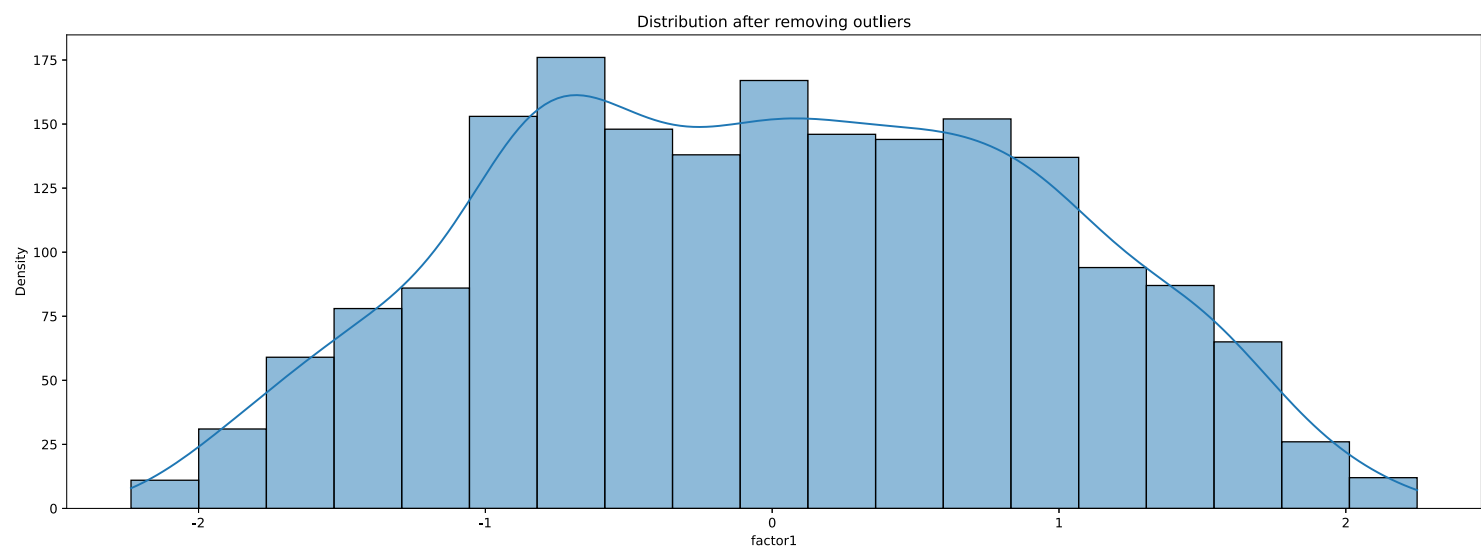


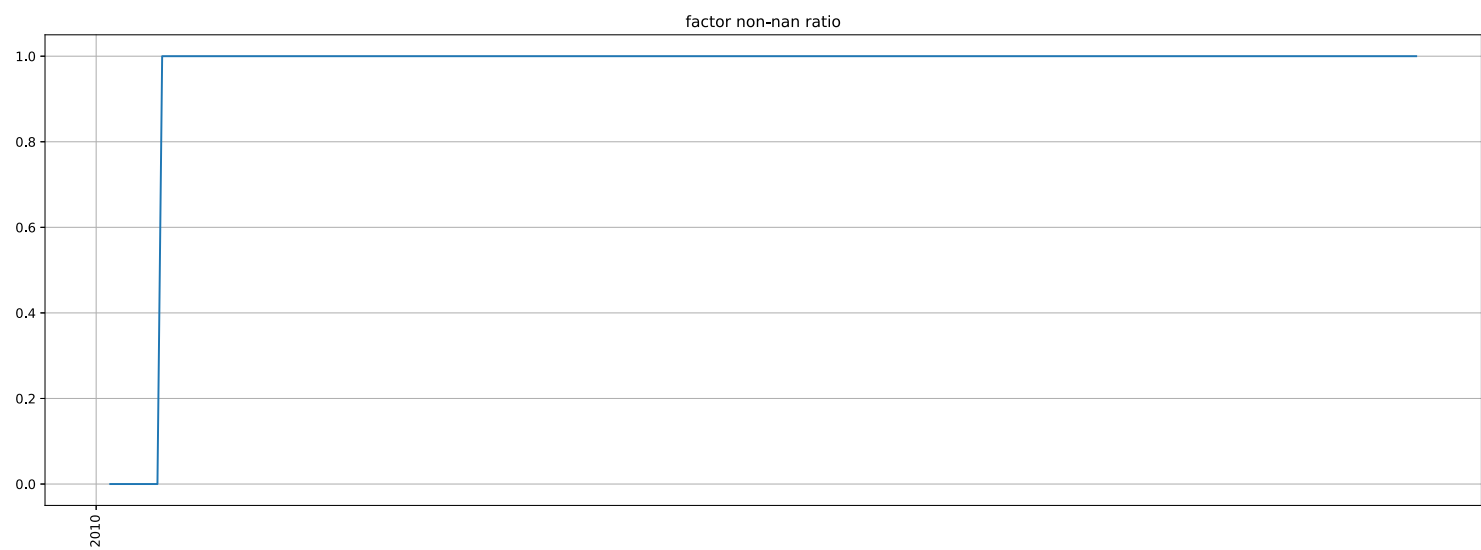
factor1(RandomGenerated2) 因子报告

因子值分布（已去极值）



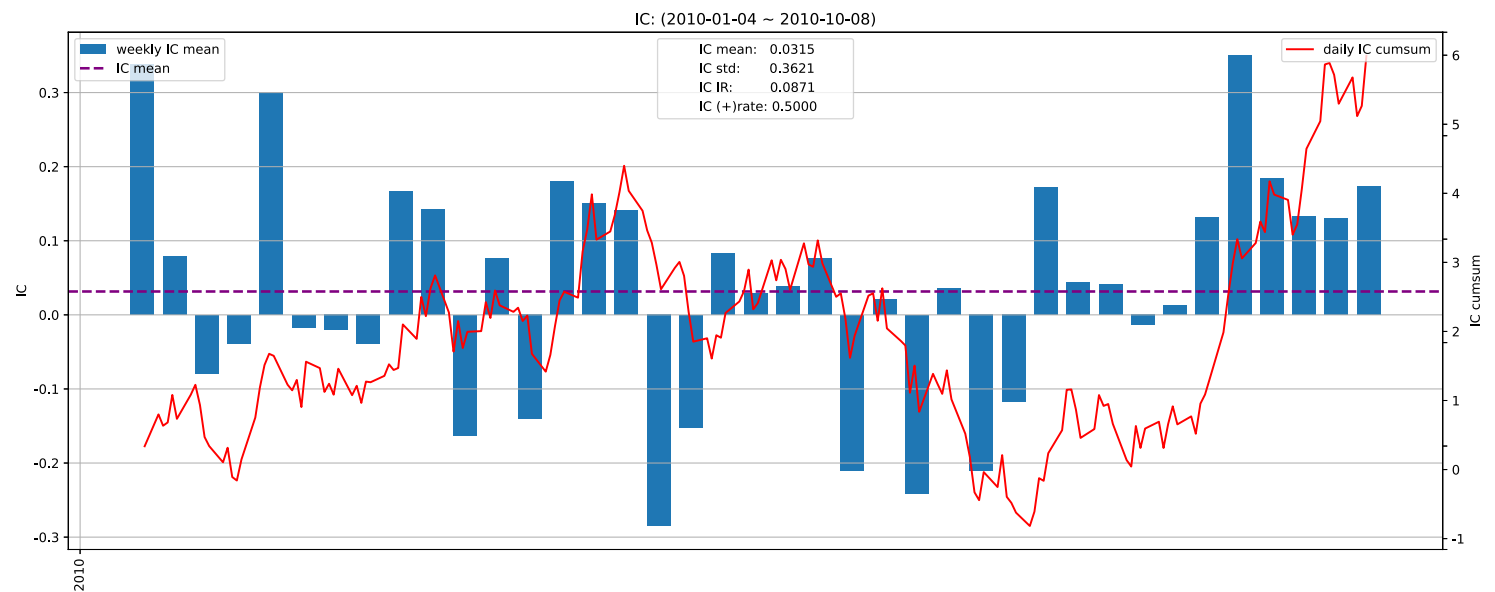
n_valid	n_nan	n_outlier	mean	std	min	25%	50%	75%	max
1910	90	0	0.0000	0.9489	-2.2355	-0.7507	-0.0032	0.7249	2.2486

