



# Inside Bar Breakout 策略效果测试



SAM, PowerUpGammas



# Inside Bar Breakout Strategy

- 策略演示 - 思考原理
- 测试S&P500[\*]过往15年的历史表现
- 10 positions as trading portfolio



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# EVIDENCE-BASED TECHNICAL ANALYSIS

# INSIDE BAR BREAKOUT

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MGM - Daily 09/01/2007 Open 60.25, Hi 64.37, Lo 58, Close 61.04 (2.1%)



71.77

2.02229

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# EVIDENCE-BASED TECHNICAL ANALYSIS

# INSIDE BAR BREAKOUT

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AMD - Daily 06/02/2007 Open 15.62, Hi 15.67, Lo 15.13, Close 15.32 (-1.8%)

High = 19.86  
Low = 19.25  
Range = 0.61  
Profit = 19.86 + 0.61 = 20.47  
Stop = 19.25



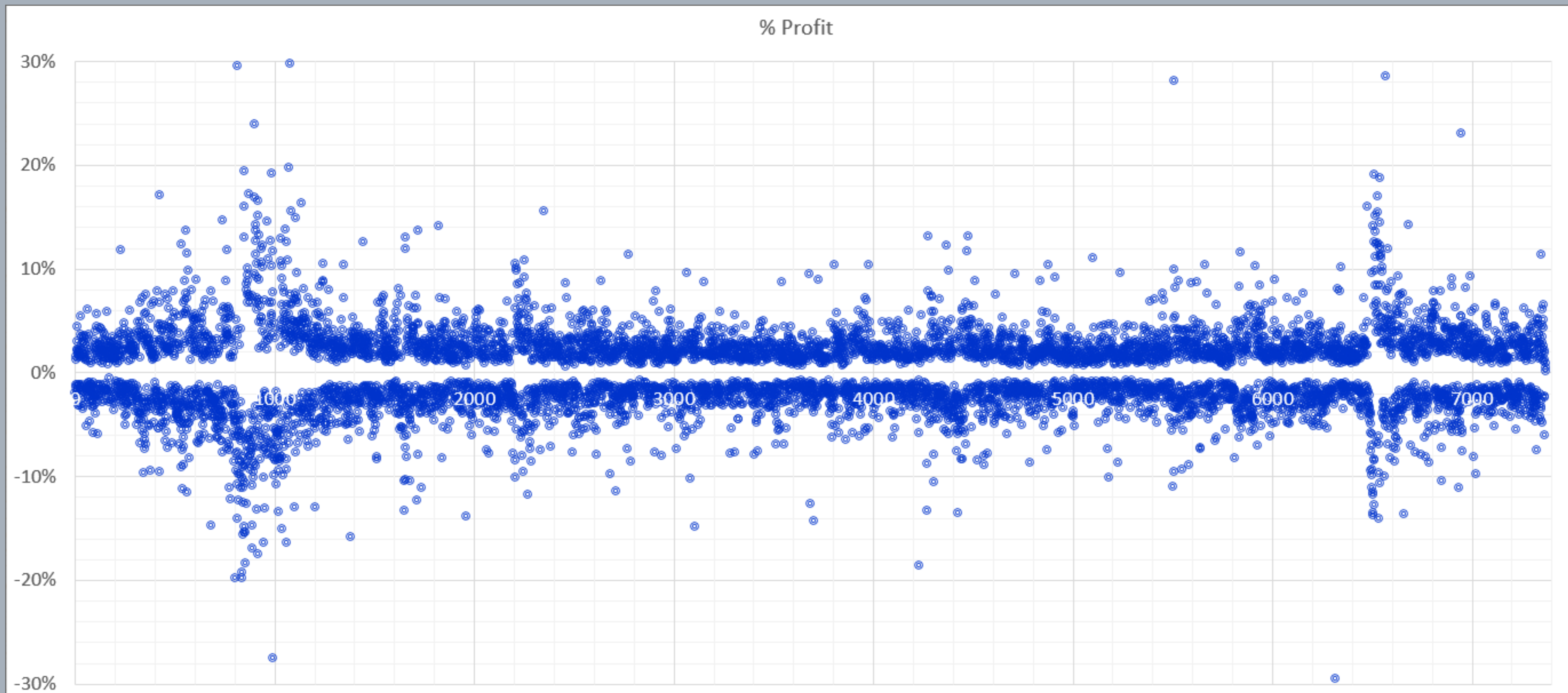
AMD - ATR(22) = 0.58

14.28

0.41789



# Inside Bar Breakout 表现情况 (% P/L)



S&P500[*]	% P/L	% Winner	Avg Bar
	0.14%	51.56%	4.58
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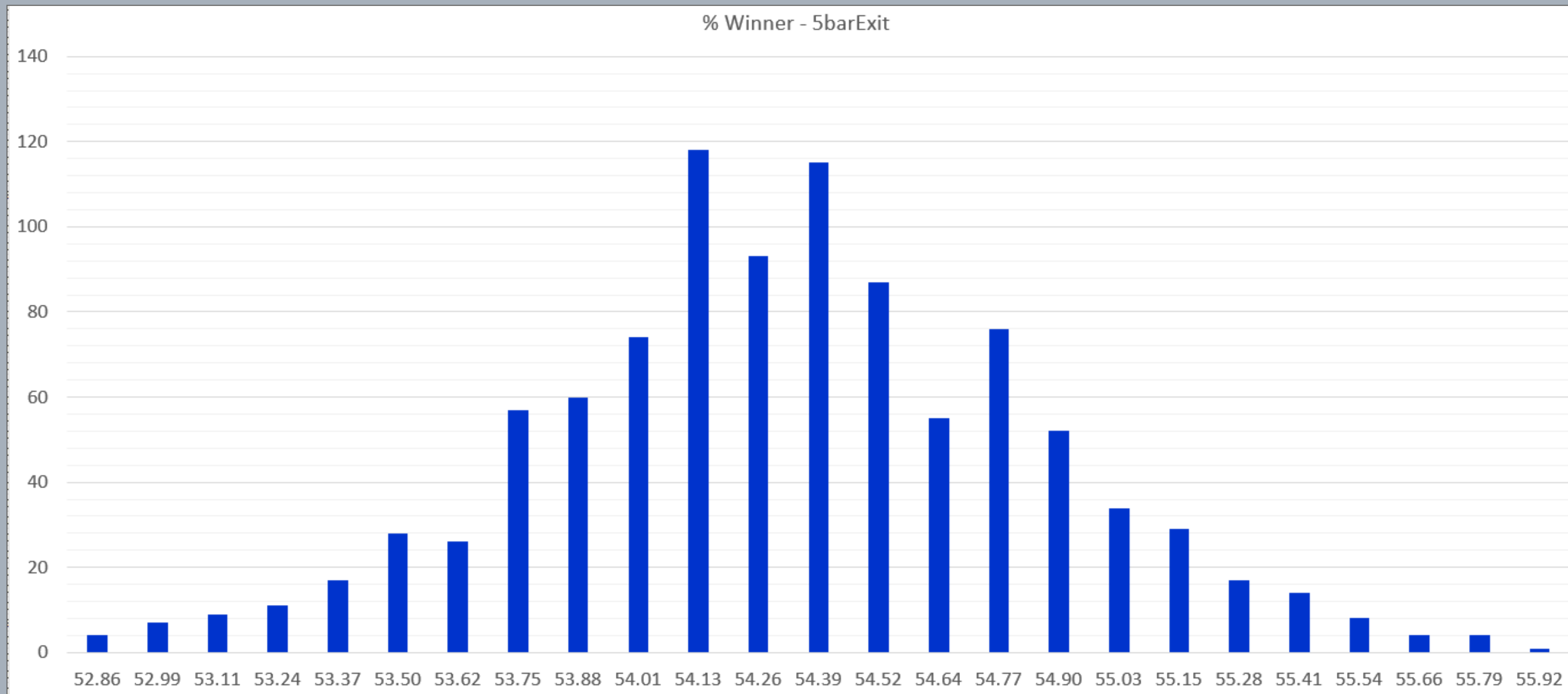
# Inside Bar Breakout Strategy

- Inside bar breakout 策略 - 思考原理
- 我们测试了标准普尔成分股[\*]过往15年的历史表现
- 如果入场方式换成随机入场，表现会如何
- 如何定义出场规则



