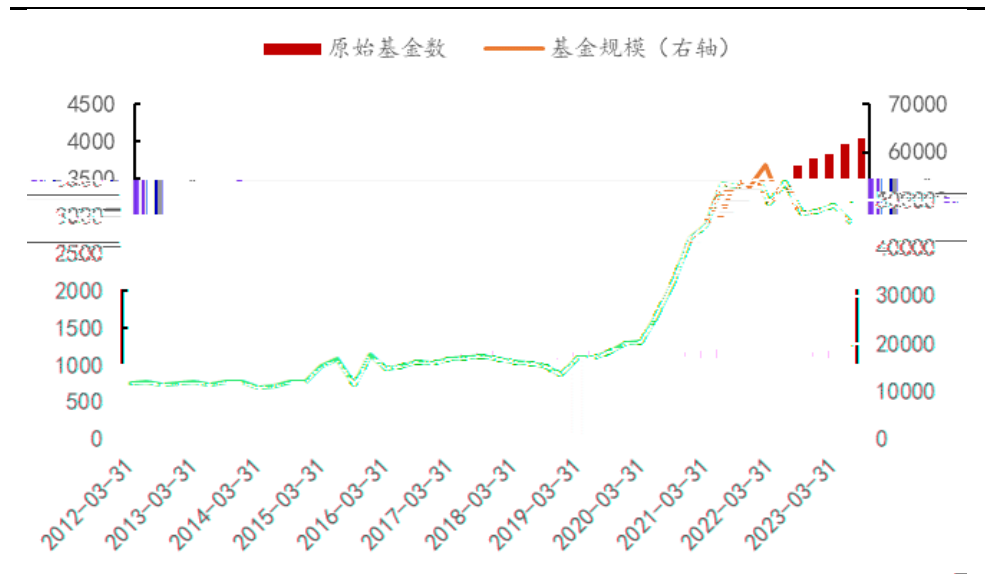
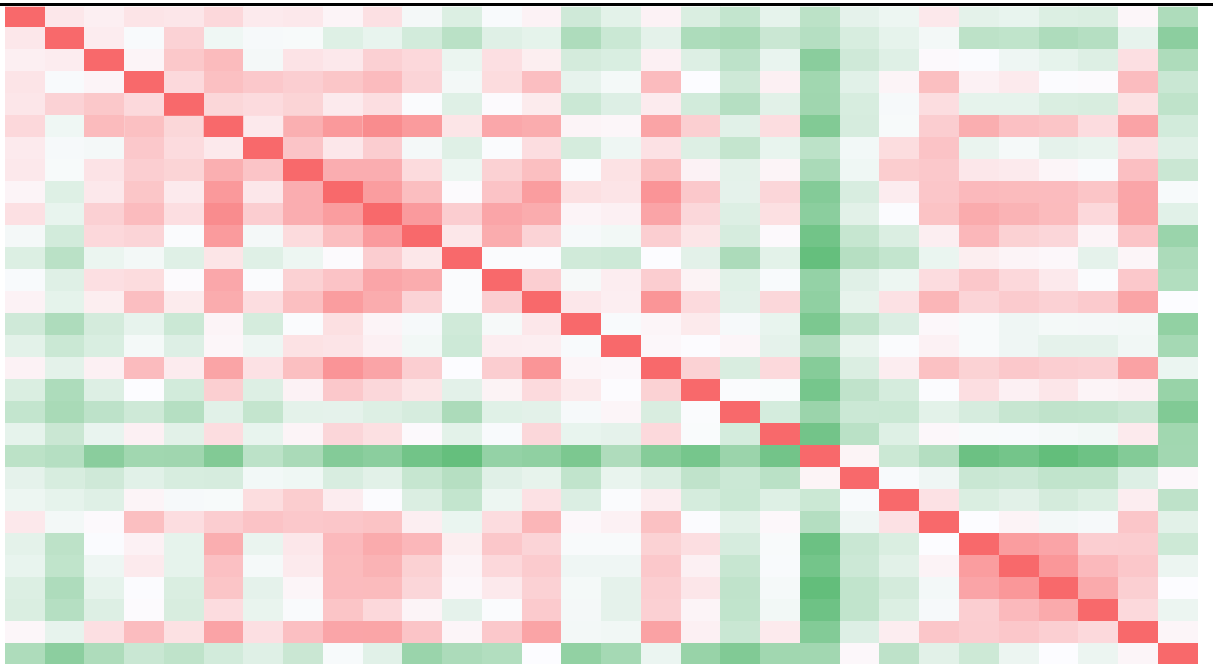


