**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

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

Result: It can be observed that the most suitable time for each trade mode is within the time limit of 30-45 minutes.

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

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

Trade Mode: End of month