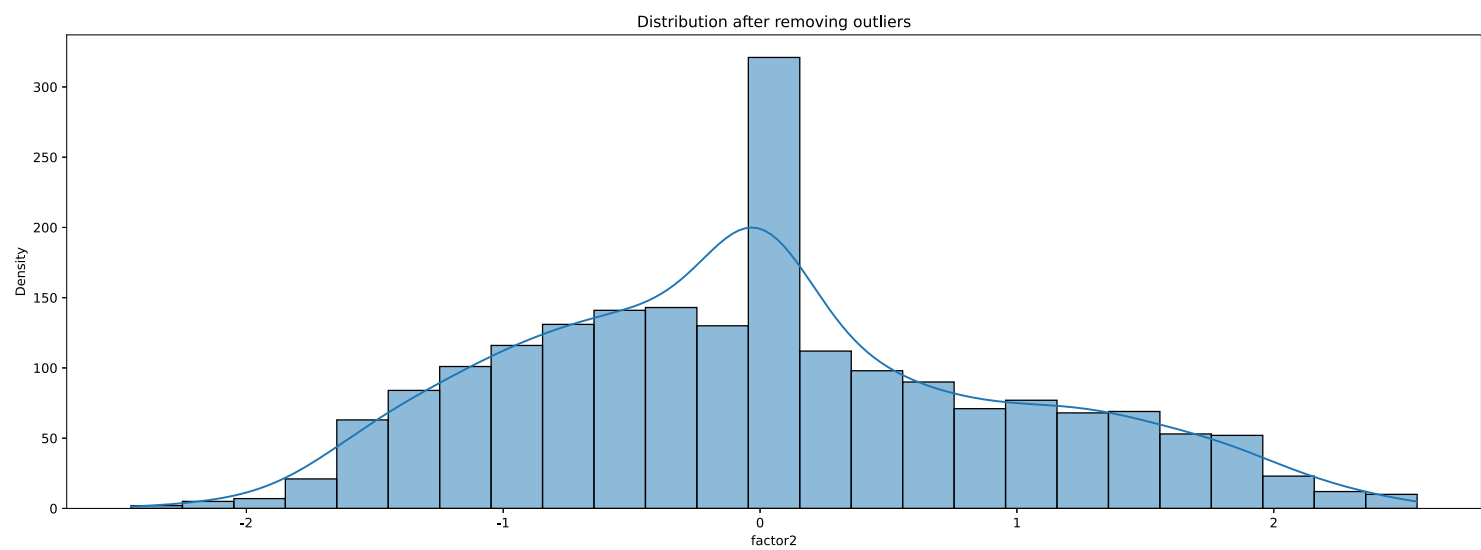


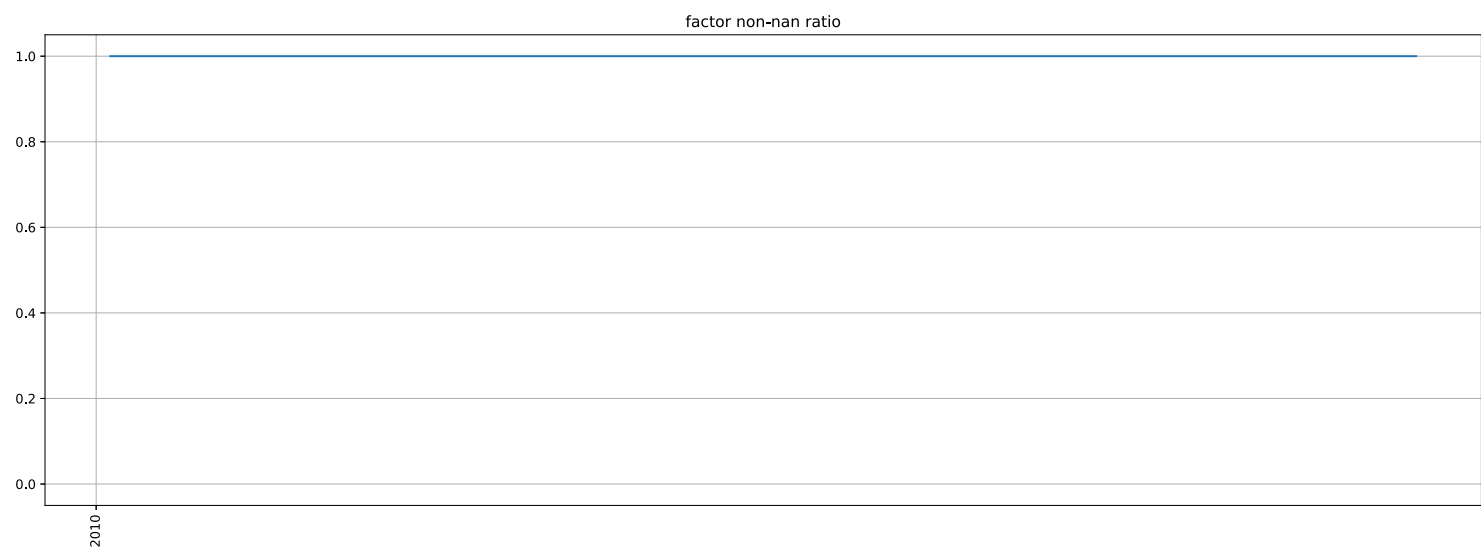
factor2(RandomGenerated1) 因子报告

因子值分布（已去极值）



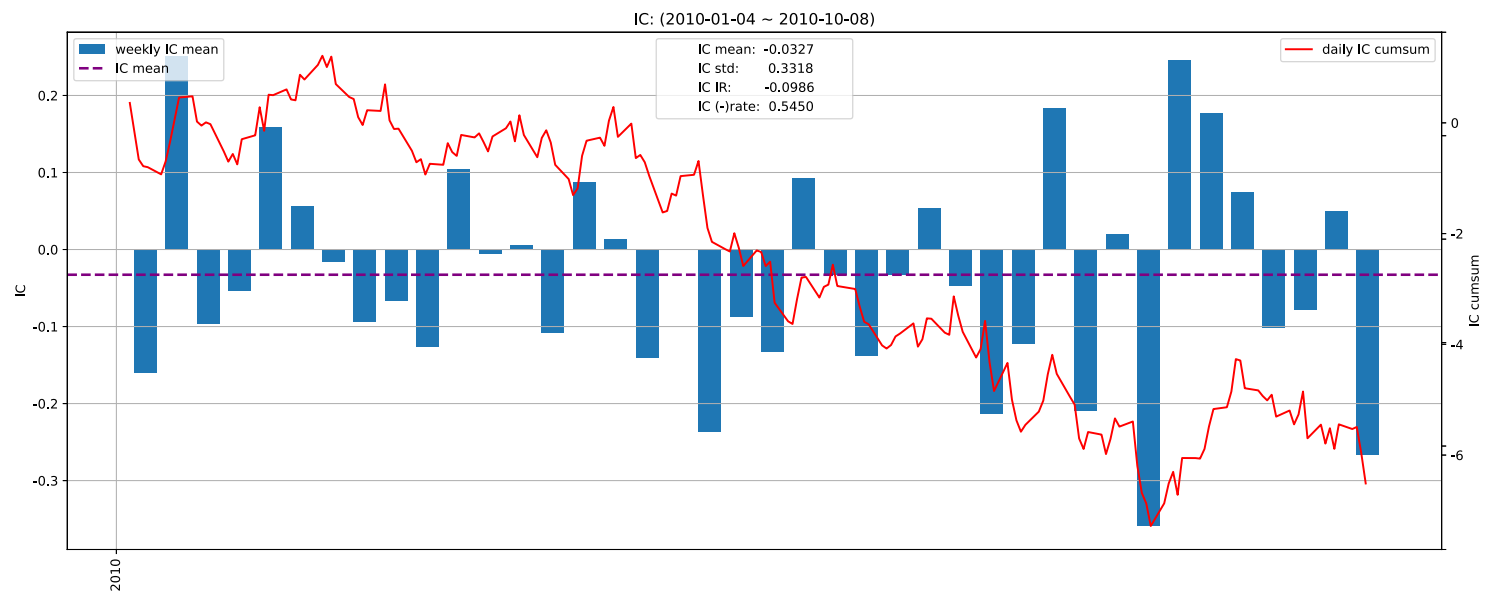
n_valid	n_nan	n_outlier	mean	std	min	25%	50%	75%	max
2000	0	0	0.0000	0.9489	-2.4492	-0.6865	-0.0000	0.6026	2.5583

