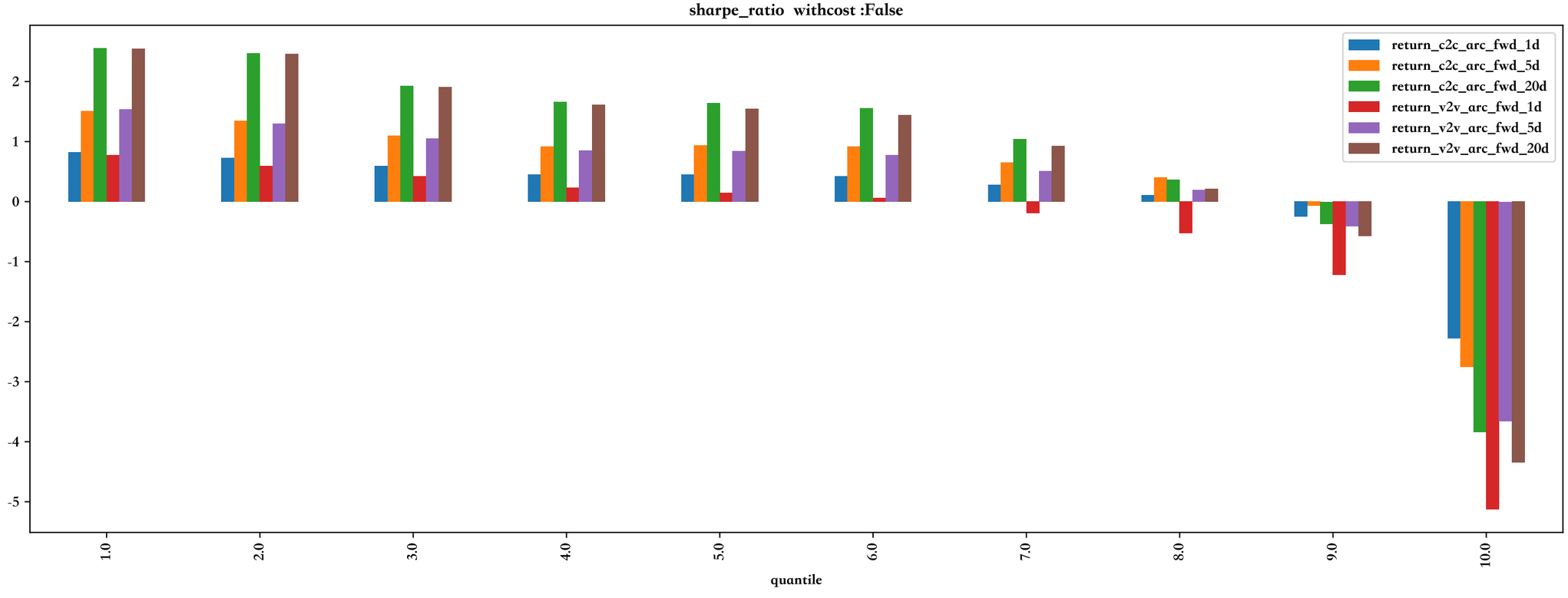
因子分析报告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return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
2
1
0
-1
-2
-3
-4
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7.0
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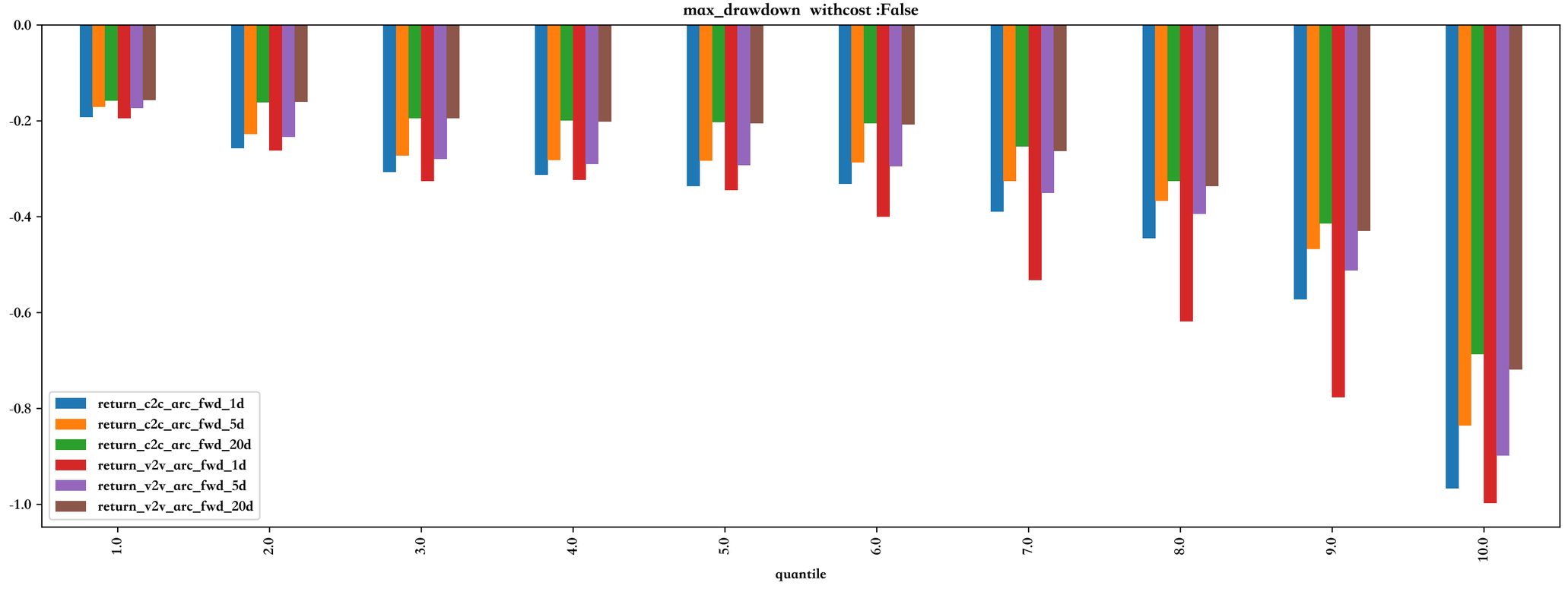
9.0
10.0
quantile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return_c2c_arc_fwd_1d
return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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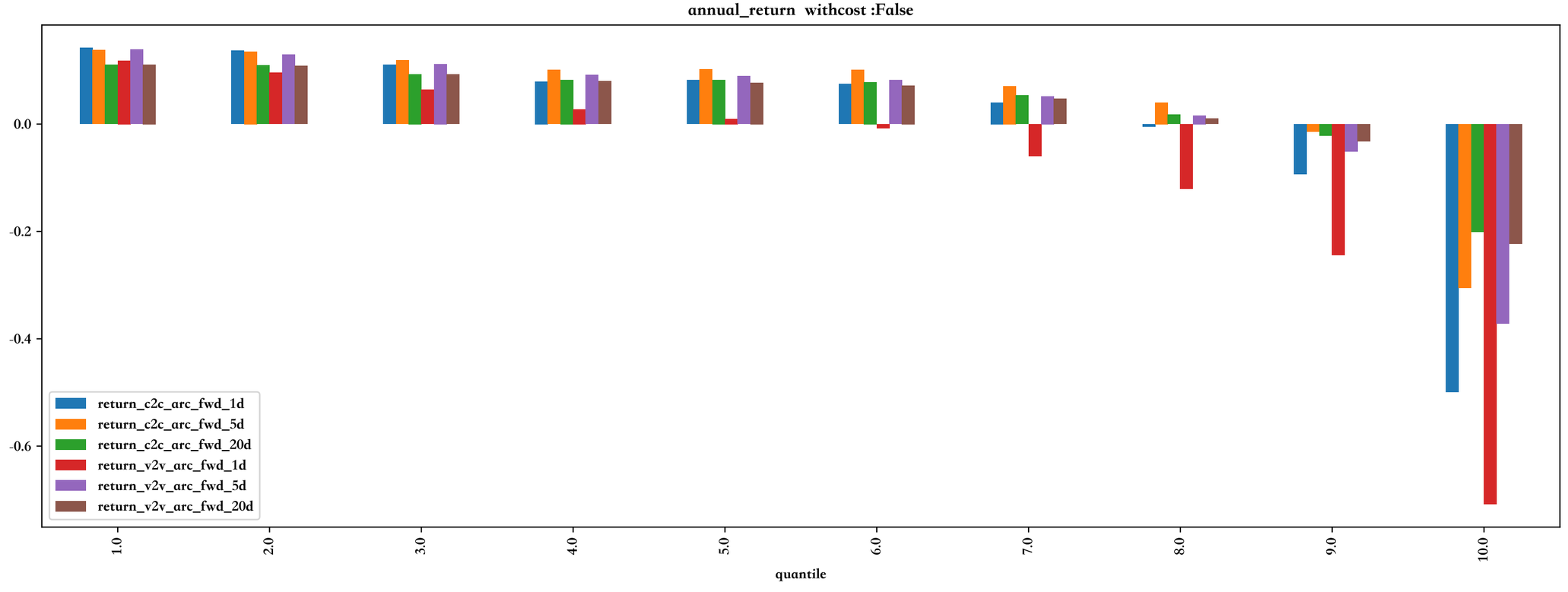
