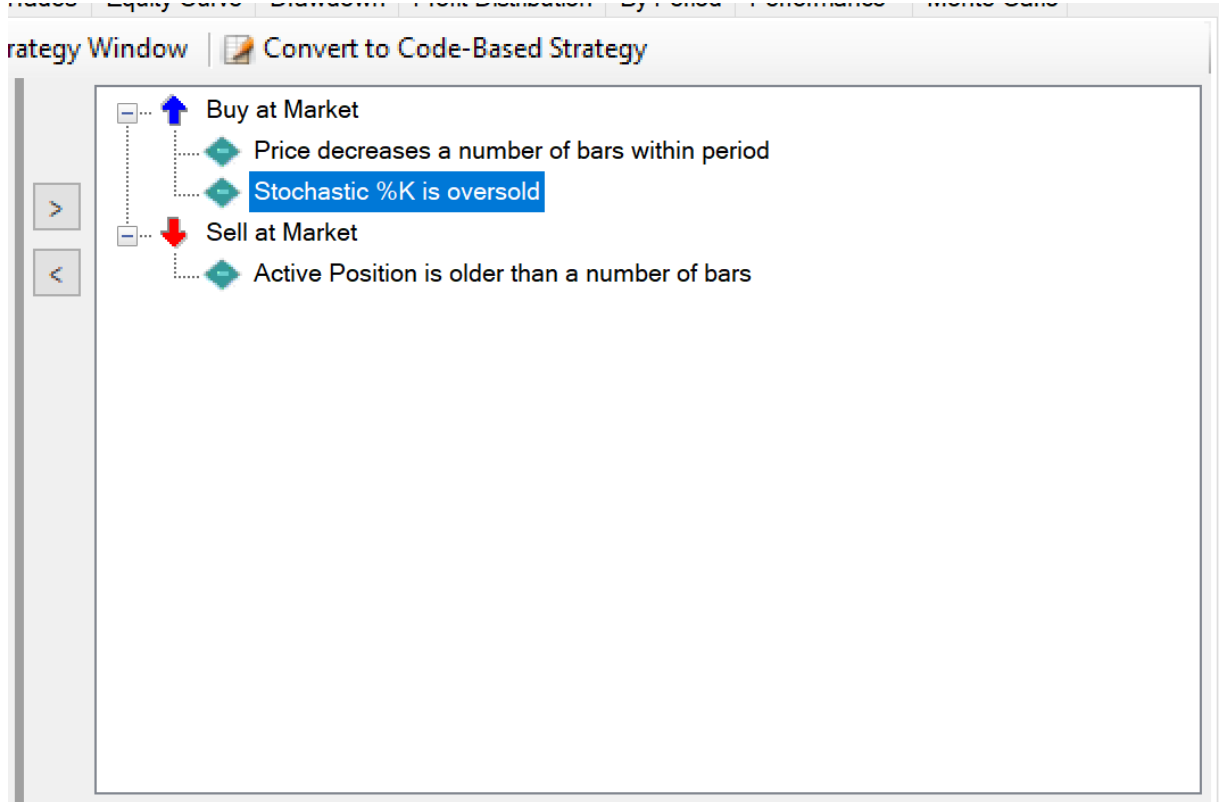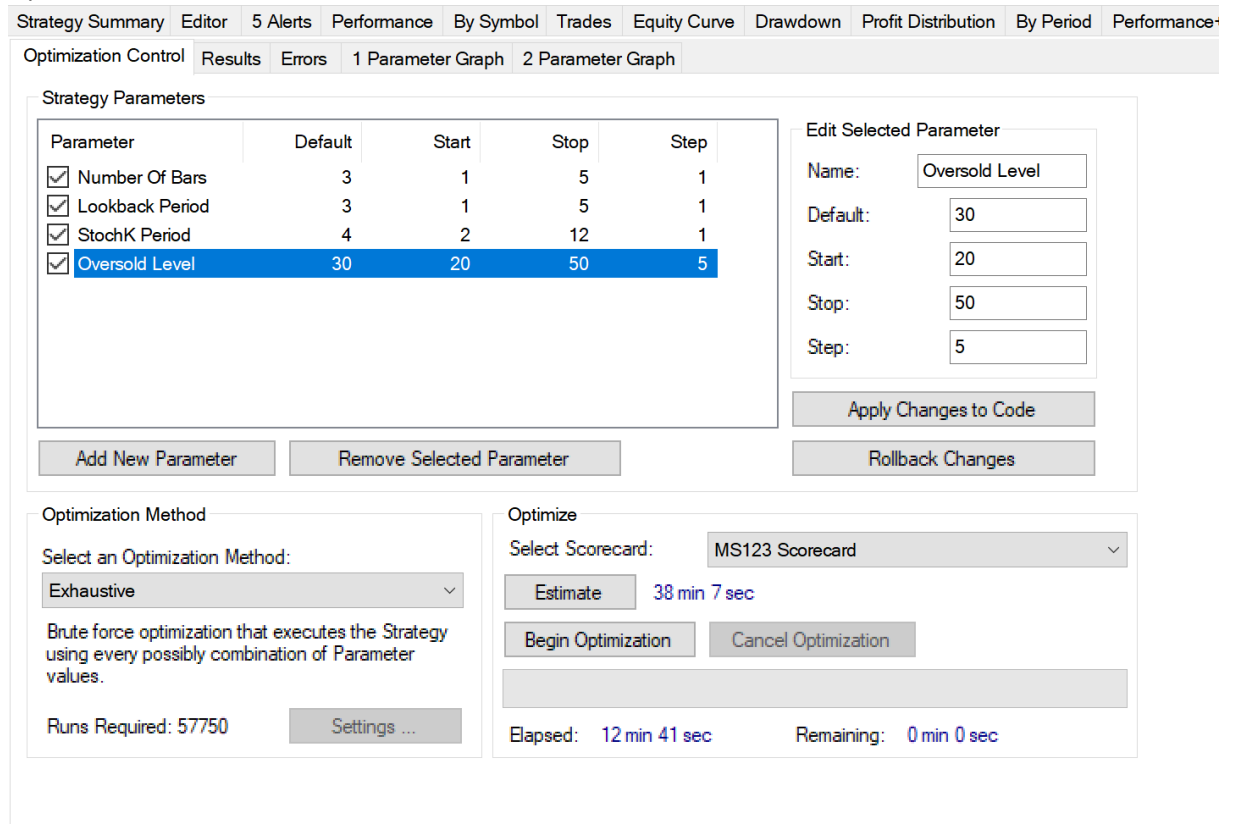