

T2 MSE Factor Selection

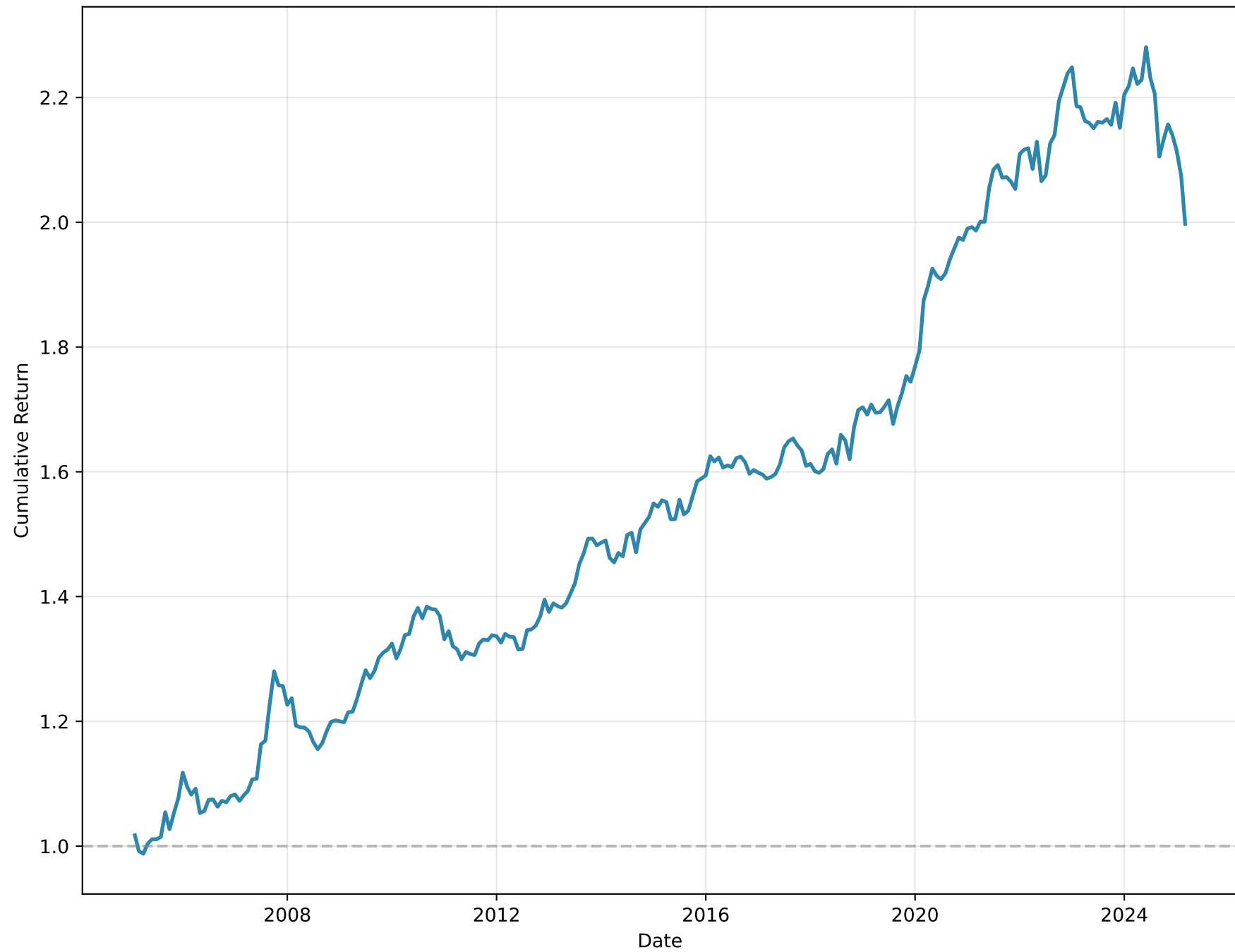
Performance Report

Analysis Period: February 2005 - March 2025

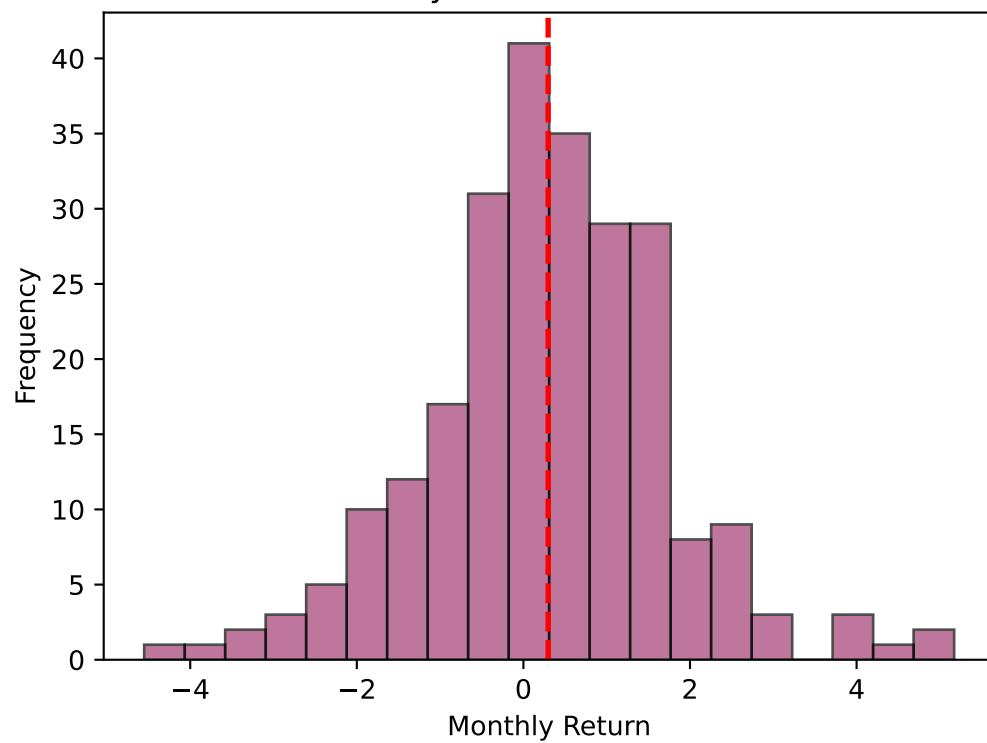
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Model Architecture	
Network Type	Feed-Forward Neural Network
Architecture	83 → 512 → 256 → 83 (195,667 params)
Activation	ReLU + Dropout (40%)
Loss Function	Mean Squared Error (MSE)
Optimizer	Adam (lr=0.001, wd=1e-5)
Training	60-Month Rolling, Early Stop
Performance Metrics	
Annualized Return	3.56%
Annualized Volatility	5.04%
Sharpe Ratio	0.707
Maximum Drawdown	-12.42%
Win Rate	59.9%
Monthly Turnover	59.1%

