



TOKODE.com
TRADING SYSTEM

1. System

The algorithmic trading system consists of five strategies, weighted with respect to their impact on the system's performance, it is active in all market regimes. The momentum strategy is growth-biased; hence, it trades stocks in the Nasdaq 100 universe.

2. Objectives

The trading system seeks to outperform the market; both the S&P 500 and Nasdaq 100 on a risk-adjusted basis, with minimal drawdowns and a 45° equity curve.

3. Management

Olu Tokode, PhD
Chief Market Strategist

4. Summary Statistics (With Compounding)

Date	1/4/10 - 7/25/24
Periods	3,664
Net Profit	\$10,101,019
CAGR	37.41%
MaxDD	-23.84%
MaxDDBars	192
AvgDD	-3.57%
AvgDDBars	24.80
Volatility	20.81%
MAR Ratio	1.57
Calmar Ratio	1.59
Ulcer	5.64
MAE	-18.95
MFE	36.43%
Number of Trades	727
Percent Win	65.89%
Average Win	15.49%
Average Loss	9.51%
Payoff Ratio	1.63
Win Length	31.76
Loss Length	20.10
Expectancy	6.96%
Profit Factor	2.48
Sharpe Ratio	1.63
Sortino Ratio	2.65
Average Usage	51.79%
Maximum Usage	109.95%

5. Strategies

S/N	REGIME	SIDE	ORDERS	STRATEGY	ALLOCATION	TIMEFRAME	FEES	SLIPPAGE	LEVERAGE	TICKER
1	Bull Market	Long	Market Order EOD	Price Momentum Strategy (PMS)	40%	Daily Bar	Market Spread	0.001 * FillPrice	-	NDX Universe
2	Bear Market	Short		Bear Market Strategy (BMS) (Only when PMS is in cash)				-	-	
3		Long	Limit Order EOD	Risk Off Strategy (ROS)	10%		CFD Spread + Overnight Fee + Weekend Fee	0.001 * FillPrice	-	VIX
4	Bull/Bear Market			Mean Reversion Strategy (MRS)	10%			-	X2	TQQQ
5		Short		Short Selling Strategy (SSS)	40%		Market Spread	-	-	ETF Universe

6. Strategy Correlations

RETURNS	PriceMomentum	MeanReversion	RiskOff	ShortSelling	BearMarket	SP500	NAS100	Combined
PriceMomentum	1.00	0.36	-0.23	0.37	-0.00	0.52	0.61	0.82
MeanReversion	0.36	1.00	-0.09	0.33	-0.01	0.53	0.56	0.64
RiskOff	-0.23	-0.09	1.00	-0.22	0.06	-0.35	-0.33	0.09
ShortSelling	0.37	0.33	-0.22	1.00	-0.01	0.45	0.46	0.63
BearMarket	-0.00	-0.01	0.06	-0.01	1.00	-0.10	-0.11	0.03
SP500	0.52	0.53	-0.35	0.45	-0.10	1.00	0.93	0.54
NAS100	0.61	0.56	-0.33	0.46	-0.11	0.93	1.00	0.62
Combined	0.82	0.64	0.09	0.63	0.03	0.54	0.62	1.00

DRAWDOWNS	PriceMomentum	MeanReversion	RiskOff	ShortSelling	BearMarket	SP500	NAS100	Combined
PriceMomentum	1.00	0.26	-0.05	-0.05	0.36	0.65	0.74	0.47
MeanReversion	0.26	1.00	-0.01	0.29	-0.13	0.15	0.13	0.54
RiskOff	-0.05	-0.01	1.00	0.06	-0.01	-0.17	-0.11	0.02
ShortSelling	-0.05	0.29	0.06	1.00	0.04	-0.01	-0.00	0.36
BearMarket	0.36	-0.13	-0.01	0.04	1.00	0.30	0.37	-0.09
SP500	0.65	0.15	-0.17	-0.01	0.30	1.00	0.91	0.34
NAS100	0.74	0.13	-0.11	-0.00	0.37	0.91	1.00	0.24
Combined	0.47	0.54	0.02	0.36	-0.09	0.34	0.24	1.00

