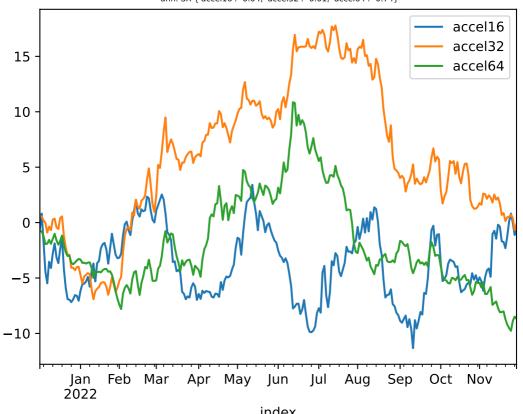
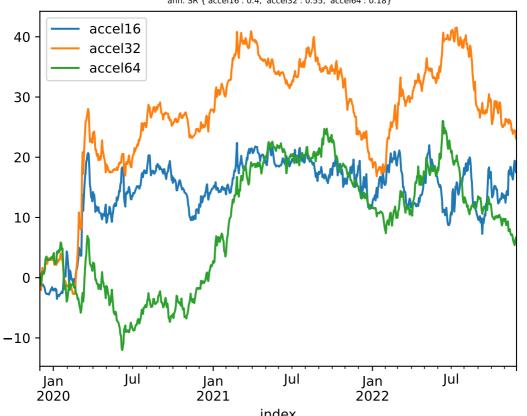
Total Trading Rule P&L for period 'YTD' ann. mean {'accel16': 6.921, 'accel32': 4.167, 'accel64': -5.833} ann. std {'accel16': 16.255, 'accel32': 14.273, 'accel64': 11.984} ann. SR {'accel16': 0.43, 'accel32': 0.29, 'accel64': -0.49}



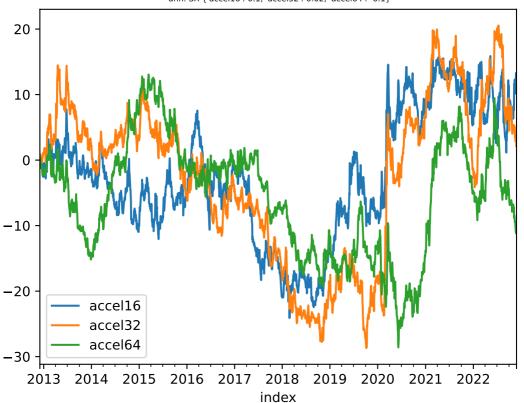
Total Trading Rule P&L for period '1Y'
ann. mean {cacel16': -0.64, 'accel32': -0.126, 'accel64': -8.579}
ann. std {'accel16': 16.794, 'accel32': 14.026, 'accel64': 11.651}
ann. SR {'accel16': -0.04, 'accel32': -0.01, 'accel64': -0.74}



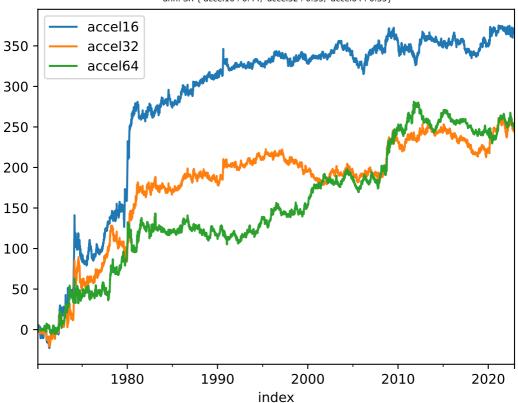
Total Trading Rule P&L for period '3Y' ann. mean {'accel16': 5.878, 'accel32': 7.737, 'accel64': 2.126} ann. std {'accel16': 14.759, 'accel32': 14.122, 'accel64': 11.798} ann. SR {'accel16': 0.4, 'accel32': 0.55, 'accel64': 0.18}



Total Trading Rule P&L for period '10Y'
ann. mean {'iaccel16': 1.161, 'accel32': 0.259, 'accel64': -0.988}
ann. std {'accel16': 11.861, 'accel32': 11.093, 'accel64': 9.575}
ann. SR {'accel16': 0.1, 'accel32': 0.02, 'accel64': -0.1}

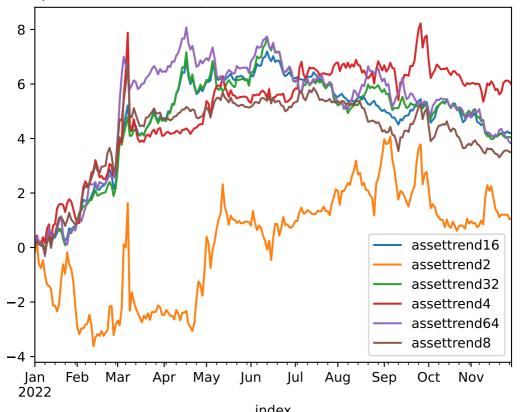


Total Trading Rule P&L for period '99Y' ann. mean {'accel16': 6.888, 'accel32': 4.53, 'accel64': 4.608} ann. std {'accel16': 15.73, 'accel32': 13.793, 'accel64': 13.336} ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}



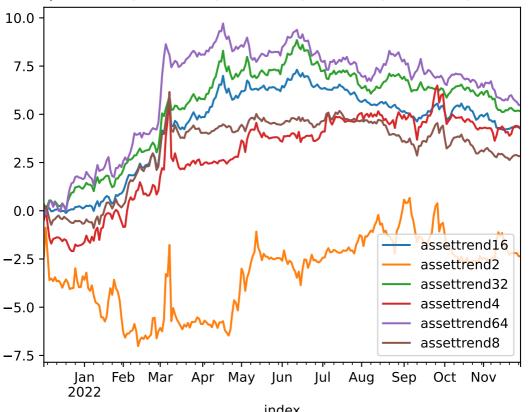
Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 4.549, 'assettrend2': 1.123, 'assettrend32': 4.348, 'assettrend4': 6.445, 'assettrend64': 4.132, 'assettrend8': 3.792} ann. std {'assettrend16': 3.144, 'assettrend2': 7.981, 'assettrend32': 3.467, 'assettrend4': 5.967, 'assettrend64': 4.094, 'assettrend8': 3.903} ann. SR {'assettrend16': 1.45, 'assettrend2': 0.14, 'assettrend32': 1.25, 'assettrend4': 1.08, 'assettrend64': 1.01, 'assettrend8': 0.97}



