alpha101 Out-of-Sample Performance

Net Sharpe: 0.94
Information Ratio: -0.03
Net Ann. Return: 32.30%
Net Max Drawdown: -26.08%

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

Daily Turnover
1-Month Avg. Turnover
Avg Turnover: 66.34%