因子值非空比例

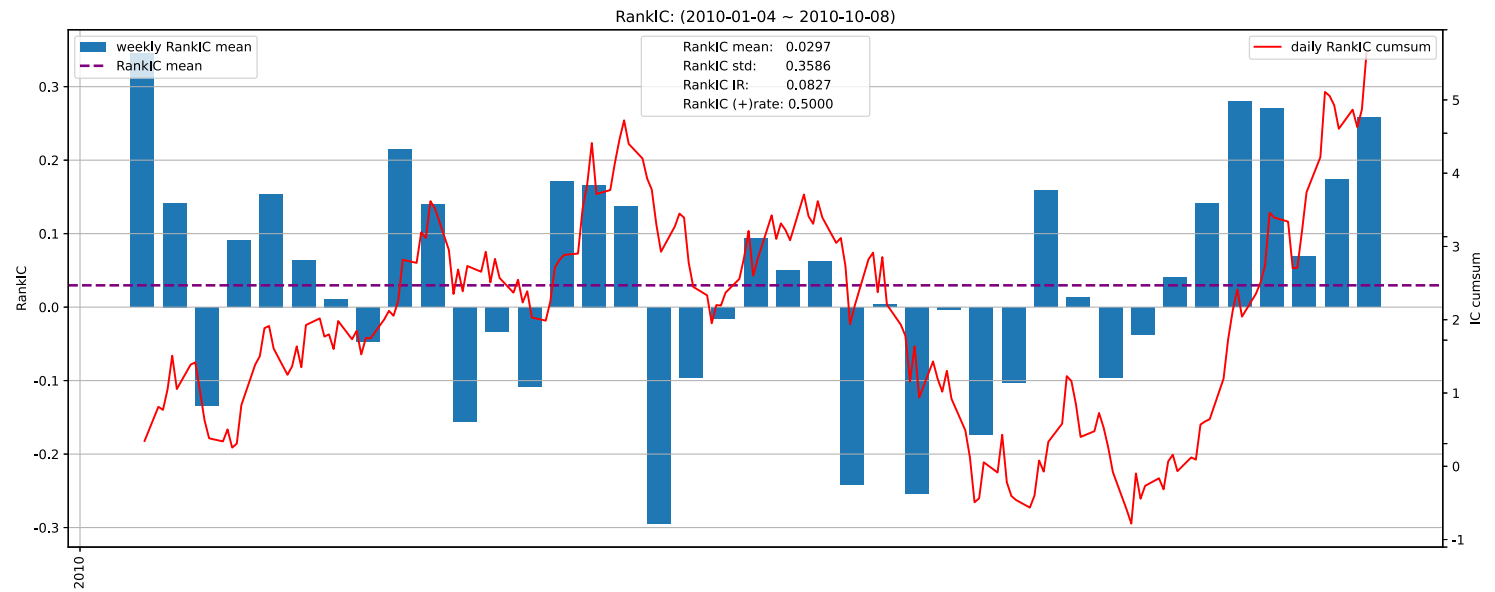


IC分析

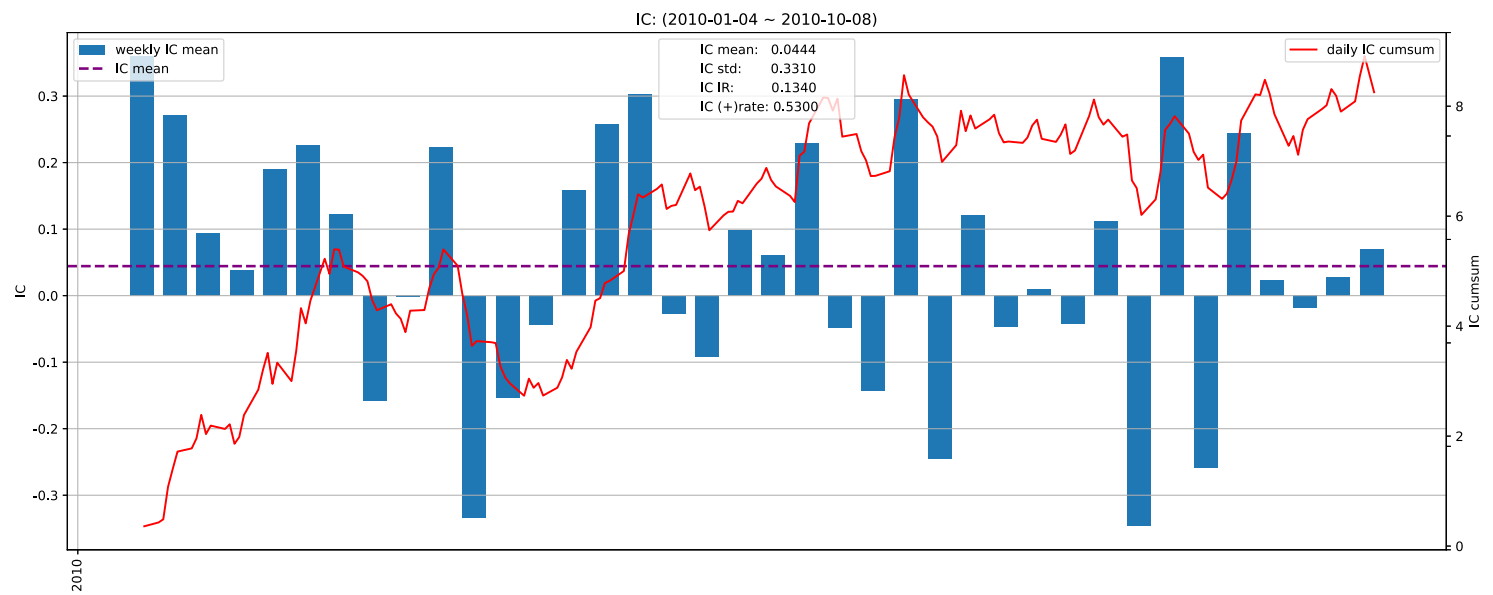
1D



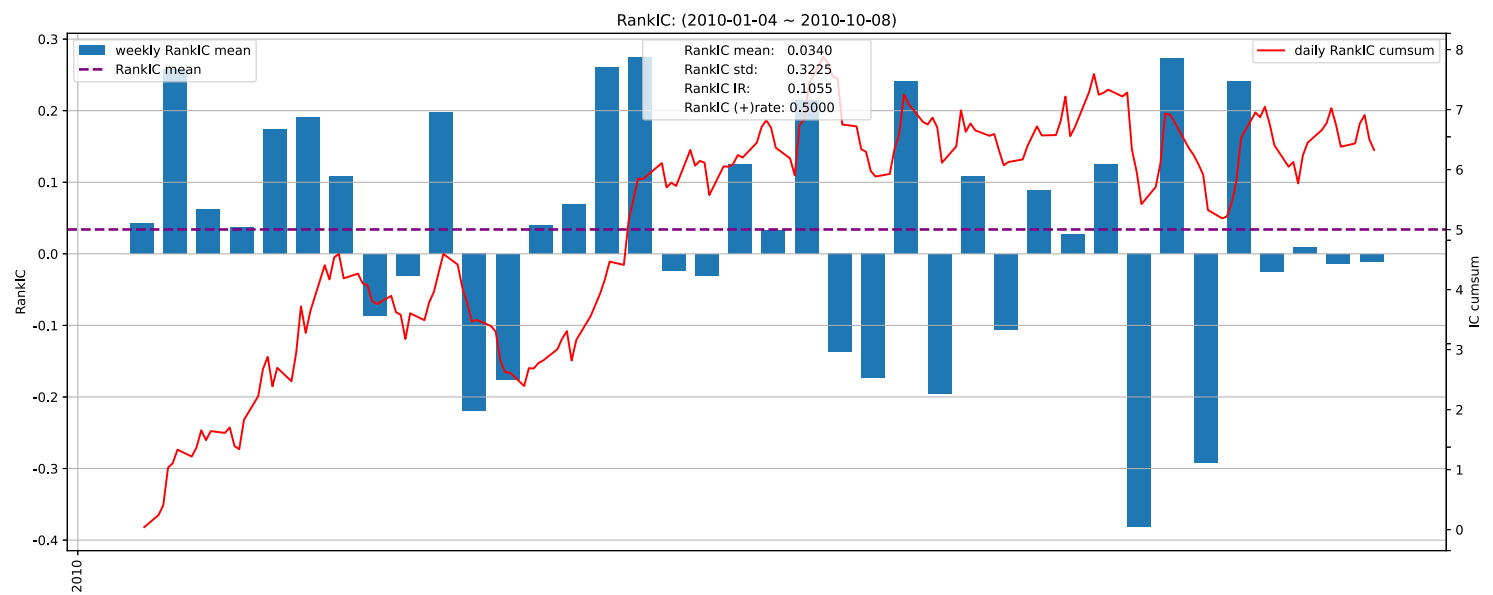
IC	total	2010
mean	0.0315	0.0315
std	0.3621	0.3621
IR	0.0871	0.0871



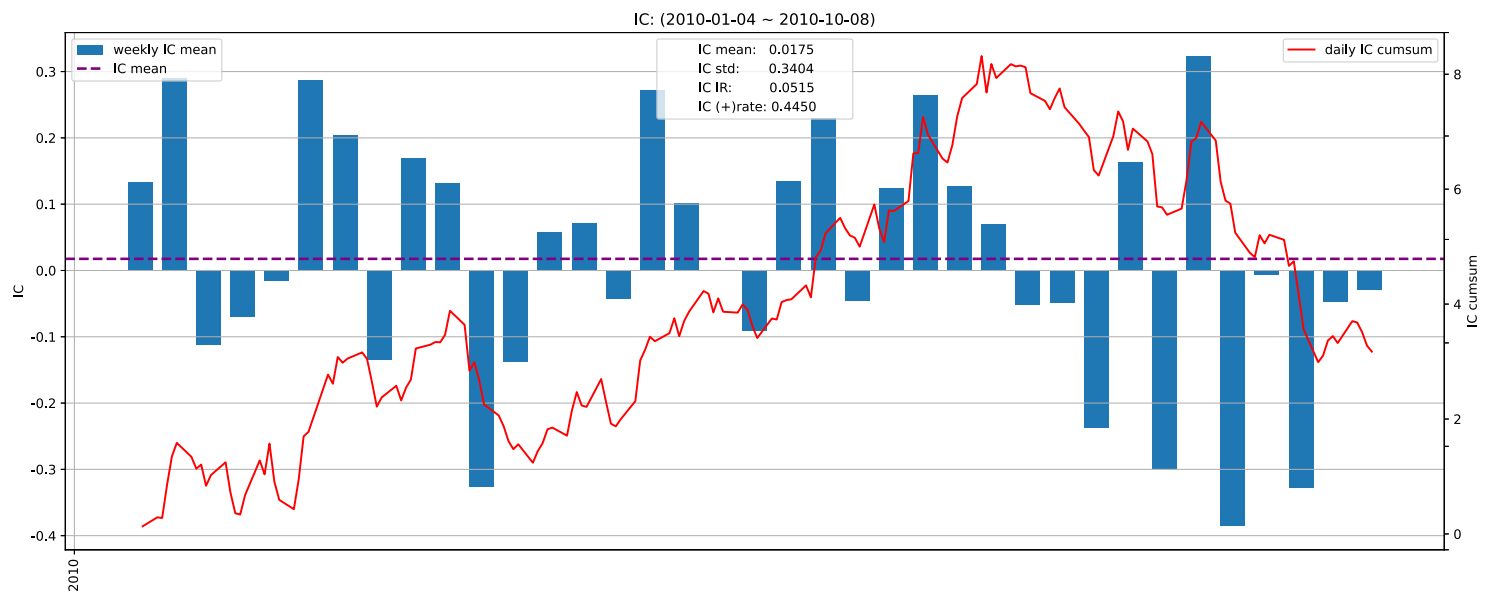
RankIC	total	2010
mean	0.0297	0.0297
std	0.3586	0.3586
IR	0.0827	0.0827



