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Report description:

- 1) Report is generated for 8 commodities on 5 Technical Indicators
- 2) Each Indicator is tested for 5 min and 30 min bars.
- 3) Each indicator is tested for 6 different sets of parameters covering short, medium and long term strategies
- 4) Results of current week, past 1 month, past 3 months are generated.

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3 MA Trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	0.5%	0.2	-29%	81	0.4	16%	311	0.5	-169%	929	0.5
	System 2	2	4	6	1.0%	0.2	-29%	81	0.4	-9%	311	0.5	-162%	922	0.5
	System 3	5	20	30	0.5%	0.2	-3%	21	0.4	-41%	97	0.4	-26%	261	0.5
	System 4	5	20	30	1.0%	0.2	-2%	21	0.4	-30%	96	0.4	-54%	257	0.5
	System 5	15	30	45	0.5%	0.2	-6%	13	0.3	-10%	62	0.3	37%	164	0.5
	System 6	15	30	45	1.0%	0.2	-1%	13	0.5	-24%	62	0.4	-63%	164	0.4
30 Min	System 1	2	4	6	0.5%	0.2	-13%	11	0.4	-21%	55	0.3	-14%	165	0.4
	System 2	2	4	6	1.0%	0.2	-18%	11	0.2	-46%	54	0.3	-118%	160	0.4
	System 3	3	10	15	0.5%	0.2	-5%	5	0.7	-37%	28	0.3	85%	70	0.6
	System 4	3	10	15	1.0%	0.2	15%	5	0.7	-38%	27	0.4	184%	69	0.7
	System 5	10	15	20	0.5%	0.2	-3%	2	1.0	0%	16	0.8	88%	41	0.8
	System 6	10	15	20	1.0%	0.2	26%	2	10.0	15%	15	0.9	159%	40	0.9

3MA Counter trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	1.0%	20	29%	81	2.7	20%	312	1.9	106%	929	1.8
	System 2	2	4	6	2.0%	20	29%	81	2.7	28%	311	1.9	131%	925	1.8
	System 3	5	20	30	1.0%	20	-2%	21	2.3	80%	97	2.0	36%	258	1.7
	System 4	5	20	30	2.0%	20	-1%	21	2.3	72%	97	2.0	-46%	258	1.8
	System 5	15	30	45	1.0%	20	8%	13	2.0	35%	62	1.9	3%	164	1.4
	System 6	15	30	45	2.0%	20	6%	13	2.0	14%	62	1.9	-53%	163	1.5
30 Min	System 1	2	4	6	1.0%	20	19%	11	4.5	79%	53	2.9	146%	162	1.8
	System 2	2	4	6	2.0%	20	19%	11	4.5	44%	53	2.9	-4%	161	1.9
	System 3	3	10	15	1.0%	20	-2%	5	1.5	35%	26	1.8	-58%	68	1.1
	System 4	3	10	15	2.0%	20	-9%	5	1.5	12%	26	2.1	-154%	68	1.4
	System 5	10	15	20	1.0%	20	-8%	2	0.1	-53%	15	0.4	-124%	39	0.4
	System 6	10	15	20	2.0%	20	-10%	2	0.1	-61%	15	0.5	-154%	39	0.7

Bollinger Trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	-39%	69	0.3	-82%	271	0.4	-264%	792	0.4
	System 2	5	1	1.0%	0.2	-37%	69	0.3	-108%	271	0.3	-307%	789	0.4
	System 3	5	1.5	0.5%	0.2	-5%	32	0.3	-47%	158	0.4	-150%	473	0.4
	System 4	5	1.5	1.0%	0.2	-5%	32	0.3	-69%	158	0.4	-159%	472	0.4
	System 5	14	2	0.5%	0.2	9%	15	0.5	-43%	75	0.3	-73%	229	0.4
	System 6	14	2	1.0%	0.2	9%	15	0.5	-31%	75	0.3	-38%	228	0.4
30 Min	System 1	5	1.5	0.5%	0.2	-8%	5	0.3	-43%	31	0.1	43%	85	0.5
	System 2	5	1.5	1.0%	0.2	-14%	5	0.1	-73%	31	0.1	35%	85	0.4
	System 3	10	2	0.5%	0.2	-5%	3	0.5	2%	16	0.3	123%	44	0.6
	System 4	10	2	1.0%	0.2	15%	3	0.5	38%	16	0.5	188%	44	0.7
	System 5	14	2	0.5%	0.2	-5%	3	0.5	-1%	15	0.5	30%	36	0.6
	System 6	14	2	1.0%	0.2	14%	3	0.5	10%	15	0.4	109%	36	0.6

Bollinger Counter trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	1.0%	20	37%	69	3.2	124%	272	2.9	246%	794	2.5
	System 2	5	1	2.0%	20	37%	69	3.2	135%	271	2.8	280%	790	2.6
	System 3	5	1.5	1.0%	20	6%	32	2.9	87%	159	2.6	142%	474	2.2
	System 4	5	1.5	2.0%	20	5%	32	2.9	91%	158	2.6	128%	473	2.3
	System 5	14	2	1.0%	20	-6%	15	2.0	78%	75	2.9	67%	228	2.1
	System 6	14	2	2.0%	20	-5%	15	2.0	78%	75	3.2	-31%	228	2.2
30 Min	System 1	5	1.5	1.0%	20	16%	5	10.0	102%	31	5.2	-10%	86	1.5
	System 2	5	1.5	2.0%	20	16%	5	10.0	87%	31	5.2	-78%	85	1.7
	System 3	10	2	1.0%	20	-1%	3	2.0	18%	16	2.2	-38%	44	0.9
	System 4	10	2	2.0%	20	-9%	3	2.0	-11%	16	2.2	-116%	44	1.1
	System 5	14	2	1.0%	20	-1%	3	2.0	35%	15	2.8	-50%	36	0.9
	System 6	14	2	2.0%	20	-8%	3	2.0	3%	15	2.8	-127%	36	1.3

Volume and MACD breakout with Bollinger trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	-12%	9	0.5	-55%	52	0.4	104%	152	1.0
	System 2	5	1	1.0%	0.2	-12%	9	0.5	-55%	52	0.4	104%	152	1.0
	System 3	5	1.5	0.5%	0.2	-8%	4	0.3	-70%	32	0.5	102%	106	0.8
	System 4	5	1.5	1.0%	0.2	-8%	4	0.3	-70%	32	0.5	102%	106	0.8
	System 5	14	2	0.5%	0.2	-6%	6	0.3	-53%	33	0.5	34%	95	1.0
	System 6	14	2	1.0%	0.2	-6%	6	0.3	-53%	33	0.5	34%	95	1.0
30 Min	System 1	5	1.5	0.5%	0.2	16%	2	1.0	52%	10	1.5	302%	24	2.4
	System 2	5	1.5	1.0%	0.2	16%	2	1.0	52%	10	1.5	302%	24	2.4
	System 3	10	2	0.5%	0.2	19%	2	10.0	121%	11	2.7	353%	23	4.8
	System 4	10	2	1.0%	0.2	19%	2	10.0	121%	11	2.7	353%	23	4.8
	System 5	14	2	0.5%	0.2	19%	2	10.0	112%	10	4.0	311%	21	6.0
	System 6	14	2	1.0%	0.2	19%	2	10.0	112%	10	4.0	311%	21	6.0

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3 MA Trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	0.5%	0.2	-4%	75	0.7	-2%	321	0.7	-40%	942	0.5
	System 2	2	4	6	1.0%	0.2	-3%	75	0.7	-7%	321	0.6	-50%	942	0.5
	System 3	5	20	30	0.5%	0.2	1%	18	0.6	5%	90	0.5	13%	259	0.6
	System 4	5	20	30	1.0%	0.2	2%	18	0.6	-5%	90	0.5	-2%	259	0.6
	System 5	15	30	45	0.5%	0.2	-2%	11	0.6	12%	55	0.7	20%	151	0.7
	System 6	15	30	45	1.0%	0.2	-2%	11	0.6	-4%	55	0.6	10%	151	0.8
30 Min	System 1	2	4	6	0.5%	0.2	3%	9	0.8	20%	43	0.9	2%	141	0.6
	System 2	2	4	6	1.0%	0.2	4%	8	1.7	9%	41	1.1	-2%	138	0.7
	System 3	3	10	15	0.5%	0.2	1%	5	1.0	31%	18	1.4	39%	67	1.0
	System 4	3	10	15	1.0%	0.2	1%	5	1.0	36%	18	1.8	60%	65	1.3
	System 5	10	15	20	0.5%	0.2	-5%	5	0.1	23%	17	1.4	23%	48	1.0
	System 6	10	15	20	1.0%	0.2	-6%	5	0.3	21%	17	1.8	28%	48	1.2

