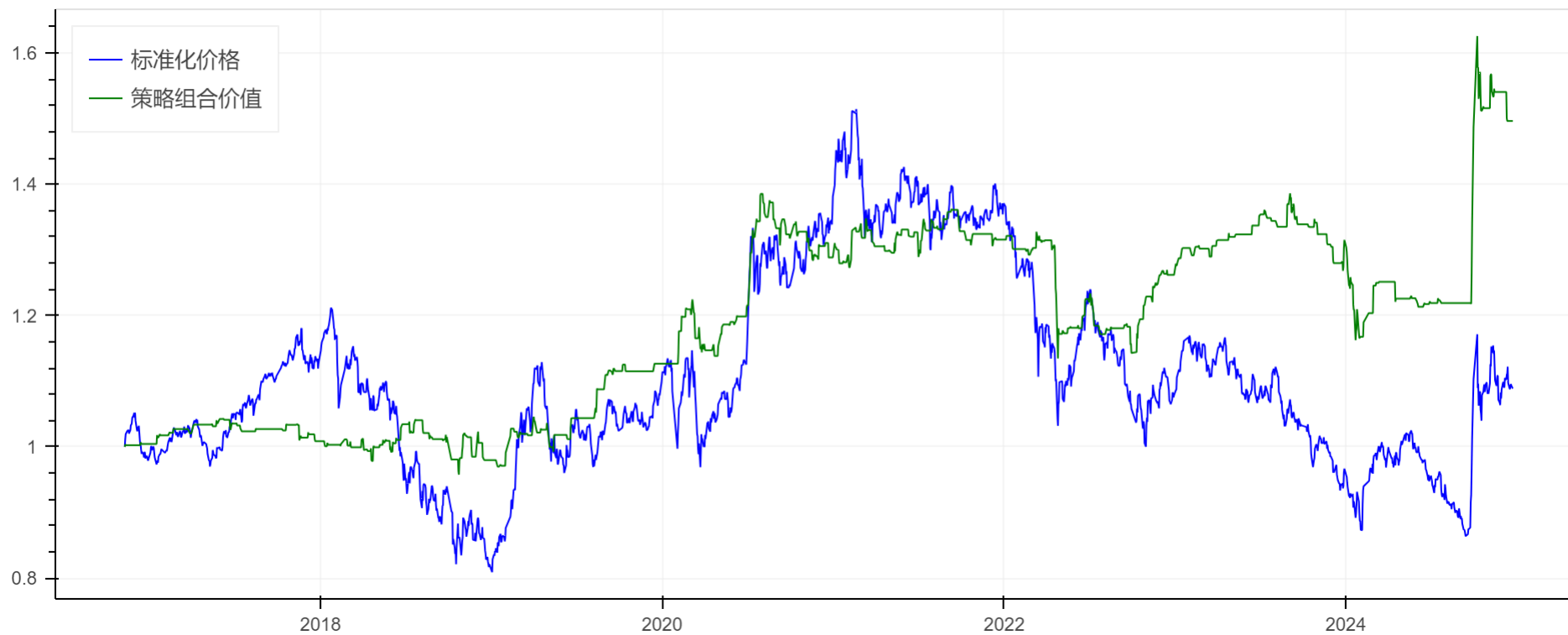
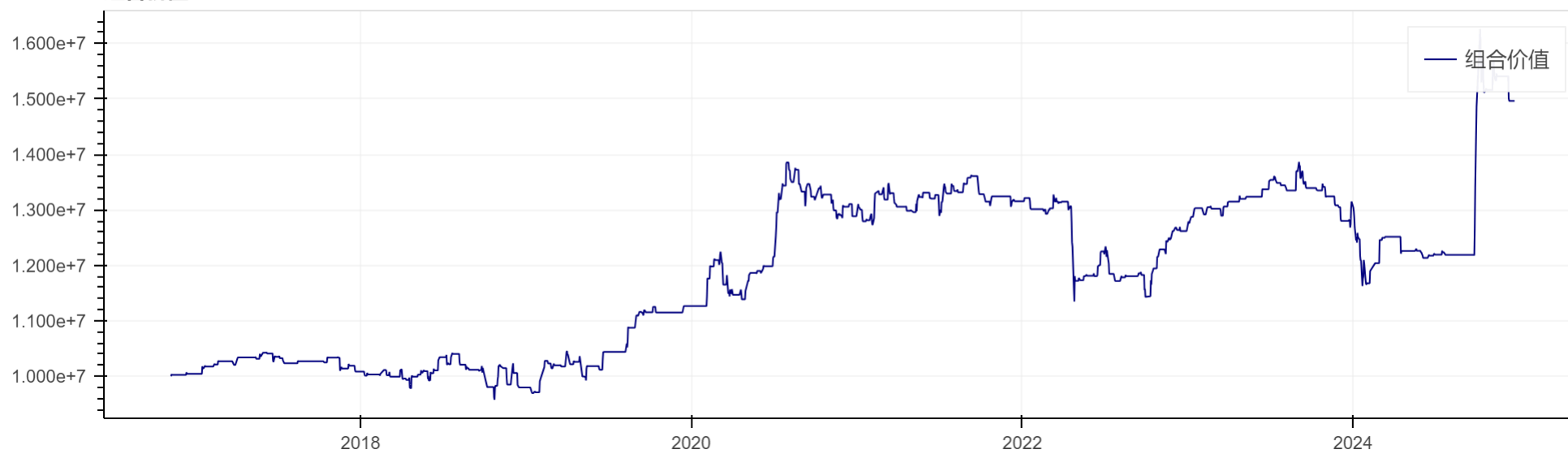


