

## US-Online

ws68\_gr5\_s2\_sec24\_gr5\_pa30\_g100\_05-10

	hedge_dfp			RBH		
	pro	sr	maxdd	pro	sr	maxdd
1	-0.41	0.13	58.59	4.97	0.19	56.12
2	-8.43	0.13	65.59	2.55	0.18	59.23
3	1.87	0.18	56.58	2.24	0.16	57.4
4	8.52	0.18	57.61	-2.17	0.16	62.03
5	-18.12	0.04	61.86	-3.35	0.13	62.9
6	1.37	0.14	56.44	-5.21	0.12	65.21
7	-22.49	0.08	71.81	-9.49	0.1	63.26
8	-0.18	0.16	59.15	-4.04	0.13	61.94
9	6.59	0.19	54.86	11.04	0.21	54.79
10	-13.56	0.02	62.2	-5.7	0.11	63.54
avg	-4.48	0.125	60.47	-0.92	0.149	60.64
std	10.59	0.060	5.12	6.07	0.037	3.53

ws68\_gr5\_s3\_sec24\_gr5\_pa30\_g100\_05-10

	hedge_dfp			RBH		
	pro	sr	maxdd	pro	sr	maxdd
1	-0.17	0.14	58.9	2.76	0.17	57.88
2	-15.15	0.1	65.05	-7.3	0.12	62.91
3	11.09	0.23	57.25	6.9	0.2	56.91
4	-24.63	-0.02	68.75	-7.13	0.11	62.29
5	-2.8	0.16	60.55	-1.47	0.15	60.09
6	-16.77	0.07	65.74	-3.67	0.13	61.32
7	-7.19	0.13	64.04	-0.15	0.14	60.66
8	-0.49	0.15	53.41	0.63	0.16	58.63
9	-2.49	0.18	67.13	3.76	0.18	58.14
10	-7.97	0.14	61.26	-1.74	0.15	62.82
avg	-6.66	0.128	62.21	-0.74	0.151	60.17
std	10.15	0.067	4.80	4.56	0.028	2.18

ws68\_gr5\_s1\_sec24\_gr5\_pa30\_g100\_05-10

	hedge_dfp			RBH		
	pro	sr	maxdd	pro	sr	maxdd
1	50.27	0.3	59.53	3.91	0.17	58.48
2	-8.03	0.11	58.57	-5.71	0.12	61.73
3	-12.5	0.11	67.96	-8.18	0.12	65.4
4	5.58	0.18	56.12	5.08	0.18	54.8
5	7.45	0.21	59.33	-0.95	0.15	60.97
6	-9.15	0.08	58.14	-4.28	0.13	60.24
7	9.39	0.22	53.86	5.65	0.2	56.28
8	-9	0.11	61.96	-5.91	0.12	64.67
9	-2.7	0.16	62.6	-1.25	0.16	61.65
10	5.28	0.18	59.5	2.77	0.17	60.18
avg	3.66	0.166	59.76	-0.89	0.152	60.44
std	18.22	0.067	3.84	5.03	0.029	3.32

ws68\_gr5\_s2\_sec24\_gr5\_pa30\_g100\_05-10\_spe

	hedge_dfp			RBH		
	pro	sr	maxdd	pro	sr	maxdd
1	6.92	0.193	54.22	0.01	0.148	61.03
2	-11.12	0.127	68.35	0.01	0.148	61.03
3	9.32	0.194	59.36	0.01	0.148	61.03
4	-7.08	0.162	65.31	0.01	0.148	61.03
5	-11.73	0.092	62.58	0.01	0.148	61.03
6	-4.95	0.151	62.01	0.01	0.148	61.03
7	3	0.147	53.17	0.01	0.148	61.03
8	-12.62	0.089	65.04	0.01	0.148	61.03
9	-13.71	0.112	66.53	0.01	0.148	61.03
10	-14.78	0.08	67.45	0.01	0.148	61.03
avg	-5.68	0.135	62.40	0.01	0.148	61.03
std	8.96	0.042	5.32	0.00	0.000	0.00