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return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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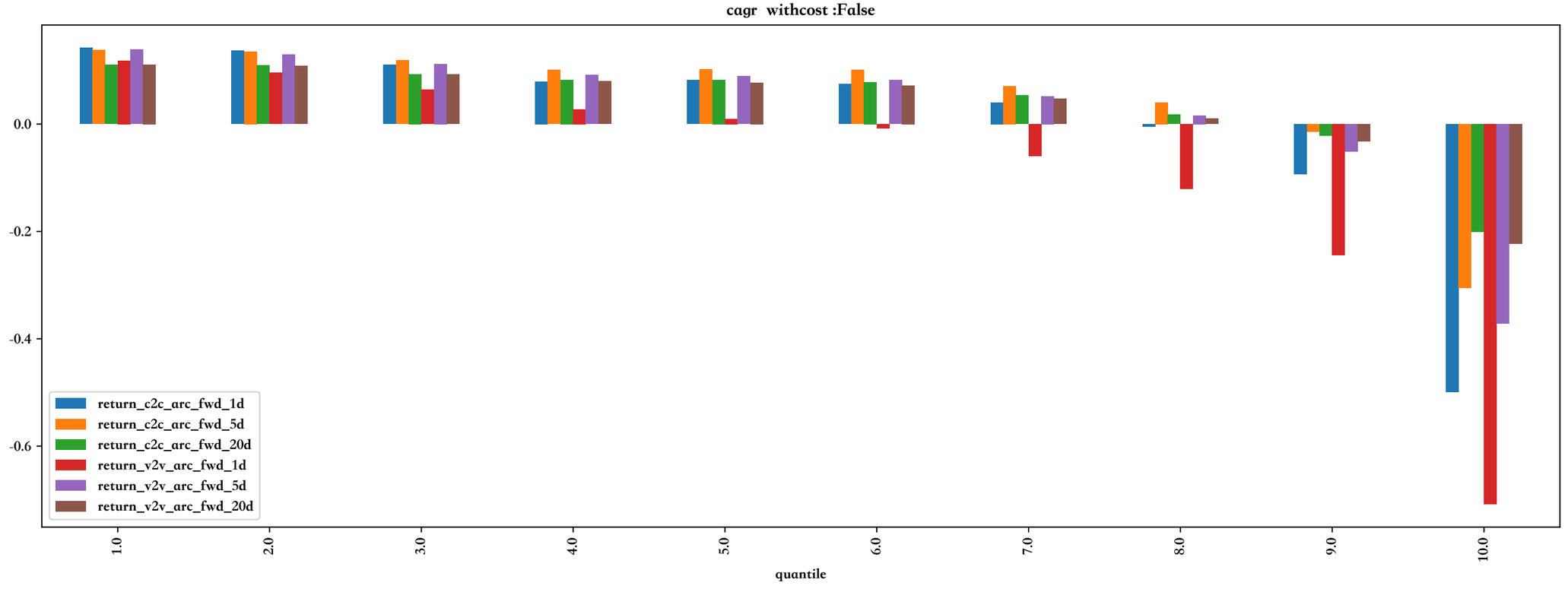
quantile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return_c2c_arc_fwd_1d
return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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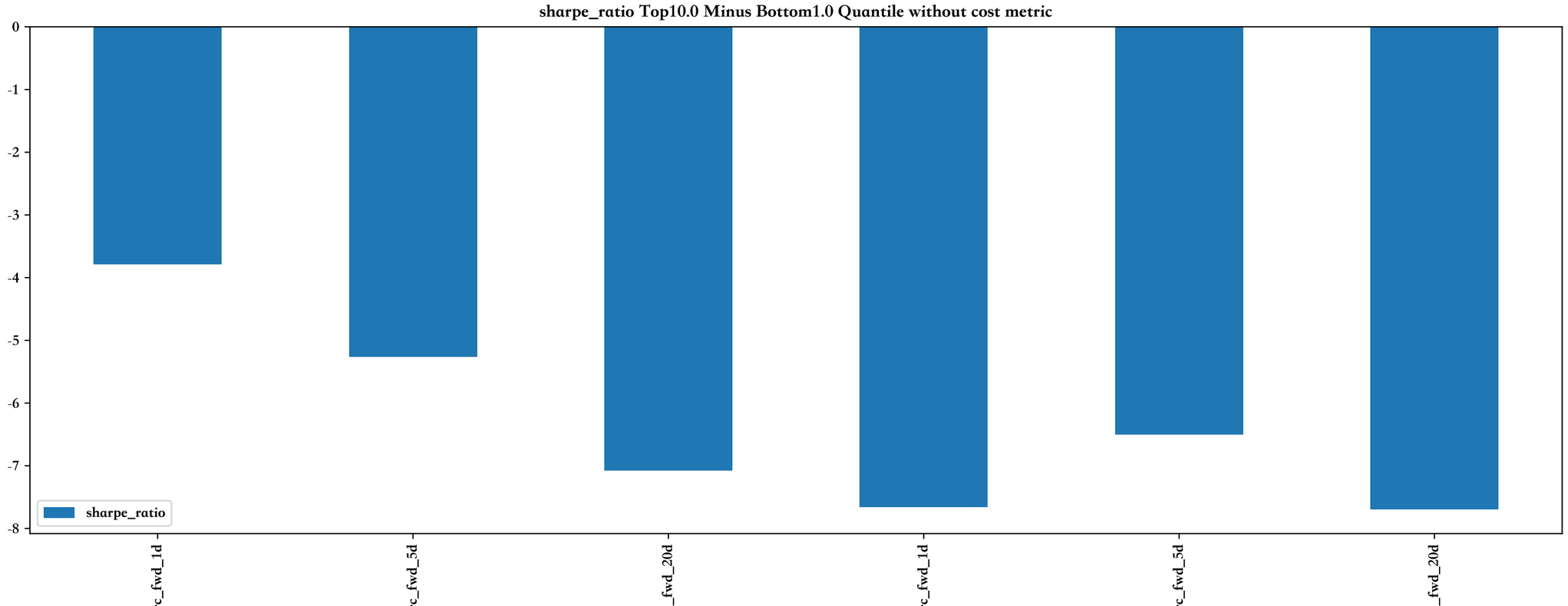
quantile


sharpe_ratio Top10.0 Minus Bottom1.0 Quantile without cost metric
0
-1
