Top-5 Factor Optimization

Performance Report

Analysis Period: February 2005 - March 2025

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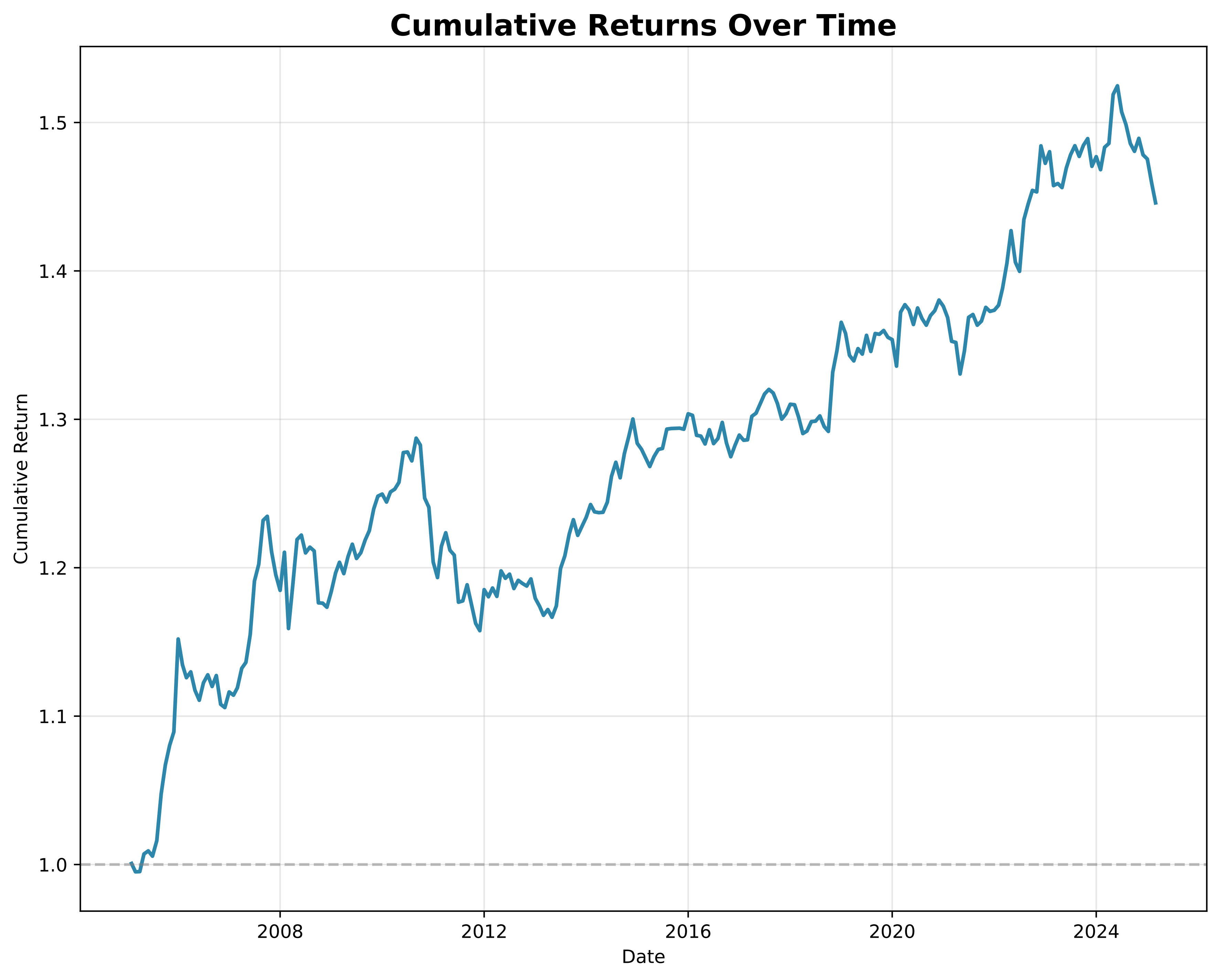
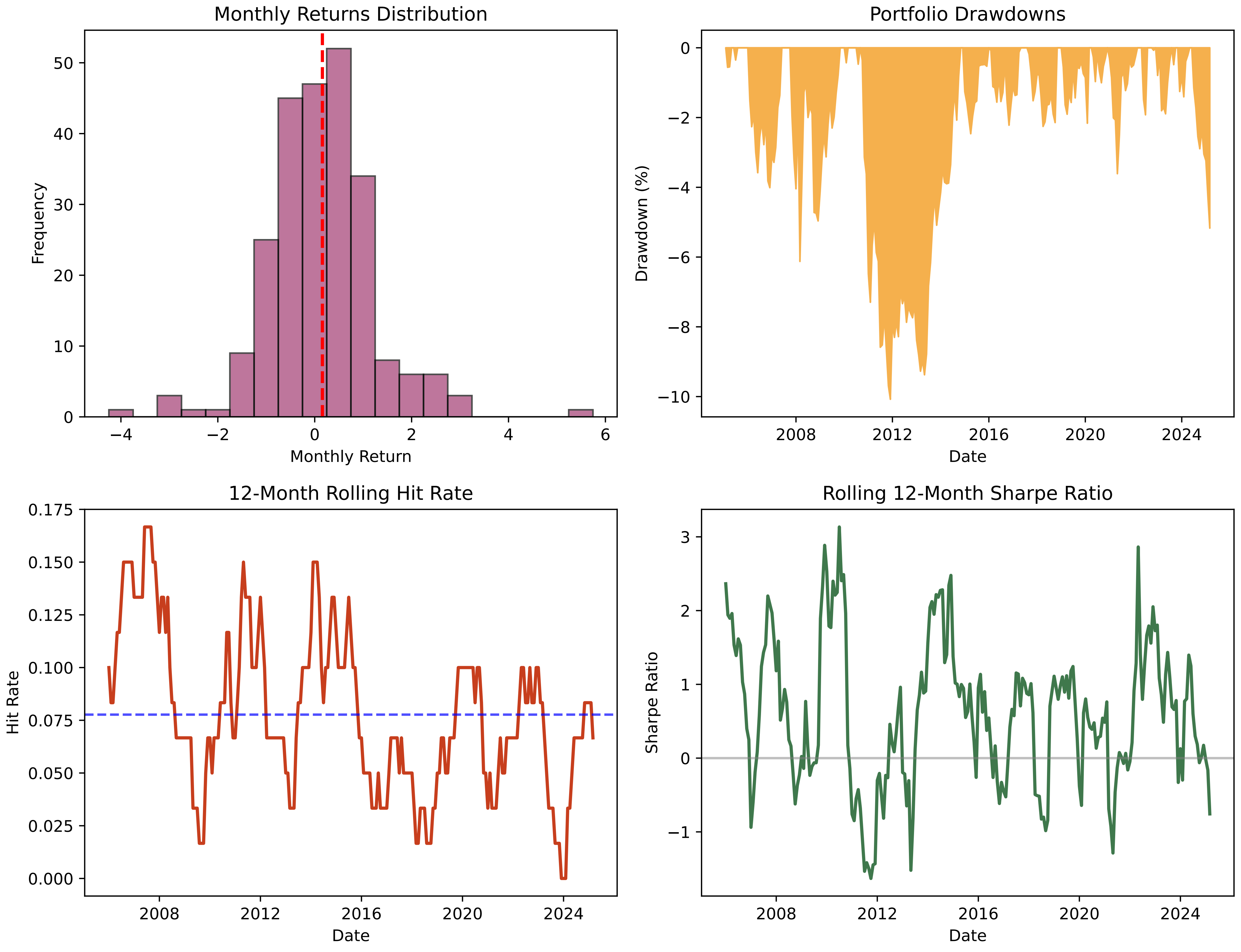
