

# 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	7.82%	47.20%	0.06	0.71	0.20	0.14	65.93%	2100.72%	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	-431081.89	-4.31%	1149706.49	1580788.37	1	0.00%
2011-02	1233410.05	12.89%	2225409.99	991999.94	7	57.14%
2011-03	-491015.31	-4.55%	1386073.95	1877089.25	12	33.33%
2011-04	-102485.74	-0.99%	1012641.69	1115127.42	5	20.00%
2011-05	-1594447.21	-15.62%	607999.48	2202446.69	6	33.33%
2011-06	868891.80	10.09%	1535017.94	666126.14	4	50.00%
2011-07	-369809.60	-3.90%	981129.16	1350938.76	7	57.14%
2011-08	-887071.53	-9.73%	845163.32	1732234.84	8	25.00%
2011-09	-786014.84	-9.55%	529585.56	1315600.39	1	0.00%
2011-10	-655339.22	-8.81%	410571.70	1065910.93	4	25.00%
2011-11	-231560.90	-3.41%	438857.10	670418.00	4	50.00%

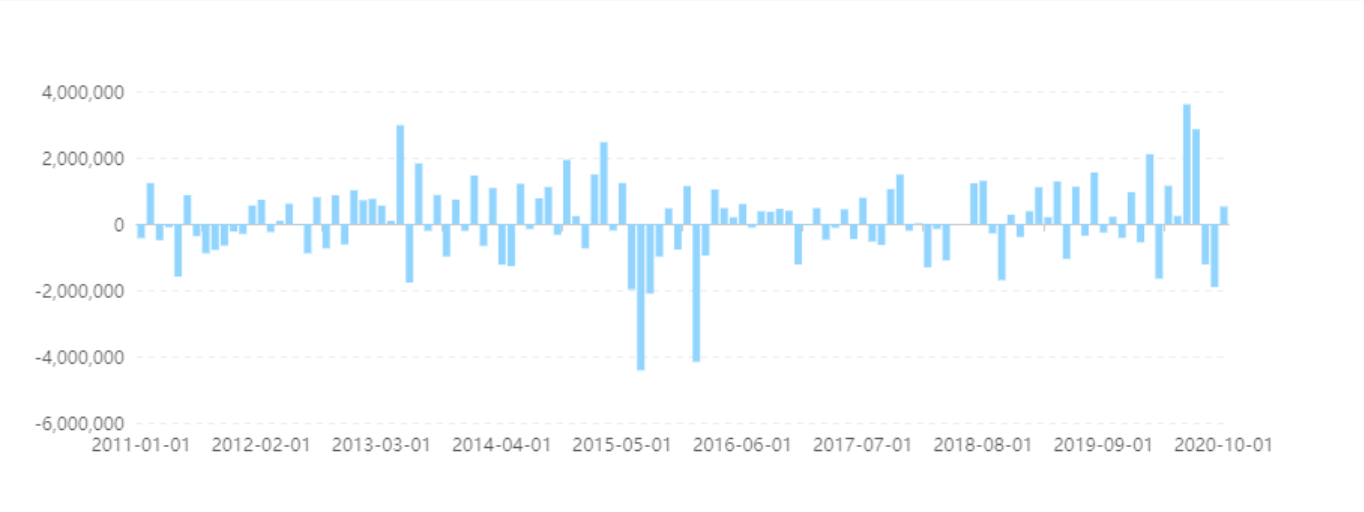
	2011-12	-300871.26	-4.59%	525191.08	826062.34	3	0.00%
	2012-01	551592.59	8.82%	778961.52	227368.93	2	100.00%
	2012-02	725506.72	10.66%	1544303.52	818796.80	9	66.67%
	2012-03	-247202.73	-3.28%	1412336.03	1659538.76	17	47.06%
	2012-04	91531.98	1.26%	1039935.56	948403.57	13	46.15%
	2012-05	609425.99	8.26%	1697601.73	1088175.73	14	57.14%
	2012-06	-36510.96	-0.46%	1343505.07	1380016.03	13	46.15%
	2012-07	-886082.87	-11.15%	611046.41	1497129.29	9	33.33%
	2012-08	803118.97	11.37%	1625576.72	822457.75	4	50.00%
	2012-09	-738707.35	-9.39%	1230590.61	1969297.96	17	47.06%
	2012-10	866744.57	12.16%	1786002.32	919257.75	7	42.86%
	2012-11	-620396.24	-7.76%	941457.67	1561853.91	9	44.44%
	2012-12	1014188.30	13.76%	1708753.16	694564.86	12	66.67%
	2013-01	708658.45	8.45%	1811179.87	1102521.42	13	61.54%
	2013-02	754715.73	8.30%	1754880.15	1000164.42	13	69.23%
	2013-03	550166.76	5.59%	1578816.17	1028649.42	9	66.67%
	2013-04	90518.56	0.87%	1919494.88	1828976.32	9	77.78%
	2013-05	2976074.18	28.37%	4960364.56	1984290.38	9	55.56%
	2013-06	-1773347.48	-13.17%	1312587.27	3085934.75	3	66.67%
	2013-07	1825900.98	15.62%	4264365.08	2438464.10	15	40.00%
	2013-08	-208240.17	-1.54%	1750940.89	1959181.06	10	60.00%
	2013-09	871695.11	6.55%	2507372.16	1635677.05	10	60.00%
	2013-10	-982867.81	-6.93%	1798780.76	2781648.57	10	30.00%
	2013-11	731884.54	5.54%	2318755.42	1586870.88	11	27.27%
	2013-12	-208125.37	-1.49%	2428810.94	2636936.31	17	52.94%
	2014-01	1458476.62	10.63%	3618667.02	2160190.40	5	100.00%
	2014-02	-662978.59	-4.37%	1017459.85	1680438.44	8	62.50%
	2014-03	1080163.37	7.44%	3404084.13	2323920.76	16	62.50%
	2014-04	-1231115.72	-7.89%	1639215.46	2870331.18	9	33.33%
	2014-05	-1273604.92	-8.86%	1185748.14	2459353.06	9	22.22%
	2014-06	1209861.08	9.24%	2688300.26	1478439.18	13	53.85%