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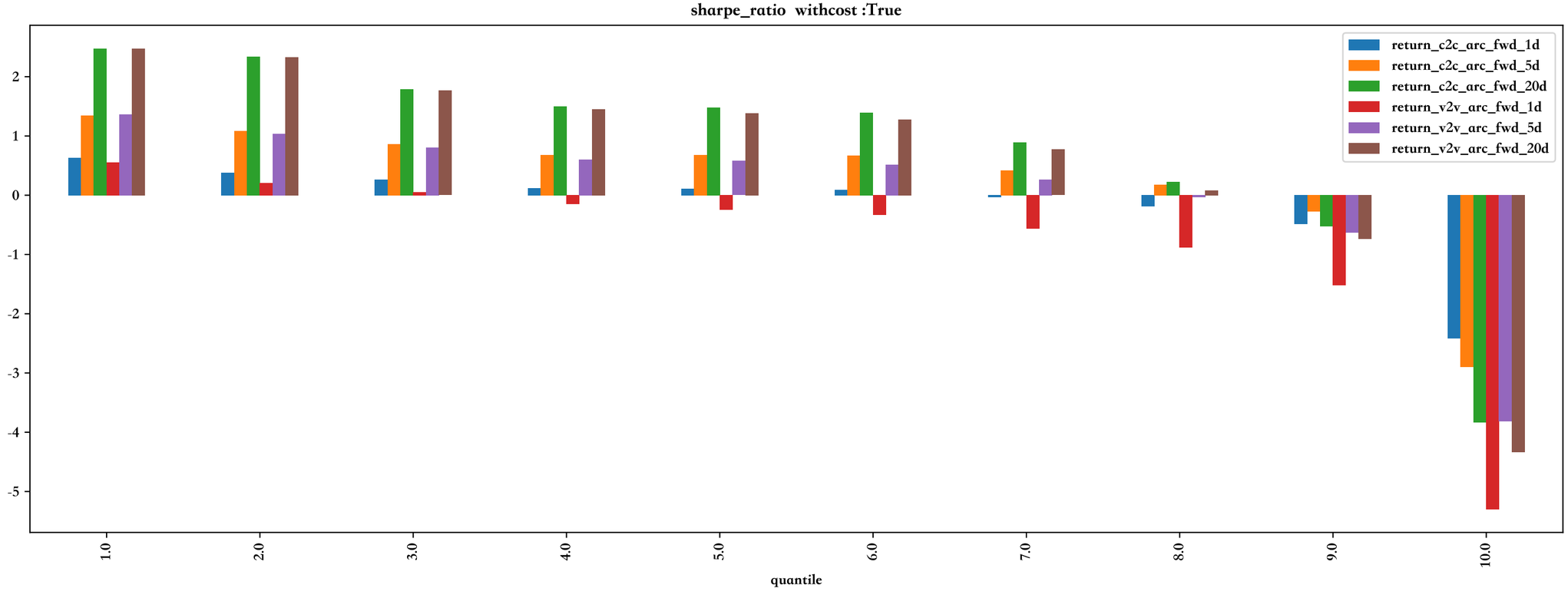
-3
-4
-5
-6
-7
-8
sharpe_ratio
vc_fwd_1d
vc_fwd_5d
_fwd_20d
vc_fwd_1d
vc_fwd_5d
_fwd_20d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return_c2c_arc_fwd_1d
return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
2
1
0
-1
-2
-3
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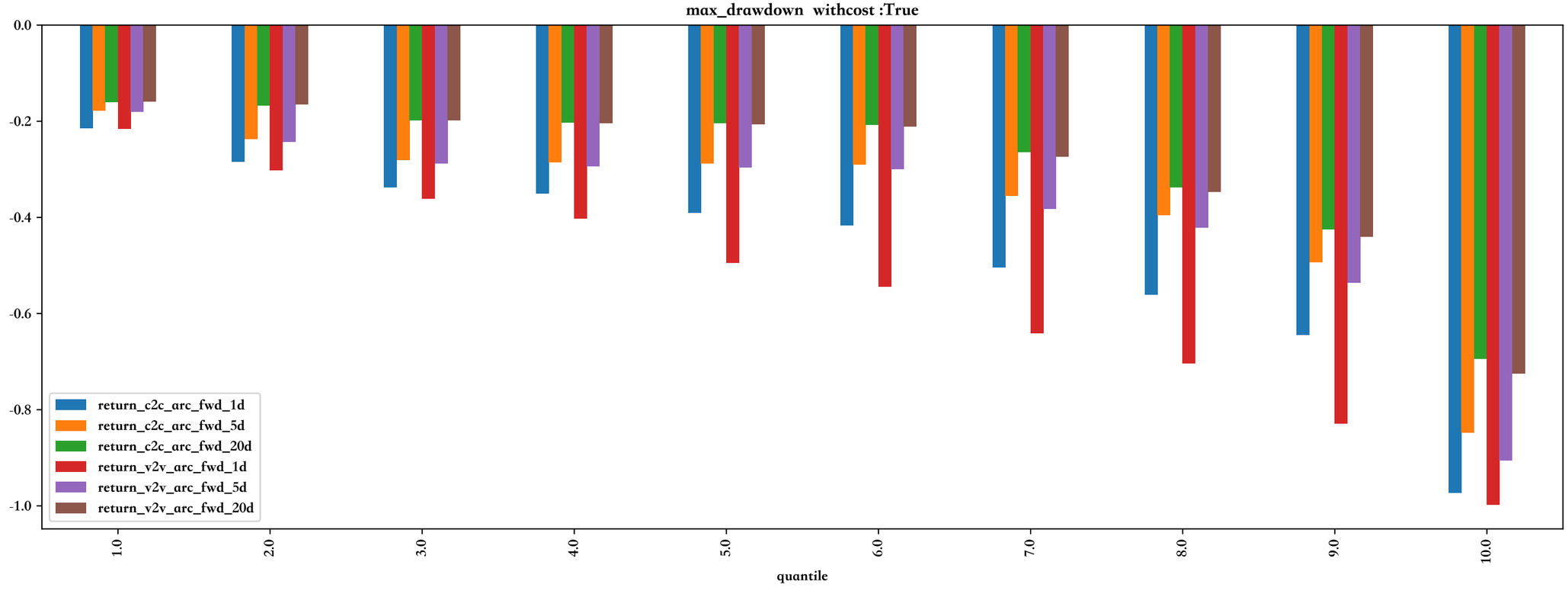
max_drawdown withcost :True
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-0.6
-0.8
-1.0
return_c2c_arc_fwd_1d
return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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2.0
