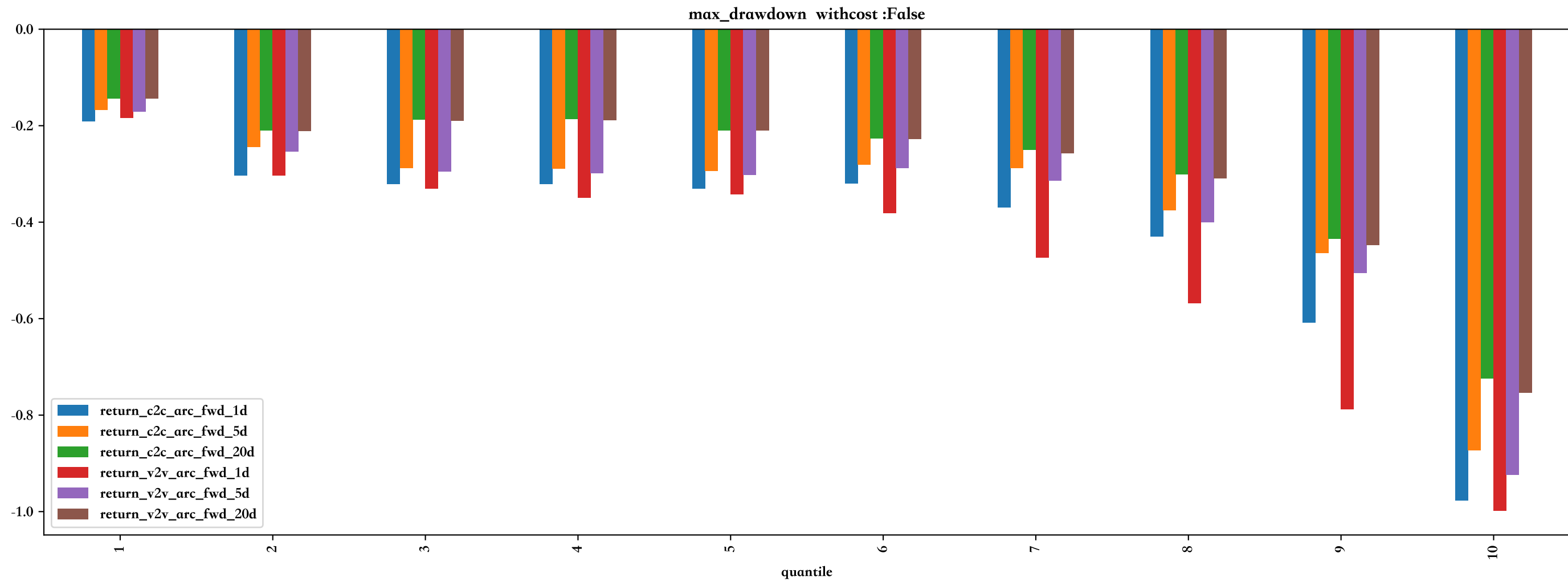