Report 17 | STOCK v5 - 21.9.24 | 1/4/99 - 9/20/24

Report List

Settings

Name	Value
Script	C:\RealTest\Scripts\TOKODE.com\STOCK v5 - 21.9.24.rts
Data File	c:\RealTest\Data\Stock.rtd
Bar Size	Daily
Use Available Bars	False
Account Size	$100,000

Summary Stats

	Momentum	SP500*	NAS100*
Periods	6,471	6,471	6,424
NetProfit	$17,488,730	$627,990	$1,011,052
Comp	True	True	True
CAGR	22.23%	8.04%	9.98%
MaxDD	-56.13%	-55.18%	-82.83%
Gap	-33.90%	-47.14%	-72.85%
MaxDB	1,420	1,656	3,748
AvgDD	-14.86%	-11.07%	-34.62%
AvgDB	262.19	357.26	1,120.07
DD	-21.36%	-0.17%	-4.08%
DB	65	1	51
MAR	0.40	0.15	0.12
GPR	0.58	0.66	0.63
Calmar	-0.07	0.42	0.27
UI	19.96	16.37	44.88
MAE	-79.79%	-66.34%	-154.00%
MFE	88.11%	29.89%	59.51%
Trades	311	104	83
PctWins	53.05%	72.12%	74.70%
AvgWin	31.17%	6.13%	7.95%
AvgLoss	10.71%	7.53%	9.61%
PayoffRatio	2.91	0.81	0.83
WinLen	77.95	61.93	64.71
LossLen	34.50	62.93	114.81
Expectancy	11.51%	2.32%	3.51%
ProfitFactor	2.28	2.41	2.76
Sharpe	0.81	0.50	0.48
Sortino	1.29	0.79	0.78
AvgExp	63.25%	99.94%	99.87%
MaxExp	100.78%	100.00%	100.00%

