>> 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 43 44.25 46 45.31 0.50 19930319 19930318 0.00 0.50 45

2: 19930301 43 44.28 46 44.94 0.62 19930416 19930415 0.00 0.62 45

3: 19930401 43 45.03 47 45.16 0.43 19930521 19930520 0.00 0.43 49

4: 19930503 43 44.31 46 45.19 0.55 19930618 19930617 0.00 0.55 45

5: 19930601 44 45.66 48 44.88 0.45 19930716 19930715 0.00 0.45 44

6: 19930701 44 44.94 47 45.78 0.51 19930820 19930819 0.00 0.51 49

7: 19930802 44 44.97 47 46.19 0.46 19930917 19930916 0.00 0.46 45

8: 19930901 45 46.50 48 46.81 0.45 19931015 19931014 0.00 0.45 43

9: 19931001 45 46.16 48 46.41 0.54 19931119 19931118 0.00 0.54 48

10: 19931101 45 46.97 49 46.63 0.33 19931217 19931216 0.00 0.33 45

11: 19931201 45 46.41 49 47.47 0.58 19940121 19940120 0.00 0.58 50

12: 19940103 45 46.47 48 47.16 0.58 19940218 19940217 0.00 0.58 45

13: 19940201 47 47.97 50 47.25 0.44 19940318 19940317 0.04 0.40 44

14: 19940301 45 46.63 49 44.59 0.68 19940415 19940414 0.43 0.24 44

15: 19940404 41 43.91 47 45.73 0.90 19940520 19940519 0.00 0.90 45

16: 19940502 44 45.38 48 46.44 0.52 19940617 19940616 0.00 0.52 45

17: 19940601 44 46.02 48 45.38 0.36 19940715 19940714 0.00 0.36 43

18: 19940701 43 44.56 47 46.45 0.54 19940819 19940818 0.00 0.53 48

19: 19940801 45 46.13 48 47.64 0.44 19940916 19940915 0.02 0.43 45

20: 19940901 46 47.50 49 46.75 0.59 19941021 19941020 0.00 0.58 49

21: 19941003 44 46.06 48 46.53 0.63 19941118 19941117 0.00 0.63 45

22: 19941101 45 46.95 49 45.89 0.58 19941216 19941215 0.00 0.58 44

23: 19941201 43 45.14 48 46.72 0.58 19950120 19950119 0.00 0.58 49

24: 19950103 44 45.78 48 48.64 0.50 19950217 19950216 0.64 -0.15 44

25: 19950201 46 47.08 49 49.78 0.50 19950317 19950316 0.78 -0.28 43

26: 19950301 47 48.70 51 50.64 0.41 19950421 19950420 0.02 0.38 50

27: 19950403 48 50.23 53 52.06 0.38 19950519 19950518 0.00 0.38 45

28: 19950501 50 51.45 54 54.13 0.48 19950616 19950615 0.20 0.27 45

29: 19950601 52 53.50 56 55.47 0.58 19950721 19950720 0.01 0.57 49

30: 19950703 53 54.61 57 56.11 0.48 19950818 19950817 0.00 0.47 45

31: 19950801 54 56.06 59 58.77 0.52 19950915 19950914 0.05 0.47 44

32: 19950901 55 56.66 59 59.19 0.53 19951020 19951019 0.28 0.25 48

33: 19951002 56 58.19 61 60.00 0.63 19951117 19951116 0.00 0.63 45

34: 19951101 57 58.78 61 62.17 0.76 19951215 19951214 1.18 -0.42 43

35: 19951201 59 60.98 63 60.86 0.61 19960119 19960118 0.00 0.61 48

36: 19960102 60 62.14 65 65.20 0.51 19960216 19960215 0.34 0.17 44

37: 19960201 62 63.91 67 64.45 0.59 19960315 19960314 0.00 0.59 42

38: 19960301 62 64.89 69 64.38 0.86 19960419 19960418 0.00 0.86 48

39: 19960401 62 65.44 69 66.83 0.95 19960517 19960516 0.00 0.95 45

40: 19960501 63 65.53 69 66.59 1.04 19960621 19960620 0.00 1.04 50

41: 19960603 64 67.06 71 64.44 0.87 19960719 19960718 0.08 0.79 45

42: 19960701 65 67.69 71 66.28 0.67 19960816 19960815 0.00 0.67 45

43: 19960801 62 65.16 69 68.75 1.16 19960920 19960919 0.13 1.03 49

