

## Report 21 | CRYPTO v5 - 3.4.25 | 1/1/11 - 4/4/25

Report List

## Settings

<b>Name</b>	<b>Value</b>
<b>Script</b>	C:\RealTest\Scripts\TOKODE.com\CRYPTO v5 - 3.4.25.rts
<b>Data File</b>	c:\RealTest\Data\Crypto.rtd
<b>Bar Size</b>	Daily
<b>Use Available Bars</b>	False
<b>Account Size</b>	\$1,000

## Summary Stats

	<b>TrendROC</b>	<b>TrendRSIb</b>	<b>FarBreakout</b>	<b>TrendRSIe</b>	<b>SP500*</b>	<b>NAS100*</b>	<b>Combined</b>
<b>Periods</b>	5,126	5,203	5,196	3,169	5,202	5,202	5,203
<b>NetProfit</b>	\$2,510,333	\$15,663,927	\$12,633,391	\$18,001,712	\$3,131	\$6,494	\$48,809,363
<b>Comp</b>	True	True	True	True	True	True	True
<b>CAGR</b>	19.34%	40.68%	19.10%	34.96%	10.49%	15.22%	113.34%
<b>MaxDD</b>	-40.47%	-61.67%	-25.07%	-57.72%	-30.78%	-34.23%	-78.93%
<b>Gap</b>	-21.13%	-20.99%	-5.98%	-22.77%	-20.29%	-19.01%	34.41%
<b>MaxDB</b>	2,624	1,098	1,452	1,424	696	751	1,119
<b>AvgDD</b>	-13.94%	-17.34%	-10.27%	-33.06%	-3.71%	-5.41%	-41.68%
<b>AvgDB</b>	812.42	345.65	384.21	546.55	85.06	99.18	394.09
<b>DD</b>	-8.90%	-4.53%	-5.90%	-35.83%	-17.62%	-20.85%	-29.44%
<b>DB</b>	319	73	1,452	1,424	44	44	387
<b>MAR</b>	0.48	0.66	0.76	0.61	0.34	0.44	1.44
<b>GPR</b>	0.25	0.42	0.89	0.29	0.59	0.59	0.43
<b>Calmar</b>	0.00	3.33	0.87	-0.08	0.52	0.50	0.31
<b>UI</b>	16.26	23.15	11.99	36.82	6.11	8.98	46.54
<b>MAE</b>	-11.71%	-19.91%	-8.88%	-19.23%	-37.92%	-28.42%	-39.14%
<b>MFE</b>	65.55%	97.48%	38.94%	101.79%	27.01%	27.14%	163.03%
<b>Trades</b>	11	20	16	13	58	61	60
<b>PctWins</b>	72.73%	50.00%	62.50%	46.15%	81.03%	75.41%	56.67%
<b>AvgWin</b>	308.73%	752.80%	205.59%	867.45%	5.78%	7.72%	507.60%
<b>AvgLoss</b>	19.50%	24.54%	22.45%	23.61%	9.30%	7.94%	23.23%
<b>PayoffRatio</b>	15.84	30.67	9.16	36.73	0.62	0.97	21.85
<b>WinLen</b>	170.62	300.90	169.40	253.17	61.79	59.50	223.15
<b>LossLen</b>	81.67	30.10	31.50	48.00	56.45	54.60	41.19
<b>Expectancy</b>	219.21%	364.13%	120.07%	387.65%	2.92%	3.87%	277.57%
<b>ProfitFactor</b>	1.68	3.22	2.90	2.48	2.15	2.20	2.65
<b>Sharpe</b>	0.82	1.07	0.94	0.82	0.59	0.67	1.20
<b>Sortino</b>	1.43	1.85	1.56	1.40	0.86	1.01	2.06
<b>AvgExp</b>	8.88%	19.78%	10.15%	22.12%	93.14%	96.78%	52.13%
<b>MaxExp</b>	50.00%	58.57%	41.08%	82.48%	99.94%	100.00%	99.93%

