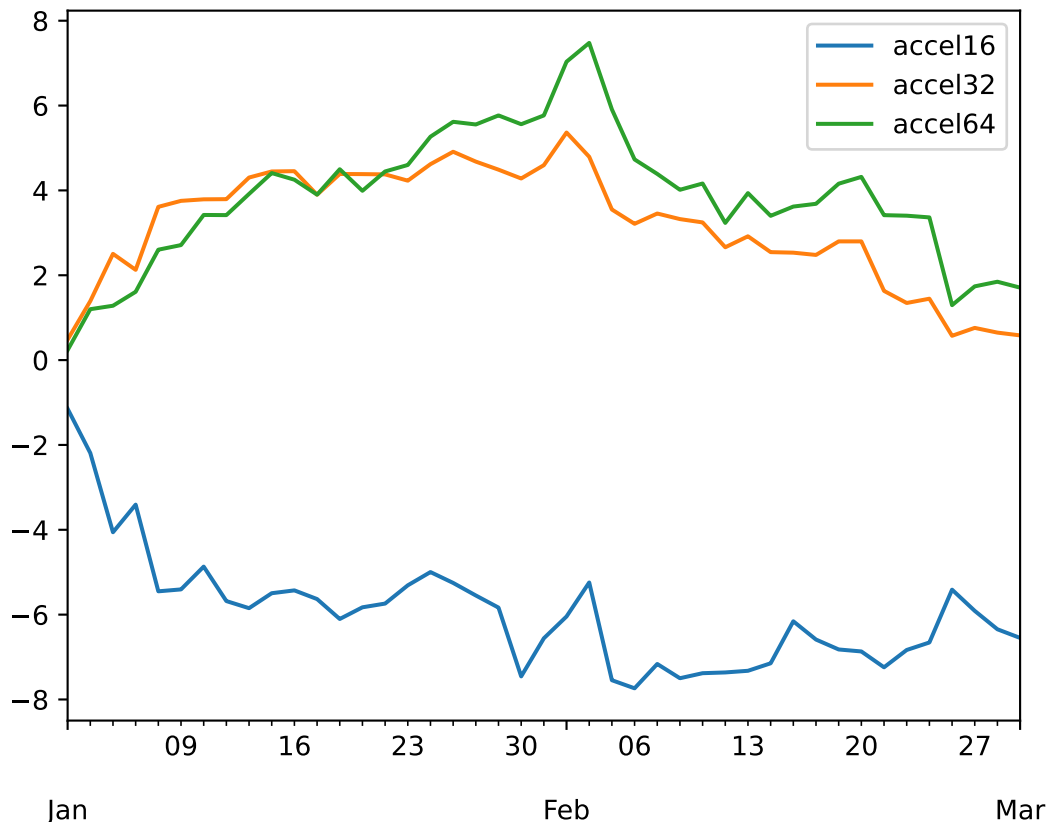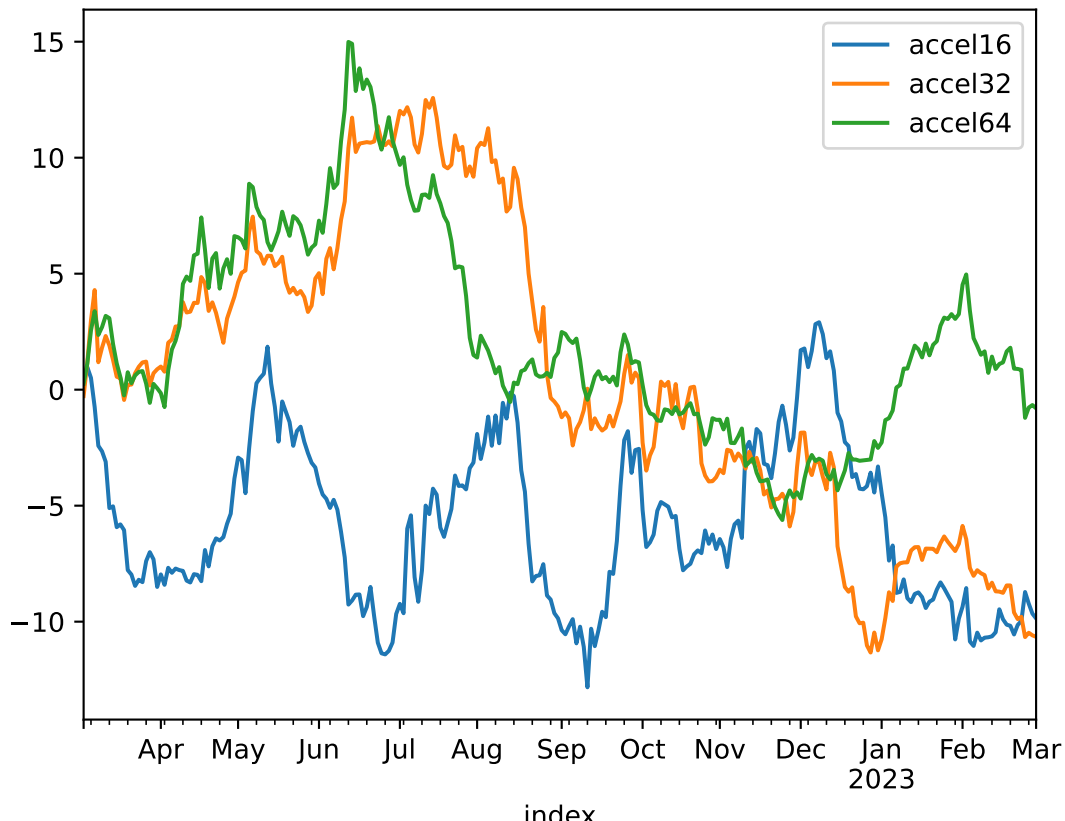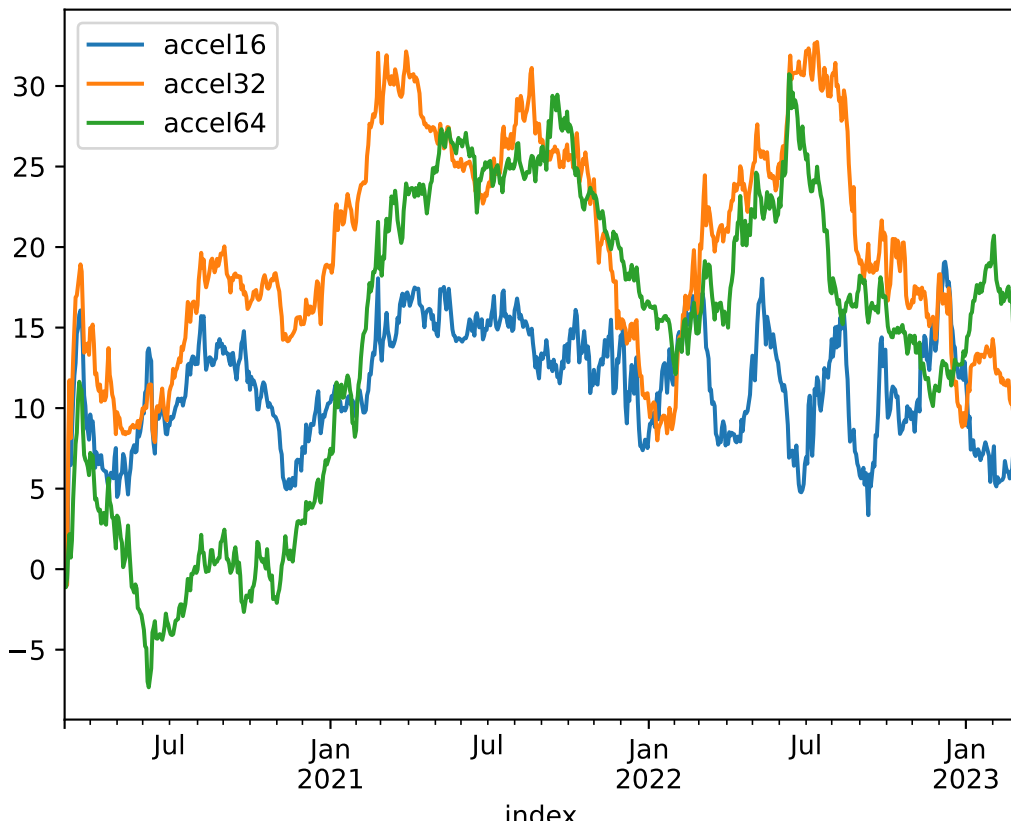Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -38.99, 'accel32': 3.467, 'accel64': 10.169}
ann. std {'accel16': 12.402, 'accel32': 8.394, 'accel64': 10.452}
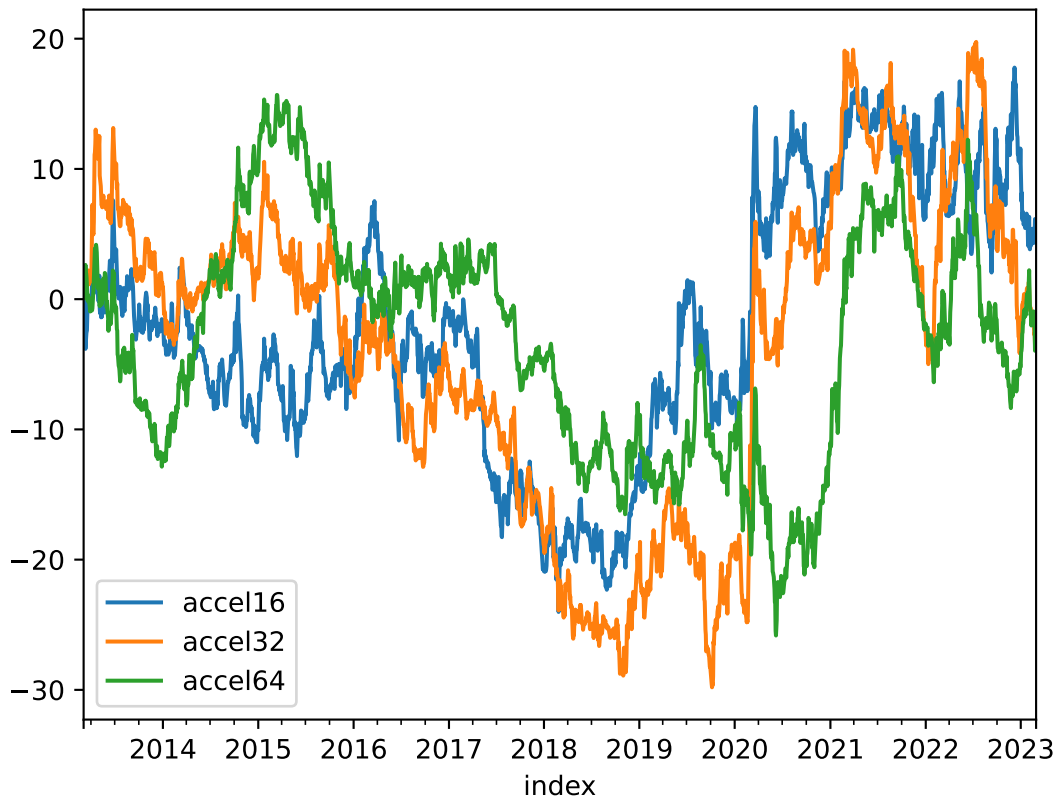ann. SR {'accel16': -3.14, 'accel32': 0.41, 'accel64': 0.97}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -9.707, 'accel32': -10.491, 'accel64': -0.79}
ann. std {'accel16': 15.896, 'accel32': 13.625, 'accel64': 11.685}
ann. SR {'accel16': -0.61, 'accel32': -0.77, 'accel64': -0.07}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 2.07, 'accel32': 3.113, 'accel64': 4.891}
ann. std {'accel16': 14.763, 'accel32': 13.875, 'accel64': 11.446}
ann. SR {'accel16': 0.14, 'accel32': 0.22, 'accel64': 0.43}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.492, 'accel32': -0.341, 'accel64': -0.348}
ann. std {'accel16': 11.985, 'accel32': 11.165, 'accel64': 9.583}
ann. SR {'accel16': 0.04, 'accel32': -0.03, 'accel64': -0.04}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.944, 'accel32': 4.566, 'accel64': 4.727}
ann. std {'accel16': 15.661, 'accel32': 13.738, 'accel64': 13.253}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.36}
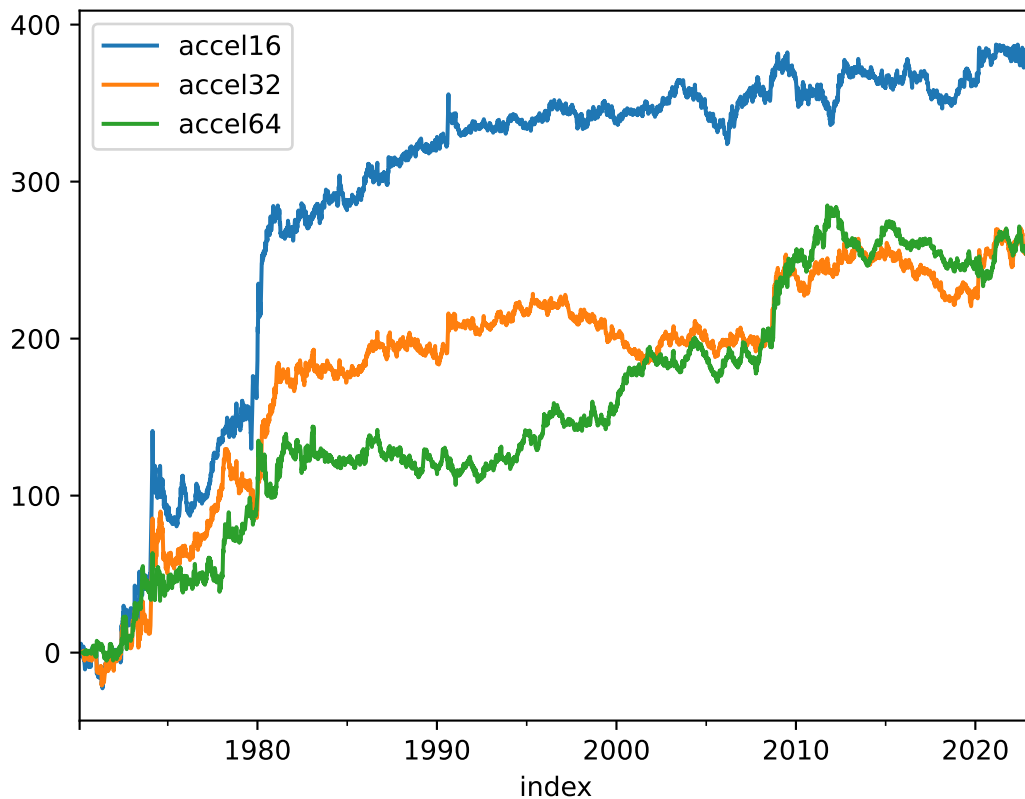
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -1.76, 'assettrend2': 14.866, 'assettrend32': -2.52, 'assettrend4': -1.524, 'assettrend64': -4.908, 'assettrend8': -5.851}
ann. std {'assettrend16': 2.462, 'assettrend2': 5.653, 'assettrend32': 1.73, 'assettrend4': 2.896, 'assettrend64': 2.253, 'assettrend8': 2.476}
ann. SR {'assettrend16': -0.72, 'assettrend2': 2.63, 'assettrend32': -1.46, 'assettrend4': -0.53, 'assettrend64': -2.18, 'assettrend8': -2.36}
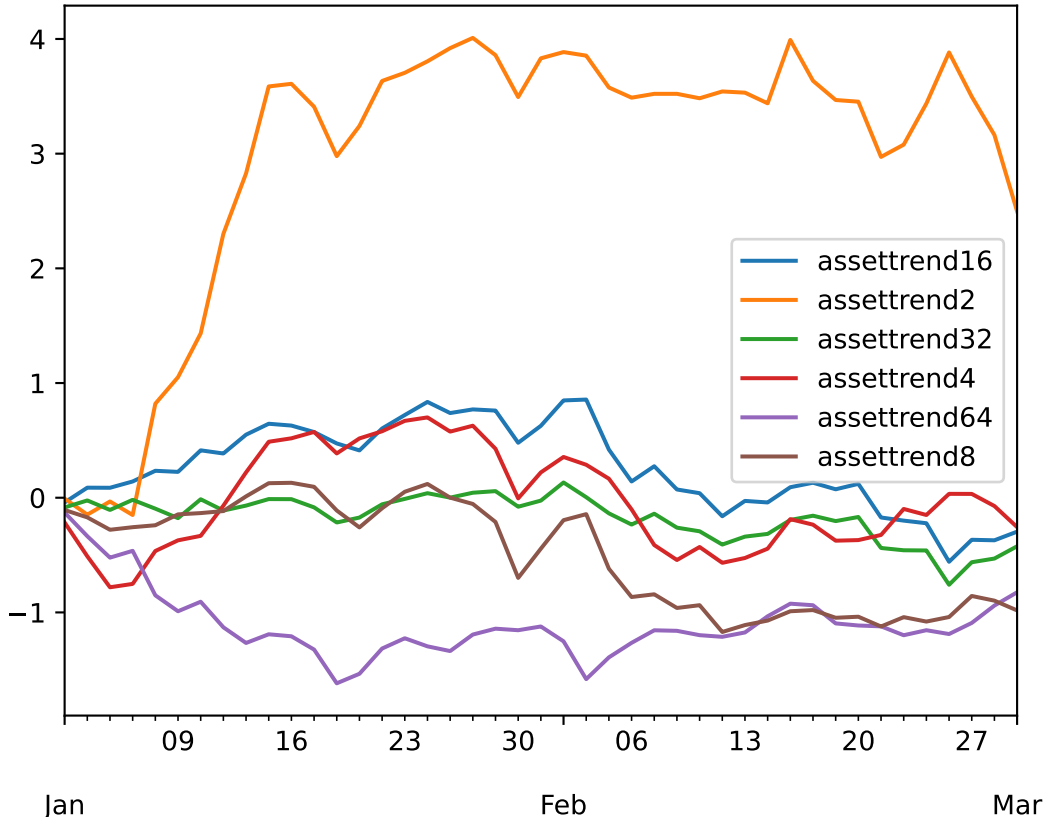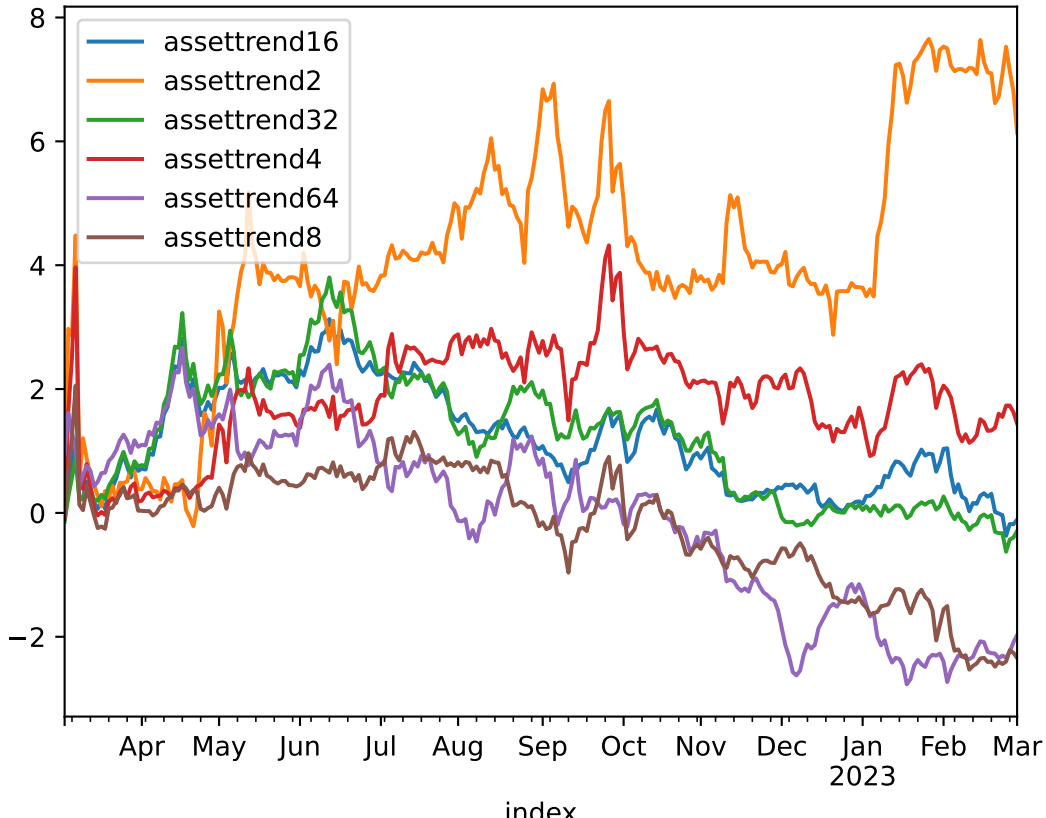
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -0.106, 'assettrend2': 6.048, 'assettrend32': -0.287, 'assettrend4': 1.422, 'assettrend64': -1.944, 'assettrend8': -2.307}
ann. std {'assettrend16': 2.712, 'assettrend2': 7.469, 'assettrend32': 2.914, 'assettrend4': 5.475, 'assettrend64': 3.246, 'assettrend8': 3.335}