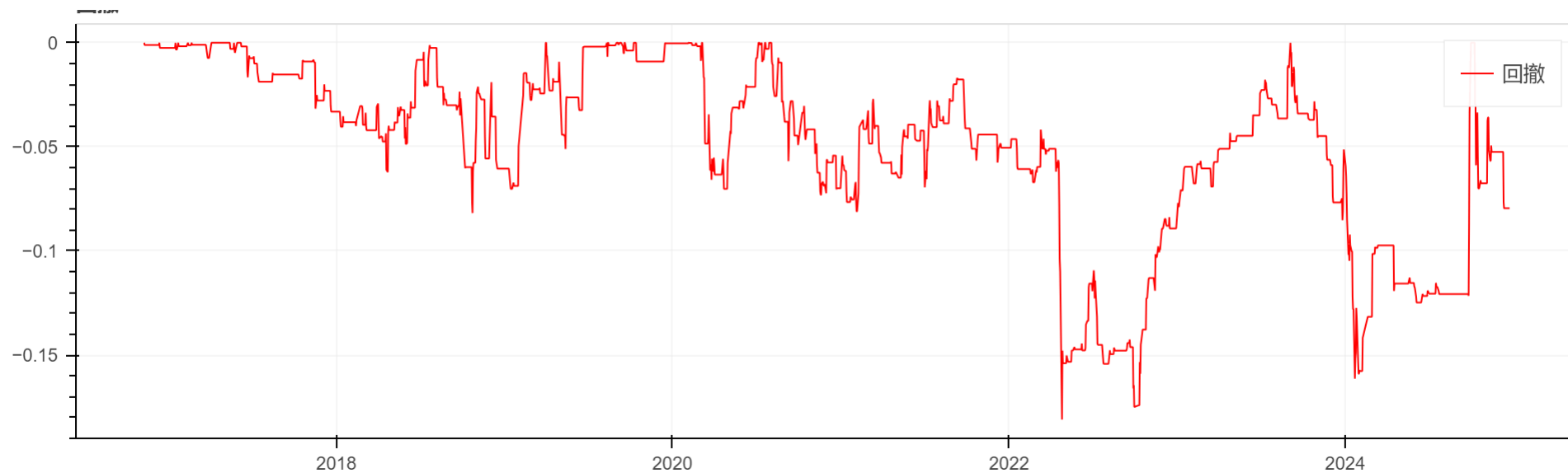
策略与底层资产价格对比



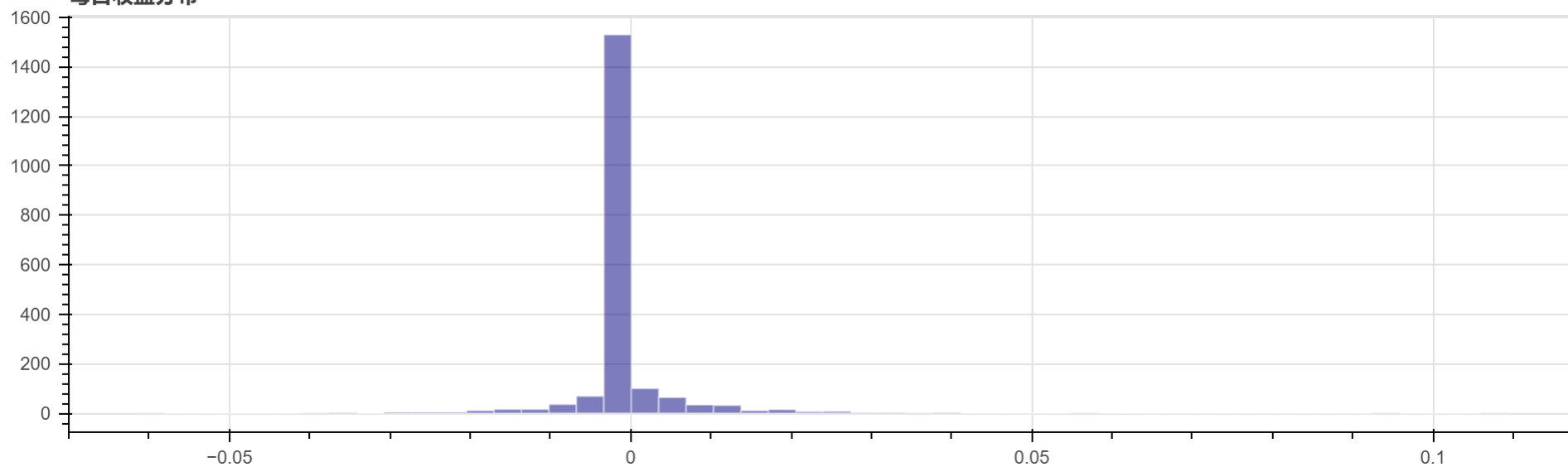
组合价值



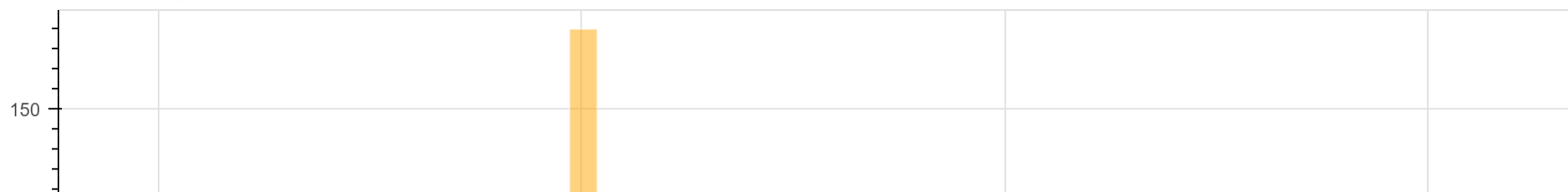
回撤

