factor1(RandomGenerated1) 因子报告

因子值分布（已去极值）

Distribution after removing outliers
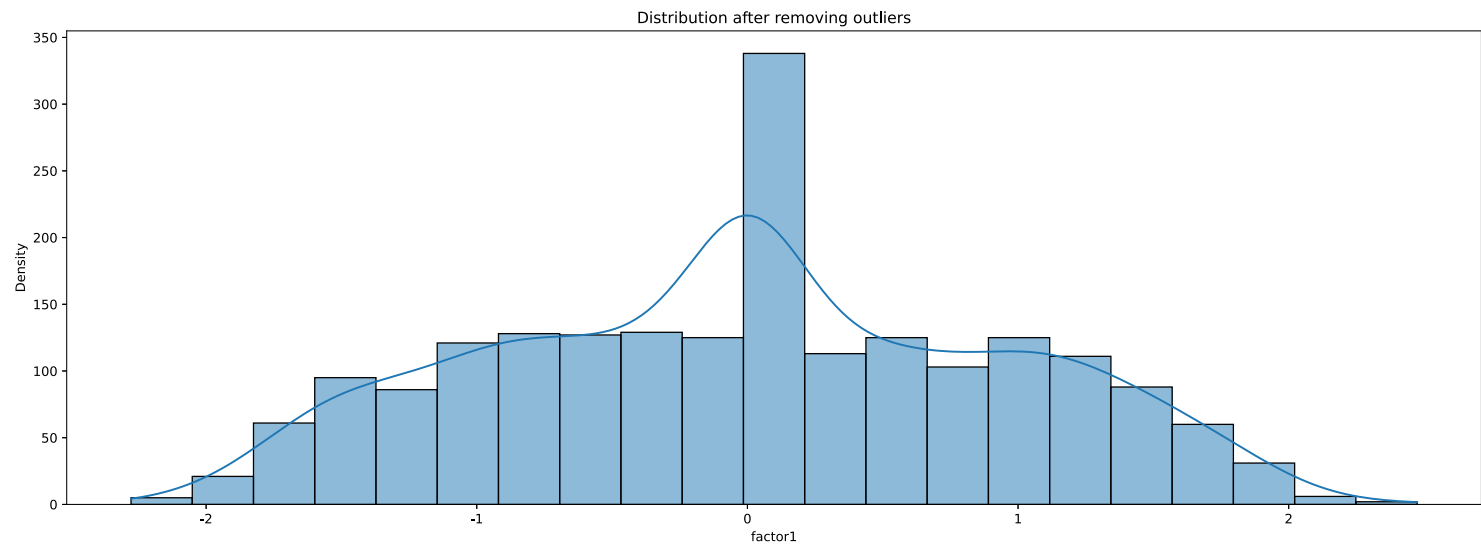
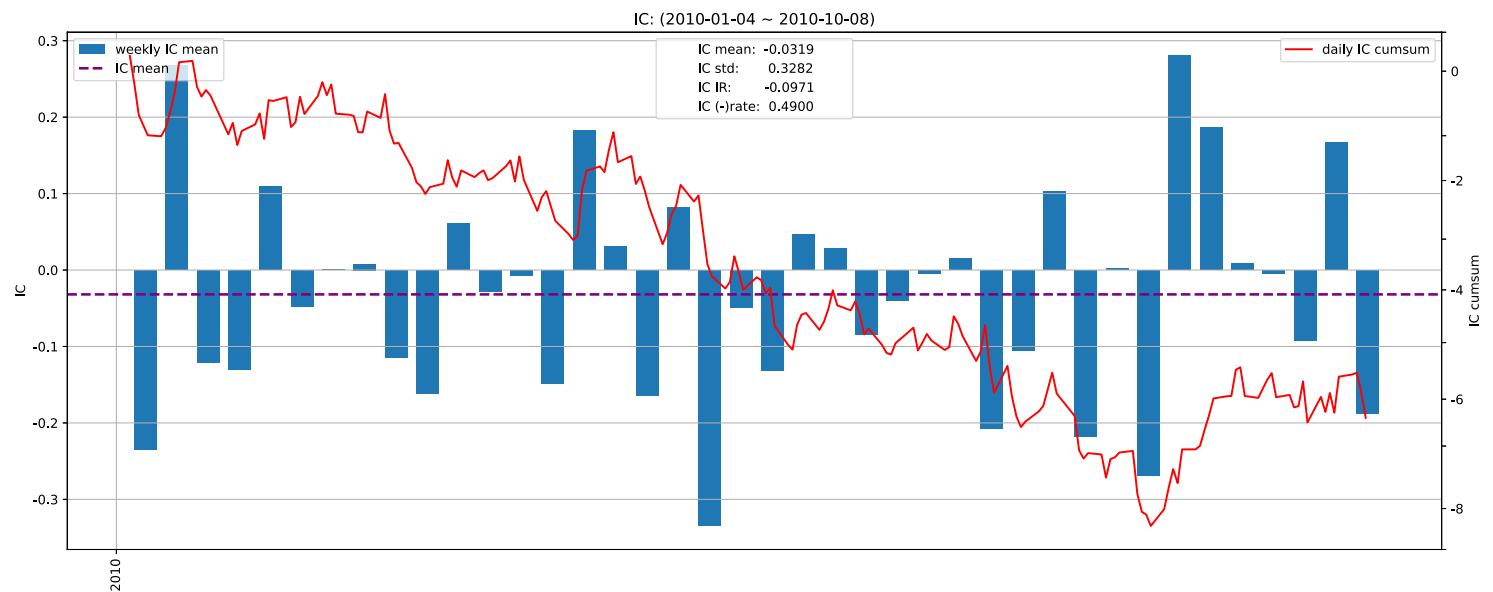| n_valid	n_nan	n_outlier	mean	std	min	25%	50%	75%	max
2000	0	0	-0.0000	0.9489	-2.2775	-0.7256	0.0000	0.7101	2.4745