3.0
4.0
5.0
6.0
7.0
8.0
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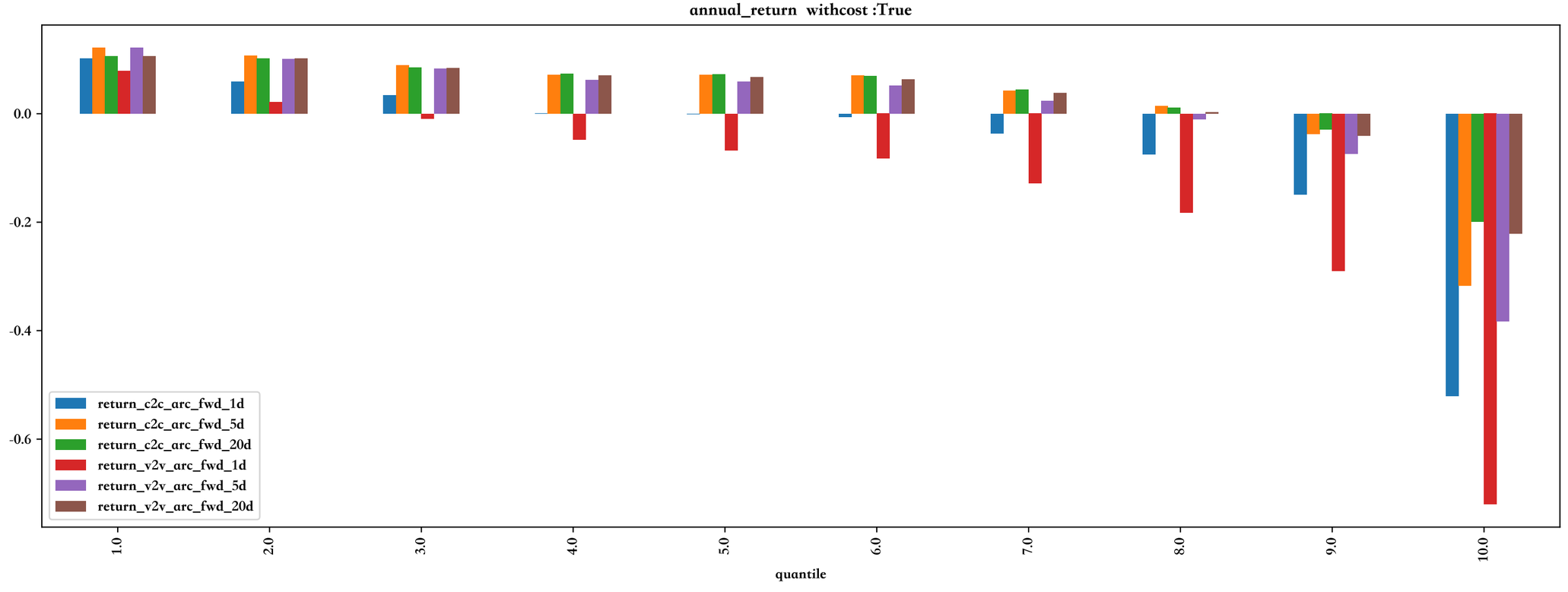
10.0
quantile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-0.6
return_c2c_arc_fwd_1d
return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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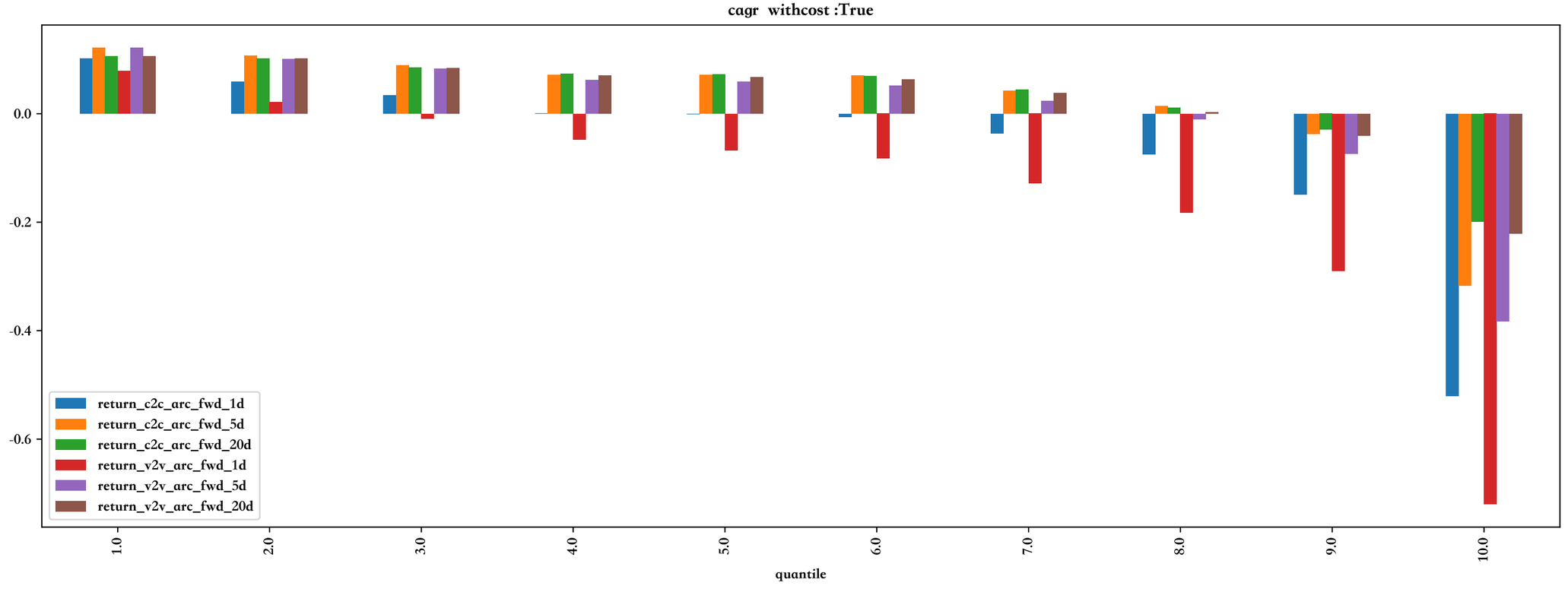
quantile


cagr withcost :True
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-0.2
-0.4
-0.6
return_c2c_arc_fwd_1d