** benchmark strategies are not included in combined stats*

Combined Monthly Percent Gains

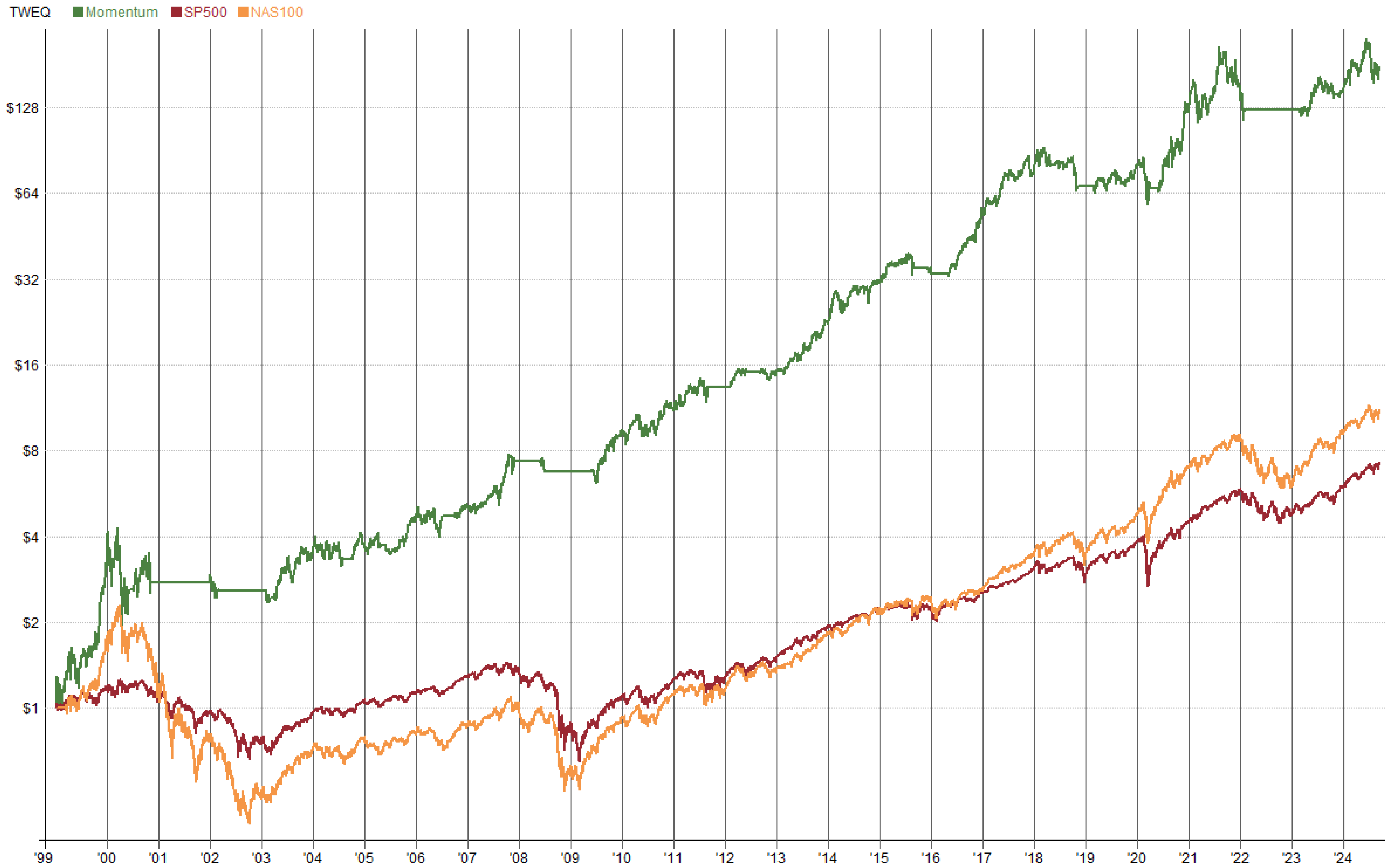
YEAR	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	TOTAL	MaxDD
1999	19.3%	-2.5%	18.2%	9.9%	-12.4%	15.9%	1.2%	6.0%	0.3%	6.5%	42.6%	63.7%	**310.9%**	-28.4%
2000	-28.5%	29.9%	-20.8%	-5.0%	-11.6%	2.9%	0.2%	24.7%	-0.2%	-13.0%	-2.8%	0.0%	**-33.0%**	-56.1%
2001	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	**0.0%**	-0.0%
2002	-0.8%	-5.5%	-0.3%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	**-6.6%**	-16.8%
2003	0.0%	-6.4%	0.8%	14.1%	12.0%	-2.5%	-3.3%	9.6%	-0.3%	10.9%	-0.3%	-1.1%	**35.8%**	-19.2%
2004	4.4%	1.9%	-3.9%	-6.9%	12.8%	2.1%	-11.3%	-2.2%	0.0%	11.8%	10.1%	-7.5%	**8.3%**	-22.0%
2005	-4.4%	5.8%	3.8%	-6.1%	-0.4%	-6.3%	4.5%	1.5%	7.9%	6.2%	7.6%	0.7%	**21.1%**	-15.9%
2006	5.1%	-4.5%	6.9%	-0.7%	-11.6%	9.9%	-0.3%	0.0%	0.0%	0.9%	6.2%	-0.3%	**10.1%**	-21.5%
2007	-2.1%	1.3%	0.6%	2.7%	5.4%	1.5%	2.7%	6.4%	10.2%	15.8%	-3.3%	-1.6%	**45.6%**	-14.7%
2008	0.0%	0.0%	0.0%	0.0%	0.0%	-6.8%	-1.3%	0.0%	0.0%	0.0%	0.0%	0.0%	**-8.0%**	-10.3%
2009	0.0%	0.0%	0.0%	0.0%	0.0%	-3.7%	13.8%	2.5%	8.3%	-3.6%	11.4%	3.8%	**35.8%**	-10.3%
2010	-8.2%	13.3%	5.1%	4.5%	-9.6%	-5.0%	9.4%	-7.4%	19.1%	4.9%	-1.5%	-1.7%	**20.5%**	-17.1%
2011	4.6%	1.5%	9.1%	5.2%	-0.2%	0.7%	3.5%	-4.2%	-0.5%	0.0%	0.0%	0.0%	**20.8%**	-18.3%
