Classification Report precision recall f1-score support 0.66 0.29 0.92 0.07 0.77 0.11 59 30 0 1 accuracy macro avg weighted avg 89 0.63 0.44 0.49 0.63 89 0.47 0.53 0.54 89 Accuracy Accuracy: 0.6292134831460674

Optimal Win Ranges Summary for Long Trades				
0	feature trade_type optimal_win_range_start optimal_win_range_end 2 ZLEMA percent away LE -0.009227 0.309345			
U	/			
1	2_ZLEMA_percent_away LE 1.082119 3.141798			
2	ADX LE -0.545905 2.736595			
3	CHAIKIN LE -2.607515 -0.509294			
4	DM_ADX_PLOT LE -0.545905 2.736595			
5	VOLUME LE -0.976899 0.230321			
6	VOLUME LE 0.632728 1.431444			
7	RIND LE -0.981483 -0.329216			
8	RIND LE 0.310507 1.025491			
9	RSI DEFAULT LE -1.712182 -0.451679			
10	RSI DEFAULT LE -0.068315 0.449994			
11	VROC LE -0.819725 0.127809			
12	VROC LE 1.038426 1.622943			
13	VROC LE 3.733360 4.416322			
14	1000_SMA_percent_away LE -2.513960 -1.537367			
15	1000_SMA_percent_away LE			
	/	.152099		
		.724380		
		.538751		
10 14_101/	LINVELOT LO_OTT LIN_percent_away	.000701		

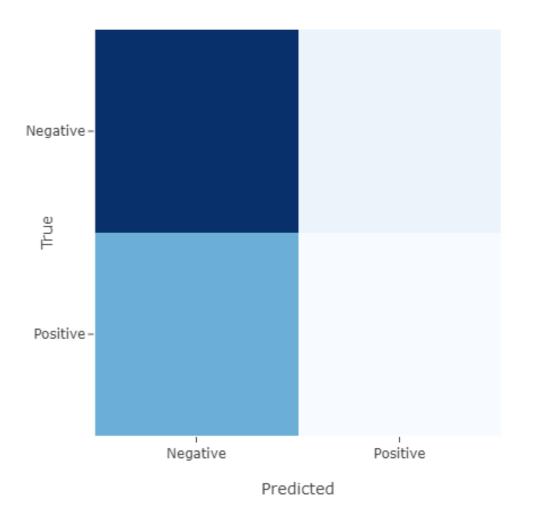
Optimal Win Ranges Summary for Short Tr	ades	antina al colo casa ac	1
feature trade_type_optil			na
0 62_ZLEMA_percent_away	SE -8.7866		
1 62_ZLEMA_percent_away	SE -0.1949		
2 ADX SE	-1.385542	-0.462664	
3 ADX SE	-0.152036	0.757337	
4 ADX SE	2.035861	2.612098	
5 CHAIKIN SE	-1.265811	0.435224	
2 ADX SE 3 ADX SE 4 ADX SE 5 CHAIKIN SE 6 CHAIKIN SE 7 DM ADX PLOT SE	3.142159	3.452925	
7 DM_ADX_PLOT SE 8 DM ADX PLOT SE			
		0.757337 2.612098	
9 DM_ADX_PLOT SE 10 VOLUME SE	2.035861 -1.293947	-0.365052	
10 VOLUME SE 11 VOLUME SE	1.408291	2.736892	
12 VOLUME SE	3.975418	4.330086	
13 RIND SE	-0.102113	0.560963	
14 RSI DEFAULT SE	-1.619338		
15 RSI DEFAULT SE	1.454436	9.711659	
16 VROC SE	-0.838718	-0.076650	
17 VROC SE	2.515743	4.107921	
18 VROC SE	5.502778	5.958658	
19 1000_SMA_percent_away	SE -1.2810		
20 1000_SMA_percent_away	SE 0.256		
21 1000_SMA_percent_away	SE 3.6147		
22 14_MA_ENVELOPES_UPPER_percen		-2.598799	-2.563443
23 14_MA_ENVELOPES_UPPER_percen		-2.390201	-1.057293
24 14_MA_ENVELOPES_UPPER_percen		-0.671917	0.933229
= : : :			

