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SYSTEM ENVIRONMENT
Version 1.18

APPLE 2497 Trading days from 070103 to 161130

Running .DAT file AAPL01T.DAT

Last trading day was 161130 Closing price was 110.5200

Current V value is 1.680000 (168 ticks) K1 value is 0.71
V*K1 for tomorrow is 1.192800 (119 ticks)

BuyStop for tomorrow is 112.0000 SellStop is 109.6100

Protective stop price is 112.5200
Profit objective price is 105.4700

V is less than high filter value of 175
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 110.7700
Open trade equity is 250.00

From 070103 total profit is 207185.55
current drawdown is -1080.00
maximum drawdown was -11394.50

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SYSTEM ENVIRONMENT
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APPLE 2497 Trading days from 070103 to 161130

Running .DAT file AAPL02T.DAT

Last trading day was 161130 Closing price was 110.5200

Current V value is 1.680000 (168 ticks) K1 value is 0.58
V*K1 for tomorrow is 0.974400 (97 ticks)

BuyStop for tomorrow is 112.0700 SellStop is 110.1200

Protective stop price is 108.4100
Profit objective price is 114.1100

V is less than high filter value of 275
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 112.1100
Open trade equity is -1590.00

From 070103 total profit is 127610.81
current drawdown is -3170.01
maximum drawdown was -8591.60

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SYSTEM ENVIRONMENT
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APPLE 2497 Trading days from 070103 to 161130

Running .DAT file AAPL01R.DAT

Last trading day was 161130 Closing price was 110.5200

Current V value is 1.940002 (194 ticks) K1 value is 0.31

RIVA trading is in effect

V*K1 for tomorrow is 0.601401 (60 ticks)

SellStop (limit order) for tomorrow is 111.6000

BuyStop (limit order) for tomorrow is 110.4000

V is less than high filter value of 9100

V is equal to or less than low filter value of 450

Low filter does not permit trading for tomorrow

Currently flat

From 070103 total profit is 119651.51

current drawdown is -3560.00

maximum drawdown was -12060.00

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SYSTEM ENVIRONMENT
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APPLE 2497 Trading days from 070103 to 161130

Running .DAT file AAPL02R.DAT

Last trading day was 161130 Closing price was 110.5200

Current V value is 2.339996 (234 ticks) K1 value is 0.39

RIVA trading is in effect

V*K1 for tomorrow is 0.912599 (91 ticks)

SellStop (limit order) for tomorrow is 111.9100

BuyStop (limit order) for tomorrow is 110.0800

V is less than high filter value of 9100

V is equal to or less than low filter value of 560

Low filter does not permit trading for tomorrow

Currently flat

From 070103 total profit is 99467.01

current drawdown is -3870.00

maximum drawdown was -7120.00

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SYSTEM ENVIRONMENT
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JPMORGAN 2497 Trading days from 070103 to 161130

Running .DAT file JPM01T.DAT

Last trading day was 161130 Closing price was 80.1700

Current V value is 0.850006 (85 ticks) K1 value is 0.90

V*K1 for tomorrow is 0.765005 (77 ticks)

BuyStop for tomorrow is 80.9400 SellStop is 79.4000

Protective stop price is 75.7700
Profit objective price is 82.5200

V is less than high filter value of 9999
V is equal to or less than low filter value of 90

Low filter does not permit trading for tomorrow

Currently long 1 contract(s) at 79.9200
Open trade equity is 250.00

From 070103 total profit is 90709.99
current drawdown is 0.00
maximum drawdown was -12300.00

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SYSTEM ENVIRONMENT
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JPMORGAN 2497 Trading days from 070103 to 161130

Running .DAT file JPM02T.DAT

Last trading day was 161130 Closing price was 80.1700

Current V value is 3.290001 (329 ticks) K1 value is 0.39
V*K1 for tomorrow is 1.283100 (128 ticks)

