

# 测试第一题

## 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
测试第一题	1.42%	47.20%	-0.01	0.74	-0.02	-0.15	52.26%	2949.34%	2011-01-04~2020-10-30

## 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	541163.21	5.41%	2511073.97	1969910.76	3	0.00%
2011-02	83433.23	0.79%	1603688.40	1520255.17	12	75.00%
2011-03	-318694.73	-3.00%	1686227.71	2004922.44	19	26.32%
2011-04	-738050.04	-7.16%	980094.24	1718144.27	20	25.00%
2011-05	-1064934.01	-11.13%	917259.11	1982193.12	33	21.21%
2011-06	313428.31	3.69%	1192981.53	879553.22	9	44.44%
2011-07	-62343.95	-0.71%	1313733.50	1376077.45	19	63.16%
2011-08	183068.52	2.09%	1214199.27	1031130.75	19	42.11%
2011-09	-514327.46	-5.75%	942013.12	1456340.58	16	31.25%
2011-10	7166.51	0.09%	1146470.19	1139303.68	12	25.00%
2011-11	-265466.35	-3.15%	835179.82	1100646.16	17	58.82%

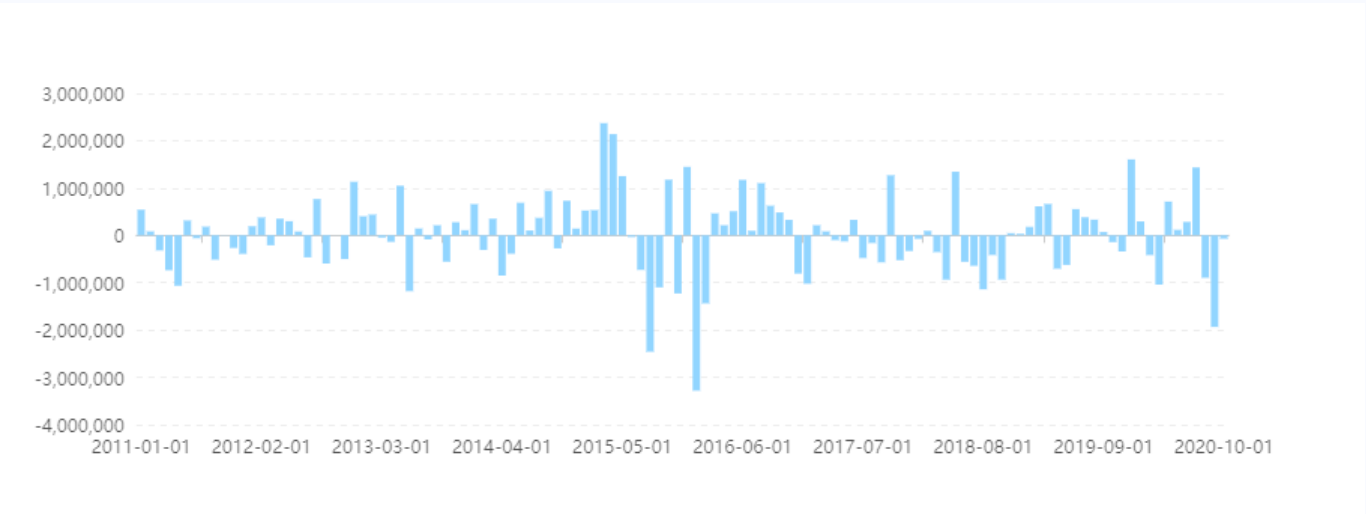
	2011-12	-391878.13	-4.80%	721867.84	1113745.97	19	21.05%
	2012-01	191250.97	2.46%	953272.15	762021.17	8	12.50%
	2012-02	377782.62	4.74%	996310.07	618527.45	16	87.50%
	2012-03	-209289.08	-2.51%	1587236.59	1796525.68	13	38.46%
	2012-04	351435.97	4.32%	1326567.44	975131.47	19	63.16%
	2012-05	299229.48	3.53%	1435840.79	1136611.31	21	61.90%
	2012-06	80957.84	0.92%	1557699.95	1476742.11	24	50.00%
	2012-07	-464714.84	-5.24%	1534689.94	1999404.78	23	52.17%
	2012-08	765568.36	9.11%	2354525.75	1588957.39	15	40.00%
	2012-09	-595833.72	-6.50%	1393724.69	1989558.41	24	54.17%
	2012-10	-1509.57	-0.02%	1058258.24	1059767.81	16	43.75%
	2012-11	-500998.10	-5.85%	1034732.87	1535730.97	17	29.41%
	2012-12	1132214.39	14.04%	2008345.79	876131.40	14	64.29%
	2013-01	402462.15	4.38%	1903241.61	1500779.46	21	52.38%
	2013-02	439006.48	4.57%	1783806.25	1344799.77	16	62.50%
	2013-03	-47147.39	-0.47%	1569266.39	1616413.77	21	57.14%
	2013-04	-136903.70	-1.37%	1323430.64	1460334.35	18	66.67%
	2013-05	1048108.82	10.63%	2483045.08	1434936.26	17	52.94%
	2013-06	-1179463.82	-10.82%	750445.30	1929909.12	19	26.32%
	2013-07	144130.34	1.48%	1847861.15	1703730.81	18	55.56%
	2013-08	-85069.09	-0.86%	1671928.26	1756997.35	16	56.25%
	2013-09	212125.77	2.17%	1587325.28	1375199.51	26	53.85%
	2013-10	-557051.90	-5.57%	1366014.95	1923066.85	26	26.92%
	2013-11	276341.25	2.93%	1503951.84	1227610.59	16	37.50%
	2013-12	109538.73	1.13%	1703380.71	1593841.98	30	63.33%
	2014-01	659140.37	6.71%	2165838.82	1506698.45	19	68.42%
	2014-02	-308658.34	-2.94%	1569382.91	1878041.25	23	65.22%
	2014-03	350750.38	3.45%	2148061.23	1797310.85	16	56.25%
	2014-04	-849918.88	-8.07%	1314344.66	2164263.55	26	46.15%
	2014-05	-388469.19	-4.01%	952241.10	1340710.29	28	46.43%
	2014-06	688511.33	7.41%	1762755.51	1074244.18	22	63.64%

