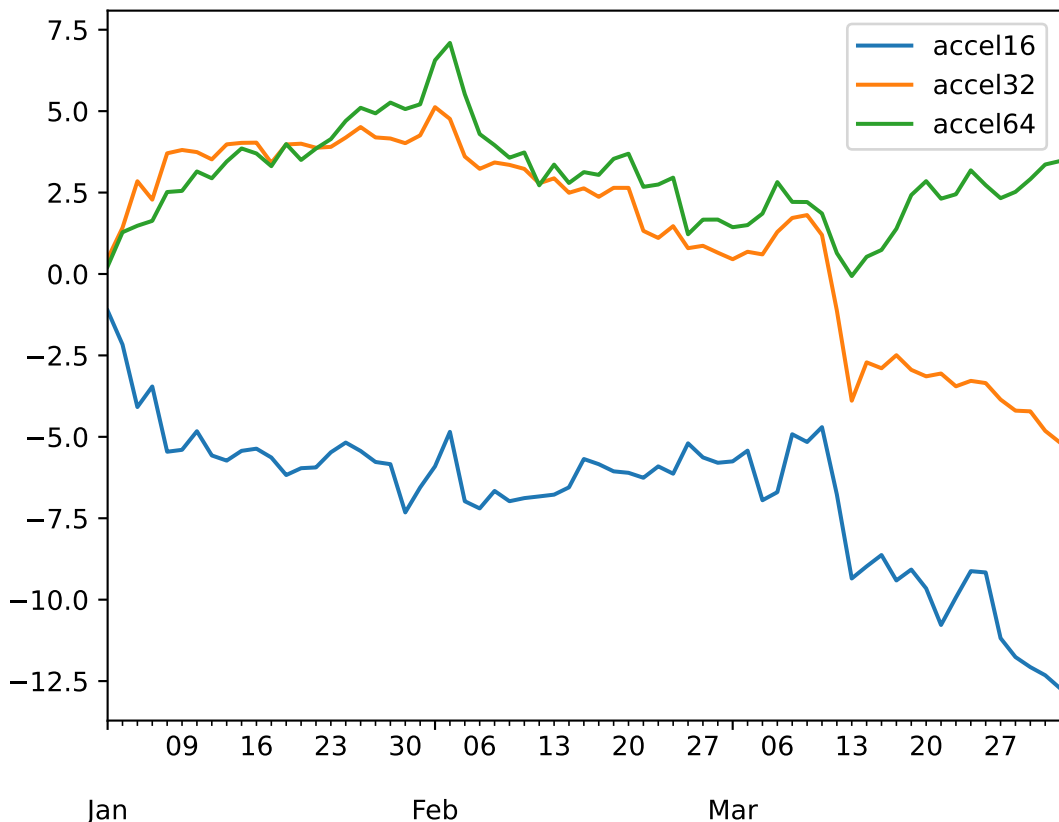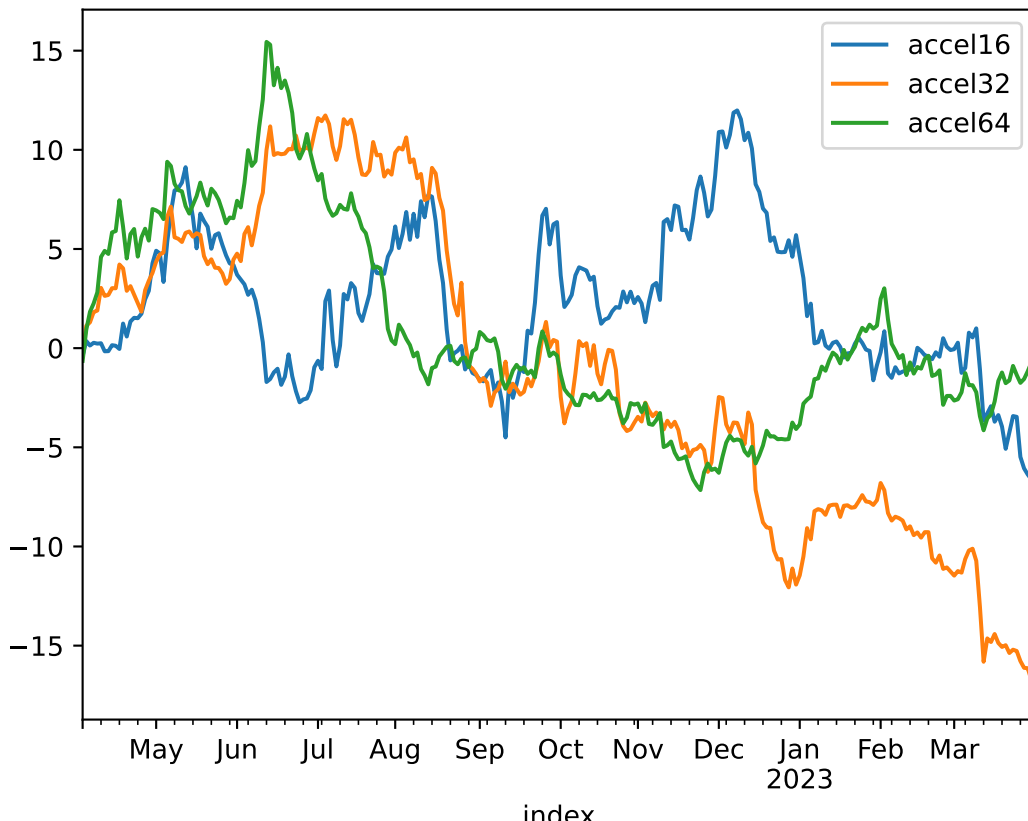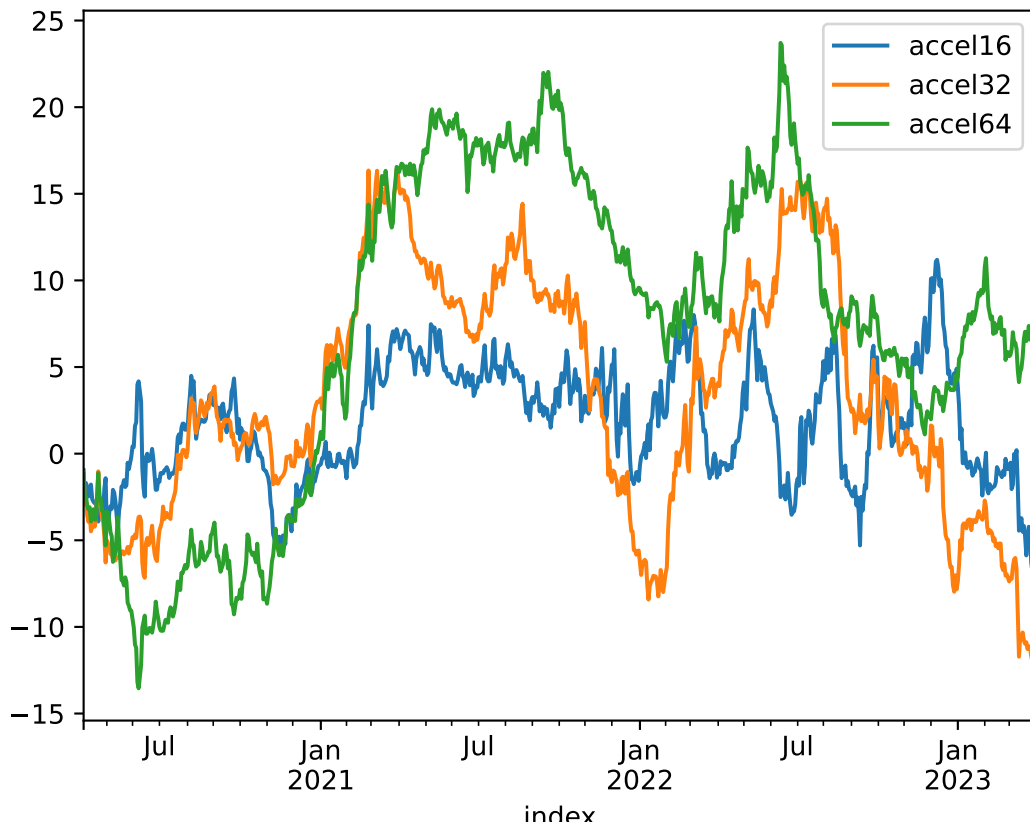Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -50.103, 'accel32': -20.396, 'accel64': 13.66}
ann. std {'accel16': 13.691, 'accel32': 10.762, 'accel64': 9.899}
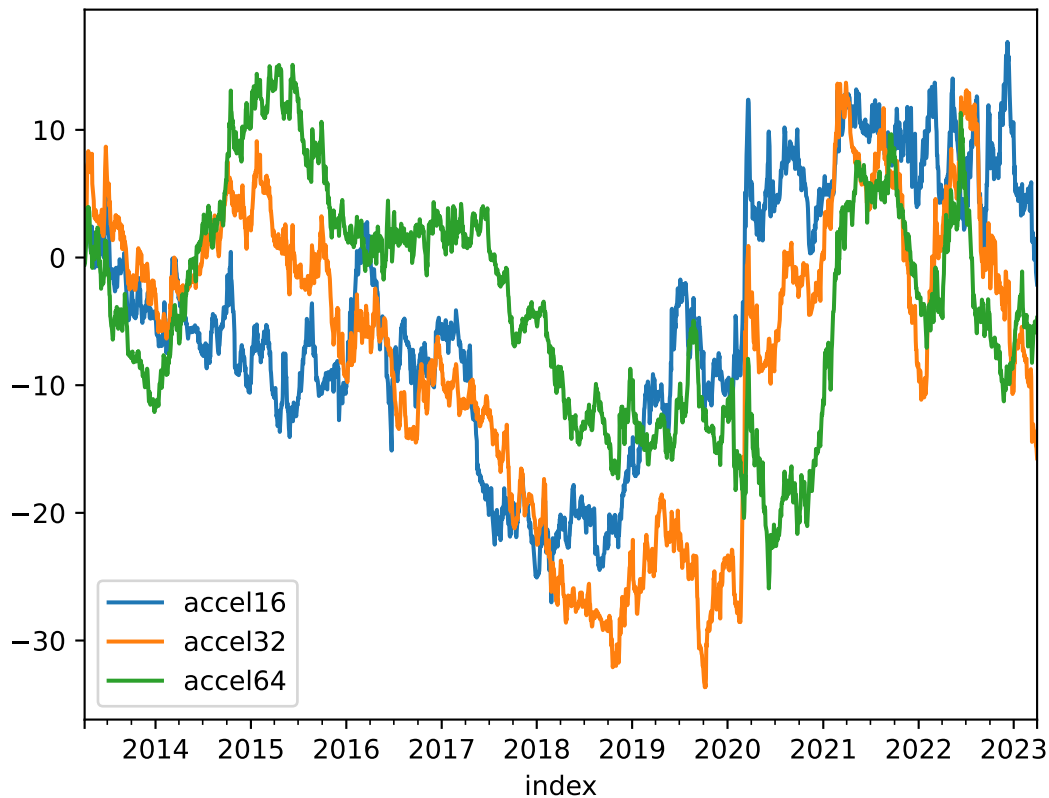ann. SR {'accel16': -3.66, 'accel32': -1.9, 'accel64': 1.38}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -6.913, 'accel32': -16.838, 'accel64': -0.6}
ann. std {'accel16': 16.004, 'accel32': 13.212, 'accel64': 11.504}
ann. SR {'accel16': -0.43, 'accel32': -1.27, 'accel64': -0.05}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -2.566, 'accel32': -4.27, 'accel64': 2.513}
ann. std {'accel16': 13.676, 'accel32': 11.938, 'accel64': 10.741}
ann. SR {'accel16': -0.19, 'accel32': -0.36, 'accel64': 0.23}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.208, 'accel32': -1.545, 'accel64': -0.463}
ann. std {'accel16': 11.722, 'accel32': 10.773, 'accel64': 9.347}
ann. SR {'accel16': -0.02, 'accel32': -0.14, 'accel64': -0.05}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.849, 'accel32': 5.05, 'accel64': 5.184}
ann. std {'accel16': 14.134, 'accel32': 12.459, 'accel64': 12.108}
ann. SR {'accel16': 0.48, 'accel32': 0.41, 'accel64': 0.43}
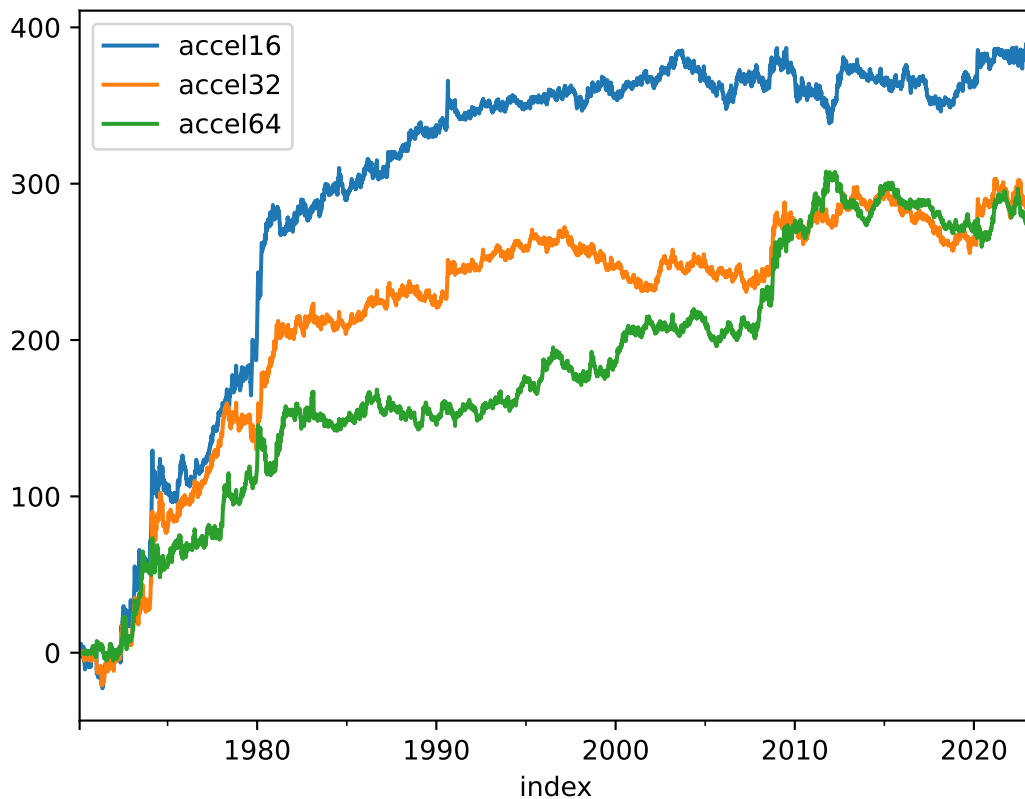
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.303, 'assettrend2': 8.634, 'assettrend32': -2.961, 'assettrend4': -7.268, 'assettrend64': -7.859, 'assettrend8': -5.72}
ann. std {'assettrend16': 2.729, 'assettrend2': 7.146, 'assettrend32': 2.486, 'assettrend4': 3.825, 'assettrend64': 3.706, 'assettrend8': 3.006}
ann. SR {'assettrend16': -1.21, 'assettrend2': 1.21, 'assettrend32': -1.19, 'assettrend4': -1.9, 'assettrend64': -2.12, 'assettrend8': -1.9}
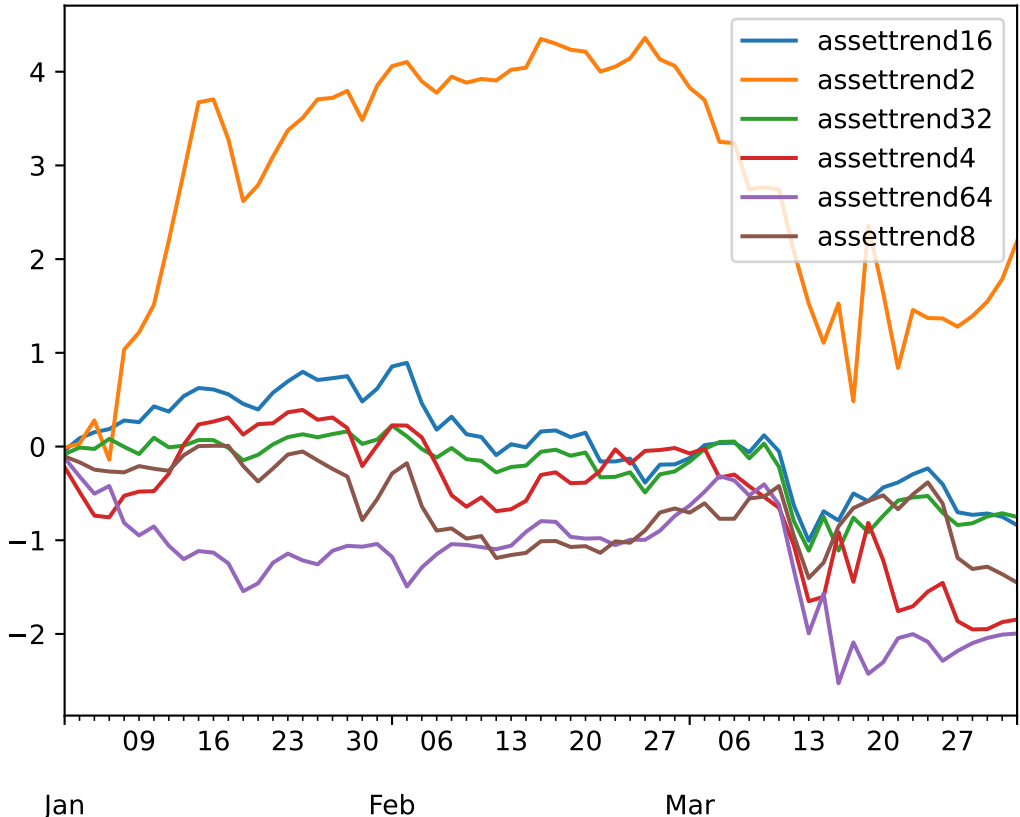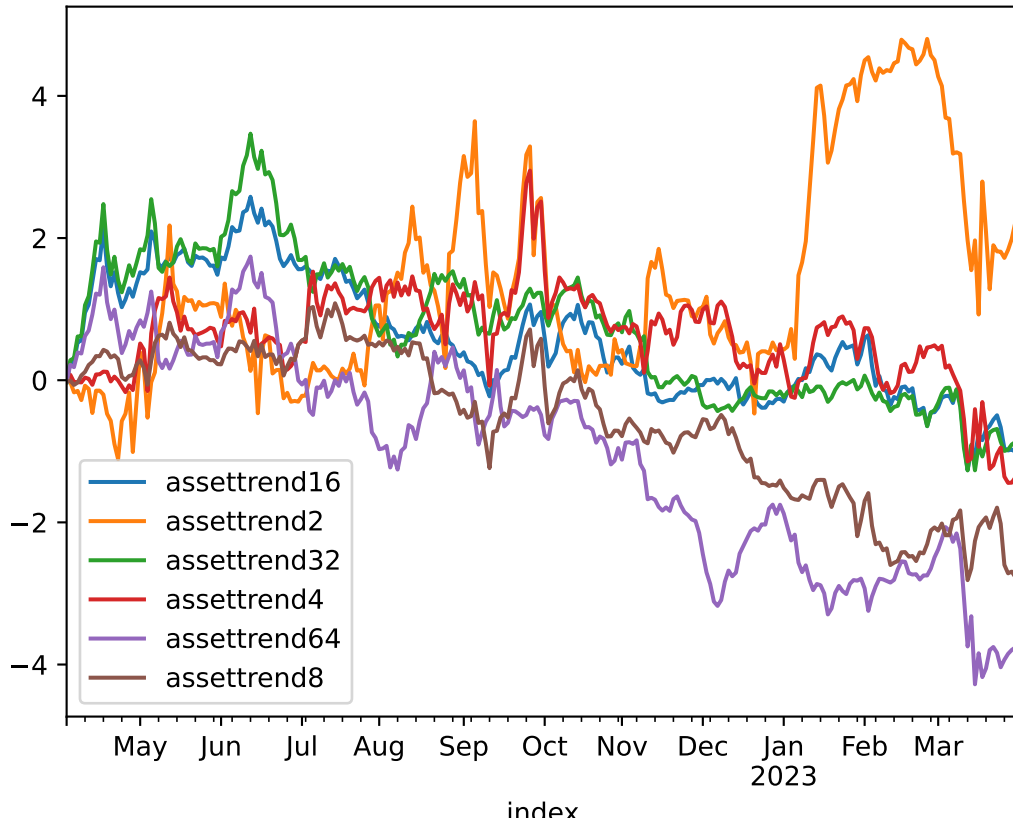
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -1.082, 'assettrend2': 2.593, 'assettrend32': -0.896, 'assettrend4': -1.318, 'assettrend64': -3.689, 'assettrend8': -2.818}
ann. std {'assettrend16': 2.529, 'assettrend2': 6.396, 'assettrend32': 2.919, 'assettrend4': 3.934, 'assettrend64': 3.282, 'assettrend8': 2.606}
