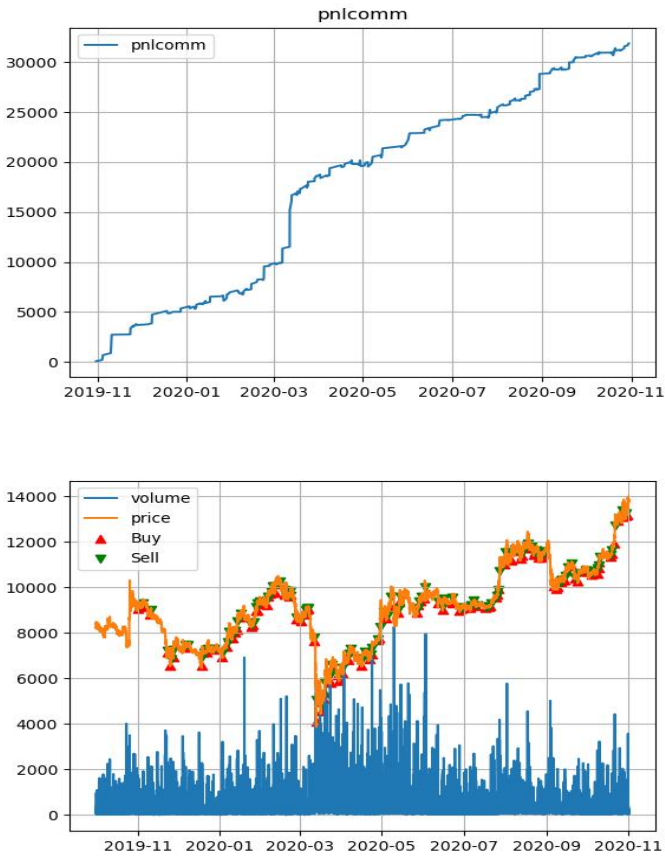


# 策略分析报告

回测情况：



回测指标

指标	数值
夏普比率	1.81
最大回撤	4.58
最大资金回撤	1329.64
胜率	0.72

交易历史

starttime	closetime	side	price	pnl	pnlcomm
2019-10-31 00:05:00	2019-11-01 04:10:00	0	9165.73	106.16	69.71

