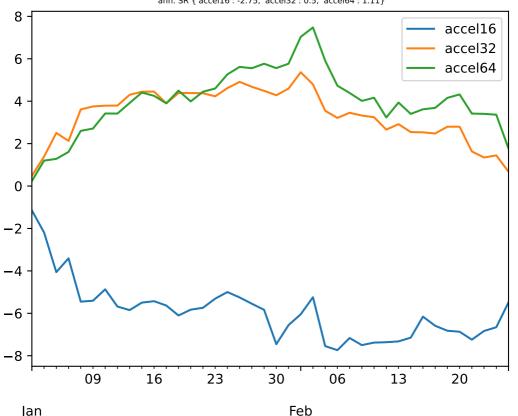
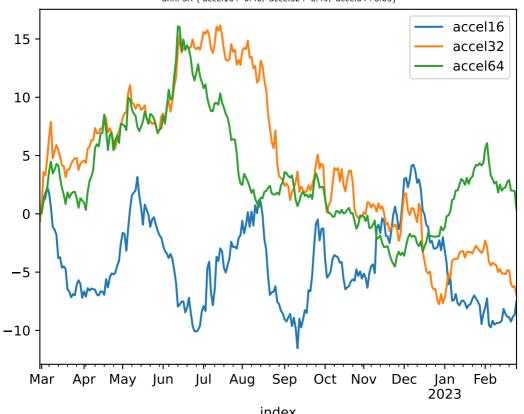
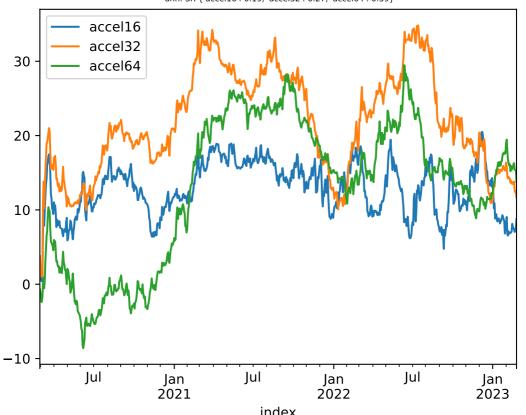
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -35.107, 'accel32': 4.333, 'accel64': 11.332}
ann. std {'accel16': 12.764, 'accel32': 8.625, 'accel64': 10.23}
ann. SR {'accel16': -2.75, 'accel32': 0.5, 'accel64': 1.11}



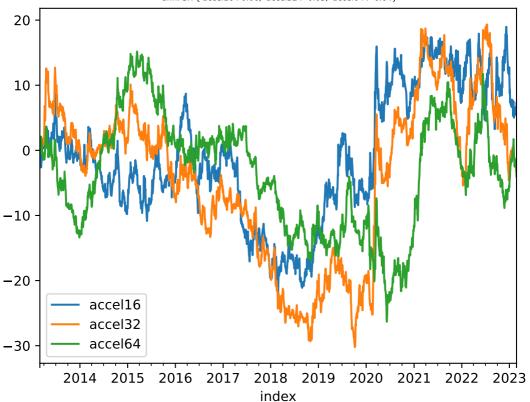
Total Trading Rule P&L for period '1Y' ann. mean {'accell6': -7.374, 'accel32': -6.868, 'accel64': 0.35} ann. std {'accel16': 15.926, 'accel32': 13.995, 'accel64': 11.649} ann. SR {'accel16': -0.46, 'accel32': -0.49, 'accel64': 0.03}



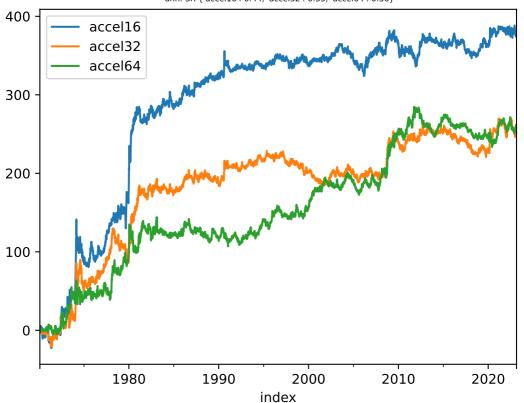
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 2.885, 'accel32': 3.829, 'accel64': 4.507}
ann. std {'accel16': 14.8, 'accel32': 14.089, 'accel64': 11.437}
ann. SR {'accel16': 0.19, 'accel32': 0.27, 'accel64': 0.39}



Total Trading Rule P&L for period '10Y' ann. mean {'accel16': 0.715, 'accel32': -0.373, 'accel64': -0.39} ann. std {'accel16': 11.989, 'accel32': 11.167, 'accel64': 9.576} ann. SR {'accel16': 0.06, 'accel32': -0.03, 'accel64': -0.04}

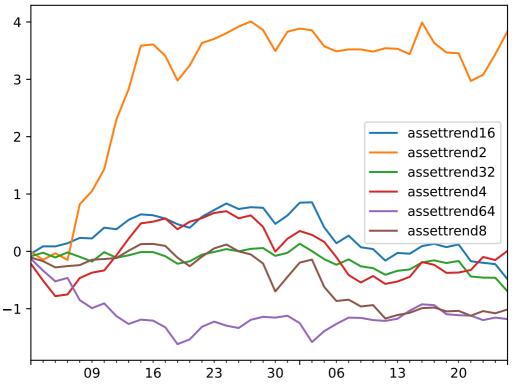


Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.965, 'accel32': 4.57, 'accel64': 4.731}
ann. std {'accel16': 15.662, 'accel32': 13.739, 'accel64': 13.253}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.36}



Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': -3.111, 'assettrend2': 24.556, 'assettrend32': -4.46, 'assettrend4': 0.056, 'assettrend64': -7.56, 'assettrend8': -6.483} ann. std {'assettrend16': 2.437, 'assettrend2': 5.299, 'assettrend32': 1.619, 'assettrend4': 2.948, 'assettrend64': 2.244, 'assettrend8': 2.514} ann. SR {'assettrend16': -1.28, 'assettrend2': 4.63, 'assettrend32': -2.76, 'assettrend4': 0.02, 'assettrend64': -3.37, 'assettrend8': -2.58}

