

signal_sample1 Analysis

bt_start	bt_end	IC	PnL	Sharpe	MDD	MDD_start	MDD_end	Odds	Turnover
20170601	20171231	0.09	124.5%	16.866	0.6%	20170714	20170717	87.8%	34.1%
20180101	20181231	0.082	129.5%	15.406	2.0%	20180517	20180524	85.2%	33.4%
20190101	20191231	0.058	98.8%	11.242	1.9%	20190730	20190805	76.6%	35.1%
20200101	20200120	0.035	55.6%	13.81	0.2%	20200109	20200110	76.9%	32.0%
20170601	20200120	0.074	115.3%	13.837	2.0%	20180517	20180524	82.4%	34.3%

