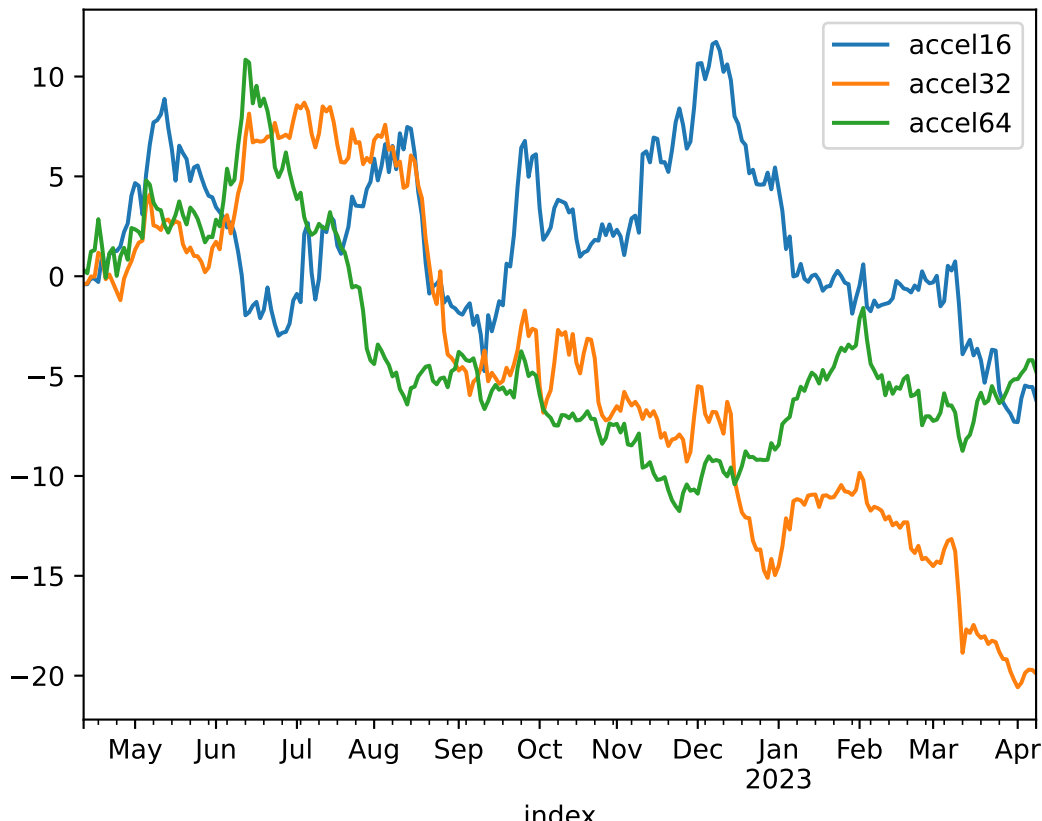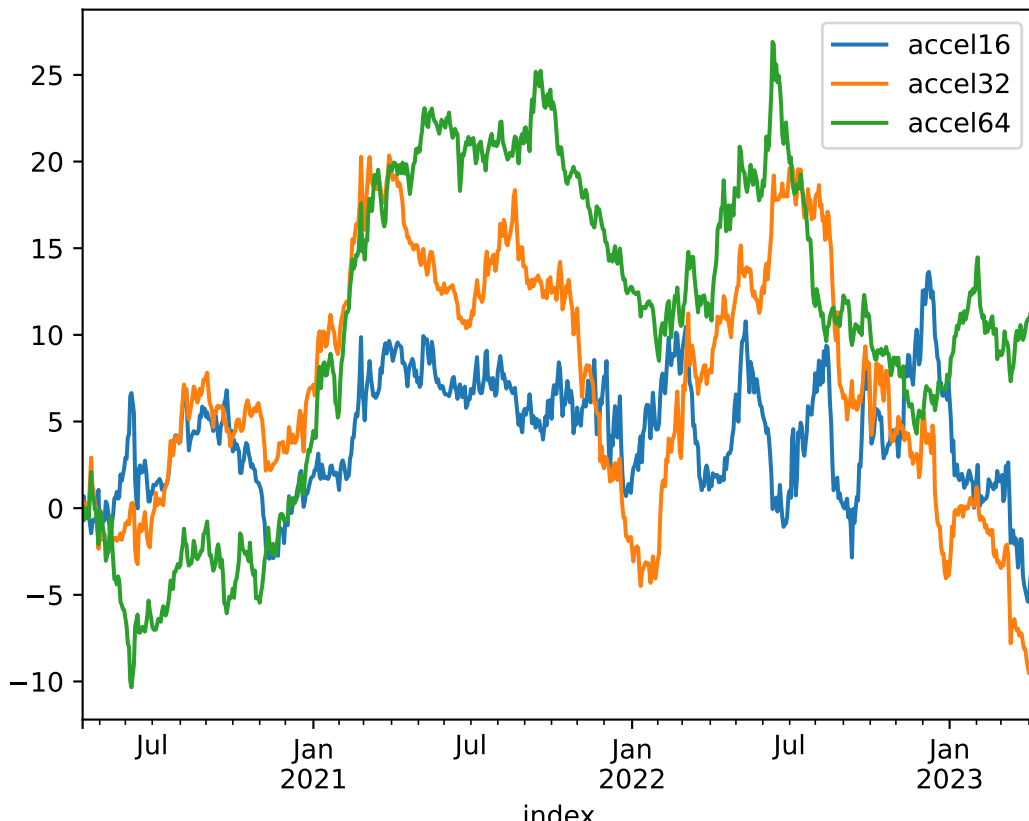Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -41.922, 'accel32': -17.768, 'accel64': 14.13}
ann. std {'accel16': 13.481, 'accel32': 10.4, 'accel64': 9.585}
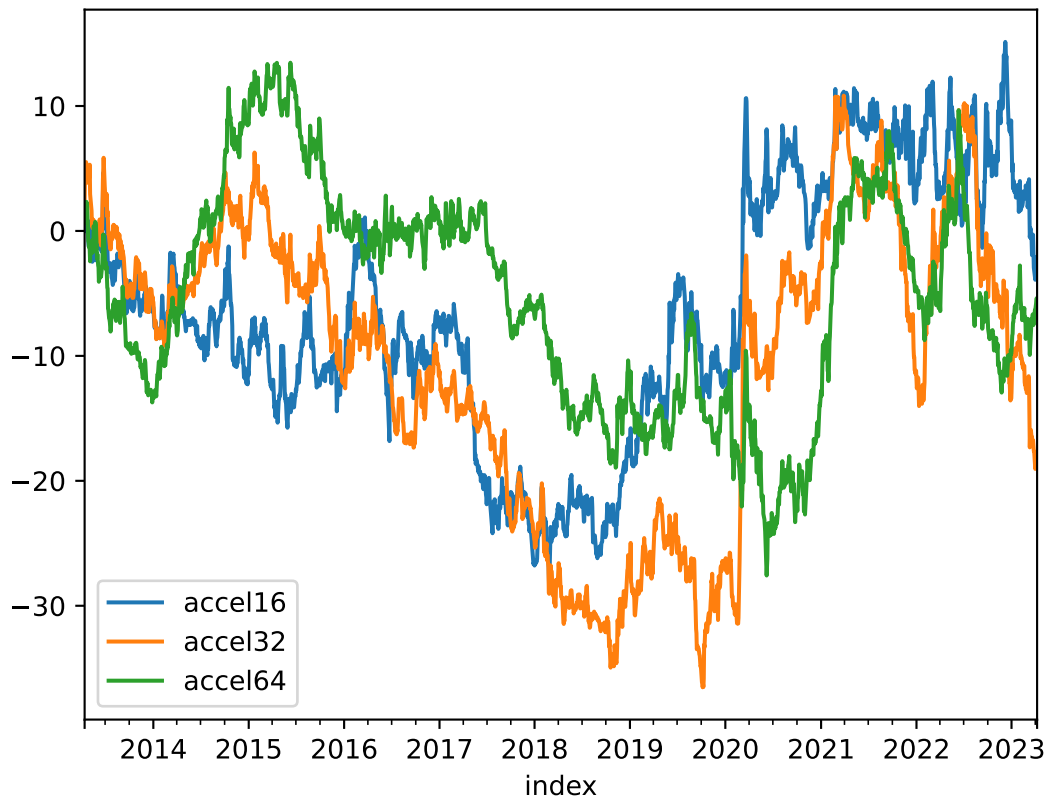ann. SR {'accel16': -3.11, 'accel32': -1.71, 'accel64': 1.47}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -6.085, 'accel32': -19.587, 'accel64': -4.689}
ann. std {'accel16': 16.051, 'accel32': 13.091, 'accel64': 11.208}
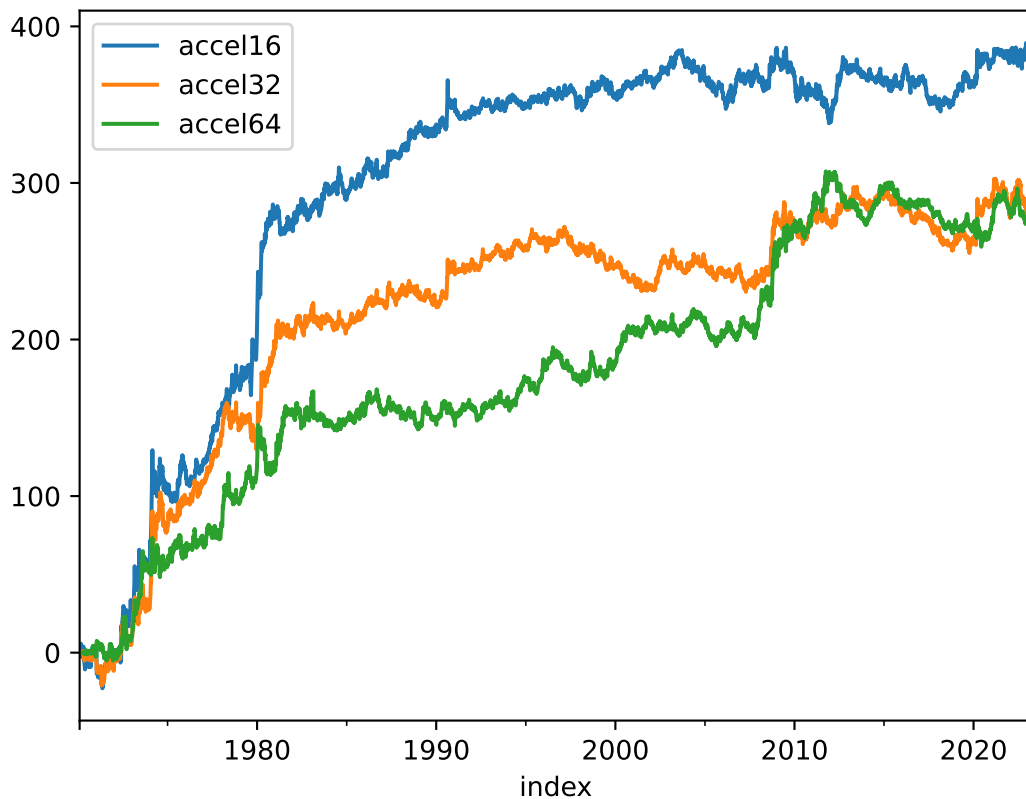ann. SR {'accel16': -0.38, 'accel32': -1.5, 'accel64': -0.42}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -1.403, 'accel32': -2.896, 'accel64': 3.704}
ann. std {'accel16': 13.635, 'accel32': 11.868, 'accel64': 10.687}
ann. SR {'accel16': -0.1, 'accel32': -0.24, 'accel64': 0.35}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.273, 'accel32': -1.803, 'accel64': -0.583}
ann. std {'accel16': 11.709, 'accel32': 10.731, 'accel64': 9.342}
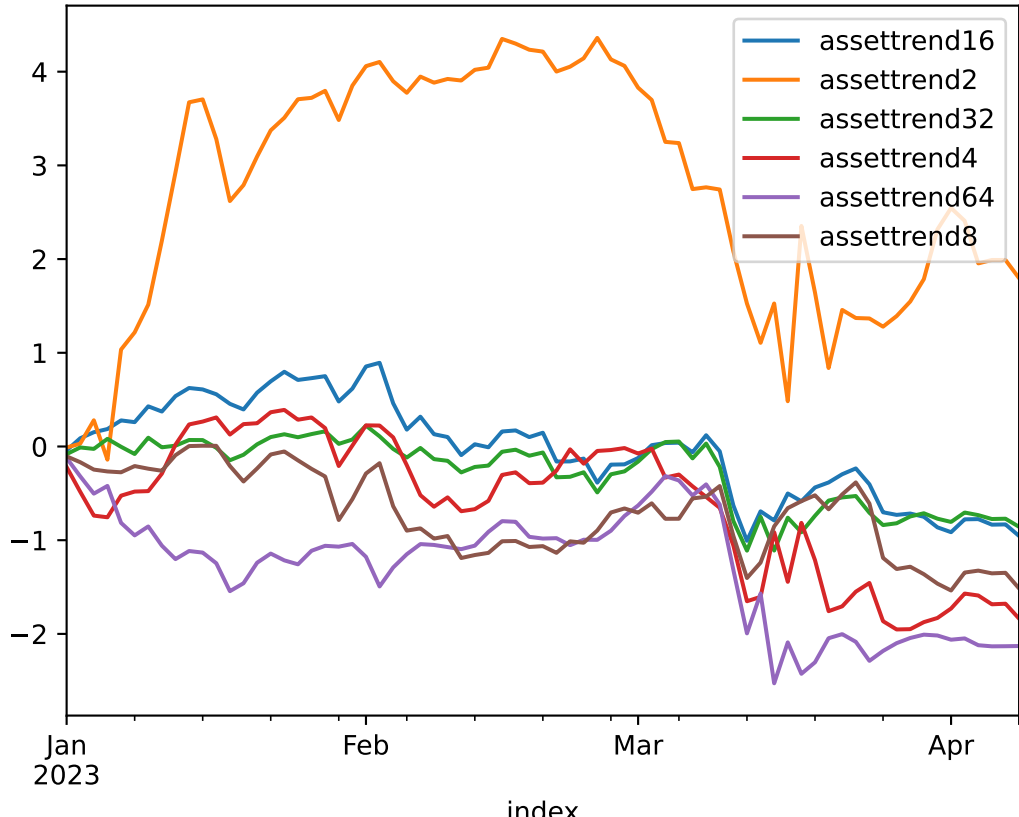ann. SR {'accel16': -0.02, 'accel32': -0.17, 'accel64': -0.06}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.855, 'accel32': 5.045, 'accel64': 5.182}
ann. std {'accel16': 14.133, 'accel32': 12.457, 'accel64': 12.106}
ann. SR {'accel16': 0.49, 'accel32': 0.4, 'accel64': 0.43}

Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.444, 'assettrend2': 6.477, 'assettrend32': -3.091, 'assettrend4': -6.624, 'assettrend64': -7.677, 'assettrend8': -5.462}
ann. std {'assettrend16': 2.639, 'assettrend2': 6.955, 'assettrend32': 2.393, 'assettrend4': 3.696, 'assettrend64': 3.546, 'assettrend8': 2.92}
ann. SR {'assettrend16': -1.3, 'assettrend2': 0.93, 'assettrend32': -1.29, 'assettrend4': -1.79, 'assettrend64': -2.16, 'assettrend8': -1.87}
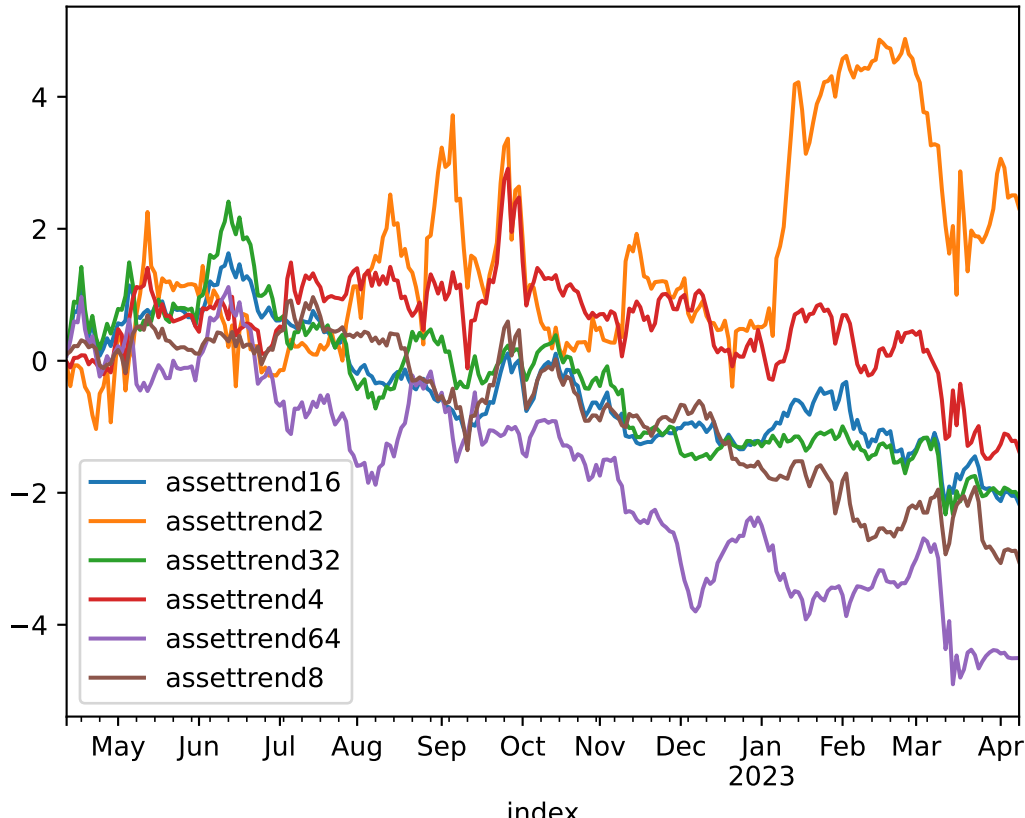
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -2.135, 'assettrend2': 2.278, 'assettrend32': -2.041, 'assettrend4': -1.349, 'assettrend64': -4.435, 'assettrend8': -2.997}
ann. std {'assettrend16': 2.473, 'assettrend2': 6.421, 'assettrend32': 2.855, 'assettrend4': 3.94, 'assettrend64': 3.255, 'assettrend8': 2.616}
