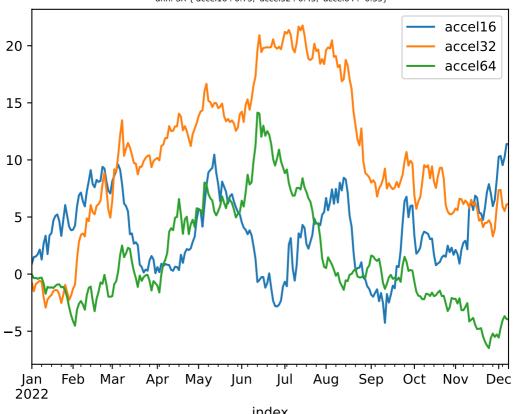
Total Trading Rule P&L for period 'YTD' ann. mean {'accel16': 11.937, 'accel32': 6.424, 'accel64': -4.172} ann. std {'accel16': 16.325, 'accel32': 14.384, 'accel64': 11.881} ann. SR {'accel16': 0.73, 'accel32': 0.45, 'accel64': -0.35}

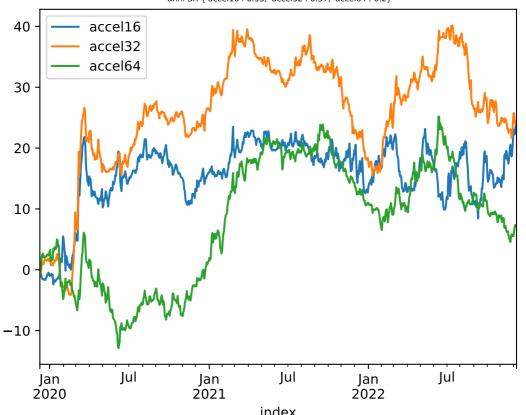


Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 7.735, 'accel32': 2.461, 'accel64': -5.607}
ann. std {'accel16': 16.421, 'accel32': 14.247, 'accel64': 11.642}
ann. SR {'accel16': 0.47, 'accel32': 0.17, 'accel64': -0.48}

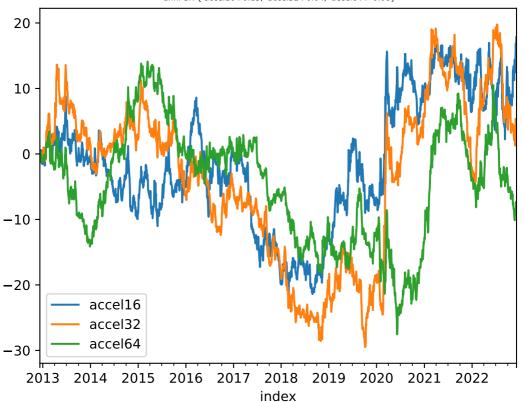


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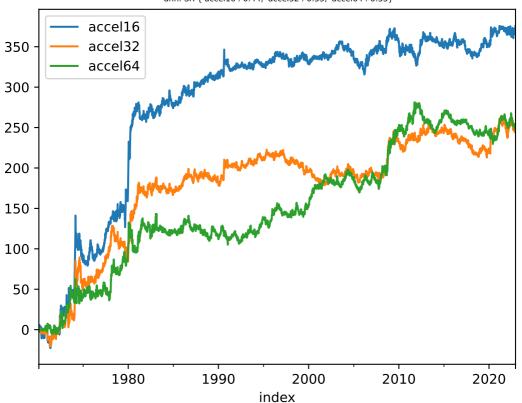
Total Trading Rule P&L for period '3Y' ann. mean {'accel16': 7.869, 'accel32': 8.011, 'accel64': 2.311} ann. std {'accel16': 14.831, 'accel32': 14.076, 'accel64': 11.762} ann. SR {'accel16': 0.53, 'accel32': 0.57, 'accel64': 0.2}



Total Trading Rule P&L for period '10Y'
ann. mean {'iaccel16': 1.754, 'accel32': 0.404, 'accel64': -0.746}
ann. Std {'accel16': 11.895, 'accel32': 11.123, 'accel64': 9.569}
ann. SR {'accel16': 0.15, 'accel32': 0.04, 'accel64': -0.08}

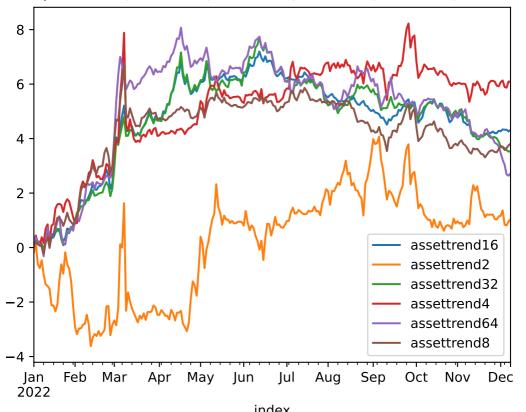


Total Trading Rule P&L for period '99Y' ann. mean {'accel16': 6.987, 'accel32': 4.576, 'accel64': 4.636} ann. std {'accel16': 15.732, 'accel32': 13.795, 'accel64': 13.333} ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}



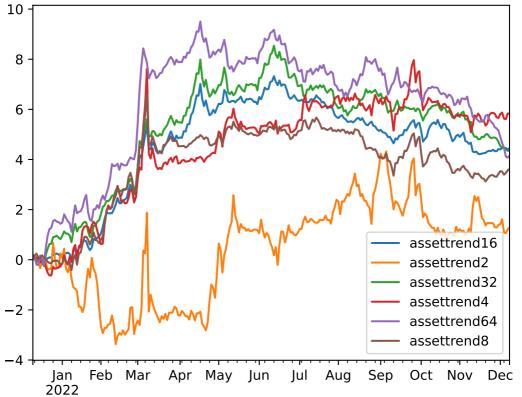
Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 4.533, 'assettrend2': 1.086, 'assettrend32': 3.704, 'assettrend4': 6.382, 'assettrend64': 2.852, 'assettrend8': 3.999} ann. std {'assettrend16': 3.101, 'assettrend2': 7.889, 'assettrend32': 3.429, 'assettrend4': 5.894, 'assettrend64': 4.078, 'assettrend8': 3.854} ann. SR {'assettrend16': 1.46, 'assettrend2': 0.14, 'assettrend3': 1.08, 'assettrend4': 1.08, 'assettrend64': 0.7, 'assettrend8': 1.08



