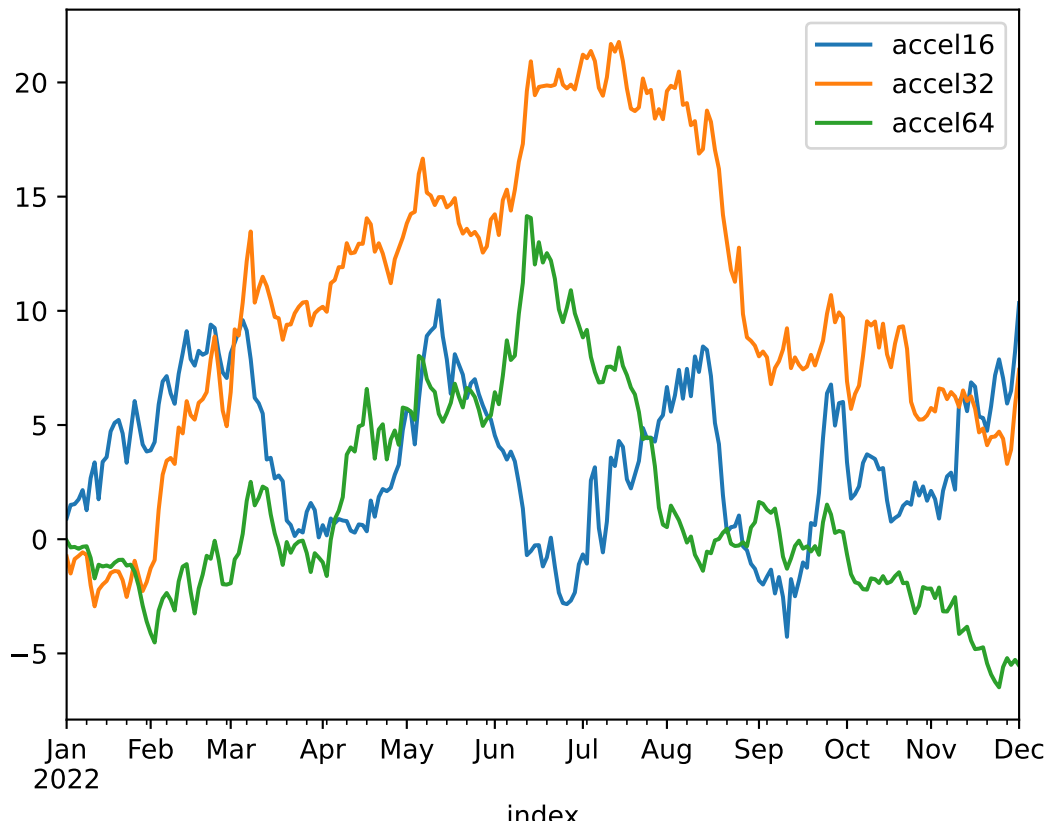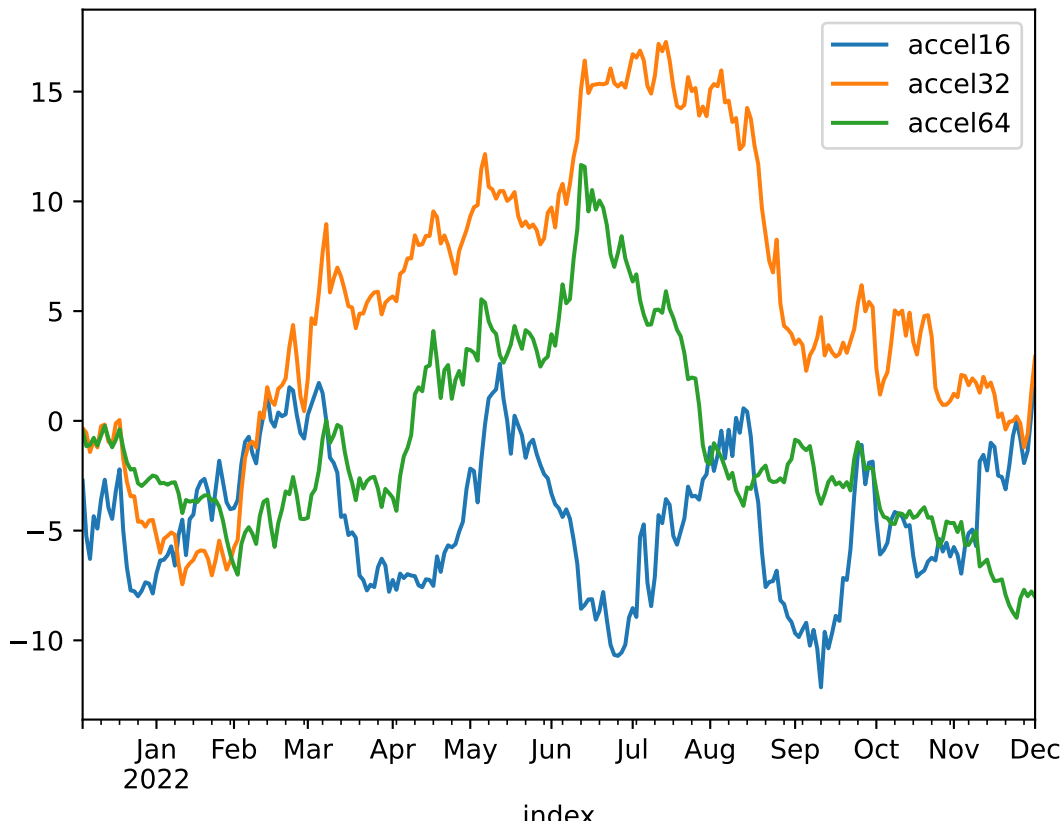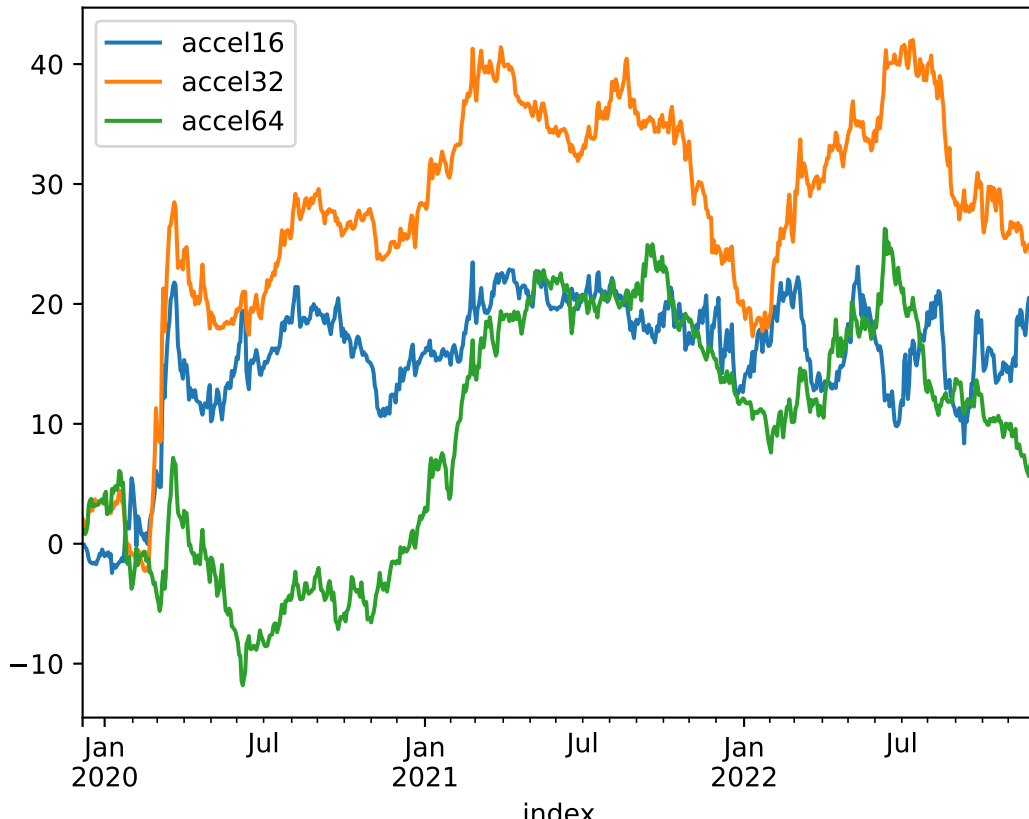Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': 11.074, 'accel32': 7.944, 'accel64': -5.926}
ann. std {'accel16': 16.426, 'accel32': 14.441, 'accel64': 11.94}
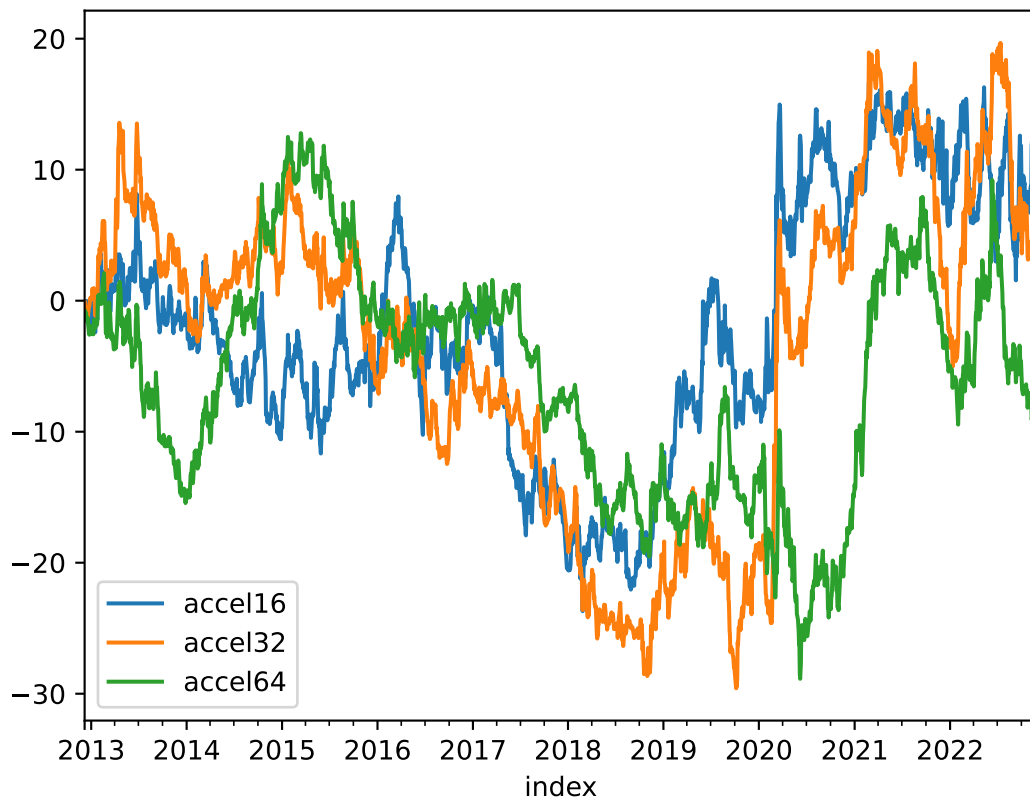ann. SR {'accel16': 0.67, 'accel32': 0.55, 'accel64': -0.5}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 2.444, 'accel32': 2.874, 'accel64': -7.928}
ann. std {'accel16': 16.948, 'accel32': 14.232, 'accel64': 11.635}
ann. SR {'accel16': 0.14, 'accel32': 0.2, 'accel64': -0.68}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 7.543, 'accel32': 9.078, 'accel64': 2.163}
ann. std {'accel16': 14.836, 'accel32': 14.125, 'accel64': 11.787}
ann. SR {'accel16': 0.51, 'accel32': 0.64, 'accel64': 0.18}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 1.588, 'accel32': 0.523, 'accel64': -1.028}
ann. std {'accel16': 11.893, 'accel32': 11.119, 'accel64': 9.571}
ann. SR {'accel16': 0.13, 'accel32': 0.05, 'accel64': -0.11}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.963, 'accel32': 4.597, 'accel64': 4.606}
ann. std {'accel16': 15.733, 'accel32': 13.796, 'accel64': 13.335}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}
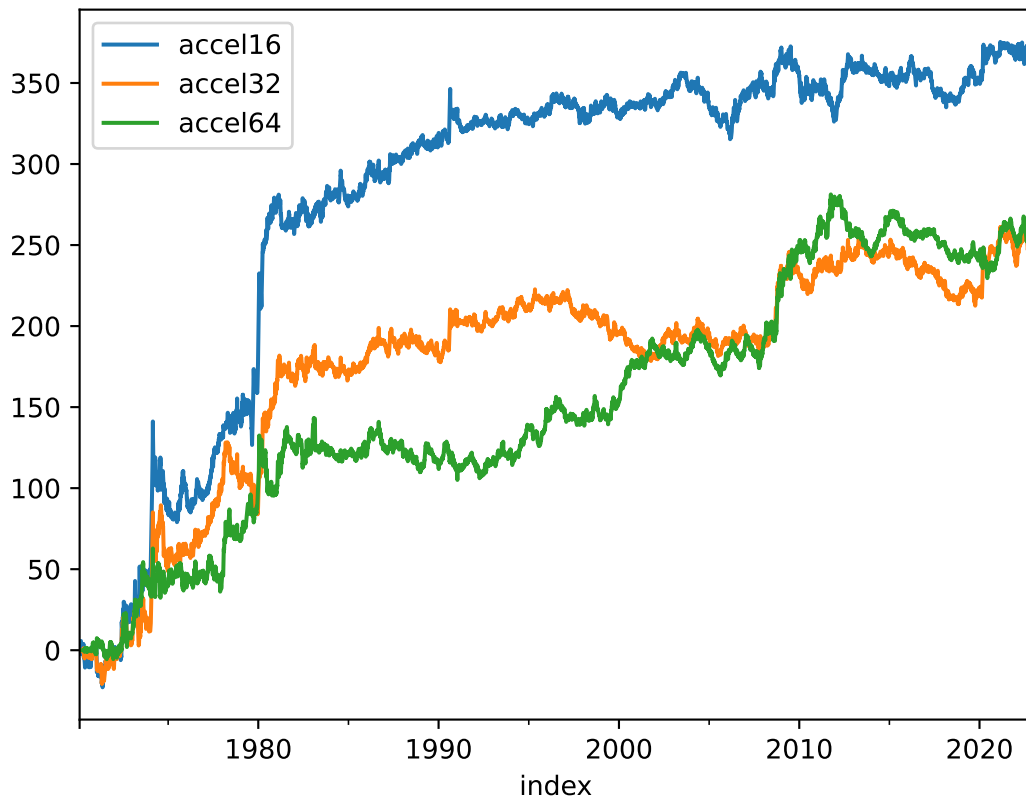
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 4.584, 'assettrend2': 1.244, 'assettrend32': 3.966, 'assettrend4': 6.515, 'assettrend64': 3.672, 'assettrend8': 4.002}
ann. std {'assettrend16': 3.132, 'assettrend2': 7.948, 'assettrend32': 3.462, 'assettrend4': 5.944, 'assettrend64': 4.091, 'assettrend8': 3.89}
ann. SR {'assettrend16': 1.46, 'assettrend2': 0.16, 'assettrend32': 1.15, 'assettrend4': 1.1, 'assettrend64': 0.9, 'assettrend8': 1.03}
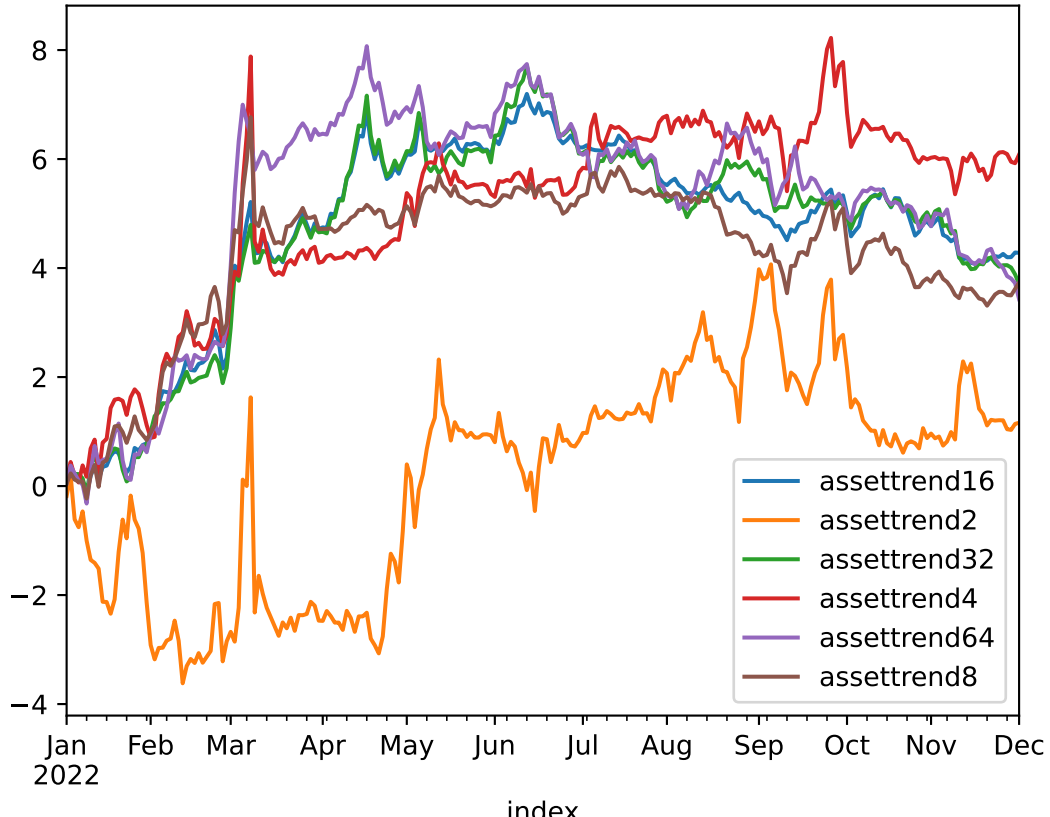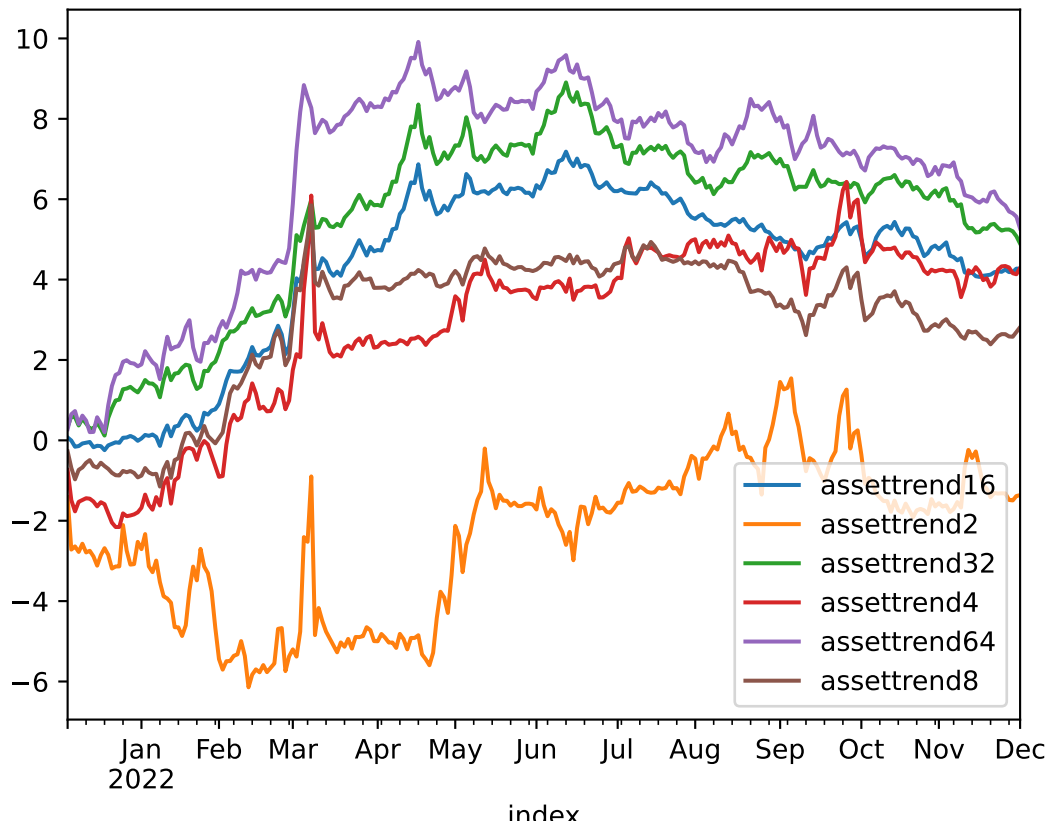
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 4.218, 'assettrend2': -1.348, 'assettrend32': 4.839, 'assettrend4': 4.241, 'assettrend64': 5.209, 'assettrend8': 2.783}
ann. std {'assettrend16': 3.027, 'assettrend2': 8.016, 'assettrend32': 3.427, 'assettrend4': 5.847, 'assettrend64': 4.11, 'assettrend8': 3.805}