ann. SR {'assettrend16': -0.86, 'assettrend2': 0.35, 'assettrend32': -0.71, 'assettrend4': -0.34, 'assettrend64': -1.36, 'assettrend8': -1.15}
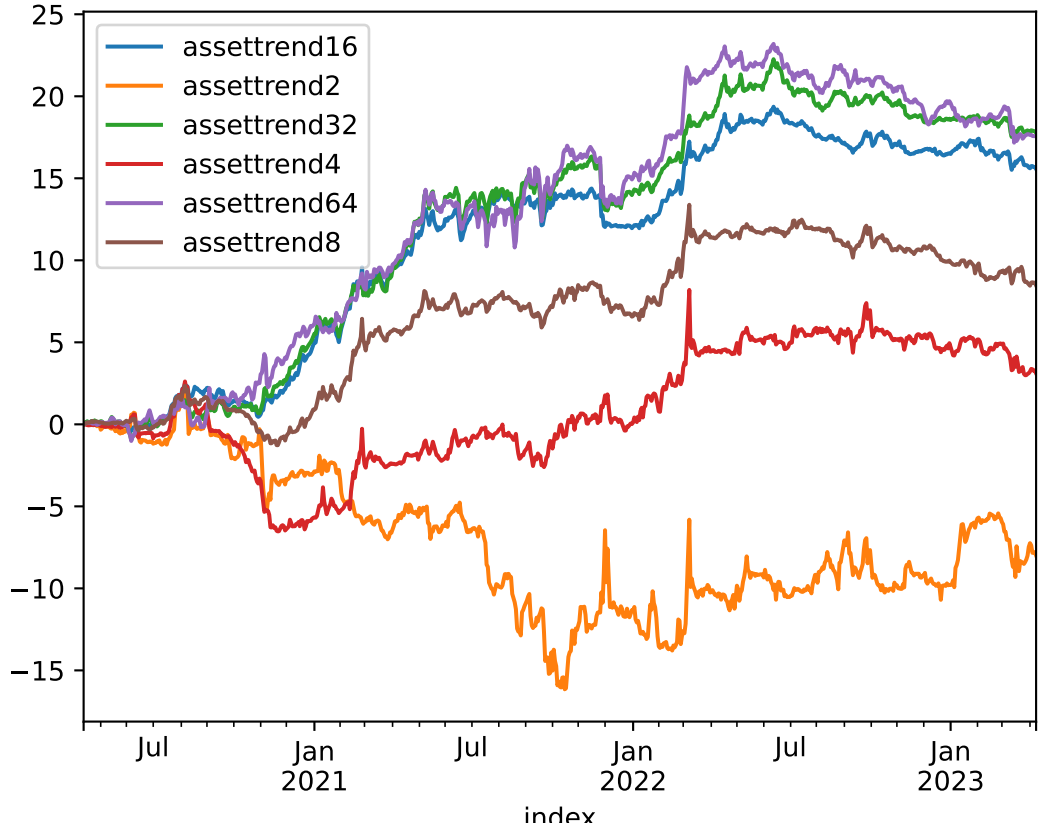
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.103, 'assettrend2': -2.62, 'assettrend32': 5.826, 'assettrend4': 1.02, 'assettrend64': 5.759, 'assettrend8': 2.777}
ann. std {'assettrend16': 3.403, 'assettrend2': 7.791, 'assettrend32': 4.12, 'assettrend4': 4.931, 'assettrend64': 4.995, 'assettrend8': 3.503}
ann. SR {'assettrend16': 1.5, 'assettrend2': -0.34, 'assettrend32': 1.41, 'assettrend4': 0.21, 'assettrend64': 1.15, 'assettrend8': 0.79}
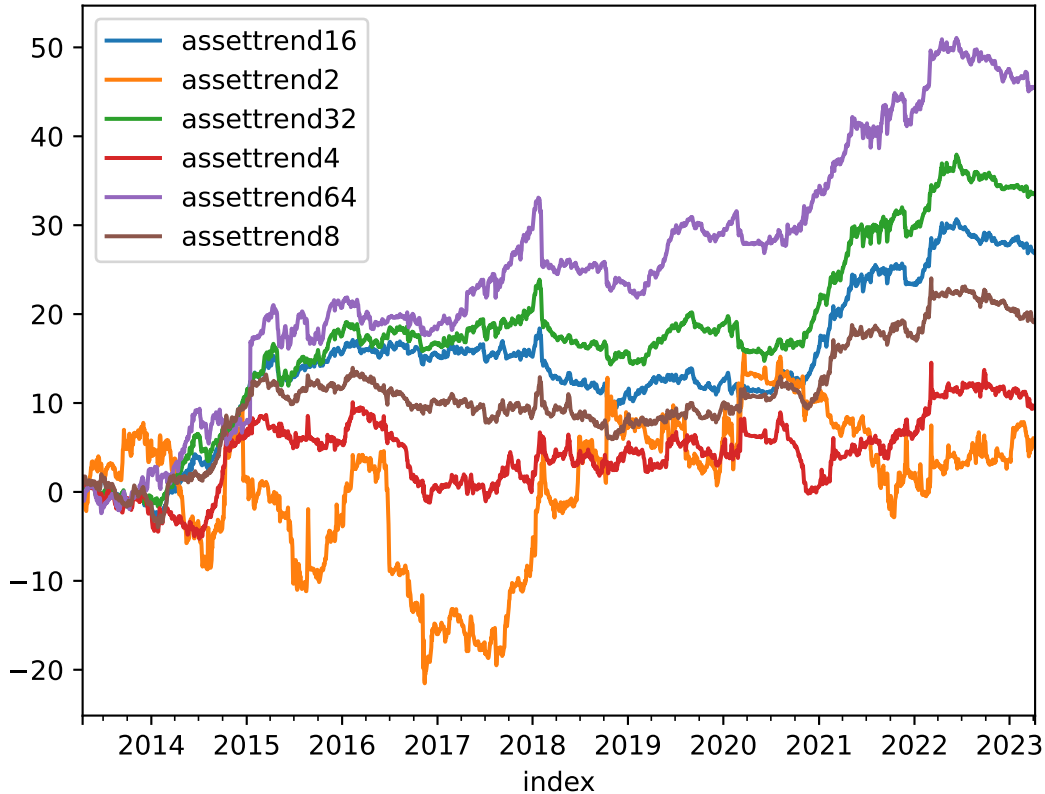
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.64, 'assettrend2': 0.521, 'assettrend32': 3.285, 'assettrend4': 0.928, 'assettrend64': 4.462, 'assettrend8': 1.877}
ann. std {'assettrend16': 3.162, 'assettrend2': 9.794, 'assettrend32': 3.592, 'assettrend4': 4.981, 'assettrend64': 5.197, 'assettrend8': 3.473}
ann. SR {'assettrend16': 0.83, 'assettrend2': 0.05, 'assettrend32': 0.91, 'assettrend4': 0.19, 'assettrend64': 0.86, 'assettrend8': 0.54}
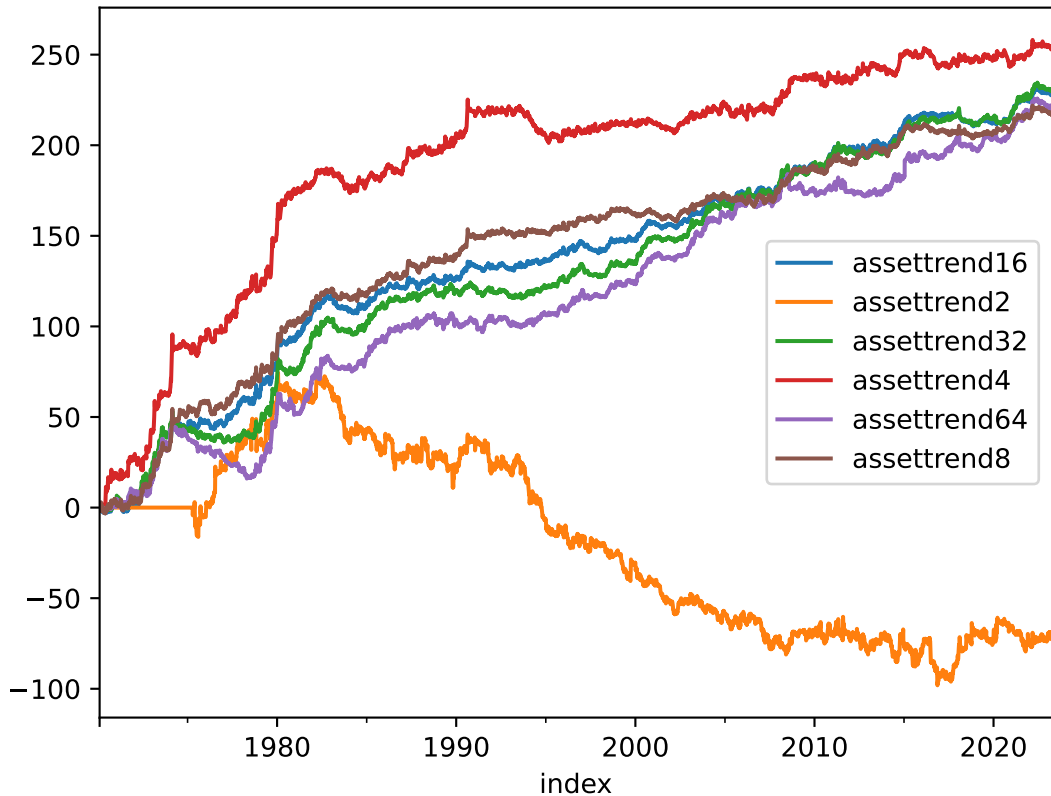
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.203, 'assettrend2': -1.315, 'assettrend32': 4.245, 'assettrend4': 4.669, 'assettrend64': 4.062, 'assettrend8': 4.003}
ann. std {'assettrend16': 4.305, 'assettrend2': 10.263, 'assettrend32': 4.496, 'assettrend4': 6.549, 'assettrend64': 4.997, 'assettrend8': 4.634}
ann. SR {'assettrend16': 0.98, 'assettrend2': -0.13, 'assettrend32': 0.94, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.86}

Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 17.664, 'breakout160': 0.877, 'breakout20': -20.971, 'breakout320': -9.383, 'breakout40': -20.039, 'breakout80': 1.285}
ann. std {'breakout10': 14.739, 'breakout160': 8.262, 'breakout20': 7.814, 'breakout320': 10.215, 'breakout40': 7.596, 'breakout80': 8.385}
ann. SR {'breakout10': 1.2, 'breakout160': 0.11, 'breakout20': -2.68, 'breakout320': -0.92, 'breakout40': -2.64, 'breakout80': 0.15}
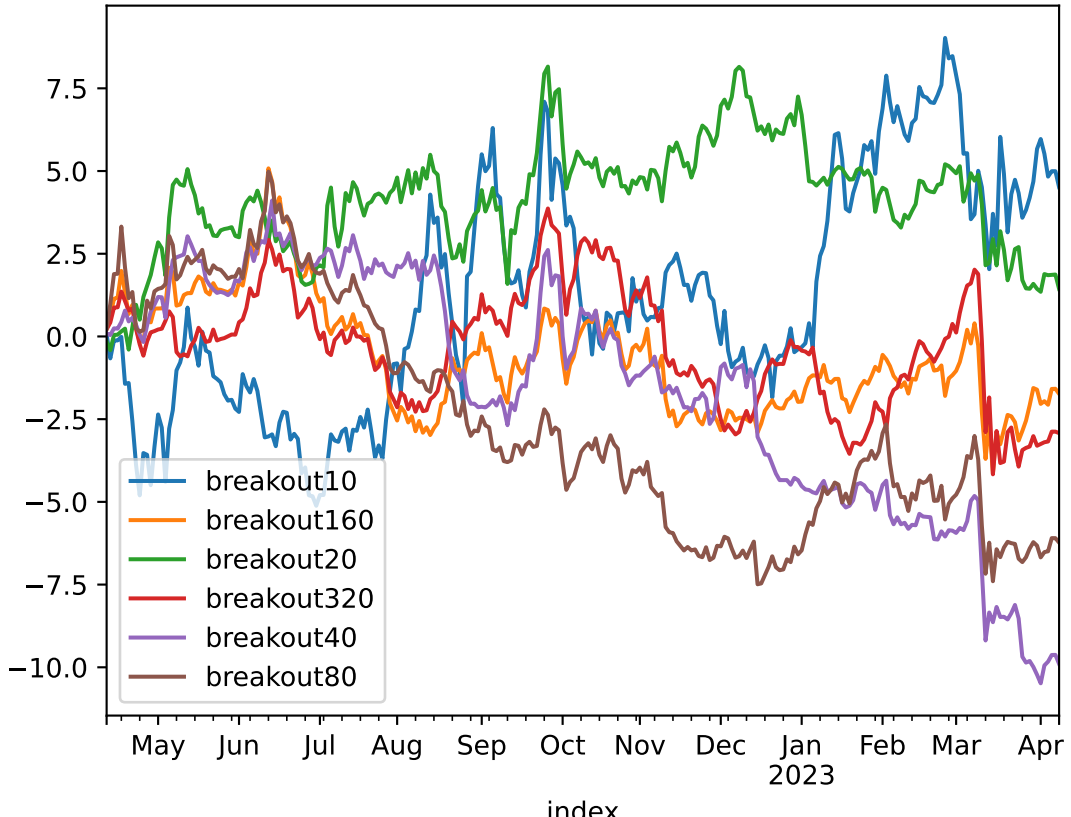