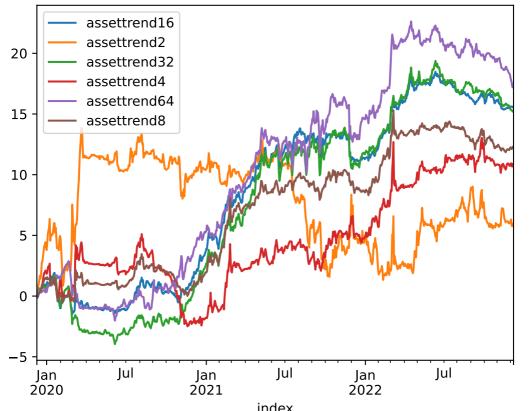
Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 4.383, 'assettrend2': 1.267, 'assettrend32': 4.287, 'assettrend4': 5.731, 'assettrend64': 4.09, 'assettrend8': 3.569} ann. std {'assettrend16': 3.017, 'assettrend2': 7.788, 'assettrend32': 3.392, 'assettrend4': 5.734, 'assettrend64': 4.092, 'assettrend8': 3.749} ann. SR {'assettrend16': 1.45, 'assettrend2': 0.16, 'assettrend32': 1.26, 'assettrend4': 1.0, 'assettrend64': 1.0, 'assettrend8': 0.95}



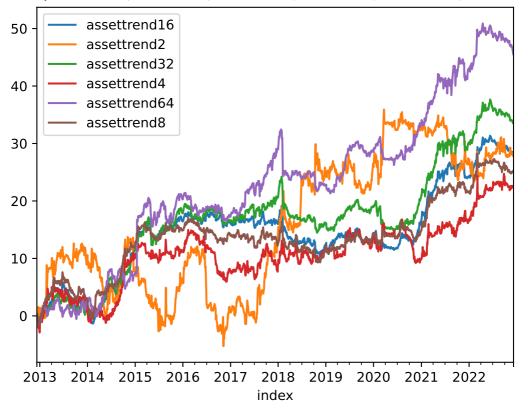
Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.101, 'assettrend2': 1.958, 'assettrend32': 4.969, 'assettrend4': 3.56, 'assettrend64': 5.647, 'assettrend8': 4.037} ann. std {'assettrend16': 3.61, 'assettrend2': 7.887, 'assettrend32': 4.427, 'assettrend4': 5.454, 'assettrend64': 5.128, 'assettrend8': 3.756} ann. SR {'assettrend16': 1.41, 'assettrend2': 0.25, 'assettrend32': 1.12, 'assettrend4': 0.65, 'assettrend64': 1.1, 'assettrend8': 1.07}



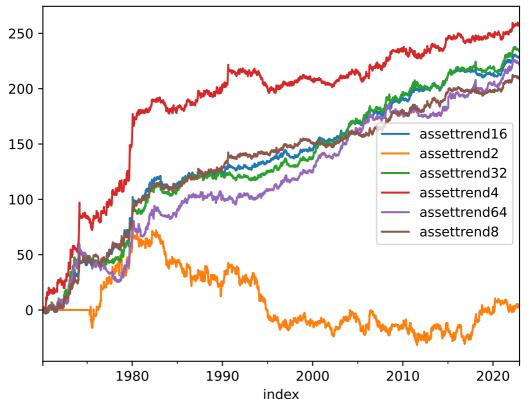
Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.795, 'assettrend2': 2.752, 'assettrend32': 3.286, 'assettrend4': 2.216, 'assettrend64': 4.468, 'assettrend8': 2.479} ann. std {'assettrend16': 3.28, 'assettrend2': 8.454, 'assettrend32': 3.76, 'assettrend4': 5.039, 'assettrend64': 5.31, 'assettrend8': 3.591} ann. SR {'assettrend16': 0.85, 'assettrend2': 0.33, 'assettrend32': 0.87, 'assettrend4': 0.44, 'assettrend64': 0.84, 'assettrend8': 0.69}



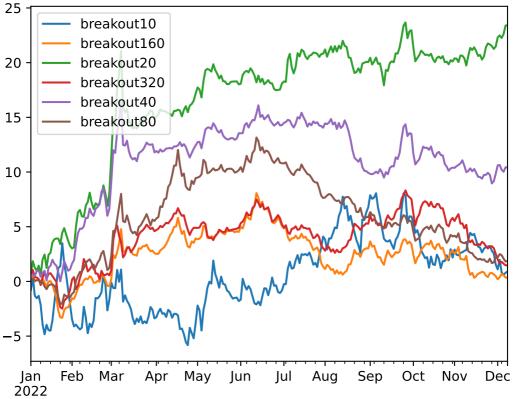
Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.233, 'assettrend2': 0.048, 'assettrend32': 4.34, 'assettrend4': 4.785, 'assettrend64': 4.102, 'assettrend8': 3.893} ann. std {'assettrend16': 4.664, 'assettrend2': 10.055, 'assettrend32': 4.899, 'assettrend4': 7.353, 'assettrend64': 5.473, 'assettrend8': 5.039} ann. SR {'assettrend16': 0.91, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}



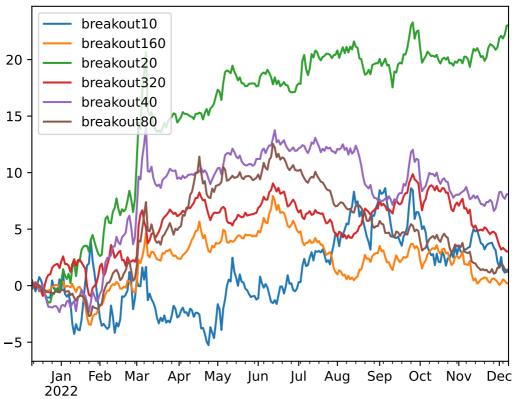
Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 0.949, 'breakout160': 0.337, 'breakout20': 24.584, 'breakout320': 1.54, 'breakout40': 10.94, 'breakout80': 1.968} ann. std {'breakout10': 13.956, 'breakout160': 7.275, 'breakout20': 12.293, 'breakout320': 7.595, 'breakout40': 9.772, 'breakout80': 7.993} ann. SR {'breakout10': 0.07, 'breakout160': 0.05, 'breakout20': 2.0, 'breakout320': 0.2, 'breakout40': 1.12, 'breakout80': 0.25}



