

Settings

Name	Value
Script	C:\RealTest\Scripts\TOKODE.com\New folder\SYSTEM v16 - 9.4.25.rts
Data File	c:\RealTest\Data\TOKODE.com.rtd
Bar Size	Daily
Use Available Bars	False
Account Size	\$100,000

Summary Stats

Largecap	Growth	Financials	Semiconductors	Universe	Breverse	Uversion	Relative	Volatility	Commodity	Hedge	SP500*	NAS100*	Combined
3,241	3,328	3,234	3,238	3,328	3,335	3,294	3,316	3,293	3,242	3,208	3,336	3,336	3,335
\$1,248,125	\$2,258,069	\$1,321,144	\$1,260,994	\$926,913	\$1,185,291	\$1,481,227	\$671,032	\$474,576	\$1,664,551	\$171,652	\$394,328	\$725,918	\$12,663,574
True	True	True	True	True	True	True	True	True	True	True	True	True	True
3.03%	4.84%	2.78%	4.39%	3.35%	4.02%	1.79%	3.54%	5.73%	5.69%	0.48%	12.82%	17.26%	44.15%
-3.47%	-6.82%	-3.33%	-10.31%	-5.60%	-3.68%	-4.31%	-8.77%	-8.43%	-6.05%	-2.17%	-33.68%	-35.11%	-32.08%
-0.44%	-1.98%	-0.56%	-5.92%	-2.25%	0.34%	-2.52%	-5.24%	-2.70%	-0.36%	-1.69%	-20.86%	-17.85%	12.07%
678	609	472	337	403	189	490	882	345	305	1,028	488	493	254
-0.73%	-1.26%	-0.85%	-1.20%	-1.24%	-0.51%	-0.91%	-2.78%	-1.63%	-0.99%	-0.42%	-3.73%	-5.37%	-3.49%
104.14	99.68	83.79	70.39	76.89	33.13	119.40	194.36	69.85	48.55	279.36	56.40	57.09	29.40
-2.83%	-3.15%	-3.07%	-10.31%	-5.60%	-2.66%	-0.01%	-4.37%	-8.43%	-3.40%	-1.48%	-18.75%	-22.76%	-32.08%
34	34	27	33	52	34	35	35	70	101	577	34	34	34
0.87	0.71	0.83	0.43	0.60	1.09	0.42	0.40	0.68	0.94	0.22	0.38	0.49	1.38
1.69	3.05	1.68	1.33	0.95	1.14	4.60	0.40	0.84	0.84	1.00	0.84	0.77	1.97
18.26	15.29	17.29	3.23	4.48	14.63	31.23	2.42	-1.64	6.57	14.62	0.19	0.16	1.33
1.28	1.94	1.28	1.83	1.72	0.8879	1.21	3.93	2.55	1.64	0.6845	6.38	9.22	5.82
-3.12%	-2.55%	-3.15%	-4.68%	-2.35%	-2.70%	-4.01%	-3.71%	-4.76%	-3.14%	-3.02%	-38.68%	-29.49%	-13.72%
3.34%	3.60%	3.31%	3.67%	2.85%	2.97%	4.99%	12.77%	6.36%	3.76%	2.35%	29.89%	27.91%	22.82%
19	27	18	36	69	65	99	80	48	63	50	54	56	574
84.21%	88.89%	77.78%	66.67%	65.22%	72.31%	69.70%	51.25%	75.00%	66.67%	62.00%	83.33%	78.57%	67.77%
29.28%	29.82%	30.43%	32.21%	30.48%	31.00%	10.08%	55.19%	27.39%	27.00%	5.26%	6.12%	8.04%	26.87%
19.51%	18.99%	10.99%	16.26%	17.90%	18.63%	8.16%	11.92%	20.95%	19.00%	4.53%	10.25%	9.39%	13.87%
1.50	1.57	2.77	1.98	1.70	1.66	1.23	4.63	1.31	1.42	1.16	0.60	0.86	1.94
84.75	59.00	73.79	30.08	63.84	47.81	8.87	142.37	42.33	24.95	3.61	62.82	61.07	48.28
62.67	76.00	111.50	31.75	56.25	45.83	10.53	51.77	11.42	9.19	4.74	56.44	54.00	33.37
21.58%	24.40%	21.23%	16.06%	13.65%	17.26%	4.55%	22.47%	15.31%	11.67%	1.54%	3.39%	4.31%	13.74%
10.09	7.06	6.84	1.78	2.01	2.58	7.76	1.95	1.31	1.70	1.69	2.25	2.17	2.39
1.12	1.46	0.97	1.01	0.99	1.20	0.72	0.86	1.08	1.14	0.33	0.81	0.88	1.81
1.68	2.32	1.54	1.58	1.52	2.00	1.09	1.36	1.58	1.85	0.64	1.25	1.39	2.96
4.86%	5.04%	4.51%	3.54%	6.35%	4.68%	1.42%	9.32%	3.08%	3.39%	0.50%	99.95%	99.97%	46.06%
11.65%	12.24%	12.87%	12.86%	11.77%	12.75%	13.04%	17.98%	15.12%	13.27%	82.08%	101.70%	101.93%	99.52%

* 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	4.7%	5.2%	9.1%	-2.4%	-7.5%	3.2%	-2.2%	9.6%	3.1%	-3.7%	1.8%	3.8%	25.9%	-16.6%
2013	8.8%	0.8%	3.7%	5.8%	4.1%	1.9%	11.7%	-4.8%	7.2%	7.7%	6.6%	2.5%	71.3%	-7.3%
2014	-2.7%	12.1%	0.6%	-1.6%	8.3%	7.2%	-0.7%	6.3%	-1.3%	5.0%	6.8%	5.7%	54.8%	-10.9%
2015	-6.2%	16.0%	-0.0%	1.4%	8.0%	-5.9%	6.5%	-10.1%	0.6%	3.5%	1.0%	-6.2%	6.0%	-13.0%
2016	-5.2%	5.5%	2.2%	-0.6%	6.8%	-5.8%	8.2%	4.5%	4.2%	-0.7%	13.2%	3.0%	39.3%	-10.2%
2017	6.6%	2.9%	2.2%	-0.9%	8.2%	1.3%	7.5%	3.1%	8.4%	9.1%	3.1%	3.2%	69.8%	-5.8%
2018	5.2%	2.3%	-2.7%	-0.7%	5.7%	2.2%	6.3%	6.2%	-2.0%	-13.2%	-1.6%	4.5%	11.0%	-18.1%
2019	2.9%	1.7%	2.9%	5.2%	-6.6%	6.4%	6.2%	-1.6%	3.3%	6.4%	10.8%	7.3%	53.7%	-10.6%

