

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	4.86%	47.20%	0.02	0.18	0.31	0.03	13.56%	357.64%	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	0.00	0.00%	0.00	0.00	0	0.00%
2011-02	-12506.74	-0.13%	6622.90	19129.65	0	0.00%
2011-03	-35336.27	-0.35%	246809.01	282145.28	14	42.86%
2011-04	-9191.83	-0.09%	0.00	9191.83	2	0.00%
2011-05	0.00	0.00%	0.00	0.00	0	0.00%
2011-06	14116.86	0.14%	36710.75	22593.88	1	0.00%
2011-07	-199578.76	-2.00%	564692.50	764271.26	32	43.75%
2011-08	-124678.00	-1.28%	88258.58	212936.59	3	0.00%
2011-09	0.00	0.00%	0.00	0.00	0	0.00%
2011-10	7799.90	0.08%	7799.90	0.00	0	0.00%
2011-11	-163524.83	-1.70%	192137.24	355662.07	11	18.18%

2011-12	-34243.19	-0.36%	83031.27	117274.46	7	14.29%
2012-01	0.00	0.00%	0.00	0.00	0	0.00%
2012-02	78711.95	0.83%	554979.70	476267.74	22	31.82%
2012-03	-360195.15	-3.78%	1322905.65	1683100.80	57	33.33%
2012-04	34803.09	0.38%	266376.94	231573.86	6	16.67%
2012-05	23151.03	0.25%	369223.55	346072.52	23	47.83%
2012-06	14829.77	0.16%	346195.85	331366.08	4	25.00%
2012-07	17113.02	0.19%	904561.89	887448.87	13	69.23%
2012-08	-4872.68	-0.05%	0.00	4872.68	1	0.00%
2012-09	0.00	0.00%	0.00	0.00	0	0.00%
2012-10	-37665.20	-0.41%	0.00	37665.20	1	0.00%
2012-11	0.00	0.00%	0.00	0.00	0	0.00%
2012-12	693237.91	7.53%	992612.56	299374.66	13	46.15%
2013-01	279698.94	2.82%	1318536.00	1038837.06	36	63.89%
2013-02	178656.05	1.75%	964124.94	785468.89	39	66.67%
2013-03	56804.19	0.55%	1039645.78	982841.59	19	57.89%
2013-04	7811.55	0.07%	853960.98	846149.43	2	0.00%
2013-05	344593.82	3.31%	1019545.83	674952.02	9	77.78%
2013-06	-322163.12	-2.99%	89439.19	411602.31	15	33.33%
2013-07	-17949.85	-0.17%	27656.67	45606.52	4	25.00%
2013-08	-85728.71	-0.82%	283261.72	368990.43	4	25.00%
2013-09	107171.98	1.04%	401343.87	294171.89	13	46.15%
2013-10	-145766.01	-1.39%	61605.48	207371.49	14	71.43%
2013-11	3271.78	0.03%	18660.47	15388.69	0	0.00%
2013-12	40563.25	0.39%	98666.48	58103.23	0	0.00%
2014-01	-89353.68	-0.86%	261149.48	350503.16	0	0.00%
2014-02	-276293.75	-2.69%	313670.78	589964.53	15	6.67%
2014-03	-10615.37	-0.11%	0.00	10615.37	2	0.00%
2014-04	21746.91	0.22%	70487.51	48740.60	0	0.00%
2014-05	-34445.43	-0.34%	174178.75	208624.18	6	50.00%
2014-06	190508.58	1.91%	368764.38	178255.80	9	77.78%

