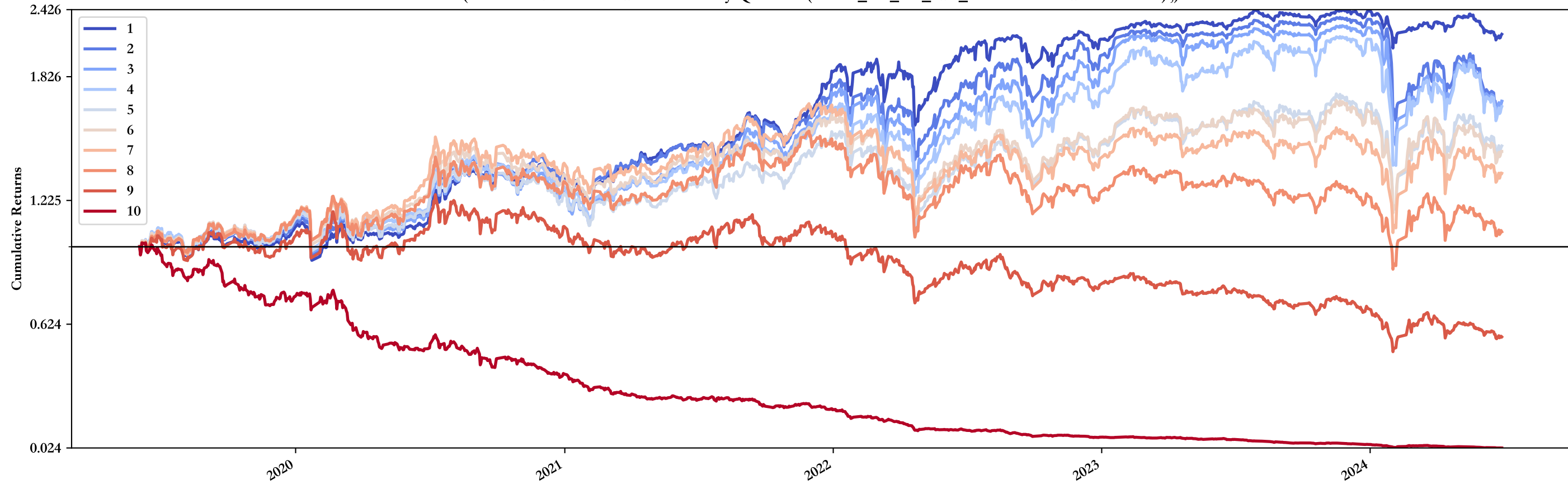
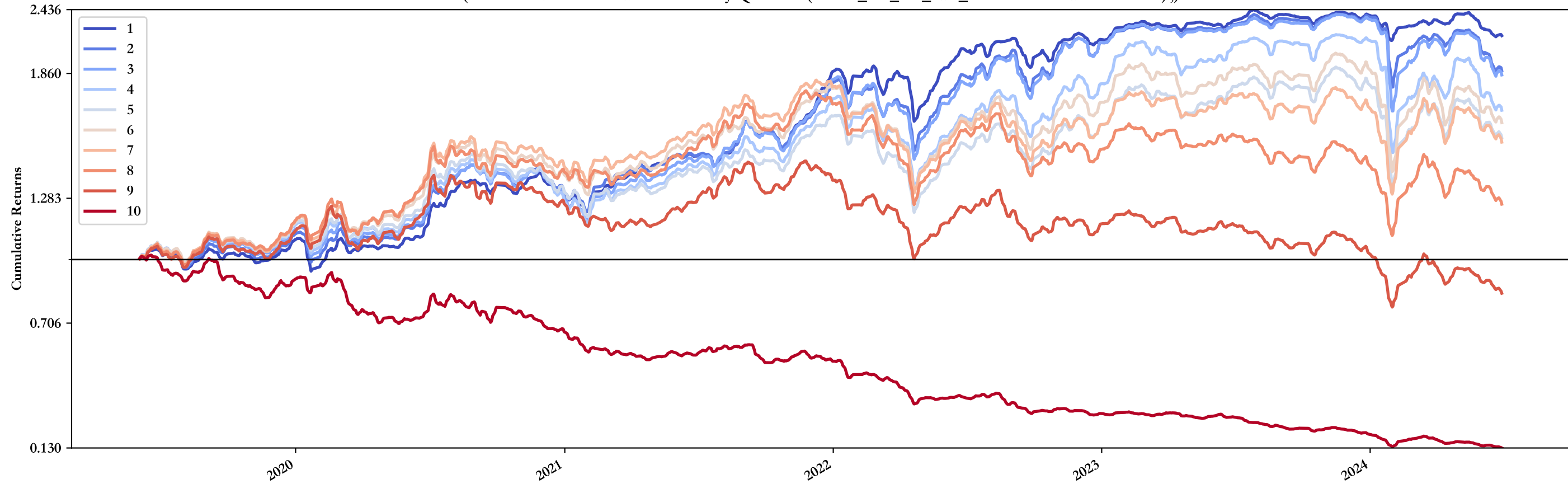


## 因子分析报告

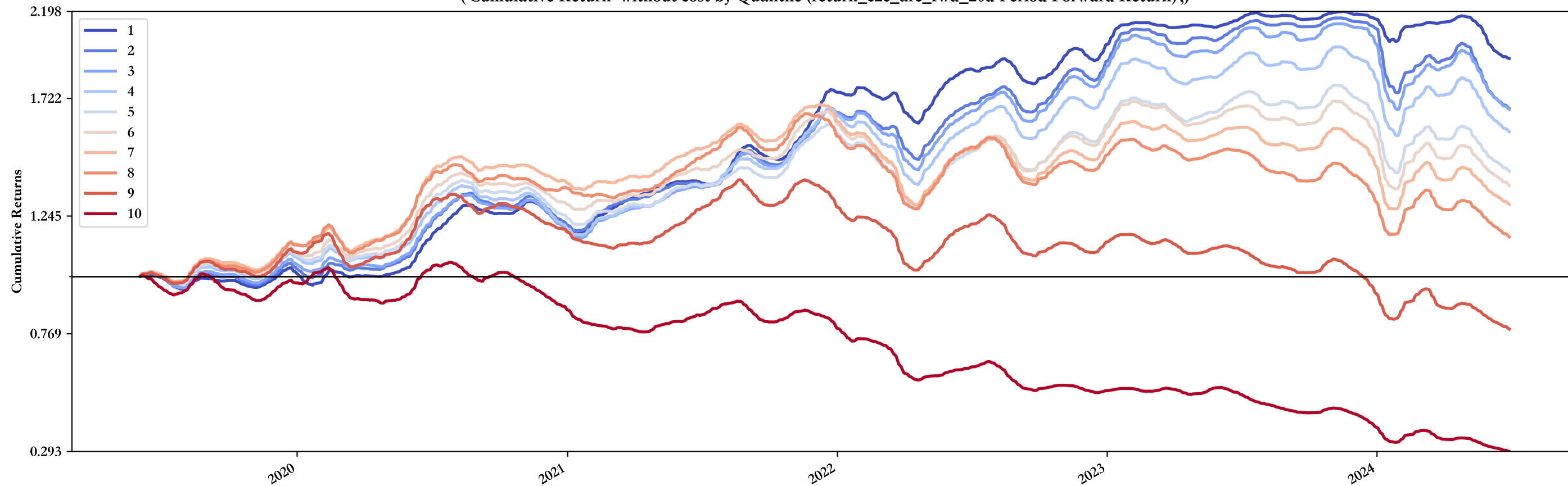
('Cumulative Return without cost by Quantile (return\_c2c\_arc\_fwd\_1d Period Forward Return)',)



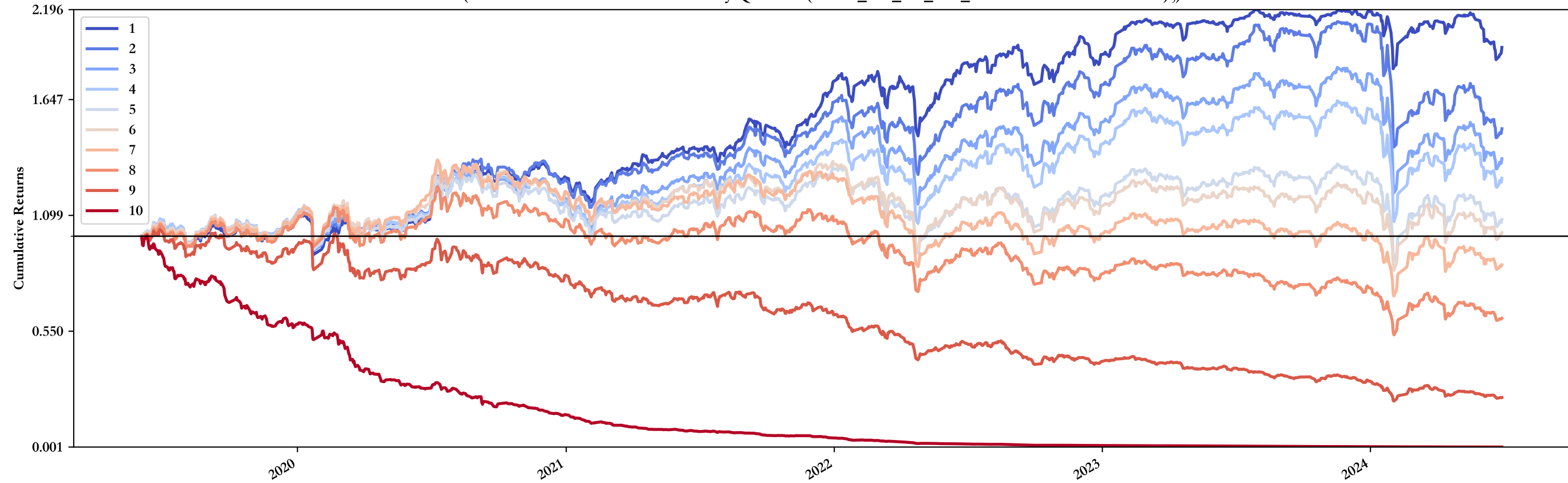
('Cumulative Return without cost by Quantile (return\_c2c\_arc\_fwd\_5d Period Forward Return)',)



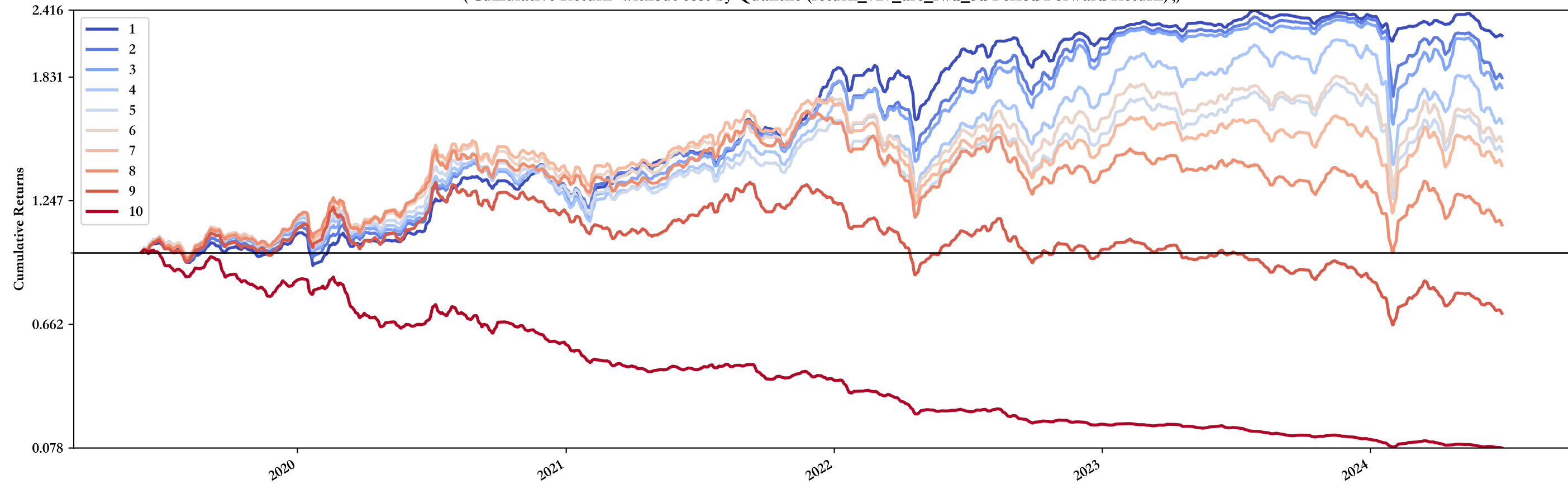
('Cumulative Return without cost by Quantile (return\_c2c\_arc\_fwd\_20d Period Forward Return)',)



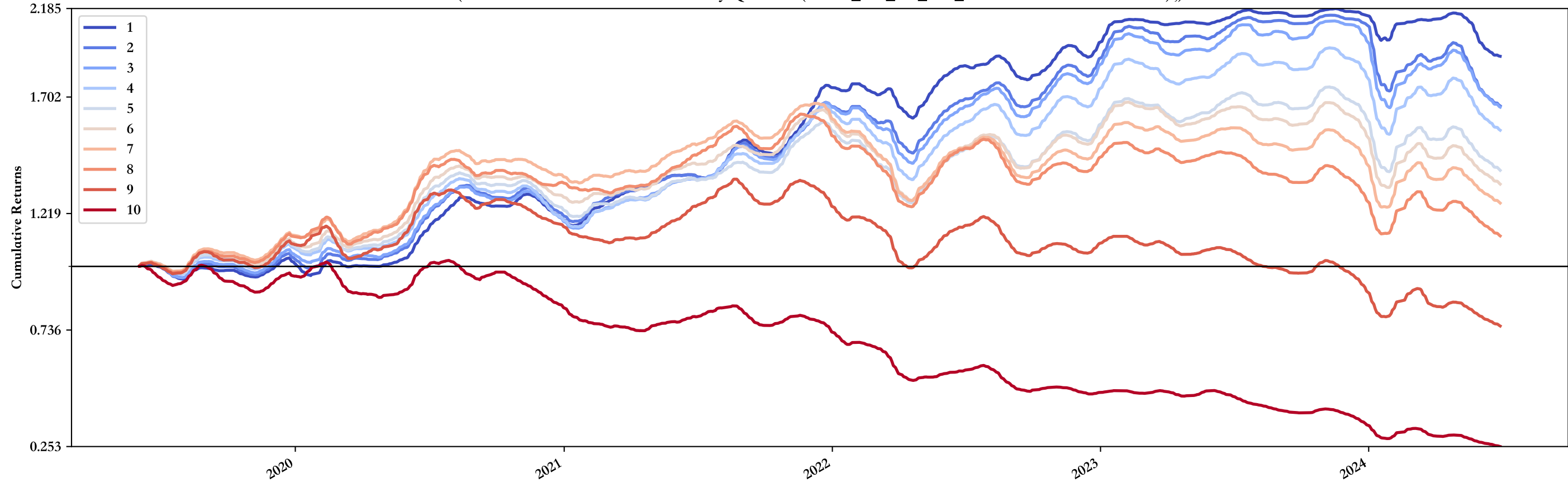
('Cumulative Return without cost by Quantile (return\_v2v\_arc\_fwd\_1d Period Forward Return)',)