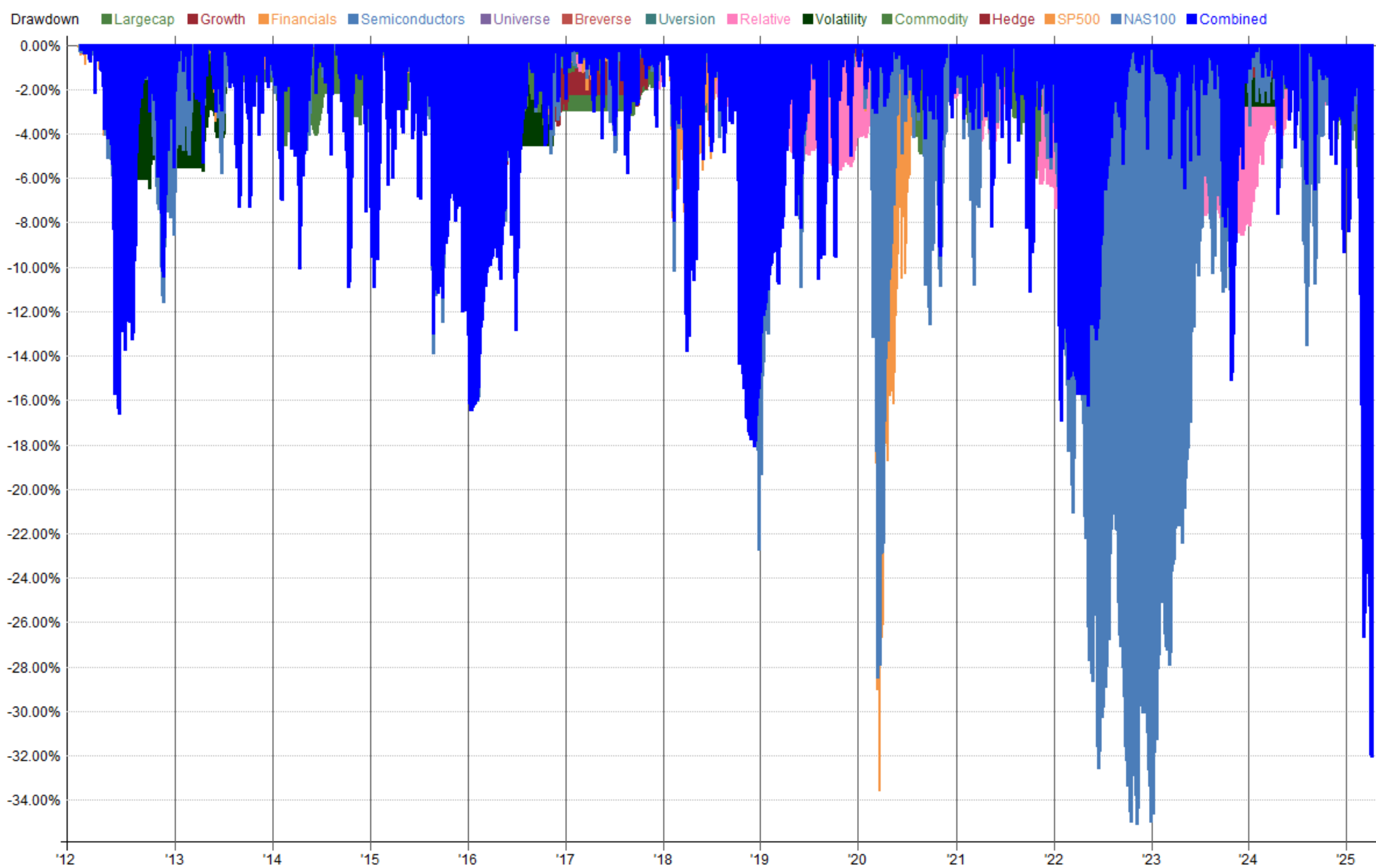
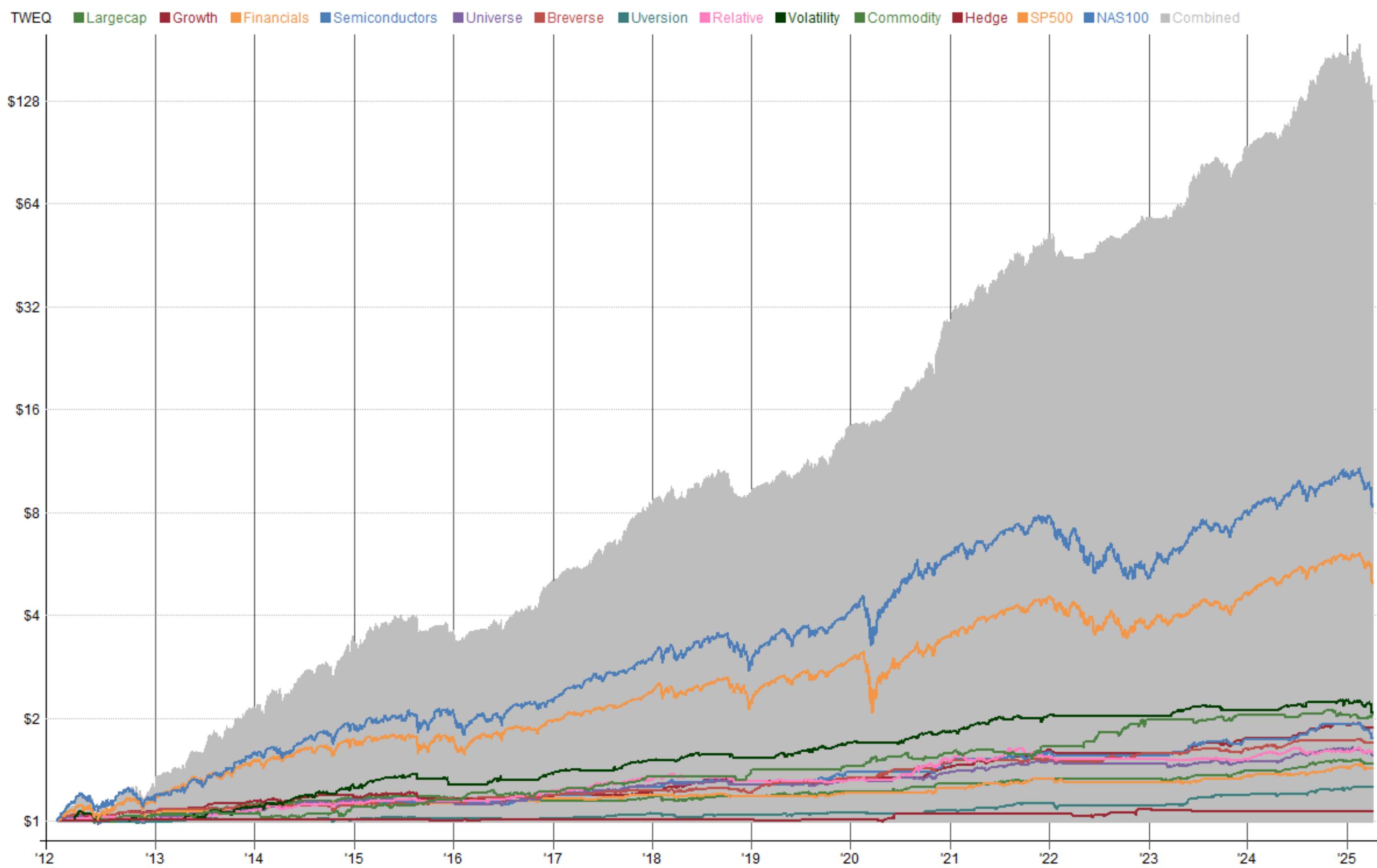
2020	0.3%	0.2%	3.0%	1.1%	5.2%	8.7%	8.6%	3.1%	8.0%	-4.1%	37.5%	7.4%	104.8%	-9.6%
2021	6.8%	1.3%	7.1%	8.0%	2.0%	7.9%	4.0%	8.4%	-7.9%	13.4%	2.0%	6.7%	76.5%	-11.2%
2022	-12.5%	-1.4%	-1.0%	0.0%	3.9%	7.4%	2.4%	0.6%	2.0%	5.0%	4.8%	2.5%	13.2%	-17.0%
2023	-1.1%	0.1%	6.6%	3.6%	10.4%	10.7%	7.0%	3.6%	-3.7%	-10.1%	12.3%	11.8%	60.9%	-15.2%
2024	4.0%	3.1%	1.9%	-3.6%	7.9%	10.7%	8.3%	14.5%	9.7%	1.4%	5.7%	-2.3%	79.3%	-9.4%
2025	3.9%	-5.7%	-14.9%	-9.1%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-24.2%	-32.1%
AVG	1.1%	3.1%	1.5%	0.4%	4.3%	4.3%	5.7%	3.3%	2.4%	1.5%	8.0%	3.9%	45.9%	-13.4%

