



如何显著改变趋势跟随策略表现



SAM, PowerUpGammas



测试思路

- SMA Crossover作为趋势跟随的基础思路
- \$100,000账户资金
- 允许同时持有5个头寸，每个头寸占比10%
- S&P500成分股 + 流动性筛选
- 随机选择股票组合，观察策略表现
- 加入额外条件，观察策略表现

**FREE
TUTORIAL**



EVIDENCE-BASED TECHNICAL ANALYSIS

FOREIGN
CRITERIA AS FILTER

WWW.POWERUPGAMMAS.COM

SPY - Daily 20/10/2021 Opn 455.87, Hi 459.66, Lo 455.66, Close 459.25 (0.2%)

S&P500成分股



459.25
440
420
400
380
360
340
320
300
280
260
240
220
200
180
160
140
120
100
80
60



**FREE
TUTORIAL**



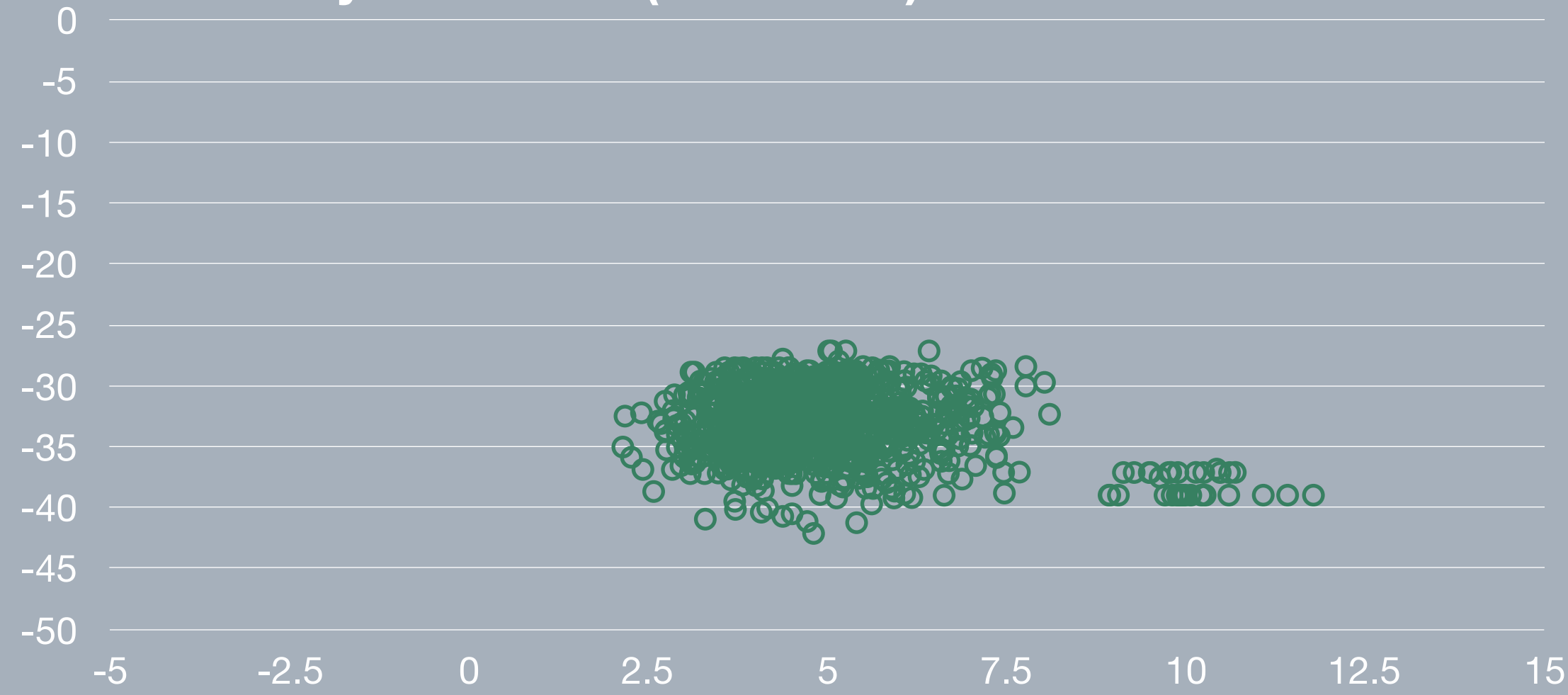
**EVIDENCE-BASED
TECHNICAL ANALYSIS**

**FOREIGN
CRITERIA AS FILTER**

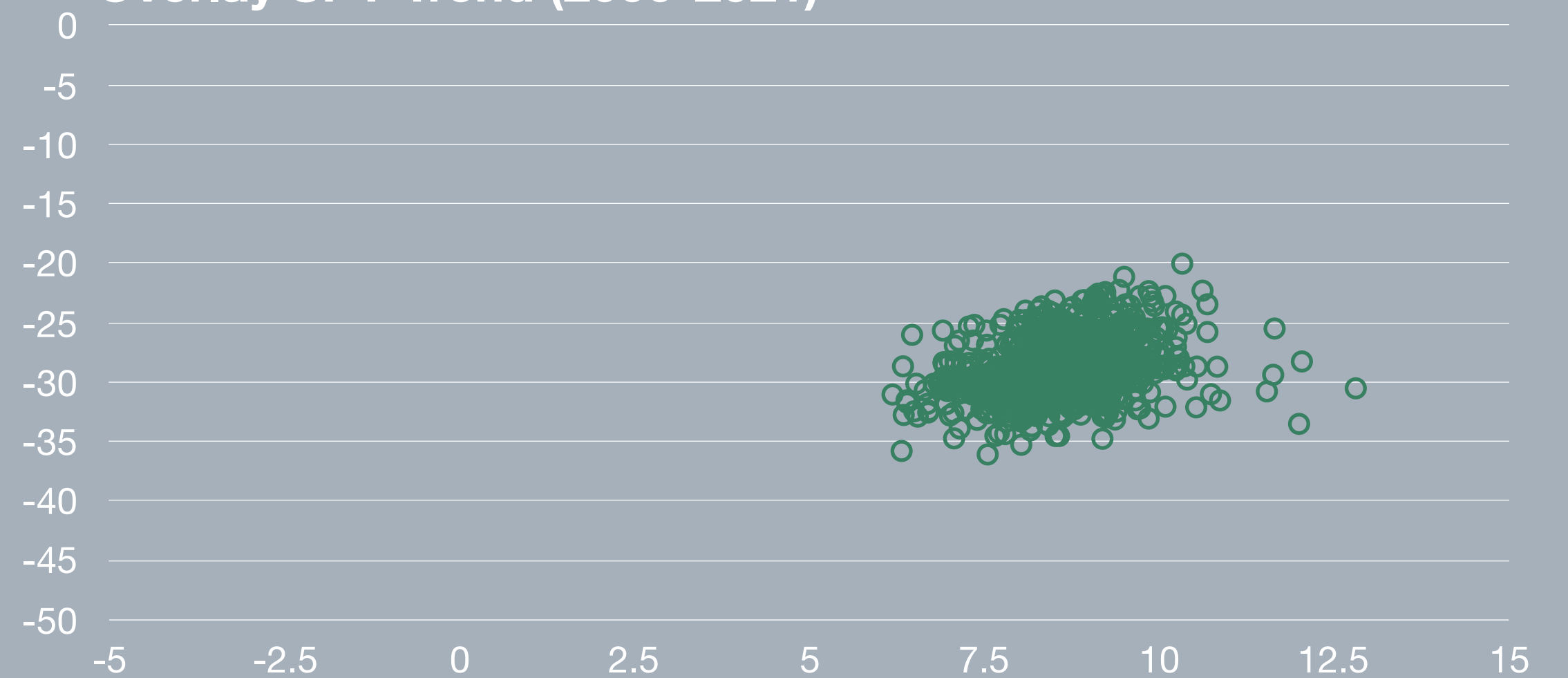
WWW.POWERUPGAMMAS.COM

S&P500成分股表现

No Overlay SPY Trend (2000-2021)



