open 因子报告

IC分析

1D

	total	2010	2011	2012	2013
IC_mean	-0.0008	0.0215	-0.0041	-0.0182	-0.0246
IC_std	0.3332	0.3226	0.3407	0.3396	0.2856
IC_IR	-0.0024	0.0667	-0.0120	-0.0534	-0.0861

5D
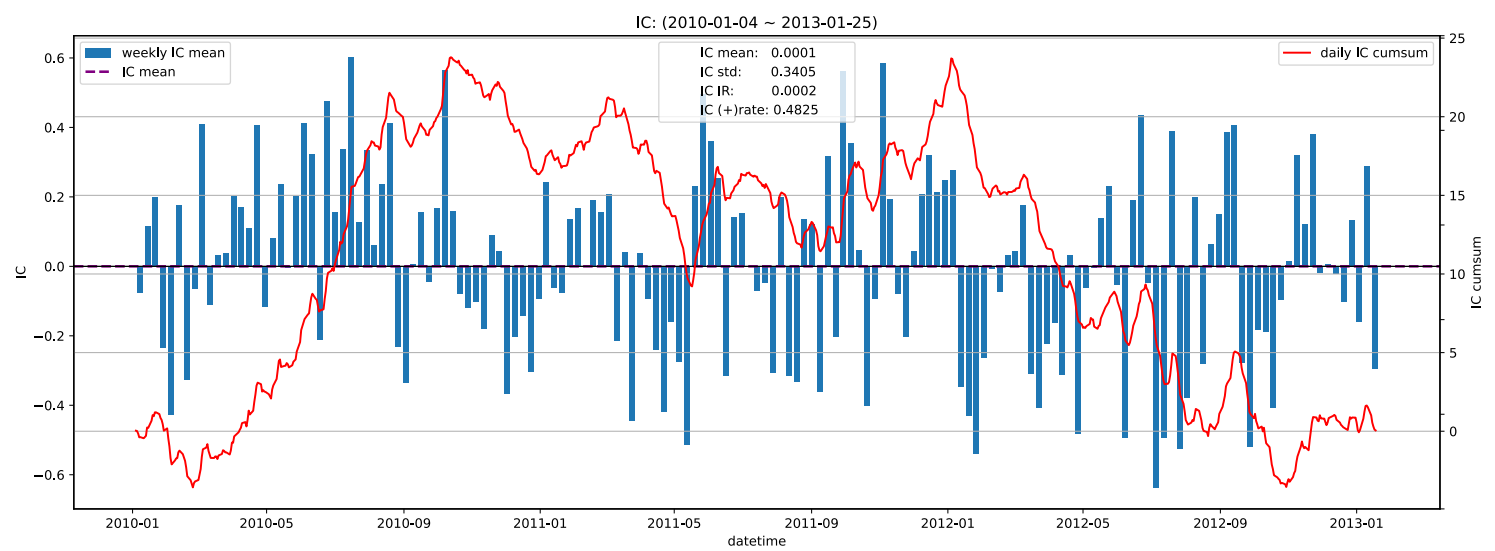
	total	2010	2011	2012	2013
IC_mean	0.0001	0.0628	0.0217	-0.0809	-0.0581
IC_std	0.3405	0.3201	0.3405	0.3444	0.3690
IC_IR	0.0002	0.1963	0.0637	-0.2349	-0.1573

10D

IC: (2010-01-04 ~ 2013-01-25)

