代码说明：

1. TRC\_calculation

TRC：所需要的数据excel大致内容和格式如下

整个excel总共有100列，我们对每一天得分前一百的这100只股票找到每只股票对应的过去三十天的得分数据。这样为一组，一组就算30行，100列。如此重复下去

通过该代码，运用TRC的相关计算最终得到对每一天，每只股票该有的资金配比

1. Four-factor assignment

该代码运用到上证所有股票近五年的PEG，RSI，beta，EI四个因子数据。我们依据每个因子的性质以及经济含义，将他们赋予不同数值，并用于之后的打分排名中。

1. Portfolio Daily Yield Matching

该代码用于匹配两张excel表中的对应数据。当我们得到对应的投资组合时，我们依据该组合含有的股票名称和代码去匹配股票收益表。获取该数据以计算股票组合收益率

1. PnL\_curve \_drawing

该代码用到的数据有沪深300的cumulative simple returns，股票组合cumulative simple returns。我们将沪深300数据作为基准线，将两组数据画在同一个坐标中，坐标X为对应的时间跨度，Y为股票对应的累积收益率。

Code description:

1. TRC\_calculation

TRC: The required data excel content and format are as follows:

There are a total 100 columns in the entire excel. For the 100 stocks with the top 100 scores on each day, we find the score data corresponding to each stock in the past thirty days. We regarded this a group, and a group is considered to have 30 rows and 100 columns. Rolling the group, the relevant calculations of TRC are used to finally obtain the capital allocation for each stock on each day.

2. Four-factor assignment

This code applies to the four-factor data of PEG, RSI, beta, and EI for all stocks on the SSE A-shares in the past five years. We assign different values to each factor based on its nature and economic significance and use them in subsequent scoring rankings.

3. Portfolio Daily Yield Matching

This code is used to match corresponding data in two excel tables. When we get the corresponding investment portfolio, we match the stock return rate based on the stock names contained in the portfolio from another excel. Then we use this data to calculate the stock portfolio simple cumulative return.

4. PnL\_curve\_drawing

The data used by this code include the cumulative simple returns of the SSE A-shares and the simple cumulative returns of the stock portfolio. We use the CSI 300 data as the baseline and draw the two sets of data in the same coordinates. The coordinate X is the corresponding time span, and Y is the corresponding simple cumulative return rate of the stock.