

Settings

Name	Value
Script	C:\RealTest\Scripts\TOKODE.com\6040 v1 - 19.2.25.rts
Data File	c:\RealTest\Data\SixtyForty.rtd
Bar Size	Daily
Use Available Bars	False
Account Size	\$100,000

Summary Stats

	S1	S2	S3	S4	N1	N2	SP500*	NAS100*	Combined
Periods	3,227	3,235	3,159	3,321	3,227	3,321	3,322	3,322	3,321
NetProfit	\$1,210,494	\$513,670	\$908,915	\$363,303	\$930,617	\$1,105,528	\$462,954	\$853,144	\$5,032,527
Comp	True	True	True	True	True	True	True	True	True
CAGR	6.73%	2.69%	5.50%	2.97%	6.70%	7.84%	14.00%	18.62%	34.72%
MaxDD	-3.67%	-3.40%	-7.48%	-4.70%	-8.58%	-8.54%	-33.68%	-35.11%	-16.26%
Gap	3.05%	-0.71%	-1.98%	-1.74%	-1.88%	-0.71%	-19.69%	-16.49%	18.46%
MaxDB	485	618	523	294	493	532	488	493	123
AvgDD	-0.33%	-0.81%	-0.76%	-0.57%	-1.33%	-1.17%	-3.70%	-5.34%	-1.55%
AvgDB	76.53	137.47	116.56	46.94	85.41	58.02	56.53	57.21	15.39
DD	-0.05%	-0.17%	-0.21%	-2.63%	-5.07%	-6.20%	-7.47%	-10.87%	-13.26%
DB	141	38	72	20	88	20	20	20	21
MAR	1.83	0.79	0.74	0.63	0.78	0.92	0.42	0.53	2.14
GPR	12.82	2.76	4.78	1.25	3.76	3.29	0.92	0.86	4.24
Calmar	15.96	10.49	4.84	9.74	2.78	3.34	0.51	0.44	2.40
UI	0.5899	1.18	1.69	1.01	2.45	2.12	6.36	9.20	2.86
MAE	-3.82%	-2.26%	-4.82%	-2.90%	-5.28%	-5.10%	-38.68%	-29.49%	-18.16%
MFE	6.23%	5.37%	6.23%	3.25%	6.26%	7.15%	29.89%	27.91%	27.41%
Trades	15	17	14	25	19	22	53	55	112
PctWins	100.00%	94.12%	92.86%	68.00%	84.21%	90.91%	84.91%	80.00%	86.61%
AvgWin	29.79%	23.45%	29.88%	30.34%	30.96%	28.73%	6.12%	8.04%	28.83%
AvgLoss	0.00%	9.93%	22.07%	14.07%	17.81%	23.13%	10.02%	9.05%	16.28%
PayoffRatio	0.00	2.36	1.35	2.16	1.74	1.24	0.61	0.89	1.77
WinLen	62.60	53.25	68.23	63.41	41.06	58.50	62.82	61.07	57.56
LossLen	0.00	91.00	17.00	87.62	14.00	103.50	61.75	57.64	70.53
Expectancy	29.79%	21.49%	26.17%	16.13%	23.26%	24.02%	3.68%	4.63%	22.79%
ProfitFactor	0.00	19.32	9.43	2.67	3.80	5.96	2.87	2.74	6.54
Sharpe	1.37	1.00	1.29	1.01	1.34	1.30	0.88	0.95	1.83
Sortino	2.30	1.61	2.05	1.59	2.11	2.04	1.37	1.50	3.19
AvgExp	5.99%	3.11%	5.88%	5.46%	4.55%	8.62%	99.95%	99.97%	32.94%
MaxExp	23.79%	13.89%	24.23%	12.85%	24.49%	25.28%	101.70%	101.93%	100.32%

* 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
2012	5.1%	3.0%	0.6%	0.0%	-2.8%	7.8%	2.2%	9.0%	5.6%	-1.5%	0.8%	0.8%	34.7%	-7.5%