2012	0.0%	6.4%	6.6%	1.0%	0.4%	-1.7%	0.0%	0.0%	0.1%	-4.5%	5.1%	-1.0%	**12.4%**	-9.6%
2013	2.5%	-1.6%	7.7%	1.0%	5.3%	0.3%	4.8%	2.4%	9.8%	-0.7%	8.1%	3.8%	**51.7%**	-7.0%
2014	14.5%	8.6%	-9.1%	0.6%	6.2%	8.6%	-4.5%	4.8%	0.3%	1.6%	2.6%	0.4%	**37.7%**	-17.5%
2015	3.3%	11.3%	0.4%	-3.0%	6.3%	-2.5%	4.3%	-5.2%	-3.4%	0.0%	0.0%	-1.2%	**9.7%**	-15.8%
2016	-2.7%	0.0%	0.0%	0.0%	8.5%	1.1%	9.5%	5.0%	6.5%	0.7%	10.7%	7.7%	**57.0%**	-5.7%
2017	9.4%	-0.7%	5.4%	0.8%	16.3%	-0.7%	1.4%	0.3%	2.3%	10.9%	-4.2%	-7.1%	**37.1%**	-15.4%
2018	21.0%	-0.7%	-4.7%	-4.4%	-0.7%	-1.8%	-1.0%	8.1%	1.2%	-20.9%	0.3%	0.0%	**-8.4%**	-29.2%
2019	0.0%	0.0%	3.7%	1.7%	-7.2%	6.8%	3.5%	-1.2%	-3.7%	1.1%	3.9%	8.5%	**17.3%**	-12.5%
2020	-1.3%	-9.4%	-3.5%	-3.3%	0.0%	8.2%	17.1%	17.3%	-5.1%	-7.0%	41.7%	1.1%	**56.7%**	-32.1%
2021	19.4%	-9.2%	-9.4%	14.2%	-4.0%	12.0%	18.0%	3.0%	-3.4%	-0.9%	3.8%	-16.9%	**21.3%**	-27.4%
2022	-18.0%	1.2%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	**-17.0%**	-24.2%
2023	0.0%	0.0%	2.8%	-2.4%	12.6%	6.2%	6.4%	-1.4%	-7.6%	-3.1%	-0.2%	3.9%	**16.9%**	-15.4%
2024	7.4%	10.1%	4.4%	-4.5%	10.4%	7.3%	-15.0%	1.6%	-0.5%	n/a	n/a	n/a	**19.9%**	-30.6%
AVG	**1.7%**	**1.9%**	**0.9%**	**0.8%**	**1.5%**	**2.0%**	**2.5%**	**2.8%**	**1.6%**	**0.7%**	**5.7%**	**2.2%**	**29.8%**	**-19.0%**