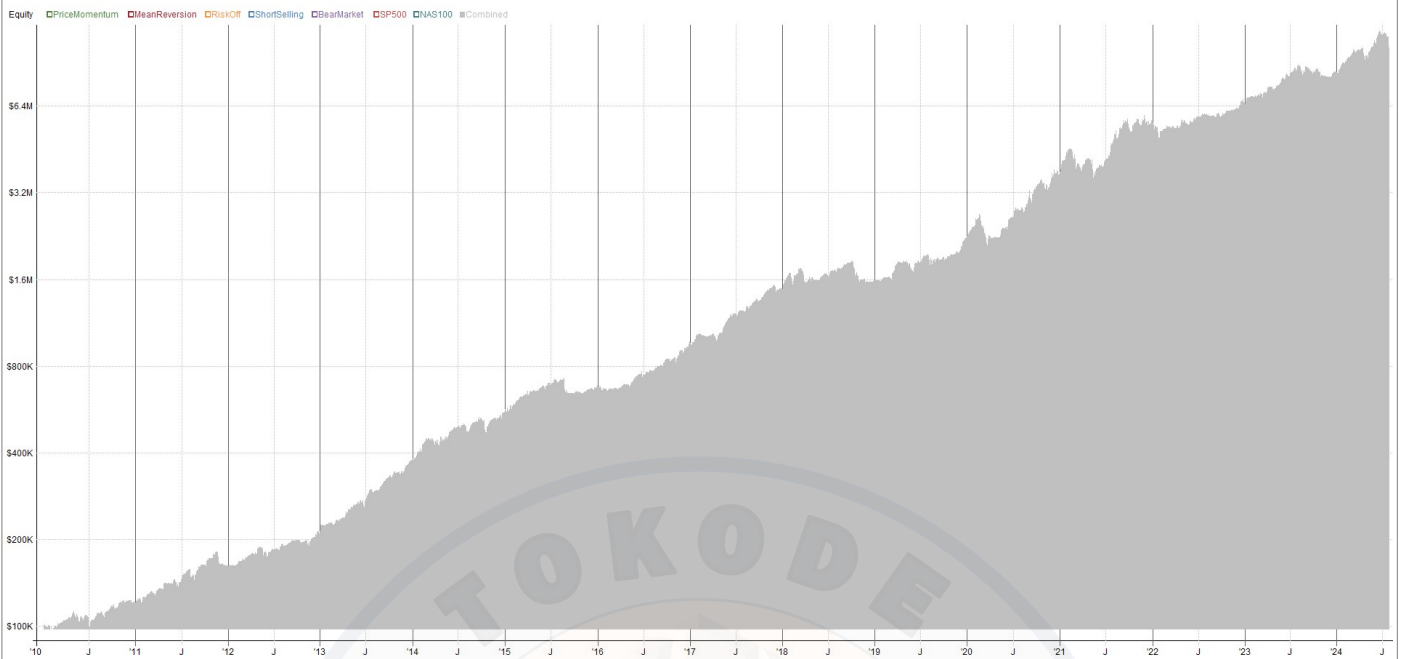
7. Monthly Performance

YEAR	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	TOTAL	MaxDD
2010	-3.4%	3.3%	4.0%	5.9%	-3.1%	-6.3%	8.4%	-1.2%	9.7%	2.6%	1.0%	-1.8%	19.3%	-11.4%
2011	4.7%	3.8%	3.3%	4.2%	3.9%	0.4%	7.8%	-0.5%	3.7%	7.2%	-5.7%	-0.9%	35.9%	-11.3%
2012	-0.2%	4.5%	4.2%	5.6%	-4.8%	3.9%	4.8%	0.9%	1.7%	-1.8%	4.0%	5.2%	31.3%	-9.3%
2013	5.0%	1.1%	4.8%	7.1%	5.3%	2.3%	6.3%	5.4%	7.7%	3.0%	3.8%	7.9%	78.9%	-6.4%
2014	7.8%	7.4%	-2.4%	2.6%	6.9%	4.2%	-4.2%	7.6%	2.5%	-0.9%	2.1%	7.2%	48.4%	-13.5%
2015	-0.7%	10.0%	3.2%	0.9%	6.1%	0.5%	3.0%	-7.7%	-1.8%	0.5%	2.7%	3.0%	20.4%	-14.8%
2016	-2.1%	-0.3%	1.2%	1.7%	7.7%	1.3%	2.9%	3.0%	7.0%	0.8%	5.1%	4.3%	37.4%	-5.8%
2017	8.9%	-0.8%	2.2%	0.6%	12.2%	2.8%	2.6%	7.0%	2.8%	8.7%	2.6%	-2.5%	57.1%	-5.7%
2018	14.6%	-1.5%	-4.7%	1.5%	0.9%	0.4%	4.2%	5.8%	2.9%	-13.8%	-1.3%	1.4%	8.2%	-17.4%
