

average daily log return: 0.00093373
std of daily log return: 0.0150117
annualized SR: 1.111654
skewness: -0.6593189
kurtosis: 7.477442
max draw down: 0.7712159
length of max drawdown period: 175
cumulative return during draw down: -0.7152815
correlation with equally weighted long portfolio: -0.03378873

values:

b1,b2,b3,b4,b5,b6,b7,b8,b9,b10,b11,b12

0,0,0.1736586,-1.216625,0,0,-0.02856933,0.1757303,0,0,-0.02474287,0.1390161

This is computed using bee algorithm with some heuristic guessing