## US-Online

ws36\_gr5\_s2\_sec24\_gr5\_pa30\_g100\_05-10

	hedge_dfp			pro	RBH	
	pro	sr	maxdd		sr	maxdd
1	3.69	0.188	54.74	-0.62	0.166	60.4
2	3.87	0.167	51.97	3.35	0.184	57.12
3	11.37	0.231	55.73	3.44	0.18	59.11
4	-12	0.082	62.75	-11.16	0.093	66.5
5	-6.5	0.134	61.01	0.77	0.15	60.49
6	-9.81	0.142	64.49	-3.09	0.139	62.43
7	-17.27	0.034	64.65	-7.32	0.126	64.97
8	53.52	0.175	53.52	8.76	0.204	56.11
9	-10.63	0.109	61.73	-6.44	0.107	60.96
10	-5.04	0.122	56.95	-0.14	0.14	58.41
avg	1.12	0.138	58.75	-1.25	0.149	60.65
std	20.35	0.056	4.71	5.91	0.035	3.28

ws132\_gr5\_s2\_sec24\_gr5\_pa30\_g100\_05-10

	hedge_dfp			pro	RBH	
	pro	sr	maxdd		sr	maxdd
1	6.19	0.166	50.17	4.61	0.181	57.42
2	8.53	0.182	55.19	5.19	0.179	60.55
3	-5.59	0.125	62.96	-2.52	0.148	62.93
4	-7.04	0.075	60.91	-5.07	0.145	62.29
5	-3.34	0.1	51.17	0.74	0.162	57.81
6	14.82	0.234	55.14	13.25	0.234	52.64
7	-2.22	0.106	55.8	6.44	0.193	55.63
8	-10.55	0.05	56.76	0.01	0.152	61.02
9	1.89	0.093	51.5	-1.23	0.146	60.23
10	-11.48	0.082	63.7	-2.94	0.143	62.27
avg	-0.88	0.121	56.33	1.85	0.168	59.28
std	8.61	0.056	4.83	5.52	0.029	3.33

ws68\_gr5\_s5\_sec24\_gr10\_pa30\_g100\_05-10

	hedge_dfp			pro	RBH	
	pro	sr	maxdd		sr	maxdd
1	-2.58	0.135	58.26	-2.23	0.131	63.34
2	0.26	0.165	64.47	1.17	0.146	60.42
3	-3.47	0.103	55.53	-1.12	0.139	61.87
4	-4.36	0.101	54.19	1.9	0.155	59.79
5	-1.8	0.123	56.45	-1.42	0.129	61.32
6	6.71	0.192	56.11	5.13	0.177	58.81
7	6.26	0.191	56.18	2.23	0.158	59.74
8	2.44	0.163	61.21	4.04	0.189	65.18
9	8.97	0.198	56.93	4.21	0.169	57.73
10	1.2	0.164	60.25	-2.66	0.127	63.41
avg	1.36	0.154	57.96	1.13	0.152	61.16
std	4.65	0.036	3.13	2.85	0.021	2.32

ws68\_gr5\_s2\_sec24\_gr10\_pa30\_g100\_05-10

	hedge_dfp			pro	RBH	
	pro	sr	maxdd		sr	maxdd
1	-34.21	0.018	76.61	0.89	0.146	60.7
2	-5.18	0.083	60.13	-0.27	0.143	60.83
3	-39	-0.083	72.76	2.46	0.161	62.06
4	-25.86	-0.02	66.57	2.26	0.16	60.54
5	6.09	0.158	49.49	3.49	0.166	58.35
6	1.75	0.149	57.1	3.43	0.165	59.4
7	-11.66	0.053	58.2	-5.38	0.104	62.63
8	42.74	0.348	59.07	-2.18	0.133	62.16
9	12	0.229	64.8	2.66	0.162	60.48
10	-24.4	-0.04	67.83	-0.54	0.139	62.05
avg	-7.77	0.090	63.26	0.68	0.148	60.92
std	24.78	0.133	8.05	2.84	0.019	1.35

## US-Online

ws68\_gr5\_s2\_sec10\_gr5\_pa30\_g100\_05-10\_spe

	hedge_dfp			RBH		
	pro	sr	maxdd	pro	sr	maxdd
1	-43.57	0.01	82.28	-35.39	0.002	79.73
2	-37.68	-0.009	81.59	-35.39	0.002	79.73
3	-54.49	-0.188	81.79	-35.39	0.002	79.73
4	-43.19	-0.066	80.46	-35.39	0.002	79.73
5	-37.31	-0.039	76.2	-35.39	0.002	79.73
6	-45.61	0.061	84.75	-35.39	0.002	79.73
7	-47.15	-0.068	81.04	-35.39	0.002	79.73
8	-52.58	-0.119	83.35	-35.39	0.002	79.73
9	-43.1	-0.016	83.58	-35.39	0.002	79.73
10	-40.1	-0.015	77.64	-35.39	0.002	79.73
avg	-44.48	-0.045	81.27	-35.39	0.002	79.73
std	5.73	0.070	2.64	0.00	0.000	0.00