2019-11-01 04:10:00	2019-11-01 11:00:00	1	9059.57	95.79	59.36
2019-11-01 11:00:00	2019-11-04 03:50:00	0	9155.36	8.36	-28.24
2019-11-04 03:50:00	2019-11-04 16:30:00	1	9147.0	143.0	106.13
2019-11-04 16:30:00	2019-11-10 01:05:00	0	9290.0	504.26	468.11
2019-11-10 01:05:00	2019-11-10 16:25:00	1	8785.74	233.8	198.19
2019-11-10 16:25:00	2019-11-23 09:10:00	0	9019.54	1876.57	1844.24
2019-11-23 09:10:00	2019-11-23 14:30:00	1	7142.97	56.02	27.34
2019-11-23 14:30:00	2019-11-25 05:40:00	0	7198.99	640.96	613.45
2019-11-25 05:40:00	2019-11-25 11:20:00	1	6558.03	282.46	255.66
2019-11-25 11:20:00	2019-11-27 09:20:00	0	6840.49	-84.2	-111.73
2019-11-27 09:20:00	2019-11-27 12:15:00	1	6924.69	321.39	293.05
2019-11-27 12:15:00	2019-12-06 09:10:00	0	7246.08	-91.44	-120.61
2019-12-06 09:10:00	2019-12-06 18:00:00	1	7337.52	133.11	103.49
2019-12-06 18:00:00	2019-12-08 04:10:00	0	7470.63	75.11	45.38
2019-12-08 04:10:00	2019-12-08 09:30:00	1	7395.52	54.48	24.79
2019-12-08 09:30:00	2019-12-18 13:00:00	0	7450.0	908.21	880.23
2019-12-18 13:00:00	2019-12-18 20:05:00	1	6541.79	401.61	374.64
2019-12-18 20:05:00	2019-12-20 00:55:00	0	6943.4	-185.27	-213.41
2019-12-20 00:55:00	2019-12-20 08:20:00	1	7128.67	7.78	-20.75
2019-12-20 08:20:00	2019-12-22 00:10:00	0	7136.45	5.34	-23.2
2019-12-22 00:10:00	2019-12-22 17:55:00	1	7131.11	168.89	140.03
2019-12-22 17:55:00	2019-12-28 00:10:00	0	7300.0	45.03	15.92
2019-12-28 00:10:00	2019-12-28 00:45:00	1	7254.97	43.49	14.38
2019-12-28 00:45:00	2020-01-03 00:50:00	0	7298.46	357.34	328.86
2020-01-03 00:50:00	2020-01-03 04:50:00	1	6941.12	251.83	223.56
2020-01-03 04:50:00	2020-01-06 00:10:00	0	7192.95	-181.01	-210.14
2020-01-06 00:10:00	2020-01-06 21:45:00	1	7373.96	209.11	179.2
2020-01-06 21:45:00	2020-01-07 15:45:00	0	7583.07	-215.26	-246.02
2020-01-07 15:45:00	2020-01-07 18:30:00	1	7798.33	237.05	205.38
2020-01-07 18:30:00	2020-01-10 06:05:00	0	8035.38	260.08	228.46
2020-01-10 06:05:00	2020-01-10 15:05:00	1	7775.3	170.14	138.7
2020-01-10 15:05:00	2020-01-12 00:10:00	0	7945.44	-50.18	-82.06
2020-01-12 00:10:00	2020-01-12 02:50:00	1	7995.62	84.66	52.51
2020-01-12 02:50:00	2020-01-14 00:10:00	0	8080.28	-45.72	-78.13
2020-01-14 00:10:00	2020-01-14 04:20:00	1	8126.0	382.77	349.5

2020-01-14 04:20:00	2020-01-17 00:55:00	0	8508.77	-184.5	-218.9
2020-01-17 00:55:00	2020-01-17 05:30:00	1	8693.27	144.36	109.3
2020-01-17 05:30:00	2020-01-24 10:45:00	0	8837.63	561.38	527.15
2020-01-24 10:45:00	2020-01-24 11:45:00	1	8276.25	83.04	49.77
2020-01-24 11:45:00	2020-01-26 00:10:00	0	8359.29	24.32	-9.07
2020-01-26 00:10:00	2020-01-26 12:05:00	1	8334.97	115.03	81.46
2020-01-26 12:05:00	2020-01-28 00:10:00	0	8450.0	-499.95	-534.75
2020-01-28 00:10:00	2020-01-28 14:35:00	1	8949.95	200.05	163.85
2020-01-28 14:35:00	2020-01-28 17:25:00	0	9150.0	202.21	166.01
2020-01-28 17:25:00	2020-01-28 23:40:00	1	8947.79	352.08	315.58
2020-01-28 23:40:00	2020-01-30 00:35:00	0	9299.87	42.58	5.47
2020-01-30 00:35:00	2020-01-30 13:55:00	1	9257.29	116.37	79.11
2020-01-30 13:55:00	2020-02-05 00:10:00	0	9373.66	162.02	124.85
2020-02-05 00:10:00	2020-02-05 12:15:00	1	9211.64	231.94	194.63
2020-02-05 12:15:00	2020-02-06 00:30:00	0	9443.58	-129.67	-167.7
2020-02-06 00:30:00	2020-02-06 08:00:00	1	9573.25	32.3	-6.06
2020-02-06 08:00:00	2020-02-08 03:15:00	0	9605.55	-104.6	-143.23
2020-02-08 03:15:00	2020-02-08 08:45:00	1	9710.15	90.29	51.27
2020-02-08 08:45:00	2020-02-09 00:10:00	0	9800.44	-127.54	-167.0
2020-02-09 00:10:00	2020-02-09 04:05:00	1	9927.98	125.81	85.85
2020-02-09 04:05:00	2020-02-11 01:20:00	0	10053.79	292.79	253.16
2020-02-11 01:20:00	2020-02-11 15:40:00	1	9761.0	295.08	255.45
2020-02-11 15:40:00	2020-02-14 07:40:00	0	10056.08	-81.12	-121.51
2020-02-14 07:40:00	2020-02-14 10:30:00	1	10137.2	104.62	63.86
2020-02-14 10:30:00	2020-02-18 00:30:00	0	10241.82	570.0	530.17
2020-02-18 00:30:00	2020-02-18 17:10:00	1	9671.82	218.18	179.06
2020-02-18 17:10:00	2020-02-22 06:15:00	0	9890.0	308.0	269.06
2020-02-22 06:15:00	2020-02-22 08:35:00	1	9582.0	50.83	12.4
2020-02-22 08:35:00	2020-02-23 00:10:00	0	9632.83	-35.45	-74.05
2020-02-23 00:10:00	2020-02-23 04:10:00	1	9668.28	181.72	142.68
2020-02-23 04:10:00	2020-02-27 01:15:00	0	9850.0	1266.36	1229.49
2020-02-27 01:15:00	2020-02-27 02:25:00	1	8583.64	100.02	65.49
2020-02-27 02:25:00	2020-03-02 00:10:00	0	8683.66	160.9	126.49
2020-03-02 00:10:00	2020-03-02 10:45:00	1	8522.76	171.99	137.55
2020-03-02 10:45:00	2020-03-05 00:10:00	0	8694.75	-99.54	-134.52