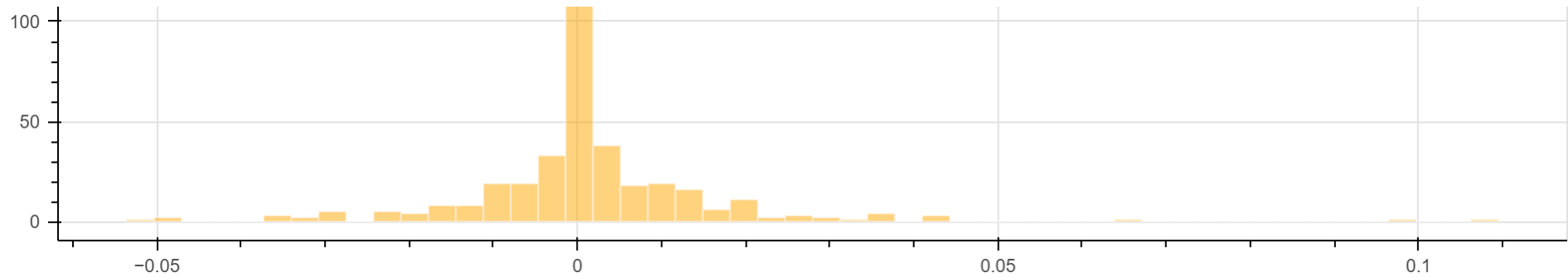


每日收益分布

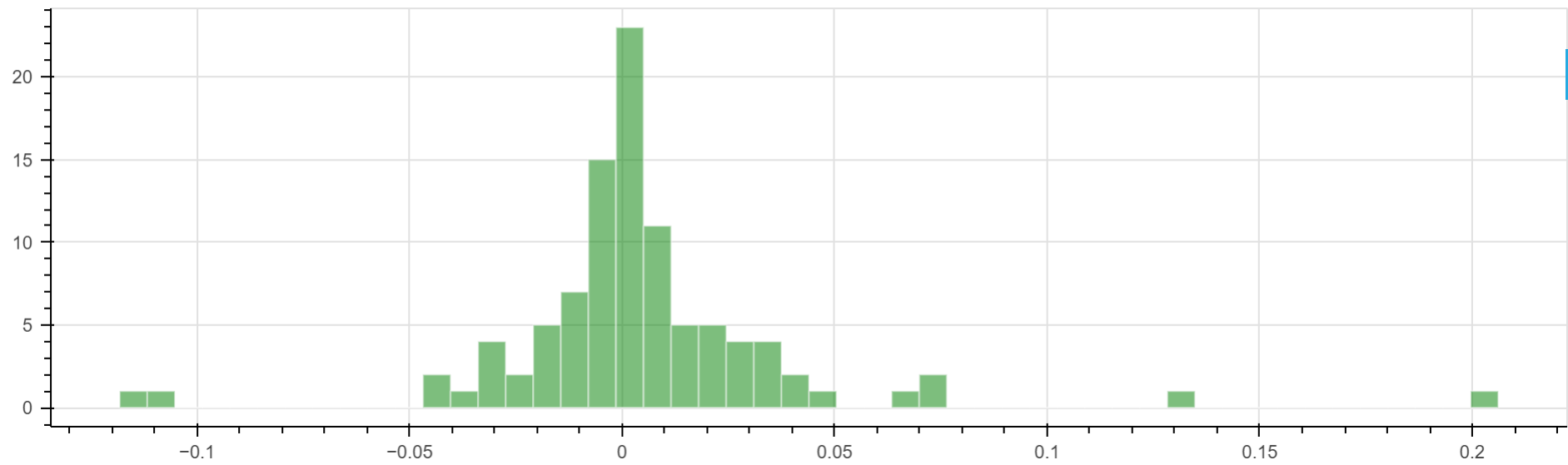


每周收益分布

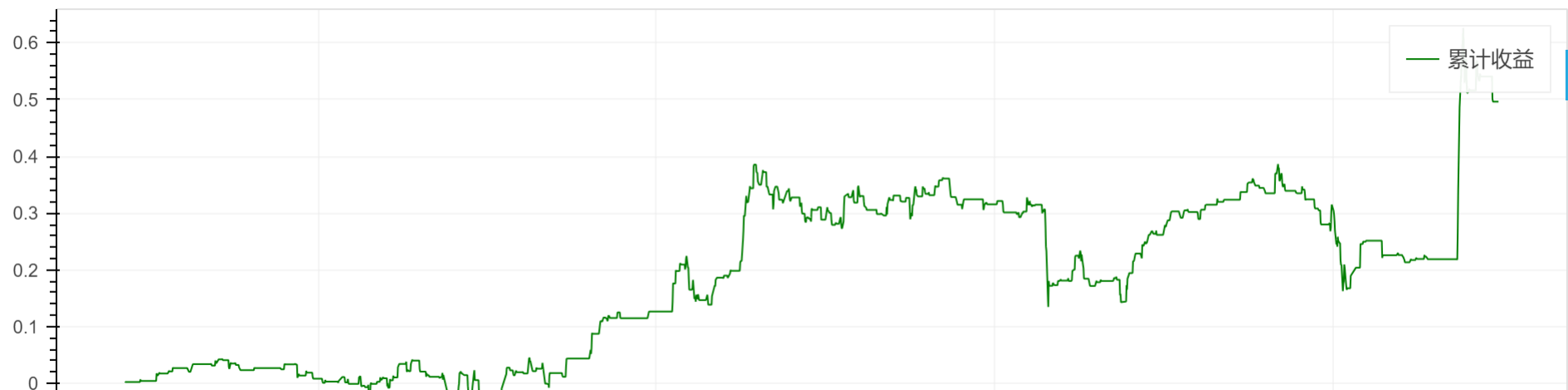


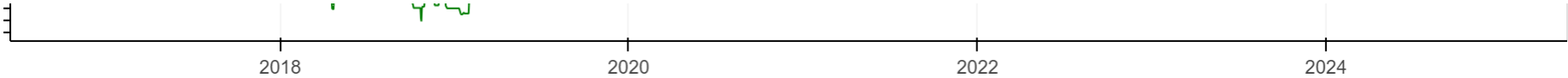


每月收益分布



累计收益





策略绩效分析

总收益率: 0.4964

年化收益率: 0.0528

年化波动率: 0.1059

夏普比率: 0.4985

索提诺比率: 0.4469

卡尔马比率: 0.2917

最大回撤: -0.1810

胜率: 0.8389

最大恢复时间: 0