

Settings

Name	Value
Script	C:\RealTest\Scripts\TOKODE.com\COMMODITY v1 - 17.4.25.rts
Data File	c:\RealTest\Data\Commodity.rtd
Bar Size	Daily
Use Available Bars	False
Account Size	\$100,000

Summary Stats

	Metal	Energy	SP500*	NAS100*	Combined
Periods	3,334	3,283	3,342	3,342	3,334
NetProfit	\$3,569,075	\$3,719,688	\$423,362	\$781,708	\$7,288,763
Comp	True	True	True	True	True
CAGR	10.94%	25.14%	13.29%	17.81%	38.38%
MaxDD	-21.85%	-26.57%	-33.68%	-35.11%	-24.97%
Gap	-10.91%	-1.43%	-20.40%	-17.30%	13.40%
MaxDB	555	500	488	493	325
AvgDD	-5.40%	-4.52%	-3.75%	-5.39%	-5.33%
AvgDB	117.67	83.63	56.37	57.05	56.18
DD	-0.00%	-7.35%	-13.98%	-17.55%	-5.55%
DB	0	63	40	40	59
MAR	0.50	0.95	0.39	0.51	1.54
GPR	2.27	2.27	0.81	0.75	3.14
Calmar	3.47	2.13	0.31	0.28	2.35
UI	6.79	7.41	6.40	9.24	7.88
MAE	-14.91%	-16.77%	-38.68%	-29.49%	-17.65%
MFE	19.45%	15.35%	29.89%	27.91%	19.45%
Trades	31	58	54	56	89
PctWins	70.97%	74.14%	83.33%	78.57%	73.03%
AvgWin	13.87%	22.42%	6.12%	8.04%	19.53%
AvgLoss	6.13%	12.14%	9.68%	8.92%	9.88%
PayoffRatio	2.26	1.85	0.63	0.90	1.98
WinLen	29.36	22.44	62.82	61.07	24.78
LossLen	35.00	31.13	57.11	54.50	32.58
Expectancy	8.07%	13.48%	3.49%	4.41%	11.59%
ProfitFactor	7.36	3.74	2.47	2.39	4.79
Sharpe	0.76	1.30	0.83	0.90	1.47
Sortino	1.27	2.26	1.29	1.42	2.62
AvgExp	17.06%	16.46%	99.95%	99.97%	33.27%
MaxExp	68.33%	63.56%	101.70%	101.93%	127.97%

* 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	7.2%	-4.0%	4.2%	3.8%	0.0%	0.0%	-0.9%	7.8%	0.3%	0.0%	3.5%	4.1%	28.3%	-8.4%
2013	2.8%	-0.9%	-2.7%	3.0%	-0.7%	0.6%	4.0%	10.6%	-6.0%	-1.1%	0.0%	0.0%	9.0%	-14.9%
2014	-16.8%	13.1%	2.5%	-6.9%	-2.5%	2.1%	2.6%	-0.6%	-1.4%	0.0%	6.7%	14.6%	9.9%	-17.5%
2015	20.6%	1.2%	-15.7%	-0.8%	10.9%	2.2%	-4.7%	2.7%	0.3%	8.8%	-4.1%	-2.4%	15.9%	-24.4%
2016	-12.0%	20.1%	9.4%	16.0%	0.0%	1.4%	-5.5%	-9.8%	10.8%	0.7%	7.0%	-10.8%	23.2%	-18.2%
2017	24.4%	2.4%	-5.9%	2.9%	-1.6%	-4.2%	7.2%	-3.1%	5.7%	2.9%	6.5%	10.9%	55.2%	-12.1%
2018	2.6%	-5.7%	-1.0%	-0.0%	0.0%	0.0%	1.2%	-3.3%	1.2%	0.0%	0.0%	13.8%	7.9%	-11.9%
2019	4.5%	3.6%	-0.6%	0.0%	3.6%	10.2%	-2.2%	0.0%	2.1%	8.5%	5.3%	4.3%	46.2%	-7.9%