BuyStop for tomorrow is 81.4300 SellStop is 78.8600

Protective stop price is 76.2700
Profit objective price is 85.4200

V is less than high filter value of 425
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 79.9200
Open trade equity is 250.00

From 070103 total profit is 101830.01
current drawdown is -4450.01
maximum drawdown was -12350.00

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SYSTEM ENVIRONMENT
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JPMORGAN 2497 Trading days from 070103 to 161130

Running .DAT file JPM01R.DAT

Last trading day was 161130 Closing price was 80.1700

Current V value is 2.349998 (235 ticks) K1 value is 0.55

RIVA trading is in effect
V*K1 for tomorrow is 1.292499 (129 ticks)

SellStop (limit order) for tomorrow is 81.4300
BuyStop (limit order) for tomorrow is 78.8400
V is less than high filter value of 9100
V is greater than low filter value of 140

High/Low filters permit trading for tomorrow

Currently flat

From 070103 total profit is 99950.01
current drawdown is -6900.00
maximum drawdown was -15120.00

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JPMORGAN 2497 Trading days from 070103 to 161130

Running .DAT file JPM02R.DAT

Last trading day was 161130 Closing price was 80.1700

Current V value is 3.040001 (304 ticks) K1 value is 0.31

RIVA trading is in effect
V*K1 for tomorrow is 0.942400 (94 ticks)

SellStop (limit order) for tomorrow is 81.0700
BuyStop (limit order) for tomorrow is 79.1800
Protective stop price is 80.9000
Profit objective price is 69.0500

V is less than high filter value of 9999
V is greater than low filter value of 290

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 79.0500
Open trade equity is -1120.00

From 070103 total profit is 142685.01
current drawdown is -3550.00
maximum drawdown was -16060.00

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SYSTEM ENVIRONMENT
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GOOGLE ALPHABET CLASS A 2497 Trading days from 070103 to 161130

Running .DAT file GOOG01T.DAT

Last trading day was 161130 Closing price was 775.8800

Current V value is 18.364990 (1836 ticks) K1 value is 0.89
V*K1 for tomorrow is 16.344841 (1634 ticks)

BuyStop for tomorrow is 792.2200 SellStop is 759.5400

Protective stop price is 813.8800
Profit objective price is 758.5600

V is less than high filter value of 9100
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 779.5600
Open trade equity is 368.00

From 070103 total profit is 160965.99
current drawdown is -8340.00

maximum drawdown was -8423.00

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GOOGLE ALPHABET CLASS A 2497 Trading days from 070103 to 161130

Running .DAT file GOOG02T.DAT

Last trading day was 161130 Closing price was 775.8800

Current V value is 20.559998 (2056 ticks) K1 value is 0.69
V*K1 for tomorrow is 14.186398 (1419 ticks)

BuyStop for tomorrow is 794.3600 SellStop is 765.9900

V is equal to or greater than high filter value of 1200
V is greater than low filter value of 0

High filter does not permit trading for tomorrow

Currently flat

From 070103 total profit is 142222.97
current drawdown is -2589.00
maximum drawdown was -6110.00

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GOOGLE ALPHABET CLASS A 2497 Trading days from 070103 to 161130

Running .DAT file GOOG01R.DAT

Last trading day was 161130 Closing price was 775.8800

Current V value is 23.859985 (2386 ticks) K1 value is 0.99

RIVA trading is in effect
V*K1 for tomorrow is 23.621385 (2362 ticks)

SellStop (limit order) for tomorrow is 803.8000
BuyStop (limit order) for tomorrow is 756.5600
Protective stop price is 790.8800
Profit objective price is 697.1400

V is less than high filter value of 9100
V is greater than low filter value of 1510

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 797.1400
Open trade equity is 2126.00

From 070103 total profit is 61052.00
current drawdown is -7017.00
maximum drawdown was -7017.00

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GOOGLE ALPHABET CLASS A 2497 Trading days from 070103 to 161130

