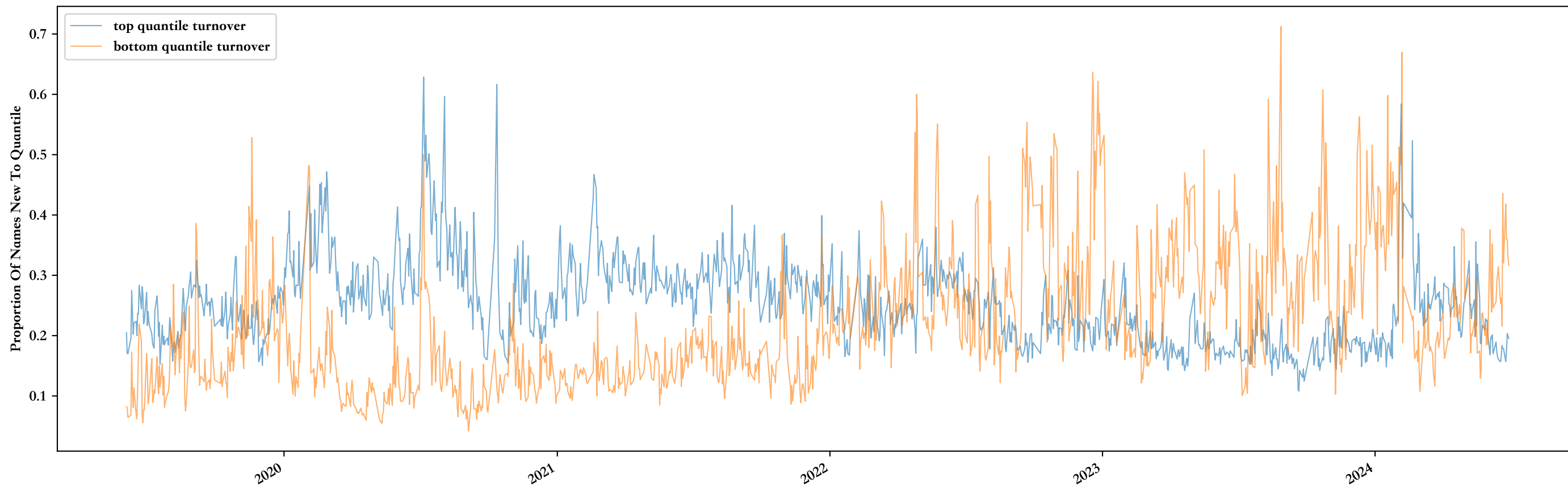
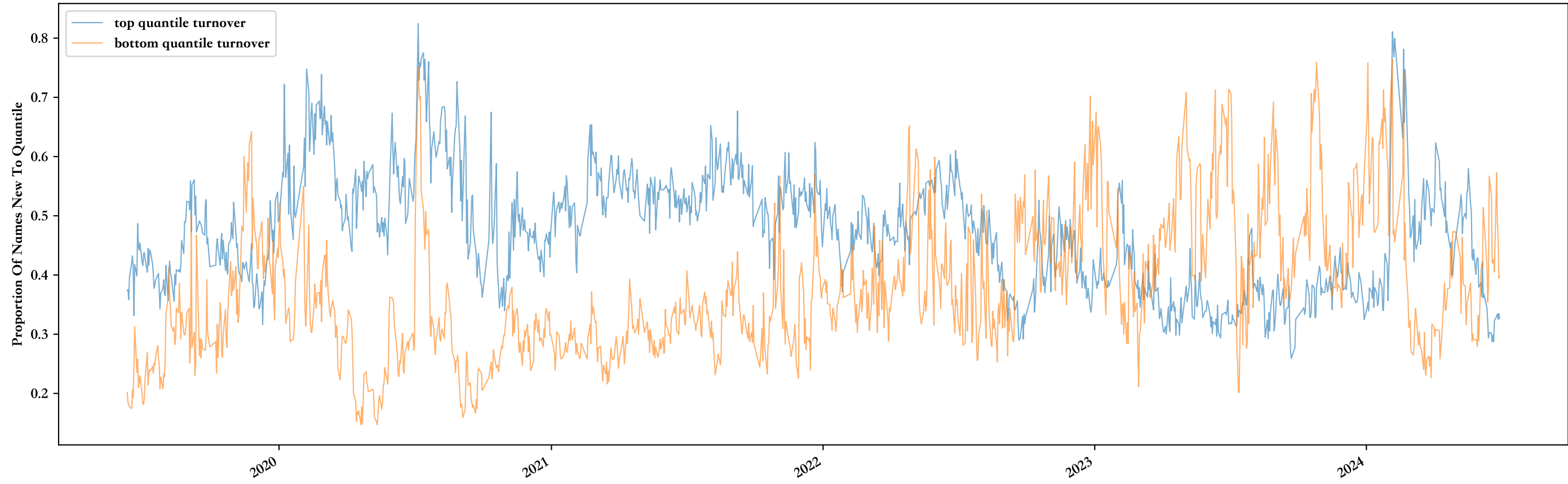


