open_factor1 因子报告

IC分析

1D
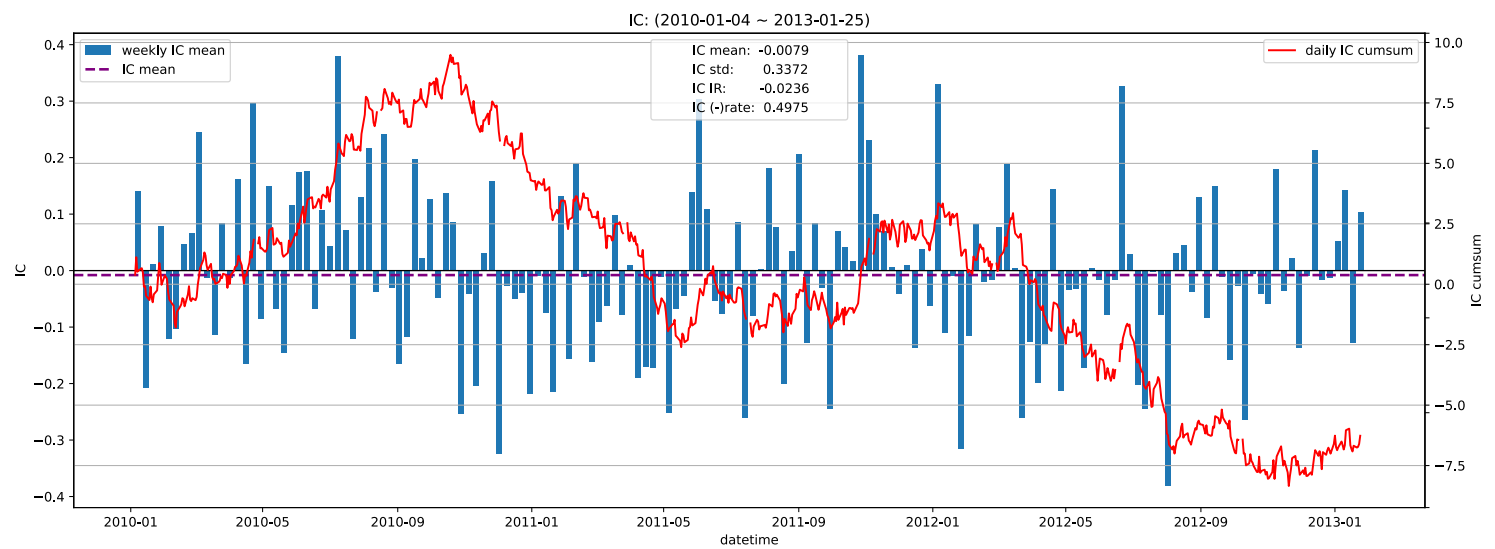
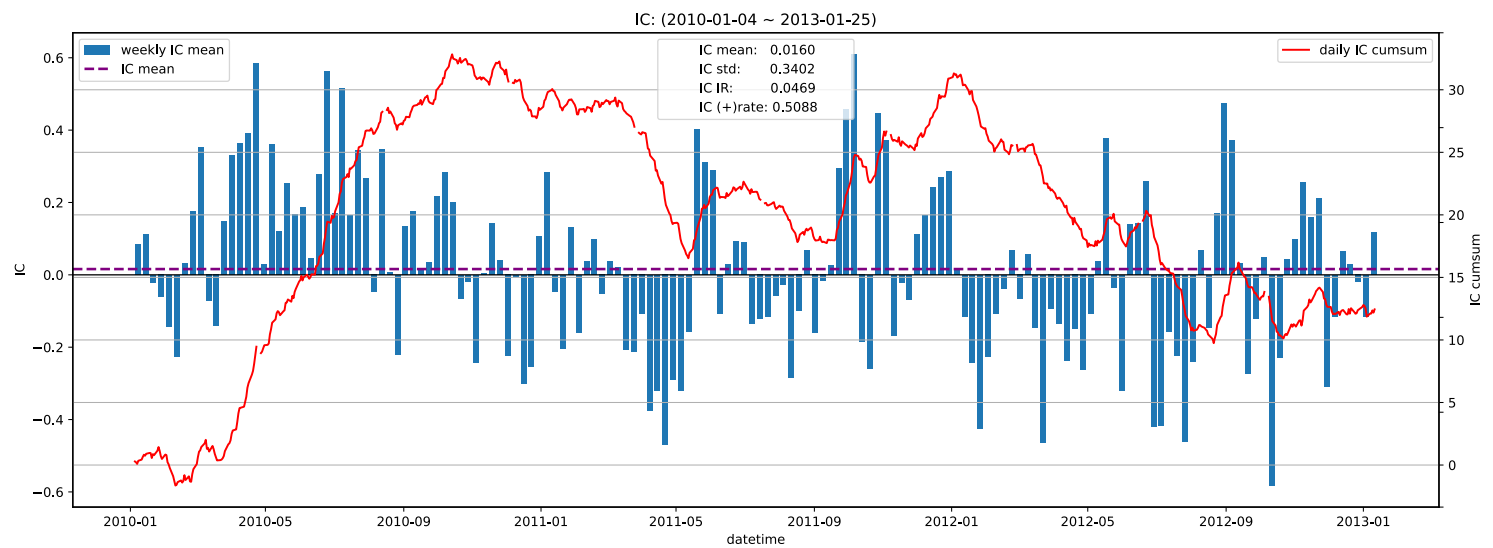|	total	2010	2011	2012	2013
IC_mean	-0.0079	0.0168	-0.0101	-0.0322	0.0189
IC_std	0.3372	0.3412	0.3342	0.3381	0.3070
IC_IR	-0.0236	0.0492	-0.0303	-0.0953	0.0617