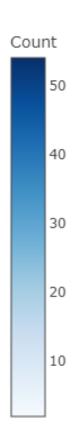
Optimal Win Ranges Summary for Both Long and Short Tradesfeature trade_type optimal_win_range_start_optimal_win_range_end					
0 62_ZLEMA_percent_away	8.7866-31.	50 -0.965696	_Griu		
1 62_ZLEMA_percent_away	-0.5477				
2 62_ZLEMA_percent_away	1.1716				
3 ADX	-0.476944	1.647026			
4 ADX 5 CHAIKIN	1.982632	2.736595			
5 CHAIKIN	-2.835997	0.238950			
6 CHAIKIN 7 CHAIKIN	2.994954	3.559240			
7 CHAIKIN	5.284809	5.333877			
8 DM_ADX_PLOT 9 DM_ADX_PLOT	-0.476944				
	1.982632				
10 VOLUME 11 VOLUME	-1.293947 0.925387	-0.037950 1.650938			
12 VOLUME	1.846044	2.358198			
13 RIND	-0.704866	0.693373			
14 RSI DEFAULT	-1.712182	-0.500043			
15 RSI DEFAULT	1.478260	9.711659			
16 VROC	-0.838718	-0.049433			
17 VROC	3.495545	4.325655			
18 VROC	5.686491	5.958658			
19 1000_SMA_percent_away	-2.5139				
20 1000_SMA_percent_away	0.2176				
21 1000_SMA_percent_away	3.5845		1 112025		
22 14_MA_ENVELOPES_UPPER_pero 23 14_MA_ENVELOPES_UPPER_pero		-2.598799 -0.485368	-1.112025 0.067564		
24 14_MA_ENVELOPES_UPPER_pero		1.511332	3.538751		
21 11_1011LITTLEOT LO_OT 1 LIT_POIC	on_away	1.011002	0.000701		