2019	1.2%	1.3%	11.3%	1.3%	-7.9%	8.1%	5.8%	-3.2%	1.9%	0.5%	3.4%	13.9%	42.1%	-11.7%
2020	7.1%	-4.2%	-2.9%	-0.8%	7.3%	10.6%	5.5%	10.6%	8.7%	-3.7%	15.1%	0.8%	66.2%	-23.8%
2021	15.6%	-3.8%	-5.2%	4.8%	-5.9%	7.3%	16.5%	9.2%	1.2%	7.0%	0.3%	-3.2%	49.1%	-22.7%
2022	-7.4%	4.5%	-1.2%	3.7%	2.0%	3.7%	1.1%	-1.2%	-0.3%	5.3%	1.7%	4.5%	16.9%	-13.9%
2023	5.5%	0.1%	7.3%	-1.4%	9.1%	3.9%	6.8%	-0.7%	-4.8%	-2.4%	-1.0%	3.5%	27.8%	-10.2%
2024	7.4%	7.5%	3.3%	-6.5%	11.7%	7.4%	-8.9%	n/a	n/a	n/a	n/a	n/a	21.9%	-13.0%
AVG	4.3%	2.2%	1.9%	2.1%	3.4%	3.4%	4.2%	2.5%	3.1%	0.9%	2.4%	3.1%	37.4%	-12.7%

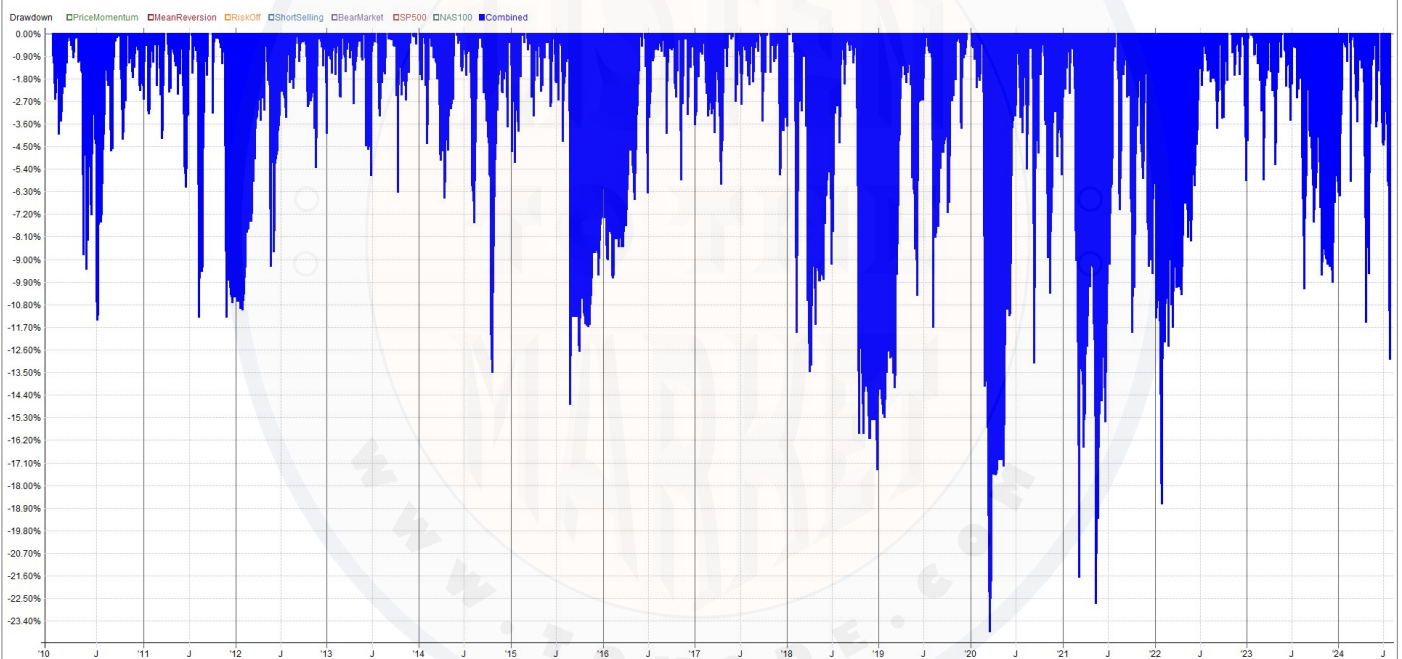
8. Access

- * **CopyTrading** — Copy a portfolio based on this trading system. Only available on Etoro, availability may depend on country of residence.
- * **Subscription** — Subscribe to daily reports generated by the trading system, sent via email. See sample report on page 5.