因子分析报告

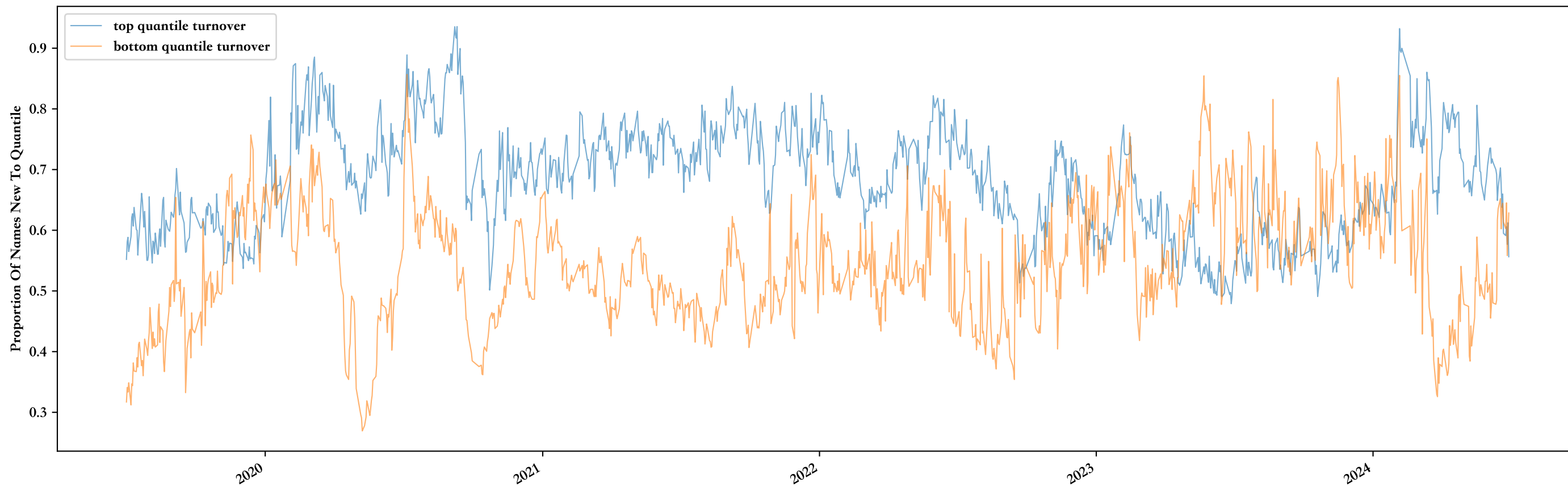
1D Period Top and Bottom Quantile Turnover
Top Quantile Mean: 0.252, Bottom Quantile Mean: 0.218



