>> 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 42 44.25 47 45.31 0.19 19930319 19930318 0.00 0.19 45

2: 19930301 42 44.28 47 44.94 0.26 19930416 19930415 0.00 0.26 45

3: 19930401 42 45.03 48 45.16 0.17 19930521 19930520 0.00 0.17 49

4: 19930503 42 44.31 47 45.19 0.22 19930618 19930617 0.00 0.22 45

5: 19930601 43 45.66 49 44.88 0.18 19930716 19930715 0.00 0.18 44

6: 19930701 43 44.94 48 45.78 0.19 19930820 19930819 0.00 0.19 49

7: 19930802 43 44.97 48 46.19 0.16 19930917 19930916 0.00 0.16 45

8: 19930901 44 46.50 49 46.81 0.16 19931015 19931014 0.00 0.16 43

9: 19931001 44 46.16 49 46.41 0.21 19931119 19931118 0.00 0.21 48

10: 19931101 45 46.97 50 46.63 0.21 19931217 19931216 0.00 0.21 45

11: 19931201 44 46.41 50 47.47 0.26 19940121 19940120 0.00 0.26 50

12: 19940103 44 46.47 49 47.16 0.24 19940218 19940217 0.00 0.24 45

13: 19940201 46 47.97 51 47.25 0.15 19940318 19940317 0.00 0.15 44

14: 19940301 44 46.63 50 44.59 0.33 19940415 19940414 0.01 0.32 44

15: 19940404 40 43.91 49 45.73 0.43 19940520 19940519 0.00 0.43 45

16: 19940502 43 45.38 49 46.44 0.22 19940617 19940616 0.00 0.22 45

17: 19940601 44 46.02 49 45.38 0.23 19940715 19940714 0.00 0.23 43

18: 19940701 42 44.56 48 46.45 0.24 19940819 19940818 0.00 0.24 48

19: 19940801 44 46.13 49 47.64 0.15 19940916 19940915 0.00 0.15 45

20: 19940901 45 47.50 50 46.75 0.24 19941021 19941020 0.00 0.24 49

21: 19941003 43 46.06 50 46.53 0.20 19941118 19941117 0.00 0.20 45

22: 19941101 44 46.95 50 45.89 0.27 19941216 19941215 0.00 0.27 44

23: 19941201 42 45.14 49 46.72 0.29 19950120 19950119 0.00 0.29 49

24: 19950103 43 45.78 49 48.64 0.21 19950217 19950216 0.02 0.19 44

25: 19950201 45 47.08 50 49.78 0.19 19950317 19950316 0.05 0.14 43

26: 19950301 46 48.70 52 50.64 0.16 19950421 19950420 0.00 0.16 50

27: 19950403 47 50.23 54 52.06 0.16 19950519 19950518 0.00 0.16 45

28: 19950501 49 51.45 55 54.13 0.20 19950616 19950615 0.00 0.20 45

29: 19950601 51 53.50 57 55.47 0.27 19950721 19950720 0.00 0.27 49

30: 19950703 52 54.61 58 56.11 0.20 19950818 19950817 0.00 0.20 45

31: 19950801 53 56.06 60 58.77 0.25 19950915 19950914 0.00 0.25 44

32: 19950901 54 56.66 60 59.19 0.23 19951020 19951019 0.00 0.23 48

33: 19951002 55 58.19 62 60.00 0.32 19951117 19951116 0.00 0.32 45

34: 19951101 56 58.78 63 62.17 0.29 19951215 19951214 0.00 0.29 43

35: 19951201 58 60.98 65 60.86 0.19 19960119 19960118 0.00 0.19 48

36: 19960102 59 62.14 66 65.20 0.24 19960216 19960215 0.02 0.22 44

37: 19960201 61 63.91 68 64.45 0.29 19960315 19960314 0.00 0.29 42

38: 19960301 60 64.89 71 64.38 0.32 19960419 19960418 0.00 0.32 48

39: 19960401 61 65.44 71 66.83 0.48 19960517 19960516 0.00 0.48 45

40: 19960501 61 65.53 71 66.59 0.40 19960621 19960620 0.00 0.40 50

41: 19960603 62 67.06 73 64.44 0.33 19960719 19960718 0.00 0.33 45

42: 19960701 64 67.69 72 66.28 0.38 19960816 19960815 0.00 0.38 45

43: 19960801 60 65.16 72 68.75 0.42 19960920 19960919 0.00 0.42 49

