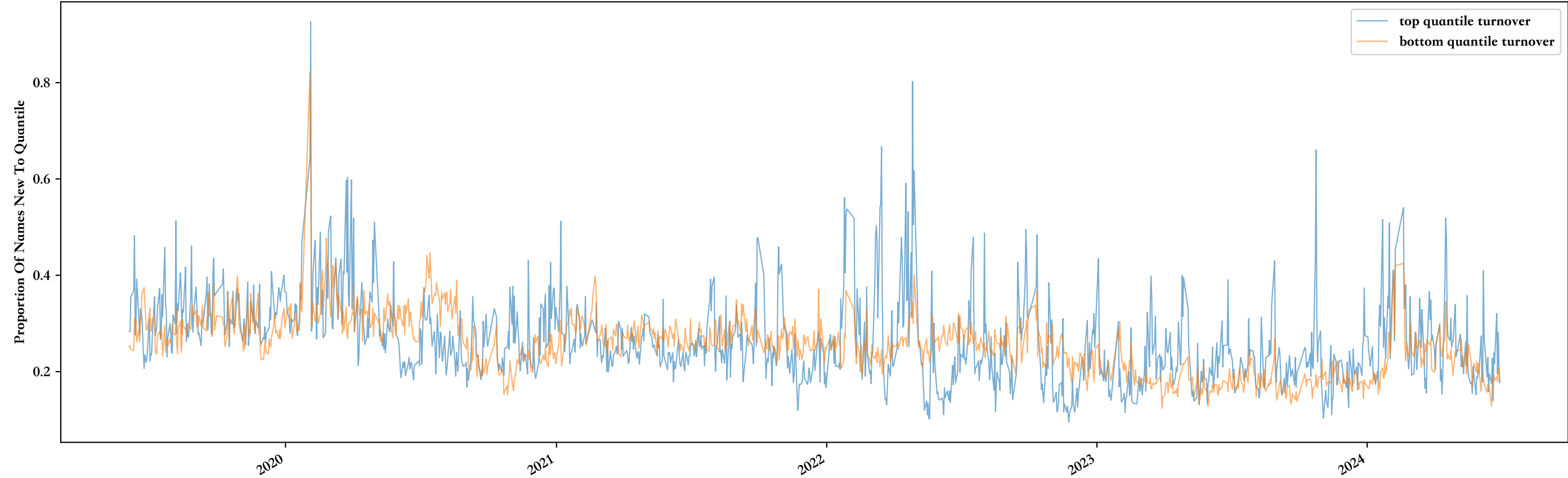
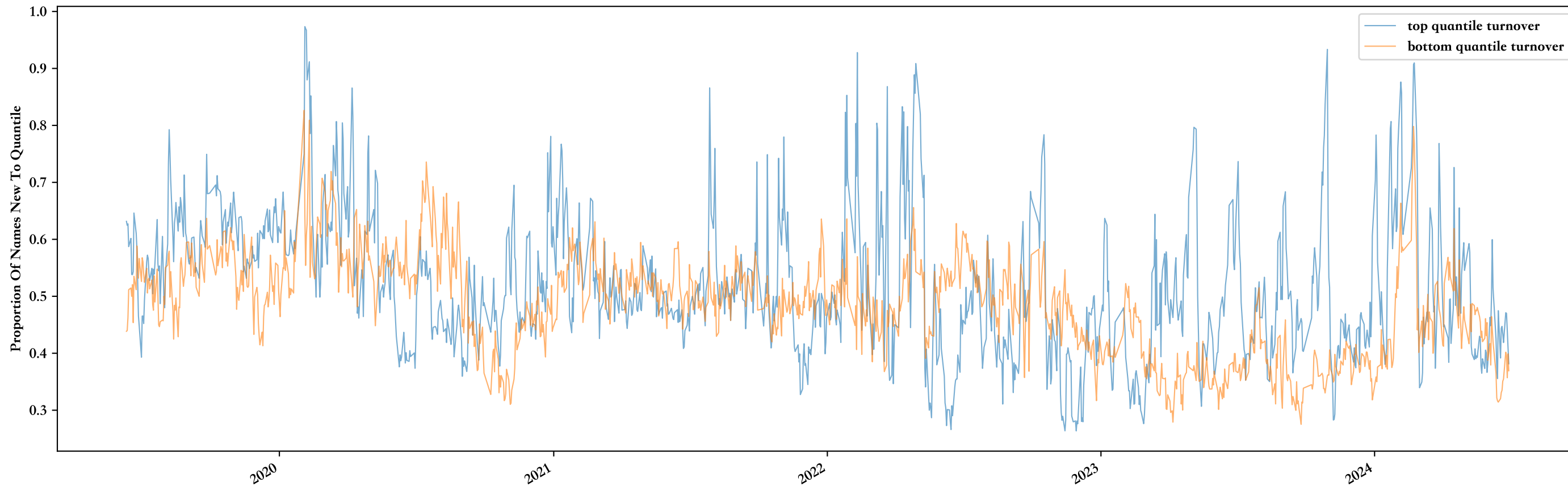


