

新三板选股结果

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1 Backtest results

1.1 选 5 支，逐年回测

Backtest Interval	Return	Annual Return	Max Drawdown	Max Drawdown Interval
2015/6/1-2016/6/1	23.07%	21.12%	18.20%	2015/6/1-2015/10/8
2016/6/1-2017/6/1	20.36%	18.65%	9.97%	2016/6/1-2016/7/1
2017/6/1-2018/6/1	25.32%	23.16%	4.75%	2018/2/1-2018/4/2
2015/6/1-2018/6/1	85.86%	22.27%	18.20%	2015/6/1-2015/10/8

1.2 营业利润增长率选股，考虑是否可交易

表 1: 营业利润增长率选 5 支，考虑是否可交易，2015/7/1 - 2018/6/1

选股数量	策略收益	策略年化收益	最大回撤	最大回撤区间	收益回撤比
5	121.16%	30.29%	9.67%	2016/6/1-2016/7/1	3.13
10	70.59%	19.49%	14.46%	2017/12/1-2018/4/2	1.34
20	23.23%	7.21%	17.87%	2017/12/1-2018/5/2	0.40
50	1.00%	0.33%	18.36%	2017/4/5-2018/6/1	0.01
100	1.13%	0.37%	20.14%	2017/4/5-2018/6/1	0.01