Settings

Name	Value
Script	C:\RealTest\Scripts\TOKODE.com\SYSTEM v13 - 05.01.25.rts
Data File	c:\RealTest\Data\TOKODE.com.rtd
Bar Size	Daily
Use Available Bars	False
Account Size	$100,000

Summary Stats

	Market	Financials	Growth	Semiconductors	Universe	Volatility	Commodity	SP500*	NAS100*	Combined
Periods	3,177	3,170	3,271	3,174	3,266	3,229	3,178	3,272	3,272	3,271
NetProfit	$11,935,508	$11,179,478	$20,021,037	$20,988,084	$10,159,189	$18,931,571	$4,913,534	$487,575	$927,845	$98,128,403
Comp	True	True	True	True	True	True	True	True	True	True
CAGR	6.30%	5.48%	10.01%	10.52%	4.80%	17.22%	4.57%	14.61%	19.63%	69.87%
MaxDD	-5.28%	-5.81%	-6.16%	-7.10%	-5.28%	-12.32%	-6.03%	-33.68%	-35.11%	-24.19%
Gap	1.02%	-0.33%	3.86%	3.42%	-0.47%	4.90%	-1.45%	-19.07%	-15.48%	45.68%
MaxDB	516	312	162	221	280	325	305	488	493	168
AvgDD	-0.79%	-0.85%	-0.67%	-1.14%	-0.89%	-2.01%	-0.91%	-3.71%	-5.34%	-2.78%
AvgDB	58.83	50.99	25.57	35.91	43.46	38.25	48.96	57.21	57.81	14.61
DD	-1.33%	-0.13%	-0.00%	-0.00%	-0.78%	-0.82%	-3.36%	-2.28%	-3.49%	-3.36%
DB	18	28	0	0	12	6	37	18	12	18
MAR	1.19	0.94	1.63	1.48	0.91	1.40	0.76	0.43	0.56	2.89
GPR	5.98	3.84	9.89	7.74	3.58	2.92	0.83	1.02	0.99	8.48
Calmar	31.86	13.24	16.99	16.25	22.71	7.75	10.94	0.37	0.28	4.28
UI	1.29	1.39	1.21	1.91	1.40	3.26	1.53	6.38	9.23	4.86
MAE	-4.17%	-4.62%	-3.99%	-3.35%	-2.28%	-9.70%	-3.17%	-38.68%	-29.49%	-11.68%
MFE	4.97%	4.86%	5.52%	5.53%	2.83%	12.31%	3.77%	29.89%	27.91%	23.99%
Trades	33	30	39	47	91	64	60	53	55	364
PctWins	81.82%	73.33%	92.31%	74.47%	69.23%	75.00%	68.33%	86.79%	80.00%	74.73%
AvgWin	29.20%	31.17%	28.98%	32.58%	29.97%	29.33%	27.17%	5.99%	8.04%	29.66%
AvgLoss	18.07%	12.15%	17.97%	12.98%	16.68%	15.96%	19.78%	10.88%	8.39%	16.45%
PayoffRatio	1.62	2.57	1.61	2.51	1.80	1.84	1.37	0.55	0.96	1.80
WinLen	65.37	57.73	46.94	24.86	54.67	42.29	25.22	61.61	61.07	44.50
LossLen	20.67	70.62	64.00	33.42	49.39	8.00	9.68	62.43	53.09	32.36
Expectancy	20.61%	19.62%	25.37%	20.95%	15.61%	18.01%	12.30%	3.76%	4.76%	18.01%
ProfitFactor	24.31	12.66	41.85	12.52	7.80	4.42	1.54	3.18	3.23	5.94
Sharpe	1.33	1.19	1.88	1.54	1.31	1.49	1.02	0.91	0.99	2.21
Sortino	2.03	1.99	3.14	2.60	2.13	2.36	1.58	1.42	1.57	3.75
AvgExp	8.01%	7.49%	8.25%	5.84%	6.82%	6.87%	3.16%	99.95%	99.97%	45.63%
MaxExp	17.02%	18.32%	19.03%	18.87%	11.90%	32.17%	13.48%	101.70%	101.93%	102.53%

** 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	4.1%	2.7%	13.2%	-3.7%	-8.6%	5.8%	0.0%	10.9%	4.9%	-1.7%	1.9%	3.7%	**36.0%**	-21.0%

