

| Length | Return | Trades | Days In | CAGR | Max DD | RR |
|--------|----------|--------|---------|-------|---------|-------|
| 5 | 3410.57% | 1418 | 7043 | 7.38% | -34.41% | 0.214 |
| 10 | 3999.73% | 899 | 7315 | 7.71% | -23.55% | 0.327 |
| 15 | 2246.75% | 740 | 7453 | 6.51% | -33.15% | 0.197 |
| 20 | 1915.45% | 634 | 7605 | 6.19% | -21.63% | 0.286 |
| 25 | 2282.26% | 574 | 7714 | 6.55% | -22.70% | 0.288 |
| 30 | 2842.67% | 486 | 7801 | 7.00% | -23.16% | 0.302 |
| 35 | 2649.57% | 454 | 7850 | 6.85% | -18.87% | 0.363 |
| 40 | 2263.19% | 429 | 7909 | 6.53% | -20.29% | 0.322 |
| 45 | 2482.56% | 397 | 7954 | 6.72% | -25.81% | 0.260 |
| 50 | 2982.16% | 362 | 8036 | 7.10% | -20.74% | 0.342 |
| 55 | 2491.71% | 354 | 8083 | 6.73% | -22.63% | 0.297 |
| 60 | 2517.11% | 335 | 8112 | 6.75% | -20.65% | 0.327 |
| 65 | 2768.39% | 309 | 8146 | 6.94% | -19.40% | 0.358 |
| 70 | 2550.54% | 307 | 8224 | 6.77% | -20.82% | 0.325 |
| 75 | 2479.45% | 291 | 8267 | 6.72% | -22.15% | 0.303 |
| 80 | 3111.31% | 279 | 8297 | 7.18% | -20.90% | 0.344 |
| 85 | 2863.84% | 277 | 8337 | 7.01% | -17.41% | 0.403 |
| 90 | 2683.48% | 266 | 8347 | 6.88% | -17.22% | 0.400 |
| 95 | 2454.81% | 263 | 8380 | 6.70% | -16.95% | 0.395 |
| 100 | 2854.72% | 244 | 8385 | 7.01% | -15.49% | 0.452 |
| 105 | 2893.46% | 233 | 8397 | 7.03% | -15.83% | 0.444 |
| 110 | 3138.21% | 229 | 8417 | 7.20% | -13.58% | 0.531 |
| 115 | 3457.04% | 224 | 8443 | 7.40% | -15.73% | 0.471 |
| 120 | 3422.11% | 213 | 8469 | 7.38% | -14.23% | 0.519 |
| 125 | 4085.20% | 207 | 8530 | 7.75% | -13.85% | 0.560 |
| 130 | 4691.61% | 196 | 8556 | 8.05% | -12.74% | 0.632 |
| 135 | 4750.52% | 191 | 8574 | 8.07% | -15.93% | 0.507 |
| 140 | 4929.06% | 183 | 8598 | 8.15% | -15.58% | 0.523 |
| 145 | 5249.10% | 176 | 8622 | 8.28% | -13.53% | 0.612 |
| 150 | 5228.63% | 166 | 8649 | 8.28% | -14.06% | 0.589 |
| 155 | 5674.59% | 157 | 8632 | 8.45% | -11.38% | 0.742 |
| 160 | 4969.09% | 159 | 8656 | 8.17% | -9.64% | 0.847 |
| 165 | 5482.47% | 151 | 8689 | 8.38% | -11.97% | 0.700 |
| 170 | 5693.94% | 143 | 8715 | 8.46% | -11.01% | 0.768 |
| 175 | 6305.30% | 137 | 8745 | 8.68% | -10.21% | 0.850 |
| 180 | 5282.72% | 138 | 8755 | 8.30% | -10.22% | 0.812 |
| 185 | 5229.16% | 141 | 8778 | 8.28% | -10.99% | 0.753 |
| 190 | 5045.48% | 134 | 8798 | 8.20% | -10.96% | 0.749 |
| 195 | 5376.71% | 128 | 8838 | 8.34% | -11.56% | 0.721 |
| 200 | 4795.05% | 131 | 8855 | 8.09% | -12.07% | 0.671 |
| 205 | 4632.14% | 127 | 8881 | 8.02% | -13.95% | 0.575 |
| 210 | 4894.37% | 130 | 8925 | 8.14% | -16.46% | 0.494 |
| 215 | 5274.07% | 120 | 8948 | 8.29% | -14.98% | 0.554 |
| 220 | 5828.54% | 113 | 8979 | 8.51% | -11.35% | 0.750 |
| 225 | 5252.44% | 123 | 8998 | 8.29% | -11.96% | 0.693 |
| 230 | 5441.68% | 118 | 9005 | 8.36% | -11.70% | 0.714 |
| 235 | 5029.93% | 122 | 9016 | 8.19% | -15.10% | 0.543 |
| 240 | 4736.25% | 123 | 9012 | 8.07% | -14.11% | 0.572 |
| 245 | 5045.44% | 115 | 9015 | 8.20% | -9.62% | 0.852 |