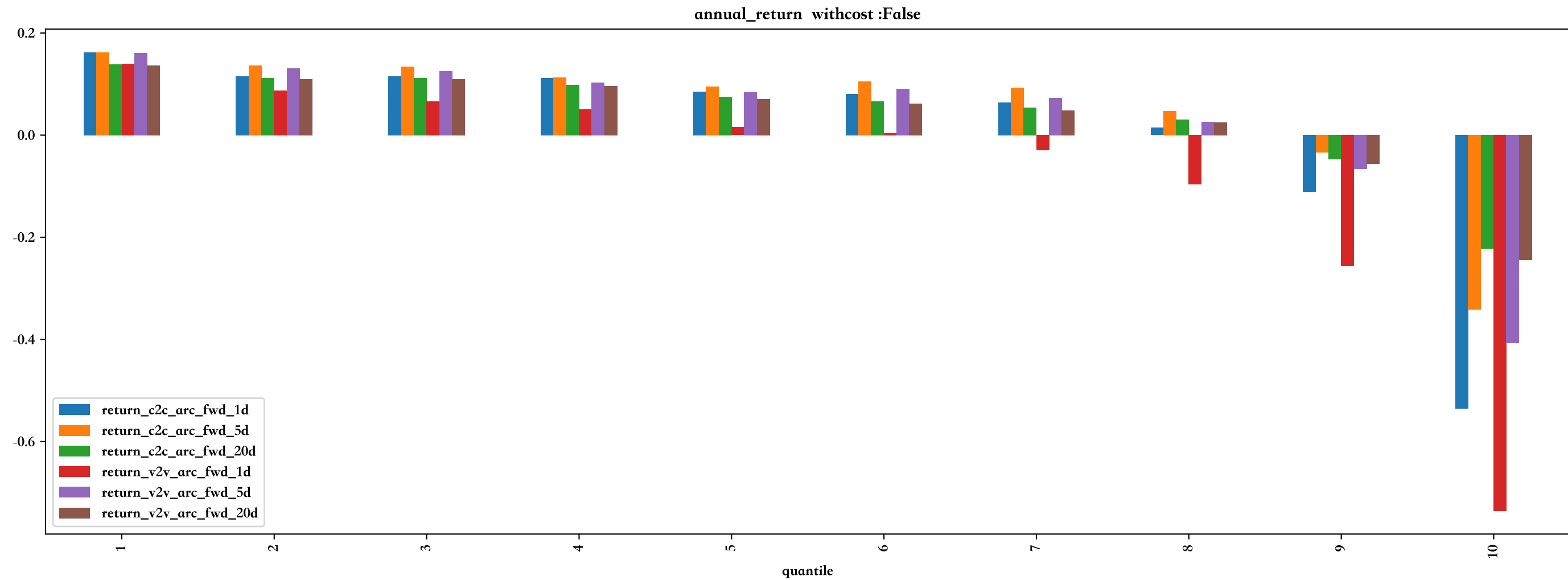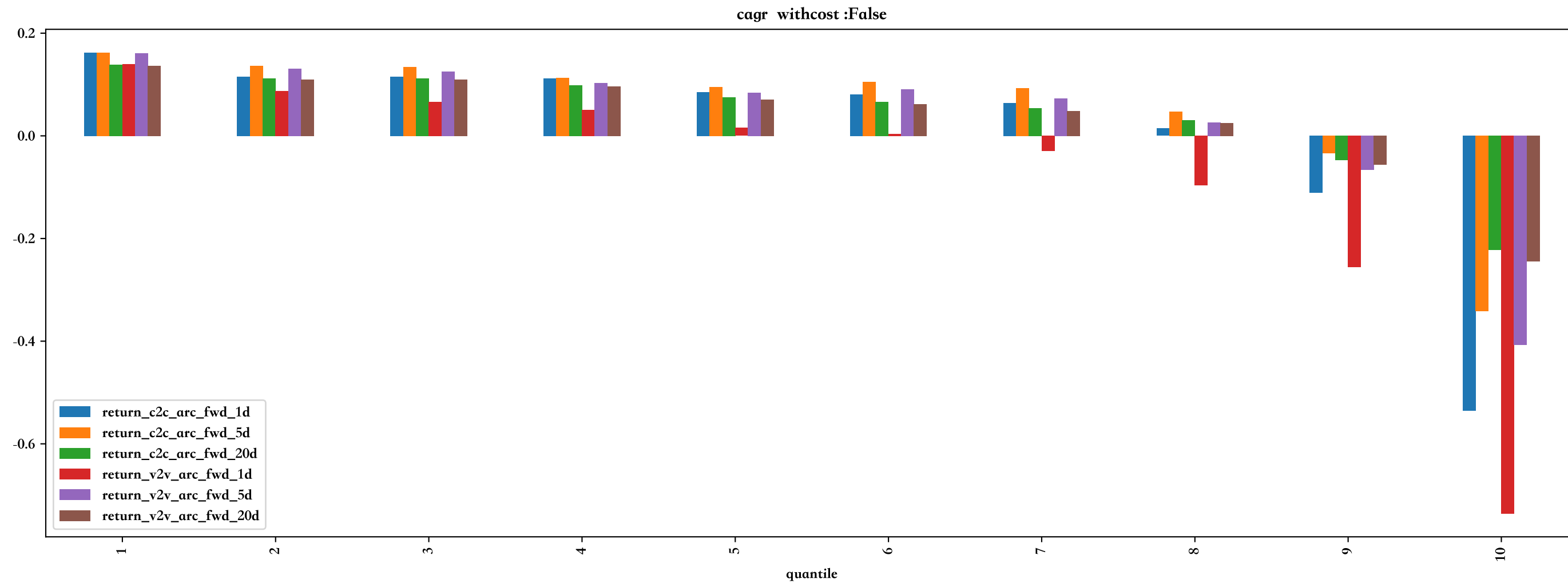