5D
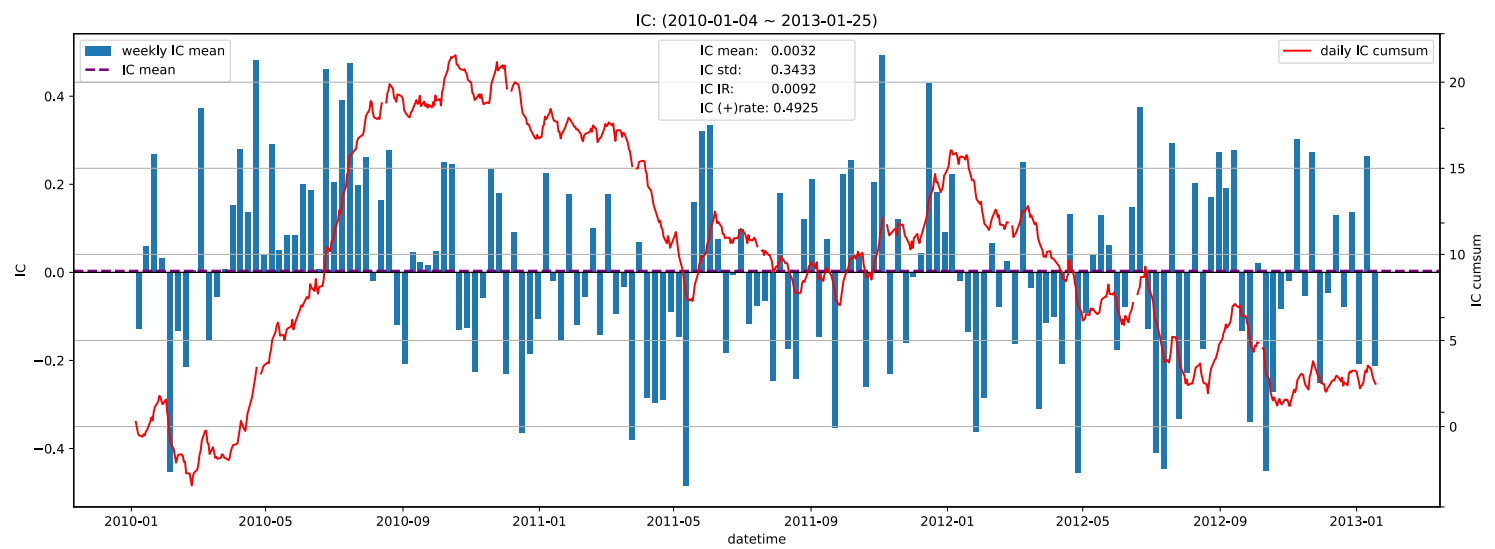
	total	2010	2011	2012	2013
IC_mean	0.0032	0.0654	-0.0080	-0.0443	-0.0537
IC_std	0.3433	0.3502	0.3352	0.3396	0.2877
IC_IR	0.0092	0.1866	-0.0239	-0.1306	-0.1867