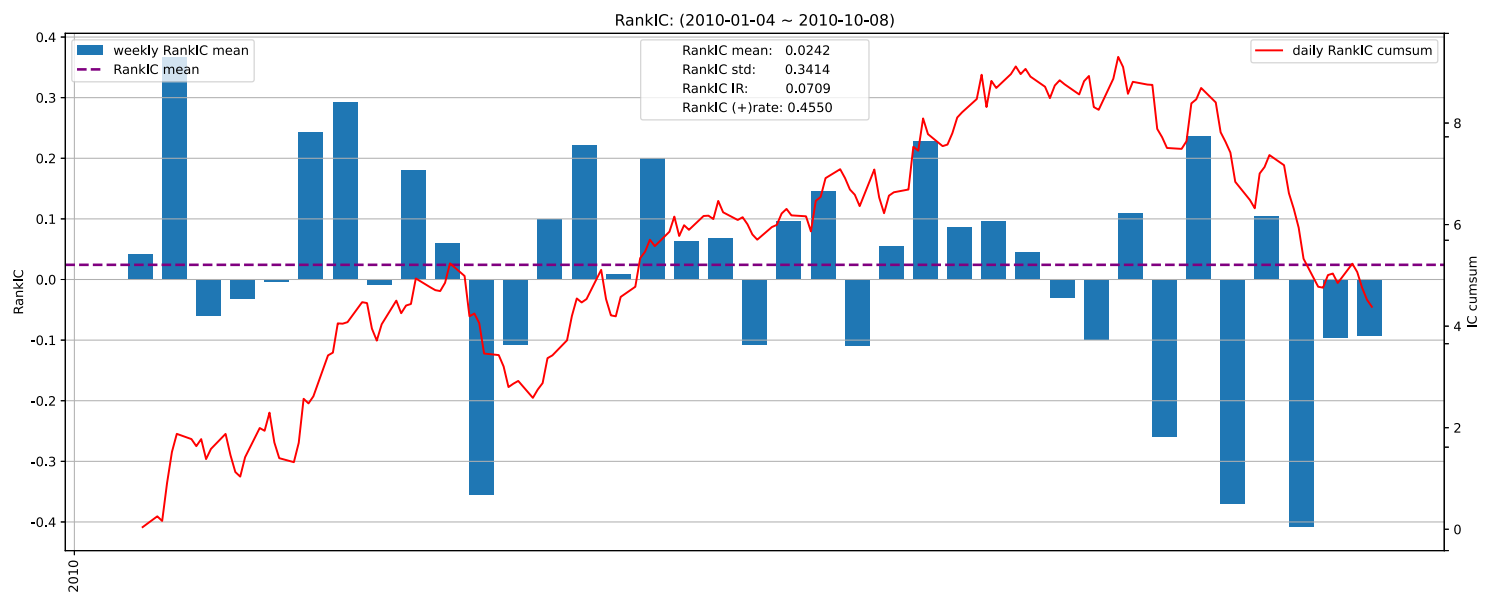
IC	total	2010
mean	0.0444	0.0444
std	0.3310	0.3310
IR	0.1340	0.1340



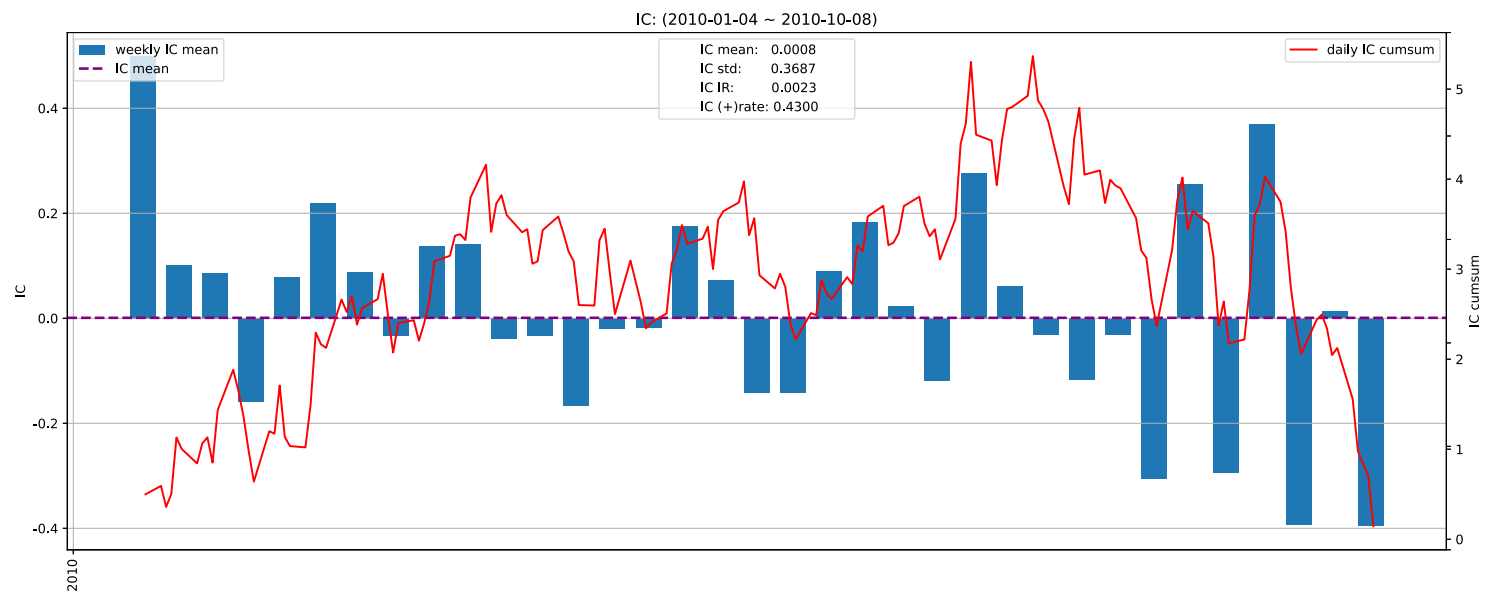
RankIC	total	2010
mean	0.0340	0.0340
std	0.3225	0.3225
IR	0.1055	0.1055



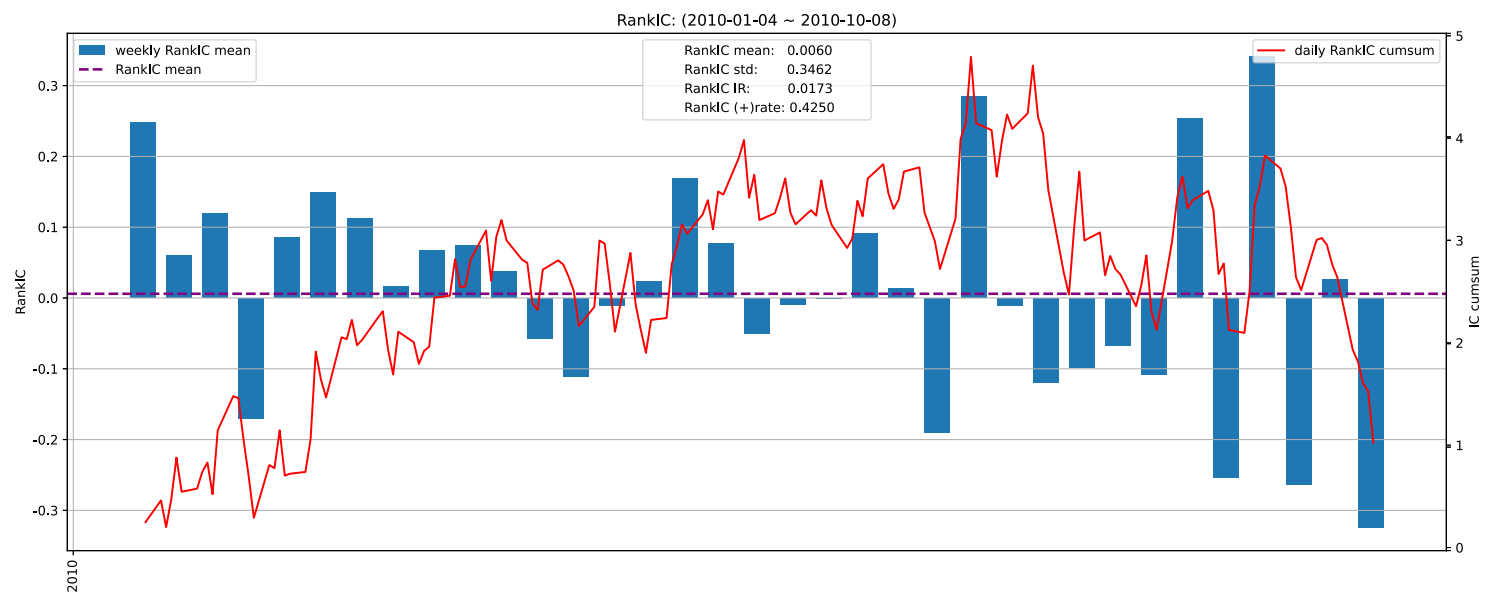
IC	total	2010
mean	0.0175	0.0175
std	0.3404	0.3404
IR	0.0515	0.0515



