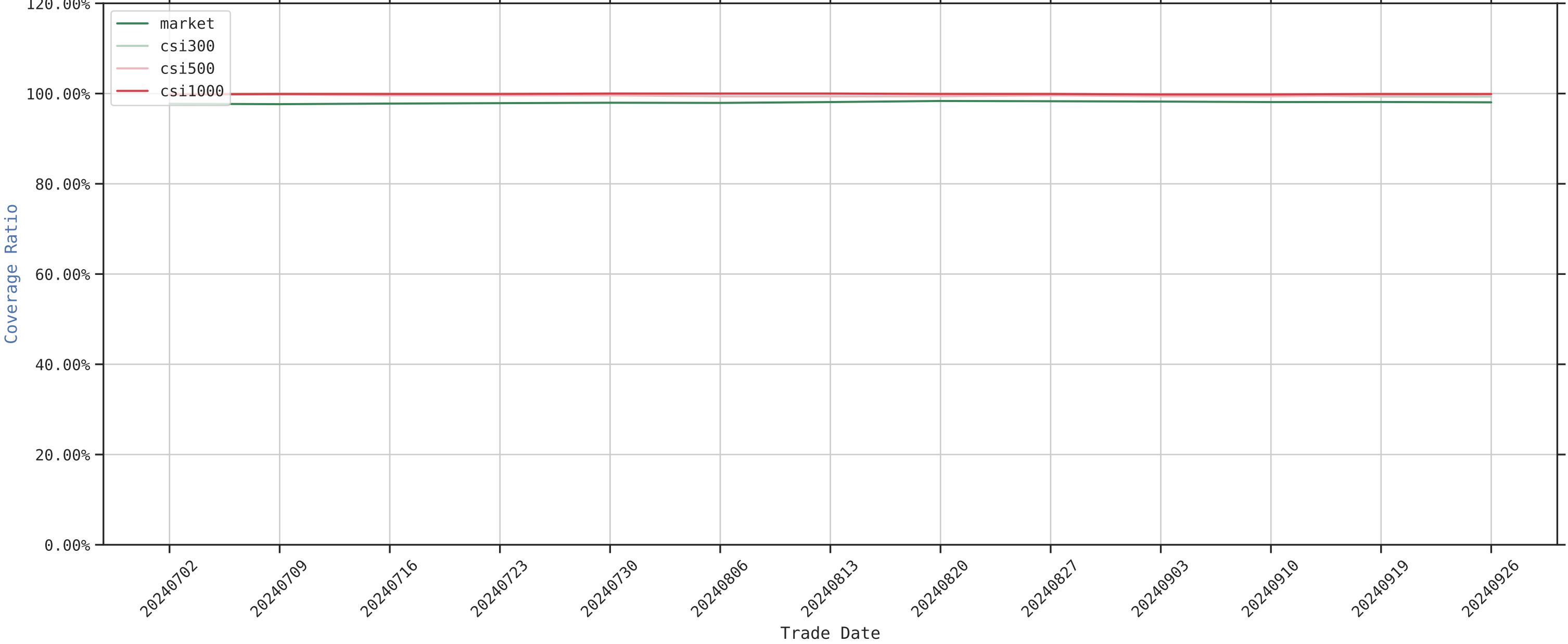


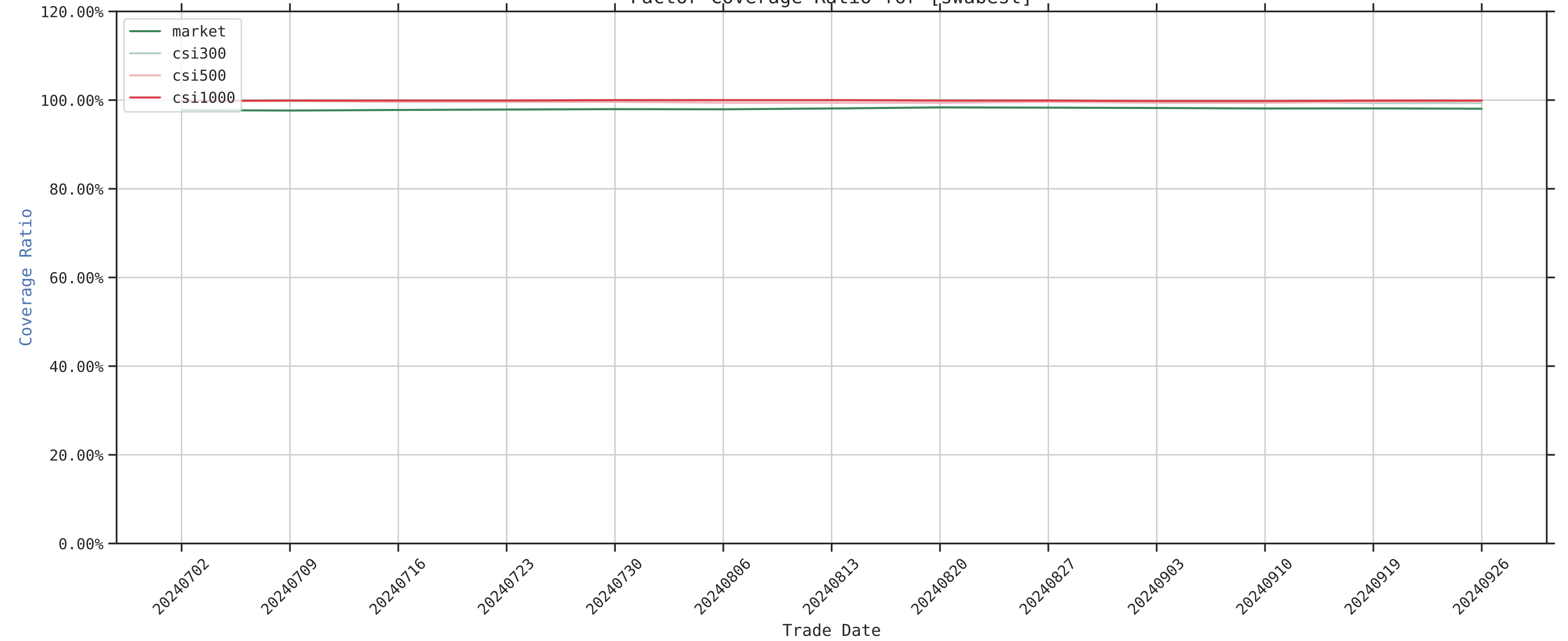
Factor Front Face for [best.market]

<i>factor_name</i>	benchmark	IC_avg	IC_std	ICIR	abs(IC)_avg	IC_mdd	direction	IC(ann)	range
<i>best</i>	market	0.052	0.419	2.988	0.074	-0.120	1.0	1.253	20240702-20240926
<i>best</i>	csi300	0.032	0.798	0.972	0.106	-0.245	1.0	0.775	20240702-20240926
<i>best</i>	csi500	0.030	0.637	1.134	0.102	-0.147	1.0	0.722	20240702-20240926
<i>best</i>	csi1000	0.040	0.433	2.264	0.072	-0.113	1.0	0.981	20240702-20240926
<i>swabest</i>	market	0.065	0.339	4.672	0.083	-0.100	1.0	1.585	20240702-20240926
<i>swabest</i>	csi300	0.038	0.609	1.514	0.099	-0.258	1.0	0.922	20240702-20240926
<i>swabest</i>	csi500	0.026	0.674	0.924	0.110	-0.520	1.0	0.623	20240702-20240926
<i>swabest</i>	csi1000	0.068	0.378	4.399	0.086	-0.111	1.0	1.663	20240702-20240926
<i>swalast</i>	market	0.052	0.419	2.988	0.074	-0.120	1.0	1.253	20240702-20240926
<i>swalast</i>	csi300	0.032	0.798	0.972	0.106	-0.245	1.0	0.775	20240702-20240926
<i>swalast</i>	csi500	0.030	0.637	1.134	0.102	-0.147	1.0	0.722	20240702-20240926
<i>swalast</i>	csi1000	0.040	0.433	2.264	0.072	-0.113	1.0	0.981	20240702-20240926

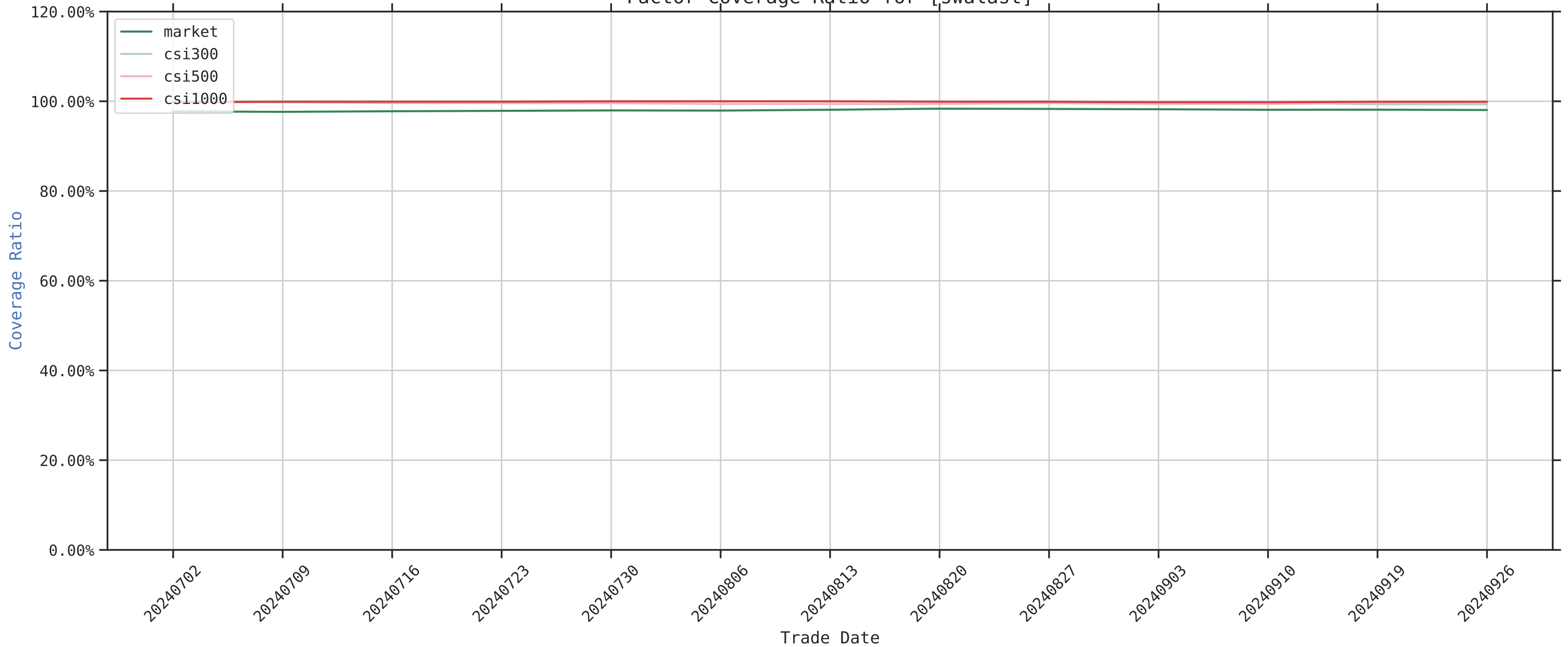
Factor Coverage Ratio for [best]



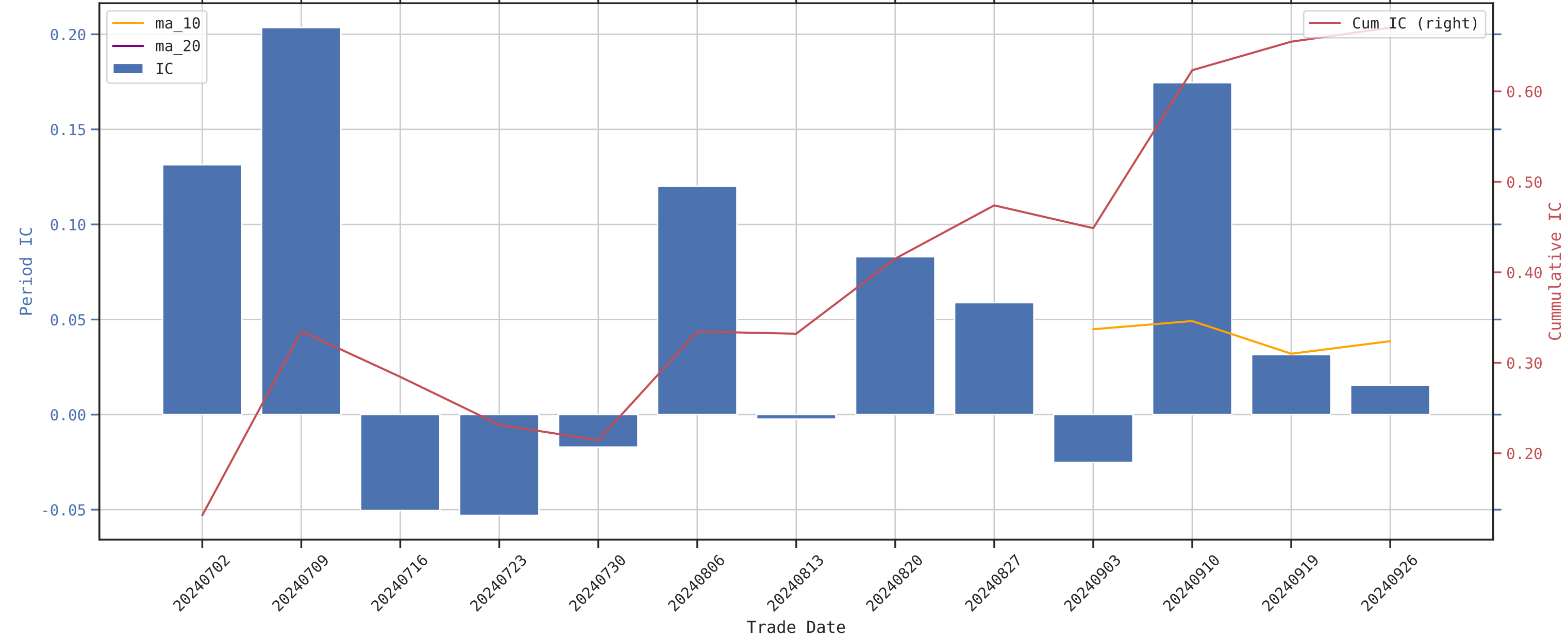
Factor Coverage Ratio for [swabest]



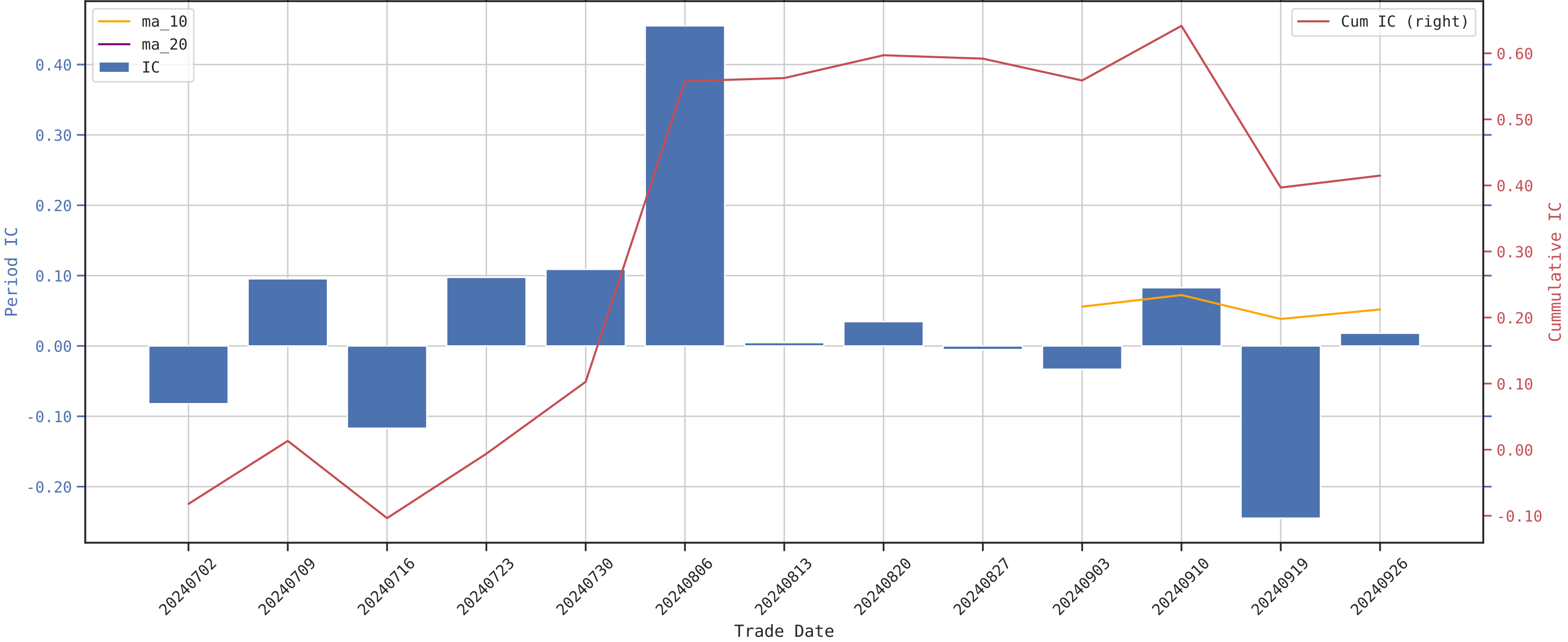
Factor Coverage Ratio for [swalast]



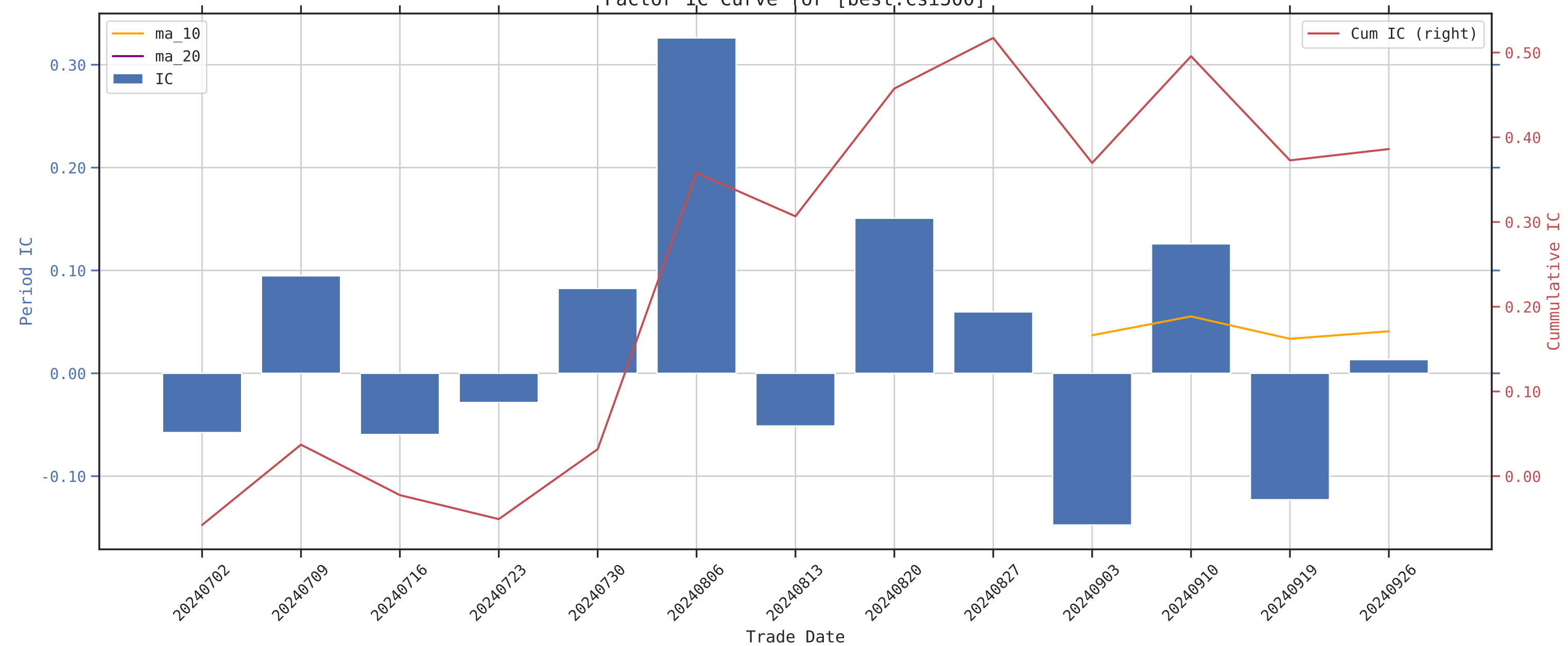
Factor IC Curve for [best.market]



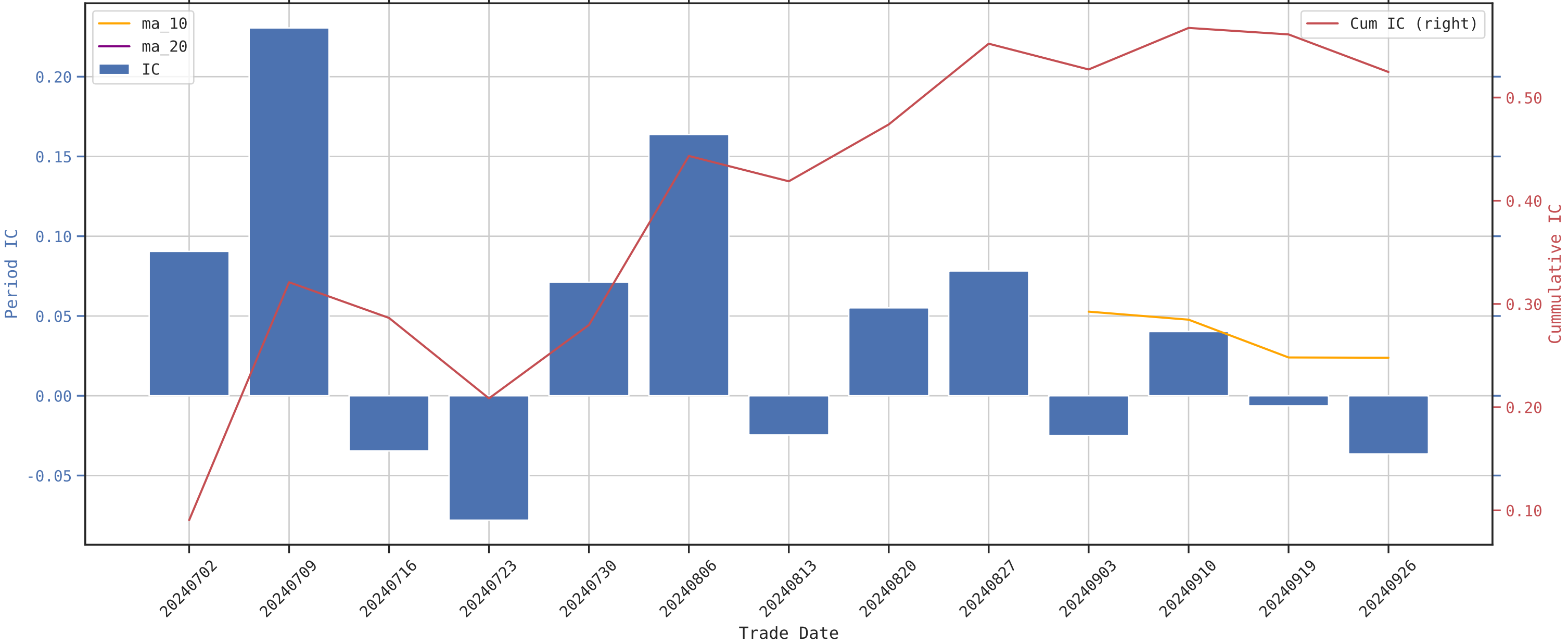
Factor IC Curve for [best.csi300]



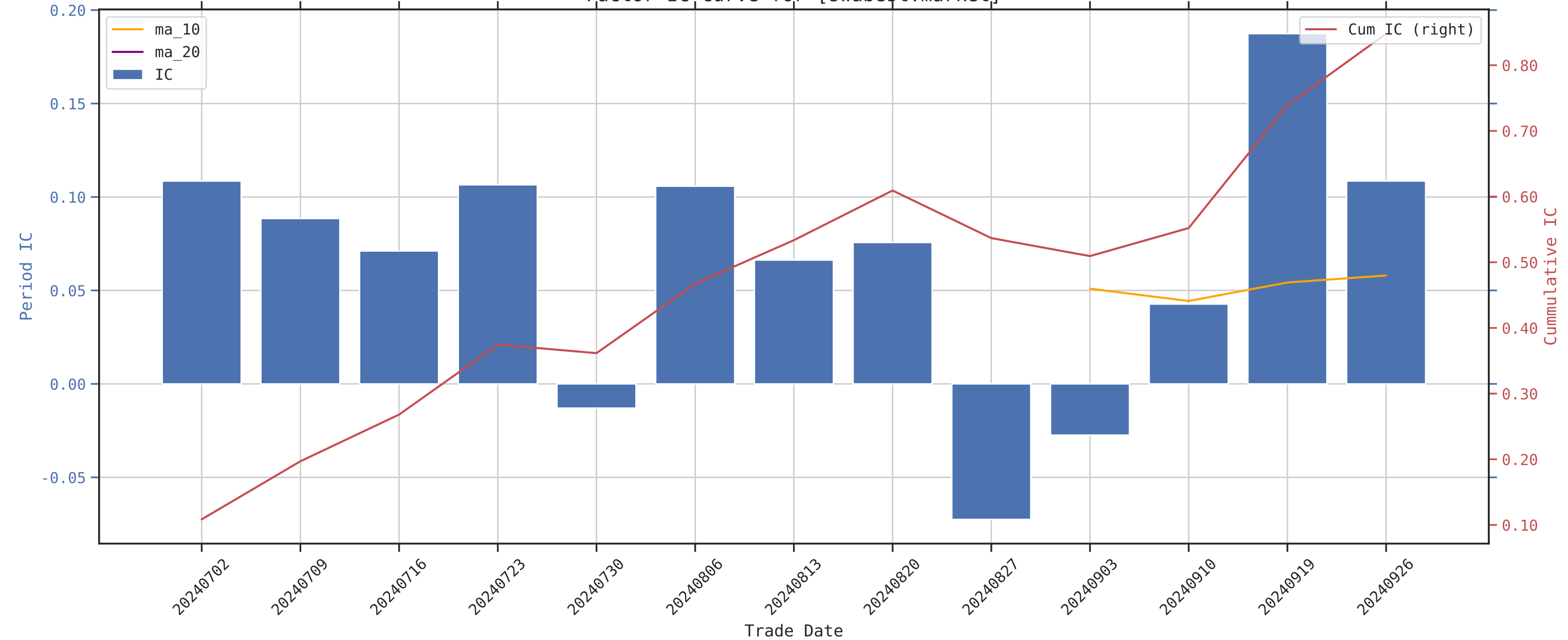
Factor IC Curve for [best.csi500]



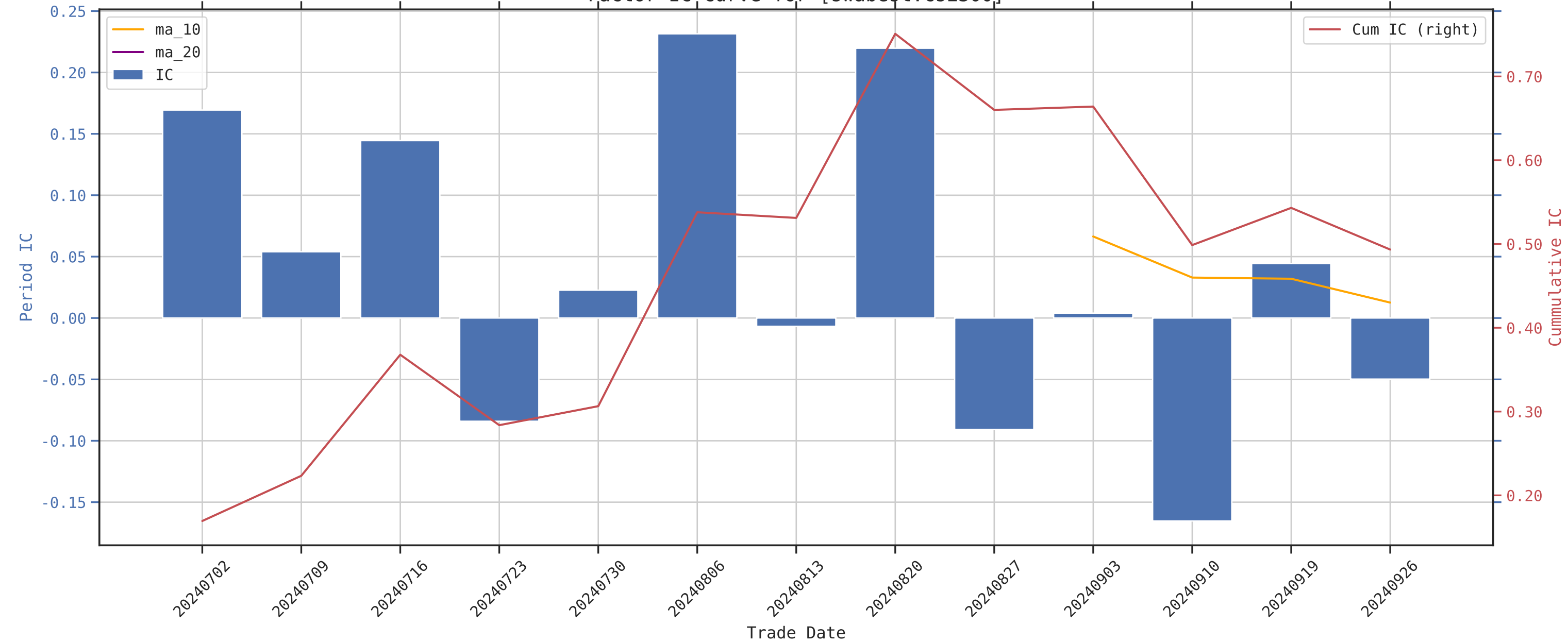
Factor IC Curve for [best,csi1000]