3MA Counter trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	1.0%	20	3%	75	1.3	8%	321	1.5	53%	943	1.9
	System 2	2	4	6	2.0%	20	3%	75	1.3	15%	320	1.6	57%	942	1.9
	System 3	5	20	30	1.0%	20	-1%	18	1.7	10%	90	1.9	5%	260	1.7
	System 4	5	20	30	2.0%	20	-1%	18	1.7	5%	90	1.9	-4%	260	1.7
	System 5	15	30	45	1.0%	20	-3%	11	1.0	-8%	55	1.3	-15%	151	1.0
	System 6	15	30	45	2.0%	20	-3%	11	1.0	-11%	55	1.5	-20%	151	1.0
30 Min	System 1	2	4	6	1.0%	20	-6%	8	0.6	-10%	43	0.9	1%	141	1.4
	System 2	2	4	6	2.0%	20	-4%	8	0.6	-8%	42	1.0	-3%	138	1.4
	System 3	3	10	15	1.0%	20	1%	4	2.0	-25%	17	0.5	-36%	66	0.8
	System 4	3	10	15	2.0%	20	1%	4	2.0	-36%	16	0.7	-61%	63	0.8
	System 5	10	15	20	1.0%	20	5%	4	10.0	-24%	16	0.5	-29%	46	0.7
	System 6	10	15	20	2.0%	20	5%	4	10.0	-24%	15	0.7	-36%	45	0.8

Bollinger Trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	-10%	65	0.4	-21%	269	0.5	-88%	814	0.4
	System 2	5	1	1.0%	0.2	-11%	65	0.4	-27%	269	0.5	-96%	814	0.4
	System 3	5	1.5	0.5%	0.2	-7%	36	0.5	-26%	171	0.4	-68%	468	0.3
	System 4	5	1.5	1.0%	0.2	-7%	36	0.5	-30%	171	0.4	-74%	468	0.3
	System 5	14	2	0.5%	0.2	-4%	21	0.3	5%	83	0.5	-6%	231	0.5
	System 6	14	2	1.0%	0.2	-6%	21	0.3	-3%	83	0.5	-14%	231	0.5
30 Min	System 1	5	1.5	0.5%	0.2	-2%	7	0.4	6%	31	0.5	0%	87	0.6
	System 2	5	1.5	1.0%	0.2	-2%	7	0.4	5%	31	0.4	-3%	86	0.5
	System 3	10	2	0.5%	0.2	-3%	4	0.3	4%	15	0.7	24%	42	1.0
	System 4	10	2	1.0%	0.2	-4%	4	0.3	2%	15	0.9	13%	41	1.1
	System 5	14	2	0.5%	0.2	-3%	3	0.5	15%	13	1.0	28%	37	1.0
	System 6	14	2	1.0%	0.2	-5%	3	0.5	5%	13	1.0	21%	37	1.1

Bollinger Counter trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	1.0%	20	10%	65	2.6	27%	270	2.2	100%	815	2.8
	System 2	5	1	2.0%	20	11%	65	2.6	30%	269	2.2	99%	814	2.8
	System 3	5	1.5	1.0%	20	7%	36	2.2	29%	171	2.4	77%	468	2.9
	System 4	5	1.5	2.0%	20	7%	36	2.2	34%	171	2.5	78%	468	2.9
	System 5	14	2	1.0%	20	5%	21	3.0	6%	83	2.0	14%	232	2.1
	System 6	14	2	2.0%	20	5%	21	3.0	-4%	83	2.0	1%	231	2.2
30 Min	System 1	5	1.5	1.0%	20	2%	7	2.5	5%	32	2.1	10%	87	2.0
	System 2	5	1.5	2.0%	20	2%	7	2.5	-4%	31	2.3	-1%	86	2.0
	System 3	10	2	1.0%	20	3%	4	3.0	2%	15	1.1	-10%	43	1.0
	System 4	10	2	2.0%	20	4%	4	3.0	-3%	15	1.1	-18%	41	0.9
	System 5	14	2	1.0%	20	5%	3	2.0	2%	13	1.0	-22%	37	0.8
	System 6	14	2	2.0%	20	5%	3	2.0	-11%	13	1.0	-33%	37	1.1

Volume and MACD breakout with Bollinger trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	-2%	9	0.6	-2%	48	0.8	2%	150	1.0
	System 2	5	1	1.0%	0.2	-2%	9	0.6	-2%	48	0.8	2%	150	1.0
	System 3	5	1.5	0.5%	0.2	-3%	5	0.3	-8%	36	0.8	3%	113	1.2
	System 4	5	1.5	1.0%	0.2	-3%	5	0.3	-8%	36	0.8	3%	113	1.2
	System 5	14	2	0.5%	0.2	-2%	6	1.0	9%	38	1.1	13%	100	1.2
	System 6	14	2	1.0%	0.2	-2%	6	1.0	9%	38	1.1	13%	100	1.2
30 Min	System 1	5	1.5	0.5%	0.2	-1%	1	0.1	-13%	7	0.5	11%	27	1.2
	System 2	5	1.5	1.0%	0.2	-1%	1	0.1	-13%	7	0.5	11%	27	1.2
	System 3	10	2	0.5%	0.2	1%	1	10.0	14%	6	4.0	16%	21	1.5
	System 4	10	2	1.0%	0.2	1%	1	10.0	14%	6	4.0	16%	21	1.5
	System 5	14	2	0.5%	0.2	1%	1	10.0	8%	5	3.0	20%	24	2.3
	System 6	14	2	1.0%	0.2	1%	1	10.0	8%	5	3.0	20%	24	2.3

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3 MA Trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	0.5%	0.2	-10%	68	0.6	-84%	315	0.4	-220%	921	0.4
	System 2	2	4	6	1.0%	0.2	-28%	68	0.6	-99%	315	0.4	-211%	919	0.4
	System 3	5	20	30	0.5%	0.2	1%	19	0.8	-19%	81	0.5	-57%	242	0.5
	System 4	5	20	30	1.0%	0.2	-13%	19	0.8	-11%	81	0.5	-71%	239	0.5
	System 5	15	30	45	0.5%	0.2	3%	11	0.2	-19%	56	0.4	-5%	150	0.5
	System 6	15	30	45	1.0%	0.2	-13%	11	0.1	-7%	56	0.4	36%	149	0.6
30 Min	System 1	2	4	6	0.5%	0.2	-2%	12	0.7	-10%	54	0.5	-32%	153	0.5
	System 2	2	4	6	1.0%	0.2	-15%	11	0.6	-3%	53	0.5	-20%	151	0.5
	System 3	3	10	15	0.5%	0.2	16%	3	2.0	42%	22	0.9	15%	72	0.5
	System 4	3	10	15	1.0%	0.2	7%	3	0.5	35%	22	0.8	30%	70	0.8
	System 5	10	15	20	0.5%	0.2	2%	3	2.0	-9%	16	0.5	3%	47	0.7
	System 6	10	15	20	1.0%	0.2	-5%	3	0.1	-1%	15	0.6	20%	46	0.9