44: 19960903 61 65.75 72 70.84 0.42 19961018 19961017 0.01 0.42 44

45: 19961001 64 69.00 75 73.94 0.37 19961115 19961114 0.01 0.36 44

46: 19961101 65 70.59 77 75.05 0.44 19961220 19961219 0.00 0.44 48

47: 19961202 70 76.05 83 77.09 0.42 19970117 19970116 0.00 0.42 45

48: 19970102 67 74.03 82 80.34 0.55 19970221 19970220 0.01 0.54 49

49: 19970203 72 78.64 86 78.38 0.54 19970321 19970320 0.00 0.54 45

50: 19970303 73 79.69 88 76.19 0.60 19970418 19970417 0.00 0.60 45

51: 19970401 69 75.86 84 84.38 0.47 19970516 19970515 0.57 -0.10 44

52: 19970501 73 80.00 88 90.23 0.59 19970620 19970619 2.24 -1.66 49

53: 19970602 77 84.78 94 93.28 0.53 19970718 19970717 0.14 0.39 45

54: 19970701 82 89.34 99 92.63 0.65 19970815 19970814 0.00 0.65 44

55: 19970801 86 94.94 106 95.22 0.76 19970919 19970918 0.00 0.76 48

56: 19970902 84 93.31 105 95.25 0.76 19971017 19971016 0.00 0.76 44

57: 19971001 86 95.63 107 96.09 0.73 19971121 19971120 0.00 0.73 50

58: 19971103 82 94.00 110 95.88 1.03 19971219 19971218 0.00 1.03 45

59: 19971201 88 98.09 111 94.95 0.93 19980116 19980115 0.00 0.93 45

60: 19980102 88 97.56 110 102.89 0.79 19980220 19980219 0.00 0.79 48

61: 19980202 91 99.94 111 109.25 0.69 19980320 19980319 0.02 0.67 45

62: 19980302 97 104.91 115 110.81 0.75 19980417 19980416 0.00 0.74 45

63: 19980401 100 110.83 124 111.66 0.80 19980515 19980514 0.00 0.80 43

64: 19980501 103 112.59 124 110.97 0.73 19980619 19980618 0.00 0.73 48

65: 19980601 99 109.53 122 118.41 0.85 19980717 19980716 0.00 0.85 45

66: 19980701 106 114.63 126 109.44 0.75 19980821 19980820 0.01 0.74 50

67: 19980803 100 111.31 126 102.00 1.06 19980918 19980917 0.19 0.87 45

68: 19980901 86 100.06 119 105.97 1.28 19981016 19981015 0.00 1.28 44

69: 19981001 82 98.81 124 115.75 1.55 19981120 19981119 0.00 1.55 49

70: 19981102 99 111.88 128 118.39 0.96 19981218 19981217 0.00 0.96 45

71: 19981201 106 117.63 133 121.22 0.98 19990115 19990114 0.00 0.98 44

72: 19990104 110 123.03 140 123.72 1.08 19990219 19990218 0.00 1.08 45

73: 19990201 113 126.91 145 132.25 1.25 19990319 19990318 0.00 1.25 45

74: 19990301 110 123.91 142 132.66 1.25 19990416 19990415 0.00 1.25 45

75: 19990401 117 129.34 145 134.09 0.96 19990521 19990520 0.00 0.96 49

76: 19990503 122 135.69 153 134.56 1.04 19990618 19990617 0.00 1.04 45

77: 19990601 116 129.75 147 141.05 1.22 19990716 19990715 0.00 1.22 44

78: 19990701 126 138.03 152 132.56 0.97 19990820 19990819 0.00 0.97 49

79: 19990802 119 133.06 151 132.45 1.11 19990917 19990916 0.00 1.11 45

80: 19990901 121 133.69 149 128.16 0.98 19991015 19991014 0.00 0.98 43

81: 19991001 115 128.47 146 142.63 1.09 19991119 19991118 0.01 1.08 48

82: 19991101 123 135.56 151 142.13 0.98 19991217 19991216 0.00 0.98 45

83: 19991201 127 140.41 157 144.75 1.15 20000121 20000120 0.00 1.15 50

84: 20000103 131 145.44 164 138.28 1.15 20000218 20000217 0.00 1.15 45

85: 20000201 127 140.94 158 146.34 1.03 20000317 20000316 0.00 1.03 44