ann. SR {'assettrend16': 1.39, 'assettrend2': -0.17, 'assettrend32': 1.41, 'assettrend4': 0.73, 'assettrend64': 1.27, 'assettrend8': 0.73}
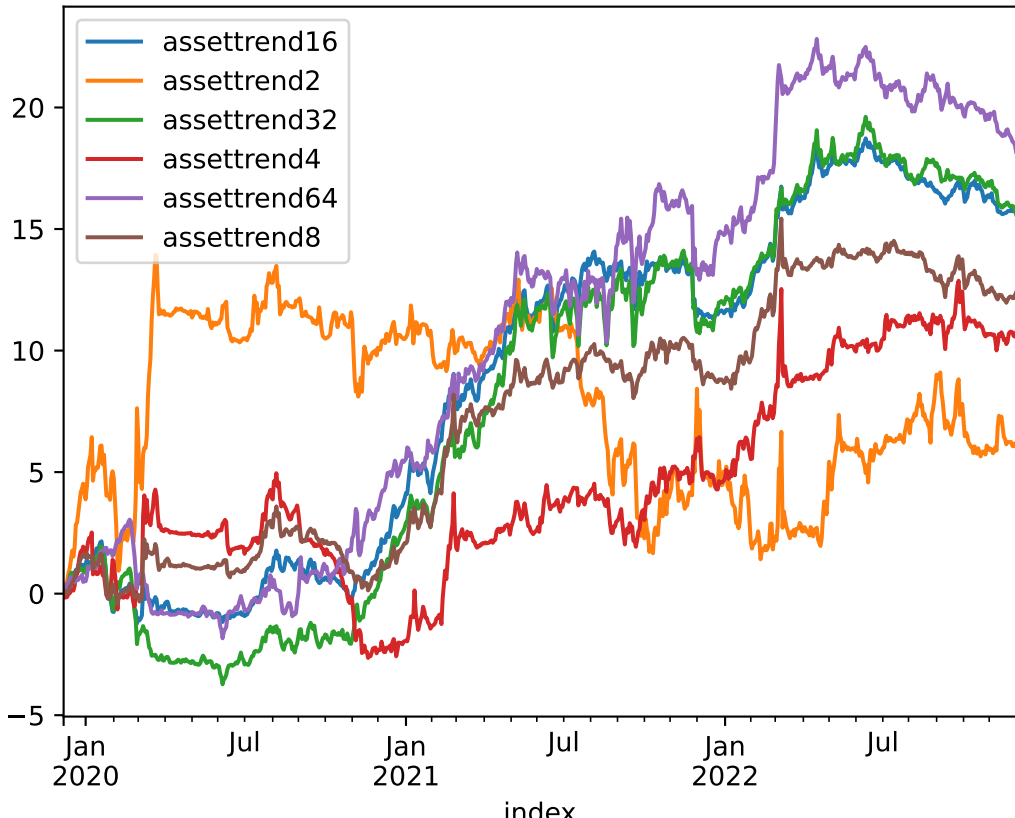
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.19, 'assettrend2': 2.033, 'assettrend32': 5.122, 'assettrend4': 3.523, 'assettrend64': 5.966, 'assettrend8': 4.068}
ann. std {'assettrend16': 3.622, 'assettrend2': 7.895, 'assettrend32': 4.437, 'assettrend4': 5.463, 'assettrend64': 5.13, 'assettrend8': 3.763}
ann. SR {'assettrend16': 1.43, 'assettrend2': 0.26, 'assettrend32': 1.15, 'assettrend4': 0.64, 'assettrend64': 1.16, 'assettrend8': 1.08}
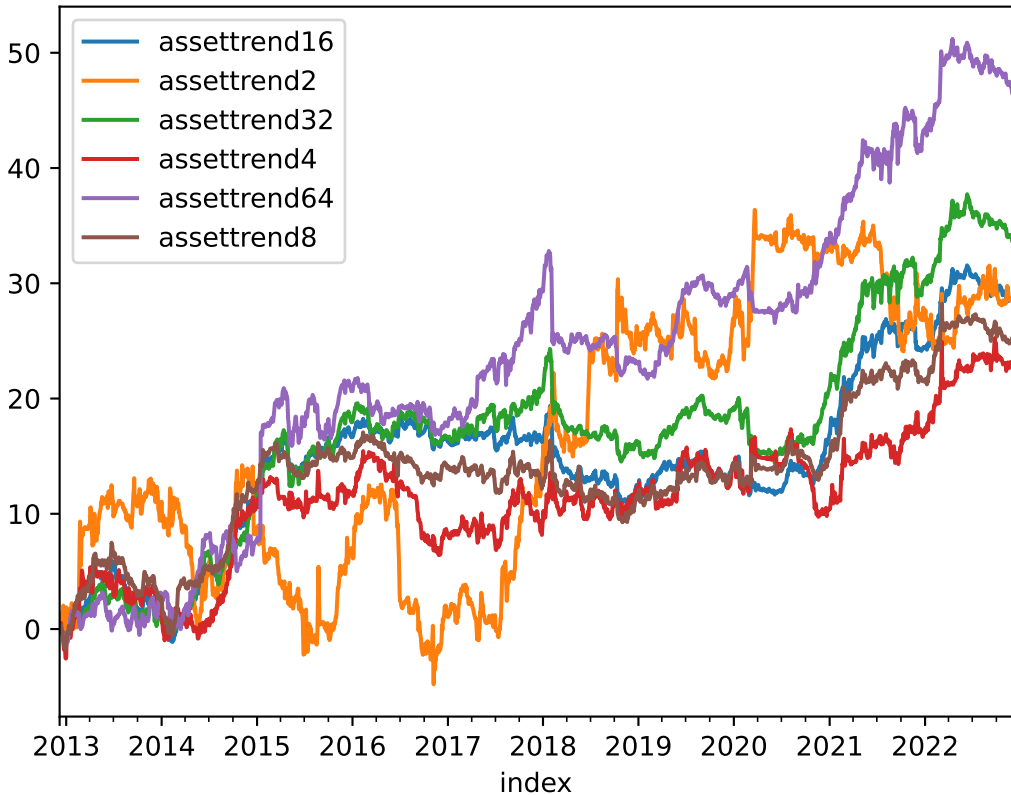
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.814, 'assettrend2': 2.812, 'assettrend32': 3.312, 'assettrend4': 2.271, 'assettrend64': 4.574, 'assettrend8': 2.475}
ann. std {'assettrend16': 3.282, 'assettrend2': 8.457, 'assettrend32': 3.76, 'assettrend4': 5.047, 'assettrend64': 5.307, 'assettrend8': 3.6}
ann. SR {'assettrend16': 0.86, 'assettrend2': 0.33, 'assettrend32': 0.88, 'assettrend4': 0.45, 'assettrend64': 0.86, 'assettrend8': 0.69}
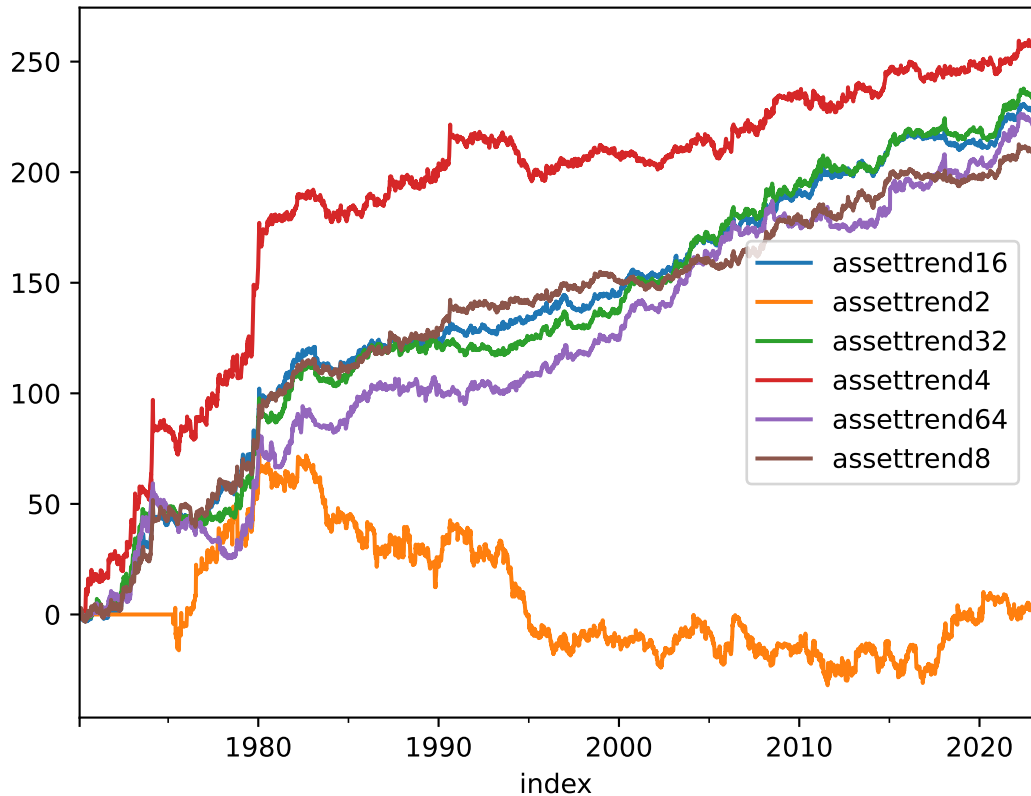
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.235, 'assettrend2': 0.045, 'assettrend32': 4.343, 'assettrend4': 4.786, 'assettrend64': 4.121, 'assettrend8': 3.893}
ann. std {'assettrend16': 4.665, 'assettrend2': 10.057, 'assettrend32': 4.899, 'assettrend4': 7.355, 'assettrend64': 5.473, 'assettrend8': 5.041}
ann. SR {'assettrend16': 0.91, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}
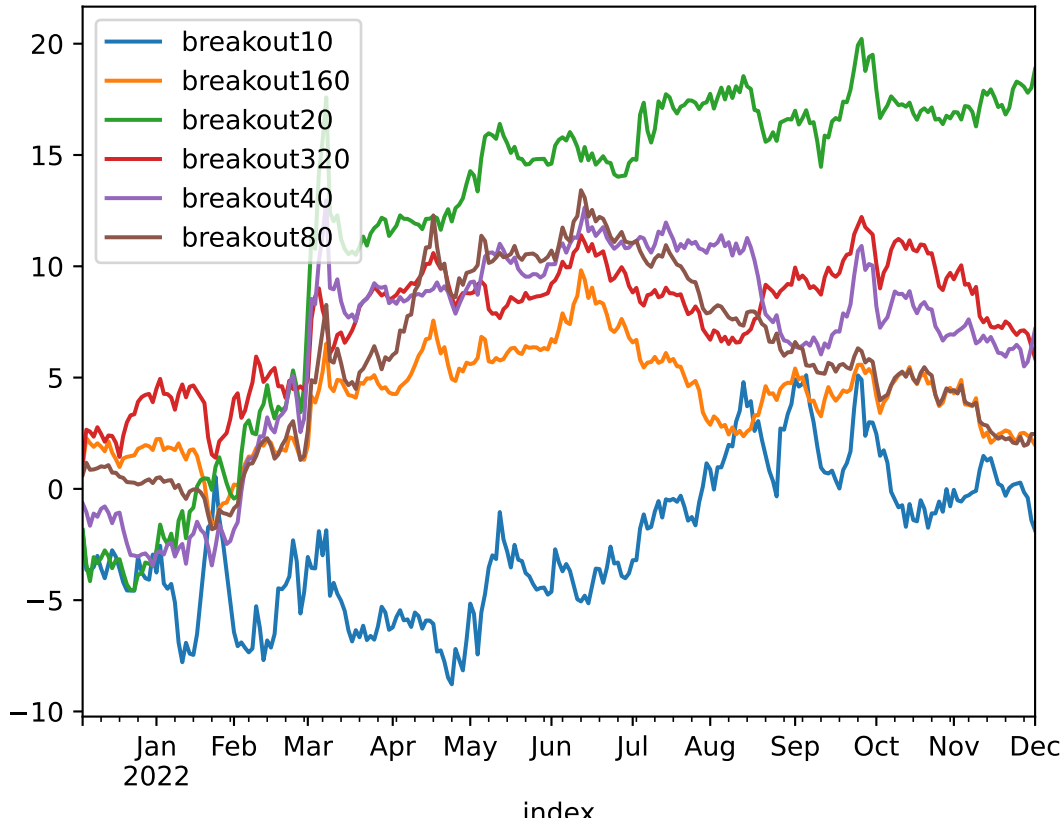
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 1.162, 'breakout160': 0.233, 'breakout20': 23.907, 'breakout320': 2.113, 'breakout40': 11.383, 'breakout80': 2.362}
ann. std {'breakout10': 14.019, 'breakout160': 7.335, 'breakout20': 12.394, 'breakout320': 7.662, 'breakout40': 9.853, 'breakout80': 8.058}
ann. SR {'breakout10': 0.08, 'breakout160': 0.03, 'breakout20': 1.93, 'breakout320': 0.28, 'breakout40': 1.16, 'breakout80': 0.29}
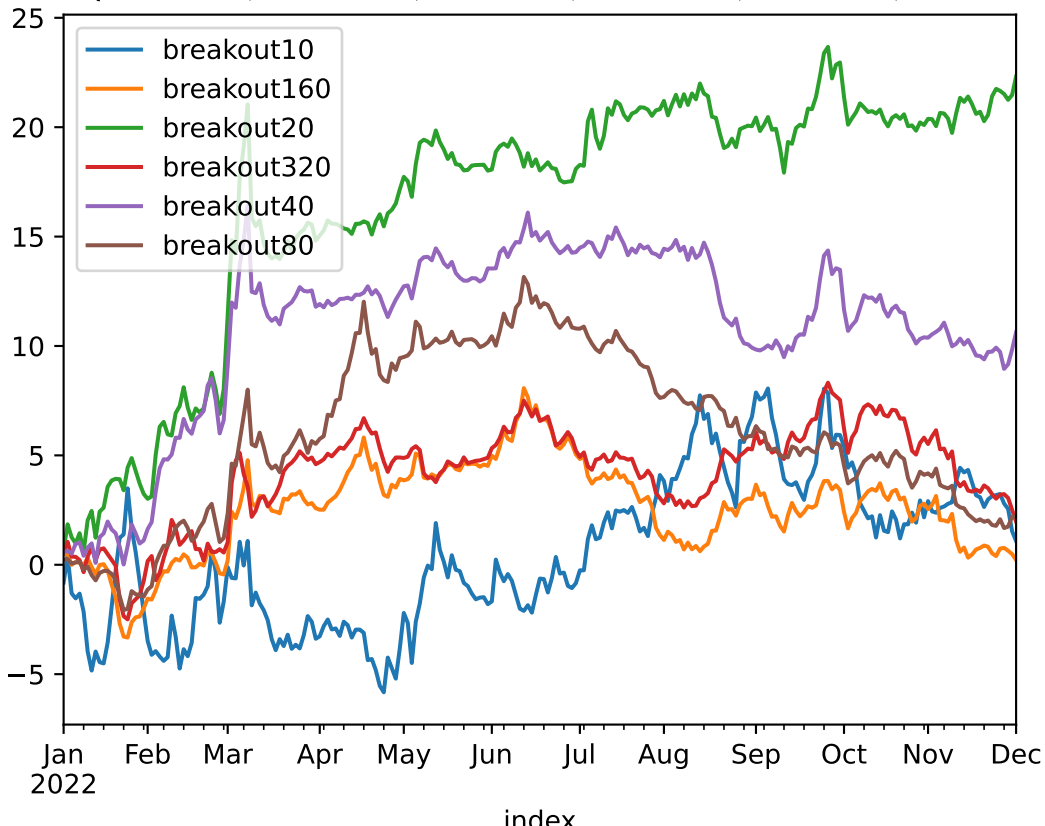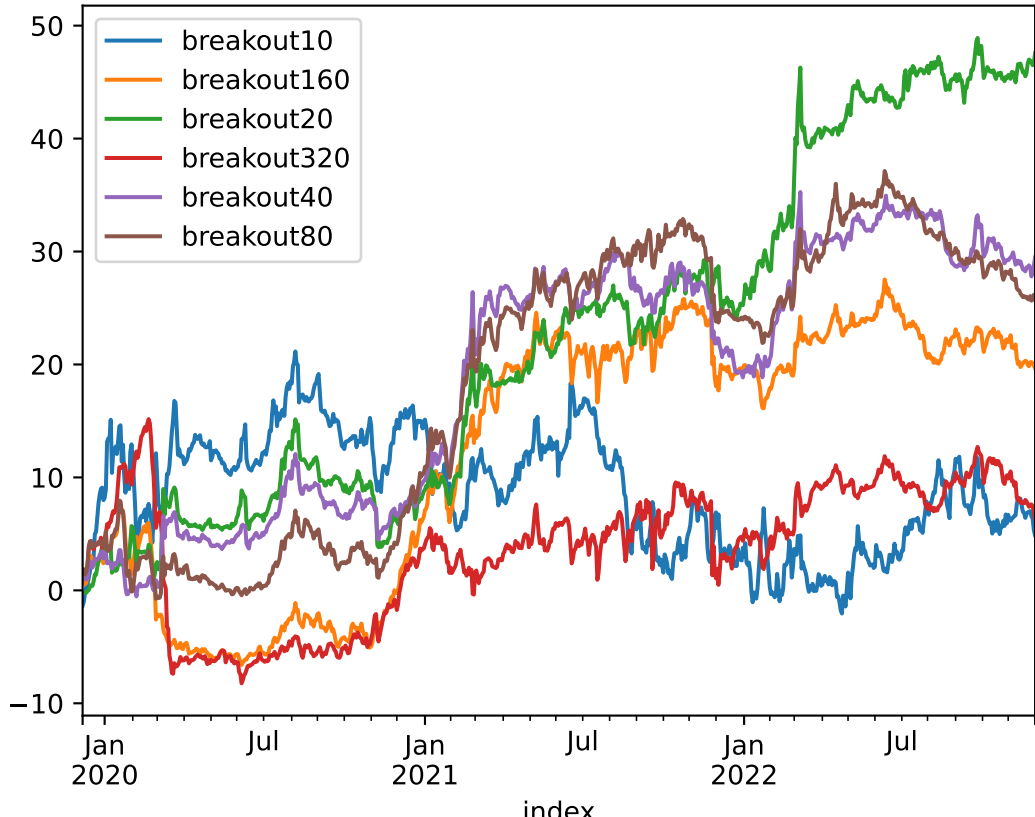