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

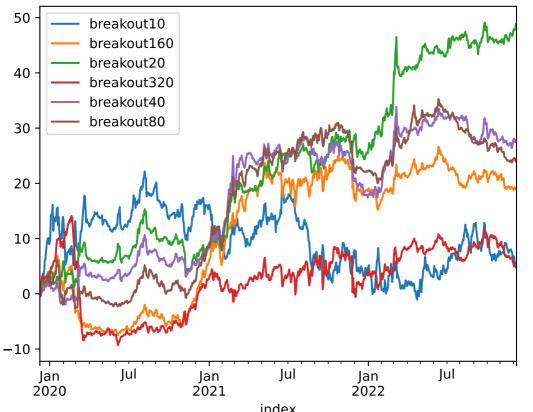
ann. mean {'breakout10': 1.447, 'breakout160': 0.177, 'breakout20': 22.687, <sup>'</sup>breakout320': 2.971, 'breakout40': 7.96, 'breakout80': 1.244} ann. std {'breakout10': 13.758, 'breakout160': 7.12, 'breakout20': 12.008, 'breakout320': 7.545, 'breakout40': 9.583, 'breakout80': 7.759} ann. SR {'breakout10': 0.11, 'breakout160': 0.02, 'breakout20': 1.89, 'breakout320': 0.39, 'breakout40': 0.83, 'breakout40': 0.86, 'breakout40': 0.86, 'breakout40': 0.87, 'breakout40': 0.88, 'breakout40': 0



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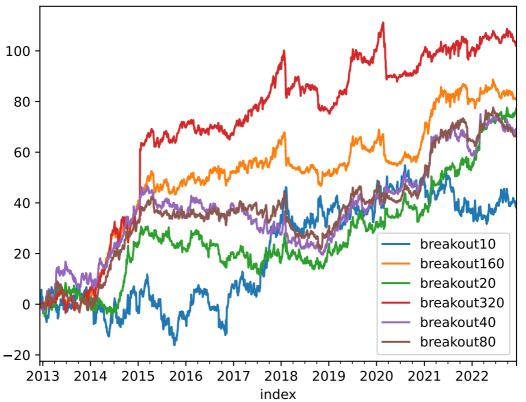
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': 1.861, 'breakout160': 6.178, 'breakout20': 15.983, 'breakout320': 1.56, 'breakout40': 9.105, 'breakout80': 7.841} ann. std {'breakout10': 15.095, 'breakout160': 9.782, 'breakout20': 11.502, 'breakout320': 10.786, 'breakout40': 9.95, 'breakout80': 9.63} ann. SR {'breakout10': 0.12, 'breakout160': 0.63, 'breakout20': 1.39, 'breakout30': 0.14, 'breakout40': 0.92, 'breakout80': 0.81}



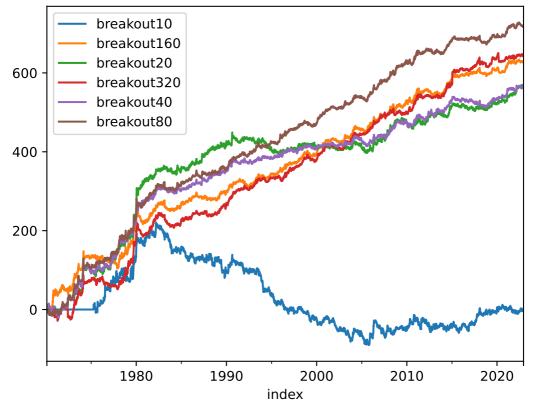
Total Trading Rule P&L for period '10Y'

ann. mean {'breakout10': 3.768, 'breakout160': 7.944, 'breakout20': 7.593, 'breakout320': 9.998, 'breakout40': 6.771, 'breakout80': 6.515} ann. std {'breakout10': 15.766, 'breakout160': 9.14, 'breakout20': 11.209, 'breakout320': 13.343, 'breakout40': 9.836, 'breakout80': 9.014} ann. SR {'breakout10': 0.24, 'breakout160': 0.87, 'breakout20': 0.68, 'breakout320': 0.75, 'breakout40': 0.69, 'breakout80': 0.72}



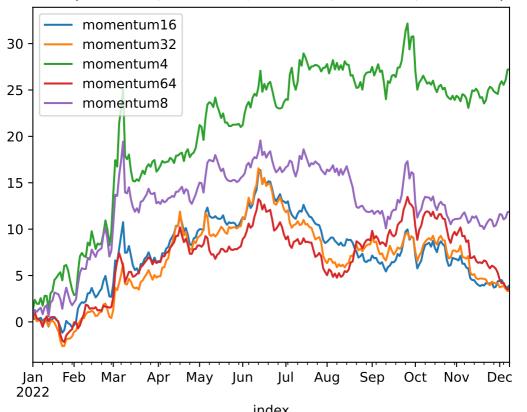
Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.082, 'breakout160': 11.63, 'breakout20': 10.567, 'breakout320': 11.901, 'breakout40': 10.433, 'breakout80': 13.306} ann. std {'breakout10': 20.848, 'breakout160': 12.505, 'breakout20': 16.111, 'breakout320': 13.058, 'breakout40': 13.241, 'breakout80': 12.763} ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}



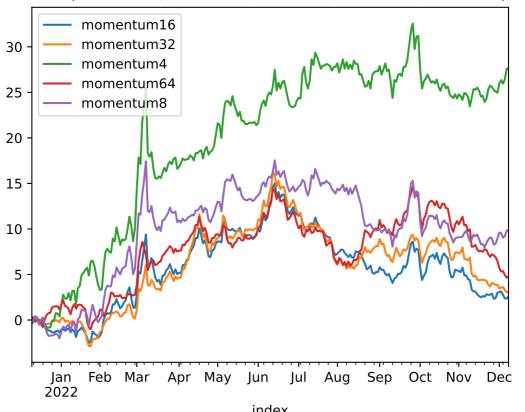
Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 4.135, 'momentum32': 3.50Ž, 'momentum4': 28.571, 'momentum64': 3.791, 'momentum8': 12.478} ann. std {'momentum16': 10.245, 'momentum32': 9.895, 'momentum4': 17.596, 'momentum64': 9.561, 'momentum8': 13.428} ann. SR {'momentum16': 0.4, 'momentum32': 0.35, 'momentum4': 1.62, 'momentum64': 0.4, 'momentum8': 0.93}



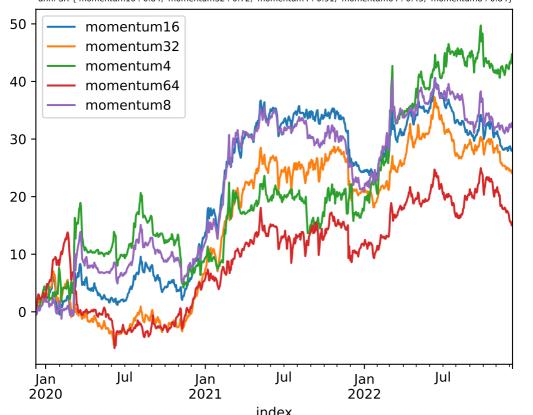
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 2.533, 'momentum32': 3.033, 'momentum4': 27.202, 'momentum64': 4.703, 'momentum8': 9.728} ann. std {'momentum16': 9.973, 'momentum32': 9.631, 'momentum4': 17.116, 'momentum64': 9.367, 'momentum8': 13.131} ann. SR {'momentum16': 0.25, 'momentum32': 0.31, 'momentum4': 1.59, 'momentum64': 0.5, 'momentum8': 0.74}



