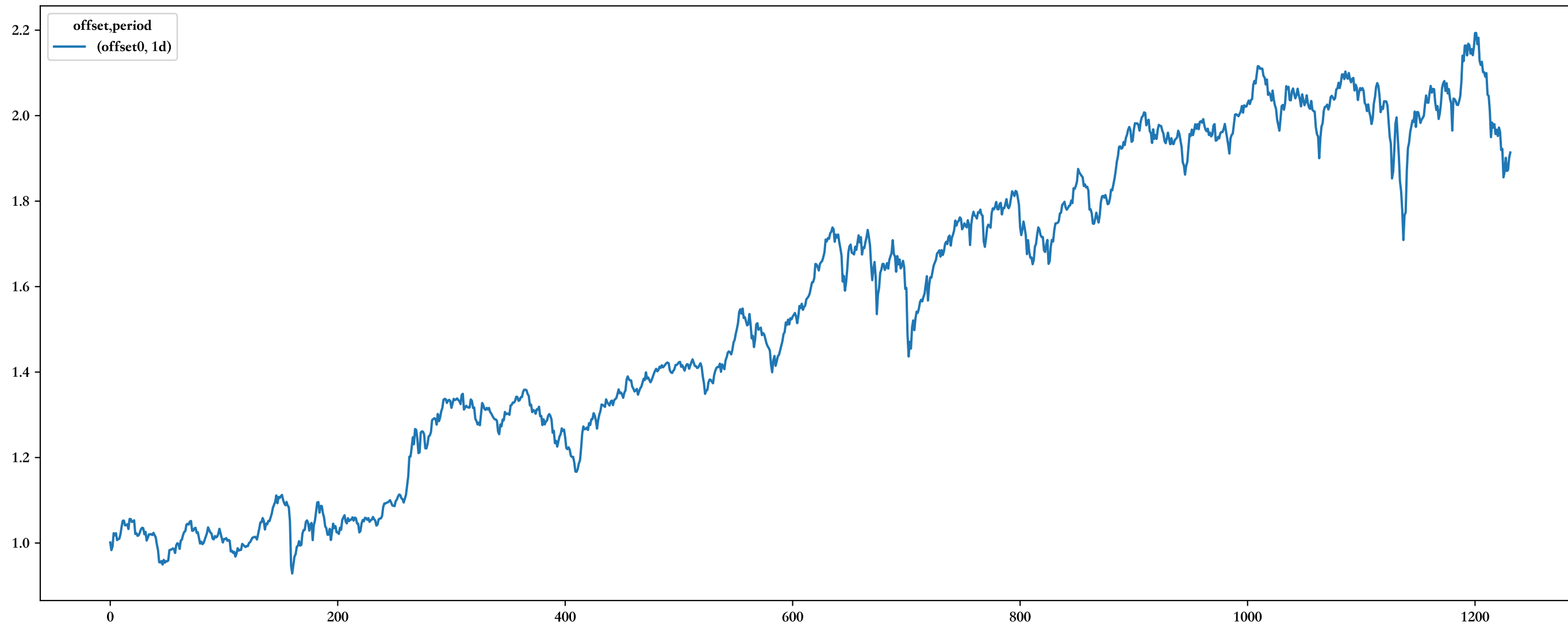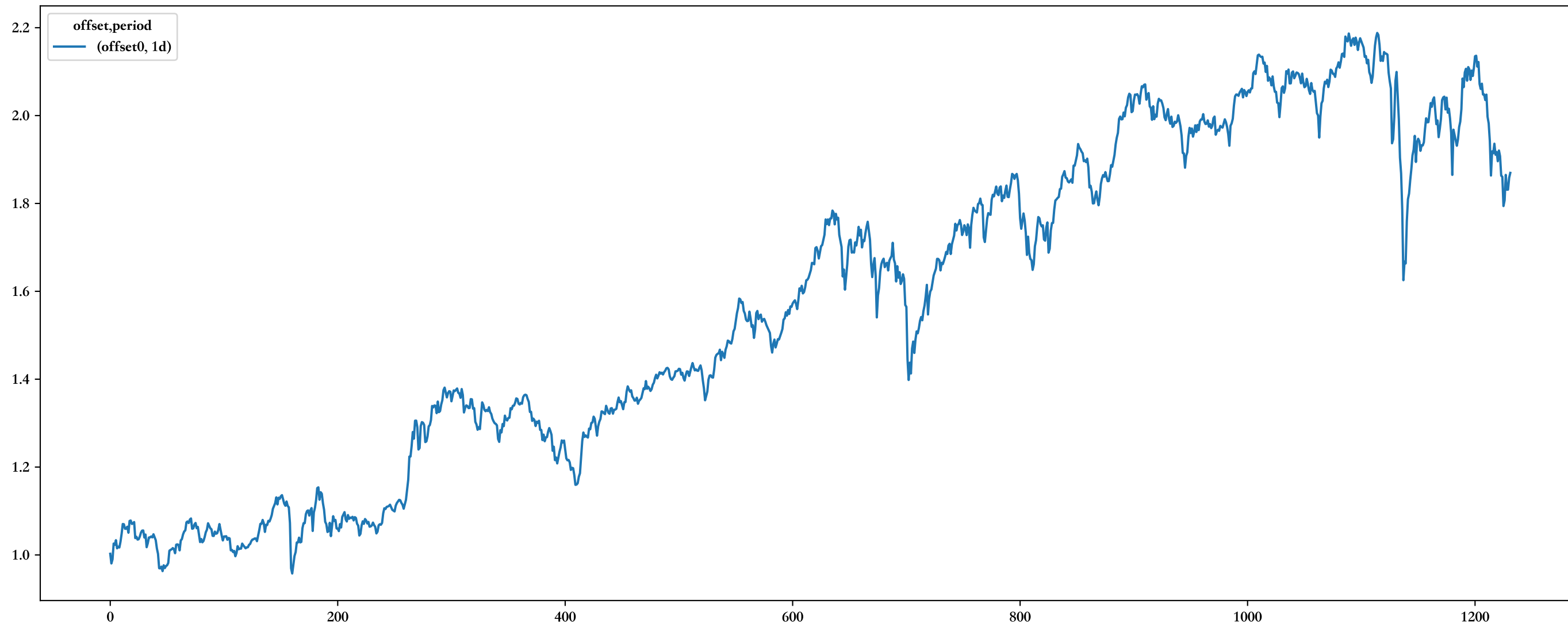# 因子分析报告

Quntile : 1.0 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 2.0 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

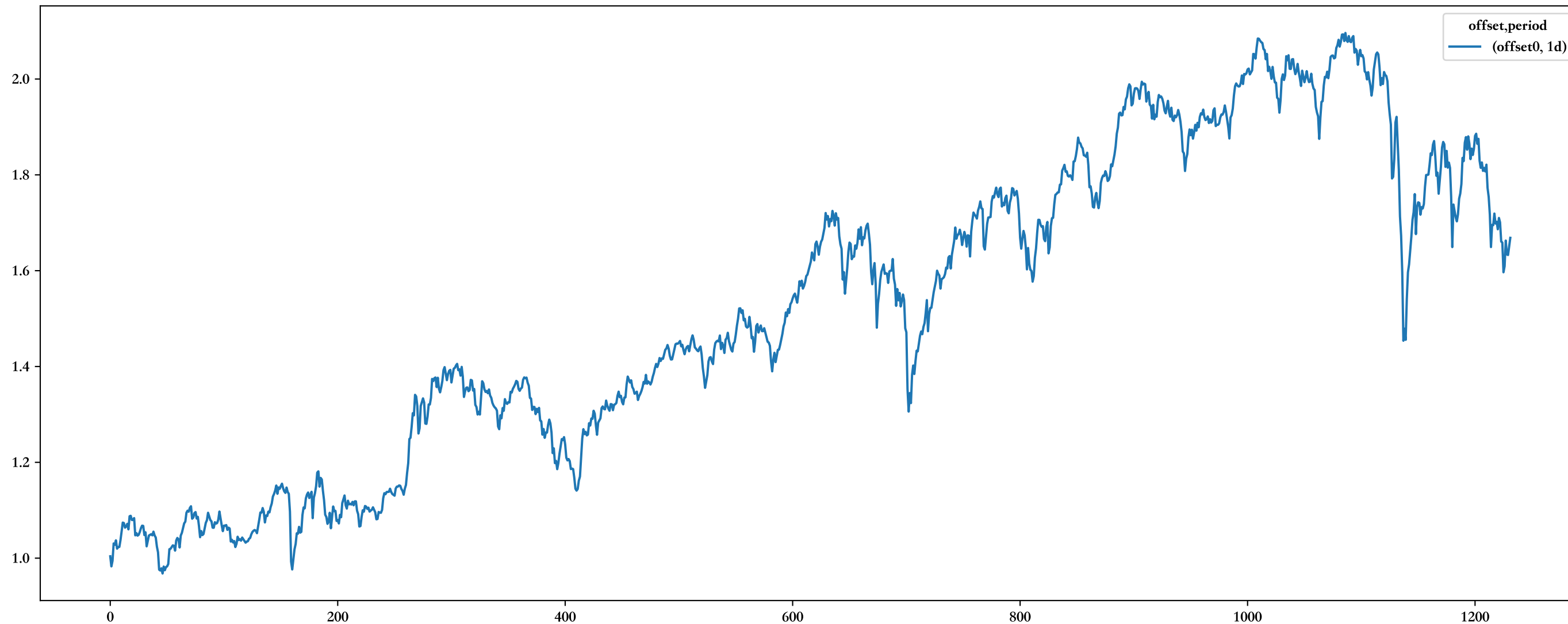Quntile : 3.0 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 4.0 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 5.0 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 6.0 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

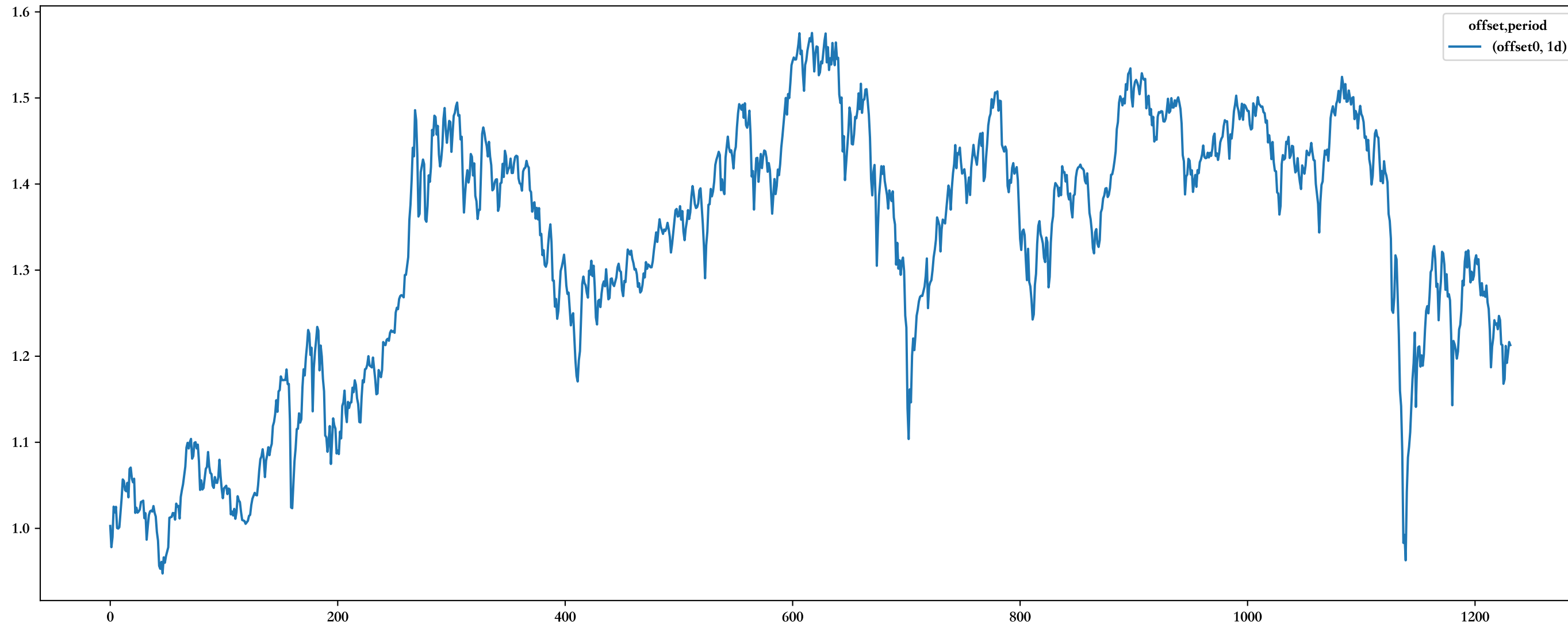Quntile : 7.0 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 8.0 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 9.0 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