IC mean: -0.0006
IC std: 0.3528
IC IR: -0.0018
IC (-)rate: 0.5000
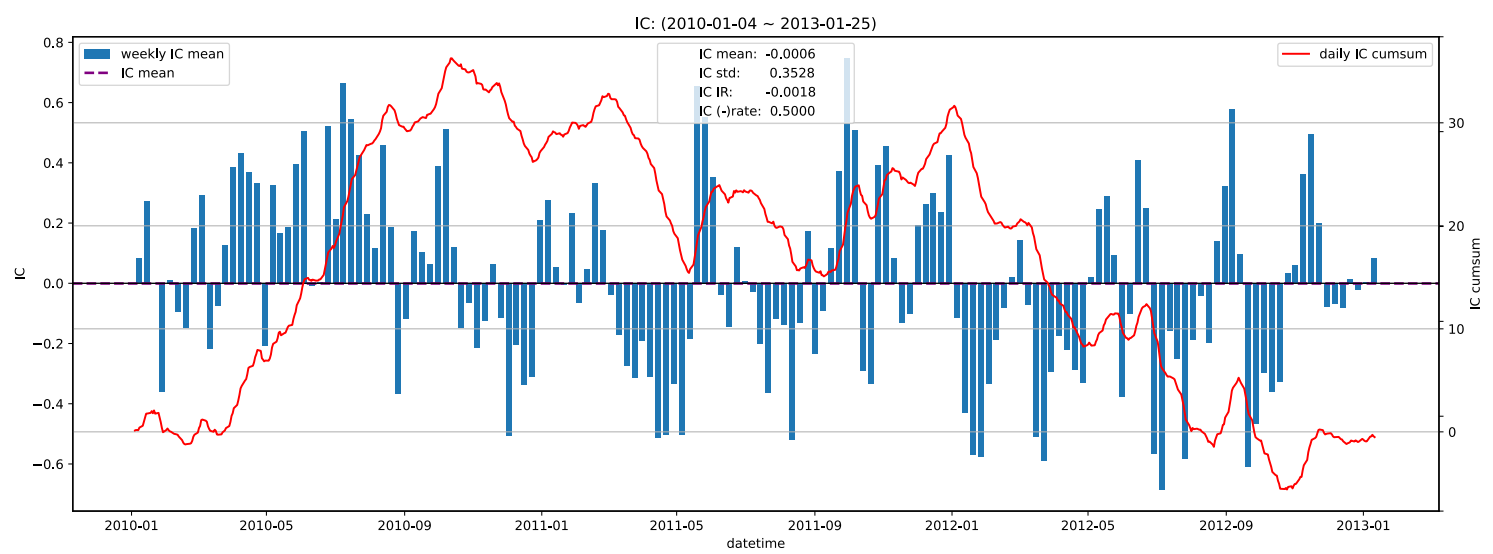
	total	2010	2011	2012	2013
IC_mean	-0.0006	0.1048	0.0155	-0.1224	0.0188
IC_std	0.3528	0.3194	0.3576	0.3485	0.1860
IC_IR	-0.0018	0.3283	0.0433	-0.3514	0.1009

20D

IC: (2010-01-04 ~ 2013-01-25)