因子值非空比例

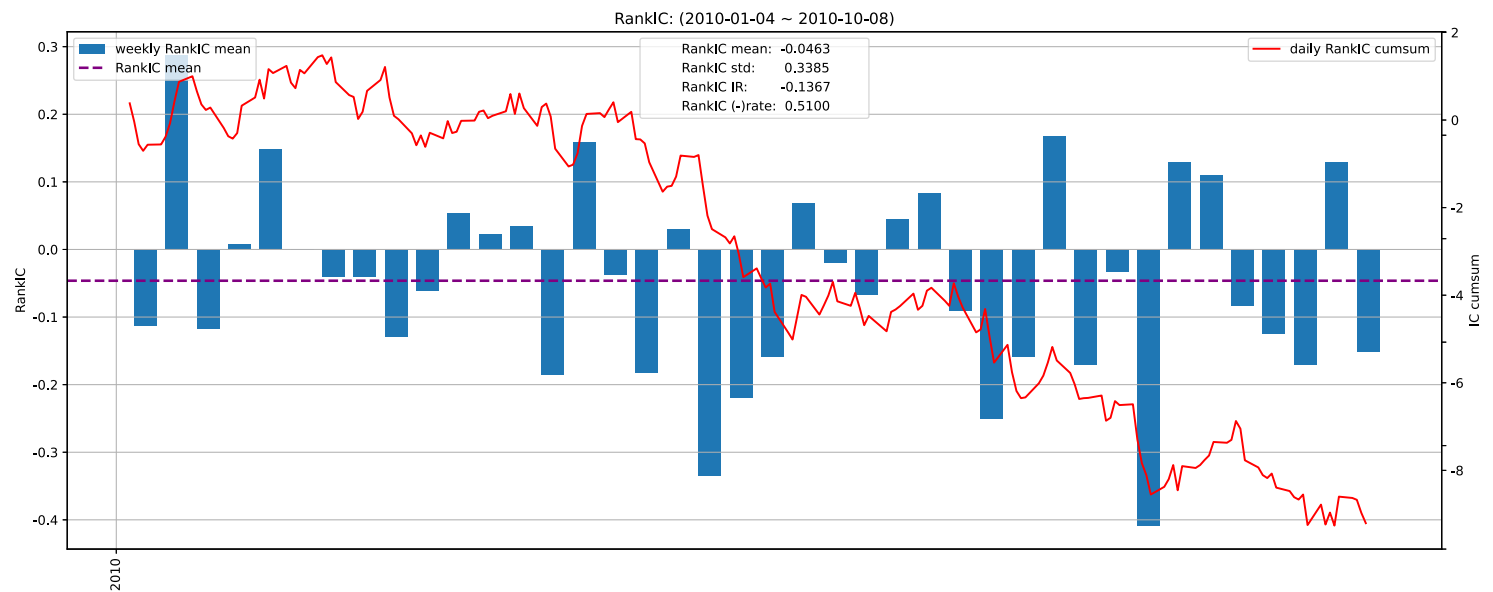


IC分析

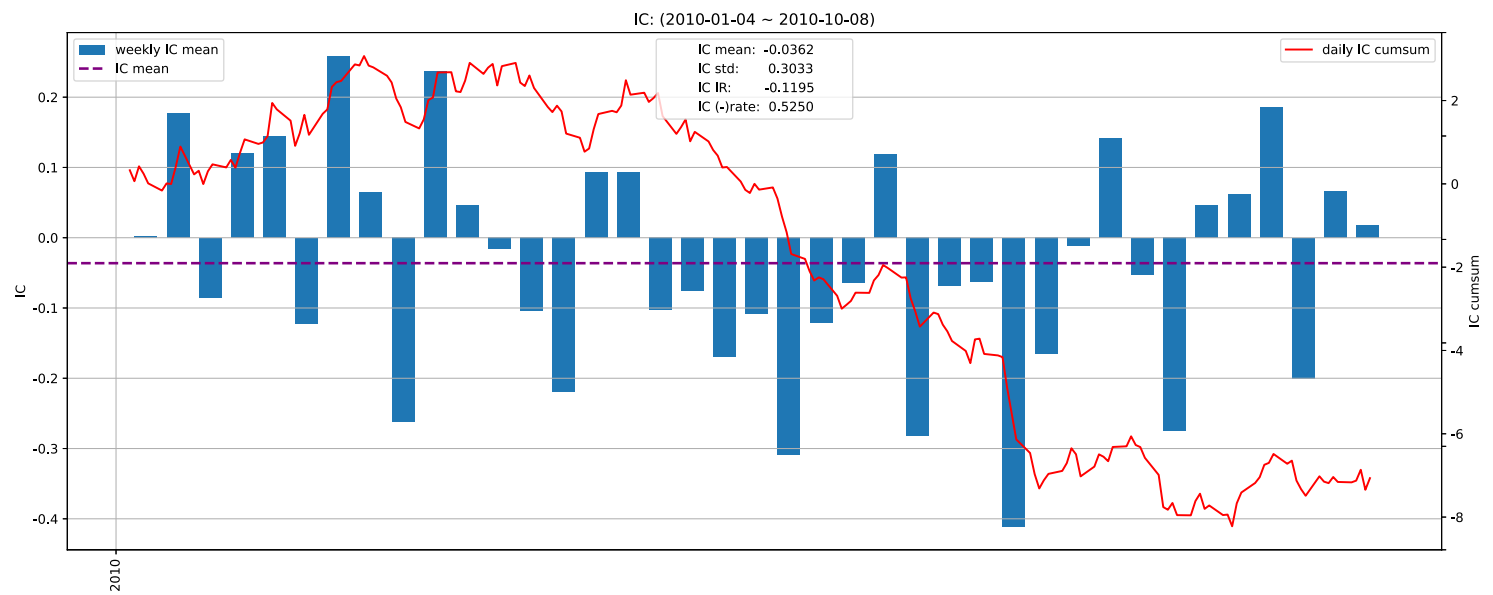
1D



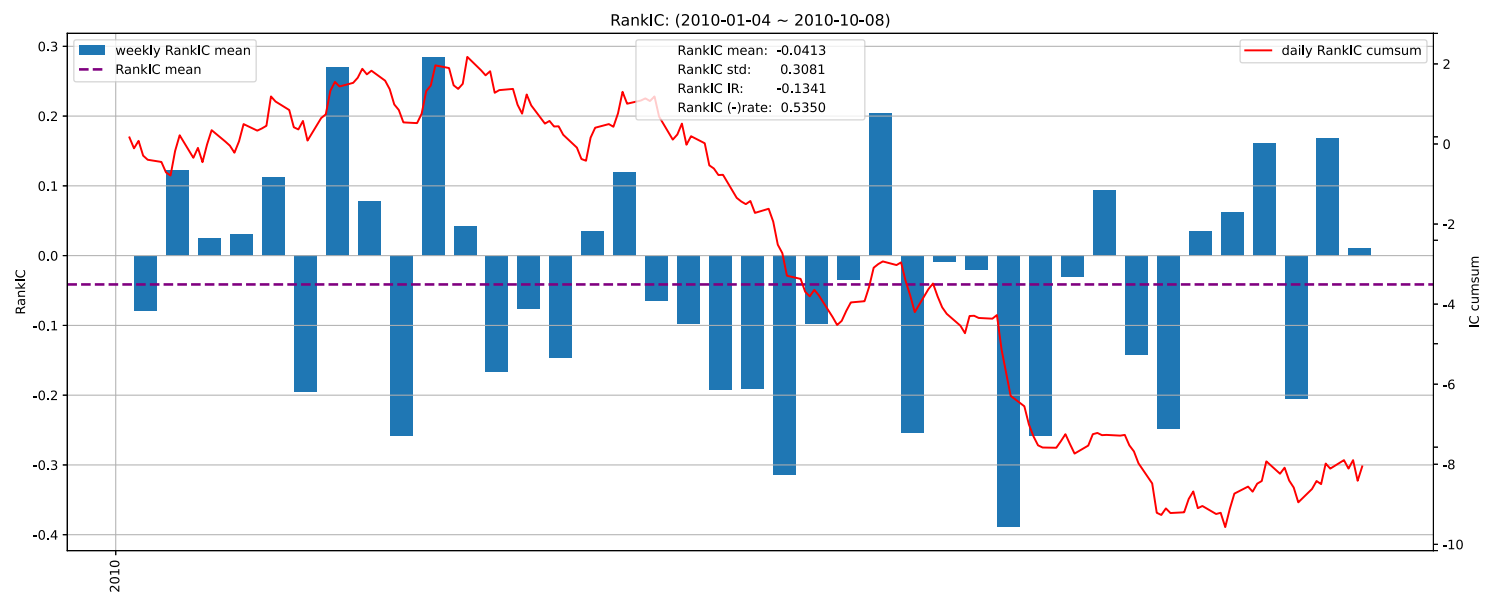
IC	total	2010
mean	-0.0327	-0.0327
std	0.3318	0.3318
IR	-0.0986	-0.0986



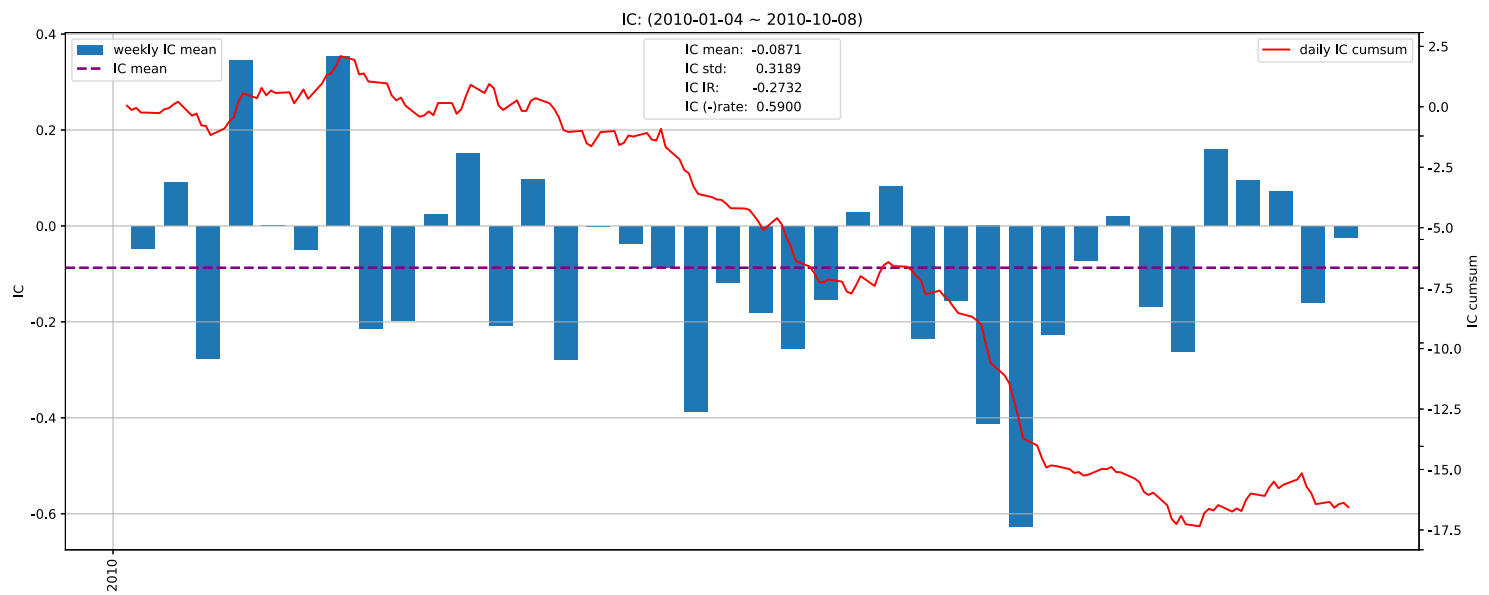
RankIC	total	2010
mean	-0.0463	-0.0463
std	0.3385	0.3385
IR	-0.1367	-0.1367



