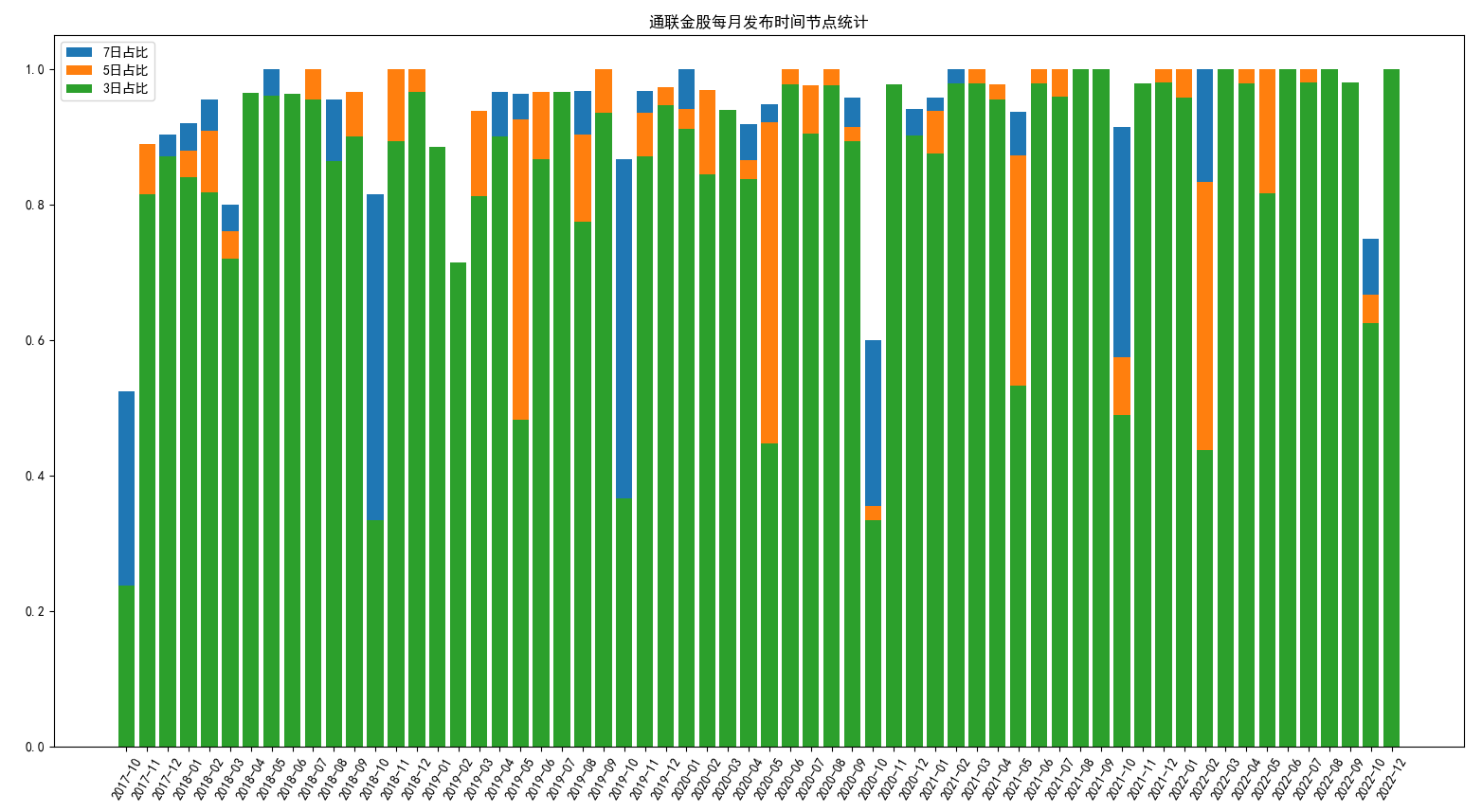
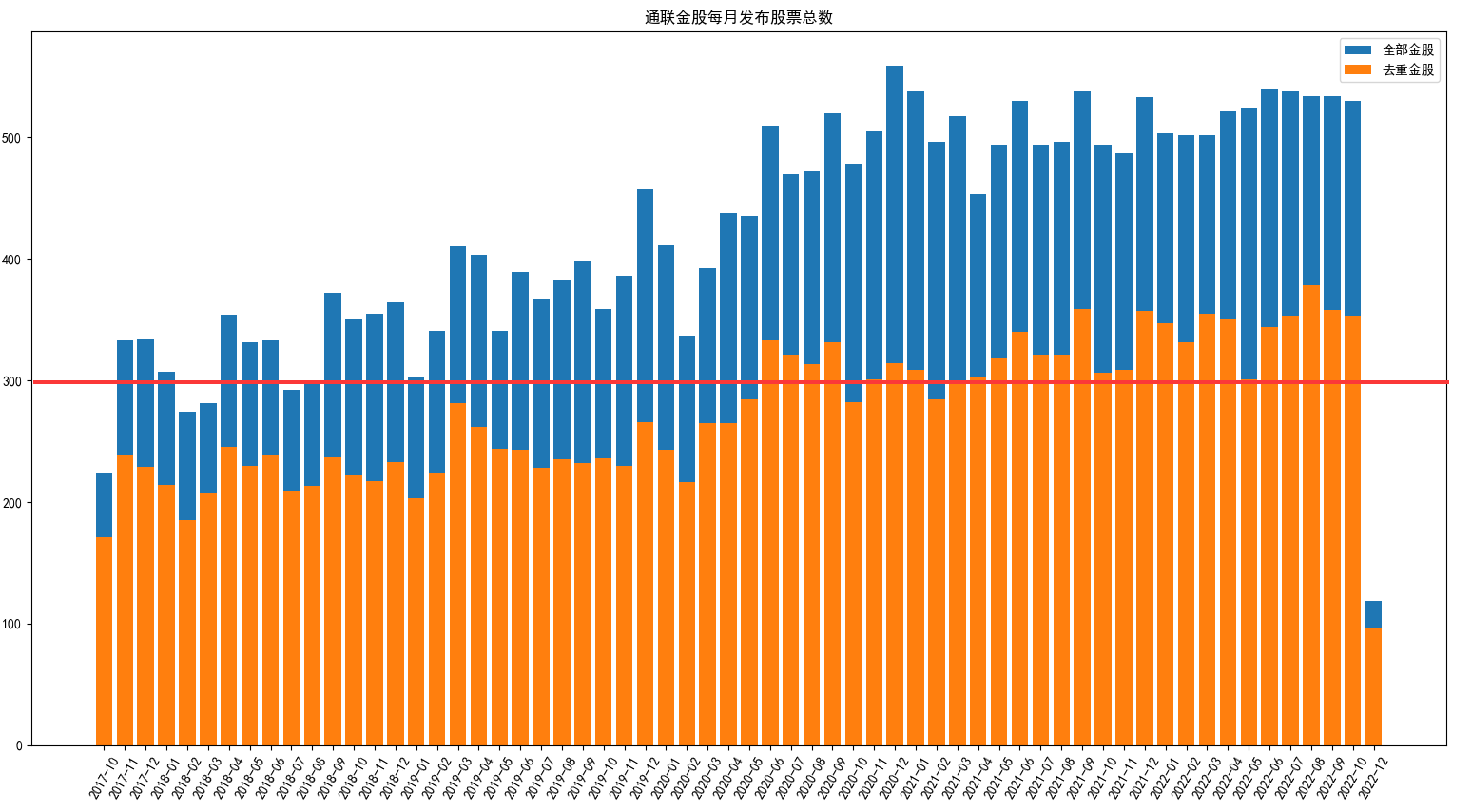