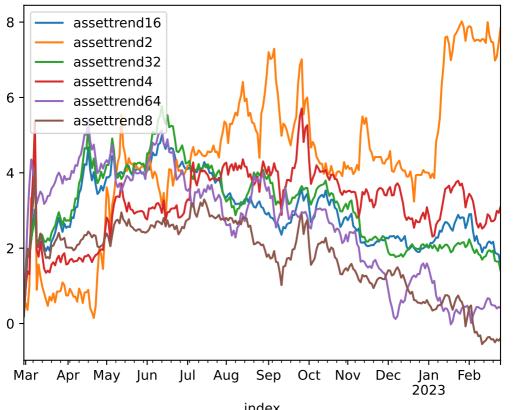


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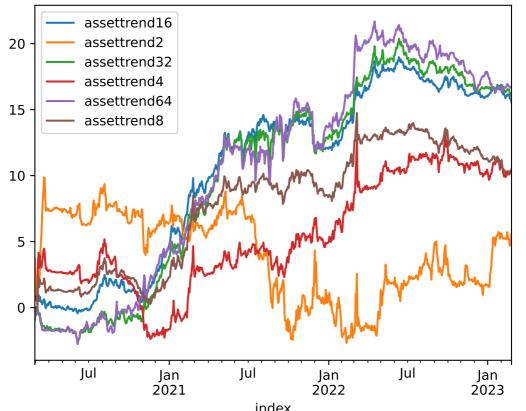
Total Trading Rule P&L for period '1Y'
6': 1.54 'assettrend2': 7.724 'assettrend32': 1.385 'assettrend4': 3.049 'assettrend64': 0.408 'a

ann. mean {'assettrend16': 1.54, 'assettrend2': 7.724, 'assettrend32': 1.385, 'assettrend4': 3.049, 'assettrend64': 0.408, 'assettrend8': -0.384} ann. std {'assettrend16': 2.949, 'assettrend2': 7.427, 'assettrend32': 3.156, 'assettrend4': 5.539, 'assettrend64': 3.678, 'assettrend8': 3.568} ann. SR {'assettrend16': 0.52, 'assettrend2': 1.04, 'assettrend32': 0.44, 'assettrend4': 0.55, 'assettrend64': 0.11, 'assettrend8': -0.11}



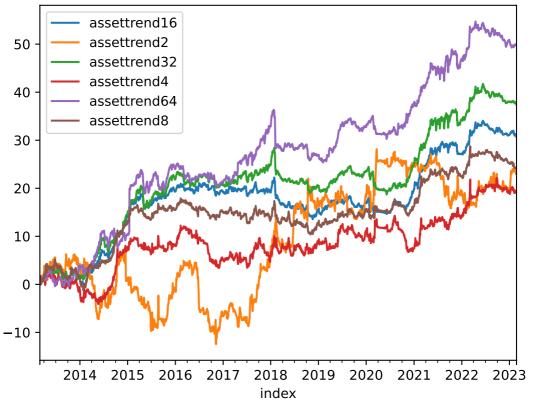
Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.097, 'assettrend2': 1.822, 'assettrend32': 5.25, 'assettrend4': 3.432, 'assettrend64': 5.469, 'assettrend8': 3.38} ann. std {'assettrend16': 3.527, 'assettrend2': 7.636, 'assettrend32': 4.28, 'assettrend4': 5.277, 'assettrend64': 5.06, 'assettrend8': 3.736} ann. SR {'assettrend16': 1.45, 'assettrend2': 0.24, 'assettrend32': 1.23, 'assettrend4': 0.65, 'assettrend64': 1.08, 'assettrend8': 0.9}



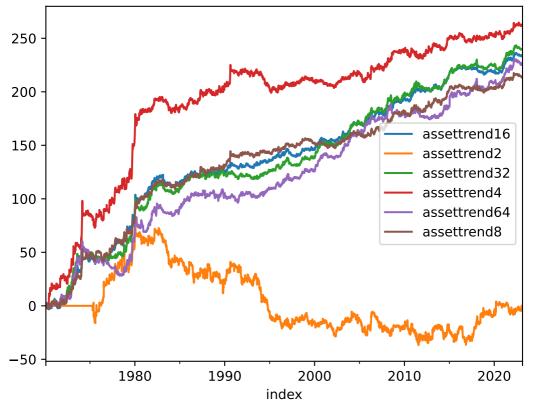
Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 3.008, 'assettrend2': 2.34, 'assettrend32': 3.67, 'assettrend4': 1.923, 'assettrend64': 4.882, 'assettrend8': 2.388} ann. std {'assettrend16': 3.243, 'assettrend2': 8.219, 'assettrend32': 3.703, 'assettrend4': 4.997, 'assettrend64': 5.284, 'assettrend8': 3.568} ann. SR {'assettrend16': 0.93, 'assettrend2': 0.28, 'assettrend32': 0.99, 'assettrend4': 0.38, 'assettrend64': 0.92, 'assettrend8': 0.67}



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

ann. mean {'assettrend16': 4.308, 'assettrend2': -0.003, 'assettrend32': 4.423, 'assettrend4': 4.849, 'assettrend64': 4.171, 'assettrend8': 3.942} ann. std {'assettrend16': 4.633, 'assettrend2': 10.018, 'assettrend32': 4.848, 'assettrend4': 7.338, 'assettrend64': 5.407, 'assettrend8': 5.016} ann. SR {'assettrend16': 0.93, 'assettrend2': -0.0, 'assettrend32': 0.91, 'assettrend4': 0.66, 'assettrend64': 0.77, 'assettrend8': 0.79}



Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 20.299, 'breakout160': 0.738, 'breakout20': -18.933, 'breakout320': 0.025, 'breakout40': -11.791, 'breakout80': 8.087} ann. std {'breakout10': 11.338, 'breakout160': 4.604, 'breakout20': 6.45, 'breakout320': 5.488, 'breakout40': 4.583, 'breakout80': 6.49} ann. SR {'breakout10': 1.79, 'breakout160': 0.16, 'breakout20': -2.94, 'breakout320': 0.0, 'breakout40': -2.57, 'breakout80': 1.25}

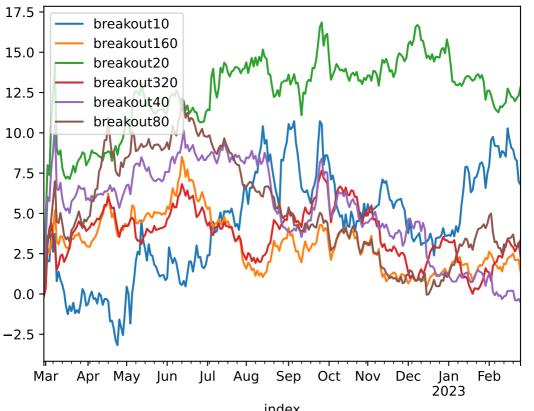


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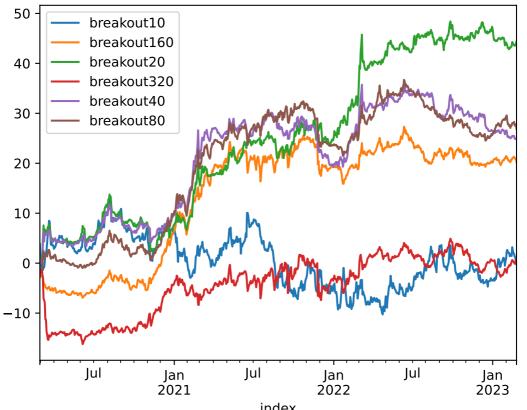
Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 6.682, 'breakout160': 1.38, 'breakout20': 12.644, 'breakout320': 3.287, 'breakout40': -0.508, 'breakout80': 2.274} ann. std {'breakout10': 12.261, 'breakout160': 6.87, 'breakout20': 11.378, 'breakout30': 6.806, 'breakout40': 8.957, 'breakout80': 7.89} ann. SR {'breakout10': 0.55, 'breakout160': 0.2, 'breakout20': 1.11, 'breakout320': 0.48, 'breakout40': -0.06, 'breakout80': 0.29}