Overlay SPY Trend (2000-2021)



FREE TUTORIAL

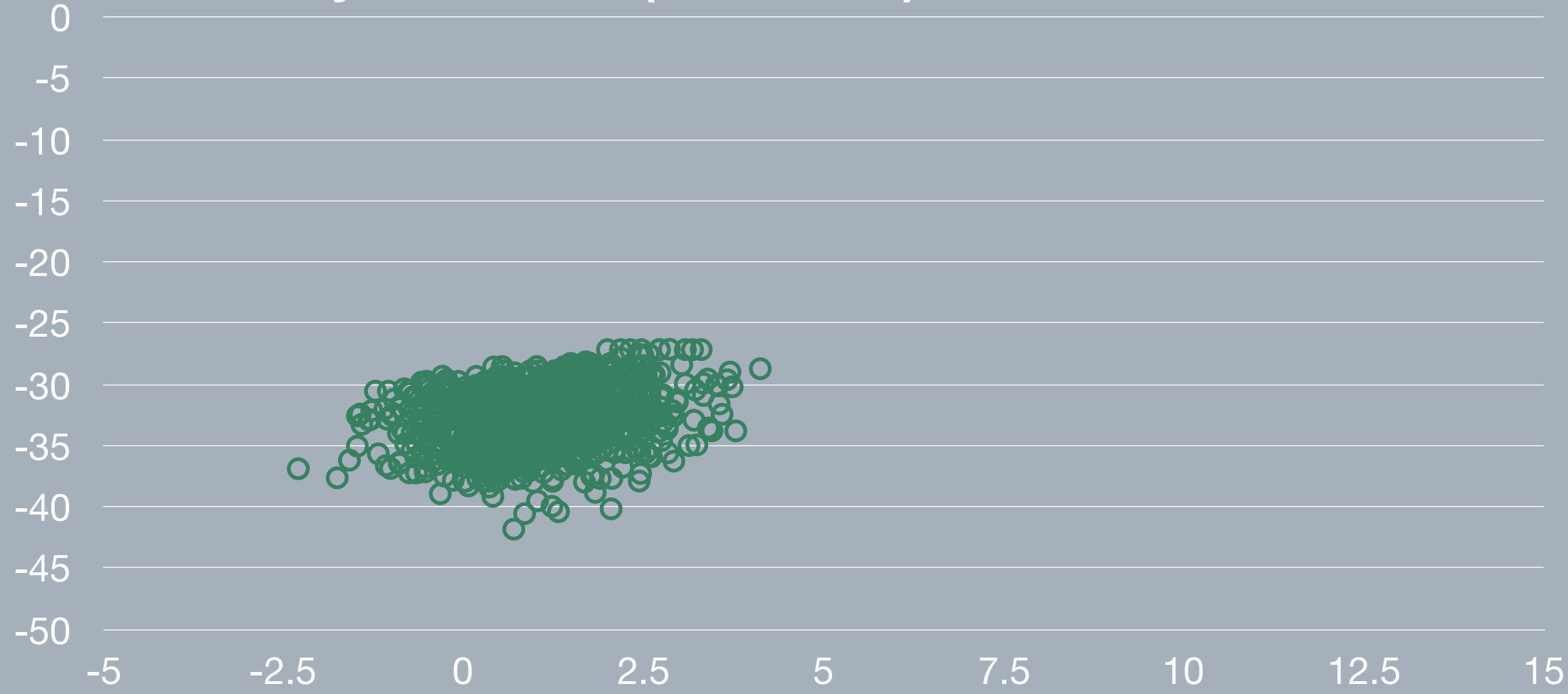


EVIDENCE-BASED TECHNICAL ANALYSIS