Running .DAT file GOOG02R.DAT

Last trading day was 161130 Closing price was 775.8800

Current V value is 21.640015 (2164 ticks) K1 value is 1.04

RIVA trading is in effect

V*K1 for tomorrow is 22.505615 (2251 ticks)

SellStop (limit order) for tomorrow is 802.6800

BuyStop (limit order) for tomorrow is 757.6700

Protective stop price is 793.8800

Profit objective price is 697.9800

V is less than high filter value of 9100

V is greater than low filter value of 1020

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 797.9800

Open trade equity is 2210.00

From 070103 total profit is 58414.00

current drawdown is -1850.00

maximum drawdown was -8356.00

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SYSTEM ENVIRONMENT

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SWISS FRANC SPOT 2587 Trading days from 070101 to 161130

Running .DAT file CHF01T.DAT

Last trading day was 161130 Closing price was 1.0164

Current V value is 0.008692 (87 ticks) K1 value is 1.47

V*K1 for tomorrow is 0.012777 (128 ticks)

BuyStop for tomorrow is 1.0026 SellStop is 1.0290

Protective stop price is 0.9400

Profit objective price is 1.1674

V is less than high filter value of 9975

V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 0.9837

Open trade equity is 2042.94

From 070101 total profit is 67380.44

current drawdown is -2710.51

maximum drawdown was -12273.93

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SYSTEM ENVIRONMENT

Version 1.18

SWISS FRANC SPOT 2587 Trading days from 070101 to 161130

Running .DAT file CHF02T.DAT

Last trading day was 161130 Closing price was 1.0164

Current V value is 0.012115 (121 ticks) K1 value is 0.50
Adjusted Buy V*K1 for tomorrow is 0.009285 (93 ticks)
Adjusted Sell V*K1 for tomorrow is 0.002831 (28 ticks)

BuyStop for tomorrow is 1.0088 SellStop is 1.0213

Protective stop price is 0.9848
Profit objective price is 1.0529

V is less than high filter value of 255
V is greater than low filter value of 0

Current slope value is -0.00254
Slope is above slope filter value of -0.00410 (-41 ticks)
Slope filter permits both long and short trades

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 1.0177
Open trade equity is -82.06

From 070101 total profit is 37447.96
current drawdown is -4213.66
maximum drawdown was -7206.84

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SWISS FRANC SPOT 2587 Trading days from 070101 to 161130

Running .DAT file CHF01R.DAT

Last trading day was 161130 Closing price was 1.0164

Current V value is 0.009416 (94 ticks) K1 value is 0.93

RIVA trading is in effect
V*K1 for tomorrow is 0.008757 (88 ticks)

SellStop (limit order) for tomorrow is 1.0074
BuyStop (limit order) for tomorrow is 1.0254
V is less than high filter value of 9100
V is equal to or less than low filter value of 100

Low filter does not permit trading for tomorrow

Currently flat

From 070101 total profit is 34650.00
current drawdown is -3322.66
maximum drawdown was -8016.91

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SWISS FRANC SPOT 2587 Trading days from 070101 to 161130

Running .DAT file CHF02R.DAT

Last trading day was 161130 Closing price was 1.0164

Current V value is 0.011980 (120 ticks) K1 value is 0.74

RIVA trading is in effect
V*K1 for tomorrow is 0.008866 (89 ticks)

SellStop (limit order) for tomorrow is 1.0068
BuyStop (limit order) for tomorrow is 1.0251
Protective stop price is 0.9829
Profit objective price is 0.9721

V is less than high filter value of 9999
V is equal to or less than low filter value of 136

Low filter does not permit trading for tomorrow

Currently short 1 contract(s) at 0.9646
Open trade equity is 3299.19

From 070101 total profit is 52788.60
current drawdown is -1819.76
maximum drawdown was -7276.63

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EURO CURRENCY UNIT 2587 Trading days from 070101 to 161130

