

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	3.11%	47.20%	0.00	0.87	0.04	-0.07	52.14%	2558.01%	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	-137678.52	-1.38%	1679944.87	1817623.39	10	0.00%
2011-02	699002.50	7.09%	1794353.82	1095351.32	20	75.00%
2011-03	-418811.72	-3.97%	1683223.79	2102035.51	35	28.57%
2011-04	-808630.87	-7.97%	1104693.26	1913324.13	20	20.00%
2011-05	-1005857.44	-10.78%	1032957.70	2038815.15	27	14.81%
2011-06	626919.13	7.53%	1827173.39	1200254.25	16	50.00%
2011-07	-35017.72	-0.39%	1668676.48	1703694.20	25	52.00%
2011-08	-592947.76	-6.65%	1510660.50	2103608.26	32	46.88%
2011-09	-1104502.74	-13.26%	843723.56	1948226.30	18	16.67%
2011-10	195108.81	2.70%	1214463.98	1019355.17	13	15.38%
2011-11	-462504.62	-6.24%	949425.09	1411929.72	24	45.83%

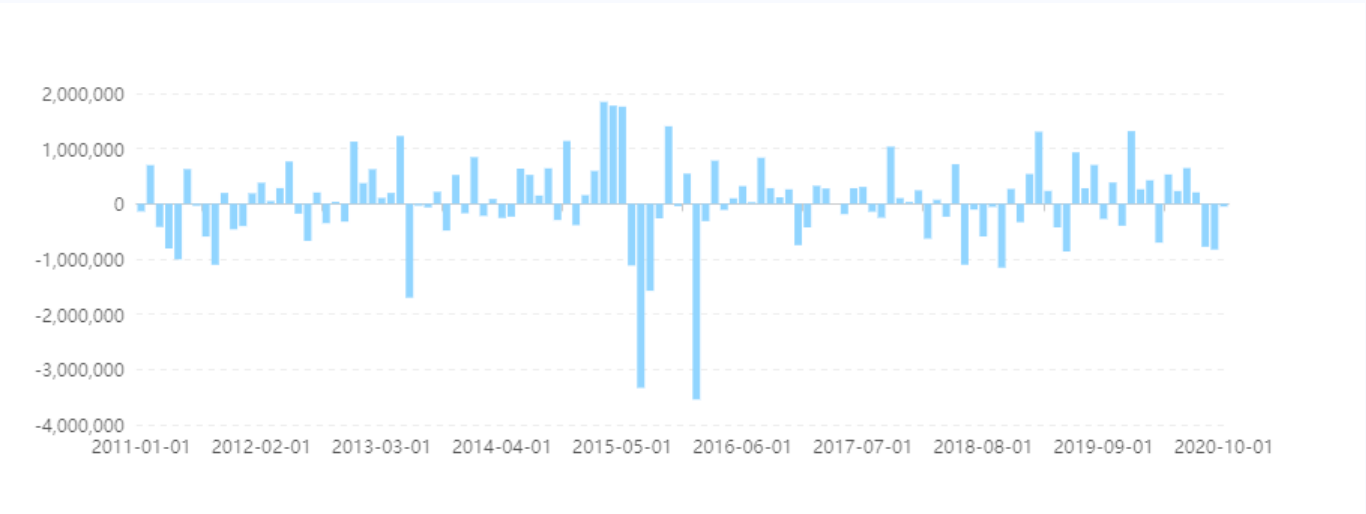
	2011-12	-404055.24	-5.81%	1016778.43	1420833.67	12	16.67%
	2012-01	188161.23	2.87%	1036309.25	848148.02	7	28.57%
	2012-02	380576.45	5.65%	1162381.40	781804.95	15	80.00%
	2012-03	49538.55	0.70%	1803825.10	1754286.55	17	35.29%
	2012-04	284348.93	3.97%	1214726.56	930377.63	12	66.67%
	2012-05	765906.82	10.28%	2085204.73	1319297.91	20	40.00%
	2012-06	-178751.13	-2.17%	1315590.88	1494342.00	18	33.33%
	2012-07	-671919.05	-8.36%	1237248.16	1909167.20	28	32.14%
	2012-08	203728.14	2.76%	1911359.45	1707631.31	20	30.00%
	2012-09	-351530.47	-4.64%	1226000.71	1577531.18	22	40.91%
	2012-10	34308.13	0.48%	1021736.46	987428.33	22	36.36%
	2012-11	-323013.18	-4.45%	1190893.63	1513906.80	21	47.62%
	2012-12	1124973.32	16.23%	1901328.74	776355.42	17	58.82%
	2013-01	372402.48	4.62%	1979939.70	1607537.22	25	72.00%
	2013-02	624662.84	7.41%	1616134.74	991471.90	18	61.11%
	2013-03	105635.28	1.17%	1869006.18	1763370.90	27	44.44%
	2013-04	195074.30	2.13%	1997069.87	1801995.57	27	62.96%
	2013-05	1227317.52	13.12%	2891784.85	1664467.33	20	55.00%
	2013-06	-1699965.74	-16.06%	1001871.17	2701836.91	20	20.00%
	2013-07	-32996.88	-0.37%	2066175.20	2099172.08	29	41.38%
	2013-08	-65978.39	-0.75%	1820380.81	1886359.20	33	54.55%
	2013-09	216406.00	2.46%	1675517.73	1459111.73	29	51.72%
	2013-10	-484726.66	-5.39%	1269297.21	1754023.87	25	32.00%
	2013-11	520954.38	6.12%	1675666.72	1154712.34	20	40.00%
	2013-12	-171031.62	-1.89%	1619158.43	1790190.04	30	43.33%
	2014-01	843702.66	9.52%	2740338.46	1896635.80	19	52.63%
	2014-02	-217965.37	-2.25%	1343689.45	1561654.82	19	57.89%
	2014-03	85562.07	0.90%	2005131.72	1919569.65	24	37.50%
	2014-04	-255754.56	-2.67%	1601654.61	1857409.17	26	38.46%
	2014-05	-233421.57	-2.50%	1465594.43	1699016.01	27	51.85%
	2014-06	636081.69	7.00%	1784716.67	1148634.98	15	53.33%

