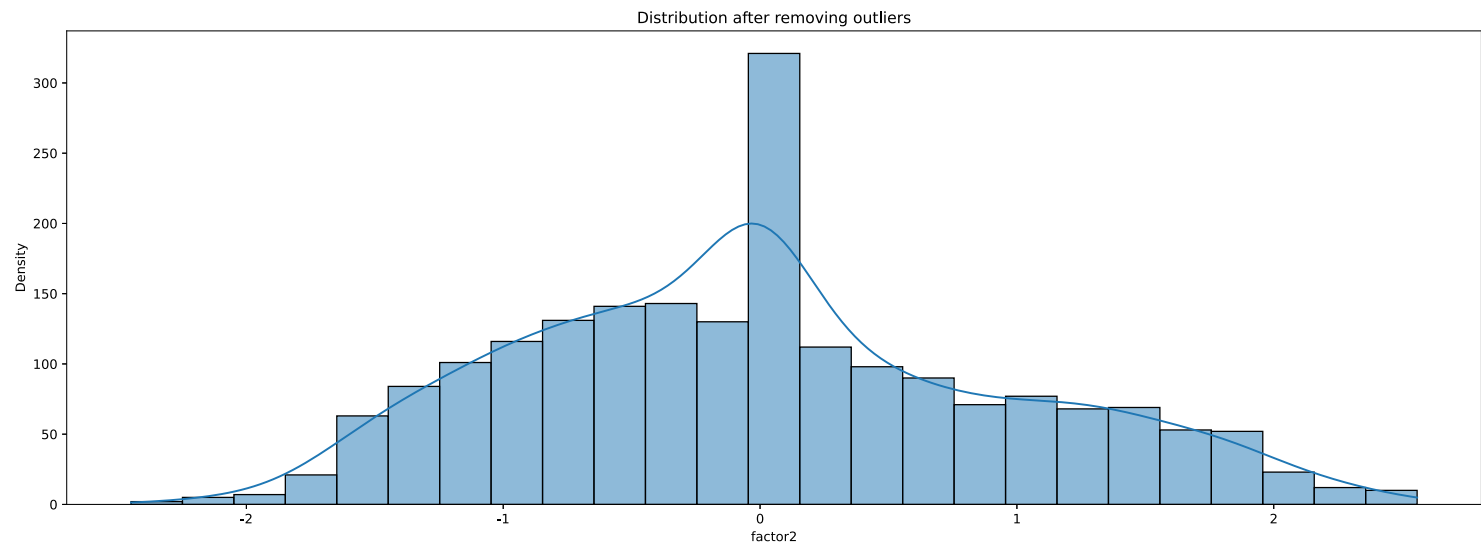


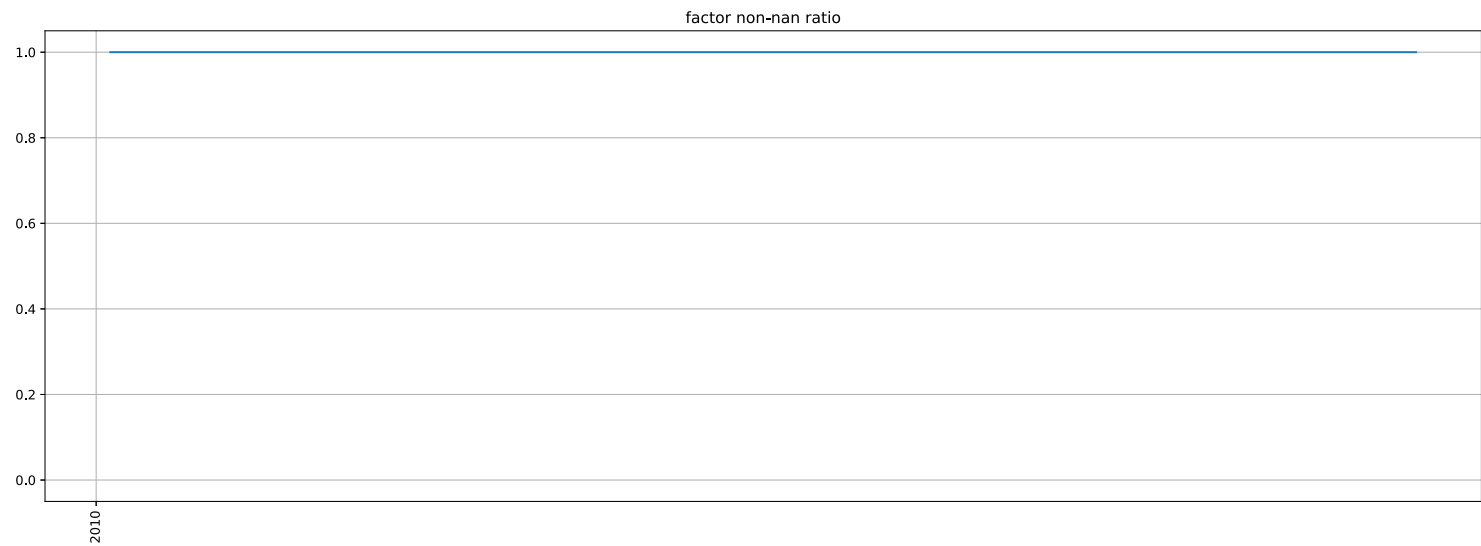
factor2(RandomGenerated1) 因子报告

因子值分布（已去极值）



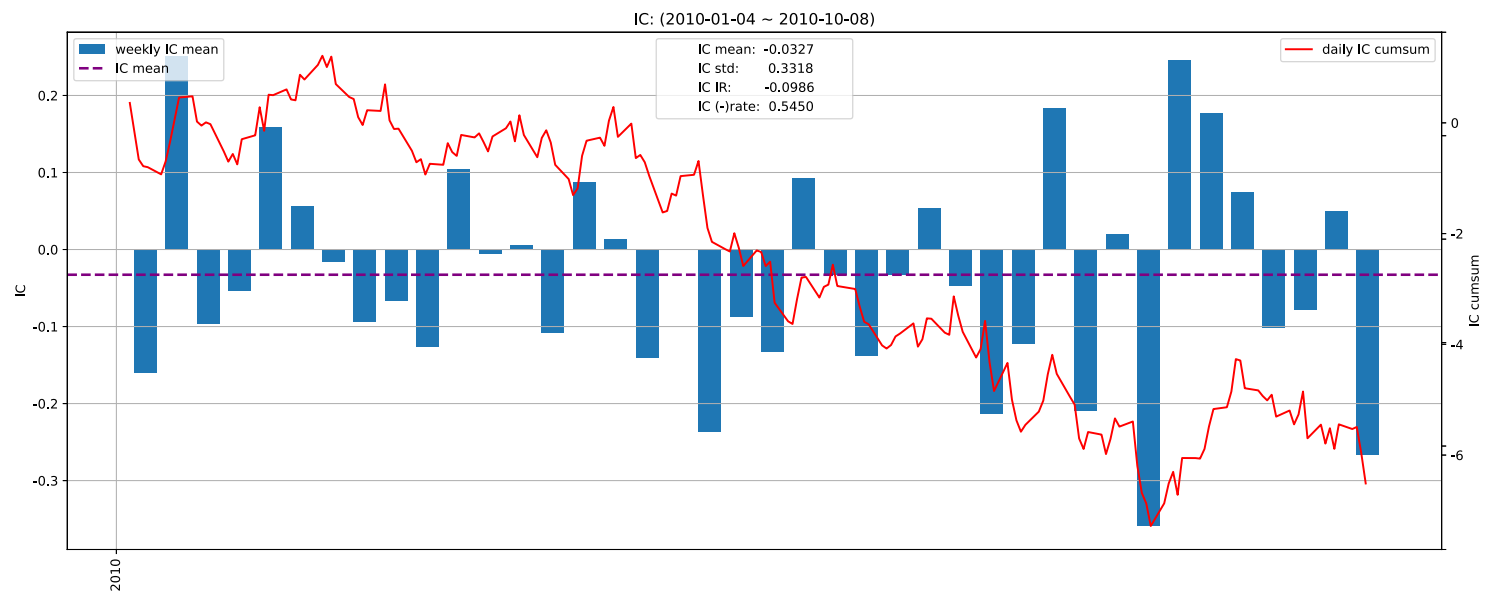
| n_valid | n_nan | n_outlier | mean | std | min | 25% | 50% | 75% | max |
|---------|-------|-----------|--------|--------|---------|---------|---------|--------|--------|
| 2000 | 0 | 0 | 0.0000 | 0.9489 | -2.4492 | -0.6865 | -0.0000 | 0.6026 | 2.5583 |

因子值非空比例

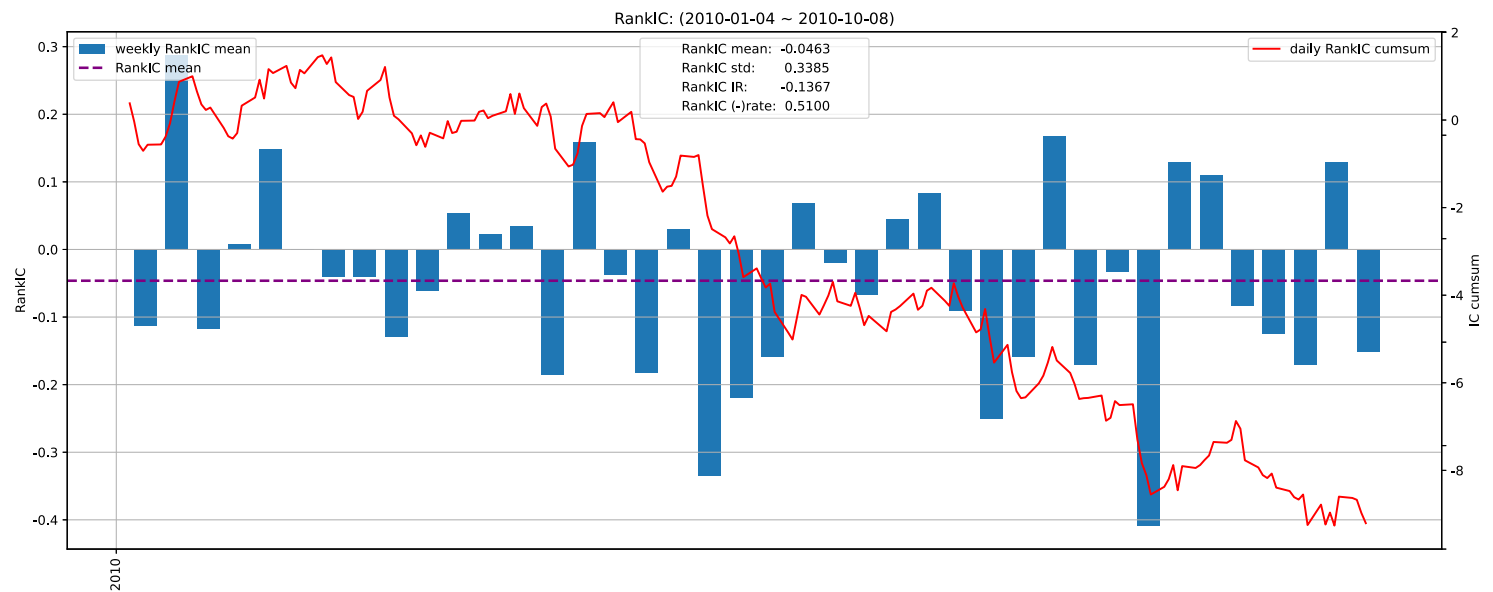


IC分析

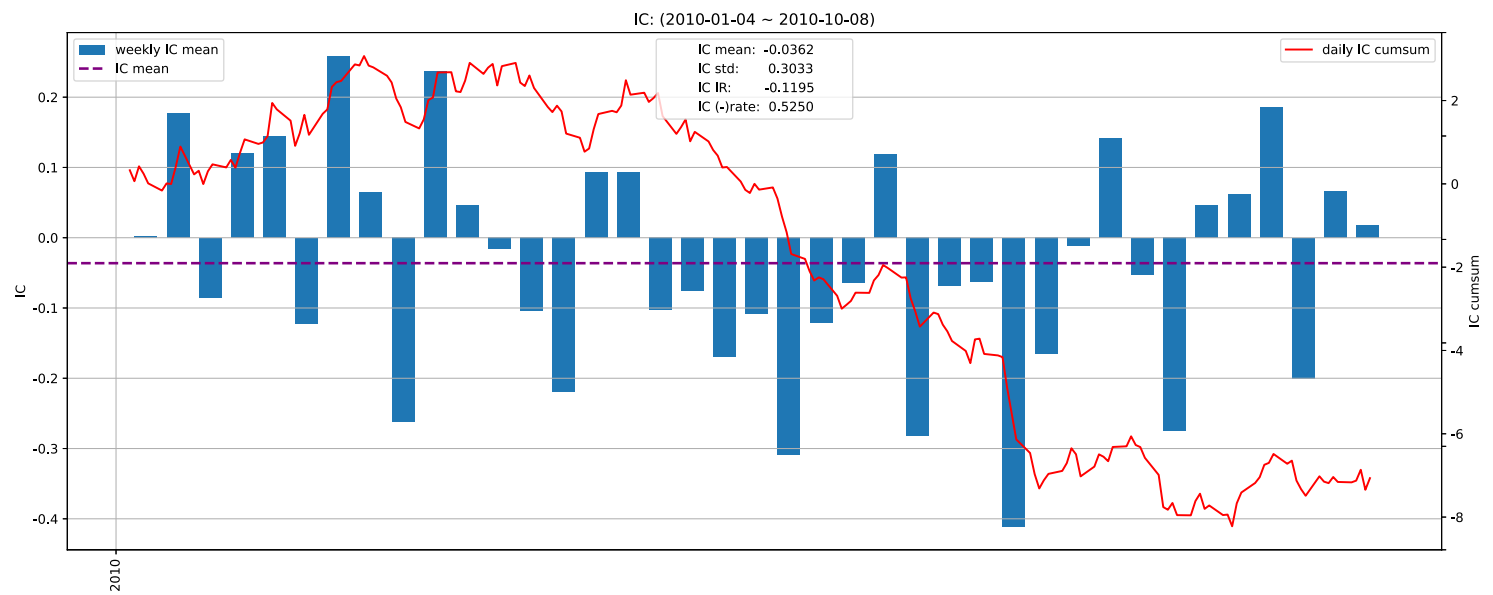
1D



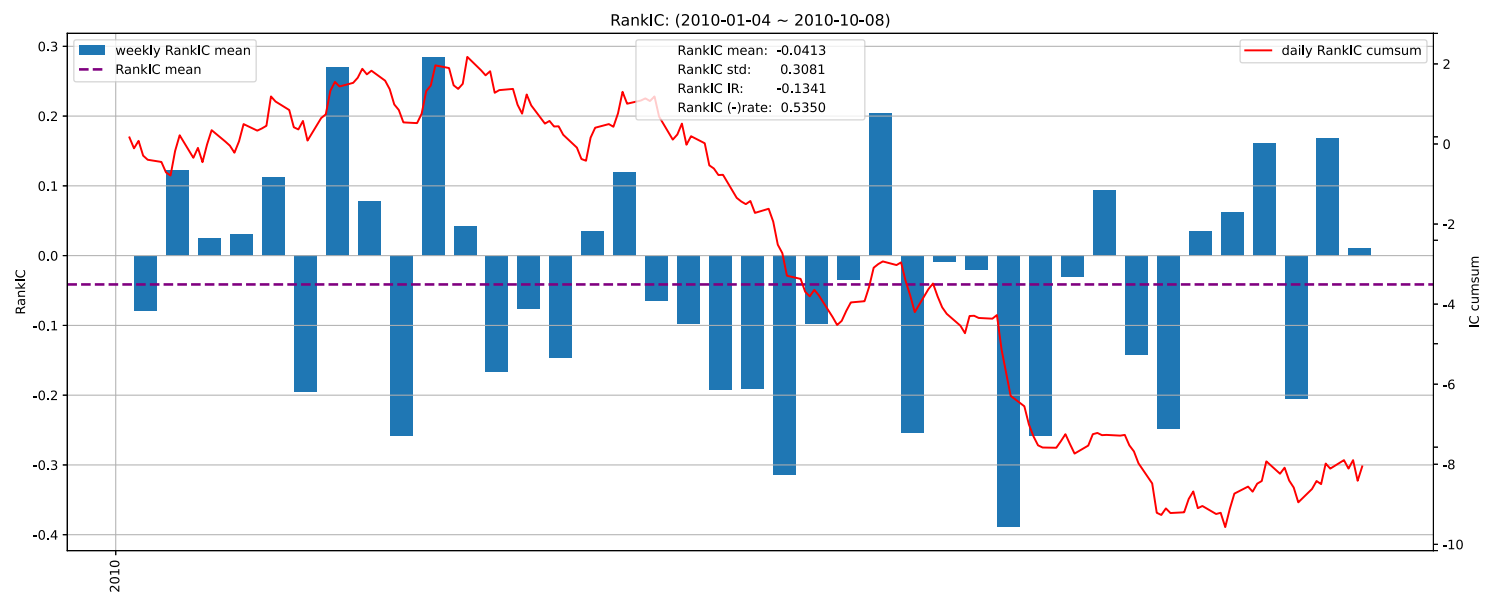
| IC | total | 2010 |
|------|---------|---------|
| mean | -0.0327 | -0.0327 |
| std | 0.3318 | 0.3318 |
| IR | -0.0986 | -0.0986 |



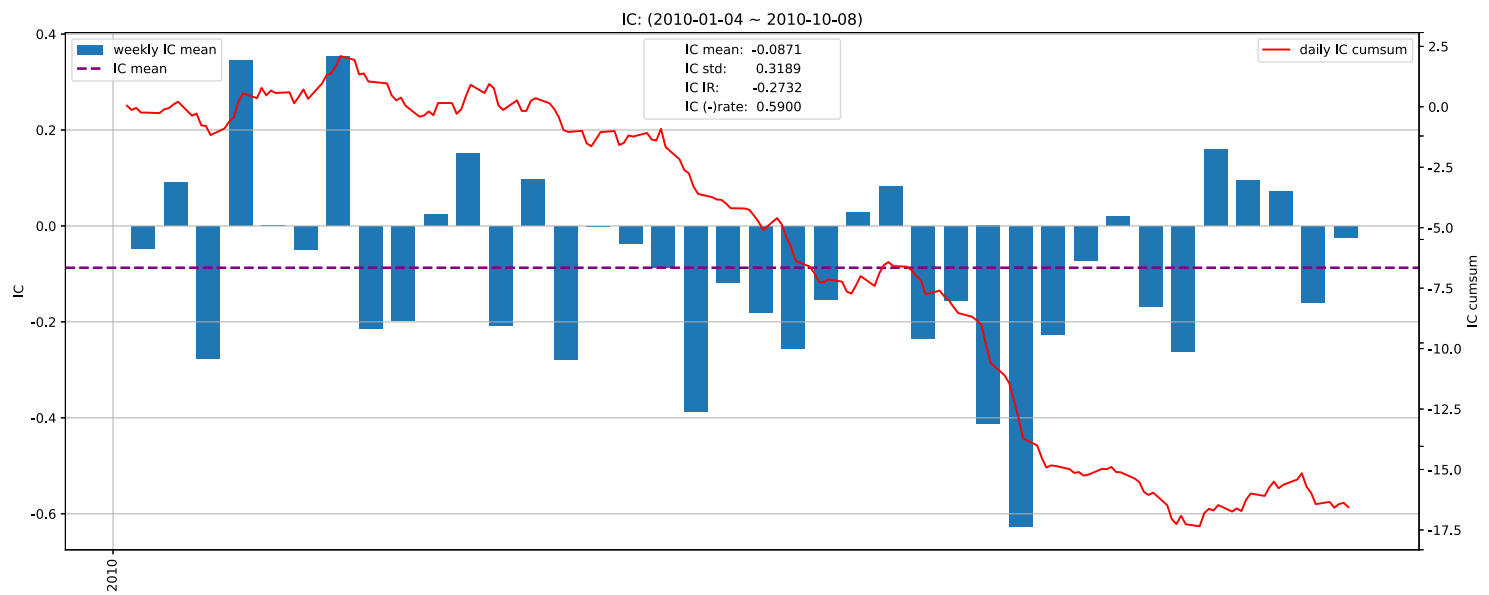
| RankIC | total | 2010 |
|--------|---------|---------|
| mean | -0.0463 | -0.0463 |
| std | 0.3385 | 0.3385 |
| IR | -0.1367 | -0.1367 |



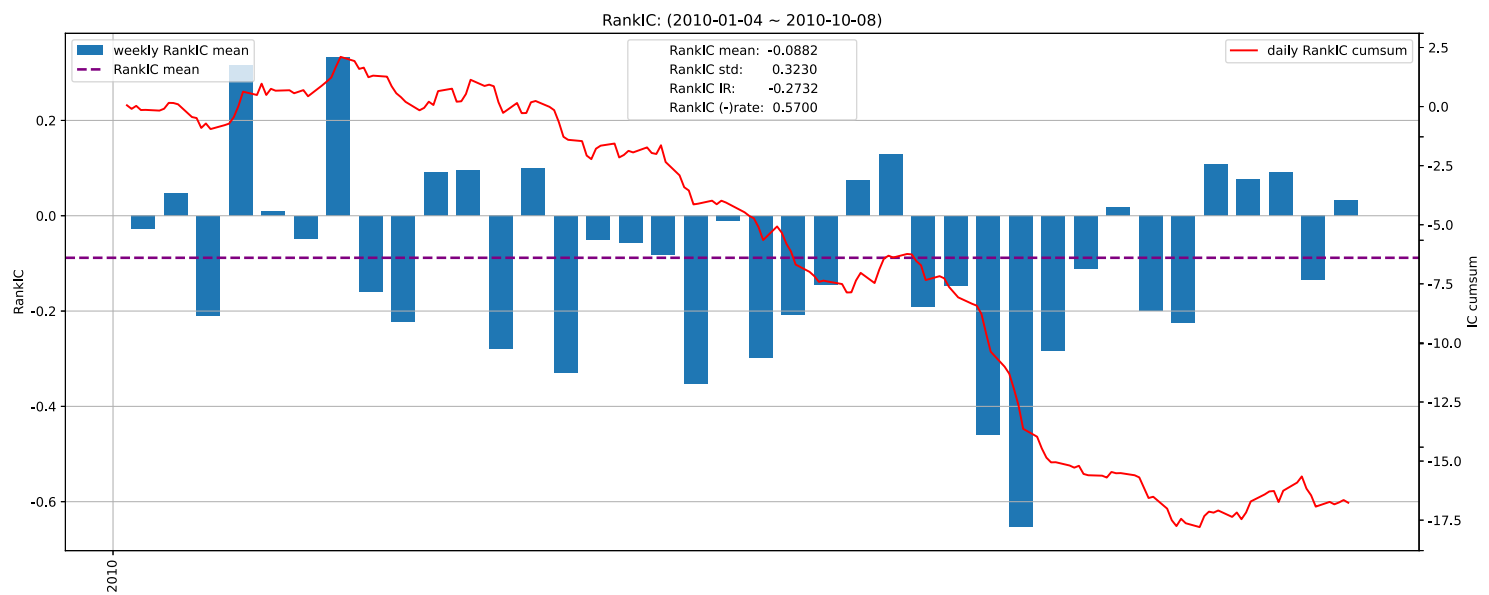
| IC | total | 2010 |
|------|---------|---------|
| mean | -0.0362 | -0.0362 |
| std | 0.3033 | 0.3033 |
| IR | -0.1195 | -0.1195 |



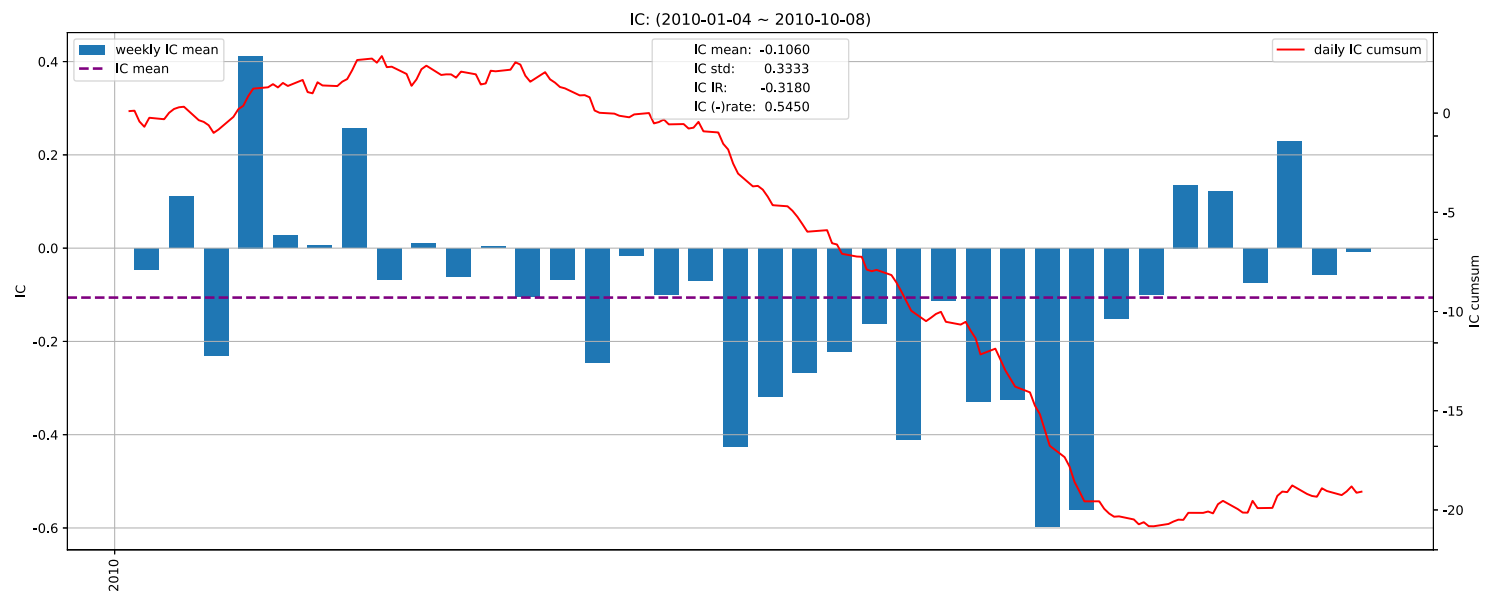
| RankIC | total | 2010 |
|--------|---------|---------|
| mean | -0.0413 | -0.0413 |
| std | 0.3081 | 0.3081 |
| IR | -0.1341 | -0.1341 |



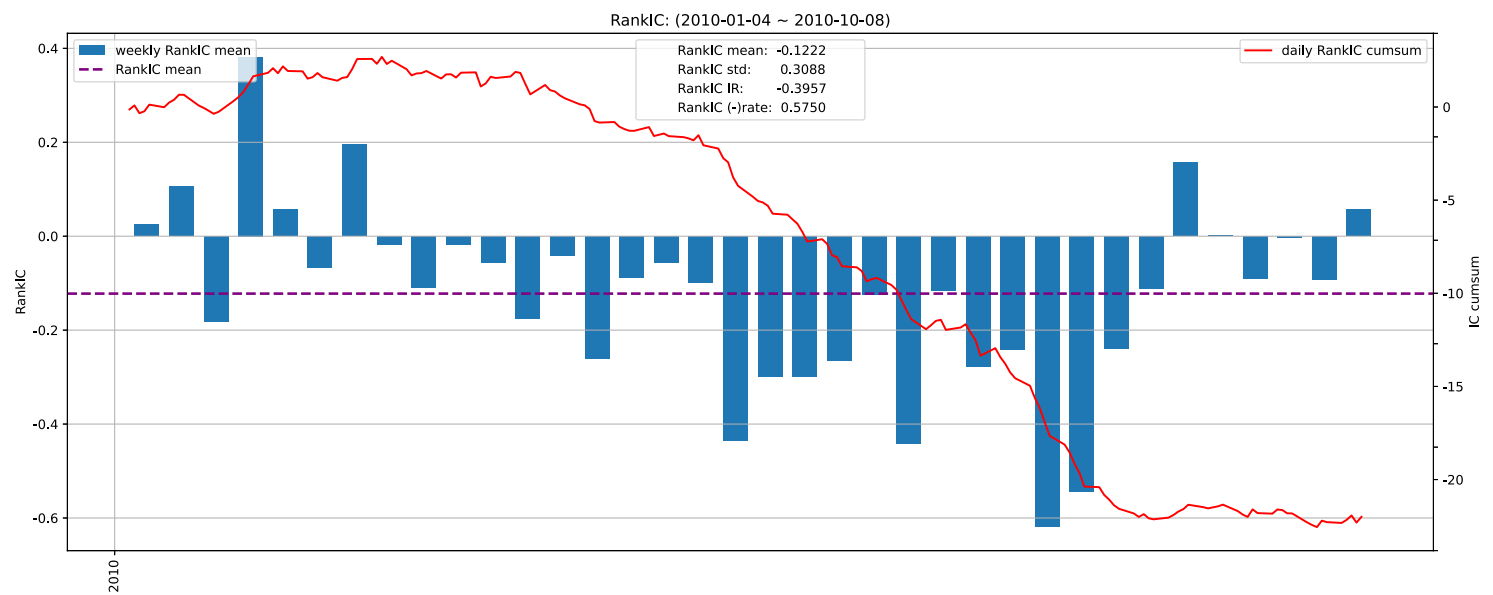
| IC | total | 2010 |
|------|---------|---------|
| mean | -0.0871 | -0.0871 |
| std | 0.3189 | 0.3189 |
| IR | -0.2732 | -0.2732 |



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



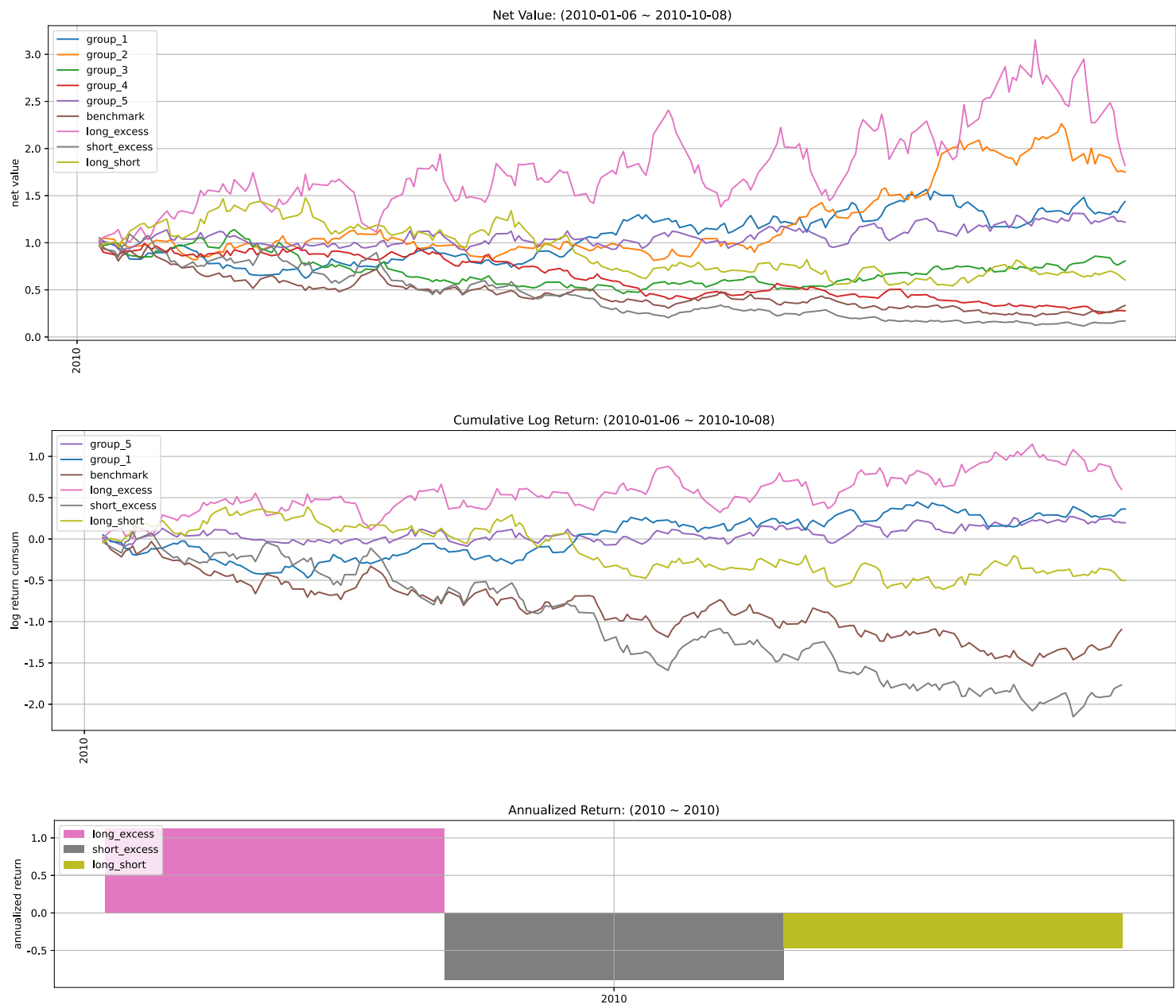
| IC | total | 2010 |
|------|---------|---------|
| mean | -0.1060 | -0.1060 |
| std | 0.3333 | 0.3333 |
| IR | -0.3180 | -0.3180 |



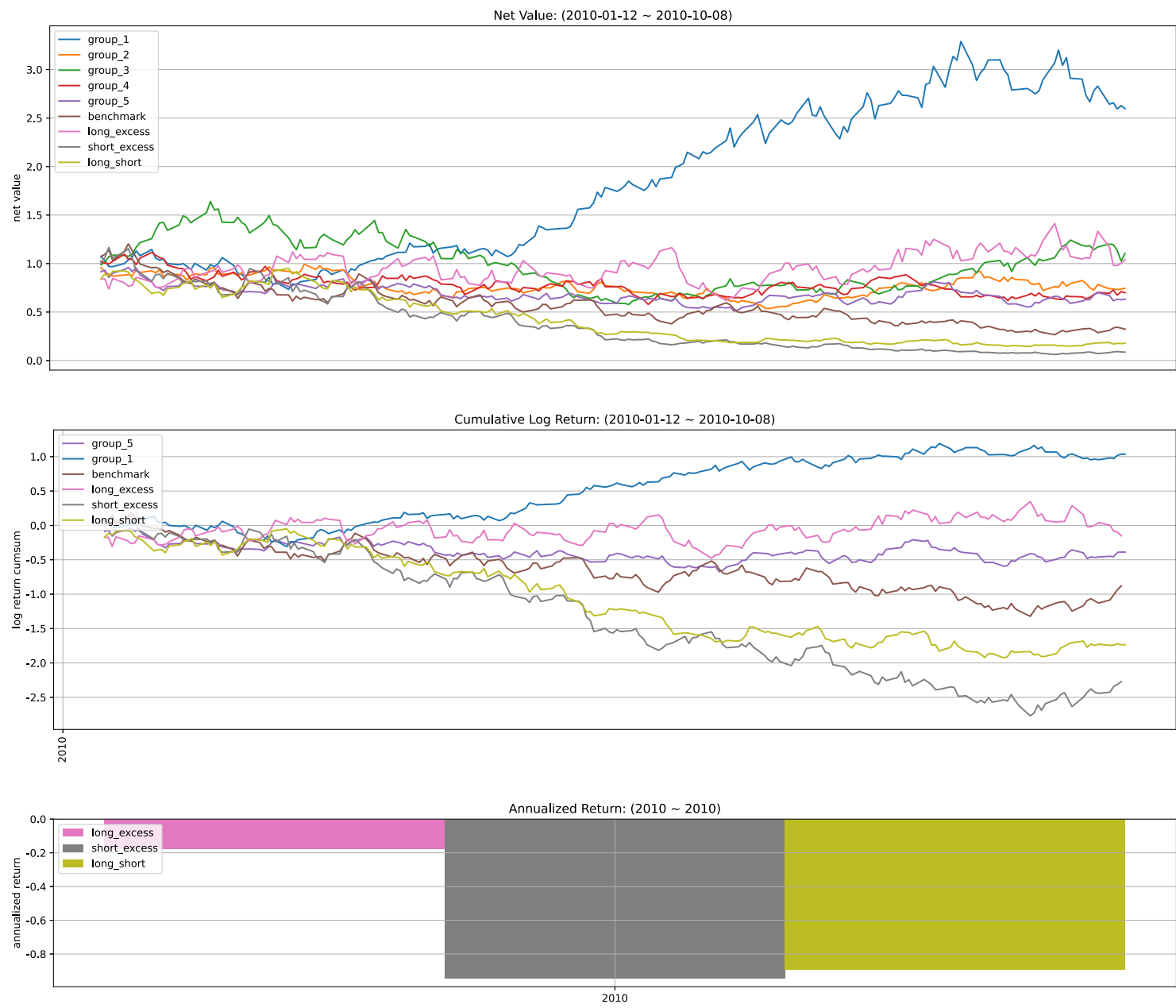
| RankIC | total | 2010 |
|--------|---------|---------|
| mean | -0.1222 | -0.1222 |
| std | 0.3088 | 0.3088 |
| IR | -0.3957 | -0.3957 |

收益分析

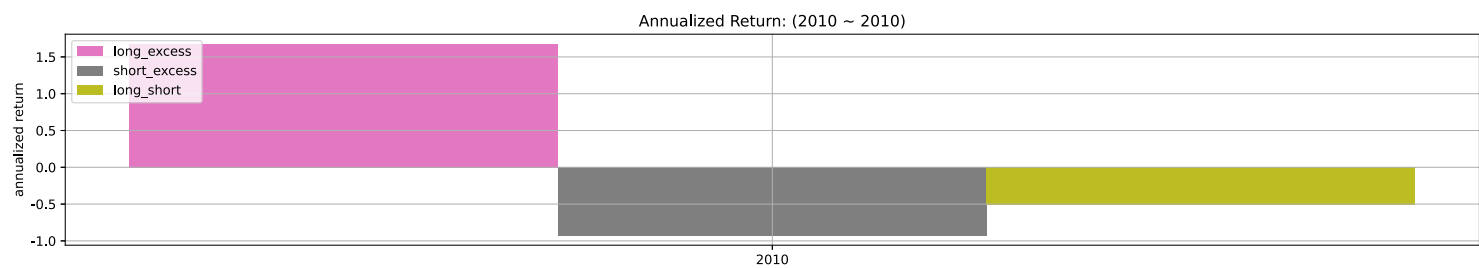
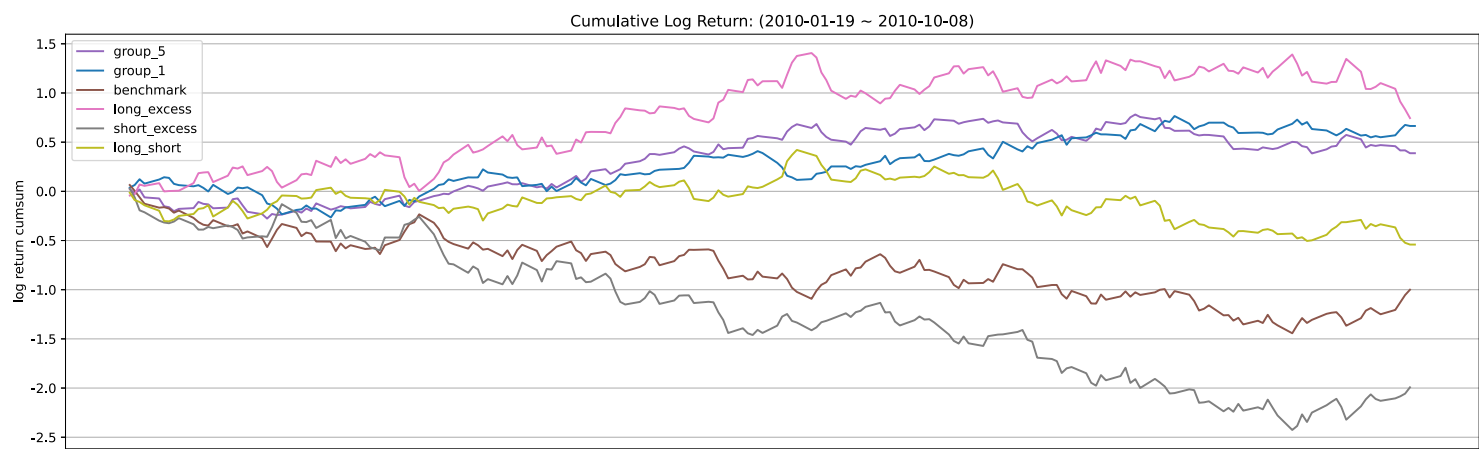
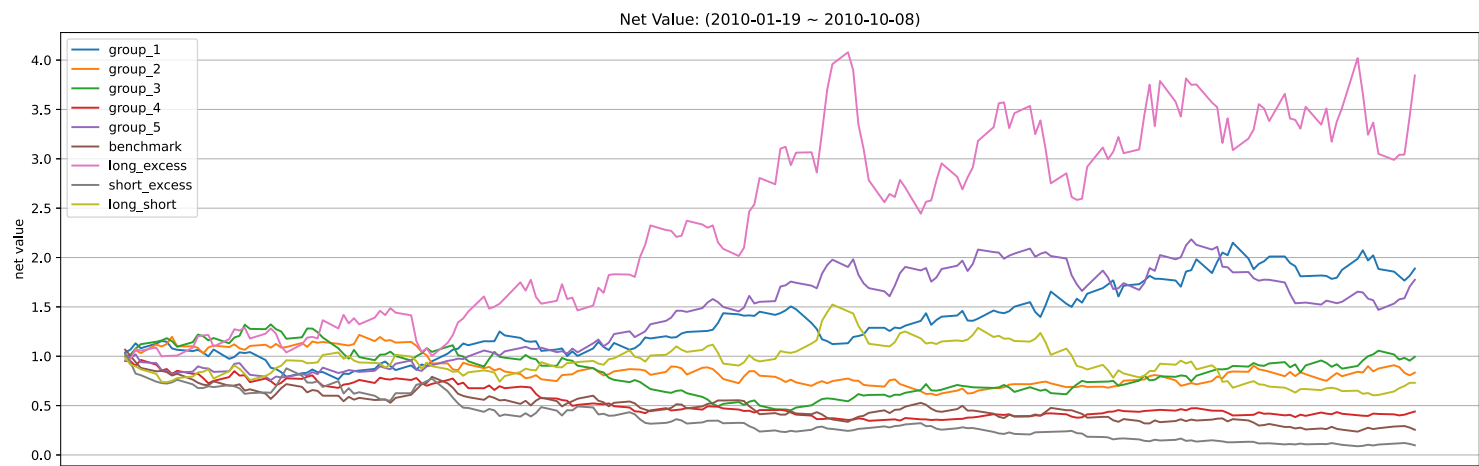
1D



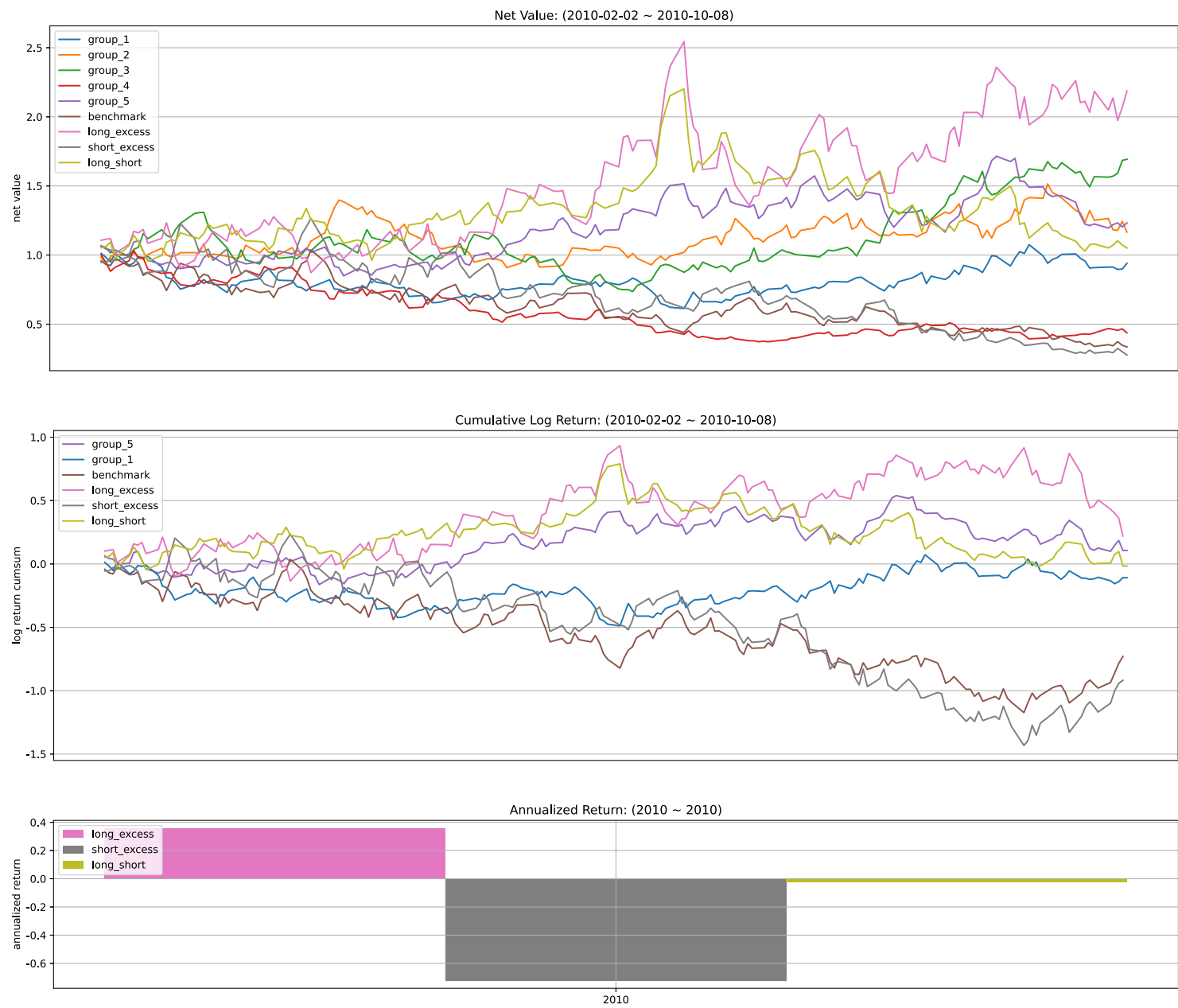
| | ann_ret | max_dd | sharpe | calmar | win_rate | ann_vol | avg_win_ret | avg_loss_ret | win_loss_ratio |
|----------------|---------|--------|---------|---------|----------|---------|-------------|--------------|----------------|
| group_5(long) | 0.2854 | 0.1950 | 0.7120 | 1.4633 | 0.5000 | 0.6370 | 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 |

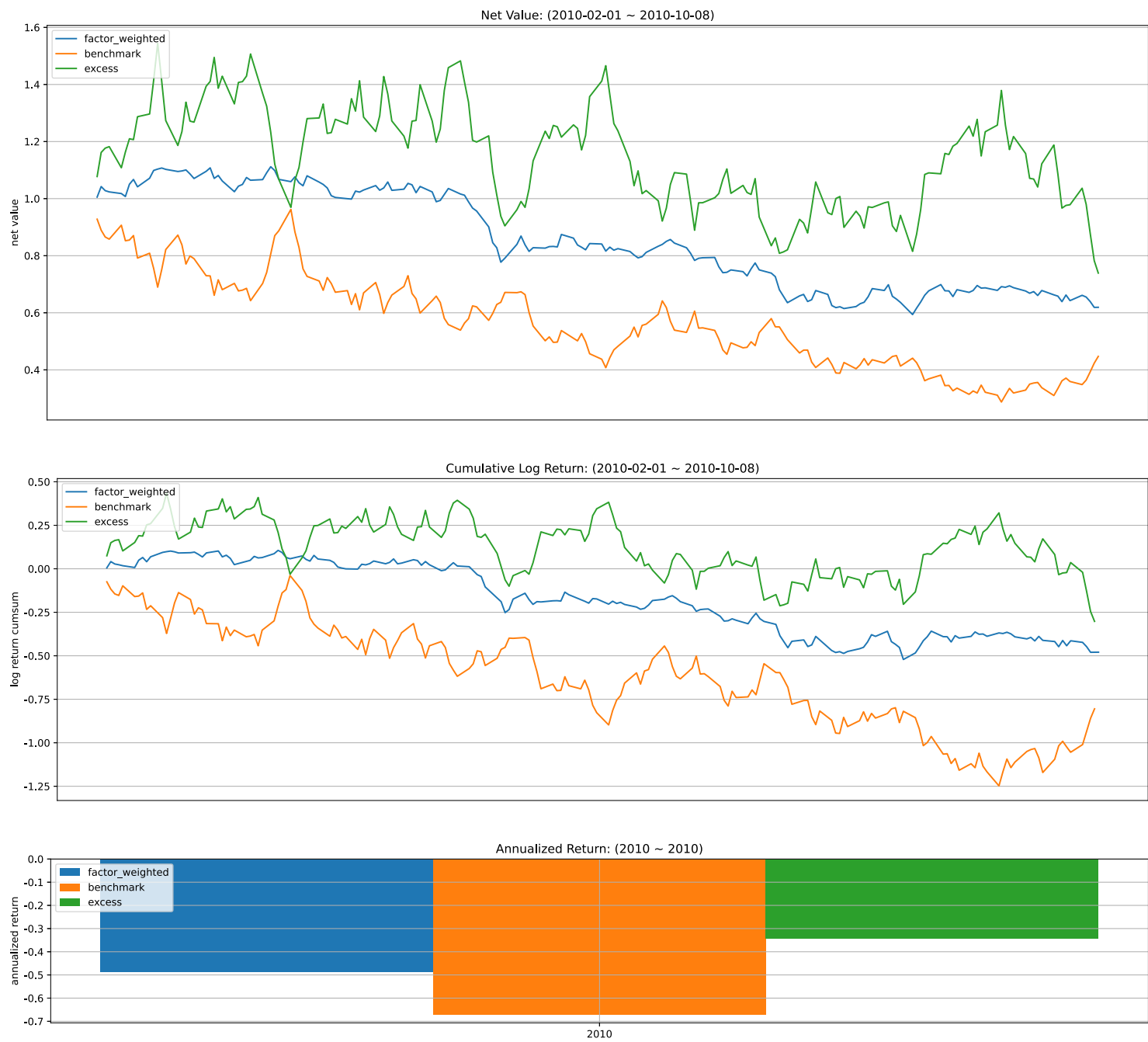


| | ann_ret | max_dd | sharpe | calmar | win_rate | ann_vol | avg_win_ret | avg_loss_ret | win_loss_ratio |
|----------------|---------|--------|---------|---------|----------|---------|-------------|--------------|----------------|
| group_5(long) | 0.6768 | 0.3272 | 1.1167 | 2.0685 | 0.5185 | 0.6528 | 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 |



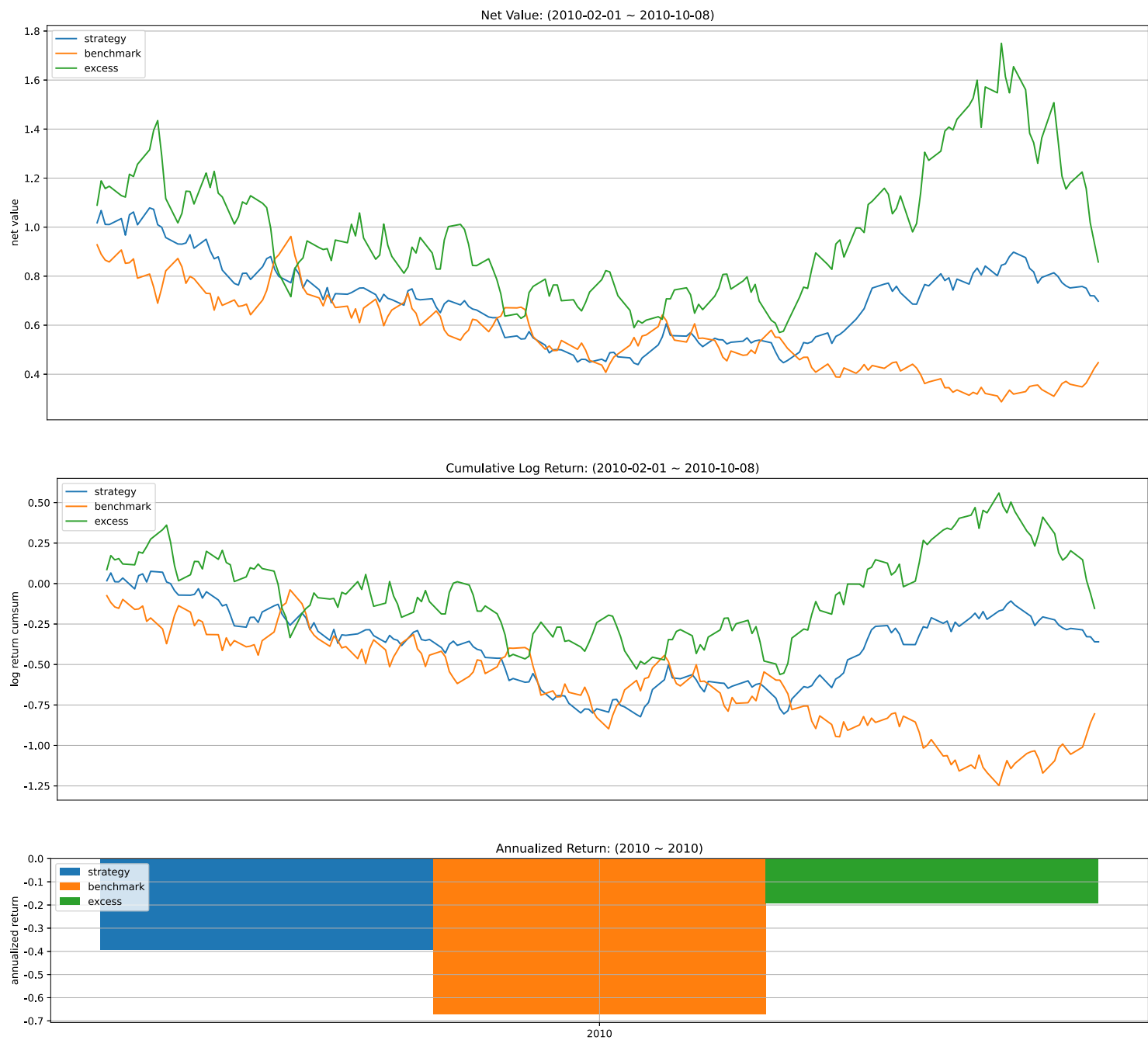
| | ann_ret | max_dd | sharpe | calmar | win_rate | ann_vol | avg_win_ret | avg_loss_ret | win_loss_ratio |
|----------------|---------|--------|---------|---------|----------|---------|-------------|--------------|----------------|
| group_5(long) | 0.1617 | 0.3560 | 0.5583 | 0.4541 | 0.5251 | 0.6742 | 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 |

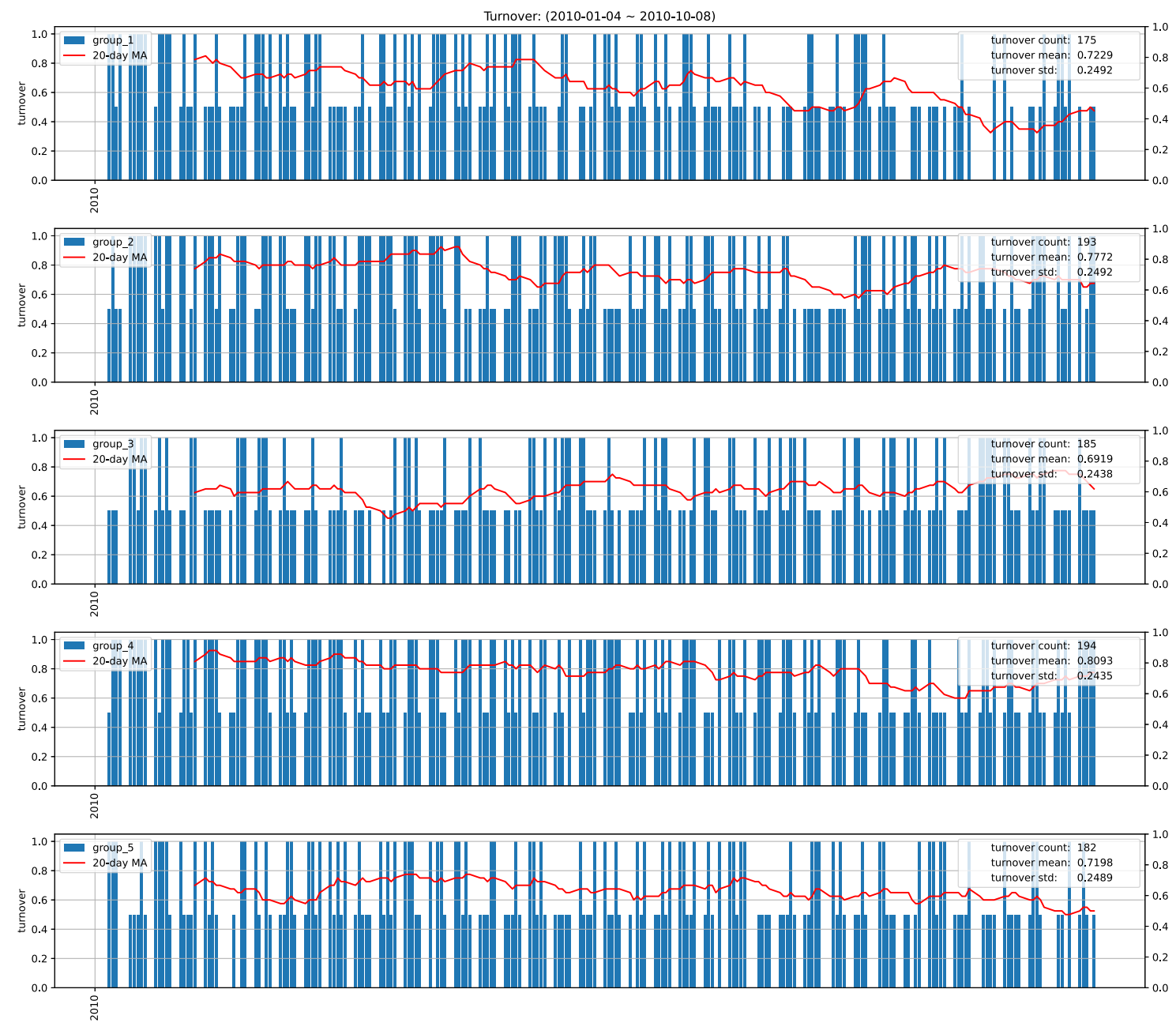
单因子策略(0.8, 1.0)收益



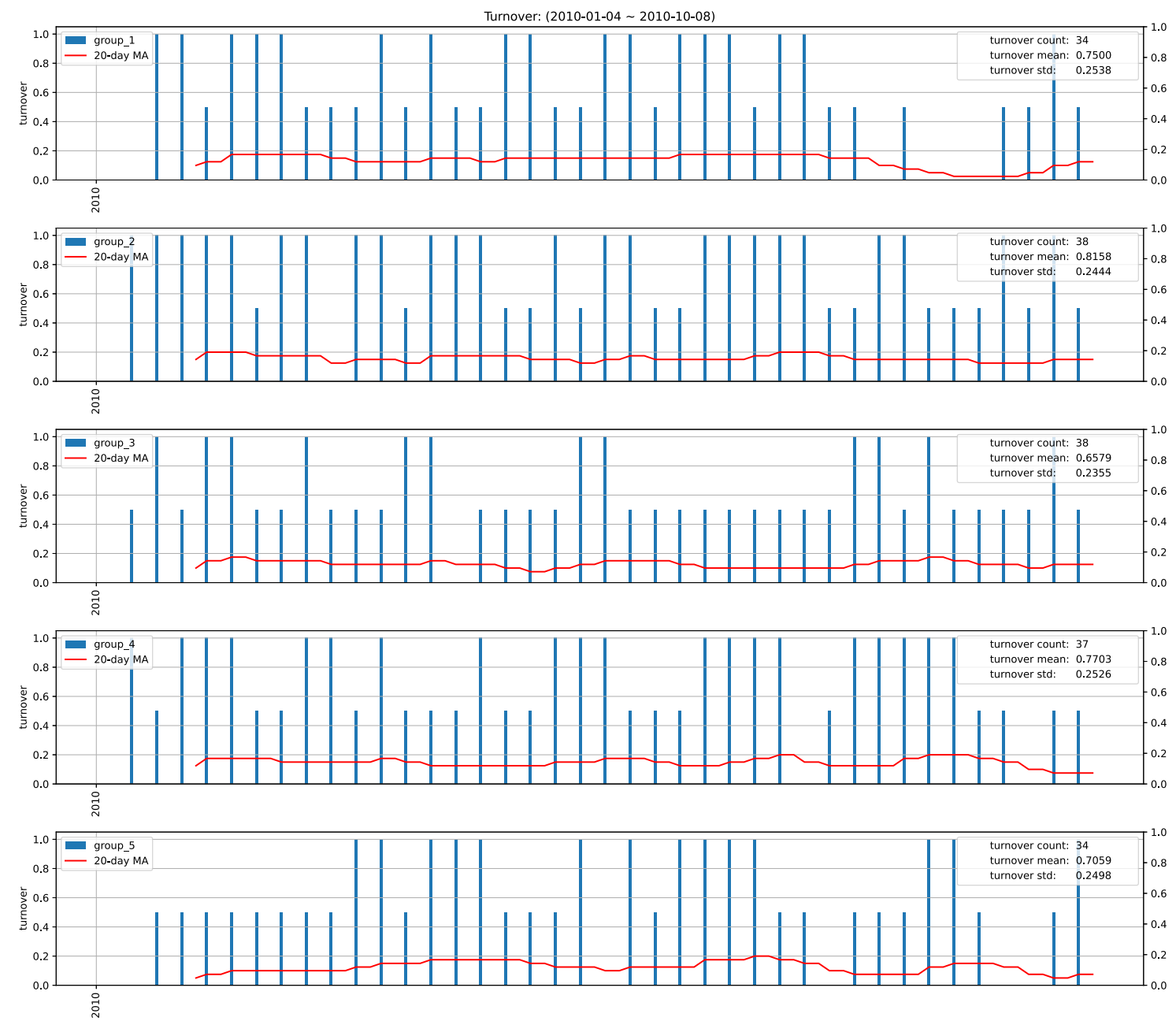
| | ann_ret | max_dd | sharpe | calmar | win_rate | ann_vol | avg_win_ret | avg_loss_ret | win_loss_ratio |
|-----------|---------|--------|---------|---------|----------|---------|-------------|--------------|----------------|
| strategy | -0.3957 | 0.5928 | -0.4202 | -0.6675 | 0.4667 | 0.6695 | 0.0359 | -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

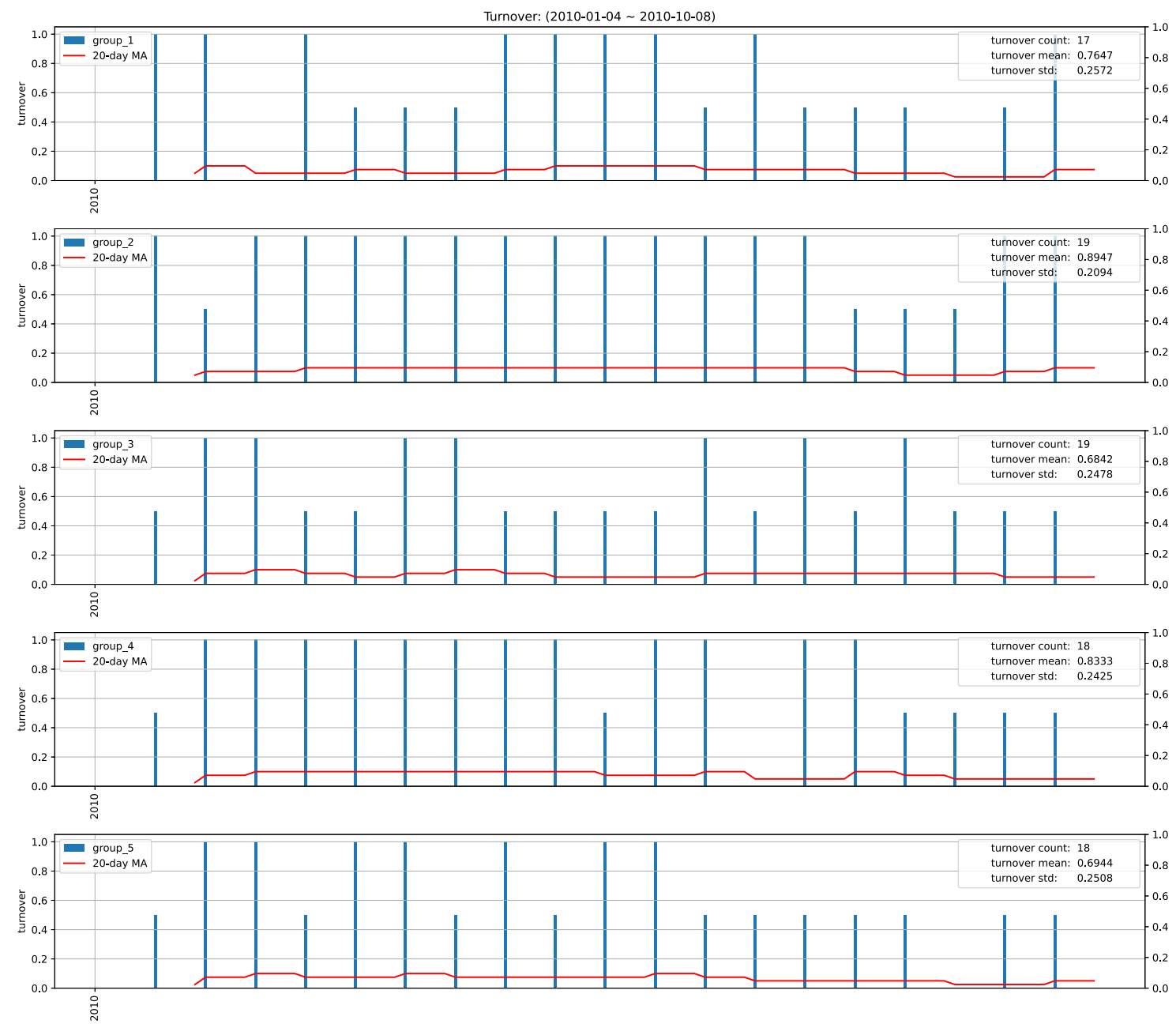
1D



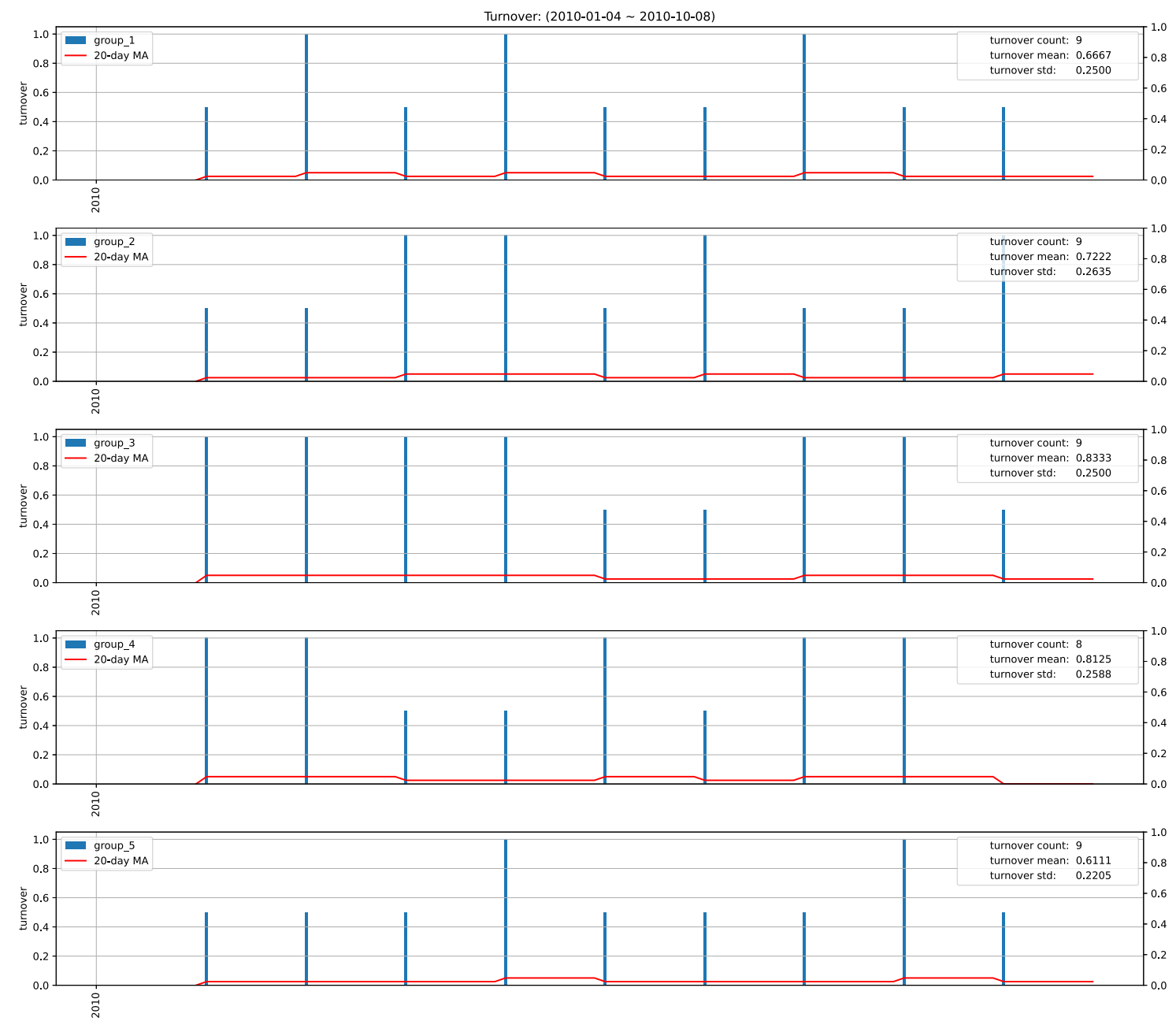
| | turnover_count | turnover_mean | turnover_std |
|---------|----------------|---------------|--------------|
| group_1 | 175.0000 | 0.7229 | 0.2492 |
| group_2 | 193.0000 | 0.7772 | 0.2492 |
| group_3 | 185.0000 | 0.6919 | 0.2438 |
| group_4 | 194.0000 | 0.8093 | 0.2435 |
| group_5 | 182.0000 | 0.7198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

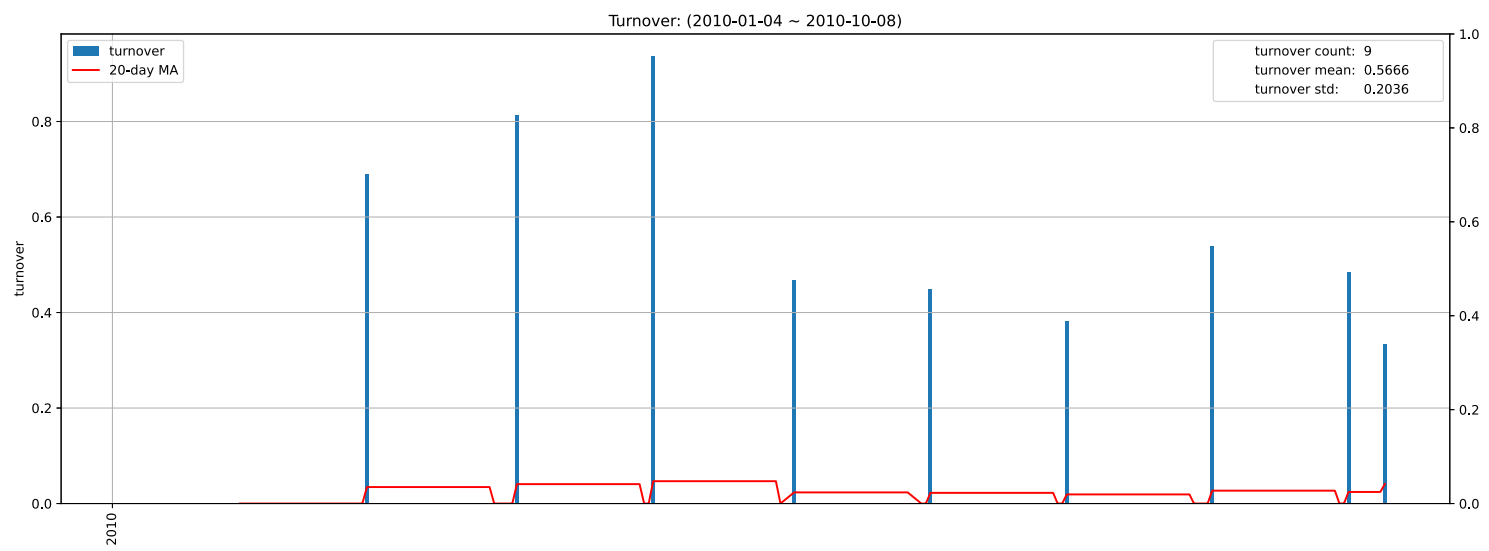


| | turnover_count | turnover_mean | turnover_std |
|---------|----------------|---------------|--------------|
| group_1 | 17.0000 | 0.7647 | 0.2572 |
| group_2 | 19.0000 | 0.8947 | 0.2094 |
| group_3 | 19.0000 | 0.6842 | 0.2478 |
| group_4 | 18.0000 | 0.8333 | 0.2425 |
| group_5 | 18.0000 | 0.6944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



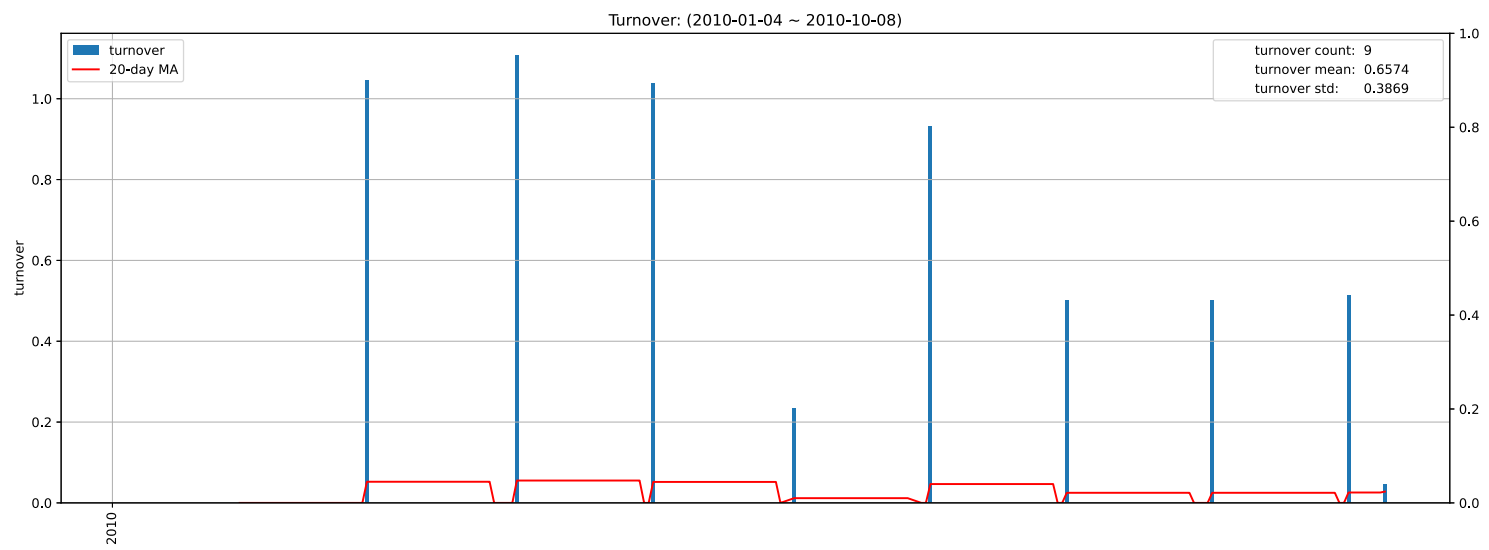
| | turnover_count | turnover_mean | turnover_std |
|---------|----------------|---------------|--------------|
| group_1 | 9.0000 | 0.6667 | 0.2500 |
| group_2 | 9.0000 | 0.7222 | 0.2635 |
| group_3 | 9.0000 | 0.8333 | 0.2500 |
| group_4 | 8.0000 | 0.8125 | 0.2588 |
| group_5 | 9.0000 | 0.6111 | 0.2205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

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 |