因子值非空比例

factor non-nan ratio
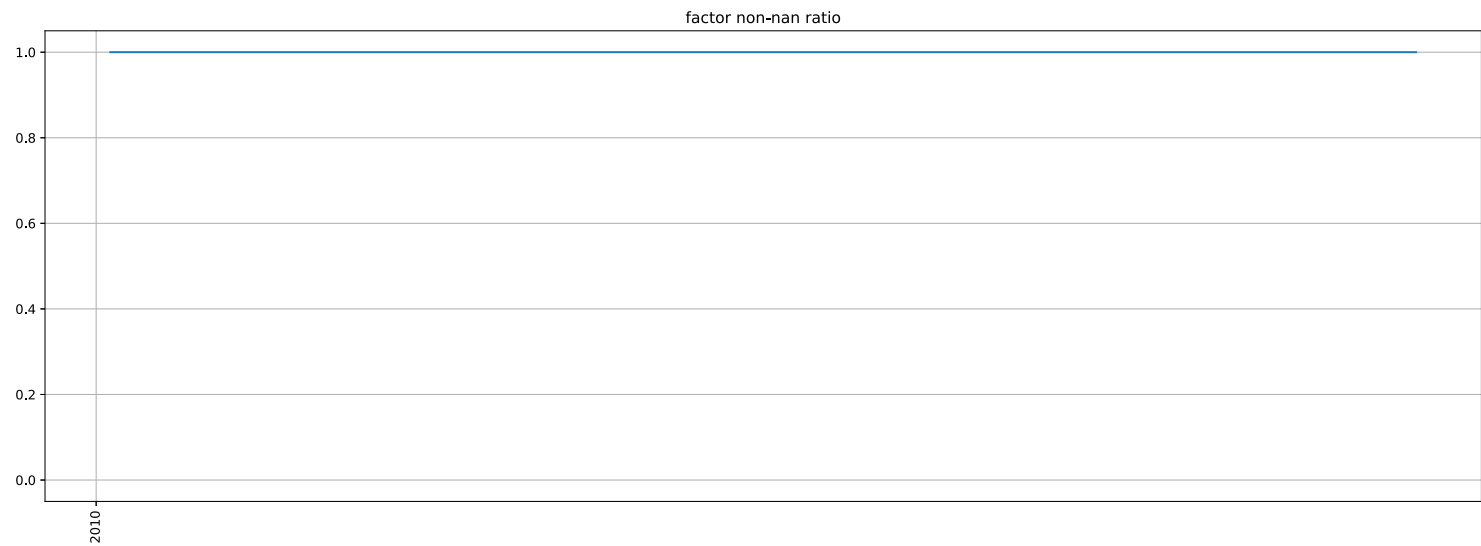
IC分析

1D

IC	total	2010
mean	-0.0319	-0.0319
std	0.3282	0.3282
IR	-0.0971	-0.0971
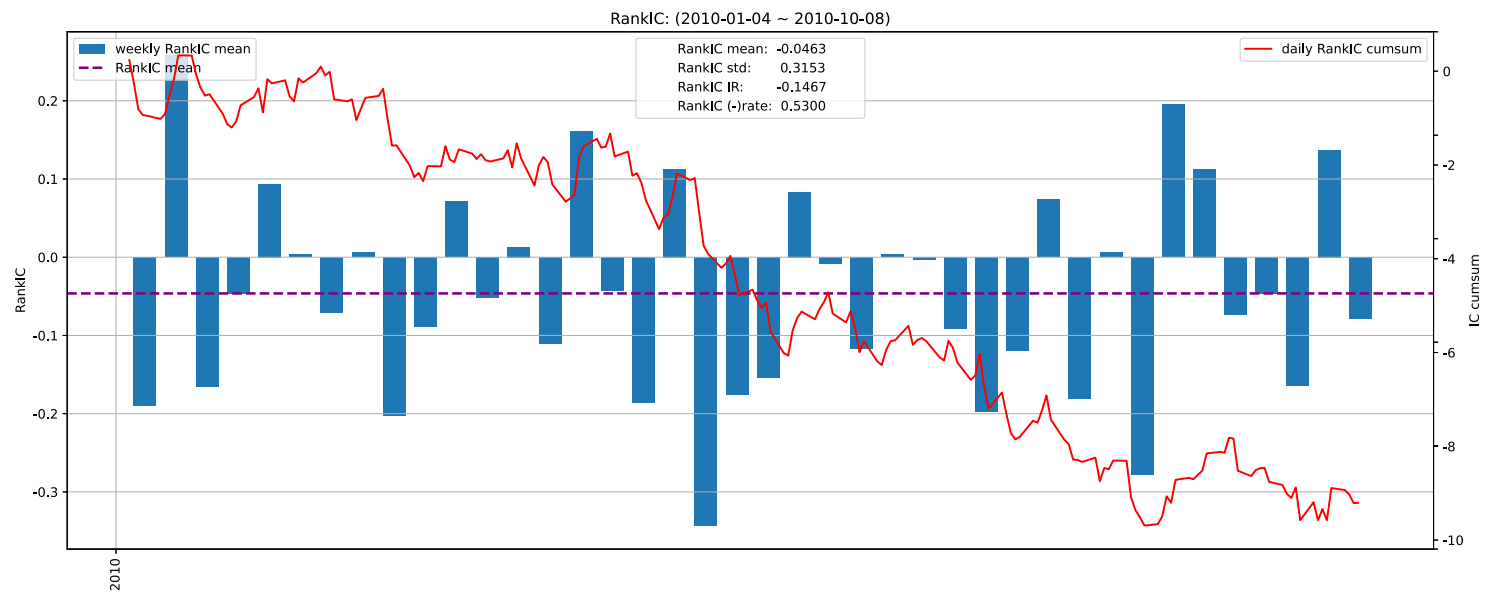
RankIC	total	2010
mean	-0.0463	-0.0463
std	0.3153	0.3153
IR	-0.1467	-0.1467

5D
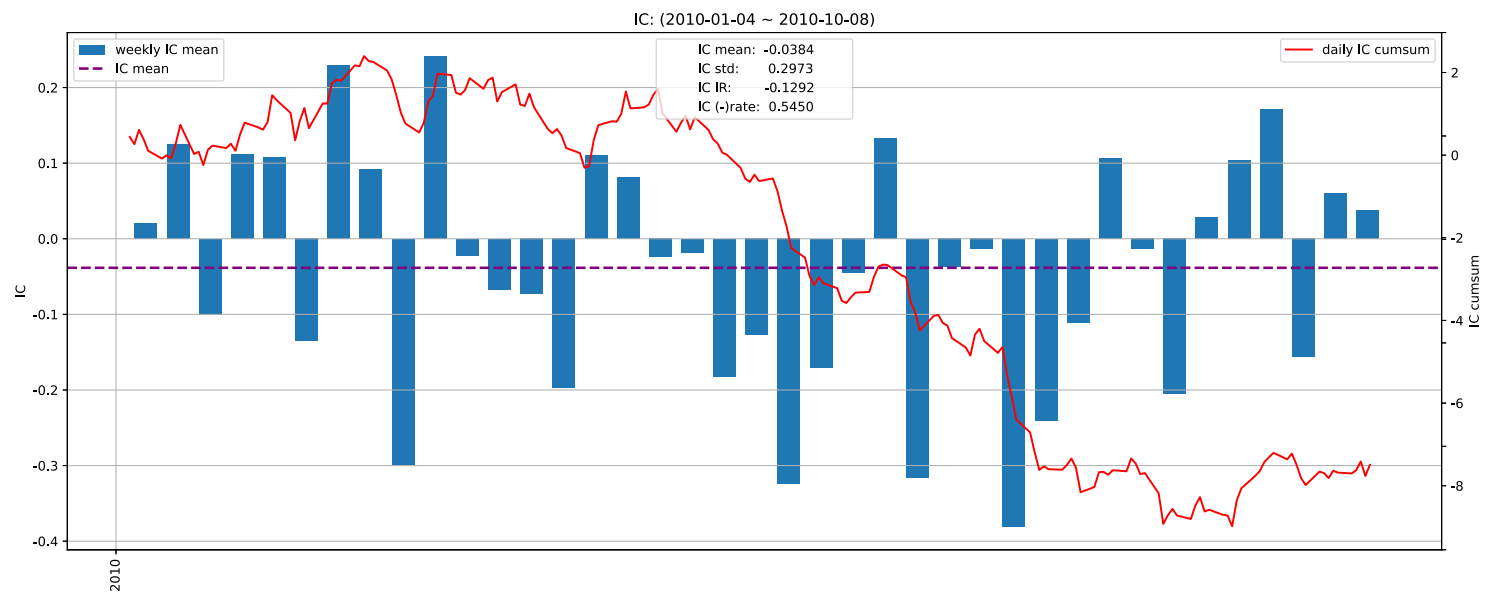
IC	total	2010
mean	-0.0384	-0.0384
std	0.2973	0.2973
IR	-0.1292	-0.1292
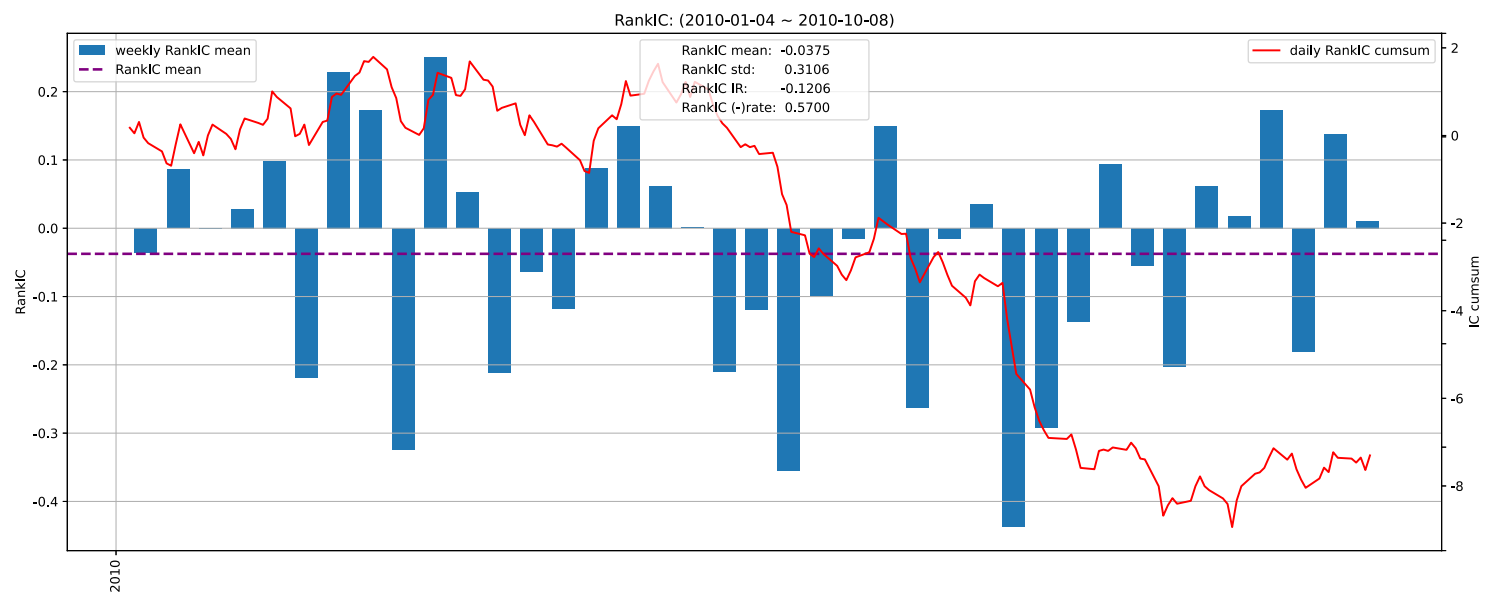
RankIC	total	2010
mean	-0.0375	-0.0375
std	0.3106	0.3106
IR	-0.1206	-0.1206

10D

IC: (2010-01-04 ~ 2010-10-08)