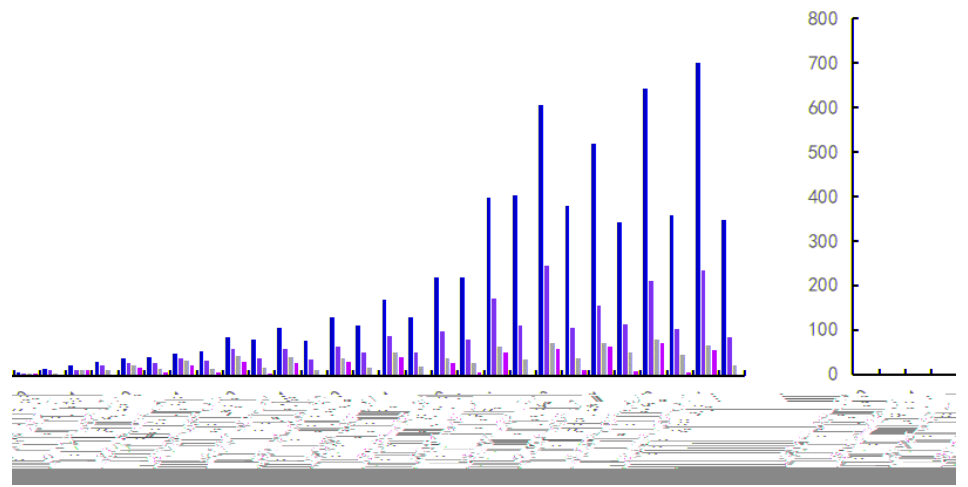
S1220522030005		Lasso	
2000	2023.09.21	L1	Lasso
---	---	Lasso	0.81%
2023.09.02		Lasso	
---	2000		
2023.08.31			0.51%
2023.08.23			
Code Interpreter		1%	
---ChatGPT			
2023.07.19			2018
---		0.46%	
2023.07.18			
		2023	9

