

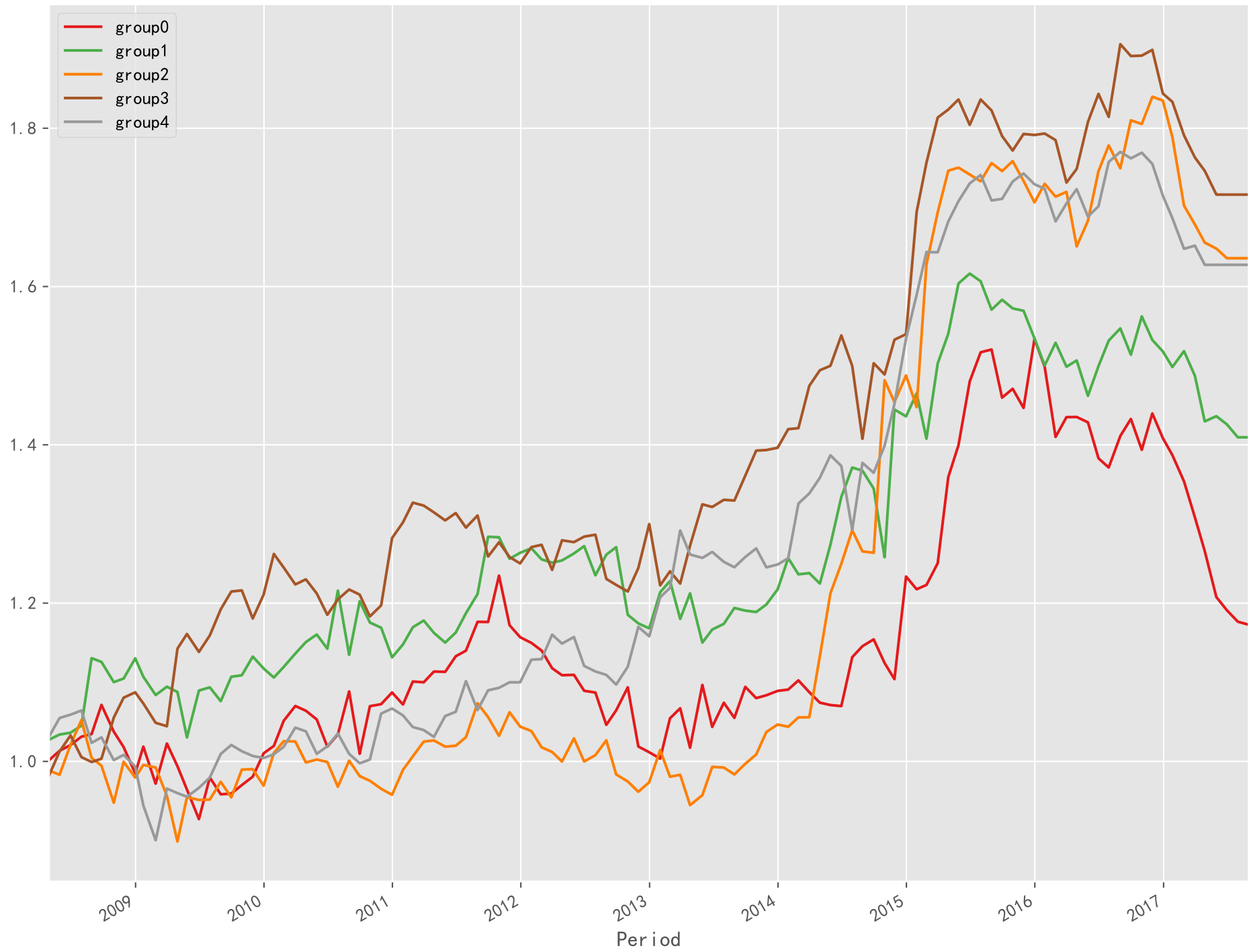
stoa回测约束条件 20080401 - 20171001

	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

stoa当期回测信息 20080401 - 20171001

	results
Annualized Active return	3.66%
Total return	65.31%
Annualized total return	5.48%
Total Benchmark return	18.56%
Annualized Benchmark return	1.82%
Total Risk(average)	8.1%
Active Risk(average)	11.16%
Active Specific Risk(average)	4.32%
turnover(average)	113.57%
turnover_Annualized	1362.81%
Frequency	month
Risk model	axioma_model
Benchamrk	HS300

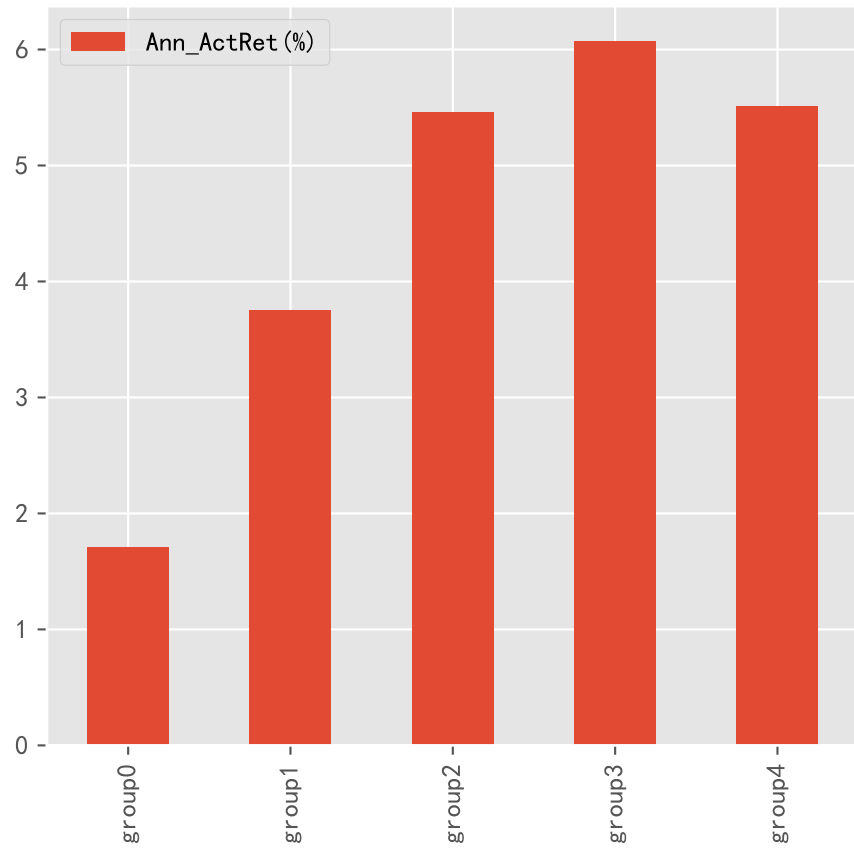
stoa累计超额收益率



stoa回测评价指标

	Ann_ActRet (%)	MDD (%)	MDD_SPAN	Ann_IR	Ann_Sharpe	Win_Ratio	P2L_Ratio
group0	1. 71	23. 54	609. 0	0. 21	0. 15	0. 5	1. 17
group1	3. 75	12. 8	762. 0	0. 4	0. 36	0. 54	1. 39
group2	5. 46	14. 59	273. 0	0. 53	0. 49	0. 49	1. 57
group3	6. 07	9. 97	273. 0	0. 69	0. 66	0. 56	1. 73
group4	5. 51	15. 41	211. 0	0. 7	0. 67	0. 58	1. 72

Ann\_ActRet (%)



Ann\_IR

