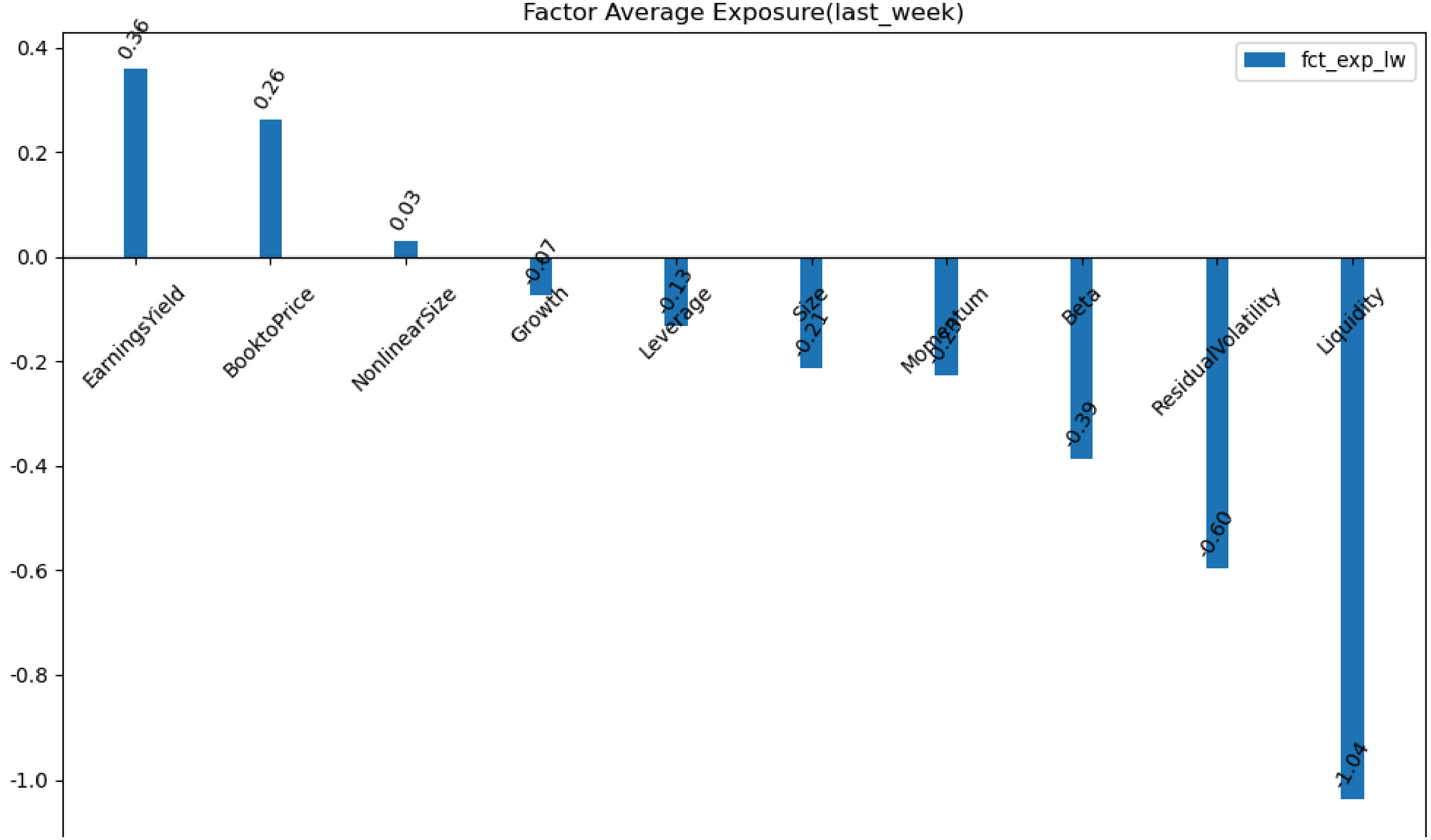
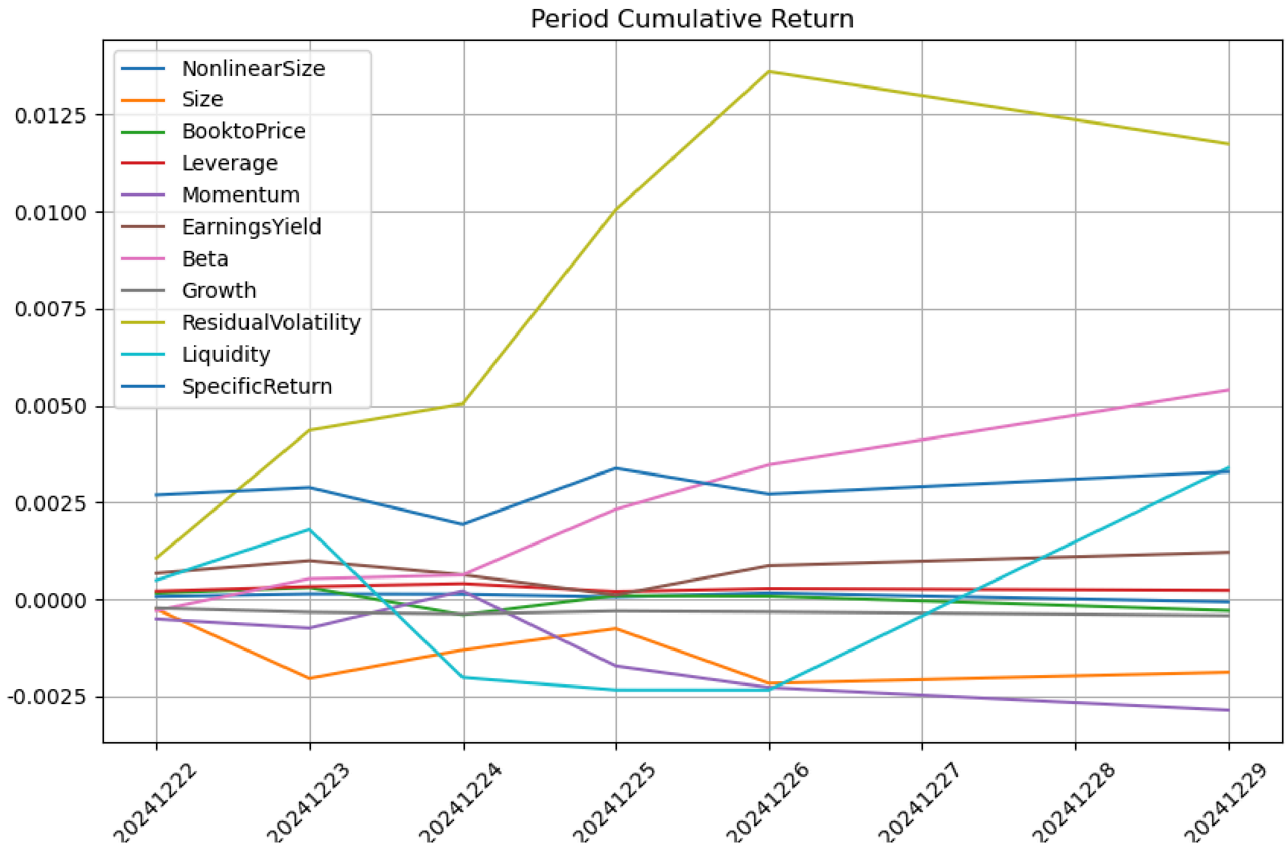
一、Recent Portfolio Analysis(compared to CSI1000)

1.1 Factor Exposure Last week



1.2 Factor-wise Period Return (%)



