

# 自動交易

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## 回推測試

### 選擇測試交易資料集

交易所	貨幣	對應資產	開始日期	結束日期	資料長度
● binance	BTC	NEO	2018-10-01 04:35	2019-04-17 04:33	6 months, 2 weeks, 1 day, 8 hours
● binance	ETH	FUEL	2018-11-01 09:08	2019-03-09 23:32	4 months, 6 days, 20 hours, 24 minutes
● bitfinex	USD	NEO	2019-01-12 12:13	2019-02-12 16:12	1 month, 17 hours, 29 minutes

[調整日期範圍](#)

### 交易策略

策略:

x2\_rsi

k 線大小 (Candles)

10

分鐘

暖機時間 (in 10 分 candles):

10

(will use 1 hour, 40 minutes of data as history)

### 參數設定

x2\_rsi 參數:

interval = 14

[thresholds]

low = 30

high = 70

persistence = 1

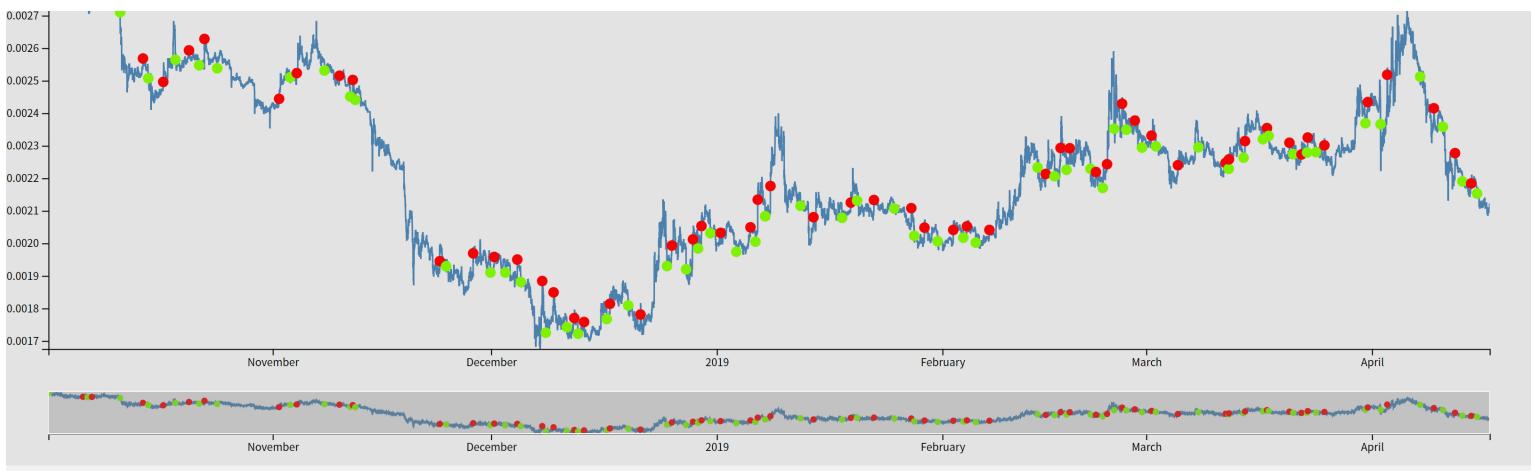
### 模擬交易

[更新模擬交易設定](#)[開始測試](#)

## 回推測試結果

開始時間	2018-10-01 06:14:00	交易次數	115
結束時間	2019-04-17 04:34:00	夏普指數	3.76
時間跨度	7 months	起始餘額	100.00286
開始價格	0.00286	最終餘額	108.89582
結束價格	0.00210	模擬交易利潤	
市場走向	-26.58272%		8.89271%