\* benchmark strategies are not included in combined stats

## Combined Monthly Percent Gains

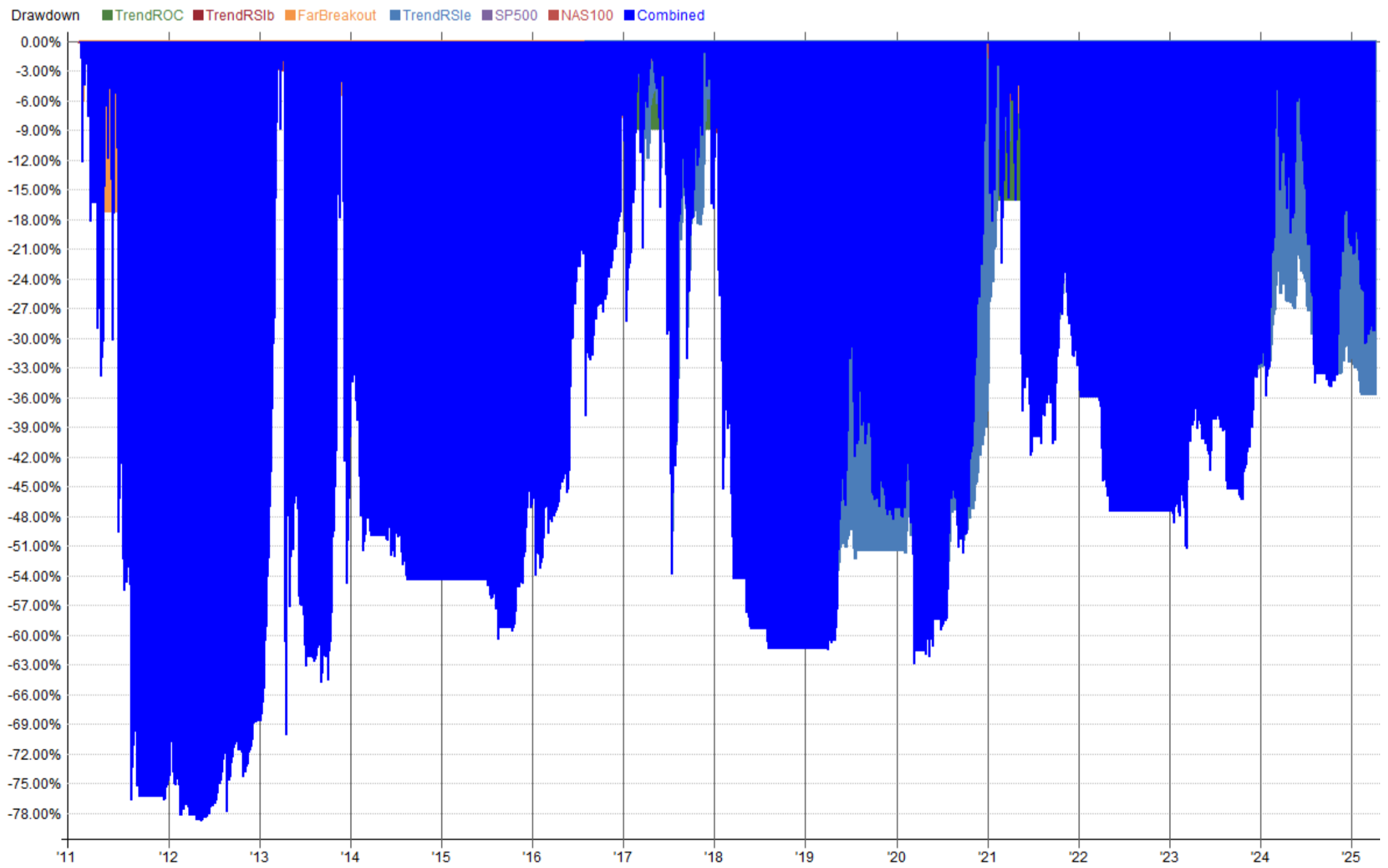
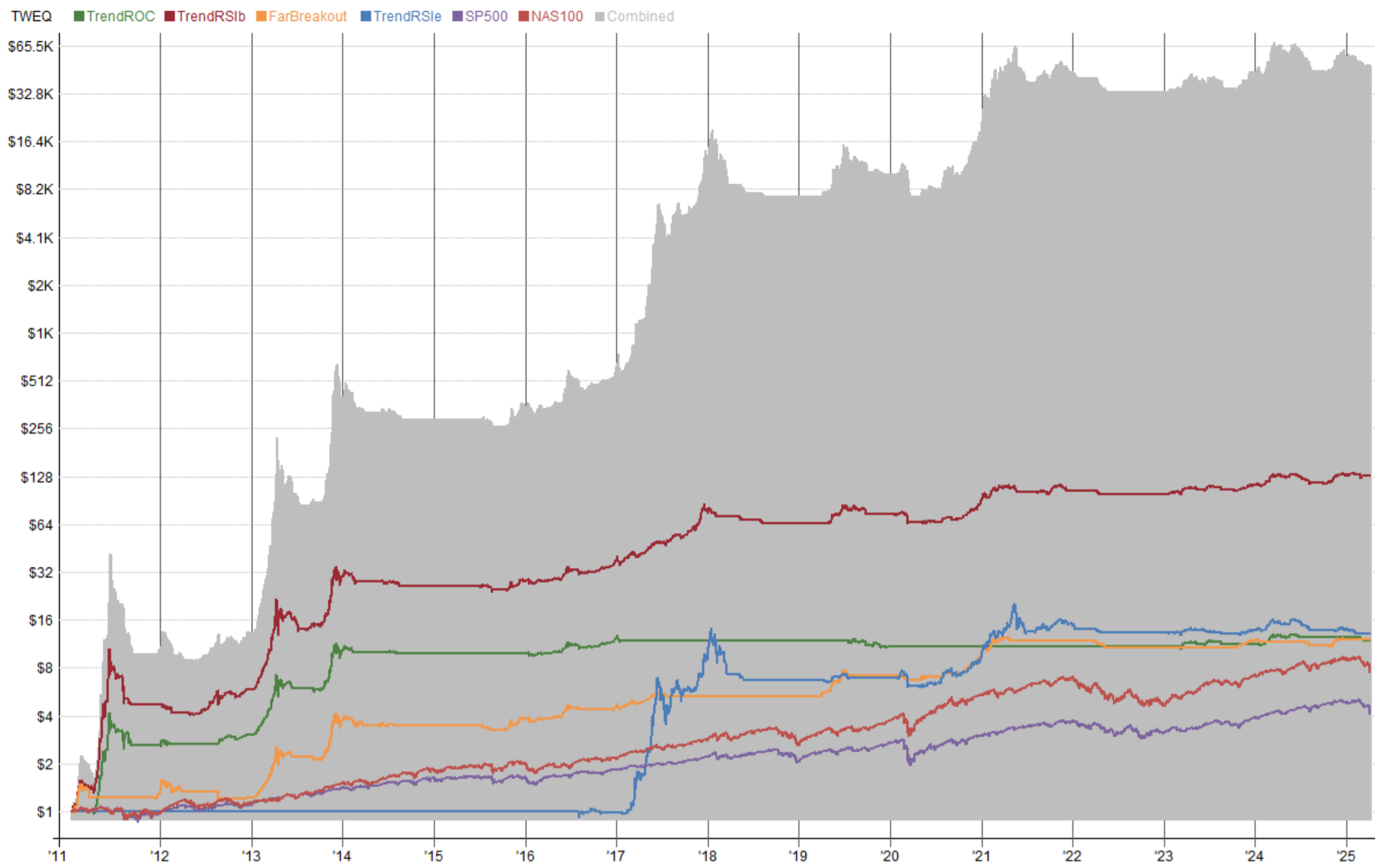
YEAR	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	TOTAL	MaxDD
2011	38.4%	36.4%	-13.3%	233.1%	135.1%	80.7%	-16.7%	-46.3%	-4.6%	0.0%	0.0%	10.7%	993.4%	-76.9%
2012	-2.1%	-10.8%	-4.9%	-1.8%	1.1%	7.3%	12.0%	-1.2%	15.2%	-7.1%	8.2%	7.4%	21.8%	-35.1%
2013	50.5%	63.0%	177.8%	49.6%	-7.5%	-24.4%	-11.2%	7.9%	-2.5%	40.3%	412.1%	-37.7%	2,879.4%	-55.0%
2014	8.6%	-24.1%	-0.4%	0.0%	1.6%	1.3%	-7.5%	-4.4%	0.0%	0.0%	0.0%	0.0%	-25.3%	-39.9%
2015	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-2.3%	-8.5%	0.0%	10.4%	10.8%	8.1%	18.3%	-14.4%
2016	-13.1%	17.5%	-4.7%	6.5%	16.8%	24.1%	-6.6%	-8.1%	7.4%	3.1%	4.0%	25.0%	85.7%	-32.3%
2017	-5.7%	26.5%	55.0%	43.0%	144.3%	18.6%	-21.8%	70.9%	-15.1%	9.8%	36.5%	49.2%	1,844.2%	-54.0%
2018	22.4%	-20.6%	-27.9%	0.0%	-11.2%	0.0%	-2.1%	-2.7%	0.0%	0.0%	0.0%	0.0%	-40.7%	-61.5%
2019	0.0%	0.0%	0.0%	4.2%	45.0%	17.9%	-10.7%	-2.8%	-9.1%	2.4%	-4.4%	-0.7%	36.8%	-35.3%
2020	1.2%	-4.0%	-25.2%	2.8%	6.6%	-2.5%	27.1%	9.5%	-9.9%	16.5%	41.9%	32.7%	113.7%	-39.8%
2021	33.5%	22.5%	30.4%	11.2%	-11.3%	-15.8%	0.0%	9.2%	-5.7%	22.3%	0.6%	-11.2%	99.5%	-42.0%
2022	-5.2%	0.0%	-1.3%	-14.5%	-2.8%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-22.3%	-23.4%
2023	2.0%	0.3%	15.7%	2.2%	-3.8%	3.6%	-3.4%	-10.3%	0.0%	4.1%	8.1%	9.6%	28.7%	-19.7%
2024	-1.0%	36.5%	12.2%	-13.8%	13.4%	-7.2%	-14.9%	-10.6%	-0.7%	2.5%	23.3%	-4.6%	25.2%	-35.1%
2025	2.7%	-14.7%	1.7%	0.0%	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-10.9%	-17.1%
AVG	8.8%	8.6%	14.4%	21.5%	23.4%	7.4%	-4.1%	0.2%	-1.8%	7.5%	38.6%	6.3%	403.2%	-38.8%