	2014-07	-106976.07	-1.05%	63603.21	170579.28	9	44.44%
	2014-08	-126150.29	-1.26%	258920.88	385071.17	34	14.71%
	2014-09	-21403.80	-0.22%	74810.04	96213.84	5	40.00%
	2014-10	9455.20	0.10%	334122.90	324667.70	17	0.00%
	2014-11	-45472.61	-0.46%	294601.34	340073.96	25	48.00%
	2014-12	135655.63	1.38%	1039531.44	903875.81	46	47.83%
	2015-01	-212603.67	-2.13%	95631.22	308234.89	10	60.00%
	2015-02	65263.87	0.67%	75510.25	10246.38	1	0.00%
	2015-03	149838.25	1.52%	865721.26	715883.01	16	50.00%
	2015-04	681335.03	6.81%	2332770.95	1651435.92	41	68.29%
	2015-05	346347.85	3.24%	1344853.38	998505.53	22	63.64%
	2015-06	163916.78	1.49%	2162674.04	1998757.26	27	62.96%
	2015-07	-325593.77	-2.91%	3423.81	329017.58	6	0.00%
	2015-08	-123382.88	-1.14%	351138.26	474521.13	1	0.00%
	2015-09	-170422.56	-1.59%	139092.06	309514.62	1	0.00%
	2015-10	-6835.26	-0.06%	612471.89	619307.15	0	0.00%
	2015-11	742062.62	7.02%	2411129.92	1669067.30	26	76.92%
	2015-12	512040.95	4.53%	2037446.31	1525405.36	44	84.09%
	2016-01	-695136.01	-5.88%	66363.74	761499.75	16	12.50%
	2016-02	-204197.60	-1.84%	89208.36	293405.96	5	0.00%
	2016-03	-14763.26	-0.14%	198116.88	212880.14	3	33.33%
	2016-04	190224.50	1.74%	1029686.22	839461.72	9	22.22%
	2016-05	-141437.84	-1.27%	144129.45	285567.30	11	27.27%
	2016-06	59206.81	0.54%	322628.20	263421.38	1	100.00%
	2016-07	-84928.11	-0.77%	299624.11	384552.22	13	61.54%
	2016-08	54772.81	0.50%	83756.51	28983.70	7	57.14%
	2016-09	7549.67	0.07%	40398.68	32849.01	0	0.00%
	2016-10	66998.06	0.61%	281750.42	214752.36	6	83.33%
	2016-11	219408.92	1.98%	549579.84	330170.91	16	81.25%
	2016-12	-29846.31	-0.26%	52043.73	81890.04	4	25.00%
	2017-01	-20274.71	-0.18%	14846.83	35121.54	0	0.00%

2017-02	104523.29	0.93%	254481.78	149958.49	4	100.00%
2017-03	92324.98	0.81%	272297.30	179972.33	10	50.00%
2017-04	125730.90	1.10%	358570.54	232839.65	7	100.00%
2017-05	-95012.82	-0.82%	308741.23	403754.05	2	100.00%
2017-06	389071.60	3.40%	959436.72	570365.12	19	73.68%
2017-07	36690.27	0.31%	811437.82	774747.55	34	70.59%
2017-08	122504.73	1.03%	302983.72	180478.99	5	60.00%
2017-09	62990.48	0.52%	184973.75	121983.26	3	100.00%
2017-10	249532.03	2.07%	439042.70	189510.67	16	87.50%
2017-11	-33057.54	-0.27%	645930.26	678987.80	15	40.00%
2017-12	194995.98	1.59%	407410.90	212414.92	0	0.00%
2018-01	101564.88	0.81%	1042720.38	941155.49	18	83.33%
2018-02	-247613.63	-1.97%	115985.67	363599.31	18	0.00%
2018-03	-121509.36	-0.99%	68804.91	190314.27	3	0.00%
2018-04	69481.42	0.57%	134442.09	64960.67	0	0.00%
2018-05	-21115.75	-0.17%	142025.09	163140.83	2	50.00%
2018-06	-114763.72	-0.94%	91515.38	206279.09	4	0.00%
2018-07	-75058.62	-0.62%	42423.99	117482.62	0	0.00%
2018-08	-16996.97	-0.14%	16115.89	33112.86	2	0.00%
2018-09	75810.37	0.63%	91485.61	15675.24	0	0.00%
2018-10	-161236.95	-1.33%	67822.43	229059.38	1	0.00%
2018-11	-1326.50	-0.01%	60739.05	62065.55	2	0.00%
2018-12	-6676.59	-0.06%	10096.30	16772.89	0	0.00%
2019-01	74228.43	0.62%	117396.86	43168.43	0	0.00%
2019-02	592719.59	4.93%	1724763.41	1132043.81	27	96.30%
2019-03	1564142.28	12.39%	3492522.51	1928380.23	33	87.88%
2019-04	251680.29	1.77%	2240560.01	1988879.72	52	67.31%
2019-05	-18733.33	-0.13%	292970.73	311704.06	4	25.00%
2019-06	177170.71	1.23%	500725.51	323554.80	5	60.00%
2019-07	4069.57	0.03%	484671.86	480602.29	18	44.44%
2019-08	59752.26	0.41%	425650.13	365897.87	2	0.00%

