T05-Futures Truth Top10
RUMI交易系统

微信公众号:量化侠　微信运营号：Quant_XW

关于我们

•量化侠代表一种量化精神，我们本着分享的精神，将我们了解到的信息与策略以及有关量化的一切资源都会免费的分享给大家。团队的成员主要是由人工智能，以及数据挖掘的专家团队组成。向喜欢量化和金融的朋友免费分享我们的研究成果。

TOP TEN TABLES

TOP TEN SINCE RELEASE DATE

	System	Annual % Ret
1	TSL_CEL_NG_1.1	120.2%
2	Gatts QM	119.1%
3	TrendModelSys	93.3%
4	LRKage Sys5	81.3%
5	MAR Copper Sync	72.7%
6	Clockwork—Paper Barrels	57.4%
7	NatGator	55.6%
8	MAR CrudePlus Sync	48.9%
9	Clockwork—Angus	43.9%
10	TSL_US_1	40.7%

TOP TEN FOR PAST 12 MONTHS

	System	Annual % Ret
1	Clockwork—KellyV	178.3%
2	MAR CrudePlus Sync	155.1%
3	LRKage Sys5	143.2%
4	MAR NewBondLive Sync	136.3%
5	Clockwork—Angus	133.9%
6	Alpha DT	117.1%
7	Clockwork—US Captain	103.7%
8	Ruggiero Bond Sys	94.2%
9	TSL_ES_1.0Z	89.5%
10	Strategic 500	83.4%

TOP TEN SINGLE MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	TSL_CEL_NG_1.1	120.2%
2	Gatts QM	119.1%
3	TrendModelSys	93.3%
4	LRKageSys5	81.3%
5	MAR Copper Sync	72.7%
6	Clockwork—Paper Barrels	57.4%
7	NatGator	55.6%
8	MAR CrudePlus Sync	48.9%
9	Clockwork—Angus	43.9%
10	TSL_US_1	40.7%

TOP TEN MULTI-MARKET SYSTEMS SINCE RELEASE DATE

	System	Annual % Ret
1	Super Turtle	32.0%
2	FedSwing	31.9%
3	Simple Harmony	28.5%
4	MeanSwing 2	26.1%
5	RUMI	25.3%
6	I-Master	22.7%
7	Hi-Prob	18.4%
8	Dollar Trader for Currencies	18.3%
9	Hi%Mid	17.1%
10	Catscan III	15.5%