1) Strategy I would like to optimize
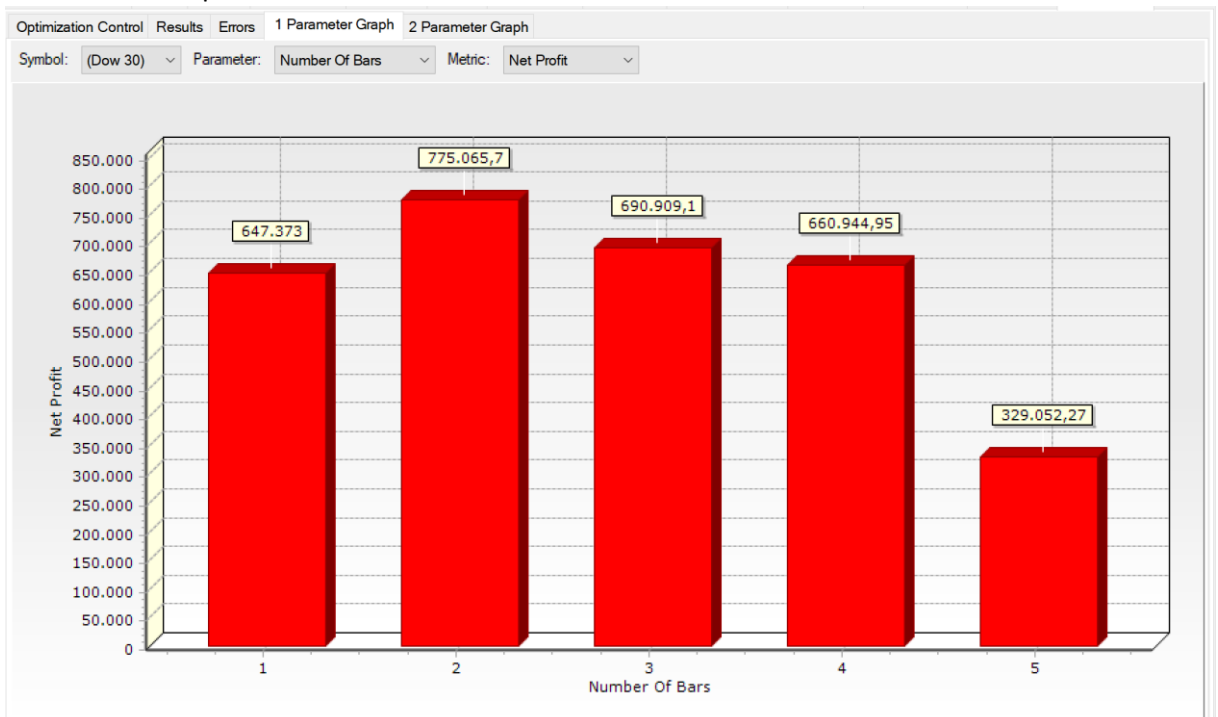

