

股指期货与对应的股指头寸分析, 策略:Holding_Weighted+HedgeAll 股指期货头寸 102.0 股指头寸 101.5 -101.0 -100.5 -ポ 100.0 -99.5 -99.0 -98.5 -98.0 -

2019-02-15

样本日

2019-03-01

2019-03-15

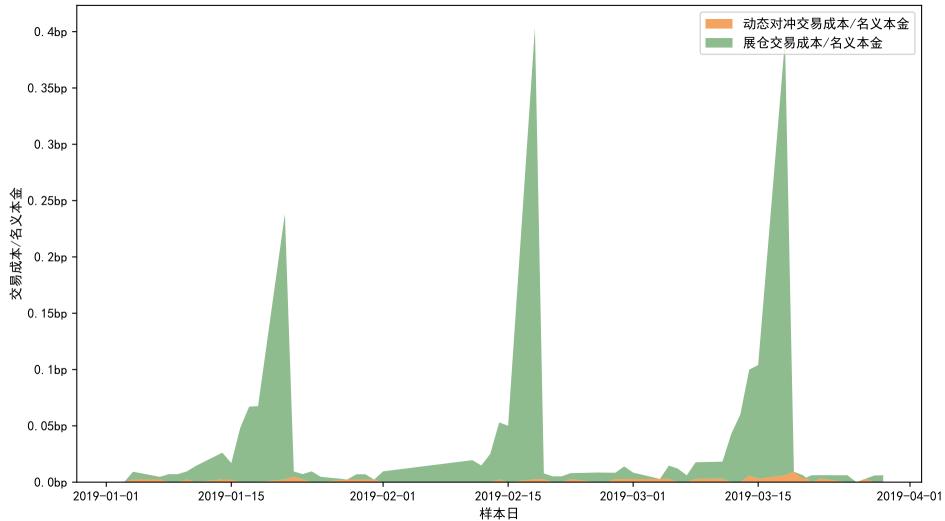
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2019-02-01

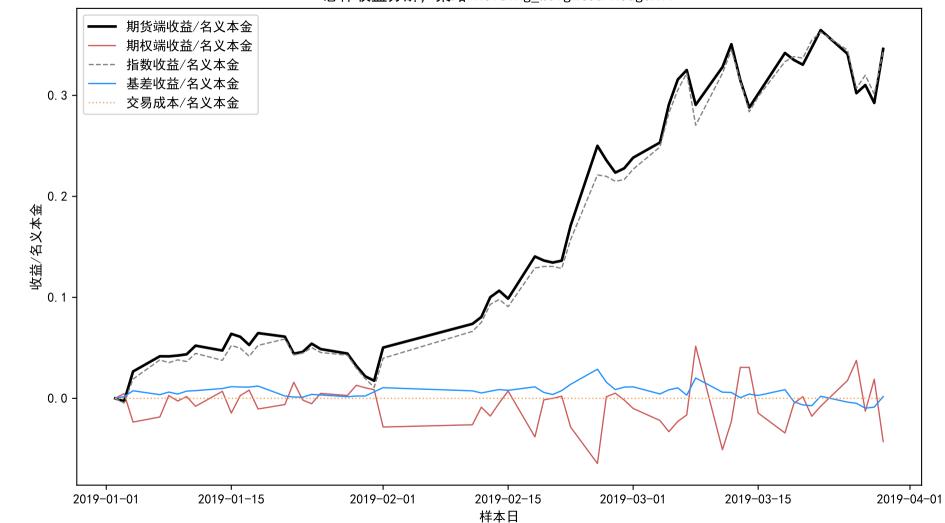
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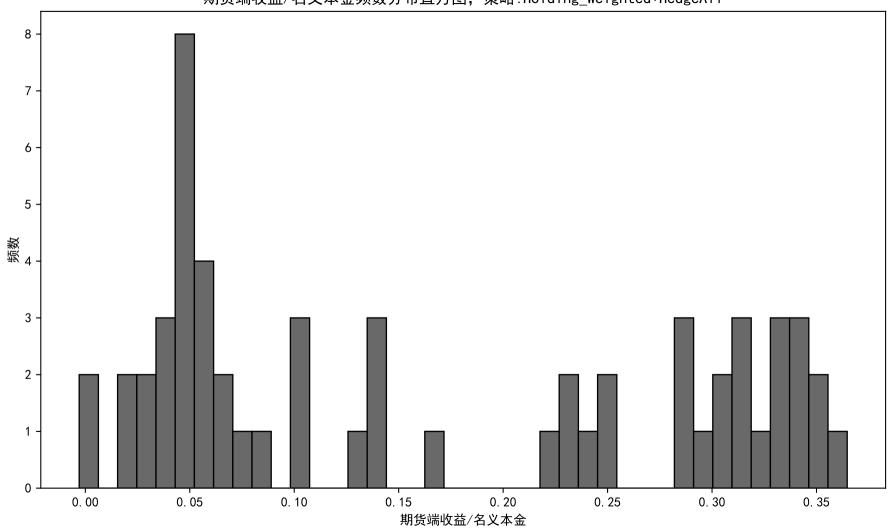
交易成本分析,策略:Holding_Weighted+HedgeAll