ann. SR {'assettrend16': -0.04, 'assettrend2': 0.81, 'assettrend32': -0.1, 'assettrend4': 0.26, 'assettrend64': -0.6, 'assettrend8': -0.69}
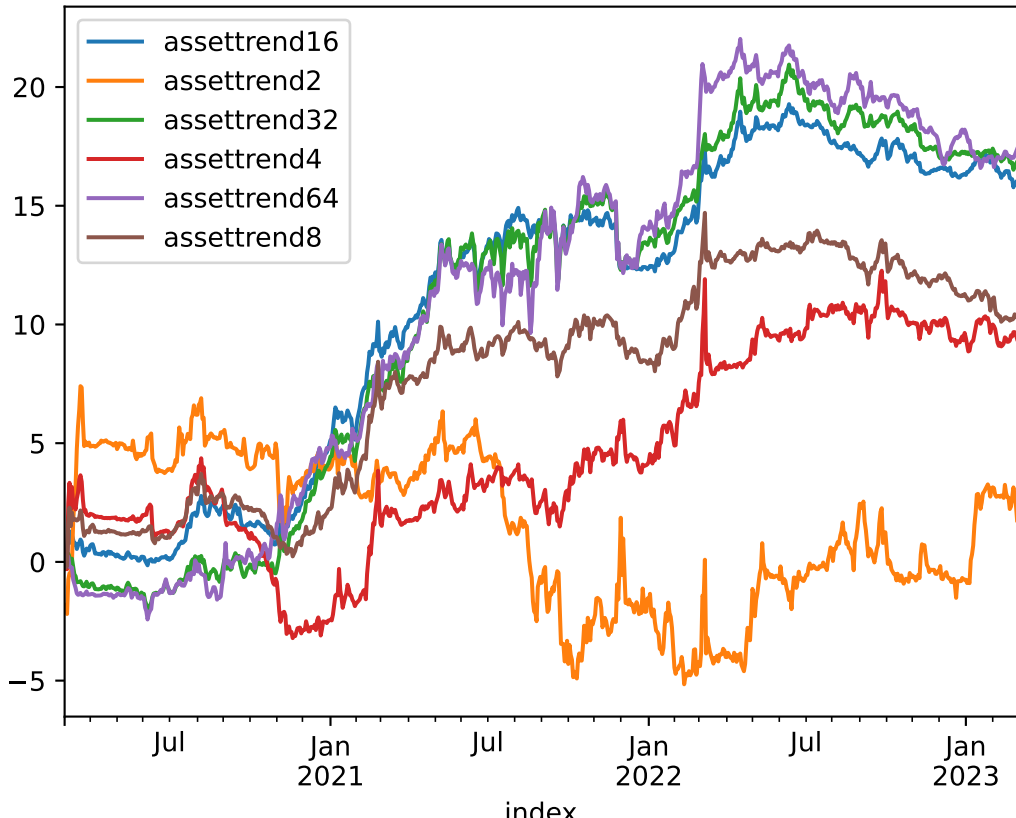
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.251, 'assettrend2': 0.574, 'assettrend32': 5.517, 'assettrend4': 3.073, 'assettrend64': 5.691, 'assettrend8': 3.372}
ann. std {'assettrend16': 3.513, 'assettrend2': 7.309, 'assettrend32': 4.238, 'assettrend4': 5.251, 'assettrend64': 5.037, 'assettrend8': 3.736}
ann. SR {'assettrend16': 1.49, 'assettrend2': 0.08, 'assettrend32': 1.3, 'assettrend4': 0.59, 'assettrend64': 1.13, 'assettrend8': 0.9}
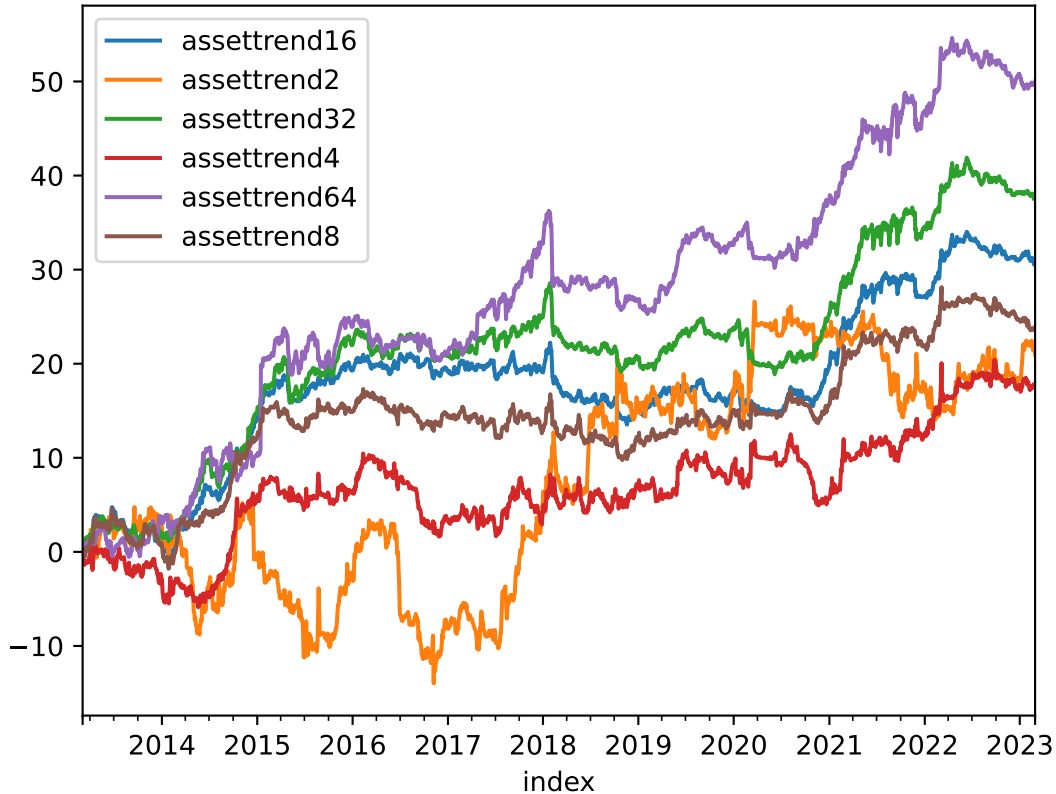
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 3.023, 'assettrend2': 2.057, 'assettrend32': 3.712, 'assettrend4': 1.722, 'assettrend64': 4.907, 'assettrend8': 2.331}
ann. std {'assettrend16': 3.244, 'assettrend2': 8.215, 'assettrend32': 3.702, 'assettrend4': 4.982, 'assettrend64': 5.283, 'assettrend8': 3.565}
ann. SR {'assettrend16': 0.93, 'assettrend2': 0.25, 'assettrend32': 1.0, 'assettrend4': 0.35, 'assettrend64': 0.93, 'assettrend8': 0.65}
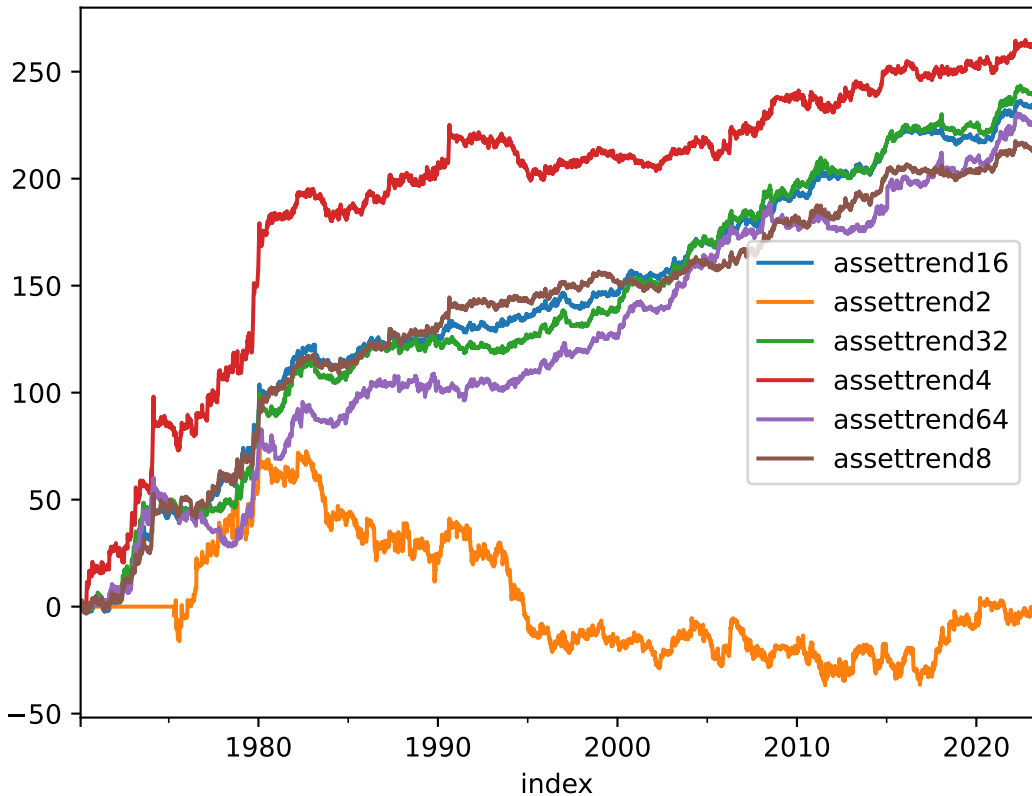
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.31, 'assettrend2': -0.029, 'assettrend32': 4.427, 'assettrend4': 4.843, 'assettrend64': 4.176, 'assettrend8': 3.942}
ann. std {'assettrend16': 4.633, 'assettrend2': 10.017, 'assettrend32': 4.847, 'assettrend4': 7.337, 'assettrend64': 5.406, 'assettrend8': 5.016}
ann. SR {'assettrend16': 0.93, 'assettrend2': -0.0, 'assettrend32': 0.91, 'assettrend4': 0.66, 'assettrend64': 0.77, 'assettrend8': 0.79}
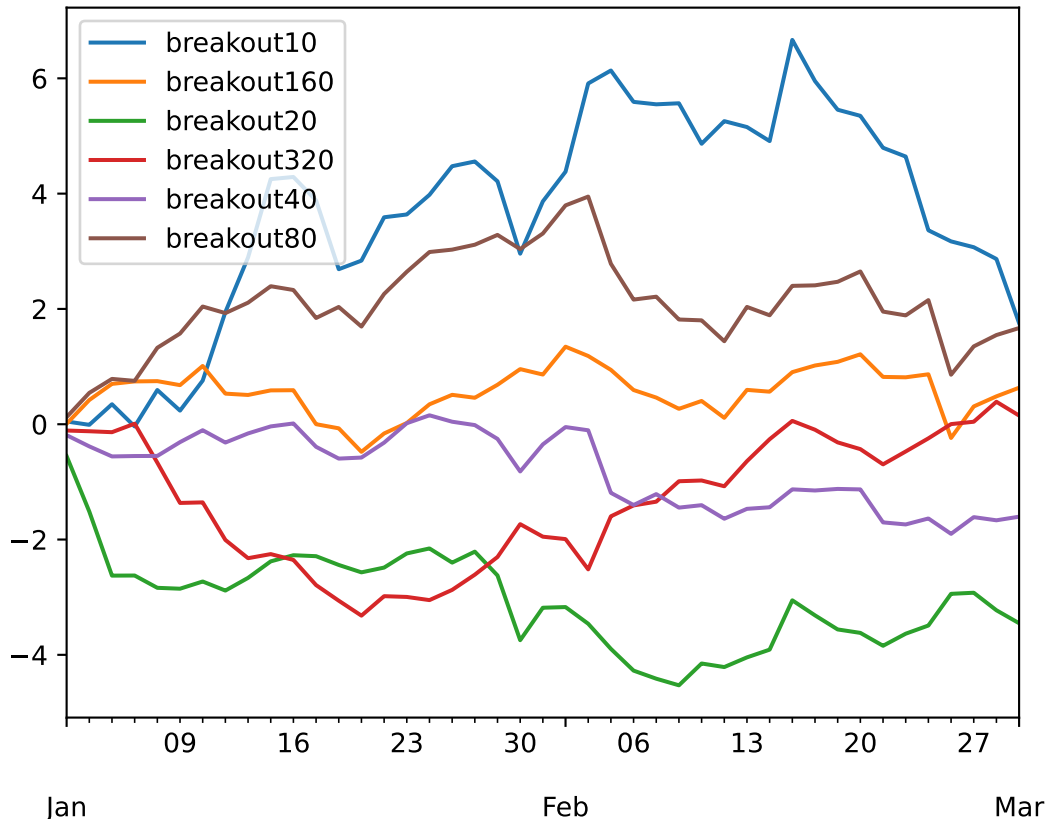
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 10.447, 'breakout160': 3.769, 'breakout20': -20.549, 'breakout320': 0.896, 'breakout40': -9.547, 'breakout80': 9.932}
ann. std {'breakout10': 11.327, 'breakout160': 5.077, 'breakout20': 6.266, 'breakout320': 5.39, 'breakout40': 4.515, 'breakout80': 6.793}
ann. SR {'breakout10': 0.92, 'breakout160': 0.74, 'breakout20': -3.28, 'breakout320': 0.17, 'breakout40': -2.11, 'breakout80': 1.46}
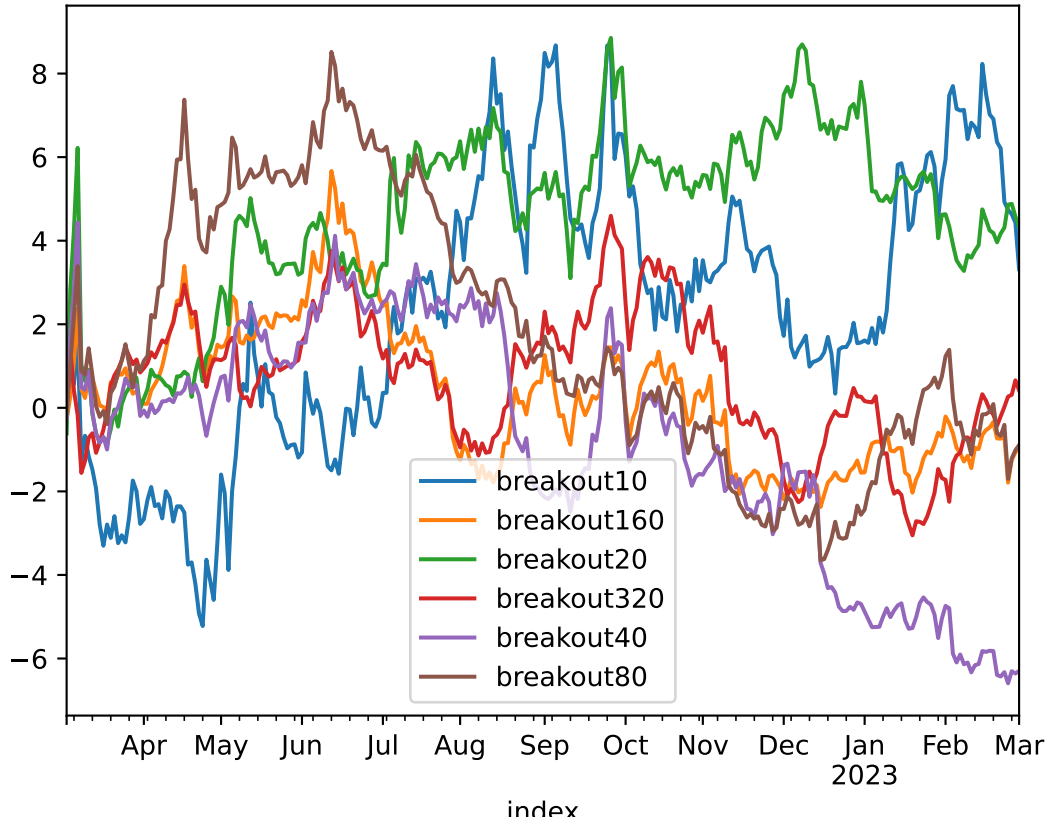
