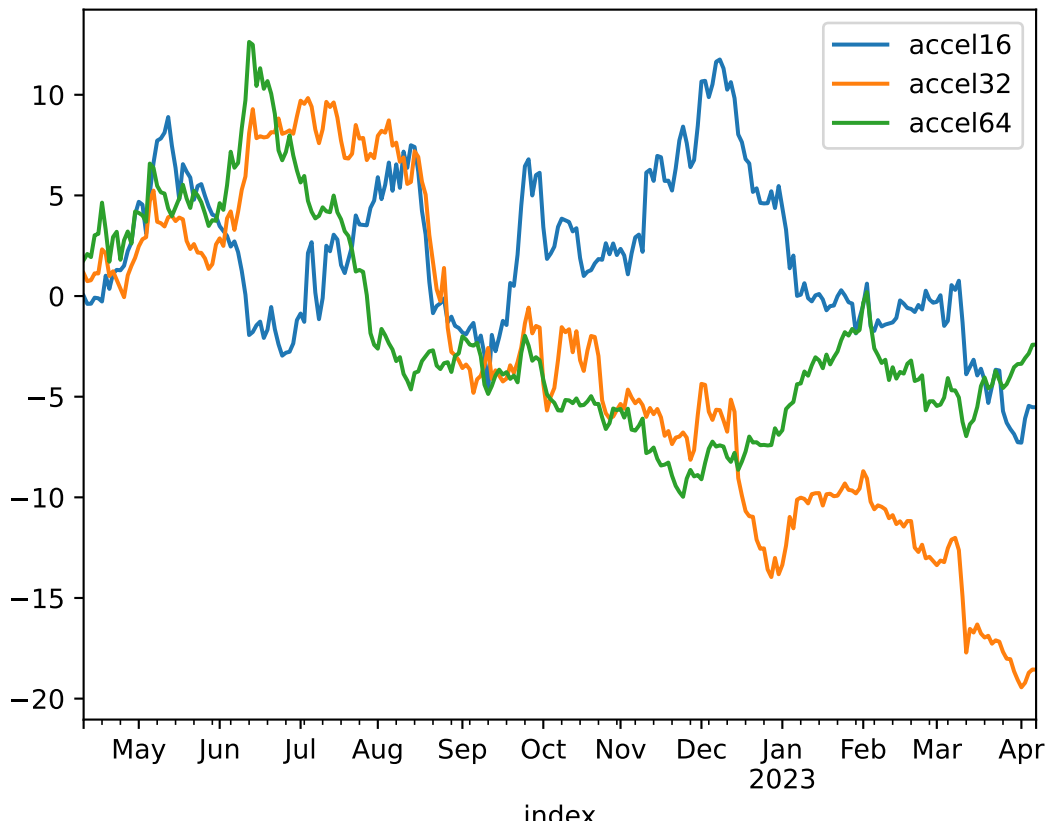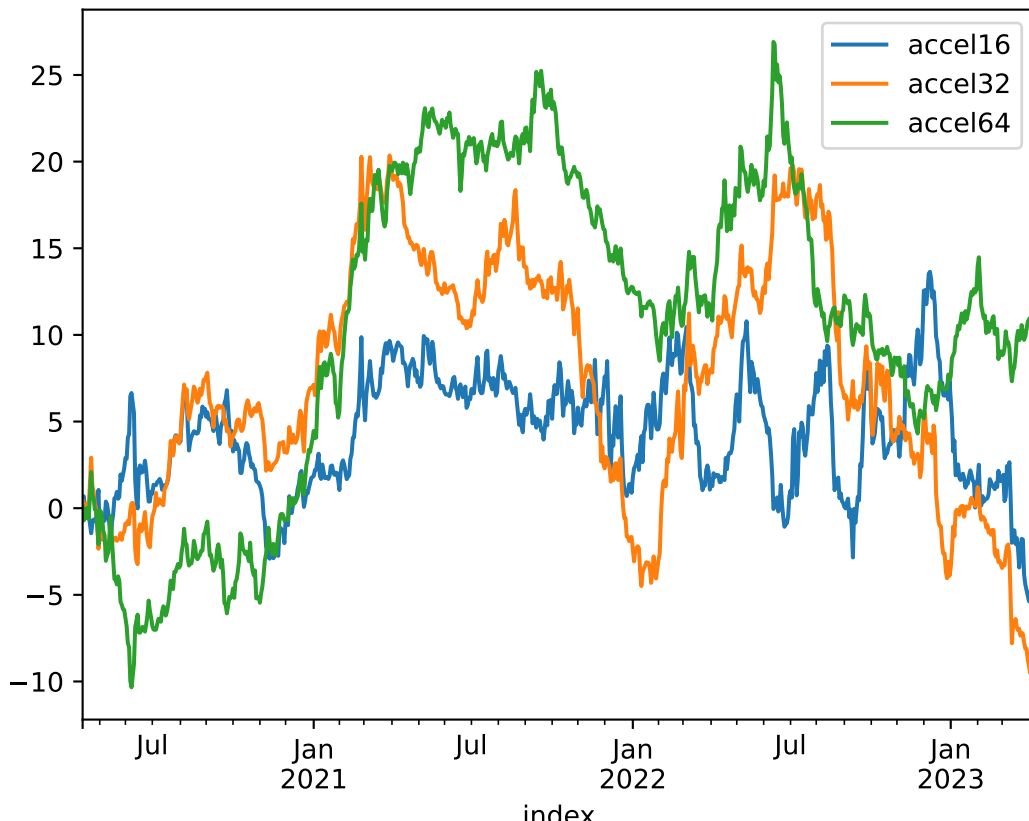Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -40.197, 'accel32': -17.345, 'accel64': 16.392}
ann. std {'accel16': 13.548, 'accel32': 10.473, 'accel64': 9.58}
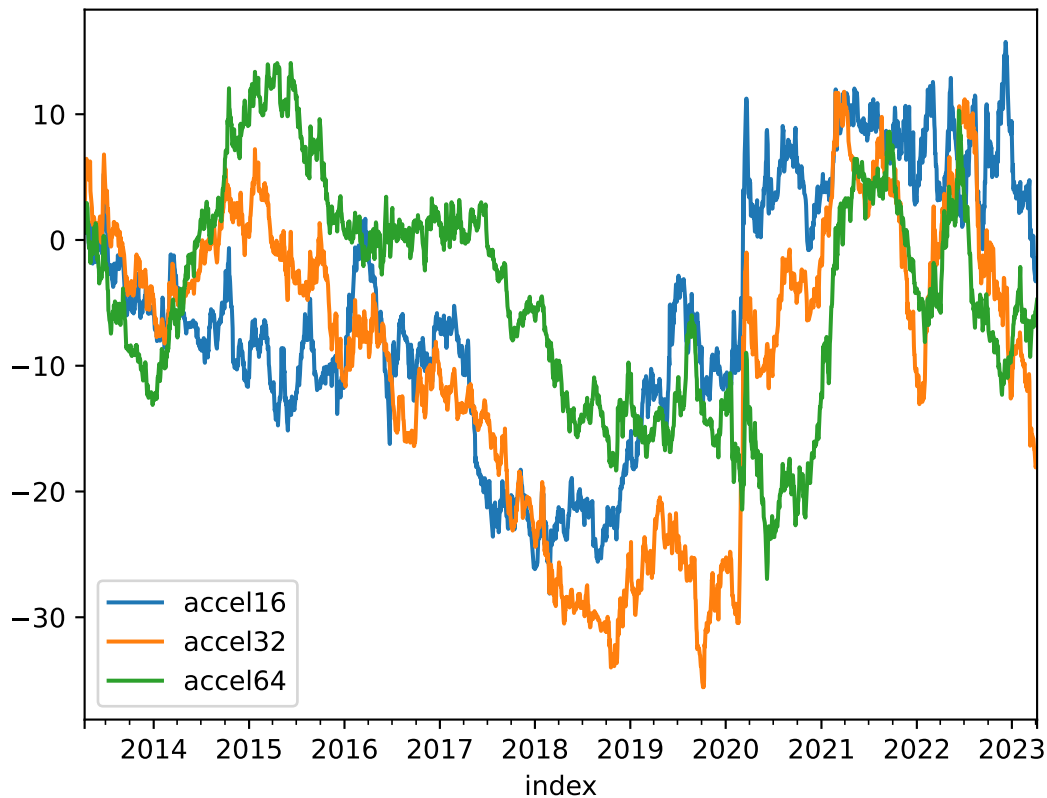ann. SR {'accel16': -2.97, 'accel32': -1.66, 'accel64': 1.71}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -5.441, 'accel32': -18.278, 'accel64': -2.376}
ann. std {'accel16': 16.039, 'accel32': 13.146, 'accel64': 11.337}
ann. SR {'accel16': -0.34, 'accel32': -1.39, 'accel64': -0.21}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -1.193, 'accel32': -2.838, 'accel64': 3.895}
ann. std {'accel16': 13.639, 'accel32': 11.876, 'accel64': 10.688}
ann. SR {'accel16': -0.09, 'accel32': -0.24, 'accel64': 0.36}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.15, 'accel32': -1.69, 'accel64': -0.467}
ann. std {'accel16': 11.709, 'accel32': 10.735, 'accel64': 9.342}
ann. SR {'accel16': -0.01, 'accel32': -0.16, 'accel64': -0.05}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.871, 'accel32': 5.051, 'accel64': 5.196}
ann. std {'accel16': 14.133, 'accel32': 12.457, 'accel64': 12.106}
ann. SR {'accel16': 0.49, 'accel32': 0.41, 'accel64': 0.43}
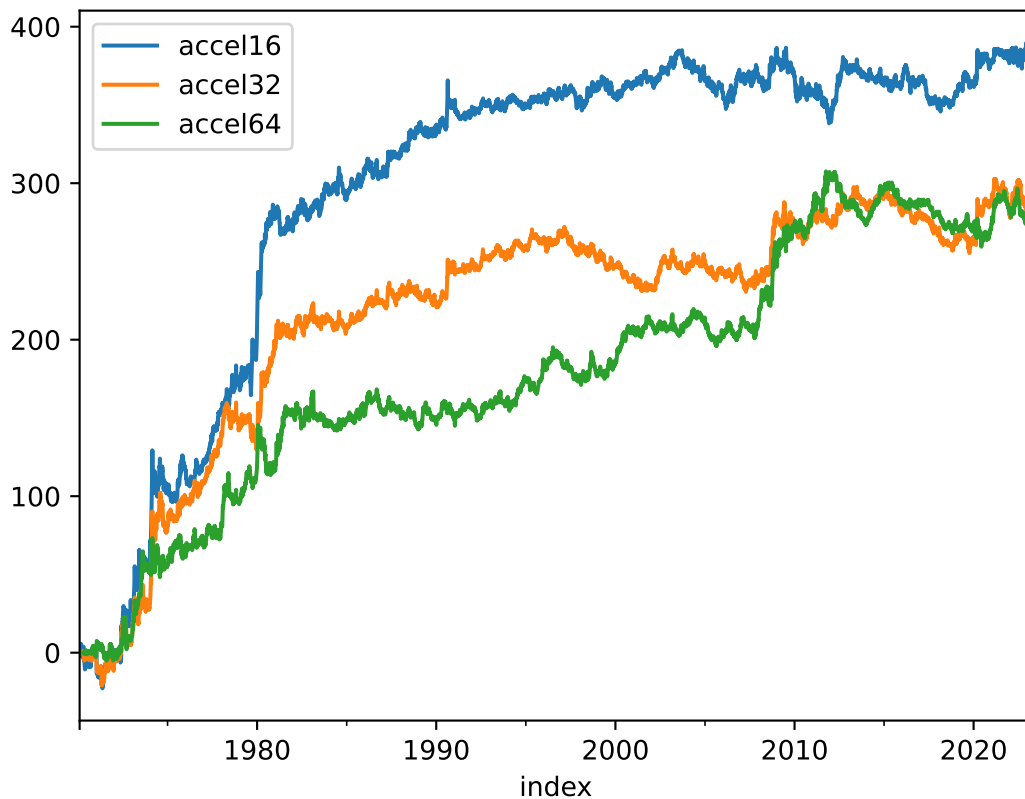
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.039, 'assettrend2': 7.279, 'assettrend32': -2.818, 'assettrend4': -6.133, 'assettrend64': -7.795, 'assettrend8': -4.93}
ann. std {'assettrend16': 2.65, 'assettrend2': 6.992, 'assettrend32': 2.406, 'assettrend4': 3.713, 'assettrend64': 3.571, 'assettrend8': 2.928}
ann. SR {'assettrend16': -1.15, 'assettrend2': 1.04, 'assettrend32': -1.17, 'assettrend4': -1.65, 'assettrend64': -2.18, 'assettrend8': -1.68}
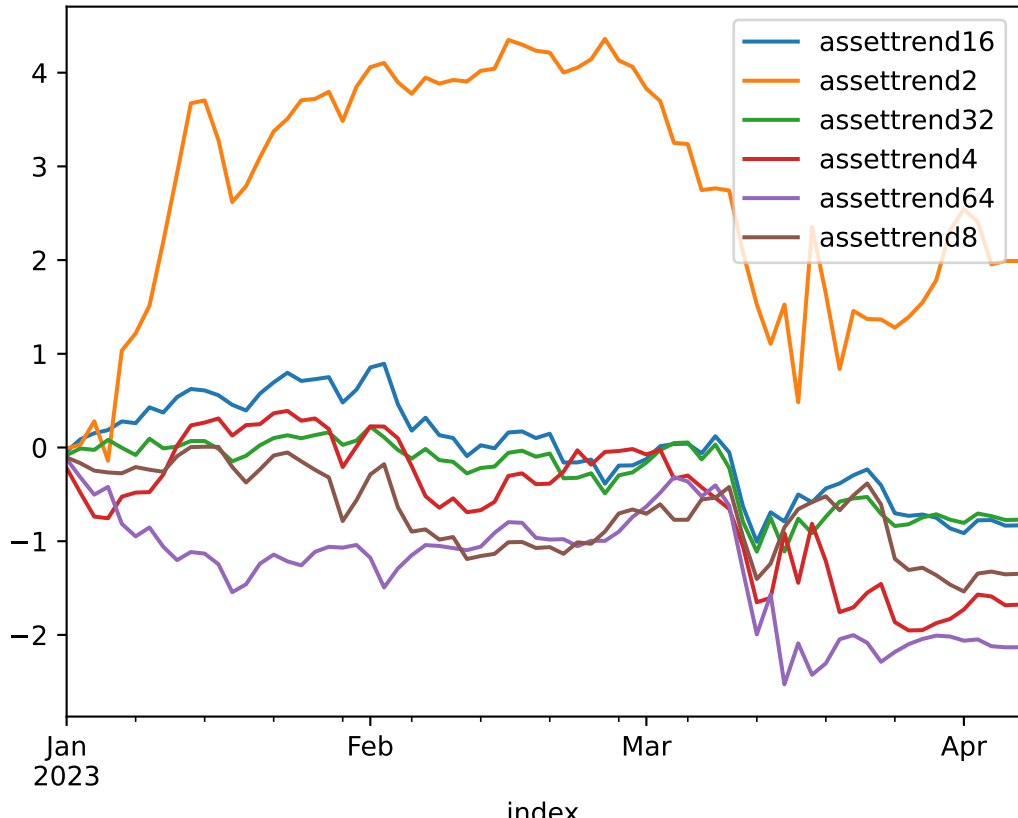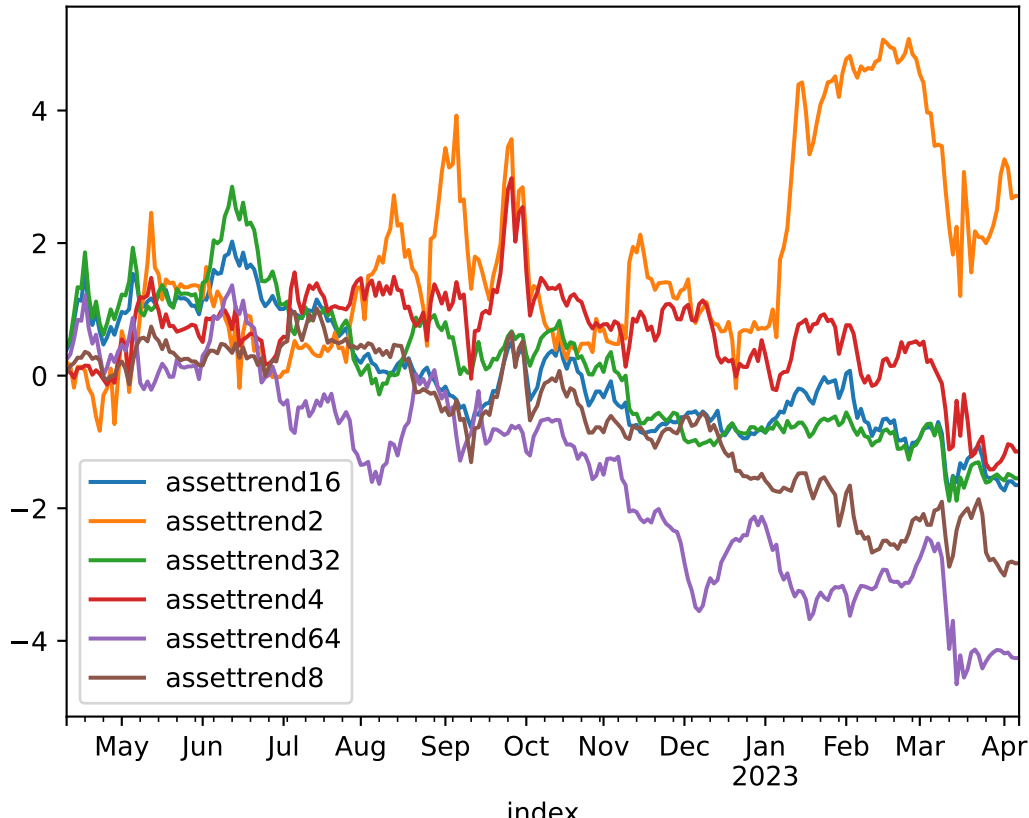
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -1.624, 'assettrend2': 2.668, 'assettrend32': -1.523, 'assettrend4': -1.123, 'assettrend64': -4.195, 'assettrend8': -2.784}
ann. std {'assettrend16': 2.503, 'assettrend2': 6.421, 'assettrend32': 2.888, 'assettrend4': 3.938, 'assettrend64': 3.266, 'assettrend8': 2.612}
