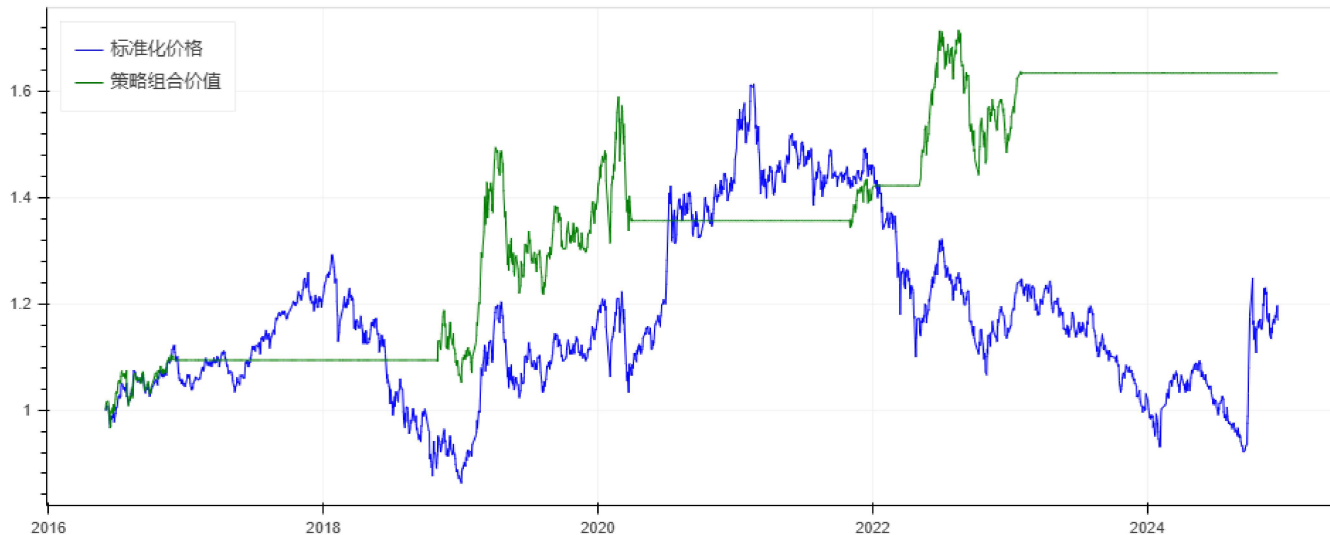
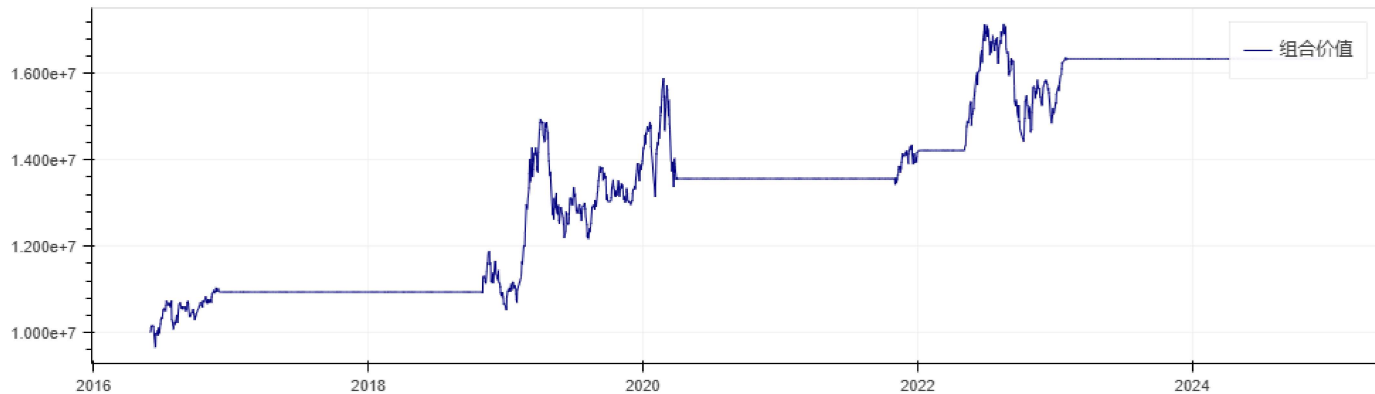


