```
average daily log return: 0.0006415895
std of daily log return: 0.009743099
annualized SR:  1.120443
skewness: 0.4144843
kurtosis: 8.921848
max draw down:  0.8377622
length of max drawdown period: 42
cumulative return during draw down:  -0.179413
correlation with equally weighted long portfolio: 0.08402717
```