44: 19960903 63 65.75 70 70.84 1.03 19961018 19961017 0.87 0.17 44

45: 19961001 66 69.00 73 73.94 0.94 19961115 19961114 0.95 -0.01 44

46: 19961101 67 70.59 75 75.05 1.02 19961220 19961219 0.32 0.69 48

47: 19961202 72 76.05 81 77.09 0.95 19970117 19970116 0.00 0.95 45

48: 19970102 70 74.03 80 80.34 1.30 19970221 19970220 0.56 0.74 49

49: 19970203 75 78.64 84 78.38 1.31 19970321 19970320 0.00 1.31 45

50: 19970303 75 79.69 85 76.19 1.34 19970418 19970417 0.02 1.32 45

51: 19970401 72 75.86 81 84.38 1.35 19970516 19970515 3.38 -2.03 44

52: 19970501 76 80.00 86 90.23 1.36 19970620 19970619 4.24 -2.88 49

53: 19970602 80 84.78 91 93.28 1.36 19970718 19970717 2.29 -0.93 45

54: 19970701 84 89.34 96 92.63 1.34 19970815 19970814 0.00 1.33 44

55: 19970801 89 94.94 102 95.22 1.78 19970919 19970918 0.00 1.78 48

56: 19970902 87 93.31 101 95.25 1.75 19971017 19971016 0.00 1.75 44

57: 19971001 90 95.63 103 96.09 1.92 19971121 19971120 0.00 1.92 50

58: 19971103 86 94.00 104 95.88 2.47 19971219 19971218 0.00 2.47 45

59: 19971201 91 98.09 107 94.95 1.93 19980116 19980115 0.00 1.93 45

60: 19980102 91 97.56 106 102.89 1.75 19980220 19980219 0.00 1.75 48

61: 19980202 94 99.94 107 109.25 1.68 19980320 19980319 2.26 -0.58 45

62: 19980302 100 104.91 112 110.81 1.67 19980417 19980416 0.13 1.54 45

63: 19980401 104 110.83 119 111.66 2.08 19980515 19980514 0.00 2.08 43

64: 19980501 107 112.59 120 110.97 1.92 19980619 19980618 0.00 1.92 48

65: 19980601 103 109.53 118 118.41 2.03 19980717 19980716 0.66 1.37 45

66: 19980701 109 114.63 122 109.44 1.77 19980821 19980820 0.49 1.28 50

67: 19980803 104 111.31 121 102.00 2.43 19980918 19980917 2.19 0.23 45

68: 19980901 91 100.06 113 105.97 2.91 19981016 19981015 0.00 2.91 44

69: 19981001 88 98.81 115 115.75 3.71 19981120 19981119 1.07 2.64 49

70: 19981102 104 111.88 122 118.39 2.54 19981218 19981217 0.01 2.52 45

71: 19981201 110 117.63 128 121.22 2.26 19990115 19990114 0.00 2.26 44

72: 19990104 115 123.03 134 123.72 2.70 19990219 19990218 0.00 2.70 45

73: 19990201 118 126.91 139 132.25 2.88 19990319 19990318 0.00 2.88 45

74: 19990301 115 123.91 136 132.66 2.89 19990416 19990415 0.02 2.88 45

75: 19990401 121 129.34 139 134.09 2.37 19990521 19990520 0.00 2.37 49

76: 19990503 127 135.69 147 134.56 2.60 19990618 19990617 0.00 2.60 45

77: 19990601 121 129.75 141 141.05 2.88 19990716 19990715 0.58 2.29 44

78: 19990701 130 138.03 148 132.56 2.10 19990820 19990819 0.05 2.05 49

79: 19990802 124 133.06 145 132.45 2.66 19990917 19990916 0.00 2.66 45

80: 19990901 126 133.69 144 128.16 2.44 19991015 19991014 0.09 2.35 43

81: 19991001 120 128.47 140 142.63 2.67 19991119 19991118 2.65 0.01 48

82: 19991101 128 135.56 146 142.13 2.44 19991217 19991216 0.01 2.43 45

83: 19991201 132 140.41 152 144.75 2.63 20000121 20000120 0.00 2.63 50

84: 20000103 136 145.44 157 138.28 2.87 20000218 20000217 0.07 2.81 45

85: 20000201 132 140.94 152 146.34 2.57 20000317 20000316 0.00 2.57 44

