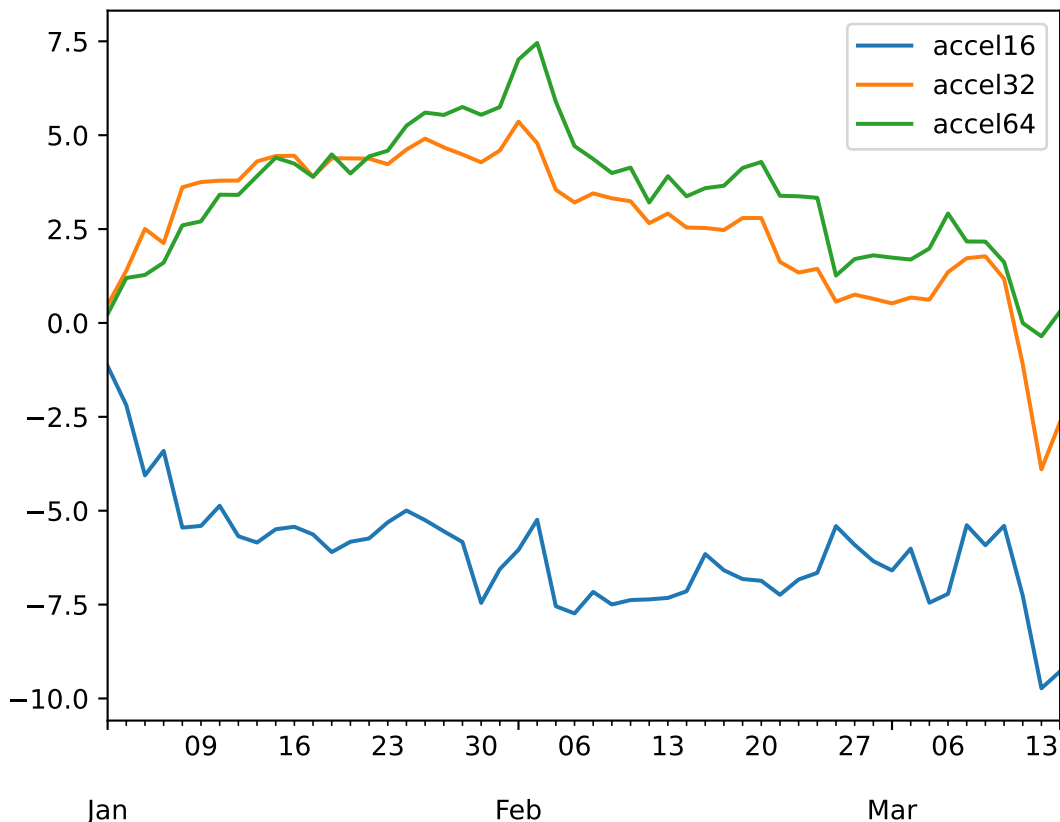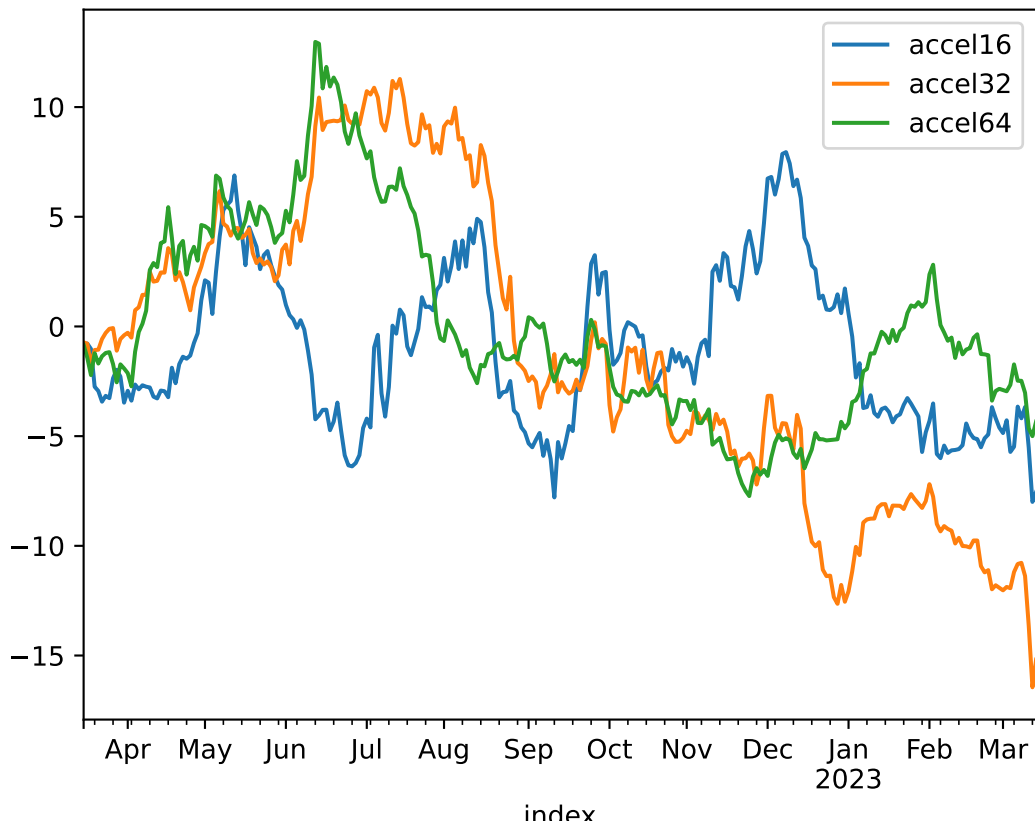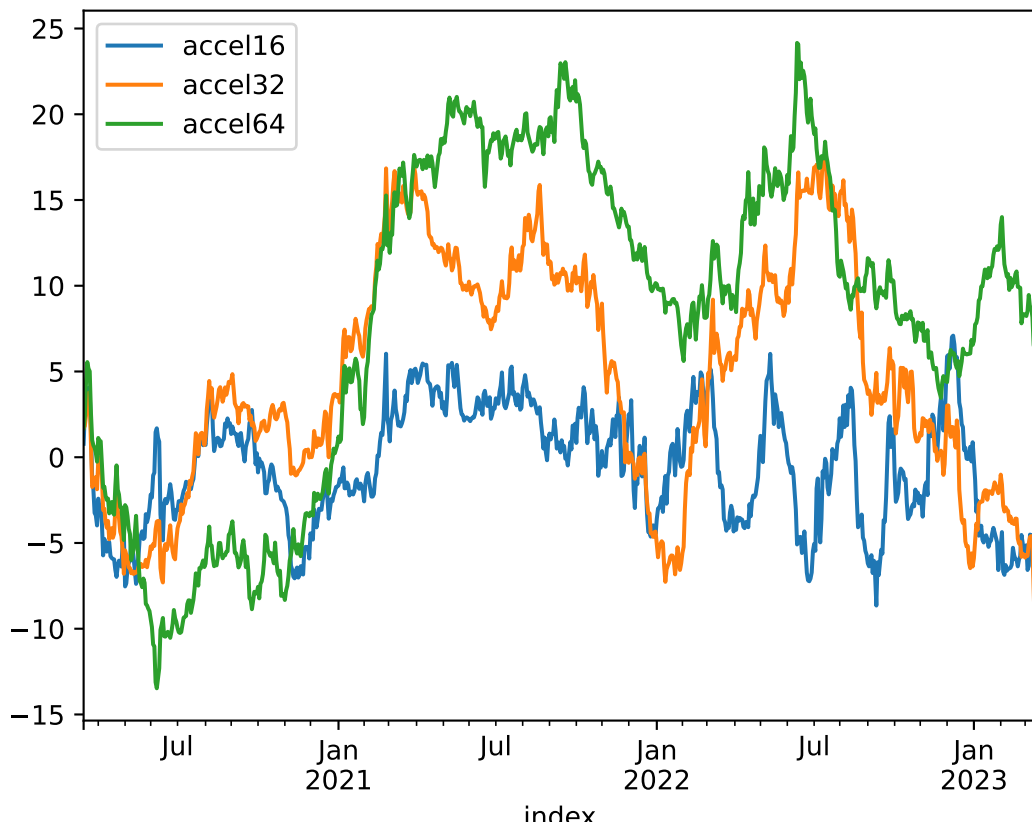Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -45.683, 'accel32': -12.988, 'accel64': 1.5}
ann. std {'accel16': 14.294, 'accel32': 11.667, 'accel64': 10.738}
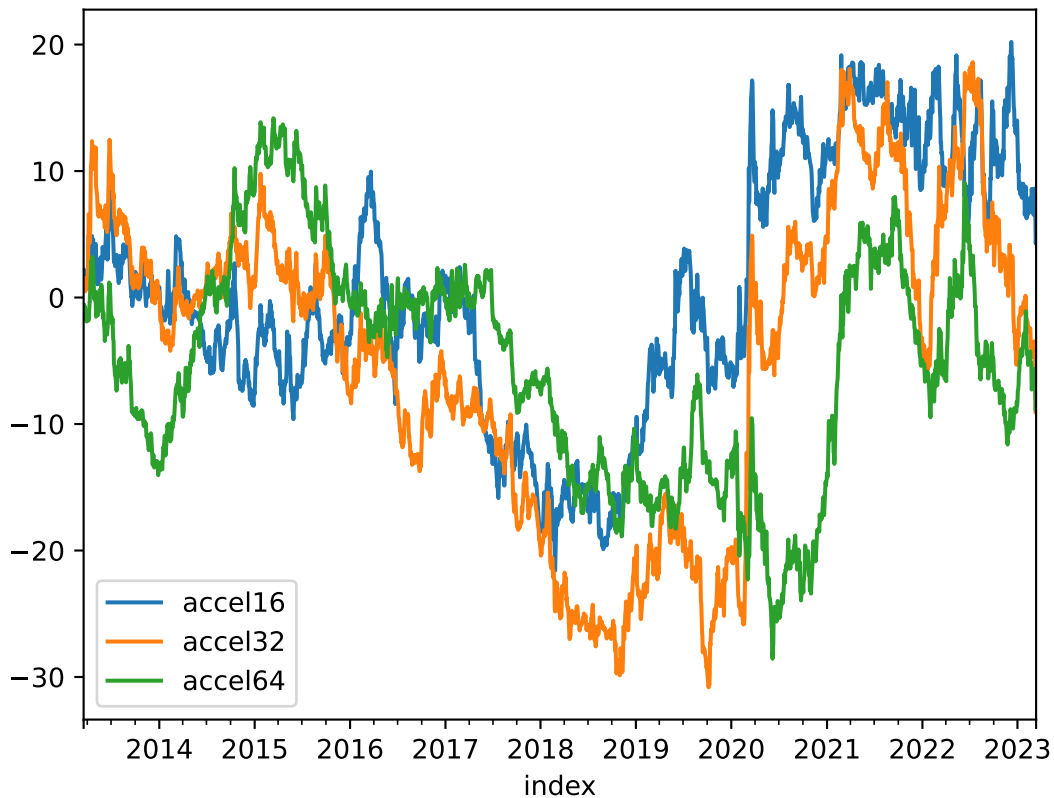ann. SR {'accel16': -3.2, 'accel32': -1.11, 'accel64': 0.14}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -7.432, 'accel32': -14.954, 'accel64': -4.272}
ann. std {'accel16': 16.111, 'accel32': 13.522, 'accel64': 11.629}
ann. SR {'accel16': -0.46, 'accel32': -1.11, 'accel64': -0.37}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -2.751, 'accel32': -2.95, 'accel64': 2.243}
ann. std {'accel16': 14.135, 'accel32': 12.525, 'accel64': 11.262}
ann. SR {'accel16': -0.19, 'accel32': -0.24, 'accel64': 0.2}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.463, 'accel32': -0.772, 'accel64': -0.808}
ann. std {'accel16': 12.032, 'accel32': 11.226, 'accel64': 9.593}
ann. SR {'accel16': 0.04, 'accel32': -0.07, 'accel64': -0.08}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.876, 'accel32': 4.477, 'accel64': 4.583}
ann. std {'accel16': 15.665, 'accel32': 13.744, 'accel64': 13.252}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}
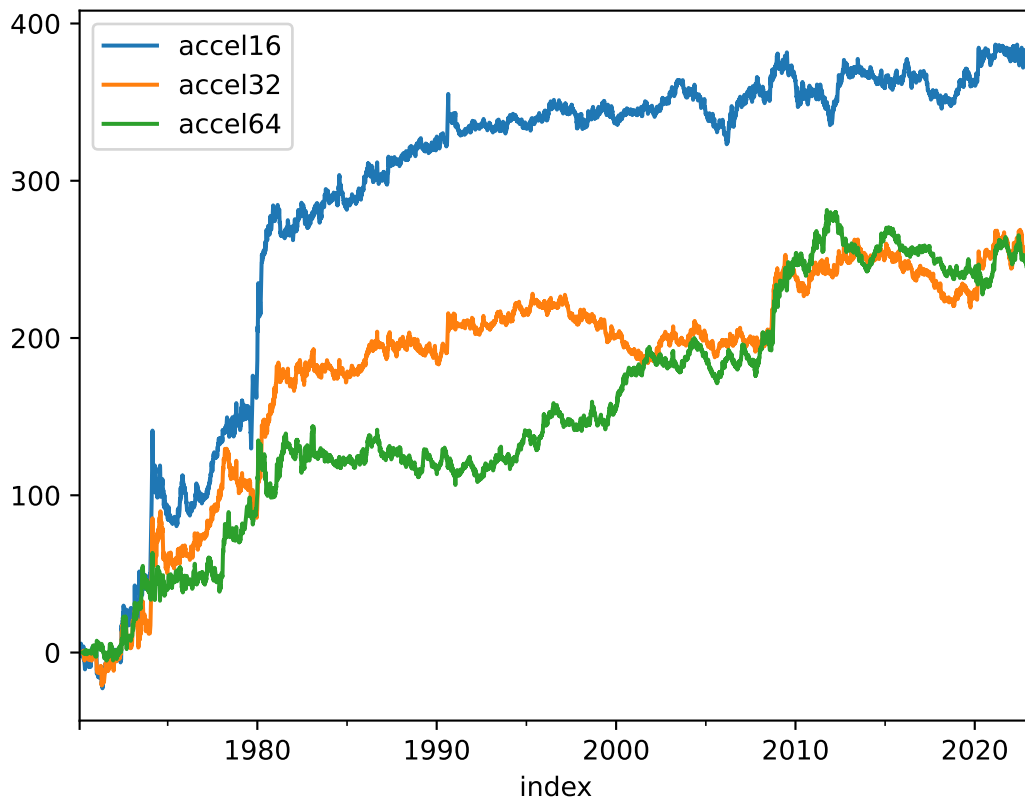
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -4.513, 'assettrend2': 4.188, 'assettrend32': -5.038, 'assettrend4': -7.732, 'assettrend64': -8.538, 'assettrend8': -7.509}