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 3.269, 'breakout160': -0.905, 'breakout20': 4.286, 'breakout320': 0.412, 'breakout40': -6.199, 'breakout80': -0.878}
ann. std {'breakout10': 12.17, 'breakout160': 6.548, 'breakout20': 10.28, 'breakout320': 6.236, 'breakout40': 8.082, 'breakout80': 7.549}
ann. SR {'breakout10': 0.27, 'breakout160': -0.14, 'breakout20': 0.42, 'breakout320': 0.07, 'breakout40': -0.77, 'breakout80': -0.12}
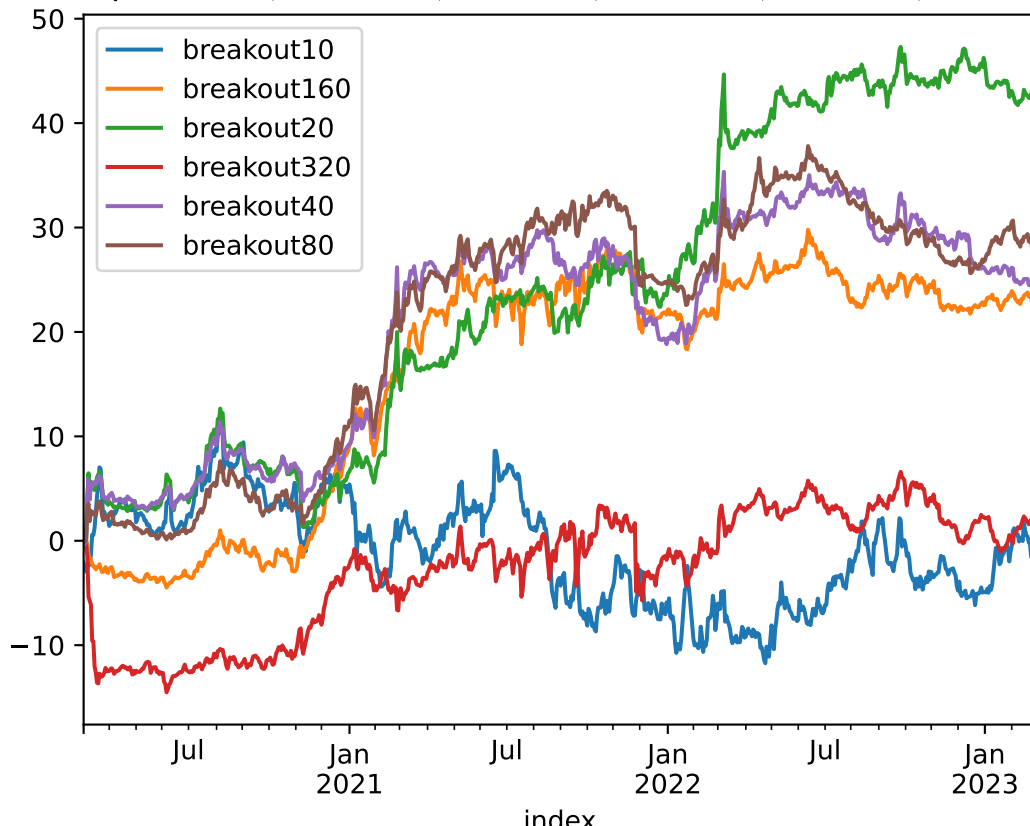
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -1.042, 'breakout160': 7.594, 'breakout20': 14.011, 'breakout320': 0.793, 'breakout40': 8.054, 'breakout80': 9.295}
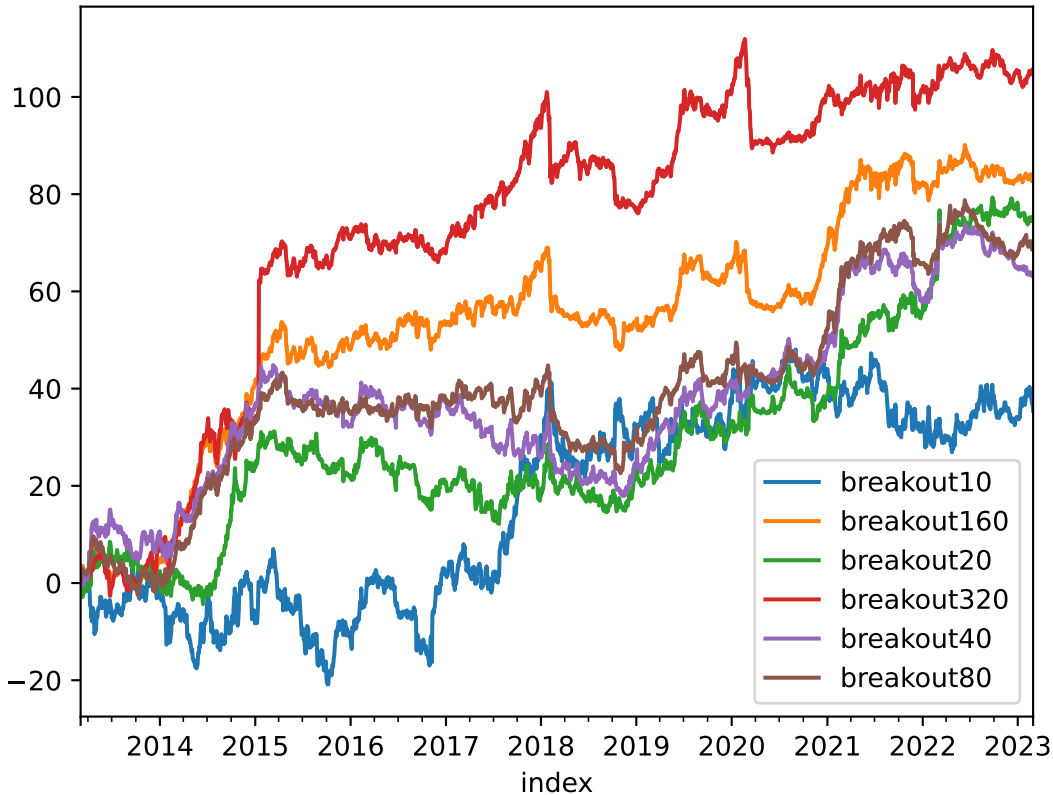ann. std {'breakout10': 13.576, 'breakout160': 9.199, 'breakout20': 11.332, 'breakout320': 10.273, 'breakout40': 9.901, 'breakout80': 9.226}
ann. SR {'breakout10': -0.08, 'breakout160': 0.83, 'breakout20': 1.24, 'breakout320': 0.08, 'breakout40': 0.81, 'breakout80': 1.01}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.48, 'breakout160': 8.199, 'breakout20': 7.345, 'breakout320': 10.356, 'breakout40': 6.229, 'breakout80': 6.811}
ann. std {'breakout10': 15.598, 'breakout160': 9.043, 'breakout20': 11.15, 'breakout320': 13.313, 'breakout40': 9.702, 'breakout80': 8.947}
ann. SR {'breakout10': 0.22, 'breakout160': 0.91, 'breakout20': 0.66, 'breakout320': 0.78, 'breakout40': 0.64, 'breakout80': 0.76}
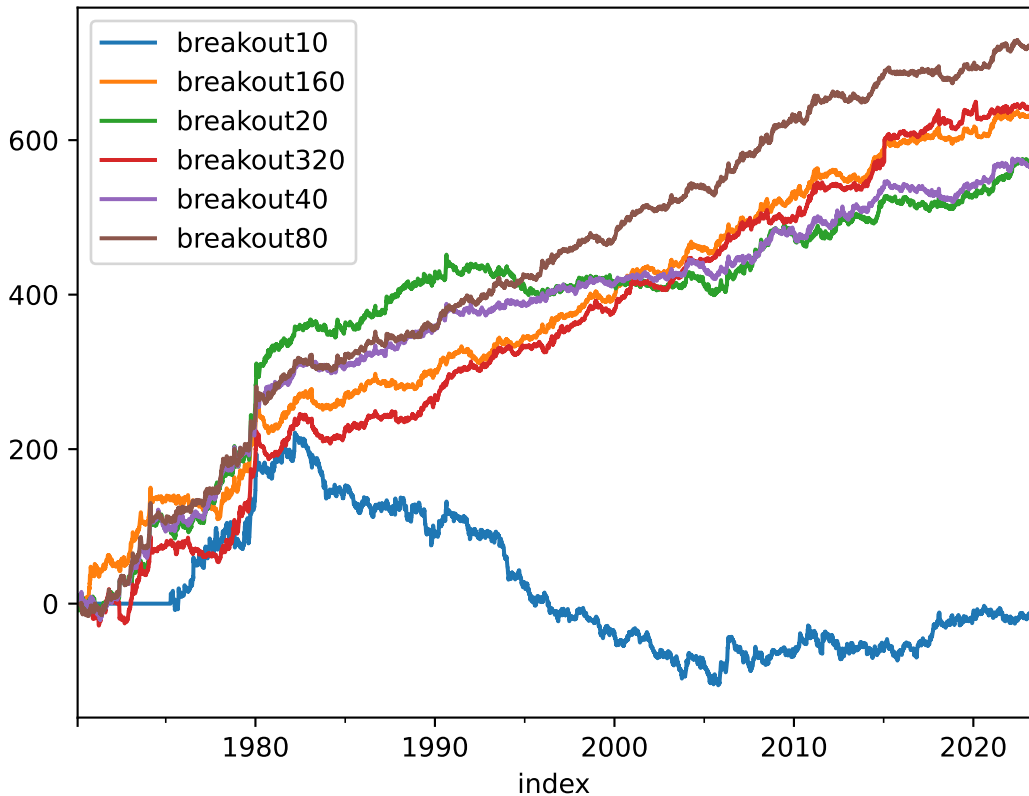
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.321, 'breakout160': 11.668, 'breakout20': 10.56, 'breakout320': 11.893, 'breakout40': 10.455, 'breakout80': 13.318}
ann. std {'breakout10': 20.755, 'breakout160': 12.437, 'breakout20': 15.983, 'breakout320': 13.0, 'breakout40': 13.181, 'breakout80': 12.684}
ann. SR {'breakout10': -0.02, 'breakout160': 0.94, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.05}
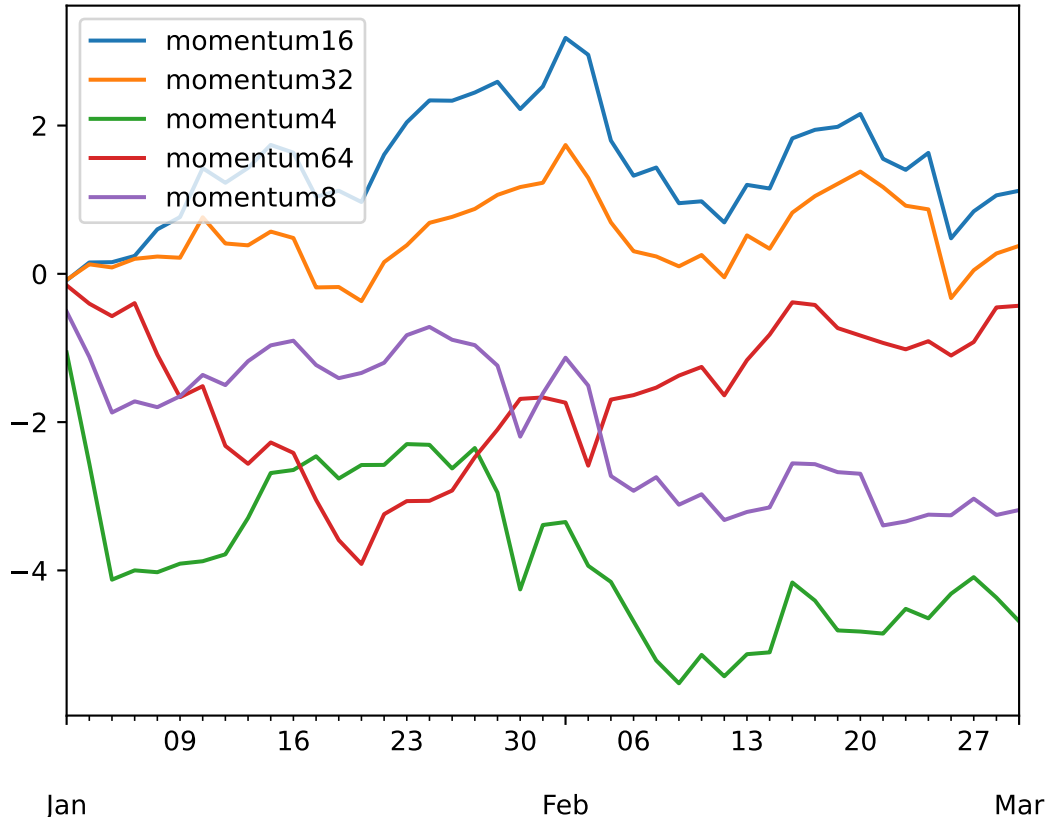
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 6.67, 'momentum32': 2.247, 'momentum4': -27.9, 'momentum64': -2.563, 'momentum8': -18.964}
ann. std {'momentum16': 6.641, 'momentum32': 5.543, 'momentum4': 8.605, 'momentum64': 6.187, 'momentum8': 6.118}
