```
average daily log return: 0.005609457
std of daily log return: 0.01346056
annualized SR:  6.515041
skewness: 4.82818
kurtosis: 74.26311
max draw down:  1.003893
length of max drawdown period: 0
cumulative return during draw down:  0
correlation with equally weighted long portfolio: -0.009191095
```

a1,a2,a3,a4,a5,a6,a7,a8,a9,a10,a11,a12

23.72574,-11.12172,1,-306.5419,1.655938,0.9603635,1,-69.76208,-6.712439,-1.832481,4.67087,-38.65585

This is computed using hill climbing algorithm