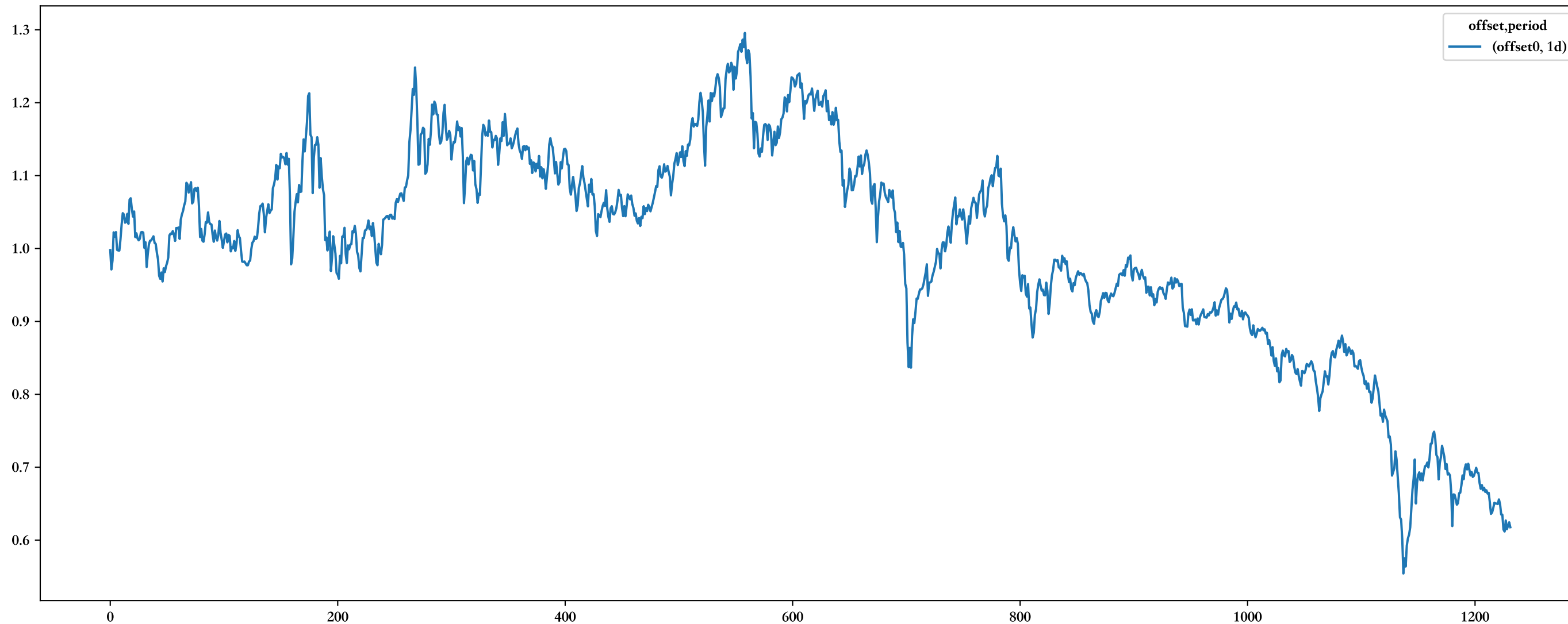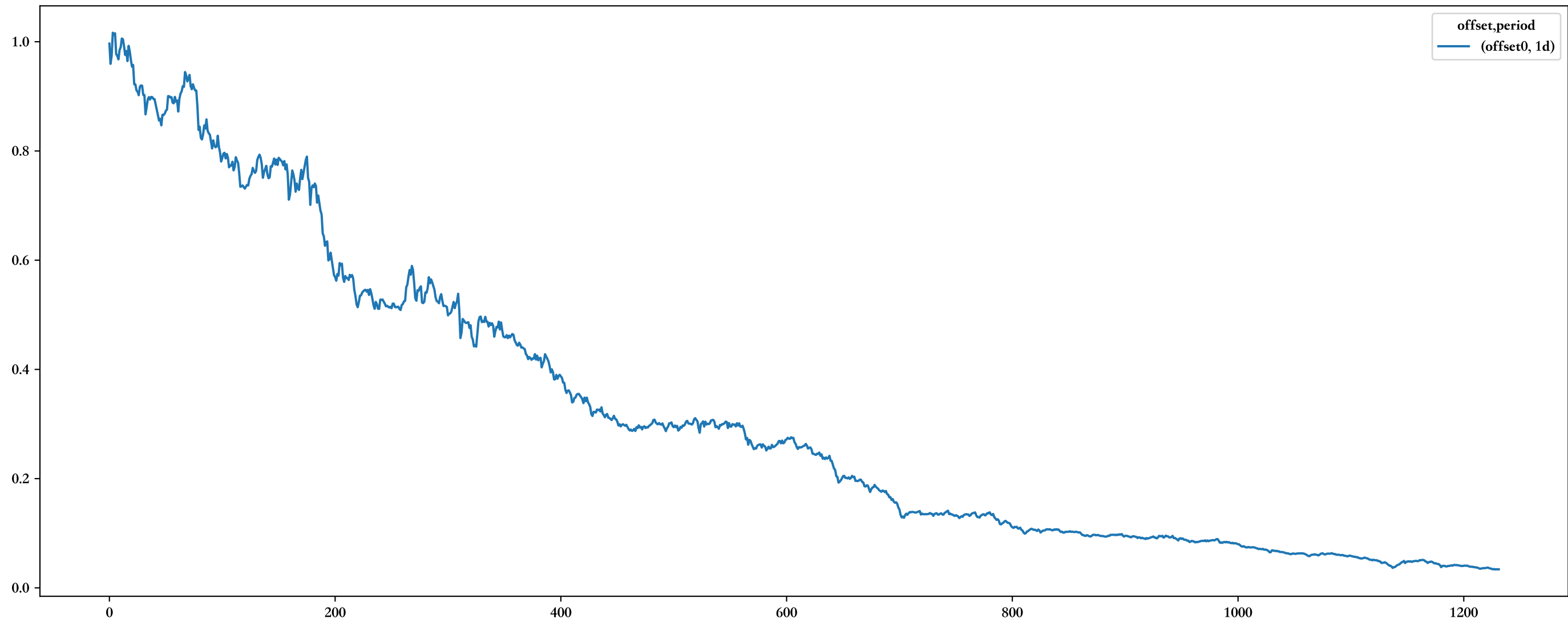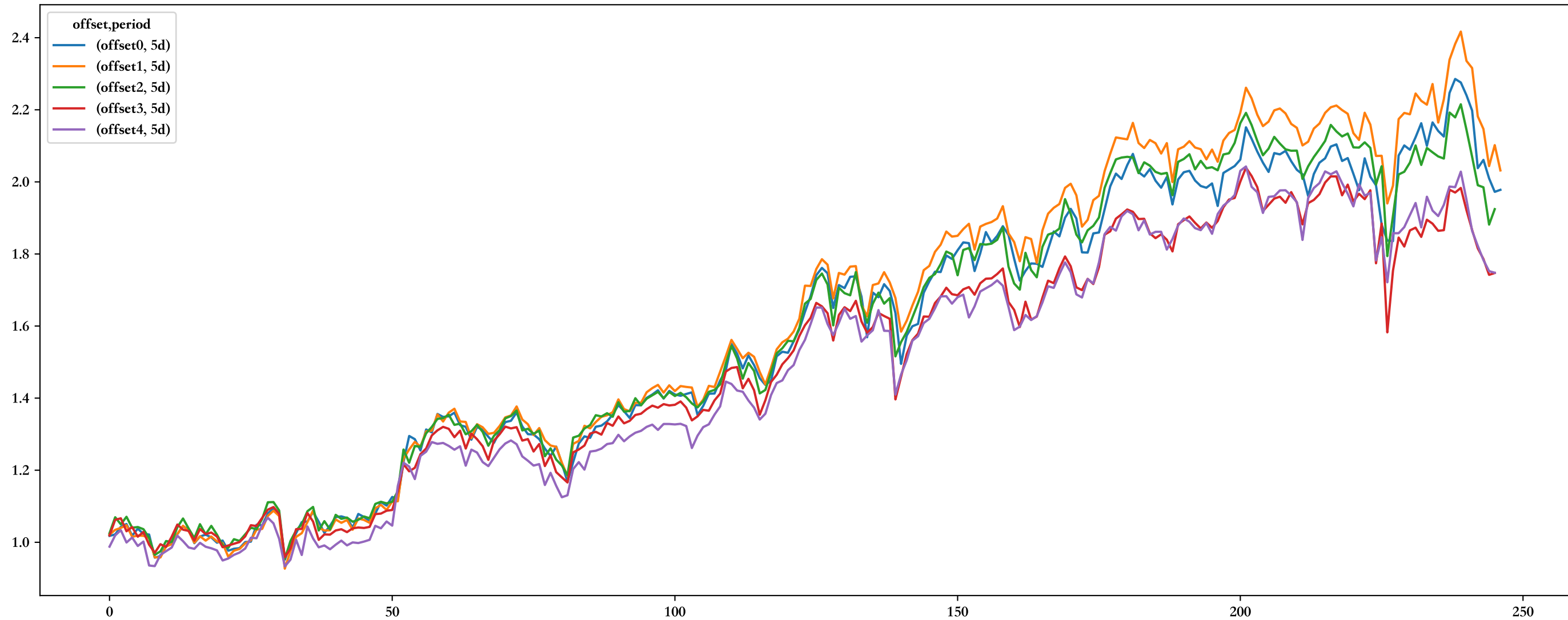Quntile : 10.0 period : return_c2c_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 1.0 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 2.0 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 3.0 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 4.0 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 5.0 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

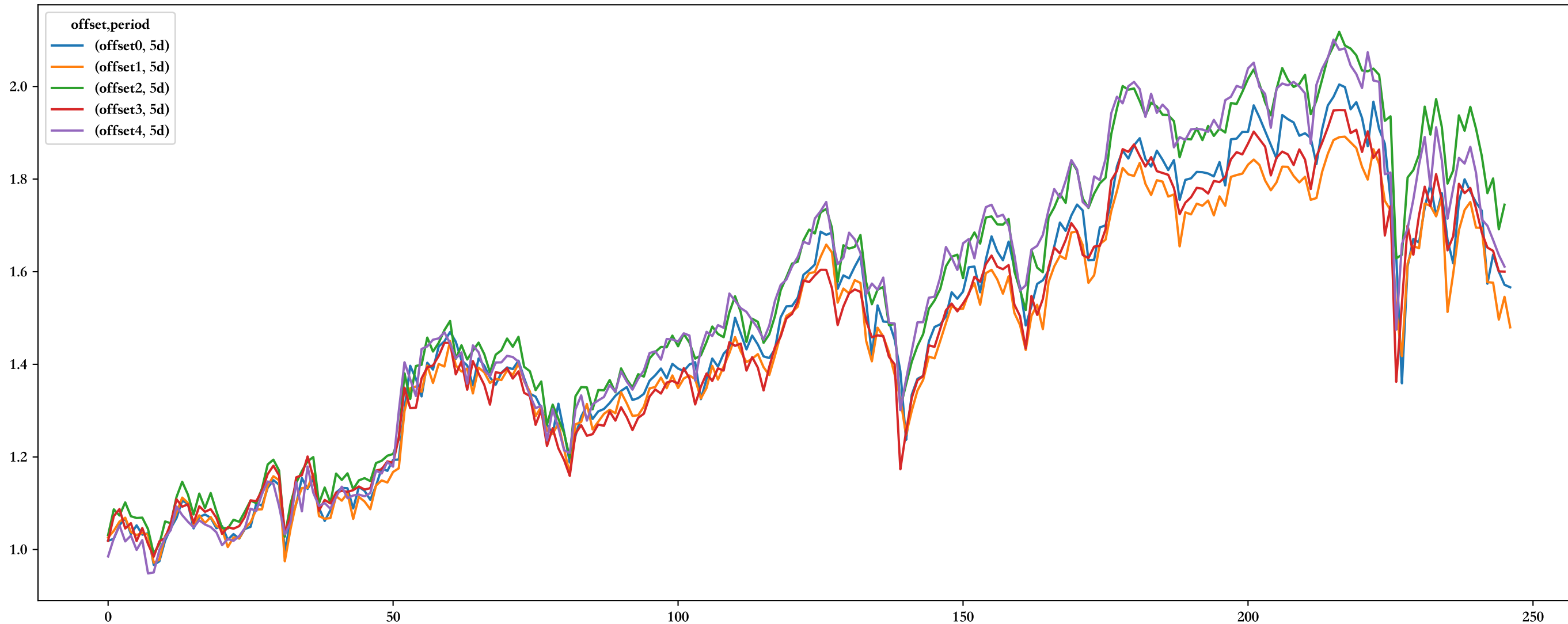Quntile : 6.0 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

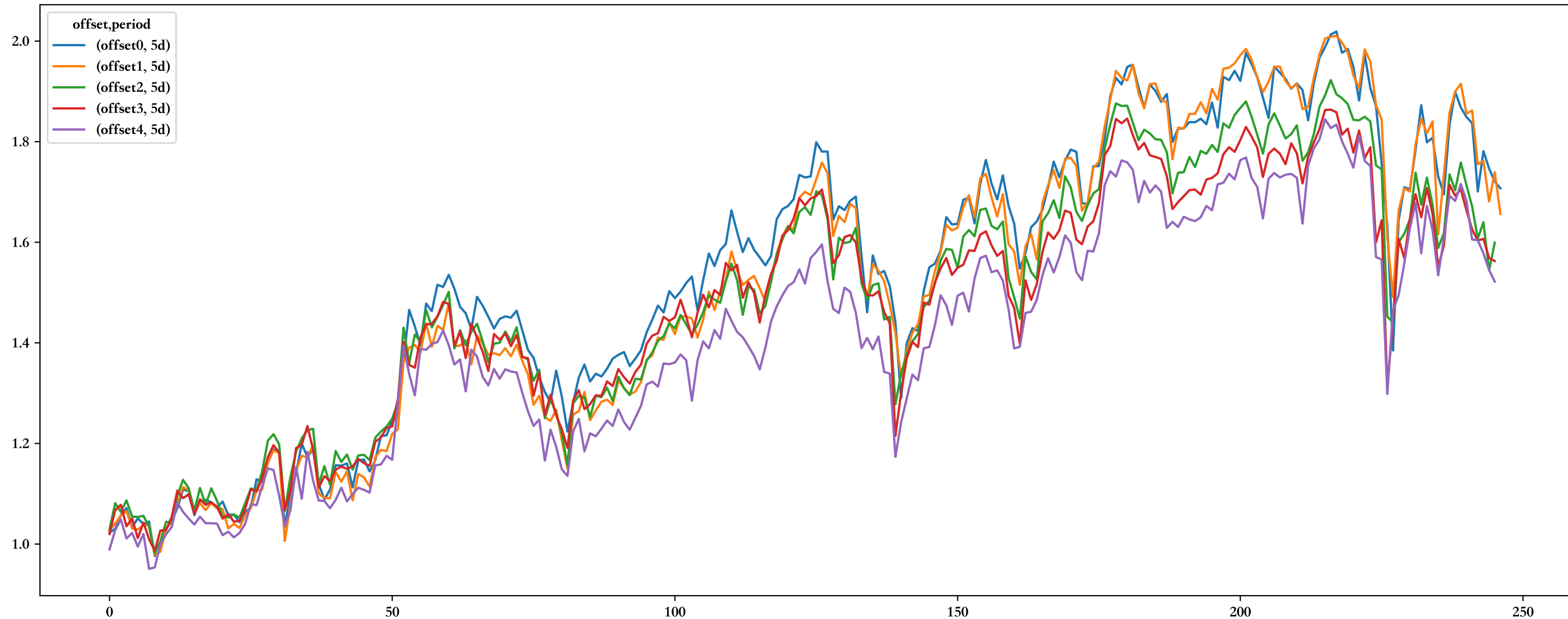Quntile : 7.0 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 8.0 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

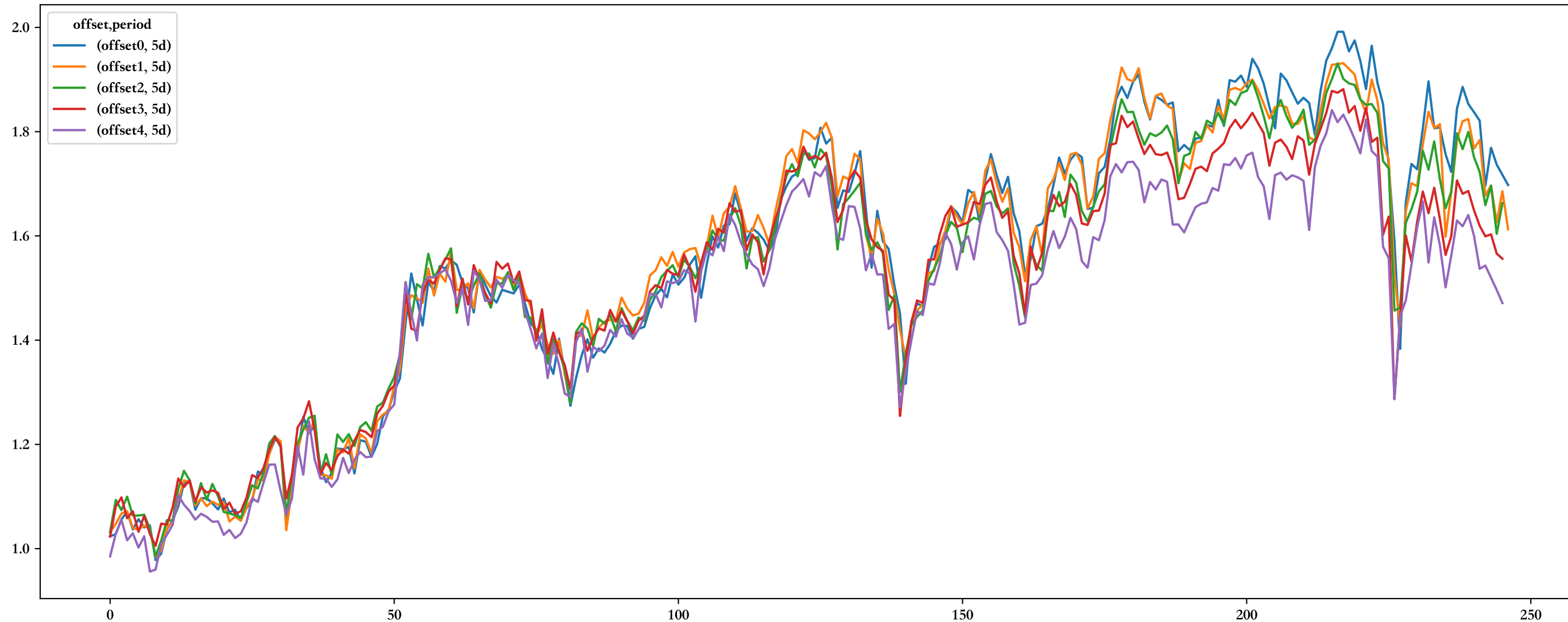Quntile : 9.0 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 10.0 period : return_c2c_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

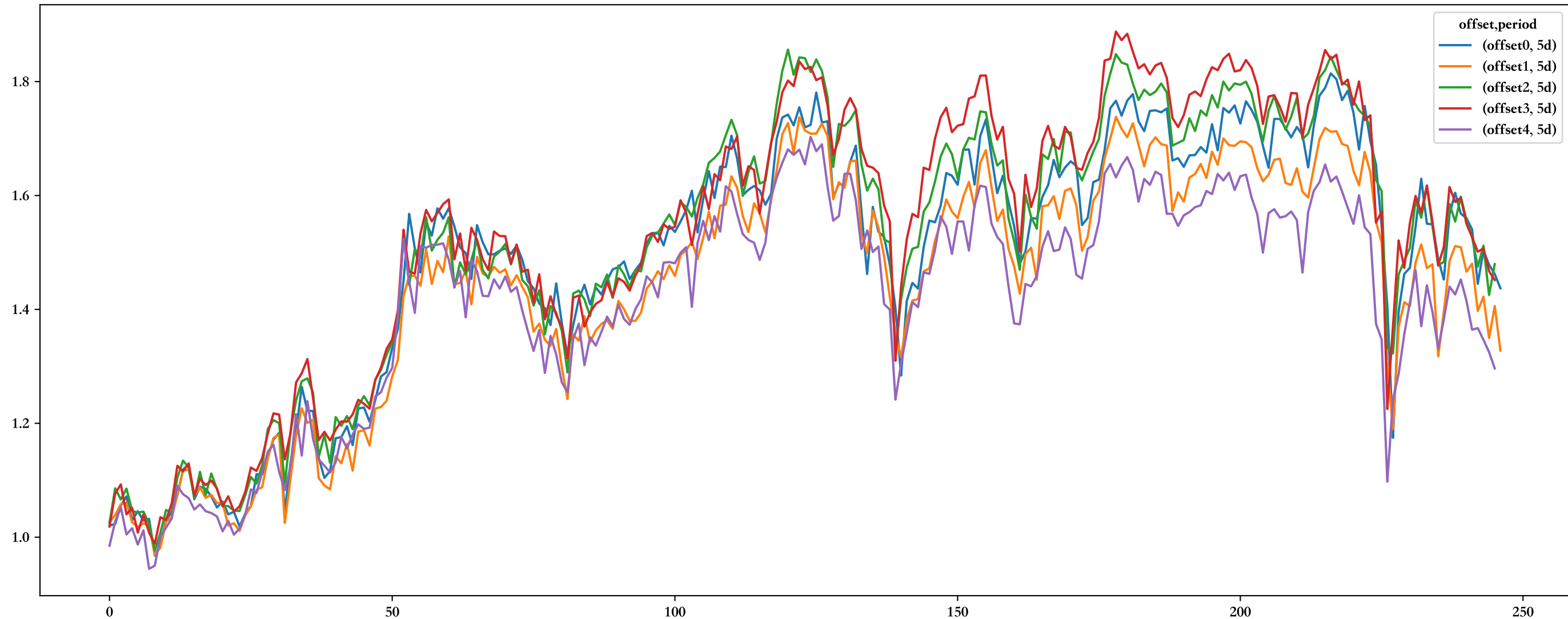Quntile : 1.0 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