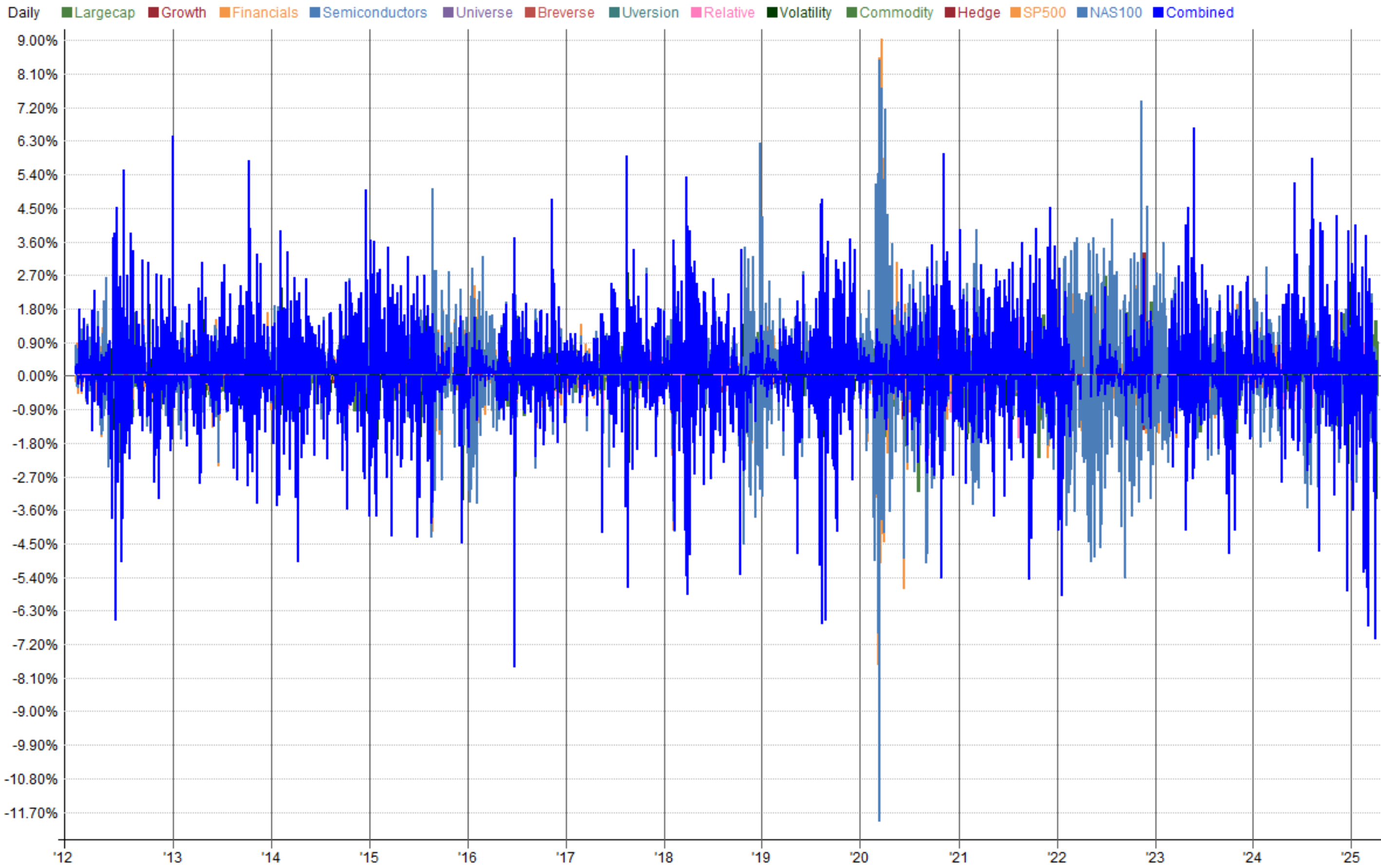
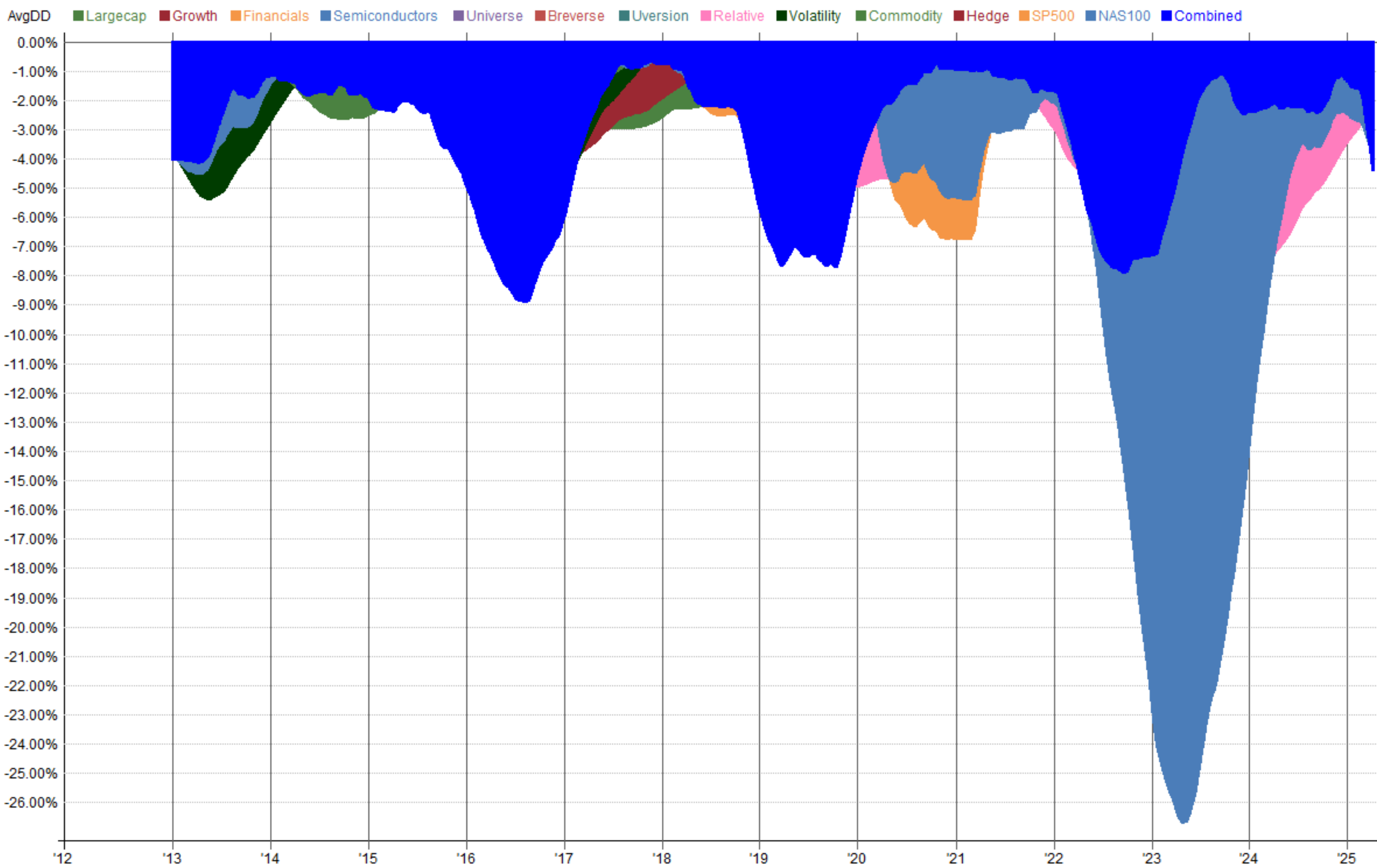
Strategy Correlations

