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