### Strategy Correlations

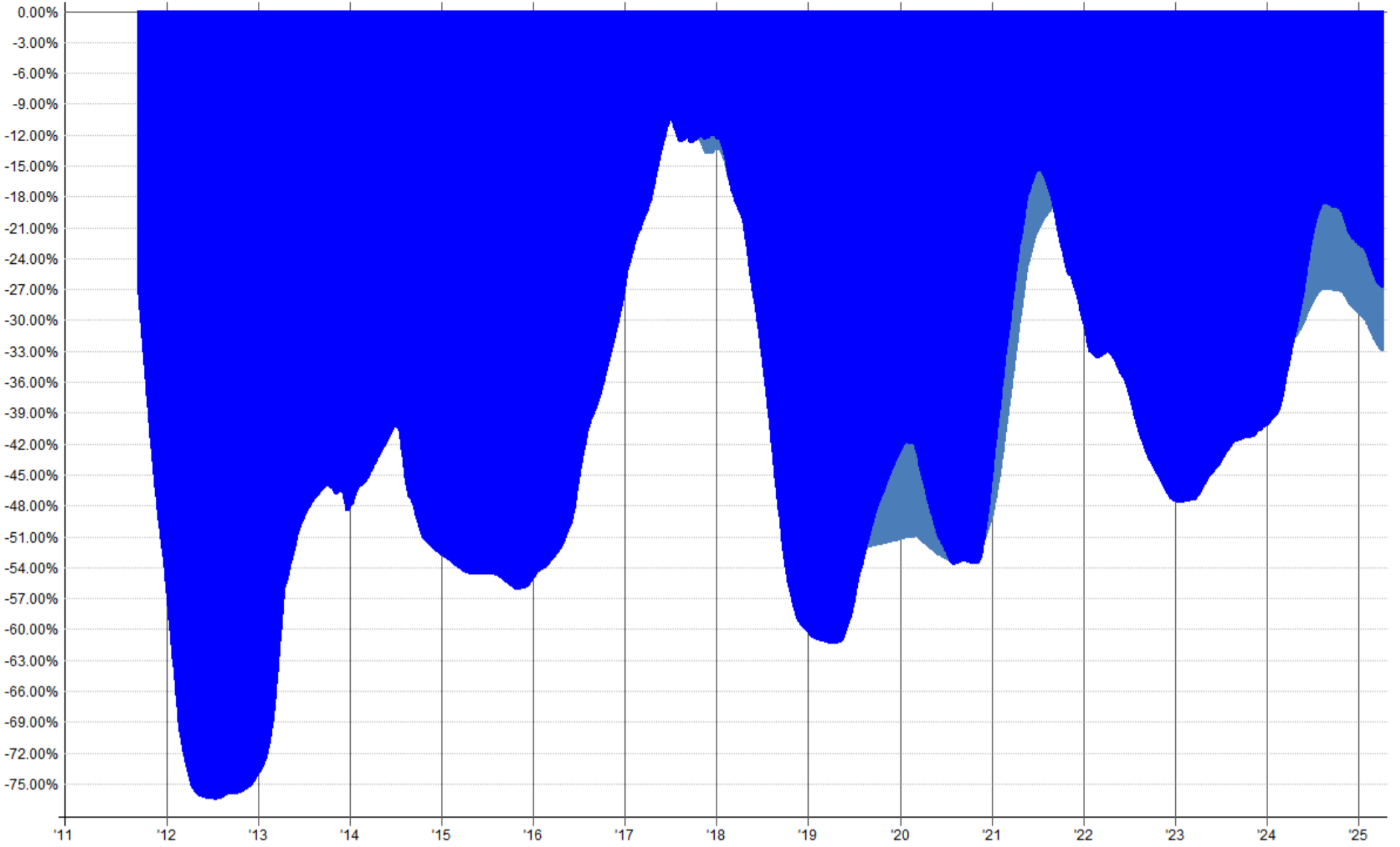
RETURNS	TrendROC	TrendRSIb	FarBreakout	TrendRSIe	SP500	NAS100	Combined
TrendROC	1.00	0.85	0.44	0.02	-0.00	-0.01	0.78
TrendRSIb	0.85	1.00	0.59	0.16	0.03	0.02	0.89
FarBreakout	0.44	0.59	1.00	0.11	0.02	0.02	0.67
TrendRSIe	0.02	0.16	0.11	1.00	0.10	0.09	0.52
SP500	-0.00	0.03	0.02	0.10	1.00	0.93	0.06
NAS100	-0.01	0.02	0.02	0.09	0.93	1.00	0.05
Combined	0.78	0.89	0.67	0.52	0.06	0.05	1.00