IC mean: -0.0957
IC std:　0.3202
IC IR:　-0.2988
IC (-)rate: 0.5850
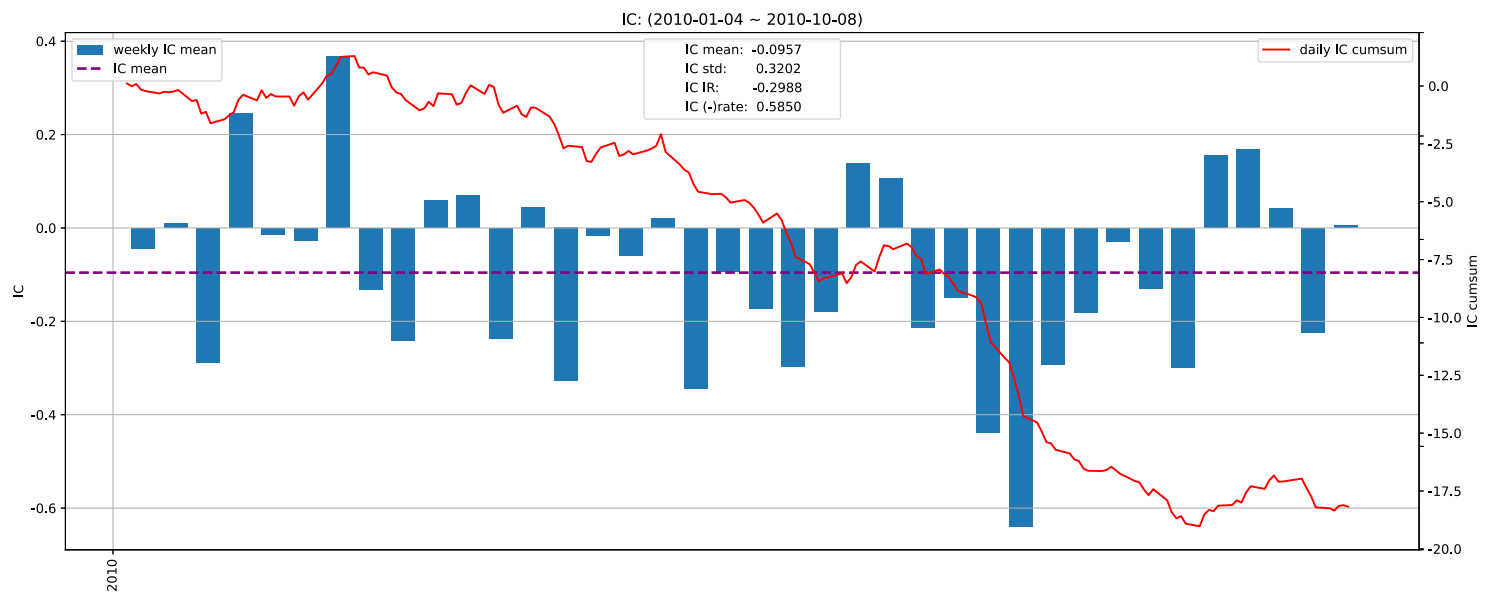
IC	total	2010
mean	-0.0957	-0.0957
std	0.3202	0.3202
IR	-0.2988	-0.2988

RankIC: (2010-01-04 ~ 2010-10-08)

RankIC mean: -0.0846
RankIC std:　0.3250
RankIC IR:　-0.2603
RankIC (-)rate: 0.5700
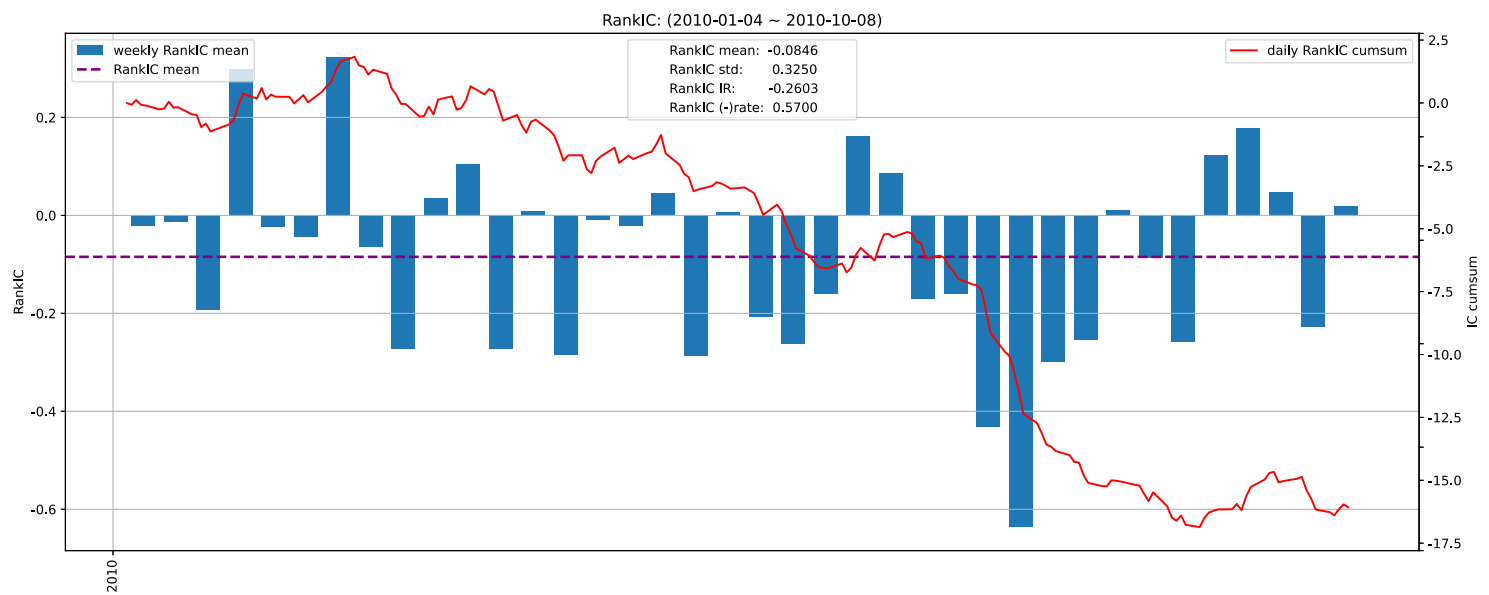
RankIC	total	2010
mean	-0.0846	-0.0846
std	0.3250	0.3250
IR	-0.2603	-0.2603

20D

IC: (2010-01-04 ~ 2010-10-08)

IC mean: -0.1109
IC std: 0.3263
IC IR: -0.3400
IC (-)rate: 0.5450
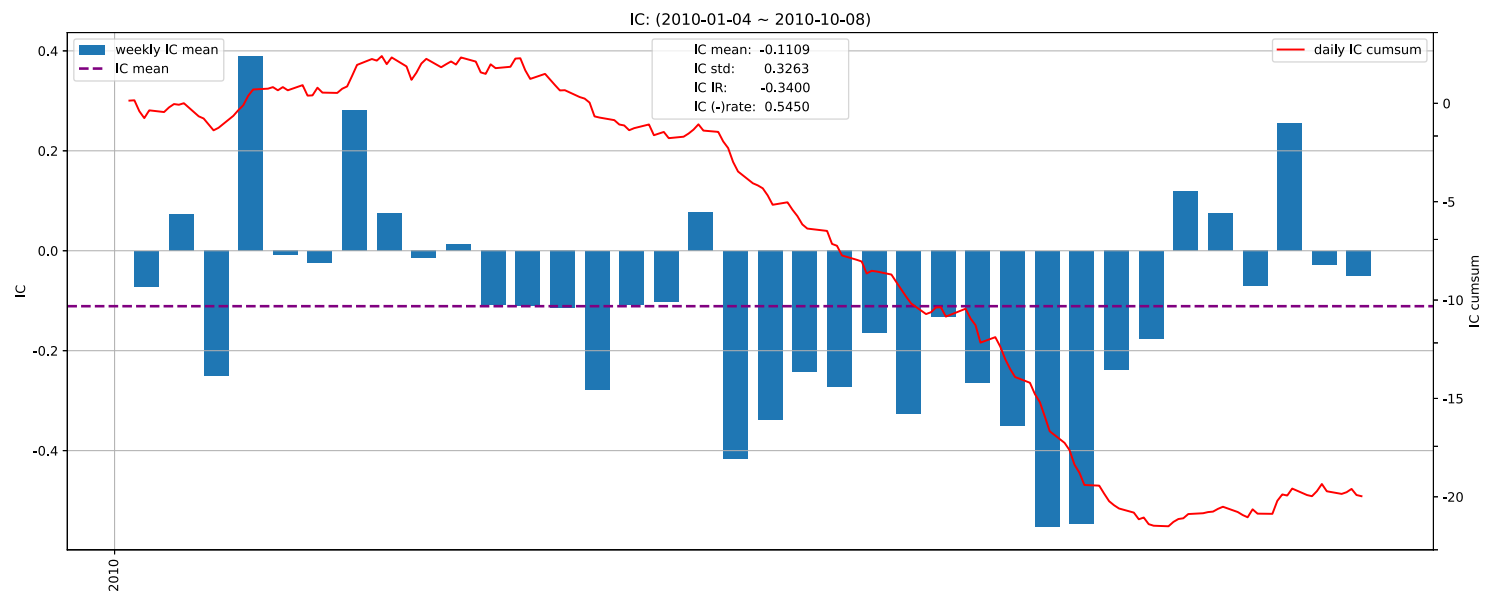
IC	total	2010
mean	-0.1109	-0.1109
std	0.3263	0.3263
IR	-0.3400	-0.3400