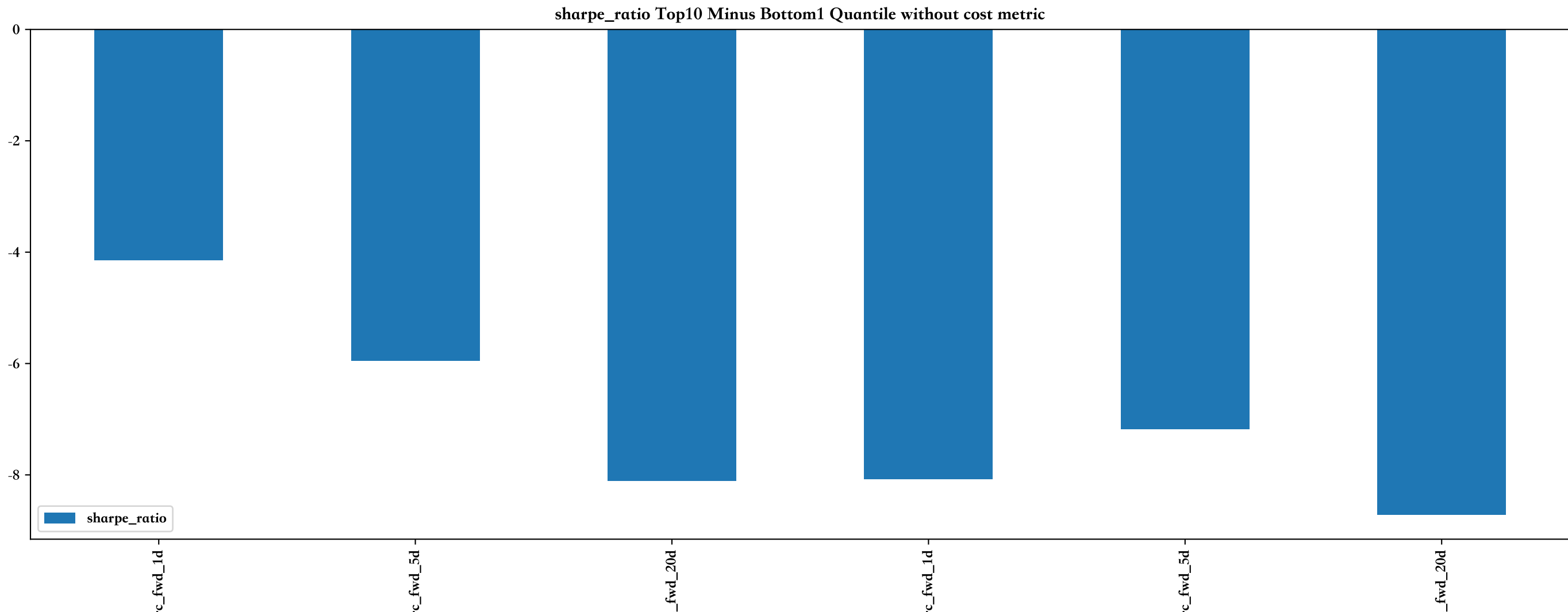# 因子分析报告

