

Bar

Bar Size

Granularity

File

Session Boundaries

Time Series Boundaries

1

Minute

C:\Research\Qtradinglat

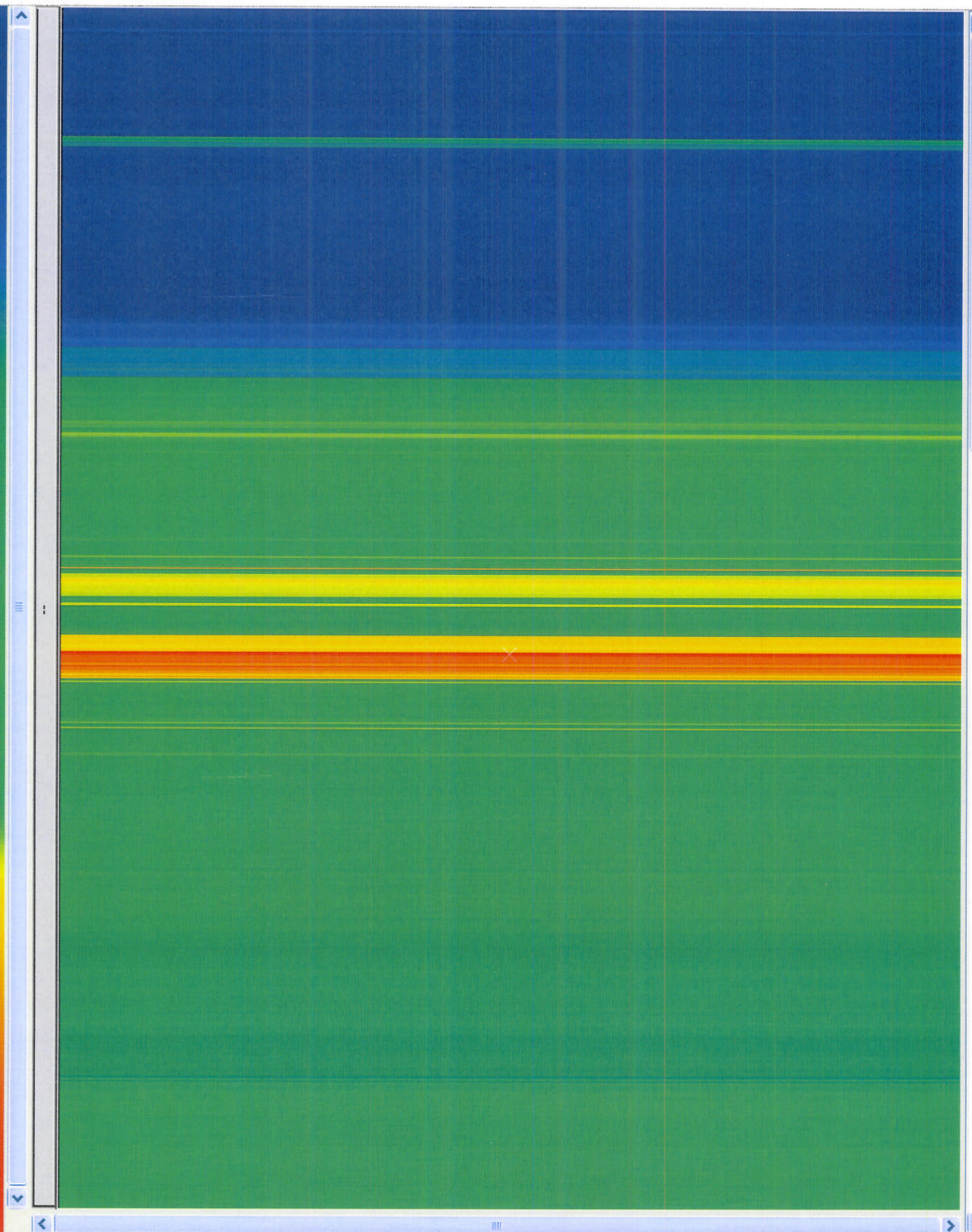
08:30:00 AM

03:15:00 PM

True

9/10/2003 8:35 AM

9/10/2009 3:15 PM



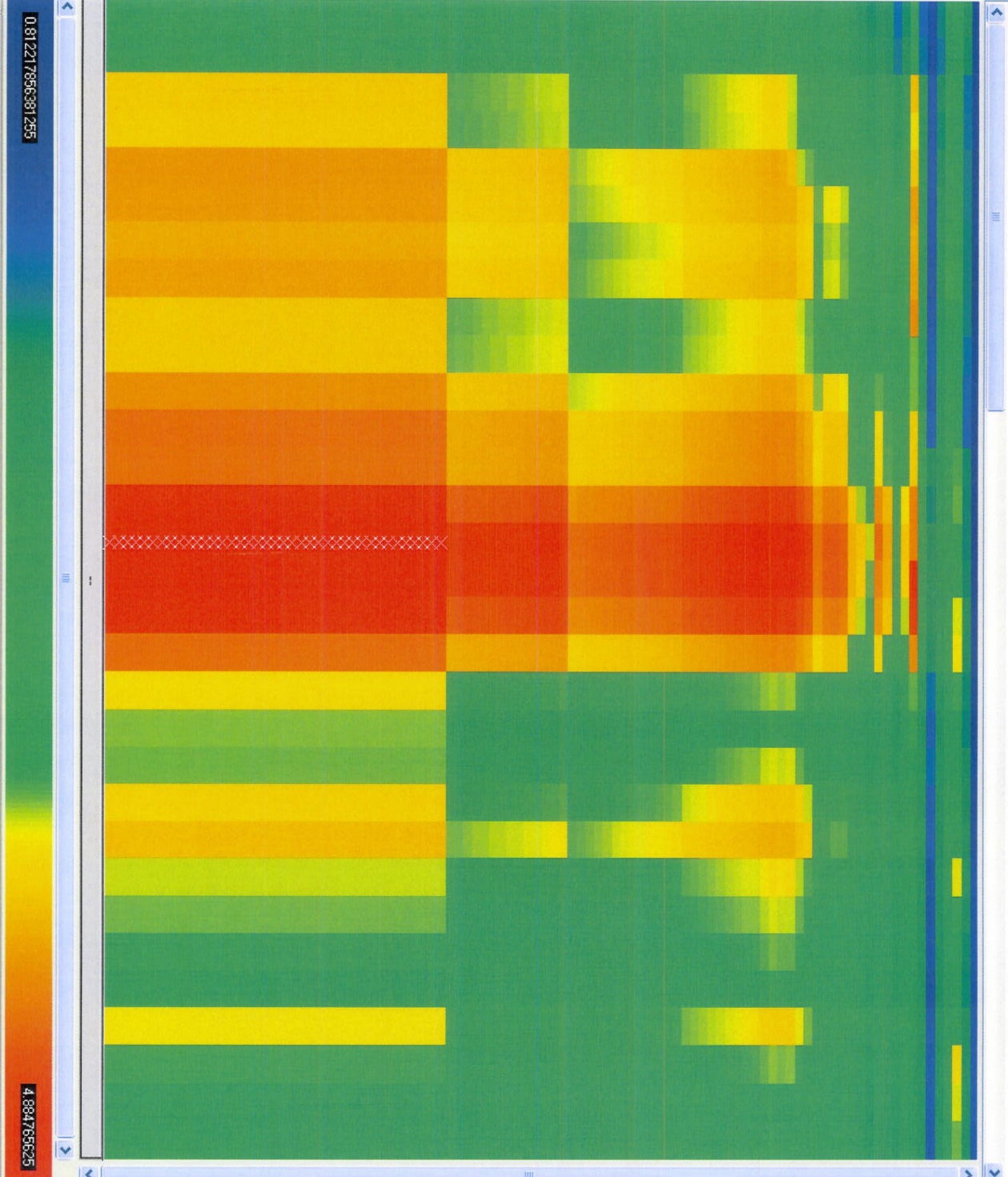
Trading System				
MR Stop AvgPrice				
Max Bars Back	700			
Slippage	0.00100			Model
Name	Lower Bound	Upper Bound	Step	Fixed
Kappa	0.5	0.5	1	<input checked="" type="checkbox"/>
Band1	13.7	13.7	1	<input checked="" type="checkbox"/>
Band2	2.4	2.4	1	<input checked="" type="checkbox"/>
Volten	5	700	1	<input type="checkbox"/>
MALen	37	37	1	<input checked="" type="checkbox"/>
TLen	100	100	1	<input checked="" type="checkbox"/>
Stop	0.031	0.031	1	<input checked="" type="checkbox"/>
Lambda	0.0	0.0	1	<input checked="" type="checkbox"/>
Slip	0.001	0.001	1	<input checked="" type="checkbox"/>



# Channel w DD...st Drawdown]

Display: Equity Curve

Length StopPct Net Equity Net Profit Net Profit to W... Trade Count Profit Factor Gross Gain Gross Loss Period P...



0.812217856381255

4.884763625

## Data Series

Bar Bar Size 1 Granularity Minute File C:\Research\QTradingLab\GC

Session Boundaries Begin Time 08:20:00 AM End Time 01:30:00 PM Use Session Times True

Time Series Boundaries Begin Date 10/31/1997 9:05 AM End Date 10/31/2003 1:30 PM

## Instruments Data Series

Trading System Channel w DDControl

Max Bars Back 700 Slippage 0.00200 Model

Name	Lower Bound	Upper Bound	Step	Fixed
Length	170	200	1	<input type="checkbox"/>
StopPct	0.001	0.10	0.001	<input type="checkbox"/>

Completed (31.00 parameter sets): 2466, 296875 seconds.