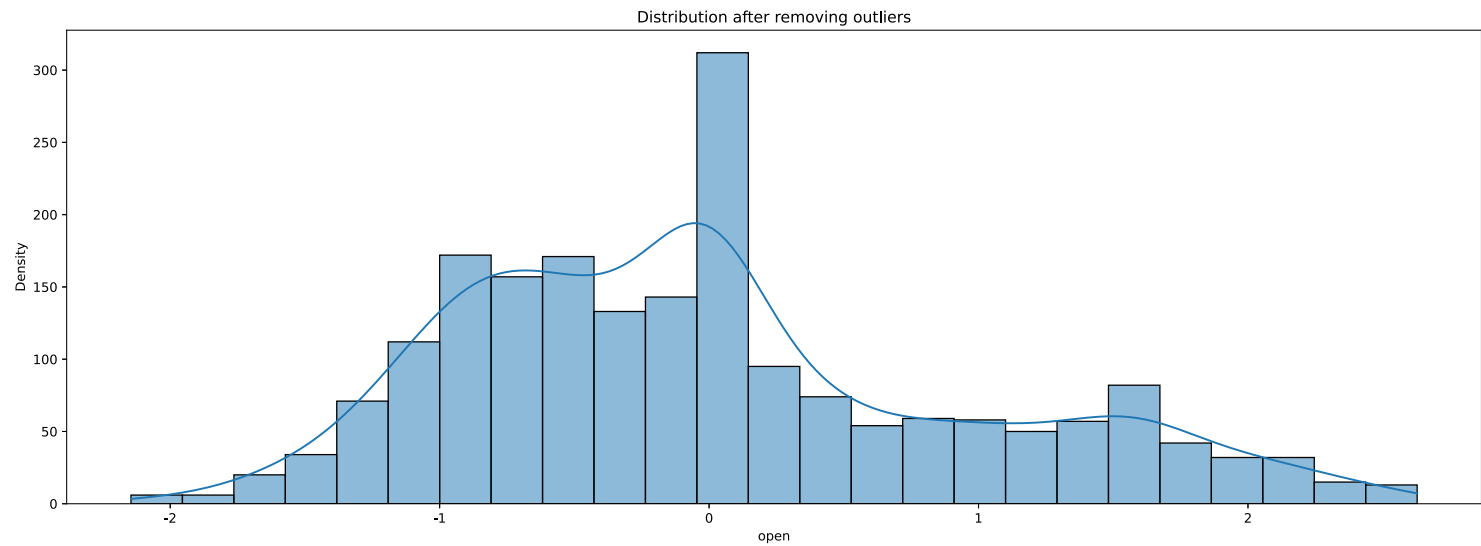


# open(RandomGenerated1) 因子报告

因子值分布（已去极值）



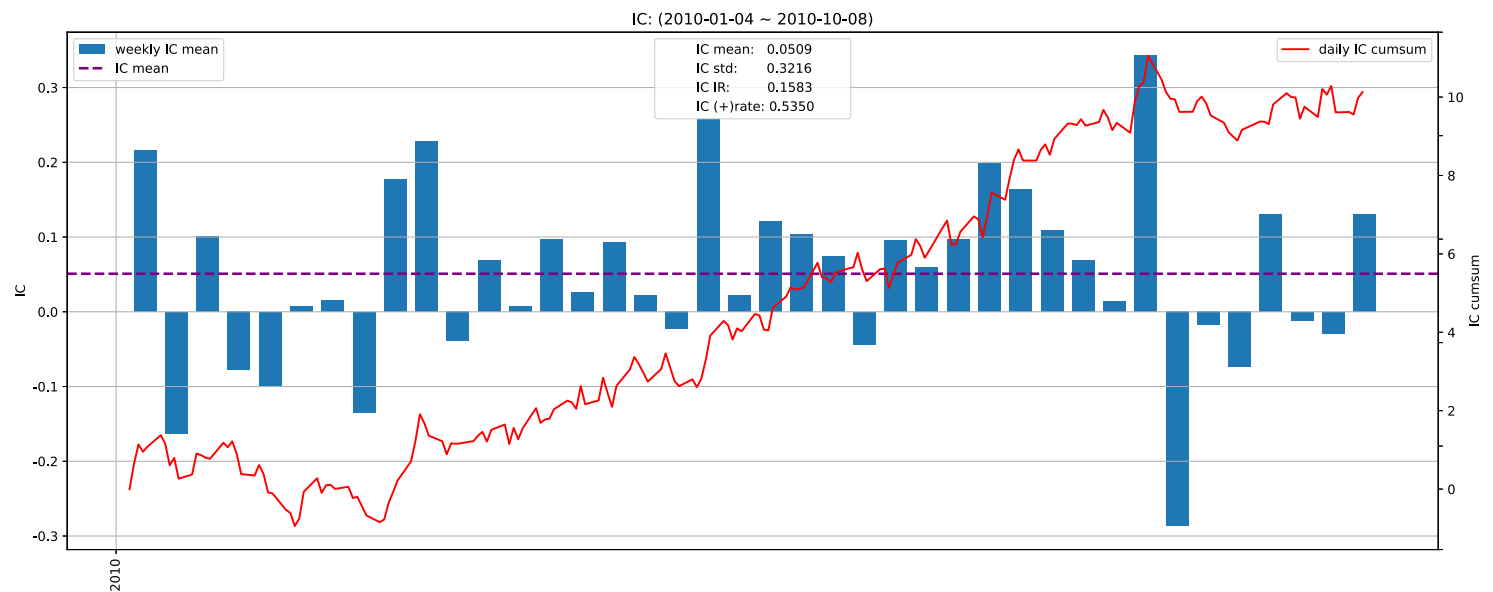
n_valid	n_nan	n_outlier	mean	std	min	25%	50%	75%	max
2000	0	0	-0.0000	0.9489	-2.1456	-0.7190	-0.0772	0.5058	2.6279