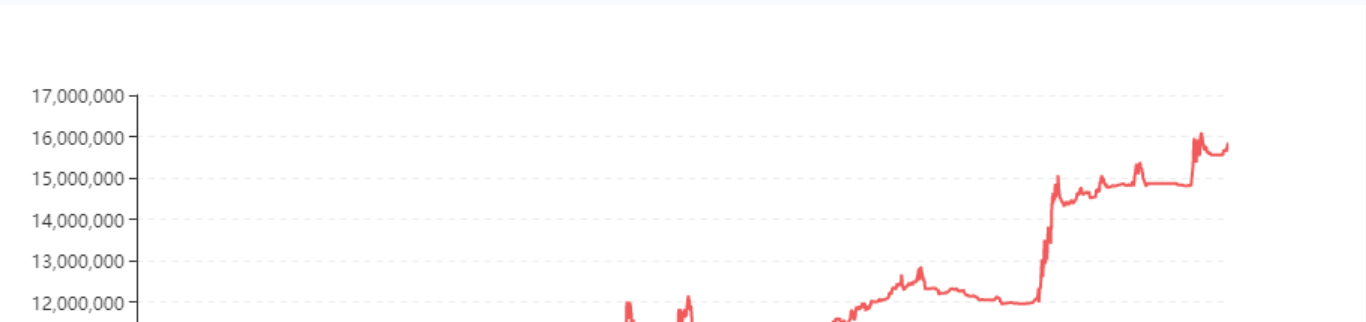
2019-09	107898.00	0.74%	636269.56	528371.56	24	41.67%
2019-10	46731.45	0.32%	70348.43	23616.97	0	0.00%
2019-11	4187.41	0.03%	85255.59	81068.19	0	0.00%
2019-12	438890.24	2.96%	716590.17	277699.93	5	80.00%
2020-01	-244618.92	-1.60%	833616.51	1078235.42	23	43.48%
2020-02	-154095.00	-1.03%	135197.32	289292.32	9	22.22%
2020-03	0.00	0.00%	0.00	0.00	0	0.00%
2020-04	0.00	0.00%	0.00	0.00	0	0.00%
2020-05	-34415.68	-0.23%	14167.94	48583.62	1	0.00%
2020-06	40443.79	0.27%	252550.30	212106.51	6	0.00%
2020-07	1168520.73	7.86%	2938123.48	1769602.75	21	66.67%
2020-08	-433646.66	-2.70%	320458.44	754105.10	26	53.85%
2020-09	-42761.57	-0.27%	0.00	42761.57	4	0.00%
2020-10	113519.50	0.73%	462160.94	348641.44	6	66.67%

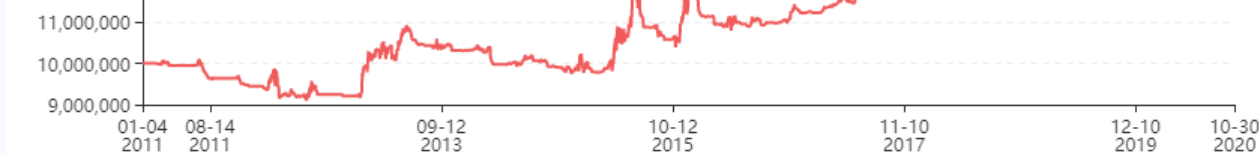
月盈利



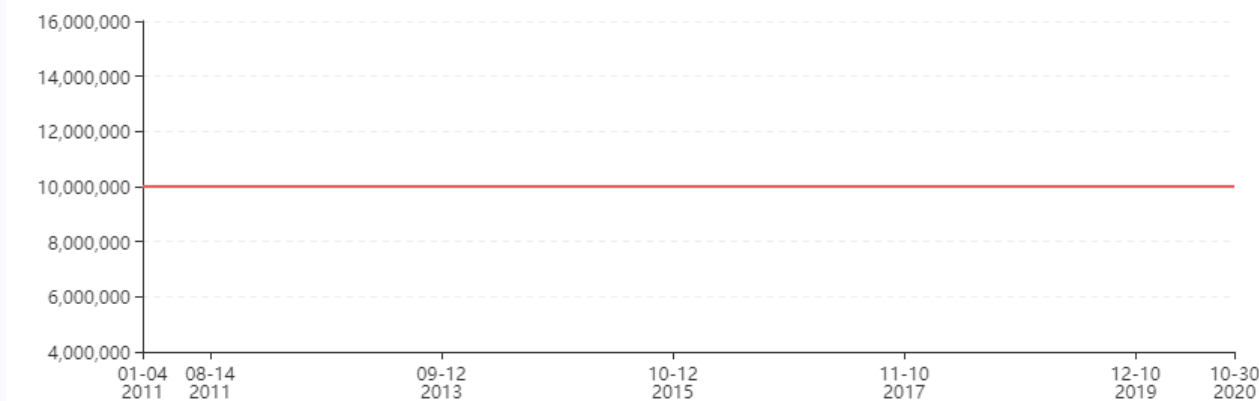
策略分析

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	5.99%
初始资金收益率	56.72%	几何年化收益率	4.86%
净利	5671669.74	最大回撤	1628488.00
毛利	16573218.07	最大回撤率	13.56%
毛损	-10901548.33	已付手续费	679276.26
盈利因子	1.52	已付滑价	0.00
多头净利	5671669.74	标的个数	28
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
0.31	0.21	0.47	0.00	0.12

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
2388	20.95	2015-06-03 ~ 2015-10-21	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
25	91	1146073.03	-641032.00

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）
1250	4	651	599	52.08%	25458.09	-18199.58	1.40	70.46