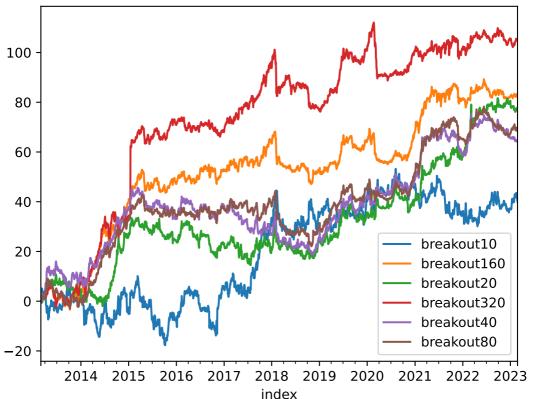
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -0.099, 'breakout160': 6.628, 'breakout20': 14.549, 'breakout320': 0.191, 'breakout40': 8.119, 'breakout80': 8.816} ann. std {'breakout10': 13.816, 'breakout160': 9.345, 'breakout20': 11.346, 'breakout320': 10.382, 'breakout40': 9.912, 'breakout80': 9.243} ann. SR {'breakout10': -0.01, 'breakout160': 0.71, 'breakout20': 1.28, 'breakout320': 0.02, 'breakout40': 0.82, 'breakout80': 0.95}



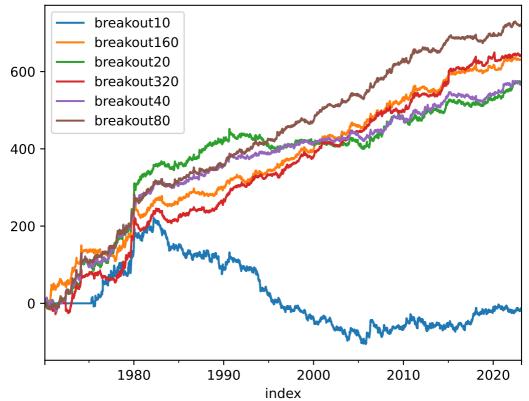
Total Trading Rule P&L for period '10Y' ann. mean {'breakout10': 3.933, 'breakout160': 8.07, 'breakout20': 7.629, 'breakout320': 10.361, 'breakout40': 6.293, 'breakout80': 6.724}

ann. std {'breakout10': 15.614, 'breakout160': 9.043, 'breakout20': 11.164, 'breakout320': 13.315, 'breakout40': 9.705, 'breakout80': 8.944} ann. SR {'breakout10': 0.25, 'breakout160': 0.89, 'breakout20': 0.68, 'breakout320': 0.78, 'breakout40': 0.65, 'breakout80': 0.75}



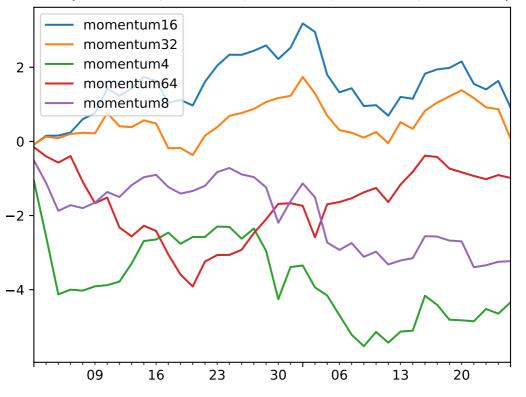
Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.293, 'breakout160': 11.662, 'breakout20': 10.571, 'breakout320': 11.894, 'breakout40': 10.454, 'breakout80': 13.314} ann. std {'breakout10': 20.756, 'breakout160': 12.437, 'breakout20': 15.984, 'breakout320': 13.001, 'breakout40': 13.183, 'breakout80': 12.685} ann. SR {'breakout10': -0.01, 'breakout160': 0.94, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.05}



Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 5.873, 'momentum32': 0.527, 'momentum4': -27.796, 'momentum64': -6.291, 'momentum8': -20.667} ann. std {'momentum16': 6.401, 'momentum32': 5.142, 'momentum4': 8.853, 'momentum64': 6.264, 'momentum8': 6.283} ann. SR {'momentum16': 0.92, 'momentum32': 0.1, 'momentum16': -3.14, 'momentum64': -1.0, 'momentum18': -3.29}

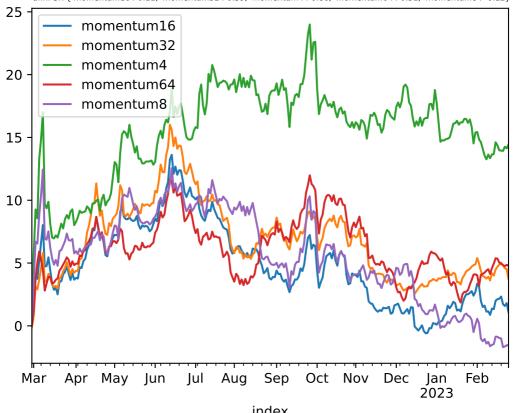


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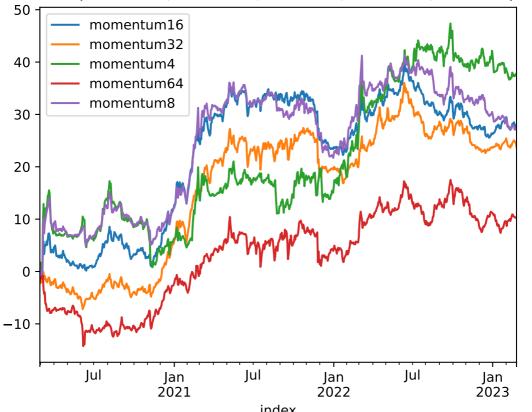
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 1.078, 'momentum32': 3.683, 'momentum4': 14.214, 'momentum64': 4.711, 'momentum8': -1.508} ann. std {'momentum16': 9.847, 'momentum32': 9.486, 'momentum4': 16.534, 'momentum64': 9.203, 'momentum8': 12.398} ann. SR {'momentum16': 0.11, 'momentum8': -0.12}