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 4.442, 'breakout160': -1.708, 'breakout20': 1.413, 'breakout320': -2.876, 'breakout40': -9.746, 'breakout80': -6.135}
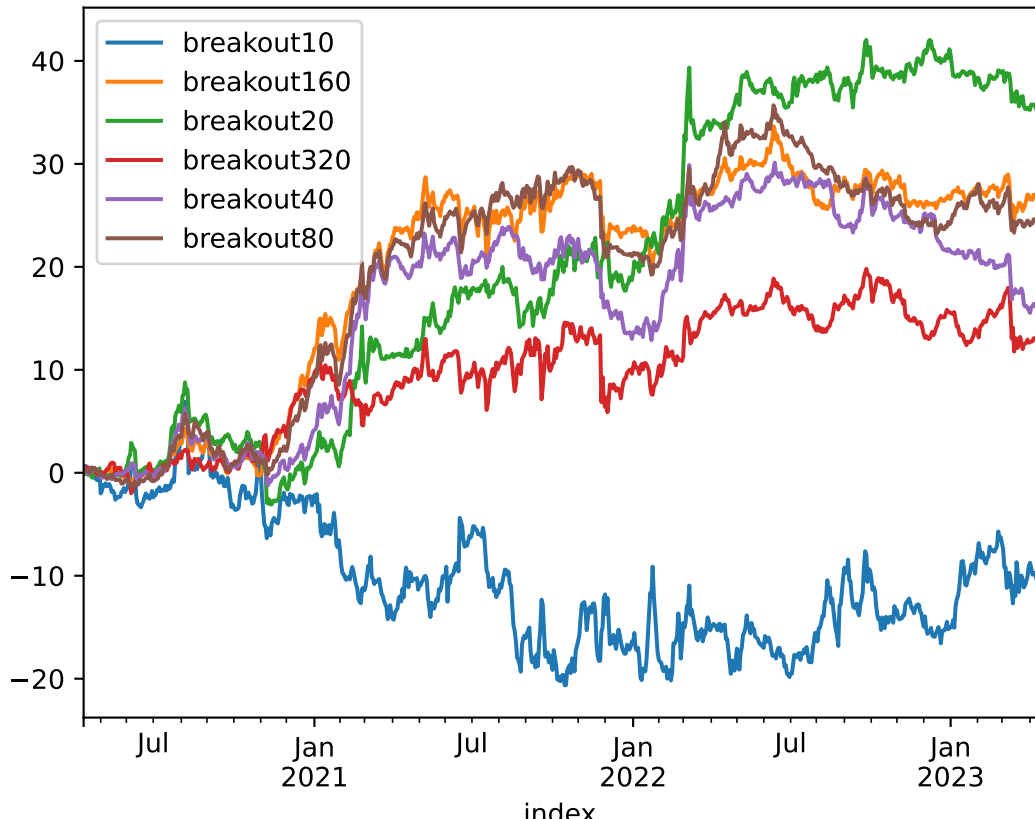ann. std {'breakout10': 13.603, 'breakout160': 7.147, 'breakout20': 8.596, 'breakout320': 7.565, 'breakout40': 7.182, 'breakout80': 7.238}
ann. SR {'breakout10': 0.33, 'breakout160': -0.24, 'breakout20': 0.16, 'breakout320': -0.38, 'breakout40': -1.36, 'breakout80': -0.85}
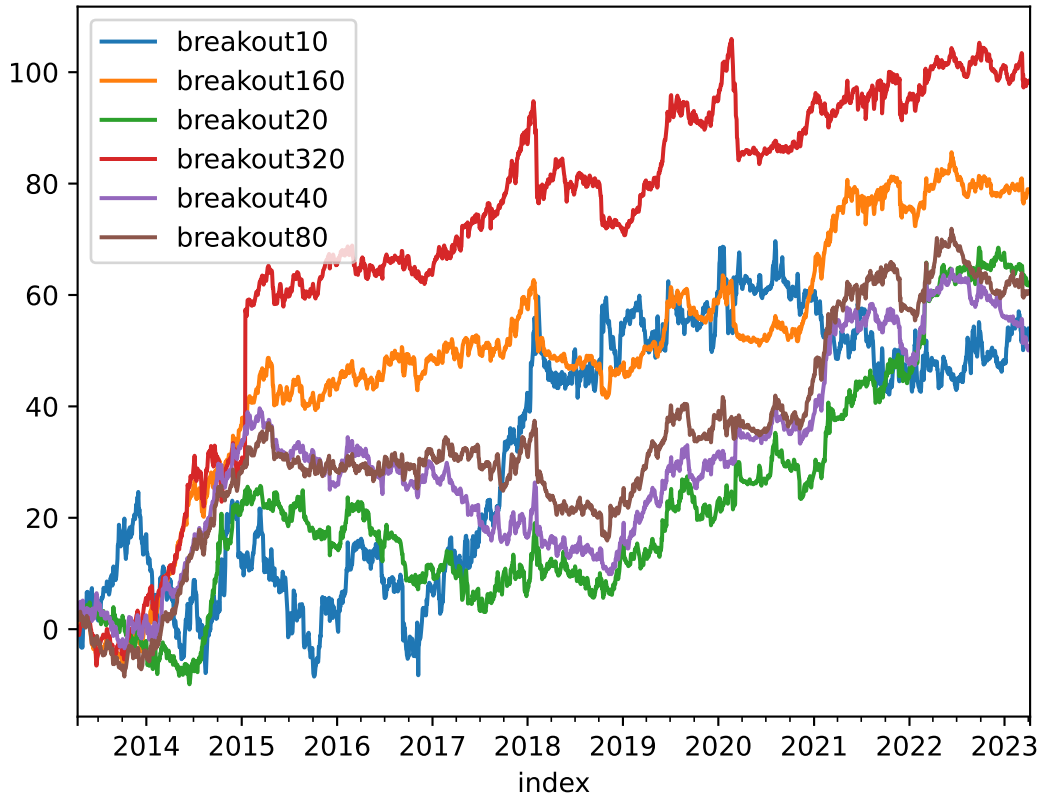
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -3.347, 'breakout160': 8.799, 'breakout20': 11.577, 'breakout320': 4.268, 'breakout40': 5.281, 'breakout80': 8.024}
ann. std {'breakout10': 15.055, 'breakout160': 9.167, 'breakout20': 11.014, 'breakout320': 9.891, 'breakout40': 9.458, 'breakout80': 8.902}
ann. SR {'breakout10': -0.22, 'breakout160': 0.96, 'breakout20': 1.05, 'breakout320': 0.43, 'breakout40': 0.56, 'breakout80': 0.9}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 5.162, 'breakout160': 7.74, 'breakout20': 6.068, 'breakout320': 9.672, 'breakout40': 4.972, 'breakout80': 5.959}
ann. std {'breakout10': 17.844, 'breakout160': 8.881, 'breakout20': 11.122, 'breakout320': 13.092, 'breakout40': 9.447, 'breakout80': 8.754}
ann. SR {'breakout10': 0.29, 'breakout160': 0.87, 'breakout20': 0.55, 'breakout320': 0.74, 'breakout40': 0.53, 'breakout80': 0.68}
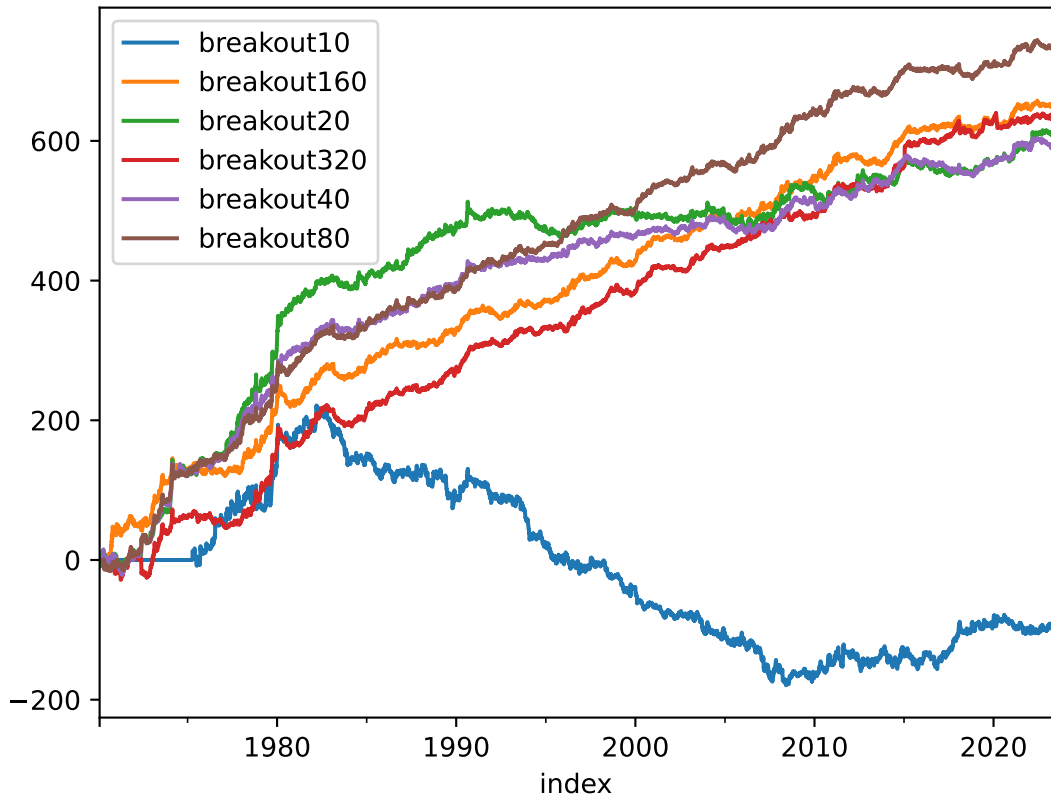
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -1.761, 'breakout160': 12.009, 'breakout20': 11.231, 'breakout320': 11.672, 'breakout40': 10.886, 'breakout80': 13.531}
ann. std {'breakout10': 21.326, 'breakout160': 11.532, 'breakout20': 14.894, 'breakout320': 12.119, 'breakout40': 12.115, 'breakout80': 11.721}
ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}
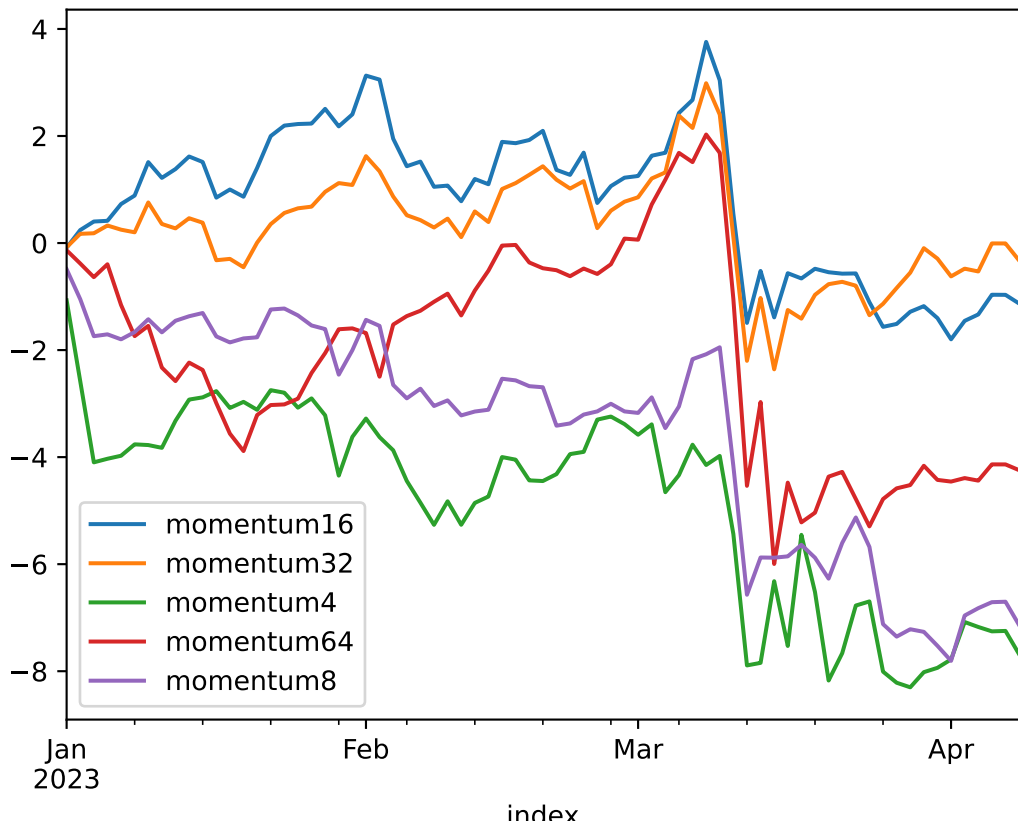
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -4.073, 'momentum32': -1.172, 'momentum4': -27.699, 'momentum64': -15.301, 'momentum8': -25.734}
ann. std {'momentum16': 9.257, 'momentum32': 9.195, 'momentum4': 11.549, 'momentum64': 12.616, 'momentum8': 8.934}
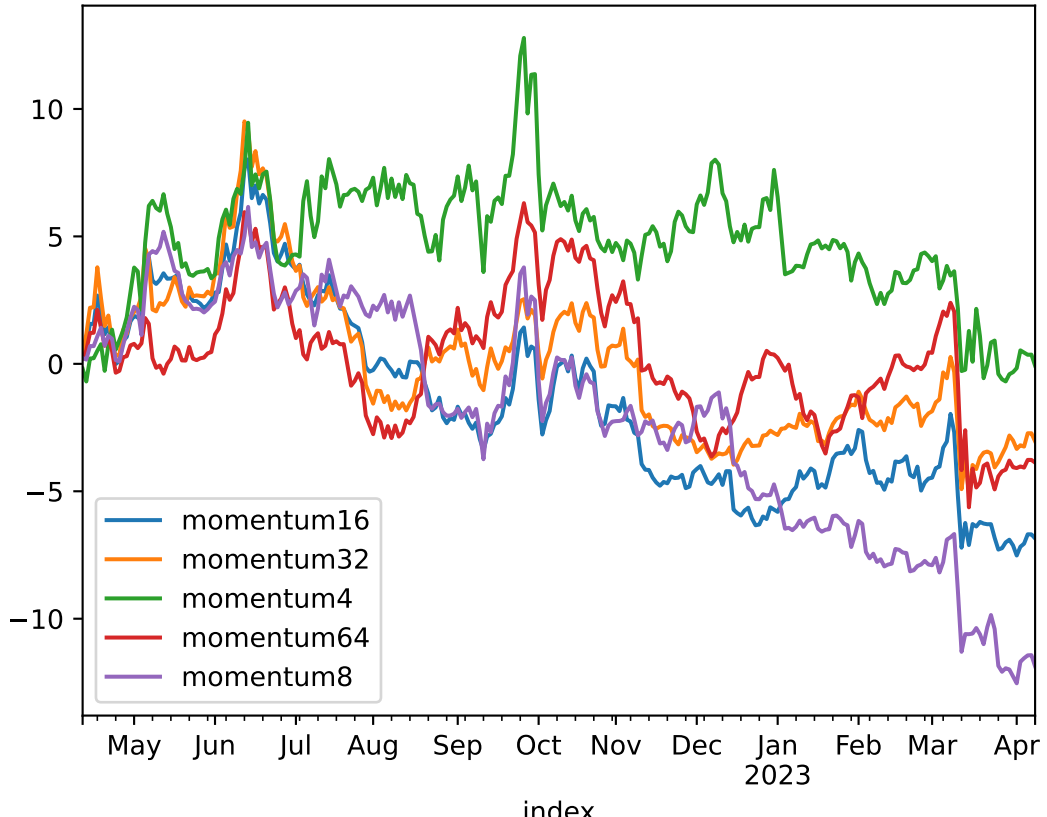ann. SR {'momentum16': -0.44, 'momentum32': -0.13, 'momentum4': -2.4, 'momentum64': -1.21, 'momentum8': -2.88}
