



Precise Mind

量化策略 总结汇报



模型优化 - Annual - 含股息因子

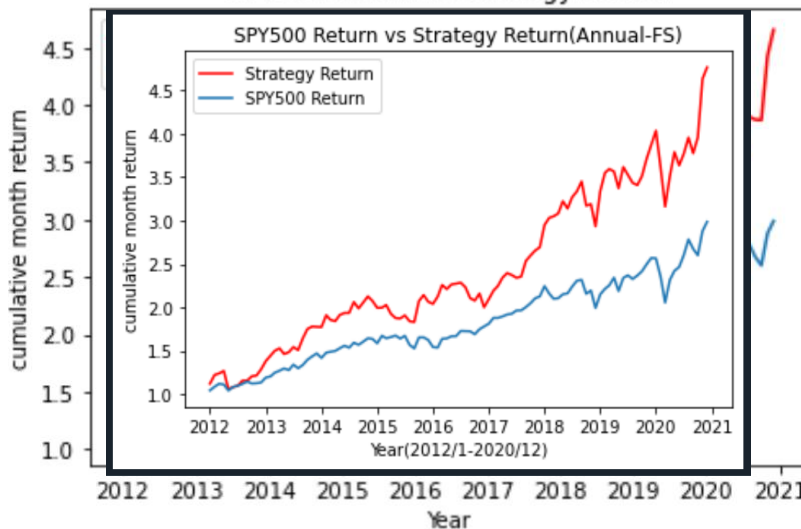
DJI Return vs Strategy Return



CAGR(Strategy): 0.197
 SharpRatio(Strategy): 0.95
 Max-Drawdown(Strategy): 0.17

CAGR(DJI): 0.10
 SharpRatio(DJI): 0.59
 Max-Drawdown(DJI): 0.23

SPY500 Return vs Strategy Return



CAGR(Strategy): 0.18
 SharpRatio(Strategy): 0.98
 Max-Drawdown(Strategy): 0.22

CAGR(SPY): 0.13
 SharpRatio(SPY): 0.78
 Max-Drawdown(SPY): 0.20

NDX100 Return vs Strategy Return

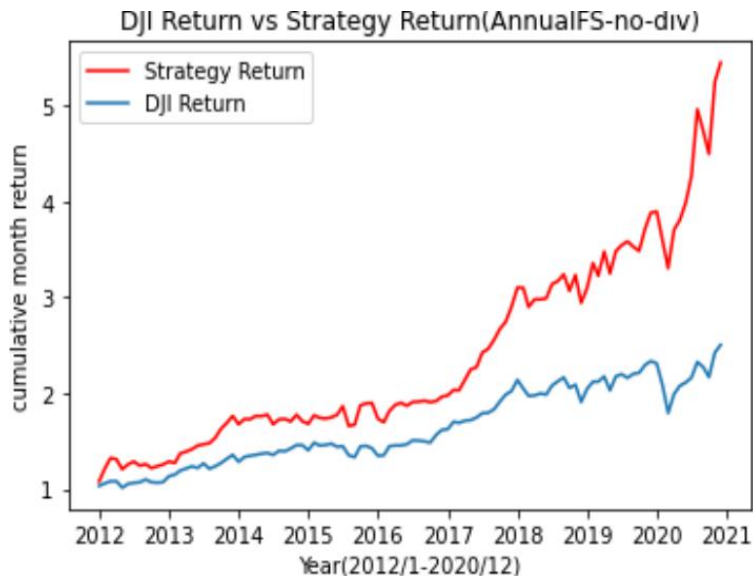


CAGR(Strategy): 0.19
 SharpRatio(Strategy): 0.99
 Max-Drawdown(Strategy): 0.21

CAGR(NDX100): 0.19
 SharpRatio(NDX100): 1.14
 Max-Drawdown(NDX100): 0.17



模型优化 - Annual -去除股息因子



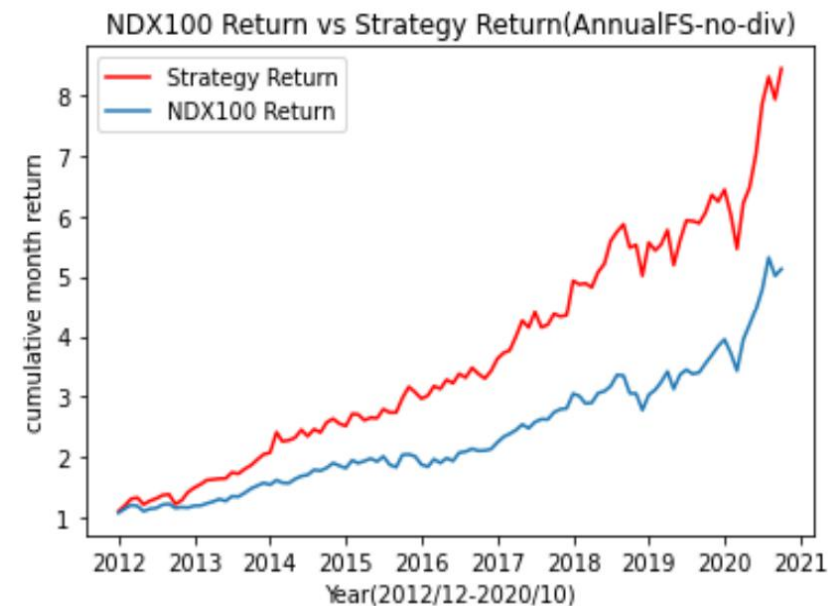
CAGR(Strategy): 0.21
SharpRatio(Strategy): 1.06
Max-Drawdown(Strategy): 0.15

CAGR(DJI): 0.10
SharpRatio(DJI): 0.59
Max-Drawdown(DJI): 0.23



CAGR(Strategy): 0.18
SharpRatio(Strategy): 1.03
Max-Drawdown(Strategy): 0.14

CAGR(SPY): 0.13
SharpRatio(SPY): 0.78
Max-Drawdown(spy): 0.20