return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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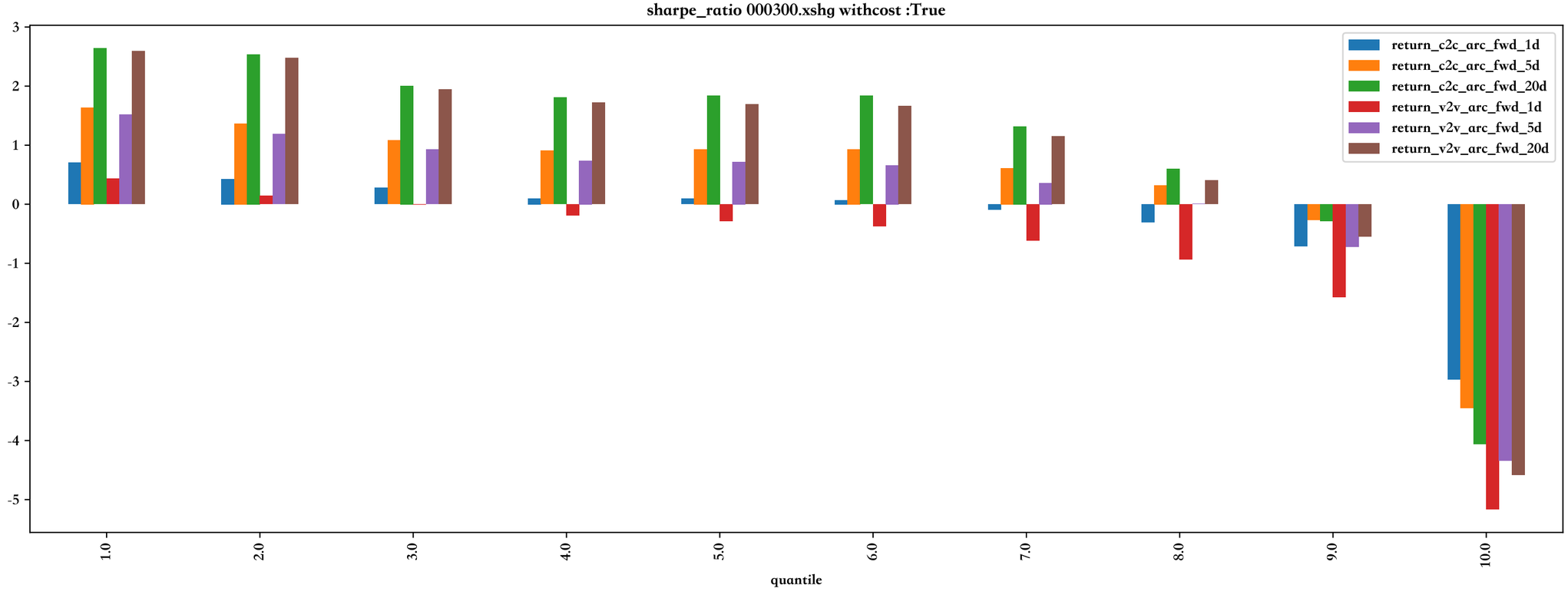
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return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
3
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1
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-1
-2
-3
-4
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2.0
3.0
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6.0
7.0
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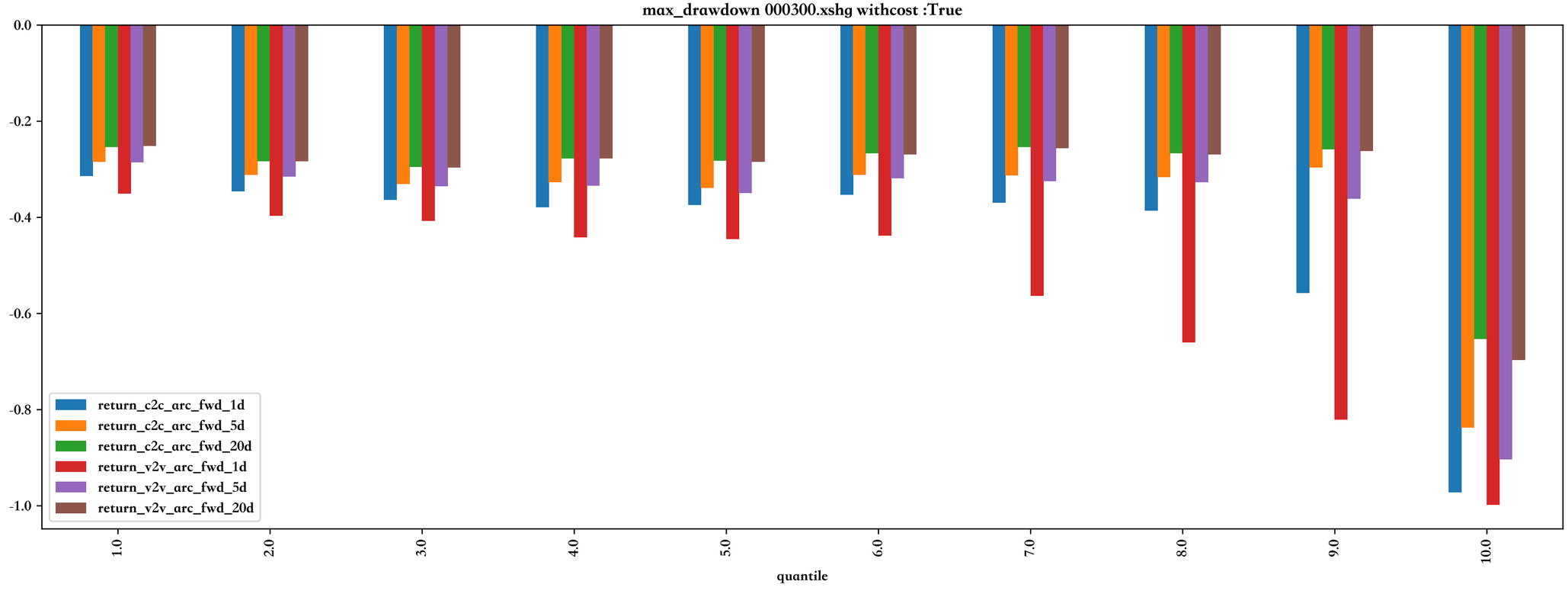