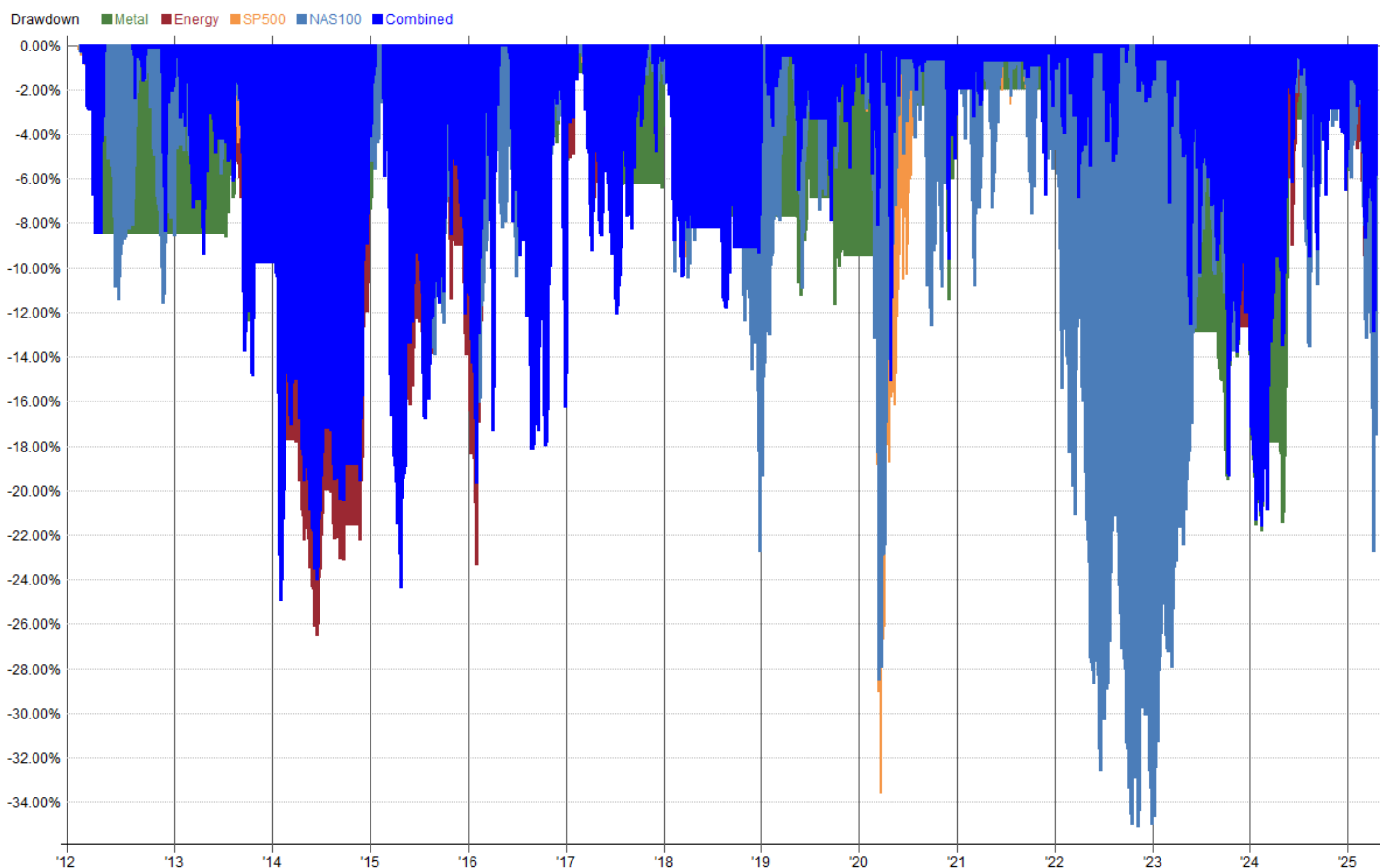
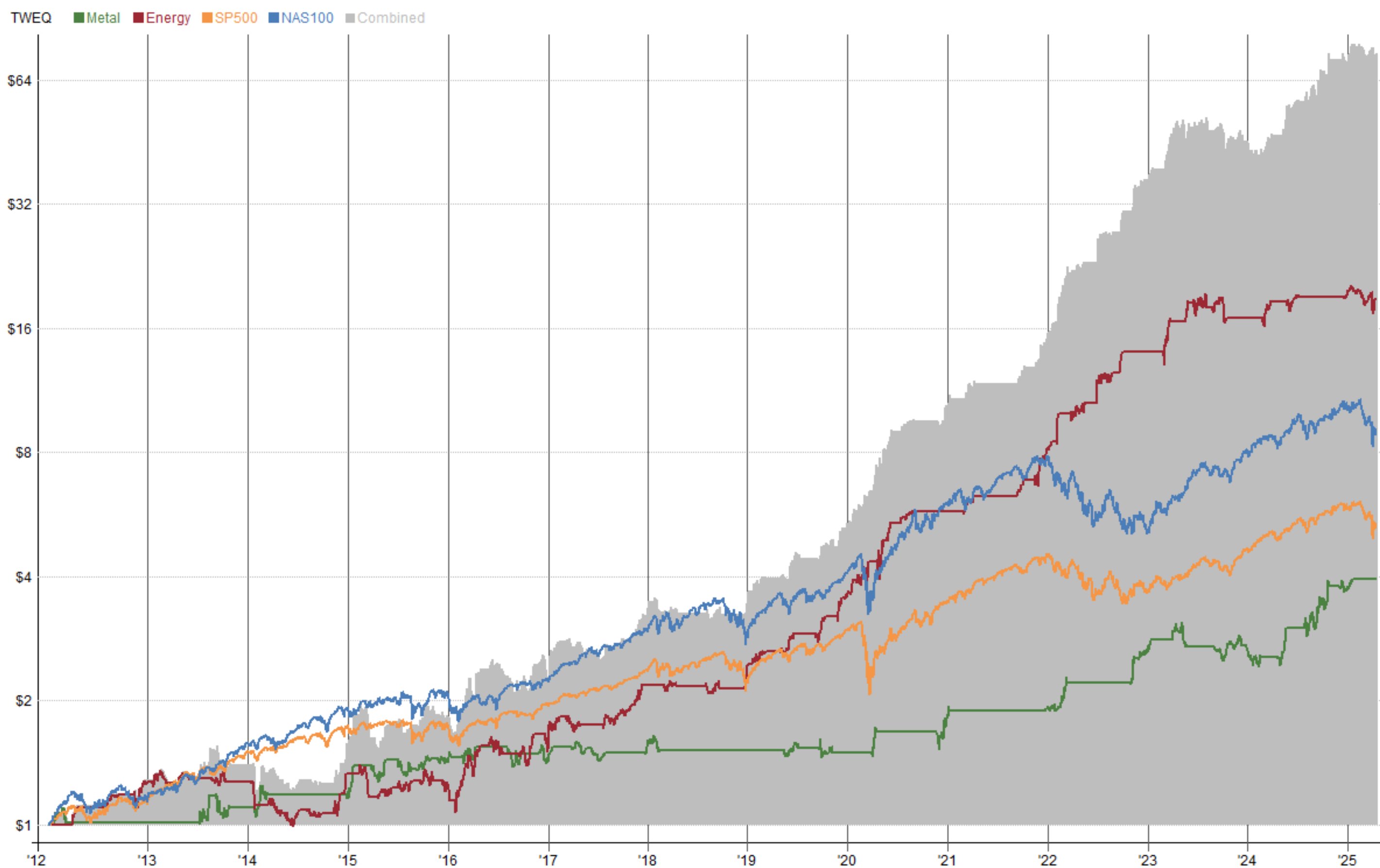
2020	7.8%	8.3%	2.4%	15.2%	14.5%	5.9%	2.3%	3.8%	0.1%	0.0%	-8.9%	19.9%	93.5%	-15.1%
2021	3.6%	0.0%	6.6%	2.5%	0.0%	0.0%	0.0%	0.0%	6.4%	2.4%	8.5%	12.5%	50.5%	-6.8%
2022	2.4%	25.5%	6.0%	3.8%	4.3%	13.8%	4.2%	-0.1%	12.1%	-1.0%	17.5%	3.1%	134.8%	-6.9%
2023	5.8%	0.0%	19.0%	5.0%	1.1%	-3.6%	4.3%	-4.8%	-0.4%	-1.8%	2.6%	-5.5%	21.5%	-19.4%
2024	-5.3%	1.0%	9.6%	-4.4%	21.7%	3.4%	6.3%	-1.3%	9.1%	11.0%	0.0%	0.5%	60.9%	-9.2%
2025	7.0%	-2.2%	1.3%	-3.2%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	2.7%	-12.9%
AVG	3.9%	4.4%	2.5%	2.6%	3.9%	2.5%	1.4%	0.1%	3.1%	2.3%	3.4%	5.0%	40.0%	-13.3%