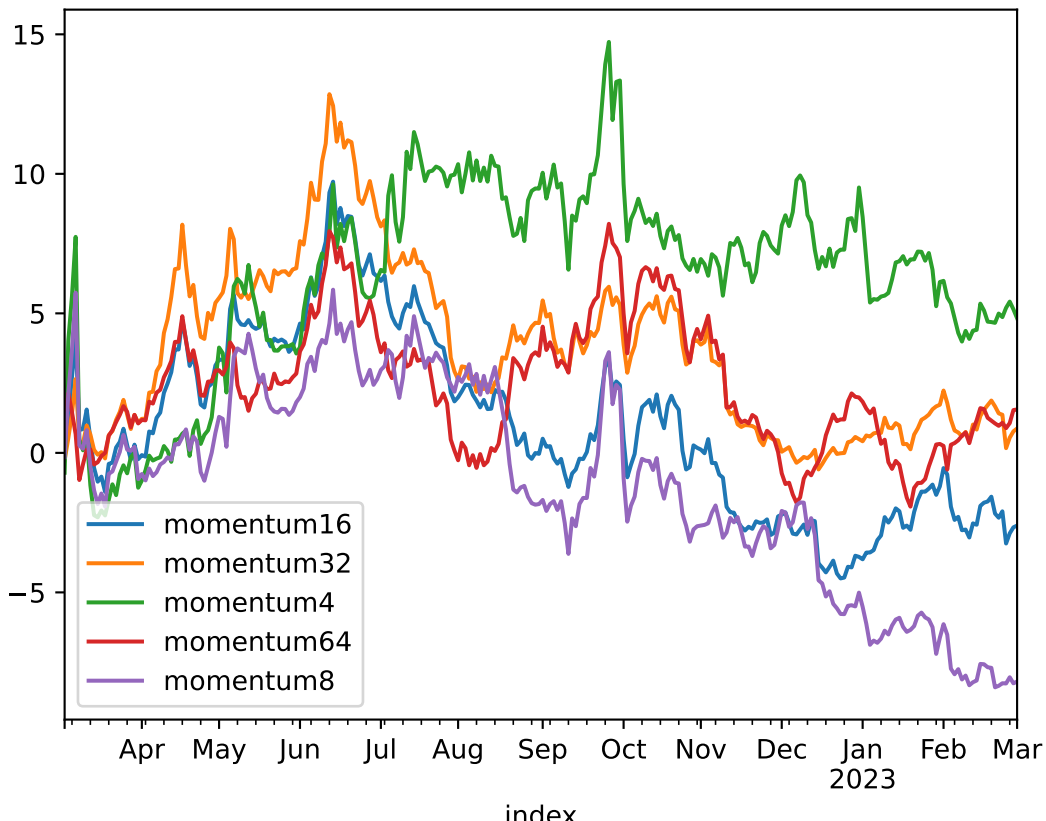ann. SR {'momentum16': 1.0, 'momentum32': 0.41, 'momentum4': -3.24, 'momentum64': -0.41, 'momentum8': -3.1}

Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -2.566, 'momentum32': 0.861, 'momentum4': 4.751, 'momentum64': 1.533, 'momentum8': -8.067}
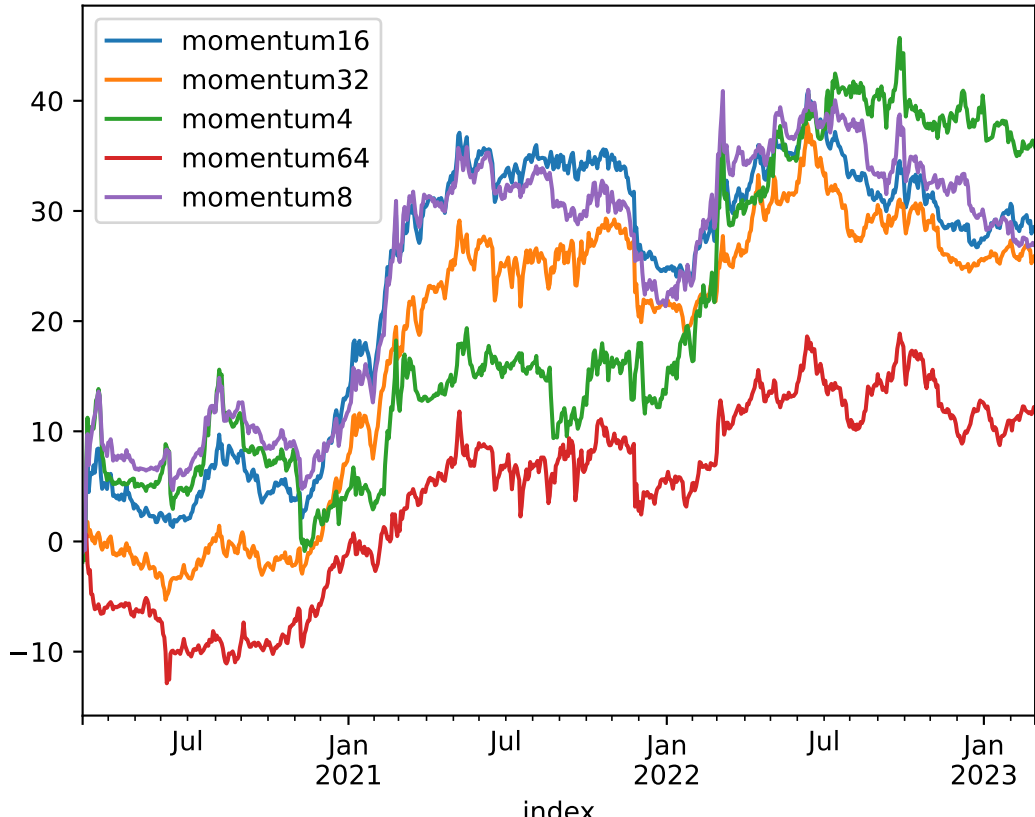ann. std {'momentum16': 9.463, 'momentum32': 9.2, 'momentum4': 15.555, 'momentum64': 8.783, 'momentum8': 11.612}
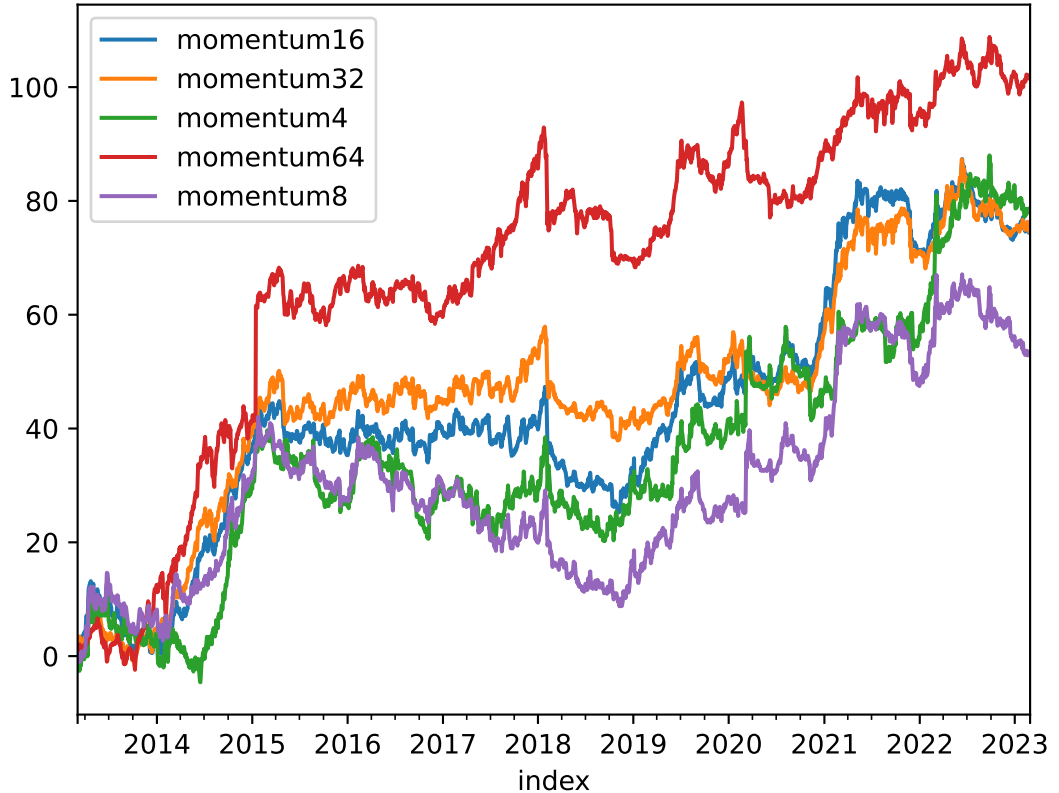ann. SR {'momentum16': -0.27, 'momentum32': 0.09, 'momentum4': 0.31, 'momentum64': 0.17, 'momentum8': -0.69}

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 9.361, 'momentum32': 8.497, 'momentum4': 11.722, 'momentum64': 4.002, 'momentum8': 8.824}
ann. std {'momentum16': 10.818, 'momentum32': 10.472, 'momentum4': 15.806, 'momentum64': 10.637, 'momentum8': 12.699}
ann. SR {'momentum16': 0.87, 'momentum32': 0.81, 'momentum4': 0.74, 'momentum64': 0.38, 'momentum8': 0.69}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.366, 'momentum32': 7.395, 'momentum4': 7.666, 'momentum64': 10.029, 'momentum8': 5.208}
ann. std {'momentum16': 9.868, 'momentum32': 9.41, 'momentum4': 13.681, 'momentum64': 11.961, 'momentum8': 11.254}
ann. SR {'momentum16': 0.75, 'momentum32': 0.79, 'momentum4': 0.56, 'momentum64': 0.84, 'momentum8': 0.46}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.528, 'momentum32': 13.406, 'momentum4': 13.01, 'momentum64': 12.959, 'momentum8': 11.379}
ann. std {'momentum16': 14.133, 'momentum32': 13.742, 'momentum4': 19.999, 'momentum64': 13.356, 'momentum8': 15.791}
ann. SR {'momentum16': 0.96, 'momentum32': 0.98, 'momentum4': 0.65, 'momentum64': 0.97, 'momentum8': 0.72}
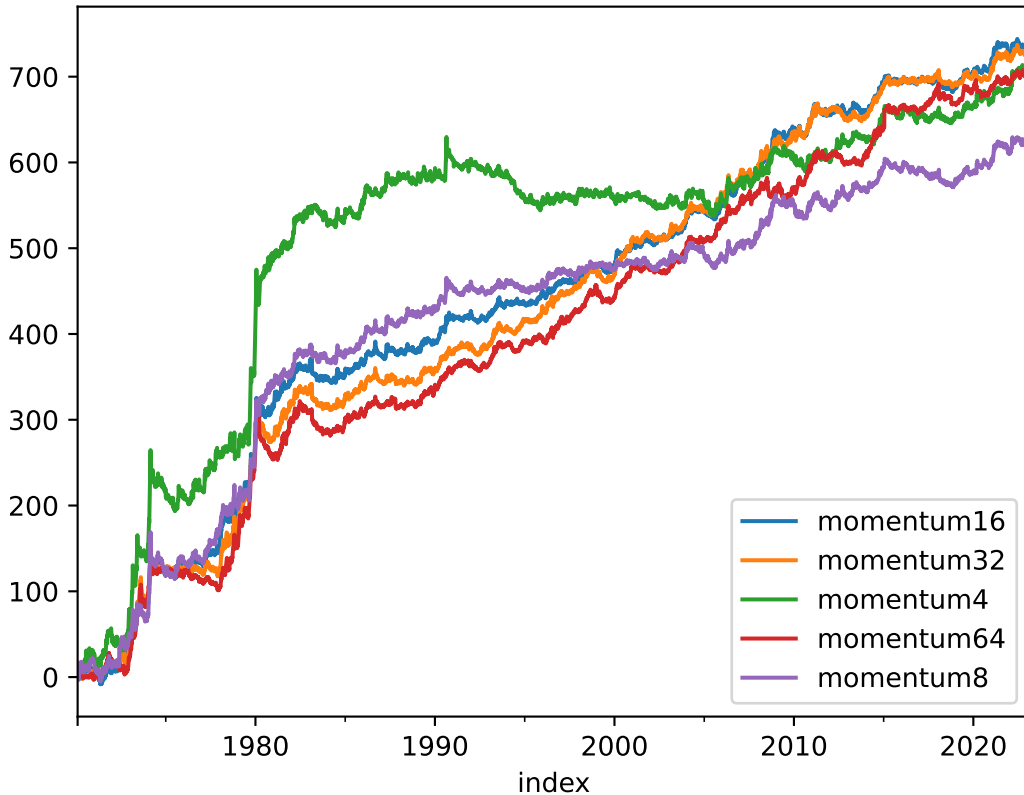
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 2.751, 'normmom2': 4.535, 'normmom32': 0.6, 'normmom4': -5.159, 'normmom64': -2.73, 'normmom8': -4.929}
ann. std {'normmom16': 2.603, 'normmom2': 5.286, 'normmom32': 1.915, 'normmom4': 3.181, 'normmom64': 2.352, 'normmom8': 2.256}
ann. SR {'normmom16': 1.06, 'normmom2': 0.86, 'normmom32': 0.31, 'normmom4': -1.62, 'normmom64': -1.16, 'normmom8': -2.19}
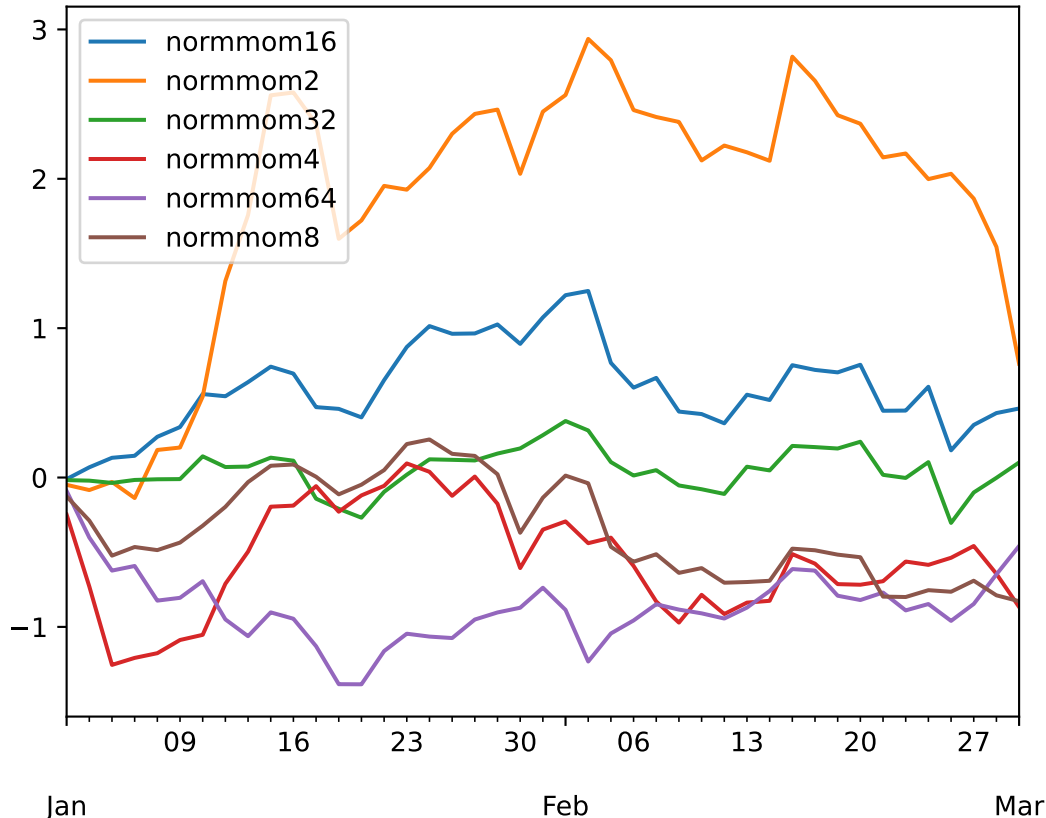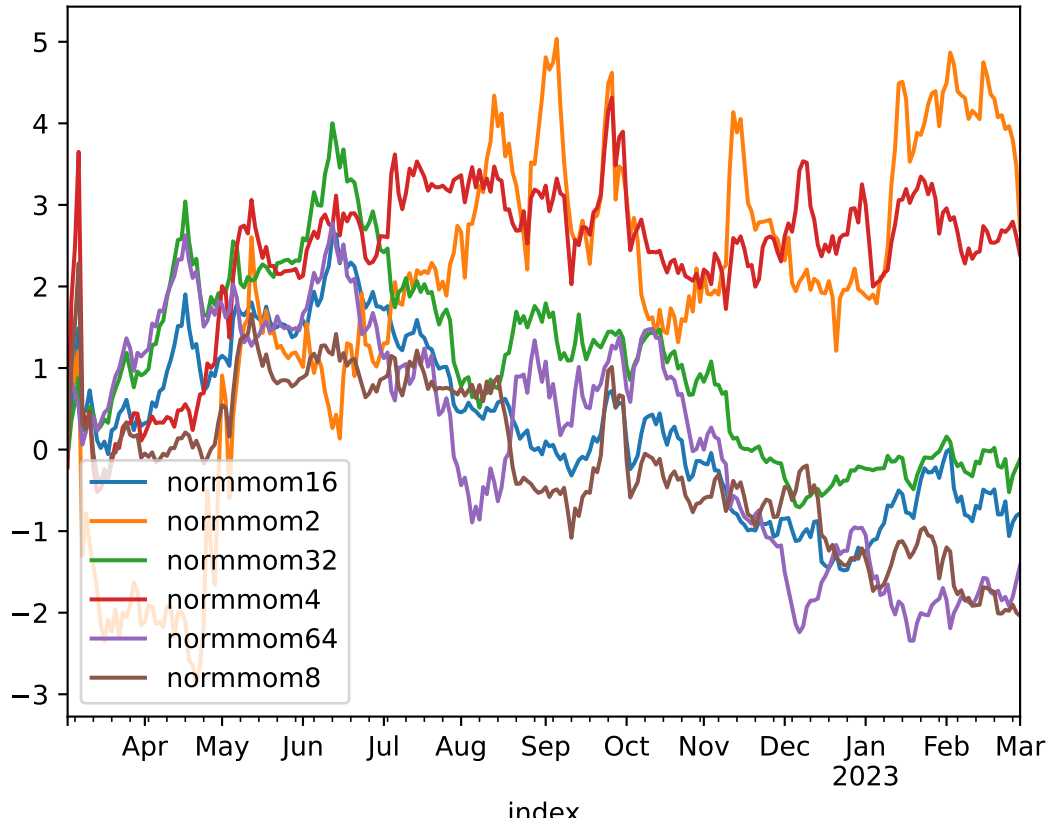
