Report 23 | INDEX v1 - 19.3.25 | 1/3/12 - 4/4/25

Report List

Settings

Name	Value
Script	C:\RealTest\Scripts\TOKODE.com\INDEX v1 - 19.3.25.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	3,239	3,247	3,171	3,333	3,239	3,333	3,334	3,334	3,333
NetProfit	$1,164,253	$495,119	$877,184	$352,212	$897,002	$1,007,520	$403,084	$739,033	$4,793,290
Comp	True	True	True	True	True	True	True	True	True
CAGR	6.71%	2.69%	5.49%	2.96%	6.68%	7.36%	12.98%	17.41%	34.10%
MaxDD	-3.67%	-3.40%	-7.48%	-4.70%	-8.58%	-8.54%	-33.68%	-35.11%	-16.26%
Gap	3.04%	-0.71%	-1.99%	-1.74%	-1.90%	-1.18%	-20.70%	-17.70%	17.84%
MaxDB	485	618	523	293	493	532	488	493	123
AvgDD	-0.33%	-0.81%	-0.76%	-0.57%	-1.34%	-1.19%	-3.72%	-5.36%	-1.59%
AvgDB	76.79	137.13	116.42	46.78	85.44	58.00	56.42	57.10	15.46
DD	-0.05%	-0.17%	-0.21%	-2.63%	-5.07%	-6.20%	-17.31%	-21.54%	-13.26%
DB	153	50	84	32	100	32	32	32	33
MAR	1.83	0.79	0.73	0.63	0.78	0.86	0.39	0.50	2.10
GPR	12.77	2.78	4.79	0.97	2.30	2.35	0.86	0.79	3.32
Calmar	12.12	10.16	4.70	9.35	2.72	3.53	0.20	0.16	2.26
UI	0.5895	1.18	1.69	1.02	2.46	2.15	6.37	9.21	2.96
MAE	-3.82%	-2.26%	-4.82%	-2.90%	-5.28%	-5.10%	-38.68%	-29.49%	-18.16%
MFE	6.50%	5.37%	6.50%	3.25%	6.26%	7.15%	29.89%	27.91%	23.22%
Trades	15	17	14	25	19	21	54	56	111
PctWins	100.00%	94.12%	92.86%	68.00%	84.21%	90.48%	83.33%	78.57%	86.49%
AvgWin	29.79%	23.45%	29.88%	30.34%	30.96%	28.69%	6.12%	8.04%	28.82%
AvgLoss	0.00%	9.94%	22.07%	14.07%	17.81%	23.13%	10.08%	9.28%	16.28%
PayoffRatio	0.00	2.36	1.35	2.16	1.74	1.24	0.61	0.87	1.77
WinLen	62.60	53.25	68.23	63.41	41.06	60.42	62.82	61.07	57.93
LossLen	0.00	91.00	17.00	87.62	14.00	103.50	56.22	53.83	70.53
Expectancy	29.79%	21.49%	26.17%	16.13%	23.26%	23.76%	3.42%	4.33%	22.72%
ProfitFactor	0.00	19.52	9.54	2.68	3.82	5.72	2.31	2.22	6.51
Sharpe	1.36	1.00	1.28	1.00	1.34	1.25	0.82	0.89	1.83
Sortino	2.30	1.60	2.04	1.59	2.10	1.94	1.26	1.40	3.15
AvgExp	5.97%	3.10%	5.86%	5.45%	4.54%	8.46%	99.95%	99.97%	32.71%
MaxExp	23.79%	13.89%	24.23%	12.85%	24.49%	25.28%	101.70%	101.93%	96.67%