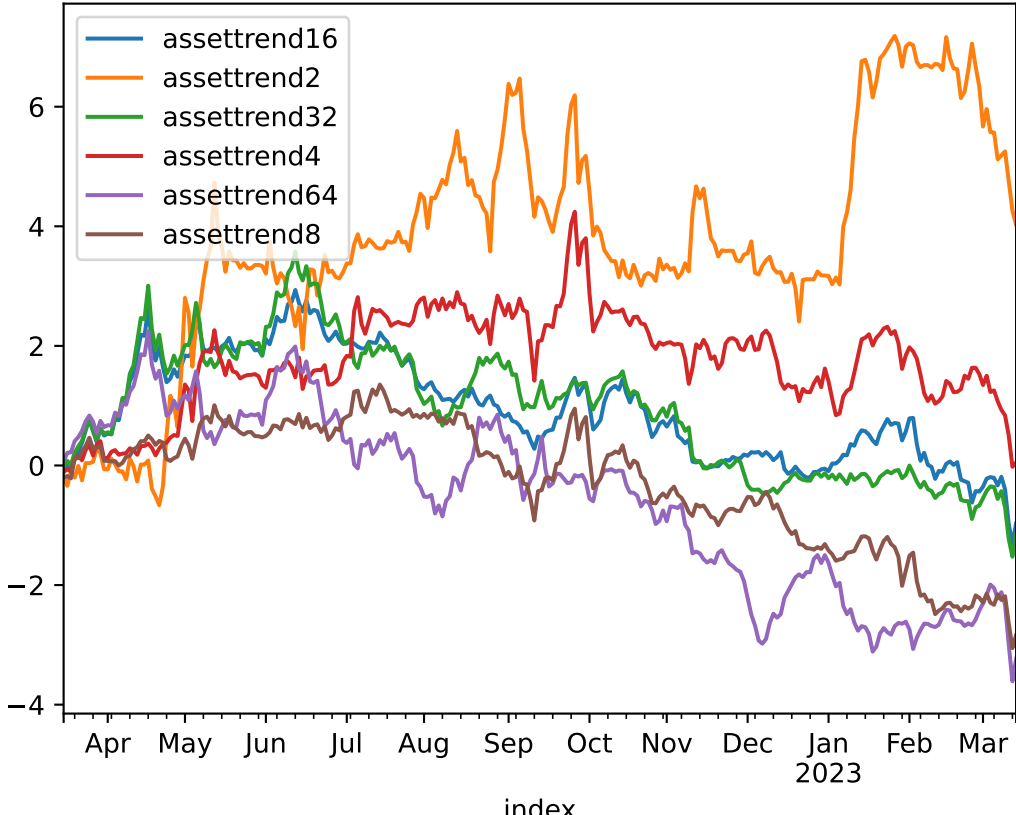ann. std {'assettrend16': 2.877, 'assettrend2': 5.654, 'assettrend32': 2.39, 'assettrend4': 3.07, 'assettrend64': 3.083, 'assettrend8': 2.741}
ann. SR {'assettrend16': -1.57, 'assettrend2': 0.74, 'assettrend32': -2.11, 'assettrend4': -2.52, 'assettrend64': -2.77, 'assettrend8': -2.74}
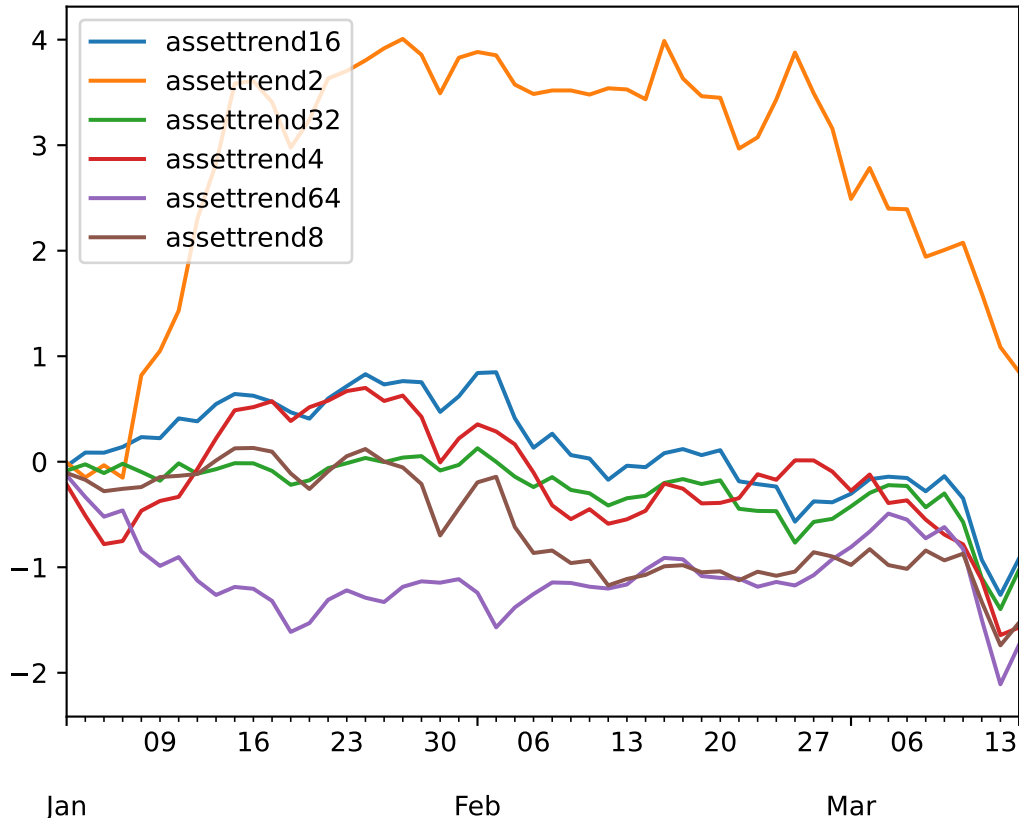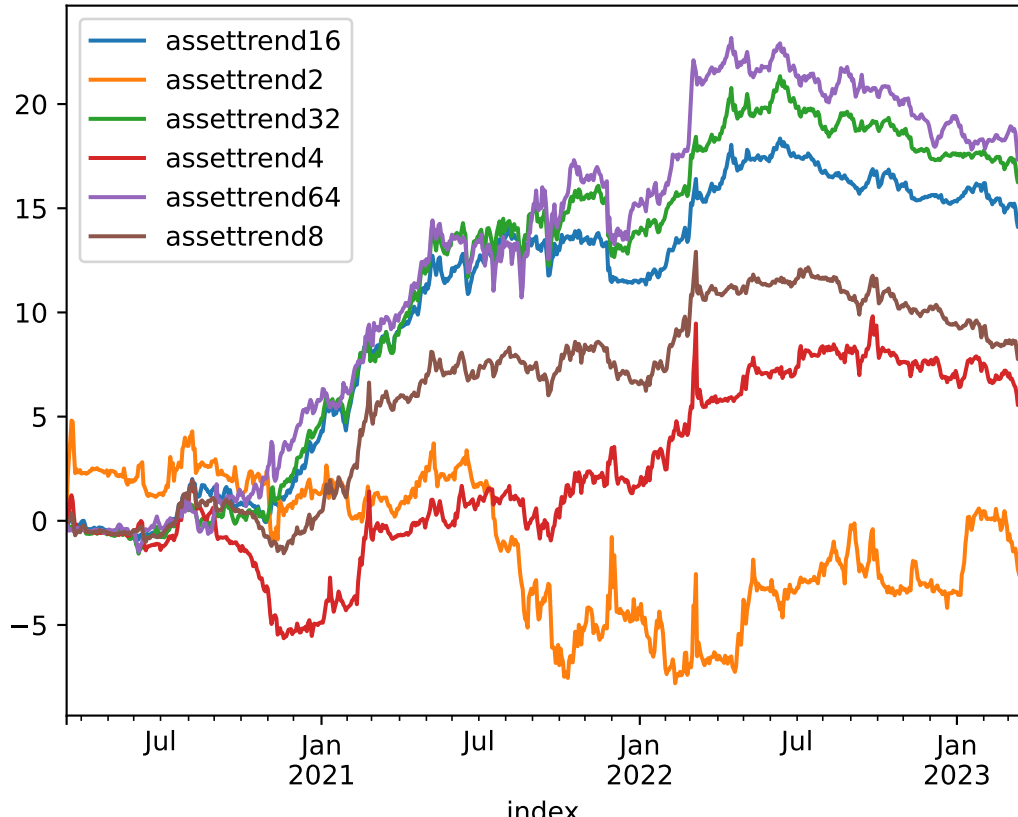
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -0.955, 'assettrend2': 3.966, 'assettrend32': -1.134, 'assettrend4': 0.05, 'assettrend64': -3.185, 'assettrend8': -2.796}
ann. std {'assettrend16': 2.546, 'assettrend2': 5.686, 'assettrend32': 2.875, 'assettrend4': 3.588, 'assettrend64': 3.104, 'assettrend8': 2.496}
ann. SR {'assettrend16': -0.38, 'assettrend2': 0.7, 'assettrend32': -0.39, 'assettrend4': 0.01, 'assettrend64': -1.03, 'assettrend8': -1.12}
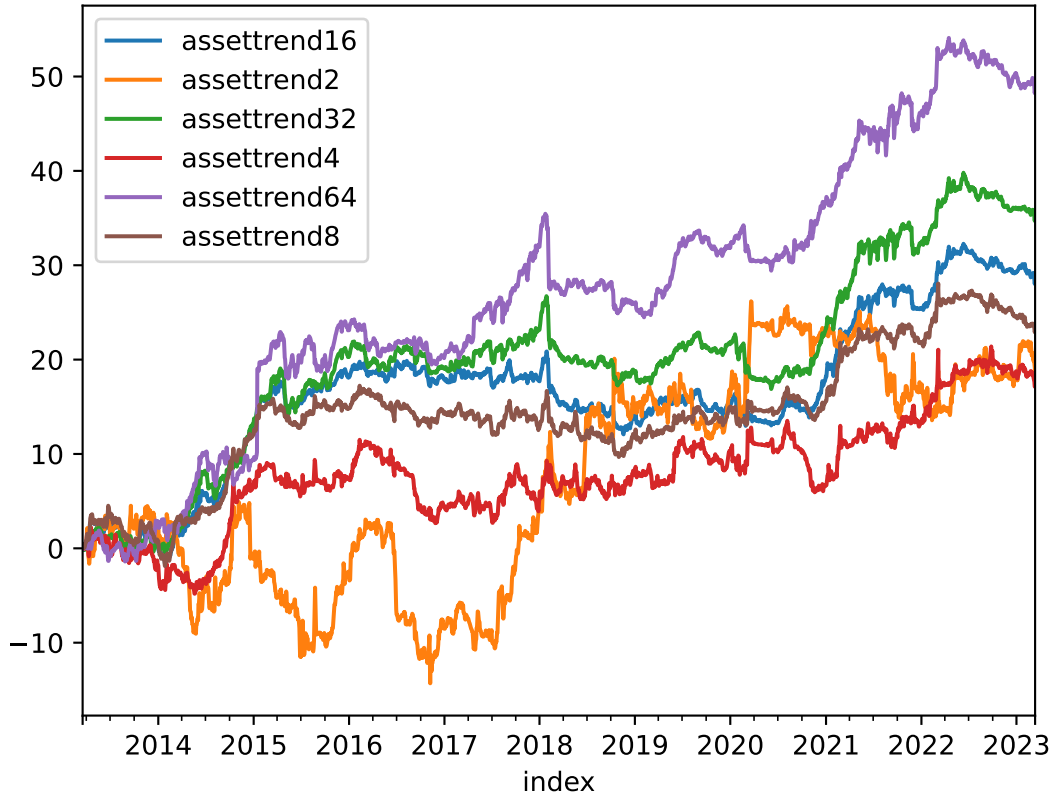
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.728, 'assettrend2': -0.839, 'assettrend32': 5.439, 'assettrend4': 1.841, 'assettrend64': 5.792, 'assettrend8': 2.61}
ann. std {'assettrend16': 3.475, 'assettrend2': 7.11, 'assettrend32': 4.252, 'assettrend4': 4.906, 'assettrend64': 5.056, 'assettrend8': 3.541}
ann. SR {'assettrend16': 1.36, 'assettrend2': -0.12, 'assettrend32': 1.28, 'assettrend4': 0.38, 'assettrend64': 1.15, 'assettrend8': 0.74}

Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.786, 'assettrend2': 1.847, 'assettrend32': 3.444, 'assettrend4': 1.689, 'assettrend64': 4.773, 'assettrend8': 2.27}