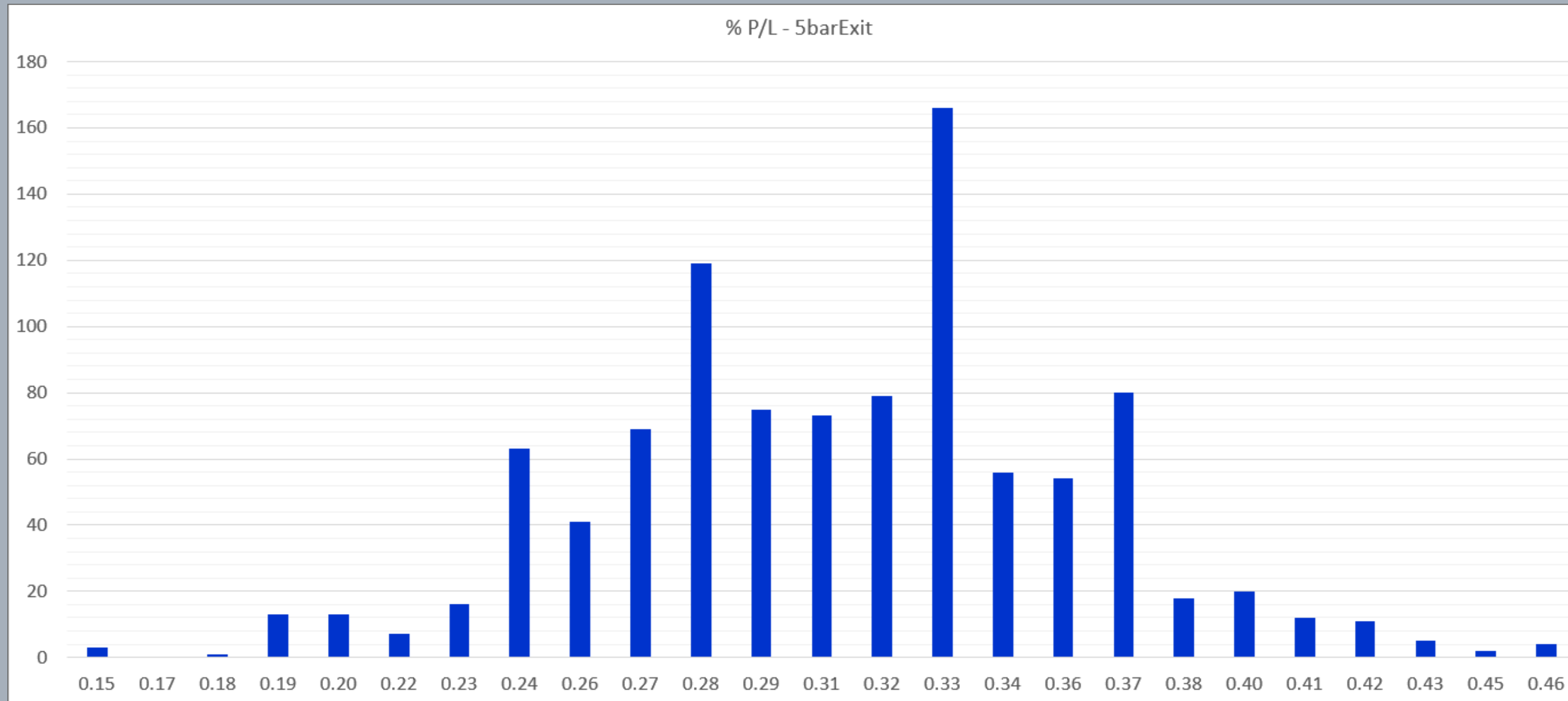


# 对比随机入场表现情况 (5-barExit)





# 对比随机入场表现情况 (5-barExit)





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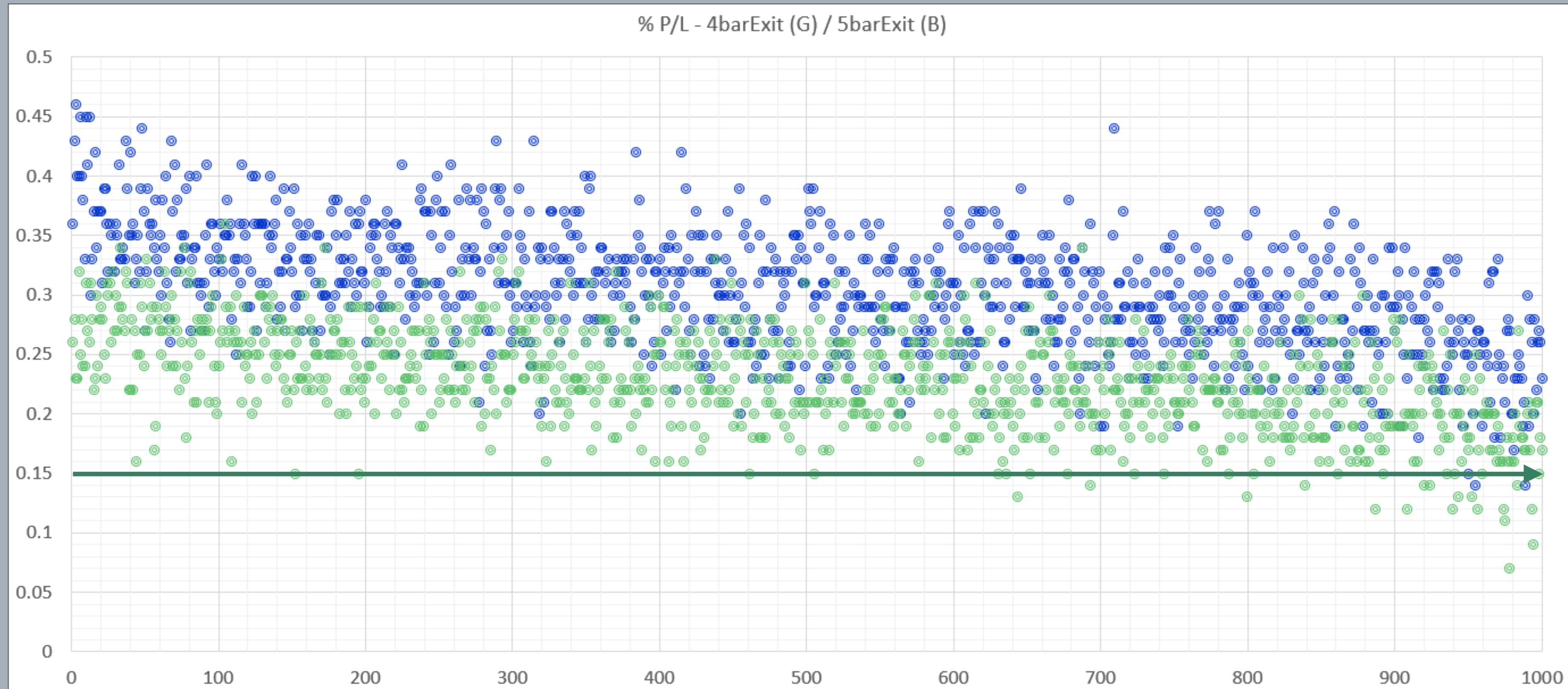