因子分析报告

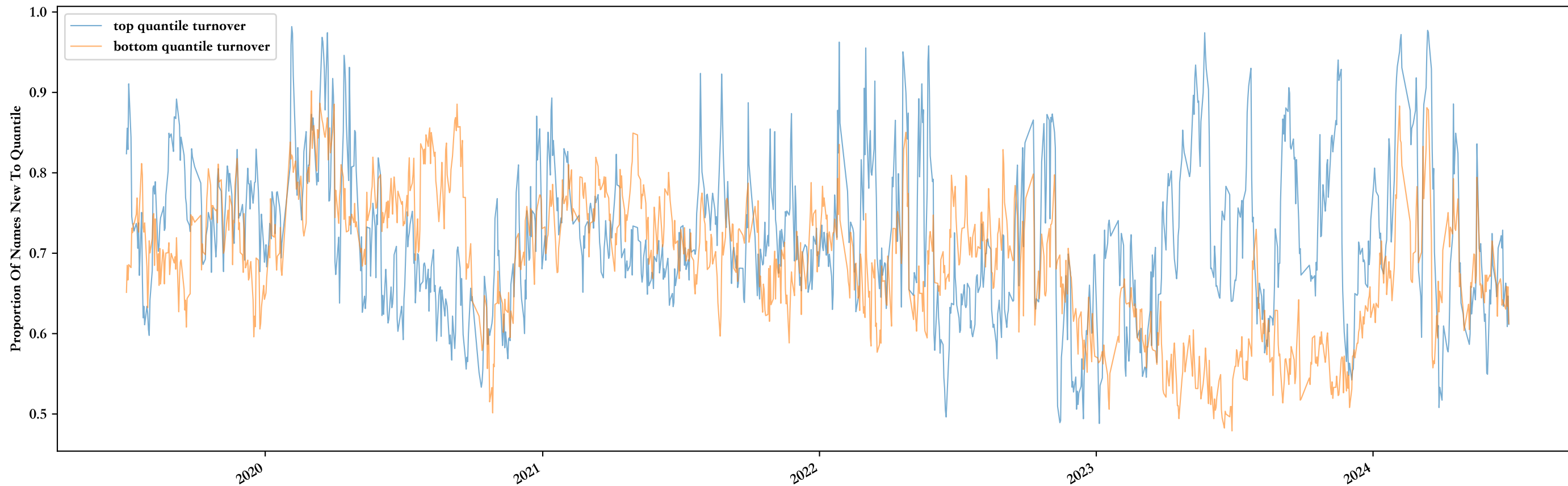
1D Period Top and Bottom Quantile Turnover
Top Quantile Mean: 0.263, Bottom Quantile Mean: 0.255