ann. SR {'assettrend16': -0.43, 'assettrend2': 0.41, 'assettrend32': -0.31, 'assettrend4': -0.33, 'assettrend64': -1.12, 'assettrend8': -1.08}
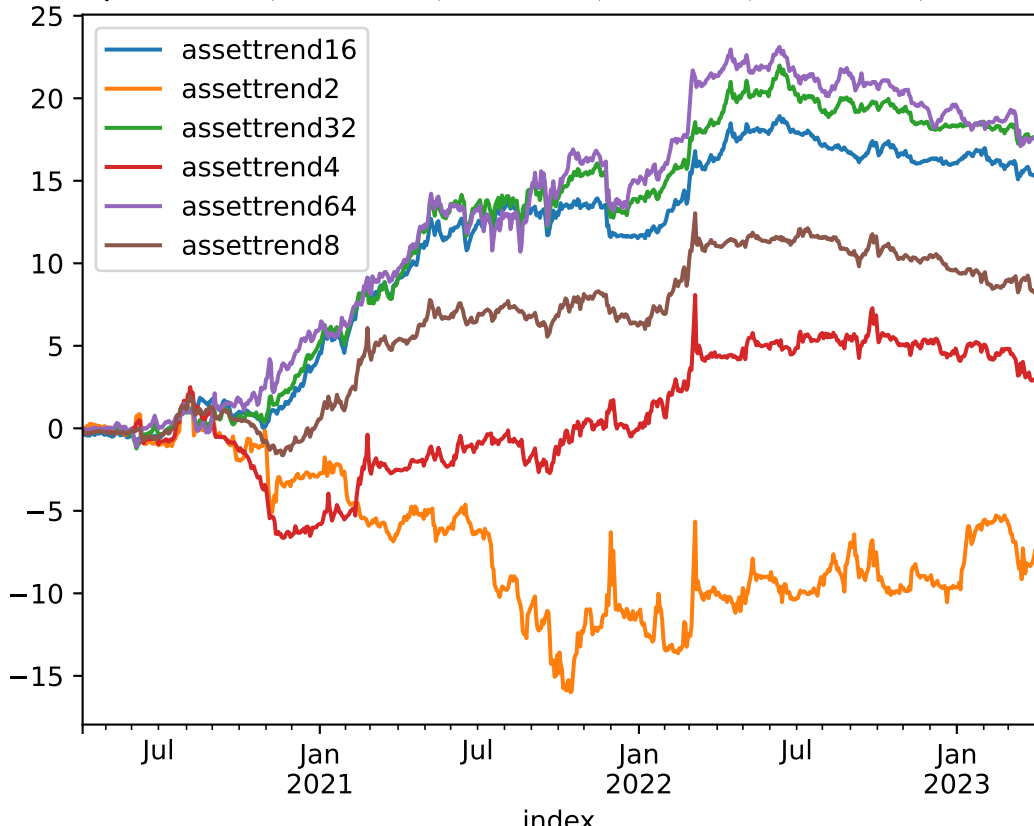
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.004, 'assettrend2': -2.441, 'assettrend32': 5.78, 'assettrend4': 0.983, 'assettrend64': 5.785, 'assettrend8': 2.687}
ann. std {'assettrend16': 3.407, 'assettrend2': 7.788, 'assettrend32': 4.123, 'assettrend4': 4.932, 'assettrend64': 4.998, 'assettrend8': 3.505}
ann. SR {'assettrend16': 1.47, 'assettrend2': -0.31, 'assettrend32': 1.4, 'assettrend4': 0.2, 'assettrend64': 1.16, 'assettrend8': 0.77}
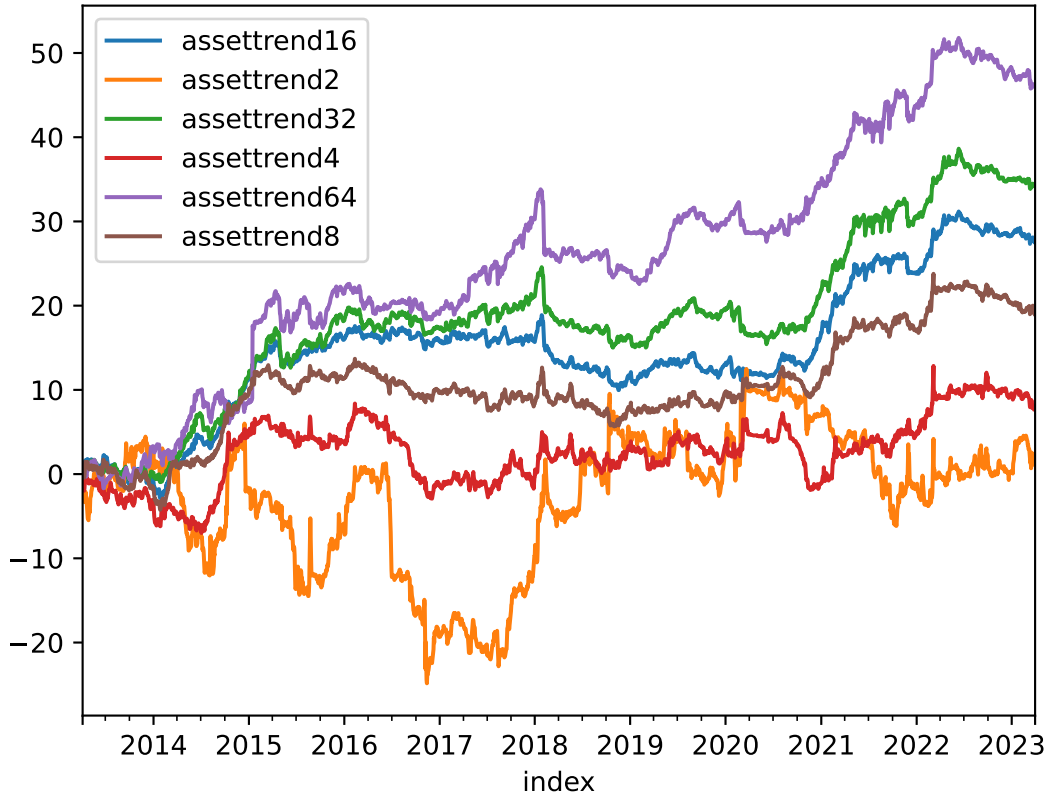
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.7, 'assettrend2': 0.236, 'assettrend32': 3.364, 'assettrend4': 0.761, 'assettrend64': 4.547, 'assettrend8': 1.859}
ann. std {'assettrend16': 3.164, 'assettrend2': 9.809, 'assettrend32': 3.597, 'assettrend4': 4.993, 'assettrend64': 5.2, 'assettrend8': 3.473}
ann. SR {'assettrend16': 0.85, 'assettrend2': 0.02, 'assettrend32': 0.94, 'assettrend4': 0.15, 'assettrend64': 0.87, 'assettrend8': 0.54}

Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.21, 'assettrend2': -1.307, 'assettrend32': 4.252, 'assettrend4': 4.675, 'assettrend64': 4.069, 'assettrend8': 4.01}
ann. std {'assettrend16': 4.306, 'assettrend2': 10.264, 'assettrend32': 4.497, 'assettrend4': 6.55, 'assettrend64': 4.998, 'assettrend8': 4.635}
ann. SR {'assettrend16': 0.98, 'assettrend2': -0.13, 'assettrend32': 0.95, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.87}
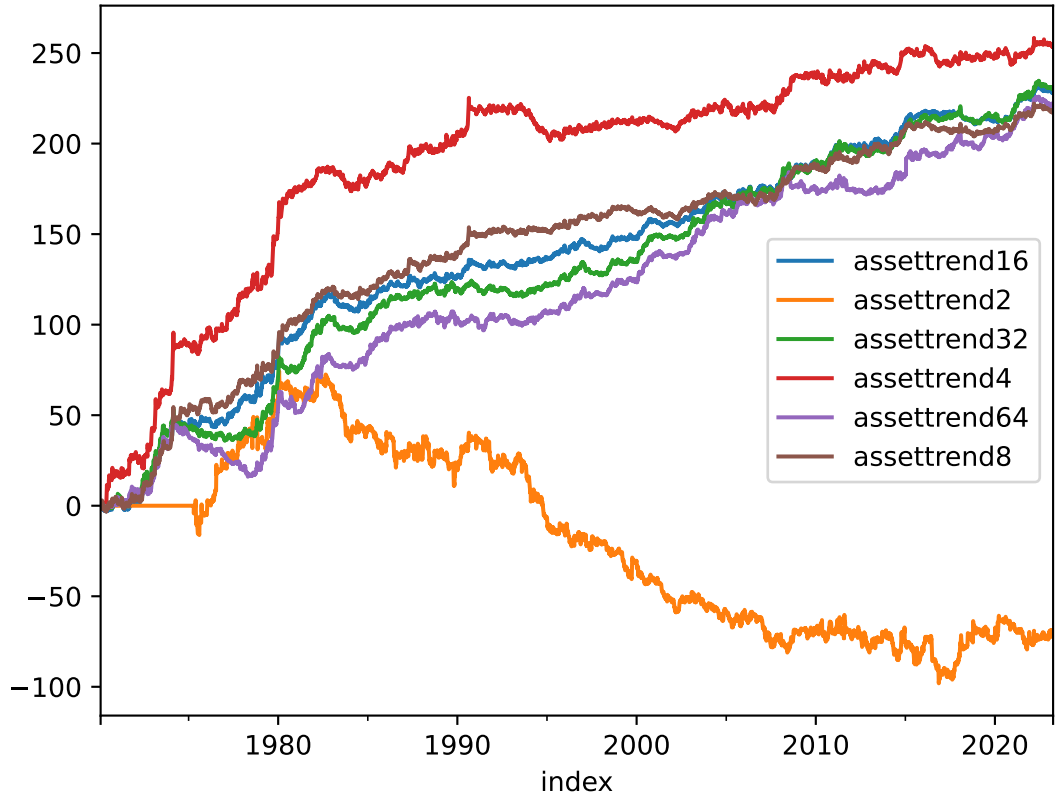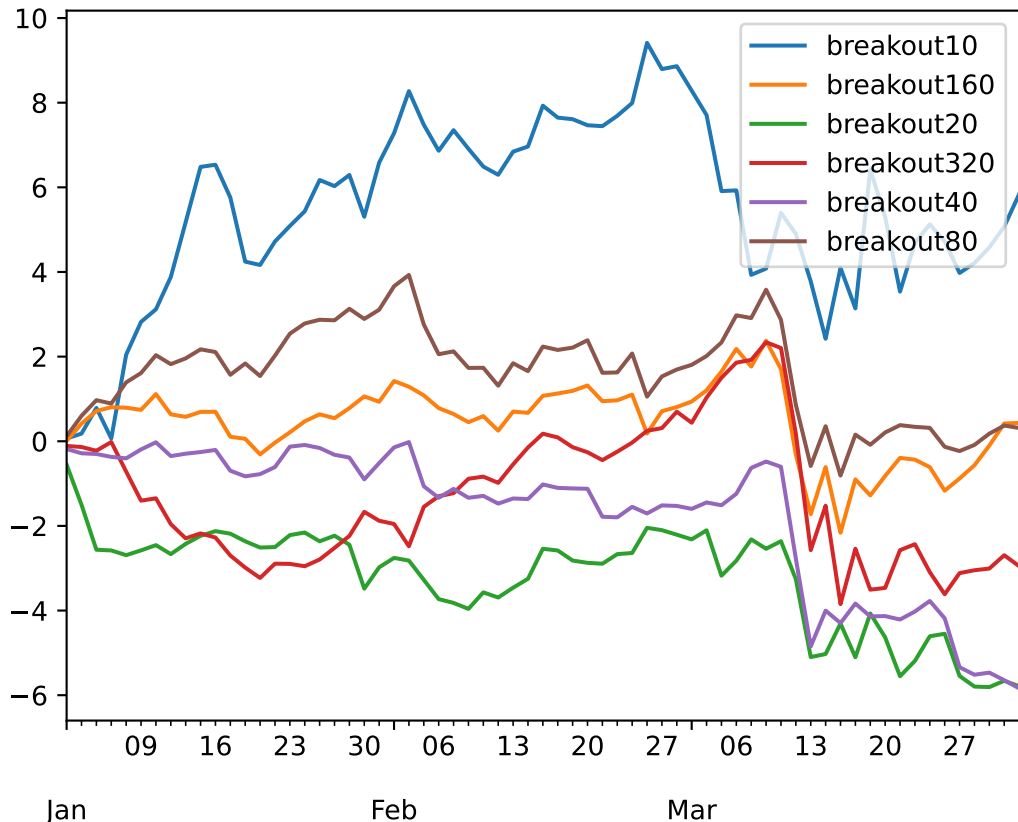
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 22.987, 'breakout160': 1.705, 'breakout20': -22.794, 'breakout320': -11.62, 'breakout40': -22.99, 'breakout80': 1.234}
ann. std {'breakout10': 15.205, 'breakout160': 8.533, 'breakout20': 8.041, 'breakout320': 10.654, 'breakout40': 7.792, 'breakout80': 8.691}
ann. SR {'breakout10': 1.51, 'breakout160': 0.2, 'breakout20': -2.83, 'breakout320': -1.09, 'breakout40': -2.95, 'breakout80': 0.14}
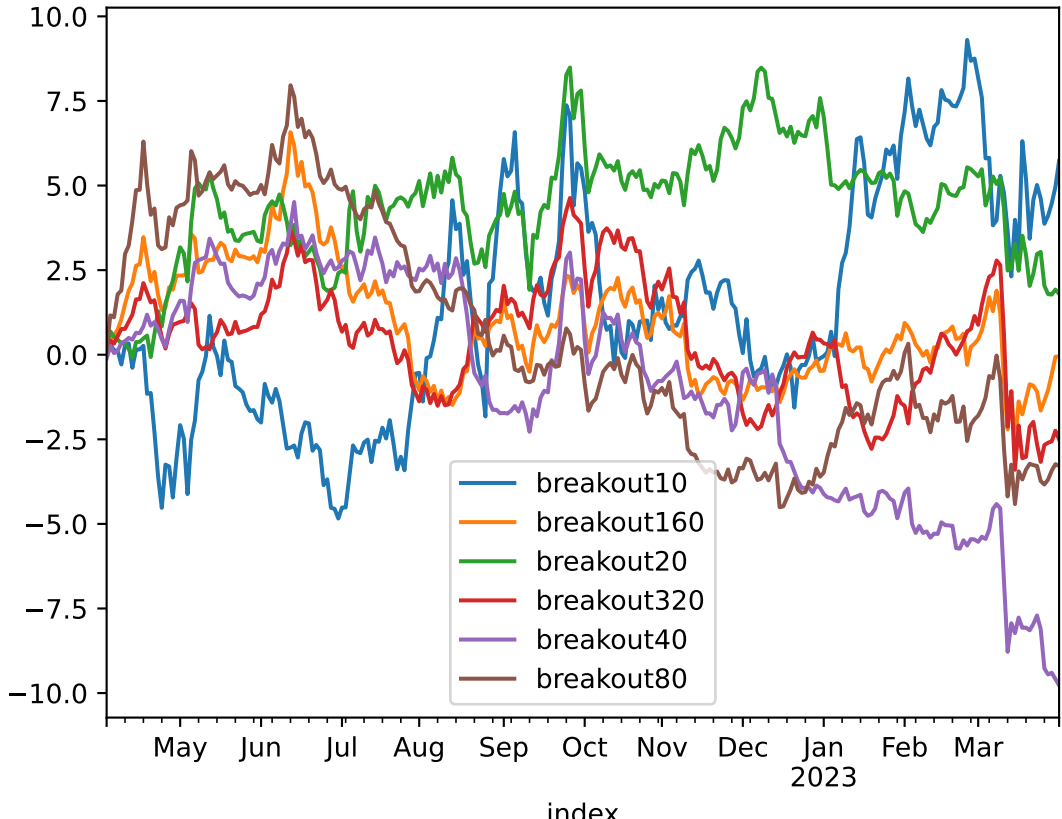
