```
>> option_sim_mod
spy_first_date =
   19930129.00
spy_last_date =
   20160509.00
vix_first_date =
   19900102.00
vix_last_date =
   20160509.00
dts =
    '2000-04-14'
    '2003-04-11'
    '2008-03-14'
    '2014-04-11'
```

# Month_1	Put_K	S_in	Call_K	S_out	Value_in	Date_out_f	Date_out	Value_out ↙
Prft	Days_held							
1: 19930201	44	44.25	45	45.31	1.11	19930319	19930318	0.35 ↙
0.77	45							
2: 19930301	44	44.28	45	44.94	1.27	19930416	19930415	0.08 ↙
1.19	45							
3: 19930401	45	45.03	46	45.16	1.32	19930521	19930520	0.07 ↙
1.25	49							
4: 19930503	44	44.31	45	45.19	1.18	19930618	19930617	0.23 ↙
0.95	45							
5: 19930601	45	45.66	46	44.88	1.31	19930716	19930715	0.17 ↙
1.14	44							
6: 19930701	45	44.94	46	45.78	1.13	19930820	19930819	0.04 ↙
1.10	49							
7: 19930802	45	44.97	46	46.19	1.07	19930917	19930916	0.25 ↙
0.82	45							
8: 19930901	46	46.50	47	46.81	1.04	19931015	19931014	0.04 ↙
1.00	43							
9: 19931001	46	46.16	47	46.41	1.17	19931119	19931118	0.03 ↙
1.14	48							
10: 19931101	47	46.97	48	46.63	1.17	19931217	19931216	0.38 ↙
0.79	45							
11: 19931201	46	46.41	47	47.47	1.47	19940121	19940120	0.48 ↙
0.99	50							
12: 19940103	46	46.47	47	47.16	1.21	19940218	19940217	0.23 ↙
0.98	45							
13: 19940201	48	47.97	49	47.25	1.04	19940318	19940317	0.75 ↙
0.29	44							
14: 19940301	46	46.63	47	44.59	1.62	19940415	19940414	1.40 ↙
0.22	44							
15: 19940404	43	43.91	45	45.73	2.10	19940520	19940519	0.74 ↙
1.36	45							
16: 19940502	45	45.38	46	46.44	1.37	19940617	19940616	0.45 ↙
0.92	45							
17: 19940601	46	46.02	47	45.38	1.21	19940715	19940714	0.62 ↙
0.59	43							
18: 19940701	44	44.56	45	46.45	1.43	19940819	19940818	1.46 ↙

```
-0.03    48
19: 19940801    46  46.13   47  47.64     1.04    19940916    19940915    0.64 ↙
0.40    45
20: 19940901    47  47.50   48  46.75     1.22    19941021    19941020    0.31 ↙
0.91    49
21: 19941003    46  46.06   47  46.53     1.59    19941118    19941117    0.04 ↙
1.55    45
22: 19941101    47  46.95   48  45.89     1.54    19941216    19941215    1.11 ↙
0.44    44
23: 19941201    45  45.14   46  46.72     1.79    19950120    19950119    0.72 ↙
1.07    49
24: 19950103    45  45.78   47  48.64     1.02    19950217    19950216    1.64 ↙
-0.63    44
25: 19950201    47  47.08   48  49.78     1.12    19950317    19950316    1.78 ↙
-0.67    43
26: 19950301    48  48.70   49  50.64     1.27    19950421    19950420    1.64 ↙
-0.38    50
27: 19950403    50  50.23   51  52.06     1.48    19950519    19950518    1.07 ↙
0.42    45
28: 19950501    51  51.45   52  54.13     1.33    19950616    19950615    2.13 ↙
-0.80    45
29: 19950601    53  53.50   54  55.47     1.49    19950721    19950720    1.47 ↙
0.01    49
30: 19950703    54  54.61   55  56.11     1.35    19950818    19950817    1.11 ↙
0.24    45
31: 19950801    56  56.06   57  58.77     1.70    19950915    19950914    1.77 ↙
-0.07    44
32: 19950901    56  56.66   57  59.19     1.44    19951020    19951019    2.19 ↙
-0.75    48
33: 19951002    58  58.19   59  60.00     1.86    19951117    19951116    1.00 ↙
0.85    45
34: 19951101    58  58.78   60  62.17     1.35    19951215    19951214    2.18 ↙
-0.83    43
35: 19951201    61  60.98   62  60.86     1.56    19960119    19960118    0.25 ↙
1.31    48
36: 19960102    62  62.14   63  65.20     1.68    19960216    19960215    2.21 ↙
-0.52    44
37: 19960201    63  63.91   65  64.45     1.37    19960315    19960314    0.05 ↙
1.32    42
38: 19960301    64  64.89   66  64.38     2.29    19960419    19960418    0.08 ↙
2.21    48