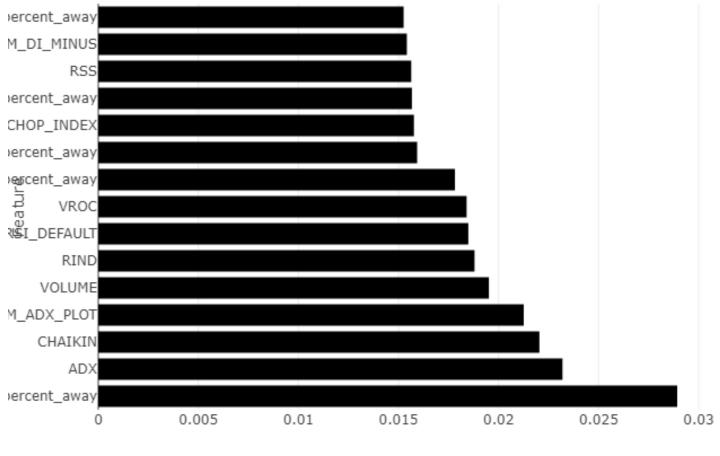
Loss Mitigation Analysis count mean std min 25% 50% 75% max				
ADX	ount mean std min 25% 50% 75% max 161.0 -0.086724 1.033868e+00 -1.856146 -0.816921 -0.279124 0.611044 2.684127			
AROON DOWN	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.00			
AROON UP	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000 0.000			
ATR	161.0 0.089757 9.908347e-01 -1.569222 -0.625525 -0.094696 0.731039 3.473657			
AWESOME	161.0 -0.039341 9.819450e-01 -1.229055 -1.014987 -0.558666 0.982758 1.162			
	161.0 -0.042472 1.017479e+00 -1.710272 -1.018385 -0.132852 0.930918 1.539593			
CHAIKIN	161.0 0.152176 1.065306e+00 -2.835997 -0.381632 -0.038888 0.535399 4.8915			
CMO	161.0 -0.033158 9.753289e-01 -2.427354 -0.717361 -0.041638 0.634085 2.821059			
DISPARITY_INDEX	161.0 0.062717 7.841291e-01 -2.137917 -0.022680 -0.022680 -0.022680 2			
DM_ADX_PLOT	161.0 -0.086724 1.033868e+00 -1.856146 -0.816921 -0.279124 0.611044 2.			
DM_DI_MINUS DM_DI_PLUS	161.0 0.016292 9.882151e-01 -2.355034 -0.847005 0.258633 0.852820 1.56 161.0 -0.036719 9.123487e-01 -2.164098 -0.778099 0.060892 0.740956 1.40			
DYNAMIC_MOMENTUM				
FISHER_TRANSFORM	161.0 -0.034812 9.922686e-01 -1.176961 -1.165929 -0.299934 1.109376			
LIN_REG_SLOPE	161.0 -0.063989 1.012748e+00 -1.830464 -1.000933 -0.159880 0.888555 1			
MACD_AVG	161.0 -0.037604 9.413144e-01 -1.324624 -0.938041 -0.531749 0.891787 1.24			
MACD_DEFAULT	161.0 -0.042298 9.567781e-01 -1.278772 -0.975890 -0.557781 0.926998 1.			
MACD_DIFF	161.0 -0.013007 7.318337e-01 -1.361020 -0.571660 -0.030803 0.539290 1.445			
MFI	161.0 0.090901 9.776886e-01 -1.900620 -0.671071 0.160100 0.961028 2.040925			
MOMENTUM	161.0 -0.029736 9.765790e-01 -2.518763 -0.537387 -0.042043 0.453301 2.93			
PFE	161.0 -0.036801 9.785148e-01 -1.279243 -1.097408 -0.272154 1.070633 1.210506			
RIND	161.0 0.024435 1.066203e+00 -1.480718 -0.967343 -0.046757 0.863972 2.777942			
RSI_AVERAGE	161.0 -0.019465 9.643881e-01 -1.611402 -0.846854 -0.350340 0.833380 1.5			
RSI_DEFAULT RSS	161.0 0.045158 8.068842e-01 -1.696035 -0.501174 -0.016771 0.713870 1.61 161.0 -0.052284 9.967916e-01 -1.288471 -1.123238 -0.145975 1.021024 1.234005			
	161.0 -0.036774 9.868984e-01 -1.346030 -1.008510 -0.618802 0.959318 1.300526			
R SQUARED	161.0 0.079282 1.223987e+00 -0.235038 -0.235038 -0.235038 -0.235038 6.4			
STOCH FAST D	161.0 -0.060309 9.996305e-01 -1.187456 -1.017111 -0.856491 0.951241 1.			
STOCH_FAST_K	161.0 0.047957 1.016528e+00 -1.801193 -0.996574 0.103517 1.034170 2.			
TRIX_DEFAULT	161.0 -0.004517 9.583570e-01 -1.377299 -0.037796 -0.037796 1.301707 1.3			
TRIX_SIGNAL	161.0 0.023098 9.486039e-01 -1.406677 -0.044583 -0.044583 1.317511 1.31			
VOLUME	161.0 0.087517 1.092542e+00 -1.293947 -0.671360 -0.131785 0.333772 4.561			
VOLUME_DOWN	161.0 -0.007181 9.923741e-01 -0.694961 -0.694961 -0.694961 0.478686 4			
VOLUME_UP VORTEX_MINUS	161.0 0.097487 1.161919e+00 -0.655680 -0.655680 -0.449074 0.563224 5.39 161.0 0.056227 9.905588e-01 -1.356432 -0.994989 0.270063 1.083310			
VORTEX_MINUS VORTEX_PLUS	161.0 -0.047229 9.841298e-01 -1.242821 -1.151938 -0.243107 1.029256 1.4			
VROC	161.0 0.111302 1.098421e+00 -0.830880 -0.545617 -0.256553 0.348074 5.32693			
WILLIAMS_%R	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.00			
strategy_amount	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000			
account_amount	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000 0.00			
DIV_BULL	161.0 0.060427 1.003068e+00 -0.971073 -0.971073 1.029789 1.029789 1.0297			
DIV_BEAR	161.0 -0.060427 1.003068e+00 -1.029789 -1.029789 -1.029789 0.971073 0.971			
CHOP_INDEX	161.0 0.065839 9.944245e-01 -1.380297 -0.664986 -0.384246 0.717563 2.53			
AROON_UP	161.0 -0.032107 9.884962e-01 -1.223579 -1.223579 0.163214 0.933510 0.93			
AROON_DOWN ACCUM_DIST	161.0 0.062059 1.002952e+00 -1.159877 -1.159877 0.993562 0.993562 0 161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000 0.000000			
OBV	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000 0.000000			
WILLIAMSR	161.0 0.047957 1.016528e+00 -1.801193 -0.996574 0.103517 1.034170 2.50			
CHANDE_CMO	161.0 -0.033158 9.753289e-01 -2.427354 -0.717361 -0.041638 0.634085 2.8			
	161.0 -0.042233 9.612796e-01 -1.273517 -1.042728 -0.231375 0.967703 1.188235			
1000_SMA_percent_away				
144_SMA_percent_away	161.0 -0.007900 8.741756e-01 -1.824832 -0.752271 -0.264145 0.761354			
14_P_MA_ENVELOPES_	_LOWER_percent_away 161.0 0.000000 0.000000e+00 0.000000 0.000000 0.0000			
14_P_IVIA_ENVELUPES_	_MID_percent_away			
236_EMA_envelopes_	UPPER_percent_away 161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000 161.0 -0.014981 9.109384e-01 -2.278749 -0.642888 -0.107425 0.728828			
382_EMA_percent_away	161.0 -0.022606 9.399239e-01 -2.535754 -0.650709 0.035614 0.624059			
618_EMA_percent_away				
62_ZLEMA_percent_away	y 161.0 0.007904 8.283073e-01 -1.842191 -0.762863 0.200388 0.742982			
8_ZLEMA_percent_away	161.0 0.049304 9.555986e-01 -1.970770 -0.887448 0.737721 0.940378			
ACCUM_DIST_percent_a				
APZ_LOW_percent_away	/ 161.0 0.054962 9.560470e-01 -2.011243 -0.889745 0.744222 0.958067			
APZ_UPPER_percent_av	vay 161.0 0.038502 9.498152e-01 -1.998469 -0.900980 0.670735 0.966535			