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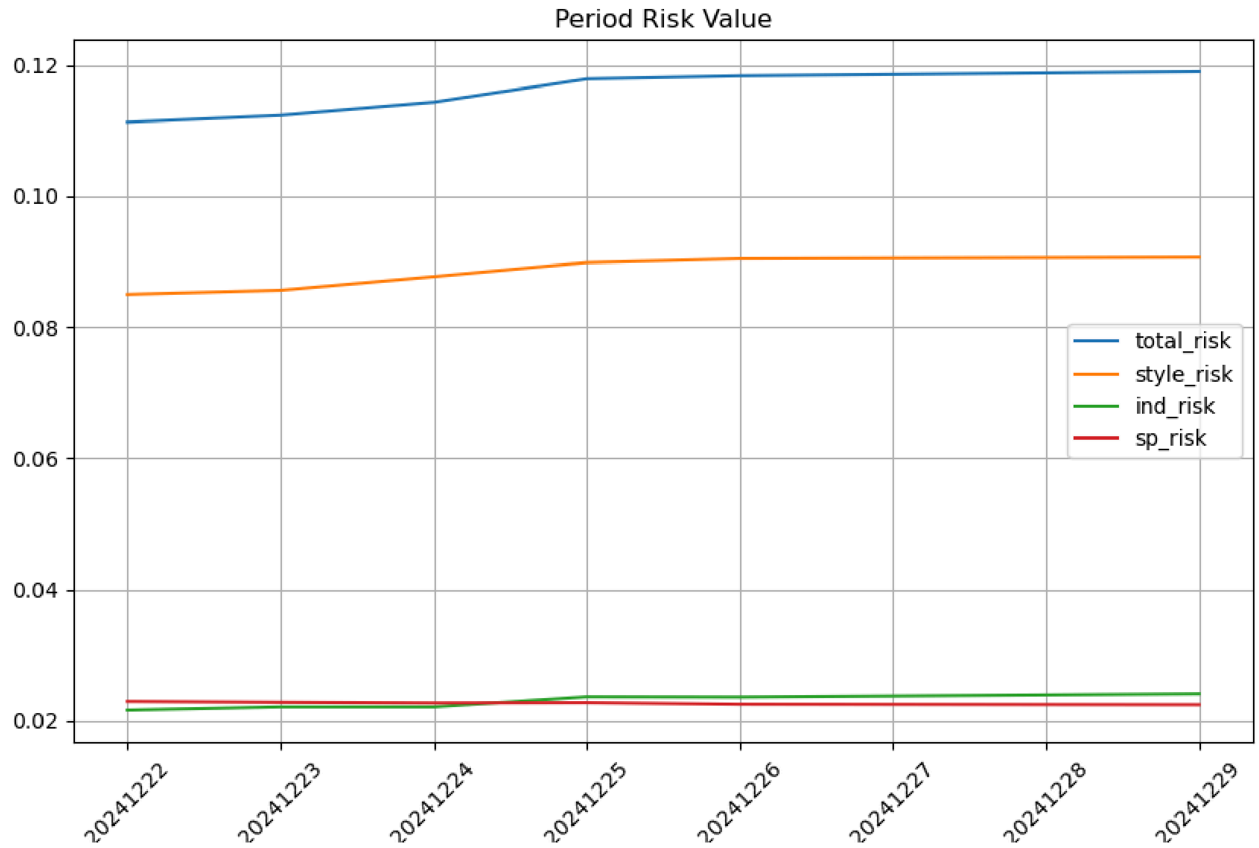
	Factor	last_week
0	ResidualVolatility	1.175
1	Beta	0.540
2	Liquidity	0.340
3	SpecificReturn	0.329
4	EarningsYield	0.121