39: 19960401    65  65.44   67  66.83     2.46    19960517    19960516    0.15 ↙
2.31    45
40: 19960501    65  65.53   67  66.59     2.28    19960621    19960620    0.09 ↙
2.19    50
41: 19960603    66  67.06   68  64.44     2.32    19960719    19960718    1.56 ↙
0.76    45
42: 19960701    67  67.69   69  66.28     1.79    19960816    19960815    0.74 ↙
1.05    45
43: 19960801    64  65.16   67  68.75     2.34    19960920    19960919    1.75 ↙
0.58    49
```

```
44: 19960903     65  65.75   67  70.84      2.52     19961018     19961017       3.85 ✓
-1.33     44
45: 19961001     68  69.00   70  73.94      2.41     19961115     19961114       3.94 ✓
-1.53     44
46: 19961101     70  70.59   72  75.05      2.81     19961220     19961219       3.05 ✓
-0.24     48
47: 19961202     75  76.05   78  77.09      2.58     19970117     19970116       0.05 ✓
2.53     45
48: 19970102     73  74.03   76  80.34      3.32     19970221     19970220       4.35 ✓
-1.03     49
49: 19970203     78  78.64   80  78.38      3.47     19970321     19970320       0.20 ✓
3.27     45
50: 19970303     79  79.69   82  76.19      3.44     19970418     19970417       2.81 ✓
0.63     45
51: 19970401     75  75.86   78  84.38      3.15     19970516     19970515       6.38 ✓
-3.23     44
52: 19970501     79  80.00   82  90.23      3.39     19970620     19970619       8.24 ✓
-4.85     49
53: 19970602     84  84.78   87  93.28      3.71     19970718     19970717       6.29 ✓
-2.57     45
54: 19970701     88  89.34   92  92.63      3.56     19970815     19970814       0.83 ✓
2.72     44
55: 19970801     94  94.94   98  95.22      4.49     19970919     19970918       0.09 ✓
4.40     48
56: 19970902     92  93.31   96  95.25      4.68     19971017     19971016       0.14 ✓
4.54     44
57: 19971001     94  95.63   98  96.09      4.61     19971121     19971120       0.09 ✓
4.52     50
58: 19971103     92  94.00   98  95.88      5.99     19971219     19971218       0.04 ✓
5.95     45
59: 19971201     96  98.09  101  94.95      5.06     19980116     19980115       1.16 ✓
3.89     45
60: 19980102     96  97.56  100 102.89      4.92     19980220     19980219       2.90 ✓
2.03     48
61: 19980202     99  99.94  102 109.25      4.72     19980320     19980319       7.26 ✓
-2.53     45
62: 19980302    104 104.91  107 110.81      4.38     19980417     19980416       3.82 ✓
0.56     45
63: 19980401    109 110.83  114 111.66      5.02     19980515     19980514       0.01 ✓
5.01     43
64: 19980501    111 112.59  115 110.97      4.61     19980619     19980618       0.54 ✓
4.08     48
65: 19980601    108 109.53  112 118.41      5.32     19980717     19980716       6.41 ✓
-1.09     45
66: 19980701    113 114.63  117 109.44      4.41     19980821     19980820       3.57 ✓
0.83     50
67: 19980803    109 111.31  115 102.00      5.61     19980918     19980917       6.99 ✓
-1.38     45
68: 19980901     98 100.06  105 105.97      7.27     19981016     19981015       1.33 ✓
5.94     44
69: 19981001     96  98.81  105 115.75      8.90     19981120     19981119      10.76 ✓
```

```
-1.86     49
70: 19981102     110 111.88  116 118.39     6.08     19981218     19981217      2.46 ✔
3.62      45
71: 19981201     116 117.63  121 121.22     6.06     19990115     19990114      0.96 ✔
5.10      44
72: 19990104     121 123.03  127 123.72     6.53     19990219     19990218      0.12 ✔
6.41      45
73: 19990201     125 126.91  131 132.25     7.35     19990319     19990318      1.48 ✔
5.87      45
74: 19990301     122 123.91  128 132.66     7.36     19990416     19990415      4.66 ✔