RankIC: (2010-01-04 ~ 2010-10-08)

RankIC mean: -0.1184
RankIC std: 0.3169
RankIC IR: -0.3736
RankIC (-)rate: 0.5400
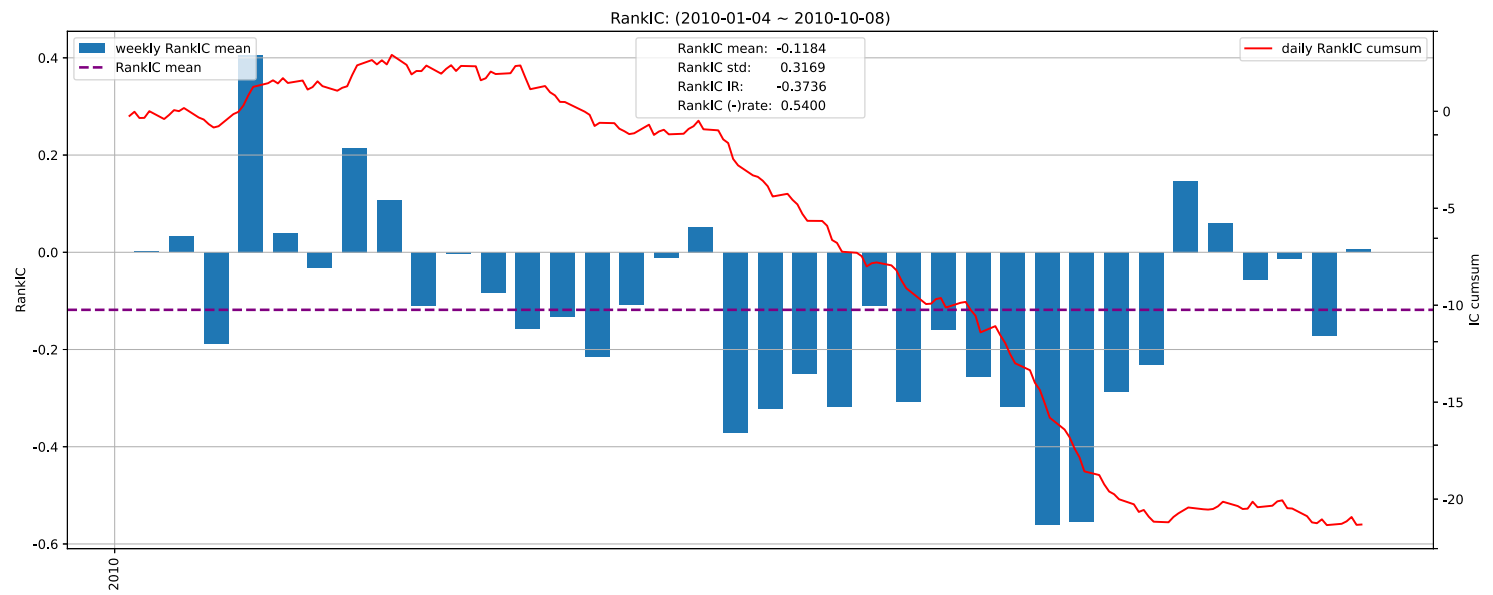
RankIC	total	2010
mean	-0.1184	-0.1184
std	0.3169	0.3169
IR	-0.3736	-0.3736

收益分析

1D
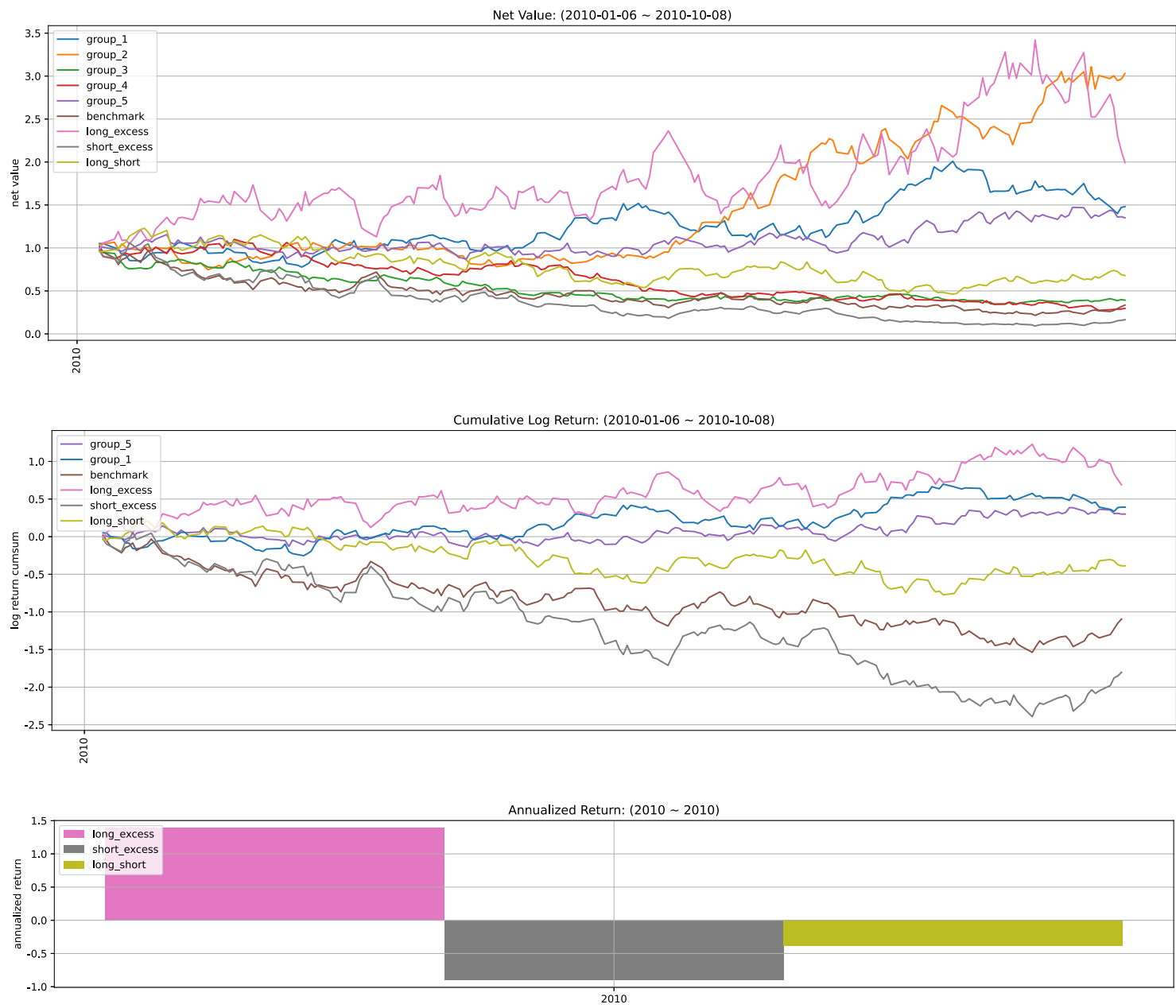
Net Value: (2010-01-06 ~ 2010-10-08)

Cumulative Log Return: (2010-01-06 ~ 2010-10-08)

Annualized Return: (2010 ~ 2010)