ann. std {'assettrend16': 3.251, 'assettrend2': 8.219, 'assettrend32': 3.706, 'assettrend4': 4.982, 'assettrend64': 5.293, 'assettrend8': 3.567}
ann. SR {'assettrend16': 0.86, 'assettrend2': 0.22, 'assettrend32': 0.93, 'assettrend4': 0.34, 'assettrend64': 0.9, 'assettrend8': 0.64}
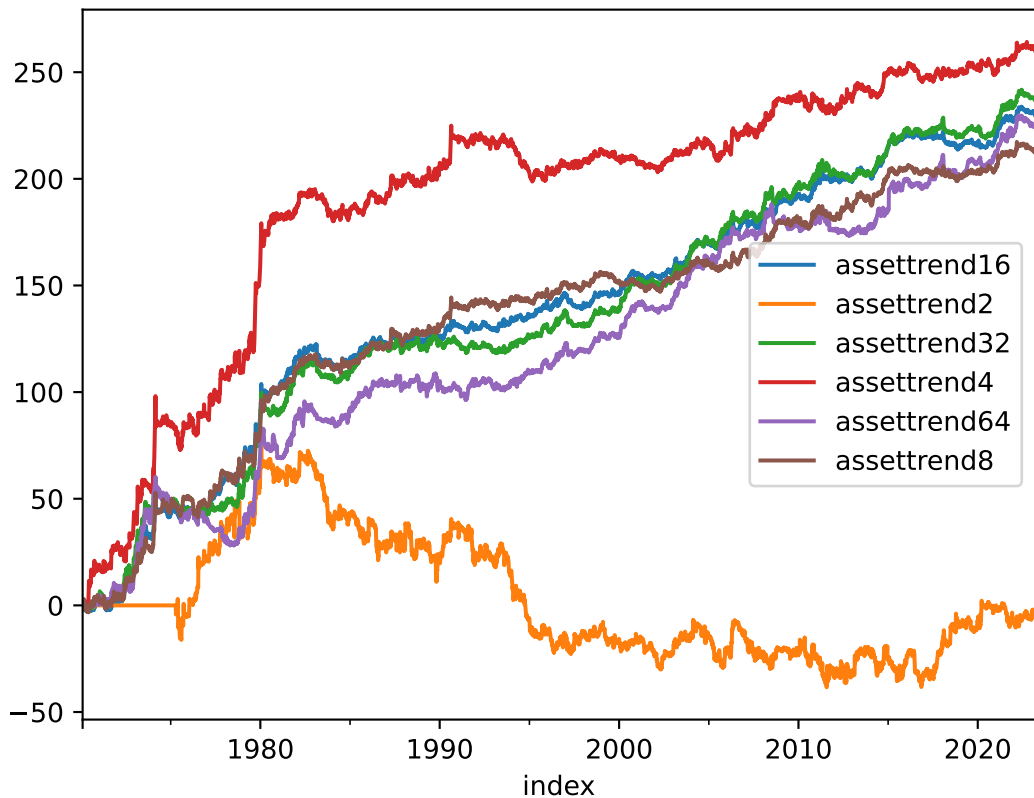
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.248, 'assettrend2': -0.096, 'assettrend32': 4.38, 'assettrend4': 4.804, 'assettrend64': 4.146, 'assettrend8': 3.924}
ann. std {'assettrend16': 4.633, 'assettrend2': 10.015, 'assettrend32': 4.847, 'assettrend4': 7.335, 'assettrend64': 5.407, 'assettrend8': 5.015}
ann. SR {'assettrend16': 0.92, 'assettrend2': -0.01, 'assettrend32': 0.9, 'assettrend4': 0.65, 'assettrend64': 0.77, 'assettrend8': 0.78}
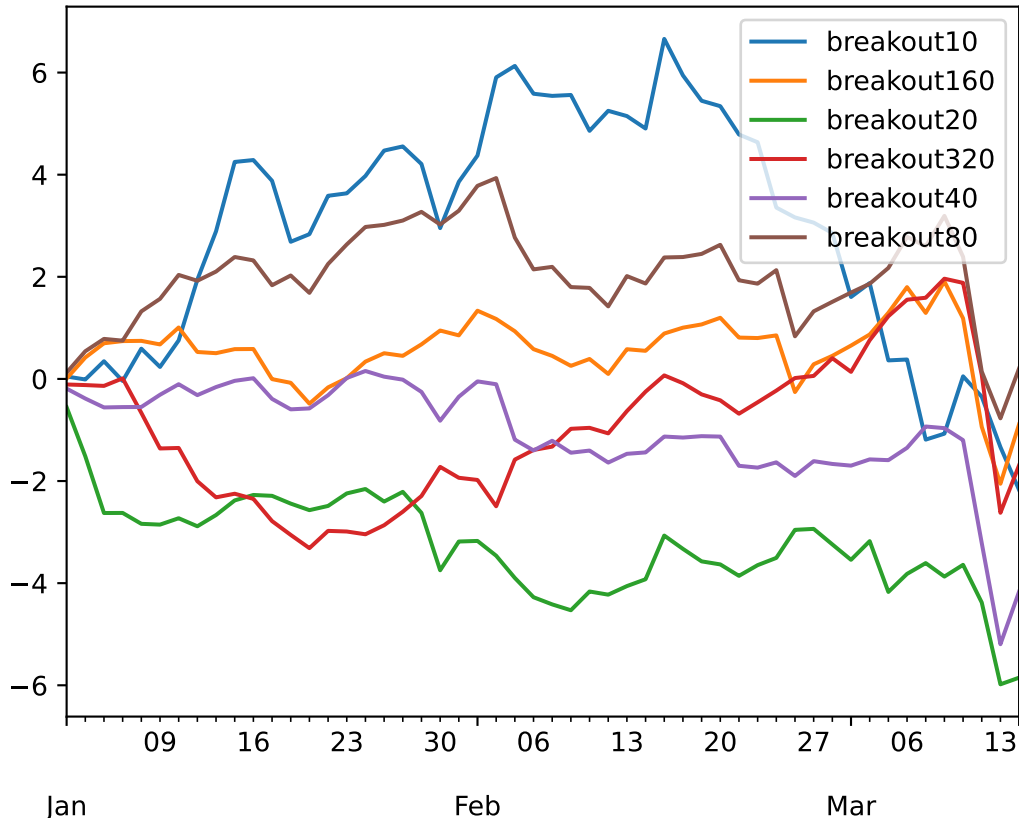
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': -10.701, 'breakout160': -4.371, 'breakout20': -28.806, 'breakout320': -8.324, 'breakout40': -20.509, 'breakout80': 1.007}
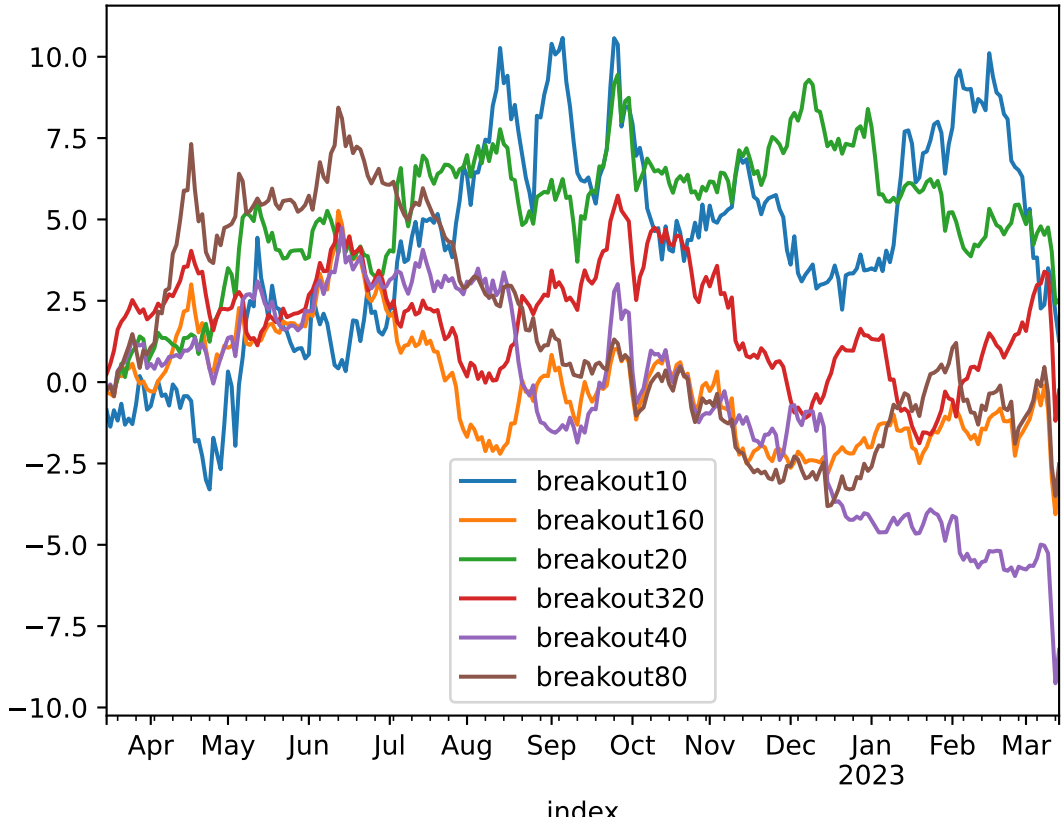ann. std {'breakout10': 12.129, 'breakout160': 8.075, 'breakout20': 7.307, 'breakout320': 9.229, 'breakout40': 7.895, 'breakout80': 8.965}
ann. SR {'breakout10': -0.88, 'breakout160': -0.54, 'breakout20': -3.94, 'breakout320': -0.9, 'breakout40': -2.6, 'breakout80': 0.11}
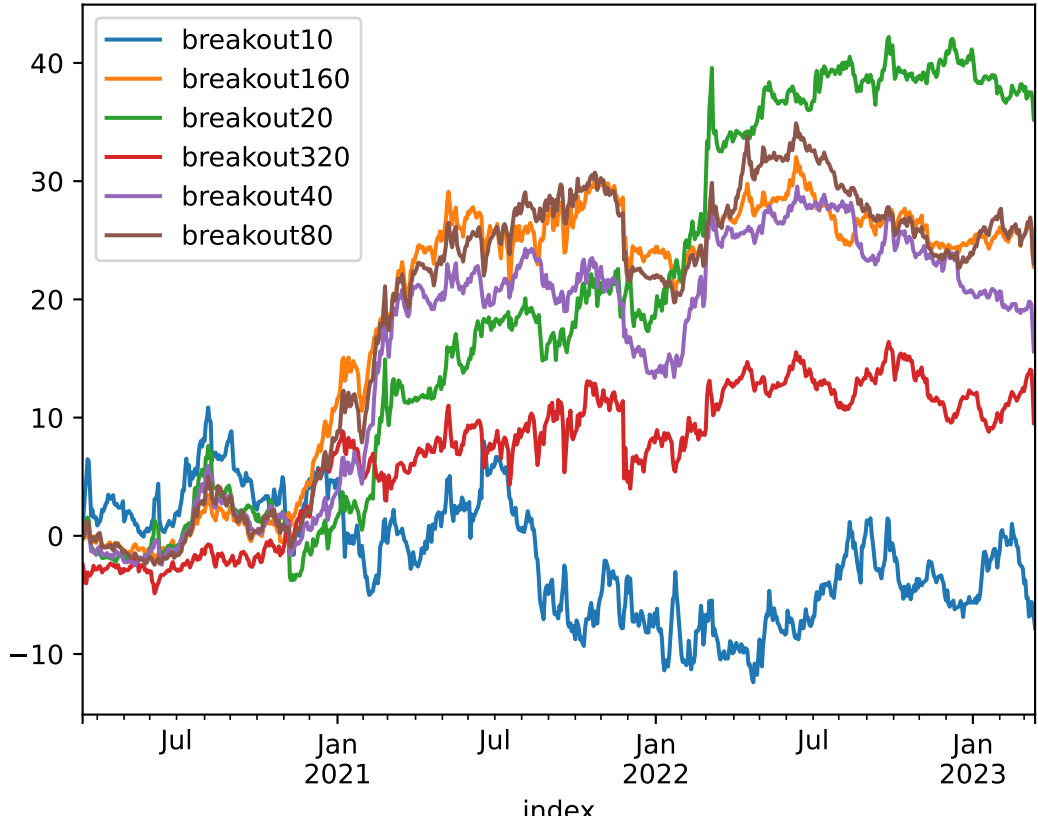
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 1.258, 'breakout160': -2.851, 'breakout20': 2.505, 'breakout320': -0.254, 'breakout40': -8.101, 'breakout80': -2.485}
