Average Daily Log Returns:	0.000641589506265
Standard Dev. Daily Log Returns:	0.0097430994293
Annualized Sharpe Ratio	1.12044297575
Skewness	0.414484270461
Kurtosis	5.9218479652
Max Drawdown Duration (days)	42
Max Drawdown Loss (% from peak)	-19.0801152479%
Equal-Weight Long Portfolio Correlation	0.00832848093457

Strategy performance is good here, considering the limited flexibility of the strategy. An annualized Sharpe Ratio of 1.12 is fine, but nothing extraordinary. The maximum drawdown is slightly more concerning, as a loss of 19% is a little high and a more consistent strategy would be preferred to avoid streaks of longer losses.

This strategy is based on the idea of mean reversion for stocks. It is essentially all about taking the opposite position as yesterday's performance. Mean reversion is not really true for an asset class like stocks and therefore explains why this strategy is not performing extremely well.