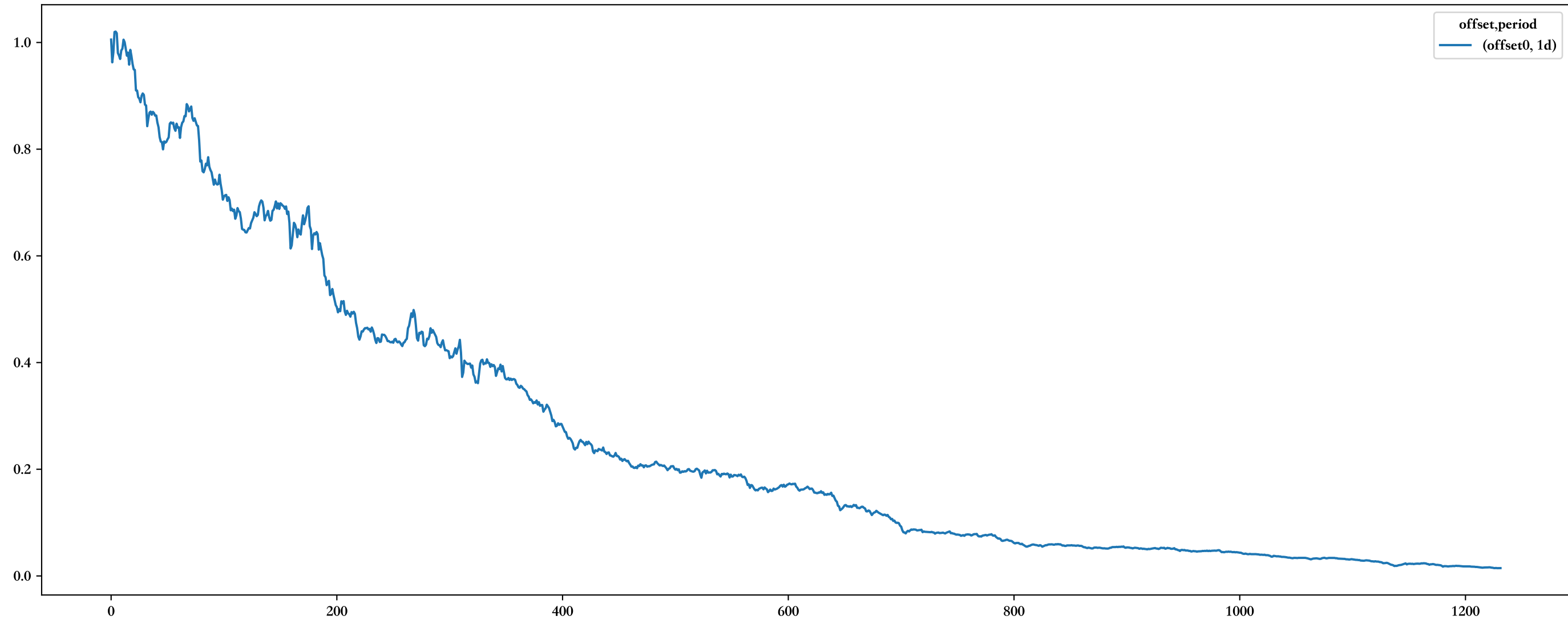
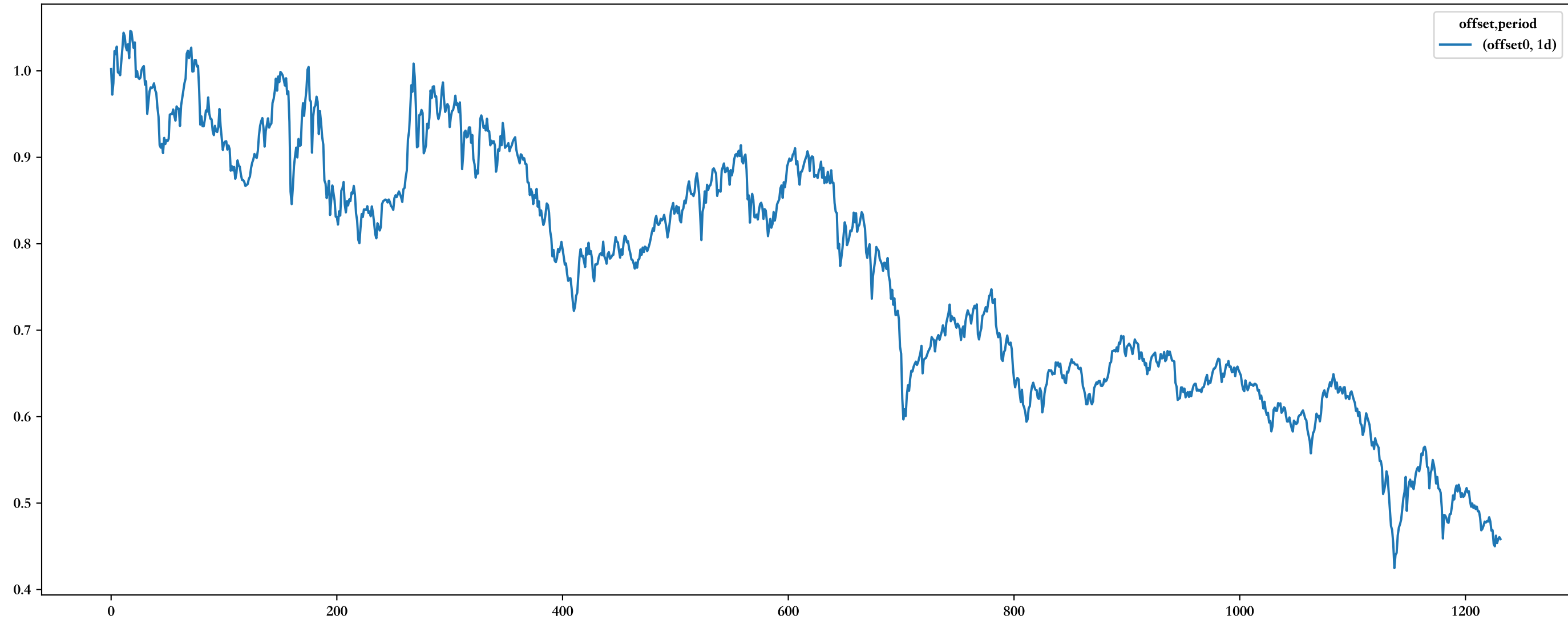


因子分析报告

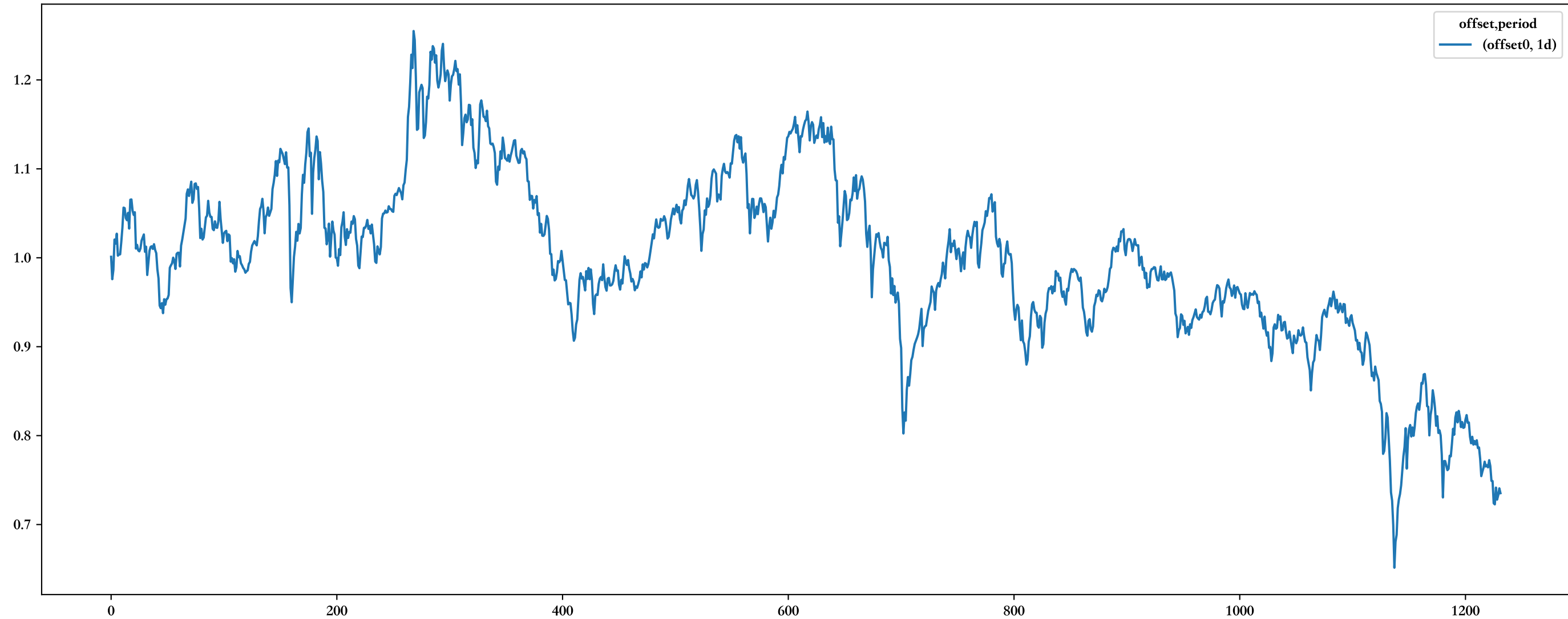
Quntile : 1 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



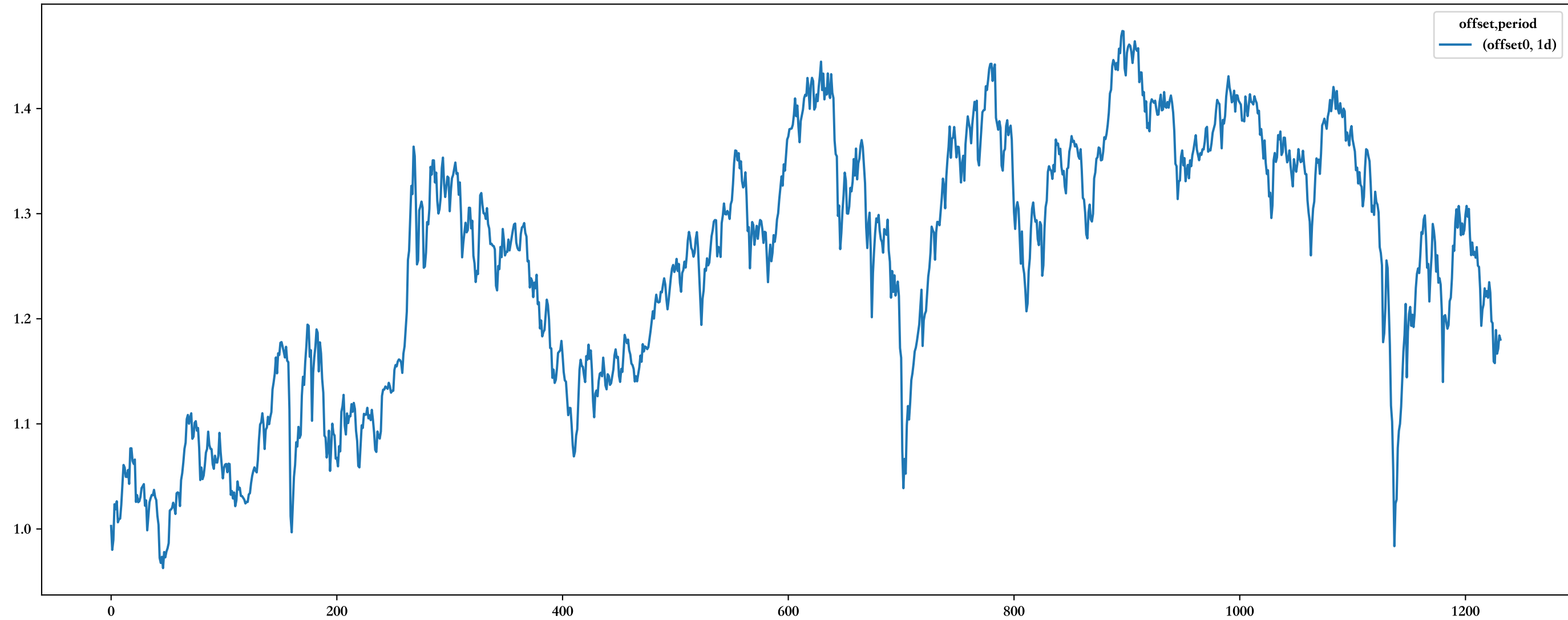
Quntile : 2 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



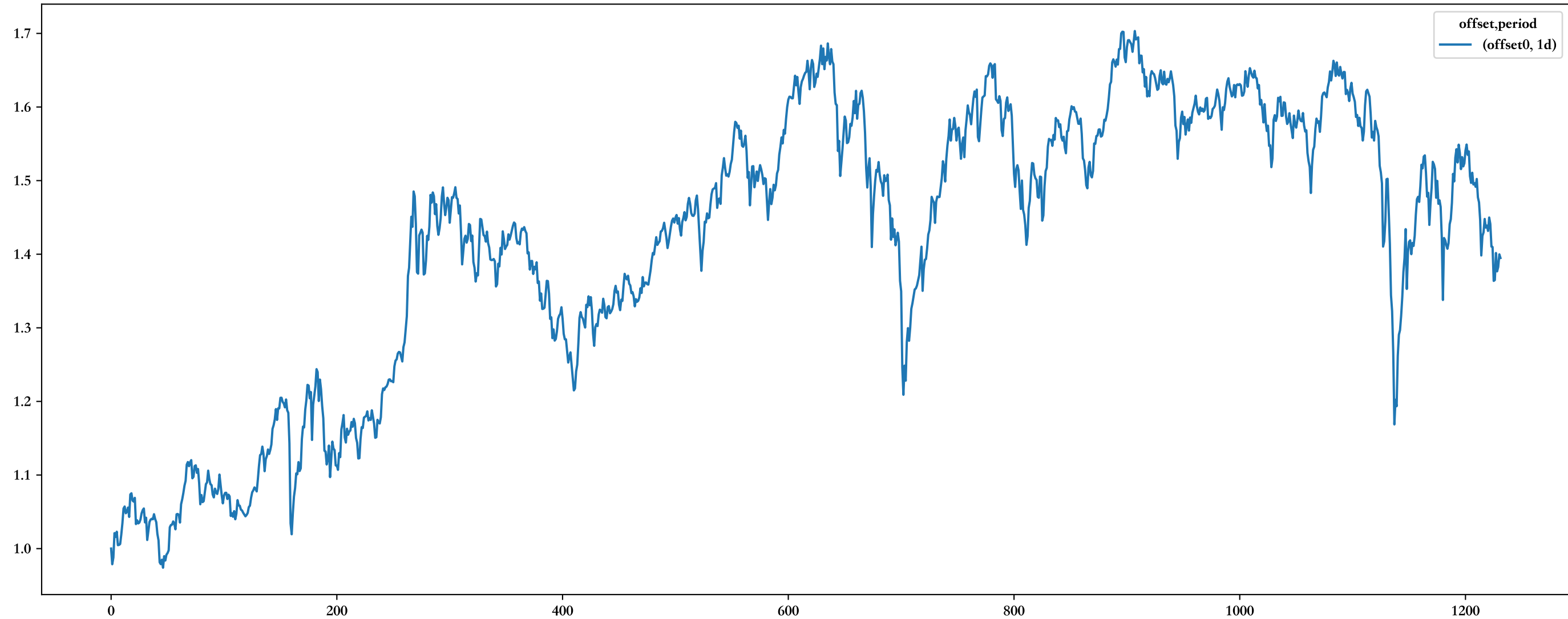
Quntile : 3 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 4 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 5 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



