Performance Statistics

cum_returns_final	2.86407088296
annual_return	3.03917309065
annual_volatility	1.26913537281
sharpe_ratio	1.74842441927
calmar_ratio	5.25650838936
stability_of_timeseries	0.556789936626
max_drawdown	-0.578173354921
omega_ratio	1.39663713726
sortino_ratio	2.6935545773
skew	nan
kurtosis	nan
tail_ratio	1.13845891077
common_sense_ratio	4.59843259718
information_ratio	0.100136521579
alpha	2.2366008883
beta	-1.6454382425