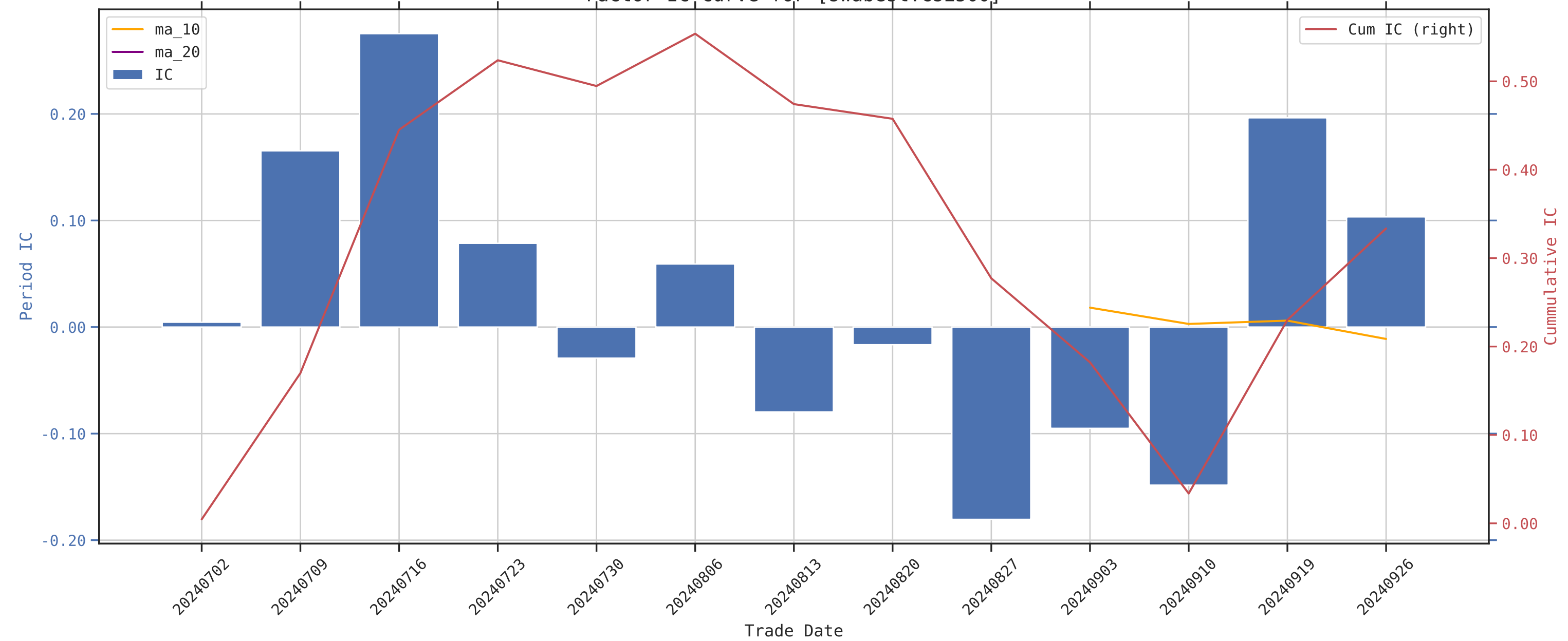
Factor IC Curve for [swabest.market]



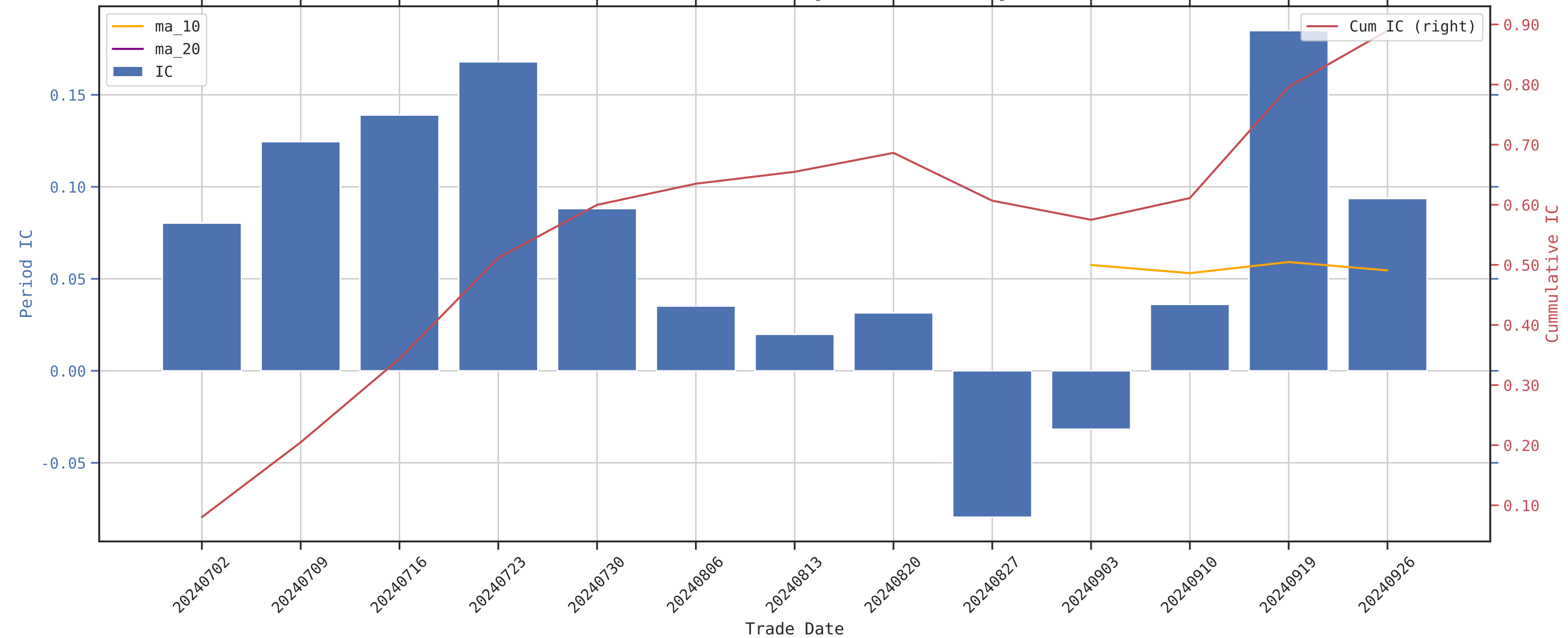
Factor IC Curve for [swabest.csi300]



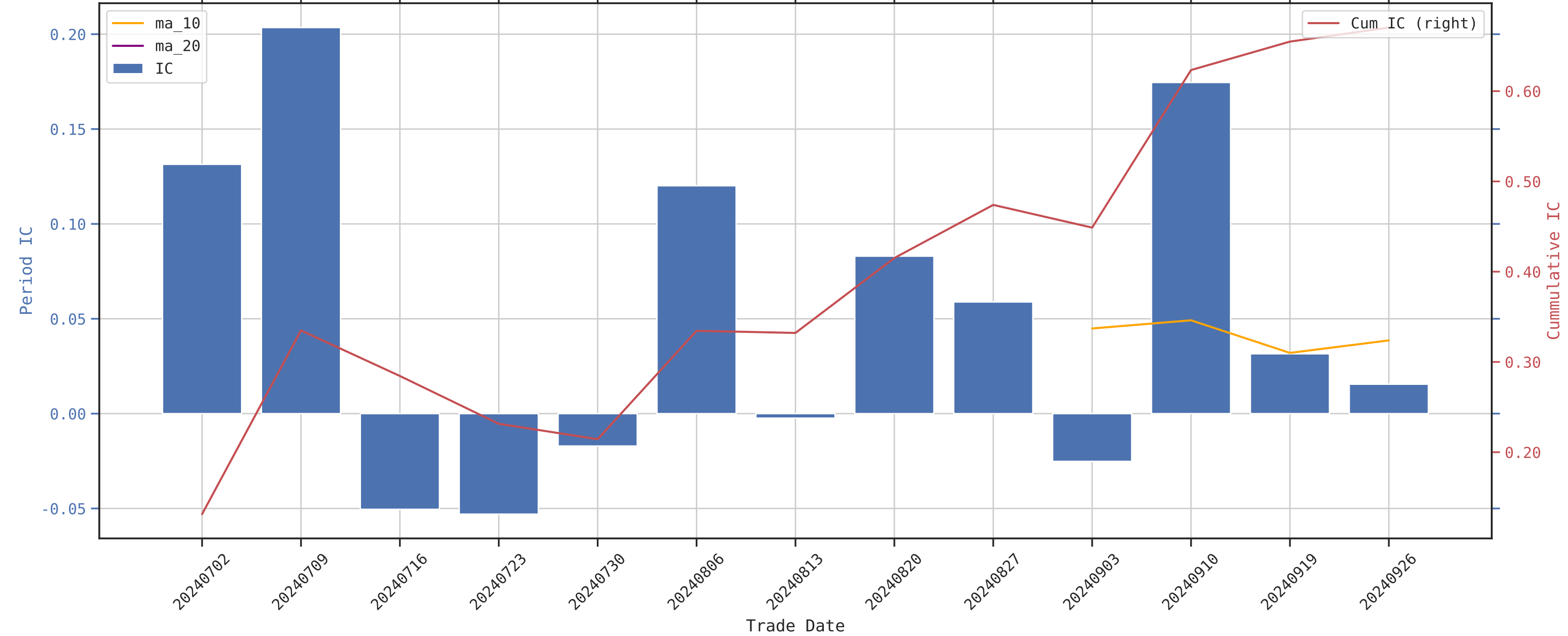
Factor IC Curve for [swabest.csi500]



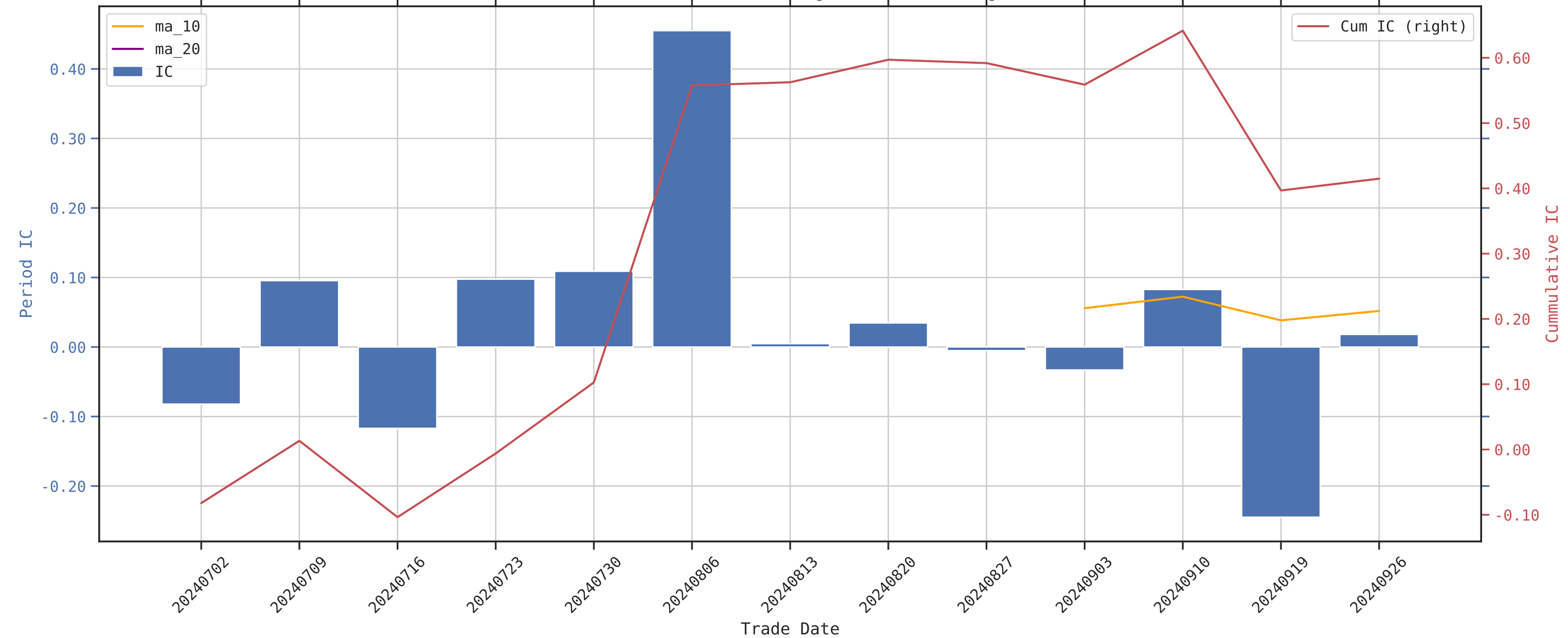
Factor IC Curve for [swabest.csi1000]



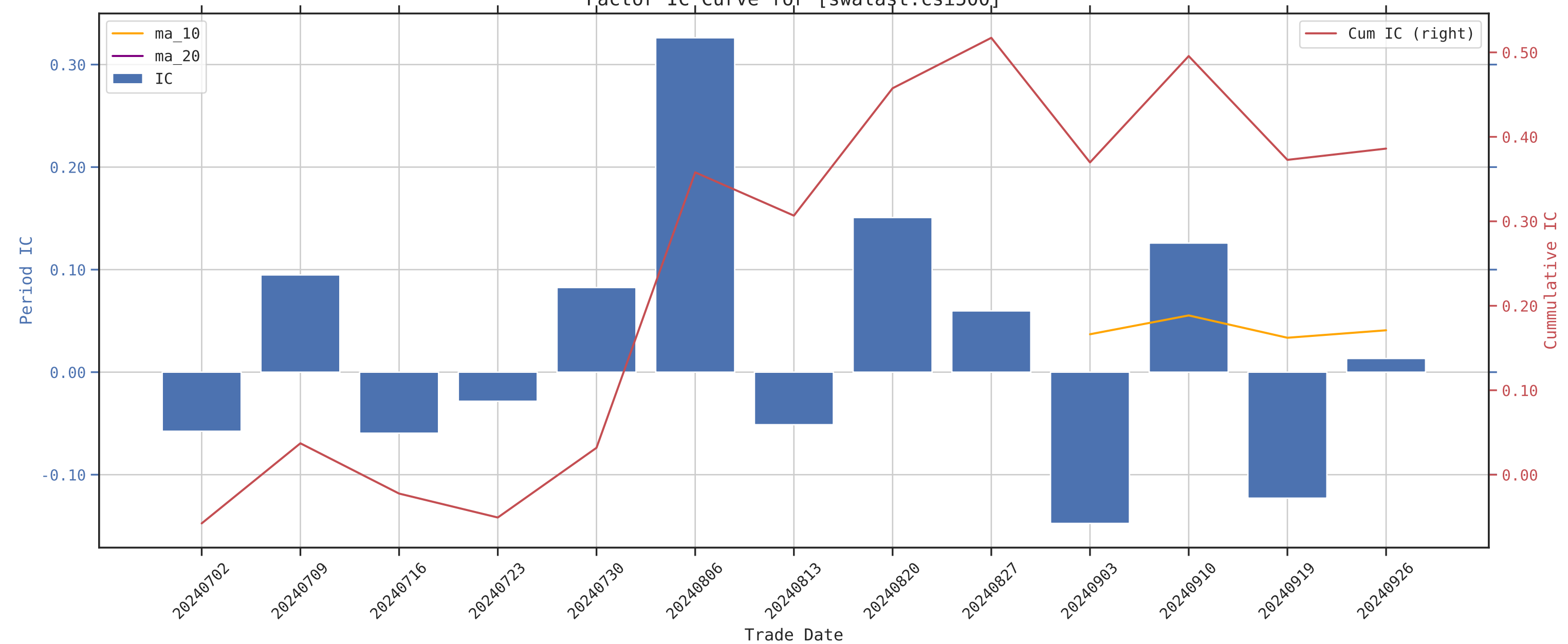
Factor IC Curve for [swalast.market]



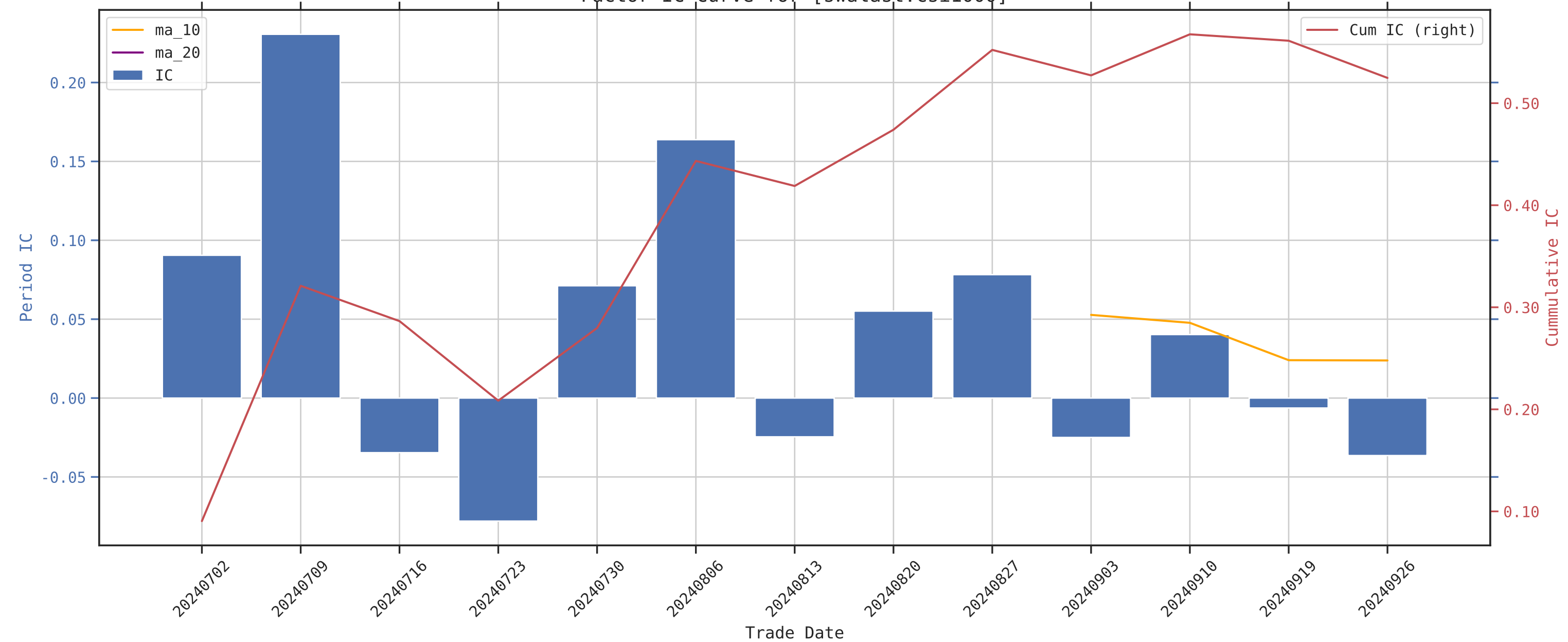
Factor IC Curve for [swalast.csi300]



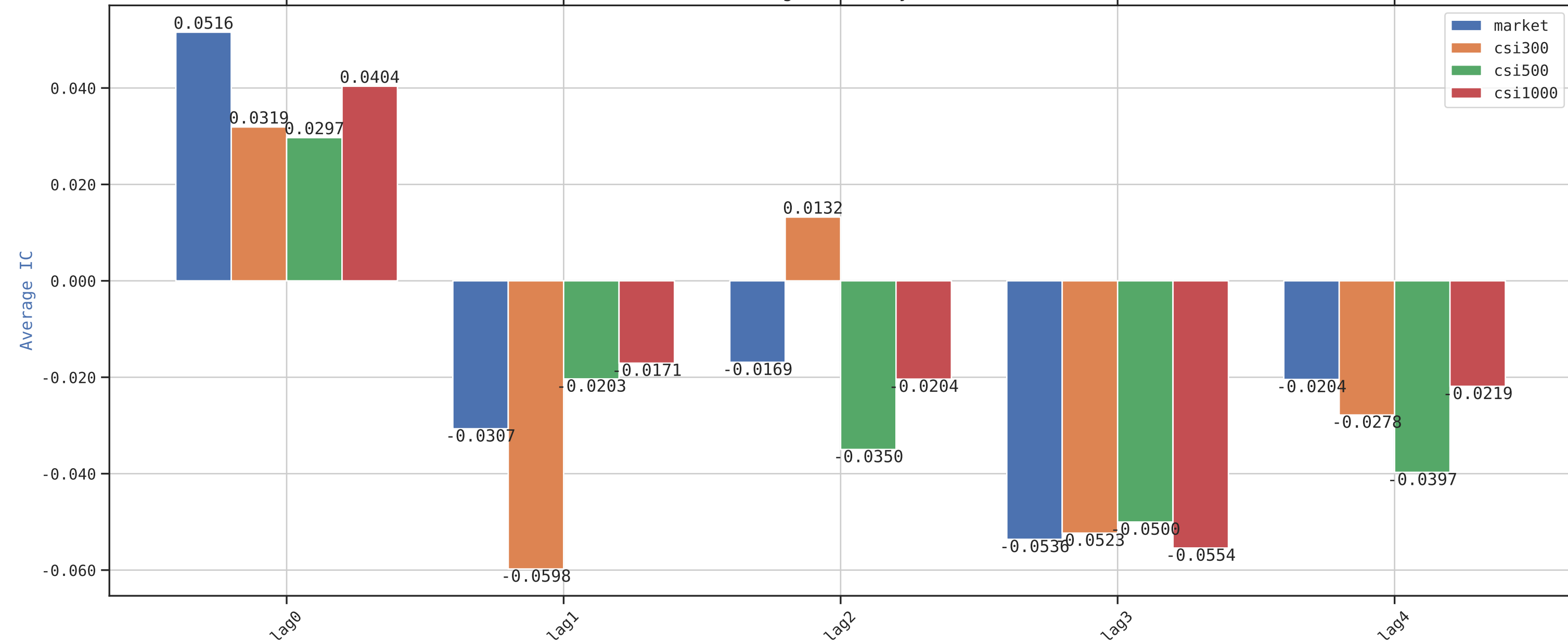
Factor IC Curve for [swalast.csi500]



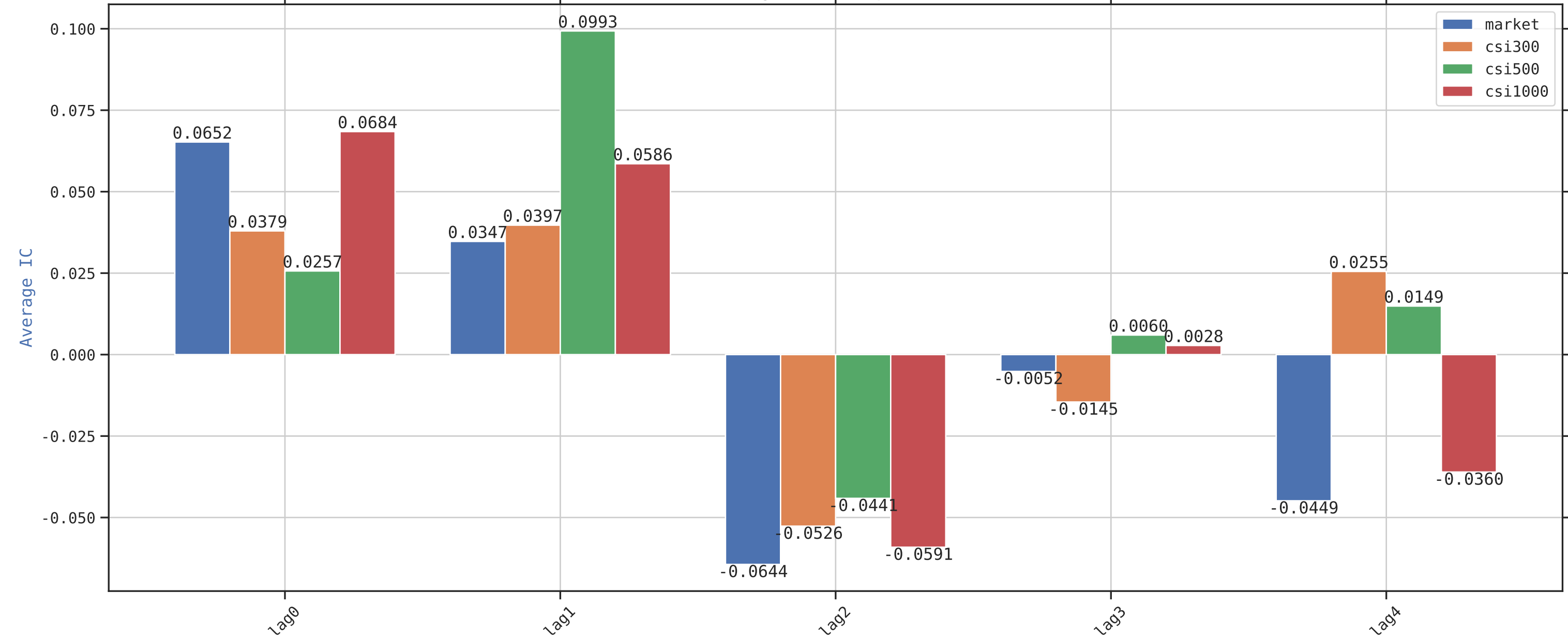
Factor IC Curve for [swalast.csi1000]



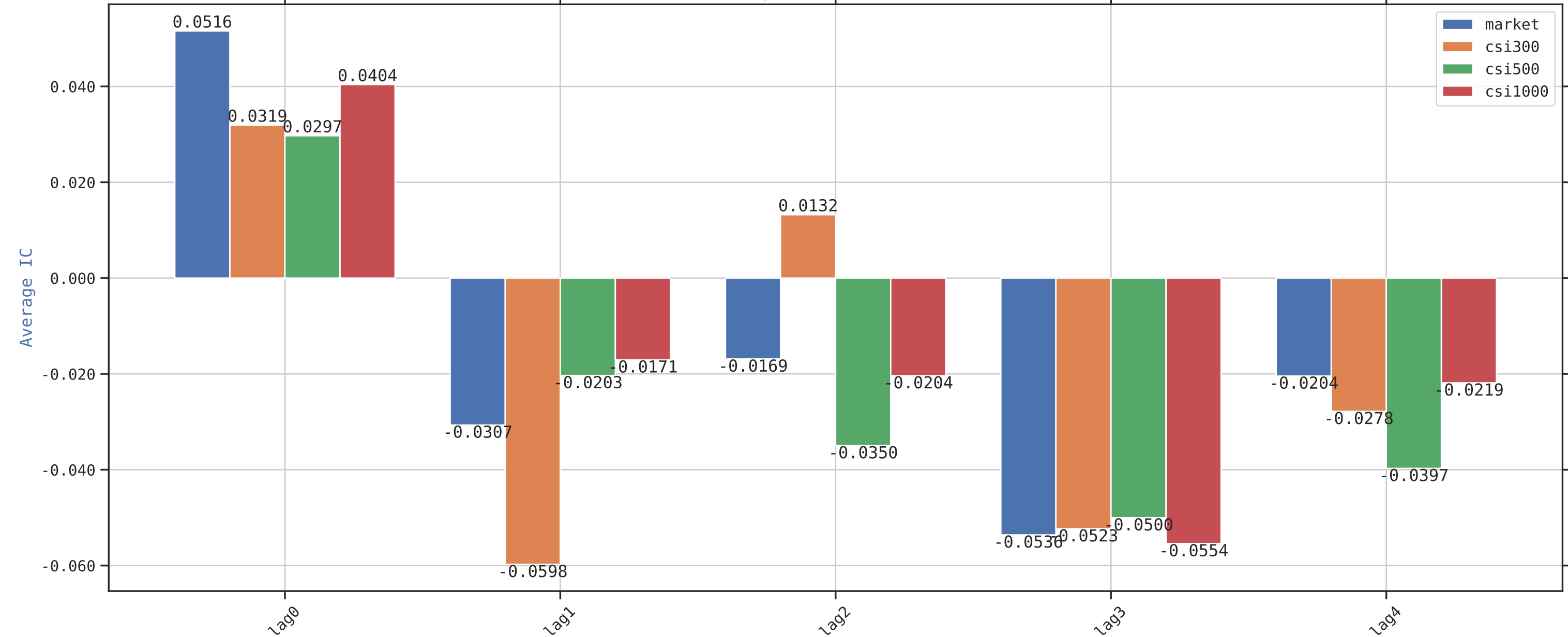
Factor Average IC Decay for [best]



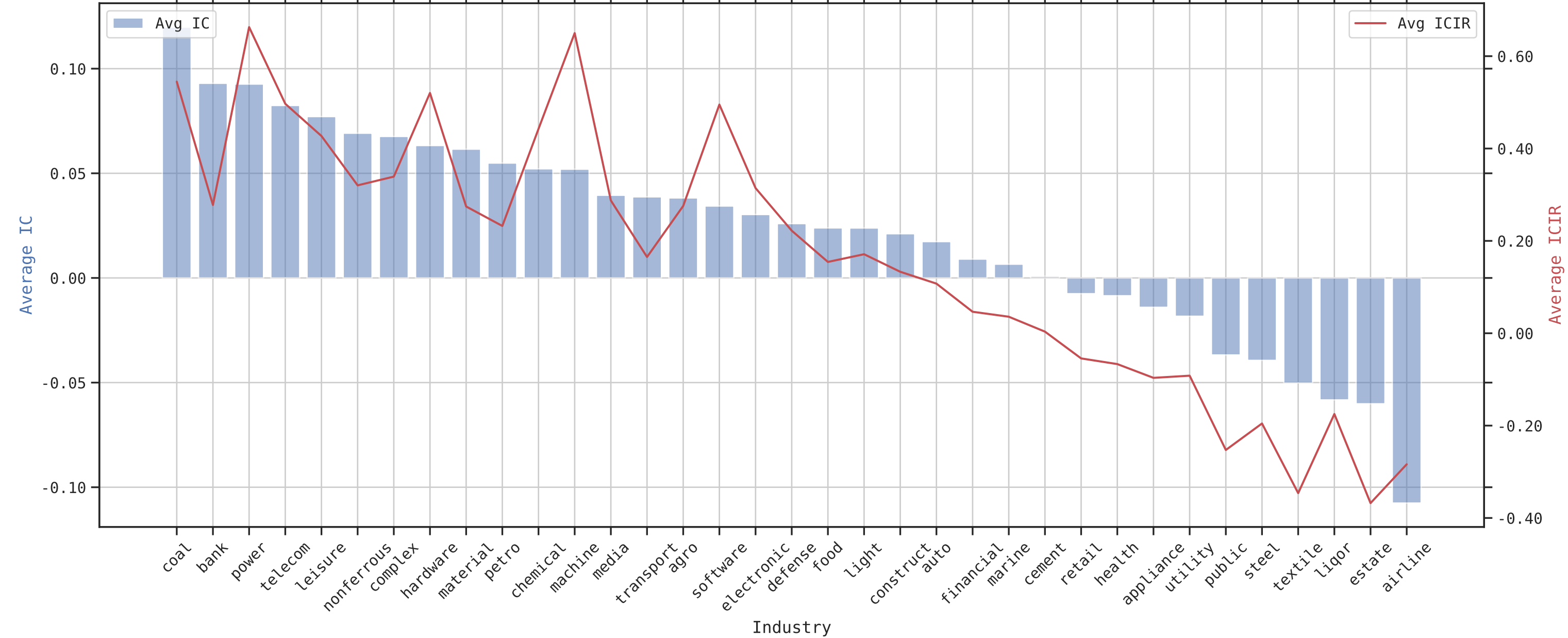
Factor Average IC Decay for [swabest]