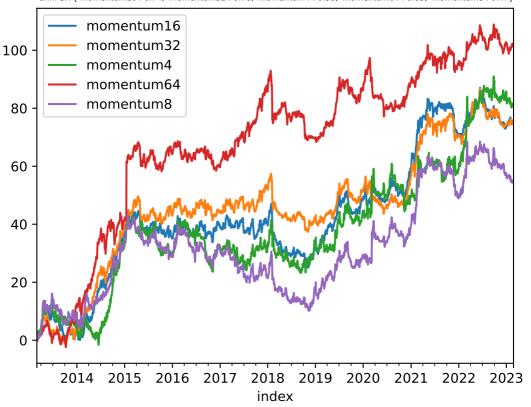
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.93, 'momentum32': 7.79, 'momentum4': 12.395, 'momentum64': 3.375, 'momentum8': 8.933} ann. std {'momentum16': 10.834, 'momentum32': 10.551, 'momentum4': 15.845, 'momentum64': 10.713, 'momentum8': 12.707} ann. SR {'momentum16': 0.82, 'momentum32': 0.74, 'momentum4': 0.78, 'momentum64': 0.32, 'momentum8': 0.7}



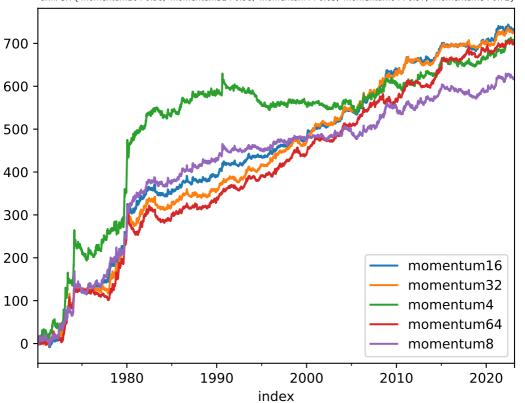
Total Trading Rule P&L for period '10Y'

ann. mean {'momentum16': 7.325, 'momentum32': 7.323, 'momentum4': 7.996, 'momentum64': 9.985, 'momentum8': 5.347} ann. std {'momentum16': 9.866, 'momentum32': 9.408, 'momentum4': 13.699, 'momentum64': 11.962, 'momentum8': 11.26} ann. SR {'momentum16': 0.74, 'momentum32': 0.78, 'momentum4': 0.58, 'momentum64': 0.83, 'momentum8': 0.47}



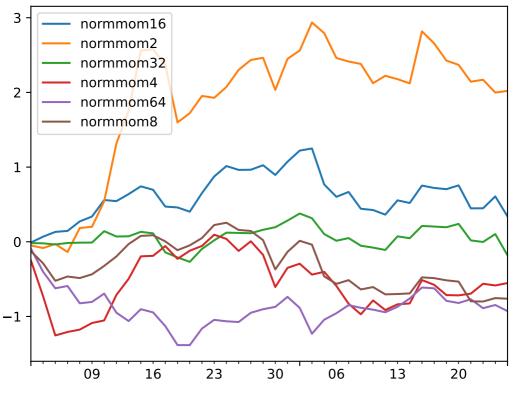
Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.529, 'momentum32': 13.405, 'momentum4': 13.018, 'momentum64': 12.953, 'momentum8': 11.381} ann. std {'momentum16': 14.134, 'momentum32': 13.743, 'momentum4': 20.001, 'momentum64': 13.357, 'momentum8': 15.792} ann. SR {'momentum16': 0.96, 'momentum32': 0.98, 'momentum4': 0.65, 'momentum64': 0.97, 'momentum8': 0.72}



Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 2.174, 'normmom2': 12.929, 'normmom32': -1.157, 'normmom4': -3.54, 'normmom64': -5.941, 'normmom8': -4.88} ann. std {'normmom16': 2.522, 'normmom2': 4.962, 'normmom32': 1.727, 'normmom4': 3.218, 'normmom64': 2.287, 'normmom8': 2.319} ann. SR {'normmom16': 0.86, 'normmom2': 2.61, 'normmom32': -0.67, 'normmom4': -1.1, 'normmom64': -2.6, 'normmom8': -2.1}

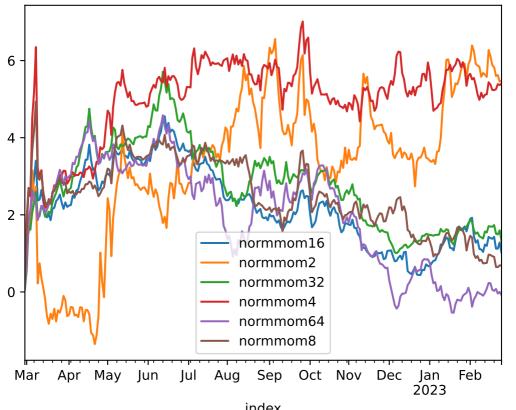


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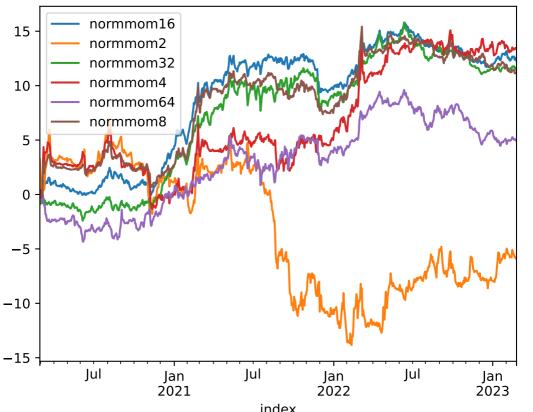
Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 0.999, 'normmom2': 5.392, 'normmom32': 1.293, 'normmom4': 5.315, 'normmom64': -0.08, 'normmom8': 0.671} ann. std {'normmom16': 3.078, 'normmom2': 6.938, 'normmom32': 3.052, 'normmom4': 5.74, 'normmom64': 3.386, 'normmom8': 4.005} ann. SR {'normmom16': 0.32, 'normmom2': 0.78, 'normmom32': 0.42, 'normmom4': 0.93, 'normmom64': -0.02, 'normmom8': 0.17}