3MA Counter trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	1.0%	20	0%	68	1.7	72%	315	2.2	162%	921	2.2
	System 2	2	4	6	2.0%	20	8%	68	1.7	76%	315	2.2	180%	919	2.2
	System 3	5	20	30	1.0%	20	13%	19	0.9	25%	83	1.6	92%	243	1.8
	System 4	5	20	30	2.0%	20	9%	19	0.9	13%	83	1.6	85%	243	1.8
	System 5	15	30	45	1.0%	20	12%	11	10.0	13%	55	2.3	-12%	149	1.3
	System 6	15	30	45	2.0%	20	12%	11	10.0	27%	55	2.3	-32%	149	1.3
30 Min	System 1	2	4	6	1.0%	20	-4%	11	1.2	1%	53	1.8	23%	152	1.7
	System 2	2	4	6	2.0%	20	2%	10	1.5	6%	52	1.9	11%	150	1.9
	System 3	3	10	15	1.0%	20	-15%	3	0.5	-47%	22	1.1	-32%	70	1.2
	System 4	3	10	15	2.0%	20	-11%	3	2.0	-33%	22	1.3	-45%	69	1.3
	System 5	10	15	20	1.0%	20	-14%	3	0.5	-22%	16	0.9	-81%	47	0.7
	System 6	10	15	20	2.0%	20	4%	3	2.0	-6%	16	1.1	-68%	46	0.9

Bollinger Trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	11%	54	0.6	-87%	264	0.4	-271%	771	0.3
	System 2	5	1	1.0%	0.2	-7%	54	0.6	-102%	264	0.4	-255%	770	0.4
	System 3	5	1.5	0.5%	0.2	-8%	32	0.4	-42%	149	0.4	-177%	466	0.4
	System 4	5	1.5	1.0%	0.2	-19%	32	0.4	-48%	149	0.4	-155%	466	0.4
	System 5	14	2	0.5%	0.2	2%	13	0.4	-34%	63	0.4	-78%	217	0.4
	System 6	14	2	1.0%	0.2	-14%	13	0.4	-31%	63	0.4	-64%	217	0.4
30 Min	System 1	5	1.5	0.5%	0.2	2%	5	0.3	-11%	25	0.4	4%	79	0.4
	System 2	5	1.5	1.0%	0.2	-9%	5	0.3	2%	25	0.4	18%	79	0.4
	System 3	10	2	0.5%	0.2	12%	2	1.0	10%	12	0.5	46%	38	0.7
	System 4	10	2	1.0%	0.2	3%	2	1.0	29%	12	0.6	52%	38	0.9
	System 5	14	2	0.5%	0.2	12%	2	1.0	5%	11	0.6	38%	40	0.6
	System 6	14	2	1.0%	0.2	3%	2	1.0	26%	11	1.2	59%	40	0.9

Bollinger Counter trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	1.0%	20	-16%	54	1.4	85%	265	2.6	209%	774	2.8
	System 2	5	1	2.0%	20	-7%	54	1.4	90%	265	2.6	230%	772	2.8
	System 3	5	1.5	1.0%	20	11%	32	2.4	46%	149	2.3	147%	467	2.6
	System 4	5	1.5	2.0%	20	14%	32	2.4	44%	149	2.3	156%	466	2.6
	System 5	14	2	1.0%	20	14%	13	2.3	30%	63	2.4	48%	217	2.3
	System 6	14	2	2.0%	20	12%	13	2.3	34%	63	2.4	52%	217	2.3
30 Min	System 1	5	1.5	1.0%	20	16%	5	4.0	31%	26	2.6	19%	80	2.3
	System 2	5	1.5	2.0%	20	8%	5	4.0	17%	25	2.4	-3%	79	2.5
	System 3	10	2	1.0%	20	0%	2	1.0	-4%	12	1.8	-22%	38	1.2
	System 4	10	2	2.0%	20	-8%	2	1.0	-23%	12	1.8	-63%	38	1.2
	System 5	14	2	1.0%	20	0%	2	1.0	-22%	11	0.8	-51%	40	1.1
	System 6	14	2	2.0%	20	-8%	2	1.0	-41%	11	0.8	-104%	40	1.1

Volume and MACD breakout with Bollinger trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	-9%	11	0.4	-48%	52	0.4	-84%	172	0.7
	System 2	5	1	1.0%	0.2	-9%	11	0.4	-48%	52	0.4	-84%	172	0.7
	System 3	5	1.5	0.5%	0.2	-15%	8	0.6	-14%	33	0.5	9%	112	0.8
	System 4	5	1.5	1.0%	0.2	-15%	8	0.6	-14%	33	0.5	9%	112	0.8
	System 5	14	2	0.5%	0.2	-20%	7	0.4	-38%	27	0.4	4%	91	1.0
	System 6	14	2	1.0%	0.2	-20%	7	0.4	-38%	27	0.4	4%	91	1.0
30 Min	System 1	5	1.5	0.5%	0.2	-8%	3	0.5	8%	9	1.7	-29%	23	1.2
	System 2	5	1.5	1.0%	0.2	-8%	3	0.5	8%	9	1.7	-29%	23	1.2
	System 3	10	2	0.5%	0.2	1%	2	1.0	14%	6	2.0	11%	18	1.4
	System 4	10	2	1.0%	0.2	1%	2	1.0	14%	6	2.0	11%	18	1.4
	System 5	14	2	0.5%	0.2	11%	2	10.0	19%	6	5.0	68%	22	2.5
	System 6	14	2	1.0%	0.2	11%	2	10.0	19%	6	5.0	68%	22	2.5

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3 MA Trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	0.5%	0.2	28%	70	0.9	-55%	334	0.5	-263%	978	0.5
	System 2	2	4	6	1.0%	0.2	28%	70	0.9	-66%	334	0.5	-269%	979	0.5
	System 3	5	20	30	0.5%	0.2	47%	19	1.1	-12%	93	0.5	-86%	268	0.5
	System 4	5	20	30	1.0%	0.2	41%	19	0.9	-17%	92	0.5	-87%	264	0.5
	System 5	15	30	45	0.5%	0.2	16%	14	0.6	-21%	59	0.5	-103%	169	0.5
	System 6	15	30	45	1.0%	0.2	16%	14	0.6	-14%	58	0.7	-66%	167	0.6
30 Min	System 1	2	4	6	0.5%	0.2	-2%	13	0.4	-67%	59	0.4	-105%	167	0.4
	System 2	2	4	6	1.0%	0.2	11%	13	0.5	-25%	57	0.4	-71%	158	0.5
	System 3	3	10	15	0.5%	0.2	2%	4	1.0	-19%	22	0.4	-10%	69	0.6
	System 4	3	10	15	1.0%	0.2	19%	3	10.0	34%	20	1.0	79%	63	1.0
	System 5	10	15	20	0.5%	0.2	9%	3	2.0	-17%	15	0.4	-11%	50	0.5
	System 6	10	15	20	1.0%	0.2	0%	3	2.0	10%	15	0.5	65%	49	0.7

3MA Counter trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	1.0%	20	-34%	71	1.1	41%	338	1.8	209%	984	2.0
	System 2	2	4	6	2.0%	20	-40%	70	1.2	69%	334	1.9	210%	978	2.0
	System 3	5	20	30	1.0%	20	-32%	19	0.9	-5%	92	1.4	43%	266	1.7
	System 4	5	20	30	2.0%	20	-60%	19	0.9	-43%	92	1.4	-3%	266	1.7
	System 5	15	30	45	1.0%	20	-21%	14	1.8	-22%	58	1.2	-32%	168	1.1
	System 6	15	30	45	2.0%	20	-28%	14	1.8	-27%	58	1.2	-33%	168	1.1
30 Min	System 1	2	4	6	1.0%	20	-24%	13	1.6	15%	57	1.7	12%	158	1.8
	System 2	2	4	6	2.0%	20	-23%	13	1.4	10%	57	1.6	6%	156	1.8
	System 3	3	10	15	1.0%	20	-26%	4	0.3	-14%	22	1.4	-92%	68	0.9
	System 4	3	10	15	2.0%	20	-30%	3	0.1	-52%	21	1.3	-170%	65	0.9
	System 5	10	15	20	1.0%	20	-12%	3	0.5	8%	15	1.5	-14%	49	1.1
	System 6	10	15	20	2.0%	20	-13%	3	0.5	13%	15	2.8	-24%	49	1.6