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 5.64, 'breakout160': -0.047, 'breakout20': 1.771, 'breakout320': -2.465, 'breakout40': -9.62, 'breakout80': -3.24}
ann. std {'breakout10': 13.57, 'breakout160': 7.152, 'breakout20': 8.585, 'breakout320': 7.571, 'breakout40': 7.165, 'breakout80': 7.408}
ann. SR {'breakout10': 0.42, 'breakout160': -0.01, 'breakout20': 0.21, 'breakout320': -0.33, 'breakout40': -1.34, 'breakout80': -0.44}
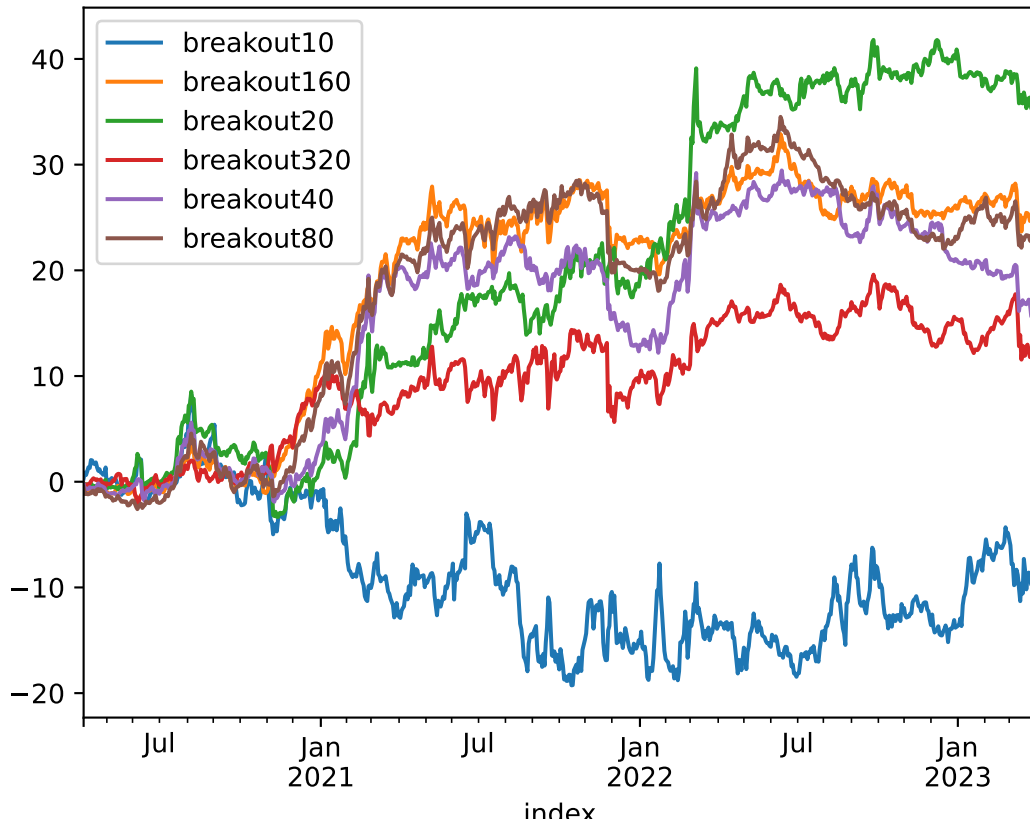
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -2.587, 'breakout160': 8.621, 'breakout20': 11.523, 'breakout320': 4.087, 'breakout40': 4.977, 'breakout80': 7.636}
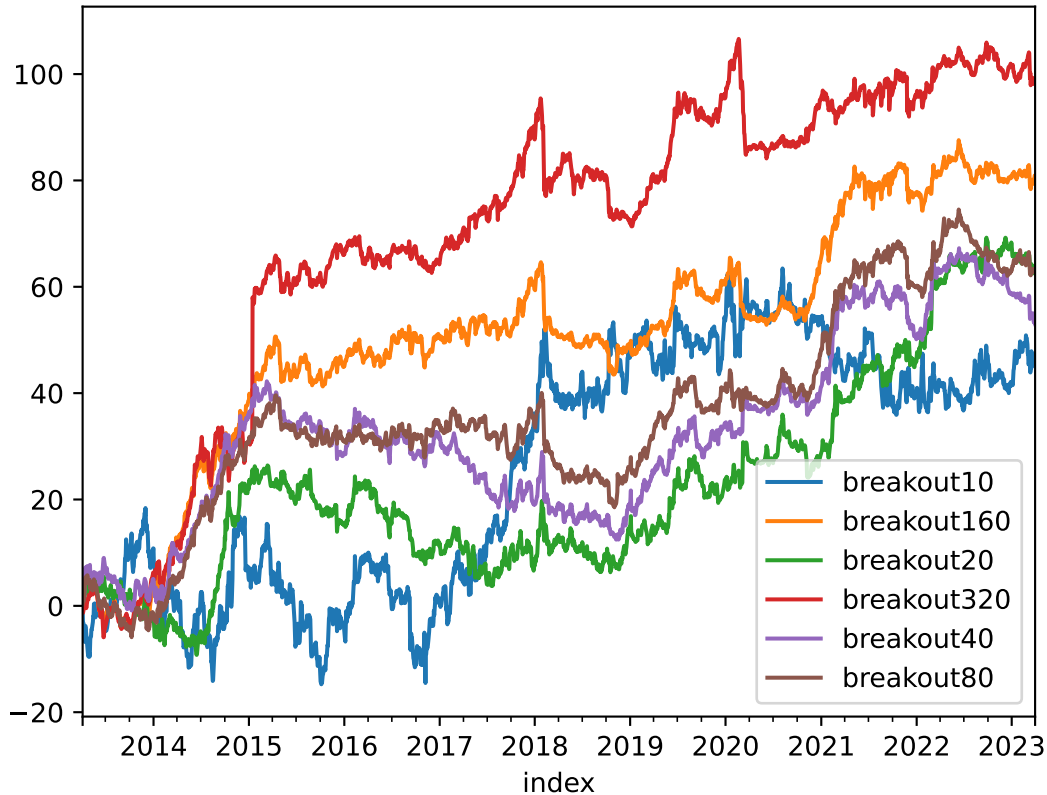ann. std {'breakout10': 15.057, 'breakout160': 9.174, 'breakout20': 11.015, 'breakout320': 9.899, 'breakout40': 9.462, 'breakout80': 8.916}
ann. SR {'breakout10': -0.17, 'breakout160': 0.94, 'breakout20': 1.05, 'breakout320': 0.41, 'breakout40': 0.53, 'breakout80': 0.86}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 4.644, 'breakout160': 7.95, 'breakout20': 6.142, 'breakout320': 9.702, 'breakout40': 5.201, 'breakout80': 6.214}
ann. std {'breakout10': 17.88, 'breakout160': 8.888, 'breakout20': 11.134, 'breakout320': 13.099, 'breakout40': 9.474, 'breakout80': 8.768}
ann. SR {'breakout10': 0.26, 'breakout160': 0.89, 'breakout20': 0.55, 'breakout320': 0.74, 'breakout40': 0.55, 'breakout80': 0.71}
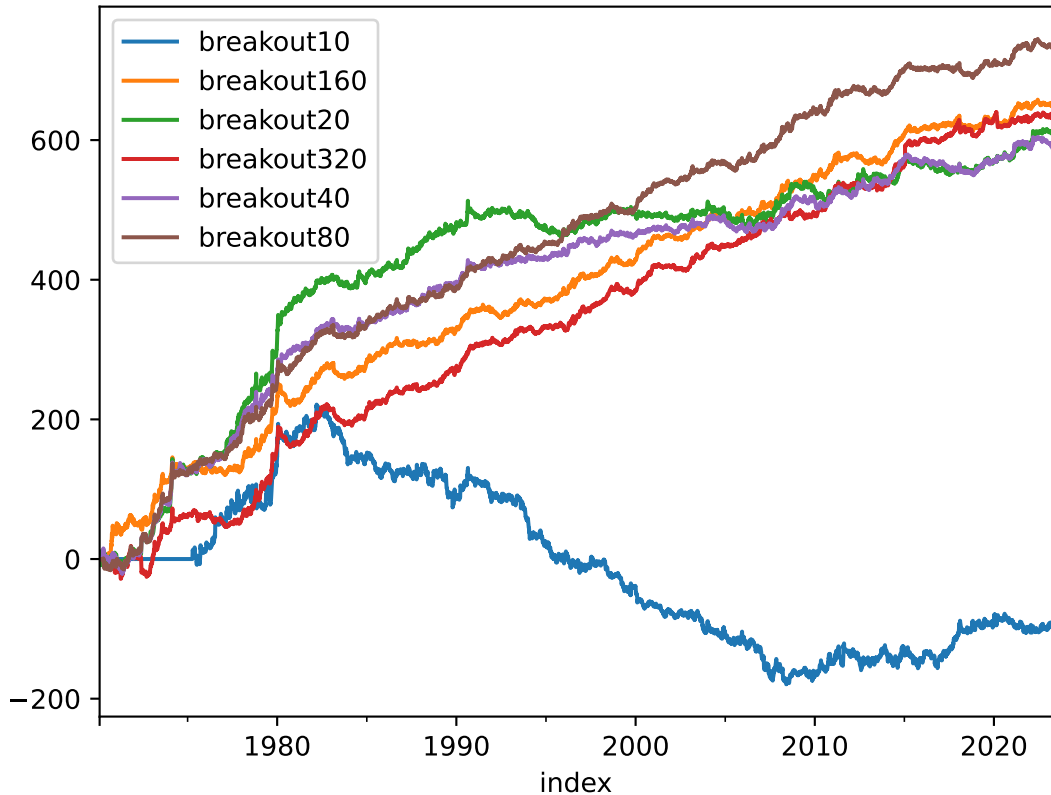
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -1.743, 'breakout160': 12.022, 'breakout20': 11.244, 'breakout320': 11.674, 'breakout40': 10.894, 'breakout80': 13.542}
ann. std {'breakout10': 21.33, 'breakout160': 11.534, 'breakout20': 14.897, 'breakout320': 12.121, 'breakout40': 12.117, 'breakout80': 11.723}
ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.16}
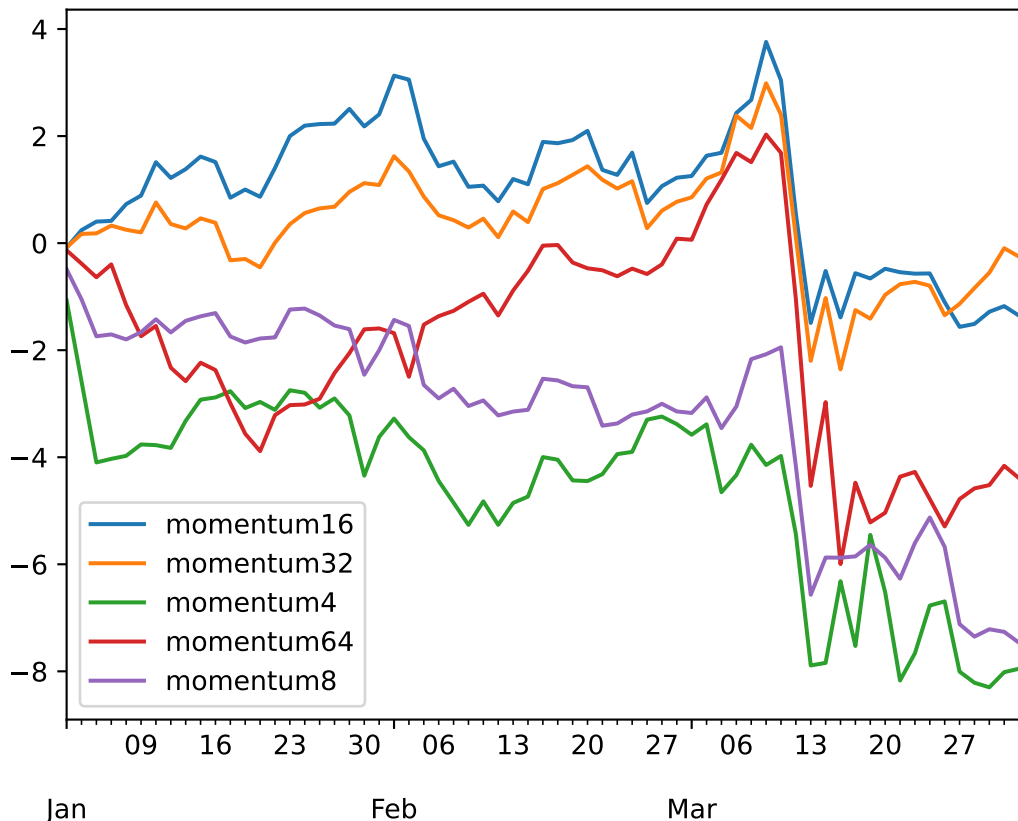
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -5.339, 'momentum32': -0.998, 'momentum4': -31.314, 'momentum64': -17.301, 'momentum8': -29.408}
ann. std {'momentum16': 9.582, 'momentum32': 9.507, 'momentum4': 11.935, 'momentum64': 13.169, 'momentum8': 9.087}
ann. SR {'momentum16': -0.56, 'momentum32': -0.1, 'momentum4': -2.62, 'momentum64': -1.31, 'momentum8': -3.24}