RankIC	total	2010
mean	0.0242	0.0242
std	0.3414	0.3414
IR	0.0709	0.0709



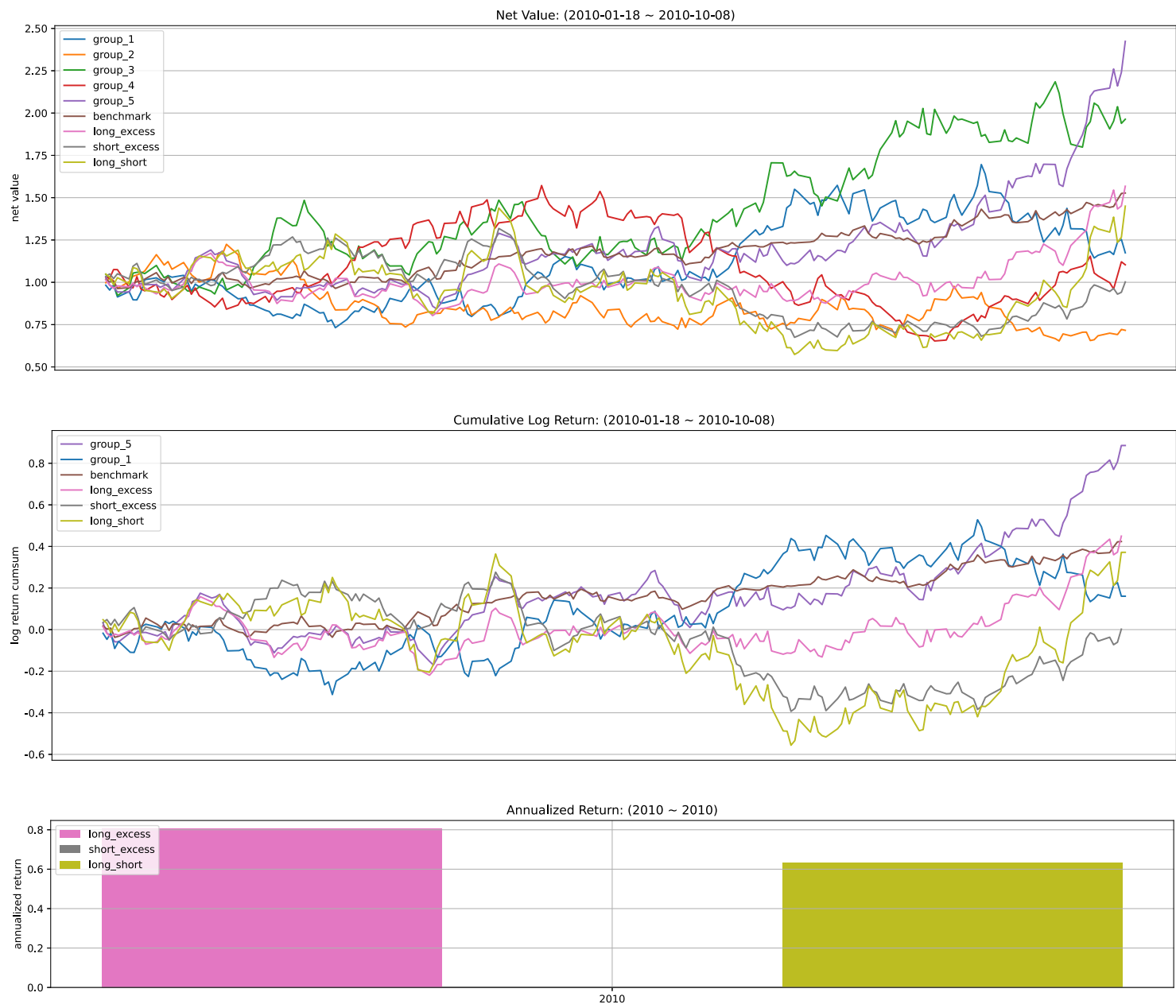
IC	total	2010
mean	0.0008	0.0008
std	0.3687	0.3687
IR	0.0023	0.0023



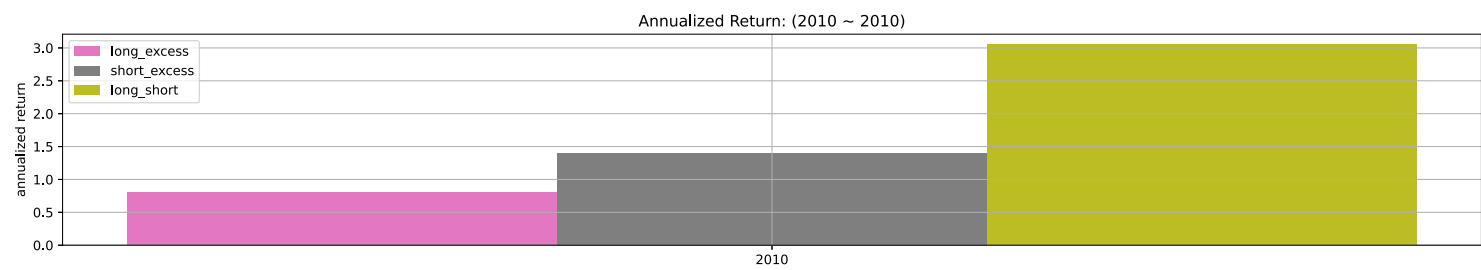
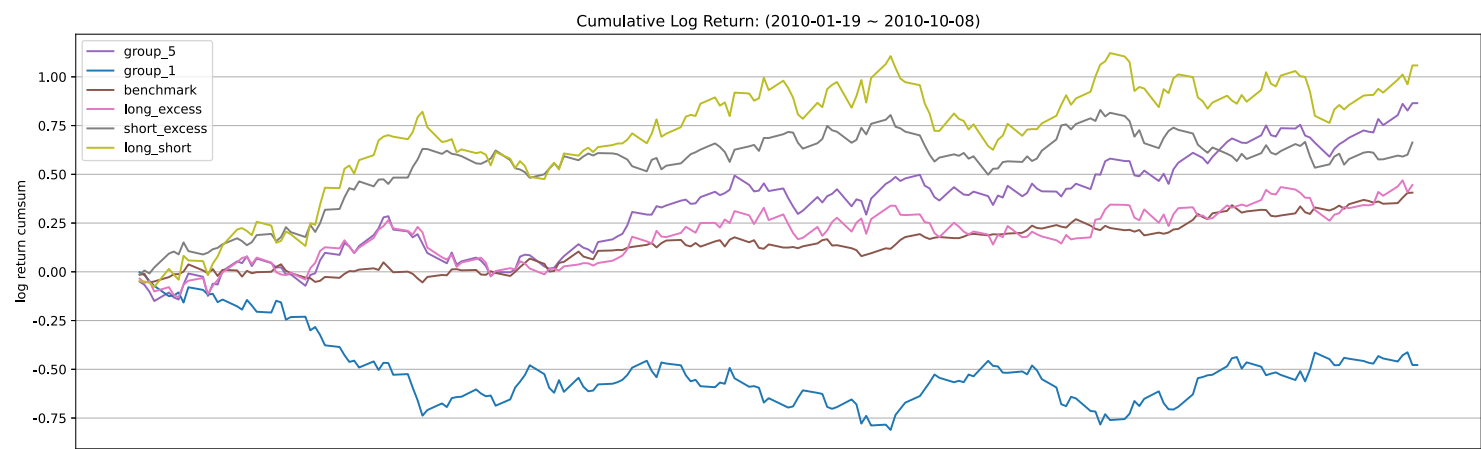
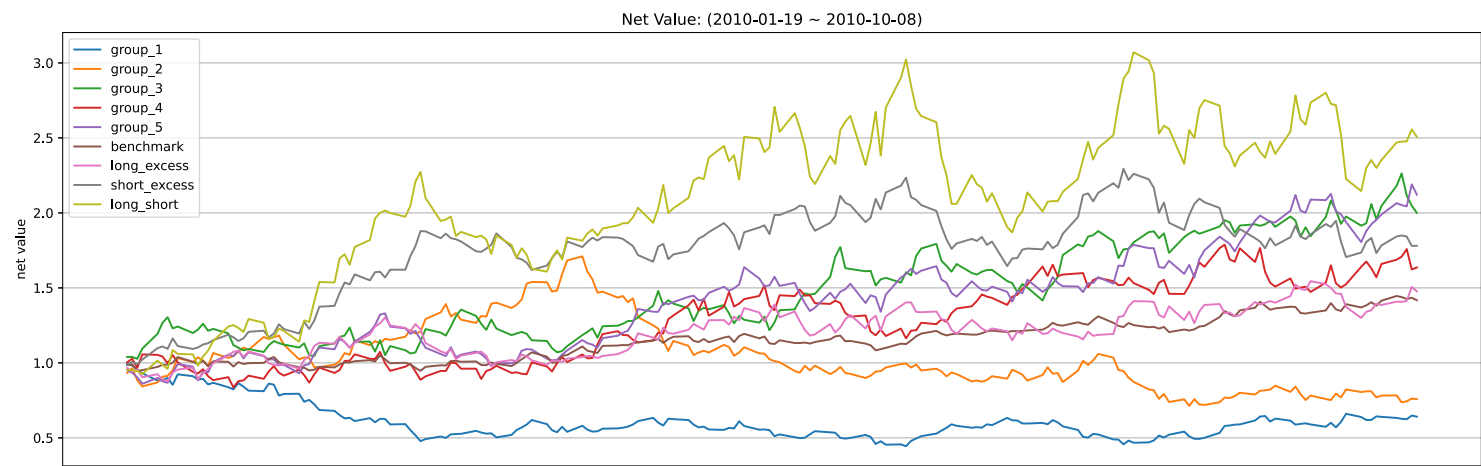
RankIC	total	2010
mean	0.0060	0.0060
std	0.3462	0.3462
IR	0.0173	0.0173