2014-01	2014-07	522212.02	5.37%	1917605.42	1395393.40	30	56.67%
	2014-08	148808.21	1.45%	1687479.68	1538671.47	26	73.08%
	2014-09	641580.06	6.17%	1804551.03	1162970.97	25	40.00%
	2014-10	-294775.22	-2.67%	1287443.72	1582218.95	21	33.33%
	2014-11	1137805.80	10.59%	2598670.25	1460864.45	22	59.09%
	2014-12	-386244.78	-3.25%	3554078.85	3940323.64	30	46.67%
	2015-01	156066.07	1.36%	2276846.25	2120780.19	27	55.56%
	2015-02	594072.96	5.10%	1571583.91	977510.95	17	58.82%
	2015-03	1844665.61	15.07%	3642845.38	1798179.77	30	80.00%
	2015-04	1776661.82	12.61%	4571671.07	2795009.26	21	80.95%
	2015-05	1759253.39	11.09%	4476256.93	2717003.54	25	56.00%
	2015-06	-1117168.49	-6.34%	5305625.85	6422794.35	21	57.14%
	2015-07	-3332165.60	-20.19%	5340784.04	8672949.64	19	21.05%
	2015-08	-1575574.59	-11.96%	4257981.77	5833556.37	25	36.00%
	2015-09	-262776.28	-2.27%	3513017.89	3775794.16	27	48.15%
	2015-10	1403650.75	12.38%	3280878.78	1877228.03	18	77.78%
	2015-11	-42237.71	-0.33%	3021638.01	3063875.71	32	40.63%
	2015-12	546346.05	4.30%	3313776.41	2767430.36	39	38.46%
	2016-01	-3543361.01	-26.76%	2382584.17	5925945.18	26	3.85%
	2016-02	-312756.92	-3.22%	1911604.64	2224361.56	17	58.82%
	2016-03	781417.21	8.32%	2394715.13	1613297.92	33	48.48%
	2016-04	-110753.51	-1.09%	1262477.62	1373231.12	15	46.67%
	2016-05	98429.96	0.98%	2542038.54	2443608.57	17	35.29%
	2016-06	320047.84	3.15%	1859060.17	1539012.33	21	52.38%
	2016-07	28079.77	0.27%	1595066.34	1566986.57	27	59.26%
	2016-08	833624.57	7.94%	2656395.50	1822770.93	29	55.17%
	2016-09	283655.73	2.50%	2052482.07	1768826.34	28	35.71%
	2016-10	118273.50	1.02%	1412262.92	1293989.42	20	50.00%
	2016-11	260624.44	2.22%	1435162.57	1174538.13	35	42.86%
	2016-12	-749100.43	-6.24%	1492414.55	2241514.98	25	32.00%
	2017-01	-427222.70	-3.80%	1216100.57	1643323.27	23	47.83%