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -0.769, 'normmom2': 2.652, 'normmom32': -0.115, 'normmom4': 2.349, 'normmom64': -1.396, 'normmom8': -2.008}
ann. std {'normmom16': 2.819, 'normmom2': 6.902, 'normmom32': 2.811, 'normmom4': 5.507, 'normmom64': 3.173, 'normmom8': 3.641}
ann. SR {'normmom16': -0.27, 'normmom2': 0.38, 'normmom32': -0.04, 'normmom4': 0.43, 'normmom64': -0.44, 'normmom8': -0.55}
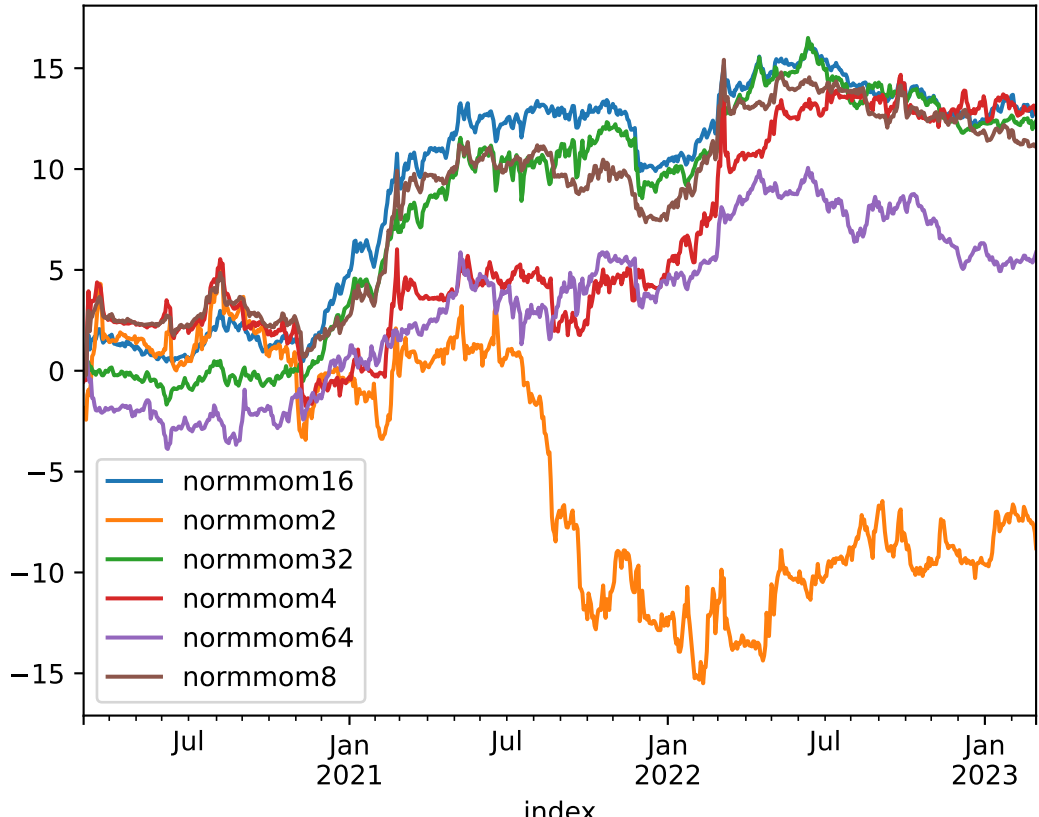
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 4.222, 'normmom2': -2.881, 'normmom32': 4.054, 'normmom4': 4.172, 'normmom64': 1.92, 'normmom8': 3.632}
ann. std {'normmom16': 3.621, 'normmom2': 7.792, 'normmom32': 3.896, 'normmom4': 5.679, 'normmom64': 4.165, 'normmom8': 4.205}
ann. SR {'normmom16': 1.17, 'normmom2': -0.37, 'normmom32': 1.04, 'normmom4': 0.73, 'normmom64': 0.46, 'normmom8': 0.86}
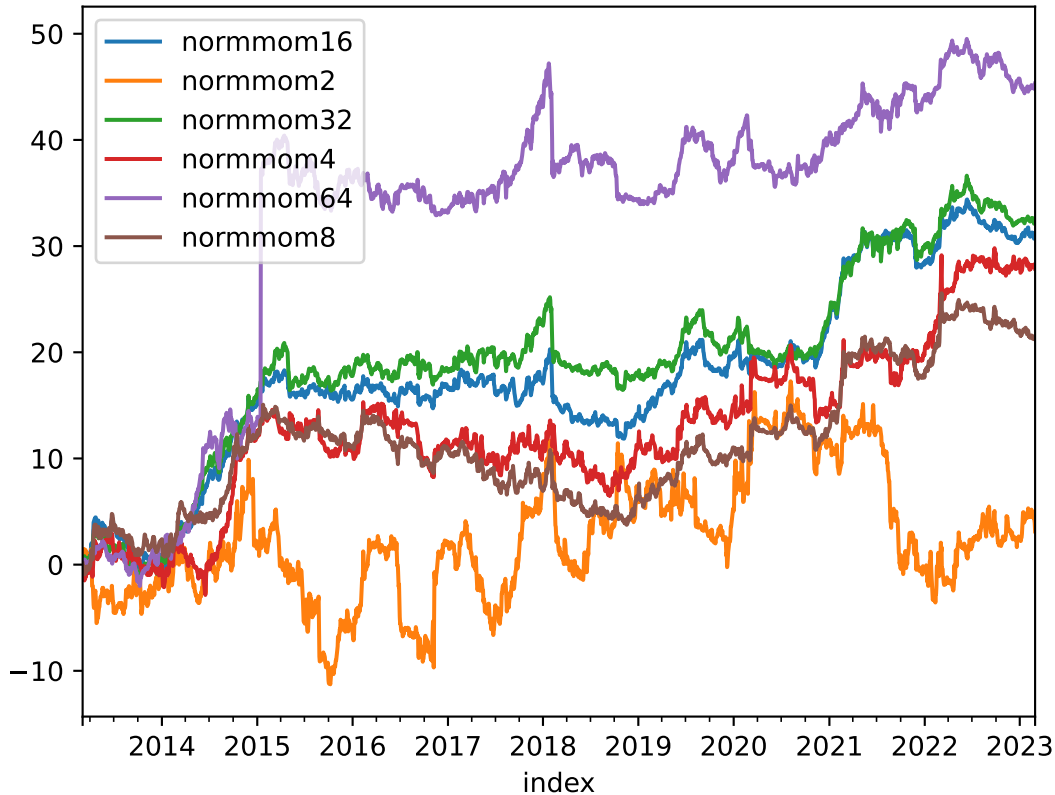
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.041, 'normmom2': 0.307, 'normmom32': 3.192, 'normmom4': 2.736, 'normmom64': 4.448, 'normmom8': 2.084}
ann. std {'normmom16': 3.552, 'normmom2': 8.977, 'normmom32': 3.699, 'normmom4': 5.464, 'normmom64': 8.48, 'normmom8': 4.021}
ann. SR {'normmom16': 0.86, 'normmom2': 0.03, 'normmom32': 0.86, 'normmom4': 0.5, 'normmom64': 0.52, 'normmom8': 0.52}
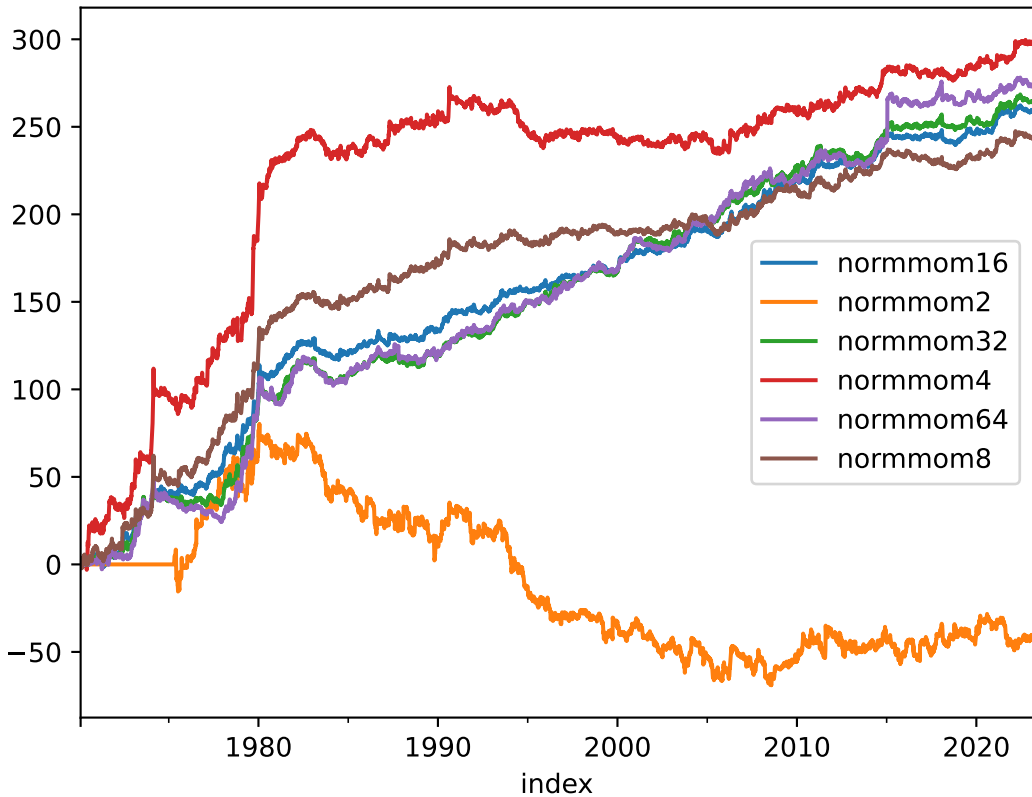
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.786, 'normmom2': -0.784, 'normmom32': 4.888, 'normmom4': 5.504, 'normmom64': 5.065, 'normmom8': 4.497}
ann. std {'normmom16': 4.889, 'normmom2': 11.169, 'normmom32': 4.947, 'normmom4': 8.29, 'normmom64': 6.235, 'normmom8': 5.903}
ann. SR {'normmom16': 0.98, 'normmom2': -0.07, 'normmom32': 0.99, 'normmom4': 0.66, 'normmom64': 0.81, 'normmom8': 0.76}
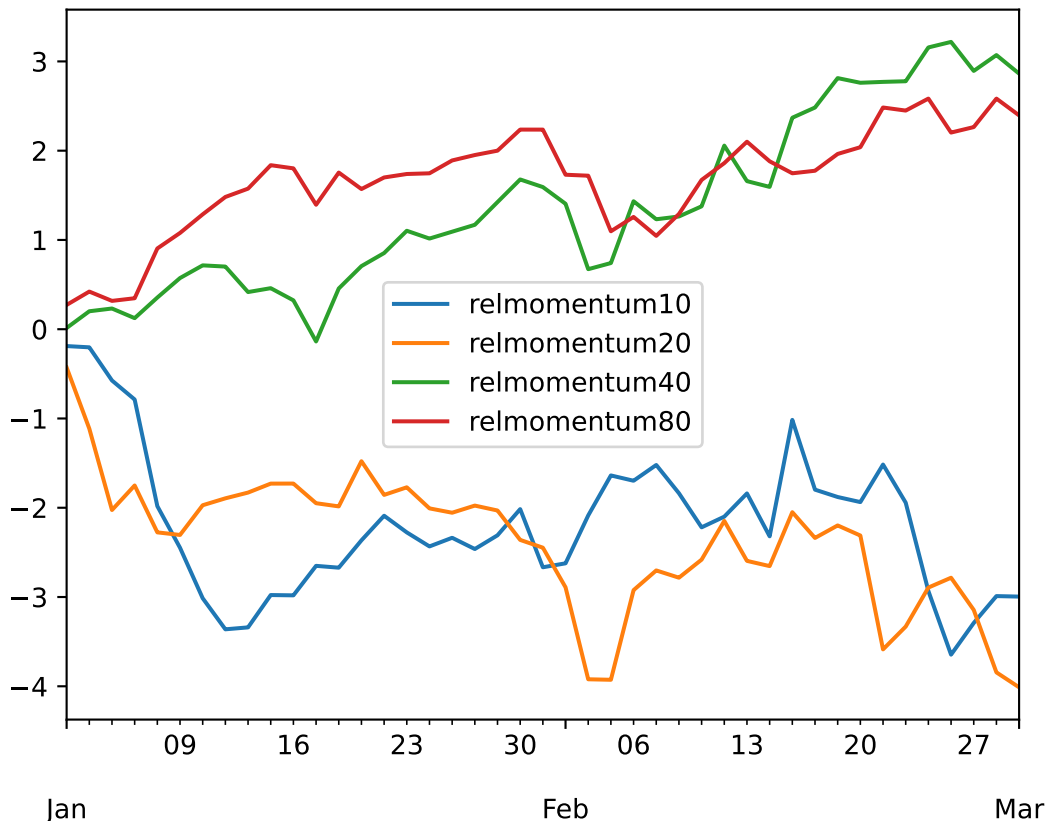
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -17.832, 'relmomentum20': -23.882, 'relmomentum40': 17.046, 'relmomentum80': 14.262}
ann. std {'relmomentum10': 7.239, 'relmomentum20': 6.988, 'relmomentum40': 4.772, 'relmomentum80': 3.928}
ann. SR {'relmomentum10': -2.46, 'relmomentum20': -3.42, 'relmomentum40': 3.57, 'relmomentum80': 3.63}
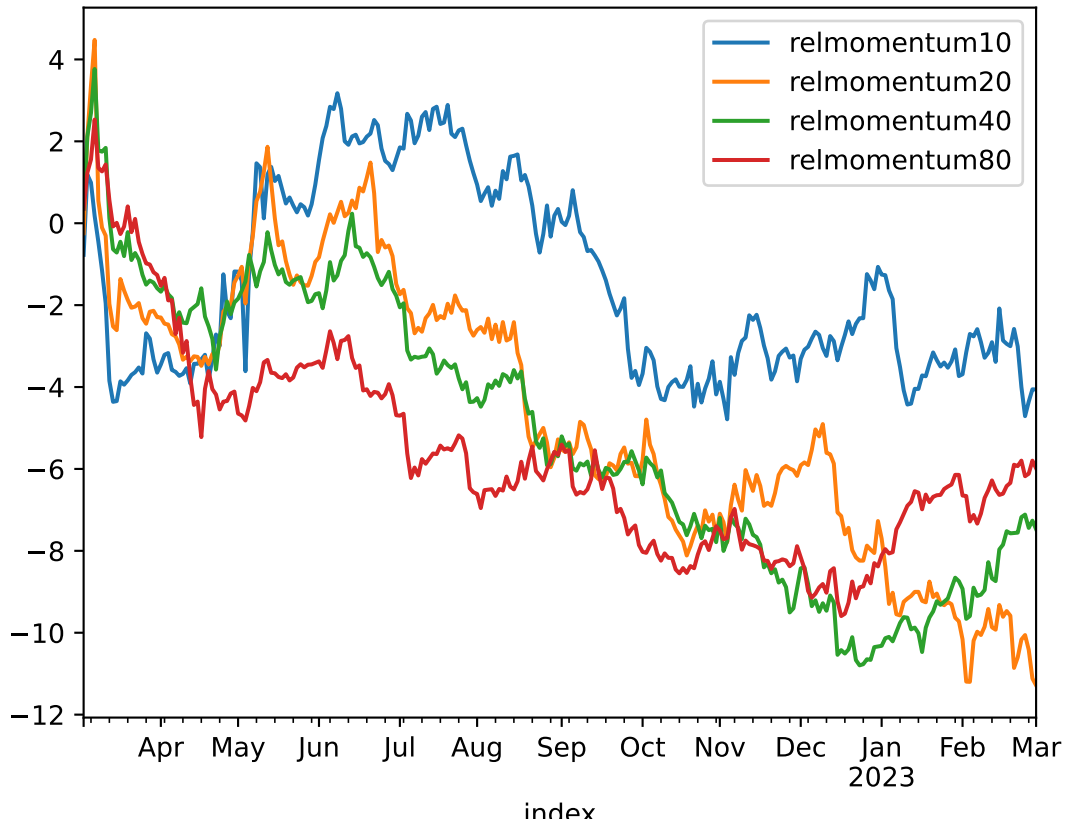