Running .DAT file EUR01T.DAT

Last trading day was 161130 Closing price was 1.0589

Current V value is 0.011290 (113 ticks) K1 value is 1.38
V*K1 for tomorrow is 0.015580 (156 ticks)

BuyStop for tomorrow is 1.0745 SellStop is 1.0433

Protective stop price is 1.1350
Profit objective price is 0.9125

V is less than high filter value of 9975
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 1.0725
Open trade equity is 848.75

From 070101 total profit is 76130.00
current drawdown is -2419.38
maximum drawdown was -8468.75

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EURO CURRENCY UNIT 2587 Trading days from 070101 to 161130

Running .DAT file EUR02T.DAT

Last trading day was 161130 Closing price was 1.0589

Current V value is 0.013420 (134 ticks) K1 value is 0.72
V*K1 for tomorrow is 0.009662 (97 ticks)

BuyStop for tomorrow is 1.0700 SellStop is 1.0506

Protective stop price is 1.0004
Profit objective price is 1.1572

V is less than high filter value of 9100
V is greater than low filter value of 80

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 1.0660
Open trade equity is -442.50

From 070101 total profit is 78007.50
current drawdown is -2069.38
maximum drawdown was -10312.50

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EURO CURRENCY UNIT 2587 Trading days from 070101 to 161130

Running .DAT file EUR01R.DAT

Last trading day was 161130 Closing price was 1.0589

Current V value is 0.011290 (113 ticks) K1 value is 0.44

RIVA trading is in effect
V*K1 for tomorrow is 0.004968 (50 ticks)

SellStop (limit order) for tomorrow is 1.0639
BuyStop (limit order) for tomorrow is 1.0540
V is less than high filter value of 9999
V is equal to or less than low filter value of 174

Low filter does not permit trading for tomorrow

Currently flat

From 070101 total profit is 31600.00
current drawdown is 0.00
maximum drawdown was -8993.75

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SYSTEM ENVIRONMENT
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EURO CURRENCY UNIT 2587 Trading days from 070101 to 161130

Running .DAT file EUR02R.DAT

Last trading day was 161130 Closing price was 1.0589

Current V value is 0.011290 (113 ticks) K1 value is 0.38

RIVA trading is in effect
V*K1 for tomorrow is 0.004290 (43 ticks)

SellStop (limit order) for tomorrow is 1.0642
BuyStop (limit order) for tomorrow is 1.0557
V is less than high filter value of 9999
V is equal to or less than low filter value of 234

Low filter does not permit trading for tomorrow

Currently flat

From 070101 total profit is 32068.75
current drawdown is 0.00

maximum drawdown was -8412.50

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SYSTEM ENVIRONMENT
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JAPANESE YEN SPOT 2587 Trading days from 070101 to 161130

Running .DAT file JPY01T.DAT

Last trading day was 161130 Closing price was 114.4300

Current V value is 0.000203 (2034 ticks) K1 value is 0.84
V*K1 for tomorrow is 0.000171 (1709 ticks)

BuyStop for tomorrow is 111.3511 SellStop is 115.7568

Protective stop price is 110.5828
Profit objective price is 116.0874

V is less than high filter value of 350
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 111.9294
Open trade equity is 1220.21

From 070101 total profit is 61567.71
current drawdown is -5149.50
maximum drawdown was -5596.32

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SYSTEM ENVIRONMENT
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JAPANESE YEN SPOT 2587 Trading days from 070101 to 161130

Running .DAT file JPY02T.DAT

Last trading day was 161130 Closing price was 114.4300

Current V value is 0.000203 (2034 ticks) K1 value is 0.74
V*K1 for tomorrow is 0.000151 (1505 ticks)

BuyStop for tomorrow is 111.7518 SellStop is 115.6417

Protective stop price is 109.0394
Profit objective price is 116.5488

V is less than high filter value of 9100
V is greater than low filter value of 90

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 112.7637
Open trade equity is 807.08

