The spreadsheet contains the equally weighted and value weighted monthly return series that are underlying Table 4 of Jansen, Swinkels, and Zhou (2021).

Table 3 in the article contains a brief explanation of each of the abbreviations used for the anomalies, while Appendix B of the article contains all the details required for replication of the results.

Equally weighted monthly returns in sheet "Jansen_et_al_(2021)_Table_4_EW"

Value weighted monthly returns in sheet "Jansen_et_al_(2021)_Table_4_VW"

Returns are in % per month in Chinese yuan.

References:

Jansen, M., Swinkels, L., and Zhou, W. (2021) "Anomalies in the China A-share market", *Pacific-Basin Finance Journal* 68, 101607, https://doi.org/10.1016/j.pacfin.2021.101607