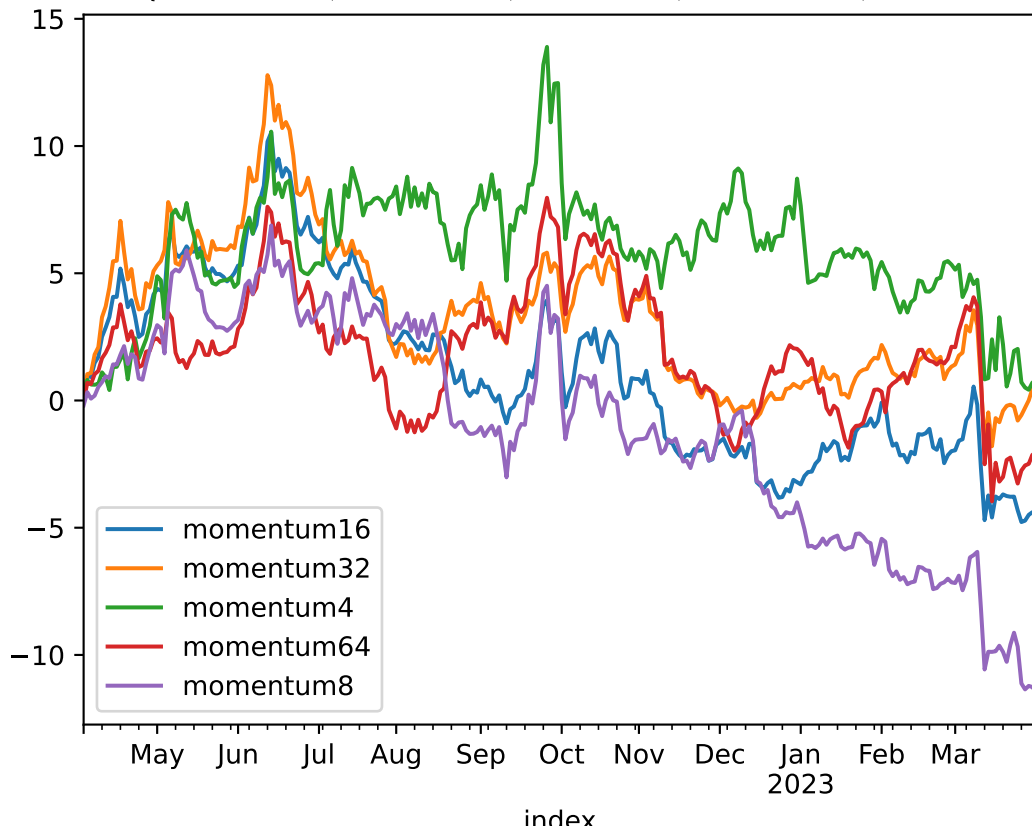
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -4.498, 'momentum32': 0.3, 'momentum4': 0.758, 'momentum64': -2.327, 'momentum8': -11.292}
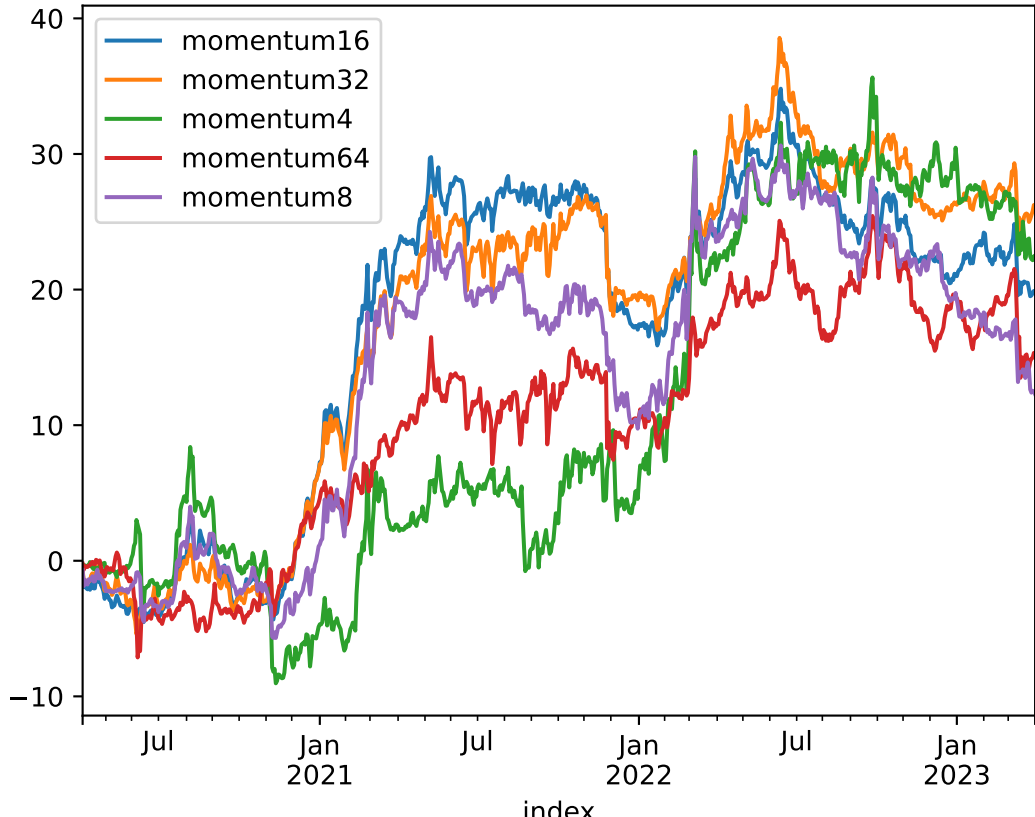ann. std {'momentum16': 9.098, 'momentum32': 9.781, 'momentum4': 13.579, 'momentum64': 10.422, 'momentum8': 9.998}
ann. SR {'momentum16': -0.49, 'momentum32': 0.03, 'momentum4': 0.06, 'momentum64': -0.22, 'momentum8': -1.13}
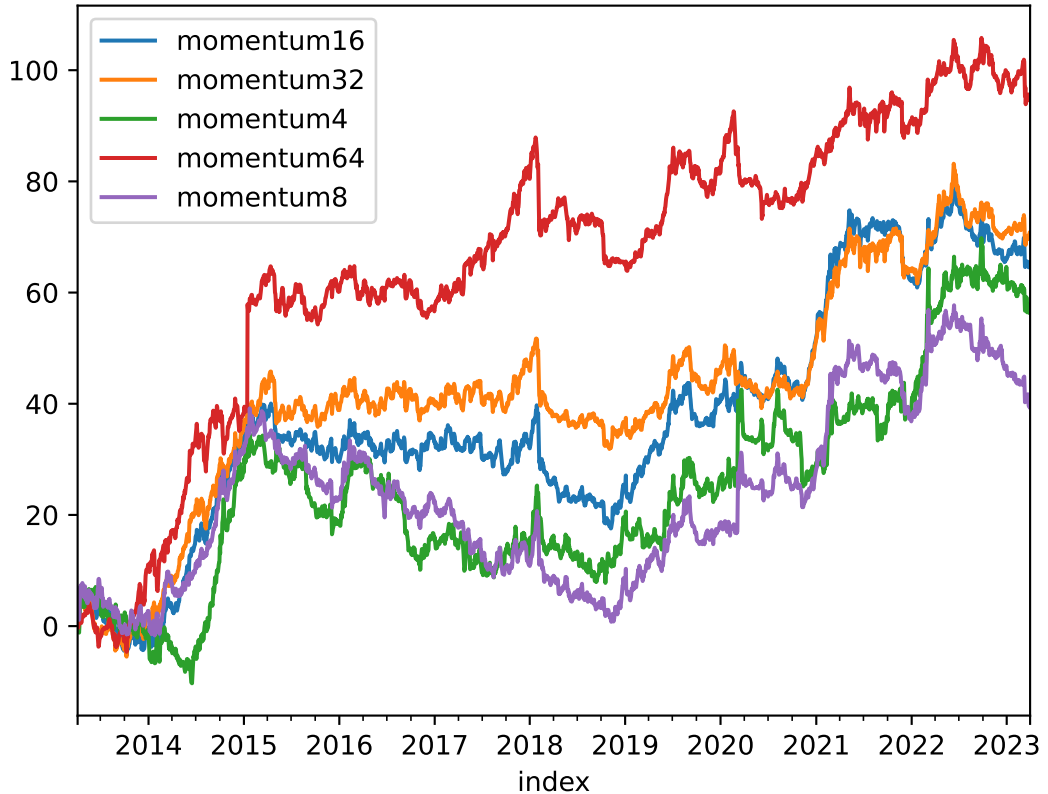
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 6.472, 'momentum32': 8.559, 'momentum4': 7.389, 'momentum64': 4.955, 'momentum8': 4.032}
ann. std {'momentum16': 10.18, 'momentum32': 10.414, 'momentum4': 14.609, 'momentum64': 10.833, 'momentum8': 11.423}
ann. SR {'momentum16': 0.64, 'momentum32': 0.82, 'momentum4': 0.51, 'momentum64': 0.46, 'momentum8': 0.35}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 6.357, 'momentum32': 6.942, 'momentum4': 5.564, 'momentum64': 9.376, 'momentum8': 3.866}
ann. std {'momentum16': 9.717, 'momentum32': 9.29, 'momentum4': 13.747, 'momentum64': 11.877, 'momentum8': 10.938}
ann. SR {'momentum16': 0.65, 'momentum32': 0.75, 'momentum4': 0.4, 'momentum64': 0.79, 'momentum8': 0.35}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.847, 'momentum32': 13.563, 'momentum4': 13.229, 'momentum64': 12.727, 'momentum8': 11.763}
ann. std {'momentum16': 13.053, 'momentum32': 12.616, 'momentum4': 17.901, 'momentum64': 12.337, 'momentum8': 14.337}
ann. SR {'momentum16': 1.06, 'momentum32': 1.08, 'momentum4': 0.74, 'momentum64': 1.03, 'momentum8': 0.82}
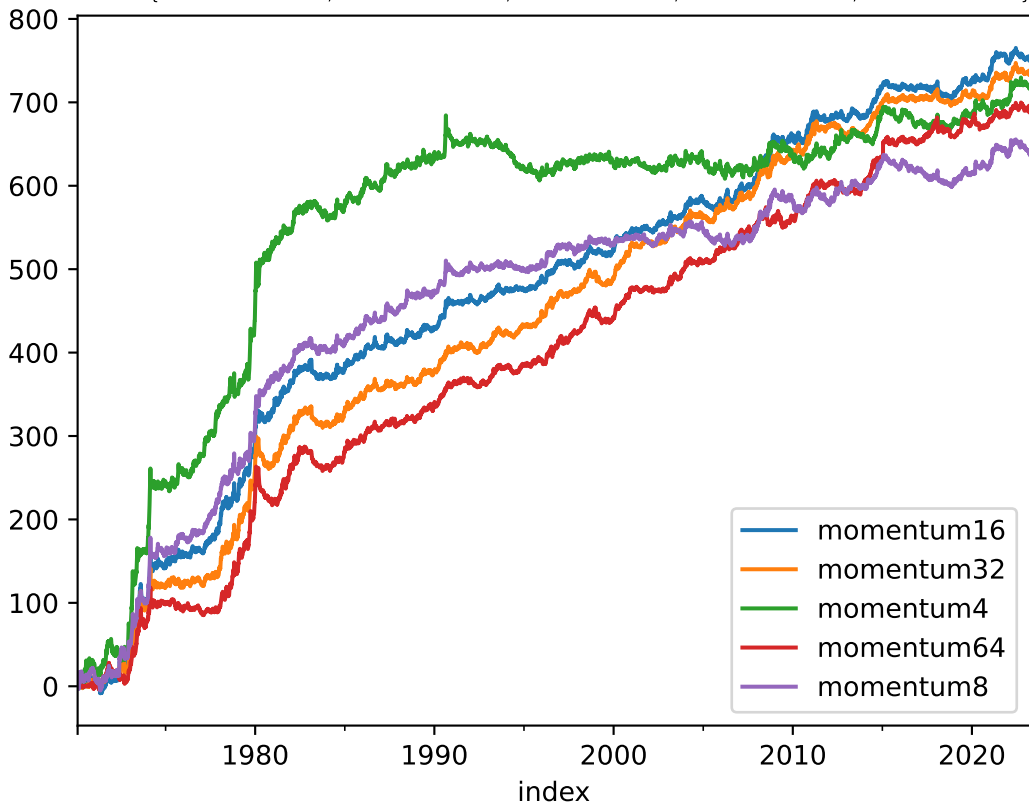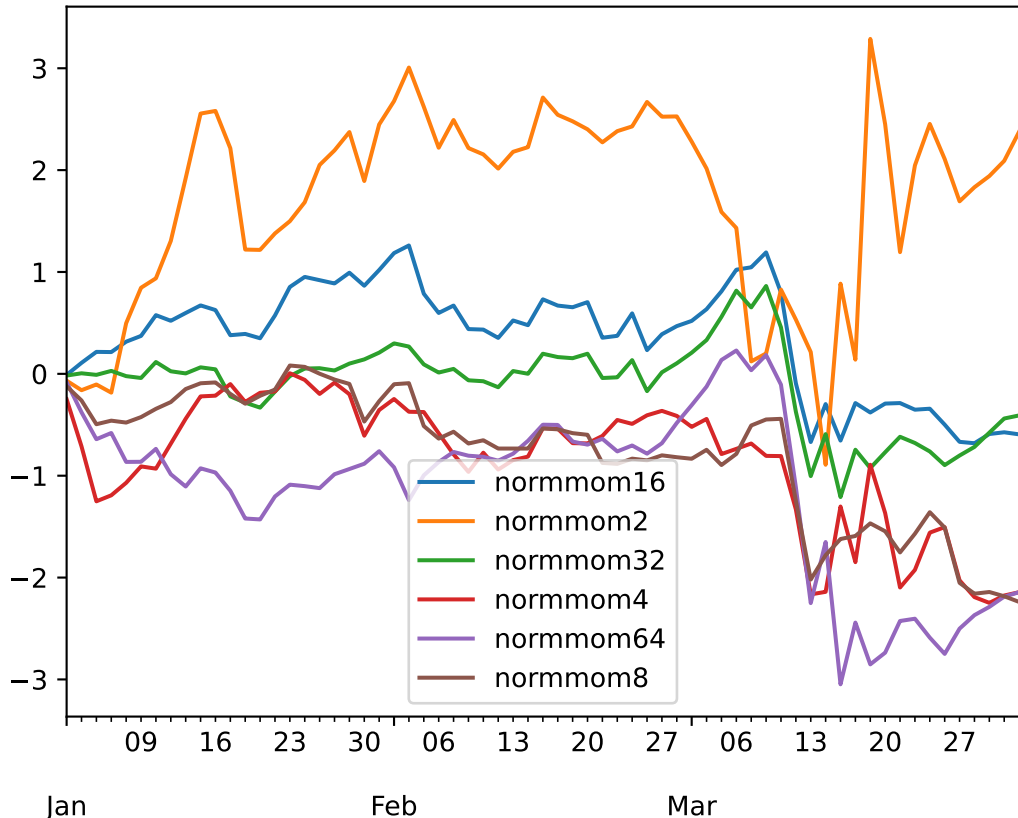
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -2.339, 'normmom2': 9.36, 'normmom32': -1.608, 'normmom4': -8.442, 'normmom64': -8.442, 'normmom8': -8.818}
ann. std {'normmom16': 3.475, 'normmom2': 10.104, 'normmom32': 3.423, 'normmom4': 4.777, 'normmom64': 5.135, 'normmom8': 3.236}
ann. SR {'normmom16': -0.67, 'normmom2': 0.93, 'normmom32': -0.47, 'normmom4': -1.77, 'normmom64': -1.64, 'normmom8': -2.73}
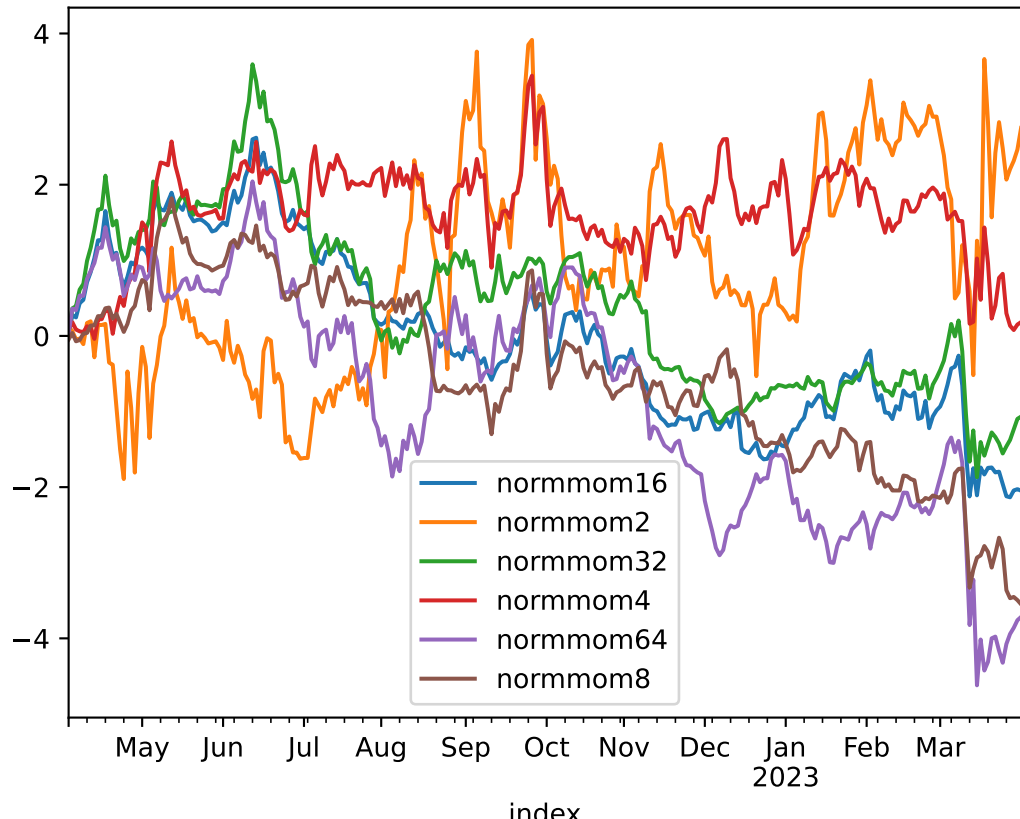