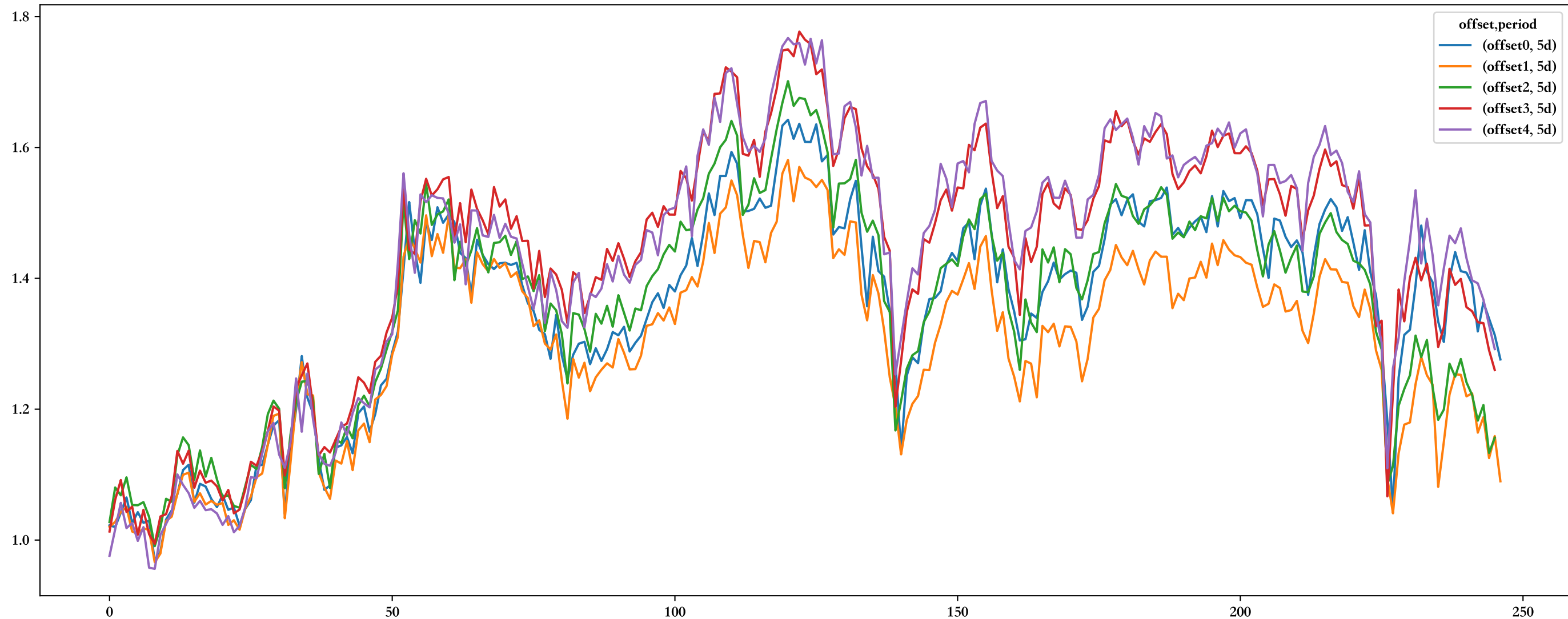Quntile : 2.0 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

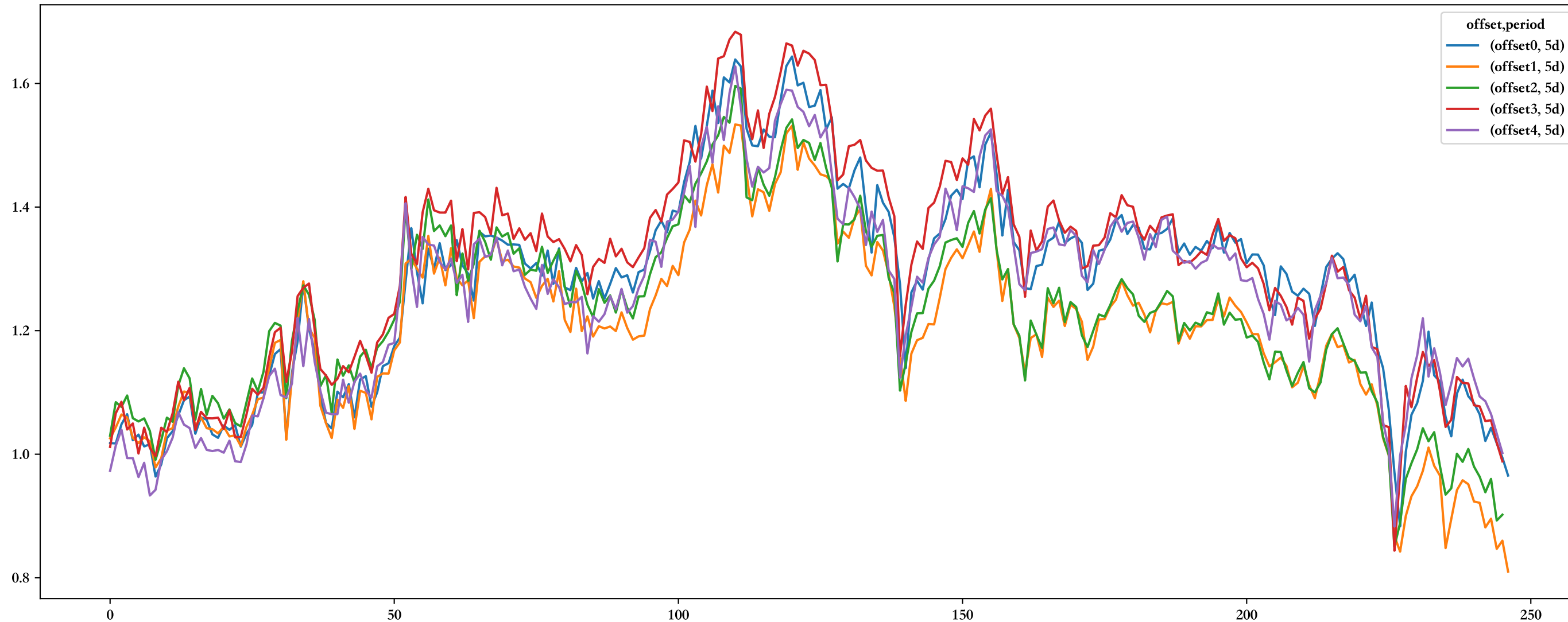Quntile : 3.0 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 4.0 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

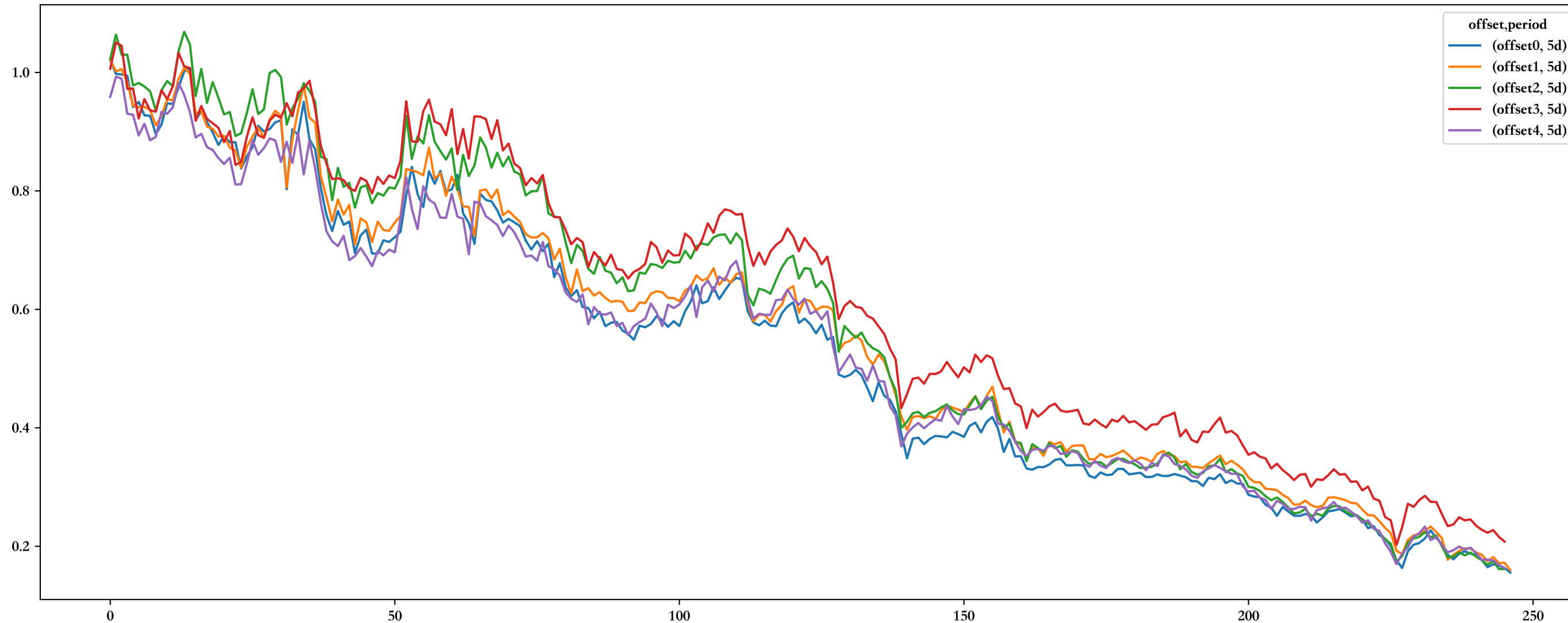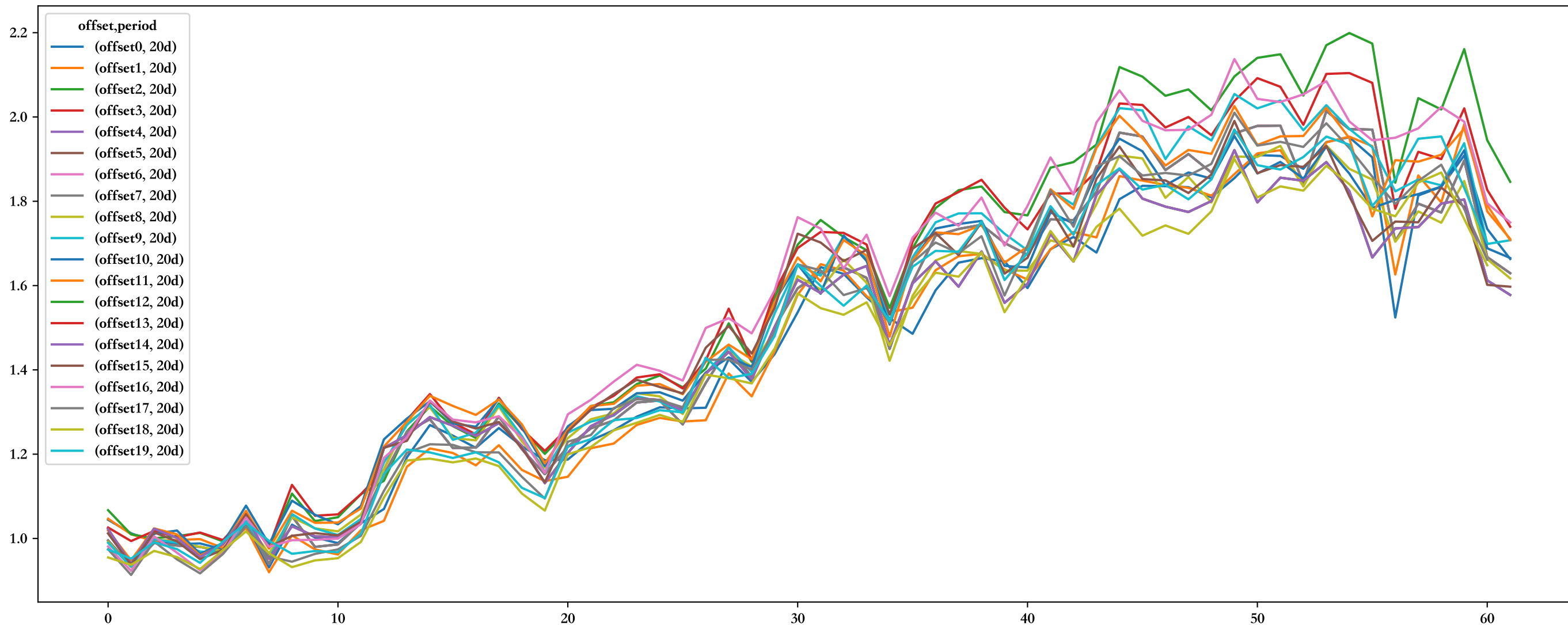offset,period
(offset0, 20d)
(offset1, 20d)
(offset2, 20d)
(offset3, 20d)
(offset4, 20d)
(offset5, 20d)
(offset6, 20d)
(offset7, 20d)
(offset8, 20d)
(offset9, 20d)
(offset10, 20d)
(offset11, 20d)
(offset12, 20d)
(offset13, 20d)
(offset14, 20d)
(offset15, 20d)
(offset16, 20d)
(offset17, 20d)
(offset18,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

Quntile : 5.0 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

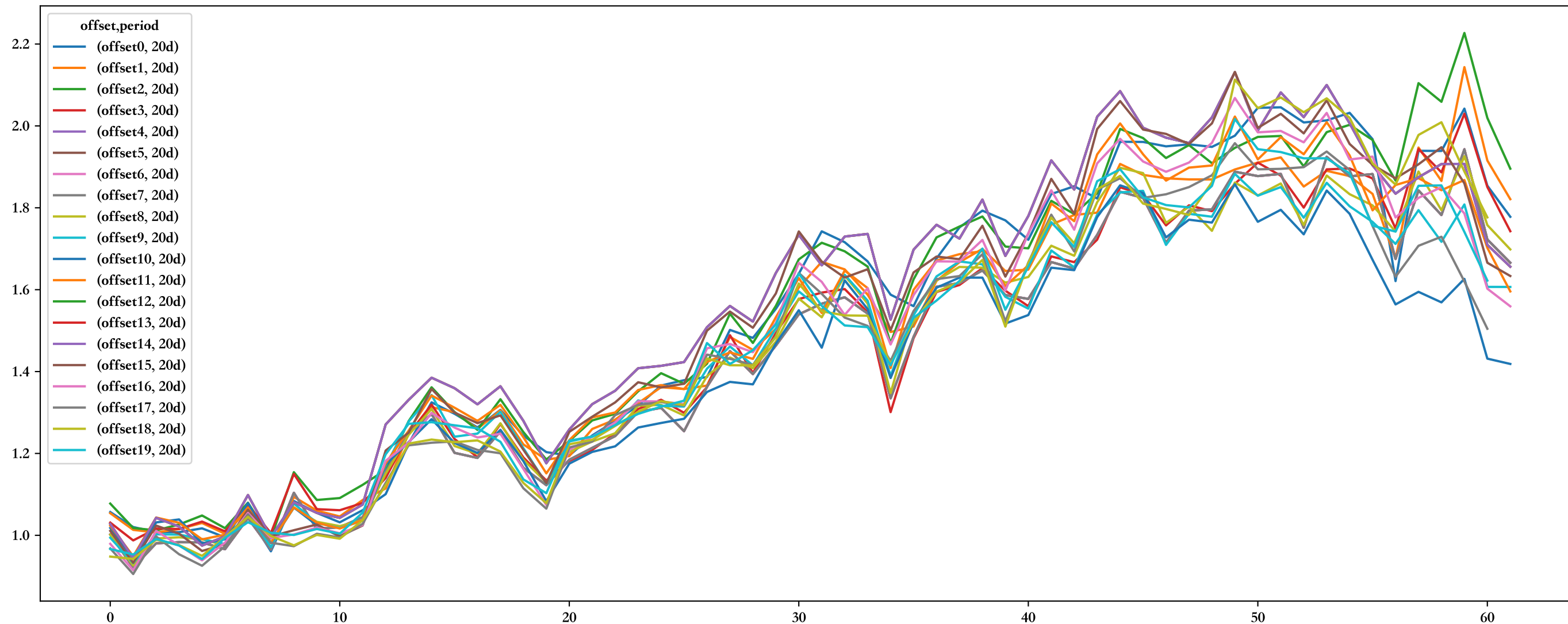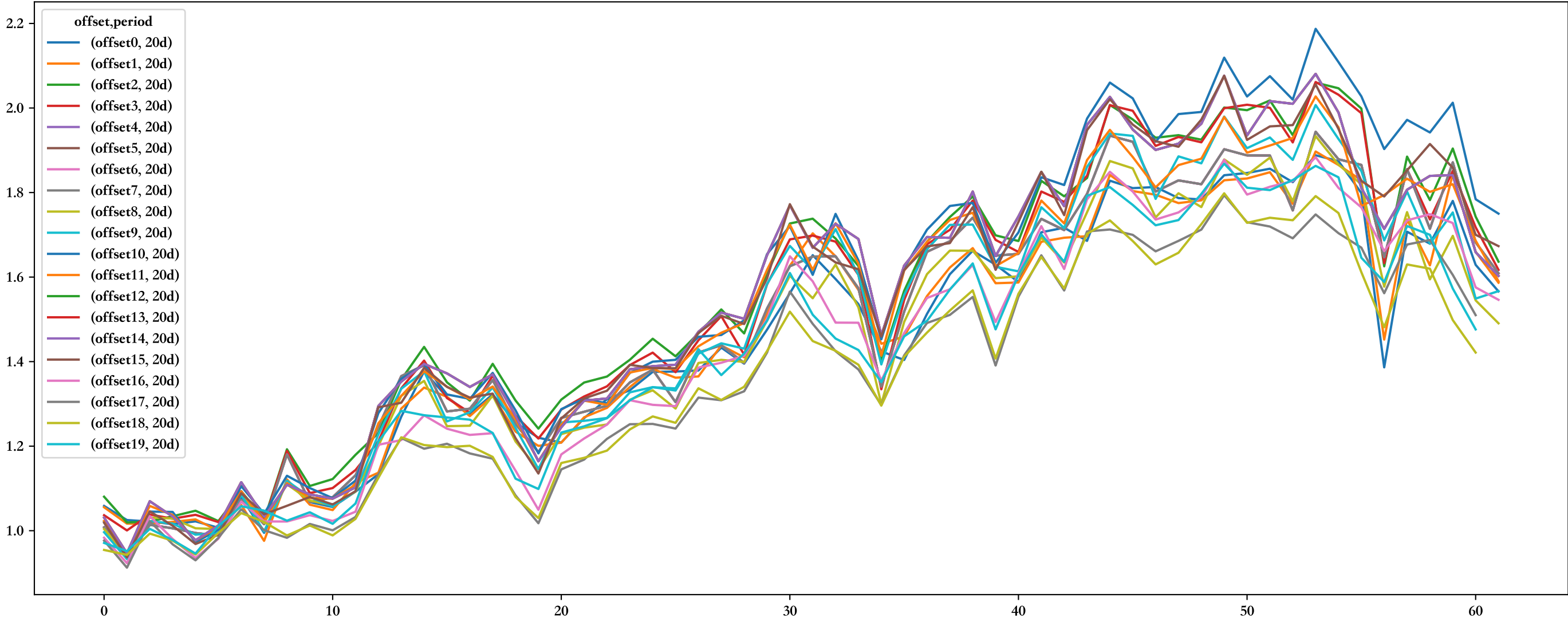Quntile : 6.0 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 7.0 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 8.0 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

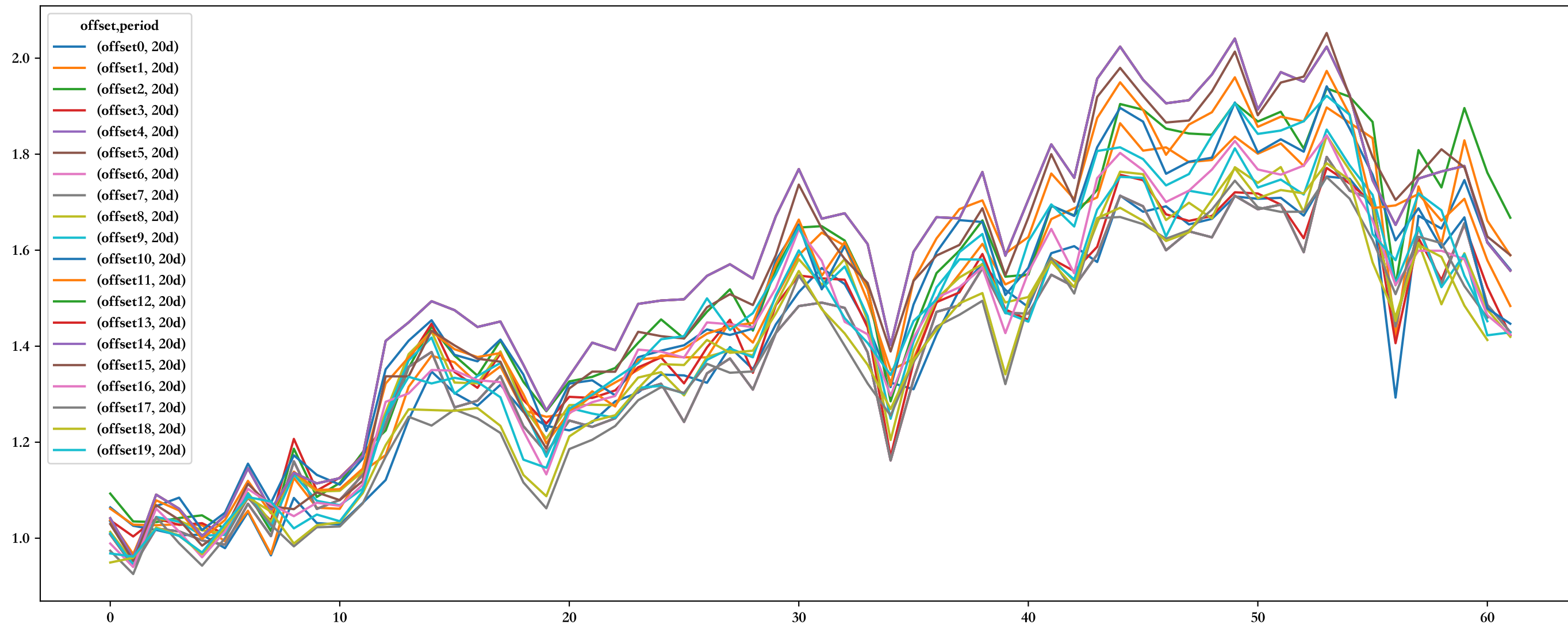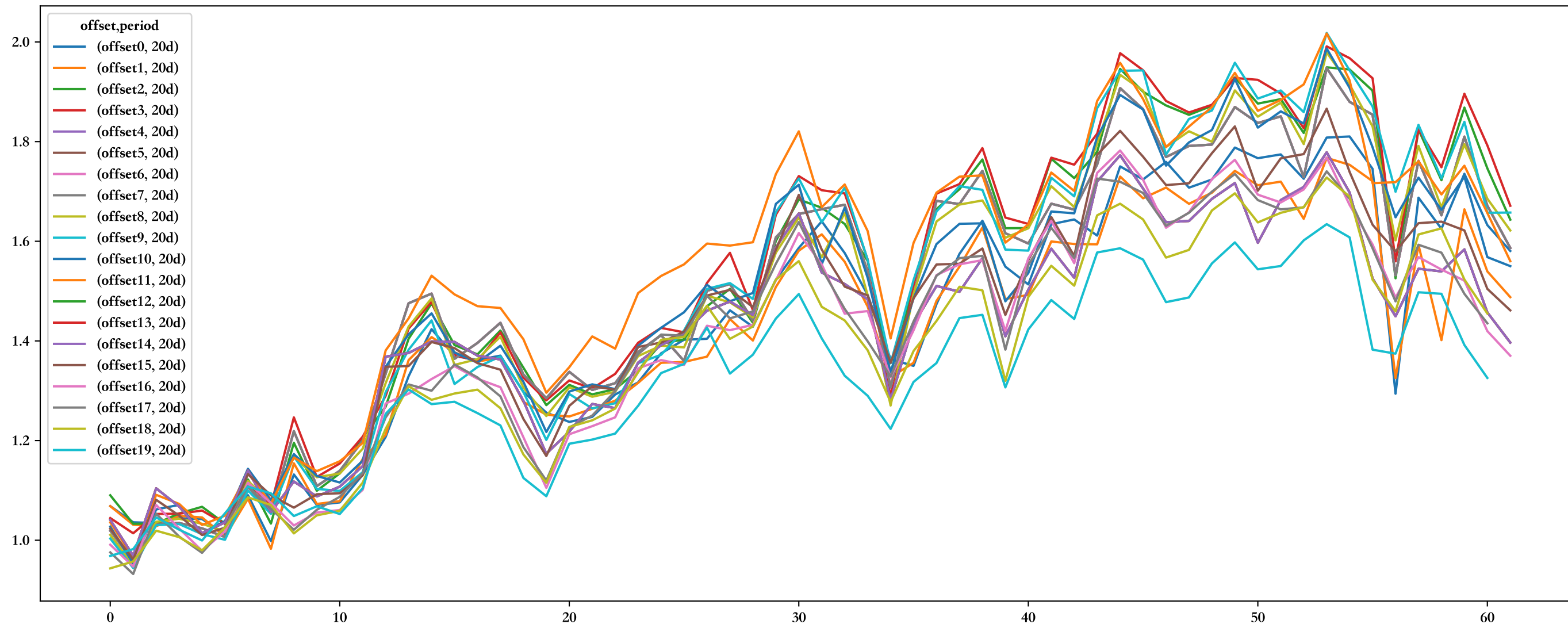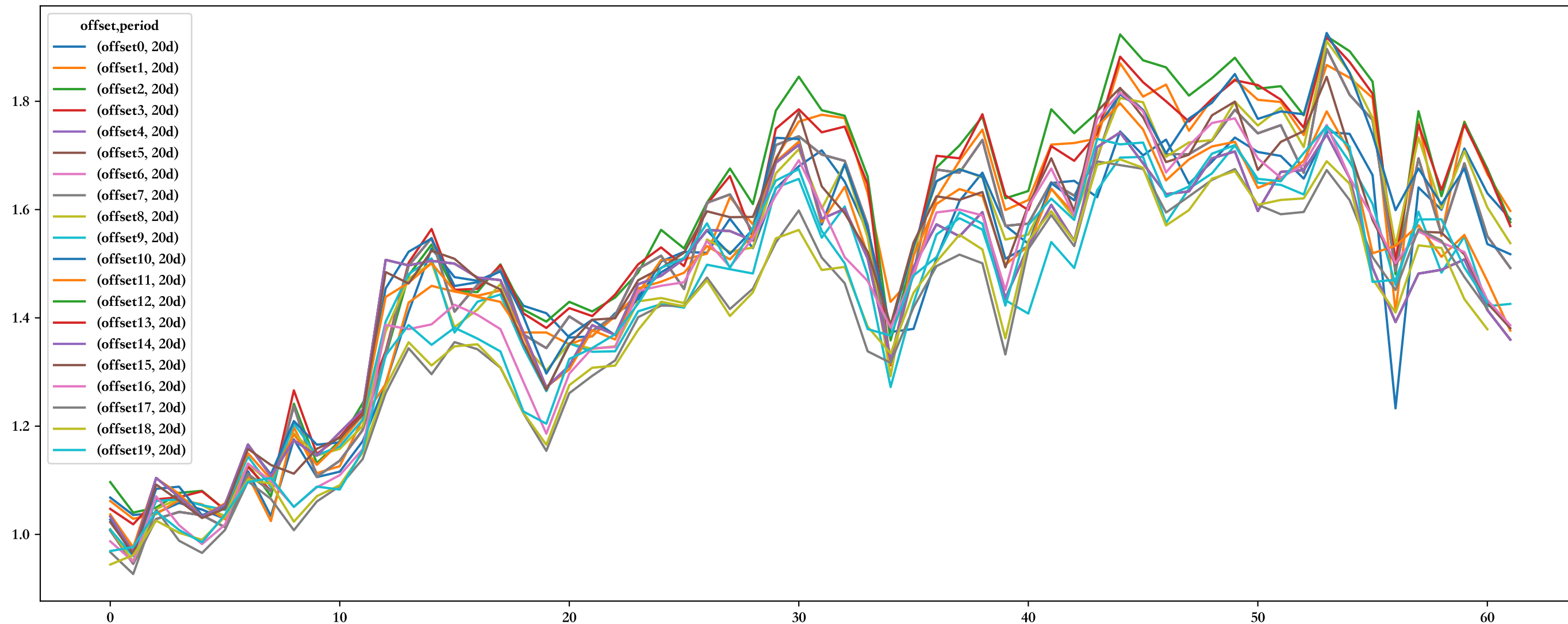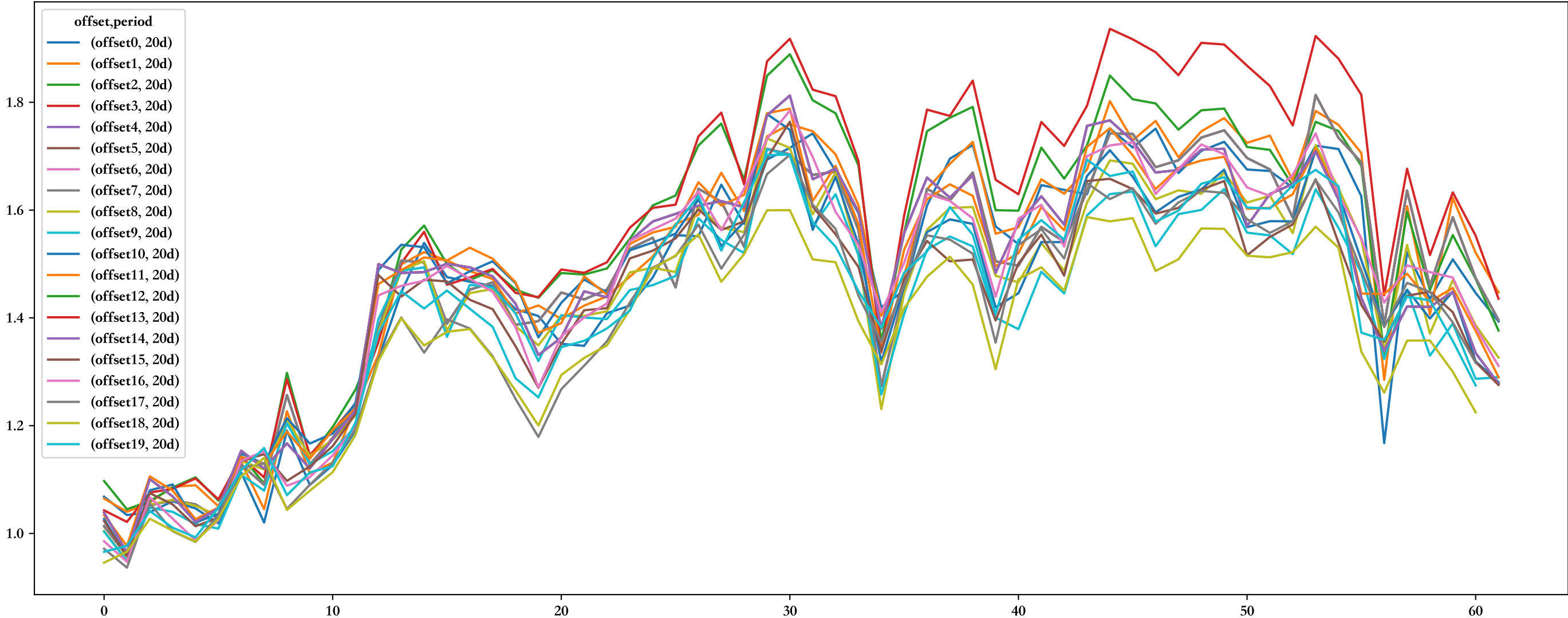Quntile : 9.0 period : return_c2c_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

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

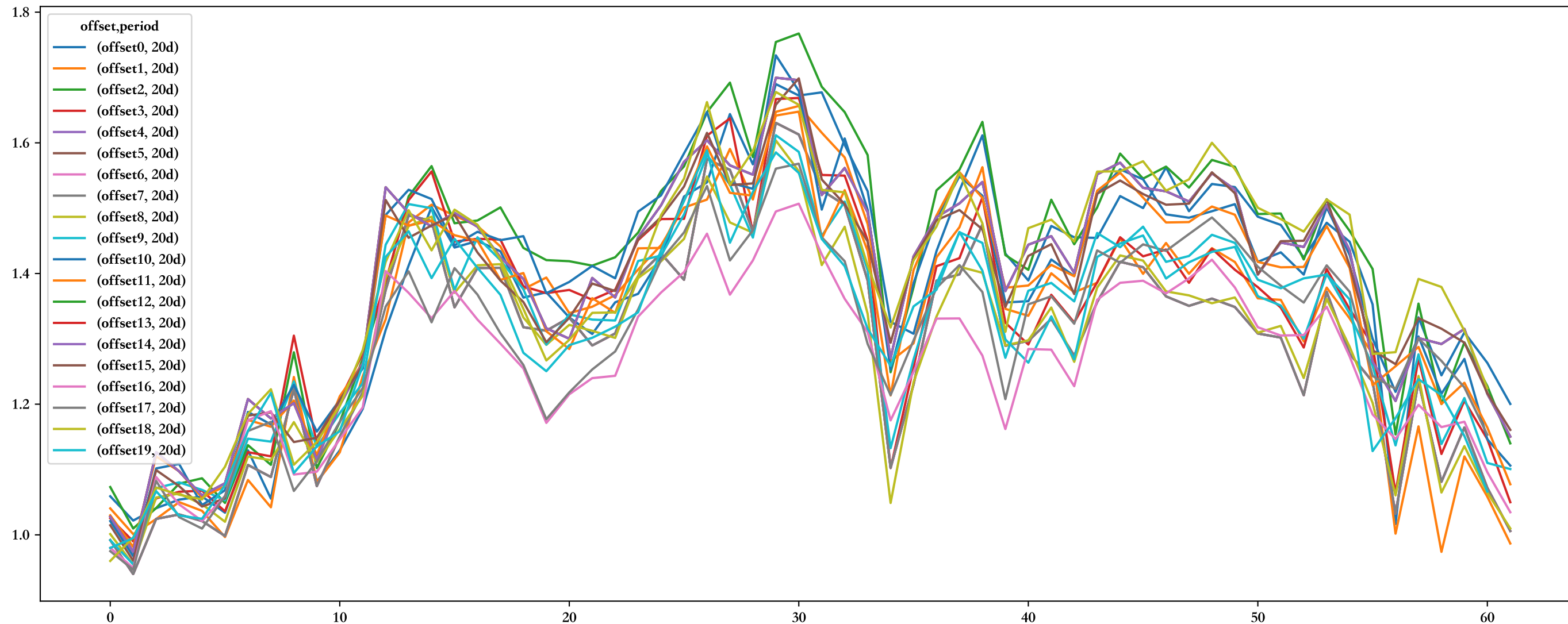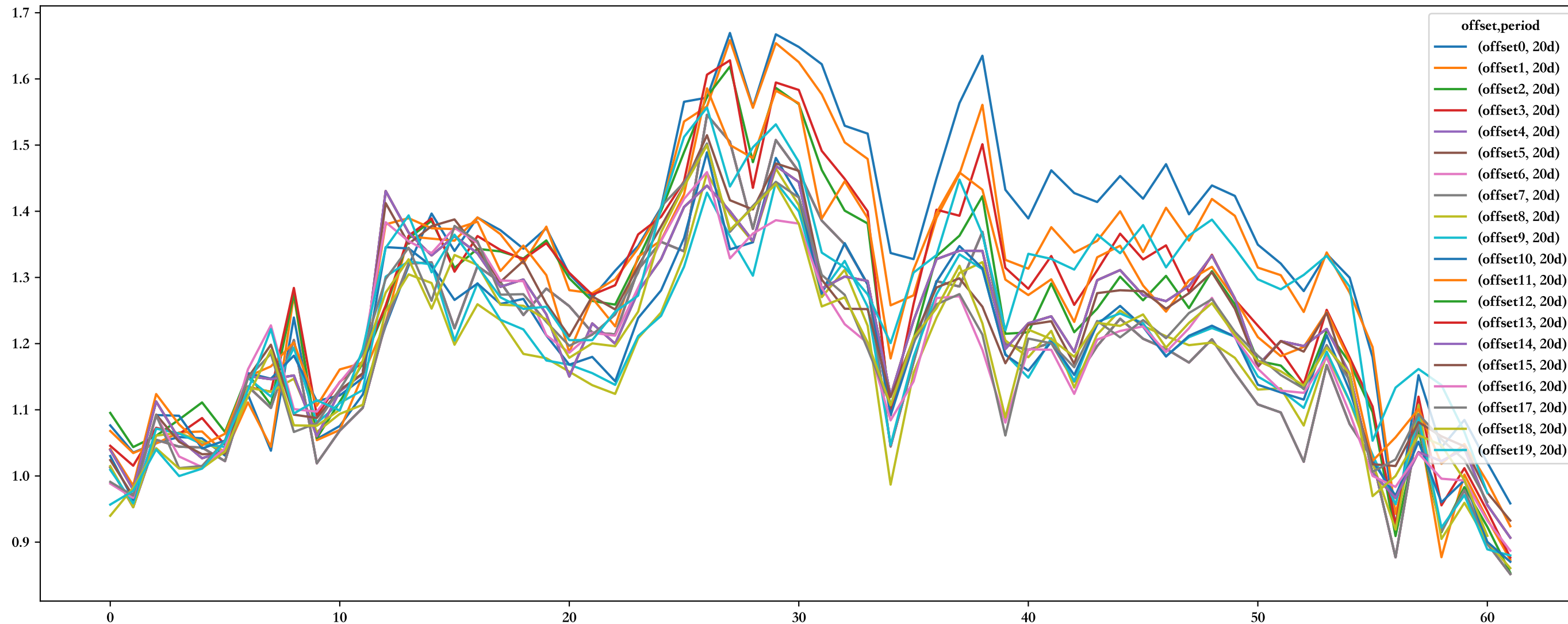Quntile : 1.0 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 2.0 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 3.0 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

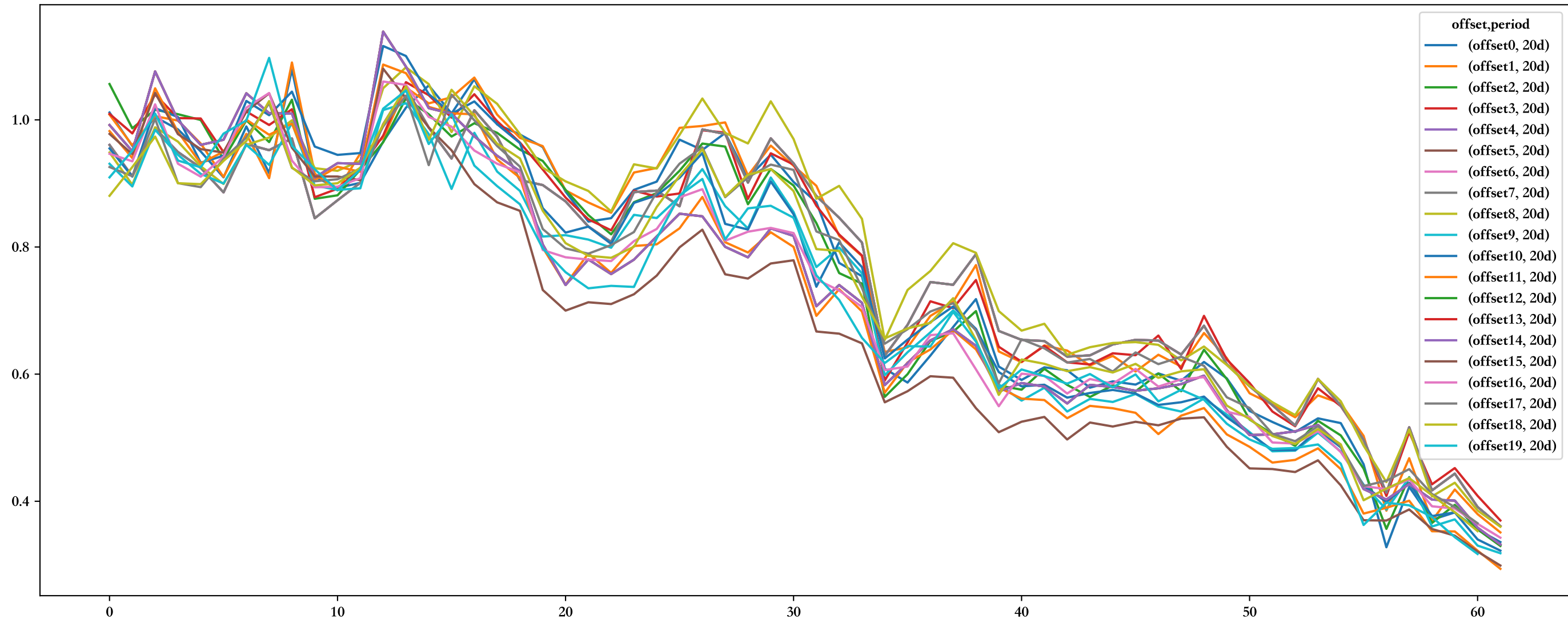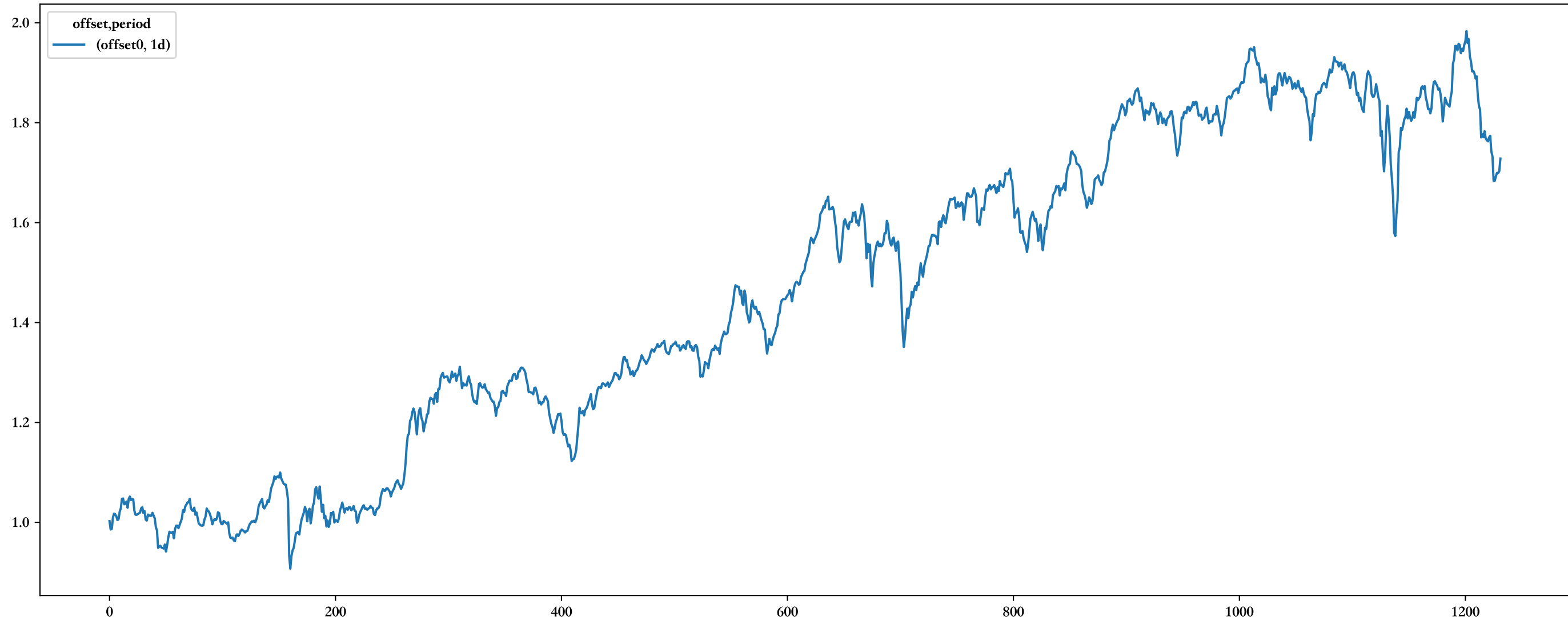Quntile : 4.0 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 5.0 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 6.0 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 7.0 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

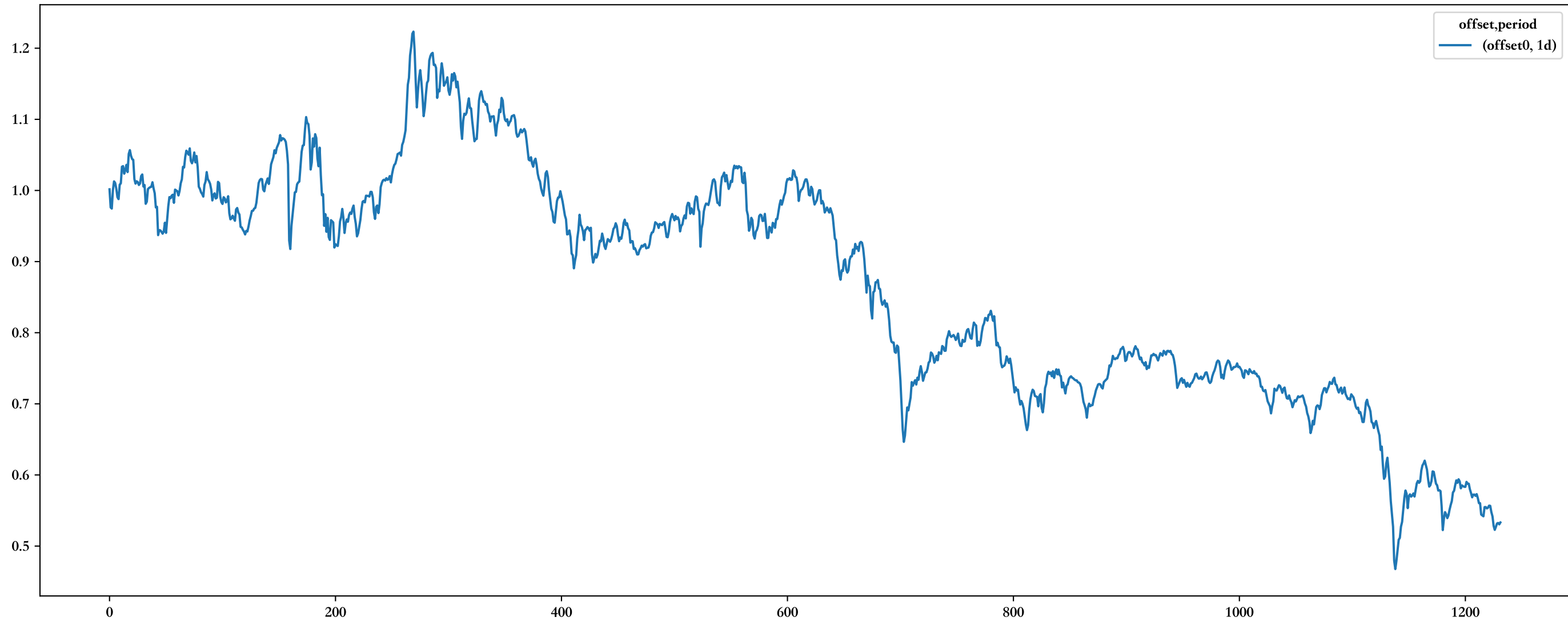Quntile : 8.0 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 9.0 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 10.0 period : return_v2v_arc_fwd_1d return (start : 2019-06-01 end : 2024-11-30)

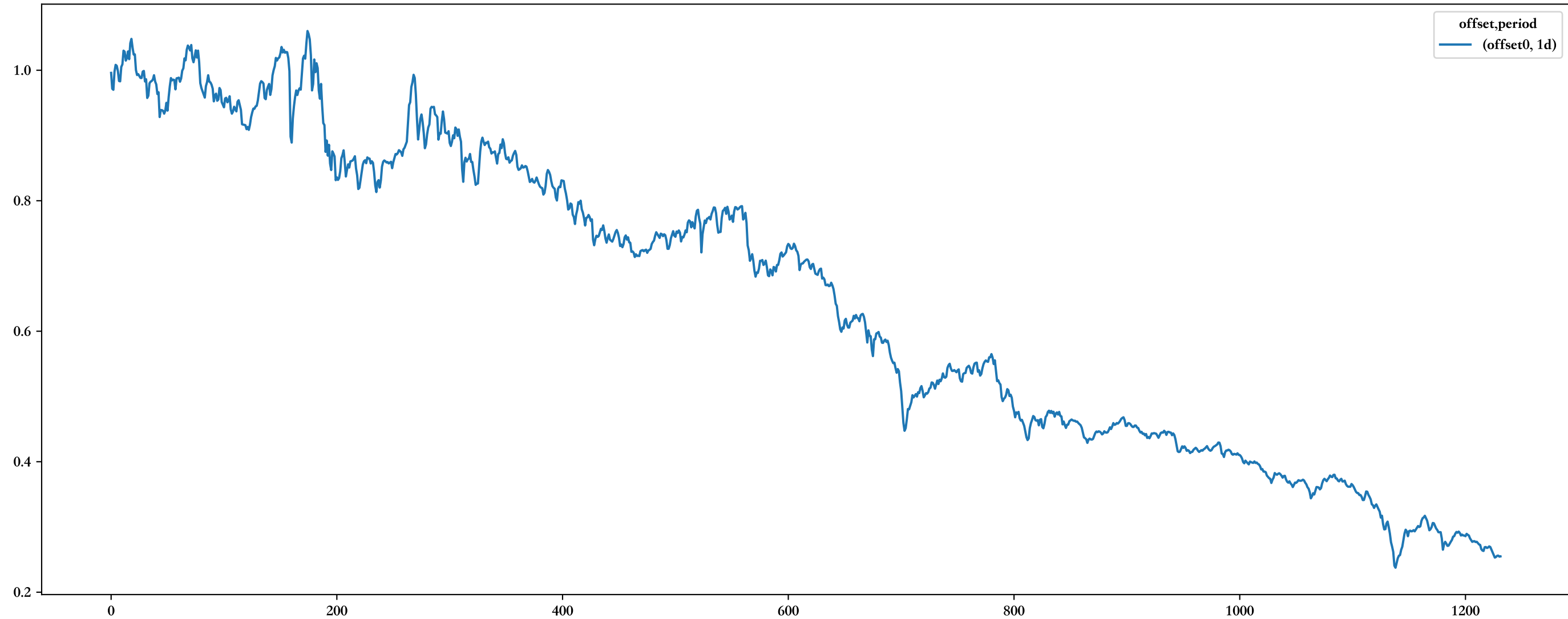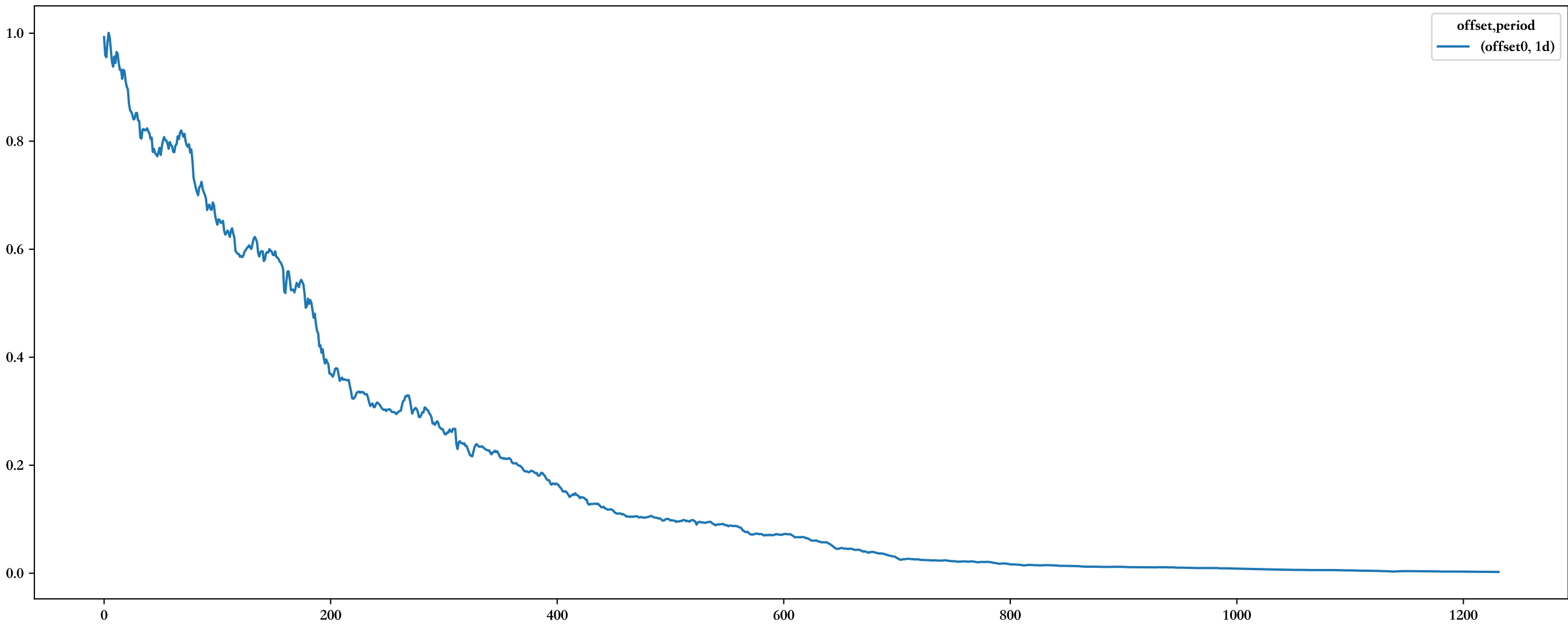Quntile : 1.0 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 2.0 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 3.0 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

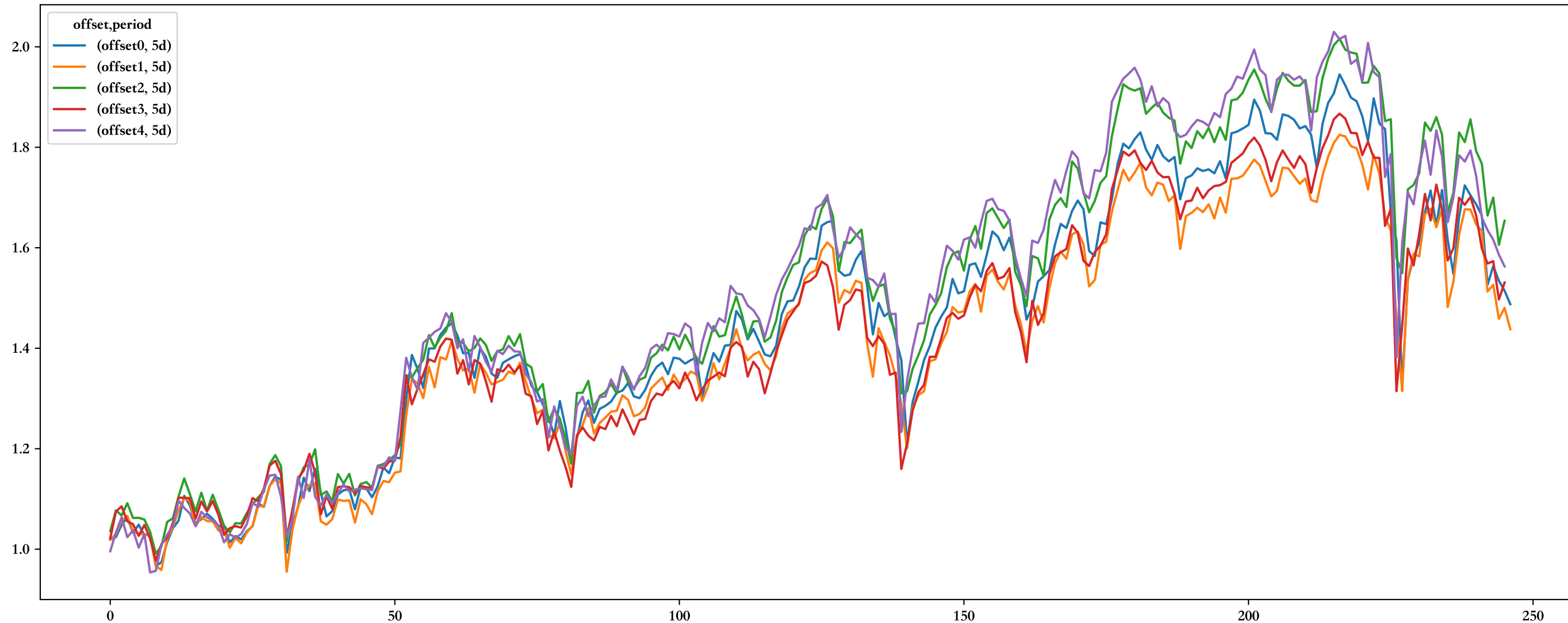Quntile : 4.0 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

offset,period
— (offset0, 5d)
— (offset1, 5d)
— (offset2, 5d)
— (offset3, 5d)
— (offset4, 5d)

Quntile : 5.0 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

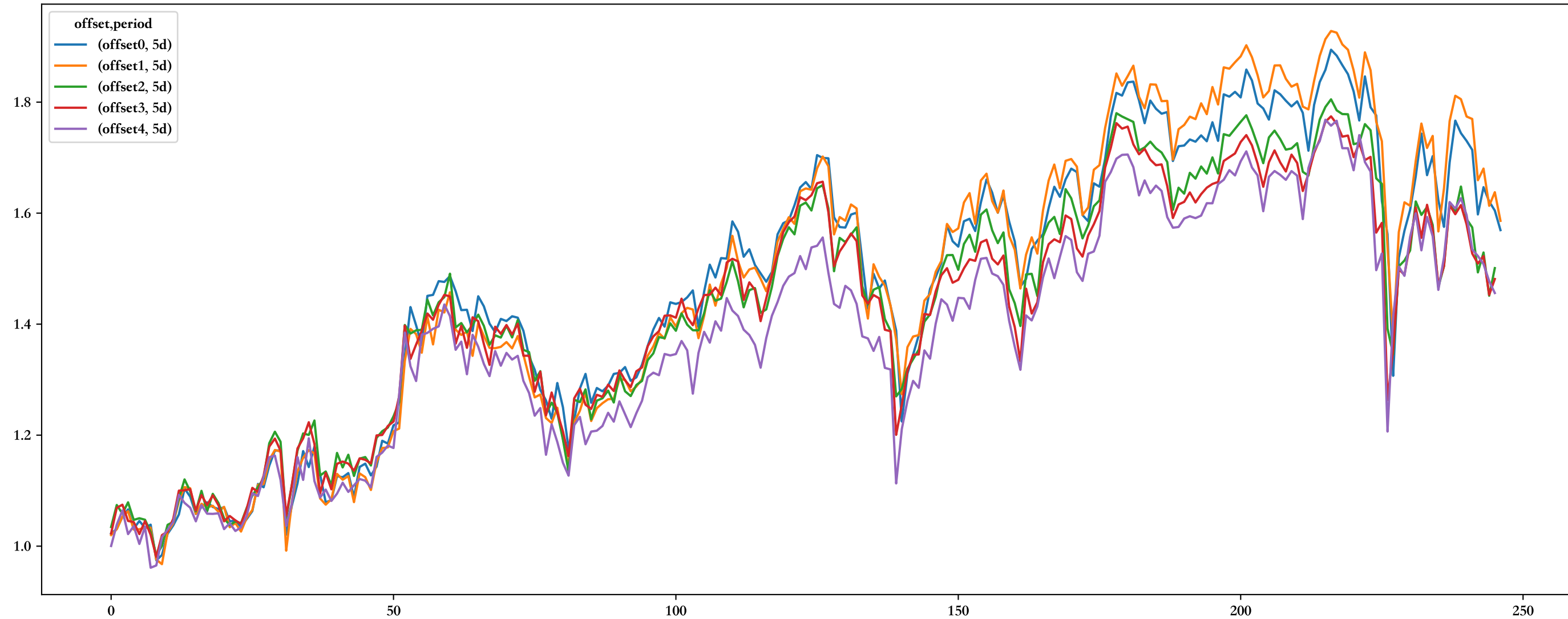Quntile : 6.0 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 7.0 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 8.0 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

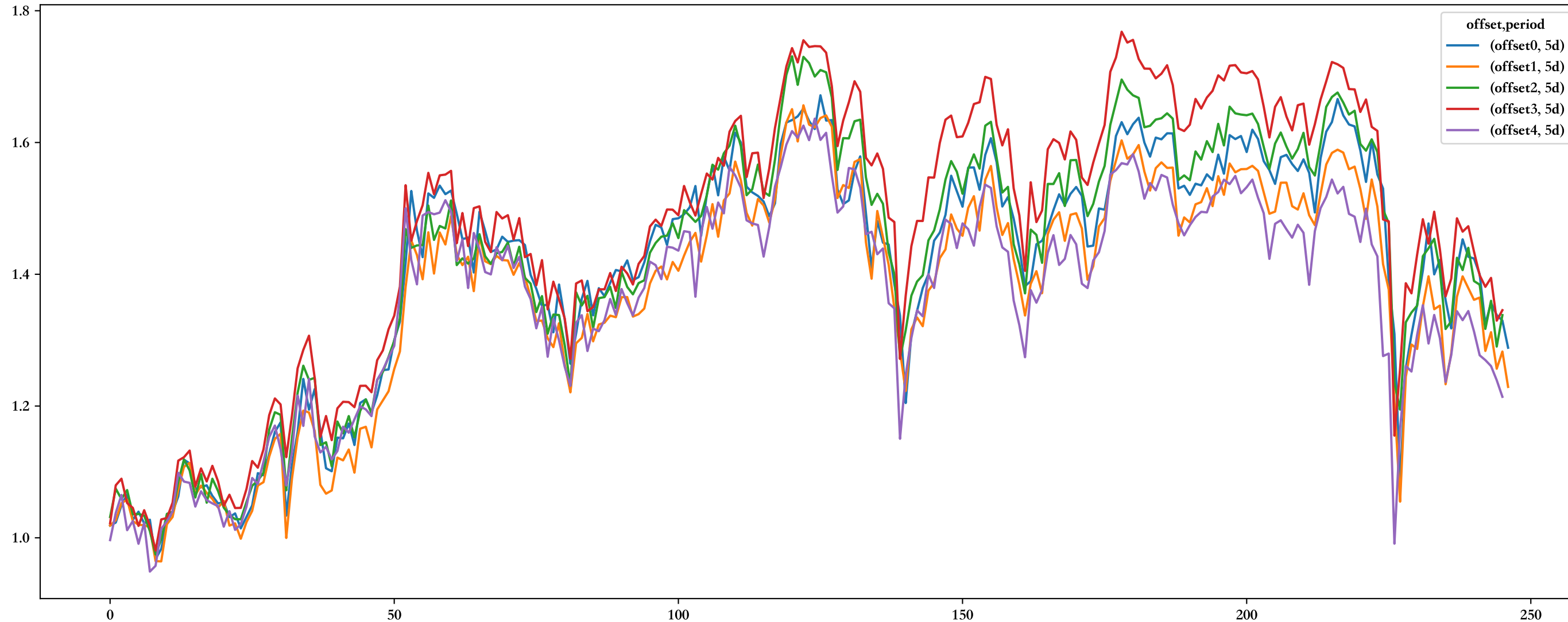Quntile : 9.0 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 10.0 period : return_v2v_arc_fwd_5d return (start : 2019-06-01 end : 2024-11-30)

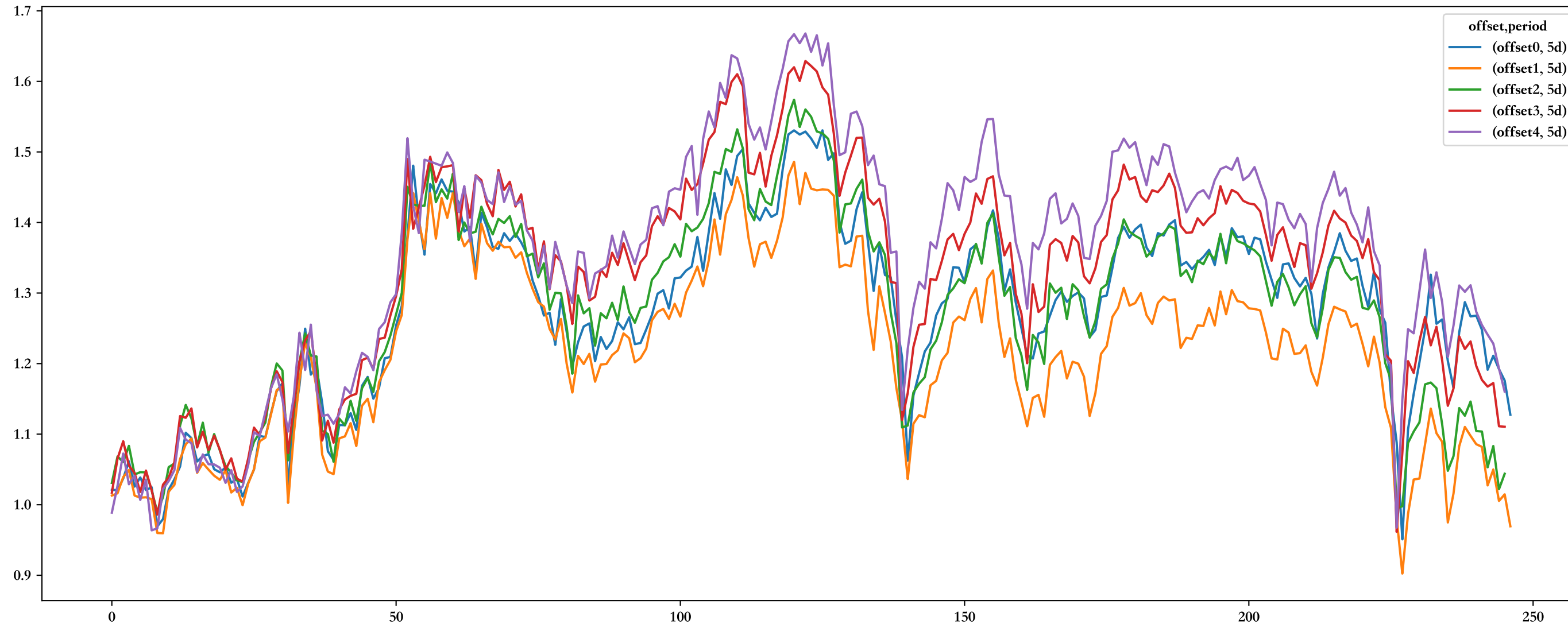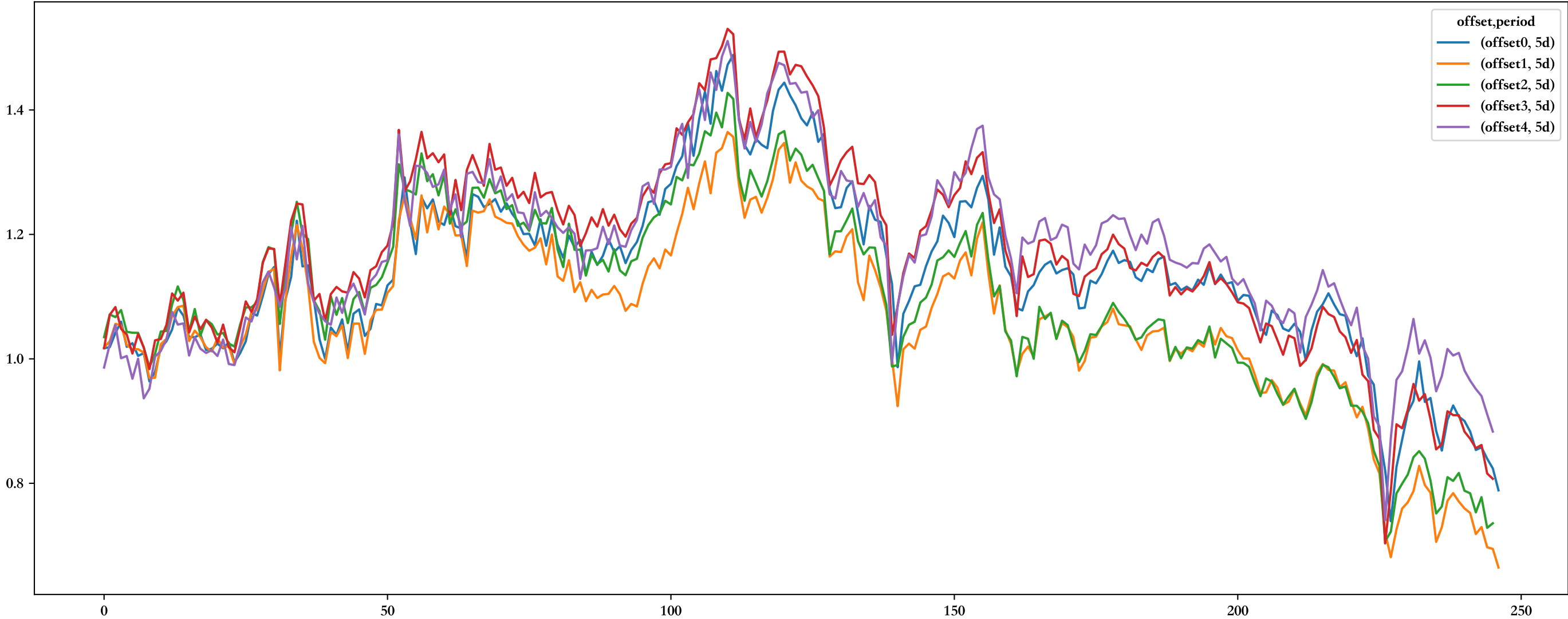Quntile : 1.0 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 2.0 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