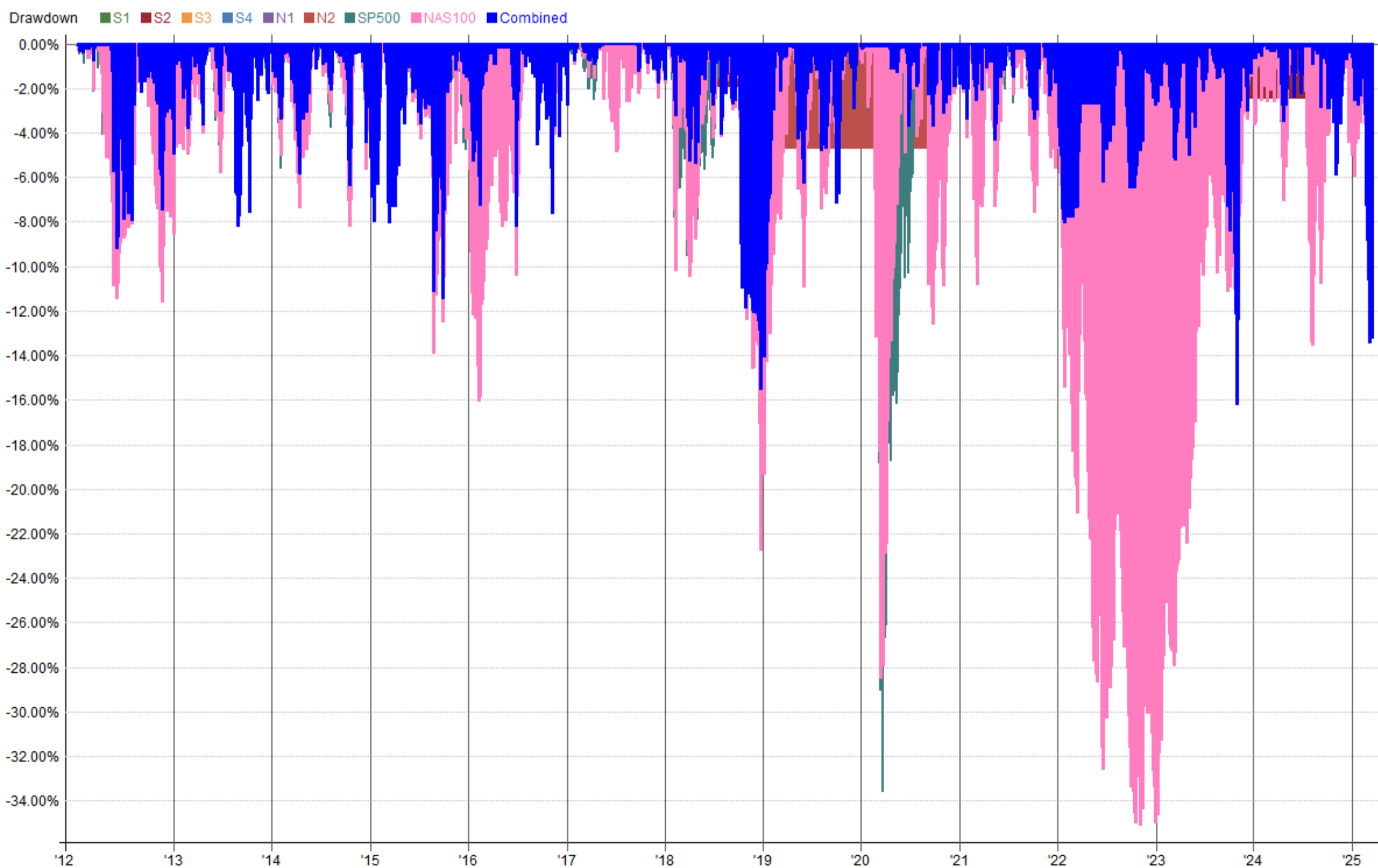
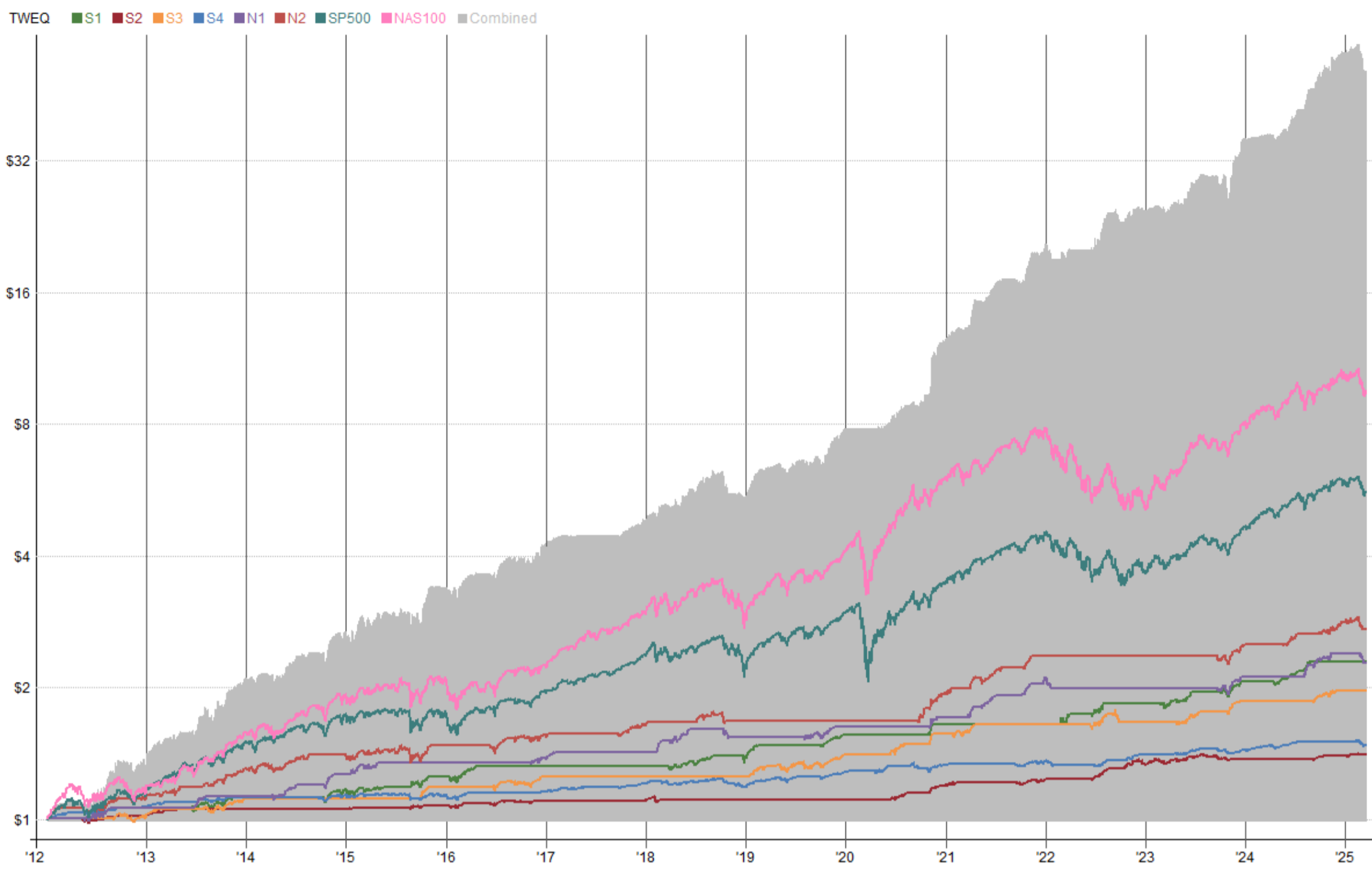
2013	7.8%	1.9%	3.5%	2.1%	0.8%	0.2%	9.9%	-4.6%	7.9%	9.2%	4.6%	3.0%	56.2%	-8.2%
2014	-1.4%	3.5%	-1.7%	0.4%	5.3%	4.0%	1.2%	2.2%	-0.5%	7.2%	3.8%	-1.5%	24.3%	-6.4%
2015	-3.6%	14.1%	-4.8%	4.9%	2.7%	-2.2%	3.1%	-2.8%	-3.4%	20.2%	1.0%	-0.6%	29.1%	-11.5%
2016	0.2%	-0.6%	7.1%	1.2%	0.0%	-1.0%	7.7%	0.6%	1.1%	-2.8%	4.1%	3.5%	22.6%	-7.7%
2017	5.4%	1.8%	0.0%	0.3%	0.2%	0.0%	0.0%	0.0%	0.1%	3.5%	2.1%	1.1%	15.2%	-1.8%
2018	4.7%	4.3%	-0.8%	-0.1%	5.3%	2.6%	4.9%	6.4%	-0.2%	-10.6%	0.4%	-1.9%	14.6%	-15.6%
2019	11.0%	3.4%	1.3%	2.1%	-6.1%	6.0%	1.5%	-0.7%	1.2%	6.3%	7.1%	3.7%	42.3%	-7.2%
2020	0.4%	0.0%	0.0%	0.7%	1.4%	3.7%	5.7%	2.2%	-0.1%	1.5%	31.7%	5.3%	61.6%	-3.7%
2021	0.3%	3.1%	5.4%	11.5%	2.2%	7.5%	2.2%	0.0%	-2.7%	13.8%	2.2%	5.2%	62.2%	-4.4%
2022	-6.7%	3.5%	1.9%	0.0%	0.0%	0.7%	17.1%	2.5%	-4.3%	4.6%	3.4%	-2.3%	20.4%	-6.5%
2023	2.1%	-1.6%	3.0%	2.2%	-0.0%	11.4%	3.1%	-0.7%	-5.1%	-6.9%	25.2%	9.8%	46.3%	-16.3%
2024	0.4%	1.1%	0.9%	-2.5%	4.0%	6.9%	5.0%	11.6%	9.2%	-2.5%	10.4%	2.9%	57.3%	-6.0%
2025	1.6%	-2.3%	-8.4%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-9.1%	-13.5%
AVG	1.9%	2.5%	0.6%	1.8%	1.0%	3.7%	4.9%	2.0%	0.7%	3.2%	7.5%	2.2%	34.1%	-8.3%