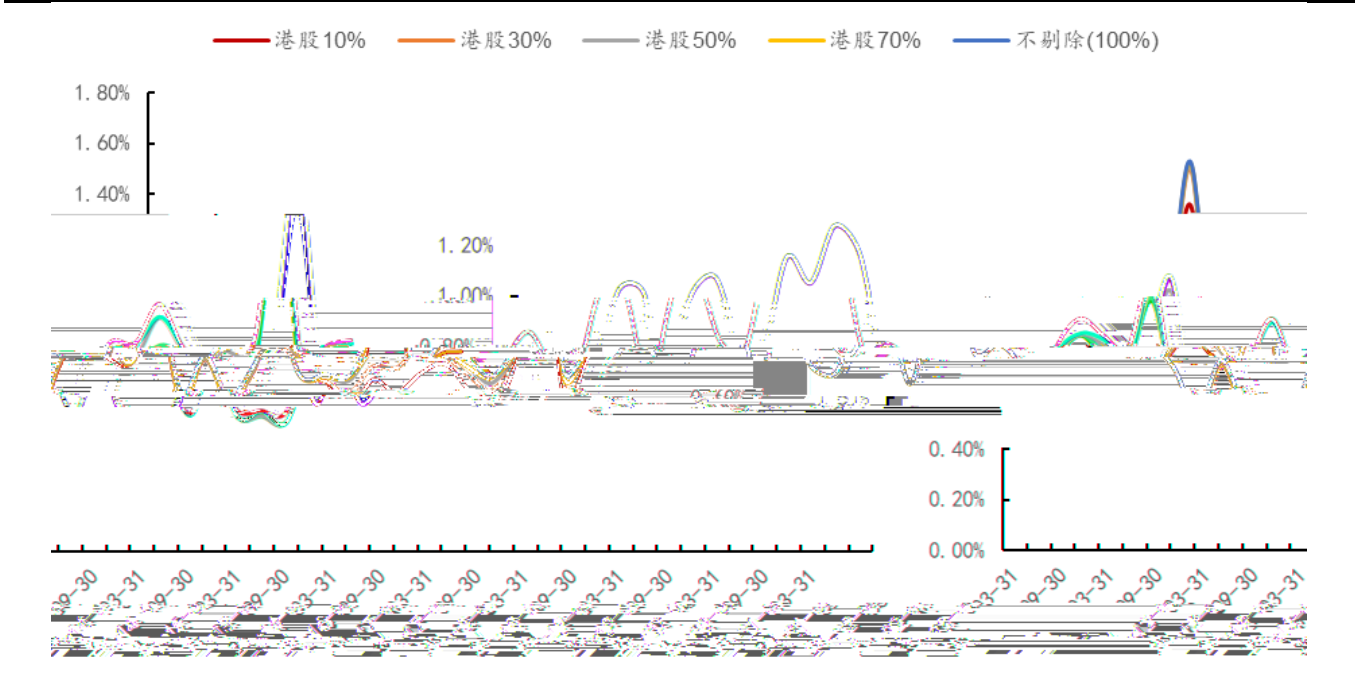
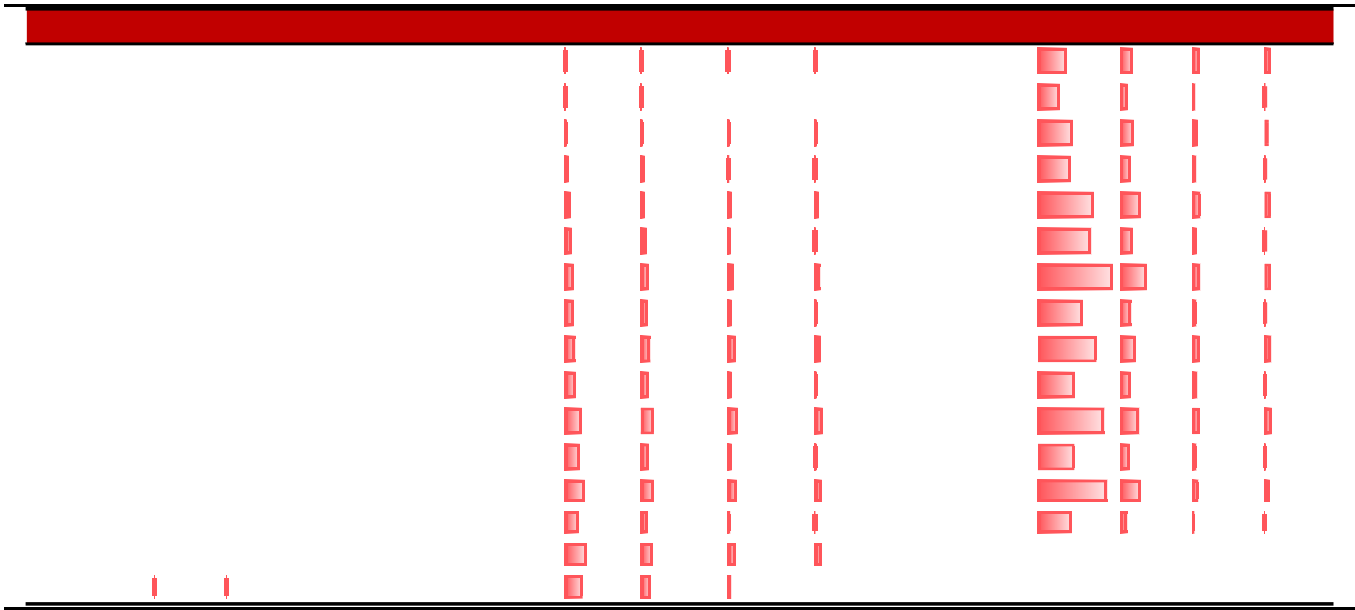