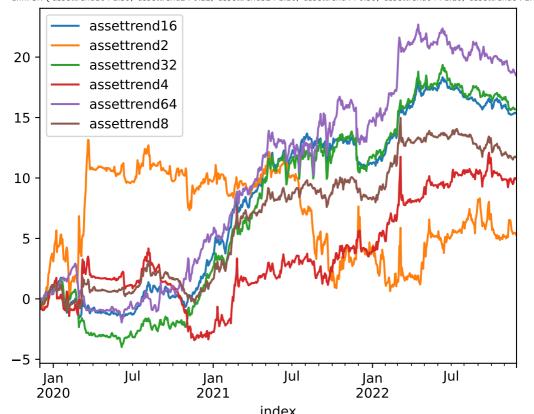
Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 4.278, 'assettrend2': -2.332, 'assettrend32': 5.101, 'assettrend4': 4.19, 'assettrend64': 5.4, 'assettrend8': 2.8} ann. std {'assettrend16': 3.042, 'assettrend2': 8.505, 'assettrend32': 3.459, 'assettrend4': 5.89, 'assettrend64': 4.129, 'assettrend8': 3.805} ann. SR {'assettrend16': 1.41, 'assettrend2': -0.27, 'assettrend32': 1.47, 'assettrend4': 0.71, 'assettrend64': 1.31, 'assettrend8': 0.74}



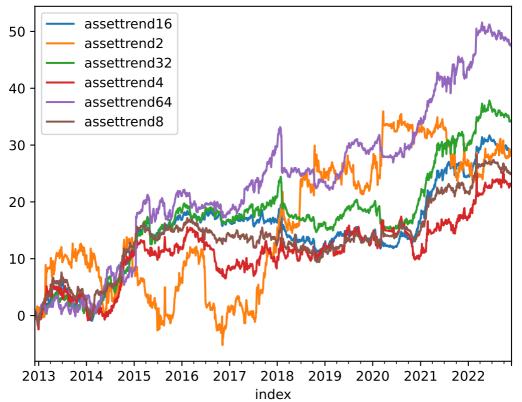
Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.027, 'assettrend2': 1.732, 'assettrend32': 5.128, 'assettrend4': 3.221, 'assettrend64': 6.041, 'assettrend8': 3.836} ann. std {'assettrend16': 3.627, 'assettrend2': 7.891, 'assettrend32': 4.435, 'assettrend4': 5.463, 'assettrend64': 5.133, 'assettrend8': 3.771} ann. SR {'assettrend16': 1.39, 'assettrend2': 0.22, 'assettrend32': 1.16, 'assettrend4': 0.59, 'assettrend64': 1.18, 'assettrend8': 3.02}



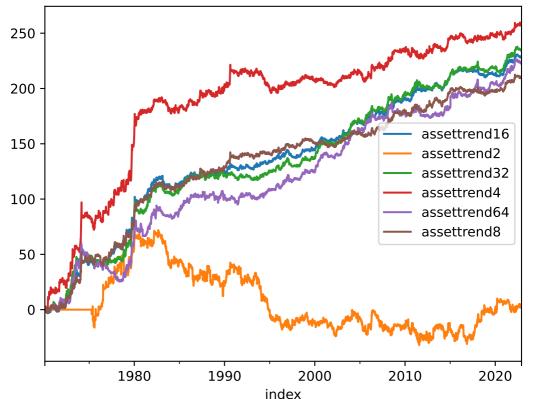
Total Trading Rule P&L for period '10Y'

ann. mean { 'assettrend16': 2.823, 'assettrend2': 2.757, 'assettrend32': 3.356, 'assettrend4': 2.268, 'assettrend64': 4.648, 'assettrend8': 2.462} ann. std { 'assettrend16': 3.283, 'assettrend2': 8.46, 'assettrend32': 3.76, 'assettrend4': 5.046, 'assettrend64': 5.307, 'assettrend8': 3.6} ann. SR { 'assettrend16': 0.86, 'assettrend2': 0.33, 'assettrend2': 0.89, 'assettrend4': 0.45, 'assettrend64': 0.88, 'assettrend8': 0.68}



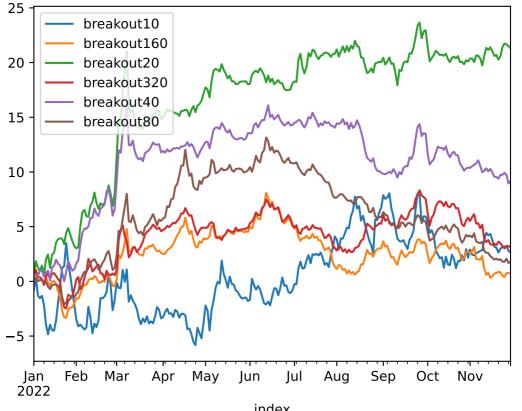
Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.234, 'assettrend2': 0.041, 'assettrend32': 4.349, 'assettrend4': 4.783, 'assettrend64': 4.129, 'assettrend8': 3.888} ann. std {'assettrend16': 4.665, 'assettrend2': 10.058, 'assettrend32': 4.9, 'assettrend4': 7.356, 'assettrend64': 5.474, 'assettrend8': 5.041} ann. SR {'assettrend16': 0.91, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}



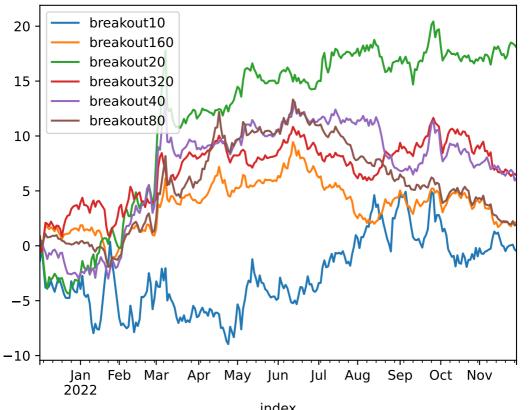
Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 2.851, 'breakout160': 0.754, 'breakout20': 23.011, 'breakout320': 3.332, 'breakout40': 9.913, 'breakout80': 1.948} ann. std {'breakout10': 14.028, 'breakout160': 7.358, 'breakout20': 12.42, 'breakout30': 7.65, 'breakout40': 9.842, 'breakout80': 8.079} ann. SR {'breakout10': 0.2, 'breakout160': 0.1, 'breakout20': 1.85, 'breakout320': 0.44, 'breakout40': 1.01, 'breakout80': 0.24}