因子值非空比例

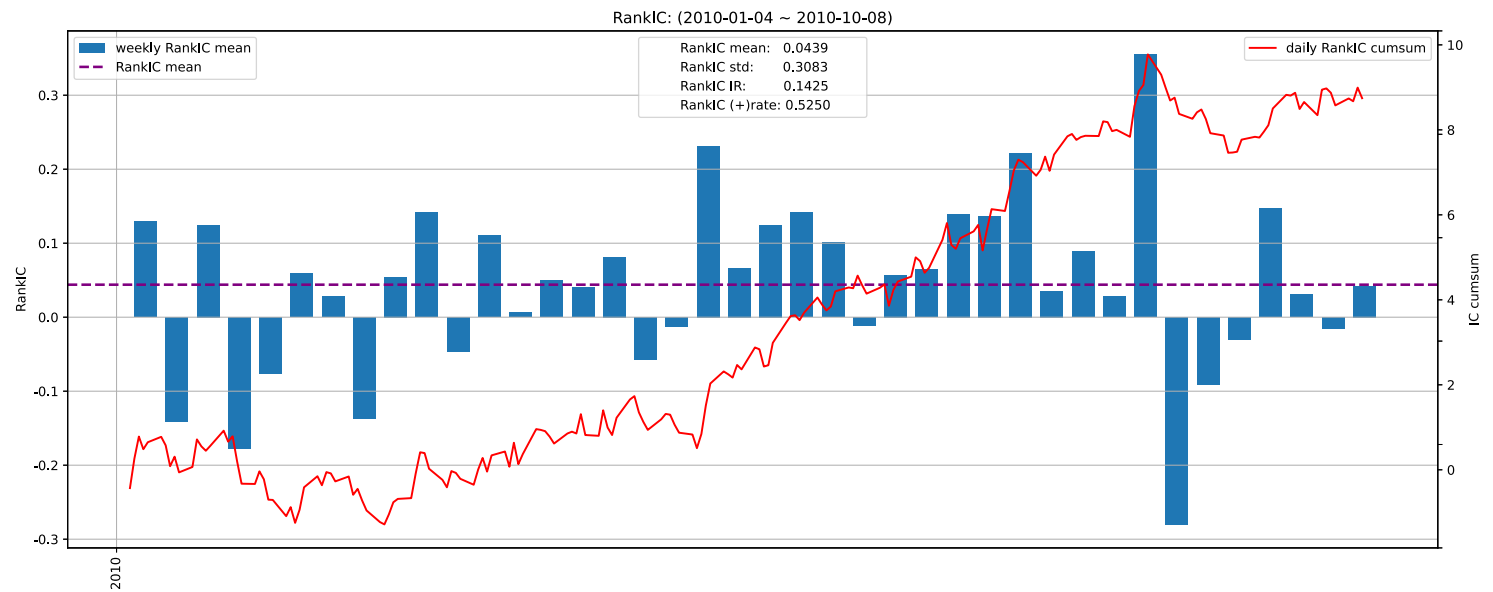


IC分析

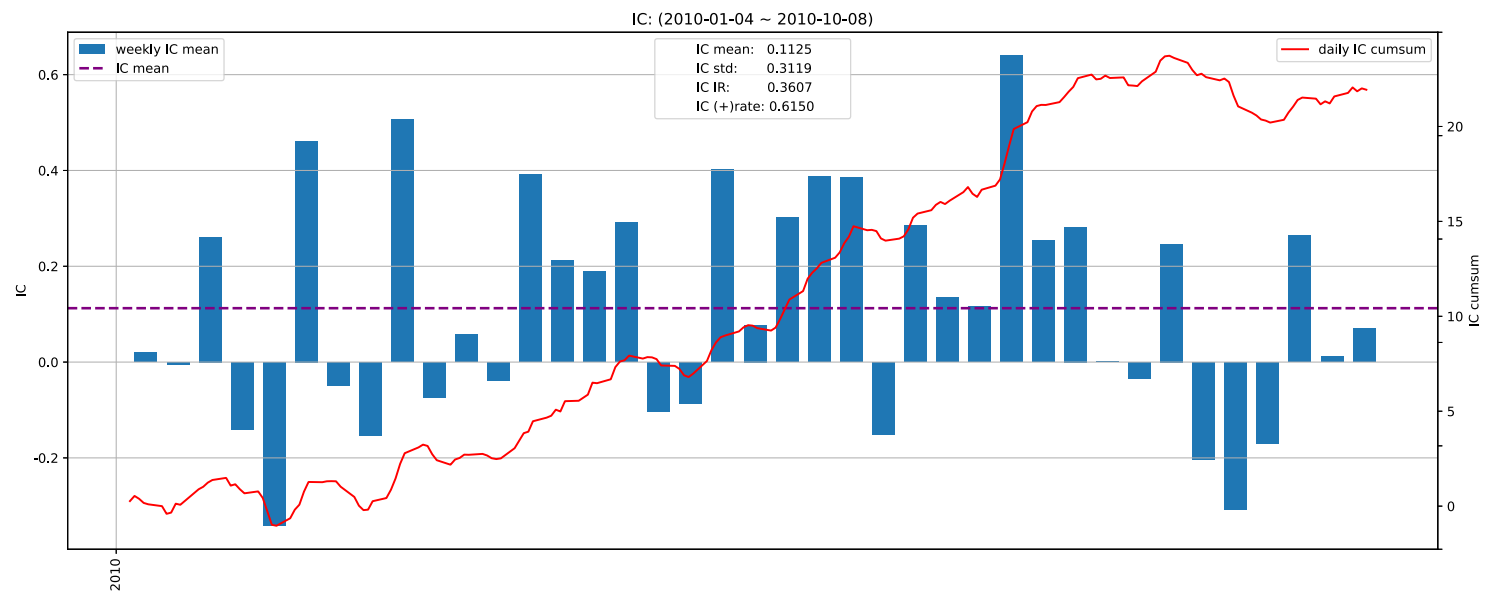
1D



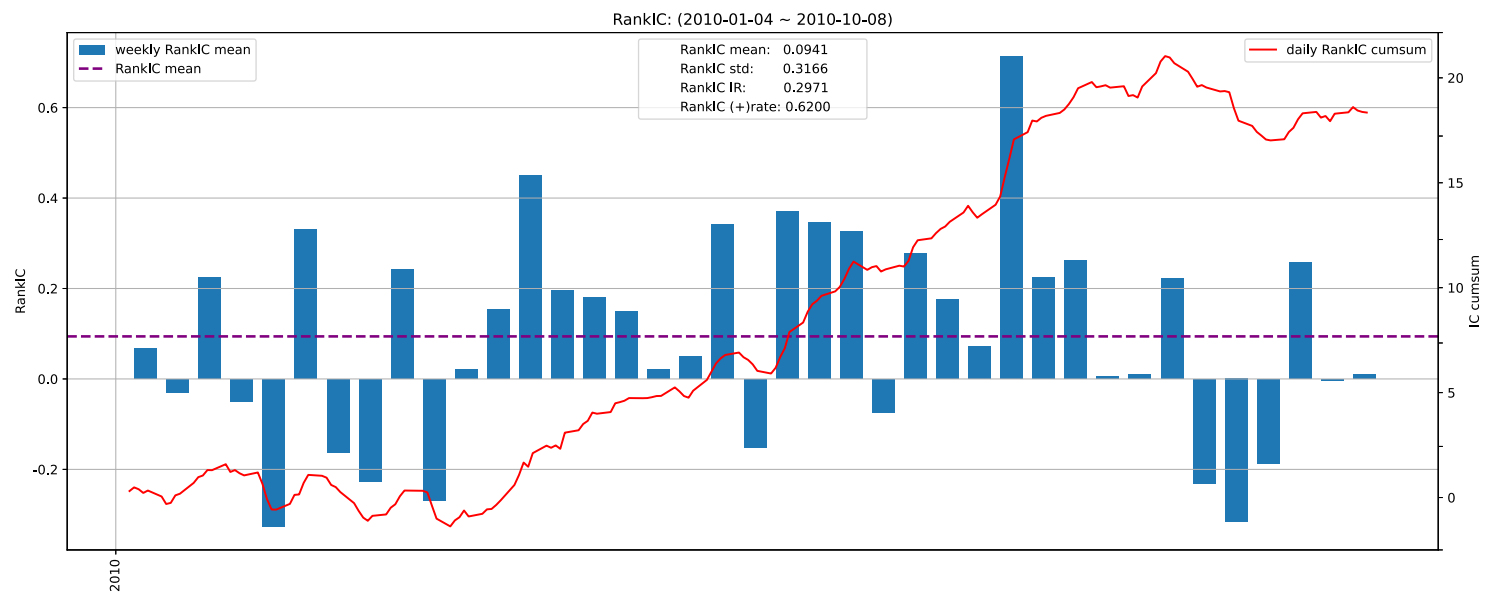
IC	total	2010
mean	0.0509	0.0509
std	0.3216	0.3216
IR	0.1583	0.1583



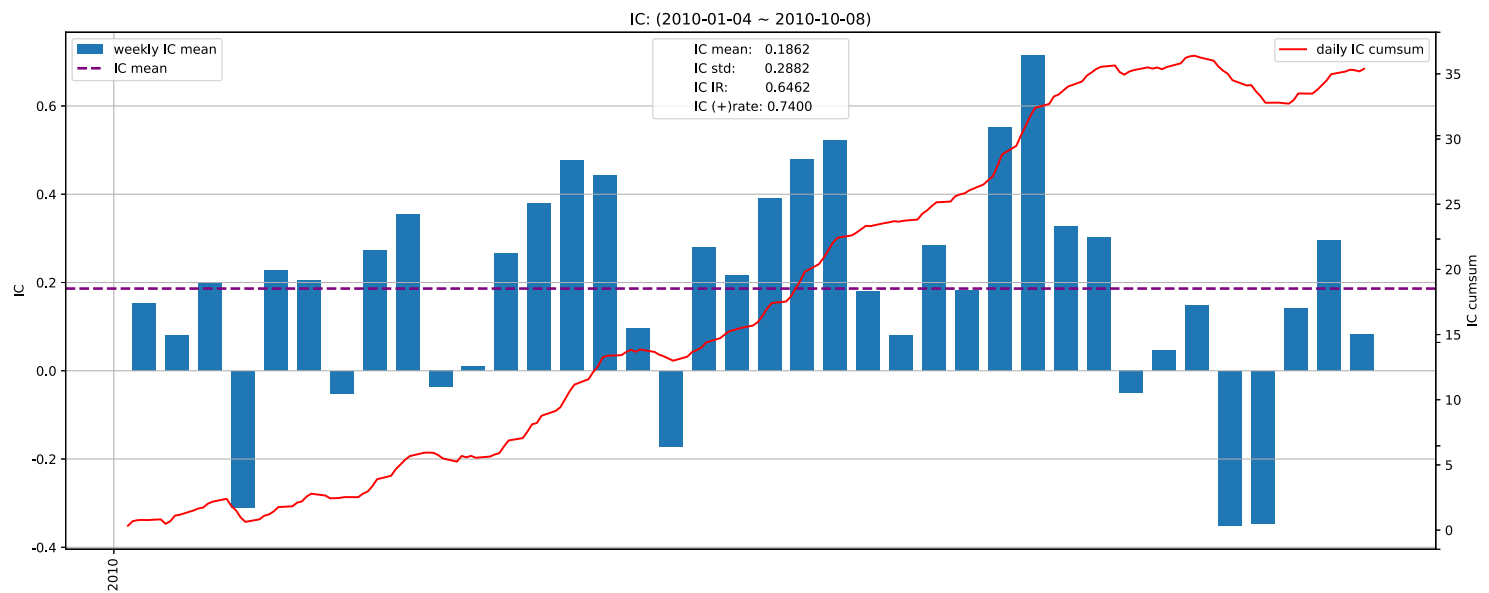
RankIC	total	2010
mean	0.0439	0.0439
std	0.3083	0.3083
IR	0.1425	0.1425



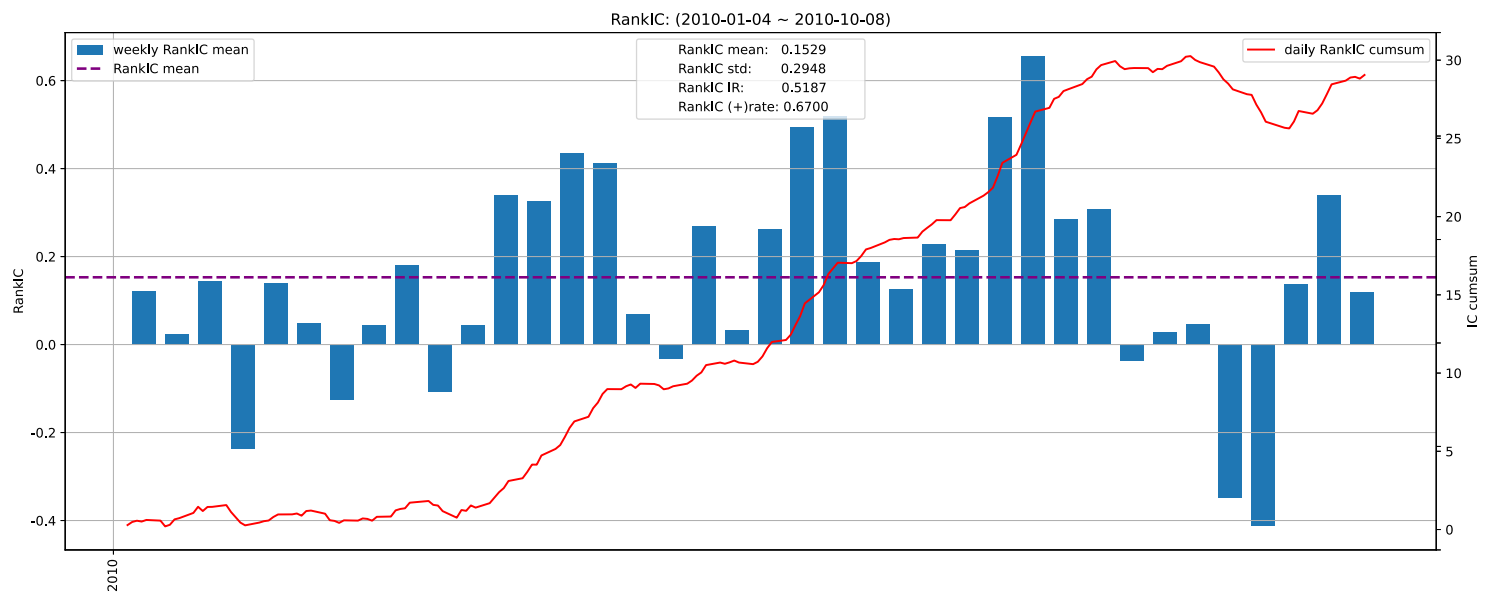
IC	total	2010
mean	0.1125	0.1125
std	0.3119	0.3119
IR	0.3607	0.3607