FOREIGN CRITERIA AS FILTER

WWW.POWERUPGAMMAS.COM

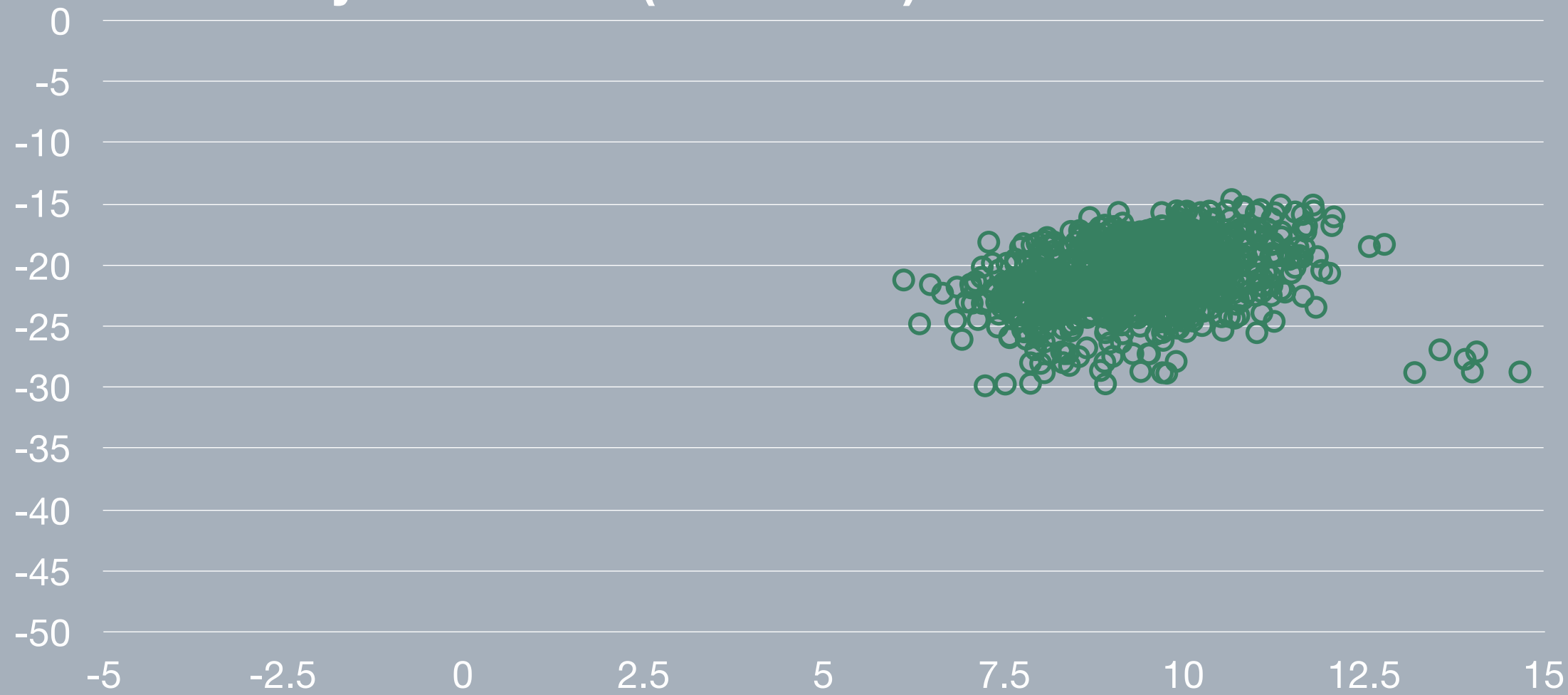
No Overlay SPY Trend (2000-2011)