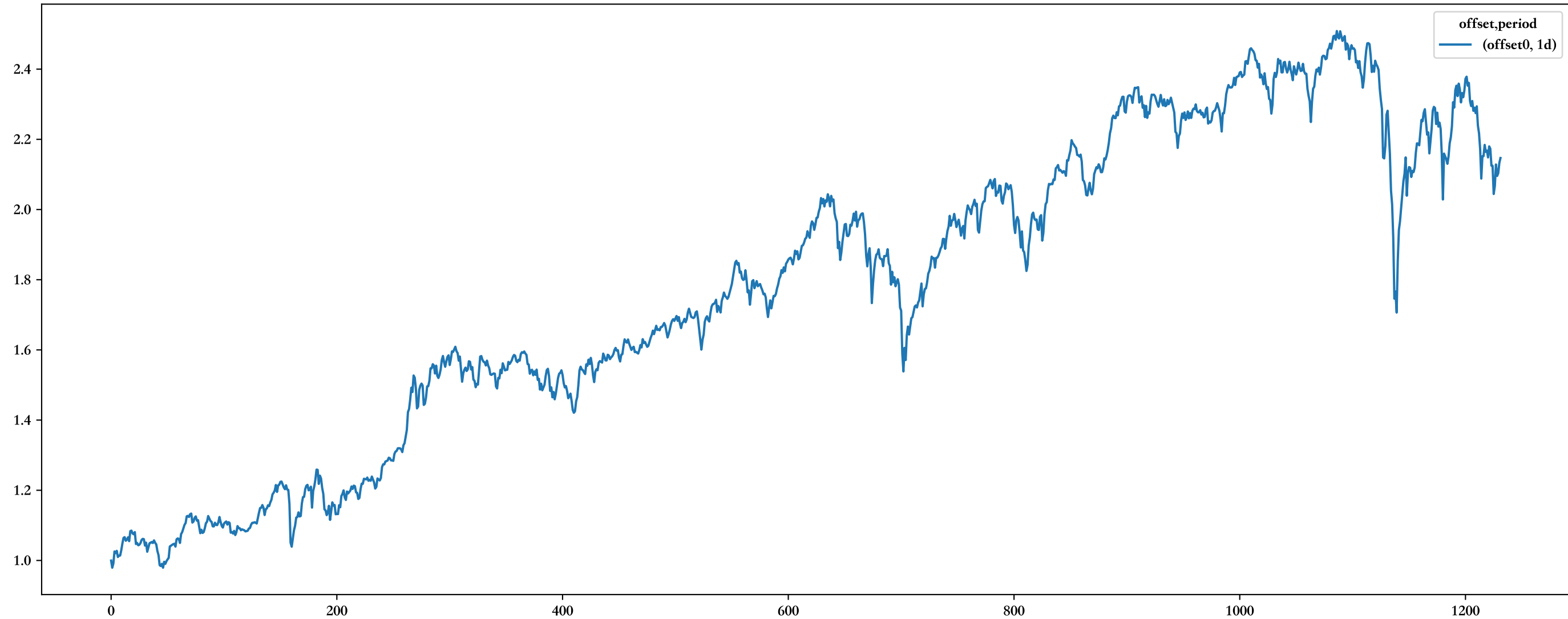
Quntile : 6 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



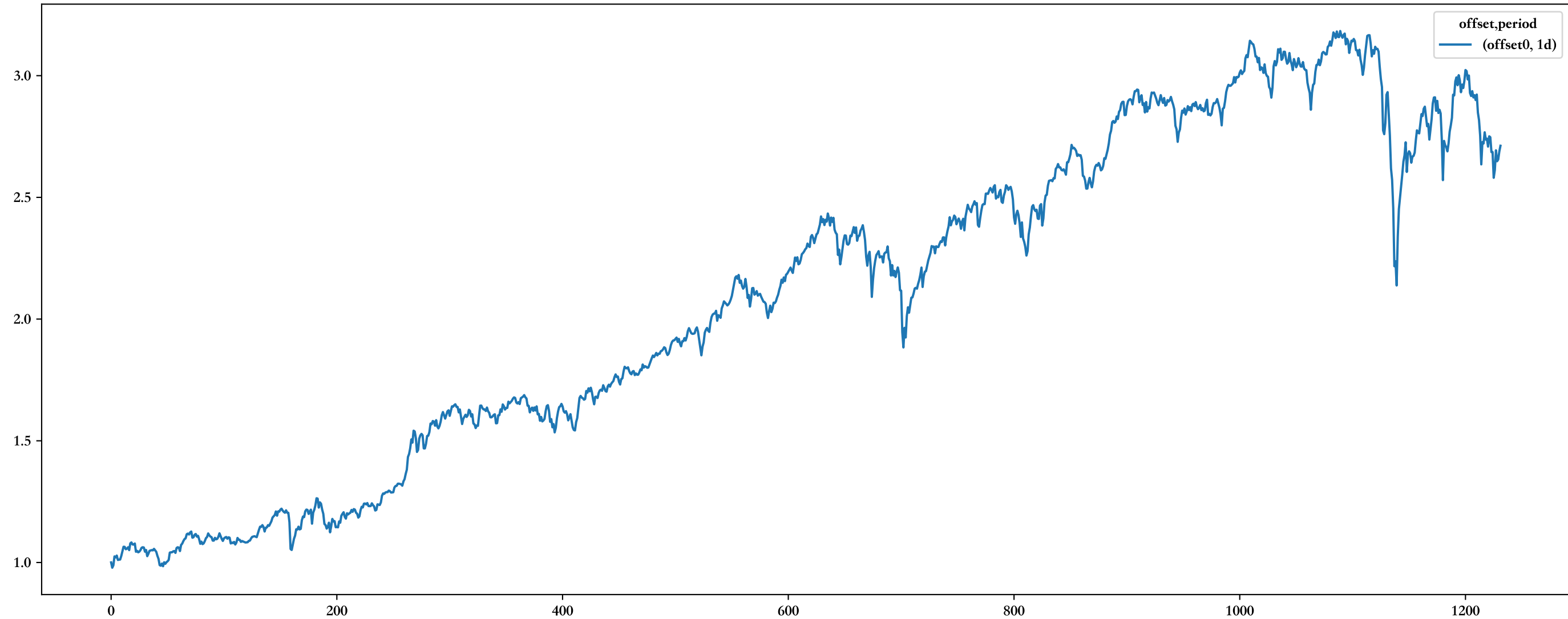
Quntile : 7 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



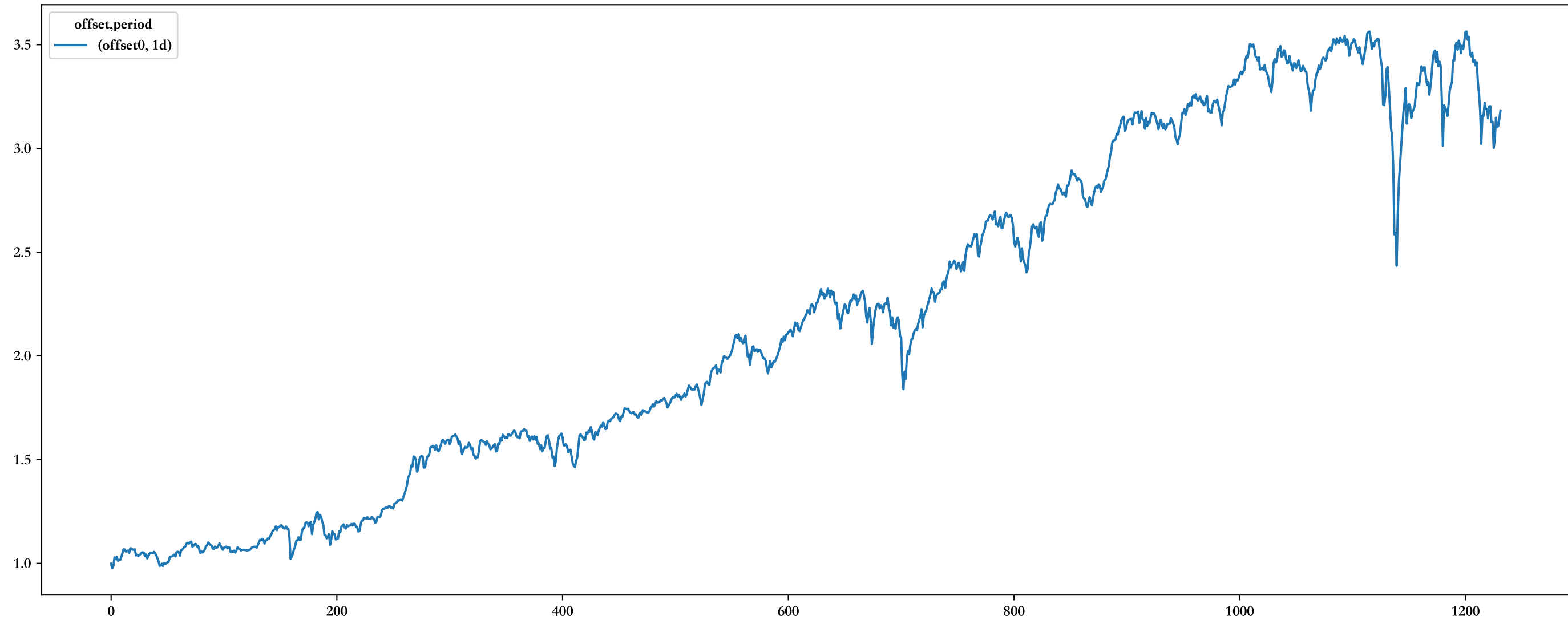
Quntile : 8 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



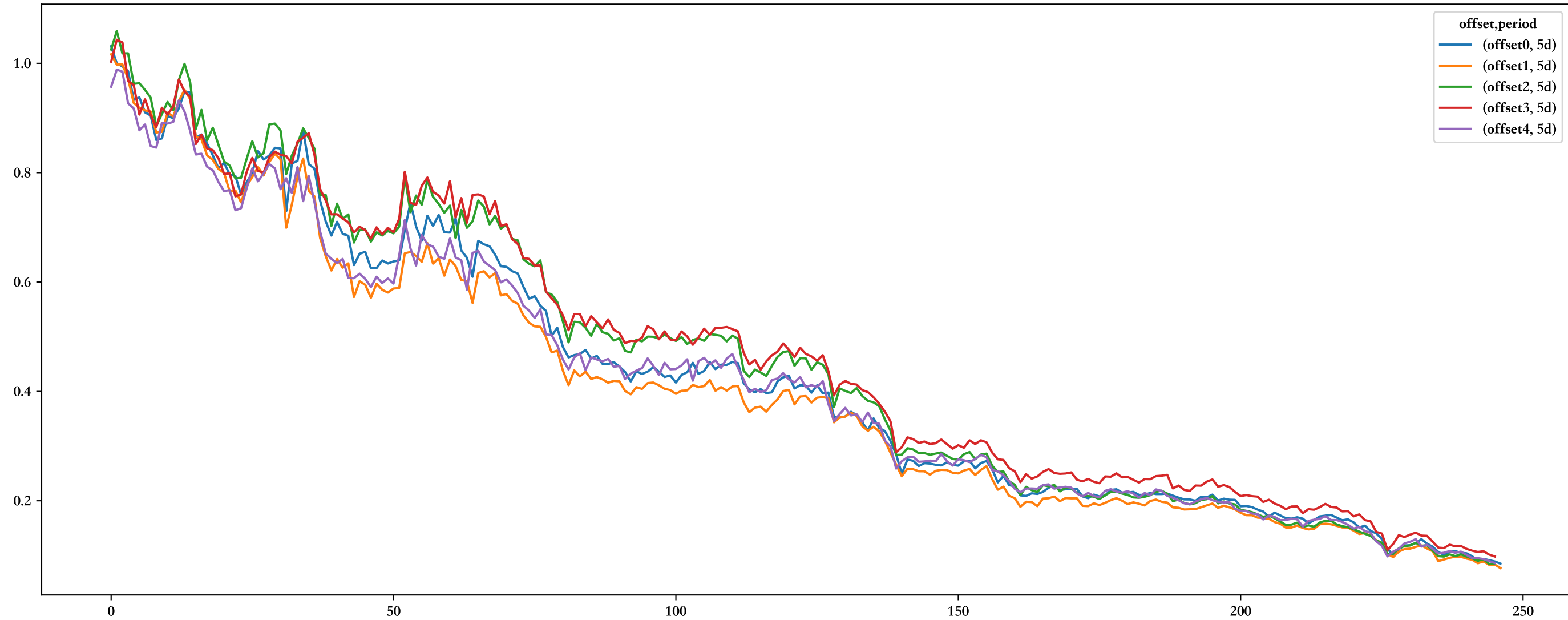
Quntile : 9 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



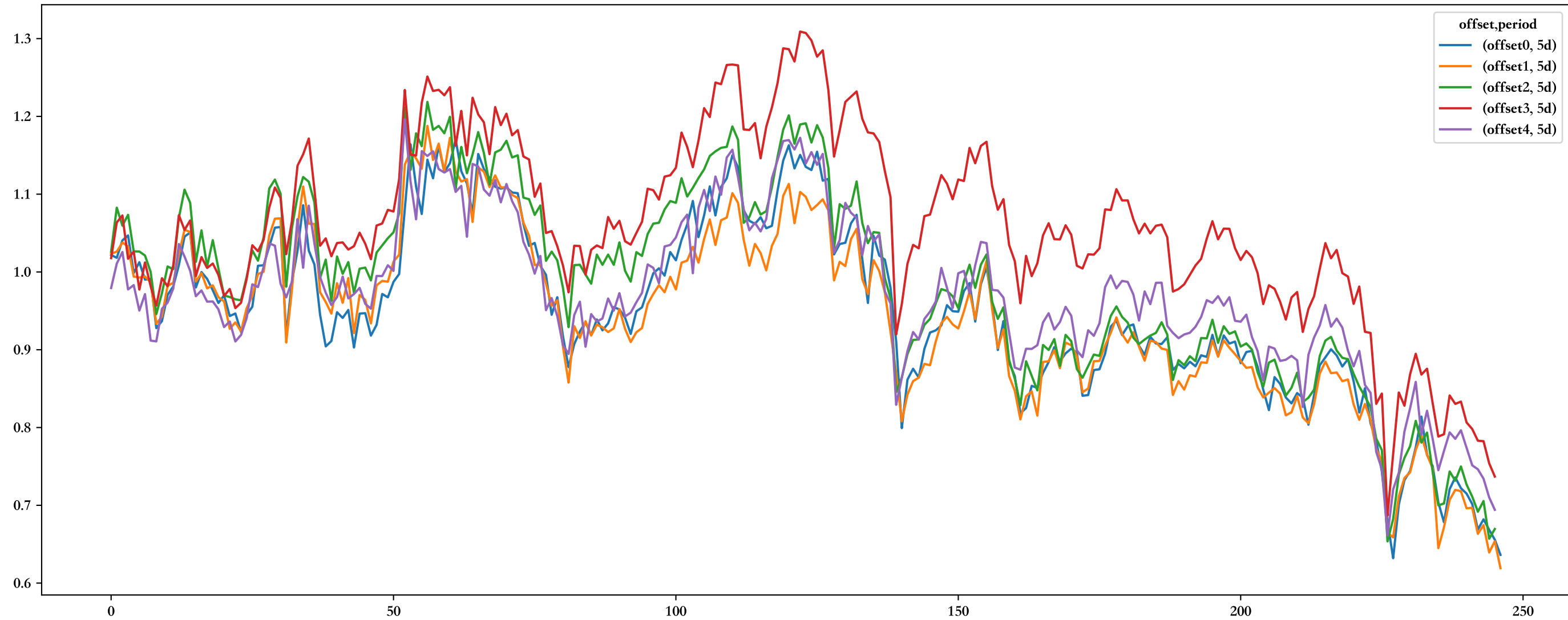
Quntile : 10 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



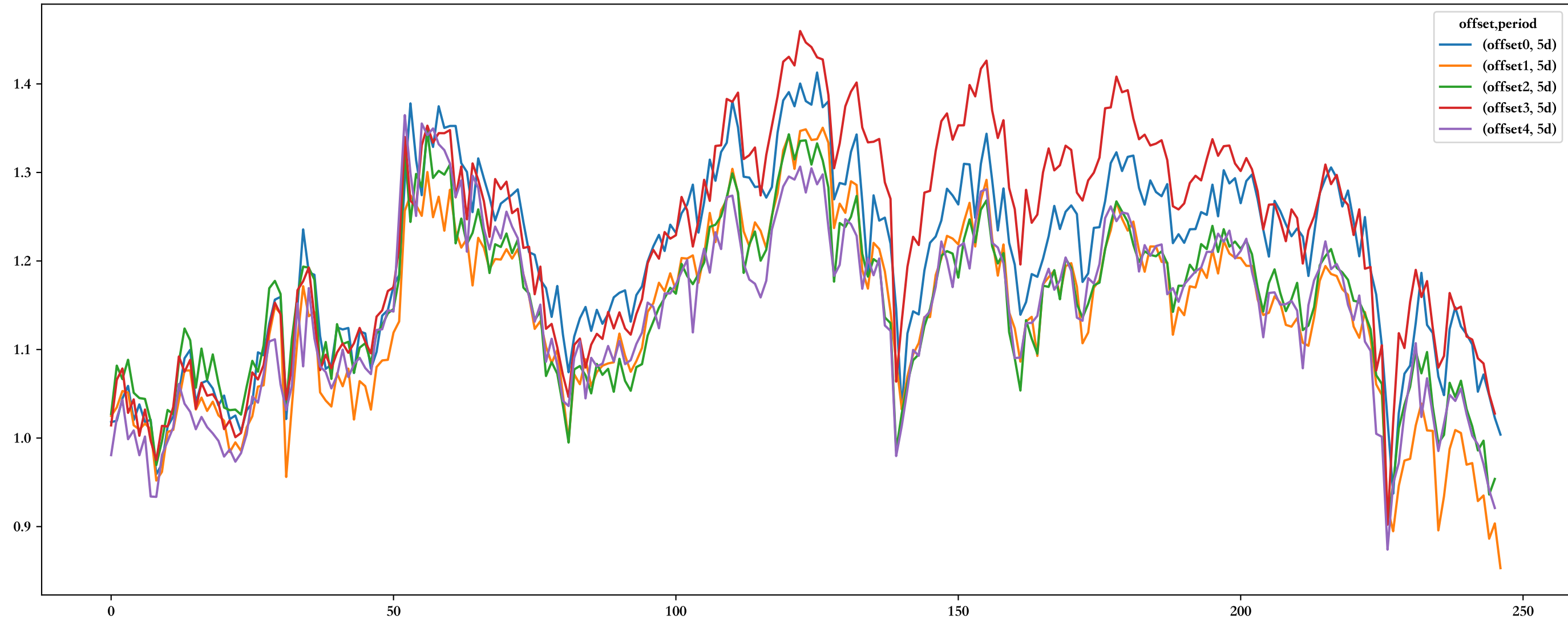
Quntile : 1 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