Loca Mitigation Analysis	
Loss Mitigation Analysis	away 161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.0
BOLLI_500_P_MID_percent_awa	
BOLLI_500_P_UPPER_percent_a	
CP+_C_percent_away	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0
	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000
	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000
CP+_R3_percent_away	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000
CP+_R4_percent_away	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000
CP+_R5_percent_away	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000
CP+_R6_percent_away	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000
CP+_S1_percent_away	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 (
CP+_S2_percent_away	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000
CP+_S3_percent_away	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000
	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.0000000
CD + C5 percent away	161.0 0.000000 0.0000000000 0.000000 0.000000
	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000
	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000
LIN_REG_percent_away	161.0 0.051824 9.652111e-01 -1.811486 -0.908261 0.643023 0.979421
LIN_REG_INTERCEPT_percent_	
	161.0 0.102744 1.264883e+00 0.003057 0.003057 0.003057 0.003057 1
VWAP percent away	161.0 -0.004920 9.979144e-01 -3.343468 -0.425954 0.083211 0.534928 2
VWAP_CLOUD_HIGH_percent_a	
VWAP_CLOUD_LOW_percent_a	
	161.0 0.033598 1.007244e+00 -2.463562 -0.550016 -0.036018 0.560001
VWAP_L2_percent_away	
VWAP_U1_percent_away	161.0 -0.033751 9.992960e-01 -3.827084 -0.460838 0.179575 0.614244
VWAP_U2_percent_away	161.0 -0.051815 1.004183e+00 -4.045844 -0.473131 0.310372 0.638305
ZIGZAG_HIGH_percent_away	
ZIGZAG_LOW_percent_away	161.0 -0.063405 5.931957e-01 -0.822025 -0.336612 -0.299673 0.03953
VOLUME LIP percent away	161.0 0.083313 1.660656e+00 -0.047565 -0.047565 -0.047565 -0.047565
VOLUME_UP_percent_away	
CPR6_percent_away	161.0 -0.000669 1.020631e+00 -2.499174 -0.674171 0.014235 0.810805
CPS6_percent_away	161.0 -0.077161 9.937800e-01 -1.455098 -0.881476 -0.319022 0.445941 2
CHAIKIN_percent_away	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.000000
BOLLI_500_UPPER_percent_awa	ay 161.0 -0.010971 9.792190e-01 -3.612127 -0.522336 0.158419 0.686
CPS3_percent_away	161.0 -0.080173 1.012653e+00 -2.019182 -0.910201 -0.061938 0.557939
	yay 161.0 -0.027122 9.547062e-01 -1.930522 -0.745580 -0.042059 0.49
	percent_away 161.0 0.038318 9.140882e-01 -2.454637 -0.863963 0.532139
	percent_away 161.0 0.038327 9.140363e-01 -2.454502 -0.864895 0.531873
14_WA_ENVELOPES_LOVVER_L	ont ourse
14_MA_ENVELOPES_MID_perce	ent_away 161.0 0.038305 9.140535e-01 -2.454700 -0.863995 0.532908 0
	161.0 -0.078610 1.015381e+00 -2.040837 -0.905768 -0.048792 0.558686
VOLUME_DOWN_percent_away	161.0 0.083313 1.660656e+00 -0.047565 -0.047565 -0.047565 -0.04
CPS1_percent_away	161.0 -0.076540 1.018175e+00 -2.135086 -0.833336 -0.016894 0.557401
CP R5 percent awav	161.0 -0.076540 1.018175e+00 -2.135086 -0.833336 -0.016894 0.557401 161.0 -0.024394 1.028781e+00 -2.759710 -0.761173 0.167312 0.769370
CP R4 percent away	161.0 -0.048407 1.031246e+00 -2.775388 -0.755696 0.153103 0.661412
	161.0 -0.070768 1.023575e+00 -2.393238 -0.664270 0.041792 0.539985
CP_C_percent_away	161.0 -0.073930 1.020944e+00 -2.269003 -0.752572 -0.009869 0.552733
CP_S5_percent_away	161.0 -0.081342 9.980795e-01 -1.704626 -0.812217 -0.251391 0.550570 2
BOLLI_500_MID_percent_away	
CPR3_percent_away	161.0 -0.062898 1.027968e+00 -2.599601 -0.540786 0.157130 0.599208
VOLUME_percent_away	161.0 0.102016 1.659005e+00 -0.058243 -0.058243 -0.058243 -0.058243
CP S4 percent away	161.0 -0.082394 1.005521e+00 -1.915401 -0.806777 -0.171469 0.552755
CP R2 percent away	161.0 -0.067072 1.025950e+00 -2.504379 -0.569731 0.113497 0.541409
1000 SMA binary	161.0 -0.067072 1.025950e+00 -2.504379 -0.569731 0.113497 0.541409 161.0 -0.099942 9.987799e-01 -1.006795 -1.006795 -1.006795 0.993251 0.9
1/1/ SMA hipany	61.0 -0.060427 1.003068e+00 -1.029789 -1.029789 -1.029789 0.971073 0.9
	R_binary 161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0
	nary 161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 0.00
	R_binary
	61.0 -0.046863 1.002761e+00 -1.015928 -1.015928 -1.015928 0.984322 0.9
	61.0 -0.054839 1.004969e+00 -1.062924 -1.062924 0.940801 0.940801 0.9
	61.0 -0.046930 1.005102e+00 -1.067753 -1.067753 0.936546 0.936546 0.9
62 7I FMA hinary	161.0 0.051383 1.002843e+00 -0.979886 -0.979886 1.020527 1.020527 1.0
8_ZLEMA_binary 1	61.0 0.060427 1.003068e+00 -0.971073 -0.971073 1.029789 1.029789 1.0
ACCUM_DIST_binary	161.0 0.000000 0.000000e+00 0.000000 0.000000 0.000000 (
APZ_LOW_binary	161.0 0.006838 9.609567e-01 -12.110601 0.082572 0.082572 0.082572 0.0

