Strategy:

Start date: 1/1/2016

End date: 3/31/2016

Short at dmat-high, dmat-high+1, dmat-high+2, …

Long at dmat-low, dmat-low-1, dmat-low-2, …

Take profit at 3%: 1. Short exit: when low price is 3% lower than average price of the short position. 2. Long exit: when high price is 3% higher than average price of the long position.

After exit short, set dmat-high of the same day as new target high.

After exit long, set dmat-low of the same day as new target low.

Net position limit: 600

Capital: 5,000\*600