| 250 | 4964.52% | 108 | 9032 | 8.17% | -10.73% | 0.761 |
| 255 | 5182.51% | 107 | 9037 | 8.26% | -10.52% | 0.785 |

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| 260 | 5162.09% | 106 | 9042 | 8.25% | -10.83% | 0.762 |
| 265 | 4931.21% | 106 | 9047 | 8.15% | -13.73% | 0.594 |
| 270 | 4818.81% | 108 | 9048 | 8.10% | -13.08% | 0.620 |
| 275 | 4376.36% | 109 | 9065 | 7.90% | -11.61% | 0.681 |
| 280 | 3441.89% | 106 | 9086 | 7.40% | -11.28% | 0.655 |
| 285 | 3527.39% | 106 | 9089 | 7.45% | -10.71% | 0.695 |
| 290 | 3411.87% | 101 | 9094 | 7.38% | -12.47% | 0.591 |
| 295 | 3438.94% | 99 | 9104 | 7.39% | -11.41% | 0.648 |
| 300 | 3505.98% | 93 | 9114 | 7.43% | -10.70% | 0.695 |
| 305 | 3715.45% | 95 | 9270 | 7.56% | -11.26% | 0.671 |
| 310 | 3435.92% | 98 | 9283 | 7.39% | -11.24% | 0.658 |
| 315 | 3278.96% | 100 | 9295 | 7.29% | -12.87% | 0.567 |
| 320 | 3142.72% | 94 | 9307 | 7.21% | -13.61% | 0.529 |
| 325 | 3221.12% | 89 | 9313 | 7.26% | -12.53% | 0.579 |
| 330 | 2993.37% | 89 | 9316 | 7.10% | -12.52% | 0.568 |
| 335 | 2913.59% | 90 | 9322 | 7.05% | -12.94% | 0.545 |
| 340 | 2912.87% | 93 | 9329 | 7.05% | -12.08% | 0.583 |
| 345 | 3093.15% | 88 | 9329 | 7.17% | -10.80% | 0.664 |
| 350 | 3233.20% | 92 | 9339 | 7.26% | -9.53% | 0.762 |
| 355 | 3105.82% | 92 | 9349 | 7.18% | -9.39% | 0.764 |
| 360 | 3104.42% | 92 | 9361 | 7.18% | -9.55% | 0.752 |
| 365 | 2947.38% | 91 | 9382 | 7.07% | -9.55% | 0.741 |
| 370 | 2965.96% | 91 | 9388 | 7.09% | -10.76% | 0.658 |
| 375 | 3019.18% | 92 | 9403 | 7.12% | -9.53% | 0.747 |
| 380 | 2970.50% | 93 | 9420 | 7.09% | -11.28% | 0.628 |
| 385 | 2885.44% | 94 | 9430 | 7.03% | -12.91% | 0.545 |
| 390 | 2816.55% | 92 | 9444 | 6.98% | -12.75% | 0.548 |
| 395 | 2790.37% | 95 | 9454 | 6.96% | -14.07% | 0.495 |
| 400 | 2617.30% | 95 | 9471 | 6.83% | -14.47% | 0.472 |
| 405 | 2420.26% | 95 | 9481 | 6.67% | -14.50% | 0.460 |
| 410 | 2386.34% | 93 | 9491 | 6.64% | -14.28% | 0.465 |
| 415 | 2237.92% | 102 | 9501 | 6.51% | -17.17% | 0.379 |
| 420 | 2078.11% | 105 | 9512 | 6.36% | -18.21% | 0.349 |
| 425 | 2016.35% | 103 | 9528 | 6.29% | -17.60% | 0.358 |
| 430 | 2174.64% | 99 | 9541 | 6.45% | -17.89% | 0.360 |
| 435 | 2241.60% | 95 | 9558 | 6.51% | -17.04% | 0.382 |
| 440 | 2124.49% | 92 | 9572 | 6.40% | -16.74% | 0.382 |
| 445 | 1803.84% | 95 | 9574 | 6.07% | -19.94% | 0.304 |
| 450 | 1845.73% | 88 | 9599 | 6.12% | -20.30% | 0.301 |
| 455 | 1910.29% | 90 | 9610 | 6.19% | -19.18% | 0.322 |
| 460 | 2085.62% | 90 | 9619 | 6.36% | -16.18% | 0.393 |
| 465 | 2023.58% | 95 | 9637 | 6.30% | -17.63% | 0.357 |
| 470 | 2118.39% | 94 | 9640 | 6.39% | -18.62% | 0.343 |
| 475 | 1950.17% | 102 | 9656 | 6.23% | -18.27% | 0.341 |
| 480 | 1833.70% | 106 | 9666 | 6.10% | -16.75% | 0.364 |
| 485 | 1678.27% | 113 | 9682 | 5.93% | -16.99% | 0.349 |
| 490 | 1667.71% | 106 | 9686 | 5.91% | -15.77% | 0.375 |
| 495 | 1718.93% | 102 | 9710 | 5.97% | -16.42% | 0.364 |
| 500 | 1528.75% | 104 | 9730 | 5.74% | -17.01% | 0.338 |