ann. SR {'assettrend16': -0.65, 'assettrend2': 0.42, 'assettrend32': -0.53, 'assettrend4': -0.29, 'assettrend64': -1.28, 'assettrend8': -1.07}
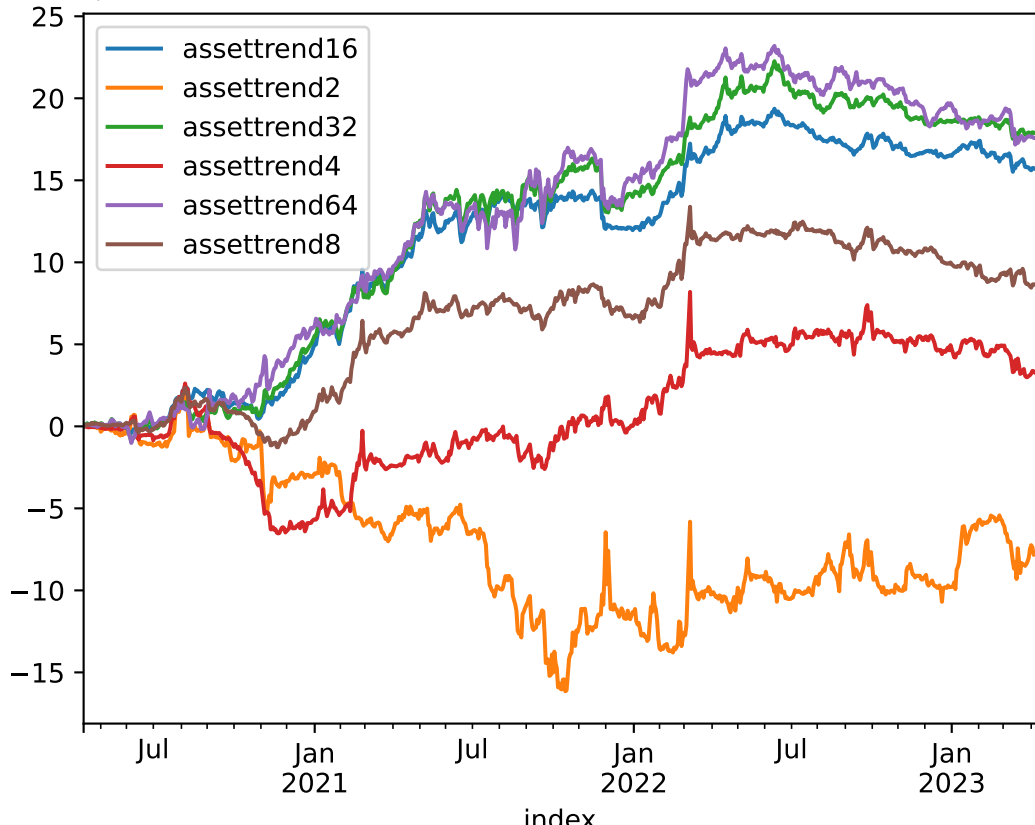
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.151, 'assettrend2': -2.559, 'assettrend32': 5.863, 'assettrend4': 1.075, 'assettrend64': 5.767, 'assettrend8': 2.836}
ann. std {'assettrend16': 3.404, 'assettrend2': 7.796, 'assettrend32': 4.122, 'assettrend4': 4.933, 'assettrend64': 4.998, 'assettrend8': 3.504}
ann. SR {'assettrend16': 1.51, 'assettrend2': -0.33, 'assettrend32': 1.42, 'assettrend4': 0.22, 'assettrend64': 1.15, 'assettrend8': 0.81}
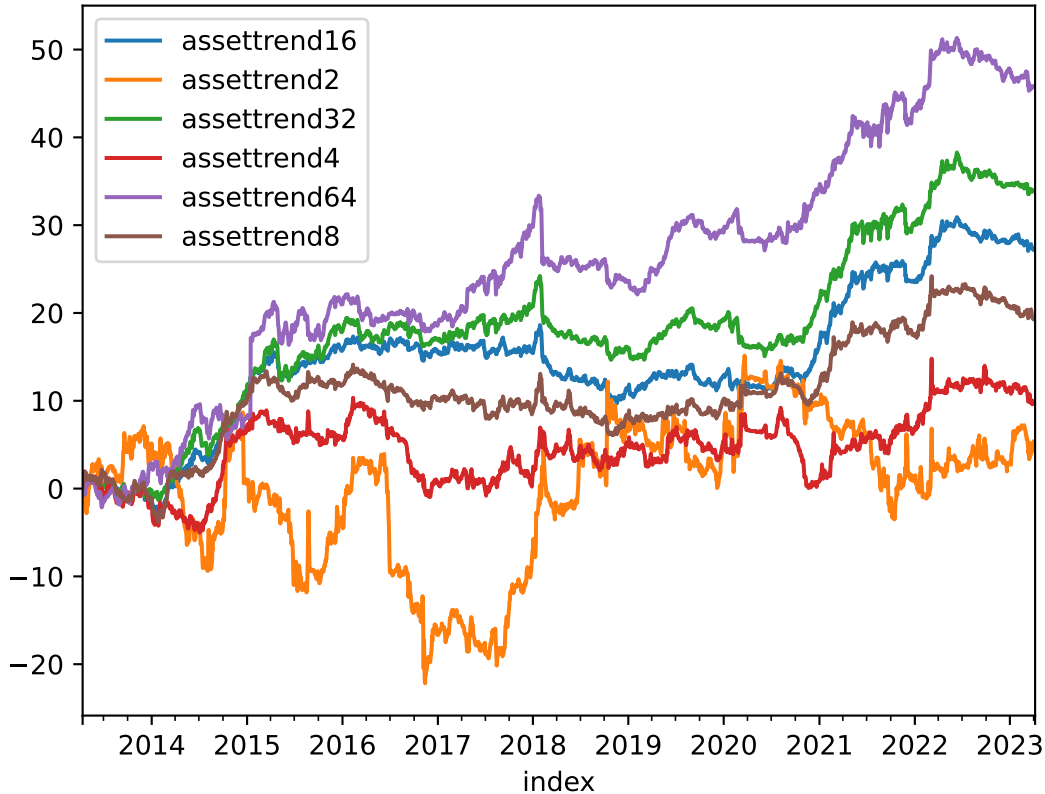
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.675, 'assettrend2': 0.476, 'assettrend32': 3.327, 'assettrend4': 0.969, 'assettrend64': 4.488, 'assettrend8': 1.91}
ann. std {'assettrend16': 3.163, 'assettrend2': 9.796, 'assettrend32': 3.594, 'assettrend4': 4.981, 'assettrend64': 5.197, 'assettrend8': 3.473}
ann. SR {'assettrend16': 0.85, 'assettrend2': 0.05, 'assettrend32': 0.93, 'assettrend4': 0.19, 'assettrend64': 0.86, 'assettrend8': 0.55}
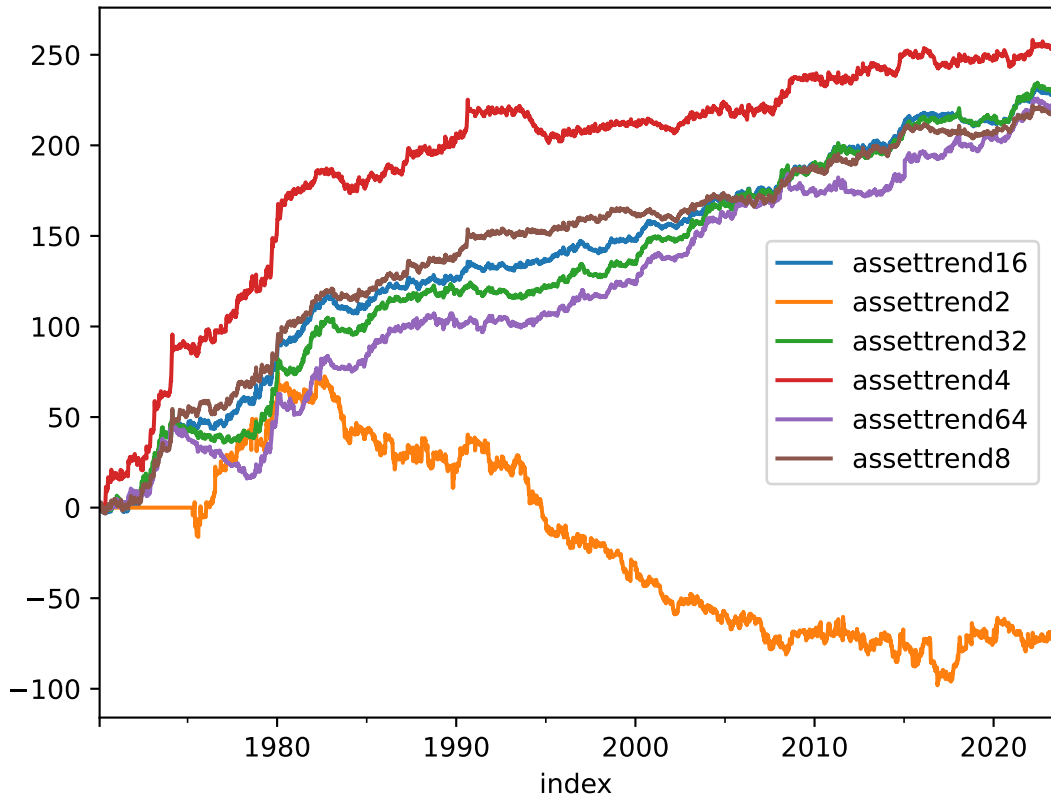
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.206, 'assettrend2': -1.311, 'assettrend32': 4.248, 'assettrend4': 4.674, 'assettrend64': 4.063, 'assettrend8': 4.008}
ann. std {'assettrend16': 4.305, 'assettrend2': 10.263, 'assettrend32': 4.496, 'assettrend4': 6.549, 'assettrend64': 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': 19.685, 'breakout160': 1.451, 'breakout20': -19.659, 'breakout320': -9.353, 'breakout40': -19.33, 'breakout80': 1.795}
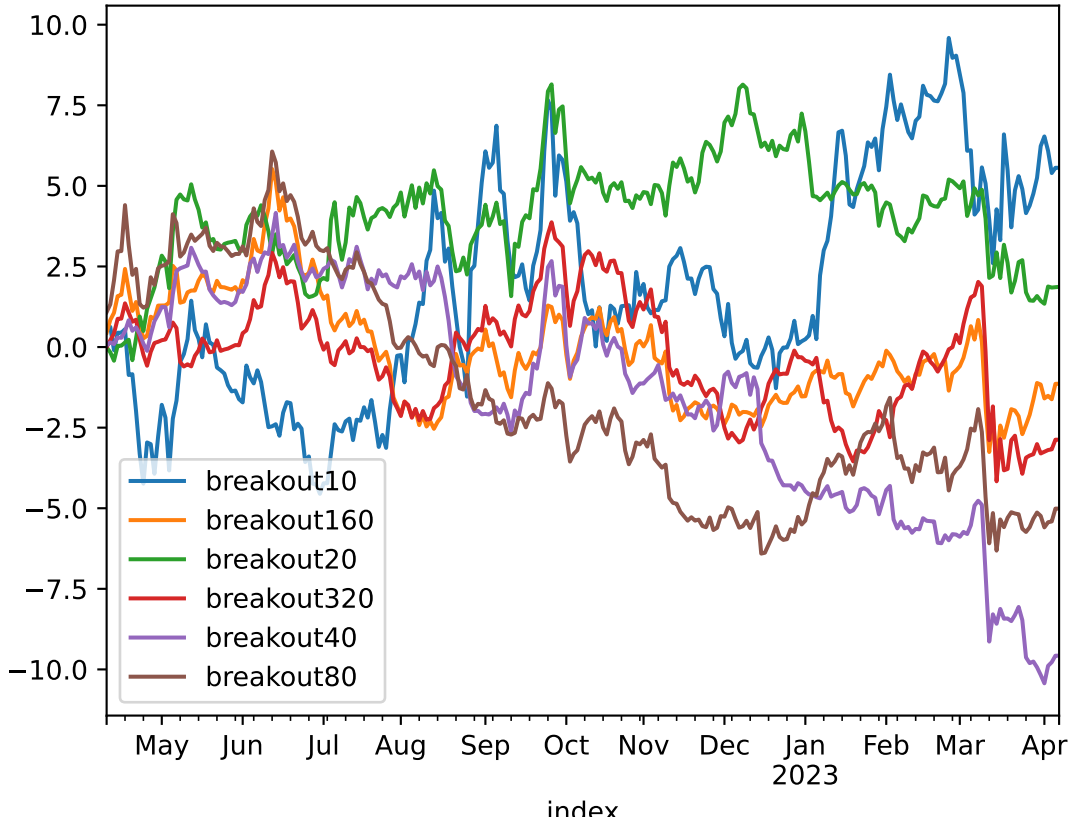ann. std {'breakout10': 14.806, 'breakout160': 8.316, 'breakout20': 7.84, 'breakout320': 10.289, 'breakout40': 7.641, 'breakout80': 8.441}
ann. SR {'breakout10': 1.33, 'breakout160': 0.17, 'breakout20': -2.51, 'breakout320': -0.91, 'breakout40': -2.53, 'breakout80': 0.21}
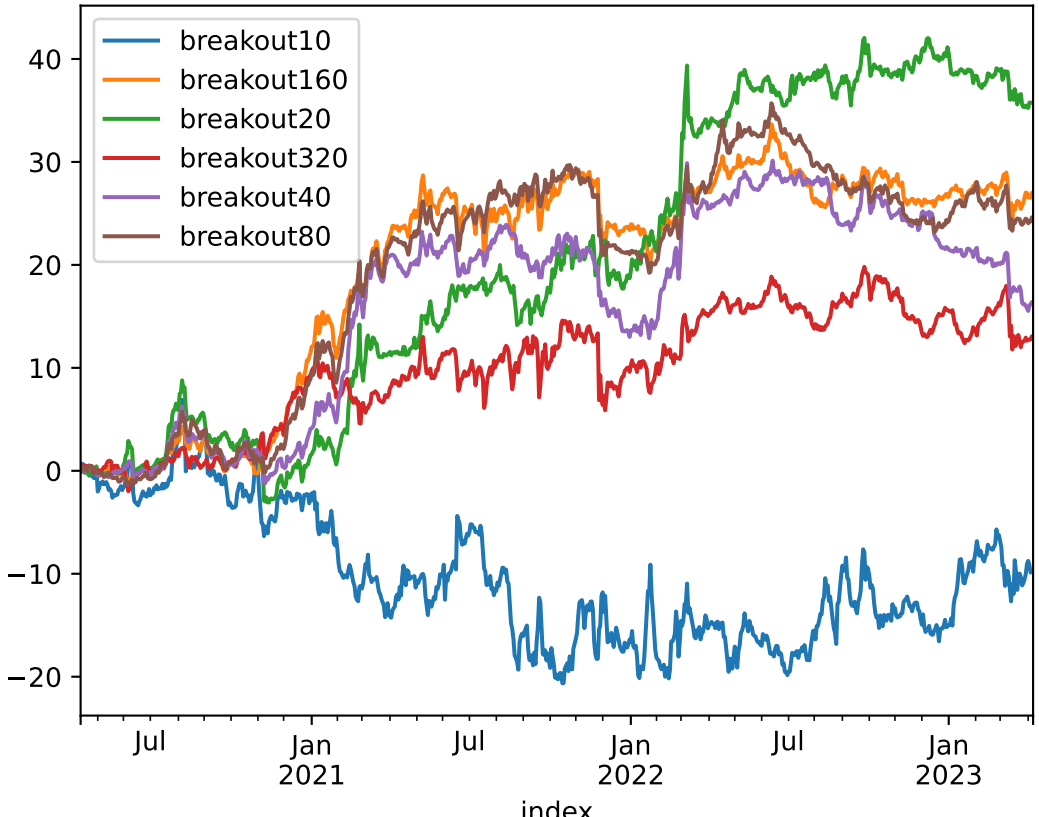
