Classification Report precision recall f1-score support 0.64 0.12 0.74 0.05 0.88 0.03 59 30 0 1 accuracy macro avg weighted avg 0.60 89 0.38 0.46 0.60 0.40 89 0.51 0.47 89 Accuracy Accuracy: 0.5955056179775281

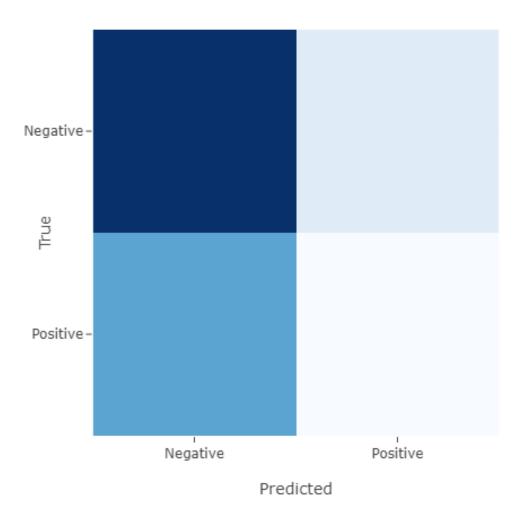
Optimal Win Ranges	Summary for Long Trace	des		_
fe	eature trade_type optim	nal_win_range_start	optimal_win_range_e	nd
0 62_ZLEM	1A_percent_away L	LE 0.3124	99 1.078965	
1 (CHÀIKIN LÉ	-0.504448	2.233416	
2	VROC LE	0.133962	1.032273	
3	VROC LE	1.629096	3.727207	
4	VROC LE	4.422475	5.326939	
5	ADX LE	-1.856146	-0.550502	
6 DM	1_ADX_PLOT LE	-1.856146	-0.550502	
7	AWESOME LE	-1.083034	-0.966055	
8	AWESOME LE	-0.845849	-0.423112	
9	RIND LE	-1.480718	-0.983992	
10	RIND LE	-0.326708	0.307998	
11 C	HOP_INDEX LE	-1.472595	-1.336473	
12 C	HOP_INDEX LE	-0.127389	2.526992	
13 1000_SN	MA_percent_away	LE -1.5332	229 0.221328	
14 14_MA_ENVELC	DPES_UPPER_percent_	_away LE	0.156019	0.332407
	DPES_UPPER_percent_		0.728300	1.030120

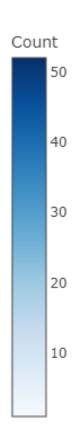
Optimal Win Ranges Summary for Short Trades	
feature trade_type_optimal_win_range_start_optimal_win_range_end	
0 62_ZLEMA_percent_away SE -1.256695 -0.204644 1 CHAIKIN SE -2.835997 -1.273989	
1 CHAIKIN SE -2.835997 -1.273989 2 CHAIKIN SE 0.443402 3.133981	
2 CHAIKIN SE 0.443402 3.133981 3 CHAIKIN SE 3.461103 5.333877	
4 VROC SE -0.069845 2.508939	
5 VROC SE 4.114725 5.495974	
6 ADX SE -1.813218 -1.390044	
4 VROC SE -0.069845 2.508939 5 VROC SE 4.114725 5.495974 6 ADX SE -1.813218 -1.390044 7 ADX SE -0.458162 -0.156538	
8 ADX SE 0.761839 2.031359	
8 ADX SE 0.761839 2.031359 9 ADX SE 2.616599 2.684127	
10 DM_ADX_PLOT SE -1.813218 -1.390044	
11 DM ADX PLOT SE -0.458162 -0.156538	
12 DM_ADX_PLOT SE 0.761839 2.031359	
13 DM_ADX_PLOT SE 2.616599 2.684127	
14 AWESOME SE 0.430561 0.514157	
15 AWESOME SE 0.777807 1.155063	
16 RIND SE 0.563846 2.777942	
17 CHOP_INDEX SE -1.059471 0.968716	
18 CHOP_INDEX SE 1.972354 2.962053	
19	
20 1000_SMA_percent_away SE -0.949492 0.250013	