Strategy Correlations

RETURNS	Momentum	SP500	NAS100
Momentum	1.00	0.42	0.53
SP500	0.42	1.00	0.84
NAS100	0.53	0.84	1.00

DRAWDOWNS	Momentum	SP500	NAS100
Momentum	1.00	0.43	0.15
SP500	0.43	1.00	0.75
NAS100	0.15	0.75	1.00

Daily Stats Graphs


TWEQ
Momentum
SP500
NAS100
$128
$64
$32
$16
$8
$4
$2
$1
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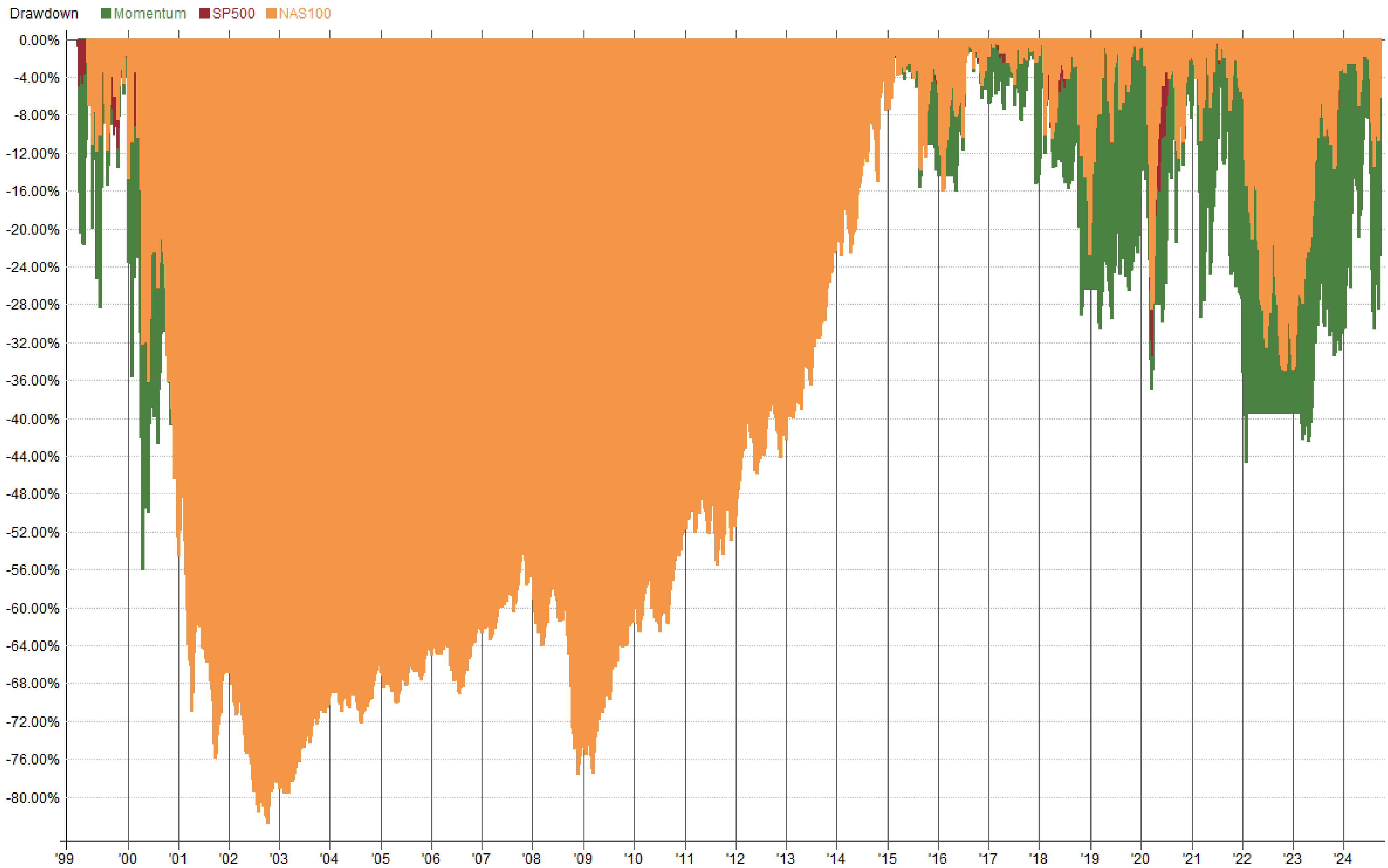
Drawdown
Momentum
SP500
NAS100
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-16.00%
-20.00%
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-28.00%
-32.00%
-36.00%
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-44.00%
