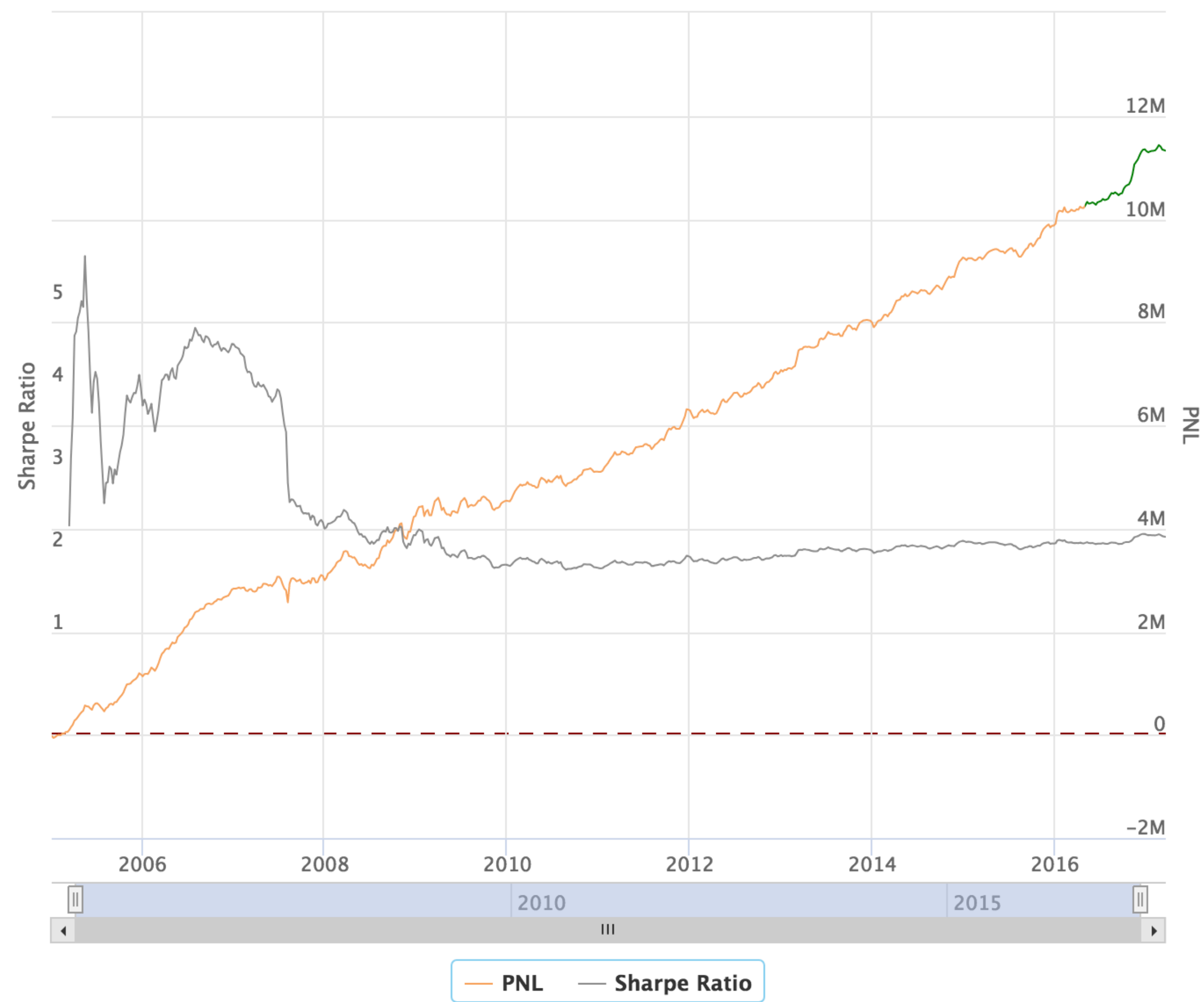


Zoom 1m 1y All



## Sim Settings

Instrumen...	Region	Universe	Simulation...	Code Lang...	Simulation...	Decay	Delay	Max Stock ...	Neutralizat...
EQUITY	USA	TOP3000	2017-04-28	EXPRESSION	5 Years	10	1	0.01	subindustry

## IS Summary

Year	BookSize	Long Count	Short Co...	Pnl	Sharpe	Fitness	Returns	Drawdown	Turnover	Margin
2011	20.0M	408	684	785K	3.03	2.42	12.93%	0.93%	20.22%	12.69bpm
2012	20.0M	395	686	1.04M	2.97	2.21	10.52%	1.13%	19.02%	10.98bpm
2013	20.0M	392	684	706K	2.05	1.21	7.06%	1.27%	20.19%	6.94bpm
2014	20.0M	406	687	1.24M	3.53	2.86	12.38%	0.63%	18.83%	13.05bpm
2015	20.0M	402	706	478K	1.26	0.64	4.78%	1.63%	18.56%	5.11bpm
2016	20.0M	411	708	425K	2.71	2.24	13.22%	0.75%	19.41%	13.51bpm
2011-2016	20.0M	401	691	4.68M	2.52	1.77	9.50%	1.63%	19.30%	9.77bpm

## OS Summary

Sharpe60	Sharpe125	Sharpe250	Sharpe500	OSSharpe	OS/IS Ra...	PreClose ...	PreClose ...	SelfCorr	Turnover	Drawdown
1.47	2.02	3.41	3.41	3.41	1.35	N/A	N/A	N/A	18.28%	1.25%