	2014-07	-153220.83	-1.07%	1852378.73	2005599.57	19	63.16%
	2014-08	772928.33	5.46%	2929298.68	2156370.35	10	80.00%
	2014-09	1111547.17	7.45%	2461880.86	1350333.68	6	16.67%
	2014-10	-329964.11	-2.06%	1625991.97	1955956.08	13	23.08%
	2014-11	1931335.67	12.30%	4282486.43	2351150.76	7	85.71%
	2014-12	236407.33	1.34%	5854998.85	5618591.52	9	44.44%
	2015-01	-740506.03	-4.14%	2003714.96	2744220.99	7	42.86%
	2015-02	1490383.57	8.70%	2599617.08	1109233.51	8	50.00%
	2015-03	2464322.18	13.23%	4992924.21	2528602.02	14	78.57%
	2015-04	-199269.97	-0.94%	5692668.97	5891938.94	10	70.00%
	2015-05	1233117.31	5.90%	6028484.67	4795367.37	10	40.00%
	2015-06	-1977180.49	-8.94%	6446489.07	8423669.56	6	50.00%
	2015-07	-4422148.02	-21.95%	2879012.26	7301160.28	10	0.00%
	2015-08	-2102104.42	-13.37%	2749902.97	4852007.39	8	12.50%
	2015-09	-984783.35	-7.23%	2524884.55	3509667.90	19	42.11%
	2015-10	468586.06	3.71%	1653494.18	1184908.11	5	80.00%
	2015-11	-775182.06	-5.92%	1862245.77	2637427.83	12	25.00%
	2015-12	1145282.48	9.29%	3616600.25	2471317.76	16	68.75%
	2016-01	-4163303.41	-30.90%	916388.04	5079691.45	5	0.00%
	2016-02	-955615.39	-10.26%	808991.03	1764606.42	4	50.00%
	2016-03	1038057.19	12.43%	1871523.15	833465.96	6	50.00%
	2016-04	475157.64	5.06%	1426842.10	951684.46	4	75.00%
	2016-05	198863.00	2.02%	1211382.37	1012519.38	2	50.00%
	2016-06	603260.88	5.99%	1335119.83	731858.95	5	80.00%
	2016-07	-110172.57	-1.03%	1425036.70	1535209.27	10	40.00%
	2016-08	379503.28	3.59%	2024554.64	1645051.36	14	35.71%
	2016-09	361141.61	3.30%	1909816.98	1548675.36	26	34.62%
	2016-10	450574.93	3.99%	1377253.78	926678.86	5	80.00%
	2016-11	394979.18	3.36%	1483479.75	1088500.57	23	39.13%
	2016-12	-1225621.82	-10.09%	1279798.45	2505420.27	8	37.50%
	2017-01	-45721.64	-0.42%	1225541.59	1271263.24	6	50.00%