10D

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

IC mean: 0.0160
IC std: 0.3402
IC IR: 0.0469
IC (+)rate: 0.5088

	total	2010	2011	2012	2013
IC_mean	0.0160	0.1109	0.0097	-0.0708	-0.0214
IC_std	0.3402	0.3307	0.3383	0.3300	0.2981
IC_IR	0.0469	0.3355	0.0288	-0.2146	-0.0719

20D

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

IC mean: 0.0340
IC std: 0.3428
IC IR: 0.0990
IC (+)rate: 0.5150
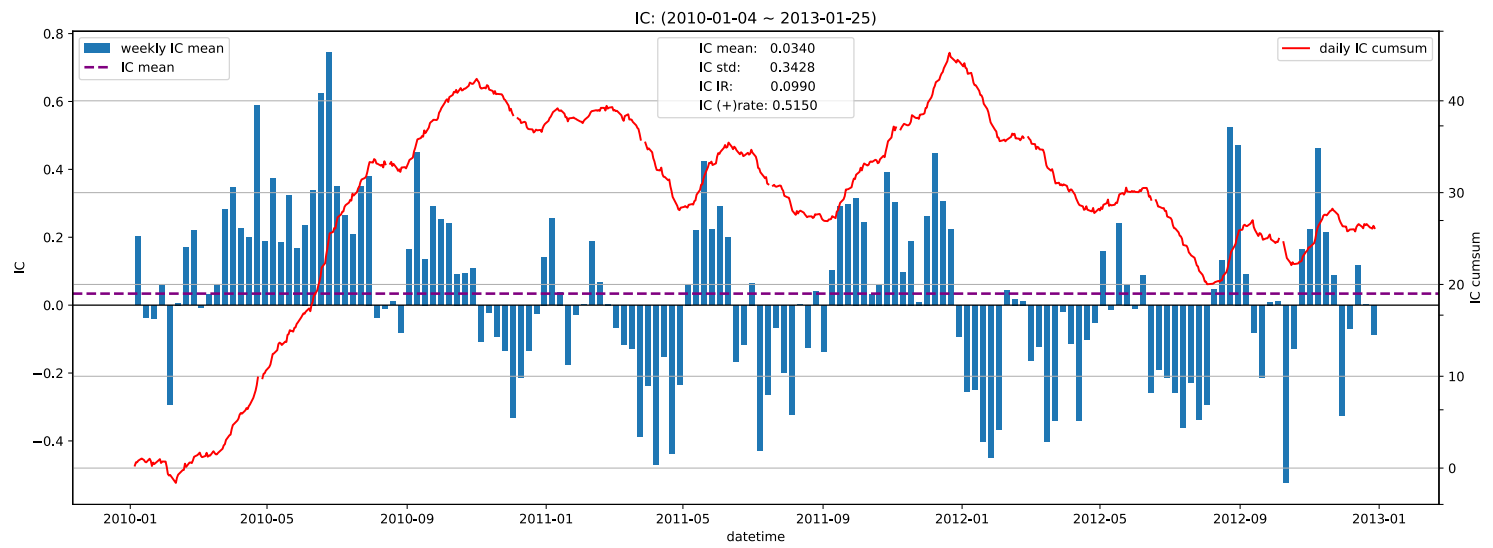
	total	2010	2011	2012	2013
IC_mean	0.0340	0.1465	0.0262	-0.0703	nan
IC_std	0.3428	0.3299	0.3376	0.3272	nan
IC_IR	0.0990	0.4440	0.0775	-0.2149	nan