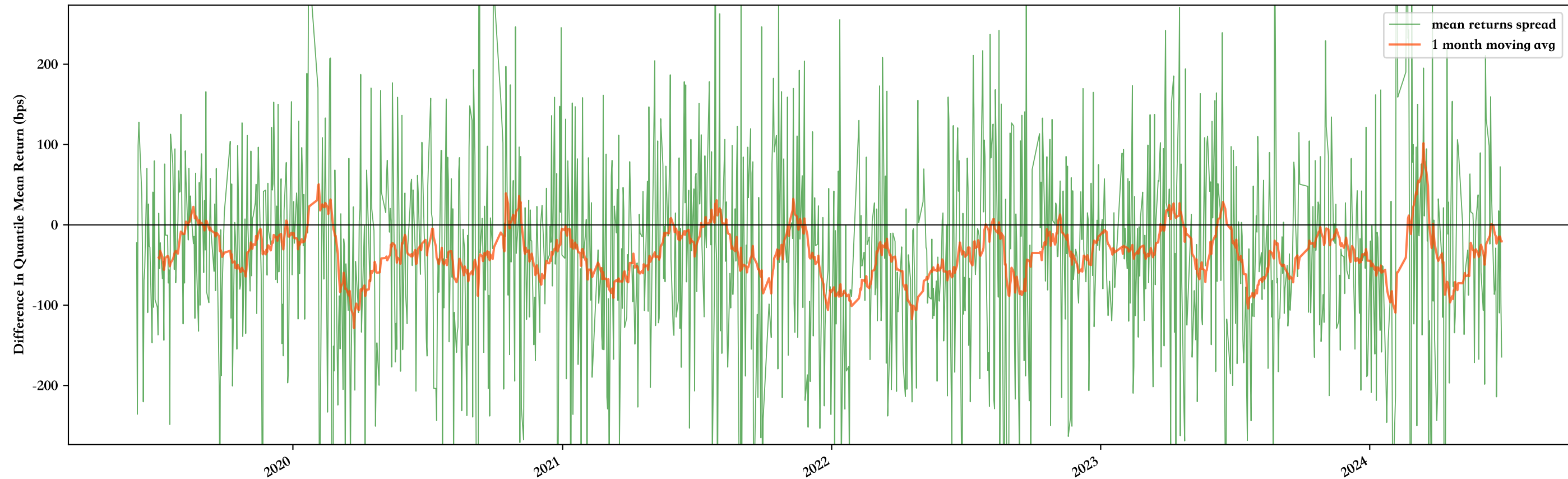
('Cumulative Return without cost by Quantile (return\_v2v\_arc\_fwd\_5d Period Forward Return)',)



('Cumulative Return without cost by Quantile (return\_v2v\_arc\_fwd\_20d Period Forward Return)',)

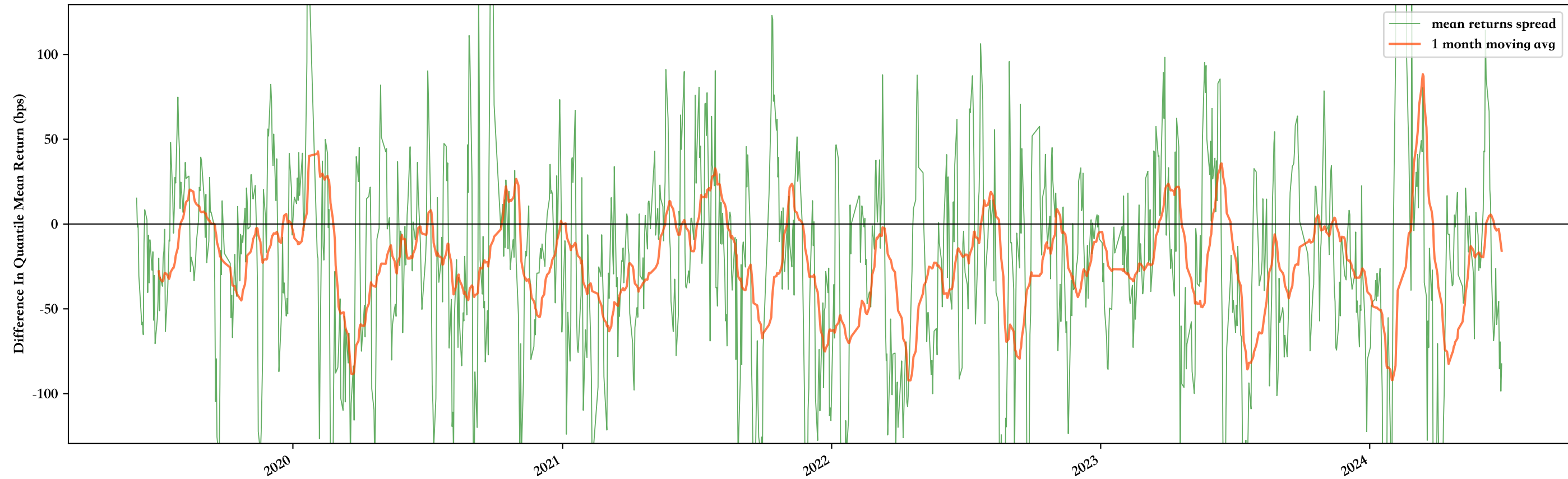


Top10 Minus Bottom1 Quantile without cost Mean Return (return\_c2c\_arc\_fwd\_1d Forward Return)

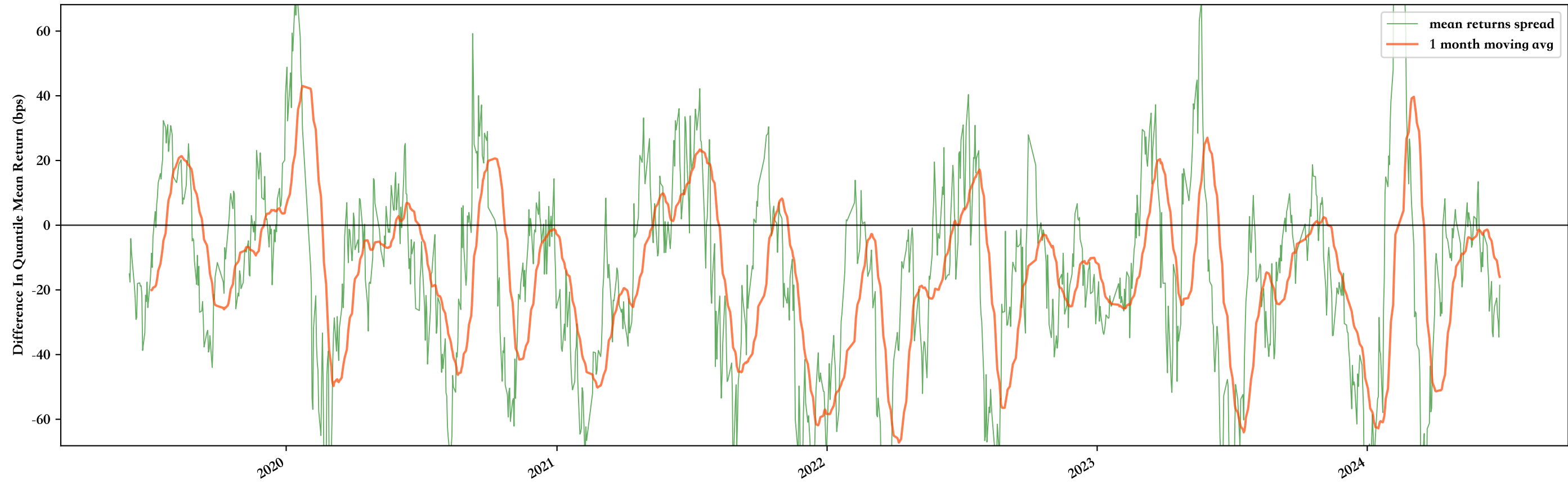




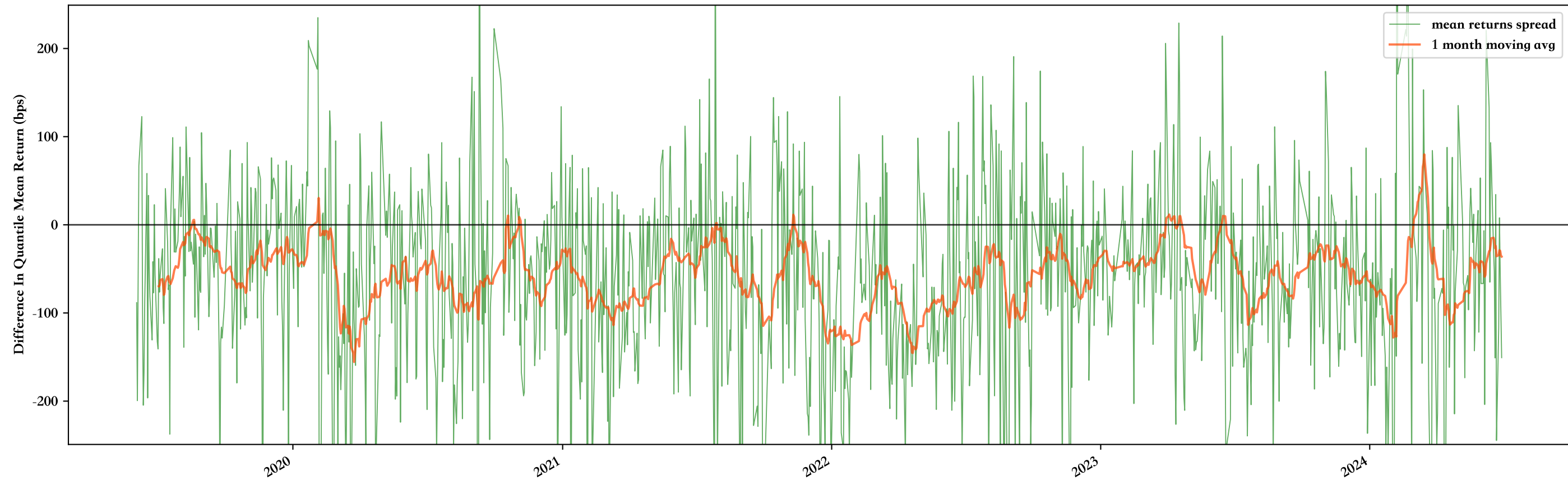
Top10 Minus Bottom1 Quantile without cost Mean Return (return\_c2c\_arc\_fwd\_5d Forward Return)



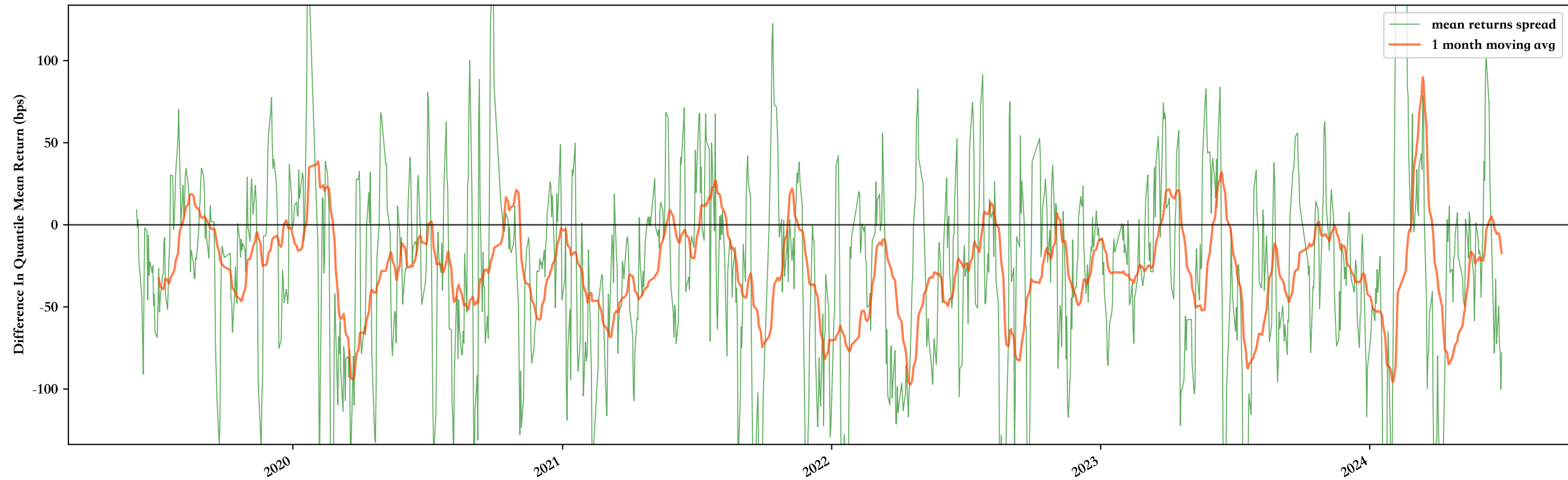
Top10 Minus Bottom1 Quantile without cost Mean Return (return\_c2c\_arc\_fwd\_20d Forward Return)