Bollinger Trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	-14%	56	0.4	-86%	282	0.3	-286%	843	0.4
	System 2	5	1	1.0%	0.2	5%	56	0.4	-74%	282	0.3	-237%	842	0.4
	System 3	5	1.5	0.5%	0.2	-1%	40	0.6	-61%	177	0.3	-191%	494	0.4
	System 4	5	1.5	1.0%	0.2	14%	40	0.7	-52%	177	0.3	-160%	493	0.4
	System 5	14	2	0.5%	0.2	10%	18	0.3	-48%	85	0.3	-153%	238	0.3
	System 6	14	2	1.0%	0.2	26%	18	0.4	-42%	85	0.3	-145%	238	0.3
30 Min	System 1	5	1.5	0.5%	0.2	0%	6	0.5	-77%	31	0.1	-111%	82	0.3
	System 2	5	1.5	1.0%	0.2	-2%	6	0.5	-110%	31	0.2	-167%	82	0.3
	System 3	10	2	0.5%	0.2	-8%	4	0.3	-23%	19	0.4	-6%	46	0.6
	System 4	10	2	1.0%	0.2	-8%	4	0.3	-28%	19	0.4	-17%	46	0.7
	System 5	14	2	0.5%	0.2	-3%	3	0.5	-9%	15	0.5	-6%	38	0.6
	System 6	14	2	1.0%	0.2	-5%	3	0.5	21%	15	0.7	38%	38	0.8

Bollinger Counter trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	1.0%	20	5%	56	2.4	90%	283	3.0	252%	845	2.6
	System 2	5	1	2.0%	20	-12%	56	2.4	87%	282	3.1	211%	842	2.7
	System 3	5	1.5	1.0%	20	-4%	40	1.4	99%	177	3.0	214%	494	2.6
	System 4	5	1.5	2.0%	20	-21%	40	1.4	65%	177	3.0	141%	493	2.6
	System 5	14	2	1.0%	20	-11%	18	2.4	65%	85	2.6	152%	238	2.6
	System 6	14	2	2.0%	20	-30%	18	2.4	23%	85	2.6	89%	238	2.6
30 Min	System 1	5	1.5	1.0%	20	-16%	6	1.0	58%	31	2.9	68%	82	2.1
	System 2	5	1.5	2.0%	20	-10%	6	1.0	85%	31	3.3	87%	82	2.5
	System 3	10	2	1.0%	20	-11%	4	1.0	-2%	19	1.7	-80%	46	0.8
	System 4	10	2	2.0%	20	-20%	4	1.0	-20%	19	1.7	-118%	46	1.0
	System 5	14	2	1.0%	20	-15%	3	0.5	-29%	15	0.9	-115%	38	0.6
	System 6	14	2	2.0%	20	-23%	3	0.5	-52%	15	1.1	-161%	38	0.8

Volume and MACD breakout with Bollinger trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	16%	13	1.6	-56%	55	0.5	-130%	160	0.6
	System 2	5	1	1.0%	0.2	16%	13	1.6	-56%	55	0.5	-130%	160	0.6
	System 3	5	1.5	0.5%	0.2	2%	9	1.3	-12%	48	0.6	-77%	112	0.6
	System 4	5	1.5	1.0%	0.2	2%	9	1.3	-12%	48	0.6	-77%	112	0.6
	System 5	14	2	0.5%	0.2	14%	9	2.0	-13%	38	1.0	-22%	106	0.9
	System 6	14	2	1.0%	0.2	14%	9	2.0	-13%	38	1.0	-22%	106	0.9
30 Min	System 1	5	1.5	0.5%	0.2	8%	1	10.0	-1%	8	0.6	49%	21	1.3
	System 2	5	1.5	1.0%	0.2	8%	1	10.0	-1%	8	0.6	49%	21	1.3
	System 3	10	2	0.5%	0.2	8%	1	10.0	37%	6	5.0	78%	19	2.8
	System 4	10	2	1.0%	0.2	8%	1	10.0	37%	6	5.0	78%	19	2.8
	System 5	14	2	0.5%	0.2	8%	1	10.0	37%	6	5.0	80%	20	1.9
	System 6	14	2	1.0%	0.2	8%	1	10.0	37%	6	5.0	80%	20	1.9

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3 MA Trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	0.5%	0.2	-4%	68	0.5	-33%	329	0.5	-84%	951	0.6
	System 2	2	4	6	1.0%	0.2	4%	68	0.6	-32%	329	0.5	-76%	949	0.6
	System 3	5	20	30	0.5%	0.2	17%	19	0.6	-23%	95	0.5	-57%	279	0.4
	System 4	5	20	30	1.0%	0.2	15%	19	0.6	-40%	95	0.5	-72%	278	0.4
	System 5	15	30	45	0.5%	0.2	-1%	15	0.5	-5%	59	0.7	-21%	172	0.5
	System 6	15	30	45	1.0%	0.2	7%	15	0.5	-7%	59	0.7	-17%	170	0.7
30 Min	System 1	2	4	6	0.5%	0.2	11%	12	0.7	10%	54	0.6	-4%	161	0.5
	System 2	2	4	6	1.0%	0.2	4%	12	0.7	-24%	54	0.5	-14%	158	0.5
	System 3	3	10	15	0.5%	0.2	21%	3	10.0	34%	21	0.6	58%	68	0.6
	System 4	3	10	15	1.0%	0.2	24%	3	10.0	37%	19	0.7	93%	65	0.9
	System 5	10	15	20	0.5%	0.2	8%	4	0.5	24%	16	0.3	21%	52	0.5
	System 6	10	15	20	1.0%	0.2	14%	3	2.0	13%	14	0.6	38%	49	0.7

3MA Counter trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	1.0%	20	-4%	68	1.8	52%	329	1.9	79%	952	1.8
	System 2	2	4	6	2.0%	20	-4%	68	1.8	35%	329	1.9	62%	950	1.8
	System 3	5	20	30	1.0%	20	-15%	19	1.3	21%	96	1.8	25%	280	2.1
	System 4	5	20	30	2.0%	20	-21%	19	1.3	19%	96	1.8	30%	280	2.1
	System 5	15	30	45	1.0%	20	-11%	15	2.0	-12%	59	1.0	8%	171	1.2
	System 6	15	30	45	2.0%	20	-17%	15	2.0	-11%	59	1.1	-15%	171	1.2
30 Min	System 1	2	4	6	1.0%	20	-15%	12	1.4	-1%	55	1.5	-27%	159	1.6
	System 2	2	4	6	2.0%	20	-10%	12	1.4	10%	54	1.7	-32%	157	1.7
	System 3	3	10	15	1.0%	20	-19%	4	0.3	-9%	22	1.4	-97%	68	1.0
	System 4	3	10	15	2.0%	20	-26%	3	0.1	-33%	20	1.2	-123%	65	1.0
	System 5	10	15	20	1.0%	20	-13%	4	1.0	-13%	15	1.1	-60%	51	0.9
	System 6	10	15	20	2.0%	20	-15%	3	0.5	-16%	15	1.5	-64%	50	1.2

Bollinger Trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	18%	55	0.6	-15%	272	0.4	-116%	831	0.4
	System 2	5	1	1.0%	0.2	22%	55	0.6	-21%	272	0.5	-108%	831	0.4
	System 3	5	1.5	0.5%	0.2	4%	35	0.6	-5%	167	0.6	-50%	488	0.5
	System 4	5	1.5	1.0%	0.2	7%	35	0.7	-7%	167	0.6	-45%	488	0.5
	System 5	14	2	0.5%	0.2	27%	21	0.8	-16%	93	0.3	-88%	250	0.3
	System 6	14	2	1.0%	0.2	29%	21	0.6	-20%	93	0.3	-86%	250	0.3
30 Min	System 1	5	1.5	0.5%	0.2	-6%	6	0.5	-18%	26	0.5	-82%	84	0.4
	System 2	5	1.5	1.0%	0.2	-6%	6	0.5	-42%	26	0.5	-125%	84	0.4
	System 3	10	2	0.5%	0.2	3%	3	2.0	4%	17	0.7	11%	51	0.7
	System 4	10	2	1.0%	0.2	10%	3	2.0	2%	17	0.9	3%	50	0.9
	System 5	14	2	0.5%	0.2	-1%	3	2.0	25%	16	0.8	42%	45	0.7
	System 6	14	2	1.0%	0.2	3%	3	2.0	28%	16	1.3	17%	45	0.8