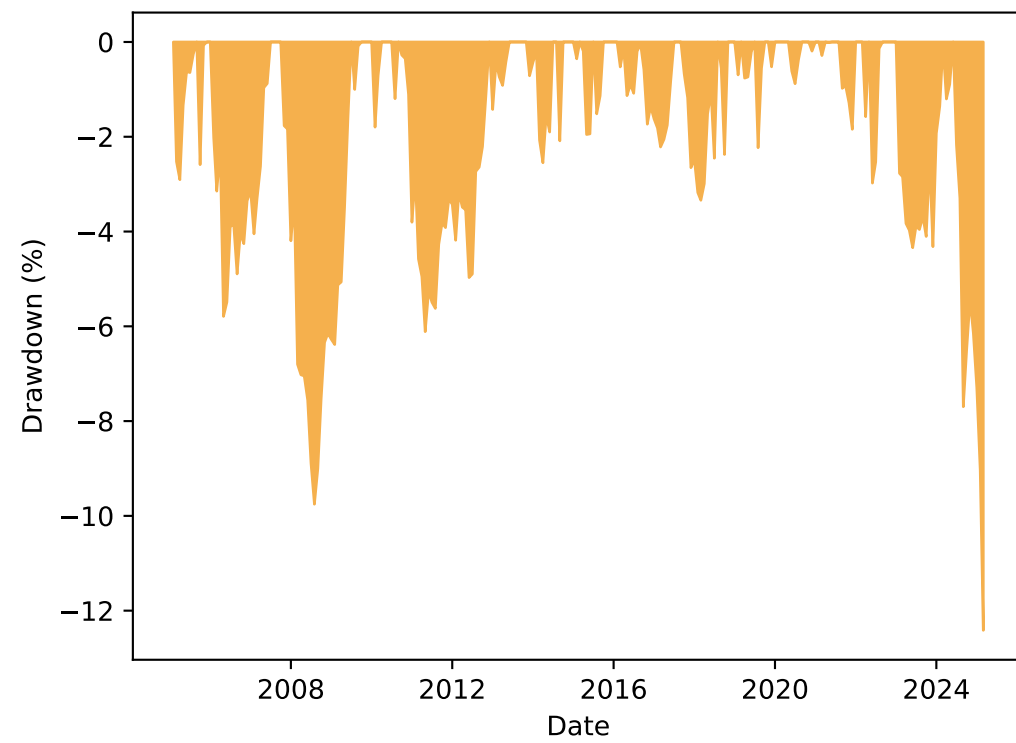
Cumulative Returns Over Time



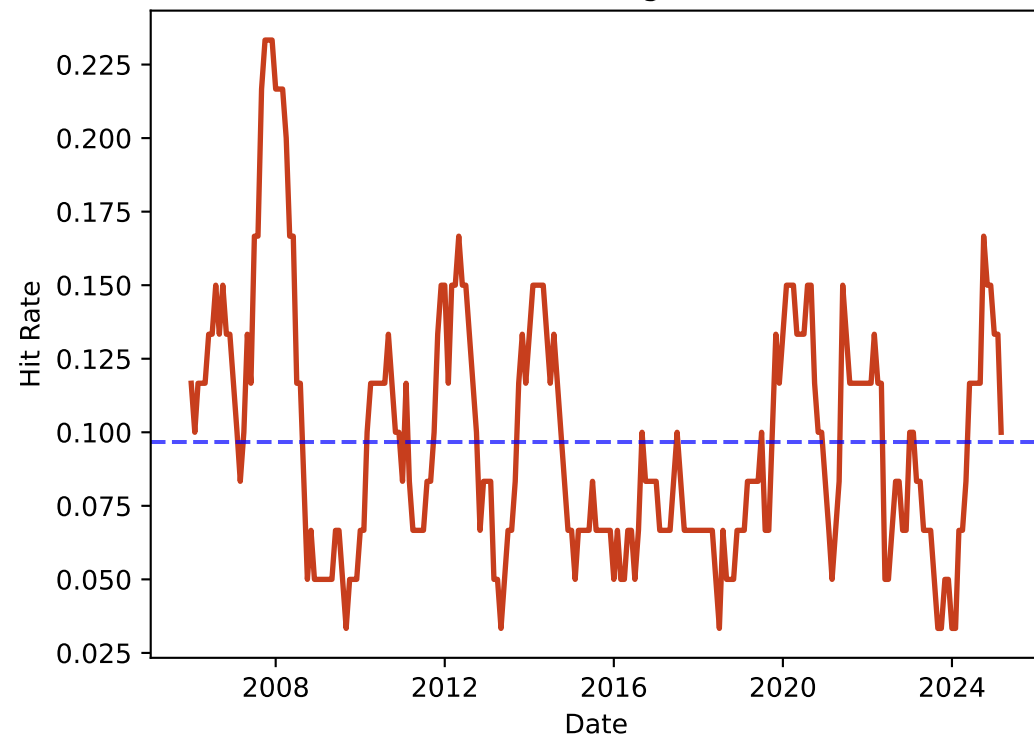
Monthly Returns Distribution



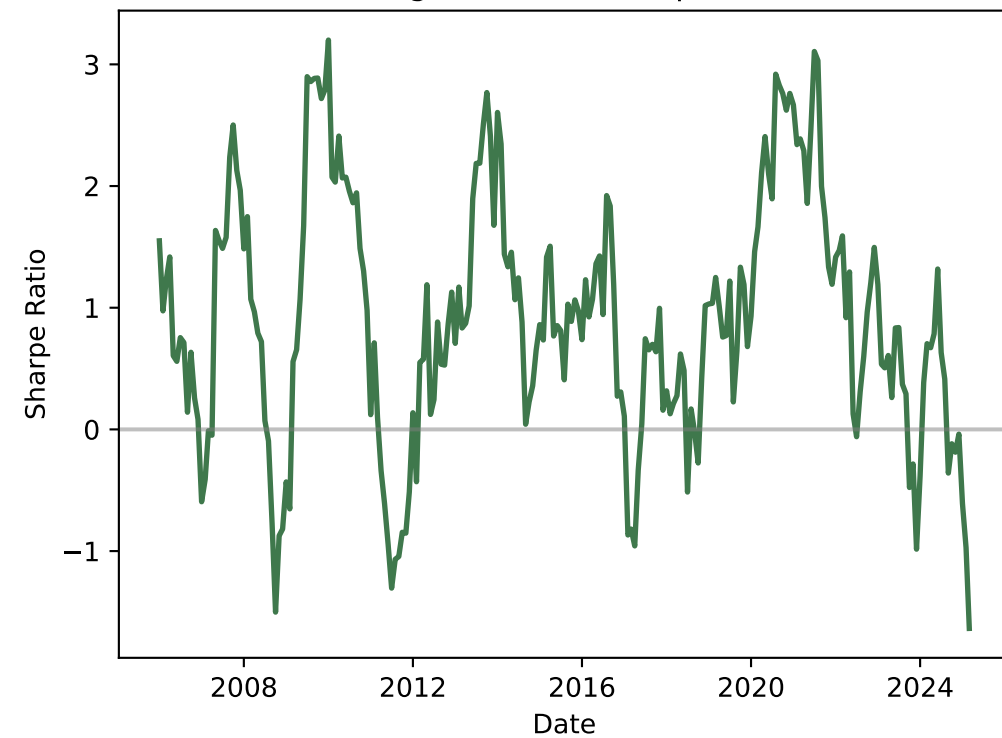
