

三. 商品组合模拟盘 2:

昨日结存	浮动盈亏	平仓盈亏	动态权益	可用资金	净杠杆	杠杆率	持仓保证金	持仓市值	下单冻结	手续费
52,077,673.87	28,615.00	-7,200.00	52,098,949.98	48,495,136.46	-0.167	0.792	3,575,198.53	41,258,420.00	0.00	138.89

账户	合约	总持仓	净杠杆	杠杆率	均价	现价	浮动盈亏
R)TBNJ[ZR2019@ZR2019]	SM909	-45	-0.031	0.031	7,226.00	7,182.00	9,900.00
R)TBNJ[ZR2019@ZR2019]	ag1906	-43	-0.043	0.043	3,536.00	3,500.00	23,220.00
R)TBNJ[ZR2019@ZR2019]	TA909	-38	-0.022	0.022	6,090.00	6,056.00	6,460.00
R)TBNJ[ZR2019@ZR2019]	TF1906	-11	-0.208	0.208	98.66	98.45	23,100.00
R)TBNJ[ZR2019@ZR2019]	ni1906	-11	-0.021	0.021	98,560.00	97,590.00	10,670.00
R)TBNJ[ZR2019@ZR2019]	zn1906	-11	-0.022	0.022	21,655.00	21,270.00	21,175.00
R)TBNJ[ZR2019@ZR2019]	T1906	-6	-0.110	0.110	96.33	95.91	25,200.00
R)TBNJ[ZR2019@ZR2019]	IC1906	-1	-0.021	0.021	5,535.40	5,582.60	-9,440.00
R)TBNJ[ZR2019@ZR2019]	IH1905	2	0.034	0.034	2,992.20	2,977.60	-8,760.00
R)TBNJ[ZR2019@ZR2019]	CF909	31	0.047	0.047	15,895.00	15,740.00	-24,025.00
R)TBNJ[ZR2019@ZR2019]	bu1906	32	0.022	0.022	3,584.00	3,570.00	-4,480.00
R)TBNJ[ZR2019@ZR2019]	rb1910	35	0.025	0.025	3,777.00	3,730.00	-16,450.00
R)TBNJ[ZR2019@ZR2019]	SR909	41	0.042	0.042	5,355.00	5,339.00	-6,560.00
R)TBNJ[ZR2019@ZR2019]	al1906	41	0.056	0.056	14,195.00	14,140.00	-11,275.00
R)TBNJ[ZR2019@ZR2019]	m1909	74	0.037	0.037	2,612.00	2,602.00	-7,400.00
R)TBNJ[ZR2019@ZR2019]	c1909	136	0.050	0.050	1,916.00	1,914.00	-2,720.00

四. 商品组合模拟盘净值走势 2:

说明: 模拟盘初始资金 5000 万, 跟踪 20 个商品, 3 个股指, 2 个国债, 平均持仓周期 17 天
模拟盘平均开仓比例约为 7.5%, 历史平均年化收益 10%, 最大回撤 5%。