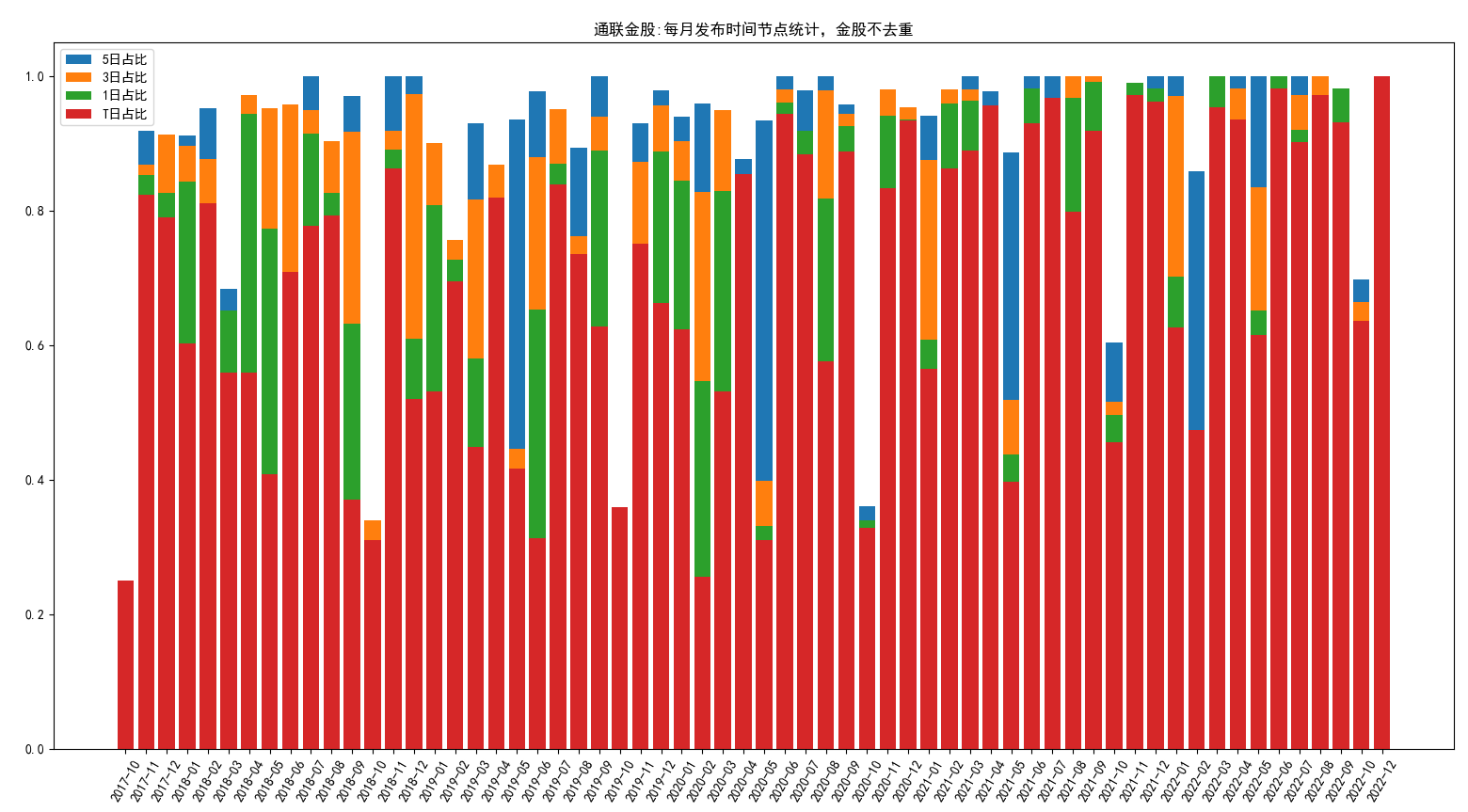
