

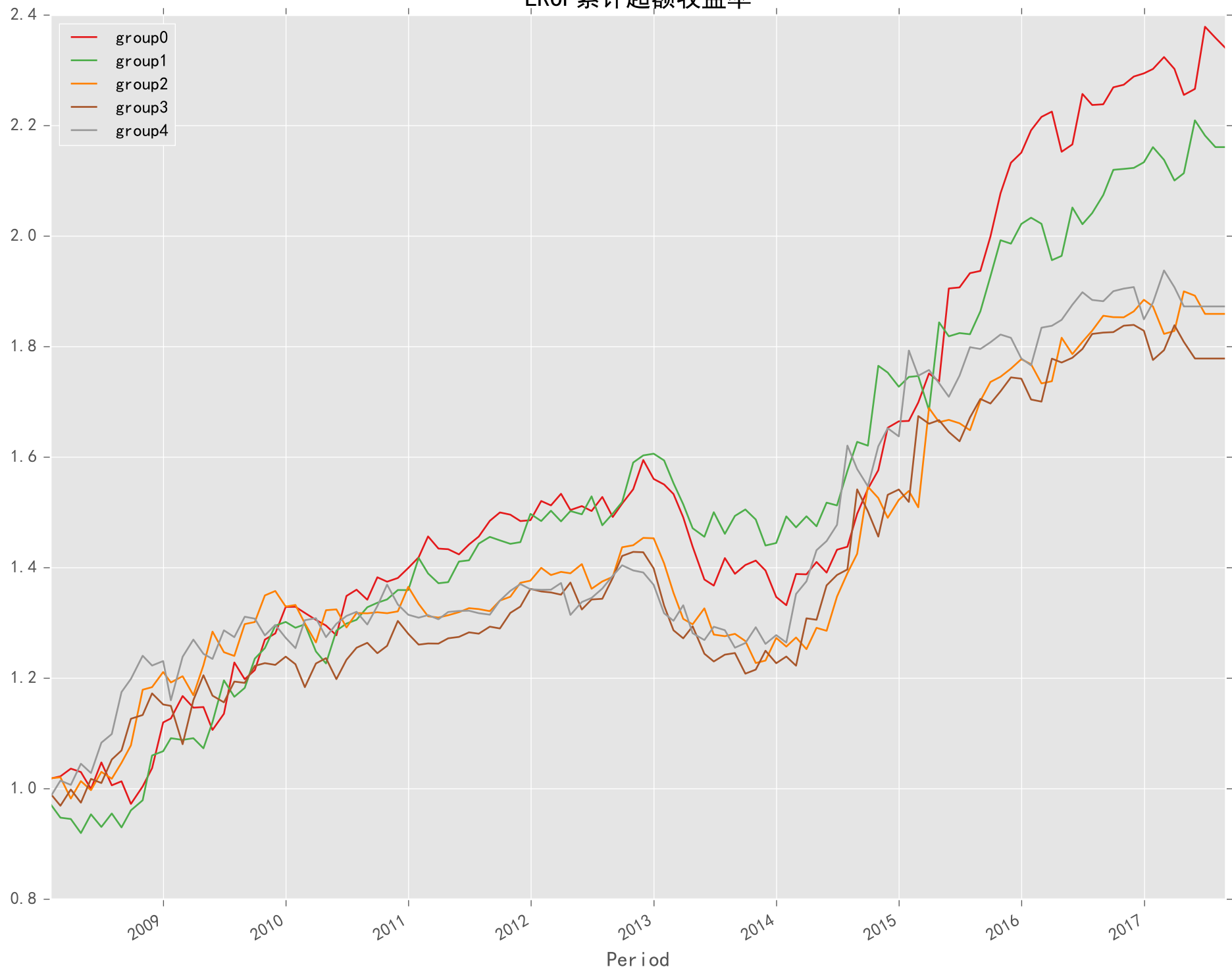
# EROP回测约束条件 20080131 - 20170929

	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

EROP当期回测信息 20080131 - 20170929

	results
Annualized Active return	8.53%
Total return	124.3%
Annualized total return	8.72%
Total Benchmark return	1.8%
Annualized Benchmark return	0.19%
Total Risk(average)	7.71%
Active Risk(average)	8.64%
Active Specific Risk(average)	3.67%
turnover(average)	77.15%
turnover_Annualized	925.76%
Frequency	month
Risk model	axioma_model
Benchamrk	HS300

EROP累计超额收益率



EROP回测评价指标

	Ann_ActRet (%)	MDD (%)	MDD_SPAN	Ann_IR	Ann_Sharpe	Win_Ratio	P2L_Ratio
group0	9. 19	16. 47	426. 0	1. 06	1. 06	0. 64	2. 31
group1	8. 37	10. 34	333. 0	0. 96	0. 95	0. 6	2. 12
group2	6. 75	15. 57	335. 0	0. 77	0. 75	0. 58	1. 9
group3	6. 31	15. 42	334. 0	0. 7	0. 68	0. 56	1. 78
group4	6. 95	10. 62	336. 0	0. 8	0. 78	0. 56	1. 88