DRAWDOWNS	TrendROC	TrendRSIb	FarBreakout	TrendRSIe	SP500	NAS100	Combined
TrendROC	1.00	0.83	0.49	-0.22	0.26	0.15	0.69
TrendRSIb	0.83	1.00	0.56	-0.30	0.18	0.03	0.86
FarBreakout	0.49	0.56	1.00	-0.37	0.25	0.25	0.58
TrendRSIe	-0.22	-0.30	-0.37	1.00	0.32	0.29	0.05
SP500	0.26	0.18	0.25	0.32	1.00	0.87	0.34
NAS100	0.15	0.03	0.25	0.29	0.87	1.00	0.23
Combined	0.69	0.86	0.58	0.05	0.34	0.23	1.00

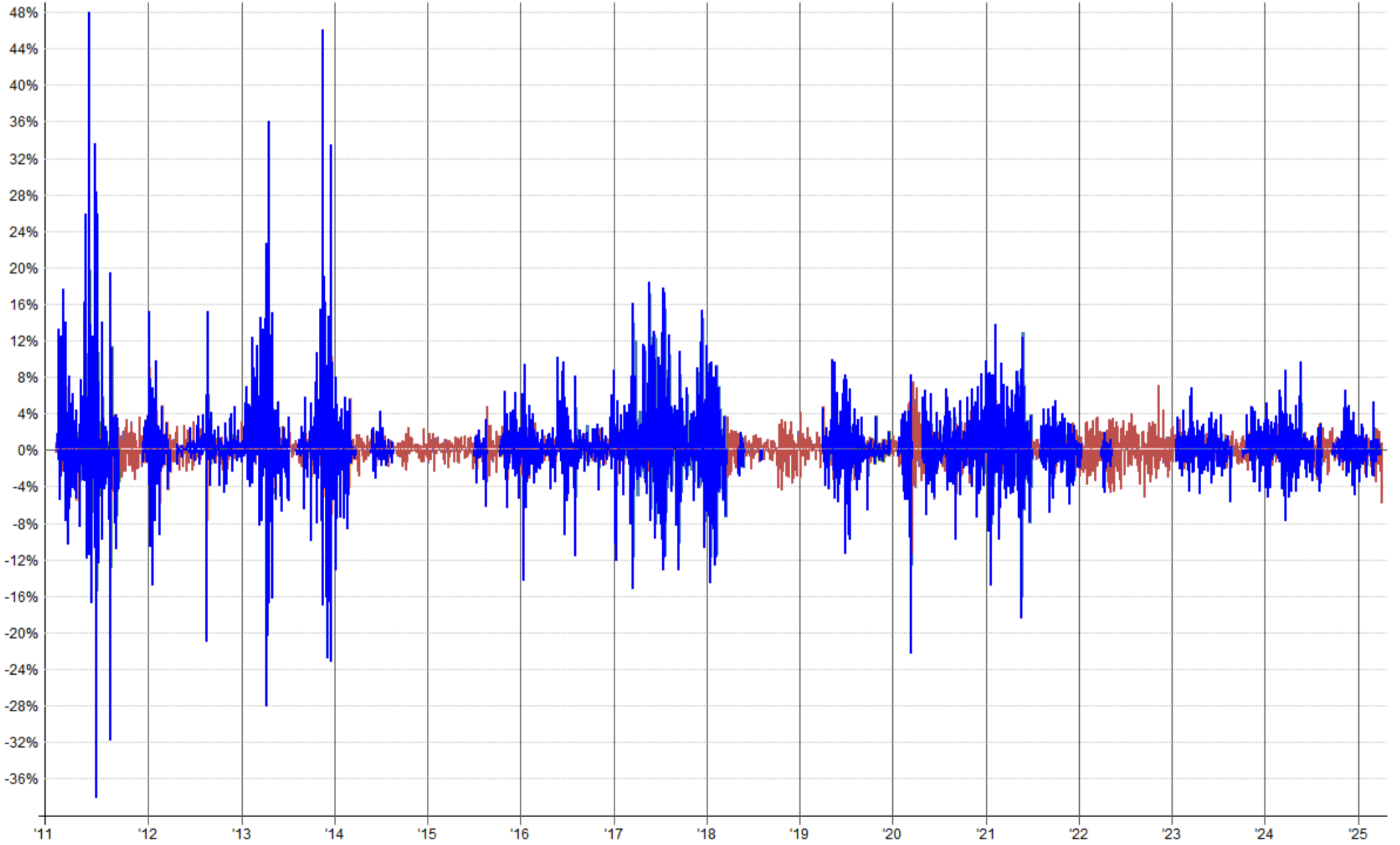
### Daily Stats Graphs

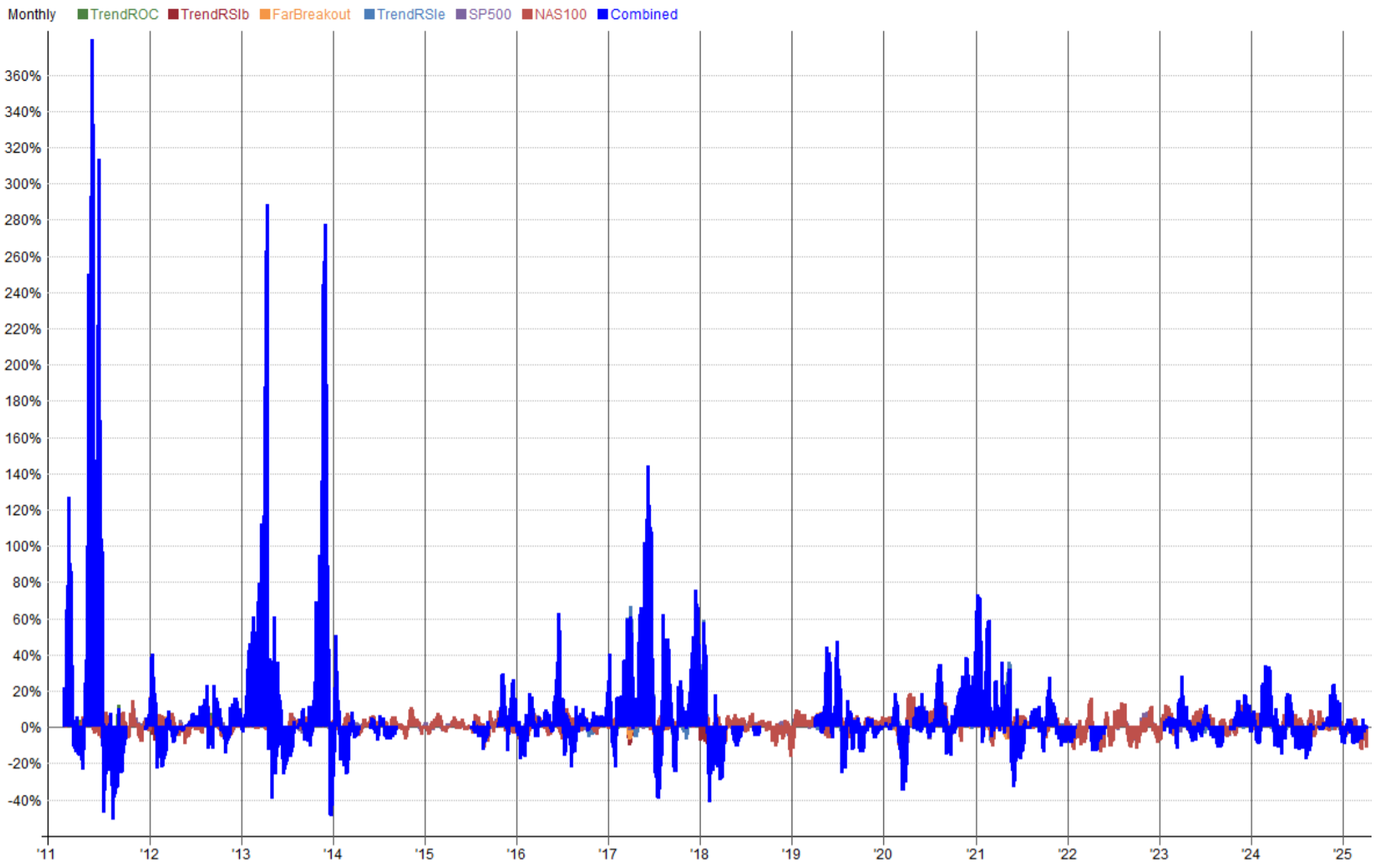


AvgDD TrendROC TrendRSib FarBreakout TrendRSle SP500 NAS100 Combined



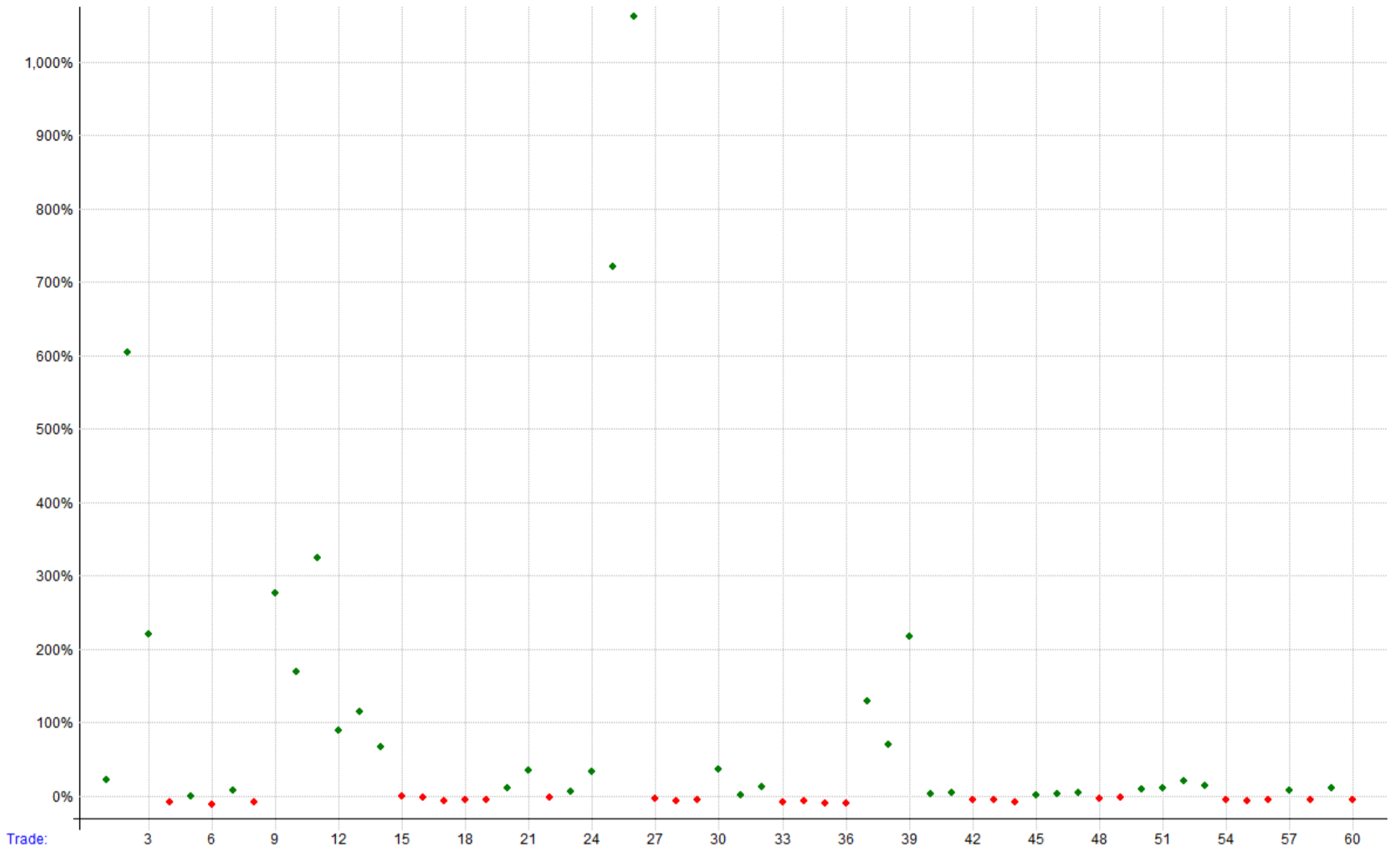
Daily TrendROC TrendRSib FarBreakout TrendRSle SP500 NAS100 Combined