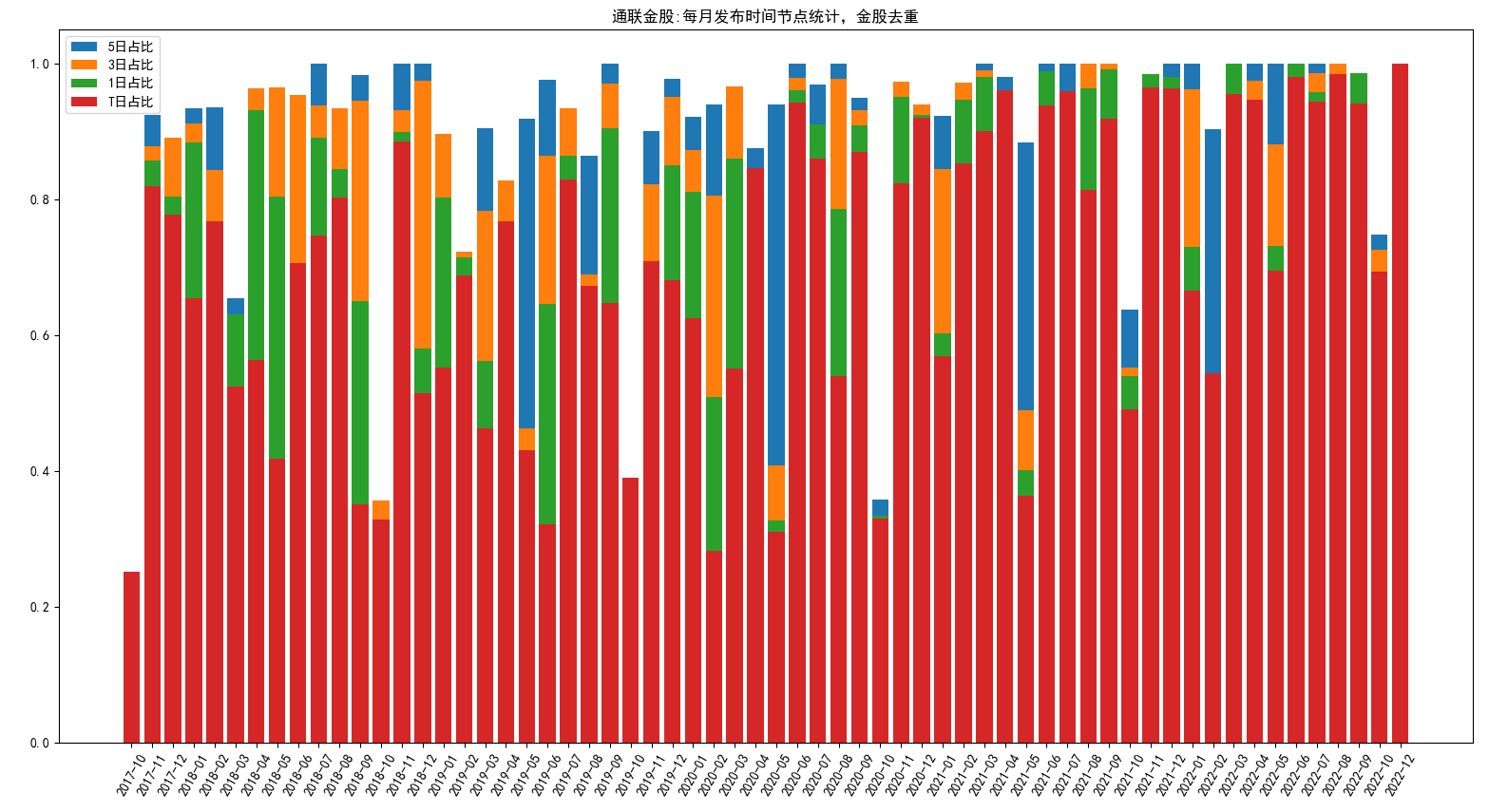
1.通联金股描述性统计

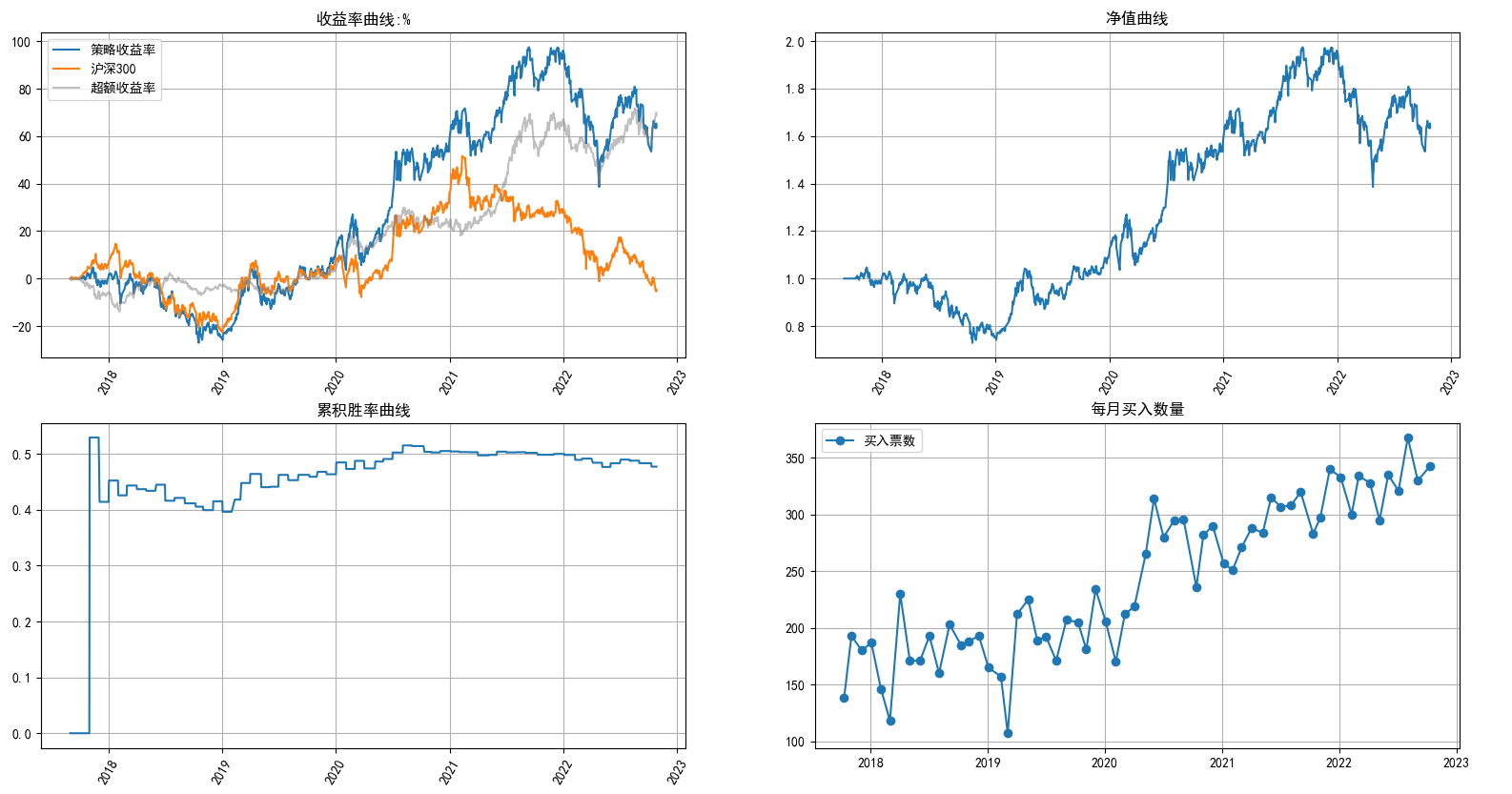