** benchmark strategies are not included in combined stats*

Combined Monthly Percent Gains

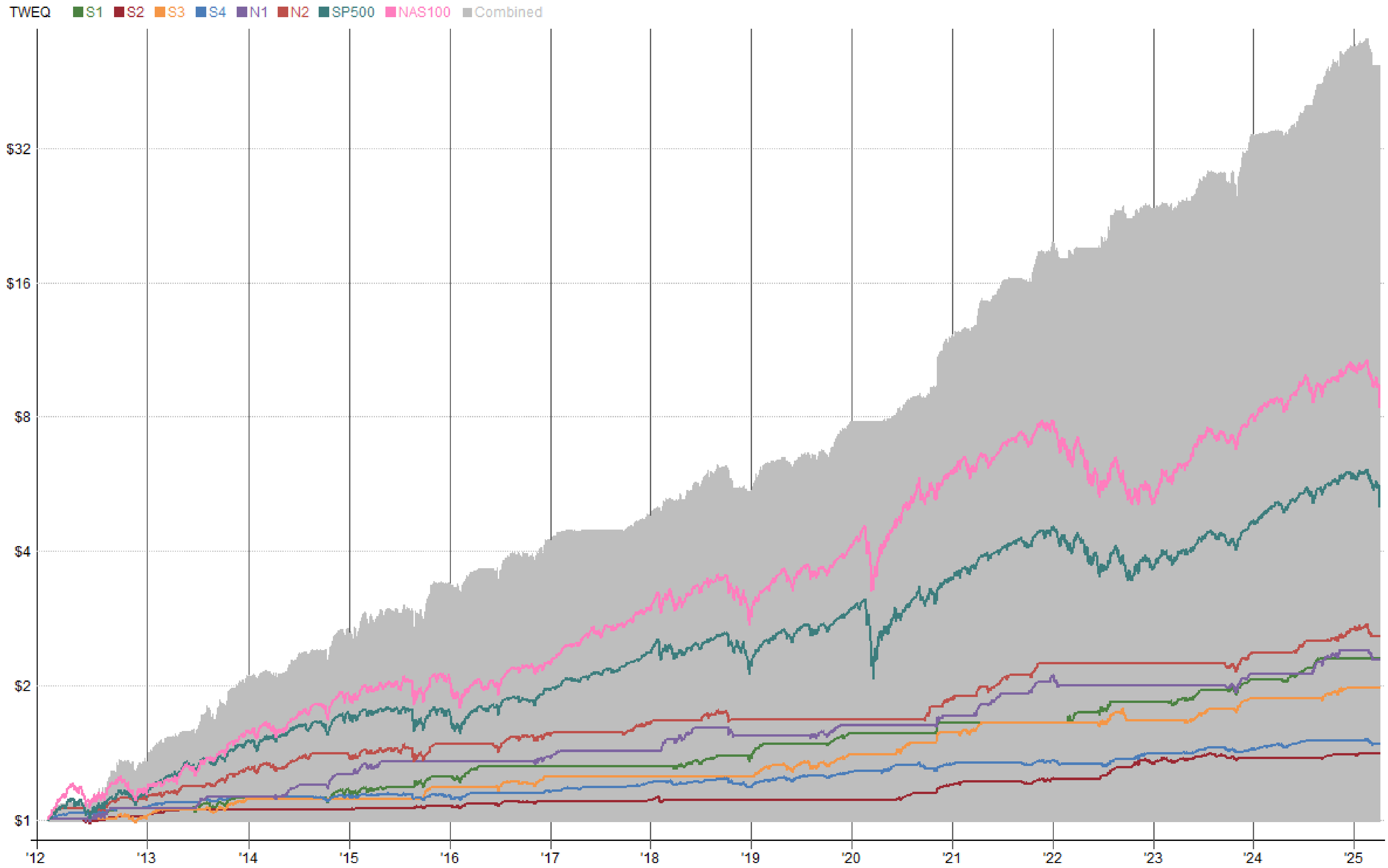
YEAR	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	TOTAL	MaxDD
2012	5.1%	3.0%	0.6%	0.0%	-2.8%	7.8%	2.2%	9.0%	5.6%	-1.5%	0.8%	0.8%	**34.7%**	-7.5%
2013	7.8%	1.9%	3.5%	2.1%	0.8%	0.2%	9.9%	-4.6%	7.9%	9.2%	4.6%	3.0%	**56.2%**	-8.2%
2014	-1.4%	3.5%	-1.7%	0.4%	5.3%	4.0%	1.2%	2.2%	-0.5%	7.2%	3.8%	-1.5%	**24.3%**	-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%	2.2%	26.9%	5.4%	**56.9%**	-3.7%
2021	-1.6%	3.1%	5.4%	11.4%	2.2%	7.5%	2.2%	0.0%	-2.7%	13.8%	2.2%	5.2%	**59.2%**	-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%	0.0%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	**-9.1%**	-13.5%
AVG	**1.8%**	**2.5%**	**0.6%**	**1.6%**	**1.0%**	**3.7%**	**4.9%**	**2.0%**	**0.7%**	**3.3%**	**7.1%**	**2.2%**	**33.6%**	**-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	0.30	0.47	0.45	0.70
S2	0.39	1.00	0.36	0.40	0.18	0.31	0.50	0.48	0.59
S3	0.30	0.36	1.00	0.29	0.24	0.29	0.42	0.41	0.61
S4	0.49	0.40	0.29	1.00	0.33	0.35	0.59	0.57	0.66
N1	0.33	0.18	0.24	0.33	1.00	0.40	0.33	0.38	0.67
N2	0.30	0.31	0.29	0.35	0.40	1.00	0.41	0.47	0.73
SP500	0.47	0.50	0.42	0.59	0.33	0.41	1.00	0.93	0.65
NAS100	0.45	0.48	0.41	0.57	0.38	0.47	0.93	1.00	0.67
Combined	0.70	0.59	0.61	0.66	0.67	0.73	0.65	0.67	1.00

DRAWDOWNS	S1	S2	S3	S4	N1	N2	SP500	NAS100	Combined
S1	1.00	-0.01	0.20	0.27	0.14	-0.08	0.29	0.29	0.45
S2	-0.01	1.00	0.07	0.08	0.18	0.36	0.17	0.08	0.14
S3	0.20	0.07	1.00	-0.10	0.56	-0.10	0.56	0.66	0.15
S4	0.27	0.08	-0.10	1.00	0.33	0.24	0.37	0.34	0.63
N1	0.14	0.18	0.56	0.33	1.00	0.15	0.63	0.72	0.43
N2	-0.08	0.36	-0.10	0.24	0.15	1.00	0.13	0.00	0.39
SP500	0.29	0.17	0.56	0.37	0.63	0.13	1.00	0.93	0.40
NAS100	0.29	0.08	0.66	0.34	0.72	0.00	0.93	1.00	0.38
Combined	0.45	0.14	0.15	0.63	0.43	0.39	0.40	0.38	1.00