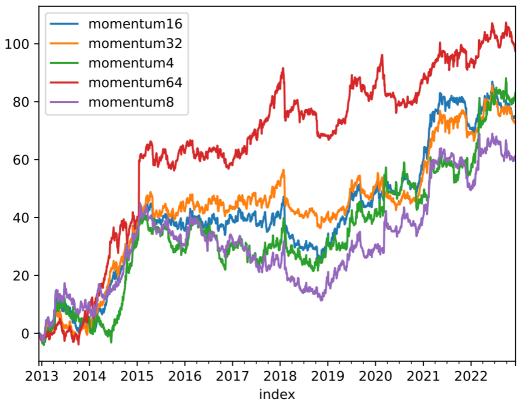
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 9.214, 'momentum32': 7.873, 'momentum4': 14.643, 'momentum64': 4.934, 'momentum8': 10.745} ann. std {'momentum16': 11.026, 'momentum32': 10.895, 'momentum4': 16.049, 'momentum64': 10.091, 'momentum8: 12.728} ann. SR {'momentum16': 0.84, 'momentum32': 0.72, 'momentum4': 0.91, 'momentum64': 0.45, 'momentum8': 0.84}



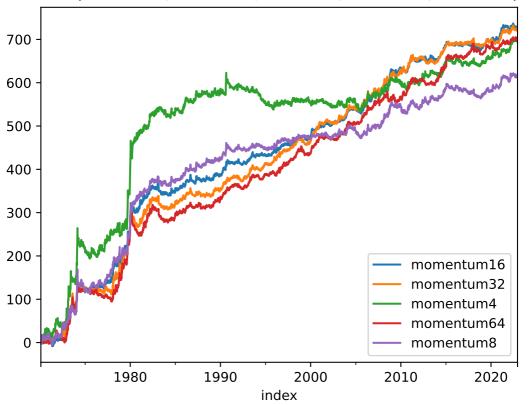
Total Trading Rule P&L for period '10Y'

ann. mean {'momentum16': 7.31, 'momentum32': 7.10'5, 'momentum4': 8.163, 'momentum64': 9.566, 'momentum8': 6.015} ann. std {'momentum16': 9.95, 'momentum32': 9.505, 'momentum4': 13.68, 'momentum64': 12.01, 'momentum8': 11.317} ann. SR {'momentum16': 0.73, 'momentum32': 0.75, 'momentum4': 0.6, 'momentum64': 0.8, 'momentum8': 0.53}



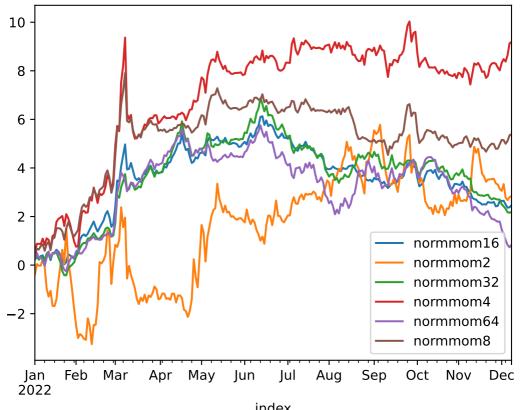
Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.45, 'momentum32': 13.347, 'momentum4': 12.987, 'momentum64': 12.913, 'momentum8': 11.401} ann. std {'momentum16': 14.231, 'momentum32': 13.863, 'momentum4': 20.088, 'momentum64': 13.499, 'momentum68': 15.881} ann. SR {'momentum66': 0.95, 'momentum32': 0.96, 'momentum64': 0.65, 'momentum64': 0.96, 'momentum8': 0.72



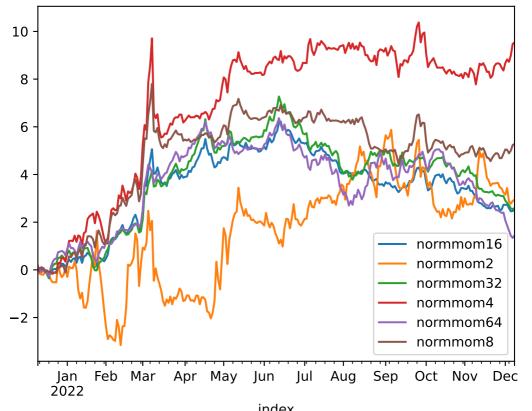
Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 2.59, 'normmom2': 2.985, 'normmom32': 2.295, 'normmom4': 9.636, 'normmom64': 0.876, 'normmom8': 5.651} ann. std {'normmom16': 3.181, 'normmom2': 8.229, 'normmom32': 3.251, 'normmom4': 6.086, 'normmom64': 3.509, 'normmom8': 4.337} ann. SR {'normmom16': 0.81, 'normmom2': 0.36, 'normmom32': 0.71, 'normmom4': 1.58, 'normmom64': 0.25, 'normmom8': 1.3}



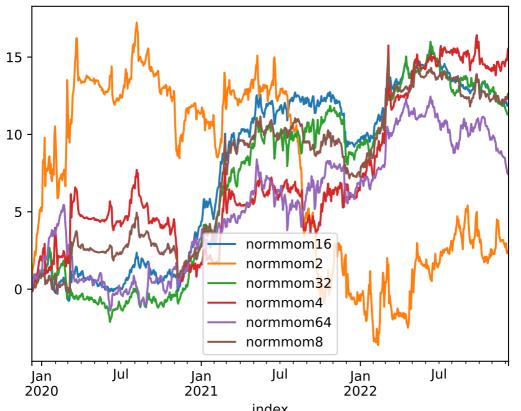
Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 2.518, 'normmom2': 2.897, 'normmom32': 2.545, 'normmom4': 9.382, 'normmom64': 1.419, 'normmom8': 5.197} ann. std {'normmom16': 3.097, 'normmom2': 8.044, 'normmom32': 3.05, 'normmom4': 5.917, 'normmom64': 3.459, 'normmom8': 4.22} ann. SR {'normmom16': 0.81, 'normmom2': 0.36, 'normmom32': 0.79, 'normmom4': 1.59, 'normmom64': 0.41, 'normmom8': 1.23}