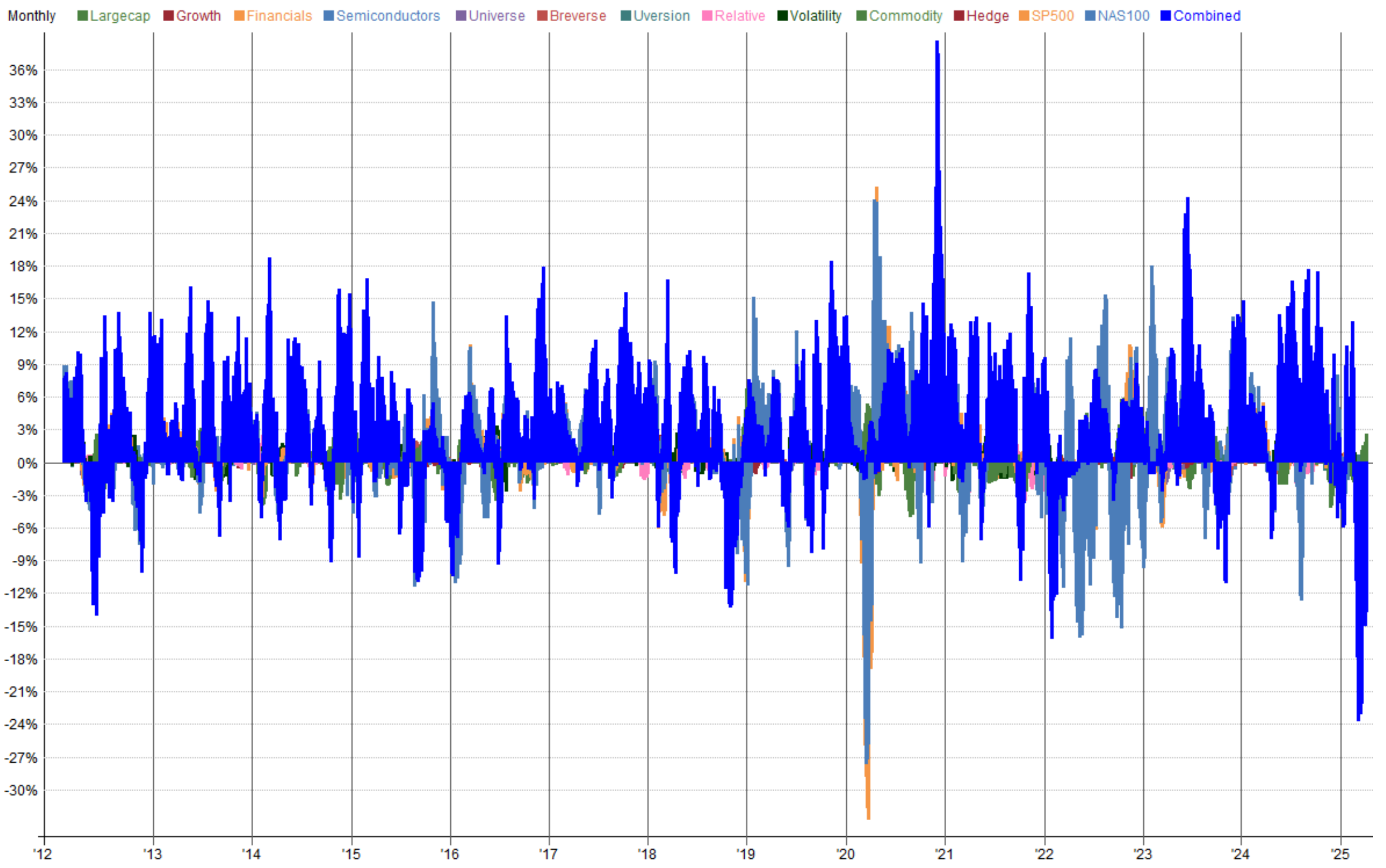
RETURNS	Largecap	Growth	Financials	Semiconductors	Universe	Breverse	Uversion	Relative	Volatility	Commodity	Hedge	SP500	NAS100	Combined
Largecap	1.00	0.53	0.47	0.40	0.63	0.39	0.35	0.34	0.40	-0.02	-0.05	0.53	0.49	0.70
Growth	0.53	1.00	0.40	0.50	0.63	0.35	0.33	0.39	0.34	0.01	-0.01	0.45	0.52	0.72
Financials	0.47	0.40	1.00	0.31	0.58	0.39	0.23	0.17	0.30	-0.02	-0.01	0.39	0.30	0.59
Semiconductors	0.40	0.50	0.31	1.00	0.46	0.35	0.33	0.32	0.27	0.00	-0.01	0.34	0.38	0.66
Universe	0.63	0.63	0.58	0.46	1.00	0.46	0.39	0.42	0.47	-0.02	0.00	0.58	0.57	0.81
Breverse	0.39	0.35	0.39	0.35	0.46	1.00	0.22	0.27	0.25	-0.03	-0.09	0.56	0.55	0.58
Uversion	0.35	0.33	0.23	0.33	0.39	0.22	1.00	0.28	0.27	-0.02	-0.01	0.34	0.37	0.51
Relative	0.34	0.39	0.17	0.32	0.42	0.27	0.28	1.00	0.28	-0.02	-0.00	0.36	0.47	0.58
Volatility	0.40	0.34	0.30	0.27	0.47	0.25	0.27	0.28	1.00	-0.02	-0.00	0.40	0.37	0.63
Commodity	-0.02	0.01	-0.02	0.00	-0.02	-0.03	-0.02	-0.02	-0.02	1.00	0.00	-0.09	-0.07	0.21
Hedge	-0.05	-0.01	-0.01	-0.01	0.00	-0.09	-0.01	-0.00	-0.00	0.00	1.00	-0.11	-0.11	0.05
SP500	0.53	0.45	0.39	0.34	0.58	0.56	0.34	0.36	0.40	-0.09	-0.11	1.00	0.93	0.61
NAS100	0.49	0.52	0.30	0.38	0.57	0.55	0.37	0.47	0.37	-0.07	-0.11	0.93	1.00	0.63
Combined	0.70	0.72	0.59	0.66	0.81	0.58	0.51	0.58	0.63	0.21	0.05	0.61	0.63	1.00