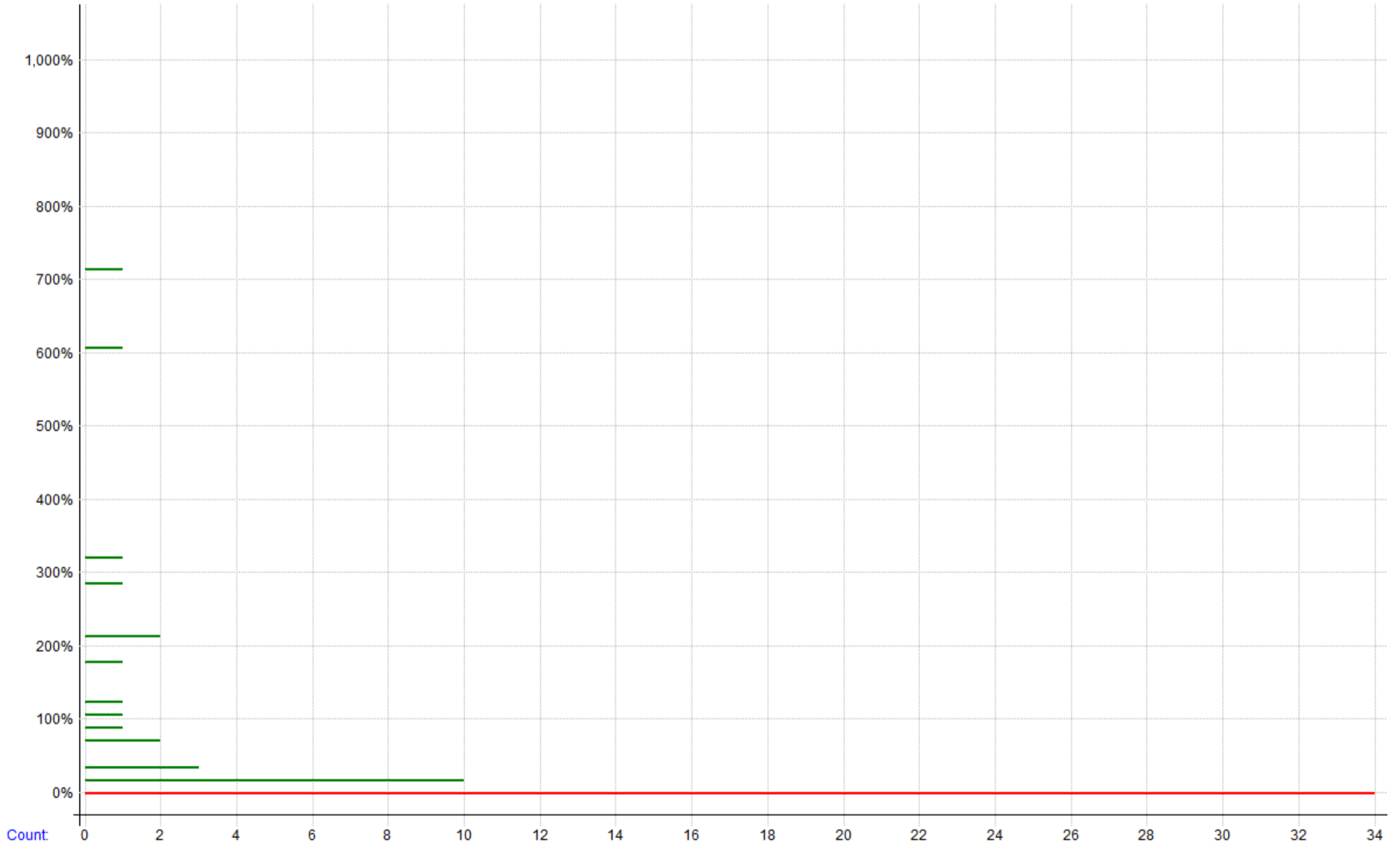


## Trade Plots

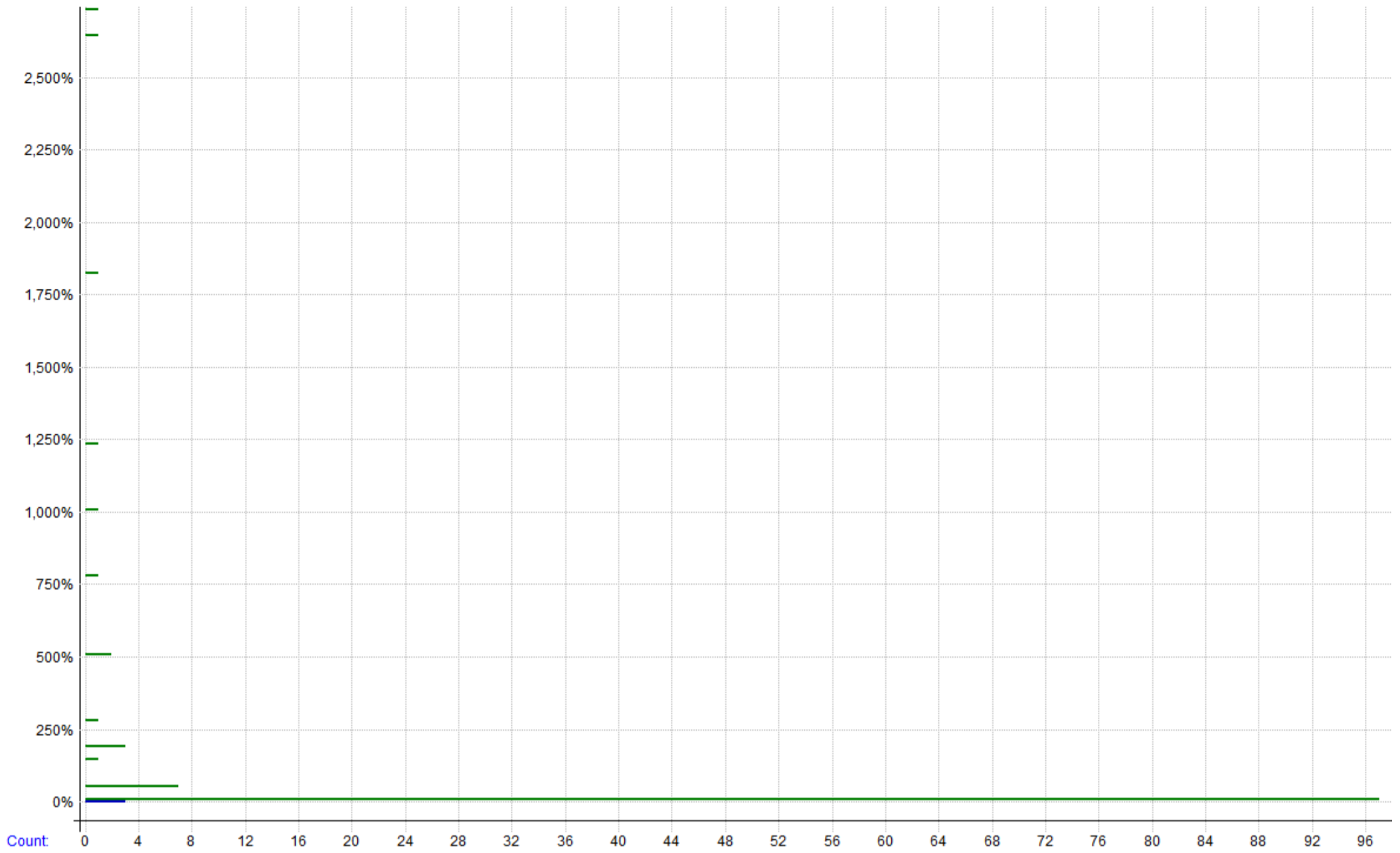
Test 21 - Combined - individual %gains