9. Equity Curve



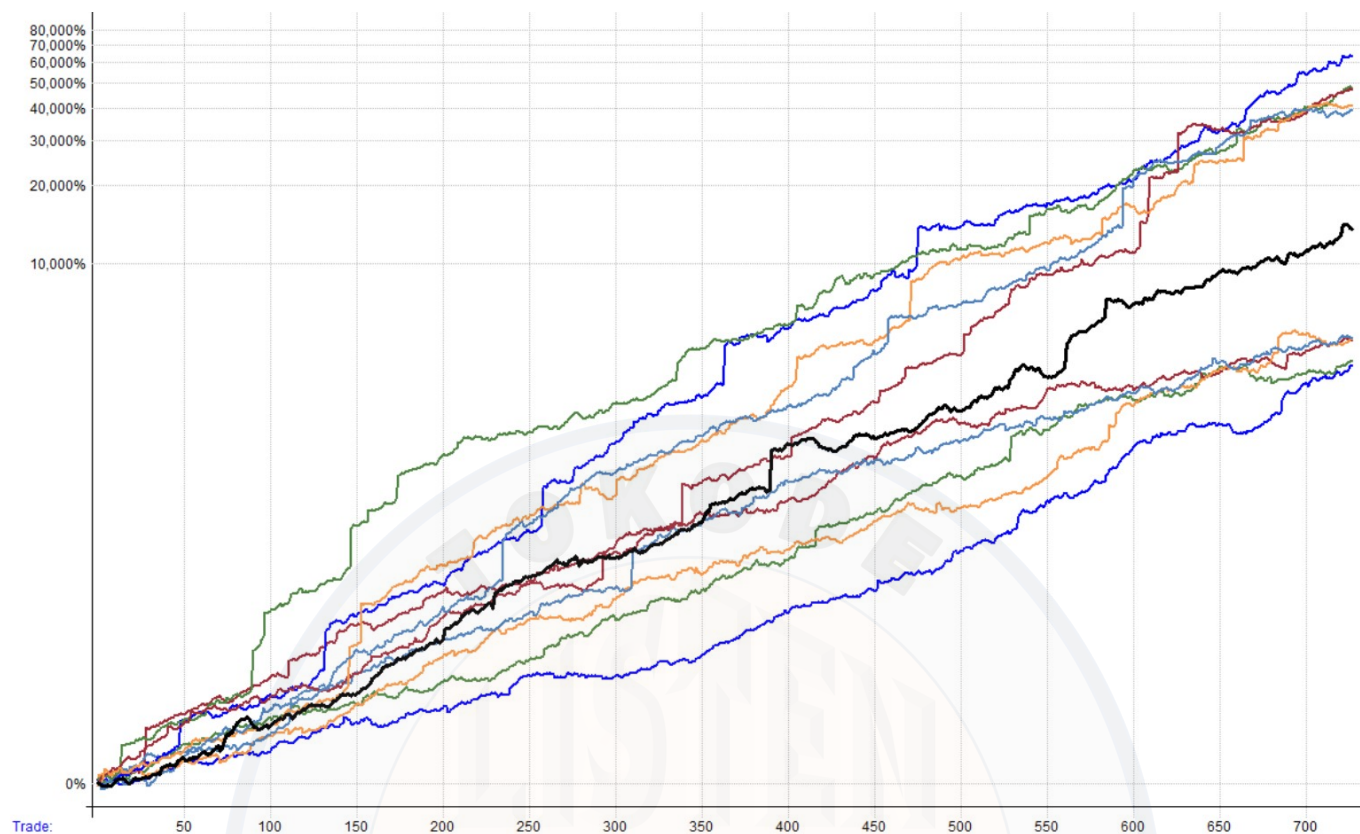
10. Drawdown Profile



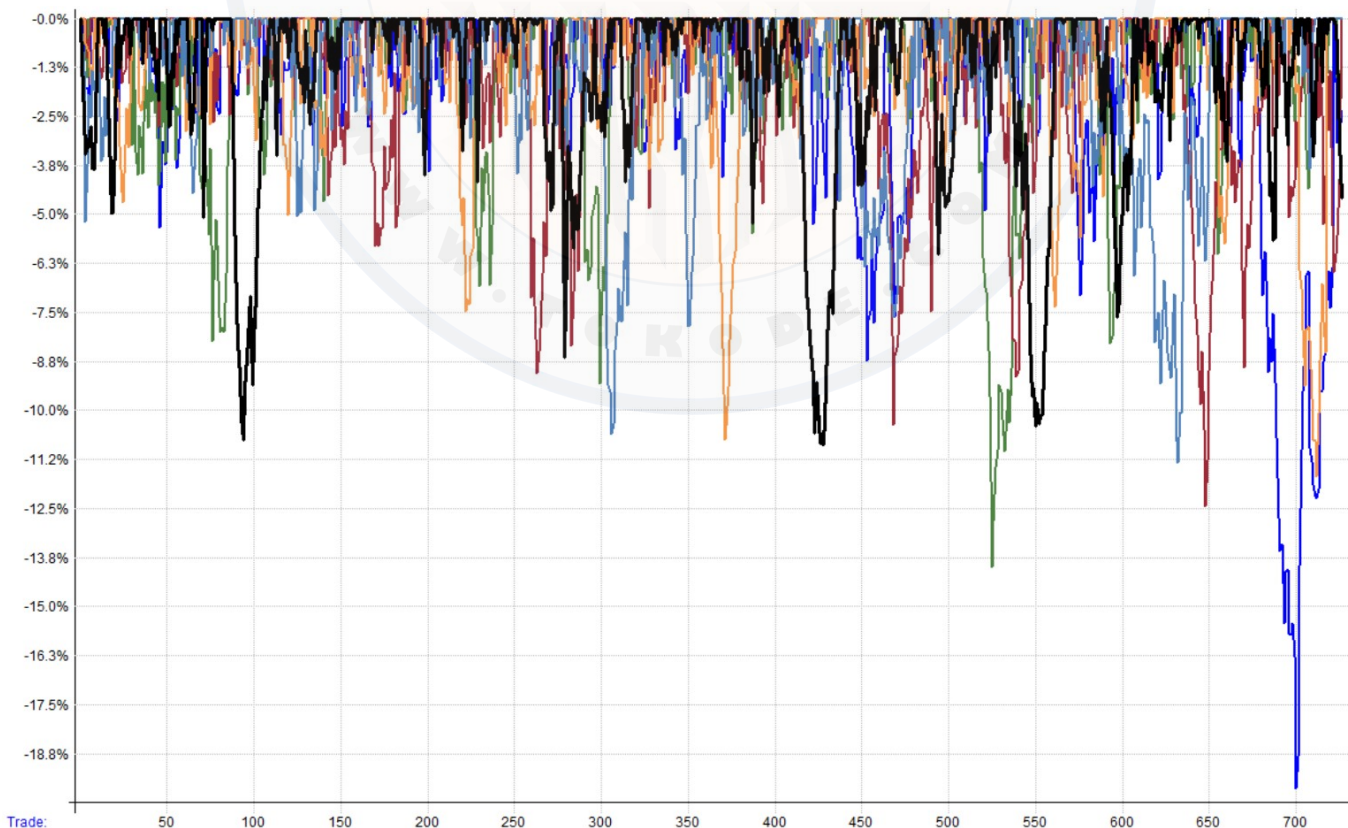
11. Monte Carlo Analysis of Drawdown

Percentile	Net Profit	CAR	Max Drawdown
1%	4,191.40%	29.50%	-15.47%
5%	5,119.64%	31.26%	-13.03%
10%	6,143.64%	32.89%	-10.32%
20%	7,910.23%	35.18%	-8.15%
50%	12,317.41%	39.32%	-6.07%
80%	20,901.41%	44.45%	-4.56%
90%	31,945.48%	48.71%	-3.82%
95%	41,039.22%	51.29%	-3.25%
99%	87,059.75%	59.30%	-2.12%
backtest	10,101.02%	37.45%	-23.84%