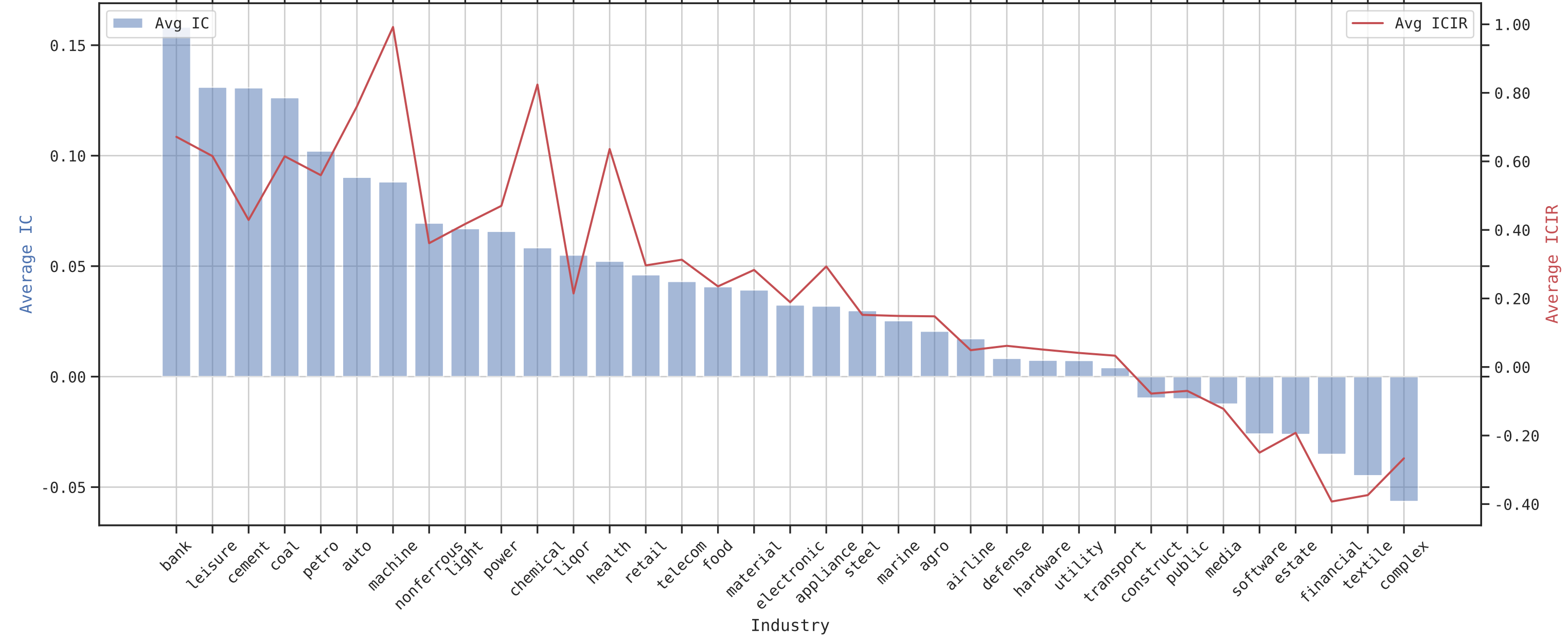
Factor Average IC Decay for [swalast]



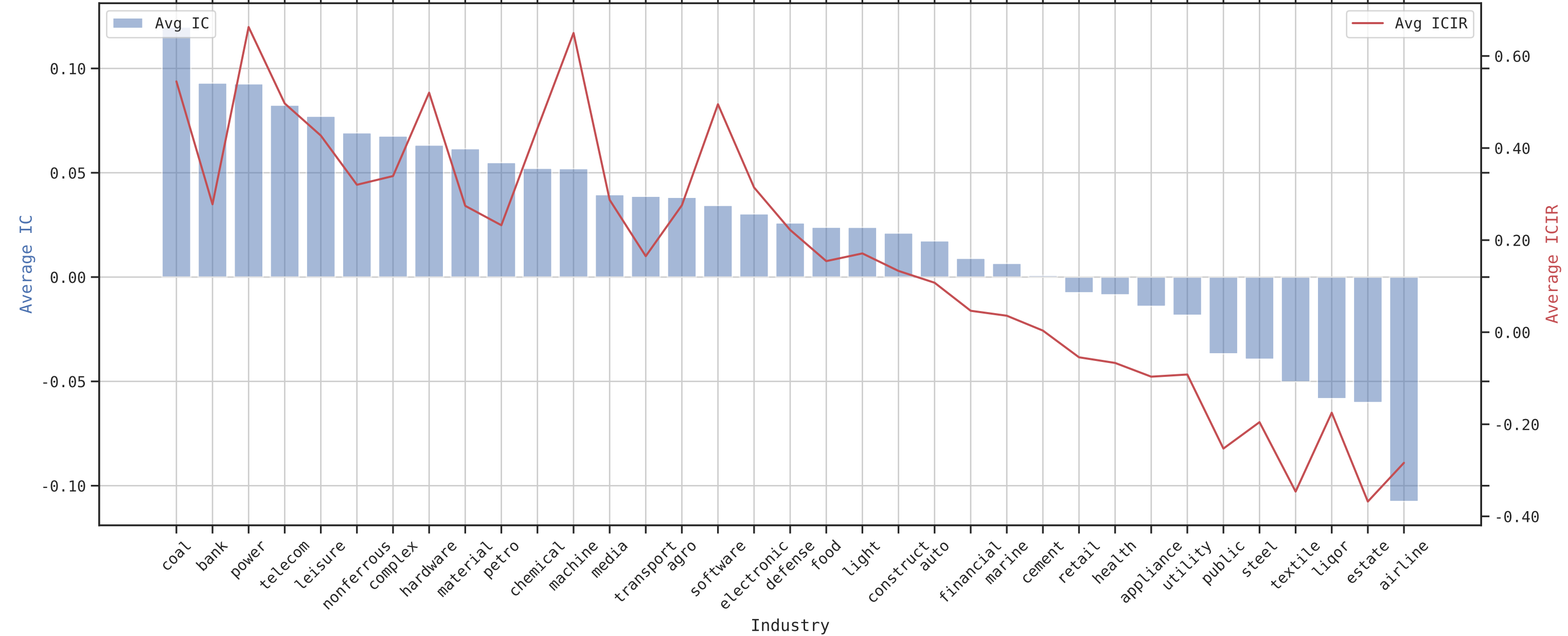
Factor Industry IC & IR for [best.market]



Factor Industry IC & IR for [swabest.market]



Factor Industry IC & IR for [swalast.market]



Factor Year IC for [best.market]

Year	level_1	IC_avg	IC_std	ICIR	abs(IC)_avg	IC_mdd	direction	IC(ann)	range
2024	0.0	0.052	0.419	2.988	0.074	-0.120	P(+)	1.253	20240702-20240926

Factor Year IC for [swabest.market]

Year	level_1	IC_avg	IC_std	ICIR	abs(IC)_avg	IC_mdd	direction	IC(ann)	range
2024	1.0	0.065	0.339	4.672	0.083	-0.100	P(+)	1.585	20240702-20240926

Factor Year IC for [swalast.market]

Year	level_1	IC_avg	IC_std	ICIR	abs(IC)_avg	IC_mdd	direction	IC(ann)	range
2024	2.0	0.052	0.419	2.988	0.074	-0.120	P(+)	1.253	20240702-20240926

Factor Benchmark IC for [best]

<i>benchmark</i>	IC_avg	IC_std	ICIR	abs(IC)_avg	IC_mdd	direction	IC(ann)	range
<i>csi300</i>	0.032	0.798	0.972	0.106	-0.245	1.0	0.775	20240702-20240926
<i>csi500</i>	0.030	0.637	1.134	0.102	-0.147	1.0	0.722	20240702-20240926
<i>csi800</i>	0.041	0.670	1.473	0.098	-0.171	1.0	0.987	20240702-20240926
<i>csi1000</i>	0.040	0.433	2.264	0.072	-0.113	1.0	0.981	20240702-20240926
<i>csi2000</i>	0.055	0.394	3.394	0.074	-0.095	1.0	1.336	20240702-20240926

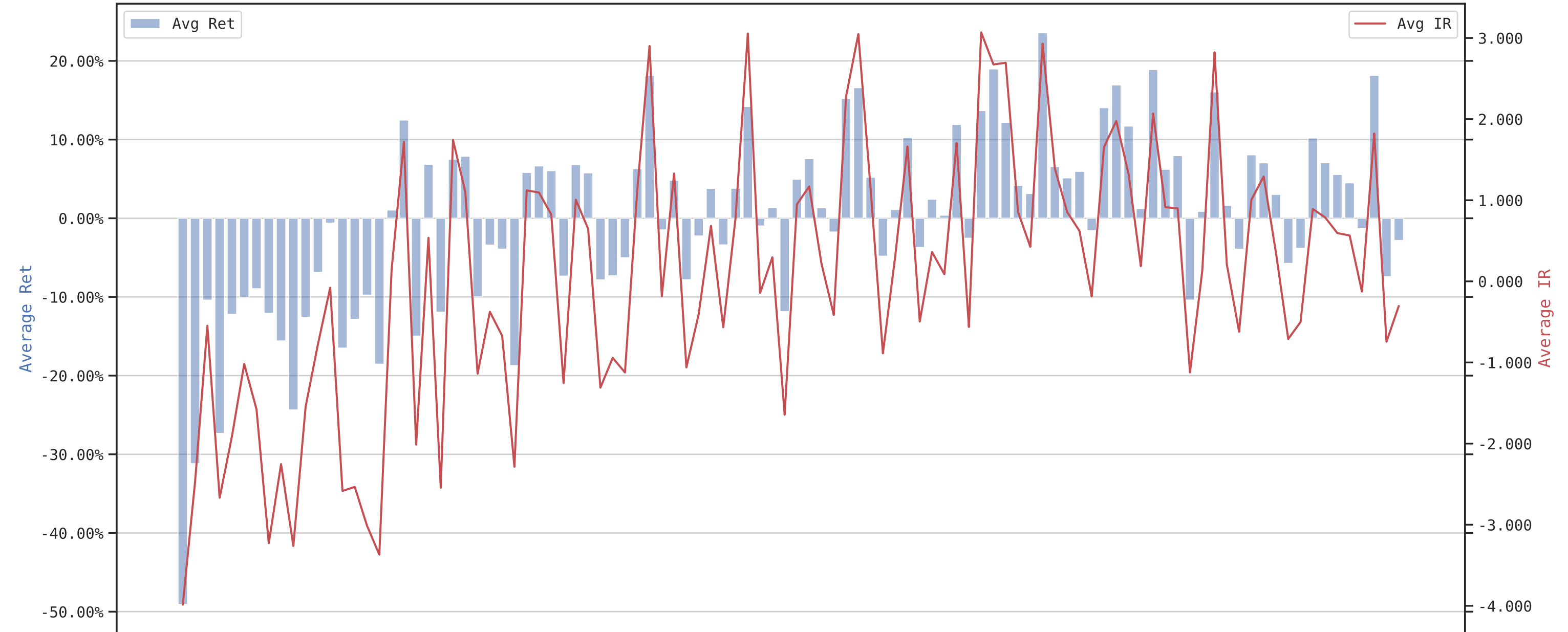
Factor Benchmark IC for [swabest]

<i>benchmark</i>	IC_avg	IC_std	ICIR	abs(IC)_avg	IC_mdd	direction	IC(ann)	range
<i>csi300</i>	0.038	0.609	1.514	0.099	-0.258	1.0	0.922	20240702-20240926
<i>csi500</i>	0.026	0.674	0.924	0.110	-0.520	1.0	0.623	20240702-20240926
<i>csi800</i>	0.033	0.554	1.452	0.094	-0.360	1.0	0.804	20240702-20240926
<i>csi1000</i>	0.068	0.378	4.399	0.086	-0.111	1.0	1.663	20240702-20240926
<i>csi2000</i>	0.090	0.392	5.591	0.097	-0.043	1.0	2.195	20240702-20240926

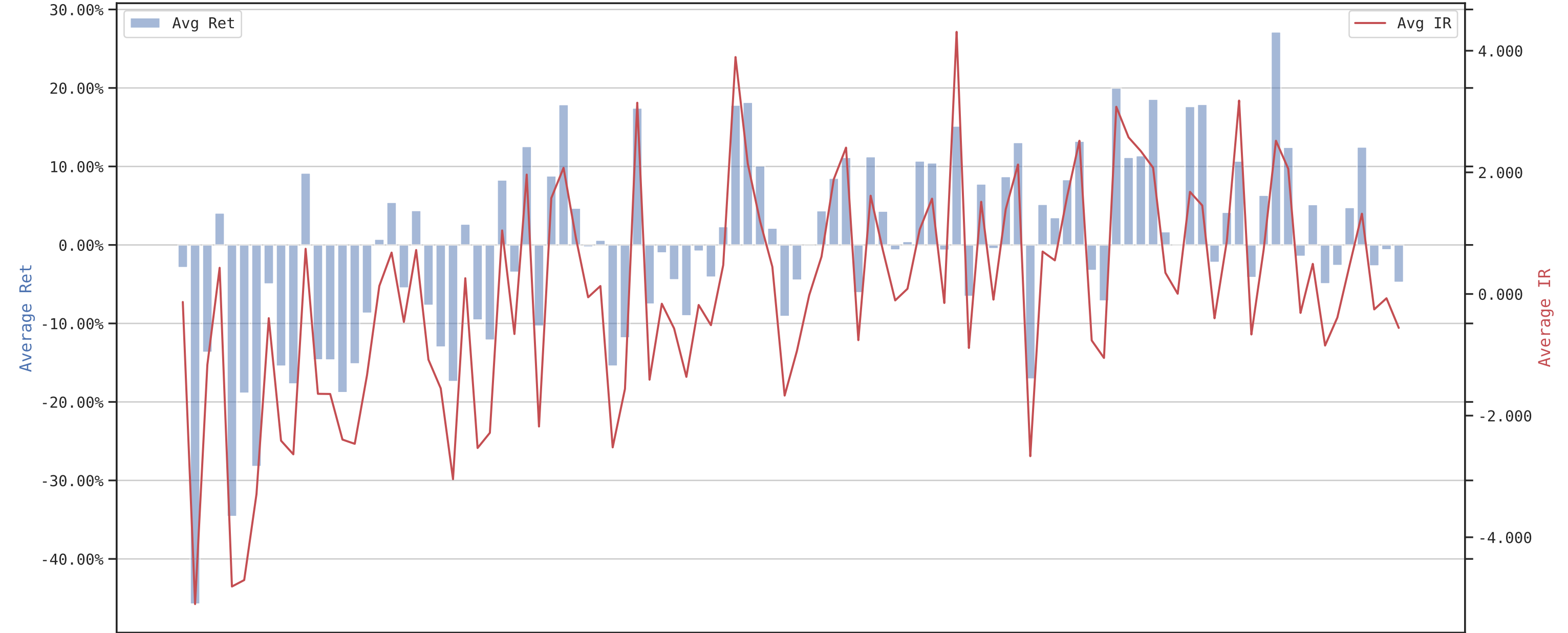
Factor Benchmark IC for [swalast]

<i>benchmark</i>	IC_avg	IC_std	ICIR	abs(IC)_avg	IC_mdd	direction	IC(ann)	range
<i>csi300</i>	0.032	0.798	0.972	0.106	-0.245	1.0	0.775	20240702-20240926
<i>csi500</i>	0.030	0.637	1.134	0.102	-0.147	1.0	0.722	20240702-20240926
<i>csi800</i>	0.041	0.670	1.473	0.098	-0.171	1.0	0.987	20240702-20240926
<i>csi1000</i>	0.040	0.433	2.264	0.072	-0.113	1.0	0.981	20240702-20240926
<i>csi2000</i>	0.055	0.394	3.394	0.074	-0.095	1.0	1.336	20240702-20240926

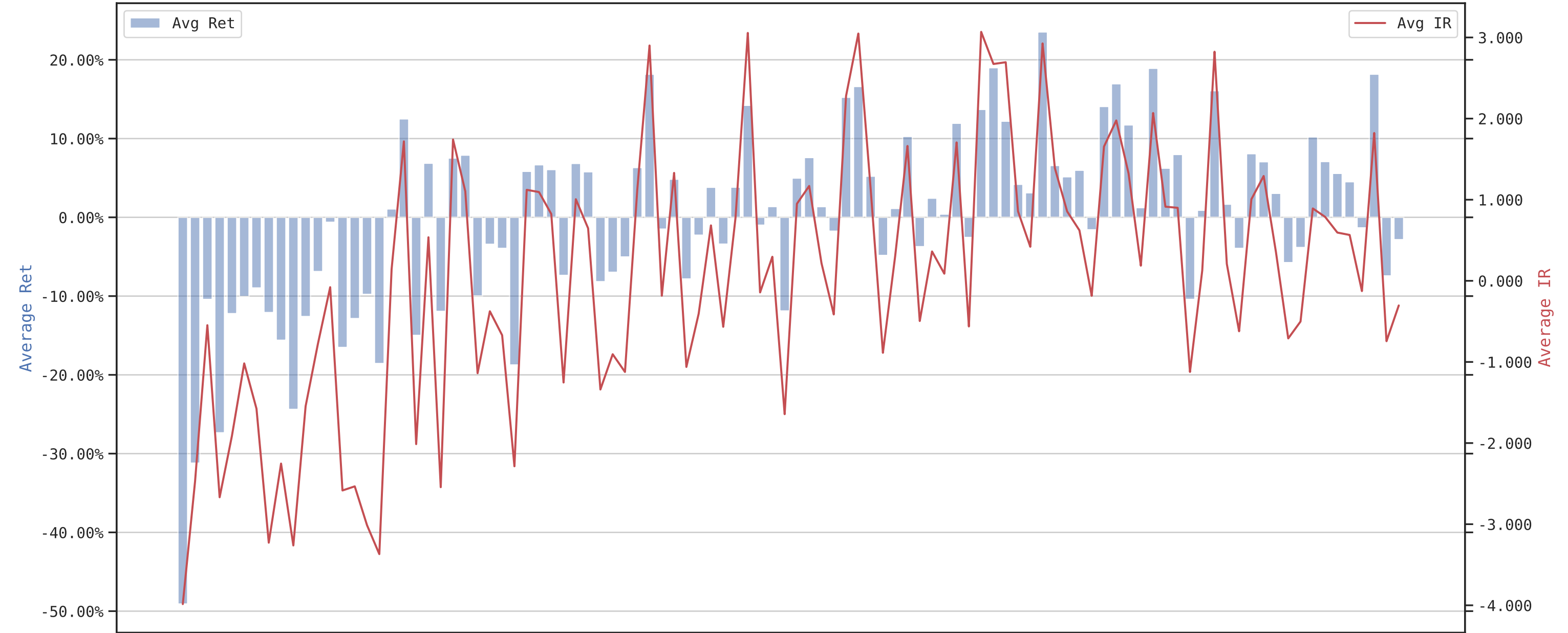
Factor Percentile Ret & IR for [best.market]



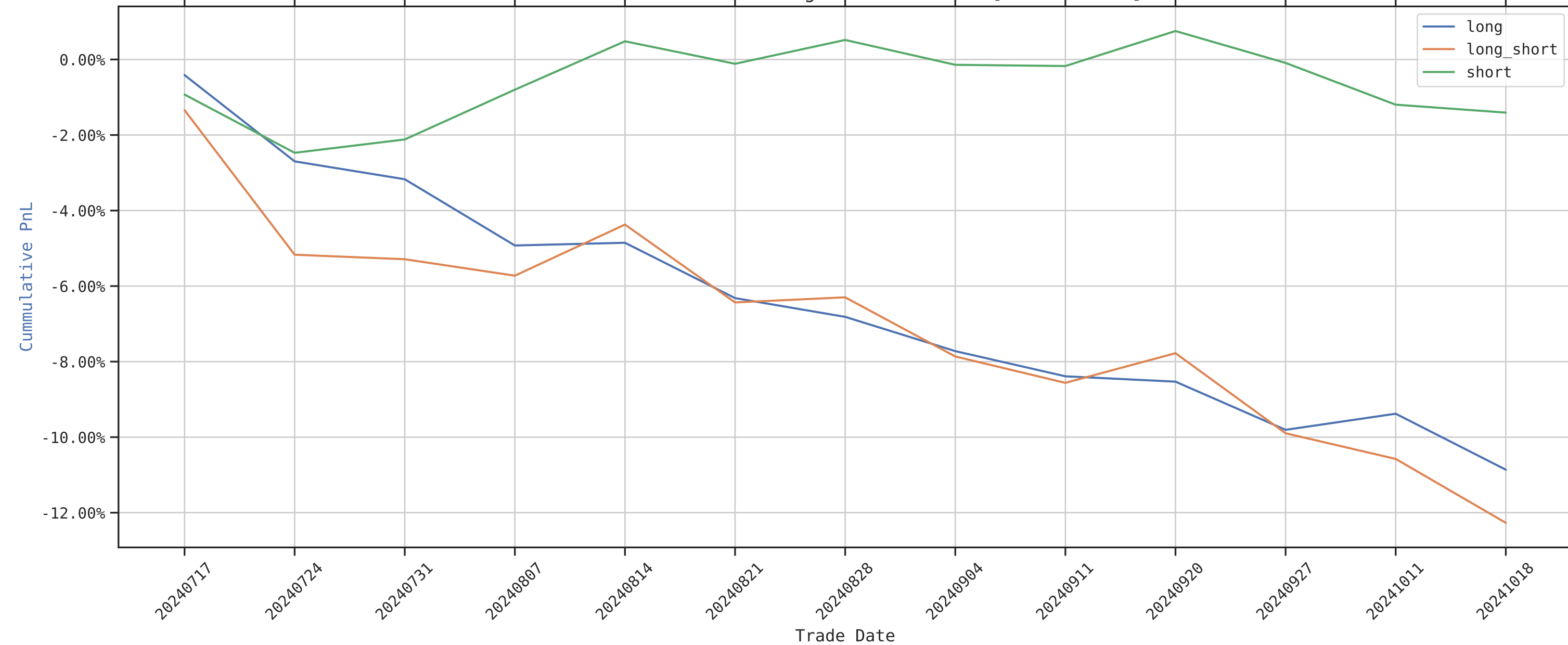
Factor Percentile Ret & IR for [swabest.market]



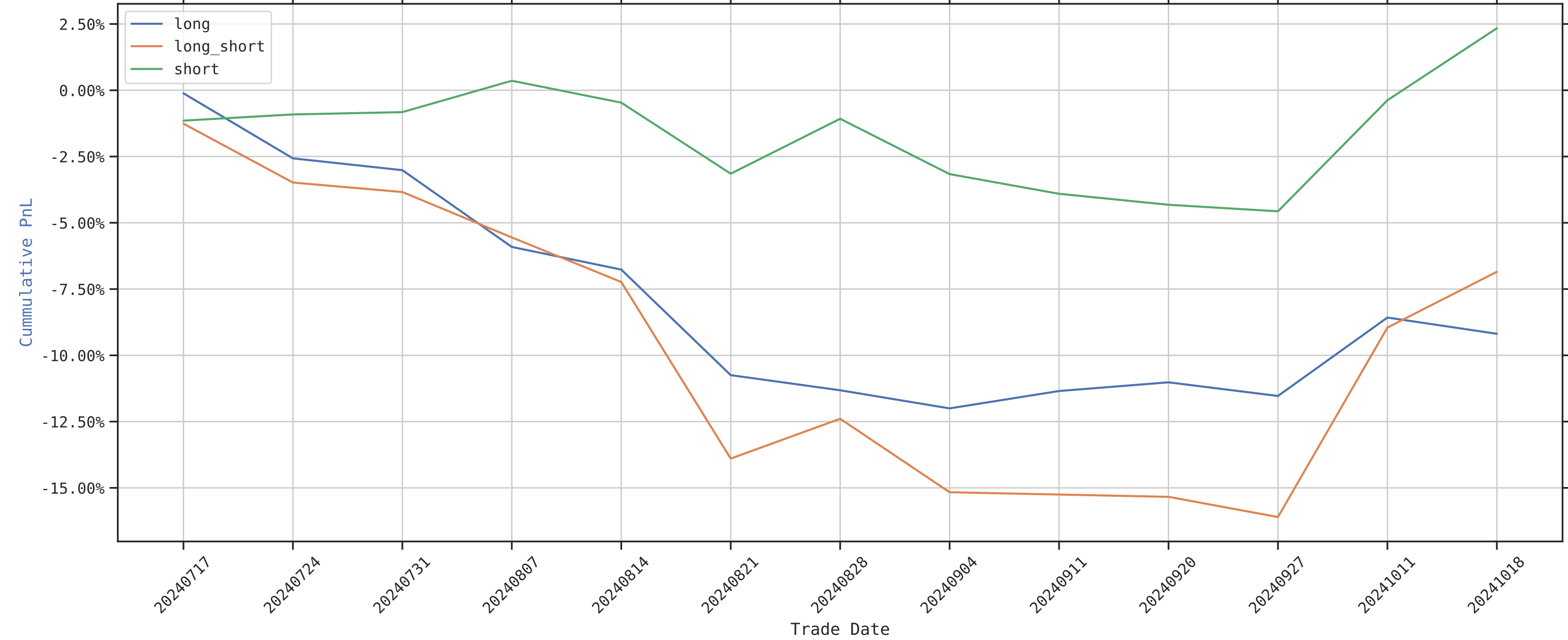
Factor Percentile Ret & IR for [swalast.market]



Factor Cumulative Long-Short PnL for [best.market]



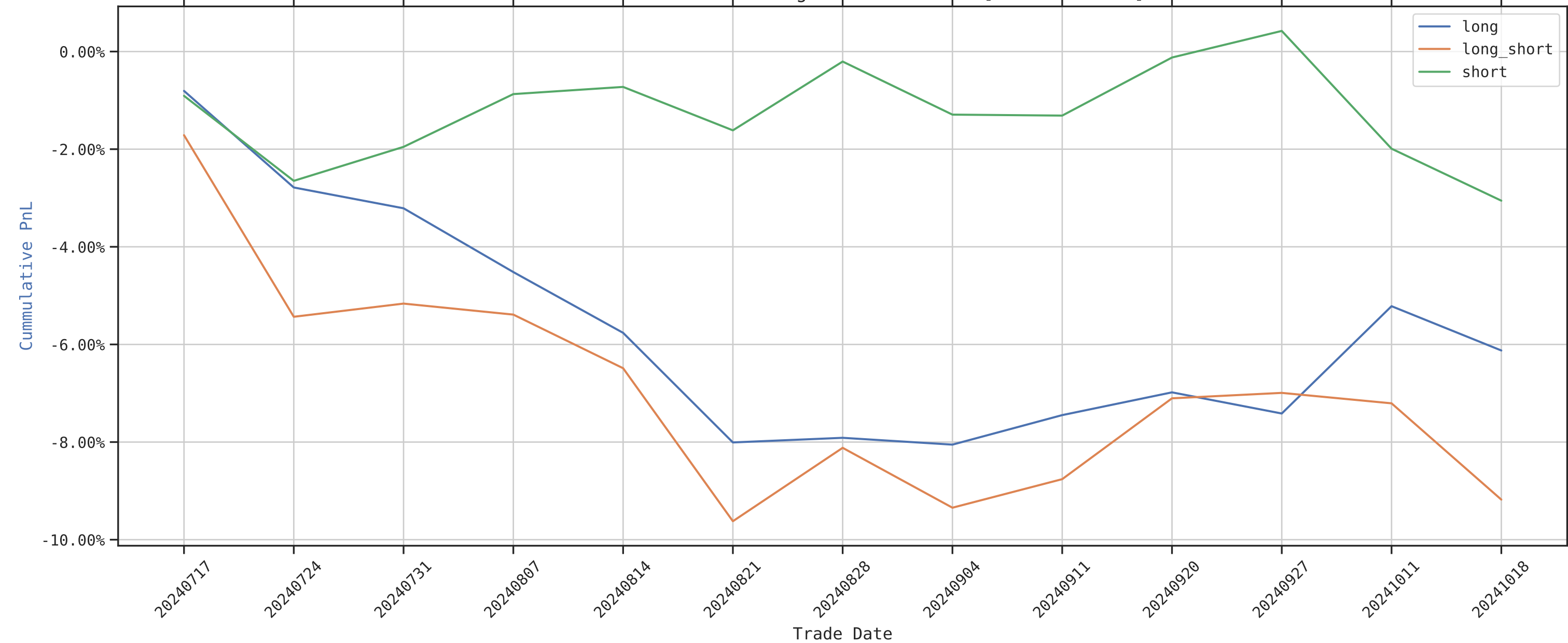
Factor Cumulative Long-Short PnL for [best.csi300]



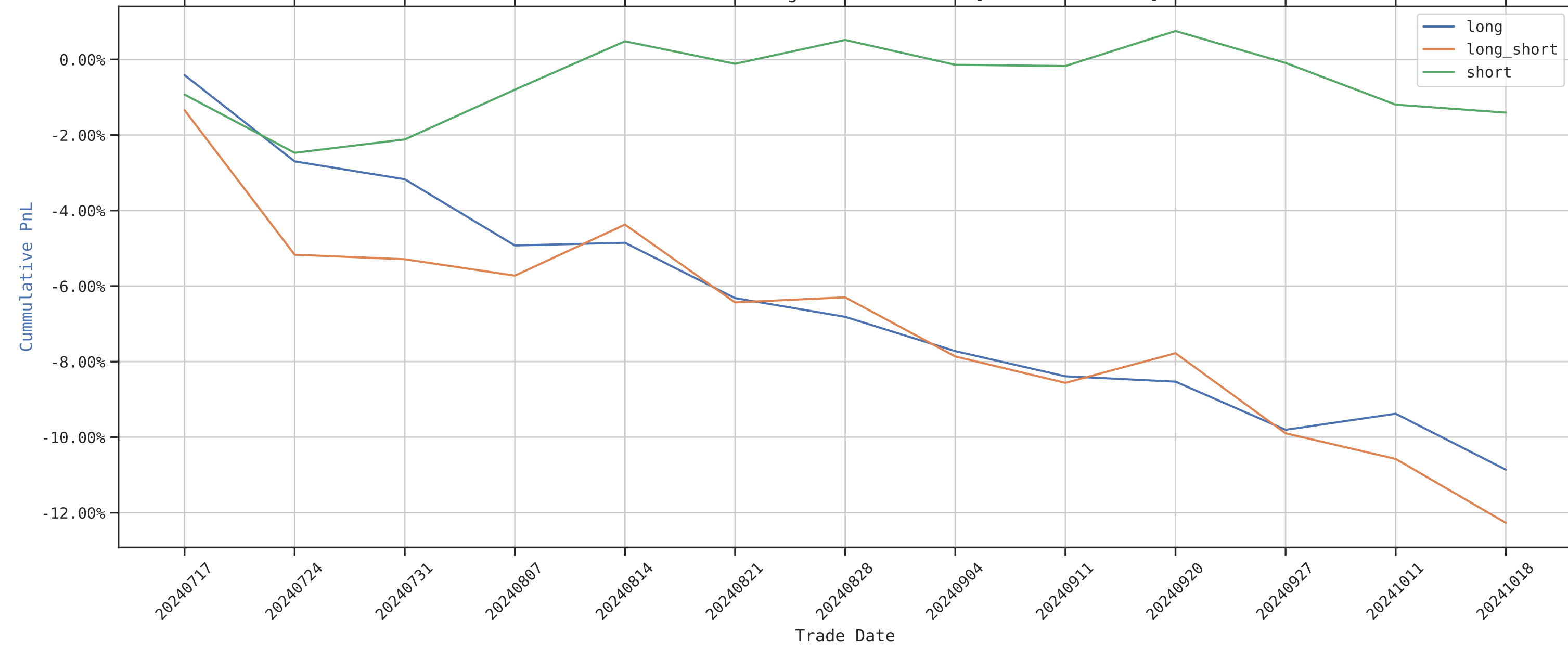
Factor Cumulative Long-Short PnL for [best.csi500]