IC mean: 0.0109
IC std: 0.3504
IC IR: 0.0312
IC (+)rate: 0.4788
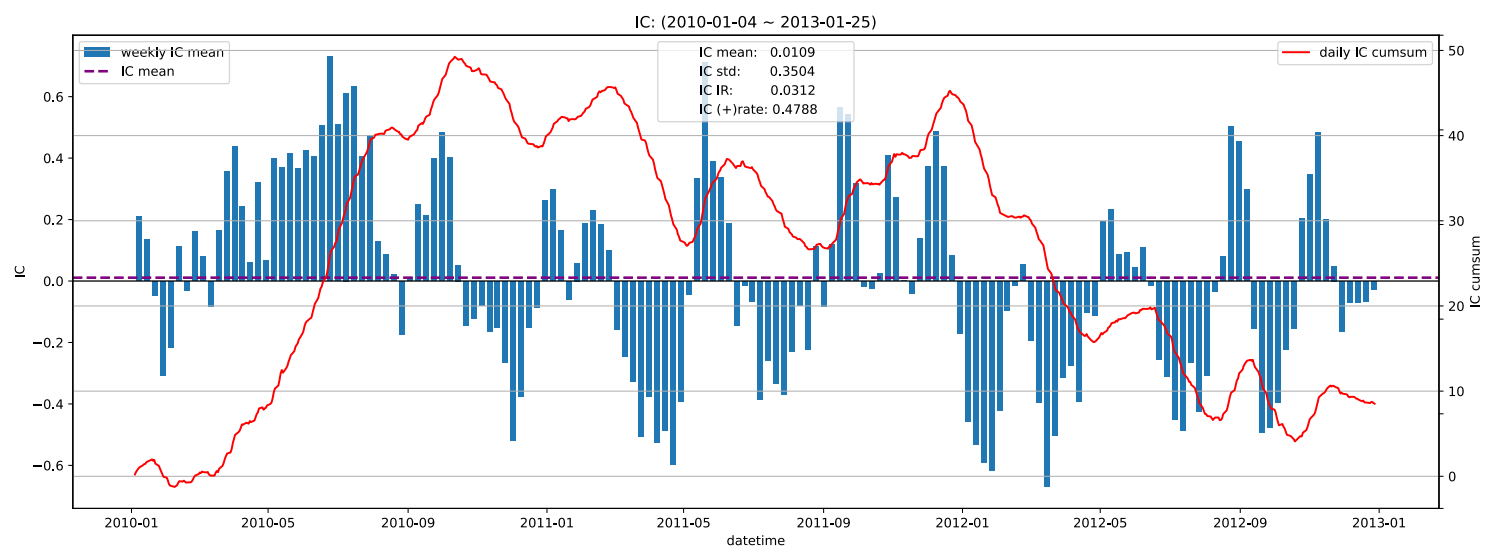
	total	2010	2011	2012	2013
IC_mean	0.0109	0.1535	0.0158	-0.1365	nan
IC_std	0.3504	0.3187	0.3441	0.3271	nan
IC_IR	0.0312	0.4815	0.0459	-0.4173	nan

收益分析

分层收益

1D
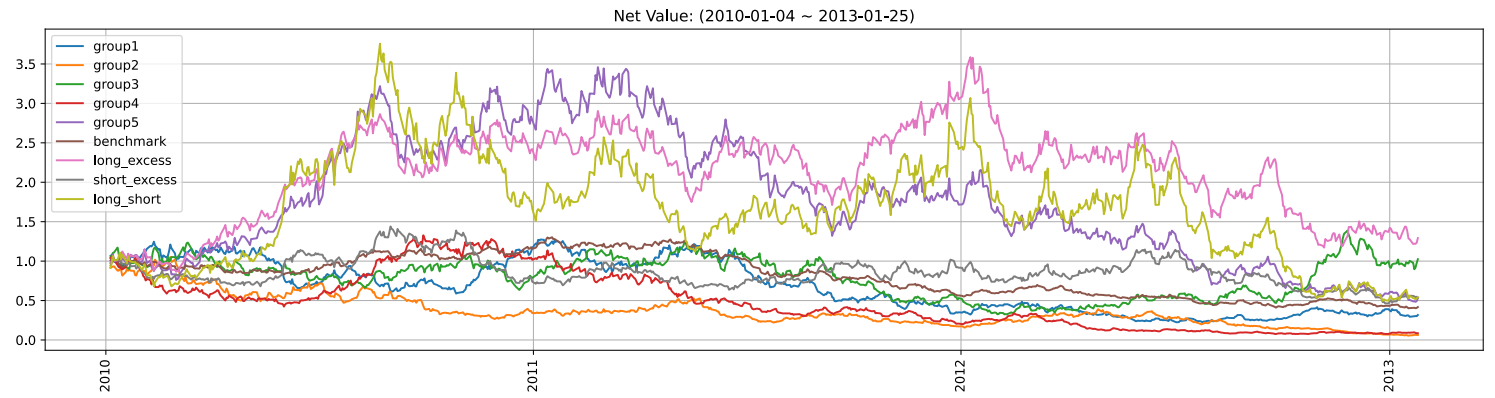
Net Value: (2010-01-04 ~ 2013-01-25)