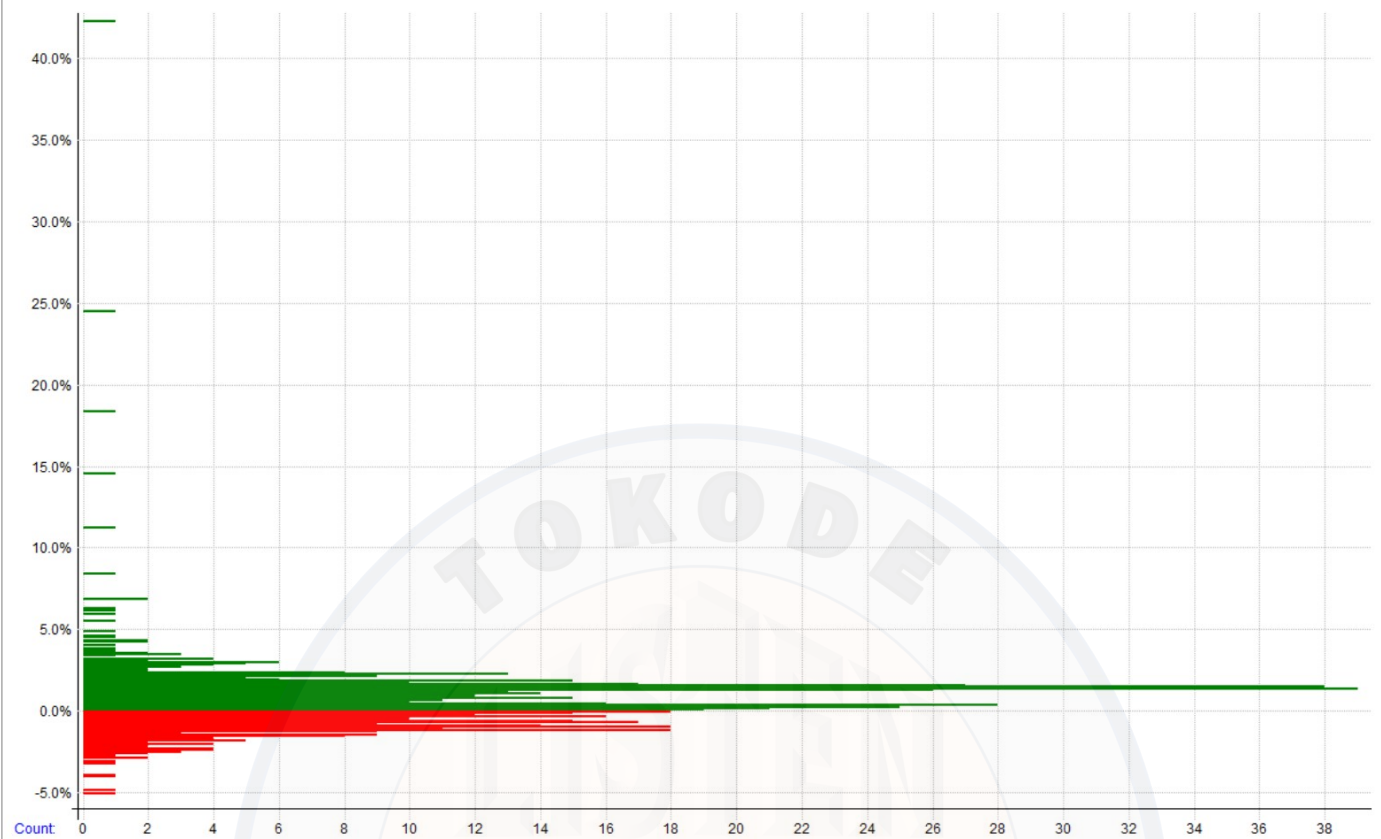
12. Monte Carlo Simulation of %Profit — 100 Samples — Best and Worst 5



