

1. **策略收益**

----- 策略回测报告 -----

累计投入本金 ¥240,000.00

当前持仓总市值 ¥367,803.32

投入资金平均值 ¥58,273.19

总收益率 167.93%

止盈线 60%

1. **收益详情对比**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **标的** | **累计投入本金** | **当前持仓总市值** | **平均投入资金** | **总收益率（单利）** | **Timing** | **止盈** |
| 000016.SH | ¥162,000.00 | ¥220,919.85 | ￥33762.49 | 174.73% | 0 | 40% |
| 000905.SH | ¥148,000.00 | ¥176,592.01 | ￥24423.12 | 116.67% |
| 000009.SH | ¥143,000.00 | ¥174,083.76 | ￥24420.37 | 126.77% |
| 000991.SH | ¥111,000.00 | ¥140,592.38 | ￥19948.88 | 148.61% |
| ¥481,000.00 | ¥604,196.73 | ￥71869.84 | 171.73% | -0.3 |
| 000935.SH | ¥114,000.00 | ¥132,419.72 | ￥25615.53 | 71.31% | 0 |
| ¥114,000.00 | ¥168,884.48 | ￥31291.23 | 174.91% | 100% |
| 000036.SH | ¥91,000.00 | ¥124,718.44 | ￥19645.88 | 171.43% | 40% |
| “POOL” | ¥240,000.00 | ¥302,274.36 | ￥45789.77 | 135.87% | 40% |
| ¥240,000.00 | ¥335,521.65 | ￥56848.52 | 167.93% | 60% |
| ¥240,000.00 | ¥367,803.32 | ￥58273.19 | 219.16% | 80% |
| ¥502,000.00 | ¥631,196.85 | ￥89611.44 | 144.12% | -0.3 | 40% |
| ¥502,000.00 | ¥697,756.61 | ￥112887.09 | 173.23% | 60% |
| ¥502,000.00 | ¥769,706.47 | ¥129,454.71 | 206.64% | 80% |

策略运行报告

**Strategy Report**

指数定投 回测报告

锐汇资产团队介绍：基金经理和投资顾问具有高盛、美林等十年以上工作经验，以及拥有近20年的投资经验，

广泛参与国内外资本市场运作。自主开发及研究自动化系统，从大数据中挖掘相关信息并提供相关咨询报告。

专业实力 敏锐嗅觉 互利共赢

免责声明：本资料中所有观点及投资组合运作表现仅供潜在投资人参考，并不构成管理人及投资顾问对投资者投资回报、经营业绩等任何承诺。