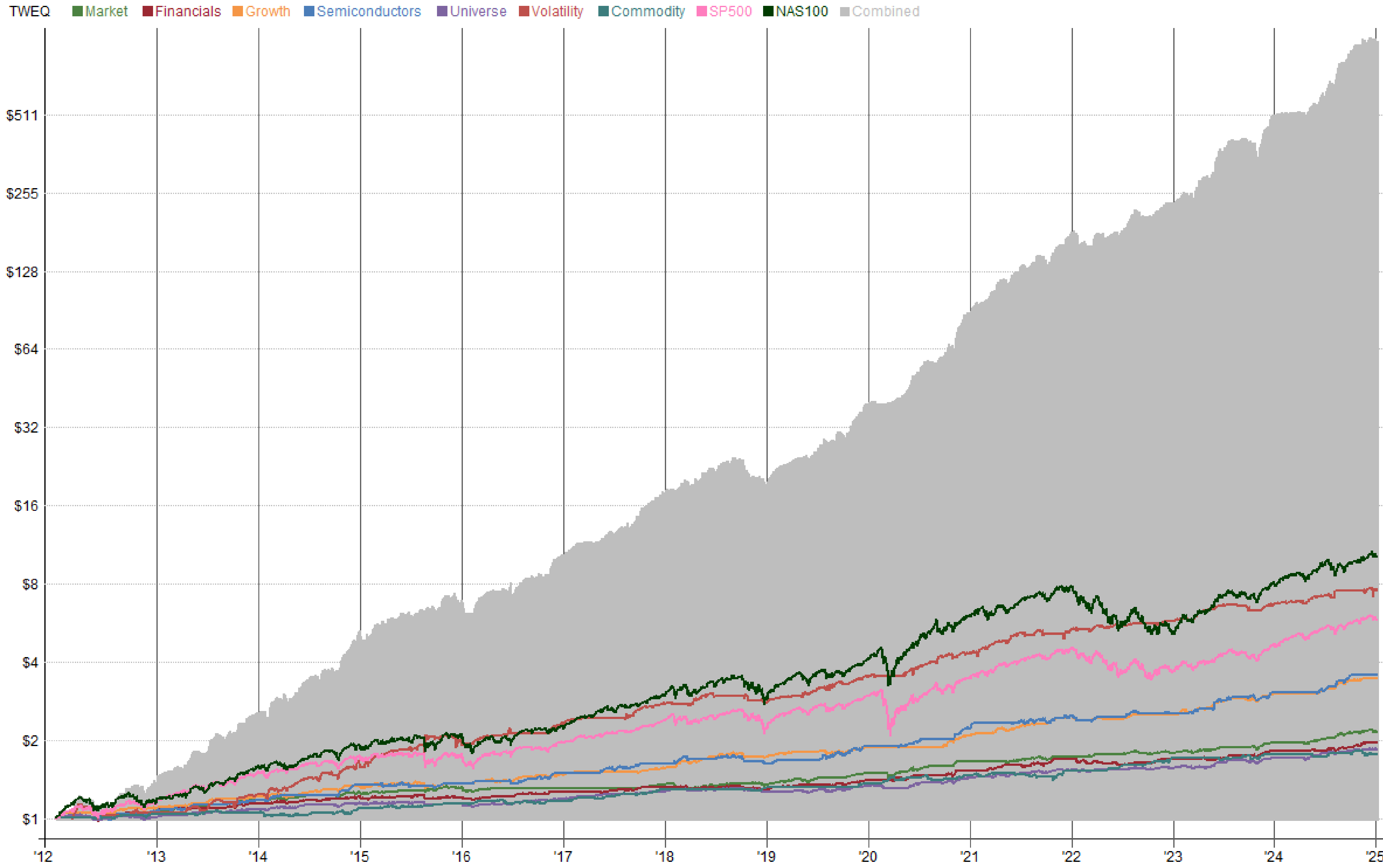
2013	9.5%	1.6%	4.1%	7.9%	4.9%	0.0%	16.4%	-4.3%	5.3%	10.2%	7.8%	2.9%	**87.7%**	-10.2%
2014	-4.7%	15.7%	3.2%	-1.0%	10.6%	7.7%	-0.3%	8.7%	-1.7%	17.9%	8.3%	7.1%	**95.2%**	-10.3%
2015	-7.1%	19.0%	0.0%	2.8%	8.3%	-5.3%	8.2%	0.1%	-2.0%	14.6%	1.6%	-7.6%	**33.1%**	-15.0%
2016	-7.5%	9.9%	9.0%	0.6%	3.2%	-4.6%	9.6%	5.2%	4.1%	-0.9%	13.6%	2.8%	**52.3%**	-12.7%
2017	8.5%	3.6%	1.6%	-1.1%	6.6%	1.4%	6.1%	3.5%	10.2%	9.3%	4.9%	3.5%	**75.7%**	-7.0%
2018	2.5%	5.4%	-0.7%	3.1%	6.4%	2.3%	6.7%	6.8%	-2.4%	-13.8%	0.3%	-5.0%	**10.0%**	-24.2%
2019	11.8%	4.2%	2.1%	5.5%	-4.0%	9.0%	8.9%	0.3%	6.0%	7.7%	14.4%	7.7%	**101.8%**	-10.5%
2020	-0.8%	1.2%	0.9%	4.4%	11.0%	12.4%	11.4%	-3.1%	9.8%	-1.7%	33.6%	10.5%	**126.7%**	-9.7%
2021	3.3%	5.0%	11.3%	8.8%	4.7%	8.4%	-0.8%	10.5%	-9.5%	17.2%	2.6%	13.0%	**101.1%**	-11.2%
2022	-10.2%	-1.2%	11.5%	-4.4%	5.9%	0.6%	15.2%	-0.4%	-0.9%	5.4%	7.5%	-0.0%	**29.8%**	-15.6%
2023	6.8%	-0.9%	15.7%	3.6%	12.4%	12.9%	8.9%	0.2%	-2.4%	-12.9%	30.2%	12.6%	**119.1%**	-17.8%
2024	0.5%	1.5%	0.5%	-1.9%	6.4%	9.6%	11.5%	21.9%	10.8%	1.5%	7.9%	-2.6%	**88.4%**	-11.1%
2025	2.1%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	**2.1%**	-0.8%
AVG	**1.3%**	**5.2%**	**5.6%**	**1.9%**	**5.2%**	**4.6%**	**7.8%**	**4.6%**	**2.5%**	**4.1%**	**10.4%**	**3.7%**	**68.5%**	**-12.6%**

Strategy Correlations

RETURNS	**Market**	**Financials**	**Growth**	**Semiconductors**	**Universe**	**Volatility**	**Commodity**	**SP500**	**NAS100**	**Combined**
Market	1.00	0.49	0.47	0.37	0.56	0.38	-0.05	0.74	0.66	0.69
Financials	0.49	1.00	0.38	0.31	0.58	0.30	-0.03	0.52	0.42	0.62
Growth	0.47	0.38	1.00	0.50	0.60	0.34	0.01	0.52	0.61	0.71
Semiconductors	0.37	0.31	0.50	1.00	0.49	0.24	0.00	0.38	0.42	0.65
Universe	0.56	0.58	0.60	0.49	1.00	0.44	-0.02	0.65	0.65	0.78
Volatility	0.38	0.30	0.34	0.24	0.44	1.00	-0.01	0.44	0.42	0.74
Commodity	-0.05	-0.03	0.01	0.00	-0.02	-0.01	1.00	-0.08	-0.06	0.15
SP500	0.74	0.52	0.52	0.38	0.65	0.44	-0.08	1.00	0.93	0.69
NAS100	0.66	0.42	0.61	0.42	0.65	0.42	-0.06	0.93	1.00	0.69
Combined	0.69	0.62	0.71	0.65	0.78	0.74	0.15	0.69	0.69	1.00