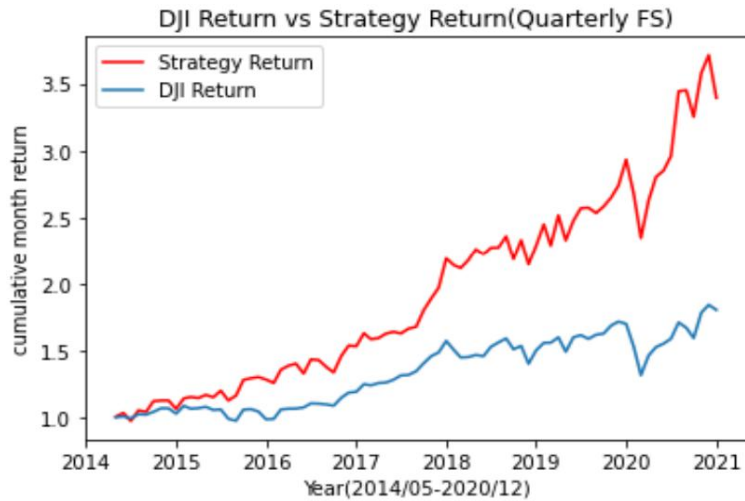


CAGR(Strategy): 0.29
SharpRatio(Strategy): 1.43
Max-Drawdown(Strategy): 0.15

CAGR(NDX100): 0.19
SharpRatio(NDX100): 1.14
Max-Drawdown(NDX100): 0.17



模型优化 - Quarter - 去除股息因子



CAGR(Strategy): 0.2
 SharpRatio(Strategy): 0.93
 Max-Drawdown(Strategy): 0.20

CAGR(DJI): 0.09
 SharpRatio(DJI): 0.45
 Max-Drawdown(DJI): 0.23



CAGR(Strategy): 0.15
 SharpRatio(Strategy): 1.0
 Max-Drawdown(Strategy): 0.14

CAGR(SPY): 0.10
 SharpRatio(SPY): 0.55
 Max-Drawdown(SPY): 0.20



CAGR(Strategy): 0.25
 SharpRatio(Strategy): 1.1
 Max-Drawdown(Strategy): 0.24

CAGR(NDX100): 0.19
 SharpRatio(NDX100): 1.03
 Max-Drawdown(NDX100): 0.17



模型优化 - Annual VS Quarter - 去除股息因子

DJI Return vs Strategy Return(AnnualFS-no-div)



SPY500 Return vs Strategy Return(Annual-FS-no-div)



NDX100 Return vs Strategy Return(AnnualFS-no-div)



DJI Return vs Strategy Return(Quarterly FS)



SPY500 Return vs Strategy Return(Quarterly FS)



NDX Return vs Strategy Return(QuarterlyFS-NO-DIV)



模型数据的验证:



SPY:
CAGR: 13.37%

DJI:
10.9%