2.69      45
75: 19990401     127 129.34  133 134.09     5.84     19990521     19990520      1.37 ✔
4.46      49
76: 19990503     134 135.69  140 134.56     6.71     19990618     19990617      0.38 ✔
6.34      45
77: 19990601     128 129.75  134 141.05     7.10     19990716     19990715      7.05 ✔
0.04      44
78: 19990701     136 138.03  141 132.56     5.83     19990820     19990819      3.45 ✔
2.39      49
79: 19990802     131 133.06  137 132.45     7.04     19990917     19990916      0.20 ✔
6.84      45
80: 19990901     132 133.69  137 128.16     6.31     19991015     19991014      3.85 ✔
2.46      43
81: 19991001     126 128.47  132 142.63     6.74     19991119     19991118     10.63 ✔
-3.89      48
82: 19991101     134 135.56  139 142.13     6.31     19991217     19991216      3.15 ✔
3.16      45
83: 19991201     138 140.41  144 144.75     6.69     20000121     20000120      1.11 ✔
5.58      50
84: 20000103     143 145.44  150 138.28     6.97     20000218     20000217      4.71 ✔
2.25      45
85: 20000201     139 140.94  145 146.34     6.67     20000317     20000316      1.53 ✔
5.14      44
86: 20000301     136 138.44  142 143.13     6.24     20000420     20000419      1.50 ✔
4.74      49
87: 20000403     149 151.25  156 143.38     7.29     20000519     20000518      5.62 ✔
1.67      45
88: 20000501     145 147.06  152 148.16     7.78     20000616     20000615      0.02 ✔
7.76      45
89: 20000601     143 145.31  149 150.63     6.97     20000721     20000720      1.74 ✔
5.23      49
90: 20000703     145 147.28  151 150.19     5.69     20000818     20000817      0.24 ✔
5.45      45
91: 20000801     142 143.88  147 149.64     6.09     20000915     20000914      2.67 ✔
3.42      44
92: 20000901     151 152.50  156 139.31     5.65     20001020     20001019     11.68 ✔
-6.03      48
93: 20001002     142 143.84  147 137.38     6.45     20001117     20001116      4.62 ✔
1.83      45
94: 20001101     140 142.47  146 134.41     6.95     20001215     20001214      5.59 ✔
1.37      43
```

```
95: 20001201    130 132.22  137 134.78      7.62     20010119    20010118       0.07↙
7.54     48
96: 20010102    126 128.81  133 133.34      7.77     20010216    20010215       0.76↙
7.01     44
97: 20010201    136 137.93  141 117.68      5.99     20010316    20010315      18.31↙
-12.32     42
98: 20010301    122 124.60  129 125.65      7.31     20010420    20010419       0.02↙
7.29     49
99: 20010402    112 114.20  119 129.15      7.12     20010518    20010517      10.16↙
-3.04     45
100:    20010501    125 127.05  131 122.00      6.04     20010615    20010614       3.01↙
3.03     44
101:    20010601    125 126.73  130 122.07      5.82     20010720    20010719       2.94↙
2.89     48
102:    20010702    123 124.13  127 118.65      4.86     20010817    20010816       4.34↙
0.52     45
103:    20010801    120 122.11  125 98.71       5.31     20010921    20010920      21.28↙
-15.98     50
104:    20010904    112 113.42  117 107.42      6.06     20011019    20011018       4.58↙
1.48     44
105:    20011001    102 104.27  108 114.87      6.93     20011116    20011115       6.88↙
0.06     45
106:    20011101    106 108.51  113 114.65      7.34     20011221    20011220       1.74↙
5.60     49
107:    20011203    112 113.37  117 113.67      6.13     20020118    20020117       0.07↙
6.06     45
108:    20020102    114 115.53  119 112.06      5.13     20020215    20020214       1.97↙
3.16     43
109:    20020201    111 112.65  115 115.88      4.68     20020315    20020314       1.04↙
3.65     41