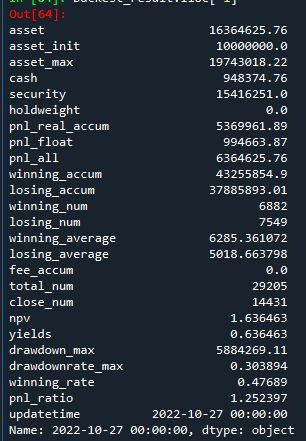


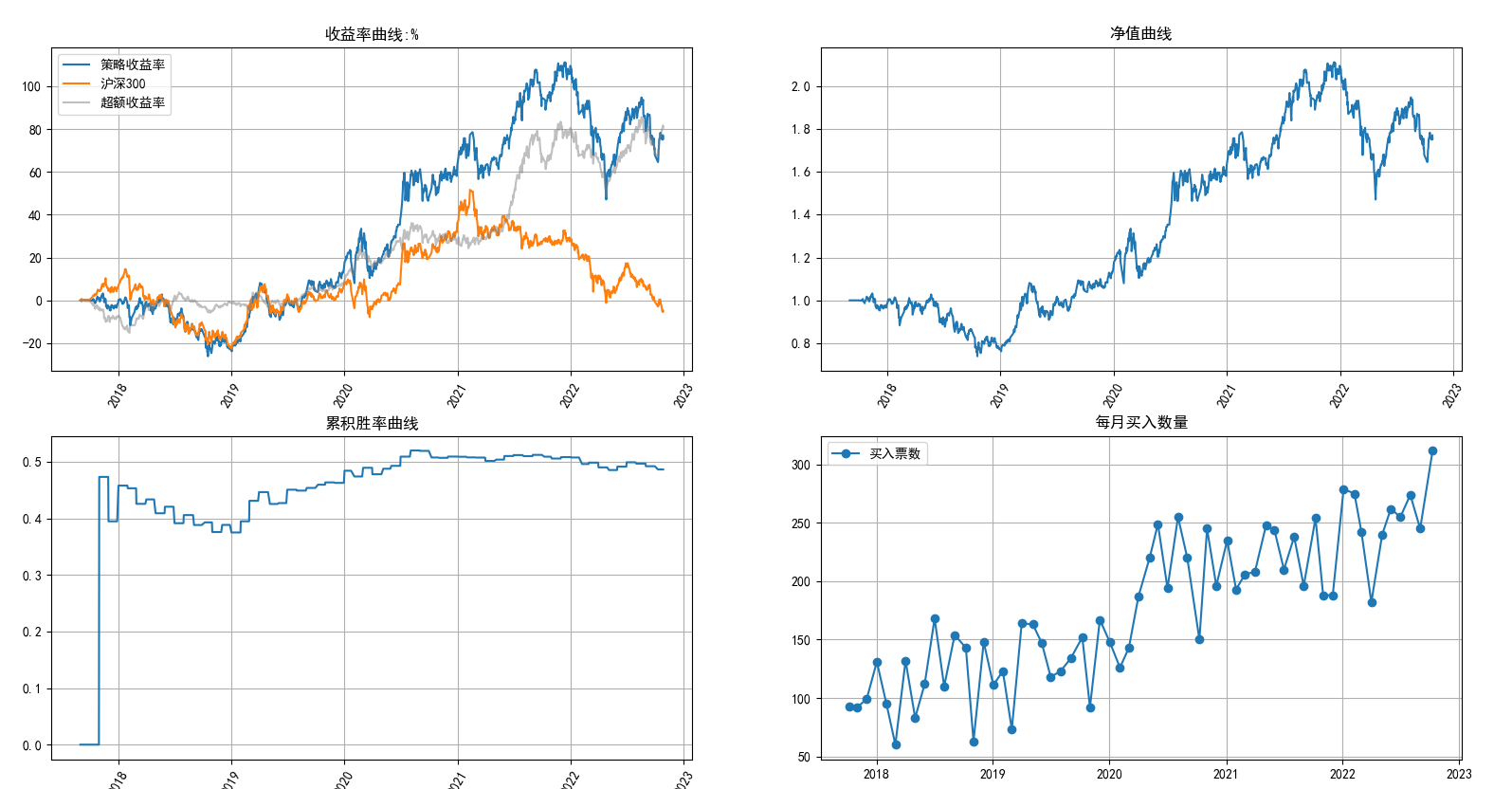