	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	0.4655	0.2476	0.9100	1.8796	0.4949	0.6528	0.0364	-0.0313	1.1625
group_1(short)	0.6477	0.3035	1.0892	2.1342	0.5253	0.6551	0.0339	-0.0319	1.0633
benchmark	-0.7536	0.7893	-1.0273	-0.9548	0.4873	0.9354	0.0492	-0.0542	0.9077
long_excess	1.4164	0.4173	1.3353	3.3939	0.5330	1.1668	0.0640	-0.0598	1.0701
short_excess	-0.9003	0.9139	-1.5064	-0.9852	0.4518	1.1140	0.0583	-0.0602	0.9687
long_short	-0.3895	0.6245	-0.1384	-0.6238	0.5101	0.8639	0.0432	-0.0464	0.9305
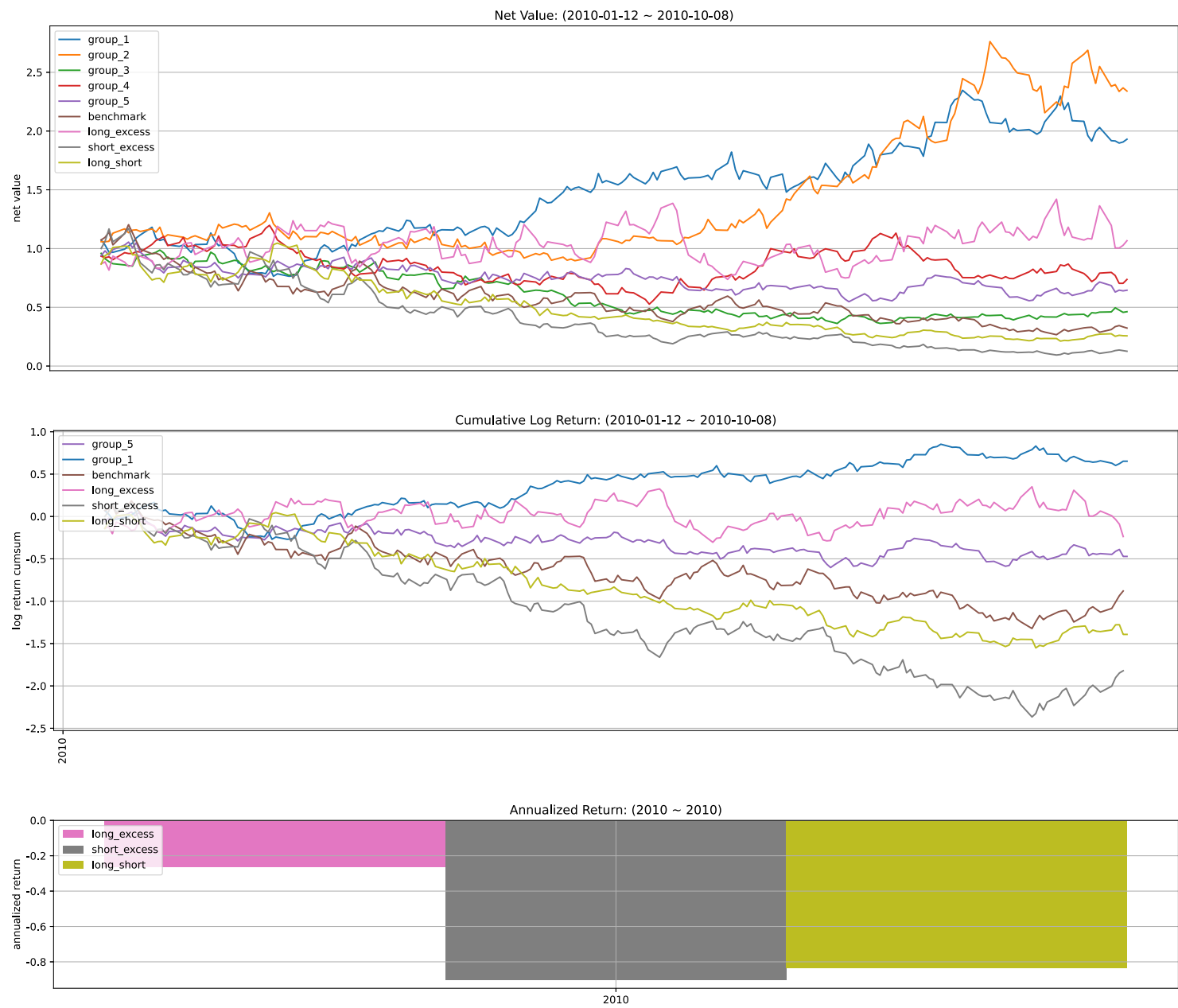
5D

Net Value: (2010-01-12 ~ 2010-10-08)

Cumulative Log Return: (2010-01-12 ~ 2010-10-08)

Annualized Return: (2010 ~ 2010)

	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	-0.4580	0.4814	-0.5651	-0.9514	0.4742	0.6773	0.0358	-0.0355	1.0077
group_1(short)	1.3332	0.3536	1.6400	3.7700	0.5619	0.6429	0.0328	-0.0330	0.9966
benchmark	-0.6829	0.7785	-0.7621	-0.8772	0.4922	0.9336	0.0495	-0.0535	0.9244
long_excess	-0.2658	0.4677	0.2898	-0.5683	0.5181	1.1276	0.0572	-0.0588	0.9726
short_excess	-0.9072	0.9199	-1.6279	-0.9862	0.4715	1.0881	0.0547	-0.0621	0.8807
long_short	-0.8361	0.7974	-1.6848	-1.0485	0.4691	0.8530	0.0394	-0.0460	0.8565
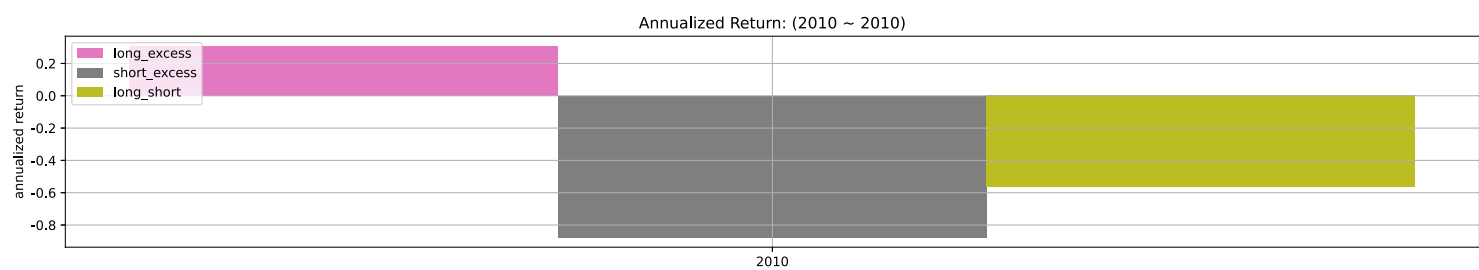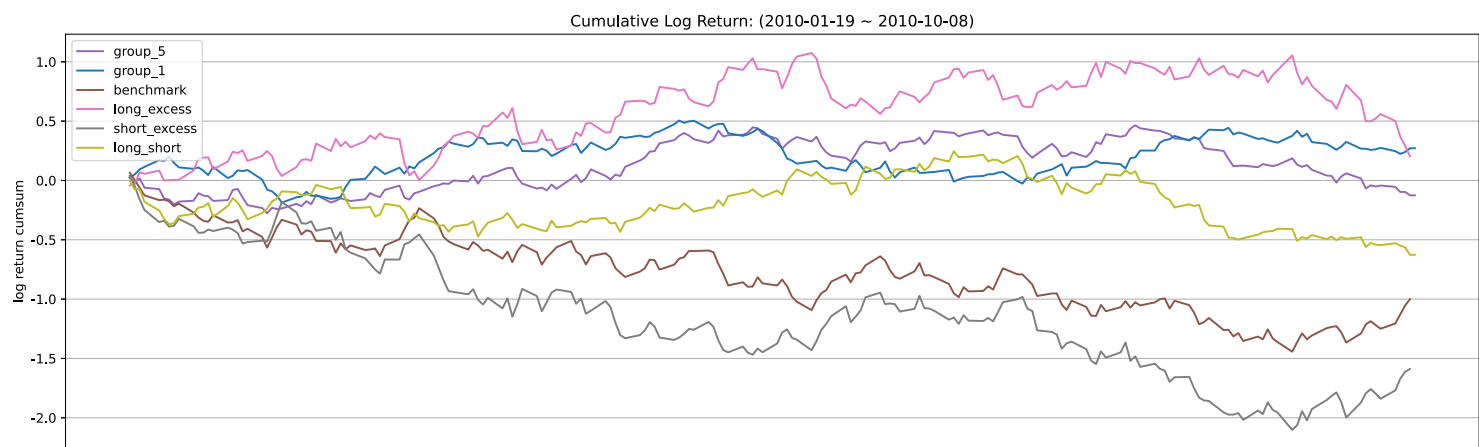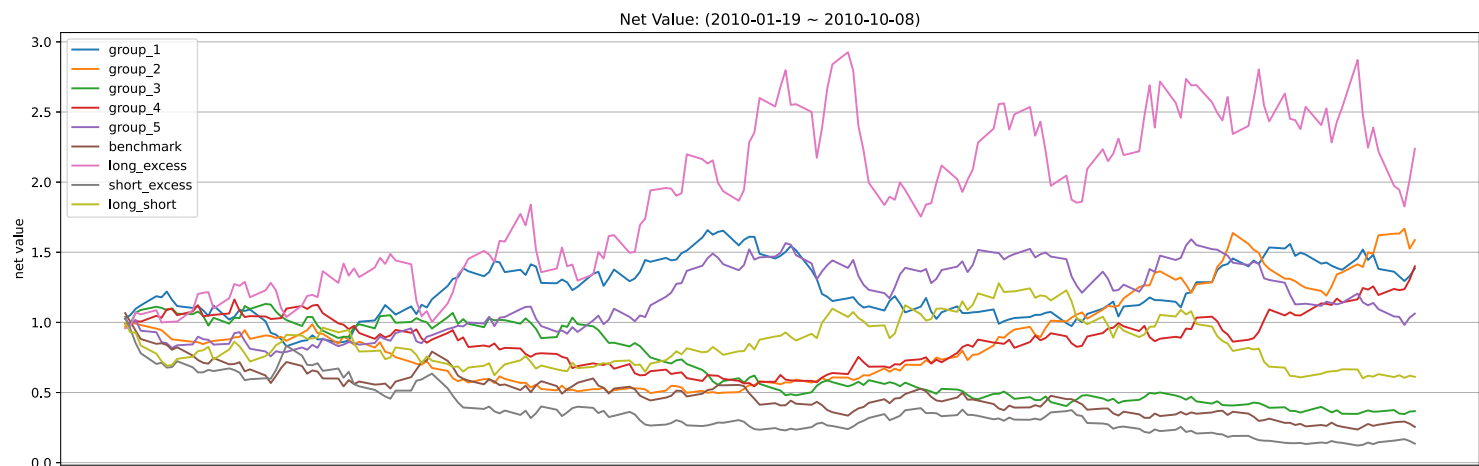
10D