From 070101 total profit is 67706.46
current drawdown is -2264.38
maximum drawdown was -6578.75

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SYSTEM ENVIRONMENT

JAPANESE YEN SPOT 2587 Trading days from 070101 to 161130

Running .DAT file JPY01R.DAT

Last trading day was 161130 Closing price was 114.4300

Current V value is 0.000203 (2034 ticks) K1 value is 0.49

RIVA trading is in effect

V*K1 for tomorrow is 0.000100 (997 ticks)

SellStop (limit order) for tomorrow is 112.5759

BuyStop (limit order) for tomorrow is 115.1609

Protective stop price is 117.3076

Profit objective price is 100.1141

V is less than high filter value of 9999

V has a floor value of 158

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 113.7838

Open trade equity is -310.21

From 070101 total profit is 48929.79

current drawdown is -671.28

maximum drawdown was -8387.16

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SYSTEM ENVIRONMENT

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JAPANESE YEN SPOT 2587 Trading days from 070101 to 161130

Running .DAT file JPY02R.DAT

Last trading day was 161130 Closing price was 114.4300

Current V value is 0.000330 (3295 ticks) K1 value is 0.36

RIVA trading is in effect

V*K1 for tomorrow is 0.000119 (1186 ticks)

SellStop (limit order) for tomorrow is 112.3368

BuyStop (limit order) for tomorrow is 115.4135

Protective stop price is 117.5696

Profit objective price is 100.0640

V is less than high filter value of 9999

V has a floor value of 190

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 113.7191

Open trade equity is -341.46

From 070101 total profit is 38267.29

current drawdown is -2904.33

maximum drawdown was -9212.70

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SYSTEM ENVIRONMENT

Version 1.18

100 OZ GOLD 2487 Trading days from 070103 to 161130

Running .DAT file GC01T.DAT

Last trading day was 161130 Closing price was 1174.8000

Current V value is 19.399902 (1940 ticks) K1 value is 1.48
V*K1 for tomorrow is 28.711855 (2871 ticks)

BuyStop for tomorrow is 1209.6800 SellStop is 1152.2500

Protective stop price is 1204.8000

Profit objective price is 1118.6400

V is equal to or greater than high filter value of 925

V is greater than low filter value of 0

High filter does not permit trading for tomorrow

Currently short 1 contract(s) at 1218.6400

Open trade equity is 4384.00

From 070103 total profit is 149291.98
current drawdown is -1477.00
maximum drawdown was -16313.02

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SYSTEM ENVIRONMENT

Version 1.18

100 OZ GOLD 2487 Trading days from 070103 to 161130

Running .DAT file GC02T.DAT

Last trading day was 161130 Closing price was 1174.8000

Current V value is 45.000000 (4500 ticks) K1 value is 0.30
V*K1 for tomorrow is 13.500000 (1350 ticks)

BuyStop for tomorrow is 1194.4700 SellStop is 1167.4700

Protective stop price is 1220.8000

Profit objective price is 1079.6600

V is less than high filter value of 9800

V is greater than low filter value of 1860

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 1176.6600

Open trade equity is 186.00

From 070103 total profit is 185735.98
current drawdown is -8791.00
maximum drawdown was -22105.00

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SYSTEM ENVIRONMENT

Version 1.18

100 OZ GOLD 2487 Trading days from 070103 to 161130

Running .DAT file GC01R.DAT

Last trading day was 161130 Closing price was 1174.8000

Current V value is 26.399902 (2640 ticks) K1 value is 0.60

RIVA trading is in effect
V*K1 for tomorrow is 15.839941 (1584 ticks)

SellStop (limit order) for tomorrow is 1199.8900
BuyStop (limit order) for tomorrow is 1168.2100
Protective stop price is 1159.8000
Profit objective price is 1277.0400

V is less than high filter value of 9100
V is equal to or less than low filter value of 3460

