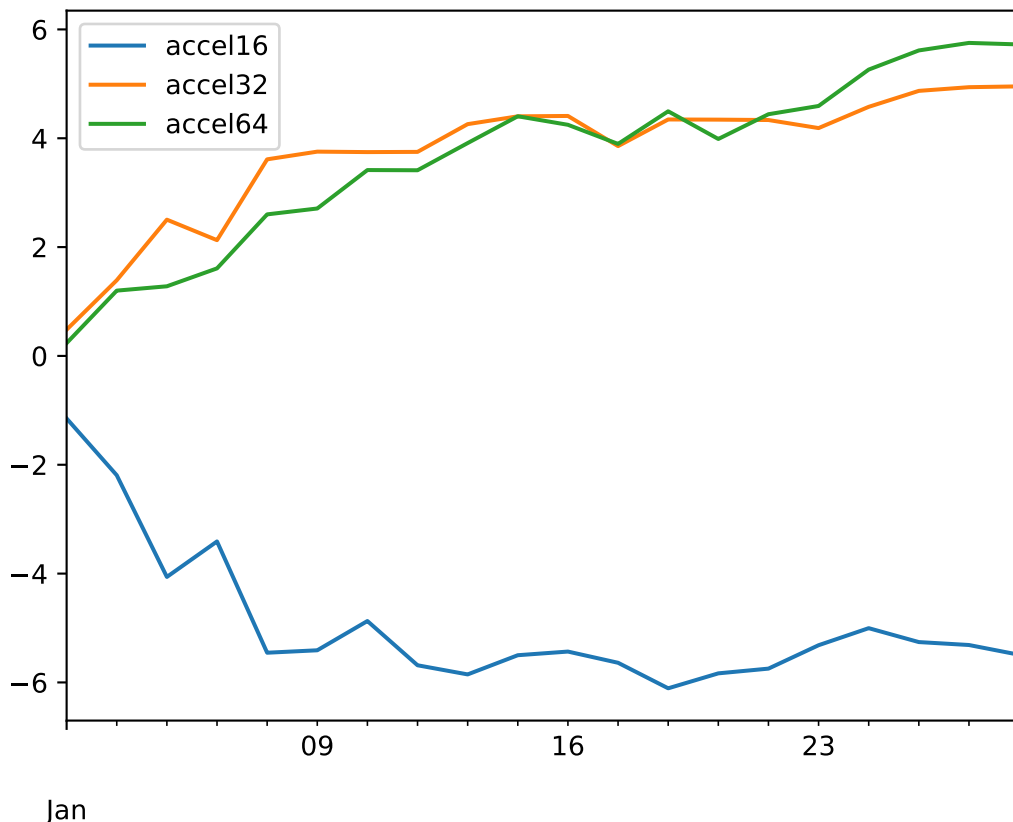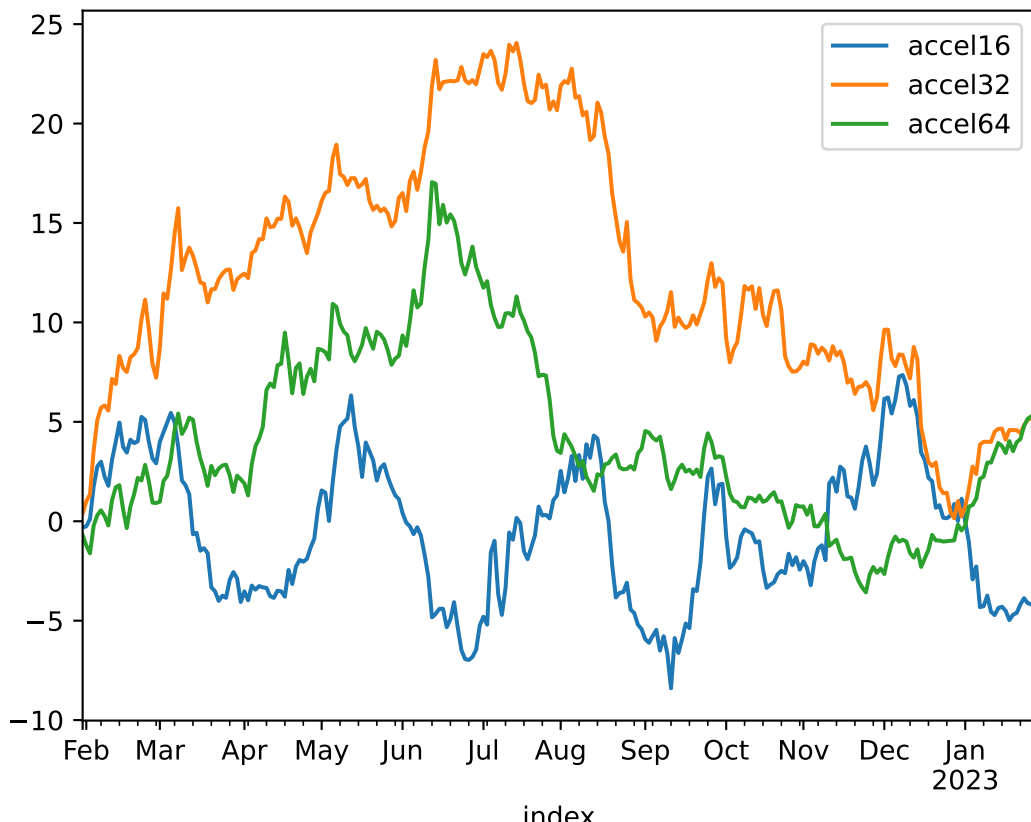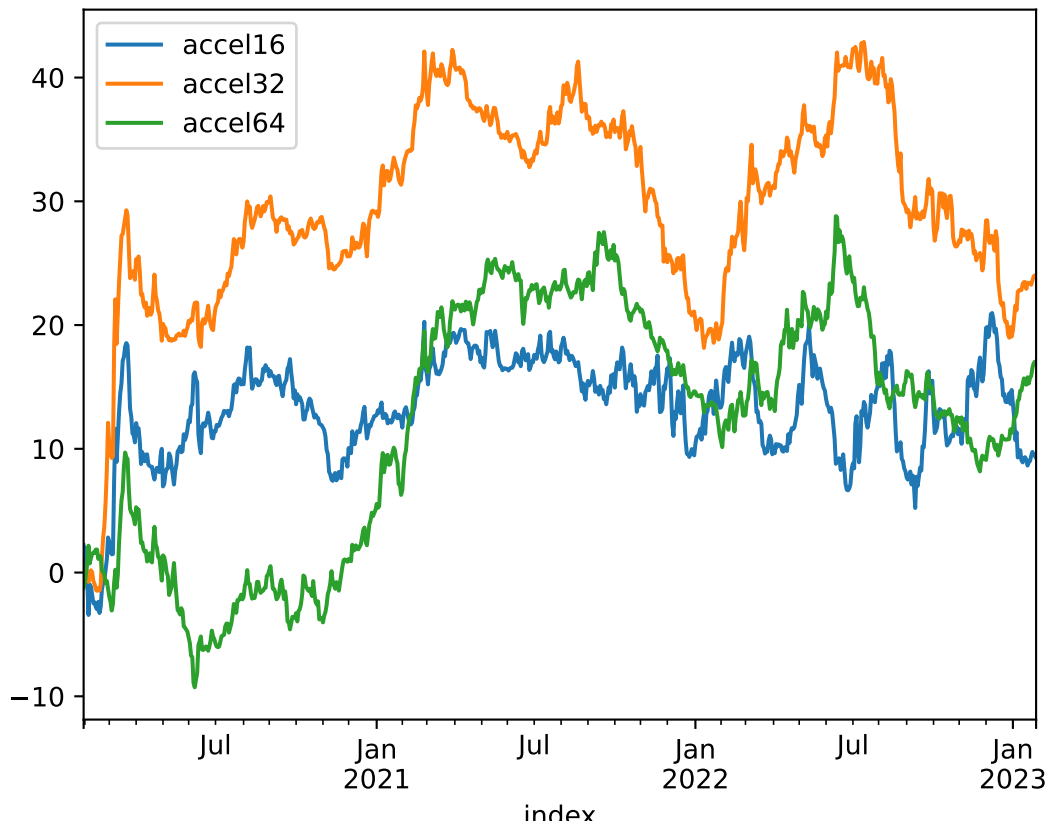Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -70.292, 'accel32': 63.402, 'accel64': 73.27}
ann. std {'accel16': 12.084, 'accel32': 7.814, 'accel64': 6.398}
ann. SR {'accel16': -5.82, 'accel32': 8.11, 'accel64': 11.45}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -4.289, 'accel32': 5.118, 'accel64': 5.18}
ann. std {'accel16': 15.965, 'accel32': 14.586, 'accel64': 11.715}
ann. SR {'accel16': -0.27, 'accel32': 0.35, 'accel64': 0.44}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 3.036, 'accel32': 7.874, 'accel64': 5.576}
ann. std {'accel16': 14.964, 'accel32': 14.268, 'accel64': 11.427}
ann. SR {'accel16': 0.2, 'accel32': 0.55, 'accel64': 0.49}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.468, 'accel32': -0.194, 'accel64': -0.24}
ann. std {'accel16': 11.947, 'accel32': 11.191, 'accel64': 9.582}
ann. SR {'accel16': 0.04, 'accel32': -0.02, 'accel64': -0.03}
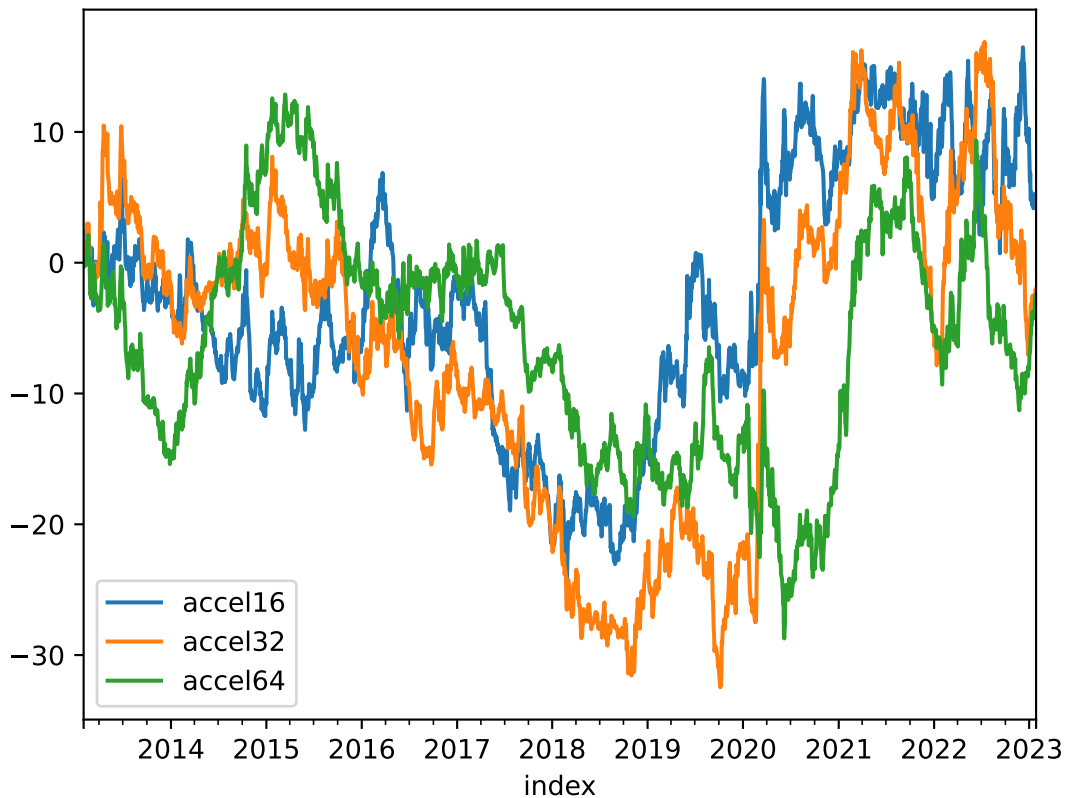
Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.841, 'accel32': 4.56, 'accel64': 4.719}
ann. std {'accel16': 15.694, 'accel32': 13.783, 'accel64': 13.301}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}
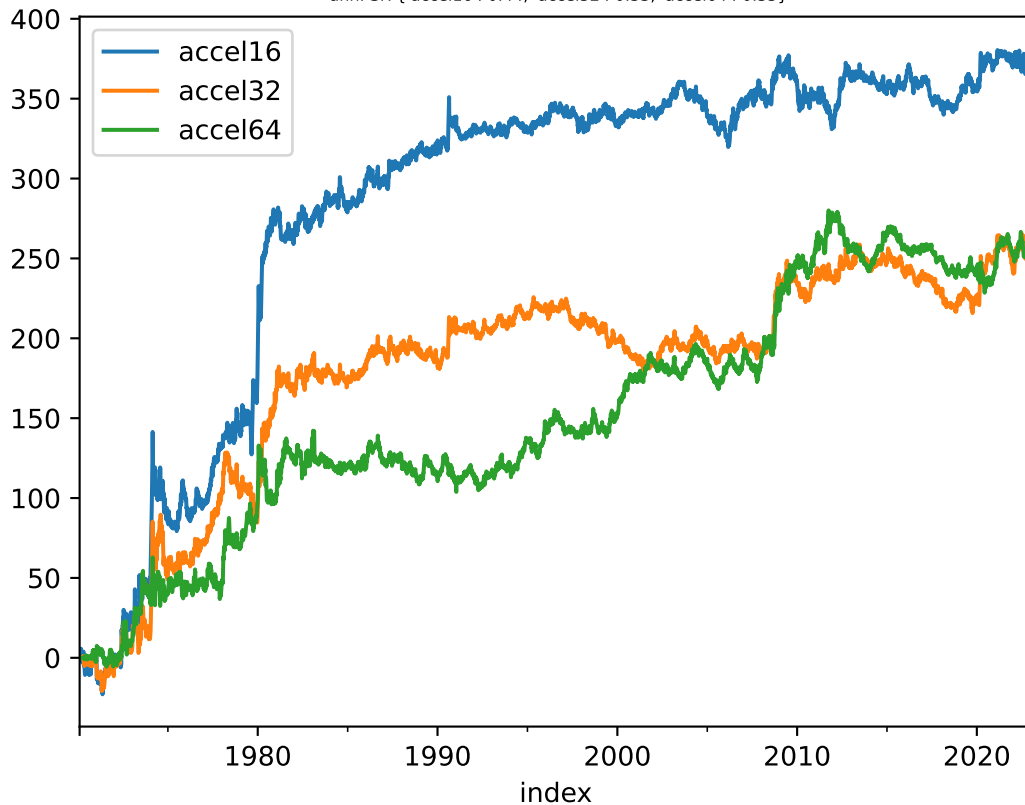
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 11.974, 'assettrend2': 49.536, 'assettrend32': 0.198, 'assettrend4': 7.068, 'assettrend64': -16.642, 'assettrend8': 3.678}
ann. std {'assettrend16': 1.444, 'assettrend2': 5.83, 'assettrend32': 1.258, 'assettrend4': 2.738, 'assettrend64': 2.613, 'assettrend8': 1.376}
ann. SR {'assettrend16': 8.29, 'assettrend2': 8.5, 'assettrend32': 0.16, 'assettrend4': 2.58, 'assettrend64': -6.37, 'assettrend8': 2.67}
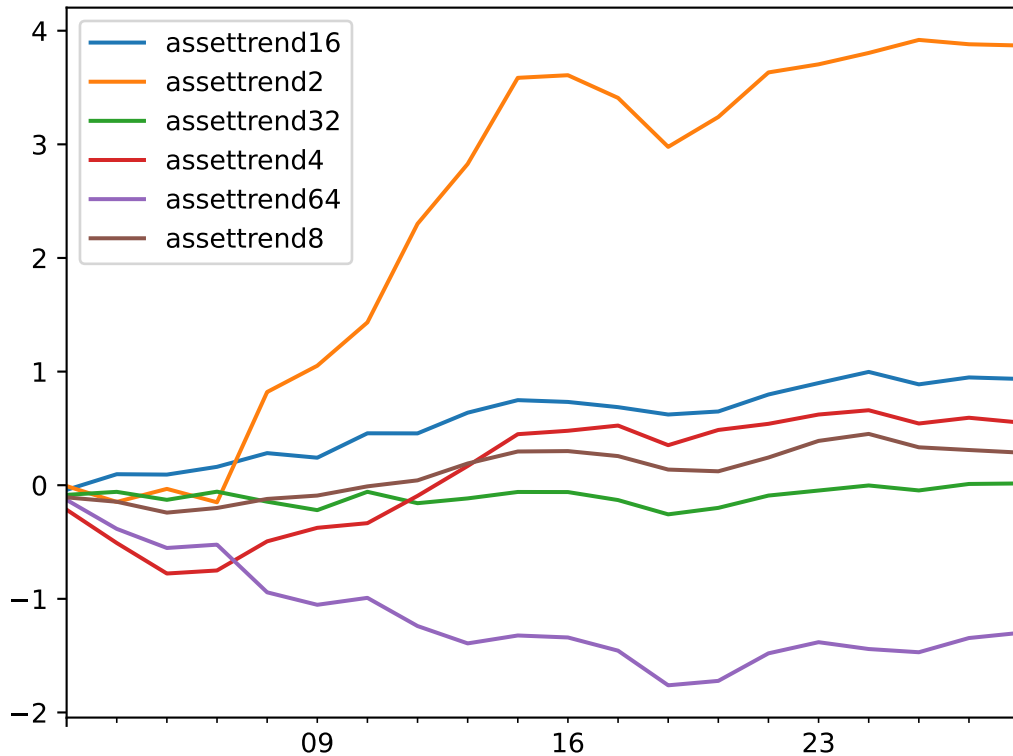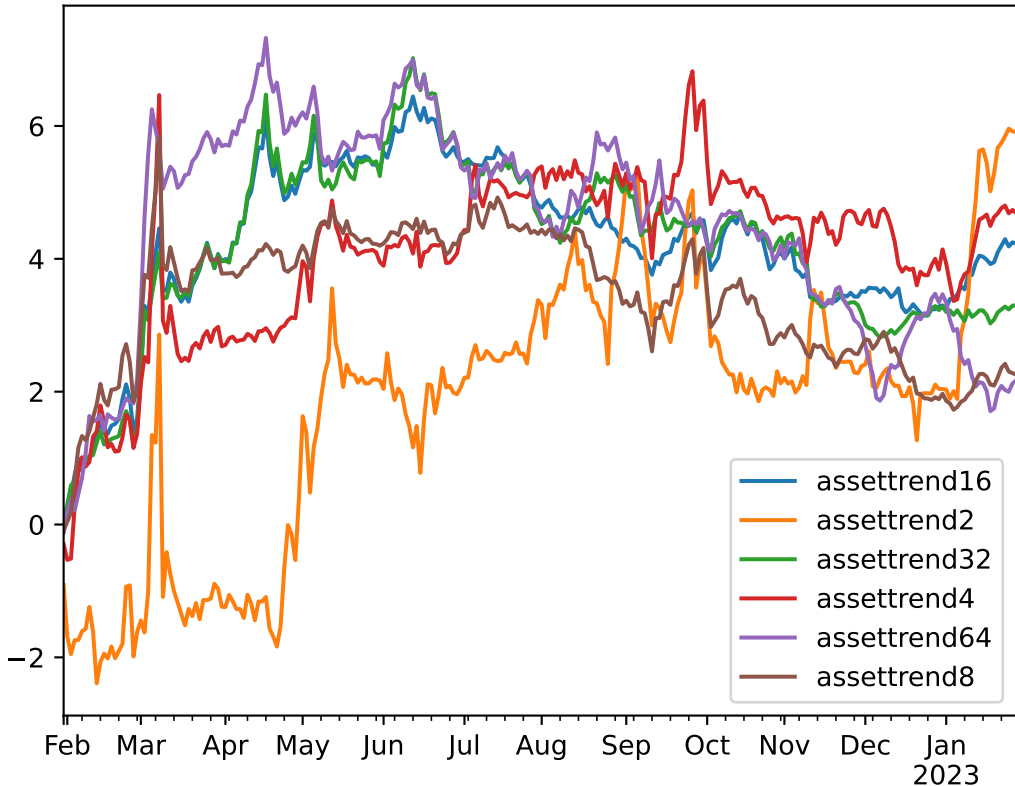
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 4.169, 'assettrend2': 5.819, 'assettrend32': 3.249, 'assettrend4': 4.622, 'assettrend64': 2.134, 'assettrend8': 2.221}
ann. std {'assettrend16': 2.966, 'assettrend2': 7.642, 'assettrend32': 3.212, 'assettrend4': 5.63, 'assettrend64': 3.83, 'assettrend8': 3.626}