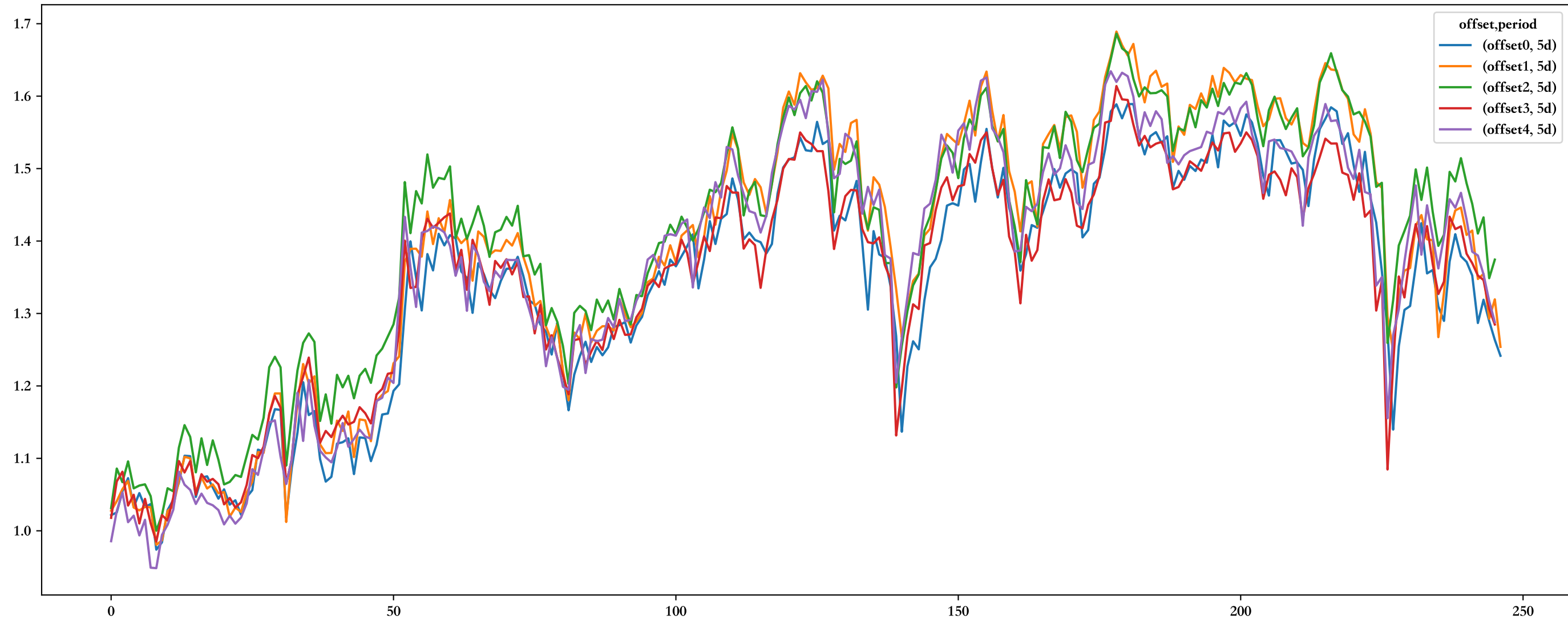
Quntile : 2 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



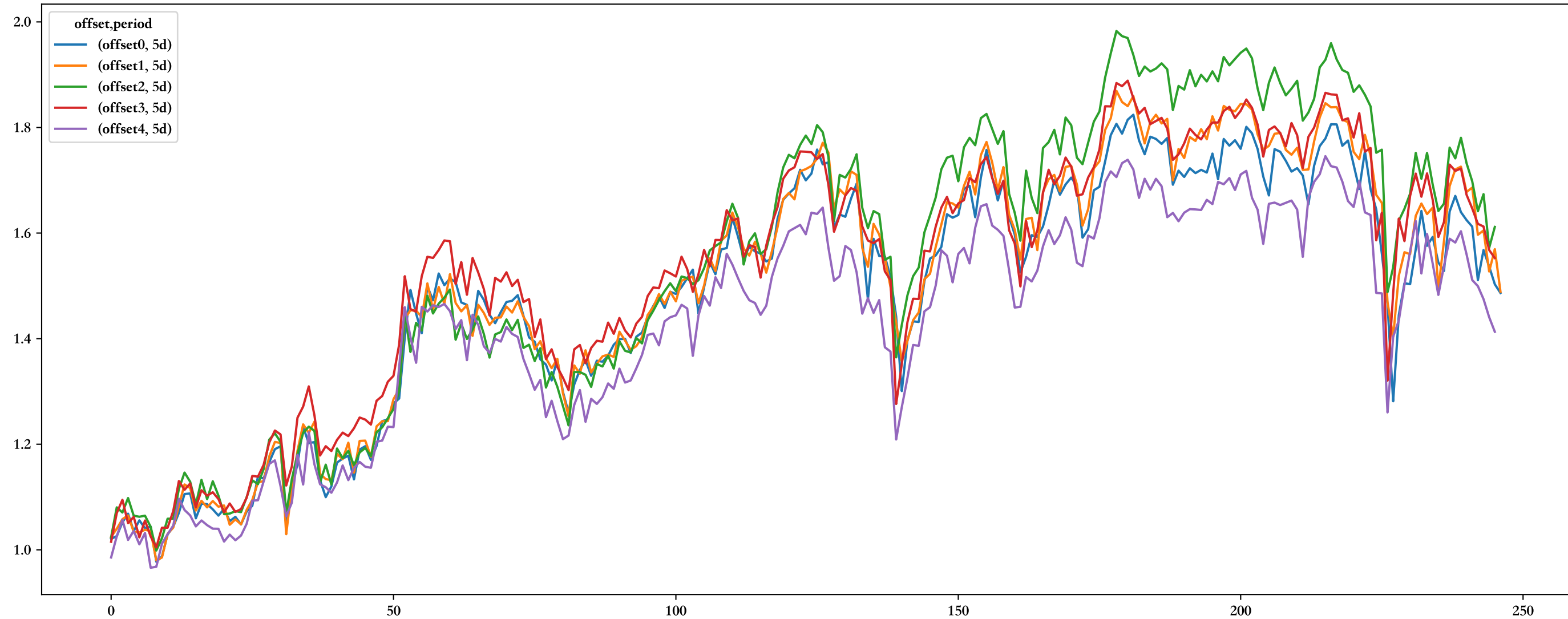
Quntile : 3 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 4 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 5 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 6 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 7 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 8 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



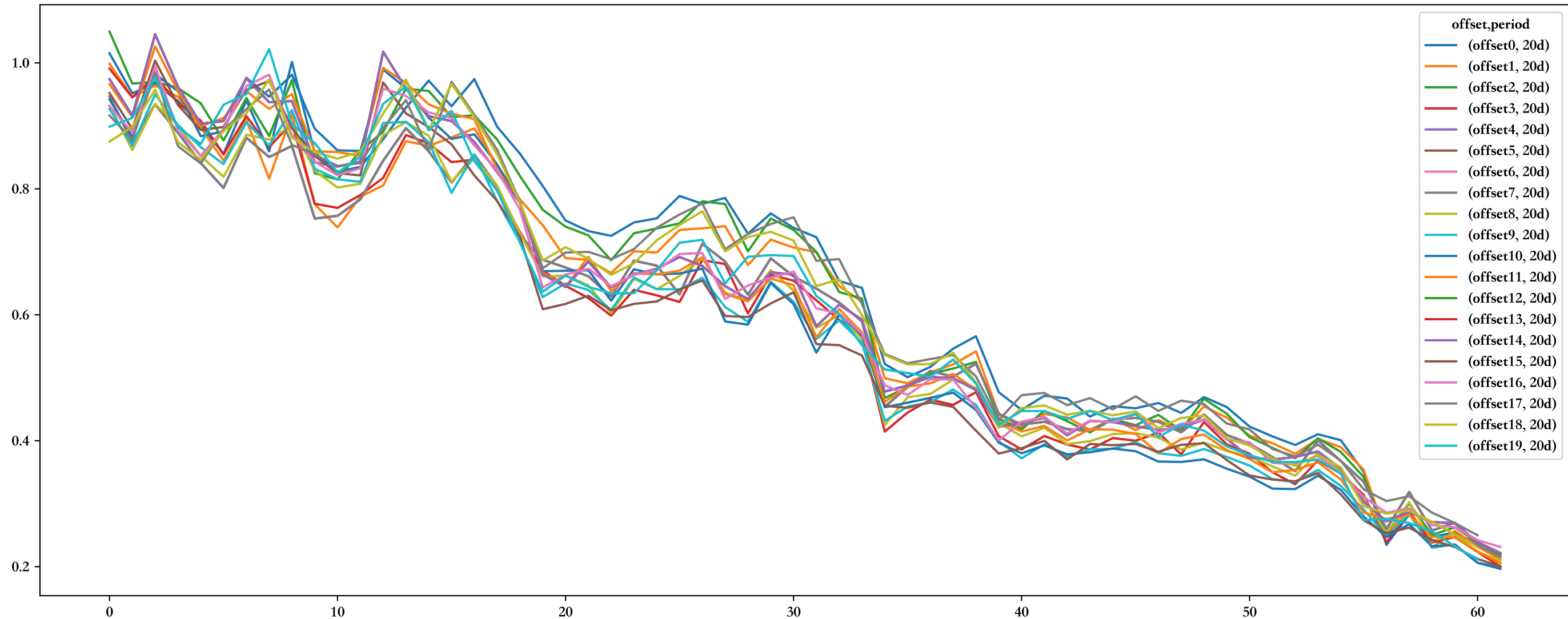
Quntile : 9 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



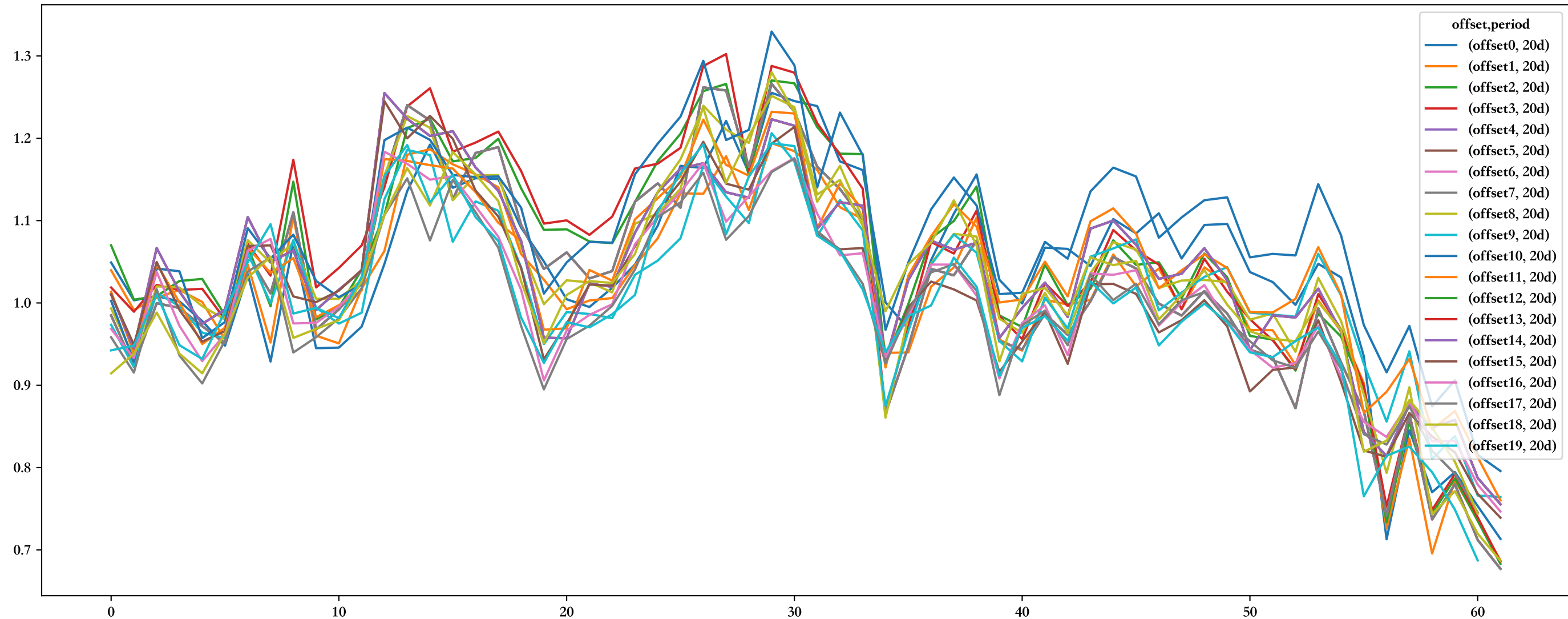
Quantile : 10 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



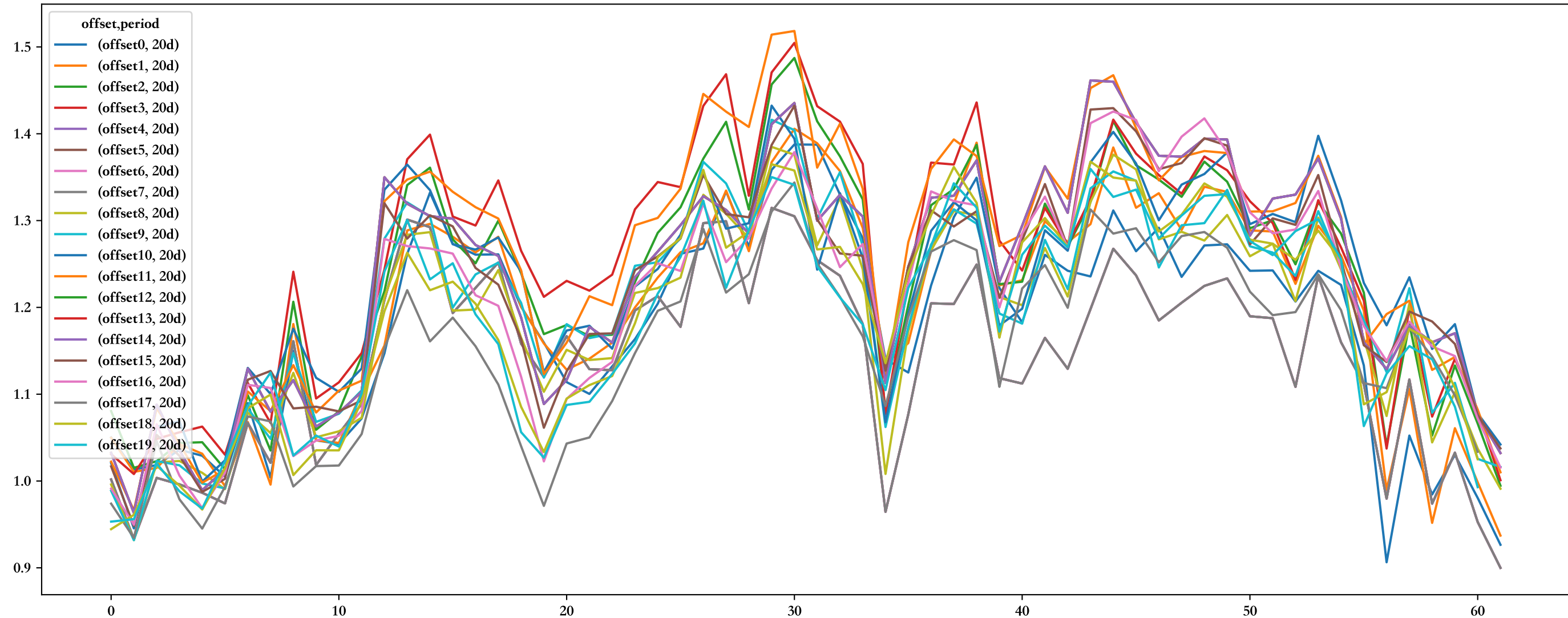
Quantile : 1 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



