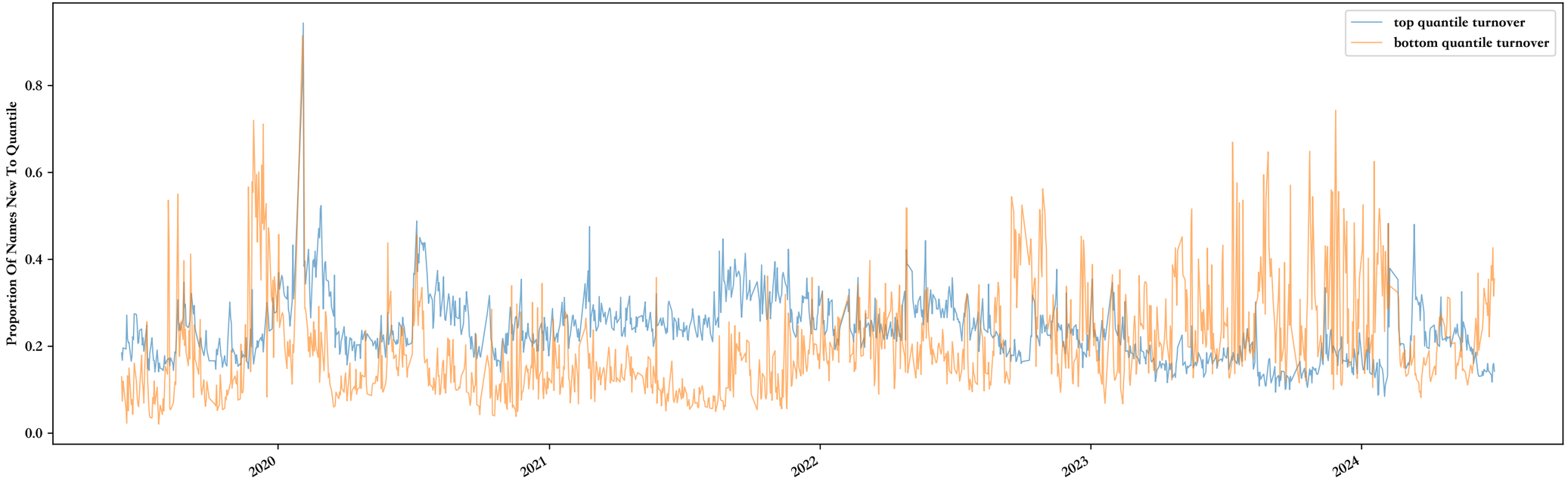
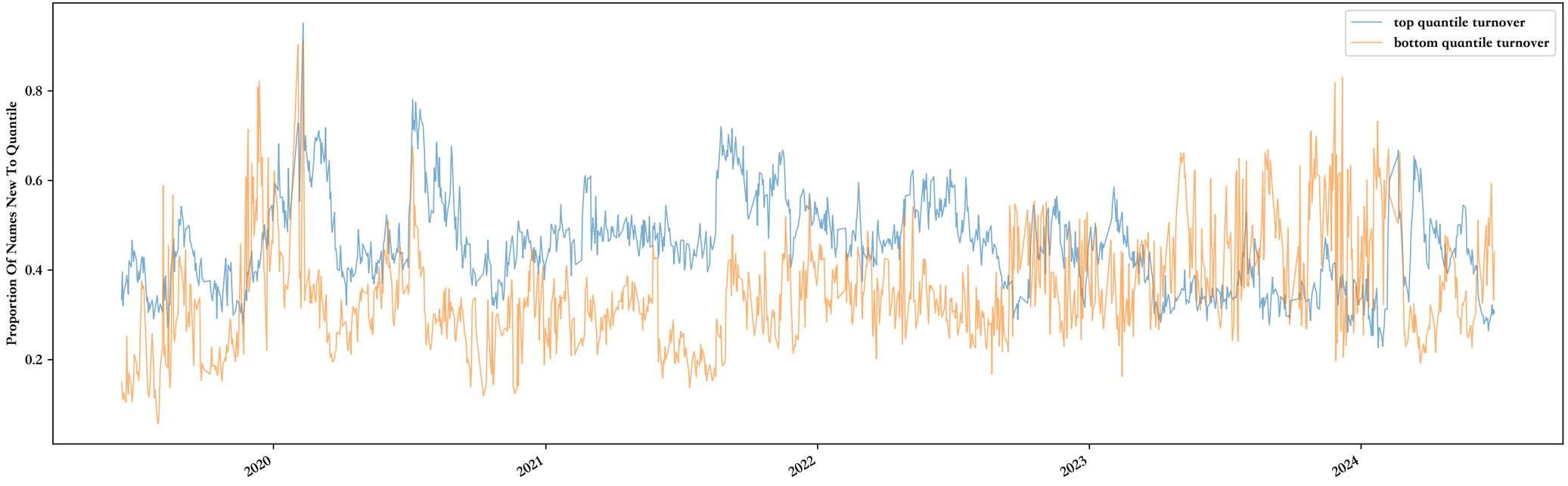
因子分析报告

