

## 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	-0.05	-0.068	-0.082	-0.094	-0.083	-0.091
IC Std.	0.137	0.127	0.123	0.129	0.128	0.125
Risk-Adjusted IC	-0.363	-0.539	-0.669	-0.727	-0.649	-0.726
IC >0	0.345	0.284	0.256	0.217	0.24	0.232
ABS_IC>2 %	0.888	0.882	0.892	0.9	0.885	0.89
t-stat(IC)	-12.755	-18.905	-23.48	-25.508	-22.775	-25.499
p-value(IC)	0.0	0.0	0.0	0.0	0.0	0.0
IC Skew	0.103	0.061	0.031	0.114	0.05	0.065
IC Kurtosis	0.139	0.278	-0.023	0.625	0.228	-0.033

## 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	-0.071	-0.093	-0.126	-0.084	-0.1	-0.13
RankIC Std.	0.16	0.158	0.171	0.149	0.157	0.172
Risk- Adjusted RankIC	-0.445	-0.593	-0.734	-0.563	-0.638	-0.756
RankIC >0	0.325	0.285	0.245	0.287	0.259	0.243
ABS_Rank IC>2%	0.916	0.914	0.924	0.905	0.898	0.918
t-stat(R ankIC)	-15.613	-20.799	-25.765	-19.769	-22.405	-26.544
p-value( RankIC)	0.0	0.0	0.0	0.0	0.0	0.0
RankIC Skew	0.112	0.06	-0.057	0.163	0.055	-0.043
RankIC Kurtosis	0.056	-0.026	-0.254	0.081	-0.032	-0.229

Turnover Table

	1D	5D	20D
Quantile 1 Mean Turnover	0.218	0.374	0.546
Quantile 2 Mean Turnover	0.39	0.596	0.748
Quantile 3 Mean Turnover	0.435	0.656	0.798
Quantile 4 Mean Turnover	0.458	0.687	0.815
Quantile 5 Mean Turnover	0.461	0.69	0.815
Quantile 6 Mean Turnover	0.461	0.691	0.817
Quantile 7 Mean Turnover	0.451	0.683	0.809
Quantile 8 Mean Turnover	0.431	0.663	0.79
Quantile 9 Mean Turnover	0.376	0.603	0.741
Quantile 10 Mean Turnover	0.252	0.472	0.682

Autocorrelation Table

	1D	5D	20D
Mean Factor Rank Aut ocorrela tion	0.942	0.827	0.637

## factor\_quantile\_des

	min	max	mean	std	count	count %
1	-2.4531607627868652	-0.5068617463111877	-0.8300815224647522	0.11470552721555133	486976.0	10.08997510533355
2	-1.1449860334396362	-0.4461270570755005	-0.7160717844963074	0.07374757929598741	478908.0	9.922808922298183
3	-0.8197394013404846	-0.3604704737663269	-0.5934432148933411	0.06554007113119288	482431.0	9.995804269699473
4	-0.6895738840103149	-0.16232554614543915	-0.4594693183898926	0.06855725223345621	482533.0	9.99791767459159
5	-0.5428078174591064	-0.06391561776399612	-0.32521185278892517	0.068259446763696	482641.0	10.000155397418538
6	-0.40661945939064026	0.0886755958199501	-0.1807376891374588	0.07022500654706644	482307.0	9.993235032379642
7	-0.25317028164863586	0.2969067096710205	-0.00866020284593105	0.08429835359592688	482475.0	9.996715934554896
8	-0.12350063771009445	0.6086257100105286	0.2113514393568039	0.11725393527535652	482557.0	9.998414946330913
9	0.07361093908548355	1.7819873094558716	0.5468066334724426	0.17886145382674942	482449.0	9.996177223503963
10	0.4342605471611023	13.000654220581055	2.183823585510254	1.5115321579605696	483058.0	10.008795493889256

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	0.925	1.762	3.196	0.906	1.761	3.161
2	0.637	1.344	2.369	0.559	1.306	2.325
3	0.613	1.236	2.299	0.433	1.172	2.254
4	0.585	1.031	1.999	0.352	0.955	1.944
5	0.468	0.871	1.519	0.178	0.783	1.438
6	0.45	0.958	1.327	0.119	0.846	1.245
7	0.381	0.856	1.067	-0.046	0.708	0.978
8	0.182	0.47	0.627	-0.396	0.287	0.509
9	-0.328	-0.242	-0.884	-1.301	-0.561	-1.067
10	-2.483	-3.113	-4.269	-5.402	-4.017	-4.79