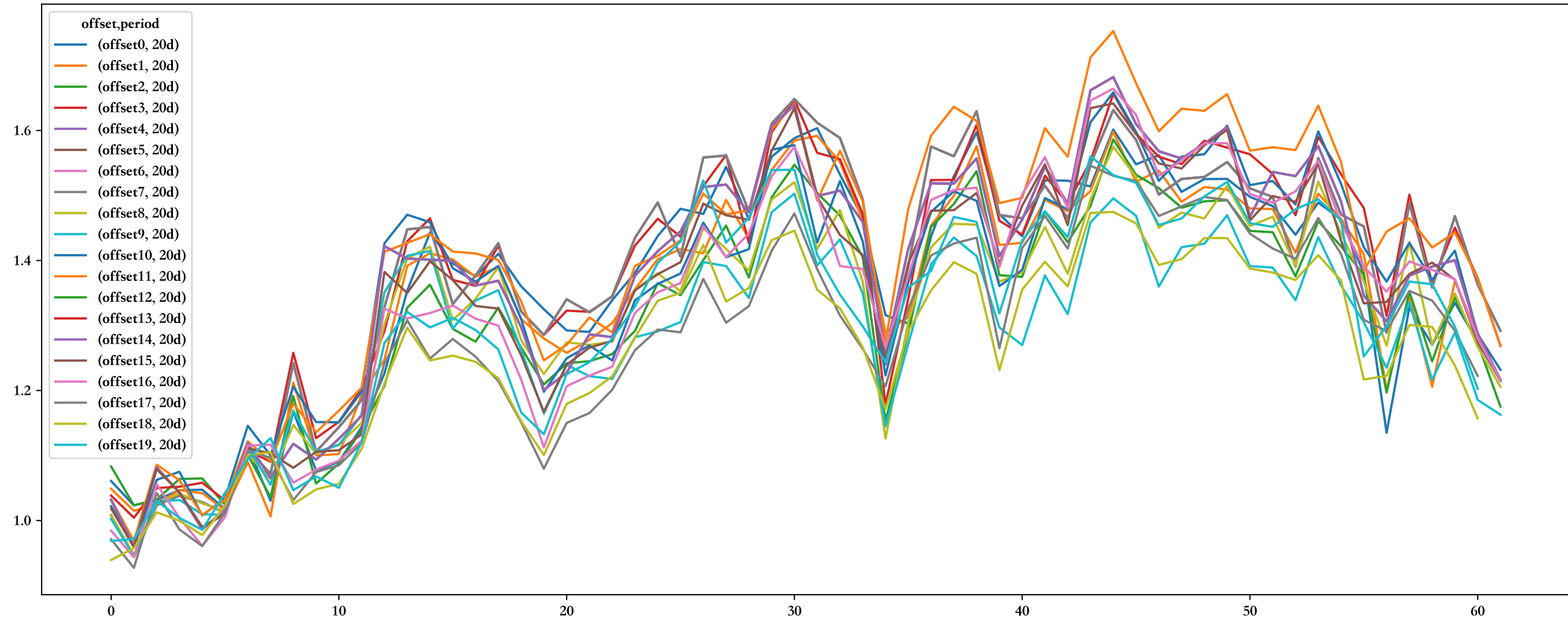
Quntile : 2 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



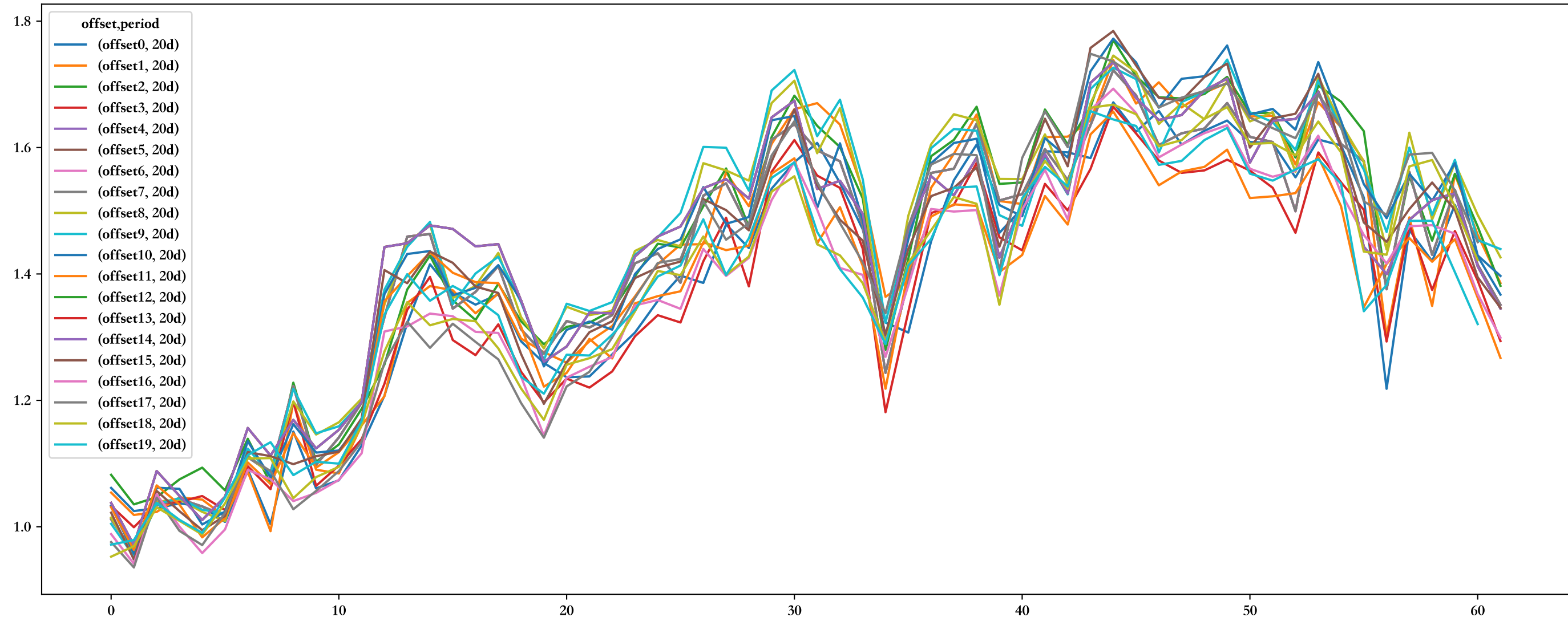
Quantile : 3 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



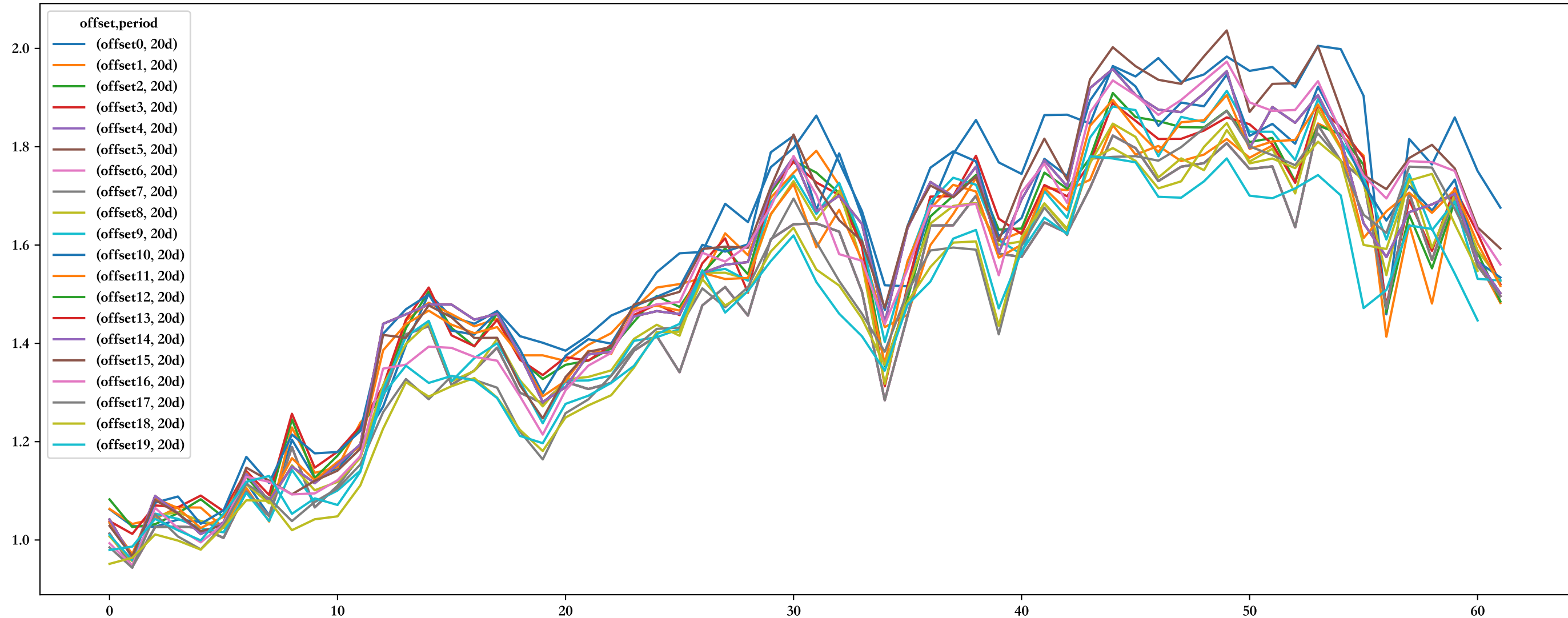
Quantile : 4 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



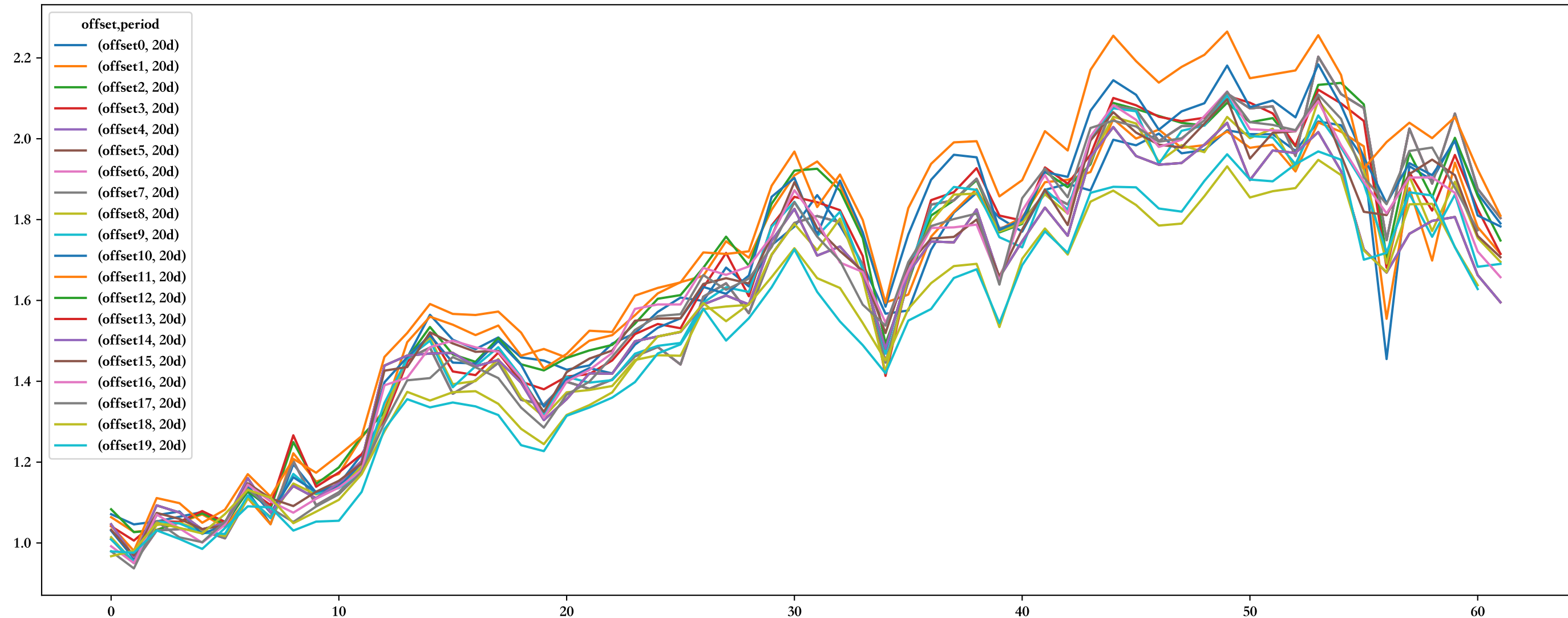
Quantile : 5 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



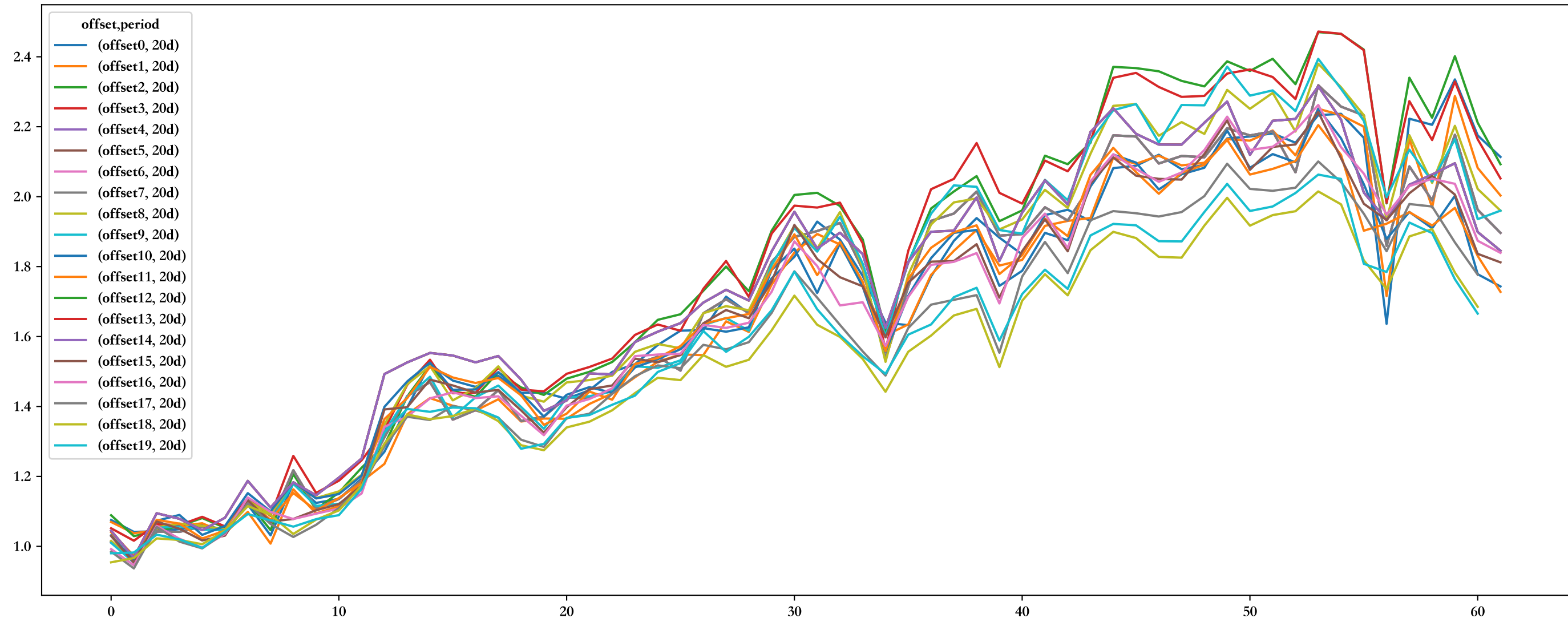
Quantile : 6 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



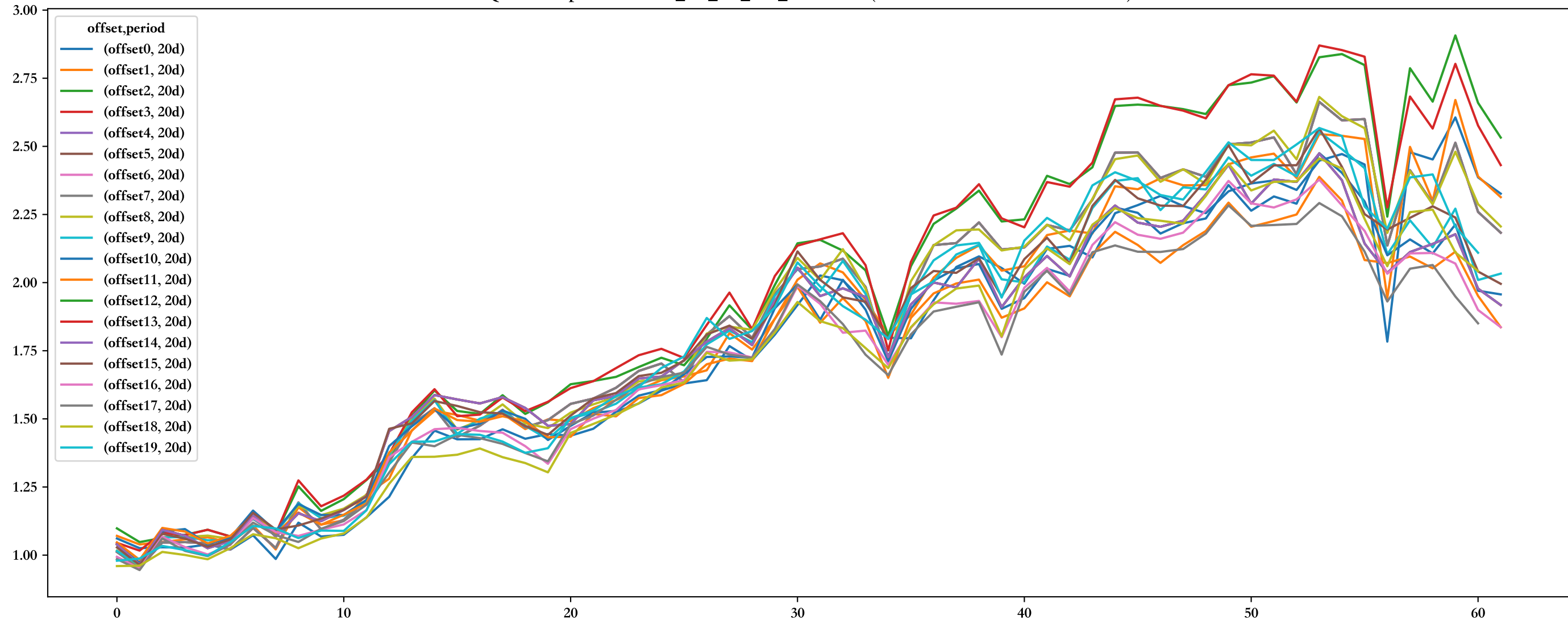
Quantile : 7 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