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': -1.845, 'breakout160': 1.941, 'breakout20': 18.647, 'breakout320': 5.799, 'breakout40': 7.092, 'breakout80': 2.436}
ann. std {'breakout10': 13.945, 'breakout160': 7.303, 'breakout20': 12.332, 'breakout320': 7.778, 'breakout40': 9.65, 'breakout80': 7.806}
ann. SR {'breakout10': -0.13, 'breakout160': 0.27, 'breakout20': 1.51, 'breakout320': 0.75, 'breakout40': 0.73, 'breakout80': 0.31}
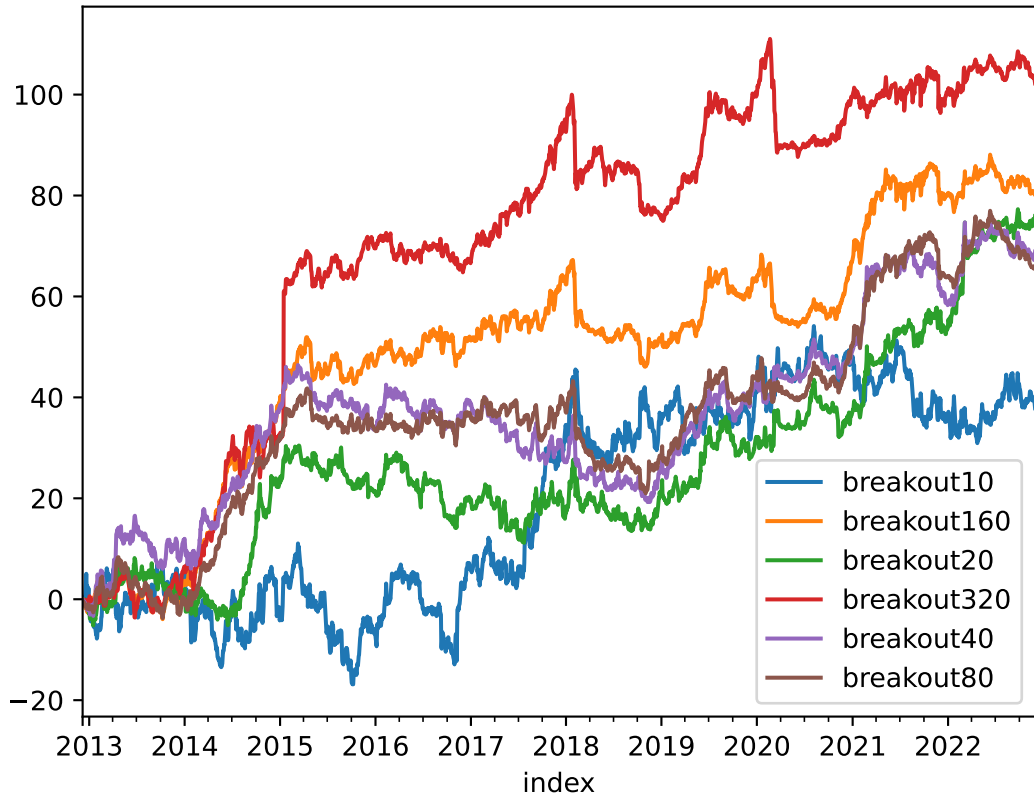
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': 1.596, 'breakout160': 6.453, 'breakout20': 15.611, 'breakout320': 2.085, 'breakout40': 9.675, 'breakout80': 8.592}
ann. std {'breakout10': 15.122, 'breakout160': 9.808, 'breakout20': 11.515, 'breakout320': 10.822, 'breakout40': 10.003, 'breakout80': 9.695}
ann. SR {'breakout10': 0.11, 'breakout160': 0.66, 'breakout20': 1.36, 'breakout320': 0.19, 'breakout40': 0.97, 'breakout80': 0.89}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.718, 'breakout160': 7.883, 'breakout20': 7.46, 'breakout320': 10.042, 'breakout40': 6.768, 'breakout80': 6.486}
ann. std {'breakout10': 15.773, 'breakout160': 9.145, 'breakout20': 11.212, 'breakout320': 13.35, 'breakout40': 9.84, 'breakout80': 9.019}
ann. SR {'breakout10': 0.24, 'breakout160': 0.86, 'breakout20': 0.67, 'breakout320': 0.75, 'breakout40': 0.69, 'breakout80': 0.72}
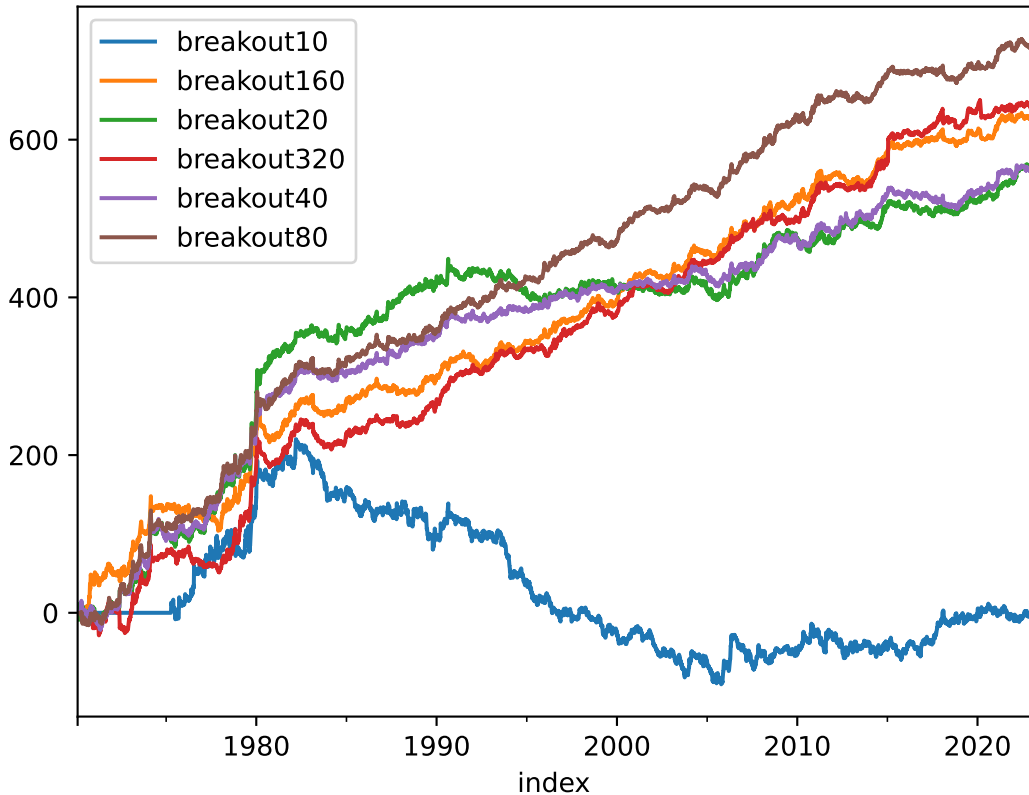
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.087, 'breakout160': 11.631, 'breakout20': 10.543, 'breakout320': 11.914, 'breakout40': 10.436, 'breakout80': 13.314}
ann. std {'breakout10': 20.851, 'breakout160': 12.507, 'breakout20': 16.114, 'breakout320': 13.06, 'breakout40': 13.243, 'breakout80': 12.765}
ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}

Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 4.809, 'momentum32': 4.029, 'momentum4': 27.435, 'momentum64': 4.8, 'momentum8': 12.481}
ann. std {'momentum16': 10.333, 'momentum32': 9.987, 'momentum4': 17.735, 'momentum64': 9.641, 'momentum8': 13.543}
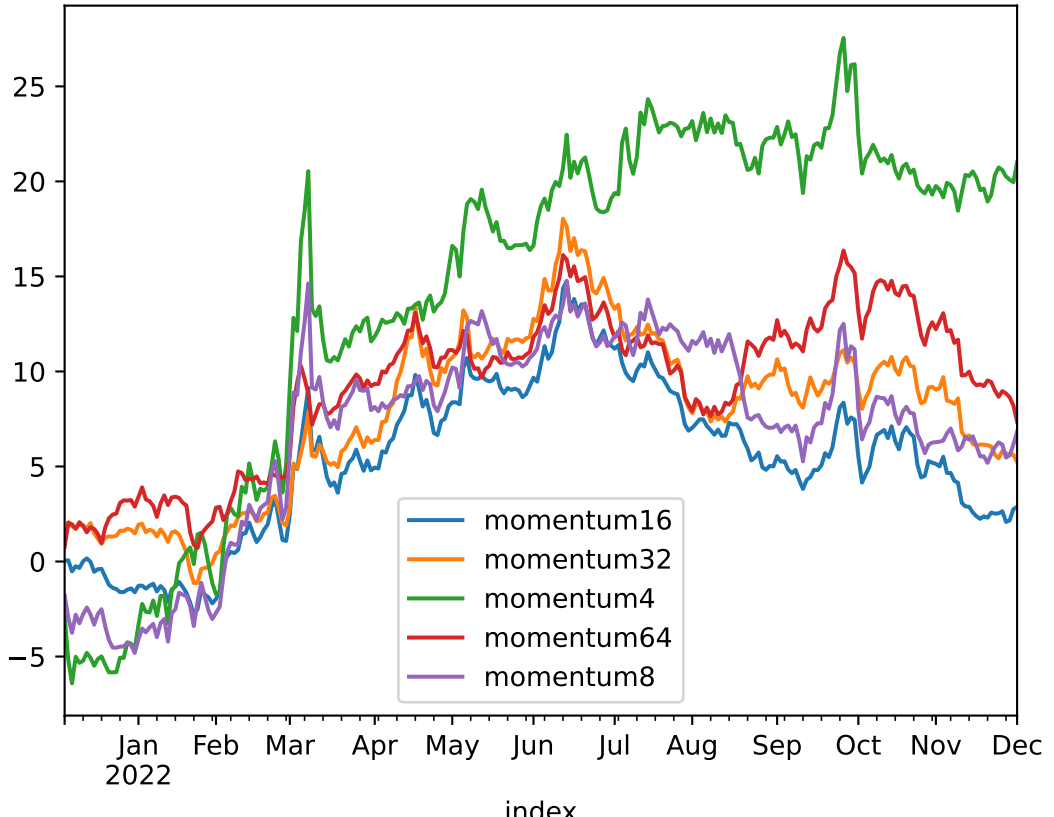ann. SR {'momentum16': 0.47, 'momentum32': 0.4, 'momentum4': 1.55, 'momentum64': 0.5, 'momentum8': 0.92}