5	Leverage	0.024
6	NonlinearSize	-0.006
7	BooktoPrice	-0.029
8	Growth	-0.042
9	Size	-0.188
10	Momentum	-0.286

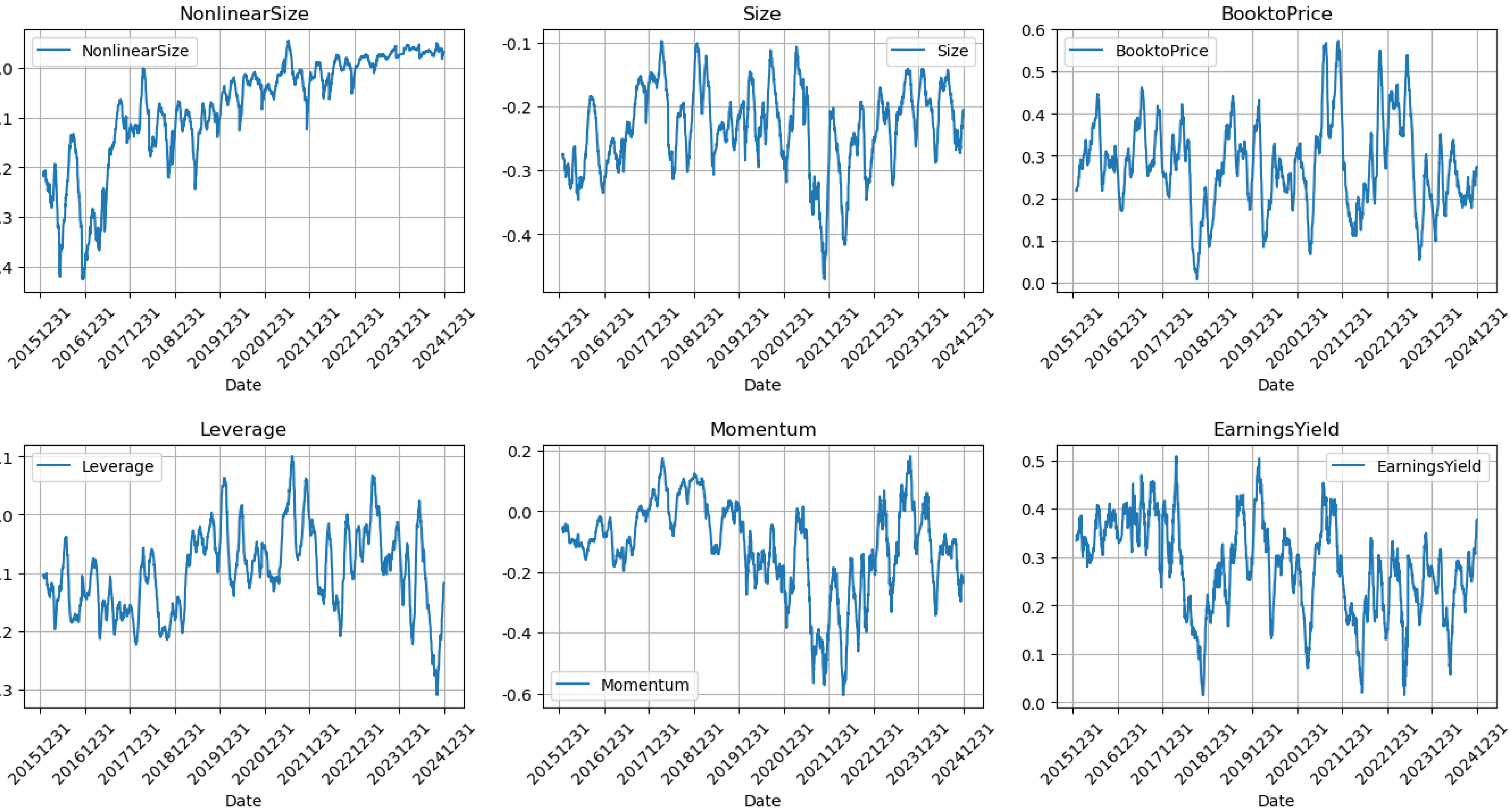
>

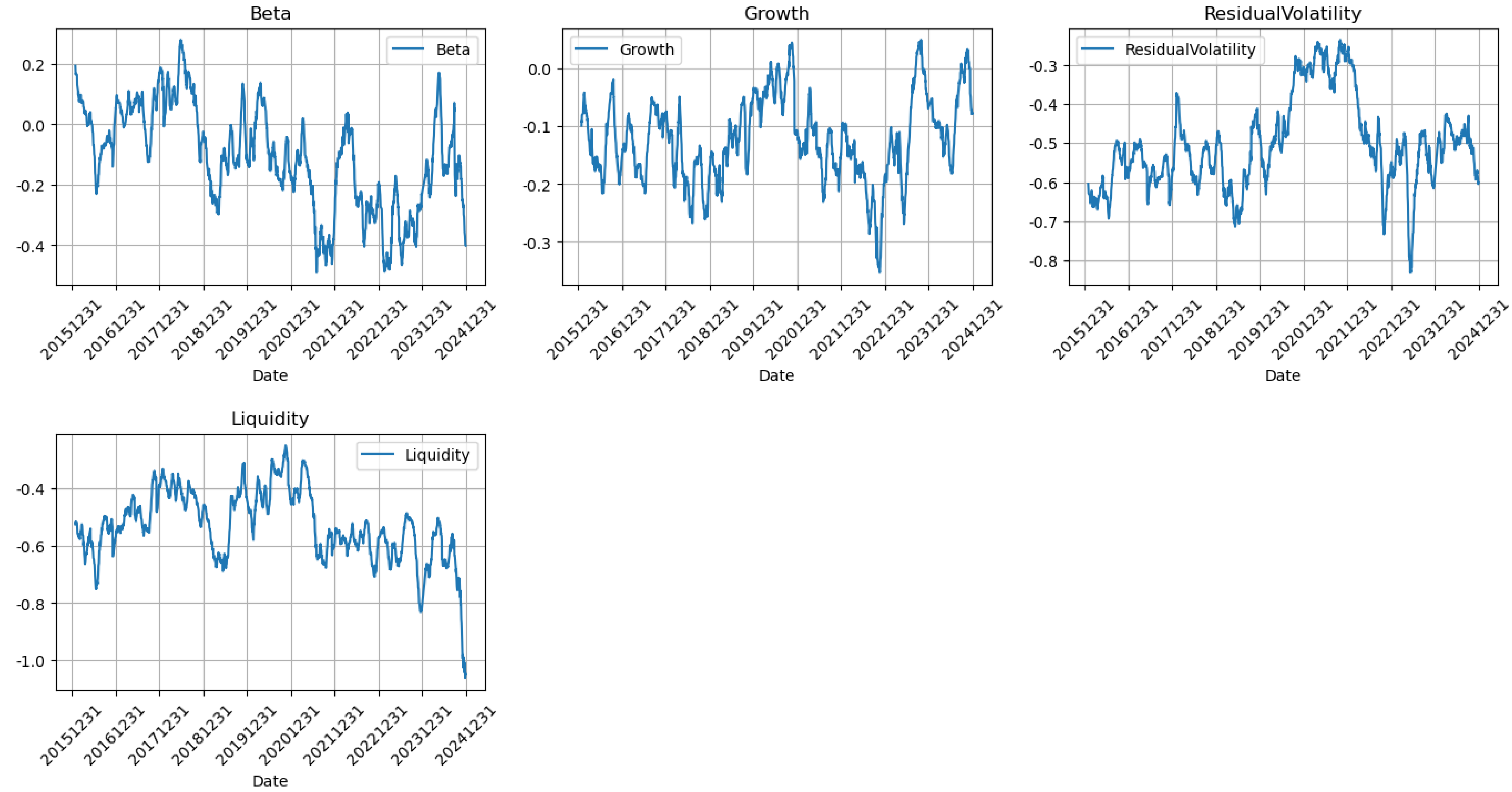
1.3 Portfolio Risk Contribution