sharpe_ratio withcost :False

max_drawdown withcost :False

annual_return withcost :False

cagr withcost :False
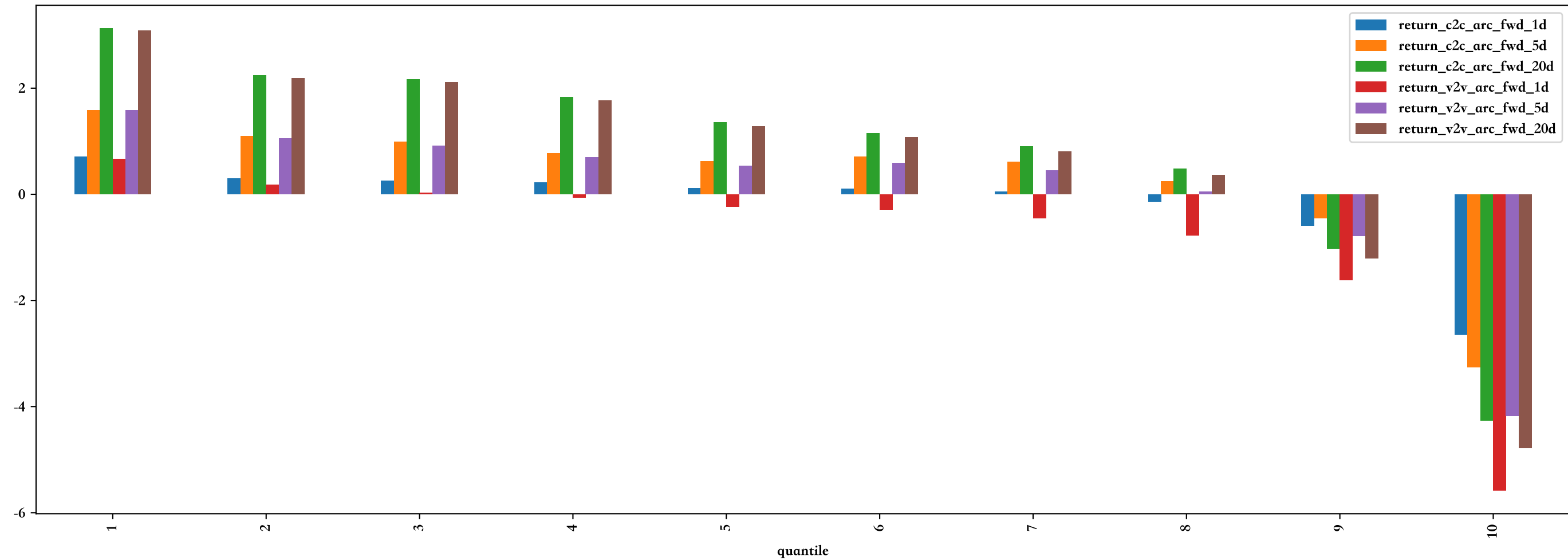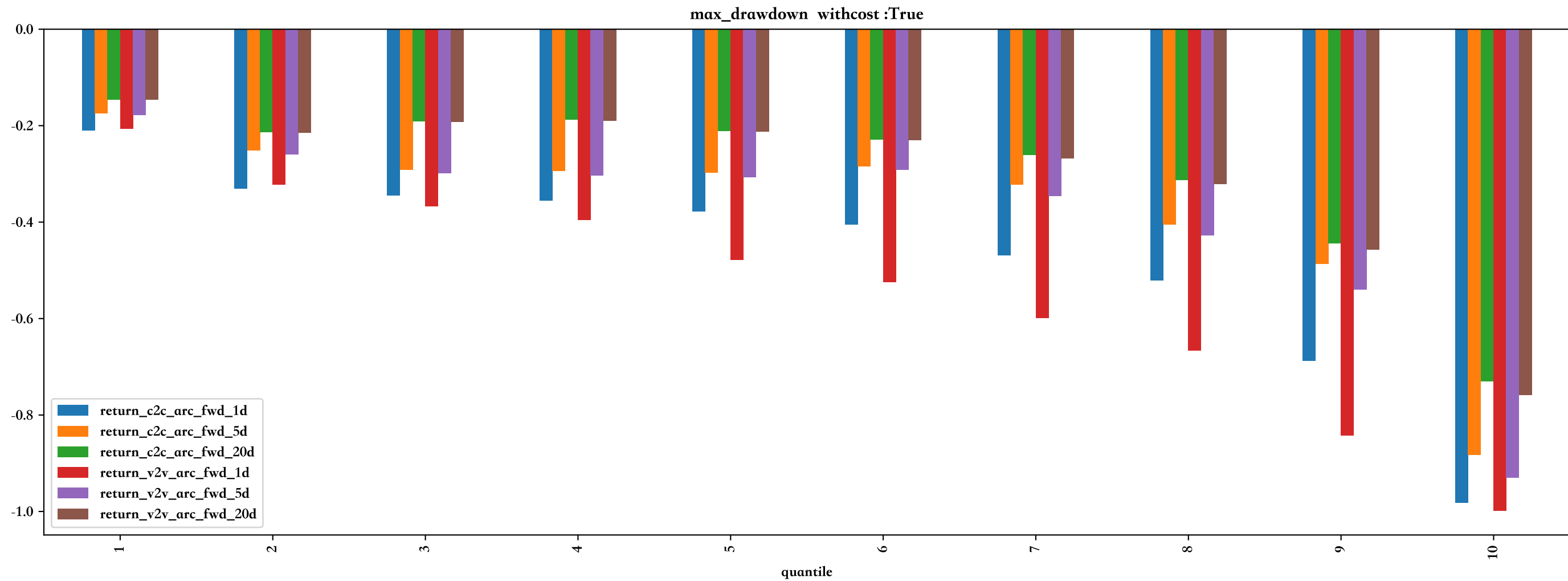
sharpe_ratio Top10 Minus Bottom1 Quantile without cost metric

_Legend: sharpe_ratio_

sharpe_ratio withcost :True

max_drawdown withcost :True

annual_return withcost :True

Legend:
- 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

quantile

cagr withcost :True

quantile

- 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

sharpe_ratio 000300.xshg withcost :True

max_drawdown 000300.xshg withcost :True

annual_return 000300.xshg withcost :True

Legend:
- return_c2c_arc_fwd_1d
- return_c2c_arc_fwd_5d
- return_c2c_arc_fwd_20d
- return_v2v_arc_fwd_1d
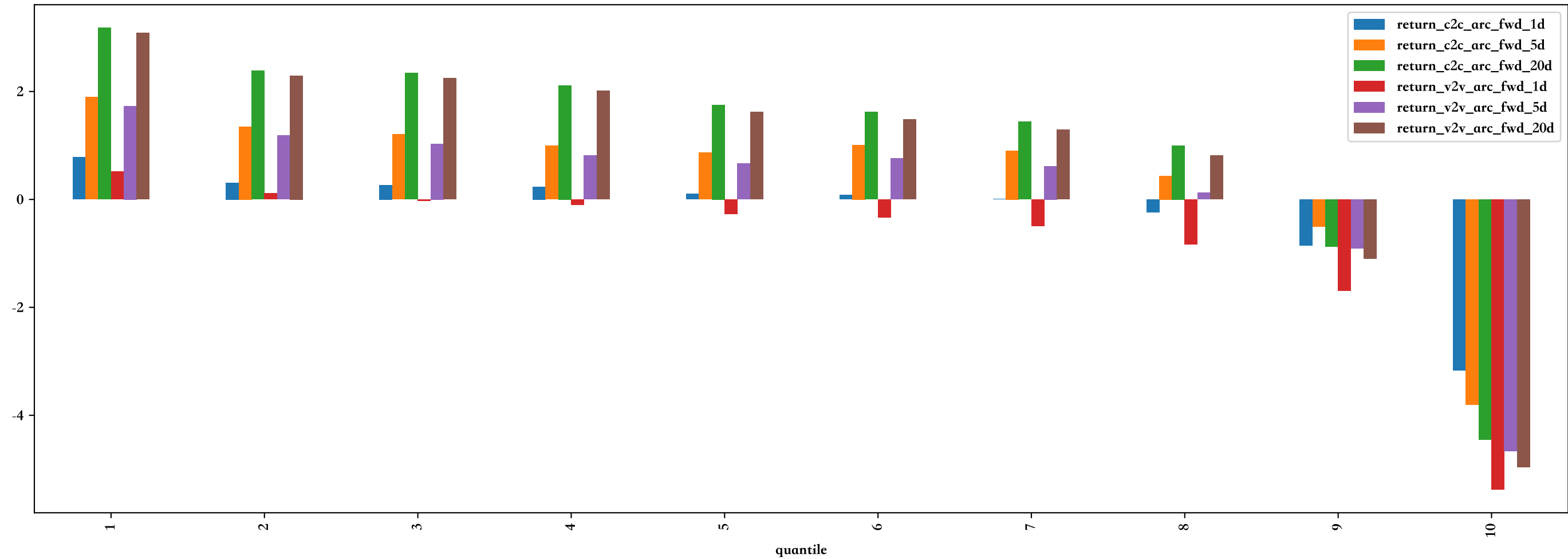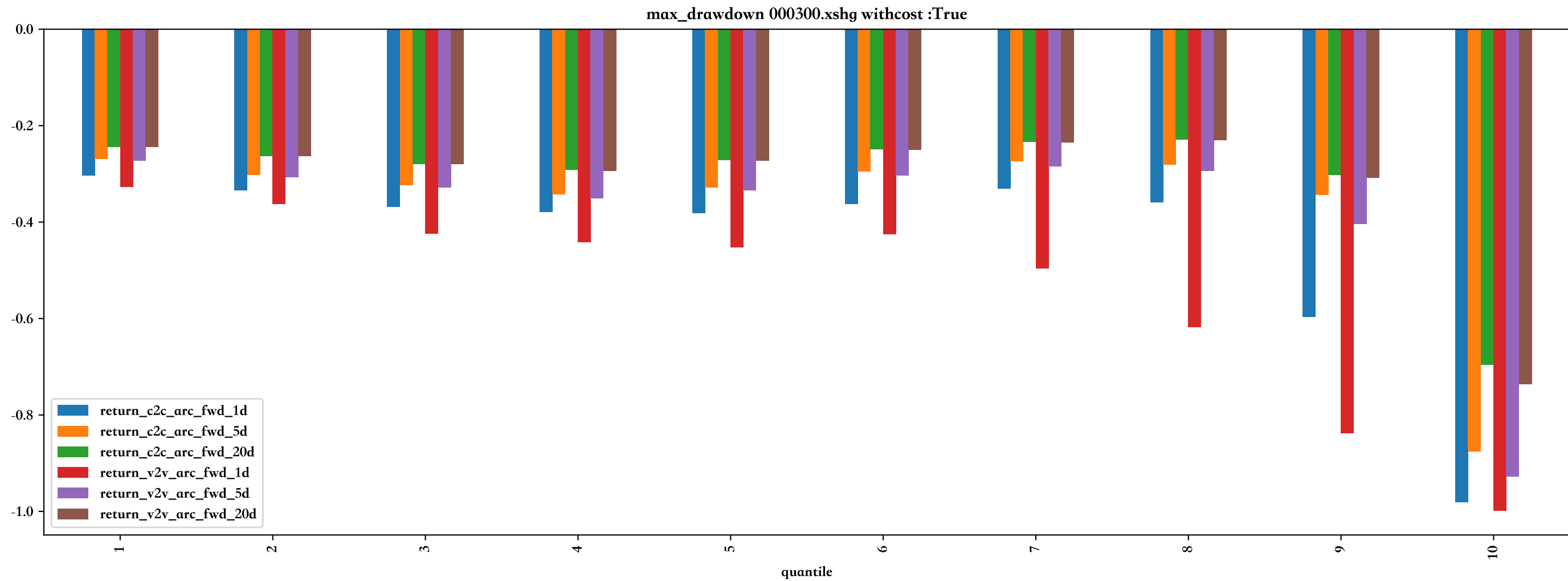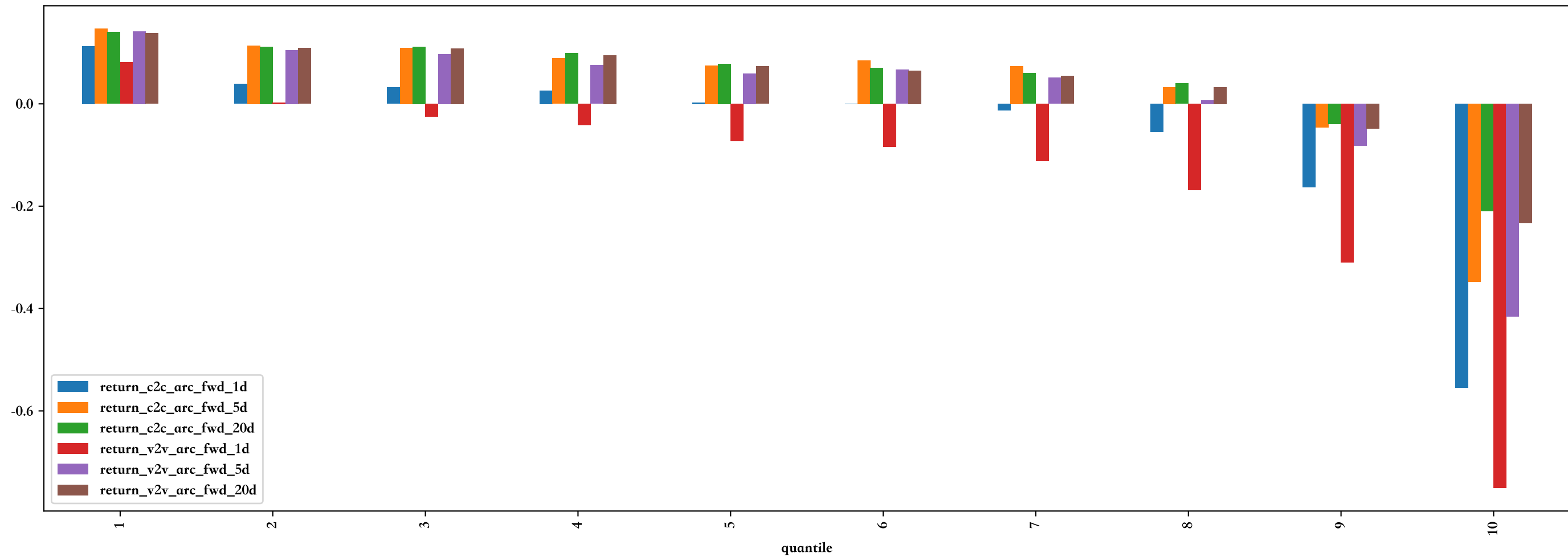- return_v2v_arc_fwd_5d
- return_v2v_arc_fwd_20d