110:    20020301    112 113.74  117 112.47      4.50     20020419    20020418       0.26↙
4.25     48
111:    20020401    113 114.57  117 110.36      4.33     20020517    20020516       2.64↙
1.70     45
112:    20020501    108 109.18  112 101.21      4.80     20020621    20020620       6.78↙
-1.99     50
113:    20020603    103 104.37  107 87.80       5.16     20020719    20020718      15.19↙
-10.04     45
114:    20020701    95  97.03   100 93.50       5.28     20020816    20020815       1.61↙
3.67     45
115:    20020801    87  88.78   93  84.70       7.12     20020920    20020919       2.39↙
4.73     49
116:    20020903    86  88.28   93  88.27       6.92     20021018    20021017       0.05↙
6.87     44
117:    20021001    84  85.72   89  90.73       6.03     20021115    20021114       1.80↙
4.23     44
118:    20021101    89  90.27   94  89.16       5.62     20021220    20021219       0.49↙
5.13     48
119:    20021202    92  94.13   97  92.02       5.15     20030117    20030116       0.47↙
4.68     45
120:    20030102    90  91.07   94  84.33       5.11     20030221    20030220       5.67↙
```

```
-0.56     49
121:    20030203    85  86.23   89  88.15    5.83    20030321    20030320    0.25✔
5.58      45
122:    20030303    83  84.09   87  88.25    5.44    20030417    20030416    1.31✔
4.13      44
123:    20030401    85  86.04   89  95.11    5.12    20030516    20030515    6.11✔
-0.99     44
124:    20030501    91  91.90   94  100.02   4.54    20030620    20030619    6.03✔
-1.49     49
125:    20030602    96  97.35   100 98.50    4.03    20030718    20030717    0.04✔
3.99      45
126:    20030701    97  98.53   101 99.31    3.65    20030815    20030814    0.02✔
3.63      44
127:    20030801    97  98.51   101 104.60   4.24    20030919    20030918    3.61✔
0.63      48
128:    20030902    102 102.80  105 105.41   4.17    20031017    20031016    0.62✔
3.55      44
129:    20031001    101 102.08  105 103.78   4.70    20031121    20031120    0.07✔
4.62      50
130:    20031103    105 105.99  108 109.72   3.66    20031219    20031218    1.74✔
1.92      45
131:    20031201    106 107.60  110 113.78   3.40    20040116    20040115    3.79✔
-0.39     45
132:    20040102    110 111.23  114 115.23   4.20    20040220    20040219    1.28✔
2.92      48
133:    20040202    113 113.97  116 113.07   4.20    20040319    20040318    0.40✔
3.80      45
134:    20040301    115 116.16  118 112.96   3.44    20040416    20040415    2.04✔
1.40      45
135:    20040401    113 113.78  116 109.62   4.28    20040521    20040520    3.37✔
0.91      49
136:    20040503    111 112.15  114 113.83   3.95    20040618    20040617    0.29✔
3.67      45
137:    20040601    112 112.71  115 110.80   3.85    20040716    20040715    1.23✔
2.62      44
138:    20040701    112 112.94  115 109.71   3.76    20040820    20040819    2.29✔
1.47      49
139:    20040802    110 111.07  113 113.14   3.52    20040917    20040916    0.42✔
3.10      45
140:    20040901    110 111.32  113 110.64   3.28    20041015    20041014    0.14✔
3.14      43
141:    20041001    113 113.65  115 118.74   3.34    20041119    20041118    3.75✔
-0.40     48
142:    20041101    112 113.51  116 120.81   3.52    20041217    20041216    4.82✔
-1.30     45
143:    20041201    118 119.23  121 117.50   3.30    20050121    20050120    0.64✔
2.66      50
144:    20050103    119 120.30  122 120.23   3.48    20050218    20050217    0.02✔
3.46      45
145:    20050201    118 118.91  121 119.36   2.72    20050318    20050317    0.03✔
2.70      44
```