2) Optimization Control

3) Results in descending net profit order

Symbol	Number O...	Lookback ...	StochK P...	Oversold ...	Net Profit	APR %	Profit P...	Trades	Winning...	Avg Pro...	Payoff r...	Avg Bar...	Lon
(Dow 30)	3	3	2	35	3.651.684,12	22,33	209,13	2.495	56,19	0,77	1,27	7,00	
(Dow 30)	3	3	4	30	3.407.426,29	21,87	193,52	2.516	57,39	0,75	1,18	7,00	
(Dow 30)	3	3	4	50	3.297.658,89	21,65	180,81	2.606	56,98	0,72	1,19	7,00	
(Dow 30)	3	3	3	35	3.081.979,33	21,21	173,24	2.542	56,69	0,73	1,20	7,00	
(Dow 30)	3	3	2	50	2.958.814,74	20,94	163,24	2.590	56,56	0,70	1,19	7,00	
(Dow 30)	3	3	2	40	2.862.803,14	20,73	162,07	2.524	56,26	0,71	1,21	7,00	
(Dow 30)	3	3	4	35	2.749.319,72	20,47	154,00	2.551	56,68	0,70	1,18	7,00	
(Dow 30)	3	3	2	30	2.673.748,17	20,29	156,97	2.434	57,19	0,73	1,18	7,00	
(Dow 30)	3	3	6	35	2.652.803,84	20,24	152,11	2.492	57,10	0,71	1,17	7,00	
(Dow 30)	3	3	4	40	2.620.177,88	20,16	145,62	2.571	56,79	0,69	1,17	7,00	
(Dow 30)	3	3	3	45	2.516.020,01	19,90	138,54	2.595	56,61	0,67	1,16	7,00	
(Dow 30)	3	3	5	45	2.469.527,21	19,78	137,46	2.567	56,33	0,68	1,18	7,00	
(Dow 30)	3	3	2	45	2.417.647,52	19,64	134,79	2.563	56,89	0,67	1,15	7,00	
(Dow 30)	3	3	5	20	2.224.542,05	19,11	135,21	2.351	57,08	0,72	1,16	7,00	
(Dow 30)	3	3	9	35	2.203.179,23	19,05	131,94	2.386	56,41	0,71	1,19	7,00	
(Dow 30)	3	3	6	30	2.201.626,53	19,05	128,72	2.444	56,63	0,69	1,17	7,00	
(Dow 30)	3	3	5	40	2.188.111,65	19,01	122,90	2.544	56,56	0,66	1,16	7,00	
(Dow 30)	3	3	5	30	2.165.160,22	18,94	125,00	2.475	56,61	0,67	1,17	7,00	
(Dow 30)	3	3	9	40	2.160.407,55	18,93	127,41	2.423	57,37	0,69	1,13	7,00	
(Dow 30)	3	3	5	35	2.109.113,16	18,78	119,64	2.519	55,74	0,66	1,19	7,00	

4) 1 Parameter Graph

According to the graph 2 bars delivers the highest net profit. This, however, does not fit with the results overview (s. 3)). According to the results overview, the highest net profit is delivered with 3 bars at USD 3.651.684,12 . Interesting enough, the net profit figure for column 2 amounting to USD 775.065,7 can also be found in the results overview, however, at much lower rank.

Symbol	Number O...	Lookback ...	StochK P...	Oversold ...	Net Profit	APR %	Profit P...	Trades	Winning...	Avg Pro...	Payoff r...	Avg Bar...	Lon
(Dow 30)	4	5	4	45	801.210,31	13,00	44,42	2.578	55,90	0,48	1,07	7,00	
(Dow 30)	3	4	12	40	798.687,12	12,98	41,68	2.740	55,29	0,45	1,07	6,99	
(Dow 30)	4	4	11	35	795.601,42	12,96	64,65	1.760	57,50	0,68	1,10	6,99	
(Dow 30)	4	5	6	25	794.240,36	12,95	45,96	2.470	56,56	0,49	1,05	7,00	
(Dow 30)	1	1	8	25	794.025,93	12,95	39,78	2.853	54,78	0,43	1,07	7,00	
(Dow 30)	2	2	9	30	793.385,53	12,95	41,66	2.722	56,06	0,45	1,03	7,00	
(Dow 30)	2	2	4	50	793.076,43	12,94	37,68	3.009	54,77	0,40	1,07	6,99	
(Dow 30)	2	4	5	25	791.452,63	12,93	38,59	2.931	54,66	0,42	1,08	7,00	
(Dow 30)	3	4	11	35	791.370,41	12,93	41,71	2.712	55,24	0,45	1,07	7,00	
(Dow 30)	3	5	8	50	791.318,90	12,93	37,07	3.051	54,24	0,40	1,09	7,00	
(Dow 30)	2	4	7	20	789.543,07	12,92	40,44	2.792	54,58	0,44	1,09	6,99	
(Dow 30)	4	5	12	45	786.638,52	12,90	45,30	2.482	56,04	0,49	1,06	7,00	
(Dow 30)	3	5	3	35	779.940,03	12,85	37,00	3.012	53,92	0,41	1,11	7,00	
(Dow 30)	2	5	6	25	777.522,89	12,83	38,18	2.911	54,28	0,42	1,10	7,00	
(Dow 30)	3	4	4	20	777.345,27	12,83	40,89	2.716	53,98	0,45	1,13	7,00	
(Dow 30)	3	5	11	40	776.140,40	12,82	37,93	2.925	55,38	0,41	1,04	7,00	
(Dow 30)	2	5	8	30	775.065,70	12,82	37,90	2.923	54,53	0,42	1,08	7,00	
(Dow 30)	3	4	8	35	768.754,20	12,77	39,18	2.804	54,81	0,43	1,08	7,00	
(Dow 30)	1	4	5	45	766.209,64	12,75	34,81	3.147	53,83	0,38	1,09	6,99	
(Dow 30)	1	2	7	25	765.537,60	12,75	38,18	2.866	54,75	0,43	1,08	7,00	
(Dow 30)	1	2	11	40	763.023,81	12,73	36,10	3.021	54,95	0,40	1,06	7,00	

