

Overview

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HTHLC5

清大_劉容任 + 清大_黃騰泰 + 清大_洪偉勛

Total USD
294,779

總投資報酬率
-1.74%

總夏普比率
-0.02

BTC
26.7%



-5.80%

ETH
26.7%



+1.36%

ADA
46.7%



-1.19%

昨日排名
10 / 31

- ◆ Strategy 1 for ETH, ADA
 - 80,000 USDT / 160,000 USDT
- ◆ Strategy 2 (riskier & greedier) for BTC
 - 80,000 USDT



Strategy1 for ETH/ADA: 80,000 USDT / 160,000 USDT

投資結果可大致分為大賺、小賺、大賠、小賠四種，只要避免大賠就是尚可行的策略。而該策略最高指導原則即是避免大賠的情況產生。因此這邊用簡單的**RSI**指標搭配不同的**period**來操作買賣。

為避免大賠，將全賣的條件設定較為寬鬆，隨時可以出場。預估獲利不會太高，但是肯定不會有大賠的情況。其餘用簡單的**RSI**指標判斷小量買賣。若市價長程下來穩定成長，也可能有大賺的情形。



Strategy1 for ETH/ADA: 80,000 USDT / 160,000 USDT

- ◆ Trading Unit: Principle / 20 ... (Strategy2: Principle / 4)
- ◆ Temporary Stop-loss Point: -15%
- ◆ Period Unit: 15 mins
 - RSI_short = 2 periods
 - RSI_long = 10 periods



Strategy1 for ETH/ADA: 80,000 USDT / 160,000 USDT

- ◆ Buy 1 unit if: (Strategy2: Buy 2 unit if loss > 0)
 - RSI_short < 20 && RSI_long < 20
- ◆ Sell 1 unit if:
 - RSI_short > 80 && RSI_long > 80
- ◆ Sell all if:
 - RSI_short > 80 && RSI_short_prev < RSI_short



Results for ETH/ADA

◆ ETH

3



ETH-USDT_RSI_Weishiun
清大_劉容任_109062568

USDT
81,089

投資報酬率
+1.36%



最大回檔
1.45%

夏普比率
0.25

◆ ADA

4



Master_RSI_ADA-USDT
清大_洪偉勛_109065527

USDT
138,329

投資報酬率
-1.19%



最大回檔
2.73%

夏普比率
0.04



Results for BTC and BTC Backtest

◆ Strategy 2 (riskier&greedier):



◆ Strategy 1 (conservative) backtest:



All others →



Review

- ◆ Different layers of filters after/before stop-loss point
- ◆ Trying out combinations of different indicators:
 - Bollinger Bands
 - MACD
 - And more...



Thanks for listening