ann. std {'breakout10': 11.903, 'breakout160': 6.686, 'breakout20': 8.012, 'breakout320': 6.789, 'breakout40': 7.073, 'breakout80': 7.324}
ann. SR {'breakout10': 0.11, 'breakout160': -0.43, 'breakout20': 0.31, 'breakout320': -0.04, 'breakout40': -1.15, 'breakout80': -0.34}
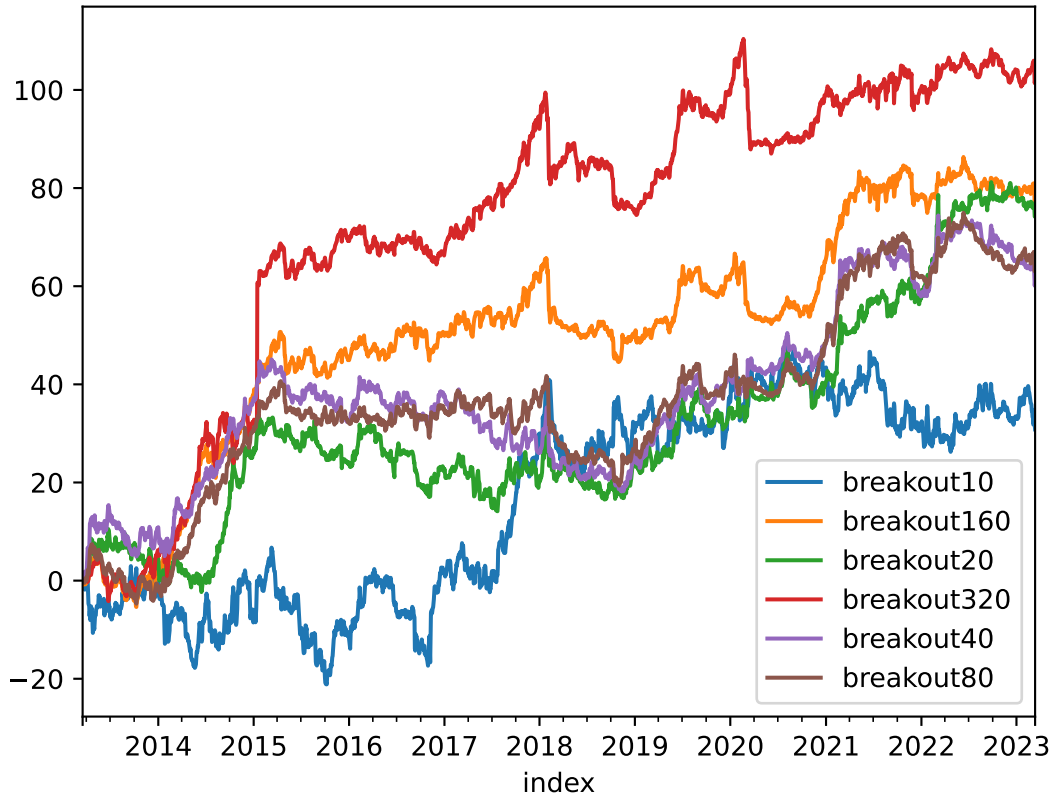
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -2.559, 'breakout160': 7.816, 'breakout20': 11.556, 'breakout320': 3.409, 'breakout40': 5.426, 'breakout80': 7.838}
ann. std {'breakout10': 13.555, 'breakout160': 9.326, 'breakout20': 10.93, 'breakout320': 9.982, 'breakout40': 9.583, 'breakout80': 9.169}
ann. SR {'breakout10': -0.19, 'breakout160': 0.84, 'breakout20': 1.06, 'breakout320': 0.34, 'breakout40': 0.57, 'breakout80': 0.85}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.027, 'breakout160': 7.676, 'breakout20': 7.296, 'breakout320': 10.046, 'breakout40': 6.002, 'breakout80': 6.285}
ann. std {'breakout10': 15.611, 'breakout160': 9.072, 'breakout20': 11.158, 'breakout320': 13.355, 'breakout40': 9.737, 'breakout80': 8.973}
ann. SR {'breakout10': 0.19, 'breakout160': 0.85, 'breakout20': 0.65, 'breakout320': 0.75, 'breakout40': 0.62, 'breakout80': 0.7}
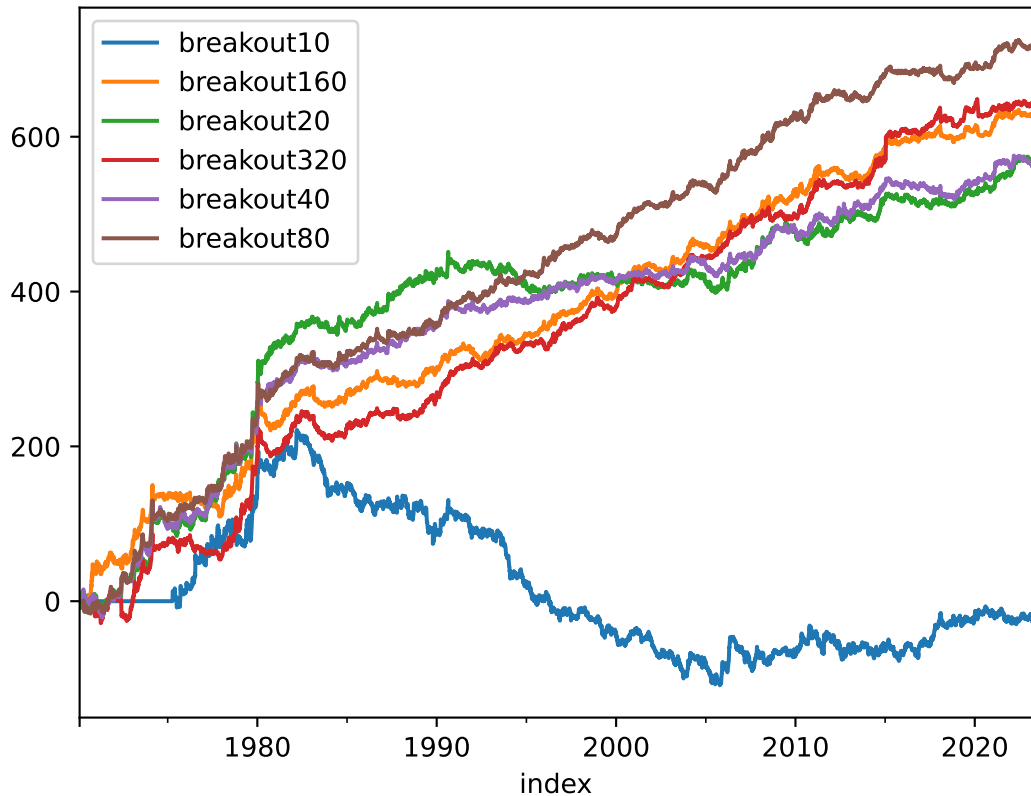
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.467, 'breakout160': 11.579, 'breakout20': 10.488, 'breakout320': 11.834, 'breakout40': 10.391, 'breakout80': 13.194}
ann. std {'breakout10': 20.752, 'breakout160': 12.439, 'breakout20': 15.98, 'breakout320': 13.004, 'breakout40': 13.184, 'breakout80': 12.686}