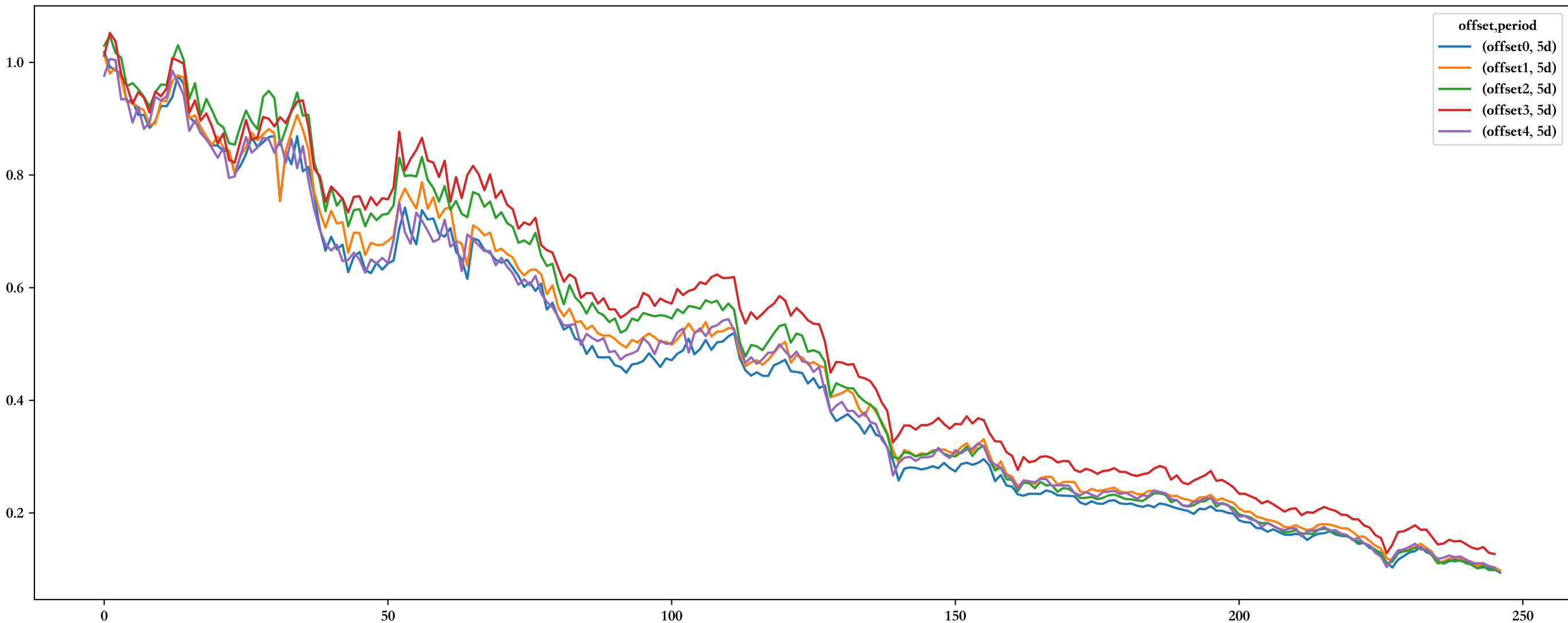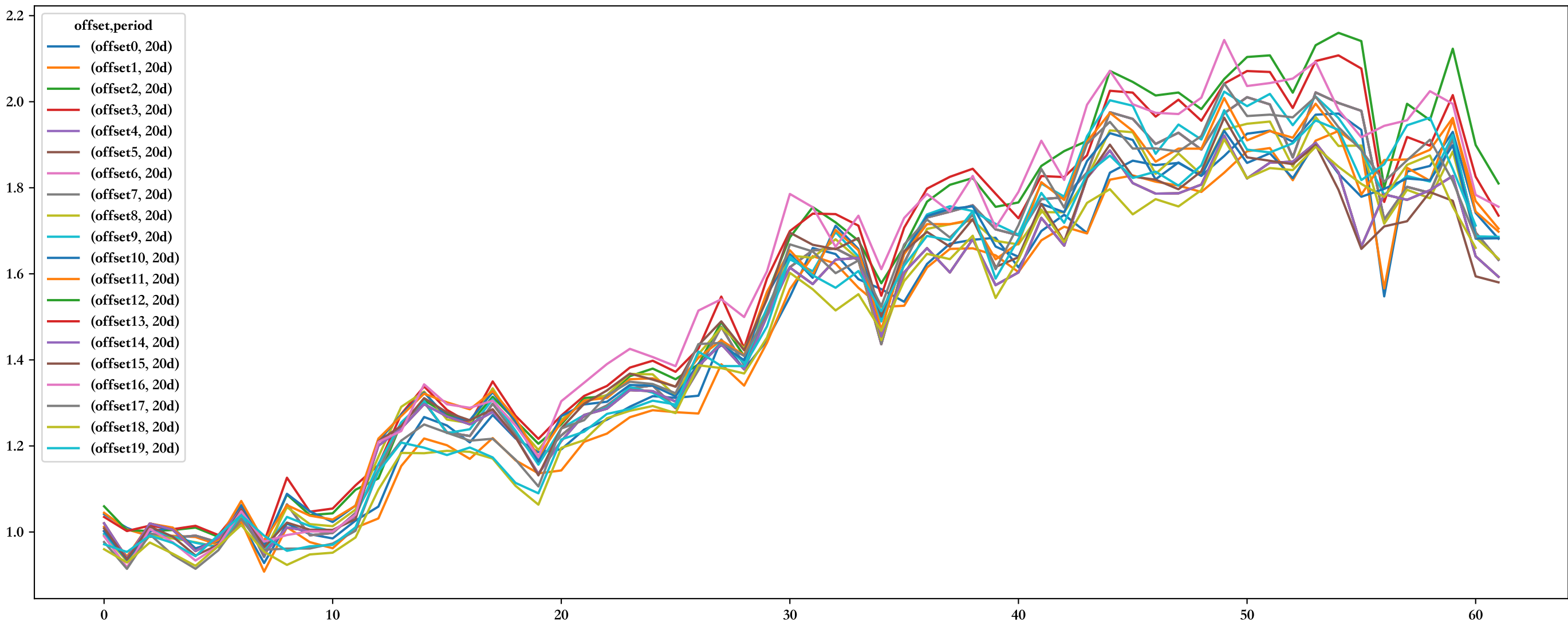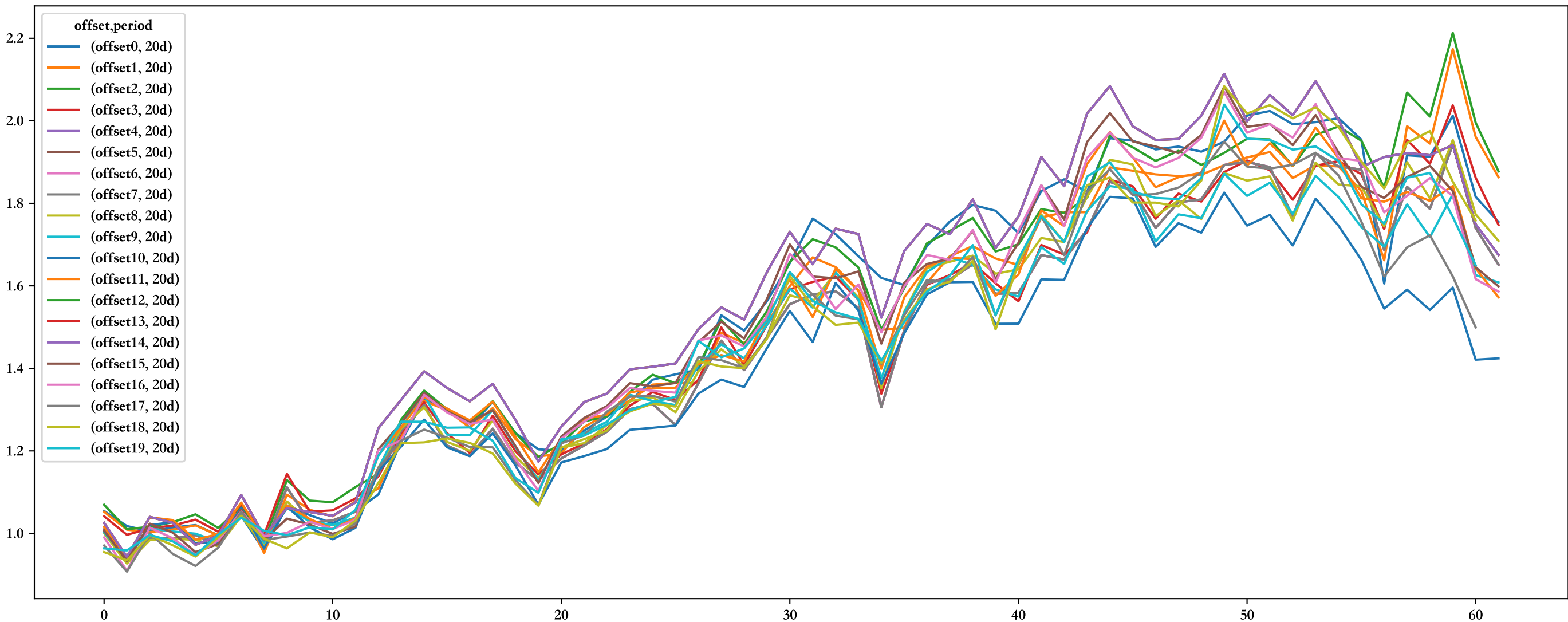offset,period
- (offset0, 20d)
- (offset1, 20d)
- (offset2, 20d)
- (offset3, 20d)
- (offset4, 20d)
- (offset5, 20d)
- (offset6, 20d)
- (offset7, 20d)
- (offset8, 20d)
- (offset9, 20d)
- (offset10, 20d)
- (offset11, 20d)
- (offset12, 20d)
- (offset13, 20d)
- (offset14, 20d)
- (offset15, 20d)
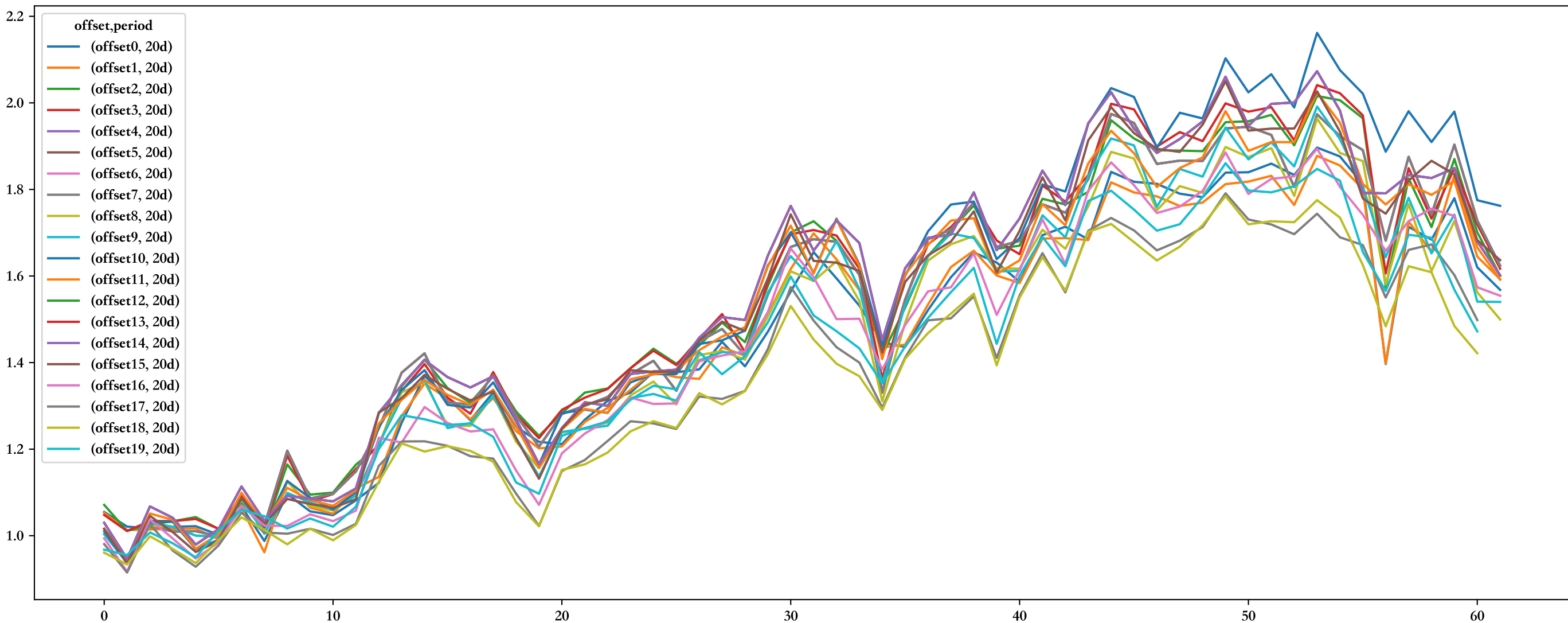- (offset16, 20d)
- (offset17, 20d)
- (offset18, 20d)
- (offset19, 20d)

Quntile : 3.0 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

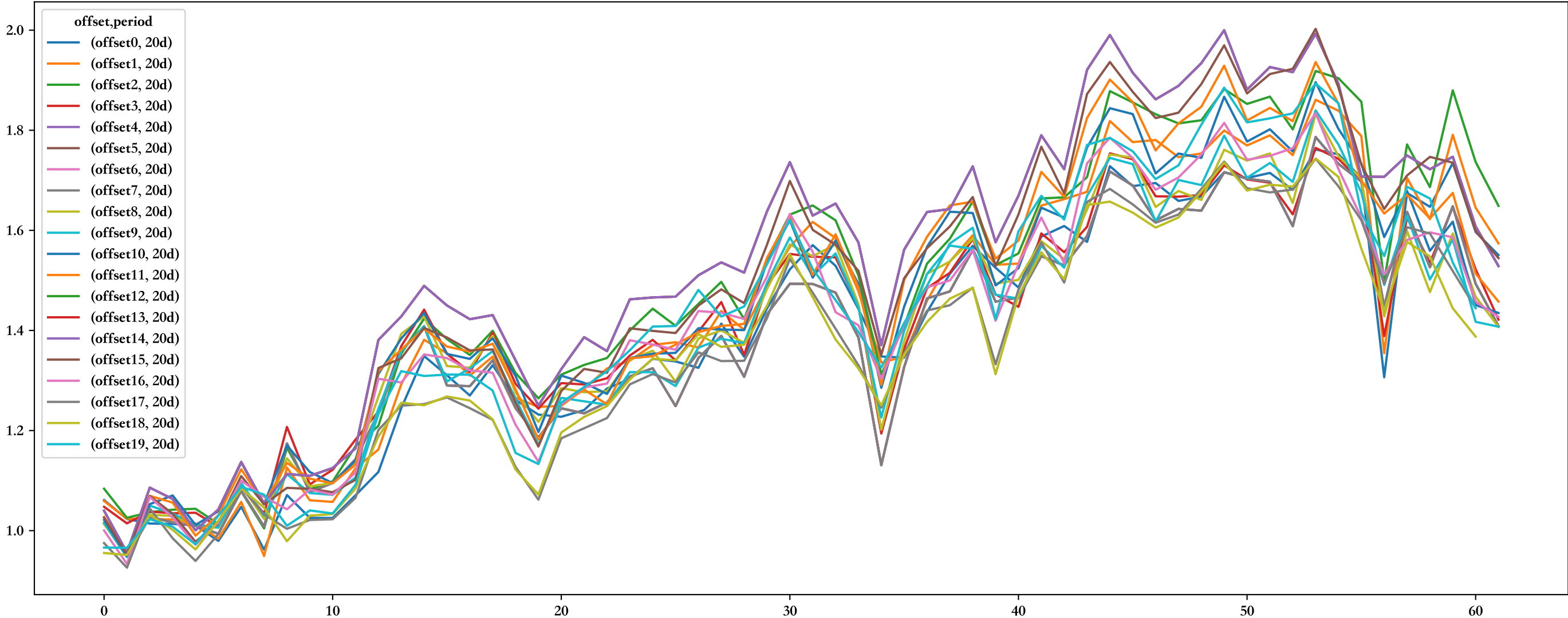Quntile : 4.0 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 5.0 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 6.0 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

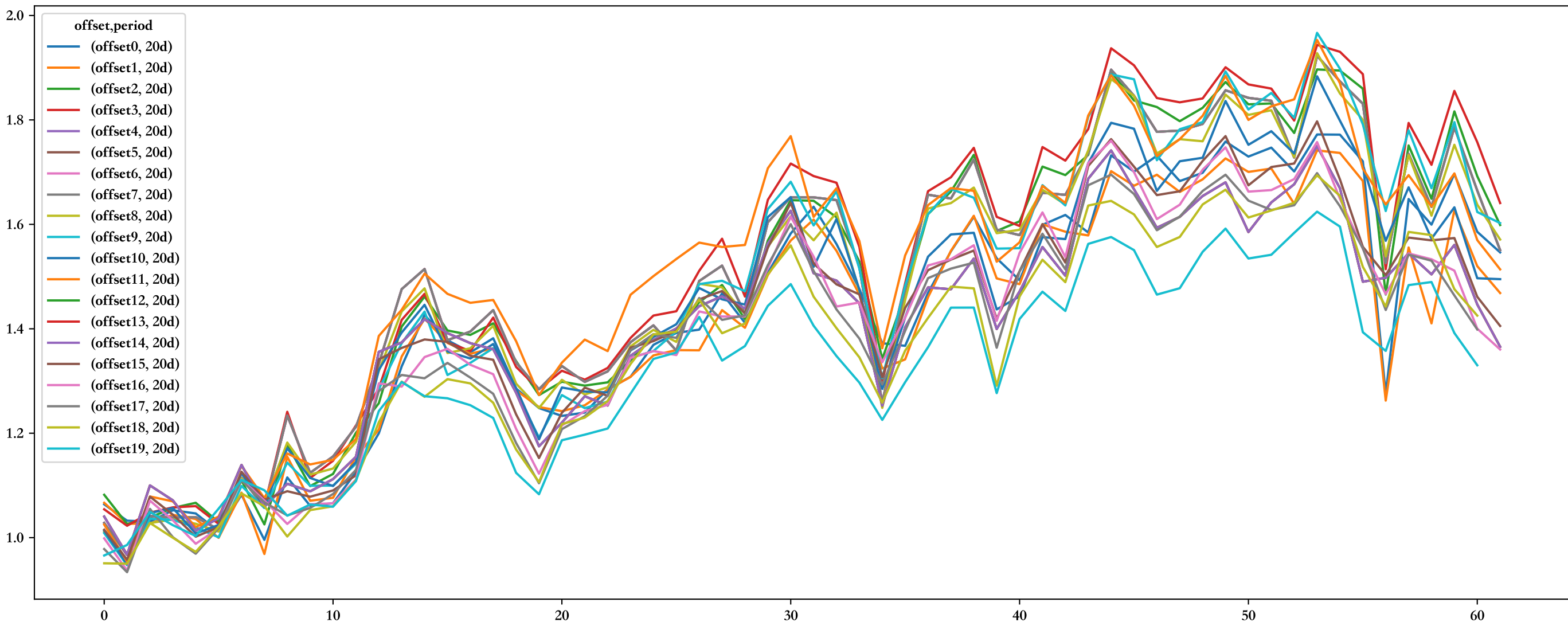Quntile : 7.0 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

Quntile : 8.0 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

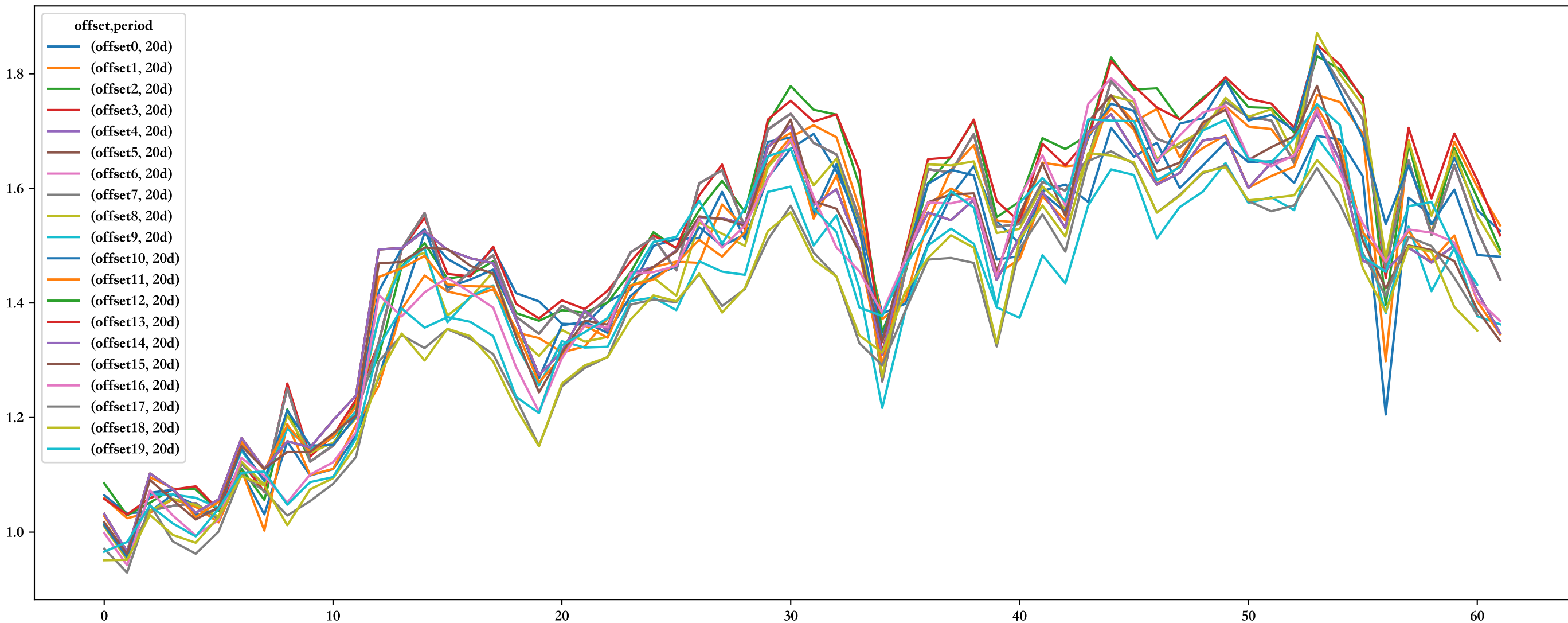Quntile : 9.0 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

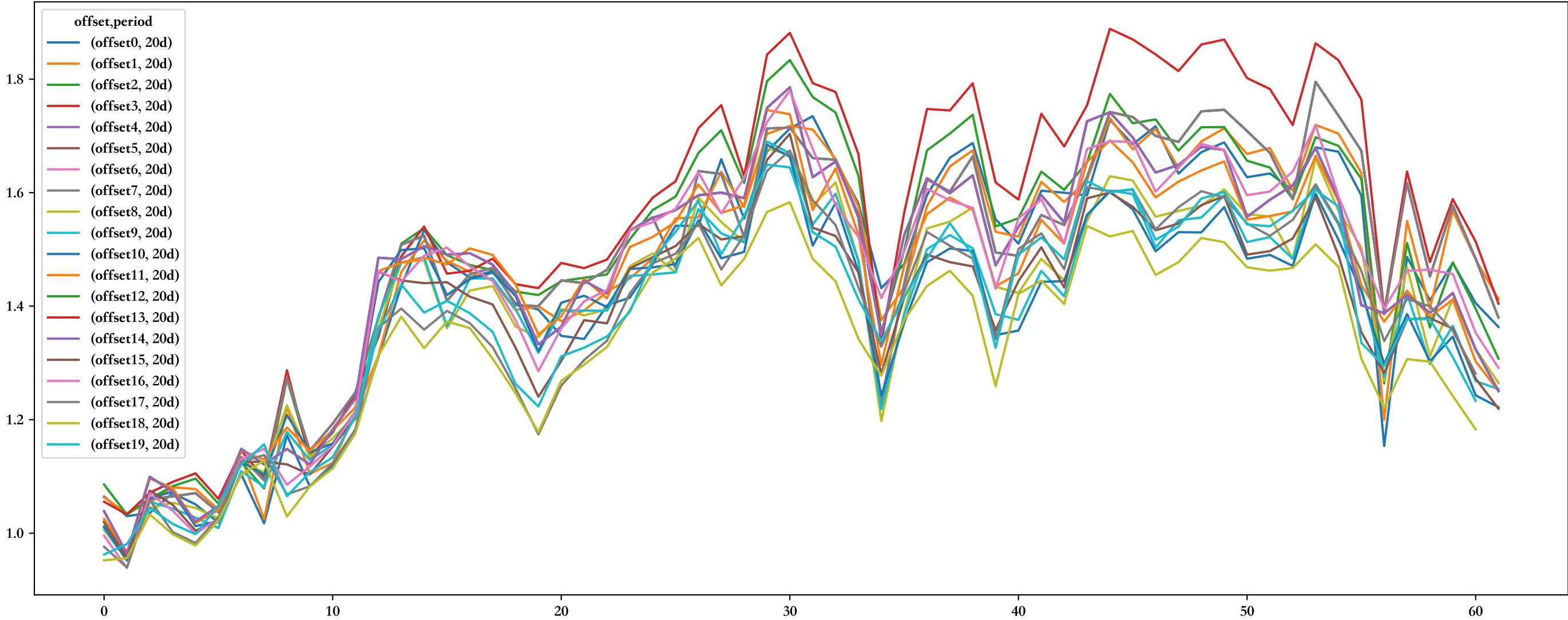Quntile : 10.0 period : return_v2v_arc_fwd_20d return (start : 2019-06-01 end : 2024-11-30)

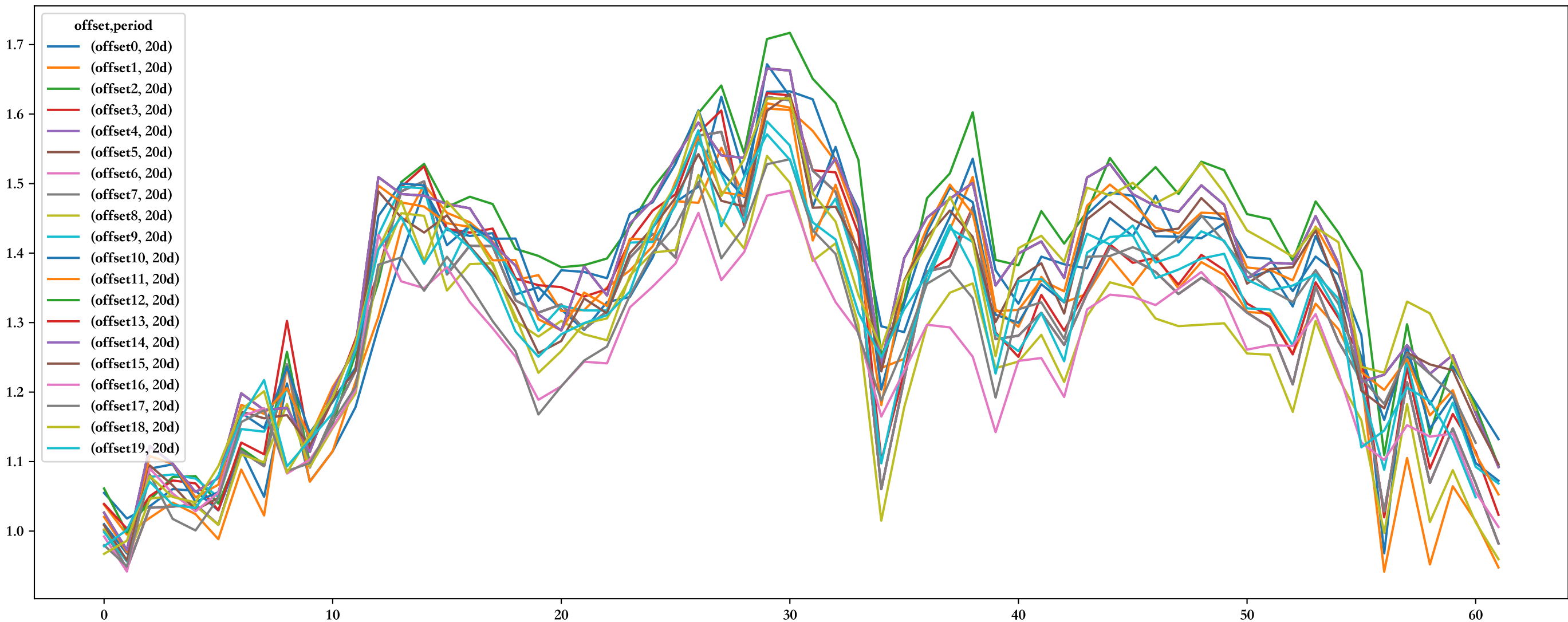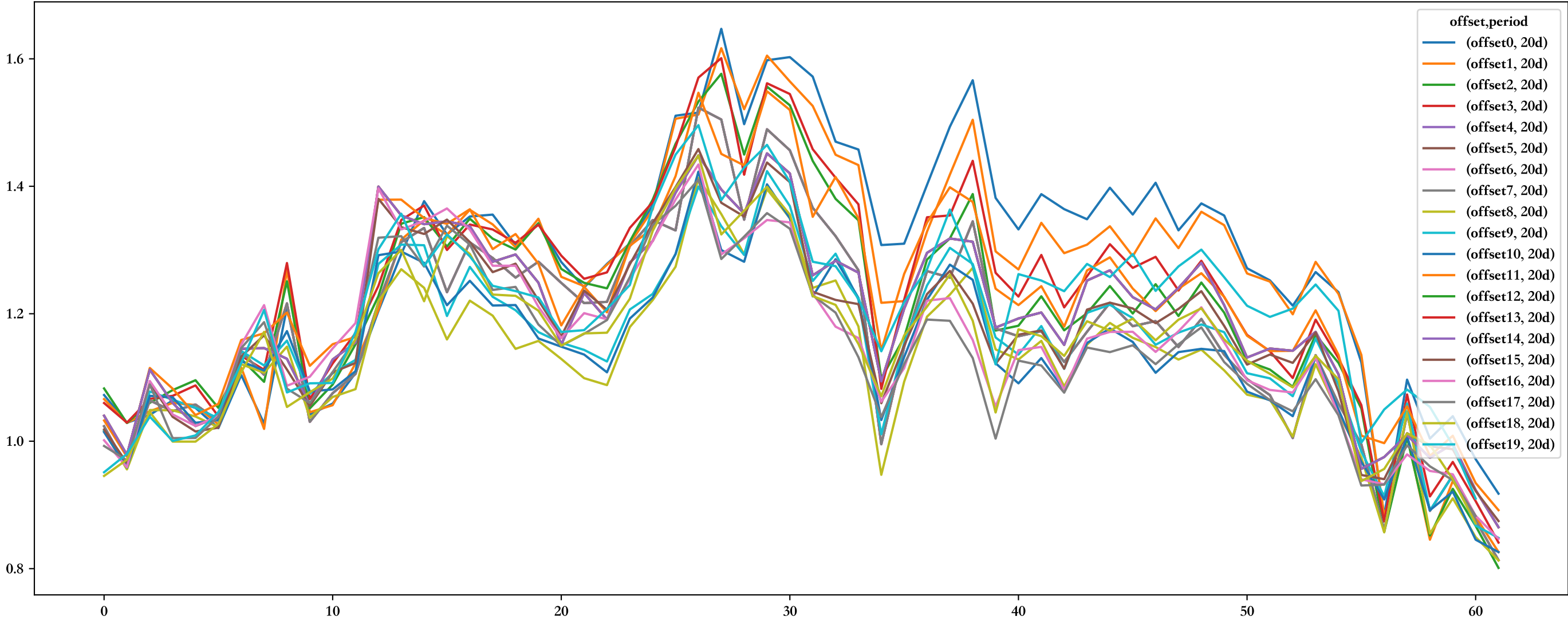offset,period
(offset0, 20d)
(offset1, 20d)
(offset2, 20d)
(offset3, 20d)
(offset4, 20d)
(offset5, 20d)
(offset6, 20d)
(offset7, 20d)
(offset8, 20d)
(offset9, 20d)
(offset10, 20d)
(offset11, 20d)
(offset12, 20d)
(offset13, 20d)
(offset14, 20d)
(offset15, 20d)
(offset16, 20d)
(offset17, 20d)
(offset18,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