signal_sample1 Analysis

shift: 1   retType: close   retPeriod: 1

bt_start	bt_end	IC	PnL	Sharpe	MDD	MDD_start	MDD_end	Odds	Turnover
20170601	20171231	0.076	105.3%	14.374	0.7%	20170725	20170727	83.7%	34.1%
20180101	20181231	0.071	113.9%	13.749	2.0%	20180516	20180523	81.1%	33.4%
20190101	20191231	0.051	85.7%	10.154	1.7%	20190729	20190802	72.5%	35.1%
20200101	20200120	0.027	42.6%	8.17	0.5%	20200115	20200120	69.2%	32.0%
20170601	20200120	0.064	99.9%	12.27	2.0%	20180516	20180523	78.2%	34.4%

signal_sample1_Distribution

signal_sample1_IC

signal_sample1_Group

signal_sample1_GroupDiff