收益分析

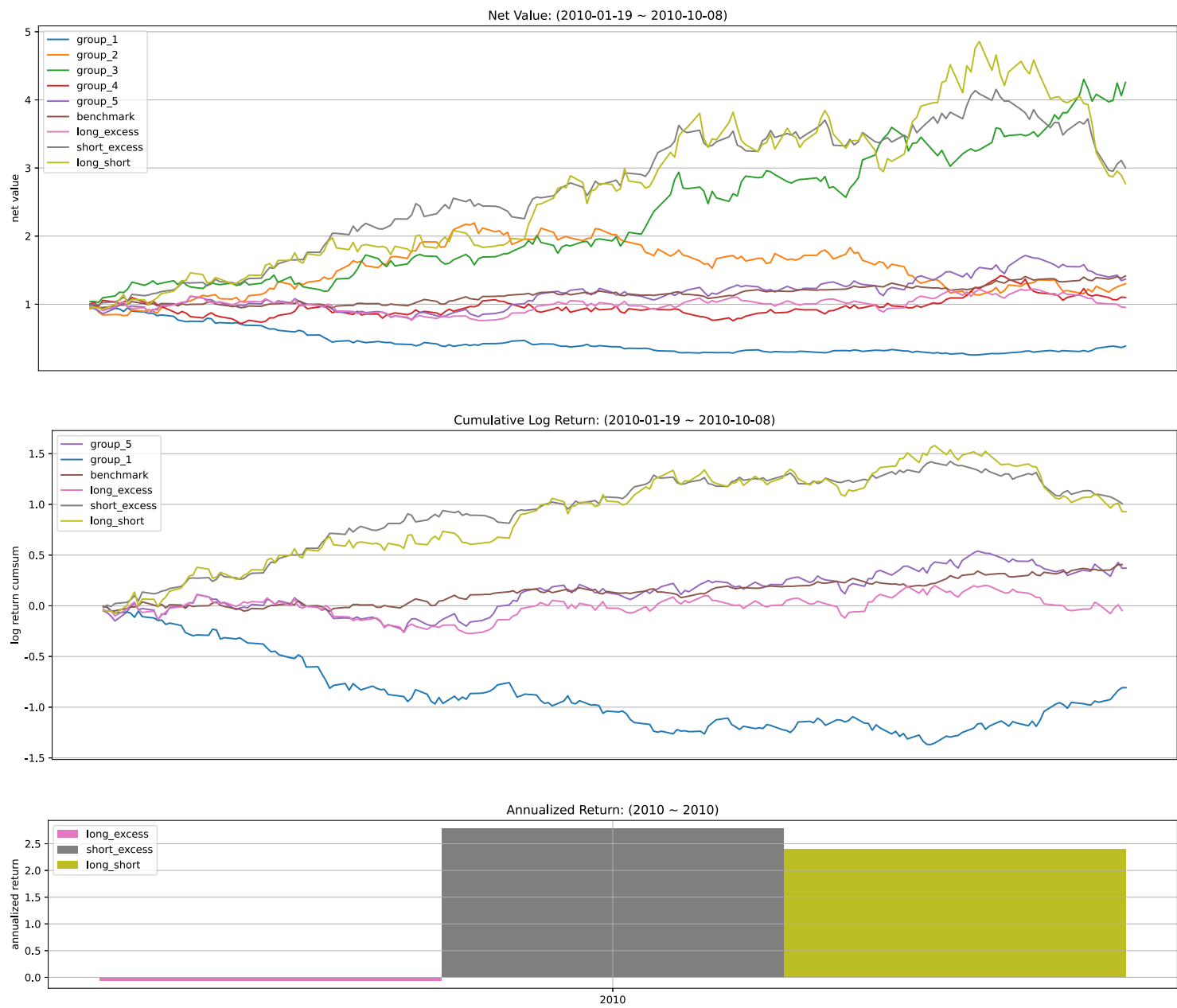
1D



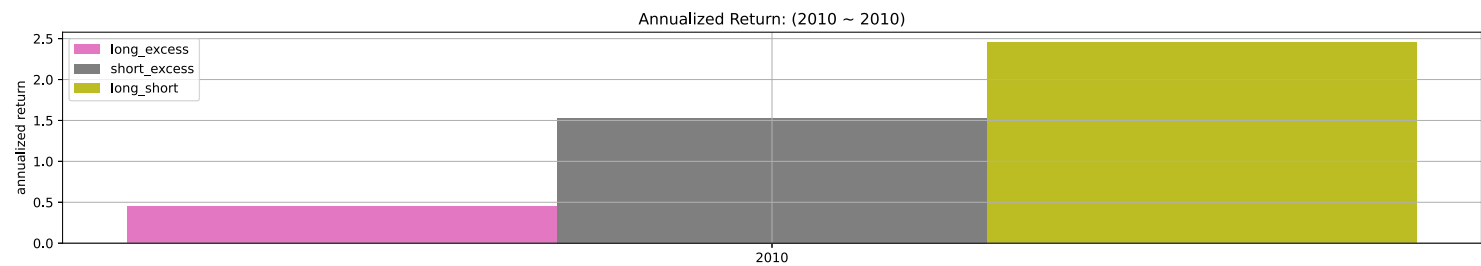
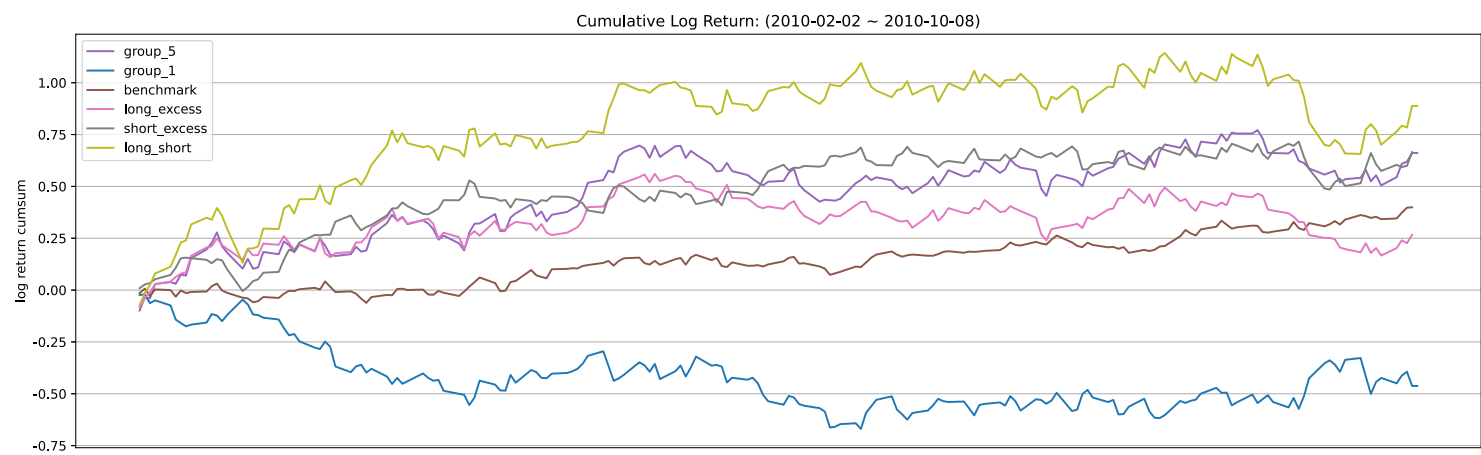
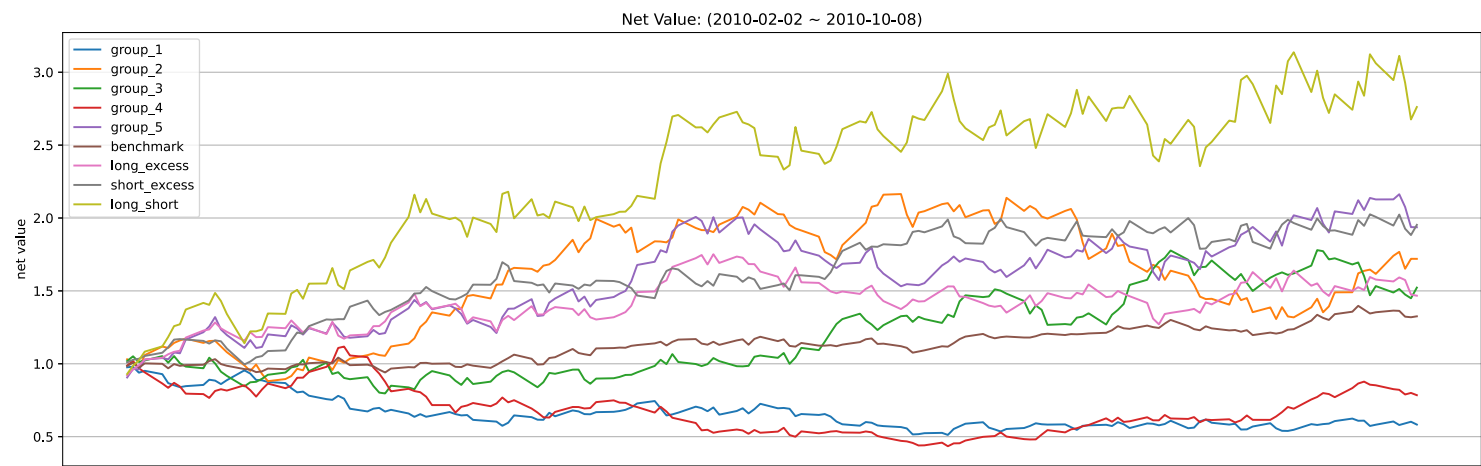
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	2.2359	0.2921	2.2351	7.6539	0.5579	0.6088	0.0323	-0.0289	1.1185
group_1(short)	0.2373	0.3258	0.6510	0.7284	0.4895	0.6763	0.0379	-0.0332	1.1397
benchmark	0.7590	0.0979	2.0211	7.7533	0.5714	0.3022	0.0156	-0.0151	1.0306
long_excess	0.8211	0.3147	1.3464	2.6090	0.5238	0.5623	0.0300	-0.0267	1.1243
short_excess	0.0029	0.4881	0.2918	0.0059	0.5291	0.5760	0.0296	-0.0319	0.9296
long_short	0.6371	0.6015	0.9910	1.0591	0.5000	0.9287	0.0514	-0.0445	1.1535



	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	2.1688	0.2639	2.1638	8.2179	0.5026	0.6230	0.0375	-0.0274	1.3676
group_1(short)	-0.4713	0.5557	-0.7069	-0.8481	0.4656	0.6254	0.0322	-0.0316	1.0173
benchmark	0.7235	0.0979	1.9519	7.3904	0.5691	0.3025	0.0156	-0.0151	1.0293
long_excess	0.8160	0.2511	1.3173	3.2494	0.5213	0.5807	0.0317	-0.0281	1.1254
short_excess	1.4331	0.2637	1.9213	5.4335	0.5372	0.5386	0.0299	-0.0259	1.1569
long_short	3.1019	0.3816	2.0593	8.1278	0.5291	0.8693	0.0484	-0.0397	1.2179