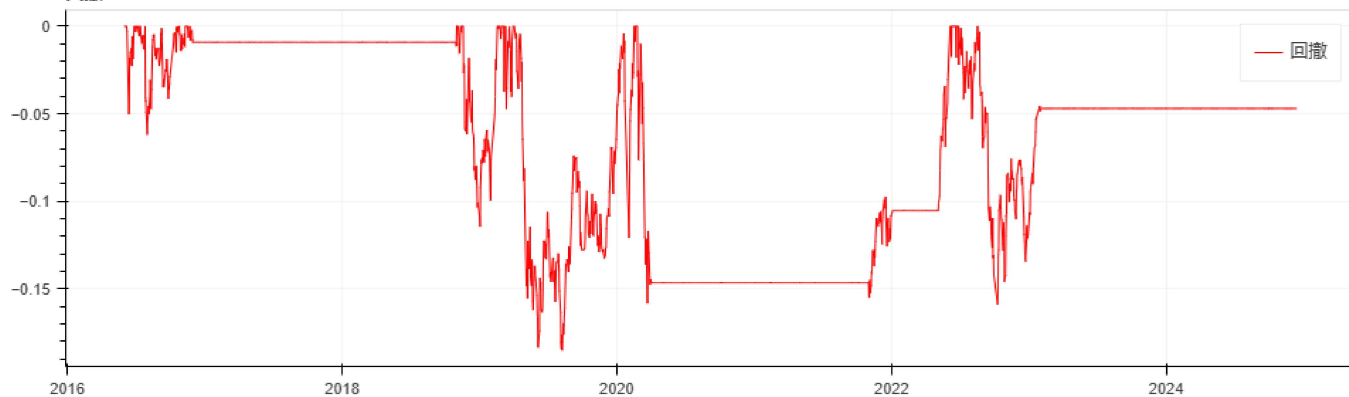
策略与底层资产价格对比



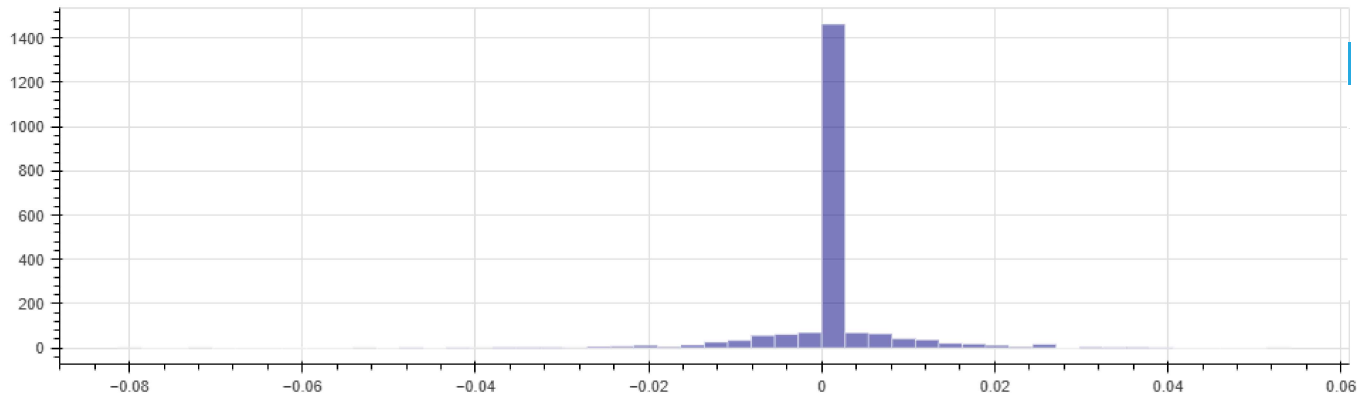
组合价值



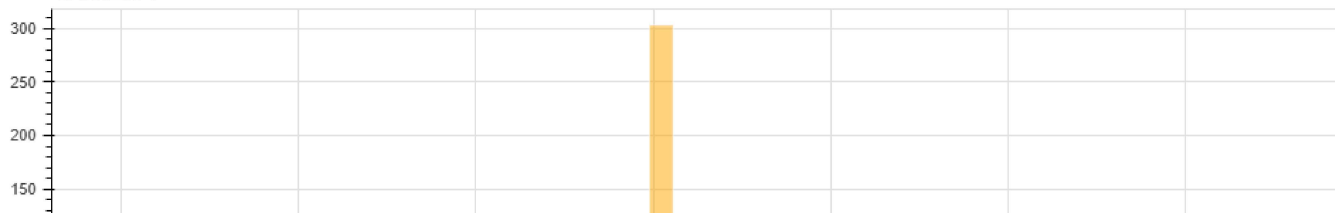
回撤

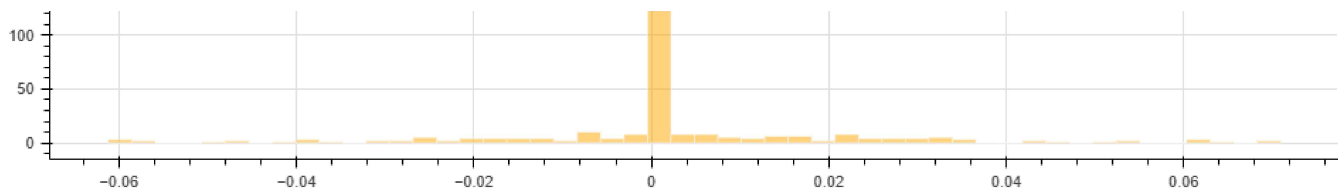


每日收益分布

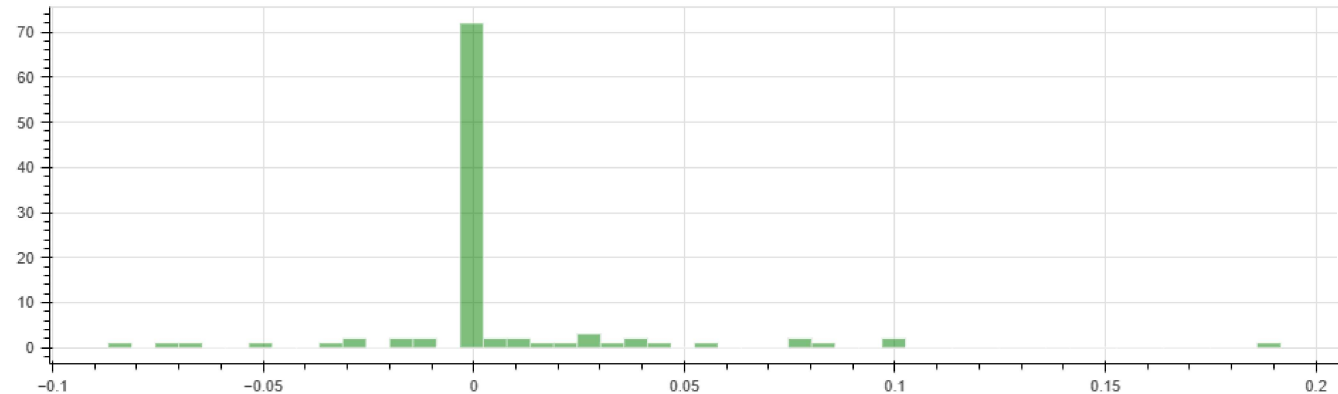


