

	baseline		
	pro	sr	maxdd
ubah	31.12	0.093	0.22
best	58.74	0.240	0.39
bcrp	62.46	0.311	0.26
up	38.75	0.165	0.23
eg	38.61	0.164	0.23
ons	86.16	0.514	0.27
anticor	83.59	0.449	0.28
anticor_ar	105.9	0.535	0.26
pamr	133.23	0.506	0.25
pamr_1	130.11	0.497	0.26
pamr_2	138.76	0.530	0.26
cwmr_var	126.71	0.482	0.26
cwmr_std	126.71	0.482	0.26
olmar1	123.34	0.470	0.35
olmar2	112.4	0.430	0.31
bk	7.26	-0.115	0.27
bnn	105.92	0.547	0.21
corn	66.32	0.251	0.26
cornu	161.09	0.727	0.21
cornk	94.31	0.461	0.25
ucrp	39.03	0.168	0.23

	pro	sr	maxdd	pro	sr	maxdd
1	-46.22	-0.453	50.01	39.03	0.463	22.90
2	-49.95	-0.478	52.09	39.03	0.463	22.90
3	-10.3	0.018	40.5	39.03	0.463	22.90
4	-32.05	-0.237	44.06	39.03	0.463	22.90
5	23.4	-0.12	36.56	39.03	0.463	22.90
6	-37.79	-0.317	41.8	39.03	0.463	22.90
7	-36.38	-0.278	38.21	39.03	0.463	22.90
8	-28.21	-0.184	41.47	39.03	0.463	22.90
9	-43.63	-0.379	52.34	39.03	0.463	22.90
10	-58.78	-0.687	60.88	39.03	0.463	22.90
average	-31.991	-0.3115	45.792	39.03	0.463	22.90
std	23.5324	0.200417	7.71951179	0.00	0.000	0.00