Bollinger Counter trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	1.0%	20	-23%	55	1.6	31%	272	2.2	107%	831	2.2
	System 2	5	1	2.0%	20	-25%	55	1.6	22%	272	2.2	94%	831	2.2
	System 3	5	1.5	1.0%	20	-12%	35	1.4	15%	167	1.7	46%	488	1.9
	System 4	5	1.5	2.0%	20	-7%	35	1.4	19%	167	1.7	58%	488	1.9
	System 5	14	2	1.0%	20	-25%	21	1.3	31%	93	2.8	70%	251	2.9
	System 6	14	2	2.0%	20	-29%	21	1.3	12%	93	3.0	70%	251	3.0
30 Min	System 1	5	1.5	1.0%	20	-1%	6	2.0	27%	27	1.9	57%	85	2.0
	System 2	5	1.5	2.0%	20	6%	6	2.0	34%	26	2.1	98%	84	2.3
	System 3	10	2	1.0%	20	-15%	3	0.5	-20%	17	1.1	-63%	50	0.9
	System 4	10	2	2.0%	20	-10%	3	0.5	-18%	17	1.1	-63%	50	1.1
	System 5	14	2	1.0%	20	-14%	3	0.5	-36%	16	0.8	-83%	45	1.0
	System 6	14	2	2.0%	20	-3%	3	0.5	-35%	16	0.8	-81%	45	1.2

Volume and MACD breakout with Bollinger trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	11%	11	1.2	27%	60	1.0	-16%	162	0.8
	System 2	5	1	1.0%	0.2	11%	11	1.2	27%	60	1.0	-16%	162	0.8
	System 3	5	1.5	0.5%	0.2	19%	10	1.0	42%	46	1.3	5%	123	0.9
	System 4	5	1.5	1.0%	0.2	19%	10	1.0	42%	46	1.3	5%	123	0.9
	System 5	14	2	0.5%	0.2	18%	8	1.7	33%	37	1.0	-1%	102	0.9
	System 6	14	2	1.0%	0.2	18%	8	1.7	33%	37	1.0	-1%	102	0.9
30 Min	System 1	5	1.5	0.5%	0.2	0%	2	1.0	-12%	8	0.4	3%	22	1.1
	System 2	5	1.5	1.0%	0.2	0%	2	1.0	-12%	8	0.4	3%	22	1.1
	System 3	10	2	0.5%	0.2	0%	2	1.0	5%	8	1.0	30%	20	1.5
	System 4	10	2	1.0%	0.2	0%	2	1.0	5%	8	1.0	30%	20	1.5
	System 5	14	2	0.5%	0.2	-3%	2	1.0	-1%	7	1.3	40%	21	1.3
	System 6	14	2	1.0%	0.2	-3%	2	1.0	-1%	7	1.3	40%	21	1.3

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3 MA Trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	0.5%	0.2	-3%	77	0.5	-49%	314	0.5	-156%	937	0.5
	System 2	2	4	6	1.0%	0.2	-3%	77	0.5	-40%	314	0.5	-153%	937	0.5
	System 3	5	20	30	0.5%	0.2	5%	19	0.6	-6%	88	0.7	-62%	263	0.5
	System 4	5	20	30	1.0%	0.2	5%	19	0.6	-3%	88	0.7	-44%	263	0.6
	System 5	15	30	45	0.5%	0.2	6%	10	1.0	8%	53	0.6	-18%	157	0.6
	System 6	15	30	45	1.0%	0.2	1%	10	1.0	0%	53	0.6	-22%	156	0.7
30 Min	System 1	2	4	6	0.5%	0.2	14%	10	1.3	0%	51	0.7	-19%	149	0.6
	System 2	2	4	6	1.0%	0.2	14%	10	1.3	5%	50	0.8	-4%	148	0.7
	System 3	3	10	15	0.5%	0.2	8%	5	1.5	29%	23	0.7	63%	69	1.0
	System 4	3	10	15	1.0%	0.2	8%	5	1.5	30%	23	0.8	54%	66	0.9
	System 5	10	15	20	0.5%	0.2	5%	3	2.0	19%	16	1.7	25%	51	1.1
	System 6	10	15	20	1.0%	0.2	9%	3	2.0	28%	16	1.3	62%	51	1.0

3MA Counter trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	1.0%	20	3%	77	2.1	40%	314	2.0	163%	937	2.2
	System 2	2	4	6	2.0%	20	3%	77	2.1	40%	314	2.0	162%	937	2.2
	System 3	5	20	30	1.0%	20	1%	19	1.6	-10%	88	1.4	28%	264	1.8
	System 4	5	20	30	2.0%	20	1%	19	1.6	-14%	88	1.4	36%	264	1.8
	System 5	15	30	45	1.0%	20	-6%	10	1.0	6%	53	1.7	38%	158	1.3
	System 6	15	30	45	2.0%	20	-6%	10	1.0	6%	53	1.7	34%	158	1.3
30 Min	System 1	2	4	6	1.0%	20	-14%	11	1.5	-5%	51	1.4	0%	152	1.5
	System 2	2	4	6	2.0%	20	-14%	10	0.8	-13%	50	1.2	-2%	148	1.4
	System 3	3	10	15	1.0%	20	-15%	5	0.7	-33%	22	1.3	-83%	66	1.1
	System 4	3	10	15	2.0%	20	-8%	5	0.7	-37%	22	1.3	-56%	64	1.3
	System 5	10	15	20	1.0%	20	-12%	3	0.5	-39%	15	0.5	-66%	49	0.7
	System 6	10	15	20	2.0%	20	-10%	3	0.5	-31%	15	0.7	-60%	49	0.8

Bollinger Trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	-11%	65	0.3	-36%	271	0.4	-146%	810	0.4
	System 2	5	1	1.0%	0.2	-8%	65	0.3	-27%	271	0.4	-140%	810	0.4
	System 3	5	1.5	0.5%	0.2	-2%	33	0.4	-37%	153	0.3	-144%	486	0.4
	System 4	5	1.5	1.0%	0.2	-2%	33	0.4	-32%	153	0.3	-142%	486	0.4
	System 5	14	2	0.5%	0.2	2%	20	0.6	-40%	83	0.4	-128%	244	0.4
	System 6	14	2	1.0%	0.2	2%	20	0.6	-38%	83	0.4	-136%	244	0.4
30 Min	System 1	5	1.5	0.5%	0.2	12%	7	2.5	1%	26	0.6	-1%	86	0.7
	System 2	5	1.5	1.0%	0.2	11%	7	2.5	0%	26	0.7	4%	86	0.6
	System 3	10	2	0.5%	0.2	1%	3	2.0	2%	14	0.6	15%	42	0.8
	System 4	10	2	1.0%	0.2	2%	3	0.5	-2%	14	0.6	9%	42	0.7
	System 5	14	2	0.5%	0.2	-3%	3	0.5	12%	12	0.6	21%	38	0.8
	System 6	14	2	1.0%	0.2	-4%	3	0.5	12%	12	0.8	15%	38	0.7

Bollinger Counter trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	1.0%	20	8%	65	3.1	27%	271	2.4	142%	810	2.4
	System 2	5	1	2.0%	20	8%	65	3.1	27%	271	2.4	153%	810	2.4
	System 3	5	1.5	1.0%	20	2%	33	2.6	33%	153	3.0	146%	486	2.8
	System 4	5	1.5	2.0%	20	2%	33	2.6	32%	153	3.0	154%	486	2.8
	System 5	14	2	1.0%	20	-8%	21	1.4	27%	84	2.7	114%	245	2.6
	System 6	14	2	2.0%	20	-4%	21	1.4	23%	84	2.7	125%	245	2.6
30 Min	System 1	5	1.5	1.0%	20	-18%	7	0.4	-8%	26	1.5	-14%	86	1.5
	System 2	5	1.5	2.0%	20	-11%	7	0.4	-17%	26	1.5	-10%	86	1.5
	System 3	10	2	1.0%	20	-2%	3	2.0	-5%	14	1.6	-39%	42	1.2
	System 4	10	2	2.0%	20	-2%	3	2.0	-21%	14	1.6	-23%	42	1.4
	System 5	14	2	1.0%	20	4%	3	2.0	-16%	12	1.2	-45%	38	1.3
	System 6	14	2	2.0%	20	4%	3	2.0	-29%	12	1.2	-25%	38	1.3