Systems Tracked In This Issue — Issue #2 2016

Sys. #	Rank	System Name	Vendor
405	232	%C DayBreaker	Creative Breakthrough, Inc.
106	166	1-2-3 System	John Schmidt
198	78	1-2-3-4 System	John Schmidt
548	51	24.Fujiko	Takaiku Nishimura
275	210	25X25	Charles Le Beau
409	116	Abalone	Petros Development Corp.
207	124	Aberration	Keith Fitschen
300	155	Aberration Plus	Keith Fitschen
365	50	Advent	Scott Magnuson
432	28	AlfaMAXX	Alfaranda CTA
745	233	Algo Futures	Algo Futures
619	7	Alpha DT	The Trading Systems Broker
364	153	Andromeda	Petros Development Corp.
441	157	Andromeda 2	Petros Development Corp.
380	NLT	Anomaly 1	longtermtrading.com
381	NLT	Anomaly 2	longtermtrading.com
279	88	Arcs	Alfaranda
302	NLT	Arcs Plus	Alfaranda
271	85	Athena	Brian Watson
361	17	ATS-3200	Advanced Trading Sys.
362	239	ATS-6400	Advanced Trading Sys.
650	196	AutoScalper2	Michael Mermer
469	52	Axiom Index	TradingVisions Systems, Inc.
731	97	AXIOM Index	TradingVisions Systems, Inc.
741	56	Axiom Index II WFO ES	TradingVisions Systems, Inc.
746	30	Axiom Index II WFO NQ	TradingVisions Systems, Inc.
747	110	Axiom Index II WFO TF	TradingVisions Systems, Inc.
471	206	Axiom Long Term	TradingVisions Systems, Inc.
425	218	AxSym	i8i.com
386	182	Balance Point	Daytrading Educators
269	137	Basis	Alfaranda
270	122	Basis II	Alfaranda
234	NLT	Belly Trader	Dr. John Clayburg
620	82	Beta DT	The Trading Systems Broker
664	74	Big Blue 2	Mike Barna
273	214	Big Dipper	Charles Le Beau
579	47	Black Crusader UD Mini	Andrew Gibbs & Allan Kerr
333	NLT	Black Gold	Giles Korznecki
124	145	Black or White	Troy Staman
225	193	Bond & Yen Trdng. Sys.	George Panagakis
121	NLT	BondPat	Lee Gettess
395	38	BRIX	Alfaranda
296	65	Capcon1	Kevin Brown
212	202	CatScan	Randy Stuckey
226	86	Catscan II	Randy Stuckey
421	200	Catscan III	Randy Stuckey
422	227	Catscan III Const.	Randy Stuckey
563	180	CatsCan IV	Randy Stuckey
564	187	CatsCan IV Const	Randy Stuckey
350	10	Challenger	S. L. Pee
342	NT	Checkmate	Strategic Trading Sys.
732	99	Chris E-Mini FT	Chris Martin
780	152	Chris Emini NQ	Chris Martin
760	170	Chris E-Mini OverNight	Chris Martin
647	NT	ChrisVivienne	Chris Martin
753	127	Clockwork Risng Sun	Clock work Group
736	6	Clockwork Angus	Clock work Group