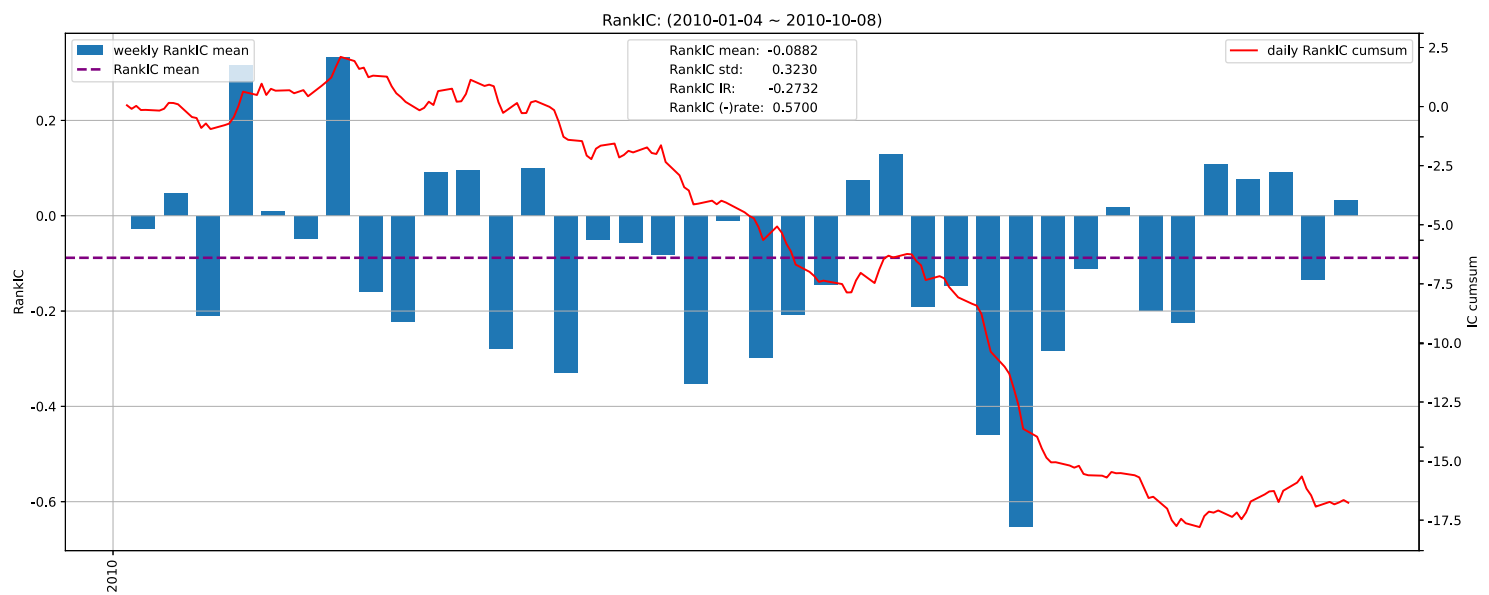
IC	total	2010
mean	-0.0362	-0.0362
std	0.3033	0.3033
IR	-0.1195	-0.1195



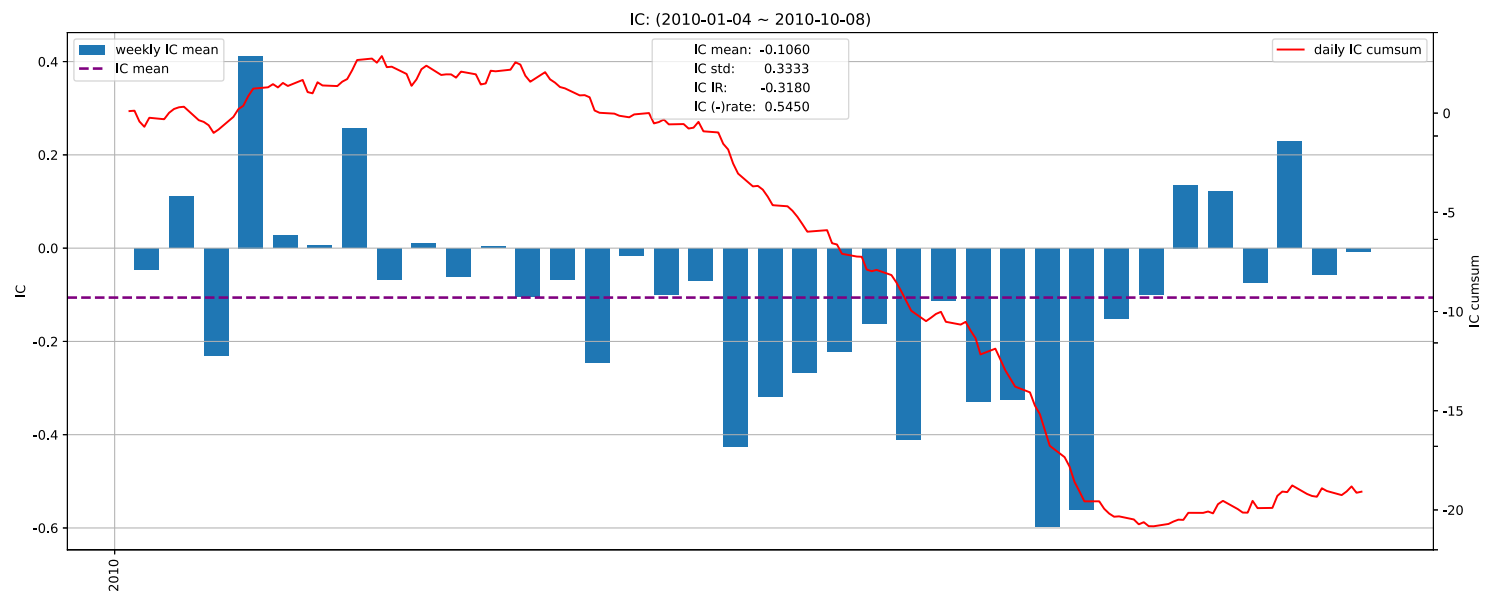
RankIC	total	2010
mean	-0.0413	-0.0413
std	0.3081	0.3081
IR	-0.1341	-0.1341



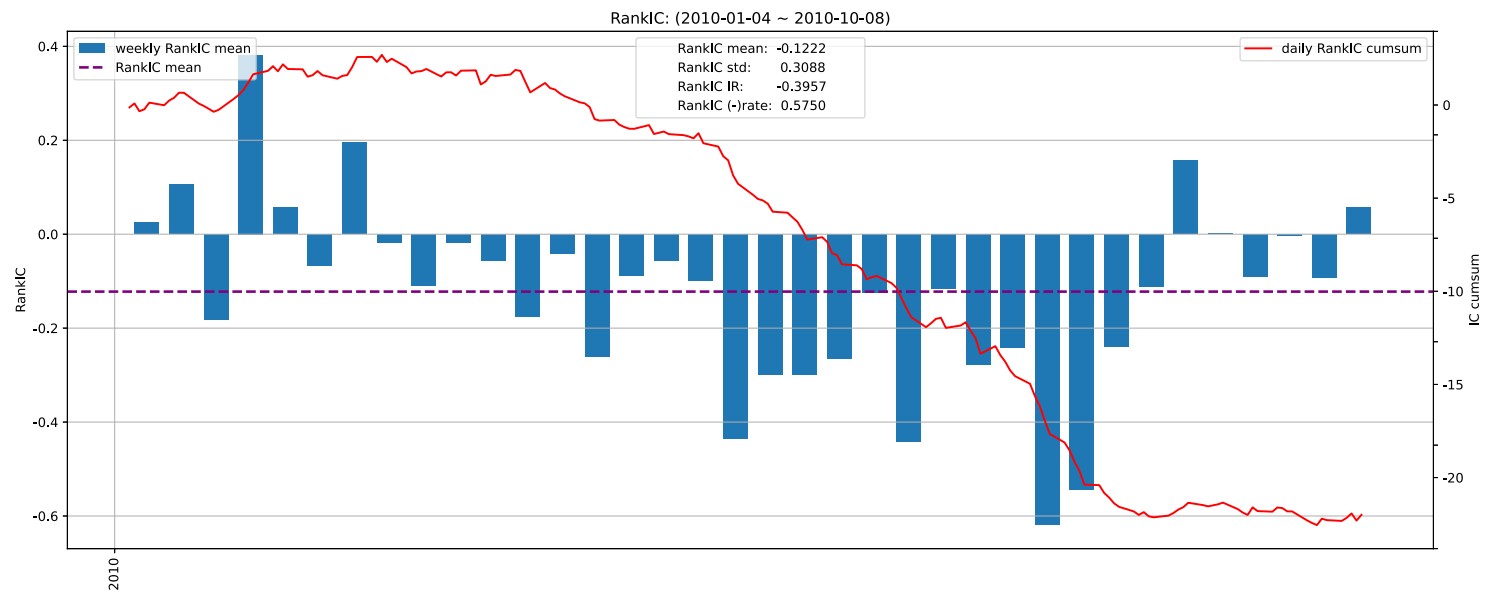
IC	total	2010
mean	-0.0871	-0.0871
std	0.3189	0.3189
IR	-0.2732	-0.2732