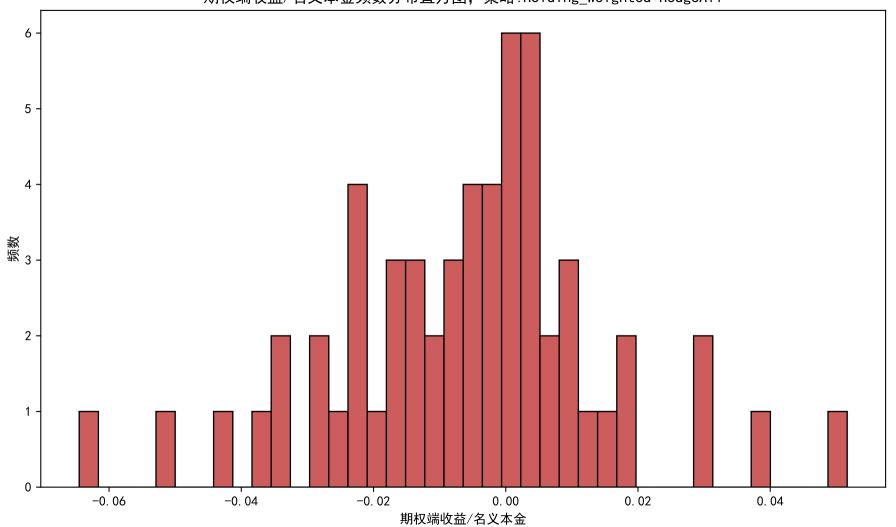
总体收益分解, 策略:Holding_Weighted+HedgeAll



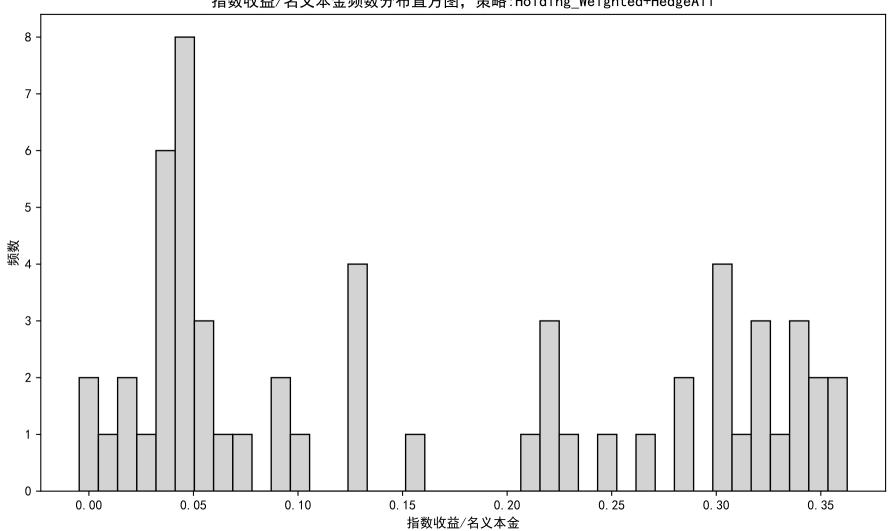
期货端收益/名义本金频数分布直方图,策略:Holding_Weighted+HedgeAll



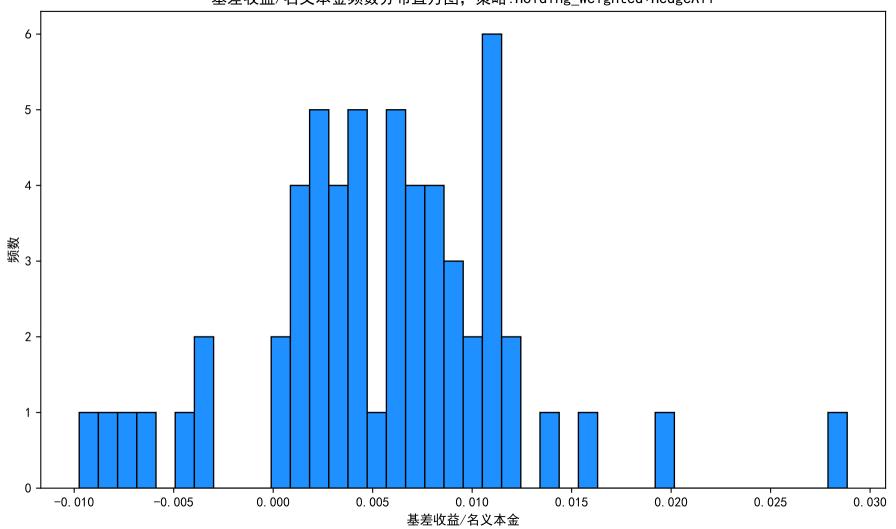
期权端收益/名义本金频数分布直方图,策略:Holding_Weighted+HedgeAll



