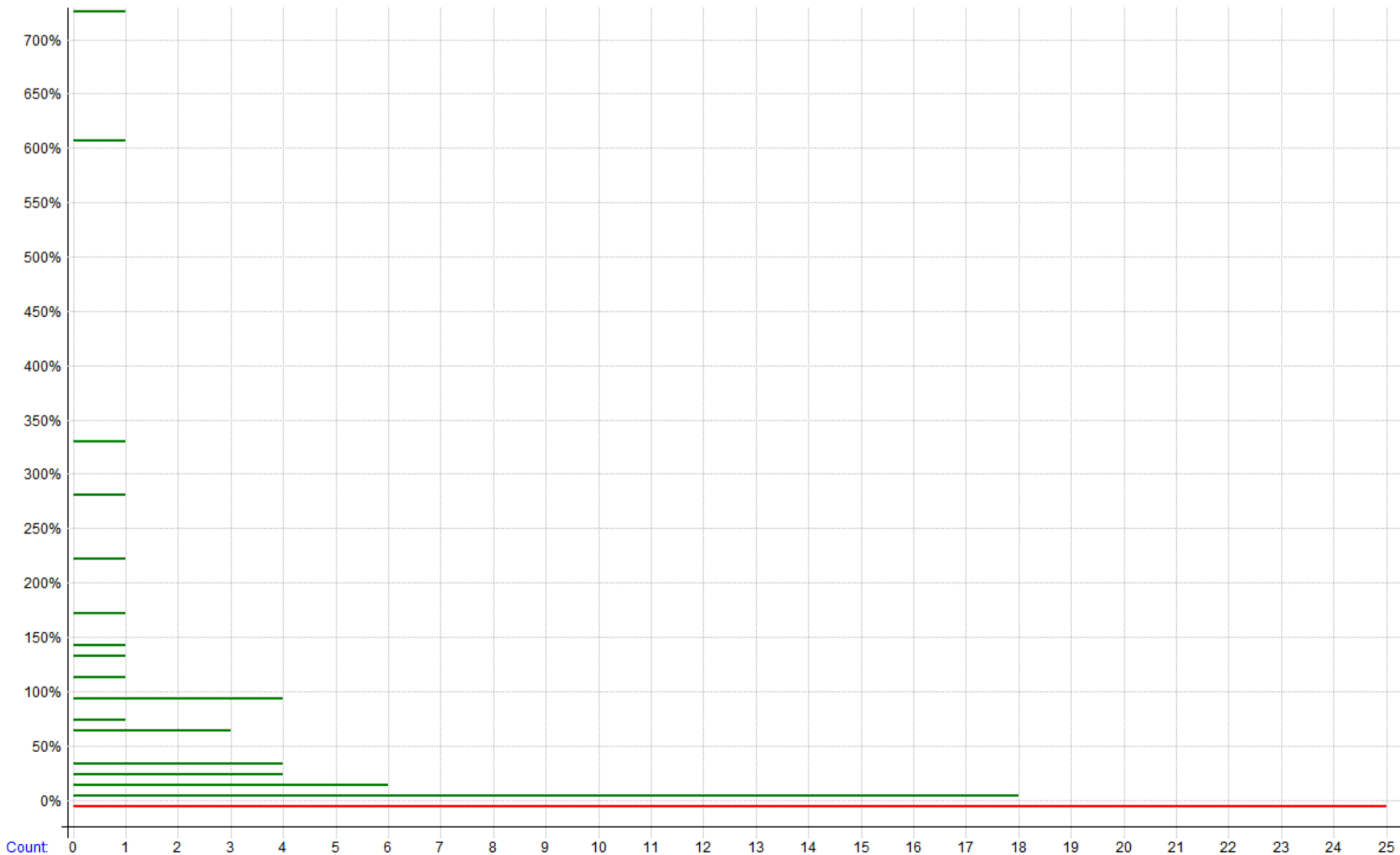


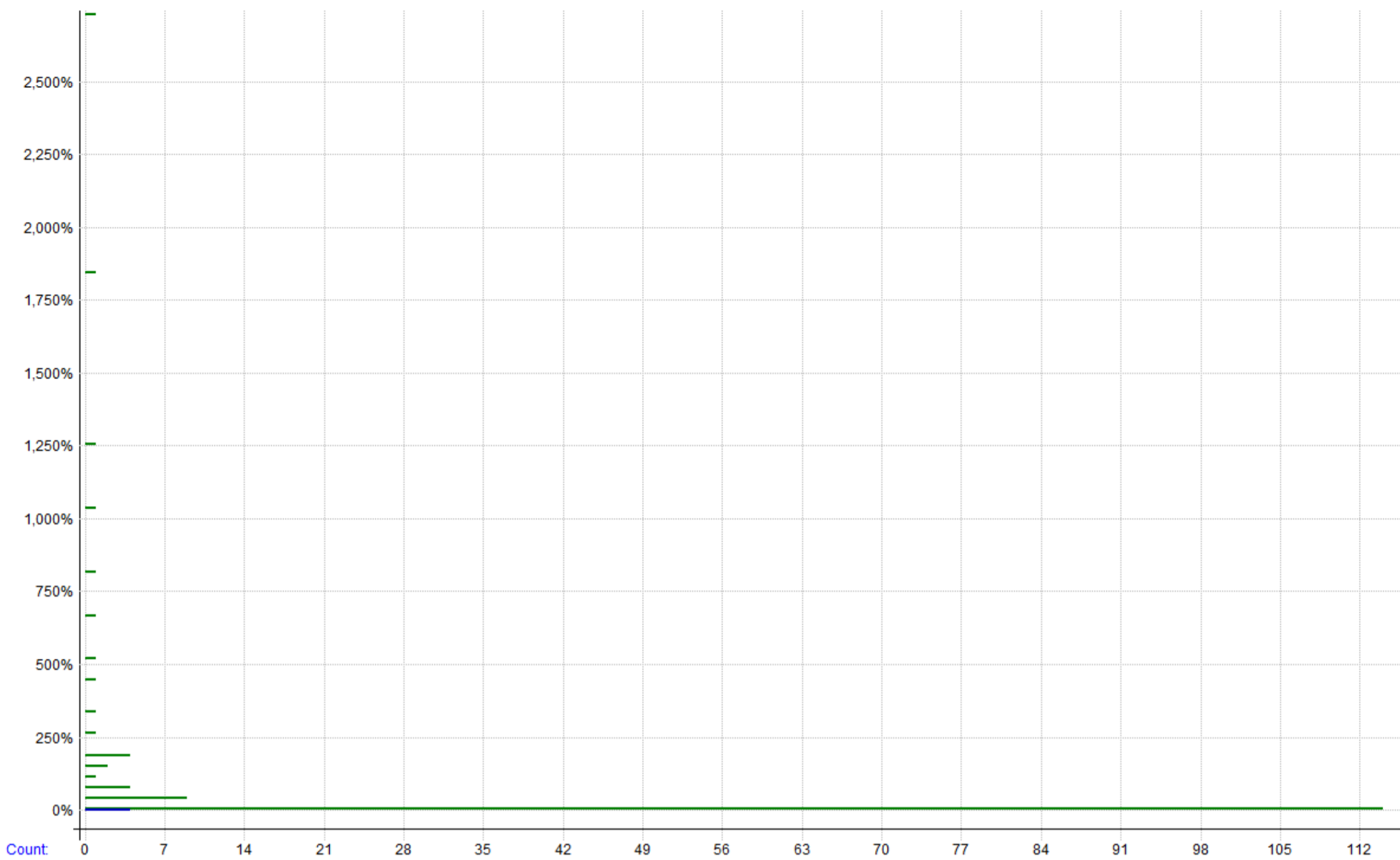
Trade Plots

Test 14 - Combined - individual %gains



Test 14 - Combined - distribution of %gains



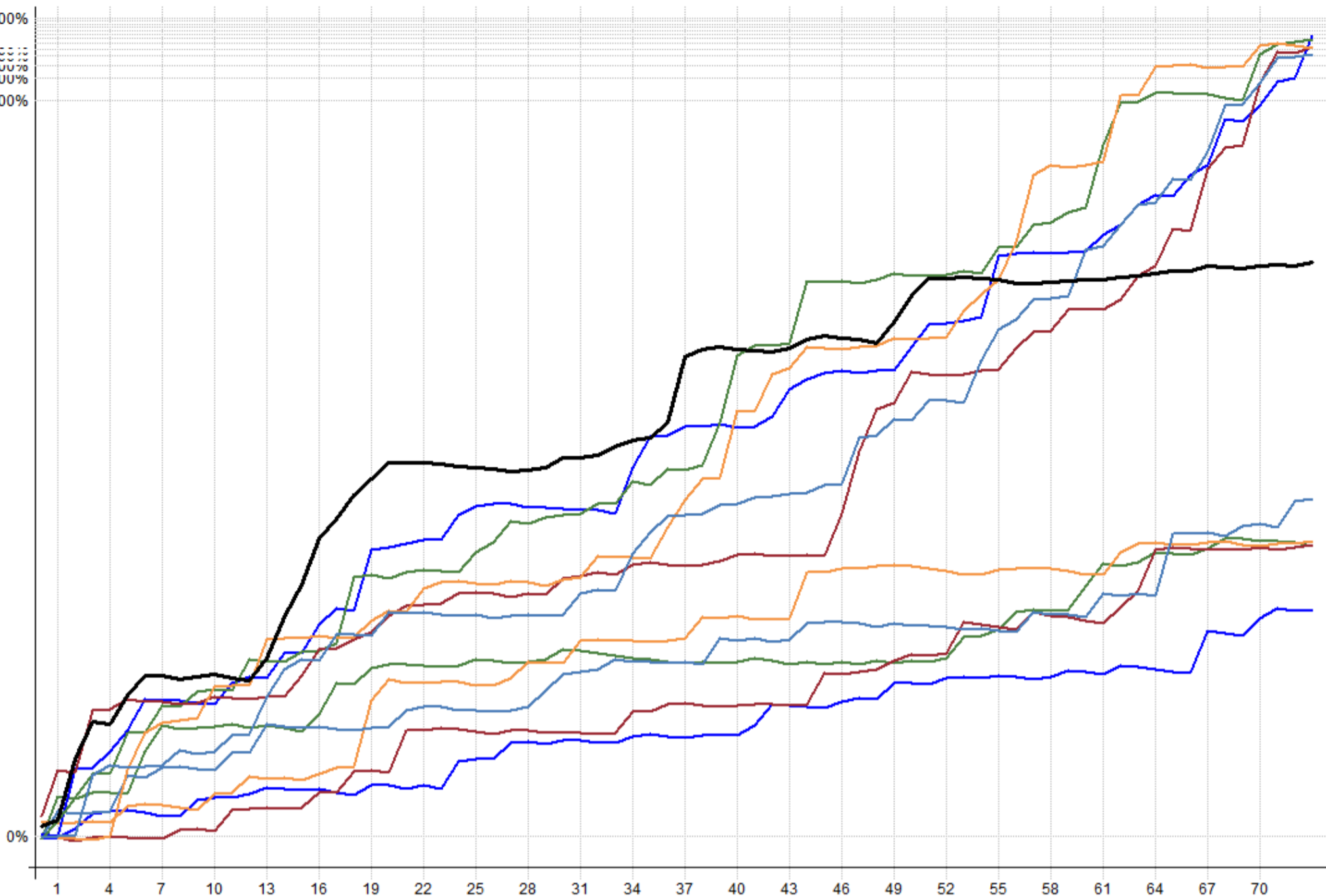


## Monte Carlo Analysis

Percentile	Net Profit	CAR	Max Drawdown
1%	978,946.54%	56.63%	-33.23%
5%	6,459,510.15%	71.74%	-26.01%
10%	48,132,497.63%	89.44%	-22.03%
20%	211,368,062.26%	103.63%	-17.34%
50%	7,613,644,797.36%	142.57%	-11.23%
80%	665,663,472,896.32%	201.75%	-5.24%
90%	4,081,781,997,718.68%	229.69%	-4.25%
95%	6,485,477,953,523.53%	237.23%	-1.90%
99%	17,497,591,896,518.63%	253.97%	-1.07%
<b>backtest</b>	<b>6,744,435.52%</b>	<b>72.10%</b>	<b>-80.18%</b>

Test 14 - Combined - Monte Carlo %profit - 100 samples, showing best & worst 5

16,250,000,000,000%  
12,500,000,000,000%  
8,750,000,000,000%  
5,000,000,000,000%  
1,250,000,000,000%  
0%



Test 14 - Combined - Monte Carlo %drawdown - 100 samples, showing worst 5

