|  |  |  |  |
| --- | --- | --- | --- |
| **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