



# 越大周期的图表是否越稳定



SAM, PowerUpGammas



# 曾有人告诉我...

- 越大周期的图表，信号越稳定
- 一个有效的策略，应该在多市场通用
- Q: 这能不能用在xxx市场? A: 能!





## 初步测试的结果

- **SMA Crossover**

35 / 120

- **Gravestone Doji**

RSI / 3Bar-Uptrend / 5Days

- **\$50,000 / Max20**

- **Entire SPX500**

去除低流动性标的

MAC	1D	Weekly	Monthly
Winning%	37.5%	42.86%	51.52%
Annual Return	(0.7%)	9.08%	5.75%
Drawdown	(48.49%)	(28.25%)	(27.83%)
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GS-DJ	1D	Weekly	Monthly
Winning%	47.2%	45.94%	43.55%
Annual Return	(3.11%)	(4.82%)	(4.76%)
Drawdown	(52.89%)	(52.75%)	(52.78%)
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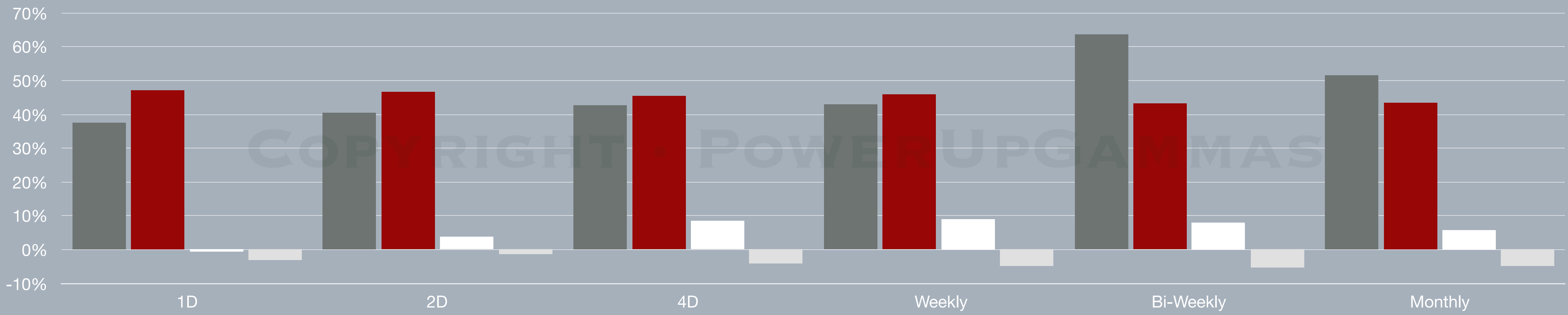


## 更进一步测试的结果

- 最希望看到的现象没有出现

MAC	1D	2D	4D	Weekly	Bi-Weekly	Monthly
Winning%	37.5%	40.4%	42.61%	42.86%	63.64%	51.52%
Annual Return	(0.7%)	3.77%	8.51%	9.08%	7.9%	5.75%
Drawdown	(48.49%)	(79.61%)	(37.49%)	(28.25%)	(26.7%)	(27.83%)
GS-DJ						
Winning%	47.2%	46.58%	45.44%	45.94%	43.27%	43.55%
Annual Return	(3.11%)	(1.28%)	(4.03%)	(4.82%)	(5.42%)	(4.76%)
Drawdown	(52.89%)	(35.3%)	(52.65%)	(52.75%)	(50.71%)	(52.78%)

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# What's the Point...

- 越大周期的图表，信号越稳定 —— 不一定
- 日内数据如何表现
- **Be Creative, Stay Open-Minded**



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