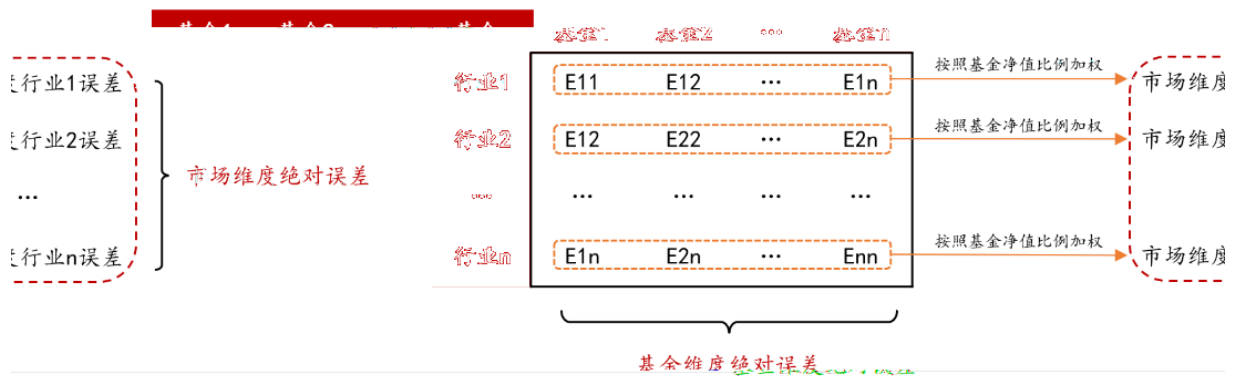
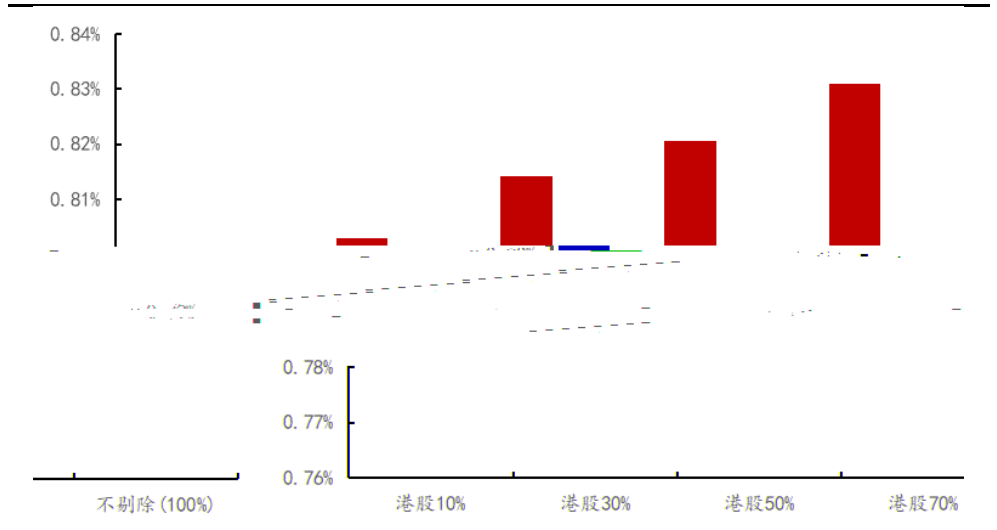