收益分析

分层收益

1D
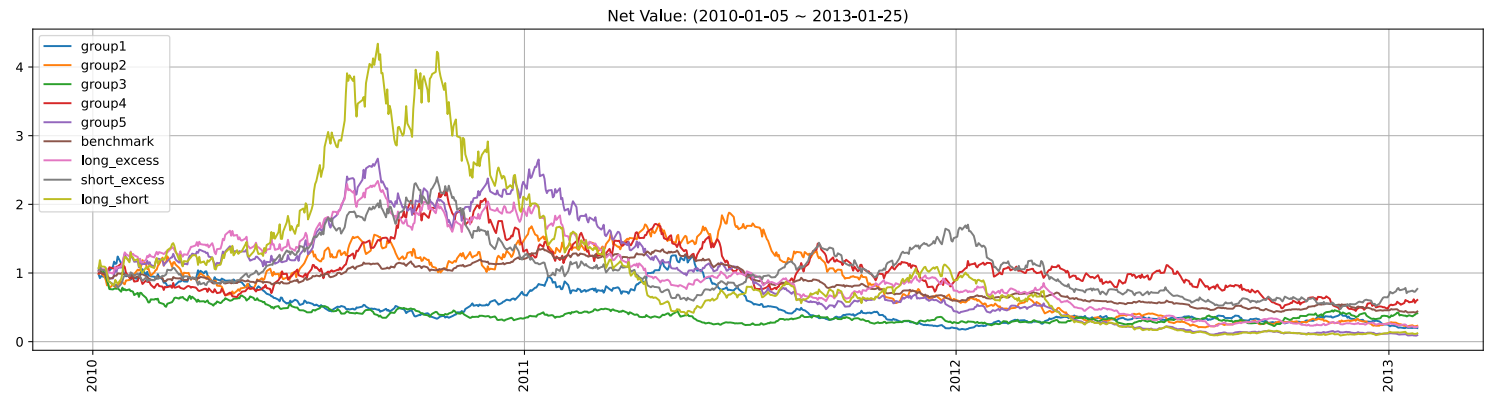
Net Value: (2010-01-05 ~ 2013-01-25)

	ann_ret	max_dd	ann_sharpe	ann_calmar	win_rate	avg_win_ret	avg_loss_ret	profit_loss_ratio	ann_vol
group5(long)	-0.5305	0.9673	-0.8032	-8.7064	0.4728	0.0340	-0.0345	0.9853	0.6645
group1(short)	-0.4041	0.8619	-0.4668	-7.4433	0.4804	0.0337	-0.0335	1.0067	0.6522
benchmark	-0.2306	0.6877	-0.7398	-5.3219	0.4740	0.0150	-0.0151	0.9887	0.2952
long_excess	-0.3864	0.9117	-0.5367	-6.7272	0.4677	0.0310	-0.0296	1.0477	0.5874
short_excess	-0.0809	0.8024	0.1475	-1.6012	0.4943	0.0306	-0.0292	1.0467	0.5837
long_short	-0.4896	0.9795	-0.2445	-7.9352	0.5032	0.0463	-0.0487	0.9503	0.9375

5D
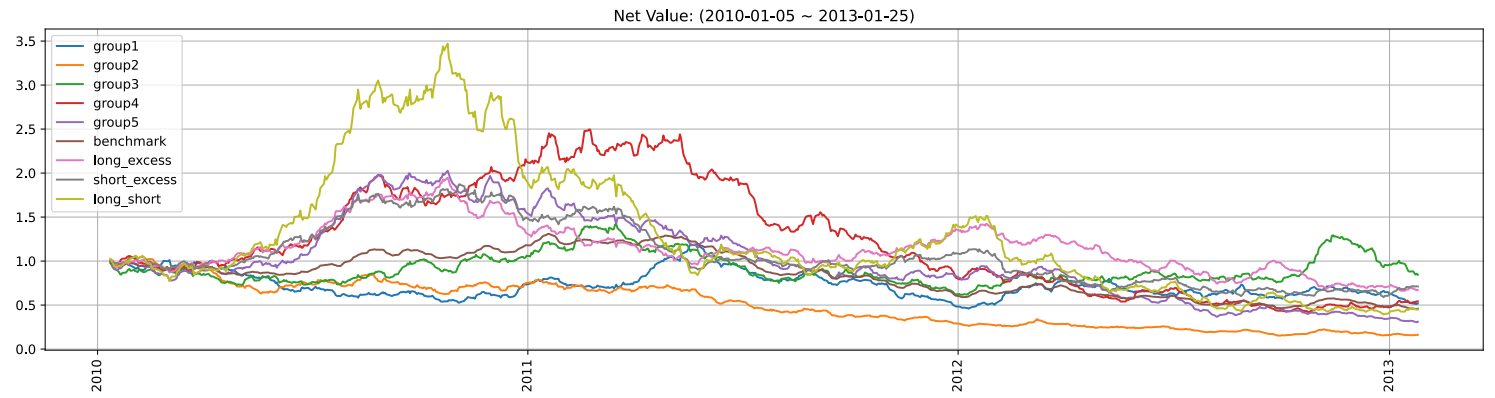
Net Value: (2010-01-05 ~ 2013-01-25)

