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