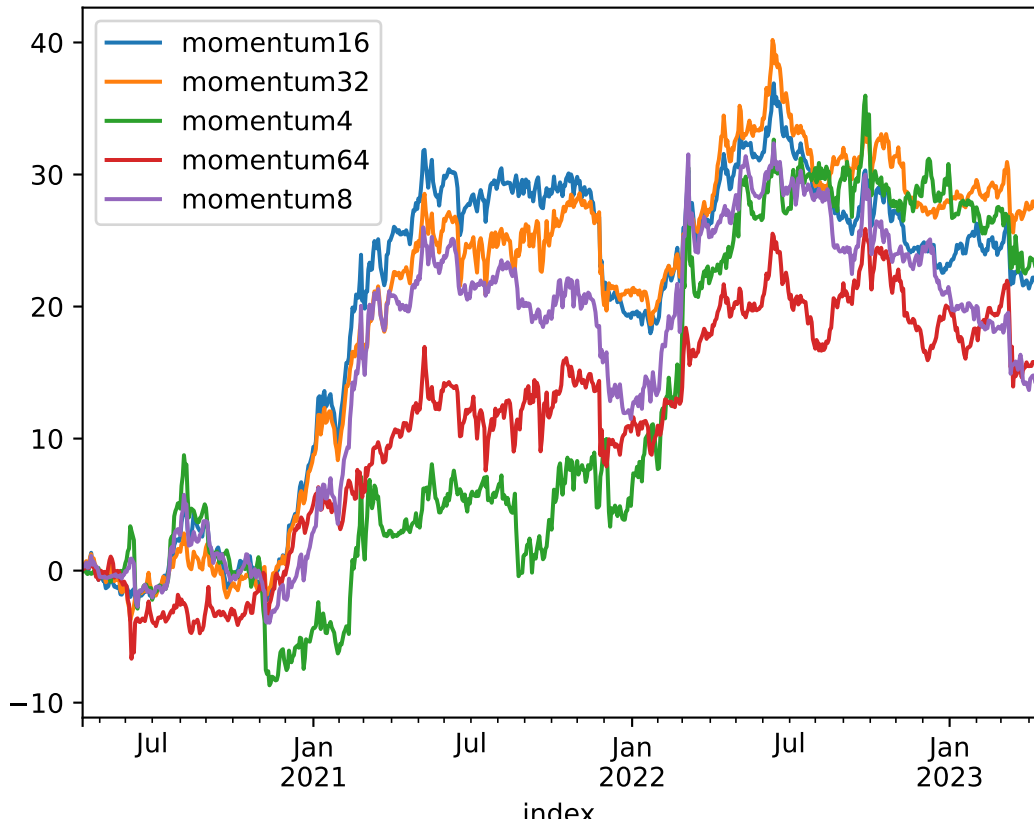
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -6.746, 'momentum32': -2.994, 'momentum4': -0.071, 'momentum64': -3.817, 'momentum8': -11.682}
ann. std {'momentum16': 9.01, 'momentum32': 9.647, 'momentum4': 13.583, 'momentum64': 10.382, 'momentum8': 10.021}
ann. SR {'momentum16': -0.75, 'momentum32': -0.31, 'momentum4': -0.01, 'momentum64': -0.37, 'momentum8': -1.17}
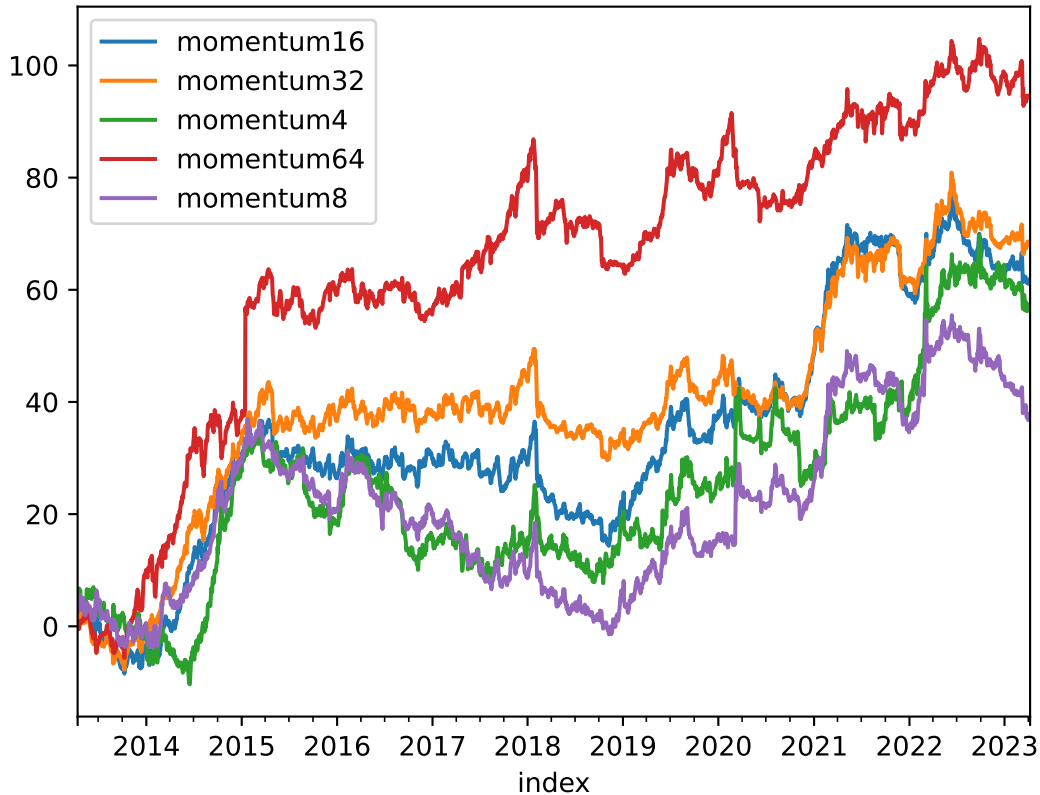
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 7.221, 'momentum32': 9.06, 'momentum4': 7.576, 'momentum64': 5.144, 'momentum8': 4.701}
ann. std {'momentum16': 10.146, 'momentum32': 10.393, 'momentum4': 14.606, 'momentum64': 10.823, 'momentum8': 11.399}
ann. SR {'momentum16': 0.71, 'momentum32': 0.87, 'momentum4': 0.52, 'momentum64': 0.48, 'momentum8': 0.41}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 6.061, 'momentum32': 6.712, 'momentum4': 5.578, 'momentum64': 9.285, 'momentum8': 3.676}
ann. std {'momentum16': 9.699, 'momentum32': 9.284, 'momentum4': 13.738, 'momentum64': 11.875, 'momentum8': 10.921}
ann. SR {'momentum16': 0.62, 'momentum32': 0.72, 'momentum4': 0.41, 'momentum64': 0.78, 'momentum8': 0.34}
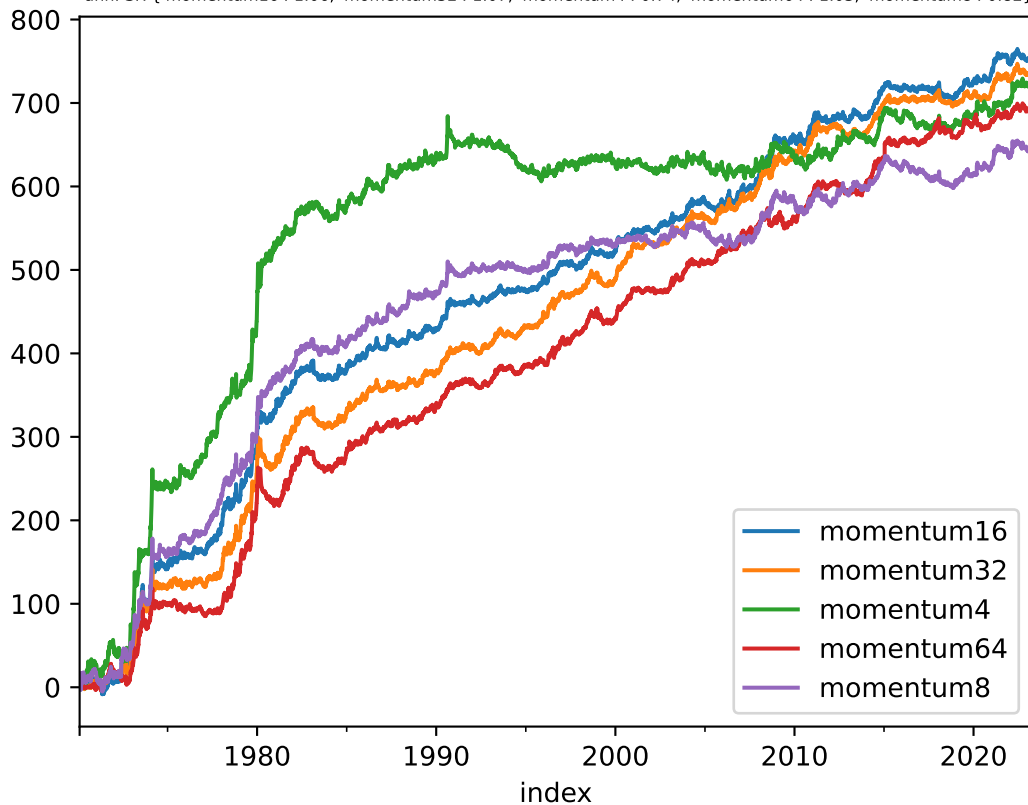
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.836, 'momentum32': 13.551, 'momentum4': 13.218, 'momentum64': 12.72, 'momentum8': 11.753}
ann. std {'momentum16': 13.051, 'momentum32': 12.613, 'momentum4': 17.898, 'momentum64': 12.335, 'momentum8': 14.335}
ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.74, 'momentum64': 1.03, 'momentum8': 0.82}
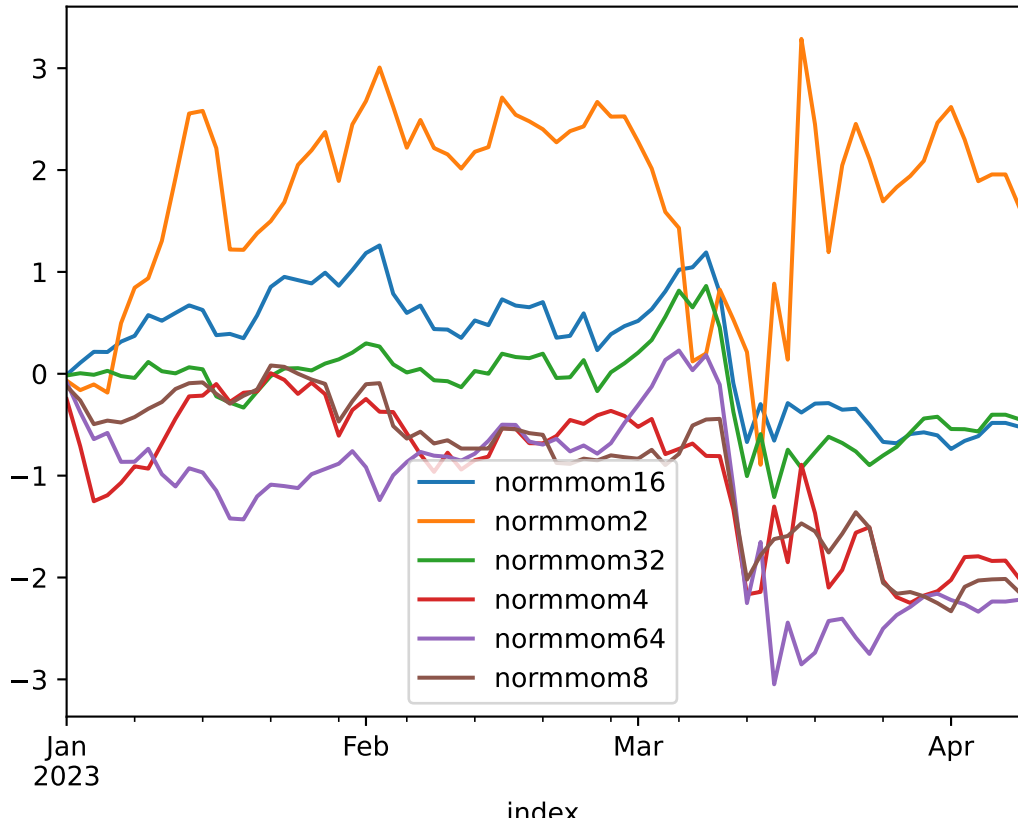
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -1.872, 'normmom2': 5.918, 'normmom32': -1.607, 'normmom4': -7.24, 'normmom64': -8.001, 'normmom8': -7.726}
ann. std {'normmom16': 3.349, 'normmom2': 9.756, 'normmom32': 3.297, 'normmom4': 4.612, 'normmom64': 4.918, 'normmom8': 3.152}
ann. SR {'normmom16': -0.56, 'normmom2': 0.61, 'normmom32': -0.49, 'normmom4': -1.57, 'normmom64': -1.63, 'normmom8': -2.45}
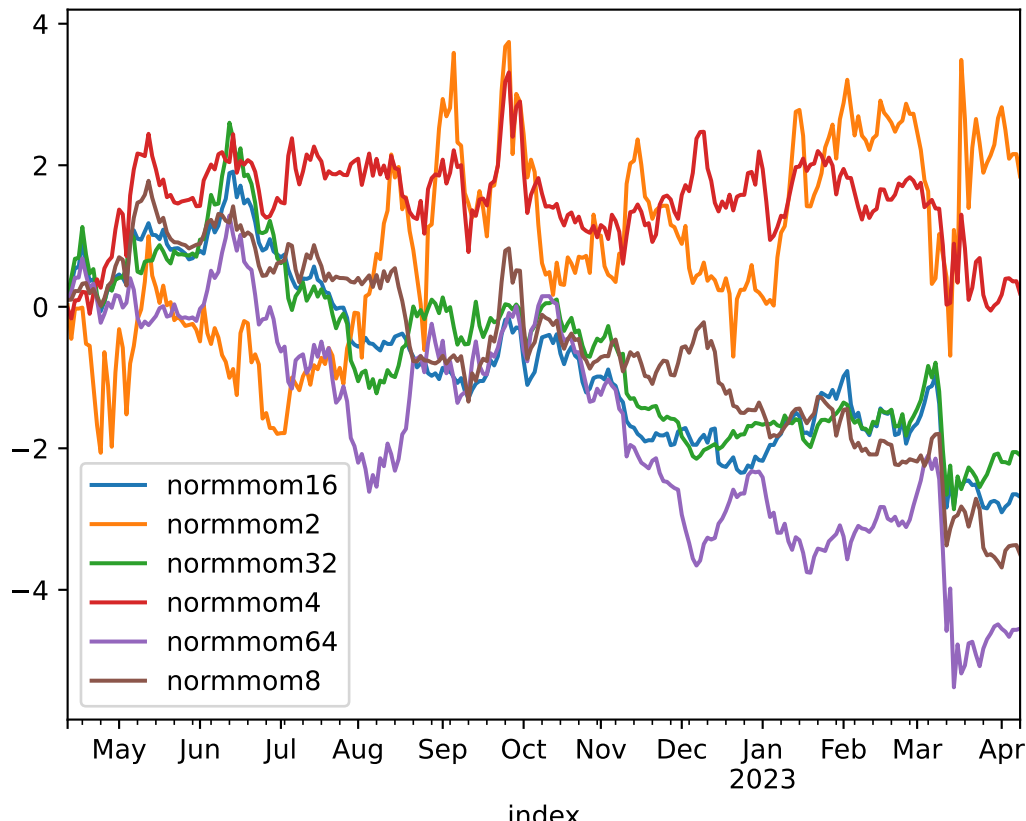