ann. SR {'breakout10': -0.02, 'breakout160': 0.93, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}
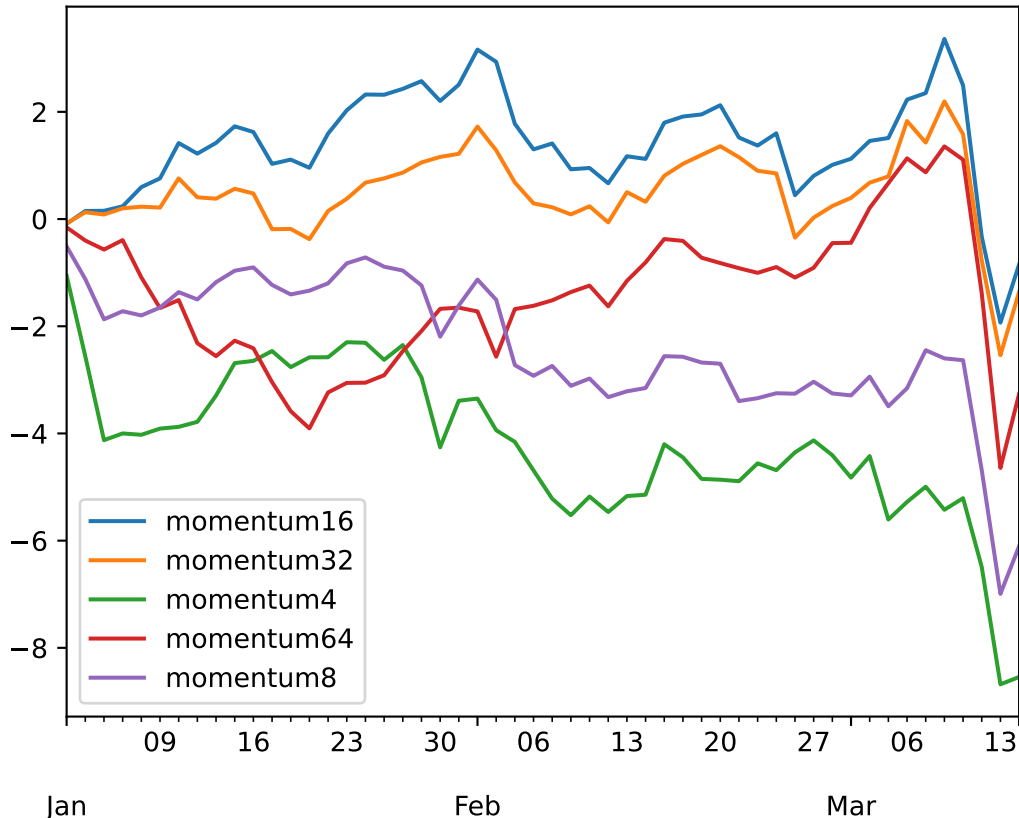
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -4.171, 'momentum32': -6.694, 'momentum4': -42.063, 'momentum64': -16.062, 'momentum8': -30.053}
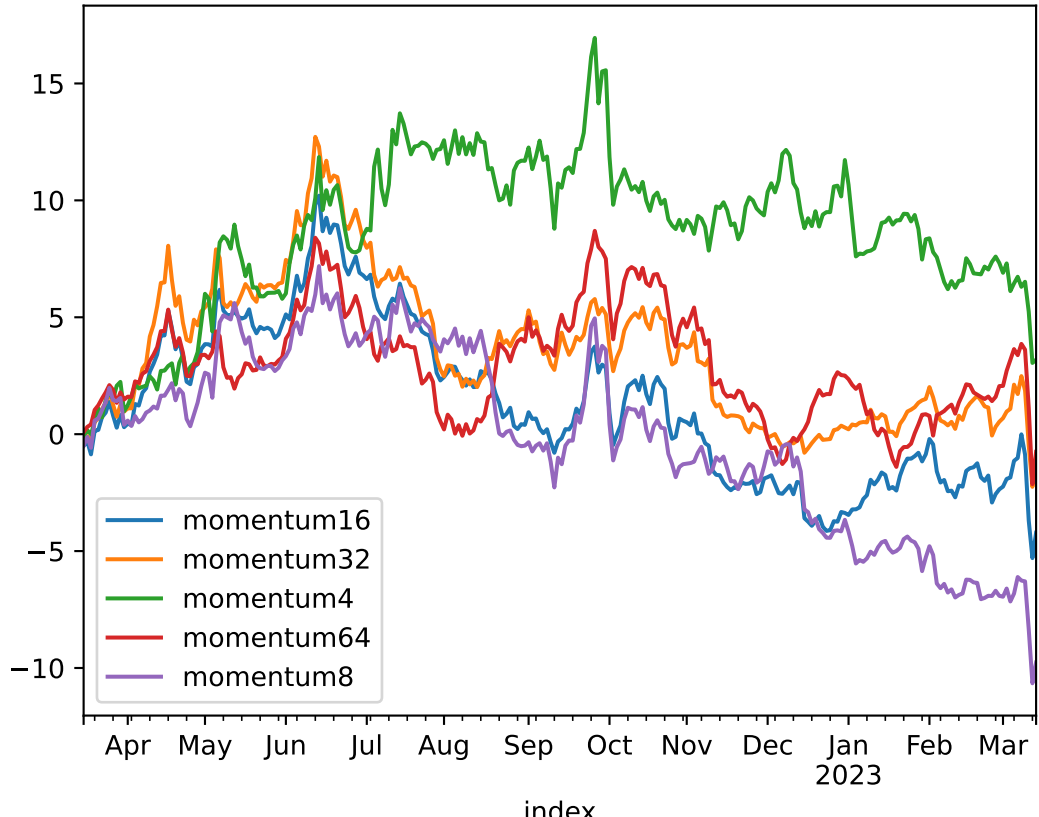ann. std {'momentum16': 10.36, 'momentum32': 9.337, 'momentum4': 9.954, 'momentum64': 11.429, 'momentum8': 9.252}
ann. SR {'momentum16': -0.4, 'momentum32': -0.72, 'momentum4': -4.23, 'momentum64': -1.41, 'momentum8': -3.25}
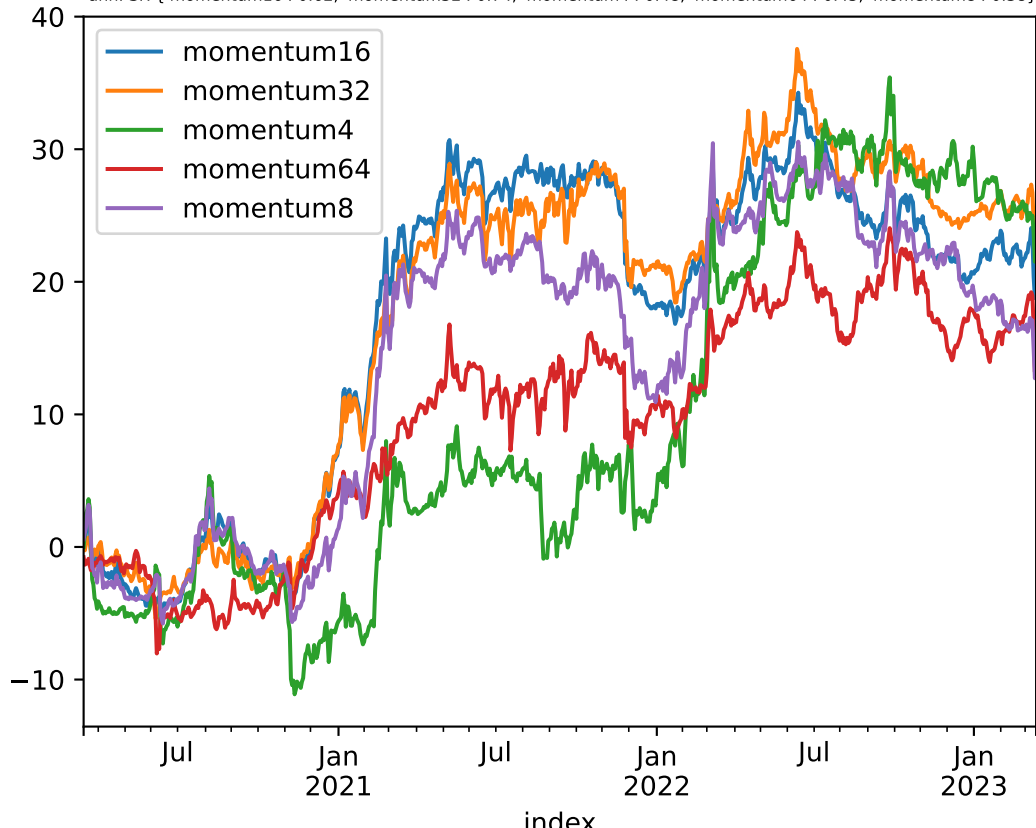
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -4.151, 'momentum32': -1.054, 'momentum4': 3.133, 'momentum64': -0.745, 'momentum8': -9.616}
ann. std {'momentum16': 9.159, 'momentum32': 9.388, 'momentum4': 12.801, 'momentum64': 9.482, 'momentum8': 10.088}
ann. SR {'momentum16': -0.45, 'momentum32': -0.11, 'momentum4': 0.24, 'momentum64': -0.08, 'momentum8': -0.95}
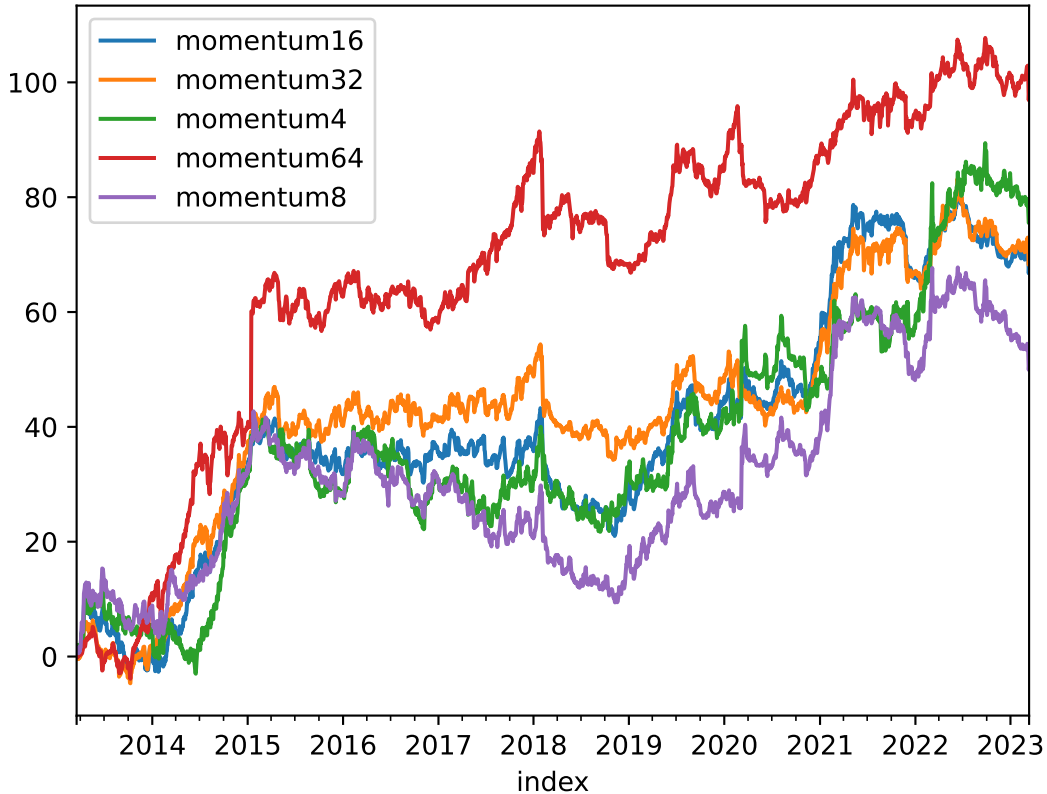
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 6.498, 'momentum32': 7.784, 'momentum4': 7.088, 'momentum64': 4.778, 'momentum8': 4.457}
ann. std {'momentum16': 10.494, 'momentum32': 10.583, 'momentum4': 14.647, 'momentum64': 10.735, 'momentum8': 11.82}
ann. SR {'momentum16': 0.62, 'momentum32': 0.74, 'momentum4': 0.48, 'momentum64': 0.45, 'momentum8': 0.38}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 6.66, 'momentum32': 6.815, 'momentum4': 7.429, 'momentum64': 9.652, 'momentum8': 4.99}
