## 策略基本信息

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| --- | --- |
| Strategy Name | CCIStrategy |
| Markets to Test | IF88:CTP |
| Historical Test Period | 20160603 –20190225 |
| Observation Bar Size | 60Min |
| Entry Rules | Both the CCI\_short and CCI\_long cross the zero line below and macd is above zero;  Or both CCI\_short and CCI\_long cross the 100 level |
| Exit Rules | Both the CCI\_short and CCI\_long cross the zero line above and macd is below zero;  Or both CCI\_short and CCI\_long cross the 100 level |

## 仓位管理+止盈止损

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| --- | --- |
| 仓位管理 | 反马丁格尔加仓方法，允许加仓多次 addPct: 0.01，posTime：1 |
| 止盈 | 暂未设置 |
| 止损 | 限价止损stoplossPct: 0.03 |

## 品种样本测试

#### IF88:CTP

|  |  |
| --- | --- |
| In Period Parameters | CCIshortPeriod 16; CCIlongPeriod 36; short\_win 12; long\_win 26; macd\_win 20 |
| In Period Performance | Sharpe Ratio 1.13 |
| Fitness Function | Sharpe Ratio |
| Real Time Period | 20160603 –20190225 |
| Net Profit | 4,938.54 |
| Maximum Draw Down | -981.42 |

#### 样本内回测绩效（20160603 –20190225）