## 交易買賣列表

進場 (UTC)	出場 (UTC)	進場時間	進場餘額	出場餘額	P&L	損益
2018-10-01 06:15	2018-10-05 22:35	5 days	99.753	95.605	4.15	-4.16%
2018-10-06 13:35	2018-10-07 03:55	14 hours	95.366	95.371	0.00	0.01%
2018-10-11 01:05	2018-10-14 04:25	3 days	95.133	89.923	5.21	-5.48%
2018-10-14 21:45	2018-10-16 23:15	2 days	89.698	89.081	0.62	-0.69%
2018-10-18 15:25	2018-10-20 12:05	2 days	88.858	89.639	0.78	0.88%
2018-10-21 21:25	2018-10-22 15:05	18 hours	89.415	92.028	2.61	2.92%
2018-10-24 09:15	2018-11-01 21:15	9 days	91.798	88.177	3.62	-3.94%
2018-11-03 09:35	2018-11-04 07:35	a day	87.956	88.191	0.23	0.27%
2018-11-08 02:55	2018-11-10 04:15	2 days	87.970	87.196	0.77	-0.88%
2018-11-11 15:45	2018-11-12 00:05	8 hours	86.978	88.565	1.59	1.83%
2018-11-12 08:25	2018-11-23 22:55	12 days	88.344	70.217	18.13	-20.52%
2018-11-24 19:45	2018-11-28 13:05	4 days	70.041	71.315	1.27	1.82%
2018-11-30 22:05	2018-12-01 10:35	13 hours	71.137	72.742	1.61	2.26%
2018-12-02 23:05	2018-12-04 14:35	2 days	72.560	73.895	1.33	1.84%
2018-12-05 02:05	2018-12-08 00:45	3 days	73.710	73.643	0.07	-0.09%
2018-12-08 12:35	2018-12-09 14:05	a day	73.459	78.543	5.08	6.92%
2018-12-11 10:05	2018-12-12 10:25	a day	78.346	79.406	1.06	1.35%
2018-12-12 22:45	2018-12-13 18:45	20 hours	79.208	80.662	1.45	1.84%
2018-12-16 21:25	2018-12-17 07:55	11 hours	80.460	82.394	1.93	2.40%
2018-12-19 20:25	2018-12-21 12:45	2 days	82.188	80.713	1.47	-1.79%
2018-12-25 04:05	2018-12-25 20:05	16 hours	80.511	82.932	2.42	3.01%
2018-12-27 19:05	2018-12-28 17:45	a day	82.724	86.472	3.75	4.53%
2018-12-29 10:35	2018-12-29 21:45	11 hours	86.255	89.032	2.78	3.22%
2018-12-31 03:05	2019-01-01 12:55	a day	88.809	88.631	0.18	-0.20%
2019-01-03 16:35	2019-01-05 15:25	2 days	88.409	91.539	3.13	3.54%
2019-01-06 07:35	2019-01-06 15:15	8 hours	91.310	96.942	5.63	6.17%
2019-01-07 15:45	2019-01-08 09:15	18 hours	96.700	100.765	4.06	4.20%
2019-01-12 12:15	2019-01-14 07:05	2 days	100.513	98.602	1.91	-1.90%
2019-01-18 05:15	2019-01-19 10:05	a day	98.356	100.329	1.97	2.01%
2019-01-20 06:55	2019-01-22 14:25	2 days	100.078	99.922	0.16	-0.16%
2019-01-25 09:05	2019-01-27 17:35	2 days	99.672	99.470	0.2	-0.20%
2019-01-28 03:15	2019-01-29 13:05	a day	99.221	100.196	0.98	0.98%
2019-01-31 08:15	2019-02-02 11:55	2 days	99.946	101.435	1.49	1.49%
2019-02-03 21:15	2019-02-04 08:55	12 hours	101.182	102.680	1.50	1.48%
2019-02-05 14:05	2019-02-07 11:05	2 days	102.423	104.158	1.73	1.69%
2019-02-14 01:55	2019-02-15 04:45	a day	103.897	102.709	1.19	-1.14%
2019-02-16 10:05	2019-02-17 05:45	20 hours	102.452	106.227	3.77	3.68%
2019-02-18 01:15	2019-02-18 12:05	11 hours	105.961	108.830	2.87	2.71%

2019-02-21 08:25	2019-02-22 02:15	18 hours	108.558	107.801	0.76	-0.70%
2019-02-23 00:45	2019-02-23 14:55	14 hours	107.531	110.871	3.34	3.11%
2019-02-24 14:35	2019-02-25 16:35	a day	110.594	113.929	3.34	3.02%
2019-02-26 06:25	2019-02-27 10:25	a day	113.644	114.711	1.07	0.94%
2019-02-28 10:05	2019-03-01 17:35	a day	114.424	115.979	1.55	1.36%
2019-03-02 07:55	2019-03-05 08:35	3 days	115.689	112.487	3.2	-2.77%
2019-03-08 03:55	2019-03-11 21:45	4 days	112.206	109.585	2.62	-2.34%
2019-03-12 08:05	2019-03-12 08:55	an hour	109.311	110.456	1.15	1.05%
2019-03-14 08:55	2019-03-14 13:55	5 hours	110.180	112.381	2.20	2.00%
2019-03-17 00:45	2019-03-17 14:15	14 hours	112.100	113.459	1.36	1.21%
2019-03-17 19:45	2019-03-20 16:15	3 days	113.175	111.875	1.3	-1.15%
2019-03-21 04:35	2019-03-22 08:05	a day	111.595	111.267	0.33	-0.29%
2019-03-23 02:25	2019-03-23 04:35	2 hours	110.989	112.946	1.96	1.76%
2019-03-24 07:45	2019-03-25 11:35	a day	112.664	113.417	0.75	0.67%
2019-03-31 02:55	2019-03-31 10:35	8 hours	113.134	115.947	2.81	2.49%
2019-04-02 04:45	2019-04-03 02:35	a day	115.657	122.780	7.12	6.16%
2019-04-07 15:15	2019-04-09 12:25	2 days	122.473	117.449	5.02	-4.10%
2019-04-10 18:15	2019-04-12 10:15	2 days	117.156	112.848	4.31	-3.68%
2019-04-13 10:25	2019-04-14 15:35	a day	112.566	111.977	0.59	-0.52%

請謹慎使用此服務，務必先測試交易策略。

Paul. 2018