quantile

cagr 000300.xshg withcost :True

sharpe_ratio 000985.xshg withcost :True

max_drawdown 000985.xshg withcost :True
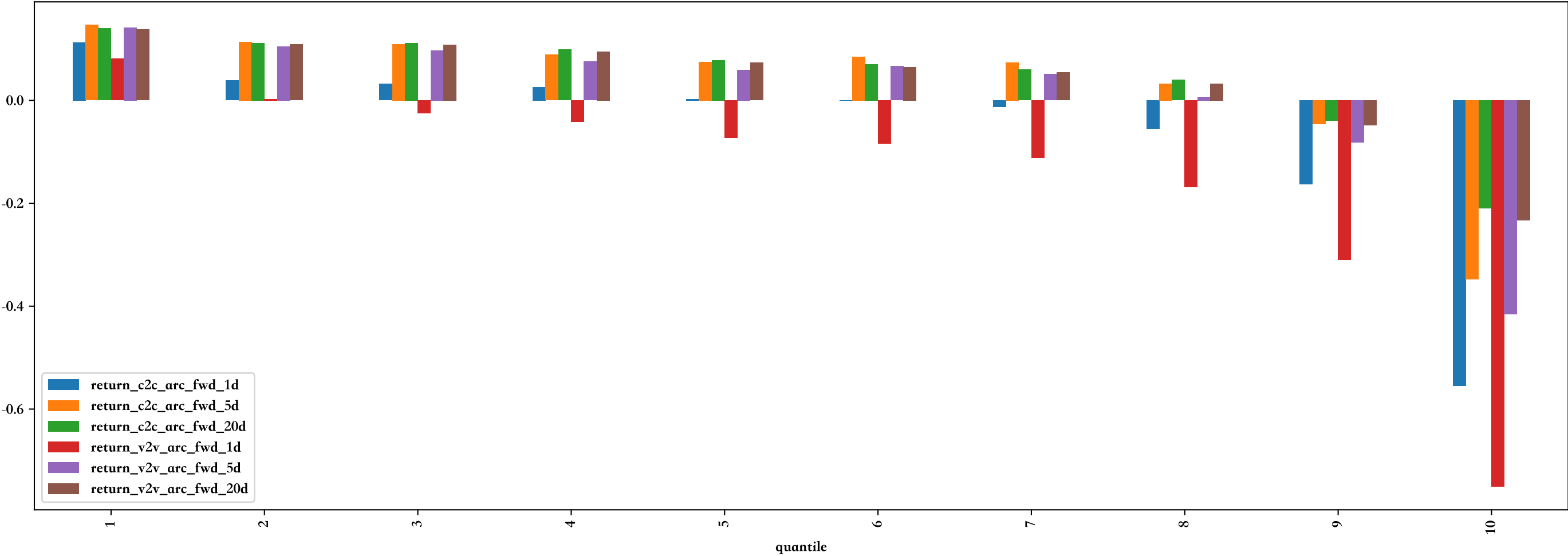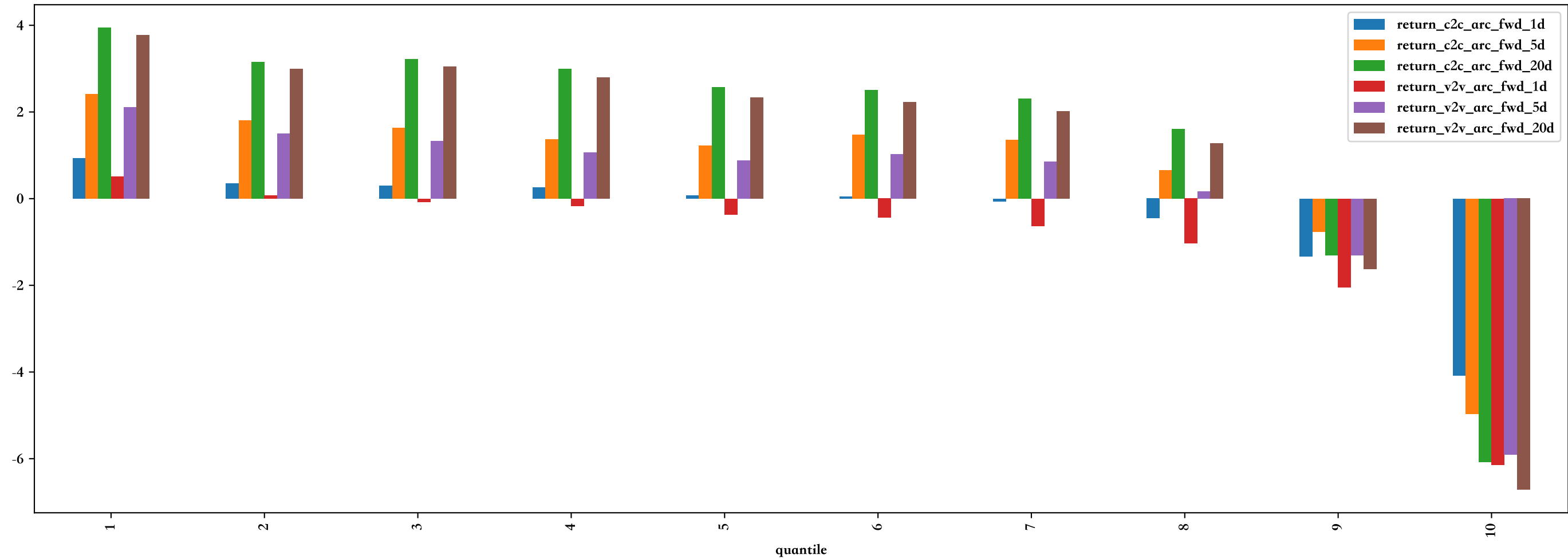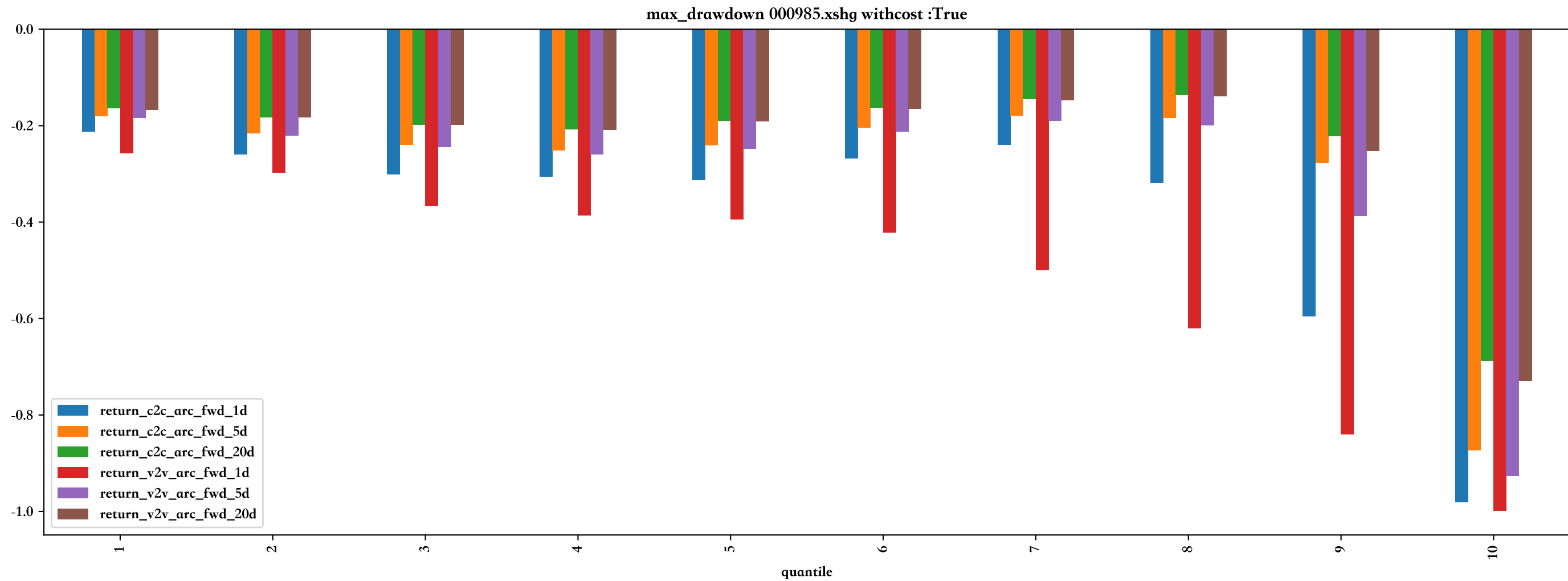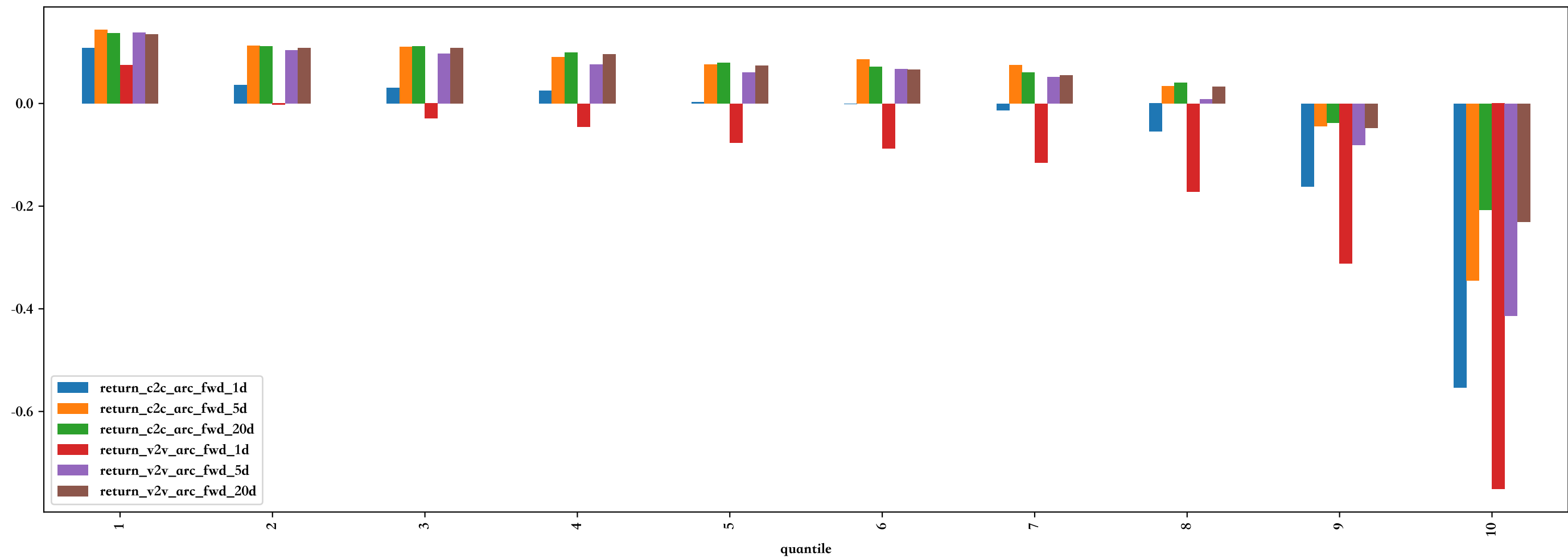
annual_return 000985.xshg withcost :True

cagr 000985.xshg withcost :True

Legend:
- 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

quantile