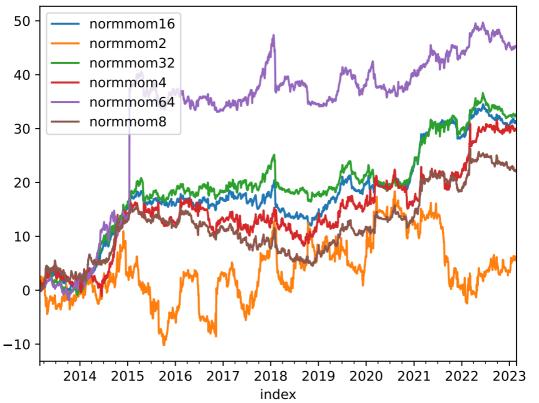
Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 4.02, 'normmom2': -1.93, 'normmom32': 3.727, 'normmom4': 4.416, 'normmom64': 1.619, 'normmom8': 3.66} ann. std {'normmom16': 3.631, 'normmom2': 8.054, 'normmom32': 3.931, 'normmom4': 5.683, 'normmom64': 4.195, 'normmom8': 4.207} ann. SR {'normmom16': 1.11, 'normmom2': -0.24, 'normmom32': 0.95, 'normmom4': 0.78, 'normmom64': 0.39, 'normmom8': 0.87}



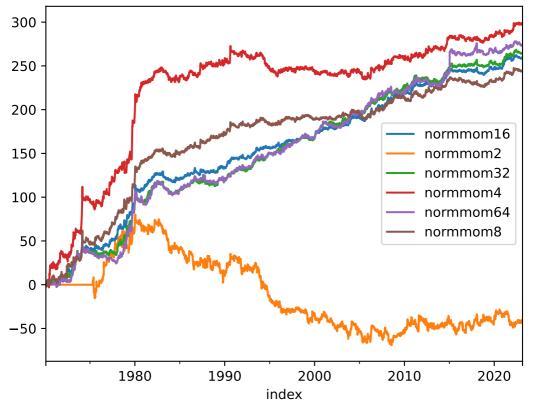
Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 3.043, 'normmom2': 0.538, 'normmom32': 3.164, 'normmom4': 2.94, 'normmom64': 4.422, 'normmom8': 2.166} ann. std {'normmom16': 3.55, 'normmom2': 8.979, 'normmom32': 3.698, 'normmom4': 5.479, 'normmom64': 8.481, 'normmom8': 4.025} ann. SR {'normmom16': 0.86, 'normmom2': 0.06, 'normmom32': 0.86, 'normmom4': 0.54, 'normmom64': 0.52, 'normmom8': 0.54}

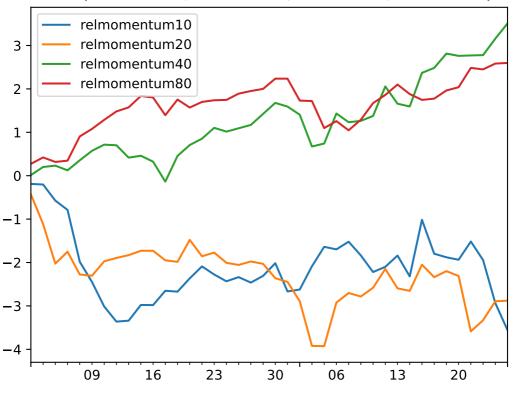


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.786, 'normmom2': -0.76, 'normmom32': 4.885, 'normmom4': 5.511, 'normmom64': 5.058, 'normmom8': 4.499} ann. std {'normmom16': 4.89, 'normmom2': 11.17, 'normmom32': 4.948, 'normmom4': 8.291, 'normmom64': 6.235, 'normmom8': 5.903} ann. SR {'normmom16': 0.98, 'normmom2': -0.07, 'normmom32': 0.99, 'normmom4': 0.66, 'normmom64': 0.81, 'normmom8': 0.76}



Total Trading Rule P&L for period 'YTD' ann. mean {'relmomentum10': -22.767, 'relmomentum20': -18.422, 'relmomentum40': 22.452, 'relmomentum80': 16.629} ann. std {'relmomentum10': 7.316, 'relmomentum20': 7.026, 'relmomentum40': 4.833, 'relmomentum80': 3.809} ann. SR {'relmomentum10': -3.11, 'relmomentum20': -2.62, 'relmomentum40': 4.65, 'relmomentum80': 4.37}

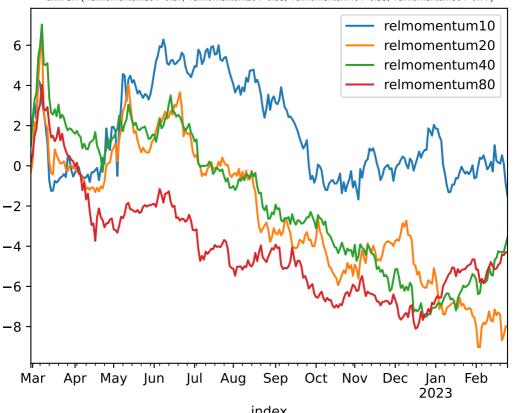


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Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -1.489, 'relmomentum20': -7.851, 'relmomentum40': -3.498, 'relmomentum80': -4.225} ann. std {'relmomentum10': 8.622, 'relmomentum20': 8.45, 'relmomentum40': 6.547, 'relmomentum80': 5.487} ann. SR {'relmomentum10': -0.17, 'relmomentum20': -0.93, 'relmomentum40': -0.53, 'relmomentum80': -0.77}



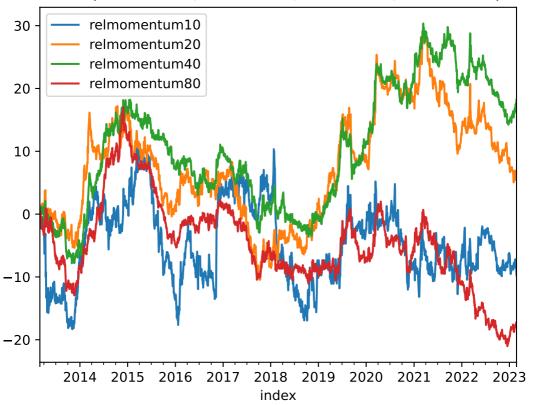
Total Trading Rule P&L for period '3Y' ann. mean {'relmomentum10': -3.243, 'relmomentum20': -2.895, 'relmomentum40': 0.223, 'relmomentum80': -4.579}

ann. std {'relmomentum10': 12.109, 'relmomentum20': 8.906, 'relmomentum40': 7.343, 'relmomentum80': 6.783} ann. SR {'relmomentum10': -0.27, 'relmomentum20': -0.33, 'relmomentum40': 0.03, 'relmomentum80': -0.68} 15 10 5 0 -**-**5 -10relmomentum10 relmomentum20 -15relmomentum40 relmomentum80 Jul Jul Jul Jan Jan Jan 2021 2022 2023