	ann_ret	max_dd	ann_sharpe	ann_calmar	win_rate	avg_win_ret	avg_loss_ret	profit_loss_ratio	ann_vol
group5(long)	-0.3133	0.8493	-1.1647	-5.8551	0.4459	0.0150	-0.0144	1.0368	0.2871
group1(short)	-0.1902	0.6152	-0.5634	-4.9084	0.4688	0.0151	-0.0146	1.0360	0.2966
benchmark	-0.2209	0.6523	-1.8139	-5.3764	0.4637	0.0063	-0.0072	0.8718	0.1327
long_excess	-0.1194	0.6595	-0.3621	-2.8735	0.4892	0.0131	-0.0132	0.9868	0.2587
short_excess	-0.1037	0.6853	-0.2752	-2.4012	0.5019	0.0131	-0.0137	0.9500	0.2674
long_short	-0.2261	0.8869	-0.3968	-4.0470	0.4955	0.0208	-0.0218	0.9565	0.4216

10D
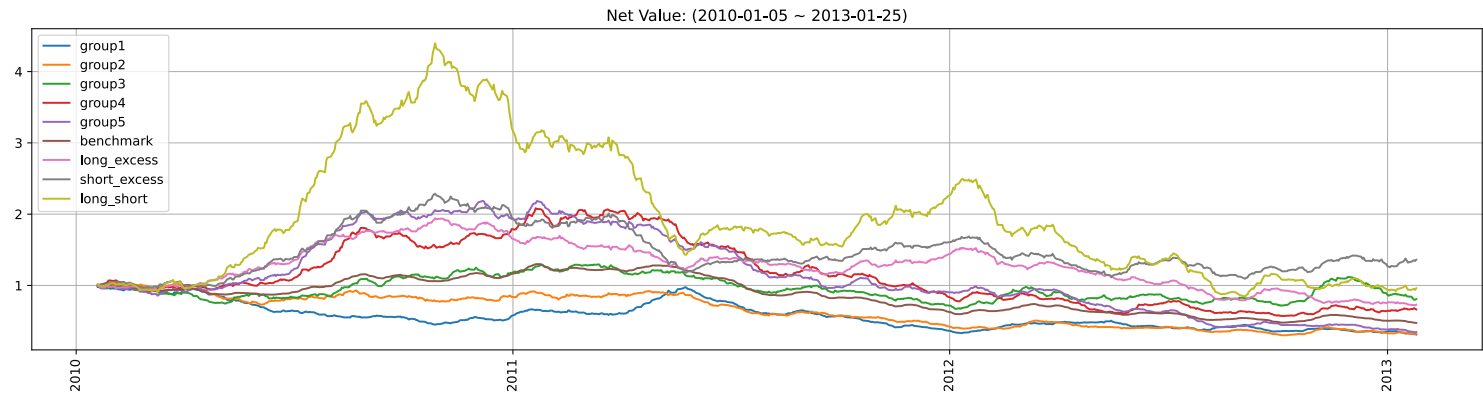
Net Value: (2010-01-05 ~ 2013-01-25)

	ann_ret	max_dd	ann_sharpe	ann_calmar	win_rate	avg_win_ret	avg_loss_ret	profit_loss_ratio	ann_vol
group5(long)	-0.2898	0.8434	-1.6083	-5.4551	0.4436	0.0100	-0.0103	0.9735	0.2002
group1(short)	-0.3140	0.6885	-1.6915	-7.2389	0.4436	0.0105	-0.0109	0.9627	0.2097
benchmark	-0.2138	0.6344	-2.5298	-5.3495	0.4154	0.0048	-0.0050	0.9563	0.0933
long_excess	-0.0970	0.6298	-0.4786	-2.4454	0.4615	0.0094	-0.0087	1.0817	0.1796
short_excess	0.1049	0.5215	0.6112	3.1914	0.5346	0.0096	-0.0100	0.9588	0.1940
long_short	-0.0123	0.8082	0.1086	-0.2418	0.5038	0.0148	-0.0148	1.0021	0.3001