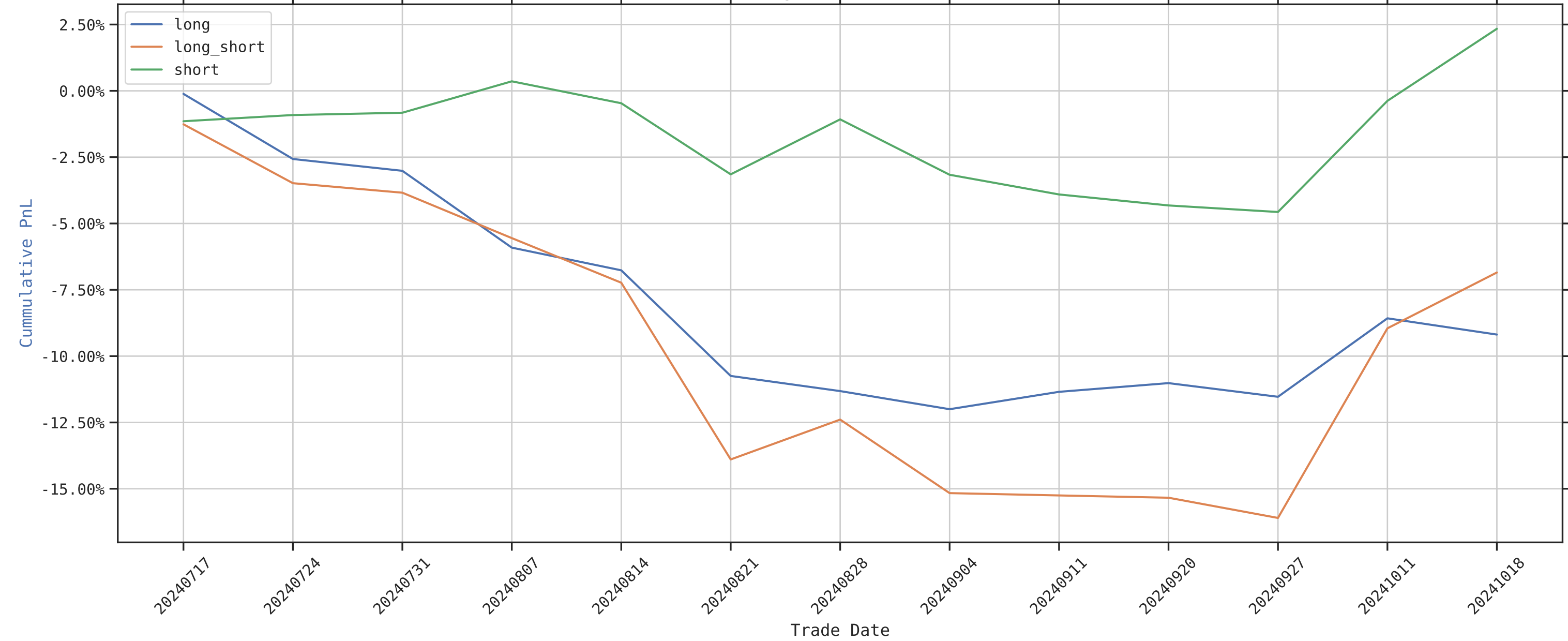
Factor Cumulative Long-Short PnL for [best.csi1000]



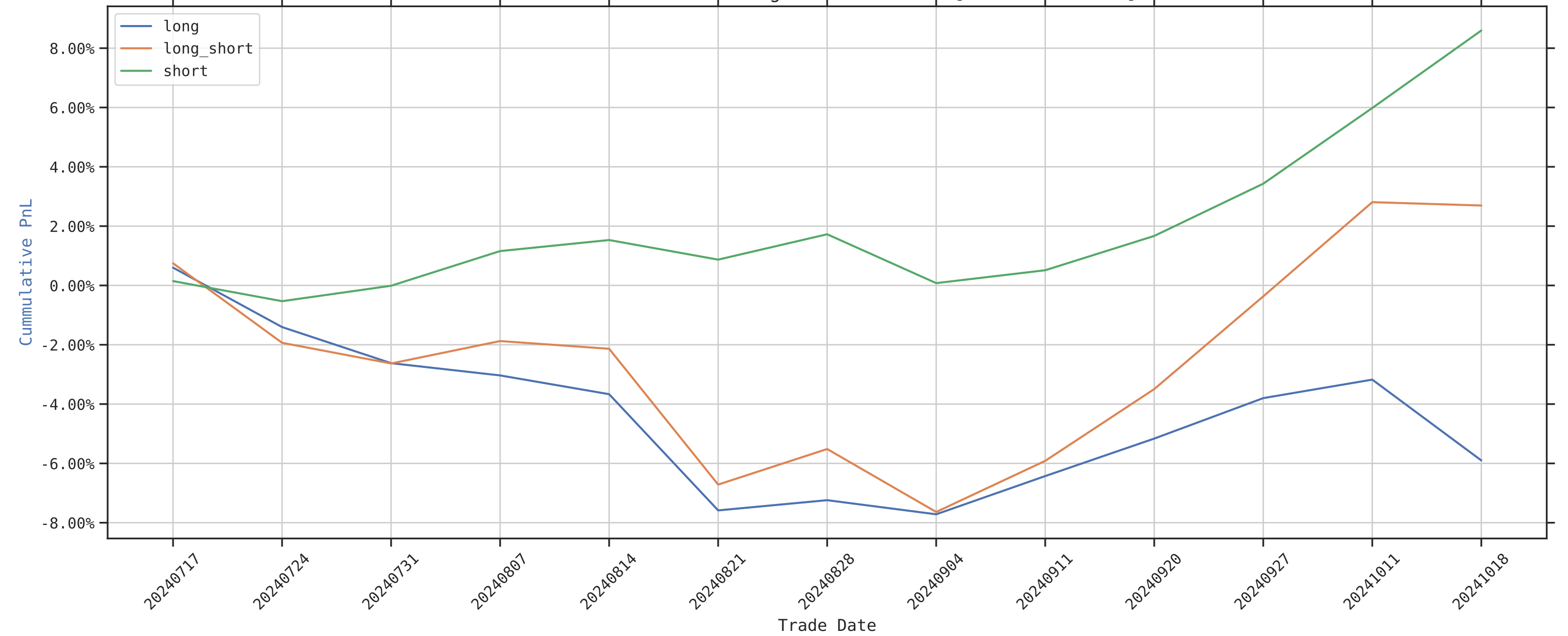
Factor Cumulative Long-Short PnL for [swabest.market]



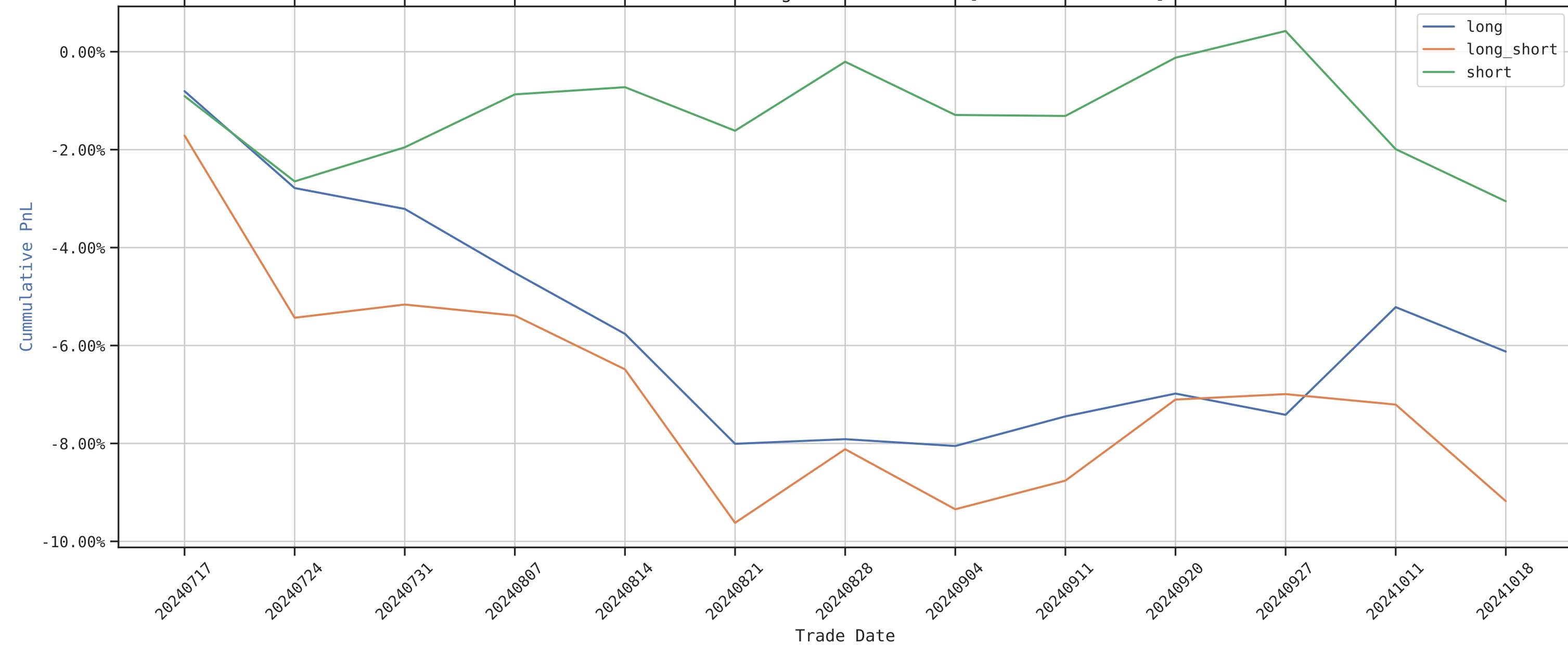
Factor Cumulative Long-Short PnL for [swabest.csi300]



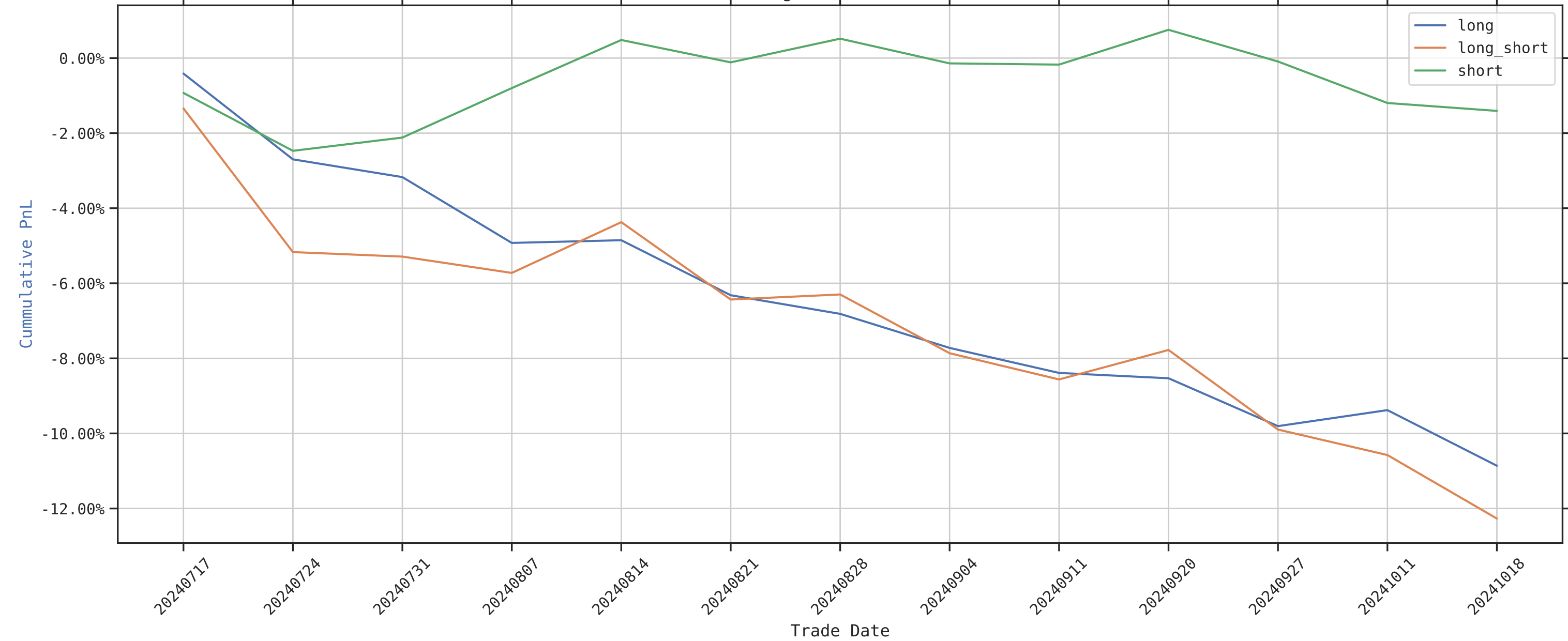
Factor Cumulative Long-Short PnL for [swabest.csi500]



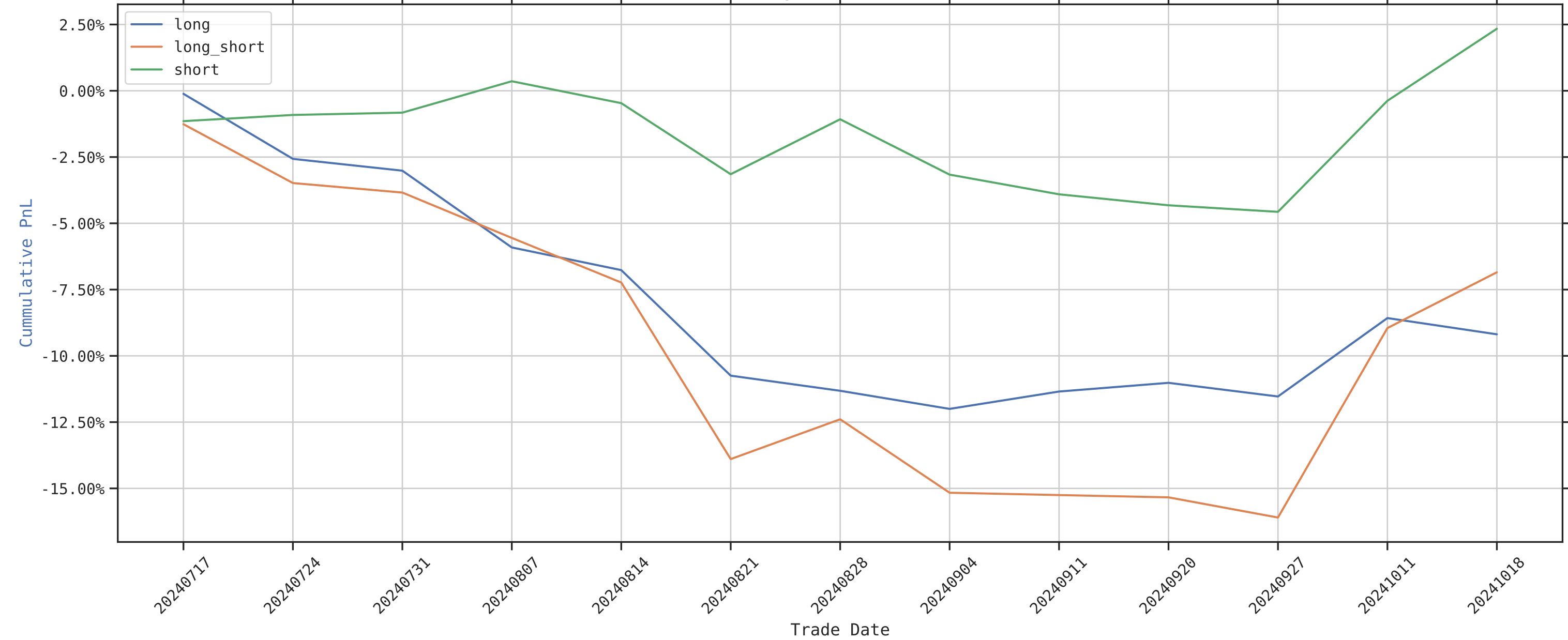
Factor Cummulative Long-Short PnL for [swabest,csi1000]



Factor Cumulative Long-Short PnL for [swalast.market]



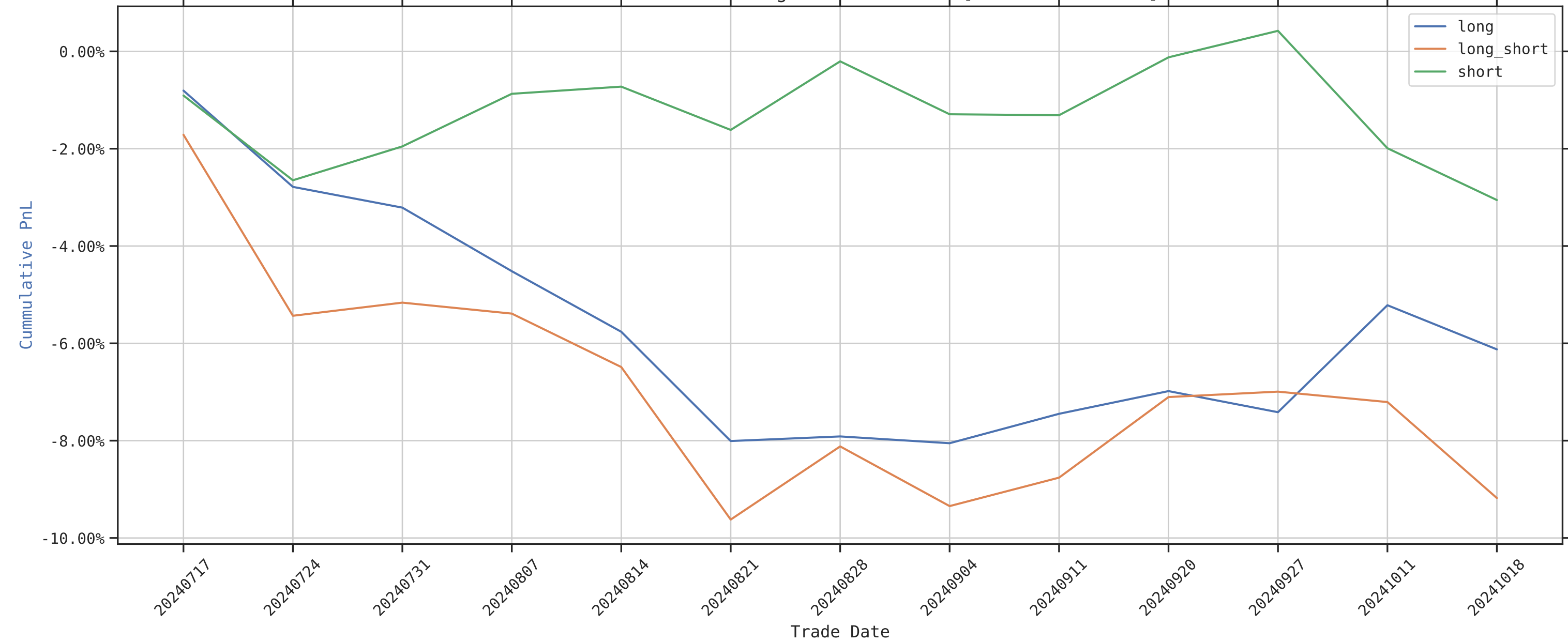
Factor Cumulative Long-Short PnL for [swalast.csi300]



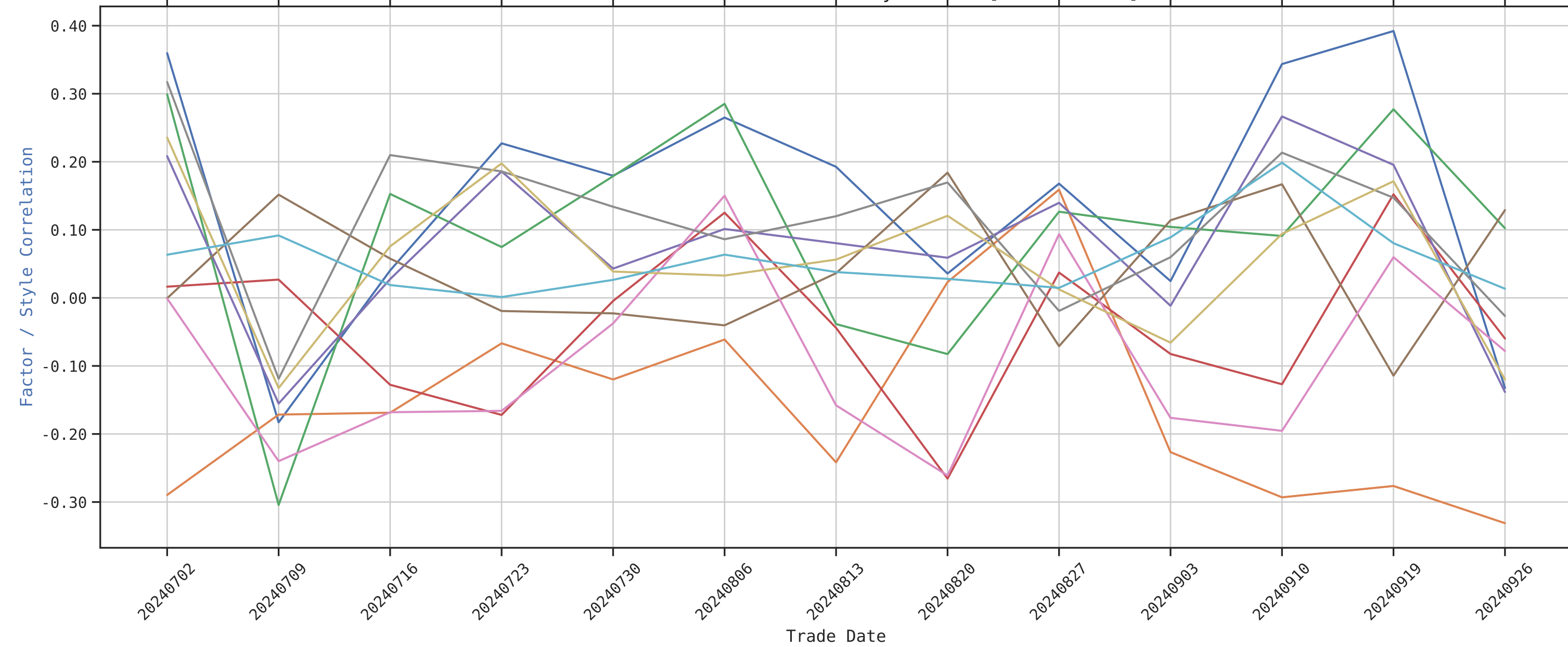
Factor Cumulative Long-Short PnL for [swalast.csi500]



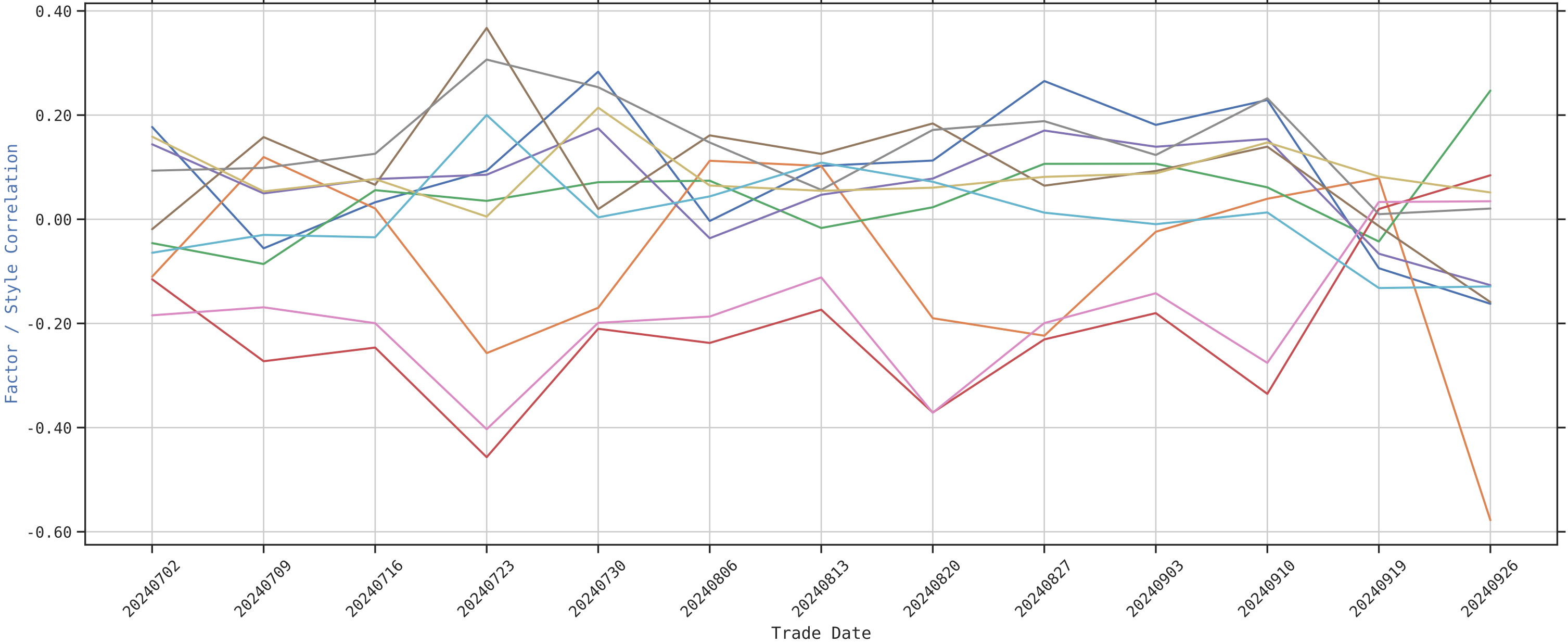
Factor Cumulative Long-Short PnL for [swalast,csi1000]



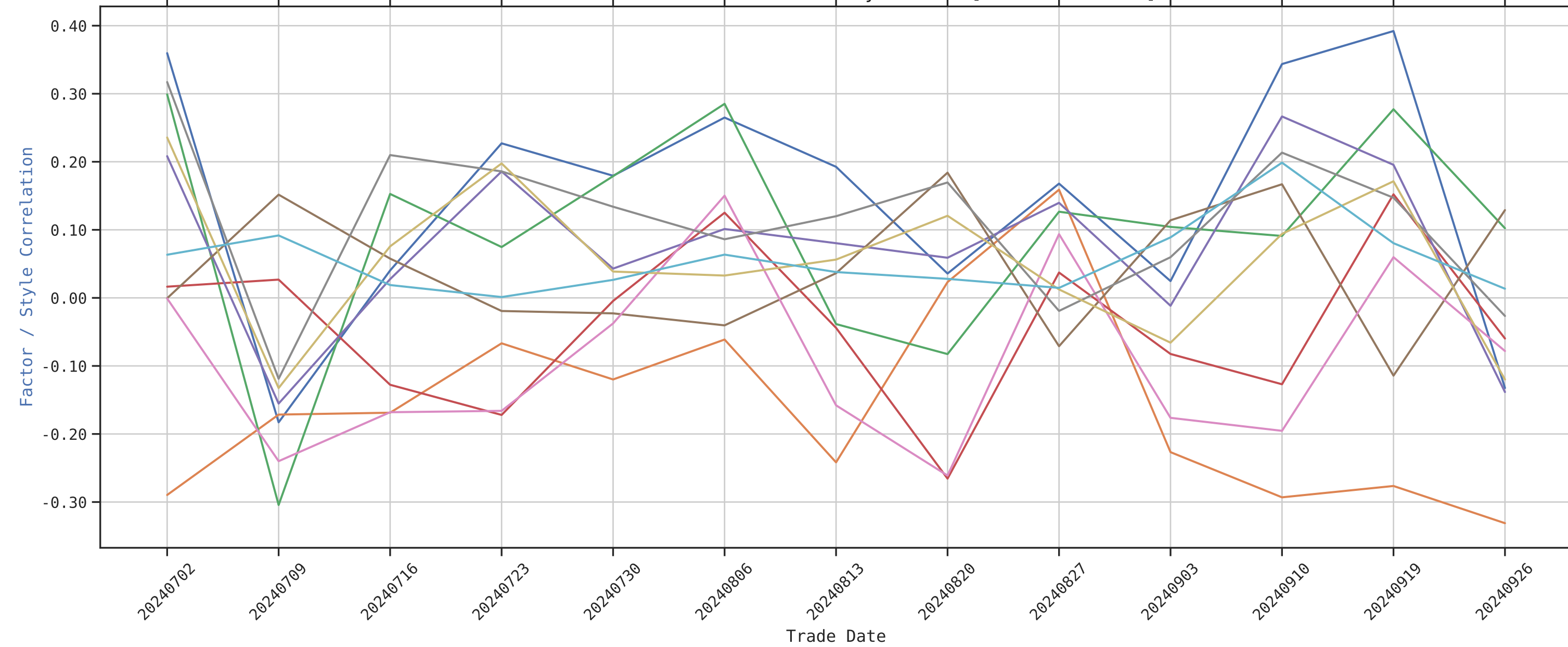
Factor Corr Curve with Risk Styles for [best.market]



