## 样本回测时间根据你策略当前的时间改即可，品种写一个即可，如果测试了多个品种，也可以加上，其他部分根据个人的策略逻辑进行修改。

## 策略基本信息

|  |  |
| --- | --- |
| Strategy Name | MyStrategy |
| Markets to Test | I88 |
| Historical Test Period | 20161130 - 20170213 |
| Observation Bar Size | 5Min; 30Min |
| Entry Rules | if MI≠0, bbsignal = 1 enter the market;  if MI=0, 金叉死叉 |
| Exit Rules | Volatility filtration and signals combination |

## 仓位管理+止盈止损

|  |  |
| --- | --- |
| 仓位管理 | 暂无仓位管理 |
| 止盈 | 穿过均线止盈 |
| 止损 | 固定比例止损，stoplossPct:0.03 |

## 品种样本测试

#### eos.usd.q:okef

|  |  |
| --- | --- |
| In Period Parameters | "envPeriod": 13, "longenvPeriod": 25, "MIfactor": 0.05, "bullPeriod": 18, "bearPeriod": 18, "fastPeriod": 5, "slowPeriod": 30, "maPeriod": 30, |
| In Period Performance | Sharpe Ratio 4.42 |
| Fitness Function | Sharpe Ratio |
| Real Time Period | 20161130 - 20170213 |
| Net Profit | 1,315.14 |
| Maximum Draw Down | -632.58 |

#### 样本内回测绩效（20161130 - 20170213）