21 1000_SMA_percent_away SE 1.529486 3.608630	
	393736
23 14_MA_ENVELOPES_UPPER_percent_away SE -1.053758 -0.6	675453

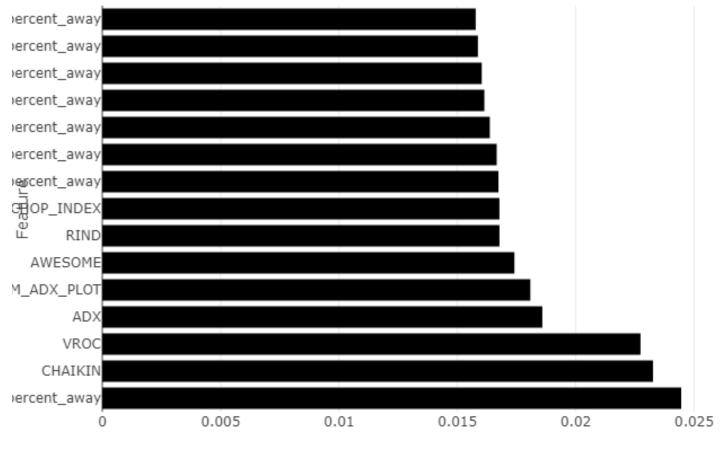
Optimal Win Ranges Summary for Both feature trade_type of	Long and Short Trades	S _.	
feature trade_type of	optimal_win_range_sta	rt_optimal_win_range_	end
0 62_ZLEMA_percent_away	-0.9537		
1 62_ZLEMA_percent_away	0.1328	20 1.159694	
2 CHAIKIN	0.247128	2.986776	
3 CHAIKIN	3.567418	5.276630	
4 VROC	-0.042629	3.488741	
5 VROC	4.332459	5.679687	
6 ADX	-1.856146	-0.481542	
7 ADX	1.651623	1.978034	
8 DM_ADX_PLOT	-1.856146	-0.481542	
9 DM ADX PLOT	1.651623	1.978034	
10 ĀWESŌME	-1.017931	0.193253	
11 AWESOME	1.560003	2.111888	
12 RIND	-1.480718	-0.709129	
13 RIND	0.697636	2.777942	
14 CHOP INDEX	-0.146438	0.982655	
15 CHOP INDEX	1.589020	2.996902	
16 1000_SMA_percent_away			
17 1000_SMA_percent_away	1.9611		
18 14_MA_ENVELOPES_UPPER_per			-0.491512
19 14_MA_ENVELOPES_UPPER_per		0.073708	1.505188
	oon_ana,	0.0.0.00	

ADX ADX ADX ARON UP AR	Loss Mitigation Analysis	
AROON DOWN AROON UP ATR AROON UP ATR AROON UP ATR 282.0 0.000000 0.0000000 0.0000000 0.000000		
ARCON UP ATR		
ATR 282.0 0.051244 1.005115e+00 -1.628203 -0.743487 -0.271639 0.583586 6.06826 CCI CAHAIKIN 282.0 0.022461 1.012966e+00 -1.2262571 -1.074040 .059661 1.0590535 2.47 282.0 0.022461 9.926805e+01 -1.531008 -1.000022 0.397235 0.924369 2.02961 282.0 0.024248 9.926805e+01 -1.531008 -1.000022 0.397235 0.924369 2.02961 282.0 0.0038809 0.356634-601 -1.565150 -5.056546 -0.141128 0.193678 5.3338 282.0 0.018931 1.016797e+00 -2.904335 -0.717361 0.327454 0.634085 2.82105 DM DL_MINUS 282.0 0.003807 1.105837e+00 -2.1739717 -0.419287 -0.022880 1 282.0 0.049513 9.803708e-01 -1.813218 -0.688881 -0.058818 0.623565 2.87 282.0 0.049513 9.803708e-01 -1.815218 -0.688881 0.623565 2.87 282.0 0.049513 9.803708e-01 -1.815211 -0.888881 0.623565 2.87 282.0 0.04149 1.049408e-00 -2.815010 -0.888513 0.623565 2.87 282.0 0.04149 1.049408e-00 -1.250418 -0.01128 -0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.04148 0.		
