TOKODE.com TRADING SYSTEM

System

The algorithmic trading system employs diversification across strategies, universes, regimes and sides to manage risk and maximise returns.

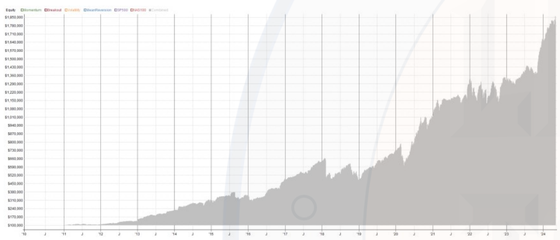
Objectives

The trading system seeks to beat the market (S&P 500) in all market environments.

Management

Olu Tokode, PhD
Chief Market Strategist

Equity Curve ($100,000 over 15 Years - Backtest)



Statistics (Without leverage)

Period	4/1/10 — 1/5/24
Net Profit	$1,716,542
CAGR	24.32%
Maximum Drawdown	-30.37%
MAR Ratio	0.80
Calmar Ratio	0.93
MAE	-19.96%
MFE	24.56%
Number of Trades	1,201
Percent Win	52.87%
Average Win	15.22%
Average Loss	7.46%
Payoff Ratio	2.04
Win Length	64.26
Loss Length	36.25
Expectancy	4.53%
Profit Factor	2.20
Sharpe Ratio	1.17
Sortino Ratio	1.75
Average Exposure	78.95%
Maximum Exposure	100%

Strategies

S/N	REGIME	SIDE	ORDERS	STRATEGY	ALLOCATION	TIMEFRAME	COMMISSION	SLIPPAGE	MAX LEVERAGE	TICKER
1	Bull Market	Long	Market Order EOD	Double Momentum Strategy (DMS)	40%	Daily Bar	0.005 * Share Max: 1	0.001 * FillPrice	X5	NDX Universe
2				Range Breakout Strategy (RBS)	40%				X2	SPX Universe
3	Bull & Bear Market	Short		Market Volatility Strategy (MVS)	20%				-	UVXY
4	Bear Market		Limit Order EOD	Mean Reversion Strategy (MRS)	70%				X2	MID Universe

Strategy Correlations

RETURNS	Momentum	Breakout	Volatility	MeanReversion	SP500	NAS100	Combined
Momentum	1.00	0.46	0.34	-0.05	0.69	0.77	0.77
Breakout	0.46	1.00	0.30	-0.10	0.76	0.62	0.67
Volatility	0.34	0.30	1.00	-0.01	0.40	0.39	0.81
MeanReversion	-0.05	-0.10	-0.01	1.00	-0.11	-0.09	0.01
SP500	0.69	0.76	0.40	-0.11	1.00	0.93	0.75
NAS100	0.77	0.62	0.39	-0.09	0.93	1.00	0.74
Combined	0.77	0.67	0.81	0.01	0.75	0.74	1.00

DRAWDOWNS	Momentum	Breakout	Volatility	MeanReversion	SP500	NAS100	Combined
Momentum	1.00	0.58	0.03	0.15	0.65	0.79	0.28
Breakout	0.58	1.00	0.11	0.15	0.73	0.65	0.46
Volatility	0.03	0.11	1.00	0.25	0.12	0.06	0.87
MeanReversion	0.15	0.15	0.25	1.00	0.13	0.20	0.20
SP500	0.65	0.73	0.12	0.13	1.00	0.91	0.45
NAS100	0.79	0.65	0.06	0.20	0.91	1.00	0.35
Combined	0.28	0.46	0.87	0.20	0.45	0.35	1.00

Monthly Performance (Based on $100,000 over 15 Years - Backtest)