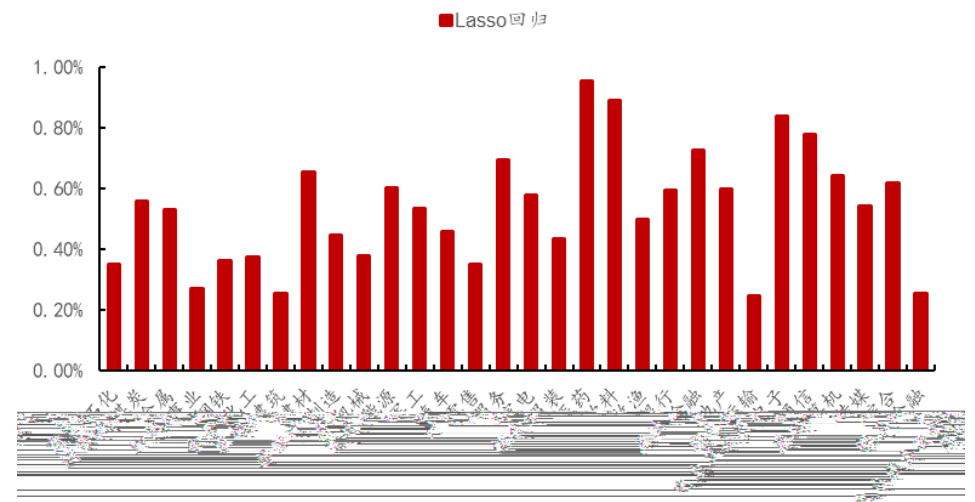
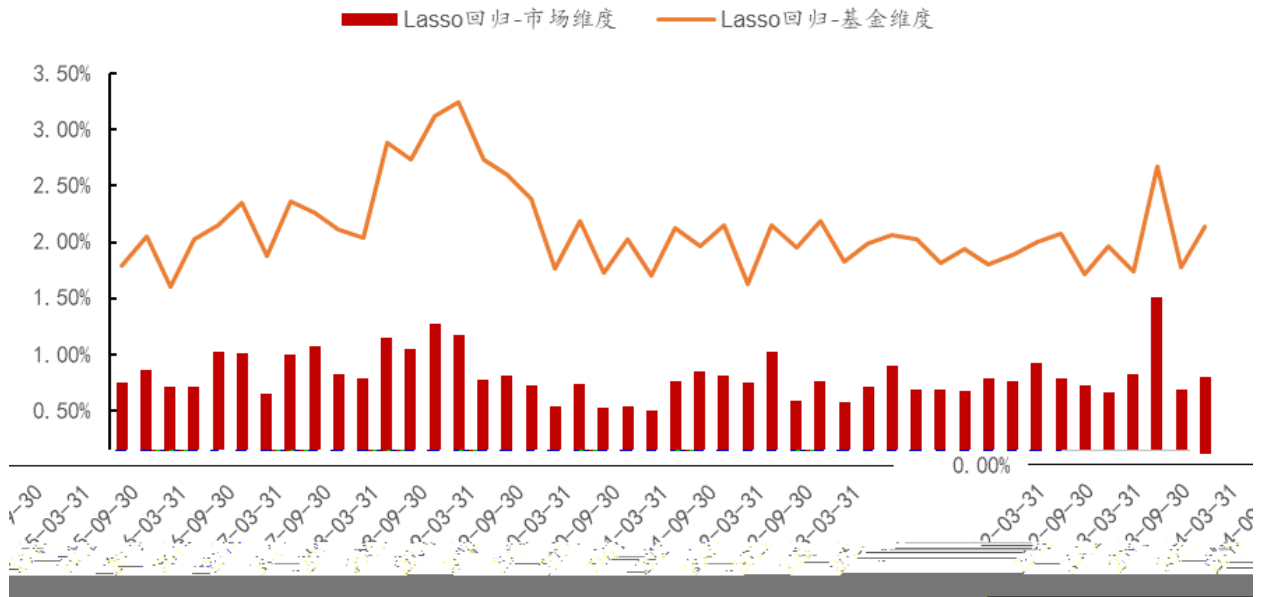