AWESOME CCI CCI 282.0 .0.02461 1.012966+00 -1.2607515 -0.596654 0.0141128 0.193678 5.3338 CMO DISPARITY_INDEX DISPARITY_INDEX DM_ADX_PLOT DM_DI_PLUS DM_DI_PLUS DYNAMIC_MOMENTUM FISHER_TRANSFORM LIN_REG_SLOPE MACD_AVIG MACD_DEFAULT MRED_LOT MACD_DIFF MFIBLER_TRANSFORM LIN_REG_SLOPE MACD_LOT MACD_DIFF MFIBLER_TRANSFORM MCD_LOT MACD_DIFF MFIBLER_TRANSFORM LIN_REG_SLOPE MACD_LOT MACD_DIFF MFIBLER_TRANSFORM LIN_REG_SLOPE MACD_LOT MACD_DIFF MFIBLER_TRANSFORM LIN_REG_SLOPE MACD_LOT MACD_DIFF MFIBLER_TRANSFORM MCD_LOT MACD_DIFF MFIBLER_TRANSFORM LIN_REG_SLOPE MFIBLER_TRANSFORM MCD_LOT MACD_DIFF MFIBLER_TRANSFORM LIN_REG_SLOPE MFIBLER_TRANSFORM LIN_REG_SLOPE MFIBLER_TRANSFORM LIN_REG_SLOPE MFIBLER_TRANSFORM LIN_REG_SLOPE MFIBLER_TRANSFORM LIN_REG_SLOPE MFIBLER_TRANSFORM LIN_REG_SLOPE MACD_LOTER_TRANSFORM LIN_REG_SLOPE MFIBLER_TRANSFORM LIN_REG_SLOPE MFIBLER_TRANSFORM LIN_REG_SLOPE MACD_LOTER_TRANSFORM LIN_REG_SLOPE MFIBLER_TRANSFORM LIN_REG_SLOPE MFIBLER_TRANSFORM LIN_REG_SLOPE MACD_LOT MACD_LOT MFIBLER_TRANSFORM LIN_REG_SLOPE MFIBLER_TRANSFORM LIN		
CCI CHAIKIN 282.0 0.024248 9.926805e-01 -1.531008 1.000022 0.937235 0.924369 2.029616 CMAIKIN 282.0 0.018831 1.016797e-00 -2.904335 -0.717361 0.327454 0.634085 2.82105 DISPARITY INDEX DM ADX PLOT DM DI MINUS DM DI PLUS 282.0 -0.035807 1.105837e-00 -2.137917 -0.419287 -0.022580 -0.022580 1 282.0 0.024913 9.803708e-01 -1.813218 -0.688881 -0.058818 0.623565 2.320 DYNAMIC MOMENTUM FISHER TRANSFORM LIN REG SLOPE MACD DEFAULT MACD DIFF MACD MACD MACD MACD MACD MACD MACD MACD		
CMO		
CMO DISPARITY INDEX DM ADX PLOT DM 290-0035807 1.105837e+00 -2.137917 -0.419287 -0.022860 -0.022861 282.0 0.041913 9.803708e-01 -1.813218 -0.688881 -0.058818 0.623265 2.3280 DM DI MINUS DM DI PLUS 282.0 -0.04981 9.803708e-01 -1.813218 -0.688881 -0.058818 0.6232565 2.3280 DYNAMIC MOMENTUM FISHER TRANSFORM LIN REG SLOPE MACD_DEFAULT MACD_DIFF MACD_MACD_DEFAULT MACD_DIFF MACD_MACD_DEFAULT MACD_DIFF MACD_MACD_MACD_MACD_MACD_MACD_MACD_MACD_		