YEAR	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	TOTAL	MaxDD
2010	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%
2011	-0.5%	3.5%	2.0%	2.5%	-0.8%	0.8%	-1.1%	-1.1%	-5.1%	3.3%	-0.0%	2.6%	**6.0%**	-11.1%
2012	1.7%	3.6%	3.1%	1.2%	-2.9%	9.7%	1.8%	3.3%	1.7%	-0.8%	0.7%	6.2%	**32.8%**	-8.3%
2013	10.4%	3.3%	7.9%	4.6%	-0.1%	-0.2%	7.0%	-0.3%	2.3%	8.1%	2.3%	3.6%	**60.4%**	-7.5%
2014	1.4%	10.7%	1.0%	2.3%	4.6%	3.9%	-2.8%	3.9%	-0.2%	1.8%	6.2%	-2.2%	**34.4%**	-10.0%
2015	-5.2%	14.5%	1.8%	0.6%	2.8%	-1.0%	9.2%	-12.0%	-4.6%	5.4%	4.9%	0.1%	**14.8%**	-19.9%
2016	-9.9%	1.1%	3.9%	-0.5%	3.5%	9.8%	7.7%	0.8%	1.9%	-1.0%	11.4%	5.6%	**38.0%**	-15.0%
2017	3.2%	1.2%	1.6%	3.1%	3.2%	-1.9%	0.8%	5.2%	5.5%	3.7%	2.4%	-0.6%	**30.8%**	-5.8%
2018	4.8%	-21.1%	-5.5%	2.0%	6.3%	-0.3%	7.0%	6.0%	2.1%	-14.8%	3.5%	-10.3%	**-22.6%**	-30.4%
2019	7.8%	7.6%	1.5%	2.3%	-3.3%	8.9%	2.2%	2.3%	3.6%	3.4%	1.3%	3.7%	**49.1%**	-7.1%
2020	-1.1%	-8.4%	-4.7%	8.8%	10.0%	6.5%	9.1%	11.6%	-0.5%	-9.0%	12.0%	3.5%	**40.8%**	-27.5%
2021	-0.3%	5.2%	5.4%	2.4%	-0.4%	1.0%	0.7%	1.4%	-5.2%	4.4%	-2.2%	15.3%	**29.8%**	-10.2%
2022	-7.9%	-3.7%	6.4%	-5.4%	3.8%	-5.2%	7.4%	0.0%	-8.5%	10.3%	6.3%	-2.2%	**-1.0%**	-17.4%
2023	1.0%	-2.7%	2.7%	0.9%	1.5%	3.5%	2.4%	-0.6%	-3.8%	0.8%	14.9%	4.0%	**26.2%**	-8.9%
2024	1.9%	4.5%	3.3%	-0.3%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	**9.7%**	-5.2%
AVG	**0.5%**	**1.3%**	**2.0%**	**1.6%**	**2.0%**	**2.5%**	**3.7%**	**1.5%**	**-0.8%**	**1.1%**	**4.6%**	**2.1%**	**23.3%**	**-12.3%**