86: 20000301 126 138.44 154 143.13 1.14 20000420 20000419 0.00 1.14 49

87: 20000403 136 151.25 170 143.38 1.19 20000519 20000518 0.00 1.19 45

88: 20000501 132 147.06 167 148.16 1.32 20000616 20000615 0.00 1.32 45

89: 20000601 131 145.31 163 150.63 1.08 20000721 20000720 0.00 1.08 49

90: 20000703 135 147.28 162 150.19 0.98 20000818 20000817 0.00 0.98 45

91: 20000801 132 143.88 159 149.64 1.00 20000915 20000914 0.00 1.00 44

92: 20000901 141 152.50 166 139.31 0.97 20001020 20001019 1.86 -0.89 48

93: 20001002 131 143.84 159 137.38 1.05 20001117 20001116 0.00 1.05 45

94: 20001101 129 142.47 160 134.41 1.18 20001215 20001214 0.00 1.18 43

95: 20001201 117 132.22 152 134.78 1.25 20010119 20010118 0.00 1.25 48

96: 20010102 113 128.81 149 133.34 1.23 20010216 20010215 0.00 1.23 44

97: 20010201 126 137.93 153 117.68 0.95 20010316 20010315 8.31 -7.36 42

98: 20010301 110 124.60 144 125.65 1.23 20010420 20010419 0.00 1.23 49

99: 20010402 100 114.20 133 129.15 1.22 20010518 20010517 0.00 1.22 45

100: 20010501 115 127.05 143 122.00 1.05 20010615 20010614 0.00 1.05 44

101: 20010601 115 126.73 141 122.07 0.96 20010720 20010719 0.00 0.96 48

102: 20010702 114 124.13 136 118.65 0.73 20010817 20010816 0.00 0.73 45

103: 20010801 111 122.11 136 98.71 0.84 20010921 20010920 12.28 -11.44 50

104: 20010904 102 113.42 128 107.42 1.07 20011019 20011018 0.00 1.07 44

105: 20011001 91 104.27 122 114.87 1.18 20011116 20011115 0.00 1.18 45

106: 20011101 94 108.51 128 114.65 1.24 20011221 20011220 0.00 1.24 49

107: 20011203 101 113.37 128 113.67 0.98 20020118 20020117 0.00 0.98 45

108: 20020102 105 115.53 129 112.06 0.84 20020215 20020214 0.00 0.84 43

109: 20020201 103 112.65 124 115.88 0.76 20020315 20020314 0.00 0.76 41

110: 20020301 104 113.74 126 112.47 0.76 20020419 20020418 0.00 0.76 48

111: 20020401 106 114.57 125 110.36 0.81 20020517 20020516 0.00 0.81 45

112: 20020501 100 109.18 121 101.21 0.82 20020621 20020620 0.16 0.65 50

113: 20020603 94 104.37 117 87.80 0.78 20020719 20020718 6.19 -5.42 45

114: 20020701 86 97.03 111 93.50 0.83 20020816 20020815 0.00 0.83 45

115: 20020801 75 88.78 107 84.70 1.14 20020920 20020919 0.00 1.14 49

116: 20020903 75 88.28 107 88.27 1.25 20021018 20021017 0.00 1.25 44

117: 20021001 74 85.72 101 90.73 0.96 20021115 20021114 0.00 0.96 44

118: 20021101 79 90.27 105 89.16 0.86 20021220 20021219 0.00 0.86 48

119: 20021202 84 94.13 108 92.02 0.89 20030117 20030116 0.00 0.89 45

120: 20030102 81 91.07 104 84.33 0.75 20030221 20030220 0.00 0.75 49

121: 20030203 75 86.23 100 88.15 0.88 20030321 20030320 0.00 0.88 45

122: 20030303 74 84.09 97 88.25 0.90 20030417 20030416 0.00 0.90 44

123: 20030401 76 86.04 99 95.11 0.76 20030516 20030515 0.00 0.76 44

124: 20030501 83 91.90 102 100.02 0.70 20030620 20030619 0.01 0.69 49

125: 20030602 89 97.35 108 98.50 0.67 20030718 20030717 0.00 0.67 45

126: 20030701 91 98.53 108 99.31 0.70 20030815 20030814 0.00 0.70 44

