

• עשינו אופטימיזציה לפרמטרים מ2 עד 10 כלומר 81 טסטים.

○ 30 המובילים לפי NET PROFIT

	LAdaptiveV n_Long_Ho	LAdaptiveV n_Short_Ho	Test	All Net Profit	All: Gross Profit	All: Gross Loss	All: Total Trades	All: % Profitable	All: Winning Trades	All: Losing Trades	All: Max Winning Trade	All: Max Losing Trade	All: Avg Winning Trade	All: Avg Losing Trade	All: Win/Loss Ratio	All: Avg Trade	All: Max Consecutive Winners	All: Max Consecutive Losers	All: Avg Bars in Winner	All: Avg Bars in Loser	All: Max Intraday Drawdown	All: ProfitFactor	All: Max Contracts Held	All: Required Account Size	All: Return on Account	All: TS Index	All: Expectancy Score	All: Pesimistic Return On Capital	All: Perfect Profit Correlation	All: Robustness Index
1	3	4	20	79,220.00	158,470.00	-79,250.00	104	53.85	56	48	16,040.00	-6,180.00	2,829.82	-1,651.04	1.71	761.73	5	7	9	5	-14,615.00	2.00	1,000	14,615.00	542.05	303.55	1.10	0.69	72,279.14	0.00
2	3	5	29	79,150.00	158,100.00	-78,950.00	104	53.85	56	47	16,040.00	-6,180.00	2,823.21	-1,679.79	1.68	761.06	7	7	9	5	-15,435.00	2.00	1,000	15,435.00	512.80	287.17	1.08	0.70	71,782.19	0.00
3	3	6	38	74,520.00	158,930.00	-84,410.00	103	54.37	56	46	16,040.00	-6,180.00	2,838.04	-1,835.00	1.55	723.50	6	6	9	6	-17,485.00	1.88	1,000	17,485.00	426.19	238.67	0.92	0.66	65,272.11	0.00
4	3	3	11	72,220.00	154,930.00	-82,710.00	105	52.38	55	50	16,040.00	-6,180.00	2,816.91	-1,654.20	1.70	687.81	4	5	8	5	-17,115.00	1.87	1,000	17,115.00	421.97	232.08	0.98	0.63	64,591.74	0.00
5	5	4	22	69,280.00	155,360.00	-86,080.00	99	57.58	57	42	16,040.00	-8,520.00	2,725.61	-2,049.52	1.33	699.80	5	7	10	7	-16,395.00	1.80	1,000	16,395.00	422.57	240.86	0.75	0.62	61,783.20	0.00
6	5	5	31	69,210.00	154,990.00	-85,780.00	99	57.58	57	41	16,040.00	-8,520.00	2,719.12	-2,092.20	1.30	699.09	7	7	10	7	-16,575.00	1.81	1,000	16,575.00	417.56	238.01	0.73	0.62	61,917.01	0.00
7	10	4	27	68,890.00	177,320.00	-108,430.00	91	52.75	48	43	16,040.00	-15,000.00	3,694.17	-2,521.63	1.46	757.03	5	6	13	9	-20,415.00	1.64	1,000	20,415.00	337.45	161.98	0.60	0.60	61,759.57	0.00
8	10	5	36	68,820.00	176,950.00	-108,130.00	91	52.75	48	42	16,040.00	-15,000.00	3,686.46	-2,574.52	1.43	756.26	7	6	13	10	-20,415.00	1.64	1,000	20,415.00	337.11	161.81	0.59	0.60	62,398.22	0.00
9	10	6	45	66,220.00	177,780.00	-111,560.00	90	53.33	48	41	16,040.00	-15,000.00	3,703.75	-2,720.98	1.36	735.78	6	6	13	10	-20,595.00	1.59	1,000	20,595.00	321.53	154.34	0.53	0.58	59,311.89	0.00
10	9	4	26	66,160.00	170,270.00	-104,110.00	91	53.85	49	42	16,040.00	-12,620.00	3,474.90	-2,478.81	1.40	727.03	5	6	12	9	-21,645.00	1.64	1,000	21,645.00	305.66	149.77	0.58	0.58	59,126.36	0.00
11	9	5	35	66,090.00	169,900.00	-103,810.00	91	53.85	49	41	16,040.00	-12,620.00	3,467.35	-2,531.95	1.37	726.26	7	6	12	9	-21,645.00	1.64	1,000	21,645.00	305.34	149.61	0.57	0.58	59,926.84	0.00
12	3	7	47	65,430.00	157,560.00	-92,130.00	103	53.40	55	47	16,040.00	-6,180.00	2,864.73	-1,960.21	1.46	635.24	6	6	9	6	-22,855.00	1.71	1,000	22,855.00	286.28	157.46	0.73	0.58	51,248.67	0.00
13	5	6	40	64,470.00	155,820.00	-91,350.00	98	58.16	57	40	16,040.00	-8,520.00	2,733.68	-2,283.75	1.20	657.86	6	6	10	7	-19,315.00	1.71	1,000	19,315.00	333.78	190.26	0.61	0.58	55,405.09	0.00