-48.00%
-52.00%
-56.00%
-60.00%
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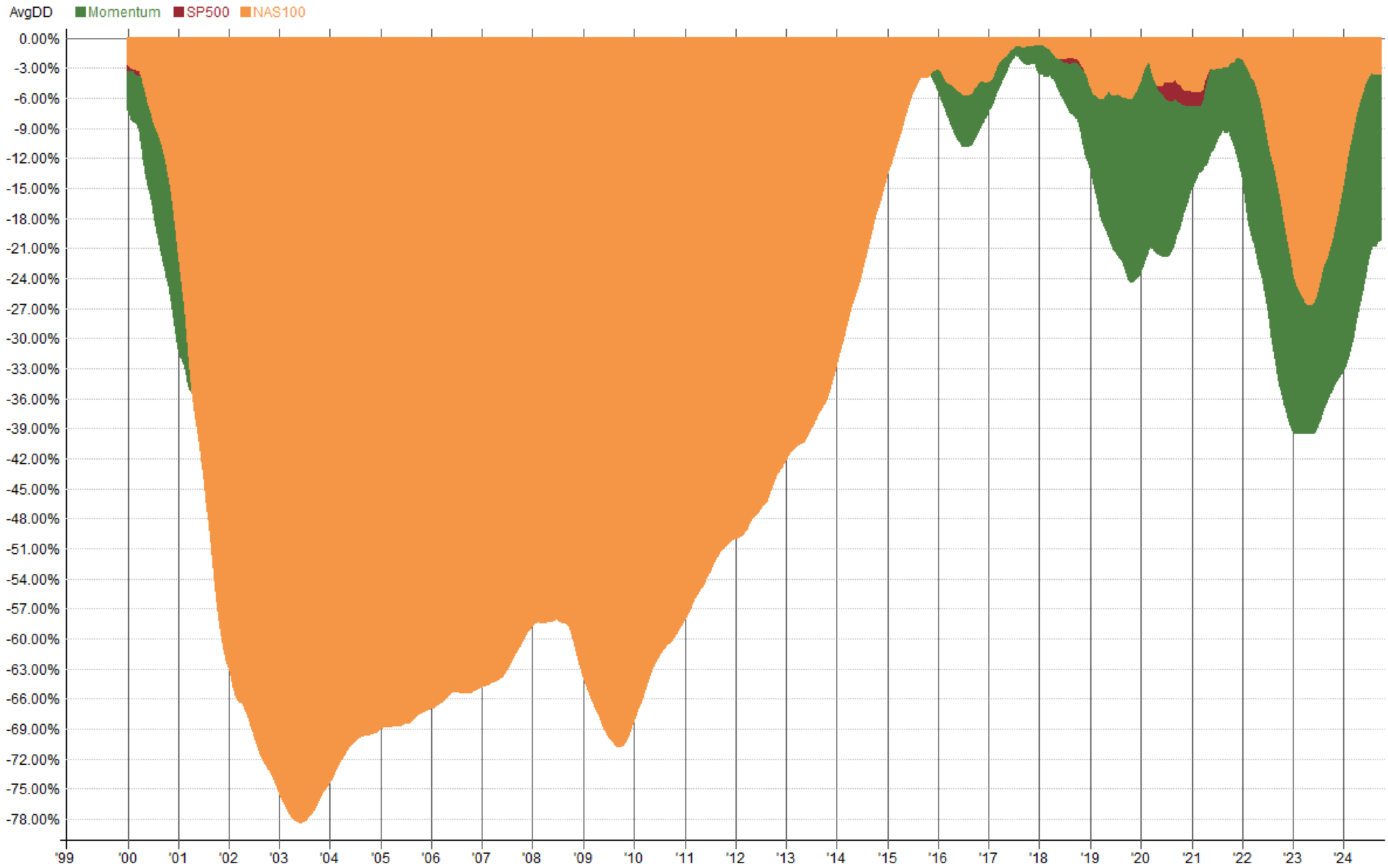
AvgDD
Momentum
SP500
NAS100
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-3.00%
-6.00%
-9.00%
-12.00%
-15.00%
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-21.00%
-24.00%
-27.00%
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-39.00%
-42.00%
-45.00%
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-69.00%
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-75.00%
-78.00%
'99 '00 '01 '02 '03 '04 '05 '06 '07 '08 '09 '10 '11 '12 '13 '14 '15 '16 '17 '18 '19 '20 '21 '22 '23 '24