2020-03-05 00:10:00	2020-03-05 09:30:00	1	8794.29	224.44	188.81
2020-03-05 09:30:00	2020-03-06 01:05:00	0	9018.73	-7.08	-43.17
2020-03-06 01:05:00	2020-03-06 05:25:00	1	9025.81	47.39	11.19
2020-03-06 05:25:00	2020-03-06 16:05:00	0	9073.2	41.75	5.54
2020-03-06 16:05:00	2020-03-06 19:35:00	1	9031.45	54.7	18.46
2020-03-06 19:35:00	2020-03-11 18:15:00	0	9086.15	1460.34	1426.92
2020-03-11 18:15:00	2020-03-11 19:45:00	1	7625.81	192.75	161.86
2020-03-11 19:45:00	2020-03-13 02:20:00	0	7818.56	3719.22	3695.38
2020-03-13 02:20:00	2020-03-13 02:45:00	1	4099.34	973.13	954.79
2020-03-13 02:45:00	2020-03-16 11:05:00	0	5072.47	523.47	504.23
2020-03-16 11:05:00	2020-03-16 14:15:00	1	4549.0	248.7	230.01
2020-03-16 14:15:00	2020-03-17 00:25:00	0	4797.7	-184.94	-204.5
2020-03-17 00:25:00	2020-03-17 01:35:00	1	4982.64	267.36	246.89
2020-03-17 01:35:00	2020-03-18 10:15:00	0	5250.0	140.05	119.33
2020-03-18 10:15:00	2020-03-18 13:40:00	1	5109.95	57.66	37.1
2020-03-18 13:40:00	2020-03-19 00:50:00	0	5167.61	-197.39	-218.46
2020-03-19 00:50:00	2020-03-19 13:05:00	1	5365.0	472.13	449.73
2020-03-19 13:05:00	2020-03-23 08:45:00	0	5837.13	18.93	-4.38
2020-03-23 08:45:00	2020-03-23 12:25:00	1	5818.2	375.58	351.56
2020-03-23 12:25:00	2020-03-24 04:50:00	0	6193.78	-224.56	-249.78
2020-03-24 04:50:00	2020-03-24 08:15:00	1	6418.34	186.75	160.7
2020-03-24 08:15:00	2020-03-28 18:05:00	0	6605.09	469.1	443.62
2020-03-28 18:05:00	2020-03-28 18:25:00	1	6135.99	65.01	40.34
2020-03-28 18:25:00	2020-03-30 00:10:00	0	6201.0	299.01	274.8
2020-03-30 00:10:00	2020-03-30 05:45:00	1	5901.99	295.01	270.81
2020-03-30 05:45:00	2020-04-01 13:05:00	0	6197.0	-40.0	-64.87
2020-04-01 13:05:00	2020-04-01 22:30:00	1	6237.0	224.99	199.59
2020-04-01 22:30:00	2020-04-06 00:10:00	0	6461.99	-330.29	-356.8
2020-04-06 00:10:00	2020-04-06 09:25:00	1	6792.28	306.72	278.94
2020-04-06 09:25:00	2020-04-08 00:55:00	0	7099.0	-70.31	-98.85
2020-04-08 00:55:00	2020-04-08 03:10:00	1	7169.31	125.5	96.57
2020-04-08 03:10:00	2020-04-16 00:10:00	0	7294.81	735.81	708.1
2020-04-16 00:10:00	2020-04-16 07:20:00	1	6559.0	329.95	303.05
2020-04-16 07:20:00	2020-04-18 00:10:00	0	6888.95	-171.01	-198.91
2020-04-18 00:10:00	2020-04-18 13:15:00	1	7059.96	97.78	69.34