```
146:      20050301    120 121.23  123 115.77     2.79    20050415    20050414      4.22✔
-1.43    44
147:      20050401    116 117.43  119 119.29     3.52    20050520    20050519      0.50✔
3.02     48
148:      20050502    115 116.40  118 121.40     3.66    20050617    20050616      3.41✔
0.26     45
149:      20050601    120 120.50  122 122.91     3.24    20050715    20050714      0.95✔
2.29     43
150:      20050701    119 119.53  121 122.19     3.10    20050819    20050818      1.23✔
1.87     48
151:      20050801    123 123.65  125 123.15     3.34    20050916    20050915      0.25✔
3.08     45
152:      20050901    121 122.49  125 117.67     3.06    20051021    20051020      3.32✔
-0.26    49
153:      20051003    122 122.60  124 124.64     3.43    20051118    20051117      0.72✔
2.71     45
154:      20051101    119 120.49  123 127.44     3.31    20051216    20051215      4.45✔
-1.14    44
155:      20051201    126 126.69  129 128.31     2.93    20060120    20060119      0.09✔
2.84     49
156:      20060103    126 126.70  128 129.16     3.06    20060217    20060216      1.19✔
1.87     44
157:      20060201    127 128.39  130 131.03     3.09    20060317    20060316      1.08✔
2.01     43
158:      20060301    128 129.37  131 131.13     3.15    20060421    20060420      0.39✔
2.75     50
159:      20060403    129 129.73  132 126.21     2.97    20060519    20060518      2.79✔
0.18     45
160:      20060501    129 130.40  132 126.12     3.32    20060616    20060615      2.87✔
0.45     45
161:      20060601    128 128.73  131 124.83     4.21    20060721    20060720      3.16✔
1.04     49
162:      20060703    127 127.80  130 130.03     3.42    20060818    20060817      0.35✔
3.07     45
163:      20060801    126 127.22  129 132.23     4.03    20060915    20060914      3.24✔
0.80     44
164:      20060901    130 131.42  133 136.81     3.28    20061020    20061019      3.82✔
-0.53    48
165:      20061002    132 133.08  135 140.38     3.42    20061117    20061116      5.39✔
-1.96    45
166:      20061101    136 136.86  139 143.12     3.07    20061215    20061214      4.13✔
-1.06    43
167:      20061201    139 140.22  142 142.54     3.46    20070119    20070118      0.67✔
2.79     48
168:      20070103    140 141.37  143 145.80     3.40    20070216    20070215      2.81✔
0.59     43
169:      20070201    144 144.61  146 139.47     3.19    20070316    20070315      4.52✔
-1.33    42
170:      20070301    139 140.51  143 147.23     4.81    20070420    20070419      4.24✔
0.57     49
171:      20070402    141 142.16  145 151.30     4.13    20070518    20070517      6.31✔
```

```
-2.18      45
172:    20070501    147 148.67  151 152.86    3.89    20070615    20070614      1.89✔
2.00      44
173:    20070601    153 154.08  157 155.07    4.04    20070720    20070719      0.06✔
3.98      48
174:    20070702    150 151.79  155 142.10    4.48    20070817    20070816      7.89✔
-3.41      45
175:    20070801    144 146.43  151 152.28    7.32    20070921    20070920      1.49✔
5.83      50
176:    20070904    147 149.08  153 153.69    6.91    20071019    20071018      1.01✔
5.90      44
177:    20071001    153 154.30  158 145.54    5.65    20071116    20071115      7.45✔
-1.80      45
178:    20071101    149 151.03  155 146.80    7.73    20071221    20071220      2.26✔
5.47      49
179:    20071203    145 147.68  152 133.43    6.86    20080118    20080117     11.56✔
-4.70      45
180:    20080102    143 144.93  149 135.17    6.71    20080215    20080214      7.82✔
-1.11      43
