alpha003 Out-of-Sample Performance

Net Sharpe: 1.25
Information Ratio: 0.13
Net Ann. Return: 45.75%
Net Max Drawdown: -28.23%

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

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 18.50%