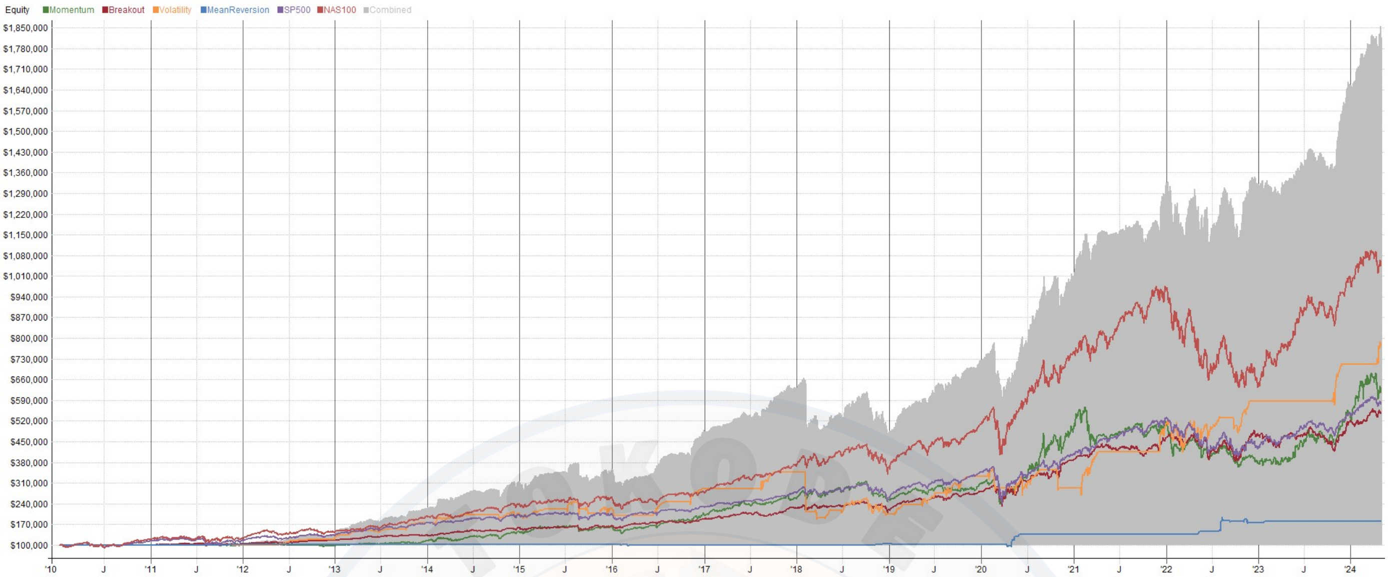
Access

The trading system can be accessed in two ways:

1. **Copy trading**: The Trading System's portfolio can be copied at no cost on Etoro. An account with Etoro is required to do this.
2. **Subscription**: Daily access to the Trading System's trades before each trading session is available to subscribers. Trades are placed by the subscriber using any broker of their choice.