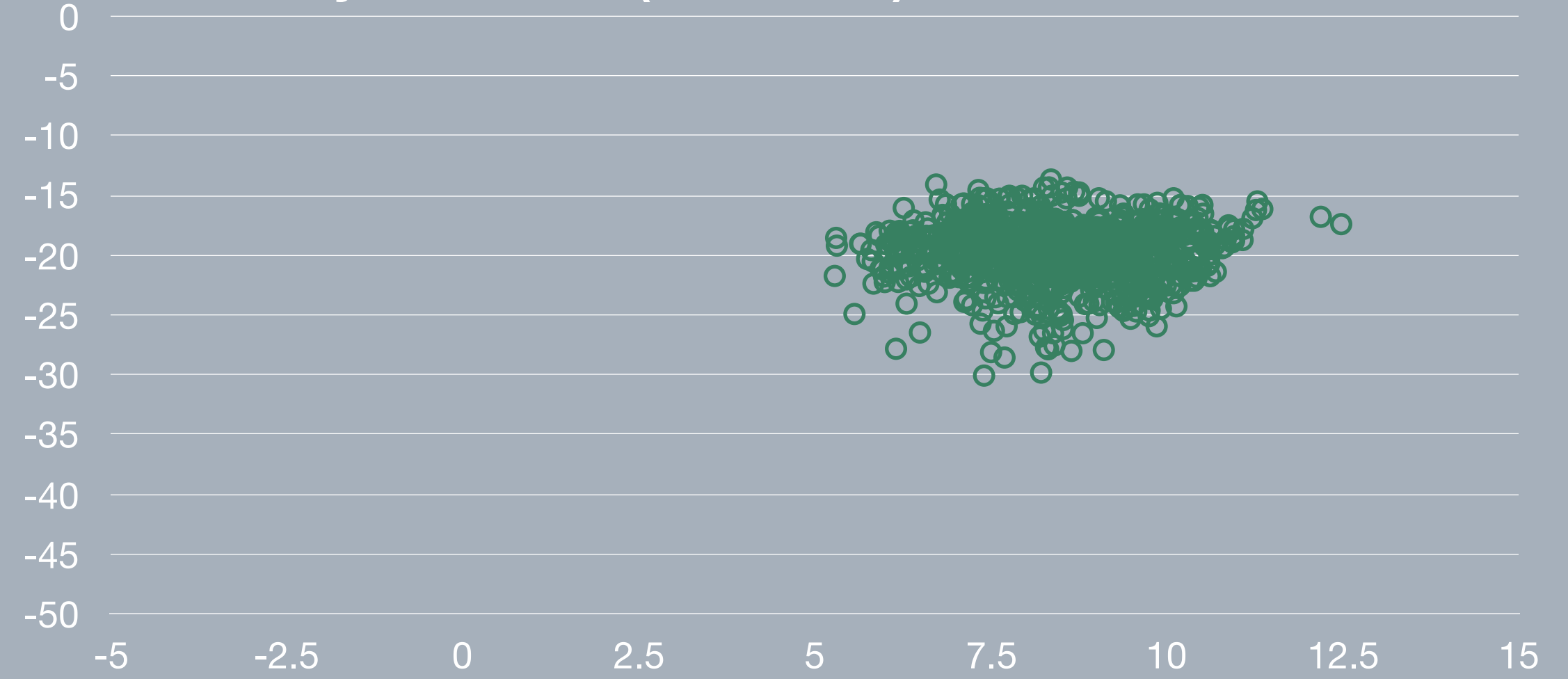
Overlay SPY Trend (2000-2011)



No Overlay SPY Trend (2011-2021)