ann. SR {'assettrend16': 1.41, 'assettrend2': 0.76, 'assettrend32': 1.01, 'assettrend4': 0.82, 'assettrend64': 0.56, 'assettrend8': 0.61}
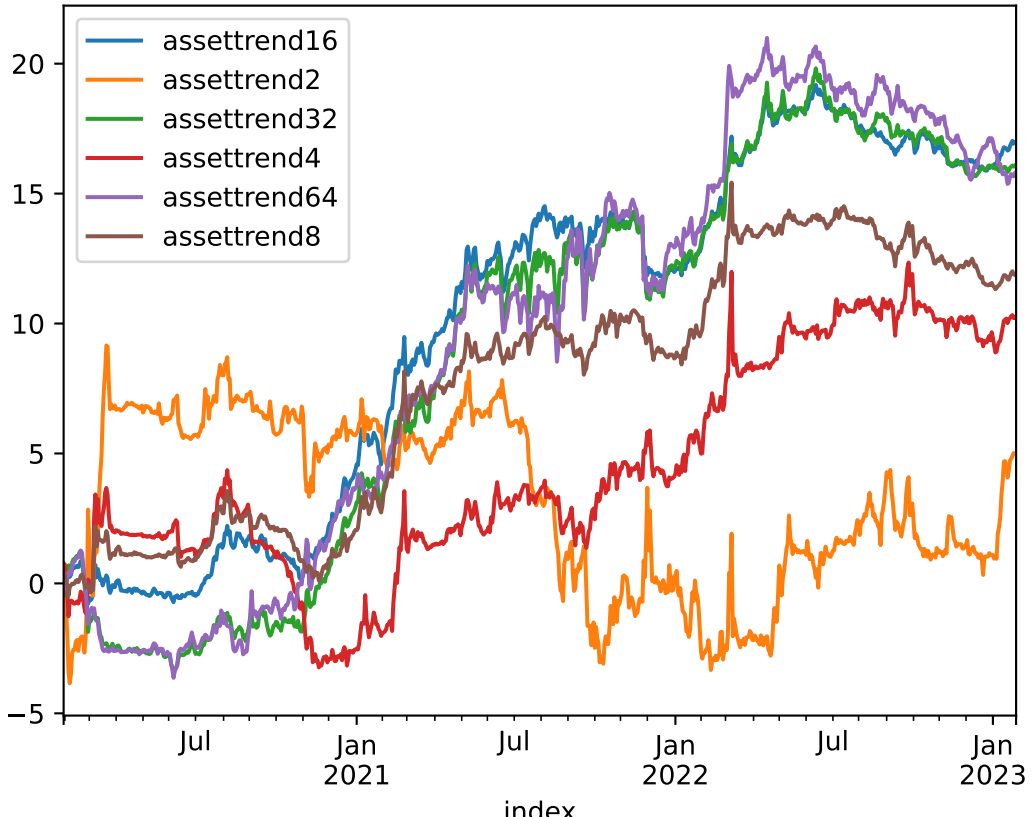
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.563, 'assettrend2': 1.628, 'assettrend32': 5.277, 'assettrend4': 3.349, 'assettrend64': 5.19, 'assettrend8': 3.884}
ann. std {'assettrend16': 3.531, 'assettrend2': 7.755, 'assettrend32': 4.375, 'assettrend4': 5.336, 'assettrend64': 5.143, 'assettrend8': 3.707}
ann. SR {'assettrend16': 1.58, 'assettrend2': 0.21, 'assettrend32': 1.21, 'assettrend4': 0.63, 'assettrend64': 1.01, 'assettrend8': 1.05}
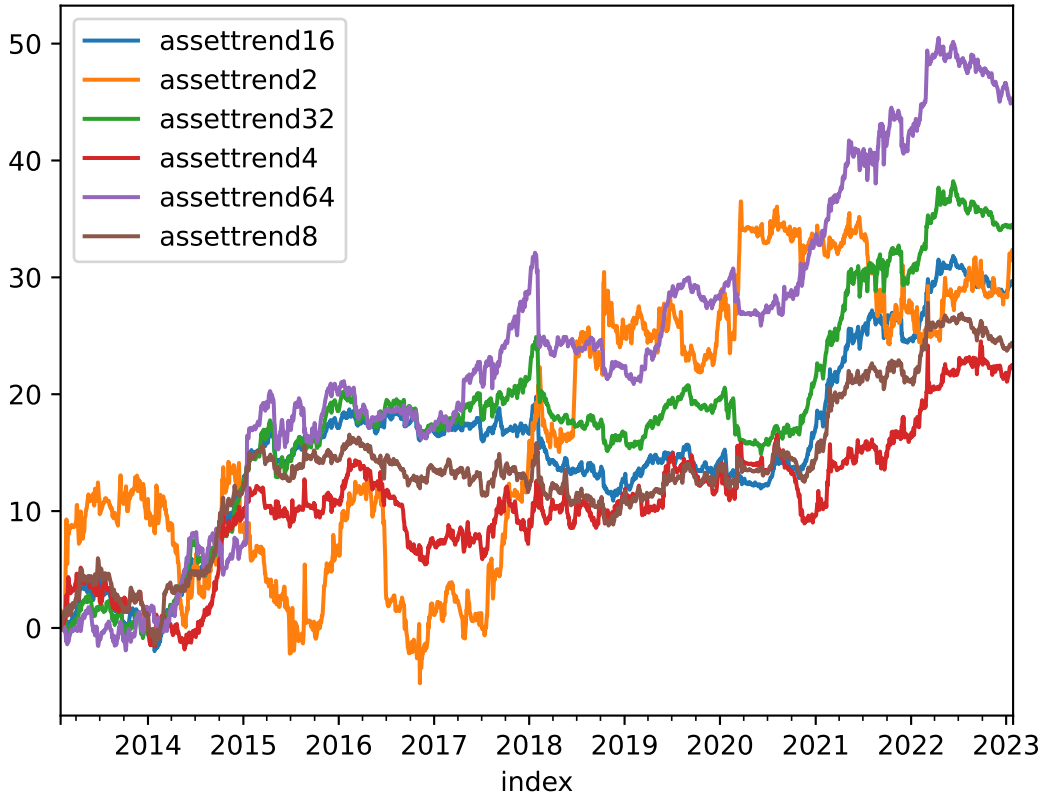
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.909, 'assettrend2': 3.173, 'assettrend32': 3.389, 'assettrend4': 2.199, 'assettrend64': 4.451, 'assettrend8': 2.381}
ann. std {'assettrend16': 3.27, 'assettrend2': 8.401, 'assettrend32': 3.745, 'assettrend4': 5.008, 'assettrend64': 5.301, 'assettrend8': 3.559}
ann. SR {'assettrend16': 0.89, 'assettrend2': 0.38, 'assettrend32': 0.9, 'assettrend4': 0.44, 'assettrend64': 0.84, 'assettrend8': 0.67}
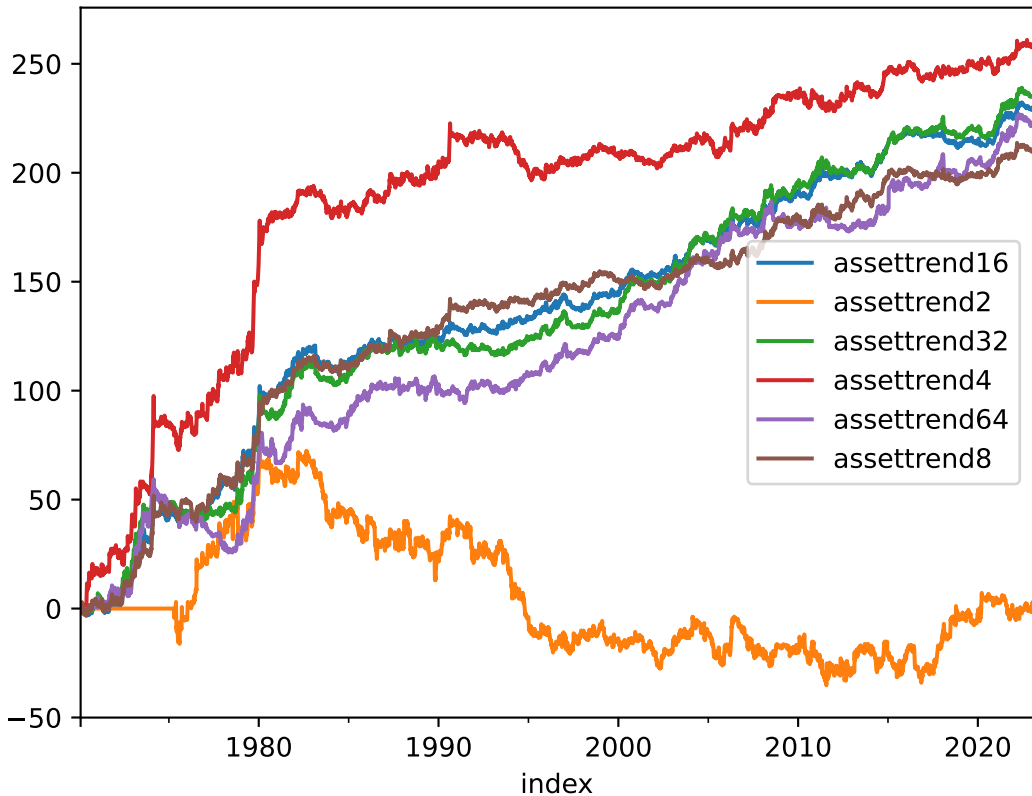
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.26, 'assettrend2': 0.056, 'assettrend32': 4.358, 'assettrend4': 4.793, 'assettrend64': 4.107, 'assettrend8': 3.892}
ann. std {'assettrend16': 4.646, 'assettrend2': 10.025, 'assettrend32': 4.876, 'assettrend4': 7.342, 'assettrend64': 5.446, 'assettrend8': 5.021}
ann. SR {'assettrend16': 0.92, 'assettrend2': 0.01, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}
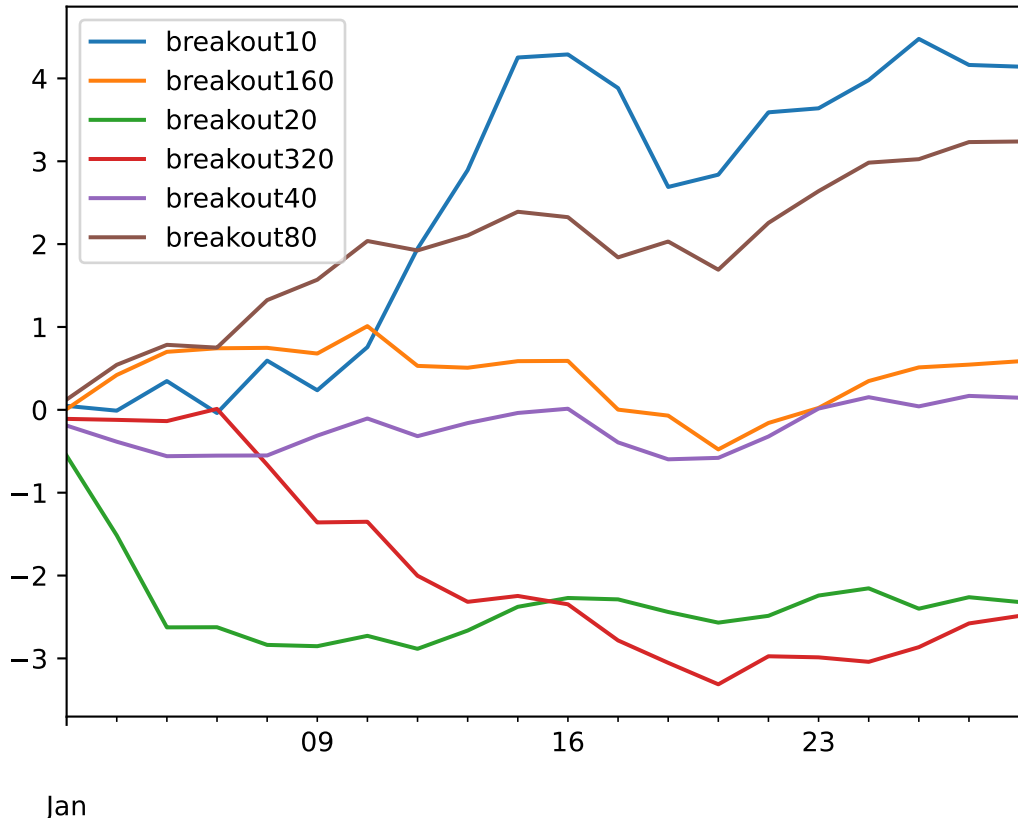
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 53.018, 'breakout160': 7.502, 'breakout20': -29.689, 'breakout320': -31.842, 'breakout40': 1.872, 'breakout80': 41.451}
ann. std {'breakout10': 9.729, 'breakout160': 4.299, 'breakout20': 5.941, 'breakout320': 4.886, 'breakout40': 3.129, 'breakout80': 4.469}
ann. SR {'breakout10': 5.45, 'breakout160': 1.75, 'breakout20': -5.0, 'breakout320': -6.52, 'breakout40': 0.6, 'breakout80': 9.27}
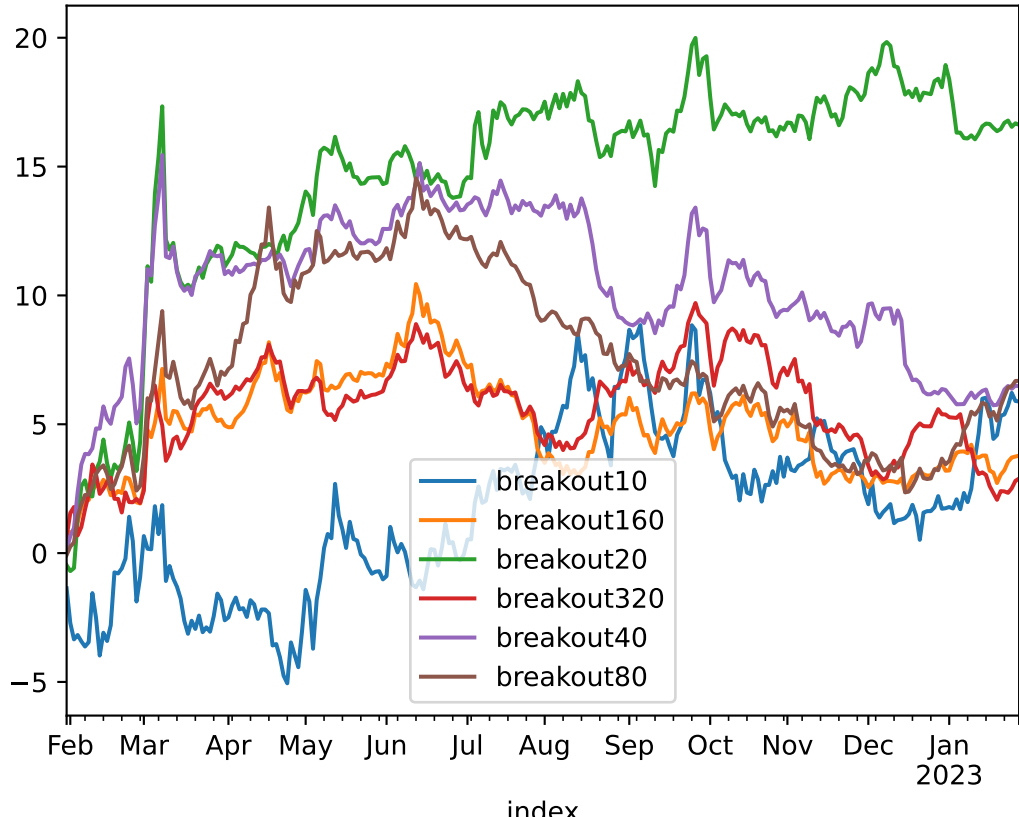