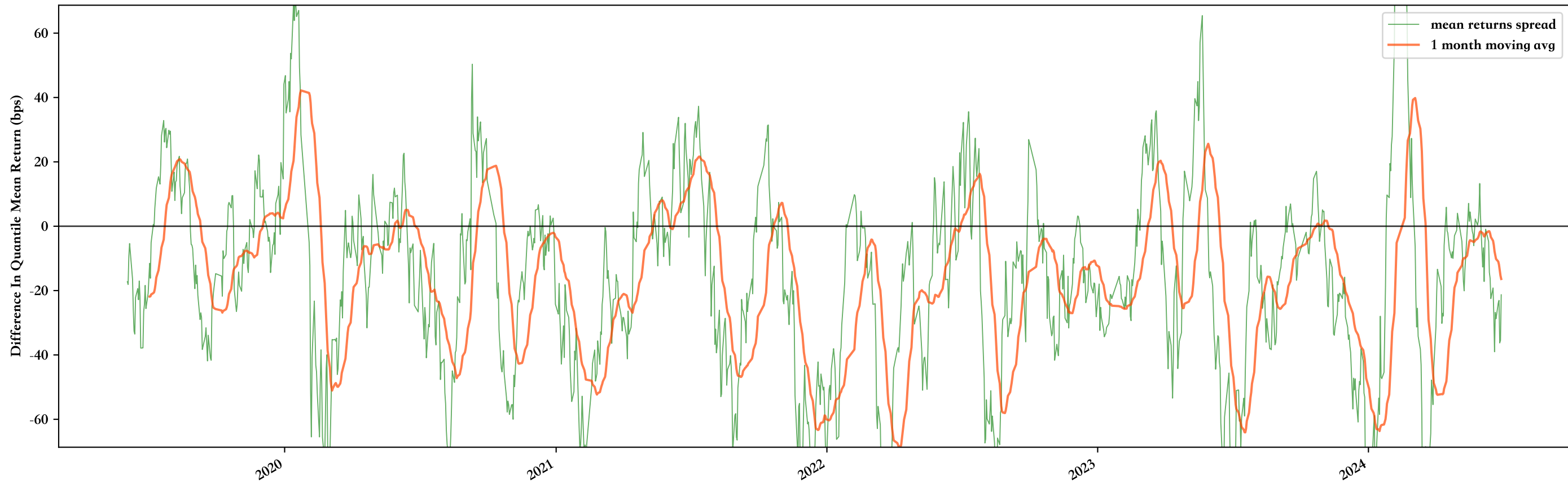
Top10 Minus Bottom1 Quantile without cost Mean Return (return\_v2v\_arc\_fwd\_1d Forward Return)



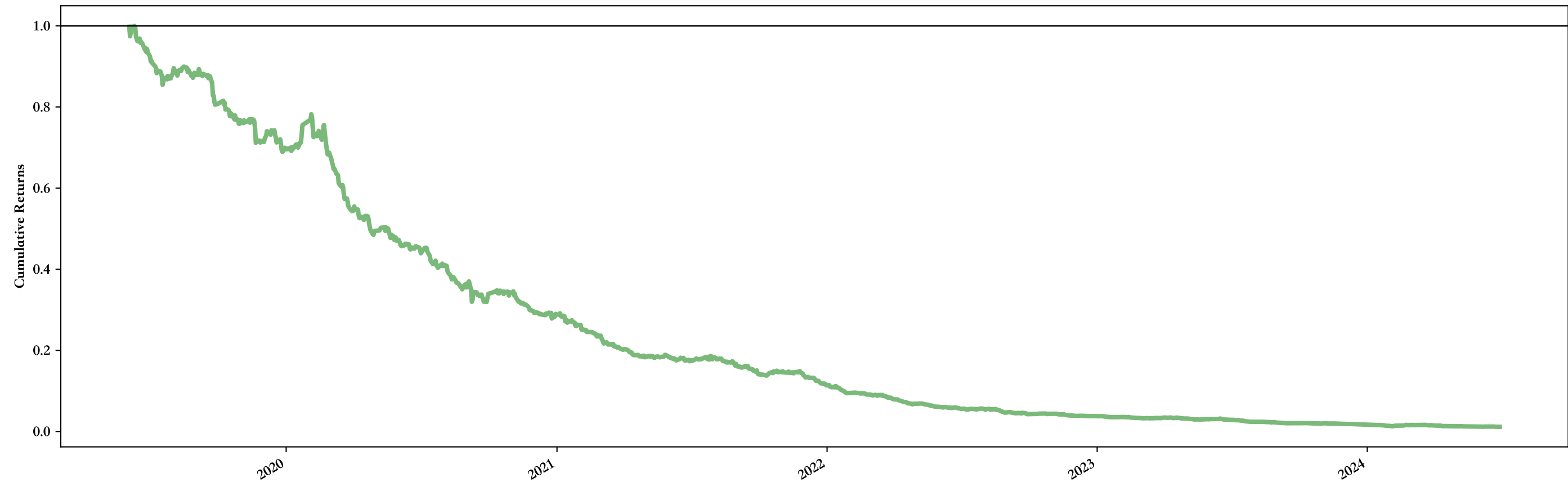
Top10 Minus Bottom1 Quantile without cost Mean Return (return\_v2v\_arc\_fwd\_5d Forward Return)



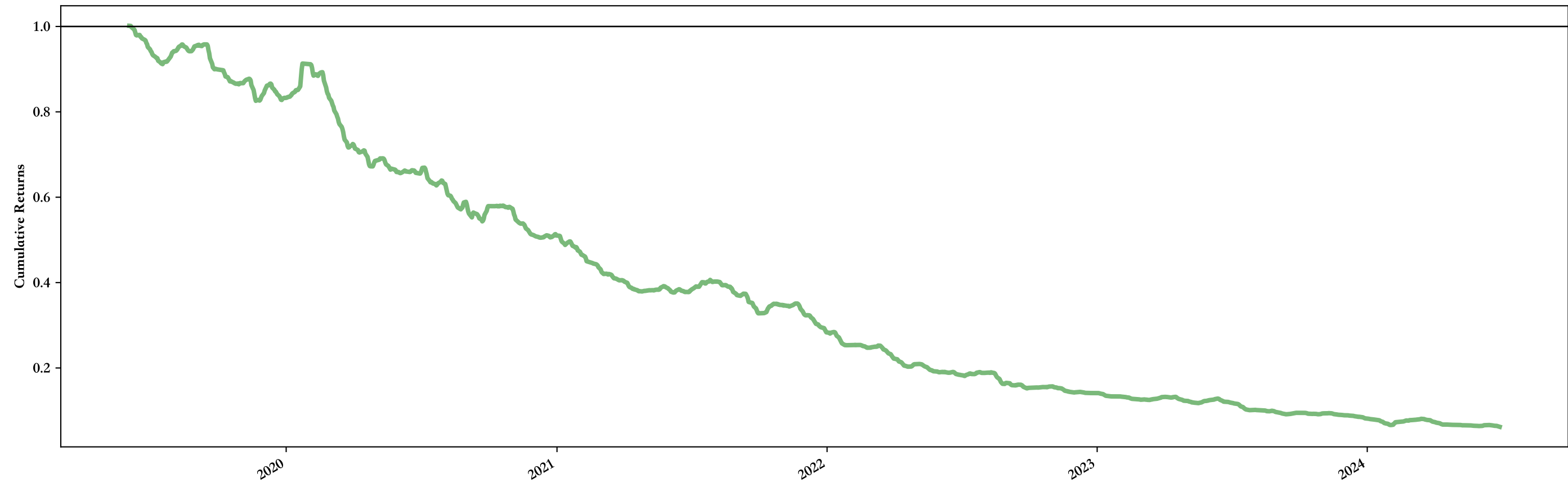
Top10 Minus Bottom1 Quantile without cost Mean Return (return\_v2v\_arc\_fwd\_20d Forward Return)



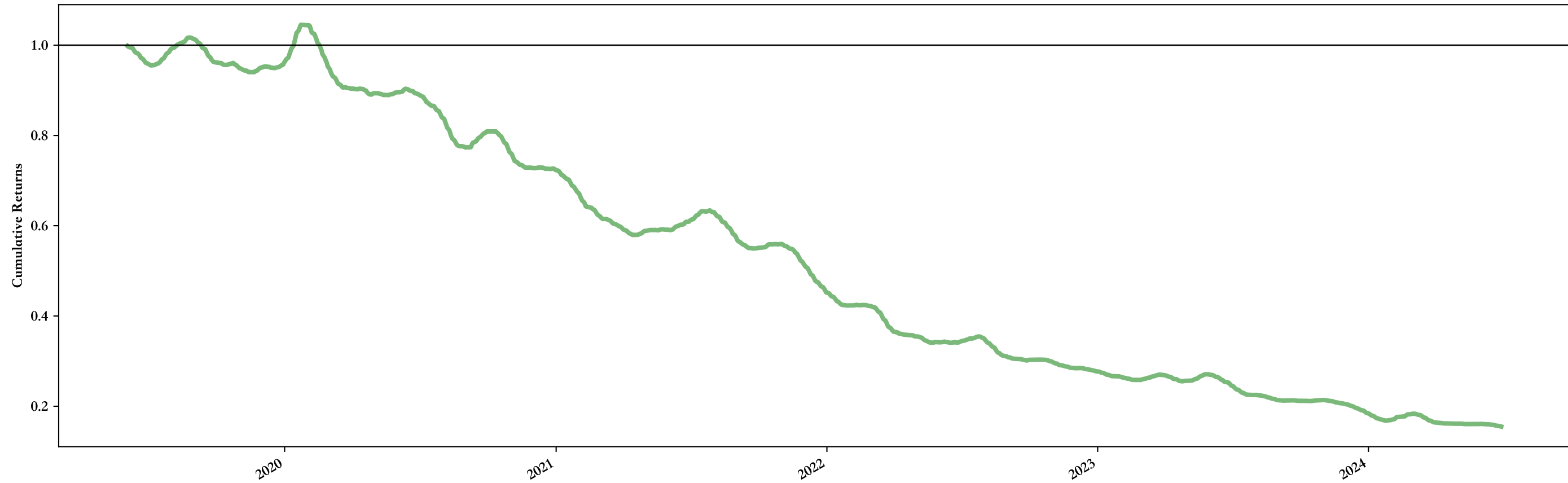
Quantile10-Quantile1 Cumulative Return (return\_c2c\_arc\_fwd\_1d)



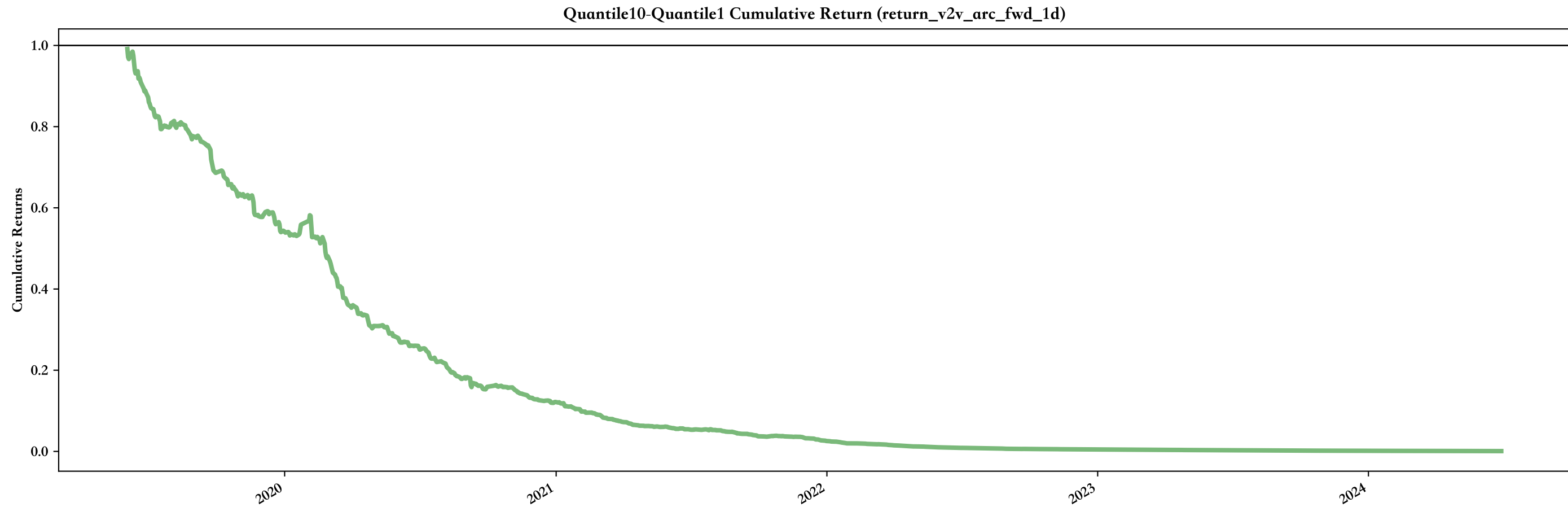
Quantile10-Quantile1 Cumulative Return (return\_c2c\_arc\_fwd\_5d)



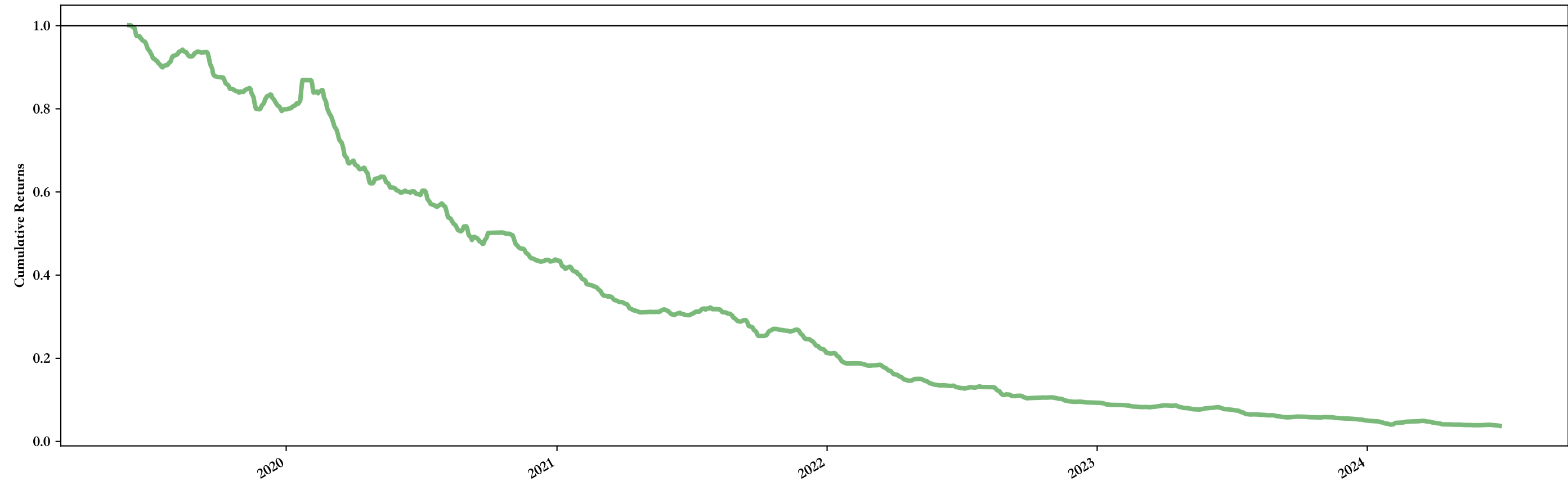
Quantile10-Quantile1 Cumulative Return (return\_c2c\_arc\_fwd\_20d)