DRAWDOWNS	**Market**	**Financials**	**Growth**	**Semiconductors**	**Universe**	**Volatility**	**Commodity**	**SP500**	**NAS100**	**Combined**
Market	1.00	0.30	0.00	0.15	0.19	0.15	-0.09	0.26	0.17	0.26
Financials	0.30	1.00	0.59	0.43	0.35	0.11	-0.15	0.57	0.56	0.52
Growth	0.00	0.59	1.00	0.52	0.40	0.17	-0.13	0.33	0.37	0.63
Semiconductors	0.15	0.43	0.52	1.00	0.49	0.18	-0.17	0.33	0.34	0.57
Universe	0.19	0.35	0.40	0.49	1.00	0.54	-0.14	0.39	0.31	0.63
Volatility	0.15	0.11	0.17	0.18	0.54	1.00	-0.01	0.04	0.03	0.52
Commodity	-0.09	-0.15	-0.13	-0.17	-0.14	-0.01	1.00	-0.15	-0.19	-0.01
SP500	0.26	0.57	0.33	0.33	0.39	0.04	-0.15	1.00	0.93	0.36
NAS100	0.17	0.56	0.37	0.34	0.31	0.03	-0.19	0.93	1.00	0.32
Combined	0.26	0.52	0.63	0.57	0.63	0.52	-0.01	0.36	0.32	1.00