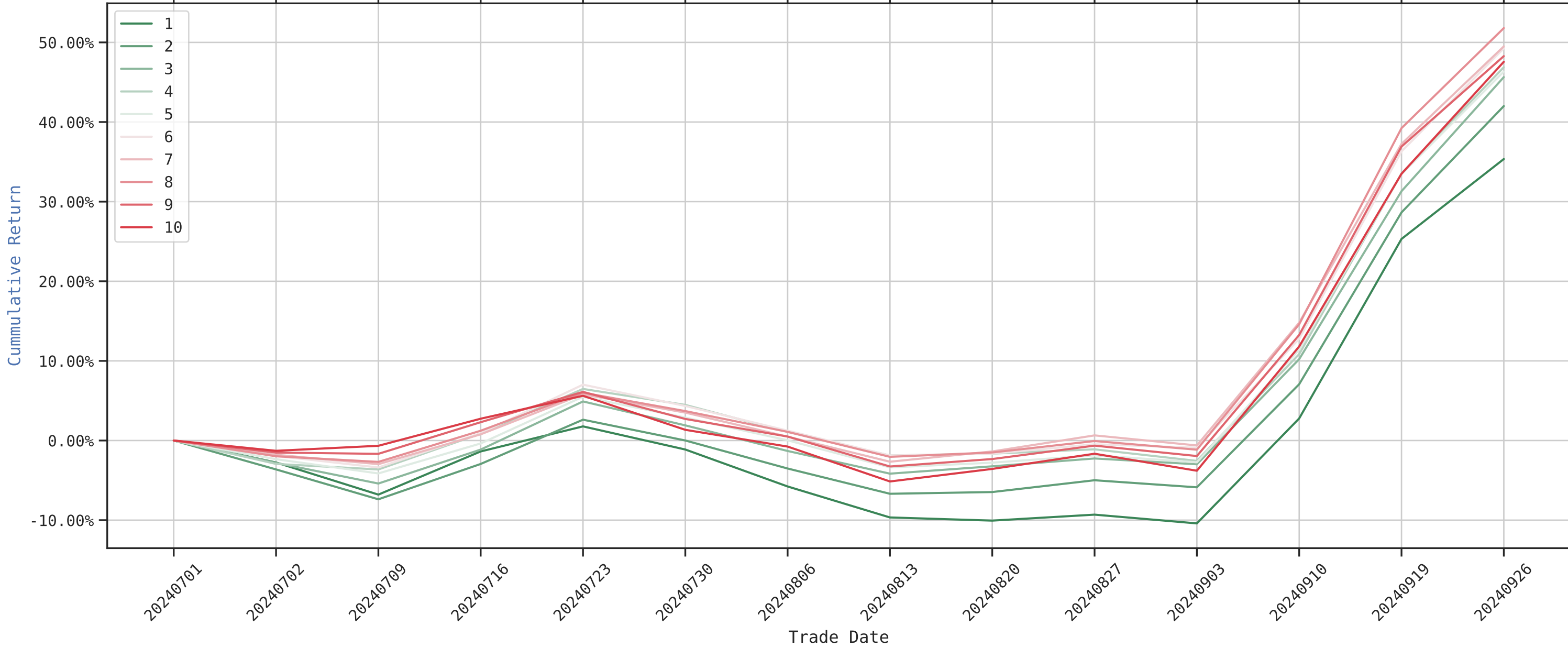
Factor Corr Curve with Risk Styles for [swabest.market]

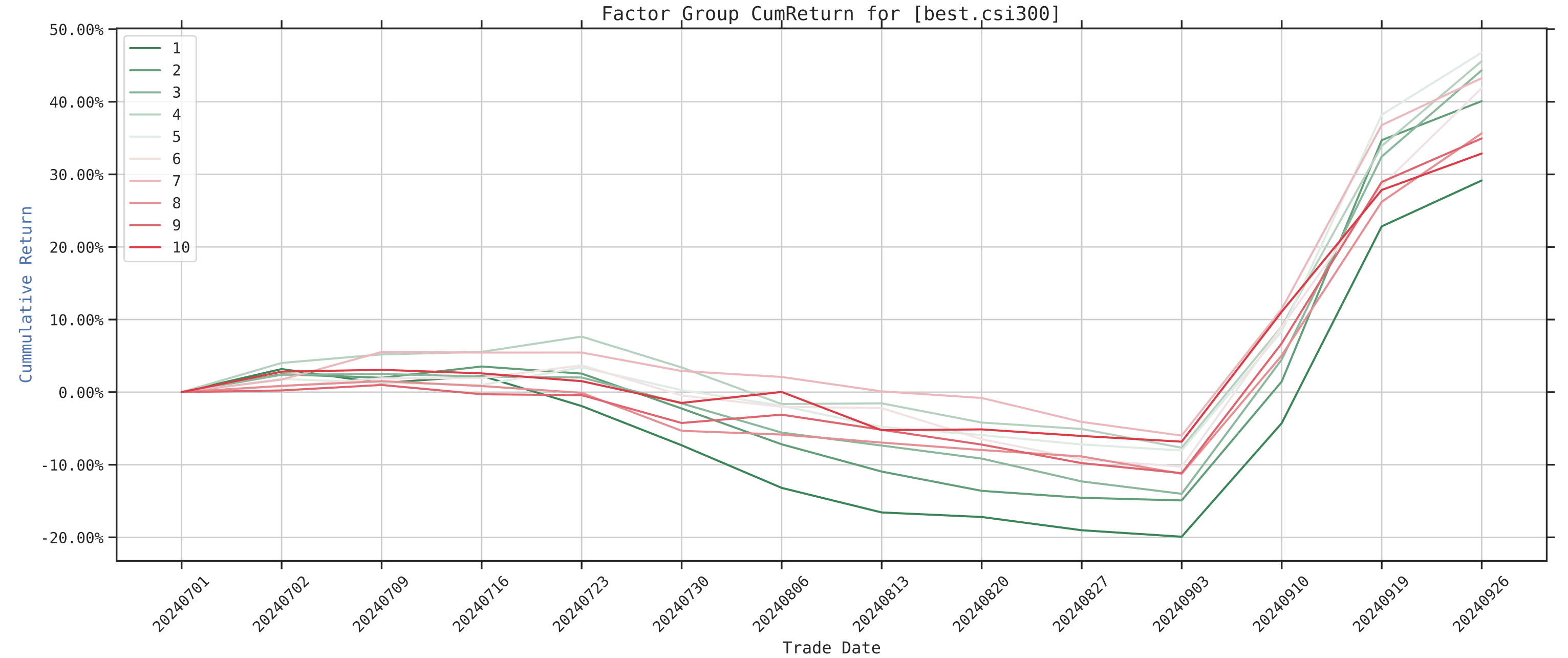


Factor Corr Curve with Risk Styles for [swalast.market]

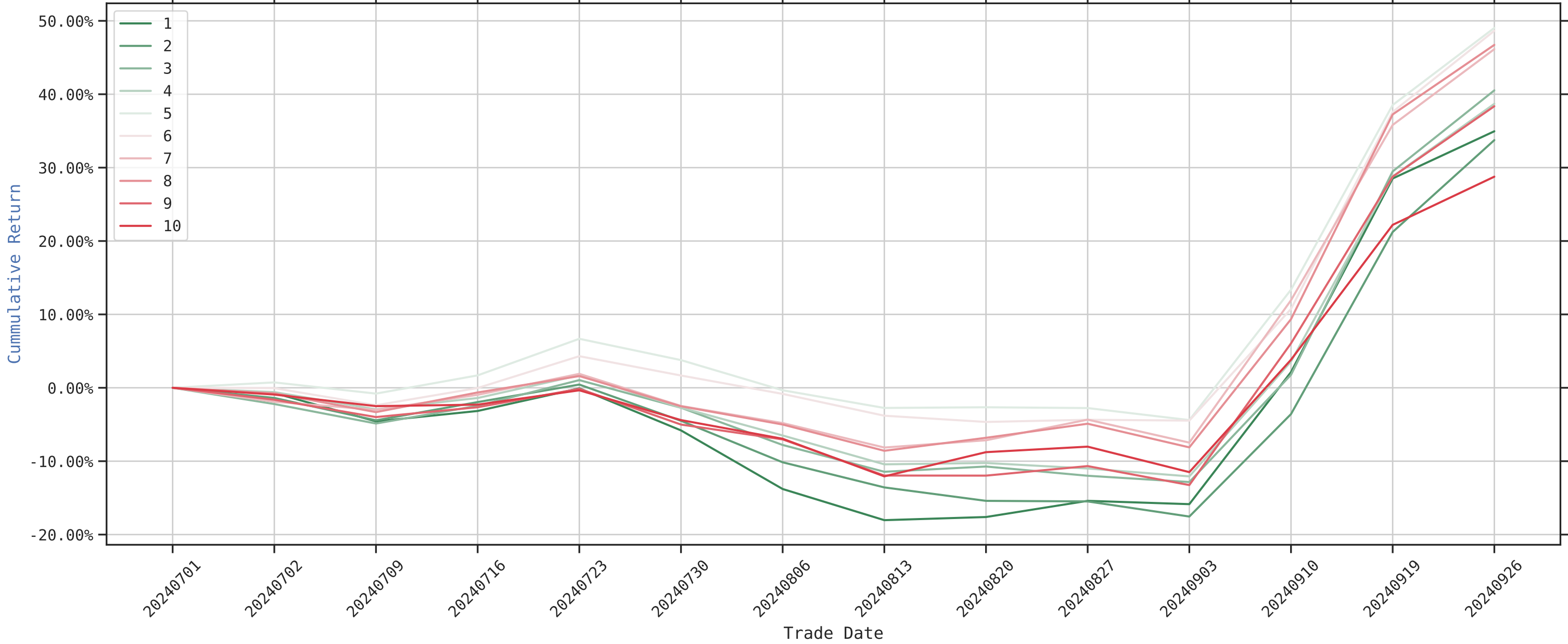


Factor Group CumReturn for [best.market]





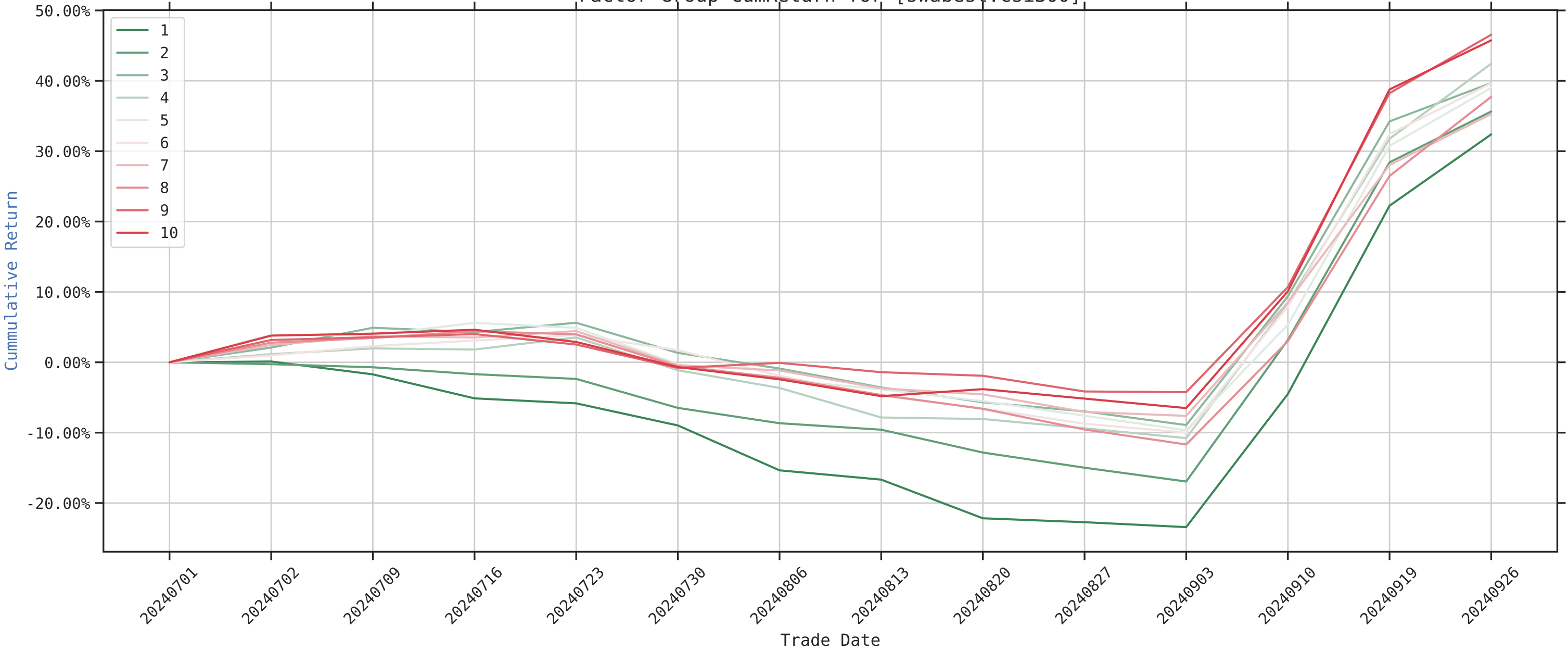
Factor Group CumReturn for [best.csi500]



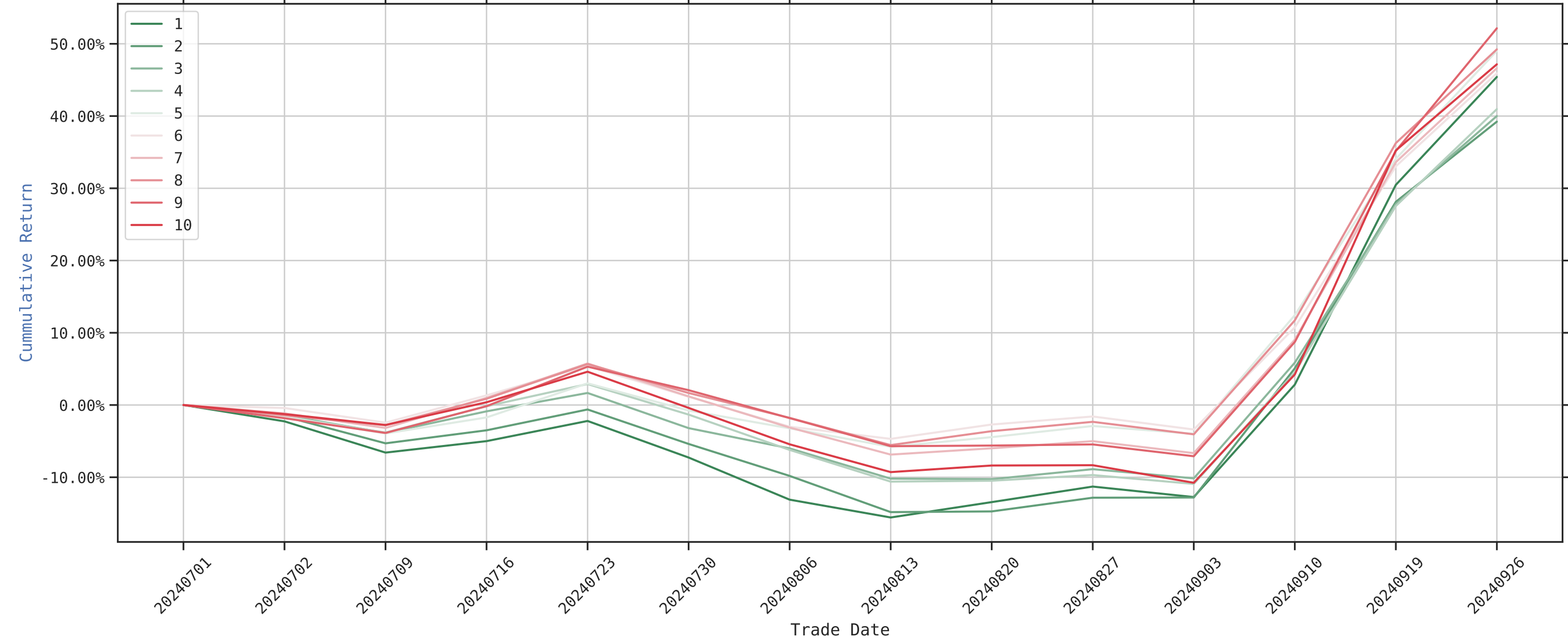
Factor Group CumReturn for [best.csi1000]



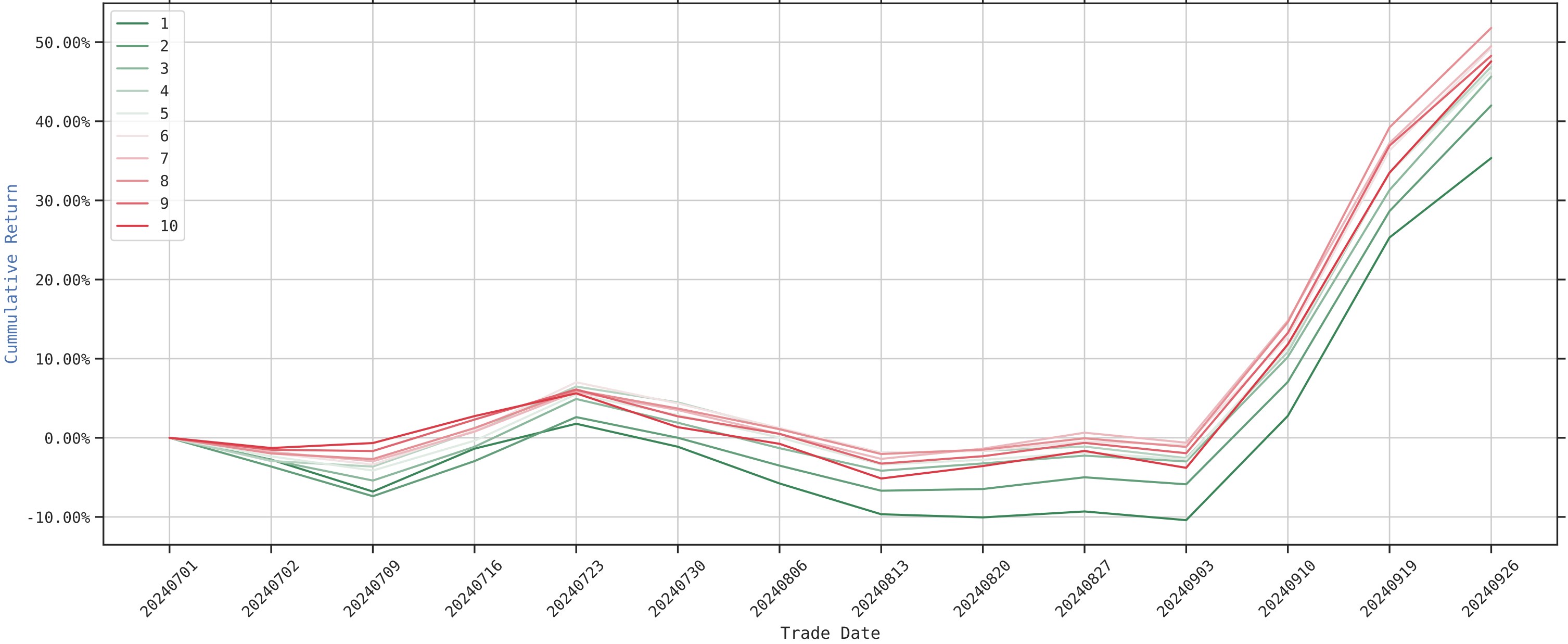
Factor Group CumReturn for [swabest.csi300]



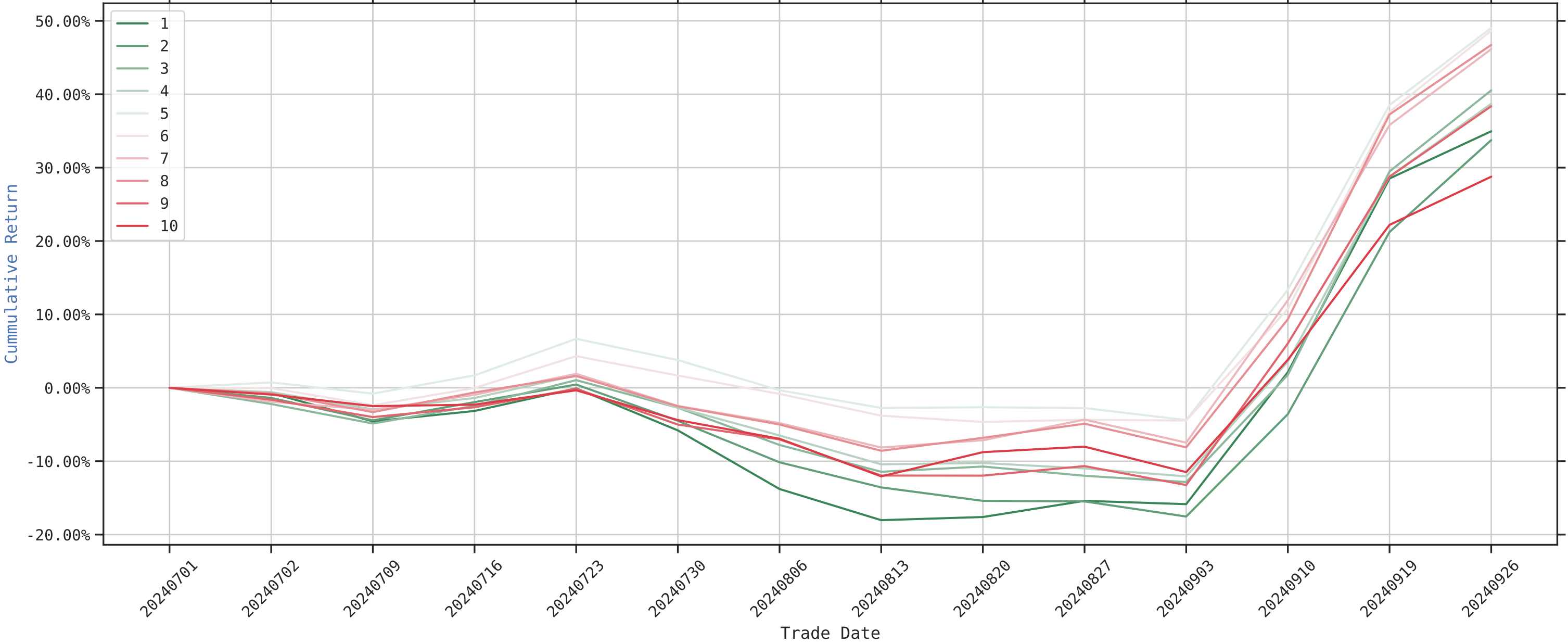
Factor Group CumReturn for [swabest.csi1000]



Factor Group CumReturn for [swalast.market]



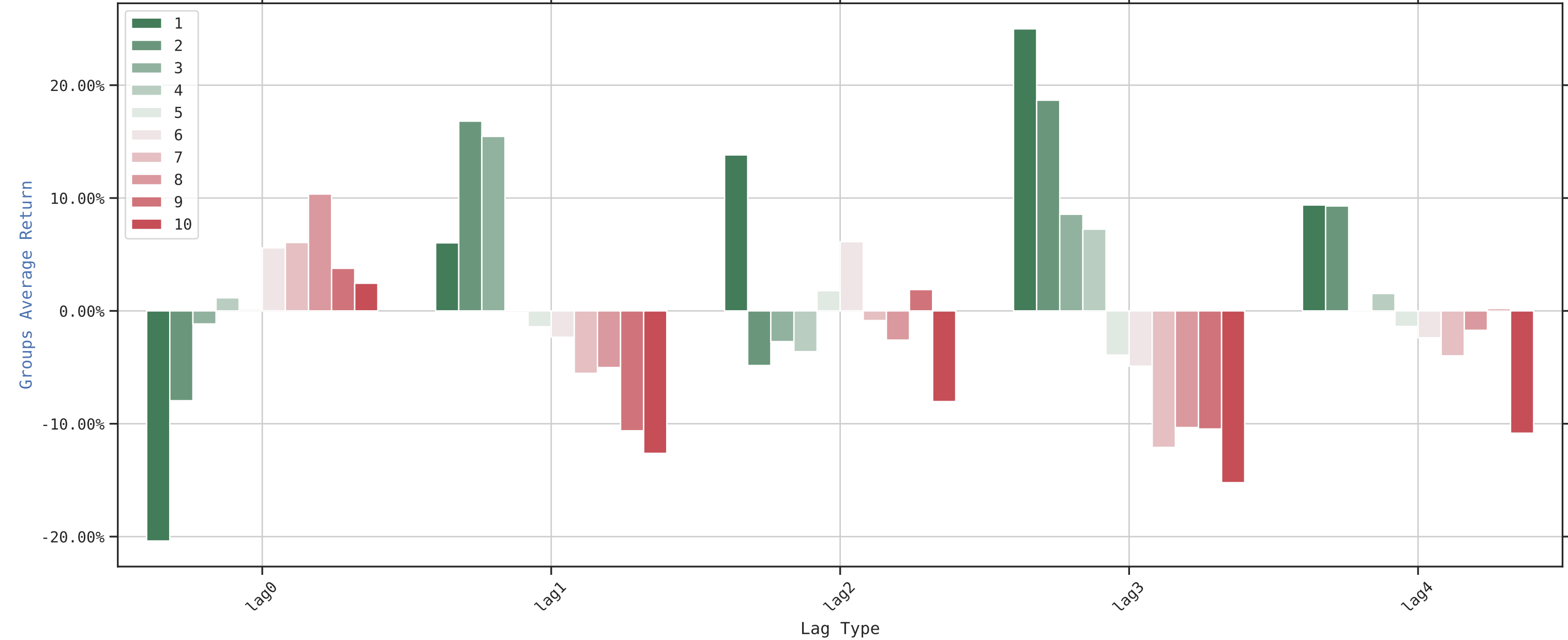
Factor Group CumReturn for [swalast.csi500]



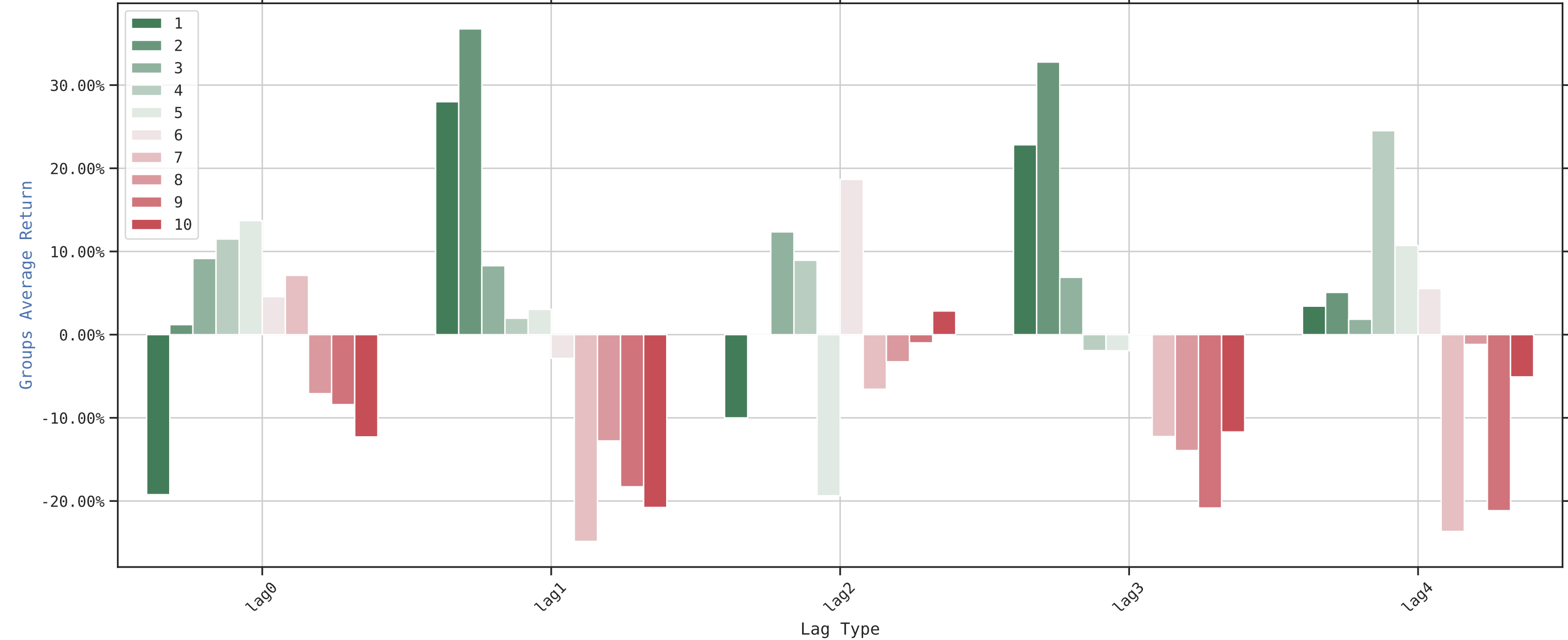
Factor Group CumReturn for [swalast.csi1000]



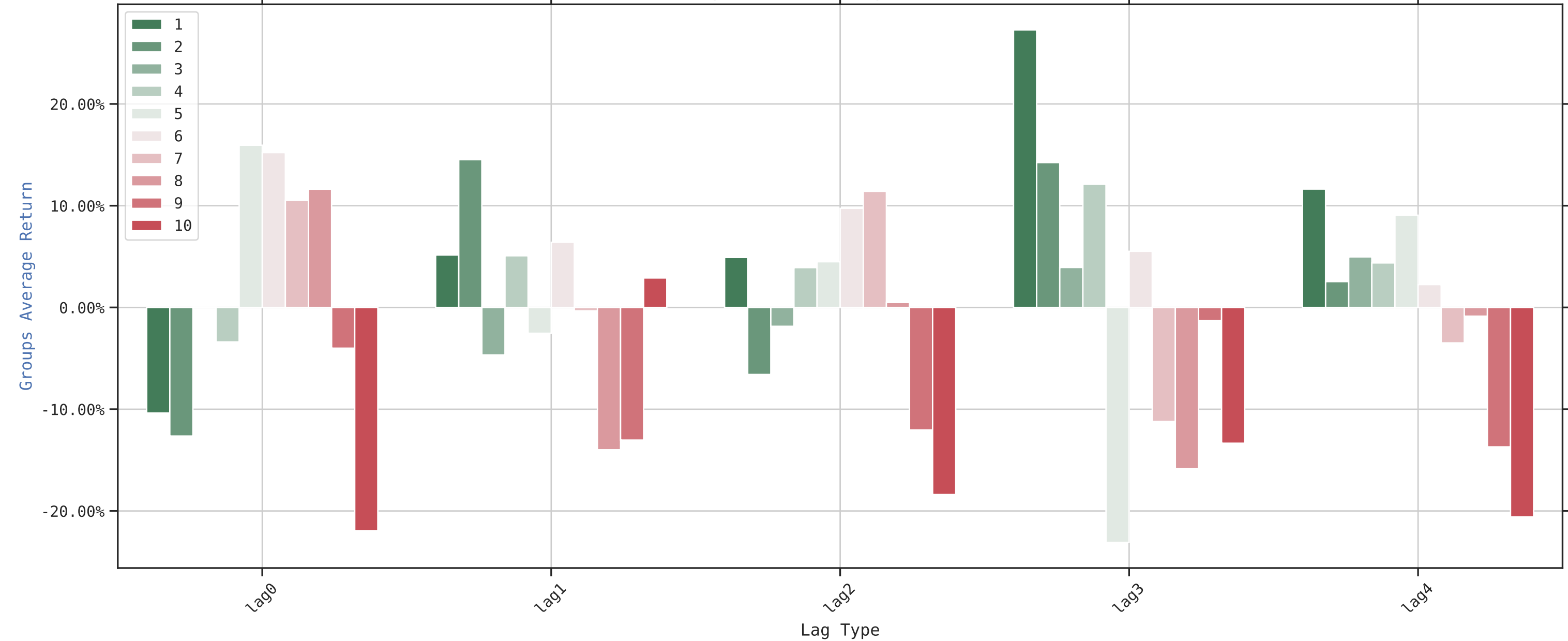
Factor Groups Return Decay for [best.market]