Volume and MACD breakout with Bollinger trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	4%	11	2.7	-1%	63	1.0	-19%	167	1.0
	System 2	5	1	1.0%	0.2	4%	11	2.7	-1%	63	1.0	-19%	167	1.0
	System 3	5	1.5	0.5%	0.2	14%	8	3.0	-1%	39	1.1	-56%	120	0.8
	System 4	5	1.5	1.0%	0.2	14%	8	3.0	-1%	39	1.1	-56%	120	0.8
	System 5	14	2	0.5%	0.2	5%	9	1.0	-1%	37	1.3	-51%	108	0.9
	System 6	14	2	1.0%	0.2	5%	9	1.0	-1%	37	1.3	-51%	108	0.9
30 Min	System 1	5	1.5	0.5%	0.2	0%	0		8%	4	1.0	8%	21	1.1
	System 2	5	1.5	1.0%	0.2	0%	0		8%	4	1.0	8%	21	1.1
	System 3	10	2	0.5%	0.2	0%	0		9%	2	1.0	11%	16	0.8
	System 4	10	2	1.0%	0.2	0%	0		9%	2	1.0	11%	16	0.8
	System 5	14	2	0.5%	0.2	0%	0		10%	3	2.0	-16%	17	1.0
	System 6	14	2	1.0%	0.2	0%	0		10%	3	2.0	-16%	17	1.0

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3 MA Trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	0.5%	0.2	-6%	73	0.7	-25%	322	0.5	-82%	943	0.5
	System 2	2	4	6	1.0%	0.2	-7%	73	0.7	-30%	322	0.5	-90%	943	0.5
	System 3	5	20	30	0.5%	0.2	-4%	22	0.7	-4%	84	0.6	-42%	256	0.5
	System 4	5	20	30	1.0%	0.2	-1%	21	0.8	-4%	83	0.7	-40%	254	0.5
	System 5	15	30	45	0.5%	0.2	3%	11	0.6	13%	55	0.8	-4%	161	0.6
	System 6	15	30	45	1.0%	0.2	5%	11	0.8	20%	55	0.9	4%	161	0.6
30 Min	System 1	2	4	6	0.5%	0.2	1%	11	0.7	-1%	47	0.6	-17%	148	0.6
	System 2	2	4	6	1.0%	0.2	0%	11	0.7	-3%	47	0.6	-6%	147	0.6
	System 3	3	10	15	0.5%	0.2	3%	5	1.5	5%	26	0.9	14%	73	0.7
	System 4	3	10	15	1.0%	0.2	8%	4	1.0	20%	24	1.0	39%	69	0.9
	System 5	10	15	20	0.5%	0.2	6%	4	2.0	19%	18	1.6	23%	51	1.1
	System 6	10	15	20	1.0%	0.2	7%	4	2.0	14%	18	1.0	59%	50	1.3

3MA Counter trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	1.0%	20	7%	73	1.5	31%	322	1.9	88%	942	1.9
	System 2	2	4	6	2.0%	20	7%	73	1.5	30%	322	1.9	100%	942	1.9
	System 3	5	20	30	1.0%	20	-3%	22	1.3	-3%	87	1.4	31%	259	1.8
	System 4	5	20	30	2.0%	20	-1%	22	1.3	2%	87	1.4	43%	259	1.8
	System 5	15	30	45	1.0%	20	-9%	11	1.2	-13%	55	0.9	0%	161	1.4
	System 6	15	30	45	2.0%	20	-9%	11	1.2	-12%	55	0.9	-2%	161	1.4
30 Min	System 1	2	4	6	1.0%	20	-12%	12	1.2	-4%	50	1.7	5%	148	1.6
	System 2	2	4	6	2.0%	20	0%	11	1.5	3%	47	1.8	0%	145	1.6
	System 3	3	10	15	1.0%	20	-6%	4	1.0	-8%	26	1.2	-39%	70	1.3
	System 4	3	10	15	2.0%	20	-8%	4	1.0	-20%	24	1.0	-64%	68	1.2
	System 5	10	15	20	1.0%	20	-8%	3	0.1	-21%	17	0.9	-66%	48	0.8
	System 6	10	15	20	2.0%	20	-7%	3	0.1	-16%	17	0.9	-80%	48	0.8

Bollinger Trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	-6%	70	0.5	-37%	276	0.4	-121%	810	0.4
	System 2	5	1	1.0%	0.2	-6%	70	0.5	-43%	276	0.4	-121%	810	0.4
	System 3	5	1.5	0.5%	0.2	-7%	40	0.5	-31%	172	0.5	-82%	482	0.5
	System 4	5	1.5	1.0%	0.2	-7%	40	0.5	-33%	172	0.5	-79%	482	0.5
	System 5	14	2	0.5%	0.2	4%	19	1.7	-15%	81	0.7	-56%	235	0.5
	System 6	14	2	1.0%	0.2	4%	19	1.7	-20%	81	0.7	-60%	235	0.5
30 Min	System 1	5	1.5	0.5%	0.2	-4%	5	0.3	-19%	26	0.3	-33%	82	0.3
	System 2	5	1.5	1.0%	0.2	-3%	5	0.7	-22%	26	0.4	-39%	82	0.4
	System 3	10	2	0.5%	0.2	4%	3	2.0	2%	15	0.9	4%	43	0.8
	System 4	10	2	1.0%	0.2	5%	3	2.0	5%	15	1.1	11%	43	0.9
	System 5	14	2	0.5%	0.2	5%	2	1.0	19%	10	2.3	26%	32	1.0
	System 6	14	2	1.0%	0.2	5%	2	1.0	25%	10	4.0	39%	31	1.5

Bollinger Counter trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	1.0%	20	6%	70	1.8	43%	276	2.2	120%	810	2.2
	System 2	5	1	2.0%	20	6%	70	1.8	43%	276	2.2	129%	810	2.2
	System 3	5	1.5	1.0%	20	7%	40	2.0	33%	172	2.1	76%	482	2.0
	System 4	5	1.5	2.0%	20	7%	40	2.0	33%	172	2.1	88%	482	2.0
	System 5	14	2	1.0%	20	-7%	19	0.6	19%	81	1.4	48%	235	1.9
	System 6	14	2	2.0%	20	-7%	19	0.6	19%	81	1.4	52%	235	1.9
30 Min	System 1	5	1.5	1.0%	20	-3%	6	1.0	18%	27	2.4	43%	83	2.5
	System 2	5	1.5	2.0%	20	3%	5	1.5	25%	26	2.7	48%	82	2.6
	System 3	10	2	1.0%	20	-12%	3	0.5	-12%	15	0.9	-23%	43	1.1
	System 4	10	2	2.0%	20	-5%	3	0.5	-2%	15	0.9	-20%	43	1.1
	System 5	14	2	1.0%	20	-3%	2	1.0	-27%	10	0.3	-47%	31	0.7
	System 6	14	2	2.0%	20	-5%	2	1.0	-28%	10	0.3	-61%	31	0.7

Volume and MACD breakout with Bollinger trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	6%	13	3.3	-3%	61	1.3	-18%	181	1.0
	System 2	5	1	1.0%	0.2	6%	13	3.3	-3%	61	1.3	-18%	181	1.0
	System 3	5	1.5	0.5%	0.2	0%	10	2.3	-6%	42	1.1	-47%	120	0.9
	System 4	5	1.5	1.0%	0.2	0%	10	2.3	-6%	42	1.1	-47%	120	0.9
	System 5	14	2	0.5%	0.2	6%	8	3.0	-1%	39	1.3	-2%	109	1.1
	System 6	14	2	1.0%	0.2	6%	8	3.0	-1%	39	1.3	-2%	109	1.1
30 Min	System 1	5	1.5	0.5%	0.2	7%	2	10.0	7%	9	2.0	42%	25	1.9
	System 2	5	1.5	1.0%	0.2	7%	2	10.0	7%	9	2.0	42%	25	1.9
	System 3	10	2	0.5%	0.2	5%	2	1.0	5%	7	1.3	17%	17	1.4
	System 4	10	2	1.0%	0.2	5%	2	1.0	5%	7	1.3	17%	17	1.4
	System 5	14	2	0.5%	0.2	6%	1	10.0	17%	6	5.0	20%	15	2.0
	System 6	14	2	1.0%	0.2	6%	1	10.0	17%	6	5.0	20%	15	2.0