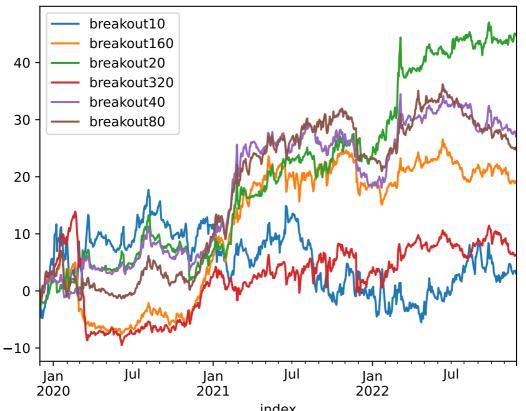
Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': -0.484, 'breakout160': 2.052, 'breakout20': 17.857, <sup>'</sup>breakout320': 6.342, 'breakout40': 6.099, 'breakout80': 1.951} ann. std {'breakout10': 14.022, 'breakout160': 7.431, 'breakout20': 12.36, 'breakout320': 7.915, 'breakout40': 9.609, 'breakout80': 7.875} ann. SR {'breakout10': -0.03, 'breakout160': 0.28, 'breakout20': 1.44, 'breakout320': 0.8, 'breakout40': 0.63, 'breakout80': 0.25}



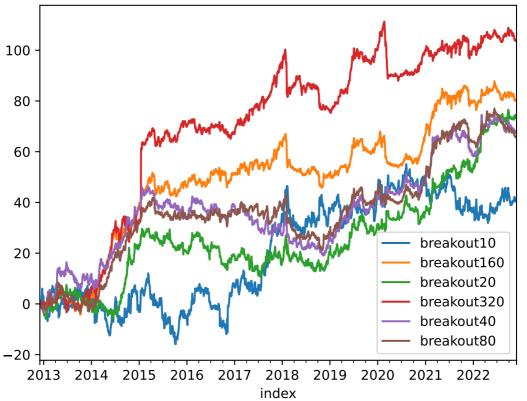
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': 0.971, 'breakout160': 6.272, 'breakout20': 14.623, 'breakout320': 2.027, 'breakout40': 8.919, 'breakout80': 8.138} ann. std {'breakout10': 15.235, 'breakout160': 9.826, 'breakout20': 11.53, 'breakout320': 0.865, 'breakout40': 10.046, 'breakout10': 9.725} ann. SR {'breakout10': 0.06, 'breakout160': 0.64, 'breakout20': 1.27, 'breakout320': 0.19, 'breakout40': 0.89, 'breakout40': 0.84}



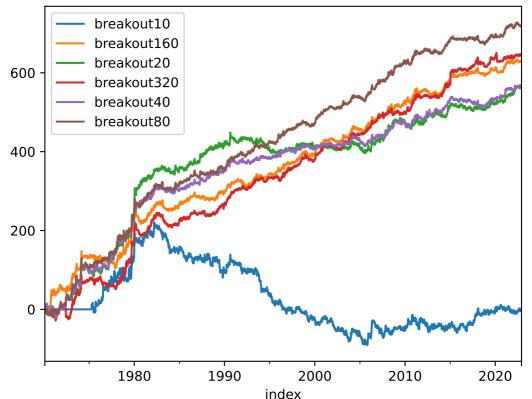
Total Trading Rule P&L for period '10Y'

ann. mean {'breakout10': 3.964, 'breakout160': 7.898, 'breakout20': 7.286, 'breakout320': 10.178, 'breakout40': 6.609, 'breakout80': 6.451} ann. std {'breakout10': 15.77, 'breakout160': 9.147, 'breakout20': 11.211, 'breakout320': 13.347, 'breakout40': 9.836, 'breakout80': 9.019} ann. SR {'breakout10': 0.25, 'breakout160': 0.86, 'breakout20': 0.65, 'breakout320': 0.76, 'breakout40': 0.67, 'breakout80': 0.72}



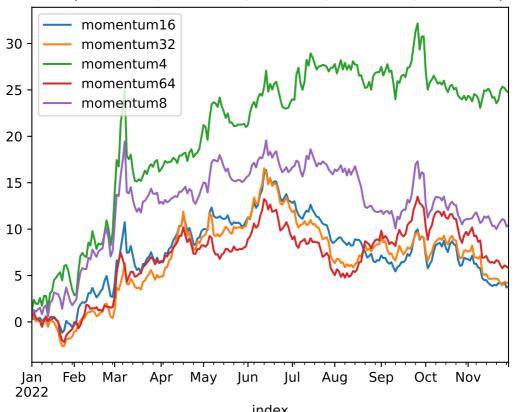
Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.062, 'breakout160': 11.641, 'breakout20': 10.523, 'breakout320': 11.937, 'breakout40': 10.409, 'breakout80': 13.308} ann. std {'breakout10': 20.851, 'breakout160': 12.508, 'breakout20': 16.115, 'breakout320': 13.061, 'breakout40': 13.243, 'breakout80': 12.766} ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}



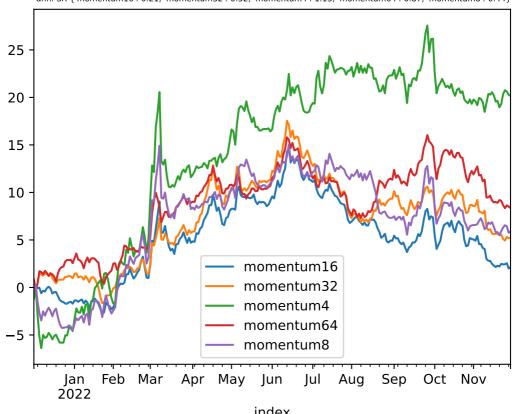
Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 4.154, 'momentum32': 4.542, 'momentum4': 26.733, 'momentum64': 6.28, 'momentum8': 11.277} ann. std {'momentum16': 10.36, 'momentum32': 10.02, 'momentum4': 17.781, 'momentum64': 9.627, 'momentum8': 13.574} ann. SR {'momentum16': 0.4, 'momentum32': 0.45, 'momentum4': 1.5, 'momentum64': 0.65, 'momentum8': 0.83}