86: 20000301 130 138.44 149 143.13 2.48 20000420 20000419 0.00 2.47 49

87: 20000403 142 151.25 164 143.38 2.93 20000519 20000518 0.23 2.70 45

88: 20000501 137 147.06 160 148.16 3.06 20000616 20000615 0.00 3.06 45

89: 20000601 136 145.31 157 150.63 2.61 20000721 20000720 0.00 2.61 49

90: 20000703 139 147.28 157 150.19 2.26 20000818 20000817 0.00 2.26 45

91: 20000801 136 143.88 154 149.64 2.28 20000915 20000914 0.00 2.28 44

92: 20000901 145 152.50 162 139.31 2.14 20001020 20001019 5.68 -3.54 48

93: 20001002 136 143.84 154 137.38 2.54 20001117 20001116 0.23 2.31 45

94: 20001101 133 142.47 154 134.41 2.60 20001215 20001214 0.21 2.39 43

95: 20001201 122 132.22 145 134.78 2.94 20010119 20010118 0.00 2.94 48

96: 20010102 119 128.81 142 133.34 3.11 20010216 20010215 0.00 3.11 44

97: 20010201 130 137.93 148 117.68 2.21 20010316 20010315 12.31 -10.10 42

98: 20010301 115 124.60 137 125.65 2.94 20010420 20010419 0.00 2.94 49

99: 20010402 105 114.20 127 129.15 2.80 20010518 20010517 2.20 0.60 45

100: 20010501 119 127.05 137 122.00 2.51 20010615 20010614 0.01 2.50 44

101: 20010601 119 126.73 136 122.07 2.27 20010720 20010719 0.01 2.26 48

102: 20010702 118 124.13 132 118.65 1.88 20010817 20010816 0.27 1.61 45

103: 20010801 115 122.11 131 98.71 2.11 20010921 20010920 16.28 -14.17 50

104: 20010904 106 113.42 123 107.42 2.44 20011019 20011018 0.27 2.17 44

105: 20011001 95 104.27 116 114.87 2.58 20011116 20011115 0.21 2.37 45

106: 20011101 99 108.51 121 114.65 2.97 20011221 20011220 0.00 2.97 49

107: 20011203 106 113.37 123 113.67 2.48 20020118 20020117 0.00 2.48 45

108: 20020102 109 115.53 124 112.06 2.16 20020215 20020214 0.00 2.16 43

109: 20020201 107 112.65 120 115.88 1.98 20020315 20020314 0.00 1.98 41

110: 20020301 107 113.74 122 112.47 1.71 20020419 20020418 0.00 1.71 48

111: 20020401 109 114.57 122 110.36 1.72 20020517 20020516 0.05 1.67 45

112: 20020501 103 109.18 117 101.21 1.83 20020621 20020620 1.87 -0.03 50

113: 20020603 98 104.37 113 87.80 1.92 20020719 20020718 10.19 -8.28 45

114: 20020701 90 97.03 106 93.50 2.09 20020816 20020815 0.00 2.09 45

115: 20020801 80 88.78 101 84.70 2.72 20020920 20020919 0.00 2.72 49

116: 20020903 79 88.28 101 88.27 2.66 20021018 20021017 0.00 2.66 44

117: 20021001 78 85.72 96 90.73 2.24 20021115 20021114 0.00 2.24 44

118: 20021101 83 90.27 100 89.16 2.11 20021220 20021219 0.00 2.11 48

119: 20021202 87 94.13 103 92.02 2.00 20030117 20030116 0.00 2.00 45

120: 20030102 85 91.07 99 84.33 2.05 20030221 20030220 0.95 1.11 49

121: 20030203 79 86.23 95 88.15 2.17 20030321 20030320 0.00 2.17 45

122: 20030303 77 84.09 93 88.25 1.90 20030417 20030416 0.00 1.90 44

123: 20030401 80 86.04 94 95.11 2.06 20030516 20030515 1.17 0.89 44

124: 20030501 86 91.90 99 100.02 1.56 20030620 20030619 1.11 0.44 49

125: 20030602 92 97.35 104 98.50 1.68 20030718 20030717 0.00 1.68 45

126: 20030701 93 98.53 105 99.31 1.41 20030815 20030814 0.00 1.41 44