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -2.016, 'normmom2': 2.708, 'normmom32': -1.051, 'normmom4': 0.18, 'normmom64': -3.659, 'normmom8': -3.495}
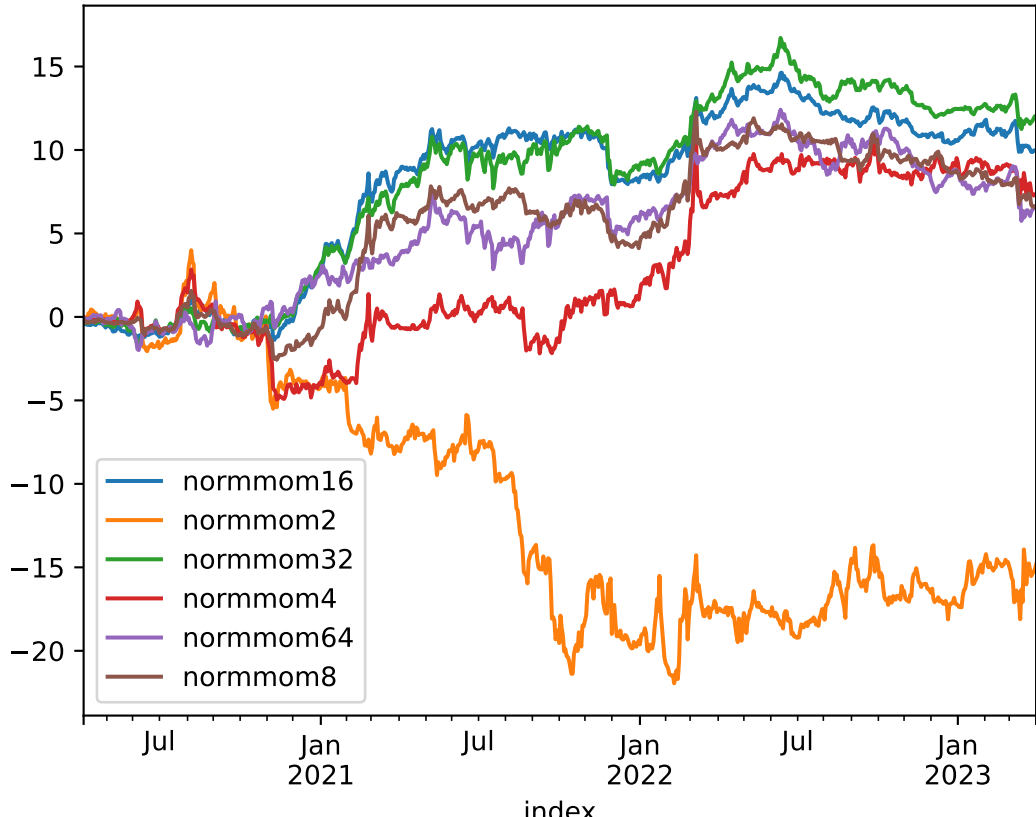ann. std {'normmom16': 2.726, 'normmom2': 7.836, 'normmom32': 3.06, 'normmom4': 4.338, 'normmom64': 3.884, 'normmom8': 2.944}
ann. SR {'normmom16': -0.74, 'normmom2': 0.35, 'normmom32': -0.34, 'normmom4': 0.04, 'normmom64': -0.94, 'normmom8': -1.19}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.269, 'normmom2': -4.87, 'normmom32': 3.956, 'normmom4': 2.42, 'normmom64': 2.184, 'normmom8': 2.144}
ann. std {'normmom16': 3.514, 'normmom2': 8.615, 'normmom32': 3.885, 'normmom4': 5.352, 'normmom64': 4.279, 'normmom8': 3.918}
ann. SR {'normmom16': 0.93, 'normmom2': -0.57, 'normmom32': 1.02, 'normmom4': 0.45, 'normmom64': 0.51, 'normmom8': 0.55}
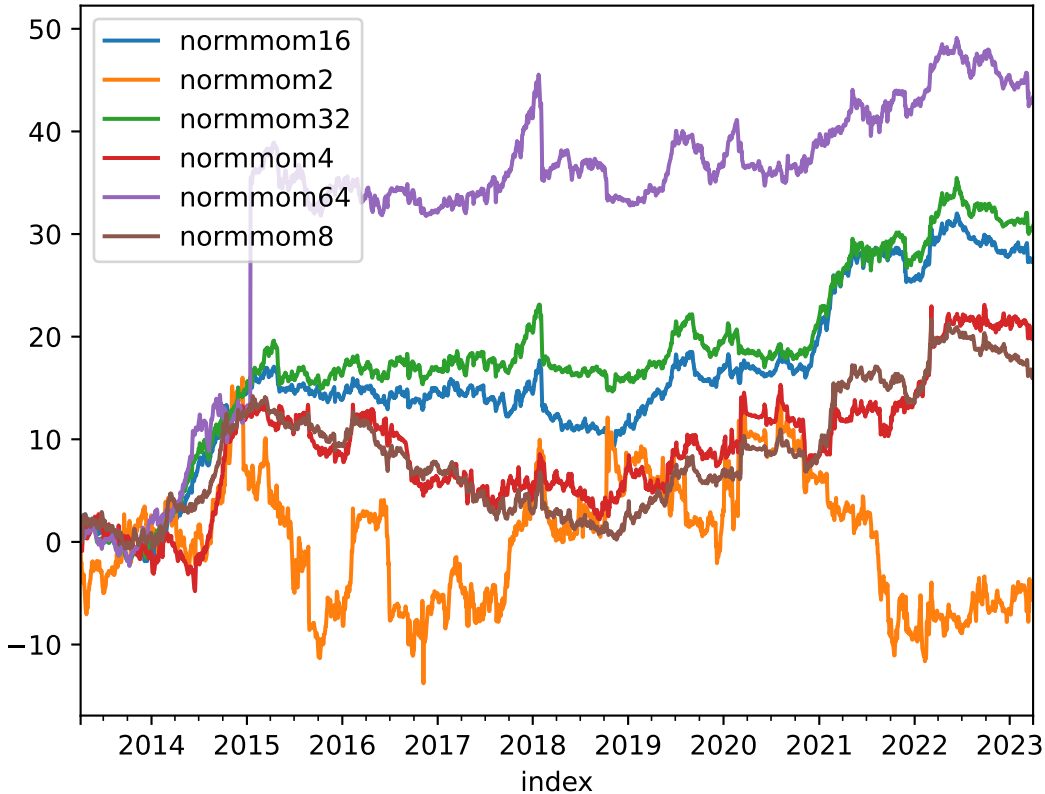
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.685, 'normmom2': -0.444, 'normmom32': 3.025, 'normmom4': 1.949, 'normmom64': 4.257, 'normmom8': 1.564}
ann. std {'normmom16': 3.491, 'normmom2': 10.367, 'normmom32': 3.633, 'normmom4': 5.471, 'normmom64': 8.274, 'normmom8': 3.914}
ann. SR {'normmom16': 0.77, 'normmom2': -0.04, 'normmom32': 0.83, 'normmom4': 0.36, 'normmom64': 0.51, 'normmom8': 0.4}
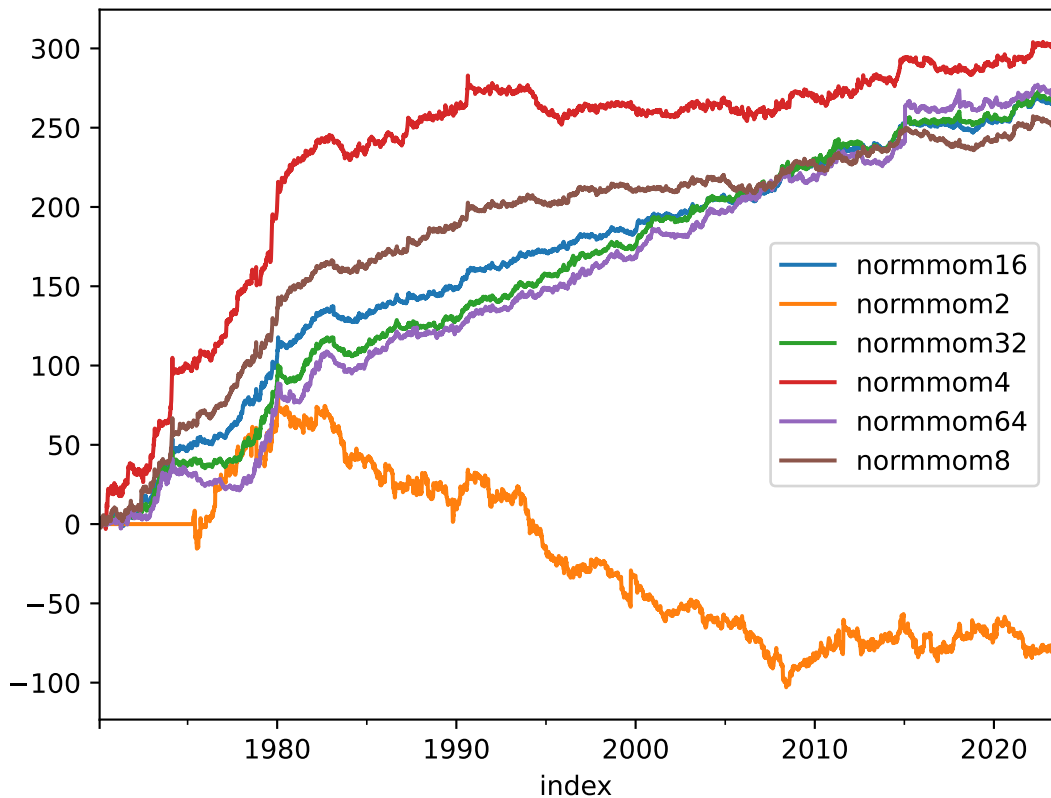
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.892, 'normmom2': -1.426, 'normmom32': 4.945, 'normmom4': 5.553, 'normmom64': 5.009, 'normmom8': 4.642}
ann. std {'normmom16': 4.535, 'normmom2': 11.617, 'normmom32': 4.612, 'normmom4': 7.387, 'normmom64': 5.873, 'normmom8': 5.368}
ann. SR {'normmom16': 1.08, 'normmom2': -0.12, 'normmom32': 1.07, 'normmom4': 0.75, 'normmom64': 0.85, 'normmom8': 0.86}
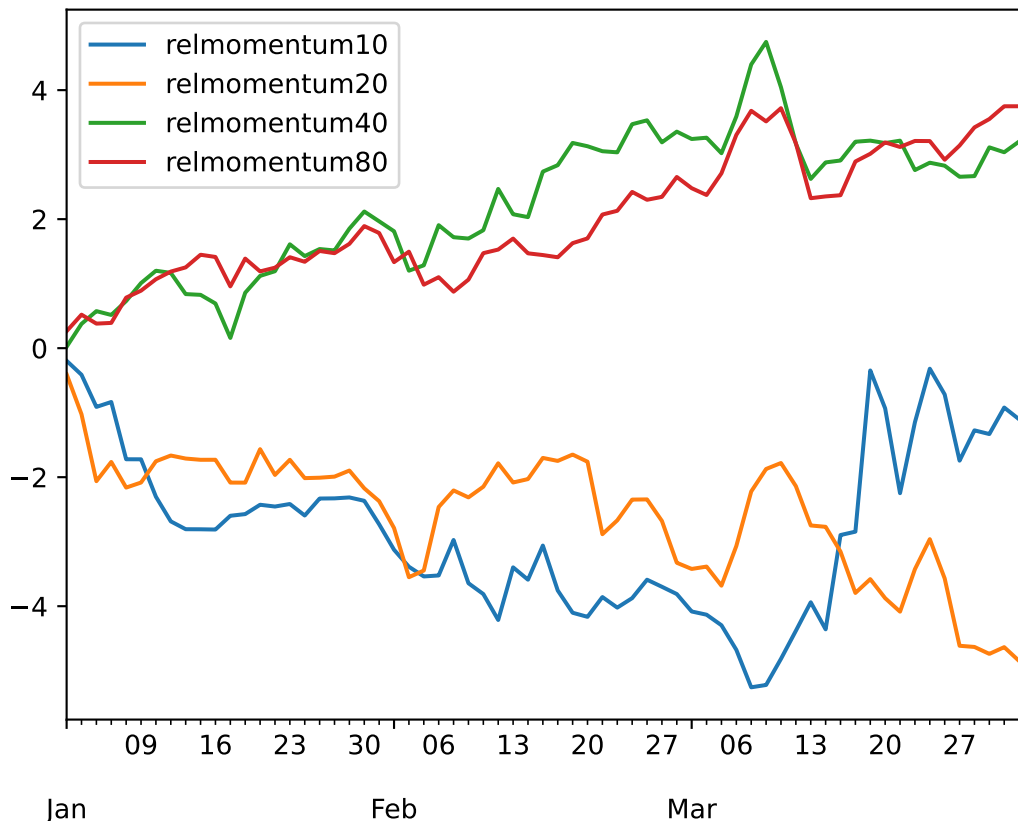
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -4.341, 'relmomentum20': -19.096, 'relmomentum40': 12.616, 'relmomentum80': 14.769}
ann. std {'relmomentum10': 8.999, 'relmomentum20': 6.73, 'relmomentum40': 5.412, 'relmomentum80': 4.184}
ann. SR {'relmomentum10': -0.48, 'relmomentum20': -2.84, 'relmomentum40': 2.33, 'relmomentum80': 3.53}
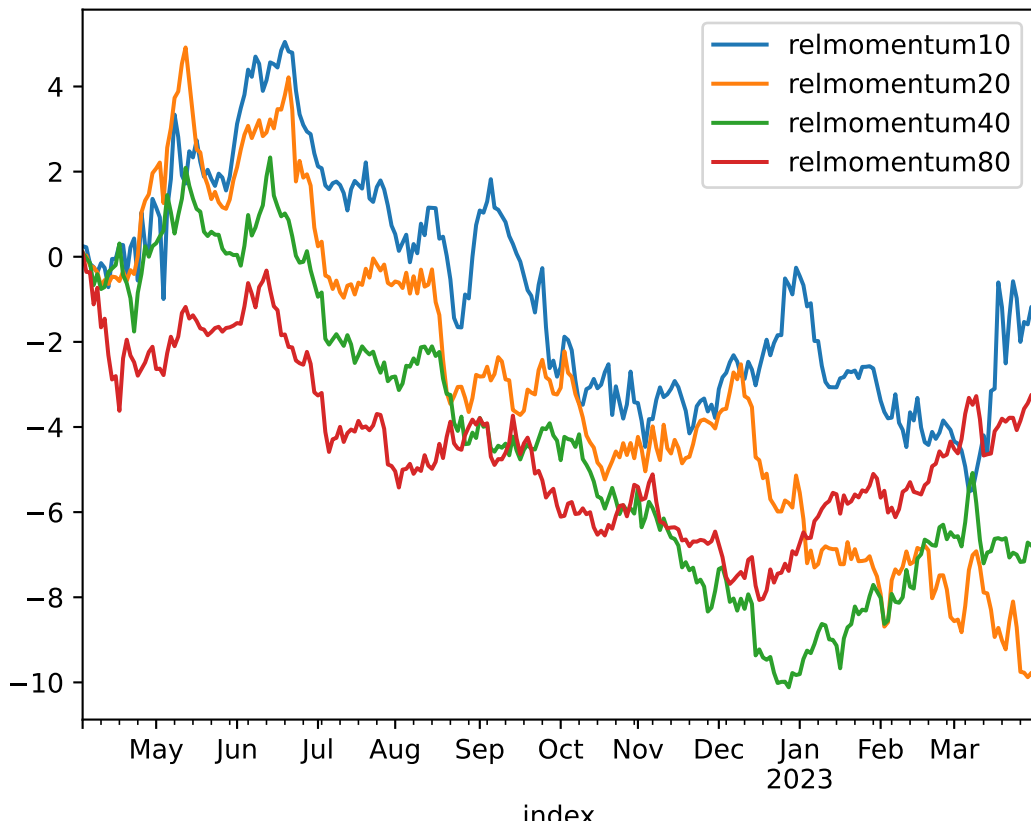