## 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	-0.19	-0.167	-0.143	-0.183	-0.171	-0.144
2	-0.303	-0.244	-0.21	-0.304	-0.253	-0.211
3	-0.321	-0.287	-0.188	-0.331	-0.295	-0.19
4	-0.321	-0.289	-0.186	-0.349	-0.299	-0.188
5	-0.33	-0.293	-0.209	-0.342	-0.302	-0.21
6	-0.319	-0.28	-0.227	-0.381	-0.288	-0.228
7	-0.37	-0.288	-0.25	-0.474	-0.314	-0.257
8	-0.429	-0.376	-0.301	-0.569	-0.4	-0.31
9	-0.609	-0.464	-0.434	-0.788	-0.505	-0.447
10	-0.977	-0.873	-0.724	-0.999	-0.923	-0.753

# 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	0.162	0.163	0.138	0.14	0.161	0.137
2	0.115	0.137	0.112	0.088	0.131	0.11
3	0.116	0.134	0.112	0.066	0.125	0.109
4	0.112	0.113	0.099	0.051	0.103	0.096
5	0.085	0.096	0.075	0.016	0.084	0.071
6	0.081	0.105	0.066	0.004	0.091	0.062
7	0.064	0.093	0.054	-0.029	0.073	0.049
8	0.014	0.048	0.031	-0.096	0.026	0.025
9	-0.111	-0.034	-0.048	-0.256	-0.066	-0.056
10	-0.535	-0.341	-0.222	-0.736	-0.407	-0.245



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	0.162	0.163	0.138	0.14	0.161	0.137
2	0.115	0.137	0.112	0.088	0.131	0.11
3	0.116	0.134	0.112	0.066	0.125	0.109
4	0.112	0.113	0.099	0.051	0.103	0.096
5	0.085	0.096	0.075	0.016	0.084	0.071
6	0.081	0.105	0.066	0.004	0.091	0.062
7	0.064	0.093	0.054	-0.029	0.073	0.049
8	0.014	0.048	0.031	-0.096	0.026	0.025
9	-0.111	-0.034	-0.048	-0.256	-0.066	-0.056
10	-0.535	-0.341	-0.222	-0.736	-0.407	-0.245

## 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	2.083	2.089	1.883	1.894	2.071	1.871
2	1.705	1.872	1.681	1.509	1.828	1.666
3	1.707	1.853	1.678	1.367	1.782	1.66
4	1.68	1.69	1.586	1.275	1.614	1.565
5	1.489	1.562	1.427	1.079	1.482	1.398
6	1.463	1.632	1.369	1.017	1.528	1.341
7	1.357	1.542	1.292	0.865	1.413	1.263
8	1.073	1.256	1.161	0.611	1.133	1.126
9	0.563	0.844	0.788	0.236	0.714	0.753
10	0.024	0.13	0.293	0.001	0.078	0.253

## 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	0.9	1.854	3.389	0.883	1.851	3.35
2	0.564	1.38	2.475	0.488	1.337	2.427
3	0.532	1.26	2.401	0.348	1.187	2.35
4	0.498	1.03	2.071	0.259	0.946	2.01
5	0.366	0.853	1.55	0.078	0.758	1.463
6	0.345	0.948	1.345	0.018	0.827	1.257
7	0.27	0.837	1.069	-0.146	0.678	0.976
8	0.059	0.424	0.611	-0.474	0.236	0.489
9	-0.432	-0.295	-0.889	-1.219	-0.596	-1.063
10	-1.84	-2.601	-3.803	-3.06	-3.182	-4.203

## 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	0.162	0.163	0.138	0.14	0.161	0.137
2	0.115	0.137	0.112	0.088	0.131	0.11
3	0.116	0.134	0.112	0.066	0.125	0.109
4	0.112	0.113	0.099	0.051	0.103	0.096
5	0.085	0.096	0.075	0.016	0.084	0.071
6	0.081	0.105	0.066	0.004	0.091	0.062
7	0.064	0.093	0.054	-0.029	0.073	0.049
8	0.014	0.048	0.031	-0.096	0.026	0.025
9	-0.111	-0.034	-0.048	-0.256	-0.066	-0.056
10	-0.535	-0.341	-0.222	-0.736	-0.407	-0.245

