

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	13.07%	47.20%	0.09	0.60	0.61	0.59	29.46%	1187.67%	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	-460681.18	-4.61%	1255646.58	1716327.75	7	14.29%
2011-02	316236.59	3.32%	1387937.72	1071701.13	16	87.50%
2011-03	-109409.93	-1.11%	1486691.21	1596101.14	25	48.00%
2011-04	-714013.49	-7.33%	1138097.85	1852111.34	14	28.57%
2011-05	-424486.90	-4.70%	981935.64	1406422.55	20	20.00%
2011-06	829346.93	9.64%	1841582.98	1012236.05	16	75.00%
2011-07	244200.65	2.59%	1727371.81	1483171.16	18	77.78%
2011-08	-285217.50	-2.95%	1775856.31	2061073.81	26	50.00%
2011-09	-848856.36	-9.03%	1053609.47	1902465.83	13	23.08%
2011-10	154903.90	1.81%	1322850.34	1167946.44	12	25.00%
2011-11	-347224.77	-3.99%	1591484.63	1938709.40	21	61.90%

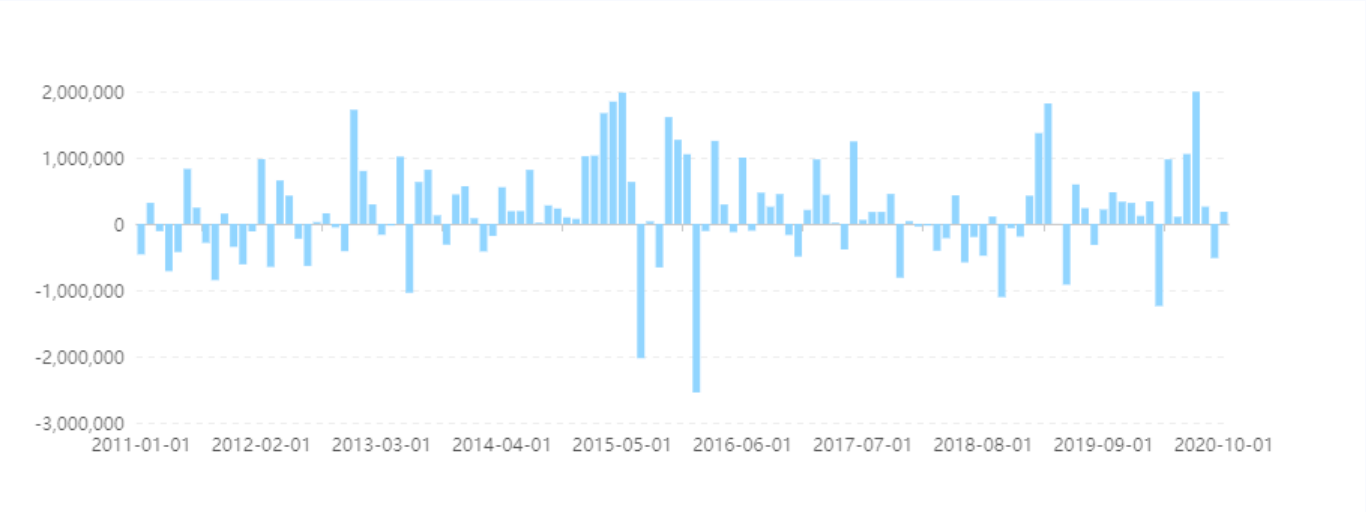
	2011-12	-610261.19	-7.30%	1126541.60	1736802.79	14	21.43%
	2012-01	-113277.45	-1.46%	1446535.71	1559813.16	12	25.00%
	2012-02	976893.76	12.80%	1847720.91	870827.15	12	83.33%
	2012-03	-648786.11	-7.54%	1292537.68	1941323.79	18	55.56%
	2012-04	655436.62	8.23%	1495596.36	840159.75	13	46.15%
	2012-05	426094.07	4.95%	1636800.75	1210706.67	19	68.42%
	2012-06	-223906.52	-2.48%	1152451.06	1376357.59	19	57.89%
	2012-07	-634488.28	-7.20%	1176536.88	1811025.16	23	43.48%
	2012-08	28486.17	0.35%	1365730.33	1337244.16	15	40.00%
	2012-09	159826.99	1.95%	1463558.07	1303731.08	22	63.64%
	2012-10	-53284.67	-0.64%	968349.04	1021633.71	16	43.75%
	2012-11	-412673.80	-4.96%	1099908.57	1512582.37	16	62.50%
	2012-12	1721025.40	21.77%	2635007.43	913982.02	19	68.42%
	2013-01	798621.24	8.30%	2287653.83	1489032.59	28	92.86%
	2013-02	294019.98	2.82%	1590260.59	1296240.61	12	58.33%
	2013-03	-164617.07	-1.54%	2040388.77	2205005.83	23	39.13%
	2013-04	-25221.27	-0.24%	1850554.11	1875775.38	24	54.17%
	2013-05	1014920.49	9.64%	2637510.55	1622590.06	21	71.43%
	2013-06	-1039865.17	-9.01%	1359338.73	2399203.90	16	56.25%
	2013-07	631010.60	6.01%	2853148.24	2222137.64	34	64.71%
	2013-08	815679.95	7.33%	2554402.30	1738722.35	22	72.73%
	2013-09	127725.80	1.07%	1928186.79	1800460.99	19	52.63%
	2013-10	-313529.62	-2.60%	1510471.54	1824001.16	21	57.14%
	2013-11	443879.71	3.77%	2029515.78	1585636.07	23	52.17%
	2013-12	568445.18	4.66%	2319548.32	1751103.14	29	58.62%
	2014-01	84212.49	0.66%	2132021.12	2047808.64	18	55.56%
	2014-02	-416054.01	-3.23%	1428351.77	1844405.79	15	60.00%
	2014-03	-182180.62	-1.46%	1797046.65	1979227.27	20	40.00%
	2014-04	552713.16	4.51%	2162599.10	1609885.94	23	56.52%
	2014-05	191831.81	1.50%	1483885.39	1292053.59	19	52.63%
	2014-06	193633.65	1.49%	1289481.35	1095847.70	14	64.29%