REFINED SOY OIL

3 MA Trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	0.5%	0.2	-9%	74	0.6	-28%	299	0.5	-87%	849	0.5
	System 2	2	4	6	1.0%	0.2	-9%	74	0.6	-30%	299	0.5	-92%	849	0.5
	System 3	5	20	30	0.5%	0.2	1%	18	0.6	-6%	79	0.5	-12%	236	0.5
	System 4	5	20	30	1.0%	0.2	1%	18	0.6	-9%	79	0.5	-15%	236	0.5
	System 5	15	30	45	0.5%	0.2	3%	13	1.6	3%	53	0.9	-27%	155	0.5
	System 6	15	30	45	1.0%	0.2	3%	13	1.6	-3%	53	0.8	-31%	155	0.5
30 Min	System 1	2	4	6	0.5%	0.2	2%	12	1.2	-7%	52	0.5	-28%	145	0.5
	System 2	2	4	6	1.0%	0.2	2%	12	1.2	-12%	52	0.5	-28%	145	0.5
	System 3	3	10	15	0.5%	0.2	-7%	7	0.8	13%	26	1.3	14%	78	0.9
	System 4	3	10	15	1.0%	0.2	-7%	7	0.8	6%	26	1.3	21%	78	0.9
	System 5	10	15	20	0.5%	0.2	3%	3	2.0	20%	16	1.3	37%	51	0.9
	System 6	10	15	20	1.0%	0.2	3%	3	2.0	17%	16	1.0	44%	51	0.8

3MA Counter trending							Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		S_term	M_term	L_Term	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	2	4	6	1.0%	20	9%	74	1.6	30%	299	2.0	96%	848	2.0
	System 2	2	4	6	2.0%	20	9%	74	1.6	30%	299	2.0	101%	848	2.0
	System 3	5	20	30	1.0%	20	-5%	18	1.3	20%	79	1.9	38%	235	1.8
	System 4	5	20	30	2.0%	20	-5%	18	1.3	20%	79	1.9	41%	235	1.8
	System 5	15	30	45	1.0%	20	-12%	13	0.3	8%	54	0.8	67%	156	1.2
	System 6	15	30	45	2.0%	20	-12%	13	0.3	8%	54	0.8	62%	156	1.2
30 Min	System 1	2	4	6	1.0%	20	-2%	12	0.8	14%	53	1.7	41%	145	1.9
	System 2	2	4	6	2.0%	20	-2%	12	0.8	12%	52	1.8	25%	144	2.0
	System 3	3	10	15	1.0%	20	7%	7	1.3	-16%	26	0.8	-24%	77	1.1
	System 4	3	10	15	2.0%	20	7%	7	1.3	-14%	26	0.8	-31%	77	1.1
	System 5	10	15	20	1.0%	20	-3%	3	0.5	-27%	16	0.8	-66%	50	1.0
	System 6	10	15	20	2.0%	20	-3%	3	0.5	-27%	16	0.8	-96%	50	1.0

Bollinger Trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	-22%	64	0.3	-20%	246	0.4	-121%	719	0.4
	System 2	5	1	1.0%	0.2	-22%	64	0.3	-20%	246	0.4	-132%	719	0.4
	System 3	5	1.5	0.5%	0.2	-9%	35	0.4	-19%	156	0.5	-76%	447	0.5
	System 4	5	1.5	1.0%	0.2	-9%	35	0.4	-20%	156	0.5	-76%	447	0.5
	System 5	14	2	0.5%	0.2	4%	13	0.9	-18%	74	0.5	-31%	208	0.6
	System 6	14	2	1.0%	0.2	4%	13	0.9	-21%	74	0.5	-25%	208	0.6
30 Min	System 1	5	1.5	0.5%	0.2	-1%	5	0.7	-20%	31	0.4	-59%	80	0.4
	System 2	5	1.5	1.0%	0.2	-1%	5	0.7	-24%	31	0.4	-70%	80	0.4
	System 3	10	2	0.5%	0.2	-3%	4	0.3	-3%	13	0.4	-38%	45	0.5
	System 4	10	2	1.0%	0.2	-3%	4	0.3	-13%	13	0.4	-29%	45	0.5
	System 5	14	2	0.5%	0.2	1%	4	0.3	24%	14	0.8	27%	39	0.6
	System 6	14	2	1.0%	0.2	1%	4	0.3	14%	14	0.8	19%	39	0.6

Bollinger Counter trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	Max Bar	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	1.0%	20	22%	64	3.4	20%	246	2.2	146%	719	2.3
	System 2	5	1	2.0%	20	22%	64	3.4	20%	246	2.2	165%	719	2.3
	System 3	5	1.5	1.0%	20	9%	35	2.3	20%	156	2.0	62%	447	1.9
	System 4	5	1.5	2.0%	20	9%	35	2.3	20%	156	2.0	76%	447	2.0
	System 5	14	2	1.0%	20	-6%	13	1.2	28%	74	2.1	38%	208	1.7
	System 6	14	2	2.0%	20	-6%	13	1.2	28%	74	2.1	40%	208	1.7
30 Min	System 1	5	1.5	1.0%	20	1%	5	1.5	24%	31	2.8	85%	80	2.7
	System 2	5	1.5	2.0%	20	1%	5	1.5	24%	31	2.8	68%	80	2.7
	System 3	10	2	1.0%	20	3%	4	3.0	2%	13	2.3	25%	45	1.9
	System 4	10	2	2.0%	20	3%	4	3.0	7%	13	2.3	32%	45	1.9
	System 5	14	2	1.0%	20	-1%	4	3.0	-32%	14	1.3	-39%	39	1.6
	System 6	14	2	2.0%	20	-1%	4	3.0	-21%	14	1.3	-51%	39	1.6

Volume and MACD breakout with Bollinger trending						Report Week (15/01/18 - 19/01/18)			Last 1 Month (20/12/17 - 19/01/18)			Last 3 Months (20/10/17 - 19/01/18)		
Bars		Moving Avg	Stddev	SL	SI Perc	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	5	1	0.5%	0.2	-2%	11	1.2	-11%	46	1.0	51%	144	1.3
	System 2	5	1	1.0%	0.2	-2%	11	1.2	-11%	46	1.0	51%	144	1.3
	System 3	5	1.5	0.5%	0.2	1%	10	1.5	1%	40	1.0	39%	111	1.2
	System 4	5	1.5	1.0%	0.2	1%	10	1.5	1%	40	1.0	39%	111	1.2
	System 5	14	2	0.5%	0.2	3%	6	1.0	-14%	32	0.7	2%	94	0.8
	System 6	14	2	1.0%	0.2	3%	6	1.0	-14%	32	0.7	2%	94	0.8
30 Min	System 1	5	1.5	0.5%	0.2	4%	2	10.0	4%	7	1.3	-16%	24	1.0
	System 2	5	1.5	1.0%	0.2	4%	2	10.0	4%	7	1.3	-16%	24	1.0
	System 3	10	2	0.5%	0.2	7%	2	10.0	4%	6	1.0	60%	22	1.4
	System 4	10	2	1.0%	0.2	7%	2	10.0	4%	6	1.0	60%	22	1.4
	System 5	14	2	0.5%	0.2	7%	2	10.0	11%	8	1.7	42%	21	2.0
	System 6	14	2	1.0%	0.2	7%	2	10.0	11%	8	1.7	42%	21	2.0