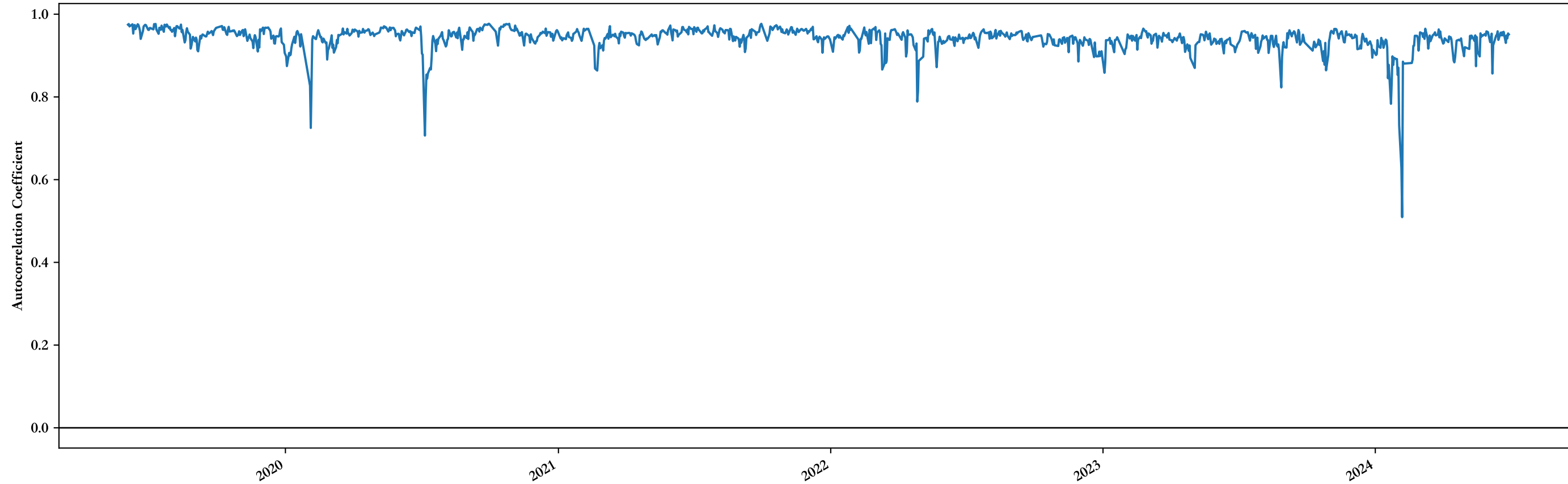
5D Period Top and Bottom Quantile Turnover
Top Quantile Mean: 0.472, Bottom Quantile Mean: 0.374



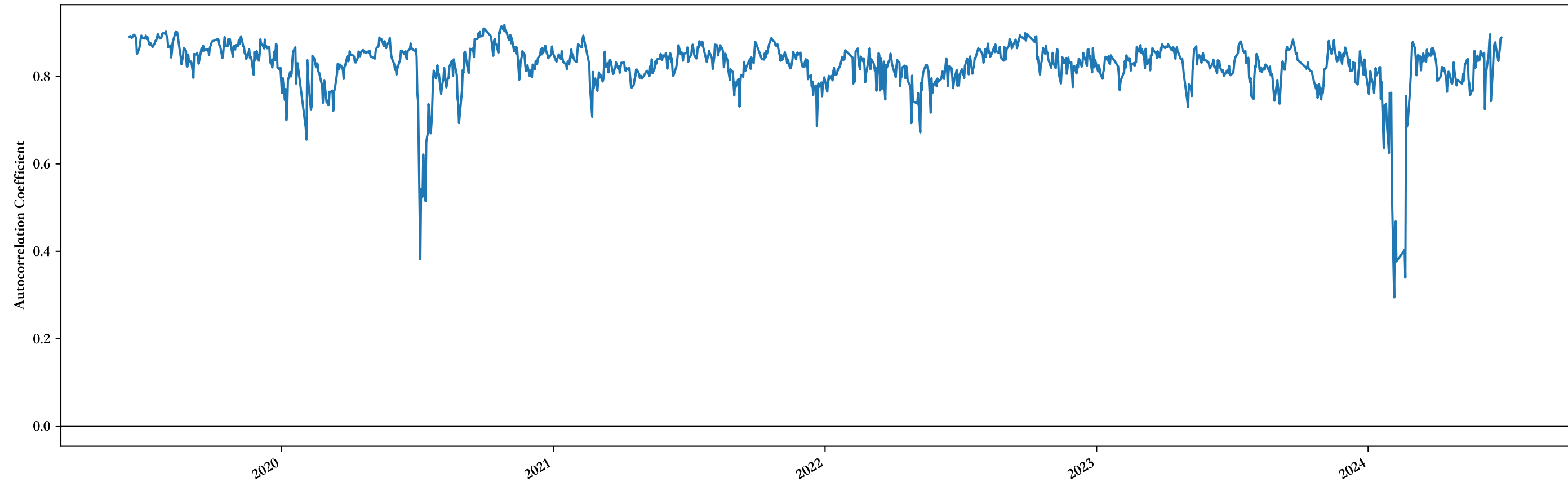
20D Period Top and Bottom Quantile Turnover
Top Quantile Mean: 0.682, Bottom Quantile Mean: 0.546



1D Period Factor Rank Autocorrelation Mean:0.9419603992145258



5D Period Factor Rank Autocorrelation Mean:0.8268210102001325



20D Period Factor Rank Autocorrelation Mean:0.6373293530956841