■ 港股比例参数10% ■ 港股比例参数30% ■ 港股比例参数50% ■ 港股比例参数70%





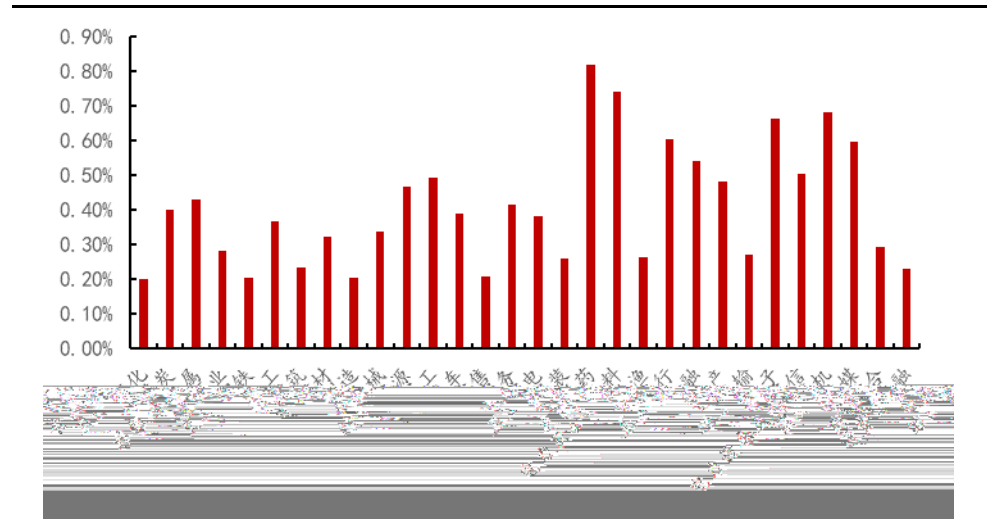
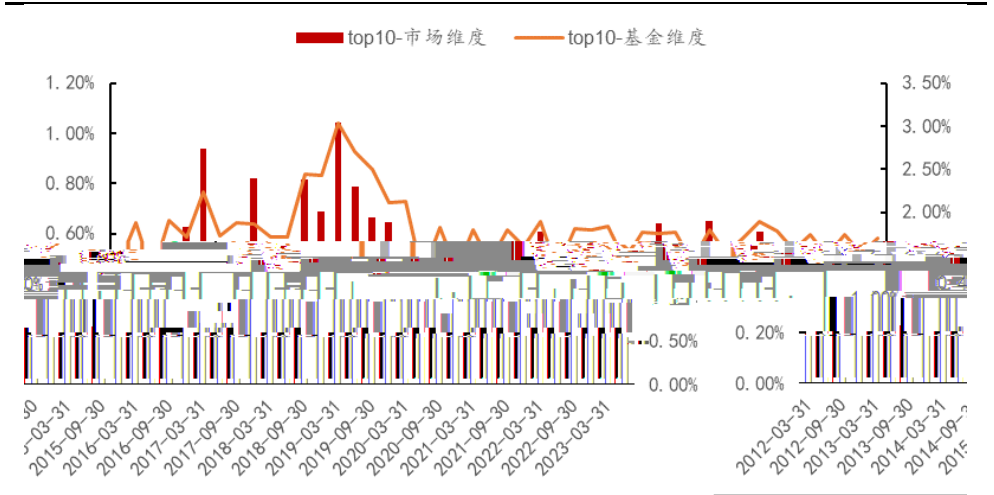