DISPARITY INDEX DM ADX PIOT DM ADX PIOT DM ADX PIOT DM ADX PIOT 282.0 0.049513 9,0930708e-01 -1.813218 0.068881 -0.05868 20.2565 1.2574		
DM DI MINUS DM DI PLUS B20.0.009301 1.010059e+00 -2.561811-0.959825 0.1266020 0.819352 6.27 DNYNAMIC MOMENTUM FISHER TRANSFORM LIN REĞ SLOPE MACD DEFAULT MACD DIFF MACD DIFF B10		
DM_DI_PILUS DM_DI_PILUS DN_DI_PILUS DN_DI_PILUS DN_DI_PILUS B28.0 0.020964 1.049450e+00 - 2.615010 - 0.881587 0.26200 .0.813952 6.22 DYNAMIC_MOMENTUM EISHER_TRANSFORM LIN REG_SLOPE B22.0 0.021875 1.0073718+00 - 1.176504 1.137390 -0.099371 1.112134 LIN REG_SLOPE B22.0 0.036533 9.943955e-01 - 1.830464 - 1.00033 0.473789 0.88855 1.282 0.03467 1.00745e 1.00745e 1.326140 - 0.988827 0.48595 0.904673 5.61 MACD_DIFF BYTE BYTE BYTE BYTE BYTE BYTE BYTE BYTE	_	
DMTD FILUS		
DYNAMIC MOMENTUM EISHER_TRANSFORM LIN REG_SLOPE ### 282.0 0.018957 1.0103718-00 -1.1746504 -1.133799 -0.09931 1.112134 ### 282.0 0.018955 1.0073719-100 -1.1769661 -1.176966 0.390931 1.112134 ### 282.0 0.018955 1.0073719-10 -1.326140 -0.988827 0.48797 0.652578 1.88 ### 282.0 0.01897 1.012326e+00 -1.280418 -1.011281 0.573910 0.936483 4 ### 282.0 0.01897 1.012326e+00 -2.461947 -0.779009 -0.078979 0.710738 2.200899 ### 282.0 0.01897 1.012326e+00 -2.461947 -0.779009 -0.078979 0.710738 2.200899 ### 282.0 0.01897 1.012326e+00 -2.461947 -0.779009 -0.078979 0.710738 2.200899 ### 282.0 0.01897 1.012326e+00 -2.461947 -0.779009 -0.078979 0.710738 2.200899 ### 282.0 0.01897 1.012326e+00 -2.461947 -0.779009 -0.078979 0.710738 2.200899 ### 282.0 0.01897 1.012326e+00 -2.461947 -0.779009 -0.078979 0.710738 2.200899 ### 282.0 0.01897 1.012326e+00 -1.0123247 0.501479 0.001597 2.670266 ### 282.0 0.011113 1.023039e+00 -1.267529 -0.931207 0.051468 0.394002 2.670266 ### 282.0 0.02995 1.010308e+00 -1.376529 -1.083029 0.234439 1.050316 1.244377 ### 282.0 0.02995 1.010308e+00 -1.376529 -1.083029 0.234593 1.050316 1.244377 ### 282.0 0.02995 1.010308e+00 -1.376529 -1.083029 0.234593 1.050316 1.244377 ### 