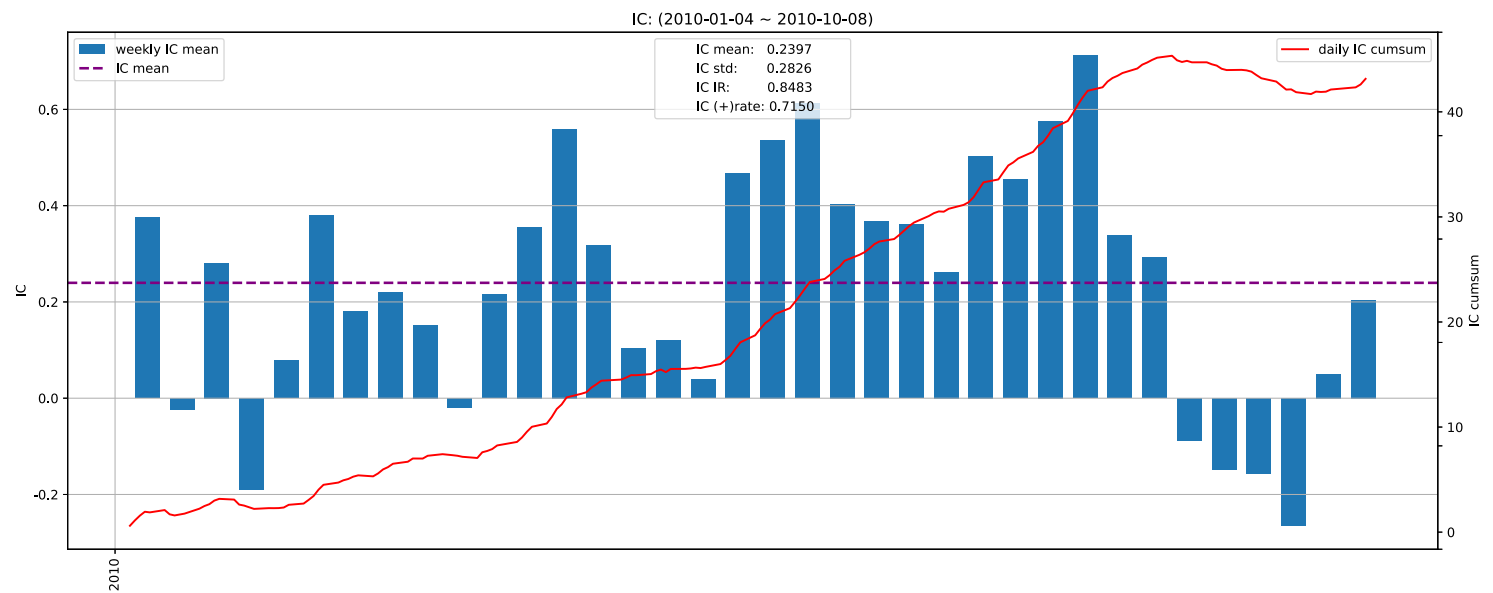
RankIC	total	2010
mean	0.0941	0.0941
std	0.3166	0.3166
IR	0.2971	0.2971



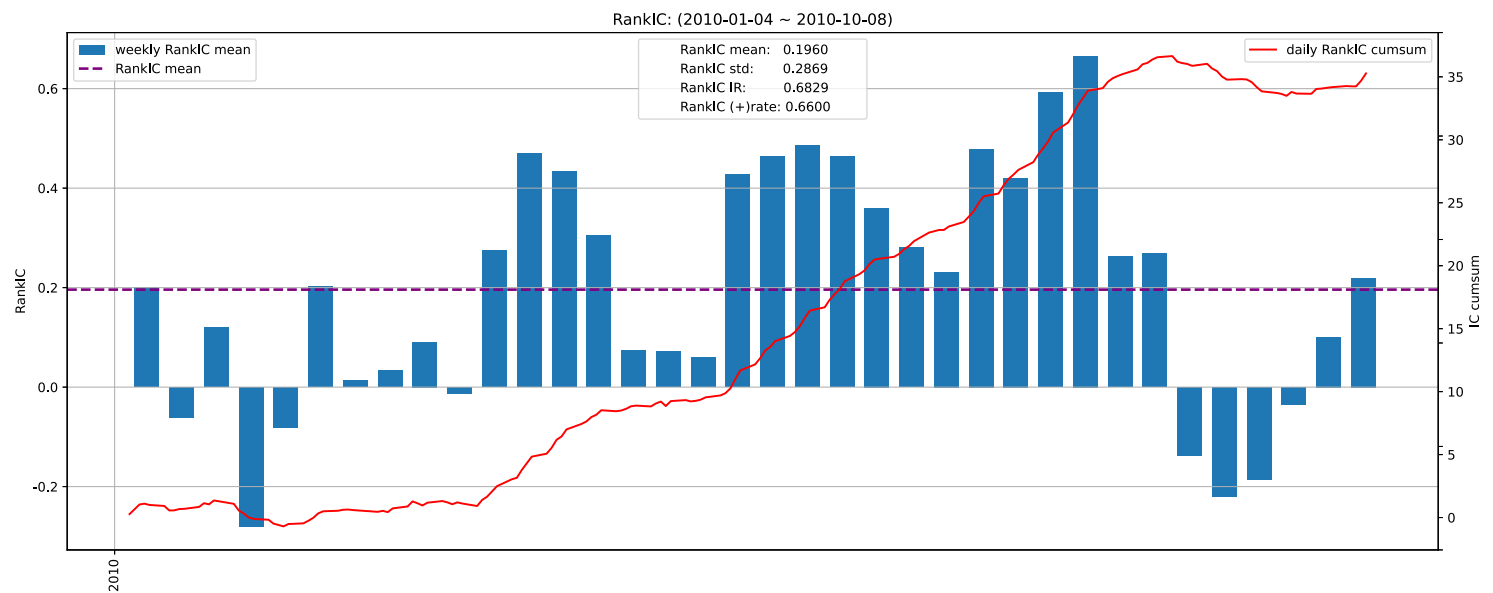
IC	total	2010
mean	0.1862	0.1862
std	0.2882	0.2882
IR	0.6462	0.6462



RankIC	total	2010
mean	0.1529	0.1529
std	0.2948	0.2948
IR	0.5187	0.5187



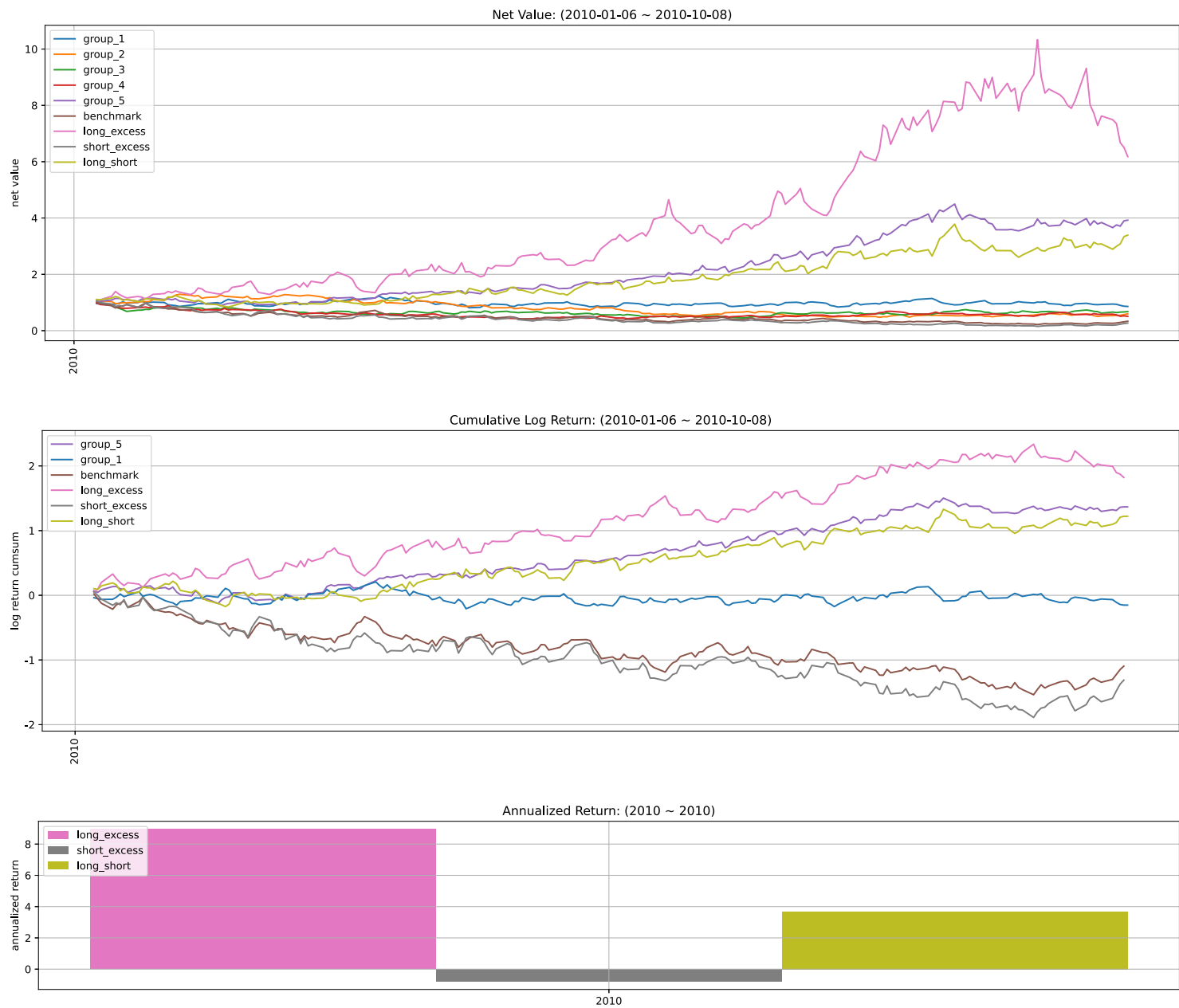
IC	total	2010
mean	0.2397	0.2397
std	0.2826	0.2826
IR	0.8483	0.8483



