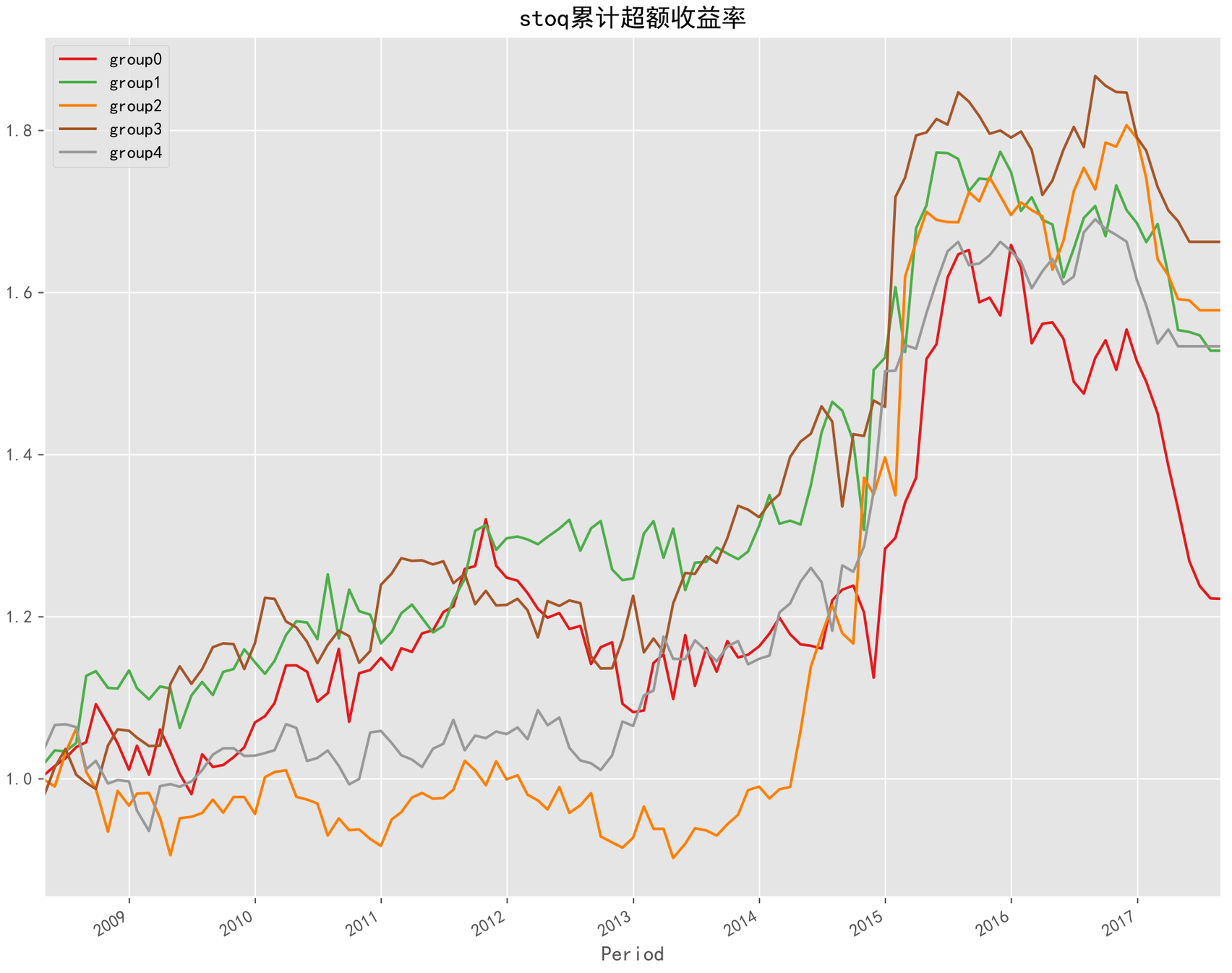
stoq回测约束条件　20080401 - 20171001

	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

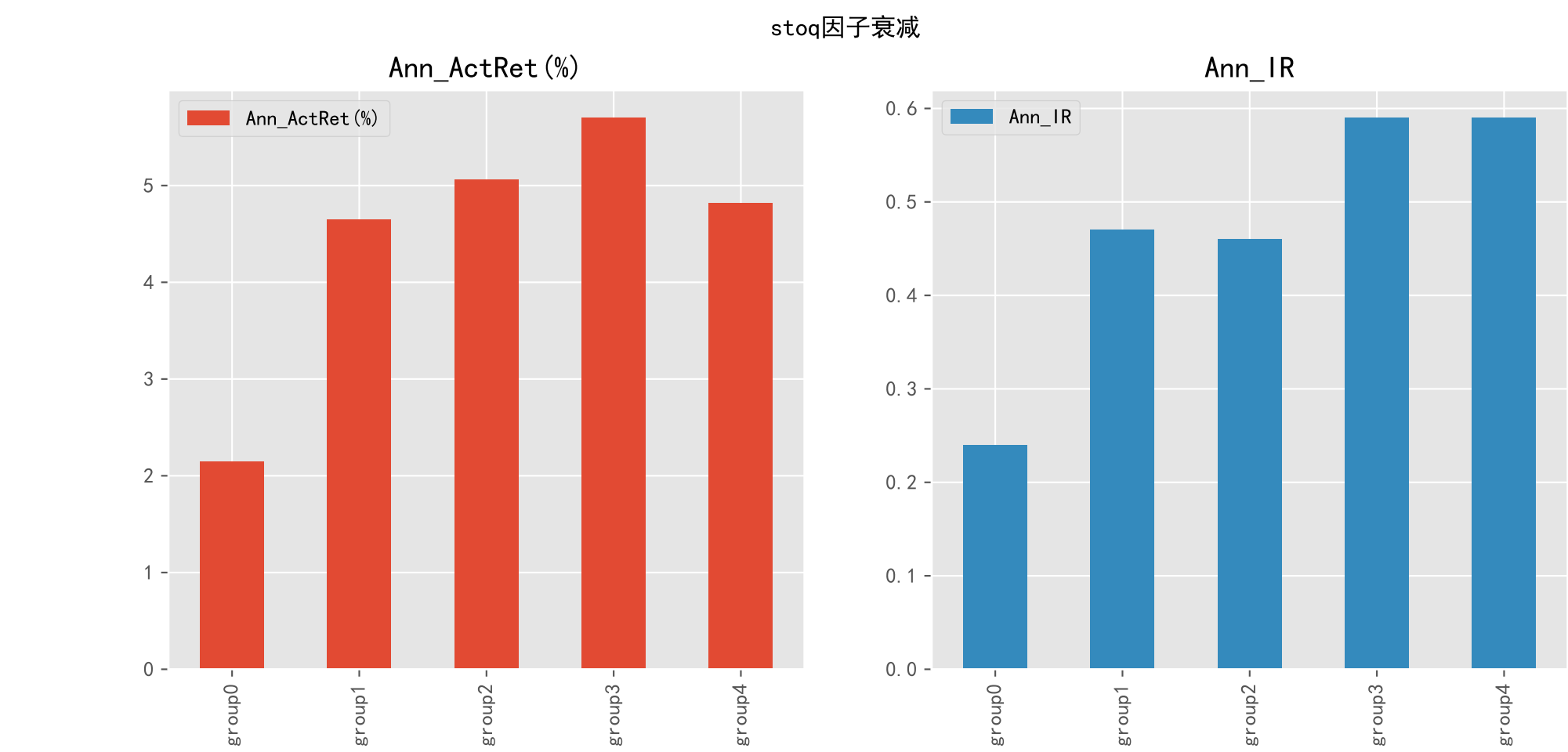
stoq当期回测信息　20080401 - 20171001

	results
Annualized Active return	4.12%
Total return	72.31%
Annualized total return	5.95%
Total Benchmark return	18.56%
Annualized Benchmark return	1.82%
Total Risk(average)	8.07%
Active Risk(average)	11.69%
Active Specific Risk(average)	4.3%
turnover(average)	113.72%
turnover_Annualized	1364.61%
Frequency	month
Risk model	axioma_model
Benchamrk	HS300


stoq累计超额收益率
group0
group1
group2
group3
group4
1.8
1.6
1.4
1.2
1.0
2009
2010
2011
2012
2013
2014
2015
2016
2017
Period

stoq回测评价指标

	Ann_ActRet(%)	MDD(%)	MDD_SPAN	Ann_IR	Ann_Sharpe	Win_Ratio	P2L_Ratio
group0	2.15	26.33	609.0	0.24	0.18	0.56	1.21
group1	4.65	13.83	609.0	0.47	0.43	0.54	1.48
group2	5.06	15.03	1730.0	0.46	0.41	0.5	1.52
group3	5.7	10.96	273.0	0.59	0.55	0.5	1.68
group4	4.82	12.34	242.0	0.59	0.56	0.57	1.62


stoq因子衰减
Ann_ActRet(%)
Ann_ActRet(%)
0
1
2
3
4
5
group0
group1
group2
group3
group4
Ann_IR
Ann_IR
0.0
0.1
0.2
0.3
0.4
0.5
0.6
group0
group1
group2
group3
group4