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259: 20140801 167 192.50 224 201.82 0.08 20140919 20140918 0.00 0.08 48

260: 20140902 182 200.61 223 186.27 0.06 20141017 20141016 0.04 0.02 44

261: 20141001 169 194.35 226 205.58 0.09 20141121 20141120 0.00 0.09 50

262: 20141103 179 201.77 229 206.78 0.07 20141219 20141218 0.00 0.07 45

263: 20141201 184 205.76 232 199.02 0.08 20150116 20150115 0.00 0.08 45

264: 20150102 177 205.43 240 209.98 0.09 20150220 20150219 0.00 0.09 48

265: 20150202 173 201.92 239 209.50 0.10 20150320 20150319 0.00 0.10 45

266: 20150302 191 211.99 237 210.37 0.07 20150417 20150416 0.00 0.07 45

267: 20150401 183 205.70 233 212.21 0.08 20150515 20150514 0.00 0.08 43

268: 20150501 190 210.72 236 212.78 0.07 20150619 20150618 0.00 0.07 48

269: 20150601 189 211.57 239 212.30 0.07 20150717 20150716 0.00 0.07 45

270: 20150701 181 207.50 240 203.97 0.08 20150821 20150820 0.00 0.08 50

271: 20150803 190 209.79 234 199.73 0.07 20150918 20150917 0.00 0.07 45

272: 20150901 149 191.77 250 202.35 0.14 20151016 20151015 0.00 0.14 44

273: 20151001 159 192.13 235 208.55 0.11 20151120 20151119 0.00 0.11 49

274: 20151102 188 210.39 238 204.86 0.07 20151218 20151217 0.00 0.07 45

275: 20151201 187 210.68 239 191.93 0.07 20160115 20160114 0.02 0.05 44

276: 20160104 170 201.02 240 192.09 0.10 20160219 20160218 0.00 0.10 45

277: 20160201 165 193.65 230 204.63 0.09 20160318 20160317 0.00 0.09 45

278: 20160301 172 198.11 230 208.01 0.09 20160415 20160414 0.00 0.09 44

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\* END \*\*\*\*\*\*\*\*\*\*\*\*\*\*

num\_of\_trades =

278.00

total\_gain =

1532.73

total\_loss =

-2766.68

ratio\_gain\_losses =

0.55

ave\_trade =

-4.44

num\_winning\_trades =

272.00

ave\_winning\_trade =

5.64

num\_losing\_trades =

6.00

ave\_losing\_trade =

-461.11

ratio\_ave\_win\_ave\_loss =

0.01

max\_winning\_trade =

14.25

max\_losing\_trade =

-1315.96

ave\_days\_held =

45.86

ave\_days\_held\_for\_winning\_trades =

45.84

ave\_days\_held\_for\_losing\_trades =

46.50

probability =

0.98

prof =

-1233.95

maxdd =

2104.69

maxdd\_per\_cent =

20.10

drawdown\_starts\_at\_trade =

187.00 10469.22

start\_date\_of\_drawdown =

20080801.00

drawdown\_end\_at\_trade =

222.00 8364.53

end\_date\_of\_drawdown =

20110701.00

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