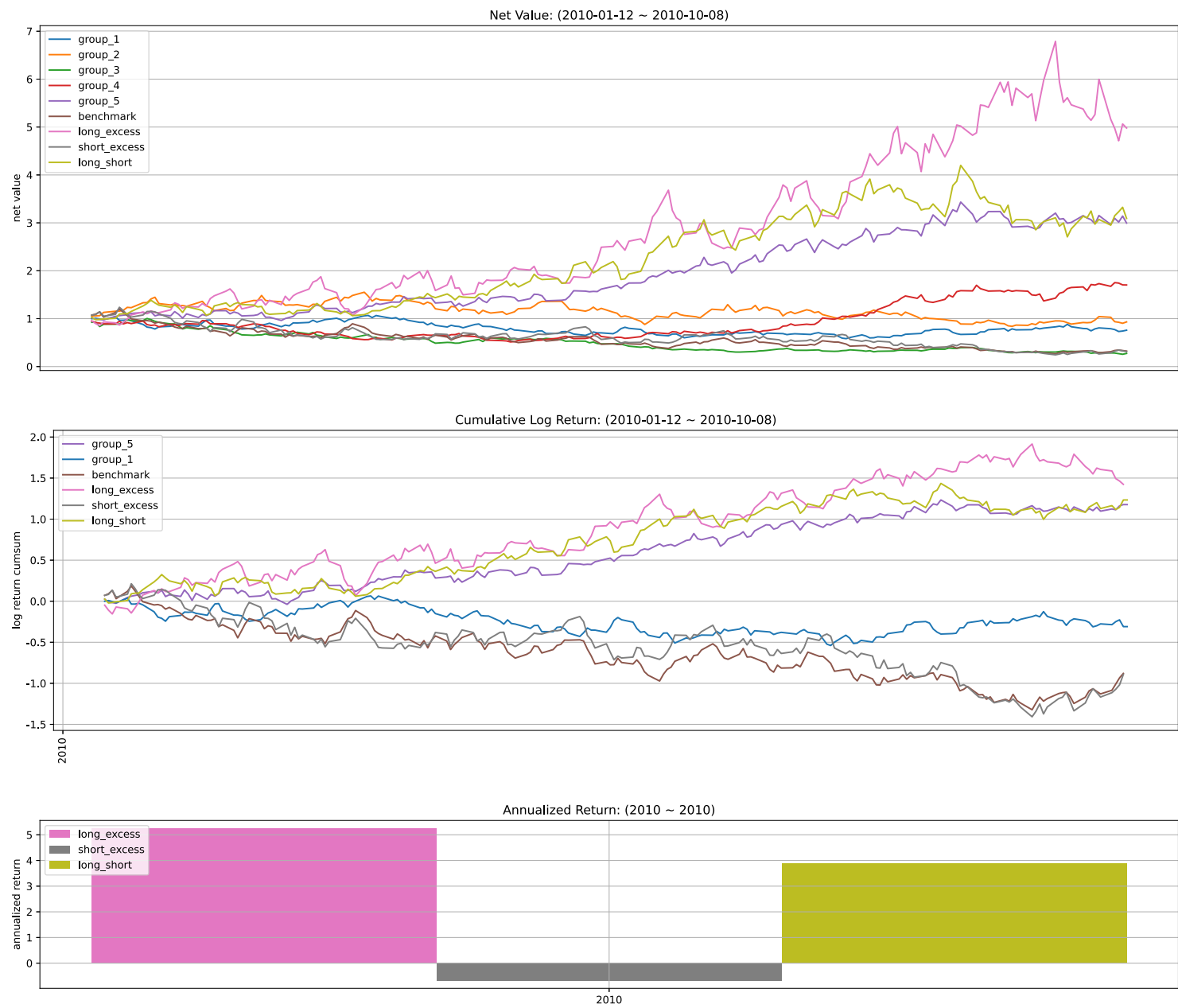
RankIC	total	2010
mean	0.1960	0.1960
std	0.2869	0.2869
IR	0.6829	0.6829

收益分析

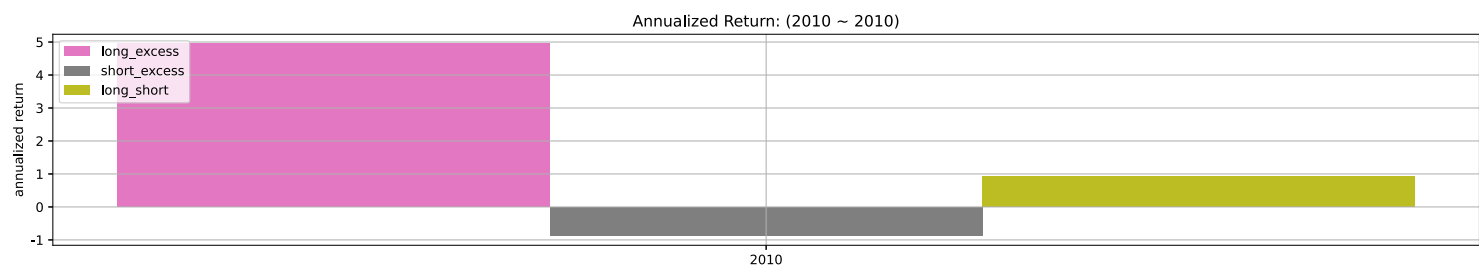
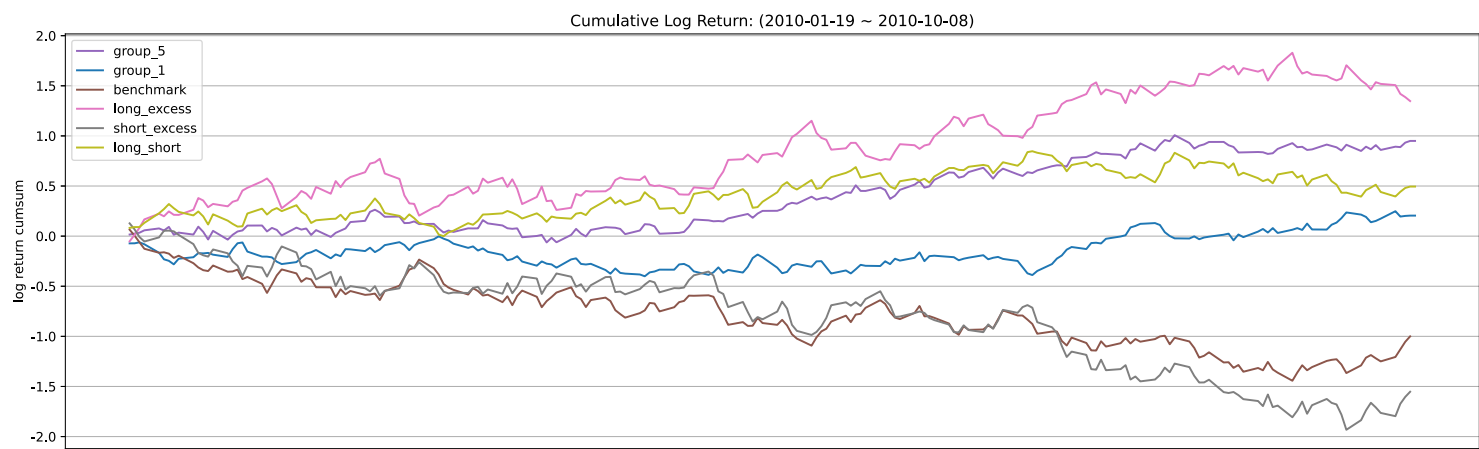
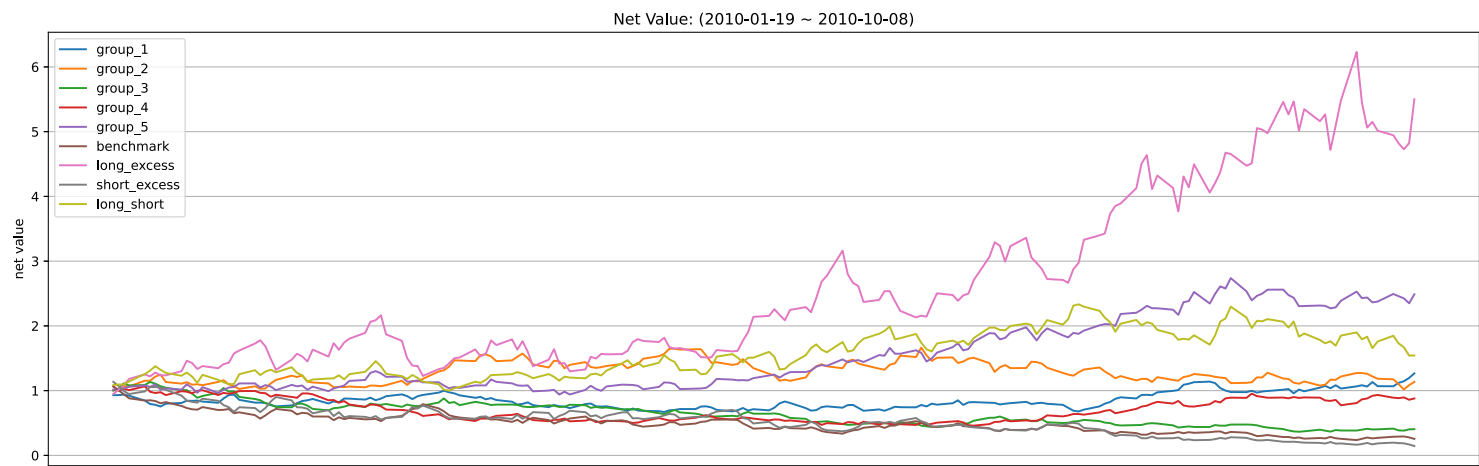
1D