	ann_ret	max_dd	ann_sharpe	ann_calmar	win_rate	avg_win_ret	avg_loss_ret	profit_loss_ratio	ann_vol
group5(long)	-0.1813	0.8603	0.0318	-3.3454	0.5106	0.0332	-0.0344	0.9631	0.6642
group1(short)	-0.3041	0.8234	-0.2930	-5.8638	0.4919	0.0308	-0.0312	0.9870	0.6068
benchmark	-0.2408	0.6918	-0.7867	-5.5256	0.4718	0.0150	-0.0151	0.9902	0.2948
long_excess	0.0841	0.6733	0.4309	1.9839	0.5119	0.0303	-0.0297	1.0196	0.5873
short_excess	-0.1780	0.6783	-0.1014	-4.1660	0.4768	0.0279	-0.0258	1.0797	0.5333
long_short	-0.1756	0.8681	0.2246	-3.2110	0.5094	0.0452	-0.0453	0.9974	0.8859

5D
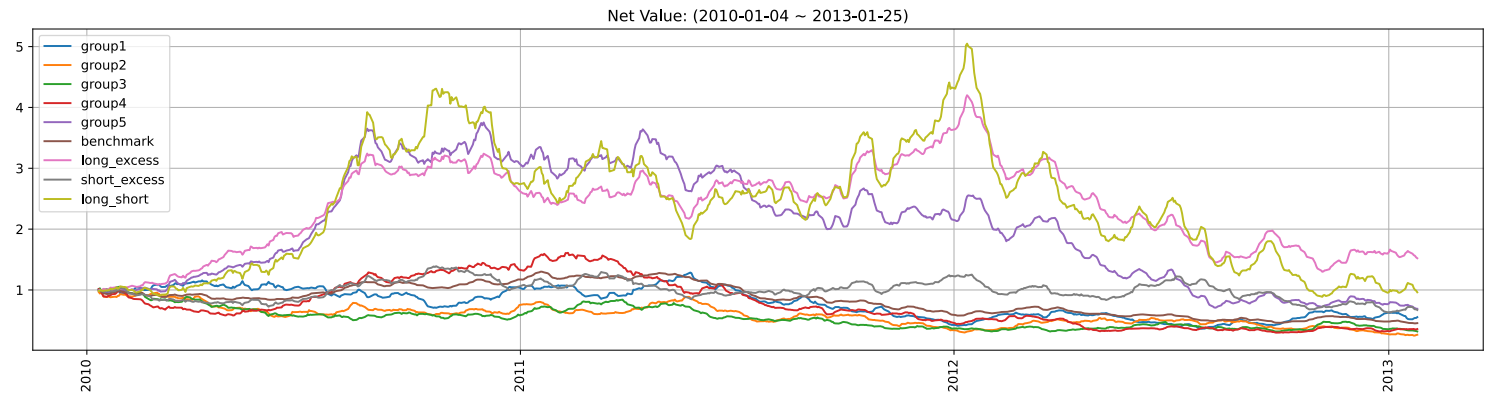
Net Value: (2010-01-04 ~ 2013-01-25)

	ann_ret	max_dd	ann_sharpe	ann_calmar	win_rate	avg_win_ret	avg_loss_ret	profit_loss_ratio	ann_vol
group5(long)	-0.1107	0.8160	-0.2583	-2.1532	0.4918	0.0149	-0.0150	0.9928	0.2908
group1(short)	-0.1710	0.7180	-0.5172	-3.7801	0.4994	0.0139	-0.0150	0.9245	0.2843
benchmark	-0.2210	0.6536	-1.8234	-5.3672	0.4616	0.0063	-0.0072	0.8775	0.1321
long_excess	0.1422	0.6910	0.6462	3.2665	0.5006	0.0136	-0.0123	1.1044	0.2565
short_excess	-0.1189	0.5487	-0.3669	-3.4387	0.4868	0.0129	-0.0129	0.9952	0.2558
long_short	-0.0122	0.8244	0.1751	-0.2352	0.5208	0.0202	-0.0213	0.9460	0.4110