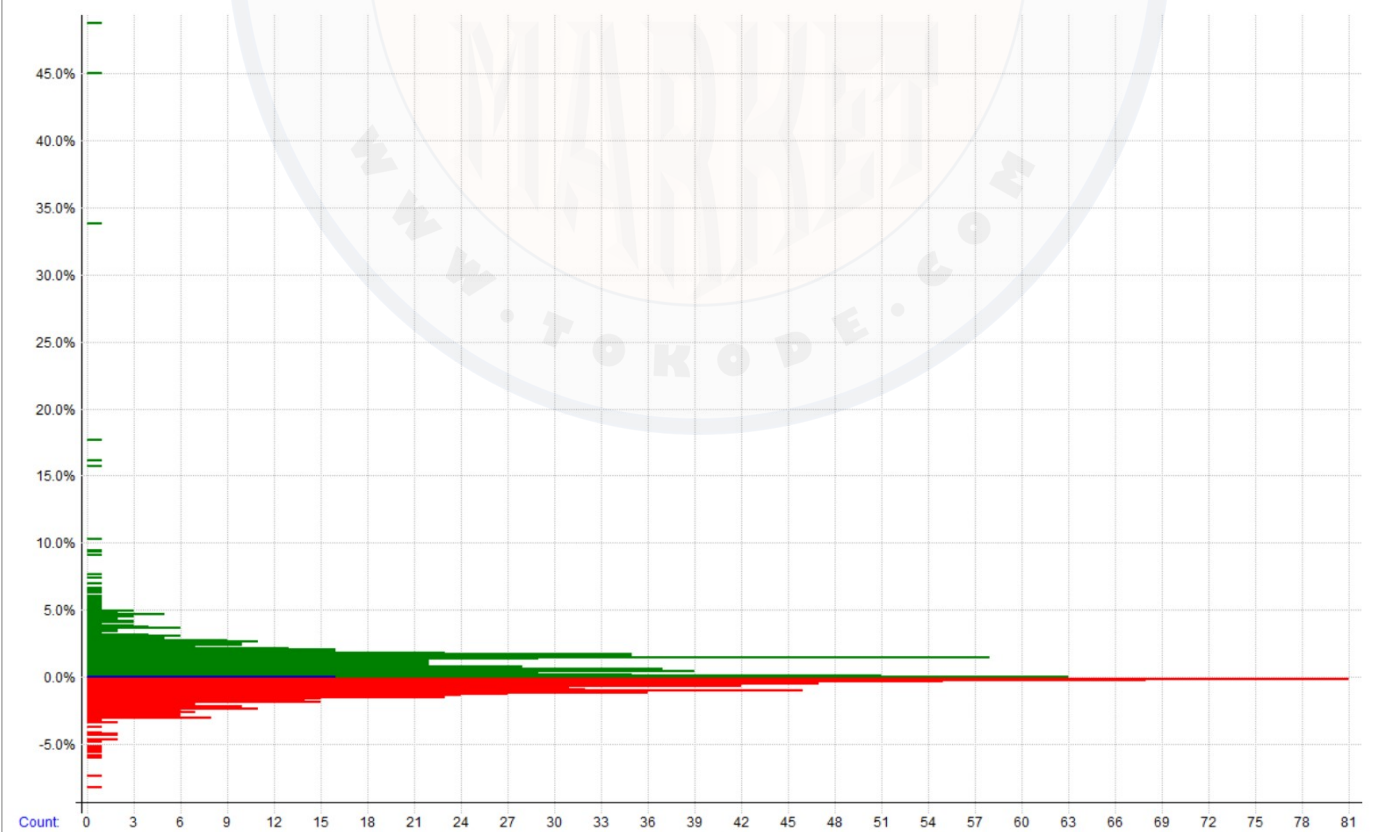
13. Monte Carlo Simulation of %Drawdown — 100 Samples — Worst 5



14. Distribution of %Gains



15. Distribution of %Excursions



16. Sample Daily Report for 30th June 2023

Trade List

These are the open trades in the portfolio, you should always have these assets in your portfolio. It shows the name of the strategy and other details for each position. "End of Test" means position is still open.

