

Information Analysis

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
IC Mean	-0.044	-0.06	-0.073	-0.084	-0.074	-0.081
IC Std.	0.141	0.132	0.133	0.132	0.133	0.135
Risk-Adjusted IC	-0.313	-0.457	-0.55	-0.636	-0.554	-0.601
IC >0	0.369	0.327	0.299	0.255	0.295	0.284
ABS_IC>2 %	0.885	0.877	0.898	0.896	0.894	0.896
t-stat(IC)	-10.969	-16.037	-19.306	-22.34	-19.438	-21.1
p-value(IC)	0.0	0.0	0.0	0.0	0.0	0.0
IC Skew	0.066	-0.037	-0.138	0.117	-0.04	-0.109
IC Kurtosis	0.101	0.1	-0.063	0.525	0.039	-0.09

Information Analysis

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
RankIC Mean	-0.067	-0.086	-0.115	-0.079	-0.093	-0.119
RankIC Std.	0.161	0.157	0.173	0.149	0.156	0.173
Risk- Adjusted RankIC	-0.416	-0.55	-0.665	-0.53	-0.595	-0.688
RankIC >0	0.338	0.296	0.276	0.291	0.277	0.258
ABS_Rank IC>2%	0.916	0.894	0.918	0.886	0.895	0.921
t-stat(R ankIC)	-14.587	-19.315	-23.346	-18.594	-20.886	-24.154
p-value(RankIC)	0.0	0.0	0.0	0.0	0.0	0.0
RankIC Skew	0.09	-0.037	-0.159	0.139	-0.047	-0.138
RankIC Kurtosis	0.063	-0.049	-0.307	0.092	-0.081	-0.276

Turnover Table

	1D	5D	20D
Quantile			
1.0 Mean	0.202	0.348	0.503
Quantile			
2.0 Mean	0.396	0.614	0.763
Quantile			
3.0 Mean	0.4	0.633	0.783
Quantile			
4.0 Mean	0.431	0.668	0.802
Quantile			
5.0 Mean	0.447	0.695	0.822
Quantile			
6.0 Mean	0.438	0.689	0.818
Quantile			
7.0 Mean	0.431	0.684	0.815
Quantile			
8.0 Mean	0.41	0.655	0.792
Quantile			
9.0 Mean	0.358	0.597	0.75
Quantile			
10.0 Mean	0.236	0.453	0.669
Turnover			

Autocorrelation Table

	1D	5D	20D
Mean Factor Rank Aut ocorrela tion	0.947	0.836	0.645

factor_quantile_des

	min	max	mean	std	count	count %
1.0	-2.463086033474469	-0.5601074555067452	-0.8861080936216218	0.15221867599510272	553424.0	11.466754794269358
2.0	-1.494241480455746	-0.46931564167971407	-0.8071460712204063	0.09722227550344899	421718.0	8.737851806805786
3.0	-1.0750865262684275	-0.11719788252540901	-0.6744688433504635	0.09299159732476381	475432.0	9.850787398719731
4.0	-0.8070593684559642	0.08686489408037787	-0.5242815939341409	0.10181469064996658	481769.0	9.98208785755651
5.0	-0.6302470733368923	0.41027578301369433	-0.34287898553287616	0.102590390906232	482470.0	9.99661233627587
6.0	-0.42870227119013077	0.6211690834108178	-0.14482212764902785	0.09526656377051215	481890.0	9.984594935908925
7.0	-0.3131995932093762	0.7545635879980873	0.07685578362459411	0.10576081850366979	482056.0	9.988034398772568
8.0	-0.1534224329352335	0.923844167178186	0.3315001458273321	0.13104075246209068	482190.0	9.990810832650448
9.0	0.18298139605786412	1.3803391579136677	0.687940655613225	0.17916614375079823	482295.0	9.99298639650998
10.0	0.5459314891387157	12.018007028928452	2.1451350268660905	1.3582453066912934	483091.0	10.009479242530823

sharpe_ratio withcost :False

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.825	1.514	2.553	0.78	1.536	2.552
2.0	0.726	1.346	2.47	0.598	1.301	2.459
3.0	0.591	1.104	1.932	0.421	1.053	1.913
4.0	0.452	0.922	1.659	0.237	0.853	1.612
5.0	0.457	0.936	1.646	0.15	0.839	1.549
6.0	0.425	0.92	1.553	0.059	0.777	1.44
7.0	0.285	0.656	1.047	-0.196	0.509	0.929
8.0	0.106	0.402	0.362	-0.526	0.197	0.218
9.0	-0.248	-0.068	-0.37	-1.22	-0.414	-0.579
10.0	-2.277	-2.76	-3.843	-5.128	-3.657	-4.349