RankIC	total	2010
mean	-0.0882	-0.0882
std	0.3230	0.3230
IR	-0.2732	-0.2732



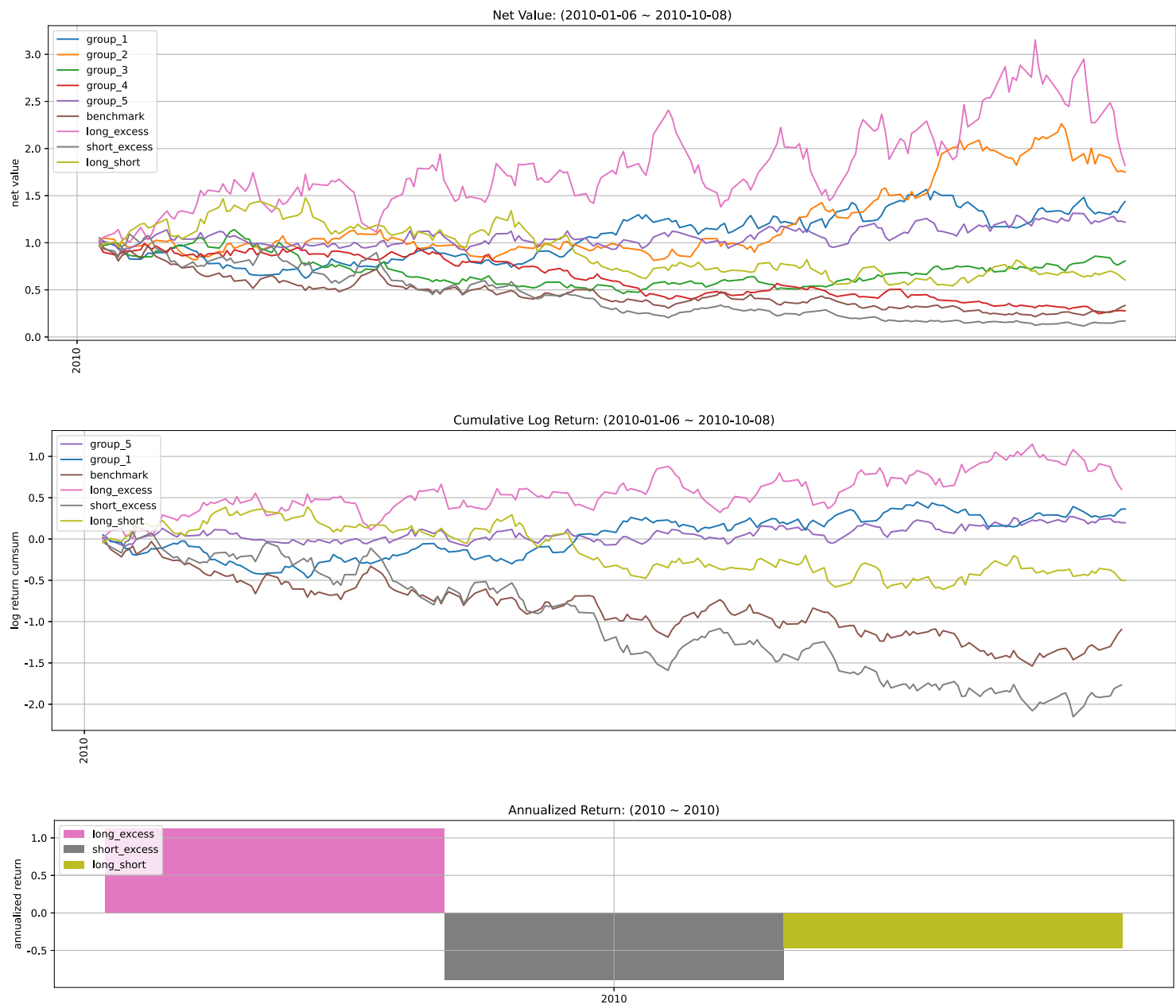
IC	total	2010
mean	-0.1060	-0.1060
std	0.3333	0.3333
IR	-0.3180	-0.3180



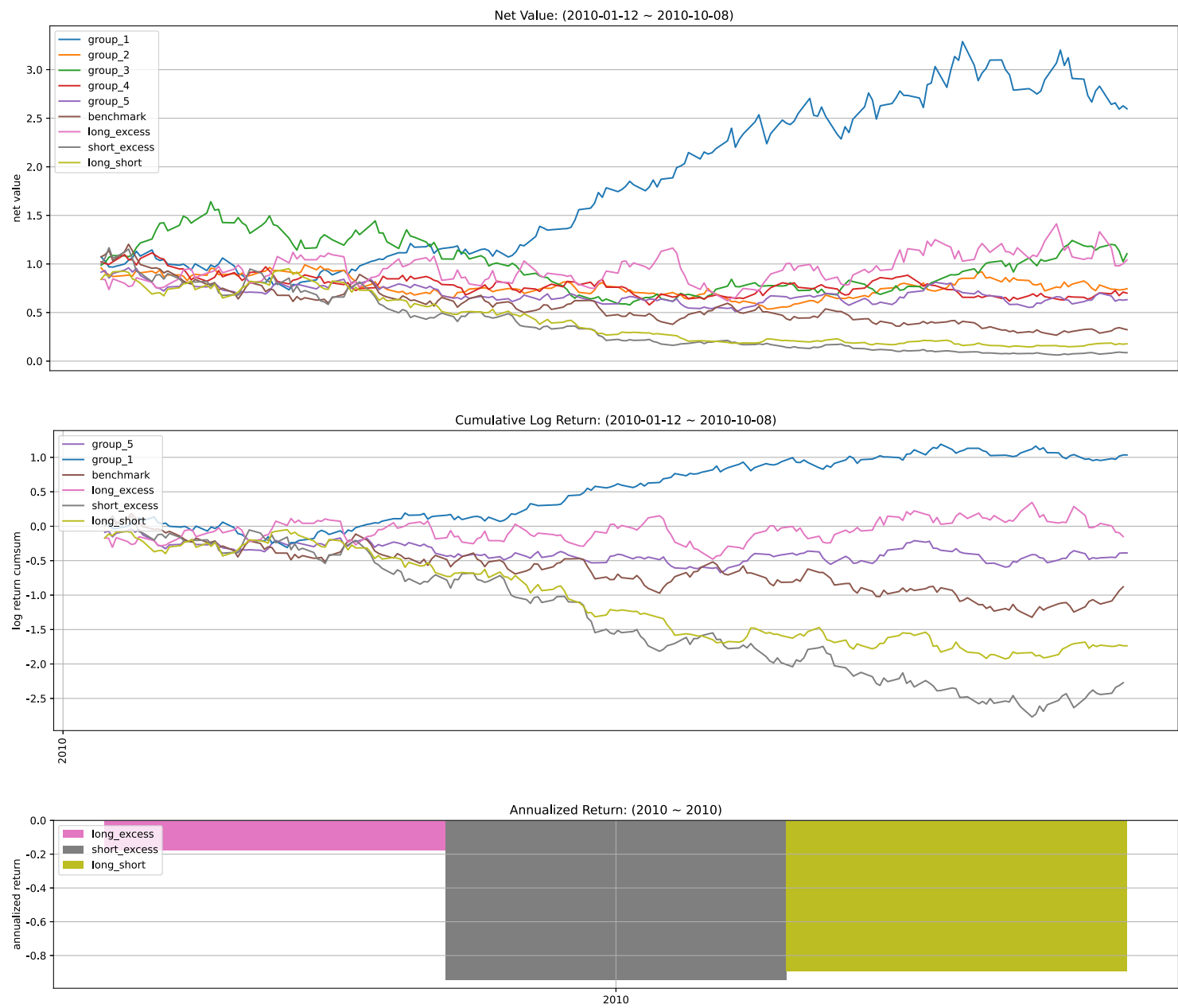
RankIC	total	2010
mean	-0.1222	-0.1222
std	0.3088	0.3088
IR	-0.3957	-0.3957

收益分析

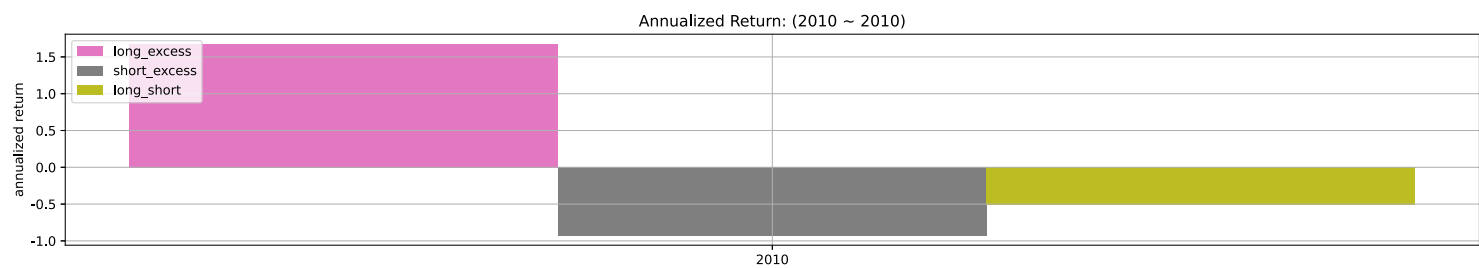
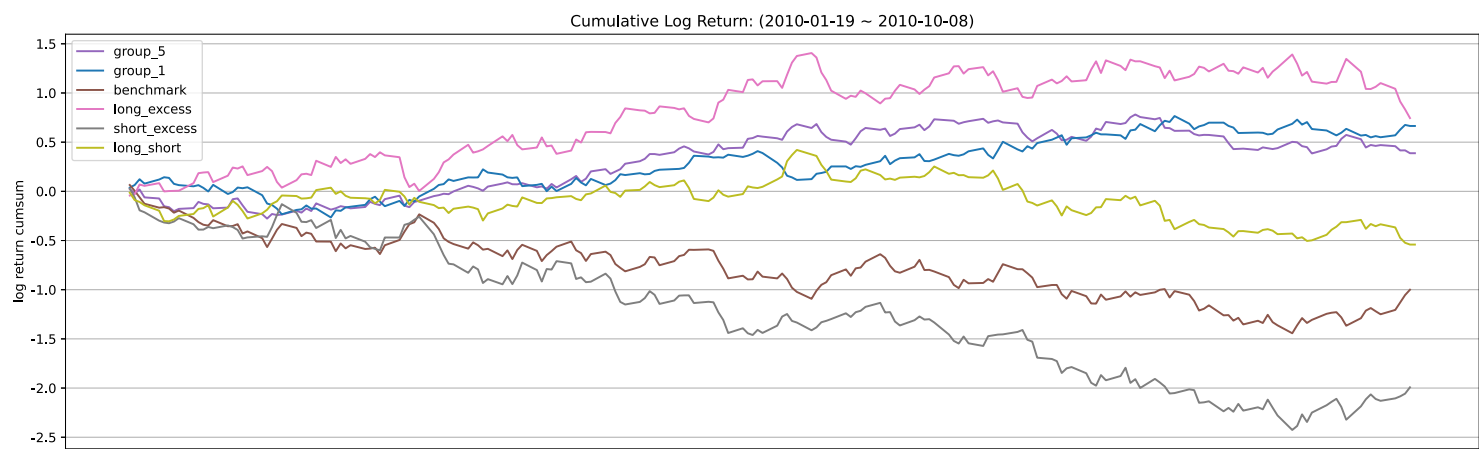
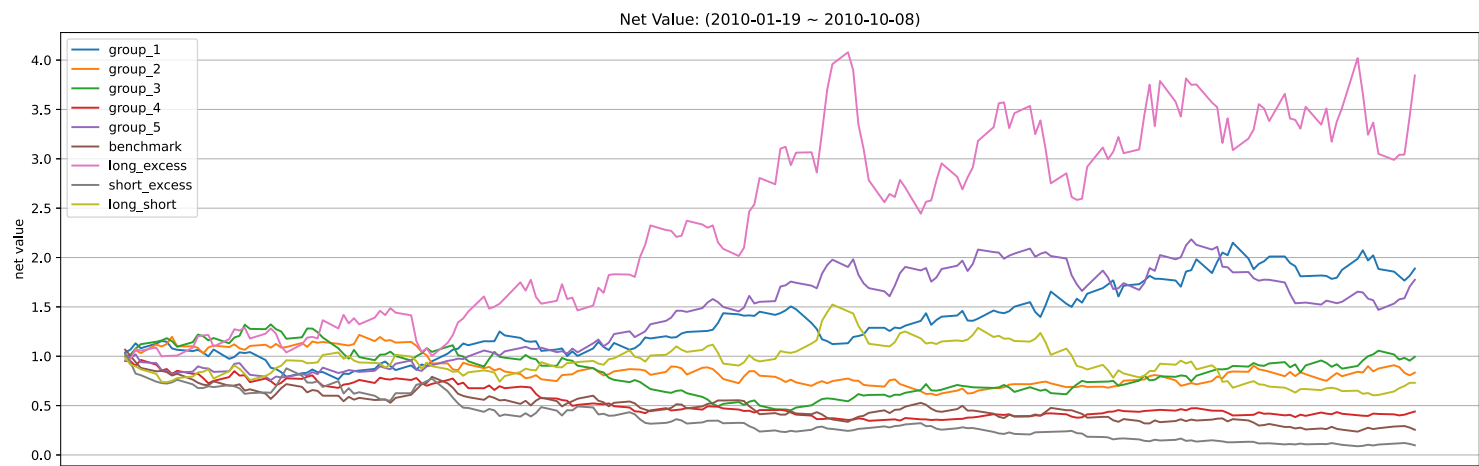
1D