ann. std {'momentum16': 9.924, 'momentum32': 9.456, 'momentum4': 13.704, 'momentum64': 12.039, 'momentum8': 11.296}
ann. SR {'momentum16': 0.67, 'momentum32': 0.72, 'momentum4': 0.54, 'momentum64': 0.8, 'momentum8': 0.44}
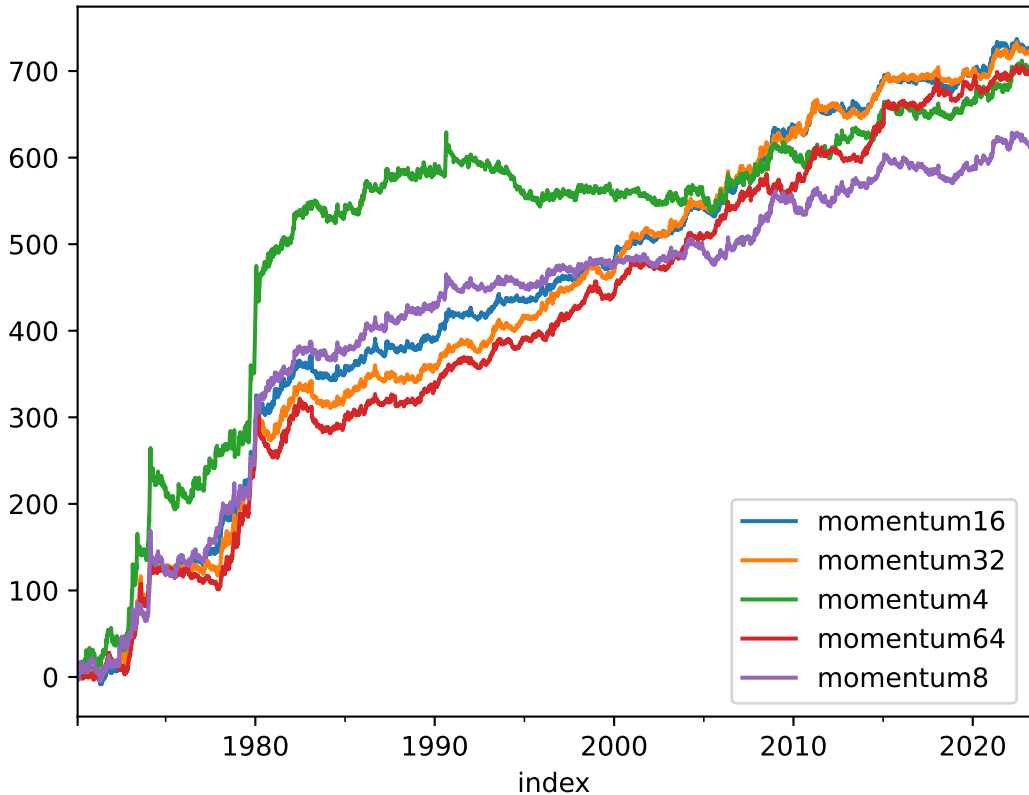
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.353, 'momentum32': 13.295, 'momentum4': 12.903, 'momentum64': 12.875, 'momentum8': 11.306}
ann. std {'momentum16': 14.138, 'momentum32': 13.746, 'momentum4': 19.997, 'momentum64': 13.365, 'momentum8': 15.792}
ann. SR {'momentum16': 0.94, 'momentum32': 0.97, 'momentum4': 0.65, 'momentum64': 0.96, 'momentum8': 0.72}
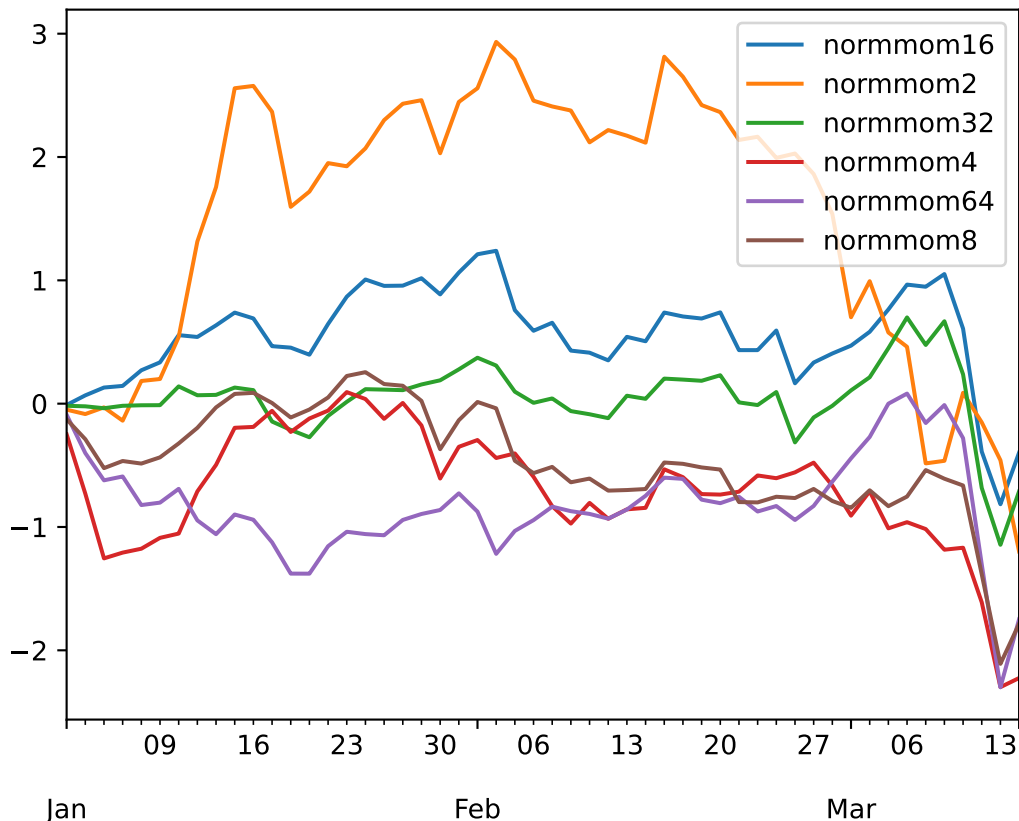
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -1.954, 'normmom2': -5.9, 'normmom32': -3.501, 'normmom4': -10.953, 'normmom64': -8.606, 'normmom8': -8.788}
ann. std {'normmom16': 3.722, 'normmom2': 5.855, 'normmom32': 3.358, 'normmom4': 3.487, 'normmom64': 4.166, 'normmom8': 3.199}
ann. SR {'normmom16': -0.53, 'normmom2': -1.01, 'normmom32': -1.04, 'normmom4': -3.14, 'normmom64': -2.07, 'normmom8': -2.75}
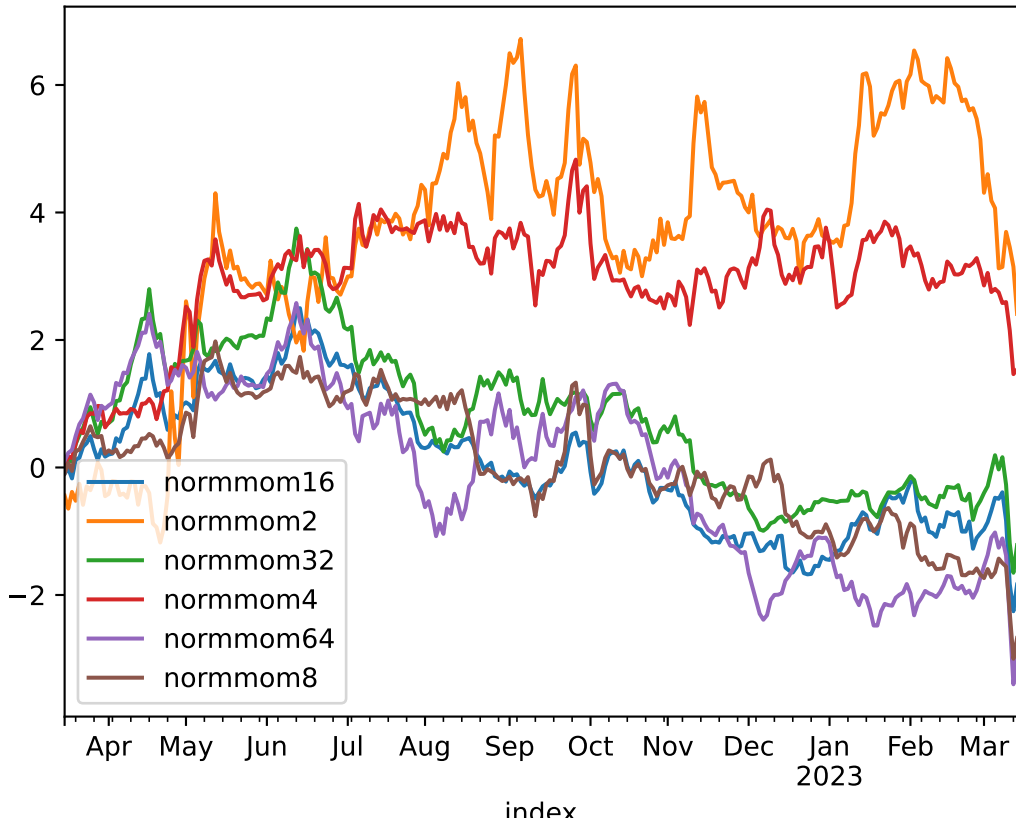
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -1.809, 'normmom2': 2.372, 'normmom32': -1.199, 'normmom4': 1.515, 'normmom64': -2.805, 'normmom8': -2.634}
ann. std {'normmom16': 2.729, 'normmom2': 6.354, 'normmom32': 2.94, 'normmom4': 3.861, 'normmom64': 3.451, 'normmom8': 2.9}
ann. SR {'normmom16': -0.66, 'normmom2': 0.37, 'normmom32': -0.41, 'normmom4': 0.39, 'normmom64': -0.81, 'normmom8': -0.91}