765	120	Clockwork StudioCarfe	Clock work Group
754	189	Clockwork Sucre	Clock work Group
739	9	Clockwork U.S. Captain	Clock work Group
757	15	Cloclwork The General	Clock work Group
343	NT	CoatTails	longtermtrading.com
278	132	Compass	Ziad Chahal
698	NT	Condor	World Wide Futures
338	NT	Countdown	longtermtrading.com
331	183	Cross Bow	Charles Le Beau
606	192	Crude Day Trader	Chan So Han
534	NT	CrudeExtreme	Chan So Han
615	NT	CrudeSpyder	David Imgraben
621	101	CTA3 SW	The Trading Systems Broker
622	131	CTA4 SW	The Trading Systems Broker
623	63	CTB3 SW	The Trading Systems Broker
624	158	CTB4 SW	The Trading Systems Broker
617	NT	CTP	David Imgraben
511	156	CTS Crash Control	Creative Trading Systems, LLC
657	221	CTT	Tom Graney
250	NT	Cyclone	Dr. John Clayburg
543	129	DCB Coffee	Andy Waldock
546	141	DCB Cotton	Andy Waldock
541	211	DCB Crude Oil	Andy Waldock
542	222	DCB Lean Hogs	Andy Waldock
544	190	DCB Lumber	Andy Waldock
547	115	DCB Nasdaq Swing	Andy Waldock
545	174	DCB Natural Gas	Andy Waldock
540	96	DCB Wheat	Andy Waldock
306	225	DCB-Bond	Andy Waldock
111	100	DCS II	PWA Futures
748	201	Delphi II WFO EMD	TradingVisions Systems, Inc.
742	57	Delphi II WFO ES	TradingVisions Systems, Inc.
749	59	Delphi II WFO TF	TradingVisions Systems, Inc.
509	35	Delphi Universal	TradingVisions Systems, Inc.
595	19	Delphi Universal II	TradingVisions Systems, Inc.
594	109	Delphi Universal II Day	TradingVisions Systems, Inc.
625	21	Delta DT	The Trading Systems Broker
136	NT	Delta Threshold	Day Trading Inst.
4	121	Dennis RSI	Robert Dennis, Jr.
758	NT	Diamond Plate	Definitive Trading Co.
82	175	Directional Movement	Welles Wilder
400	114	DirecTrend	Steve Marshall
236	209	Dollar Trader for Curr.	Dave Fox
62	54	Dr. Jenkins System	Dr. David Jenkins
125	224	Dual Cross System	David Wright
562	NT	Dual Thrust	Mike Chalek
590	NT	DualThrust 2	Mike Chalek
240	108	Dynamic Breakout Sys	George Pruitt/FTC
303	37	Dynamic MovAvgCross	George Pruitt/FTC
265	118	Dynamo	Chuck Hughes
327	58	Early Bird	TradingVisions Systems, Inc.
397	181	Early Bird II	TradingVisions Systems, Inc.
431	150	Early Bird III	TradingVisions Systems, Inc.
626	73	Echo DT	The Trading Systems Broker
707	NLT	Eclipsed II RB	AGemsCo
470	241	EGE 6%	Nihat Orhan
473	NT	EGE7 High Low	Nihat Orhan