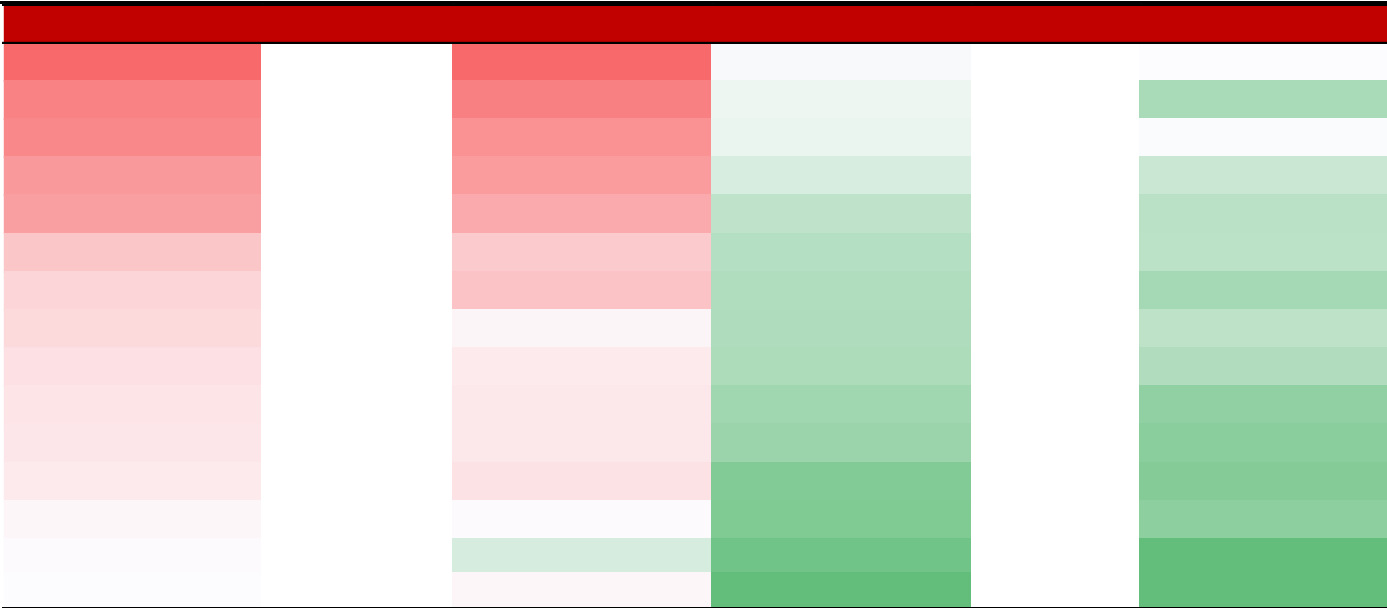
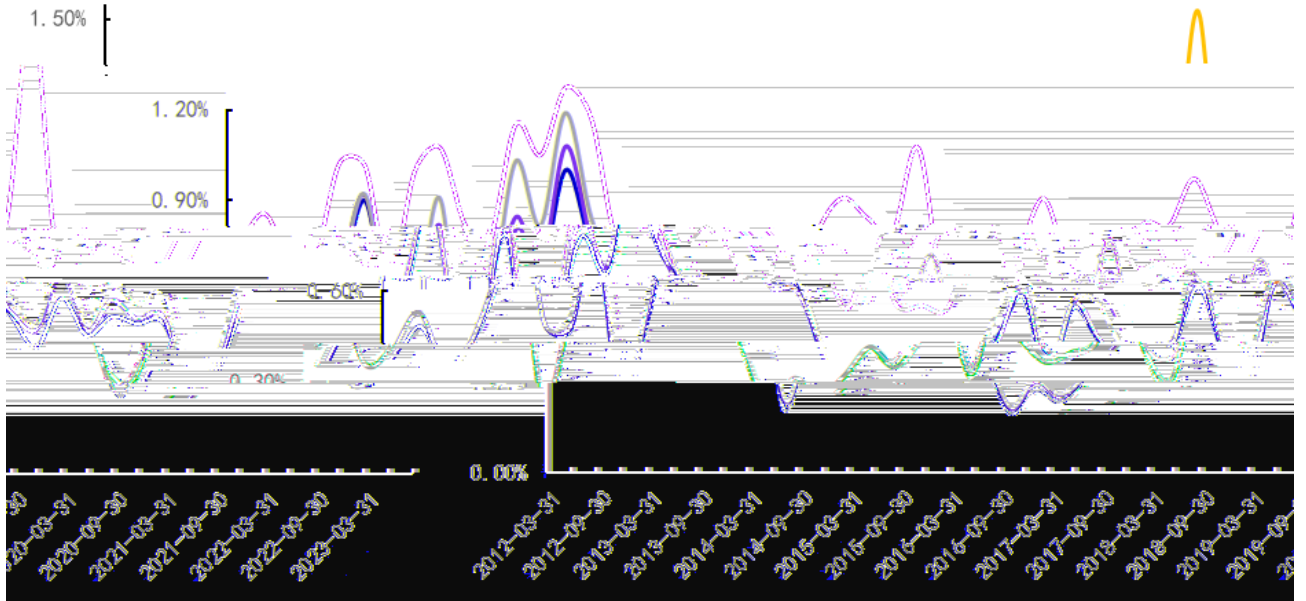