2020-04-18 13:15:00	2020-04-22 00:10:00	0	7157.74	297.9	269.86
2020-04-22 00:10:00	2020-04-22 13:30:00	1	6859.84	178.77	150.97
2020-04-22 13:30:00	2020-04-23 06:20:00	0	7038.61	-23.63	-51.83
2020-04-23 06:20:00	2020-04-23 14:15:00	1	7062.24	286.89	258.07
2020-04-23 14:15:00	2020-04-28 04:55:00	0	7349.13	-343.76	-373.84
2020-04-28 04:55:00	2020-04-28 06:35:00	1	7692.89	14.23	-16.57
2020-04-28 06:35:00	2020-04-29 00:10:00	0	7707.12	-50.36	-81.29
2020-04-29 00:10:00	2020-04-29 13:35:00	1	7757.48	499.59	467.56
2020-04-29 13:35:00	2020-05-02 01:40:00	0	8257.07	-555.76	-589.9
2020-05-02 01:40:00	2020-05-02 12:25:00	1	8812.83	92.97	57.53
2020-05-02 12:25:00	2020-05-04 05:45:00	0	8905.8	290.67	255.63
2020-05-04 05:45:00	2020-05-04 13:20:00	1	8615.13	137.71	102.97
2020-05-04 13:20:00	2020-05-07 00:10:00	0	8752.84	-424.16	-460.02
2020-05-07 00:10:00	2020-05-07 16:55:00	1	9177.0	393.45	355.96
2020-05-07 16:55:00	2020-05-13 00:10:00	0	9570.45	670.45	633.51
2020-05-13 00:10:00	2020-05-13 14:15:00	1	8900.0	200.6	164.6
2020-05-13 14:15:00	2020-05-14 00:40:00	0	9100.6	-224.07	-260.92
2020-05-14 00:40:00	2020-05-14 08:55:00	1	9324.67	275.33	237.48
2020-05-14 08:55:00	2020-05-27 00:10:00	0	9600.0	735.81	698.88
2020-05-27 00:10:00	2020-05-27 10:40:00	1	8864.19	245.8	209.85
2020-05-27 10:40:00	2020-05-28 00:15:00	0	9109.99	-94.01	-130.64
2020-05-28 00:15:00	2020-05-28 12:50:00	1	9204.0	187.87	150.68
2020-05-28 12:50:00	2020-05-30 00:25:00	0	9391.87	8.46	-29.09
2020-05-30 00:25:00	2020-05-30 06:05:00	1	9383.41	187.78	149.87
2020-05-30 06:05:00	2020-06-01 00:10:00	0	9571.19	78.08	39.95
2020-06-01 00:10:00	2020-06-01 23:15:00	1	9493.11	502.08	463.1
2020-06-01 23:15:00	2020-06-12 00:10:00	0	9995.19	694.19	655.6
2020-06-12 00:10:00	2020-06-12 04:25:00	1	9301.0	72.82	35.47
2020-06-12 04:25:00	2020-06-15 06:35:00	0	9373.82	373.82	337.07
2020-06-15 06:35:00	2020-06-15 14:25:00	1	9000.0	191.07	154.69
2020-06-15 14:25:00	2020-06-16 00:50:00	0	9191.07	-208.93	-246.11
2020-06-16 00:50:00	2020-06-16 03:15:00	1	9400.0	120.0	82.16
2020-06-16 03:15:00	2020-06-22 00:10:00	0	9520.0	210.42	172.76
2020-06-22 00:10:00	2020-06-22 16:40:00	1	9309.58	248.76	211.02
2020-06-22 16:40:00	2020-06-28 01:30:00	0	9558.34	590.06	553.01