Daily Stats Graphs


TWEQ
S1
S2
S3
S4
N1
N2
SP500
NAS100
Combined
$32
$16
$8
$4
$2
$1
'12
'13
'14
'15
'16
'17
'18
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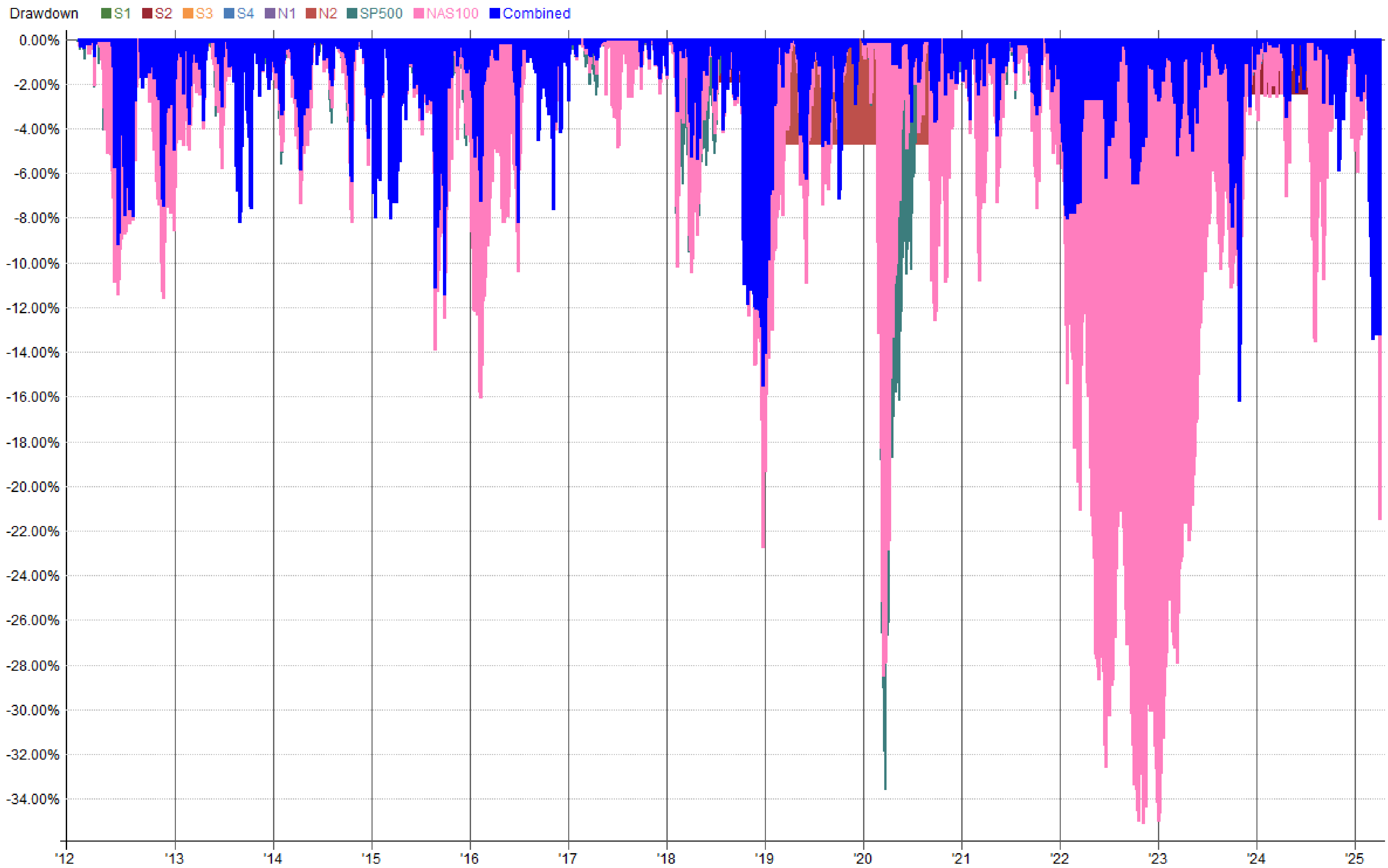
Drawdown
S1
S2
S3
S4
N1
N2
SP500
NAS100
Combined
0.00%
-2.00%
-4.00%
-6.00%
-8.00%
-10.00%
-12.00%
-14.00%
-16.00%
-18.00%
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-26.00%
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-30.00%
-32.00%