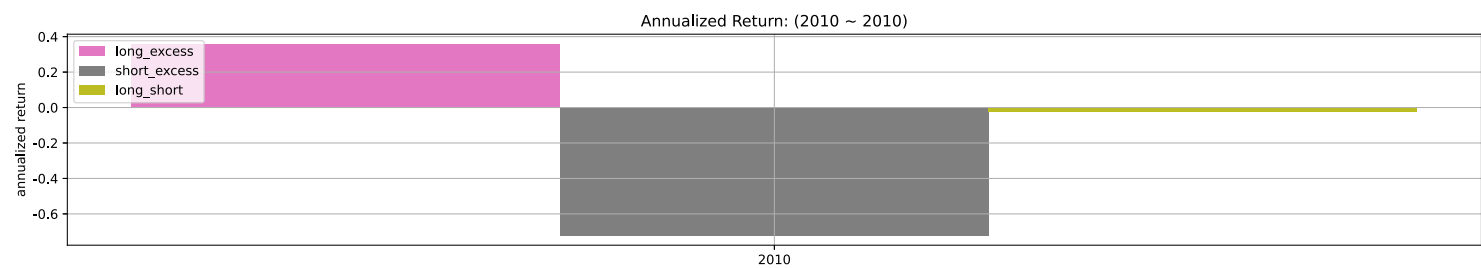
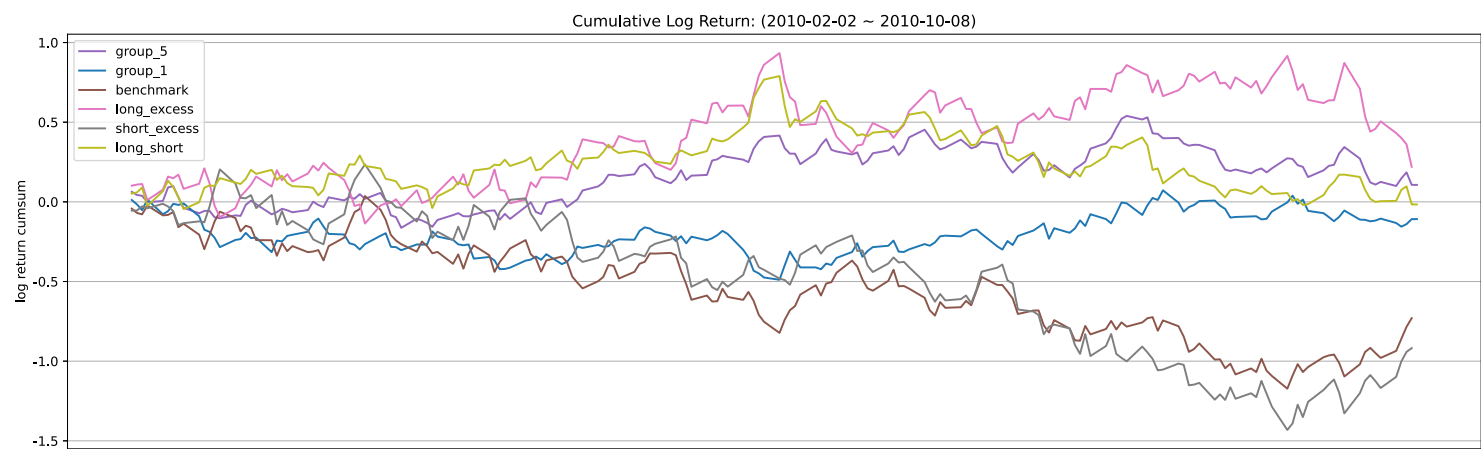
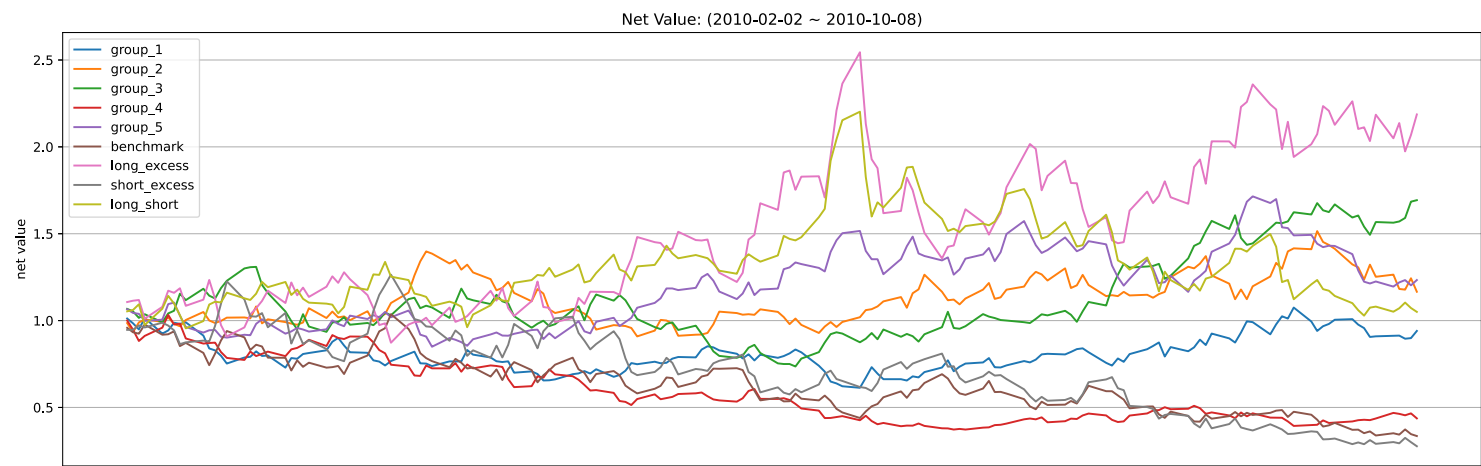
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	0.2854	0.1950	0.7120	1.4633	0.5000	0.6370	0.0347	-0.0315	1.1043
group_1(short)	0.5864	0.4059	1.0270	1.4446	0.5354	0.6642	0.0338	-0.0335	1.0093
benchmark	-0.7536	0.7893	-1.0273	-0.9548	0.4873	0.9354	0.0492	-0.0542	0.9077
long_excess	1.1523	0.4275	1.2381	2.6957	0.5178	1.1443	0.0638	-0.0568	1.1225
short_excess	-0.8957	0.8937	-1.4983	-1.0022	0.4772	1.0989	0.0550	-0.0627	0.8773
long_short	-0.4721	0.6325	-0.2529	-0.7464	0.5000	0.9036	0.0453	-0.0476	0.9518



	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	-0.3958	0.4905	-0.4166	-0.8071	0.4794	0.6701	0.0347	-0.0344	1.0081
group_1(short)	2.8350	0.3592	2.3144	7.8937	0.5876	0.6829	0.0358	-0.0363	0.9870
benchmark	-0.6829	0.7785	-0.7621	-0.8772	0.4922	0.9336	0.0495	-0.0535	0.9244
long_excess	-0.1784	0.4677	0.3853	-0.3815	0.5130	1.1186	0.0577	-0.0573	1.0077
short_excess	-0.9485	0.9462	-2.0254	-1.0024	0.4767	1.1357	0.0537	-0.0663	0.8091
long_short	-0.8951	0.8543	-2.1253	-1.0478	0.4588	0.8750	0.0394	-0.0475	0.8297

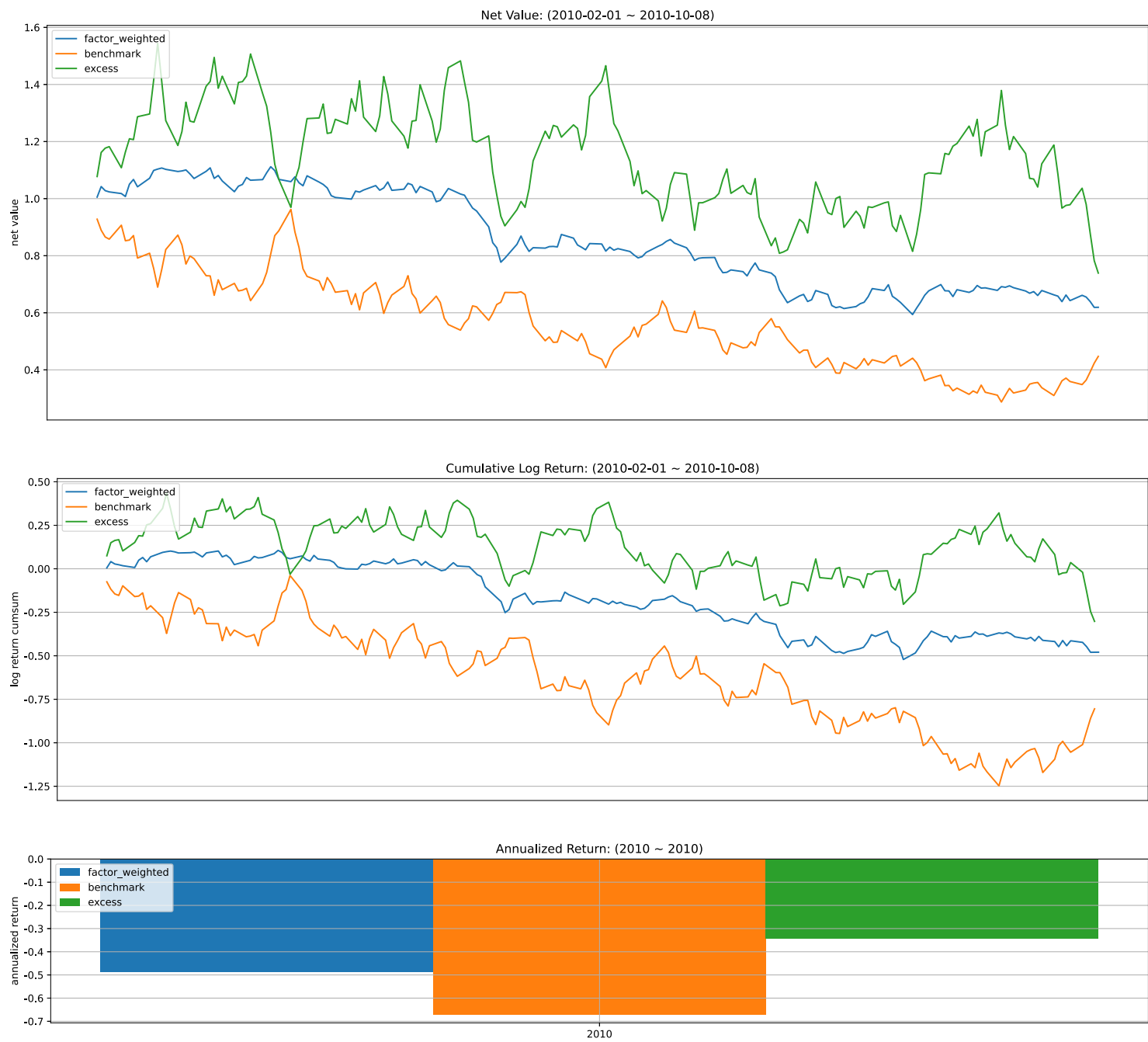


	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	0.6768	0.3272	1.1167	2.0685	0.5185	0.6528	0.0346	-0.0316	1.0949
group_1(short)	1.4256	0.3357	1.6501	4.2466	0.5714	0.6766	0.0340	-0.0354	0.9596
benchmark	-0.7383	0.7785	-0.9805	-0.9484	0.4840	0.9270	0.0491	-0.0531	0.9256
long_excess	1.7140	0.4837	1.4456	3.5434	0.5585	1.1357	0.0585	-0.0592	0.9875
short_excess	-0.9308	0.9140	-1.8229	-1.0183	0.4840	1.1143	0.0510	-0.0635	0.8037
long_short	-0.5140	0.6179	-0.4748	-0.8318	0.4921	0.8161	0.0400	-0.0422	0.9475



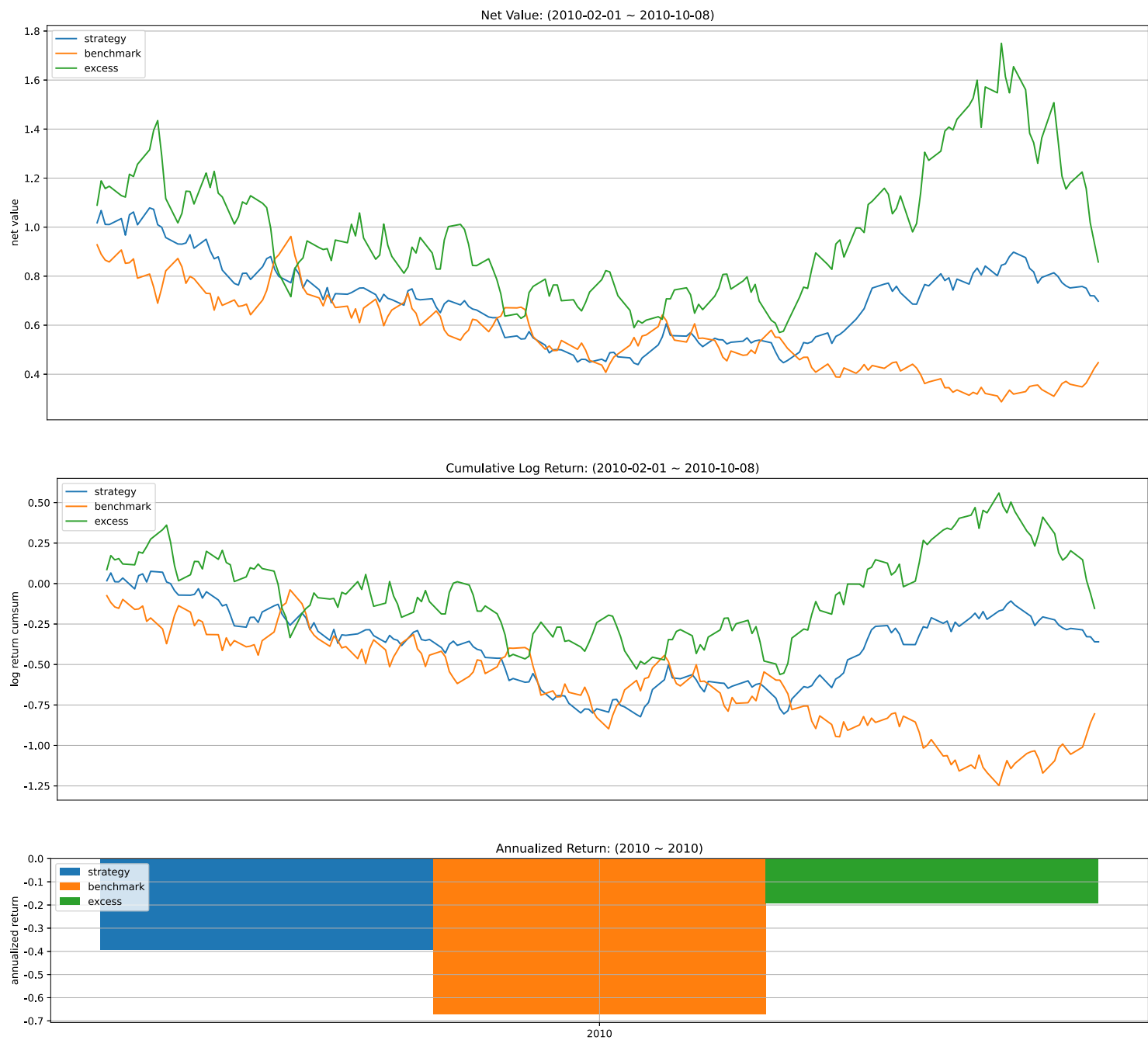
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
group_5(long)	0.1617	0.3560	0.5583	0.4541	0.5251	0.6742	0.0345	-0.0354	0.9739
group_1(short)	-0.1415	0.3959	0.0941	-0.3573	0.5251	0.6538	0.0316	-0.0348	0.9070
benchmark	-0.6443	0.7015	-0.6371	-0.9184	0.4944	0.9351	0.0498	-0.0533	0.9330
long_excess	0.3655	0.5103	0.8451	0.7162	0.5337	1.1528	0.0599	-0.0602	0.9939
short_excess	-0.7274	0.8111	-0.5824	-0.8968	0.4888	1.1292	0.0578	-0.0604	0.9576
long_short	-0.0227	0.5550	0.3839	-0.0410	0.5028	0.8202	0.0415	-0.0399	1.0401

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	-0.4888	0.4660	-1.5467	-1.0490	0.4556	0.3853	0.0189	-0.0203	0.9278
benchmark	-0.6780	0.7128	-0.7413	-0.9511	0.4916	0.9361	0.0498	-0.0535	0.9294
excess	-0.3466	0.5213	0.0928	-0.6648	0.5307	1.0196	0.0512	-0.0571	0.8966

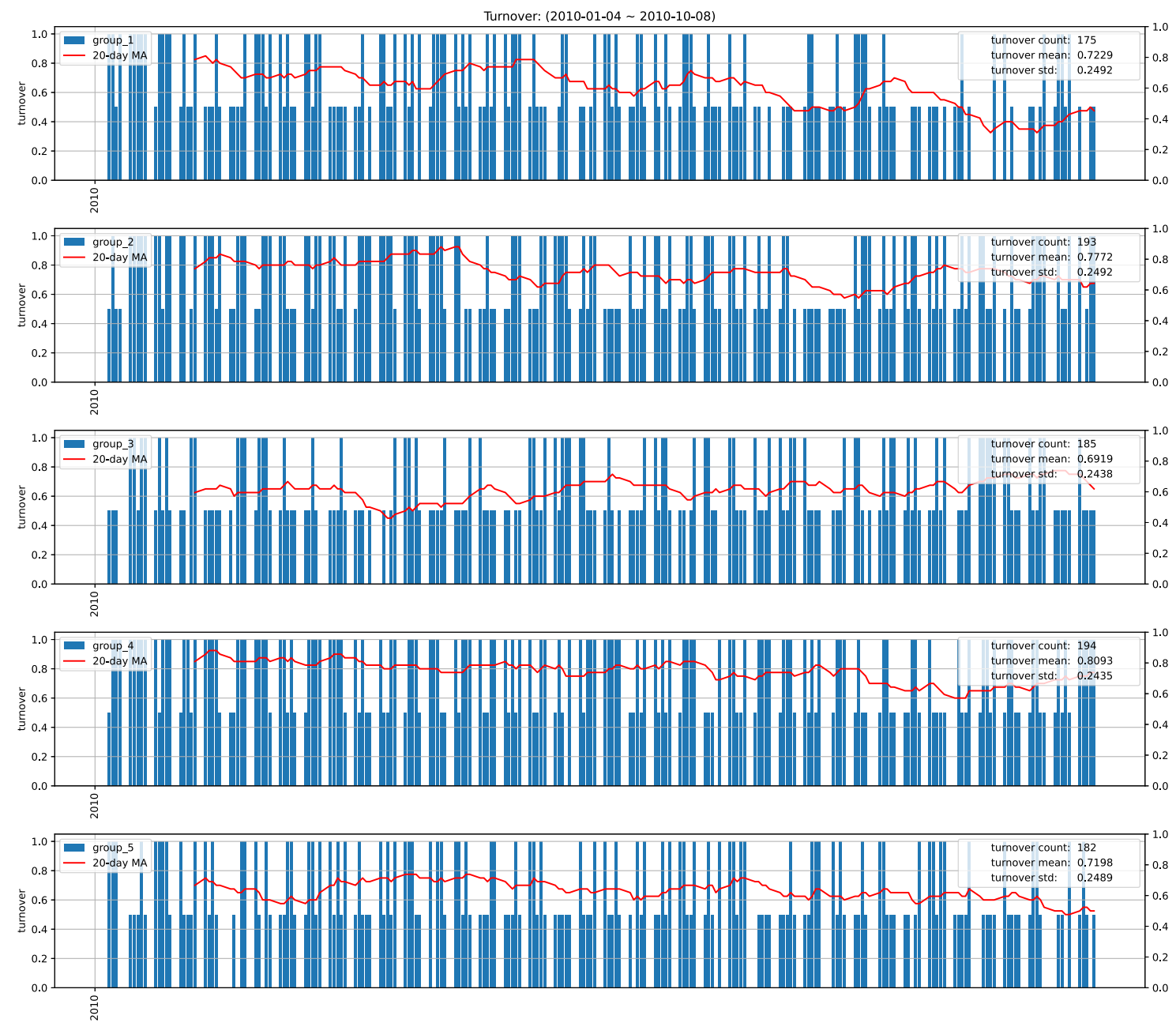
单因子策略(0.8, 1.0)收益



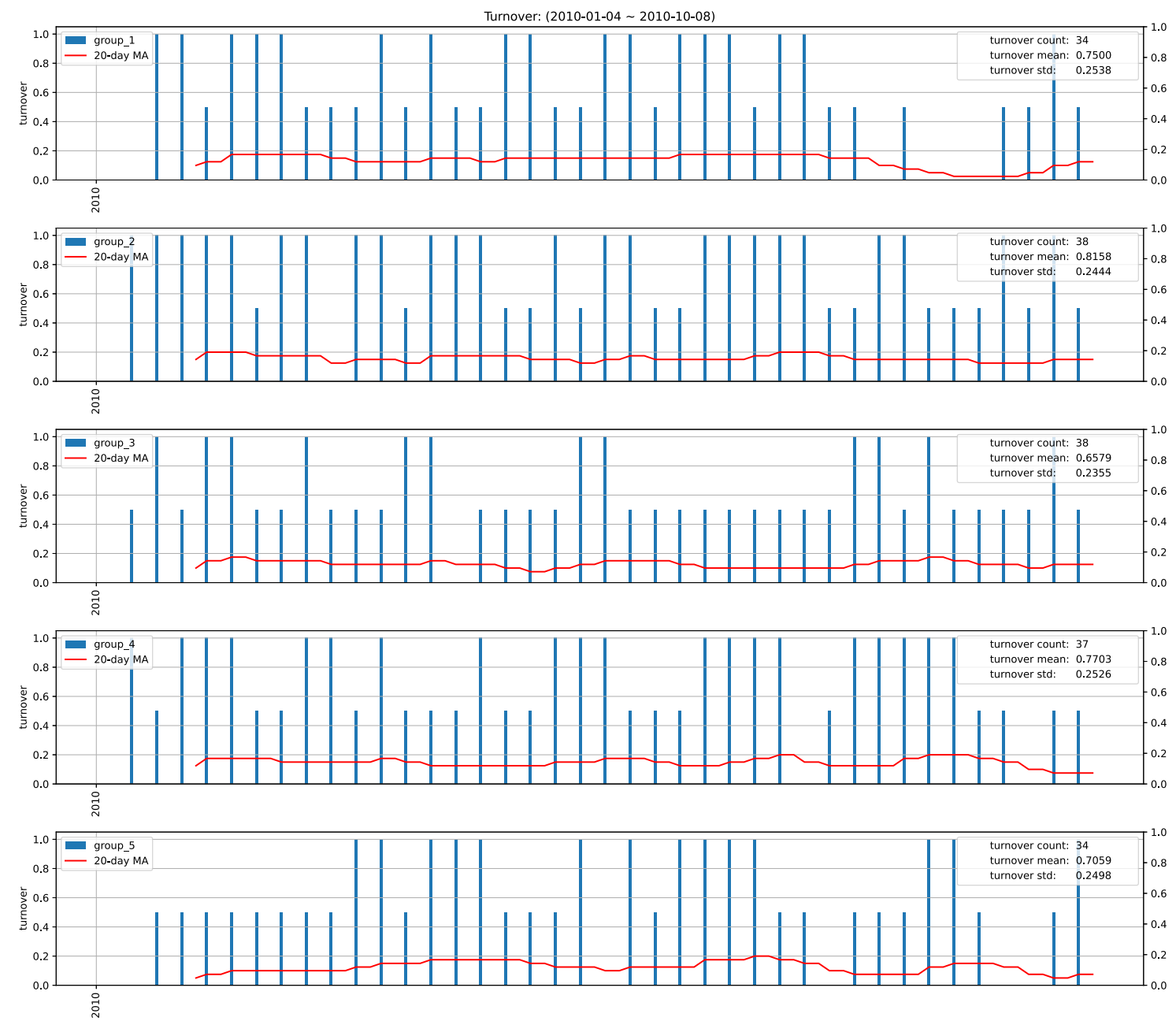
	ann_ret	max_dd	sharpe	calmar	win_rate	ann_vol	avg_win_ret	avg_loss_ret	win_loss_ratio
strategy	-0.3957	0.5928	-0.4202	-0.6675	0.4667	0.6695	0.0359	-0.0339	1.0603
benchmark	-0.6780	0.7128	-0.7413	-0.9511	0.4916	0.9361	0.0498	-0.0535	0.9294
excess	-0.1941	0.6026	0.3654	-0.3220	0.5028	1.1249	0.0596	-0.0570	1.0458