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	0.18	0.088	0.041	0.158	0.087	0.041
2	0.205	0.099	0.045	0.18	0.098	0.045
3	0.217	0.107	0.046	0.19	0.106	0.047
4	0.225	0.11	0.048	0.197	0.109	0.048
5	0.232	0.112	0.049	0.199	0.111	0.049
6	0.235	0.111	0.049	0.201	0.11	0.049
7	0.239	0.111	0.05	0.201	0.108	0.05
8	0.244	0.112	0.051	0.202	0.11	0.05
9	0.257	0.115	0.054	0.21	0.111	0.053
10	0.291	0.131	0.058	0.241	0.128	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	0.19	0.167	0.143	0.183	0.171	0.144
2	0.303	0.244	0.21	0.304	0.253	0.211
3	0.321	0.287	0.188	0.331	0.295	0.19
4	0.321	0.289	0.186	0.349	0.299	0.188
5	0.33	0.293	0.209	0.342	0.302	0.21
6	0.319	0.28	0.227	0.381	0.288	0.228
7	0.37	0.288	0.25	0.474	0.314	0.257
8	0.429	0.376	0.301	0.569	0.4	0.31
9	0.609	0.464	0.434	0.788	0.505	0.447
10	0.977	0.873	0.724	0.999	0.923	0.753

sharpe\_ratio Top10 Minus Bottom1 Quantile without cost metric

	sharpe_ratio
return_c 2c_arc_f wd_1d	-4.142
return_c 2c_arc_f wd_5d	-5.954
return_c 2c_arc_f wd_20d	-8.112
return_v 2v_arc_f wd_1d	-8.075
return_v 2v_arc_f wd_5d	-7.173
return_v 2v_arc_f wd_20d	-8.719

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	0.709	1.585	3.127	0.66	1.579	3.089
2	0.3	1.101	2.236	0.175	1.057	2.191
3	0.258	0.984	2.162	0.026	0.912	2.114
4	0.224	0.774	1.828	-0.062	0.691	1.771
5	0.118	0.627	1.359	-0.23	0.529	1.276
6	0.101	0.709	1.154	-0.288	0.589	1.071
7	0.047	0.611	0.898	-0.444	0.454	0.807
8	-0.131	0.243	0.48	-0.771	0.05	0.359
9	-0.585	-0.446	-1.016	-1.615	-0.778	-1.202
10	-2.638	-3.259	-4.264	-5.585	-4.174	-4.779



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	-0.21	-0.175	-0.146	-0.207	-0.178	-0.146
2	-0.331	-0.251	-0.213	-0.323	-0.26	-0.214
3	-0.345	-0.292	-0.191	-0.367	-0.299	-0.192
4	-0.355	-0.293	-0.188	-0.396	-0.303	-0.19
5	-0.378	-0.297	-0.211	-0.479	-0.306	-0.212
6	-0.405	-0.284	-0.229	-0.524	-0.291	-0.23
7	-0.468	-0.322	-0.26	-0.599	-0.346	-0.268
8	-0.521	-0.405	-0.313	-0.667	-0.428	-0.321
9	-0.688	-0.486	-0.444	-0.842	-0.54	-0.457
10	-0.981	-0.883	-0.73	-0.999	-0.929	-0.759

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	0.118	0.144	0.134	0.096	0.142	0.132
2	0.041	0.109	0.104	0.015	0.104	0.102
3	0.033	0.104	0.103	-0.013	0.095	0.101
4	0.025	0.082	0.089	-0.031	0.072	0.086
5	0.0	0.066	0.066	-0.064	0.054	0.062
6	-0.004	0.075	0.057	-0.075	0.06	0.052
7	-0.017	0.063	0.044	-0.104	0.044	0.04
8	-0.06	0.021	0.023	-0.162	-0.001	0.017
9	-0.168	-0.056	-0.054	-0.303	-0.089	-0.063
10	-0.556	-0.353	-0.22	-0.748	-0.418	-0.242