Net Value: (2010-01-19 ~ 2010-10-08)

Cumulative Log Return: (2010-01-19 ~ 2010-10-08)

Annualized Return: (2010 ~ 2010)

	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	-0.1538	0.4460	0.0833	-0.3449	0.4974	0.6691	0.0349	-0.0344	1.0129
group_1(short)	0.4360	0.4127	0.8869	1.0566	0.5661	0.6394	0.0306	-0.0352	0.8699
benchmark	-0.7383	0.7785	-0.9805	-0.9484	0.4840	0.9270	0.0491	-0.0531	0.9256
long_excess	0.3140	0.5810	0.8205	0.5405	0.5426	1.1762	0.0598	-0.0626	0.9559
short_excess	-0.8812	0.8825	-1.3083	-0.9984	0.4628	1.1305	0.0581	-0.0610	0.9530
long_short	-0.5662	0.5822	-0.6364	-0.9726	0.5132	0.8035	0.0378	-0.0445	0.8493
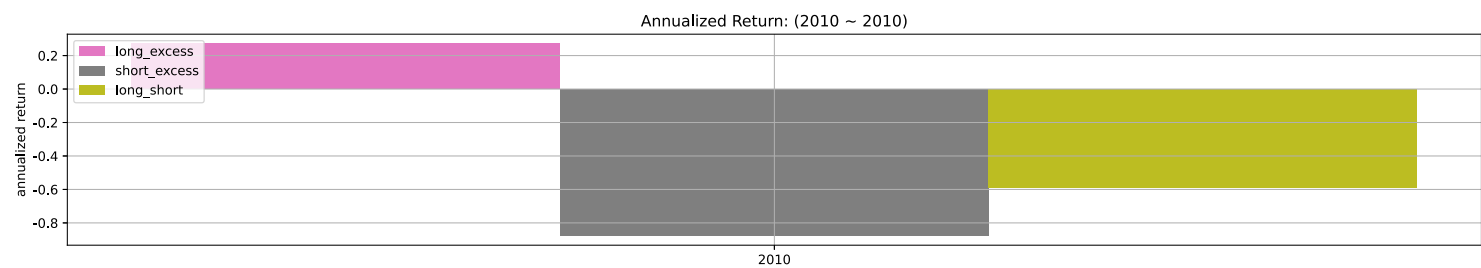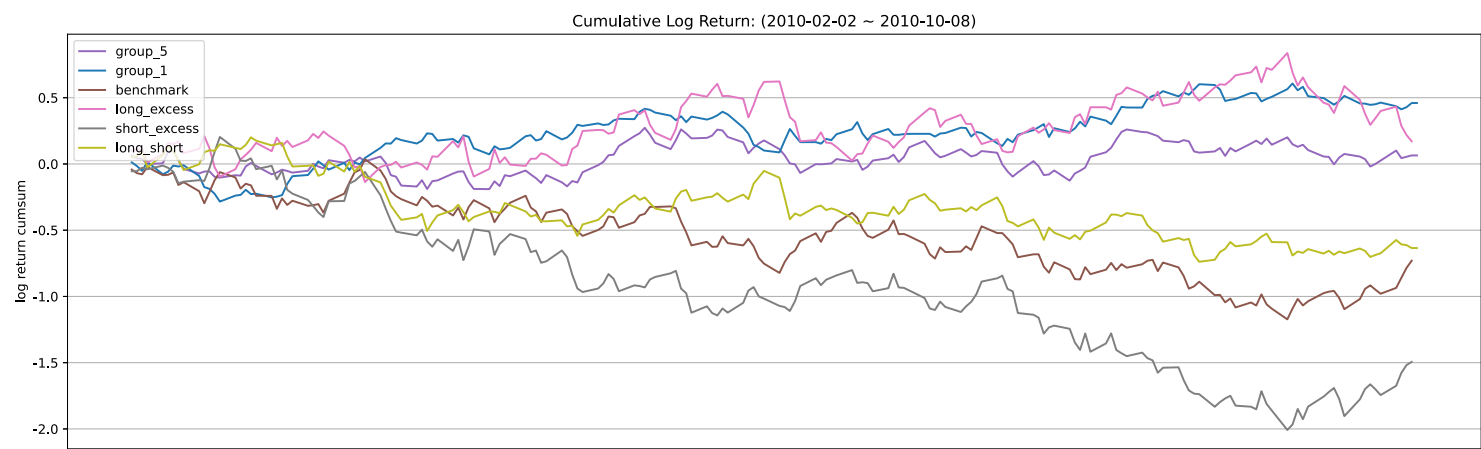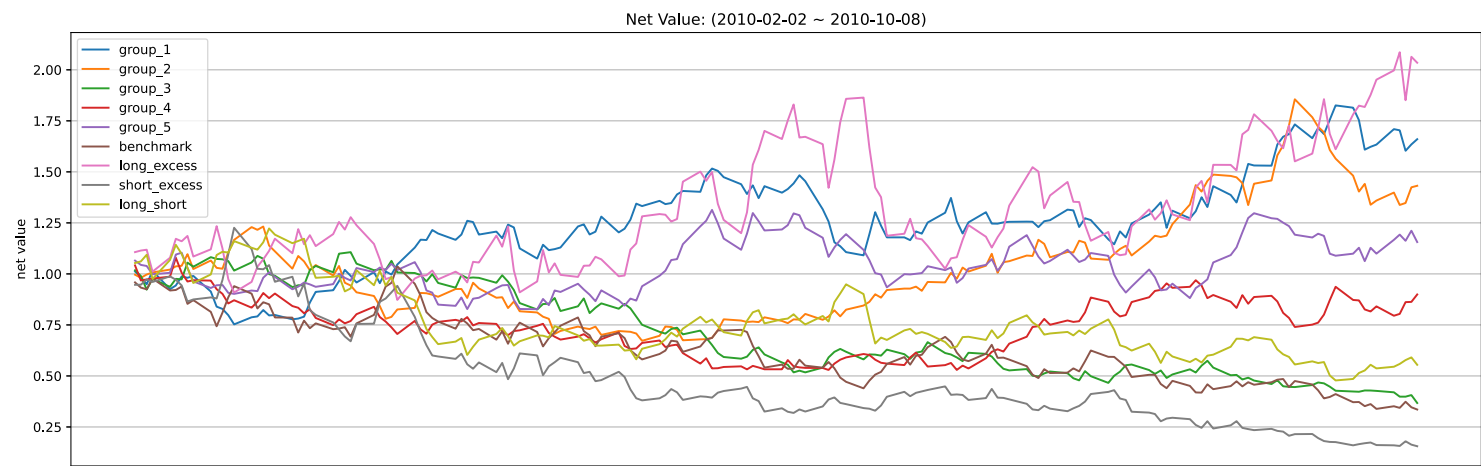
20D

Net Value: (2010-02-02 ~ 2010-10-08)

Cumulative Log Return: (2010-02-02 ~ 2010-10-08)

Annualized Return: (2010 ~ 2010)

	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	0.0950	0.3289	0.4749	0.2887	0.5028	0.6927	0.0376	-0.0358	1.0504
group_1(short)	0.9108	0.2805	1.3064	3.2465	0.5307	0.6650	0.0352	-0.0329	1.0711
benchmark	-0.6443	0.7015	-0.6371	-0.9184	0.4944	0.9351	0.0498	-0.0533	0.9330
long_excess	0.2747	0.4861	0.7916	0.5651	0.5393	1.1706	0.0600	-0.0623	0.9636
short_excess	-0.8794	0.8905	-1.3048	-0.9875	0.4663	1.1261	0.0560	-0.0599	0.9358
long_short	-0.5908	0.6092	-0.6449	-0.9698	0.5028	0.8370	0.0408	-0.0461	0.8853

因子加权日频收益

	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
factor_weighted	-0.4364	0.4849	-1.1599	-0.9000	0.4444	0.4185	0.0215	-0.0209	1.0302
benchmark	-0.6780	0.7128	-0.7413	-0.9511	0.4916	0.9361	0.0498	-0.0535	0.9294
excess	-0.2805	0.5321	0.1991	-0.5271	0.5419	1.0341	0.0511	-0.0587	0.8711

单因子策略(0.8, 1.0)收益

Net Value: (2010-02-01 ~ 2010-10-08)

Cumulative Log Return: (2010-02-01 ~ 2010-10-08)

Annualized Return: (2010 ~ 2010)

	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
strategy	-0.3924	0.3807	-0.4210	-1.0308	0.4500	0.6644	0.0356	-0.0315	1.1316
benchmark	-0.6780	0.7128	-0.7413	-0.9511	0.4916	0.9361	0.0498	-0.0535	0.9294
excess	-0.2186	0.5811	0.3581	-0.3763	0.4804	1.1526	0.0647	-0.0567	1.1415

换手率分析

1D

Turnover: (2010-01-04 ～ 2010-10-08)

	turnover_count	turnover_mean	turnover_std
group_1	180.0000	0.7222	0.2491
group_2	192.0000	0.7891	0.2476
group_3	176.0000	0.6136	0.2101
group_4	189.0000	0.8016	0.2453
group_5	182.0000	0.7060	0.2468