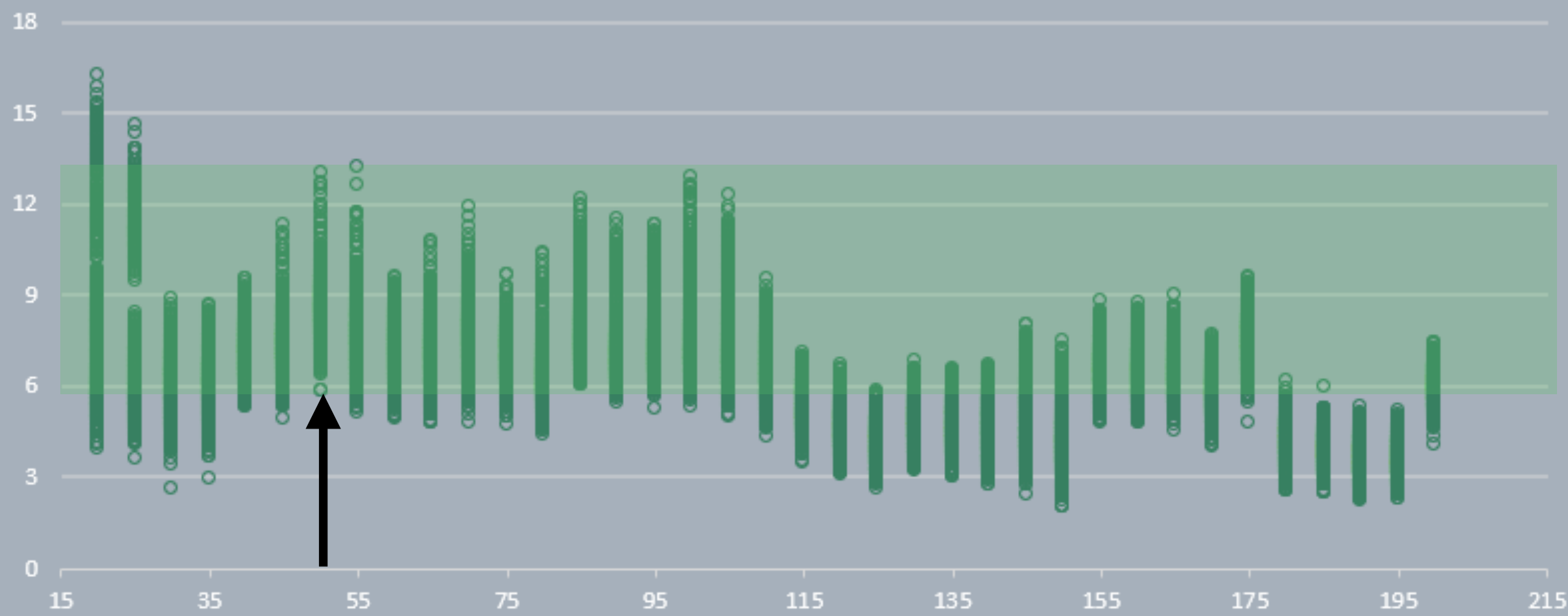
No Overlay SPY Trend (2011-2021)