20D
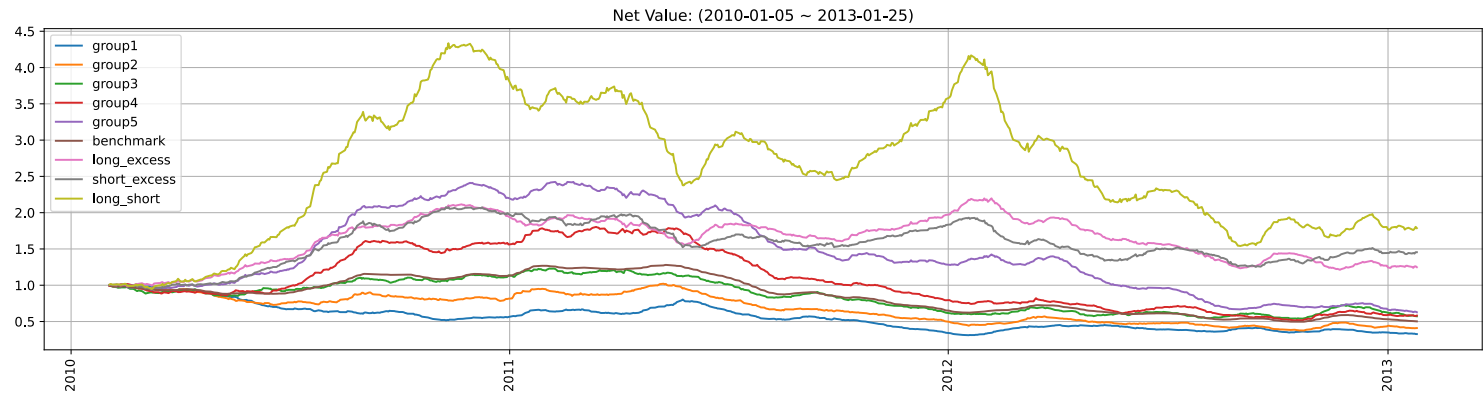
Net Value: (2010-01-05 ~ 2013-01-25)

	ann_ret	max_dd	ann_sharpe	ann_calmar	win_rate	avg_win_ret	avg_loss_ret	profit_loss_ratio	ann_vol
group5(long)	-0.1413	0.7411	-0.9842	-3.0264	0.4416	0.0076	-0.0070	1.0825	0.1442
group1(short)	-0.3065	0.6887	-2.4209	-7.0646	0.4013	0.0076	-0.0074	1.0189	0.1467
benchmark	-0.2019	0.6130	-3.3374	-5.2276	0.3831	0.0034	-0.0035	0.9591	0.0669
long_excess	0.0754	0.4480	0.6197	2.6701	0.4831	0.0072	-0.0061	1.1799	0.1311
short_excess	0.1307	0.3973	0.9797	5.2200	0.5675	0.0063	-0.0071	0.8920	0.1346
long_short	0.2092	0.6447	0.9906	5.1504	0.5364	0.0107	-0.0106	1.0132	0.2152

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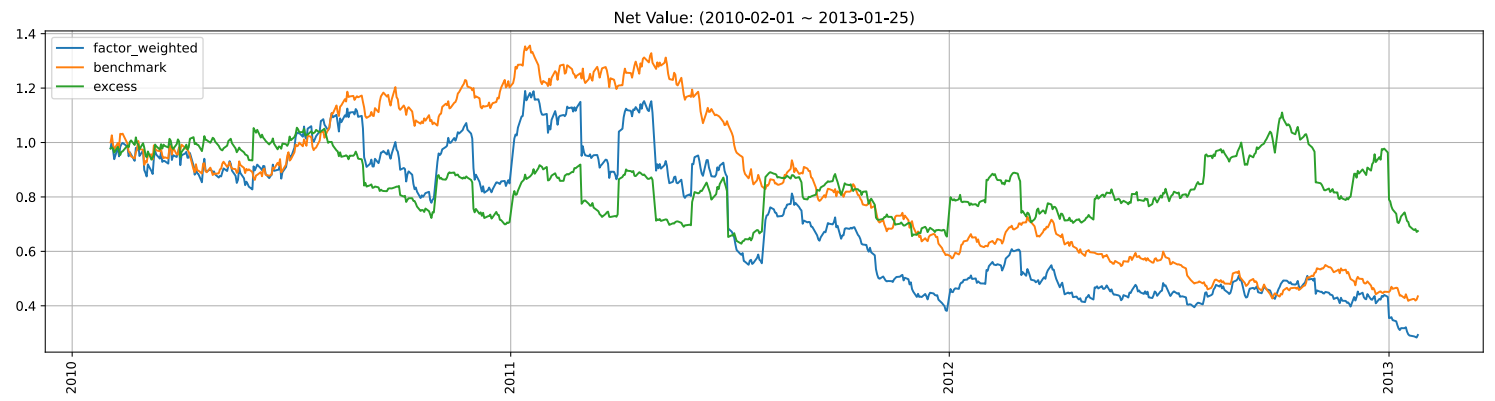
Net Value: (2010-02-01 ~ 2013-01-25)