Monitor | WEO | Net Profit: 727.240.10 € | BH Net Profit: 82.849.52 € | APR: 13.46% | BH APR: 3.41% | Last Date: 1/1/2007 | Bars: 0

It is also interesting that there are numerous combinations with 2 bars that generate significant higher profit than the one shown in the 1 parameter graph. This highest net profit amounts to USD 1.846.308,7.

Symbol	Number O...	Lookback ...	StochK P...	Oversold ...	Net Profit	APR %	Profit P...	Trades	Winning...	Avg Pro...	Payoff r...	Avg Bar...	Lon
(Dow 30)	3	3	4	40	2.620.177,88	20,16	145,62	2.571	56,79	0,69	1,17	7,00	
(Dow 30)	3	3	3	45	2.516.020,01	19,90	138,54	2.595	56,61	0,67	1,16	7,00	
(Dow 30)	3	3	5	45	2.469.527,21	19,78	137,46	2.567	56,33	0,68	1,18	7,00	
(Dow 30)	3	3	2	45	2.417.647,52	19,64	134,79	2.563	56,89	0,67	1,15	7,00	
(Dow 30)	3	3	5	20	2.224.542,05	19,11	135,21	2.351	57,08	0,72	1,16	7,00	
(Dow 30)	3	3	9	35	2.203.179,23	19,05	131,94	2.386	56,41	0,71	1,19	7,00	
(Dow 30)	3	3	6	30	2.201.626,53	19,05	128,72	2.444	56,63	0,69	1,17	7,00	
(Dow 30)	3	3	5	40	2.188.111,65	19,01	122,90	2.544	56,56	0,66	1,16	7,00	
(Dow 30)	3	3	5	30	2.165.160,22	18,94	125,00	2.475	56,61	0,67	1,17	7,00	
(Dow 30)	3	3	9	40	2.160.407,55	18,93	127,41	2.423	57,37	0,69	1,13	7,00	
(Dow 30)	3	3	5	35	2.109.113,16	18,78	119,64	2.519	55,74	0,66	1,19	7,00	
(Dow 30)	3	3	2	25	2.065.221,33	18,64	124,78	2.365	56,62	0,70	1,18	7,00	
(Dow 30)	3	3	3	30	2.055.217,47	18,61	117,14	2.507	56,76	0,65	1,15	7,00	
(Dow 30)	3	3	6	50	2.014.663,54	18,49	112,54	2.558	55,90	0,64	1,18	7,00	
(Dow 30)	3	3	5	25	1.959.552,04	18,31	115,08	2.433	56,80	0,67	1,14	7,00	
(Dow 30)	3	3	3	20	1.944.300,20	18,27	117,77	2.359	57,14	0,68	1,14	7,00	
(Dow 30)	3	3	3	25	1.925.904,78	18,21	112,78	2.440	55,82	0,66	1,19	7,00	
(Dow 30)	2	2	3	20	1.846.308,47	17,94	93,45	2.824	55,59	0,57	1,15	7,00	
(Dow 30)	3	4	6	25	1.835.445,43	17,91	95,69	2.741	55,89	0,59	1,13	7,00	
(Dow 30)	3	3	6	45	1.823.689,64	17,87	102,59	2.540	56,14	0,63	1,15	7,00	
(Dow 30)	3	3	2	20	1.791.487,46	17,76	114,40	2.238	56,61	0,70	1,18	7,00	