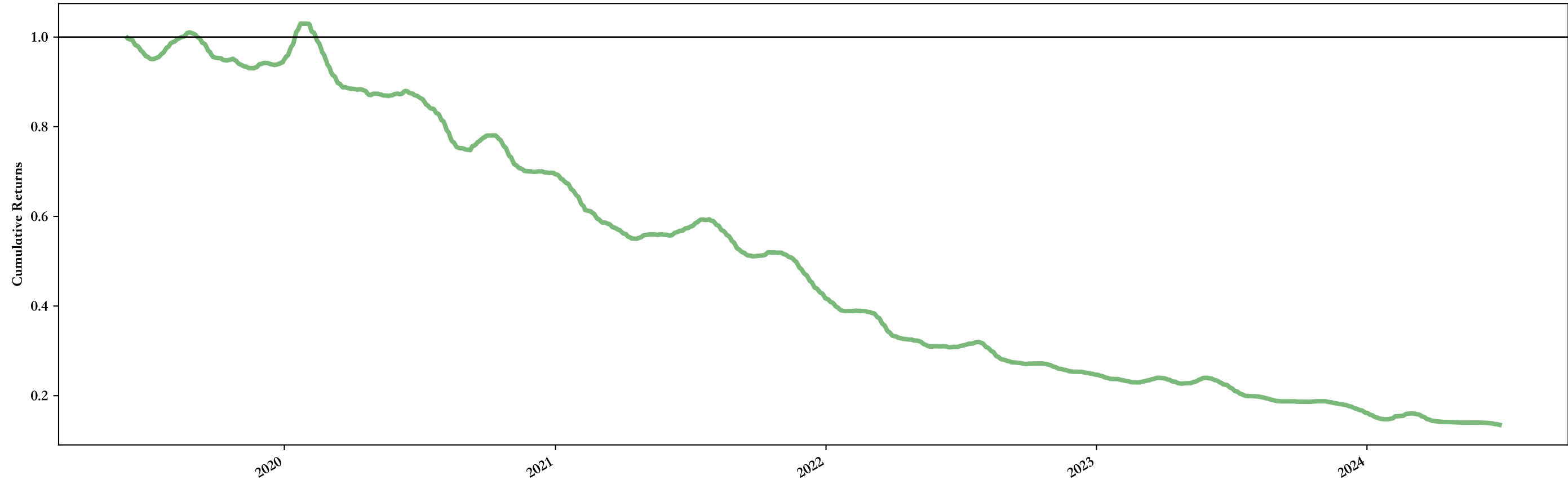




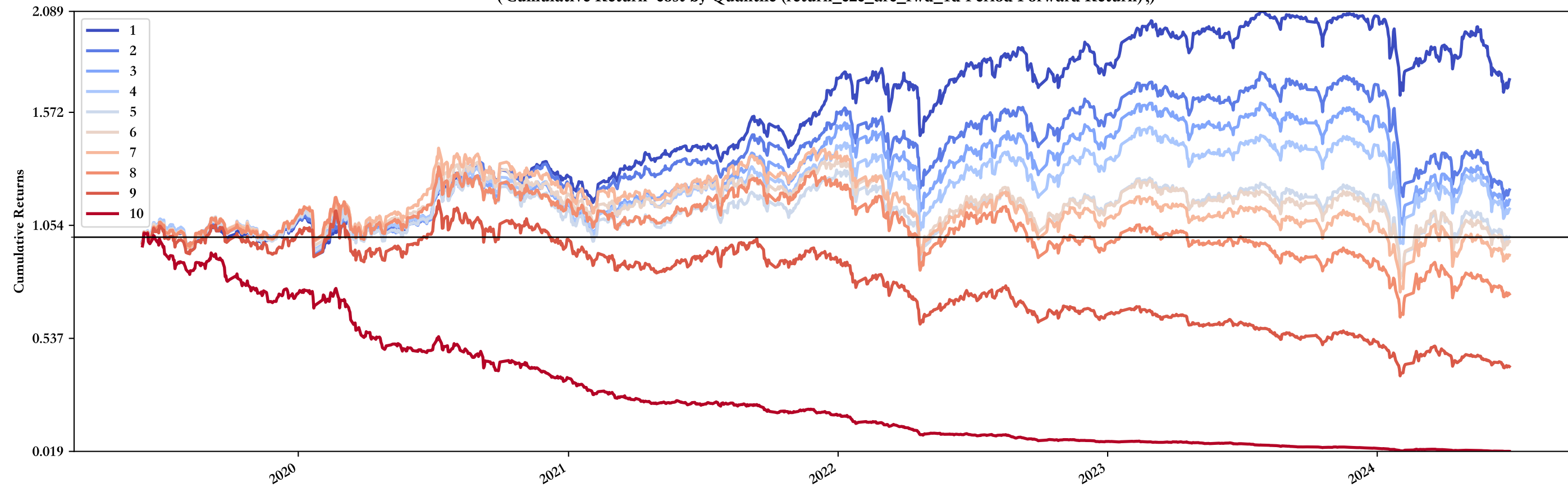
Quantile10-Quantile1 Cumulative Return (return\_v2v\_arc\_fwd\_5d)

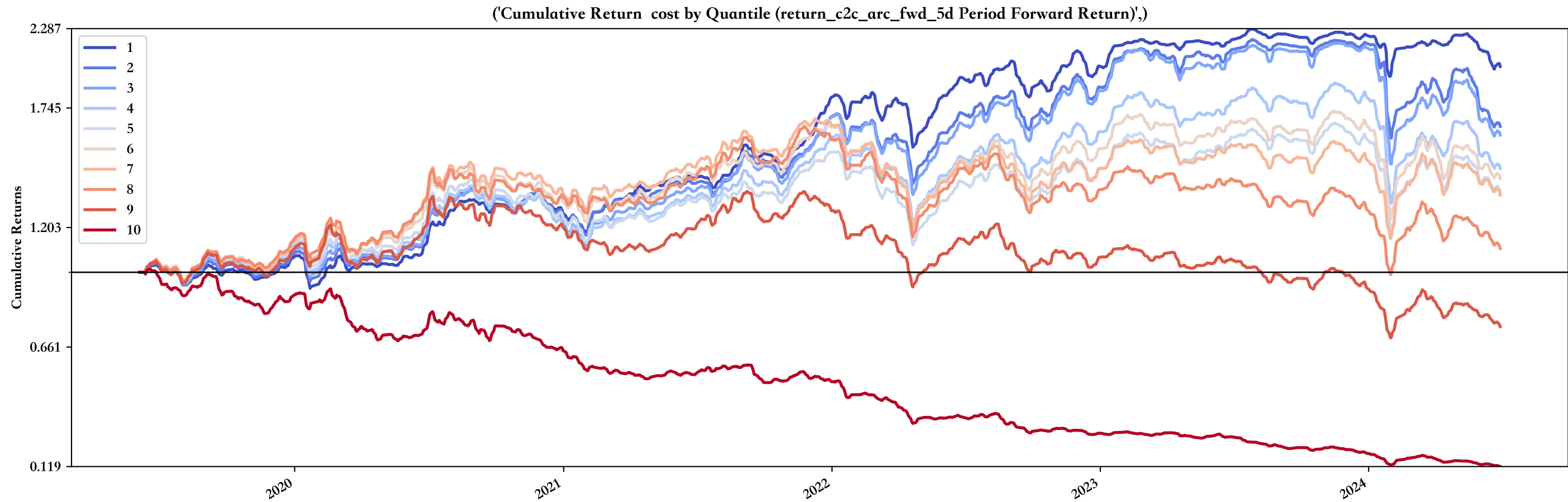


Quantile10-Quantile1 Cumulative Return (return\_v2v\_arc\_fwd\_20d)

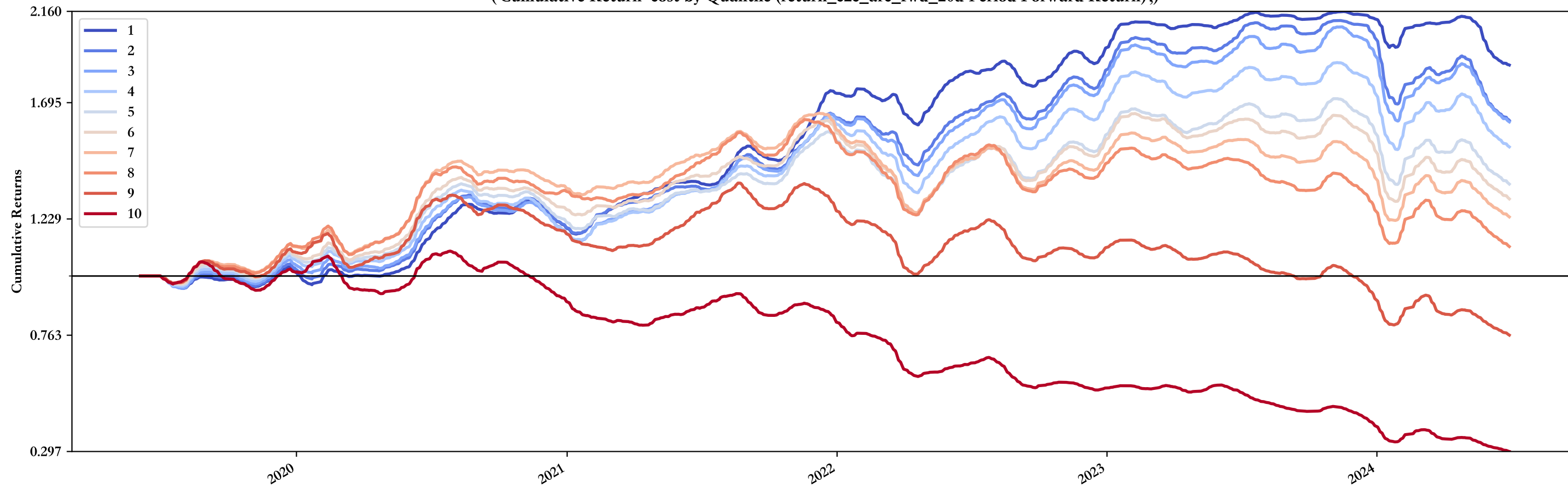


('Cumulative Return cost by Quantile (return\_c2c\_arc\_fwd\_1d Period Forward Return)',)

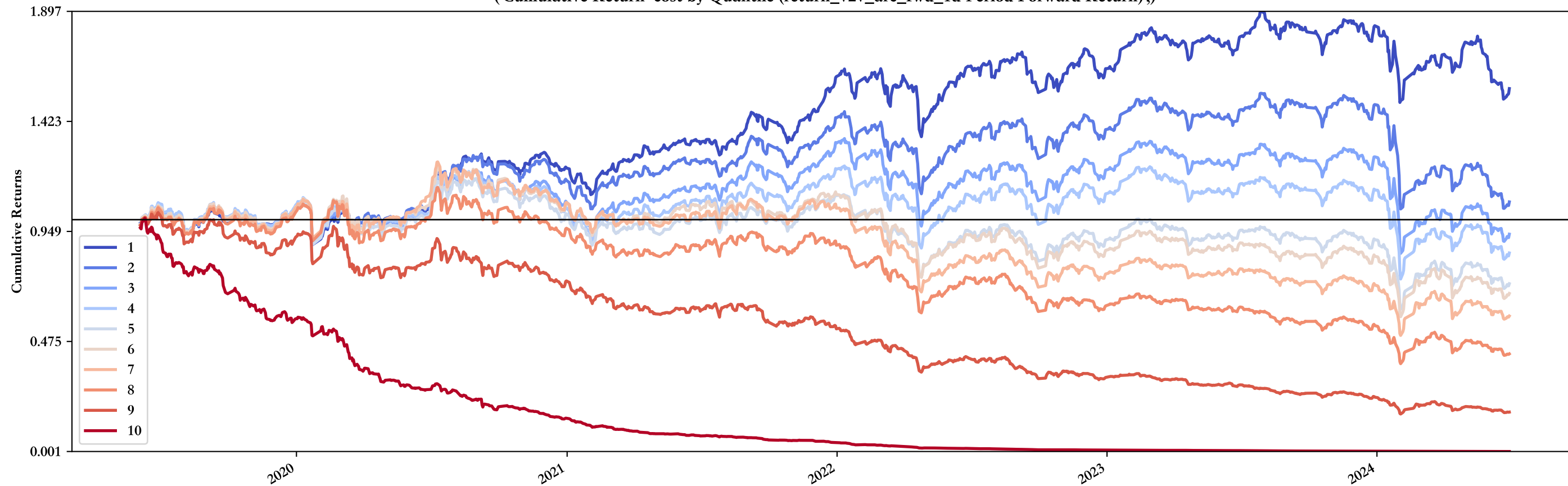




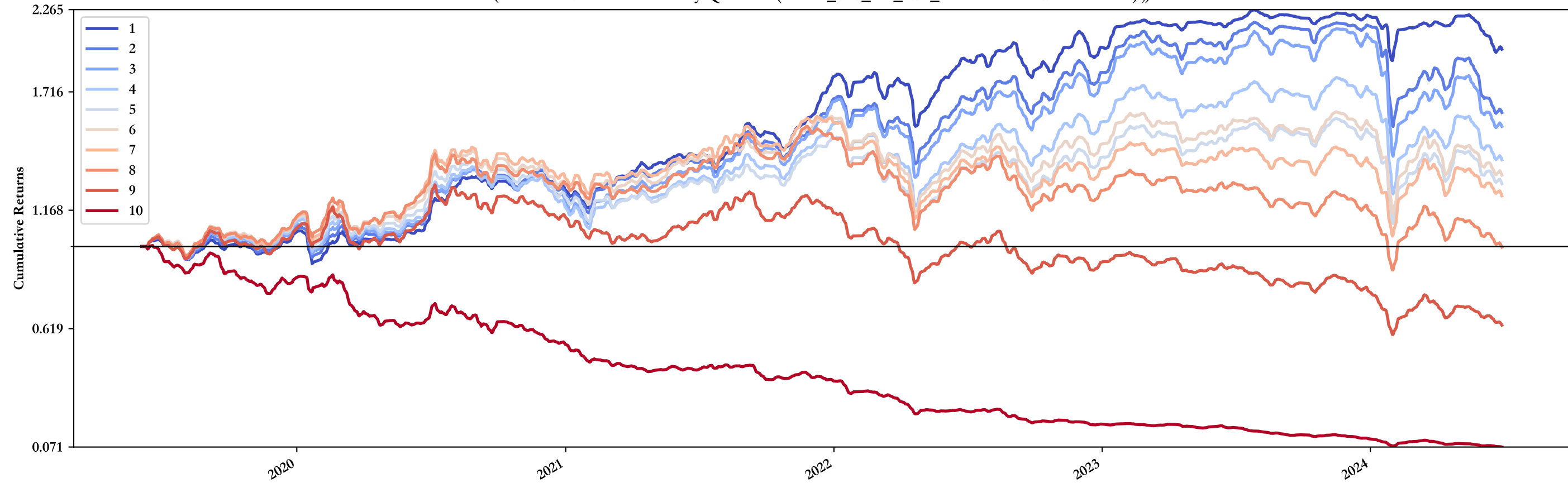
('Cumulative Return cost by Quantile (return\_c2c\_arc\_fwd\_20d Period Forward Return)',)