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -1.338, 'relmomentum20': -9.834, 'relmomentum40': -6.522, 'relmomentum80': -3.194}
ann. std {'relmomentum10': 8.347, 'relmomentum20': 6.581, 'relmomentum40': 5.482, 'relmomentum80': 4.948}
ann. SR {'relmomentum10': -0.16, 'relmomentum20': -1.49, 'relmomentum40': -1.19, 'relmomentum80': -0.65}
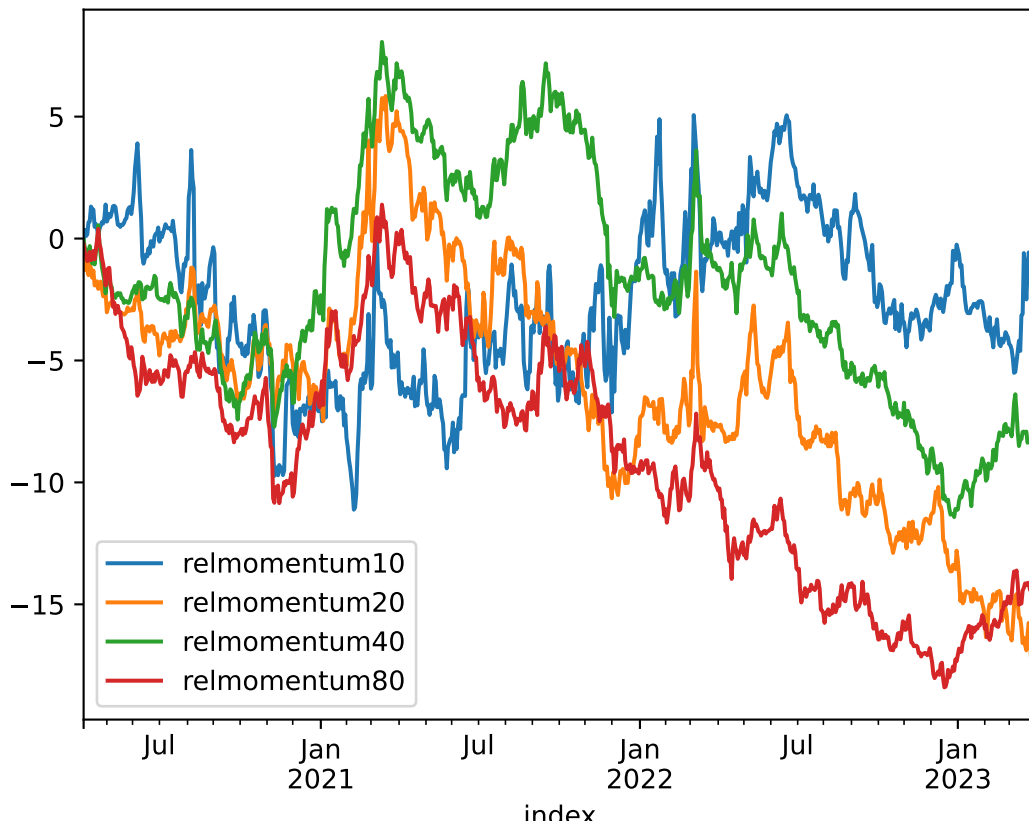
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -0.444, 'relmomentum20': -5.792, 'relmomentum40': -2.602, 'relmomentum80': -4.458}
ann. std {'relmomentum10': 11.941, 'relmomentum20': 8.344, 'relmomentum40': 6.978, 'relmomentum80': 6.353}
ann. SR {'relmomentum10': -0.04, 'relmomentum20': -0.69, 'relmomentum40': -0.37, 'relmomentum80': -0.7}
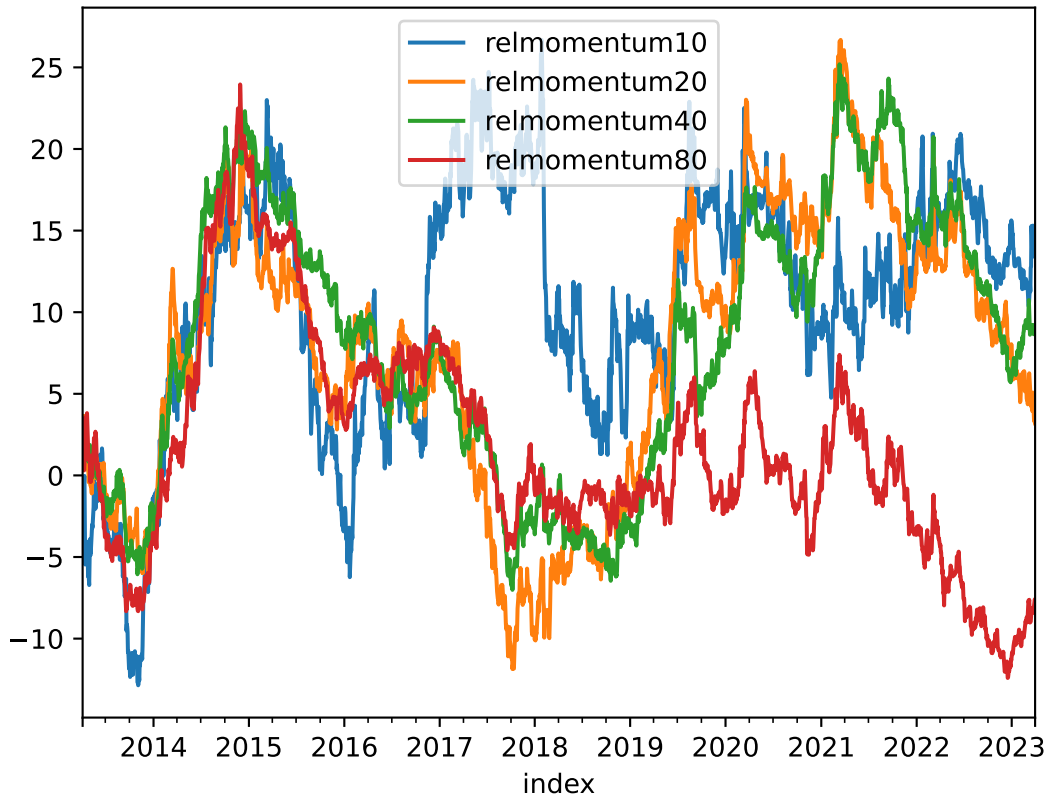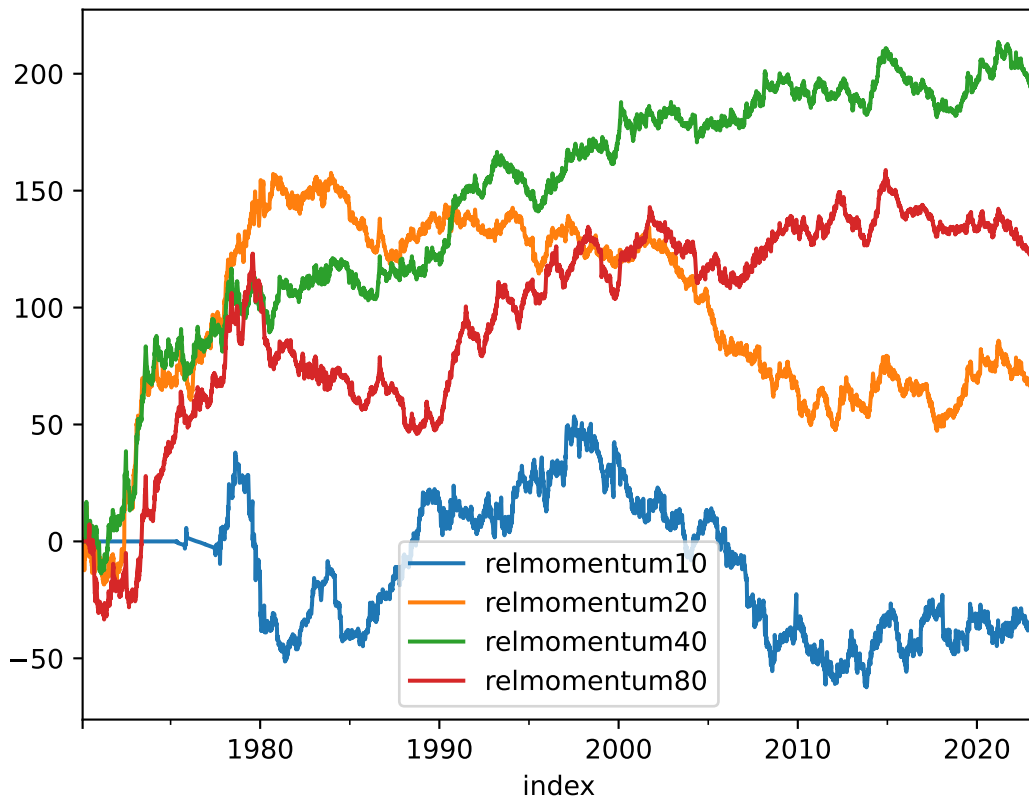
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': 1.426, 'relmomentum20': 0.313, 'relmomentum40': 0.903, 'relmomentum80': -0.745}
ann. std {'relmomentum10': 13.49, 'relmomentum20': 8.655, 'relmomentum40': 7.065, 'relmomentum80': 6.454}
ann. SR {'relmomentum10': 0.11, 'relmomentum20': 0.04, 'relmomentum40': 0.13, 'relmomentum80': -0.12}
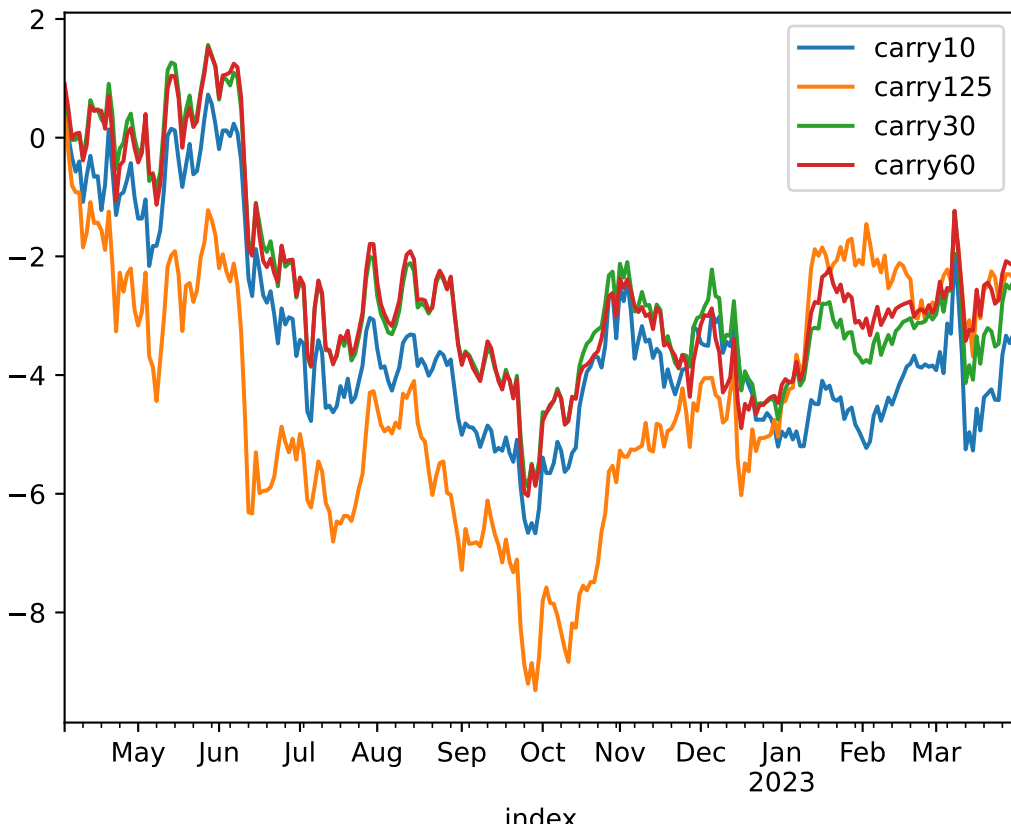
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.646, 'relmomentum20': 1.151, 'relmomentum40': 3.648, 'relmomentum80': 2.35}
ann. std {'relmomentum10': 13.399, 'relmomentum20': 10.473, 'relmomentum40': 9.643, 'relmomentum80': 9.788}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 7.424, 'carry125': 10.497, 'carry30': 9.102, 'carry60': 9.247}
ann. std {'carry10': 6.396, 'carry125': 5.952, 'carry30': 5.849, 'carry60': 5.219}
ann. SR {'carry10': 1.16, 'carry125': 1.76, 'carry30': 1.56, 'carry60': 1.77}
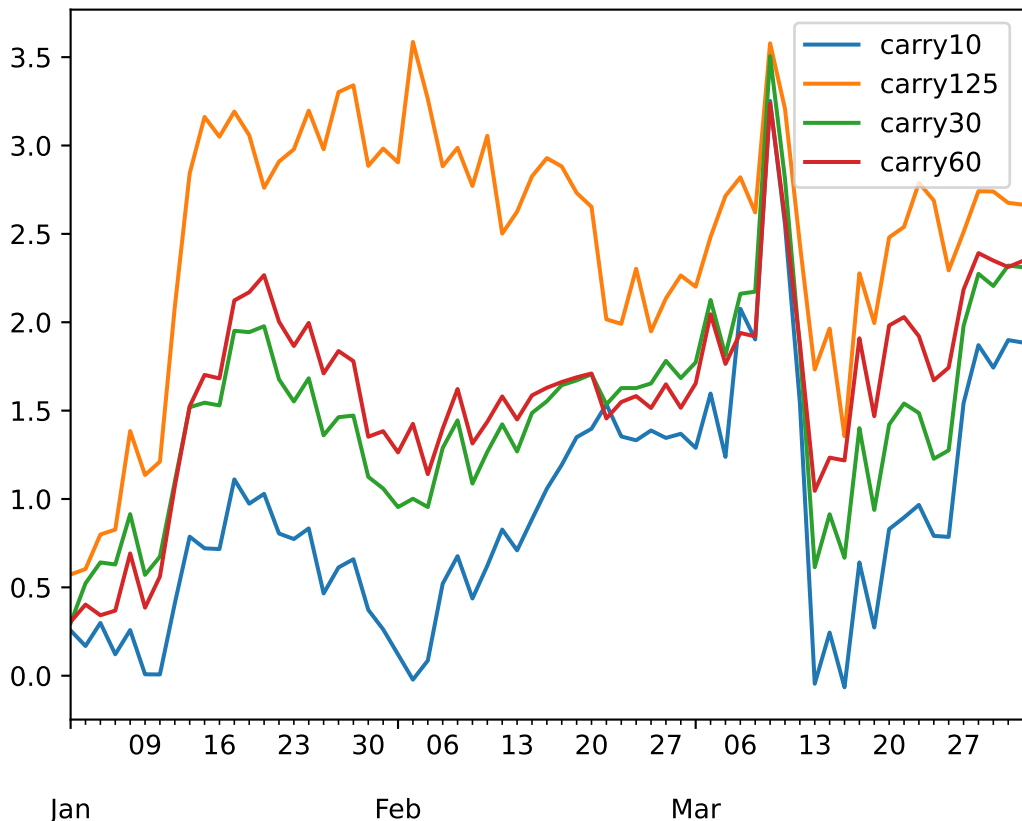
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -3.271, 'carry125': -2.339, 'carry30': -2.399, 'carry60': -2.09}
ann. std {'carry10': 6.386, 'carry125': 7.166, 'carry30': 6.279, 'carry60': 6.312}
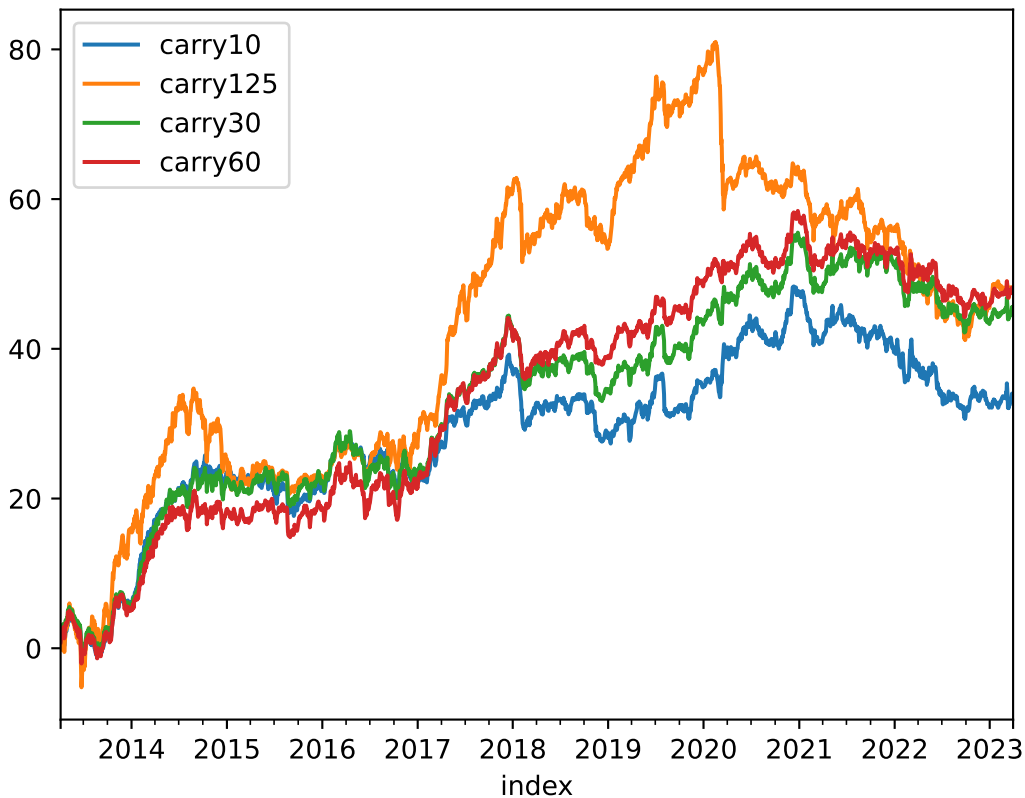ann. SR {'carry10': -0.51, 'carry125': -0.33, 'carry30': -0.38, 'carry60': -0.33}
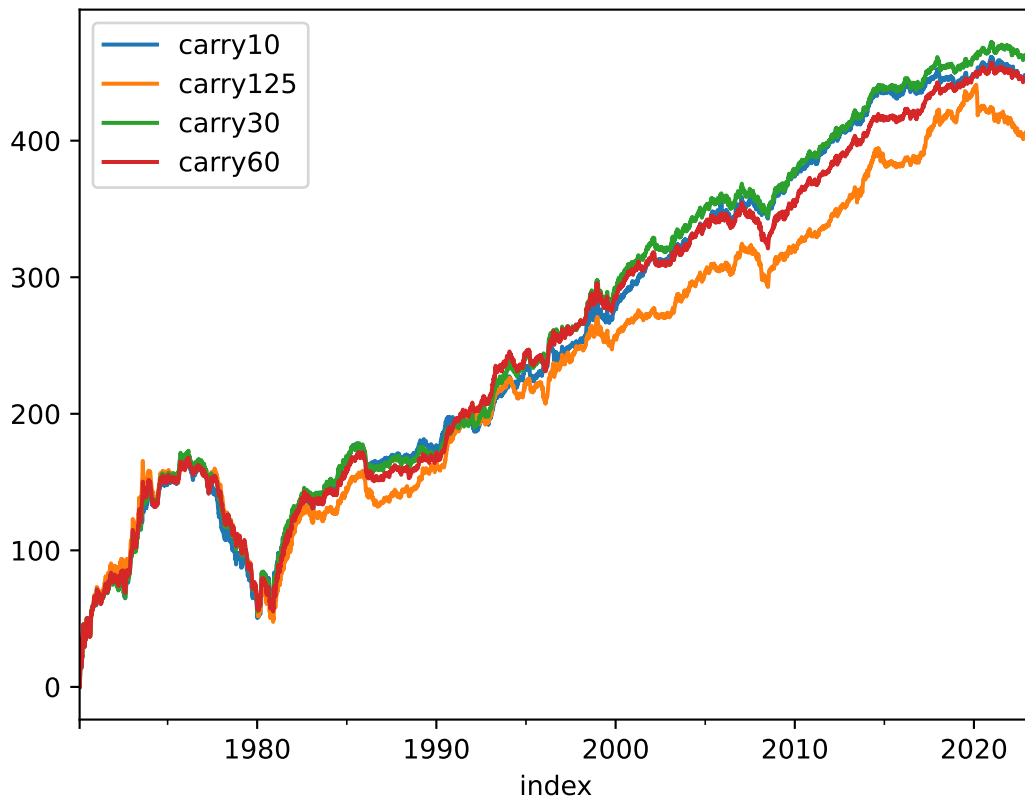
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -1.959, 'carry125': -4.749, 'carry30': -0.538, 'carry60': -1.084}