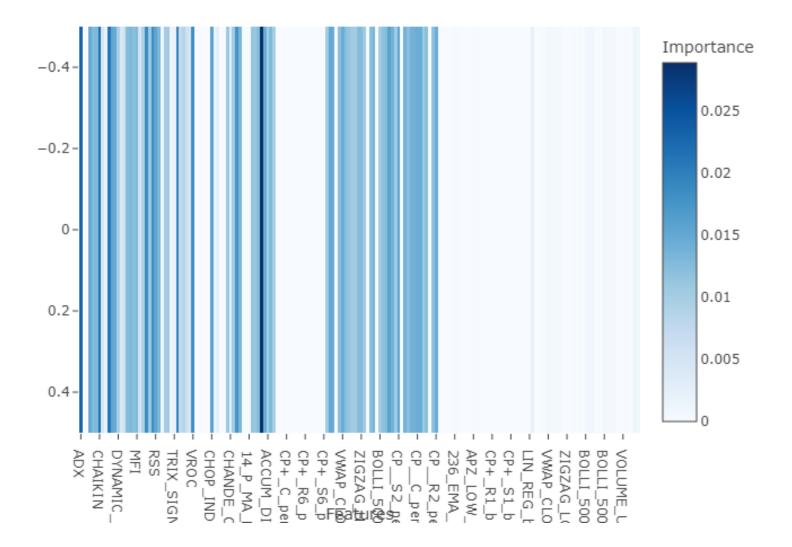
```
Loss Mitigation Analysis
APZ_UPPER_binary
BOLLI_500_P_LOWER_binary
BOLLI_500_P_MID_binary
BOLLI_500_P_MID_binary
BOLLI_500_P_UPPER_binary
BOLLI_500_P_UPPER_binary
BOLLI_500_P_MID_binary
BOLLI_500_P_MID_binary
BOLLI_500_P_UPPER_binary
BOLLI_500_P_
              LIN_REG_binary 161.0 0.005904 1.002946e+00 -0.075470 -0.975470 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.025147 1.0
             CP__R5_binary
BOLLI_500_LOWER_binary
                                                                                                                                                                                                                                                                                                                                                                               161.0 -0.048119 1.021979e+00 -1.502449 -1.502449 0.665580 0.66558
          BOLLI_500_LOWER_binary
CP__S5_binary
CP_S5_binary
CP_S2_binary
CP_R3_binary
CP_R3_binary
CP_R3_binary
CP_R3_binary
CP_S6_binary
CP_S6_binary
CP_S6_binary
CP_S6_binary
CP_R3_binary
CP_R3_binary
CP_R4_binary
CP_R5_binary
CP_R5_b
```