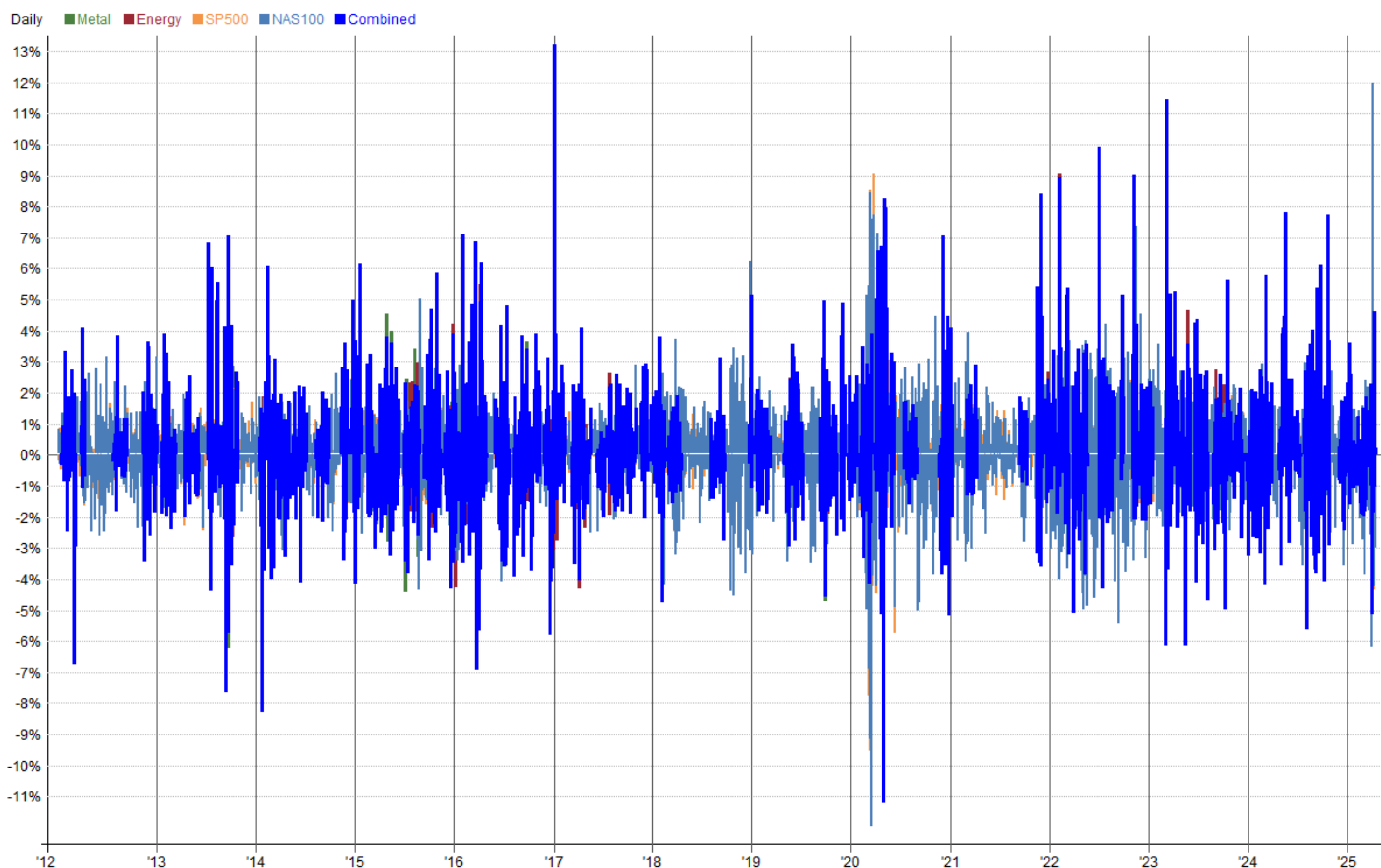
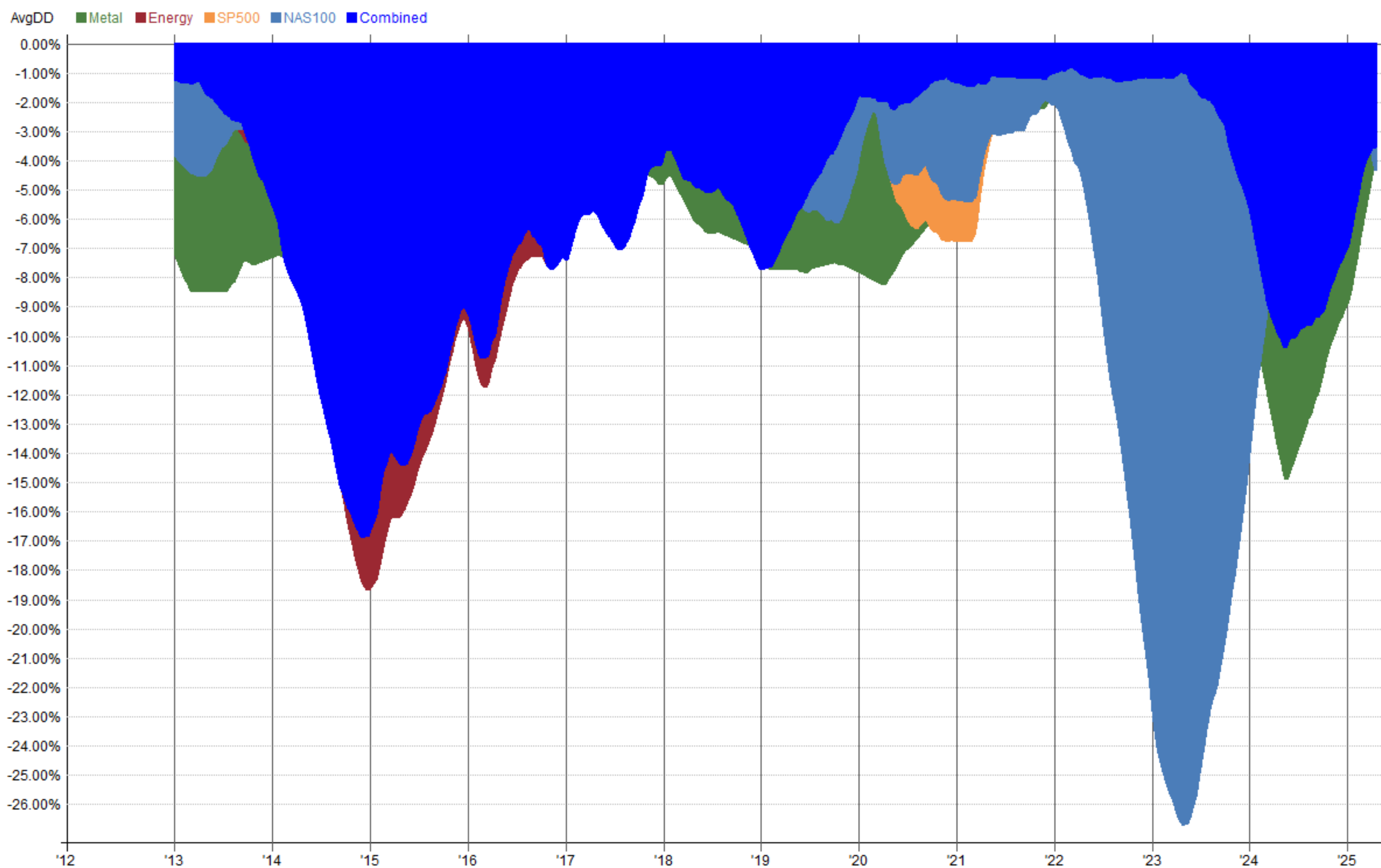
Strategy Correlations