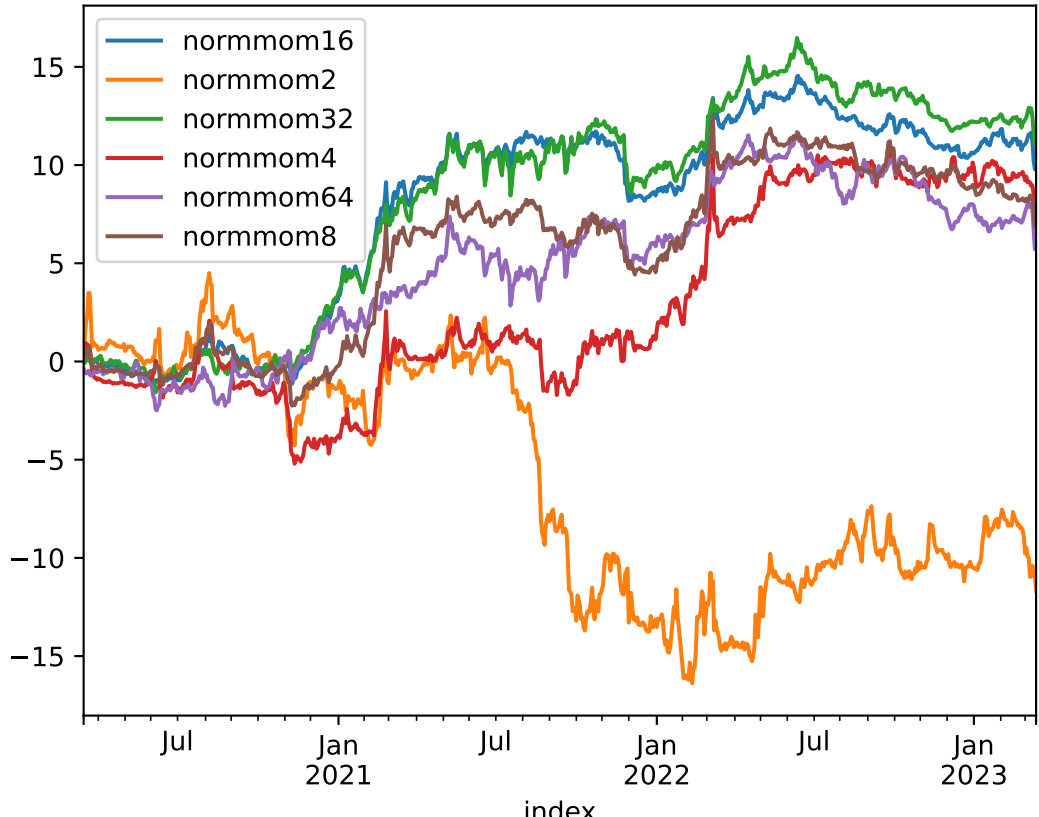
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.341, 'normmom2': -3.823, 'normmom32': 3.767, 'normmom4': 2.587, 'normmom64': 2.049, 'normmom8': 2.36}
ann. std {'normmom16': 3.57, 'normmom2': 7.654, 'normmom32': 3.948, 'normmom4': 5.289, 'normmom64': 4.201, 'normmom8': 3.965}
ann. SR {'normmom16': 0.94, 'normmom2': -0.5, 'normmom32': 0.95, 'normmom4': 0.49, 'normmom64': 0.49, 'normmom8': 0.6}
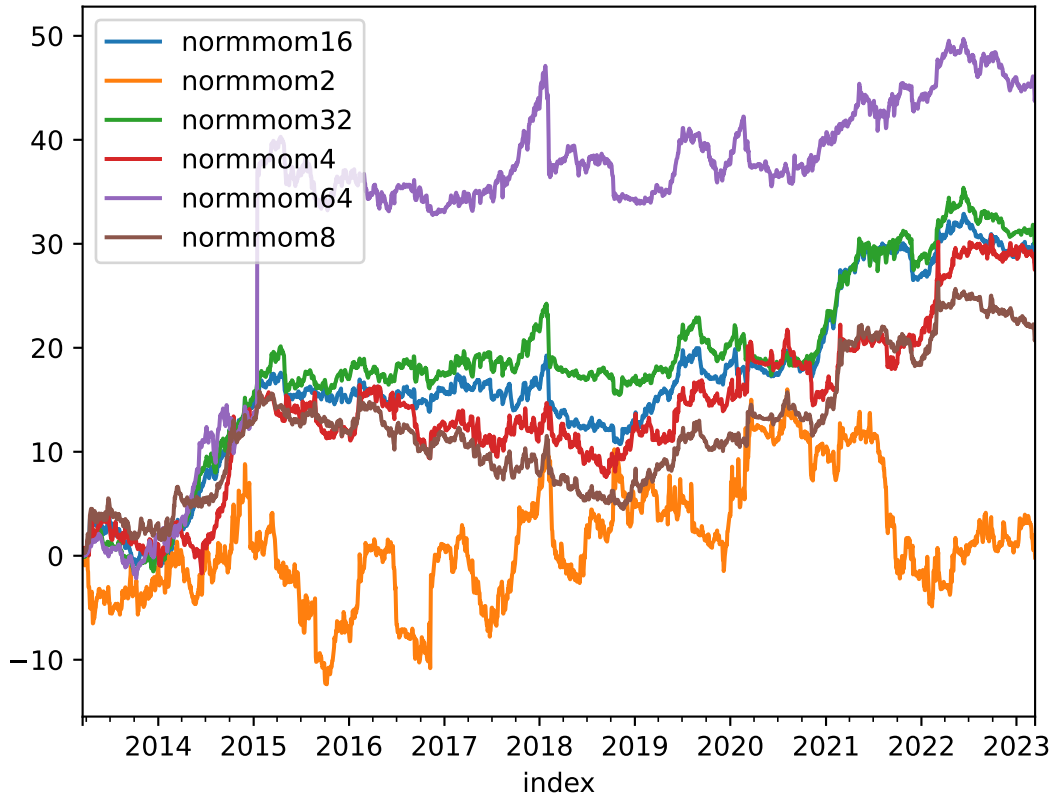
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.804, 'normmom2': -0.017, 'normmom32': 2.988, 'normmom4': 2.707, 'normmom64': 4.348, 'normmom8': 2.064}
ann. std {'normmom16': 3.57, 'normmom2': 8.981, 'normmom32': 3.717, 'normmom4': 5.464, 'normmom64': 8.496, 'normmom8': 4.031}
ann. SR {'normmom16': 0.79, 'normmom2': -0.0, 'normmom32': 0.8, 'normmom4': 0.5, 'normmom64': 0.51, 'normmom8': 0.51}
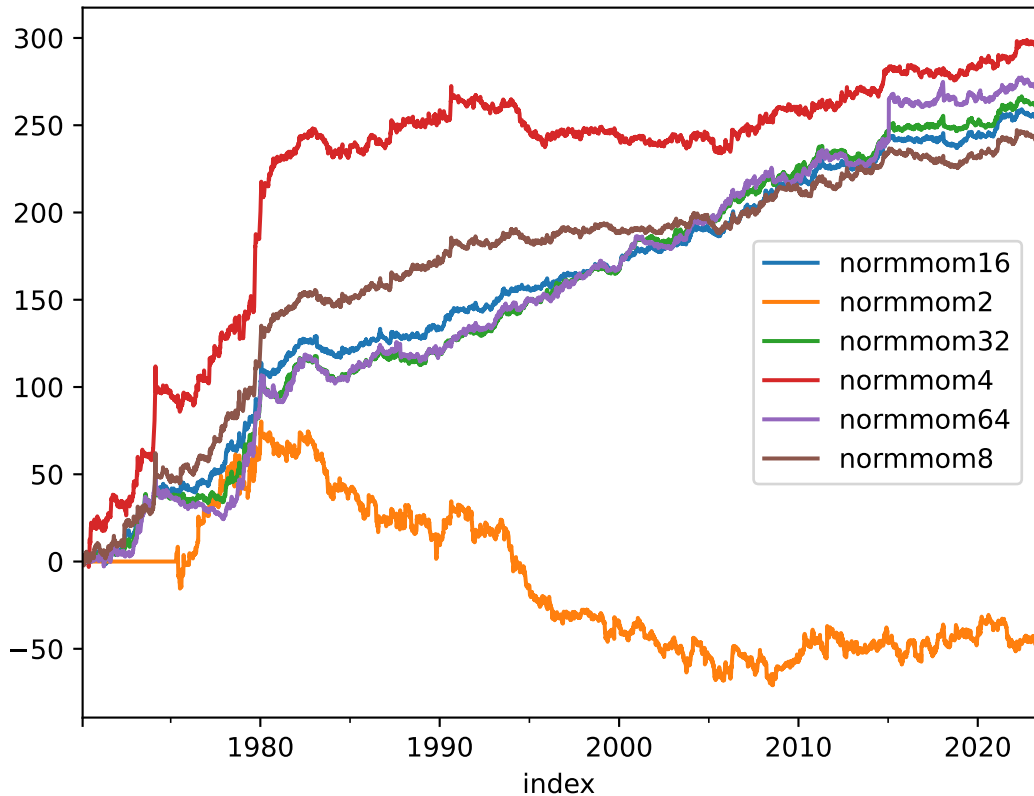
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.708, 'normmom2': -0.864, 'normmom32': 4.833, 'normmom4': 5.461, 'normmom64': 5.026, 'normmom8': 4.47}
ann. std {'normmom16': 4.891, 'normmom2': 11.167, 'normmom32': 4.949, 'normmom4': 8.288, 'normmom64': 6.237, 'normmom8': 5.903}
ann. SR {'normmom16': 0.96, 'normmom2': -0.08, 'normmom32': 0.98, 'normmom4': 0.66, 'normmom64': 0.81, 'normmom8': 0.76}

Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -15.198, 'relmomentum20': -16.143, 'relmomentum40': 12.534, 'relmomentum80': 10.416}
ann. std {'relmomentum10': 6.896, 'relmomentum20': 6.892, 'relmomentum40': 5.7, 'relmomentum80': 4.547}