	2014-07	102186.61	1.02%	1431167.89	1328981.28	34	64.71%
	2014-08	368876.81	3.66%	1813422.77	1444545.96	23	73.91%
	2014-09	940598.63	9.00%	1872783.88	932185.25	21	42.86%
	2014-10	-274368.73	-2.41%	1627303.55	1901672.29	20	45.00%
	2014-11	730711.22	6.58%	2079680.21	1348968.99	20	60.00%
	2014-12	142422.84	1.20%	3330406.23	3187983.39	31	54.84%
	2015-01	523631.35	4.37%	2329906.25	1806274.90	24	62.50%
	2015-02	532618.14	4.26%	1523501.49	990883.36	16	50.00%
	2015-03	2370451.14	18.17%	4415359.34	2044908.20	30	80.00%
	2015-04	2138571.14	13.87%	5641823.35	3503252.21	12	91.67%
	2015-05	1251606.39	7.13%	4496520.27	3244913.88	16	56.25%
	2015-06	-35281.75	-0.19%	5308450.96	5343732.71	16	68.75%
	2015-07	-730306.74	-3.89%	8044299.24	8774605.98	20	15.00%
	2015-08	-2458347.73	-13.63%	3989636.33	6447984.06	16	37.50%
	2015-09	-1099170.88	-7.06%	3920963.82	5020134.70	21	38.10%
	2015-10	1175498.73	8.12%	3005063.46	1829564.74	10	60.00%
	2015-11	-1227770.92	-7.84%	1706093.53	2933864.45	15	33.33%
	2015-12	1447047.13	10.03%	4458059.97	3011012.84	23	56.52%
	2016-01	-3280745.35	-20.67%	1259036.29	4539781.64	9	0.00%
	2016-02	-1438131.70	-11.42%	418987.69	1857119.39	4	25.00%
	2016-03	463663.52	4.16%	1411405.11	947741.59	9	66.67%
	2016-04	212597.74	1.83%	1603178.27	1390580.52	11	54.55%
	2016-05	508411.69	4.30%	1871765.88	1363354.19	7	42.86%
	2016-06	1171826.28	9.50%	2843249.01	1671422.73	23	56.52%
	2016-07	96131.60	0.71%	2096669.22	2000537.62	28	67.86%
	2016-08	1102819.87	8.10%	3429979.39	2327159.52	26	53.85%
	2016-09	625880.82	4.25%	3158654.90	2532774.08	31	41.94%
	2016-10	483127.99	3.15%	2230522.27	1747394.29	16	62.50%
	2016-11	326196.52	2.06%	1910131.33	1583934.81	36	44.44%
	2016-12	-808137.89	-5.00%	2021269.66	2829407.55	32	40.63%
	2017-01	-1021677.74	-6.66%	1152495.70	2174173.44	23	47.83%