DRAWDOWNS	Largecap	Growth	Financials	Semiconductors	Universe	Breverse	Uversion	Relative	Volatility	Commodity	Hedge	SP500	NAS100	Combined
Largecap	1.00	0.51	0.10	0.09	0.05	-0.01	0.13	-0.33	0.25	0.00	-0.26	-0.11	-0.14	0.16
Growth	0.51	1.00	0.71	0.59	0.55	0.17	0.31	0.15	0.40	-0.13	-0.04	0.28	0.36	0.51
Financials	0.10	0.71	1.00	0.73	0.70	0.34	0.47	0.52	0.19	-0.15	0.22	0.60	0.69	0.58
Semiconductors	0.09	0.59	0.73	1.00	0.66	0.45	0.46	0.40	0.38	-0.10	0.13	0.44	0.51	0.67
Universe	0.05	0.55	0.70	0.66	1.00	0.42	0.41	0.48	0.53	-0.13	0.27	0.60	0.61	0.65
Breverse	-0.01	0.17	0.34	0.45	0.42	1.00	0.24	0.27	0.18	-0.01	0.11	0.42	0.39	0.69
Uversion	0.13	0.31	0.47	0.46	0.41	0.24	1.00	0.25	0.17	-0.07	-0.12	0.56	0.53	0.27
Relative	-0.33	0.15	0.52	0.40	0.48	0.27	0.25	1.00	-0.13	-0.21	0.57	0.60	0.67	0.23
Volatility	0.25	0.40	0.19	0.38	0.53	0.18	0.17	-0.13	1.00	-0.06	-0.11	0.04	0.05	0.45
Commodity	0.00	-0.13	-0.15	-0.10	-0.13	-0.01	-0.07	-0.21	-0.06	1.00	-0.02	-0.10	-0.11	0.05
Hedge	-0.26	-0.04	0.22	0.13	0.27	0.11	-0.12	0.57	-0.11	-0.02	1.00	0.21	0.24	0.12
SP500	-0.11	0.28	0.60	0.44	0.60	0.42	0.56	0.60	0.04	-0.10	0.21	1.00	0.93	0.36
NAS100	-0.14	0.36	0.69	0.51	0.61	0.39	0.53	0.67	0.05	-0.11	0.24	0.93	1.00	0.36
Combined	0.16	0.51	0.58	0.67	0.65	0.69	0.27	0.23	0.45	0.05	0.12	0.36	0.36	1.00