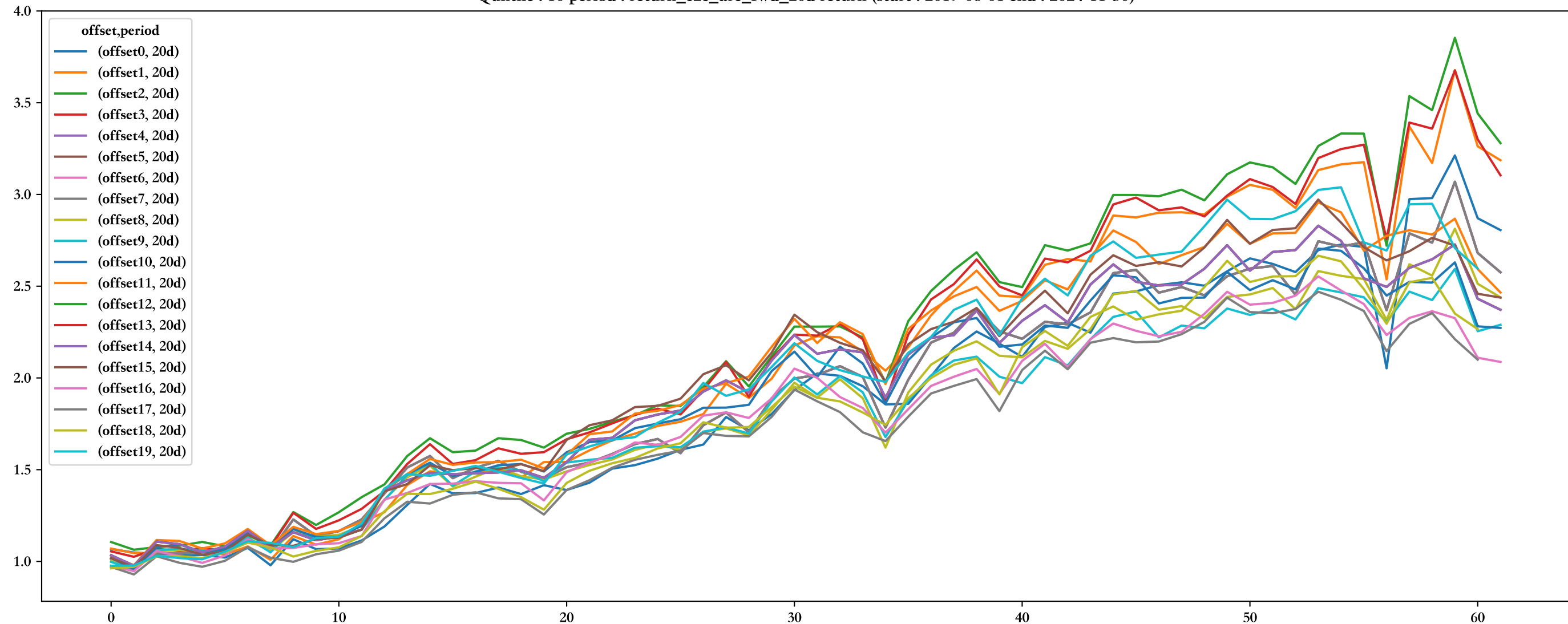
Quantile : 8 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



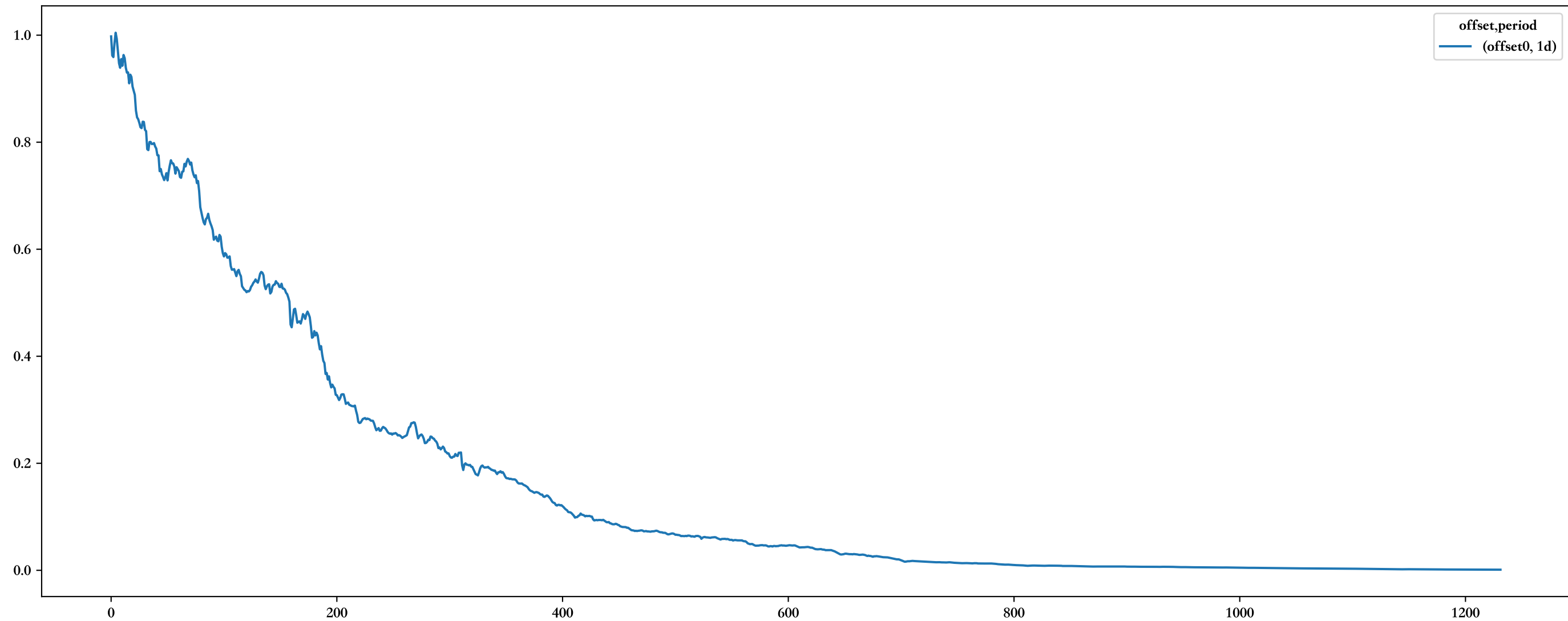
Quantile : 9 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



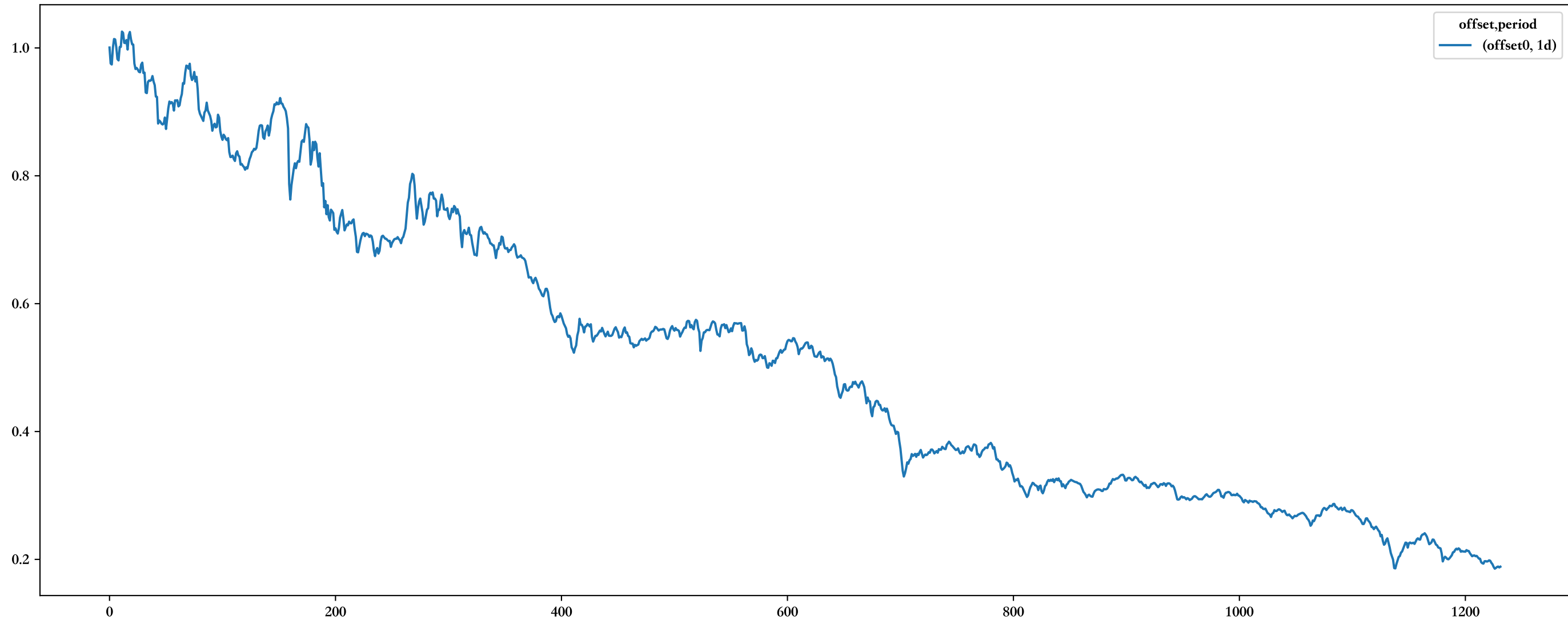
Quntile : 10 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



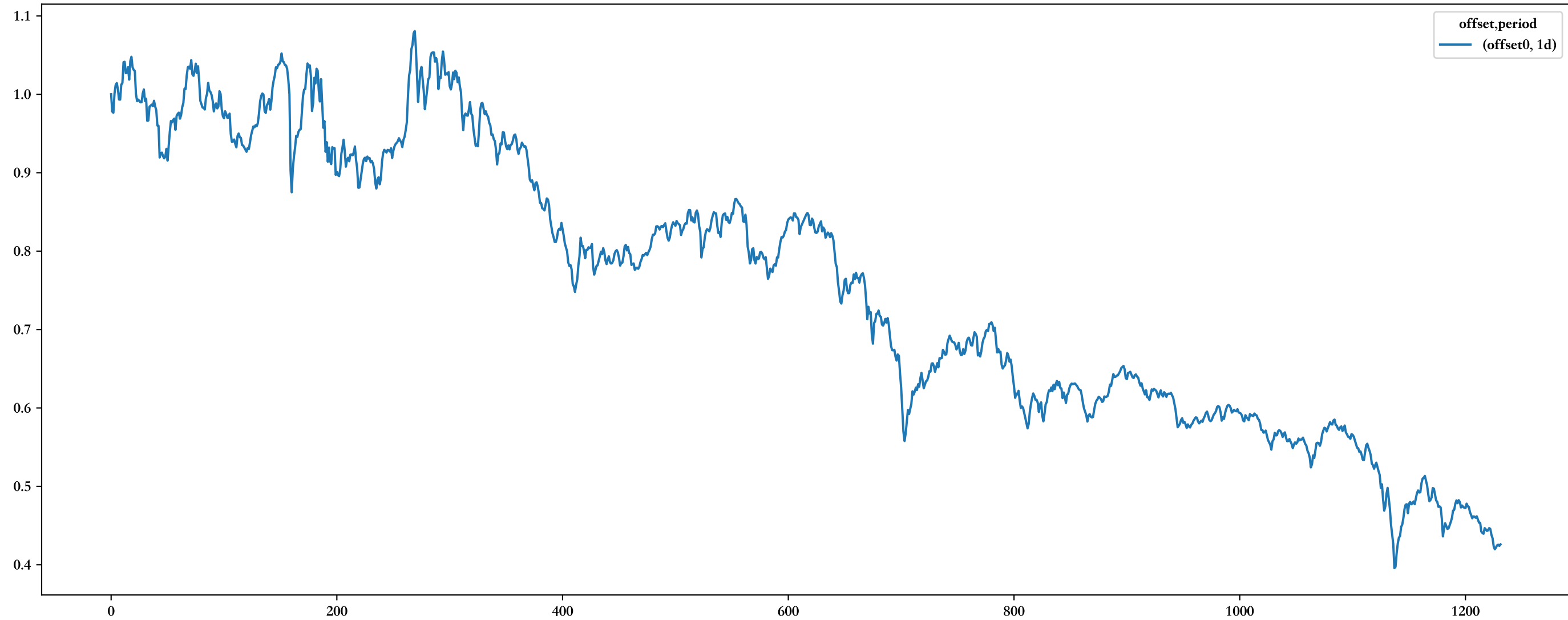
Quntile : 1 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 2 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 3 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 4 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 5 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



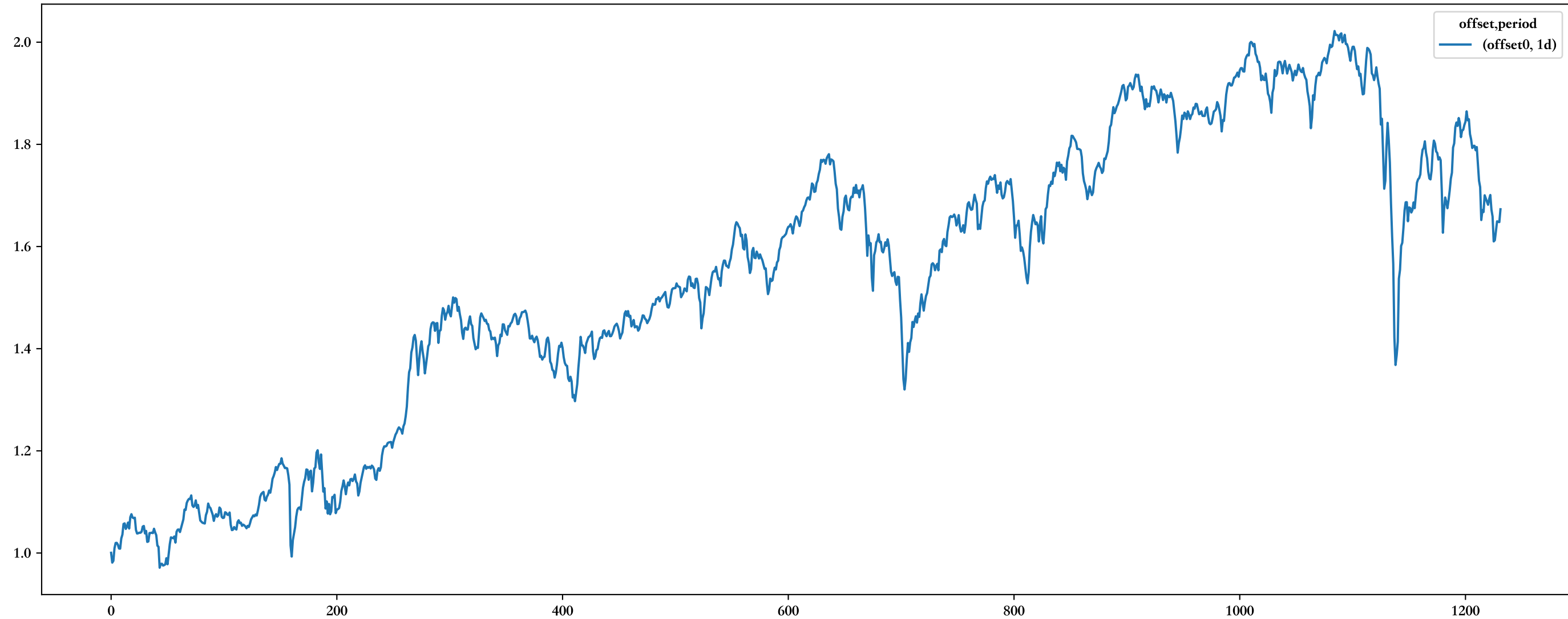
Quntile : 6 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