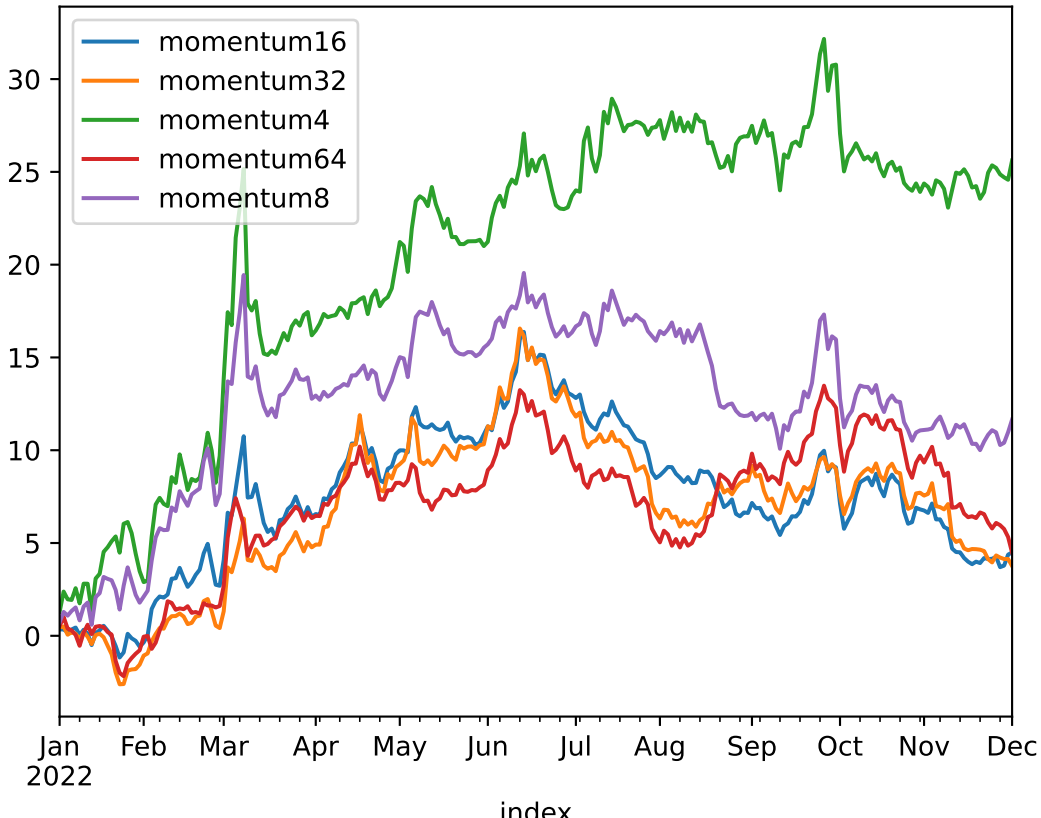
Total Trading Rule P&L for period '1Y'
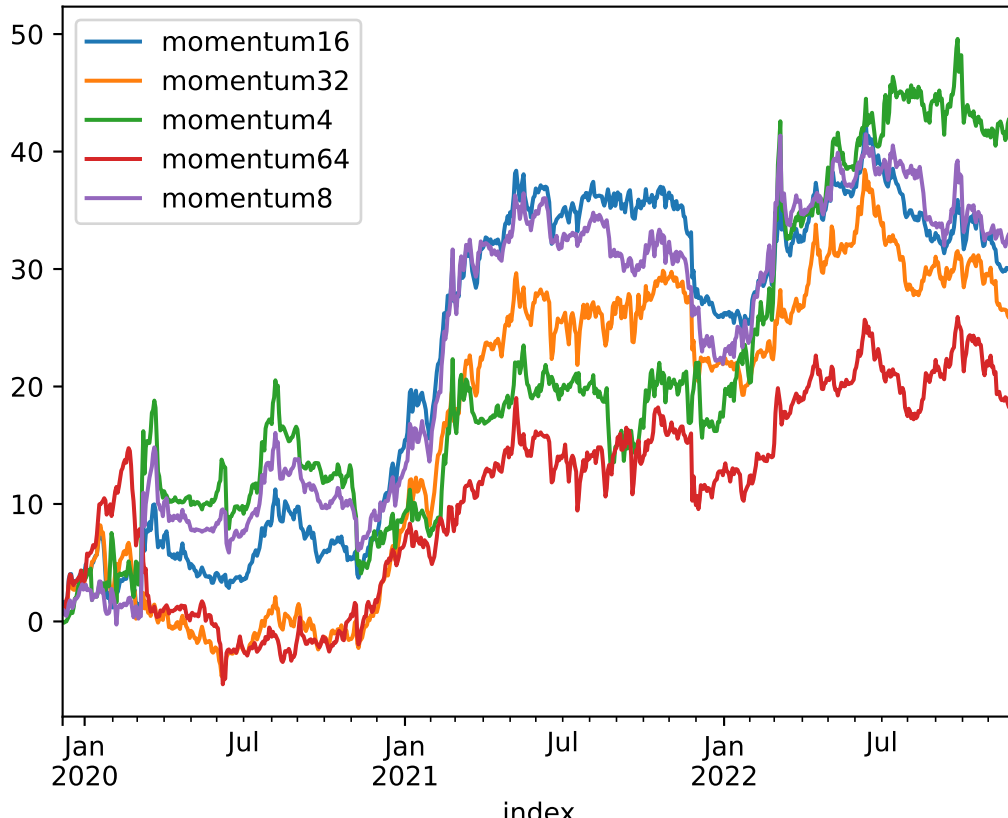ann. mean {'momentum16': 2.841, 'momentum32': 5.181, 'momentum4': 20.754, 'momentum64': 7.279, 'momentum8': 6.761}
ann. std {'momentum16': 9.996, 'momentum32': 9.749, 'momentum4': 17.62, 'momentum64': 9.481, 'momentum8': 13.368}
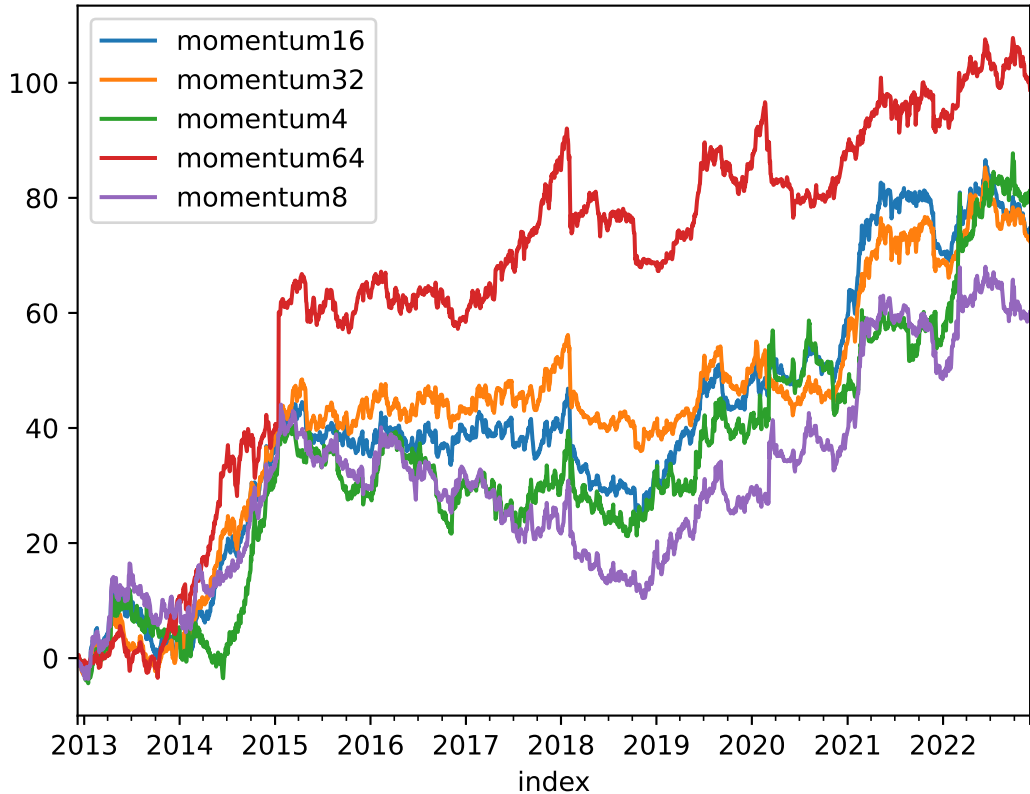ann. SR {'momentum16': 0.28, 'momentum32': 0.53, 'momentum4': 1.18, 'momentum64': 0.77, 'momentum8': 0.51}

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 9.977, 'momentum32': 8.419, 'momentum4': 14.125, 'momentum64': 5.555, 'momentum8': 11.018}
ann. std {'momentum16': 11.073, 'momentum32': 10.927, 'momentum4': 16.063, 'momentum64': 11.015, 'momentum8': 12.756}
ann. SR {'momentum16': 0.9, 'momentum32': 0.77, 'momentum4': 0.88, 'momentum64': 0.5, 'momentum8': 0.86}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.337, 'momentum32': 7.121, 'momentum4': 7.977, 'momentum64': 9.706, 'momentum8': 5.907}
ann. std {'momentum16': 9.954, 'momentum32': 9.51, 'momentum4': 13.683, 'momentum64': 12.015, 'momentum8': 11.323}
ann. SR {'momentum16': 0.74, 'momentum32': 0.75, 'momentum4': 0.58, 'momentum64': 0.81, 'momentum8': 0.52}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.462, 'momentum32': 13.358, 'momentum4': 12.952, 'momentum64': 12.934, 'momentum8': 11.394}
ann. std {'momentum16': 14.234, 'momentum32': 13.865, 'momentum4': 20.091, 'momentum64': 13.501, 'momentum8': 15.884}
ann. SR {'momentum16': 0.95, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.72}
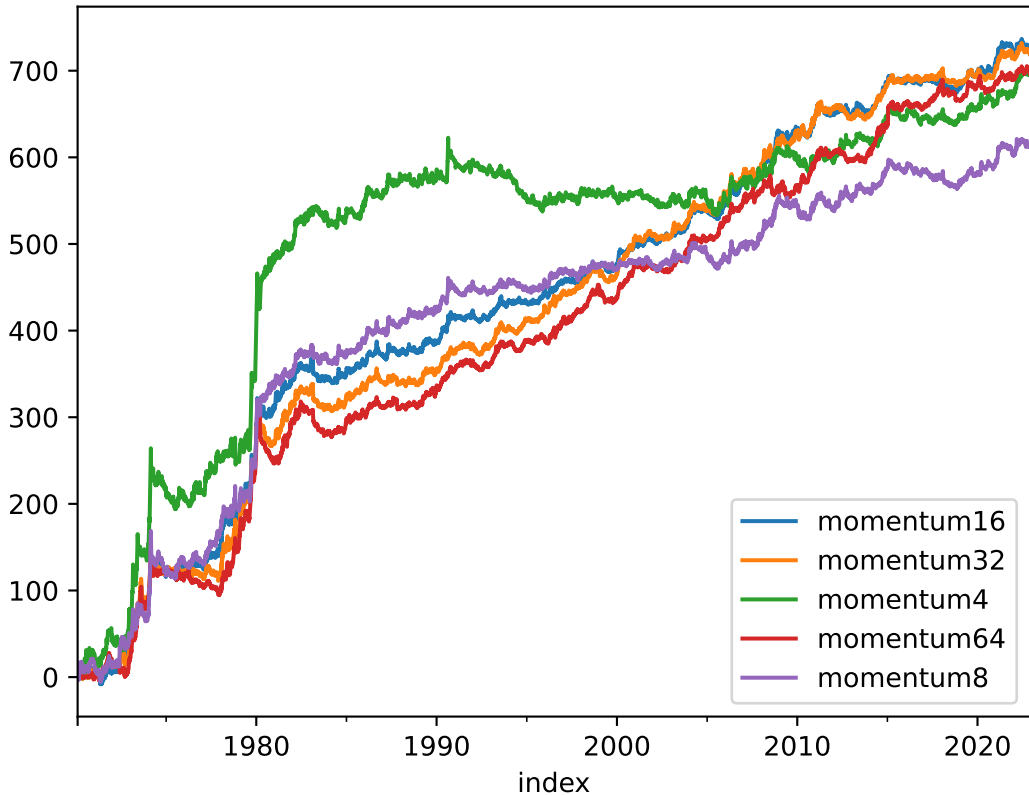
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 2.849, 'normmom2': 3.269, 'normmom32': 2.69, 'normmom4': 8.927, 'normmom64': 1.54, 'normmom8': 5.531}
ann. std {'normmom16': 3.205, 'normmom2': 8.287, 'normmom32': 3.278, 'normmom4': 6.125, 'normmom64': 3.525, 'normmom8': 4.372}
ann. SR {'normmom16': 0.89, 'normmom2': 0.39, 'normmom32': 0.82, 'normmom4': 1.46, 'normmom64': 0.44, 'normmom8': 1.26}
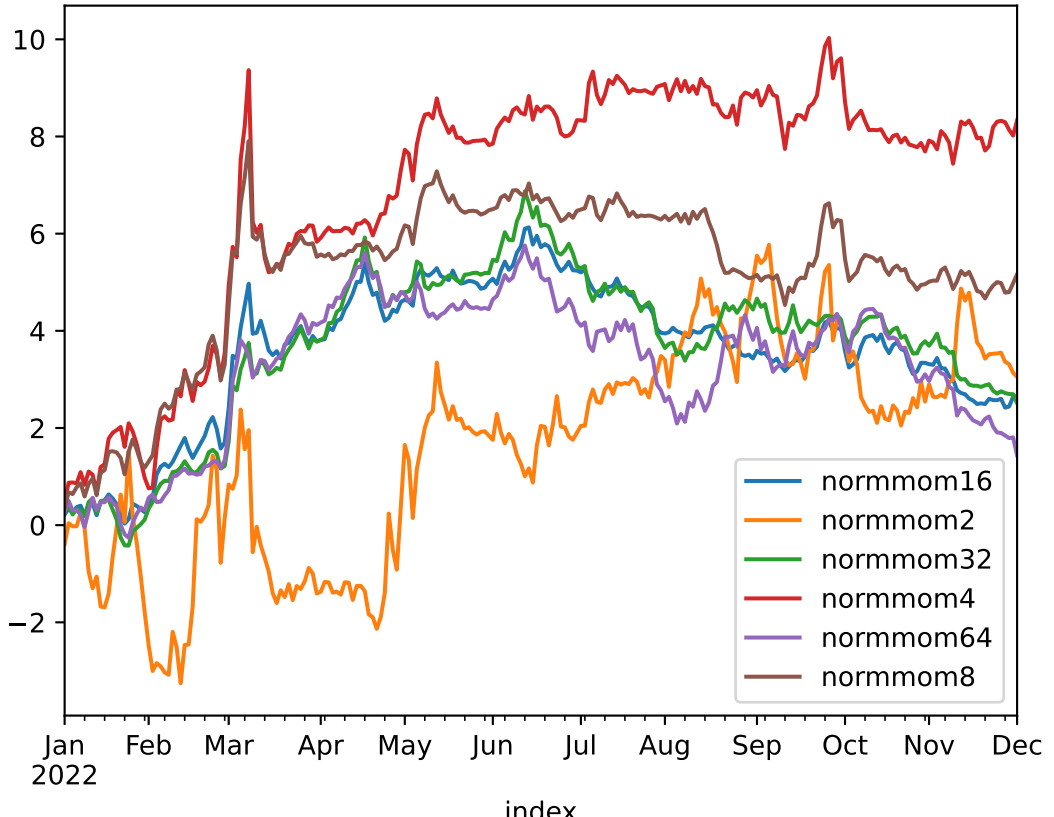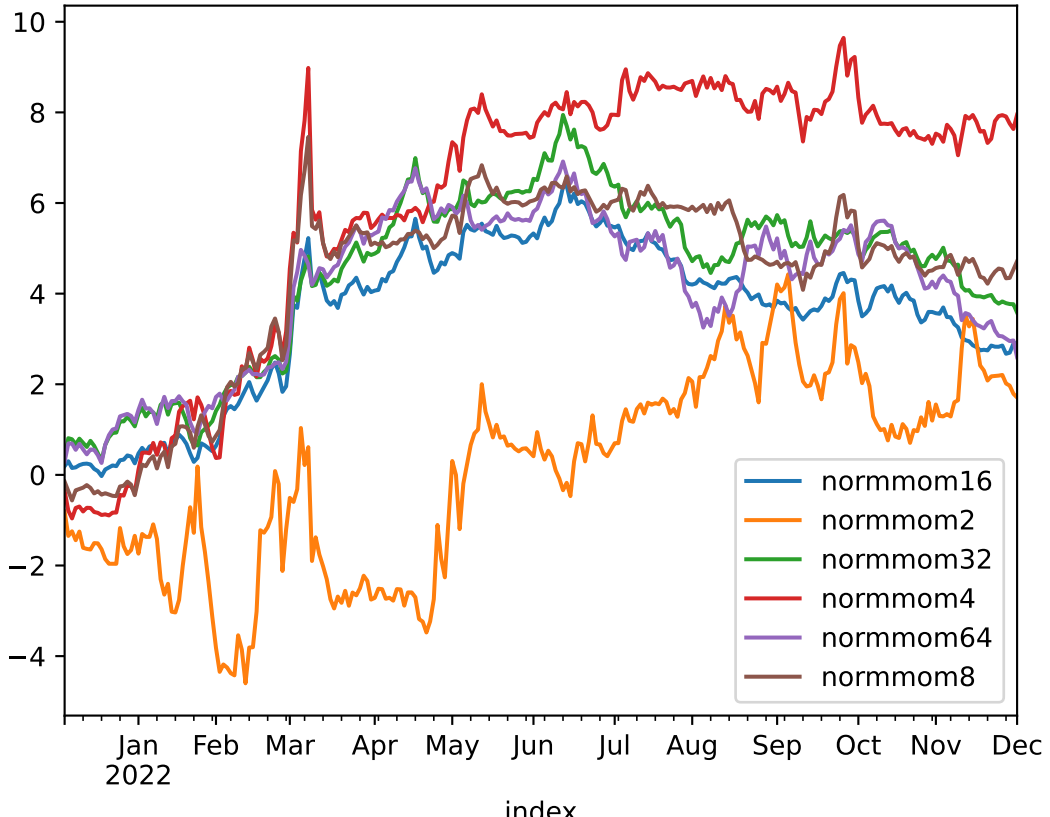