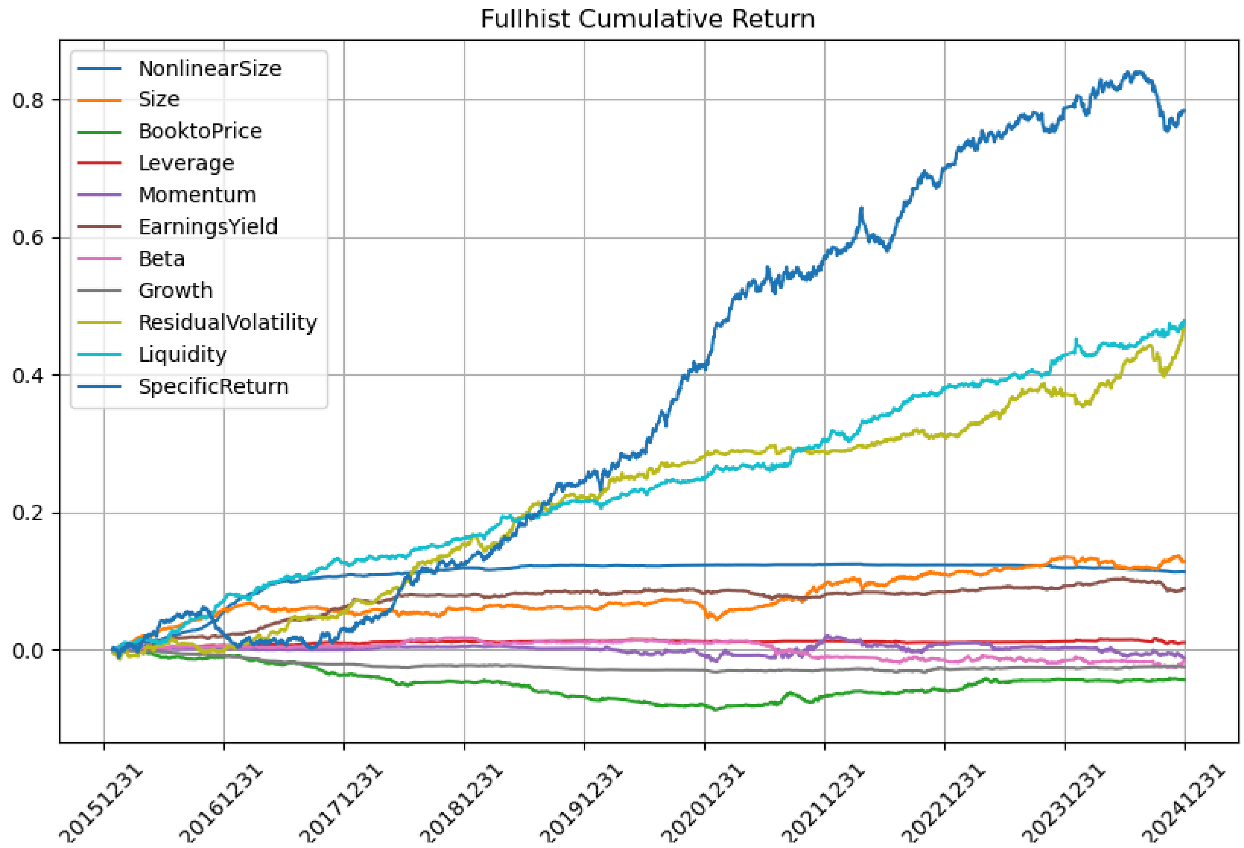
二、Fullhist Portfolio Analysis

2.1 factor exposure fullhist


NonlinearSize
Size
BooktoPrice
Leverage
Momentum
EarningsYield
Date
20151231
20161231
20171231