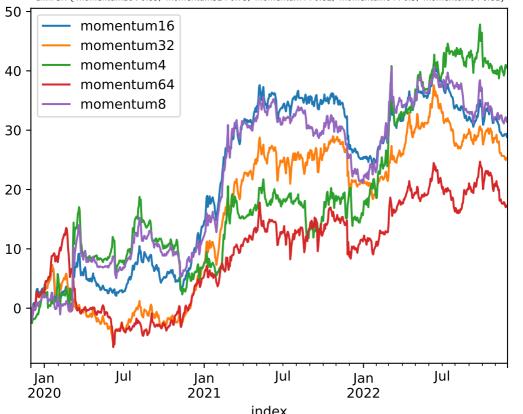
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 2.114, 'momentum32': 5.126, 'momentum4': 19.923, 'momentum64': 8.273, 'momentum8': 5.846} ann. std {'momentum16': 10.031, 'momentum32': 9.873, 'momentum4': 17.677, 'momentum64': 9.529, 'momentum8': 13.35} ann. SR {'momentum16': 0.21, 'momentum32': 0.52, 'momentum4': 1.13, 'momentum64': 0.87, 'momentum8': 0.44}



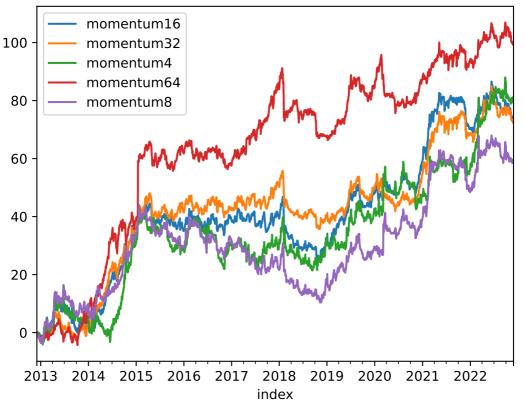
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 9.485, 'momentum32': 8.258, 'momentum4': 13.227, 'momentum64': 5.579, 'momentum8: 10.33} ann. std {'momentum16': 11.095, 'momentum32': 10.338, 'momentum4': 16.064, 'momentum64': 11.056, 'momentum8: 12.782} ann. SR {'momentum16': 0.85, 'momentum32': 0.75, 'momentum4': 0.82, 'momentum64': 0.5, 'momentum8': 0.81}



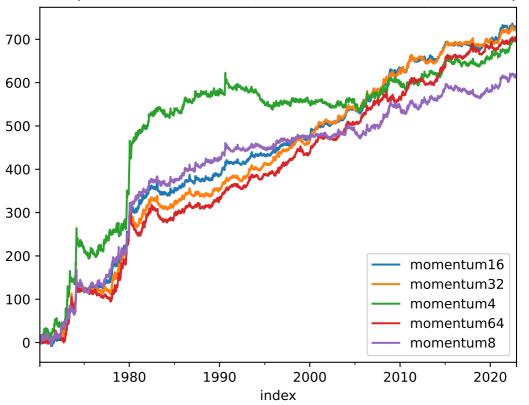
Total Trading Rule P&L for period '10Y'

ann. mean {'momentum16': 7.27, 'momentum32': 7.128, 'momentum4': 7.913, 'momentum64': 9.748, 'momentum8': 5.779} ann. std {'momentum16': 9.952, 'momentum32': 9.51, 'momentum4': 13.677, 'momentum64': 12.011, 'momentum8': 11.318} ann. SR {'momentum16': 0.73, 'momentum32': 0.75, 'momentum4': 0.58, 'momentum64': 0.81, 'momentum8': 0.51}



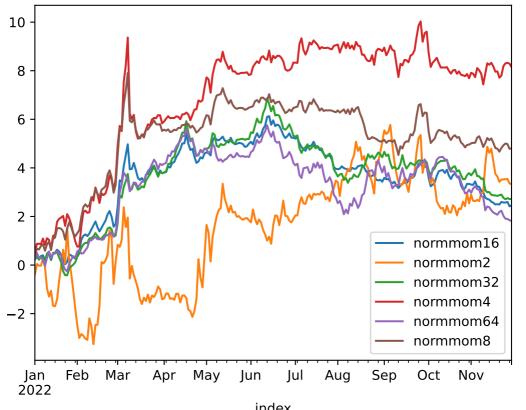
Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.452, 'momentum32': 13.368, momentum4': 12.934, 'momentum64': 12.96, 'momentum8': 11.371} ann. std {'momentum16': 14.235, 'momentum32': 13.866, 'momentum4': 20.092, 'momentum64': 13.501, 'momentum8': 15.884} ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.72



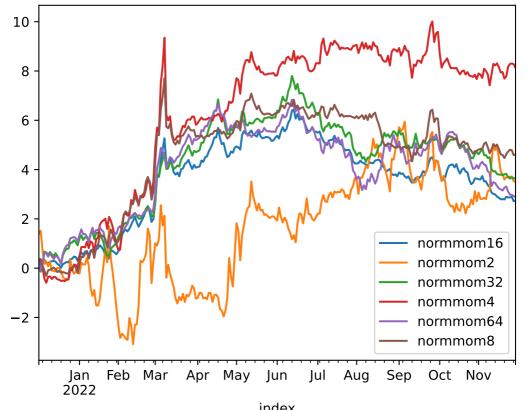
Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 2.654, 'normmom2': 3.598, 'normmom32': 2.938, 'normmom4': 8.802, 'normmom64': 1.959, 'normmom8': 5.19} ann. std {'normmom16': 3.213, 'normmom2': 8.319, 'normmom32': 3.285, 'normmom4': 6.141, 'normmom64': 3.518, 'normmom8': 4.384} ann. SR {'normmom16': 0.83, 'normmom2': 0.43, 'normmom32': 0.89, 'normmom4': 1.43, 'normmom64': 0.56, 'normmom8': 1.18}



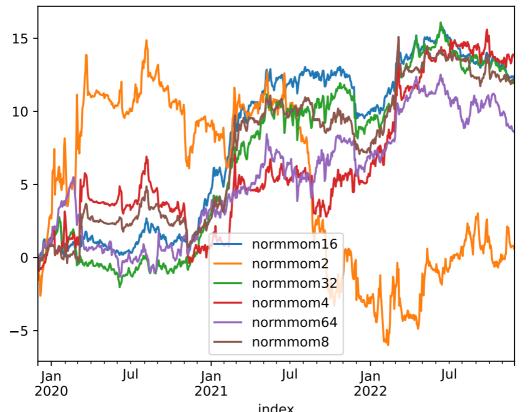
Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 2.721, 'normmom2': 3.462, 'normmom32': 3.605, 'normmom4': 8.037, 'normmom64': 2.856, 'normmom8': 4.552} ann. std {'normmom16': 3.14, 'normmom2': 8.209, 'normmom32': 3.303, 'normmom4': 5.937, 'normmom64': 3.5, 'normmom8': 4.248} ann. SR {'normmom16': 0.87, 'normmom2': 0.42, 'normmom32': 1.09, 'normmom4': 1.35, 'normmom64': 0.82, 'normmom8': 1.07}