2020-06-28 01:30:00	2020-06-28 08:55:00	1	8968.28	81.72	45.68
2020-06-28 08:55:00	2020-06-29 13:35:00	0	9050.0	-9.99	-46.21
2020-06-29 13:35:00	2020-06-29 16:15:00	1	9059.99	66.89	30.52
2020-06-29 16:15:00	2020-07-06 00:10:00	0	9126.88	48.69	12.28
2020-07-06 00:10:00	2020-07-06 12:45:00	1	9078.19	156.04	119.42
2020-07-06 12:45:00	2020-07-08 00:10:00	0	9234.23	-8.39	-45.34
2020-07-08 00:10:00	2020-07-08 13:55:00	1	9242.62	163.55	126.25
2020-07-08 13:55:00	2020-07-10 05:05:00	0	9406.17	242.79	205.65
2020-07-10 05:05:00	2020-07-10 15:35:00	1	9163.38	59.62	22.85
2020-07-10 15:35:00	2020-07-17 05:45:00	0	9223.0	113.69	77.03
2020-07-17 05:45:00	2020-07-17 12:05:00	1	9109.31	35.69	-0.82
2020-07-17 12:05:00	2020-07-19 10:35:00	0	9145.0	20.02	-16.52
2020-07-19 10:35:00	2020-07-19 21:00:00	1	9124.98	40.42	3.84
2020-07-19 21:00:00	2020-07-21 00:10:00	0	9165.4	-3.34	-40.01
2020-07-21 00:10:00	2020-07-21 07:50:00	1	9168.74	127.26	90.33
2020-07-21 07:50:00	2020-07-25 00:10:00	0	9296.0	-248.21	-285.89
2020-07-25 00:10:00	2020-07-25 17:10:00	1	9544.21	75.81	37.48
2020-07-25 17:10:00	2020-07-26 01:40:00	0	9620.02	-45.65	-84.22
2020-07-26 01:40:00	2020-07-26 10:10:00	1	9665.67	202.02	162.95
2020-07-26 10:10:00	2020-07-27 00:10:00	0	9867.69	-66.05	-105.65
2020-07-27 00:10:00	2020-07-27 17:00:00	1	9933.74	786.44	745.13
2020-07-27 17:00:00	2020-07-31 01:35:00	0	10720.18	-276.05	-319.48
2020-07-31 01:35:00	2020-07-31 12:00:00	1	10996.23	189.13	144.77
2020-07-31 12:00:00	2020-08-01 00:30:00	0	11185.36	-83.65	-128.56
2020-08-01 00:30:00	2020-08-01 06:00:00	1	11269.01	284.75	239.1
2020-08-01 06:00:00	2020-08-05 00:25:00	0	11553.76	365.28	319.8
2020-08-05 00:25:00	2020-08-05 12:50:00	1	11188.48	342.13	296.69
2020-08-05 12:50:00	2020-08-08 00:35:00	0	11530.61	-79.79	-126.07
2020-08-08 00:35:00	2020-08-08 09:40:00	1	11610.4	74.6	28.01
2020-08-08 09:40:00	2020-08-09 18:05:00	0	11685.0	113.58	67.07
2020-08-09 18:05:00	2020-08-09 19:10:00	1	11571.42	60.64	14.23
2020-08-09 19:10:00	2020-08-12 06:10:00	0	11632.06	357.56	311.75
2020-08-12 06:10:00	2020-08-12 07:55:00	1	11274.5	161.68	116.26
2020-08-12 07:55:00	2020-08-13 09:20:00	0	11436.18	69.87	24.27
2020-08-13 09:20:00	2020-08-13 11:25:00	1	11366.31	198.18	152.32