Portfolio Drawdowns



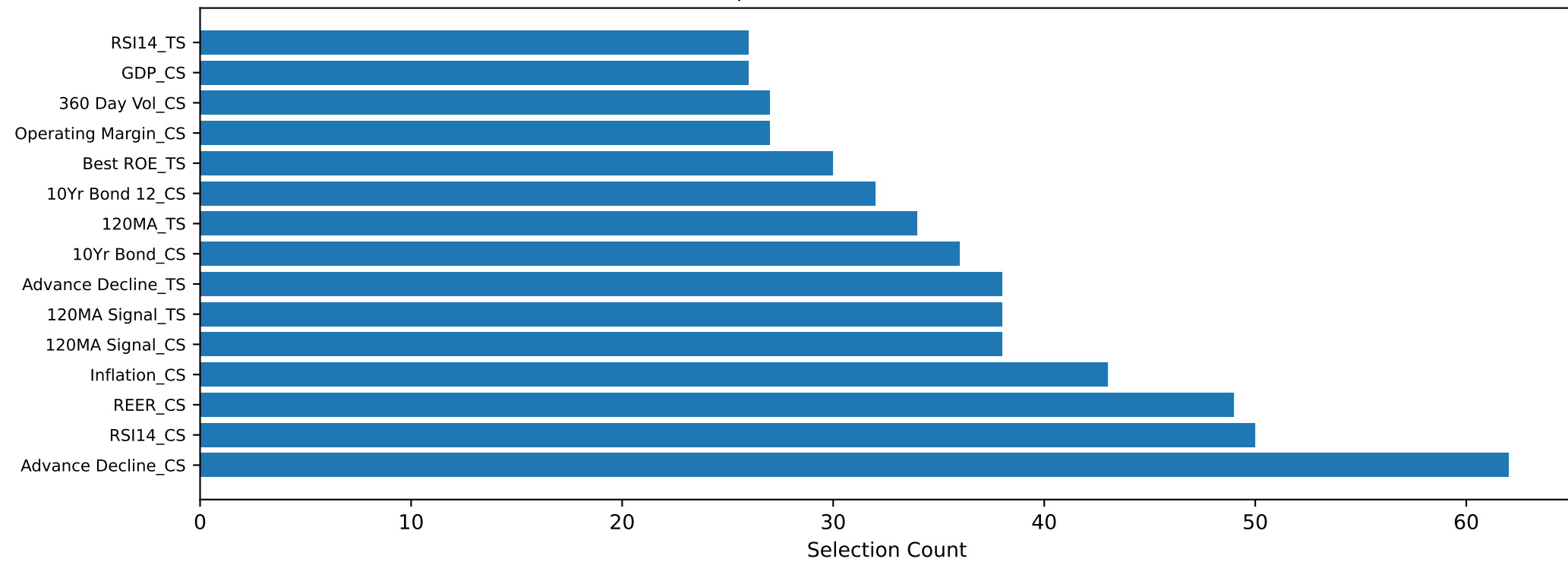
12-Month Rolling Hit Rate



Rolling 12-Month Sharpe Ratio



Top 15 Most Selected Factors



Top 15 Factors by Average Return