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -2.645, 'normmom2': 1.814, 'normmom32': -2.065, 'normmom4': 0.185, 'normmom64': -4.478, 'normmom8': -3.442}
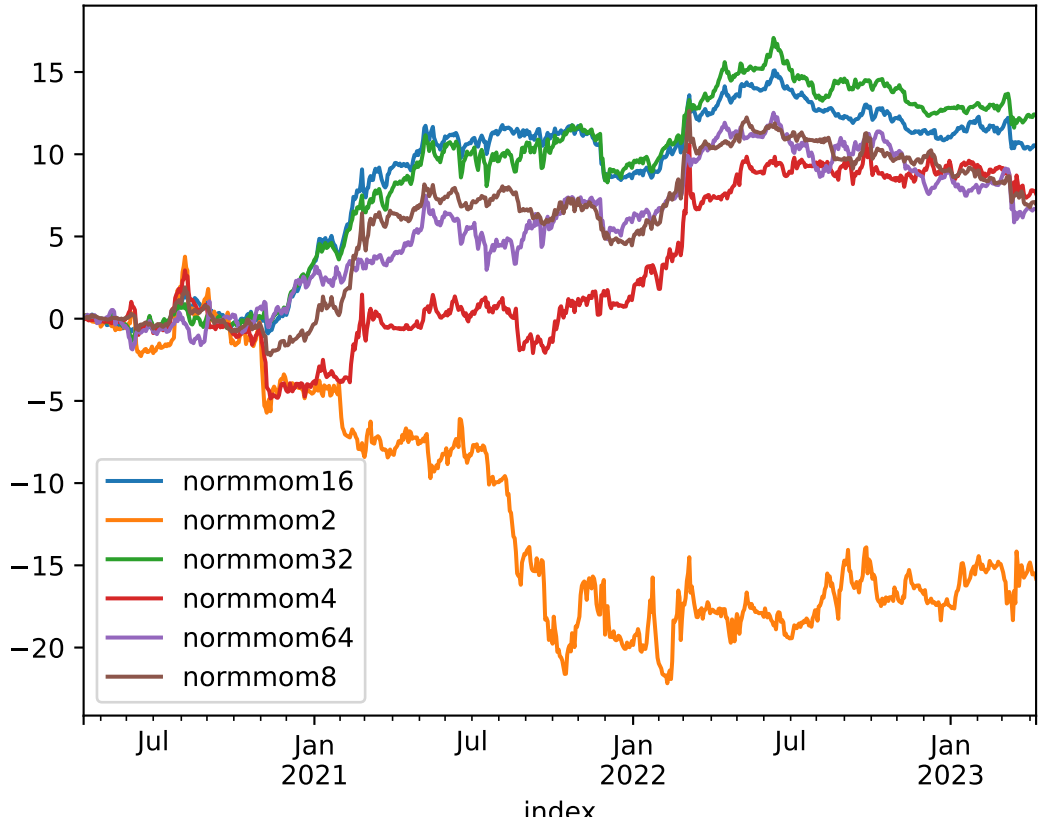ann. std {'normmom16': 2.701, 'normmom2': 7.858, 'normmom32': 3.023, 'normmom4': 4.345, 'normmom64': 3.858, 'normmom8': 2.954}
ann. SR {'normmom16': -0.98, 'normmom2': 0.23, 'normmom32': -0.68, 'normmom4': 0.04, 'normmom64': -1.16, 'normmom8': -1.17}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.444, 'normmom2': -5.18, 'normmom32': 4.057, 'normmom4': 2.49, 'normmom64': 2.192, 'normmom8': 2.283}
ann. std {'normmom16': 3.509, 'normmom2': 8.616, 'normmom32': 3.881, 'normmom4': 5.351, 'normmom64': 4.276, 'normmom8': 3.916}
ann. SR {'normmom16': 0.98, 'normmom2': -0.6, 'normmom32': 1.05, 'normmom4': 0.47, 'normmom64': 0.51, 'normmom8': 0.58}
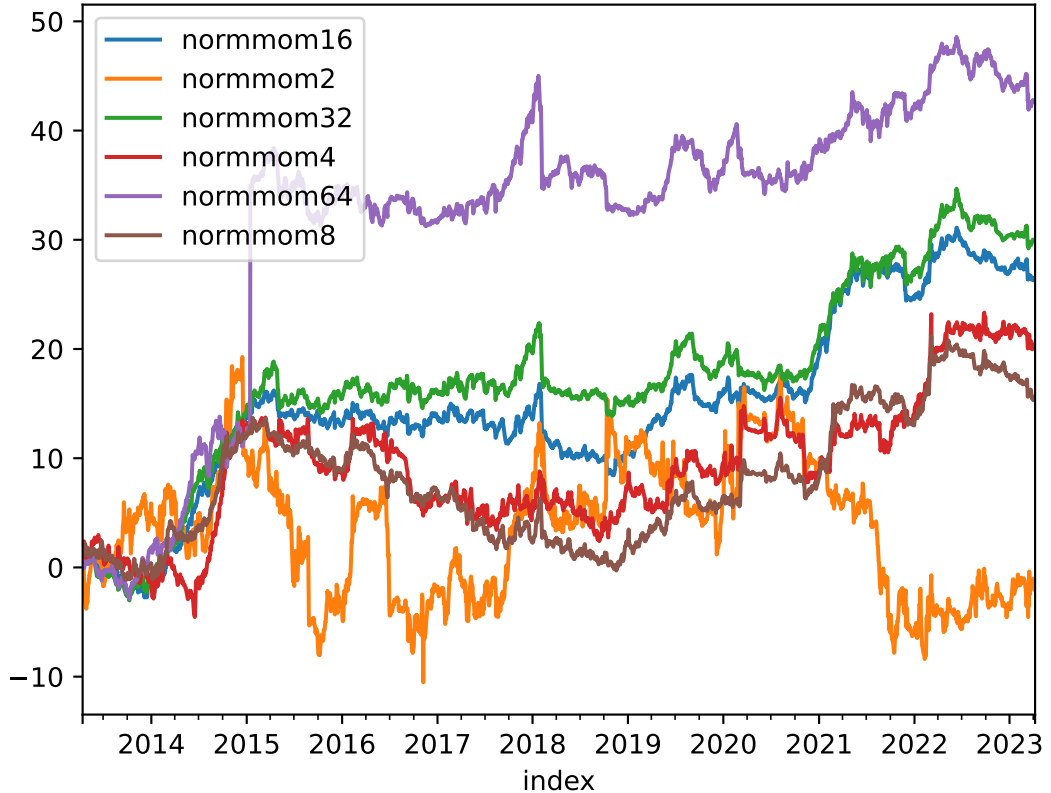
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.604, 'normmom2': -0.198, 'normmom32': 2.944, 'normmom4': 1.984, 'normmom64': 4.197, 'normmom8': 1.522}
ann. std {'normmom16': 3.486, 'normmom2': 10.336, 'normmom32': 3.63, 'normmom4': 5.464, 'normmom64': 8.274, 'normmom8': 3.908}
ann. SR {'normmom16': 0.75, 'normmom2': -0.02, 'normmom32': 0.81, 'normmom4': 0.36, 'normmom64': 0.51, 'normmom8': 0.39}
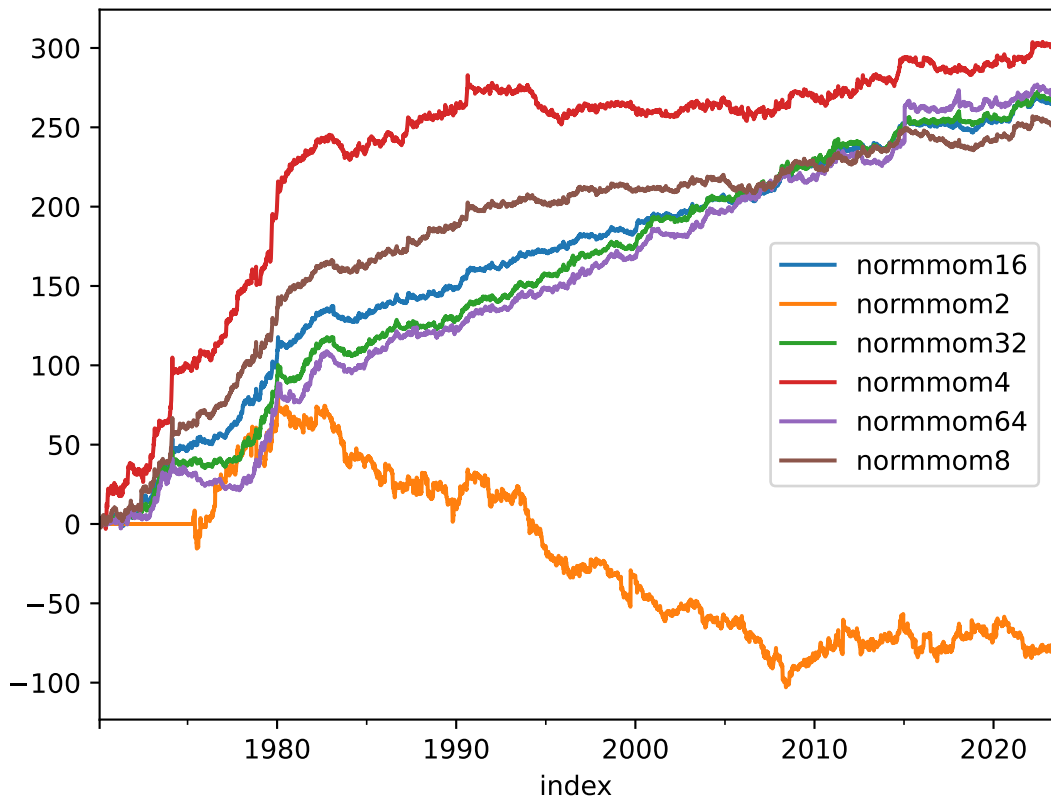
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.887, 'normmom2': -1.439, 'normmom32': 4.939, 'normmom4': 5.548, 'normmom64': 5.003, 'normmom8': 4.637}
ann. std {'normmom16': 4.534, 'normmom2': 11.615, 'normmom32': 4.611, 'normmom4': 7.386, 'normmom64': 5.872, 'normmom8': 5.367}
ann. SR {'normmom16': 1.08, 'normmom2': -0.12, 'normmom32': 1.07, 'normmom4': 0.75, 'normmom64': 0.85, 'normmom8': 0.86}
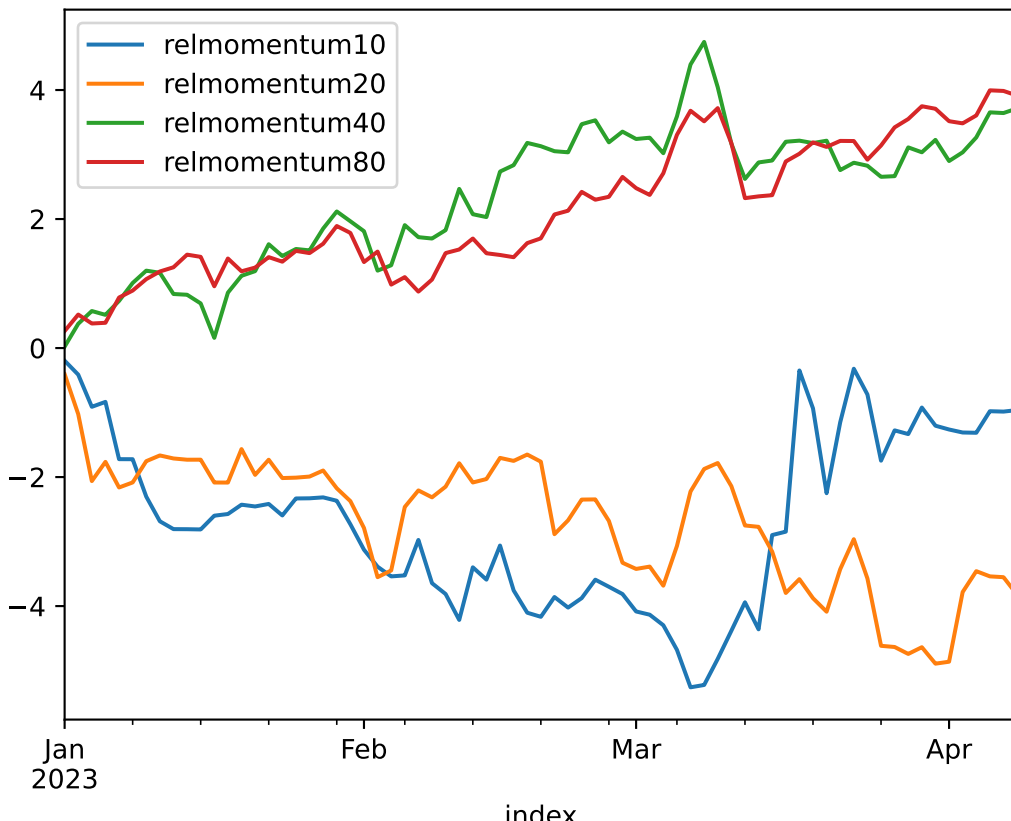
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -3.467, 'relmomentum20': -13.786, 'relmomentum40': 13.395, 'relmomentum80': 14.114}
ann. std {'relmomentum10': 8.641, 'relmomentum20': 6.856, 'relmomentum40': 5.283, 'relmomentum80': 4.096}
ann. SR {'relmomentum10': -0.4, 'relmomentum20': -2.01, 'relmomentum40': 2.54, 'relmomentum80': 3.45}
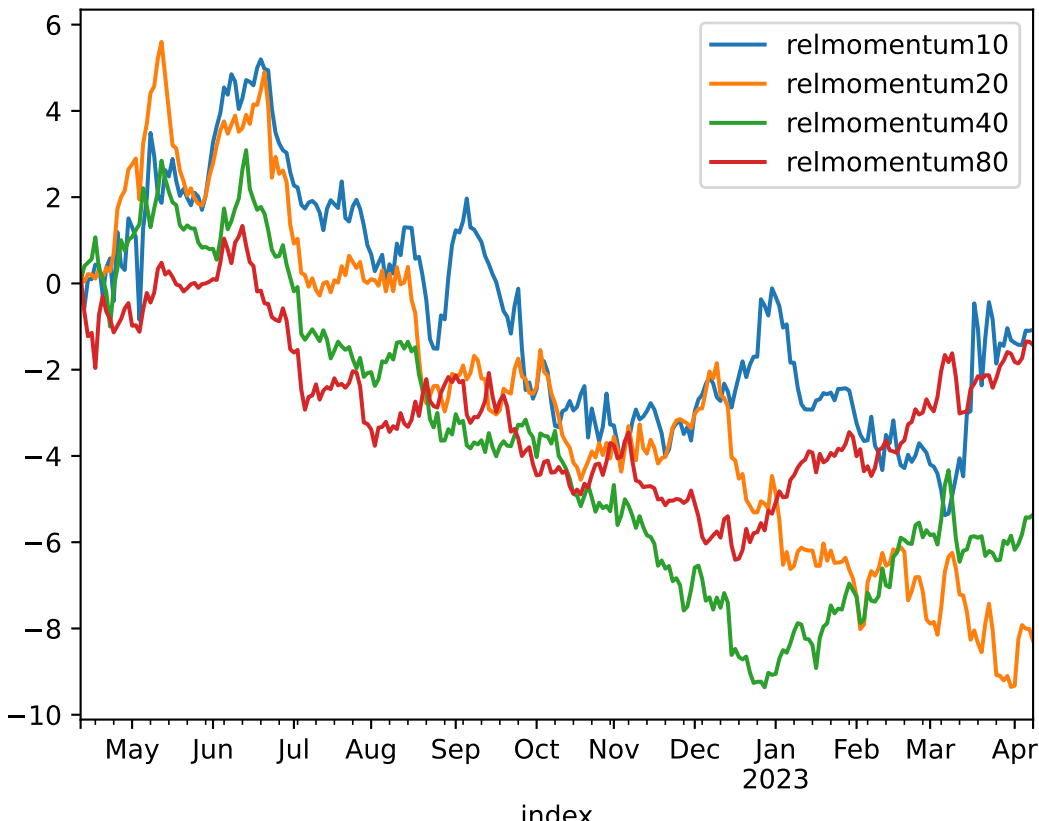