10D
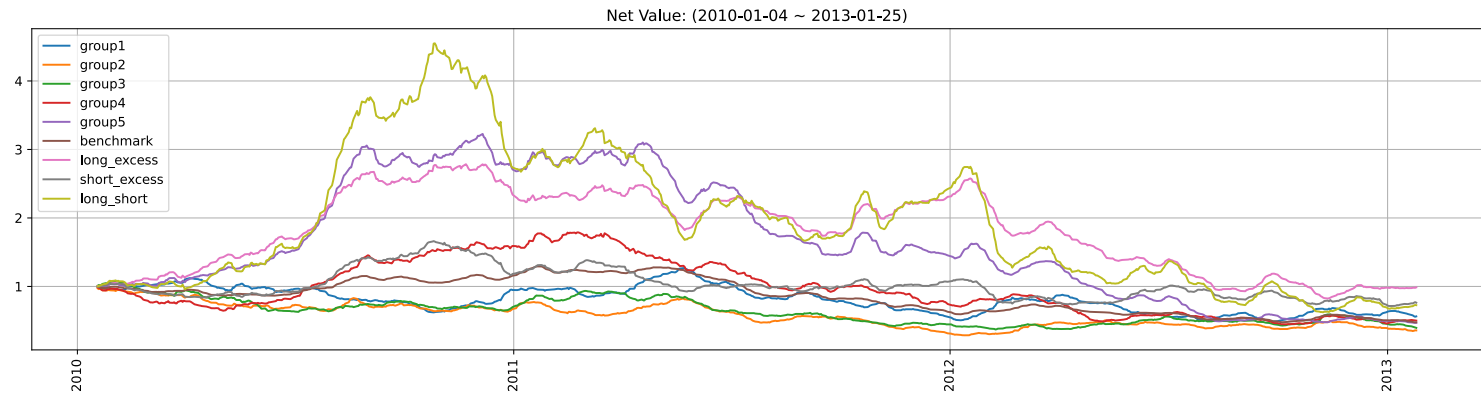
Net Value: (2010-01-04 ~ 2013-01-25)

	ann_ret	max_dd	ann_sharpe	ann_calmar	win_rate	avg_win_ret	avg_loss_ret	profit_loss_ratio	ann_vol
group5(long)	-0.2142	0.8553	-1.1022	-3.9756	0.4608	0.0100	-0.0101	0.9828	0.2004
group1(short)	-0.1675	0.6182	-0.8112	-4.3022	0.4570	0.0102	-0.0098	1.0440	0.2011
benchmark	-0.2110	0.6321	-2.5034	-5.2993	0.4190	0.0047	-0.0050	0.9455	0.0929
long_excess	-0.0044	0.7040	0.0650	-0.0992	0.5089	0.0089	-0.0091	0.9751	0.1795
short_excess	-0.0826	0.5700	-0.3792	-2.3003	0.5038	0.0087	-0.0094	0.9270	0.1830
long_short	-0.0969	0.8631	-0.1945	-1.7815	0.5038	0.0145	-0.0152	0.9550	0.2969

20D
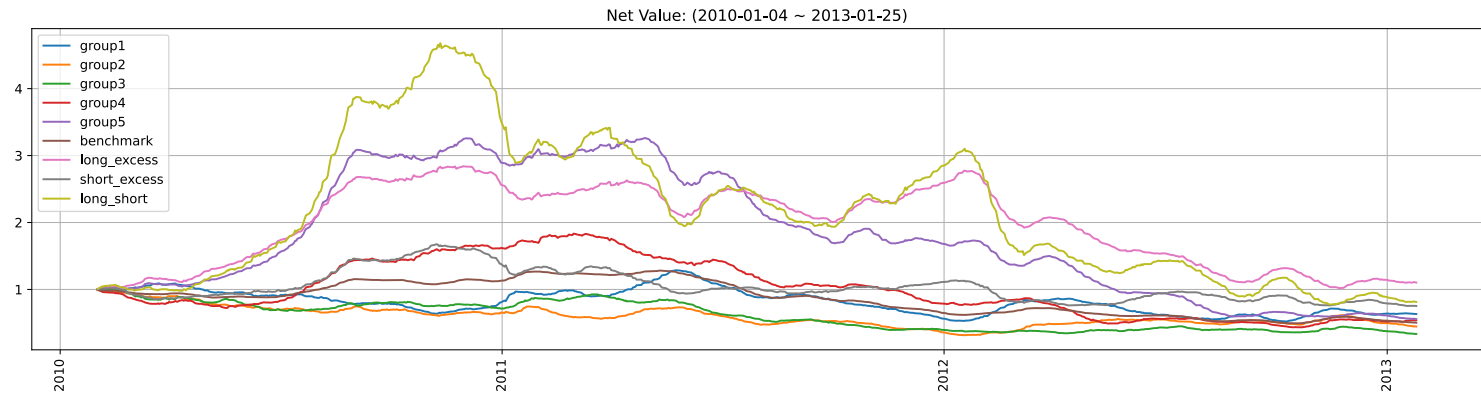
Net Value: (2010-01-04 ~ 2013-01-25)