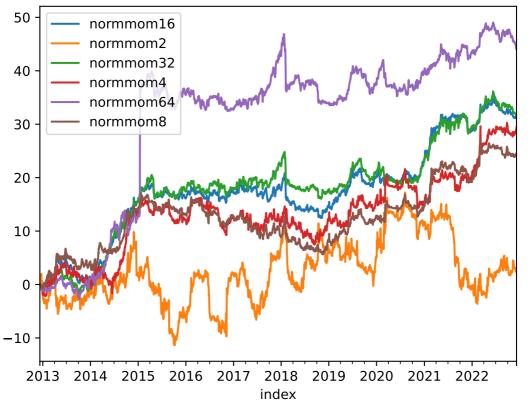
Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.908, 'normmom2': 0.811, 'normmom32': 3.698, 'normmom4': 5.09, 'normmom64': 2.463, 'normmom8': 4.138} ann. std {'normmom16': 3.717, 'normmom2': 8.897, 'normmom32': 4.056, 'normmom4': 5.931, 'normmom64': 4.351, 'normmom8': 4.241} ann. SR {'normmom16': 1.05, 'normmom2': 0.09, 'normmom32': 0.91, 'normmom4': 0.86, 'normmom64': 0.57, 'normmom8': 0.98}



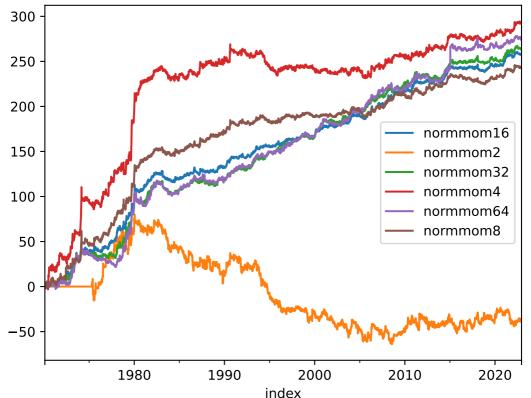
Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 3.061, 'normmom2': 0.243, 'normmom32': 3.09, 'normmom4': 2.888, 'normmom64': 4.33, 'normmom8': 2.409} ann. std {'normmom16': 3.578, 'normmom2': 9.1, 'normmom32': 3.732, 'normmom4': 5.496, 'normmom64': 8.561, 'normmom8': 4.053} ann. SR {'normmom16': 0.86, 'normmom2': 0.03, 'normmom32': 0.83, 'normmom4': 0.53, 'normmom64': 0.51, 'normmom8': 0.59}



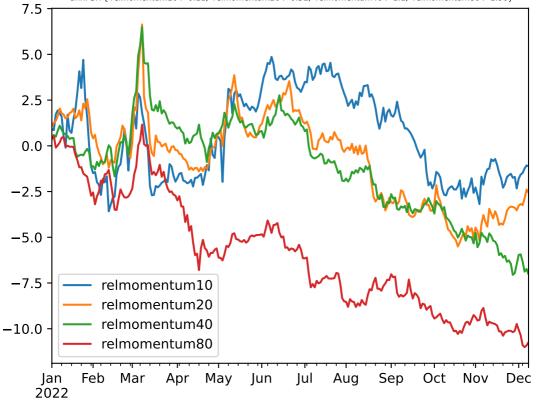
Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.771, 'normmom2': -0.707, 'normmom32': 4.878, 'normmom4': 5.449, 'normmom64': 5.075, 'normmom8': 4.519} ann. std {'normmom16': 4.926, 'normmom2': 11.206, 'normmom32': 4.995, 'normmom4': 8.328, 'normmom64': 6.315, 'normmom8': 5.936} ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.8, 'normmom8': 0.76}



Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -1.164, 'relmomentum20': -2.68, 'relmomentum40': -7.36, 'relmomentum80': -11.269} ann. std {'relmomentum10': 10.214, 'relmomentum20': 8.564, 'relmomentum40': 6.711, 'relmomentum80': 5.736} ann. SR ('relmomentum10': -0.11, 'relmomentum20': -0.31, 'relmomentum40': -1.1, 'relmomentum80': -1.96}



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

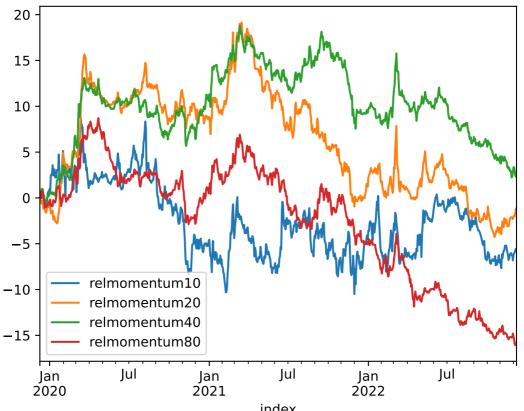
ann. mean {'relmomentum10': 0.891, 'relmomentum20': -1.208, 'relmomentum40': -6.943, 'relmomentum80': -11.488} ann. std {'relmomentum10': 10.13, 'relmomentum20': 8.382, 'relmomentum40': 6.544, 'relmomentum80': 5.697} ann. SR {'relmomentum10': 0.09, 'relmomentum20': -0.14, 'relmomentum40': -1.06, 'relmomentum80': -2.02}



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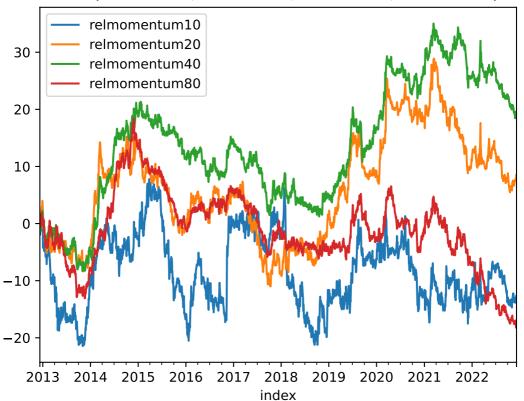
Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -1.828, 'relmomentum20': -0.435, 'relmomentum40': 0.743, 'relmomentum80': -5.166} ann. std {'relmomentum10': 12.72, 'relmomentum20': 9.031, 'relmomentum40': 7.454, 'relmomentum80': 6.964} ann. SR {'relmomentum10': -0.14, 'relmomentum20': -0.05, 'relmomentum40': 0.1, 'relmomentum80': -0.74}