-34.00%
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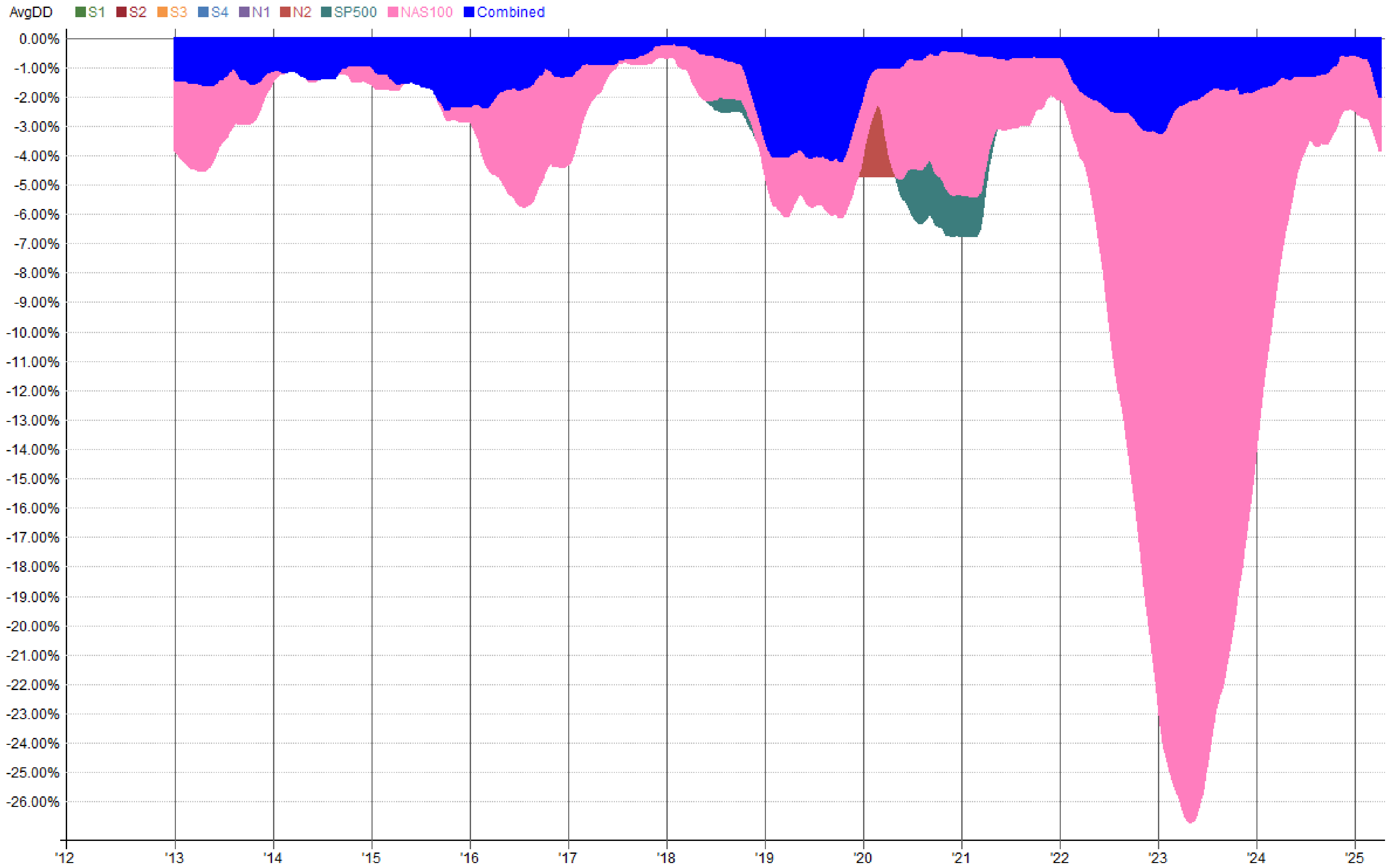
AvgDD
S1
S2
S3
S4
N1
N2
SP500
NAS100
Combined
0.00%
-1.00%
-2.00%
-3.00%
-4.00%
-5.00%
-6.00%
-7.00%
-8.00%
-9.00%
-10.00%
-11.00%
-12.00%
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-18.00%
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-26.00%
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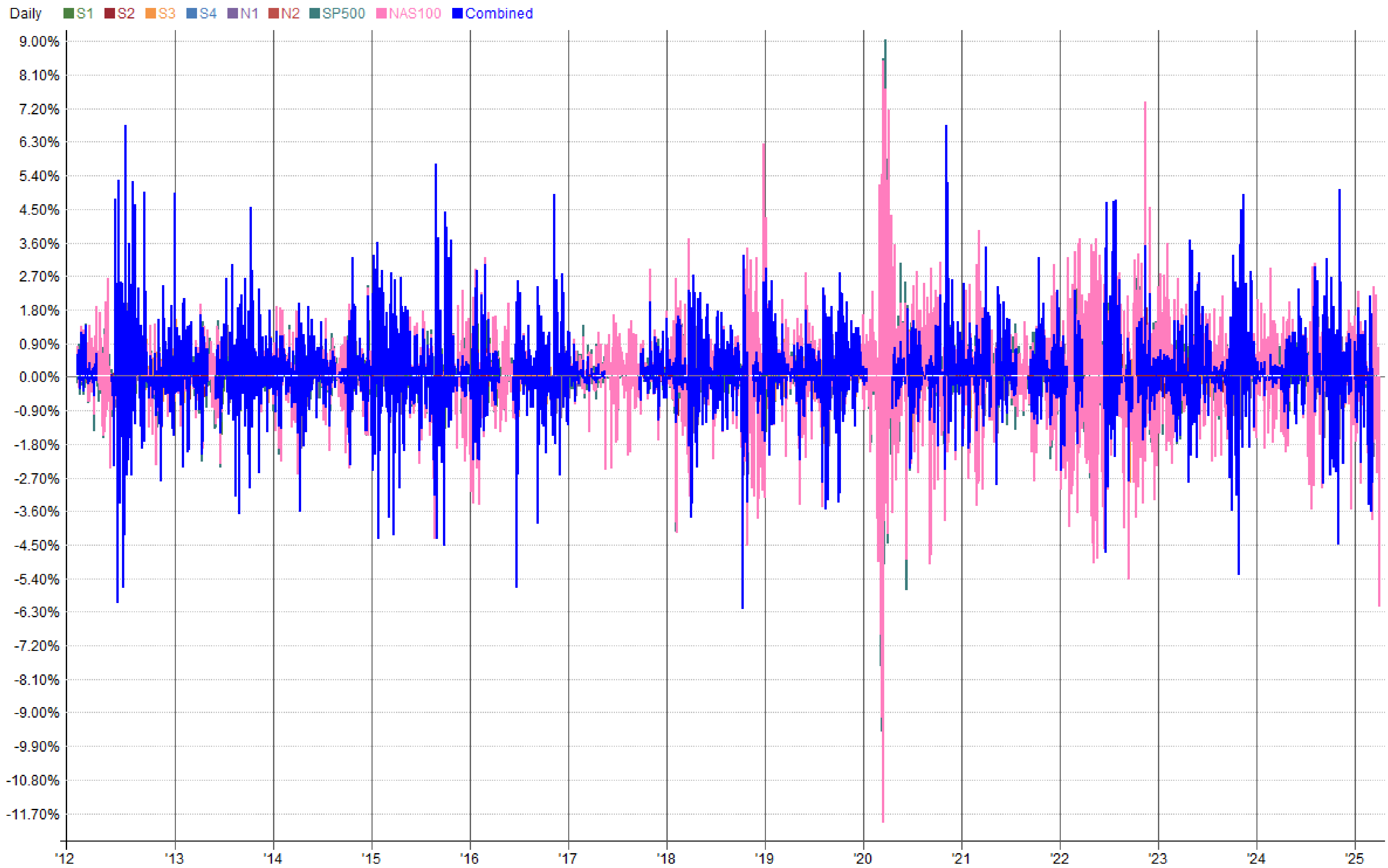
'25