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -1.059, 'relmomentum20': -8.158, 'relmomentum40': -5.278, 'relmomentum80': -1.403}
ann. std {'relmomentum10': 8.34, 'relmomentum20': 6.678, 'relmomentum40': 5.473, 'relmomentum80': 4.791}
ann. SR {'relmomentum10': -0.13, 'relmomentum20': -1.22, 'relmomentum40': -0.96, 'relmomentum80': -0.29}
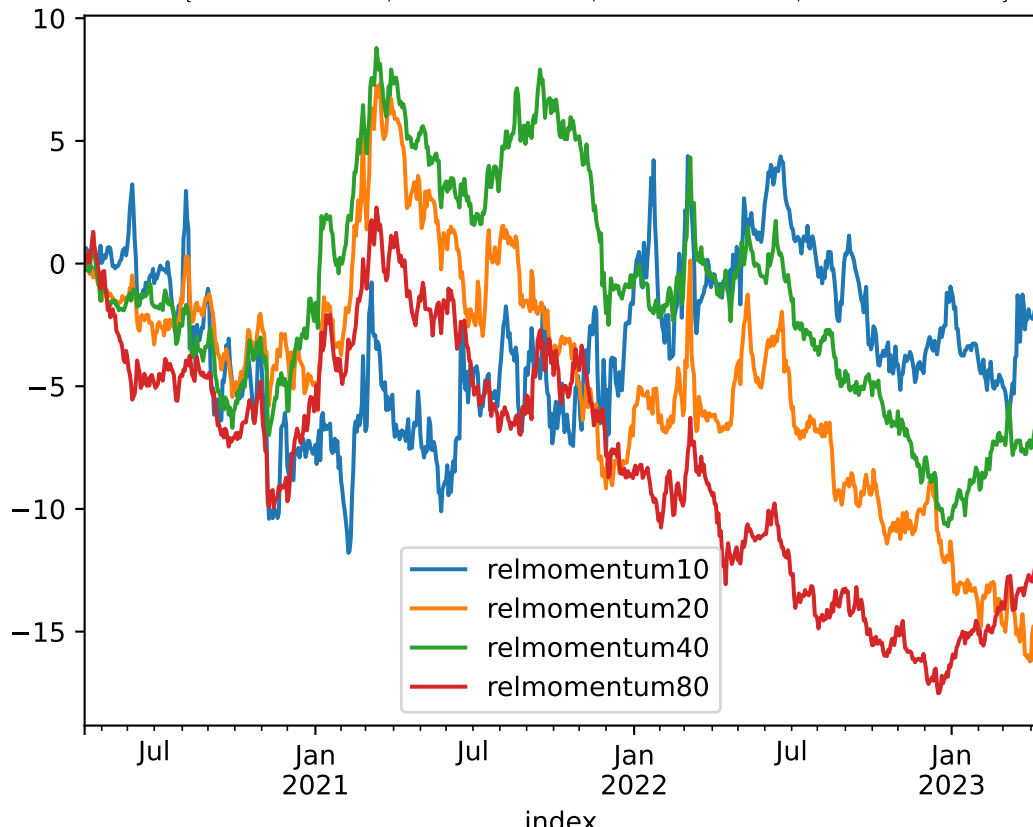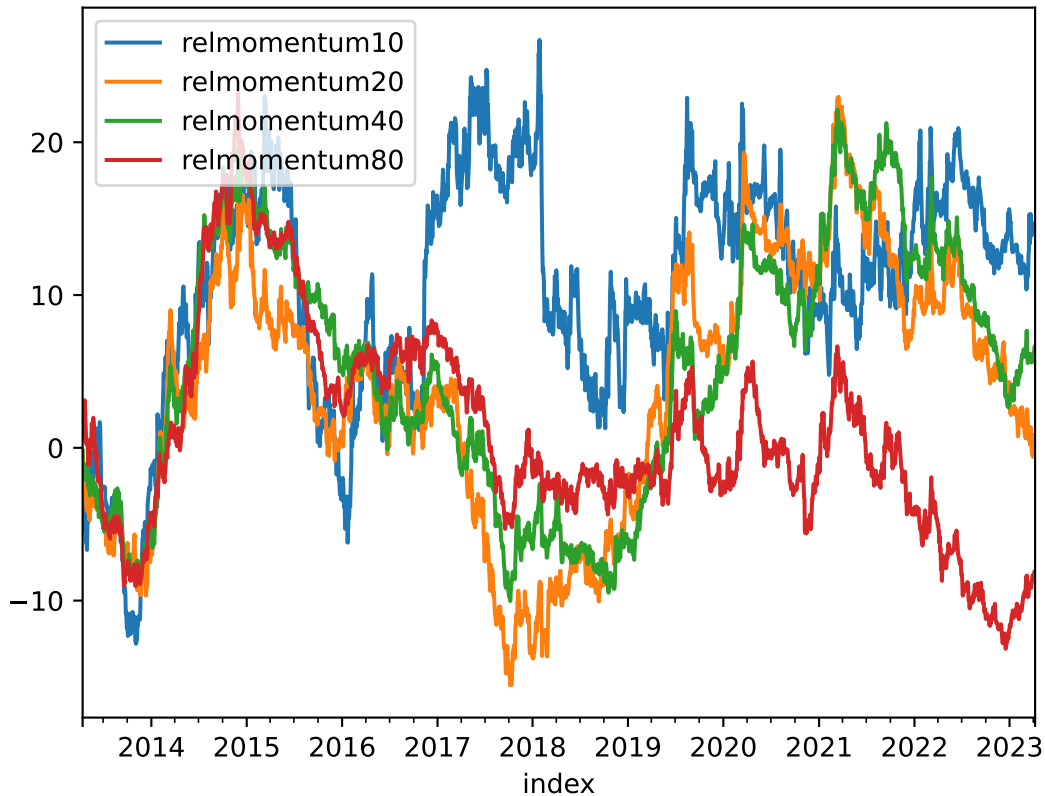
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -0.623, 'relmomentum20': -4.965, 'relmomentum40': -2.199, 'relmomentum80': -4.108}
ann. std {'relmomentum10': 11.928, 'relmomentum20': 8.347, 'relmomentum40': 6.977, 'relmomentum80': 6.349}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': -0.59, 'relmomentum40': -0.32, 'relmomentum80': -0.65}

Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': 1.44, 'relmomentum20': 0.048, 'relmomentum40': 0.652, 'relmomentum80': -0.803}
ann. std {'relmomentum10': 13.481, 'relmomentum20': 8.614, 'relmomentum40': 7.017, 'relmomentum80': 6.437}
ann. SR {'relmomentum10': 0.11, 'relmomentum20': 0.01, 'relmomentum40': 0.09, 'relmomentum80': -0.12}
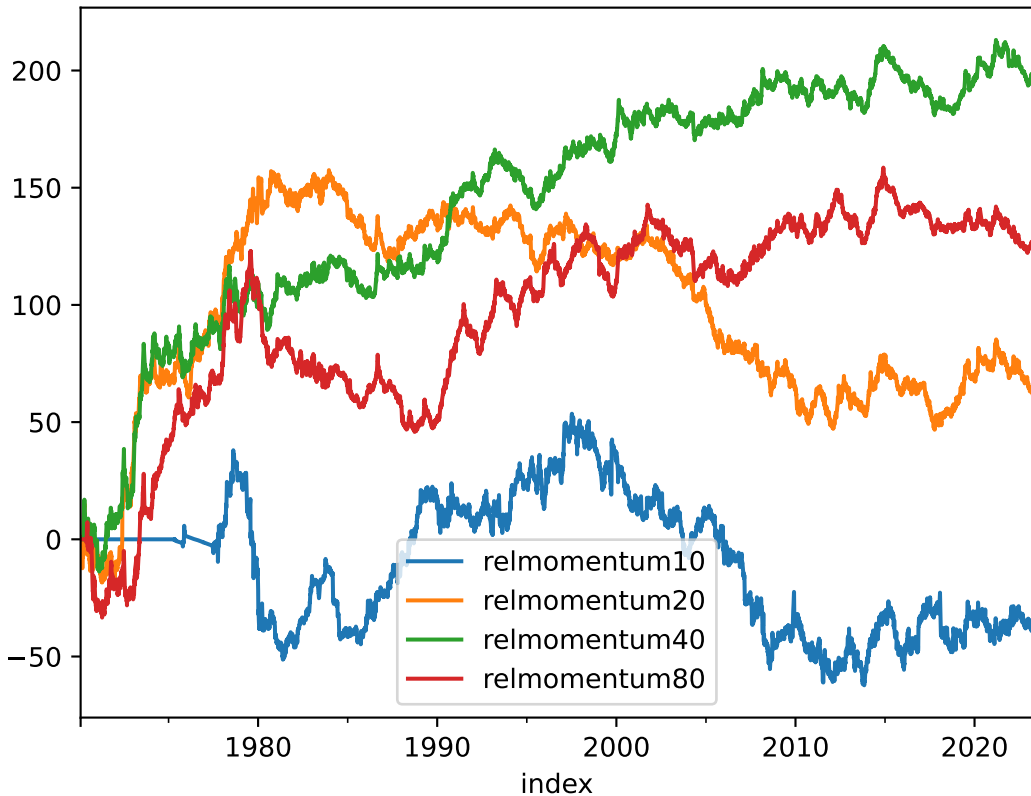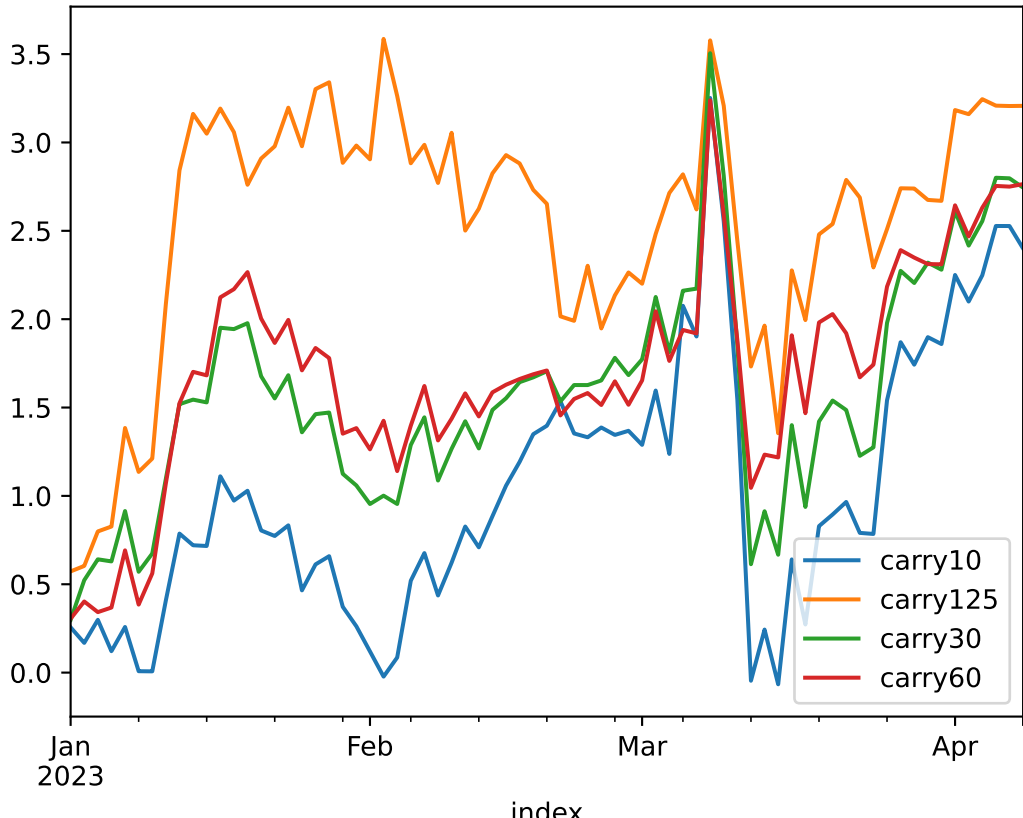
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.642, 'relmomentum20': 1.159, 'relmomentum40': 3.645, 'relmomentum80': 2.346}
ann. std {'relmomentum10': 13.396, 'relmomentum20': 10.472, 'relmomentum40': 9.641, 'relmomentum80': 9.786}
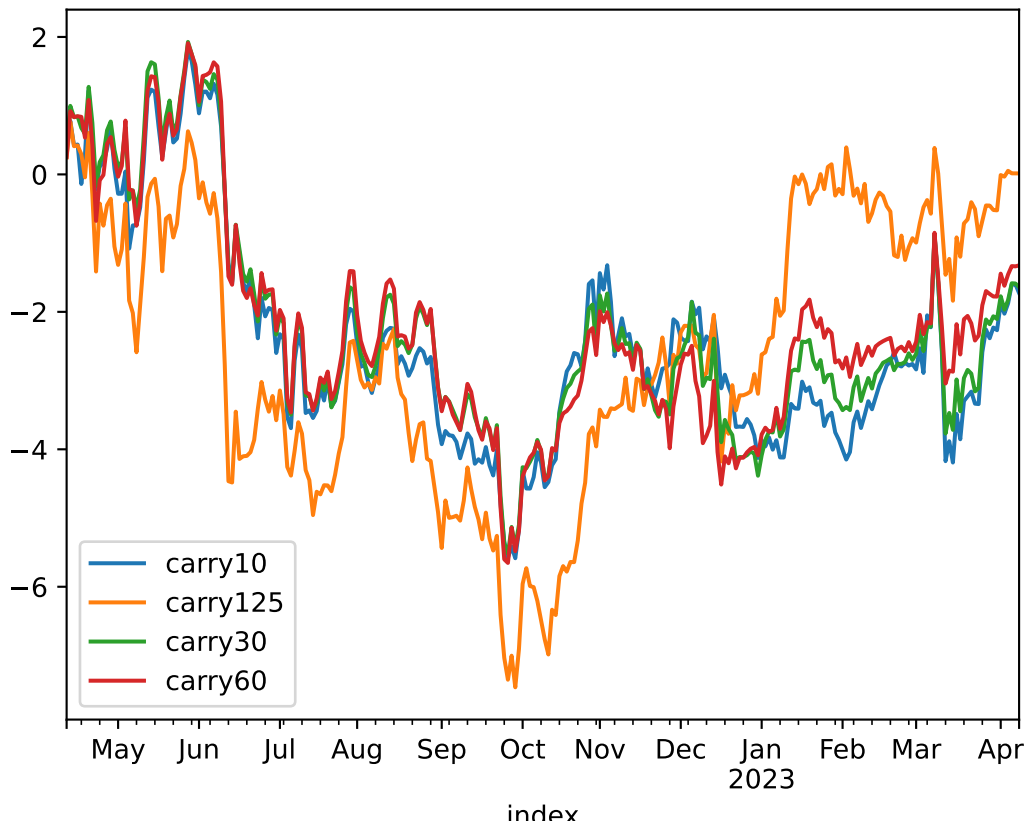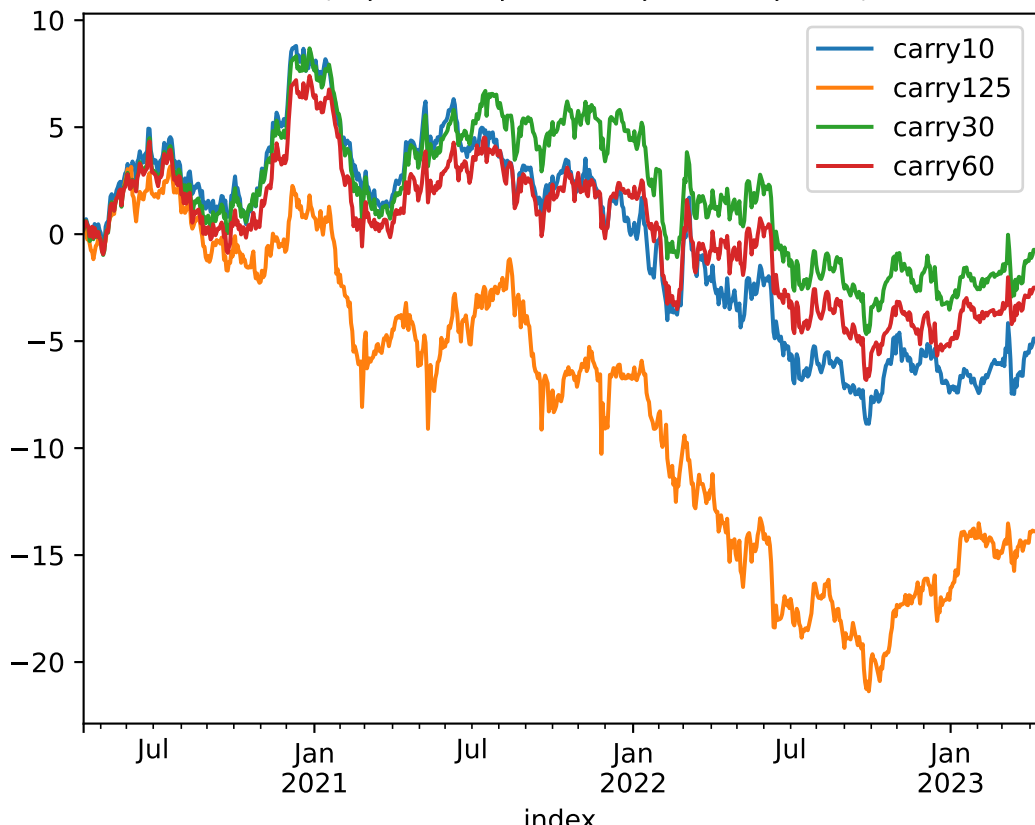ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 8.654, 'carry125': 11.564, 'carry30': 9.896, 'carry60': 9.968}
ann. std {'carry10': 6.194, 'carry125': 5.767, 'carry30': 5.66, 'carry60': 5.049}
ann. SR {'carry10': 1.4, 'carry125': 2.01, 'carry30': 1.75, 'carry60': 1.97}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -1.7, 'carry125': 0.014, 'carry30': -1.615, 'carry60': -1.303}
ann. std {'carry10': 6.278, 'carry125': 6.973, 'carry30': 6.199, 'carry60': 6.21}
ann. SR {'carry10': -0.27, 'carry125': 0.0, 'carry30': -0.26, 'carry60': -0.21}
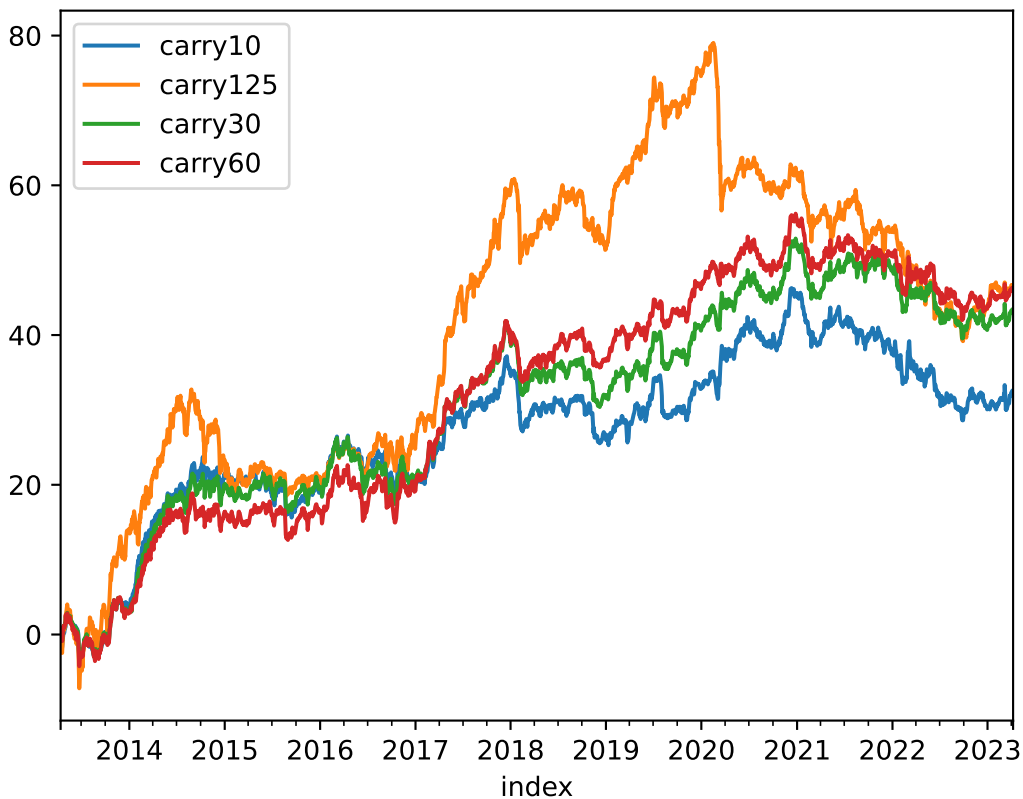
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -1.641, 'carry125': -4.553, 'carry30': -0.258, 'carry60': -0.815}