Daily Stats Graphs


TWEQ
Market
Financials
Growth
Semiconductors
Universe
Volatility
Commodity
SP500
NAS100
Combined
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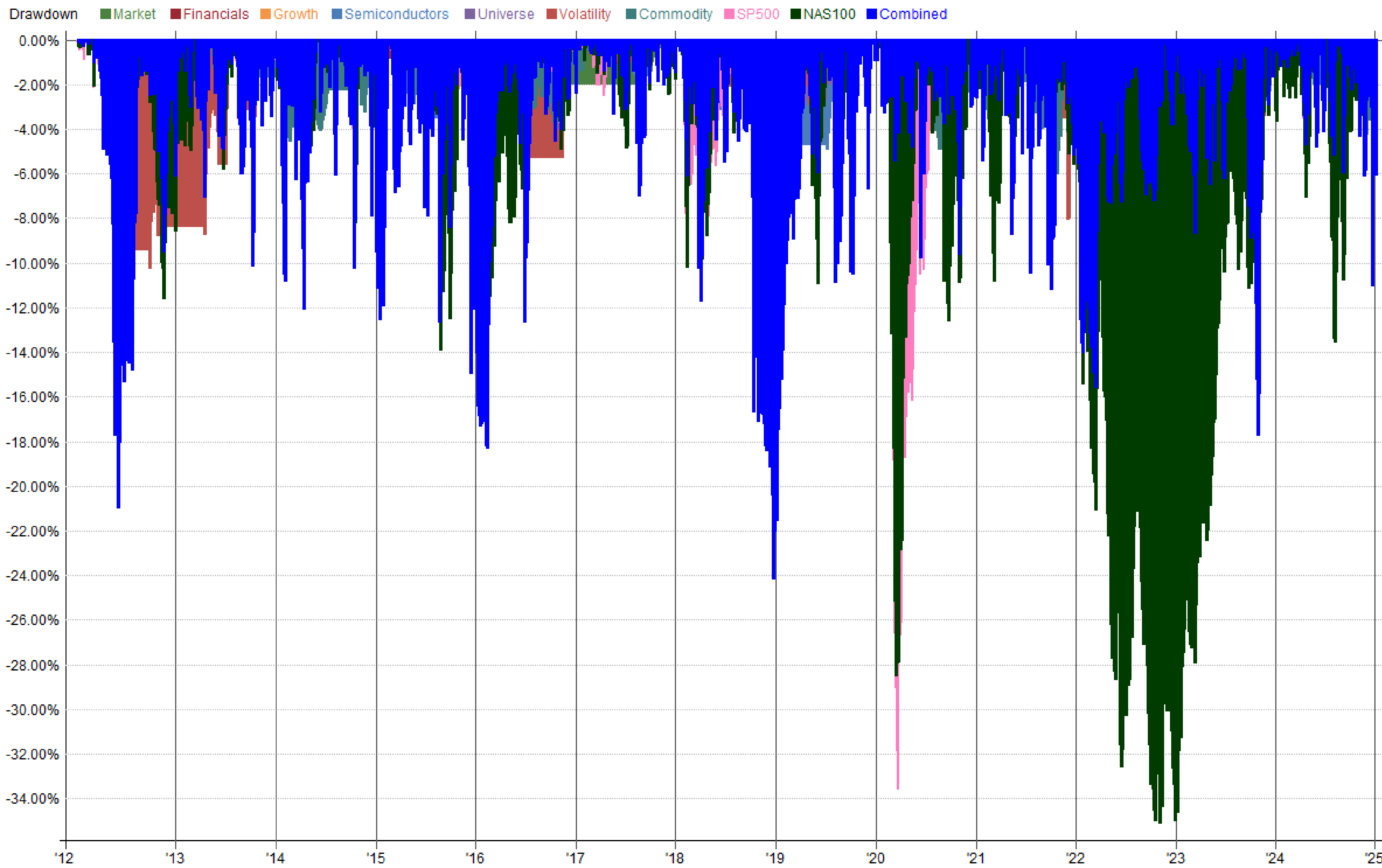
Drawdown
Market
Financials
Growth
Semiconductors
Universe
Volatility
Commodity
SP500
NAS100
Combined
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-4.00%
