

Prod Summary

Spectacular

Stage IS OS Prod

Start Date Sharpe 5.26 Turnover 18.83% Fitness 4.76 Returns 15.40% Margin 16.35% ^

Birth Date	OS/IS Ratio	Pre-Close Sharpe	Pre-Close Ratio	Self-Correlation	Prod-Correlation	Drawdown
	1.52					0.55%

Year	Sharpe	Turnover	Fitness	Returns	Margin	Long Count	Short Count
2008	5.44	23.80%	6.29	31.84%	26.76‰	528	663
2009	4.46	20.86%	4.57	21.87%	20.98‰	544	661
2010	6.00	19.80%	5.82	18.66%	18.85‰	562	676
2011	3.34	20.27%	2.74	13.61%	13.43‰	540	665
2012	3.48	19.70%	2.64	11.38%	11.55‰	553	662
2013	2.48	20.10%	1.63	8.72%	8.67‰	535	637
2014	3.99	21.10%	3.05	12.35%	11.71‰	535	652
2015	2.23	20.00%	1.67	11.15%	11.15‰	555	661
2016	2.69	19.81%	1.83	9.19%	9.28‰	574	694
2017	2.31	19.53%	1.33	6.51%	6.66‰	584	700
2018	0.86	18.97%	0.30	2.25%	2.37‰	567	669

IS Summary

Spectacular

Stage

IS

OS

Prod

Aggregate Data

Sharpe
3.47

Turnover
20.34%

Fitness
2.84

Returns
13.63%

Margin
13.40‰



Year	Sharpe	Turnover	Fitness	Returns	Margin	Long Count	Short Count
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Correlation

