**The Backtesting System Structure of vn.py**

（1）**engine = BacktestingEngine()**

（2）**engine.set\_parameters**(vt\_symbol="IF88.CFFEX",interval="1m",start=datetime(2018, 4, 30),end=datetime(2018, 5, 30),rate=0.3/10000,slippage=0.2,

size=300,pricetick=0.2,capital=1\_000\_000)

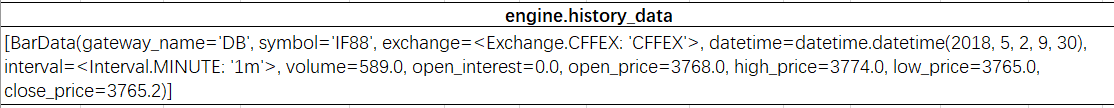
设置参数主要是把交易的相关基本信息输入计算机，如交易的级别1分钟，滑点，费率，本金等等。

（3）**engine.add\_strategy(AtrRsiStrategy, {})**

把我们使用的策略加载进去，这个是我们交易思想的核心，相关参数在策略里面设定，setting里面拥有的参数有些事从set\_parameters里面进行进行选取的，但是就是不知道哪些参数是必须传的，哪些是不需要传的。

（4）**engine.load\_data()**

把我的回测数据加载进入内存当中，输出的是engine.history\_data,



（5）**engine.run\_backtesting():**

1.self.strategy.on\_init():it’s to make preparations for running backtesting

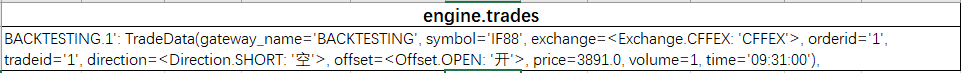
self.load\_bar(10): self.cta\_engine.load\_bar, the self.cta\_engine is backtestingengine and the callback function is default on on\_bar;It prepares the essential data for calculating the Finacial indicator

2. self.strategy.on\_start():It’s in atr\_rsi\_strategy.py

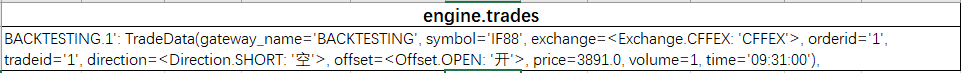
3. self.strategy.trading = True：It‘s preparing for trading

4. new\_bar(data):It’ in backtestingengine.py

self.cross\_limit\_order()：



self.cross\_stop\_order()：



self.strategy.on\_bar(bar)：it returns vt\_orderid

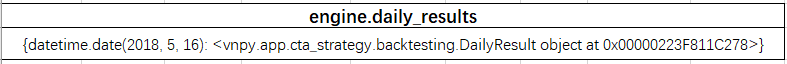
self.buy(bar.close\_price + 5, self.fixed\_size)：It is in template.py

self.send\_order(Direction.LONG, Offset.OPEN, price, volume, stop, lock)：It is in template.py

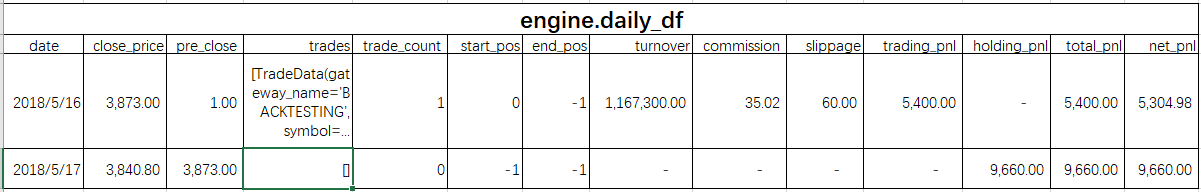
self.cta\_engine.send\_order(self, direction, offset, price, volume, stop, lock): It is in template.py,it returns vt\_orderids

self.update\_daily\_close(bar.close\_price):It is in backtesting.py

self.daily\_results[d] = DailyResult(d, price):the DailyResult is a class



（6）**engine.calculate\_result()**



（7）**engine.calculate\_statistics()**

（8）**engine.show\_chart()**

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