

Experimental Purpose: To verify whether limiting the trading time will result in a higher win rate and return on investment.

Strategy Parameters: n days, n percentile, n percentage

Time Limit: Trade within the first few minutes after the market opens; no trading after this specified time. The unit is in minutes.

Trade Mode: Day Trading

| Strategy Params | 90, 0.95, 3% | | | | | | 90, 0.90, 3% | | | | | | 90, 0.85, 3% | | | | | |
|--------------------|--------------|--------|--------|--------|--------|--------|--------------|--------|--------|--------|---------|---------|--------------|--------|---------|---------|---------|---------|
| Time Limit | 15 | 30 | 45 | 60 | 90 | 120 | 15 | 30 | 45 | 60 | 90 | 120 | 15 | 30 | 45 | 60 | 90 | 120 |
| Long | 48.71% | 52.35% | 51.73% | 50.63% | 51.40% | 51.02% | 50.58% | 53.81% | 53.21% | 52.95% | 52.56% | 52.17% | 50.80% | 54.25% | 53.78% | 53.85% | 53.62% | 53.33% |
| | -0.130% | 0.201% | 0.124% | 0.051% | 0.043% | 0.035% | 0.206% | 0.401% | 0.349% | 0.296% | 0.254% | 0.239% | 0.132% | 0.343% | 0.335% | 0.307% | 0.295% | 0.287% |
| Short | 49.60% | 48.59% | 50.51% | 50.61% | 50.53% | 51.31% | 51.22% | 49.83% | 50.36% | 50.24% | 49.97% | 49.97% | 49.94% | 48.58% | 48.63% | 49.01% | 49.13% | 49.07% |
| | 0.323% | 0.129% | 0.259% | 0.210% | 0.168% | 0.168% | 0.102% | 0.096% | 0.101% | 0.073% | -0.042% | -0.020% | 0.026% | 0.013% | -0.051% | -0.083% | -0.159% | -0.115% |
| Total | 49.15% | 50.53% | 51.14% | 50.62% | 50.98% | 51.16% | 50.89% | 51.88% | 51.84% | 51.65% | 51.29% | 51.09% | 50.38% | 51.51% | 51.30% | 51.52% | 51.45% | 51.24% |
| | 0.098% | 0.166% | 0.189% | 0.127% | 0.103% | 0.100% | 0.155% | 0.251% | 0.229% | 0.190% | 0.107% | 0.109% | 0.081% | 0.184% | 0.151% | 0.123% | 0.076% | 0.089% |

Trade Mode: End of week

| Strategy Params | 90, 0.95, 3% | | | | | | 90, 0.90, 3% | | | | | | 90, 0.85, 3% | | | | | |
|--------------------|--------------|---------|---------|---------|---------|---------|--------------|--------|--------|--------|---------|---------|--------------|---------|--------|---------|---------|---------|
| Time Limit | 15 | 30 | 45 | 60 | 90 | 120 | 15 | 30 | 45 | 60 | 90 | 120 | 15 | 30 | 45 | 60 | 90 | 120 |
| Long | 50.77% | 53.30% | 53.30% | 52.43% | 52.75% | 52.71% | 52.92% | 54.43% | 54.31% | 54.29% | 54.57% | 54.52% | 53.90% | 55.54% | 55.05% | 54.96% | 55.11% | 54.80% |
| | -0.228% | 0.042% | 0.014% | -0.137% | -0.104% | -0.110% | 0.748% | 0.671% | 0.652% | 0.561% | 0.556% | 0.545% | 0.424% | 0.430% | 0.487% | 0.443% | 0.495% | 0.469% |
| Short | 48.27% | 46.18% | 47.12% | 47.71% | 47.89% | 47.61% | 50.46% | 48.18% | 48.82% | 48.87% | 47.99% | 47.97% | 50.06% | 47.04% | 47.67% | 47.52% | 47.09% | 47.20% |
| | -0.311% | -0.485% | -0.134% | -0.126% | -0.213% | -0.243% | 0.158% | 0.101% | 0.174% | 0.084% | -0.103% | -0.132% | 0.172% | -0.002% | 0.043% | -0.082% | -0.210% | -0.160% |
| Total | 49.54% | 49.85% | 50.33% | 50.18% | 50.41% | 50.23% | 51.71% | 51.39% | 51.66% | 51.69% | 51.36% | 51.3% | 52.04% | 51.43% | 51.50% | 51.38% | 51.24% | 51.07% |
| | -0.270% | -0.216% | -0.057% | -0.132% | -0.157% | -0.176% | 0.460% | 0.391% | 0.422% | 0.335% | 0.229% | 0.206% | 0.302% | 0.221% | 0.275% | 0.196% | 0.155% | 0.161% |

Trade Mode: End of month

| Strategy Params | 90, 0.95, 3% | | | | | | 90, 0.90, 3% | | | | | | 90, 0.85, 3% | | | | | |
|--------------------|--------------|--------|--------|--------|---------|---------|--------------|--------|--------|--------|--------|---------|--------------|--------|--------|---------|---------|---------|
| Time Limit | 15 | 30 | 45 | 60 | 90 | 120 | 15 | 30 | 45 | 60 | 90 | 120 | 15 | 30 | 45 | 60 | 90 | 120 |
| Long | 54.90% | 54.24% | 53.93% | 52.43% | 52.14% | 51.47% | 55.26% | 53.81% | 53.47% | 53.02% | 53.53% | 53.29% | 56.31% | 55.38% | 54.98% | 54.30% | 54.00% | 53.42% |
| | 0.592% | 0.604% | 0.627% | 0.088% | -0.051% | -0.082% | 0.718% | 0.704% | 0.825% | 0.684% | 0.693% | 0.753% | 0.604% | 0.795% | 0.957% | 0.782% | 0.764% | 0.671% |
| Short | 46.93% | 44.98% | 56.27% | 46.34% | 46.45% | 45.70% | 49.39% | 47.62% | 48.19% | 47.97% | 48.61% | 48.15% | 48.96% | 47.04% | 47.53% | 47.58% | 47.94% | 47.63% |
| | 0.998% | 0.876% | 1.077% | 0.699% | 0.574% | 0.233% | 0.852% | 0.471% | 0.296% | 0.047% | 0.079% | -0.027% | 0.476% | 0.263% | 0.063% | -0.199% | -0.161% | -0.254% |
| Total | 50.98% | 49.76% | 50.24% | 49.52% | 49.40% | 48.66% | 52.38% | 50.80% | 50.92% | 50.60% | 51.13% | 50.76% | 52.75% | 51.35% | 51.40% | 51.06% | 51.07% | 50.58% |
| | 0.795% | 0.736% | 0.841% | 0.377% | 0.249% | 0.073% | 0.784% | 0.590% | 0.571% | 0.382% | 0.388% | 0.364% | 0.542% | 0.539% | 0.533% | 0.320% | 0.318% | 0.218% |