	2014-07	814060.23	6.17%	2322693.54	1508633.30	27	66.67%
	2014-08	18179.36	0.13%	1371010.35	1352830.99	18	61.11%
	2014-09	277836.52	1.98%	1325782.88	1047946.36	19	52.63%
	2014-10	231328.10	1.62%	1265290.45	1033962.35	16	50.00%
	2014-11	97319.47	0.67%	1381390.03	1284070.56	18	44.44%
	2014-12	75455.07	0.52%	2574449.48	2498994.41	29	68.97%
	2015-01	1020698.72	6.94%	3007113.71	1986414.99	22	63.64%
	2015-02	1029464.36	6.54%	2134875.59	1105411.23	16	68.75%
	2015-03	1670474.18	9.96%	3232625.48	1562151.30	22	95.45%
	2015-04	1845549.26	10.01%	4418231.56	2572682.31	16	81.25%
	2015-05	1981107.53	9.77%	4487324.55	2506217.02	21	85.71%
	2015-06	632179.89	2.84%	4972656.26	4340476.37	25	80.00%
	2015-07	-2027544.29	-8.86%	6710930.17	8738474.46	19	42.11%
	2015-08	36447.79	0.17%	6326412.07	6289964.28	25	56.00%
	2015-09	-656852.55	-3.14%	3408841.52	4065694.08	25	44.00%
	2015-10	1611268.00	7.96%	3359021.03	1747753.03	13	84.62%
	2015-11	1268149.22	5.80%	3688873.89	2420724.67	25	80.00%
	2015-12	1050810.68	4.54%	3300352.54	2249541.87	34	64.71%
	2016-01	-2543983.82	-10.52%	2863553.73	5407537.55	22	36.36%
	2016-02	-107124.62	-0.50%	1885607.05	1992731.67	17	64.71%
	2016-03	1252052.36	5.82%	3516171.92	2264119.57	23	60.87%
	2016-04	292412.07	1.28%	2242056.03	1949643.95	15	46.67%
	2016-05	-124089.61	-0.54%	2020962.06	2145051.67	16	37.50%
	2016-06	999709.38	4.36%	2395868.31	1396158.93	20	60.00%
	2016-07	-102130.22	-0.43%	2087841.91	2189972.13	15	66.67%
	2016-08	470866.73	1.97%	1767076.48	1296209.76	24	62.50%
	2016-09	258431.37	1.06%	1480310.23	1221878.85	21	52.38%
	2016-10	449050.01	1.83%	1285425.46	836375.45	18	61.11%
	2016-11	-167719.36	-0.67%	1307591.35	1475310.70	25	52.00%
	2016-12	-493332.46	-1.98%	1321756.44	1815088.89	23	21.74%
	2017-01	210341.63	0.86%	1167496.01	957154.38	18	50.00%

