

业绩走势



策略详情

策略信息									
策略名称	年化收益率	基准收益率	阿尔法	贝塔	夏普比率	信息比率	最大回撤	换手率	回测时间
LR	-1.71%	-2.14%	-0.01	0.89	-0.14	-0.10	66.61%	587.96%	2011-01-31~2018-12-28

周期分析

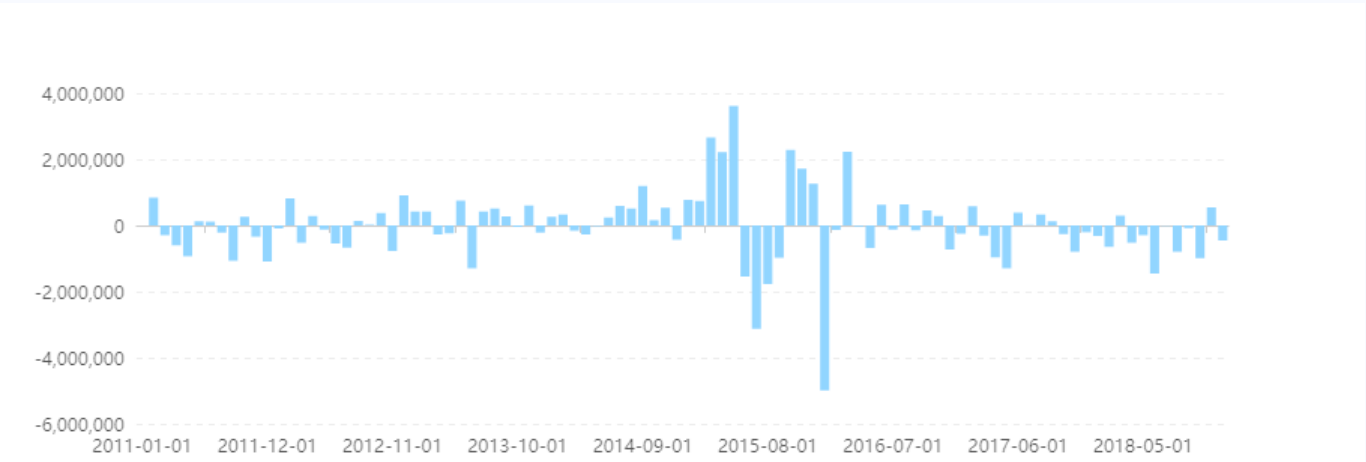
月周期分析						
月份	净利	净利率	毛利	毛损	交易次数	胜率
2011-01	0.00	0.00%	0.00	0.00	0	0.00%
2011-02	843018.56	8.43%	1688783.84	845765.29	0	0.00%
2011-03	-295424.85	-2.72%	1729130.72	2024555.56	315	93.97%
2011-04	-601769.11	-5.71%	1438186.83	2039955.93	343	62.97%
2011-05	-932303.48	-9.37%	1308063.07	2240366.56	409	36.67%
2011-06	123089.59	1.37%	1550406.11	1427316.51	319	16.93%
2011-07	114674.91	1.26%	1626462.55	1511787.64	397	43.58%
2011-08	-216069.49	-2.34%	1649736.18	1865805.66	348	57.76%
2011-09	-1065509.54	-11.79%	972357.03	2037866.56	391	36.06%
2011-10	260082.58	3.26%	1246470.52	986387.95	364	9.62%
2011-11	-345986.84	-4.20%	1293366.87	1639353.70	329	35.56%