Daily Stats Graphs

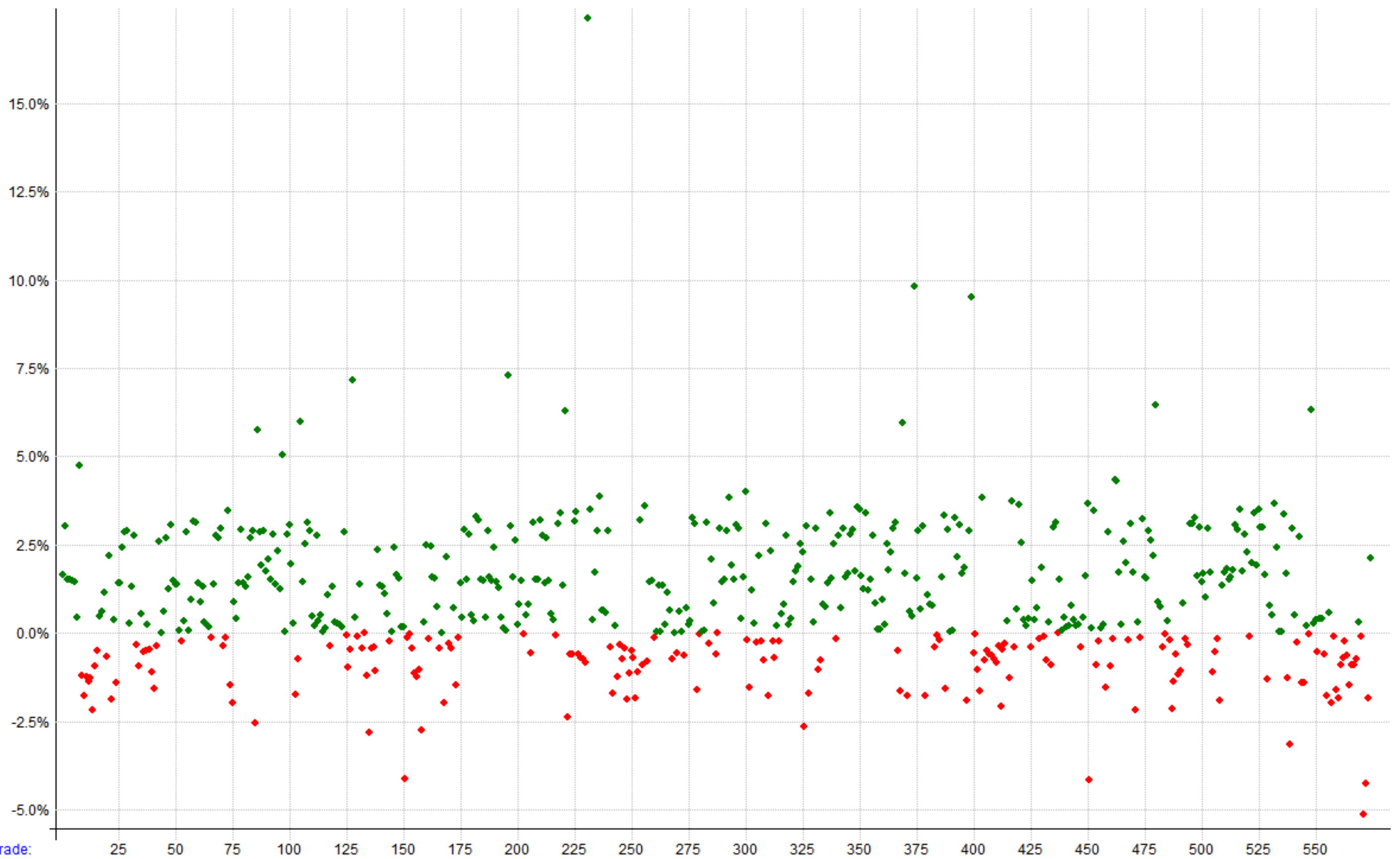






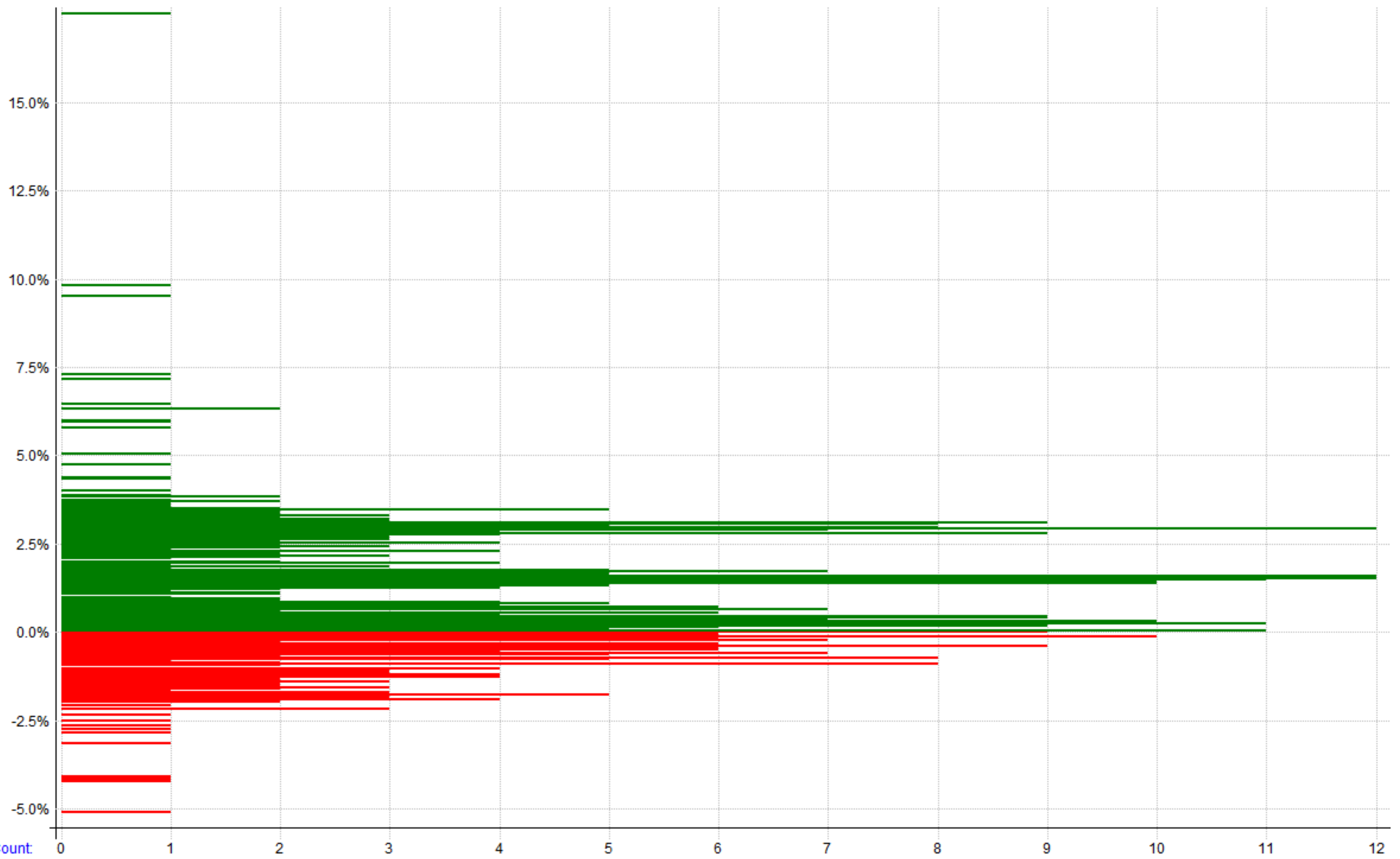
Trade Plots

Test 29 - Combined - individual %gains