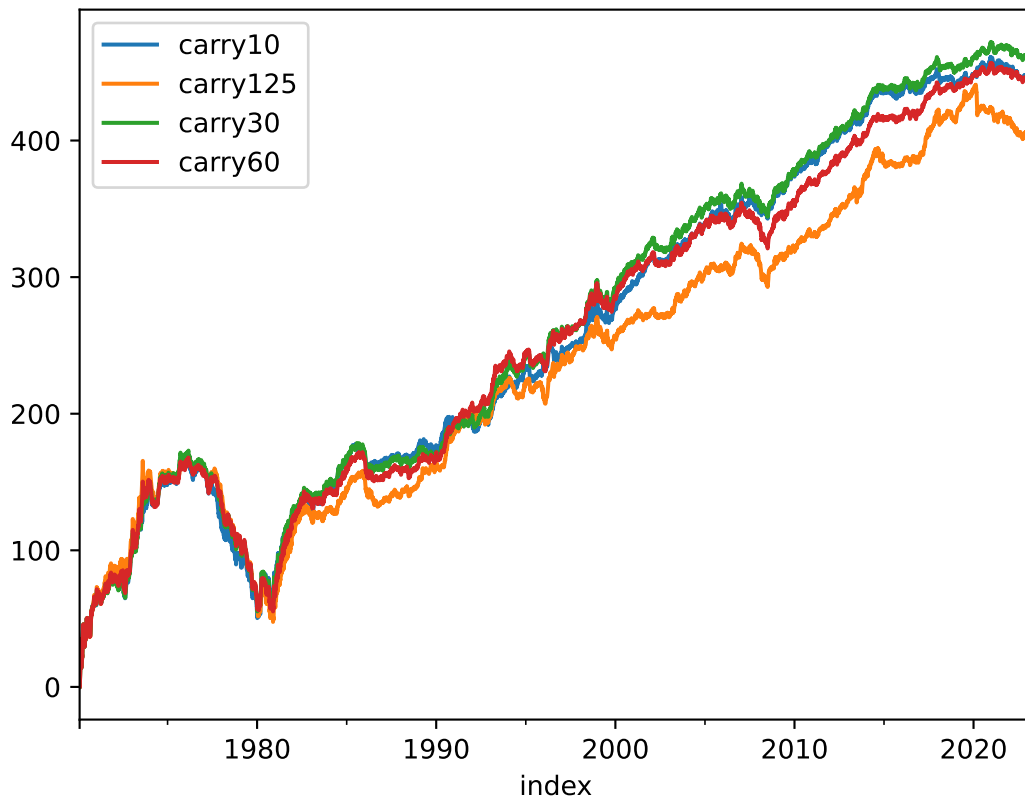ann. std {'carry10': 6.576, 'carry125': 8.002, 'carry30': 6.501, 'carry60': 6.481}
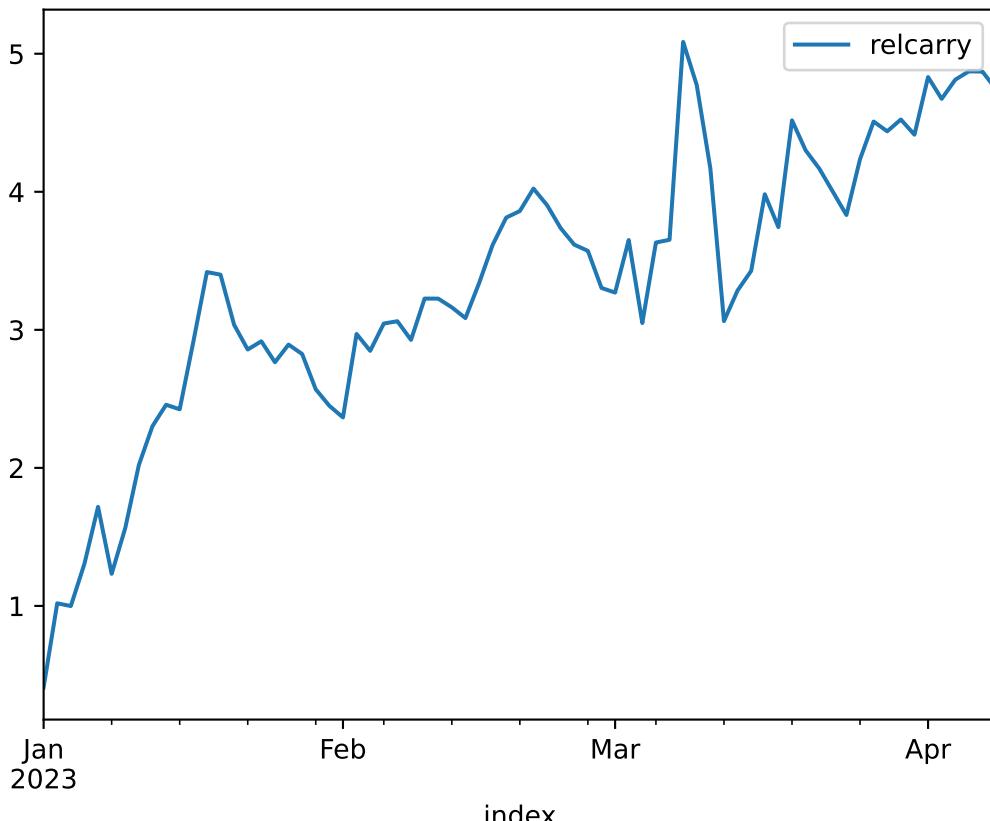ann. SR {'carry10': -0.25, 'carry125': -0.57, 'carry30': -0.04, 'carry60': -0.13}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.188, 'carry125': 4.582, 'carry30': 4.264, 'carry60': 4.55}
ann. std {'carry10': 6.388, 'carry125': 8.991, 'carry30': 6.474, 'carry60': 6.427}
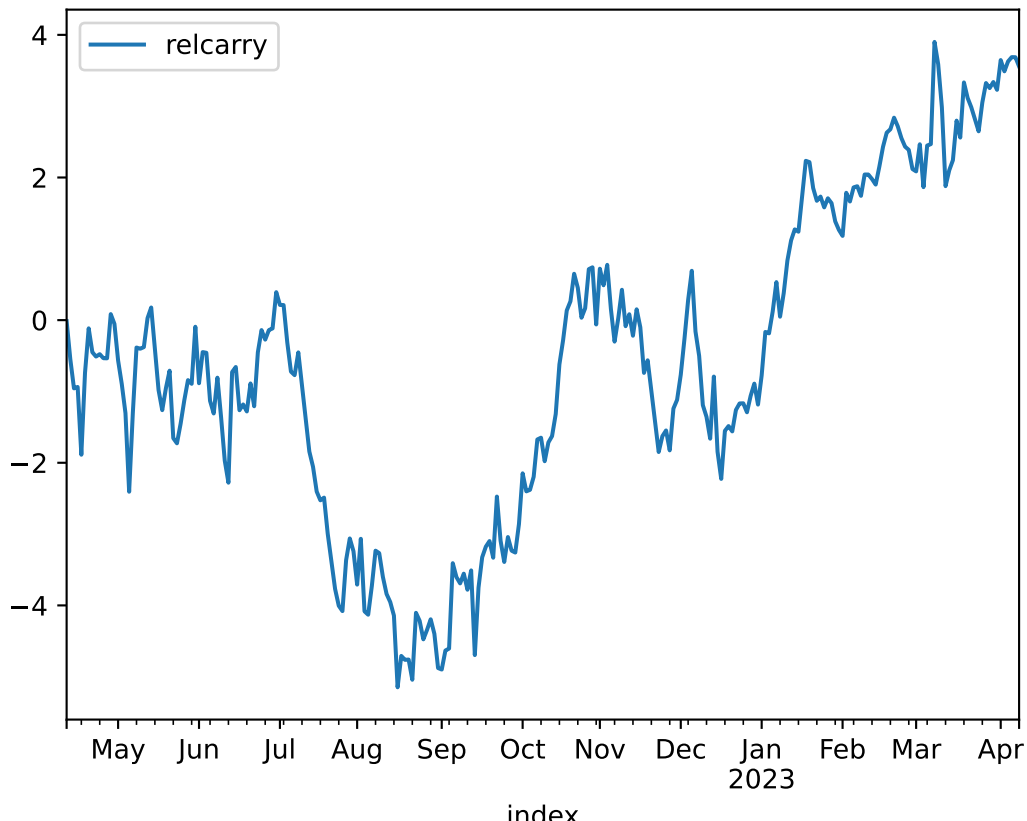ann. SR {'carry10': 0.5, 'carry125': 0.51, 'carry30': 0.66, 'carry60': 0.71}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.255, 'carry125': 7.537, 'carry30': 8.537, 'carry60': 8.247}
ann. std {'carry10': 11.203, 'carry125': 11.56, 'carry30': 11.26, 'carry60': 11.263}
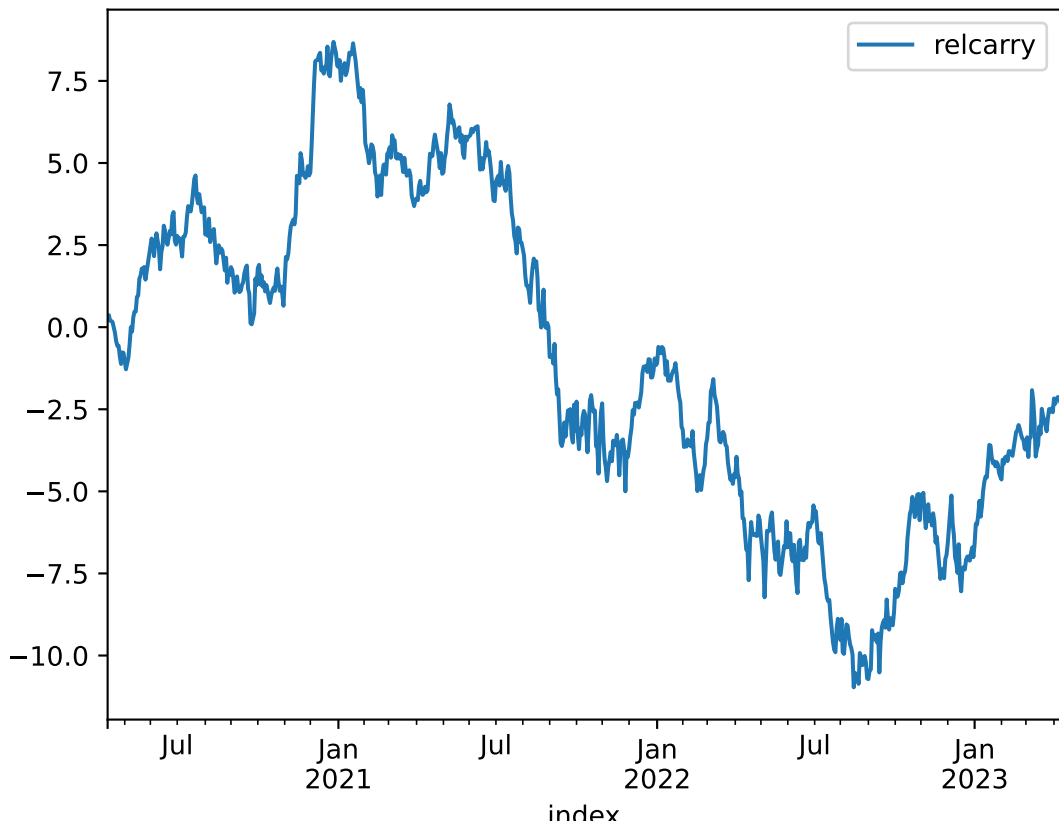ann. SR {'carry10': 0.74, 'carry125': 0.65, 'carry30': 0.76, 'carry60': 0.73}

Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 17.097}
ann. std {'relcarry': 5.756}
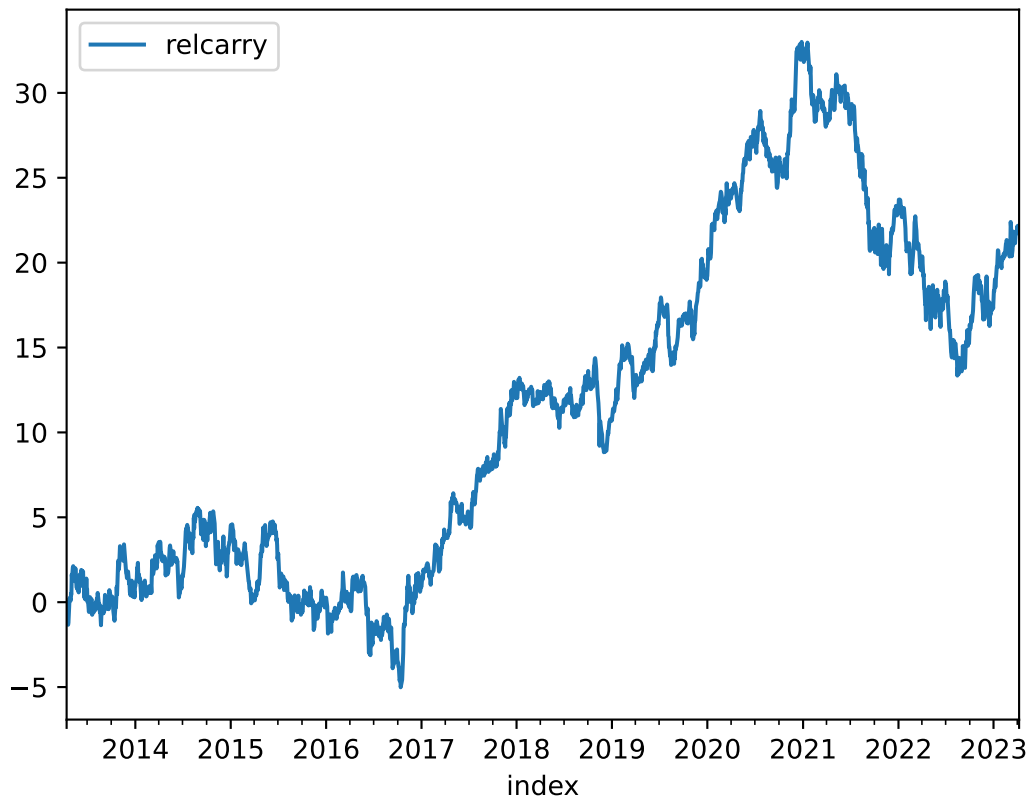ann. SR {'relcarry': 2.97}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 3.502}
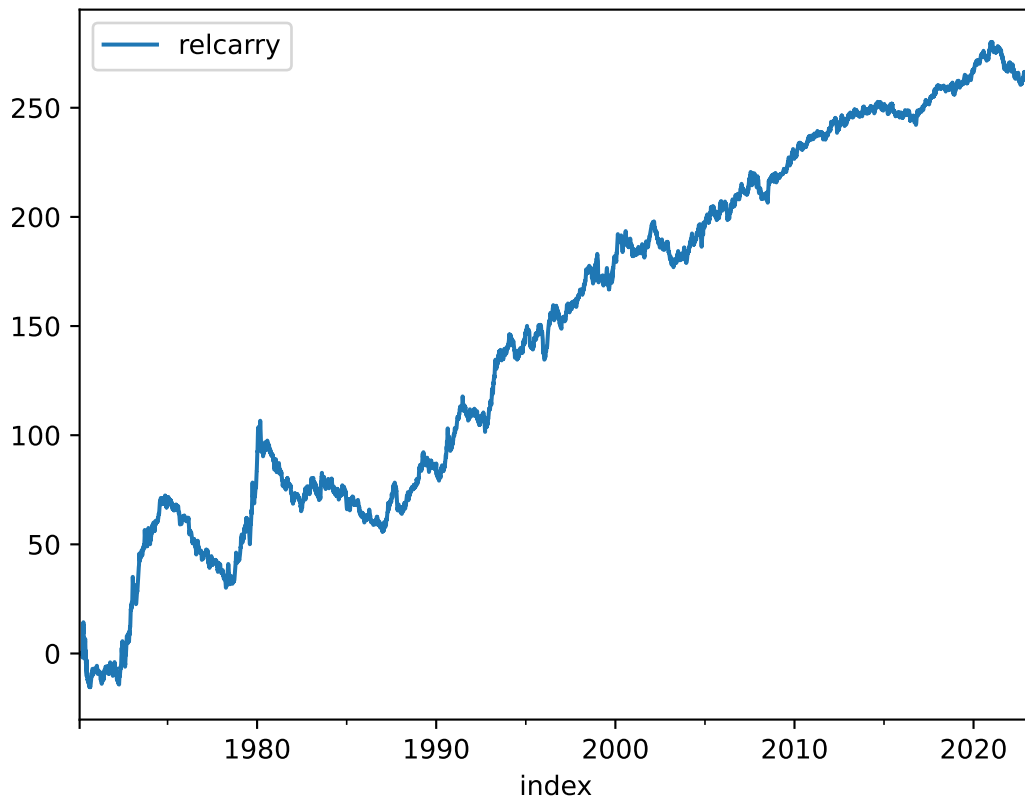ann. std {'relcarry': 7.119}
ann. SR {'relcarry': 0.49}

Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.741}
ann. std {'relcarry': 6.643}
ann. SR {'relcarry': -0.11}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.165}
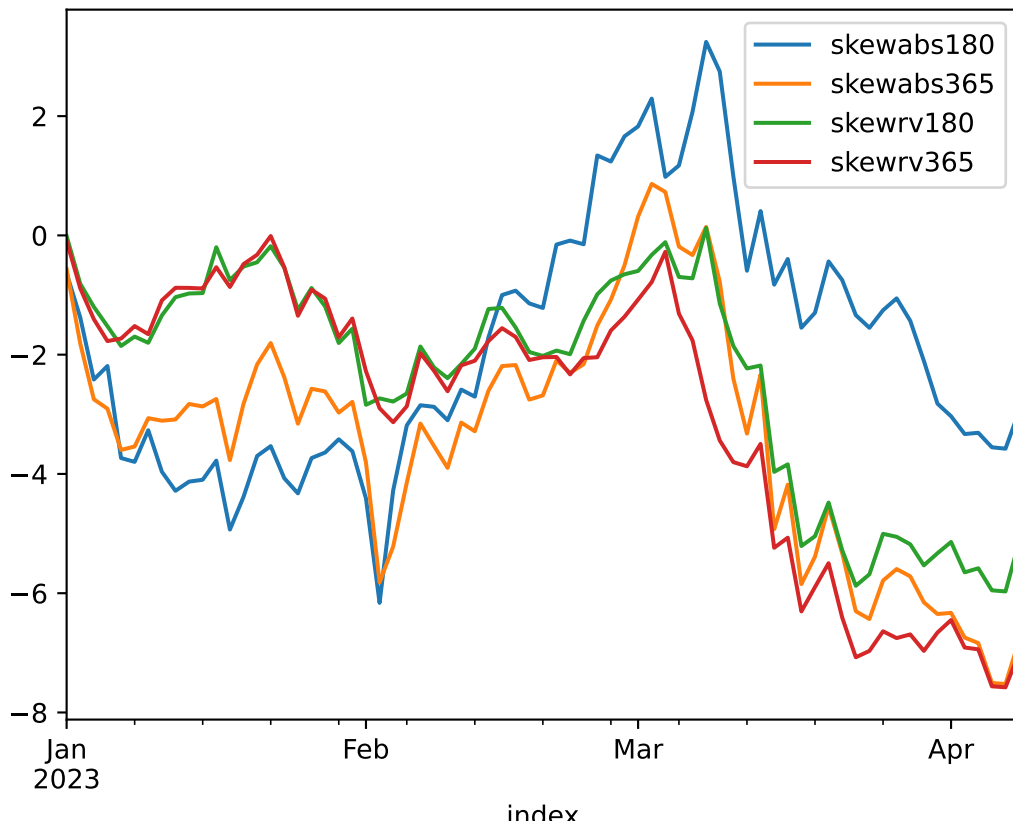ann. std {'relcarry': 5.832}
ann. SR {'relcarry': 0.37}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.967}
ann. std {'relcarry': 8.96}
ann. SR {'relcarry': 0.55}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -10.617, 'skewabs365': -24.478, 'skewrv180': -18.521, 'skewrv365': -25.246}
ann. std {'skewabs180': 12.012, 'skewabs365': 12.009, 'skewrv180': 8.297, 'skewrv365': 7.909}
ann. SR {'skewabs180': -0.88, 'skewabs365': -2.04, 'skewrv180': -2.23, 'skewrv365': -3.19}
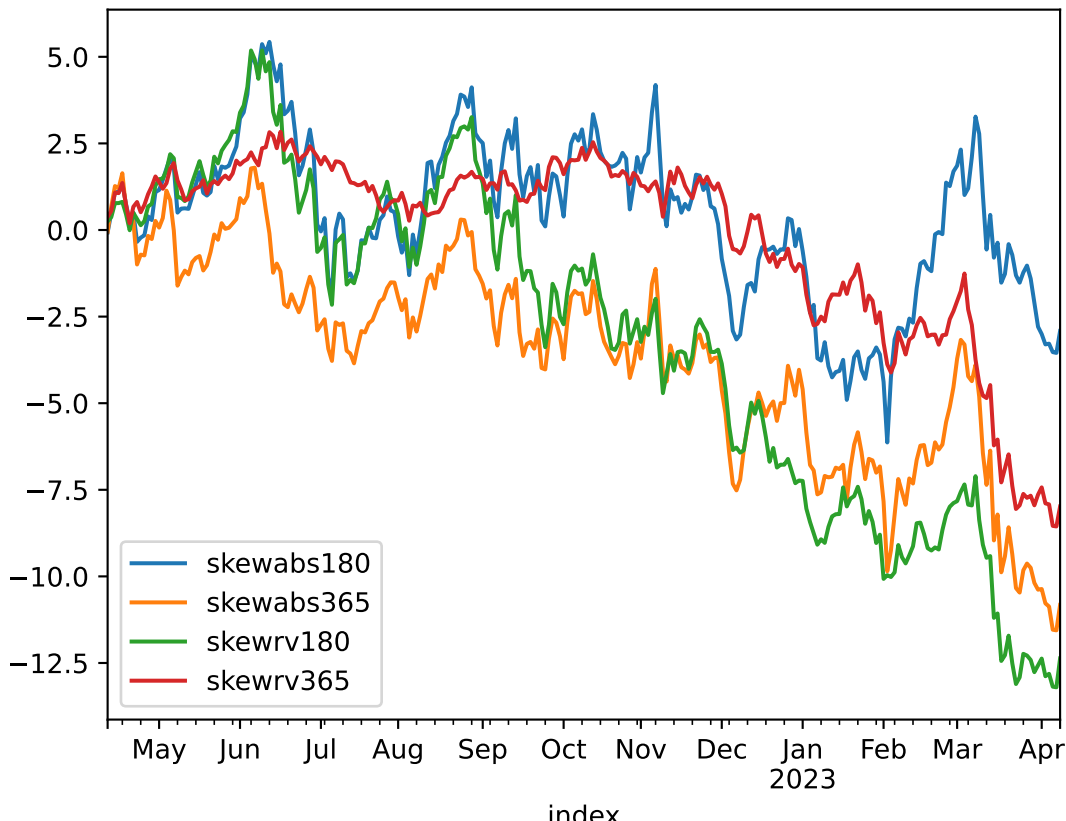
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -2.871, 'skewabs365': -10.657, 'skewrv180': -12.178, 'skewrv365': -7.859}
ann. std {'skewabs180': 11.048, 'skewabs365': 9.914, 'skewrv180': 9.214, 'skewrv365': 5.608}