Self Correlation

Highest Correlation

0.893

Last Run: 周二, 2019/09/24, 13:39

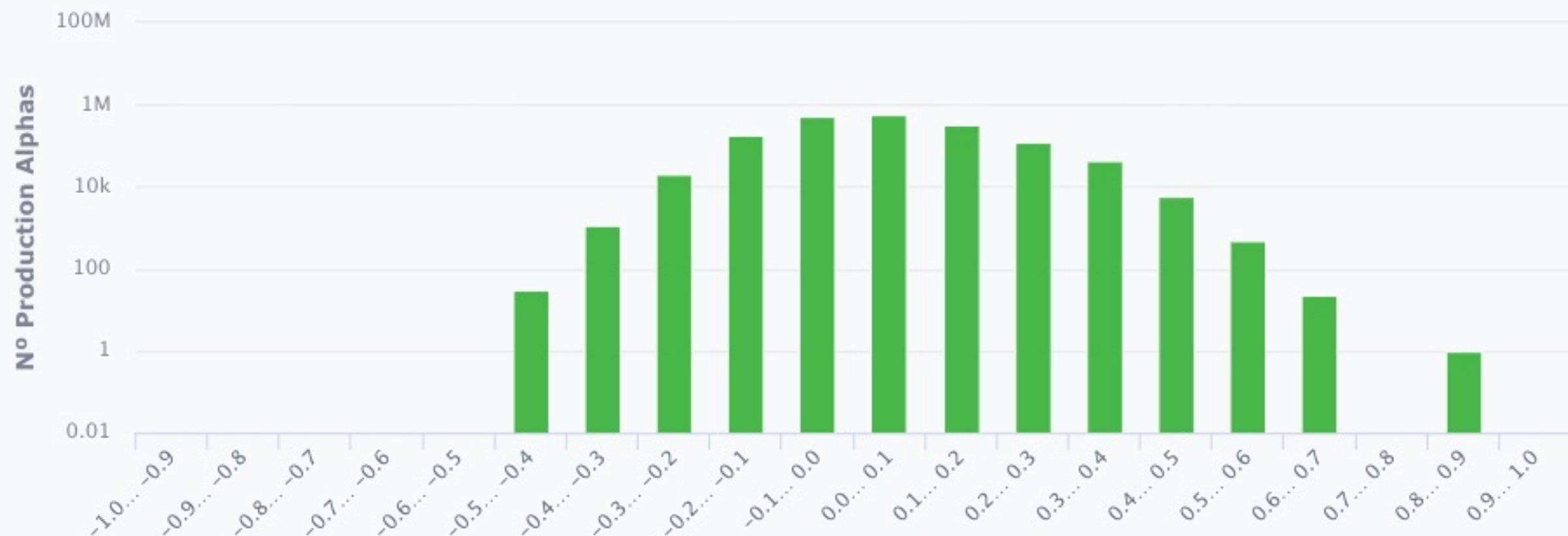


Prod Correlation

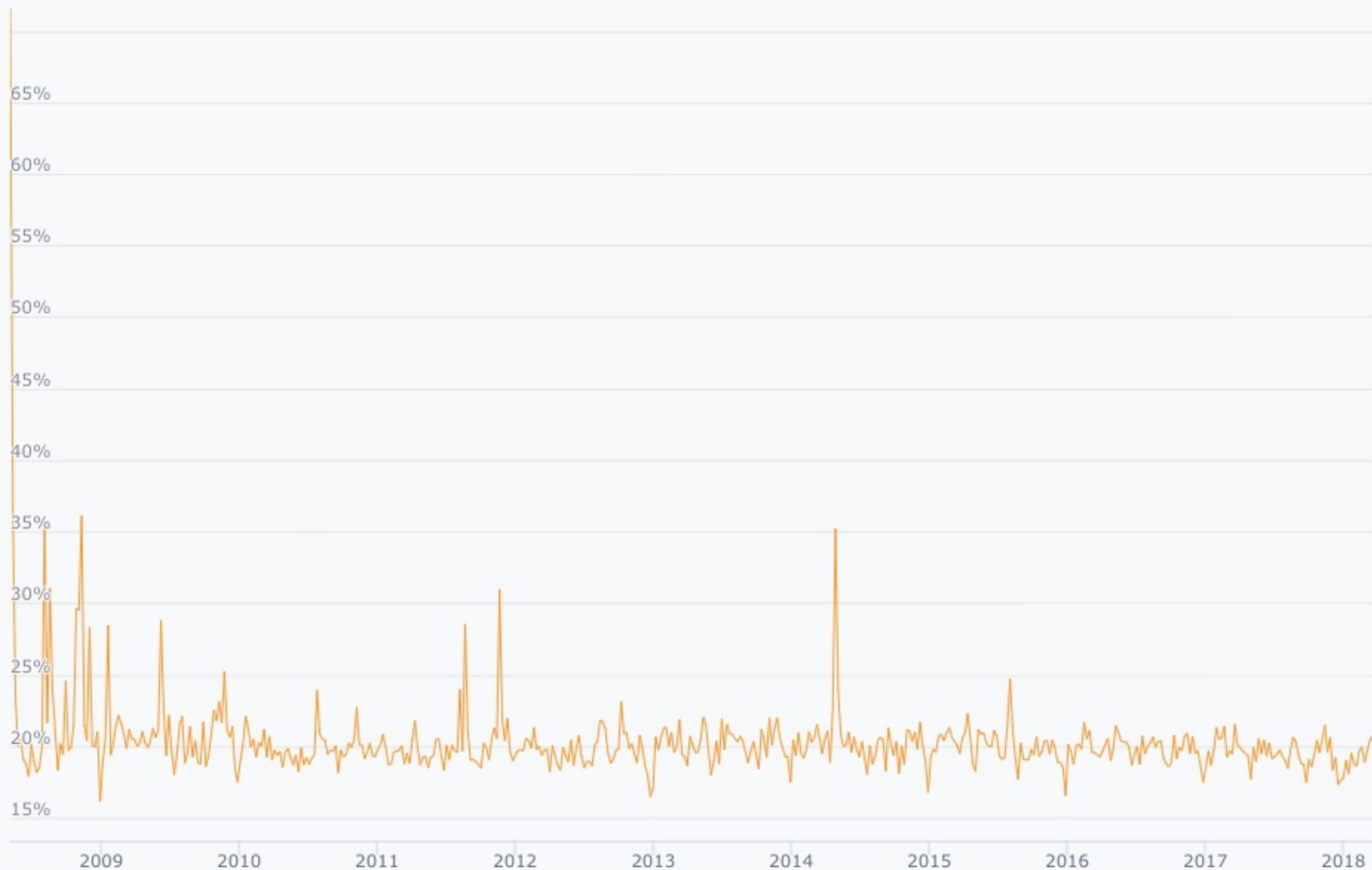