	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	4.6962	0.2389	3.0069	19.6537	0.5909	0.6504	0.0350	-0.0320	1.0946
group_1(short)	-0.1756	0.3402	0.0333	-0.5162	0.5101	0.6574	0.0336	-0.0352	0.9553
benchmark	-0.7536	0.7893	-1.0273	-0.9548	0.4873	0.9354	0.0492	-0.0542	0.9077
long_excess	9.2732	0.4022	2.6875	23.0551	0.5533	1.0890	0.0629	-0.0519	1.2121
short_excess	-0.8133	0.8569	-0.8392	-0.9491	0.4721	1.1713	0.0615	-0.0624	0.9858
long_short	3.7326	0.3247	2.2212	11.4938	0.5303	0.8706	0.0494	-0.0399	1.2388

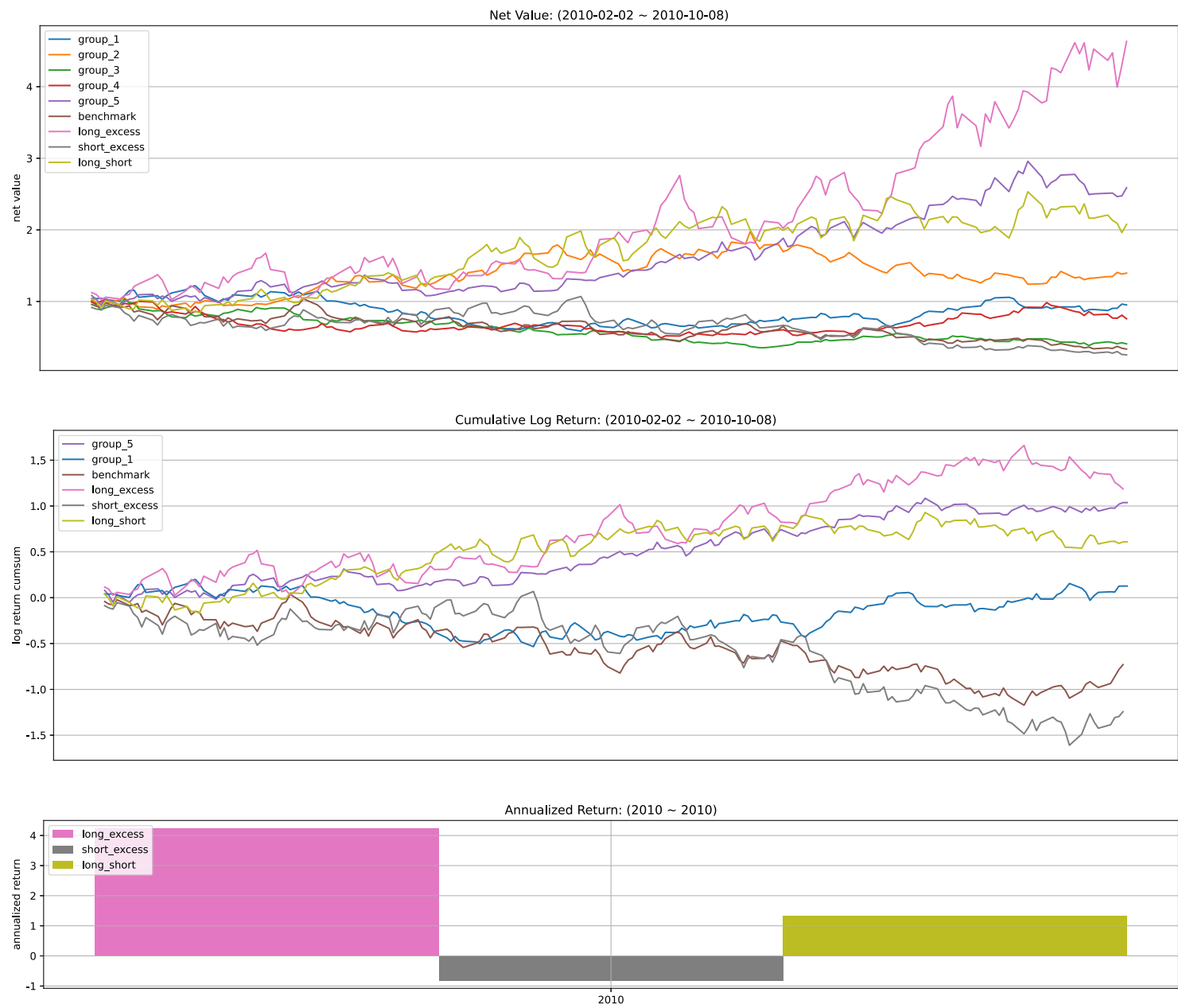


	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	3.6135	0.1753	2.6270	20.6103	0.5928	0.6683	0.0349	-0.0341	1.0233
group_1(short)	-0.3310	0.4537	-0.3148	-0.7295	0.4897	0.6362	0.0325	-0.0331	0.9825
benchmark	-0.6829	0.7785	-0.7621	-0.8772	0.4922	0.9336	0.0495	-0.0535	0.9244
long_excess	5.4156	0.4299	2.2315	12.5983	0.5233	1.1097	0.0652	-0.0509	1.2795
short_excess	-0.6882	0.8023	-0.4481	-0.8577	0.4870	1.1386	0.0602	-0.0611	0.9851
long_short	3.9634	0.3556	2.3319	11.1450	0.5876	0.8388	0.0441	-0.0446	0.9889



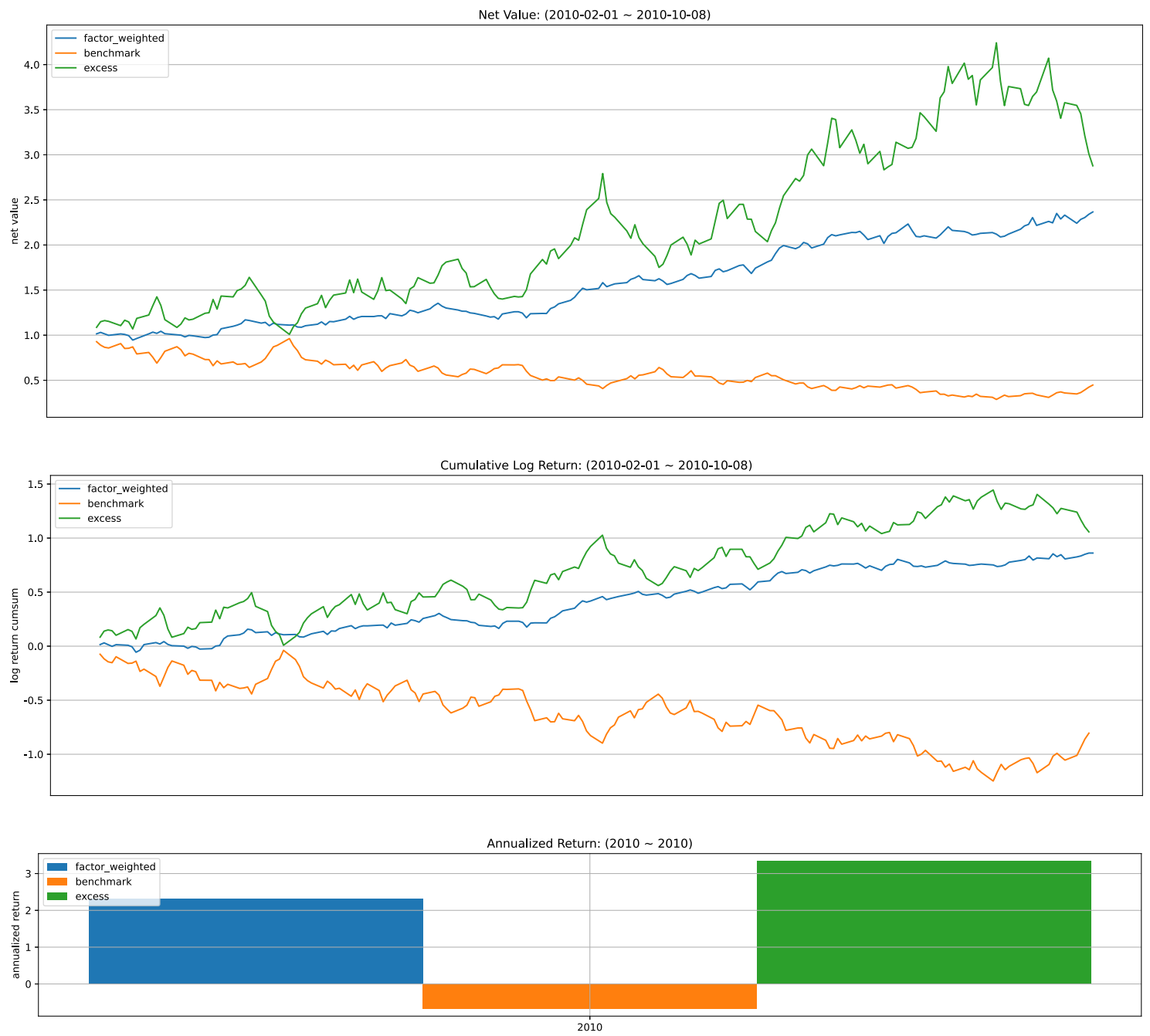
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	2.5487	0.2784	2.2361	9.1552	0.5714	0.6664	0.0349	-0.0331	1.0535
group_1(short)	0.3140	0.3301	0.7459	0.9511	0.5238	0.6390	0.0337	-0.0335	1.0068
benchmark	-0.7383	0.7785	-0.9805	-0.9484	0.4840	0.9270	0.0491	-0.0531	0.9256
long_excess	5.0882	0.4328	2.2021	11.7560	0.5426	1.0931	0.0612	-0.0517	1.1835
short_excess	-0.8752	0.8725	-1.1895	-1.0031	0.4574	1.1669	0.0622	-0.0626	0.9938
long_short	0.9339	0.3644	1.2010	2.5625	0.5397	0.8439	0.0454	-0.0450	1.0088