每周收益分布

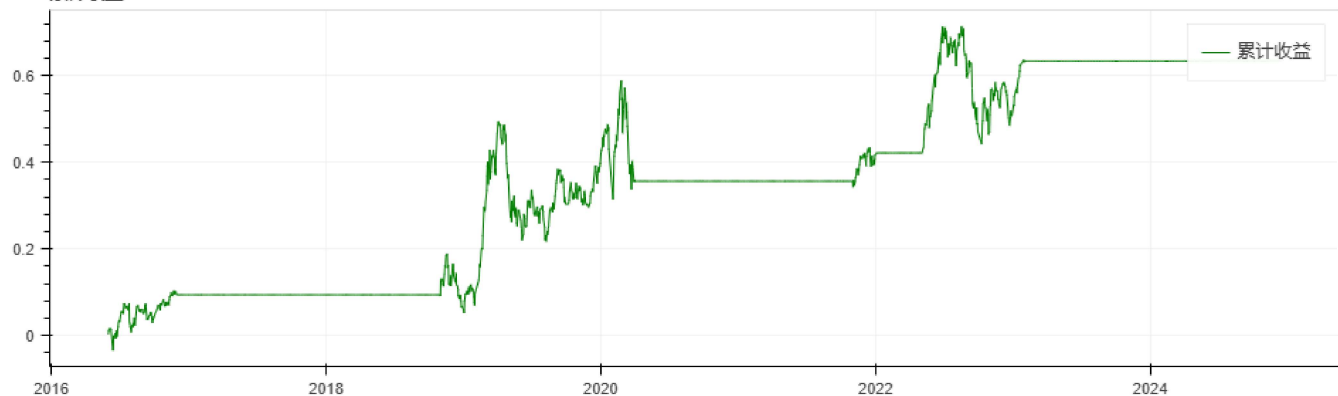




每月收益分布



累计收益



### 策略绩效分析

总收益率: 0.6342

年化收益率: 0.0615

年化波动率: 0.1239

夏普比率: 0.4962

索提诺比率: 0.3624

卡尔马比率: 0.3321

最大回撤: -0.1851

胜率: 0.8496

最大恢复时间: 0