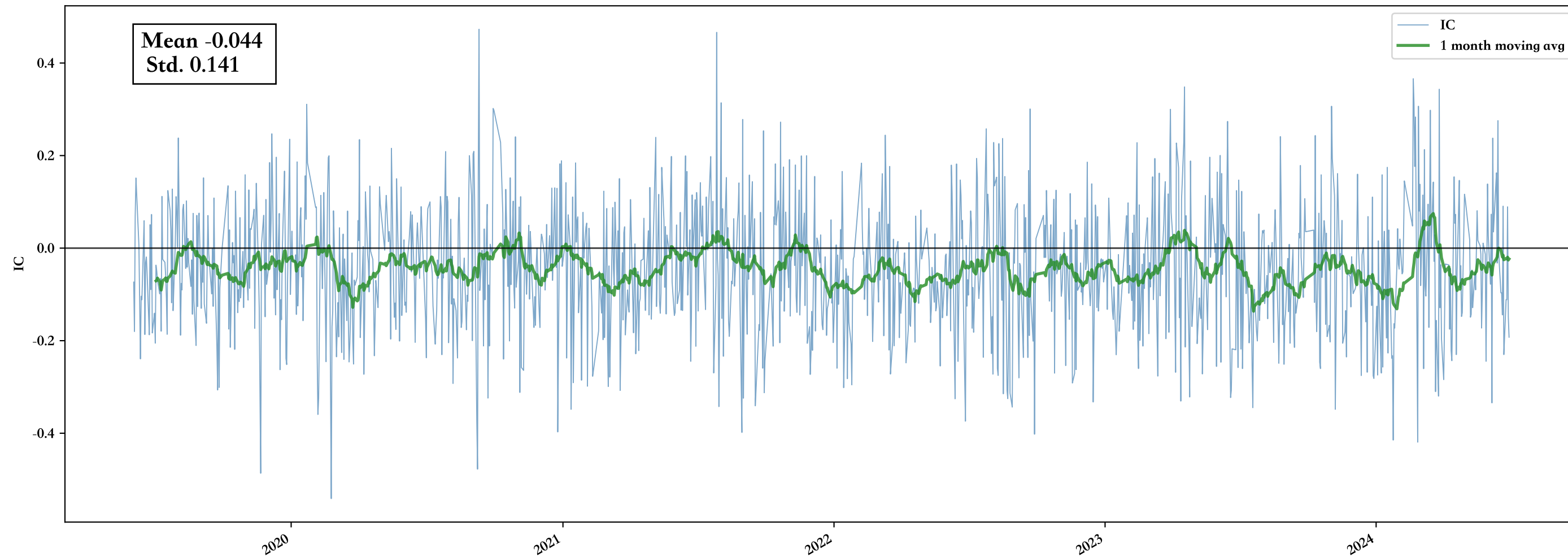
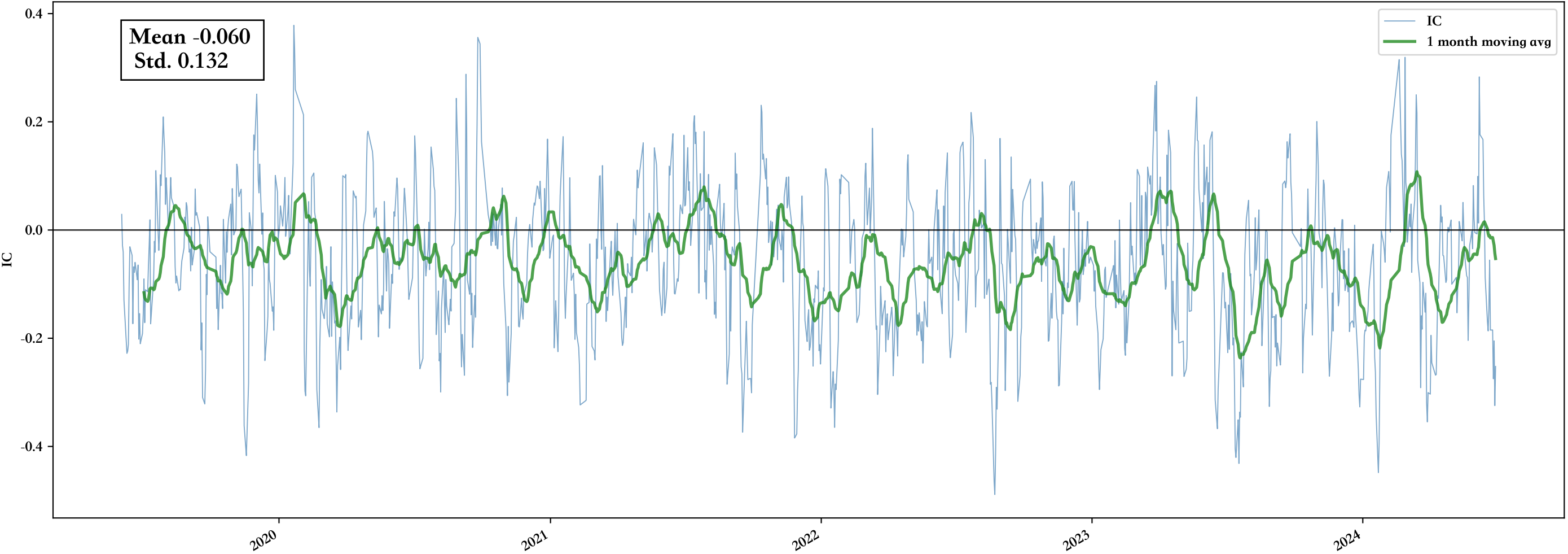


## 因子分析报告

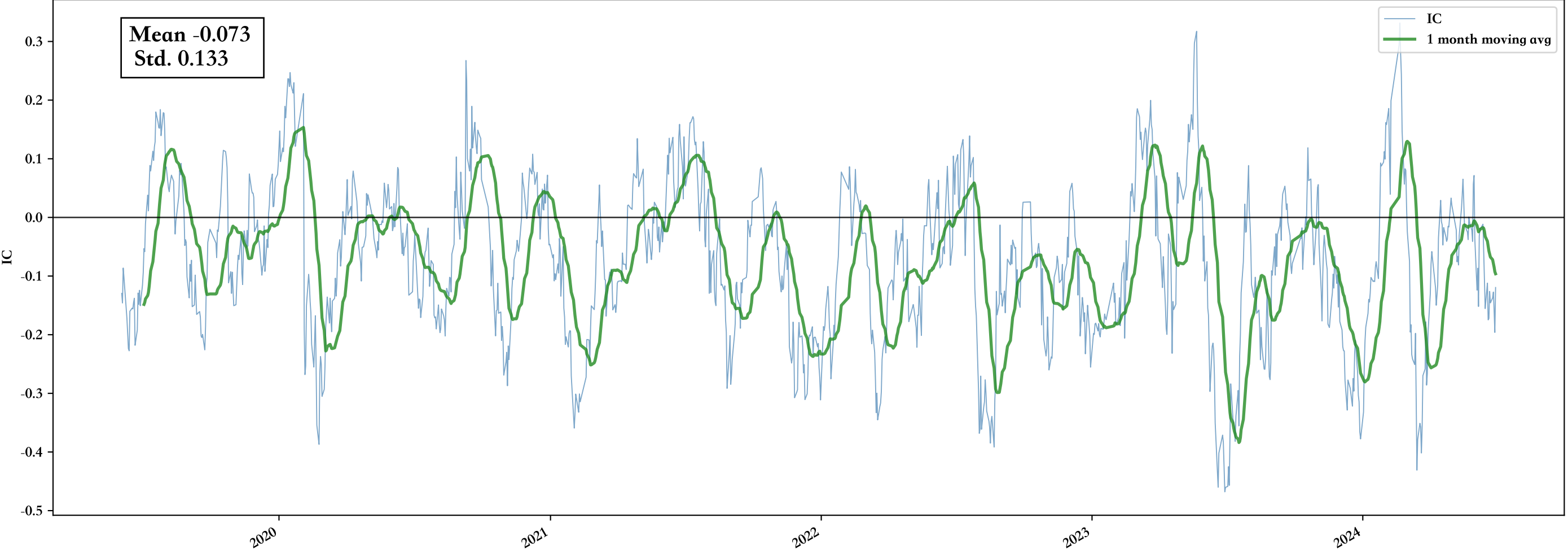
return\_c2c\_arc\_fwd\_1d Period Forward Return Information Coefficient (IC)



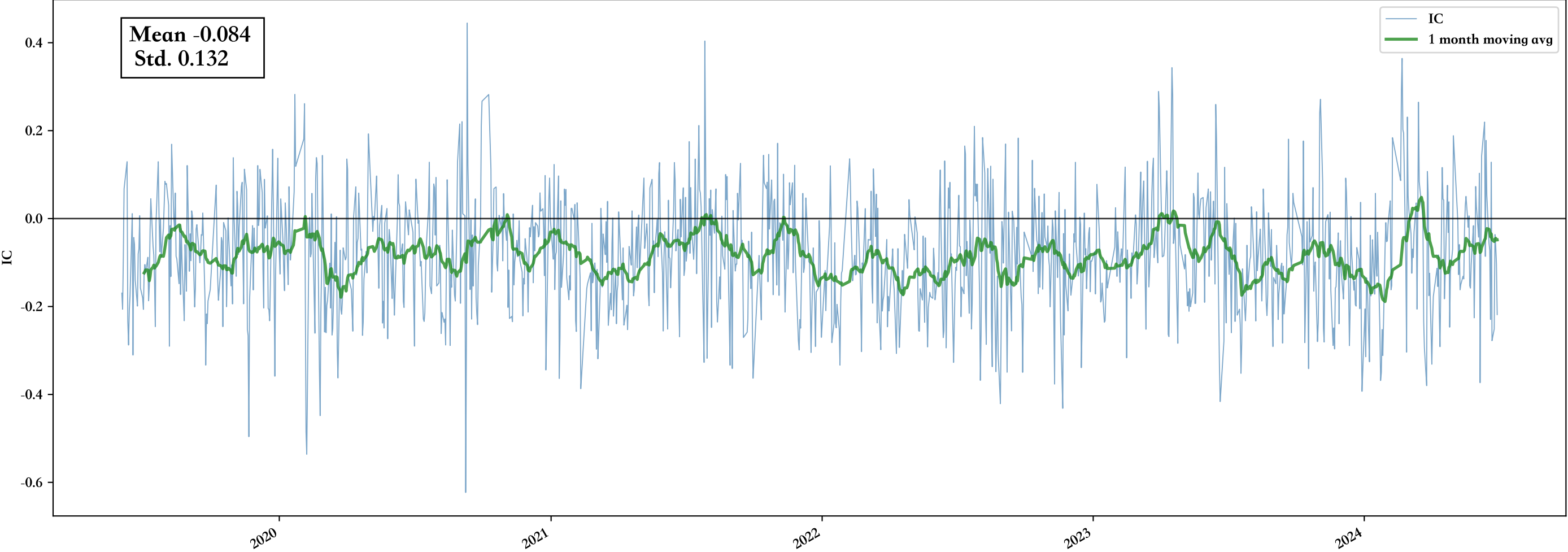
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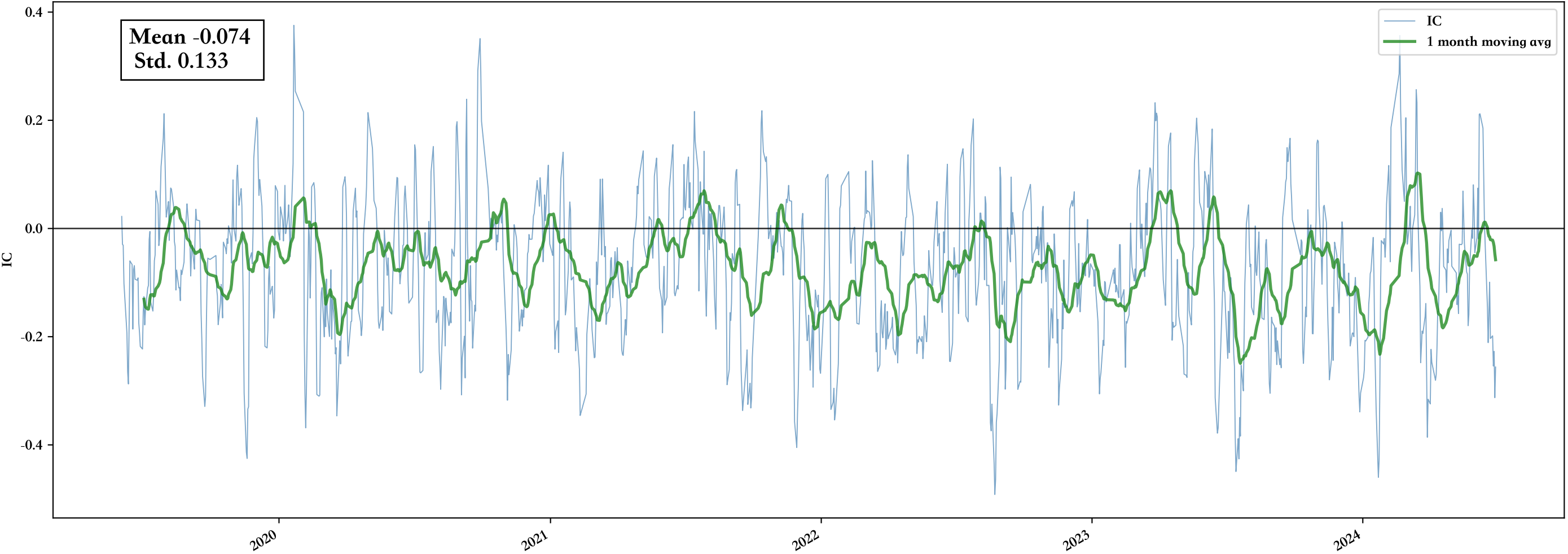
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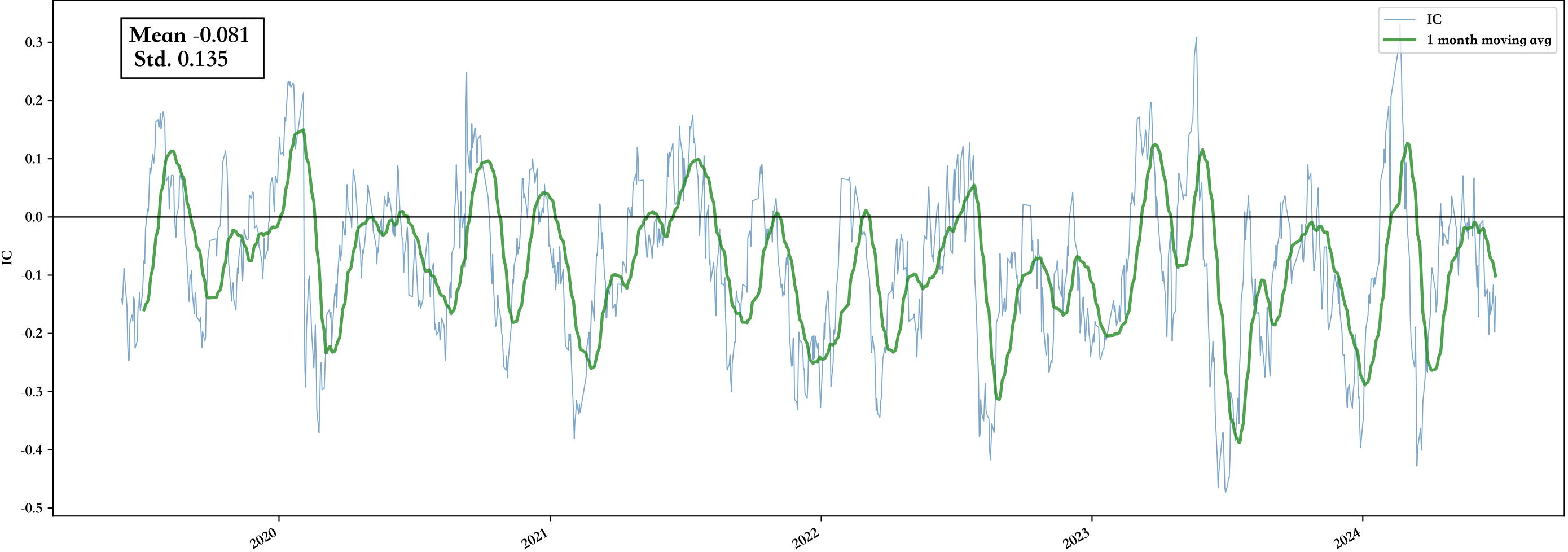
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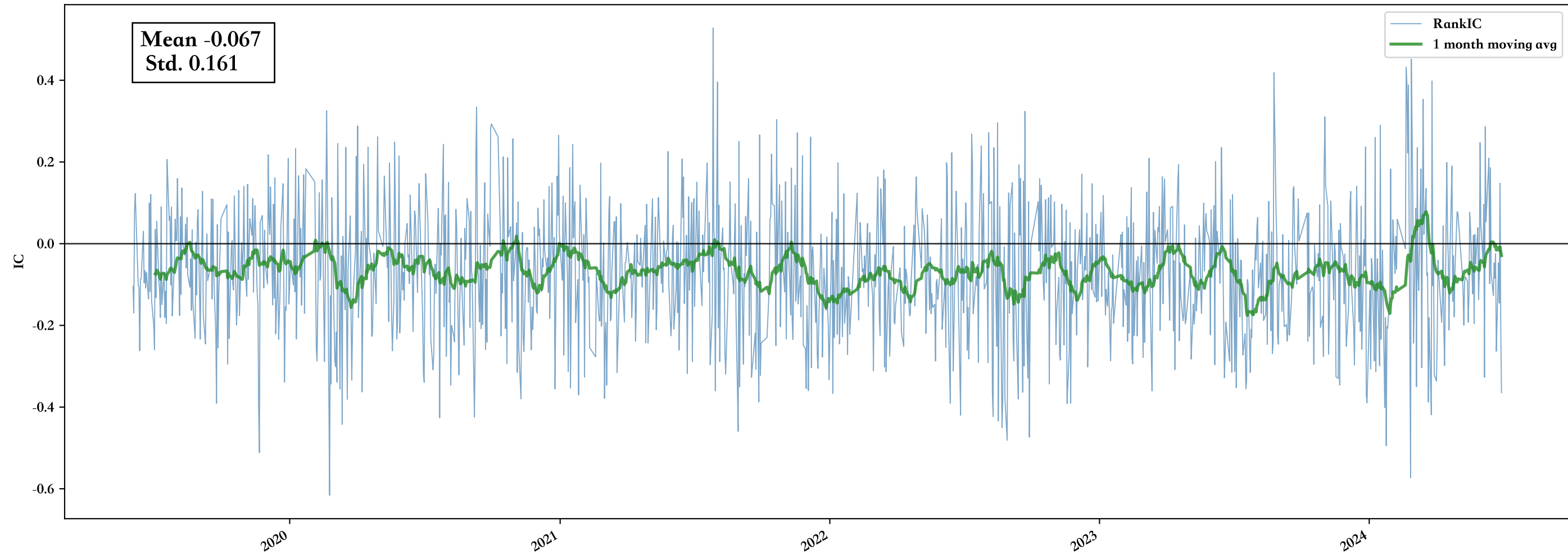
return\_v2v\_arc\_fwd\_5d Period Forward Return Information Coefficient (IC)



return\_v2v\_arc\_fwd\_20d Period Forward Return Information Coefficient (IC)

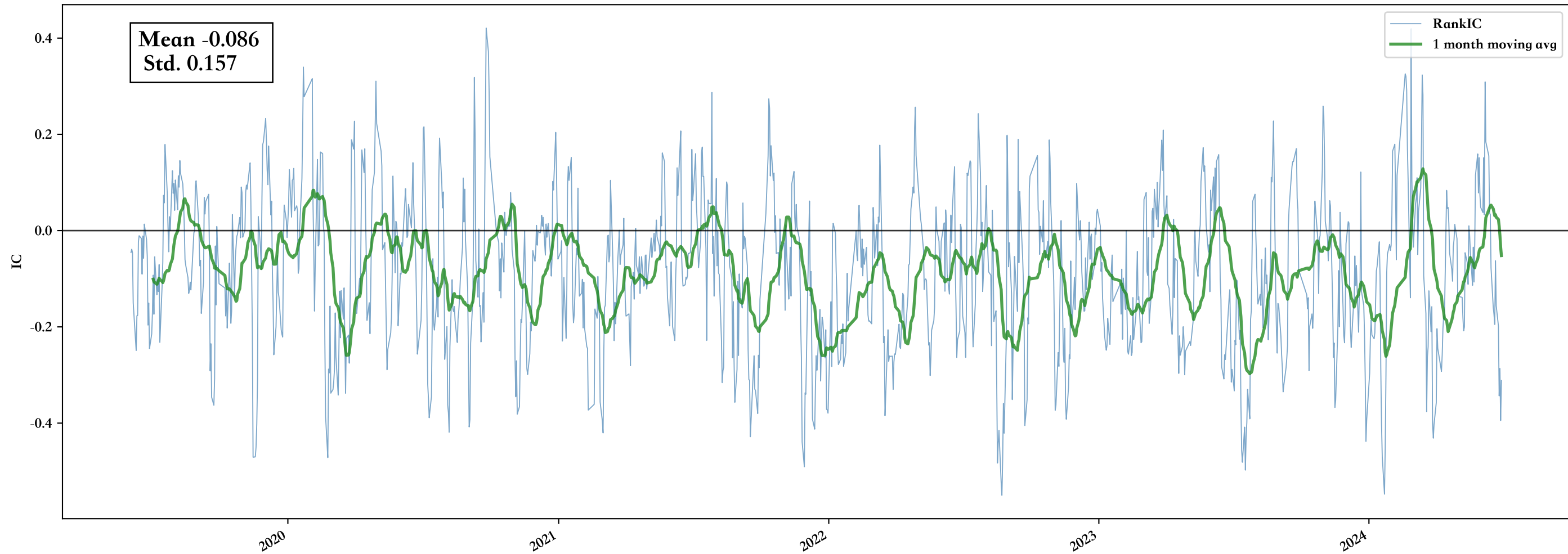


return\_c2c\_arc\_fwd\_1d Period Forward Return Information Coefficient (RankIC)

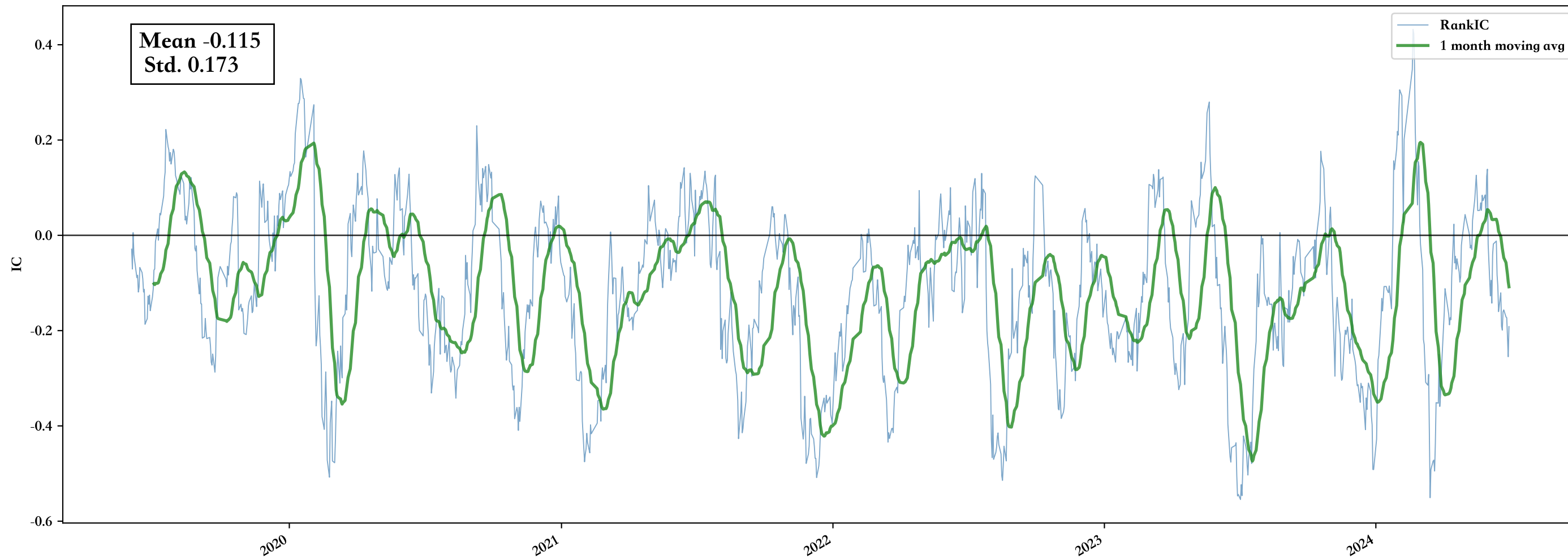




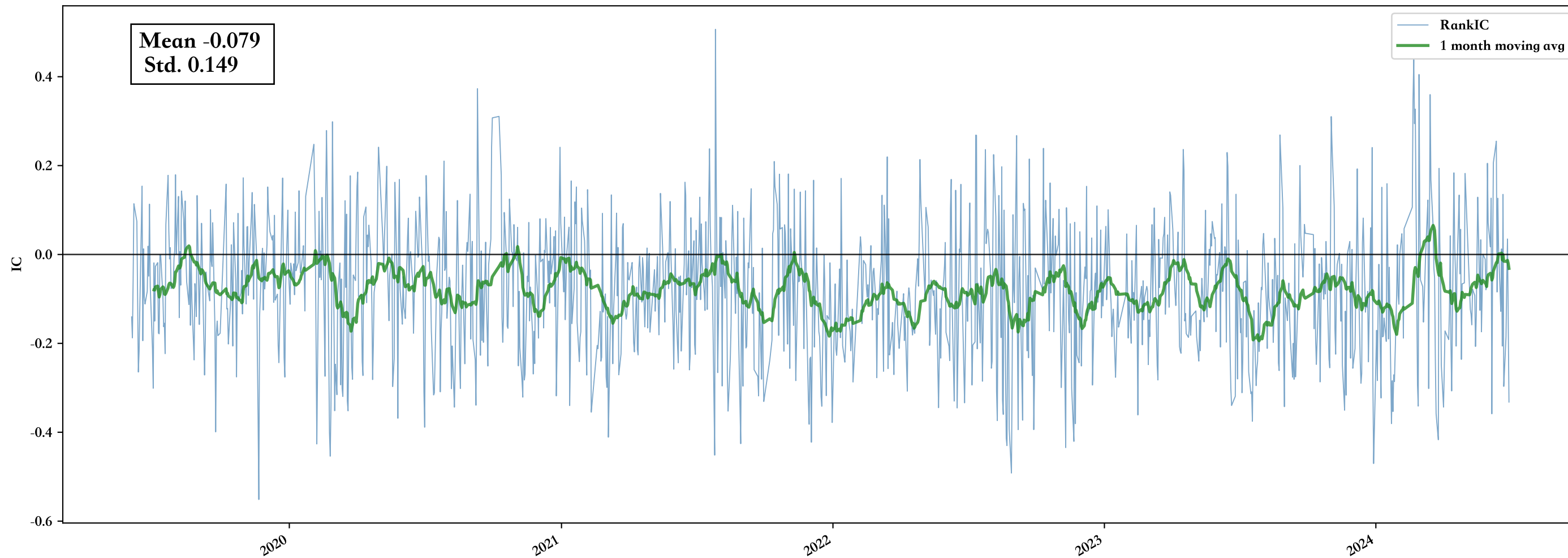
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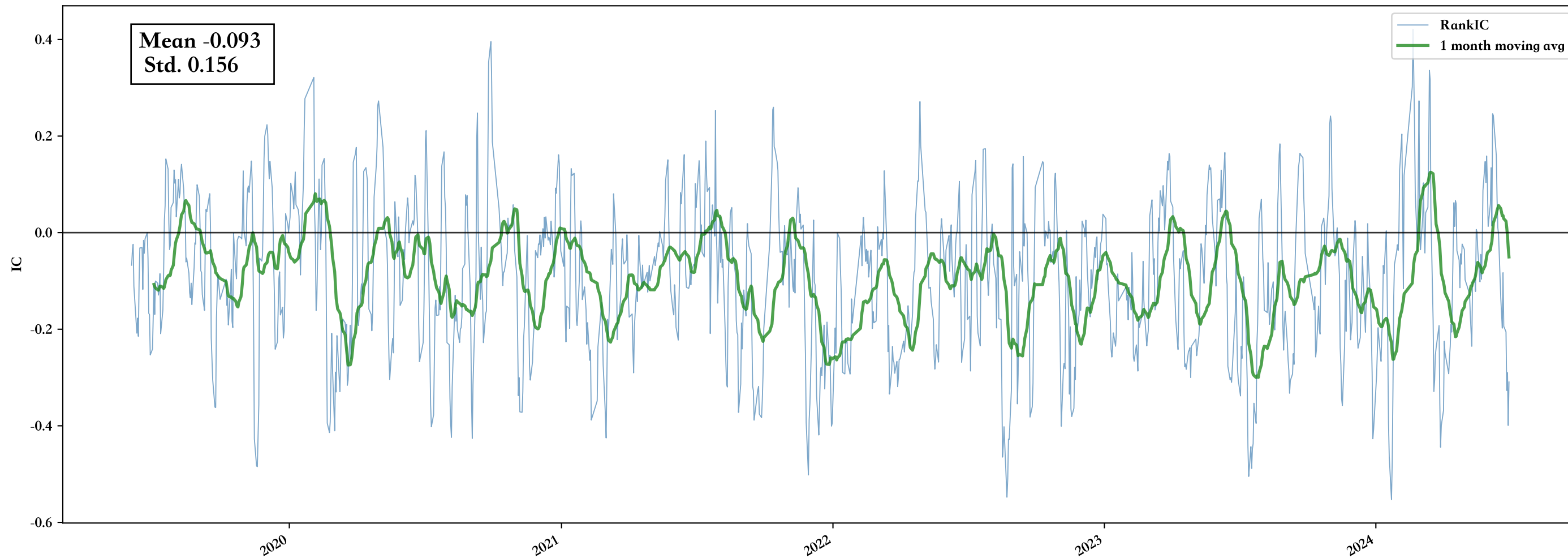
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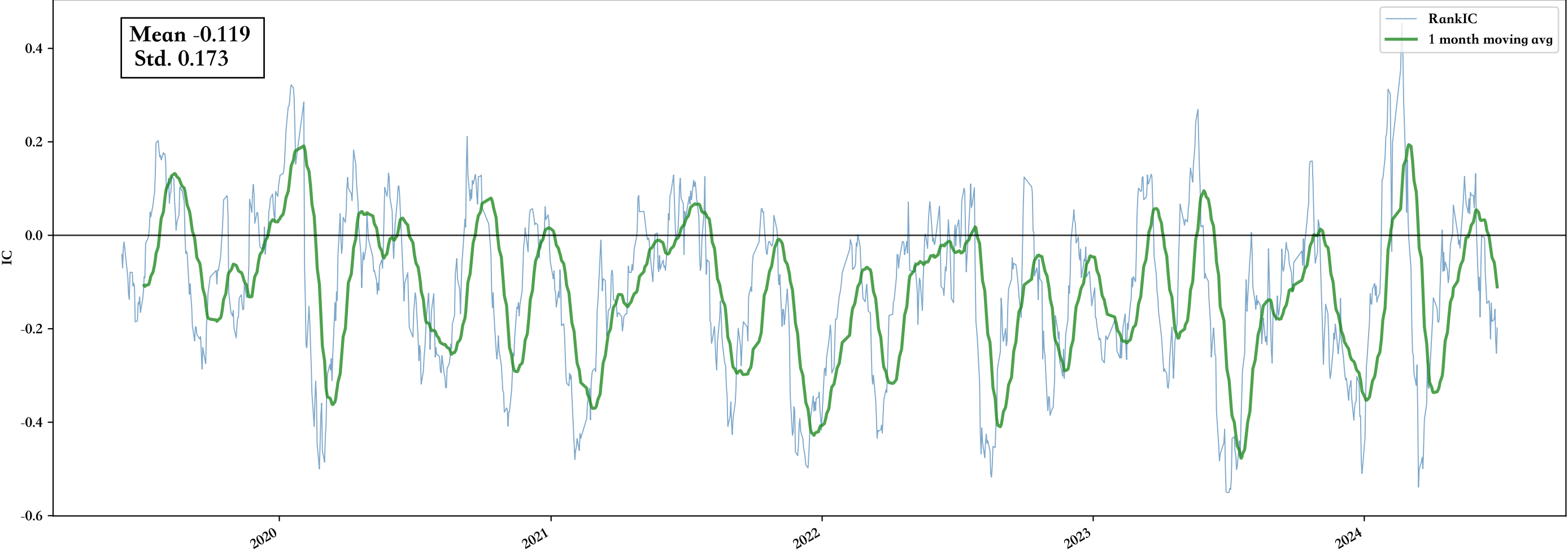
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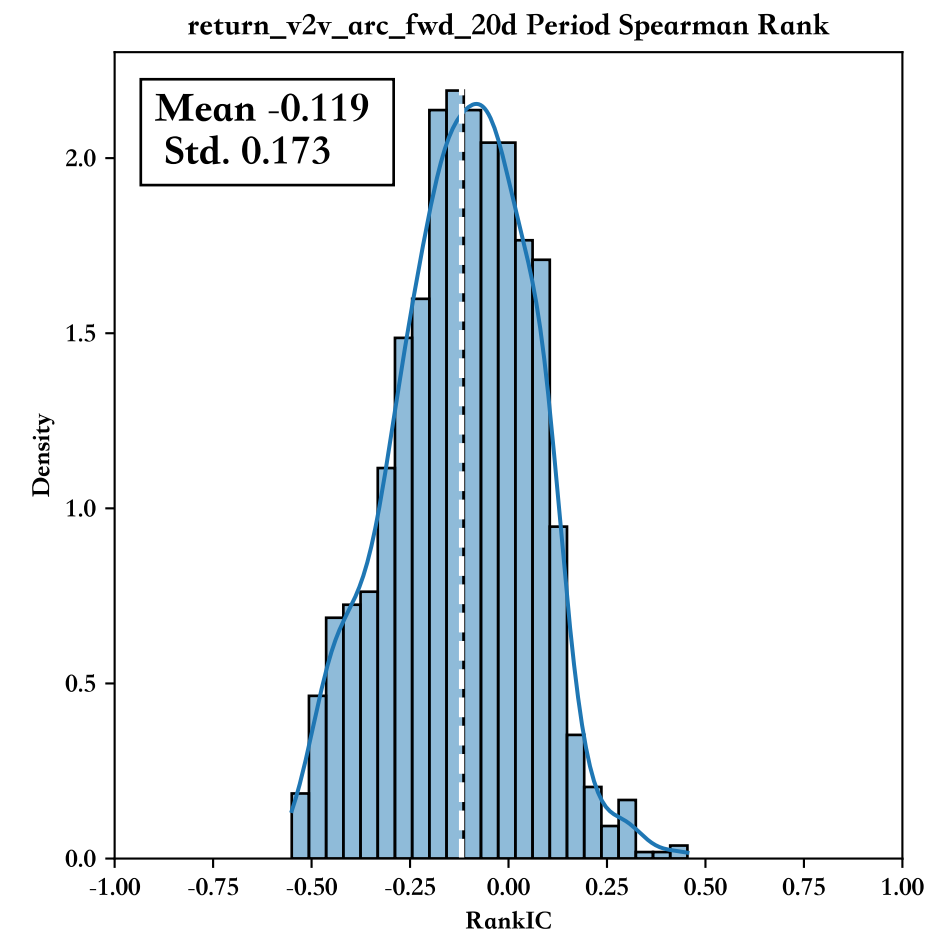
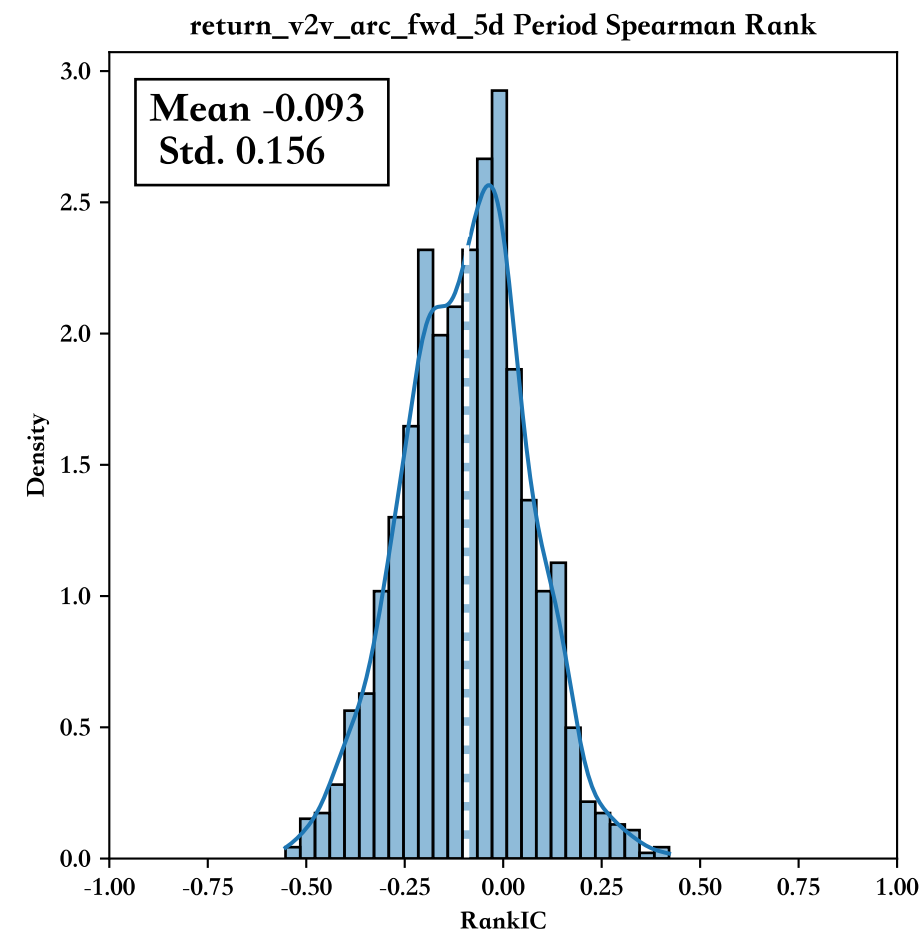
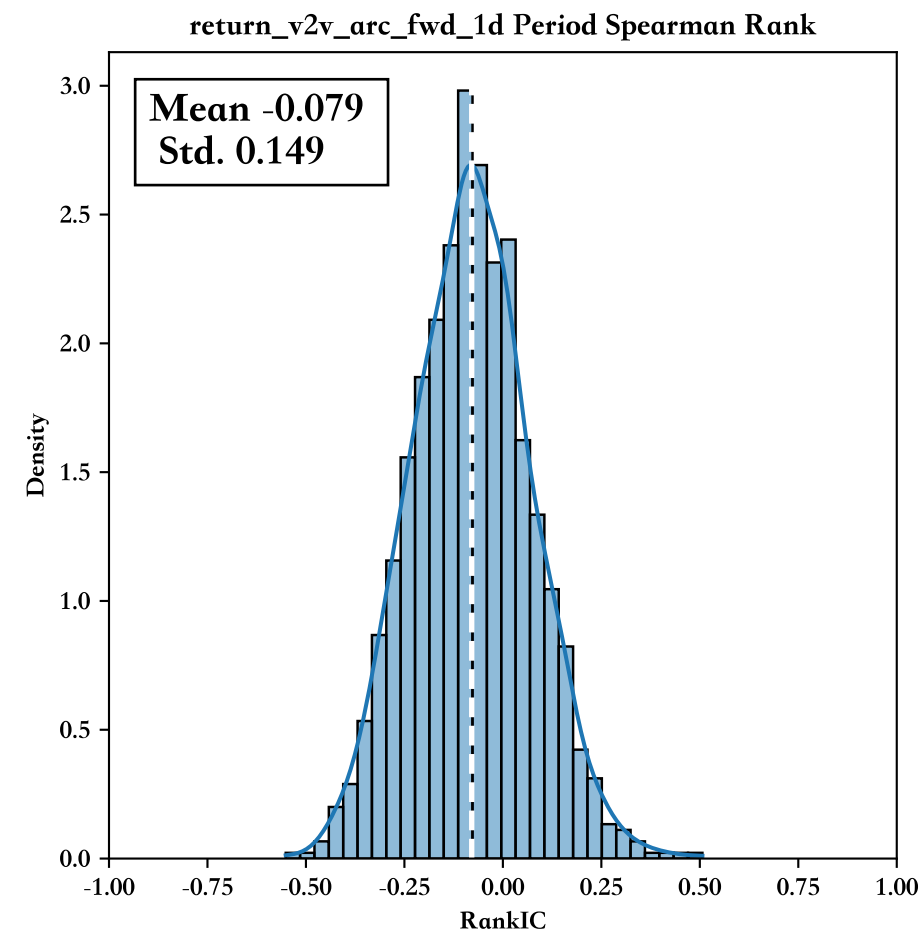
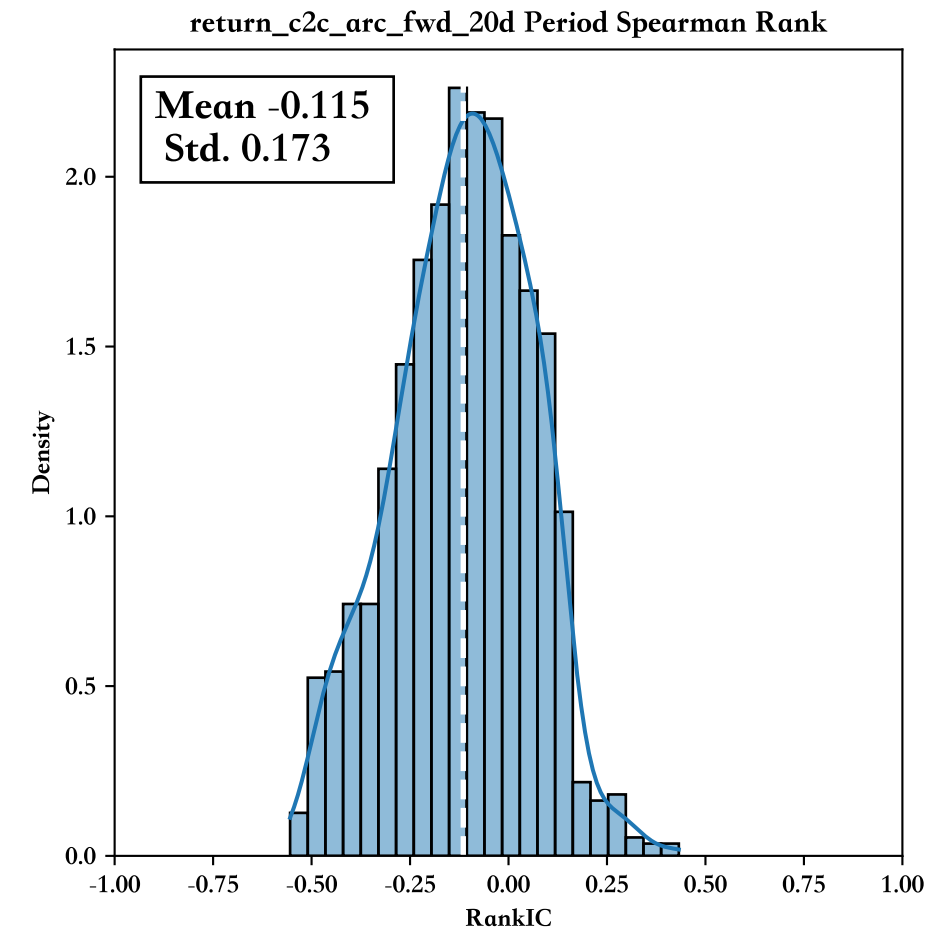
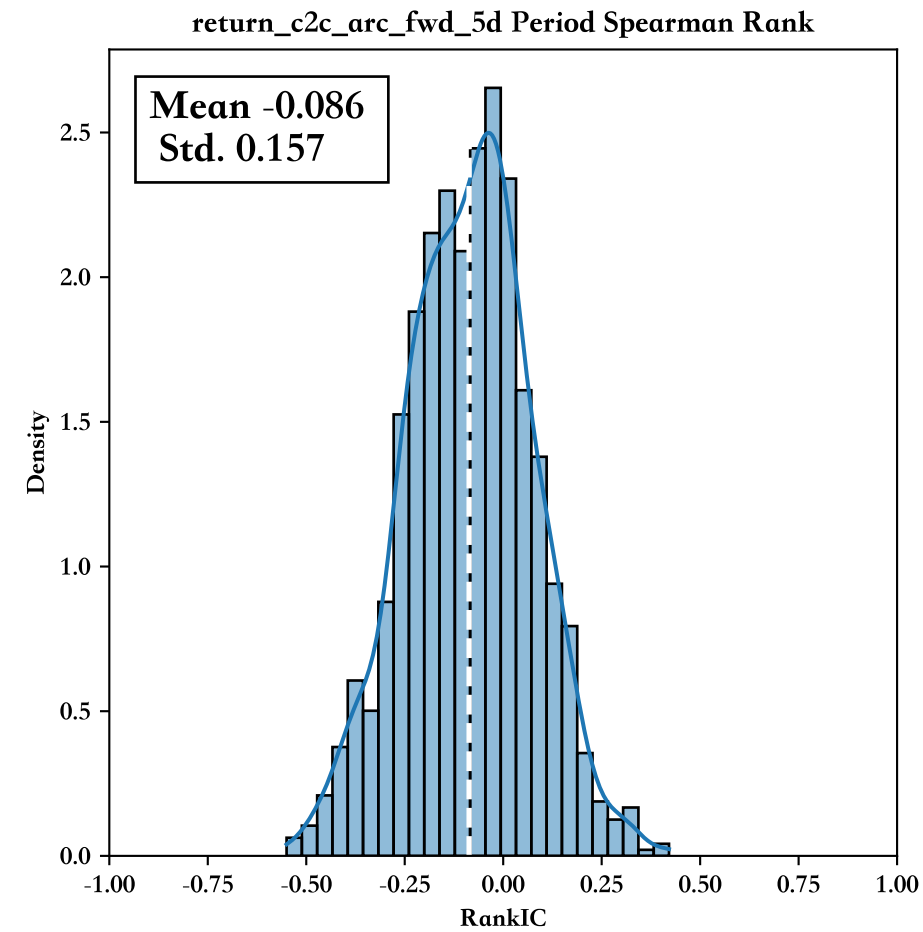
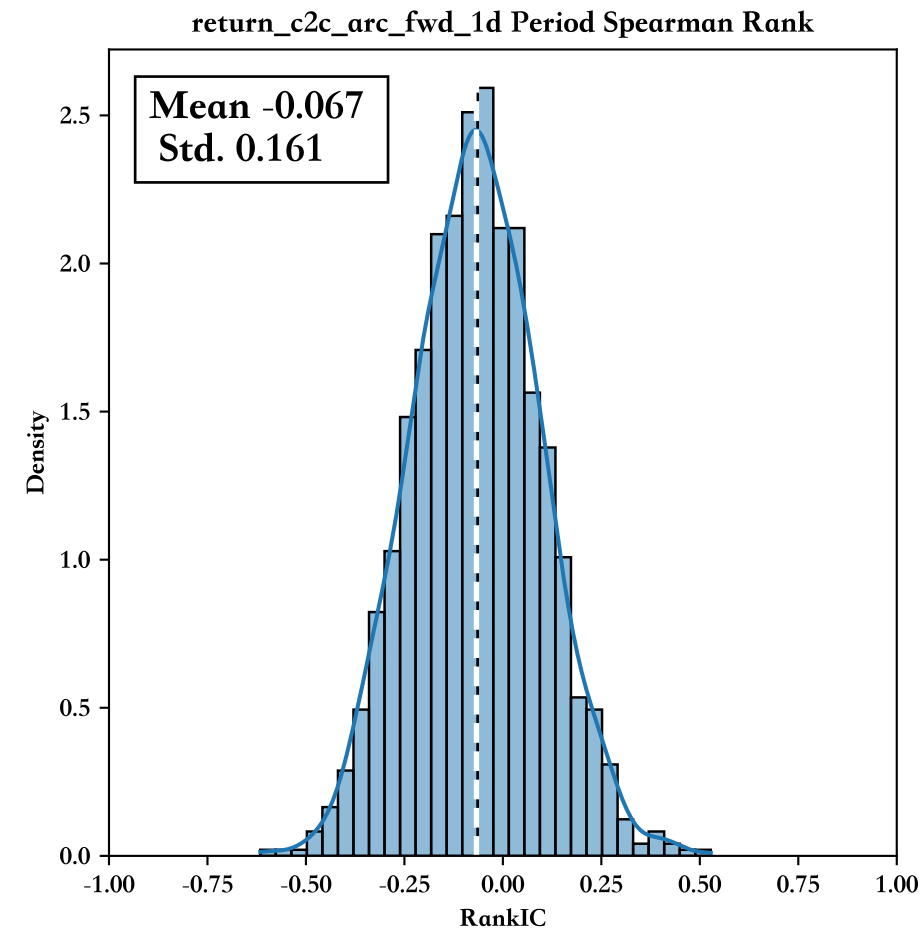


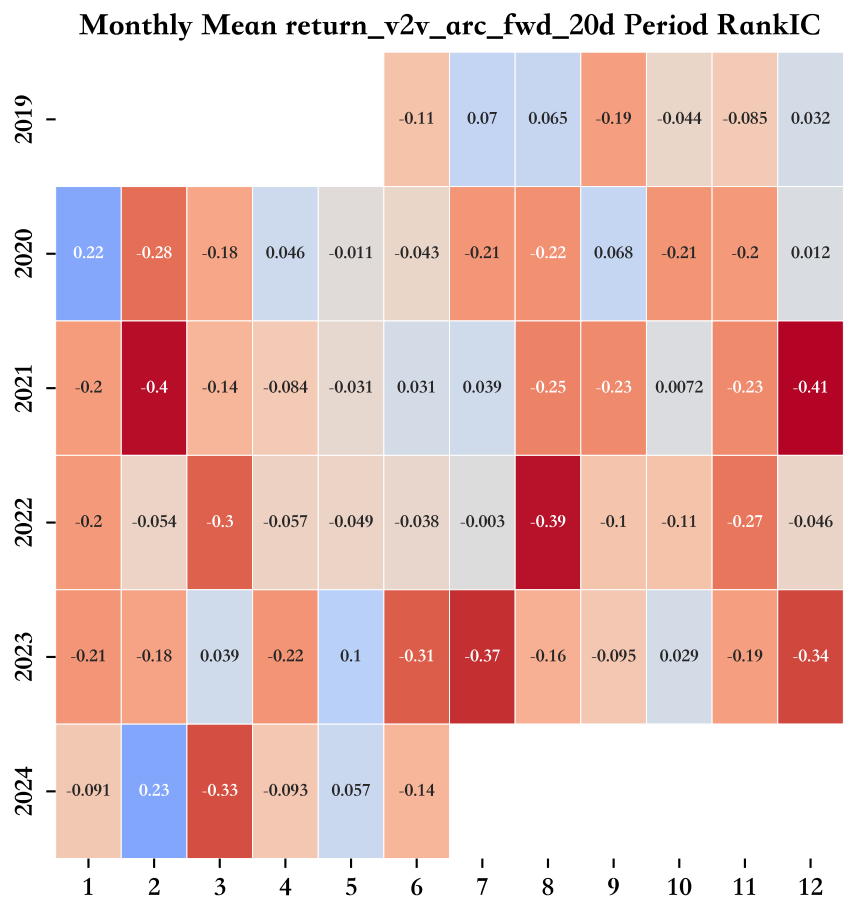
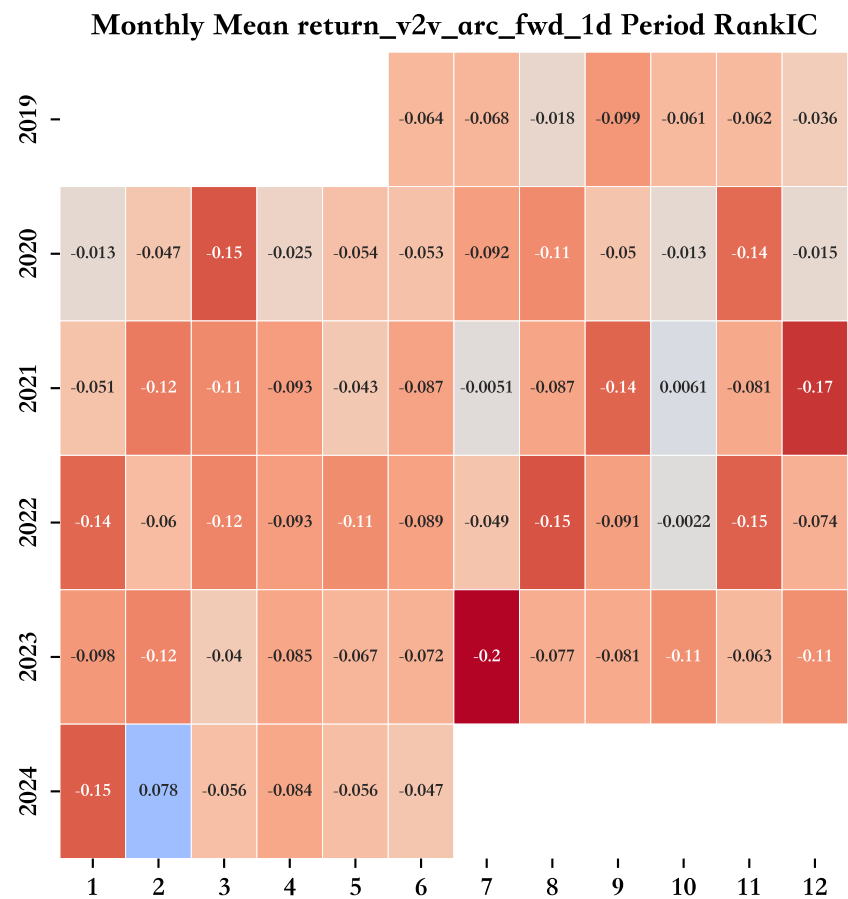
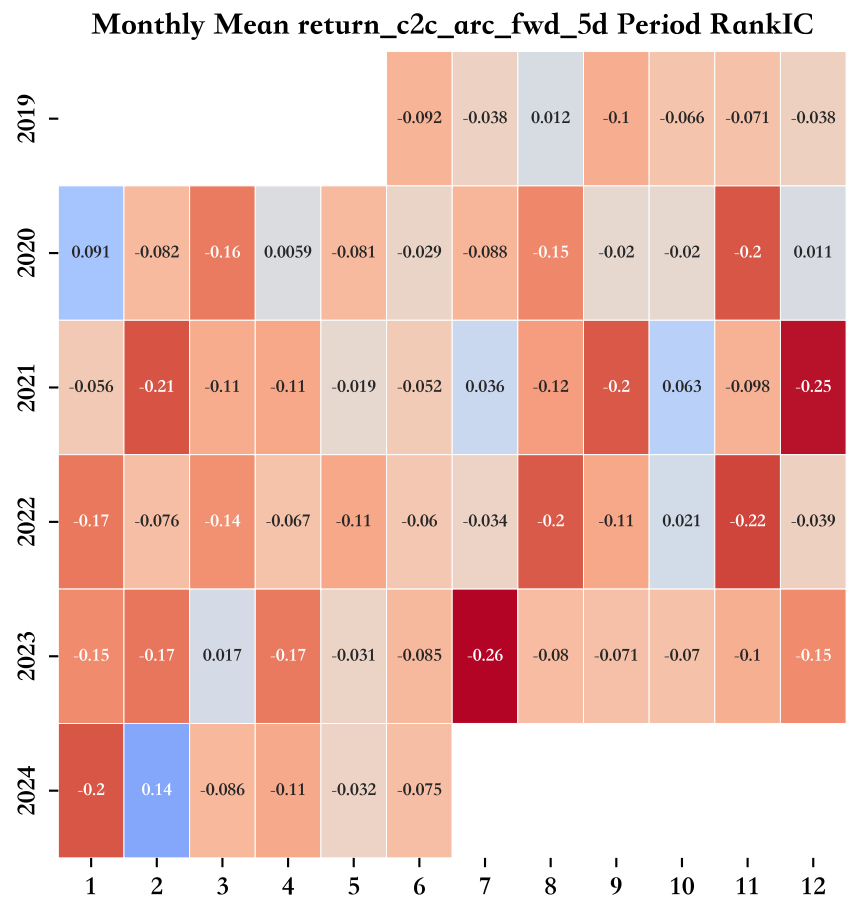
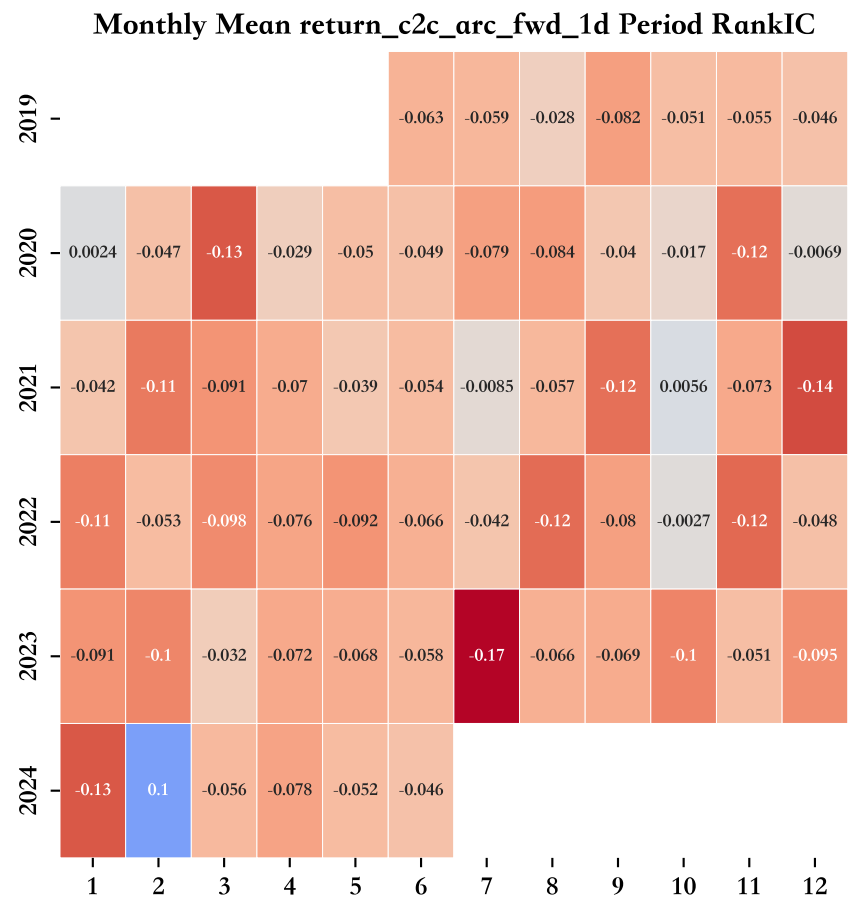
return\_v2v\_arc\_fwd\_5d Period Forward Return Information Coefficient (RankIC)



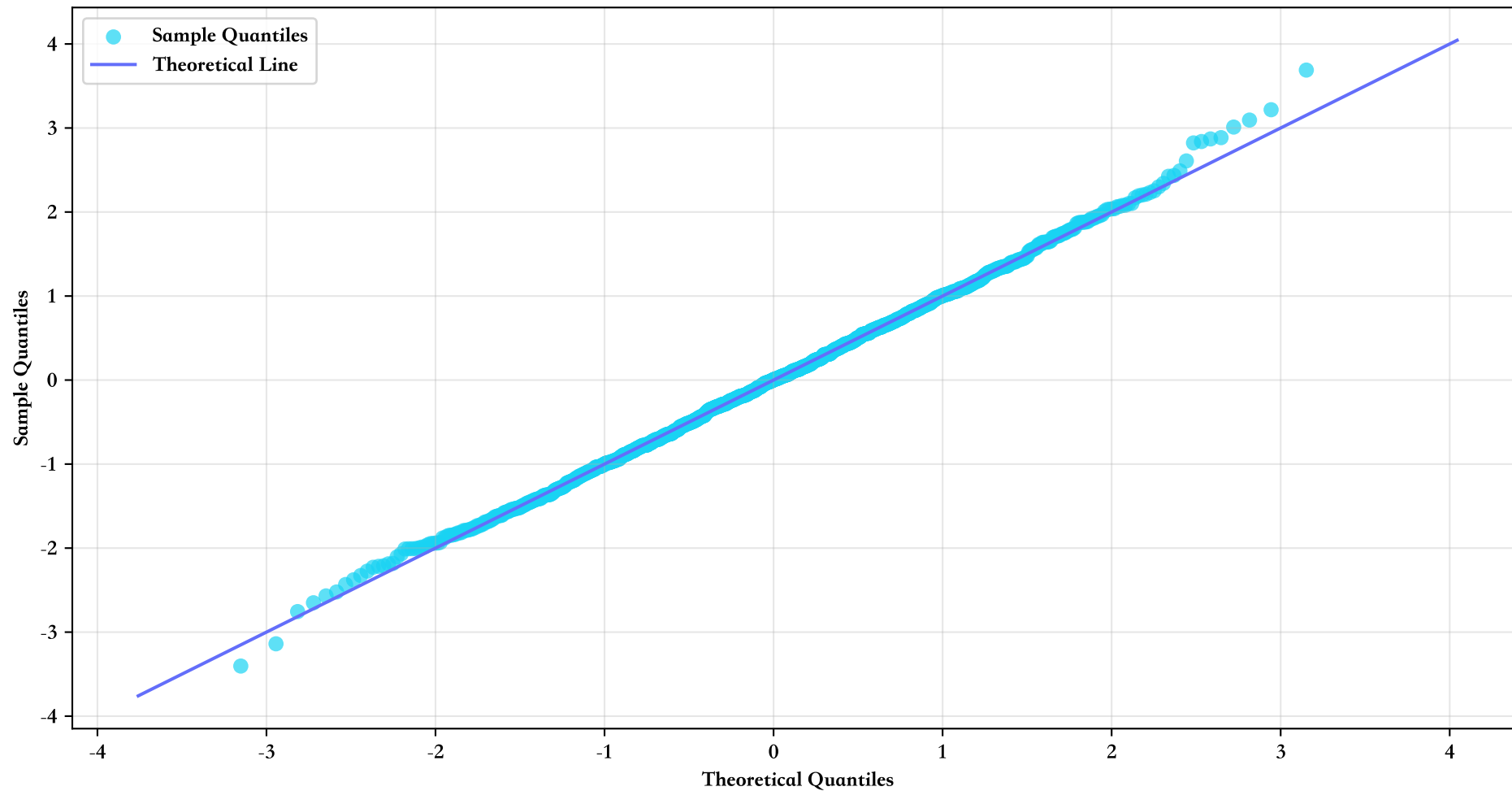
return\_v2v\_arc\_fwd\_20d Period Forward Return Information Coefficient (RankIC)





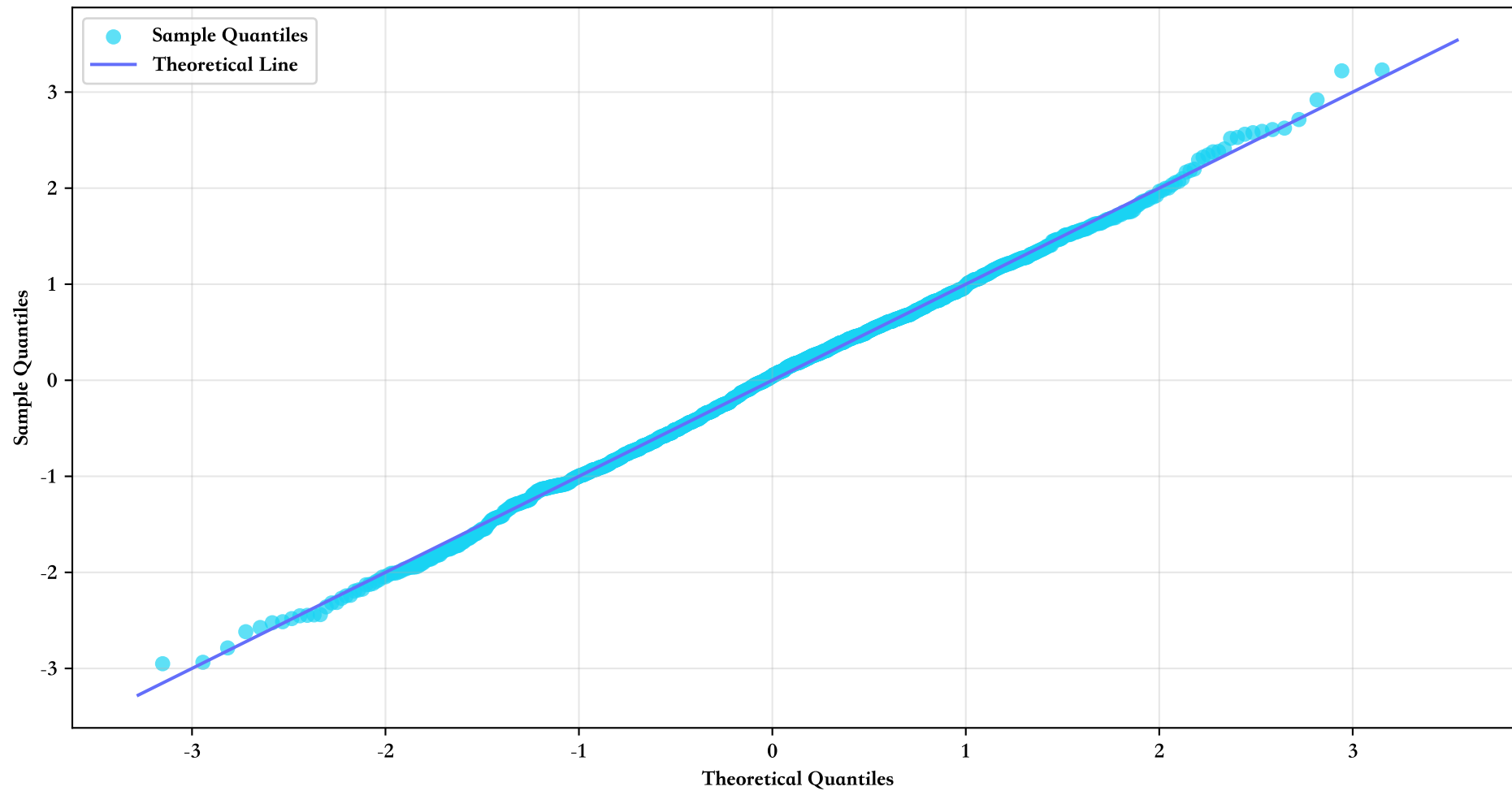


Q-Q Plot return\_c2c\_arc\_fwd\_1d (RankIC)