-6.00%
-8.00%
-10.00%
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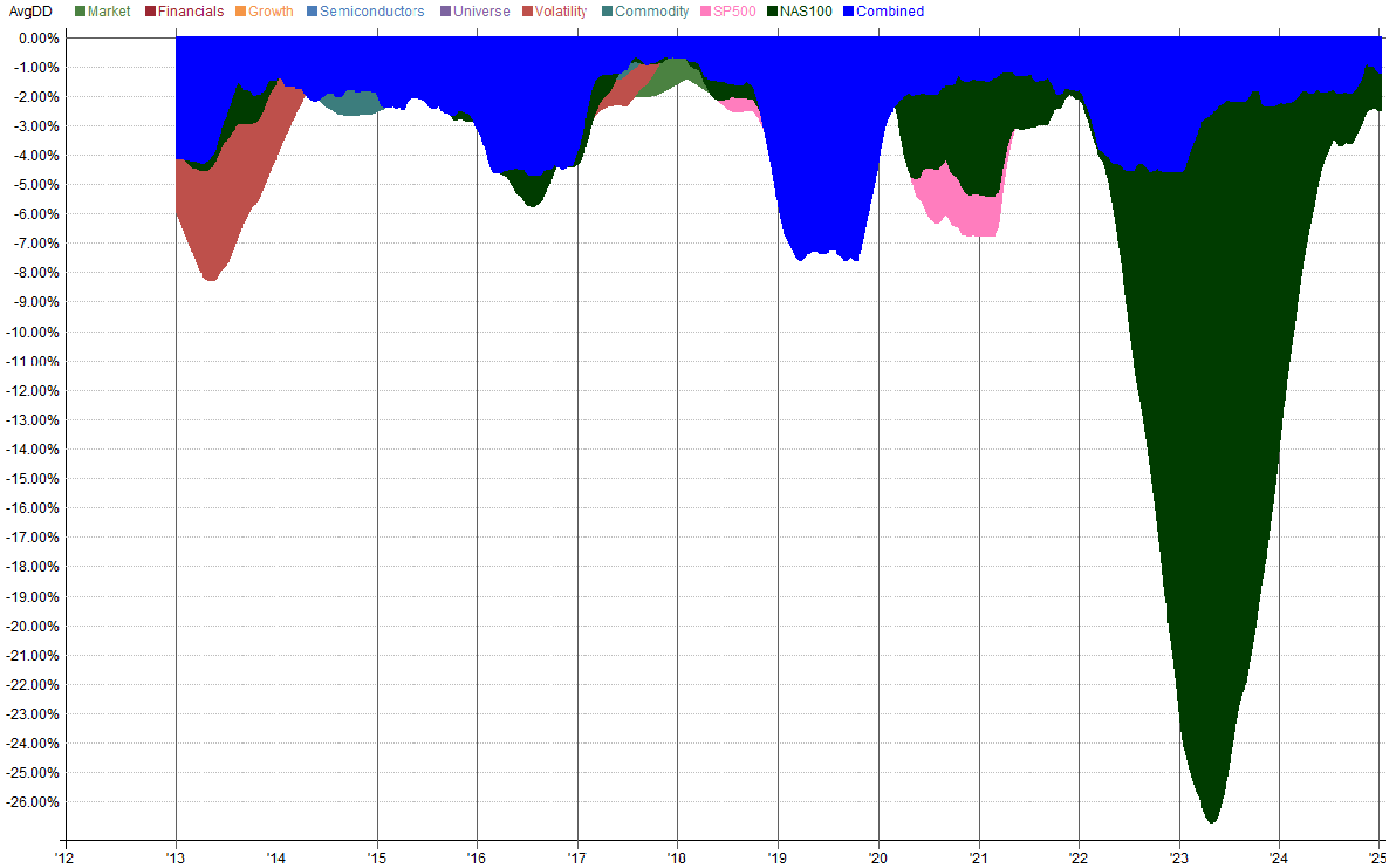
AvgDD
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Financials
Growth
Semiconductors
Universe
Volatility
Commodity
SP500
NAS100
Combined
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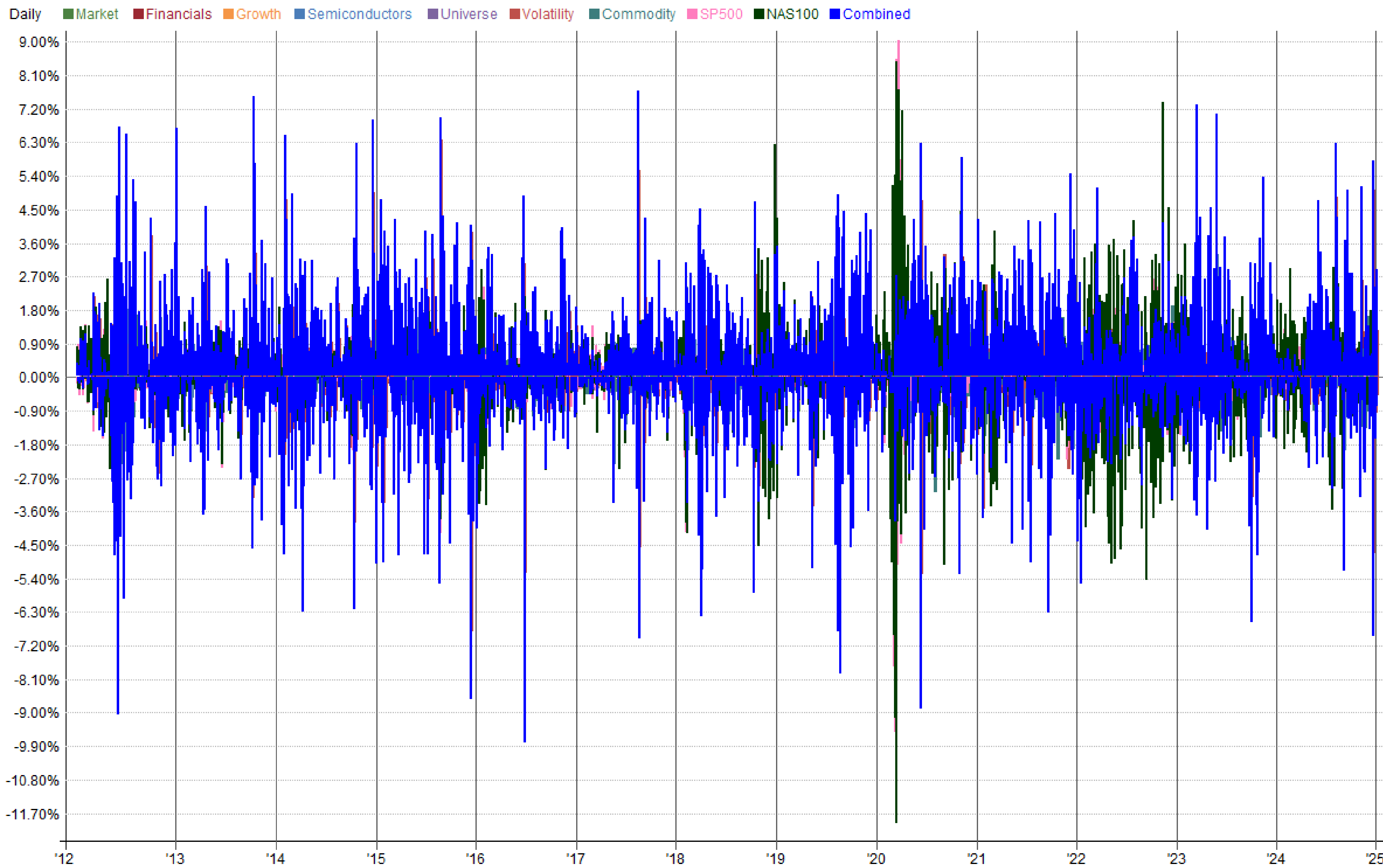
Daily