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 5.475, 'breakout160': -1.119, 'breakout20': 1.84, 'breakout320': -2.83, 'breakout40': -9.426, 'breakout80': -4.935}
ann. std {'breakout10': 13.604, 'breakout160': 7.159, 'breakout20': 8.584, 'breakout320': 7.565, 'breakout40': 7.179, 'breakout80': 7.32}
ann. SR {'breakout10': 0.4, 'breakout160': -0.16, 'breakout20': 0.21, 'breakout320': -0.37, 'breakout40': -1.31, 'breakout80': -0.67}
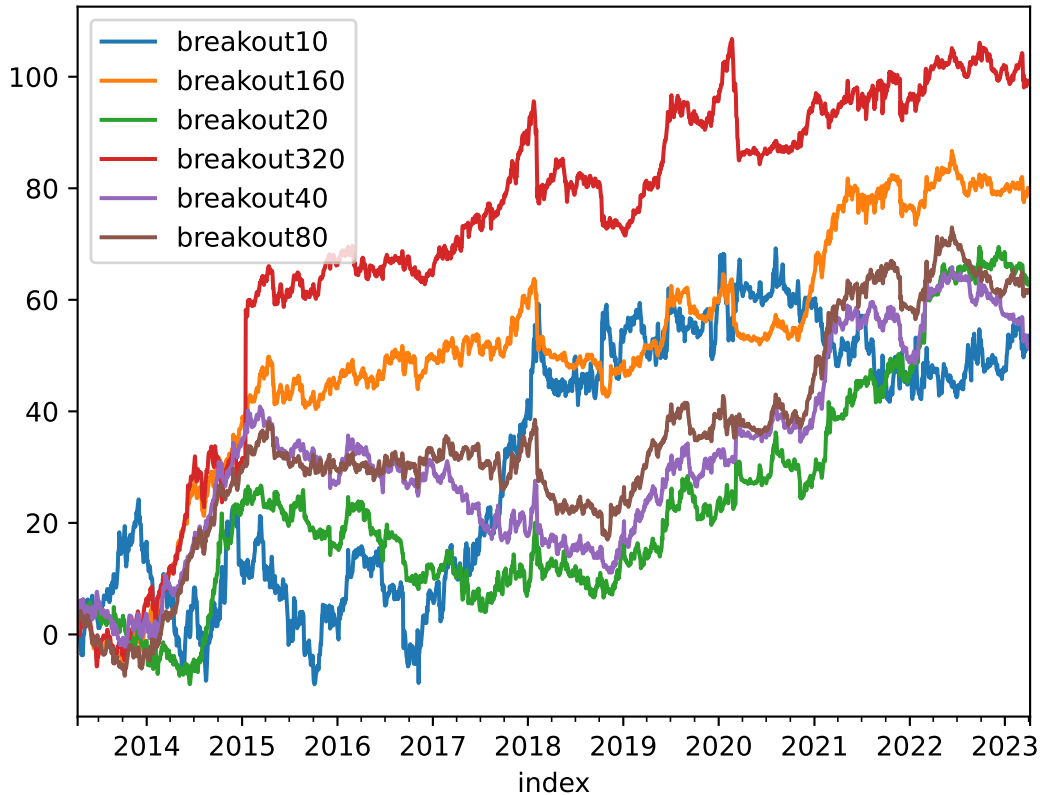
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -3.191, 'breakout160': 8.862, 'breakout20': 11.739, 'breakout320': 4.289, 'breakout40': 5.379, 'breakout80': 8.08}
ann. std {'breakout10': 15.062, 'breakout160': 9.172, 'breakout20': 11.018, 'breakout320': 9.897, 'breakout40': 9.462, 'breakout80': 8.908}
ann. SR {'breakout10': -0.21, 'breakout160': 0.97, 'breakout20': 1.07, 'breakout320': 0.43, 'breakout40': 0.57, 'breakout80': 0.91}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 5.168, 'breakout160': 7.861, 'breakout20': 6.208, 'breakout320': 9.756, 'breakout40': 5.119, 'breakout80': 6.079}
ann. std {'breakout10': 17.844, 'breakout160': 8.887, 'breakout20': 11.125, 'breakout320': 13.094, 'breakout40': 9.453, 'breakout80': 8.761}
ann. SR {'breakout10': 0.29, 'breakout160': 0.88, 'breakout20': 0.56, 'breakout320': 0.75, 'breakout40': 0.54, 'breakout80': 0.69}
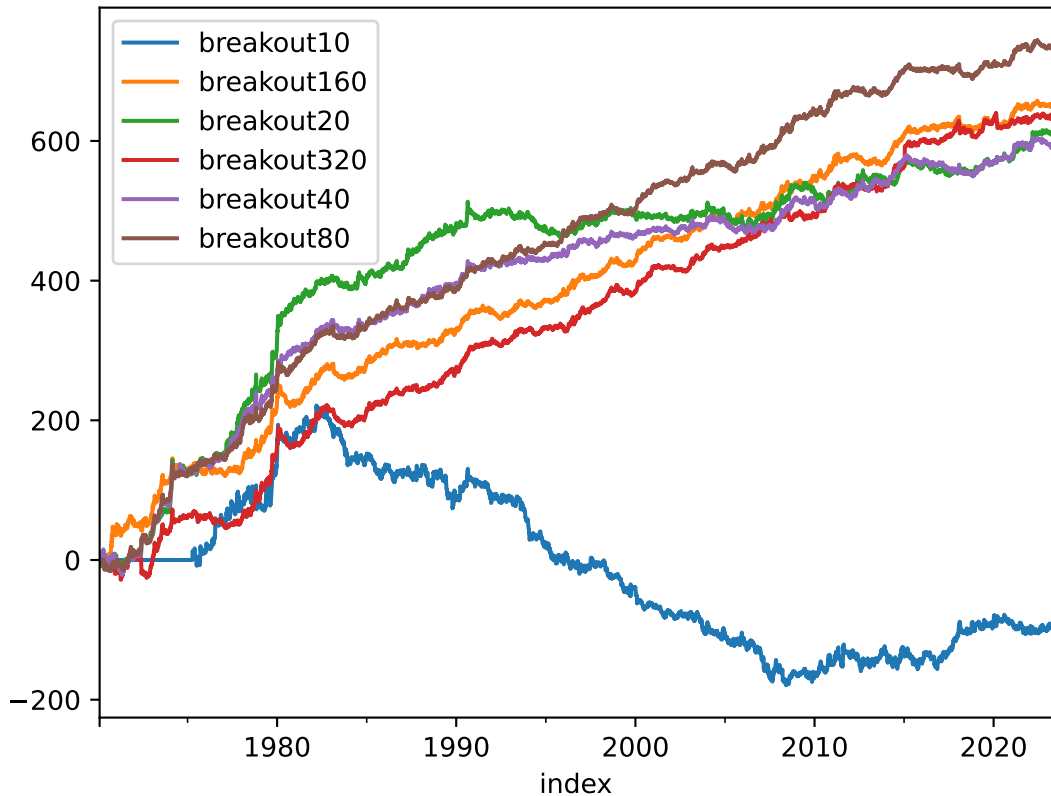
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -1.752, 'breakout160': 12.015, 'breakout20': 11.242, 'breakout320': 11.675, 'breakout40': 10.895, 'breakout80': 13.537}
ann. std {'breakout10': 21.327, 'breakout160': 11.532, 'breakout20': 14.895, 'breakout320': 12.119, 'breakout40': 12.116, 'breakout80': 11.721}
ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}
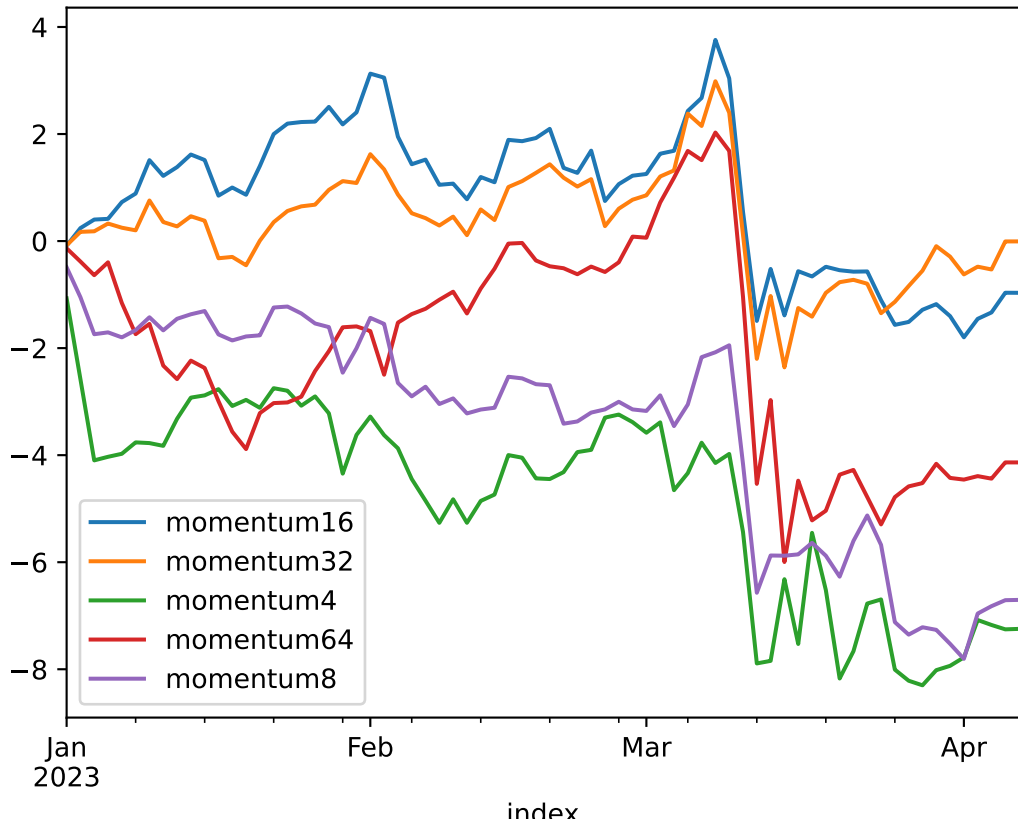
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -3.535, 'momentum32': -0.022, 'momentum4': -26.499, 'momentum64': -15.125, 'momentum8': -24.518}
ann. std {'momentum16': 9.32, 'momentum32': 9.241, 'momentum4': 11.615, 'momentum64': 12.707, 'momentum8': 8.975}
ann. SR {'momentum16': -0.38, 'momentum32': -0.0, 'momentum4': -2.28, 'momentum64': -1.19, 'momentum8': -2.73}
