

Stocks: AAPL.US, MSFT.US, GOOGL.US, GOOG.US, AMZN.US, NVDA.US, TSLA.US, AVGO.US, ADBD.US, COST.US, PEP.US, CSCO.US, NFLX.US, AMD.US, TMUS.US, CMCSA.US, INTC.US, INTU.US

Parameters Closing Period	90, 0.95, 3%			90, 0.90, 3%			90, 0.85, 3%		
	Day Trading	End of week	End of month	Day Trading	End of week	End of month	Day Trading	End of week	End of month
Long	52.56% 0.468%	53.85% -0.095%	56.41% -0.538%	51.52% 0.435%	59.09% 0.689%	61.36% 0.700%	56.68% 0.545%	58.82% 0.783%	63.10% 0.813%
Short	53.25% 0.238%	50.65% -0.018%	35.06% -0.269%	46.27% -0.233%	50.75% 0.112%	39.55% 1.214%	49.17% -0.247%	50.83% -0.136%	39.23% 0.392%
Total	52.9% 0.354%	52.26% -0.057%	45.81% -0.404%	48.87% 0.07%	54.89% 0.374%	50.38% 0.979%	52.99% 0.126%	54.89% 0.297%	51.36% 0.591%

With time limit

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	47.62%	53.12%	52.78%	54.76%	54.17%	49.06%	50.00%	56.52%	56.14%	56.92%	54.79%	51.85%	51.35%	58.33%	59.74%	61.54%	60.95%	59.13%
	1.533%	1.633%	1.567%	1.036%	0.847%	0.789%	1.619%	1.639%	1.614%	1.056%	1.000%	0.909%	0.877%	1.131%	1.202%	0.971%	0.963%	0.926%
Short	50.00%	60.00%	63.64%	57.78%	54.55%	55.93%	50.00%	55.56%	58.70%	55.56%	52.50%	53.41%	50.00%	53.66%	54.55%	52.56%	51.49%	52.68%
	2.550%	1.929%	1.877%	0.975%	0.762%	0.758%	1.538%	1.315%	0.512%	0.374%	-0.038%	0.044%	1.103%	0.930%	0.125%	-0.058%	-0.300%	-0.178%
Total	48.65%	56.14%	57.97%	56.32%	54.37%	52.68%	50.00%	56.10%	57.28%	56.25%	53.59%	52.66%	50.79%	56.44%	57.58%	57.40%	56.31%	55.95%
	1.859%	1.748%	1.701%	1.006%	0.806%	0.774%	1.588%	1.512%	1.115%	0.728%	0.43%	0.442%	0.951%	1.063%	0.772%	0.528%	0.355%	0.381%

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	42.86%	46.88%	47.22%	45.24%	45.83%	45.28%	53.85%	56.52%	57.89%	56.92%	54.79%	55.56%	48.65%	53.33%	55.84%	56.04%	55.24%	55.65%
	0.531%	0.633%	0.790%	-0.232%	-0.308%	-0.418%	0.855%	0.920%	1.012%	0.452%	0.411%	0.686%	-0.441%	-0.205%	0.113%	0.030%	0.357%	0.556%
Short	43.75%	52.00%	57.58%	53.33%	52.73%	50.85%	50.00%	50.00%	54.35%	52.38%	50.00%	48.86%	50.00%	48.78%	50.91%	48.72%	47.52%	47.32%
	1.334%	1.317%	2.201%	1.012%	0.511%	0.478%	7.380%	4.992%	3.230%	1.857%	0.542%	0.484%	6.664%	4.193%	2.52%	1.112%	0.063%	0.059%
Total	43.24%	49.12%	52.17%	49.43%	49.51%	48.21%	50.00%	53.66%	56.31%	54.69%	52.29%	52.07%	49.21%	51.49%	53.79%	52.66%	51.46%	51.54%
	0.792%	0.902%	1.403%	0.376%	0.091%	0.020%	3.280%	2.490%	2.004%	1.123%	0.483%	0.577%	1.802%	1.264%	1.066%	0.494%	0.215%	0.310%

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	47.62%	53.12%	52.78%	52.38%	50.00%	49.06%	57.69%	58.70%	61.40%	61.54%	57.53%	58.02%	48.65%	53.33%	55.84%	56.04%	55.24%	55.65%
	0.848%	1.828%	2.292%	-0.125%	-1.306%	-1.499%	1.371%	2.109%	2.409%	1.168%	0.248%	0.461%	-0.441%	-0.205%	0.113%	0.030%	0.357%	0.556%
Short	31.25%	32.00%	36.36%	31.11%	30.91%	30.51%	33.33%	30.56%	32.61%	31.75%	32.50%	34.09%	50.00%	48.78%	50.91%	48.72%	47.52%	47.32%
	1.165%	-0.596%	1.673%	0.083%	0.393%	0.274%	5.867%	2.707%	2.211%	0.785%	0.786%	0.652%	6.664%	4.193%	2.520%	1.112%	0.063%	0.059%
Total	40.54%	43.86%	44.93%	41.38%	39.81%	39.29%	46.00%	46.34%	48.54%	46.88%	44.44%	45.56%	49.21%	51.49%	53.79%	52.66%	51.46%	51.54%
	0.951%	0.872%	2.024%	-0.023%	-0.475%	-0.626%	3.052%	2.341%	2.321%	0.985%	0.543%	0.564%	1.802%	1.264%	1.066%	0.494%	0.215%	0.310%