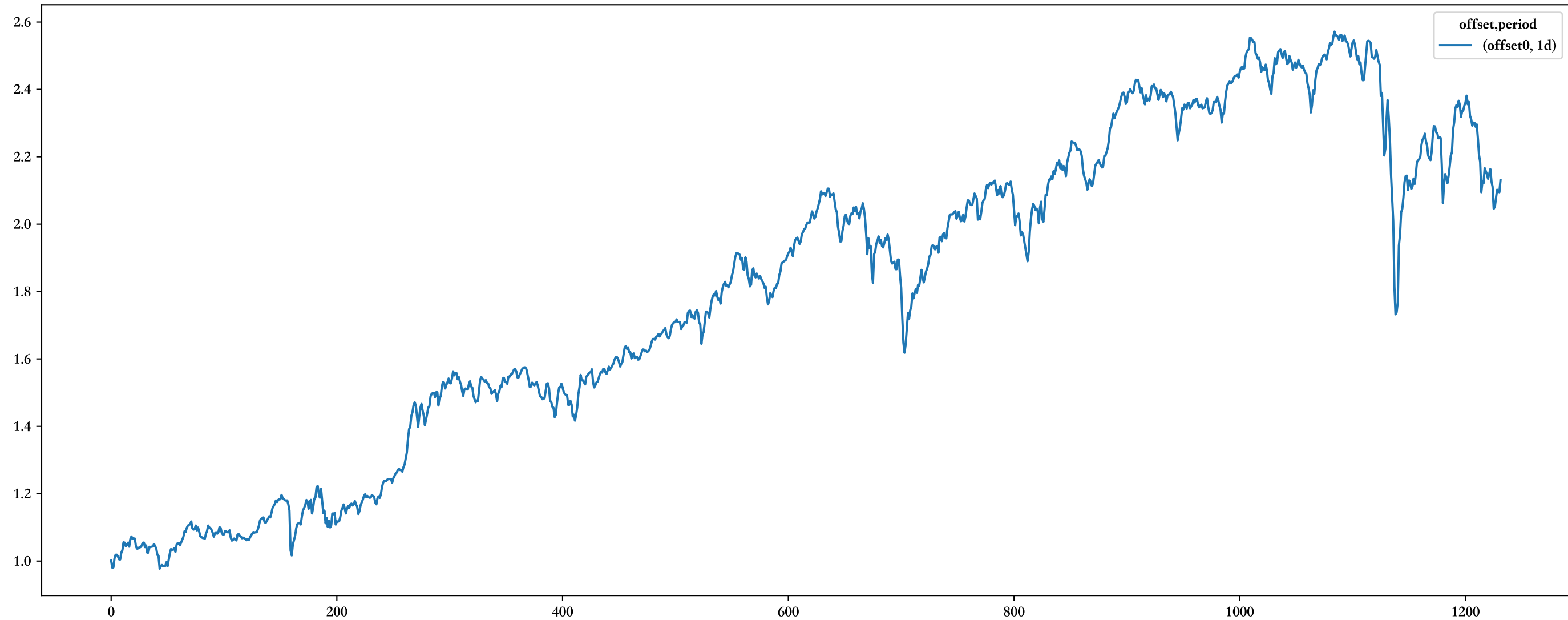
Quntile : 7 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



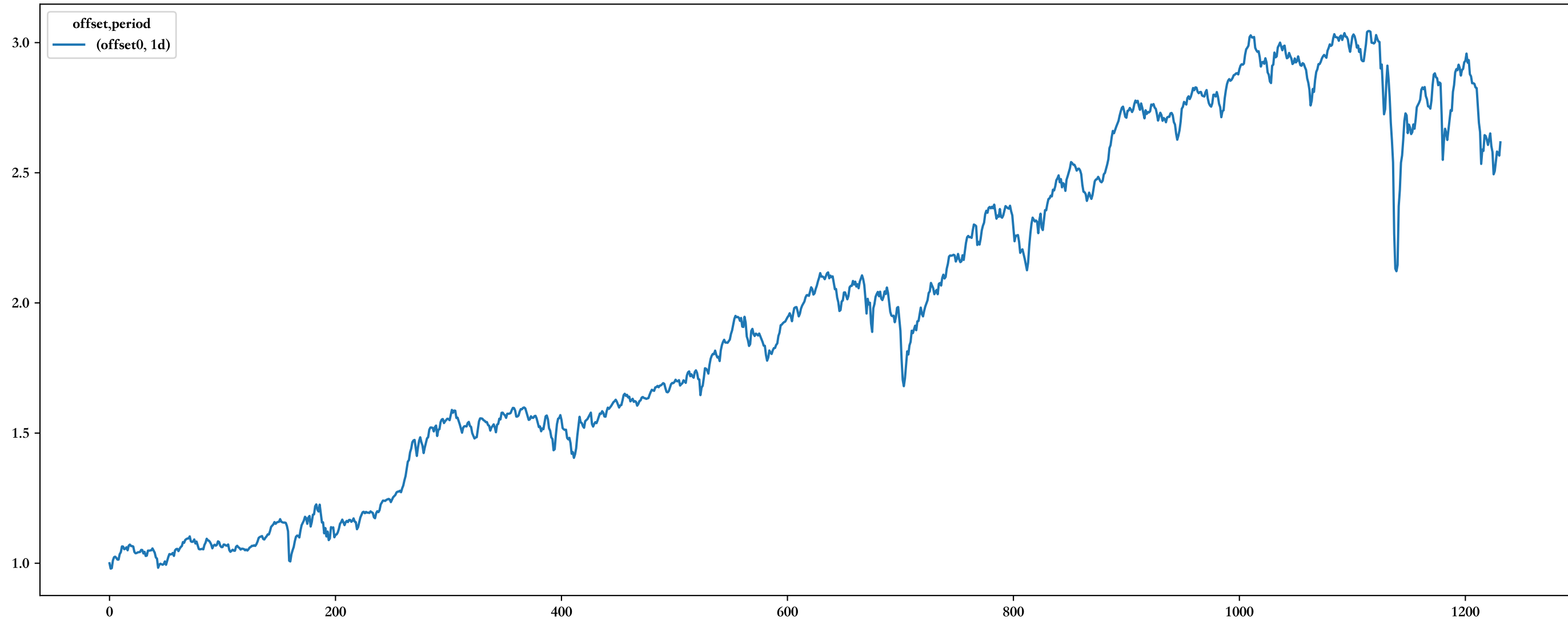
Quntile : 8 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



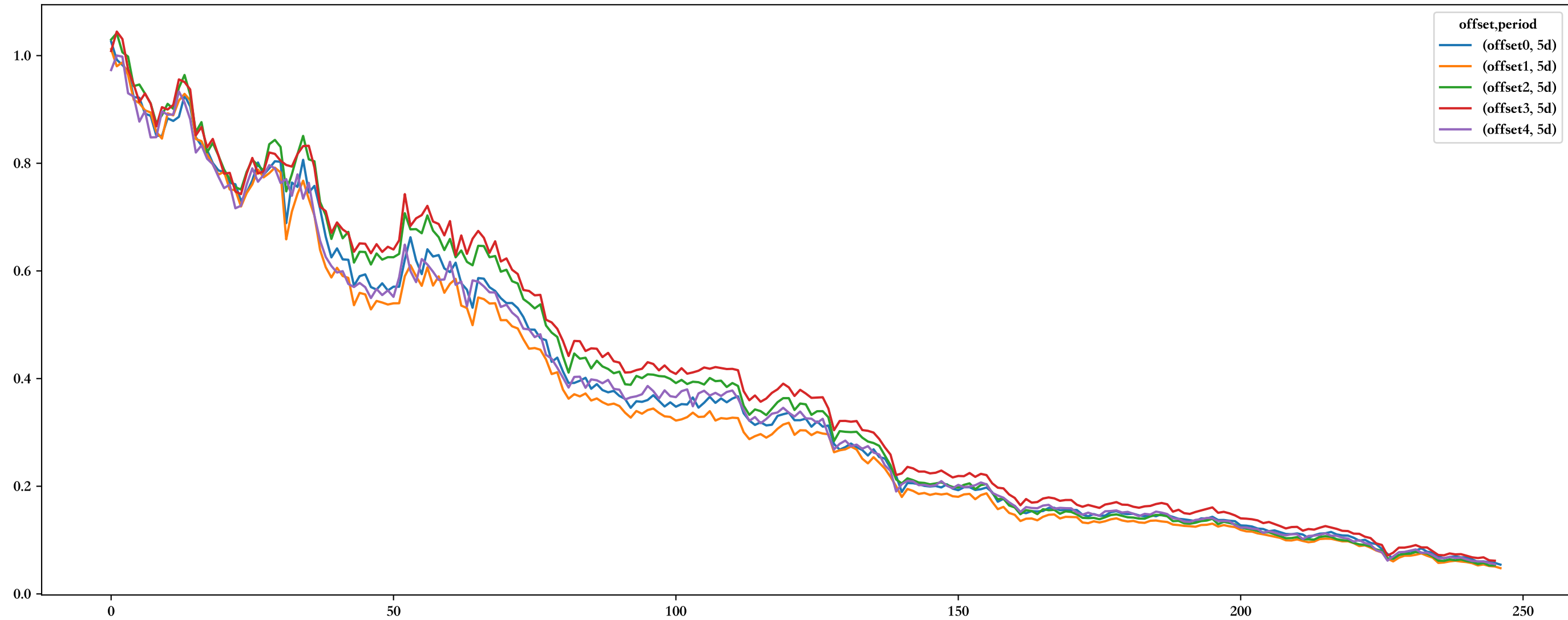
Quntile : 9 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 10 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)



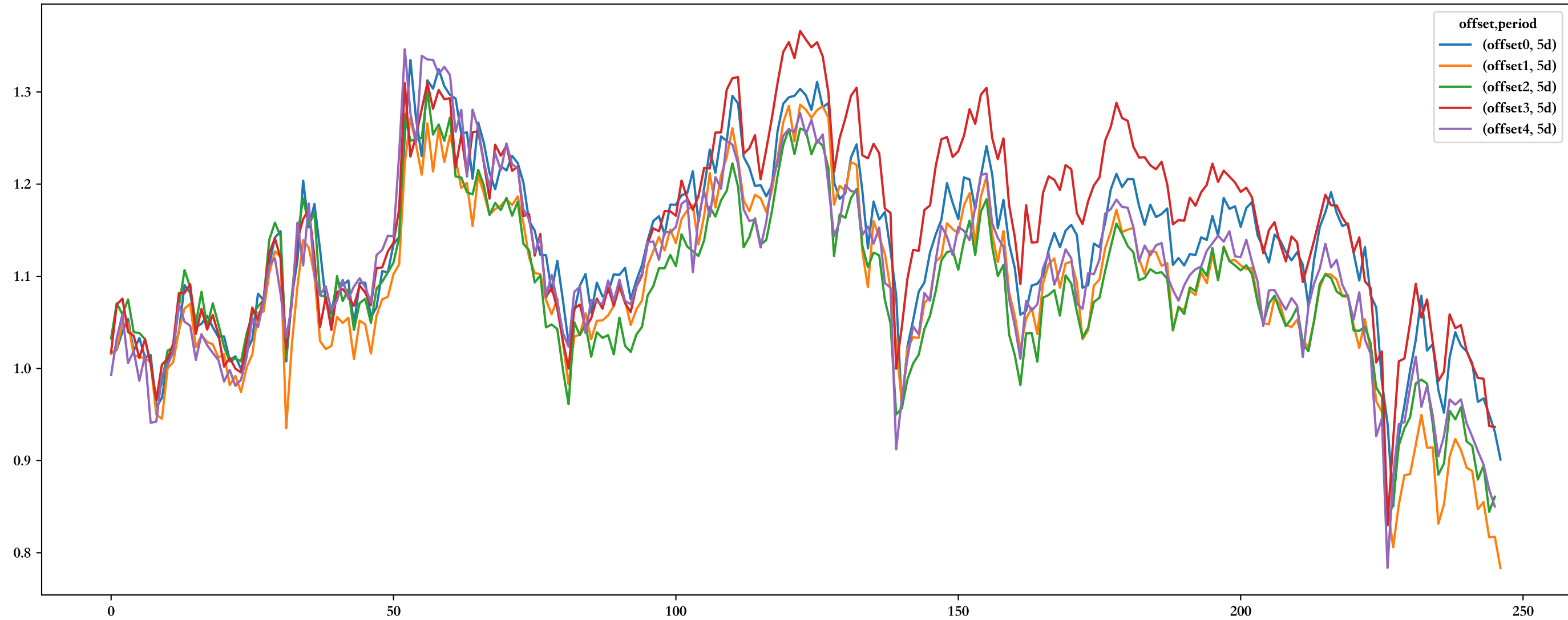
Quntile : 1 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



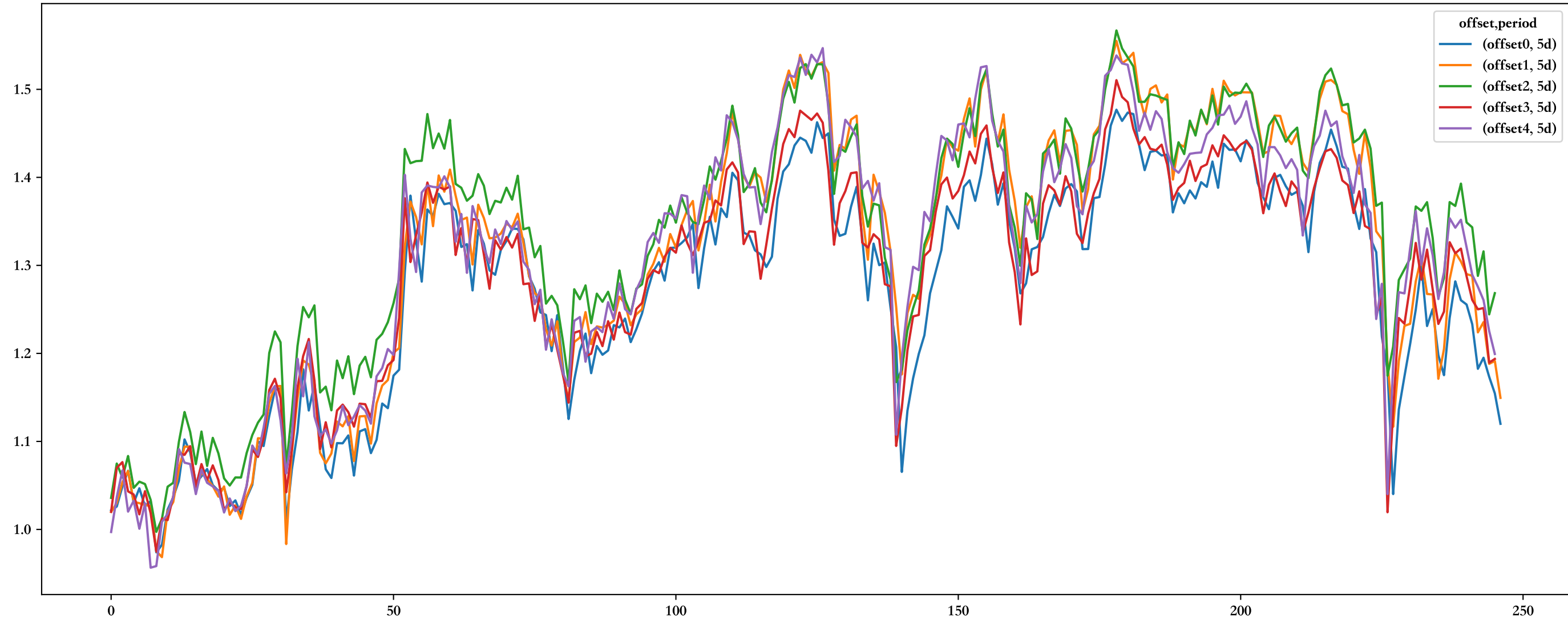
Quntile : 2 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 3 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