ann. std {'carry10': 6.608, 'carry125': 8.004, 'carry30': 6.52, 'carry60': 6.498}
ann. SR {'carry10': -0.3, 'carry125': -0.59, 'carry30': -0.08, 'carry60': -0.17}
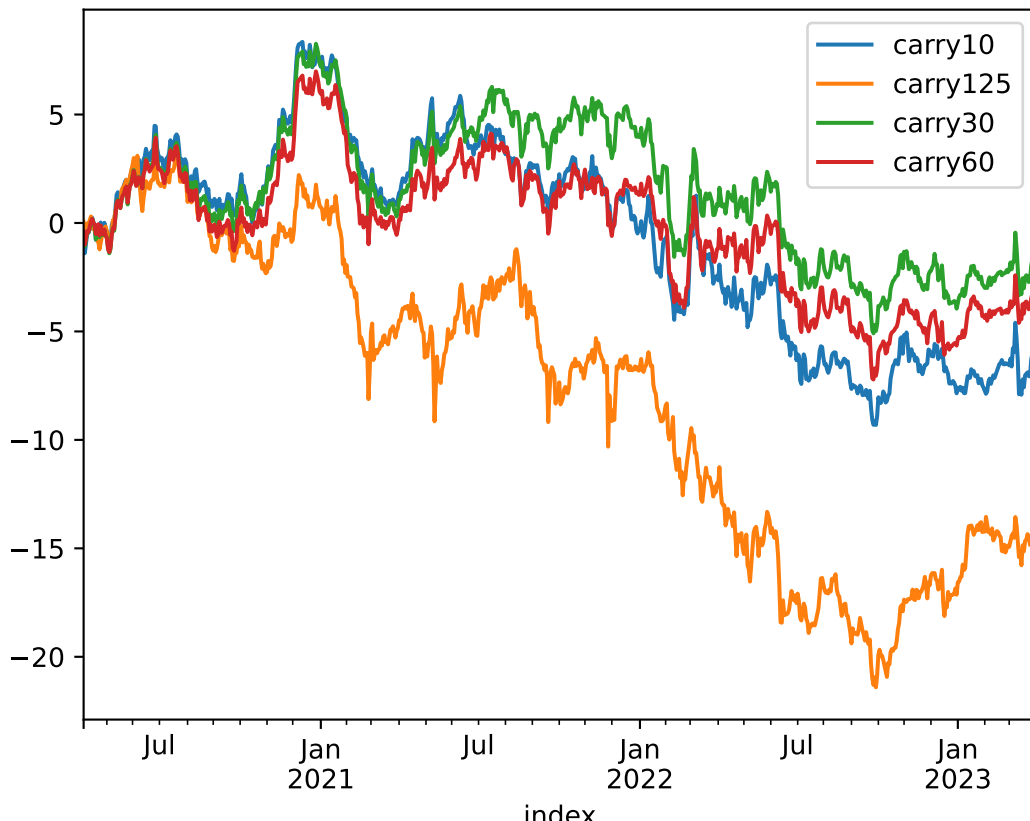
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.341, 'carry125': 4.724, 'carry30': 4.48, 'carry60': 4.726}
ann. std {'carry10': 6.392, 'carry125': 8.997, 'carry30': 6.487, 'carry60': 6.437}
ann. SR {'carry10': 0.52, 'carry125': 0.53, 'carry30': 0.69, 'carry60': 0.73}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.252, 'carry125': 7.532, 'carry30': 8.536, 'carry60': 8.245}
ann. std {'carry10': 11.205, 'carry125': 11.563, 'carry30': 11.262, 'carry60': 11.265}
ann. SR {'carry10': 0.74, 'carry125': 0.65, 'carry30': 0.76, 'carry60': 0.73}
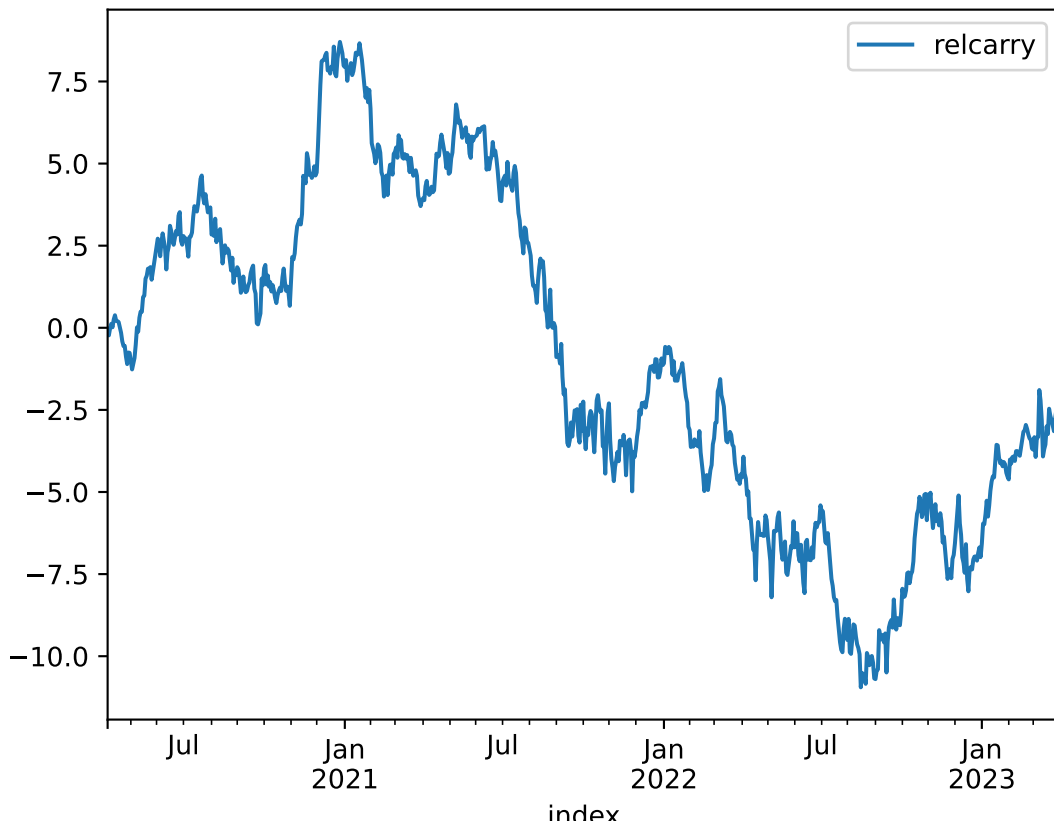
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 17.592}
ann. std {'relcarry': 5.94}
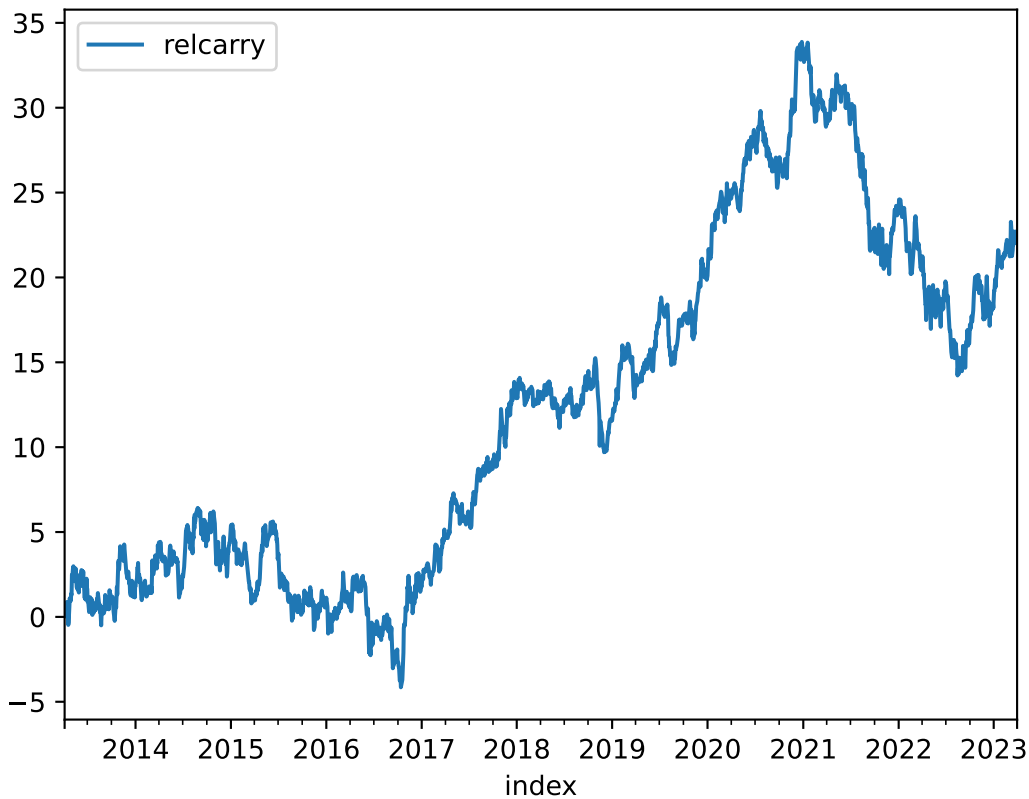ann. SR {'relcarry': 2.96}
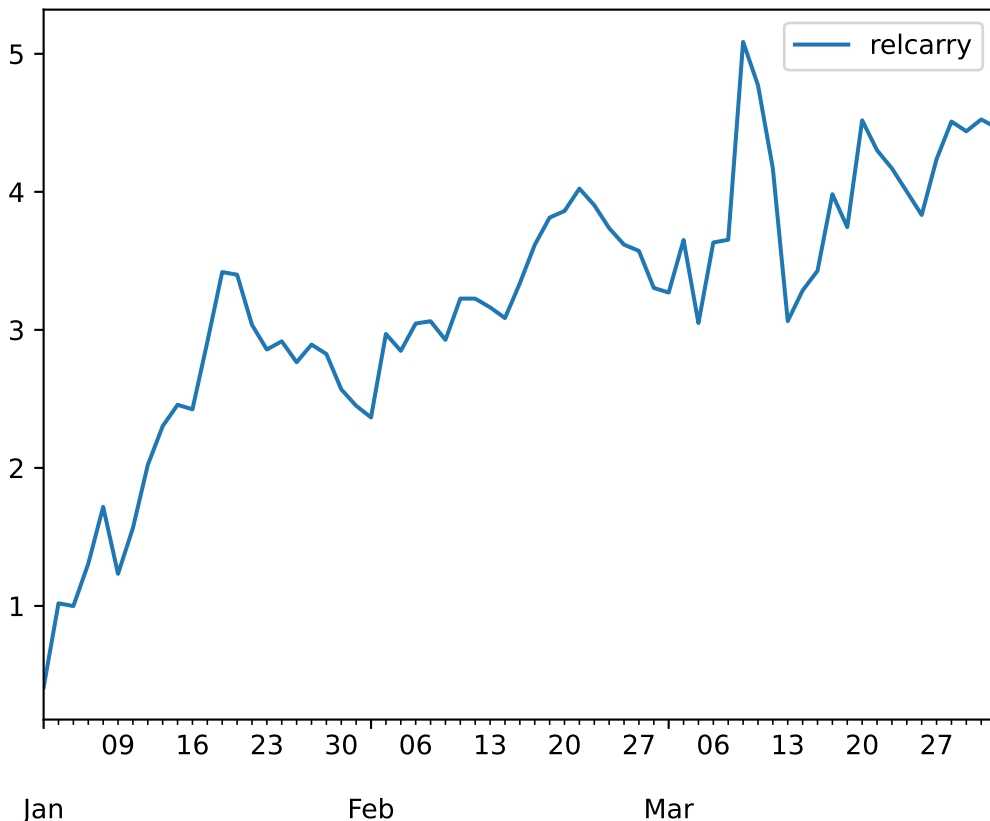
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 2.003}
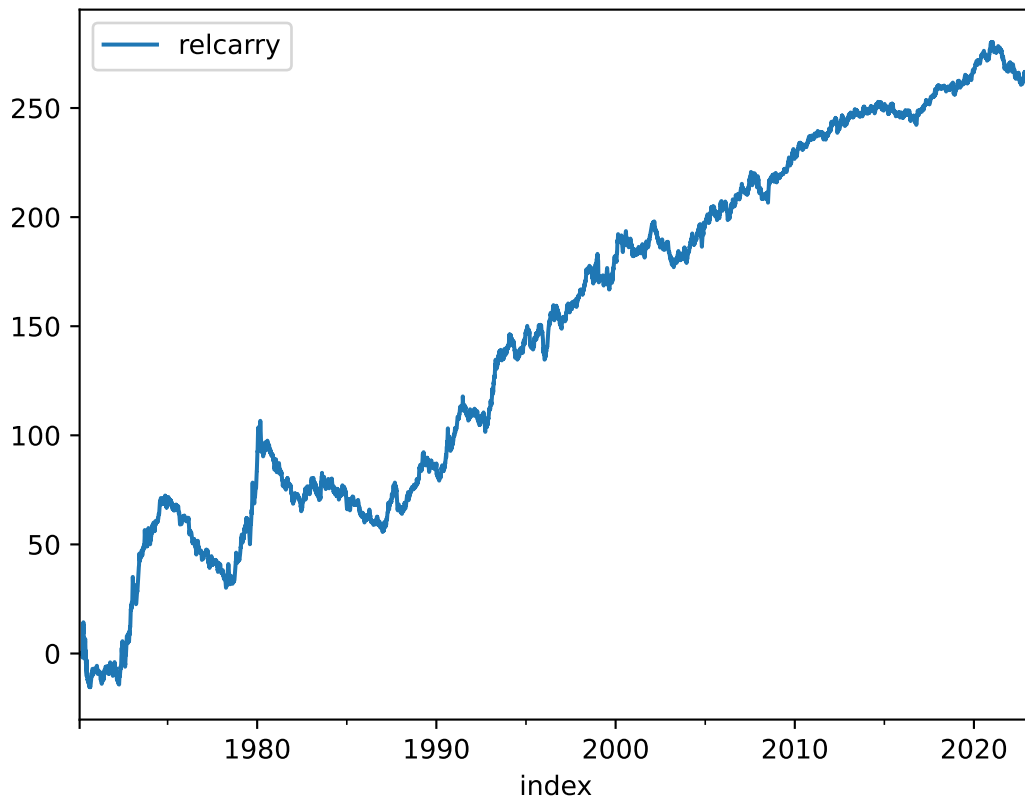ann. std {'relcarry': 7.216}
ann. SR {'relcarry': 0.28}
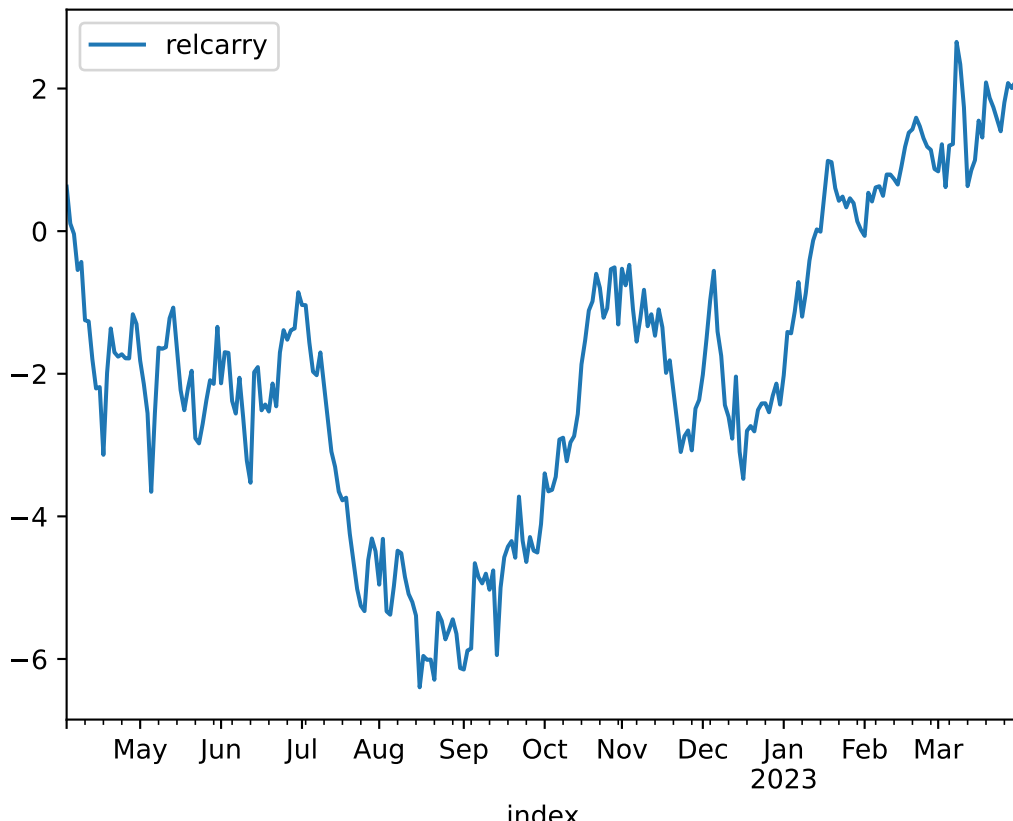
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.826}
ann. std {'relcarry': 6.644}
ann. SR {'relcarry': -0.12}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.225}
ann. std {'relcarry': 5.837}
ann. SR {'relcarry': 0.38}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.967}
ann. std {'relcarry': 8.961}
ann. SR {'relcarry': 0.55}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -10.813, 'skewabs365': -24.03, 'skewrv180': -20.642, 'skewrv365': -25.612}
ann. std {'skewabs180': 12.452, 'skewabs365': 12.379, 'skewrv180': 8.41, 'skewrv365': 8.072}
ann. SR {'skewabs180': -0.87, 'skewabs365': -1.94, 'skewrv180': -2.45, 'skewrv365': -3.17}
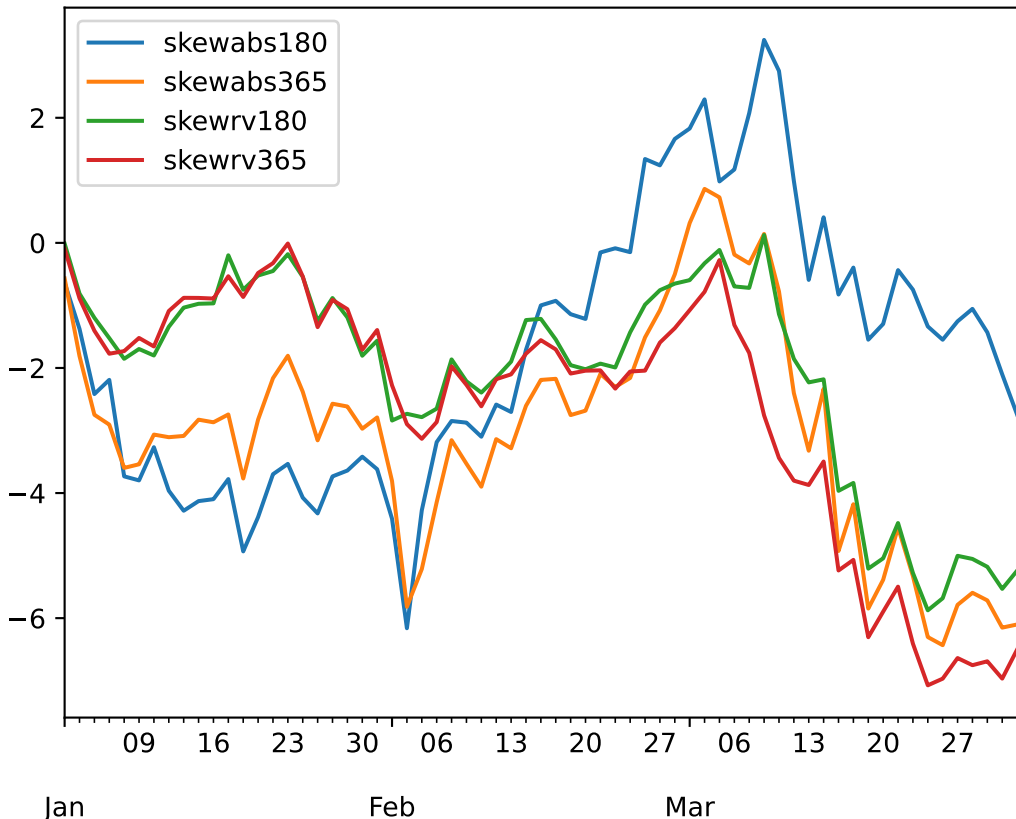
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -0.787, 'skewabs365': -9.414, 'skewrv180': -10.485, 'skewrv365': -5.826}
ann. std {'skewabs180': 11.074, 'skewabs365': 9.903, 'skewrv180': 9.212, 'skewrv365': 5.607}