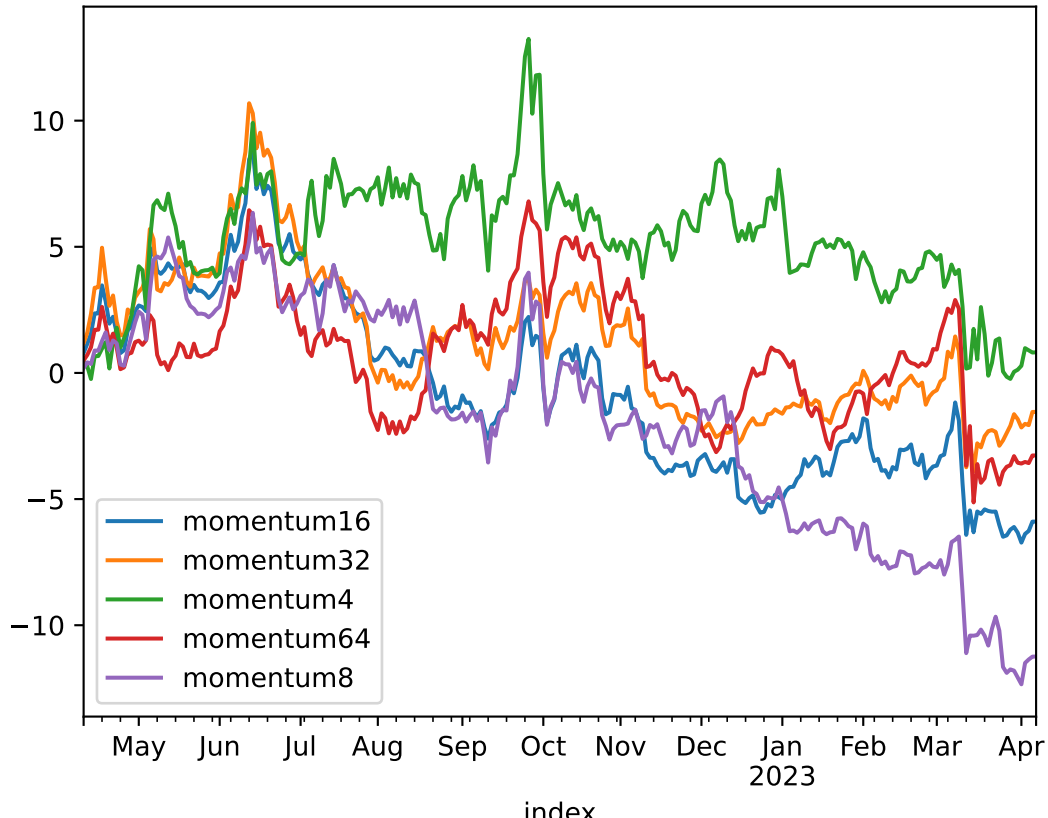
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -5.804, 'momentum32': -1.521, 'momentum4': 0.805, 'momentum64': -3.221, 'momentum8': -11.067}
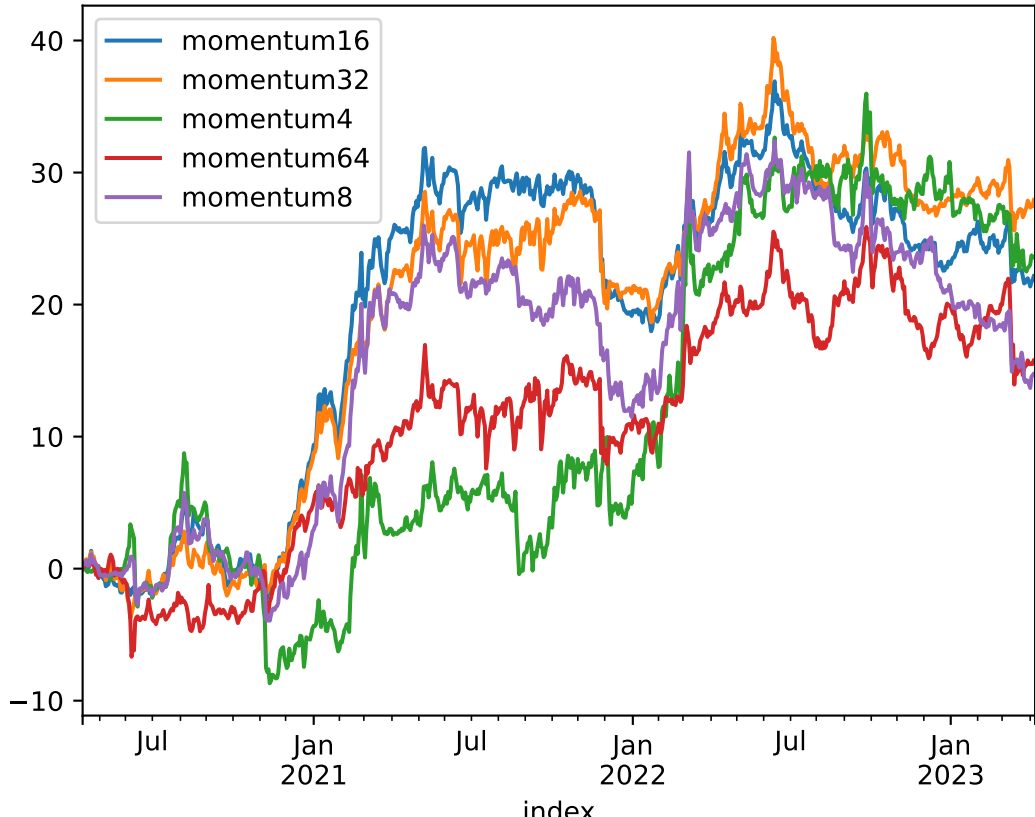ann. std {'momentum16': 9.046, 'momentum32': 9.713, 'momentum4': 13.584, 'momentum64': 10.394, 'momentum8': 10.016}
ann. SR {'momentum16': -0.64, 'momentum32': -0.16, 'momentum4': 0.06, 'momentum64': -0.31, 'momentum8': -1.1}
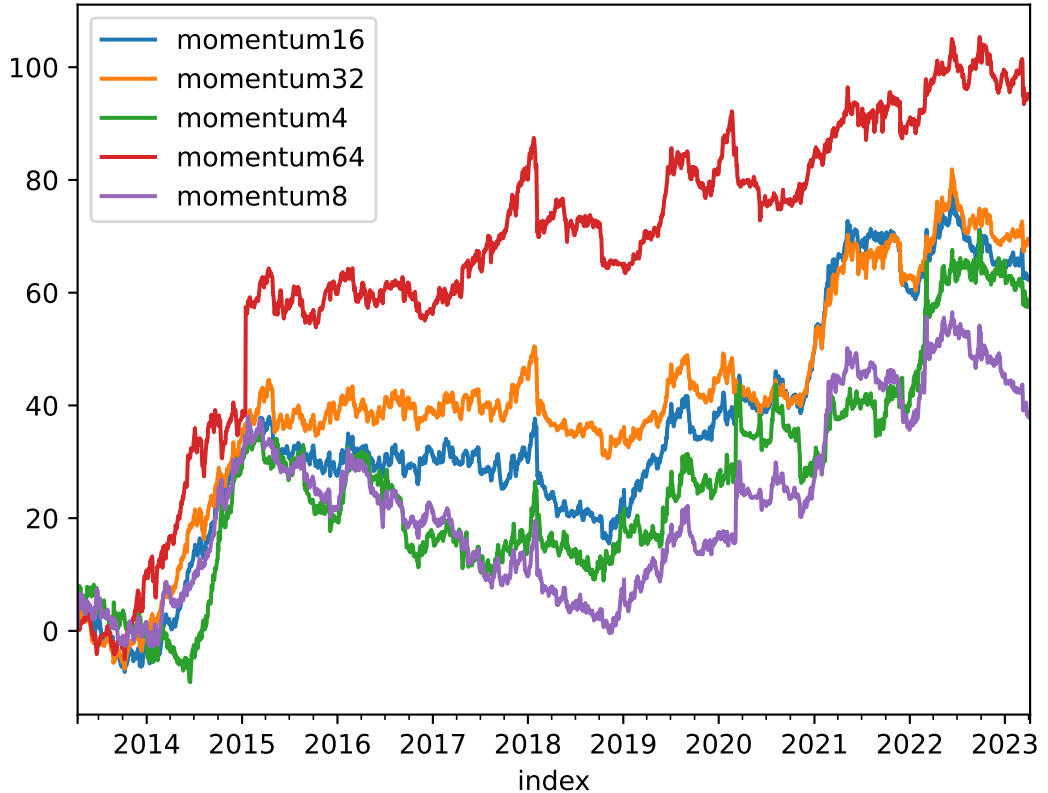
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 7.286, 'momentum32': 9.177, 'momentum4': 7.732, 'momentum64': 5.186, 'momentum8': 4.852}
ann. std {'momentum16': 10.152, 'momentum32': 10.397, 'momentum4': 14.613, 'momentum64': 10.83, 'momentum8': 11.403}
ann. SR {'momentum16': 0.72, 'momentum32': 0.88, 'momentum4': 0.53, 'momentum64': 0.48, 'momentum8': 0.43}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 6.192, 'momentum32': 6.841, 'momentum4': 5.744, 'momentum64': 9.358, 'momentum8': 3.825}
ann. std {'momentum16': 9.705, 'momentum32': 9.288, 'momentum4': 13.742, 'momentum64': 11.877, 'momentum8': 10.925}
ann. SR {'momentum16': 0.64, 'momentum32': 0.74, 'momentum4': 0.42, 'momentum64': 0.79, 'momentum8': 0.35}
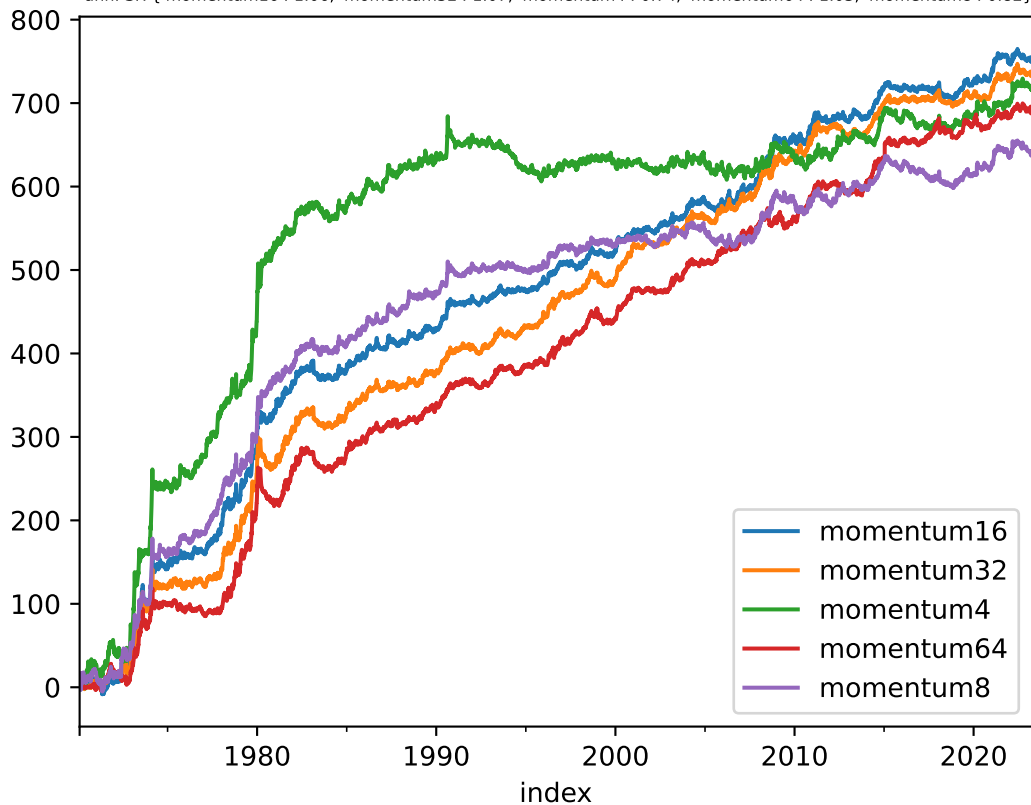
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.843, 'momentum32': 13.559, 'momentum4': 13.231, 'momentum64': 12.724, 'momentum8': 11.766}
ann. std {'momentum16': 13.051, 'momentum32': 12.614, 'momentum4': 17.898, 'momentum64': 12.335, 'momentum8': 14.335}
ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.74, 'momentum64': 1.03, 'momentum8': 0.82}
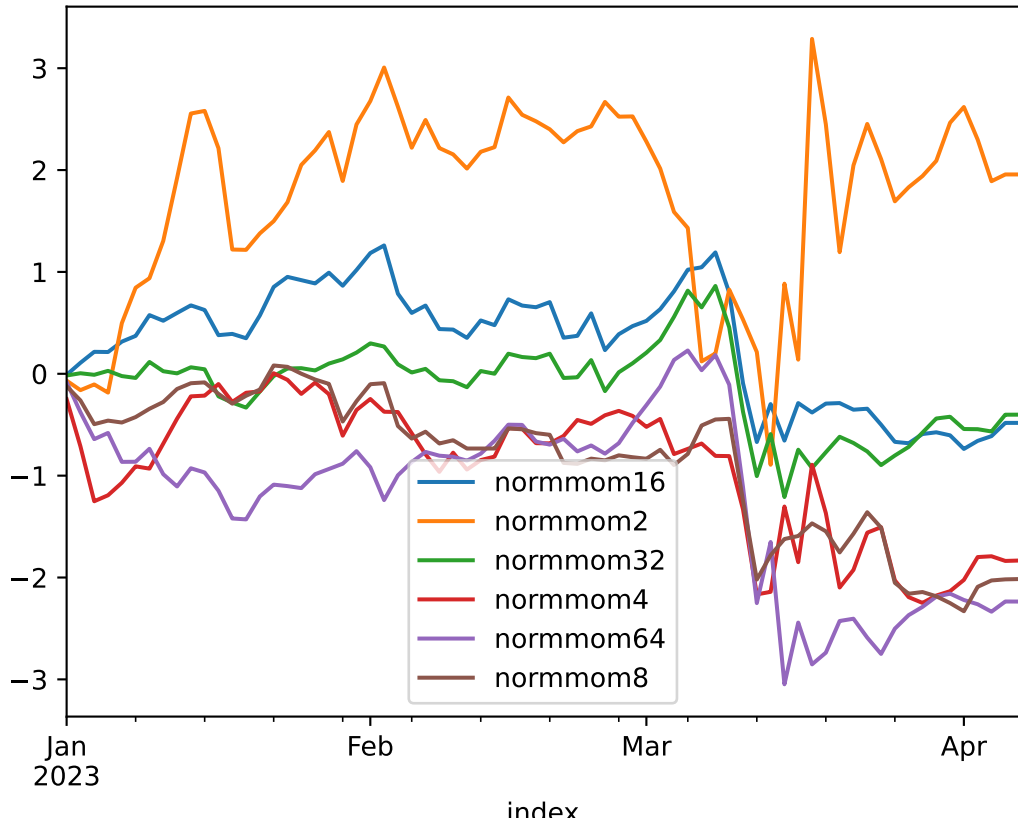
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -1.763, 'normmom2': 7.157, 'normmom32': -1.467, 'normmom4': -6.704, 'normmom64': -8.177, 'normmom8': -7.37}
ann. std {'normmom16': 3.372, 'normmom2': 9.805, 'normmom32': 3.32, 'normmom4': 4.636, 'normmom64': 4.953, 'normmom8': 3.169}
ann. SR {'normmom16': -0.52, 'normmom2': 0.73, 'normmom32': -0.44, 'normmom4': -1.45, 'normmom64': -1.65, 'normmom8': -2.33}