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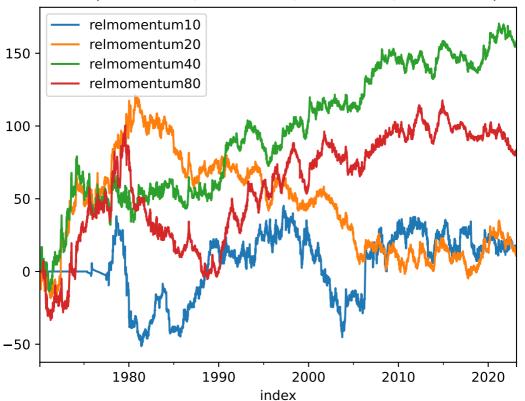
Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -0.956, 'relmomentum20': 0.599, 'relmomentum40': 1.788, 'relmomentum80': -1.69} ann. std {'relmomentum10': 12.921, 'relmomentum20': 8.91, 'relmomentum40': 0.25, 'relmomentum80': 6.684} ann. SR {'relmomentum10': -0.07, 'relmomentum40': 0.25, 'relmomentum80': -0.25}

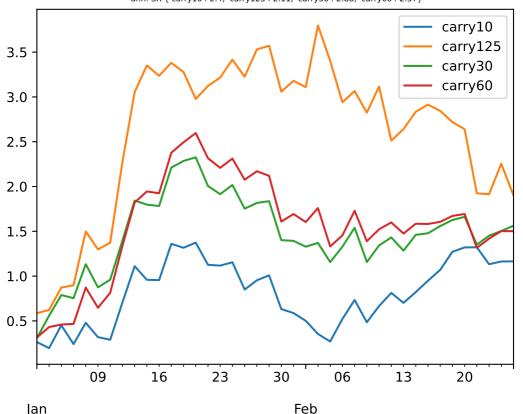


Total Trading Rule P&L for period '99Y'

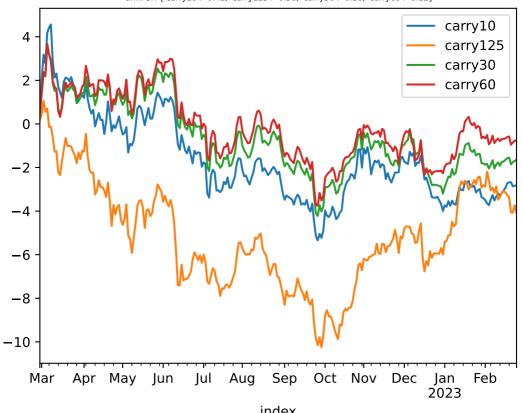
ann. mean {'relmomentum10': 0.266, 'relmomentum20': 0.218, 'relmomentum40': 2.928, 'relmomentum80': 1.543} ann. std {'relmomentum10': 13.404, 'relmomentum20': 11.502, 'relmomentum40': 10.781, 'relmomentum80': 11.048} ann. SR {'relmomentum10': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}



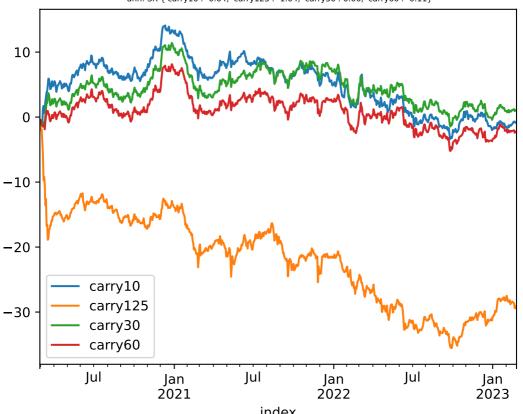
Total Trading Rule P&L for period 'YTD' ann. mean {'carry10': 7.454, 'carry125': 12.163, 'carry30': 10.0, 'carry60': 9.611} ann. std {'carry10': 3.111, 'carry125': 5.762, 'carry30': 3.467, 'carry60': 3.739} ann. SR {'carry10': 2.4, 'carry125': 2.11, 'carry30': 2.88, 'carry60': 2.57}



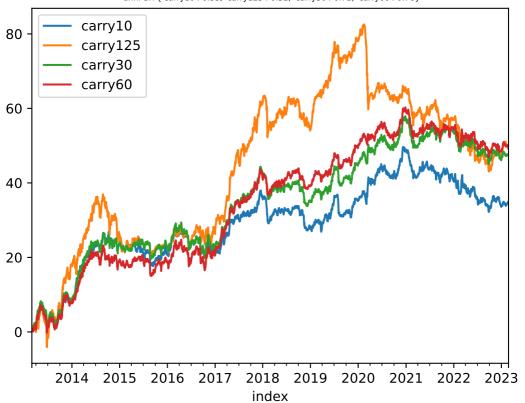
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -2.788, 'carry125': -4.026, 'carry30': -1.615, 'carry60': -0.756}
ann. std {'carry10': 6.562, 'carry125': 7.195, 'carry30': 6.249, 'carry60': 6.461}
ann. SR {'carry10': -0.42, 'carry125': -0.56, 'carry30': -0.26, 'carry60': -0.12}



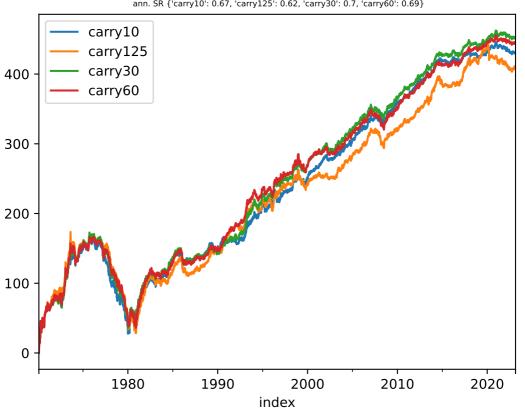
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.277, 'carry125': -9.637, 'carry30': 0.37, 'carry60': -0.729}
ann. std {'carry10': 6.777, 'carry125': 9.246, 'carry30': 6.573, 'carry60': 6.521}
ann. SR {'carry10': -0.04, 'carry125': -1.04, 'carry30': 0.06, 'carry60': -0.11}