127: 20030801 90 98.51 109 104.60 0.76 20030919 20030918 0.00 0.76 48

128: 20030902 95 102.80 113 105.41 0.65 20031017 20031016 0.00 0.65 44

129: 20031001 93 102.08 114 103.78 0.77 20031121 20031120 0.00 0.77 50

130: 20031103 99 105.99 115 109.72 0.62 20031219 20031218 0.00 0.62 45

131: 20031201 100 107.60 117 113.78 0.58 20040116 20040115 0.00 0.58 45

132: 20040102 103 111.23 122 115.23 0.75 20040220 20040219 0.00 0.75 48

133: 20040202 106 113.97 124 113.07 0.66 20040319 20040318 0.00 0.66 45

134: 20040301 109 116.16 125 112.96 0.52 20040416 20040415 0.00 0.52 45

135: 20040401 106 113.78 124 109.62 0.70 20040521 20040520 0.00 0.70 49

136: 20040503 104 112.15 122 113.83 0.55 20040618 20040617 0.00 0.55 45

137: 20040601 105 112.71 122 110.80 0.59 20040716 20040715 0.00 0.59 44

138: 20040701 105 112.94 122 109.71 0.55 20040820 20040819 0.00 0.55 49

139: 20040802 104 111.07 120 113.14 0.56 20040917 20040916 0.00 0.56 45

140: 20040901 105 111.32 119 110.64 0.65 20041015 20041014 0.00 0.65 43

141: 20041001 107 113.65 121 118.74 0.48 20041119 20041118 0.00 0.48 48

142: 20041101 106 113.51 123 120.81 0.63 20041217 20041216 0.00 0.63 45

143: 20041201 112 119.23 127 117.50 0.55 20050121 20050120 0.00 0.55 50

144: 20050103 113 120.30 129 120.23 0.53 20050218 20050217 0.00 0.53 45

145: 20050201 113 118.91 126 119.36 0.48 20050318 20050317 0.00 0.48 44

146: 20050301 115 121.23 128 115.77 0.52 20050415 20050414 0.09 0.42 44

147: 20050401 110 117.43 126 119.29 0.55 20050520 20050519 0.00 0.55 48

148: 20050502 109 116.40 125 121.40 0.61 20050617 20050616 0.00 0.61 45

149: 20050601 114 120.50 128 122.91 0.44 20050715 20050714 0.00 0.44 43

150: 20050701 114 119.53 127 122.19 0.48 20050819 20050818 0.00 0.48 48

151: 20050801 117 123.65 131 123.15 0.48 20050916 20050915 0.00 0.48 45

152: 20050901 115 122.49 131 117.67 0.51 20051021 20051020 0.00 0.51 49

153: 20051003 116 122.60 130 124.64 0.52 20051118 20051117 0.00 0.52 45

154: 20051101 113 120.49 129 127.44 0.63 20051216 20051215 0.00 0.62 44

155: 20051201 121 126.69 134 128.31 0.58 20060120 20060119 0.00 0.58 49

156: 20060103 121 126.70 134 129.16 0.46 20060217 20060216 0.00 0.46 44

157: 20060201 122 128.39 136 131.03 0.55 20060317 20060316 0.00 0.55 43

158: 20060301 123 129.37 137 131.13 0.58 20060421 20060420 0.00 0.58 50

159: 20060403 123 129.73 137 126.21 0.49 20060519 20060518 0.00 0.49 45

160: 20060501 124 130.40 139 126.12 0.57 20060616 20060615 0.01 0.56 45

161: 20060601 121 128.73 139 124.83 0.67 20060721 20060720 0.00 0.67 49

162: 20060703 121 127.80 136 130.03 0.60 20060818 20060817 0.00 0.60 45

163: 20060801 119 127.22 137 132.23 0.59 20060915 20060914 0.00 0.59 44

164: 20060901 125 131.42 140 136.81 0.55 20061020 20061019 0.00 0.55 48

165: 20061002 126 133.08 141 140.38 0.60 20061117 20061116 0.09 0.52 45

166: 20061101 130 136.86 145 143.12 0.44 20061215 20061214 0.00 0.44 43

167: 20061201 133 140.22 149 142.54 0.53 20070119 20070118 0.00 0.53 48