('Cumulative Return cost by Quantile (return\_v2v\_arc\_fwd\_1d Period Forward Return)')

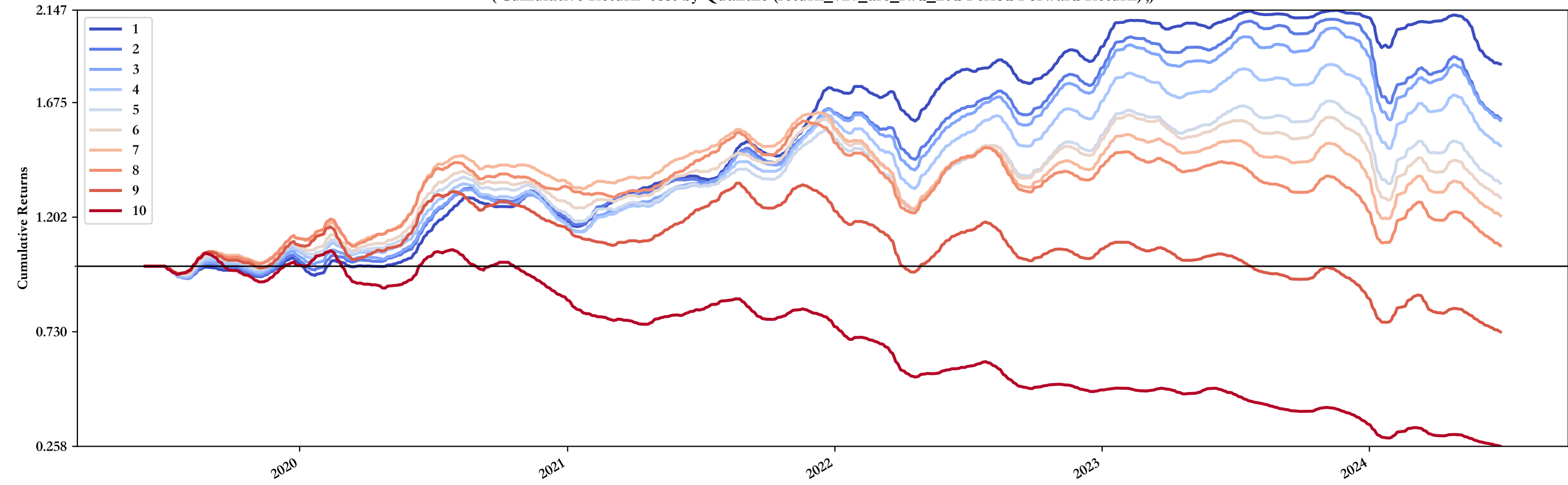


('Cumulative Return cost by Quantile (return\_v2v\_arc\_fwd\_5d Period Forward Return'),)

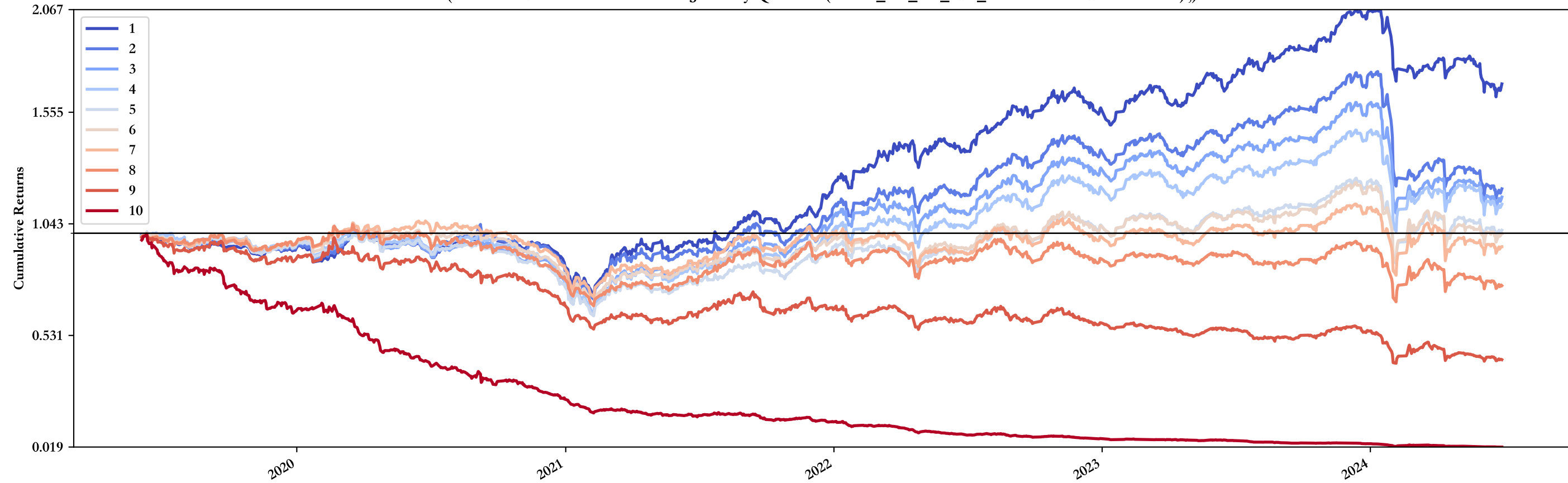




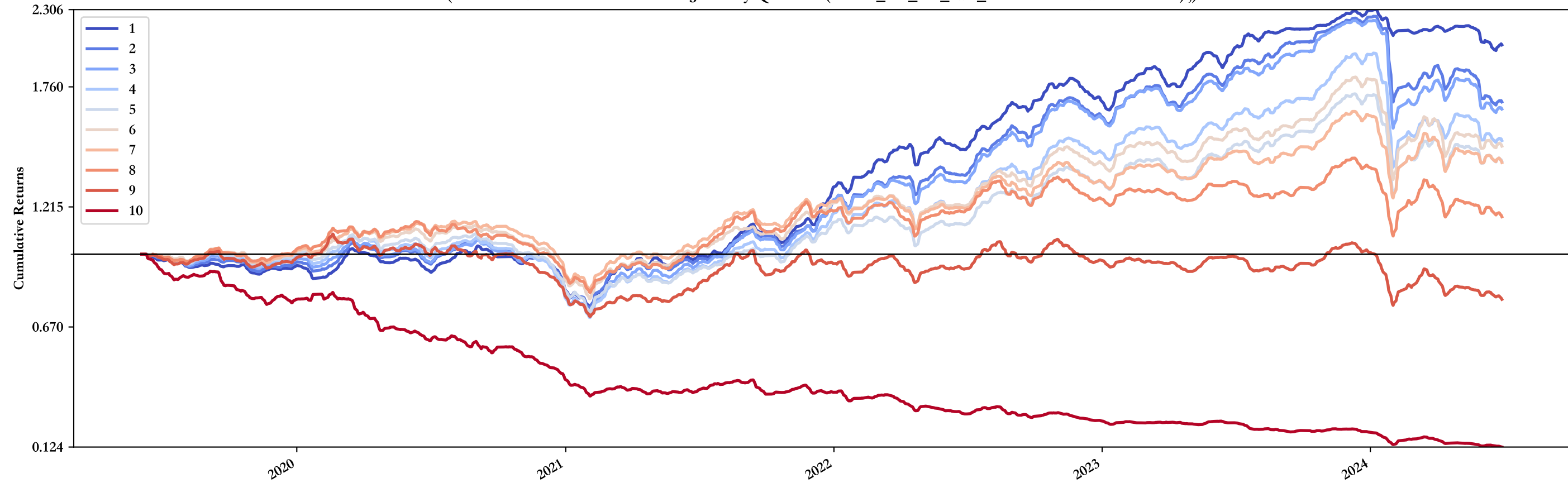
('Cumulative Return cost by Quantile (return\_v2v\_arc\_fwd\_20d Period Forward Return)',)



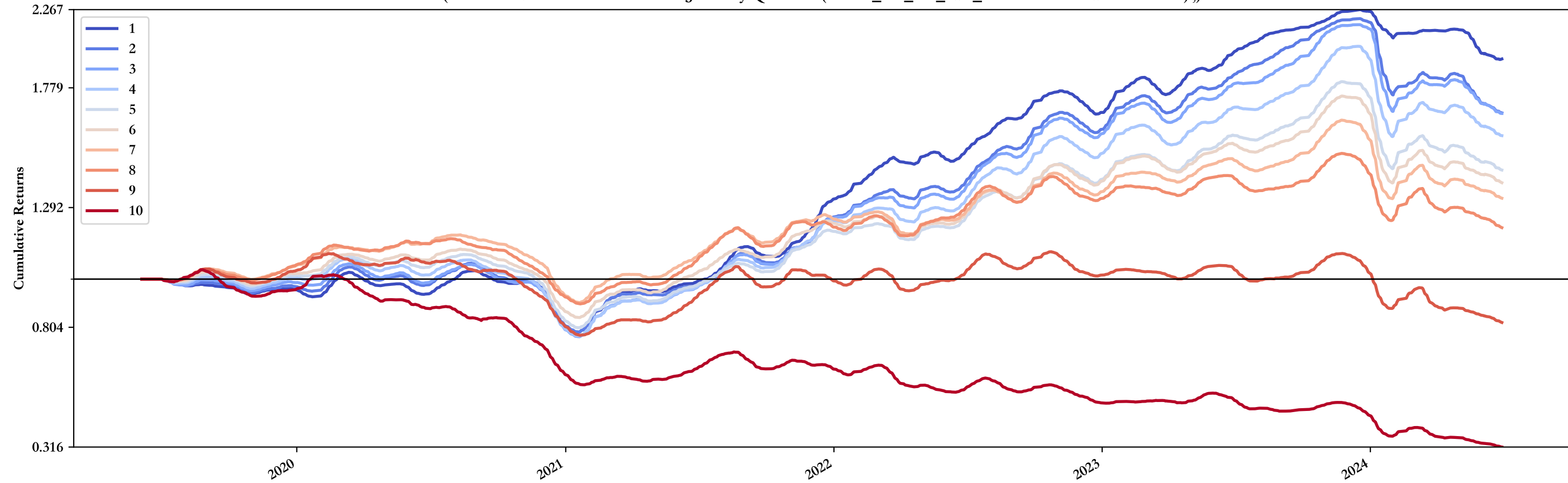
('Cumulative Return - 000300.xshg cost by Quantile (return\_c2c\_arc\_fwd\_1d Period Forward Return)',)



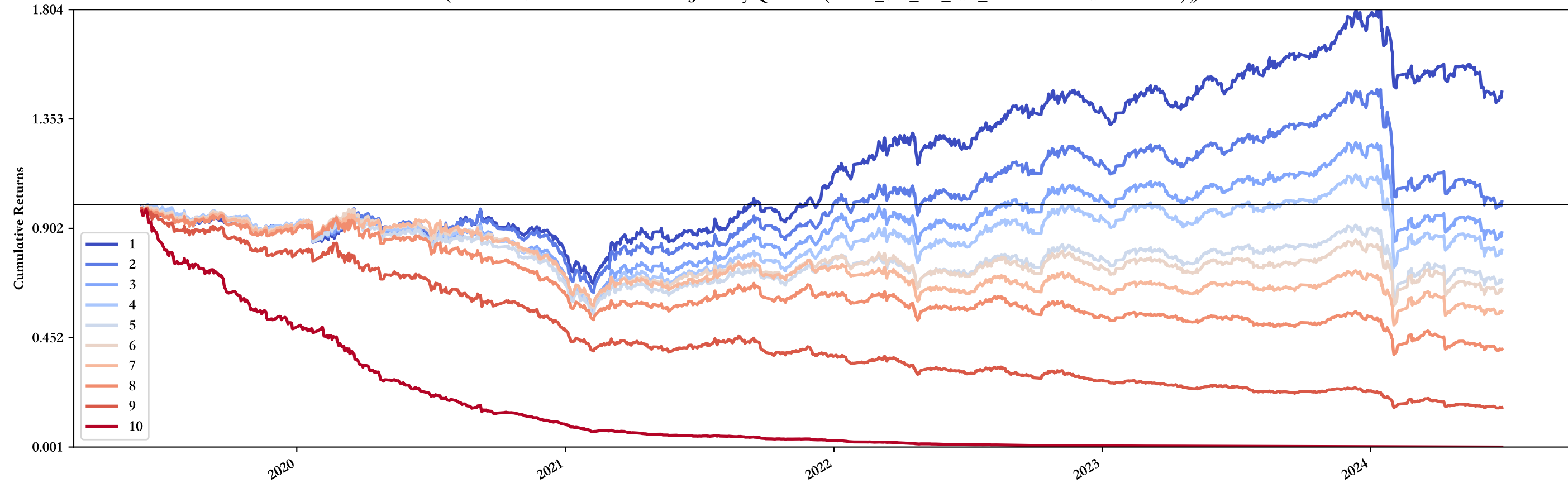
('Cumulative Return - 000300.xshg cost by Quantile (return\_c2c\_arc\_fwd\_5d Period Forward Return)',)