	2011-12	-1091743.39	-13.85%	972819.33	2064562.72	391	37.85%
	2012-01	-87762.54	-1.29%	1147560.00	1235322.54	4	100.00%
	2012-02	823183.42	12.28%	1529544.23	706360.81	374	5.61%
	2012-03	-517804.67	-6.88%	1381786.82	1899591.49	391	52.43%
	2012-04	285570.25	4.07%	1273006.60	987436.36	371	32.88%
	2012-05	-119655.80	-1.64%	1184141.86	1303797.66	447	57.94%
	2012-06	-543253.69	-7.57%	838493.88	1381747.57	412	48.06%
	2012-07	-665928.04	-10.04%	959300.31	1625228.35	402	28.86%
	2012-08	139016.41	2.33%	1336097.51	1197081.10	415	17.11%
	2012-09	23973.50	0.39%	1154396.00	1130422.51	429	34.97%
	2012-10	370200.05	6.04%	1397561.68	1027361.62	414	45.41%
	2012-11	-774032.73	-11.91%	716449.63	1490482.36	328	42.07%
	2012-12	905109.57	15.81%	1638008.03	732898.46	409	13.69%
	2013-01	422042.20	6.36%	1525978.00	1103935.80	2	50.00%
	2013-02	417398.36	5.92%	1211426.74	794028.38	492	81.71%
	2013-03	-269506.65	-3.61%	1307442.49	1576949.14	412	76.94%
	2013-04	-237059.21	-3.29%	1010653.21	1247712.42	420	51.19%
	2013-05	745649.36	10.71%	1702232.85	956583.49	480	36.46%
	2013-06	-1297681.64	-16.83%	729958.32	2027639.97	447	78.52%
	2013-07	424475.94	6.62%	1800387.95	1375912.01	420	22.38%
	2013-08	511043.29	7.48%	1629897.03	1118853.74	505	48.91%
	2013-09	278167.14	3.79%	1327721.04	1049553.90	363	70.52%
	2013-10	-43873.51	-0.58%	1410138.33	1454011.85	452	69.69%
	2013-11	600299.31	7.92%	1608944.15	1008644.83	480	59.58%
	2013-12	-220946.41	-2.70%	1499306.31	1720252.73	446	71.08%
	2014-01	256950.51	3.23%	1631481.22	1374530.71	6	66.67%
	2014-02	333802.96	4.06%	1688562.73	1354759.76	512	58.40%
	2014-03	-164173.72	-1.92%	1662785.04	1826958.75	464	71.12%
	2014-04	-276247.82	-3.29%	1312868.72	1589116.54	444	52.48%
	2014-05	-27529.92	-0.34%	1209793.22	1237323.14	425	46.59%
	2014-06	241989.88	2.99%	1288895.23	1046905.35	477	50.31%

	2014-07	591013.04	7.10%	1691495.28	1100482.24	405	66.17%
	2014-08	506826.98	5.68%	1753457.70	1246630.73	483	82.40%
	2014-09	1195549.16	12.69%	2311211.96	1115662.81	444	85.81%
	2014-10	158129.28	1.49%	1693087.21	1534957.92	460	91.74%
	2014-11	537590.09	4.99%	2057080.54	1519490.45	387	71.06%
	2014-12	-429483.08	-3.80%	2819832.77	3249315.85	456	80.70%
	2015-01	774334.12	7.11%	2602007.37	1827673.25	14	71.43%
	2015-02	736312.97	6.32%	1824082.35	1087769.38	458	67.69%
	2015-03	2658185.36	21.44%	4377291.61	1719106.25	430	87.21%
	2015-04	2214048.09	14.71%	5981872.23	3767824.14	466	95.49%
	2015-05	3614582.38	20.93%	8136678.62	4522096.24	466	88.84%
	2015-06	-1544774.65	-7.40%	8347118.16	9891892.81	470	89.36%
	2015-07	-3125064.10	-16.16%	6407227.47	9532291.57	382	53.40%
	2015-08	-1767081.36	-10.90%	6860518.66	8627600.03	495	26.67%
	2015-09	-974011.46	-6.74%	4455243.60	5429255.06	430	17.67%
	2015-10	2284352.51	16.96%	4804451.24	2520098.73	526	32.89%
	2015-11	1712752.33	10.87%	5610936.44	3898184.11	407	70.02%
	2015-12	1260256.94	7.21%	5130518.35	3870261.42	468	79.91%
	2016-01	-4989865.11	-26.64%	3959120.52	8948985.63	24	66.67%
	2016-02	-140749.83	-1.02%	3152699.07	3293448.90	516	20.35%
	2016-03	2231201.73	16.41%	5219168.64	2987966.91	486	30.66%
	2016-04	-29289.16	-0.19%	3046542.82	3075831.98	468	83.76%
	2016-05	-677502.52	-4.29%	2704137.62	3381640.14	436	69.95%
	2016-06	624131.59	4.13%	3039233.48	2415101.88	476	50.63%
	2016-07	-126814.28	-0.81%	2617130.38	2743944.66	422	68.25%
	2016-08	631256.37	4.04%	2747234.68	2115978.30	464	60.78%
	2016-09	-145702.48	-0.90%	2164744.44	2310446.92	474	75.95%
	2016-10	455363.59	2.83%	1921731.74	1466368.15	434	65.21%
	2016-11	286702.20	1.73%	2541135.51	2254433.31	398	65.33%
	2016-12	-724220.93	-4.30%	2216030.07	2940251.00	449	69.04%
	2017-01	-250397.73	-1.55%	1974290.92	2224688.65	7	42.86%