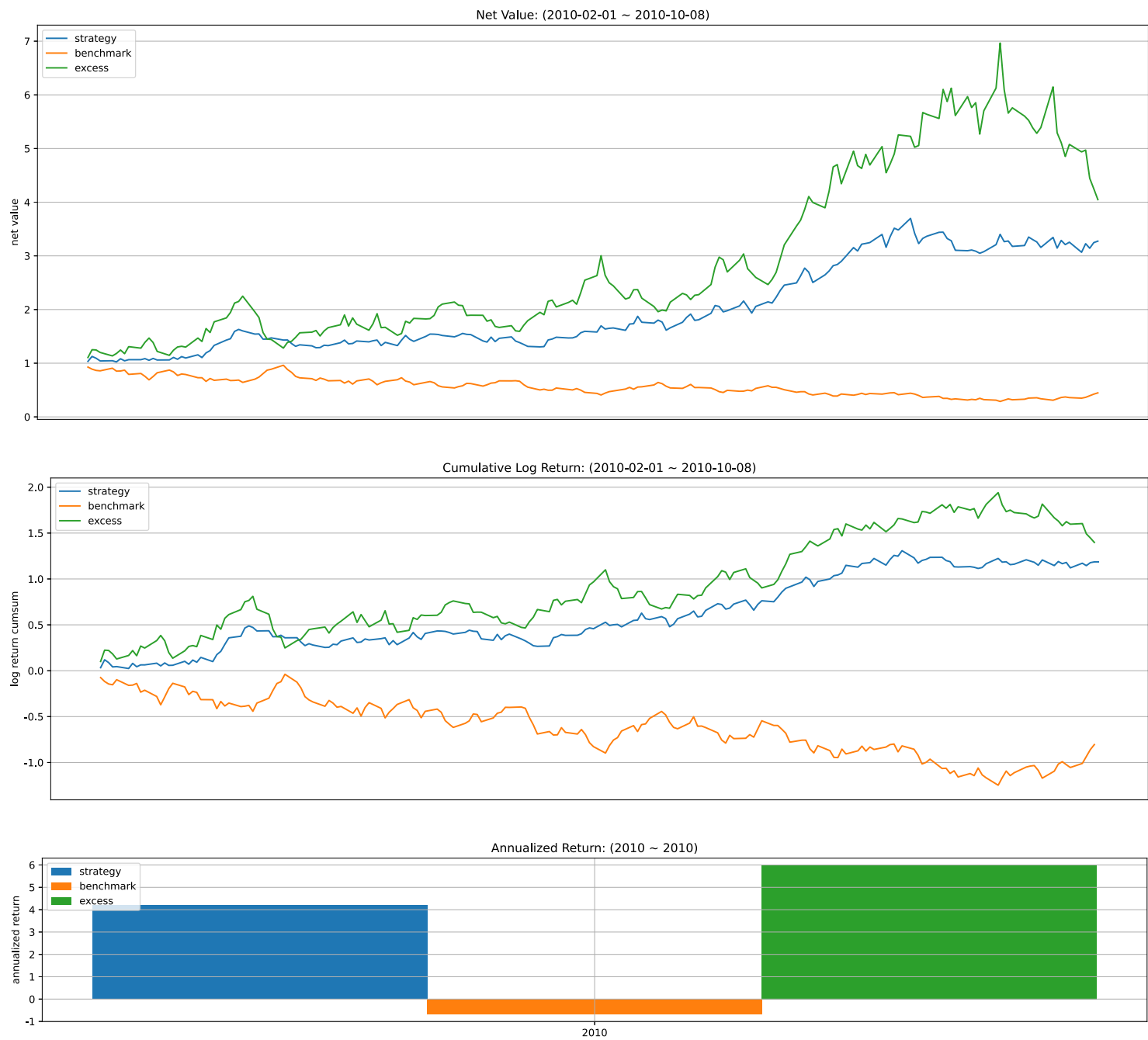
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	3.3071	0.2109	2.5410	15.6779	0.5922	0.6620	0.0342	-0.0338	1.0130
group_1(short)	0.1962	0.5199	0.6026	0.3773	0.5140	0.6821	0.0358	-0.0349	1.0257
benchmark	-0.6443	0.7015	-0.6371	-0.9184	0.4944	0.9351	0.0498	-0.0533	0.9330
long_excess	4.3663	0.3874	2.0807	11.2703	0.5393	1.0993	0.0616	-0.0524	1.1756
short_excess	-0.8280	0.8132	-0.8295	-1.0181	0.4888	1.2166	0.0626	-0.0677	0.9249
long_short	1.3550	0.3223	1.3910	4.2044	0.5363	0.9138	0.0490	-0.0463	1.0572

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	2.3399	0.1302	3.6218	17.9678	0.5889	0.3506	0.0202	-0.0170	1.1927
benchmark	-0.6780	0.7128	-0.7413	-0.9511	0.4916	0.9361	0.0498	-0.0535	0.9294
excess	3.4294	0.3857	2.0091	8.8905	0.5587	0.9809	0.0548	-0.0517	1.0608