Market
Financials
Growth
Semiconductors
Universe
Volatility
Commodity
SP500
NAS100
Combined
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8.10%
7.20%
6.30%
5.40%
4.50%
3.60%
2.70%
1.80%
0.90%
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-0.90%
-1.80%
-2.70%
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-4.50%
-5.40%
-6.30%
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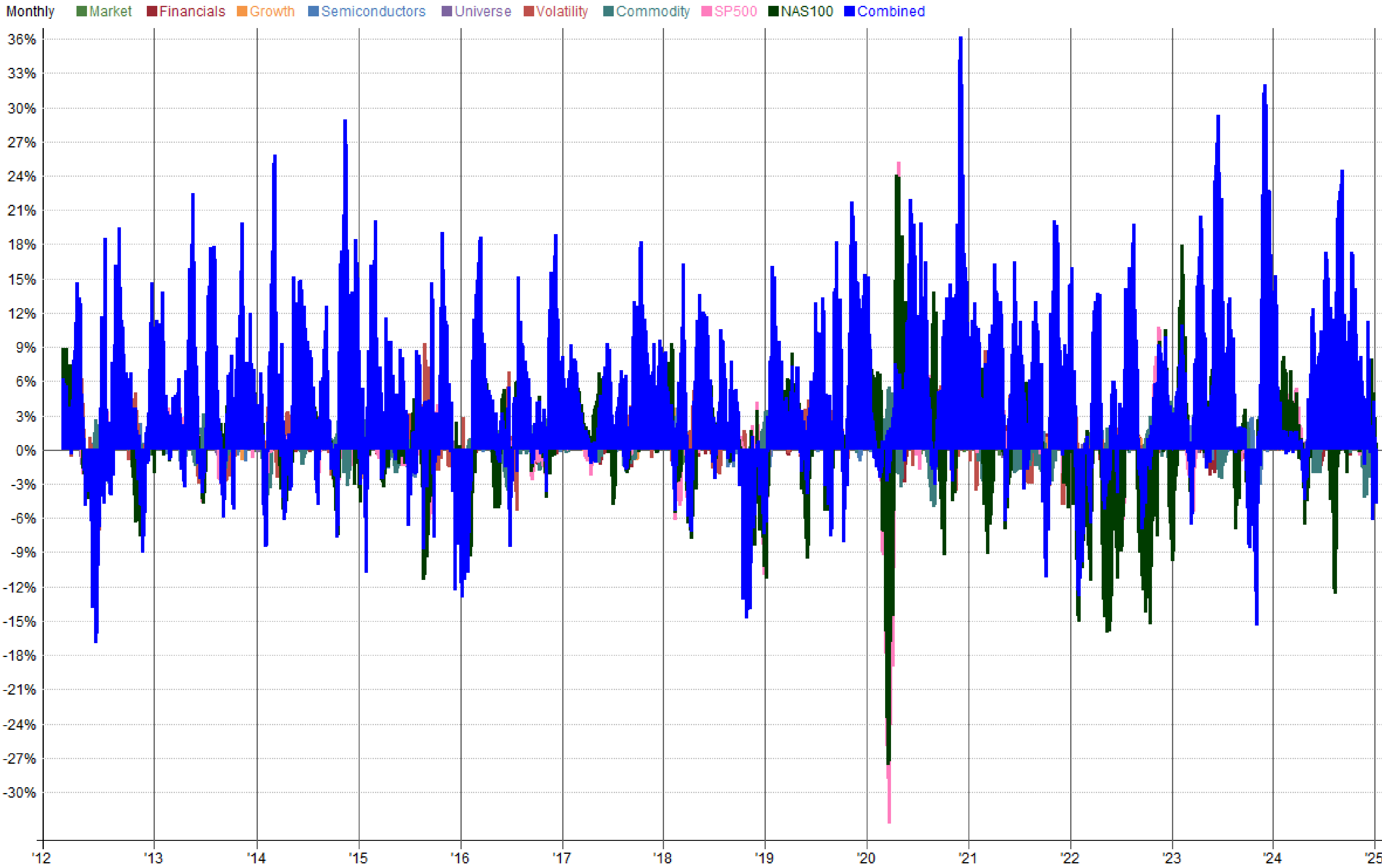
Monthly
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Semiconductors
Universe
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NAS100
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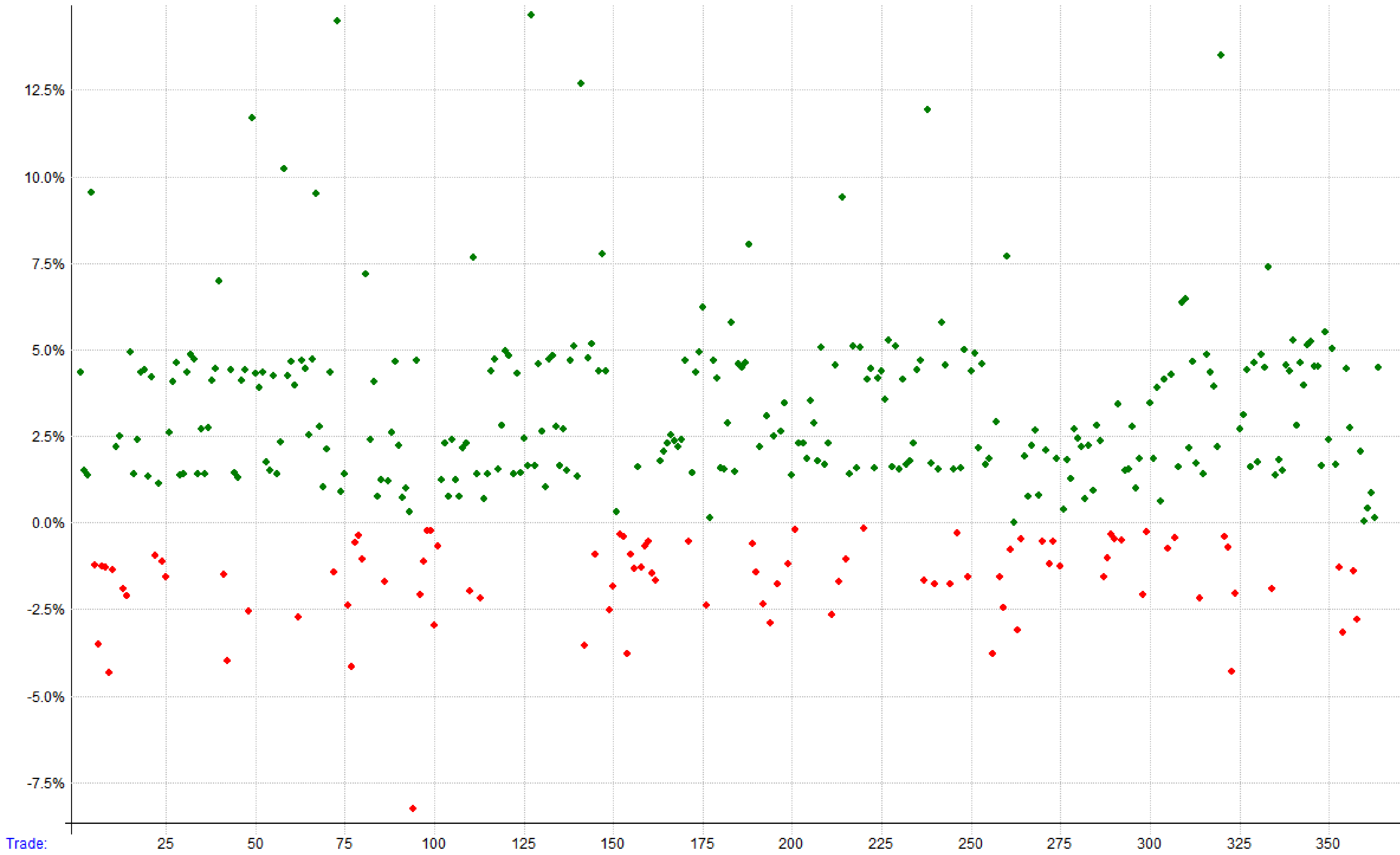
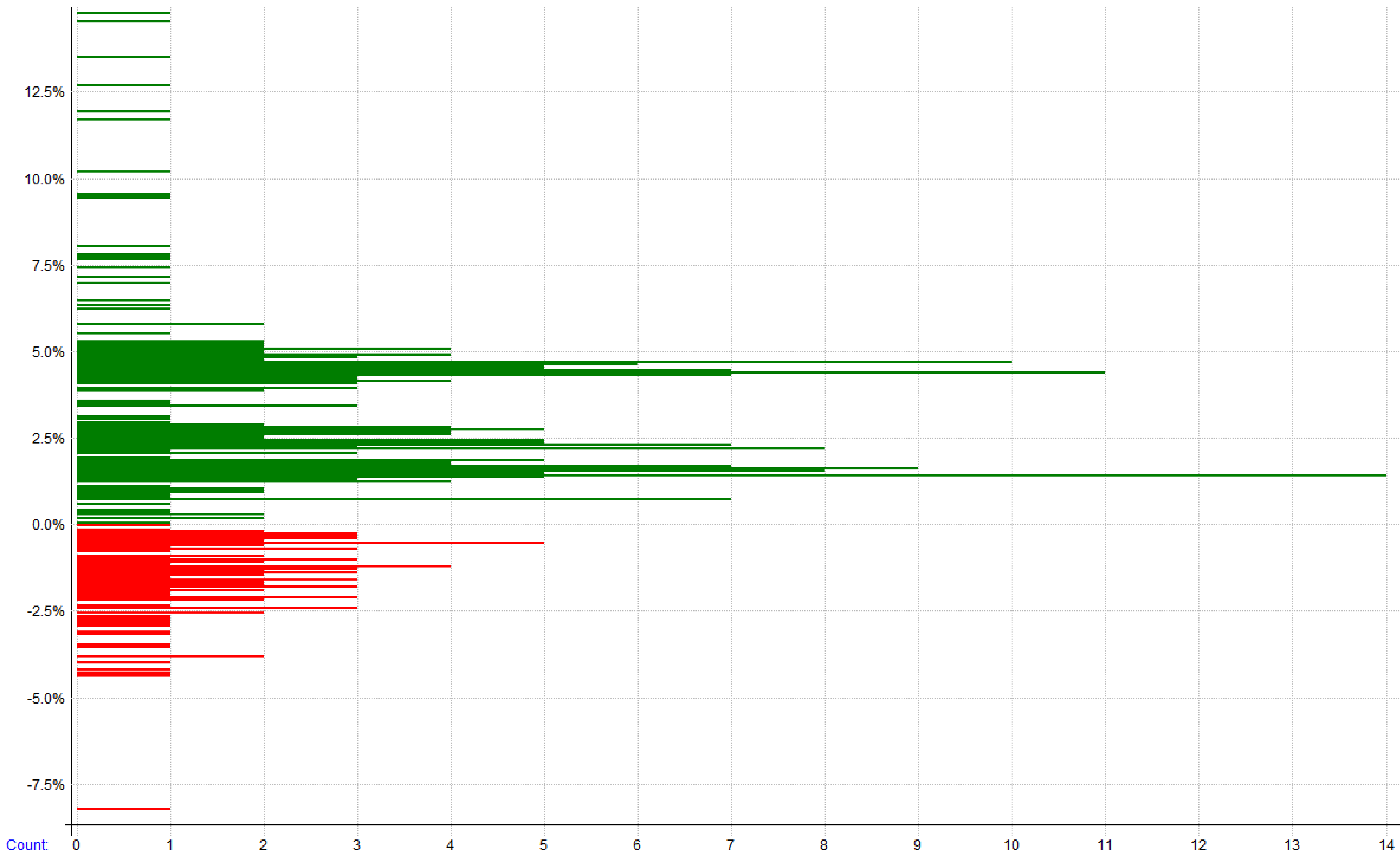
Trade Plots

