Liquidity回测约束条件　20080430 – 20170929

	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	True	80	nan	Limit Holding

Liquidity当期回测信息　20080430 － 20170929

	results
Annualized Active return	8.73%
Total return	157.32%
Annualized total return	10.56%
Total Benchmark return	18.56%
Annualized Benchmark return	1.82%
Total Risk(average)	8.01%
Active Risk(average)	14.33%
Active Specific Risk(average)	3.79%
turnover(average)	71.55%
turnover_Annualized	858.64%
Frequency	month
Risk model	uqer_model
Benchamrk	HS300

Liquidity累计超额收益率
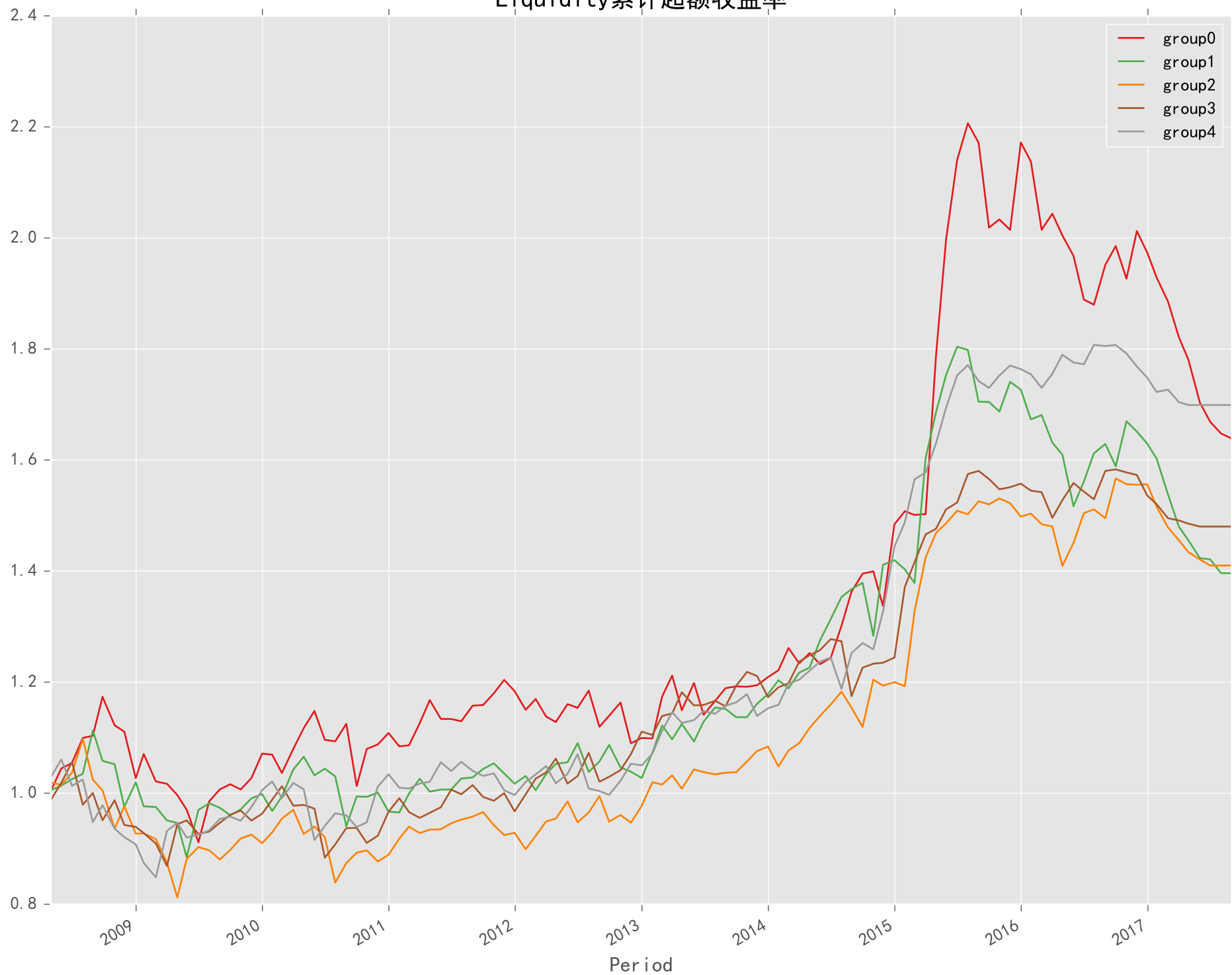
Liquidity回测评价指标

	Ann_ActRet(%)	MDD(%)	MDD_SPAN	Ann_IR	Ann_Sharpe	Win_Ratio	P2L_Ratio
group0	5.39	25.73	762.0	0.44	0.38	0.54	1.42
group1	3.64	22.6	762.0	0.35	0.3	0.53	1.32
group2	3.79	26.0	273.0	0.4	0.35	0.58	1.36
group3	4.37	17.75	274.0	0.48	0.44	0.6	1.46
group4	6.01	20.02	273.0	0.64	0.61	0.59	1.65

Liquidity因子衰减