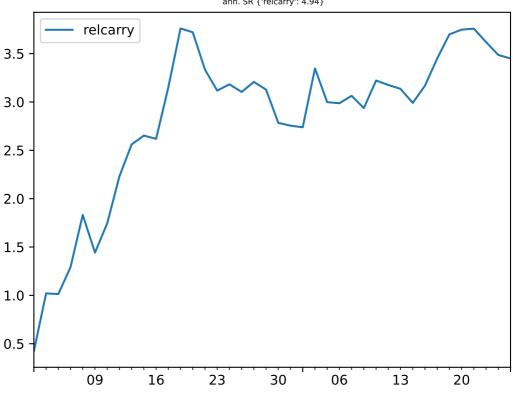
Total Trading Rule P&L for period '10Y' ann. mean {'carry10': 3.41, 'carry125': 4.831, 'carry30': 4.677, 'carry60': 4.901} ann. std {'carry10': 6.38, 'carry125': 9.237, 'carry30': 6.49, 'carry60': 6.457} ann. SR {'carry10': 0.53, 'carry125': 0.52, 'carry30': 0.72, 'carry60': 0.76}



Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7,966, 'carry125': 7.571, 'carry30': 8.363, 'carry60': 8.226}
ann. std {'carry10': 11.896, 'carry125': 12.174, 'carry30': 11.915, 'carry60': 11.87}
ann. SR {'carry10': 0.67, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}



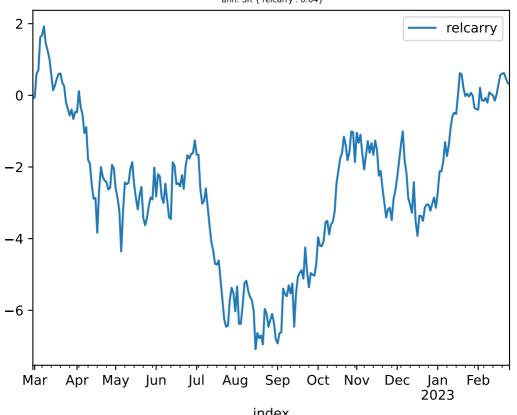
Total Trading Rule P&L for period 'YTD' ann. mean {'relcarry': 22.079} ann. std {'relcarry': 4.467} ann. SR {'relcarry': 4.94}



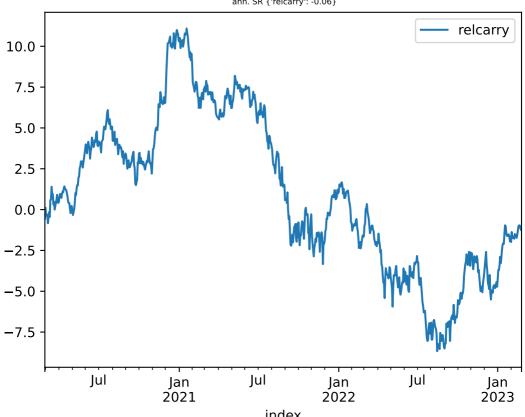
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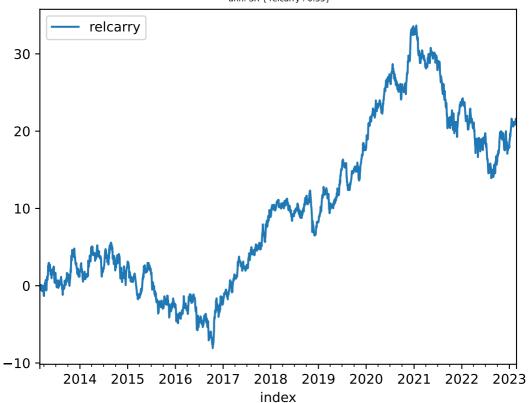
Total Trading Rule P&L for period '1Y' ann. mean {'relcarry': 0.306} ann. std {'relcarry': 7.143} ann. SR {'relcarry': 0.04}



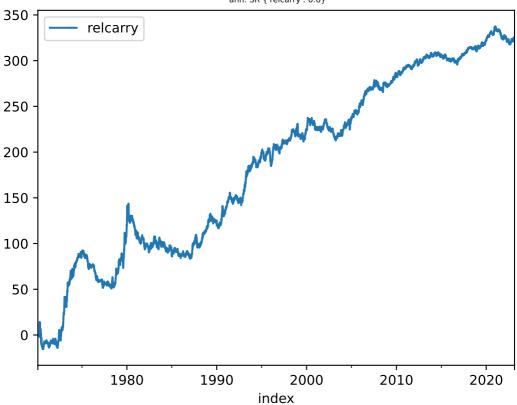
Total Trading Rule P&L for period '3Y' ann. mean {'relcarry': -0.417} ann. std {'relcarry': 6.8} ann. SR {'relcarry': -0.06}



Total Trading Rule P&L for period '10Y' ann. mean {'relcarry': 2.093} ann. std {'relcarry': 5.988} ann. SR {'relcarry': 0.35}

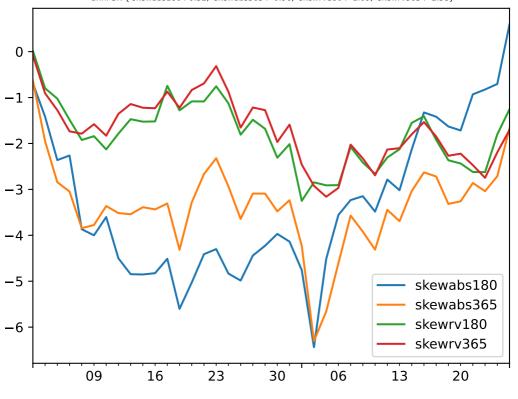


Total Trading Rule P&L for period '99Y' ann. mean {'relcarry': 6.011} ann. std {'relcarry': 9.977} ann. SR {'relcarry': 0.6}



Total Trading Rule P&L for period 'YTD'

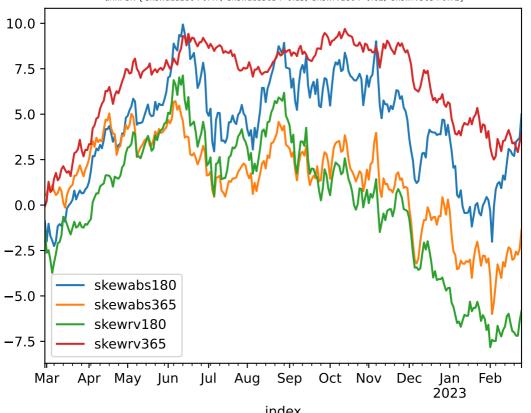
ann. mean {'skewabs180': 3.789, 'skewabs365': -10.689, 'skewrv180': -8.035, 'skewrv365': -10.914} ann. std {'skewabs180': 11.668, 'skewabs365': 11.192, 'skewrv180': 7.341, 'skewrv365': 6.915} ann. SR {'skewabs180': 0.32, 'skewabs365': -0.96, 'skewrv180': -1.09, 'skewrv365': -1.58}