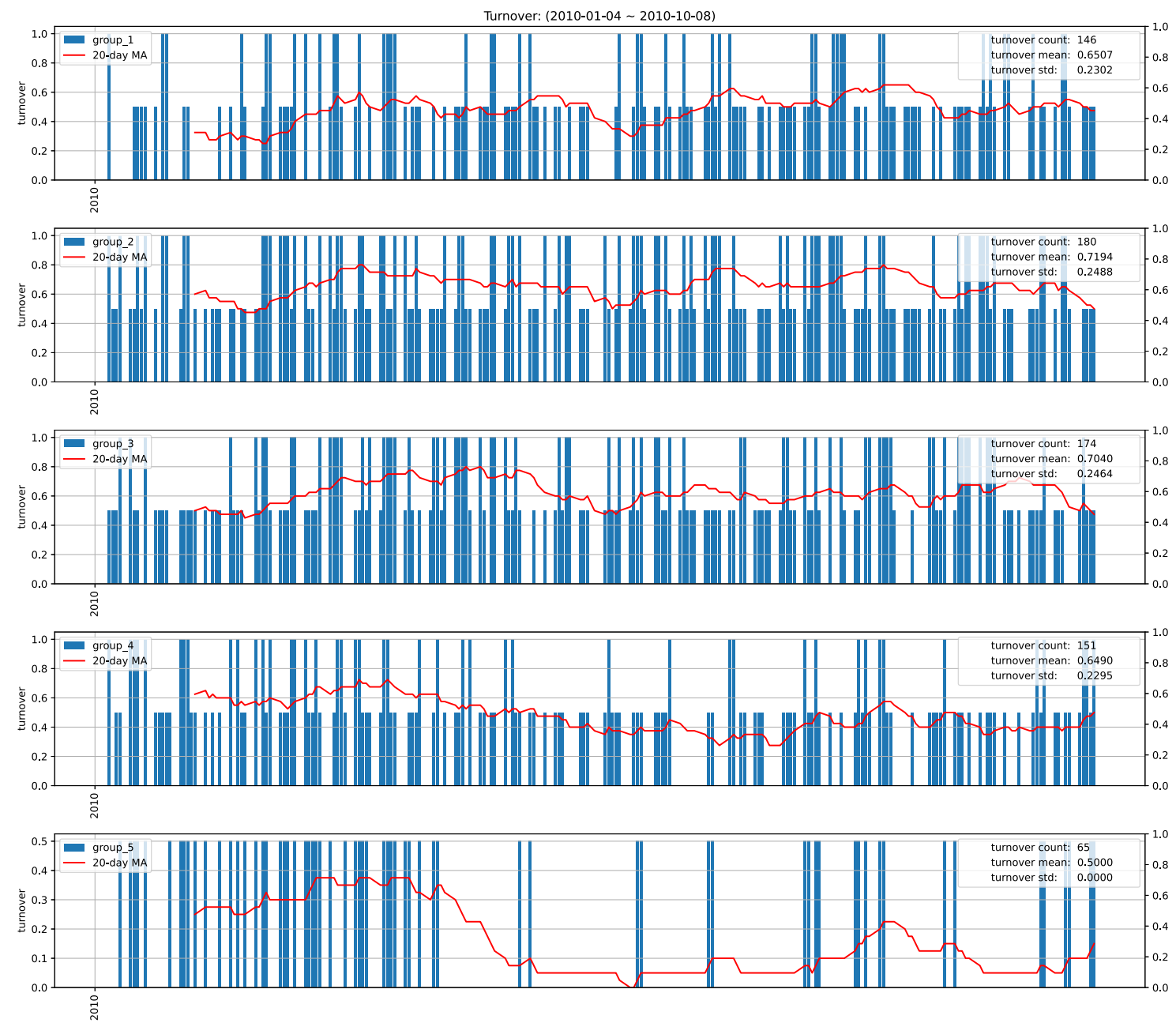
单因子策略(0.8, 1.0)收益



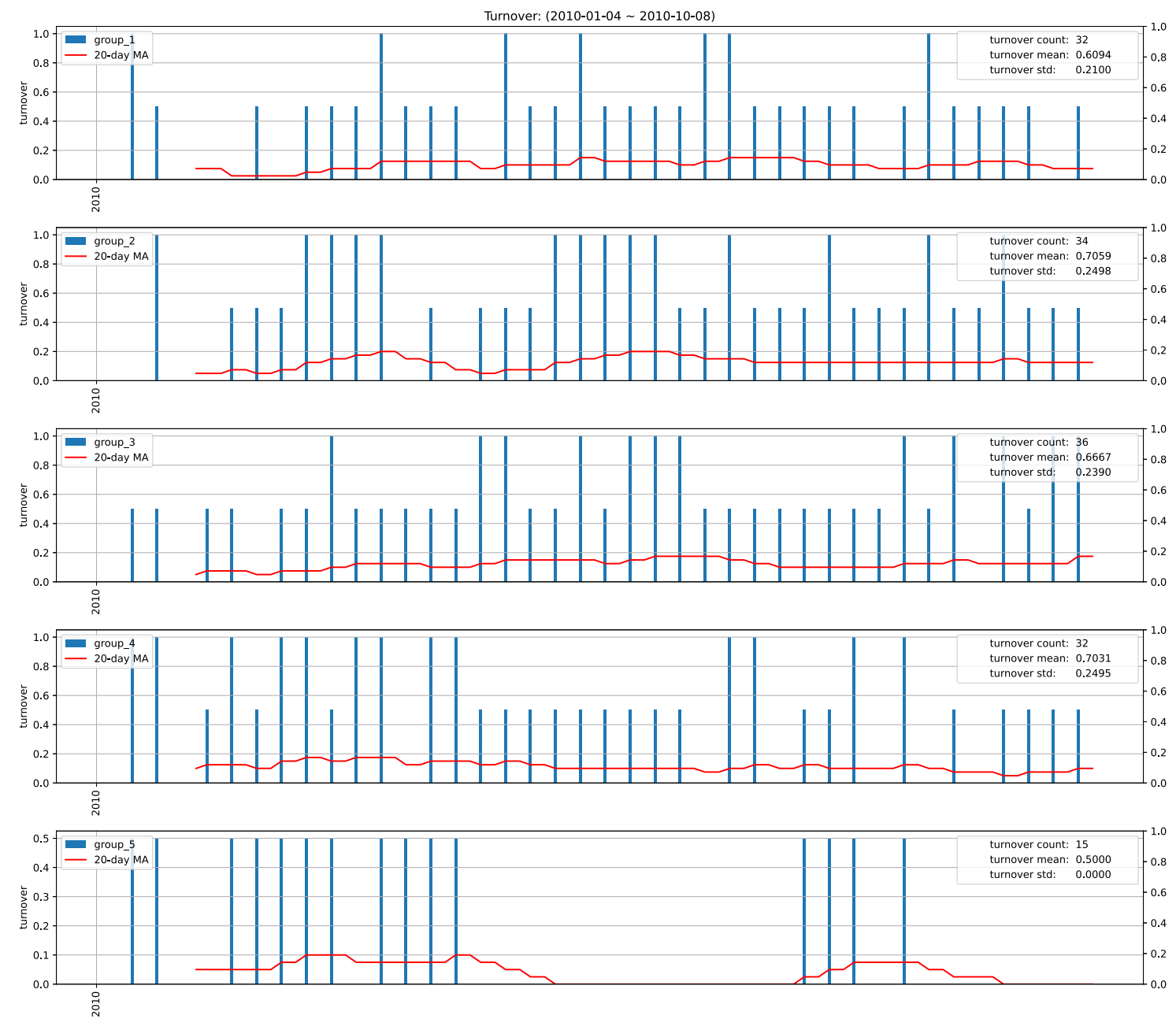
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
strategy	4.2622	0.2093	2.8835	20.3654	0.5778	0.6503	0.0358	-0.0318	1.1265
benchmark	-0.6780	0.7128	-0.7413	-0.9511	0.4916	0.9361	0.0498	-0.0535	0.9294
excess	6.1591	0.4303	2.3360	14.3145	0.5475	1.1043	0.0620	-0.0524	1.1836