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -3.998, 'relmomentum20': -11.11, 'relmomentum40': -7.356, 'relmomentum80': -5.893}
ann. std {'relmomentum10': 8.44, 'relmomentum20': 8.229, 'relmomentum40': 6.25, 'relmomentum80': 5.415}
ann. SR {'relmomentum10': -0.47, 'relmomentum20': -1.35, 'relmomentum40': -1.18, 'relmomentum80': -1.09}
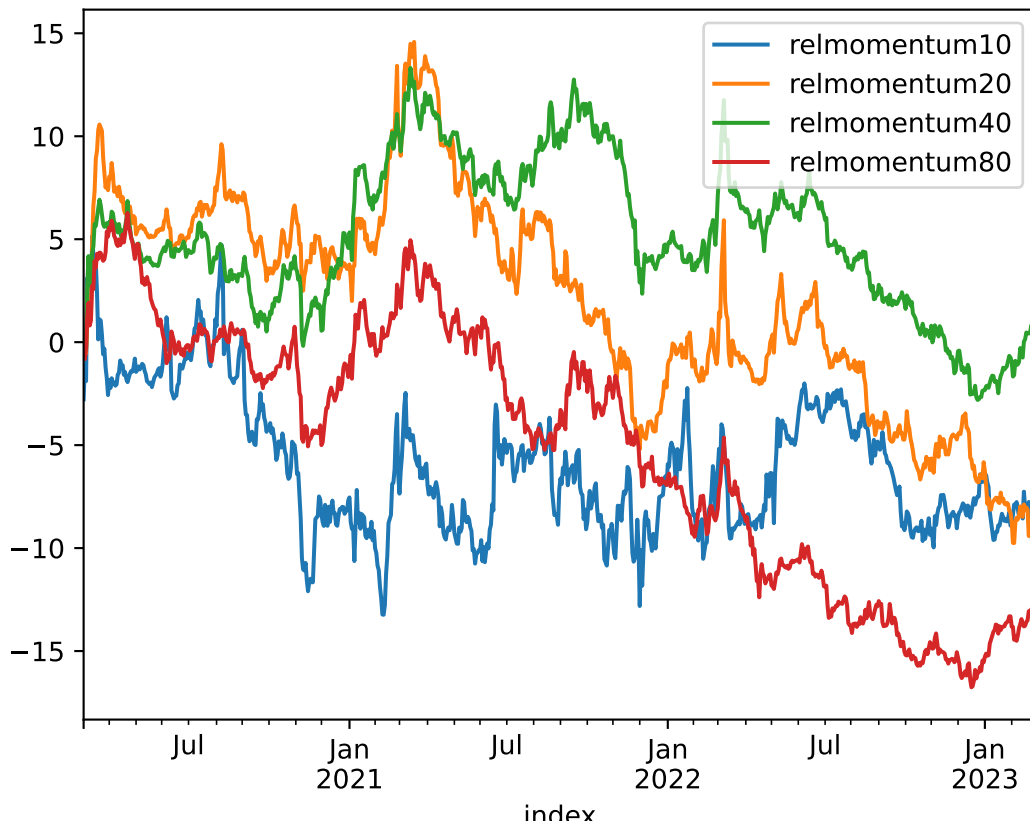
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -3.025, 'relmomentum20': -3.221, 'relmomentum40': 0.171, 'relmomentum80': -4.306}
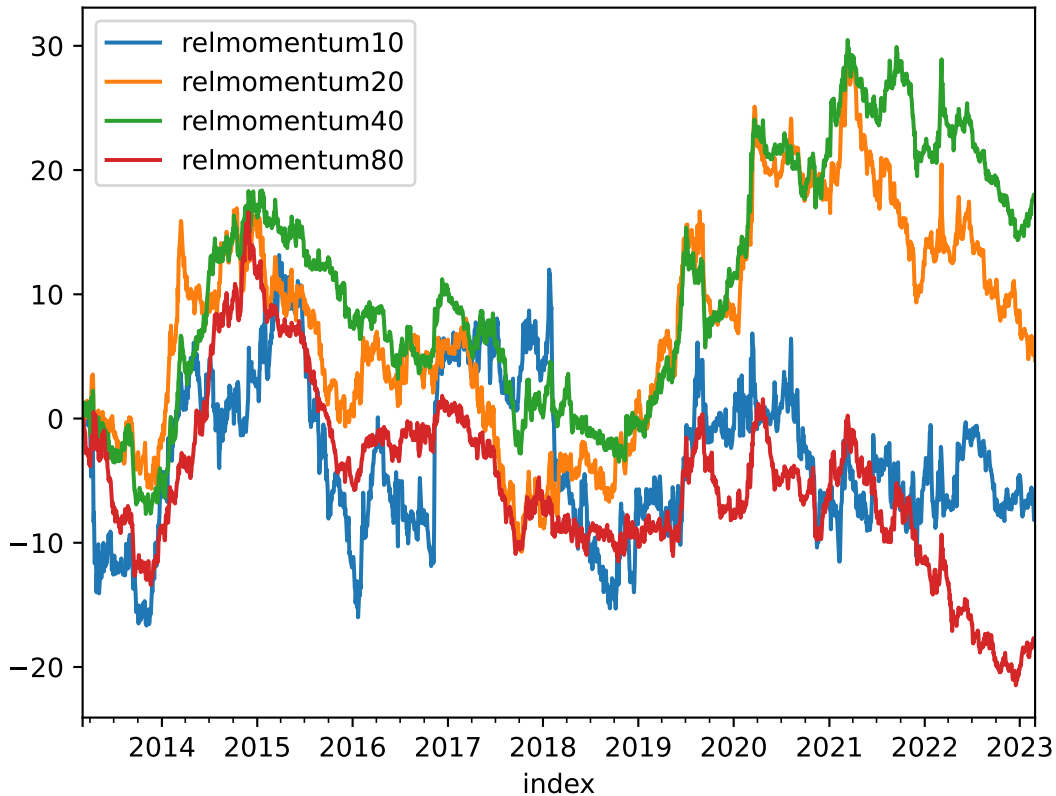ann. std {'relmomentum10': 12.105, 'relmomentum20': 8.912, 'relmomentum40': 7.325, 'relmomentum80': 6.773}
ann. SR {'relmomentum10': -0.25, 'relmomentum20': -0.36, 'relmomentum40': 0.02, 'relmomentum80': -0.64}
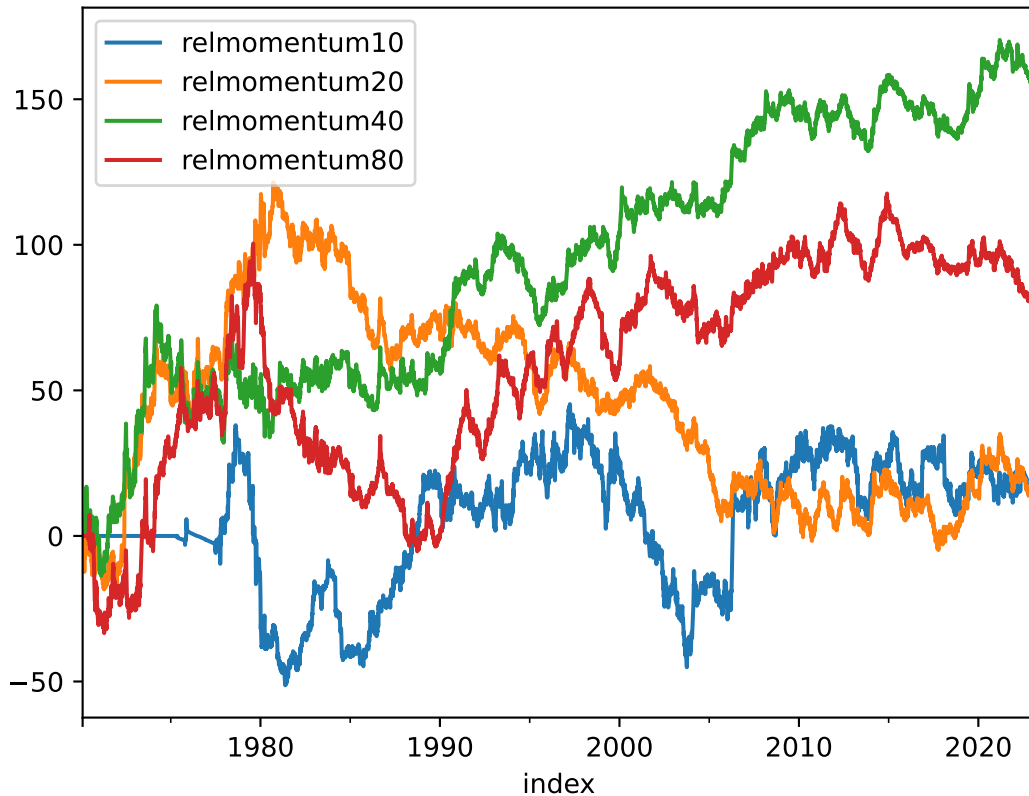
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.739, 'relmomentum20': 0.461, 'relmomentum40': 1.735, 'relmomentum80': -1.754}
ann. std {'relmomentum10': 12.911, 'relmomentum20': 8.911, 'relmomentum40': 7.253, 'relmomentum80': 6.682}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.05, 'relmomentum40': 0.24, 'relmomentum80': -0.26}
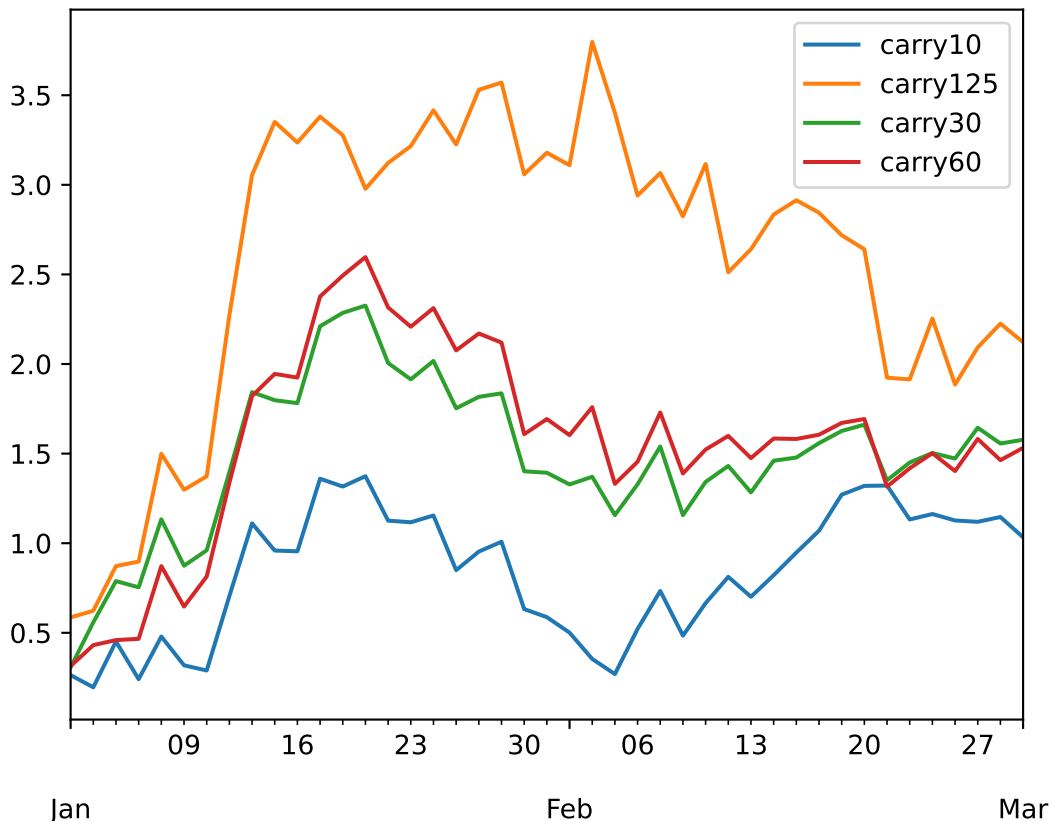
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.277, 'relmomentum20': 0.197, 'relmomentum40': 2.913, 'relmomentum80': 1.537}
ann. std {'relmomentum10': 13.403, 'relmomentum20': 11.501, 'relmomentum40': 10.78, 'relmomentum80': 11.048}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}
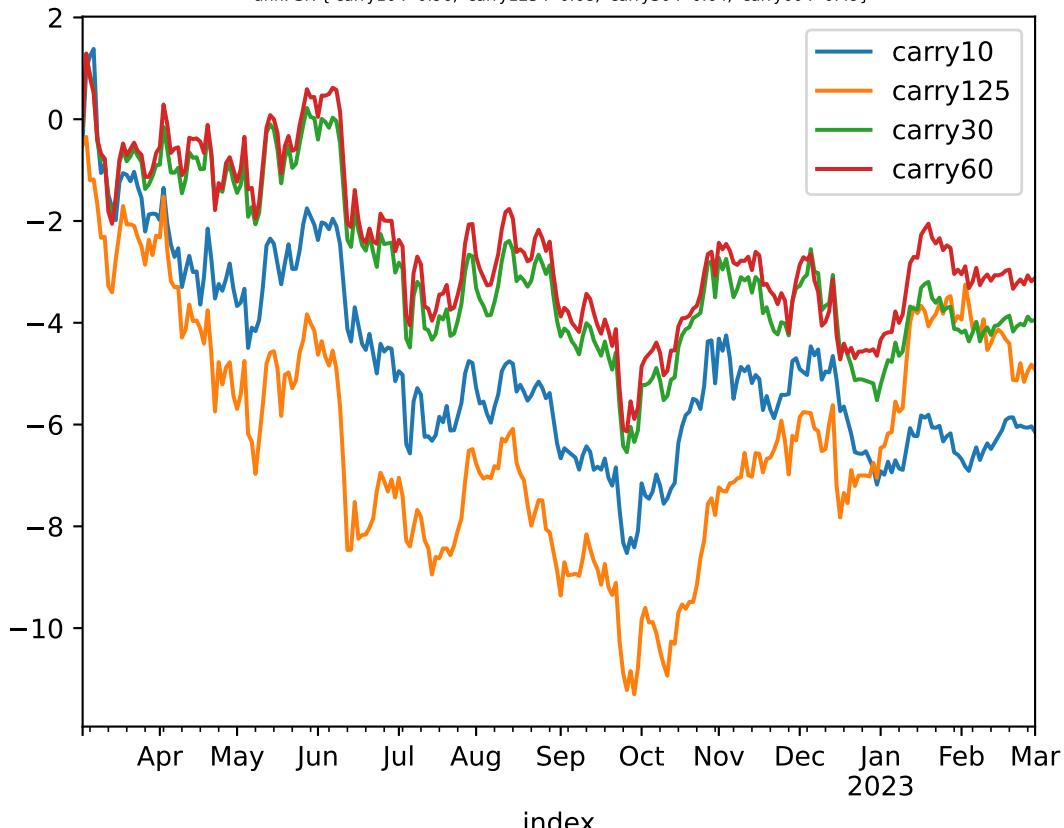
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 6.15, 'carry125': 12.632, 'carry30': 9.39, 'carry60': 9.122}
ann. std {'carry10': 3.022, 'carry125': 5.59, 'carry30': 3.376, 'carry60': 3.655}
ann. SR {'carry10': 2.03, 'carry125': 2.26, 'carry30': 2.78, 'carry60': 2.5}
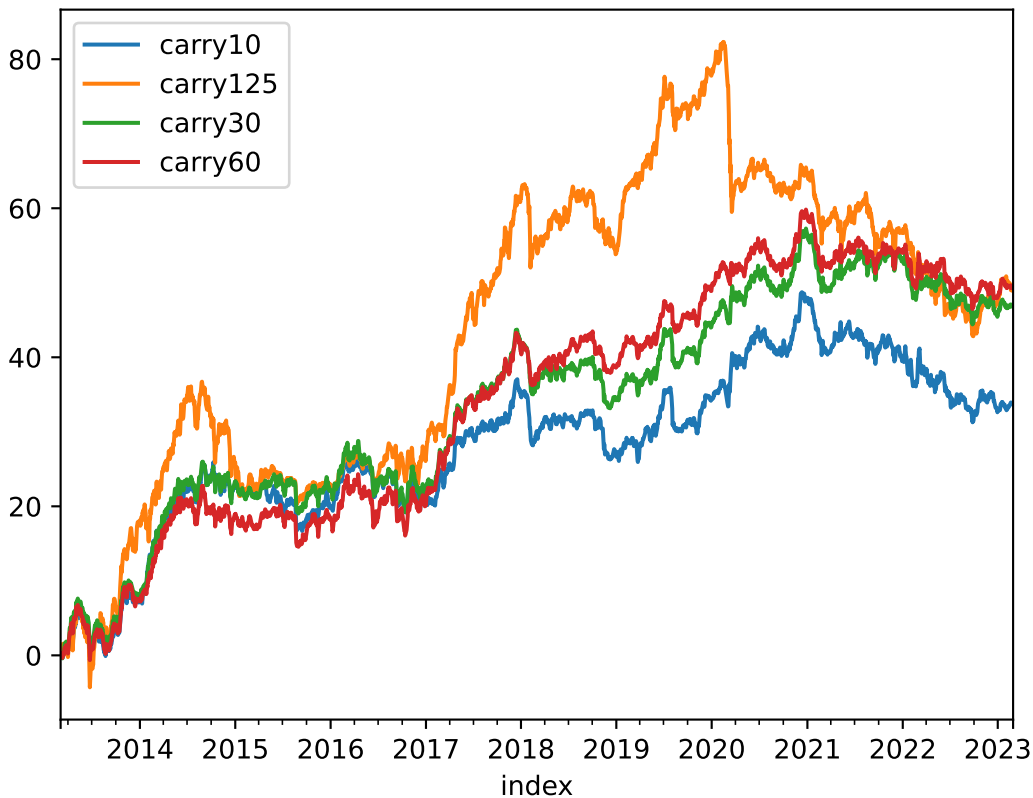
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -6.053, 'carry125': -4.849, 'carry30': -3.885, 'carry60': -3.069}
ann. std {'carry10': 6.274, 'carry125': 7.165, 'carry30': 6.09, 'carry60': 6.308}
ann. SR {'carry10': -0.96, 'carry125': -0.68, 'carry30': -0.64, 'carry60': -0.49}

Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.084, 'carry125': -9.281, 'carry30': 0.583, 'carry60': -0.588}
