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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

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