14	3	2	2	64,150.00	141,390.00	-77,240.00	104	50.00	52	52	16,040.00	-6,180.00	2,719.04	-1,485.38	1.83	616.83	4	5	8	4	-15,385.00	1.83	1,000	15,385.00	416.96	216.82	0.93	0.55	58,666.75	0.00
15	9	6	44	63,490.00	170,730.00	-107,240.00	90	54.44	49	40	16,040.00	-12,620.00	3,484.29	-2,681.00	1.30	705.44	6	5	12	9	-21,645.00	1.59	1,000	21,645.00	293.32	143.73	0.51	0.56	57,139.45	0.00
16	10	3	18	63,160.00	174,350.00	-111,190.00	92	52.17	48	44	16,040.00	-15,000.00	3,632.29	-2,527.05	1.44	686.52	5	6	12	9	-20,415.00	1.57	1,000	20,415.00	309.38	148.50	0.54	0.55	55,289.80	0.00
17	5	3	13	62,280.00	151,820.00	-89,540.00	100	56.00	56	44	16,040.00	-8,520.00	2,711.07	-2,035.00	1.33	622.80	5	5	9	6	-18,255.00	1.70	1,000	18,255.00	341.17	191.05	0.66	0.55	53,804.83	0.00
18	4	4	21	61,050.00	150,600.00	-89,550.00	102	54.90	56	46	16,040.00	-8,520.00	2,689.29	-1,946.74	1.38	598.53	5	7	9	6	-16,525.00	1.68	1,000	16,525.00	369.44	206.89	0.67	0.54	52,968.33	0.00
19	4	5	30	60,980.00	150,230.00	-89,250.00	102	54.90	56	45	16,040.00	-8,520.00	2,682.68	-1,983.33	1.35	597.84	7	7	9	6	-17,715.00	1.68	1,000	17,715.00	344.23	192.77	0.85	0.54	52,643.03	0.00
20	10	7	54	60,540.00	176,410.00	-115,870.00	90	52.22	47	42	16,040.00	-15,000.00	3,753.40	-2,758.81	1.36	672.67	6	6	13	10	-22,115.00	1.52	1,000	22,115.00	273.75	128.66	0.47	0.53	51,764.43	0.00
21	9	3	17	60,430.00	167,300.00	-106,870.00	92	53.26	49	43	16,040.00	-12,620.00	3,414.29	-2,485.35	1.37	656.85	5	4	12	8	-21,645.00	1.57	1,000	21,645.00	279.19	136.80	0.52	0.53	52,748.96	0.00
22	6	4	23	58,380.00	158,070.00	-99,690.00	96	58.33	56	40	16,040.00	-12,210.00	2,822.68	-2,492.25	1.13	608.13	5	6	10	7	-19,605.00	1.59	1,000	19,605.00	297.78	166.76	0.49	0.53	48,361.71	0.00
23	6	5	32	58,310.00	157,700.00	-99,390.00	96	58.33	56	39	16,040.00	-12,210.00	2,816.07	-2,548.46	1.11	607.40	7	6	10	7	-20,795.00	1.59	1,000	20,795.00	280.40	157.03	0.48	0.53	48,833.66	0.00
24	9	7	53	57,810.00	169,360.00	-111,550.00	90	53.33	48	41	16,040.00	-12,620.00	3,528.33	-2,720.73	1.30	642.33	6	5	13	9	-21,645.00	1.52	1,000	21,645.00	267.08	128.20	0.44	0.51	49,964.88	0.00
25	3	8	56	56,310.00	157,220.00	-100,910.00	103	51.46	53	50	16,040.00	-6,180.00	2,966.42	-2,018.20	1.47	546.70	6	6	9	6	-26,795.00	1.56	1,000	26,795.00	210.15	111.38	0.58	0.49	34,420.25	0.00
26	10	2	9	55,690.00	160,810.00	-105,120.00	91	49.45	45	46	16,040.00	-15,000.00	3,573.56	-2,285.22	1.56	611.98	5	6	12	8	-20,415.00	1.53	1,000	20,415.00	272.79	122.76	0.50	0.47	47,721.87	0.00
27	5	7	49	55,380.00	154,450.00	-99,070.00	98	57.14	56	41	16,040.00	-8,520.00	2,758.04	-2,416.34	1.14	565.10	6	6	9	8	-24,105.00	1.56	1,000	24,105.00	229.74	128.66	0.47	0.50	40,912.68	0.00
28	3	10	74	55,320.00	154,920.00	-99,600.00	102	52.94	54	48	16,040.00	-6,180.00	2,868.89	-2,075.00	1.38	542.35	5	6	10	7	-27,465.00	1.56	1,000	27,465.00	201.42	108.77	0.55	0.49	35,630.52	0.00
29	4	6	39	55,310.00	151,060.00	-95,750.00	101	55.45	56	44	16,040.00	-8,520.00	2,697.50	-2,176.14	1.24	547.62	6	6	9	7	-20,455.00	1.58	1,000	20,455.00	270.40	151.42	0.52	0.50	43,956.86	0.00
30	8	4	25	54,560.00	165,500.00	-110,940.00	93	54.84	51	42	16,040.00	-18,360.00	3,245.10	-2,641.43	1.23	586.67	5	6	11	8	-23,835.00	1.49	1,000	23,835.00	228.91	116.74	0.42	0.49	42,884.77	0.00