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 2.881, 'normmom2': 1.688, 'normmom32': 3.541, 'normmom4': 7.856, 'normmom64': 2.567, 'normmom8': 4.661}
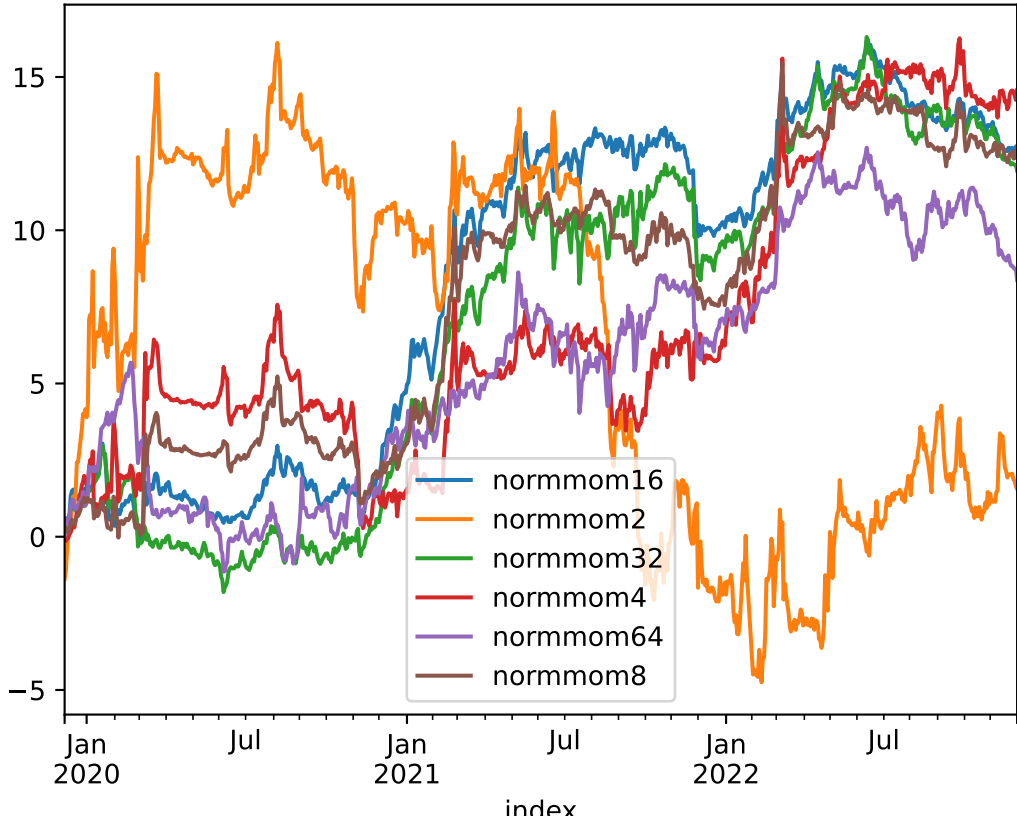ann. std {'normmom16': 3.106, 'normmom2': 8.096, 'normmom32': 3.254, 'normmom4': 5.942, 'normmom64': 3.482, 'normmom8': 4.239}
ann. SR {'normmom16': 0.93, 'normmom2': 0.21, 'normmom32': 1.09, 'normmom4': 1.32, 'normmom64': 0.74, 'normmom8': 1.1}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 4.185, 'normmom2': 0.511, 'normmom32': 3.921, 'normmom4': 4.781, 'normmom64': 2.749, 'normmom8': 4.173}
ann. std {'normmom16': 3.733, 'normmom2': 8.943, 'normmom32': 4.064, 'normmom4': 5.935, 'normmom64': 4.356, 'normmom8': 4.25}
ann. SR {'normmom16': 1.12, 'normmom2': 0.06, 'normmom32': 0.96, 'normmom4': 0.81, 'normmom64': 0.63, 'normmom8': 0.98}
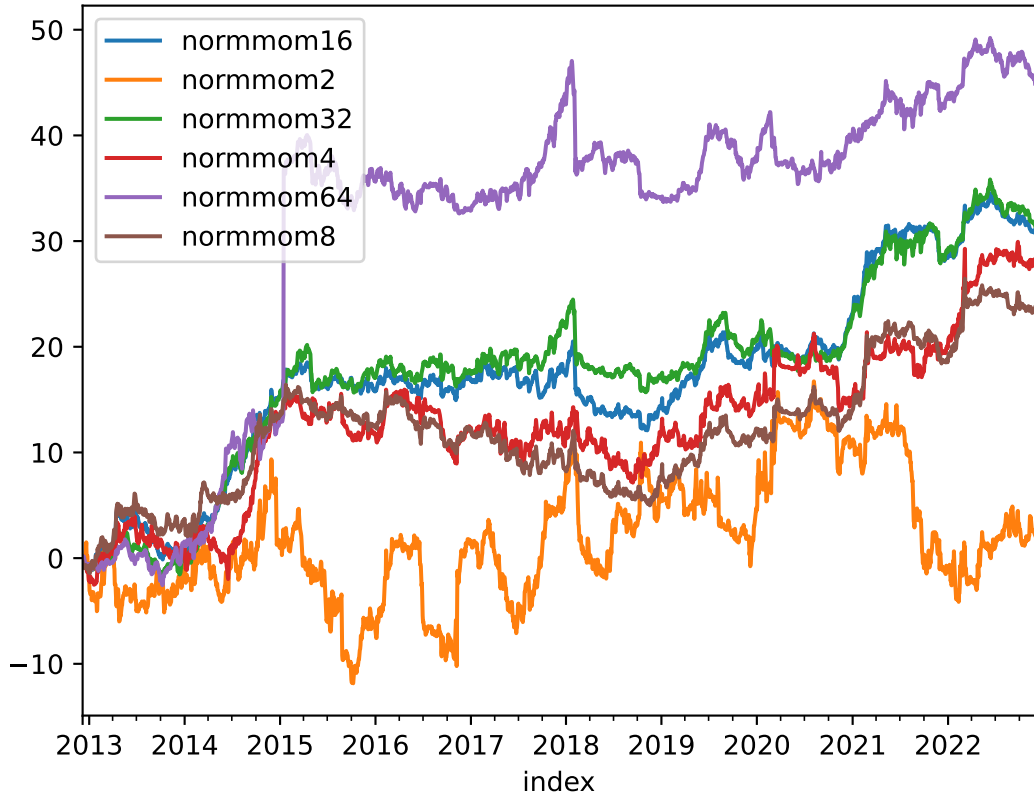
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.05, 'normmom2': 0.213, 'normmom32': 3.091, 'normmom4': 2.774, 'normmom64': 4.411, 'normmom8': 2.328}
ann. std {'normmom16': 3.581, 'normmom2': 9.105, 'normmom32': 3.735, 'normmom4': 5.498, 'normmom64': 8.565, 'normmom8': 4.057}
ann. SR {'normmom16': 0.85, 'normmom2': 0.02, 'normmom32': 0.83, 'normmom4': 0.5, 'normmom64': 0.52, 'normmom8': 0.57}

Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.775, 'normmom2': -0.708, 'normmom32': 4.884, 'normmom4': 5.43, 'normmom64': 5.088, 'normmom8': 4.514}
ann. std {'normmom16': 4.927, 'normmom2': 11.208, 'normmom32': 4.996, 'normmom4': 8.329, 'normmom64': 6.315, 'normmom8': 5.937}
ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.81, 'normmom8': 0.76}
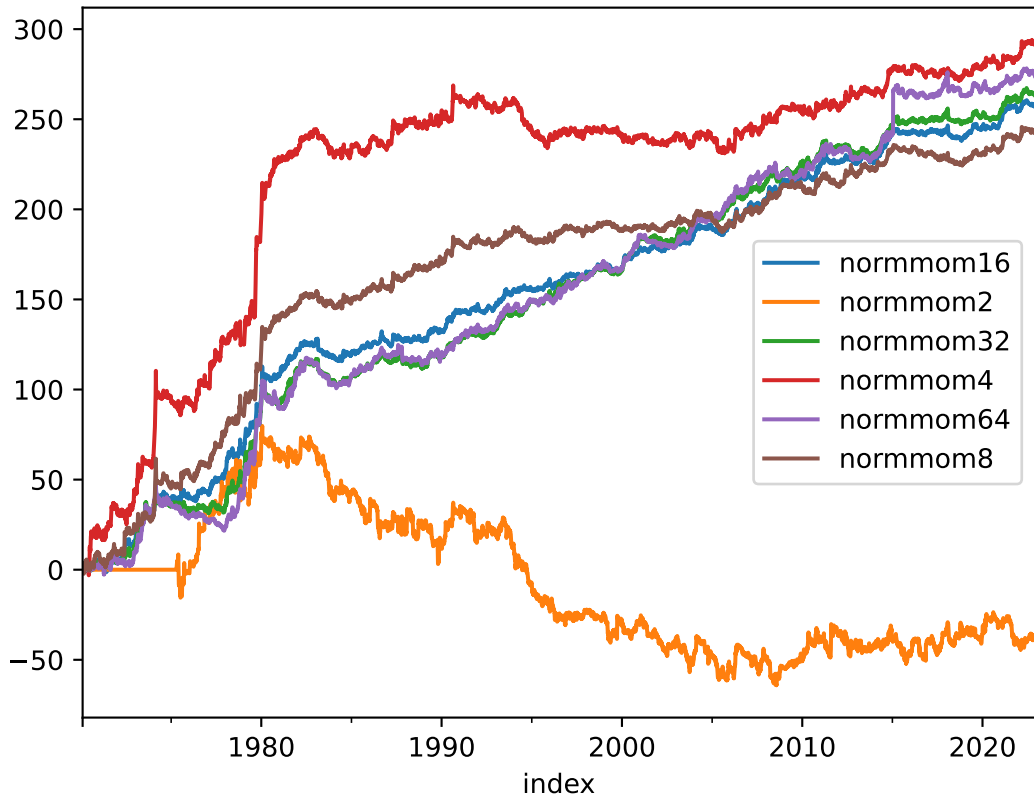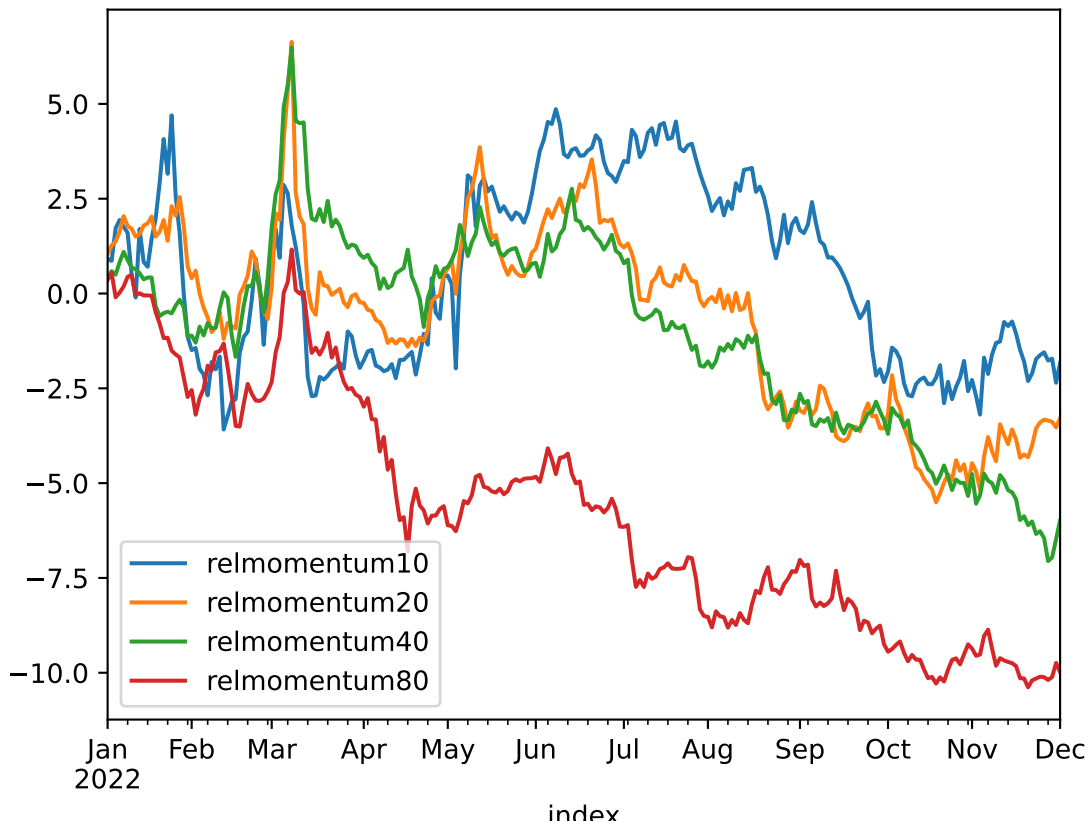
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -1.956, 'relmomentum20': -3.523, 'relmomentum40': -6.412, 'relmomentum80': -10.697}
ann. std {'relmomentum10': 10.309, 'relmomentum20': 8.626, 'relmomentum40': 6.738, 'relmomentum80': 5.757}
ann. SR {'relmomentum10': -0.19, 'relmomentum20': -0.41, 'relmomentum40': -0.95, 'relmomentum80': -1.86}
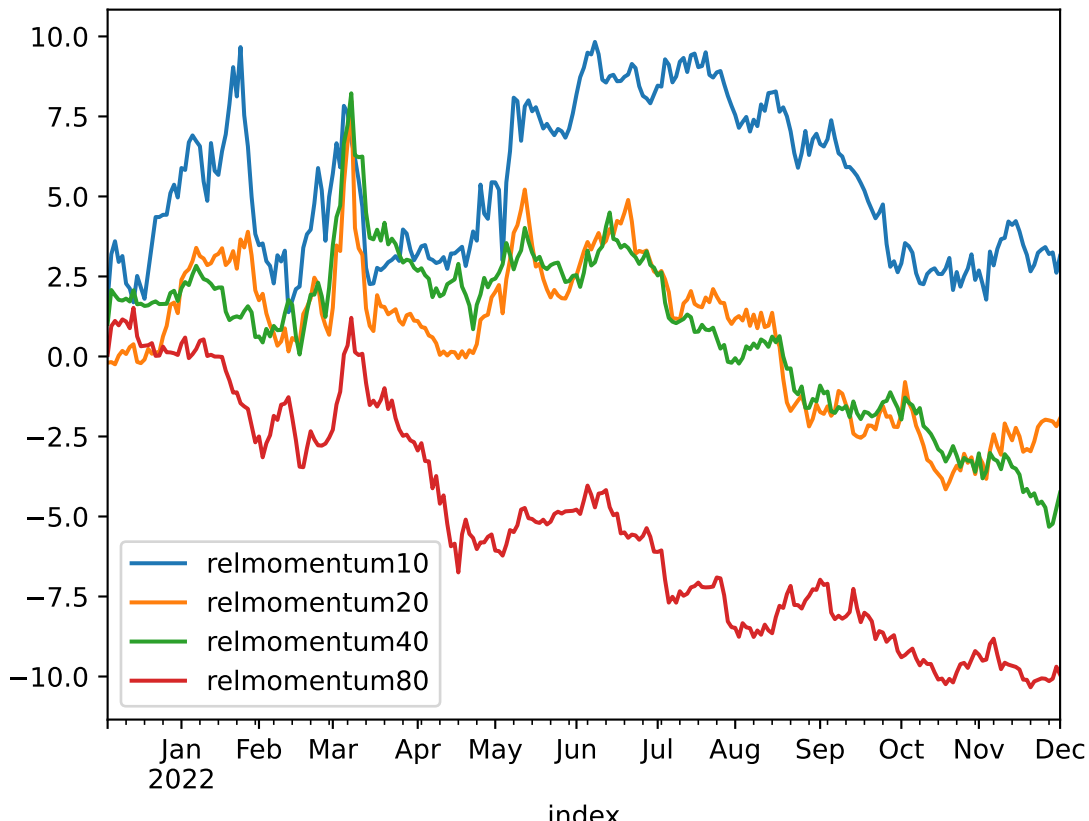
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': 3.105, 'relmomentum20': -1.914, 'relmomentum40': -4.203, 'relmomentum80': -9.825}