181:    20080201    137 139.58  144 130.32    6.69    20080320    20080319      6.67✔
0.02      47
182:    20080303    131 133.50  138 137.05    6.93    20080418    20080417      0.23✔
6.70      45
183:    20080401    135 136.61  140 142.53    6.50    20080516    20080515      2.55✔
3.95      44
184:    20080501    139 141.12  144 134.42    5.68    20080620    20080619      4.57✔
1.10      49
185:    20080602    137 138.90  142 125.20    5.62    20080718    20080717     11.79✔
-6.17      45
186:    20080701    126 128.38  132 129.54    5.91    20080815    20080814      0.02✔
5.89      44
187:    20080801    124 126.16  130 120.07    5.75    20080919    20080918      3.95✔
1.80      48
188:    20080902    126 127.99  131 93.77     5.70    20081017    20081016     32.22✔
-26.52      44
189:    20081001    113 116.06  122 75.45     9.92    20081121    20081120     37.54✔
-27.62      50
190:    20081103    94  97.11   104 89.29    10.55    20081219    20081218      4.72✔
5.83      45
191:    20081201    80  82.11   90  84.40    11.88    20090116    20090115      0.03✔
11.85      45
192:    20090102    91  92.96   98  78.18     7.70    20090220    20090219     12.81✔
-5.12      48
193:    20090202    81  82.58   87  78.94     8.10    20090320    20090319      2.18✔
5.92      45
194:    20090302    69  70.60   76  86.50     7.66    20090417    20090416     10.50✔
-2.85      45
195:    20090401    79  81.06   85  89.44     6.91    20090515    20090514      4.45✔
2.47      43
196:    20090501    86  87.89   92  92.22     6.51    20090619    20090618      0.70✔
5.81      48
```

```
197:    20090601   93  94.77   98  93.11    5.89   20090717   20090716    0.44✔
5.45     45
198:    20090701   91  92.33   95  100.99   5.47   20090821   20090820    6.00✔
-0.53    50
199:    20090803   99  100.44  103 107.16   5.51   20090918   20090917    4.17✔
1.34     45
200:    20090901   98  100.20  104 109.71   5.62   20091016   20091015    5.72✔
-0.10    44
201:    20091001   101 102.97  107 109.82   6.03   20091120   20091119    2.83✔
3.20     49
202:    20091102   102 104.32  108 110.18   6.20   20091218   20091217    2.21✔
3.99     45
203:    20091201   110 111.30  114 114.93   5.09   20100115   20100114    1.05✔
4.04     44
204:    20100104   112 113.33  116 110.91   4.69   20100219   20100218    1.21✔
3.49     45
205:    20100201   107 109.06  112 117.04   4.82   20100319   20100318    5.05✔
-0.23    45
206:    20100301   110 111.89  114 121.29   4.35   20100416   20100415    7.30✔
-2.94    45
207:    20100401   116 117.80  120 107.54   4.33   20100521   20100520    8.45✔
-4.13    49
208:    20100503   119 120.35  123 112.14   5.13   20100618   20100617    6.85✔
-1.72    45
209:    20100601   105 107.53  112 109.68   7.69   20100716   20100715    0.04✔
7.65     44
210:    20100701   101 102.76  107 107.88   7.40   20100820   20100819    1.14✔
6.25     49
211:    20100802   111 112.76  116 113.05   4.88   20100917   20100916    0.04✔
4.85     45
212:    20100901   107 108.46  111 117.46   5.42   20101015   20101014    6.47✔
-1.05    43
213:    20101001   113 114.61  118 119.96   5.39   20101119   20101118    1.99✔
3.40     48
214:    20101101   117 118.53  122 124.82   5.19   20101217   20101216    2.83✔
2.36     45
215:    20101201   119 121.01  124 128.08   5.53   20110121   20110120    4.09✔
1.44     50
216:    20110103   126 127.05  130 134.25   4.62   20110218   20110217    4.26✔
0.36     45
217:    20110201   129 130.74  133 127.85   4.70   20110318   20110317    1.43✔
3.27     44