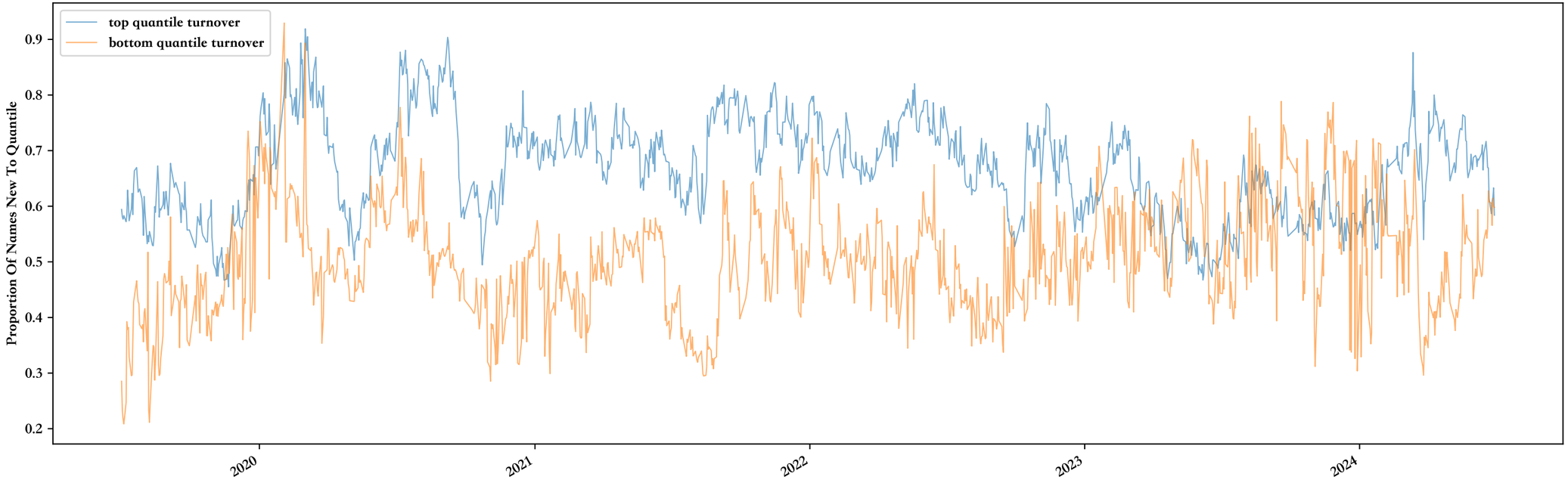
1D Period Top and Bottom Quantile Turnover
Top Quantile Mean: 0.236, Bottom Quantile Mean: 0.202