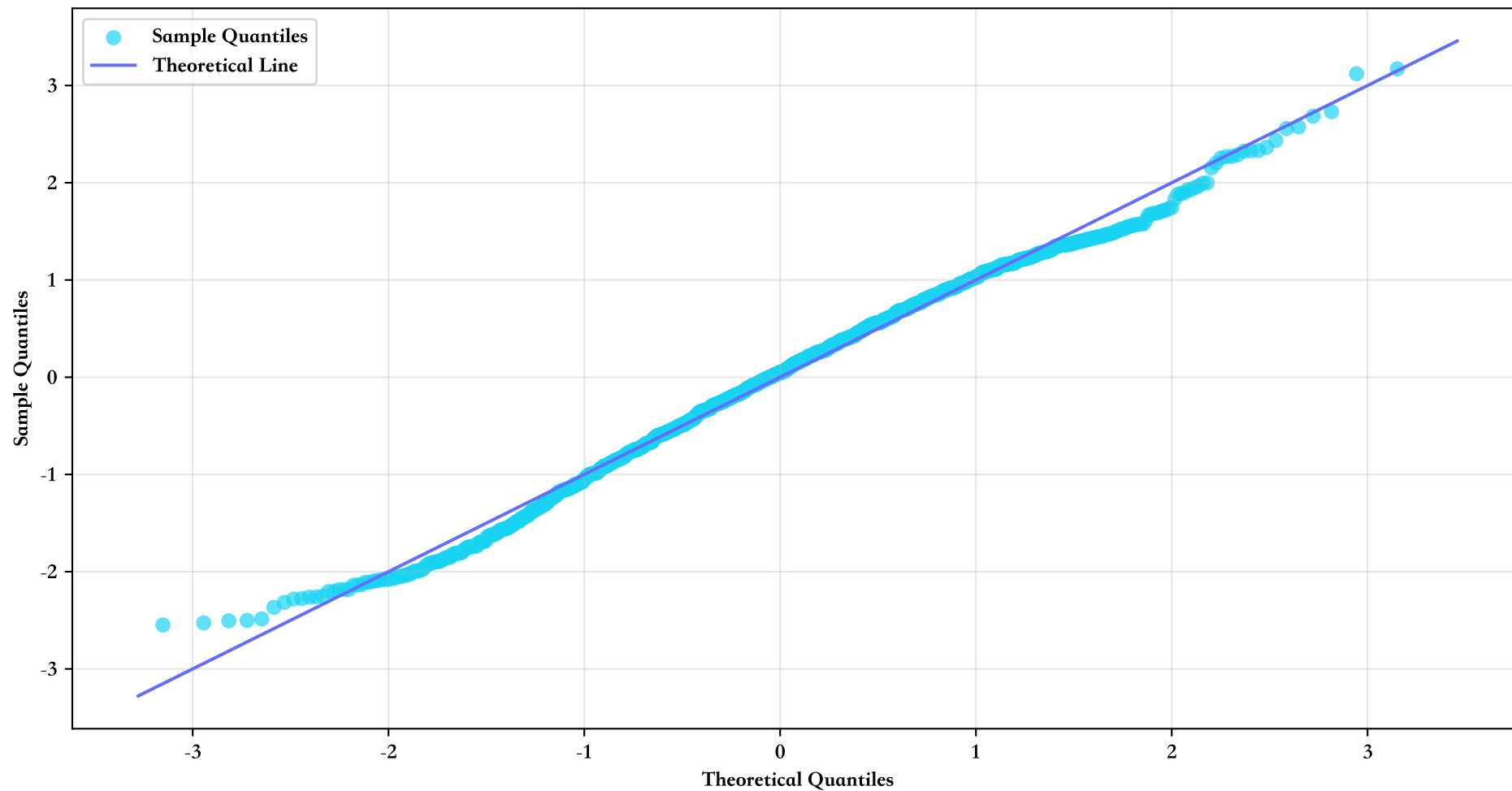




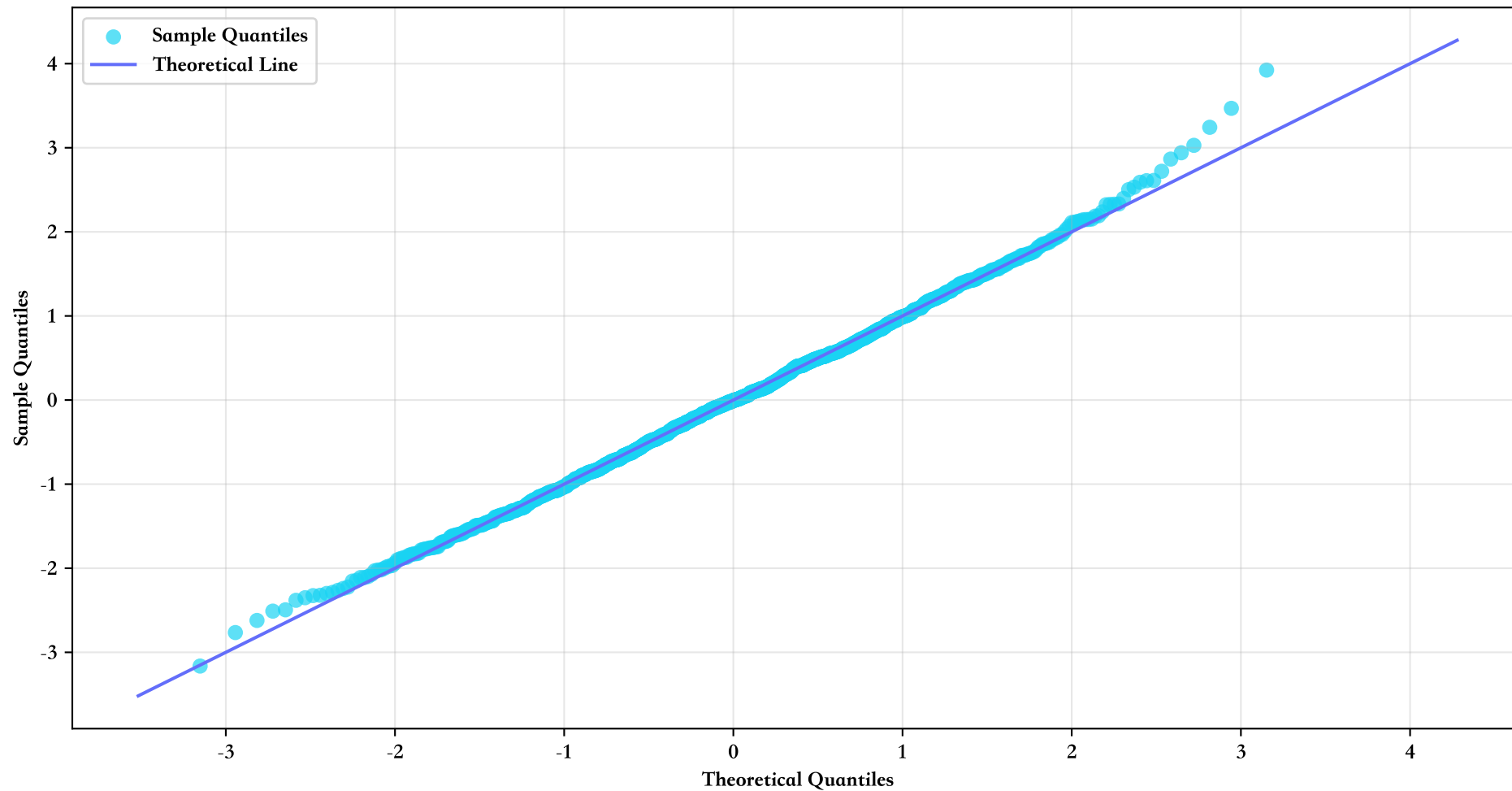
Q-Q Plot return\_c2c\_arc\_fwd\_5d (RankIC)



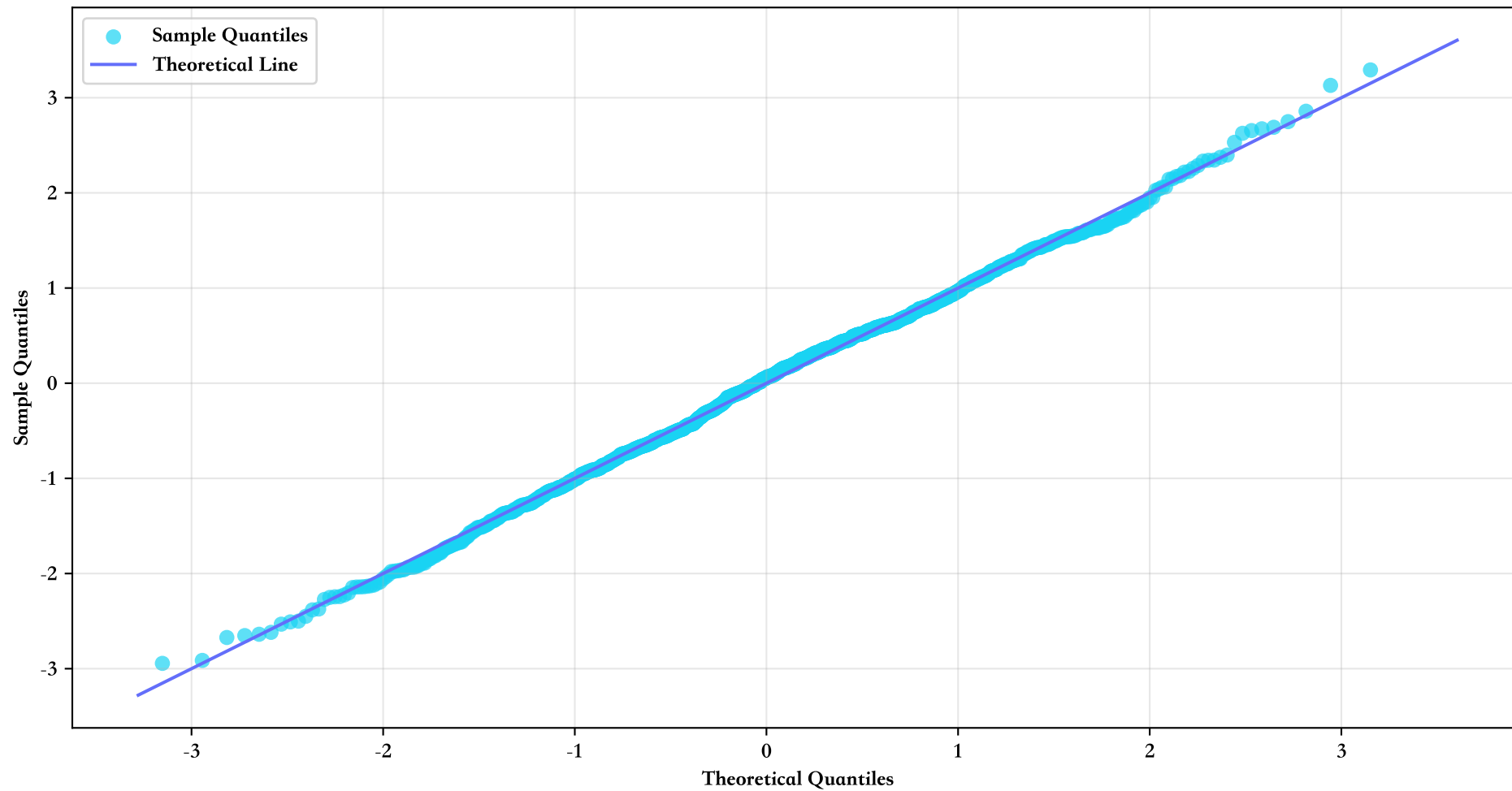
Q-Q Plot return\_c2c\_arc\_fwd\_20d (RankIC)



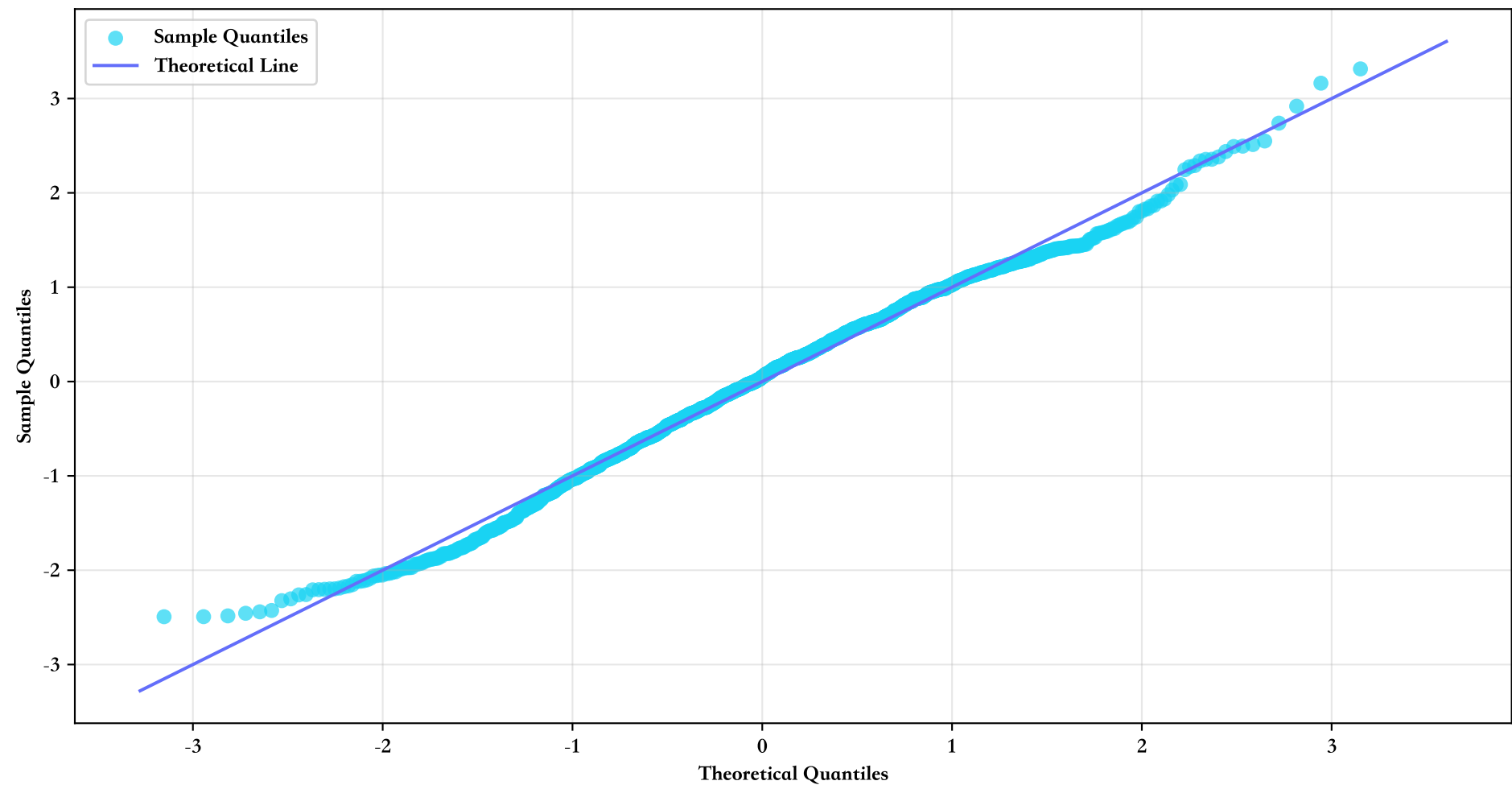
Q-Q Plot return\_v2v\_arc\_fwd\_1d (RankIC)



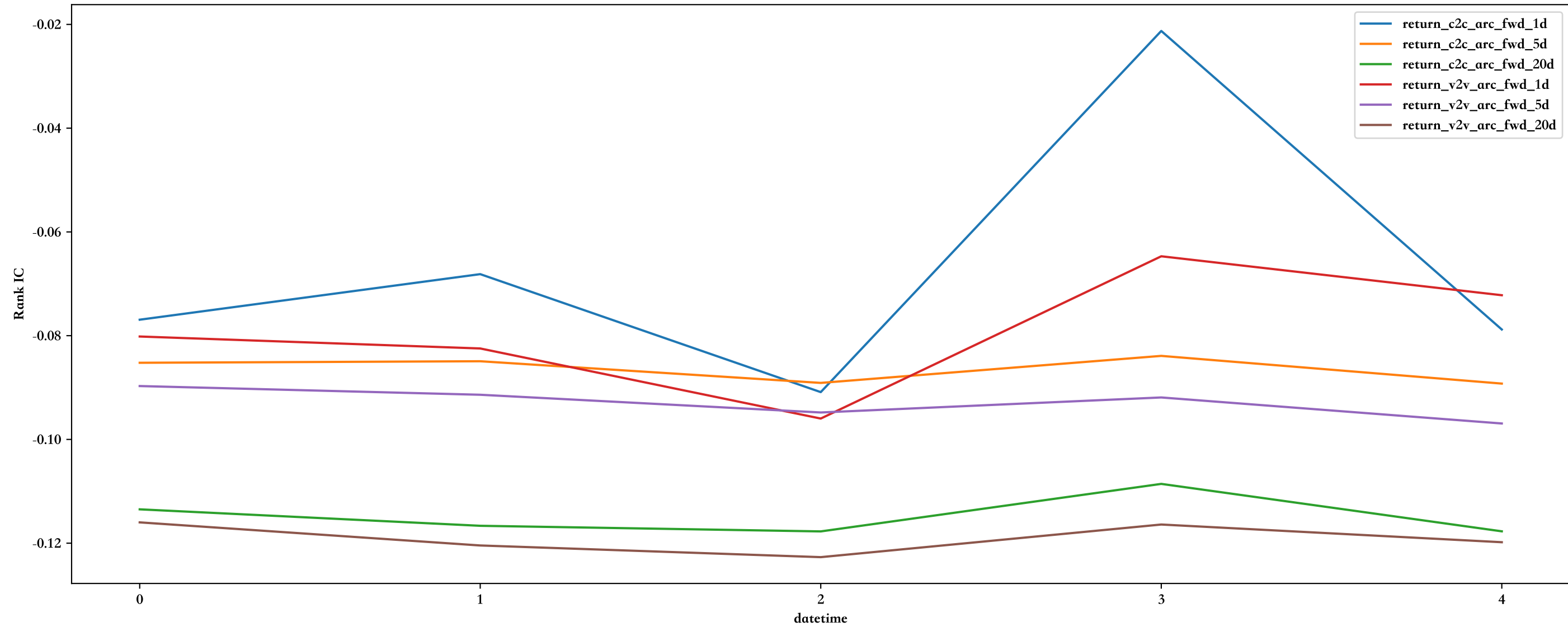
Q-Q Plot return\_v2v\_arc\_fwd\_5d (RankIC)



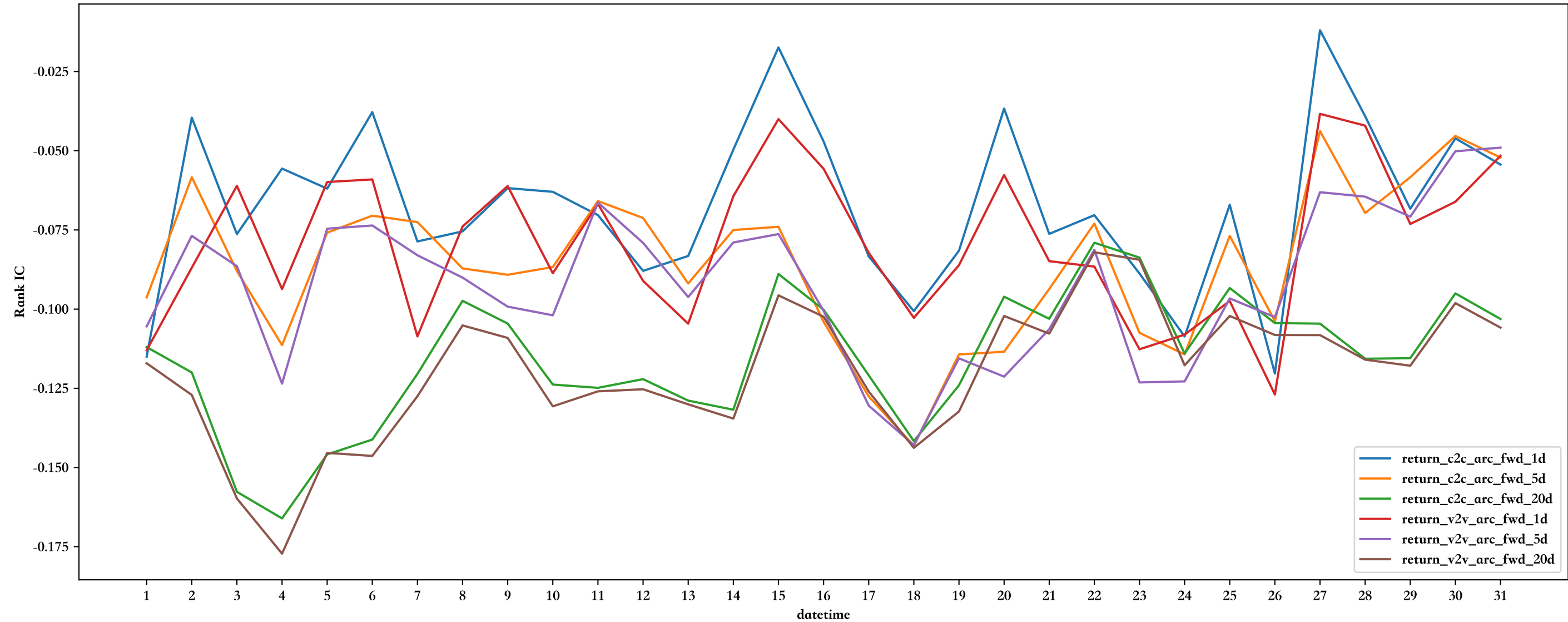
Q-Q Plot return\_v2v\_arc\_fwd\_20d (RankIC)



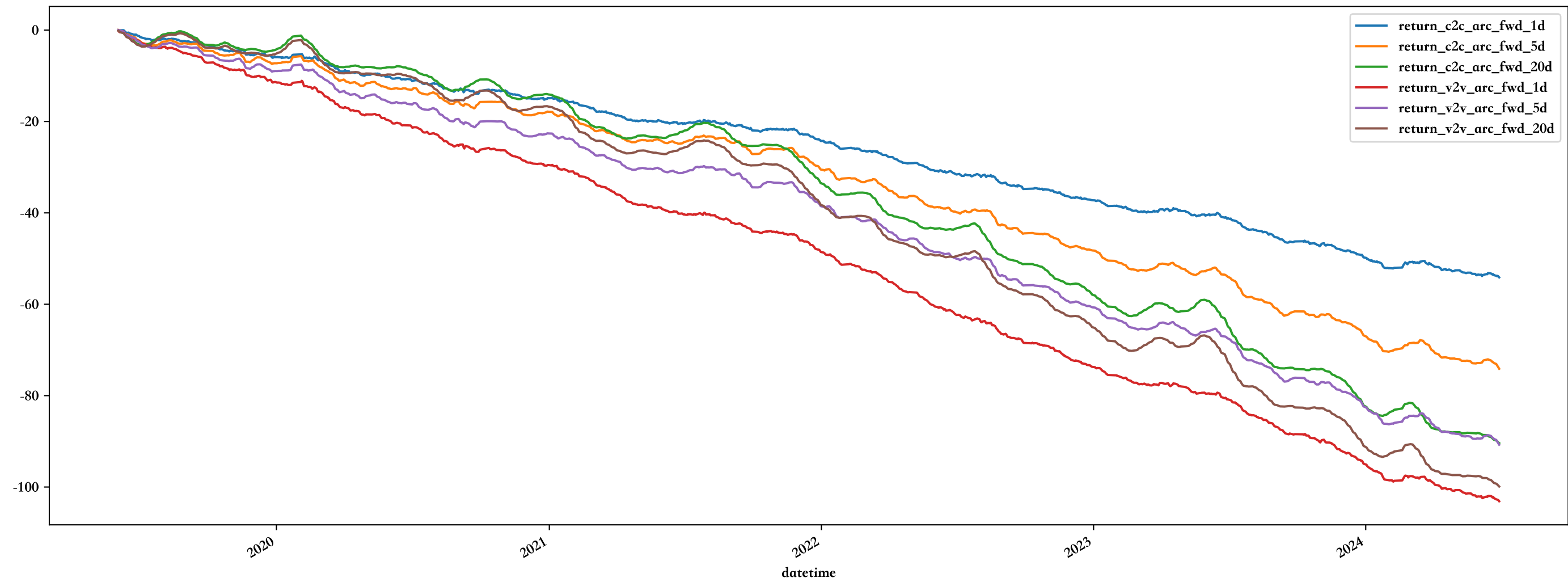
不同调仓ic



不同调仓ic



Cumulative IC





Cumulative RankIC

