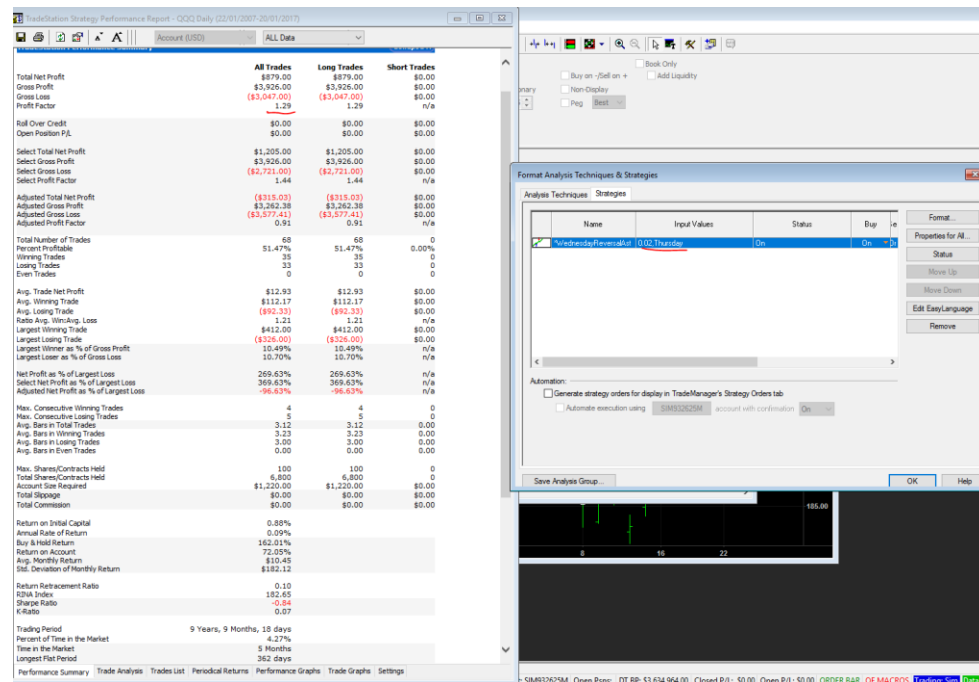


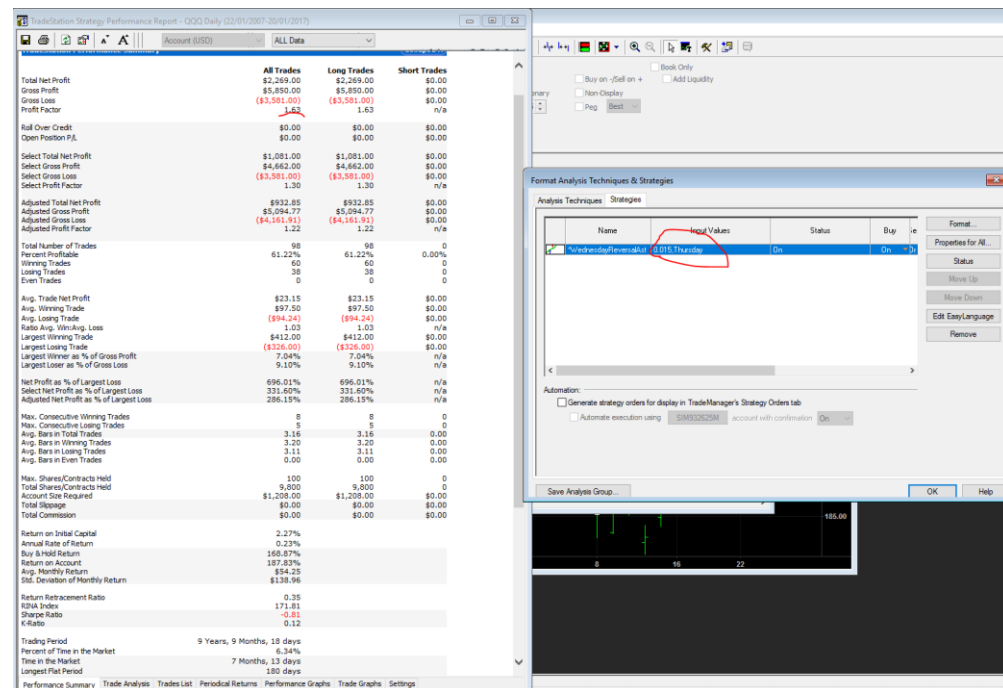
## Question 2 clause c

The event: = 'Tuesday closed X% lower than Monday High last 10 years - strategy analysis'

- Buy on Wednesday and sell at the start of Friday (at Thursday release a sell command that will execute on Friday)
  - QQQ with 2%