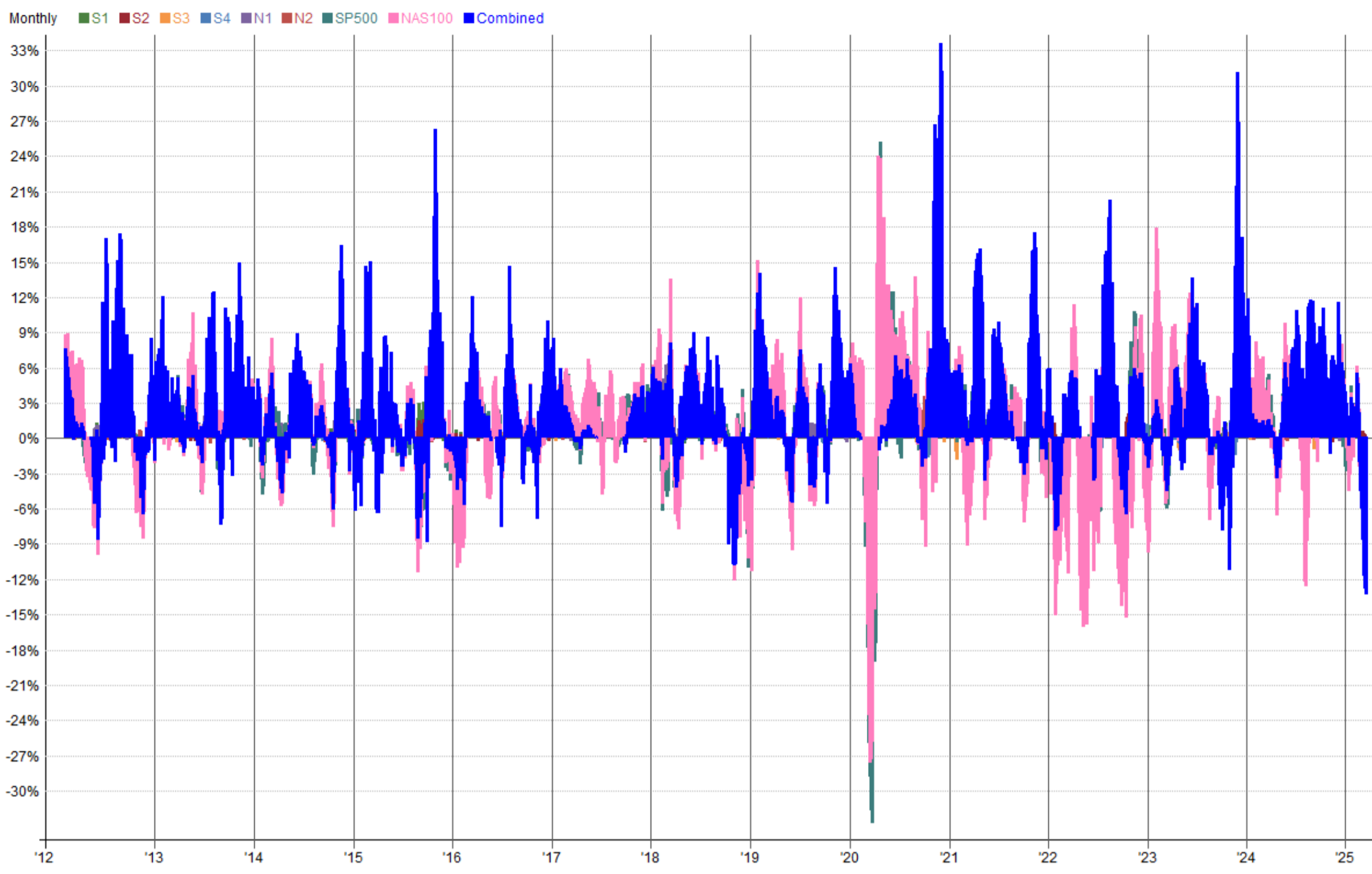
Strategy Correlations

RETURNS		S1	S2	S3	S4	N1	N2	SP500	NAS100	Combined
S1		1.00	0.39	0.30	0.49	0.33	0.32	0.47	0.45	0.70
S2		0.39	1.00	0.36	0.40	0.18	0.33	0.50	0.48	0.59
S3		0.30	0.36	1.00	0.29	0.24	0.30	0.42	0.41	0.61
S4		0.49	0.40	0.29	1.00	0.33	0.36	0.59	0.57	0.66
N1		0.33	0.18	0.24	0.33	1.00	0.43	0.33	0.38	0.67
N2		0.32	0.33	0.30	0.36	0.43	1.00	0.42	0.48	0.75
SP500		0.47	0.50	0.42	0.59	0.33	0.42	1.00	0.93	0.65
NAS100		0.45	0.48	0.41	0.57	0.38	0.48	0.93	1.00	0.68
Combined		0.70	0.59	0.61	0.66	0.67	0.75	0.65	0.68	1.00

DRAWDOWNS		S1	S2	S3	S4	N1	N2	SP500	NAS100	Combined
S1		1.00	-0.01	0.20	0.28	0.14	-0.07	0.30	0.29	0.48
S2		-0.01	1.00	0.07	0.08	0.18	0.38	0.18	0.08	0.16
S3		0.20	0.07	1.00	-0.10	0.56	-0.09	0.56	0.66	0.16
S4		0.28	0.08	-0.10	1.00	0.32	0.22	0.37	0.33	0.61
N1		0.14	0.18	0.56	0.32	1.00	0.13	0.63	0.72	0.42
N2		-0.07	0.38	-0.09	0.22	0.13	1.00	0.13	-0.01	0.36
SP500		0.30	0.18	0.56	0.37	0.63	0.13	1.00	0.93	0.40
NAS100		0.29	0.08	0.66	0.33	0.72	-0.01	0.93	1.00	0.38
Combined		0.48	0.16	0.16	0.61	0.42	0.36	0.40	0.38	1.00