2017-02	573928.83	3.62%	1959062.05	1385133.21	477	34.38%
2017-03	-305703.17	-1.86%	2177496.41	2483199.58	499	60.32%
2017-04	-970688.52	-6.01%	1945466.05	2916154.57	430	56.28%
2017-05	-1293193.06	-8.52%	1676654.11	2969847.16	432	24.07%
2017-06	383071.16	2.76%	2328872.30	1945801.14	475	15.58%
2017-07	14865.92	0.10%	2257483.70	2242617.78	483	48.24%
2017-08	332729.43	2.33%	2301031.61	1968302.18	424	49.29%
2017-09	130252.64	0.89%	1981420.41	1851167.77	463	60.69%
2017-10	-256562.81	-1.74%	1572911.80	1829474.62	444	61.04%
2017-11	-795589.54	-5.49%	1875216.19	2670805.73	436	43.12%
2017-12	-199628.63	-1.46%	1766293.72	1965922.35	445	28.54%
2018-01	-321211.86	-2.38%	1887133.26	2208345.12	10	40.00%
2018-02	-645898.53	-4.91%	1565125.66	2211024.19	516	26.36%
2018-03	298959.69	2.39%	2512426.80	2213467.12	407	21.62%
2018-04	-525478.87	-4.10%	1645584.47	2171063.34	457	47.70%
2018-05	-293457.51	-2.39%	1914715.84	2208173.35	433	34.64%
2018-06	-1457160.65	-12.14%	1478335.83	2935496.48	420	35.95%
2018-07	-9390.46	-0.09%	2112156.06	2121546.52	437	10.53%
2018-08	-794750.61	-7.55%	1629715.29	2424465.90	509	29.27%
2018-09	-76481.18	-0.79%	1302619.11	1379100.29	425	12.94%
2018-10	-986043.28	-10.21%	1419283.02	2405326.30	470	22.55%
2018-11	541518.36	6.24%	2507698.15	1966179.79	476	13.87%
2018-12	-450548.93	-4.89%	1329800.89	1780349.81	1375	31.56%

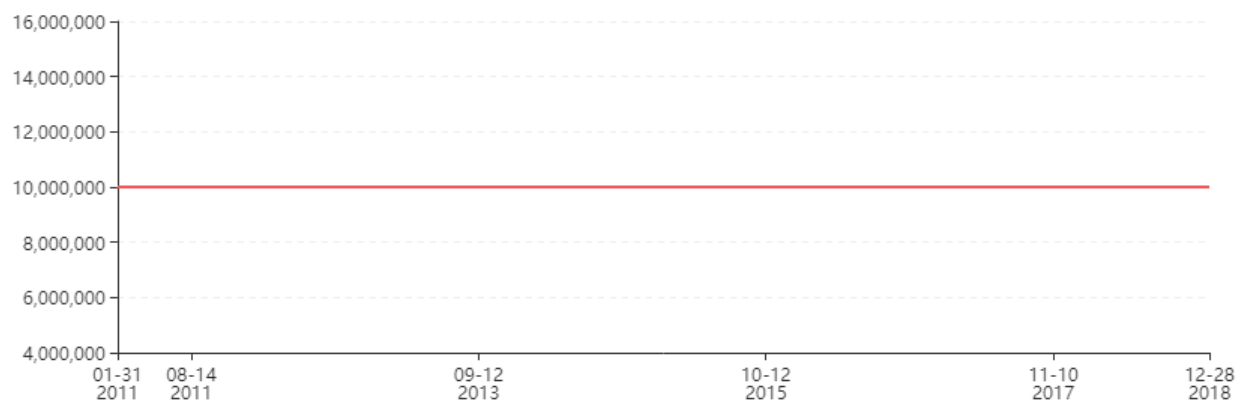
月盈利



多头权益曲线



空头权益曲线



权益曲线及潜在亏损



策略绩效概要

初始资金	10000000.00	算术年化收益率	-1.61%
初始资金收益率	-12.33%	几何年化收益率	-1.71%
净利	-1233354.83	最大回撤	16119904.58
毛利	33459082.04	最大回撤率	66.61%
毛损	-34692436.87	已付手续费	3848210.83
盈利因子	0.96	已付滑价	0.00
多头净利	-1233354.83	标的个数	1102
空头净利	0.00		

绩效比率

夏普比率	Calmar比率	Sortino比率	净利/最大潜在亏损	手续费/净利
-0.14	-0.06	-0.18	0.00	-3.12

时间分析

策略天数	平均持仓时间	策略最大回撤期	策略最大不盈利天数
1926	83.14	2015-06-12 ~ 2018-10-18	-135.0

交易分析

连续交易分析

最大连续盈利天数	最大连续亏损天数	最大日连续盈利额	最大日连续亏损额
11	9	3645362.09	-5090073.11

总体交易分析

交易总数量	未平仓交易总数量	盈利交易次数	亏损交易次数	胜率	平均盈利额	平均亏损额	平均盈利/平均亏损	资金周转周期（天）
38893	865	19466	19427	50.05%	1718.85	-1785.78	0.96	42.86