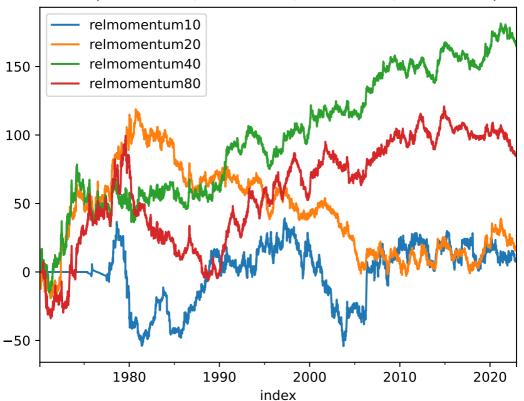
Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -1.239, 'relmomentum20': 0.826, 'relmomentum40': 1.815, 'relmomentum80': -1.764} ann. std {'relmomentum10': 1.994, 'relmomentum20': 9.041, 'relmomentum40': 7.385, 'relmomentum80': 6.836} ann. SR {'relmomentum10': -0.1, 'relmomentum20': 0.09, 'relmomentum40': 0.25, 'relmomentum80': -0.26}

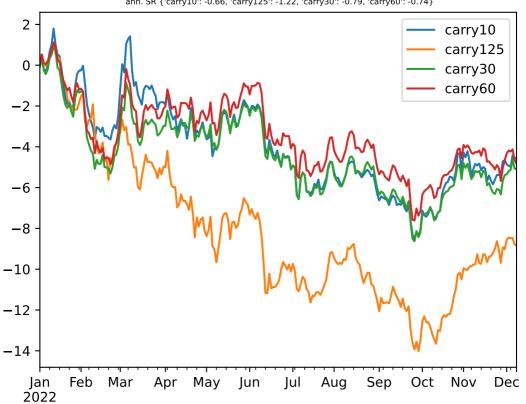


Total Trading Rule P&L for period '99Y'

ann. mean {'relmomentum10': 0.177, 'relmomentum20': 0.344, 'relmomentum40': 3.062, 'relmomentum80': 1.57} ann. std {'relmomentum10': 13.33, 'relmomentum20': 11.53, 'relmomentum40': 10.801, 'relmomentum80': 1.067} ann. SR {'relmomentum10': 0.01, 'relmomentum10': 0.14}

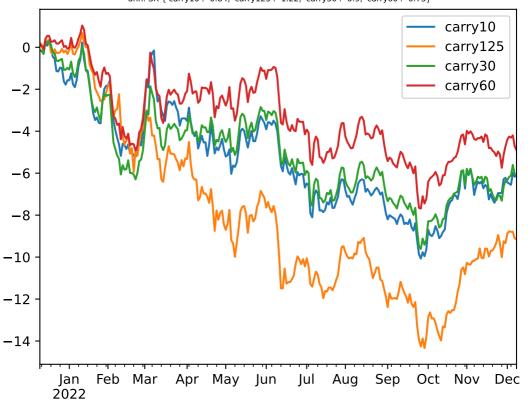


Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': -4.742, 'carry125': -9.279, 'carry30': -5.338, 'carry60': -5.066}
ann. std {'carry10': 7.224, 'carry125': 7.595, 'carry30': 6.796, 'carry60': 6.812}
ann. SR {'carry10': -0.66, 'carry125': -1.22, 'carry30': -0.79, 'carry60': -0.74}



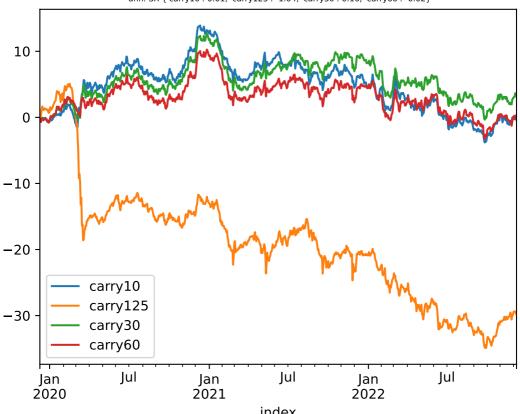
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Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -5.998, 'carry125': -9.025, 'carry30': -5.977, 'carry60': -4.827}
ann. std {'carry10': 7.102, 'carry125': 7.416, 'carry30': 6.65, 'carry60': 6.641}
ann. SR {'carry10': -0.84, 'carry125': -1.22, 'carry30': -0.9, 'carry60': -0.73}

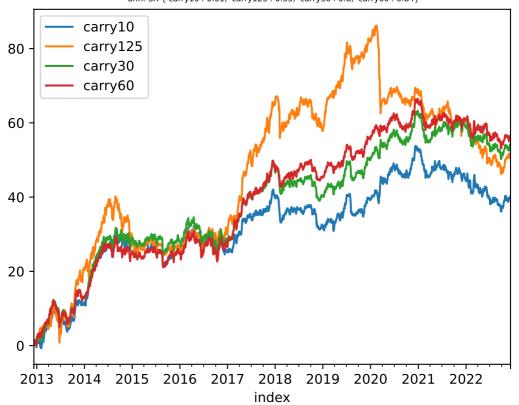


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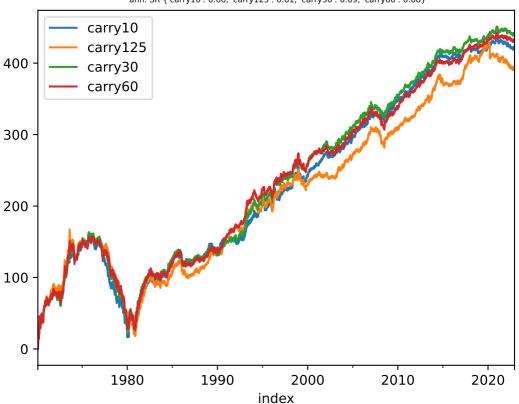
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': 0.057, 'carry125': -9.728, 'carry30': 1.044, 'carry60': -0.14}
ann. std {'carry10': 6.796, 'carry125': 9.392, 'carry30': 6.581, 'carry60': 6.524}
ann. SR {'carry10': 0.01, 'carry125': -1.04, 'carry30': 0.16, 'carry60': -0.02}