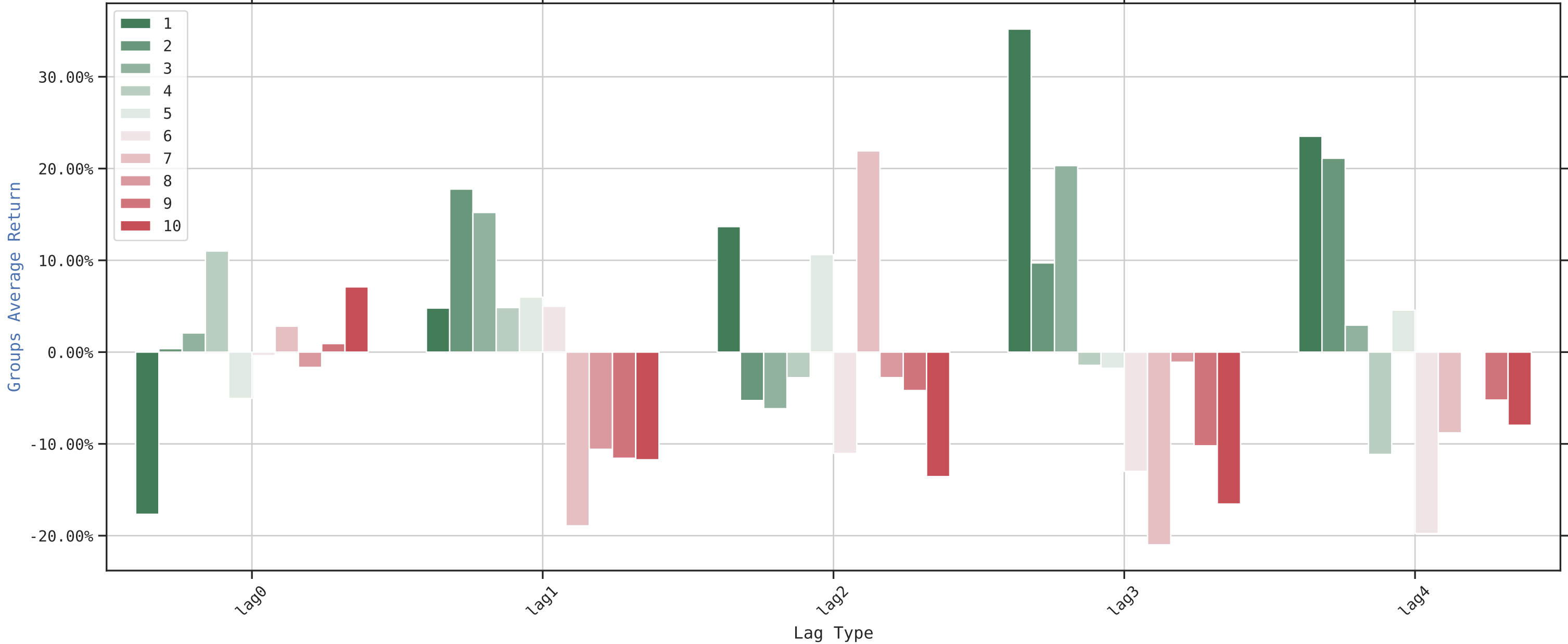
Factor Groups Return Decay for [best.csi300]



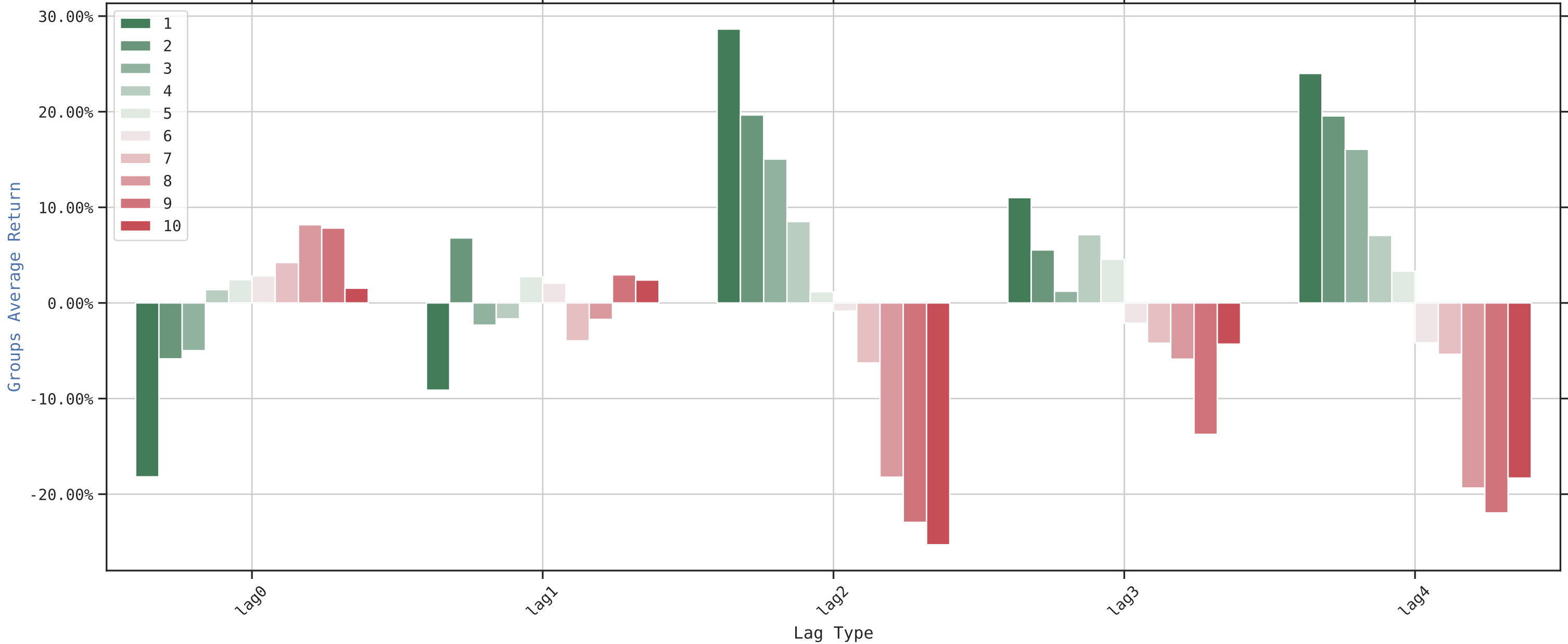
Factor Groups Return Decay for [best.csi500]



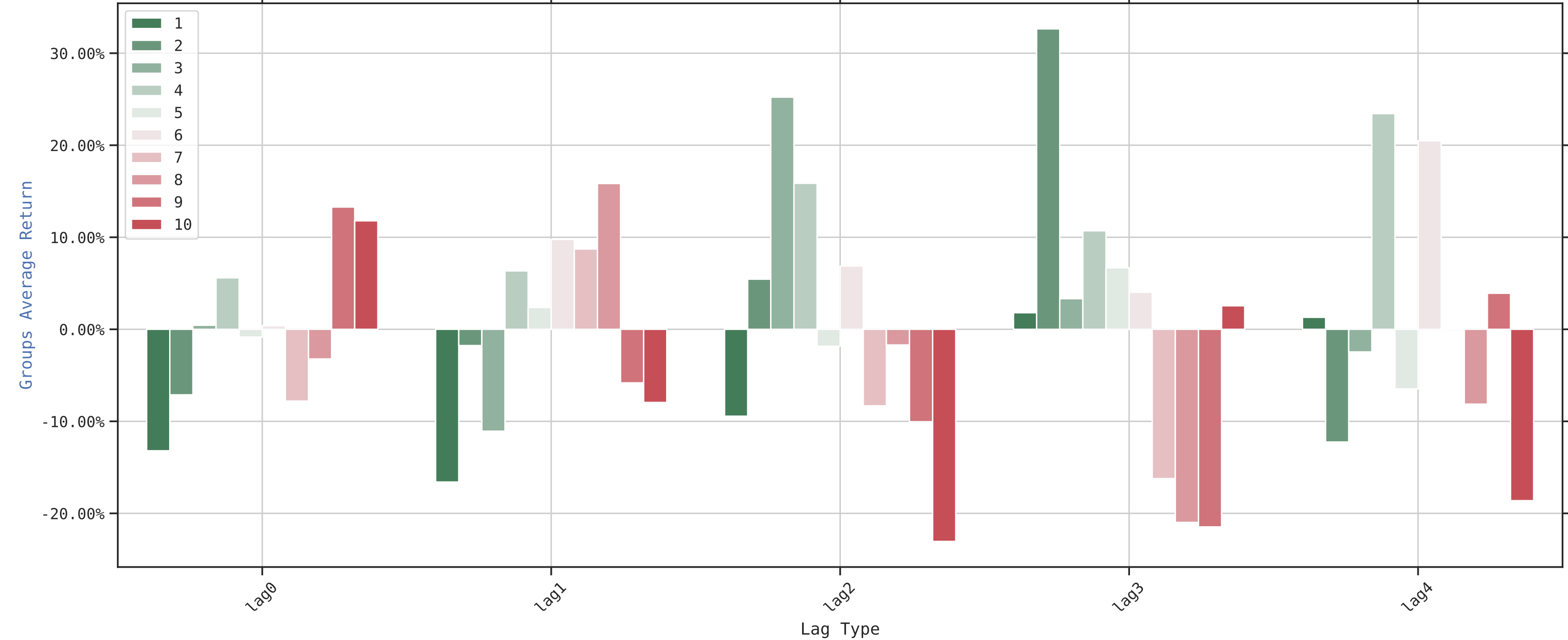
Factor Groups Return Decay for [best.csi1000]



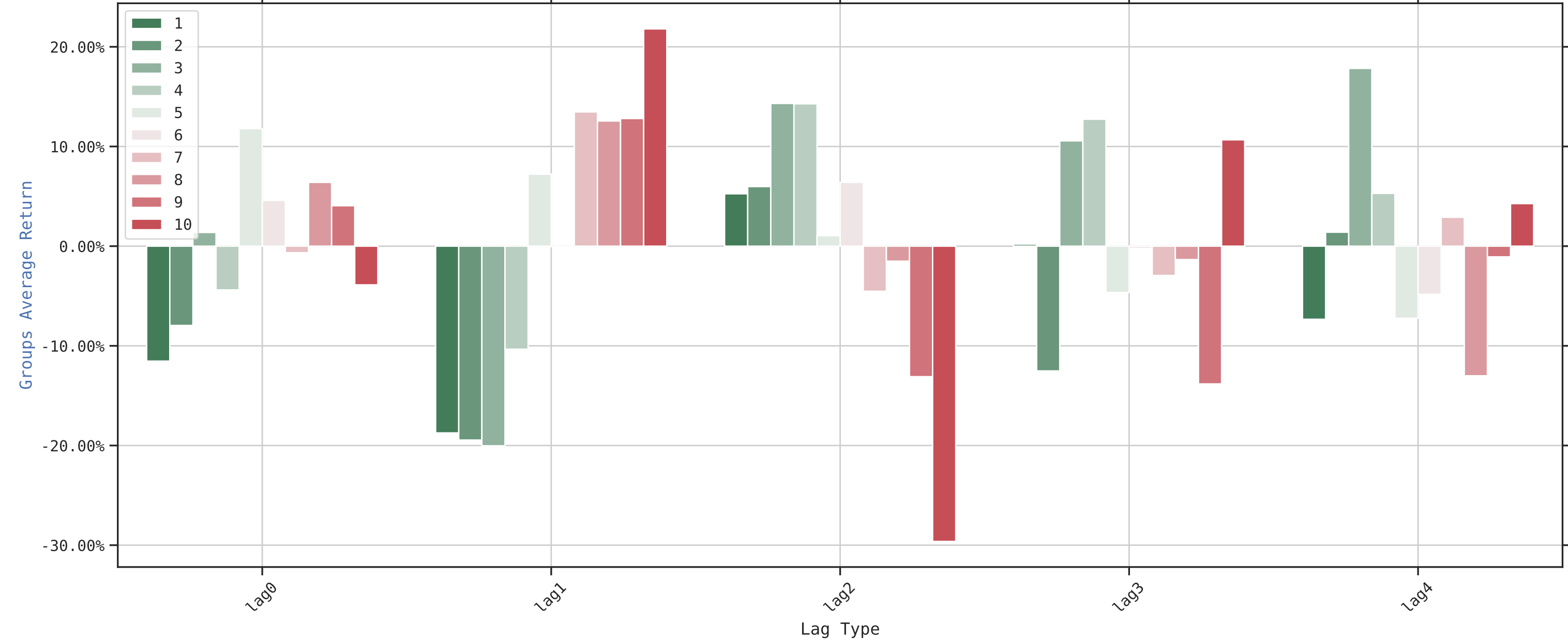
Factor Groups Return Decay for [swabest.market]



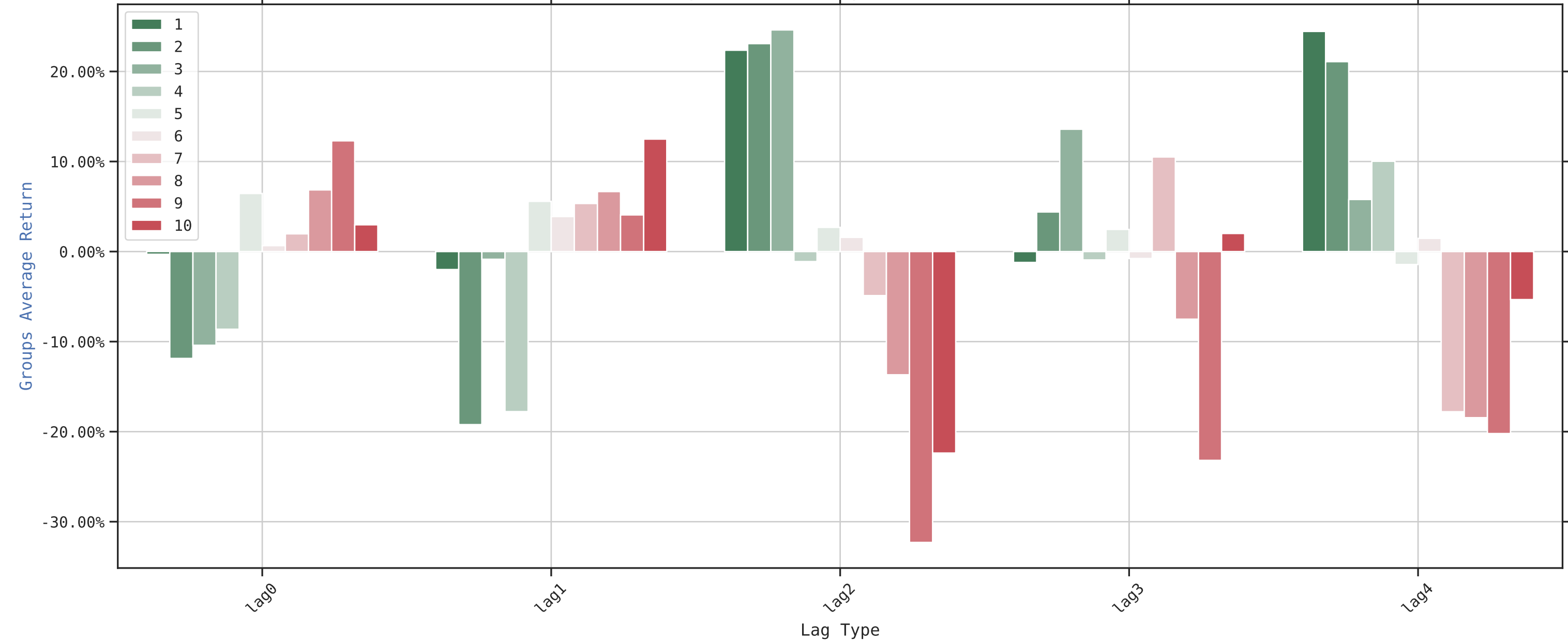
Factor Groups Return Decay for [swabest.csi300]



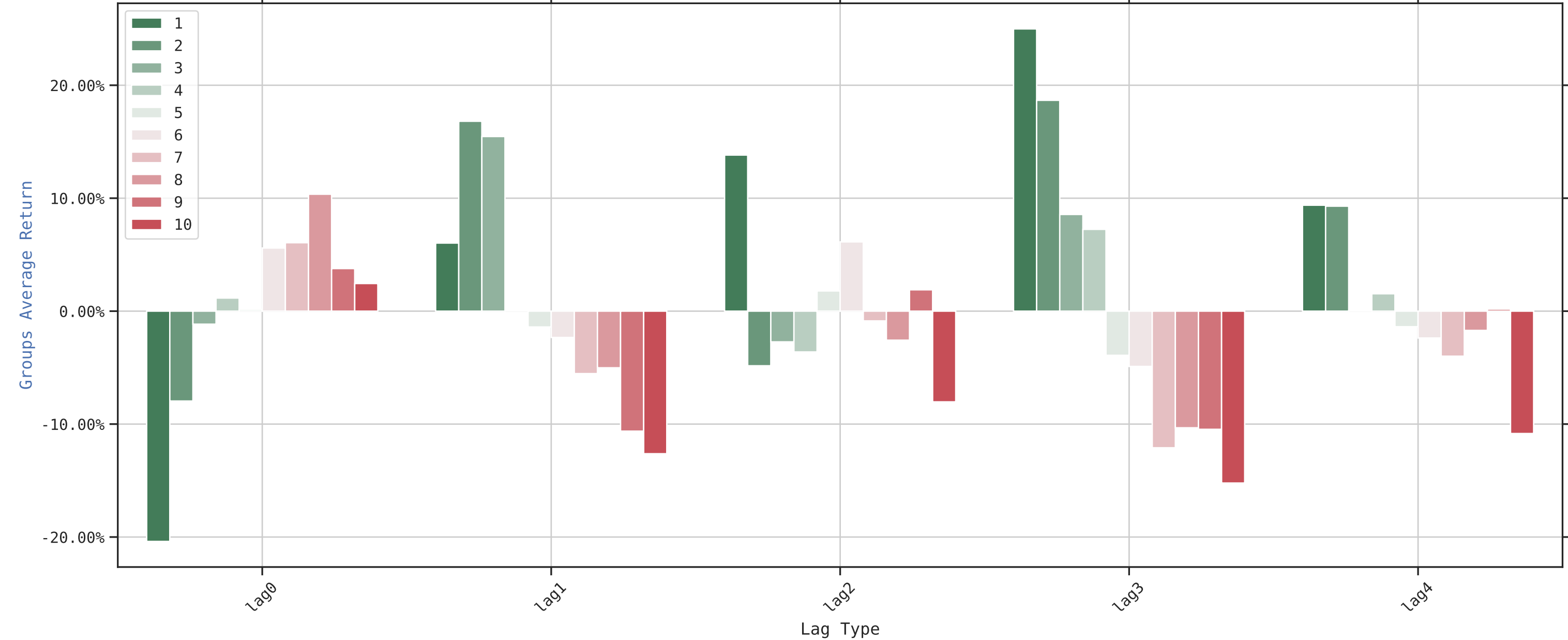
Factor Groups Return Decay for [swabest.csi500]



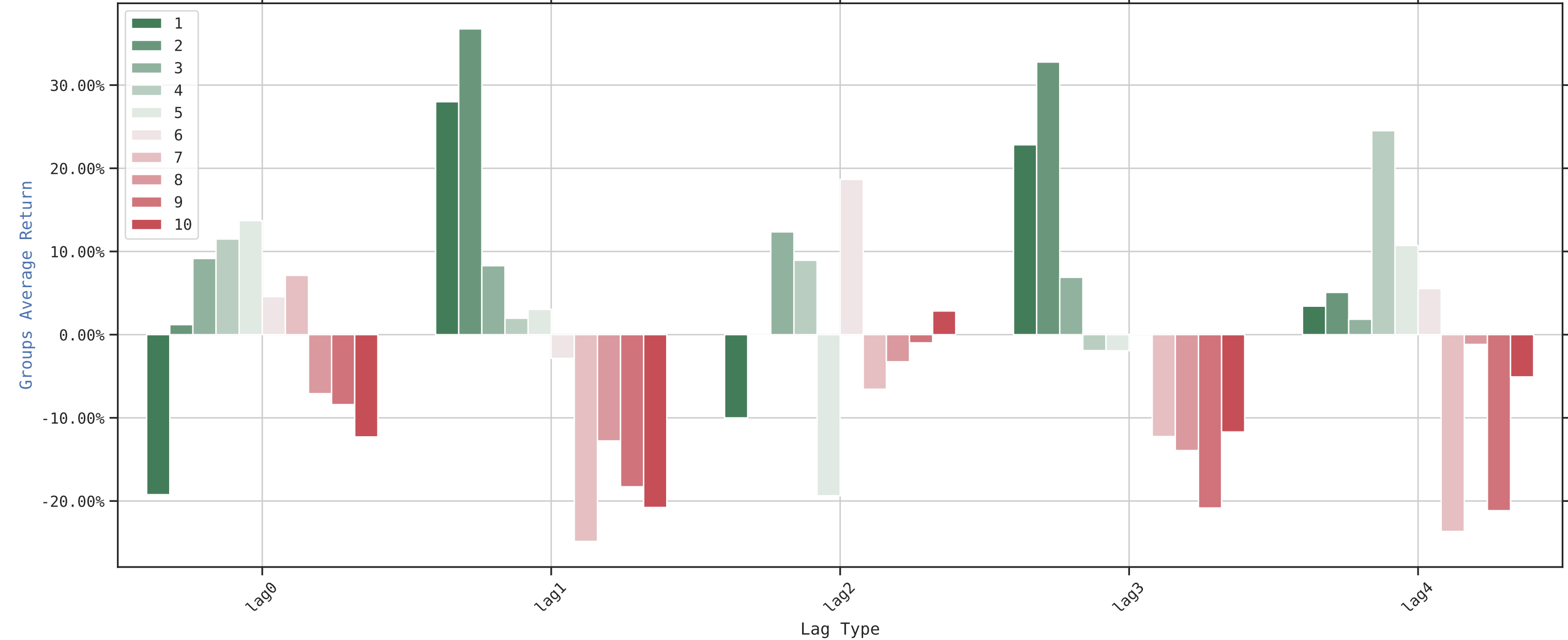
Factor Groups Return Decay for [swabest.csi1000]



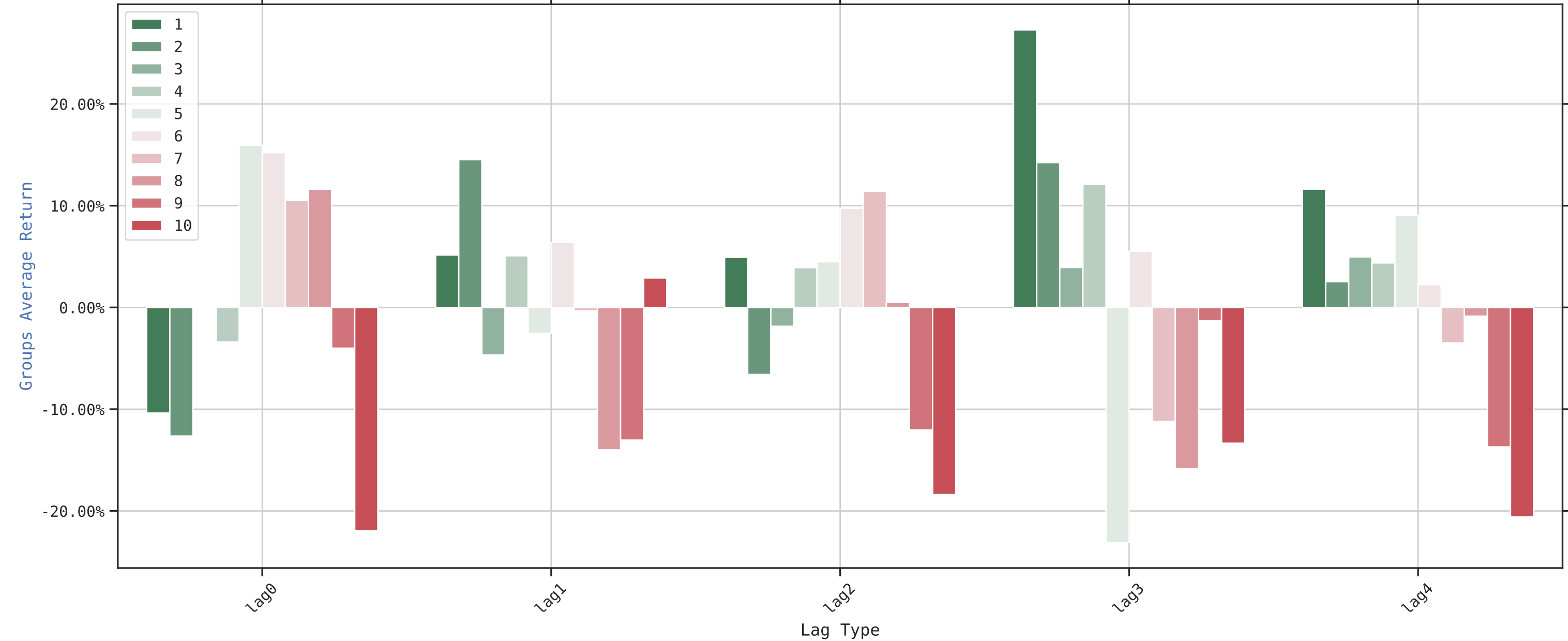
Factor Groups Return Decay for [swalast.market]



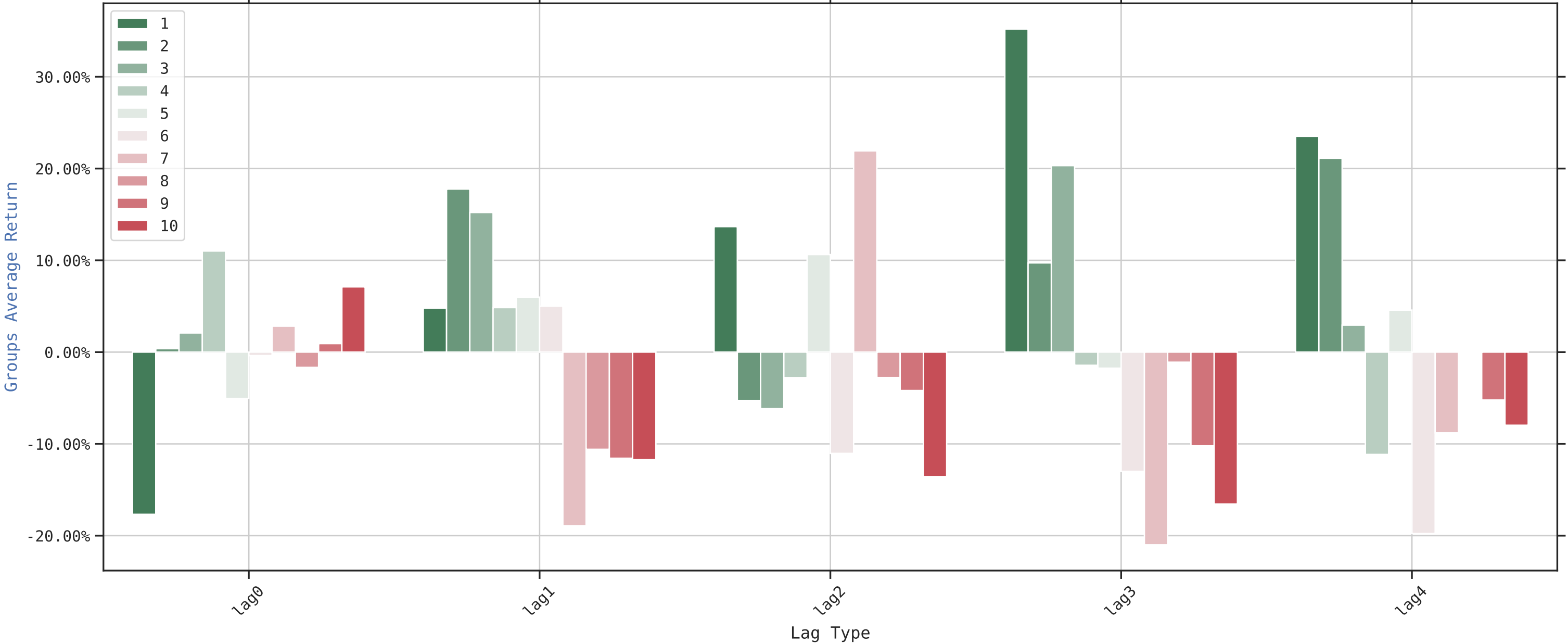
Factor Groups Return Decay for [swalast.csi300]



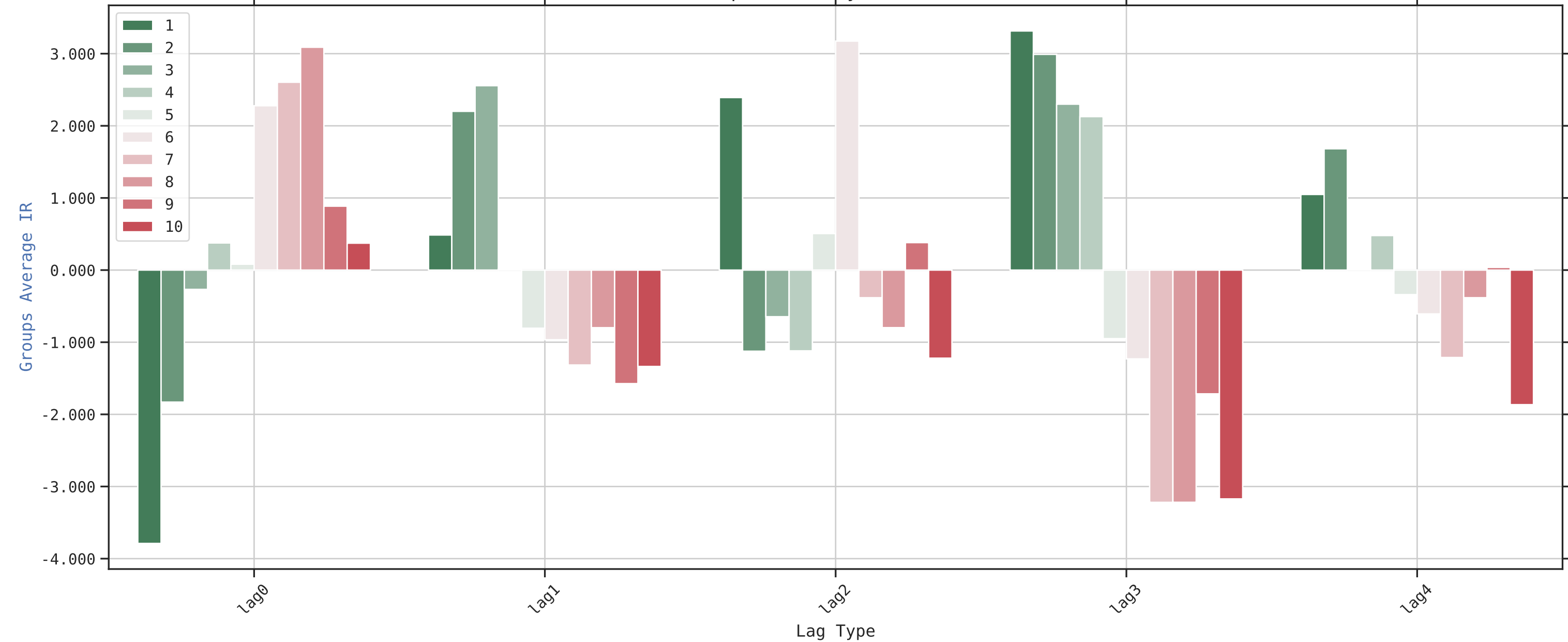
Factor Groups Return Decay for [swalast.csi500]