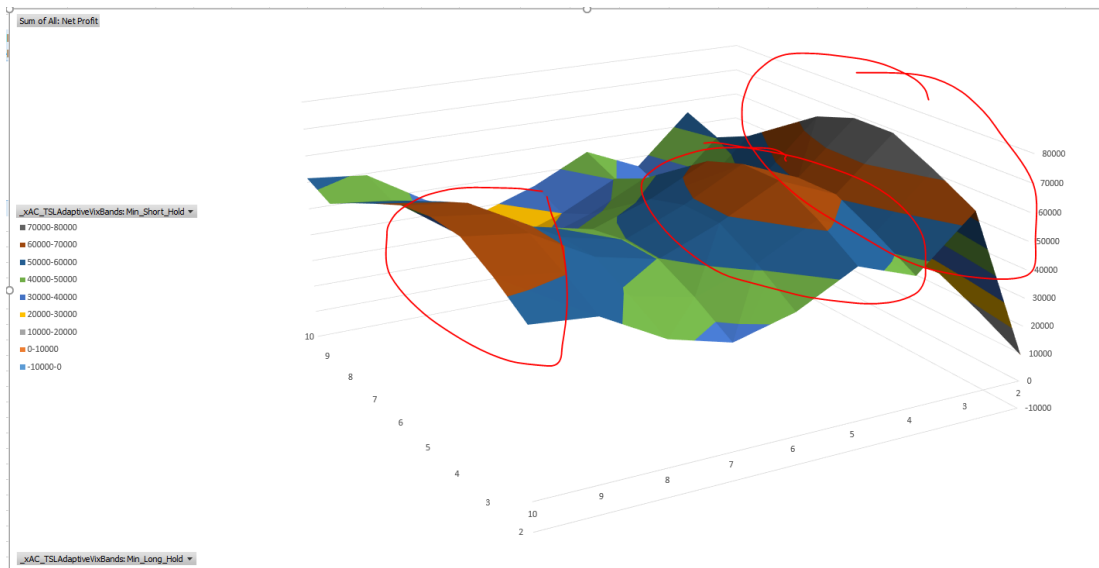
○ 30 המובילים לפי AVERAGE TRADE

	LAdaptiveV n_Long_Ho	n_Short_Ho	Test	All Net Profit	All: Gross Profit	All: Gross Loss	All: Total Trades	All: % Profitable	All: Winning Trades	All: Losing Trades	All: Max Winning Trade	All: Max Losing Trade	All: Avg Winning Trade	All: Avg Losing Trade	All: Win/Loss Ratio	All: Avg Trade	All: Max Consecutive Winners	All: Max Consecutive Losers	All: Avg Bars in Winner	All: Avg Bars in Loser	All: Max Intraday Drawdown	All: ProfitFactor	All: Max Contracts Held	All: Required Account Size	All: Return on Account	All: TS Index	All: Expectancy Score	All: Pesimistic Return On Capital	All: Perfect Profit Correlation	All: Robustness Index
1	3	4	20	79,220.00	158,470.00	-79,250.00	104	53.85	56	48	16,040.00	-6,180.00	2,829.82	-1,651.04	1.71	761.73	5	7	9	5	-14,615.00	2.00	1,000	14,615.00	542.05	303.55	1.10	0.69	72,279.14	0.00
2	3	5	29	79,150.00	158,100.00	-78,950.00	104	53.85	56	47	16,040.00	-6,180.00	2,823.21	-1,679.79	1.68	761.06	7	7	9	5	-15,435.00	2.00	1,000	15,435.00	512.80	287.17	1.08	0.70	71,782.19	0.00
3	10	4	27	68,890.00	177,320.00	-108,430.00	91	52.75	48	43	16,040.00	-15,000.00	3,694.17	-2,521.63	1.46	757.03	5	6	13	9	-20,415.00	1.64	1,000	20,415.00	337.45	161.98	0.60	0.60	61,759.57	0.00
4	10	5	36	68,820.00	176,950.00	-108,130.00	91	52.75	48	42	16,040.00	-15,000.00	3,686.46	-2,574.52	1.43	756.26	7	6	13	10	-20,415.00	1.64	1,000	20,415.00	337.11	161.81	0.59	0.60	62,398.22	0.00
5	10	6	45	66,220.00	177,780.00	-111,560.00	90	53.33	48	41	16,040.00	-15,000.00	3,703.75	-2,720.98	1.36	735.78	6	6	13	10	-20,595.00	1.59	1,000	20,595.00	321.53	154.34	0.53	0.58	59,311.89	0.00
6	9	4	26	66,160.00	170,270.00	-104,110.00	91	53.85	49	42	16,040.00	-12,620.00	3,474.90	-2,478.81	1.40	727.03	5	6	12	9	-21,645.00	1.64	1,000	21,645.00	305.66	149.77	0.58	0.58	59,126.36	0.00
7	9	5	35	66,090.00	169,900.00	-103,810.00	91	53.85	49	41	16,040.00	-12,620.00	3,467.35	-2,531.95	1.37	726.26	7	6	12	9	-21,645.00	1.64	1,000	21,645.00	305.34	149.61	0.57	0.58	59,826.84	0.00
8	3	6	38	74,520.00	158,930.00	-84,410.00	103	54.37	56	46	16,040.00	-6,180.00	2,838.04	-1,835.00	1.55	723.50	6	6	9	6	-17,485.00	1.88	1,000	17,485.00	426.19	238.67	0.92	0.66	65,272.11	0.00
9	9	6	44	63,490.00	170,730.00	-107,240.00	90	54.44	49	40	16,040.00	-12,620.00	3,484.29	-2,681.00	1.30	705.44	6	5	12	9	-21,645.00	1.59	1,000	21,645.00	293.32	143.73	0.51	0.56	57,139.45	0.00
10	5	4	22	69,280.00	155,360.00	-86,080.00	99	57.58	57	42	16,040.00	-8,520.00	2,725.61	-2,049.52	1.33	699.60	5	7	10	7	-16,395.00	1.80	1,000	16,395.00	427.57	240.86	0.75	0.62	61,783.20	0.00
11	5	5	31	69,210.00	154,990.00	-85,780.00	99	57.58	57	41	16,040.00	-8,520.00	2,719.12	-2,092.20	1.30	699.09	7	7	10	7	-16,675.00	1.81	1,000	16,675.00	417.58	238.01	0.73	0.62	61,917.01	0.00
12	3	3	11	72,220.00	154,930.00	-82,710.00	105	52.38	55	50	16,040.00	-6,180.00	2,816.91	-1,654.20	1.70	687.81	4	5	8	5	-17,115.00	1.87	1,000	17,115.00	421.97	232.08	0.98	0.63	64,591.74	0.00
13	10	3	62	83,160.00	174,350.00	-111,190.00	92	52.17	48	44	16,040.00	-15,000.00	3,632.29	-2,527.05	1.44	686.52	5	6	12	9	-20,415.00	1.57	1,000	20,415.00	309.38	148.50	0.54	0.55	55,289.80	0.00