Turnover: (2010-01-04 ~ 2010-10-08)
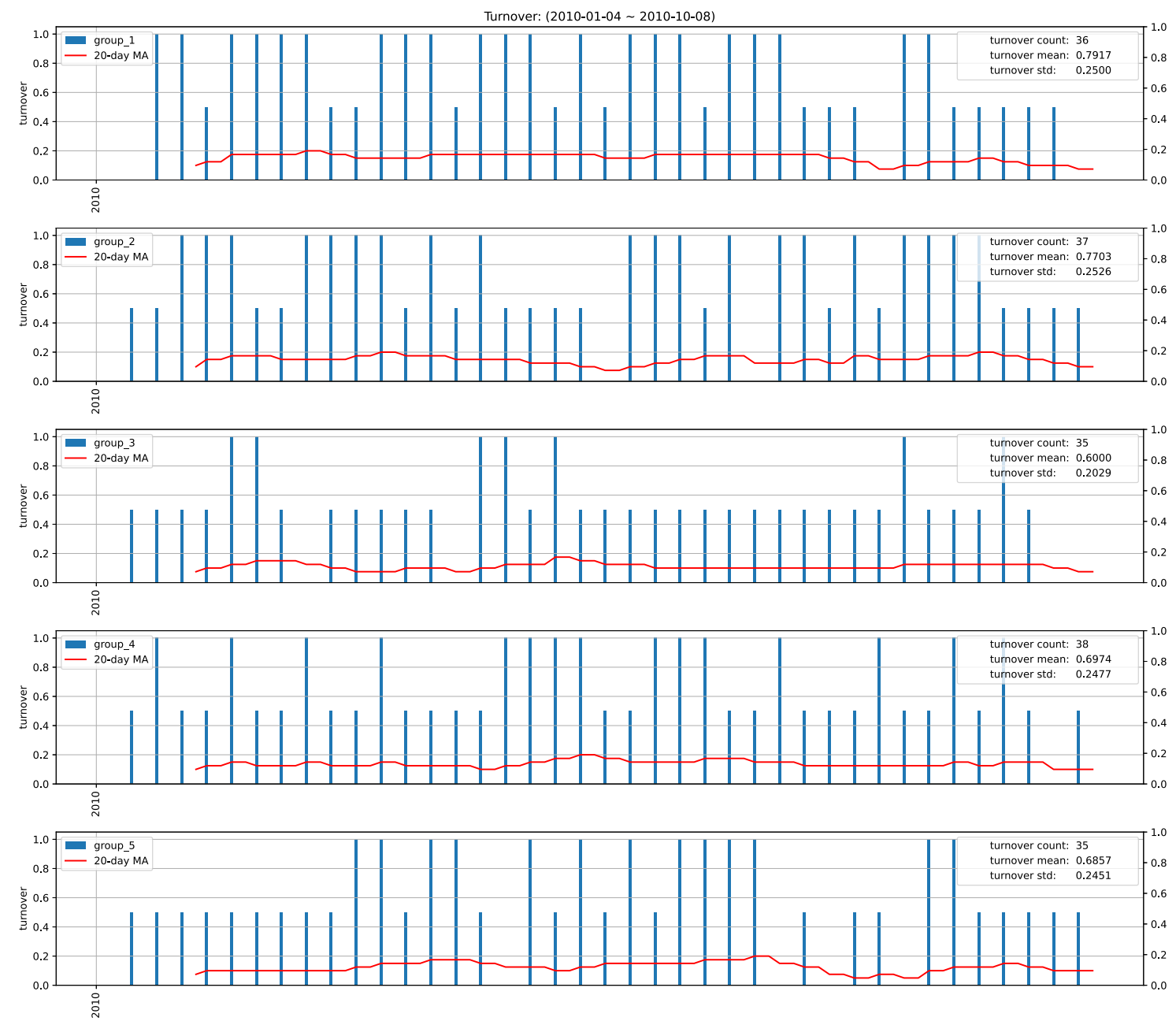
	turnover_count	turnover_mean	turnover_std
group_1	36.0000	0.7917	0.2500
group_2	37.0000	0.7703	0.2526
group_3	35.0000	0.6000	0.2029
group_4	38.0000	0.6974	0.2477
group_5	35.0000	0.6857	0.2451

10D

Turnover: (2010-01-04 ~ 2010-10-08)
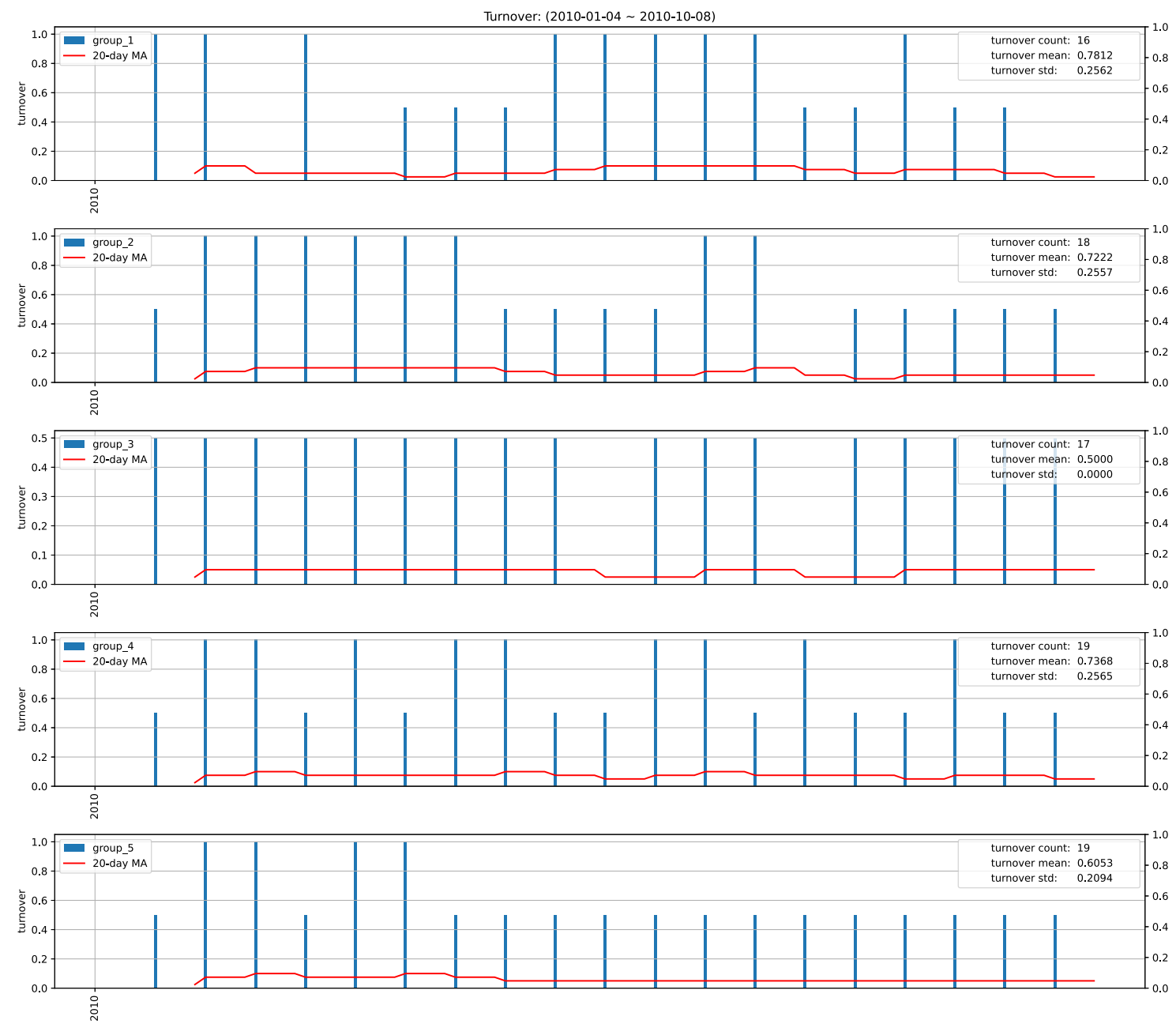
	turnover_count	turnover_mean	turnover_std
group_1	16.0000	0.7812	0.2562
group_2	18.0000	0.7222	0.2557
group_3	17.0000	0.5000	0.0000
group_4	19.0000	0.7368	0.2565
group_5	19.0000	0.6053	0.2094