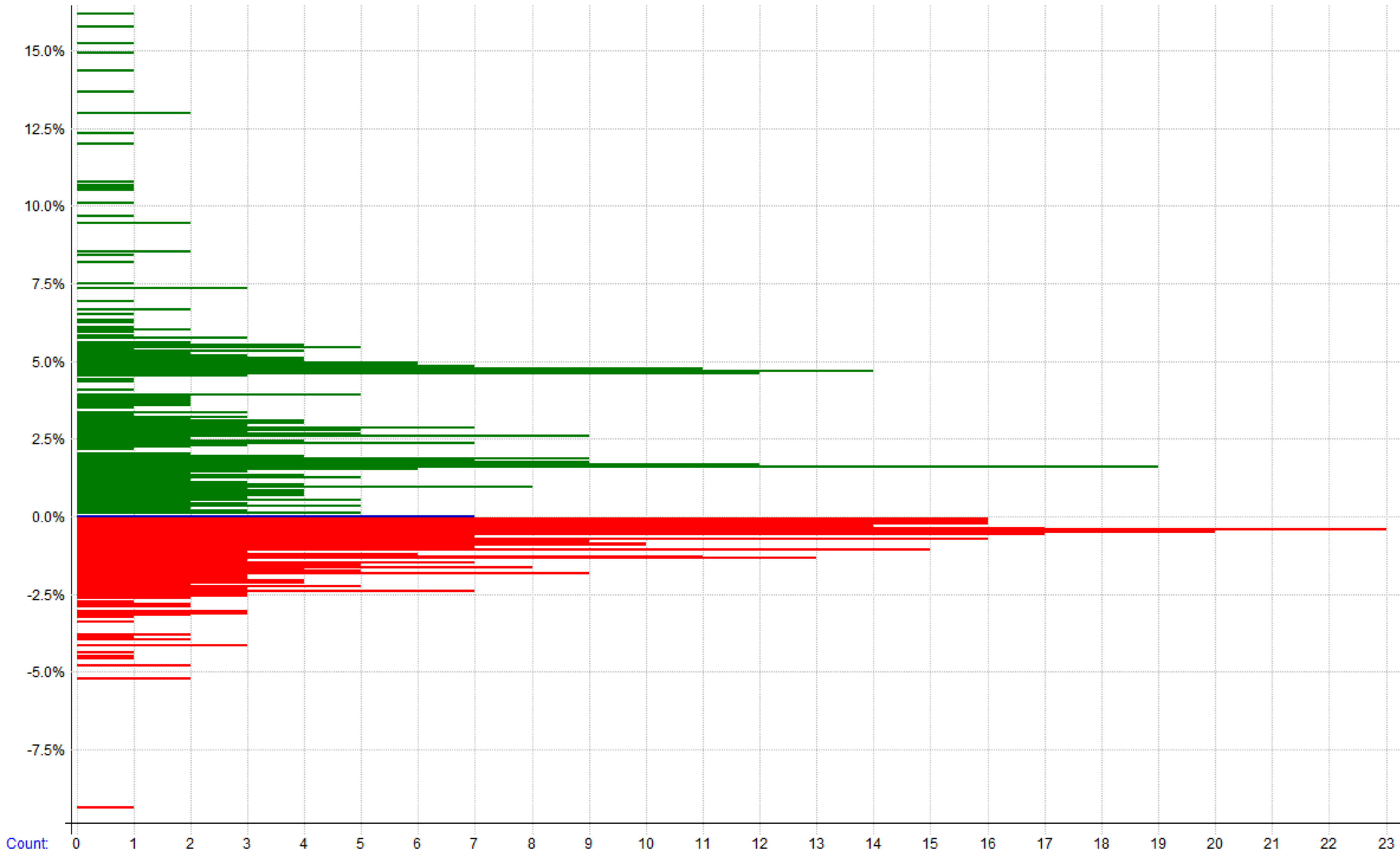
Test 27 - Combined - individual %gains



Test 27 - Combined - distribution of %gains



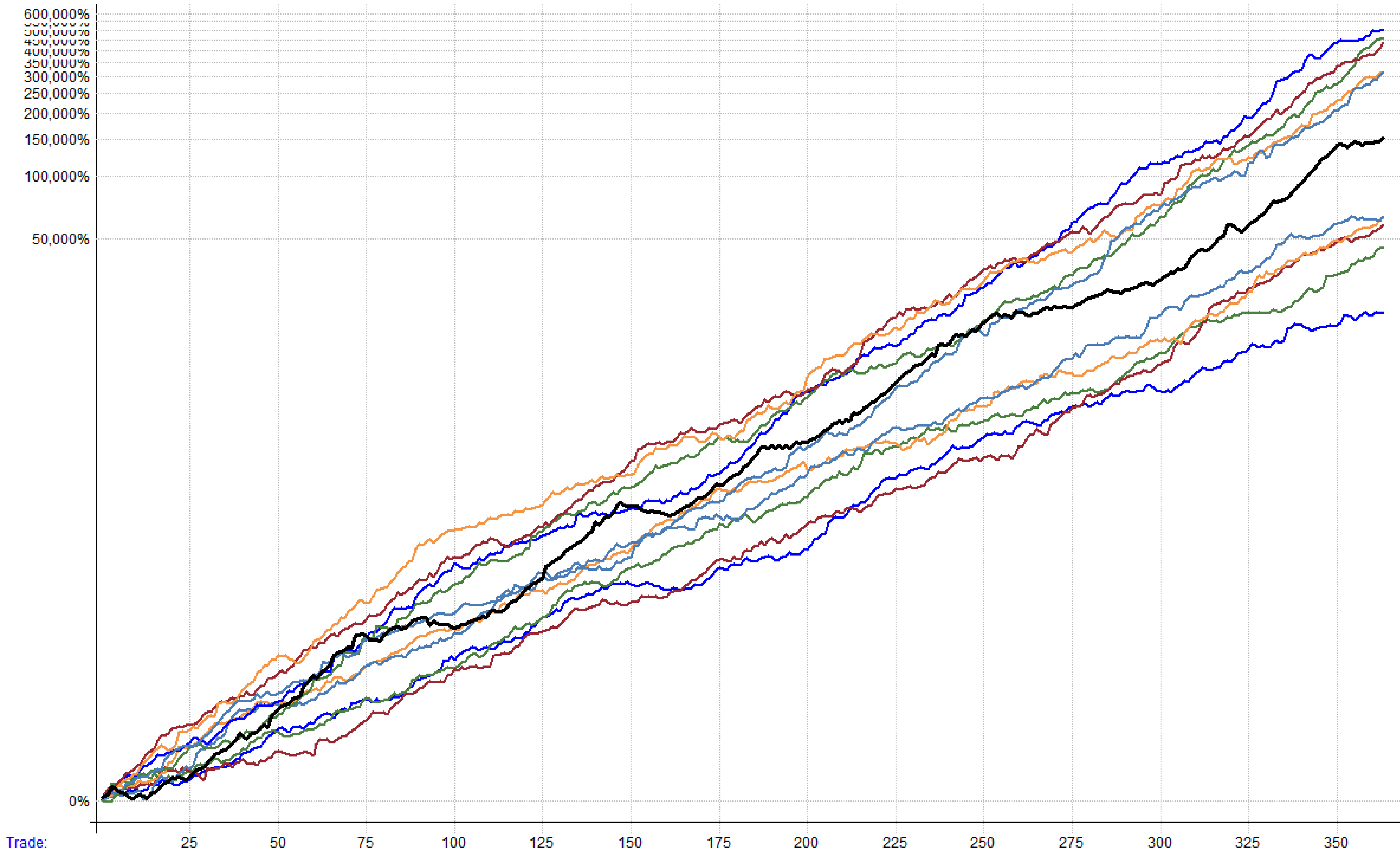
Test 27 - Combined - distribution of %excursions



Monte Carlo Analysis

Percentile	Net Profit	CAR	Max Drawdown
1%	44,945.05%	60.09%	-13.66%
5%	64,485.46%	64.60%	-11.47%
10%	82,756.34%	67.79%	-9.21%
20%	105,812.50%	70.99%	-7.70%
50%	154,557.29%	76.05%	-4.90%
80%	248,740.26%	82.62%	-3.43%
90%	294,712.68%	85.02%	-2.66%
95%	316,423.18%	86.03%	-2.11%
99%	601,645.85%	95.47%	-1.28%
backtest	**98,128.40%**	**70.00%**	**-24.19%**

Test 27 - Combined - Monte Carlo %profit - 100 samples, showing best & worst 5



Test 27 - Combined - Monte Carlo %drawdown - 100 samples, showing worst 5