

Length	Return	Trades	Days In	CAGR	Max DD	RR
5	0.77%	1993	7434	0.01%	-90.89%	0.000
10	-47.87%	1300	7083	-0.97%	-92.53%	-0.010
15	-68.41%	1049	6906	-1.70%	-91.71%	-0.019
20	-73.67%	898	6699	-1.97%	-90.47%	-0.022
25	-72.34%	810	6553	-1.90%	-88.81%	-0.021
30	-64.52%	699	6432	-1.53%	-83.62%	-0.018
35	-71.01%	652	6372	-1.83%	-86.22%	-0.021
40	-77.78%	611	6311	-2.22%	-88.92%	-0.025
45	-77.76%	572	6260	-2.22%	-88.97%	-0.025
50	-70.65%	519	6159	-1.81%	-83.37%	-0.022
55	-74.90%	502	6104	-2.04%	-85.03%	-0.024
60	-69.79%	475	6044	-1.77%	-78.89%	-0.022
65	-69.26%	445	5991	-1.75%	-78.28%	-0.022
70	-70.05%	442	5894	-1.78%	-79.36%	-0.022
75	-70.86%	419	5832	-1.82%	-79.59%	-0.023
80	-63.98%	408	5792	-1.51%	-75.65%	-0.020
85	-71.88%	399	5740	-1.88%	-79.73%	-0.024
90	-76.31%	388	5711	-2.13%	-82.55%	-0.026
95	-75.70%	380	5667	-2.09%	-81.11%	-0.026
100	-73.33%	360	5644	-1.95%	-80.71%	-0.024
105	-72.52%	340	5623	-1.91%	-81.07%	-0.024
110	-72.32%	334	5591	-1.90%	-81.79%	-0.023
115	-71.86%	332	5558	-1.87%	-81.96%	-0.023
120	-71.94%	324	5515	-1.88%	-81.11%	-0.023
125	-65.17%	311	5443	-1.56%	-76.58%	-0.020
130	-65.64%	307	5411	-1.58%	-76.99%	-0.021
135	-64.64%	296	5387	-1.54%	-75.09%	-0.021
140	-59.10%	287	5358	-1.33%	-71.86%	-0.018
145	-54.44%	276	5332	-1.17%	-68.95%	-0.017
150	-48.88%	261	5302	-1.00%	-64.63%	-0.015
155	-40.05%	244	5322	-0.76%	-57.18%	-0.013
160	-44.28%	245	5284	-0.87%	-60.94%	-0.014
165	-34.70%	230	5224	-0.63%	-55.20%	-0.011
170	-42.88%	229	5188	-0.83%	-63.76%	-0.013
175	-30.42%	216	5172	-0.54%	-56.86%	-0.009
180	-40.89%	216	5143	-0.78%	-61.27%	-0.013
185	-36.29%	215	5106	-0.67%	-55.59%	-0.012
190	-31.61%	200	5080	-0.57%	-50.93%	-0.011
195	-30.98%	191	5027	-0.55%	-51.46%	-0.011
200	-40.86%	198	4997	-0.78%	-56.13%	-0.014
205	-42.87%	194	4967	-0.83%	-55.93%	-0.015
210	-36.74%	195	4922	-0.68%	-51.43%	-0.013
215	-30.20%	184	4892	-0.54%	-45.49%	-0.012
220	-22.07%	174	4858	-0.37%	-40.90%	-0.009
225	-23.00%	181	4828	-0.39%	-42.11%	-0.009
230	-26.33%	176	4802	-0.46%	-43.53%	-0.010
235	-31.11%	178	4772	-0.55%	-45.54%	-0.012
240	-38.46%	179	4763	-0.72%	-46.79%	-0.015
245	-32.09%	171	4741	-0.58%	-43.36%	-0.013
250	-31.65%	164	4707	-0.57%	-41.87%	-0.014
255	-18.90%	154	4684	-0.31%	-34.08%	-0.009

260	-17.25%	151	4666	-0.28%	-33.62%	-0.008
265	-22.96%	155	4659	-0.39%	-37.44%	-0.010
270	-28.31%	158	4642	-0.50%	-39.11%	-0.013
275	-38.10%	164	4613	-0.71%	-46.87%	-0.015
280	-56.18%	163	4584	-1.22%	-62.61%	-0.020
285	-54.13%	162	4568	-1.16%	-60.77%	-0.019
290	-52.32%	151	4551	-1.10%	-57.81%	-0.019
295	-51.78%	146	4529	-1.08%	-57.12%	-0.019
300	-52.05%	138	4509	-1.09%	-55.59%	-0.020
305	-48.75%	140	4502	-0.99%	-53.19%	-0.019
310	-47.19%	137	4478	-0.95%	-51.30%	-0.018
315	-47.45%	136	4460	-0.96%	-50.12%	-0.019
320	-46.93%	129	4439	-0.94%	-51.31%	-0.018
325	-44.79%	120	4422	-0.88%	-51.43%	-0.017
330	-50.65%	122	4410	-1.05%	-53.66%	-0.020
335	-53.14%	123	4391	-1.12%	-56.33%	-0.020
340	-49.97%	123	4378	-1.03%	-56.21%	-0.018
345	-49.28%	117	4370	-1.01%	-55.15%	-0.018
350	-49.38%	121	4351	-1.01%	-54.04%	-0.019
355	-49.19%	119	4332	-1.01%	-54.82%	-0.018
360	-45.24%	118	4313	-0.89%	-52.90%	-0.017
365	-43.66%	115	4281	-0.85%	-52.46%	-0.016
370	-44.38%	114	4270	-0.87%	-54.56%	-0.016
375	-43.59%	114	4247	-0.85%	-53.13%	-0.016
380	-42.37%	114	4224	-0.82%	-52.61%	-0.016
385	-43.36%	116	4209	-0.84%	-51.93%	-0.016
390	-45.13%	114	4189	-0.89%	-53.70%	-0.017
395	-45.66%	120	4173	-0.91%	-53.51%	-0.017
400	-48.49%	122	4147	-0.99%	-53.99%	-0.018
405	-52.07%	124	4138	-1.09%	-58.00%	-0.019
410	-53.99%	122	4127	-1.15%	-58.22%	-0.020
415	-56.54%	130	4111	-1.24%	-59.83%	-0.021
420	-57.68%	134	4090	-1.28%	-61.05%	-0.021
425	-62.28%	134	4064	-1.44%	-62.28%	-0.023
430	-61.56%	128	4045	-1.42%	-61.56%	-0.023
435	-60.22%	123	4025	-1.37%	-60.22%	-0.023
440	-61.84%	121	4013	-1.43%	-61.99%	-0.023
445	-67.62%	125	4005	-1.67%	-67.62%	-0.025
450	-70.14%	121	3972	-1.79%	-70.14%	-0.025
455	-69.72%	122	3957	-1.77%	-69.72%	-0.025
460	-67.80%	123	3940	-1.68%	-67.80%	-0.025
465	-70.30%	129	3913	-1.80%	-70.30%	-0.026
470	-69.09%	127	3908	-1.74%	-69.09%	-0.025
475	-69.88%	132	3887	-1.78%	-69.88%	-0.025
480	-70.65%	138	3875	-1.81%	-70.65%	-0.026
485	-70.74%	142	3855	-1.82%	-70.74%	-0.026
490	-71.72%	138	3847	-1.87%	-71.72%	-0.026
495	-71.66%	133	3819	-1.86%	-71.66%	-0.026
500	-72.82%	135	3797	-1.93%	-72.82%	-0.026