282.0 0.02995 1.010308e+00 -1.376529 -1.083029 0.234593 1.050316 1.244377 ### 282.0 0.02995 1.010308e+00 -1.376529 -1.083029 0.234593 1.050316 1.244377 ### 282.0 0.02995 1.010308e+00 -1.376529 -1.083029 0.234593 1.050316 1.244377 ### 282.0 0.02995 1.010308e+00 -1.376529 -1.083029 0.234593 1.050316 1.244377 ### 282.0 0.02995 1.010308e+00 -1.376529 -1.083029 0.235038 -0		
FISHER_TRANSFORM		
LIN REĞ SLOPE MACD DEFAULT MACD DEFAULT MACD DEFAULT MACD DIFF MIND MOMENTUM M		
MACD_DIFF MACD_DIFF MSI MACD_DIFF MSI MSI MACD_DIFF MSI		
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MOMENTUM		
PFE (RIND (RIND (RIND) 282.0 0.021011 1.014940e+00 -1.279243 -1.153357 0.343290 1.112595 1.2105062 (RSI_AVERAGE RSI_DEFAULT RSS (RSI_DEFAULT RINK_RSIGNAL VOLLUME (RSSI_DEFAULT RINK_RSI_DEFAULT RINK_RSI_DEFAULT RINK_RSIGNAL VOLLUME (RSSI_DEFAULT RINK_RSI_DEFAULT RINK_R		
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RSI_DEFAULT RSS O.029850 1.004144e+00 - 1.776259 - 1.083029 - 0.234439 1.050316 1.244371 RVI RS_GUARED STOCH_FAST_B STOCH_FAST_B STOCH_FAST_K SE2.0 - 0.045264 8.472418e-01 - 0.235038 - 0.		
RSS	RSI_AVERAGE	282.0 0.011113 1.023039e+00 -1.626752 -0.971277 0.350446 0.936402 2.0
RVI		
R. SQUARED STOCH_FAST_D STOCH_FAST_D STOCH_FAST_K STOCH_		
\$\frac{\text{STOCH_FAST_K}}{\text{TRIX_DEFAULT}}\$ \$282.0 \cdot 0.027380 \cdot 9.390103e-01 \cdot 2.502313 \cdot 0.996574 \cdot 0.15166 \cdot 0.974909 \cdot 2.82.0 \cdot 0.002579 \cdot 1.026418e+00 \cdot -1.377299 \cdot -1.377299 \cdot -0.37796 \cdot 1.301707 \cdot 3.82.0 \cdot 0.002579 \cdot 1.026418e+00 \cdot -1.377299 \cdot -1.377299 \cdot -0.37796 \cdot 1.301707 \cdot 3.82.0 \cdot 0.002579 \cdot 1.026418e+00 \cdot -1.377299 \cdot -1.377299 \cdot -0.37796 \cdot 1.301707 \cdot 3.82.0 \cdot 0.004965 \cdot 9.43378e-01 \cdot -1.293255 \cdot 0.860353 \cdot 0.27930 \cdot 0.318899 \cdot 4.9774 \cdot 0.004577 \cdot 0.0655680 \cdot 0.655680 \cdot -0.555363 \cdot 0.417817 \cdot 5.62 \cdot 0.004100 \cdot 1.007830e+00 \cdot -0.694961 \cdot -0.694961 \cdot -0.555363 \cdot 0.477817 \cdot 5.62 \cdot 0.0055687 \cdot 8.940046e-01 \cdot -1.655680 \cdot -0.655680 \cdot -0.555680 \cdot 0.555680 \cdot 0.55680 \cdot 0.55680 \cdot 0.555680 \cdot 0.55680 \cdot		