127: 20030801 93 98.51 106 104.60 1.65 20030919 20030918 0.03 1.62 48

128: 20030902 98 102.80 109 105.41 1.69 20031017 20031016 0.00 1.69 44

129: 20031001 96 102.08 110 103.78 1.76 20031121 20031120 0.00 1.76 50

130: 20031103 101 105.99 112 109.72 1.32 20031219 20031218 0.00 1.32 45

131: 20031201 103 107.60 114 113.78 1.44 20040116 20040115 0.28 1.16 45

132: 20040102 106 111.23 118 115.23 1.81 20040220 20040219 0.00 1.81 48

133: 20040202 109 113.97 121 113.07 1.53 20040319 20040318 0.00 1.53 45

134: 20040301 112 116.16 122 112.96 1.38 20040416 20040415 0.07 1.31 45

135: 20040401 108 113.78 120 109.62 1.56 20040521 20040520 0.03 1.53 49

136: 20040503 107 112.15 118 113.83 1.54 20040618 20040617 0.00 1.54 45

137: 20040601 108 112.71 119 110.80 1.46 20040716 20040715 0.00 1.46 44

138: 20040701 108 112.94 119 109.71 1.39 20040820 20040819 0.02 1.38 49

139: 20040802 106 111.07 117 113.14 1.23 20040917 20040916 0.00 1.23 45

140: 20040901 107 111.32 117 110.64 1.26 20041015 20041014 0.00 1.26 43

141: 20041001 110 113.65 119 118.74 1.22 20041119 20041118 0.21 1.00 48

142: 20041101 109 113.51 120 120.81 1.53 20041217 20041216 0.88 0.65 45

143: 20041201 115 119.23 125 117.50 1.28 20050121 20050120 0.00 1.27 50

144: 20050103 116 120.30 126 120.23 1.40 20050218 20050217 0.00 1.40 45

145: 20050201 115 118.91 124 119.36 1.04 20050318 20050317 0.00 1.04 44

146: 20050301 117 121.23 126 115.77 1.09 20050415 20050414 1.26 -0.16 44

147: 20050401 113 117.43 123 119.29 1.43 20050520 20050519 0.00 1.43 48

148: 20050502 112 116.40 122 121.40 1.54 20050617 20050616 0.08 1.46 45

149: 20050601 117 120.50 125 122.91 1.33 20050715 20050714 0.00 1.33 43

150: 20050701 116 119.53 124 122.19 1.22 20050819 20050818 0.01 1.22 48

151: 20050801 120 123.65 129 123.15 1.21 20050916 20050915 0.00 1.21 45

152: 20050901 118 122.49 128 117.67 1.37 20051021 20051020 0.58 0.79 49

153: 20051003 119 122.60 128 124.64 1.28 20051118 20051117 0.00 1.28 45

154: 20051101 116 120.49 126 127.44 1.55 20051216 20051215 1.45 0.10 44

155: 20051201 123 126.69 132 128.31 1.19 20060120 20060119 0.00 1.19 49

156: 20060103 123 126.70 131 129.16 1.20 20060217 20060216 0.00 1.20 44

157: 20060201 124 128.39 134 131.03 1.12 20060317 20060316 0.00 1.12 43

158: 20060301 125 129.37 135 131.13 1.16 20060421 20060420 0.00 1.16 50

159: 20060403 126 129.73 135 126.21 1.22 20060519 20060518 0.35 0.87 45

160: 20060501 126 130.40 136 126.12 1.28 20060616 20060615 0.36 0.92 45

161: 20060601 124 128.73 135 124.83 1.72 20060721 20060720 0.13 1.59 49

162: 20060703 123 127.80 133 130.03 1.34 20060818 20060817 0.00 1.34 45

163: 20060801 122 127.22 134 132.23 1.41 20060915 20060914 0.00 1.41 44

164: 20060901 127 131.42 137 136.81 1.26 20061020 20061019 0.23 1.02 48

165: 20061002 129 133.08 139 140.38 1.37 20061117 20061116 1.40 -0.03 45

166: 20061101 133 136.86 142 143.12 1.29 20061215 20061214 1.15 0.15 43

167: 20061201 136 140.22 146 142.54 1.39 20070119 20070118 0.00 1.39 48