换手率分析

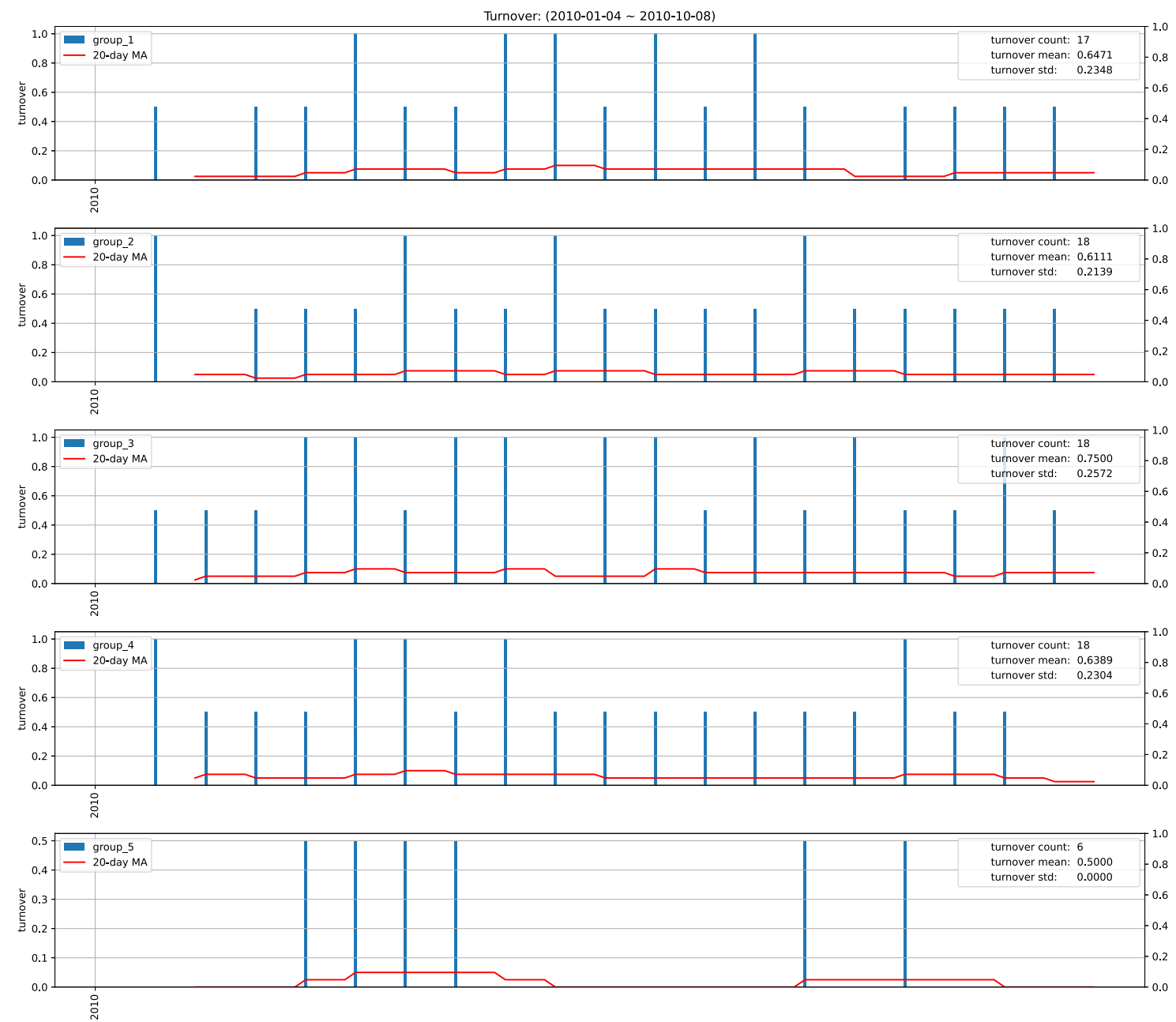
1D



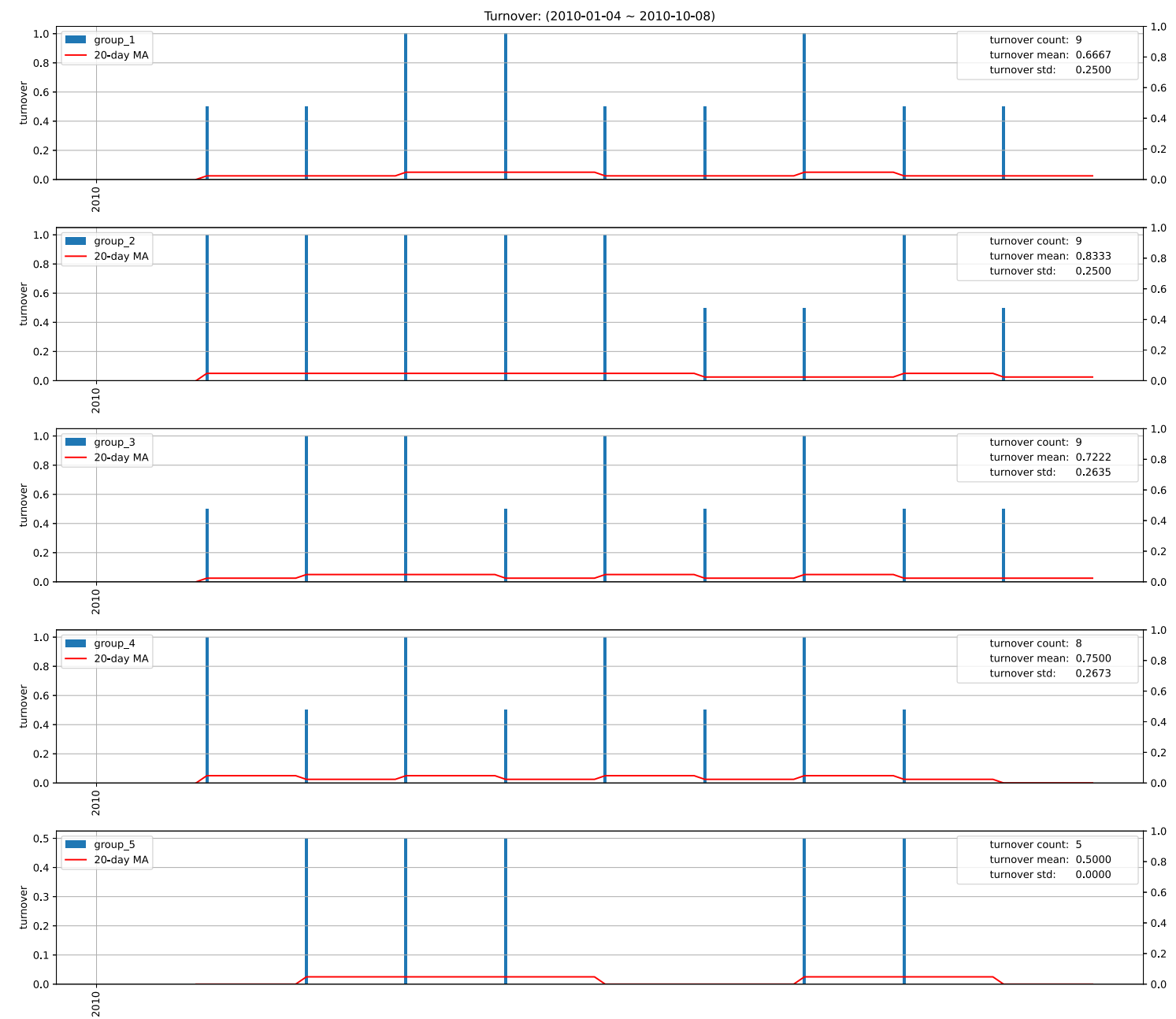
	turnover_count	turnover_mean	turnover_std
group_1	146.0000	0.6507	0.2302
group_2	180.0000	0.7194	0.2488
group_3	174.0000	0.7040	0.2464
group_4	151.0000	0.6490	0.2295
group_5	65.0000	0.5000	0.0000



	turnover_count	turnover_mean	turnover_std
group_1	32.0000	0.6094	0.2100
group_2	34.0000	0.7059	0.2498
group_3	36.0000	0.6667	0.2390
group_4	32.0000	0.7031	0.2495
group_5	15.0000	0.5000	0.0000

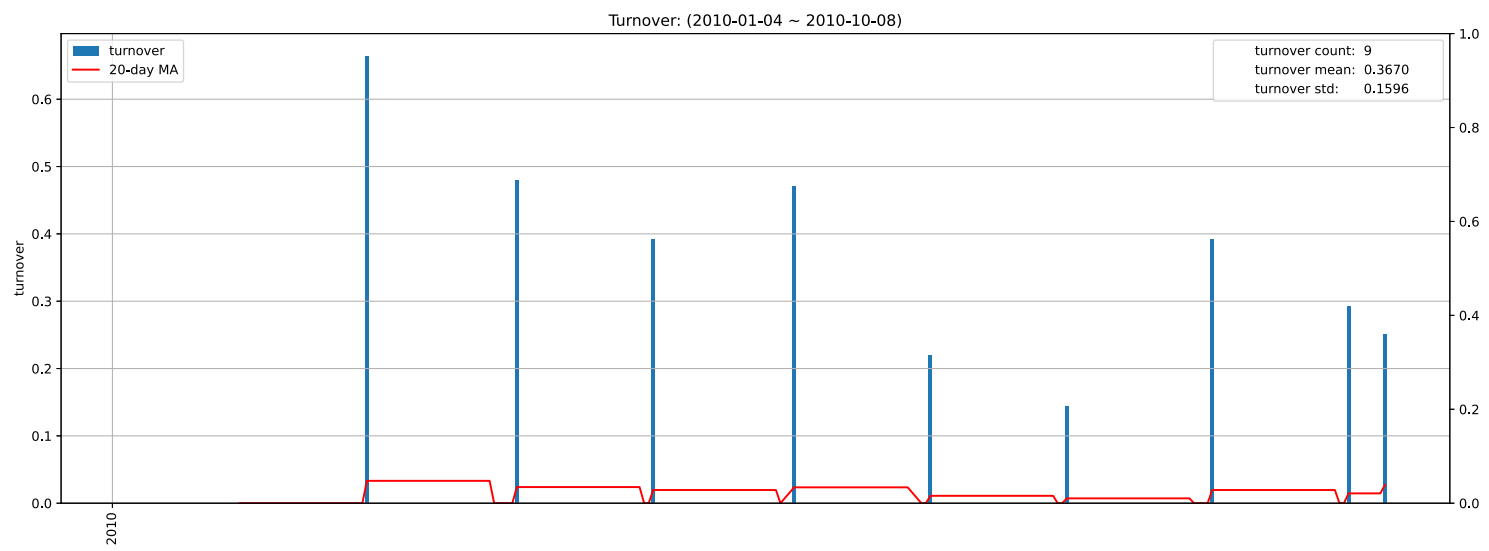


	turnover_count	turnover_mean	turnover_std
group_1	17.0000	0.6471	0.2348
group_2	18.0000	0.6111	0.2139
group_3	18.0000	0.7500	0.2572
group_4	18.0000	0.6389	0.2304
group_5	6.0000	0.5000	0.0000



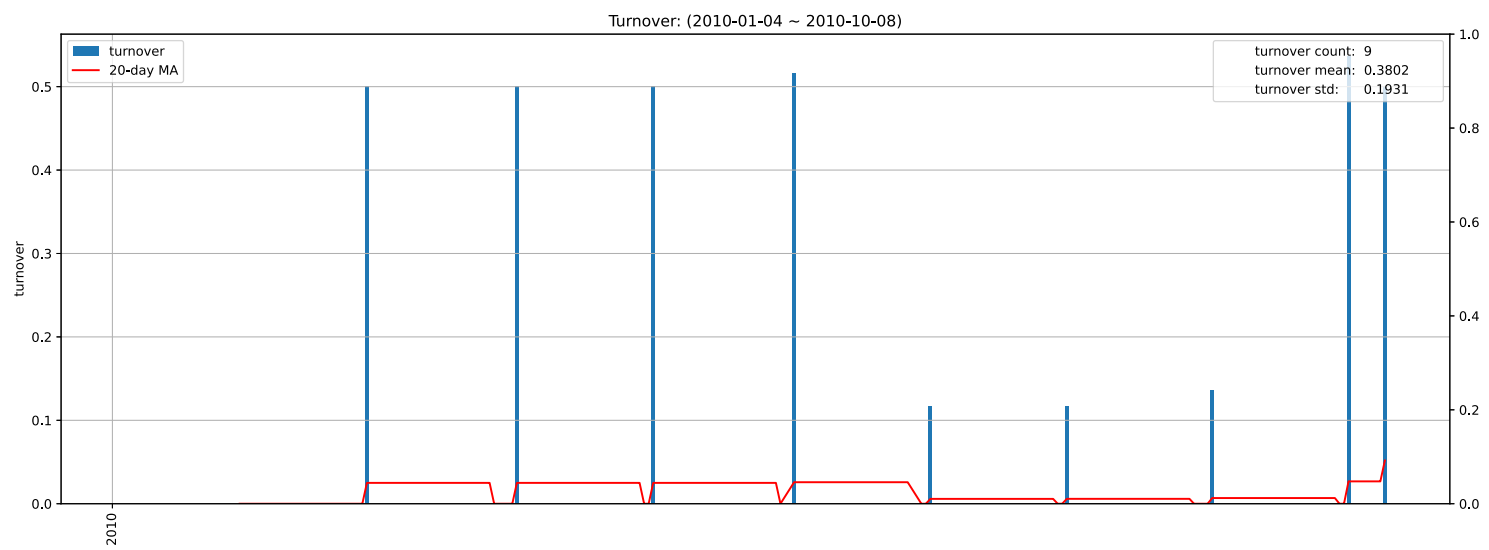
	turnover_count	turnover_mean	turnover_std
group_1	9.0000	0.6667	0.2500
group_2	9.0000	0.8333	0.2500
group_3	9.0000	0.7222	0.2635
group_4	8.0000	0.7500	0.2673
group_5	5.0000	0.5000	0.0000

因子加权持仓换手率



	turnover_count	turnover_mean	turnover_std
factor_weighted	9.0000	0.3670	0.1596

单因子策略(0.8, 1.0)换手率



	turnover_count	turnover_mean	turnover_std
strategy	9.0000	0.3802	0.1931