Daily
Momentum
SP500
NAS100
20%
18%
16%
14%
12%
10%
8%
6%
4%
2%
0%
-2%
-4%
-6%
-8%
-10%
-12%
-14%
-16%
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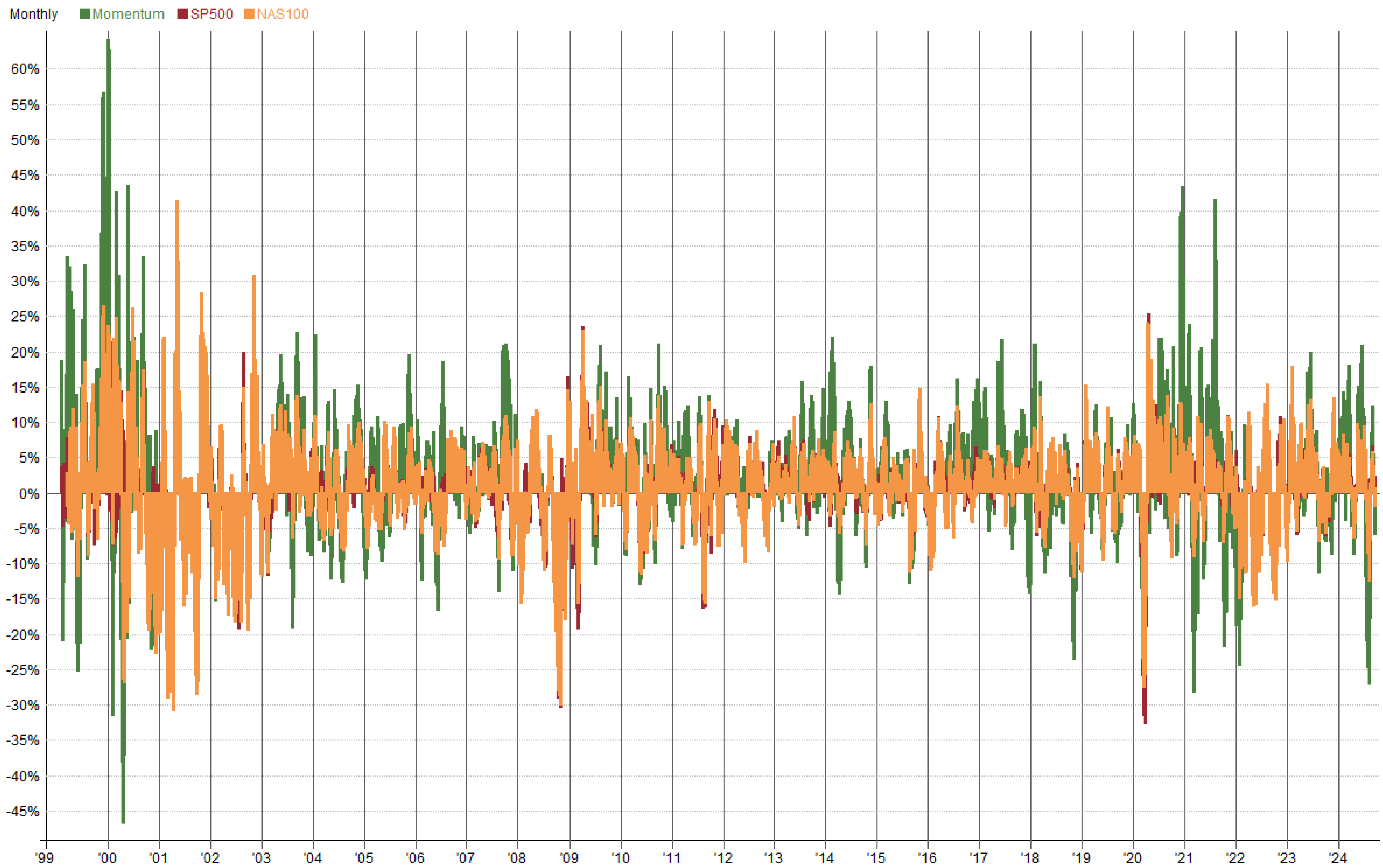
Monthly
Momentum
SP500
NAS100
60%
55%
50%
45%
40%
35%
30%
25%
20%
