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

ws36_gr5_s2_sec24_gr5_pa30_g100_05-10

	hedge_dfp			RBH		
	pro	sr	maxdd	pro	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			RBH		
	pro	sr	maxdd	pro	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			RBH		
	pro	sr	maxdd	pro	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			RBH		
	pro	sr	maxdd	pro	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

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

ws68_gr5_s2_sec24_gr5_pa30_g01-1_05-10_spe

	hedge_dfp			RBH		
	pro	sr	maxdd	pro	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			RBH		
	pro	sr	maxdd	pro	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			RBH		
	pro	sr	maxdd	pro	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_g01-1_0510

	pro	sr	maxdd	pro	sr	maxdd	win
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

ws68_gr5_s2_sec10_pa30_g01-1_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_g01-1_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_g01-1_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_g01-1_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

ws68_gr5_s2_sec10_pa30_g01-1_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

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	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