14	10	7	54	60,540.00	176,410.00	-115,870.00	90	52.22	47	42	16,040.00	-15,000.00	3,753.40	-2,758.81	1.36	672.67	6	6	13	10	-22,115.00	1.52	1,000	22,115.00	273.75	128.66	0.47	0.53	51,764.43	0.00
15	5	6	40	64,470.00	155,820.00	-91,350.00	98	58.16	57	40	16,040.00	-8,520.00	2,733.68	-2,283.75	1.20	657.86	6	6	10	7	-19,315.00	1.71	1,000	19,315.00	333.78	190.26	0.61	0.58	55,405.09	0.00
16	9	3	17	60,430.00	167,300.00	-106,870.00	92	53.26	49	43	16,040.00	-12,620.00	3,414.29	-2,485.35	1.37	656.85	5	4	12	8	-21,645.00	1.57	1,000	21,645.00	279.19	136.80	0.52	0.53	52,748.96	0.00
17	9	7	53	57,810.00	169,360.00	-111,550.00	90	53.33	48	41	16,040.00	-12,620.00	3,528.33	-2,720.73	1.30	642.33	6	5	13	9	-21,645.00	1.52	1,000	21,645.00	267.08	128.20	0.44	0.51	49,964.88	0.00
18	3	7	47	65,430.00	157,560.00	-92,130.00	103	53.40	55	47	16,040.00	-6,180.00	2,864.73	-1,960.21	1.46	635.24	6	6	9	6	-22,855.00	1.71	1,000	22,855.00	286.28	157.46	0.73	0.58	51,248.67	0.00
19	5	3	13	62,280.00	151,820.00	-89,540.00	100	56.00	56	44	16,040.00	-8,520.00	2,711.07	-2,035.00	1.33	622.80	5	5	9	6	-18,255.00	1.70	1,000	18,255.00	341.17	191.05	0.66	0.55	53,004.83	0.00
20	3	2	2	64,150.00	141,390.00	-77,240.00	104	50.00	52	52	16,040.00	-6,180.00	2,719.04	-1,485.38	1.83	616.83	4	5	8	4	-15,385.00	1.83	1,000	15,385.00	416.96	216.82	0.93	0.55	58,666.75	0.00
21	10	2	9	55,690.00	160,810.00	-105,120.00	91	49.45	45	46	16,040.00	-15,000.00	3,573.56	-2,285.22	1.56	611.98	5	6	12	8	-20,415.00	1.53	1,000	20,415.00	272.79	126.76	0.50	0.47	47,721.87	0.00
22	6	4	23	58,380.00	158,070.00	-99,690.00	96	58.33	56	40	16,040.00	-12,210.00	2,822.68	-2,492.25	1.13	608.13	5	6	10	7	-19,605.00	1.59	1,000	19,605.00	297.78	166.76	0.49	0.53	48,361.71	0.00
23	6	5	32	58,310.00	157,700.00	-99,390.00	96	58.33	56	39	16,040.00	-12,210.00	2,816.07	-2,548.46	1.11	607.40	7	6	10	7	-20,795.00	1.59	1,000	20,795.00	280.40	157.03	0.48	0.53	48,833.66	0.00
24	10	8	63	54,580.00	176,930.00	-122,370.00	90	51.11	46	44	16,040.00	-15,000.00	3,846.30	-2,781.14	1.38	606.22	6	6	13	10	-22,845.00	1.45	1,000	22,845.00	238.83	109.86	0.40	0.47	42,966.90	0.00
25	4	4	21	61,050.00	150,600.00	-89,550.00	102	54.90	56	46	16,040.00	-8,520.00	2,689.29	-1,946.74	1.38	598.53	5	7	9	6	-16,525.00	1.68	1,000	16,525.00	369.44	206.89	0.67	0.54	52,968.33	0.00
26	4	5	30	60,980.00	150,230.00	-89,250.00	102	54.90	56	45	16,040.00	-8,520.00	2,682.68	-1,983.33	1.35	597.84	7	7	9	6	-17,715.00	1.68	1,000	17,715.00	344.23	192.77	0.65	0.54	52,643.03	0.00
27	9	2	8	53,870.00	154,670.00	-100,800.00	91	50.55	46	45	16,040.00	-12,620.00	3,362.39	-2,240.00	1.50	591.96	5	4	12	8	-21,645.00	1.53	1,000	21,645.00	248.88	114.48	0.49	0.46	45,836.39	0.00
28	8	4	25	54,560.00	165,500.00	-110,940.00	93	54.84	51	42	16,040.00	-18,360.00	3,245.10	-2,641.43	1.23	586.67	5	6	11	8	-23,835.00	1.49	1,000	23,835.00	226.91	116.74	0.42	0.49	42,884.77	0.00
29	8	5	34	54,490.00	165,130.00	-110,640.00	93	54.84	51	41	16,040.00	-18,360.00	3,237.64	-2,698.54	1.20	585.91	7	6	12	9	-23,175.00	1.49	1,000	23,175.00	235.12	119.91	0.41	0.49	43,688.15	0.00
30	10	10	81	51,600.00	174,150.00	-122,550.00	89	52.81	47	42	16,040.00	-15,000.00	3,705.32	-2,917.86	1.27	579.78	6	6	13	13	-25,935.00	1.42	1,000	25,935.00	196.96	93.51	0.35	0.45	37,239.87	0.00