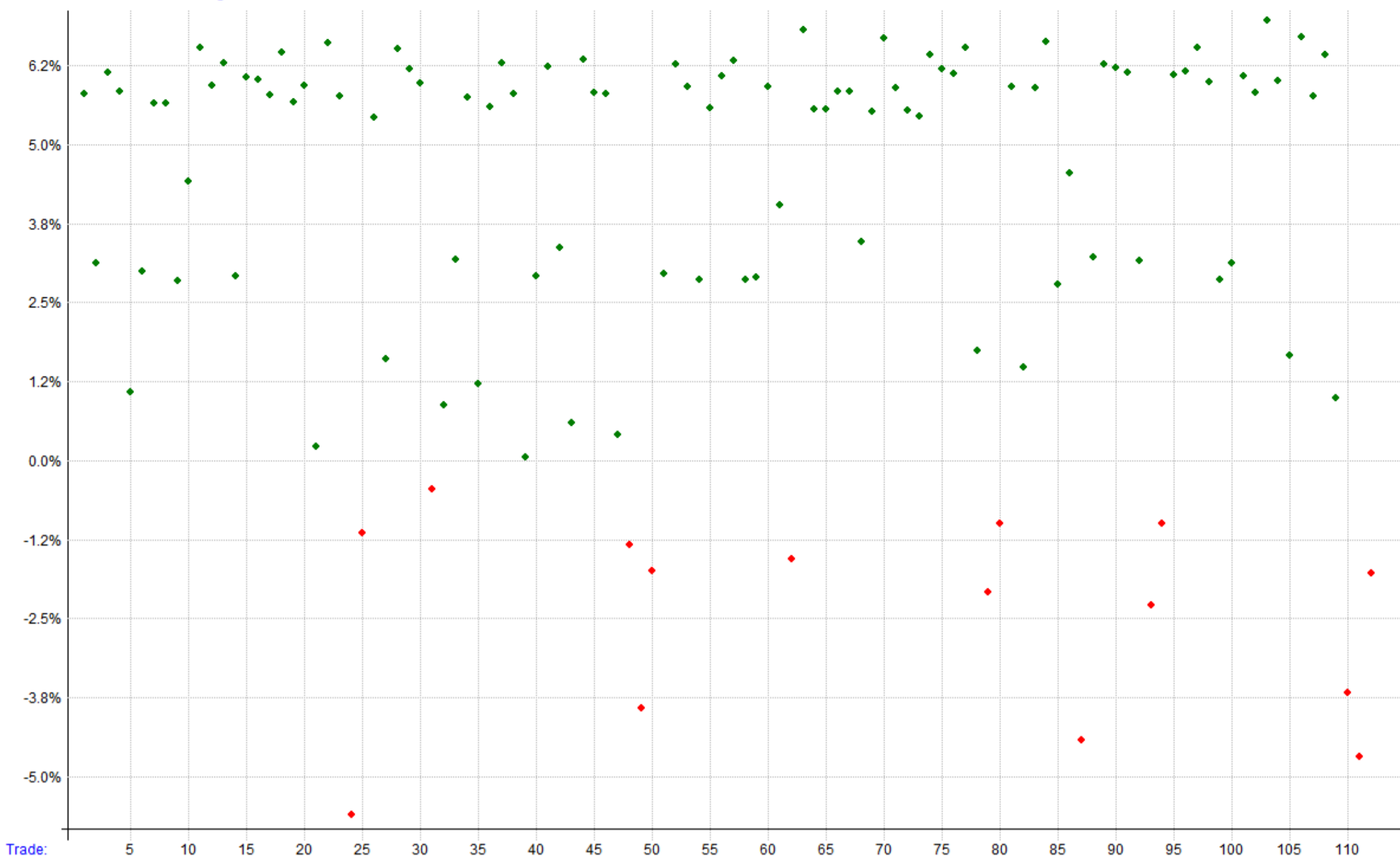
Daily Stats Graphs





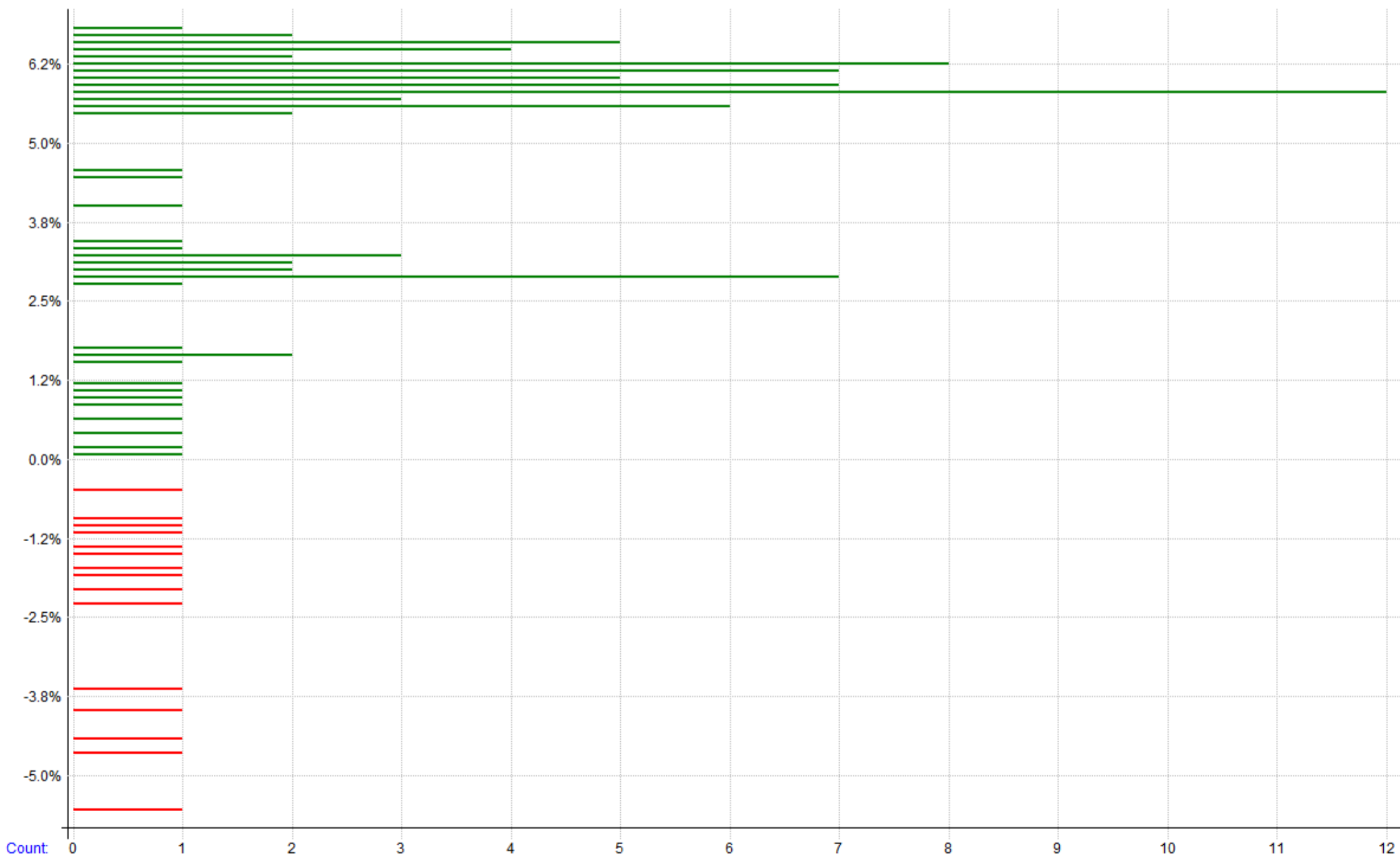