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 5.793, 'breakout160': 3.725, 'breakout20': 16.366, 'breakout320': 2.848, 'breakout40': 6.381, 'breakout80': 6.584}
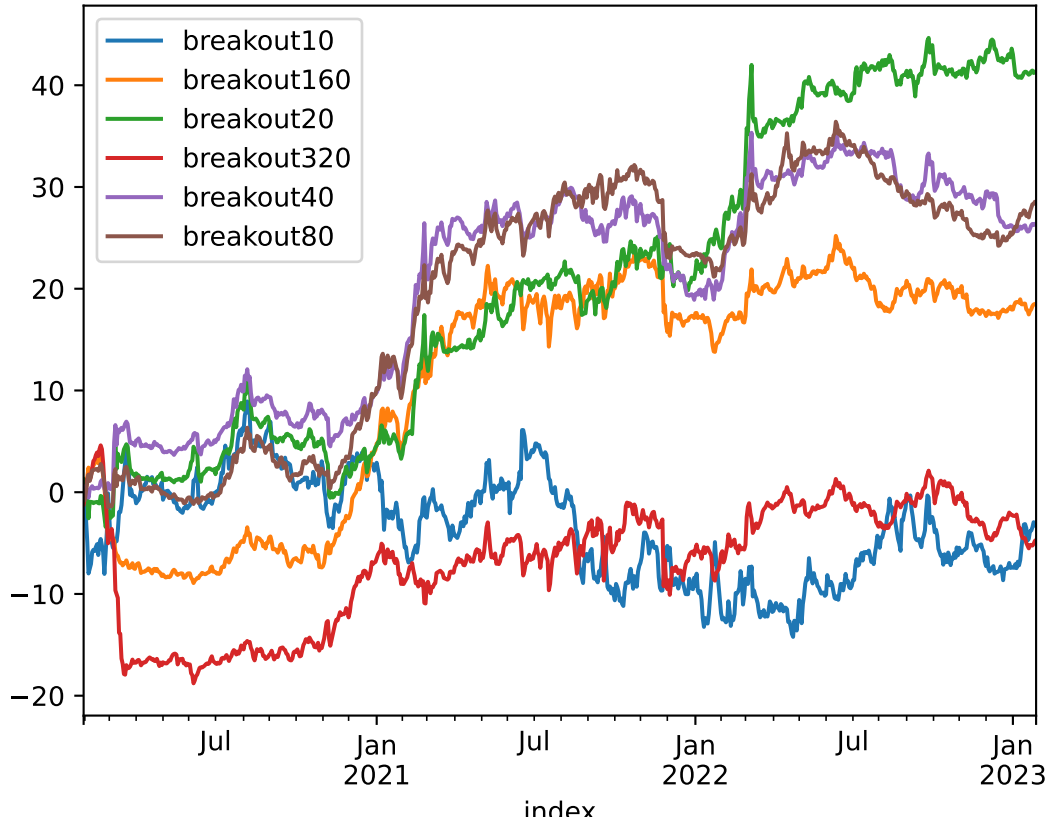ann. std {'breakout10': 12.801, 'breakout160': 6.893, 'breakout20': 11.715, 'breakout320': 7.138, 'breakout40': 9.373, 'breakout80': 7.891}
ann. SR {'breakout10': 0.45, 'breakout160': 0.54, 'breakout20': 1.4, 'breakout320': 0.4, 'breakout40': 0.68, 'breakout80': 0.83}
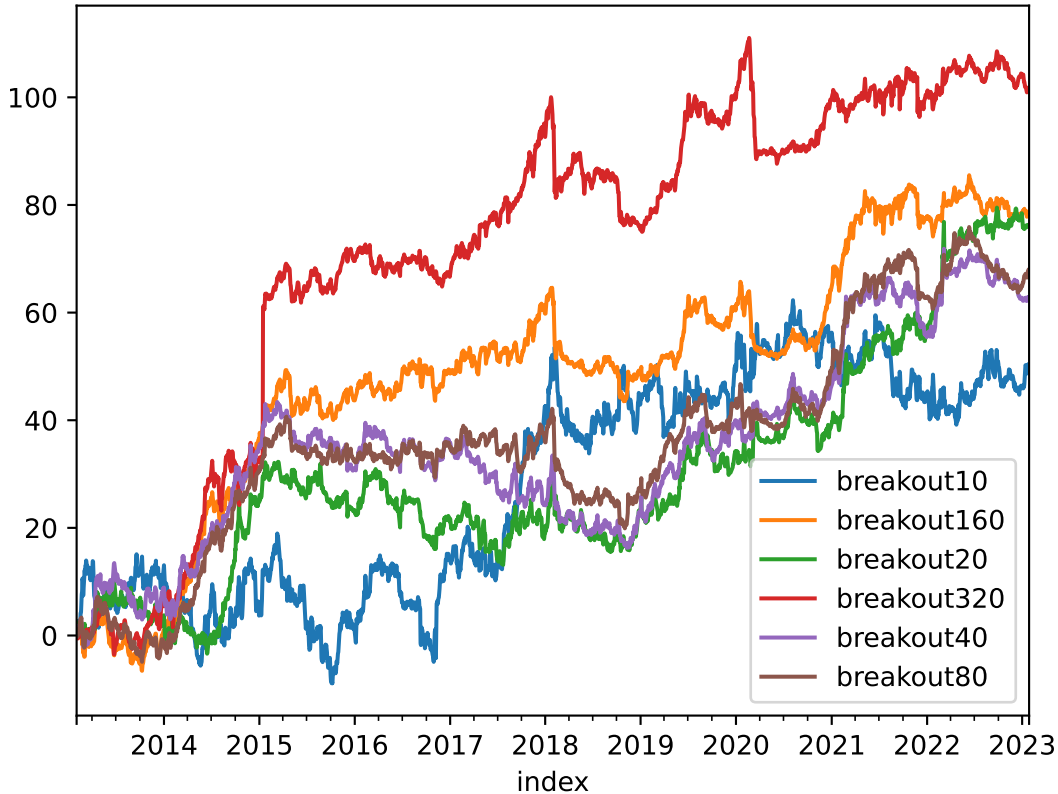
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -1.076, 'breakout160': 6.076, 'breakout20': 13.531, 'breakout320': -1.538, 'breakout40': 8.642, 'breakout80': 9.36}
ann. std {'breakout10': 14.136, 'breakout160': 9.549, 'breakout20': 11.46, 'breakout320': 10.626, 'breakout40': 9.887, 'breakout80': 9.273}
ann. SR {'breakout10': -0.08, 'breakout160': 0.64, 'breakout20': 1.18, 'breakout320': -0.14, 'breakout40': 0.87, 'breakout80': 1.01}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 4.92, 'breakout160': 7.745, 'breakout20': 7.477, 'breakout320': 9.991, 'breakout40': 6.177, 'breakout80': 6.682}
ann. std {'breakout10': 15.686, 'breakout160': 9.105, 'breakout20': 11.177, 'breakout320': 13.333, 'breakout40': 9.756, 'breakout80': 8.999}
ann. SR {'breakout10': 0.31, 'breakout160': 0.85, 'breakout20': 0.67, 'breakout320': 0.75, 'breakout40': 0.63, 'breakout80': 0.74}
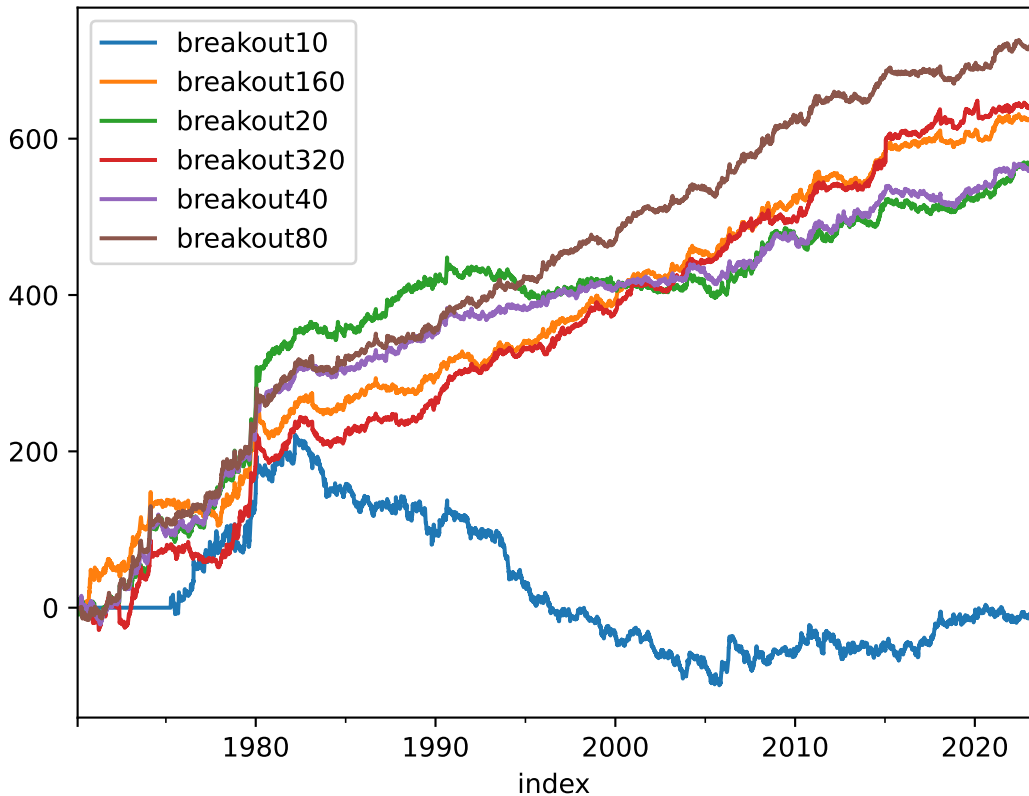
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.156, 'breakout160': 11.57, 'breakout20': 10.489, 'breakout320': 11.84, 'breakout40': 10.356, 'breakout80': 13.305}
ann. std {'breakout10': 20.777, 'breakout160': 12.465, 'breakout20': 16.043, 'breakout320': 13.02, 'breakout40': 13.201, 'breakout80': 12.72}
ann. SR {'breakout10': -0.01, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.05}
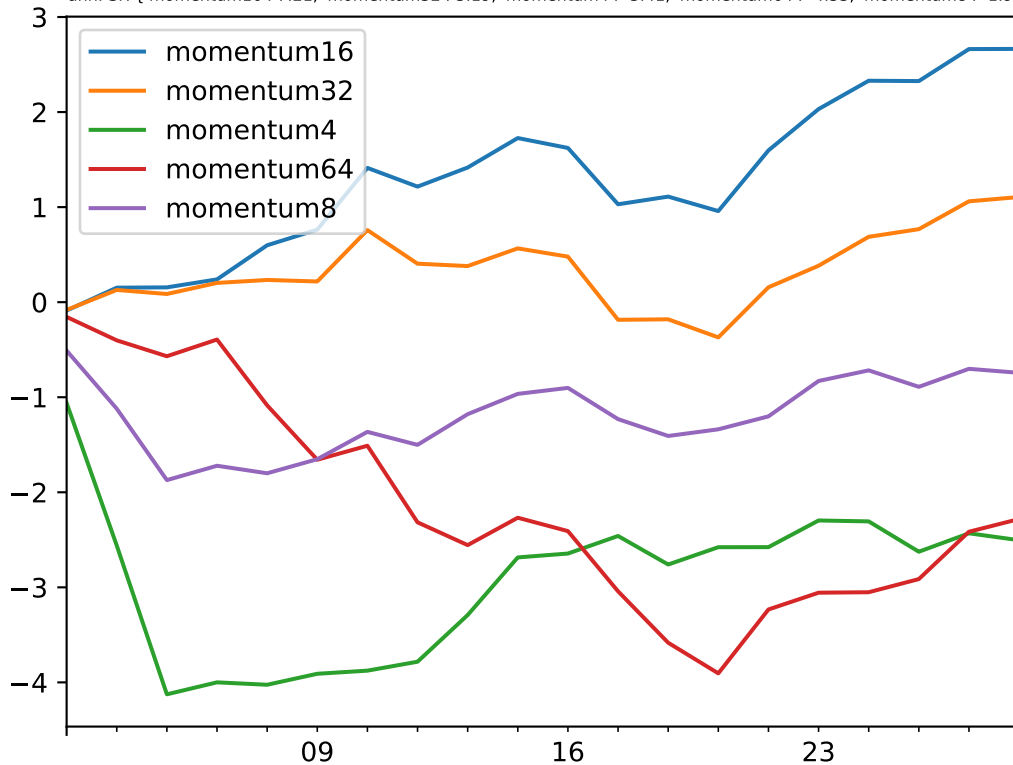
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 34.104, 'momentum32': 14.158, 'momentum4': -32.054, 'momentum64': -29.204, 'momentum8': -9.515}
ann. std {'momentum16': 4.73, 'momentum32': 4.435, 'momentum4': 9.388, 'momentum64': 6.448, 'momentum8': 5.003}