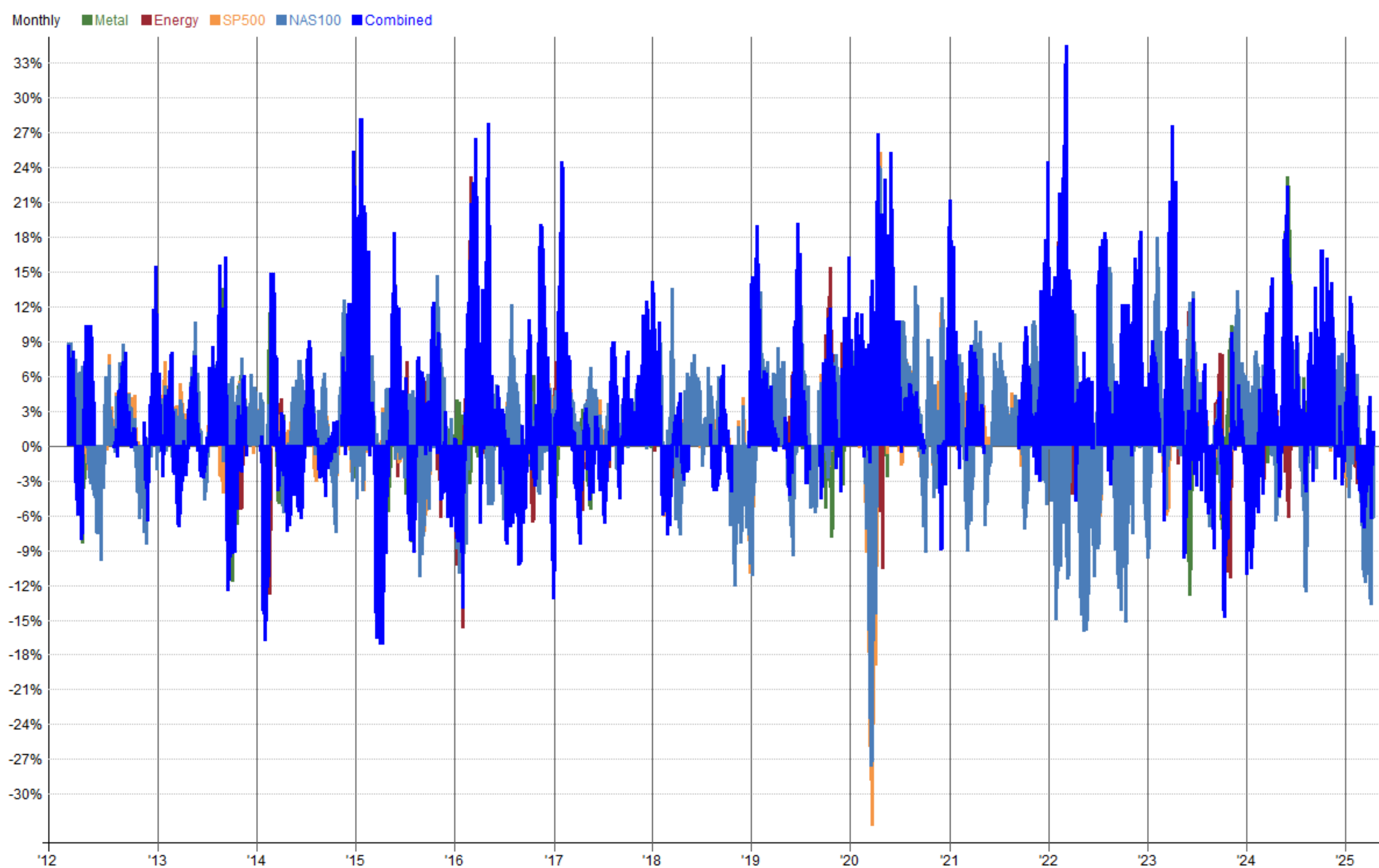
RETURNS		Metal	Energy	SP500	NAS100	Combined
	Metal	1.00	0.01	0.08	0.07	0.64
	Energy	0.01	1.00	0.04	0.04	0.78
	SP500	0.08	0.04	1.00	0.93	0.08
	NAS100	0.07	0.04	0.93	1.00	0.07
	Combined	0.64	0.78	0.08	0.07	1.00