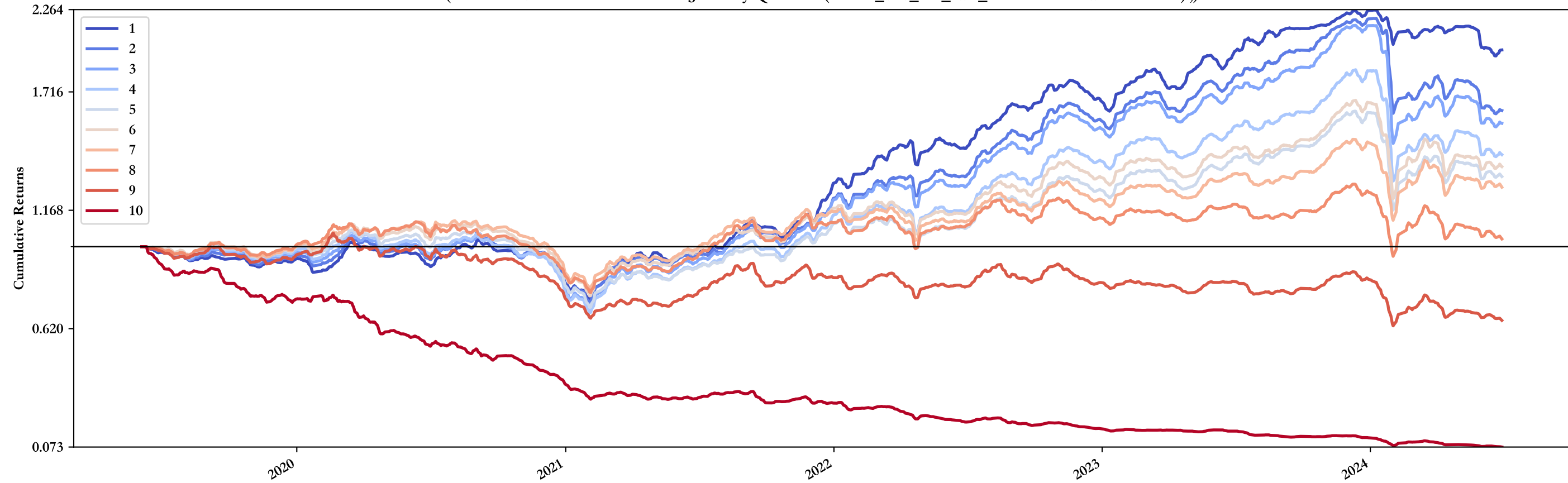
('Cumulative Return - 000300.xshg cost by Quantile (return\_c2c\_arc\_fwd\_20d Period Forward Return)',)



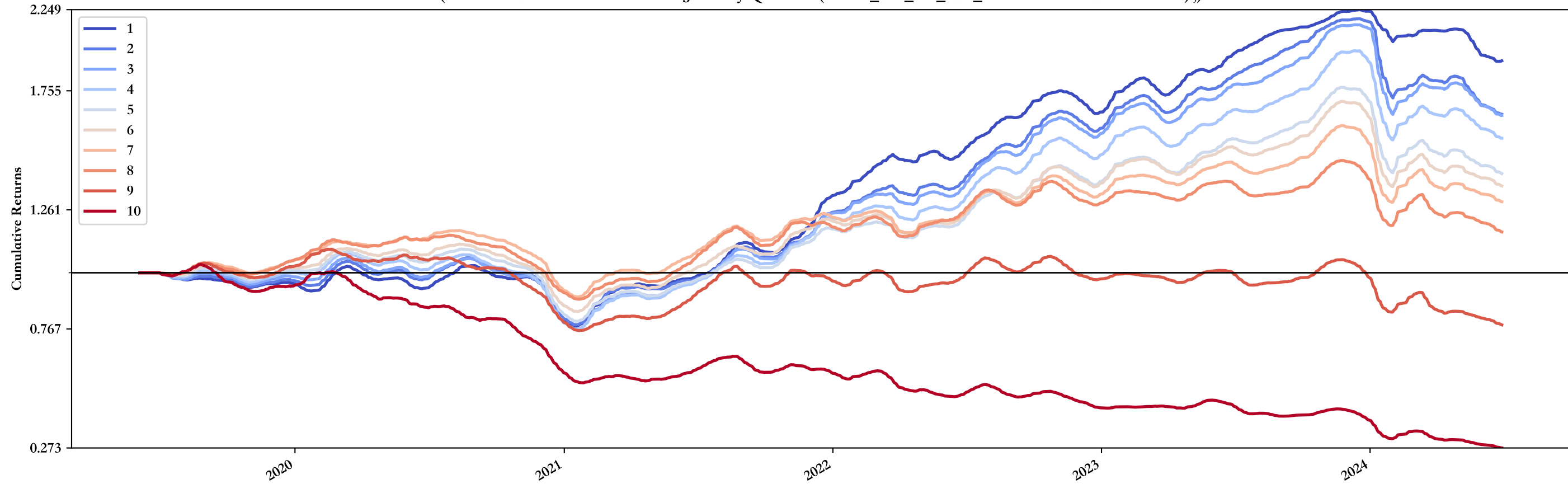
('Cumulative Return - 000300.xshg cost by Quantile (return\_v2v\_arc\_fwd\_1d Period Forward Return)',)



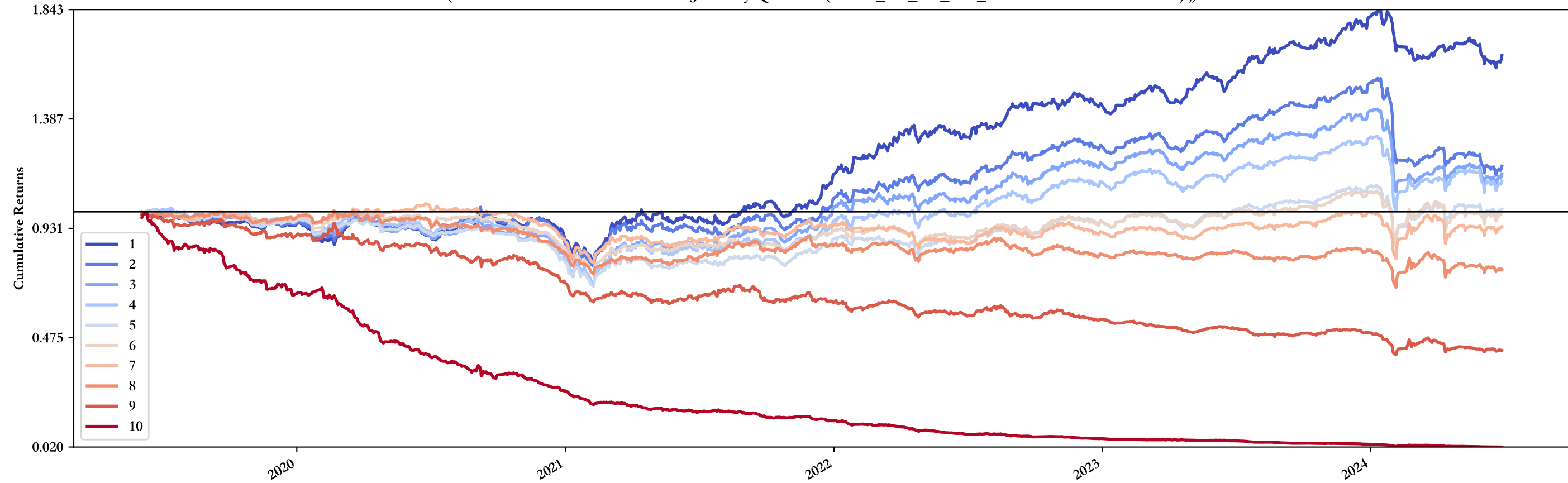
('Cumulative Return - 000300.xshg cost by Quantile (return\_v2v\_arc\_fwd\_5d Period Forward Return)',)



('Cumulative Return - 000300.xshg cost by Quantile (return\_v2v\_arc\_fwd\_20d Period Forward Return)',)

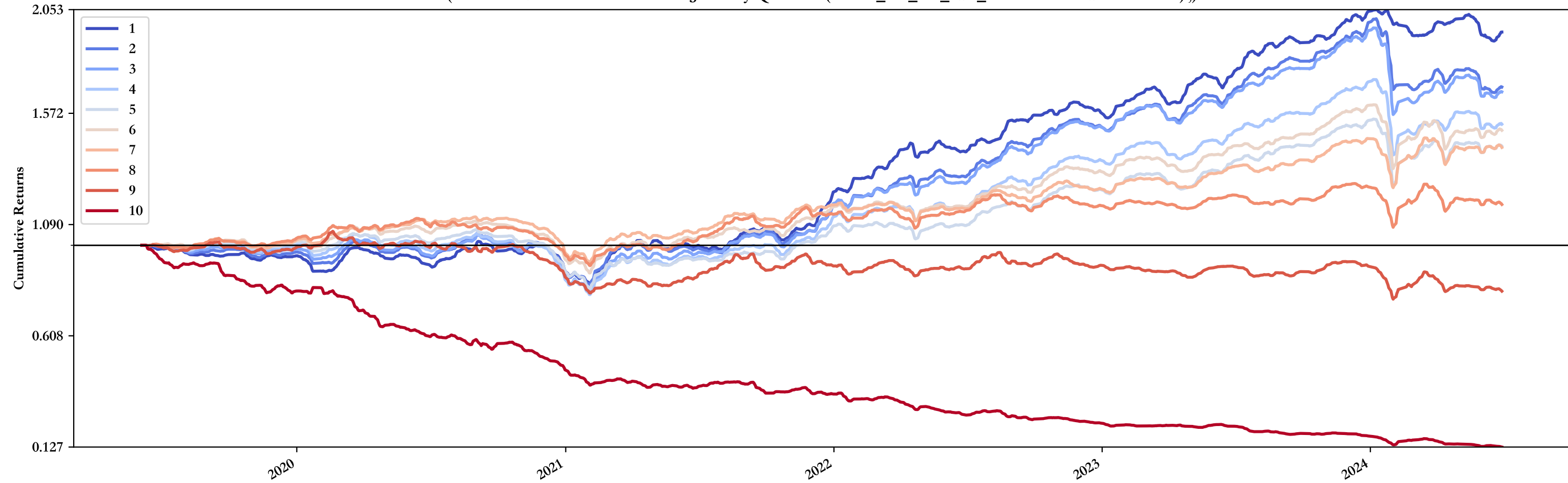


('Cumulative Return - 000985.xshg cost by Quantile (return\_c2c\_arc\_fwd\_1d Period Forward Return)',)

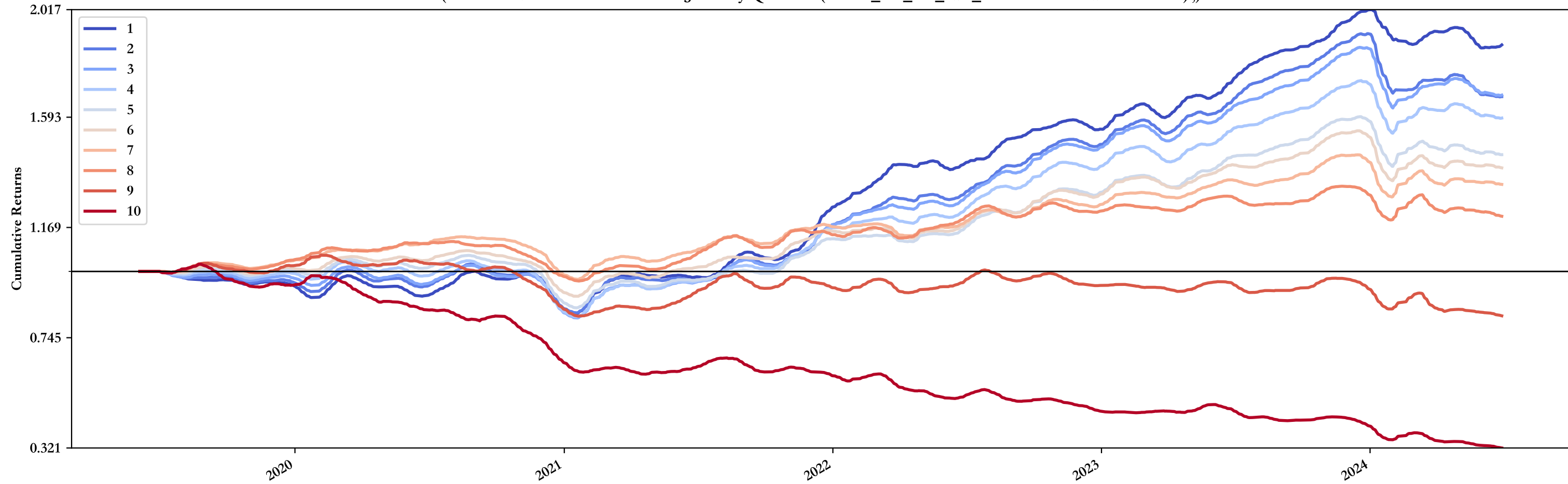




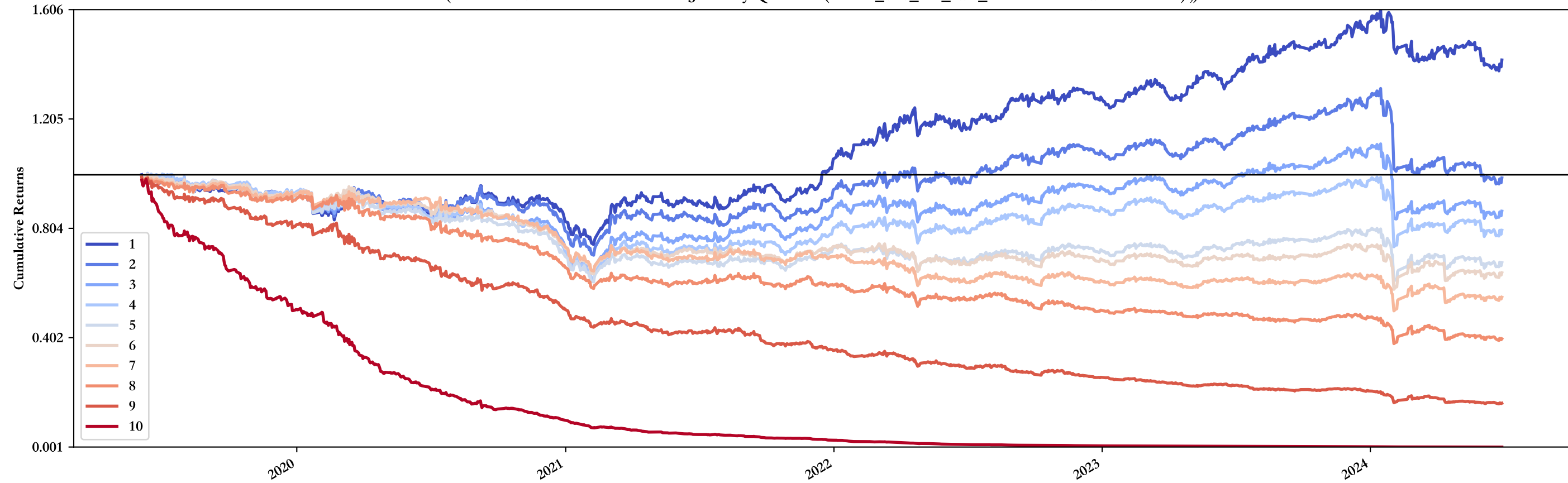
('Cumulative Return - 000985.xshg cost by Quantile (return\_c2c\_arc\_fwd\_5d Period Forward Return)',)