max_drawdown withcost :False

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	-0.192	-0.171	-0.157	-0.194	-0.173	-0.157
2.0	-0.257	-0.227	-0.162	-0.262	-0.233	-0.16
3.0	-0.306	-0.272	-0.194	-0.325	-0.28	-0.195
4.0	-0.312	-0.281	-0.199	-0.322	-0.29	-0.201
5.0	-0.336	-0.283	-0.203	-0.344	-0.292	-0.205
6.0	-0.331	-0.286	-0.205	-0.4	-0.295	-0.207
7.0	-0.389	-0.325	-0.253	-0.532	-0.35	-0.263
8.0	-0.444	-0.366	-0.326	-0.618	-0.393	-0.335
9.0	-0.572	-0.467	-0.414	-0.776	-0.512	-0.429
10.0	-0.967	-0.835	-0.686	-0.998	-0.898	-0.718

annual_return withcost :False

	return_c 2c_arc_f wd_1d	return_c 2c_arc_f wd_5d	return_c 2c_arc_f wd_20d	return_v 2v_arc_f wd_1d	return_v 2v_arc_f wd_5d	return_v 2v_arc_f wd_20d
1.0	0.142	0.138	0.111	0.118	0.139	0.111
2.0	0.137	0.135	0.109	0.096	0.129	0.109
3.0	0.11	0.119	0.093	0.064	0.112	0.092
4.0	0.079	0.101	0.082	0.027	0.091	0.08
5.0	0.082	0.102	0.082	0.01	0.089	0.077
6.0	0.074	0.101	0.078	-0.008	0.082	0.072
7.0	0.04	0.071	0.054	-0.059	0.052	0.047
8.0	-0.005	0.04	0.018	-0.121	0.016	0.01
9.0	-0.094	-0.015	-0.021	-0.244	-0.051	-0.032
10.0	-0.5	-0.305	-0.201	-0.708	-0.371	-0.223

cagr withcost :False

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.142	0.138	0.111	0.118	0.139	0.111
2.0	0.137	0.135	0.109	0.096	0.129	0.109
3.0	0.11	0.119	0.093	0.064	0.112	0.092
4.0	0.079	0.101	0.082	0.027	0.091	0.08
5.0	0.082	0.102	0.082	0.01	0.089	0.077
6.0	0.074	0.101	0.078	-0.008	0.082	0.072
7.0	0.04	0.071	0.054	-0.059	0.052	0.047
8.0	-0.005	0.04	0.018	-0.121	0.016	0.01
9.0	-0.094	-0.015	-0.021	-0.244	-0.051	-0.032
10.0	-0.5	-0.305	-0.201	-0.708	-0.371	-0.223

Nick Strategy_Final_Return benchmark:None withcost :False

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	1.914	1.882	1.669	1.728	1.887	1.671
2.0	1.87	1.858	1.66	1.564	1.812	1.655
3.0	1.669	1.732	1.546	1.354	1.68	1.54
4.0	1.453	1.598	1.473	1.142	1.533	1.457
5.0	1.468	1.608	1.472	1.049	1.518	1.437
6.0	1.42	1.598	1.444	0.96	1.472	1.404
7.0	1.213	1.397	1.291	0.741	1.282	1.252
8.0	0.978	1.212	1.09	0.533	1.08	1.05
9.0	0.618	0.931	0.901	0.255	0.772	0.854
10.0	0.034	0.169	0.334	0.002	0.103	0.291

Nick Annual sharpe_ratio benchmark:None withcost :False

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.785	1.568	2.669	0.74	1.593	2.668
2.0	0.664	1.382	2.58	0.531	1.332	2.568
3.0	0.507	1.112	1.995	0.334	1.054	1.975
4.0	0.35	0.91	1.701	0.139	0.833	1.651
5.0	0.354	0.925	1.687	0.05	0.819	1.582
6.0	0.319	0.907	1.587	-0.041	0.752	1.465
7.0	0.167	0.62	1.049	-0.291	0.465	0.925
8.0	-0.019	0.352	0.339	-0.591	0.143	0.193
9.0	-0.361	-0.125	-0.393	-1.158	-0.458	-0.596
10.0	-1.749	-2.369	-3.47	-3.023	-2.978	-3.871