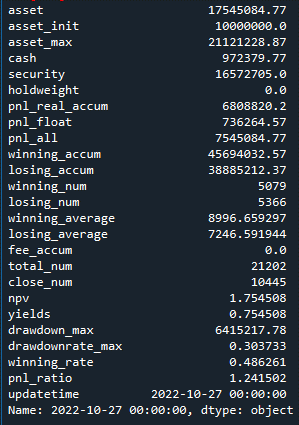


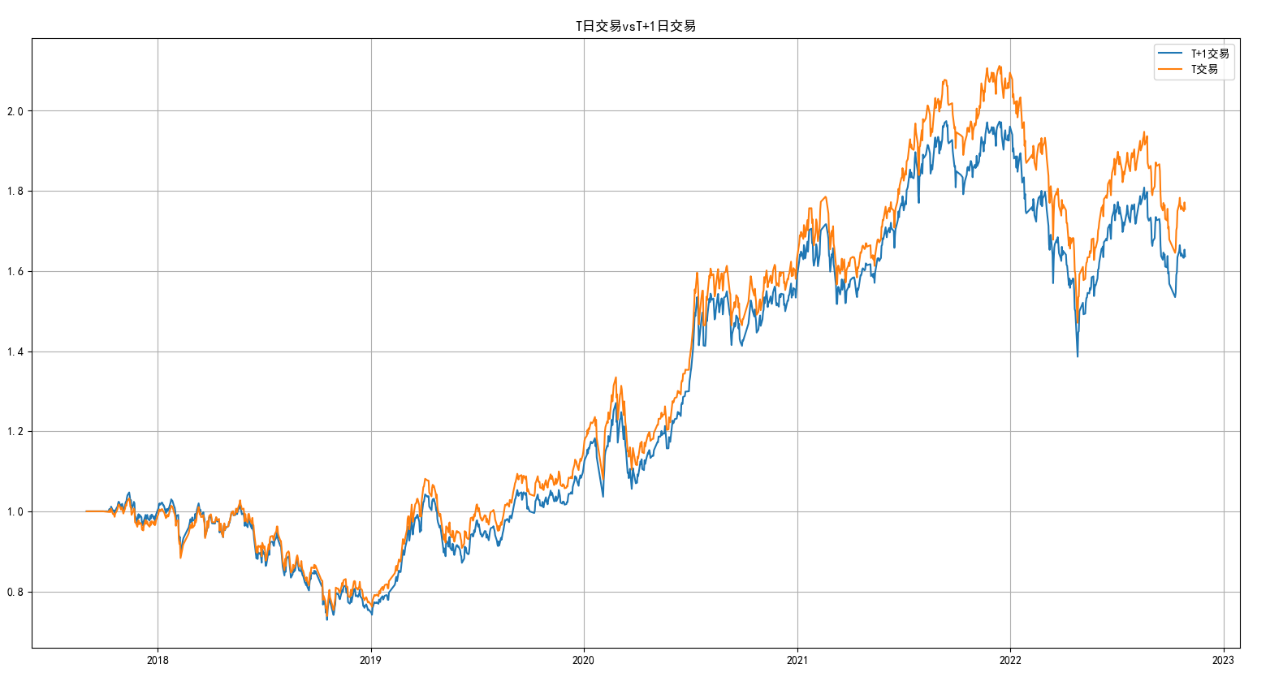
2. 基本金股组合回测

每月第一个交易日T日发出信号，第二个交易日T+1日开盘价交易



每月前一日T-1日发出信号，第1个交易日T日开盘价交易





讨论

1. 北上因子结合（维护、更新）
2. 金股策略进度安排