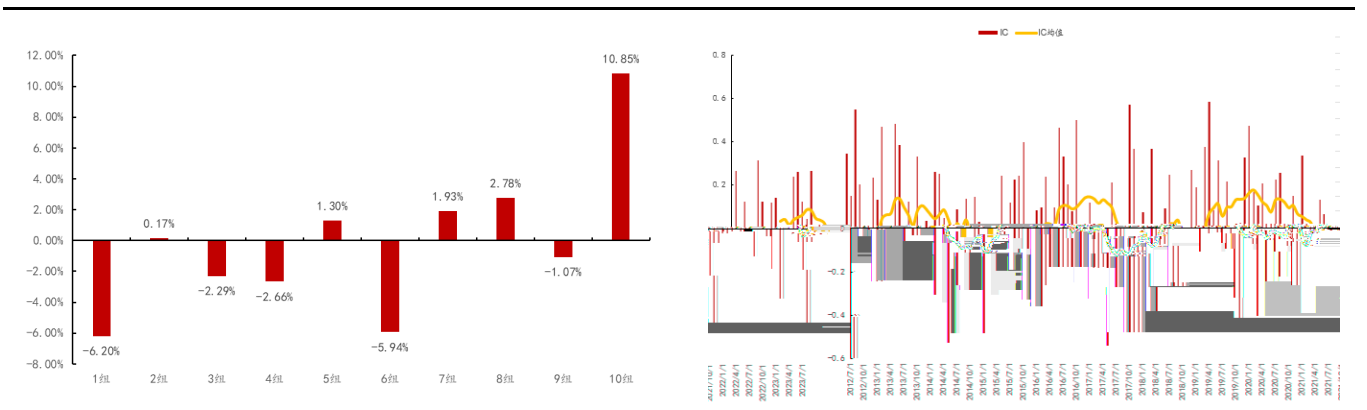
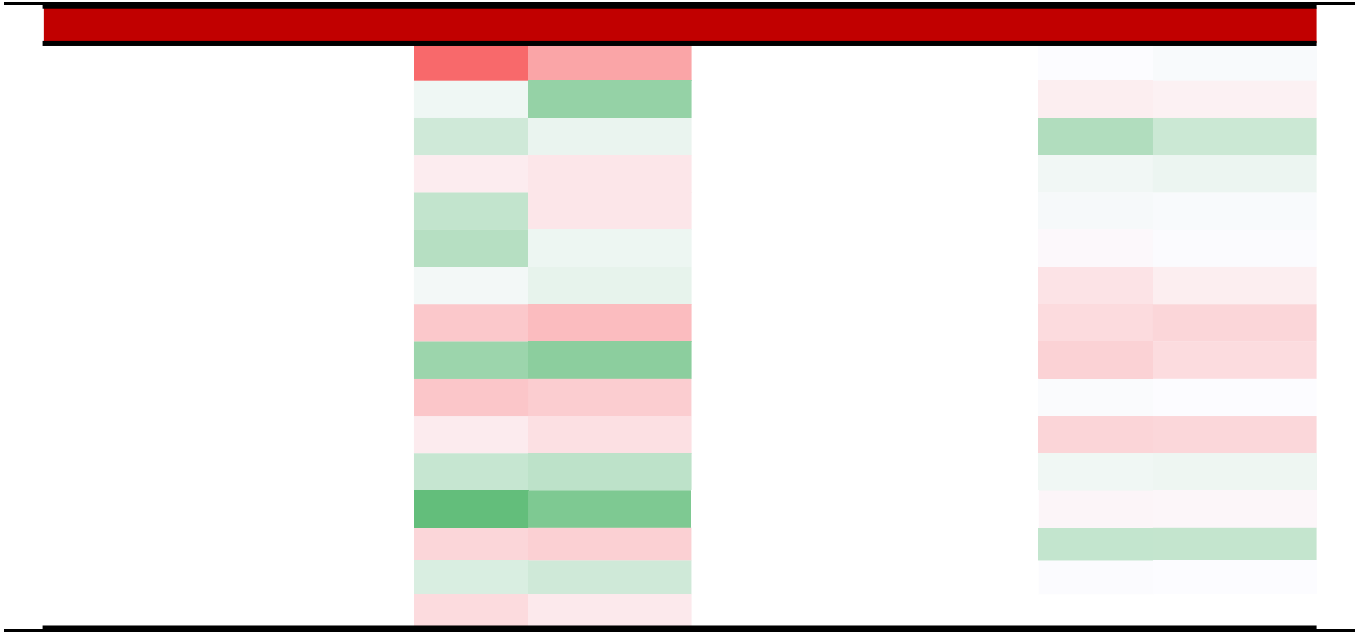
[Redacted]





改进3: 基金持仓top10 改进2: 债券上下限 改进1: 半衰0.9 原始Lasso





v/p 3,B i# 8 TÛ

0%

C3

		12 20%
		12 10%
		12 -10% 10%
		12 10%
		12
		12
		12
		A 300 500

48 6
71 2 31
12 2 3
36 37

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