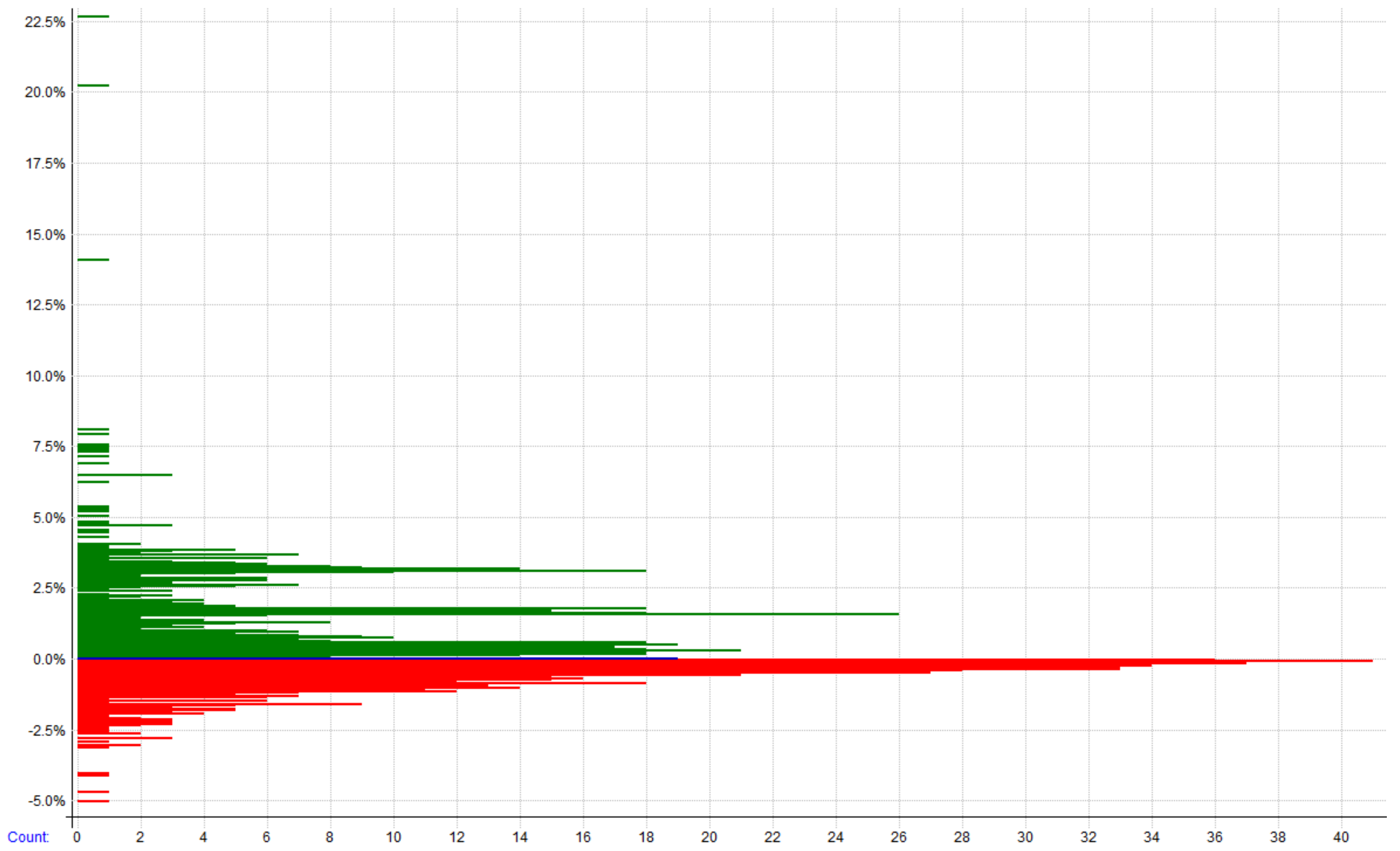
Trade:

Test 29 - Combined - distribution of %gains



Count:

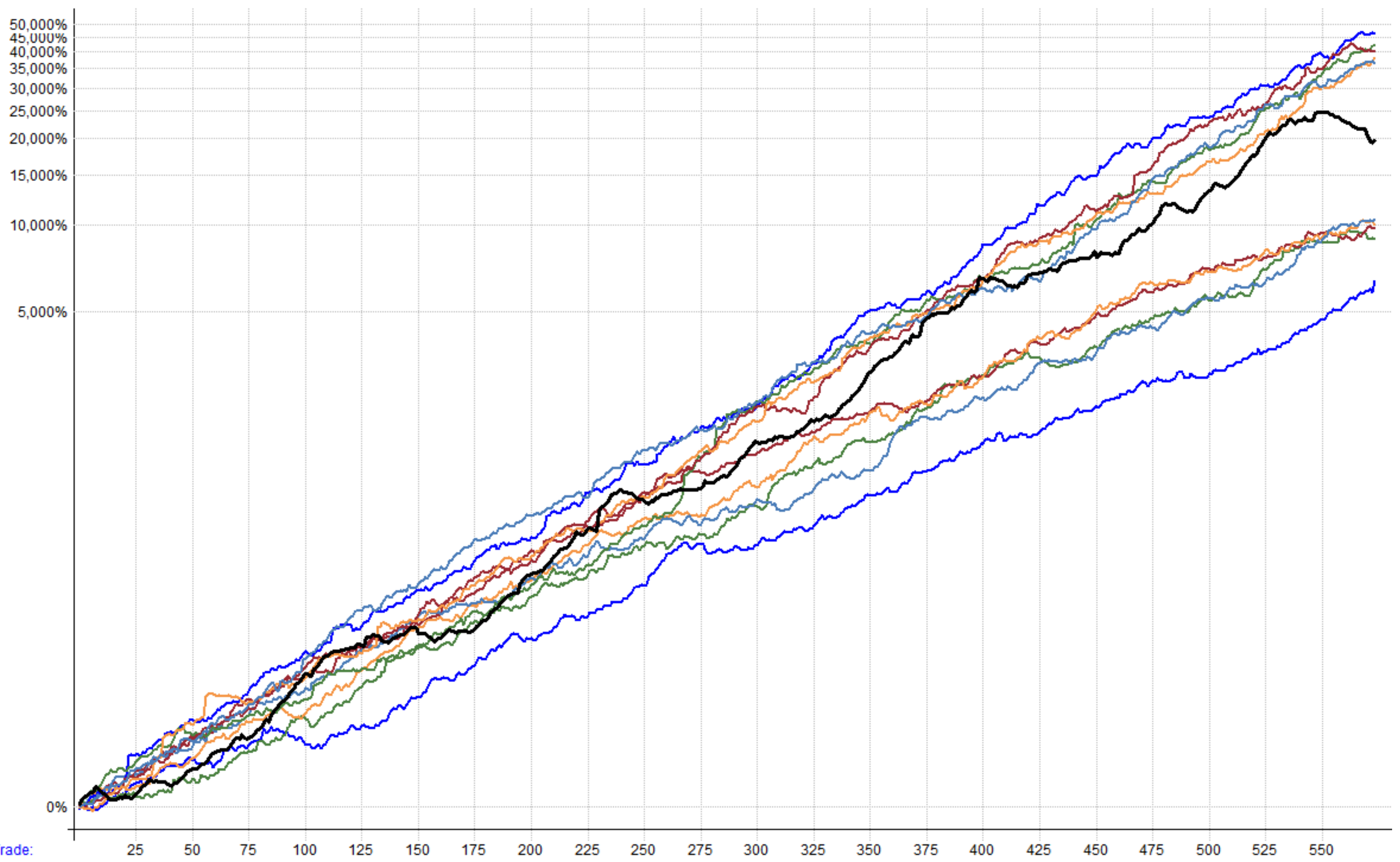
Test 29 - Combined - distribution of %excursions