Low filter does not permit trading for tomorrow

Currently long 1 contract(s) at 1177.0400
Open trade equity is -224.00

From 070103 total profit is 88126.00
current drawdown is -6575.00
maximum drawdown was -16939.00

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SYSTEM ENVIRONMENT

Version 1.18

100 OZ GOLD 2487 Trading days from 070103 to 161130

Running .DAT file GC02R.DAT

Last trading day was 161130 Closing price was 1174.8000

Current V value is 25.299927 (2530 ticks) K1 value is 0.77

RIVA trading is in effect
V*K1 for tomorrow is 19.480944 (1948 ticks)

SellStop (limit order) for tomorrow is 1200.4500
BuyStop (limit order) for tomorrow is 1161.4900
Protective stop price is 1161.8000
Profit objective price is 1273.1300

V is less than high filter value of 9999
V is greater than low filter value of 1390

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 1173.1300
Open trade equity is 167.00

From 070103 total profit is 92261.01
current drawdown is -7412.00
maximum drawdown was -22835.01

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SYSTEM ENVIRONMENT

Version 1.18

SP 500 MINI 2541 Trading days from 070102 to 161130

Running .DAT file ESY01T.DAT

Last trading day was 161130 Closing price was 2198.7500

Current V value is 16.500000 (66 ticks) K1 value is 0.74
V*K1 for tomorrow is 12.210000 (49 ticks)

BuyStop for tomorrow is 2211.0000 SellStop is 2186.5000

V is less than high filter value of 9999
V is equal to or less than low filter value of 70

Low filter does not permit trading for tomorrow

Currently flat

From 070102 total profit is 69162.50
current drawdown is -6200.00
maximum drawdown was -14750.00

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SYSTEM ENVIRONMENT
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SP 500 MINI 2541 Trading days from 070102 to 161130

Running .DAT file ESY02T.DAT

Last trading day was 161130 Closing price was 2198.7500

Current V value is 19.500000 (78 ticks) K1 value is 0.38
V*K1 for tomorrow is 7.410000 (30 ticks)

BuyStop for tomorrow is 2210.7500 SellStop is 2195.7500

V is less than high filter value of 9999
V is equal to or less than low filter value of 150

Low filter does not permit trading for tomorrow

Currently flat

From 070102 total profit is 59300.00
current drawdown is -16787.50
maximum drawdown was -18537.50

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SYSTEM ENVIRONMENT
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SP 500 MINI 2541 Trading days from 070102 to 161130

Running .DAT file ESY01R.DAT

Last trading day was 161130 Closing price was 2198.7500

Current V value is 19.500000 (78 ticks) K1 value is 0.70

RIVA trading is in effect
V*K1 for tomorrow is 13.650000 (55 ticks)

SellStop (limit order) for tomorrow is 2217.0000
BuyStop (limit order) for tomorrow is 2189.5000
Protective stop price is 2113.2500
Profit objective price is 2288.2500

V is less than high filter value of 275
V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently long 1 contract(s) at 2088.2500
Open trade equity is 5525.00

From 070102 total profit is 103637.50

current drawdown is 0.00
maximum drawdown was -11437.50

SYSTEM ENVIRONMENT
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SP 500 MINI 2541 Trading days from 070102 to 161130

Running .DAT file ESY02R.DAT

Last trading day was 161130 Closing price was 2198.7500

Current V value is 42.500000 (170 ticks) K1 value is 0.42

RIVA trading is in effect

V*K1 for tomorrow is 17.850000 (71 ticks)

SellStop (limit order) for tomorrow is 2220.0000

BuyStop (limit order) for tomorrow is 2184.2500

Protective stop price is 2260.0000

Profit objective price is 1960.0000

V is less than high filter value of 9999

V is greater than low filter value of 0

High/Low filters permit trading for tomorrow

Currently short 1 contract(s) at 2160.0000

Open trade equity is -1937.50

From 070102 total profit is 103850.00

current drawdown is 0.00

maximum drawdown was -14912.50
