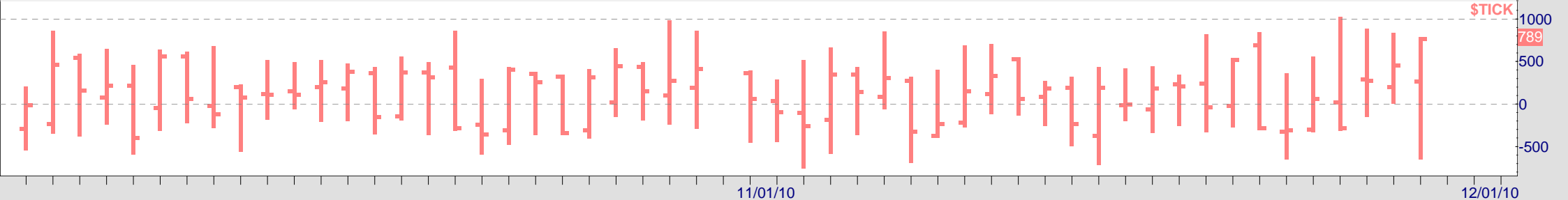


# ES1-067: E-Mini S&P 500 (Day) Cadj Liq (15 minute bars)

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AM mini Alga MovingAvgX (WClose,8,F) = 1142,25 MovingAvg (C,18) = 1141,00 AlgaShort (140,50) = False AlgaLong (12) = False 11/1/10 22.14 = 1142,50 (+1,00)



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\$VIX

\$TICK

11/01/10

12/01/10