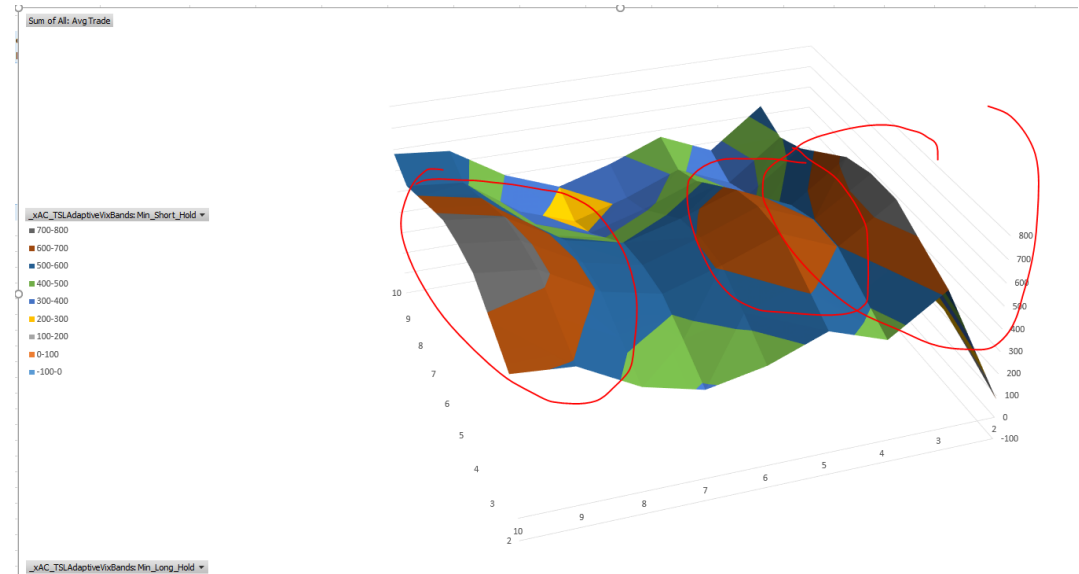
שלושים המובילים לפי MAX DRAW DOWN

	LAdaptivev in_Long_Ho	LAdaptivev n_Short_Ho	Test	All: Net Profit	All: Gross Profit	All: Gross Loss	All: Total Trades	All: % Profitable	All: Winning Trades	All: Losing Trades	All: Max Winning Trade	All: Max Losing Trade	All: Avg Winning Trade	All: Avg Losing Trade	All: Win/Loss Ratio	All: Avg Trade	All: Max Consecutive Winners	All: Max Consecutive Losers	All: Avg Bars in Winner	All: Avg Bars in Loser	All: Max Intraday % Drawdown	All: ProfitFactor	All: Max Contracts Held	All: Required Account Size	All: Return on Account	All: TS Index	All: Expectancy Score	All: Pessimistic Return On Capital	All: Perfect Forecast Correlation	All: Robustness Index
1	3	4	20	79,220.00	158,470.00	-79,250.00	104	53.85	56	48	16,040.00	-6,180.00	2,829.82	-1,651.04	1.71	761.73	5	7	9	5	-14,615.00	2.00	1,000	14,615.00	542.05	303.55	1.10	0.69	72,79.14	0.00
2	3	2	2	64,150.00	141,390.00	-77,240.00	104	50.00	52	52	16,040.00	-6,180.00	2,719.04	-1,485.38	1.83	616.83	4	5	8	4	-15,385.00	1.83	1,000	15,385.00	416.96	216.82	0.93	0.55	58,666.75	0.00
3	3	5	29	79,150.00	158,100.00	-78,950.00	104	53.85	56	47	16,040.00	-6,180.00	2,823.21	-1,679.79	1.68	761.06	7	7	9	5	-15,435.00	2.00	1,000	15,435.00	512.80	287.17	1.08	0.70	71,782.19	0.00
4	5	4	22	69,280.00	155,360.00	-86,080.00	99	57.58	57	42	16,040.00	-8,520.00	2,725.61	-2,049.52	1.33	699.80	5	7	10	7	-16,395.00	1.80	1,000	16,395.00	422.57	240.86	0.75	0.62	61,783.20	0.00
5	4	4	21	61,050.00	150,600.00	-89,550.00	102	54.90	56	46	16,040.00	-8,520.00	2,689.29	-1,946.74	1.38	598.53	5	7	9	6	-16,525.00	1.68	1,000	16,525.00	369.44	206.89	0.67	0.54	52,968.33	0.00
6	5	5	31	69,210.00	154,990.00	-85,780.00	99	57.58	57	41	16,040.00	-8,520.00	2,719.12	-2,092.20	1.30	699.09	7	7	10	7	-16,575.00	1.81	1,000	16,575.00	417.56	238.01	0.73	0.62	61,917.01	0.00
7	2	4	19	24,570.00	108,660.00	-84,090.00	111	50.45	56	55	10,550.00	-8,360.00	1,940.36	-1,528.91	1.27	221.35	5	8	7	4	-16,935.00	1.29	1,000	16,935.00	145.08	81.25	0.28	0.21	14,403.62	0.00
8	5	2	4	53,200.00	137,270.00	-84,070.00	99	53.54	53	46	16,040.00	-8,520.00	2,590.00	-1,827.61	1.42	537.37	5	5	9	6	-17,105.00	1.63	1,000	17,105.00	311.02	164.84	0.59	0.47	46,063.36	0.00
9	3	3	11	72,220.00	154,930.00	-82,710.00	105	52.38	55	50	16,040.00	-6,180.00	2,816.91	-1,654.20	1.70	687.81	4	5	8	5	-17,115.00	1.87	1,000	17,115.00	421.97	232.08	0.96	0.63	64,591.74	0.00
10	2	2	1	9,490.00	94,310.00	-84,820.00	112	46.43	52	60	6,420.00	-8,360.00	1,813.65	-1,413.67	1.28	84.73	4	6	6	4	-17,305.00	1.11	1,000	17,305.00	54.84	28.52	0.06	0.07	3,572.38	0.00
11	2	5	28	24,500.00	108,290.00	-83,790.00	111	50.45	56	54	10,550.00	-8,360.00	1,933.75	-1,551.67	1.25	220.72	7	8	7	5	-17,355.00	1.29	1,000	17,355.00	141.17	79.06	0.26	0.21	13,598.17	0.00
12	3	6	38	74,520.00	158,930.00	-84,410.00	103	54.37	56	46	16,040.00	-6,180.00	2,838.04	-1,835.00	1.55	723.50	6	6	9	6	-17,485.00	1.88	1,000	17,485.00	426.19	238.67	0.92	0.66	65,242.11	0.00
13	4	5	30	60,980.00	150,230.00	-89,250.00	102	54.90	56	45	16,040.00	-8,520.00	2,682.68	-1,983.33	1.35	597.84	7	7	9	6	-17,715.00	1.68	1,000	17,715.00	344.23	192.77	0.65	0.54	52,643.03	0.00