	ann_ret	max_dd	ann_sharpe	ann_calmar	win_rate	avg_win_ret	avg_loss_ret	profit_loss_ratio	ann_vol
group5(long)	-0.1723	0.8293	-1.2864	-3.2982	0.4372	0.0072	-0.0069	1.0506	0.1394
group1(short)	-0.1371	0.5947	-0.9201	-3.6596	0.4385	0.0078	-0.0071	1.1061	0.1483
benchmark	-0.1986	0.6151	-3.2810	-5.1248	0.3846	0.0034	-0.0035	0.9616	0.0668
long_excess	0.0322	0.6408	0.3133	0.7974	0.4885	0.0068	-0.0062	1.0996	0.1267
short_excess	-0.0875	0.5505	-0.6160	-2.5229	0.5038	0.0061	-0.0069	0.8902	0.1340
long_short	-0.0645	0.8346	-0.1966	-1.2268	0.5051	0.0104	-0.0109	0.9489	0.2180

因子加权日频收益
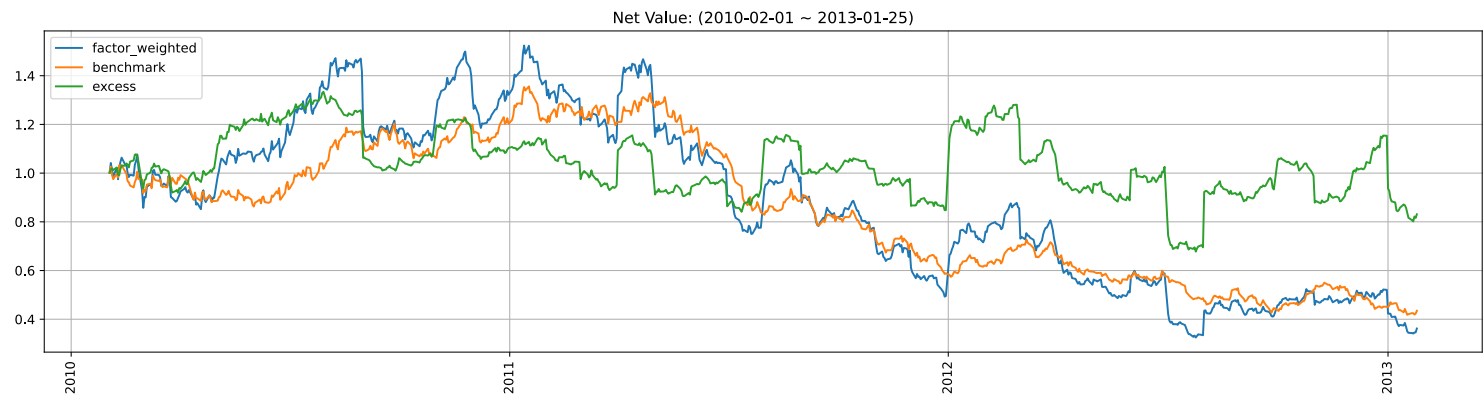
Net Value: (2010-02-01 ~ 2013-01-25)

	ann_ret	max_dd	ann_sharpe	ann_calmar	win_rate	avg_win_ret	avg_loss_ret	profit_loss_ratio	ann_vol
factor_weighted	-0.2800	0.7868	-0.3039	-5.6489	0.5083	0.0207	-0.0228	0.9084	0.5629
benchmark	-0.2362	0.6918	-0.7668	-5.4201	0.4724	0.0149	-0.0151	0.9909	0.2946
excess	-0.0582	0.4918	0.1125	-1.8770	0.4929	0.0140	-0.0132	1.0620	0.4856