quantile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0.0
-0.2
-0.4
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return_c2c_arc_fwd_1d
return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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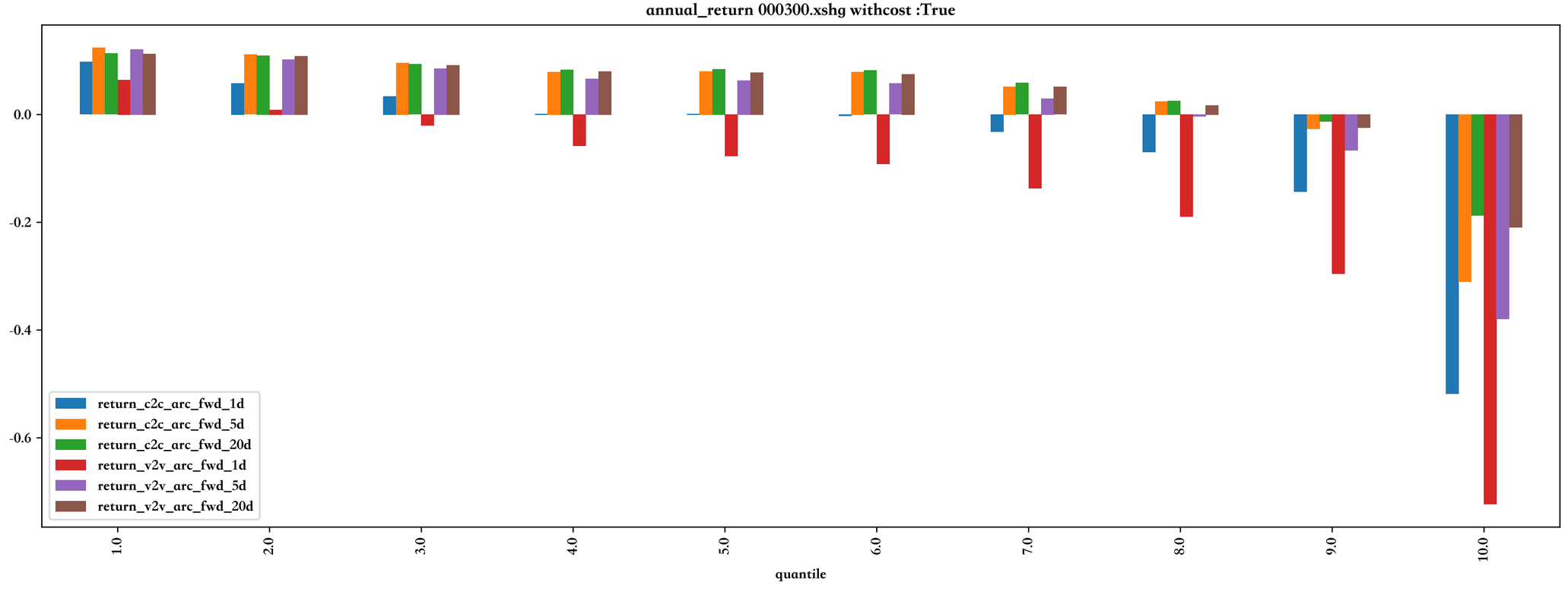
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return_c2c_arc_fwd_1d
return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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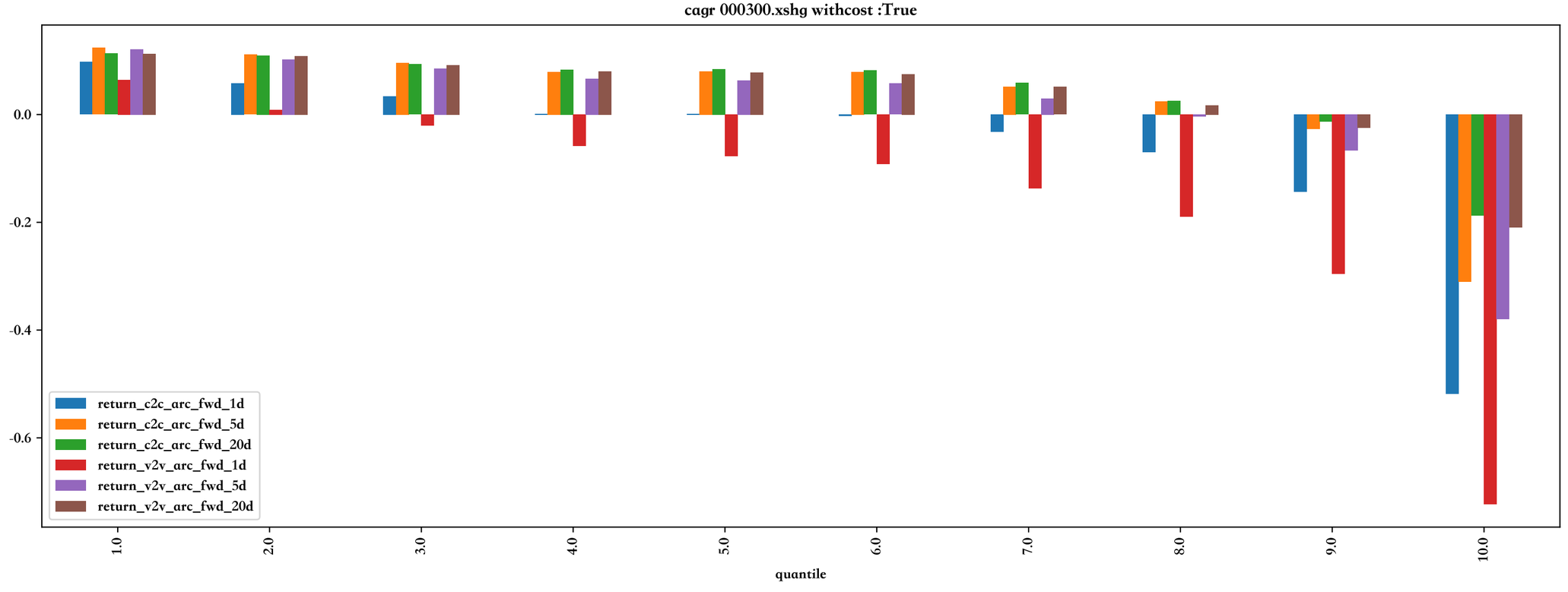
quantile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return_c2c_arc_fwd_1d
