

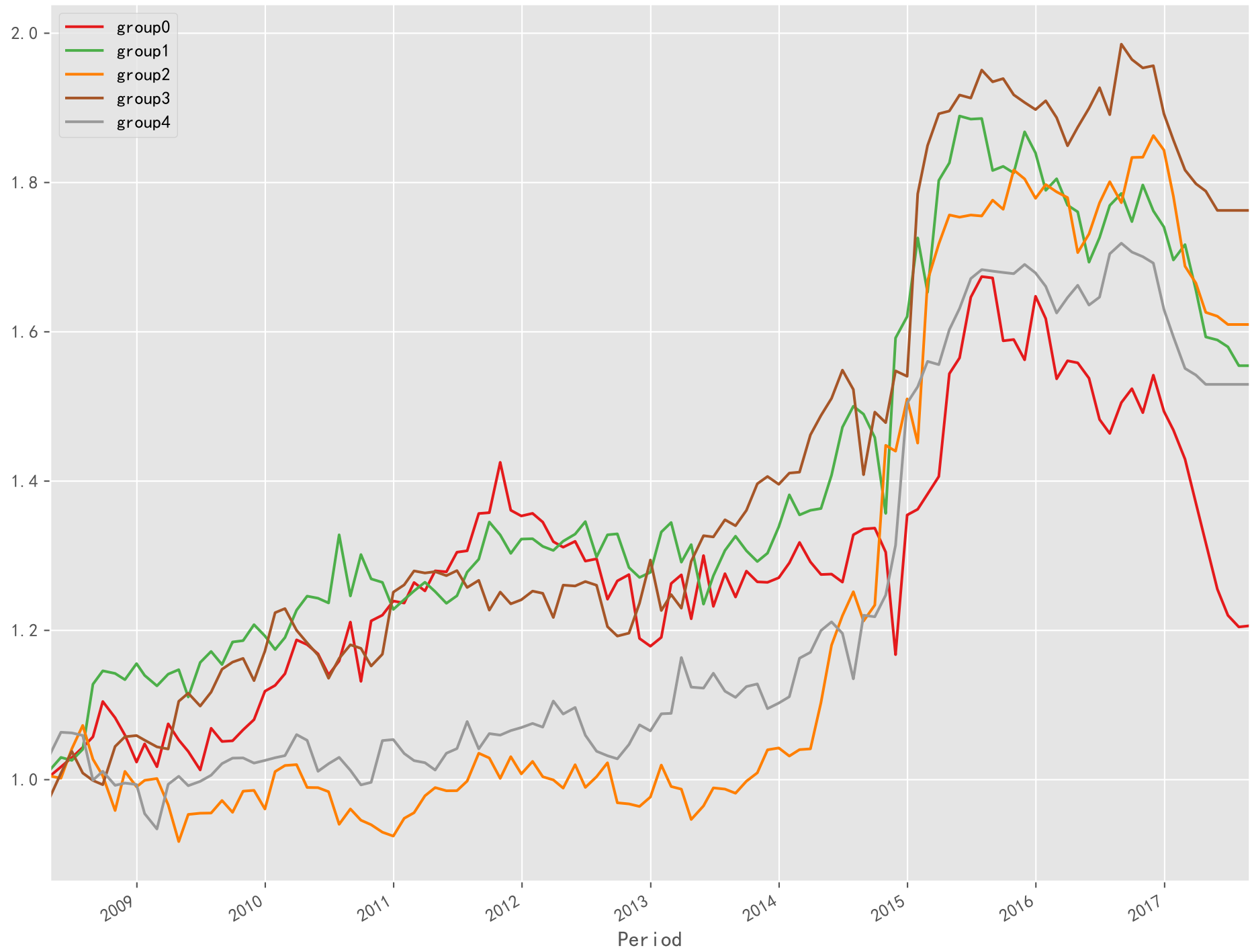
stom回测约束条件 20080401 - 20171001

	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

stom当期回测信息 20080401 - 20171001

	results
Annualized Active return	4.08%
Total return	71.71%
Annualized total return	5.91%
Total Benchmark return	18.56%
Annualized Benchmark return	1.82%
Total Risk(average)	8.05%
Active Risk(average)	12.13%
Active Specific Risk(average)	4.29%
turnover(average)	116.75%
turnover_Annualized	1401.02%
Frequency	month
Risk model	axioma_model
Benchamrk	HS300

stom累计超额收益率



stom回测评价指标

	Ann_ActRet (%)	MDD (%)	MDD_SPAN	Ann_IR	Ann_Sharpe	Win_Ratio	P2L_Ratio
group0	2. 01	28. 04	731. 0	0. 22	0. 17	0. 54	1. 2
group1	4. 84	17. 71	794. 0	0. 48	0. 44	0. 55	1. 5
group2	5. 28	14. 51	273. 0	0. 5	0. 46	0. 52	1. 55
group3	6. 38	11. 22	273. 0	0. 68	0. 66	0. 54	1. 79
group4	4. 79	12. 19	273. 0	0. 55	0. 52	0. 54	1. 62