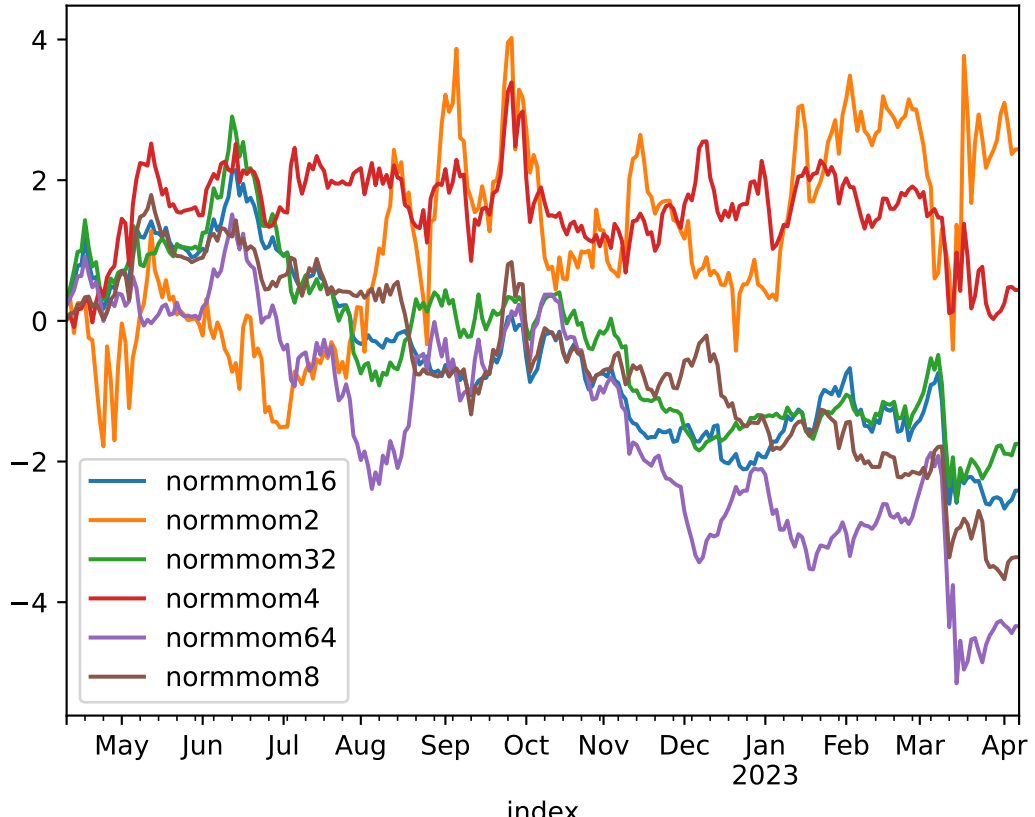
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -2.377, 'normmom2': 2.4, 'normmom32': -1.722, 'normmom4': 0.434, 'normmom64': -4.274, 'normmom8': -3.307}
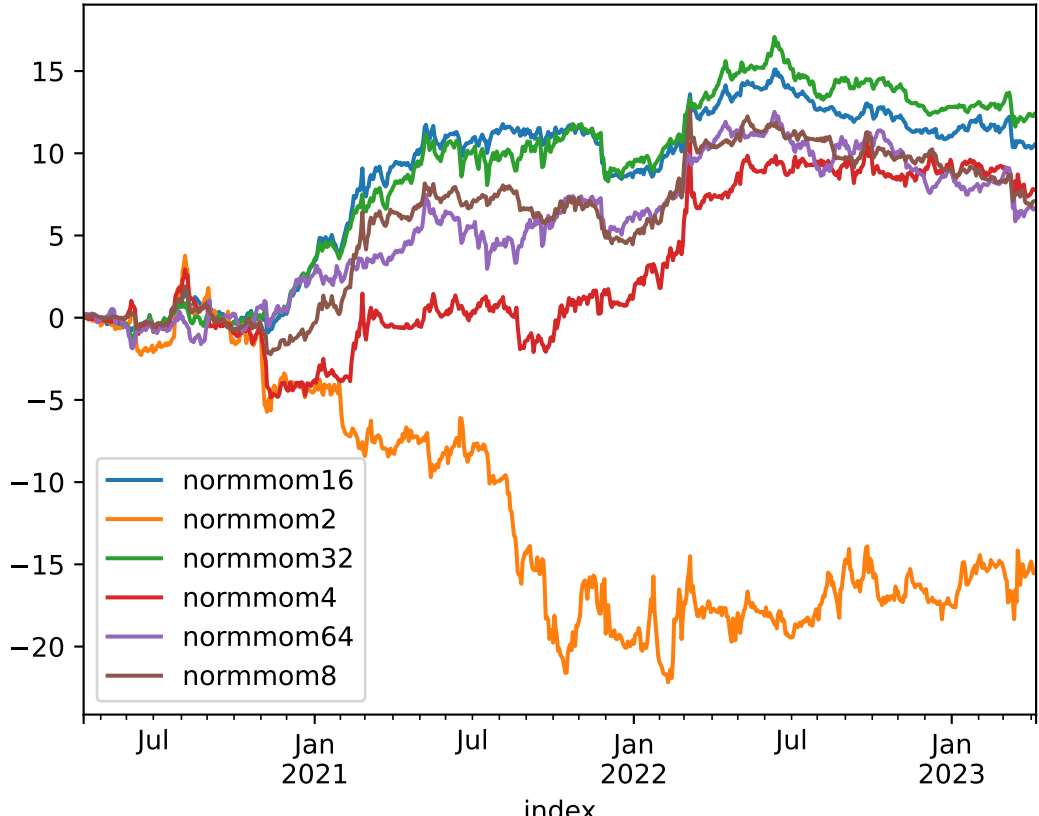ann. std {'normmom16': 2.712, 'normmom2': 7.856, 'normmom32': 3.038, 'normmom4': 4.342, 'normmom64': 3.865, 'normmom8': 2.952}
ann. SR {'normmom16': -0.88, 'normmom2': 0.31, 'normmom32': -0.57, 'normmom4': 0.1, 'normmom64': -1.11, 'normmom8': -1.12}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.462, 'normmom2': -5.083, 'normmom32': 4.078, 'normmom4': 2.552, 'normmom64': 2.189, 'normmom8': 2.329}
ann. std {'normmom16': 3.511, 'normmom2': 8.62, 'normmom32': 3.883, 'normmom4': 5.353, 'normmom64': 4.279, 'normmom8': 3.918}
ann. SR {'normmom16': 0.99, 'normmom2': -0.59, 'normmom32': 1.05, 'normmom4': 0.48, 'normmom64': 0.51, 'normmom8': 0.59}
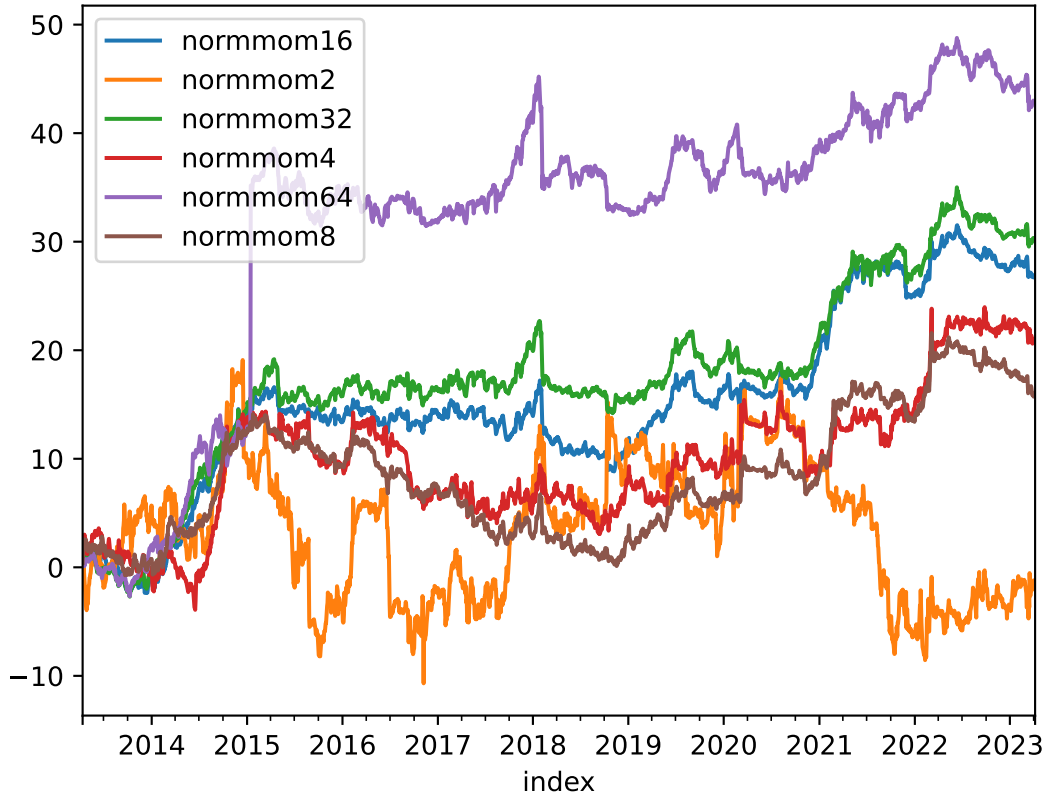
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.647, 'normmom2': -0.183, 'normmom32': 2.981, 'normmom4': 2.064, 'normmom64': 4.215, 'normmom8': 1.575}
ann. std {'normmom16': 3.489, 'normmom2': 10.335, 'normmom32': 3.632, 'normmom4': 5.467, 'normmom64': 8.274, 'normmom8': 3.909}
ann. SR {'normmom16': 0.76, 'normmom2': -0.02, 'normmom32': 0.82, 'normmom4': 0.38, 'normmom64': 0.51, 'normmom8': 0.4}
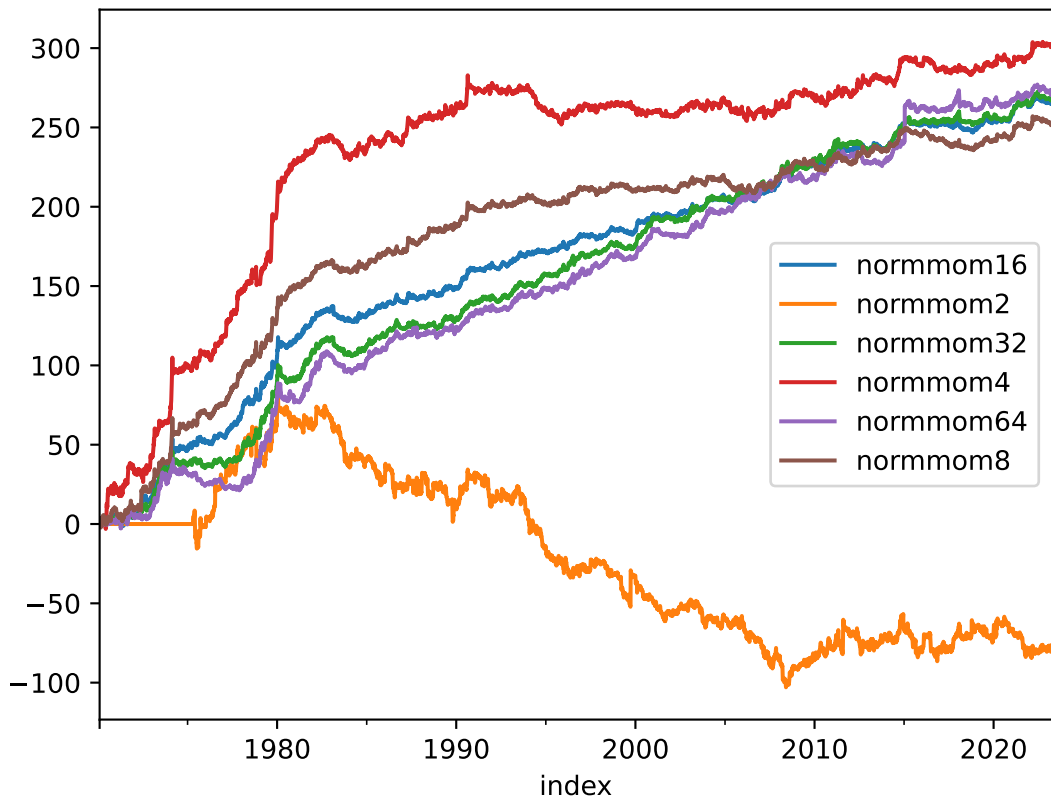
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.889, 'normmom2': -1.434, 'normmom32': 4.941, 'normmom4': 5.553, 'normmom64': 5.004, 'normmom8': 4.641}
ann. std {'normmom16': 4.534, 'normmom2': 11.615, 'normmom32': 4.611, 'normmom4': 7.386, 'normmom64': 5.872, 'normmom8': 5.367}
ann. 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': -3.603, 'relmomentum20': -12.981, 'relmomentum40': 13.334, 'relmomentum80': 14.584}
ann. std {'relmomentum10': 8.703, 'relmomentum20': 6.892, 'relmomentum40': 5.321, 'relmomentum80': 4.118}
ann. SR {'relmomentum10': -0.41, 'relmomentum20': -1.88, 'relmomentum40': 2.51, 'relmomentum80': 3.54}
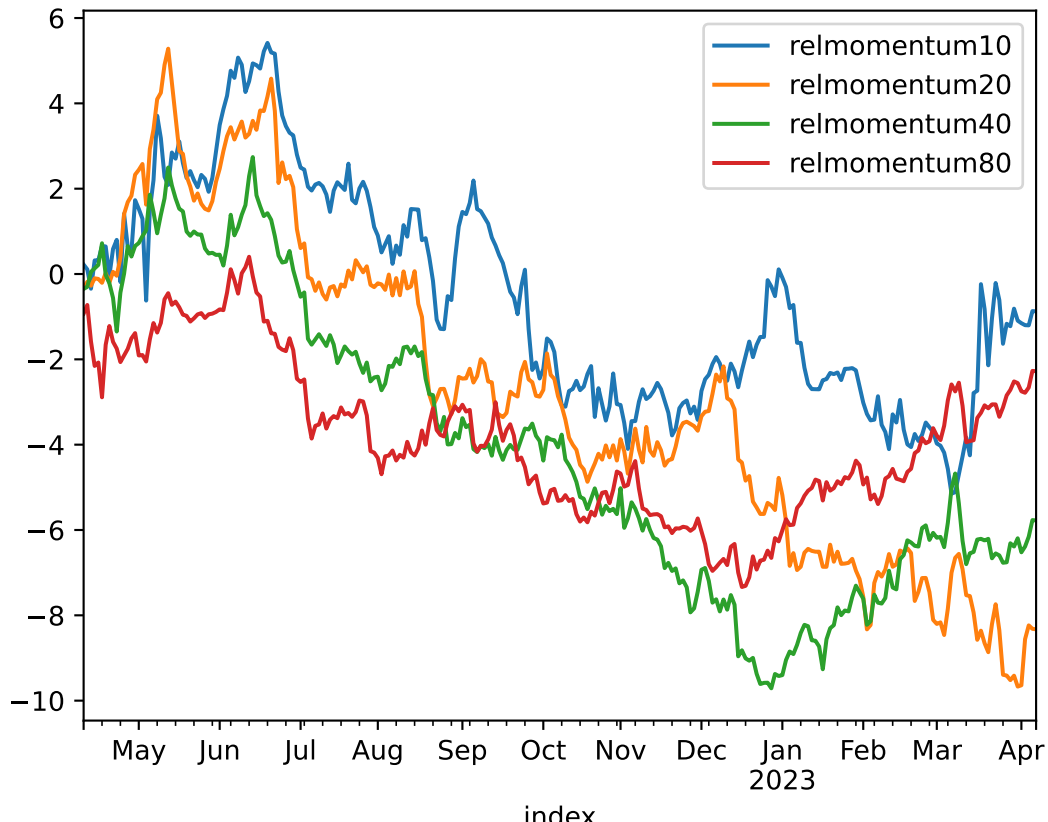
