

Editing strategy

Backtest details

Compile the n

-03-19, ¥100000, daily

Status: ✔ The backtest was completed, and the actual time took 00 minutes and 13 seconds.

Python3

Simulated trading

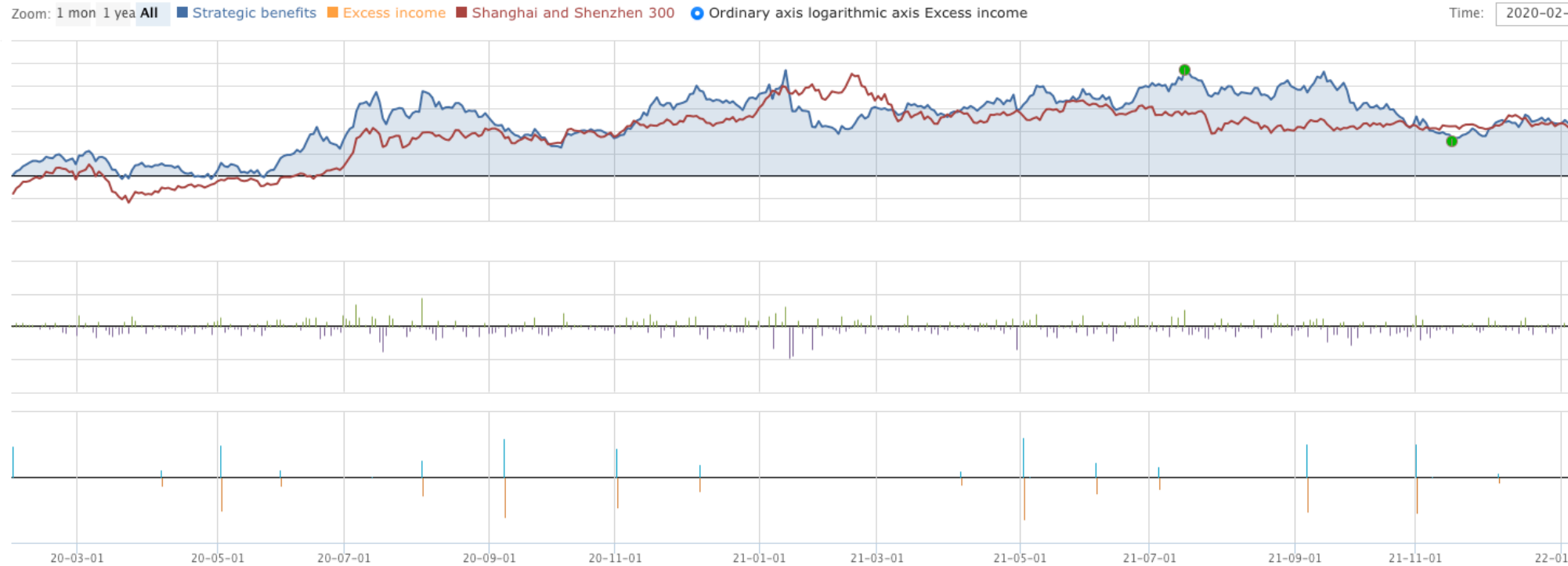
Attribution analysis

Share to the community

View

Revenue Overview

Strategic benefits	Strategic annualized benefits	Excess income	Benchmark income	Alpha	Beta	Sharp ratio	Win rate	Profit-loss ratio	Maximum withdrawal
44.37%	19.35%	35.51%	6.54%	0.158	0.530	0.571	0.543	1.924	21.20%
Average daily excess income	Maximum withdrawal of excess income	Excess Yield Sharp Ratio	Daily winning rate	Number of profits	Number of losses	Information ratio	Strategic volatility	Benchmark volatility	Maximum withdrawal interval
0.07%	31.12%	0.444	0.472	19	16	0.616	0.269	0.211	2021/07/15,11/



编辑策略

回测详情

函数库

克隆2to3API

```
*
d

method
text):

'000300.XSHG')
st
(OrderCost(open_tax=0, close_tax=0.001, open_commission=0.0003,
close_commission=0.0003, close_today_commission=0, min_commission=5)
ce
e_real_price', True)
order_volume_ratio', 1)
t_under_valued, 1, time='9:30', force=False)
de, 1, time='9:30', force=False)

od
es, PE ratio, PB ratio, ROE and GPM data
d on conditions below:

ed(context):
ued = query(valuation.code,
valuation.pe_ratio,
valuation.pb_ratio,
indicator.roe,
indicator.gross_profit_margin,
).filter(valuation.pe_ratio > 0,
valuation.pe_ratio < 15,
valuation.pb_ratio > 0,
valuation.pb_ratio < 2,
indicator.roe > 5,
indicator.gross_profit_margin > 50)
et_fundamentals(query_undervalued)['code']

d
.
```