2020-08-13 11:25:00	2020-08-16 12:15:00	0	11564.49	-166.26	-212.85
2020-08-16 12:15:00	2020-08-16 14:05:00	1	11730.75	93.94	46.83
2020-08-16 14:05:00	2020-08-17 00:55:00	0	11824.69	-22.07	-69.41
2020-08-17 00:55:00	2020-08-17 13:30:00	1	11846.76	79.08	31.53
2020-08-17 13:30:00	2020-08-20 04:10:00	0	11925.84	202.68	155.38
2020-08-20 04:10:00	2020-08-20 09:55:00	1	11723.16	55.14	8.14
2020-08-20 09:55:00	2020-08-22 01:00:00	0	11778.3	344.9	298.48
2020-08-22 01:00:00	2020-08-22 06:30:00	1	11433.4	122.27	76.29
2020-08-22 06:30:00	2020-08-23 11:15:00	0	11555.67	11.12	-35.08
2020-08-23 11:15:00	2020-08-23 13:35:00	1	11544.55	89.46	43.1
2020-08-23 13:35:00	2020-08-26 00:55:00	0	11634.01	347.53	301.69
2020-08-26 00:55:00	2020-08-26 02:55:00	1	11286.48	101.14	55.79
2020-08-26 02:55:00	2020-08-26 13:35:00	0	11387.62	65.13	19.71
2020-08-26 13:35:00	2020-08-26 14:05:00	1	11322.49	129.13	83.58
2020-08-26 14:05:00	2020-08-28 00:10:00	0	11451.62	150.22	104.71
2020-08-28 00:10:00	2020-08-28 06:30:00	1	11301.4	111.33	65.9
2020-08-28 06:30:00	2020-08-30 00:10:00	0	11412.73	-69.73	-115.52
2020-08-30 00:10:00	2020-08-30 01:40:00	1	11482.46	120.63	74.46
2020-08-30 01:40:00	2020-09-06 05:15:00	0	11603.09	1561.08	1517.79
2020-09-06 05:15:00	2020-09-06 07:10:00	1	10042.01	84.77	44.43
2020-09-06 07:10:00	2020-09-07 12:45:00	0	10126.78	182.31	142.17
2020-09-07 12:45:00	2020-09-07 16:15:00	1	9944.47	228.56	188.33
2020-09-07 16:15:00	2020-09-09 03:05:00	0	10173.03	160.04	119.67
2020-09-09 03:05:00	2020-09-09 07:25:00	1	10012.99	122.08	81.78
2020-09-09 07:25:00	2020-09-11 03:50:00	0	10135.07	-98.93	-139.67
2020-09-11 03:50:00	2020-09-11 09:10:00	1	10234.0	59.0	17.95
2020-09-11 09:10:00	2020-09-12 13:40:00	0	10293.0	1.0	-40.17
2020-09-12 13:40:00	2020-09-12 15:50:00	1	10292.0	65.2	23.9
2020-09-12 15:50:00	2020-09-14 00:40:00	0	10357.2	75.07	33.79
2020-09-14 00:40:00	2020-09-14 13:00:00	1	10282.13	222.13	180.56
2020-09-14 13:00:00	2020-09-16 00:55:00	0	10504.26	-220.74	-263.2
2020-09-16 00:55:00	2020-09-16 07:40:00	1	10725.0	140.32	97.14
2020-09-16 07:40:00	2020-09-19 08:05:00	0	10865.32	-38.96	-82.5
2020-09-19 08:05:00	2020-09-19 11:50:00	1	10904.28	157.29	113.36
2020-09-19 11:50:00	2020-09-22 07:45:00	0	11061.57	677.61	634.72

