alpha052 Out-of-Sample Performance

Legend (top chart):
- Buy & Hold Benchmark
- Alpha Strategy (Gross)
- Alpha Strategy (Net, 5 bps)

Net Sharpe: 0.54
Net Ann. Return: 9.69%
Active Period: 2021-01-04 to 2025-05-29

Legend (bottom chart):
- Daily Turnover
- 1-Month Avg. Turnover
- Avg Turnover: 23.76%