

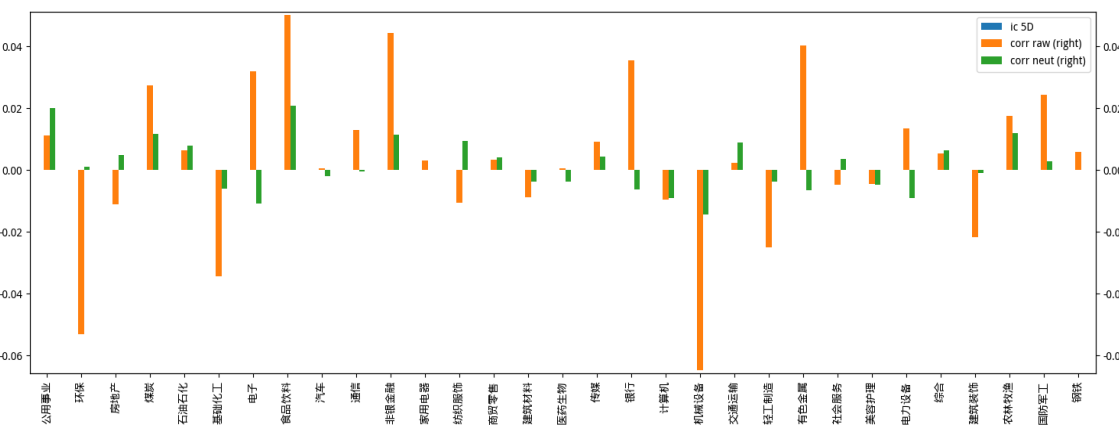
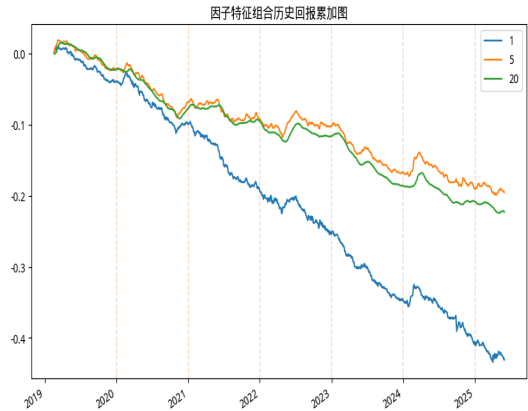
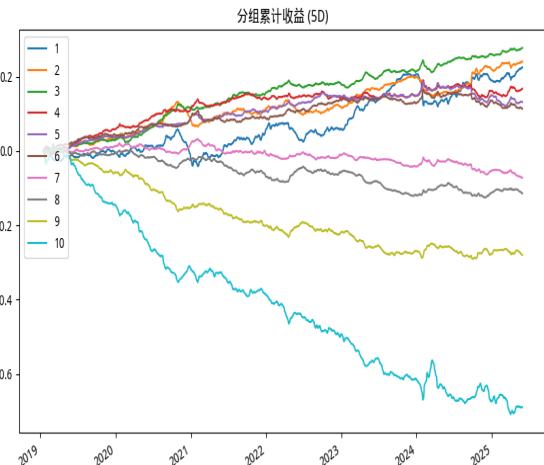
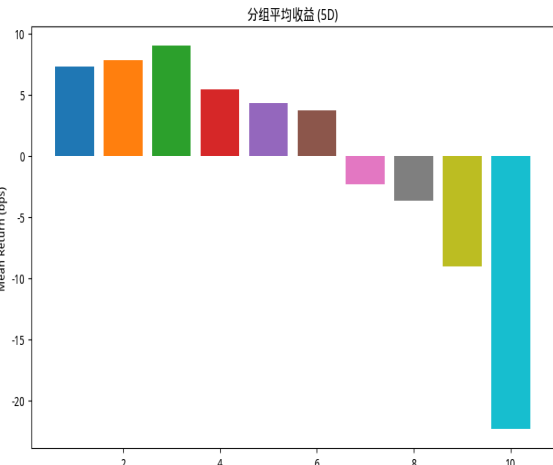
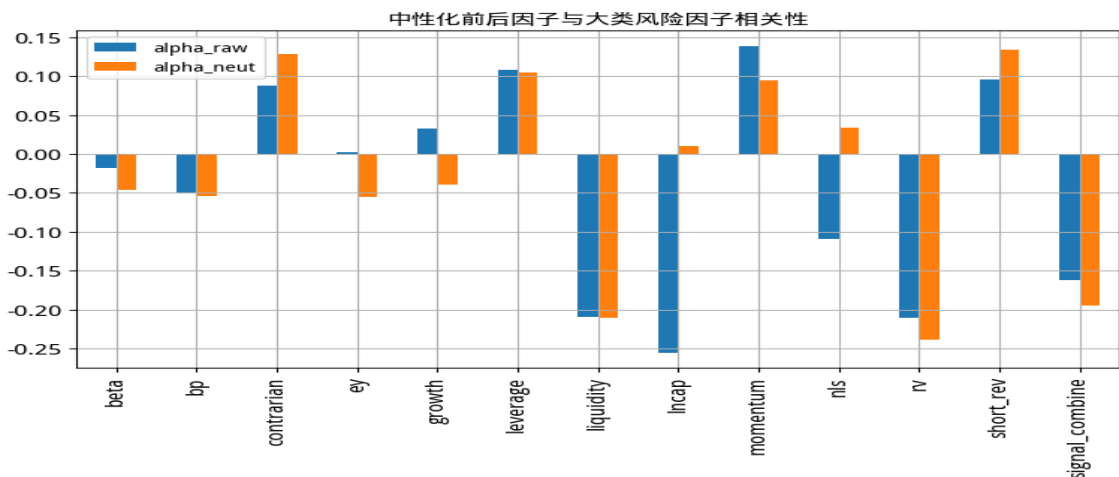
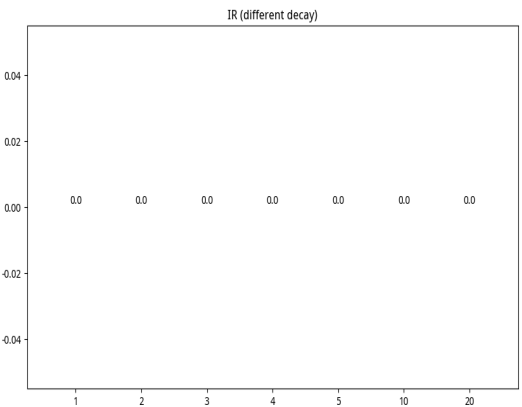
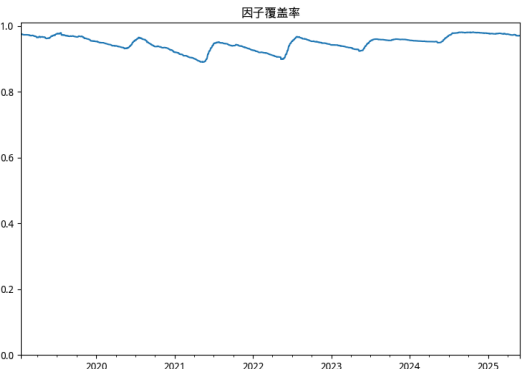
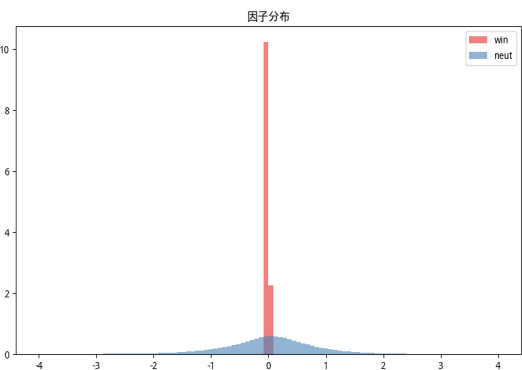
5d20d_Adj_Order_Ask_APB

20190114-20250530

10 Groups
allmarket
T+1 C ~ T+2 C

all_history
ind_neut

Neut Factor :		Forbidden :	
beta	0	specialtrade	1
bp	0	suspended	1
contrarian	0	suspendednextday	1
ey	0	newlisted	1
growth	0	limitup	1
leverage	0	limitdown	1
liquidity	0	limitup_	1
lncap	1	limitdown_	1
momentum	0	customized	0
nls	0	Outlier :	
rv	0		
short_rev	0		
combine	0	limitup	1
		limitup_	1
fillna	1	limitdown	1
avgExpo	0	limitdown_	1



	Hedge				Long				Short				IC Mean	Autocorr
	Return	Std	IR	T %	Return	Std	IR	T %	Return	Std	IR	T %		
1	-0.07	0.024	-2.99	0.203	-0.195	0.042	-4.63	0.163	0.017	0.024	0.73	0.159	-0.015	0.994
5	-0.033	0.027	-1.229	0.225	-0.098	0.053	-1.848	0.181	0.012	0.024	0.514	0.151	-0.023	0.926
20	-0.036	0.026	-1.375	0.156	-0.082	0.052	-1.586	0.143	-0.003	0.023	-0.132	0.124	-0.041	0.59