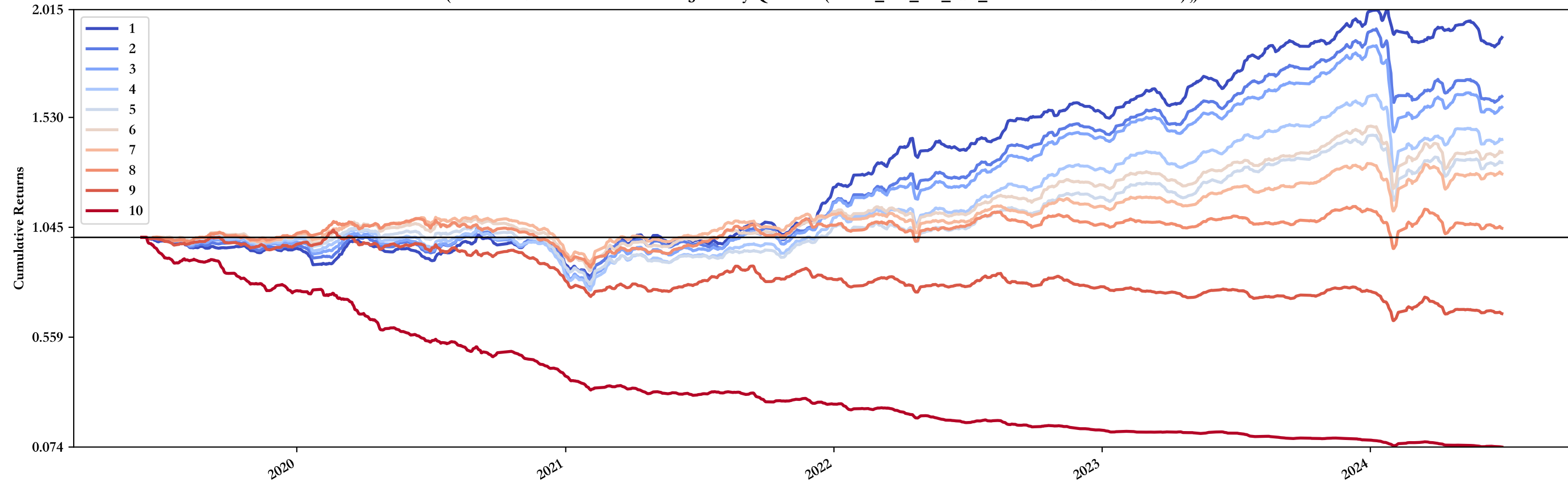
('Cumulative Return - 000985.xshg cost by Quantile (return\_c2c\_arc\_fwd\_20d Period Forward Return)',)



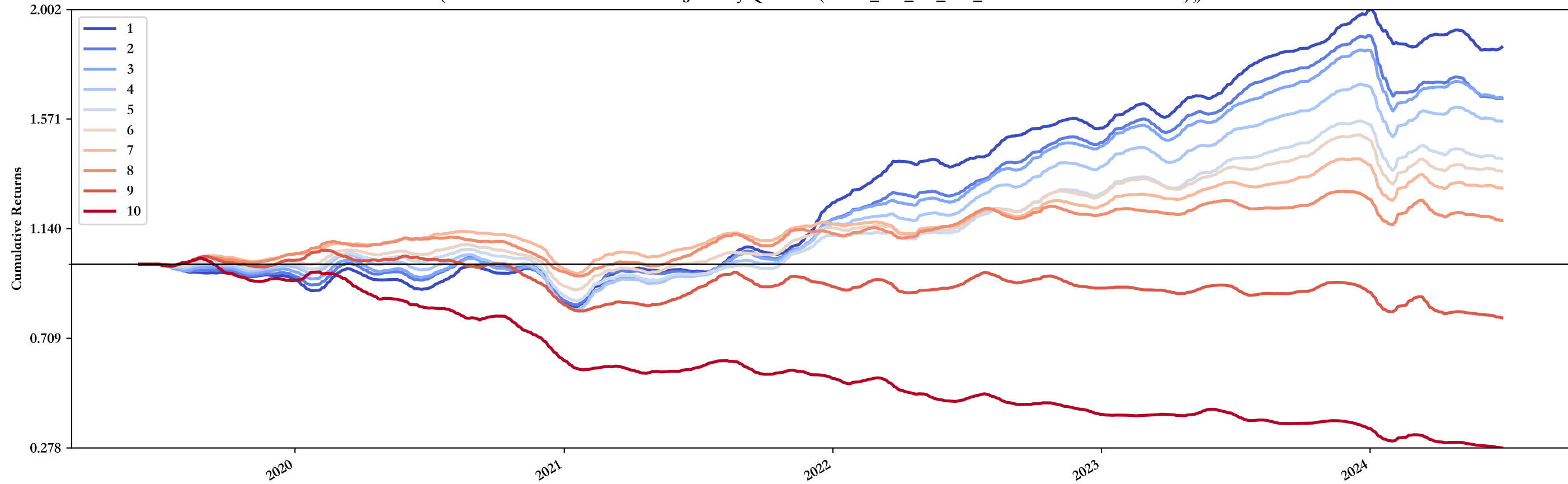
('Cumulative Return - 000985.xshg cost by Quantile (return\_v2v\_arc\_fwd\_1d Period Forward Return)',)



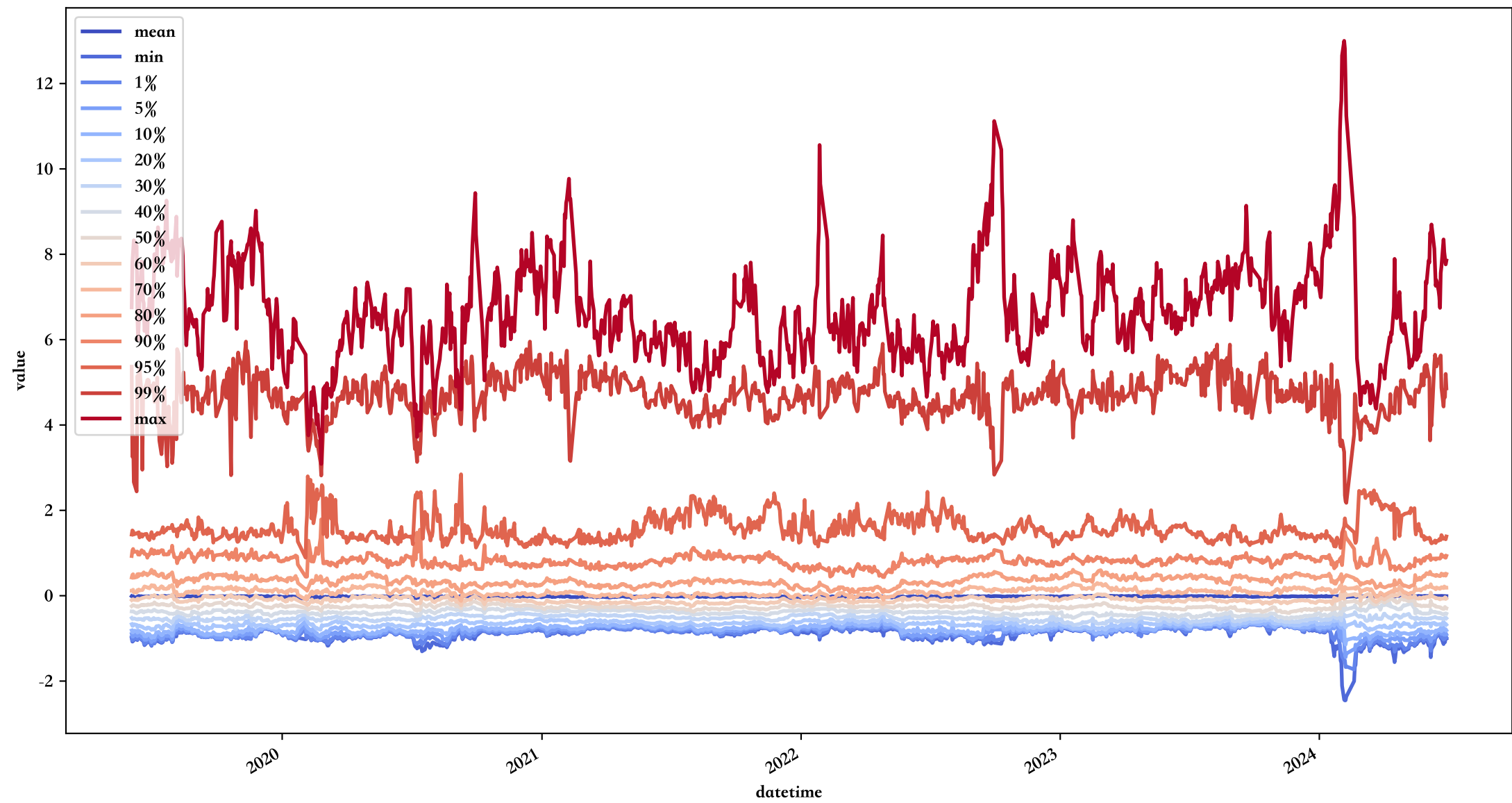
('Cumulative Return - 000985.xshg cost by Quantile (return\_v2v\_arc\_fwd\_5d Period Forward Return)',)