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -0.862, 'relmomentum20': -8.2, 'relmomentum40': -5.688, 'relmomentum80': -2.244}
ann. std {'relmomentum10': 8.343, 'relmomentum20': 6.68, 'relmomentum40': 5.482, 'relmomentum80': 4.878}
ann. SR {'relmomentum10': -0.1, 'relmomentum20': -1.23, 'relmomentum40': -1.04, 'relmomentum80': -0.46}
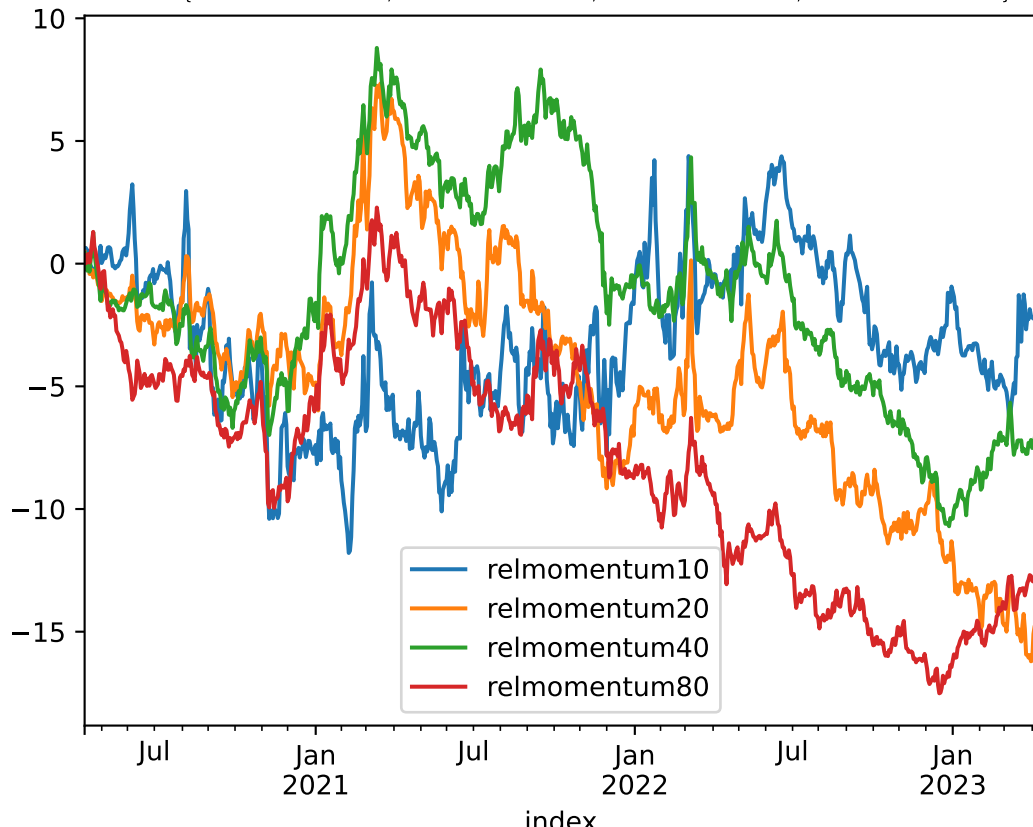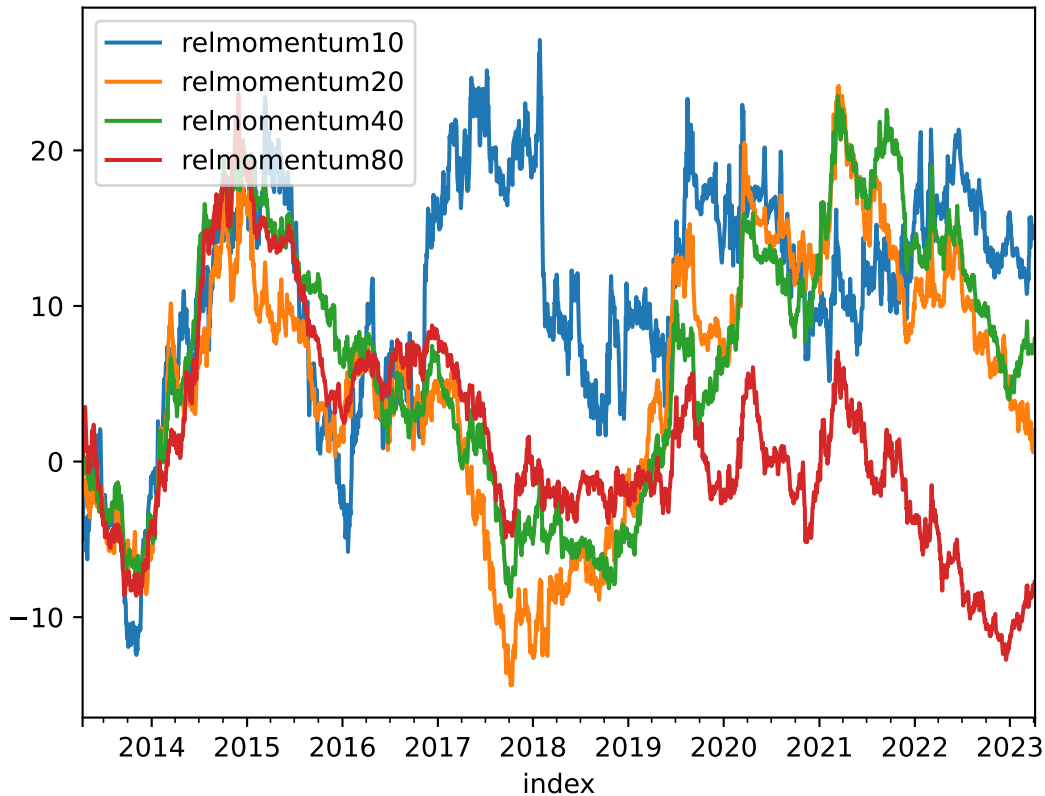
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -0.629, 'relmomentum20': -4.878, 'relmomentum40': -2.221, 'relmomentum80': -4.087}
ann. std {'relmomentum10': 11.936, 'relmomentum20': 8.351, 'relmomentum40': 6.982, 'relmomentum80': 6.353}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': -0.58, 'relmomentum40': -0.32, 'relmomentum80': -0.64}
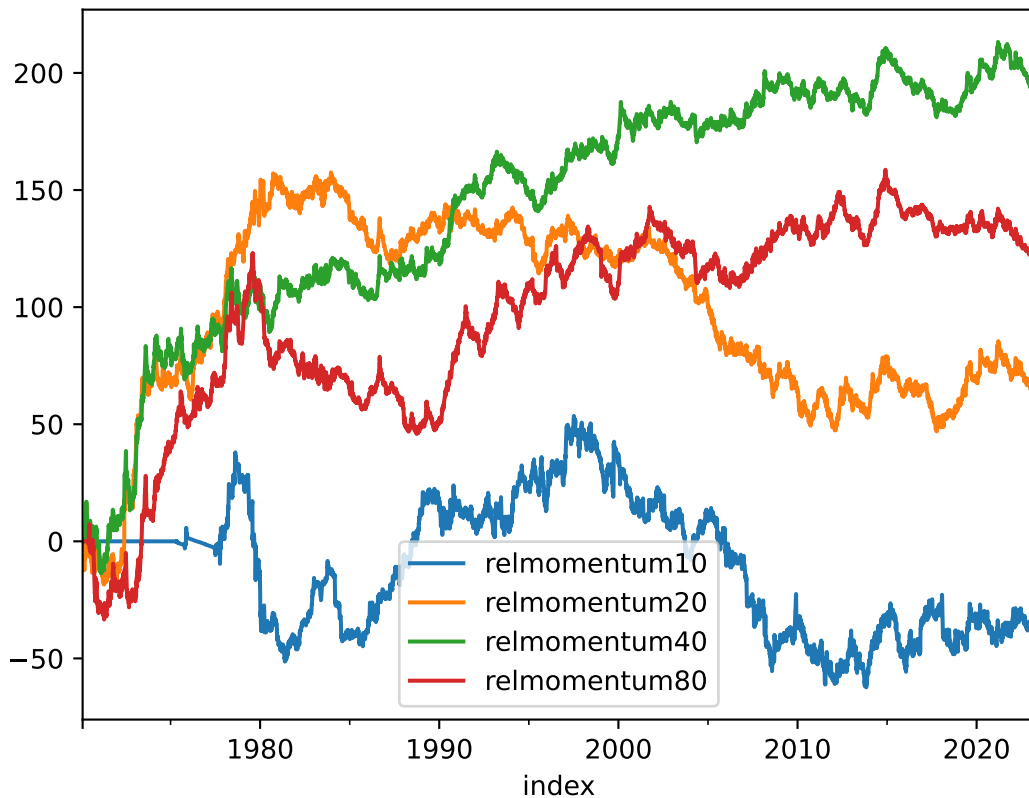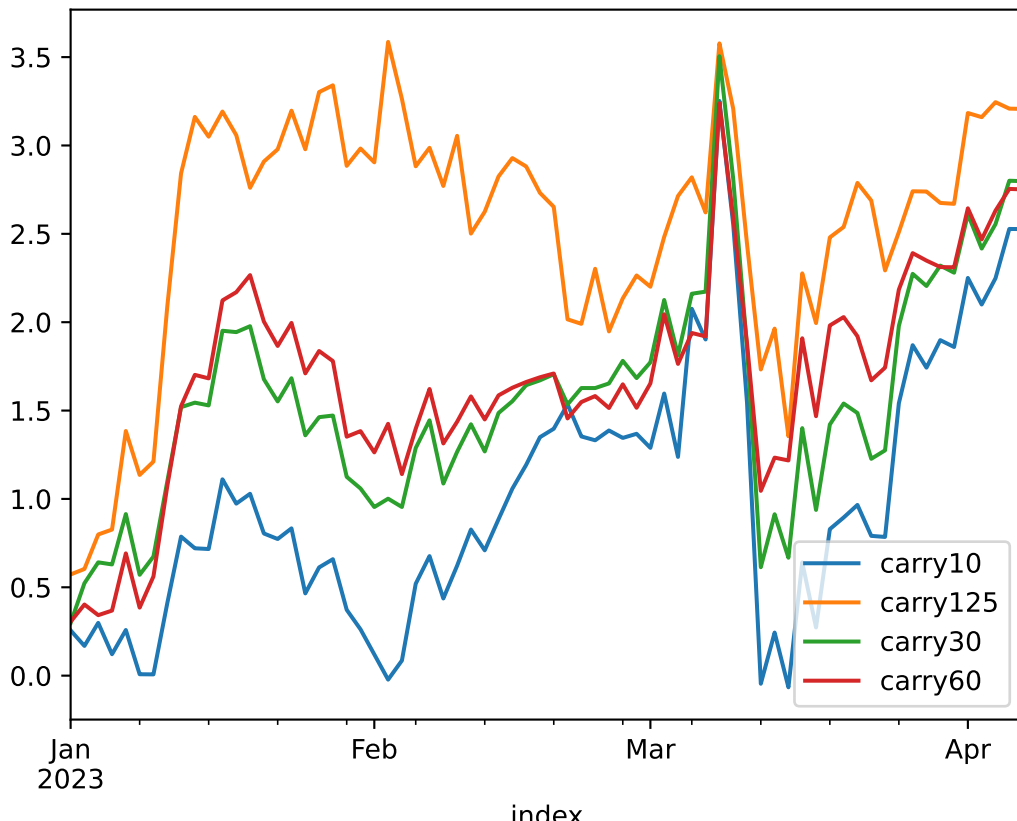
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': 1.477, 'relmomentum20': 0.19, 'relmomentum40': 0.778, 'relmomentum80': -0.755}
ann. std {'relmomentum10': 13.481, 'relmomentum20': 8.621, 'relmomentum40': 7.029, 'relmomentum80': 6.439}
ann. SR {'relmomentum10': 0.11, 'relmomentum20': 0.02, 'relmomentum40': 0.11, 'relmomentum80': -0.12}
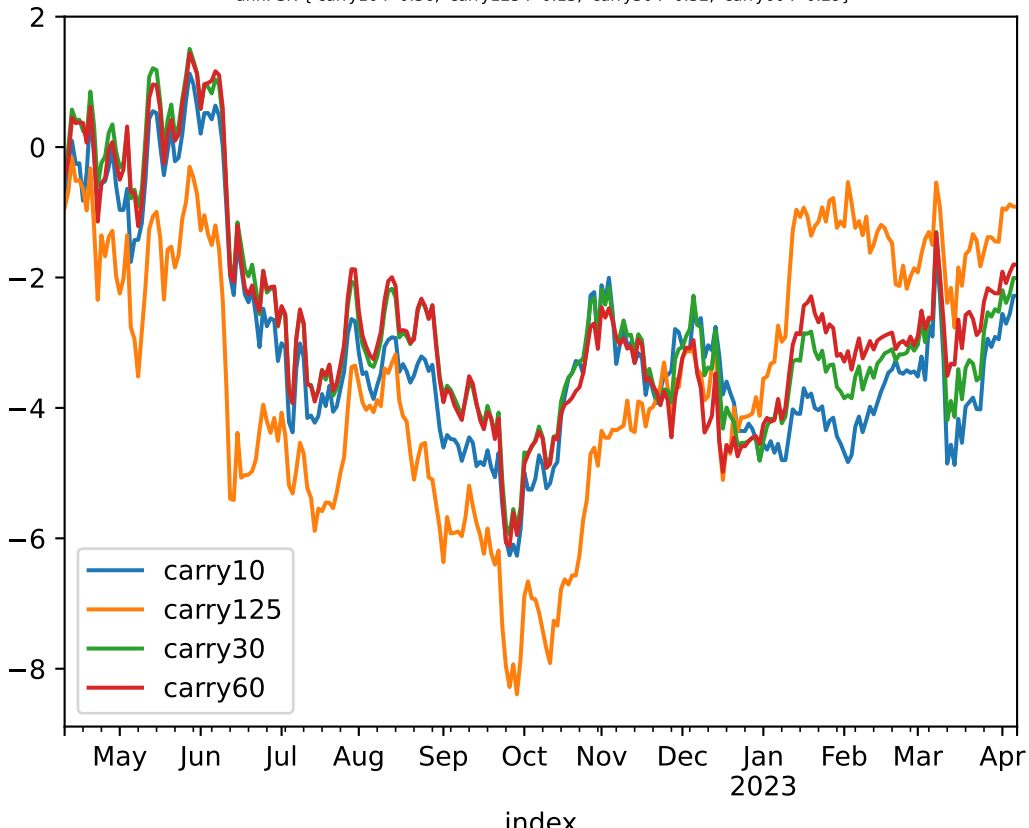
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.643, 'relmomentum20': 1.168, 'relmomentum40': 3.648, 'relmomentum80': 2.35}
ann. std {'relmomentum10': 13.396, 'relmomentum20': 10.472, 'relmomentum40': 9.642, 'relmomentum80': 9.786}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 9.241, 'carry125': 11.728, 'carry30': 10.233, 'carry60': 10.062}
ann. std {'carry10': 6.231, 'carry125': 5.808, 'carry30': 5.698, 'carry60': 5.085}
ann. SR {'carry10': 1.48, 'carry125': 2.02, 'carry30': 1.8, 'carry60': 1.98}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -2.246, 'carry125': -0.901, 'carry30': -1.977, 'carry60': -1.775}
ann. std {'carry10': 6.312, 'carry125': 7.034, 'carry30': 6.213, 'carry60': 6.227}
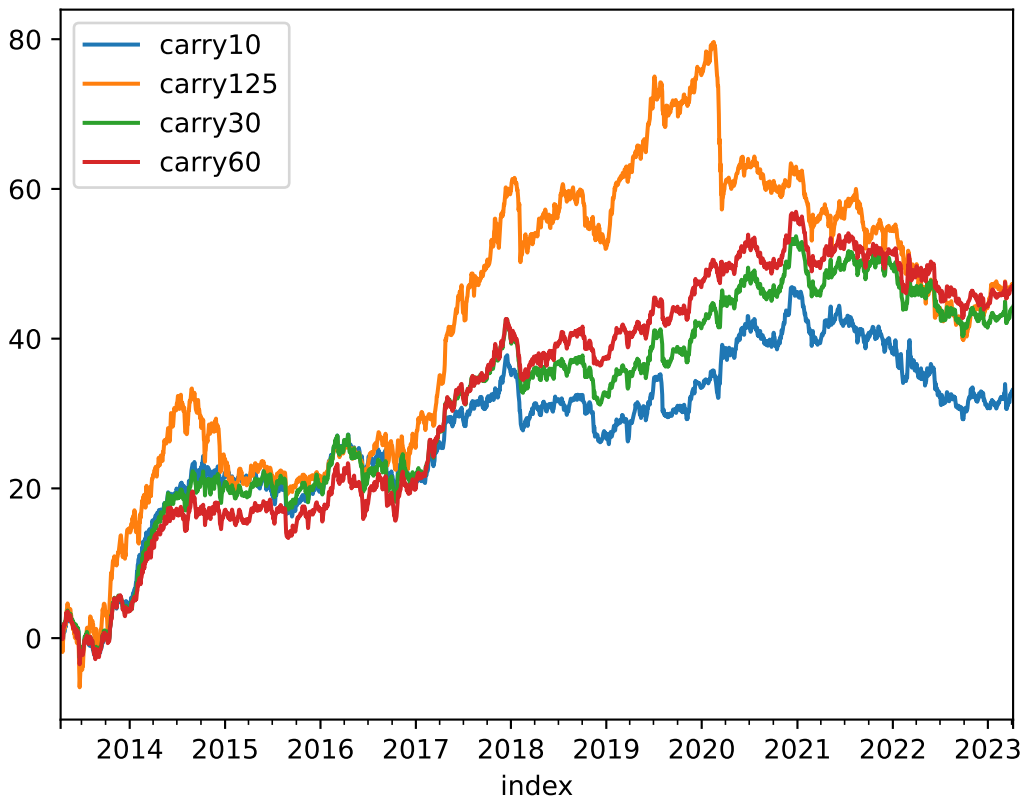ann. SR {'carry10': -0.36, 'carry125': -0.13, 'carry30': -0.32, 'carry60': -0.29}
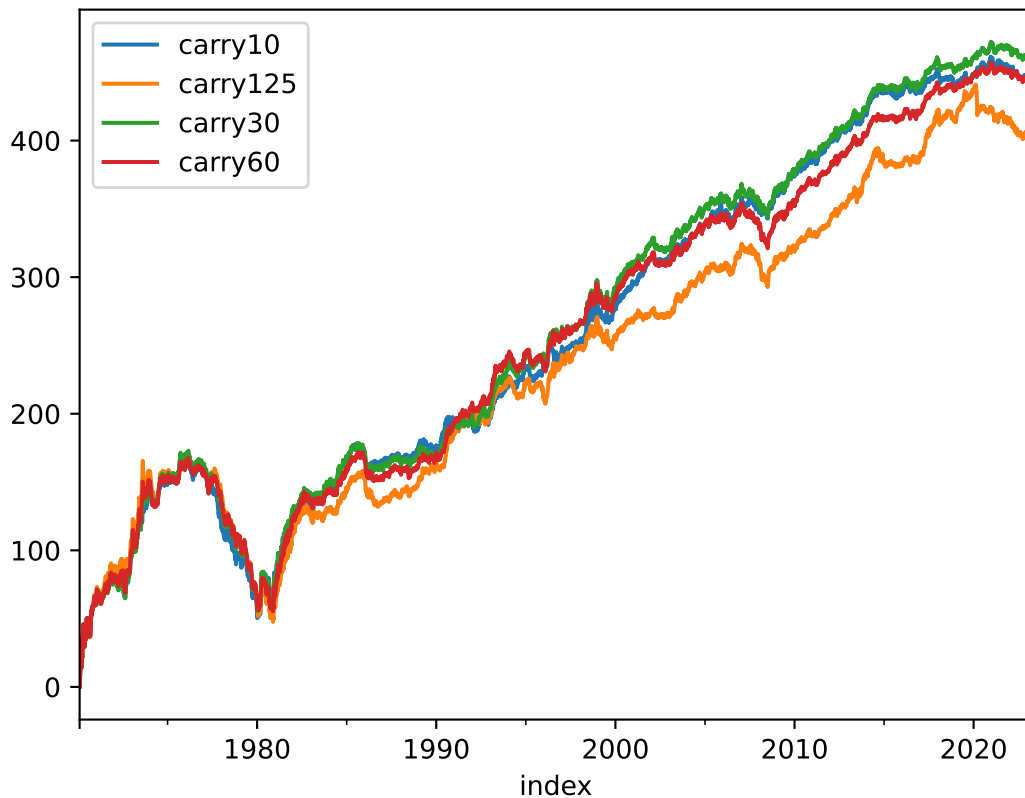