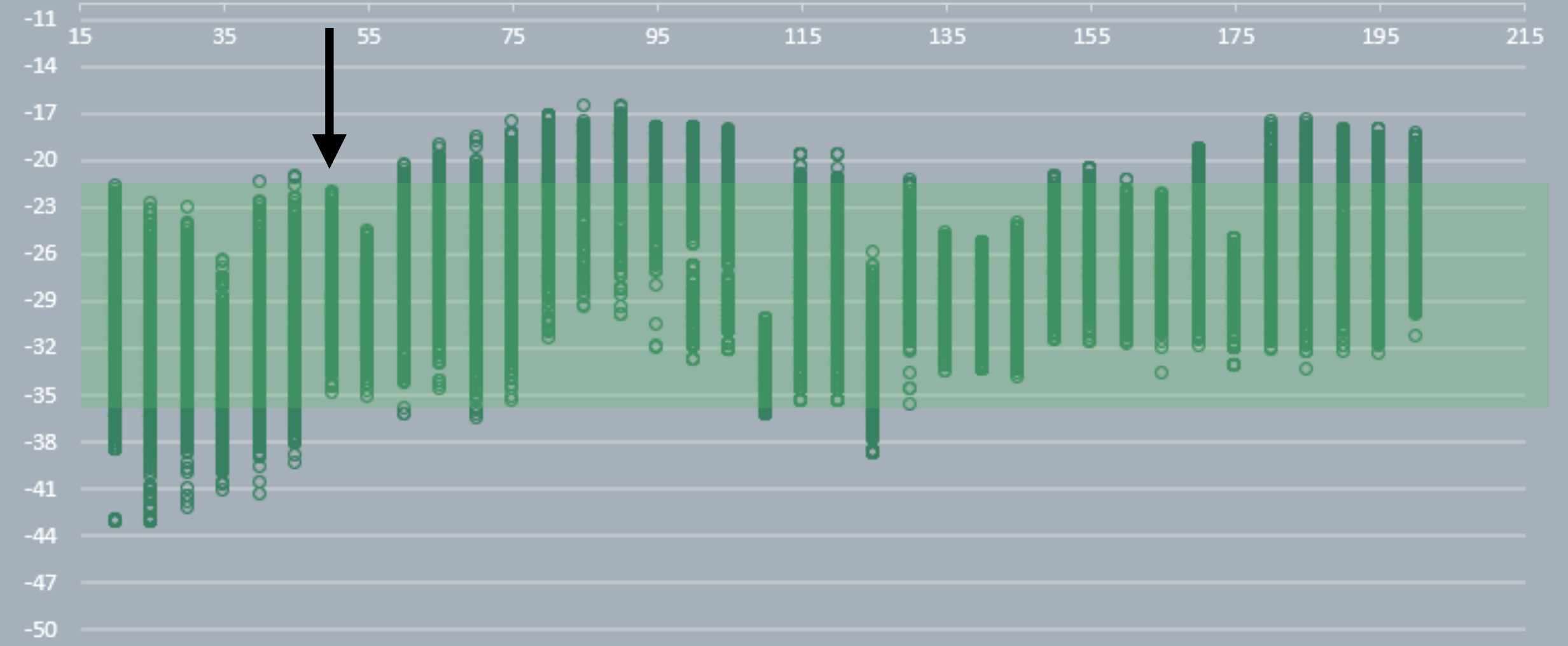


\$SPY Trend 非择优参数

CAR, Overlay SPY Trend, SMA Permutation



MDD, Overlay SPY Trend, SMA Permutation





What's the Point...

- 指数趋势作为外部条件显示出有益贡献
- 看大盘做交易（仅就简单SMA策略）
- 当\$SPY处在200SMA之上。。。
- 2011-2021两者表现接近的原因



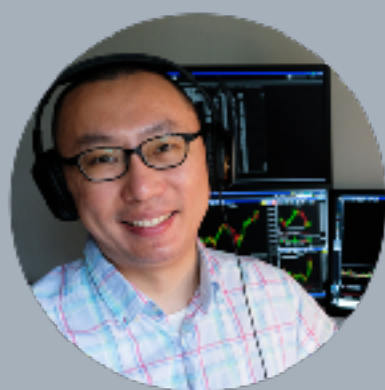
**FREE
TUTORIAL**



EVIDENCE-BASED TECHNICAL ANALYSIS

FOREIGN
CRITERIA AS FILTER

WWW.POWERUPGAMMAS.COM



PowerUpGammas
SCHOOL



OPTION
CRASH COURSE 期权破冰课

研修·期权投资策略
OPTION AS A STRATEGIC INVESTMENT

OASI

BUNDLE
OCC / OASI 打包购买 享受折扣

IBKR
POWER COURSE
盈透·期权攻略

BUNDLE
OCC / OASI / IPC 打包购买 享受折扣

GAMMAS
TECHNICAL
LAB
技术分析实验室

OPTION
AWARENESS
BUILDER