15%
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0%
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-15%
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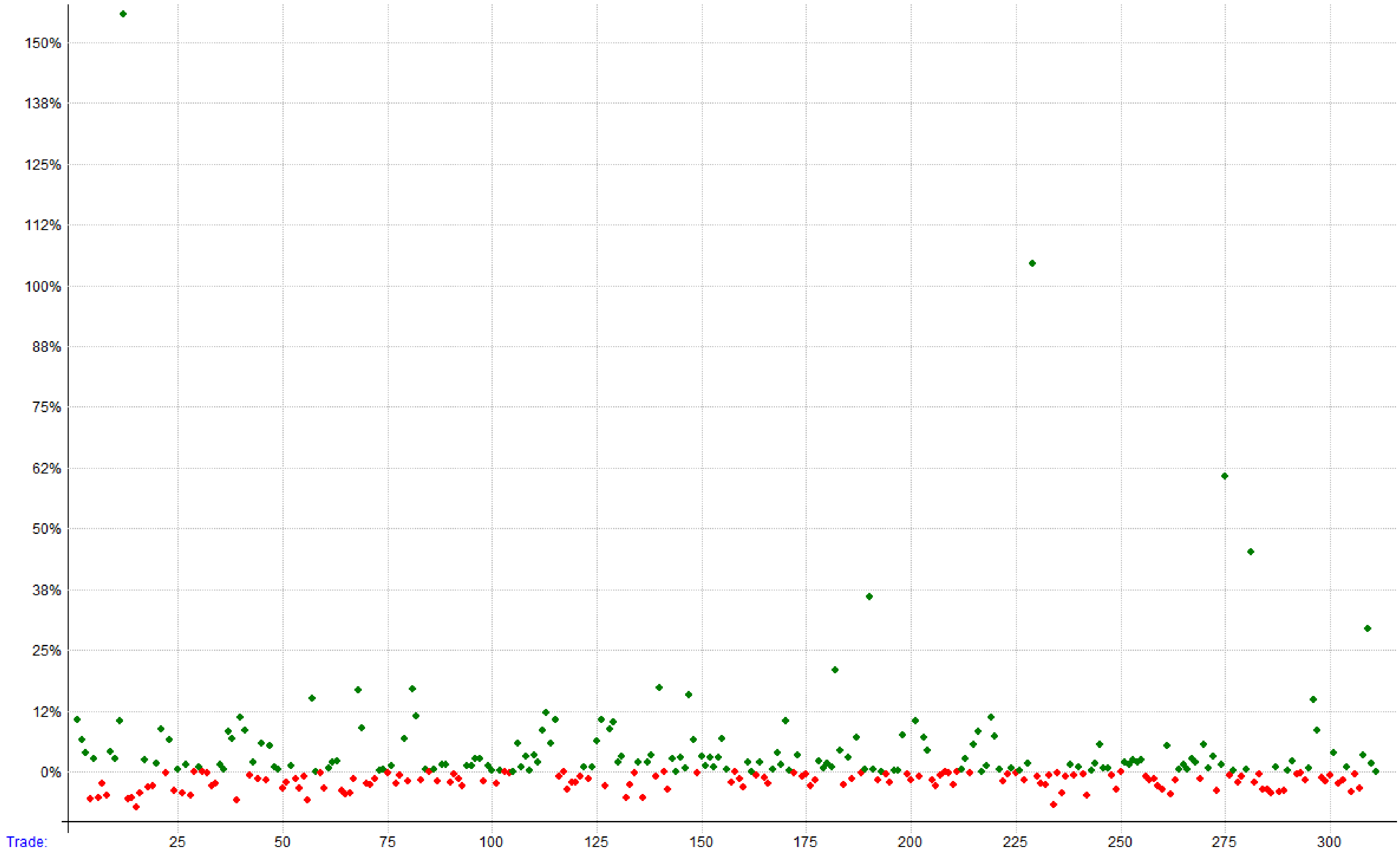
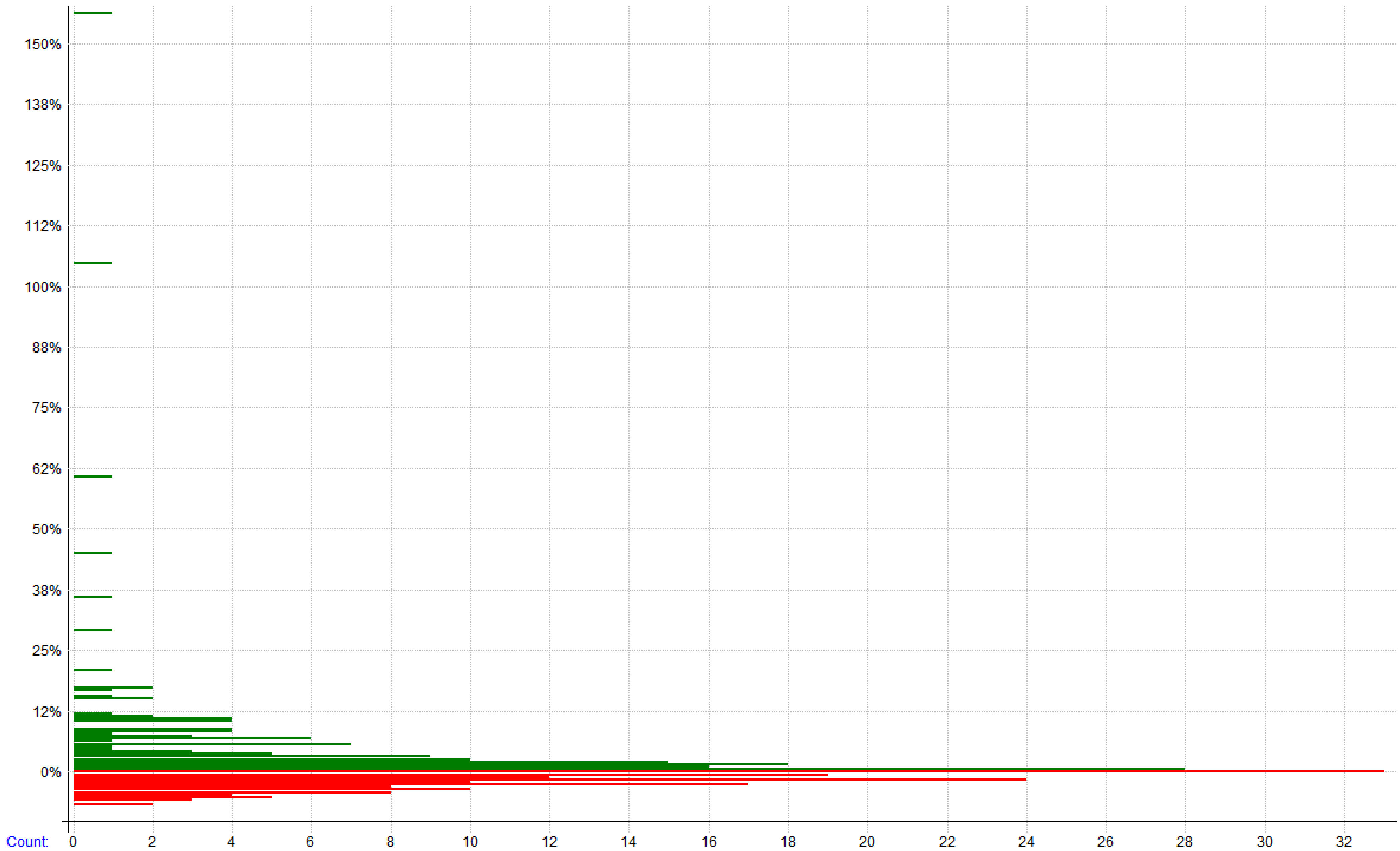
Trade Plots