Monte Carlo Analysis

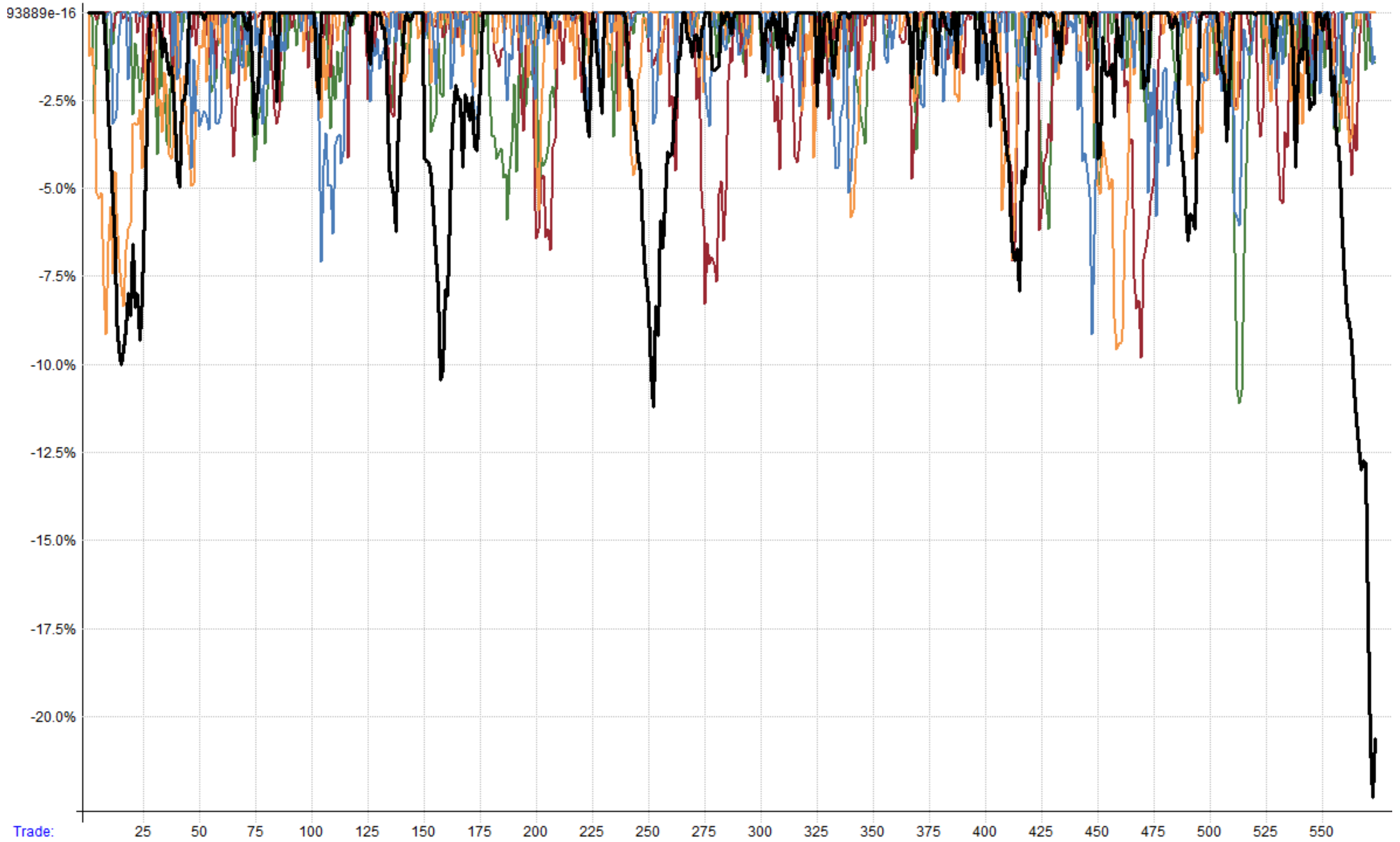
Percentile	Net Profit	CAR	Max Drawdown
1%	8,985.68%	40.58%	-10.16%
5%	10,537.09%	42.27%	-7.68%
10%	11,309.19%	43.02%	-6.94%
20%	12,390.33%	44.00%	-6.14%
50%	18,822.73%	48.59%	-4.36%
80%	26,084.45%	52.29%	-3.41%
90%	31,746.89%	54.55%	-2.87%
95%	38,348.76%	56.77%	-2.41%
99%	51,597.19%	60.31%	-1.65%
backtest	12,663.57%	44.24%	-32.08%

Test 29 - Combined - Monte Carlo %profit - 100 samples, showing best & worst 5



Trade:

Test 29 - Combined - Monte Carlo %drawdown - 100 samples, showing worst 5



Trade: