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	0.055	0.081	0.102	0.092	0.093	0.109
IC Std.	0.127	0.119	0.111	0.12	0.12	0.112
Risk-Adjusted IC	0.429	0.681	0.924	0.766	0.776	0.974
IC >0	0.66	0.754	0.822	0.782	0.778	0.826
ABS_IC>2 %	0.879	0.897	0.915	0.902	0.905	0.916
t-stat(IC)	15.056	23.886	32.418	26.886	27.24	34.192
p-value(IC)	0.0	0.0	0.0	0.0	0.0	0.0
IC Skew	-0.054	-0.032	-0.073	-0.003	-0.0	-0.09
IC Kurtosis	0.393	0.097	0.053	0.929	-0.051	-0.001

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	0.077	0.107	0.14	0.09	0.114	0.143
RankIC Std.	0.123	0.118	0.12	0.114	0.118	0.12
Risk-Adjusted RankIC	0.622	0.909	1.169	0.792	0.962	1.194
RankIC >0	0.736	0.821	0.886	0.8	0.834	0.893
ABS_Rank IC>2%	0.898	0.92	0.925	0.907	0.914	0.935
t-stat(RankIC)	21.843	31.895	41.027	27.804	33.758	41.897
p-value(RankIC)	0.0	0.0	0.0	0.0	0.0	0.0
RankIC Skew	-0.1	-0.04	-0.066	-0.096	-0.037	-0.075
RankIC Kurtosis	0.56	0.273	-0.064	0.79	0.191	-0.065

Turnover Table

	1D	5D	20D
Quantile 1 Mean Turnover	0.255	0.482	0.687
Quantile 2 Mean Turnover	0.45	0.689	0.813
Quantile 3 Mean Turnover	0.529	0.754	0.855
Quantile 4 Mean Turnover	0.574	0.784	0.869
Quantile 5 Mean Turnover	0.598	0.8	0.873
Quantile 6 Mean Turnover	0.604	0.805	0.875
Quantile 7 Mean Turnover	0.593	0.798	0.871
Quantile 8 Mean Turnover	0.561	0.775	0.857
Quantile 9 Mean Turnover	0.485	0.72	0.829
Quantile 10 Mean Turnover	0.263	0.516	0.72

Autocorrelation Table

	1D	5D	20D
Mean Factor Rank Autocorrelation	0.903	0.698	0.426

factor_quantile_des

	min	max	mean	std	count	count %
1	-11.600343483705952	-0.7677975493187694	-2.1966162105382585	0.9907378146210307	483184.0	10.011406170520695
2	-1.509334520807608	-0.2661017541574476	-0.7910441038860798	0.2135981190583048	482579.0	9.998870778758622
3	-0.9487050264897388	0.037342333331312621	-0.3356242218099886	0.12629143359418168	482431.0	9.995804269699473
4	-0.5870701671485166	0.2405533956326418	-0.06665999557465166	0.10562345169063557	482599.0	9.999285171874725
5	-0.4287143108509976	0.40622724091127776	0.13728932489501355	0.09694481540656925	482688.0	10.001129221241376
6	-0.25067161604887733	0.5993559443031583	0.31203608680901607	0.08762868585854507	482309.0	9.993276471691253
7	-0.00955260469960418	0.7645002384281323	0.4741597593889925	0.07680505672350453	482475.0	9.996715934554896
8	0.24783150433716747	0.9283170283485848	0.6351381191075451	0.07286159982964888	482554.0	9.998352787363496
9	0.5644279241822723	1.3291545513418312	0.8127079403502298	0.09685722491865331	482456.0	9.9963222610946
10	0.7001657741551908	12.051995820884068	1.1220766665482091	0.26868283448857583	483060.0	10.008836933200865

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	-2.876	-3.764	-5.383	-5.698	-4.604	-5.844
2	-0.526	-0.665	-1.292	-1.577	-0.975	-1.475
3	-0.159	-0.045	-0.054	-0.803	-0.232	-0.168
4	0.264	0.546	0.816	-0.227	0.389	0.727
5	0.42	0.863	1.352	0.109	0.764	1.291
6	0.585	1.13	1.852	0.267	1.021	1.784
7	0.656	1.386	2.367	0.427	1.277	2.285
8	0.832	1.602	2.759	0.656	1.514	2.67
9	1.054	1.958	3.242	0.917	1.899	3.15
10	1.16	2.368	4.141	1.101	2.318	4.073

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	-0.986	-0.916	-0.787	-0.999	-0.947	-0.812
2	-0.594	-0.448	-0.42	-0.819	-0.508	-0.43
3	-0.481	-0.341	-0.297	-0.634	-0.373	-0.306
4	-0.333	-0.284	-0.241	-0.465	-0.296	-0.241
5	-0.314	-0.273	-0.208	-0.369	-0.281	-0.211
6	-0.297	-0.269	-0.192	-0.316	-0.274	-0.195
7	-0.308	-0.274	-0.189	-0.322	-0.282	-0.19
8	-0.32	-0.268	-0.183	-0.323	-0.277	-0.185
9	-0.328	-0.267	-0.185	-0.326	-0.276	-0.188
10	-0.317	-0.218	-0.145	-0.303	-0.229	-0.147

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	-0.578	-0.395	-0.271	-0.749	-0.449	-0.29
2	-0.147	-0.079	-0.066	-0.289	-0.107	-0.074
3	-0.061	-0.01	-0.004	-0.16	-0.029	-0.009
4	0.034	0.053	0.038	-0.059	0.035	0.033
5	0.07	0.088	0.063	0.003	0.075	0.06
6	0.109	0.117	0.088	0.033	0.103	0.084
7	0.127	0.148	0.113	0.064	0.134	0.109
8	0.169	0.174	0.132	0.111	0.162	0.128
9	0.226	0.22	0.159	0.167	0.21	0.154
10	0.267	0.279	0.21	0.217	0.268	0.206

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	-0.578	-0.395	-0.271	-0.749	-0.449	-0.29
2	-0.147	-0.079	-0.066	-0.289	-0.107	-0.074
3	-0.061	-0.01	-0.004	-0.16	-0.029	-0.009
4	0.034	0.053	0.038	-0.059	0.035	0.033
5	0.07	0.088	0.063	0.003	0.075	0.06
6	0.109	0.117	0.088	0.033	0.103	0.084
7	0.127	0.148	0.113	0.064	0.134	0.109
8	0.169	0.174	0.132	0.111	0.162	0.128
9	0.226	0.22	0.159	0.167	0.21	0.154
10	0.267	0.279	0.21	0.217	0.268	0.206

Nick Strategy_Final_Return benchmark:None withcost :False

	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
1	0.015	0.086	0.213	0.001	0.054	0.188
2	0.458	0.67	0.716	0.189	0.574	0.685
3	0.735	0.95	0.982	0.426	0.865	0.956
4	1.18	1.288	1.199	0.743	1.185	1.174
5	1.395	1.509	1.349	1.014	1.427	1.329
6	1.658	1.72	1.509	1.171	1.618	1.485
7	1.79	1.967	1.69	1.357	1.847	1.659
8	2.147	2.192	1.836	1.673	2.08	1.8
9	2.712	2.639	2.058	2.13	2.536	2.017
10	3.183	3.33	2.539	2.617	3.188	2.498

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	-2.026	-3.014	-4.644	-3.162	-3.52	-4.977
2	-0.601	-0.693	-1.274	-1.423	-0.974	-1.445
3	-0.266	-0.098	-0.078	-0.827	-0.28	-0.191
4	0.155	0.507	0.807	-0.313	0.344	0.715
5	0.32	0.846	1.37	0.015	0.739	1.305
6	0.5	1.14	1.908	0.176	1.019	1.834
7	0.58	1.431	2.474	0.343	1.305	2.383
8	0.782	1.681	2.913	0.592	1.577	2.812
9	1.048	2.107	3.468	0.889	2.035	3.362
10	1.179	2.623	4.535	1.107	2.556	4.453

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	-0.578	-0.395	-0.271	-0.749	-0.449	-0.29
2	-0.147	-0.079	-0.066	-0.289	-0.107	-0.074
3	-0.061	-0.01	-0.004	-0.16	-0.029	-0.009
4	0.034	0.053	0.038	-0.059	0.035	0.033
5	0.07	0.088	0.063	0.003	0.075	0.06
6	0.109	0.117	0.088	0.033	0.103	0.084
7	0.127	0.148	0.113	0.064	0.134	0.109
8	0.169	0.174	0.132	0.111	0.162	0.128
9	0.226	0.22	0.159	0.167	0.21	0.154
10	0.267	0.279	0.21	0.217	0.268	0.206

Nick Strategy_Volatility benchmark:None withcost :False

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	0.285	0.131	0.058	0.237	0.128	0.058
2	0.245	0.113	0.052	0.203	0.11	0.051
3	0.229	0.107	0.048	0.194	0.104	0.048
4	0.222	0.105	0.047	0.189	0.103	0.047
5	0.22	0.104	0.046	0.188	0.102	0.046
6	0.218	0.103	0.046	0.187	0.101	0.046
7	0.218	0.104	0.046	0.187	0.102	0.046
8	0.216	0.104	0.045	0.187	0.102	0.045
9	0.216	0.104	0.046	0.188	0.103	0.046
10	0.227	0.106	0.046	0.196	0.105	0.046

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	0.986	0.916	0.787	0.999	0.947	0.812
2	0.594	0.448	0.42	0.819	0.508	0.43
3	0.481	0.341	0.297	0.634	0.373	0.306
4	0.333	0.284	0.241	0.465	0.296	0.241
5	0.314	0.273	0.208	0.369	0.281	0.211
6	0.297	0.269	0.192	0.316	0.274	0.195
7	0.308	0.274	0.189	0.322	0.282	0.19
8	0.32	0.268	0.183	0.323	0.277	0.185
9	0.328	0.267	0.185	0.326	0.276	0.188
10	0.317	0.218	0.145	0.303	0.229	0.147

sharpe_ratio Top10 Minus Bottom1 Quantile without cost metric

	sharpe_ratio
return_c2c_arc_fwd_1d	5.835
return_c2c_arc_fwd_5d	9.438
return_c2c_arc_fwd_20d	13.671
return_v2v_arc_fwd_1d	10.015
return_v2v_arc_fwd_5d	10.712
return_v2v_arc_fwd_20d	14.333

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	-3.039	-3.917	-5.362	-5.889	-4.767	-5.817
2	-0.852	-0.905	-1.388	-1.969	-1.227	-1.569
3	-0.566	-0.318	-0.203	-1.286	-0.516	-0.319
4	-0.194	0.252	0.645	-0.766	0.085	0.554
5	-0.059	0.567	1.17	-0.453	0.458	1.108
6	0.093	0.827	1.664	-0.306	0.709	1.594
7	0.175	1.089	2.165	-0.132	0.97	2.081
8	0.375	1.31	2.561	0.128	1.215	2.469
9	0.658	1.684	3.059	0.462	1.619	2.964
10	0.957	2.165	4.017	0.866	2.106	3.945

max_drawdown withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	-0.989	-0.922	-0.789	-0.999	-0.951	-0.813
2	-0.715	-0.491	-0.43	-0.877	-0.547	-0.44
3	-0.62	-0.384	-0.31	-0.751	-0.427	-0.319
4	-0.487	-0.302	-0.249	-0.619	-0.323	-0.249
5	-0.448	-0.291	-0.215	-0.549	-0.3	-0.217
6	-0.353	-0.274	-0.198	-0.477	-0.279	-0.201
7	-0.371	-0.279	-0.19	-0.429	-0.286	-0.192
8	-0.339	-0.272	-0.184	-0.363	-0.281	-0.186
9	-0.347	-0.272	-0.187	-0.349	-0.283	-0.189
10	-0.32	-0.22	-0.146	-0.314	-0.231	-0.148

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	-0.598	-0.406	-0.268	-0.76	-0.46	-0.286
2	-0.213	-0.103	-0.07	-0.344	-0.132	-0.078
3	-0.145	-0.039	-0.011	-0.235	-0.058	-0.016
4	-0.066	0.021	0.029	-0.15	0.003	0.025
5	-0.037	0.055	0.054	-0.098	0.042	0.051
6	-0.004	0.083	0.078	-0.072	0.069	0.074
7	0.014	0.113	0.102	-0.042	0.099	0.098
8	0.059	0.139	0.121	0.006	0.126	0.116
9	0.126	0.185	0.148	0.071	0.175	0.143
10	0.21	0.251	0.201	0.163	0.239	0.197

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	-0.598	-0.406	-0.268	-0.76	-0.46	-0.286
2	-0.213	-0.103	-0.07	-0.344	-0.132	-0.078
3	-0.145	-0.039	-0.011	-0.235	-0.058	-0.016
4	-0.066	0.021	0.029	-0.15	0.003	0.025
5	-0.037	0.055	0.054	-0.098	0.042	0.051
6	-0.004	0.083	0.078	-0.072	0.069	0.074
7	0.014	0.113	0.102	-0.042	0.099	0.098
8	0.059	0.139	0.121	0.006	0.126	0.116
9	0.126	0.185	0.148	0.071	0.175	0.143
10	0.21	0.251	0.201	0.163	0.239	0.197

Nick Strategy_Final_Return benchmark:None withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	0.012	0.079	0.219	0.001	0.049	0.193
2	0.31	0.587	0.702	0.128	0.501	0.672
3	0.466	0.824	0.948	0.27	0.748	0.923
4	0.718	1.107	1.151	0.452	1.017	1.127
5	0.833	1.298	1.291	0.605	1.224	1.273
6	0.983	1.475	1.441	0.694	1.385	1.417
7	1.072	1.689	1.607	0.813	1.583	1.577
8	1.324	1.887	1.746	1.031	1.788	1.711
9	1.786	2.291	1.961	1.401	2.197	1.921
10	2.541	2.987	2.443	2.087	2.851	2.403

Nick Annual sharpe_ratio benchmark:None withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	-2.094	-3.097	-4.564	-3.208	-3.6	-4.891
2	-0.868	-0.909	-1.343	-1.692	-1.192	-1.509
3	-0.631	-0.364	-0.222	-1.214	-0.551	-0.335
4	-0.296	0.2	0.62	-0.795	0.033	0.529
5	-0.167	0.527	1.159	-0.52	0.414	1.094
6	-0.016	0.804	1.677	-0.385	0.678	1.603
7	0.066	1.09	2.214	-0.222	0.96	2.123
8	0.274	1.339	2.647	0.034	1.231	2.546
9	0.583	1.772	3.204	0.38	1.694	3.098
10	0.929	2.358	4.312	0.828	2.282	4.228

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	-0.598	-0.406	-0.268	-0.76	-0.46	-0.286
2	-0.213	-0.103	-0.07	-0.344	-0.132	-0.078
3	-0.145	-0.039	-0.011	-0.235	-0.058	-0.016
4	-0.066	0.021	0.029	-0.15	0.003	0.025
5	-0.037	0.055	0.054	-0.098	0.042	0.051
6	-0.004	0.083	0.078	-0.072	0.069	0.074
7	0.014	0.113	0.102	-0.042	0.099	0.098
8	0.059	0.139	0.121	0.006	0.126	0.116
9	0.126	0.185	0.148	0.071	0.175	0.143
10	0.21	0.251	0.201	0.163	0.239	0.197

Nick Strategy_Volatility benchmark:None withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	0.285	0.131	0.059	0.237	0.128	0.058
2	0.245	0.114	0.052	0.203	0.111	0.052
3	0.229	0.107	0.049	0.194	0.105	0.048
4	0.222	0.105	0.047	0.189	0.103	0.047
5	0.22	0.104	0.046	0.188	0.102	0.046
6	0.218	0.103	0.046	0.187	0.102	0.046
7	0.218	0.104	0.046	0.187	0.103	0.046
8	0.216	0.104	0.046	0.187	0.103	0.046
9	0.216	0.104	0.046	0.188	0.103	0.046
10	0.227	0.106	0.047	0.196	0.105	0.046

Nick max_drawdown benchmark:None withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	0.989	0.922	0.789	0.999	0.951	0.813
2	0.715	0.491	0.43	0.877	0.547	0.44
3	0.62	0.384	0.31	0.751	0.427	0.319
4	0.487	0.302	0.249	0.619	0.323	0.249
5	0.448	0.291	0.215	0.549	0.3	0.217
6	0.353	0.274	0.198	0.477	0.279	0.201
7	0.371	0.279	0.19	0.429	0.286	0.192
8	0.339	0.272	0.184	0.363	0.281	0.186
9	0.347	0.272	0.187	0.349	0.283	0.189
10	0.32	0.22	0.146	0.314	0.231	0.148

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	-3.643	-4.529	-5.449	-5.643	-5.266	-5.867
2	-1.175	-1.097	-1.298	-1.961	-1.438	-1.492
3	-0.837	-0.347	0.059	-1.312	-0.593	-0.087
4	-0.331	0.417	1.071	-0.801	0.148	0.931
5	-0.142	0.84	1.632	-0.492	0.61	1.517
6	0.069	1.169	2.164	-0.347	0.905	2.035
7	0.18	1.487	2.681	-0.177	1.203	2.527
8	0.441	1.73	3.064	0.075	1.463	2.892
9	0.791	2.128	3.528	0.391	1.879	3.352
10	1.128	2.625	4.525	0.774	2.369	4.363

max_drawdown 000300.xshg withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	-0.988	-0.918	-0.775	-0.999	-0.95	-0.801
2	-0.688	-0.444	-0.359	-0.88	-0.484	-0.367
3	-0.534	-0.406	-0.325	-0.746	-0.42	-0.328
4	-0.439	-0.341	-0.282	-0.595	-0.356	-0.287
5	-0.38	-0.317	-0.27	-0.464	-0.326	-0.271
6	-0.381	-0.297	-0.253	-0.452	-0.308	-0.253
7	-0.309	-0.268	-0.238	-0.381	-0.275	-0.24
8	-0.316	-0.253	-0.219	-0.331	-0.265	-0.221
9	-0.33	-0.263	-0.2	-0.329	-0.274	-0.202
10	-0.326	-0.225	-0.184	-0.323	-0.238	-0.184

annual_return 000300.xshg withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	-0.597	-0.401	-0.26	-0.763	-0.458	-0.279
2	-0.21	-0.095	-0.058	-0.351	-0.127	-0.067
3	-0.142	-0.03	0.002	-0.243	-0.052	-0.005
4	-0.063	0.03	0.042	-0.159	0.009	0.037
5	-0.034	0.064	0.066	-0.107	0.048	0.062
6	-0.002	0.091	0.09	-0.081	0.074	0.086
7	0.016	0.122	0.114	-0.052	0.104	0.109
8	0.06	0.146	0.132	-0.005	0.131	0.127
9	0.126	0.192	0.159	0.059	0.178	0.153
10	0.21	0.257	0.212	0.149	0.242	0.207

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	-0.597	-0.401	-0.26	-0.763	-0.458	-0.279
2	-0.21	-0.095	-0.058	-0.351	-0.127	-0.067
3	-0.142	-0.03	0.002	-0.243	-0.052	-0.005
4	-0.063	0.03	0.042	-0.159	0.009	0.037
5	-0.034	0.064	0.066	-0.107	0.048	0.062
6	-0.002	0.091	0.09	-0.081	0.074	0.086
7	0.016	0.122	0.114	-0.052	0.104	0.109
8	0.06	0.146	0.132	-0.005	0.131	0.127
9	0.126	0.192	0.159	0.059	0.178	0.153
10	0.21	0.257	0.212	0.149	0.242	0.207

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	0.012	0.082	0.229	0.001	0.05	0.202
2	0.316	0.614	0.745	0.121	0.516	0.711
3	0.473	0.86	1.008	0.257	0.769	0.978
4	0.728	1.154	1.225	0.43	1.044	1.195
5	0.843	1.351	1.368	0.576	1.257	1.344
6	0.992	1.532	1.523	0.66	1.418	1.494
7	1.081	1.751	1.695	0.772	1.618	1.658
8	1.33	1.95	1.836	0.978	1.821	1.794
9	1.785	2.355	2.056	1.326	2.227	2.008
10	2.534	3.058	2.558	1.971	2.877	2.508

Nick Annual sharpe_ratio benchmark:000300.xshg withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	-2.479	-3.579	-4.658	-3.066	-3.974	-4.953
2	-1.131	-1.082	-1.263	-1.679	-1.383	-1.441
3	-0.854	-0.38	0.038	-1.233	-0.617	-0.107
4	-0.398	0.382	1.057	-0.825	0.106	0.913
5	-0.217	0.824	1.639	-0.557	0.58	1.519
6	-0.01	1.177	2.204	-0.425	0.891	2.066
7	0.1	1.527	2.765	-0.267	1.215	2.599
8	0.37	1.803	3.19	-0.023	1.505	3.002
9	0.75	2.271	3.72	0.3	1.986	3.523
10	1.14	2.889	4.886	0.718	2.583	4.701

