

Parameters Closing period	(90, 0.95, 3%)	(90, 0.90, 3%)	(90, 0.85, 3%)
Day trading	(51.0%, -0.019%)	(51.2%, 0.12%)	(51.9%, 0.17%)
	(50.7%, 0.004%)	(48.8%, -0.10%)	(48.6%, -0.13%)
	(50.9%, -0.007%)	(50.0%, 0.007%)	(50.3%, 0.019%)
End of week	(55.0%, 0.043%)	(55.9%, 0.52%)	(56.7%, 0.52%)
	(48.2%, -0.19%)	(48.5%, -0.04%)	(48.3%, -0.11%)
	(51.8%, -0.07%)	(52.3%, 0.24%)	(52.6%, 0.21%)
End of month	(55.4%, 0.36%)	(56.8%, 0.95%)	(56.9%, 1.04%)
	(47.9%, 0.08%)	(48.1%, 0.09%)	(47.4%, -0.16%)
	(51.8%, 0.21%)	(52.5%, 0.52%)	(52.3%, 0.45%)

Red color = Long, Green color = Short, Blue color = Both