	2017-02	473674.29	4.36%	790045.92	316371.63	5	80.00%
	2017-03	-477127.43	-4.20%	1709254.02	2186381.45	10	40.00%
	2017-04	-116019.99	-1.07%	1190988.78	1307008.77	15	53.33%
	2017-05	438120.64	4.07%	1594023.34	1155902.70	11	54.55%
	2017-06	-459922.88	-4.11%	1601903.78	2061826.65	10	30.00%
	2017-07	786938.87	7.33%	2597327.80	1810388.92	6	33.33%
	2017-08	-532387.57	-4.62%	842929.80	1375317.37	8	37.50%
	2017-09	-636734.41	-5.80%	996317.37	1633051.77	8	12.50%
	2017-10	1051806.33	10.16%	2255492.70	1203686.37	10	80.00%
	2017-11	1488985.16	13.06%	3357836.15	1868850.99	7	42.86%
	2017-12	-205574.37	-1.59%	1845030.63	2050605.00	8	62.50%
	2018-01	23374.83	0.18%	1662920.21	1639545.39	9	66.67%
	2018-02	-1310154.54	-10.31%	1035065.72	2345220.26	7	14.29%
	2018-03	-151816.99	-1.33%	1456673.18	1608490.16	7	57.14%
	2018-04	-1101645.34	-9.79%	1469262.48	2570907.81	7	42.86%
	2018-05	-3460.41	-0.03%	2134332.84	2137793.26	10	40.00%
	2018-06	-11806.89	-0.12%	2088159.17	2099966.06	2	50.00%
	2018-07	1226390.93	12.11%	2630935.62	1404544.68	7	57.14%
	2018-08	1297542.14	11.43%	2528788.75	1231246.60	5	60.00%
	2018-09	-285655.31	-2.26%	925435.89	1211091.21	6	16.67%
	2018-10	-1699909.70	-13.74%	455673.41	2155583.11	6	0.00%
	2018-11	275640.38	2.58%	1691120.59	1415480.21	7	42.86%
	2018-12	-393280.31	-3.59%	831388.23	1224668.54	4	25.00%
	2019-01	381601.04	3.62%	1588926.63	1207325.59	8	87.50%
	2019-02	1105318.05	10.11%	2366357.08	1261039.03	6	83.33%
	2019-03	198567.04	1.65%	2389134.12	2190567.09	10	60.00%
	2019-04	1279010.60	10.45%	2431273.86	1152263.27	6	66.67%
	2019-05	-1056001.74	-7.81%	2132835.37	3188837.10	21	23.81%
	2019-06	1121061.66	9.00%	2004714.32	883652.66	6	66.67%
	2019-07	-356572.16	-2.63%	1502506.71	1859078.86	7	71.43%
	2019-08	1551689.47	11.73%	4369985.15	2818295.68	8	62.50%
	2019-09	1000000.00	10.00%	1000000.00	1000000.00	10	100.00%