2017-02	972805.07	3.96%	1757782.29	784977.22	21	85.71%
2017-03	438218.63	1.72%	1689223.93	1251005.30	24	75.00%
2017-04	17807.13	0.07%	1589951.30	1572144.17	17	52.94%
2017-05	-385405.25	-1.48%	1514607.99	1900013.23	15	46.67%
2017-06	1243973.80	4.86%	2373256.13	1129282.32	29	82.76%
2017-07	59525.37	0.22%	1577782.43	1518257.06	26	61.54%
2017-08	178437.75	0.66%	1662635.16	1484197.41	27	55.56%
2017-09	179441.27	0.66%	1343050.61	1163609.33	21	47.62%
2017-10	450811.90	1.65%	1466716.16	1015904.26	21	52.38%
2017-11	-812423.80	-2.93%	1554661.29	2367085.09	17	41.18%
2017-12	39586.35	0.15%	1817467.87	1777881.52	18	33.33%
2018-01	-38711.88	-0.14%	1776847.02	1815558.90	25	44.00%
2018-02	-26302.45	-0.10%	1695154.24	1721456.69	17	52.94%
2018-03	-405265.68	-1.51%	1597448.97	2002714.65	15	33.33%
2018-04	-215400.47	-0.81%	1523439.32	1738839.79	19	47.37%
2018-05	430345.05	1.64%	2014306.98	1583961.93	22	72.73%
2018-06	-581459.14	-2.18%	1853907.62	2435366.77	16	18.75%
2018-07	-197062.21	-0.75%	1962615.83	2159678.04	26	57.69%
2018-08	-481270.17	-1.86%	2198276.39	2679546.57	18	33.33%
2018-09	110275.41	0.43%	1765589.35	1655313.94	14	28.57%
2018-10	-1104309.21	-4.32%	1796124.86	2900434.06	18	44.44%
2018-11	-63957.37	-0.26%	1819809.90	1883767.28	17	47.06%
2018-12	-191618.49	-0.79%	1331222.72	1522841.21	19	36.84%
2019-01	425025.42	1.76%	1838773.91	1413748.49	20	60.00%
2019-02	1369915.28	5.57%	2423640.11	1053724.83	14	92.86%
2019-03	1817081.09	6.99%	3402706.39	1585625.30	31	87.10%
2019-04	3789.13	0.01%	2139605.59	2135816.47	26	61.54%
2019-05	-916995.76	-3.30%	2049662.02	2966657.78	18	22.22%
2019-06	594826.12	2.21%	1886038.73	1291212.61	21	61.90%
2019-07	237438.37	0.86%	1808364.13	1570925.76	21	61.90%
2019-08	-317747.72	-1.15%	1651748.56	1969496.28	15	46.67%
2019-09	1000000.00	0.00%	1000000.00	1000000.00	100	100.00%

