1、KMAS

Params

Numeric FastLength(20);

Numeric SlowLength(80);

Vars

NumericSeries HighAvg1;

NumericSeries HighAvg2;

NumericSeries LowAvg1;

NumericSeries LowAvg2;

NumericSeries AvgValue1;

NumericSeries AvgValue2;

Bool Icon1(False);

Bool Icon2(False);

Bool Icon3(False);

Bool Icon4(False);

Bool Icon5(False);

Bool Icon6(False);

Bool Icon7(False);

Bool Icon8(False);

Bool Icon9(False);

Bool Icon10(False);

Begin

HighAvg1 = AverageFC( High,FastLength );

HighAvg2 = AverageFC( High,SlowLength );

LowAvg1 = AverageFC( Low,FastLength );

LowAvg2 = AverageFC( Low,SlowLength );

AvgValue1 = AverageFC( Close,FastLength );

AvgValue2 = AverageFC( Close,SlowLength );

Icon1 = Close[1] > HighAvg1[1];

Icon2 = AvgValue1[1] > AvgValue1[2];

Icon3 = Close[1] > HighAvg2[1];

Icon4 = AvgValue2[1] > AvgValue2[2];

Icon5 = Close[1] < LowAvg2[1];

Icon6 = Close[1] < LowAvg1[1];

Icon7 = AvgValue1[1] < AvgValue1[2];

Icon8 = Close[1] < LowAvg2[1];

Icon9 = AvgValue2[1] < AvgValue2[2];

Icon10 = Close[1] > HighAvg2[1];

If( Icon1 && Icon2 && Icon3 && Icon4 && MarketPosition == 0 )

{

Buy( 1,Open );

}

If( Icon5 && MarketPosition == 1 )

{

Sell( 1,Open );

}

If( Icon6 && Icon7 && Icon8 && Icon9 && MarketPosition == 0 )

{

SellShort( 1,Open );

}

If( Icon10 && MarketPosition == -1 )

{

BuyToCover( 1,Open );

}

End

2、SOB

Params

Numeric Length(5);

Vars

NumericSeries SOBHigh;

NumericSeries SOBLow;

Bool JudgeIcon1(False);

Bool JudgeIcon2(False);

Bool JudgeIcon3(False);

Bool JudgeIcon4(False);

Numeric i;

Begin

SetGlobalVar( 0,0 );

SetGlobalVar( 1,0 );

For i = 1 to Length-1

{

If( Close > Close[i] )

SetGlobalVar( 0,GetGlobalVar(0)+1 );

Else

Break;

}//如果收盘价不大于i天前的值，跳出循环

For i = 1 to Length - 1

{

If( Close < Close[i] )

SetGlobalVar( 1,GetGlobalVar(1)-1 );

Else

Break;

}//如果收盘价不小于i天前的值，跳出循环

SOBHigh = GetGlobalVar(0);

SOBLow = GetGlobalVar(1);

JudgeIcon1 = ( SOBHigh[1] == Highest( SOBHigh[1],Length ) );//当今天的SOB值是过去40天的最高值

JudgeIcon2 = ( SOBHigh[1] > 20 );//当今天的SOB值大于20

JudgeIcon3 = ( SOBLow[1] == Lowest( SOBLow[1],Length ) );//当今天的SOB值是过去40天的最低值

JudgeIcon4 = ( SOBLow[1] < -20 );//当今天的SOB值小于-20

If( JudgeIcon1 && JudgeIcon2 )

{

Buy( 1,Close );//平空开多

}

If( JudgeIcon3 && JudgeIcon4 )

{

SellShort( 1,Close );//平多开空

}

Commentary( "SOBHigh:"+Text(SOBHigh[0]) );

Commentary( "SOBLow:"+Text(SOBLow[0]) );

Commentary( "Highest:"+Text(Highest( SOBHigh,Length )) );

Commentary( "Lowest:"+Text(Lowest( SOBLow,Length )) );

End

//----------------------------------------------

3、MHR

Params

Numeric Length1(12);

Numeric Length2(26);

Numeric LengthSignal(9);

Numeric X(0.25);

Vars

NumericSeries MACD;

NumericSeries Signal;

NumericSeries Histogram;

Numeric i;

Numeric j;

Numeric DeltaH;

Begin

MACD = XAverage( Close,Length1 ) - XAverage( Close,Length2 );

Signal = XAverage( MACD,LengthSignal );

Histogram = MACD[0] - Signal[0];

If( Histogram < 0 )

{

While( Histogram[i] < 0 )

{

i = i + 1;

}

DeltaH = Histogram[0] - Lowest( Histogram,i );

If( DeltaH >= X && MarketPosition <> 1 );

{

Buy( 1,Close );

}

}

If( Histogram > 0 )

{

While( Histogram[j] > 0 )

{

j = j + 1;

}

DeltaH = Highest( Histogram,j ) - Histogram[0];

If( DeltaH >= X && MarketPosition <> -1 );

{

SellShort( 1,Close );

}

}

End

4、DI

Params

Numeric Length1(10);

Numeric Length2(40);

Vars

NumericSeries DI;

NumericSeries Momentum1;

NumericSeries Momentum2;

NumericSeries Var1;

Begin

DI = Momentum( Close,Length1 ) \* Momentum( Close,Length2 ) /VariancePS(close,length2,1);

If( DI < -10 && Momentum( Close,Length2 ) > 0 )

{

Buy( 1,Close );

}

If( DI < -10 && Momentum( Close,Length2 ) < 0 )

{

SellShort( 1,Close );

}

Commentary("DI="+Text(DI[1]));

Commentary("Mom40="+Text(Momentum( Close[1],Length2 )));

Commentary("Mom10="+Text(Momentum( Close[1],Length1 )));

Commentary("Var="+Text(VariancePS( Close,Length2,1)));

PlotNumeric("di:",di);

End