单因子策略(0.8, 1.0)收益
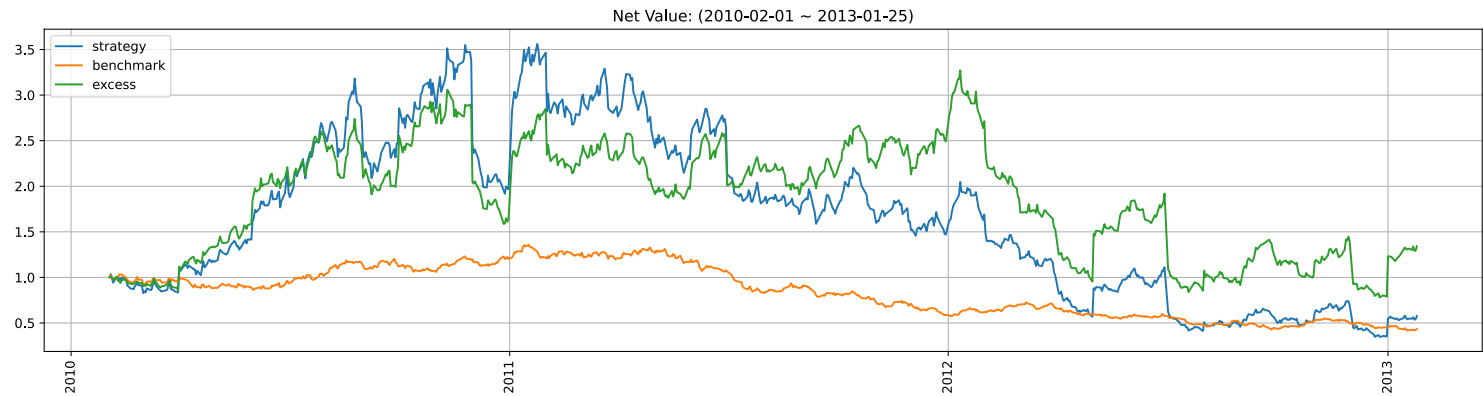
Net Value: (2010-02-01 ~ 2013-01-25)

	ann_ret	max_dd	ann_sharpe	ann_calmar	win_rate	avg_win_ret	avg_loss_ret	profit_loss_ratio	ann_vol
strategy	-0.1631	0.9021	0.2499	-2.8693	0.5006	0.0355	-0.0337	1.0511	0.9135
benchmark	-0.2362	0.6918	-0.7668	-5.4201	0.4724	0.0149	-0.0151	0.9909	0.2946
excess	0.0998	0.7619	0.5259	2.0797	0.4994	0.0316	-0.0280	1.1318	0.8642