Daily
S1
S2
S3
S4
N1
N2
SP500
NAS100
Combined
9.00%
8.10%
7.20%
6.30%
5.40%
4.50%
3.60%
2.70%
1.80%
0.90%
0.00%
-0.90%
-1.80%
-2.70%
-3.60%
-4.50%
-5.40%
-6.30%
-7.20%
-8.10%
-9.00%
-9.90%
-10.80%
-11.70%
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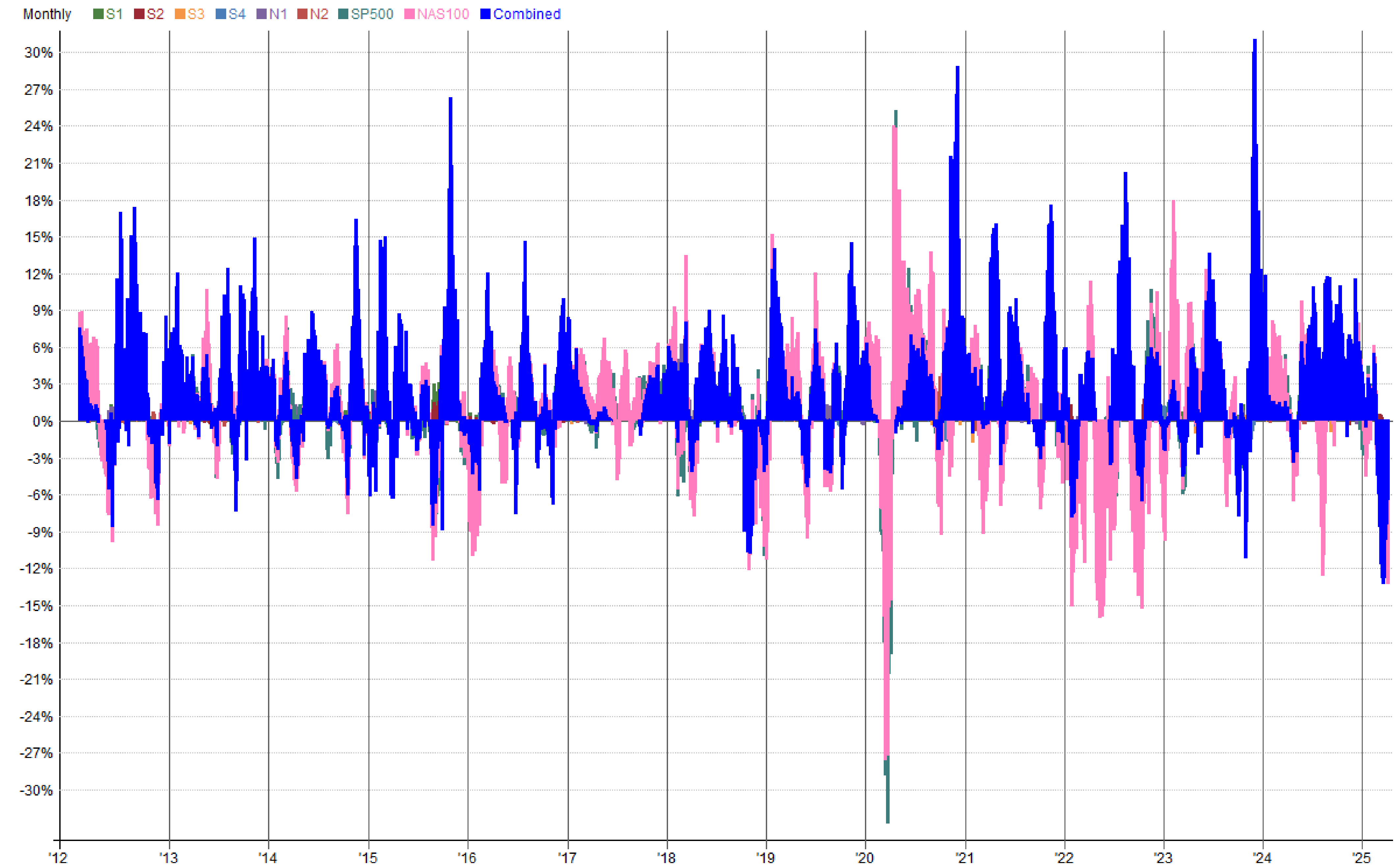
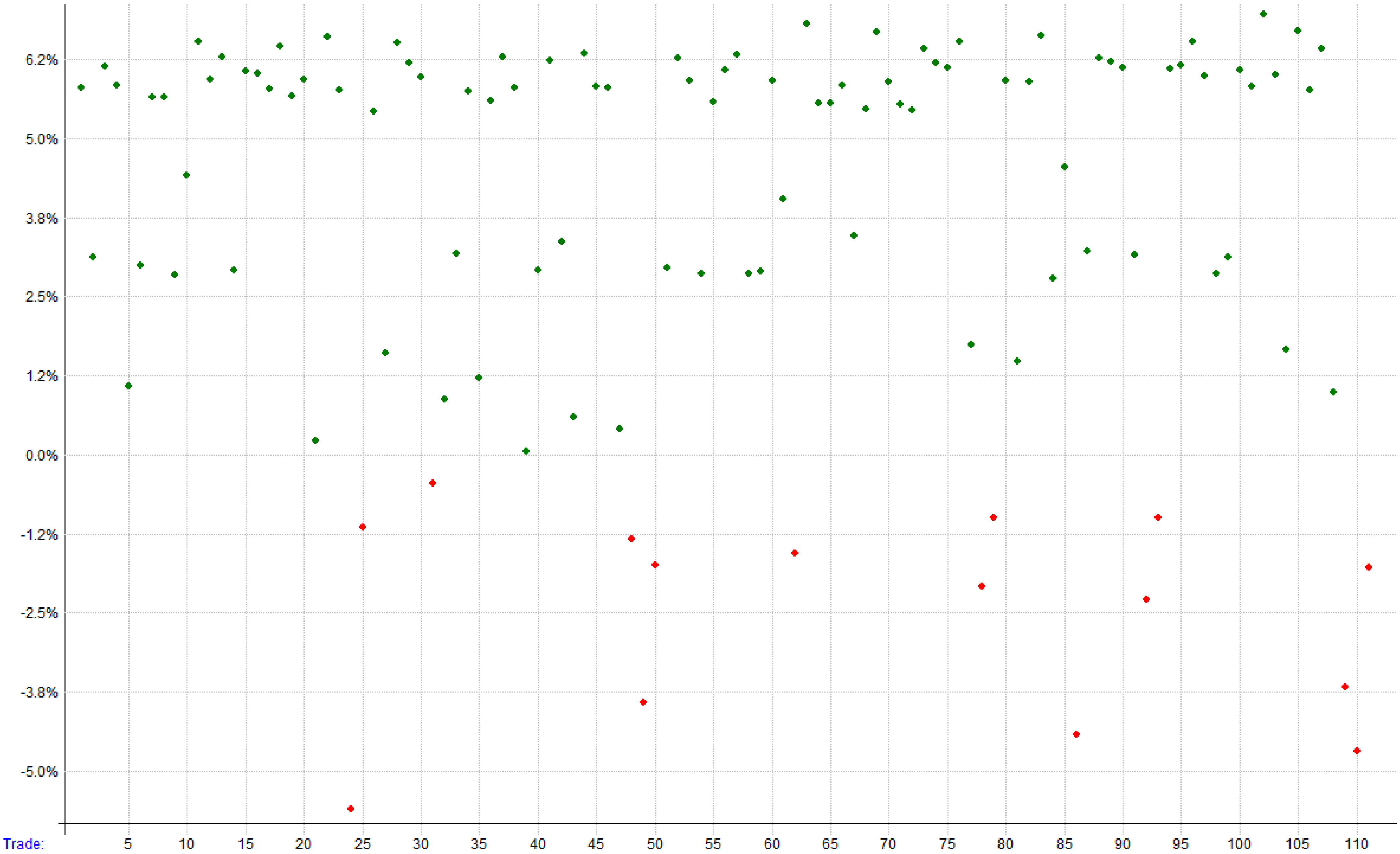
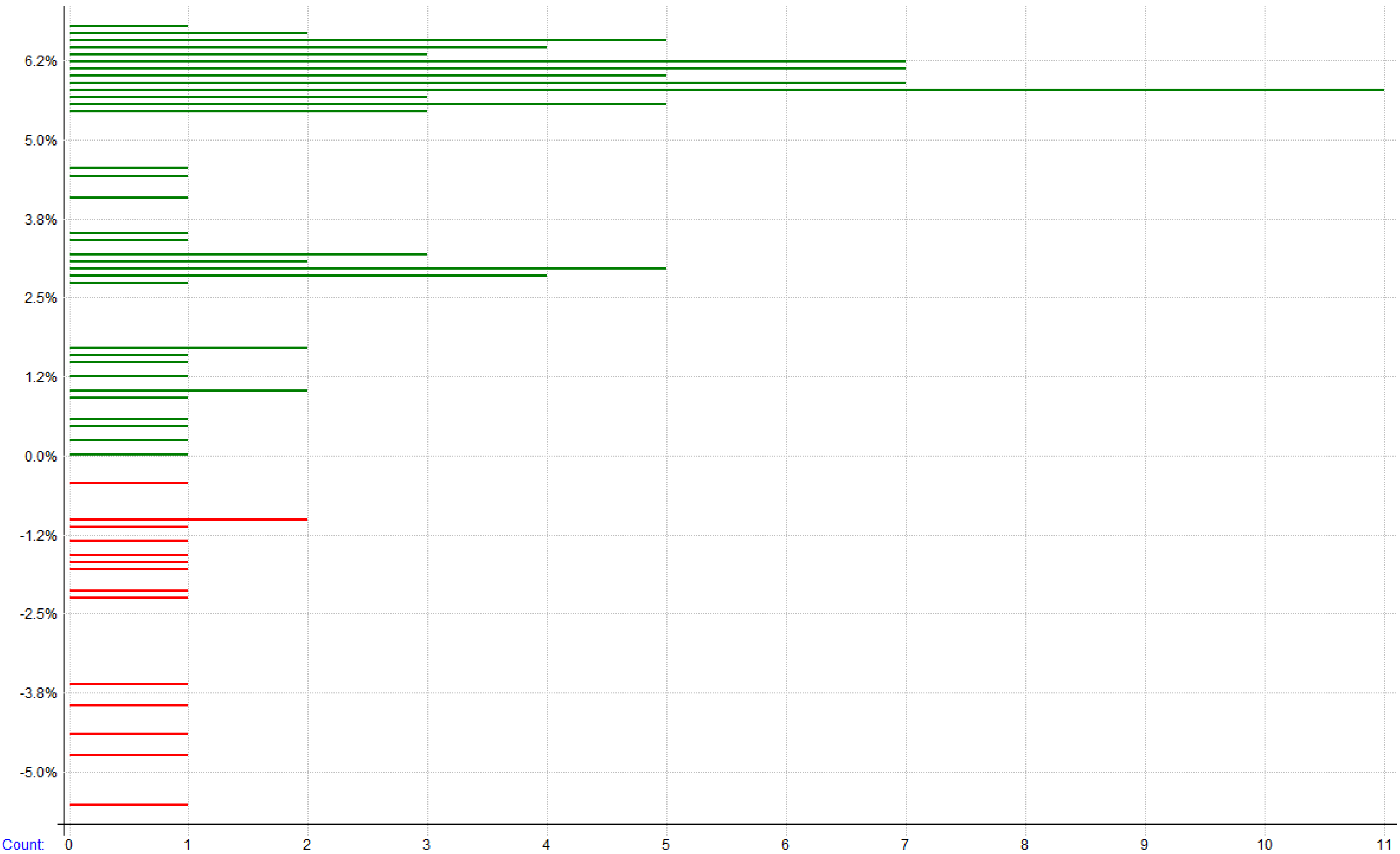