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Sys. #	Rank	System Name	Vendor
404	76	FGC Emerald	First Global Capital Mgmt.
507	NT	FMS Advantage	Fast Market Systems
611	NT	Four Ducks	Beverly Antrobus
171	212	FT S&P DayTrade	Stafford Trading Co.
524	34	Fujiko.N	Takaiku Nishimura
483	NT	Fusion	Strategic Trading Sys.
759	61	GATTS QM	GATTS Trading
605	NT	GEMS NG Mini	Creative Breathrough, Inc.
294	84	GK Currency Trader	H. G. Knees
349	31	GK Energy Trader	H. G. Knees
550	NT	GK Universal Trader I	H. G. Knees
551	NT	GK Universal Trader II	H. G. Knees
487	11	GK-Energy Trader II	H. G. Knees
348	NT	GK-Interest Trader	H. G. Knees
488	NT	GK-Meat Trader I	H. G. Knees
253	125	Golden SX	Randy Stuckey
254	130	Golden SX Const.	Randy Stuckey
177	32	Grand Cayman System	Mike Chisolm
775	242	Gravity	Trend Seeker Systems
776	237	Gravity 31	Trend Seeker Systems
779	68	G-Rex	Systems On The Road
572	123	HI%Mid	Seival Systems
346	81	Hi-Lo Swing	David McLarney
491	164	HiProb	Seival Systems
649	69	Hong Kong I-Money	Lok Tsz Chun
366	42	I-Master	Keith Fischen/Murray Ruggiero
415	185	Impetus	TradingVisions Systems, Inc.
589	186	Impetus SP	TradingVisions Systems, Inc.
740	160	JDOC532	Andy Waldock
656	NT	Jen Jamer	David Reppas
334	NT	JJ	Giles Korzenecki
627	75	Kilo SW	The Trading Systems Broker
274	162	Lil' Dipper	Charles Le Beau
628	213	Lima SW	The Trading Systems Broker
451	128	Longrifle	Adam Grimes
689	216	LPR - LIM - 2	L'eau Prosper Research
645	NT	LPR Quantitative A2	L'eau Prosper Research
639	NT	LPR Quantitative M3	L'eau Prosper Research
652	NT	LPR Quantitative P5	L'eau Prosper Research
781	234	LRKage Sys 3	Dave Poxon
782	3	LRKage Sys 5	Dave Poxon
266	NT	Magnet	Lapis Trading Strategies
726	2	MAR - Copper Sync.	Murray Ruggiero
725	4	MAR - CrudePlusSync.	Murray Ruggiero
729	91	MAR - Currency COT	Murray Ruggiero
723	139	MAR - GoldIntra	Murray Ruggiero
724	5	MAR - NewBondLiveSynch	Murray Ruggiero
728	33	MAR - SP Mini Sync.	Murray Ruggiero
727	18	MAR-GoldSys	Murray Ruggiero
384	NT	Market Direction	Giles Korzenecki
203	NT	Market Mapping	Lee Gettess
552	NLT	Maxim	Founder Trading
718	174	Mean Swing	Trendfinder Trading Systems LLC
485	25	Mechwarrior-ES	Andrew Gibbs
321	229	MESA Bonds	John Ehlers/Mike Barna
435	235	Mesa T-Notes	John Ehlers/Mike Barna
730	238	NatGator Trend Silver	Chris Martin
504	NT	Natural Gas MA	Advanced Systems
505	NT	Natural Gas MA	Advanced Systems
506	NT	Natural Gas MA	Advanced Systems
526	NT	Natural Gas MA	Advanced Systems
204	NT	NCR	Joseph Stowell
26	NT	Night & Day Daytrading	Joe Bristor
378	NT	Octane	Keener Capital Mgmt.
629	135	Oscar SW	The Trading Systems Broker
65	154	Parabolic Stop	Welles Wilder
744	134	Paradigm Shift	Keith Fitschen
440	163	Pegasus	Petros Development Corp.
304	93	Pendulum	Stafford Trading Co.
575	NT	PowerTrader	B. Antrobus
231	230	Profit Quest	ProfitQuest Systems
703	105	Proper EMD	Joseph Ford
702	126	Propero ER	Joseph Ford
640	60	Propero ES	Joseph Ford
734	204	PSSB_ES	PSSB Management LLC
102a	NT	PULSAR Imp. Pattern	Joe Duffy
102b	NT	PULSAR Volatility	Joe Duffy
568	244	Qtech S&P	Dave Poxon
42	NT	QUAD	Joe Bristor
187	98	R-Breaker	Rich Saidenberg
570	NT	RC Advance ++	Rickey Cheung
643	NT	RC Beginner	Rickey Cheung
566	NT	RC Book 2	Rickey Cheung
565	NT	RC Chance	Rickey Cheung
597	NT	RC Chance+	Rickey Cheung
644	NT	RC Constant	Rickey Cheung
642	NT	RC Countertrend	Rickey Cheung
592	NT	RC Courage	Rickey Cheung
567	NT	RC Edge	Rickey Cheung
610	NT	RC Intermediate	Rickey Cheung
658	NT	RC Level	Rickey Cheung
659	NT	RC Magic	Rickey Cheung
660	NT	RC Pro	Rickey Cheung
631	NT	RC Proof+	Rickey Cheung
576	NT	RC Shine	Rickey Cheung
661	NT	RC Strength	Rickey Cheung
461	NT	RC Success	Rickey Cheung
519	NT	RC Success 3	Rickey Cheung
632	NT	RC Super	Rickey Cheung
598	NT	RC Trend	Rickey Cheung
340	143	Ready-Set-Go	longtermtrading.com
123	NT	Reverse Trend Entry	Troy Staman
186	53	R-Levels	Rich Saidenberg
268	NT	R-Mesa 3	John Ehlers/Mike Barna
411	217	R-Mesa 5	John Ehlers/Mike Barna
694	12	Ruggiero Bond System	Murray Ruggiero
618	147	RUMI	David Imgraben
472	219	SAGA	Carlos Chaves
283	119	Samurai_35	Futures Research
281	79	Samurai_7	Futures Research
105	112	Scooter	Robert Dennis Jr
743	107	Sentinel WFO ES	TradingVisions Systems, Inc.