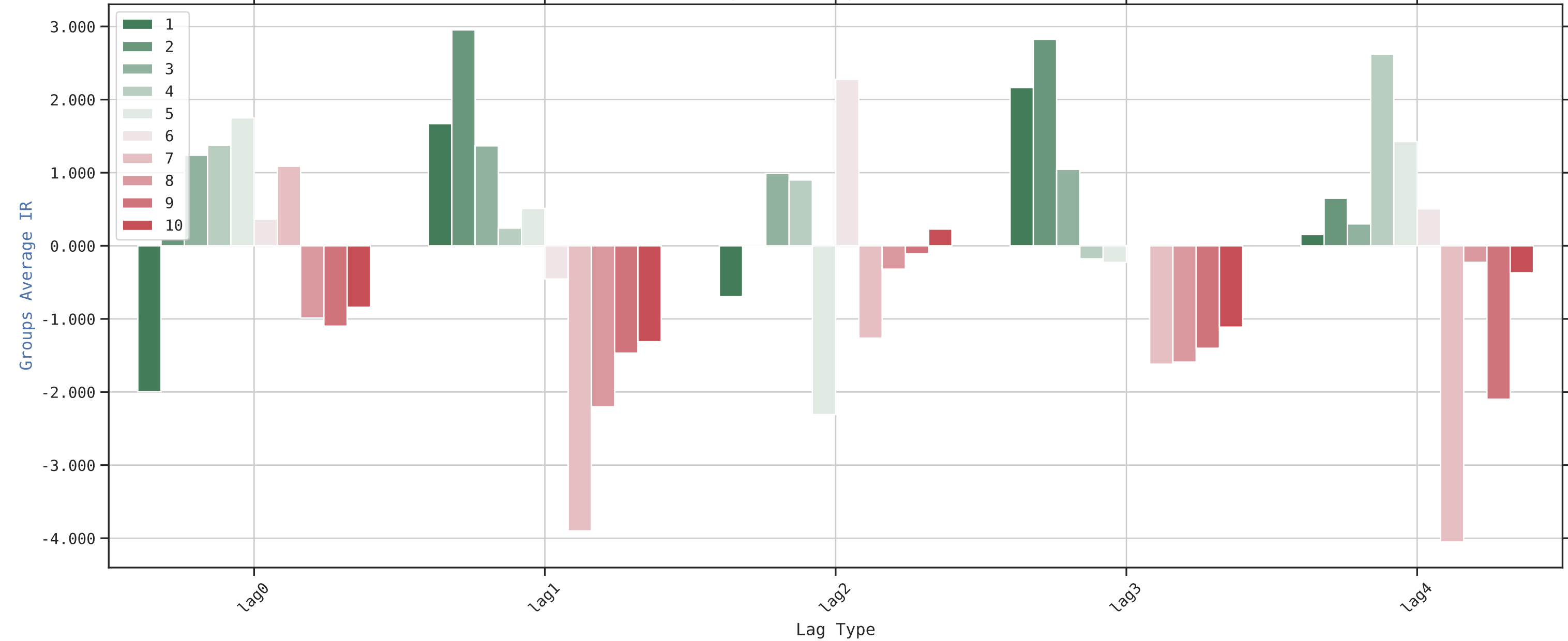
Factor Groups Return Decay for [swalast.csi1000]



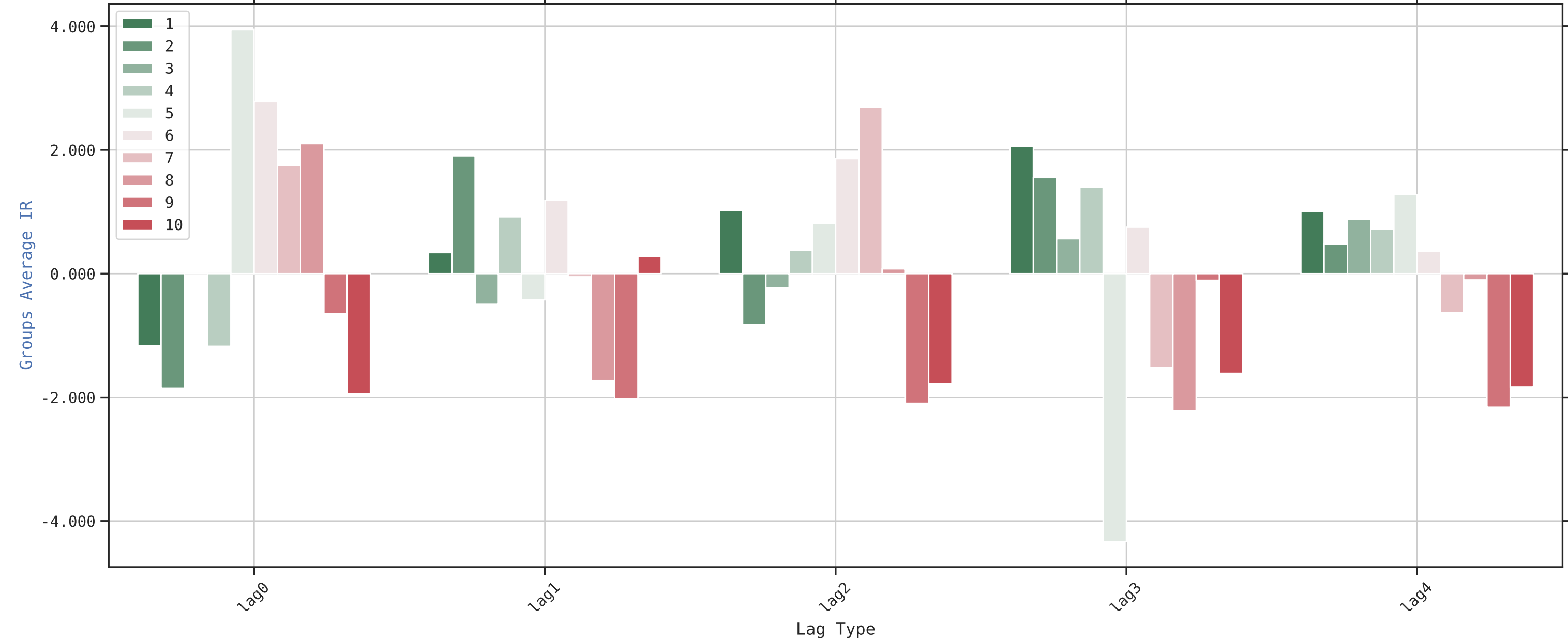
Factor Groups IR Decay for [best.market]



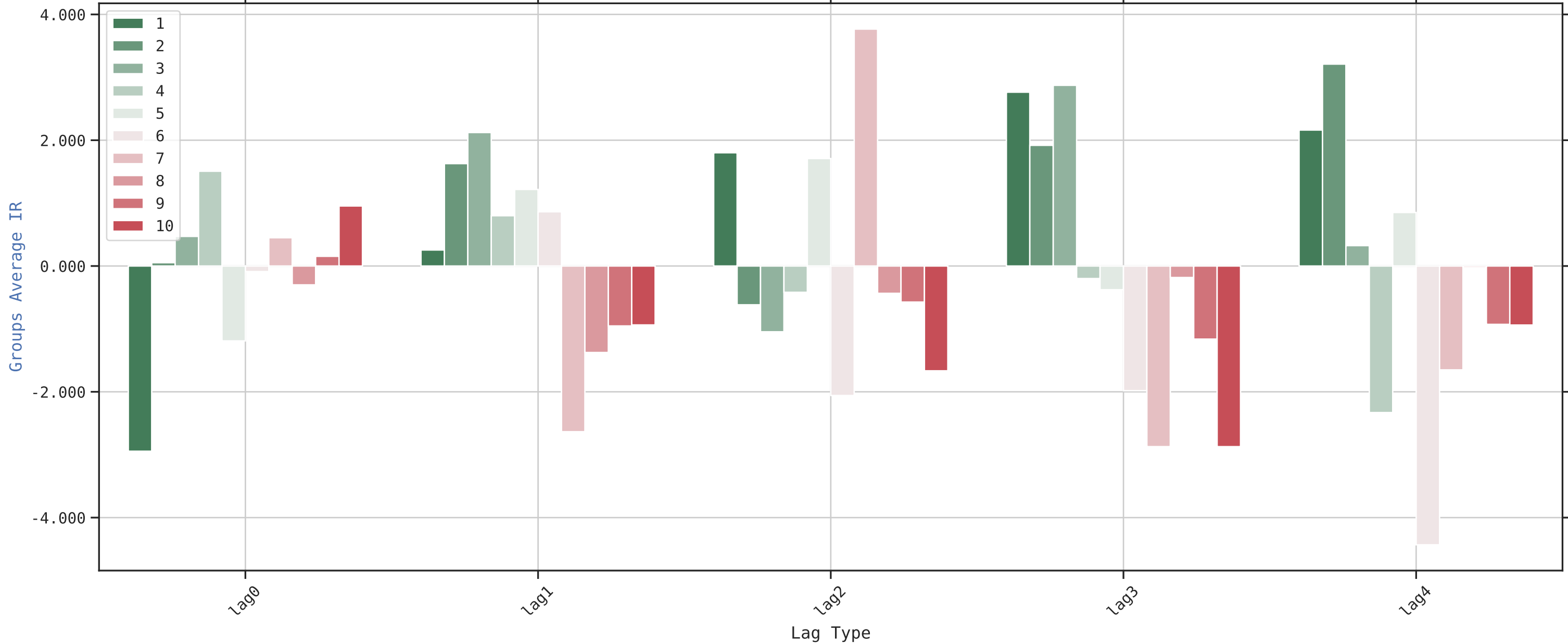
Factor Groups IR Decay for [best.csi300]



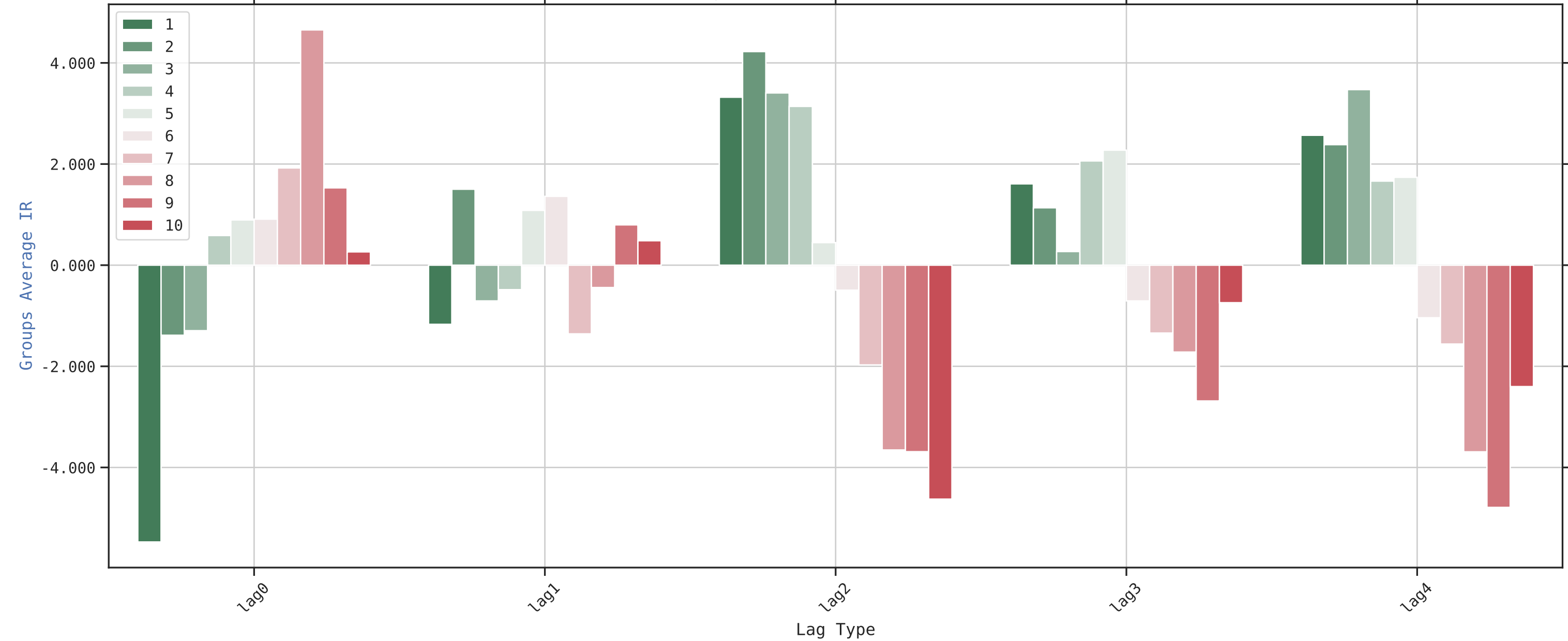
Factor Groups IR Decay for [best.csi500]



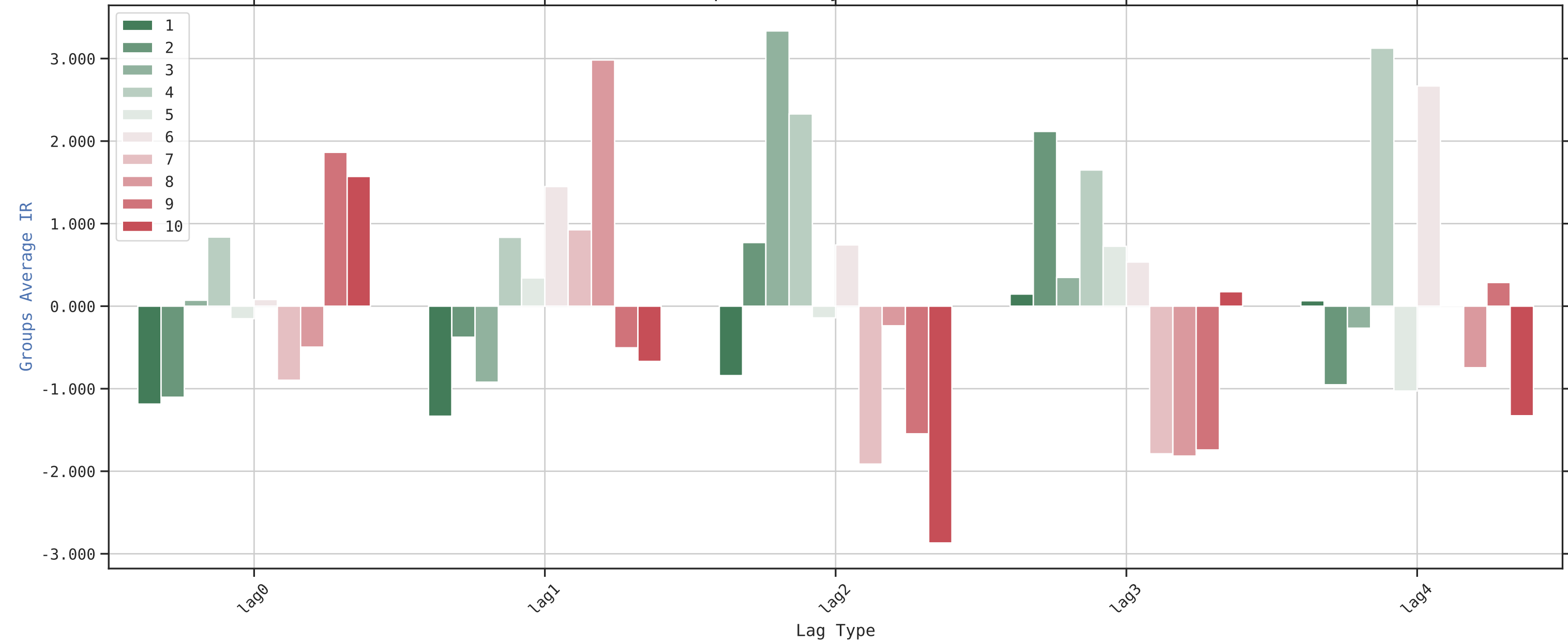
Factor Groups IR Decay for [best.csi1000]



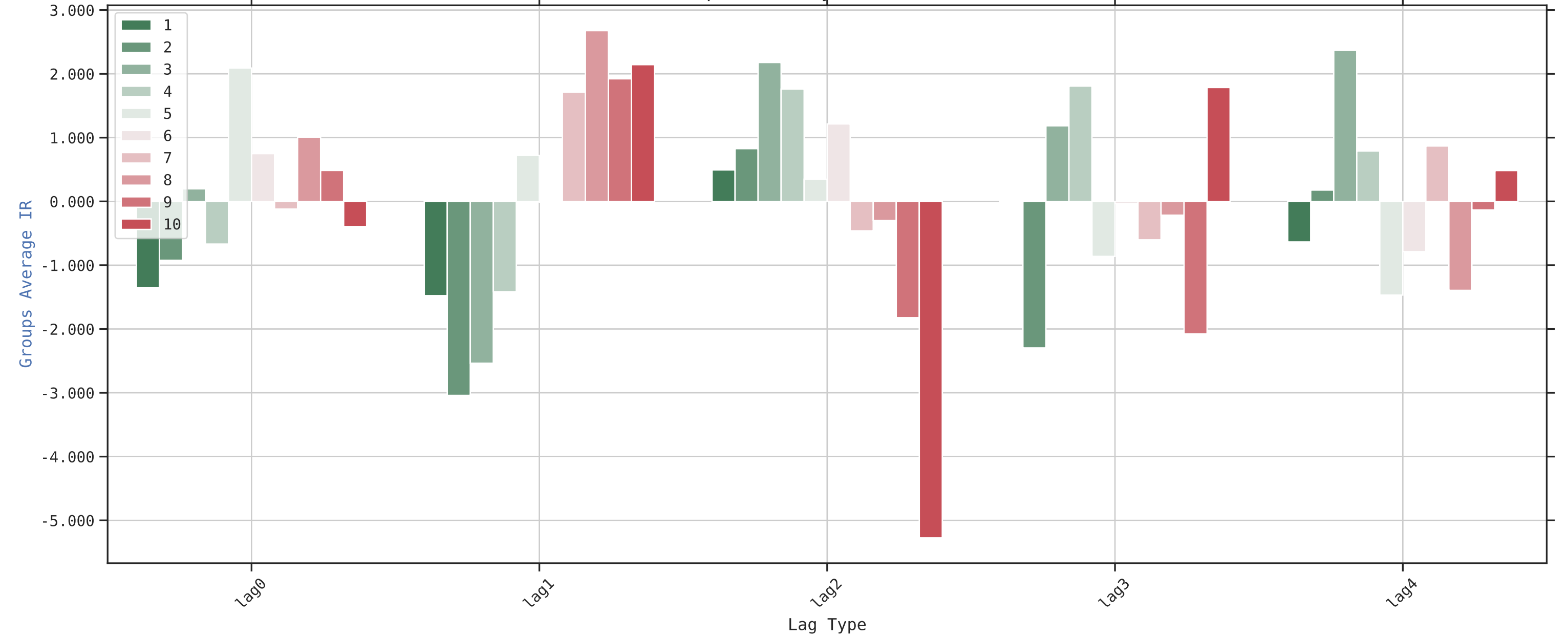
Factor Groups IR Decay for [swabest.market]



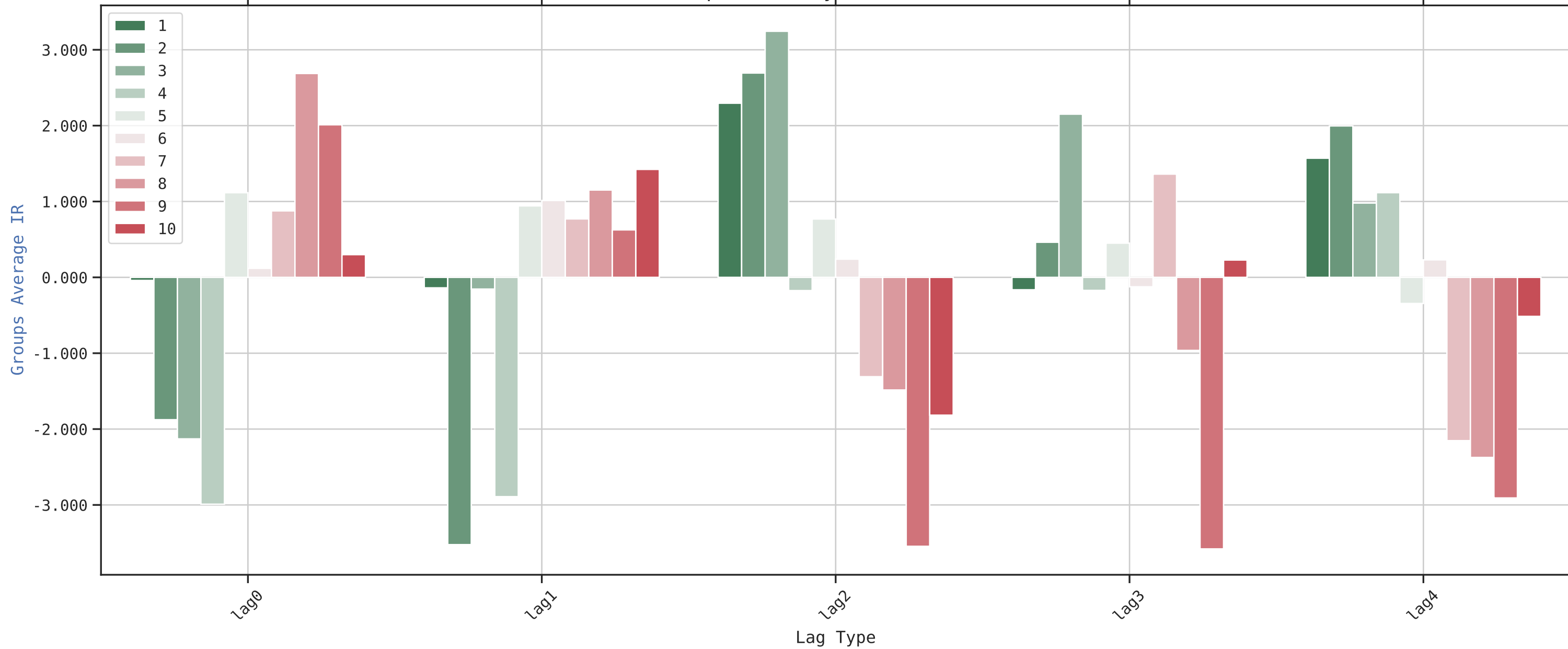
Factor Groups IR Decay for [swabest.csi300]



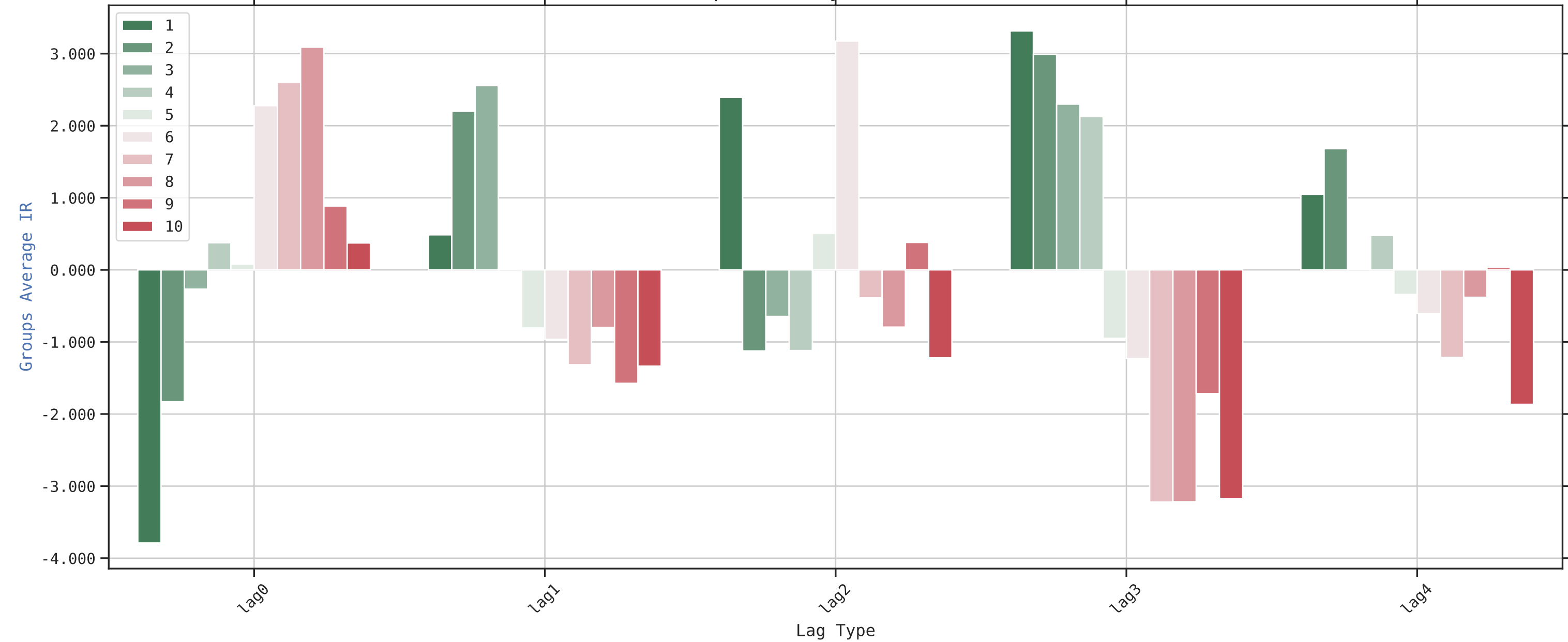
Factor Groups IR Decay for [swabest.csi500]



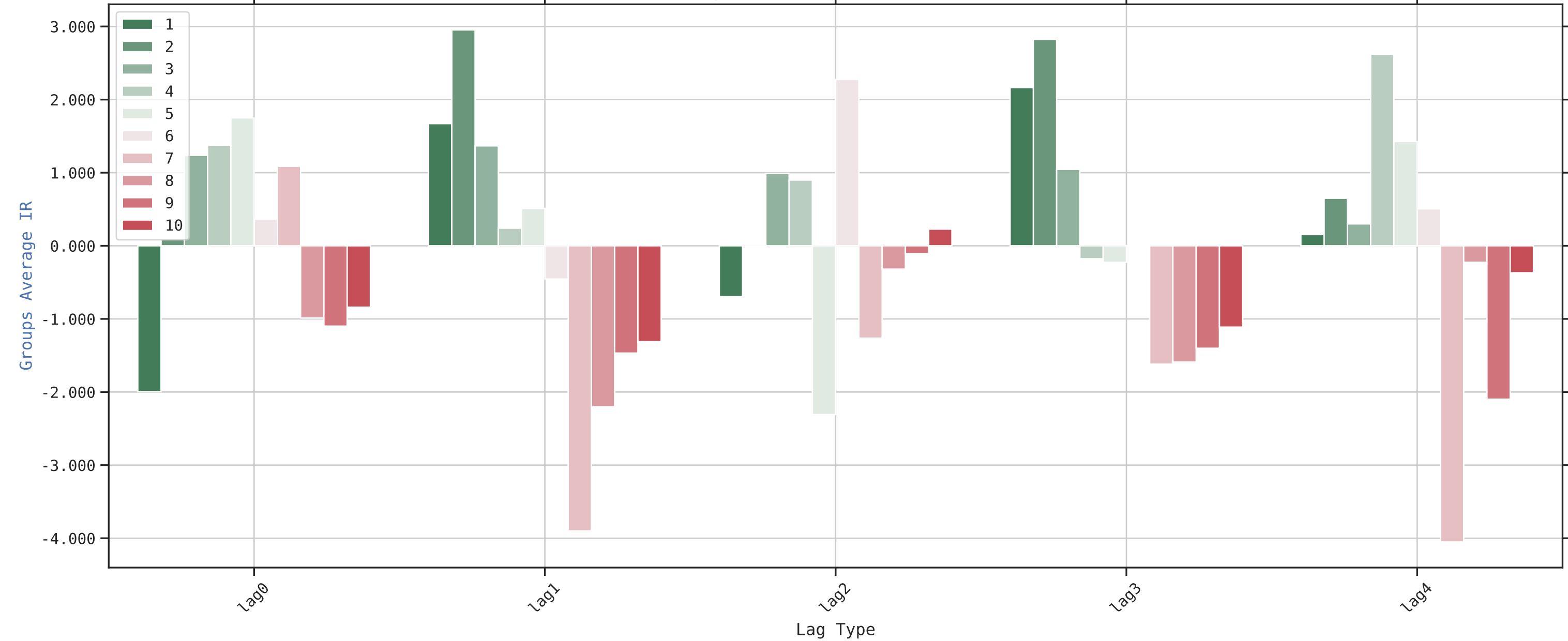
Factor Groups IR Decay for [swabest.csi1000]



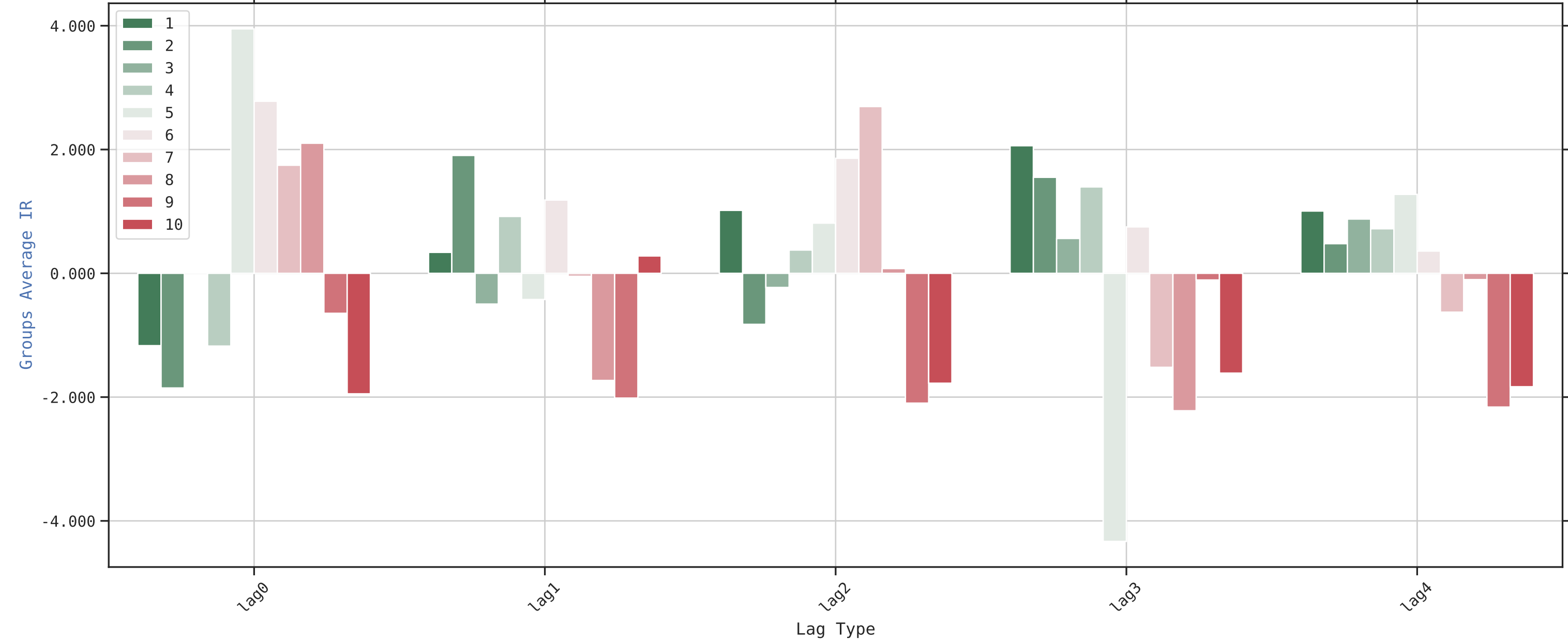
Factor Groups IR Decay for [swalast.market]