2017-02	212586.35	1.48%	1259340.93	1046754.58	17	58.82%
2017-03	83266.60	0.57%	2141213.20	2057946.60	23	65.22%
2017-04	-101753.64	-0.70%	1933118.49	2034872.13	20	50.00%
2017-05	-128644.18	-0.89%	1914471.23	2043115.41	22	59.09%
2017-06	326429.42	2.27%	2002898.29	1676468.87	16	56.25%
2017-07	-479519.43	-3.26%	2087528.23	2567047.67	17	52.94%
2017-08	-162155.34	-1.14%	1791268.72	1953424.07	26	53.85%
2017-09	-570522.85	-4.06%	1769131.40	2339654.25	23	30.43%
2017-10	1269010.73	9.40%	2530278.87	1261268.15	24	70.83%
2017-11	-523874.68	-3.55%	2292280.14	2816154.82	23	47.83%
2017-12	-331102.48	-2.32%	1909896.25	2240998.73	13	38.46%
2018-01	-73377.88	-0.53%	2562201.59	2635579.47	28	60.71%
2018-02	95014.83	0.69%	1708534.07	1613519.24	11	9.09%
2018-03	-354890.82	-2.55%	1524982.07	1879872.88	12	33.33%
2018-04	-936045.78	-6.89%	1231088.63	2167134.41	14	14.29%
2018-05	1342870.41	10.62%	3068858.45	1725988.04	17	47.06%
2018-06	-559186.61	-4.00%	1067729.39	1626915.99	4	75.00%
2018-07	-643922.63	-4.80%	1420748.86	2064671.48	11	27.27%
2018-08	-1140209.65	-8.92%	897232.69	2037442.34	9	44.44%
2018-09	-415563.01	-3.57%	1064373.71	1479936.72	11	9.09%
2018-10	-935354.92	-8.33%	491851.79	1427206.71	6	33.33%
2018-11	46044.89	0.45%	1721133.65	1675088.76	19	42.11%
2018-12	32545.32	0.31%	1037328.20	1004782.88	6	16.67%
2019-01	179002.36	1.73%	1480038.76	1301036.40	19	84.21%
2019-02	612949.60	5.81%	1607330.86	994381.26	12	100.00%
2019-03	662484.25	5.94%	2509664.22	1847179.98	23	34.78%
2019-04	-705102.94	-5.96%	2405577.65	3110680.60	20	40.00%
2019-05	-624973.93	-5.62%	1305772.22	1930746.15	23	17.39%
2019-06	554208.47	5.28%	1486625.16	932416.69	16	43.75%
2019-07	381402.95	3.45%	2124855.64	1743452.69	24	70.83%
2019-08	330830.29	2.89%	2694591.16	2363760.87	25	68.00%

2019-09	69651.42	0.59%	1983256.30	1913604.88	30	53.33%
2019-10	-142151.39	-1.20%	1648105.07	1790256.46	20	55.00%
2019-11	-340482.14	-2.91%	1726744.23	2067226.36	20	25.00%
2019-12	1604272.29	14.14%	3137228.89	1532956.60	21	76.19%
2020-01	293730.27	2.27%	1566697.21	1272966.94	19	78.95%
2020-02	-417074.95	-3.15%	3161369.47	3578444.42	16	62.50%
2020-03	-1041432.99	-8.12%	2345066.98	3386499.97	17	35.29%
2020-04	712785.81	6.05%	2465597.40	1752811.59	6	50.00%
2020-05	116035.66	0.93%	1539520.46	1423484.79	17	41.18%
2020-06	283235.25	2.25%	1939503.54	1656268.29	14	35.71%
2020-07	1434378.65	11.12%	4309061.19	2874682.54	20	55.00%
2020-08	-895846.70	-6.25%	2660803.32	3556650.02	13	38.46%
2020-09	-1936484.14	-14.41%	1750924.82	3687408.96	16	31.25%
2020-10	-71716.15	-0.62%	1333947.46	1405663.61	21	23.81%