ann. std {'relmomentum10': 10.415, 'relmomentum20': 8.381, 'relmomentum40': 6.687, 'relmomentum80': 5.753}
ann. SR {'relmomentum10': 0.3, 'relmomentum20': -0.23, 'relmomentum40': -0.63, 'relmomentum80': -1.71}
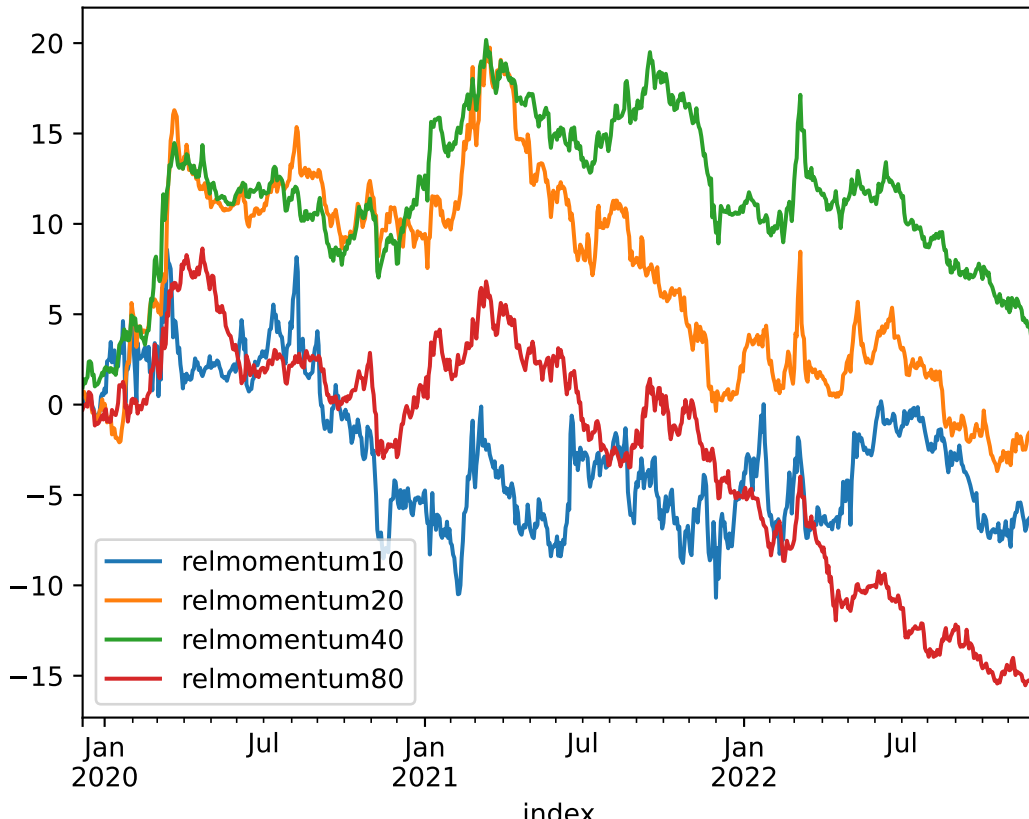
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.134, 'relmomentum20': -0.48, 'relmomentum40': 1.531, 'relmomentum80': -4.967}
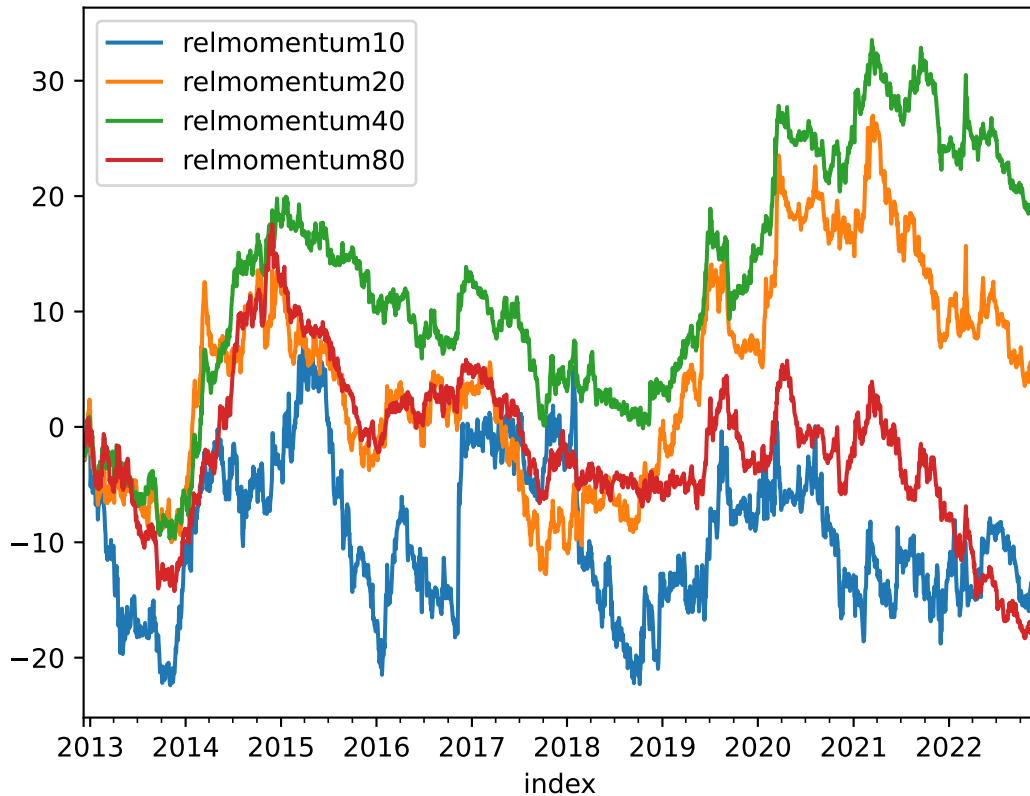ann. std {'relmomentum10': 12.744, 'relmomentum20': 9.049, 'relmomentum40': 7.48, 'relmomentum80': 6.97}
ann. SR {'relmomentum10': -0.17, 'relmomentum20': -0.05, 'relmomentum40': 0.2, 'relmomentum80': -0.71}
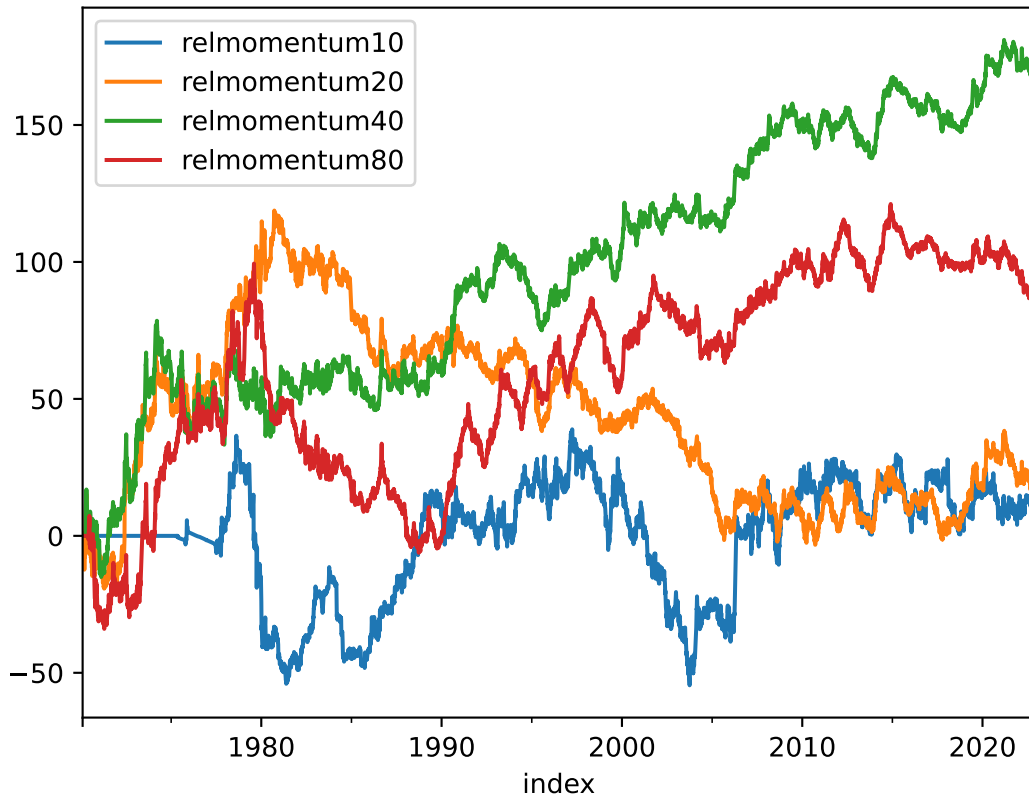
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -1.434, 'relmomentum20': 0.567, 'relmomentum40': 1.771, 'relmomentum80': -1.77}
ann. std {'relmomentum10': 13.005, 'relmomentum20': 9.056, 'relmomentum40': 7.391, 'relmomentum80': 6.846}
ann. SR {'relmomentum10': -0.11, 'relmomentum20': 0.06, 'relmomentum40': 0.24, 'relmomentum80': -0.26}

Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.152, 'relmomentum20': 0.318, 'relmomentum40': 3.075, 'relmomentum80': 1.589}
ann. std {'relmomentum10': 13.331, 'relmomentum20': 11.532, 'relmomentum40': 10.802, 'relmomentum80': 11.069}
ann. SR {'relmomentum10': 0.01, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}
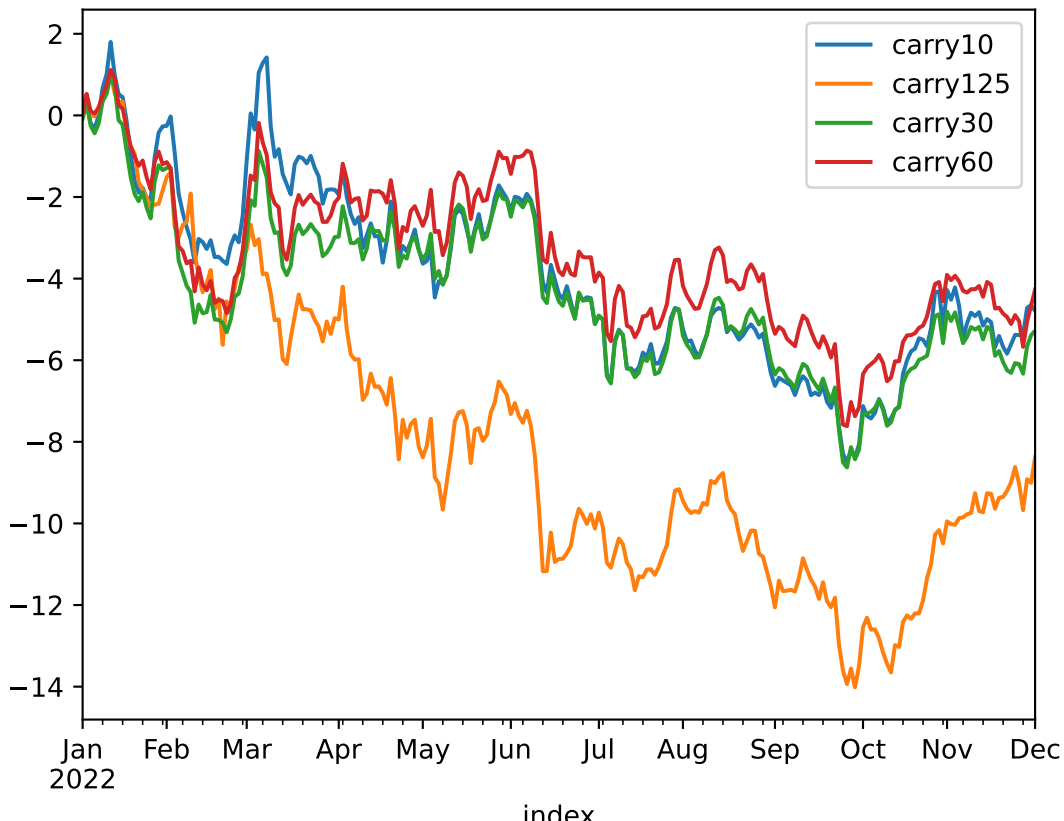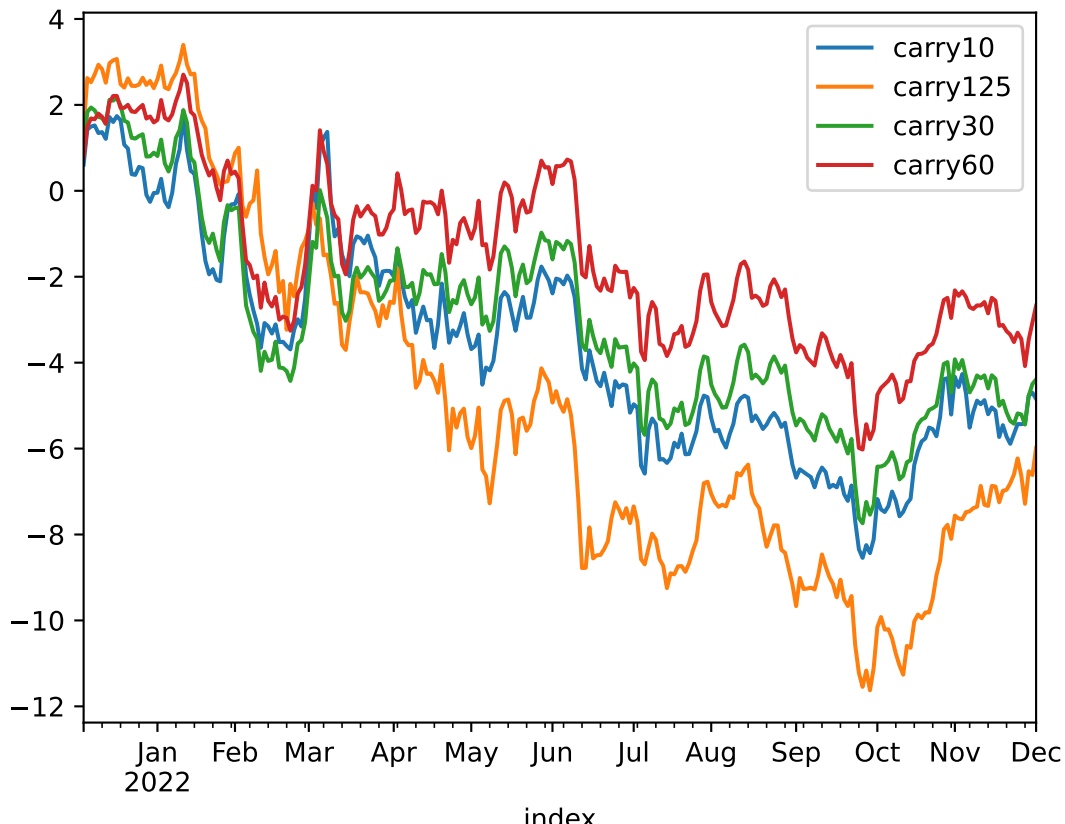
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': -5.136, 'carry125': -8.968, 'carry30': -5.653, 'carry60': -4.569}
ann. std {'carry10': 7.27, 'carry125': 7.682, 'carry30': 6.829, 'carry60': 6.862}
ann. SR {'carry10': -0.71, 'carry125': -1.17, 'carry30': -0.83, 'carry60': -0.67}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -4.788, 'carry125': -5.914, 'carry30': -4.338, 'carry60': -2.643}
ann. std {'carry10': 7.164, 'carry125': 7.68, 'carry30': 6.758, 'carry60': 6.722}
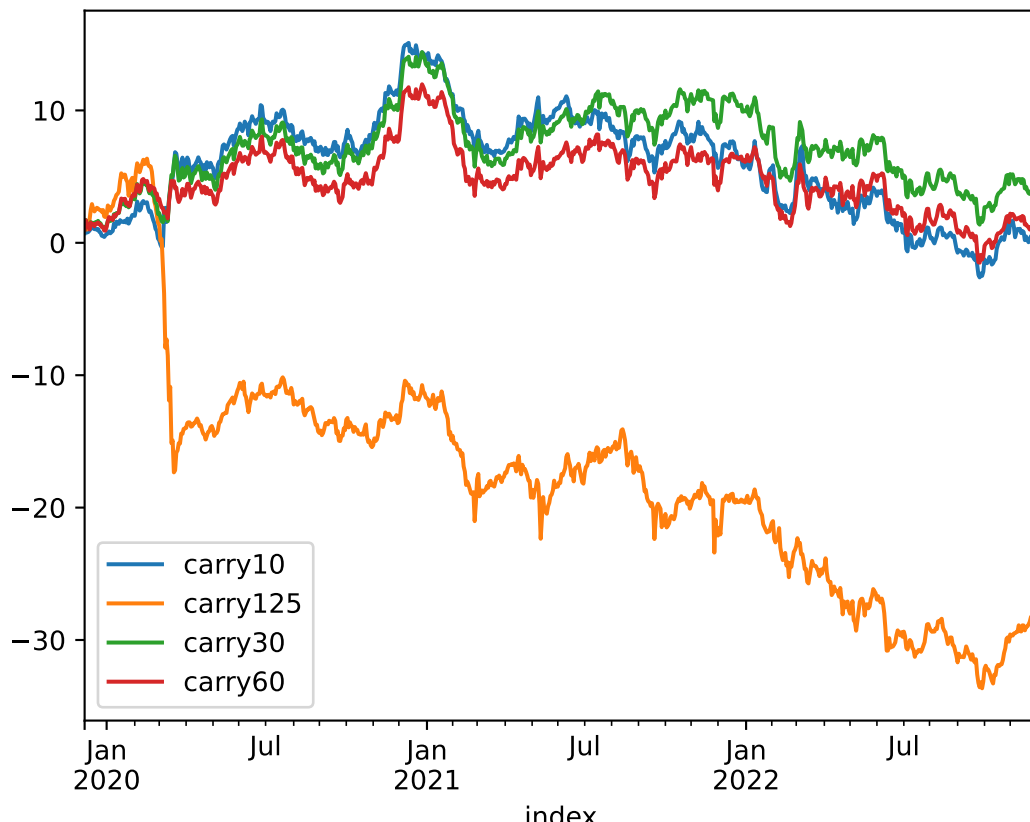ann. SR {'carry10': -0.67, 'carry125': -0.77, 'carry30': -0.64, 'carry60': -0.39}

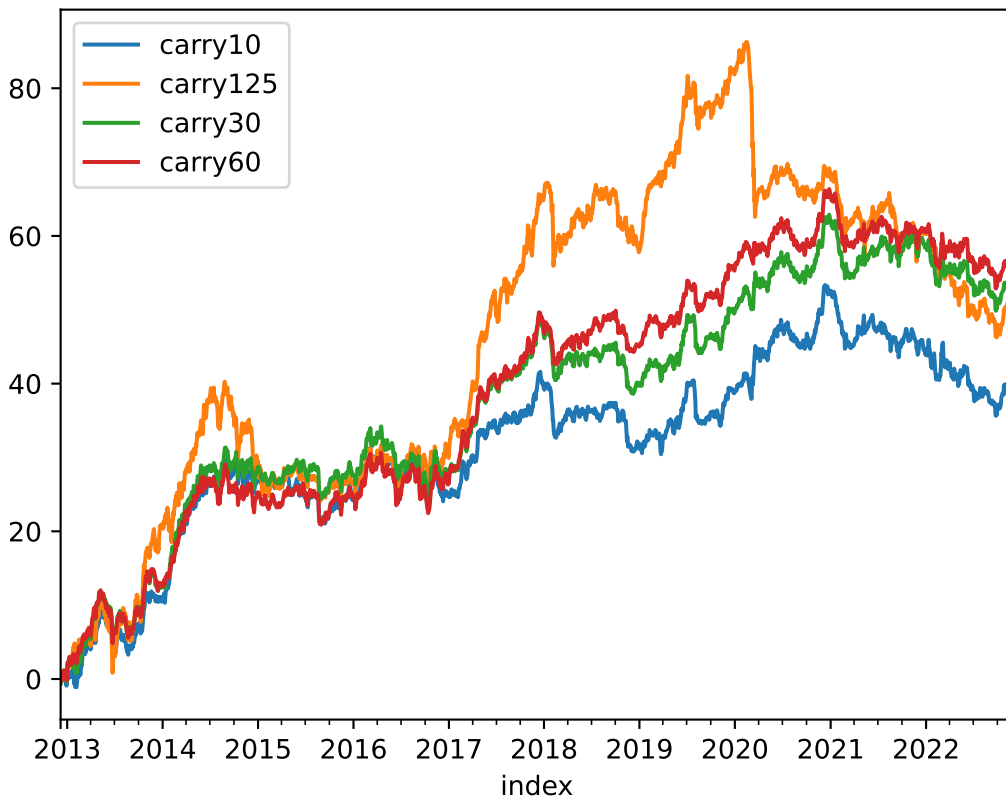Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': 0.357, 'carry125': -9.192, 'carry30': 1.55, 'carry60': 0.606}