218:    20110301   129 130.93  134 131.56   5.53   20110415   20110414    0.01✔
5.52     44
219:    20110401   132 133.15  136 134.68   5.03   20110520   20110519    0.07✔
4.96     48
220:    20110502   135 136.22  139 127.30   4.44   20110617   20110616    7.69✔
-3.26    45
221:    20110601   130 131.87  135 130.93   4.54   20110715   20110714    0.22✔
4.32     43
222:    20110701   133 133.92  137 114.51   4.50   20110819   20110818   18.48✔
```

```
-13.98     48
223:     20110801     127 128.78  132 121.43     6.44     20110916     20110915     5.57 ✓
0.87     45
224:     20110901     119 120.94  126 121.66     8.38     20111021     20111020     0.15 ✓
8.23     49
225:     20111003     107 109.93  116 122.11    10.30     20111118     20111117     6.12 ✓
4.19     45
226:     20111101     119 122.00  127 122.18     8.43     20111216     20111215     0.01 ✓
8.42     44
227:     20111201     123 124.97  129 131.46     7.51     20120120     20120119     2.49 ✓
5.02     49
228:     20120103     126 127.50  131 136.05     6.04     20120217     20120216     5.06 ✓
0.98     44
229:     20120201     131 132.47  135 140.72     5.05     20120316     20120315     5.73 ✓
-0.68     43
230:     20120301     136 137.73  141 137.72     4.87     20120420     20120419     0.06 ✓
4.80     49
231:     20120402     140 141.84  144 130.86     4.53     20120518     20120517     9.13 ✓
-4.60     45
232:     20120501     139 140.74  143 133.47     4.78     20120615     20120614     5.52 ✓
-0.74     44
233:     20120601     126 128.16  132 137.73     7.37     20120720     20120719     5.74 ✓
1.63     48
234:     20120702     135 136.51  139 141.99     4.74     20120817     20120816     3.00 ✓
1.74     45
235:     20120801     136 137.59  141 146.71     5.61     20120921     20120920     5.72 ✓
-0.10     50
236:     20120904     139 141.03  144 145.82     4.94     20121019     20121018     1.86 ✓
3.08     44
237:     20121001     143 144.35  147 135.70     4.92     20121116     20121115     7.29 ✓
-2.37     45
238:     20121101     141 142.83  146 145.12     4.88     20121221     20121220     0.21 ✓
4.67     49
239:     20121203     140 141.45  144 148.00     4.91     20130118     20130117     4.01 ✓
0.90     45
240:     20130102     145 146.06  149 152.29     4.22     20130215     20130214     3.30 ✓
0.93     43
241:     20130201     150 151.24  153 156.73     3.95     20130315     20130314     3.74 ✓
0.21     41
242:     20130301     151 152.11  155 154.14     5.09     20130419     20130418     0.25 ✓
4.84     48
243:     20130401     155 156.05  159 165.34     4.28     20130517     20130516     6.35 ✓
-2.07     45
244:     20130501     157 158.28  161 159.40     5.08     20130621     20130620     0.23 ✓
4.86     50
245:     20130603     163 164.35  168 168.87     5.43     20130719     20130718     1.05 ✓
4.38     45
246:     20130701     160 161.36  164 166.38     5.71     20130816     20130815     2.40 ✓
3.31     45
247:     20130801     169 170.66  173 172.76     4.79     20130920     20130919     0.37 ✓
4.41     49
```

```
248:     20130903   163 164.39  168 173.22     5.50     20131018     20131017        5.23✔
0.27     44
249:     20131001   168 169.34  172 179.27     5.60     20131115     20131114        7.28✔
-1.67     44
250:     20131101   175 176.21  179 181.49     5.09     20131220     20131219        2.52✔
2.57     48
251:     20131202   179 180.53  184 184.42     5.12     20140117     20140116        0.73✔
4.39     45
252:     20140102   181 182.92  186 184.10     5.50     20140221     20140220        0.07✔
5.43     49