14	4	2	3	45,980.00	133,520.00	-87,540.00	102	50.98	52	50	16,040.00	-8,520.00	2,567.69	-1,750.80	1.47	450.78	4	5	8	5	-18,245.00	1.53	1,000	18,245.00	252.01	131.05	0.49	0.40	38,566.05	0.00
15	5	3	13	62,280.00	151,820.00	-89,540.00	100	56.00	56	44	16,040.00	-8,520.00	2,711.07	-2,035.00	1.33	622.80	5	5	9	6	-18,255.00	1.70	1,000	18,255.00	341.17	191.05	0.66	0.55	53,804.83	0.00
16	4	3	12	54,050.00	147,060.00	-93,010.00	103	53.40	55	48	16,040.00	-8,520.00	2,673.82	-1,937.71	1.38	524.76	4	5	9	6	-18,775.00	1.58	1,000	18,775.00	287.88	158.34	0.57	0.48	44,652.81	0.00
17	2	6	37	19,870.00	109,120.00	-89,250.00	110	50.91	56	53	10,550.00	-8,360.00	1,948.57	-1,683.96	1.16	180.64	6	7	7	5	-18,795.00	1.22	1,000	18,795.00	105.72	59.20	0.16	0.18	6,245.40	0.00
18	2	3	10	17,570.00	105,120.00	-87,550.00	112	49.11	55	57	10,550.00	-8,360.00	1,911.27	-1,535.96	1.24	156.88	4	6	7	7	-19,035.00	1.20	1,000	19,035.00	92.30	50.77	0.13	0.15	6,537.84	0.00
19	5	6	40	64,470.00	155,820.00	-91,350.00	98	58.16	57	40	16,040.00	-8,520.00	2,733.68	-2,283.75	1.20	657.86	6	6	10	7	-19,315.00	1.71	1,000	19,315.00	333.78	190.26	0.61	0.58	55,405.09	0.00
20	6	4	23	58,380.00	158,070.00	-99,690.00	96	58.33	56	40	16,040.00	-12,210.00	2,822.68	-2,492.25	1.13	608.13	5	6	10	7	-19,605.00	1.59	1,000	19,605.00	297.78	166.76	0.49	0.53	48,361.71	0.00
21	7	4	24	49,860.00	157,910.00	-108,050.00	94	56.38	53	41	16,040.00	-10,960.00	2,979.43	-2,635.37	1.13	530.43	5	6	11	8	-20,385.00	1.46	1,000	20,385.00	244.59	129.63	0.37	0.45	39,446.05	0.00
22	10	3	18	63,160.00	174,350.00	-111,190.00	92	52.17	48	44	16,040.00	-15,000.00	3,632.29	-2,527.05	1.44	686.52	5	6	12	9	-20,415.00	1.57	1,000	20,415.00	309.38	148.50	0.54	0.55	55,289.80	0.00
23	10	4	27	68,890.00	177,320.00	-108,430.00	91	52.75	48	43	16,040.00	-15,000.00	3,694.17	-2,521.63	1.46	757.03	5	6	13	9	-20,415.00	1.64	1,000	20,415.00	337.45	161.98	0.80	0.60	61,759.57	0.00
24	10	5	36	68,820.00	176,950.00	-108,130.00	91	52.75	48	42	16,040.00	-15,000.00	3,686.46	-2,574.52	1.43	756.26	7	6	13	10	-20,415.00	1.64	1,000	20,415.00	337.11	161.81	0.59	0.60	62,398.22	0.00
25	10	2	9	55,690.00	160,810.00	-105,120.00	91	49.45	45	46	16,040.00	-15,000.00	3,573.56	-2,285.22	1.56	611.98	5	6	12	8	-20,415.00	1.53	1,000	20,415.00	272.79	122.76	0.50	0.47	47,721.87	0.00
26	4	6	39	55,310.00	151,060.00	-95,750.00	101	55.45	56	44	16,040.00	-8,520.00	2,697.50	-2,176.14	1.24	547.62	6	6	9	7	-20,455.00	1.58	1,000	20,455.00	270.40	151.42	0.52	0.50	43,956.86	0.00
27	10	6	45	66,220.00	177,780.00	-111,560.00	90	53.33	48	41	16,040.00	-15,000.00	3,703.75	-2,720.98	1.36	735.78	6	6	13	10	-20,595.00	1.59	1,000	20,595.00	321.53	154.34	0.53	0.58	59,311.89	0.00
28	6	5	32	58,310.00	157,700.00	-99,390.00	96	58.33	56	39	16,040.00	-12,210.00	2,816.07	-2,548.46	1.11	607.40	7	6	10	7	-20,795.00	1.59	1,000	20,795.00	280.40	157.03	0.48	0.53	48,833.66	0.00
29	7	2	6	36,660.00	141,400.00	-104,740.00	94	53.19	50	44	16,040.00	-10,960.00	2,828.00	-2,380.45	1.19	390.00	5	5	10	7	-20,805.00	1.35	1,000	20,805.00	176.21	88.10	0.25	0.32	26,818.63	0.00
30	6	2	5	42,300.00	139,980.00	-97,680.00	96	54.17	52	44	16,040.00	-12,210.00	2,691.92	-2,220.00	1.21	440.63	5	6	10	6	-21,325.00	1.43	1,000	21,325.00	198.36	103.15	0.34	0.38	31,797.59	0.00