ann. std {'carry10': 6.817, 'carry125': 9.44, 'carry30': 6.619, 'carry60': 6.567}
ann. SR {'carry10': 0.05, 'carry125': -0.97, 'carry30': 0.23, 'carry60': 0.09}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.864, 'carry125': 5.099, 'carry30': 5.227, 'carry60': 5.524}
ann. std {'carry10': 6.463, 'carry125': 9.132, 'carry30': 6.572, 'carry60': 6.538}
ann. SR {'carry10': 0.6, 'carry125': 0.56, 'carry30': 0.8, 'carry60': 0.84}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.845, 'carry125': 7.35, 'carry30': 8.203, 'carry60': 8.037}
ann. std {'carry10': 11.867, 'carry125': 12.107, 'carry30': 11.878, 'carry60': 11.829}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}
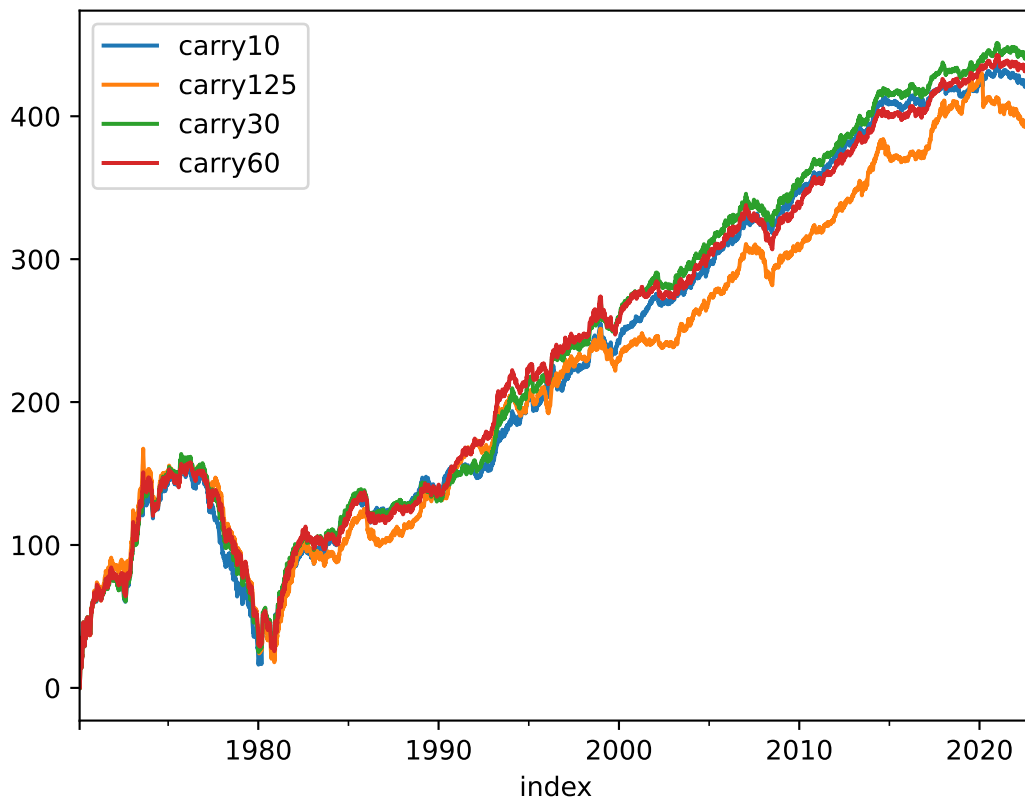
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': -5.122}
ann. std {'relcarry': 7.147}
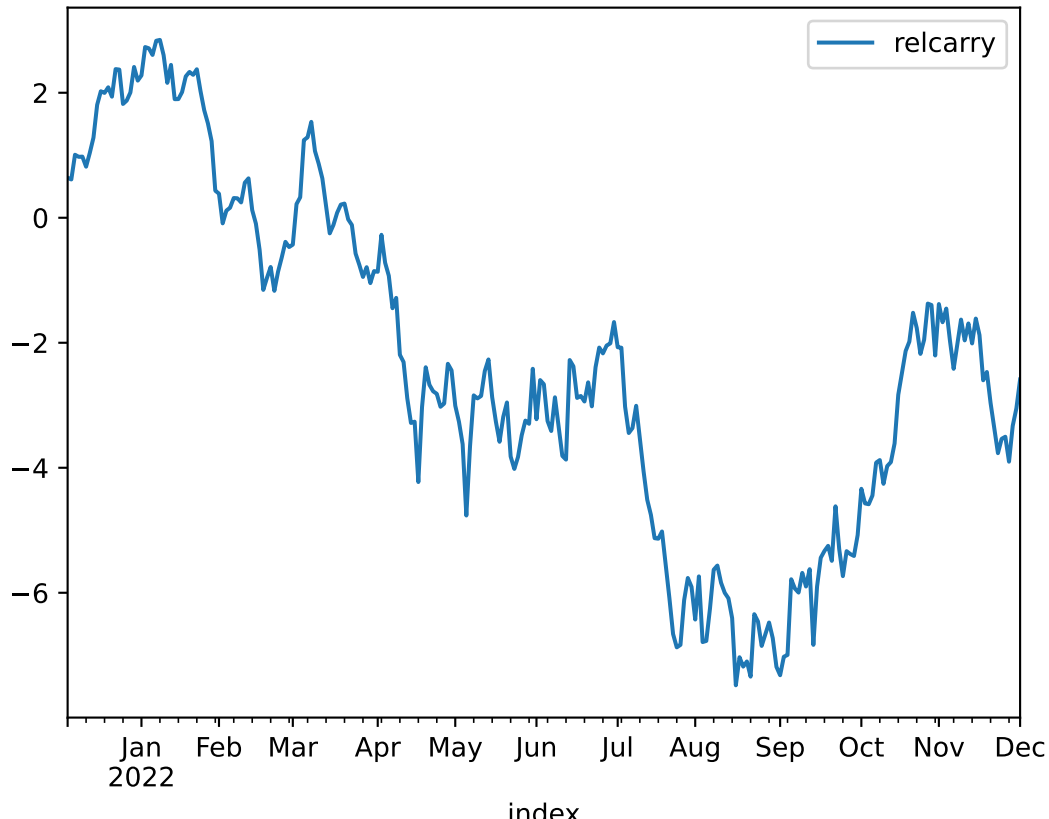ann. SR {'relcarry': -0.72}
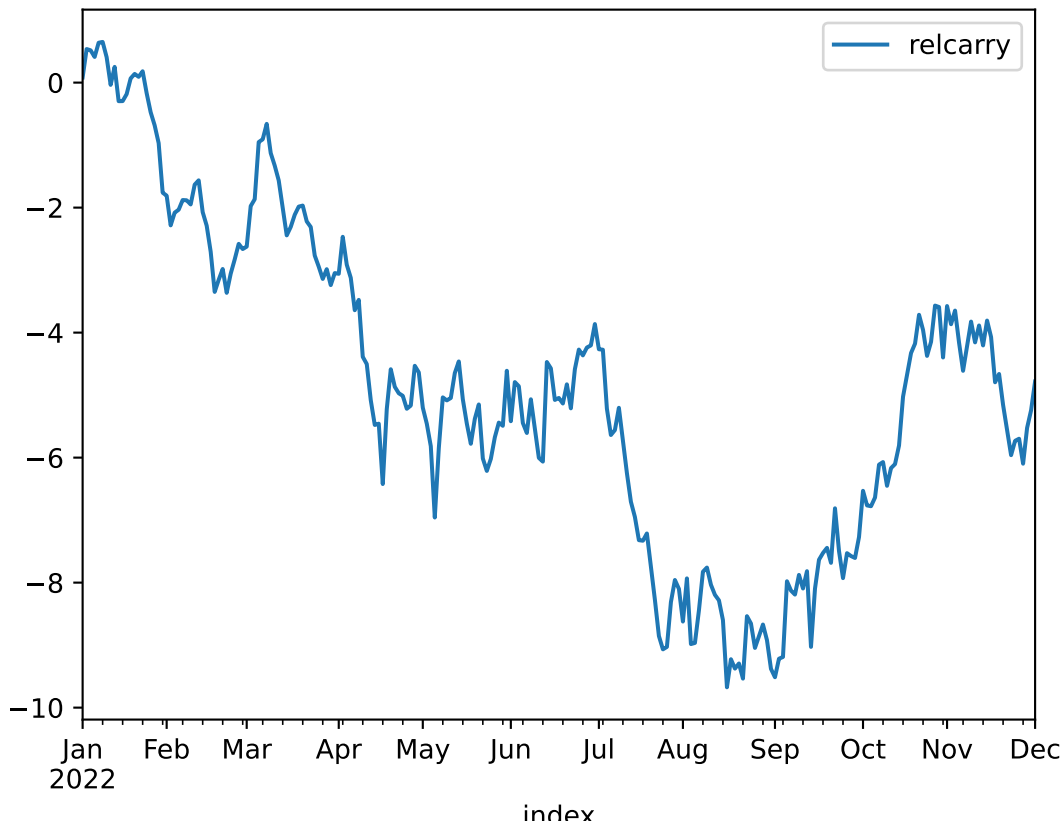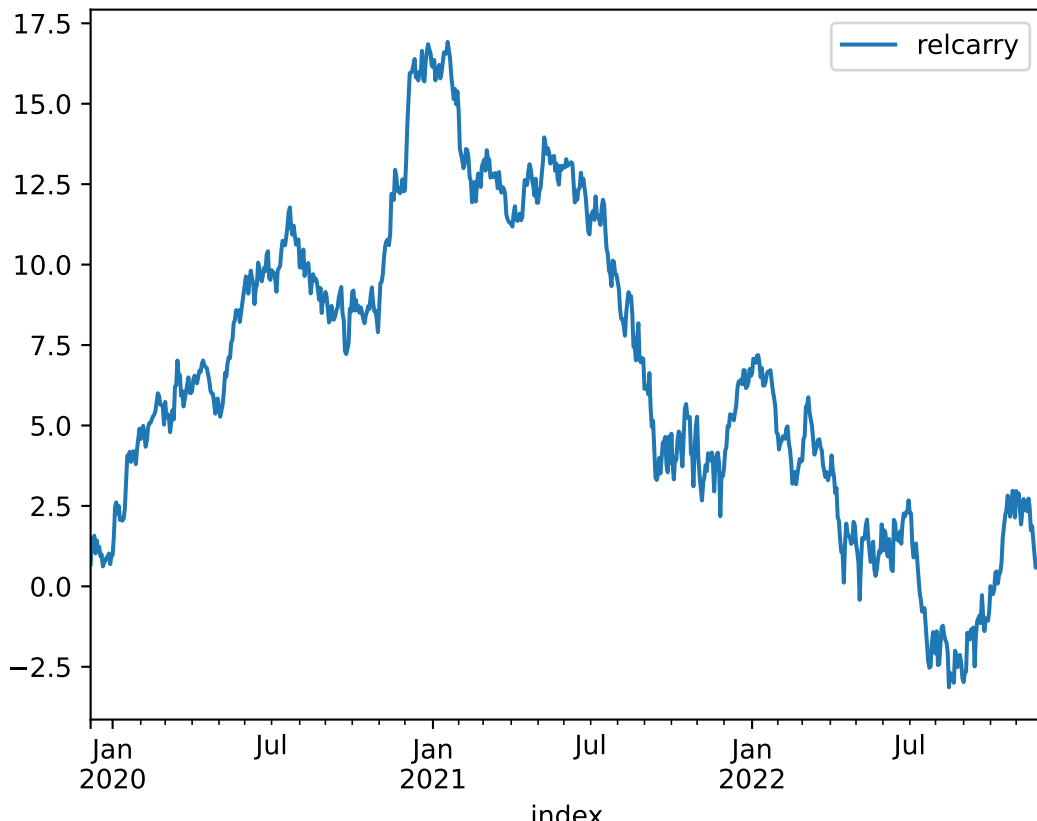
Total Trading Rule P&L for period '1Y'
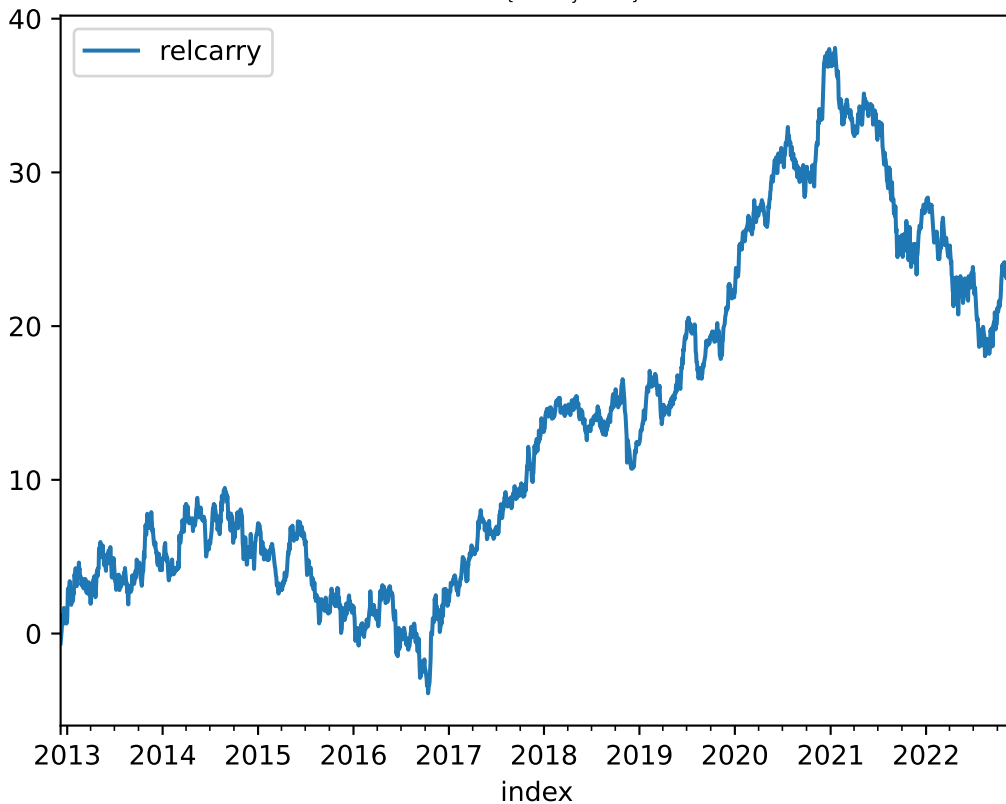ann. mean {'relcarry': -2.557}
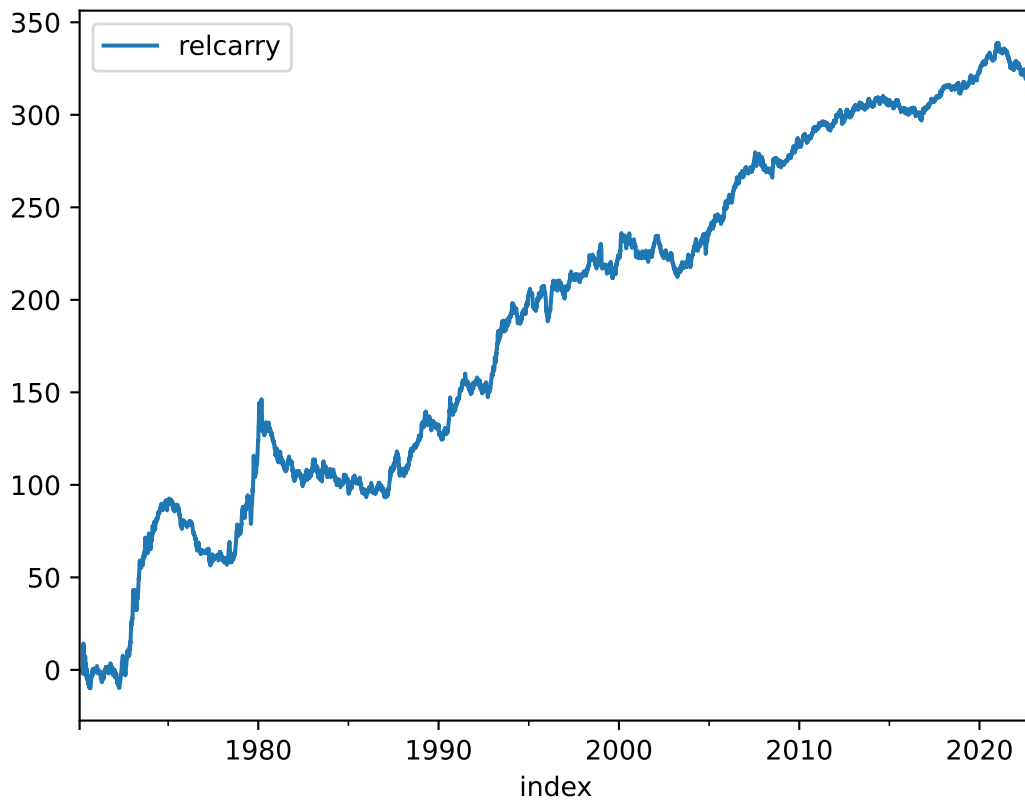ann. std {'relcarry': 6.997}
ann. SR {'relcarry': -0.37}

Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': 0.576}
ann. std {'relcarry': 6.824}
ann. SR {'relcarry': 0.08}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.253}
ann. std {'relcarry': 6.046}
ann. SR {'relcarry': 0.37}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.012}
ann. std {'relcarry': 9.561}
ann. SR {'relcarry': 0.63}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 2.774, 'skewabs365': -1.763, 'skewrv180': -2.702, 'skewrv365': 11.644}
ann. std {'skewabs180': 10.033, 'skewabs365': 7.736, 'skewrv180': 9.359, 'skewrv365': 4.865}
ann. SR {'skewabs180': 0.28, 'skewabs365': -0.23, 'skewrv180': -0.29, 'skewrv365': 2.39}

Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 5.904, 'skewabs365': -0.376, 'skewrv180': -2.725, 'skewrv365': 10.863}
ann. std {'skewabs180': 9.894, 'skewabs365': 7.518, 'skewrv180': 9.069, 'skewrv365': 4.775}
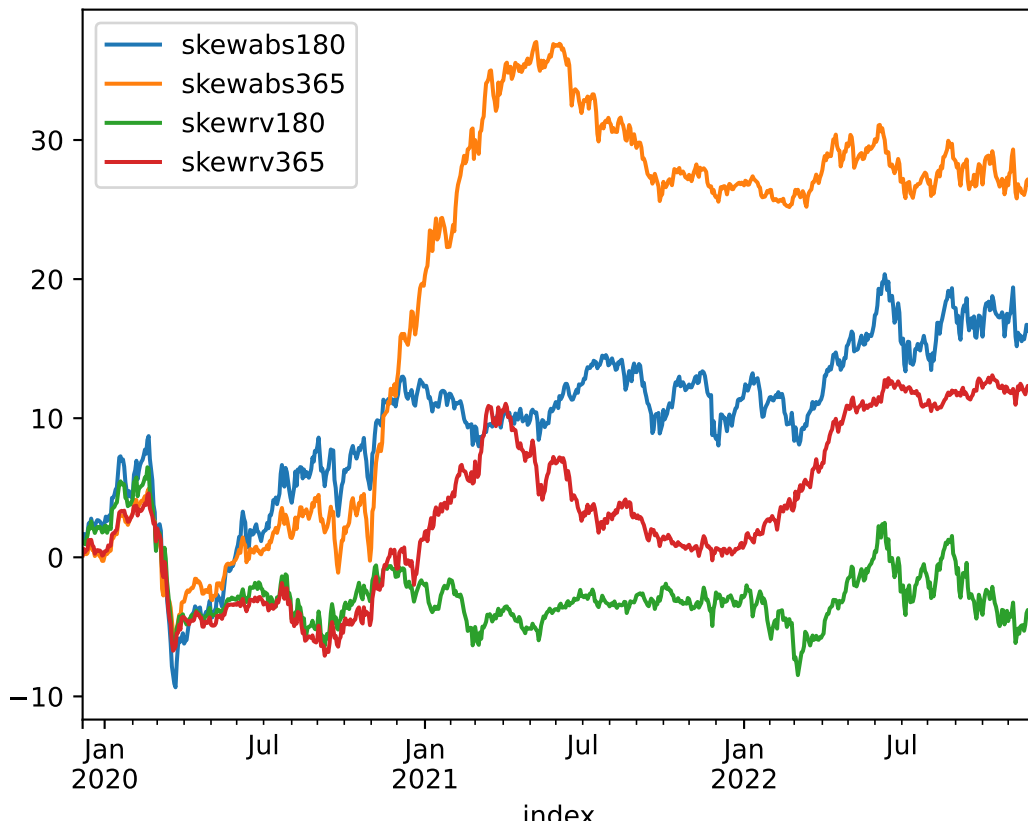ann. SR {'skewabs180': 0.6, 'skewabs365': -0.05, 'skewrv180': -0.3, 'skewrv365': 2.28}