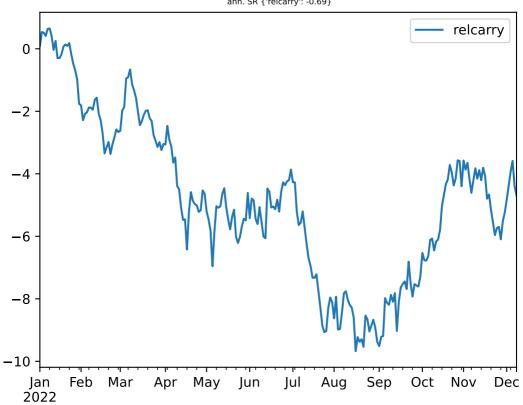
Total Trading Rule P&L for period '10Y' ann. mean {'carry10': 3.931, 'carry125': 5.042, 'carry30': 5.278, 'carry60': 5.48} ann. std {'carry10': 6.458, 'carry125': 9.125, 'carry30': 6.569, 'carry60': 6.534} ann. SR {'carry10': 0.61, 'carry125': 0.55, 'carry30': 0.8, 'carry60': 0.84}



Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.848, 'carry125': 7.339, 'carry30': 8.204, 'carry60': 8.024}
ann. std {'carry10': 11.865, 'carry125': 12.104, 'carry30': 11.876, 'carry60': 11.827}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}

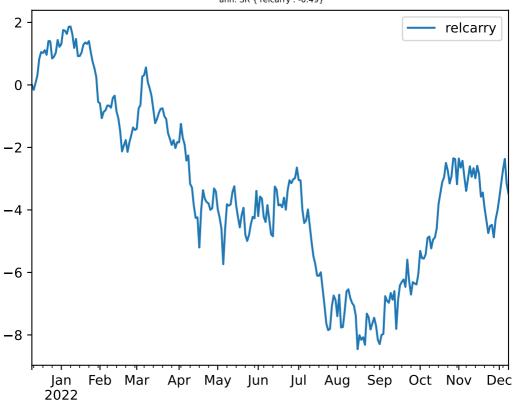


Total Trading Rule P&L for period 'YTD' ann. mean {'relcarry': -4.926} ann. std {'relcarry': 7.163} ann. SR {'relcarry': -0.69}



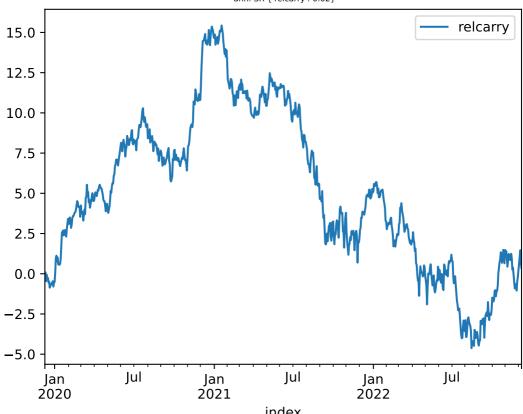
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Total Trading Rule P&L for period '1Y' ann. mean {'relcarry': -3.422} ann. std {'relcarry': 7.028} ann. SR {'relcarry': -0.49}

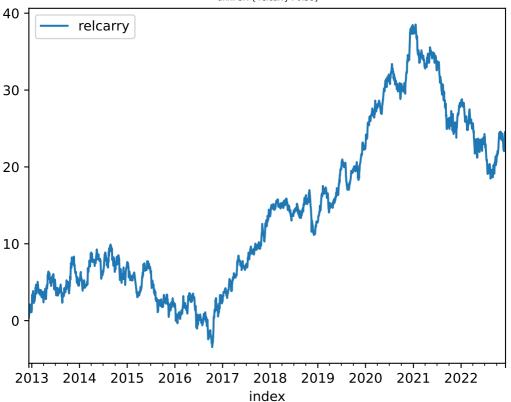


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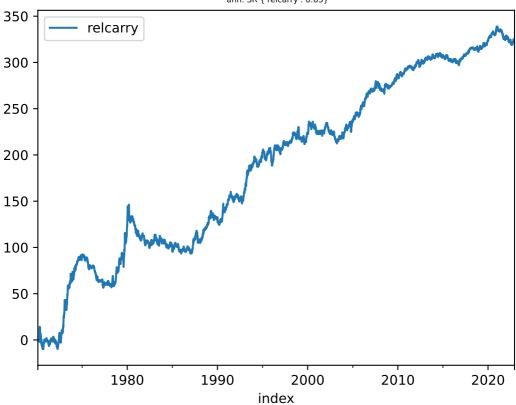
Total Trading Rule P&L for period '3Y' ann. mean {'relcarry': 0.116} ann. std {'relcarry': 6.814} ann. SR {'relcarry': 0.02}



Total Trading Rule P&L for period '10Y' ann. mean {'relcarry': 2.302} ann. std {'relcarry': 6.049} ann. SR {'relcarry': 0.38}

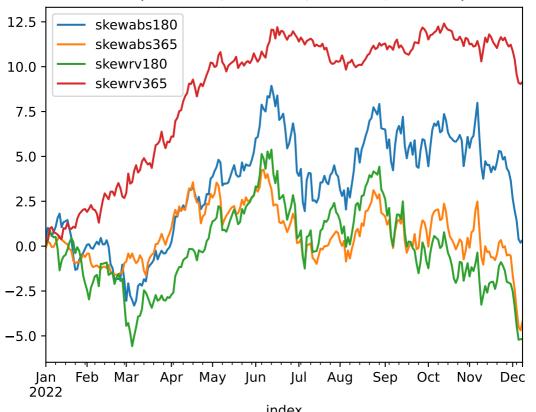


Total Trading Rule P&L for period '99Y' ann. mean {'relcarry': 6.013} ann. std {'relcarry': 9.561} ann. SR {'relcarry': 0.63}



Total Trading Rule P&L for period 'YTD'

ann. mean {'skewabs180': 0.363, 'skewabs365': -4.412, 'skewrv180': -5.425, 'skewrv365': 9.605} ann. std {'skewabs180': 10.024, 'skewabs365': 7.859, 'skewrv180': -0.58, 'skewrv365': 4.956} ann. SR {'skewabs180': 0.04, 'skewabs365': -0.56, 'skewrv180': -0.58, 'skewrv365': 1.94}

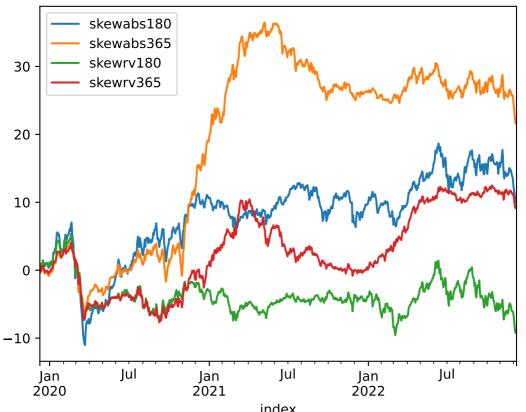


Total Trading Rule P&L for period '1Y' ann. mean {'skewabs180': 1.722, 'skewabs365': -3.98, 'skewrv180': -4.996, 'skewrv365': 9.078} ann. std {'skewabs180': 9.84, 'skewabs365': 7.66, 'skewrv180': 9.144, 'skewrv365': 4.859}