20181231
20191231
20201231
20211231
20221231
20231231
20241231



2.2 Factor-wise Cumulative Return(%)



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	Factor	fullhist
0	SpecificReturn	78.359
1	Liquidity	47.807
2	ResidualVolatility	46.613
3	Size	12.838
4	NonlinearSize	11.329
5	EarningsYield	8.920
6	Leverage	1.040
7	Momentum	-1.203
8	Beta	-1.538
9	Growth	-2.473
10	BooktoPrice	-4.384

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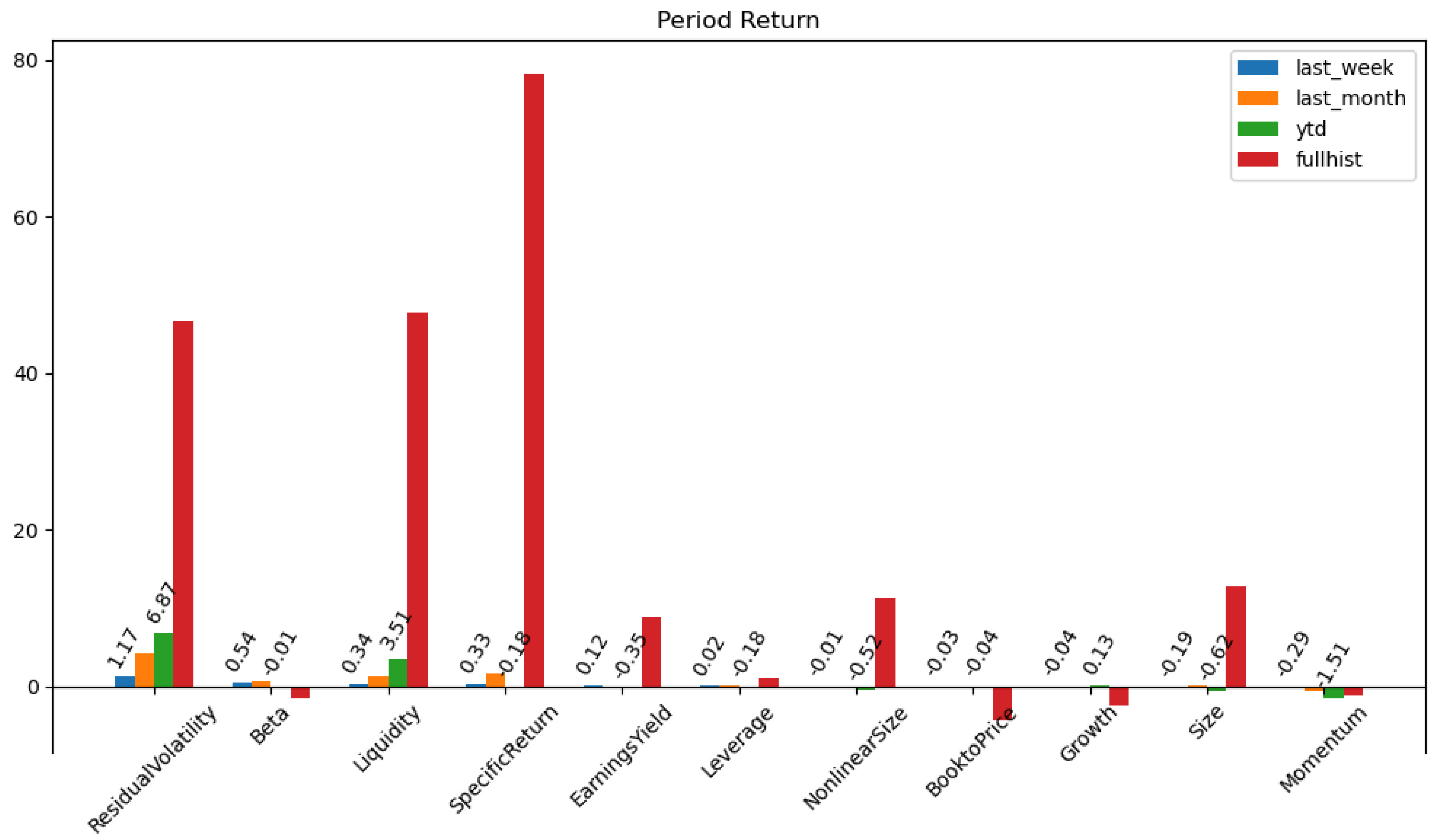
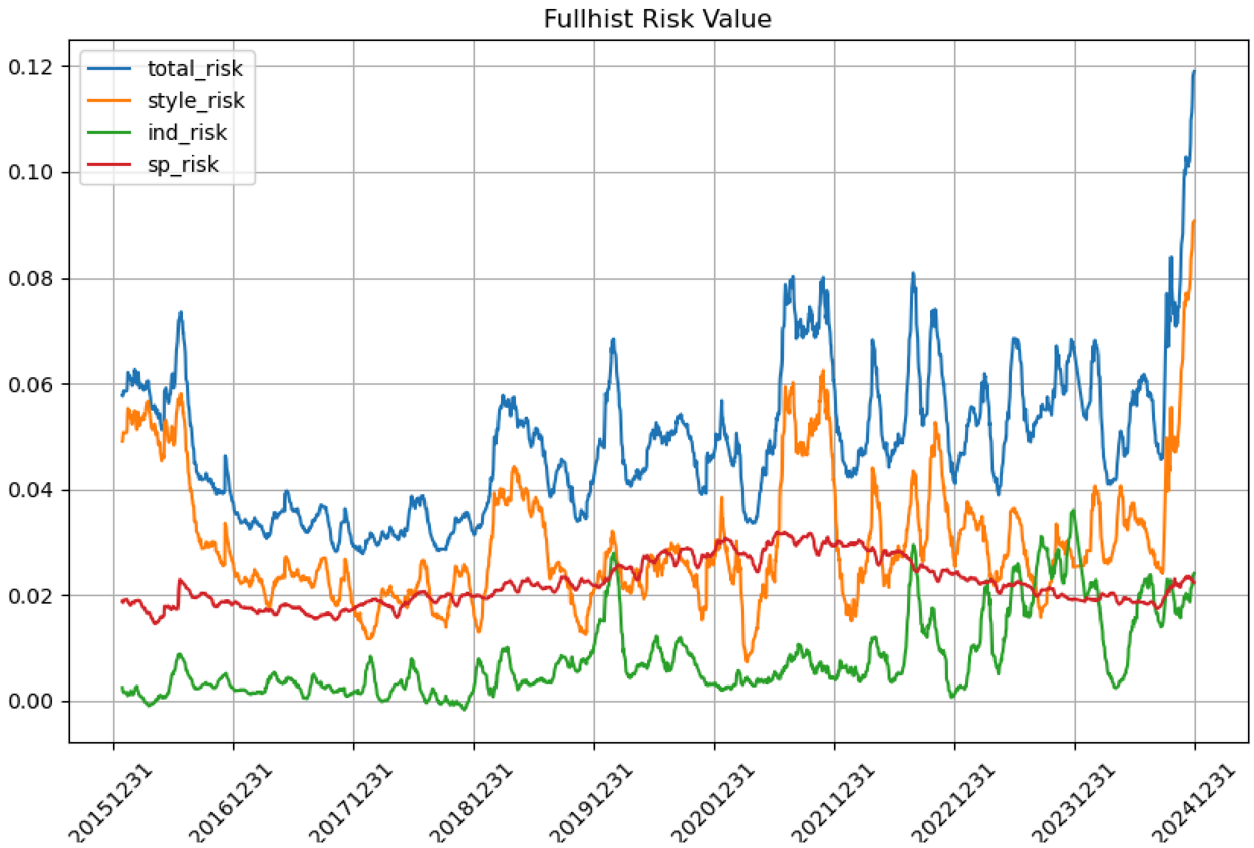
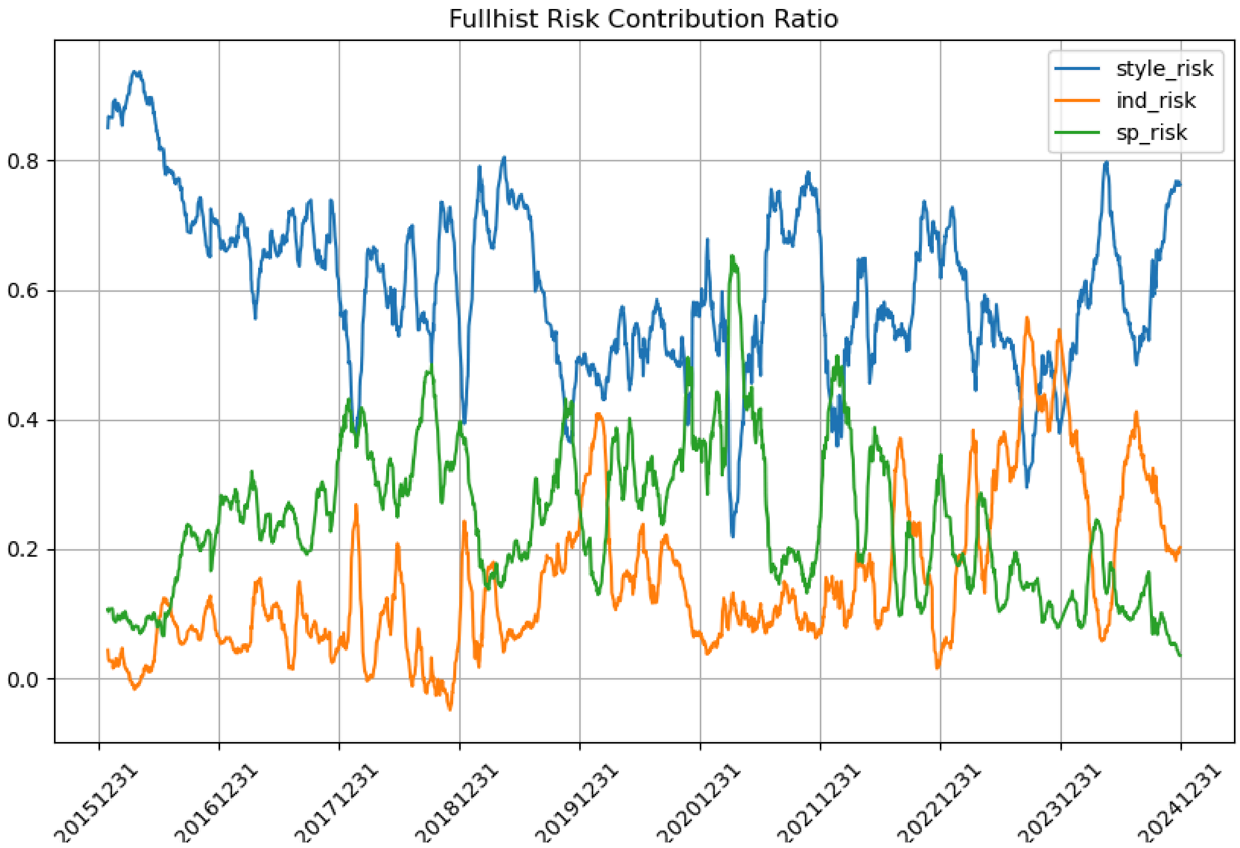
2.3 Factor-wise Period Return(%)



2.4 Portfolio Risk Contribution



2.5 Portfolio Risk Contribution Ratio


Fullhist Risk Contribution Ratio
style_risk
ind_risk
sp_risk
0.8
0.6
0.4
0.2
0.0
20151231
20161231
20171231
20181231
20191231
20201231
20211231
20221231
20231231
20241231