Nick Strategy_Annualized_Return_EAR benchmark:000300.xshg withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	-0.597	-0.401	-0.26	-0.763	-0.458	-0.279
2	-0.21	-0.095	-0.058	-0.351	-0.127	-0.067
3	-0.142	-0.03	0.002	-0.243	-0.052	-0.005
4	-0.063	0.03	0.042	-0.159	0.009	0.037
5	-0.034	0.064	0.066	-0.107	0.048	0.062
6	-0.002	0.091	0.09	-0.081	0.074	0.086
7	0.016	0.122	0.114	-0.052	0.104	0.109
8	0.06	0.146	0.132	-0.005	0.131	0.127
9	0.126	0.192	0.159	0.059	0.178	0.153
10	0.21	0.257	0.212	0.149	0.242	0.207

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	0.241	0.112	0.056	0.249	0.115	0.056
2	0.186	0.088	0.046	0.209	0.092	0.047
3	0.166	0.08	0.042	0.197	0.085	0.043
4	0.158	0.078	0.04	0.192	0.083	0.041
5	0.158	0.077	0.04	0.192	0.083	0.041
6	0.158	0.078	0.041	0.191	0.083	0.041
7	0.16	0.08	0.041	0.193	0.085	0.042
8	0.162	0.081	0.042	0.195	0.087	0.042
9	0.168	0.084	0.043	0.198	0.09	0.044
10	0.184	0.089	0.043	0.208	0.094	0.044

Nick max_drawdown benchmark:000300.xshg withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	0.988	0.918	0.775	0.999	0.95	0.801
2	0.688	0.444	0.359	0.878	0.484	0.367
3	0.534	0.406	0.325	0.742	0.42	0.328
4	0.437	0.341	0.282	0.59	0.356	0.287
5	0.38	0.317	0.27	0.459	0.326	0.271
6	0.381	0.297	0.253	0.447	0.308	0.253
7	0.309	0.268	0.238	0.375	0.275	0.24
8	0.316	0.253	0.219	0.329	0.265	0.221
9	0.33	0.263	0.2	0.329	0.274	0.202
10	0.326	0.225	0.184	0.323	0.238	0.184

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	-4.742	-5.931	-7.349	-6.464	-6.708	-7.846
2	-1.829	-1.639	-1.902	-2.353	-2.024	-2.162
3	-1.415	-0.565	0.1	-1.594	-0.877	-0.128
4	-0.626	0.626	1.674	-0.989	0.185	1.414
5	-0.312	1.28	2.54	-0.624	0.84	2.297
6	0.022	1.762	3.328	-0.453	1.241	3.053
7	0.189	2.177	4.052	-0.253	1.624	3.727
8	0.564	2.461	4.514	0.034	1.938	4.156
9	1.036	2.96	5.034	0.391	2.458	4.684
10	1.432	3.494	6.236	0.821	3.013	5.915

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	-0.988	-0.917	-0.768	-0.999	-0.949	-0.795
2	-0.686	-0.385	-0.287	-0.882	-0.48	-0.298
3	-0.533	-0.32	-0.242	-0.751	-0.337	-0.246
4	-0.377	-0.246	-0.197	-0.597	-0.264	-0.202
5	-0.292	-0.226	-0.185	-0.468	-0.235	-0.187
6	-0.292	-0.206	-0.169	-0.393	-0.217	-0.171
7	-0.223	-0.174	-0.155	-0.315	-0.184	-0.157
8	-0.237	-0.171	-0.134	-0.262	-0.185	-0.136
9	-0.258	-0.183	-0.126	-0.266	-0.197	-0.132
10	-0.258	-0.143	-0.098	-0.265	-0.16	-0.102

annual_return 000985.xshg withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	-0.595	-0.399	-0.257	-0.763	-0.455	-0.276
2	-0.209	-0.093	-0.057	-0.352	-0.125	-0.066
3	-0.142	-0.03	0.002	-0.245	-0.052	-0.004
4	-0.064	0.03	0.042	-0.162	0.009	0.037
5	-0.035	0.064	0.066	-0.11	0.048	0.062
6	-0.003	0.091	0.09	-0.085	0.074	0.086
7	0.015	0.122	0.114	-0.056	0.103	0.109
8	0.058	0.146	0.132	-0.009	0.13	0.127
9	0.124	0.192	0.159	0.055	0.178	0.153
10	0.208	0.257	0.211	0.144	0.241	0.206