return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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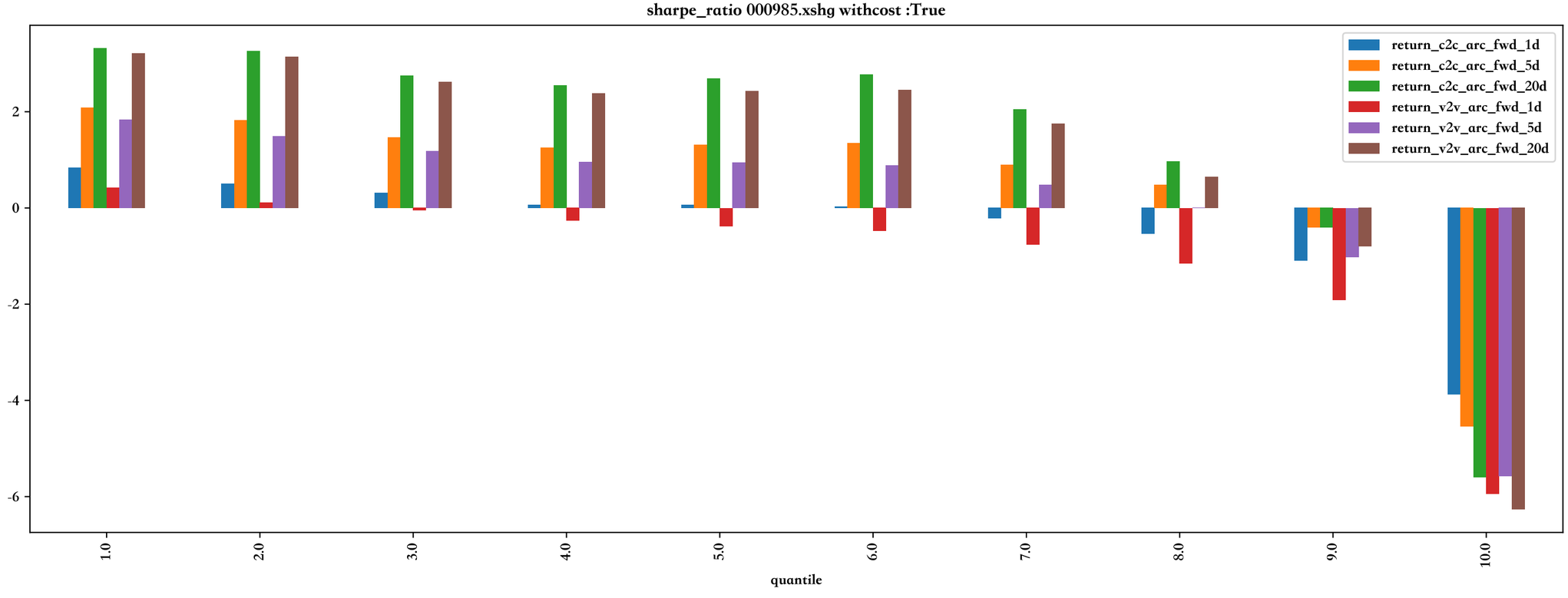
sharpe_ratio 000985.xshg withcost :True
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return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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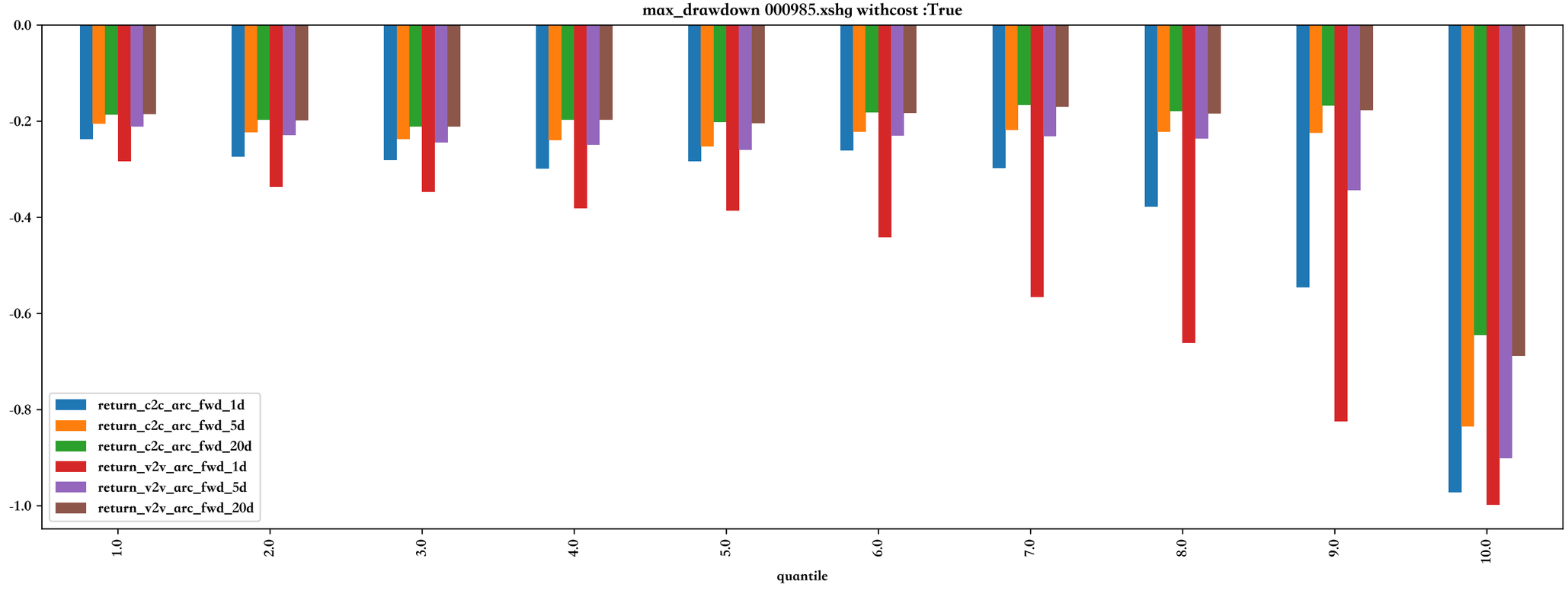
quantile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return_c2c_arc_fwd_1d