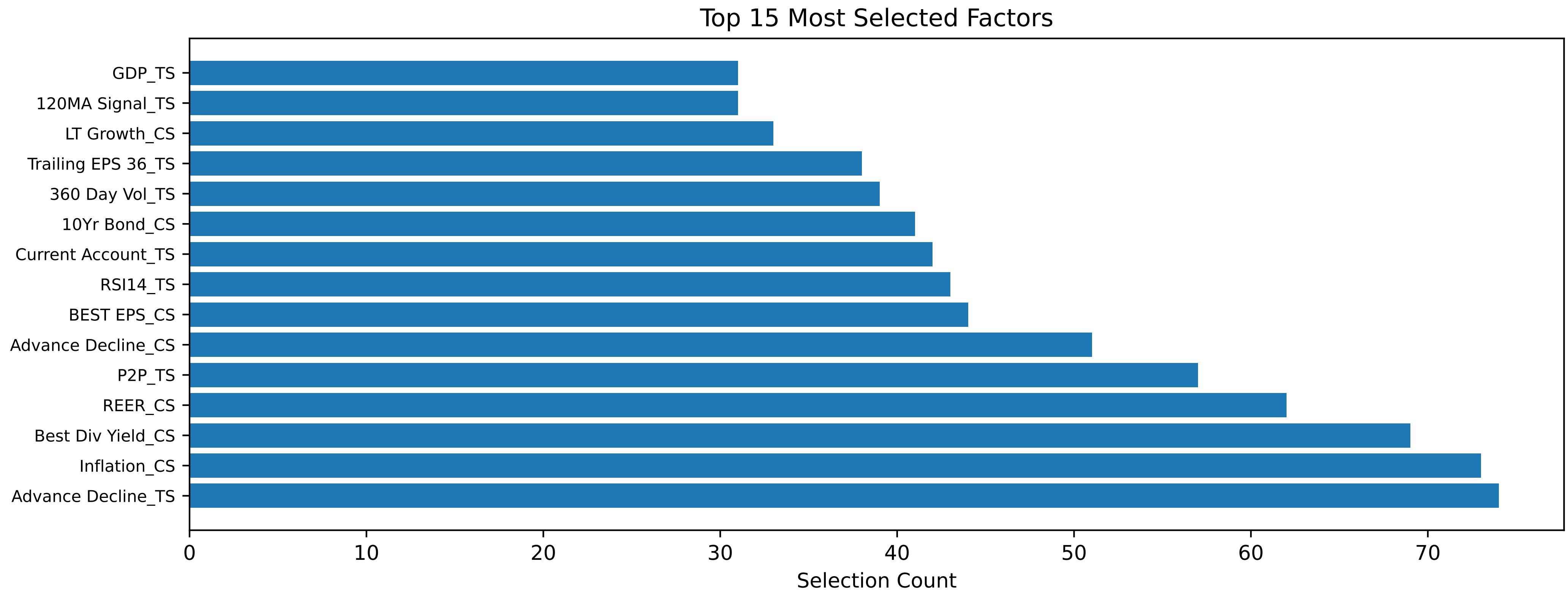
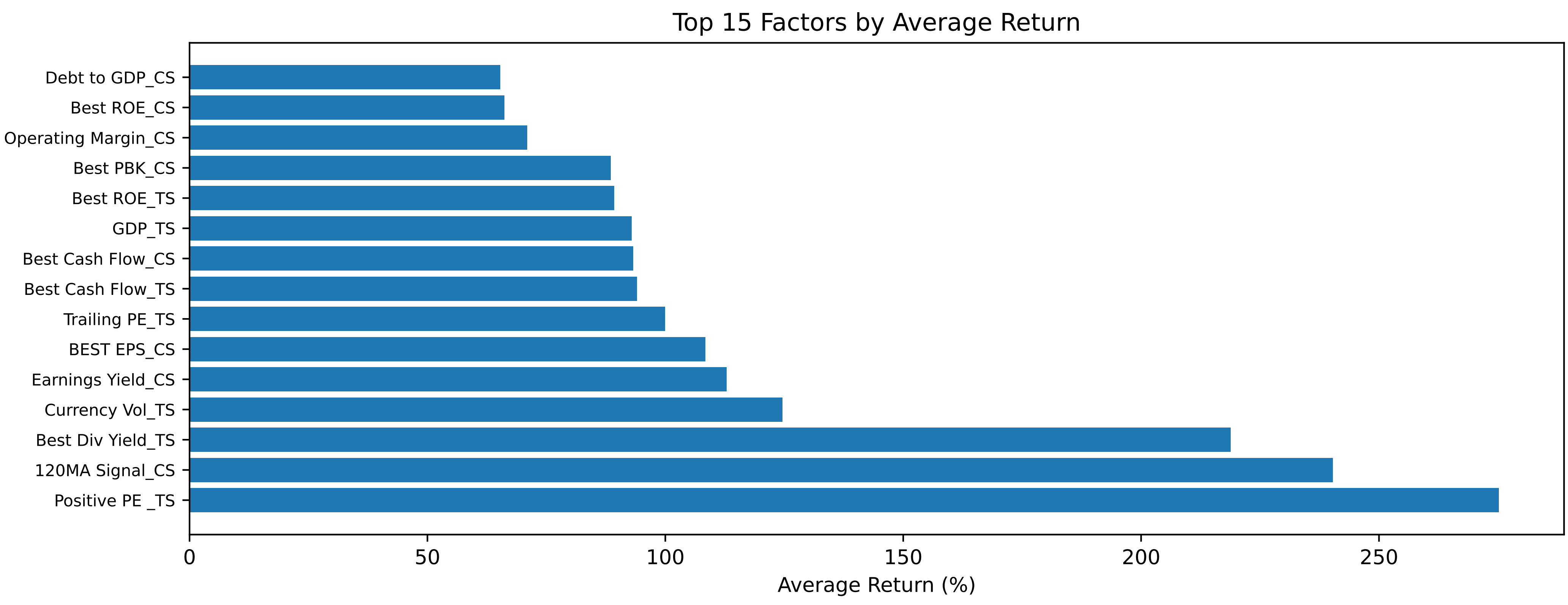
Model Architecture	
Network Type	Feed-Forward Neural Network
Architecture	83 → 512 → 256 → 83 (195,667 params)
Activation	ReLU + Dropout (40%)
Loss Function	Custom Top-5 Return Loss
Optimizer	Adam (lr=0.001, wd=1e-5)
Training	60-Month Rolling, Early Stop
Performance Metrics	
Annualized Return	**1.90%**
Annualized Volatility	3.81%
Sharpe Ratio	**0.499**
Maximum Drawdown	-10.08%
Win Rate	56.2%
Monthly Turnover	**56.7%**