一、怎样理解短、中、长期均线所反映的本质情况？如何判断不同周期均线强弱？

同周期图表上，依照所截取计算的时间段长短而分为短中长期均线。截取的时间段不同，反映出的平均持仓成本也不同。根据均线反映的市场平均持仓成本，K线在均线上下的位置以及距离，来判断市场参与者是赢是亏，盈亏多少，在有做空机制的市场中，还可反映多头空头的平均盈亏及幅度。均线所反映的，除了持仓成本外，最重要的是，究竟谁赢谁亏，盈亏多少。

原理解析

原理解析

OS=(Average(close,LengthS)-wAverage(close,LengthL));
AOS=Average(OS,LengthOS);

Params

NumericSeries Price(10);
Numeric Length(10);

Vars

Numeric WtdSum(0);
Numeric CumWt;
Numeric i;

Begin

for i = 0 to Length - 1
{
        WtdSum = WtdSum + (Length - i) *
Price[i] ;
}
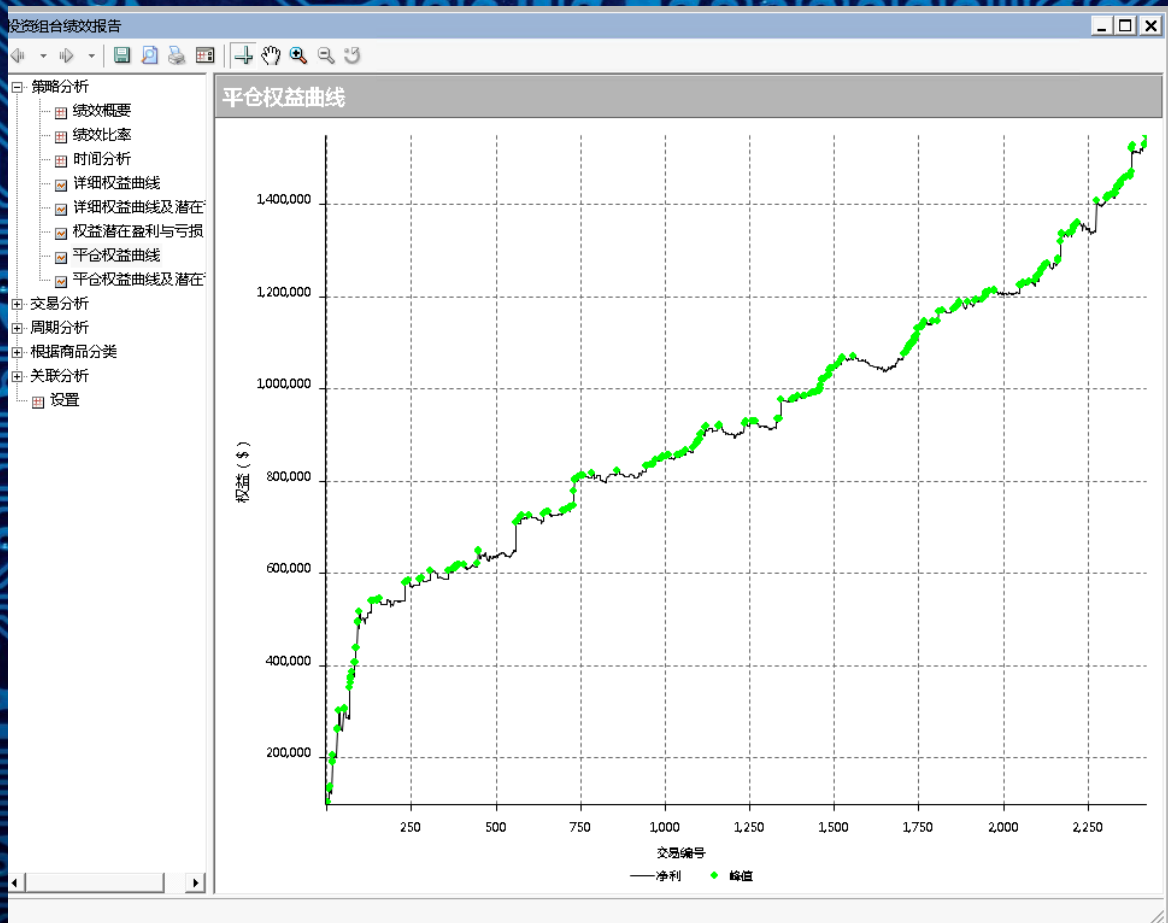CumWt = (Length + 1) * Length * 1/2 ;
Return WtdSum / CumWt;

End

虽然奥卡姆的威廉肯定不是总结出这个原则的第一人，但是通常的表述——"如无必要，毋增实体"一般都归在他头上。在现代科学的语境下，我们说到狭义的剃刀原则时，一般是这样的："当两个假说具有完全相同的解释力和预测力时，我们以那个较为简单的假说作为讨论依据。"

操作演示

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扫一扫上面的二维码图案，加我微信