253:     20140203   172 174.17  179 187.75     7.57     20140321     20140320        8.76✔
-1.19     45
254:     20140303   183 184.98  188 186.13     6.09     20140417     20140416        0.07✔
6.03     44
255:     20140401   187 188.25  191 187.40     5.15     20140516     20140515        0.34✔
4.81     44
256:     20140501   187 188.33  191 196.48     5.60     20140620     20140619        5.49✔
0.11     49
257:     20140602   192 192.90  196 195.71     4.60     20140718     20140717        0.47✔
4.13     45
258:     20140701   196 197.03  200 195.76     4.42     20140815     20140814        0.63✔
3.79     44
259:     20140801   190 192.50  197 201.82     6.57     20140919     20140918        4.83✔
1.74     48
260:     20140902   199 200.61  204 186.27     4.73     20141017     20141016       12.72✔
-7.98     44
261:     20141001   192 194.35  198 205.58     7.05     20141121     20141120        7.59✔
-0.54     50
262:     20141103   200 201.77  205 206.78     6.22     20141219     20141218        1.95✔
4.27     45
263:     20141201   204 205.76  209 199.02     6.06     20150116     20150115        4.98✔
1.07     45
264:     20150102   203 205.43  210 209.98     7.64     20150220     20150219        0.67✔
6.97     48
265:     20150202   199 201.92  207 209.50     7.67     20150320     20150319        2.55✔
5.12     45
266:     20150302   210 211.99  215 210.37     5.64     20150417     20150416        0.39✔
5.25     45
267:     20150401   204 205.70  209 212.21     6.41     20150515     20150514        3.23✔
3.18     43
268:     20150501   209 210.72  214 212.78     5.64     20150619     20150618        0.18✔
5.46     48
269:     20150601   210 211.57  215 212.30     6.18     20150717     20150716        0.04✔
6.15     45
270:     20150701   205 207.50  212 203.97     6.93     20150821     20150820        1.43✔
5.50     50
271:     20150803   208 209.79  213 199.73     5.29     20150918     20150917        8.26✔
-2.97     45
272:     20150901   188 191.77  199 202.35    12.13     20151016     20151015        3.38✔
8.75     44
273:     20151001   189 192.13  198 208.55     8.93     20151120     20151119       10.56✔
```

```
-1.63      49
274:    20151102    209 210.39  214 204.86      6.25    20151218    20151217      4.15 ✔
2.10      45
275:    20151201    209 210.68  214 191.93      6.46    20160115    20160114     17.06 ✔
-10.60     44
276:    20160104    198 201.02  206 192.09      8.32    20160219    20160218      5.90 ✔
2.42      45
277:    20160201    191 193.65  198 204.63      7.90    20160318    20160317      6.64 ✔
1.26      45
278:    20160301    196 198.11  202 208.01      7.20    20160415    20160414      6.02 ✔
1.18      44
****************   END   *************
num_of_trades =
       278.00
total_gain =
      65334.08
total_loss =
     -23902.44
ratio_gain_losses =
         2.73
ave_trade =
       149.03
num_winning_trades =
       206.00
ave_winning_trade =
       317.16
num_losing_trades =
        72.00
ave_losing_trade =
      -331.98
ratio_ave_win_ave_loss =
         0.96
max_winning_trade =
      1185.15
max_losing_trade =
     -2762.33
ave_days_held =
        45.86
ave_days_held_for_winning_trades =
        45.86
ave_days_held_for_losing_trades =
        45.85
probability =
         0.74
prof =
      41431.64
maxdd =
       5414.80
maxdd_per_cent =
        14.09
drawdown_starts_at_trade =
```

```
      187.00      38432.06
start_date_of_drawdown =
   20080801.00
drawdown_end_at_trade =
      189.00      33017.27
end_date_of_drawdown =
   20081001.00
>>
```