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VROC 282.0 -0.026964 1.011454e+00 -1.515470 -1.061055 0.393074 1.029256 1.3 VROC 282.0 -0.063545 9.372147e-01 -0.838718 -0.650722 -0.347281 0.187118 5.95855 0.347281 0.187118 5.95855 0.347281 0.187118 5.95855 0.347281 0.187118 5.95855 0.347281 0.187118 5.95855 0.347281 0.187118 5.95856 0.347281 0.187118 5.95856 0.347281 0.187118 5.95856 0.347281 0.187118 5.95856 0.347281 0.187118 5.95856 0.347281 0.187118 5.95856 0.347281 0.187118 5.95856 0.347281 0.187118 5.95856 0.345281 0.1000000 0.000000 0.000000 0.000000 0.000000		
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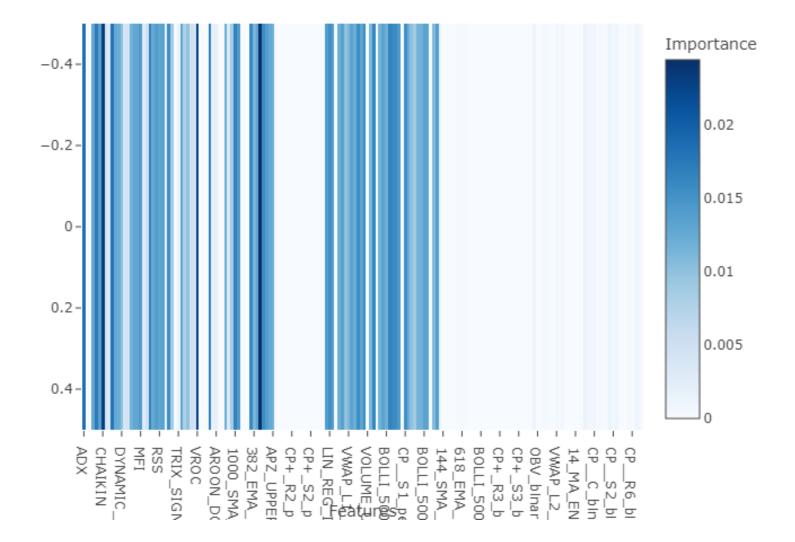
Loss Mitigation Analysis	
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LIN_REG_percent_away 282.0 -0.029587 1.021581e+00 -1.886747 -0.939655 -0.672693 0.98093	
LIN_REG_INTERCEPT_percent_away 282.0 0.016940 1.094825e+00 -4.108710 -0.444161 -0.024974	
OBV_percent_away 282.0 -0.012842 1.010093e+00 -1.365017 -0.719717 -0.291883 0.320587	
VROC_percent_away 282.0 -0.058659 8.099502e-01 -12.820067 0.003057 0.003057 0.003057	
VWAP_percent_away 282.0 0.002809 1.004723e+00 -3.266018 -0.384211 0.124443 0.563737	
VWAP_CLOUD_HIGH_percent_away 282.0 -0.002645 1.006844e+00 -4.131399 -0.149329 0.503452	0.
VWAP_CLOUD_LOW_percent_away 282.0 0.010580 9.917385e-01 -0.824993 -0.570834 -0.502365	0.2
VWAP_L1_percent_away 282.0 -0.019182 9.989105e-01 -2.417469 -0.598964 -0.082446 0.45630	
VWAP_L2_percent_away 282.0 -0.038908 9.871425e-01 -1.854221 -0.791780 -0.260237 0.3933	
VWAP_U1_percent_away 282.0 0.019269 1.003441e+00 -3.815452 -0.417688 0.264211 0.6513	
VWAP_U2_percent_away 282.0 0.029582 9.999634e-01 -4.005351 -0.417683 0.368282 0.7483	