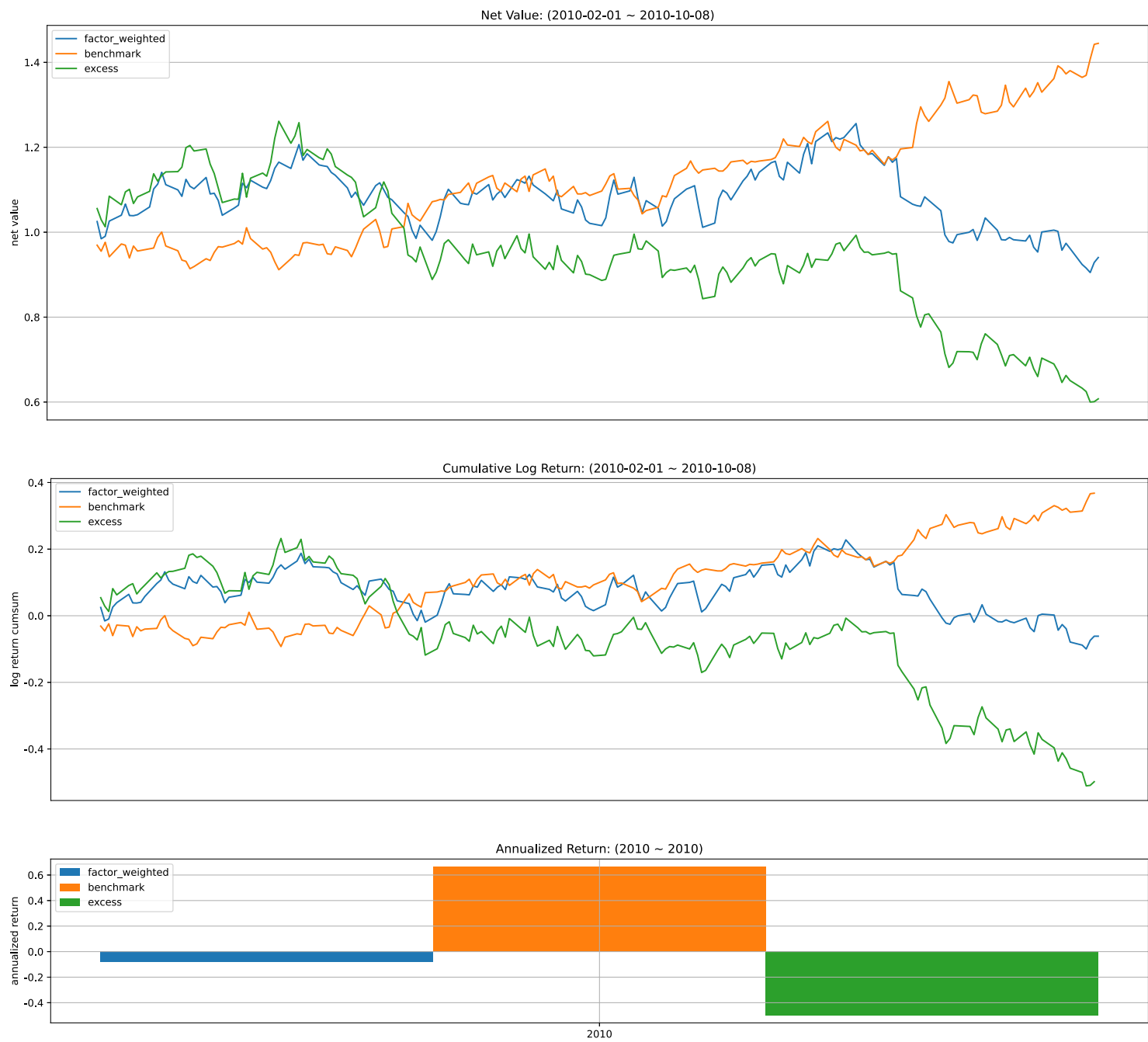


	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	0.6395	0.3076	1.0983	2.0789	0.4868	0.6277	0.0354	-0.0285	1.2404
group_1(short)	-0.6593	0.7454	-1.4374	-0.8845	0.4286	0.6161	0.0330	-0.0312	1.0581
benchmark	0.7235	0.0979	1.9519	7.3904	0.5691	0.3025	0.0156	-0.0151	1.0293
long_excess	-0.0625	0.3209	0.1772	-0.1947	0.5000	0.5793	0.0298	-0.0290	1.0281
short_excess	2.8621	0.3404	2.9398	8.4078	0.5479	0.5036	0.0291	-0.0223	1.3069
long_short	2.4432	0.4795	1.9209	5.0957	0.5556	0.8199	0.0429	-0.0401	1.0710



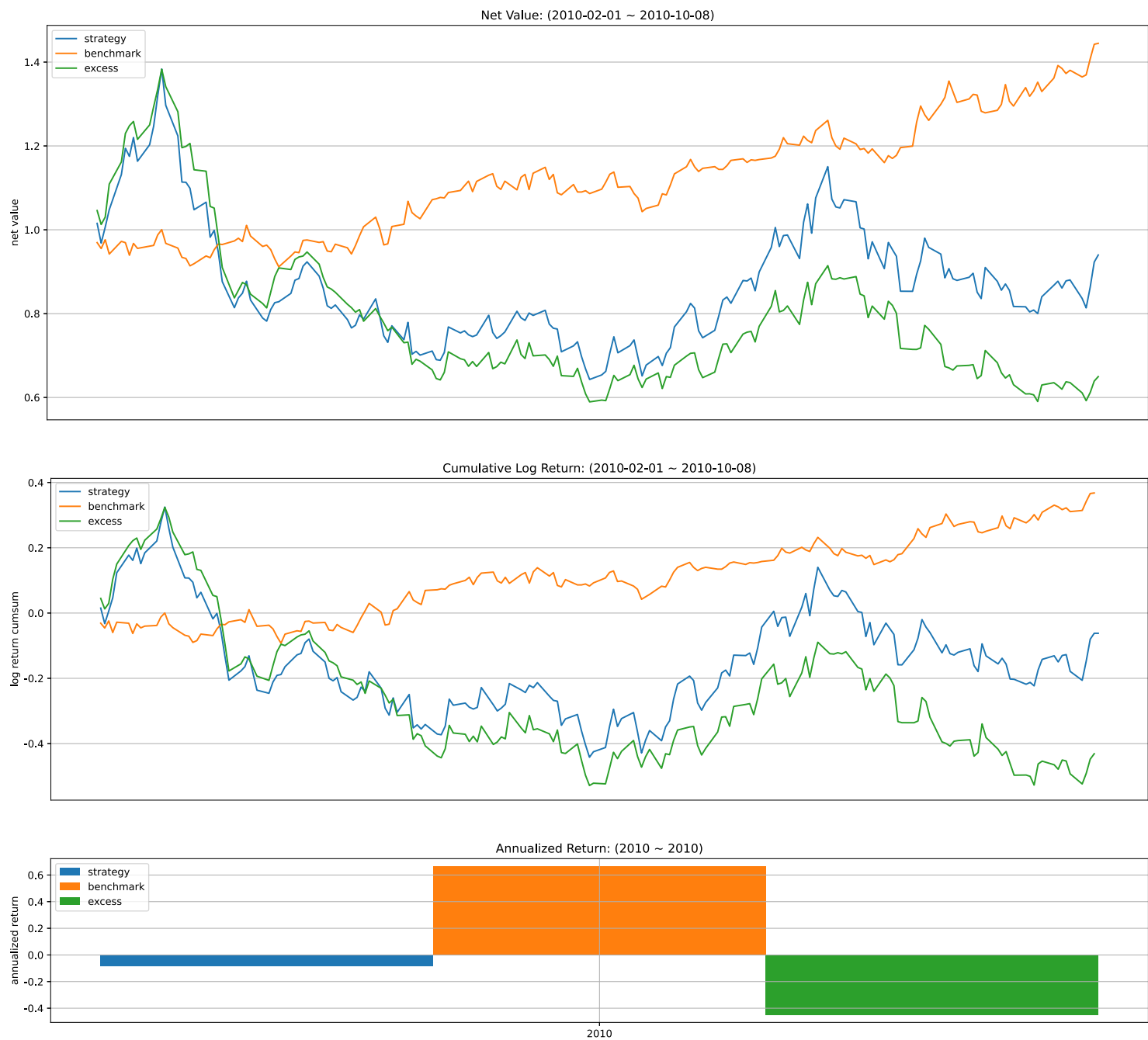
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	1.5366	0.2372	1.7763	6.4786	0.5419	0.6389	0.0350	-0.0320	1.0949
group_1(short)	-0.4785	0.4880	-0.7763	-0.9804	0.4860	0.6037	0.0297	-0.0320	0.9264
benchmark	0.7593	0.0979	2.0448	7.7555	0.5618	0.2981	0.0157	-0.0146	1.0759
long_excess	0.4577	0.3257	0.9541	1.4053	0.5169	0.5573	0.0300	-0.0277	1.0821
short_excess	1.5641	0.2068	2.0582	7.5624	0.5225	0.5252	0.0290	-0.0228	1.2745
long_short	2.4903	0.3852	1.9083	6.4643	0.5363	0.8403	0.0458	-0.0397	1.1532

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	-0.0824	0.2794	-0.0351	-0.2950	0.4667	0.3818	0.0210	-0.0186	1.1248
benchmark	0.6786	0.0979	1.8780	6.9322	0.5587	0.2999	0.0157	-0.0148	1.0611
excess	-0.5042	0.5243	-1.1564	-0.9617	0.4804	0.4986	0.0243	-0.0269	0.9043