20D

Turnover: (2010-01-04 ~ 2010-10-08)
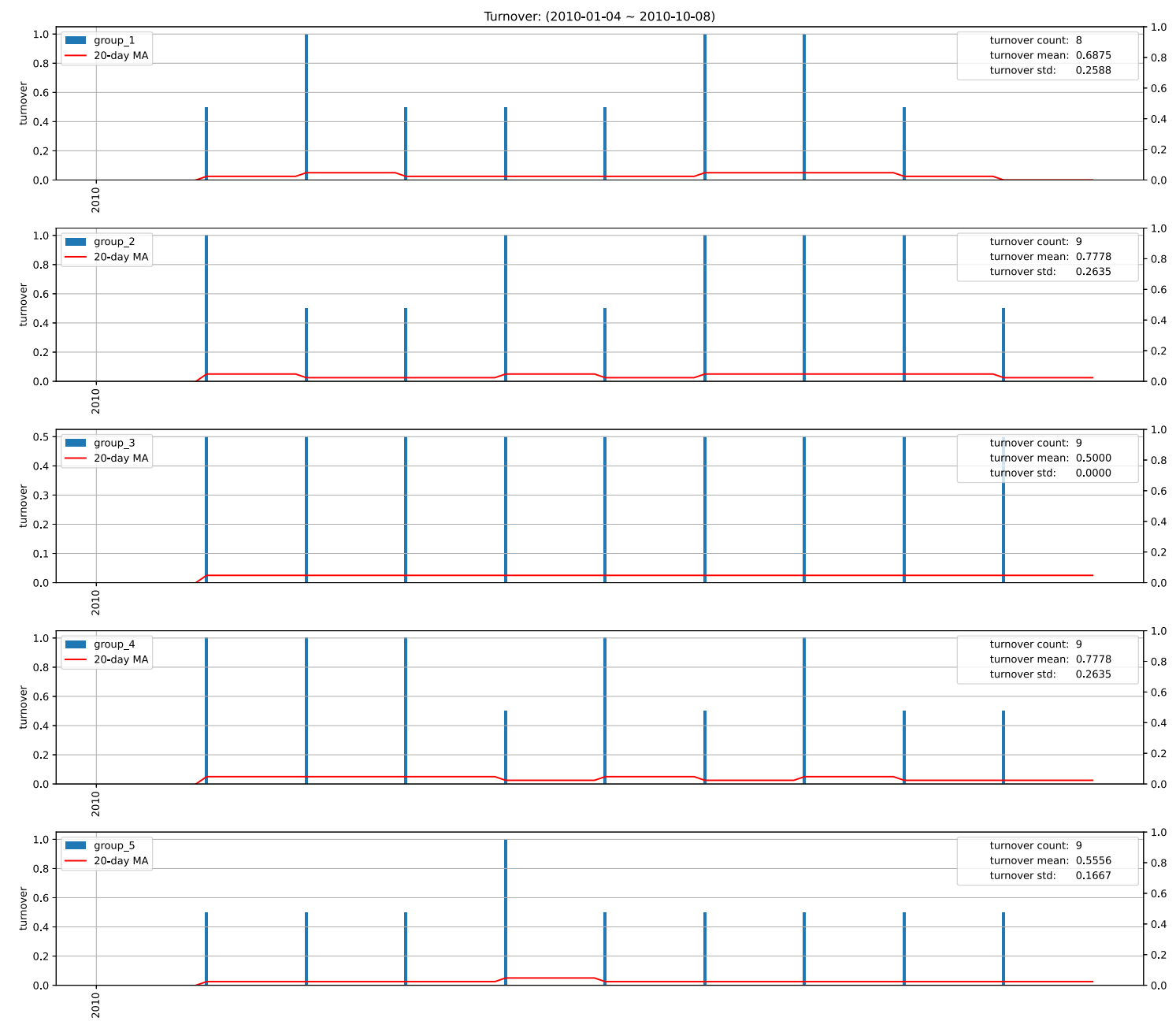
	turnover_count	turnover_mean	turnover_std
group_1	8.0000	0.6875	0.2588
group_2	9.0000	0.7778	0.2635
group_3	9.0000	0.5000	0.0000
group_4	9.0000	0.7778	0.2635
group_5	9.0000	0.5556	0.1667

因子加权持仓换手率

Turnover: (2010-01-04 ~ 2010-10-08)

turnover count: 9
turnover mean: 0.6059
turnover std: 0.2417
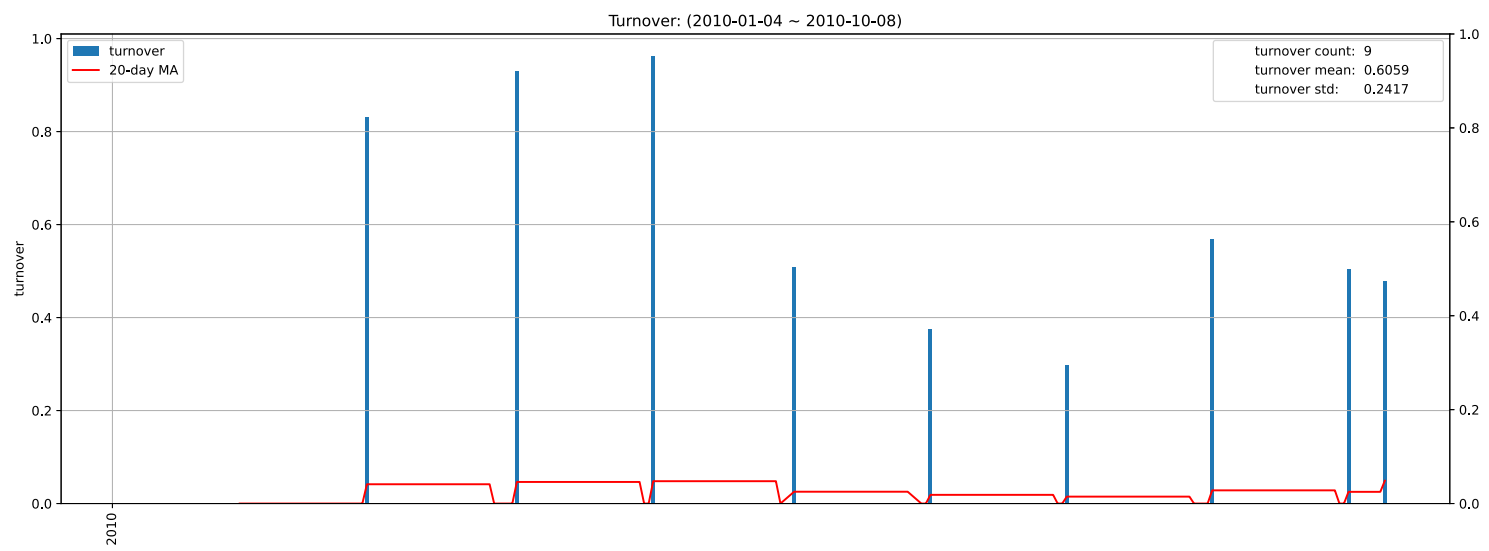
	turnover_count	turnover_mean	turnover_std
factor_weighted	9.0000	0.6059	0.2417

单因子策略(0.8, 1.0)换手率

Turnover: (2010-01-04 ~ 2010-10-08)

turnover count: 9
turnover mean: 0.5820
turnover std: 0.3513
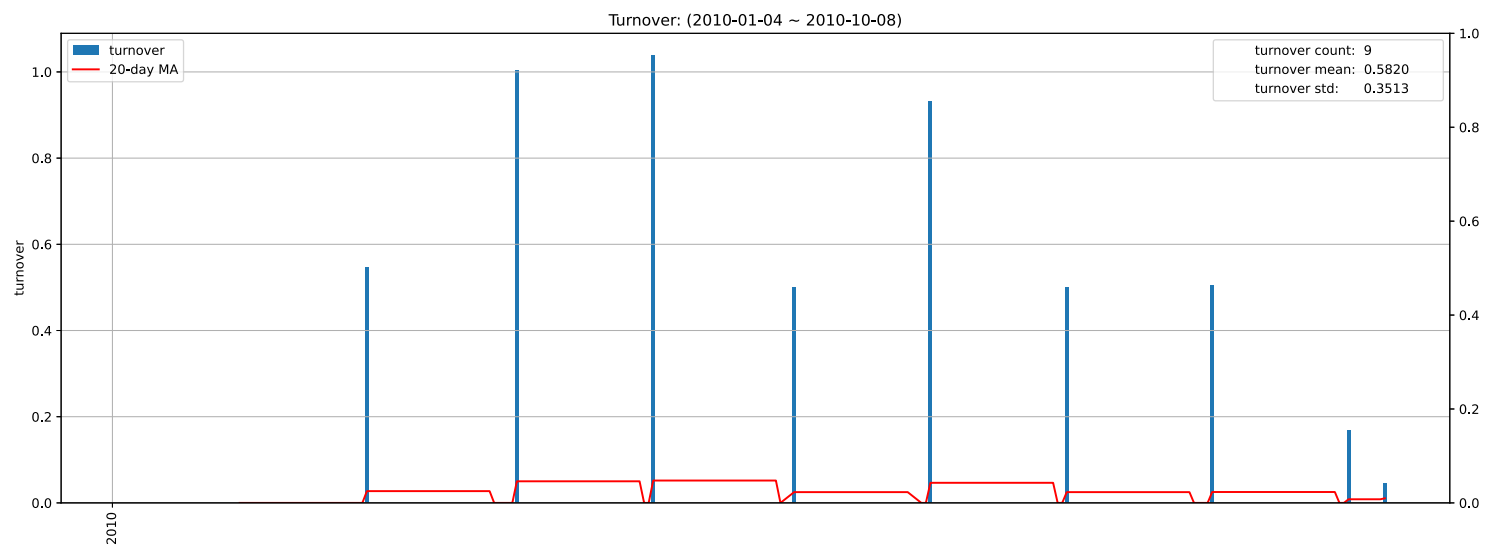
	turnover_count	turnover_mean	turnover_std
strategy	9.0000	0.5820	0.3513