2019-09	216581.50	0.79%	1696528.26	1479946.76	20	50.00%
2019-10	477237.91	1.73%	1768802.88	1291564.97	29	62.07%
2019-11	334631.22	1.19%	1951075.40	1616444.18	26	50.00%
2019-12	314967.93	1.11%	1824948.71	1509980.78	27	66.67%
2020-01	120922.83	0.42%	1589984.19	1469061.36	17	82.35%
2020-02	339485.49	1.18%	2532788.57	2193303.08	20	40.00%
2020-03	-1239616.64	-4.24%	2614621.47	3854238.11	25	20.00%
2020-04	973552.70	3.48%	2639138.81	1665586.10	19	47.37%
2020-05	106640.34	0.37%	1825062.83	1718422.49	17	52.94%
2020-06	1054793.27	3.63%	2233942.99	1179149.72	29	72.41%
2020-07	1993058.64	6.62%	4020182.89	2027124.25	29	75.86%
2020-08	259391.31	0.81%	2121037.31	1861646.00	26	69.23%
2020-09	-514581.10	-1.59%	1538856.96	2053438.06	29	31.03%
2020-10	181440.92	0.57%	1748343.45	1566902.53	23	52.17%

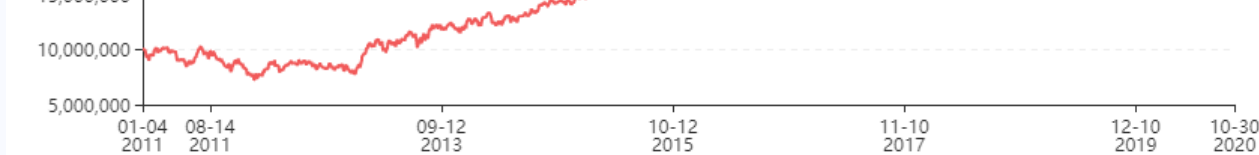
月盈利



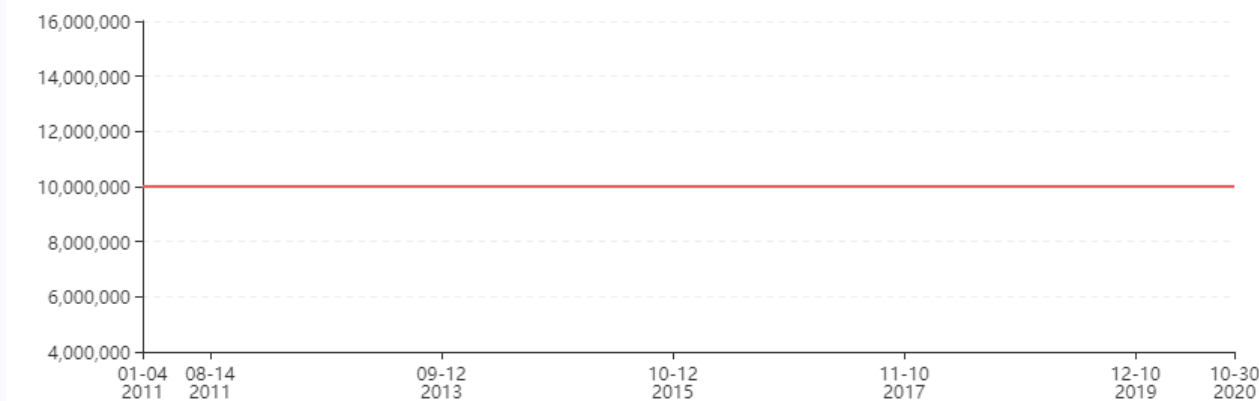
策略分析

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	23.24%
初始资金收益率	220.21%	几何年化收益率	13.07%
净利	22021404.11	最大回撤	5355968.71
毛利	80996083.49	最大回撤率	29.46%
毛损	-58974679.38	已付手续费	3674221.89
盈利因子	1.37	已付滑价	0.00
多头净利	22021404.11	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
0.61	0.38	0.86	0.00	0.17

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	15.33	2011-07-14 ~ 2015-09-15	365.0

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	2091090.27	-3355279.79

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）
2398	10	1359	1039	56.67%	59599.77	-56761.00	1.05	21.22