168: 20070103 134 141.37 150 145.80 0.50 20070216 20070215 0.00 0.50 43

169: 20070201 139 144.61 152 139.47 0.52 20070316 20070315 0.28 0.24 42

170: 20070301 131 140.51 152 147.23 0.82 20070420 20070419 0.00 0.82 49

171: 20070402 134 142.16 153 151.30 0.71 20070518 20070517 0.03 0.69 45

172: 20070501 140 148.67 159 152.86 0.60 20070615 20070614 0.00 0.60 44

173: 20070601 146 154.08 164 155.07 0.76 20070720 20070719 0.00 0.76 48

174: 20070702 142 151.79 164 142.10 0.75 20070817 20070816 0.87 -0.12 45

175: 20070801 132 146.43 165 152.28 1.32 20070921 20070920 0.00 1.32 50

176: 20070904 135 149.08 166 153.69 1.13 20071019 20071018 0.00 1.13 44

177: 20071001 143 154.30 168 145.54 0.97 20071116 20071115 0.12 0.85 45

178: 20071101 136 151.03 170 146.80 1.22 20071221 20071220 0.00 1.22 49

179: 20071203 133 147.68 166 133.43 1.10 20080118 20080117 0.60 0.51 45

180: 20080102 131 144.93 162 135.17 1.04 20080215 20080214 0.01 1.04 43

181: 20080201 126 139.58 157 130.32 1.23 20080320 20080319 0.01 1.22 47

182: 20080303 119 133.50 152 137.05 1.14 20080418 20080417 0.00 1.14 45

183: 20080401 124 136.61 152 142.53 1.06 20080516 20080515 0.00 1.06 44

184: 20080501 130 141.12 155 134.42 1.01 20080620 20080619 0.00 1.01 49

185: 20080602 127 138.90 153 125.20 0.87 20080718 20080717 1.91 -1.04 45

186: 20080701 116 128.38 144 129.54 0.99 20080815 20080814 0.00 0.99 44

187: 20080801 114 126.16 141 120.07 1.01 20080919 20080918 0.00 1.01 48

188: 20080902 116 127.99 142 93.77 0.91 20081017 20081016 22.22 -21.32 44

189: 20081001 97 116.06 143 75.45 1.61 20081121 20081120 21.54 -19.94 50

190: 20081103 78 97.11 127 89.29 1.83 20081219 20081218 0.00 1.83 45

191: 20081201 62 82.11 116 84.40 1.93 20090116 20090115 0.00 1.93 45

192: 20090102 78 92.96 113 78.18 1.27 20090220 20090219 0.68 0.59 48

193: 20090202 68 82.58 103 78.94 1.29 20090320 20090319 0.00 1.29 45

194: 20090302 57 70.60 92 86.50 1.30 20090417 20090416 0.00 1.30 45

195: 20090401 68 81.06 99 89.44 1.16 20090515 20090514 0.00 1.16 43

196: 20090501 75 87.89 105 92.22 1.06 20090619 20090618 0.00 1.06 48

197: 20090601 83 94.77 110 93.11 0.91 20090717 20090716 0.00 0.91 45

198: 20090701 82 92.33 106 100.99 0.83 20090821 20090820 0.00 0.83 50

199: 20090803 90 100.44 114 107.16 0.85 20090918 20090917 0.00 0.85 45

200: 20090901 88 100.20 115 109.71 0.94 20091016 20091015 0.00 0.94 44

201: 20091001 91 102.97 119 109.82 1.05 20091120 20091119 0.00 1.05 49

202: 20091102 92 104.32 121 110.18 1.05 20091218 20091217 0.00 1.05 45

203: 20091201 101 111.30 124 114.93 0.75 20100115 20100114 0.00 0.75 44

204: 20100104 104 113.33 125 110.91 0.77 20100219 20100218 0.00 0.77 45

205: 20100201 99 109.06 122 117.04 0.82 20100319 20100318 0.00 0.82 45

206: 20100301 103 111.89 123 121.29 0.72 20100416 20100415 0.02 0.70 45

207: 20100401 109 117.80 129 107.54 0.71 20100521 20100520 1.93 -1.22 49

208: 20100503 110 120.35 133 112.14 0.77 20100618 20100617 0.05 0.72 45