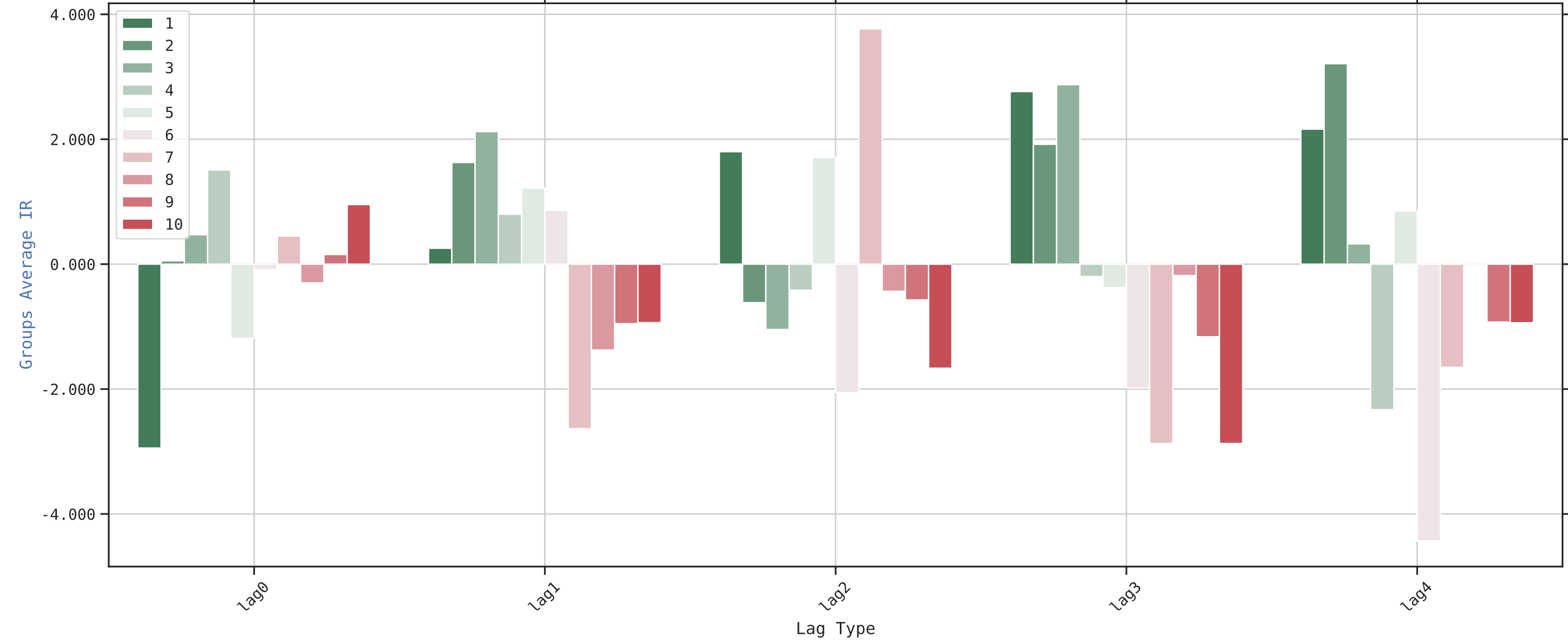
Factor Groups IR Decay for [swalast.csi300]



Factor Groups IR Decay for [swalast.csi500]



Factor Groups IR Decay for [swalast.csi1000]



Factor Annualized Top Group Performance for [best.market]								
Year	Group	Range	Sum	Avg	Std	Ir	Cum_Mdd	Year_Ret
2024	10	20240101-20240926	1.308%	0.101%	6.556%	0.373	-4.269%	2.446%
all	10	20240702-20240926	1.308%	0.101%	6.556%	0.373	-4.269%	2.446%

Factor Annualized Top Group Performance for [best.csi300]								
Year	Group	Range	Sum	Avg	Std	Ir	Cum_Mdd	Year_Ret
2024	10	20240101-20240926	-6.576%	-0.506%	14.637%	-0.840	-11.532%	-12.292%
all	10	20240702-20240926	-6.576%	-0.506%	14.637%	-0.840	-11.532%	-12.292%

Factor Annualized Top Group Performance for [best.csi500]								
Year	Group	Range	Sum	Avg	Std	Ir	Cum_Mdd	Year_Ret
2024	1	20240101-20240926	-5.553%	-0.427%	8.881%	-1.169	-8.217%	-10.379%
all	1	20240702-20240926	-5.553%	-0.427%	8.881%	-1.169	-8.217%	-10.379%

Factor Annualized Top Group Performance for [best.csi1000]

Year	Group	Range	Sum	Avg	Std	Ir	Cum_Mdd	Year_Ret
2024	10	20240101-20240926	3.801%	0.292%	7.444%	0.955	-2.945%	7.106%
all	10	20240702-20240926	3.801%	0.292%	7.444%	0.955	-2.945%	7.106%

Factor Annualized Top Group Performance for [swabest.market]

Year	Group	Range	Sum	Avg	Std	Ir	Cum_Mdd	Year_Ret
2024	10	20240101-20240926	0.824%	0.063%	5.865%	0.263	-3.088%	1.540%
all	10	20240702-20240926	0.824%	0.063%	5.865%	0.263	-3.088%	1.540%

Factor Annualized Top Group Performance for [swabest.csi300]

Year	Group	Range	Sum	Avg	Std	Ir	Cum_Mdd	Year_Ret
2024	10	20240101-20240926	6.304%	0.485%	7.499%	1.571	-1.632%	11.785%
all	10	20240702-20240926	6.304%	0.485%	7.499%	1.571	-1.632%	11.785%

Factor Annualized Top Group Performance for [swabest.csi500]

Year	Group	Range	Sum	Avg	Std	Ir	Cum_Mdd	Year_Ret
2024	10	20240101-20240926	-2.077%	-0.160%	9.854%	-0.394	-7.981%	-3.882%
all	10	20240702-20240926	-2.077%	-0.160%	9.854%	-0.394	-7.981%	-3.882%

Factor Annualized Top Group Performance for [swabest.csi1000]

Year	Group	Range	Sum	Avg	Std	Ir	Cum_Mdd	Year_Ret
2024	10	20240101-20240926	1.590%	0.122%	9.923%	0.299	-4.716%	2.972%
all	10	20240702-20240926	1.590%	0.122%	9.923%	0.299	-4.716%	2.972%

Factor Annualized Top Group Performance for [swalast.market]

Year	Group	Range	Sum	Avg	Std	Ir	Cum_Mdd	Year_Ret
2024	10	20240101-20240926	1.308%	0.101%	6.556%	0.373	-4.269%	2.446%
all	10	20240702-20240926	1.308%	0.101%	6.556%	0.373	-4.269%	2.446%

Factor Annualized Top Group Performance for [swalast.csi300]

Year	Group	Range	Sum	Avg	Std	Ir	Cum_Mdd	Year_Ret
2024	10	20240101-20240926	-6.576%	-0.506%	14.637%	-0.840	-11.532%	-12.292%
all	10	20240702-20240926	-6.576%	-0.506%	14.637%	-0.840	-11.532%	-12.292%

Factor Annualized Top Group Performance for [swalast.csi500]

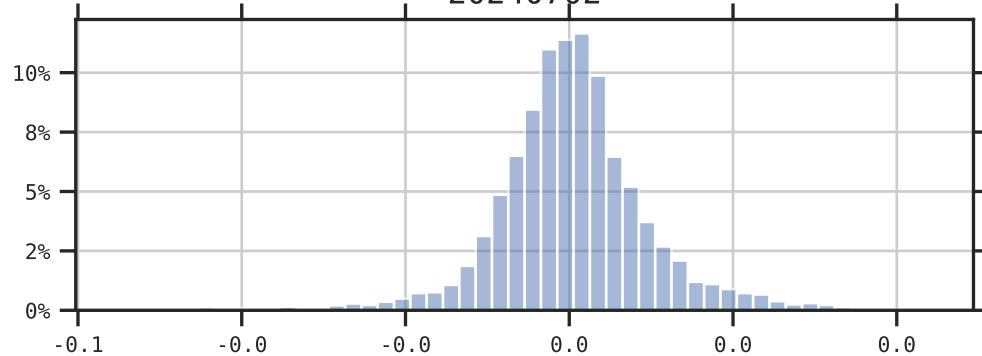
Year	Group	Range	Sum	Avg	Std	Ir	Cum_Mdd	Year_Ret
2024	1	20240101-20240926	-5.553%	-0.427%	8.881%	-1.169	-8.217%	-10.379%
all	1	20240702-20240926	-5.553%	-0.427%	8.881%	-1.169	-8.217%	-10.379%

Factor Annualized Top Group Performance for [swalast.csi1000]

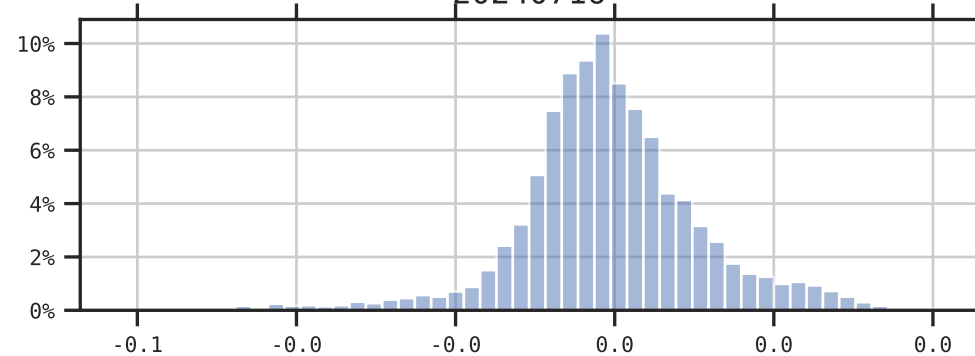
Year	Group	Range	Sum	Avg	Std	Ir	Cum_Mdd	Year_Ret
2024	10	20240101-20240926	3.801%	0.292%	7.444%	0.955	-2.945%	7.106%
all	10	20240702-20240926	3.801%	0.292%	7.444%	0.955	-2.945%	7.106%

Factor Cross-Sectional Distribution for [best.market]

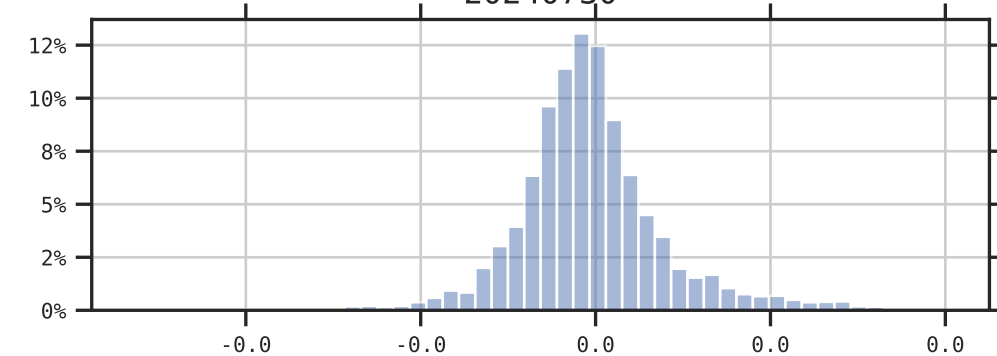
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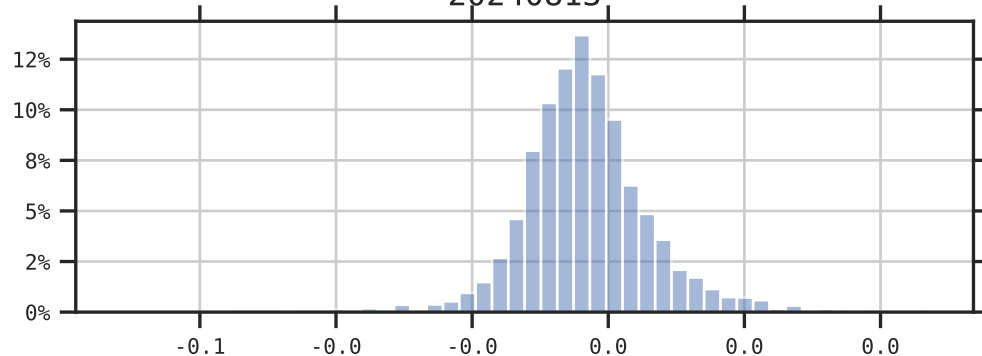
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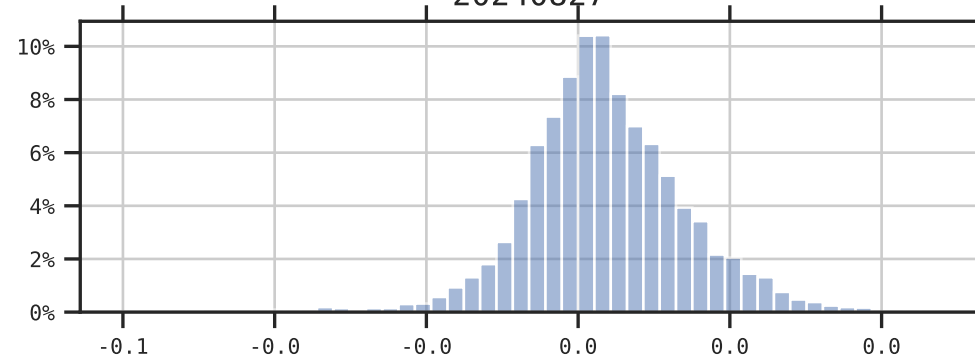
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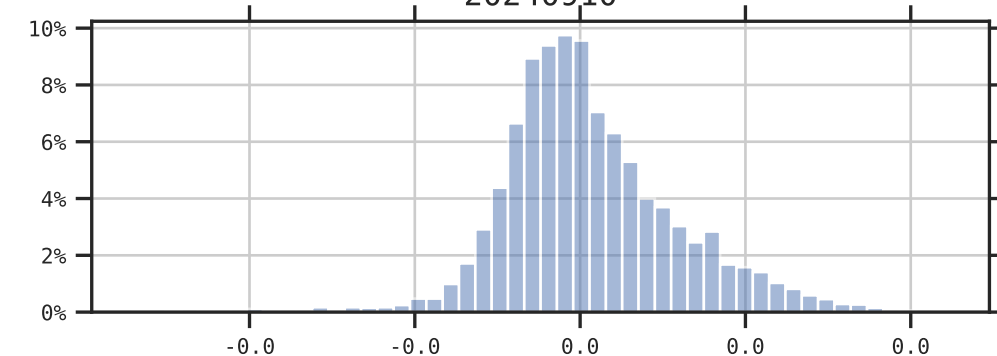
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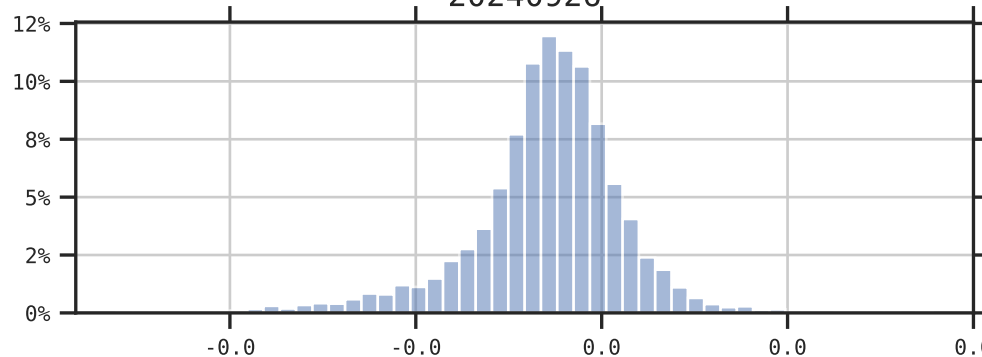
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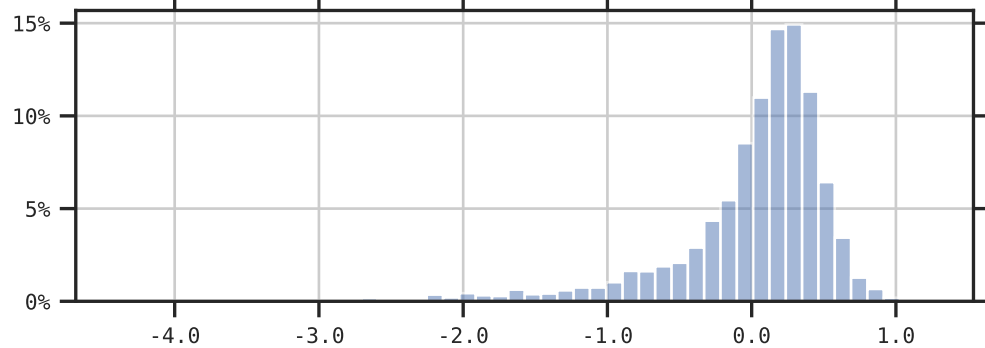


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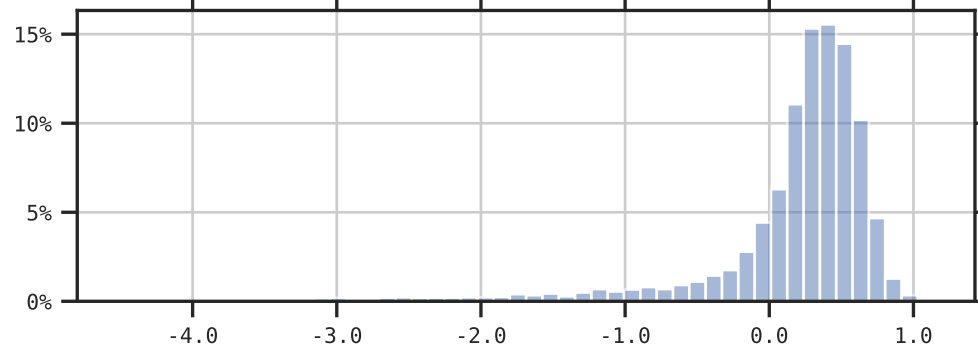


Factor Cross-Sectional Distribution for [swabest.market]

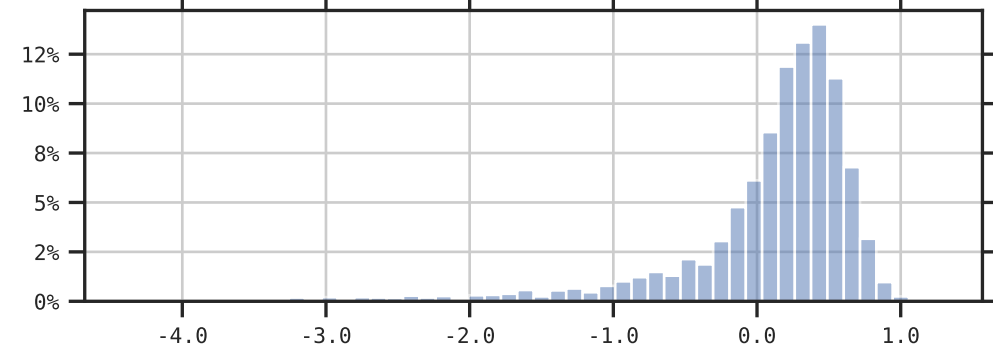
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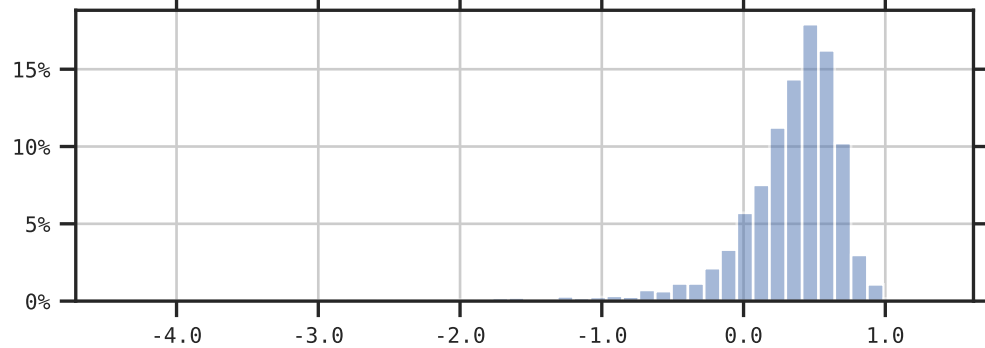
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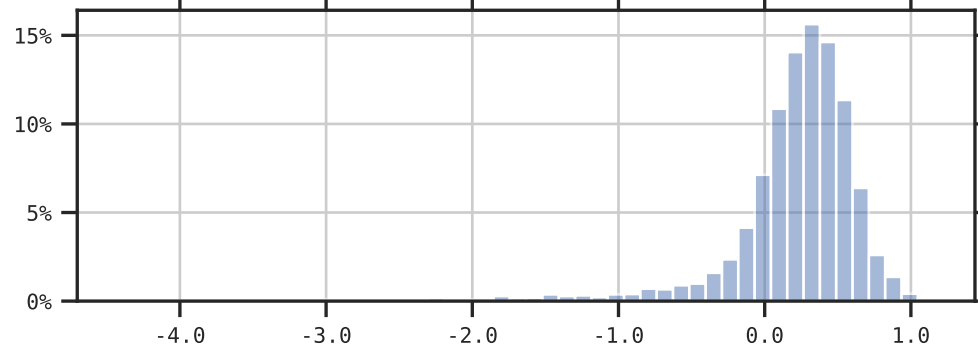
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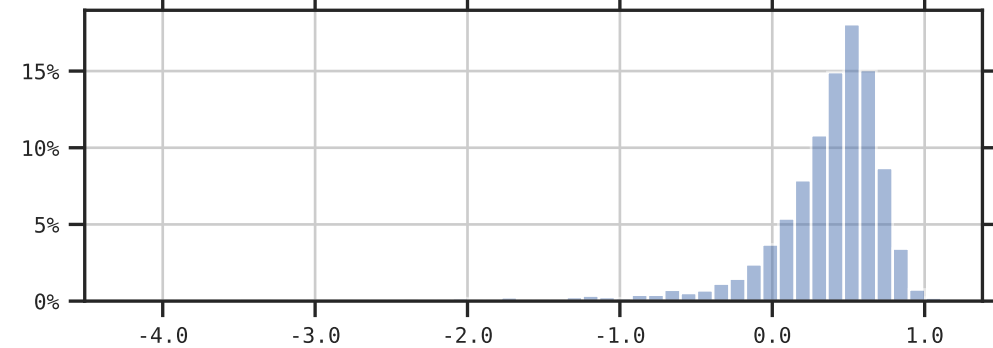
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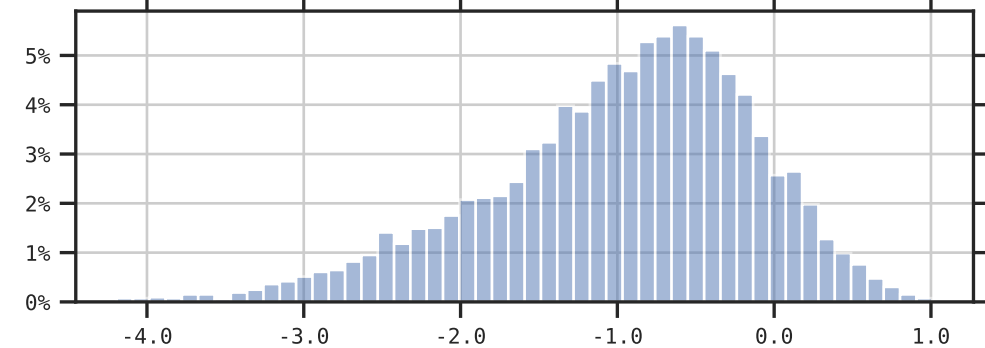
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20240910

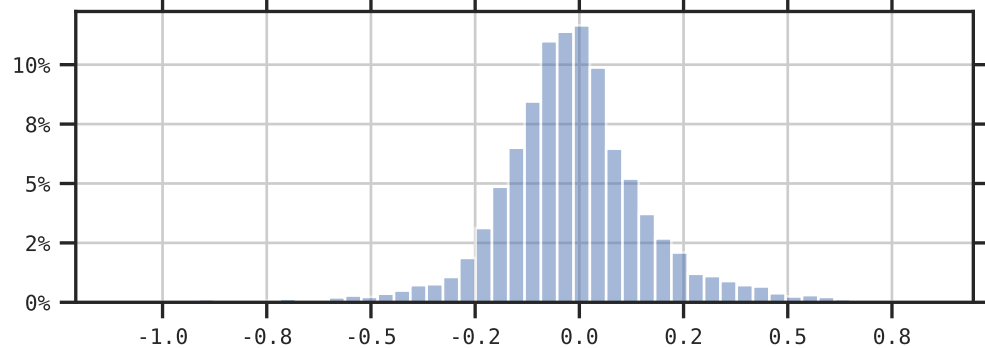


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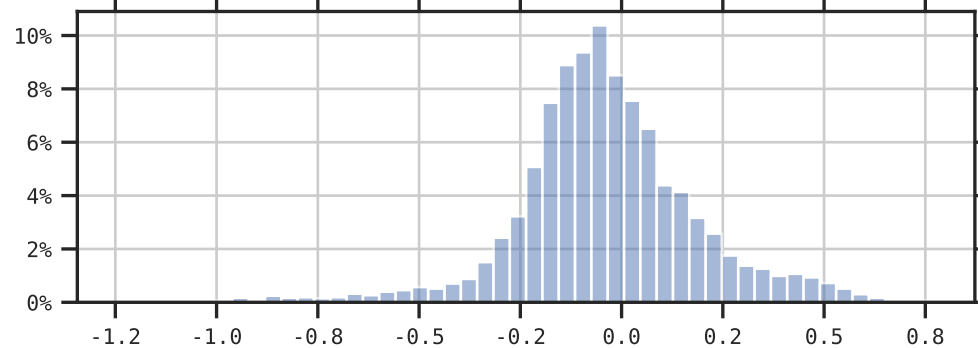


Factor Cross-Sectional Distribution for [swalast.market]

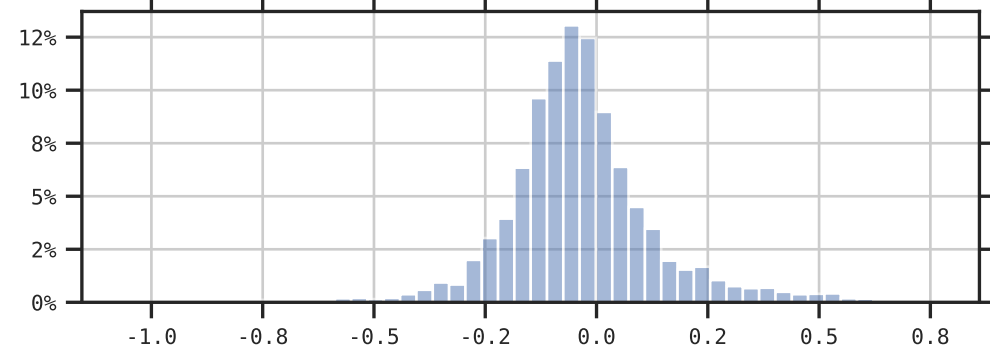
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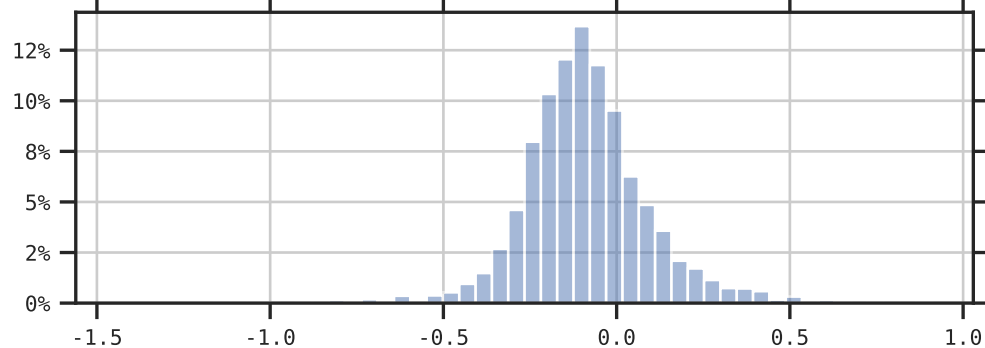
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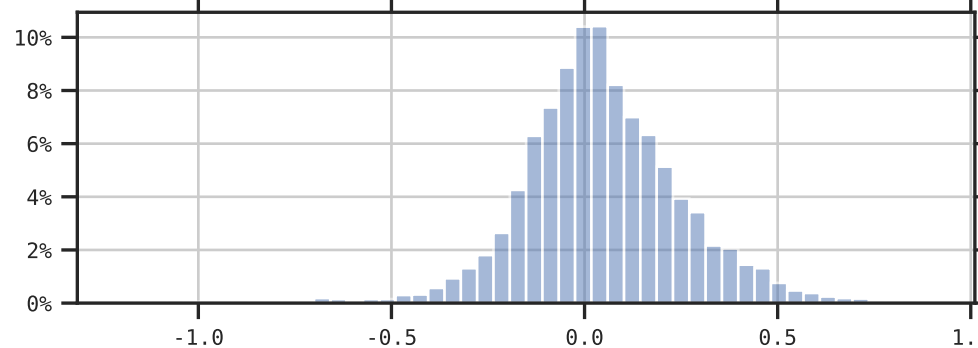
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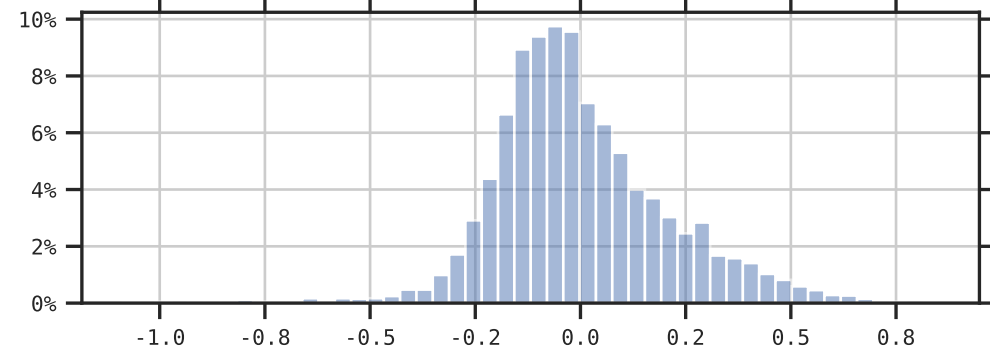
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20240827



20240910



20240926