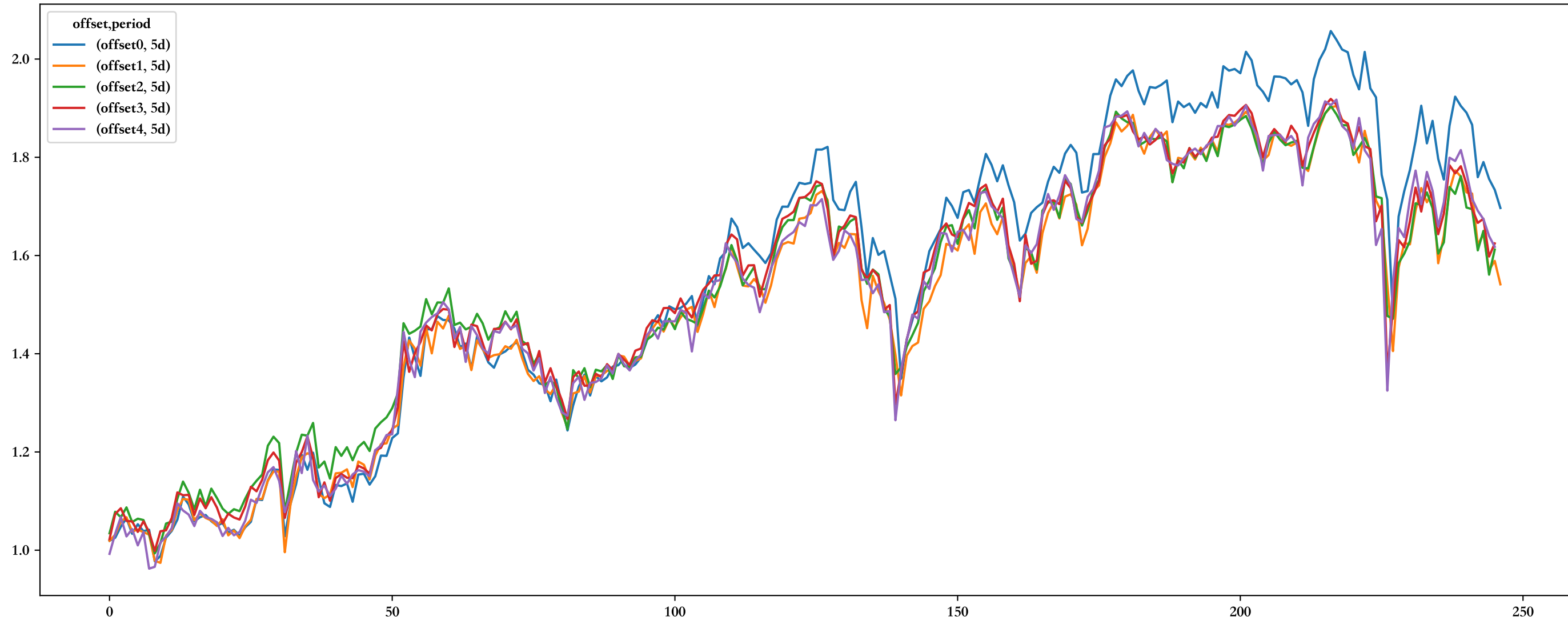
Quntile : 4 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 5 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



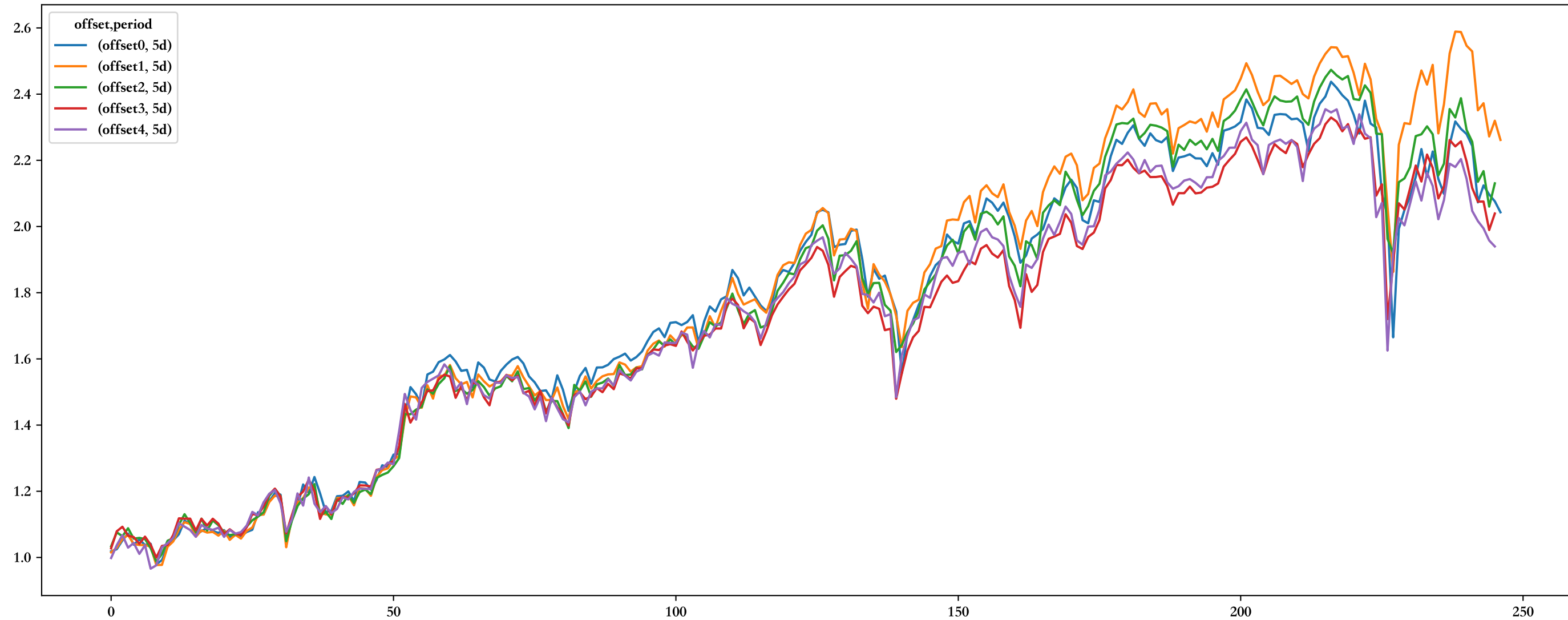
Quntile : 6 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 7 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 8 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



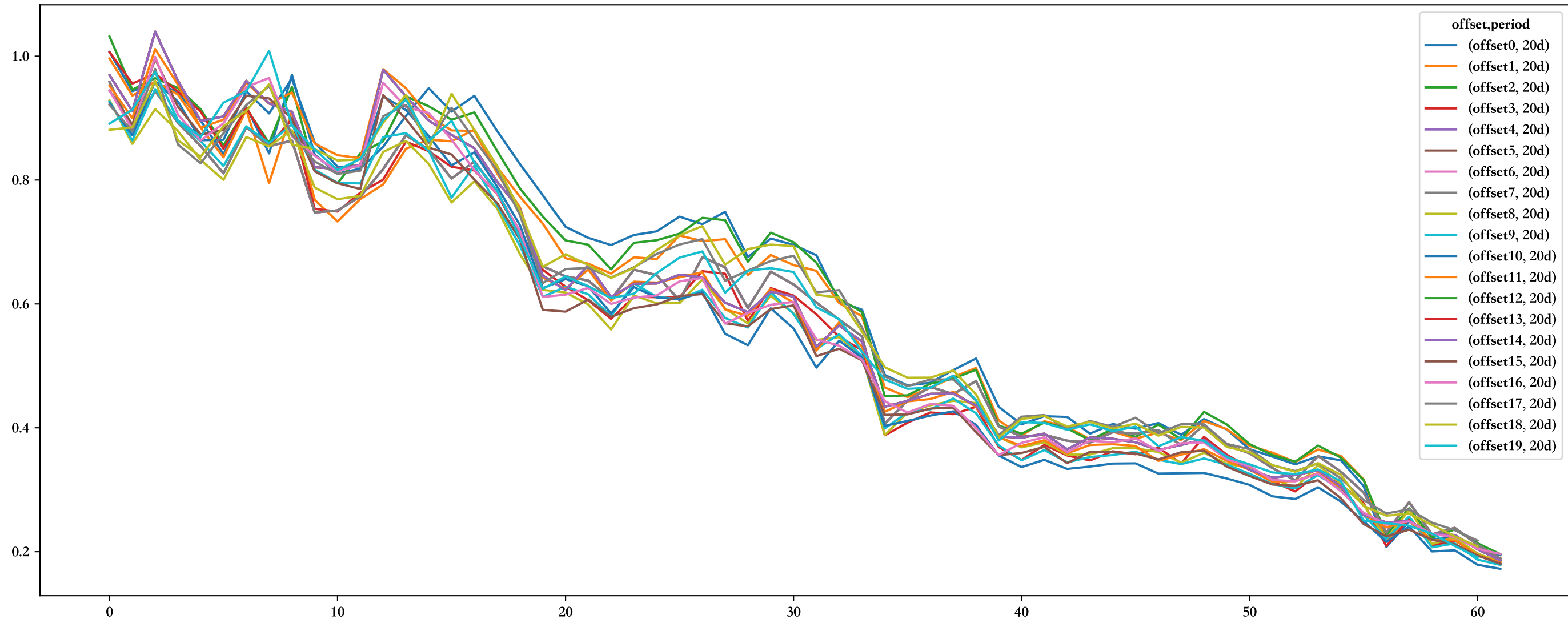
Quntile : 9 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



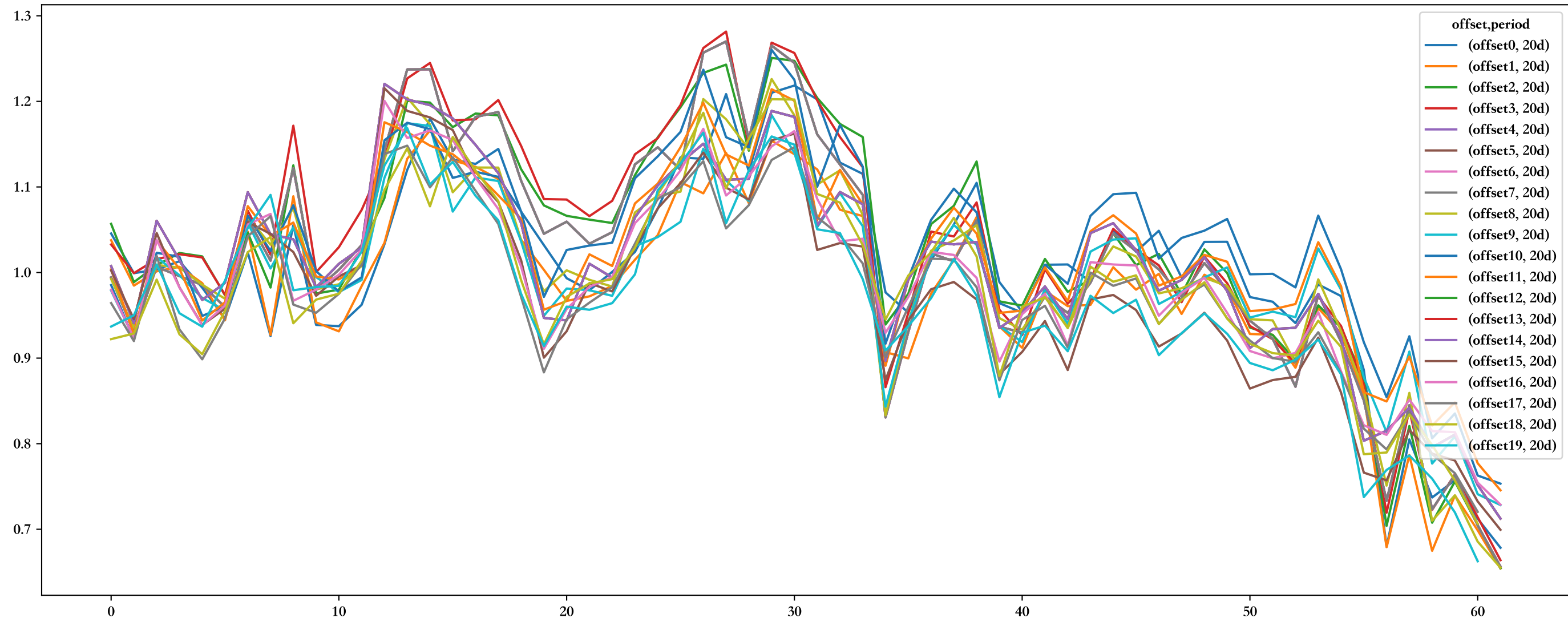
Quntile : 10 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)



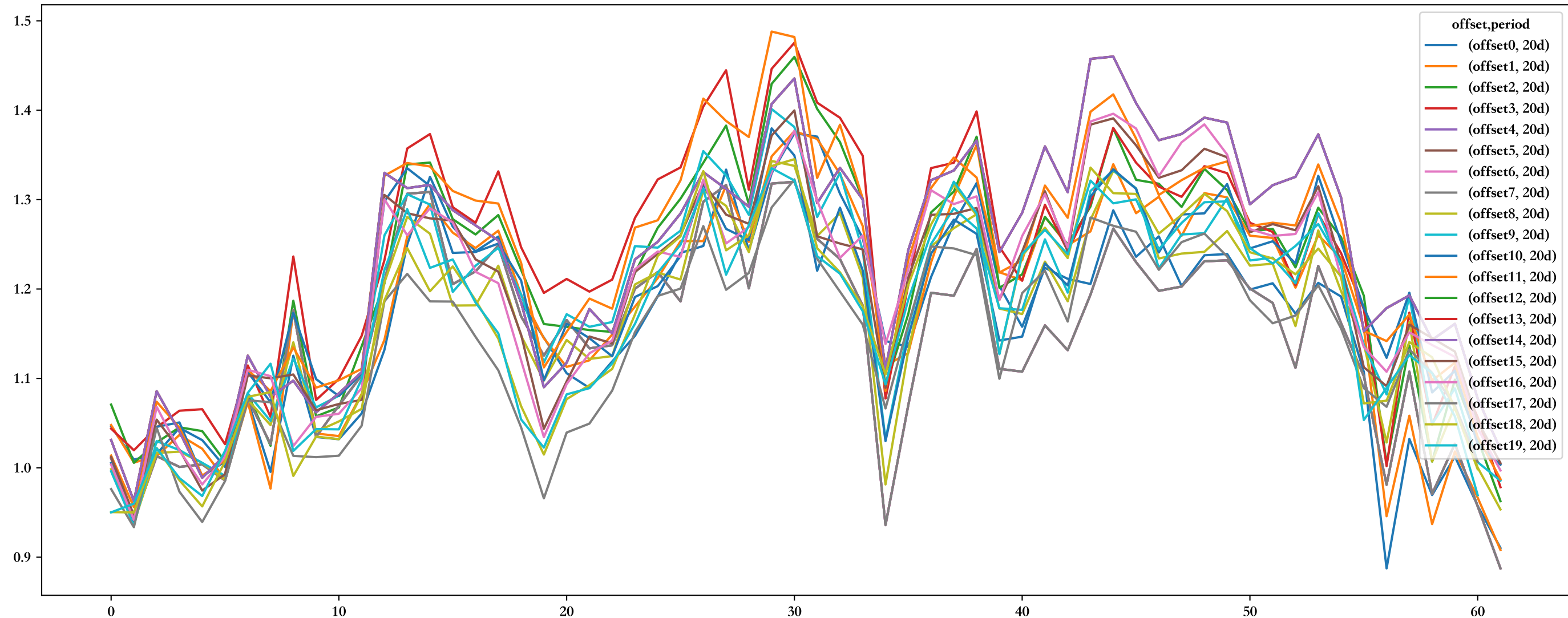
Quntile : 1 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