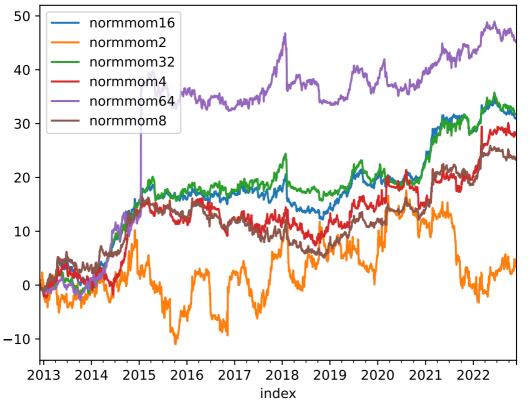
Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 4.015, 'normmom2': 0.194, 'normmom32': 3.907, 'normmom4': 4.492, 'normmom64': 2.807, 'normmom8': 3.928} ann. std {'normmom16': 3.742, 'normmom2': 8.961, 'normmom32': 4.065, 'normmom4': 5.935, 'normmom64': 4.38, 'normmom8': 4.263} ann. SR {'normmom16': 1.07, 'normmom2': 0.02, 'normmom32': 0.96, 'normmom4': 0.76, 'normmom64': 0.64, 'normmom8': 0.92}



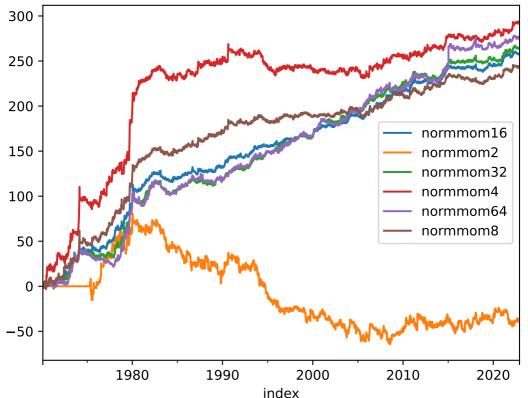
Total Trading Rule P&L for period '10Y' ann. mean {'normmom16': 3.038, 'normmom2': 0.326, 'normmom32': 3.107, 'normmom4': 2.772, 'normmom64': 4.422, 'normmom8': 2.3}

ann. mean { normmom16: 3.038, 'normmom2: 0.326, 'normmom32: 3.107, 'normmom4: 2.772, 'normmom64: 4.422, 'normmom8: 4.056} ann. std {'normmom16: 3.58, 'normmom2: 9.108, 'normmom32: 3.738, 'normmom4: 5.496, 'normmom64: 8.563, 'normmom8: 4.056} ann. SR {'normmom16: 0.85, 'normmom2: 0.04, 'normmom32: 0.83, 'normmom4: 0.5, 'normmom64: 0.52, 'normmom8: 0.57}



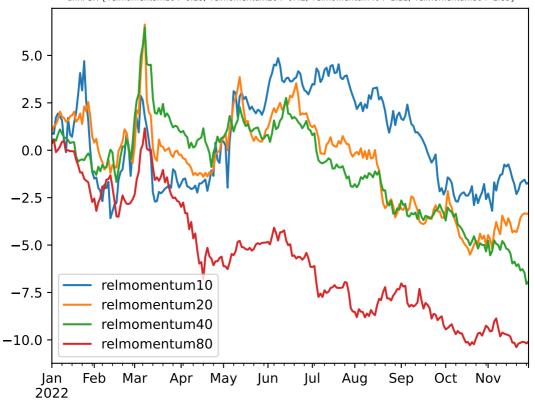
Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.772, 'normmom2': -0.705, 'normmom32': 4.889, 'normmom4': 5.425, 'normmom64': 5.095, 'normmom8': 4.507} ann. std {'normmom16': 4.927, 'normmom2': 11.209, 'normmom32': 4.996, 'normmom4': 8.329, 'normmom64': 6.316, 'normmom8': 5.937} ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.81, 'normmom8': 0.76}



Total Trading Rule P&L for period 'YTD'

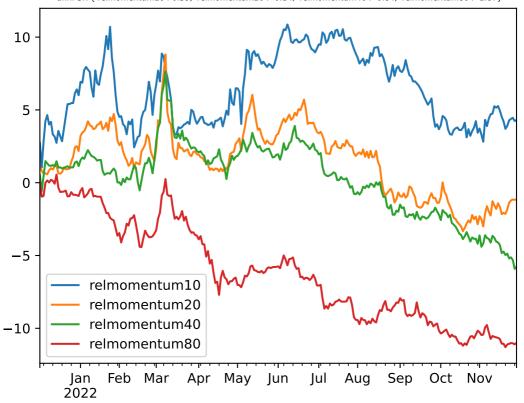
ann. mean {'relmomentum10': -1.846, 'relmomentum20': -3.601, 'relmomentum40': -7.473, 'relmomentum80': -10.9} ann. std {'relmomentum10': 10.317, 'relmomentum20': 8.658, 'relmomentum40': 6.725, 'relmomentum80': 5.762} ann. SR {'relmomentum10': -0.18, 'relmomentum20': -0.42, 'relmomentum40': -1.11, 'relmomentum80': -1.89}



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Total Trading Rule P&L for period '1Y'

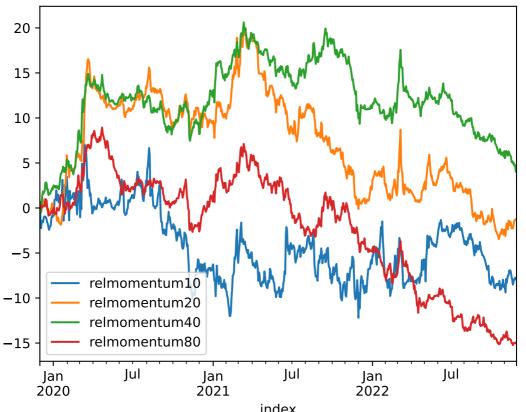
ann. mean {'relmomentum10': 4.251, 'relmomentum20': -1.144, 'relmomentum40': -5.711, 'relmomentum80': -10.875} ann. std {'relmomentum10': 10.872, 'relmomentum20': 8.45, 'relmomentum40': 6.767, 'relmomentum80': 5.807} ann. SR {'relmomentum10': 0.39, 'relmomentum20': -0.14, 'relmomentum40': -0.84, 'relmomentum80': -1.87}