ZIGZAG_HIGH_percent_away 282.0 -0.041770 1.054654e+00 -6.776238 -0.215753 0.378710 0.45	
ZIGZAG_LOW_percent_away 282.0 0.036200 1.171552e+00 -0.944474 -0.343171 -0.289965 0.14	
VOLUME_UP_percent_away 282.0 -0.047565 6.951230e-18 -0.047565 -0.047565 -0.047565 -0.047565 -0.047	756
CPR6_percent_away 282.0 0.000382 9.916555e-01 -2.375819 -0.671233 -0.143980 0.752038	8
CPS6_percent_away 282.0 0.044053 1.004400e+00 -1.449825 -0.840122 -0.110346 0.71742	25
CHAIKIN_percent_away 282.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000	
BOLLI_500_UPPER_percent_away 282.0 0.006264 1.015100e+00 -3.293801 -0.562450 0.198008 0. CPS3_percent_away 282.0 0.045772 9.933939e-01 -2.007922 -0.554352 0.123400 0.662888	. 1 U
DOLL 500 LOWED paraget away 202.0 0.045/12 9.9559595-01 -2.00/922 -0.554552 0.125400 0.002000	0
BOLLI_500_LOWER_percent_away 282.0 0.015484 1.028041e+00 -1.997646 -0.722584 0.018416 0	
14_MA_ENVELOPES_UPPER_percent_away 282.0 -0.021877 1.048537e+00 -2.598799 -0.885355 -0.514	
14_MA_ENVELOPES_LOWER_percent_away 282.0 -0.021882 1.048562e+00 -2.598304 -0.885241 -0.514	479
14_MA_ENVELOPES_MID_percent_away 282.0 -0.021869 1.048554e+00 -2.598746 -0.884878 -0.51449	94
CP_S2_percent_away 282.0 0.044880 9.919199e-01 -2.029220 -0.506162 0.155924 0.646236	6
VOLUME DOWN percent away 282.0 -0.047565 6.951230e-18 -0.047565 -0.04756 -0.04756 -0.04756 -0.04756 -0.04756 -0.04756 -0.04756 -0.04756 -0.04756 -0.04756 -0.04756 -0.04756 -0.04756 -0.04756 -0.047	
CP_S1_percent_away 282.0 0.043698 9.904335e-01 -2.041064 -0.494352 0.167252 0.637817	7
CPR5_percent_away 282.0 0.013927 9.865772e-01 -2.598704 -0.740874 0.112533 0.729940	'n
CPR4_percent_away 282.0 0.027637 9.843116e-01 -2.588438 -0.574794 0.137524 0.72342	<u> </u>
CPR1_percent_away 282.0 0.040403 9.876470e-01 -2.201605 -0.409971 0.167304 0.610947	
CPC_percent_away 282.0 0.042208 9.889878e-01 -2.080148 -0.455797 0.196951 0.640214	
CPS5_percent_away 282.0 0.046440 1.001672e+00 -1.696463 -0.729306 -0.101163 0.71466	