Equity Curves

All Strategies



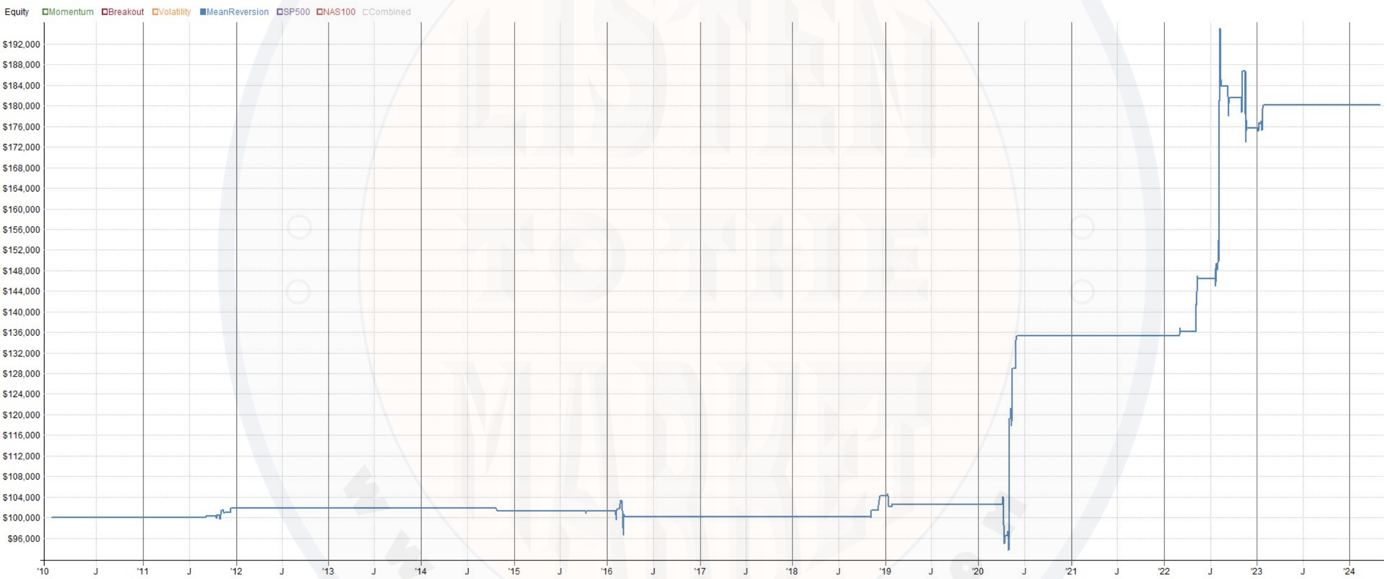
Momentum

Breakout

Equity Curves

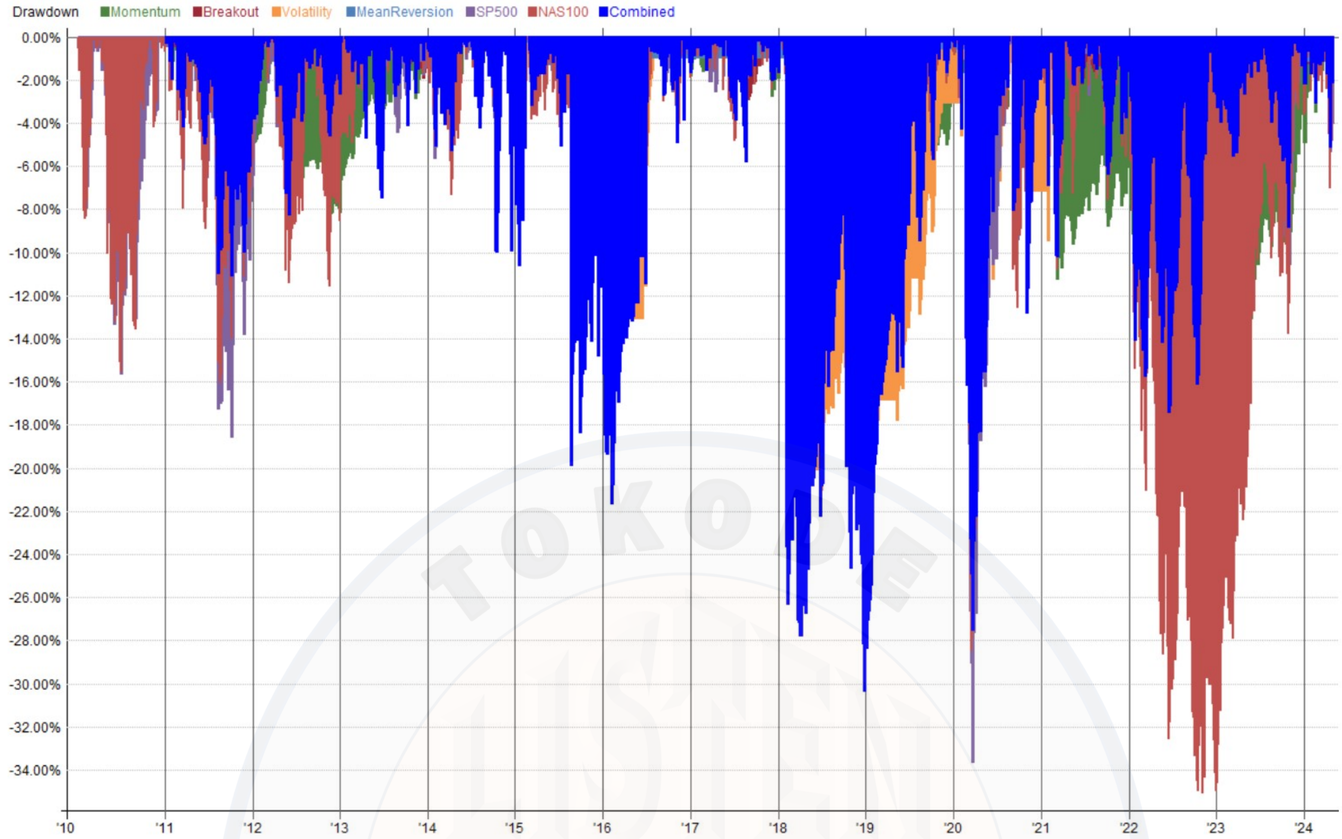
Volatility

Mean Reversion



S&P 500

Drawdown



Monte Carlo Simulation of %Profit — 100 Samples — Best and Worst 5