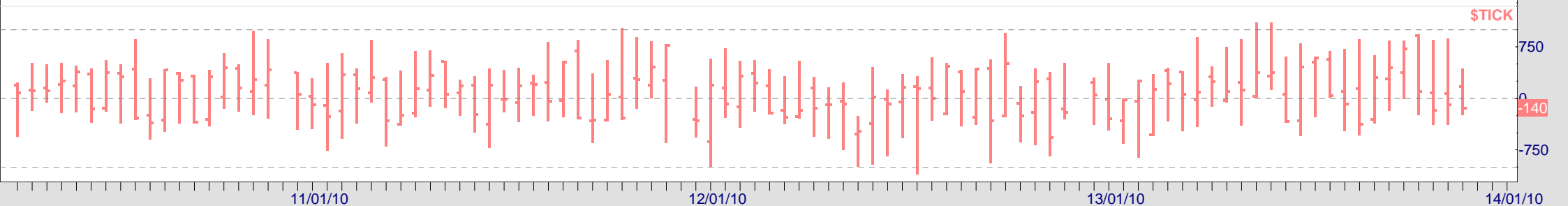
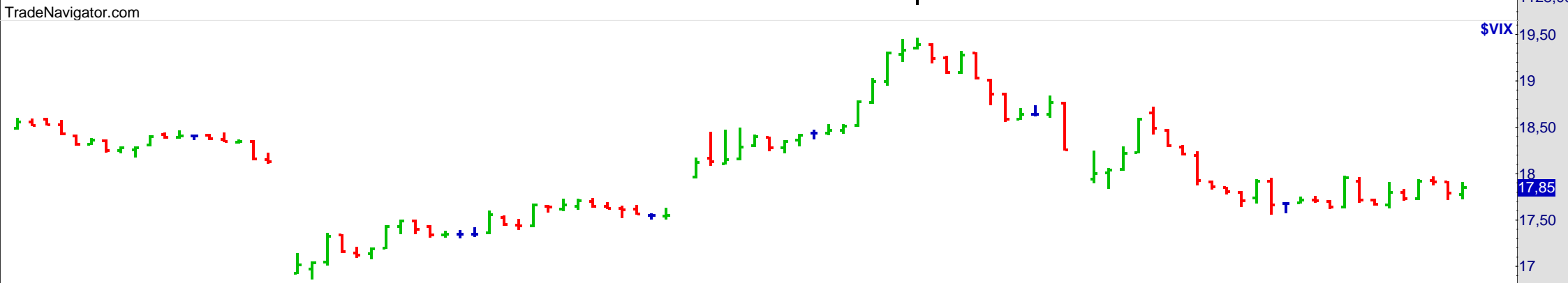
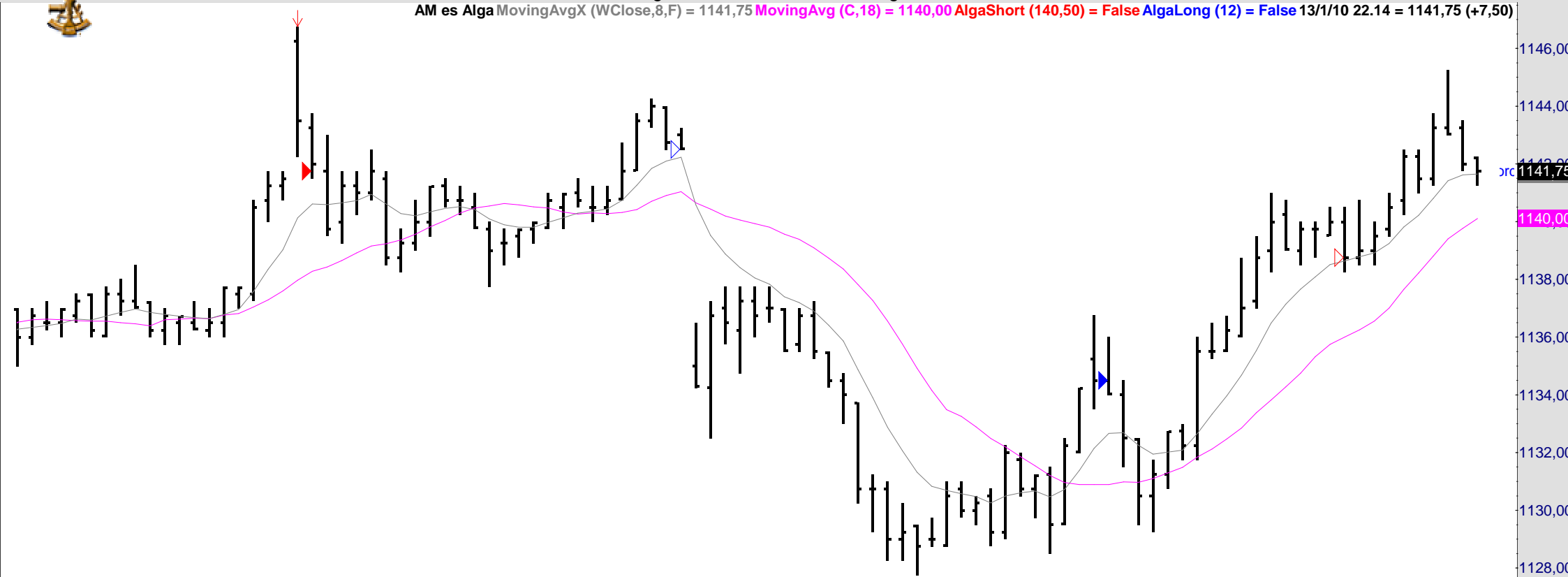


ES1-067: E-Mini S&P 500 (Day) Cadj Liq (15 minute bars)

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AM es Alga MovingAvgX (WClose,8,F) = 1141,75 MovingAvg (C,18) = 1140,00 AlgaShort (140,50) = False AlgaLong (12) = False 13/1/10 22.14 = 1141,75 (+7,50)



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\$VIX

\$TICK

11/01/10

12/01/10

13/01/10

14/01/10

1141,75

1140,00

1138,00

1136,00

1134,00

1132,00

1130,00

1128,00

19,50

19

18,50

18

17,85

17

750

0

-140

-750