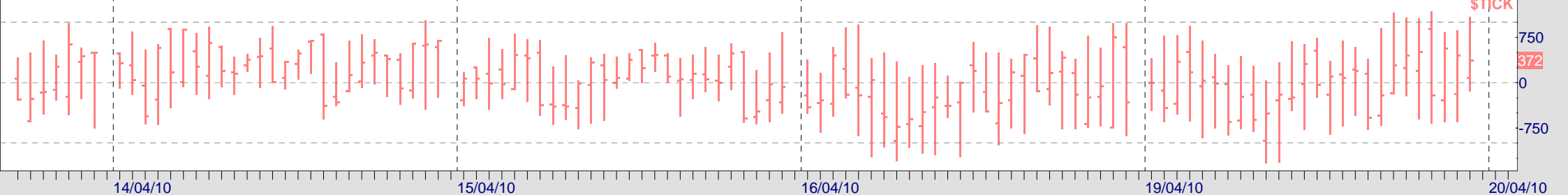


# ES1-067: E-Mini S&P 500 (Day) Cadj Liq (15 minute bars)

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AM mini Alga MovingAvgX (WClose,8,F) = 1191,25 MovingAvg (C,18) = 1187,00 AlgaShort (140,50) = False AlgaLong (12) = False 19/4/10 22.14 = 1196,00 (+6,25)



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\$VIX

\$TICK

14/04/10

15/04/10

16/04/10

19/04/10

20/04/10

1196,00

1194,00

1192,00

1191,25

1190,00

1188,00

1187,00

1186,00

1184,00

1182,00

1180,00

19,50

19

18,50

18

17,50

17

16,50

16

15,50

750

372

0

-750