Test 21 - Combined - distribution of %gains



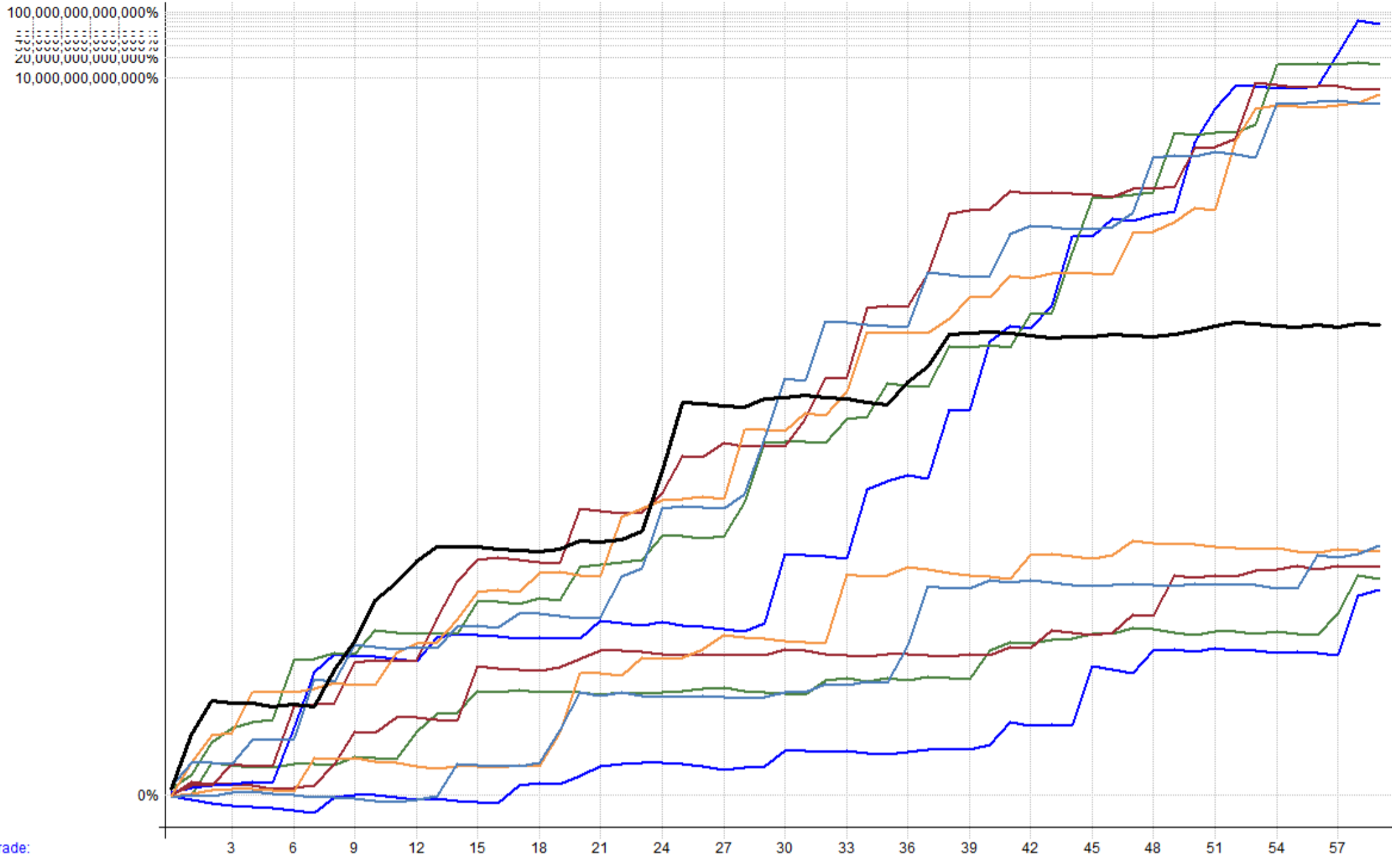
Test 21 - Combined - distribution of %excursions