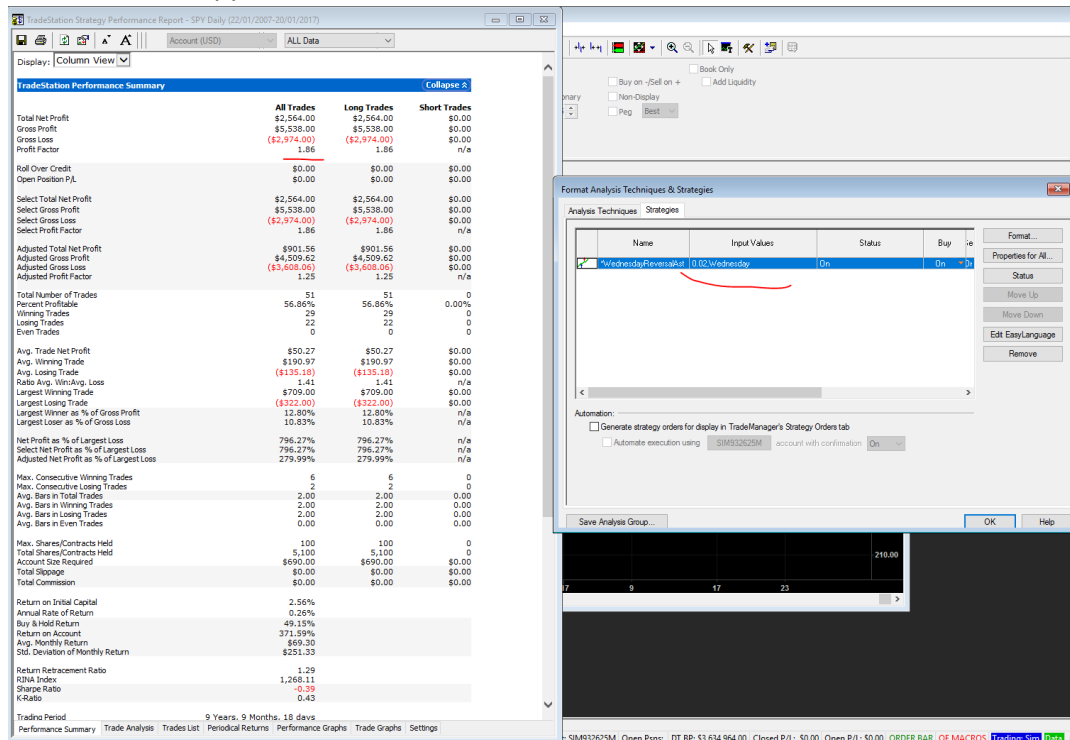


- QQQ with 1.5%

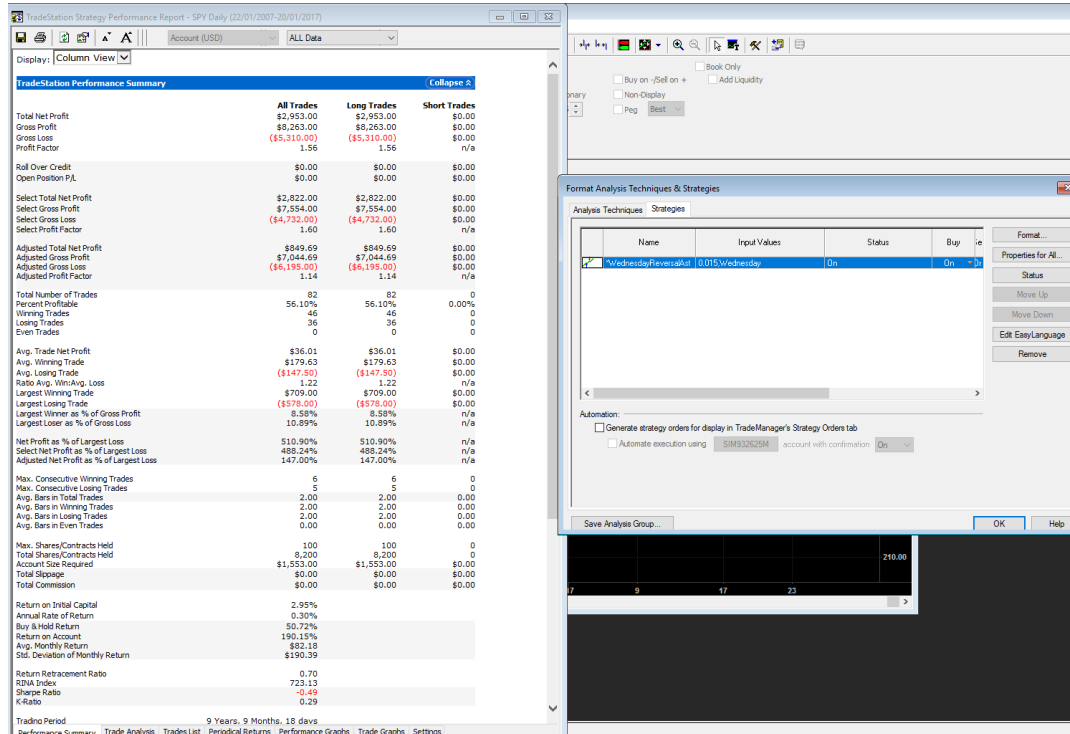


- We tried optimize both, and same result – Sell Friday.

- Buy on Wednesday and sell at the start of Thursday (at Wednesday release a sell command that will execute on Thursday).
  - Spy with 2%



- Spy with 1.5%



- We tried optimize both, and same result – Sell Thursday.

דעתנו על האסטרטגיה: סה"כ טובה, עמדה במבחן התוצאה. הפקטור רווח הכי נמוך הוא 1.29 והגבוה 1.86. כלומר, כאשר האירוע קורה, יהיה תיקון (תחת המניה הספיצפית עם ארגומנטים שונים) ואפשר להרוויח ממנו.