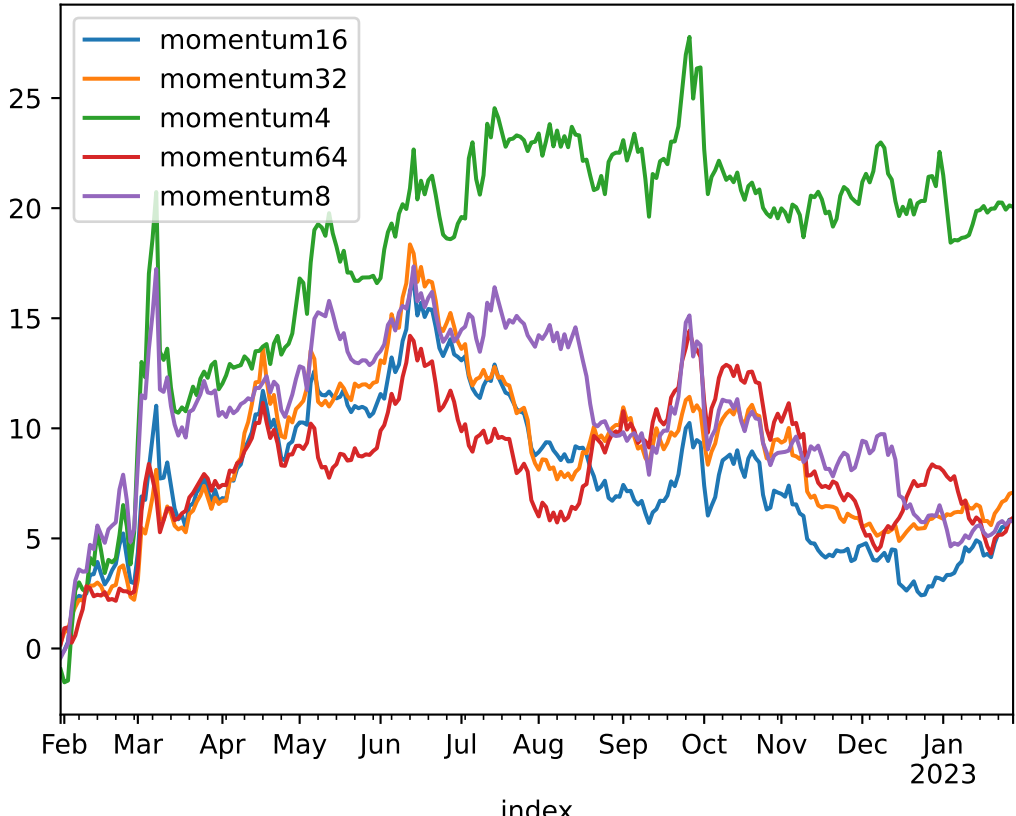ann. SR {'momentum16': 7.21, 'momentum32': 3.19, 'momentum4': -3.41, 'momentum64': -4.53, 'momentum8': -1.9}
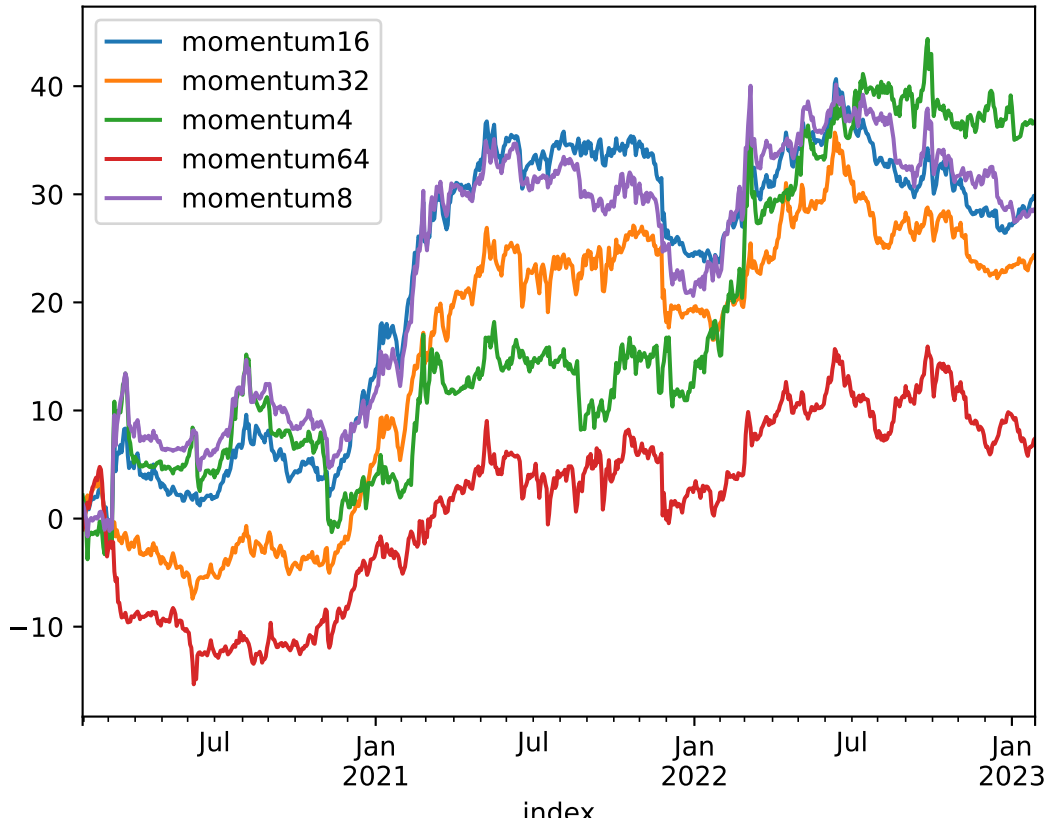
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': 5.762, 'momentum32': 6.969, 'momentum4': 19.744, 'momentum64': 5.848, 'momentum8': 5.675}
ann. std {'momentum16': 10.026, 'momentum32': 9.524, 'momentum4': 17.036, 'momentum64': 9.243, 'momentum8': 12.839}
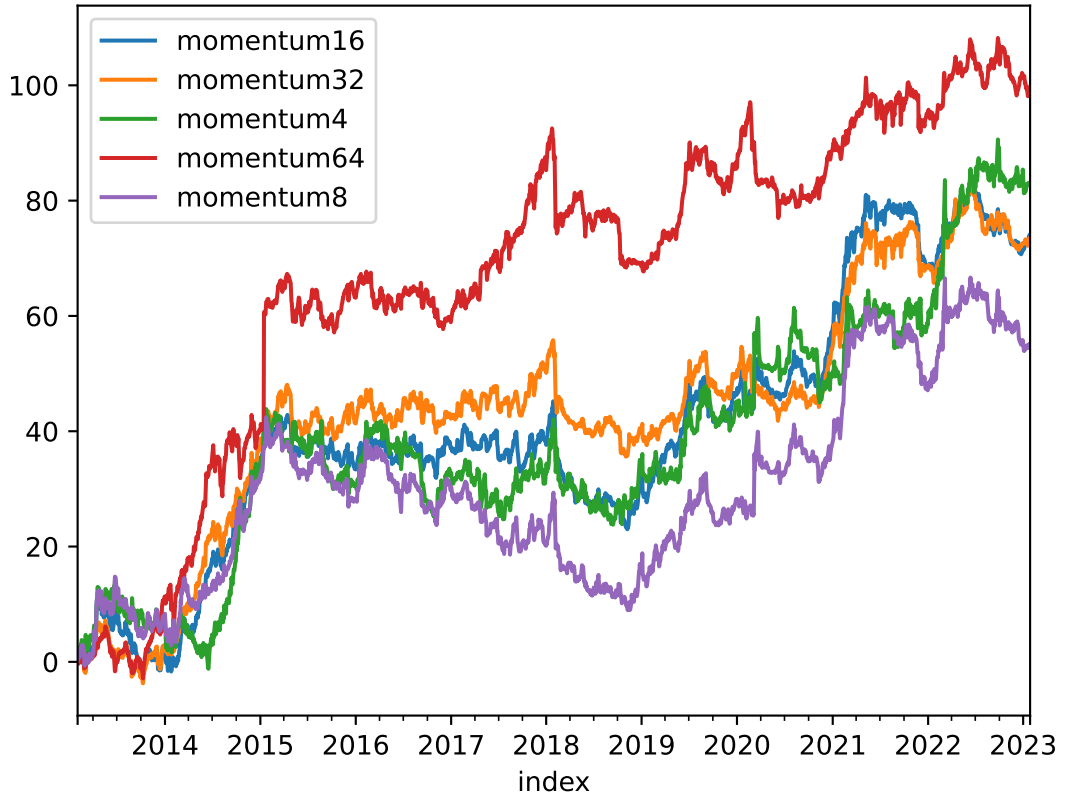ann. SR {'momentum16': 0.57, 'momentum32': 0.73, 'momentum4': 1.16, 'momentum64': 0.63, 'momentum8': 0.44}

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 9.789, 'momentum32': 8.008, 'momentum4': 12.013, 'momentum64': 2.432, 'momentum8': 9.364}
ann. std {'momentum16': 10.838, 'momentum32': 10.693, 'momentum4': 16.043, 'momentum64': 10.874, 'momentum8': 12.746}
ann. SR {'momentum16': 0.9, 'momentum32': 0.75, 'momentum4': 0.75, 'momentum64': 0.22, 'momentum8': 0.73}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.279, 'momentum32': 7.231, 'momentum4': 8.139, 'momentum64': 9.793, 'momentum8': 5.407}
ann. std {'momentum16': 9.926, 'momentum32': 9.485, 'momentum4': 13.701, 'momentum64': 12.012, 'momentum8': 11.282}
ann. SR {'momentum16': 0.73, 'momentum32': 0.76, 'momentum4': 0.59, 'momentum64': 0.82, 'momentum8': 0.48}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.427, 'momentum32': 13.309, 'momentum4': 12.923, 'momentum64': 12.867, 'momentum8': 11.308}
ann. std {'momentum16': 14.189, 'momentum32': 13.812, 'momentum4': 20.05, 'momentum64': 13.446, 'momentum8': 15.835}
ann. SR {'momentum16': 0.95, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}
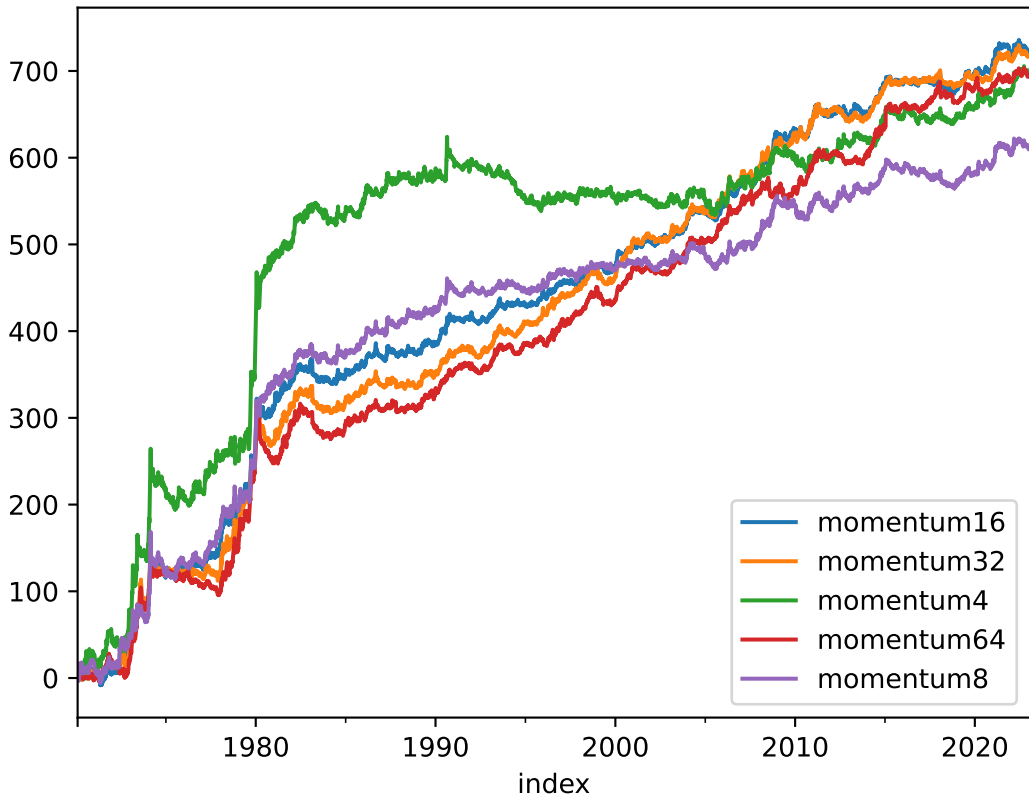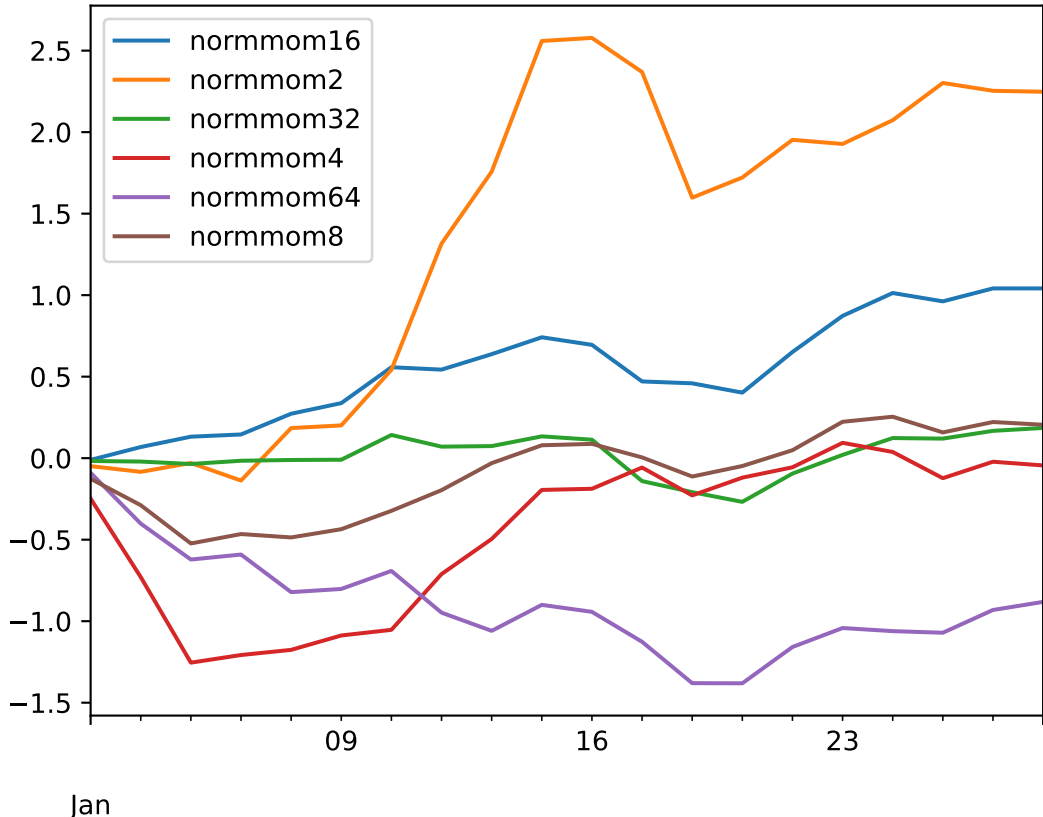
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 13.329, 'normmom2': 28.771, 'normmom32': 2.373, 'normmom4': -0.57, 'normmom64': -11.287, 'normmom8': 2.624}
ann. std {'normmom16': 1.802, 'normmom2': 5.452, 'normmom32': 1.471, 'normmom4': 3.595, 'normmom64': 2.518, 'normmom8': 1.832}
ann. SR {'normmom16': 7.4, 'normmom2': 5.28, 'normmom32': 1.61, 'normmom4': -0.16, 'normmom64': -4.48, 'normmom8': 1.43}
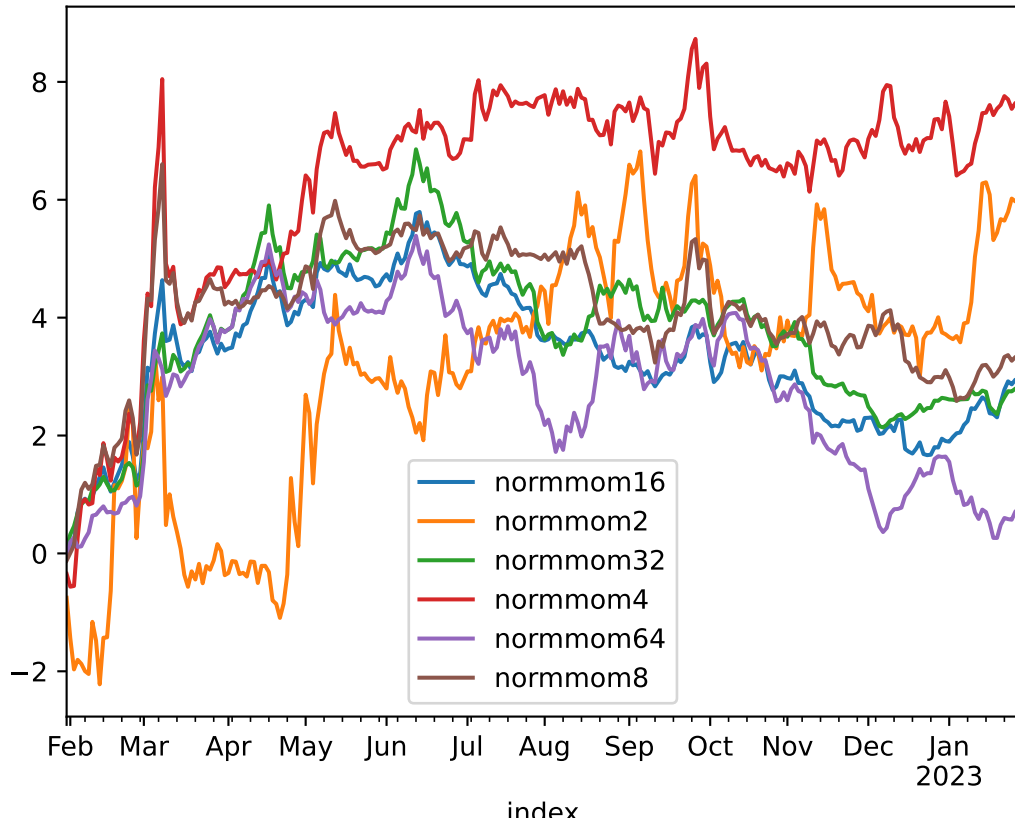