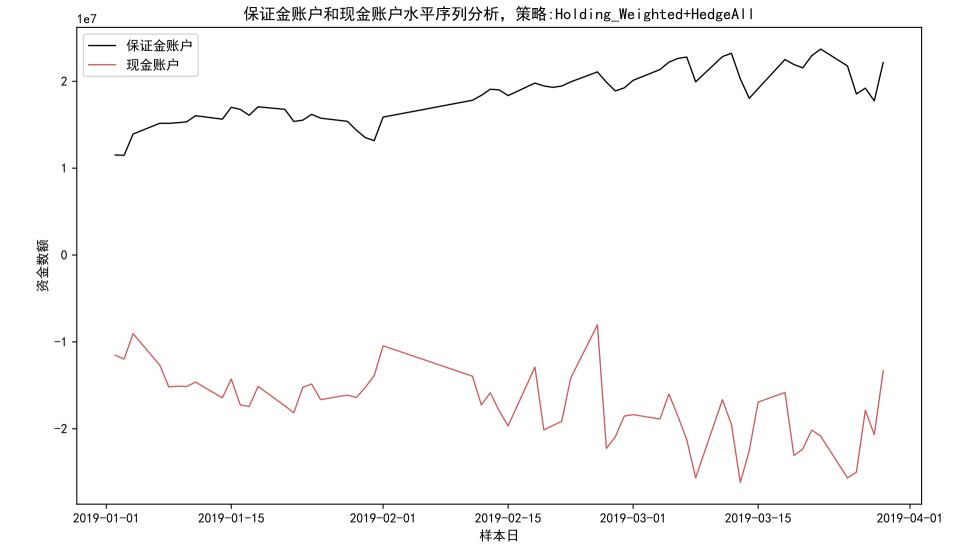
指数收益/名义本金频数分布直方图, 策略:Holding_Weighted+HedgeAll

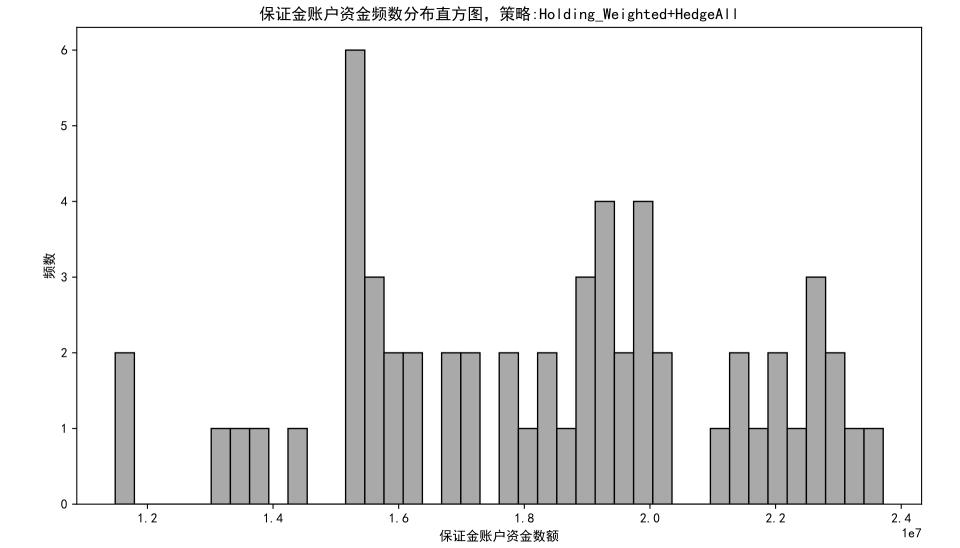


基差收益/名义本金频数分布直方图, 策略:Holding_Weighted+HedgeAll



交易成本/名义本金频数分布直方图, 策略:Holding_Weighted+HedgeAll 35 -30 -25 -20 -频数 15 -10 -5 -0 · 0. 5 1. 0 1. 5 2. 0 3. 0 4. 0 0.0 2. 5 3. 5 1e−5 交易成本/名义本金





现金账户资金频数分布直方图,策略:Holding_Weighted+HedgeAll