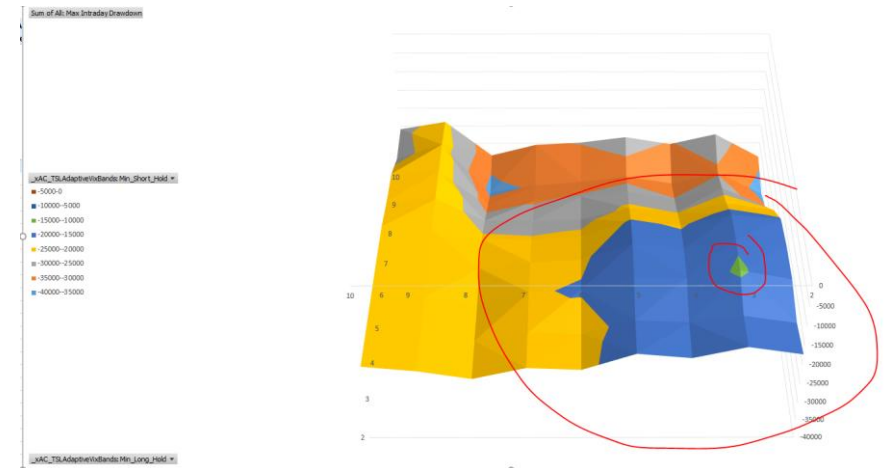
- נסמן פרמטרים כזוג סדור כאשר השמאלי הוא LONG והימני הוא שורט.
- אחרי הסתכלות בגרפים(המצורפים בקובץ אקסל), סימנו שני אזורים טובים בכל הגרפים.
- NET PROFIT: ניתן לראות שלושה אזורים טובים: (4, -6) (3, -6) (4, -6) (9-10, -6)