	ann_ret	max_dd	ann_sharpe	ann_calmar	win_rate	avg_win_ret	avg_loss_ret	profit_loss_ratio	ann_vol
factor_weighted	-0.3277	0.7618	-0.4537	-6.8282	0.4788	0.0222	-0.0223	0.9960	0.5465
benchmark	-0.2362	0.6918	-0.7668	-5.4201	0.4724	0.0149	-0.0151	0.9909	0.2946
excess	-0.1195	0.4043	-0.0484	-4.6932	0.4981	0.0149	-0.0149	0.9958	0.4621

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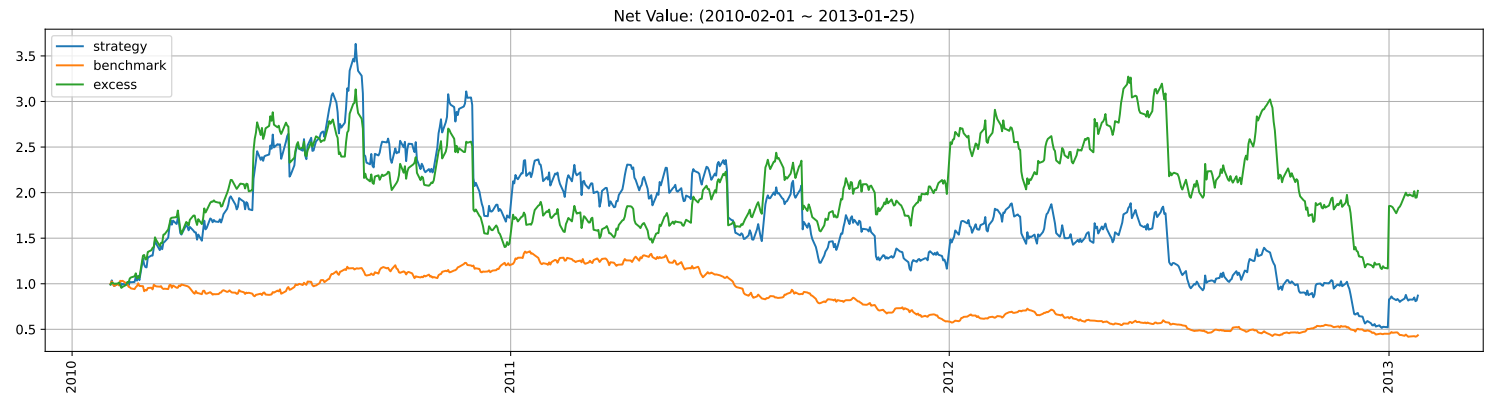
Net Value: (2010-02-01 ~ 2013-01-25)

	ann_ret	max_dd	ann_sharpe	ann_calmar	win_rate	avg_win_ret	avg_loss_ret	profit_loss_ratio	ann_vol
strategy	-0.0440	0.8580	0.3538	-0.8139	0.4904	0.0356	-0.0320	1.1140	0.8342
benchmark	-0.2362	0.6918	-0.7668	-5.4201	0.4724	0.0149	-0.0151	0.9909	0.2946
excess	0.2553	0.6454	0.6683	6.2792	0.5186	0.0300	-0.0281	1.0704	0.7802