168: 20070103 137 141.37 147 145.80 1.34 20070216 20070215 0.02 1.32 43

169: 20070201 141 144.61 149 139.47 1.30 20070316 20070315 1.58 -0.29 42

170: 20070301 134 140.51 148 147.23 1.85 20070420 20070419 0.12 1.73 49

171: 20070402 137 142.16 149 151.30 1.75 20070518 20070517 2.31 -0.56 45

172: 20070501 143 148.67 155 152.86 1.58 20070615 20070614 0.01 1.57 44

173: 20070601 149 154.08 161 155.07 1.69 20070720 20070719 0.00 1.69 48

174: 20070702 146 151.79 160 142.10 1.91 20070817 20070816 3.94 -2.03 45

175: 20070801 137 146.43 159 152.28 2.95 20070921 20070920 0.00 2.95 50

176: 20070904 140 149.08 160 153.69 2.74 20071019 20071018 0.00 2.74 44

177: 20071001 147 154.30 164 145.54 2.14 20071116 20071115 1.78 0.36 45

178: 20071101 141 151.03 163 146.80 2.94 20071221 20071220 0.00 2.94 49

179: 20071203 138 147.68 160 133.43 2.62 20080118 20080117 4.57 -1.95 45

180: 20080102 136 144.93 156 135.17 2.60 20080215 20080214 1.21 1.39 43

181: 20080201 130 139.58 151 130.32 2.68 20080320 20080319 0.66 2.01 47

182: 20080303 124 133.50 145 137.05 2.85 20080418 20080417 0.00 2.85 45

183: 20080401 128 136.61 147 142.53 2.35 20080516 20080515 0.00 2.35 44

184: 20080501 134 141.12 151 134.42 2.20 20080620 20080619 0.42 1.78 49

185: 20080602 132 138.90 148 125.20 2.34 20080718 20080717 6.79 -4.45 45

186: 20080701 120 128.38 139 129.54 2.24 20080815 20080814 0.00 2.24 44

187: 20080801 118 126.16 136 120.07 2.30 20080919 20080918 0.17 2.13 48

188: 20080902 121 127.99 137 93.77 2.40 20081017 20081016 27.22 -24.82 44

189: 20081001 104 116.06 134 75.45 3.88 20081121 20081120 28.54 -24.66 50

190: 20081103 84 97.11 117 89.29 4.03 20081219 20081218 0.01 4.02 45

191: 20081201 69 82.11 104 84.40 4.57 20090116 20090115 0.00 4.57 45

192: 20090102 83 92.96 106 78.18 2.98 20090220 20090219 4.82 -1.84 48

193: 20090202 73 82.58 96 78.94 3.01 20090320 20090319 0.00 3.01 45

194: 20090302 61 70.60 84 86.50 2.93 20090417 20090416 2.55 0.38 45

195: 20090401 73 81.06 93 89.44 2.81 20090515 20090514 0.00 2.80 43

196: 20090501 80 87.89 99 92.22 2.68 20090619 20090618 0.00 2.68 48

197: 20090601 87 94.77 105 93.11 2.14 20090717 20090716 0.00 2.14 45

198: 20090701 86 92.33 101 100.99 2.14 20090821 20090820 0.53 1.61 50

199: 20090803 94 100.44 109 107.16 2.17 20090918 20090917 0.05 2.12 45

200: 20090901 93 100.20 110 109.71 2.43 20091016 20091015 0.37 2.06 44

201: 20091001 95 102.97 113 109.82 2.50 20091120 20091119 0.00 2.50 49

202: 20091102 96 104.32 115 110.18 2.45 20091218 20091217 0.00 2.45 45

203: 20091201 105 111.30 119 114.93 2.05 20100115 20100114 0.00 2.05 44

204: 20100104 107 113.33 121 110.91 1.76 20100219 20100218 0.00 1.76 45

205: 20100201 102 109.06 117 117.04 1.94 20100319 20100318 0.43 1.51 45

206: 20100301 106 111.89 119 121.29 1.72 20100416 20100415 2.30 -0.58 45

207: 20100401 112 117.80 125 107.54 1.71 20100521 20100520 4.50 -2.80 49

208: 20100503 114 120.35 129 112.14 1.90 20100618 20100617 1.93 -0.03 45

