|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Parameters  Closing Period | 90, 0.95, 3% | | | 90, 0.90, 3% | | | 90, 0.85, 3% | | |
| Trade Mode | 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% |

**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

**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%  1.533% | 53.12%  1.633% | 52.78%  1.567% | 54.76%  1.036% | 54.17%  0.847% | 49.06%  0.789% | 50.00%  1.619% | 56.52%  1.639% | 56.14%  1.614% | 56.92%  1.056% | 54.79%  1.000% | 51.85%  0.909% | 51.35%  0.877% | 58.33%  1.131% | 59.74%  1.202% | 61.54%  0.971% | 60.95%  0.963% | 59.13%  0.926% |
| Short | 50.00%  2.550% | 60.00%  1.929% | 63.64%  1.877% | 57.78%  0.975% | 54.55%  0.762% | 55.93%  0.758% | 50.00%  1.538% | 55.56%  1.315% | 58.70%  0.512% | 55.56%  0.374% | 52.50%  -0.038% | 53.41%  0.044% | 50.00%  1.103% | 53.66%  0.930% | 54.55%  0.125% | 52.56%  -0.058% | 51.49%  -0.300% | 52.68%  -0.178% |
| Total | 48.65%  1.859% | 56.14%  1.748% | 57.97%  1.701% | 56.32%  1.006% | 54.37%  0.806% | 52.68%  0.774% | 50.00%  1.588% | 56.10%  1.512% | 57.28%  1.115% | 56.25%  0.728% | 53.59%  0.43% | 52.66%  0.442% | 50.79%  0.951% | 56.44%  1.063% | 57.58%  0.772% | 57.40%  0.528% | 56.31%  0.355% | 55.95%  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%  0.531% | 46.88%  0.633% | 47.22%  0.790% | 45.24%  -0.232% | 45.83%  -0.308% | 45.28%  -0.418% | 53.85%  0.855% | 56.52%  0.920% | 57.89%  1.012% | 56.92%  0.452% | 54.79%  0.411% | 55.56%  0.686% | 48.65%  -0.441% | 53.33%  -0.205% | 55.84%  0.113% | 56.04%  0.030% | 55.24%  0.357% | 55.65%  0.556% |
| Short | 43.75%  1.334% | 52.00%  1.317% | 57.58%  2.201% | 53.33%  1.012% | 52.73%  0.511% | 50.85%  0.478% | 50.00%  7.380% | 50.00%  4.992% | 54.35%  3.230% | 52.38%  1.857% | 50.00%  0.542% | 48.86%  0.484% | 50.00%  6.664% | 48.78%  4.193% | 50.91%  2.52% | 48.72%  1.112% | 47.52%  0.063% | 47.32%  0.059% |
| Total | 43.24%  0.792% | 49.12%  0.902% | 52.17%  1.403% | 49.43%  0.376% | 49.51%  0.091% | 48.21%  0.020% | 50.00%  3.280% | 53.66%  2.490% | 56.31%  2.004% | 54.69%  1.123% | 52.29%  0.483% | 52.07%  0.577% | 49.21%  1.802% | 51.49%  1.264% | 53.79%  1.066% | 52.66%  0.494% | 51.46%  0.215% | 51.54%  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%  0.848% | 53.12%  1.828% | 52.78%  2.292% | 52.38%  -0.125% | 50.00%  -1.306% | 49.06%  -1.499% | 57.69%  1.371% | 58.70%  2.109% | 61.40%  2.409% | 61.54%  1.168% | 57.53%  0.248% | 58.02%  0.461% | 48.65%  -0.441% | 53.33%  -0.205% | 55.84%  0.113% | 56.04%  0.030% | 55.24%  0.357% | 55.65%  0.556% |
| Short | 31.25%  1.165% | 32.00%  -0.596% | 36.36%  1.673% | 31.11%  0.083% | 30.91%  0.393% | 30.51%  0.274% | 33.33%  5.867% | 30.56%  2.707% | 32.61%  2.211% | 31.75%  0.785% | 32.50%  0.786% | 34.09%  0.652% | 50.00%  6.664% | 48.78%  4.193% | 50.91%  2.520% | 48.72%  1.112% | 47.52%  0.063% | 47.32%  0.059% |
| Total | 40.54%  0.951% | 43.86%  0.872% | 44.93%  2.024% | 41.38%  -0.023% | 39.81%  -0.475% | 39.29%  -0.626% | 46.00%  3.052% | 46.34%  2.341% | 48.54%  2.321% | 46.88%  0.985% | 44.44%  0.543% | 45.56%  0.564% | 49.21%  1.802% | 51.49%  1.264% | 53.79%  1.066% | 52.66%  0.494% | 51.46%  0.215% | 51.54%  0.310% |