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -1.601, 'carry125': -4.558, 'carry30': -0.24, 'carry60': -0.82}
ann. std {'carry10': 6.58, 'carry125': 8.008, 'carry30': 6.505, 'carry60': 6.485}
ann. SR {'carry10': -0.24, 'carry125': -0.57, 'carry30': -0.04, 'carry60': -0.13}
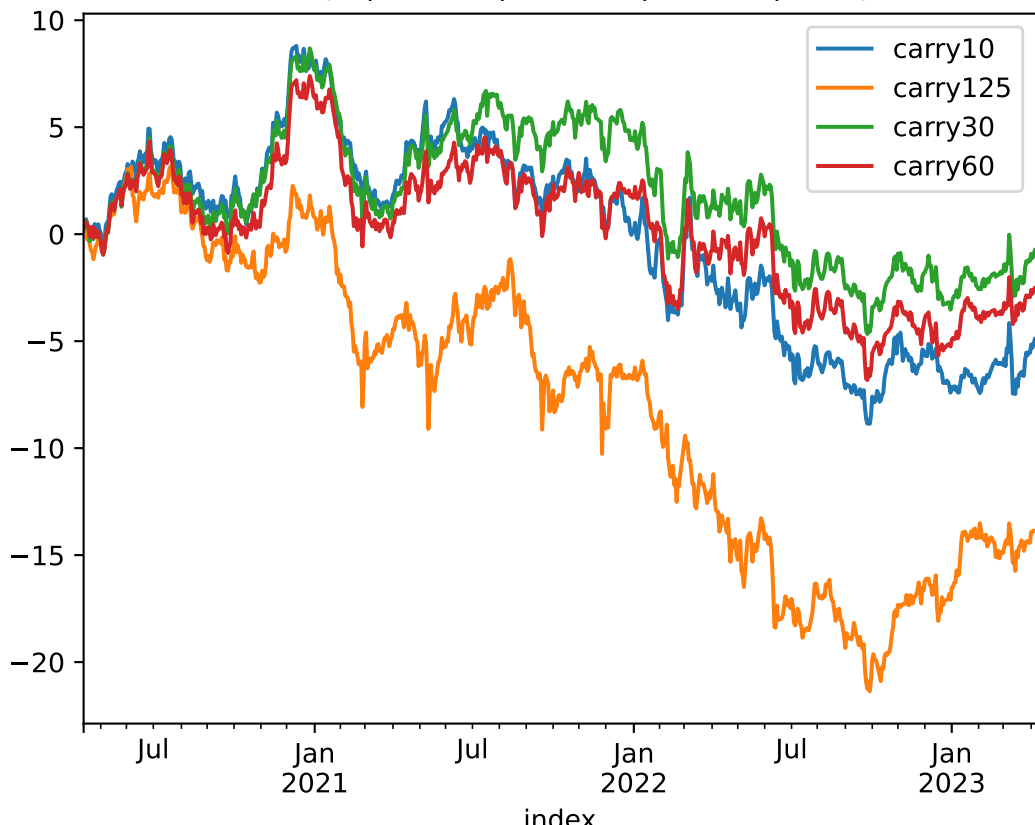
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.262, 'carry125': 4.643, 'carry30': 4.347, 'carry60': 4.621}
ann. std {'carry10': 6.391, 'carry125': 8.993, 'carry30': 6.479, 'carry60': 6.431}
ann. SR {'carry10': 0.51, 'carry125': 0.52, 'carry30': 0.67, 'carry60': 0.72}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.259, 'carry125': 7.538, 'carry30': 8.54, 'carry60': 8.248}
ann. std {'carry10': 11.203, 'carry125': 11.561, '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': 17.818}
ann. std {'relcarry': 5.785}
ann. SR {'relcarry': 3.08}
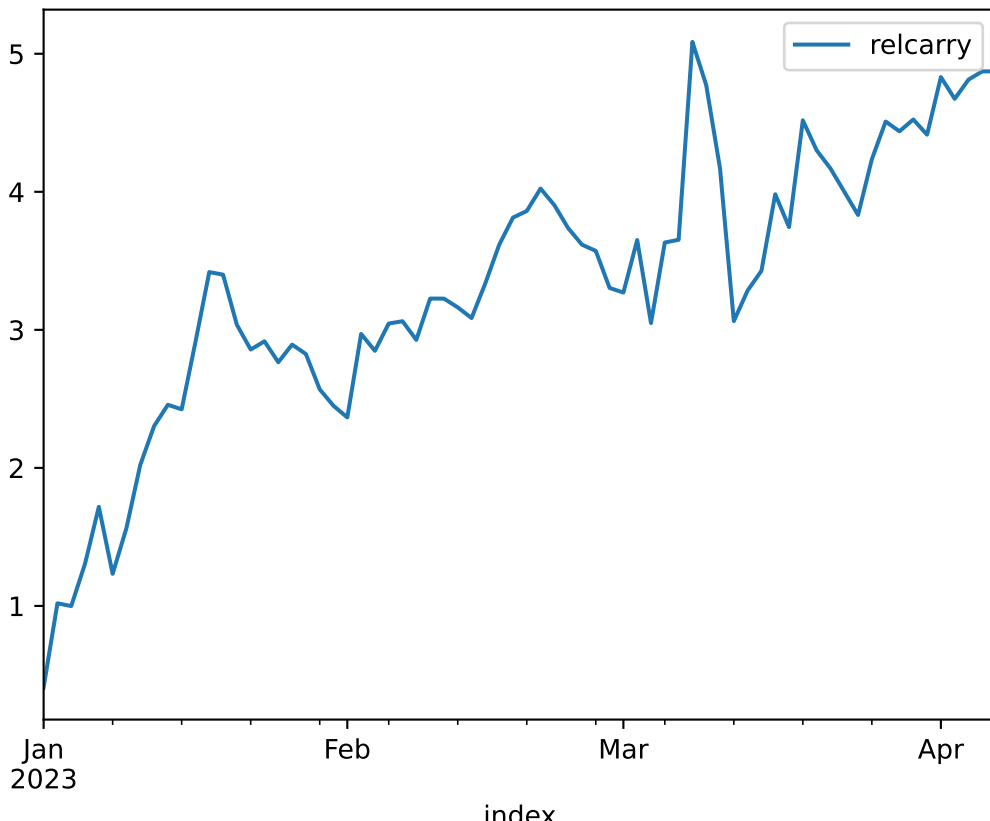
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 2.826}
ann. std {'relcarry': 7.166}
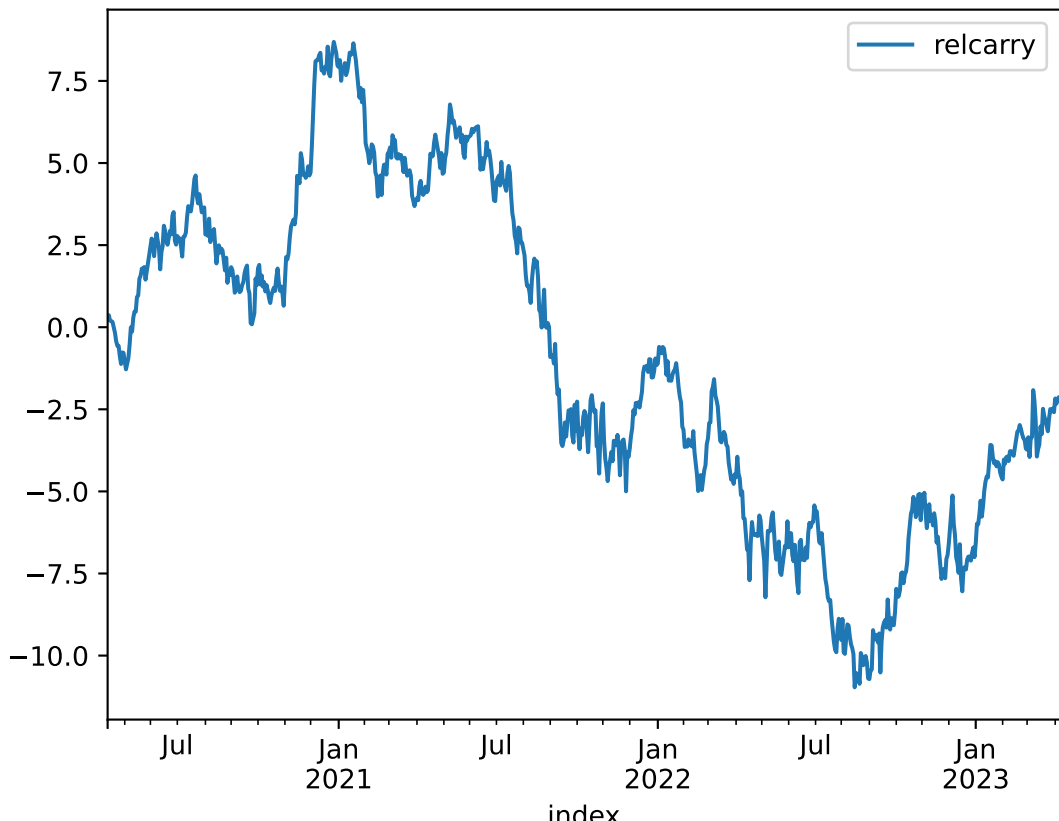ann. SR {'relcarry': 0.39}
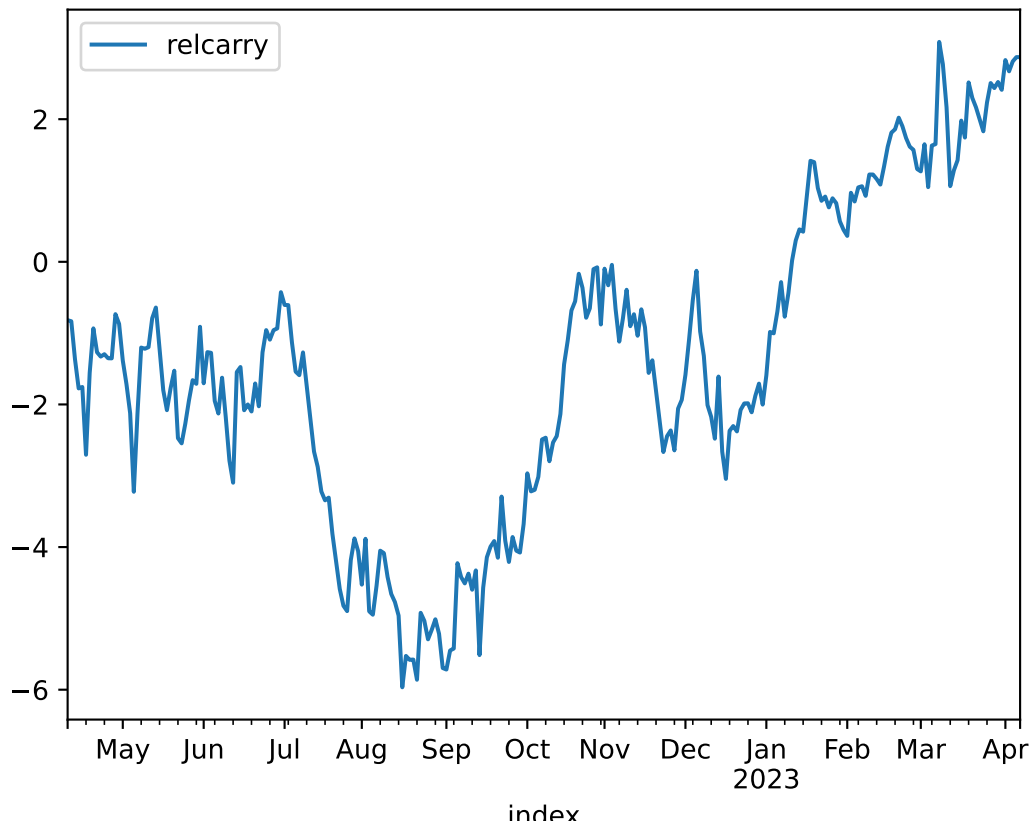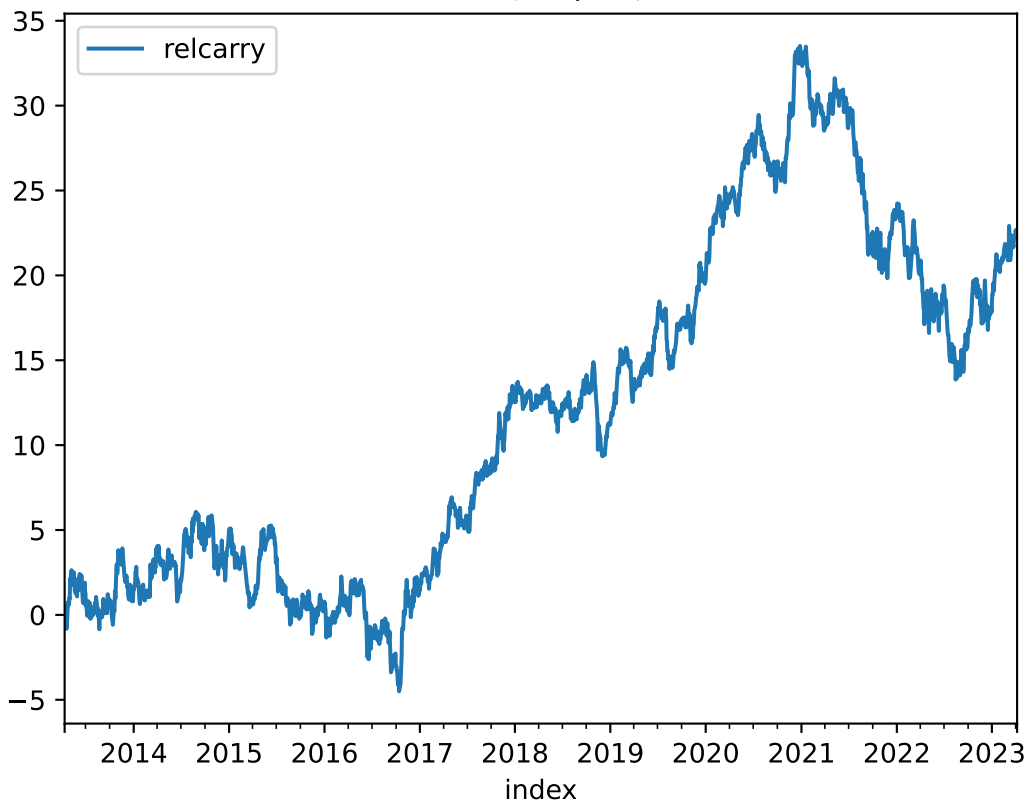
Total Trading Rule P&L for period '3Y'
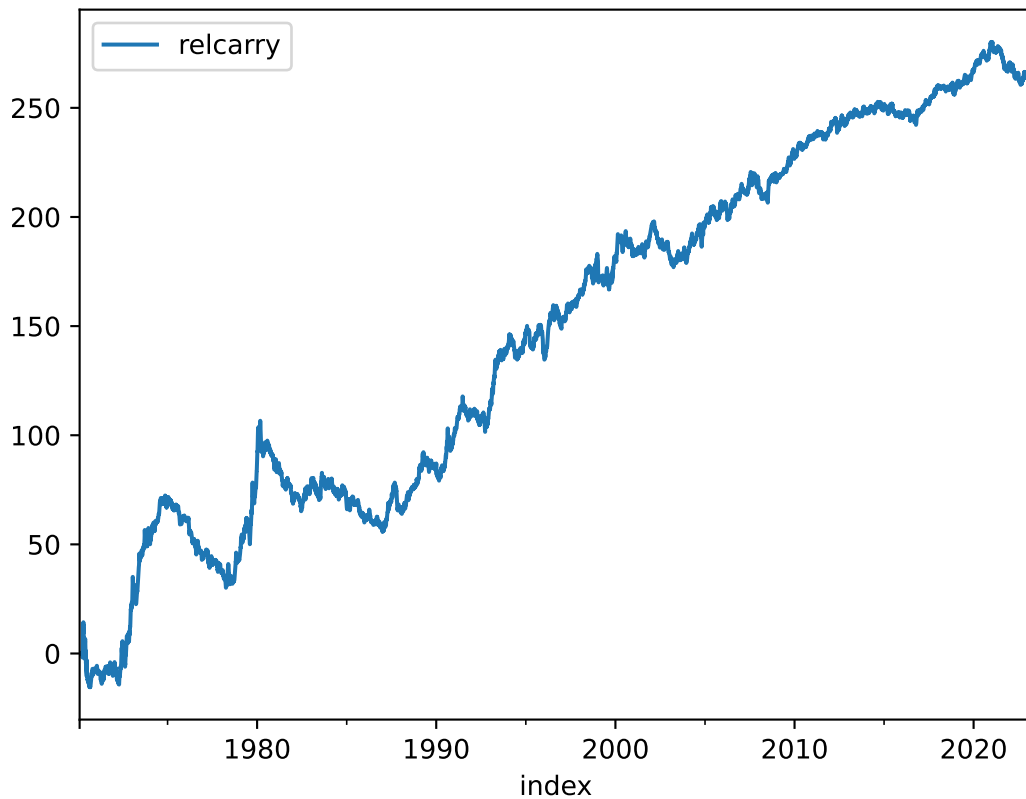ann. mean {'relcarry': -0.699}
ann. std {'relcarry': 6.647}
ann. SR {'relcarry': -0.11}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.229}
ann. std {'relcarry': 5.834}
ann. SR {'relcarry': 0.38}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.971}
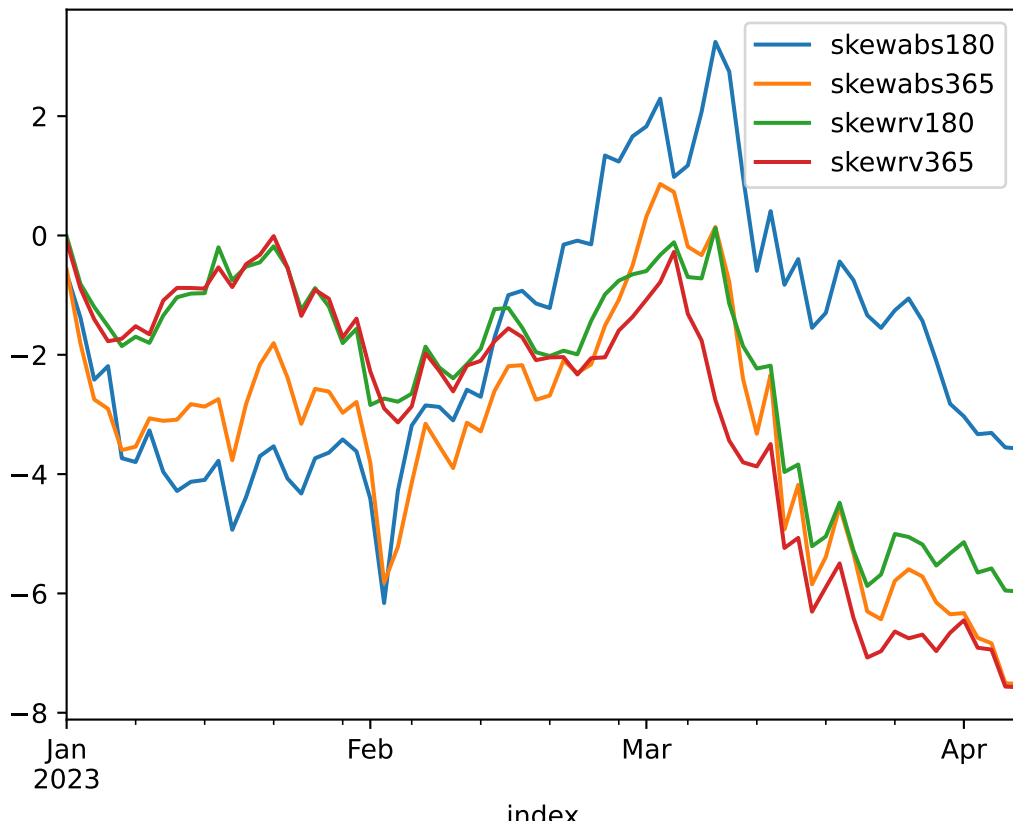ann. std {'relcarry': 8.96}
ann. SR {'relcarry': 0.55}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -13.062, 'skewabs365': -27.497, 'skewrv180': -21.819, 'skewrv365': -27.698}
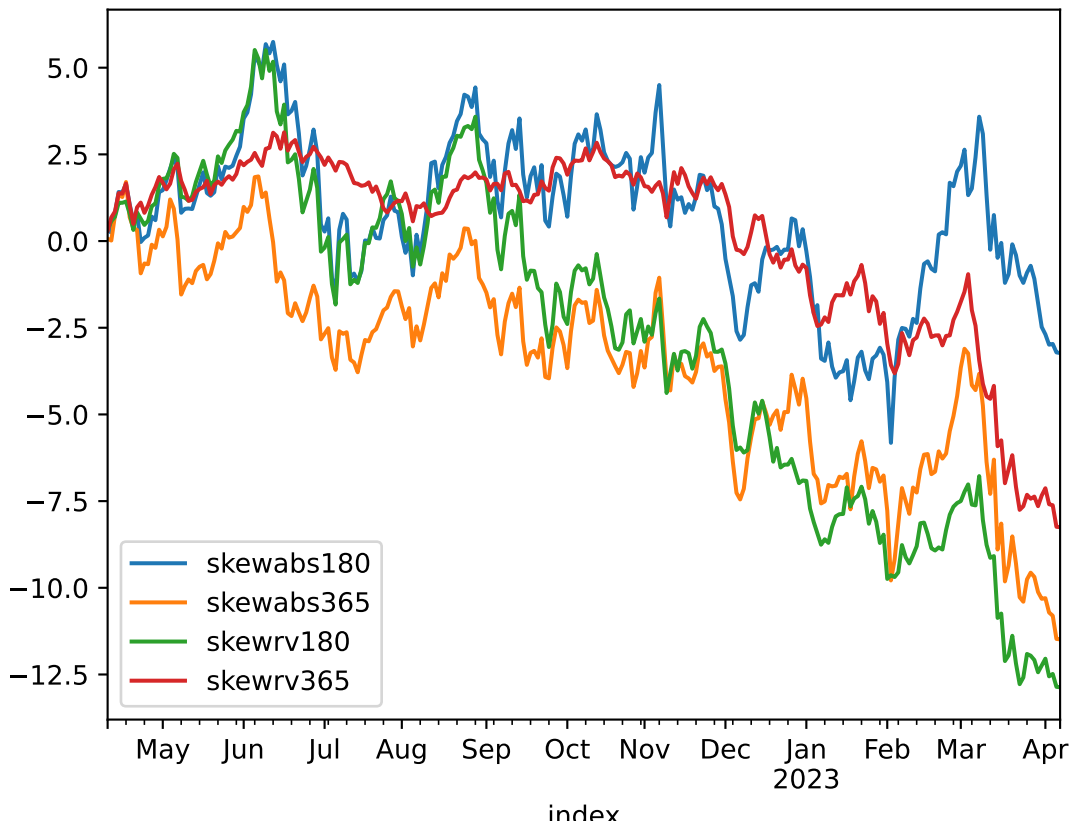ann. std {'skewabs180': 12.028, 'skewabs365': 11.988, 'skewrv180': 8.17, 'skewrv365': 7.858}
ann. SR {'skewabs180': -1.09, 'skewabs365': -2.29, 'skewrv180': -2.67, 'skewrv365': -3.52}

Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -3.18, 'skewabs365': -11.311, 'skewrv180': -12.672, 'skewrv365': -8.125}