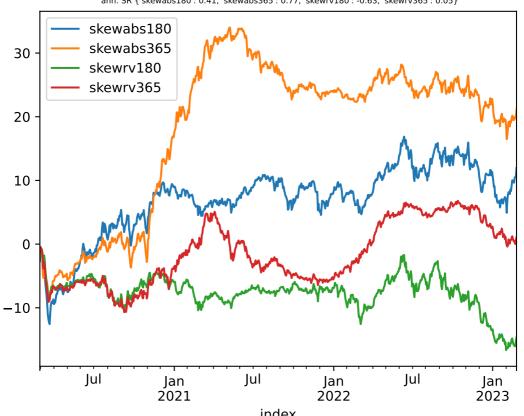
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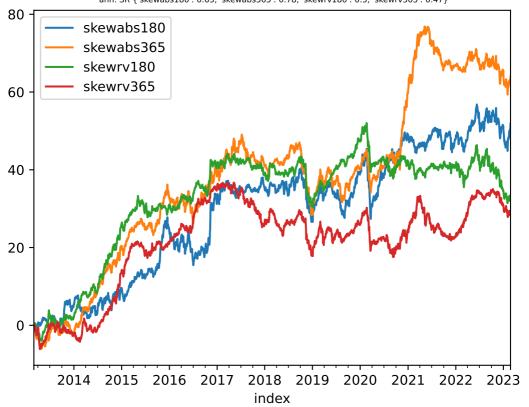
Total Trading Rule P&L for period '1Y' ann. mean {'skewabs180': 4.93, 'skewabs365': -1.344, 'skewrv180': -5.735, 'skewrv365': 3.896} ann. std {'skewabs180': 10.576, 'skewabs365': 8.952, 'skewrv180': 9.224, 'skewrv365': 5.377} ann. SR {'skewabs180': 0.47, 'skewabs365': -0.15, 'skewrv180': -0.62, 'skewrv365': 0.72}



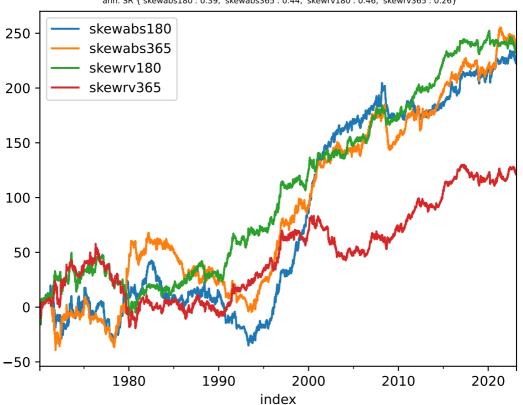
Total Trading Rule P&L for period '3Y' ann. mean {'skewabs180': 3.916, 'skewabs365': 6.922, 'skewrv180': -4.804, 'skewrv365': 0.348} ann. std {'skewabs180': 9.621, 'skewabs365': 9.07, 'skewrv180': 7.666, 'skewrv365': 6.628} ann. SR {'skewabs180': 0.41, 'skewabs365': 0.77, 'skewrv180': -0.63, 'skewrv365': 0.05}



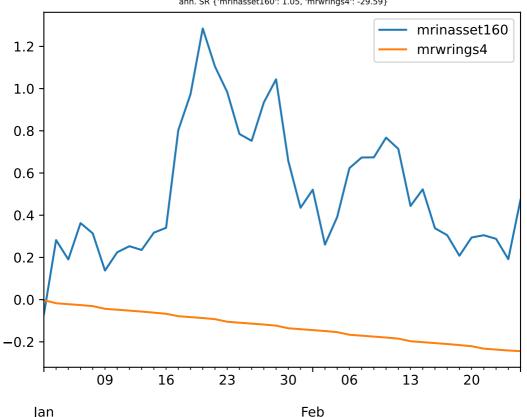
Total Trading Rule P&L for period '10Y' ann. mean {'skewabs180': 5.095, 'skewabs365': 6.281, 'skewrv180': 3.28, 'skewrv365': 2.876} ann. std {'skewabs180': 8.081, 'skewabs365': 8.026, 'skewrv180': 6.56, 'skewrv365': 6.149} ann. SR {'skewabs180': 0.63, 'skewabs365': 0.78, 'skewrv180': 0.5, 'skewrv365': 0.47}



Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.242, 'skewabs365': 4.482, 'skewrv180': 4.325, 'skewrv365': 2.265}
ann. std {'skewabs180': 10.779, 'skewabs365': 10.24, 'skewrv180': 9.451, 'skewrv365': 8.743}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.46, 'skewrv365': 0.26}



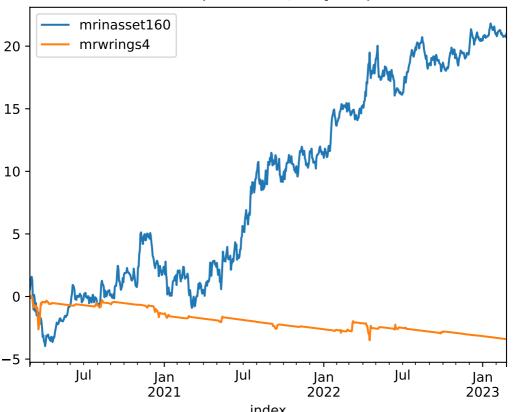
Total Trading Rule P&L for period 'YTD' ann. mean {'mrinasset160': 3.03, 'mrwrings4': -1.563} ann. std {'mrinasset160': 2.88, 'mrwrings4': 0.053} ann. SR {'mrinasset160': 1.05, 'mrwrings4': -29.59}



Total Trading Rule P&L for period '1Y' ann. mean {'mrinasset160': 6.056, 'mrwrings4': -0.756} ann. std {'mrinasset160': 5.604, 'mrwrings4': 1.44} ann. SR {'mrinasset160': 1.08, 'mrwrings4': -0.53}



Total Trading Rule P&L for period '3Y' ann. mean {'mrinasset160': 6.885, 'mrwrings4': -1.115} ann. std {'mrinasset160': 6.571, 'mrwrings4': 1.517} ann. SR {'mrinasset160': 1.05, 'mrwrings4': -0.74}



Total Trading Rule P&L for period '10Y' ann. mean {'mrinasset160': -0.045, 'mrwrings4': -1.194} ann. std {'mrinasset160': -6.499, 'mrwrings4': 0.898} ann. SR {'mrinasset160': -0.01, 'mrwrings4': -1.33}



Total Trading Rule P&L for period '99Y' ann. mean {'mrinasset160': -3.129, 'mrwrings4': -2.314} ann. std {'mrinasset160': 11.152, 'mrwrings4': 2.616} ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.88}