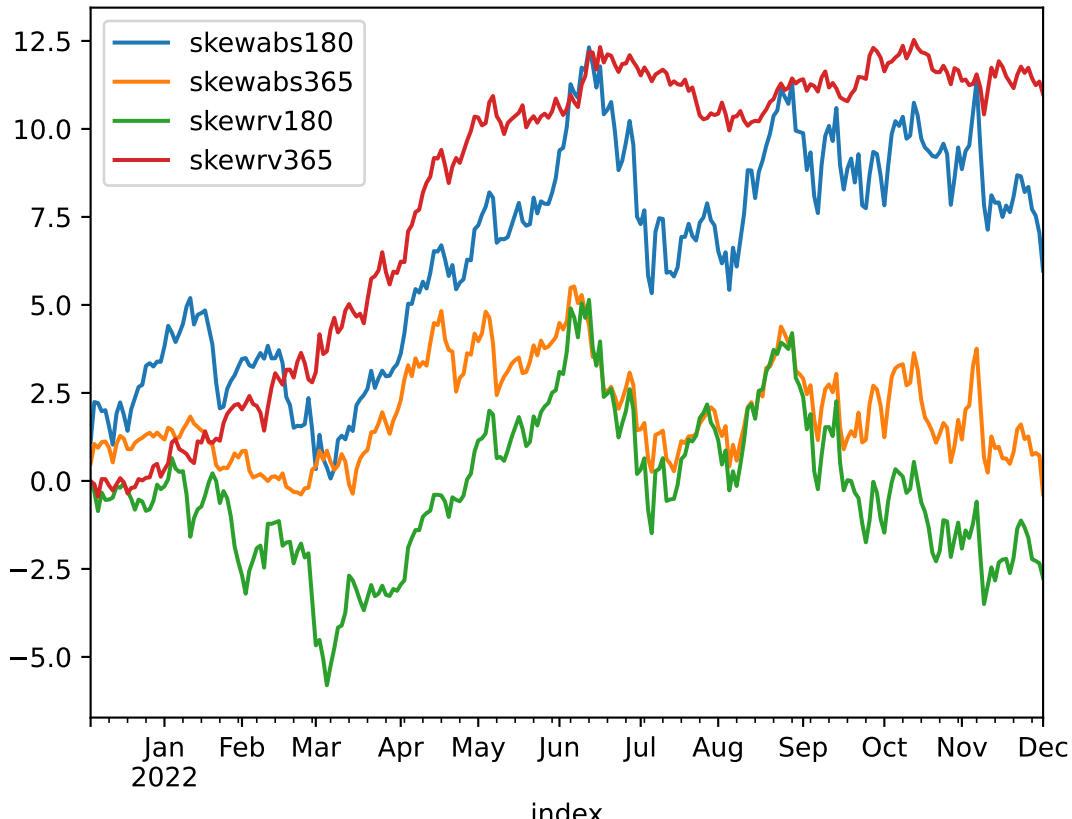
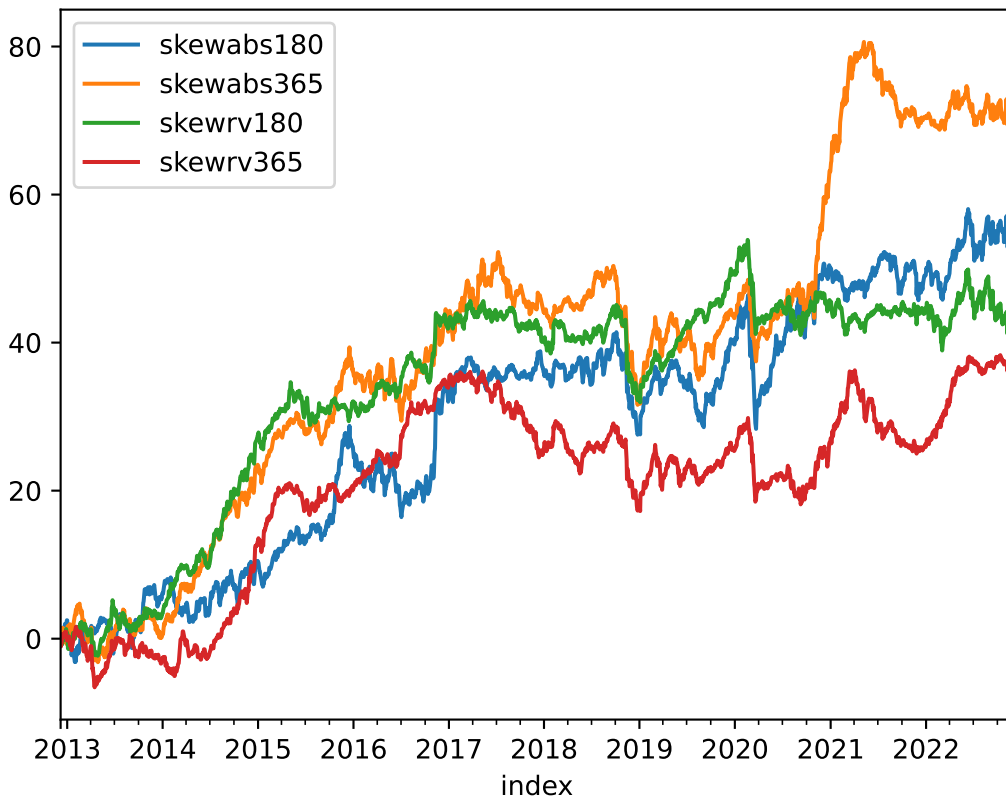Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 4.598, 'skewabs365': 8.266, 'skewrv180': -1.779, 'skewrv365': 3.79}
ann. std {'skewabs180': 9.609, 'skewabs365': 8.69, 'skewrv180': 7.764, 'skewrv365': 6.563}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.95, 'skewrv180': -0.23, 'skewrv365': 0.58}
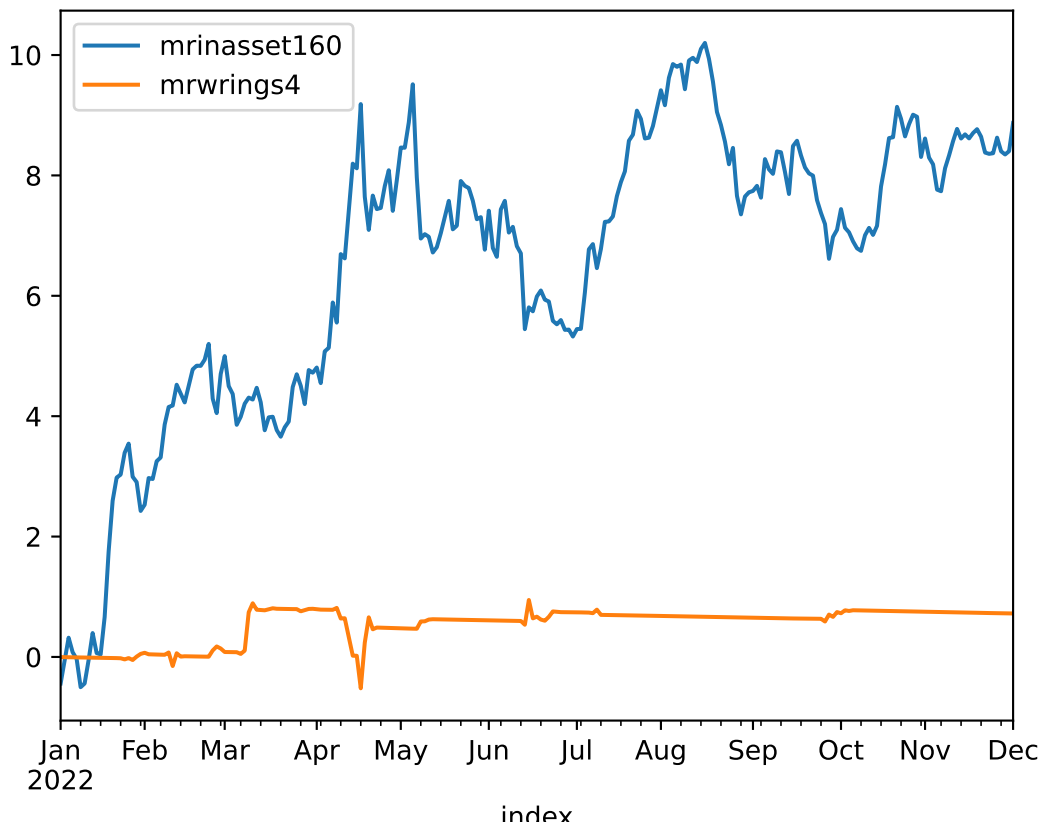
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.078, 'skewabs365': 6.754, 'skewrv180': 4.124, 'skewrv365': 3.612}
ann. std {'skewabs180': 8.068, 'skewabs365': 7.984, 'skewrv180': 6.576, 'skewrv365': 6.179}
ann. SR {'skewabs180': 0.63, 'skewabs365': 0.85, 'skewrv180': 0.63, 'skewrv365': 0.58}
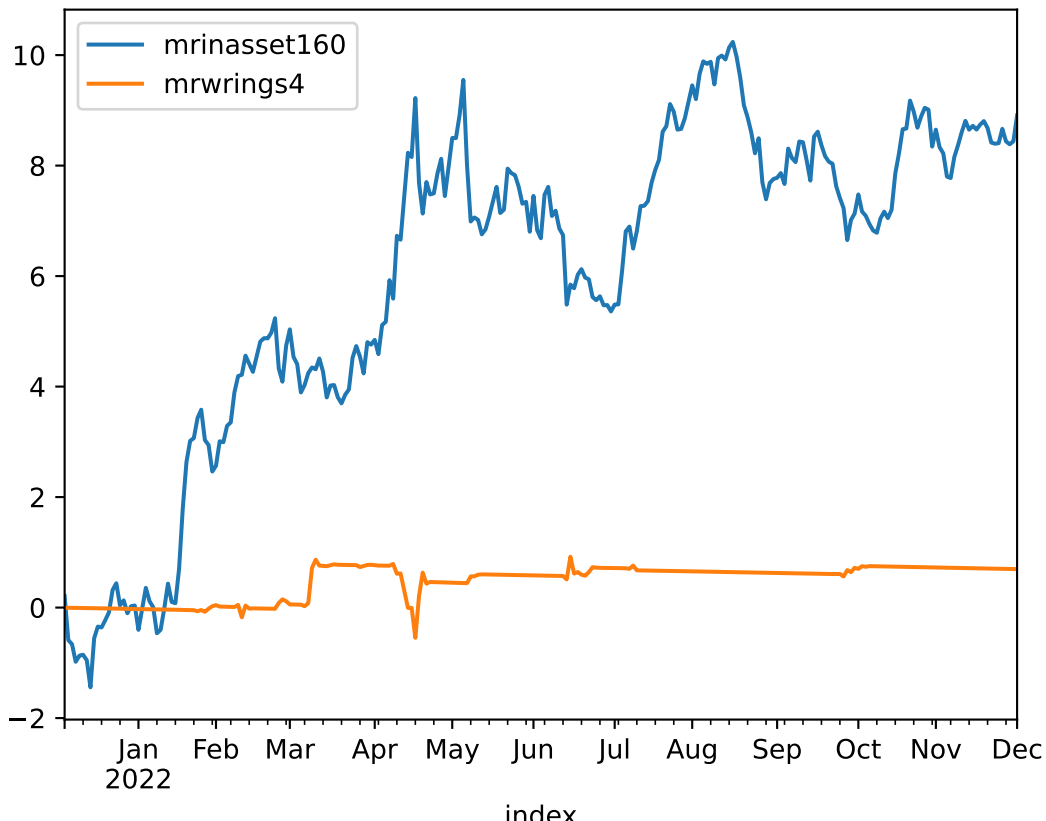
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.199, 'skewabs365': 4.477, 'skewrv180': 4.237, 'skewrv365': 2.231}
ann. std {'skewabs180': 10.795, 'skewabs365': 10.299, 'skewrv180': 9.308, 'skewrv365': 8.606}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.46, 'skewrv365': 0.26}
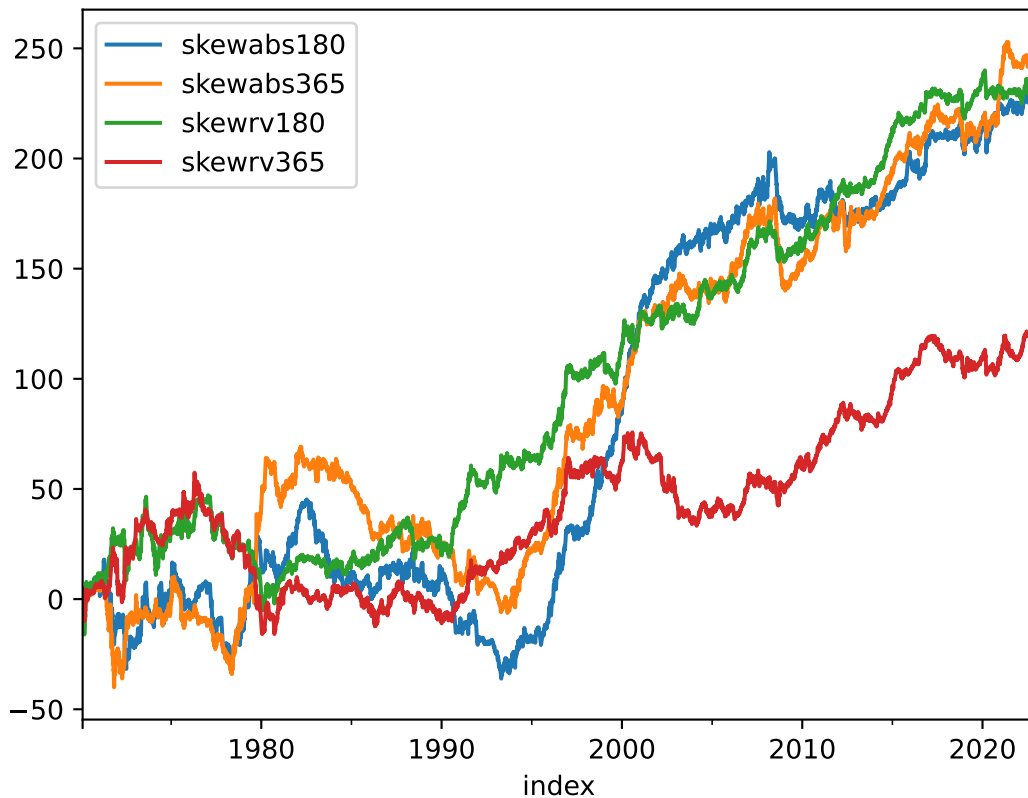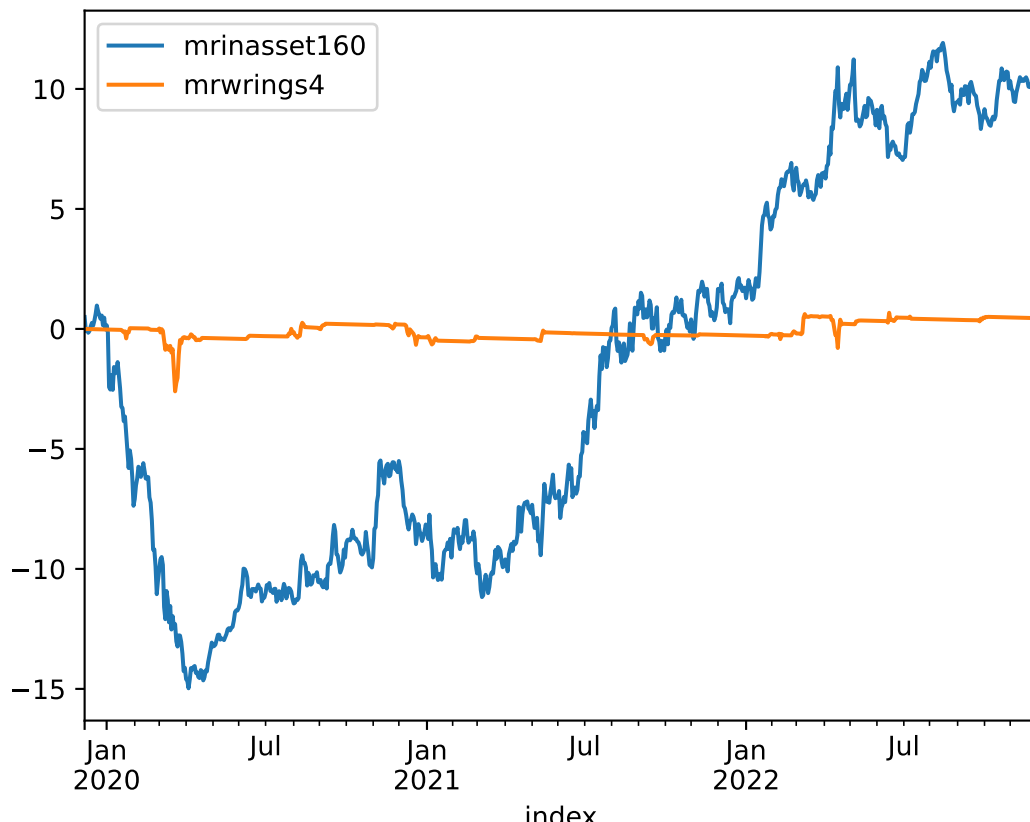
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 9.502, 'mrwrings4': 0.774}
ann. std {'mrinasset160': 6.309, 'mrwrings4': 1.545}
ann. SR {'mrinasset160': 1.51, 'mrwrings4': 0.5}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 8.805, 'mrwrings4': 0.689}
ann. std {'mrinasset160': 6.25, 'mrwrings4': 1.484}
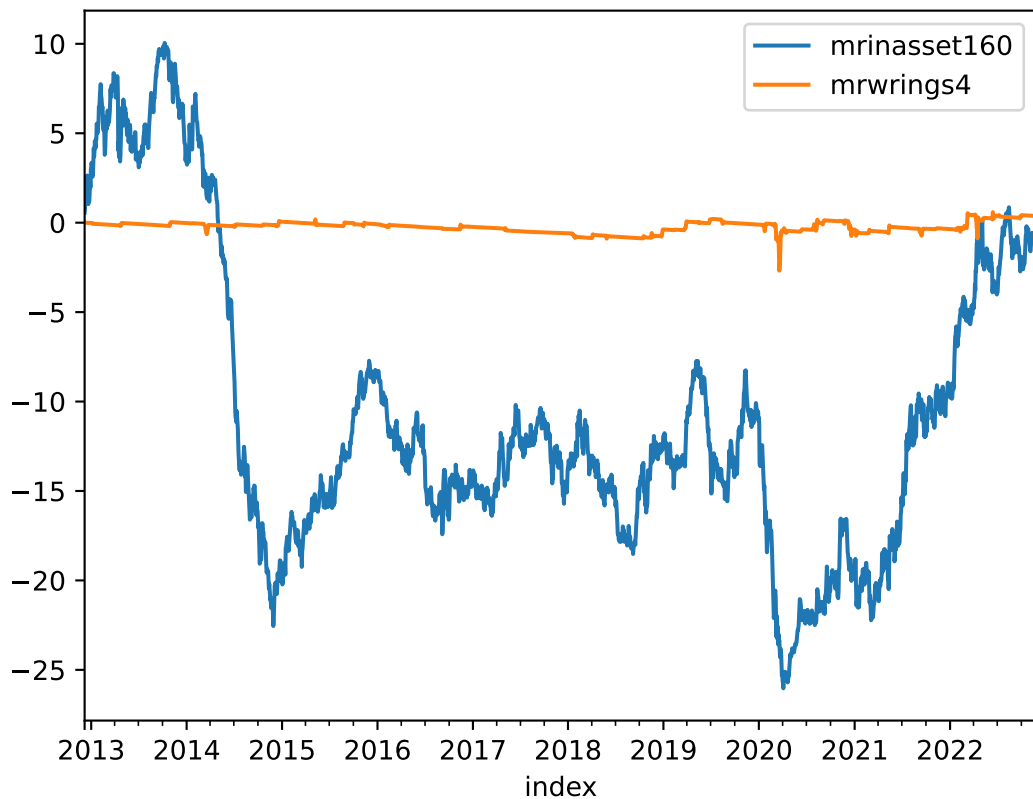ann. SR {'mrinasset160': 1.41, 'mrwrings4': 0.46}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 3.475, 'mrwrings4': 0.147}
ann. std {'mrinasset160': 7.079, 'mrwrings4': 1.538}
ann. SR {'mrinasset160': 0.49, 'mrwrings4': 0.1}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.046, 'mrwrings4': 0.036}
ann. std {'mrinasset160': 6.653, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': -0.01, 'mrwrings4': 0.04}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.379, 'mrwrings4': -1.175}
ann. std {'mrinasset160': 10.927, 'mrwrings4': 2.633}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}