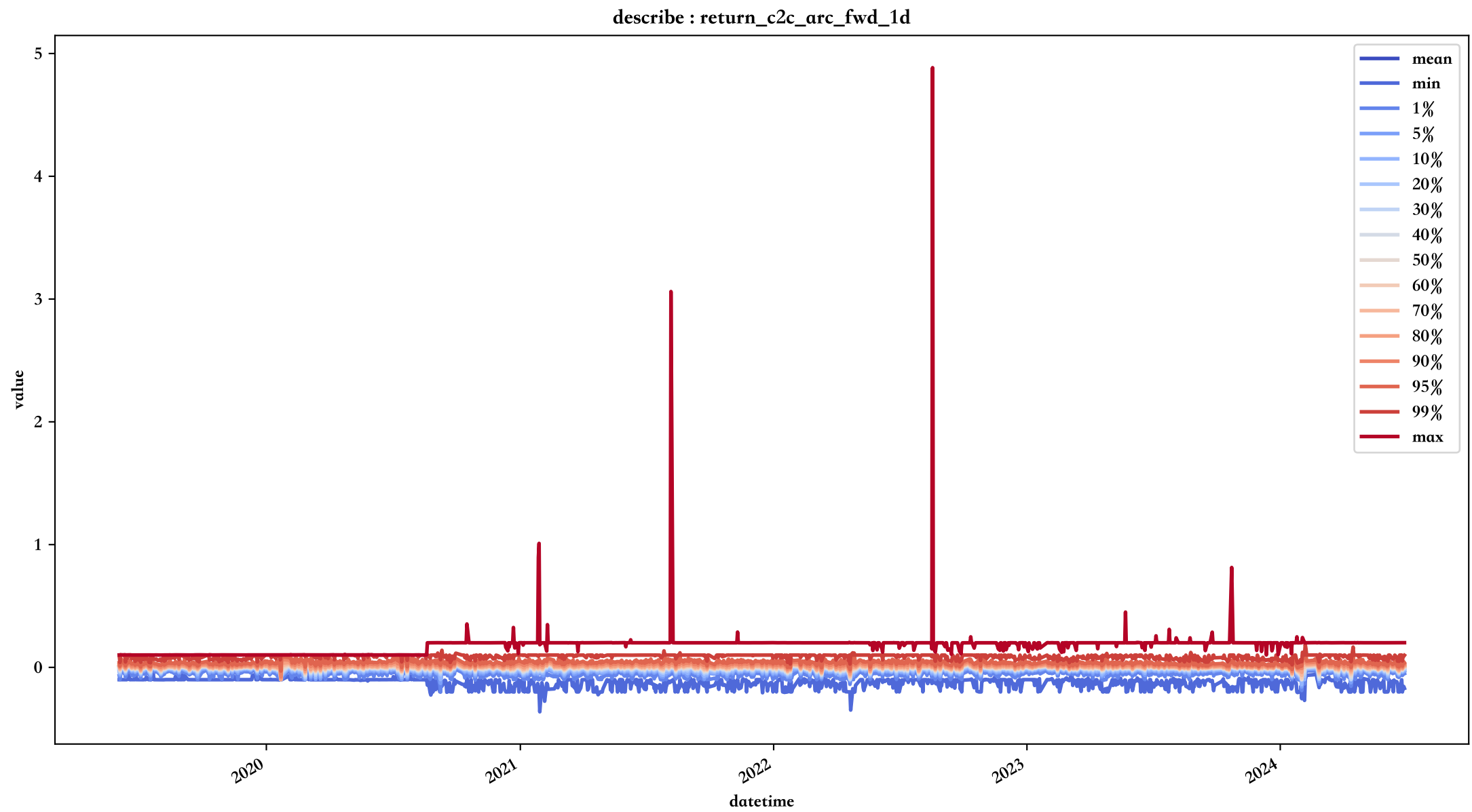


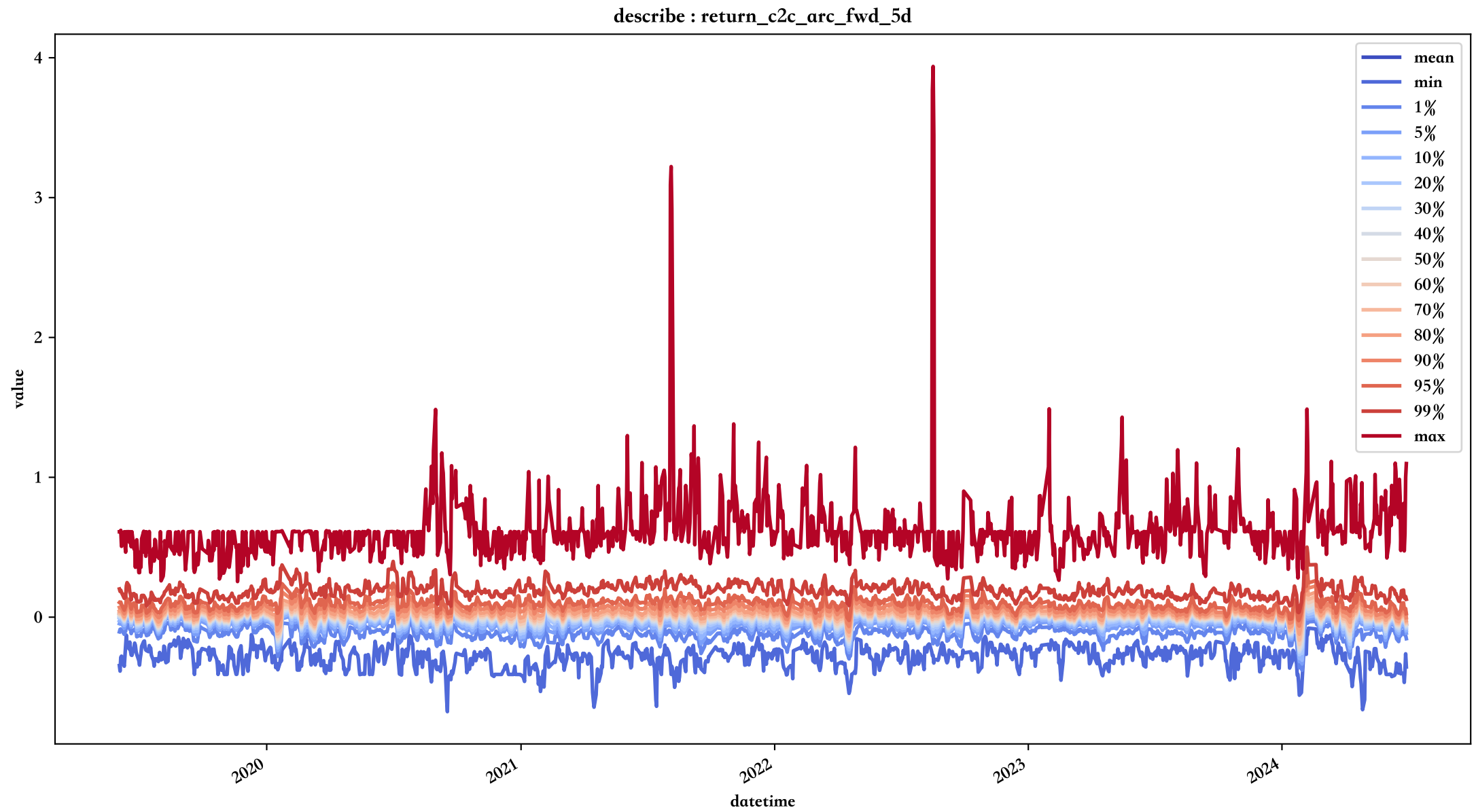
('Cumulative Return - 000985.xshg cost by Quantile (return\_v2v\_arc\_fwd\_20d Period Forward Return)',)



describe : factor

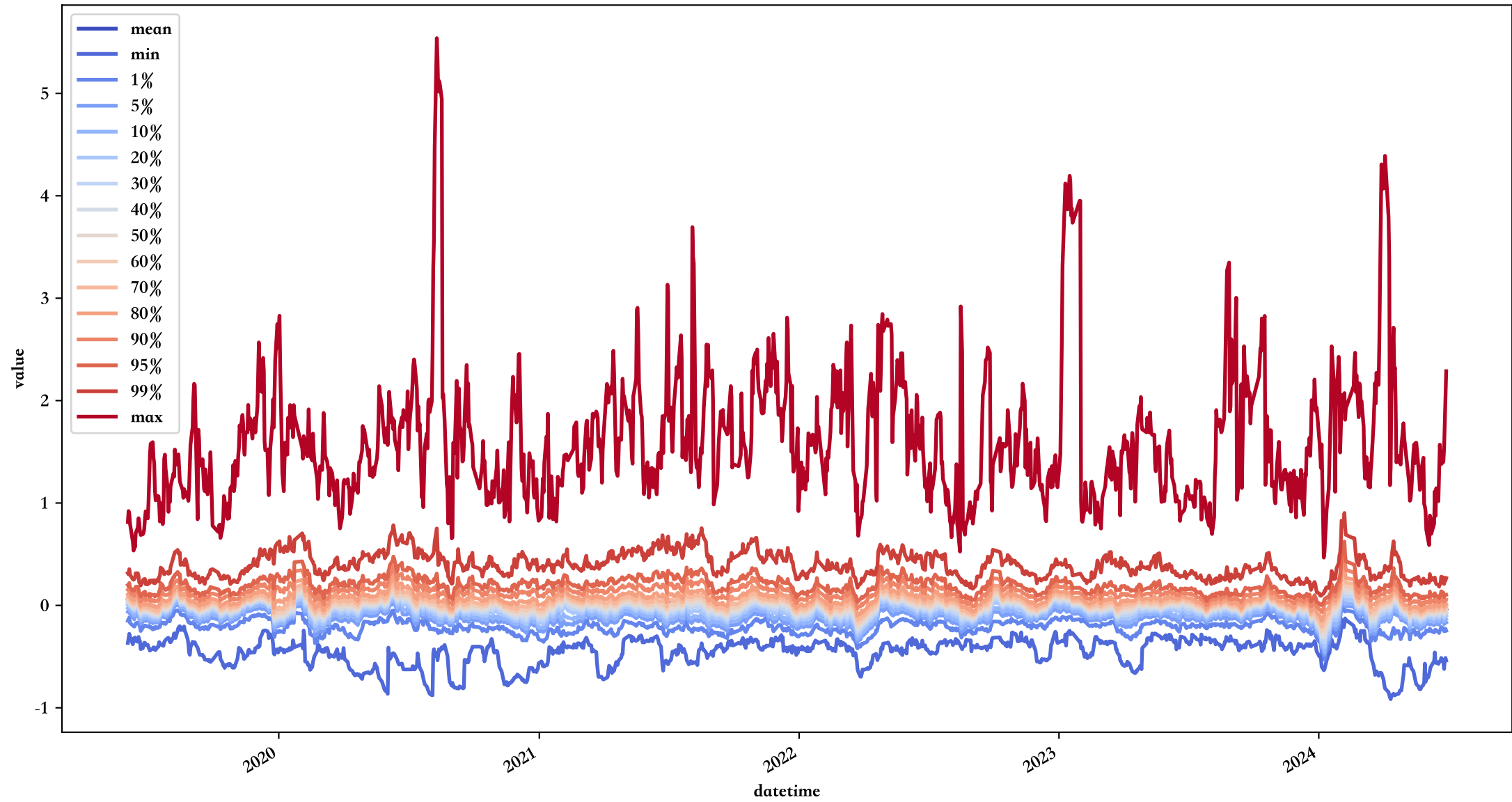




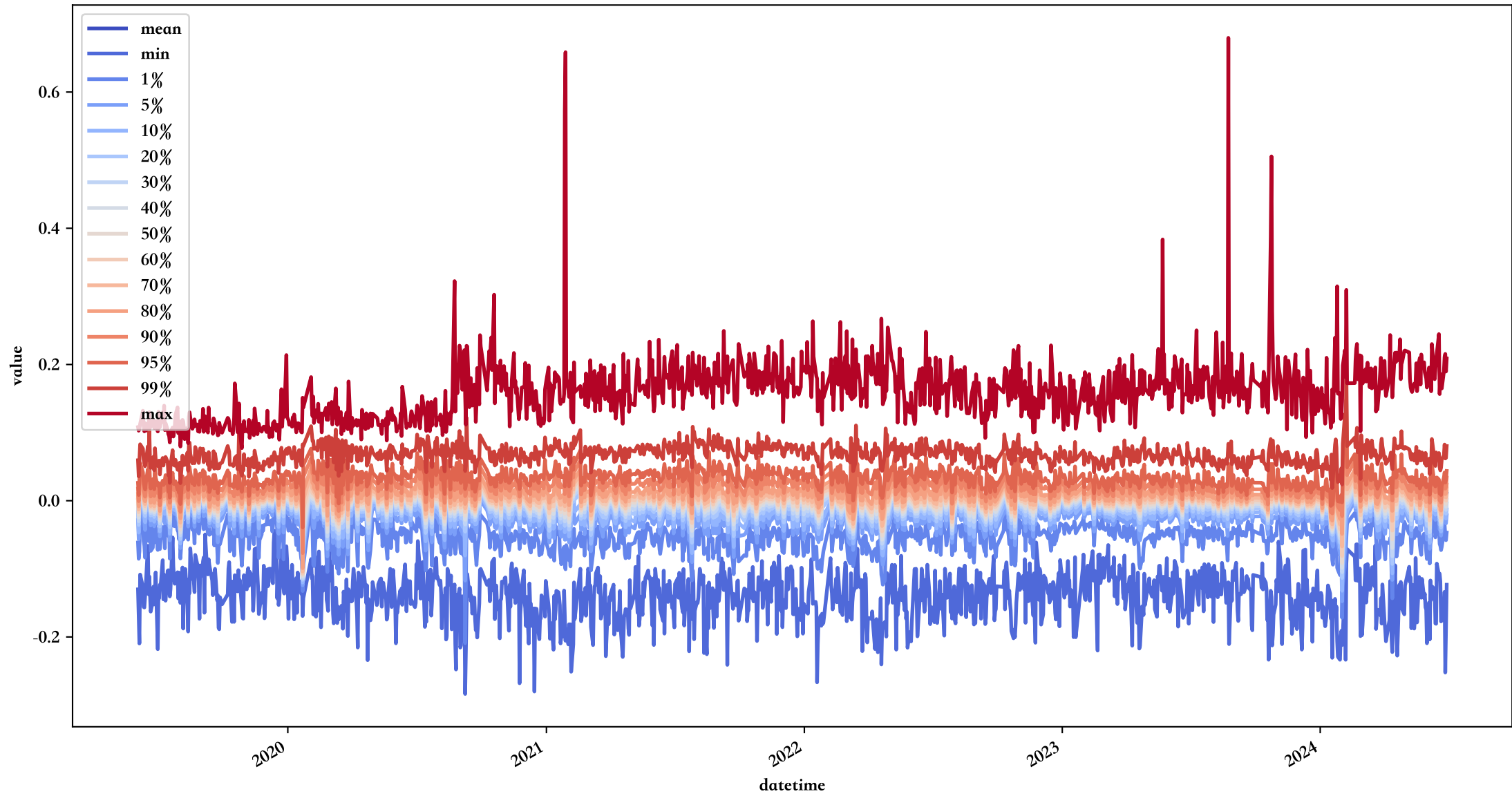




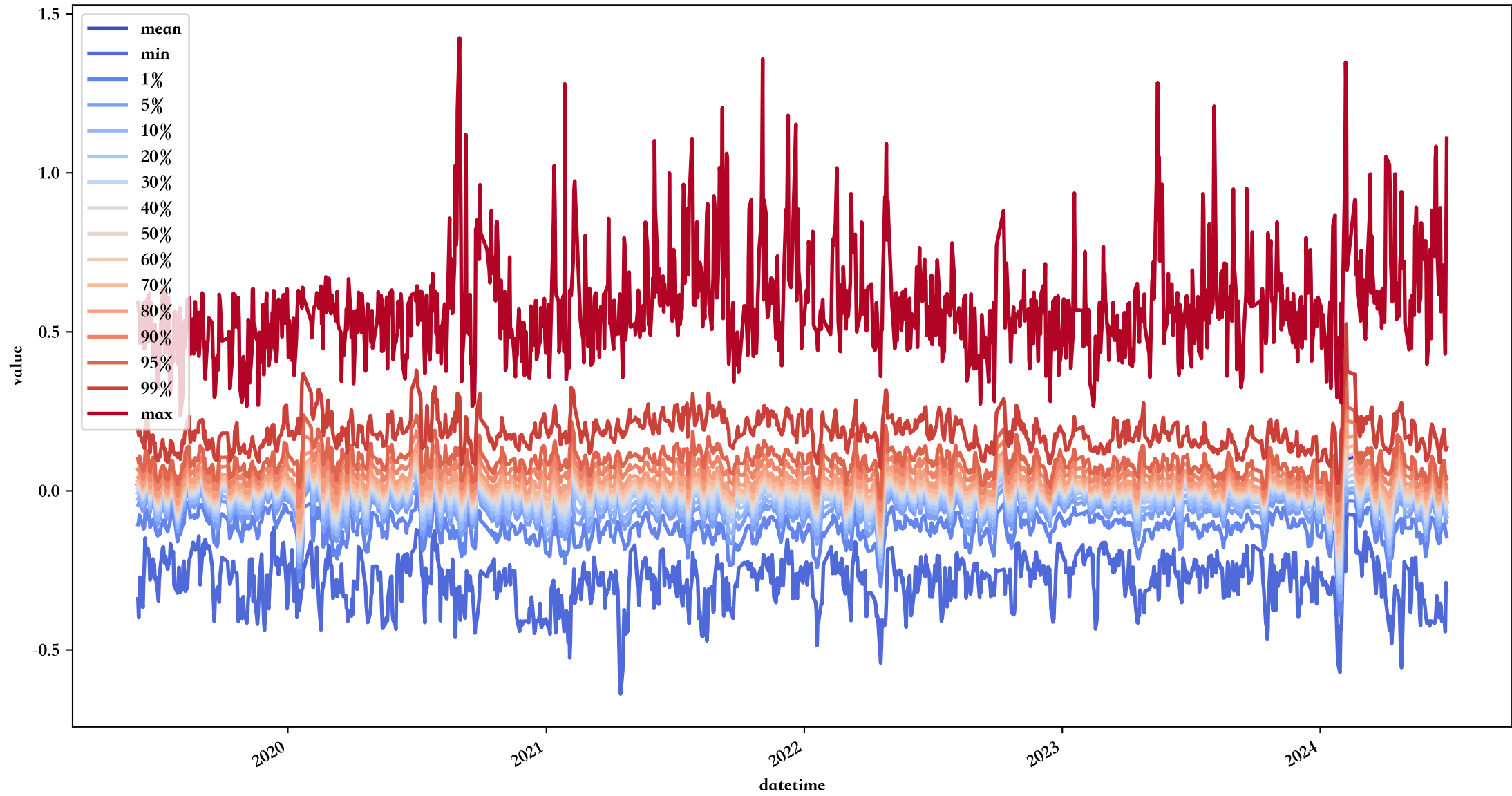
describe : return\_c2c\_arc\_fwd\_20d



describe : return\_v2v\_arc\_fwd\_1d



describe : return\_v2v\_arc\_fwd\_5d



describe : return\_v2v\_arc\_fwd\_20d