ann. std {'skewabs180': 11.034, 'skewabs365': 9.884, 'skewrv180': 9.179, 'skewrv365': 5.586}
ann. SR {'skewabs180': -0.29, 'skewabs365': -1.14, 'skewrv180': -1.38, 'skewrv365': -1.45}
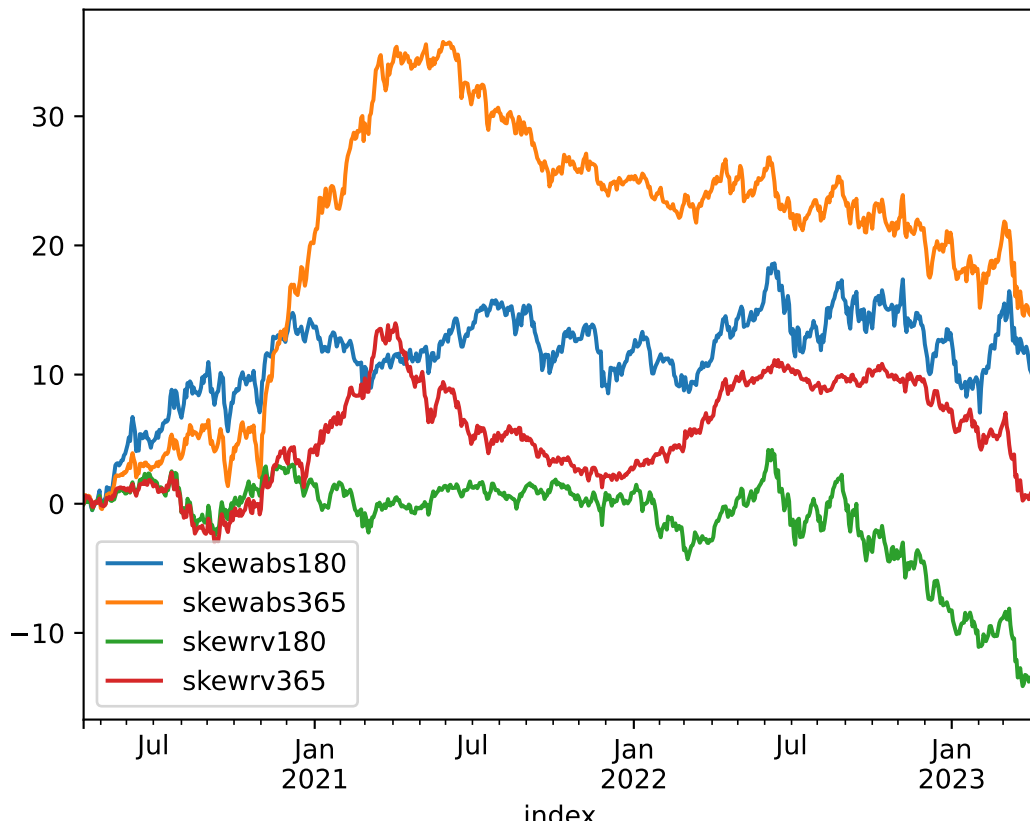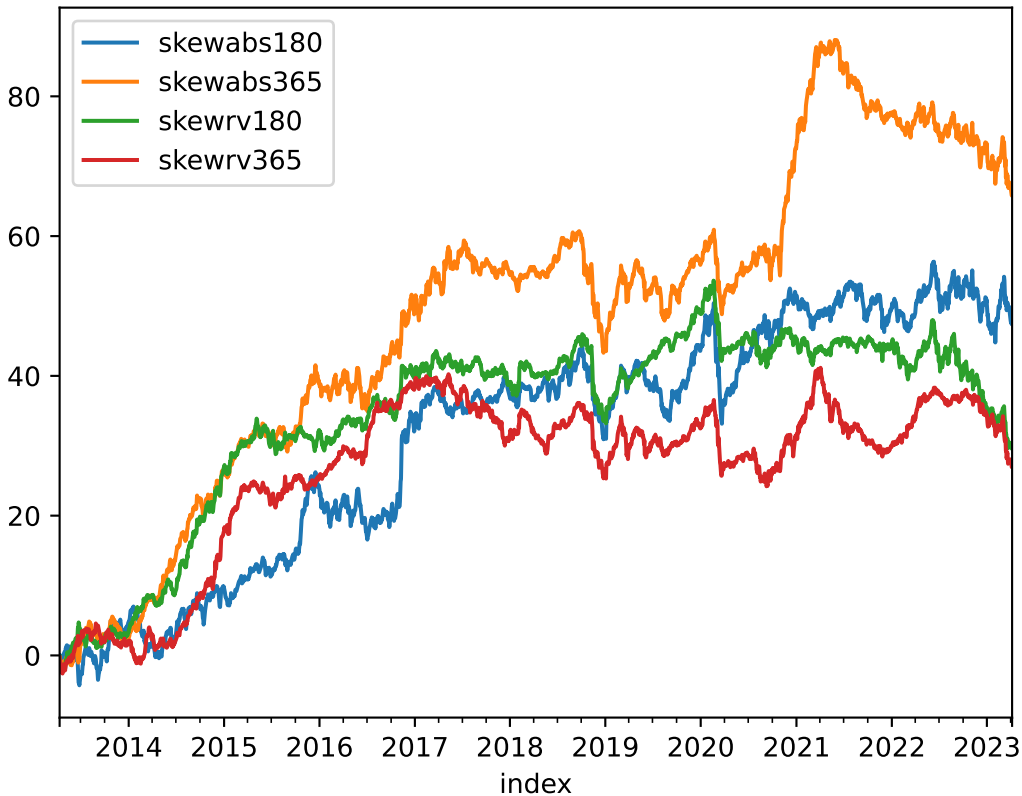
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.165, 'skewabs365': 4.421, 'skewrv180': -4.664, 'skewrv365': -0.084}
ann. std {'skewabs180': 9.113, 'skewabs365': 8.848, 'skewrv180': 7.185, 'skewrv365': 6.267}
ann. SR {'skewabs180': 0.35, 'skewabs365': 0.5, 'skewrv180': -0.65, 'skewrv365': -0.01}
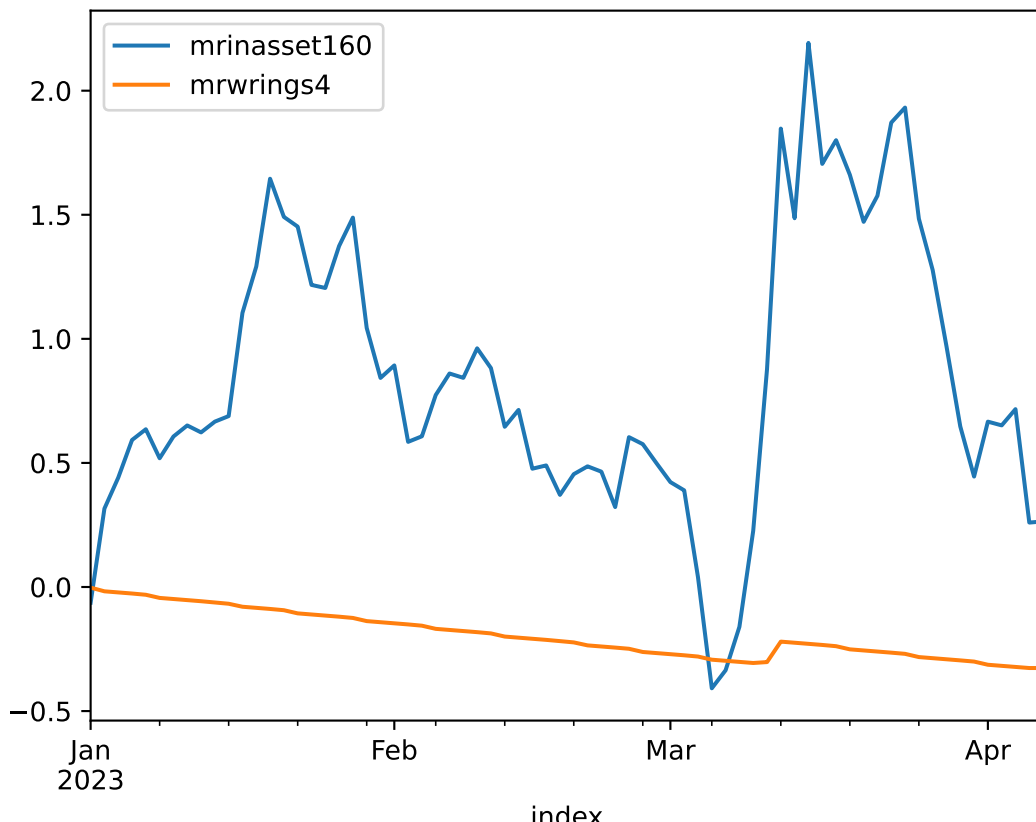
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.652, 'skewabs365': 6.46, 'skewrv180': 2.903, 'skewrv365': 2.644}
ann. std {'skewabs180': 8.004, 'skewabs365': 7.951, 'skewrv180': 6.383, 'skewrv365': 6.051}
ann. SR {'skewabs180': 0.58, 'skewabs365': 0.81, 'skewrv180': 0.45, 'skewrv365': 0.44}
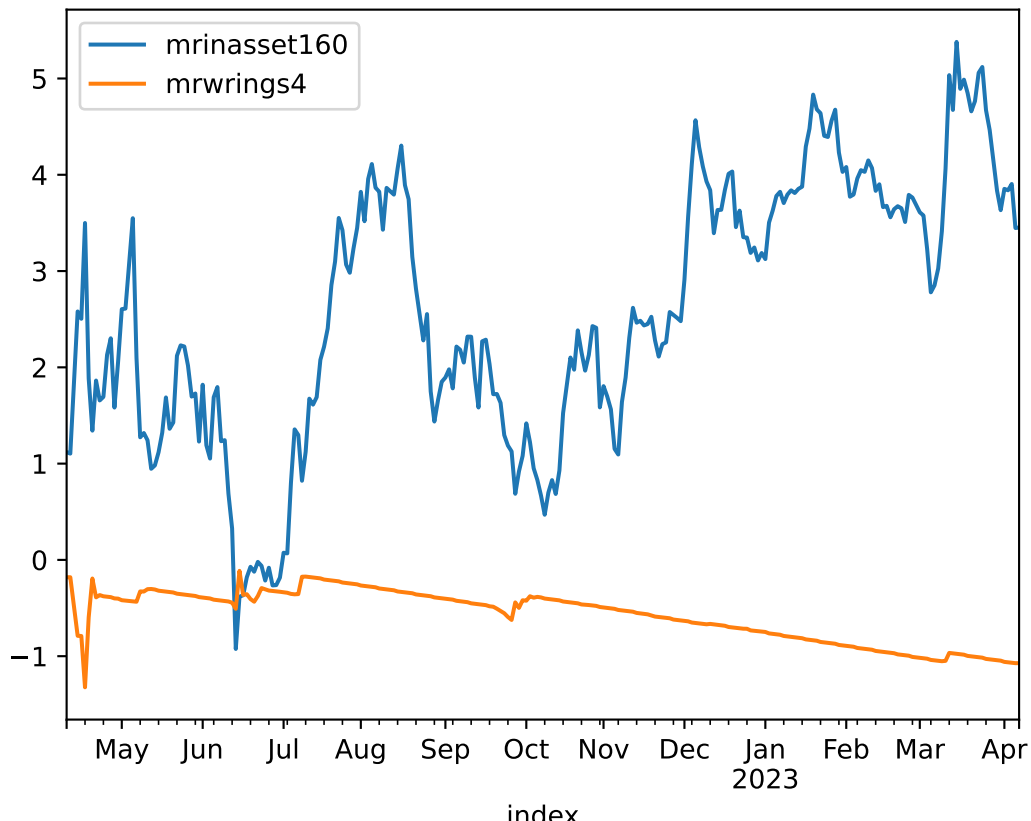
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.855, 'skewabs365': 5.509, 'skewrv180': 4.207, 'skewrv365': 2.348}
ann. std {'skewabs180': 10.101, 'skewabs365': 9.867, 'skewrv180': 8.751, 'skewrv365': 8.122}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}
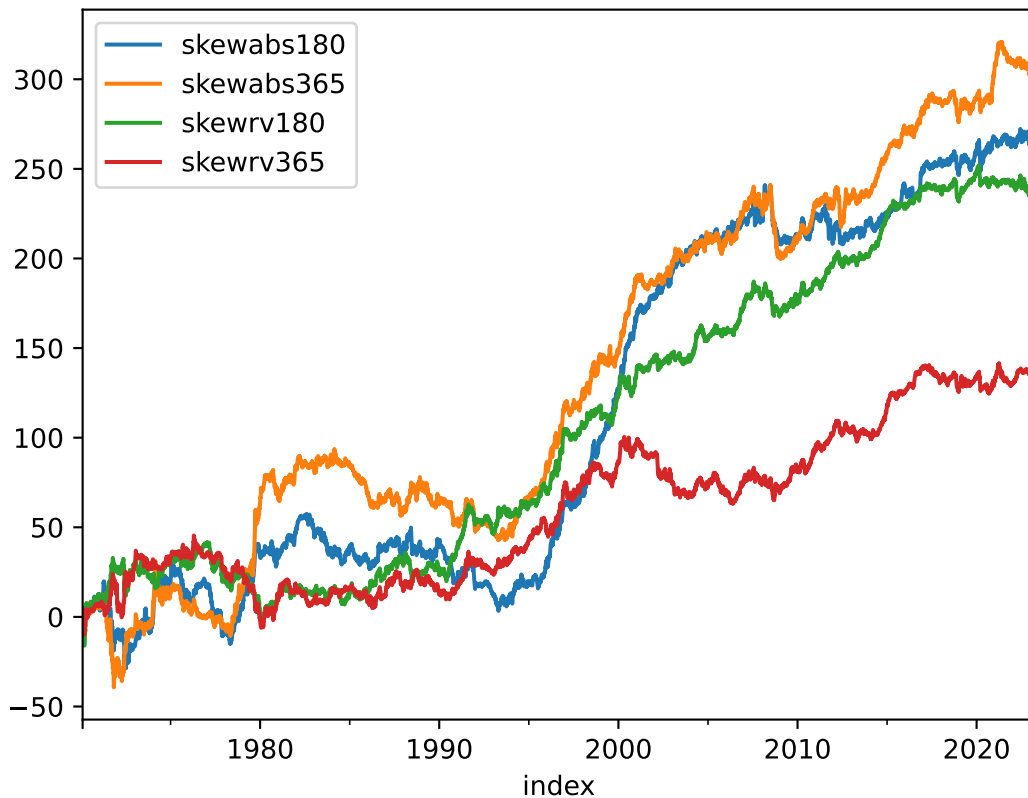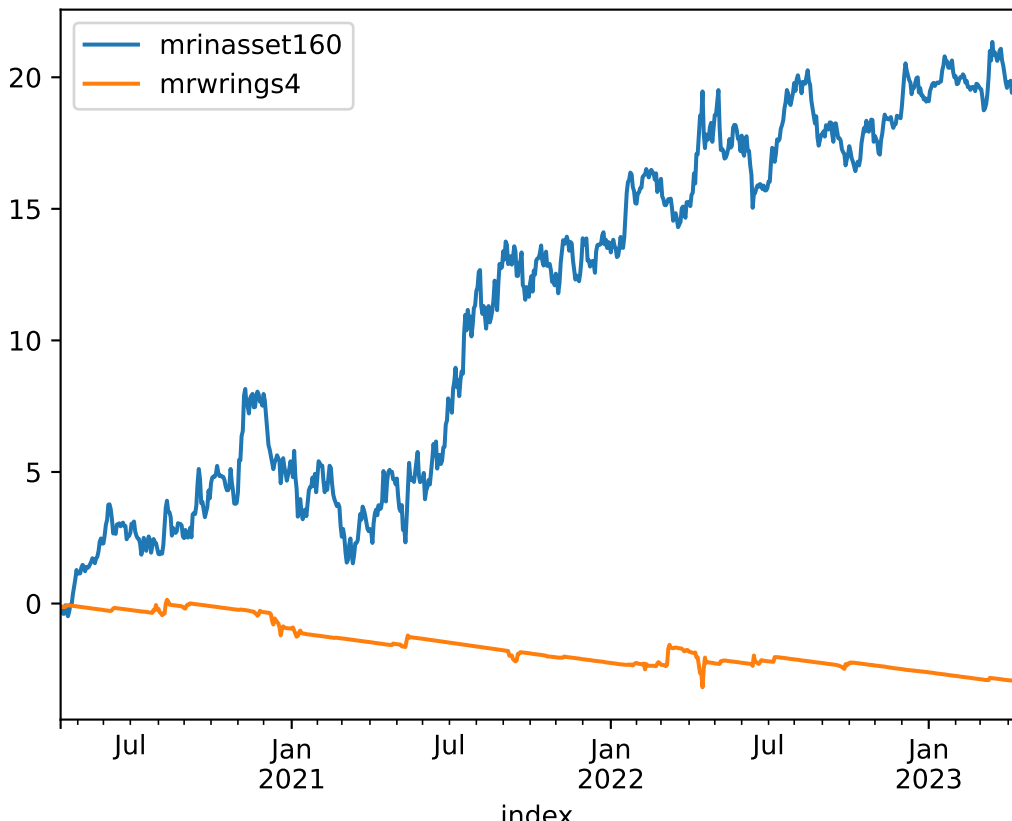
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 0.967, 'mrwrings4': -1.194}
ann. std {'mrinasset160': 4.292, 'mrwrings4': 0.178}
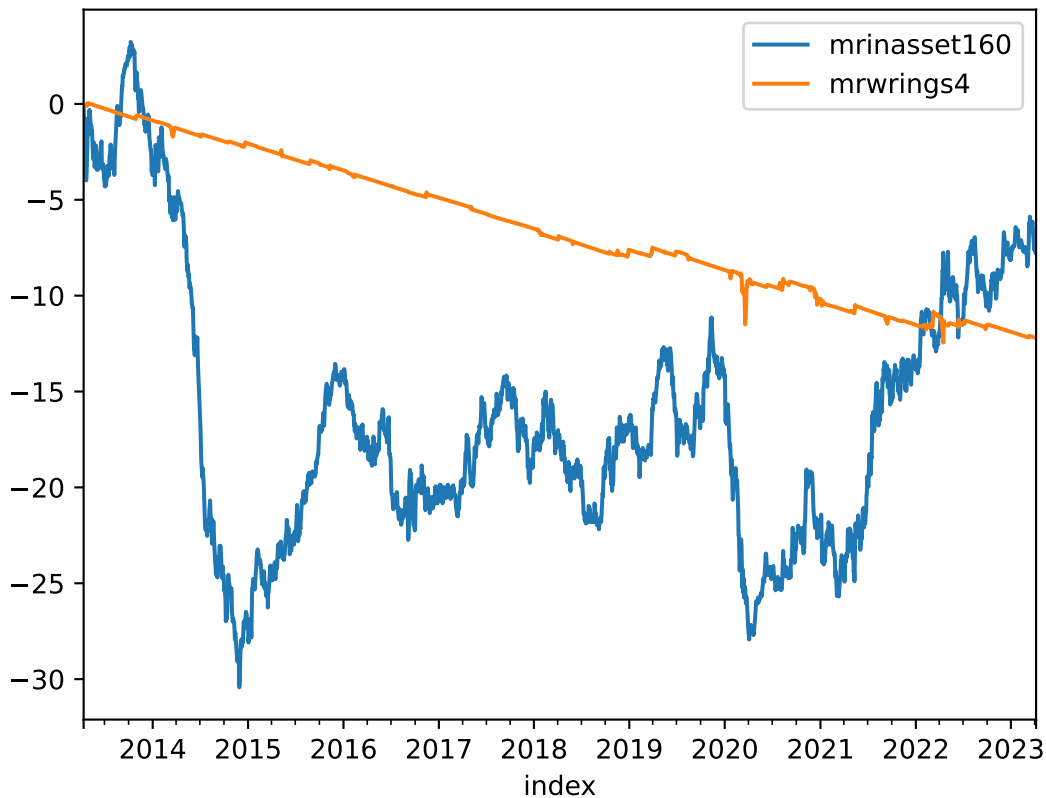ann. SR {'mrinasset160': 0.23, 'mrwrings4': -6.7}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 3.399, 'mrwrings4': -1.056}
ann. std {'mrinasset160': 5.735, 'mrwrings4': 1.248}
ann. SR {'mrinasset160': 0.59, 'mrwrings4': -0.85}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.372, 'mrwrings4': -0.963}
ann. std {'mrinasset160': 6.262, 'mrwrings4': 1.021}
ann. SR {'mrinasset160': 1.02, 'mrwrings4': -0.94}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.766, 'mrwrings4': -1.198}
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': -2.121}
ann. std {'mrinasset160': 9.871, 'mrwrings4': 2.089}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.02}