	2017-02	325535.46	3.01%	1084143.30	758607.84	25	56.00%
	2017-03	276638.34	2.48%	1892227.32	1615588.98	28	57.14%
	2017-04	1003.91	0.01%	1559254.16	1558250.25	22	40.91%
	2017-05	-187497.53	-1.64%	1608024.97	1795522.50	22	50.00%
	2017-06	282508.05	2.51%	1847720.84	1565212.78	30	60.00%
	2017-07	304197.57	2.64%	2205696.67	1901499.10	28	39.29%
	2017-08	-142308.37	-1.20%	1506467.50	1648775.87	35	48.57%
	2017-09	-250574.26	-2.14%	1439519.95	1690094.20	30	23.33%
	2017-10	1034264.85	9.05%	2065199.78	1030934.93	26	73.08%
	2017-11	102294.70	0.82%	2687535.17	2585240.48	25	40.00%
	2017-12	31791.02	0.25%	1869937.77	1838146.74	20	50.00%
	2018-01	242877.97	1.93%	2250371.55	2007493.58	26	50.00%
	2018-02	-630625.96	-4.91%	1416559.68	2047185.64	22	40.91%
	2018-03	72402.05	0.59%	1905946.23	1833544.18	29	41.38%
	2018-04	-234538.44	-1.91%	1431298.22	1665836.66	29	37.93%
	2018-05	716123.30	5.94%	2476040.01	1759916.71	25	52.00%
	2018-06	-1103506.72	-8.64%	1721912.36	2825419.08	19	15.79%
	2018-07	-104650.91	-0.90%	2268564.80	2373215.72	35	34.29%
	2018-08	-591691.18	-5.12%	1879530.98	2471222.16	26	53.85%
	2018-09	-56479.67	-0.51%	1485554.92	1542034.59	21	19.05%
	2018-10	-1156542.90	-10.60%	1616258.50	2772801.40	28	35.71%
	2018-11	268164.46	2.75%	1947728.98	1679564.52	28	57.14%
	2018-12	-333909.21	-3.33%	1476900.89	1810810.10	26	34.62%
	2019-01	539135.59	5.56%	1688920.45	1149784.86	22	81.82%
	2019-02	1304846.65	12.76%	2447461.74	1142615.09	22	95.45%
	2019-03	233178.84	2.02%	2478863.23	2245684.39	30	46.67%
	2019-04	-426878.40	-3.63%	2496236.50	2923114.90	33	48.48%
	2019-05	-864108.54	-7.62%	1927244.68	2791353.22	29	20.69%
	2019-06	931414.45	8.89%	2272500.57	1341086.12	26	53.85%
	2019-07	282303.01	2.47%	1978152.68	1695849.67	34	58.82%
	2019-08	702371.64	6.01%	3063641.04	2361269.40	22	54.55%

2019-09	-274291.22	-2.21%	1697871.48	1972162.70	30	50.00%
2019-10	385290.47	3.18%	2188289.71	1802999.24	32	53.13%
2019-11	-397706.68	-3.18%	1640610.36	2038317.03	27	25.93%
2019-12	1315629.01	10.87%	2938483.08	1622854.07	29	58.62%
2020-01	261748.66	1.95%	1771936.68	1510188.02	17	70.59%
2020-02	425082.34	3.11%	4085088.03	3660005.69	25	44.00%
2020-03	-703601.55	-4.99%	2807052.10	3510653.65	44	31.82%
2020-04	530810.70	3.96%	2274524.37	1743713.67	22	50.00%
2020-05	231720.37	1.66%	1915410.91	1683690.54	22	40.91%
2020-06	646893.45	4.57%	2324720.54	1677827.08	32	56.25%
2020-07	206526.15	1.39%	3129965.86	2923439.71	32	40.63%
2020-08	-778799.28	-5.18%	1778604.96	2557404.23	30	40.00%
2020-09	-829003.81	-5.82%	1643876.63	2472880.44	33	27.27%
2020-10	-50331.57	-0.38%	1369890.73	1420222.29	30	46.67%

月盈利



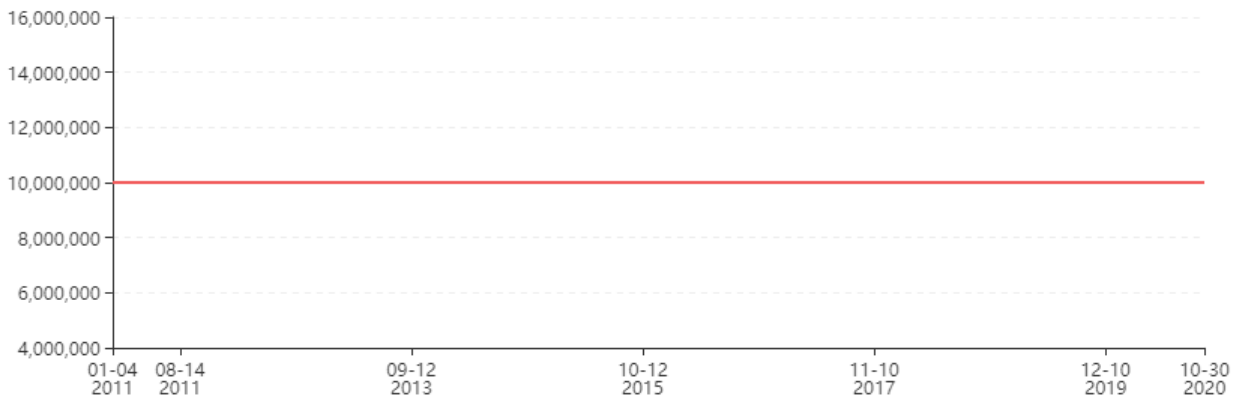
策略分析

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	3.55%
初始资金收益率	33.62%	几何年化收益率	3.11%
净利	3362155.33	最大回撤	10159041.50
毛利	81253874.21	最大回撤率	52.14%
毛损	-77891718.88	已付手续费	4370384.67
盈利因子	1.04	已付滑价	0.00
多头净利	3362155.33	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
0.04	0.02	0.06	0.00	1.30

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	11.88	2015-06-12 ~ 2016-01-28	-169.0

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
10	9	2090731.82	-3837757.40

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）
2903	10	1335	1568	45.99%	60864.33	-49675.84	1.23	9.85