Nick Strategy_Annualized_Return_EAR benchmark:None withcost :False

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.142	0.138	0.111	0.118	0.139	0.111
2.0	0.137	0.135	0.109	0.096	0.129	0.109
3.0	0.11	0.119	0.093	0.064	0.112	0.092
4.0	0.079	0.101	0.082	0.027	0.091	0.08
5.0	0.082	0.102	0.082	0.01	0.089	0.077
6.0	0.074	0.101	0.078	-0.008	0.082	0.072
7.0	0.04	0.071	0.054	-0.059	0.052	0.047
8.0	-0.005	0.04	0.018	-0.121	0.016	0.01
9.0	-0.094	-0.015	-0.021	-0.244	-0.051	-0.032
10.0	-0.5	-0.305	-0.201	-0.708	-0.371	-0.223

Nick Strategy_Volatility benchmark:None withcost :False

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.181	0.088	0.041	0.16	0.087	0.042
2.0	0.206	0.098	0.042	0.18	0.097	0.042
3.0	0.218	0.107	0.047	0.192	0.106	0.047
4.0	0.227	0.111	0.048	0.197	0.11	0.048
5.0	0.231	0.11	0.049	0.199	0.109	0.049
6.0	0.233	0.111	0.049	0.2	0.109	0.049
7.0	0.241	0.114	0.051	0.205	0.112	0.051
8.0	0.248	0.114	0.053	0.204	0.111	0.052
9.0	0.26	0.116	0.054	0.211	0.112	0.054
10.0	0.286	0.129	0.058	0.234	0.125	0.058

Nick max_drawdown benchmark:None withcost :False

	return_c 2c_arc_f wd_1d	return_c 2c_arc_f wd_5d	return_c 2c_arc_f wd_20d	return_v 2v_arc_f wd_1d	return_v 2v_arc_f wd_5d	return_v 2v_arc_f wd_20d
1.0	0.192	0.171	0.157	0.194	0.173	0.157
2.0	0.257	0.227	0.162	0.262	0.233	0.16
3.0	0.306	0.272	0.194	0.325	0.28	0.195
4.0	0.312	0.281	0.199	0.322	0.29	0.201
5.0	0.336	0.283	0.203	0.344	0.292	0.205
6.0	0.331	0.286	0.205	0.4	0.295	0.207
7.0	0.389	0.325	0.253	0.532	0.35	0.263
8.0	0.444	0.366	0.326	0.618	0.393	0.335
9.0	0.572	0.467	0.414	0.776	0.512	0.429
10.0	0.967	0.835	0.686	0.998	0.898	0.718

sharpe_ratio Top10.0 Minus Bottom1.0 Quantile without cost metric

	sharpe_ratio
return_c 2c_arc_f wd_1d	-3.783
return_c 2c_arc_f wd_5d	-5.264
return_c 2c_arc_f wd_20d	-7.072
return_v 2v_arc_f wd_1d	-7.657
return_v 2v_arc_f wd_5d	-6.501
return_v 2v_arc_f wd_20d	-7.697

sharpe_ratio withcost :True

	return_c 2c_arc_f wd_1d	return_c 2c_arc_f wd_5d	return_c 2c_arc_f wd_20d	return_v 2v_arc_f wd_1d	return_v 2v_arc_f wd_5d	return_v 2v_arc_f wd_20d
1.0	0.627	1.346	2.479	0.555	1.363	2.476
2.0	0.384	1.087	2.343	0.209	1.035	2.329
3.0	0.263	0.859	1.786	0.049	0.802	1.765
4.0	0.117	0.683	1.497	-0.15	0.606	1.45
5.0	0.113	0.684	1.481	-0.248	0.579	1.384
6.0	0.091	0.669	1.393	-0.329	0.519	1.279
7.0	-0.032	0.42	0.891	-0.569	0.264	0.772
8.0	-0.188	0.18	0.227	-0.882	-0.035	0.078
9.0	-0.49	-0.27	-0.531	-1.517	-0.628	-0.741
10.0	-2.421	-2.902	-3.836	-5.302	-3.812	-4.338

max_drawdown withcost :True

	return_c 2c_arc_f wd_1d	return_c 2c_arc_f wd_5d	return_c 2c_arc_f wd_20d	return_v 2v_arc_f wd_1d	return_v 2v_arc_f wd_5d	return_v 2v_arc_f wd_20d
1.0	-0.214	-0.178	-0.16	-0.215	-0.18	-0.159
2.0	-0.284	-0.237	-0.167	-0.302	-0.243	-0.165
3.0	-0.337	-0.28	-0.198	-0.361	-0.288	-0.198
4.0	-0.351	-0.285	-0.202	-0.403	-0.294	-0.204
5.0	-0.39	-0.287	-0.204	-0.495	-0.296	-0.206
6.0	-0.416	-0.29	-0.208	-0.544	-0.299	-0.211
7.0	-0.504	-0.355	-0.264	-0.641	-0.382	-0.274
8.0	-0.56	-0.396	-0.337	-0.703	-0.422	-0.347
9.0	-0.644	-0.493	-0.424	-0.829	-0.535	-0.44
10.0	-0.973	-0.847	-0.694	-0.998	-0.906	-0.725

annual_return withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.102	0.121	0.106	0.079	0.121	0.106
2.0	0.059	0.107	0.102	0.021	0.1	0.101
3.0	0.034	0.09	0.085	-0.009	0.083	0.084
4.0	0.0	0.072	0.073	-0.048	0.062	0.071
5.0	-0.001	0.072	0.073	-0.067	0.059	0.068
6.0	-0.006	0.07	0.069	-0.083	0.052	0.063
7.0	-0.036	0.042	0.045	-0.129	0.024	0.038
8.0	-0.075	0.014	0.01	-0.182	-0.01	0.003
9.0	-0.149	-0.037	-0.029	-0.29	-0.074	-0.04
10.0	-0.52	-0.317	-0.199	-0.72	-0.383	-0.22

cagr withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.102	0.121	0.106	0.079	0.121	0.106
2.0	0.059	0.107	0.102	0.021	0.1	0.101
3.0	0.034	0.09	0.085	-0.009	0.083	0.084
4.0	0.0	0.072	0.073	-0.048	0.062	0.071
5.0	-0.001	0.072	0.073	-0.067	0.059	0.068
6.0	-0.006	0.07	0.069	-0.083	0.052	0.063
7.0	-0.036	0.042	0.045	-0.129	0.024	0.038
8.0	-0.075	0.014	0.01	-0.182	-0.01	0.003
9.0	-0.149	-0.037	-0.029	-0.29	-0.074	-0.04
10.0	-0.52	-0.317	-0.199	-0.72	-0.383	-0.22

Nick Strategy_Final_Return benchmark:None withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	1.606	1.748	1.636	1.449	1.75	1.637
2.0	1.326	1.64	1.608	1.109	1.595	1.602
3.0	1.177	1.522	1.489	0.956	1.473	1.483
4.0	1.002	1.403	1.412	0.787	1.342	1.397
5.0	0.996	1.403	1.41	0.712	1.321	1.377
6.0	0.97	1.394	1.385	0.657	1.281	1.347
7.0	0.835	1.223	1.238	0.511	1.121	1.202
8.0	0.685	1.071	1.052	0.374	0.952	1.013
9.0	0.455	0.83	0.865	0.188	0.687	0.82
10.0	0.028	0.155	0.339	0.002	0.095	0.296

Nick Annual sharpe_ratio benchmark:None withcost :True

	return_c 2c_arc_f wd_1d	return_c 2c_arc_f wd_5d	return_c 2c_arc_f wd_20d	return_v 2v_arc_f wd_1d	return_v 2v_arc_f wd_5d	return_v 2v_arc_f wd_20d
1.0	0.563	1.374	2.546	0.493	1.393	2.543
2.0	0.289	1.089	2.4	0.119	1.032	2.385
3.0	0.156	0.838	1.808	-0.048	0.777	1.786
4.0	0.002	0.647	1.502	-0.243	0.566	1.452
5.0	-0.003	0.649	1.486	-0.337	0.538	1.383
6.0	-0.026	0.633	1.393	-0.412	0.474	1.273
7.0	-0.151	0.369	0.871	-0.628	0.21	0.748
8.0	-0.301	0.123	0.198	-0.892	-0.09	0.051
9.0	-0.573	-0.321	-0.541	-1.375	-0.657	-0.741
10.0	-1.82	-2.46	-3.415	-3.073	-3.067	-3.808

Nick Strategy_Annualized_Return_EAR benchmark:None withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.102	0.121	0.106	0.079	0.121	0.106
2.0	0.059	0.107	0.102	0.021	0.1	0.101
3.0	0.034	0.09	0.085	-0.009	0.083	0.084
4.0	0.0	0.072	0.073	-0.048	0.062	0.071
5.0	-0.001	0.072	0.073	-0.067	0.059	0.068
6.0	-0.006	0.07	0.069	-0.083	0.052	0.063
7.0	-0.036	0.042	0.045	-0.129	0.024	0.038
8.0	-0.075	0.014	0.01	-0.182	-0.01	0.003
9.0	-0.149	-0.037	-0.029	-0.29	-0.074	-0.04
10.0	-0.52	-0.317	-0.199	-0.72	-0.383	-0.22

Nick Strategy_Volatility benchmark:None withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.181	0.088	0.042	0.16	0.087	0.042
2.0	0.206	0.098	0.043	0.18	0.097	0.042
3.0	0.218	0.107	0.047	0.192	0.106	0.047
4.0	0.227	0.111	0.049	0.197	0.11	0.049
5.0	0.231	0.111	0.049	0.199	0.109	0.049
6.0	0.233	0.111	0.049	0.2	0.11	0.049
7.0	0.241	0.114	0.051	0.205	0.112	0.051
8.0	0.248	0.114	0.053	0.204	0.111	0.053
9.0	0.26	0.116	0.054	0.211	0.113	0.054
10.0	0.286	0.129	0.058	0.234	0.125	0.058

Nick max_drawdown benchmark:None withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.214	0.178	0.16	0.215	0.18	0.159
2.0	0.284	0.237	0.167	0.302	0.243	0.165
3.0	0.337	0.28	0.198	0.361	0.288	0.198
4.0	0.351	0.285	0.202	0.403	0.294	0.204
5.0	0.39	0.287	0.204	0.495	0.296	0.206
6.0	0.416	0.29	0.208	0.544	0.299	0.211
7.0	0.504	0.355	0.264	0.641	0.382	0.274
8.0	0.56	0.396	0.337	0.703	0.422	0.347
9.0	0.644	0.493	0.424	0.829	0.535	0.44
10.0	0.973	0.847	0.694	0.998	0.906	0.725

sharpe_ratio 000300.xshg withcost :True

	return_c 2c_arc_f wd_1d	return_c 2c_arc_f wd_5d	return_c 2c_arc_f wd_20d	return_v 2v_arc_f wd_1d	return_v 2v_arc_f wd_5d	return_v 2v_arc_f wd_20d
1.0	0.704	1.638	2.639	0.433	1.517	2.593
2.0	0.426	1.369	2.537	0.144	1.19	2.474
3.0	0.279	1.083	2.008	-0.0	0.925	1.943
4.0	0.098	0.908	1.81	-0.191	0.736	1.719
5.0	0.096	0.931	1.841	-0.288	0.717	1.692
6.0	0.068	0.932	1.838	-0.372	0.661	1.662
7.0	-0.096	0.613	1.321	-0.615	0.358	1.147
8.0	-0.308	0.324	0.602	-0.932	0.007	0.404
9.0	-0.71	-0.268	-0.29	-1.573	-0.722	-0.551
10.0	-2.965	-3.452	-4.062	-5.166	-4.342	-4.581

max_drawdown 000300.xshg withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	-0.314	-0.284	-0.254	-0.351	-0.286	-0.251
2.0	-0.345	-0.311	-0.282	-0.396	-0.315	-0.283
3.0	-0.363	-0.33	-0.295	-0.407	-0.335	-0.296
4.0	-0.379	-0.326	-0.277	-0.442	-0.334	-0.277
5.0	-0.374	-0.339	-0.281	-0.445	-0.349	-0.284
6.0	-0.353	-0.311	-0.266	-0.438	-0.319	-0.268
7.0	-0.369	-0.312	-0.253	-0.563	-0.324	-0.256
8.0	-0.385	-0.316	-0.267	-0.66	-0.327	-0.269
9.0	-0.557	-0.296	-0.258	-0.821	-0.361	-0.261
10.0	-0.972	-0.838	-0.653	-0.998	-0.903	-0.696

annual_return 000300.xshg withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.098	0.124	0.113	0.065	0.122	0.113
2.0	0.058	0.111	0.11	0.009	0.102	0.109
3.0	0.034	0.096	0.093	-0.021	0.085	0.092
4.0	0.002	0.08	0.084	-0.058	0.067	0.08
5.0	0.001	0.08	0.084	-0.077	0.064	0.078
6.0	-0.003	0.079	0.082	-0.091	0.058	0.075
7.0	-0.033	0.052	0.059	-0.137	0.03	0.051
8.0	-0.07	0.024	0.026	-0.19	-0.003	0.017
9.0	-0.144	-0.027	-0.014	-0.296	-0.067	-0.025
10.0	-0.518	-0.311	-0.188	-0.723	-0.379	-0.21

cagr 000300.xshg withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.098	0.124	0.113	0.065	0.122	0.113
2.0	0.058	0.111	0.11	0.009	0.102	0.109
3.0	0.034	0.096	0.093	-0.021	0.085	0.092
4.0	0.002	0.08	0.084	-0.058	0.067	0.08
5.0	0.001	0.08	0.084	-0.077	0.064	0.078
6.0	-0.003	0.079	0.082	-0.091	0.058	0.075
7.0	-0.033	0.052	0.059	-0.137	0.03	0.051
8.0	-0.07	0.024	0.026	-0.19	-0.003	0.017
9.0	-0.144	-0.027	-0.014	-0.296	-0.067	-0.025
10.0	-0.518	-0.311	-0.188	-0.723	-0.379	-0.21

Nick Strategy_Final_Return benchmark:000300.xshg withcost :True

	return_c 2c_arc_f wd_1d	return_c 2c_arc_f wd_5d	return_c 2c_arc_f wd_20d	return_v 2v_arc_f wd_1d	return_v 2v_arc_f wd_5d	return_v 2v_arc_f wd_20d
1.0	1.576	1.768	1.689	1.358	1.751	1.687
2.0	1.316	1.674	1.664	1.045	1.608	1.654
3.0	1.176	1.563	1.547	0.903	1.492	1.536
4.0	1.008	1.453	1.48	0.746	1.371	1.459
5.0	1.006	1.457	1.484	0.677	1.352	1.444
6.0	0.985	1.452	1.467	0.626	1.315	1.422
7.0	0.851	1.279	1.321	0.488	1.153	1.277
8.0	0.702	1.125	1.132	0.358	0.983	1.086
9.0	0.468	0.877	0.935	0.18	0.712	0.884
10.0	0.028	0.162	0.362	0.002	0.097	0.316

Nick Annual sharpe_ratio benchmark:000300.xshg withcost :True

	return_c 2c_arc_f wd_1d	return_c 2c_arc_f wd_5d	return_c 2c_arc_f wd_20d	return_v 2v_arc_f wd_1d	return_v 2v_arc_f wd_5d	return_v 2v_arc_f wd_20d
1.0	0.66	1.693	2.721	0.352	1.561	2.672
2.0	0.354	1.397	2.611	0.046	1.201	2.543
3.0	0.196	1.084	2.044	-0.101	0.912	1.975
4.0	0.009	0.895	1.831	-0.285	0.709	1.735
5.0	0.007	0.919	1.864	-0.376	0.69	1.706
6.0	-0.018	0.92	1.86	-0.452	0.63	1.674
7.0	-0.183	0.581	1.316	-0.668	0.315	1.136
8.0	-0.385	0.283	0.578	-0.933	-0.038	0.378
9.0	-0.747	-0.306	-0.305	-1.416	-0.74	-0.558
10.0	-2.192	-2.92	-3.636	-2.985	-3.489	-4.043

Nick Strategy_Annualized_Return_EAR benchmark:000300.xshg withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.098	0.124	0.113	0.065	0.122	0.113
2.0	0.058	0.111	0.11	0.009	0.102	0.109
3.0	0.034	0.096	0.093	-0.021	0.085	0.092
4.0	0.002	0.08	0.084	-0.058	0.067	0.08
5.0	0.001	0.08	0.084	-0.077	0.064	0.078
6.0	-0.003	0.079	0.082	-0.091	0.058	0.075
7.0	-0.033	0.052	0.059	-0.137	0.03	0.051
8.0	-0.07	0.024	0.026	-0.19	-0.003	0.017
9.0	-0.144	-0.027	-0.014	-0.296	-0.067	-0.025
10.0	-0.518	-0.311	-0.188	-0.723	-0.379	-0.21

Nick Strategy_Volatility benchmark:000300.xshg withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.148	0.073	0.042	0.183	0.078	0.042
2.0	0.163	0.08	0.042	0.196	0.085	0.043
3.0	0.172	0.088	0.046	0.203	0.094	0.046
4.0	0.175	0.089	0.046	0.204	0.094	0.046
5.0	0.176	0.087	0.045	0.204	0.092	0.046
6.0	0.172	0.086	0.044	0.202	0.091	0.045
7.0	0.178	0.089	0.045	0.205	0.094	0.045
8.0	0.181	0.086	0.044	0.203	0.091	0.045
9.0	0.193	0.087	0.044	0.209	0.091	0.045
10.0	0.237	0.106	0.052	0.242	0.109	0.052