DRAWDOWNS		Metal	Energy	SP500	NAS100	Combined
	Metal	1.00	0.11	-0.10	-0.16	0.34
	Energy	0.11	1.00	-0.18	-0.21	0.89
	SP500	-0.10	-0.18	1.00	0.93	-0.19
	NAS100	-0.16	-0.21	0.93	1.00	-0.23
	Combined	0.34	0.89	-0.19	-0.23	1.00

Daily Stats Graphs

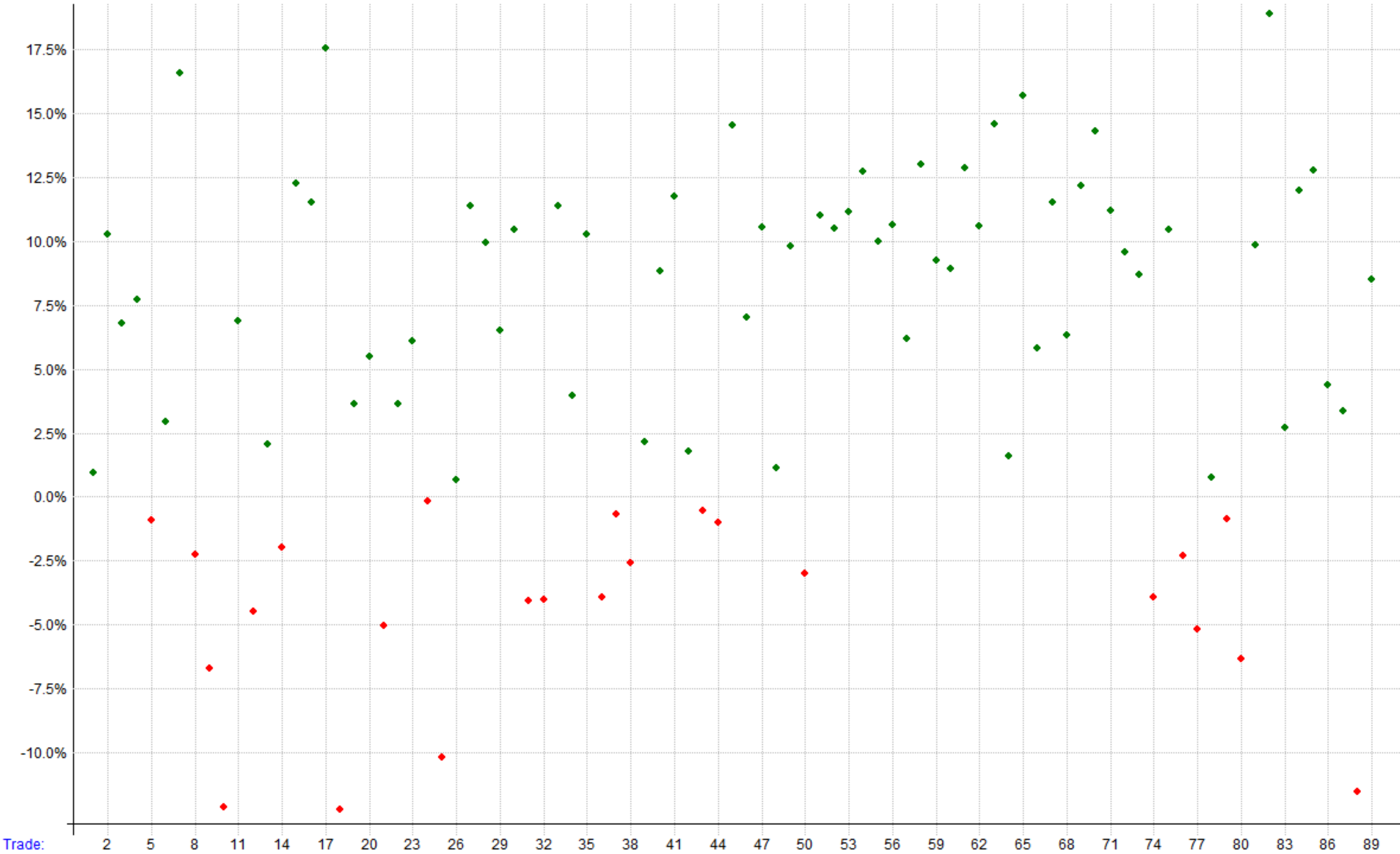






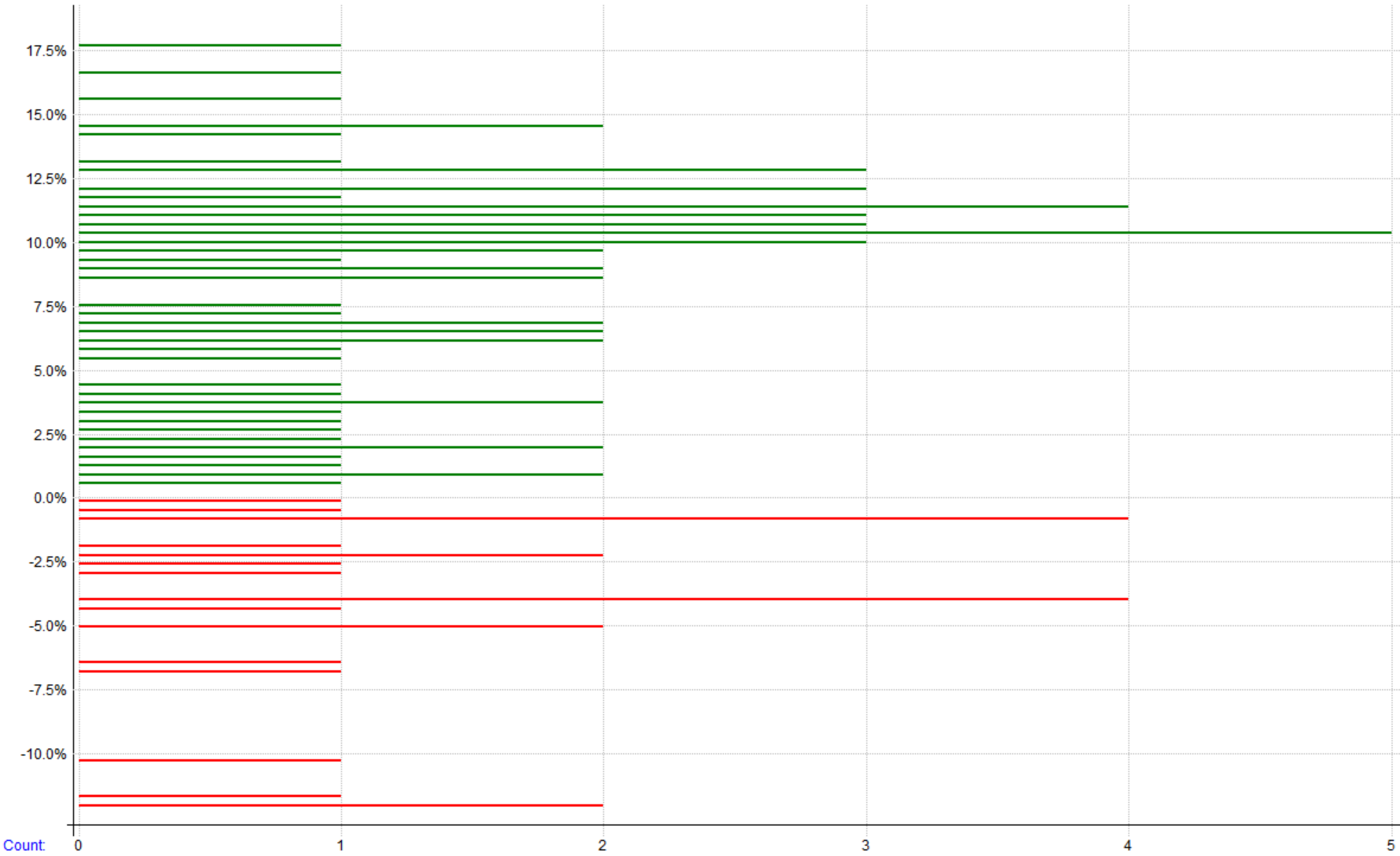
Trade Plots

Test 28 - Combined - individual %gains



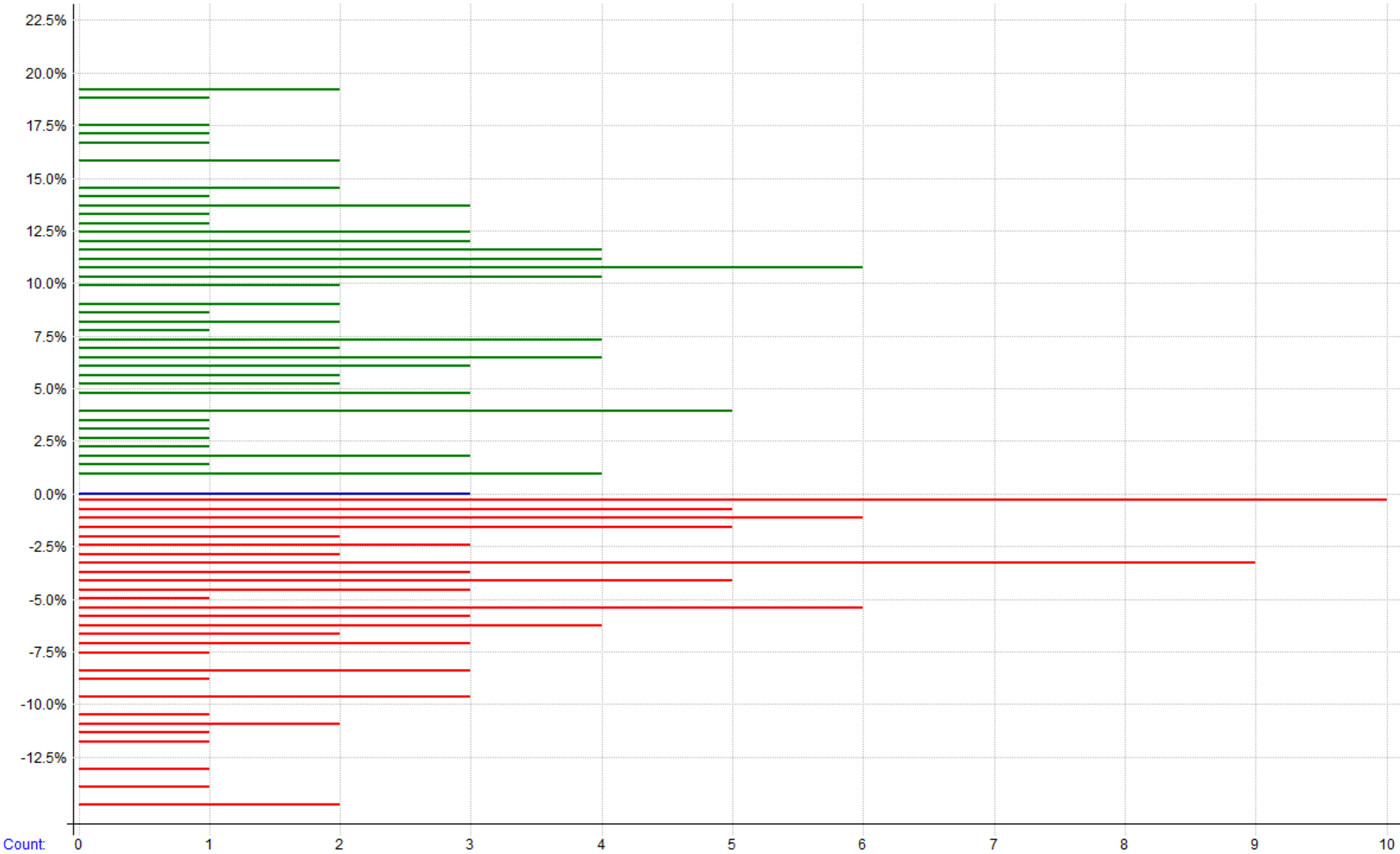
Trade:

Test 28 - Combined - distribution of %gains



Count:

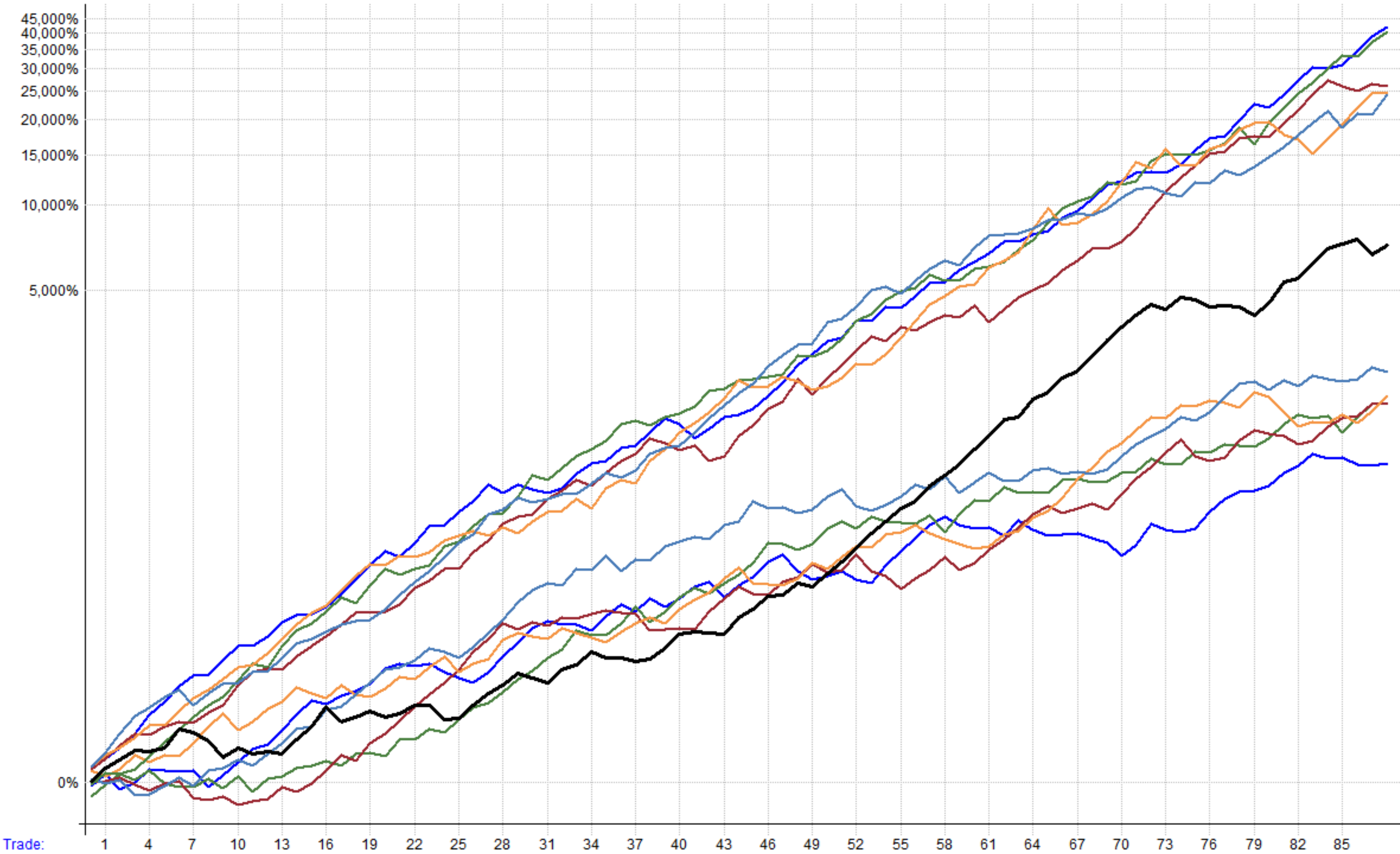
Test 28 - Combined - distribution of %excursions



Monte Carlo Analysis

Percentile	Net Profit	CAR	Max Drawdown
1%	1,968.50%	25.66%	-27.06%
5%	2,570.42%	28.11%	-25.29%
10%	3,479.67%	30.97%	-21.88%
20%	4,794.36%	34.09%	-17.36%
50%	8,296.58%	39.66%	-12.12%
80%	14,820.26%	45.85%	-6.69%
90%	21,056.16%	49.74%	-4.49%
95%	24,818.79%	51.60%	-4.00%
99%	46,778.36%	59.00%	-1.99%
backtest	7,288.76%	38.32%	-24.97%

Test 28 - Combined - Monte Carlo %profit - 100 samples, showing best & worst 5



Test 28 - Combined - Monte Carlo %drawdown - 100 samples, showing worst 5