## 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	0.118	0.144	0.134	0.096	0.142	0.132
2	0.041	0.109	0.104	0.015	0.104	0.102
3	0.033	0.104	0.103	-0.013	0.095	0.101
4	0.025	0.082	0.089	-0.031	0.072	0.086
5	0.0	0.066	0.066	-0.064	0.054	0.062
6	-0.004	0.075	0.057	-0.075	0.06	0.052
7	-0.017	0.063	0.044	-0.104	0.044	0.04
8	-0.06	0.021	0.023	-0.162	-0.001	0.017
9	-0.168	-0.056	-0.054	-0.303	-0.089	-0.063
10	-0.556	-0.353	-0.22	-0.748	-0.418	-0.242

## 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	1.722	1.933	1.845	1.565	1.914	1.833
2	1.217	1.661	1.623	1.077	1.62	1.609
3	1.17	1.622	1.618	0.938	1.556	1.601
4	1.129	1.47	1.517	0.857	1.402	1.497
5	1.001	1.365	1.368	0.724	1.291	1.341
6	0.98	1.425	1.309	0.682	1.33	1.283
7	0.918	1.35	1.237	0.585	1.235	1.208
8	0.739	1.108	1.118	0.422	0.997	1.085
9	0.408	0.753	0.763	0.171	0.635	0.729
10	0.019	0.119	0.297	0.001	0.071	0.258

## 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	0.654	1.644	3.257	0.607	1.637	3.216
2	0.2	1.103	2.291	0.085	1.056	2.242
3	0.151	0.974	2.212	-0.069	0.896	2.16
4	0.112	0.746	1.853	-0.159	0.657	1.793
5	0.001	0.587	1.357	-0.32	0.485	1.27
6	-0.017	0.675	1.143	-0.375	0.548	1.057
7	-0.073	0.571	0.878	-0.517	0.407	0.785
8	-0.246	0.188	0.453	-0.801	-0.005	0.331
9	-0.653	-0.488	-1.0	-1.445	-0.794	-1.172
10	-1.91	-2.688	-3.745	-3.106	-3.265	-4.136

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	0.118	0.144	0.134	0.096	0.142	0.132
2	0.041	0.109	0.104	0.015	0.104	0.102
3	0.033	0.104	0.103	-0.013	0.095	0.101
4	0.025	0.082	0.089	-0.031	0.072	0.086
5	0.0	0.066	0.066	-0.064	0.054	0.062
6	-0.004	0.075	0.057	-0.075	0.06	0.052
7	-0.017	0.063	0.044	-0.104	0.044	0.04
8	-0.06	0.021	0.023	-0.162	-0.001	0.017
9	-0.168	-0.056	-0.054	-0.303	-0.089	-0.063
10	-0.556	-0.353	-0.22	-0.748	-0.418	-0.242

## 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	0.18	0.088	0.041	0.158	0.087	0.041
2	0.205	0.099	0.046	0.18	0.098	0.046
3	0.217	0.107	0.047	0.19	0.106	0.047
4	0.225	0.11	0.048	0.197	0.109	0.048
5	0.232	0.112	0.049	0.2	0.111	0.049
6	0.235	0.111	0.05	0.201	0.11	0.049
7	0.239	0.111	0.051	0.201	0.108	0.05
8	0.244	0.113	0.051	0.202	0.11	0.051
9	0.257	0.115	0.054	0.21	0.112	0.053
10	0.291	0.131	0.059	0.241	0.128	0.059

## 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	0.21	0.175	0.146	0.207	0.178	0.146
2	0.331	0.251	0.213	0.323	0.26	0.214
3	0.345	0.292	0.191	0.367	0.299	0.192
4	0.355	0.293	0.188	0.396	0.303	0.19
5	0.378	0.297	0.211	0.479	0.306	0.212
6	0.405	0.284	0.229	0.524	0.291	0.23
7	0.468	0.322	0.26	0.599	0.346	0.268
8	0.521	0.405	0.313	0.667	0.428	0.321
9	0.688	0.486	0.444	0.842	0.54	0.457
10	0.981	0.883	0.73	0.999	0.929	0.759