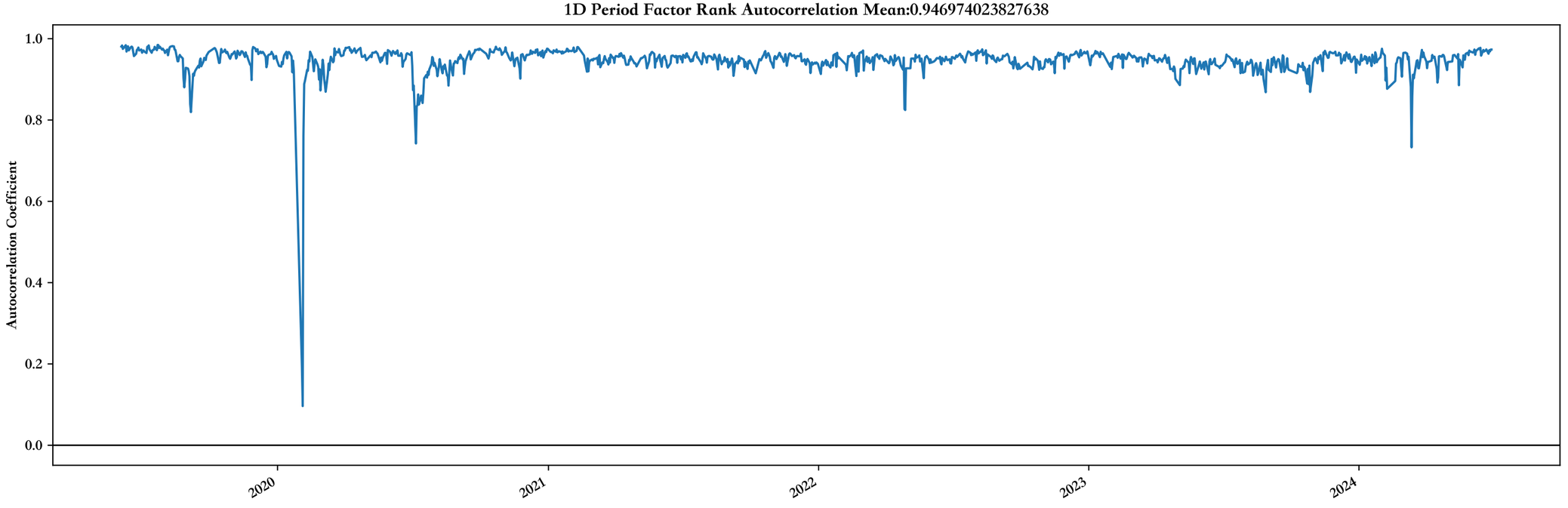


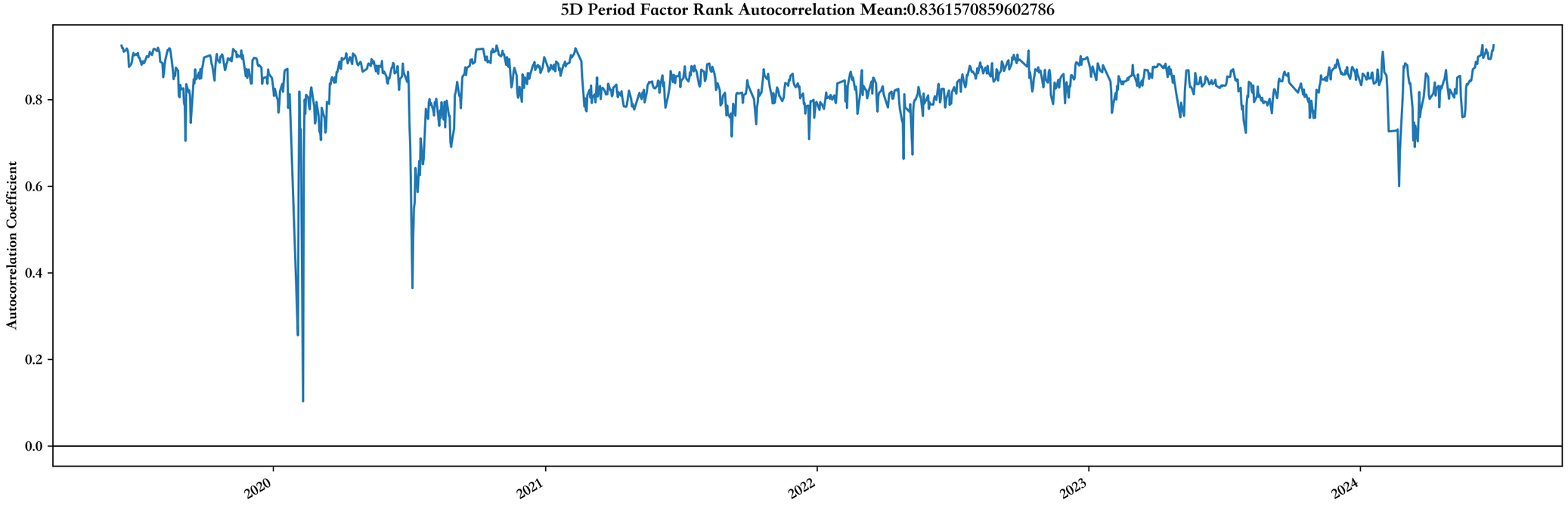
5D Period Top and Bottom Quantile Turnover
Top Quantile Mean: 0.453, Bottom Quantile Mean: 0.348