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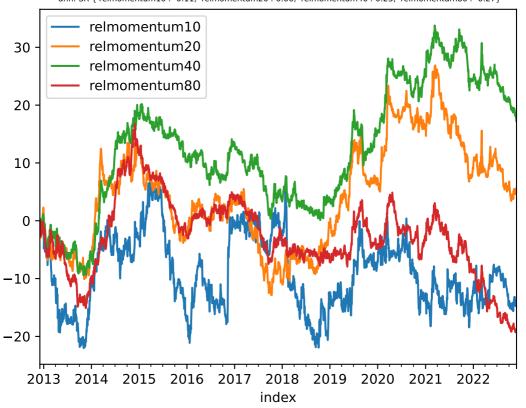
Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -2.586, 'relmomentum20': -0.418, 'relmomentum40': 1.362, 'relmomentum80': -4.891} ann. std {'relmomentum10': 12.792, 'relmomentum20': 9.065, 'relmomentum40': 7.5, 'relmomentum80': 6.96} ann. SR {'relmomentum10': -0.2, 'relmomentum20': -0.05, 'relmomentum40': 0.18, 'relmomentum80': -0.7}



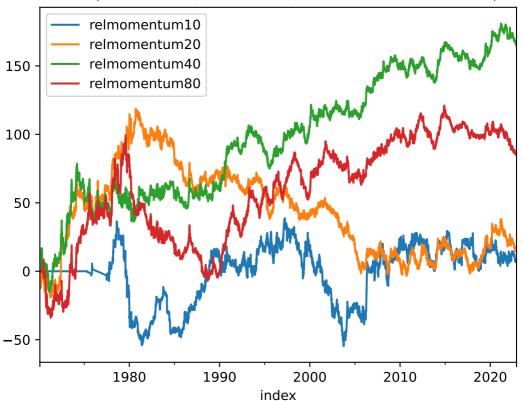
Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -1.389, 'relmomentum20': 0.551, 'relmomentum40': 1.702, 'relmomentum80': -1.865} ann. std {'relmomentum10': 13.003, 'relmomentum20': 9.056, 'relmomentum40': 7.387, 'relmomentum80': 6.848} ann. SR {'relmomentum10': -0.11, 'relmomentum20': -0.06, 'relmomentum40': 0.23, 'relmomentum80': -0.27}



Total Trading Rule P&L for period '99Y'

ann. mean {'relmomentum10': 0.151, 'relmomentum20': 0.315, 'relmomentum40': 3.057, 'relmomentum80': 1.587} ann. std {'relmomentum10': 13.332, 'relmomentum20': 11.533, 'relmomentum40': 10.803, 'relmomentum80': 11.07} ann. SR {'relmomentum10': 0.01, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}

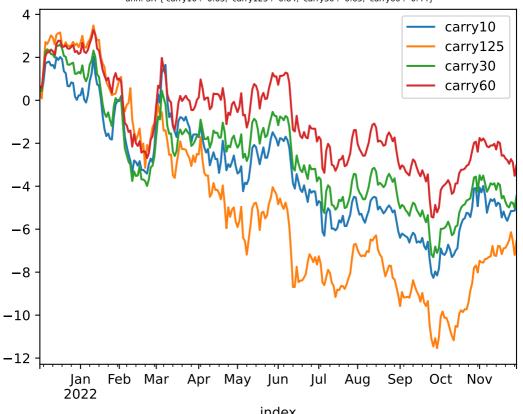


Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': -5.211, 'carry125': -9.75, 'carry30': -6.244, 'carry60': -5.593}
ann. std {'carry10': 7.289, 'carry125': 7.671, 'carry30': 6.837, 'carry60': 6.852}
ann. SR {'carry10': -0.71, 'carry125': -1.27, 'carry30': -0.91, 'carry60': -0.82}

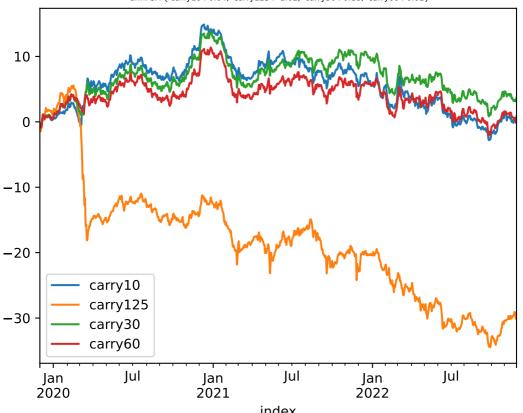


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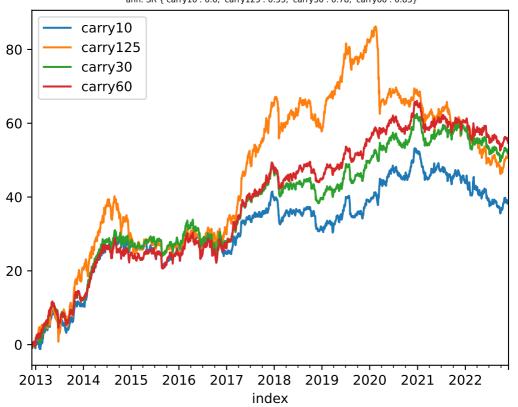
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -4.543, 'carry125': -6.473, 'carry30': -4.405, 'carry60': -2.987}
ann. std {'carry10': 7.158, 'carry125': 7.68, 'carry30': 6.755, 'carry60': 6.72}
ann. SR {'carry10': -0.63, 'carry125': -0.84, 'carry30': -0.65, 'carry60': -0.44}