Monthly
S1
S2
S3
S4
N1
N2
SP500
NAS100
Combined
30%
27%
24%
21%
18%
15%
12%
9%
6%
3%
0%
-3%
-6%
-9%
-12%
-15%
-18%
-21%
-24%
-27%
-30%
'12
'13
'14
'15
'16
'17
'18
'19
'20
'21
'22
'23
'24
'25

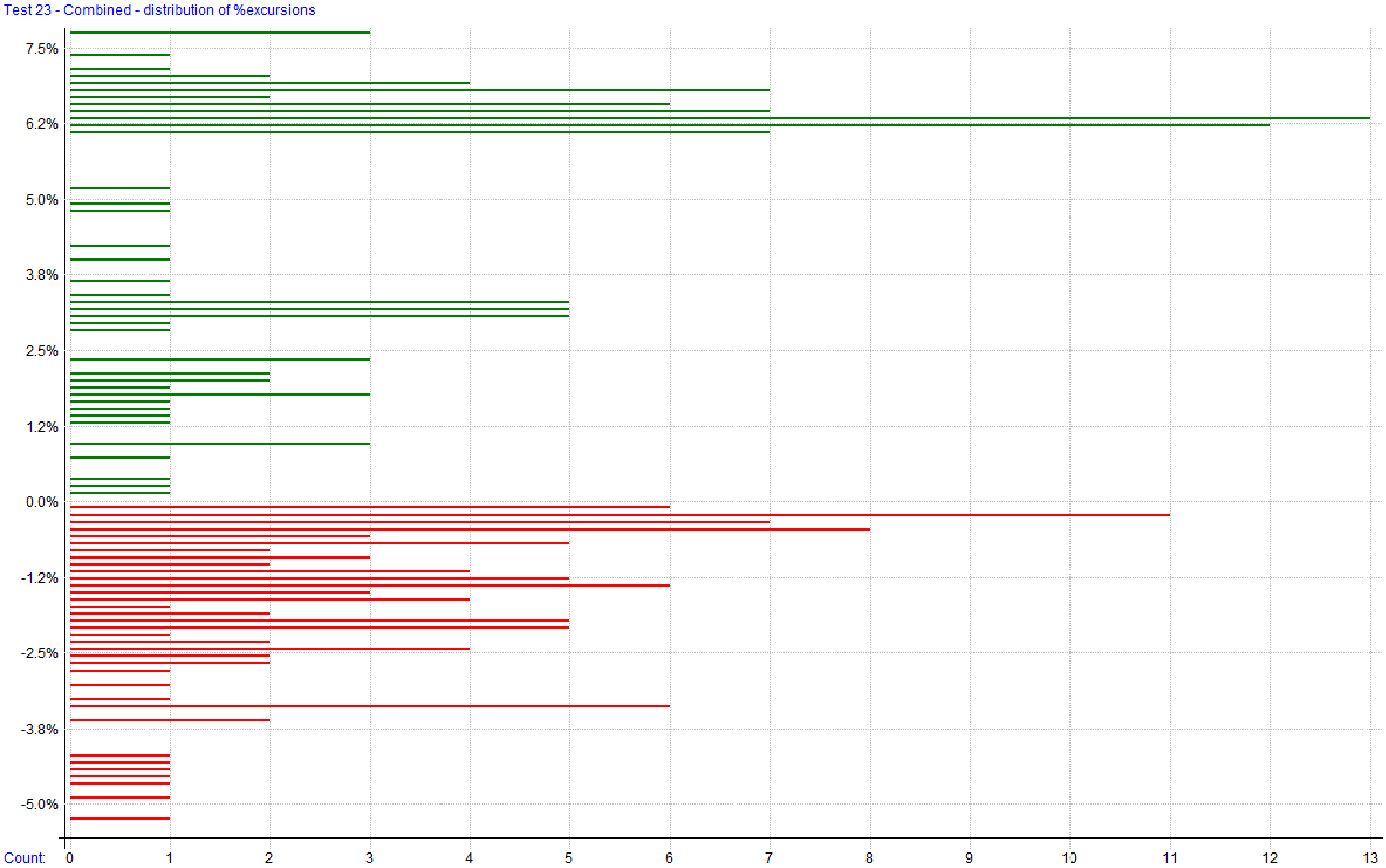
Trade Plots

Test 23 - Combined - individual %gains



Test 23 - Combined - distribution of %gains

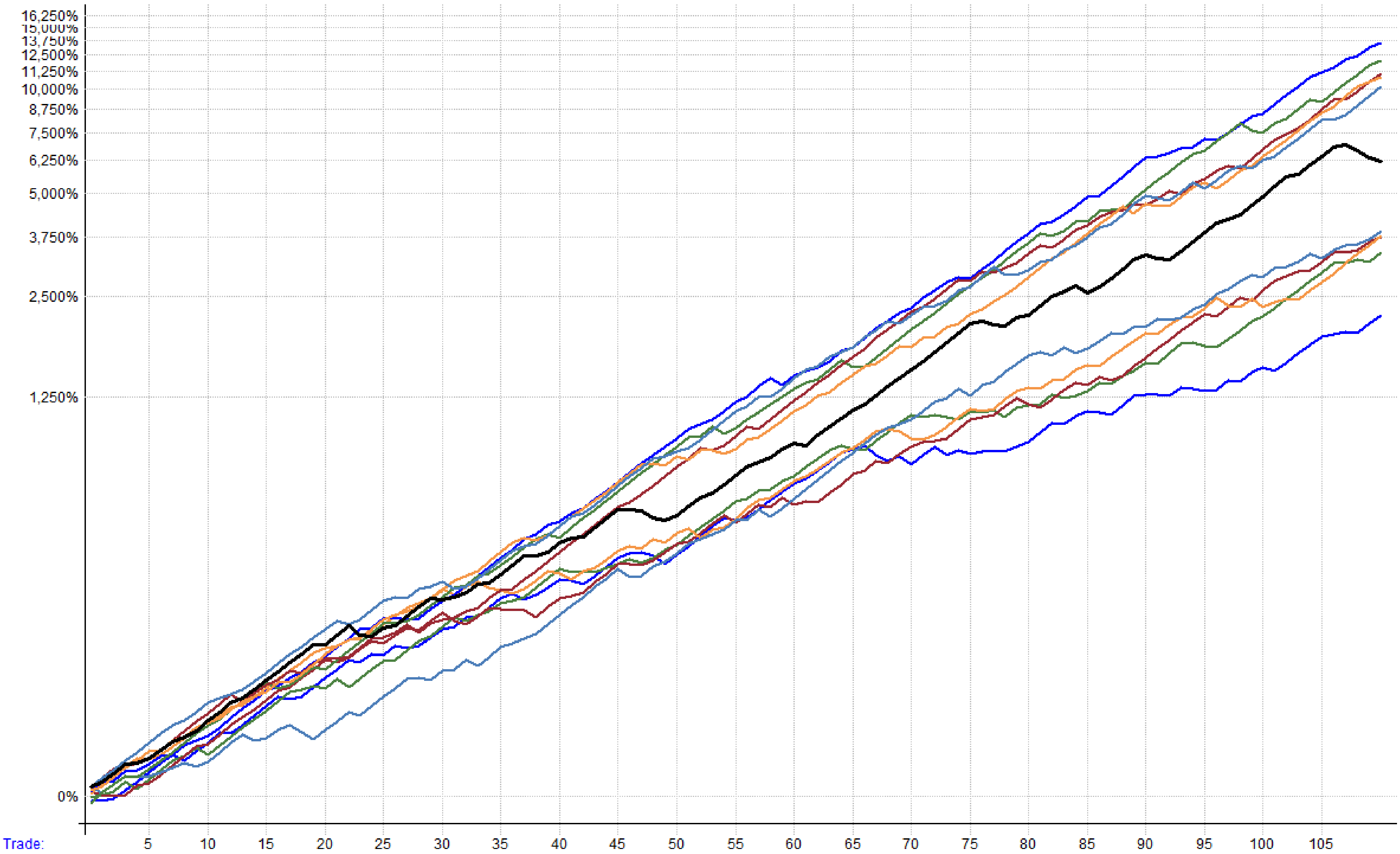




Monte Carlo Analysis

Percentile	**Net Profit**	**CAR**	**Max Drawdown**
1%	3,374.98%	30.76%	-11.62%
5%	3,922.50%	32.21%	-9.82%
10%	4,286.48%	33.08%	-7.91%
20%	4,948.84%	34.50%	-5.96%
50%	6,293.97%	36.93%	-4.69%
80%	7,873.10%	39.23%	-3.66%
90%	9,404.18%	41.09%	-2.28%
95%	10,769.23%	42.53%	-1.78%
99%	16,405.12%	47.10%	-1.34%
backtest	**4,793.29%**	**34.19%**	**-16.26%**

Test 23 - Combined - Monte Carlo %profit - 100 samples, showing best & worst 5



Test 23 - Combined - Monte Carlo %drawdown - 100 samples, showing worst 5