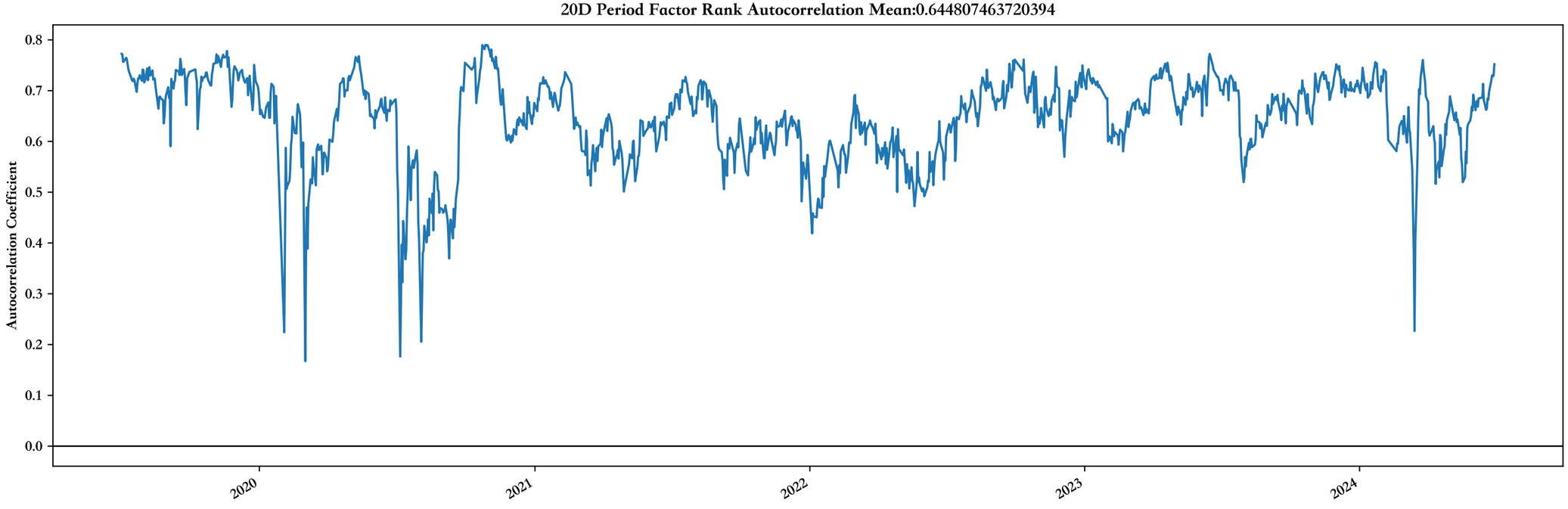


20D Period Top and Bottom Quantile Turnover
Top Quantile Mean: 0.669, Bottom Quantile Mean: 0.503




1D Period Factor Rank Autocorrelation Mean:0.946974023827638
Autocorrelation Coefficient
1.0
0.8
0.6
0.4
0.2
0.0
2020
2021
2022
2023
2024


5D Period Factor Rank Autocorrelation Mean:0.8361570859602786
Autocorrelation Coefficient
0.0
0.2
0.4
0.6
0.8
2020
2021
2022
2023
2024


20D Period Factor Rank Autocorrelation Mean:0.644807463720394
Autocorrelation Coefficient
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0.0
2020
2021
2022
2023
2024