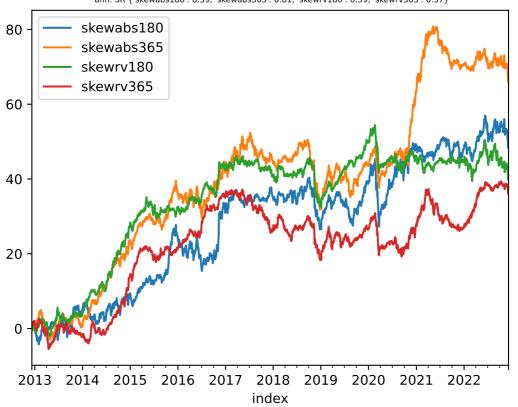


Total Trading Rule P&L for period '3Y'

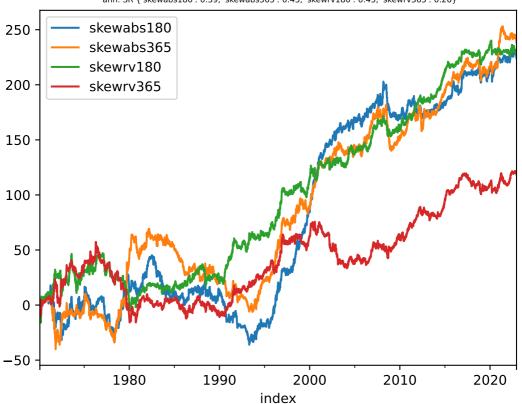
ann. mean {'skewabs180': 3.295, 'skewabs365': 7.208, 'skewrv180': -2.995, 'skewrv365': 3.019} ann. std {'skewabs180': 9.589, 'skewabs365': 8.73, 'skewrv180': 7.776, 'skewrv365': 6.576} ann. SR {'skewabs180': 0.34, 'skewabs365': 0.83, 'skewrv180': -0.39, 'skewrv365': 0.46}



Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.749, 'skewabs365': 6.513, 'skewrv180': 3.913, 'skewrv365': 3.544}
ann. std {'skewabs180': 8.071, 'skewabs365': 7.998, 'skewrv180': 6.59, 'skewrv365': 6.181}
ann. SR {'skewabs180': 0.59, 'skewabs365': 0.81, 'skewrv180': 0.59, 'skewrv365': 0.57}



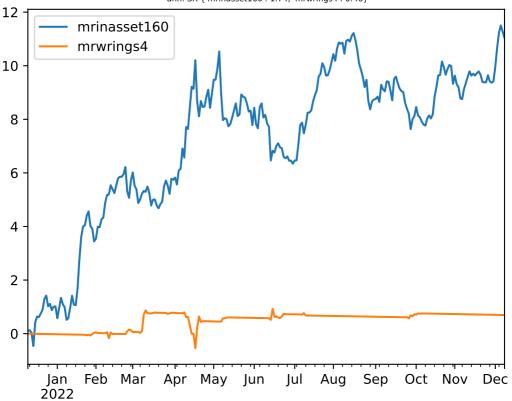
Total Trading Rule P&L for period '99Y' ann. mean {'skewabs180': 4.157, 'skewabs365': 4.429, 'skewrv180': 4.19, 'skewrv365': 2.2} ann. std {'skewabs180': 10.794, 'skewabs365': 10.3, 'skewrv180': 9.309, 'skewrv365': 8.606} ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.26}



Total Trading Rule P&L for period 'YTD' ann. mean { mrinasset160': 10.511, 'mrwrings4': 0.751} ann. std { 'mrinasset160': 6.327, 'mrwrings4': 1.529} ann. SR { 'mrinasset160': 1.66, 'mrwrings4': 0.49}

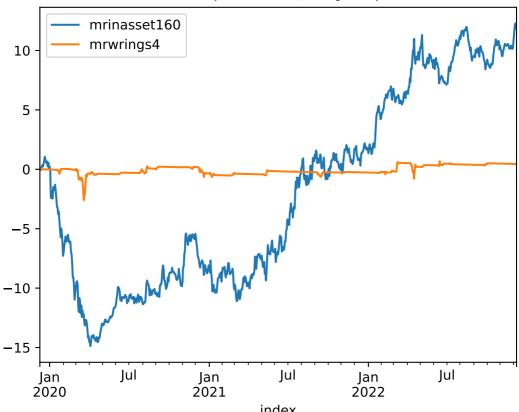


Total Trading Rule P&L for period '1Y' ann. mean {'mrinasset160': 10.867, 'mrwrings4': 0.685} ann. std {'mrinasset160': 6.248, 'mrwrings4': 1.481} ann. SR {'mrinasset160': 1.74, 'mrwrings4': 0.46}

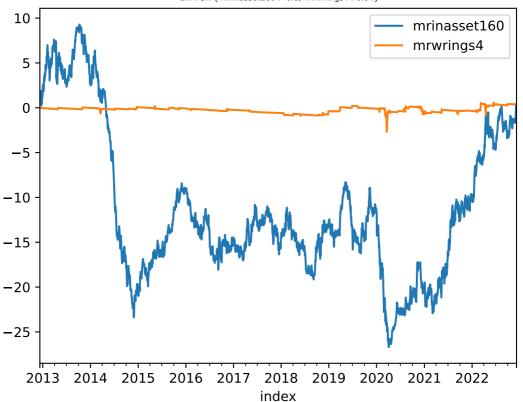


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Total Trading Rule P&L for period '3Y' ann. mean {'mrinasset160': 3.861, 'mrwrings4': 0.145} ann. std {'mrinasset160': 7.075, 'mrwrings4': 1.535} ann. SR {'mrinasset160': 0.55, 'mrwrings4': 0.09}



Total Trading Rule P&L for period '10Y' ann. mean {'mrinasset160': -0.0, 'mrwrings4': 0.035} ann. std {'mrinasset160': 6.655, 'mrwrings4': 0.897} ann. SR {'mrinasset160': -0.0, 'mrwrings4': 0.04}



Total Trading Rule P&L for period '99Y' ann. mean {'mrinasset160': -3.353, 'mrwrings4': -1.174} ann. std {'mrinasset160': 10.926, 'mrwrings4': 2.632} ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}