# 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	0.784	1.896	3.18	0.517	1.732	3.086
2	0.312	1.349	2.386	0.112	1.187	2.296
3	0.268	1.206	2.341	-0.022	1.03	2.248
4	0.235	0.997	2.116	-0.105	0.816	2.013
5	0.104	0.868	1.755	-0.273	0.667	1.621
6	0.083	1.012	1.623	-0.335	0.764	1.483
7	0.011	0.905	1.442	-0.495	0.616	1.292
8	-0.239	0.436	0.998	-0.835	0.126	0.814
9	-0.852	-0.504	-0.881	-1.69	-0.912	-1.1
10	-3.169	-3.806	-4.446	-5.378	-4.66	-4.959

## 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	-0.304	-0.269	-0.244	-0.326	-0.273	-0.244
2	-0.334	-0.302	-0.263	-0.363	-0.307	-0.263
3	-0.368	-0.324	-0.28	-0.424	-0.328	-0.28
4	-0.379	-0.343	-0.291	-0.442	-0.35	-0.294
5	-0.381	-0.328	-0.271	-0.452	-0.334	-0.273
6	-0.363	-0.295	-0.249	-0.425	-0.303	-0.25
7	-0.33	-0.274	-0.234	-0.496	-0.285	-0.235
8	-0.359	-0.281	-0.228	-0.618	-0.294	-0.23
9	-0.597	-0.344	-0.302	-0.838	-0.404	-0.308
10	-0.981	-0.876	-0.696	-0.999	-0.927	-0.736

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	0.113	0.147	0.14	0.081	0.142	0.138
2	0.039	0.114	0.112	0.002	0.105	0.109
3	0.032	0.109	0.111	-0.025	0.097	0.108
4	0.026	0.089	0.099	-0.042	0.075	0.095
5	0.003	0.075	0.078	-0.073	0.059	0.073
6	-0.001	0.085	0.07	-0.084	0.067	0.065
7	-0.013	0.074	0.06	-0.112	0.051	0.054
8	-0.055	0.033	0.04	-0.169	0.007	0.033
9	-0.163	-0.046	-0.039	-0.309	-0.082	-0.049
10	-0.554	-0.348	-0.21	-0.751	-0.415	-0.233

# 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	0.113	0.147	0.14	0.081	0.142	0.138
2	0.039	0.114	0.112	0.002	0.105	0.109
3	0.032	0.109	0.111	-0.025	0.097	0.108
4	0.026	0.089	0.099	-0.042	0.075	0.095
5	0.003	0.075	0.078	-0.073	0.059	0.073
6	-0.001	0.085	0.07	-0.084	0.067	0.065
7	-0.013	0.074	0.06	-0.112	0.051	0.054
8	-0.055	0.033	0.04	-0.169	0.007	0.033
9	-0.163	-0.046	-0.039	-0.309	-0.082	-0.049
10	-0.554	-0.348	-0.21	-0.751	-0.415	-0.233

## 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	1.685	1.951	1.897	1.464	1.91	1.88
2	1.204	1.692	1.677	1.012	1.63	1.658
3	1.166	1.659	1.675	0.884	1.571	1.653
4	1.134	1.516	1.585	0.812	1.426	1.558
5	1.014	1.422	1.444	0.69	1.324	1.411
6	0.997	1.491	1.393	0.651	1.37	1.36
7	0.938	1.417	1.33	0.56	1.275	1.295
8	0.76	1.17	1.21	0.405	1.036	1.169
9	0.42	0.795	0.823	0.164	0.659	0.784
10	0.019	0.124	0.316	0.001	0.073	0.273

## 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	0.748	1.986	3.322	0.442	1.803	3.22
2	0.232	1.376	2.454	0.012	1.198	2.357
3	0.184	1.219	2.406	-0.122	1.025	2.306
4	0.149	0.99	2.161	-0.204	0.794	2.051
5	0.016	0.851	1.772	-0.361	0.636	1.631
6	-0.003	1.007	1.631	-0.418	0.74	1.485
7	-0.075	0.892	1.441	-0.562	0.585	1.285
8	-0.317	0.4	0.982	-0.854	0.083	0.793
9	-0.867	-0.533	-0.872	-1.501	-0.914	-1.079
10	-2.262	-3.136	-3.925	-2.983	-3.642	-4.313