Quantile : 2 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

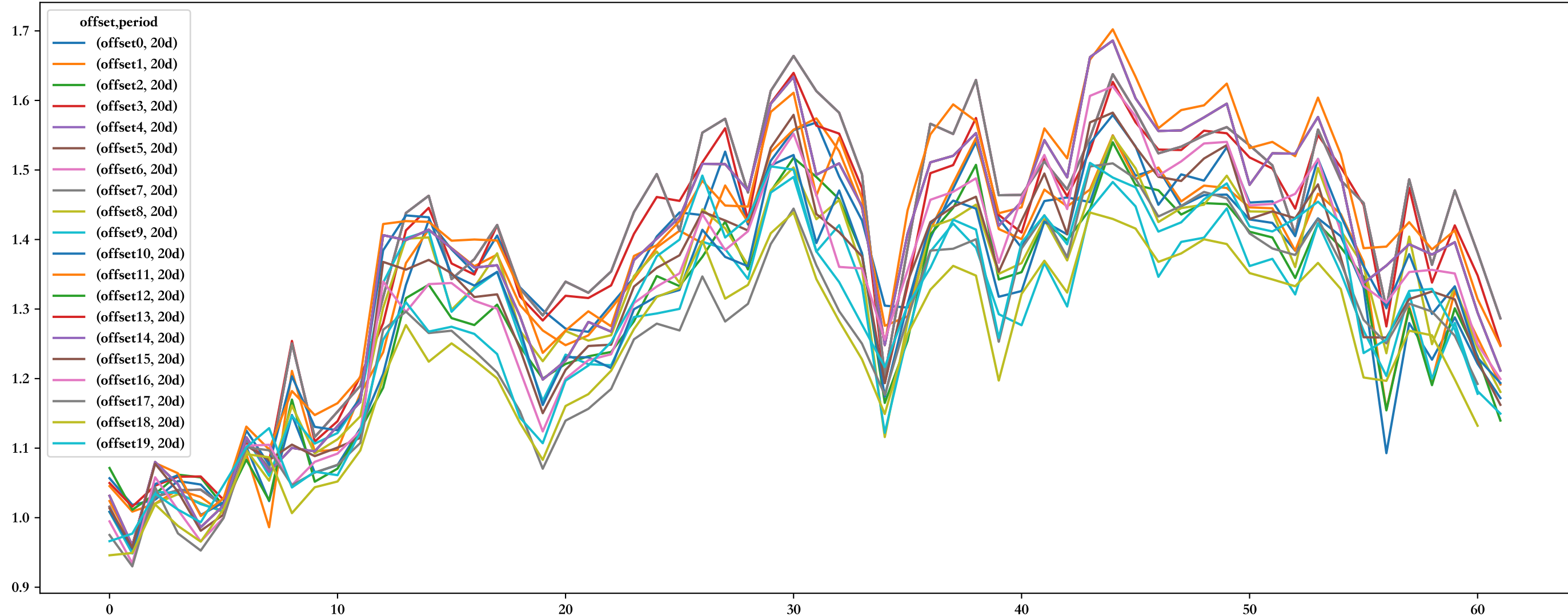


Quntile : 3 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

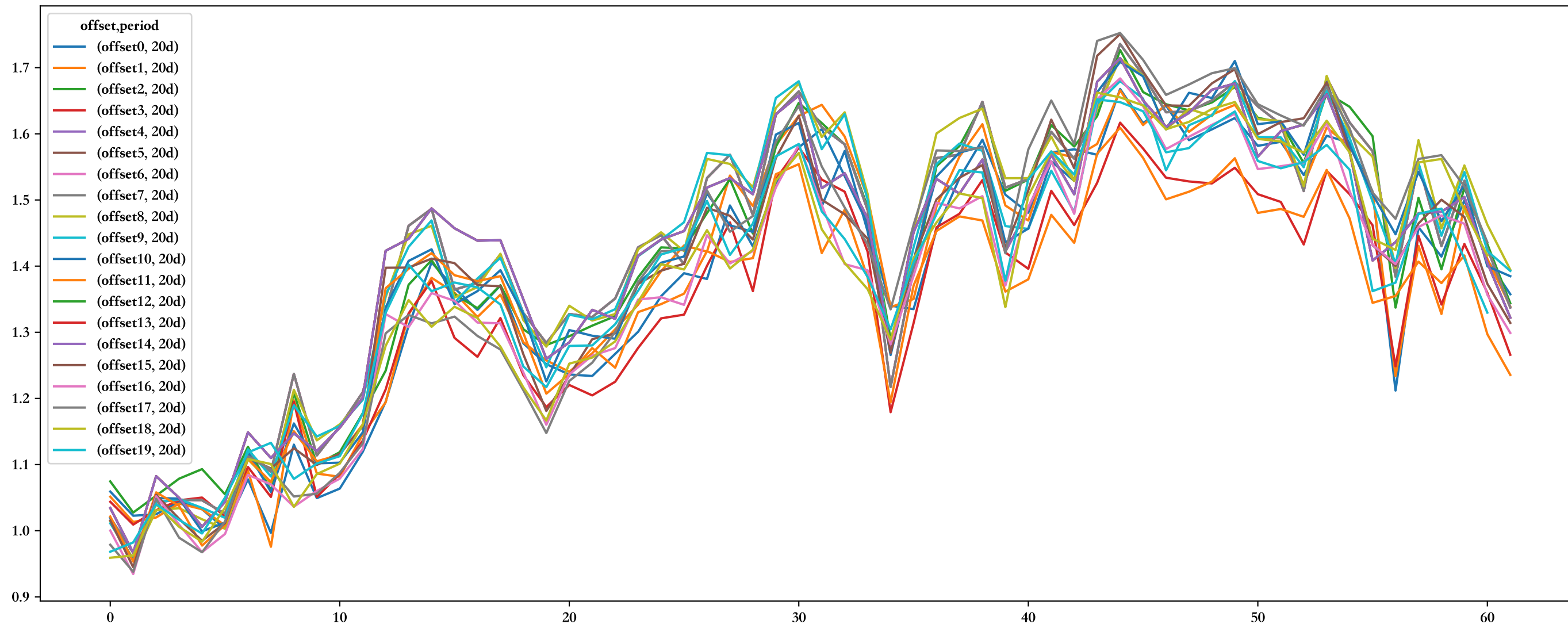


offset,period

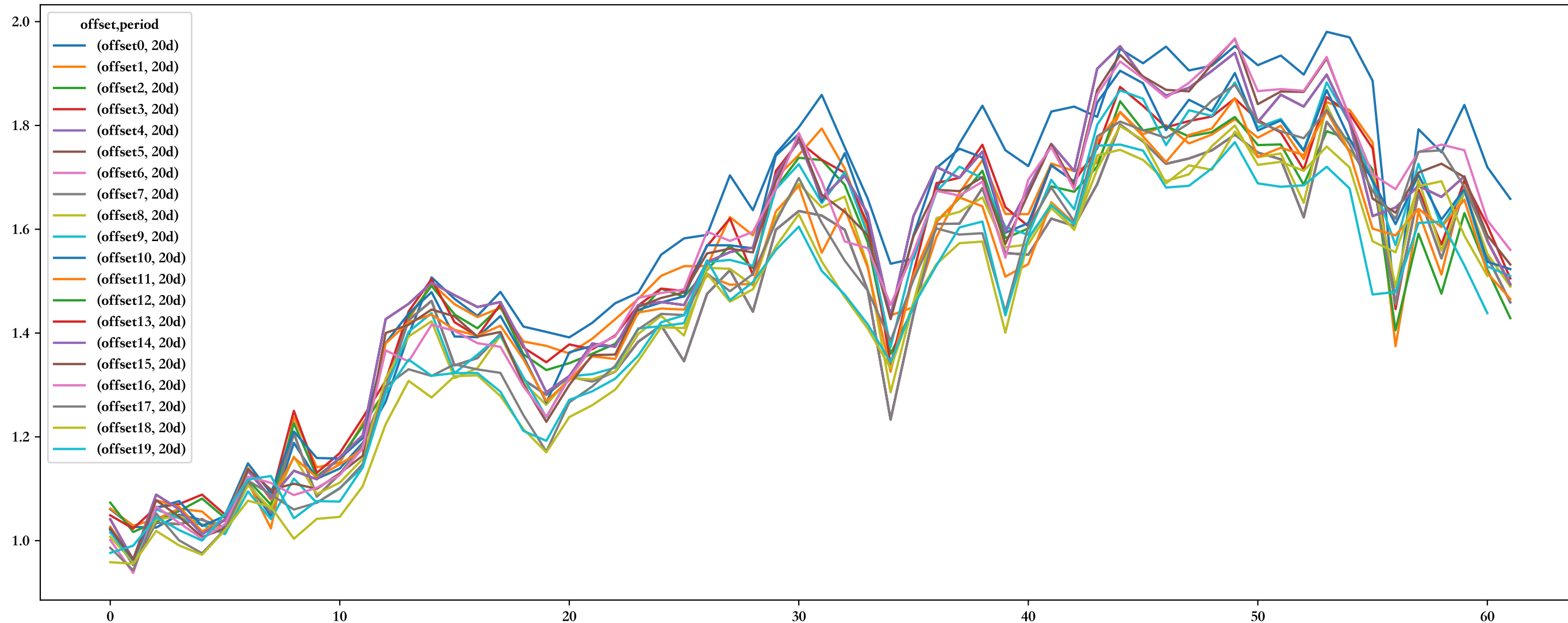
- (offset0, 20d)
- (offset1, 20d)
- (offset2, 20d)
- (offset3, 20d)
- (offset4, 20d)
- (offset5, 20d)
- (offset6, 20d)
- (offset7, 20d)
- (offset8, 20d)
- (offset9, 20d)
- (offset10, 20d)
- (offset11, 20d)
- (offset12, 20d)
- (offset13, 20d)
- (offset14, 20d)
- (offset15, 20d)
- (offset16, 20d)
- (offset17, 20d)
- (offset18, 20d)
- (offset19, 20d)



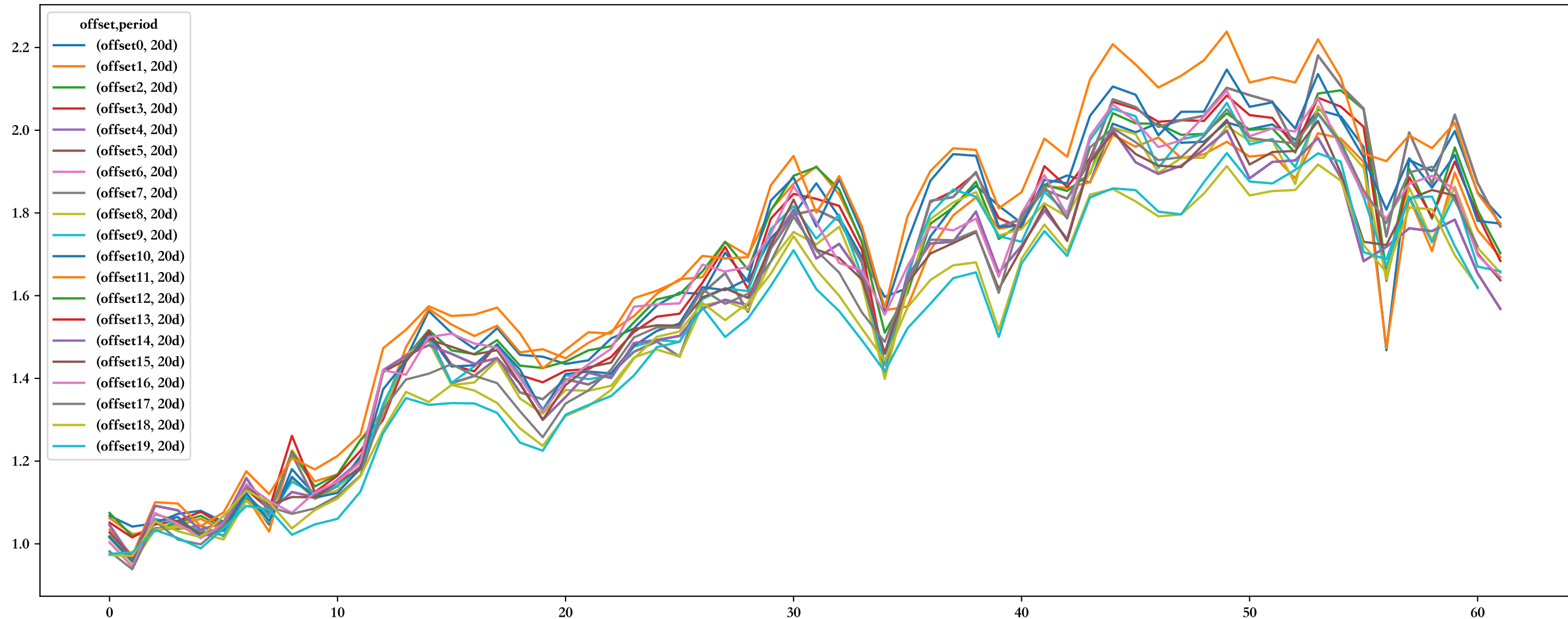
Quntile : 5 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



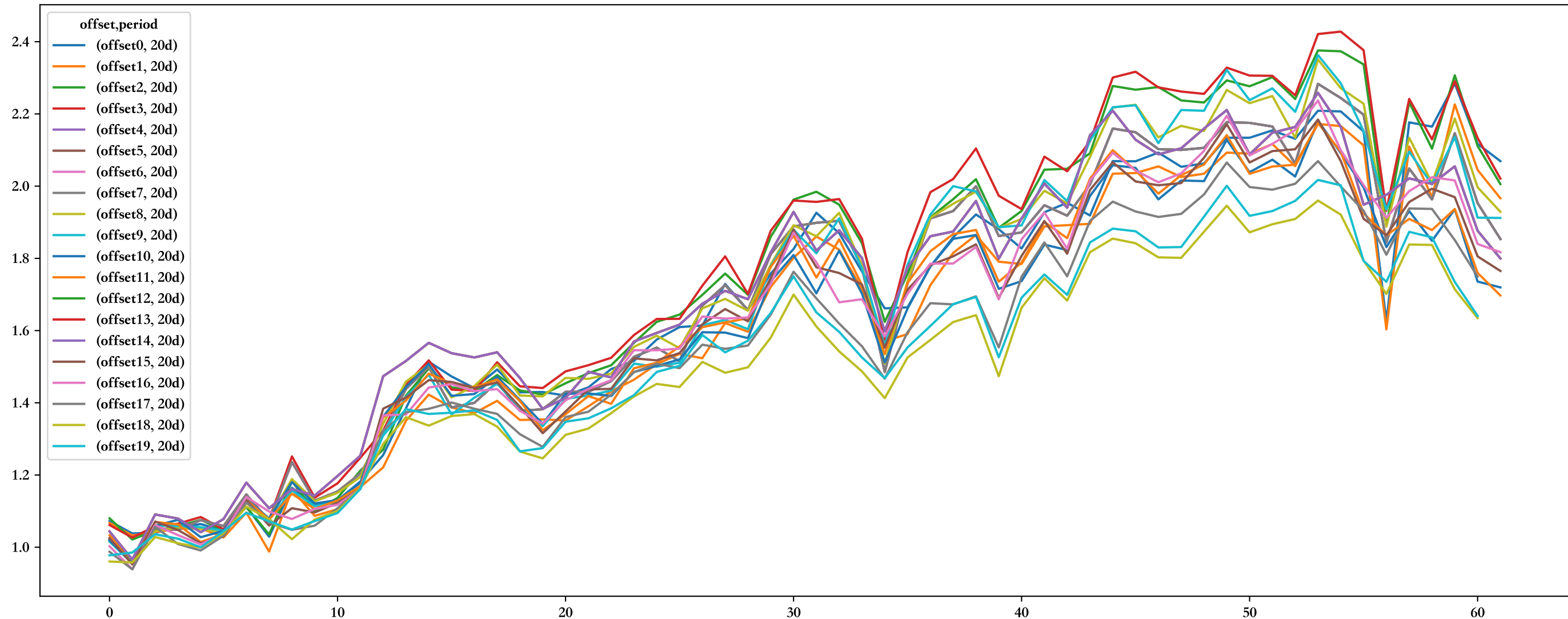
Quntile : 6 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



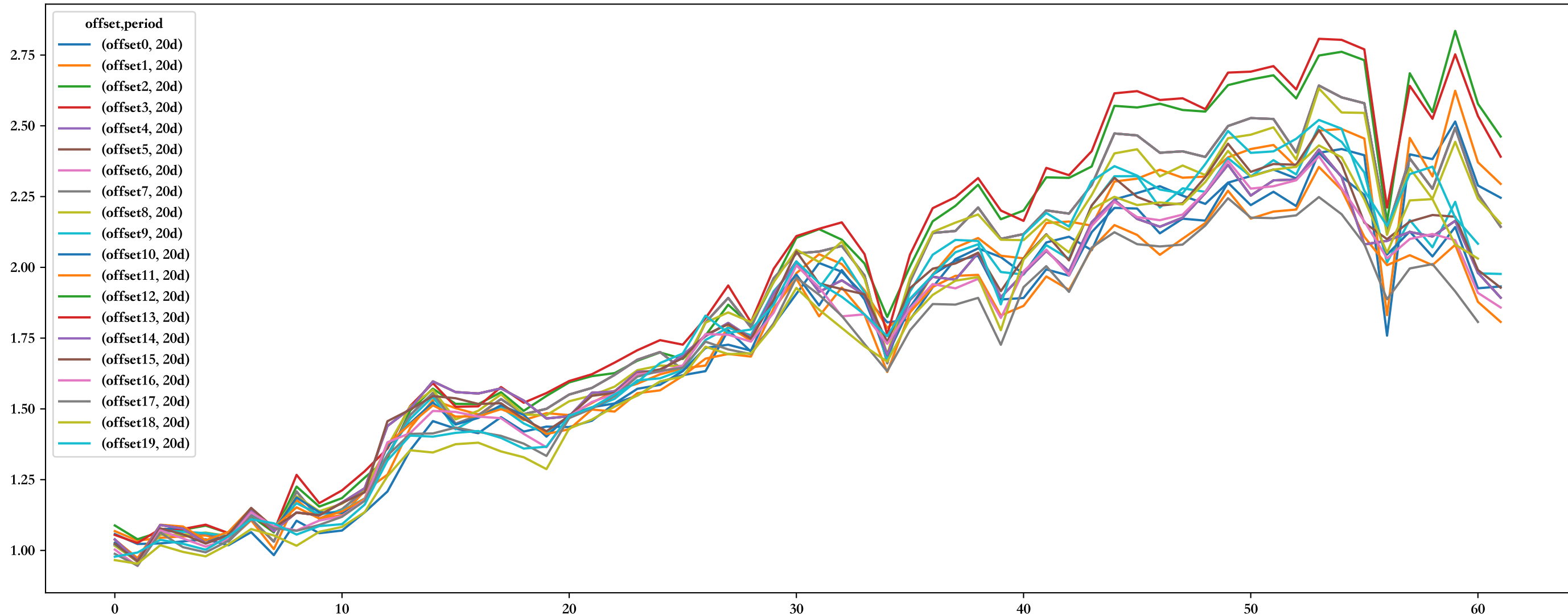
Quntile : 7 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 8 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



Quantile : 9 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)



Quntile : 10 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