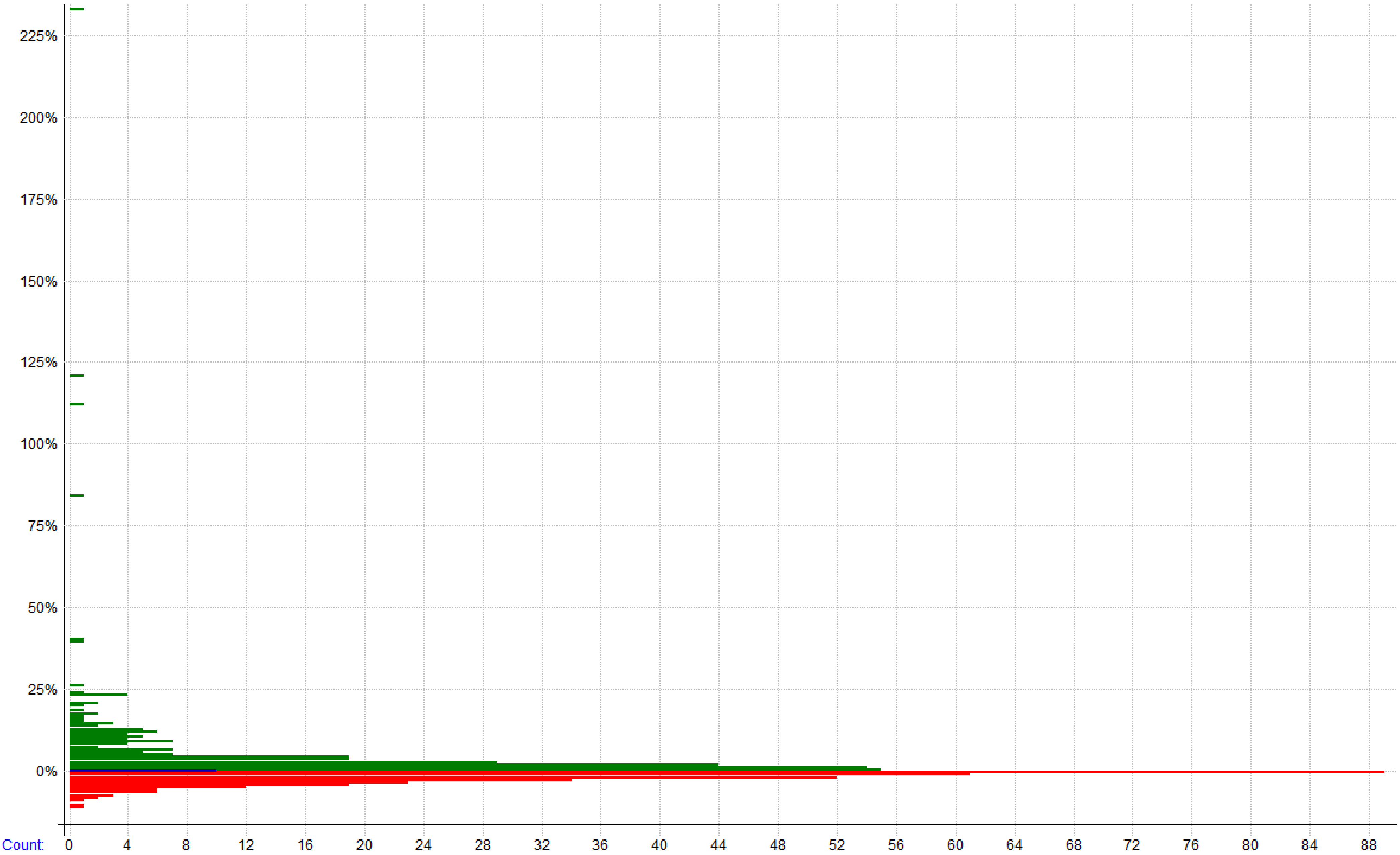
Test 17 - Momentum - individual %gains



Test 17 - Momentum - distribution of %gains



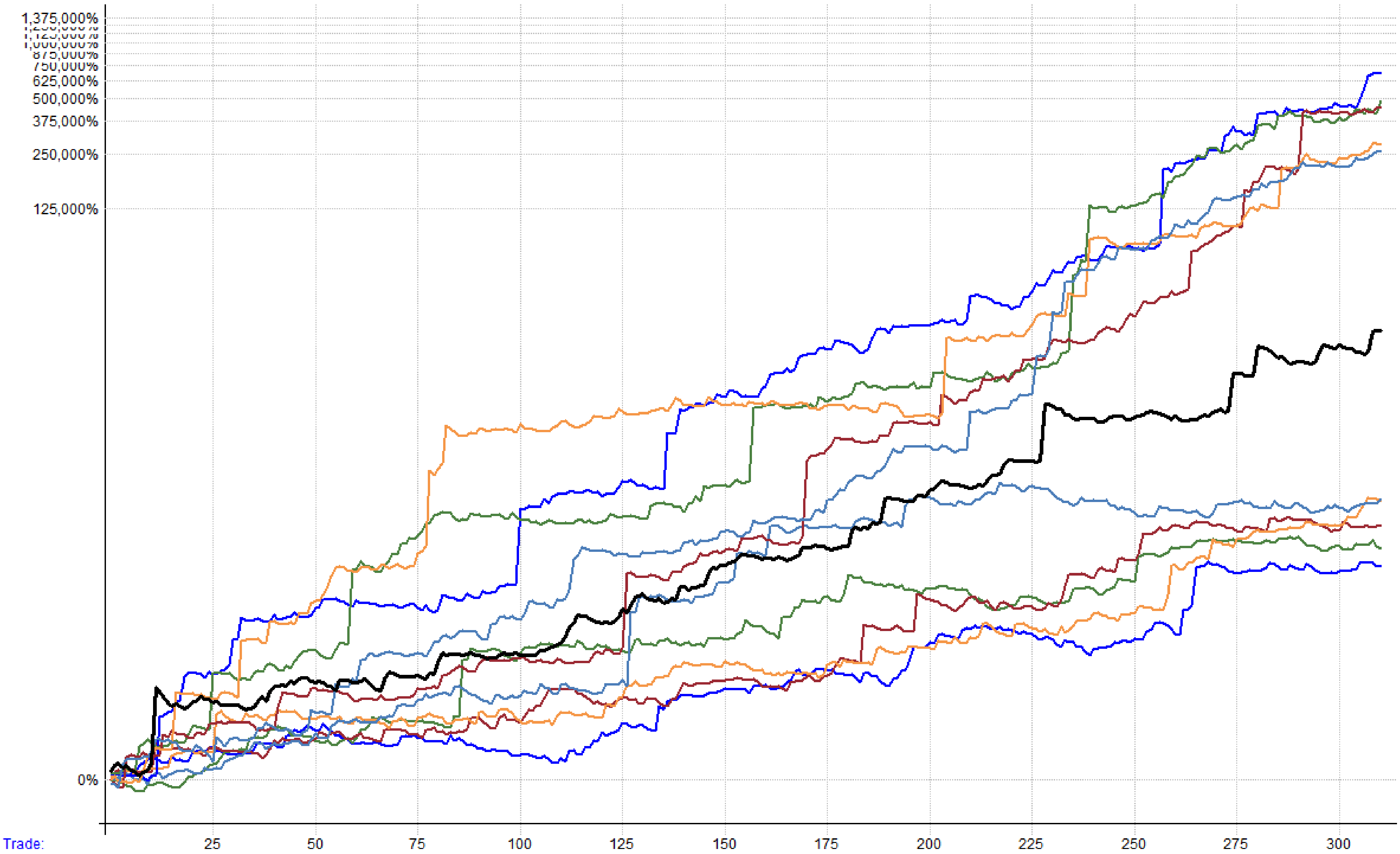
Test 17 - Momentum - distribution of %excursions



Monte Carlo Analysis

Percentile	Net Profit	CAR	Max Drawdown
1%	1,687.22%	11.88%	-39.48%
5%	3,249.68%	14.65%	-33.41%
10%	5,011.94%	16.56%	-25.77%
20%	8,318.01%	18.84%	-21.18%
50%	32,194.24%	25.23%	-14.72%
80%	98,826.07%	30.81%	-9.35%
90%	161,723.64%	33.34%	-6.82%
95%	278,742.38%	36.20%	-5.66%
99%	1,437,885.46%	45.18%	-4.31%
backtest	**17,488.73%**	**22.30%**	**-56.13%**

Test 17 - Momentum - Monte Carlo %profit - 100 samples, showing best & worst 5



Test 17 - Momentum - Monte Carlo %drawdown - 100 samples, showing worst 5