## Monte Carlo Analysis

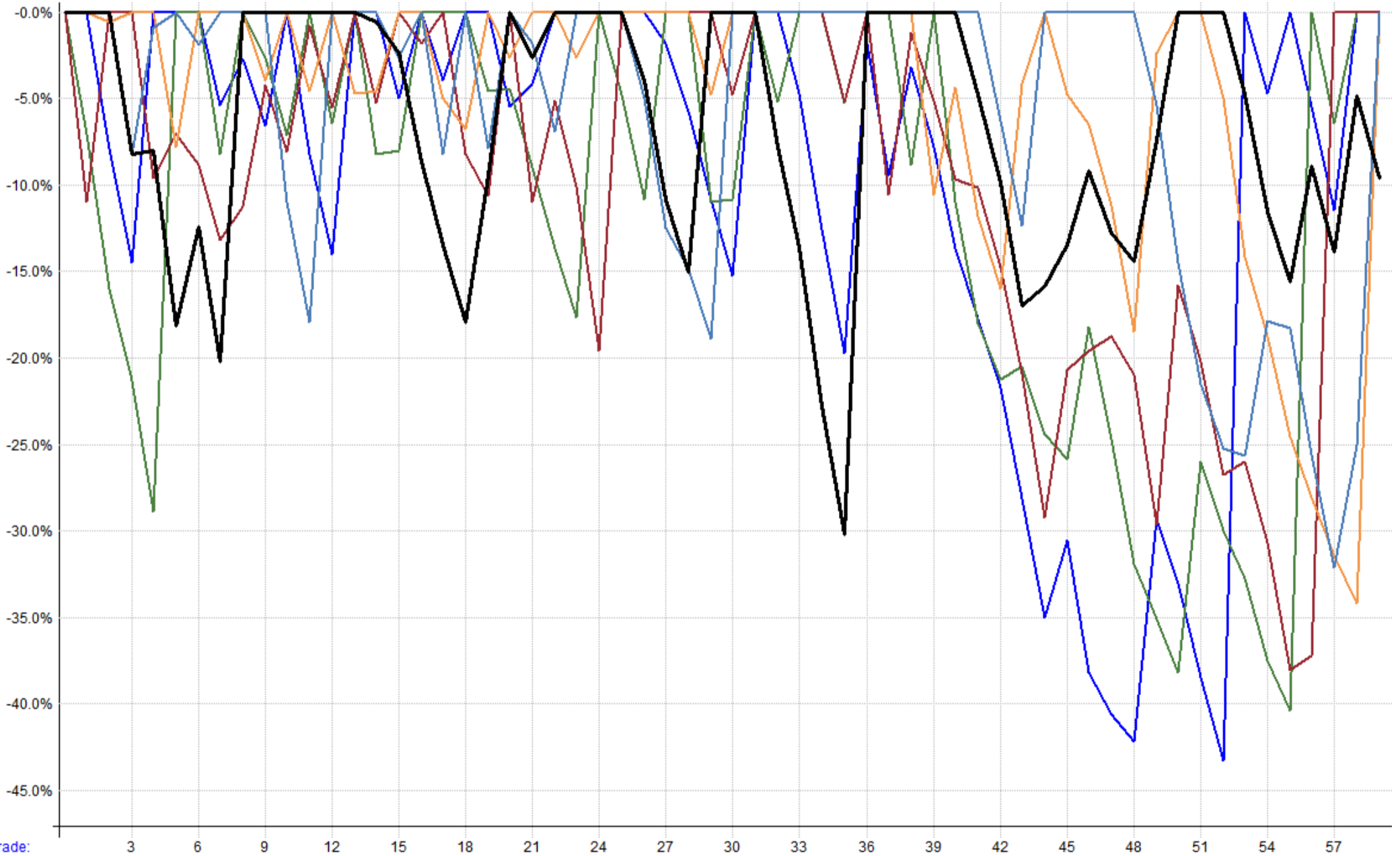
Percentile	Net Profit	CAR	Max Drawdown
1%	204,325.21%	44.64%	-37.78%
5%	1,457,422.98%	59.07%	-33.21%
10%	2,936,389.79%	64.55%	-28.58%
20%	15,232,976.90%	78.21%	-22.57%
50%	759,916,082.95%	115.34%	-13.22%
80%	40,247,170,370.36%	160.97%	-6.97%
90%	1,047,934,619,386.24%	205.59%	-5.17%
95%	5,379,361,877,418.87%	230.77%	-4.74%
99%	101,641,959,117,682.61%	281.35%	-0.55%
<b>backtest</b>	<b>4,880,936.28%</b>	<b>68.65%</b>	<b>-78.93%</b>

Test 21 - Combined - Monte Carlo %profit - 100 samples, showing best & worst 5



Trade:

Test 21 - Combined - Monte Carlo %drawdown - 100 samples, showing worst 5



Trade: