|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | Mkt-rf | smb | hml | wml | rmw | Cma |
| 기간 | 260701 | 260701 | 260701 | 261103 | 630701 | 630701 |
| 평균 | 0.03% | 0.007% | 0.0142% | 0.0252% | 0.0133% | 0.012% |
| 표준편차 | 1.076 | 0.632 | 0.614 | 0.7736 | 0.38311 | 0.3646 |
| 왜도 | -0.165 | -0.701 | 0.736 | -1.717 | 0.300 | -0.345 |
| 첨도 | 16.977 | 20.72 | 16.24 | 28.729 | 9.3648 | 10.479 |
| SR | 0.45 | 0.19 | 0.368 | 0.51 | 0.55 | 0.54 |
| Min | -17.44% | -11.45% | -6.02% | -18.43% | -3.025% | -5.89% |
| max | 15.76% | 9.09% | 9.034% | 7.12% | 4.51% | 2.53% |

<long-short factor의 daily return 기준 기초통계량>

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | Mkt-rf | smb | hml | wml | rmw | Cma |
| 기간 | 260701 | 260701 | 260701 | 261103 | 630701 | 630701 |
| 평균 | 0.69% | 0.16% | 0.32% | 0.58% | 0.28% | 0.26% |
| 표준편차 | 5.33 | 2.89 | 3.36 | 4.39 | 2.19 | 1.98 |
| 왜도 | 0.179 | 0.77 | 1.203 | -0.98 | 0.42 | 0.55 |
| 첨도 | 7.766 | 6.34 | 9.48 | 8.33 | 9.78 | 2.15 |
| SR | 0.449 | 0.20 | 0.33 | 0.46 | 0.45 | 0.46 |
| Min | -29% | -13% | -14% | -30% | -15% | -7% |
| max | 38% | 23% | 27% | 22% | 15.5% | 10% |

<long-short factor의 monthly return 기준 기초통계량>

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | Mkt-rf | smb | hml | wml | rmw | Cma |
| 기간 | 260701 | 260701 | 260701 | 261103 | 630701 | 630701 |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
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|  |  |  |  |  |  |  |

<long-short factor의 vuong test 결과>