average daily log return: 0.0009953193

std of daily log return: 0.01262925

annualized SR: 1.358063

skewness: -0.8467959

kurtosis: 8.209605

max draw down: 0.8095399

length of max drawdown period: 176

cumulative return during draw down: -0.717943

correlation with equally weighted long portfolio: 0.005987706

W(t,j) = a1 \* [ROC(t-1, j) – mkt\_ROC(t-1,j)] + a2 \* [RCO(t-1, j) – mkt\_RCO(t-1,j)] + a3 \* mkt\_cap(t-1, j) \* [ROC(t-1, j) – mkt\_ROC(t-1,j)] + a4 \* mkt\_cap(t-1, j) \* [RCO(t-1, j) – mkt\_RCO(t-1,j)]

Mkt\_cap (t-1, j) = sum over j of (tvl(t-1, j) \* so(t-1, j))

mkt\_ROC is mkt\_cap weighted ROC and mkt\_RCO is likewise