Trade	Strategy	Symbol	Side	Da...	TimeIn	QtyIn	PriceIn	DateOut	TimeOut	QtyOut	PriceOut	Rea...	Bars	PctGain	Profit	Fraction	Commissions	Slippages
00676	MeanReversion	TQQQ	Long	6/22/23	intraday	38,862	38.32	6/30/23	close	38,862	41.00	end of test	6	6.37%	\$94,884.55	20.00%	\$9,265.61	\$0.00
00673	PriceMomentum	AMD	Long	6/1/23	open	4,963	117.41	6/30/23	close	4,963	113.80	end of test	20	-3.08%	(\$17,966.07)	8.00%	\$49.64	\$1,152.01
00674	PriceMomentum	AVGO	Long	6/1/23	open	726	801.43	6/30/23	close	726	866.56	end of test	20	8.70%	\$50,616.72	8.00%	\$7.26	\$1,216.33
00675	PriceMomentum	NFLX	Long	6/1/23	open	1,484	397.81	6/30/23	close	1,484	440.05	end of test	20	10.62%	\$62,669.32	8.00%	\$14.84	\$1,240.21
00672	PriceMomentum	META	Long	4/3/23	open	2,579	209.05	6/30/23	close	2,579	286.69	end of test	61	37.13%	\$200,207.76	8.00%	\$25.80	\$1,286.71
00671	PriceMomentum	NVDA	Long	3/1/23	open	2,194	232.15	6/30/23	close	2,194	422.60	end of test	84	82.07%	\$418,000.88	8.00%	\$21.94	\$1,437.46
00677	RiskOff	SVIX	Long	6/9/23	open	53,274	13.79	6/30/23	close	53,274	13.58	end of test	14	-2.12%	(\$15,559.49)	10.00%	\$4,371.95	\$1,451.18

Ranking Table

The ranking applies to Price Momentum Strategy (PMS). All stocks in the universe are ranked, the highest ranked stocks are held in the portfolio. The portfolio is re-balanced every month to replace stocks in the portfolio that have fallen down the rankings with stocks that have risen up the rankings.

Date	Symbol	Company	Industry	Sector	DailyVolume	MarketCap	LastPrice	Sentiment	Momentum	Rank...
6/30/23	NVDA	NVIDIA Corp Common	Semiconductors	Technology Equipment	49,551,407	10,406,292,000,000	423.02	2.06	142.93	1
6/30/23	META	Meta Platforms Inc Class A Common	Online Services	Software & IT Services	25,519,418	727,934,582,133	286.98	2.79	80.41	2
6/30/23	NFLX	Netflix Inc Common	Online Services	Software & IT Services	6,238,147	189,807,652,409	440.49	2.79	69.20	3
6/30/23	AVGO	Broadcom Inc Common	Semiconductors	Technology Equipment	2,922,223	4,037,785,802,588	867.43	2.71	59.20	4
6/30/23	PANW	Palo Alto Networks Inc Common	Software	Software & IT Services	10,181,270	82,734,138,000	255.51	3.21	51.82	5
6/30/23	ISRG	Intuitive Surgical Inc Common	Advanced Medical Equipment & Technology	Healthcare Services & Equipment	1,559,038	121,288,108,775	341.94	4.56	49.87	6
6/30/23	CPRT	Copart Inc Common	Online Services	Software & IT Services	2,557,856	87,771,164,370	91.21	4.10	46.33	7
6/30/23	AMD	Advanced Micro Devices Inc Common	Semiconductors	Technology Equipment	67,526,993	184,114,313,046	113.91	3.36	45.50	8
6/30/23	LRCX	Lam Research Corp Common	Semiconductor Equipment & Testing	Technology Equipment	1,316,241	84,048,159,260	642.86	1.86	44.11	9
6/30/23	ON	ON Semiconductor Corp Common	Semiconductors	Technology Equipment	7,592,178	40,691,332,062	94.58	2.55	43.50	10

Entry and Exit Signals

Exit orders show positions for which exit conditions have been met. They will include some or all positions in the trade list above. Entry orders show assets for which entry conditions have been met. Place all orders before the start of the next trading session. Ignore the dollar values, position sizing should be calculated in percent.

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*** ORDERS TO PLACE BEFORE THE OPEN OF 7/3/23 ***

PriceMomentum exit orders -- change as needed to match actual positions

    sell 4963 AMD market on open (Ranking)

PriceMomentum entry orders

    buy 2383 (7.99992%) [$608,880.33] PANW market on open

MeanReversion exit orders -- change as needed to match actual positions

    sell 38862 TQQQ market on open (BBand)

MeanReversion entry orders

    (no setups)

RiskOff exit orders -- change as needed to match actual positions

    (no exit orders)

RiskOff entry orders

    (no setups)

ShortSelling exit orders -- change as needed to match actual positions

    (no exit orders)

ShortSelling entry orders

    short 52417 (13.3331%) [$1,014,793.12] SQQQ 19.36 limit
    short 99491 (13.3333%) [$1,014,808.20] SOXS 10.20 limit

BearMarket exit orders -- change as needed to match actual positions

    (no exit orders)

BearMarket entry orders

    (no setups)

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