209: 20100601 98 107.53 121 109.68 3.05 20100716 20100715 0.00 3.05 44

210: 20100701 94 102.76 115 107.88 2.92 20100820 20100819 0.00 2.92 49

211: 20100802 106 112.76 121 113.05 1.98 20100917 20100916 0.00 1.98 45

212: 20100901 102 108.46 117 117.46 2.10 20101015 20101014 0.76 1.35 43

213: 20101001 108 114.61 124 119.96 2.18 20101119 20101118 0.00 2.18 48

214: 20101101 112 118.53 127 124.82 2.21 20101217 20101216 0.01 2.19 45

215: 20101201 114 121.01 130 128.08 2.27 20110121 20110120 0.03 2.24 50

216: 20110103 121 127.05 135 134.25 1.70 20110218 20110217 0.19 1.51 45

217: 20110201 125 130.74 138 127.85 1.98 20110318 20110317 0.04 1.94 44

218: 20110301 124 130.93 140 131.56 2.27 20110415 20110414 0.00 2.27 44

219: 20110401 127 133.15 141 134.68 2.01 20110520 20110519 0.00 2.01 48

220: 20110502 130 136.22 144 127.30 1.58 20110617 20110616 2.72 -1.14 45

221: 20110601 126 131.87 140 130.93 1.96 20110715 20110714 0.00 1.96 43

222: 20110701 128 133.92 141 114.51 1.80 20110819 20110818 13.48 -11.68 48

223: 20110801 121 128.78 139 121.43 2.53 20110916 20110915 0.61 1.92 45

224: 20110901 111 120.94 135 121.66 3.32 20111021 20111020 0.00 3.32 49

225: 20111003 97 109.93 128 122.11 3.92 20111118 20111117 0.00 3.91 45

226: 20111101 111 122.00 137 122.18 3.28 20111216 20111215 0.00 3.28 44

227: 20111201 116 124.97 137 131.46 3.00 20120120 20120119 0.00 3.00 49

228: 20120103 120 127.50 137 136.05 2.42 20120217 20120216 0.20 2.22 44

229: 20120201 126 132.47 141 140.72 1.84 20120316 20120315 0.33 1.50 43

230: 20120301 131 137.73 146 137.72 1.97 20120420 20120419 0.00 1.97 49

231: 20120402 136 141.84 149 130.86 1.85 20120518 20120517 5.13 -3.28 45

232: 20120501 135 140.74 148 133.47 2.05 20120615 20120614 1.65 0.39 44

233: 20120601 119 128.16 140 137.73 2.90 20120720 20120719 0.01 2.89 48

234: 20120702 130 136.51 144 141.99 1.80 20120817 20120816 0.01 1.79 45

235: 20120801 130 137.59 147 146.71 2.12 20120921 20120920 0.31 1.81 50

236: 20120904 134 141.03 149 145.82 2.03 20121019 20121018 0.00 2.03 44

237: 20121001 138 144.35 152 135.70 1.93 20121116 20121115 2.31 -0.39 45

238: 20121101 136 142.83 151 145.12 1.99 20121221 20121220 0.00 1.99 49

239: 20121203 135 141.45 149 148.00 1.92 20130118 20130117 0.10 1.82 45

240: 20130102 140 146.06 153 152.29 1.60 20130215 20130214 0.15 1.46 43

241: 20130201 146 151.24 157 156.73 1.54 20130315 20130314 0.26 1.28 41

242: 20130301 146 152.11 160 154.14 2.05 20130419 20130418 0.00 2.05 48

243: 20130401 150 156.05 163 165.34 1.65 20130517 20130516 2.36 -0.71 45

244: 20130501 152 158.28 166 159.40 2.05 20130621 20130620 0.00 2.05 50

245: 20130603 157 164.35 173 168.87 2.17 20130719 20130718 0.00 2.17 45

246: 20130701 154 161.36 170 166.38 2.10 20130816 20130815 0.00 2.10 45

247: 20130801 164 170.66 178 172.76 1.83 20130920 20130919 0.00 1.83 49

248: 20130903 157 164.39 173 173.22 2.22 20131018 20131017 0.61 1.60 44

249: 20131001 162 169.34 178 179.27 2.02 20131115 20131114 1.36 0.66 44