ann. std {'carry10': 6.764, 'carry125': 9.236, 'carry30': 6.557, 'carry60': 6.511}
ann. SR {'carry10': -0.01, 'carry125': -1.0, 'carry30': 0.09, 'carry60': -0.09}
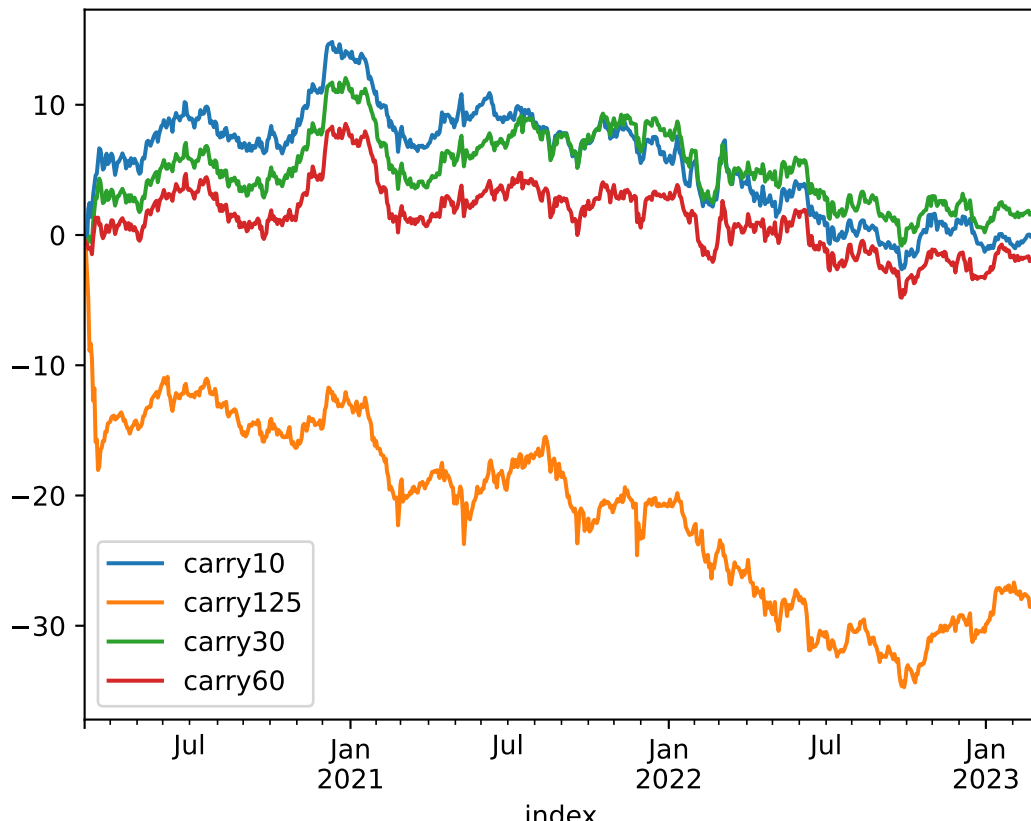
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.303, 'carry125': 4.829, 'carry30': 4.614, 'carry60': 4.858}
ann. std {'carry10': 6.375, 'carry125': 9.235, 'carry30': 6.488, 'carry60': 6.455}
ann. SR {'carry10': 0.52, 'carry125': 0.52, 'carry30': 0.71, 'carry60': 0.75}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.961, 'carry125': 7.573, 'carry30': 8.361, 'carry60': 8.224}
ann. std {'carry10': 11.894, 'carry125': 12.173, 'carry30': 11.914, 'carry60': 11.869}
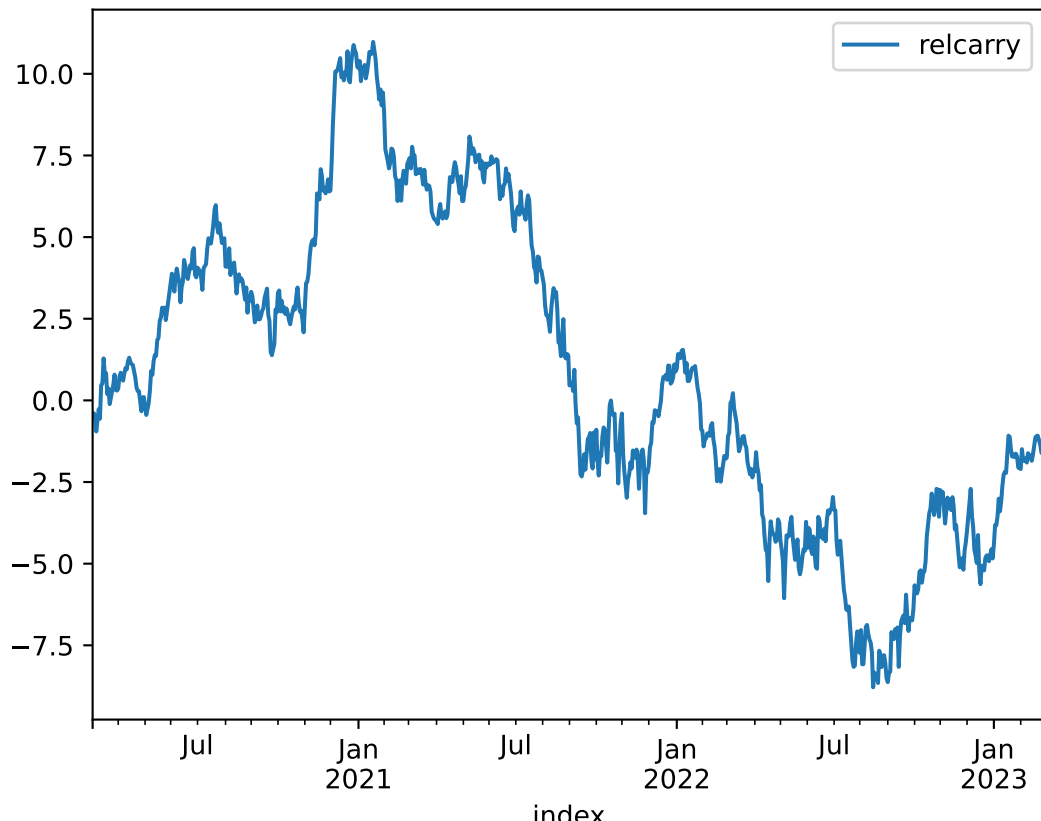ann. SR {'carry10': 0.67, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}
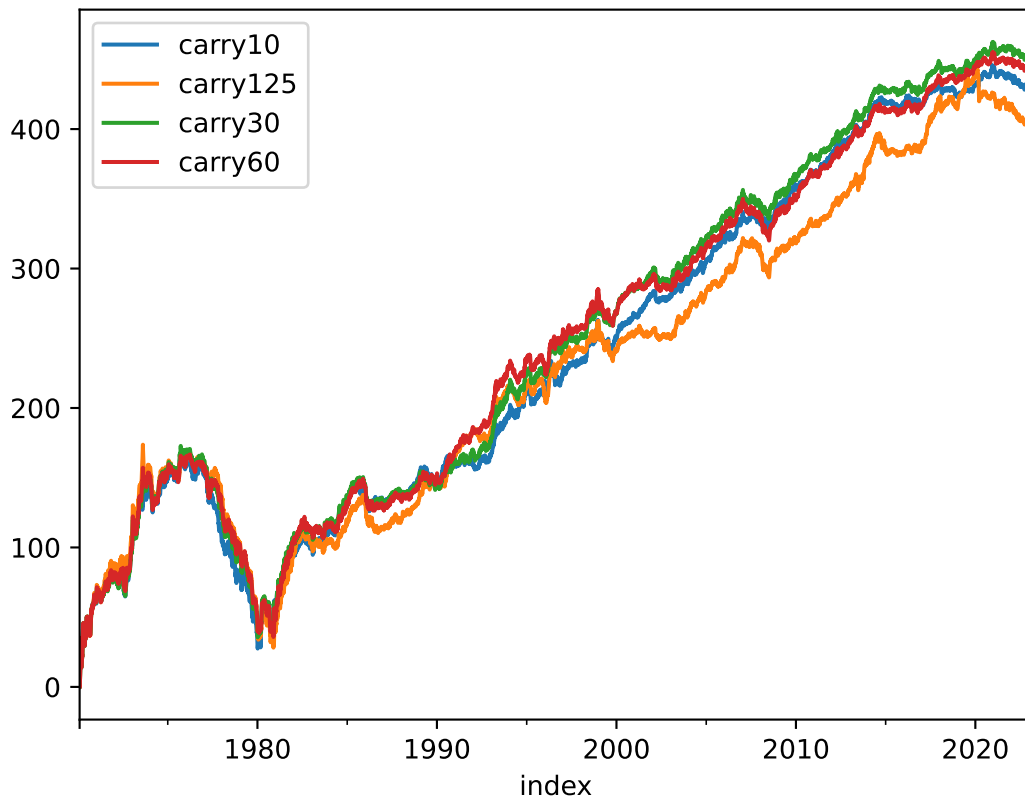
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 16.821}
ann. std {'relcarry': 4.486}
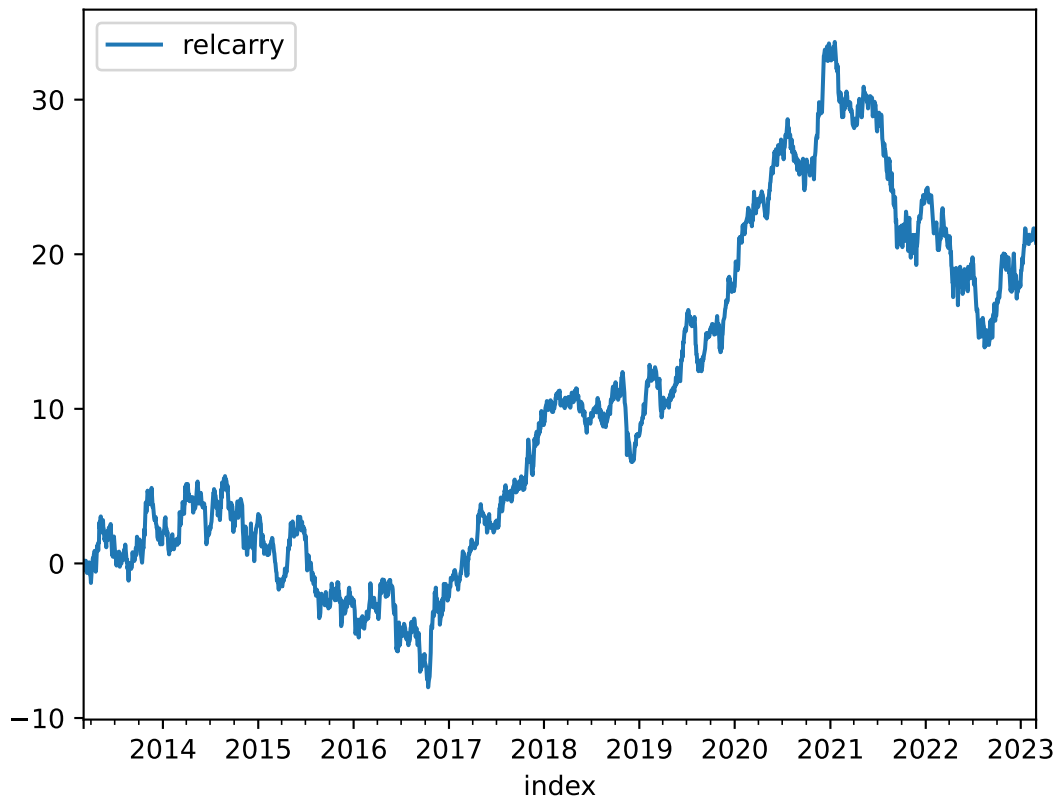ann. SR {'relcarry': 3.75}
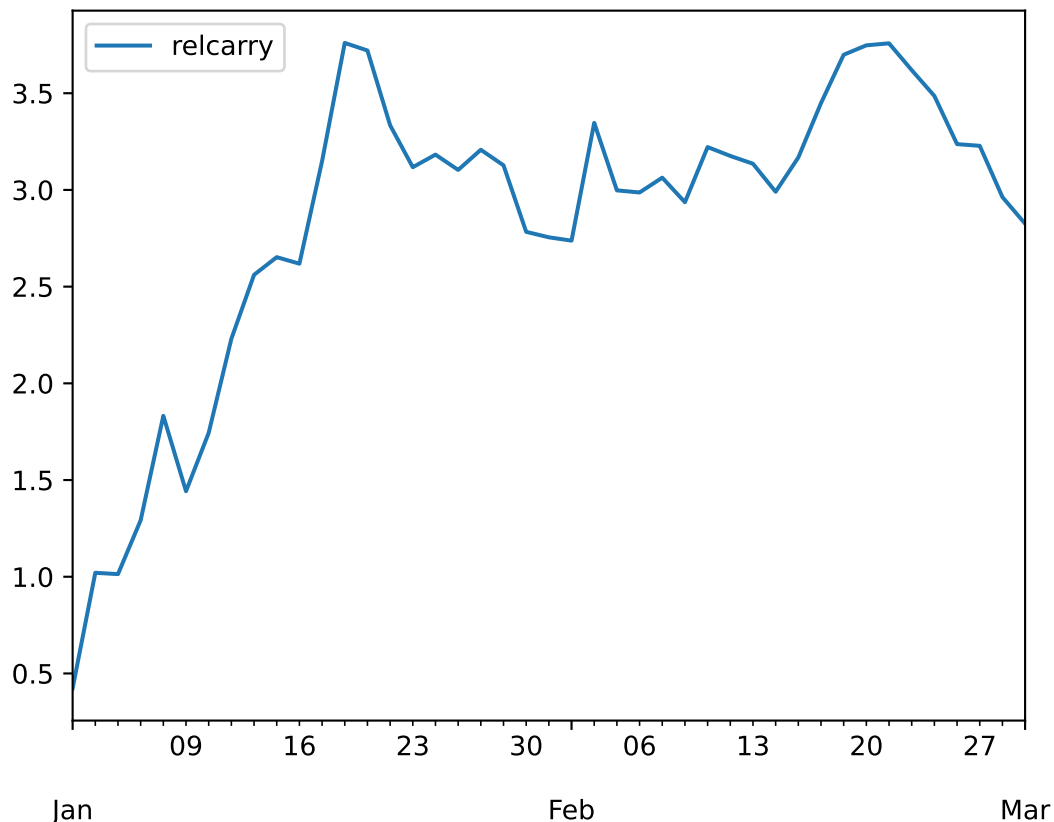
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -0.902}
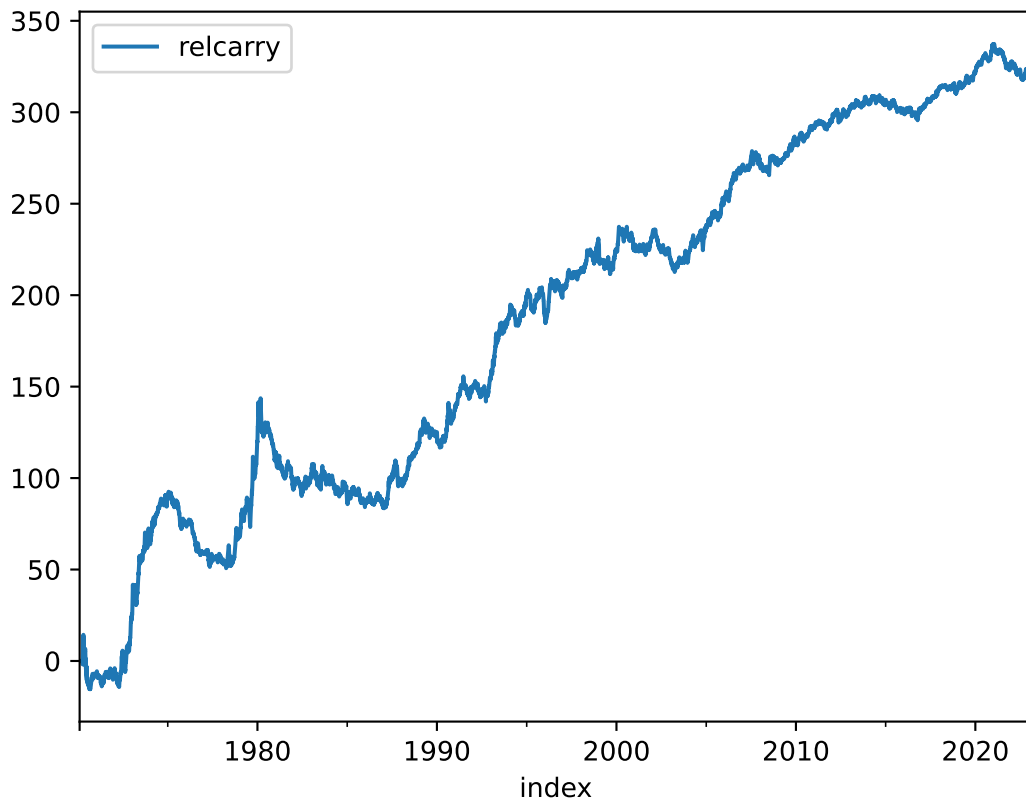ann. std {'relcarry': 7.123}
ann. SR {'relcarry': -0.13}
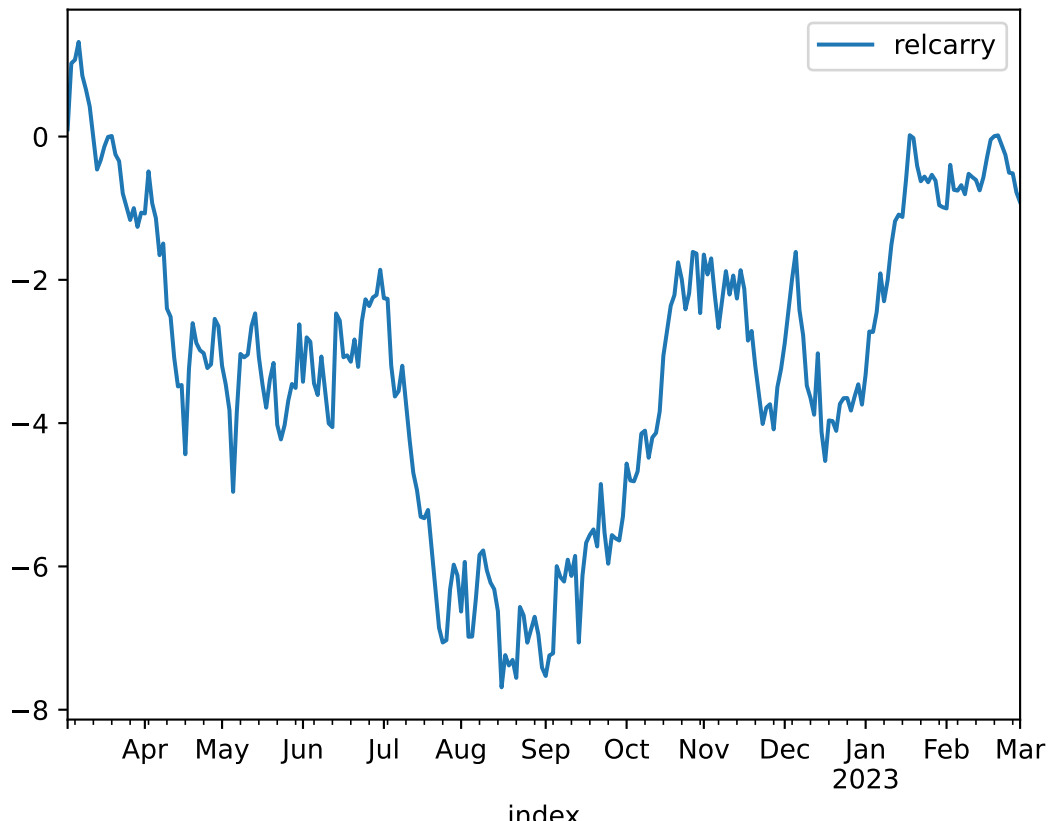
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.66}
ann. std {'relcarry': 6.78}
ann. SR {'relcarry': -0.1}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.036}
ann. std {'relcarry': 5.989}
ann. SR {'relcarry': 0.34}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.997}
ann. std {'relcarry': 9.976}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 5.273, 'skewabs365': -2.262, 'skewrv180': -7.439, 'skewrv365': -8.883}
ann. std {'skewabs180': 11.452, 'skewabs365': 10.912, 'skewrv180': 7.098, 'skewrv365': 6.646}
ann. SR {'skewabs180': 0.46, 'skewabs365': -0.21, 'skewrv180': -1.05, 'skewrv365': -1.34}
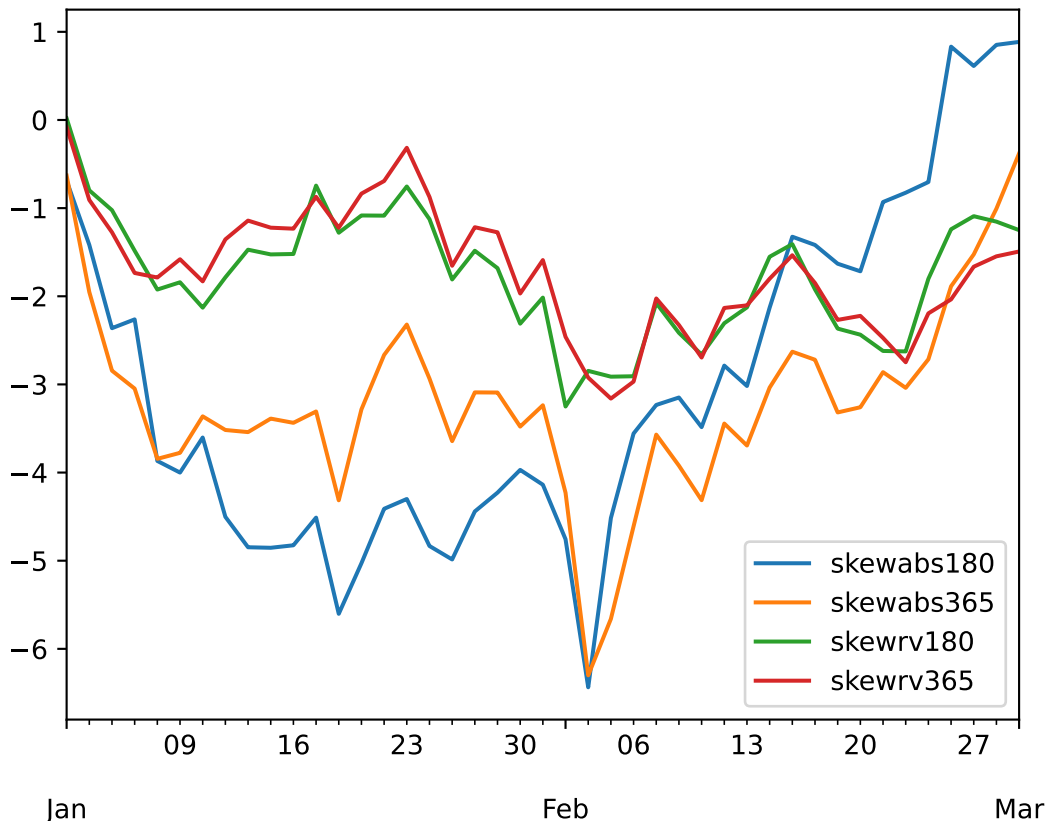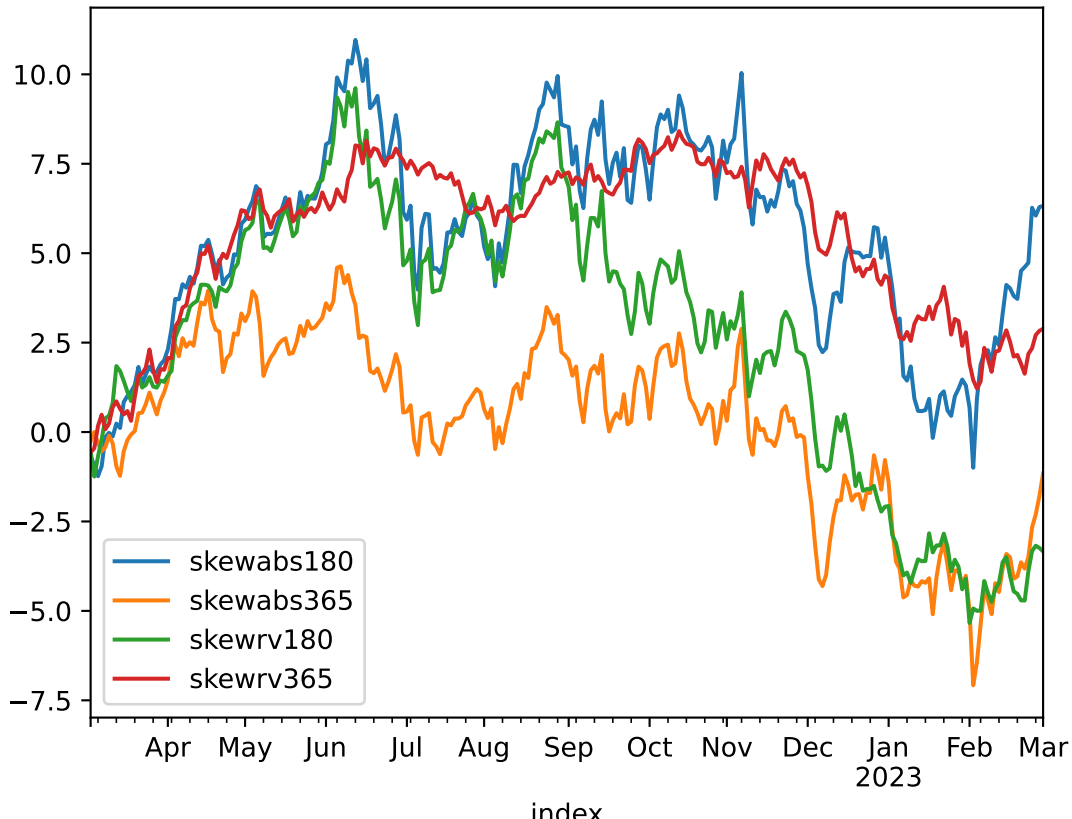
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 6.226, 'skewabs365': -1.142, 'skewrv180': -3.284, 'skewrv365': 2.842}
ann. std {'skewabs180': 10.47, 'skewabs365': 8.947, 'skewrv180': 9.044, 'skewrv365': 5.26}