## 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	0.113	0.147	0.14	0.081	0.142	0.138
2	0.039	0.114	0.112	0.002	0.105	0.109
3	0.032	0.109	0.111	-0.025	0.097	0.108
4	0.026	0.089	0.099	-0.042	0.075	0.095
5	0.003	0.075	0.078	-0.073	0.059	0.073
6	-0.001	0.085	0.07	-0.084	0.067	0.065
7	-0.013	0.074	0.06	-0.112	0.051	0.054
8	-0.055	0.033	0.04	-0.169	0.007	0.033
9	-0.163	-0.046	-0.039	-0.309	-0.082	-0.049
10	-0.554	-0.348	-0.21	-0.751	-0.415	-0.233

## 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	0.151	0.074	0.042	0.184	0.079	0.043
2	0.167	0.083	0.046	0.198	0.088	0.046
3	0.174	0.09	0.046	0.203	0.094	0.047
4	0.175	0.09	0.046	0.205	0.095	0.046
5	0.174	0.088	0.044	0.203	0.093	0.045
6	0.172	0.085	0.043	0.201	0.09	0.044
7	0.172	0.083	0.042	0.199	0.087	0.042
8	0.173	0.082	0.04	0.198	0.086	0.041
9	0.188	0.086	0.045	0.206	0.09	0.045
10	0.245	0.111	0.054	0.252	0.114	0.054



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	0.304	0.269	0.244	0.322	0.273	0.244
2	0.334	0.302	0.263	0.361	0.307	0.263
3	0.368	0.324	0.28	0.423	0.328	0.28
4	0.379	0.343	0.291	0.442	0.35	0.294
5	0.381	0.328	0.271	0.45	0.334	0.273
6	0.363	0.295	0.249	0.422	0.303	0.25
7	0.33	0.274	0.234	0.49	0.285	0.235
8	0.359	0.281	0.228	0.612	0.294	0.23
9	0.596	0.344	0.302	0.835	0.404	0.308
10	0.981	0.876	0.696	0.999	0.927	0.736

# 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	0.937	2.418	3.942	0.511	2.109	3.778
2	0.351	1.799	3.156	0.076	1.499	2.992
3	0.303	1.631	3.219	-0.073	1.324	3.046
4	0.263	1.374	2.991	-0.168	1.064	2.8
5	0.078	1.218	2.577	-0.364	0.879	2.335
6	0.049	1.47	2.499	-0.438	1.029	2.231
7	-0.061	1.357	2.311	-0.629	0.853	2.021
8	-0.451	0.661	1.612	-1.033	0.165	1.28
9	-1.333	-0.764	-1.303	-2.047	-1.3	-1.62
10	-4.083	-4.965	-6.074	-6.137	-5.911	-6.715

## 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	-0.213	-0.18	-0.164	-0.257	-0.184	-0.168
2	-0.26	-0.216	-0.182	-0.297	-0.221	-0.183
3	-0.301	-0.239	-0.198	-0.366	-0.244	-0.198
4	-0.306	-0.252	-0.208	-0.386	-0.26	-0.209
5	-0.313	-0.241	-0.19	-0.394	-0.247	-0.191
6	-0.268	-0.204	-0.163	-0.421	-0.213	-0.165
7	-0.24	-0.179	-0.145	-0.499	-0.19	-0.147
8	-0.319	-0.183	-0.136	-0.62	-0.199	-0.139
9	-0.596	-0.277	-0.221	-0.84	-0.387	-0.252
10	-0.98	-0.873	-0.687	-0.999	-0.926	-0.729

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	0.108	0.143	0.137	0.075	0.138	0.135
2	0.036	0.113	0.111	-0.002	0.104	0.108
3	0.031	0.11	0.112	-0.029	0.097	0.109
4	0.025	0.09	0.1	-0.045	0.076	0.096
5	0.002	0.076	0.079	-0.077	0.06	0.074
6	-0.001	0.086	0.071	-0.087	0.067	0.066
7	-0.013	0.075	0.061	-0.115	0.052	0.055
8	-0.055	0.034	0.04	-0.172	0.008	0.033
9	-0.162	-0.044	-0.038	-0.311	-0.081	-0.047
10	-0.553	-0.345	-0.207	-0.751	-0.413	-0.231