2020-09-22 07:45:00	2020-09-22 09:05:00	1	10383.96	58.91	17.26
2020-09-22 09:05:00	2020-09-24 00:10:00	0	10442.87	203.73	162.37
2020-09-24 00:10:00	2020-09-24 16:05:00	1	10239.14	403.34	361.58
2020-09-24 16:05:00	2020-09-29 17:15:00	0	10642.48	-25.87	-68.49
2020-09-29 17:15:00	2020-09-29 20:25:00	1	10668.35	76.59	33.76
2020-09-29 20:25:00	2020-09-30 09:50:00	0	10744.94	48.32	5.44
2020-09-30 09:50:00	2020-09-30 12:50:00	1	10696.62	34.25	-8.6
2020-09-30 12:50:00	2020-10-04 00:10:00	0	10730.87	183.72	141.16
2020-10-04 00:10:00	2020-10-04 06:40:00	1	10547.15	65.85	23.53
2020-10-04 06:40:00	2020-10-05 06:20:00	0	10613.0	-21.26	-63.75
2020-10-05 06:20:00	2020-10-05 13:40:00	1	10634.26	75.74	33.05
2020-10-05 13:40:00	2020-10-08 07:30:00	0	10710.0	110.0	67.38
2020-10-08 07:30:00	2020-10-08 14:40:00	1	10600.0	248.76	205.86
2020-10-08 14:40:00	2020-10-09 06:10:00	0	10848.76	-2.23	-45.63
2020-10-09 06:10:00	2020-10-09 10:50:00	1	10850.99	123.5	79.85
2020-10-09 10:50:00	2020-10-10 00:10:00	0	10974.49	-97.96	-142.05
2020-10-10 00:10:00	2020-10-10 02:15:00	1	11072.45	265.64	220.82
2020-10-10 02:15:00	2020-10-18 00:10:00	0	11338.09	-20.43	-65.82
2020-10-18 00:10:00	2020-10-18 06:50:00	1	11358.52	68.03	22.46
2020-10-18 06:50:00	2020-10-19 02:35:00	0	11426.55	-22.88	-68.63
2020-10-19 02:35:00	2020-10-19 13:25:00	1	11449.43	177.17	131.02
2020-10-19 13:25:00	2020-10-21 00:10:00	0	11626.6	-296.49	-343.59
2020-10-21 00:10:00	2020-10-21 14:30:00	1	11923.09	782.68	733.42
2020-10-21 14:30:00	2020-10-24 00:35:00	0	12705.77	-207.23	-258.47
2020-10-24 00:35:00	2020-10-24 14:20:00	1	12913.0	137.8	85.87
2020-10-24 14:20:00	2020-10-27 00:10:00	0	13050.8	-39.2	-91.48
2020-10-27 00:10:00	2020-10-27 11:35:00	1	13090.0	290.0	237.06
2020-10-27 11:35:00	2020-10-29 12:35:00	0	13380.0	258.89	205.89
2020-10-29 12:35:00	2020-10-29 14:10:00	1	13121.11	138.89	86.13
2020-10-29 14:10:00	2020-10-30 07:20:00	0	13260.0	79.99	27.11
2020-10-30 07:20:00	2020-10-30 15:10:00	1	13180.01	230.0	176.82