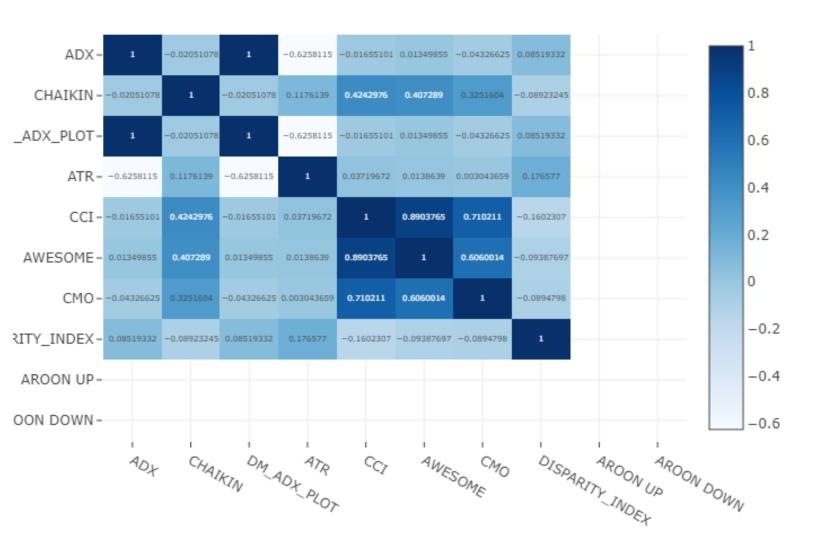






Importance

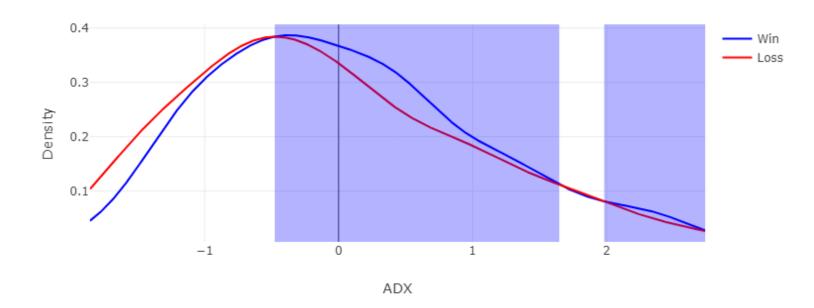




Distribution of ADX for Winning and Losing Trades



KDE Plot with Optimal Win Ranges for ADX



Mean Indicator Values for Losses