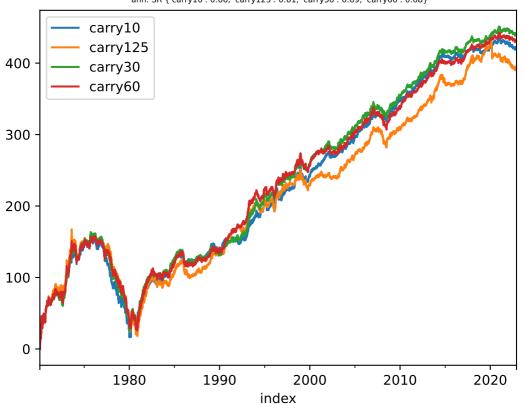
Total Trading Rule P&L for period '3Y' ann. mean {'carry10': 0.277, 'carry125': -9.645, 'carry30': 1.203, 'carry60': 0.112} ann. std {'carry10': 6.812, 'carry125': 9.458, 'carry30': 6.614, 'carry60': 6.556} ann. SR {'carry10': 0.04, 'carry125': -1.02, 'carry30': 0.18, 'carry60': 0.02}



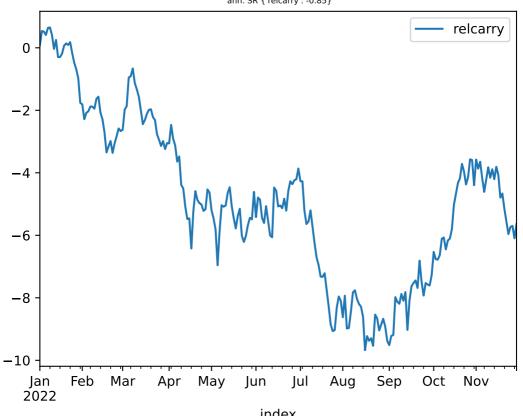
Total Trading Rule P&L for period '10Y' ann. mean {'carry10': 3.85, 'carry125': 5.029, 'carry30': 5.143, 'carry60': 5.402} ann. std {'carry10': 6.463, 'carry125': 9.128, 'carry30': 6.75, 'carry60': 6.537} ann. SR {'carry10': 0.6, 'carry125': 0.55, 'carry30': 0.78, 'carry60': 0.83}



Total Trading Rule P&L for period '99Y' ann. mean {'carry10': 7.845, 'carry125': 7.339, 'carry30': 8.194, 'carry60': 8.021} ann. std {'carry10': 11.867, 'carry125': 12.107, 'carry30': 11.879, 'carry60': 11.829} ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}



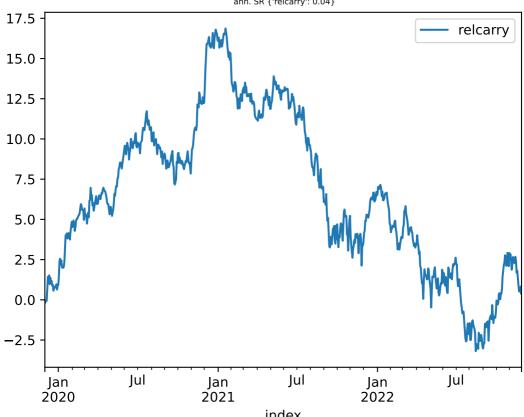
Total Trading Rule P&L for period 'YTD' ann. mean {'relcarry': -6.091} ann. std {'relcarry': 7.143} ann. SR {'relcarry': -0.85}



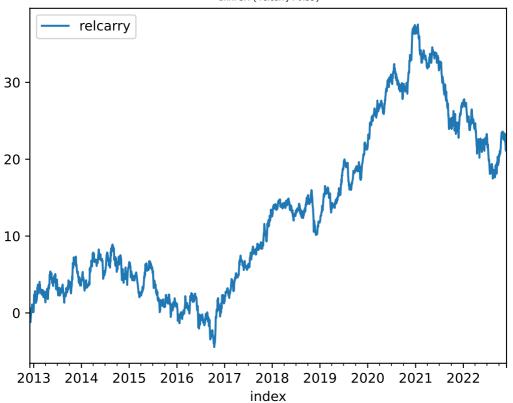
Total Trading Rule P&L for period '1Y' ann. mean {'relcarry': -2.718} ann. std {'relcarry': 6.991} ann. SR {'relcarry': -0.39} relcarry 2 0 **-**2 -4 -6 Jan 2022 Feb Mar Apr May Jun Jul Aug Sep Oct Nov

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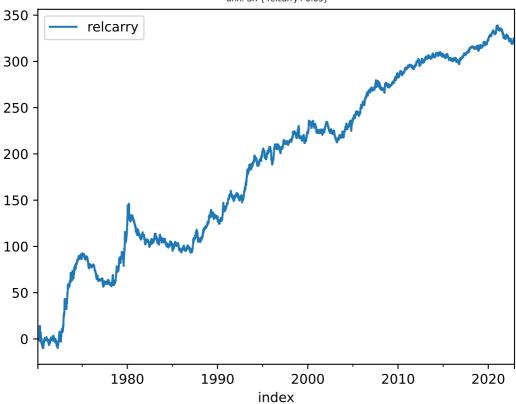
Total Trading Rule P&L for period '3Y' ann. mean {'relcarry': 0.277} ann. std {'relcarry': 6.807} ann. SR {'relcarry': 0.04}



Total Trading Rule P&L for period '10Y' ann. mean {'relcarry': 2.112} ann. std {'relcarry': 6.051} ann. SR {'relcarry': 0.35}



Total Trading Rule P&L for period '99Y' ann. mean {'relcarry': 5.997} ann. std {'relcarry': 9.562} ann. SR {'relcarry': 0.63}



Total Trading Rule P&L for period 'YTD'

ann. mean {'skewabs180': 4,516, 'skewabs365': -0.476, 'skewrv180': -2.284, 'skewrv365': 12.019} ann. std {'skewabs180': 9.998, 'skewabs365': 7.684, 'skewrv180': 9.389, 'skewrv365': 4.867} ann. SR {'skewabs180': 0.45, 'skewabs365': -0.06, 'skewrv180': -0.24, 'skewrv365': 2.47}



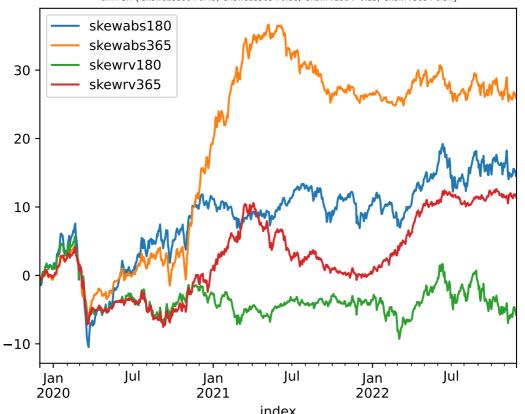
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Total Trading Rule P&L for period '1Y' ann. mean {'skewabs180': 6.999, 'skewabs365': 0.505, 'skewrv180': -2.46, 'skewrv365': 11.012} ann. std {'skewabs180': 9.845, 'skewabs365': 7.446, 'skewrv180': 9.074, 'skewrv365': 4.76}