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 2.902, 'normmom2': 5.874, 'normmom32': 2.771, 'normmom4': 7.503, 'normmom64': 0.75, 'normmom8': 3.265}
ann. std {'normmom16': 3.103, 'normmom2': 7.663, 'normmom32': 3.067, 'normmom4': 5.905, 'normmom64': 3.38, 'normmom8': 4.126}
ann. SR {'normmom16': 0.94, 'normmom2': 0.77, 'normmom32': 0.9, 'normmom4': 1.27, 'normmom64': 0.22, 'normmom8': 0.79}
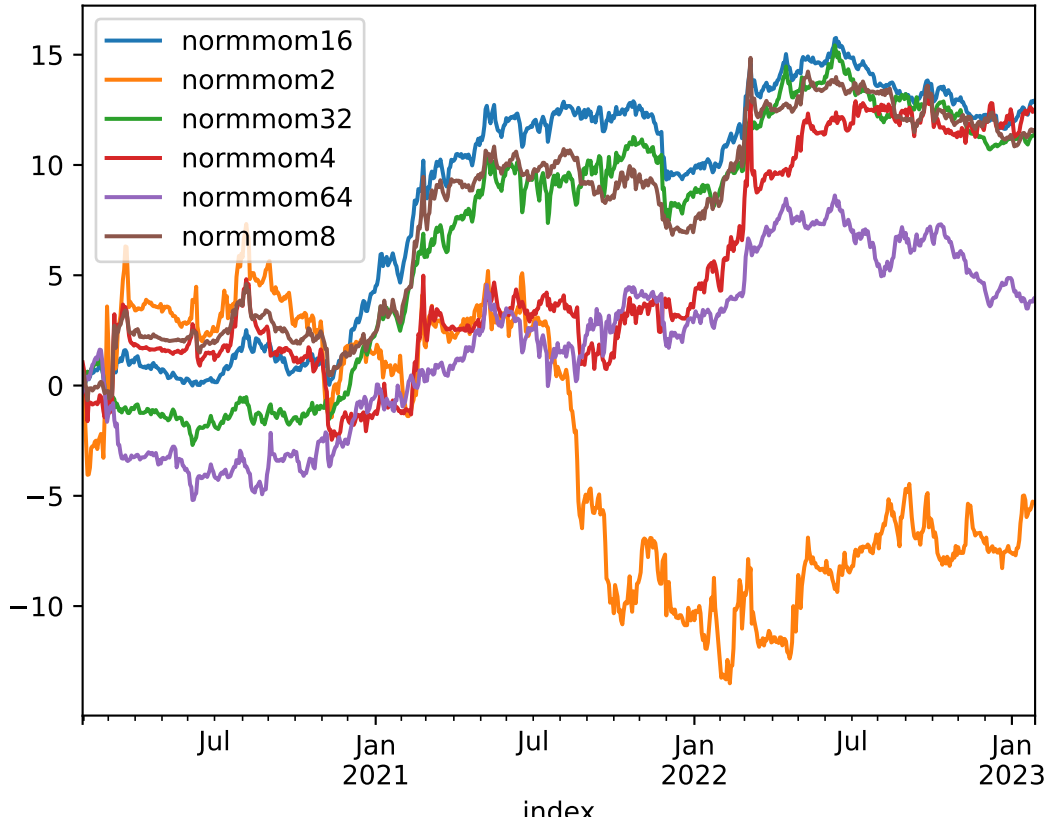
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 4.234, 'normmom2': -1.742, 'normmom32': 3.73, 'normmom4': 4.092, 'normmom64': 1.308, 'normmom8': 3.792}
ann. std {'normmom16': 3.62, 'normmom2': 8.32, 'normmom32': 3.978, 'normmom4': 5.79, 'normmom64': 4.292, 'normmom8': 4.226}
ann. SR {'normmom16': 1.17, 'normmom2': -0.21, 'normmom32': 0.94, 'normmom4': 0.71, 'normmom64': 0.3, 'normmom8': 0.9}
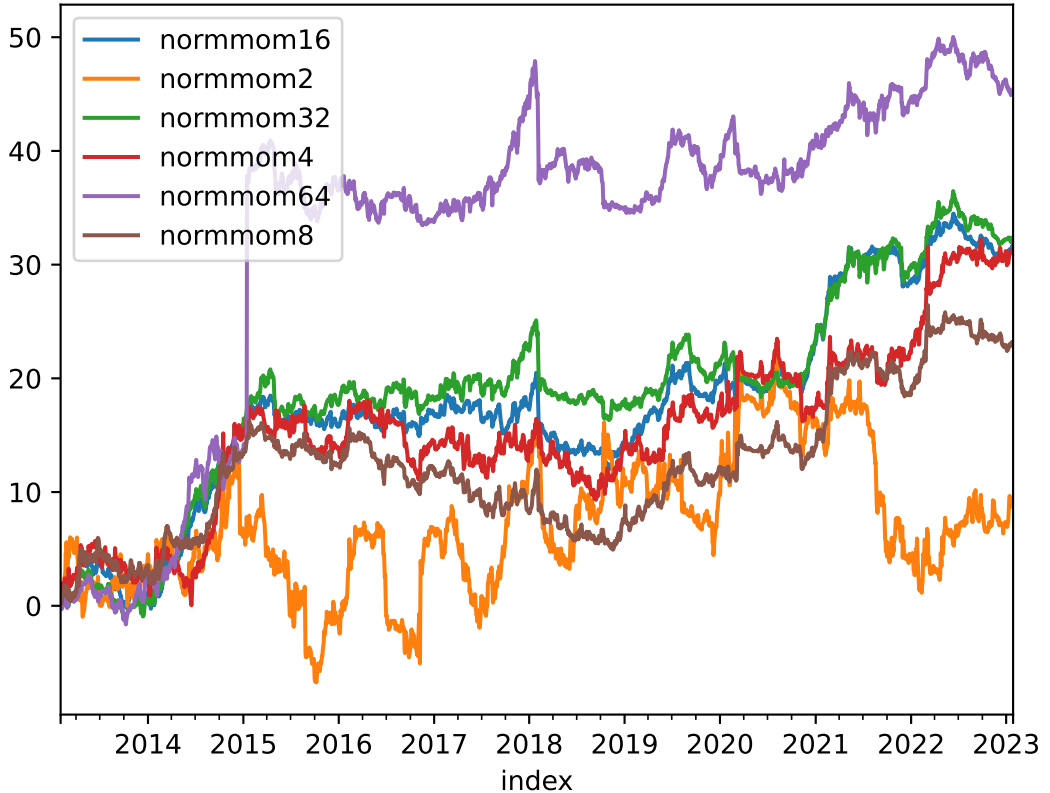
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.108, 'normmom2': 0.916, 'normmom32': 3.184, 'normmom4': 3.059, 'normmom64': 4.458, 'normmom8': 2.273}
ann. std {'normmom16': 3.569, 'normmom2': 9.054, 'normmom32': 3.724, 'normmom4': 5.498, 'normmom64': 8.562, 'normmom8': 4.034}
ann. SR {'normmom16': 0.87, 'normmom2': 0.1, 'normmom32': 0.86, 'normmom4': 0.56, 'normmom64': 0.52, 'normmom8': 0.56}
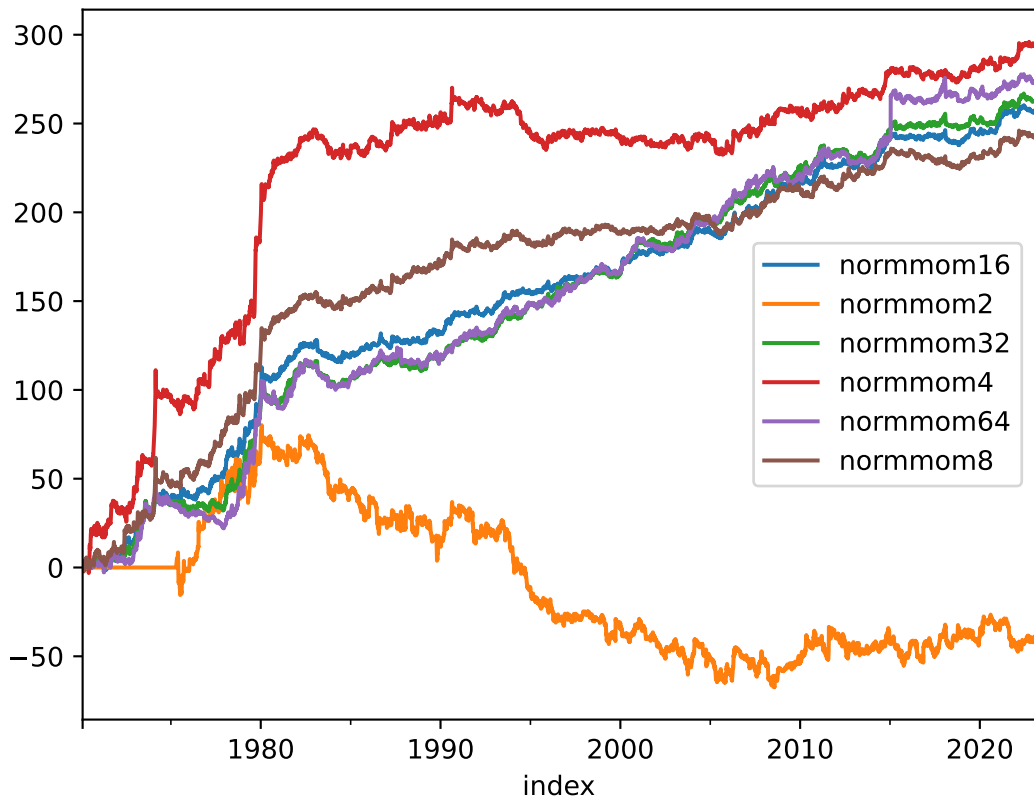
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.768, 'normmom2': -0.726, 'normmom32': 4.868, 'normmom4': 5.46, 'normmom64': 5.059, 'normmom8': 4.496}
ann. std {'normmom16': 4.909, 'normmom2': 11.174, 'normmom32': 4.976, 'normmom4': 8.31, 'normmom64': 6.293, 'normmom8': 5.915}
ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}
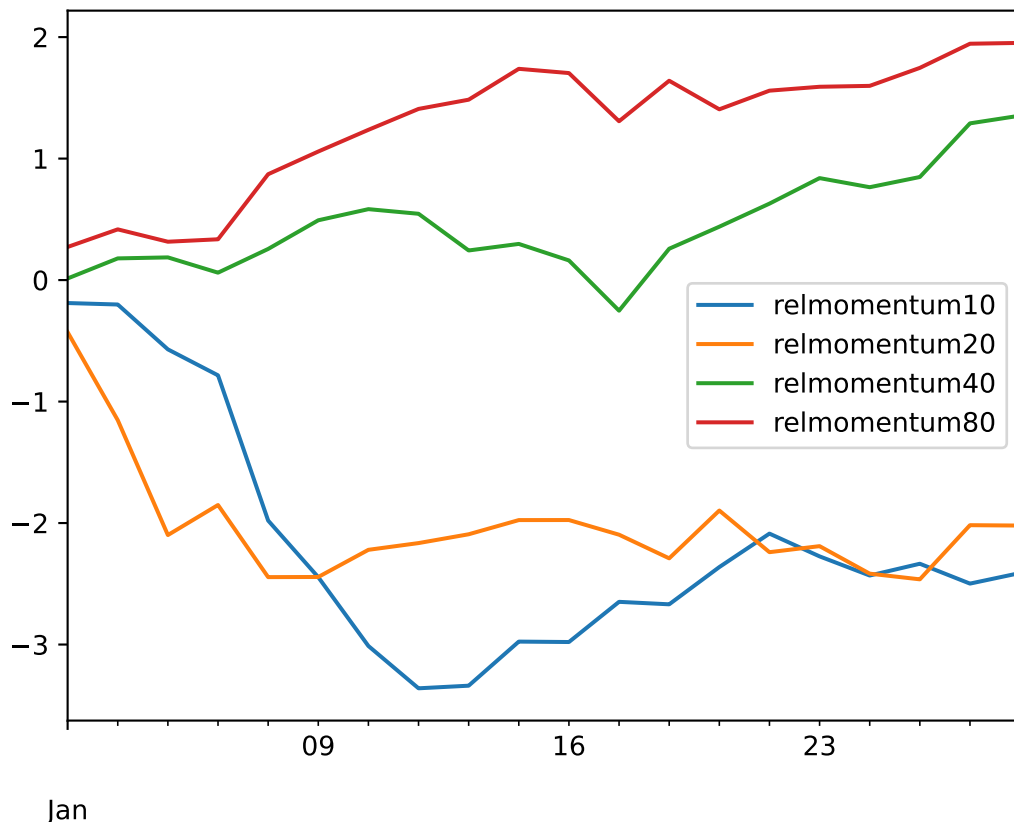
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -30.863, 'relmomentum20': -25.864, 'relmomentum40': 17.324, 'relmomentum80': 24.988}
ann. std {'relmomentum10': 5.84, 'relmomentum20': 5.761, 'relmomentum40': 3.528, 'relmomentum80': 3.242}
ann. SR {'relmomentum10': -5.29, 'relmomentum20': -4.49, 'relmomentum40': 4.91, 'relmomentum80': 7.71}
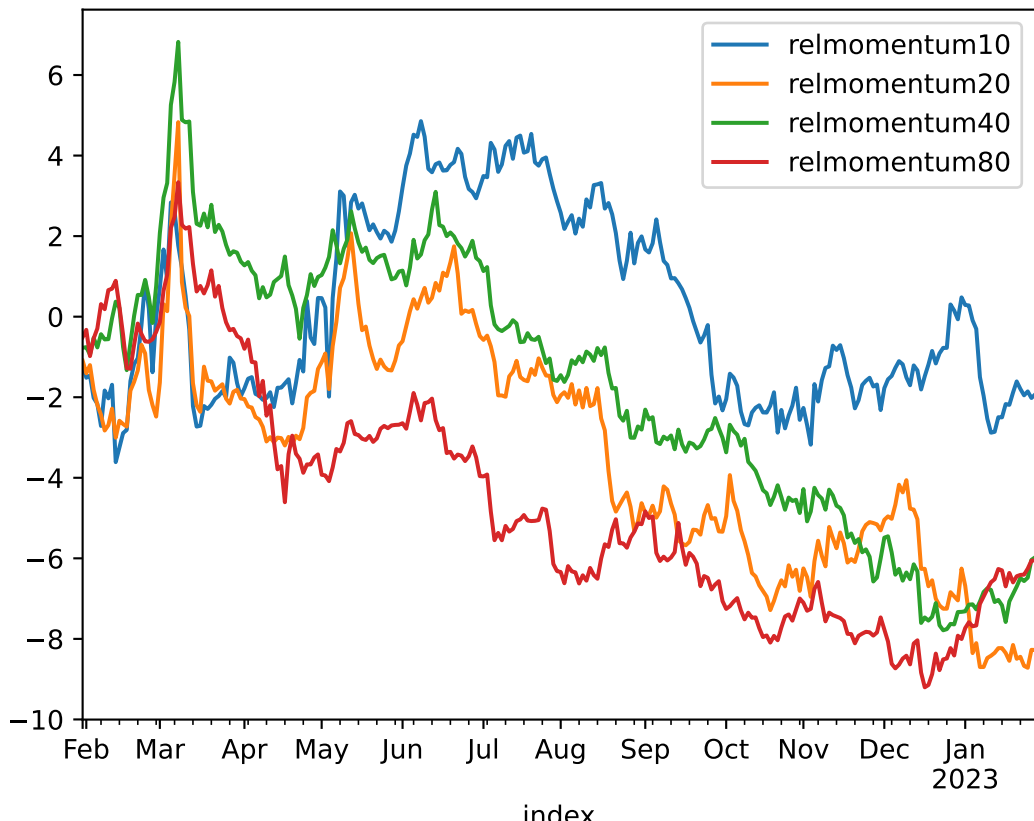
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -1.902, 'relmomentum20': -8.148, 'relmomentum40': -5.883, 'relmomentum80': -5.958}
