

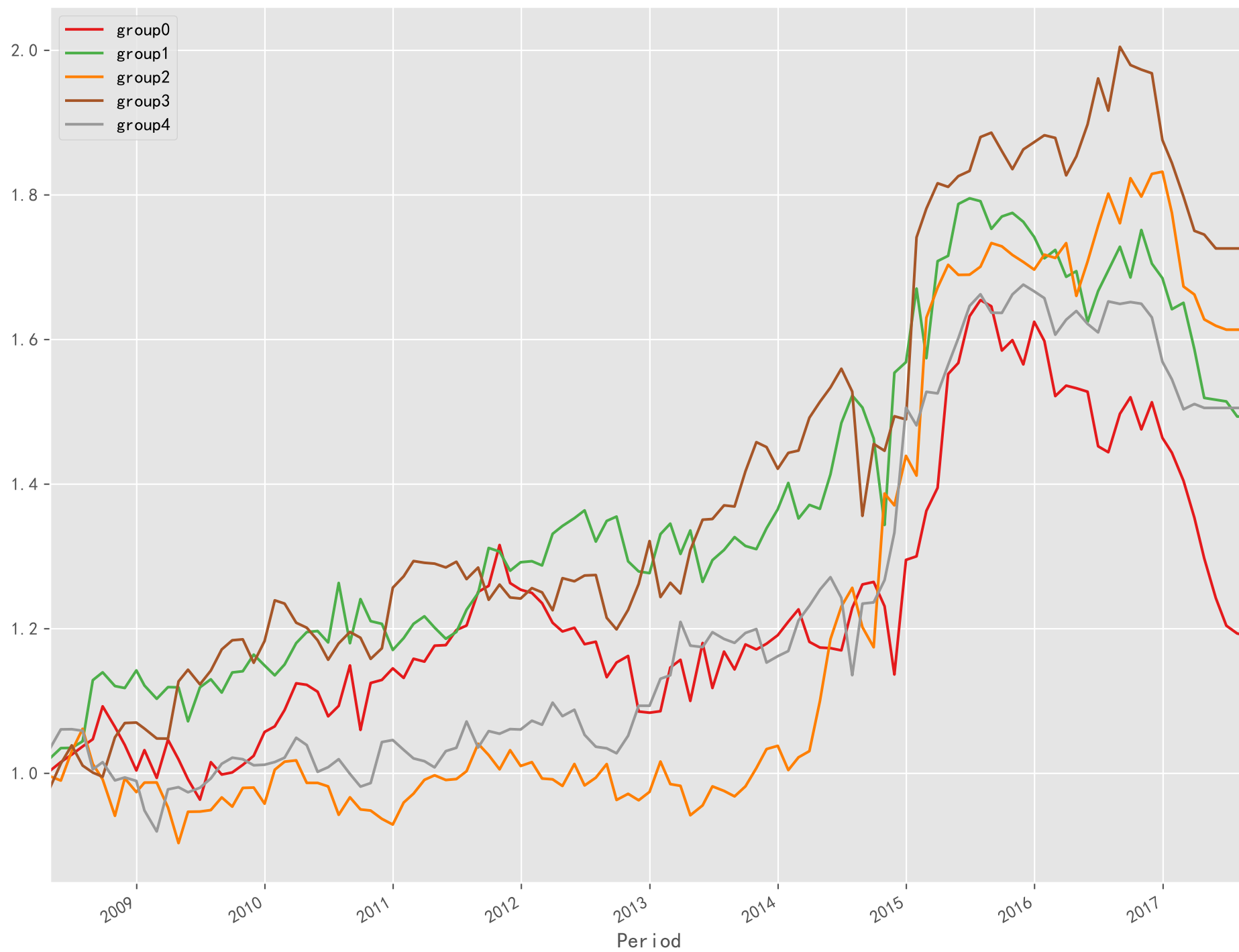
Liquidity回测约束条件 20080401 - 20171001

	Enabled	Min	Max	Type
budget	True	100	100	Limit Holding
stock_weight_limit	True	nan	10	Limit AbsExposure
TE_limit	True	nan	5	Limit Risk
Limit_industry	True	-5	5	Limit Exposure
Limit_size	False	-0.5	0.5	Limit Exposure
Benchmark_holding	False	80	nan	Limit Holding

Liquidity当期回测信息 20080401 - 20171001

	results
Annualized Active return	3.75%
Total return	66.69%
Annualized total return	5.58%
Total Benchmark return	18.56%
Annualized Benchmark return	1.82%
Total Risk(average)	8.04%
Active Risk(average)	11.86%
Active Specific Risk(average)	4.32%
turnover(average)	119.04%
turnover_Annualized	1428.5%
Frequency	month
Risk model	axioma_model
Benchamrk	HS300

Liquidity 累计超额收益率



Liquidity回测评价指标

	Ann_ActRet (%)	MDD (%)	MDD_SPAN	Ann_IR	Ann_Sharpe	Win_Ratio	P2L_Ratio
group0	1. 87	28. 07	762. 0	0. 21	0. 16	0. 53	1. 18
group1	4. 39	16. 81	762. 0	0. 44	0. 4	0. 56	1. 44
group2	5. 31	14. 89	273. 0	0. 49	0. 45	0. 52	1. 53
group3	6. 14	13. 91	273. 0	0. 61	0. 57	0. 53	1. 7
group4	4. 61	13. 33	242. 0	0. 52	0. 49	0. 54	1. 57

Liquidity因子衰减

