alpha054 Out-of-Sample Performance

Net Sharpe: 1.28
Information Ratio: 0.23
Net Ann. Return: 53.45%
Net Max Drawdown: -32.85%

Buy & Hold Benchmark
Alpha Strategy (Gross)
Alpha Strategy (Net, 5 bps)

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 66.25%