ws68\_gr5\_s2\_sec24\_gr5\_pa30\_g010\_05-10

	hedge_dfp			RBH		
	pro	sr	maxdd	pro	sr	maxdd
1	-1.33	0.132	56.03	1.44	0.169	60.39
2	-11.01	0.088	59.77	-7.87	0.11	61.5
3	-17.19	0.128	69.12	-3.9	0.132	60.09
4	-9.71	0.125	65.22	-3.56	0.131	61.16
5	24.59	0.258	49.7	4.78	0.181	56.9
6	16.35	0.237	53.74	1.3	0.167	59.41
7	-11.47	0.107	63.06	1	0.169	59.54
8	0.11	0.12	56.41	0.45	0.162	61.32
9	-3.44	0.183	62.43	5.37	0.19	57.46
10	-0.12	0.128	57.17	2.75	0.173	60.47
avg	-1.32	0.151	59.27	0.18	0.158	59.82
std	12.96	0.057	5.80	4.13	0.025	1.56

ws68\_gr5\_s2\_sec24\_gr5\_pa30\_g01-1\_05-10

	hedge_dfp			RBH		
	pro	sr	maxdd	pro	sr	maxdd
1	9.53	0.182	53.56	1.36	0.15	60.44
2	-2.2	0.097	53.98	-4.84	0.13	62.3
3	16.45	0.197	51.42	4.56	0.179	58.42
4	15.99	0.194	53.07	-3.59	0.132	61.99
5	27.21	0.277	49.65	-0.8	0.15	62.48
6	18.75	0.214	56.88	-11.16	0.083	66.06
7	5.03	0.151	54.16	5.48	0.181	56.81
8	13.22	0.202	49.3	1.87	0.169	56.84
9	0.44	0.119	47.38	-3.01	0.136	59.87
10	14.98	0.203	46.79	4.31	0.175	59.25
avg	11.94	0.184	51.62	-0.58	0.149	60.45
std	8.90	0.051	3.27	5.18	0.030	2.86

ws68\_gr5\_s2\_sec24\_gr5\_pa30\_g01-3\_05-10\_spe

	hedge_dfp			RBH		
	pro	sr	maxdd	pro	sr	maxdd
1	0.11	0.088	54.94	0.01	0.148	61.03
2	7.97	0.172	50.49	0.01	0.148	61.03
3	11.55	0.187	50.24	0.01	0.148	61.03
4	8.72	0.161	51.63	0.01	0.148	61.03
5	-4.25	0.112	62.36	0.01	0.148	61.03
6	-5.24	0.103	61.65	0.01	0.148	61.03
7	-3.9	0.082	54.23	0.01	0.148	61.03
8	-12.61	0.011	53.7	0.01	0.148	61.03
9	12.91	0.192	50.86	0.01	0.148	61.03
10	7.18	0.138	50.12	0.01	0.148	61.03
avg	2.24	0.125	54.02	0.01	0.148	61.03
std	8.57	0.057	4.55	0.00	0.000	0.00

## US-Online

ws68\_gr5\_s2\_sec24\_gr5\_pa30\_g01-1\_05-10\_spe

	hedge_dfp			pro	RBH	
	pro	sr	maxdd		sr	maxdd
1	3.67	0.143	49.67	0.01	0.148	61.03
2	15.53	0.198	48.88	0.01	0.148	61.03
3	-6.78	0.073	59.28	0.01	0.148	61.03
4	-2.3	0.125	61.2	0.01	0.148	61.03
5	-8.89	0.012	56.51	0.01	0.148	61.03
6	-2.59	0.099	58.21	0.01	0.148	61.03
7	-0.98	0.11	50.32	0.01	0.148	61.03
8	17.27	0.208	51.76	0.01	0.148	61.03
9	7.44	0.169	55.31	0.01	0.148	61.03
10	17.14	0.228	47.9	0.01	0.148	61.03
avg	3.95	0.137	53.90	0.01	0.148	61.03
std	9.91	0.067	4.79	0.00	0.000	0.00