ann. std {'relmomentum10': 9.052, 'relmomentum20': 8.406, 'relmomentum40': 6.676, 'relmomentum80': 5.689}
ann. SR {'relmomentum10': -0.21, 'relmomentum20': -0.97, 'relmomentum40': -0.88, 'relmomentum80': -1.05}
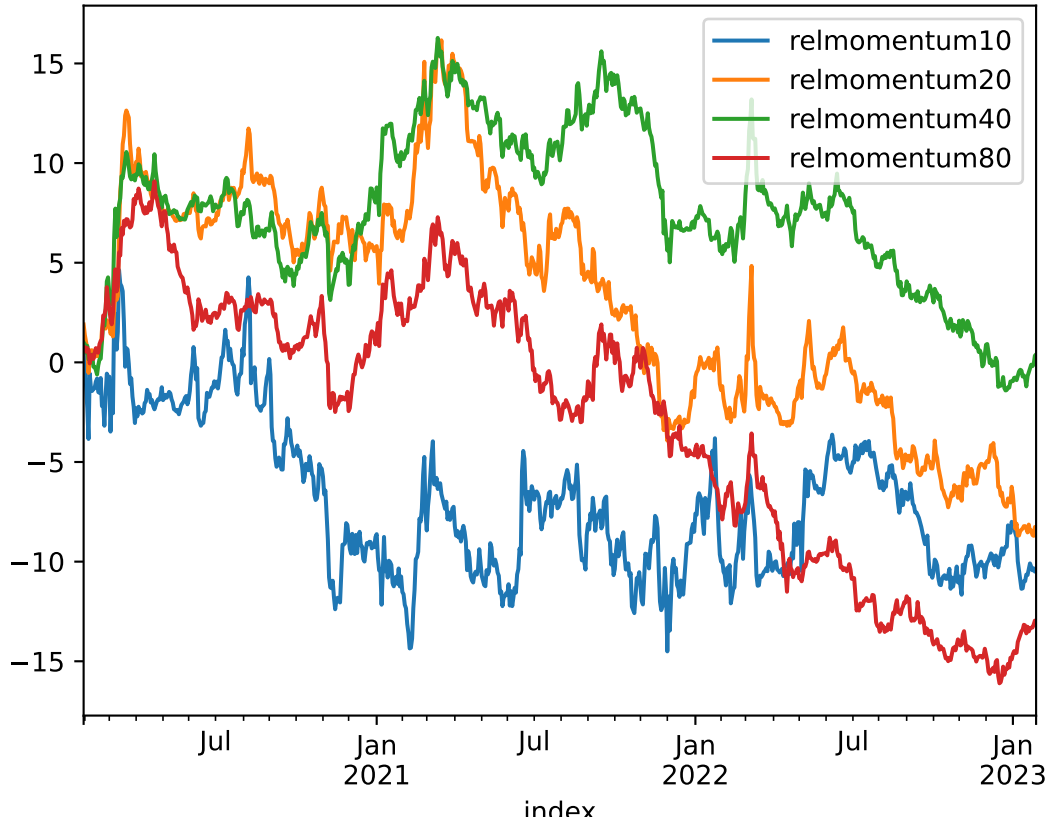
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -3.414, 'relmomentum20': -2.709, 'relmomentum40': 0.131, 'relmomentum80': -4.246}
ann. std {'relmomentum10': 12.427, 'relmomentum20': 8.974, 'relmomentum40': 7.446, 'relmomentum80': 6.877}
ann. SR {'relmomentum10': -0.27, 'relmomentum20': -0.3, 'relmomentum40': 0.02, 'relmomentum80': -0.62}
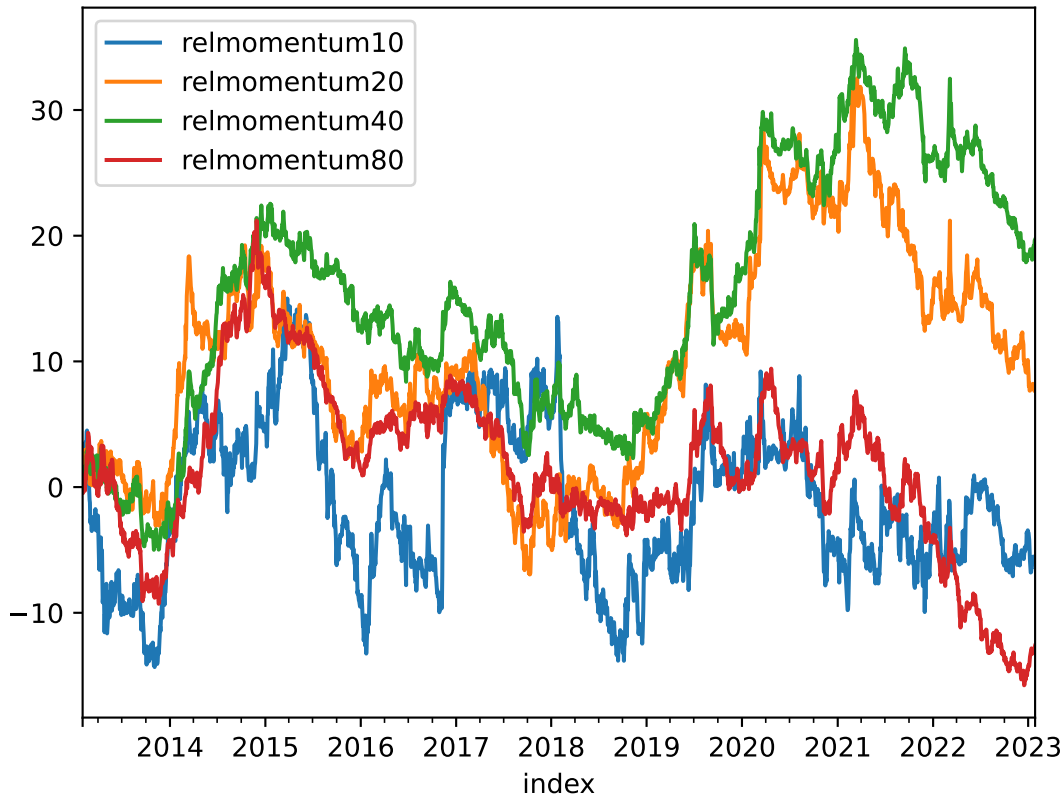
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.574, 'relmomentum20': 0.795, 'relmomentum40': 1.934, 'relmomentum80': -1.239}
ann. std {'relmomentum10': 12.854, 'relmomentum20': 8.938, 'relmomentum40': 7.323, 'relmomentum80': 6.766}
ann. SR {'relmomentum10': -0.04, 'relmomentum20': 0.09, 'relmomentum40': 0.26, 'relmomentum80': -0.18}
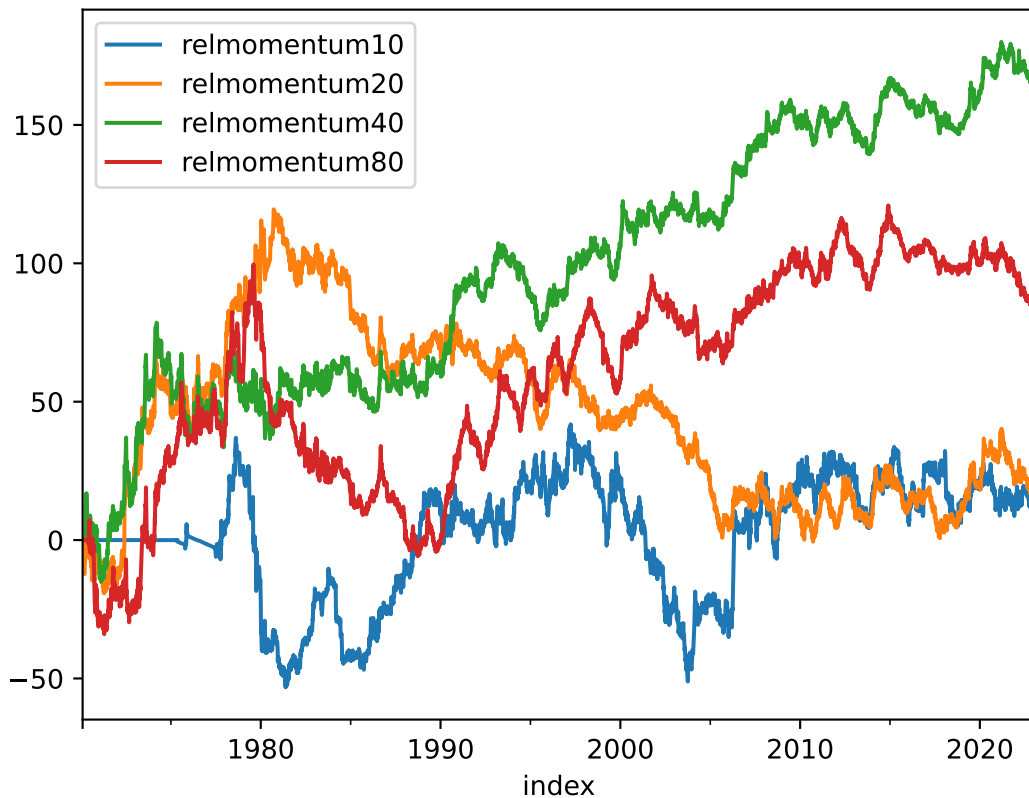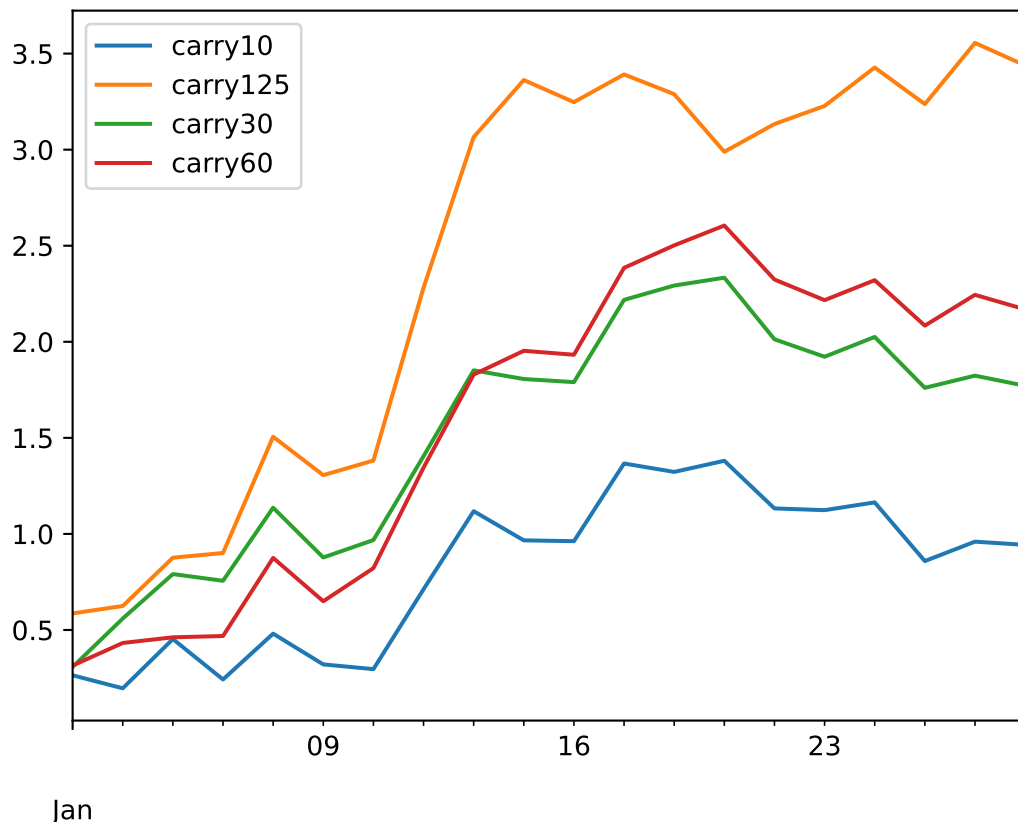
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.237, 'relmomentum20': 0.293, 'relmomentum40': 3.039, 'relmomentum80': 1.613}
ann. std {'relmomentum10': 13.315, 'relmomentum20': 11.51, 'relmomentum40': 10.78, 'relmomentum80': 11.05}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.15}
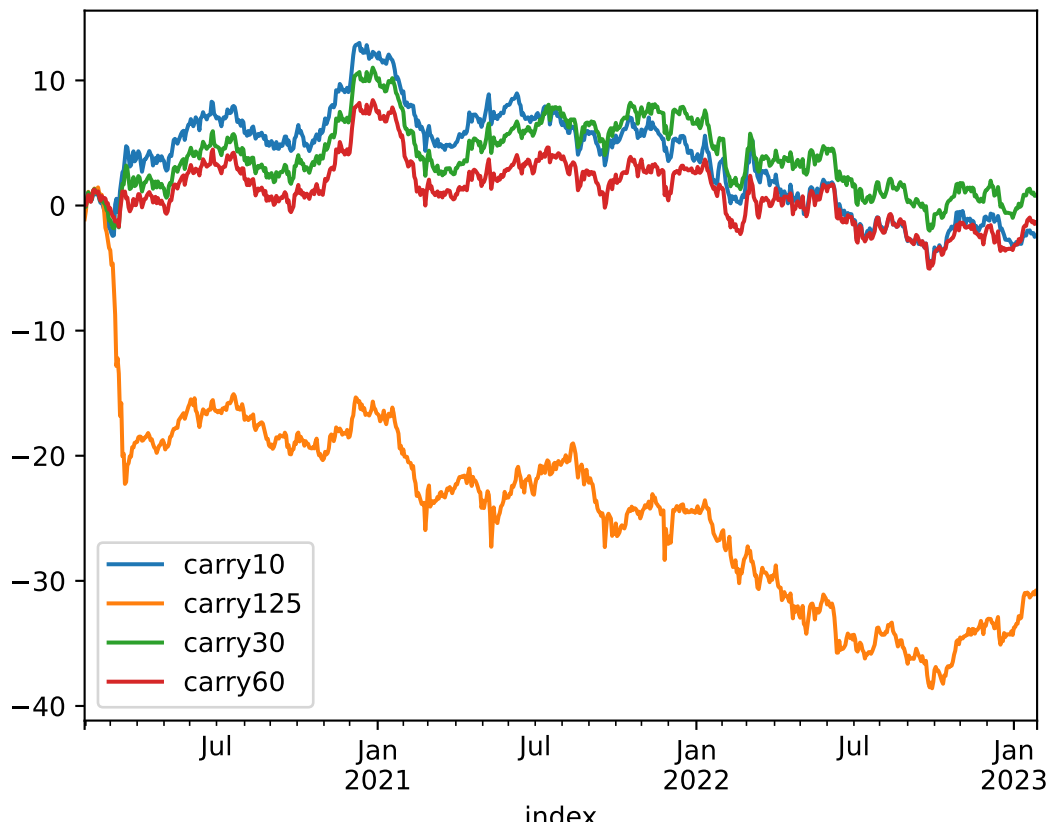
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 12.07, 'carry125': 44.013, 'carry30': 22.669, 'carry60': 27.76}
ann. std {'carry10': 3.52, 'carry125': 5.318, 'carry30': 3.775, 'carry60': 3.79}
ann. SR {'carry10': 3.43, 'carry125': 8.28, 'carry30': 6.01, 'carry60': 7.32}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -5.695, 'carry125': -4.089, 'carry30': -4.541, 'carry60': -3.023}
ann. std {'carry10': 6.773, 'carry125': 7.684, 'carry30': 6.548, 'carry60': 6.7}
ann. SR {'carry10': -0.84, 'carry125': -0.53, 'carry30': -0.69, 'carry60': -0.45}
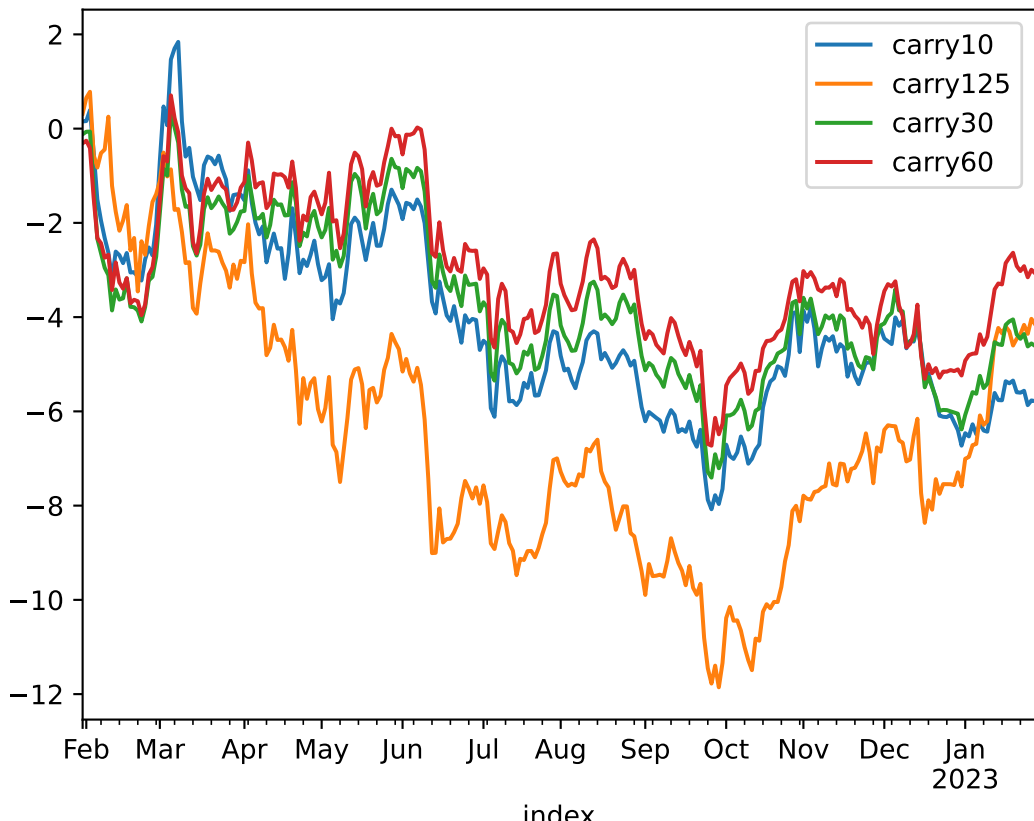
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.794, 'carry125': -10.124, 'carry30': 0.257, 'carry60': -0.457}