Cumulative Returns Over Time
Cumulative Return
Date
1.0
1.1
1.2
1.3
1.4
1.5
2008
2012
2016
2020
2024



Monthly Returns Distribution
Frequency
Monthly Return
Portfolio Drawdowns
Drawdown (%)
Date
12-Month Rolling Hit Rate
Hit Rate
Date
Rolling 12-Month Sharpe Ratio
Sharpe Ratio
Date


Top 15 Most Selected Factors
GDP_TS
120MA Signal_TS
LT Growth_CS
Trailing EPS 36_TS
360 Day Vol_TS
10Yr Bond_CS
Current Account_TS
RSI14_TS
BEST EPS_CS
Advance Decline_CS
P2P_TS
REER_CS
Best Div Yield_CS
Inflation_CS
Advance Decline_TS
0
10
20
30
40
50
60
70
Selection Count


Top 15 Factors by Average Return
Debt to GDP_CS
Best ROE_CS
Operating Margin_CS
Best PBK_CS
Best ROE_TS
GDP_TS
Best Cash Flow_CS
Best Cash Flow_TS
Trailing PE_TS
BEST EPS_CS
Earnings Yield_CS
Currency Vol_TS
Best Div Yield_TS
120MA Signal_CS
Positive PE _TS
0
50
100
150
200
250
Average Return (%)