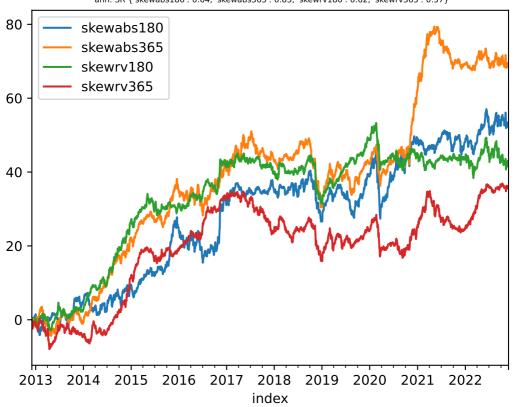


Total Trading Rule P&L for period '3Y'

ann. mean {'skewabs180': 4.734, 'skewabs365': 8.515, 'skewrv180': -1.906, 'skewrv365': 3.716} ann. std {'skewabs180': 9.588, 'skewabs365': 8.663, 'skewrv180': 7.758, 'skewrv365': 6.56} ann. SR {'skewabs180': 0.49, 'skewabs365': 0.98, 'skewrv180': -0.25, 'skewrv365': 0.57}

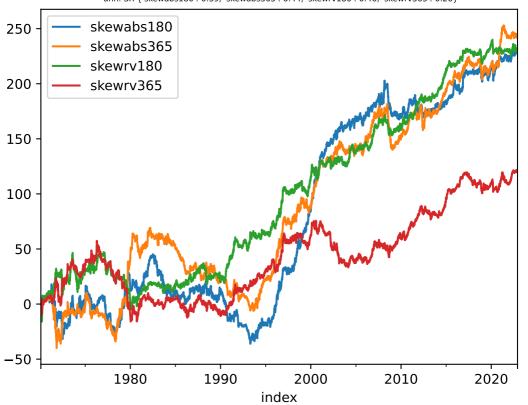


Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.136, 'skewabs365': 6.752, 'skewrv180': 4.107, 'skewrv365': 3.499}
ann. std {'skewabs180': 8.065, 'skewabs365': 7.98, 'skewrv180': 6.575, 'skewrv365': 6.188}
ann. SR {'skewabs180': 0.64, 'skewabs365': 0.85, 'skewrv180': 0.62, 'skewry365': 0.57}

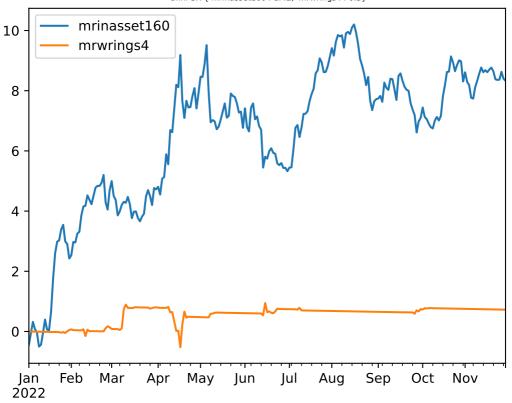


Total Trading Rule P&L for period '99Y'

ann. mean {'skewabs180': 4.229, 'skewabs365': 4.5, 'skewrv180': 4.245, 'skewrv365': 2.236} ann. std {'skewabs180': 10.794, 'skewabs365': 10.299, 'skewrv180': 9.309, 'skewrv365': 8.606} ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.46, 'skewrv365': 0.26}



Total Trading Rule P&L for period 'YTD' ann. mean {'mrinasset160': 8.996, 'mrwrings4': 0.782} ann. std {'mrinasset160': 6.32, 'mrwrings4': 1.552} ann. SR {'mrinasset160': 1.42, 'mrwrings4': 0.5}

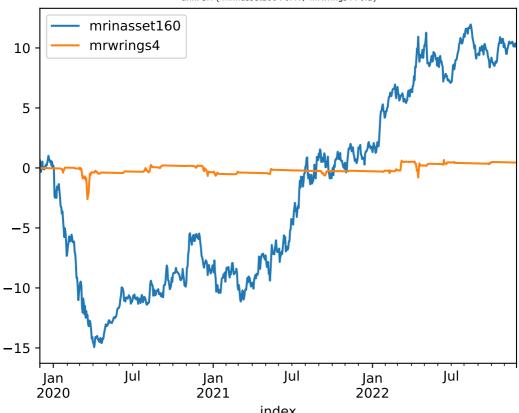


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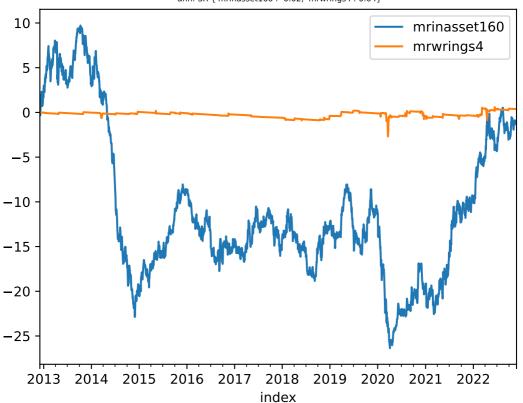
Total Trading Rule P&L for period '1Y' ann. mean {'mrinasset160': 8.282, 'mrwrings4': 0.688} ann. std {'mrinasset160': 6.237, 'mrwrings4': 1.484} ann. SR {'mrinasset160': 1.33, 'mrwrings4': 0.46}



Total Trading Rule P&L for period '3Y' ann. mean {'mrinasset160': 3.302, 'mrwrings4': 0.146} ann. std {'mrinasset160': 7.09, 'mrwrings4': 1.536} ann. SR {'mrinasset160': 0.47, 'mrwrings4': 0.1}



Total Trading Rule P&L for period '10Y' ann. mean {'mrinasset160': -0.132, 'mrwrings4': 0.036} ann. std {'mrinasset160': 6.651, 'mrwrings4': 0.897} ann. SR {'mrinasset160': -0.02, 'mrwrings4': 0.04}



Total Trading Rule P&L for period '99Y' ann. mean {'mrinasset160': -3.39, 'mrwrings4': -1.175} ann. std {'mrinasset160': 10.928, 'mrwrings4': 2.633} ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}