ws68\_gr5\_s2\_sec24\_gr5\_pa30\_g01-1\_98-03\_spe

	hedge_dfp			pro	RBH	
	pro	sr	maxdd		sr	maxdd
1	54.31	0.429	36.06	66.92	0.5	34.88
2	66.33	0.4	46.38	66.92	0.5	34.88
3	66.39	0.424	48.88	66.92	0.5	34.88
4	75.01	0.478	41.2	66.92	0.5	34.88
5	67.91	0.477	37.99	66.92	0.5	34.88
6	77.5	0.519	38.58	66.92	0.5	34.88
7	66.88	0.461	39.79	66.92	0.5	34.88
8	83.76	0.449	45.94	66.92	0.5	34.88
9	100.57	0.506	44.96	66.92	0.5	34.88
10	45.99	0.382	43.29	66.92	0.5	34.88
avg	70.47	0.453	42.31	66.92	0.500	34.88
std	15.15	0.044	4.22	0.00	0.000	0.00

ws68\_gr5\_s2\_sec24\_gr5\_pa30\_g100\_98-03

	hedge_dfp			pro	RBH	
	pro	sr	maxdd		sr	maxdd
1	54.65	0.385	43.21	66.92	0.5	34.88
2	51.76	0.379	45.81	66.92	0.5	34.88
3	52.07	0.392	44.01	66.92	0.5	34.88
4	31.56	0.261	55.06	66.92	0.5	34.88
5	54.41	0.382	45.58	66.92	0.5	34.88
6	78.53	0.471	43.5	66.92	0.5	34.88
7	36.31	0.316	48.34	66.92	0.5	34.88
8	43.64	0.36	42.24	66.92	0.5	34.88
9	65.92	0.414	42.78	66.92	0.5	34.88
10	59.97	0.41	45.73	66.92	0.5	34.88
avg	52.88	0.377	45.63	66.92	0.500	34.88
std	13.74	0.057	3.79	0.00	0.000	0.00

ws68\_gr5\_s2\_sec10\_pa30\_g100\_0510

	hedge_dfp			pro	RBH		win
	pro	sr	maxdd		sr	maxdd	
1	3.85	0.189	64.9	-29.32	0.035	78.22	25
2	-28.18	-0.064	67.73	-29.32	0.035	78.22	17
3	-17.47	0.084	74.05	-29.32	0.035	78.22	20
4	-34.98	-0.007	79.05	-29.32	0.035	78.22	9
5	-35.8	-0.089	71.02	-29.32	0.035	78.22	12
6	-34.97	-0.054	77.12	-29.32	0.035	78.22	8
7	-18.21	0.005	65.88	-29.32	0.035	78.22	20
8	-60.41	-0.358	77.78	-29.32	0.035	78.22	0
9	-45.99	-0.237	75.34	-29.32	0.035	78.22	7
10	-33.32	-0.101	71.33	-29.32	0.035	78.22	7
avg	-30.55	-0.063	72.42	-29.32	0.035	78.22	12.50
std	17.37	0.154	5.06	0.00	0.000	0.00	7.74

## US-Online

### ws68\_gr5\_s2\_sec10\_pa30\_g100\_1015

	pro	sr	maxdd	pro	sr	maxdd	win
1	90.89	0.574	36.98	137.72	0.775	35.74	7
2	157.21	0.85	31.24	137.72	0.775	35.74	20
3	101.95	0.664	33.86	137.72	0.775	35.74	12
4	73.85	0.557	36.41	137.72	0.775	35.74	12
5	136.01	0.777	60.36	137.72	0.775	35.74	17
6	151.71	0.815	34.65	137.72	0.775	35.74	16
7	78.75	0.533	38.48	137.72	0.775	35.74	8
8	81.53	0.588	36.37	137.72	0.775	35.74	9
9	141.25	0.75	32.47	137.72	0.775	35.74	17
10	185.53	0.758	37.66	137.72	0.775	35.74	19
avg	119.87	0.687	37.85	137.72	0.775	35.74	13.70
std	39.27	0.117	8.24	0.00	0.000	0.00	4.72

### ws68\_gr5\_s2\_sec10\_pa30\_g100\_ed8\_1015

	pro	sr	maxdd	pro	sr	maxdd	win
1	58.04	0.444	39.19	137.72	0.775	35.74	1
2	147.24	0.751	31.36	137.72	0.775	35.74	18
3	152.44	0.75	36.92	137.72	0.775	35.74	18
4	116.72	0.589	39.26	137.72	0.775	35.74	8
5	81.42	0.559	29.86	137.72	0.775	35.74	4
6	90.29	0.646	31.25	137.72	0.775	35.74	7
7	67.36	0.529	32.52	137.72	0.775	35.74	3
8	67.32	0.53	40.47	137.72	0.775	35.74	12
9	74.54	0.539	37.06	137.72	0.775	35.74	8
10	159.49	0.762	33.79	137.72	0.775	35.74	15
avg	101.49	0.610	35.17	137.72	0.775	35.74	9.40
std	39.10	0.112	3.87	0.00	0.000	0.00	6.11