# EVIDENCE-BASED TECHNICAL ANALYSIS

INSIDE BAR  
BREAKOUT

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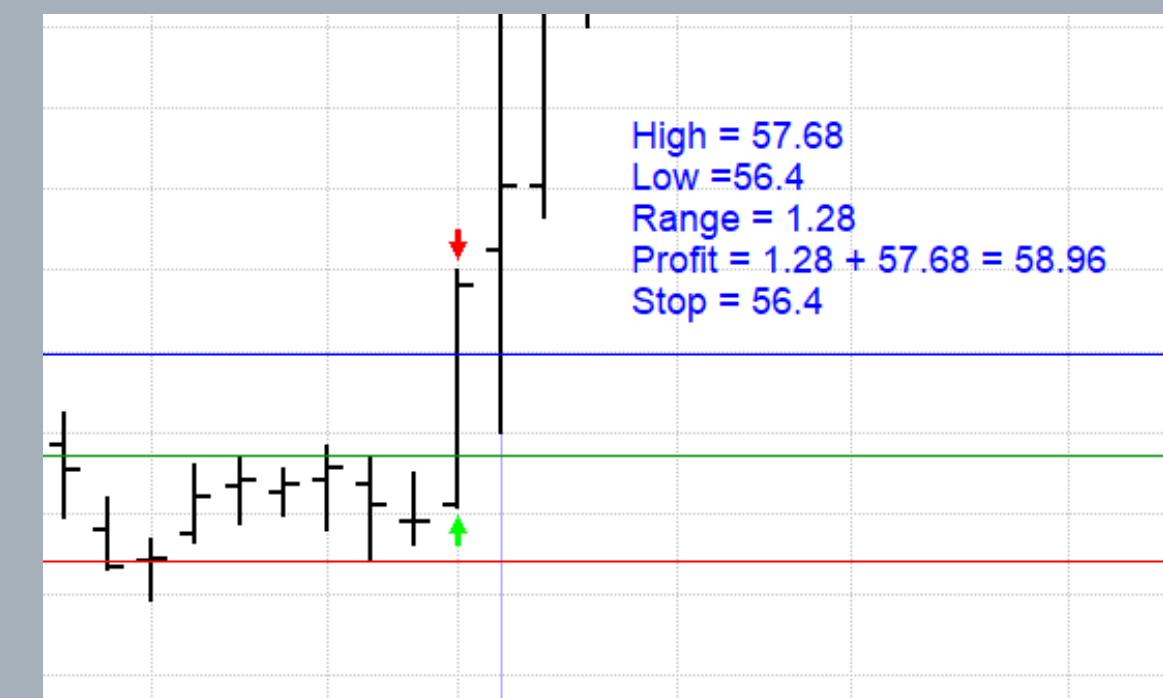
## 对比随机入场表现情况 (4 / 5-barExit)





## What's the Point...

- 在 Buy Stop / Stop Loss 之上给予 Buffer
- 应用于 Weekly / Monthly Chart
- 单个 Ticker 测试 / Portfolio 测试
- Inside bar breakout 不存在市场优势
- 当一种说法随处可见, Edge 已消失或发生了转变



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# EVIDENCE-BASED TECHNICAL ANALYSIS

# INSIDE BAR BREAKOUT

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