BOLLI_500_MID_percent_away 282.0 0.010989 1.022411e+00 -2.723396 -0.645269 0.118887 0.73	378
CP R3 percent away 282.0 0.035910 9.855260e-01 -2.406092 -0.409735 0.177949 0.644104	4
VOLUME percent away 282.0 -0.058243 6.951230e-18 -0.058243 -0.058243 -0.058243 -0.058243	43
VOLUME_percent_away 282.0 -0.058243 6.951230e-18 -0.058243 -0.058244 -0.058244 -0.058244 -0.058244 -0.058244 -0.058244 -0.058244 -0.058244 -0.058244 -0.058244 -0.058244 -0.058244 -0.058244 -0.058244 -0.058244 -0.058244 -0.0582	1
OIOT_POIDOIL_away	י 7
CPR2_percent_away 282.0 0.038293 9.864752e-01 -2.311164 -0.401945 0.170063 0.639357 1000_SMA_binary 282.0 0.531915 4.998675e-01 0.000000 0.000000 1.000000 1.000000	1
TUUU_SIMA_pinary 282.0 0.531915 4.998675e-01 0.000000 0.000000 1.000000 1.000000 1	1.0
144_SMA_binary 282.0 0.531915 4.998675e-01 0.000000 0.000000 1.000000 1	
14_P_MA_ENVÉLOPES_LOWER_binary 282.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000	00
14_P_MA_ENVELOPES_MID_binary 282.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000	
14_P_MA_ENVELOPES_UPPER_binary 282.0 0.0000000 0.00000000 0.0000000 0.000000	
236_EMA_binary 282.0 0.521277 5.004352e-01 0.000000 0.000000 1.000000 1	
	1.00
382_EMA_binary 282.0 0.546099 4.987554e-01 0.000000 0.000000 1.000000 1	1.U\ 1.∩'
010_EIVIA_DINARY)0. ١
62_ZLEMA_binary 282.0 0.4/51// 5.002712e-01 0.000000 0.000000 0.000000 1.000000	1.0
8_ZLEMA_binary 282.0 0.468085 4.998675e-01 0.000000 0.000000 0.000000 1.000000 1	1.0
ACCUM_DIST_binary 282.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000	0
618_EMA_binary	1.0
APZ_UPPER_binary 282.0 0.017730 1.322048e-01 0.000000 0.000000 0.000000	1
BOLLI_500_P_LOWER_binary 282.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.00	11 11 1

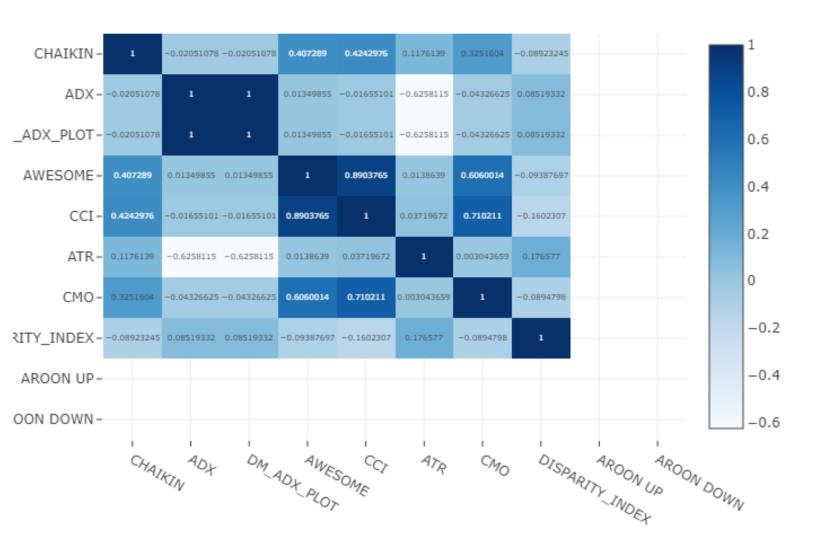




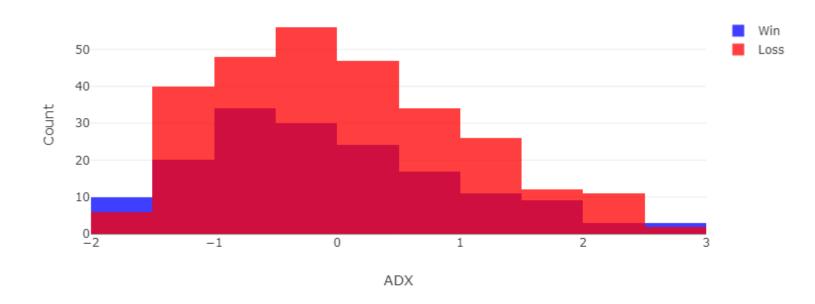


Importance

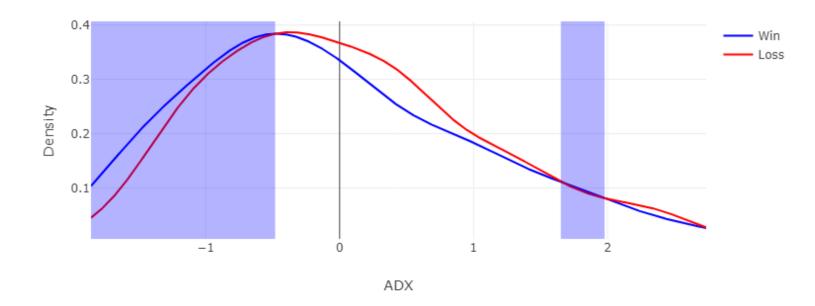




Distribution of ADX for Winning and Losing Trades



KDE Plot with Optimal Win Ranges for ADX



Mean Indicator Values for Losses