### ws68\_gr5\_s2\_sec10\_pa30\_g100\_ed32\_1015

	pro	sr	maxdd	pro	sr	maxdd	win
1	136.78	0.728	36.18	137.72	0.775	35.74	15
2	177.52	0.804	34.50	137.72	0.775	35.74	21
3	170.74	0.833	33.79	137.72	0.775	35.74	22
4	128.80	0.789	29.53	137.72	0.775	35.74	17
5	122.32	0.730	31.09	137.72	0.775	35.74	13
6	120.39	0.713	36.87	137.72	0.775	35.74	17
7	162.84	0.785	34.79	137.72	0.775	35.74	17
8	158.69	0.763	31.78	137.72	0.775	35.74	16
9	146.95	0.733	36.61	137.72	0.775	35.74	16
10	113.75	0.719	33.07	137.72	0.775	35.74	15
avg	143.88	0.760	33.82	137.72	0.775	35.74	16.90
std	22.71	0.041	2.46	0.00	0.000	0.00	2.73

### ws68\_gr5\_s2\_sec10\_pa30\_g100\_thr005\_1015

	pro	sr	maxdd	pro	sr	maxdd	win
1	60.27	0.490	37.34	137.72	0.775	35.74	5
2	161.44	0.838	36.06	137.72	0.775	35.74	19
3	135.52	0.783	31.87	137.72	0.775	35.74	18
4	171.3	0.768	35.36	137.72	0.775	35.74	22
5	164.66	0.851	30.06	137.72	0.775	35.74	19
6	186.95	0.882	29.17	137.72	0.775	35.74	24
7	122.52	0.700	32.68	137.72	0.775	35.74	11
8	128.39	0.794	33.12	137.72	0.775	35.74	12
9	137.98	0.735	36.07	137.72	0.775	35.74	17
10	114.65	0.726	29.55	137.72	0.775	35.74	10
avg	138.368	0.757	33.128	137.72	0.775	35.74	15.70
std	36.04	0.110	2.97	0.00	0.000	0.00	5.96

## US-Online

### ws68\_gr5\_s2\_sec10\_pa30\_g100\_up5\_1015

	pro	sr	maxdd	pro	sr	maxdd	win
1	72.02	0.5	45.79	137.72	0.775	35.74	2
2	187.59	0.761	34.05	137.72	0.775	35.74	19
3	68.72	0.523	46.28	137.72	0.775	35.74	8
4	101.83	0.63	40.95	137.72	0.775	35.74	9
5	65.37	0.489	43.13	137.72	0.775	35.74	1
6	77.86	0.541	41.61	137.72	0.775	35.74	5
7	164.3	0.789	36.43	137.72	0.775	35.74	22
8	141.36	0.786	35.95	137.72	0.775	35.74	17
9	253.42	0.879	35.36	137.72	0.775	35.74	24
10	170.82	0.755	43.94	137.72	0.775	35.74	18
avg	130.329	0.665	40.349	137.72	0.775	35.74	12.50
std	63.53	0.145	4.55	0.00	0.000	0.00	8.48

### ws68\_gr5\_s2\_sec10\_pa30\_g100\_up20\_1015

	pro	sr	maxdd	pro	sr	maxdd	win
1	62.20	0.501	40.27	137.72	0.775	35.74	9
2	77.11	0.595	34.79	137.72	0.775	35.74	7
3	54.78	0.468	39.90	137.72	0.775	35.74	6
4	131.17	0.737	36.94	137.72	0.775	35.74	13
5	63.96	0.503	40.77	137.72	0.775	35.74	7
6	59.69	0.523	36.67	137.72	0.775	35.74	4
7	58.86	0.486	41.52	137.72	0.775	35.74	4
8	71.02	0.541	36.80	137.72	0.775	35.74	3
9	74.14	0.560	39.61	137.72	0.775	35.74	9
10	94.30	0.631	40.07	137.72	0.775	35.74	11
avg	74.72	0.555	38.73	137.72	0.775	35.74	7.30
std	22.94	0.081	2.23	0.00	0.000	0.00	3.23