250: 20131101 170 176.21 184 181.49 2.05 20131220 20131219 0.02 2.03 48

251: 20131202 174 180.53 189 184.42 2.16 20140117 20140116 0.00 2.16 45

252: 20140102 176 182.92 192 184.10 2.25 20140221 20140220 0.00 2.25 49

253: 20140203 164 174.17 187 187.75 2.91 20140321 20140320 1.03 1.88 45

254: 20140303 177 184.98 195 186.13 2.28 20140417 20140416 0.00 2.28 44

255: 20140401 182 188.25 196 187.40 2.10 20140516 20140515 0.00 2.10 44

256: 20140501 181 188.33 197 196.48 2.02 20140620 20140619 0.23 1.79 49

257: 20140602 187 192.90 200 195.71 1.88 20140718 20140717 0.00 1.88 45

258: 20140701 191 197.03 204 195.76 1.76 20140815 20140814 0.00 1.76 44

259: 20140801 183 192.50 204 201.82 2.59 20140919 20140918 0.02 2.57 48

260: 20140902 194 200.61 209 186.27 1.88 20141017 20141016 7.72 -5.84 44

261: 20141001 185 194.35 206 205.58 2.67 20141121 20141120 0.41 2.26 50

262: 20141103 194 201.77 212 206.78 2.37 20141219 20141218 0.00 2.37 45

263: 20141201 198 205.76 216 199.02 2.26 20150116 20150115 0.51 1.75 45

264: 20150102 195 205.43 218 209.98 2.97 20150220 20150219 0.00 2.97 48

265: 20150202 191 201.92 215 209.50 3.07 20150320 20150319 0.00 3.07 45

266: 20150302 205 211.99 221 210.37 2.35 20150417 20150416 0.00 2.35 45

267: 20150401 198 205.70 216 212.21 2.51 20150515 20150514 0.00 2.51 43

268: 20150501 203 210.72 220 212.78 2.14 20150619 20150618 0.00 2.14 48

269: 20150601 204 211.57 221 212.30 2.53 20150717 20150716 0.00 2.53 45

270: 20150701 198 207.50 219 203.97 2.85 20150821 20150820 0.00 2.85 50

271: 20150803 203 209.79 219 199.73 2.10 20150918 20150917 3.33 -1.23 45

272: 20150901 176 191.77 212 202.35 4.79 20151016 20151015 0.00 4.79 44

273: 20151001 180 192.13 208 208.55 3.49 20151120 20151119 1.06 2.44 49

274: 20151102 202 210.39 220 204.86 2.37 20151218 20151217 0.07 2.30 45

275: 20151201 202 210.68 221 191.93 2.33 20160115 20160114 10.06 -7.73 44

276: 20160104 190 201.02 215 192.09 3.36 20160219 20160218 0.19 3.17 45

277: 20160201 183 193.65 207 204.63 2.98 20160318 20160317 0.05 2.93 45

278: 20160301 189 198.11 210 208.01 2.77 20160415 20160414 0.07 2.71 44

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

num\_of\_trades =

278.00

total\_gain =

42125.58

total\_loss =

-13959.39

ratio\_gain\_losses =

3.02

ave\_trade =

101.32

num\_winning\_trades =

244.00

ave\_winning\_trade =

172.65

num\_losing\_trades =

34.00

ave\_losing\_trade =

-410.57

ratio\_ave\_win\_ave\_loss =

0.42

max\_winning\_trade =

478.88

max\_losing\_trade =

-2482.14

ave\_days\_held =

45.86

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

45.91

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

45.44

probability =

0.88

prof =

28166.19

maxdd =

4955.82

maxdd\_per\_cent =

16.84

drawdown\_starts\_at\_trade =

184.00 29435.32

start\_date\_of\_drawdown =

20080501.00

drawdown\_end\_at\_trade =

189.00 24479.50

end\_date\_of\_drawdown =

20081001.00

>>