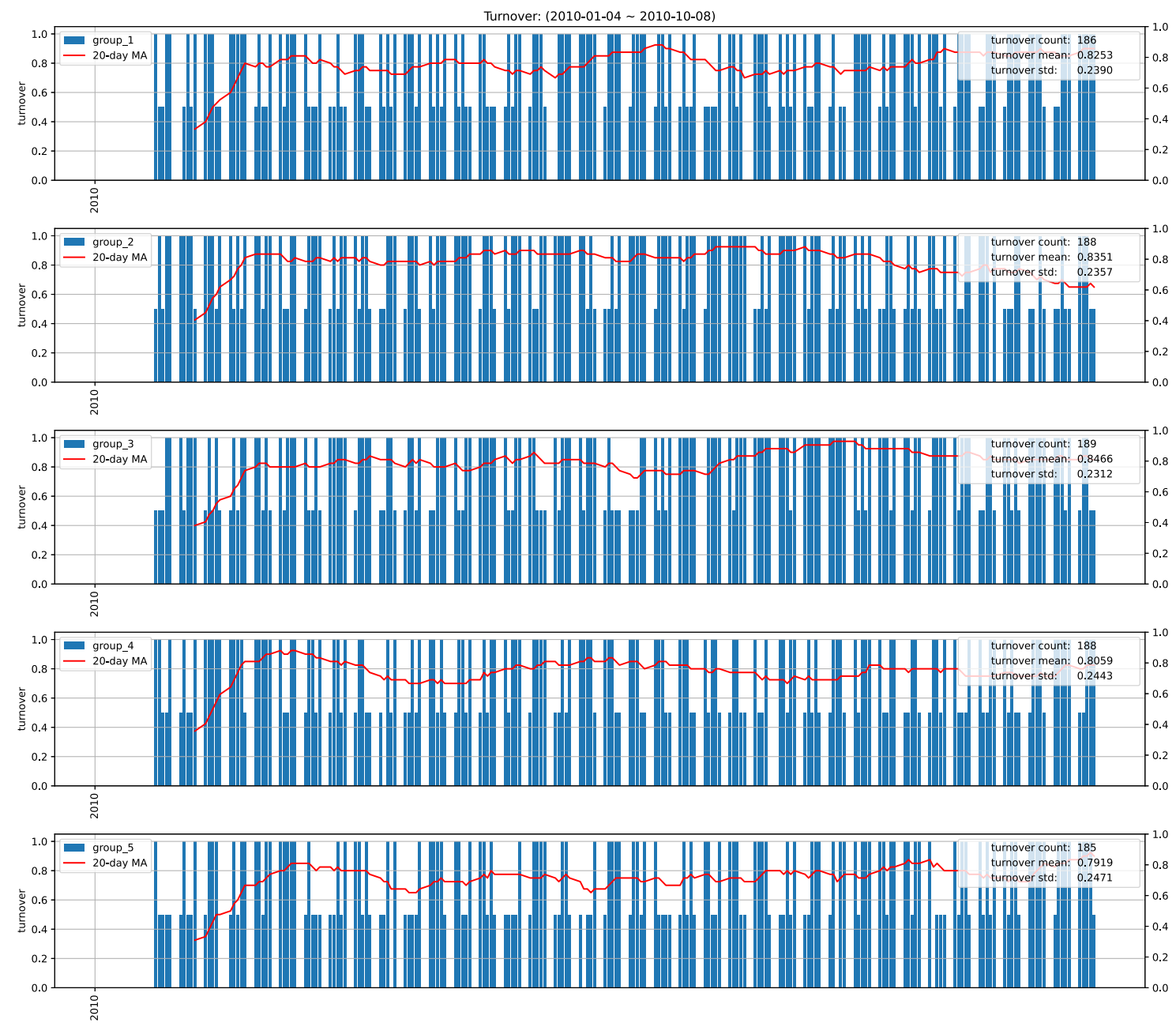
单因子策略(0.8, 1.0)收益



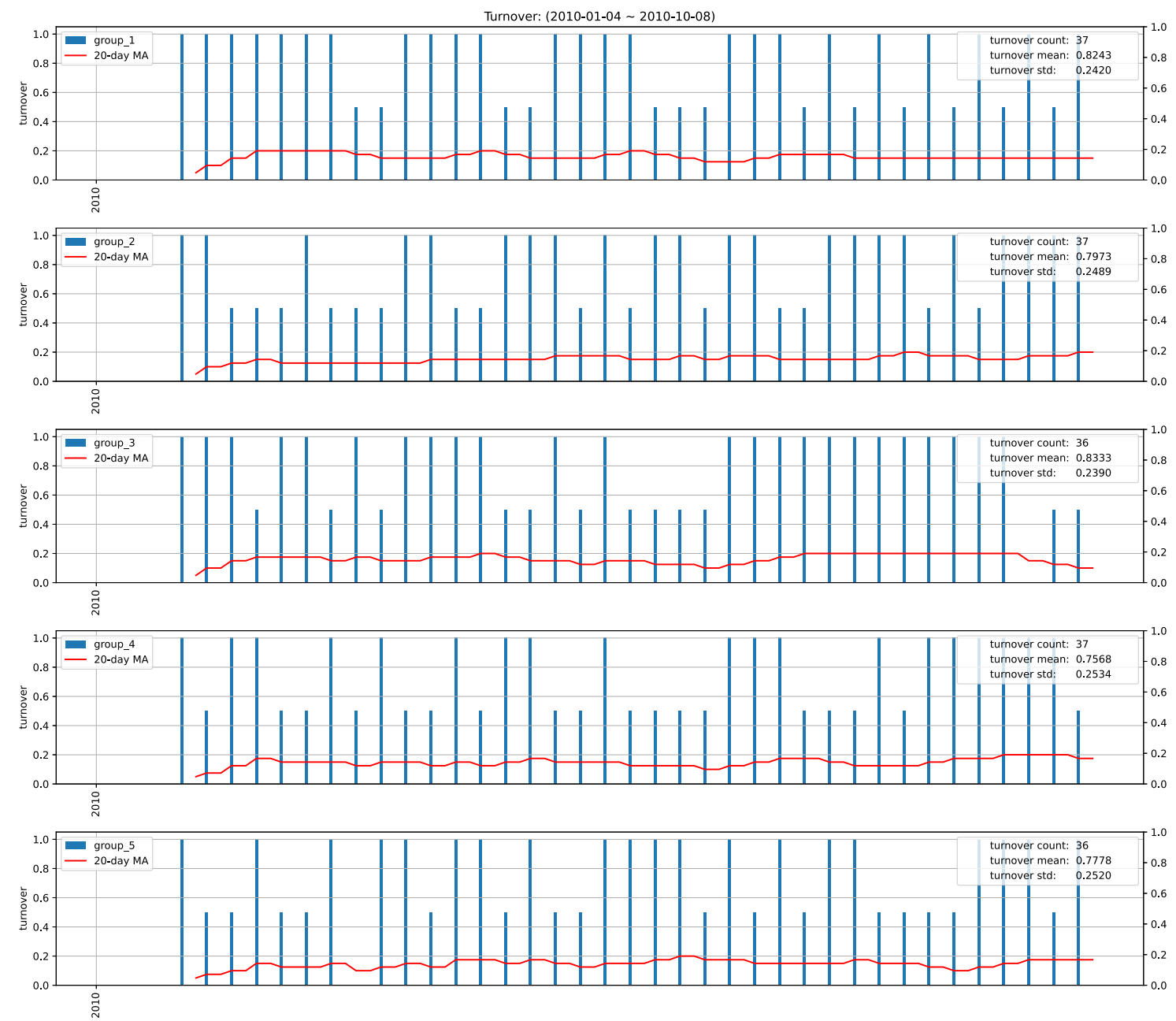
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
strategy	-0.0831	0.5353	0.2034	-0.1553	0.5056	0.6685	0.0348	-0.0348	0.9977
benchmark	0.6786	0.0979	1.8780	6.9322	0.5587	0.2999	0.0157	-0.0148	1.0611
excess	-0.4550	0.5737	-0.7093	-0.7931	0.4749	0.6011	0.0301	-0.0304	0.9887