换手率分析

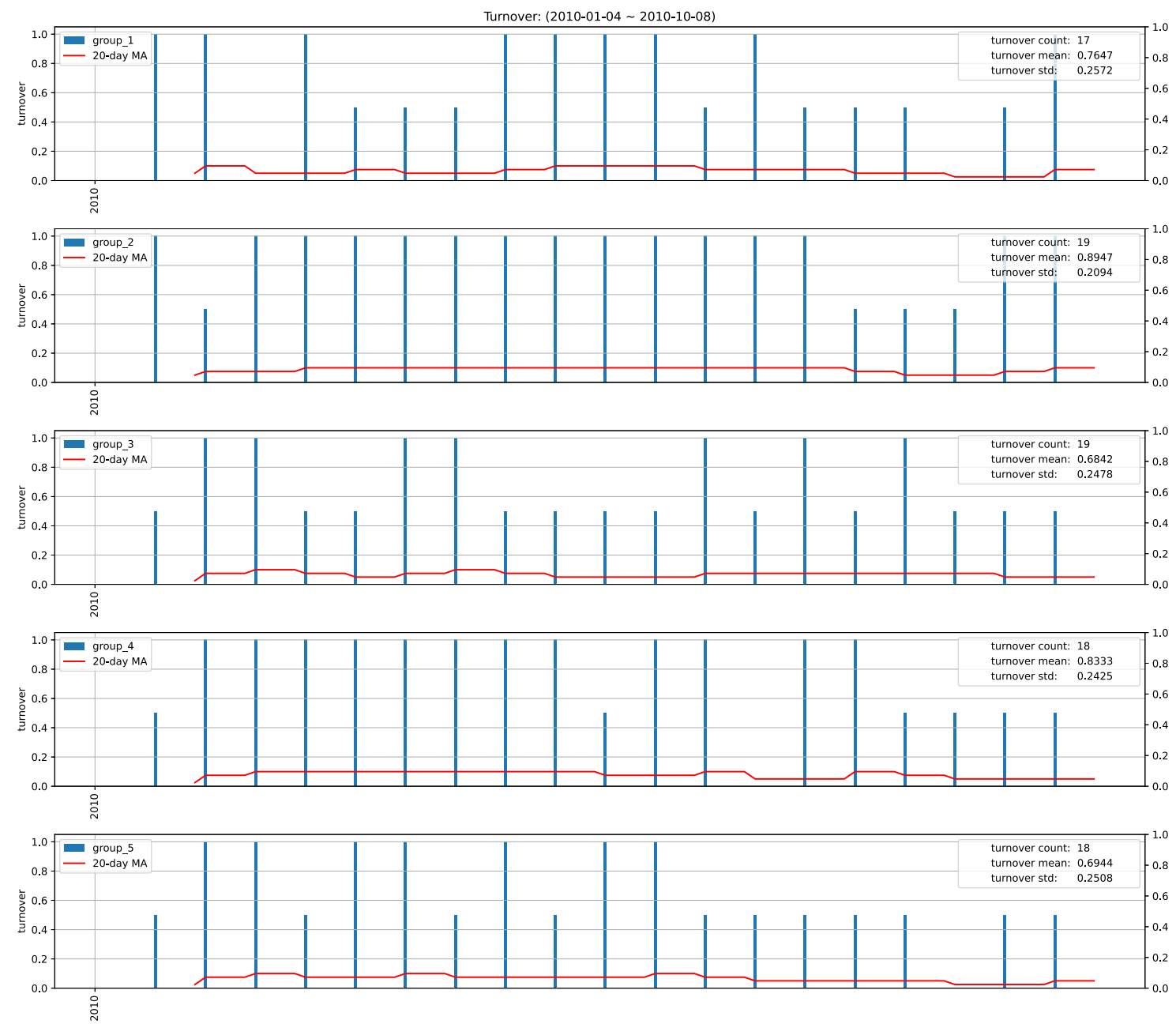
1D



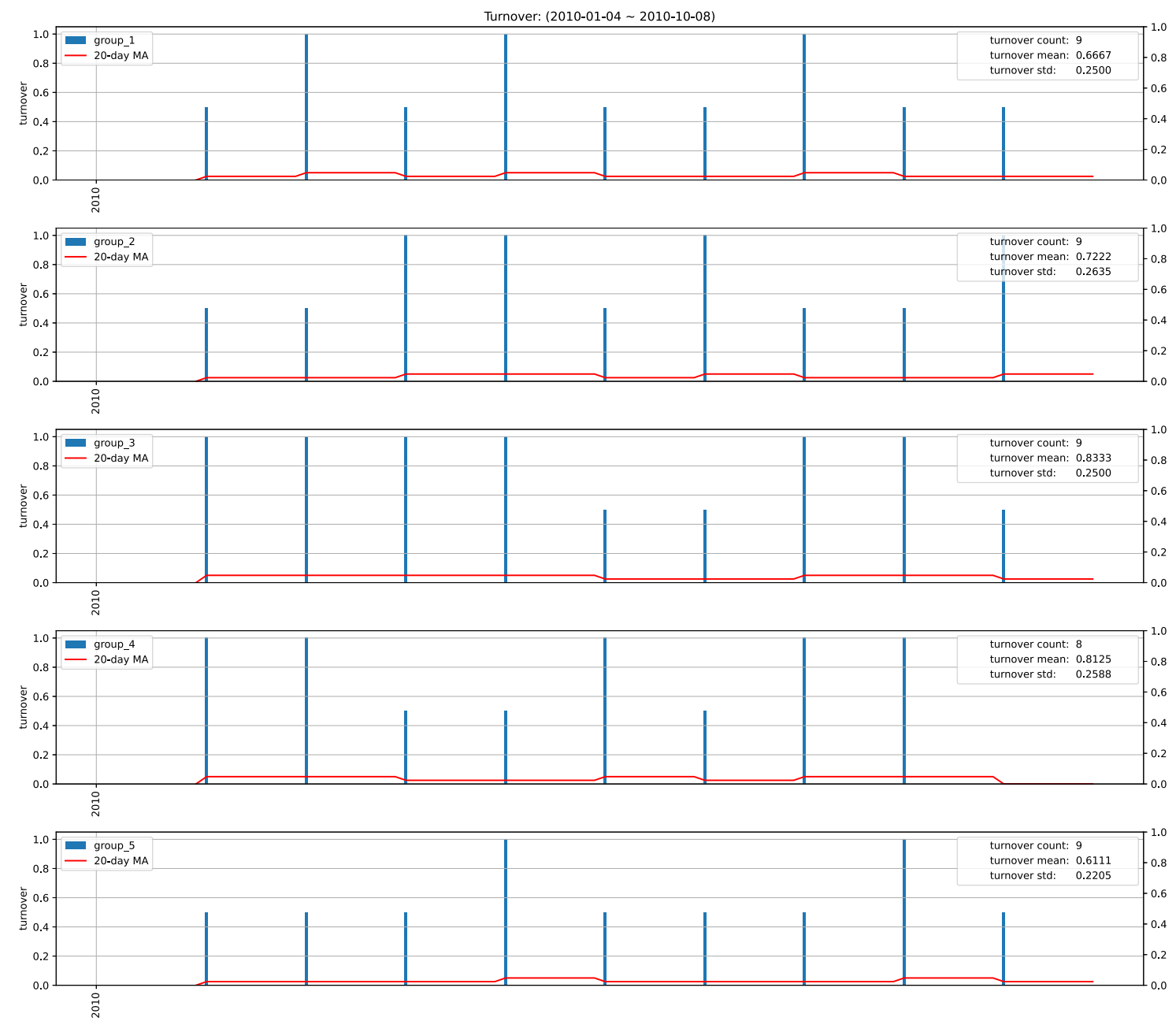
	turnover_count	turnover_mean	turnover_std
group_1	175.0000	0.7229	0.2492
group_2	193.0000	0.7772	0.2492
group_3	185.0000	0.6919	0.2438
group_4	194.0000	0.8093	0.2435
group_5	182.0000	0.7198	0.2489



	turnover_count	turnover_mean	turnover_std
group_1	34.0000	0.7500	0.2538
group_2	38.0000	0.8158	0.2444
group_3	38.0000	0.6579	0.2355
group_4	37.0000	0.7703	0.2526
group_5	34.0000	0.7059	0.2498

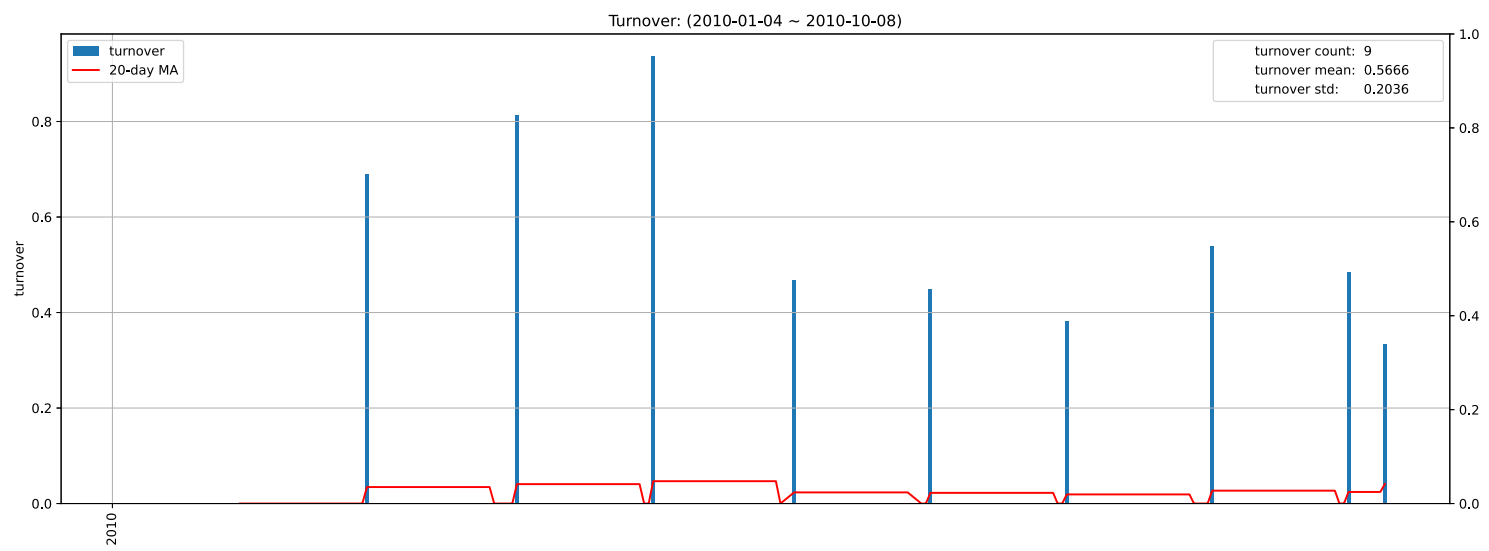


	turnover_count	turnover_mean	turnover_std
group_1	17.0000	0.7647	0.2572
group_2	19.0000	0.8947	0.2094
group_3	19.0000	0.6842	0.2478
group_4	18.0000	0.8333	0.2425
group_5	18.0000	0.6944	0.2508



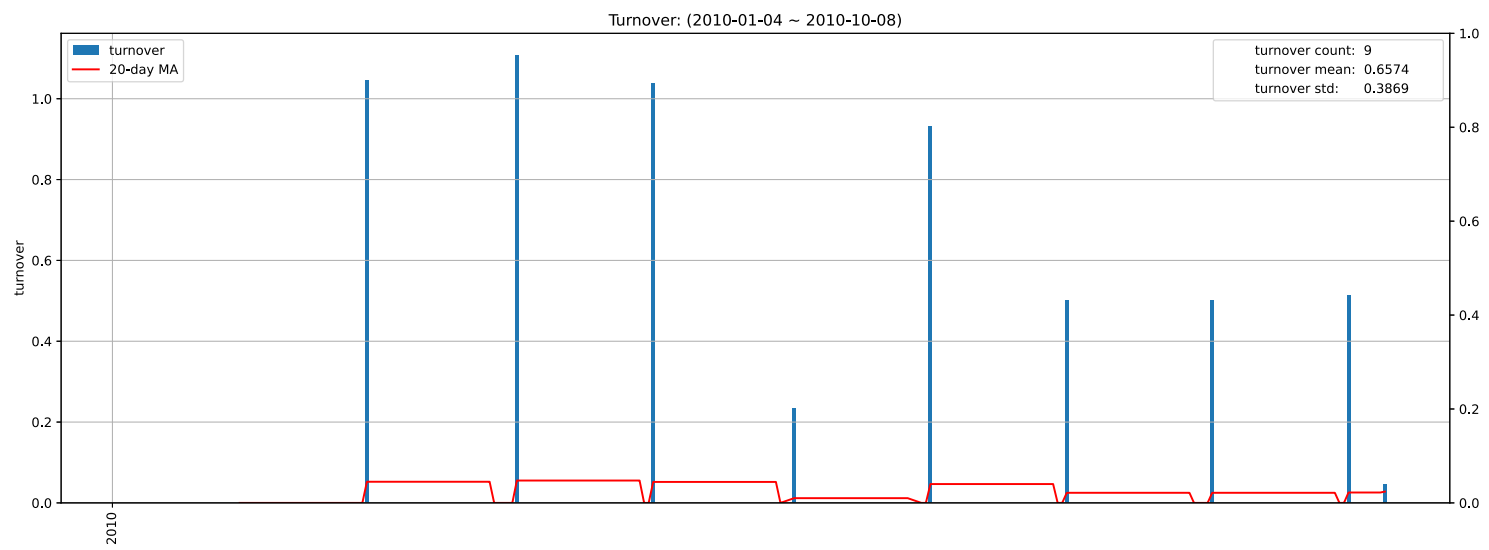
	turnover_count	turnover_mean	turnover_std
group_1	9.0000	0.6667	0.2500
group_2	9.0000	0.7222	0.2635
group_3	9.0000	0.8333	0.2500
group_4	8.0000	0.8125	0.2588
group_5	9.0000	0.6111	0.2205

因子加权持仓换手率



	turnover_count	turnover_mean	turnover_std
factor_weighted	9.0000	0.5666	0.2036

单因子策略(0.8, 1.0)换手率



	turnover_count	turnover_mean	turnover_std
strategy	9.0000	0.6574	0.3869