return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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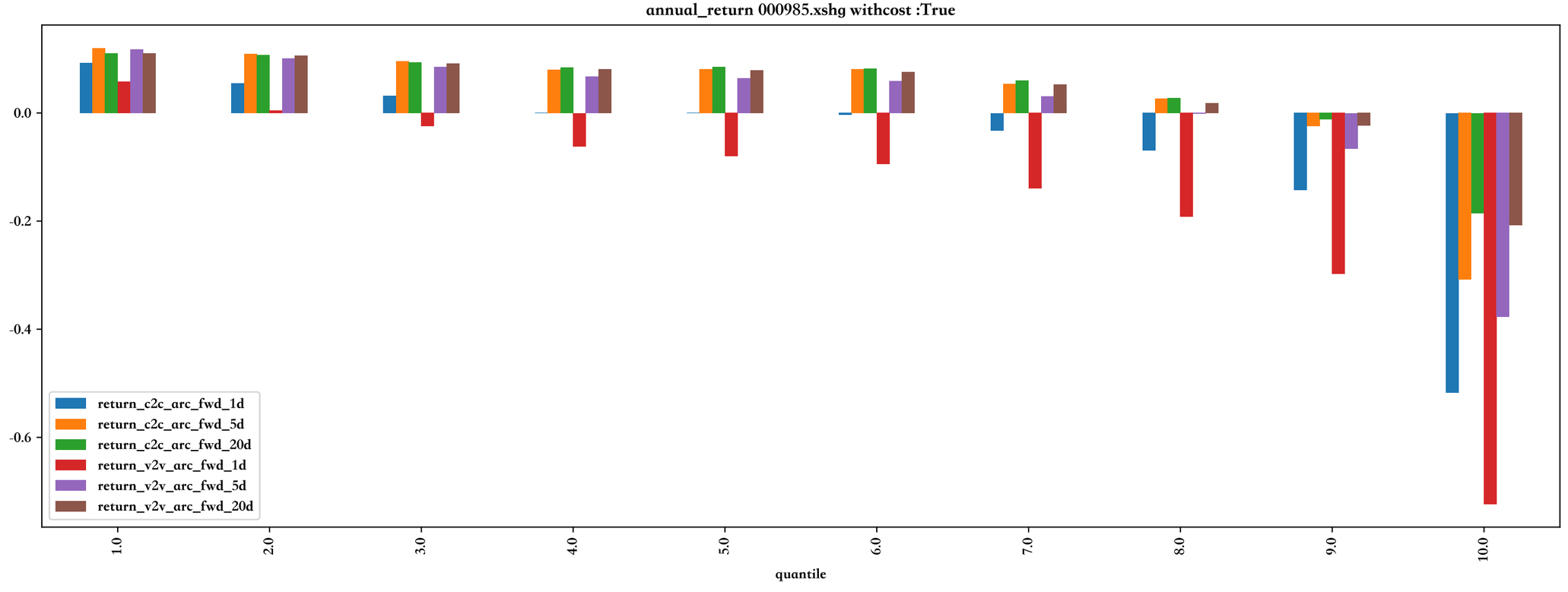
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return_c2c_arc_fwd_1d
return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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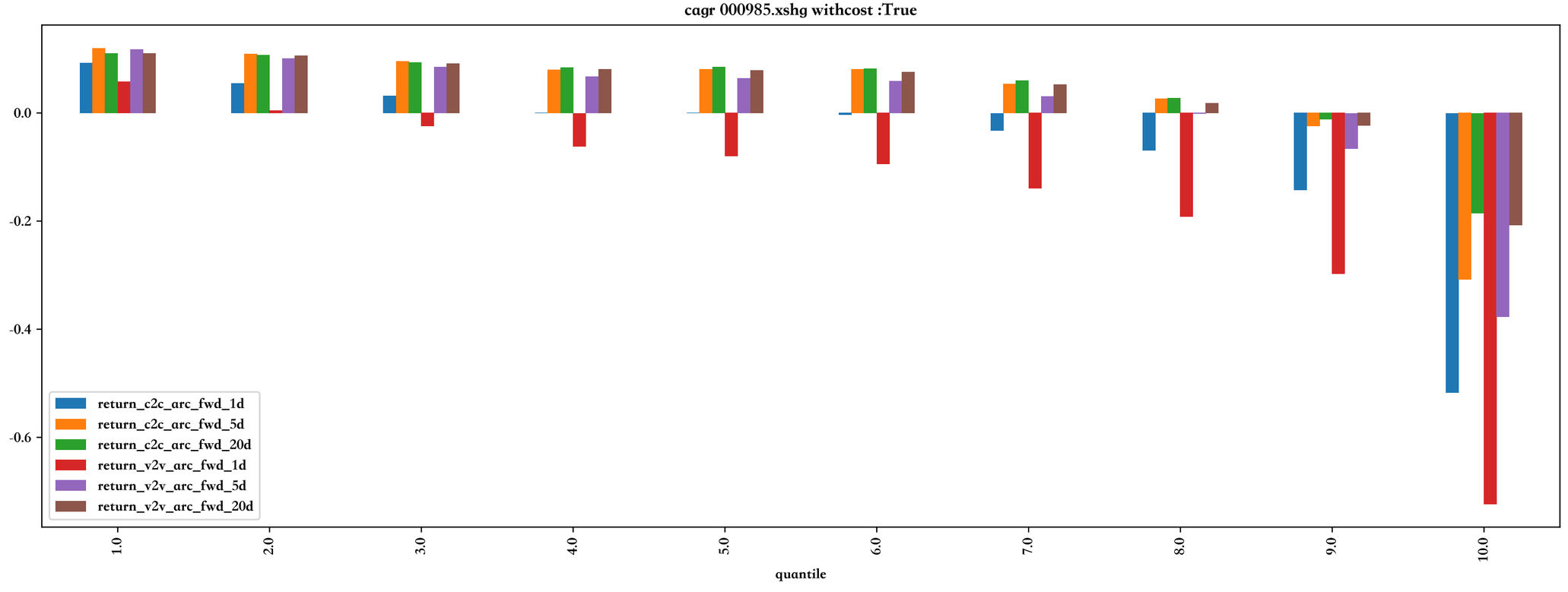
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return_c2c_arc_fwd_1d
return_c2c_arc_fwd_5d
return_c2c_arc_fwd_20d
return_v2v_arc_fwd_1d
return_v2v_arc_fwd_5d
return_v2v_arc_fwd_20d
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10.0
quantile