

Length	Return	Trades	Days In	CAGR	Max DD	RR
5	369.33%	1993	9421	2.33%	-87.46%	0.027
10	838.86%	1299	9768	3.40%	-79.19%	0.043
15	840.60%	1049	9940	3.40%	-67.44%	0.050
20	920.64%	899	10140	3.53%	-60.66%	0.058
25	1120.46%	811	10281	3.80%	-60.17%	0.063
30	1992.92%	700	10451	4.64%	-48.18%	0.096
35	1712.28%	653	10506	4.42%	-51.37%	0.086
40	1396.72%	612	10565	4.12%	-55.95%	0.074
45	1496.25%	573	10623	4.22%	-51.08%	0.083
50	2150.96%	520	10720	4.76%	-47.34%	0.101
55	1867.19%	503	10770	4.55%	-44.07%	0.103
60	2379.55%	476	10826	4.91%	-35.71%	0.137
65	2478.27%	446	10874	4.97%	-41.76%	0.119
70	2465.36%	443	10966	4.96%	-37.04%	0.134
75	2709.56%	420	11046	5.10%	-37.18%	0.137
80	3470.71%	409	11145	5.48%	-43.00%	0.127
85	2655.55%	400	11193	5.07%	-49.21%	0.103
90	2383.13%	389	11254	4.91%	-51.57%	0.095
95	2434.87%	381	11293	4.94%	-48.82%	0.101
100	2744.05%	361	11311	5.12%	-51.27%	0.100
105	3015.58%	341	11327	5.27%	-48.43%	0.109
110	2988.35%	335	11354	5.25%	-47.01%	0.112
115	3033.08%	333	11382	5.28%	-47.10%	0.112
120	3048.06%	325	11420	5.28%	-45.59%	0.116
125	4276.59%	311	11487	5.80%	-44.14%	0.131
130	4203.16%	307	11514	5.78%	-48.18%	0.120
135	4665.53%	296	11533	5.94%	-46.62%	0.127
140	5199.95%	287	11557	6.10%	-40.73%	0.150
145	5772.06%	277	11578	6.27%	-39.82%	0.157
150	6303.71%	262	11603	6.40%	-35.91%	0.178
155	7692.48%	245	11578	6.72%	-36.54%	0.184
160	6935.15%	246	11611	6.55%	-34.86%	0.188
165	8434.16%	231	11666	6.86%	-32.84%	0.209
170	7360.88%	230	11697	6.65%	-31.63%	0.210
175	9066.81%	217	11708	6.98%	-28.74%	0.243
180	7593.49%	217	11732	6.70%	-28.72%	0.233
185	8341.39%	216	11764	6.84%	-24.62%	0.278
190	9068.04%	201	11785	6.98%	-23.27%	0.300
195	9207.82%	192	11833	7.00%	-22.62%	0.309
200	7780.16%	199	11858	6.73%	-23.24%	0.290
205	7466.49%	195	11883	6.67%	-20.14%	0.331
210	8448.11%	196	11923	6.86%	-17.41%	0.394
215	9382.24%	185	11948	7.03%	-16.46%	0.427
220	10671.45%	175	11977	7.23%	-15.16%	0.477
225	10066.21%	182	12002	7.14%	-15.85%	0.451
230	9979.00%	177	12023	7.13%	-16.09%	0.443
235	9412.77%	179	12048	7.04%	-15.10%	0.466
240	8385.64%	180	12052	6.85%	-14.18%	0.483
245	8900.72%	172	12069	6.95%	-15.91%	0.437
250	8682.86%	165	12098	6.91%	-15.69%	0.440
255	10295.54%	155	12116	7.18%	-11.25%	0.638

260	10205.15%	152	12129	7.16%	-10.83%	0.662
265	9469.68%	156	12131	7.04%	-13.73%	0.513
270	8554.63%	159	12143	6.88%	-13.08%	0.526
275	7162.33%	165	12167	6.60%	-11.61%	0.569
280	5507.96%	164	12191	6.19%	-15.35%	0.404
285	5826.38%	163	12202	6.28%	-18.25%	0.344
290	6139.70%	152	12214	6.36%	-16.56%	0.384
295	6137.04%	147	12231	6.36%	-16.30%	0.390
300	6389.43%	139	12246	6.43%	-15.73%	0.409
305	6633.09%	141	12248	6.48%	-14.31%	0.453
310	6889.49%	138	12267	6.54%	-12.54%	0.522
315	6773.30%	137	12280	6.52%	-12.87%	0.506
320	6903.61%	130	12296	6.55%	-13.61%	0.481
325	7264.89%	121	12308	6.63%	-12.53%	0.529
330	6345.05%	123	12315	6.42%	-12.52%	0.512
335	5888.32%	124	12329	6.30%	-12.94%	0.487
340	6348.91%	124	12337	6.42%	-12.08%	0.531
345	6676.15%	118	12340	6.49%	-11.10%	0.585
350	6704.53%	122	12354	6.50%	-12.91%	0.503
355	6690.06%	120	12368	6.50%	-11.26%	0.577
360	7000.31%	119	12382	6.57%	-11.16%	0.589
365	7087.30%	116	12409	6.59%	-10.00%	0.659
370	7238.42%	115	12415	6.62%	-10.76%	0.615
375	7383.41%	115	12433	6.65%	-9.53%	0.698
380	7301.92%	115	12451	6.64%	-11.28%	0.588
385	6989.15%	117	12461	6.57%	-12.91%	0.509
390	6609.12%	115	12476	6.48%	-12.75%	0.508
395	6451.43%	121	12487	6.44%	-14.07%	0.458
400	5855.14%	123	12508	6.29%	-14.47%	0.435
405	5513.10%	125	12512	6.20%	-14.50%	0.427
410	5233.04%	123	12518	6.11%	-14.28%	0.428
415	4833.01%	131	12529	5.99%	-17.17%	0.349
420	4517.97%	135	12545	5.89%	-18.21%	0.323
425	3971.50%	135	12566	5.69%	-20.21%	0.282
430	4106.76%	129	12580	5.74%	-21.05%	0.273
435	4316.69%	124	12595	5.82%	-18.16%	0.320
440	4062.95%	122	12602	5.72%	-16.74%	0.342
445	3423.68%	126	12605	5.46%	-19.94%	0.274
450	3184.75%	122	12633	5.35%	-21.84%	0.245
455	3319.81%	123	12643	5.41%	-21.16%	0.256
460	3504.44%	124	12655	5.50%	-22.05%	0.249
465	3214.58%	130	12677	5.36%	-23.25%	0.231
470	3363.74%	128	12677	5.43%	-21.36%	0.254
475	3236.65%	133	12693	5.37%	-20.40%	0.263
480	3042.28%	139	12700	5.28%	-22.19%	0.238
485	2960.59%	143	12715	5.24%	-19.75%	0.265
490	2857.14%	139	12718	5.18%	-21.16%	0.245
495	2879.66%	134	12741	5.20%	-20.91%	0.249
500	2678.19%	136	12758	5.09%	-19.90%	0.256