ann. SR {'skewabs180': -0.26, 'skewabs365': -1.07, 'skewrv180': -1.32, 'skewrv365': -1.4}
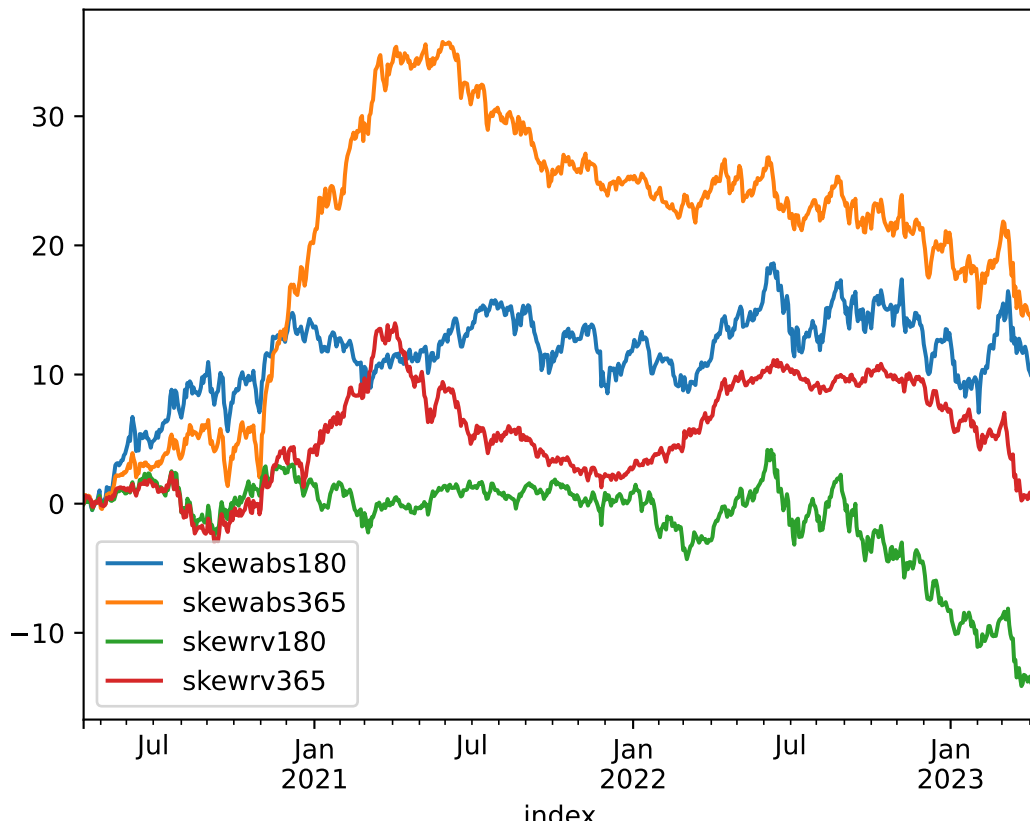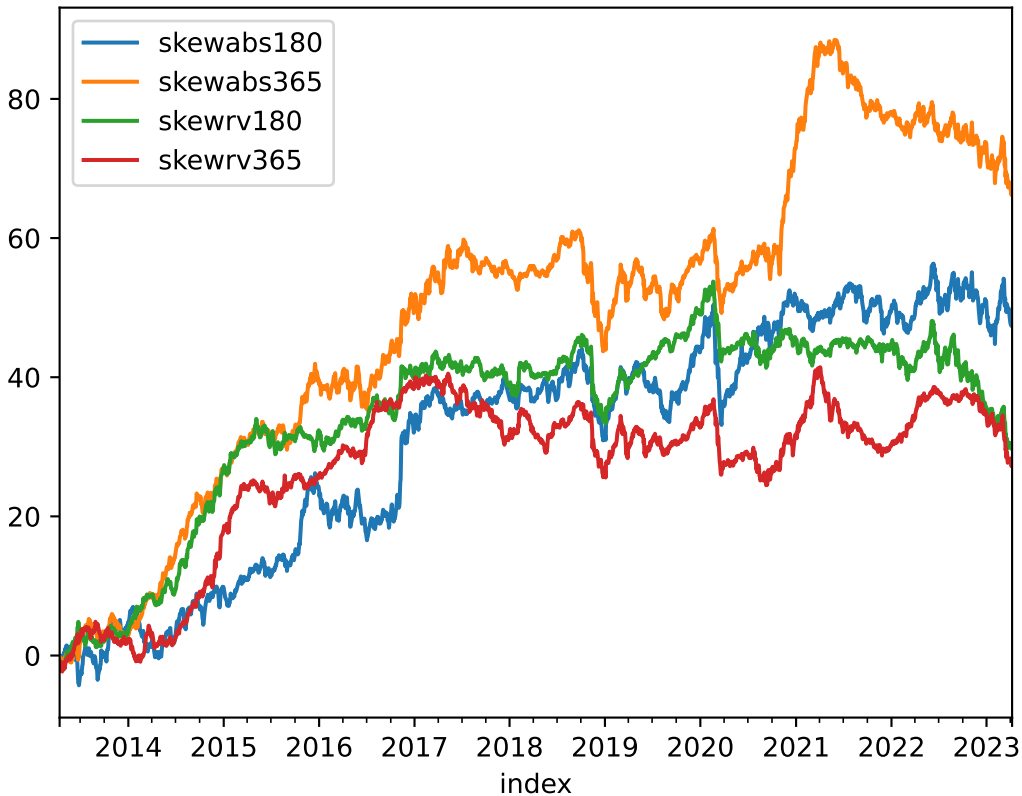
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.366, 'skewabs365': 4.653, 'skewrv180': -4.387, 'skewrv365': 0.103}
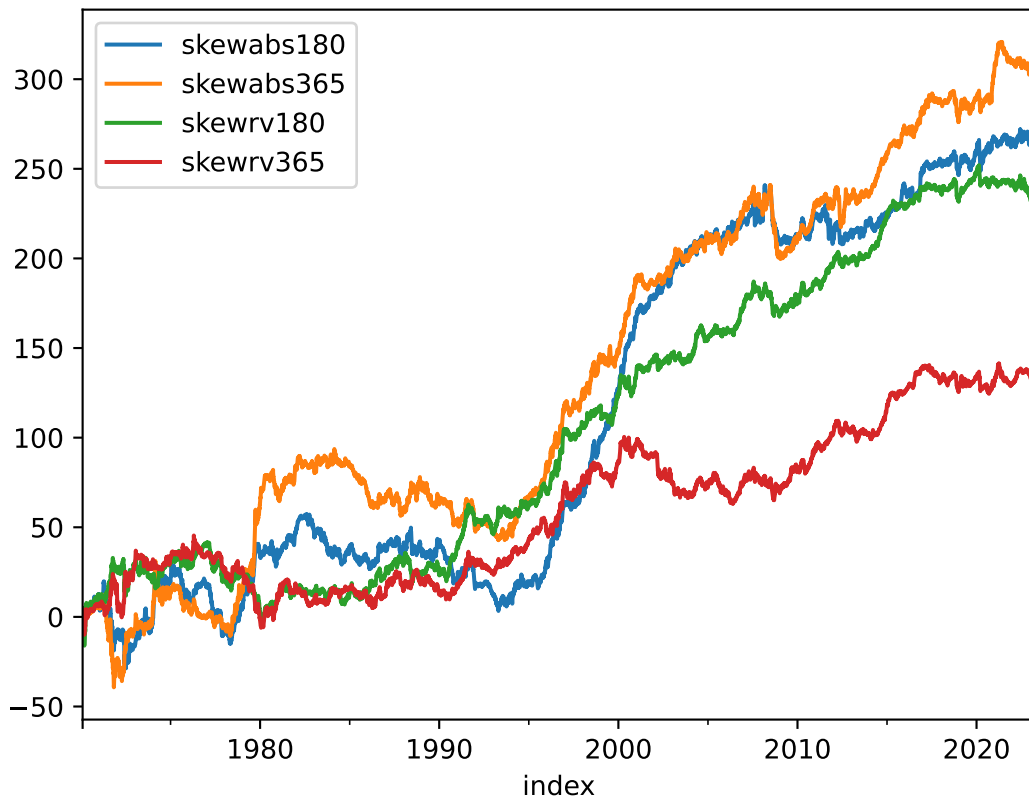ann. std {'skewabs180': 9.114, 'skewabs365': 8.851, 'skewrv180': 7.197, 'skewrv365': 6.272}
ann. SR {'skewabs180': 0.37, 'skewabs365': 0.53, 'skewrv180': -0.61, 'skewrv365': 0.02}
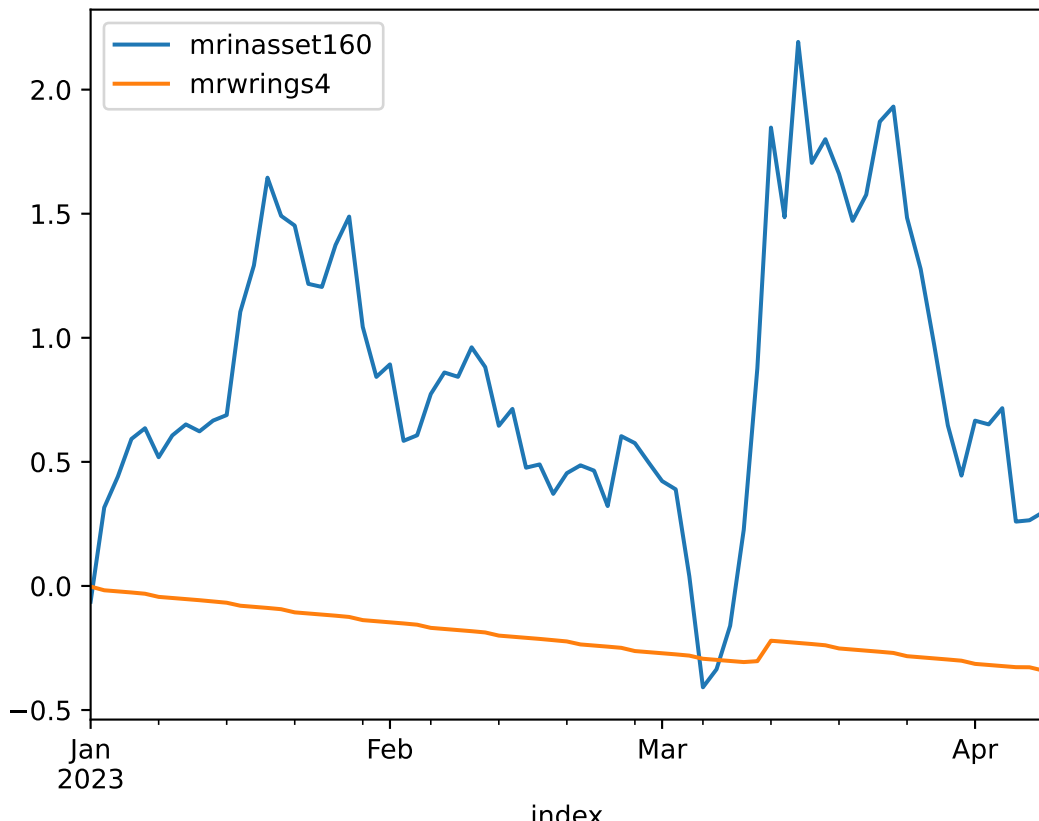
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.712, 'skewabs365': 6.572, 'skewrv180': 2.997, 'skewrv365': 2.728}
ann. std {'skewabs180': 8.006, 'skewabs365': 7.953, 'skewrv180': 6.388, 'skewrv365': 6.053}
ann. SR {'skewabs180': 0.59, 'skewabs365': 0.83, 'skewrv180': 0.47, 'skewrv365': 0.45}
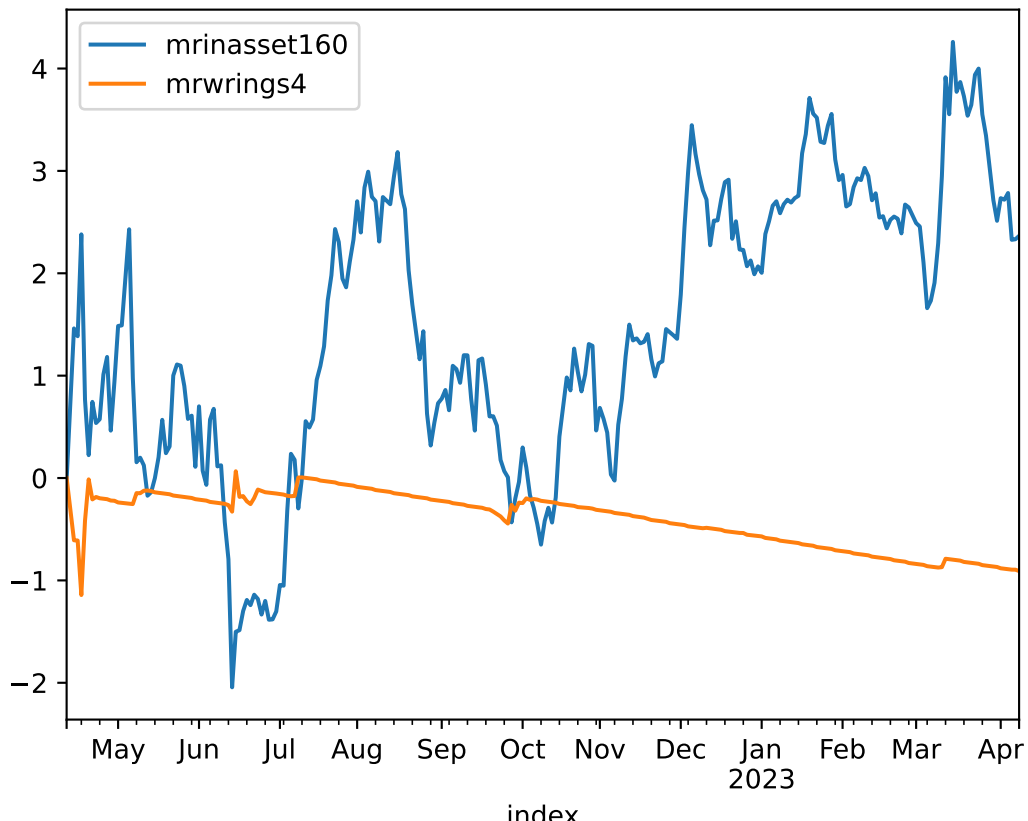
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.865, 'skewabs365': 5.521, 'skewrv180': 4.221, 'skewrv365': 2.358}
ann. std {'skewabs180': 10.101, 'skewabs365': 9.867, 'skewrv180': 8.751, 'skewrv365': 8.122}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}
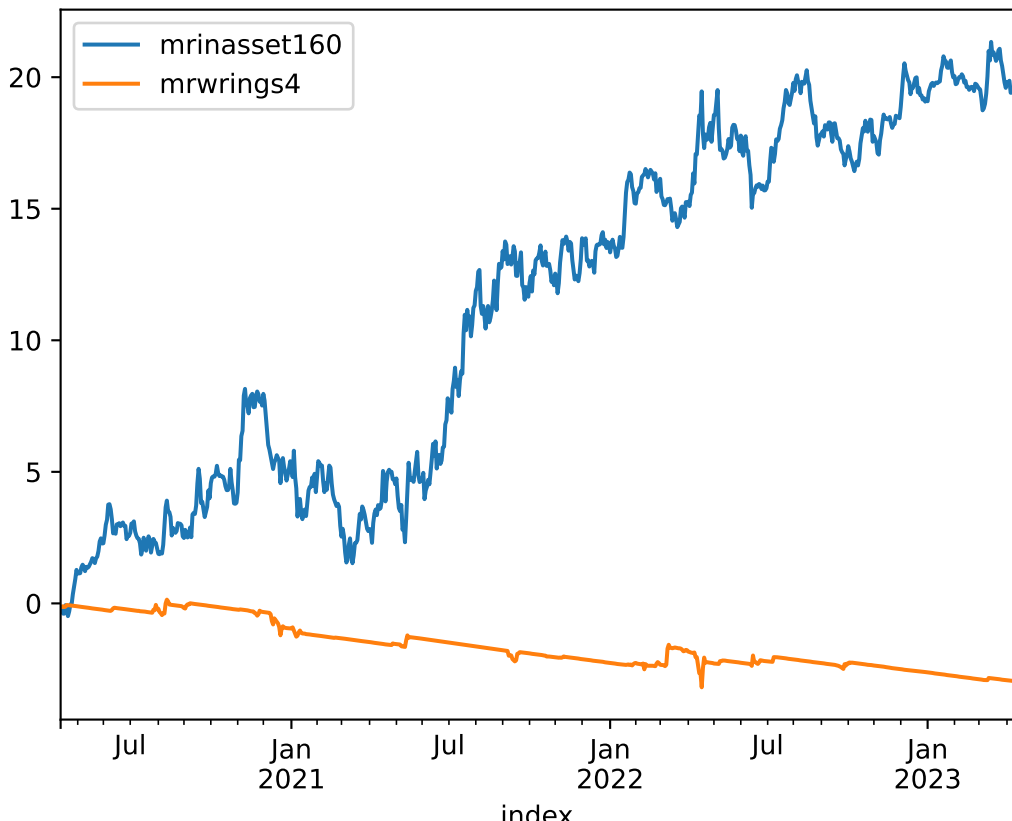
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.072, 'mrwrings4': -1.229}
ann. std {'mrinasset160': 4.262, 'mrwrings4': 0.178}
ann. SR {'mrinasset160': 0.25, 'mrwrings4': -6.92}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 2.329, 'mrwrings4': -0.895}
ann. std {'mrinasset160': 5.628, 'mrwrings4': 1.236}
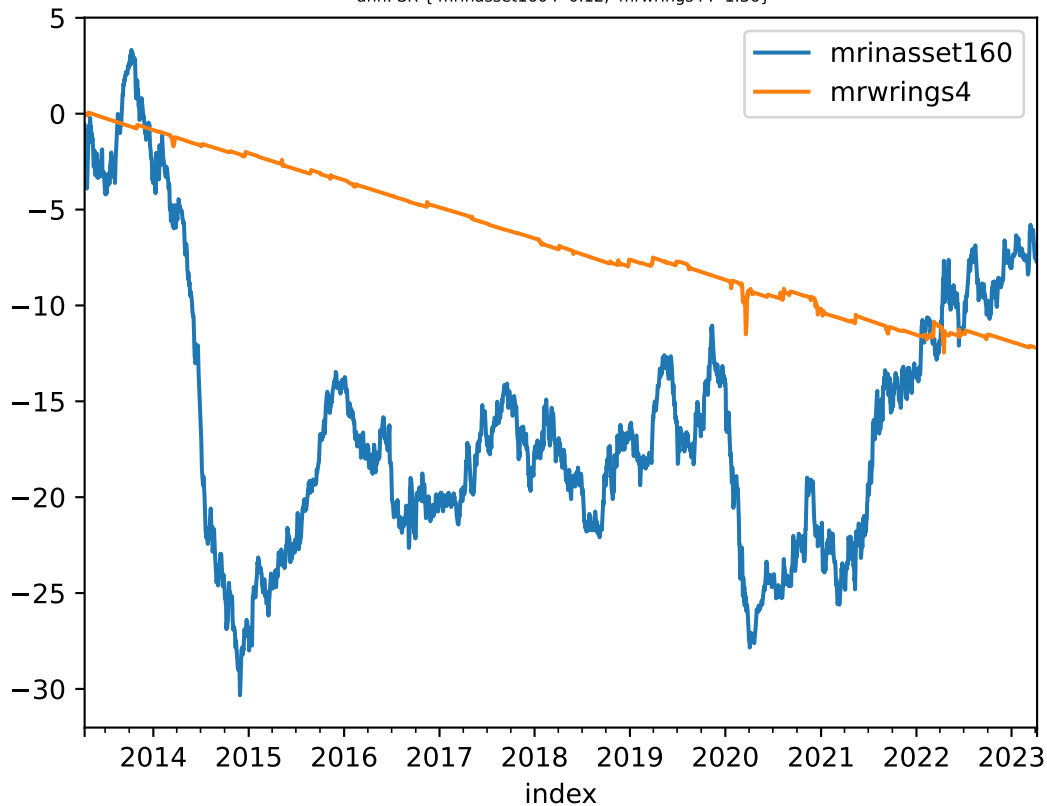ann. SR {'mrinasset160': 0.41, 'mrwrings4': -0.72}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.374, 'mrwrings4': -0.968}
ann. std {'mrinasset160': 6.258, 'mrwrings4': 1.021}
ann. SR {'mrinasset160': 1.02, 'mrwrings4': -0.95}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.755, 'mrwrings4': -1.2}
ann. std {'mrinasset160': 6.306, 'mrwrings4': 0.88}
ann. SR {'mrinasset160': -0.12, 'mrwrings4': -1.36}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.561, 'mrwrings4': -2.125}
ann. std {'mrinasset160': 9.87, 'mrwrings4': 2.089}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.02}