Trade Plots

Test 2 - Combined - individual %gains



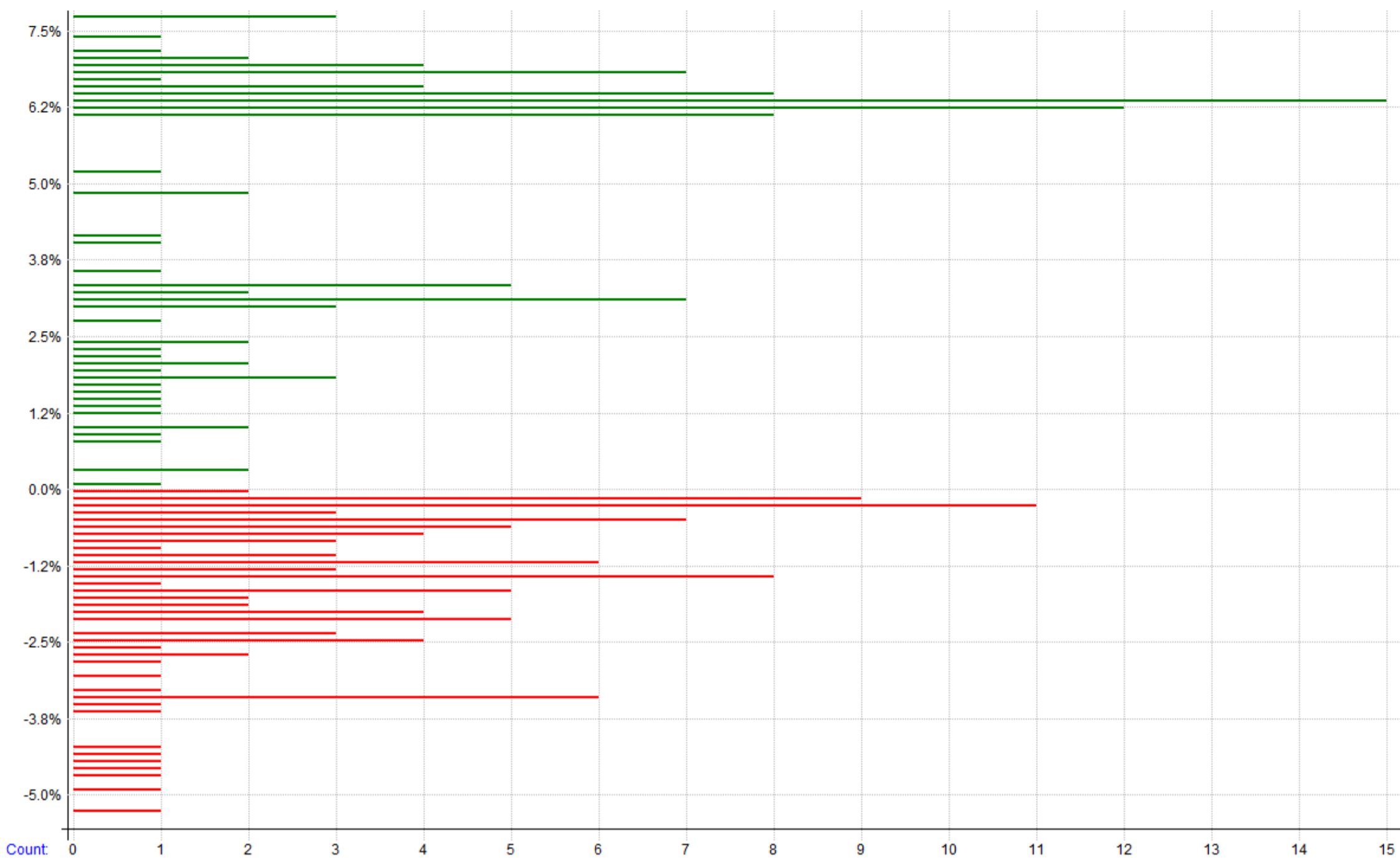
Trade:

Test 2 - Combined - distribution of %gains



Count:

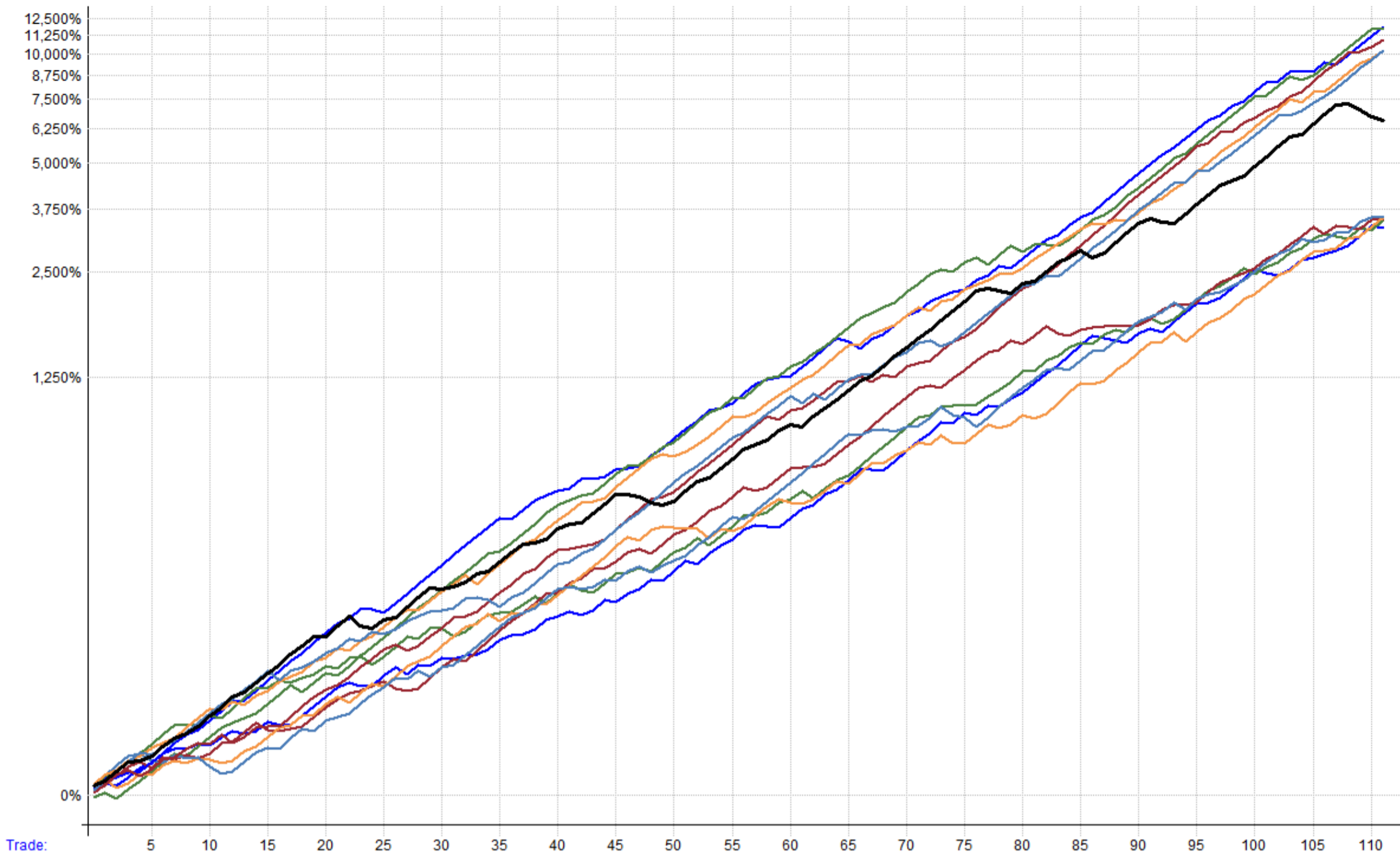
Test 2 - Combined - distribution of %excursions



Monte Carlo Analysis

Percentile	Net Profit	CAR	Max Drawdown
1%	3,477.66%	31.18%	-11.40%
5%	3,640.71%	31.62%	-9.71%
10%	4,315.18%	33.29%	-7.09%
20%	4,887.01%	34.52%	-6.12%
50%	6,649.37%	37.65%	-4.41%
80%	8,333.97%	39.99%	-3.25%
90%	9,292.43%	41.14%	-2.09%
95%	10,237.27%	42.17%	-1.74%
99%	12,581.36%	44.39%	-1.55%
backtest	5,032.53%	34.82%	-16.26%

Test 2 - Combined - Monte Carlo %profit - 100 samples, showing best & worst 5



Test 2 - Combined - Monte Carlo %drawdown - 100 samples, showing worst 5