209: 20100601 92 107.53 128 109.68 1.20 20100716 20100715 0.00 1.20 44

210: 20100701 89 102.76 121 107.88 1.26 20100820 20100819 0.00 1.26 49

211: 20100802 103 112.76 125 113.05 0.94 20100917 20100916 0.00 0.94 45

212: 20100901 98 108.46 121 117.46 0.89 20101015 20101014 0.00 0.89 43

213: 20101001 104 114.61 128 119.96 0.96 20101119 20101118 0.00 0.96 48

214: 20101101 108 118.53 132 124.82 0.87 20101217 20101216 0.00 0.87 45

215: 20101201 110 121.01 135 128.08 0.94 20110121 20110120 0.00 0.94 50

216: 20110103 118 127.05 138 134.25 0.82 20110218 20110217 0.00 0.82 45

217: 20110201 121 130.74 142 127.85 0.77 20110318 20110317 0.00 0.77 44

218: 20110301 120 130.93 145 131.56 0.94 20110415 20110414 0.00 0.94 44

219: 20110401 123 133.15 145 134.68 0.81 20110520 20110519 0.00 0.81 48

220: 20110502 127 136.22 147 127.30 0.74 20110617 20110616 0.47 0.27 45

221: 20110601 122 131.87 144 130.93 0.78 20110715 20110714 0.00 0.78 43

222: 20110701 125 133.92 145 114.51 0.77 20110819 20110818 10.48 -9.72 48

223: 20110801 116 128.78 144 121.43 1.04 20110916 20110915 0.00 1.04 45

224: 20110901 105 120.94 142 121.66 1.39 20111021 20111020 0.00 1.39 49

225: 20111003 91 109.93 138 122.11 1.71 20111118 20111117 0.00 1.71 45

226: 20111101 105 122.00 144 122.18 1.41 20111216 20111215 0.00 1.41 44

227: 20111201 111 124.97 144 131.46 1.24 20120120 20120119 0.00 1.24 49

228: 20120103 116 127.50 142 136.05 1.06 20120217 20120216 0.00 1.06 44

229: 20120201 122 132.47 145 140.72 0.73 20120316 20120315 0.00 0.73 43

230: 20120301 127 137.73 150 137.72 0.82 20120420 20120419 0.00 0.82 49

231: 20120402 133 141.84 153 130.86 0.80 20120518 20120517 2.22 -1.42 45

232: 20120501 131 140.74 152 133.47 0.81 20120615 20120614 0.03 0.78 44

233: 20120601 114 128.16 146 137.73 1.26 20120720 20120719 0.00 1.26 48

234: 20120702 127 136.51 148 141.99 0.79 20120817 20120816 0.00 0.79 45

235: 20120801 126 137.59 152 146.71 0.87 20120921 20120920 0.00 0.87 50

236: 20120904 131 141.03 154 145.82 0.87 20121019 20121018 0.00 0.87 44

237: 20121001 135 144.35 156 135.70 0.87 20121116 20121115 0.23 0.64 45

238: 20121101 133 142.83 155 145.12 0.94 20121221 20121220 0.00 0.94 49

239: 20121203 132 141.45 153 148.00 0.87 20130118 20130117 0.00 0.87 45

240: 20130102 137 146.06 157 152.29 0.64 20130215 20130214 0.00 0.64 43

241: 20130201 143 151.24 161 156.73 0.55 20130315 20130314 0.00 0.55 41

242: 20130301 142 152.11 164 154.14 0.83 20130419 20130418 0.00 0.83 48

243: 20130401 147 156.05 167 165.34 0.67 20130517 20130516 0.04 0.63 45

244: 20130501 148 158.28 170 159.40 0.84 20130621 20130620 0.00 0.84 50

245: 20130603 153 164.35 178 168.87 0.87 20130719 20130718 0.00 0.87 45

246: 20130701 150 161.36 175 166.38 0.83 20130816 20130815 0.00 0.83 45

247: 20130801 161 170.66 182 172.76 0.81 20130920 20130919 0.00 0.81 49

248: 20130903 153 164.39 178 173.22 0.90 20131018 20131017 0.00 0.90 44

249: 20131001 158 169.34 182 179.27 0.87 20131115 20131114 0.00 0.87 44