换手率分析

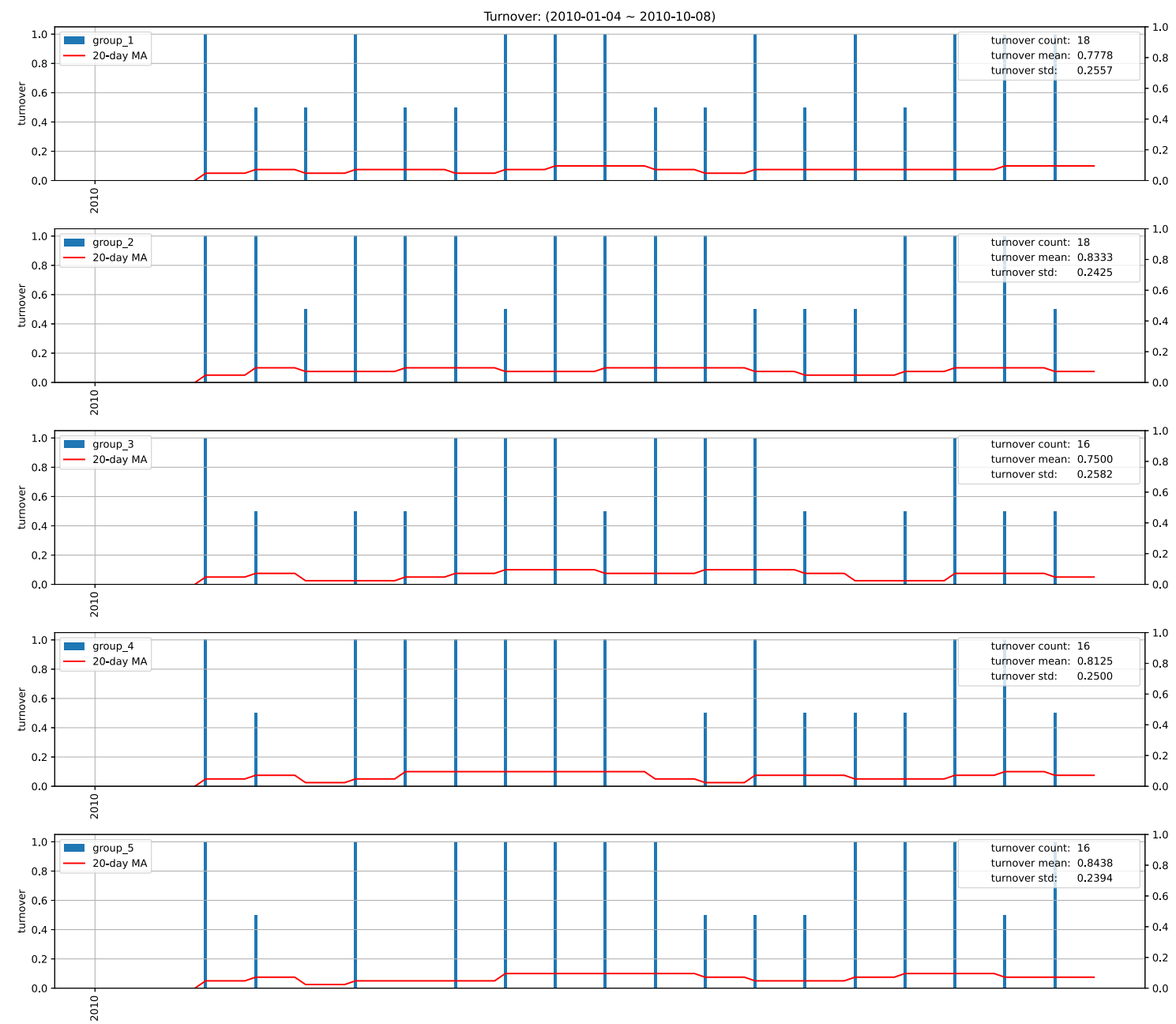
1D



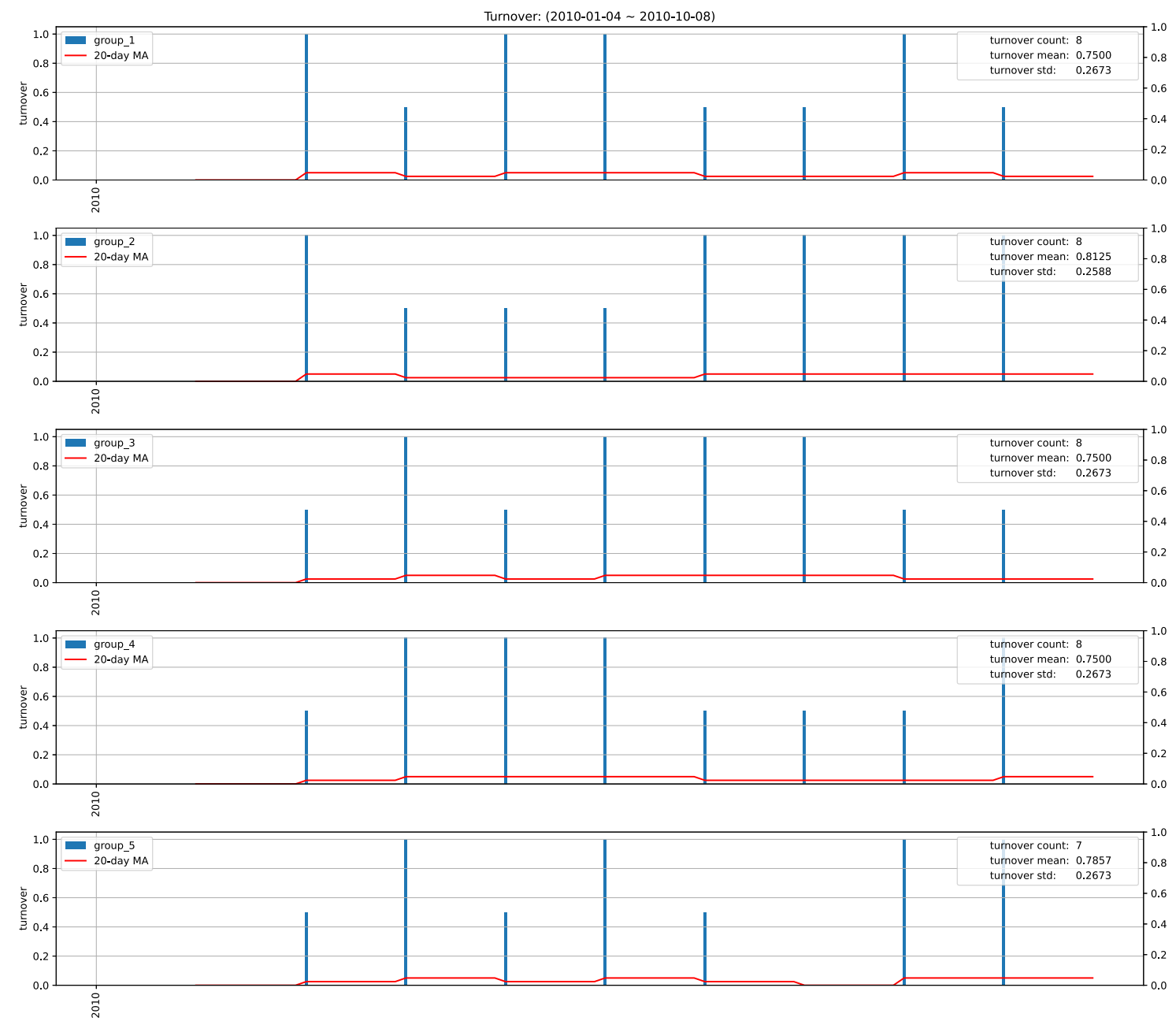
	turnover_count	turnover_mean	turnover_std
group_1	186.0000	0.8253	0.2390
group_2	188.0000	0.8351	0.2357
group_3	189.0000	0.8466	0.2312
group_4	188.0000	0.8059	0.2443
group_5	185.0000	0.7919	0.2471



	turnover_count	turnover_mean	turnover_std
group_1	37.0000	0.8243	0.2420
group_2	37.0000	0.7973	0.2489
group_3	36.0000	0.8333	0.2390
group_4	37.0000	0.7568	0.2534
group_5	36.0000	0.7778	0.2520

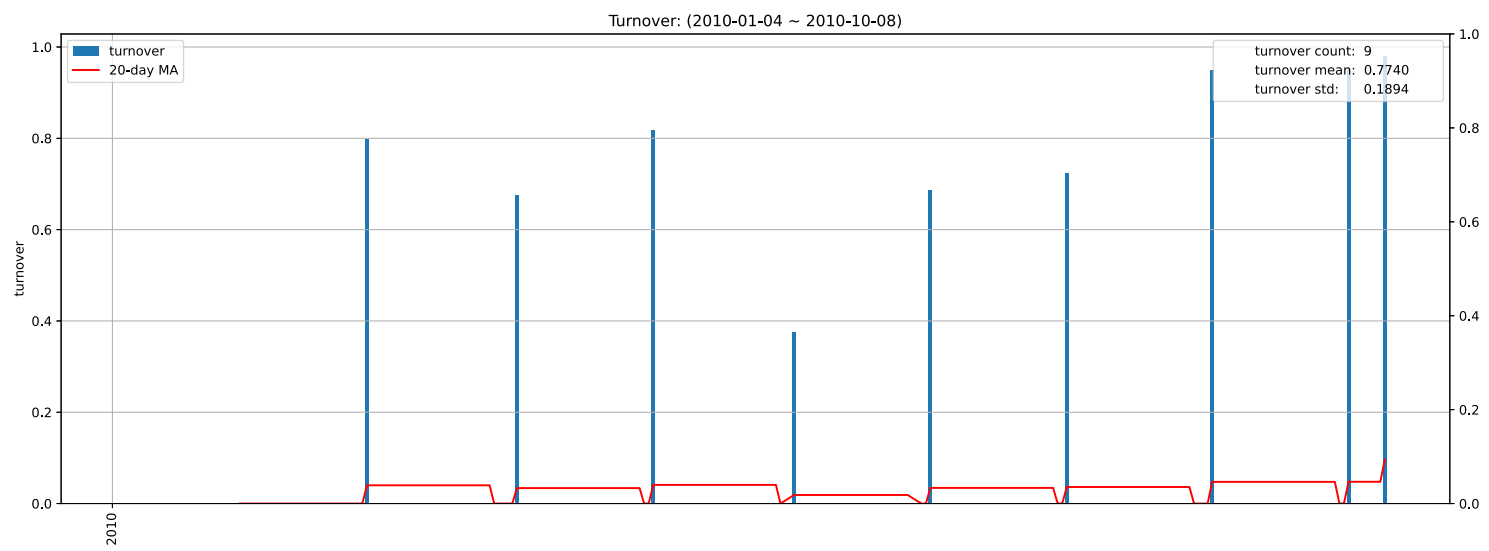


	turnover_count	turnover_mean	turnover_std
group_1	18.0000	0.7778	0.2557
group_2	18.0000	0.8333	0.2425
group_3	16.0000	0.7500	0.2582
group_4	16.0000	0.8125	0.2500
group_5	16.0000	0.8438	0.2394



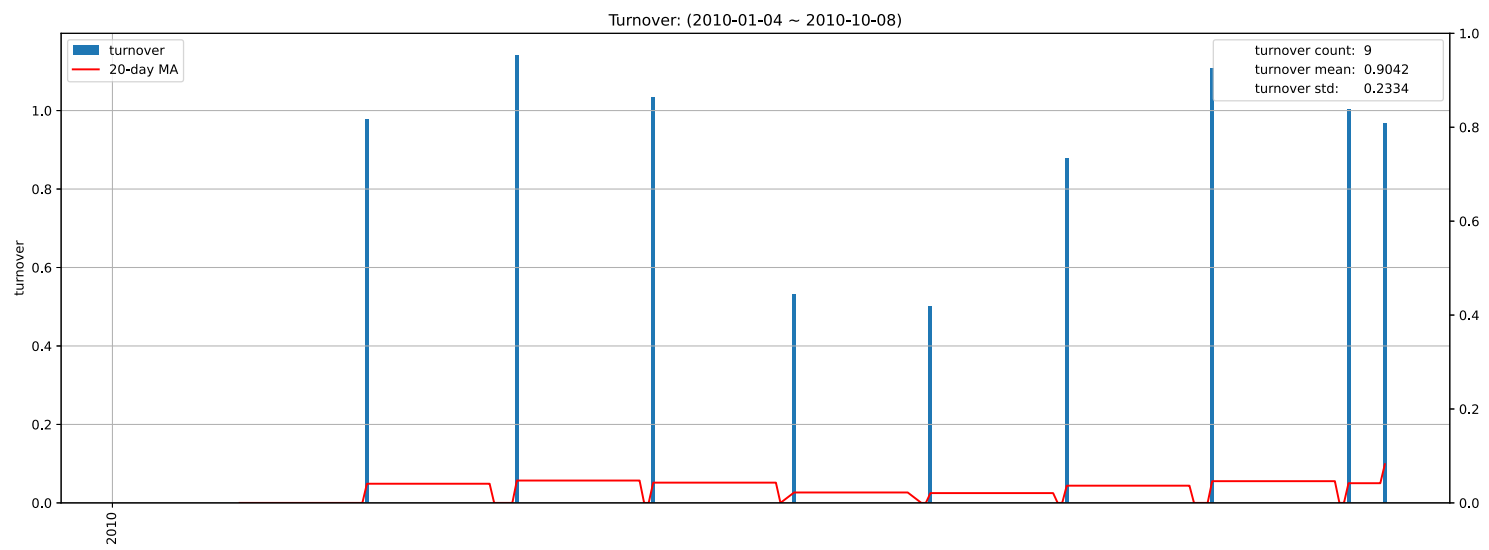
	turnover_count	turnover_mean	turnover_std
group_1	8.0000	0.7500	0.2673
group_2	8.0000	0.8125	0.2588
group_3	8.0000	0.7500	0.2673
group_4	8.0000	0.7500	0.2673
group_5	7.0000	0.7857	0.2673

因子加权持仓换手率



	turnover_count	turnover_mean	turnover_std
factor_weighted	9.0000	0.7740	0.1894

单因子策略(0.8, 1.0)换手率



	turnover_count	turnover_mean	turnover_std
strategy	9.0000	0.9042	0.2334