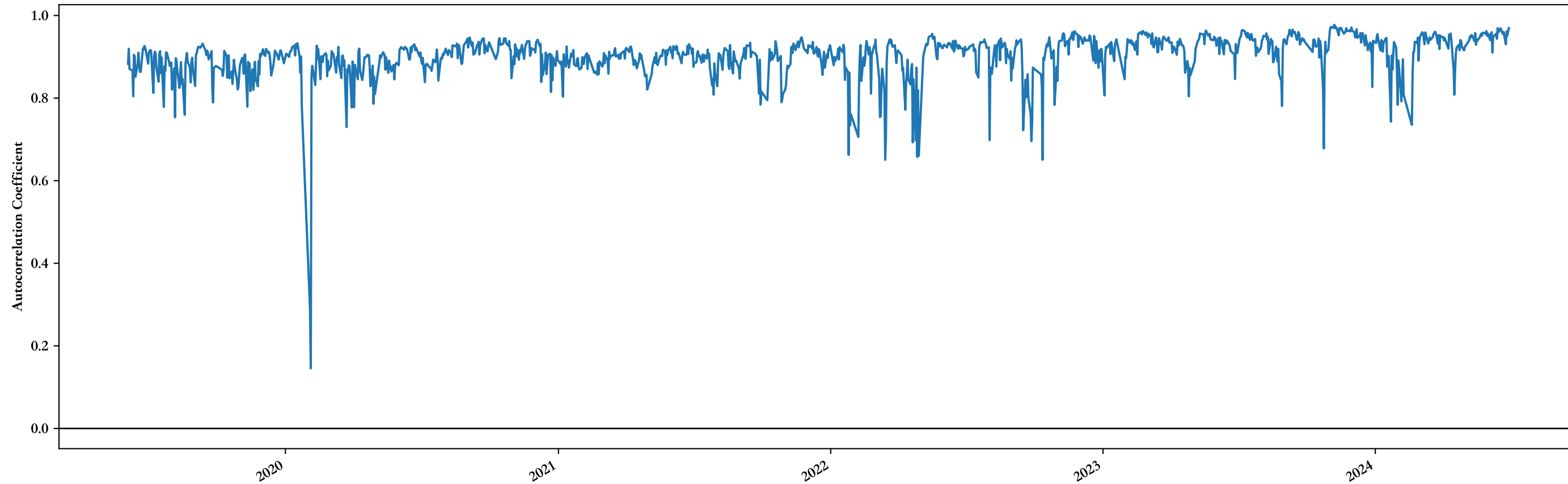
5D Period Top and Bottom Quantile Turnover
Top Quantile Mean: 0.516, Bottom Quantile Mean: 0.482



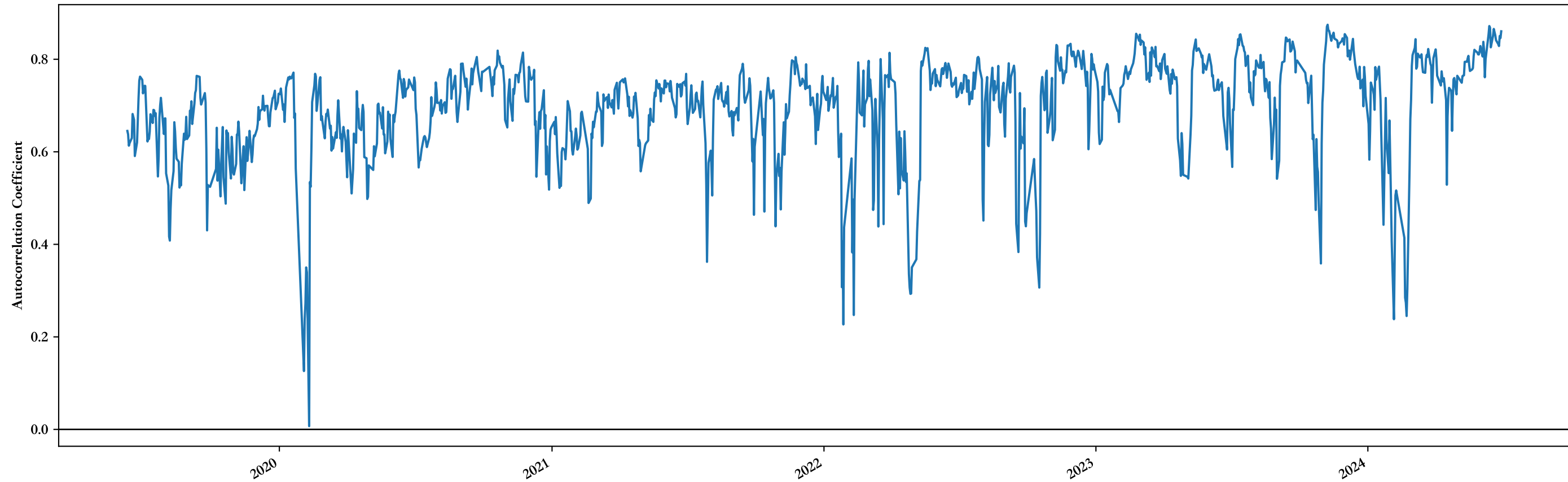
20D Period Top and Bottom Quantile Turnover
Top Quantile Mean: 0.720, Bottom Quantile Mean: 0.687



1D Period Factor Rank Autocorrelation Mean:0.9030998909148408



5D Period Factor Rank Autocorrelation Mean:0.6975038040979626



20D Period Factor Rank Autocorrelation Mean:0.4264490391291333