ann. std {'carry10': 6.829, 'carry125': 9.428, 'carry30': 6.63, 'carry60': 6.562}
ann. SR {'carry10': -0.12, 'carry125': -1.07, 'carry30': 0.04, 'carry60': -0.07}
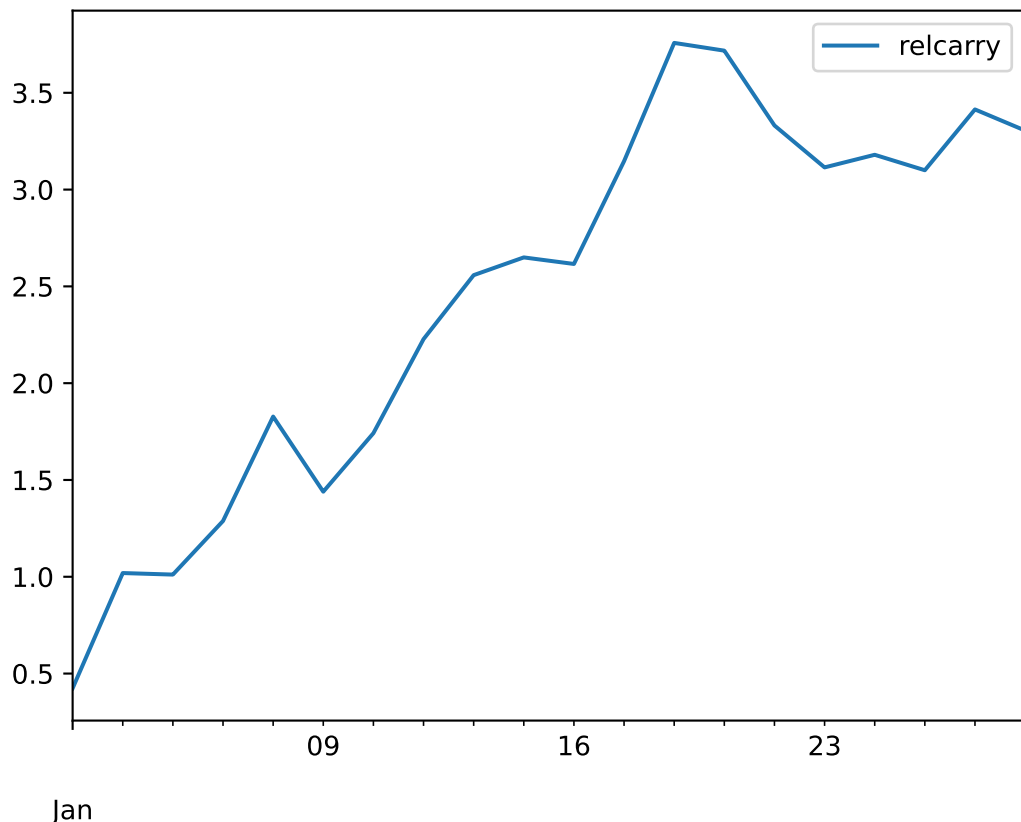
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.814, 'carry125': 4.889, 'carry30': 5.06, 'carry60': 5.322}
ann. std {'carry10': 6.425, 'carry125': 9.13, 'carry30': 6.527, 'carry60': 6.496}
ann. SR {'carry10': 0.59, 'carry125': 0.54, 'carry30': 0.78, 'carry60': 0.82}
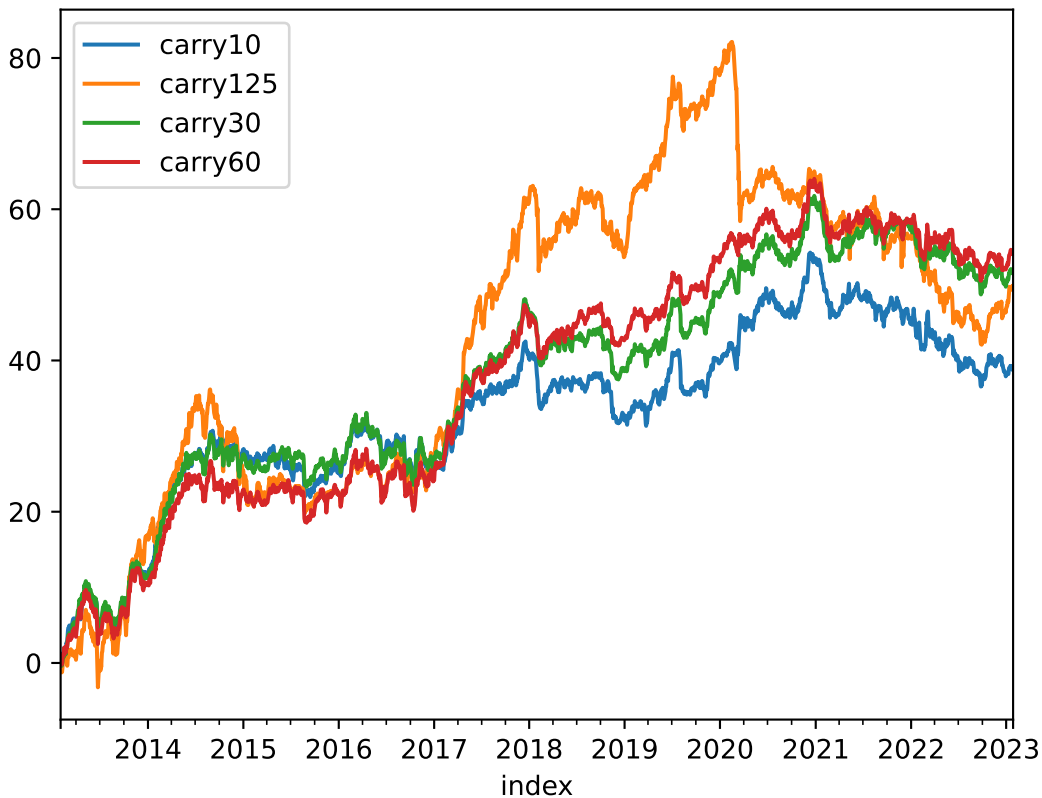
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.76, 'carry125': 7.355, 'carry30': 8.15, 'carry60': 8.013}
ann. std {'carry10': 11.833, 'carry125': 12.067, 'carry30': 11.844, 'carry60': 11.793}
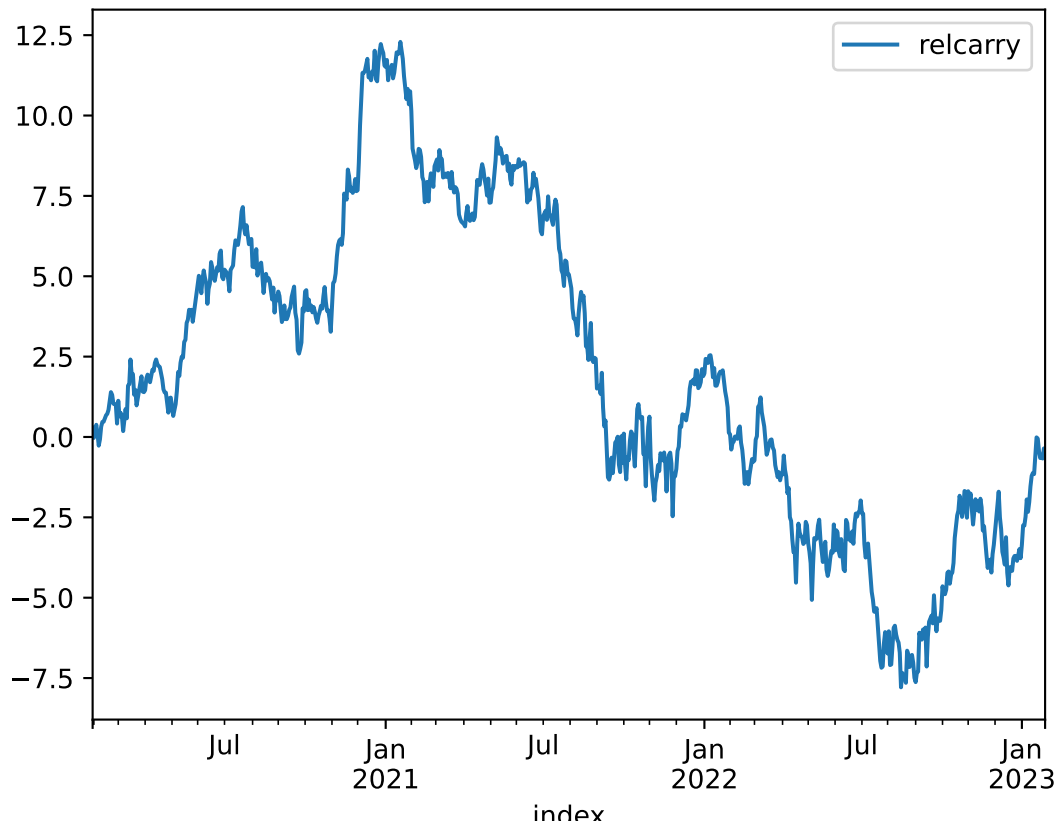ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}
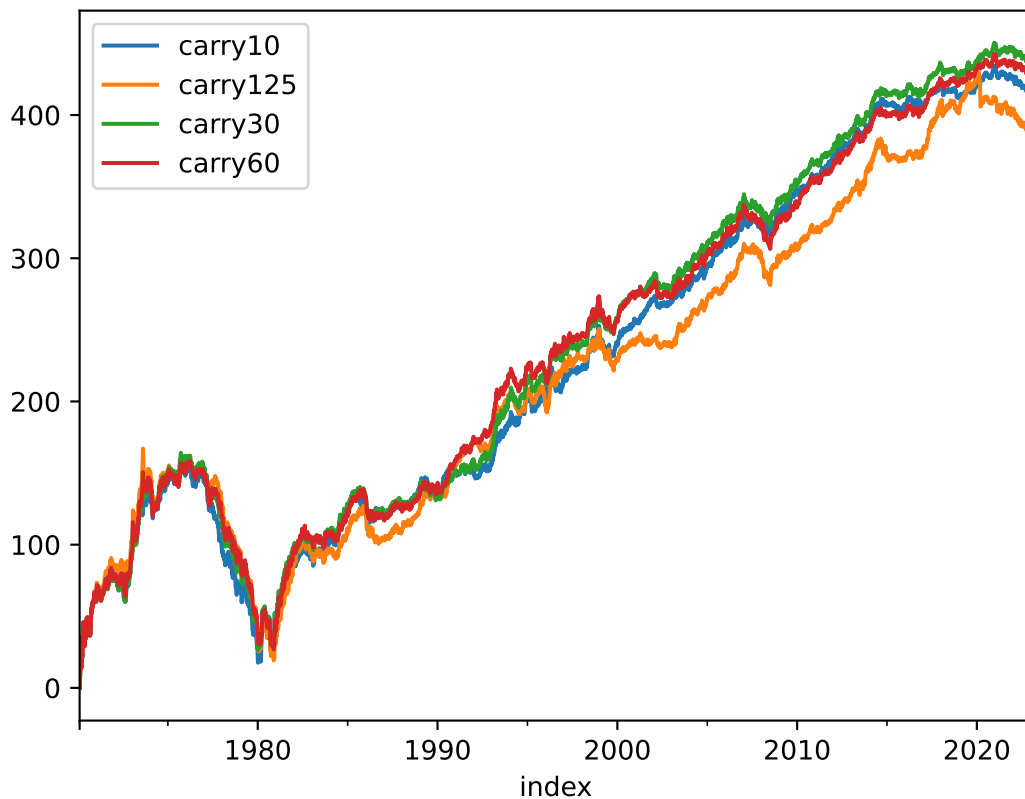
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 42.304}
ann. std {'relcarry': 5.095}
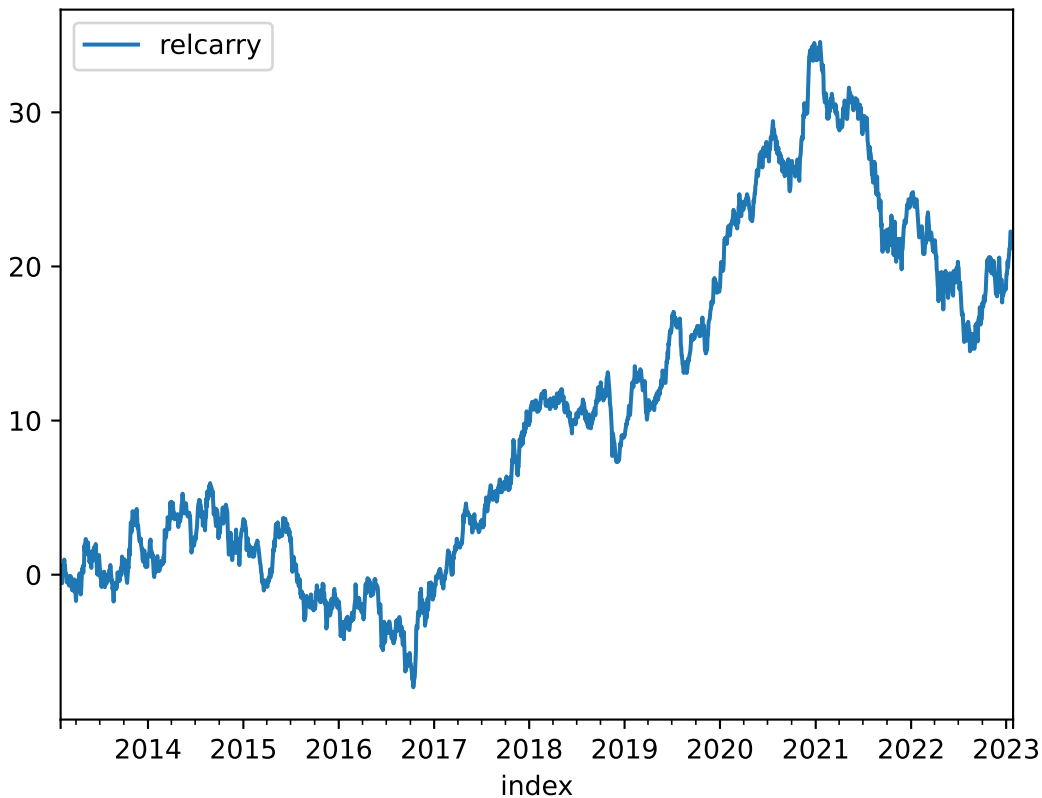ann. SR {'relcarry': 8.3}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -1.367}
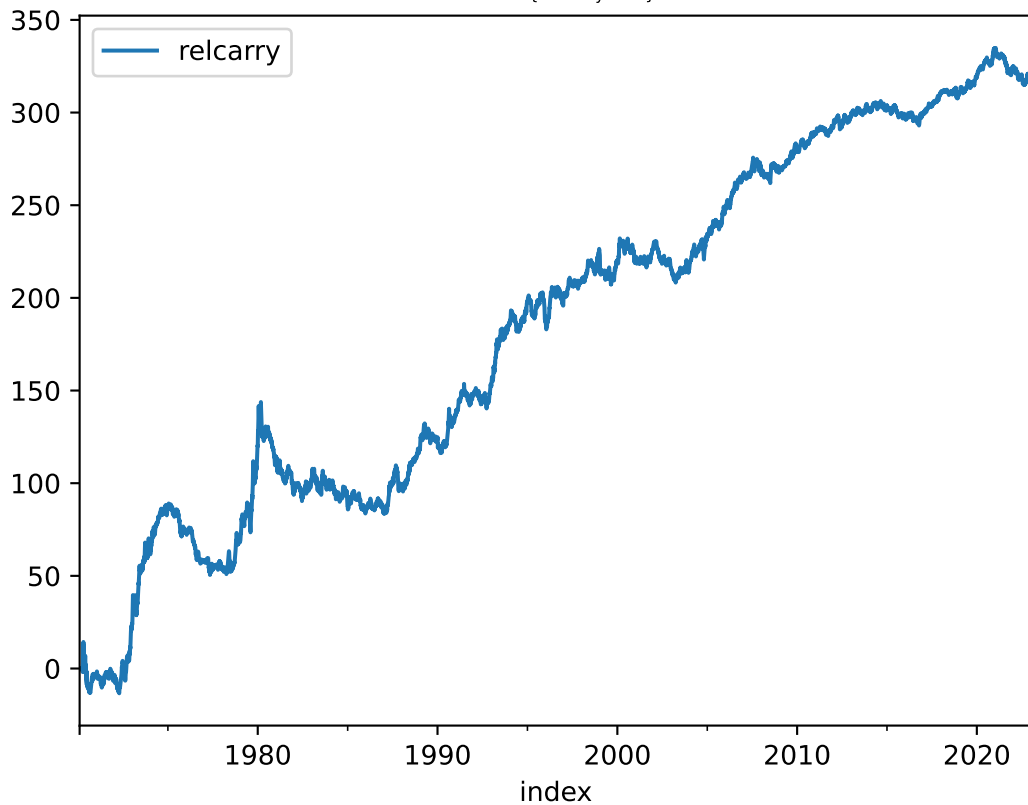ann. std {'relcarry': 7.258}
ann. SR {'relcarry': -0.19}
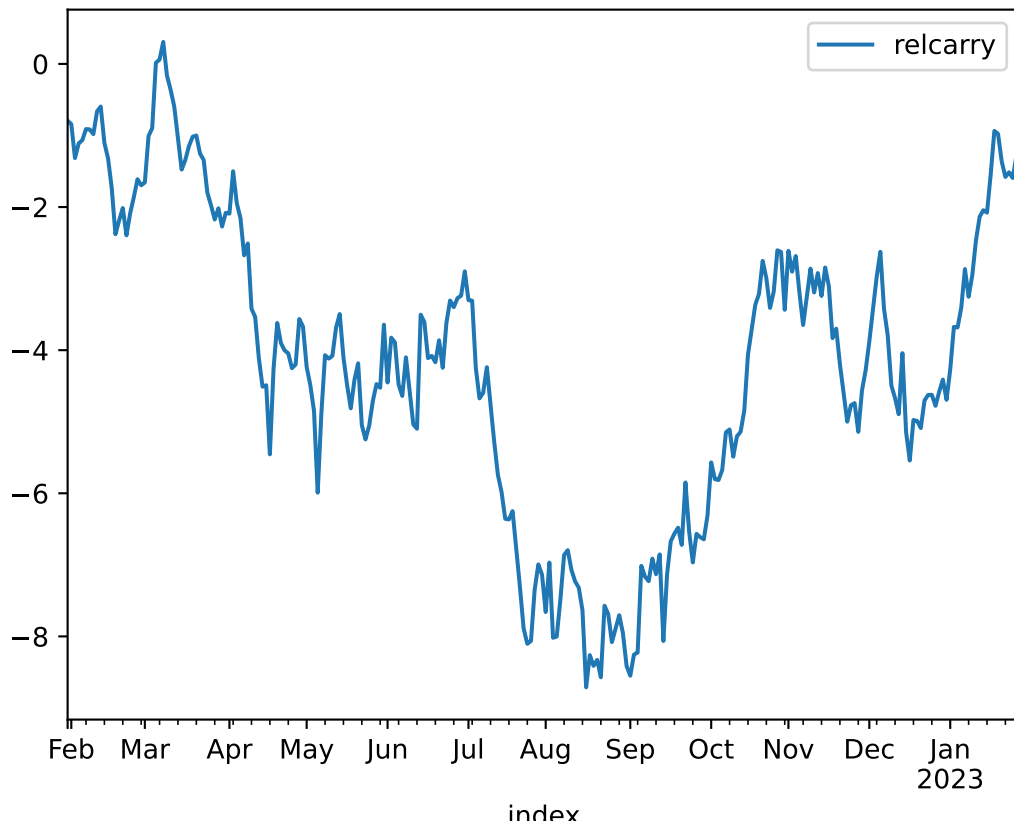
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.152}
ann. std {'relcarry': 6.846}
ann. SR {'relcarry': -0.02}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.142}
ann. std {'relcarry': 6.025}
ann. SR {'relcarry': 0.36}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.965}
ann. std {'relcarry': 9.882}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -58.295, 'skewabs365': -39.678, 'skewrv180': -23.927, 'skewrv365': -17.659}
ann. std {'skewabs180': 9.695, 'skewabs365': 9.718, 'skewrv180': 6.235, 'skewrv365': 6.218}
ann. SR {'skewabs180': -6.01, 'skewabs365': -4.08, 'skewrv180': -3.84, 'skewrv365': -2.84}
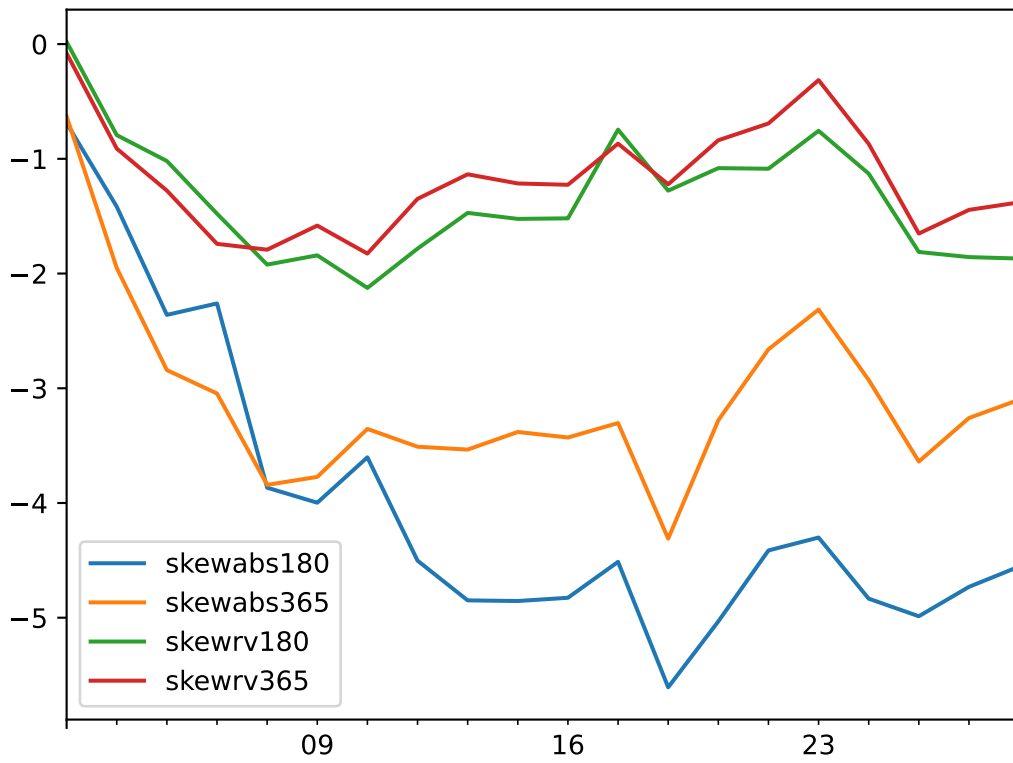
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -0.764, 'skewabs365': -3.721, 'skewrv180': -6.478, 'skewrv365': 4.913}
ann. std {'skewabs180': 10.114, 'skewabs365': 8.326, 'skewrv180': 9.2, 'skewrv365': 5.177}
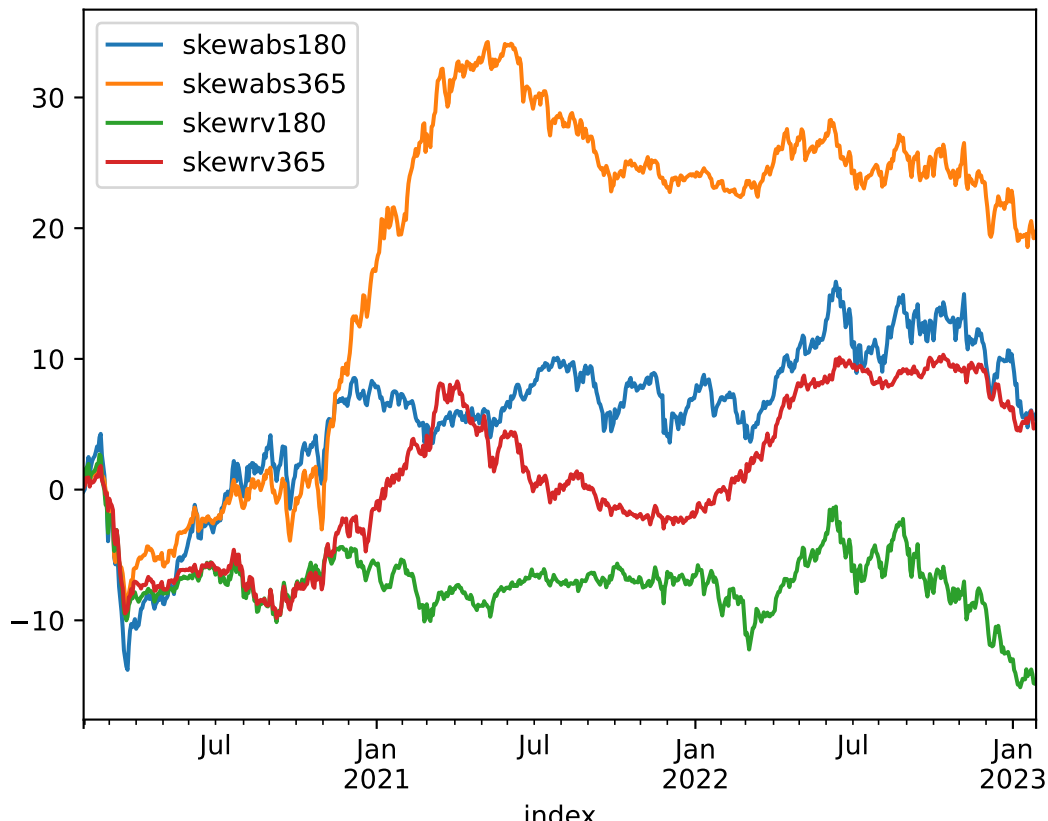ann. SR {'skewabs180': -0.08, 'skewabs365': -0.45, 'skewrv180': -0.7, 'skewrv365': 0.95}