换手率分析

分层换手率

Turnover: (2010-01-04 ~ 2013-01-25)
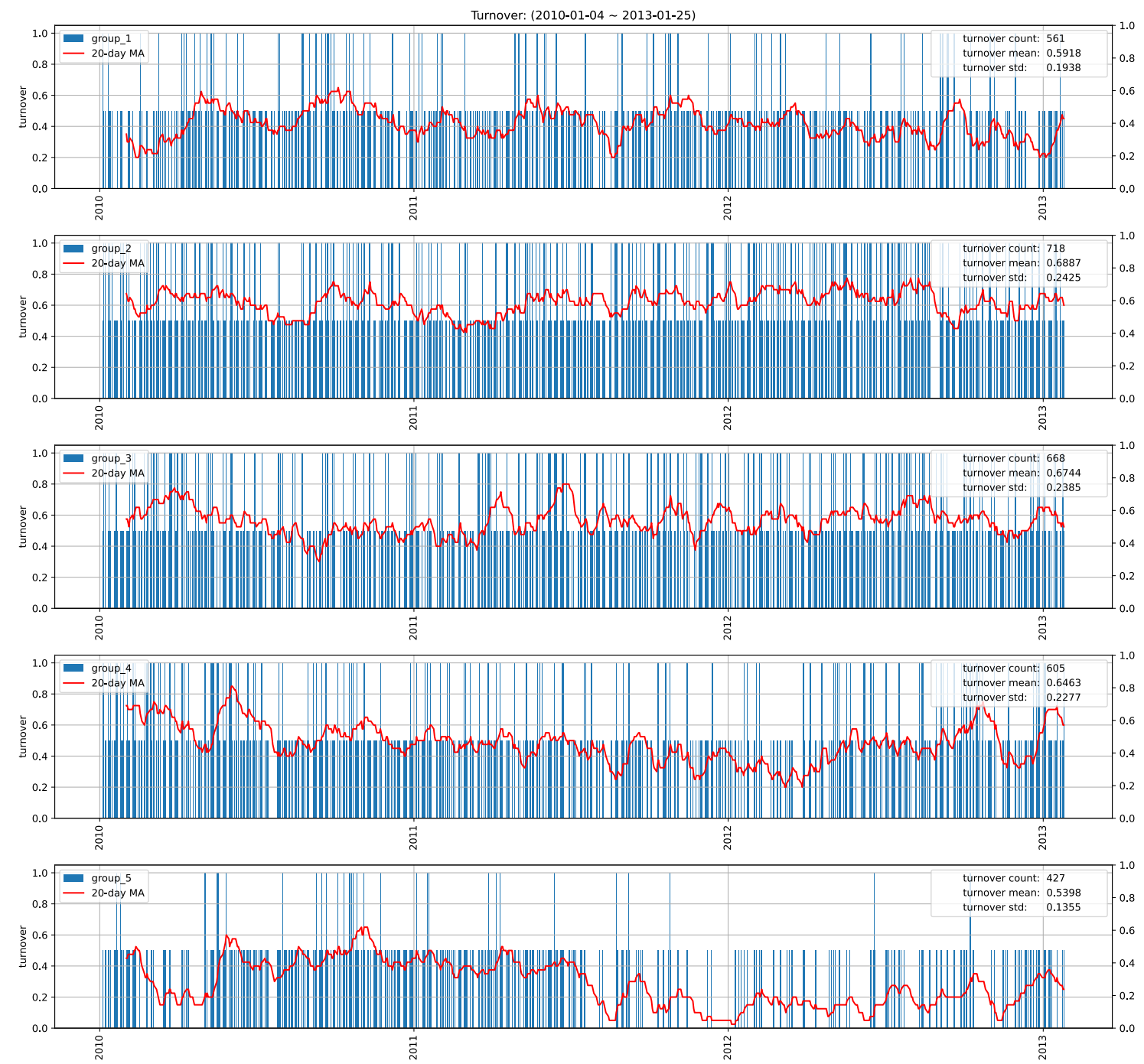
	turnover_count	turnover_mean	turnover_std
group_1	561.0000	0.5918	0.1938
group_2	718.0000	0.6887	0.2425
group_3	668.0000	0.6744	0.2385
group_4	605.0000	0.6463	0.2277
group_5	427.0000	0.5398	0.1355

因子加权持仓换手率

Turnover: (2010-01-04 ~ 2013-01-25)

turnover count: 37
turnover mean: 0.3183
turnover std: 0.1674

	turnover_count	turnover_mean	turnover_std
factor_weighted	37.0000	0.3183	0.1674

单因子策略(0.8, 1.0)换手率

Turnover: (2010-01-04 ~ 2013-01-25)

turnover count: 36
turnover mean: 0.3021
turnover std: 0.2448

	turnover_count	turnover_mean	turnover_std
strategy	36.0000	0.3021	0.2448