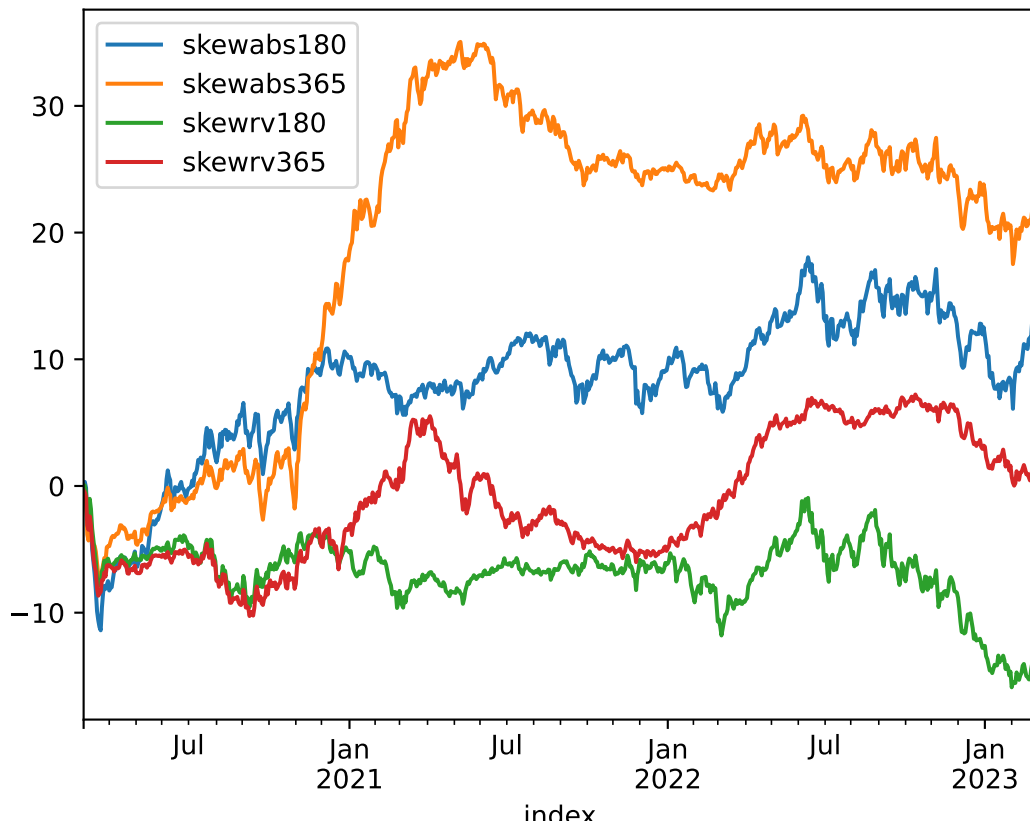ann. SR {'skewabs180': 0.59, 'skewabs365': -0.13, 'skewrv180': -0.36, 'skewrv365': 0.54}

Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 4.391, 'skewabs365': 7.671, 'skewrv180': -4.547, 'skewrv365': 0.555}
ann. std {'skewabs180': 9.457, 'skewabs365': 8.945, 'skewrv180': 7.542, 'skewrv365': 6.559}
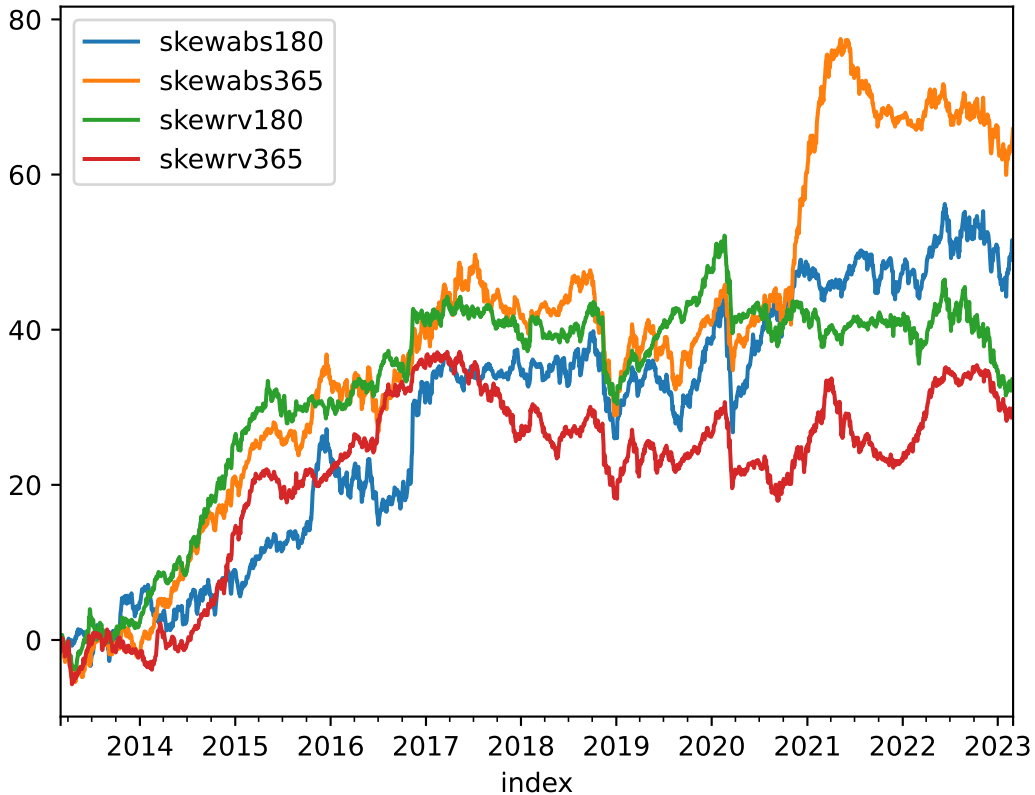ann. SR {'skewabs180': 0.46, 'skewabs365': 0.86, 'skewrv180': -0.6, 'skewrv365': 0.08}
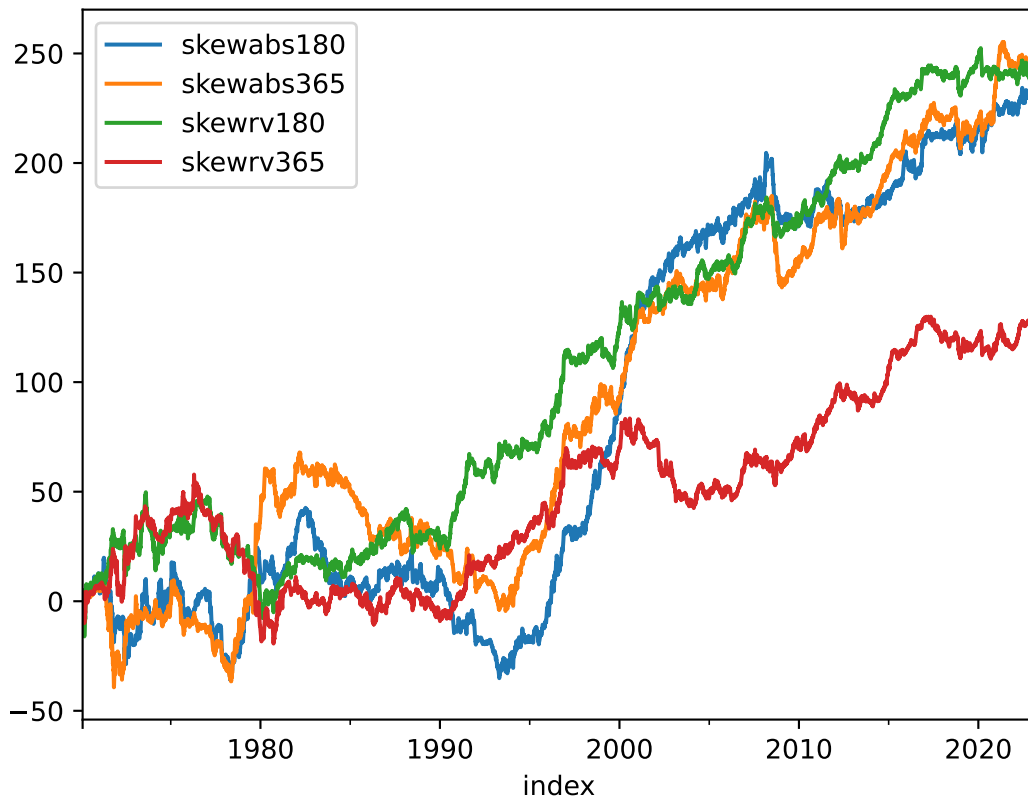
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.062, 'skewabs365': 6.466, 'skewrv180': 3.29, 'skewrv365': 2.936}
ann. std {'skewabs180': 8.082, 'skewabs365': 8.023, 'skewrv180': 6.559, 'skewrv365': 6.146}
ann. SR {'skewabs180': 0.63, 'skewabs365': 0.81, 'skewrv180': 0.5, 'skewrv365': 0.48}
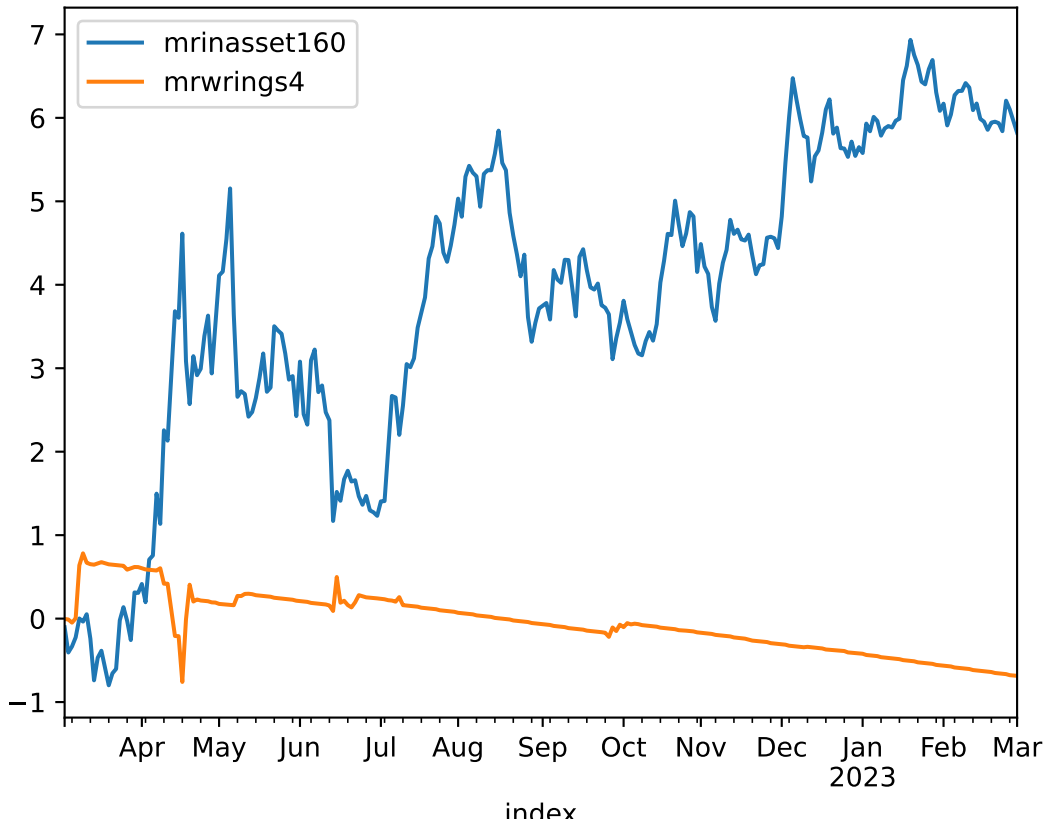
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.246, 'skewabs365': 4.505, 'skewrv180': 4.323, 'skewrv365': 2.267}
ann. std {'skewabs180': 10.779, 'skewabs365': 10.239, 'skewrv180': 9.45, 'skewrv365': 8.742}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.46, 'skewrv365': 0.26}
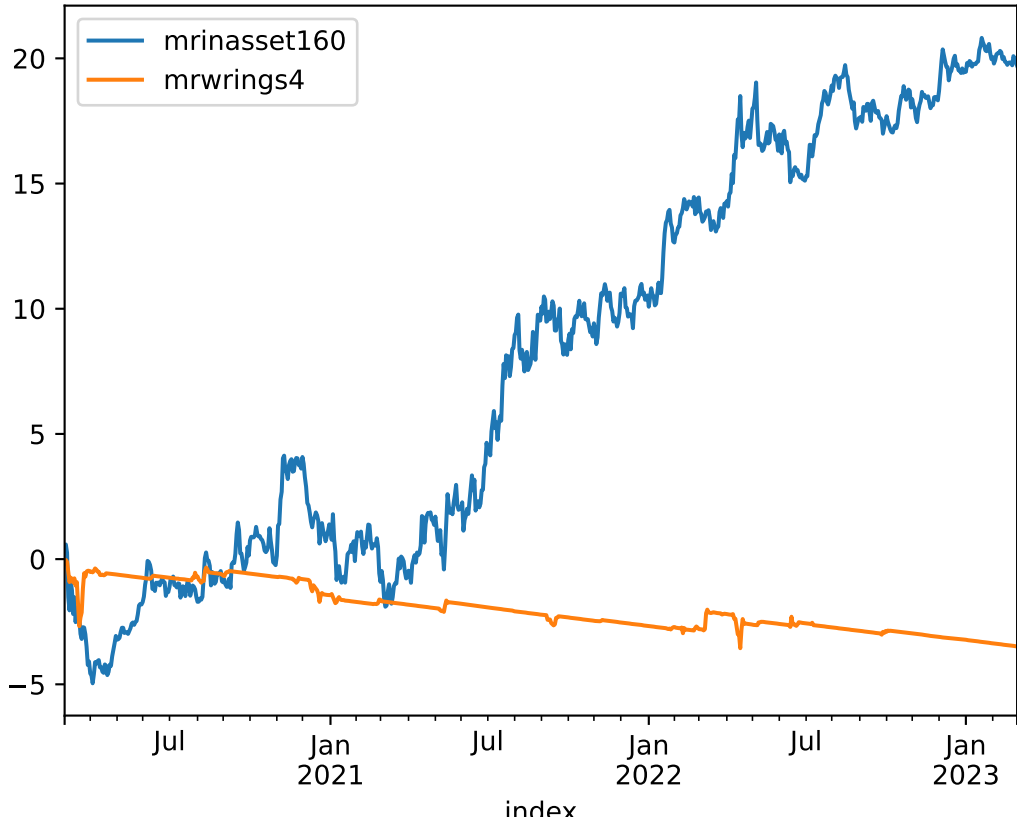
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.034, 'mrwrings4': -1.589}
ann. std {'mrinasset160': 2.892, 'mrwrings4': 0.054}
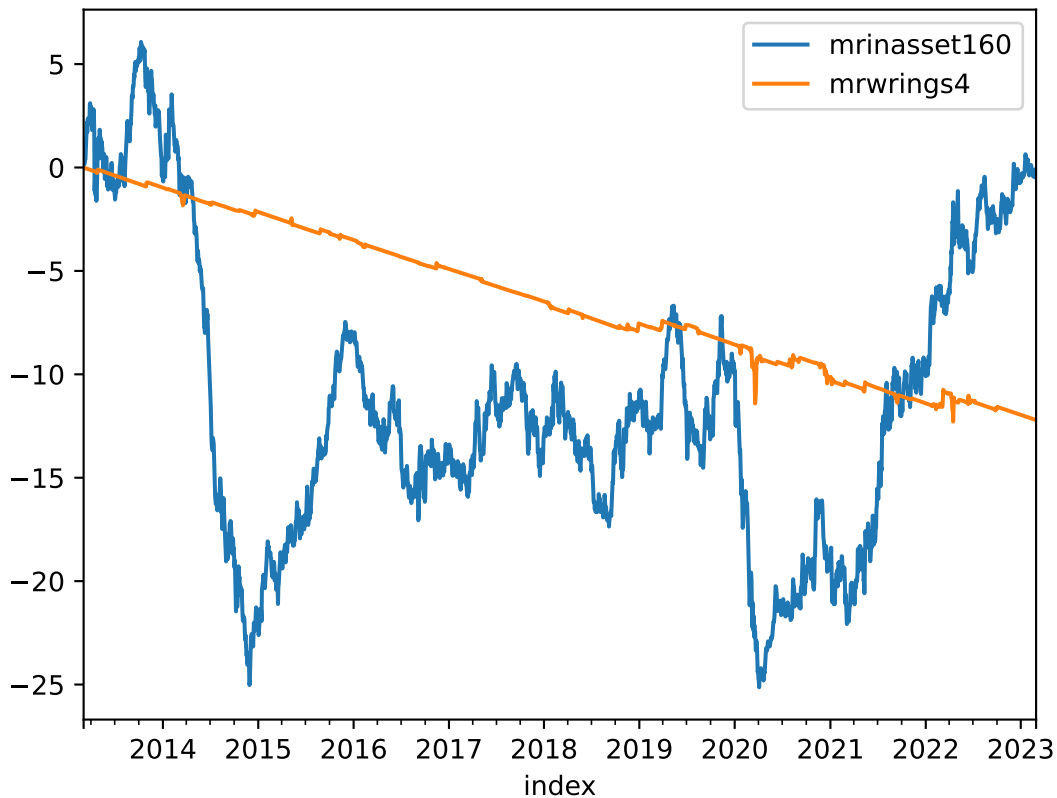ann. SR {'mrinasset160': 0.36, 'mrwrings4': -29.55}
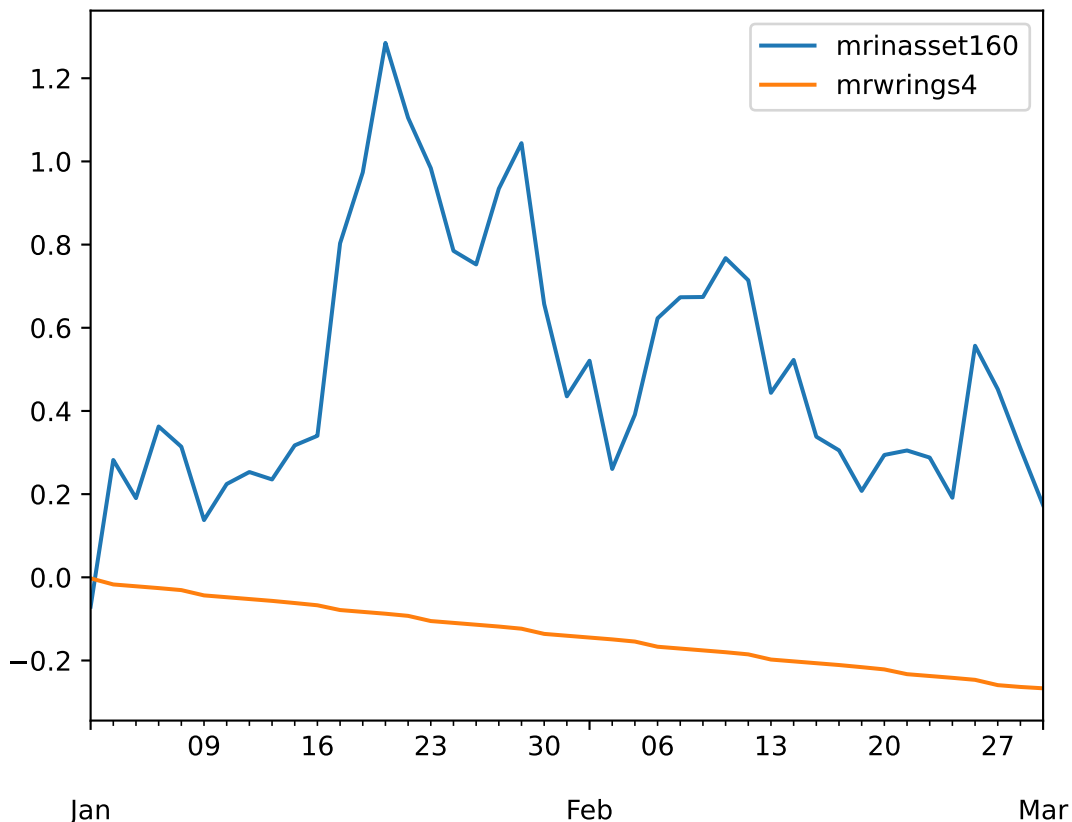
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 5.733, 'mrwrings4': -0.675}
ann. std {'mrinasset160': 5.561, 'mrwrings4': 1.439}
ann. SR {'mrinasset160': 1.03, 'mrwrings4': -0.47}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.451, 'mrwrings4': -1.141}
ann. std {'mrinasset160': 6.558, 'mrwrings4': 1.515}
ann. SR {'mrinasset160': 0.98, 'mrwrings4': -0.75}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.046, 'mrwrings4': -1.199}
ann. std {'mrinasset160': 6.497, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': -0.01, 'mrwrings4': -1.34}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.134, 'mrwrings4': -2.316}
ann. std {'mrinasset160': 11.151, 'mrwrings4': 2.616}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.89}