2019-09	-260357.28	-1.76%	3131870.86	3392228.14	10	50.00%
2019-10	213366.73	1.47%	2636910.33	2423543.61	11	36.36%
2019-11	-421911.36	-2.86%	2033516.45	2455427.81	8	50.00%
2019-12	959432.48	6.71%	3514974.34	2555541.86	13	61.54%
2020-01	-556975.53	-3.65%	1246457.96	1803433.48	9	55.56%
2020-02	2101625.86	14.29%	6876256.30	4774630.44	4	25.00%
2020-03	-1651382.33	-9.82%	3454548.96	5105931.29	14	35.71%
2020-04	1151348.86	7.59%	3600638.62	2449289.76	5	40.00%
2020-05	239433.24	1.47%	3524162.65	3284729.41	10	30.00%
2020-06	3609540.40	21.81%	5204222.43	1594682.03	8	62.50%
2020-07	2855741.80	14.17%	8453678.26	5597936.46	11	72.73%
2020-08	-1223662.78	-5.32%	3546037.10	4769699.88	9	33.33%
2020-09	-1904579.23	-8.74%	3331402.91	5235982.15	10	60.00%
2020-10	521535.95	2.62%	2942286.59	2420750.64	10	60.00%

月盈利



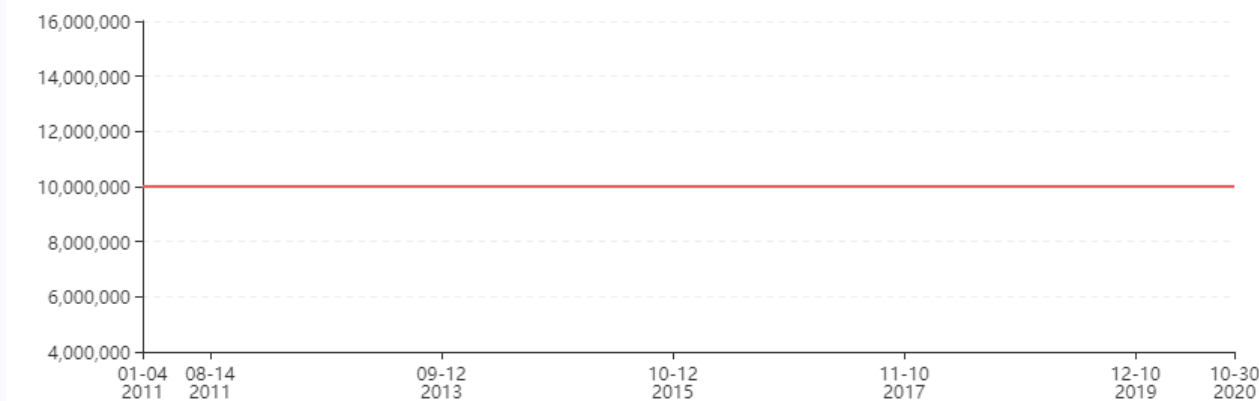
策略分析

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	10.98%
初始资金收益率	104.09%	几何年化收益率	7.82%
净利	10409110.58	最大回撤	16168323.92
毛利	95847733.14	最大回撤率	65.93%
毛损	-85438622.56	已付手续费	4680367.42
盈利因子	1.12	已付滑价	0.00
多头净利	10409110.58	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
0.20	0.09	0.29	0.00	0.45

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	12.48	2015-06-15 ~ 2016-02-29	-516.0

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	3692618.43	-3423444.27

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）
1063	2	515	548	48.45%	186112.10	-155909.90	1.19	12.00