ann. SR {'skewabs180': -0.07, 'skewabs365': -0.95, 'skewrv180': -1.14, 'skewrv365': -1.04}
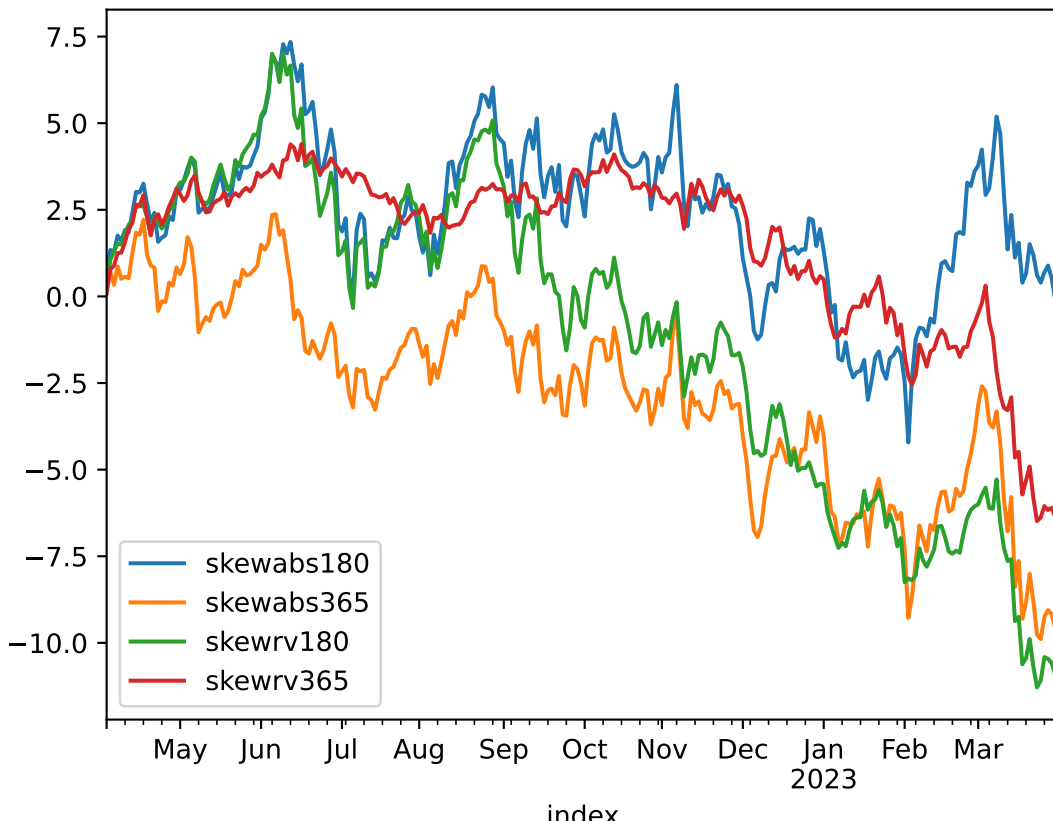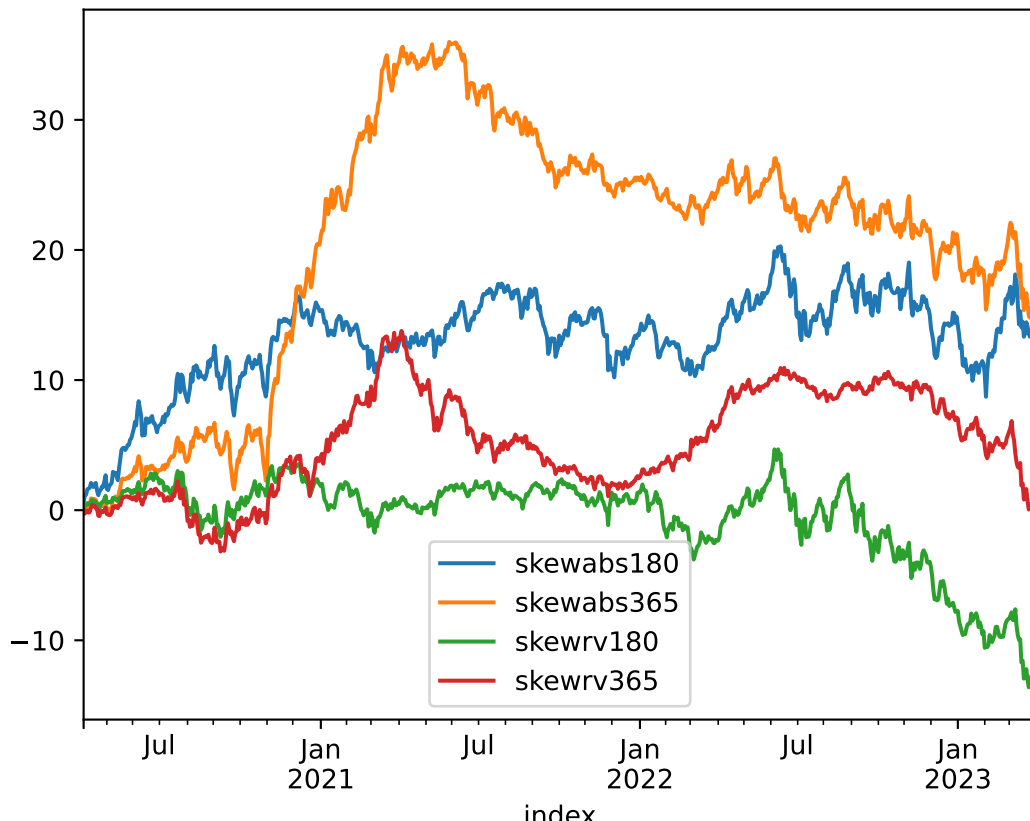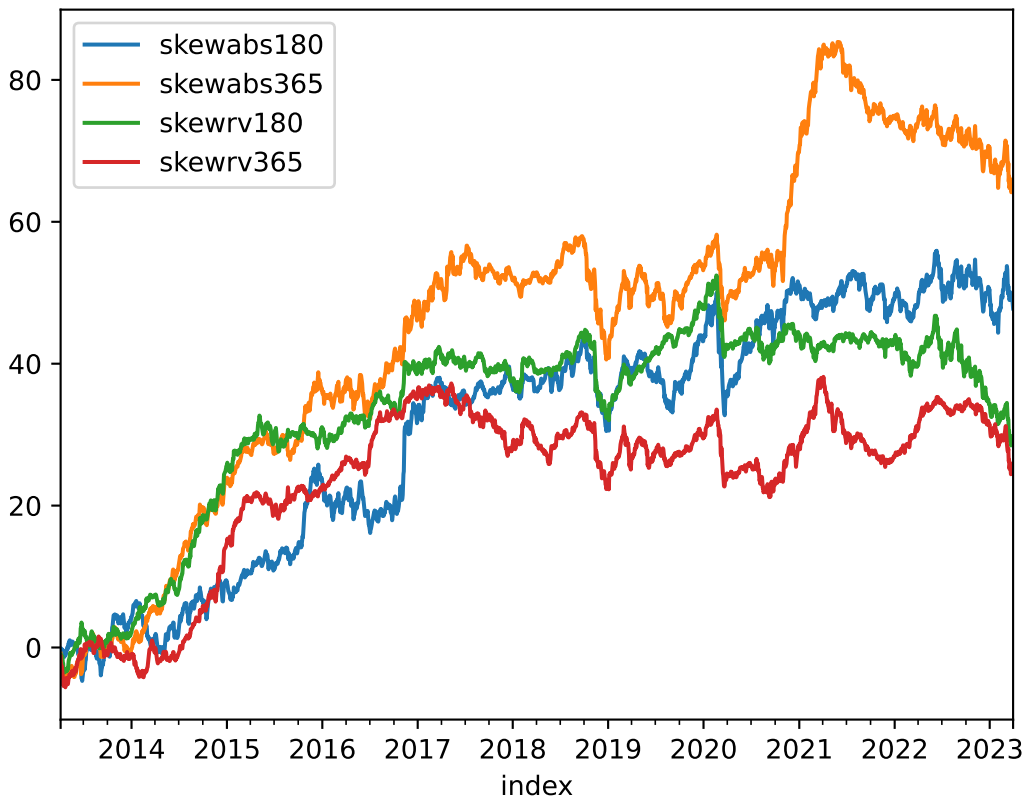
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.982, 'skewabs365': 4.964, 'skewrv180': -4.26, 'skewrv365': 0.204}
ann. std {'skewabs180': 9.122, 'skewabs365': 8.835, 'skewrv180': 7.179, 'skewrv365': 6.256}
ann. SR {'skewabs180': 0.44, 'skewabs365': 0.56, 'skewrv180': -0.59, 'skewrv365': 0.03}

Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.692, 'skewabs365': 6.333, 'skewrv180': 2.859, 'skewrv365': 2.454}
ann. std {'skewabs180': 8.002, 'skewabs365': 7.968, 'skewrv180': 6.396, 'skewrv365': 6.083}
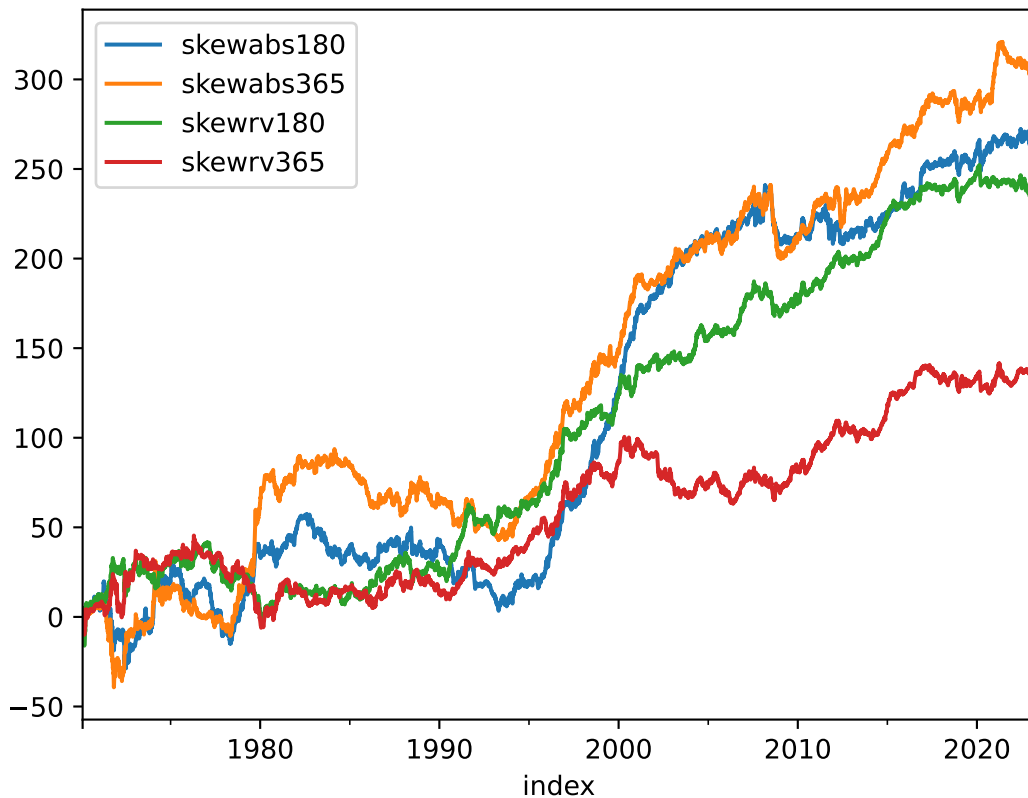ann. SR {'skewabs180': 0.59, 'skewabs365': 0.79, 'skewrv180': 0.45, 'skewrv365': 0.4}
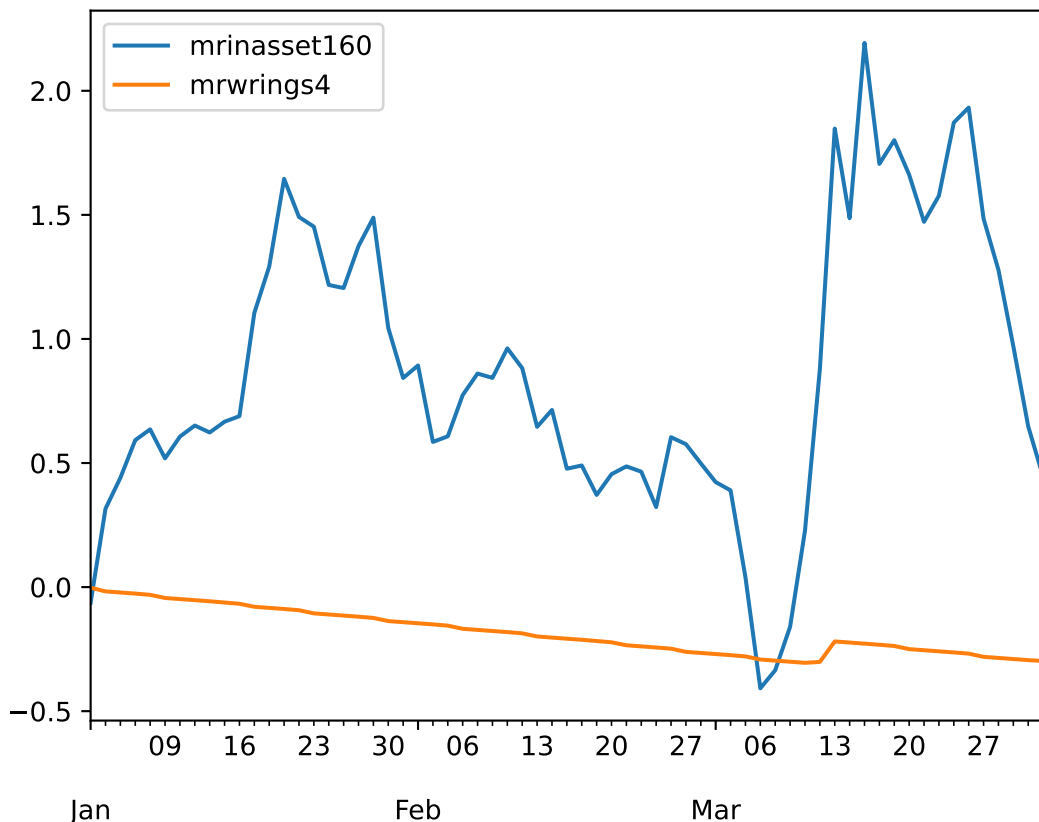
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.874, 'skewabs365': 5.539, 'skewrv180': 4.225, 'skewrv365': 2.37}
ann. std {'skewabs180': 10.103, 'skewabs365': 9.868, 'skewrv180': 8.752, 'skewrv365': 8.123}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}
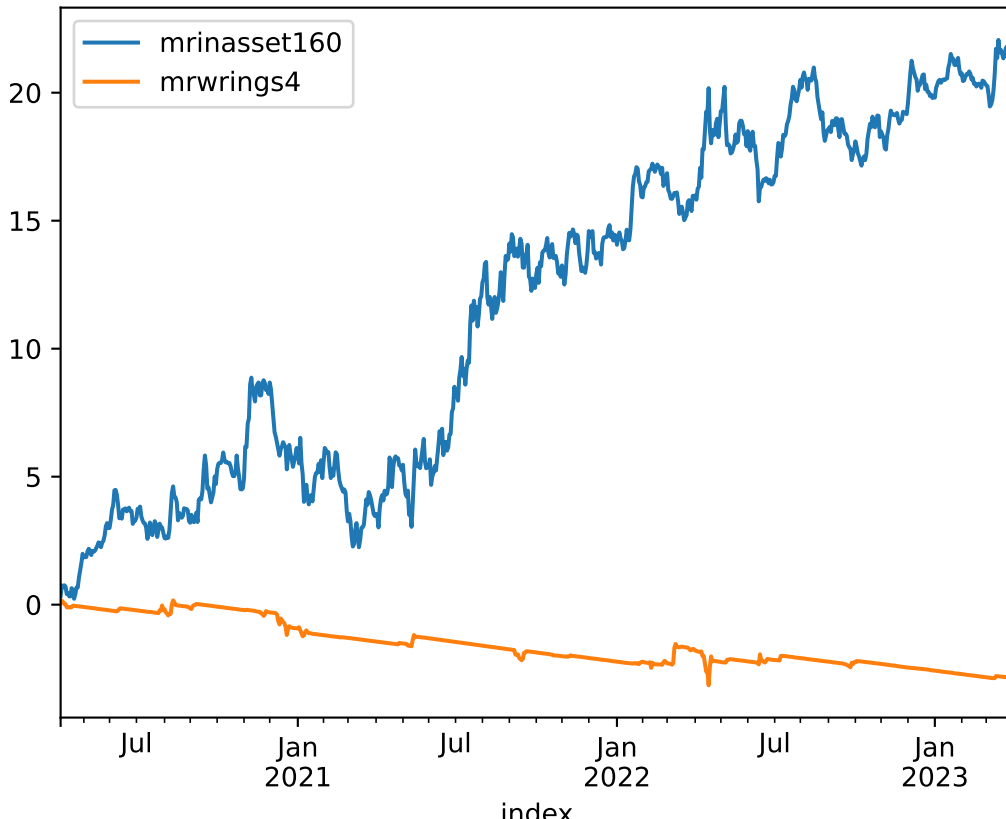
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.752, 'mrwrings4': -1.173}
ann. std {'mrinasset160': 4.337, 'mrwrings4': 0.184}
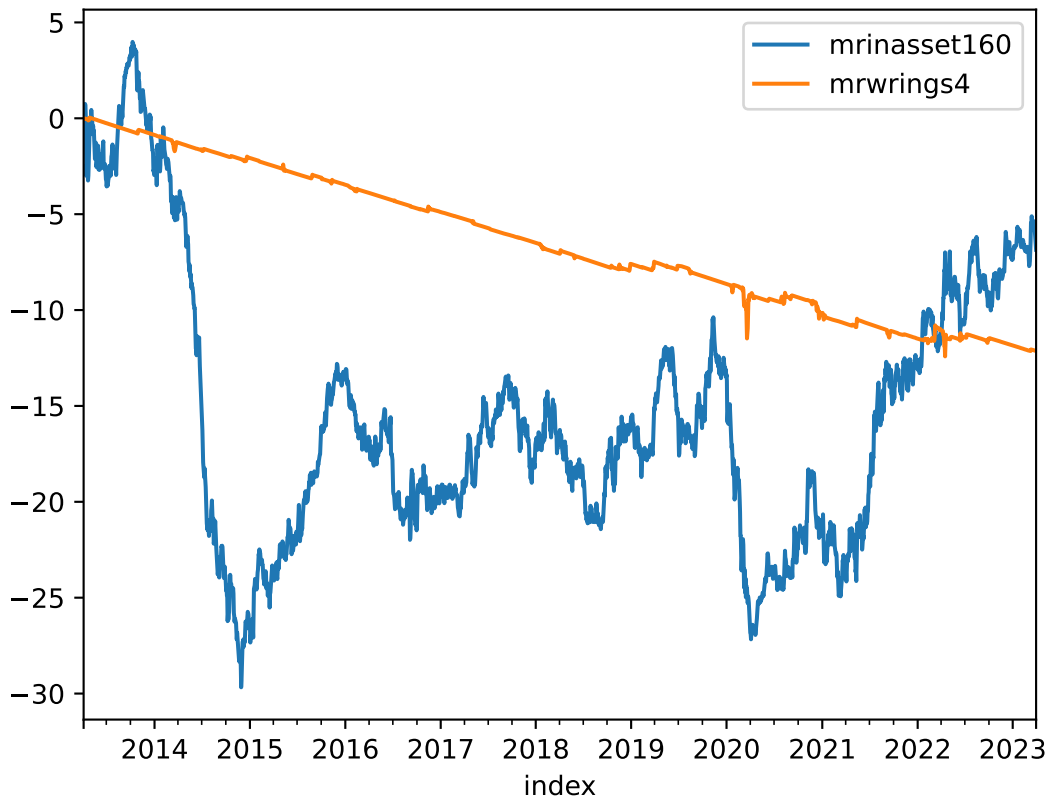ann. SR {'mrinasset160': 0.4, 'mrwrings4': -6.37}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 4.263, 'mrwrings4': -1.053}
ann. std {'mrinasset160': 5.787, 'mrwrings4': 1.248}
ann. SR {'mrinasset160': 0.74, 'mrwrings4': -0.84}
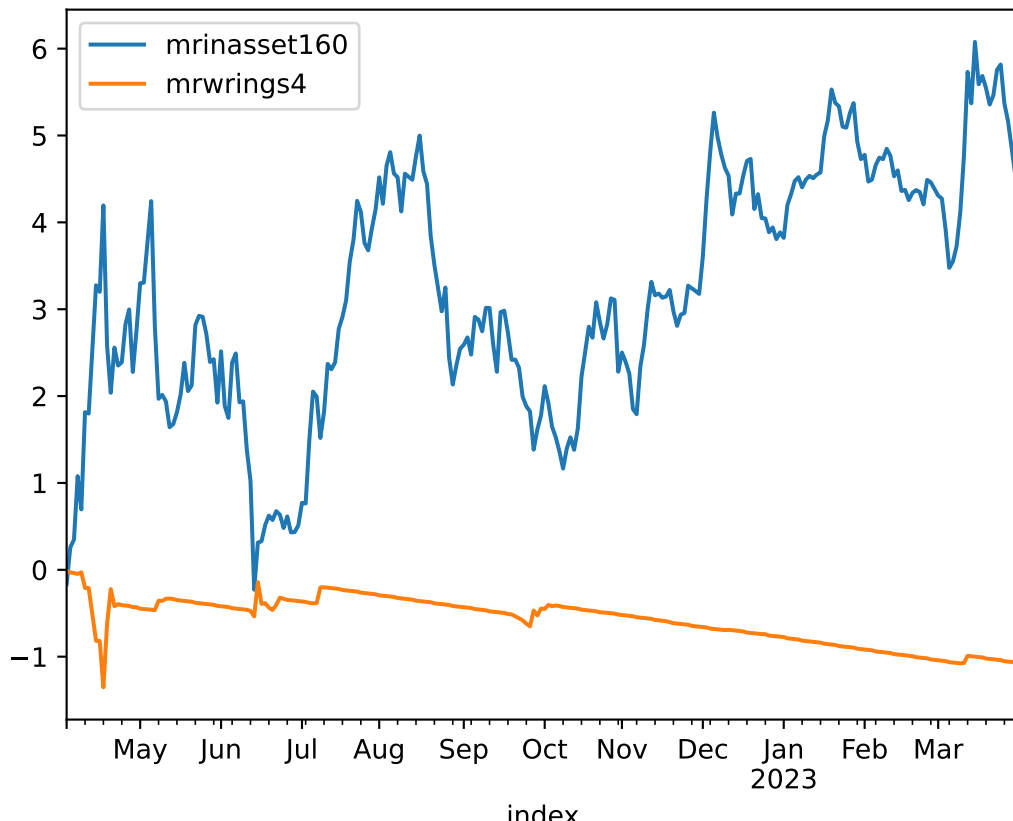
Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.667, 'mrwrings4': -0.941}
ann. std {'mrinasset160': 6.262, 'mrwrings4': 1.025}
ann. SR {'mrinasset160': 1.06, 'mrwrings4': -0.92}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.673, 'mrwrings4': -1.191}
ann. std {'mrinasset160': 6.309, 'mrwrings4': 0.88}
ann. SR {'mrinasset160': -0.11, 'mrwrings4': -1.35}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.557, 'mrwrings4': -2.115}
ann. std {'mrinasset160': 9.872, 'mrwrings4': 2.089}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.01}