Nick max_drawdown benchmark:000300.xshg withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.314	0.284	0.254	0.346	0.286	0.251
2.0	0.345	0.311	0.282	0.396	0.315	0.283
3.0	0.363	0.33	0.295	0.407	0.335	0.296
4.0	0.379	0.326	0.277	0.438	0.334	0.277
5.0	0.374	0.339	0.281	0.442	0.349	0.284
6.0	0.353	0.311	0.266	0.434	0.319	0.268
7.0	0.369	0.312	0.253	0.558	0.324	0.256
8.0	0.385	0.316	0.267	0.655	0.327	0.269
9.0	0.557	0.296	0.258	0.818	0.361	0.261
10.0	0.972	0.838	0.653	0.998	0.903	0.696

sharpe_ratio 000985.xshg withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.837	2.081	3.318	0.418	1.838	3.214
2.0	0.509	1.821	3.264	0.112	1.496	3.138
3.0	0.318	1.463	2.752	-0.048	1.182	2.623
4.0	0.068	1.255	2.554	-0.266	0.959	2.385
5.0	0.066	1.315	2.693	-0.379	0.949	2.43
6.0	0.026	1.348	2.779	-0.477	0.89	2.459
7.0	-0.216	0.892	2.056	-0.766	0.485	1.752
8.0	-0.537	0.483	0.971	-1.148	0.002	0.649
9.0	-1.099	-0.406	-0.41	-1.911	-1.022	-0.798
10.0	-3.877	-4.544	-5.594	-5.941	-5.579	-6.266

max_drawdown 000985.xshg withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	-0.237	-0.206	-0.186	-0.283	-0.211	-0.185
2.0	-0.273	-0.223	-0.197	-0.337	-0.229	-0.197
3.0	-0.281	-0.236	-0.21	-0.347	-0.244	-0.211
4.0	-0.298	-0.239	-0.196	-0.382	-0.248	-0.197
5.0	-0.283	-0.252	-0.201	-0.385	-0.26	-0.204
6.0	-0.26	-0.222	-0.181	-0.441	-0.23	-0.183
7.0	-0.297	-0.218	-0.166	-0.566	-0.231	-0.169
8.0	-0.377	-0.222	-0.179	-0.661	-0.236	-0.183
9.0	-0.545	-0.224	-0.167	-0.824	-0.343	-0.176
10.0	-0.971	-0.835	-0.644	-0.998	-0.901	-0.689

annual_return 000985.xshg withcost :True

	return_c 2c_arc_f wd_1d	return_c 2c_arc_f wd_5d	return_c 2c_arc_f wd_20d	return_v 2v_arc_f wd_1d	return_v 2v_arc_f wd_5d	return_v 2v_arc_f wd_20d
1.0	0.093	0.12	0.11	0.058	0.118	0.11
2.0	0.055	0.11	0.108	0.004	0.101	0.106
3.0	0.032	0.096	0.094	-0.025	0.086	0.092
4.0	0.001	0.081	0.084	-0.062	0.068	0.081
5.0	0.001	0.081	0.085	-0.08	0.064	0.079
6.0	-0.004	0.081	0.083	-0.095	0.059	0.076
7.0	-0.032	0.054	0.06	-0.139	0.031	0.053
8.0	-0.069	0.026	0.027	-0.192	-0.002	0.019
9.0	-0.143	-0.025	-0.012	-0.298	-0.066	-0.024
10.0	-0.517	-0.308	-0.185	-0.724	-0.377	-0.208

cagr 000985.xshg withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.093	0.12	0.11	0.058	0.118	0.11
2.0	0.055	0.11	0.108	0.004	0.101	0.106
3.0	0.032	0.096	0.094	-0.025	0.086	0.092
4.0	0.001	0.081	0.084	-0.062	0.068	0.081
5.0	0.001	0.081	0.085	-0.08	0.064	0.079
6.0	-0.004	0.081	0.083	-0.095	0.059	0.076
7.0	-0.032	0.054	0.06	-0.139	0.031	0.053
8.0	-0.069	0.026	0.027	-0.192	-0.002	0.019
9.0	-0.143	-0.025	-0.012	-0.298	-0.066	-0.024
10.0	-0.517	-0.308	-0.185	-0.724	-0.377	-0.208

Nick Strategy_Final_Return benchmark:000985.xshg withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	1.544	1.742	1.668	1.317	1.725	1.665
2.0	1.3	1.664	1.647	1.021	1.598	1.637
3.0	1.167	1.566	1.548	0.885	1.494	1.537
4.0	1.004	1.46	1.484	0.733	1.376	1.463
5.0	1.003	1.464	1.49	0.665	1.357	1.451
6.0	0.982	1.461	1.474	0.615	1.321	1.429
7.0	0.851	1.291	1.331	0.48	1.162	1.286
8.0	0.704	1.135	1.141	0.353	0.991	1.094
9.0	0.471	0.884	0.942	0.178	0.717	0.889
10.0	0.029	0.165	0.368	0.002	0.099	0.32

Nick Annual sharpe_ratio benchmark:000985.xshg withcost :True

	return_c 2c_arc_f wd_1d	return_c 2c_arc_f wd_5d	return_c 2c_arc_f wd_20d	return_v 2v_arc_f wd_1d	return_v 2v_arc_f wd_5d	return_v 2v_arc_f wd_20d
1.0	0.816	2.167	3.426	0.343	1.905	3.317
2.0	0.462	1.882	3.367	0.024	1.53	3.234
3.0	0.261	1.493	2.817	-0.137	1.191	2.681
4.0	0.006	1.267	2.602	-0.345	0.951	2.425
5.0	0.005	1.332	2.747	-0.45	0.941	2.469
6.0	-0.032	1.366	2.832	-0.539	0.879	2.496
7.0	-0.271	0.882	2.069	-0.793	0.456	1.755
8.0	-0.576	0.458	0.954	-1.112	-0.03	0.63
9.0	-1.08	-0.429	-0.416	-1.686	-1.016	-0.791
10.0	-2.824	-3.825	-4.998	-3.411	-4.467	-5.522

Nick Strategy_Annualized_Return_EAR benchmark:000985.xshg withcost :True

	return_c 2c_arc_f wd_1d	return_c 2c_arc_f wd_5d	return_c 2c_arc_f wd_20d	return_v 2v_arc_f wd_1d	return_v 2v_arc_f wd_5d	return_v 2v_arc_f wd_20d
1.0	0.093	0.12	0.11	0.058	0.118	0.11
2.0	0.055	0.11	0.108	0.004	0.101	0.106
3.0	0.032	0.096	0.094	-0.025	0.086	0.092
4.0	0.001	0.081	0.084	-0.062	0.068	0.081
5.0	0.001	0.081	0.085	-0.08	0.064	0.079
6.0	-0.004	0.081	0.083	-0.095	0.059	0.076
7.0	-0.032	0.054	0.06	-0.139	0.031	0.053
8.0	-0.069	0.026	0.027	-0.192	-0.002	0.019
9.0	-0.143	-0.025	-0.012	-0.298	-0.066	-0.024
10.0	-0.517	-0.308	-0.185	-0.724	-0.377	-0.208

Nick Strategy_Volatility benchmark:000985.xshg withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.114	0.056	0.032	0.169	0.062	0.033
2.0	0.12	0.058	0.032	0.175	0.066	0.033
3.0	0.123	0.064	0.033	0.18	0.072	0.034
4.0	0.124	0.064	0.032	0.179	0.071	0.033
5.0	0.122	0.061	0.031	0.178	0.069	0.032
6.0	0.116	0.059	0.029	0.176	0.067	0.03
7.0	0.119	0.061	0.029	0.176	0.068	0.03
8.0	0.12	0.057	0.029	0.173	0.065	0.029
9.0	0.132	0.058	0.029	0.177	0.065	0.03
10.0	0.183	0.081	0.037	0.212	0.084	0.038

Nick max_drawdown benchmark:000985.xshg withcost :True

	return_c 2c_arc_f wd 1d	return_c 2c_arc_f wd 5d	return_c 2c_arc_f wd 20d	return_v 2v_arc_f wd 1d	return_v 2v_arc_f wd 5d	return_v 2v_arc_f wd 20d
1.0	0.236	0.206	0.186	0.283	0.211	0.185
2.0	0.273	0.223	0.197	0.337	0.229	0.197
3.0	0.281	0.236	0.21	0.347	0.244	0.211
4.0	0.298	0.239	0.196	0.382	0.248	0.197
5.0	0.282	0.252	0.201	0.385	0.26	0.204
6.0	0.26	0.222	0.181	0.441	0.23	0.183
7.0	0.297	0.218	0.166	0.563	0.231	0.169
8.0	0.373	0.222	0.179	0.658	0.236	0.183
9.0	0.545	0.224	0.167	0.822	0.343	0.176
10.0	0.971	0.835	0.644	0.998	0.901	0.689