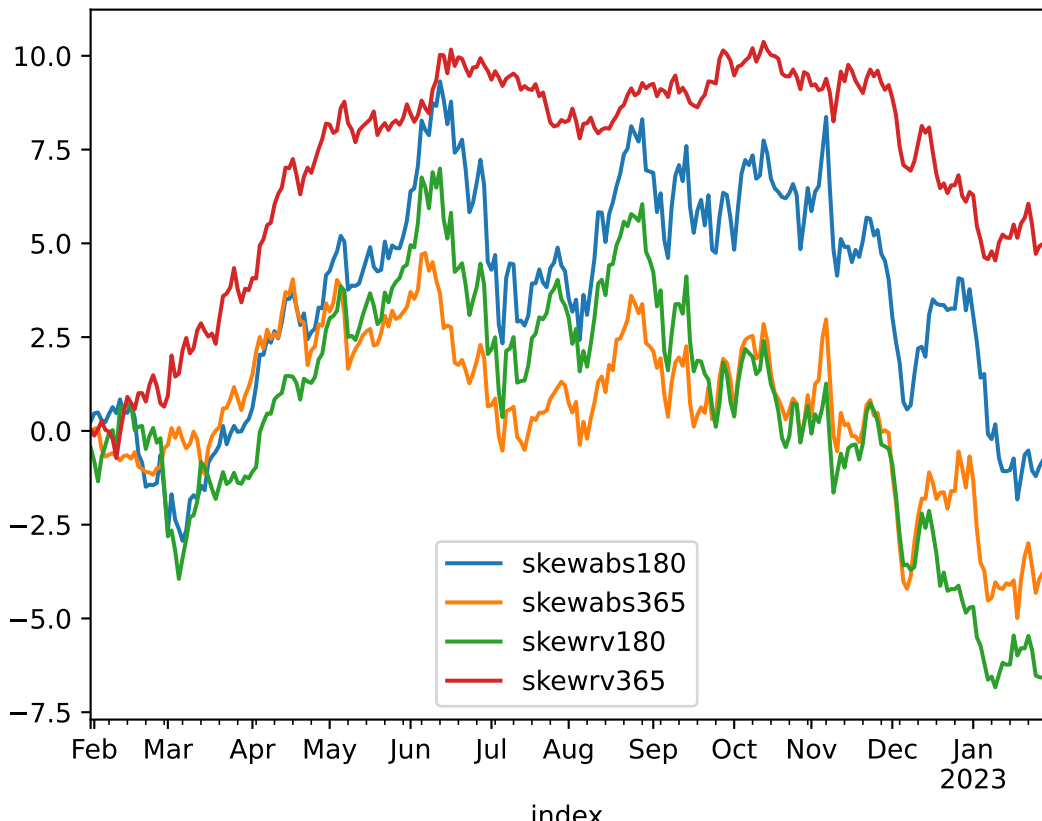
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 1.906, 'skewabs365': 6.478, 'skewrv180': -4.874, 'skewrv365': 1.619}
ann. std {'skewabs180': 9.654, 'skewabs365': 8.913, 'skewrv180': 7.785, 'skewrv365': 6.633}
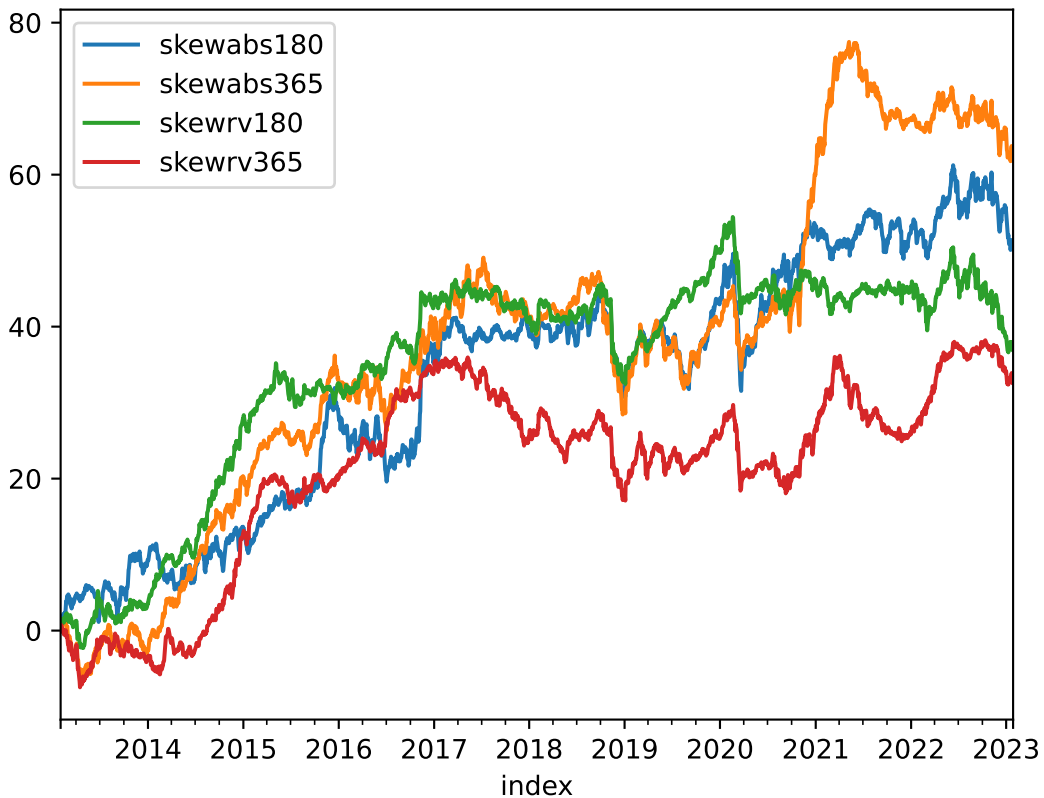ann. SR {'skewabs180': 0.2, 'skewabs365': 0.73, 'skewrv180': -0.63, 'skewrv365': 0.24}
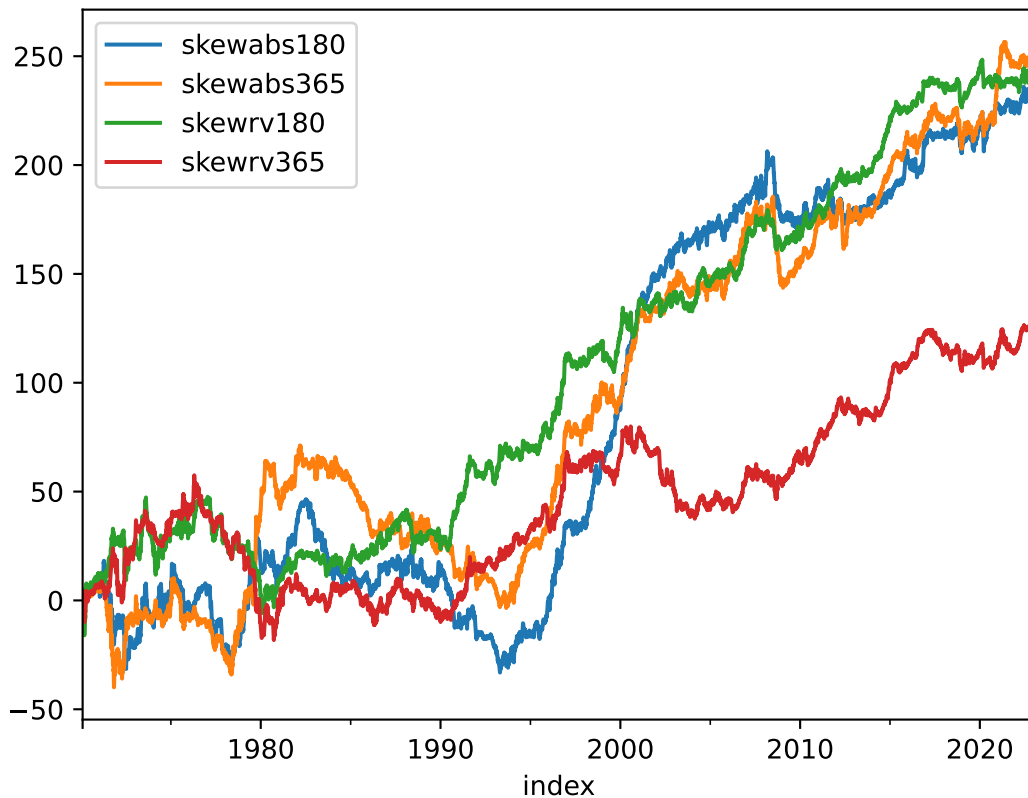
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.022, 'skewabs365': 6.185, 'skewrv180': 3.62, 'skewrv365': 3.223}
ann. std {'skewabs180': 8.061, 'skewabs365': 8.016, 'skewrv180': 6.581, 'skewrv365': 6.182}
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.77, 'skewrv180': 0.55, 'skewrv365': 0.52}
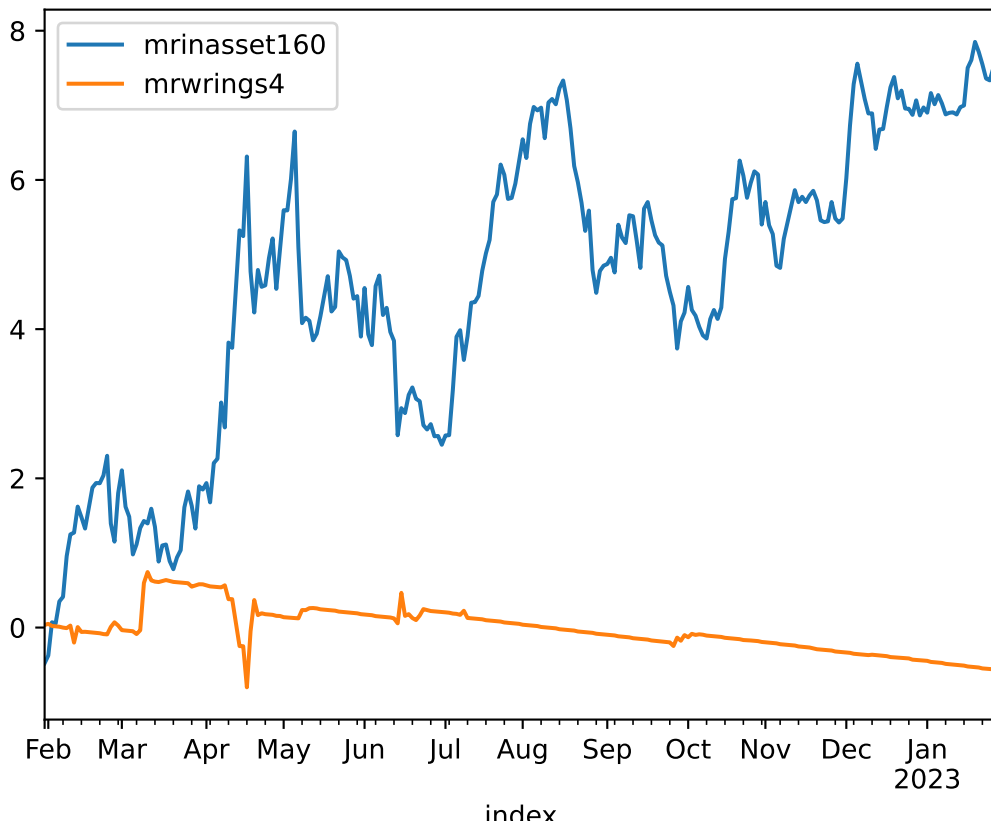
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.183, 'skewabs365': 4.483, 'skewrv180': 4.275, 'skewrv365': 2.245}
ann. std {'skewabs180': 10.789, 'skewabs365': 10.297, 'skewrv180': 9.478, 'skewrv365': 8.789}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.45, 'skewrv365': 0.26}
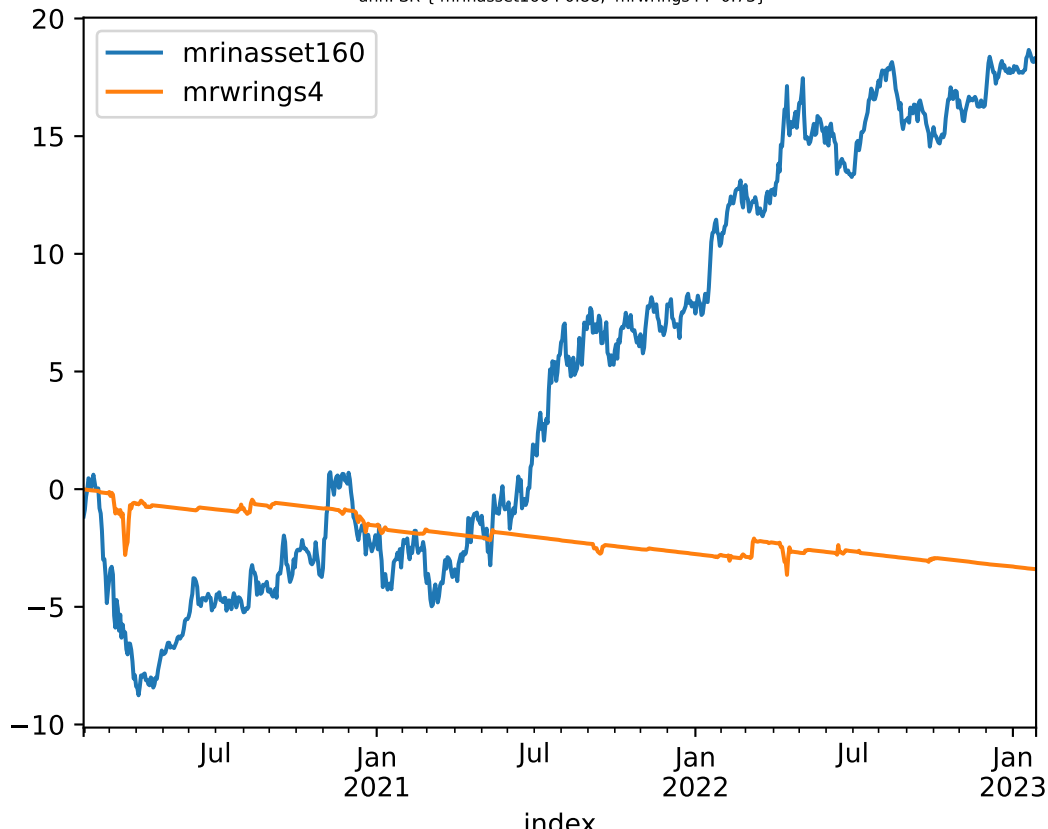
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 6.43, 'mrwrings4': -1.489}
ann. std {'mrinasset160': 2.798, 'mrwrings4': 0.06}
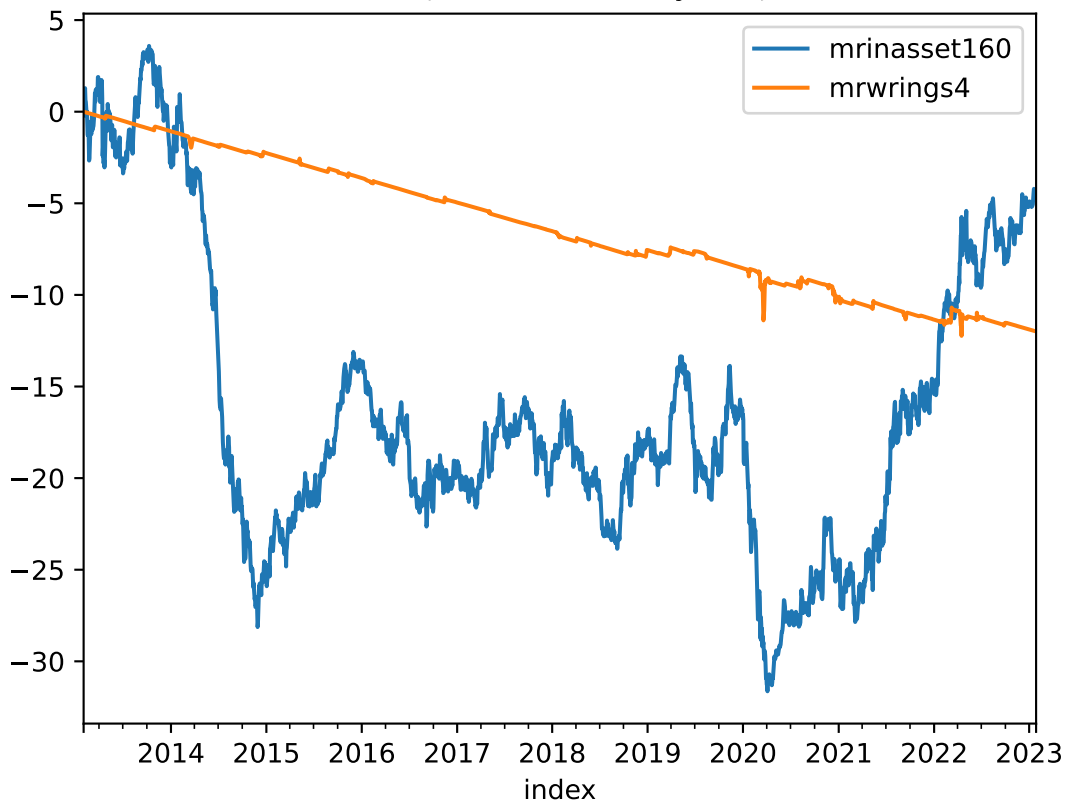ann. SR {'mrinasset160': 2.3, 'mrwrings4': -24.99}
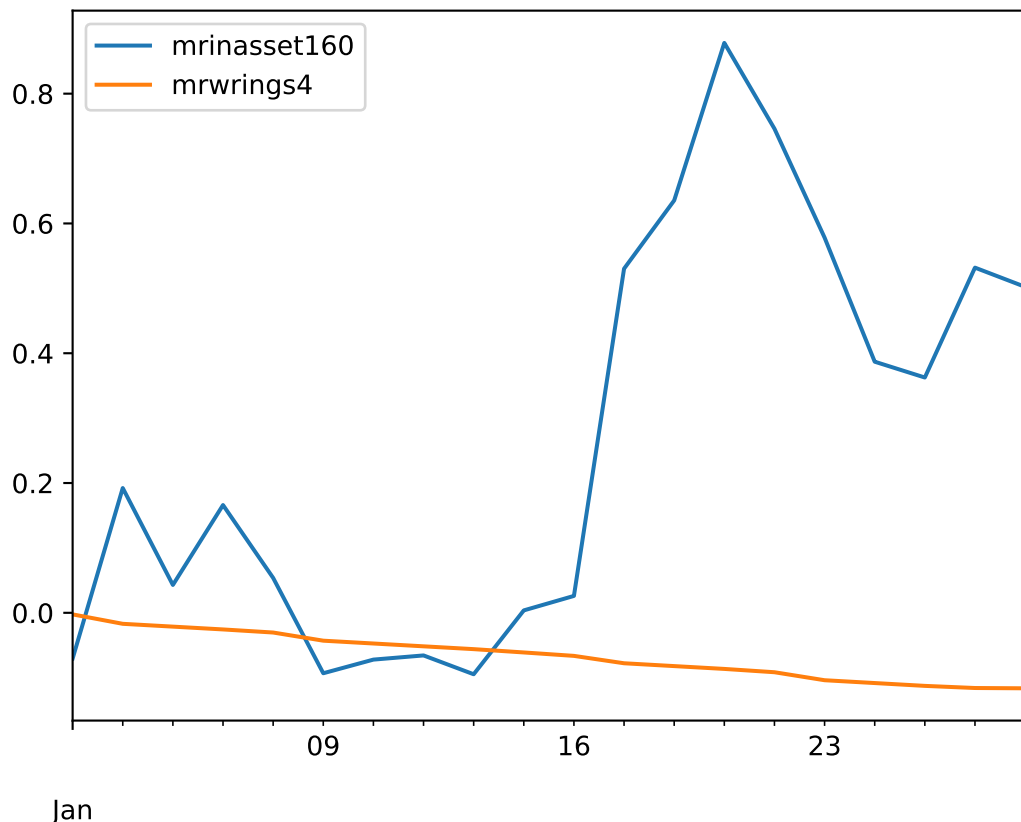
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 7.359, 'mrwrings4': -0.551}
ann. std {'mrinasset160': 5.919, 'mrwrings4': 1.483}
ann. SR {'mrinasset160': 1.24, 'mrwrings4': -0.37}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.995, 'mrwrings4': -1.115}
ann. std {'mrinasset160': 6.813, 'mrwrings4': 1.518}
ann. SR {'mrinasset160': 0.88, 'mrwrings4': -0.73}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.45, 'mrwrings4': -1.178}
ann. std {'mrinasset160': 6.582, 'mrwrings4': 0.899}
ann. SR {'mrinasset160': -0.07, 'mrwrings4': -1.31}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.254, 'mrwrings4': -2.312}
ann. std {'mrinasset160': 11.163, 'mrwrings4': 2.623}
ann. SR {'mrinasset160': -0.29, 'mrwrings4': -0.88}