换手率分析

分层换手率

Turnover: (2010-01-05 ~ 2013-01-25)
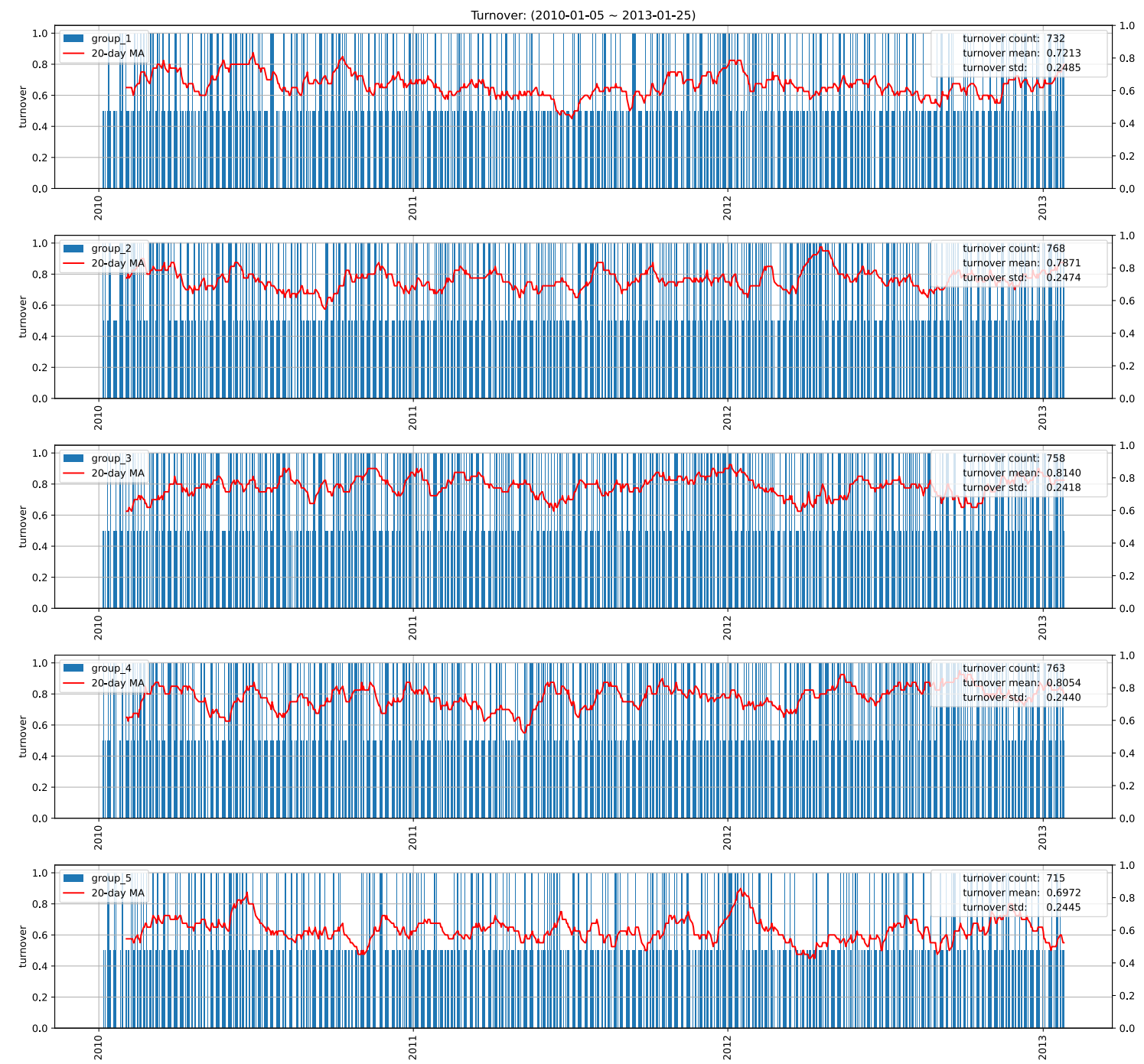
	turnover_count	turnover_mean	turnover_std
group_1	732.0000	0.7213	0.2485
group_2	768.0000	0.7871	0.2474
group_3	758.0000	0.8140	0.2418
group_4	763.0000	0.8054	0.2440
group_5	715.0000	0.6972	0.2445

因子加权持仓换手率

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

turnover count: 37
turnover mean: 0.5892
turnover std: 0.1756

	turnover_count	turnover_mean	turnover_std
factor_weighted	37.0000	0.5892	0.1756

单因子策略(0.8, 1.0)换手率

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

turnover count: 37
turnover mean: 0.5828
turnover std: 0.2338

	turnover_count	turnover_mean	turnover_std
strategy	37.0000	0.5828	0.2338