# 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	0.108	0.143	0.137	0.075	0.138	0.135
2	0.036	0.113	0.111	-0.002	0.104	0.108
3	0.031	0.11	0.112	-0.029	0.097	0.109
4	0.025	0.09	0.1	-0.045	0.076	0.096
5	0.002	0.076	0.079	-0.077	0.06	0.074
6	-0.001	0.086	0.071	-0.087	0.067	0.066
7	-0.013	0.075	0.061	-0.115	0.052	0.055
8	-0.055	0.034	0.04	-0.172	0.008	0.033
9	-0.162	-0.044	-0.038	-0.311	-0.081	-0.047
10	-0.553	-0.345	-0.207	-0.751	-0.413	-0.231

## 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	1.651	1.924	1.871	1.421	1.883	1.853
2	1.19	1.686	1.672	0.989	1.623	1.652
3	1.158	1.665	1.678	0.867	1.574	1.655
4	1.128	1.524	1.59	0.797	1.432	1.563
5	1.011	1.429	1.449	0.678	1.33	1.415
6	0.995	1.498	1.398	0.641	1.375	1.365
7	0.938	1.424	1.335	0.551	1.28	1.299
8	0.76	1.177	1.212	0.398	1.04	1.172
9	0.422	0.801	0.829	0.162	0.663	0.789
10	0.02	0.127	0.321	0.001	0.074	0.278

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	0.925	2.548	4.123	0.442	2.211	3.946
2	0.295	1.86	3.258	-0.013	1.534	3.084
3	0.244	1.679	3.325	-0.161	1.345	3.141
4	0.204	1.396	3.072	-0.253	1.063	2.869
5	0.019	1.227	2.62	-0.435	0.866	2.366
6	-0.008	1.497	2.532	-0.502	1.026	2.253
7	-0.117	1.374	2.33	-0.673	0.84	2.03
8	-0.493	0.643	1.606	-1.019	0.135	1.268
9	-1.28	-0.773	-1.273	-1.783	-1.274	-1.571
10	-2.875	-4.074	-5.355	-3.384	-4.606	-5.836

## 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	0.108	0.143	0.137	0.075	0.138	0.135
2	0.036	0.113	0.111	-0.002	0.104	0.108
3	0.031	0.11	0.112	-0.029	0.097	0.109
4	0.025	0.09	0.1	-0.045	0.076	0.096
5	0.002	0.076	0.079	-0.077	0.06	0.074
6	-0.001	0.086	0.071	-0.087	0.067	0.066
7	-0.013	0.075	0.061	-0.115	0.052	0.055
8	-0.055	0.034	0.04	-0.172	0.008	0.033
9	-0.162	-0.044	-0.038	-0.311	-0.081	-0.047
10	-0.553	-0.345	-0.207	-0.751	-0.413	-0.231



## 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	0.117	0.056	0.033	0.169	0.063	0.034
2	0.123	0.061	0.034	0.177	0.068	0.035
3	0.125	0.065	0.034	0.18	0.072	0.035
4	0.123	0.065	0.032	0.18	0.072	0.033
5	0.119	0.062	0.03	0.176	0.069	0.031
6	0.114	0.058	0.028	0.174	0.066	0.029
7	0.112	0.055	0.026	0.171	0.062	0.027
8	0.111	0.053	0.025	0.169	0.06	0.026
9	0.126	0.057	0.03	0.175	0.063	0.03
10	0.192	0.085	0.039	0.222	0.09	0.04

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	0.213	0.18	0.164	0.257	0.184	0.168
2	0.26	0.216	0.182	0.297	0.221	0.183
3	0.301	0.239	0.198	0.366	0.244	0.198
4	0.306	0.252	0.208	0.386	0.26	0.209
5	0.313	0.241	0.19	0.394	0.247	0.191
6	0.268	0.204	0.163	0.421	0.213	0.165
7	0.24	0.179	0.145	0.497	0.19	0.147
8	0.319	0.183	0.136	0.616	0.199	0.139
9	0.595	0.277	0.221	0.839	0.387	0.252
10	0.98	0.873	0.687	0.999	0.926	0.729