250: 20131101 166 176.21 188 181.49 0.84 20131220 20131219 0.00 0.84 48

251: 20131202 170 180.53 193 184.42 0.93 20140117 20140116 0.00 0.93 45

252: 20140102 172 182.92 197 184.10 0.93 20140221 20140220 0.00 0.93 49

253: 20140203 159 174.17 193 187.75 1.31 20140321 20140320 0.00 1.31 45

254: 20140303 173 184.98 200 186.13 0.99 20140417 20140416 0.00 0.99 44

255: 20140401 178 188.25 200 187.40 0.87 20140516 20140515 0.00 0.87 44

256: 20140501 177 188.33 201 196.48 0.87 20140620 20140619 0.00 0.87 49

257: 20140602 184 192.90 204 195.71 0.82 20140718 20140717 0.00 0.82 45

258: 20140701 188 197.03 208 195.76 0.73 20140815 20140814 0.00 0.73 44

259: 20140801 178 192.50 210 201.82 1.07 20140919 20140918 0.00 1.07 48

260: 20140902 190 200.61 213 186.27 0.76 20141017 20141016 3.79 -3.04 44

261: 20141001 180 194.35 212 205.58 1.11 20141121 20141120 0.00 1.11 50

262: 20141103 189 201.77 217 206.78 0.94 20141219 20141218 0.00 0.94 45

263: 20141201 194 205.76 220 199.02 1.07 20150116 20150115 0.01 1.06 45

264: 20150102 190 205.43 225 209.98 1.26 20150220 20150219 0.00 1.26 48

265: 20150202 186 201.92 222 209.50 1.35 20150320 20150319 0.00 1.35 45

266: 20150302 200 211.99 226 210.37 0.88 20150417 20150416 0.00 0.88 45

267: 20150401 193 205.70 221 212.21 1.03 20150515 20150514 0.00 1.03 43

268: 20150501 199 210.72 225 212.78 0.88 20150619 20150618 0.00 0.88 48

269: 20150601 199 211.57 226 212.30 1.02 20150717 20150716 0.00 1.02 45

270: 20150701 193 207.50 225 203.97 1.23 20150821 20150820 0.00 1.23 50

271: 20150803 199 209.79 223 199.73 0.92 20150918 20150917 0.56 0.35 45

272: 20150901 168 191.77 223 202.35 2.05 20151016 20151015 0.00 2.05 44

273: 20151001 174 192.13 215 208.55 1.61 20151120 20151119 0.00 1.61 49

274: 20151102 198 210.39 225 204.86 1.05 20151218 20151217 0.00 1.05 45

275: 20151201 198 210.68 226 191.93 1.05 20160115 20160114 6.06 -5.01 44

276: 20160104 184 201.02 222 192.09 1.45 20160219 20160218 0.00 1.45 45

277: 20160201 178 193.65 213 204.63 1.38 20160318 20160317 0.00 1.38 45

278: 20160301 184 198.11 216 208.01 1.18 20160415 20160414 0.00 1.18 44

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

num\_of\_trades =

278.00

total\_gain =

20430.98

total\_loss =

-8969.16

ratio\_gain\_losses =

2.28

ave\_trade =

41.23

num\_winning\_trades =

263.00

ave\_winning\_trade =

77.68

num\_losing\_trades =

15.00

ave\_losing\_trade =

-597.94

ratio\_ave\_win\_ave\_loss =

0.13

max\_winning\_trade =

204.69

max\_losing\_trade =

-2131.82

ave\_days\_held =

45.86

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

45.84

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

46.13

probability =

0.95

prof =

11461.81

maxdd =

4125.63

maxdd\_per\_cent =

21.38

drawdown\_starts\_at\_trade =

187.00 19292.94

start\_date\_of\_drawdown =

20080801.00

drawdown\_end\_at\_trade =

189.00 15167.31

end\_date\_of\_drawdown =

20081001.00

>>