GUARSEED/GUARGUM PAIRS

Pairs Indicators						Report Week (15/01/18 - 19/01/18)			Last 1 month (20/12/17 - 19/01/18)			Last 3 months (20/10/17 - 19/01/18)		
Bars		Entry Z	Exit Z	Moving Avg	Max Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	1.5	0	10	12000	11%	7	2.50	82%	139	7.2	211%	487	5.9
	System 2	2	0.5	10	12000	9%	5	1.50	47%	60	6.4	113%	215	5.4
	System 3	2.5	1	10	12000	-7%	3	0.00	1%	11	1.3	20%	34	3.6
	System 4	1.5	0	20	12000	8%	3	Inf	77%	100	10.1	203%	353	7.0
	System 5	2	0.5	20	12000	0%	2	1.00	42%	57	7.1	116%	220	6.3
	System 6	2.5	1	20	12000	-3%	3	0.50	15%	30	6.0	54%	106	7.0
	System 7	1.5	0	30	12000	16%	3	Inf	68%	76	14.0	173%	278	7.4
	System 8	2	0.5	30	12000	12%	3	Inf	47%	50	11.5	121%	198	7.9
	System 9	2.5	1	30	12000	2%	1	Inf	19%	27	4.2	57%	105	5.1
10 Min	System 1	1.5	0	10	15000	15%	5	4.00	58%	69	7.6	112%	230	4.6
	System 2	2	0.5	10	15000	1%	3	2.00	26%	35	6.0	50%	109	4.0
	System 3	2.5	1	10	15000	-5%	3	0.00	2%	8	0.8	6%	23	1.8
	System 4	1.5	0	20	15000	6%	3	2.00	42%	48	7.0	76%	157	4.1
	System 5	2	0.5	20	15000	10%	3	Inf	33%	32	7.0	61%	112	4.6
	System 6	2.5	1	20	15000	-1%	2	1.00	7%	15	6.0	24%	59	4.1
	System 7	1.5	0	30	15000	19%	3	Inf	47%	36	6.2	73%	118	3.4
	System 8	2	0.5	30	15000	4%	2	Inf	26%	27	8.0	50%	93	3.6
	System 9	2.5	1	30	15000	0%	0		5%	11	2.7	21%	55	3.2

SOYABEAN/SOY REF PAIRS

Pairs Indicators						Report Week (15/01/18 - 19/01/18)			Last 1 month (20/12/17 - 19/01/18)			Last 3 months (20/10/17 - 19/01/18)		
Bars		Entry Z	Exit Z	Moving Avg	Max Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	1.5	0	10	12000	5%	12	1.75	90%	140	3.9	203%	473	3.4
	System 2	2	0.5	10	12000	11%	12	Inf	47%	70	4.3	81%	231	2.8
	System 3	2.5	1	10	12000	5%	5	Inf	10%	16	6.5	14%	43	2.8
	System 4	1.5	0	20	12000	-5%	6	2.00	57%	94	4.9	87%	294	3.2
	System 5	2	0.5	20	12000	12%	7	Inf	60%	69	7.5	84%	216	2.9
	System 6	2.5	1	20	12000	5%	5	Inf	33%	37	8.3	61%	115	3.2
	System 7	1.5	0	30	12000	-4%	5	4.00	47%	72	5.0	49%	213	3.3
	System 8	2	0.5	30	12000	2%	5	4.00	36%	57	5.2	45%	172	2.6
	System 9	2.5	1	30	12000	2%	2	Inf	19%	31	6.8	37%	103	3.3
10 Min	System 1	1.5	0	10	15000	6%	9	2.00	51%	77	3.8	83%	229	2.7
	System 2	2	0.5	10	15000	8%	7	Inf	35%	45	4.0	62%	130	2.3
	System 3	2.5	1	10	15000	2%	3	Inf	7%	7	Inf	16%	25	7.3
	System 4	1.5	0	20	15000	-8%	5	1.50	9%	44	3.9	-16%	132	2.5
	System 5	2	0.5	20	15000	0%	4	3.00	19%	34	3.9	8%	105	2.4
	System 6	2.5	1	20	15000	1%	2	Inf	6%	20	2.3	7%	62	1.5
	System 7	1.5	0	30	15000	-9%	4	3.00	-4%	29	3.1	-63%	85	2.1
	System 8	2	0.5	30	15000	7%	5	4.00	12%	29	3.1	-11%	81	2.0
	System 9	2.5	1	30	15000	-8%	1	0.00	5%	20	3.0	-9%	57	1.5

SOYABEAN/RMSEED PAIRS

Pairs Indicators						Report Week (15/01/18 - 19/01/18)			Last 1 month (20/12/17 - 19/01/18)			Last 3 months (20/10/17 - 19/01/18)		
Bars		Entry Z	Exit Z	Moving Avg	Max Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	1.5	0	10	12000	-3%	10	2.00	27%	141	3.7	122%	478	3.6
	System 2	2	0.5	10	12000	1%	6	5.00	15%	80	3.6	64%	258	3.7
	System 3	2.5	1	10	12000	3%	4	3.00	7%	14	2.3	10%	41	2.8
	System 4	1.5	0	20	12000	5%	8	3.00	24%	86	3.4	66%	282	3.4
	System 5	2	0.5	20	12000	-3%	4	1.00	11%	66	3.5	52%	225	3.0
	System 6	2.5	1	20	12000	-1%	3	2.00	-4%	28	1.4	18%	107	2.5
	System 7	1.5	0	30	12000	-4%	3	2.00	4%	59	2.2	41%	213	3.1
	System 8	2	0.5	30	12000	1%	4	1.00	9%	47	2.6	34%	164	2.7
	System 9	2.5	1	30	12000	-2%	3	1.00	4%	35	2.1	25%	113	2.3
10 Min	System 1	1.5	0	10	15000	1%	7	2.50	10%	68	3.2	28%	224	2.7
	System 2	2	0.5	10	15000	-2%	4	0.50	-5%	39	1.7	6%	126	1.9
	System 3	2.5	1	10	15000	3%	2	Inf	7%	7	6.0	9%	23	2.8
	System 4	1.5	0	20	15000	-3%	3	2.00	-7%	35	2.2	-11%	123	2.4
	System 5	2	0.5	20	15000	1%	4	1.00	-3%	29	2.1	-7%	100	2.2
	System 6	2.5	1	20	15000	-2%	3	1.00	4%	21	2.8	8%	64	2.2
	System 7	1.5	0	30	15000	-2%	3	2.00	-8%	25	2.0	-20%	83	2.0
	System 8	2	0.5	30	15000	-5%	2	1.00	-10%	23	2.3	-15%	79	2.0
	System 9	2.5	1	30	15000	6%	3	Inf	8%	20	2.8	7%	58	1.9

RMSEED/SOY REF PAIRS

Pairs Indicators						Report Week (15/01/18 - 19/01/18)			Last 1 month (20/12/17 - 19/01/18)			Last 3 months (20/10/17 - 19/01/18)		
Bars		Entry Z	Exit Z	Moving Avg	Max Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss	% Performance	Instances	Win/Loss
5 Min	System 1	1.5	0	10	12000	24%	12	3.00	99%	123	2.8	429%	448	3.3
	System 2	2	0.5	10	12000	9%	11	2.67	41%	75	2.9	179%	249	3.1
	System 3	2.5	1	10	12000	8%	5	4.00	15%	17	2.4	4%	48	2.2
	System 4	1.5	0	20	12000	24%	10	2.33	60%	74	2.2	301%	291	3.2
	System 5	2	0.5	20	12000	2%	7	1.33	40%	60	2.8	194%	224	3.4
	System 6	2.5	1	20	12000	14%	7	6.00	35%	35	2.9	101%	119	2.5
	System 7	1.5	0	30	12000	4%	4	1.00	22%	50	2.1	191%	211	3.1
	System 8	2	0.5	30	12000	12%	4	Inf	39%	48	3.4	156%	169	2.9
	System 9	2.5	1	30	12000	6%	4	3.00	39%	28	3.7	71%	94	2.6
10 Min	System 1	1.5	0	10	15000	20%	10	2.33	40%	64	2.4	186%	222	2.7
	System 2	2	0.5	10	15000	2%	7	1.33	35%	38	2.5	93%	127	2.4
	System 3	2.5	1	10	15000	7%	5	4.00	25%	11	4.5	35%	32	3.0
	System 4	1.5	0	20	15000	1%	4	1.00	-10%	33	2.0	63%	140	2.7
	System 5	2	0.5	20	15000	10%	6	2.00	24%	37	2.4	31%	112	2.3
	System 6	2.5	1	20	15000	3%	3	2.00	25%	18	3.5	12%	53	2.1
	System 7	1.5	0	30	15000	6%	3	2.00	-3%	24	2.0	50%	94	2.4
	System 8	2	0.5	30	15000	1%	1	Inf	-11%	20	1.5	-20%	74	1.6
	System 9	2.5	1	30	15000	-2%	1	0.00	-9%	17	1.8	-23%	49	1.7