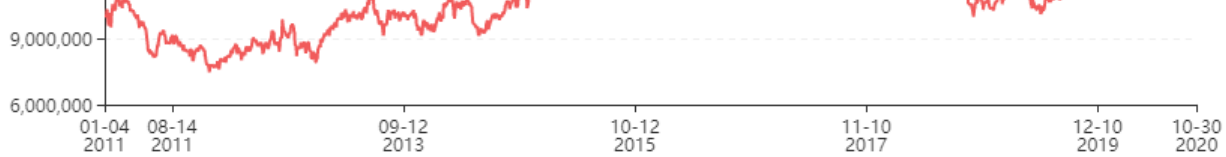
月盈利



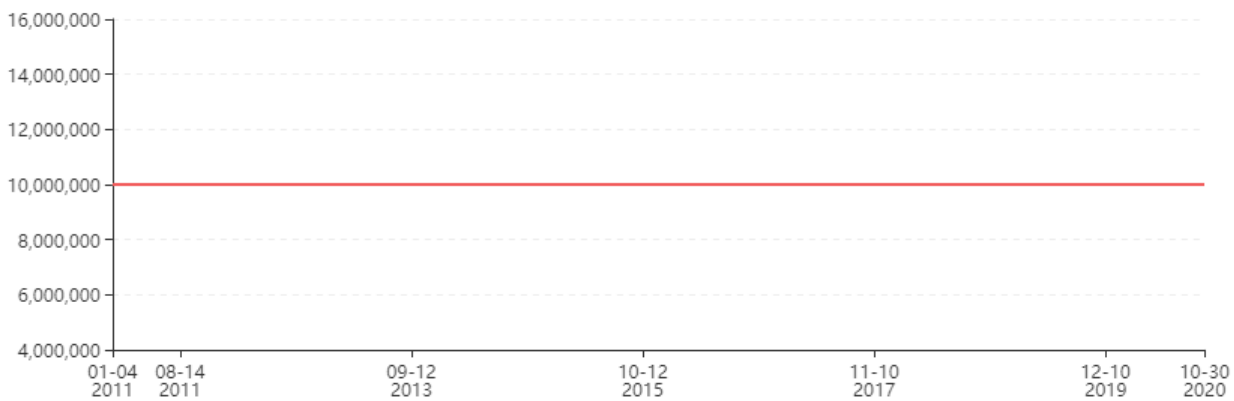
策略分析

多头权益曲线

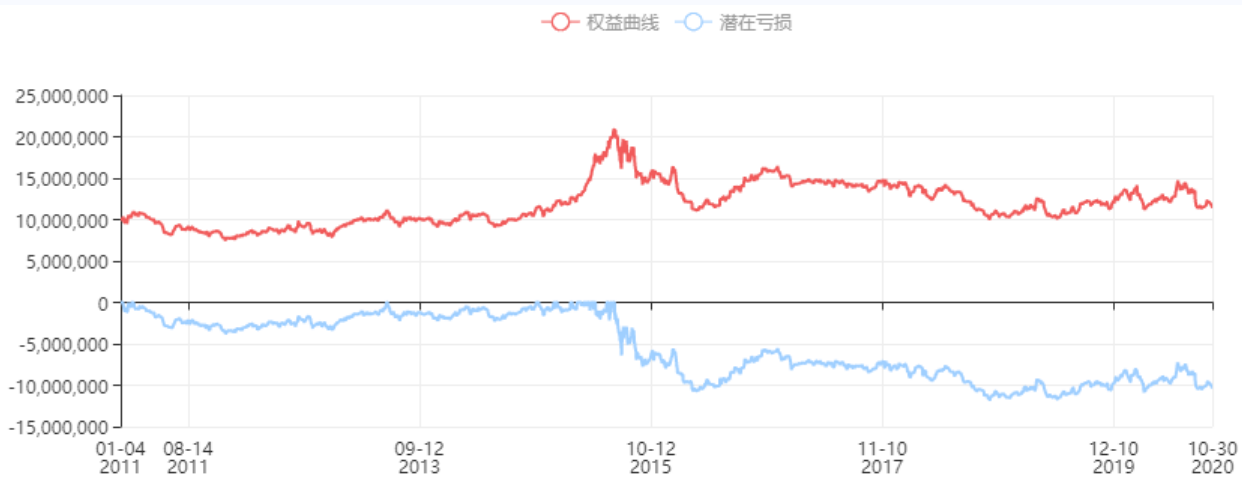




空头权益曲线



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	1.51%
初始资金收益率	14.28%	几何年化收益率	1.42%
净利	1428376.06	最大回撤	10930869.74
毛利	84061163.85	最大回撤率	52.26%
毛损	-82632787.79	已付手续费	4619317.94
盈利因子	1.02	已付滑价	0.00
多头净利	1428376.06	标的个数	30
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
-0.02	-0.01	-0.03	0.00	3.23

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
2388	12.68	2015-06-15 ~ 2018-10-29	-500.0

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
8	8	3598264.49	-2669225.13

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）
2193	10	1094	1099	49.89%	76838.36	-75189.07	1.02	8.54