Highest Correlation

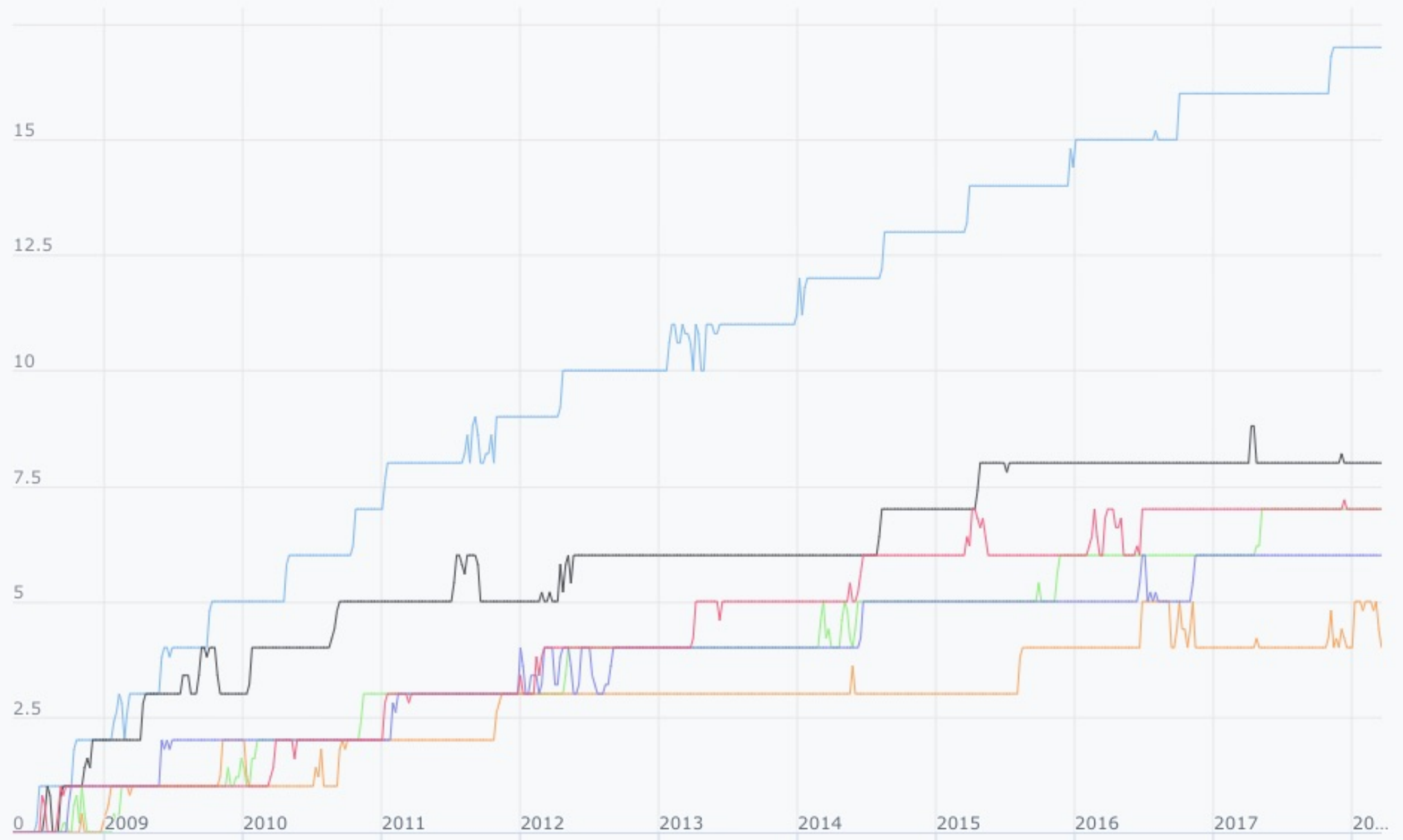
0.9

Last Run: 周二, 2019/09/24, 13:39









PnL ÷ 2

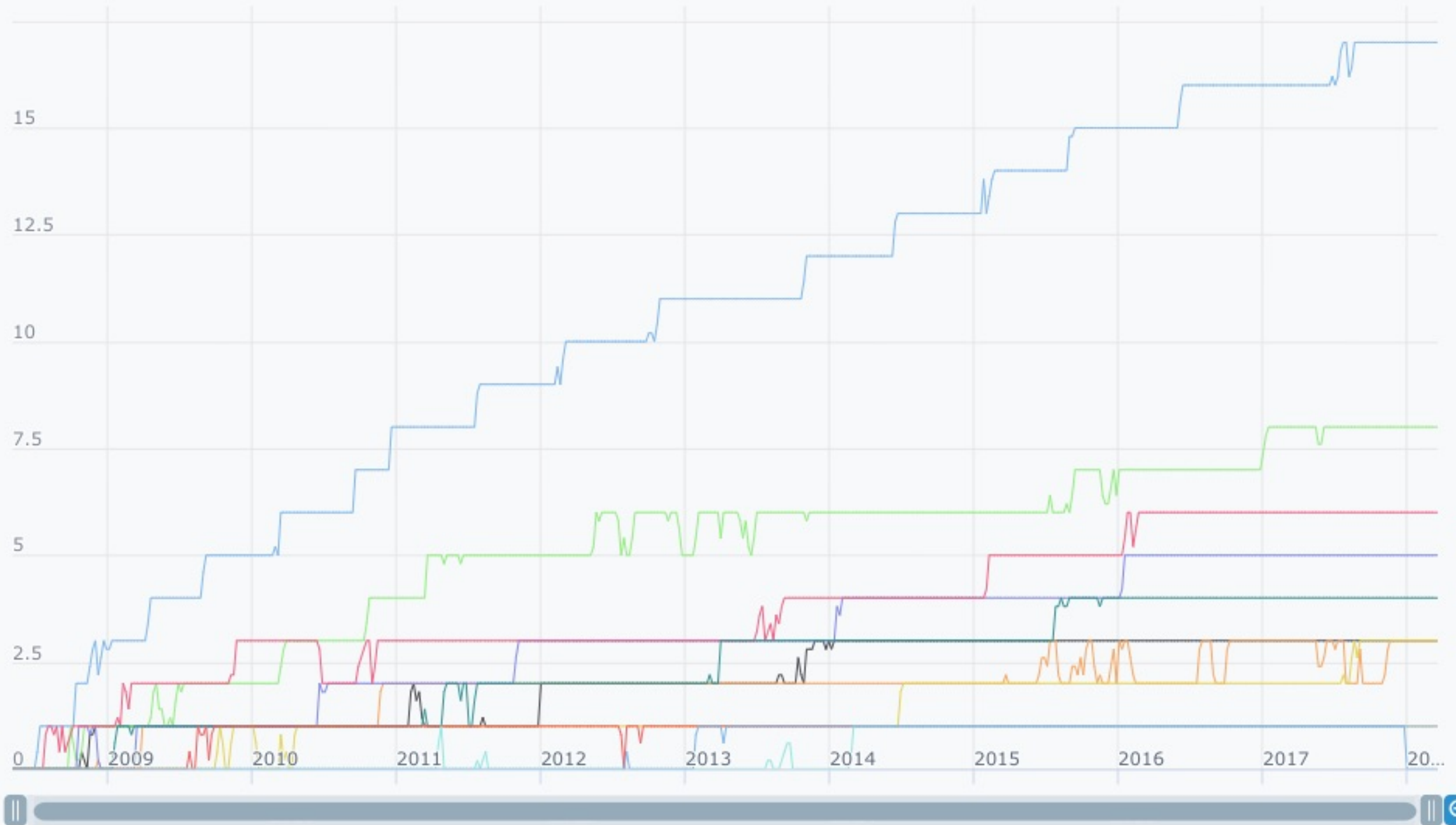
0-20%

20-40%

40-60%

60-80%

80-100%



PnL ÷ 2

Basic Materials

Communications

Energy

Consumer Non-Cyclicals

Consumer Cyclical

Technology

Diversified

Industrial

Financial

Utilities