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	-0.595	-0.399	-0.257	-0.763	-0.455	-0.276
2	-0.209	-0.093	-0.057	-0.352	-0.125	-0.066
3	-0.142	-0.03	0.002	-0.245	-0.052	-0.004
4	-0.064	0.03	0.042	-0.162	0.009	0.037
5	-0.035	0.064	0.066	-0.11	0.048	0.062
6	-0.003	0.091	0.09	-0.085	0.074	0.086
7	0.015	0.122	0.114	-0.056	0.103	0.109
8	0.058	0.146	0.132	-0.009	0.13	0.127
9	0.124	0.192	0.159	0.055	0.178	0.153
10	0.208	0.257	0.211	0.144	0.241	0.206

Nick Strategy_Final_Return benchmark:000985.xshg withcost :True

	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
1	0.012	0.083	0.234	0.001	0.051	0.206
2	0.317	0.62	0.752	0.12	0.52	0.718
3	0.472	0.864	1.011	0.253	0.772	0.981
4	0.725	1.156	1.225	0.422	1.045	1.194
5	0.839	1.352	1.367	0.565	1.257	1.343
6	0.986	1.532	1.523	0.647	1.417	1.493
7	1.073	1.751	1.694	0.757	1.617	1.657
8	1.319	1.949	1.833	0.957	1.819	1.79
9	1.77	2.356	2.053	1.297	2.227	2.004
10	2.518	3.06	2.55	1.931	2.876	2.501

Nick Annual sharpe_ratio benchmark:000985.xshg withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	-3.188	-4.672	-6.281	-3.492	-5.05	-6.622
2	-1.687	-1.585	-1.834	-1.983	-1.919	-2.073
3	-1.361	-0.58	0.085	-1.464	-0.88	-0.14
4	-0.653	0.608	1.67	-0.983	0.156	1.405
5	-0.356	1.29	2.569	-0.667	0.827	2.318
6	-0.029	1.809	3.408	-0.513	1.252	3.118
7	0.136	2.27	4.198	-0.329	1.668	3.851
8	0.522	2.597	4.716	-0.052	2.02	4.329
9	1.035	3.191	5.322	0.311	2.625	4.938
10	1.499	3.875	6.748	0.779	3.31	6.386

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	-0.595	-0.399	-0.257	-0.763	-0.455	-0.276
2	-0.209	-0.093	-0.057	-0.352	-0.125	-0.066
3	-0.142	-0.03	0.002	-0.245	-0.052	-0.004
4	-0.064	0.03	0.042	-0.162	0.009	0.037
5	-0.035	0.064	0.066	-0.11	0.048	0.062
6	-0.003	0.091	0.09	-0.085	0.074	0.086
7	0.015	0.122	0.114	-0.056	0.103	0.109
8	0.058	0.146	0.132	-0.009	0.13	0.127
9	0.124	0.192	0.159	0.055	0.178	0.153
10	0.208	0.257	0.211	0.144	0.241	0.206

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	0.187	0.085	0.041	0.219	0.09	0.042
2	0.124	0.059	0.031	0.178	0.065	0.032
3	0.105	0.051	0.027	0.168	0.059	0.028
4	0.098	0.05	0.025	0.165	0.058	0.026
5	0.099	0.049	0.026	0.165	0.058	0.027
6	0.101	0.05	0.026	0.166	0.059	0.027
7	0.107	0.054	0.027	0.169	0.062	0.028
8	0.112	0.056	0.028	0.172	0.065	0.029
9	0.12	0.06	0.03	0.176	0.068	0.031
10	0.139	0.066	0.031	0.185	0.073	0.032

Nick max_drawdown benchmark:000985.xshg withcost :True

	return_c 2c_arc_fwd_1d	return_c 2c_arc_fwd_5d	return_c 2c_arc_fwd_20d	return_v 2v_arc_fwd_1d	return_v 2v_arc_fwd_5d	return_v 2v_arc_fwd_20d
1	0.988	0.917	0.768	0.999	0.949	0.795
2	0.686	0.385	0.287	0.881	0.48	0.298
3	0.533	0.32	0.242	0.749	0.337	0.246
4	0.375	0.246	0.197	0.595	0.264	0.202
5	0.29	0.226	0.185	0.467	0.235	0.187
6	0.292	0.206	0.169	0.392	0.217	0.171
7	0.223	0.174	0.155	0.313	0.184	0.157
8	0.237	0.171	0.134	0.262	0.185	0.136
9	0.258	0.183	0.126	0.266	0.197	0.132
10	0.258	0.143	0.098	0.265	0.16	0.102