- AVG TRADE: סימנו 3 אזורים מאוד דומים כשהאזורים הכי טובים נמצאים בלונג 3,10 ושורט 4-6



- MAX DROP DOWN: סימנו את האיזור בו שני הפרמטרים קטנים משש (והכי טוב בצבע ירוק – לונג 3 שורט 4)



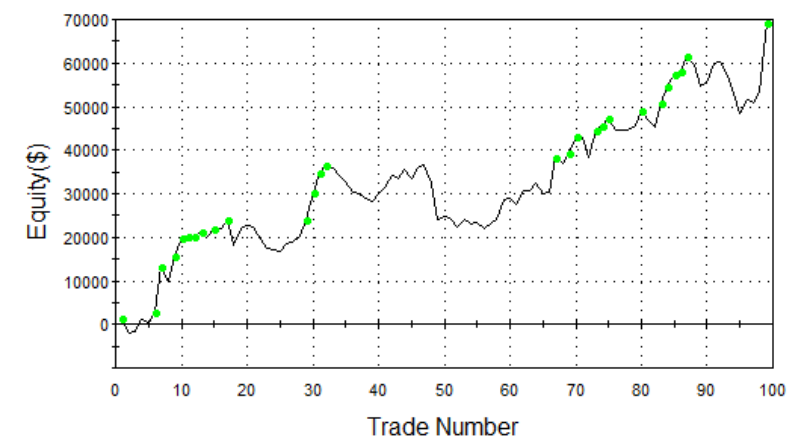
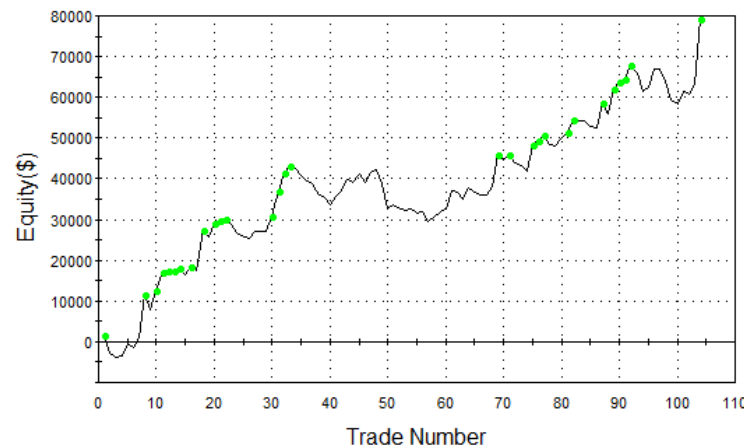
- בחרנו 3,4 מפני שהצמד מככב בכל הגרפים. מקום ראשון בכל שלוש הטבלאות.

עכשיו נשווה בין הדוח עם (5,5) אל מול הדוח עם (לונג 3 , שורט 4). בירוק – הטוב מביניהם (לאו דווקא הגבוה).

	5,5	3,4
Total Net Profit	69210\$	79220\$
Profit Factor	1.81%	2%

Total Number of Trades	99	104
Long Trades	68	73
Short Trades	31	31
Percent Profitable	57.58%	53.85%
Winning Trades	57	56
Return on Initial Capital	69.21%	79.22%
Annual Rate of Return	5.48%	6.08%
RINA Index	89.01	151
Percent of Time in the Market	31.03%	26.12%
Max. Drawdown (Intra-day Peak to Valley)	-18940\$	-16120
as % of Initial Capital	18.94%	16.12%
Net Profit as % of Drawdown	365.42%	491.44%
Account Size Required	14580\$	13640\$

השוואה בין גרפי ה Equity, ישן משמאל (5,5) וחדש מימין (3,4):



- הגרפים מאוד דומים, רק שעם 3,4 מספיק לנו בשורת 4 ברים כדי להתחיל לחפש עלייה של שני ברים ובלונג 3 ברים כדי לחפש ירידה של שני ברים. כלומר זיהינו שינוי מגמה (או התחלה של מגמה) בגרף החדש וברחנו בר אחד או שניים לפני. כתוצאה מכך הdrawdown ירד בכ-3000\$, גודל החשבון ההתחלתי ירד בכ-1000\$, אחוזי הNETPROFIT ביחס לDRAWDOWN גדלו בכ-130%, RINA אינדקס טיפס מ89 ל151. לסיכום, הסיכון שלנו פחת משמעותית והרווחים גדלו משמעותית כ-10000\$. כמו כן, הזמן שלנו בשוק קטן מה שהשאר אותנו פחות חשופים לאירועים חריגים.