ann. SR {'relmomentum10': -2.2, 'relmomentum20': -2.34, 'relmomentum40': 2.2, 'relmomentum80': 2.29}
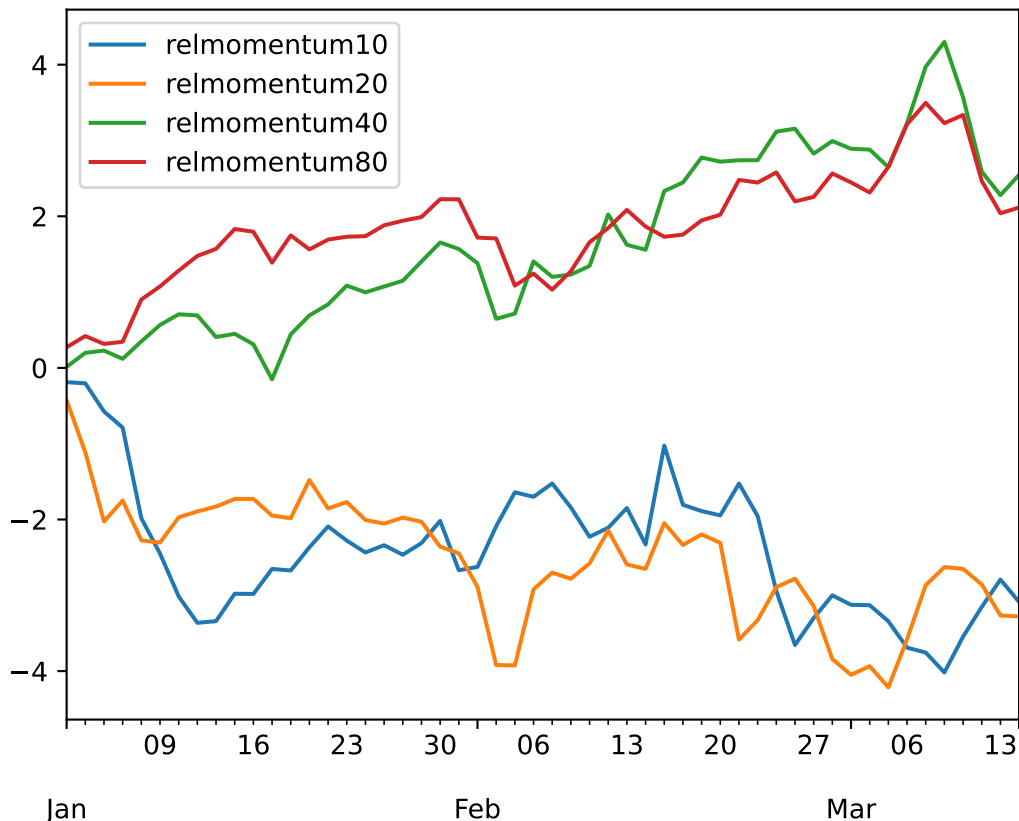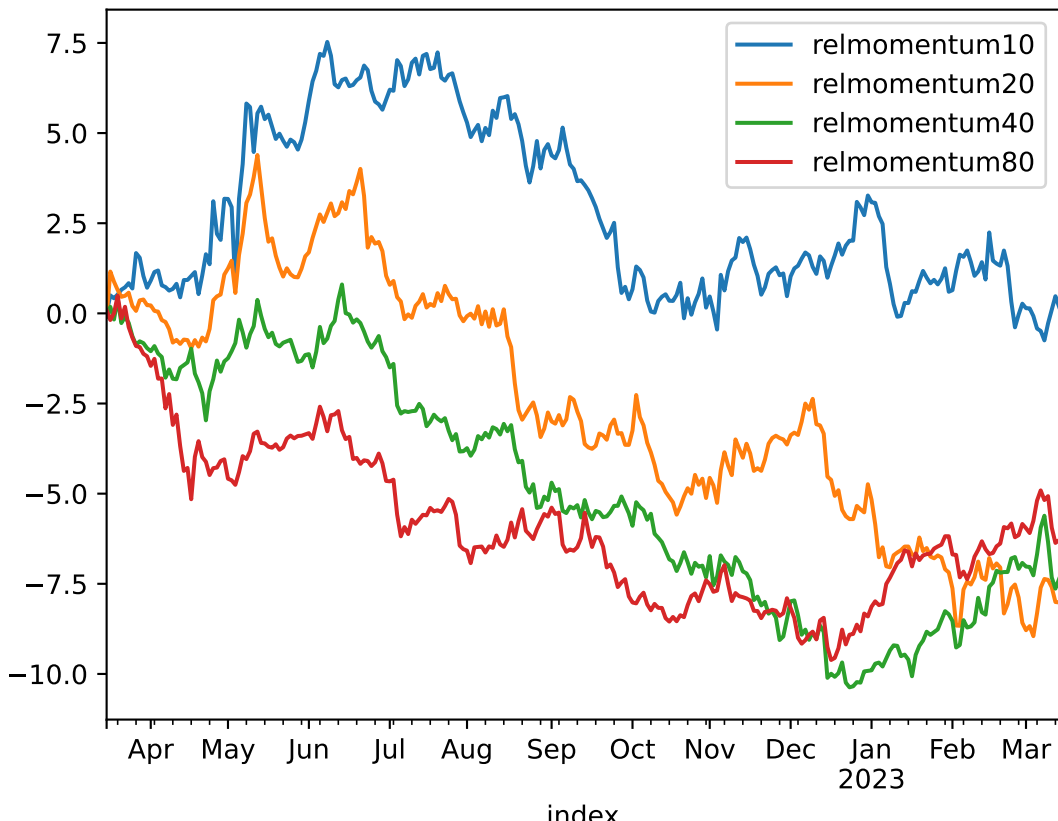
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': 0.179, 'relmomentum20': -7.894, 'relmomentum40': -7.254, 'relmomentum80': -6.193}
ann. std {'relmomentum10': 7.858, 'relmomentum20': 6.496, 'relmomentum40': 5.447, 'relmomentum80': 5.133}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': -1.22, 'relmomentum40': -1.33, 'relmomentum80': -1.21}
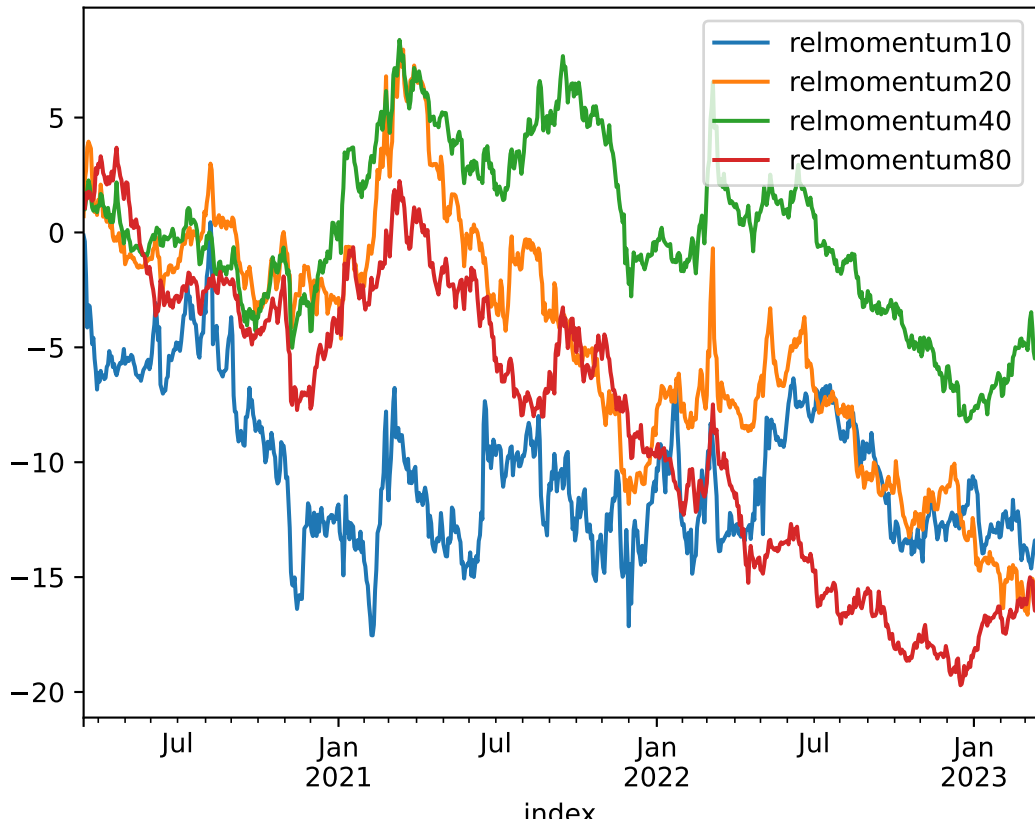
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -4.483, 'relmomentum20': -5.141, 'relmomentum40': -1.71, 'relmomentum80': -5.364}
ann. std {'relmomentum10': 11.44, 'relmomentum20': 8.601, 'relmomentum40': 7.05, 'relmomentum80': 6.623}
ann. SR {'relmomentum10': -0.39, 'relmomentum20': -0.6, 'relmomentum40': -0.24, 'relmomentum80': -0.81}
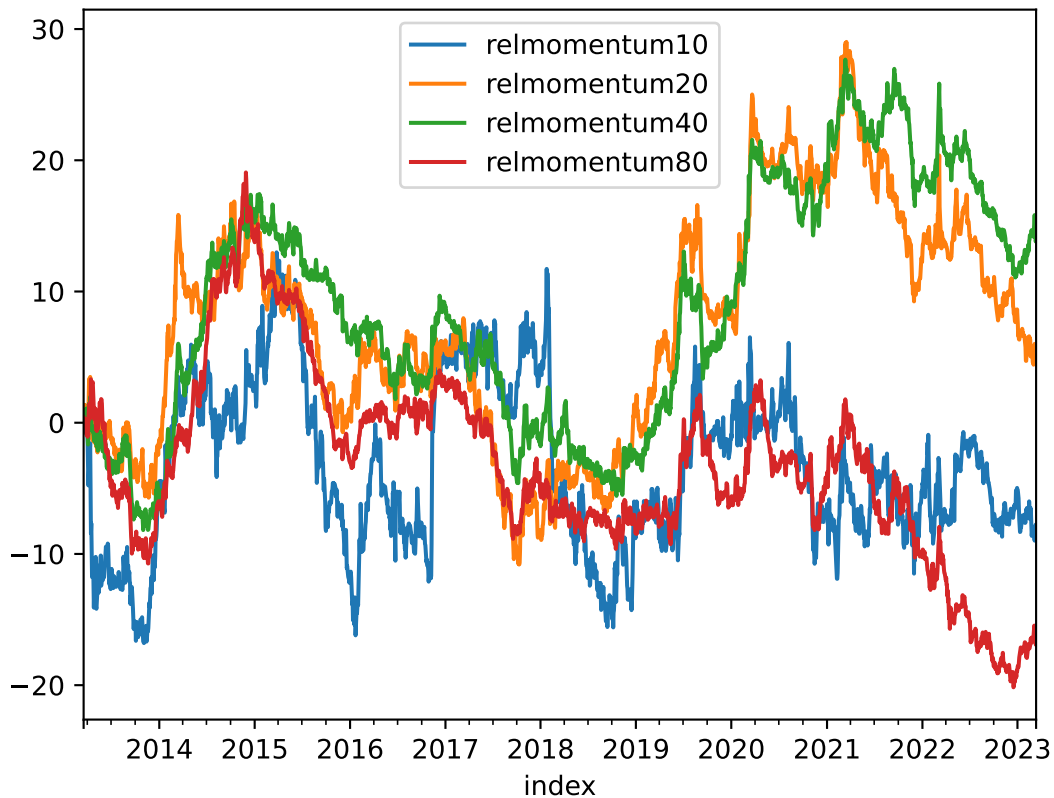
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.791, 'relmomentum20': 0.526, 'relmomentum40': 1.381, 'relmomentum80': -1.654}
ann. std {'relmomentum10': 12.907, 'relmomentum20': 8.903, 'relmomentum40': 7.255, 'relmomentum80': 6.671}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.06, 'relmomentum40': 0.19, 'relmomentum80': -0.25}
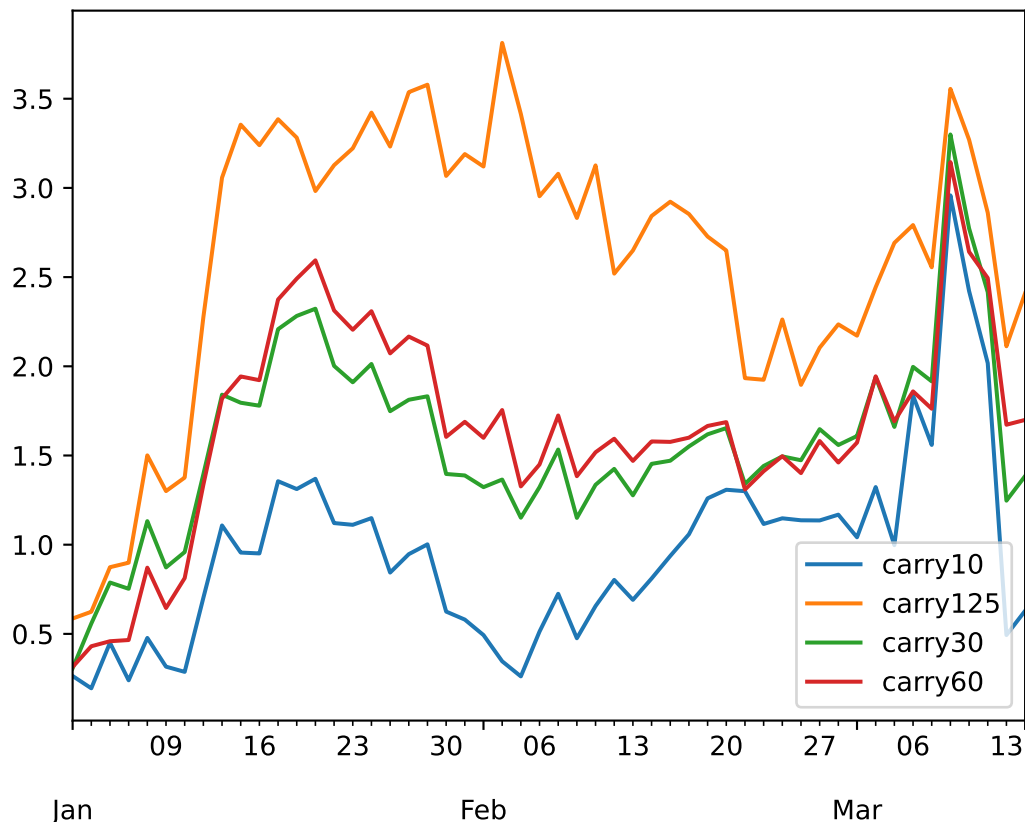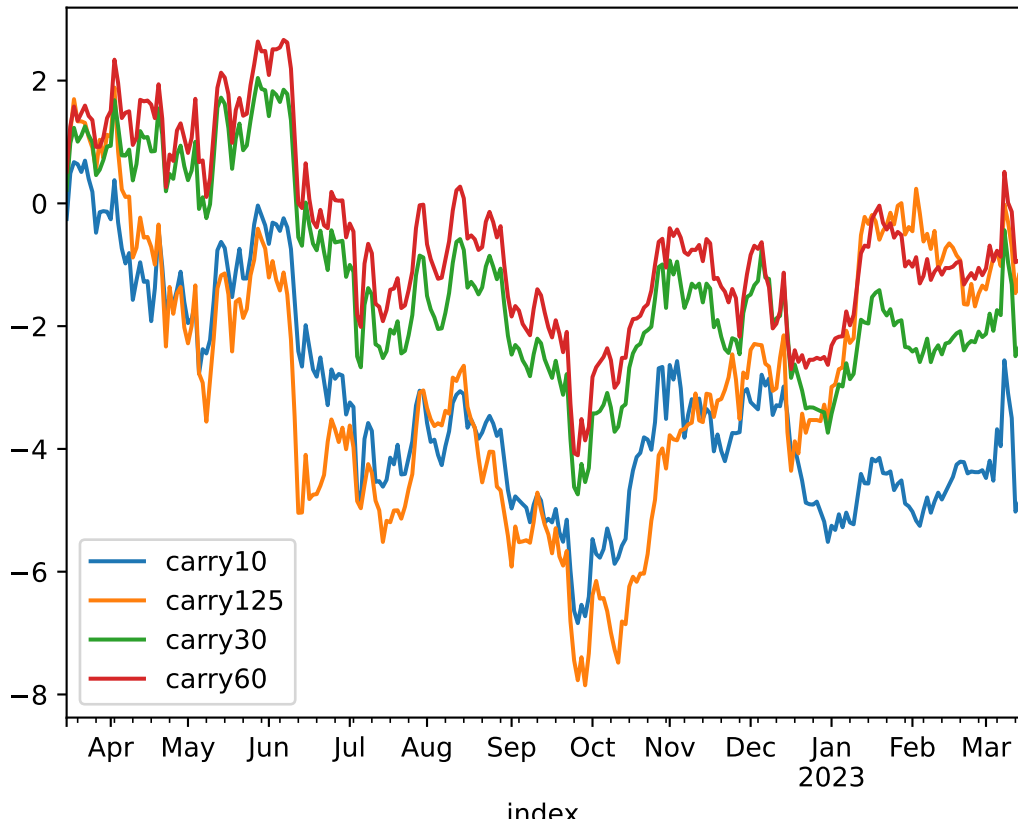
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.257, 'relmomentum20': 0.2, 'relmomentum40': 2.756, 'relmomentum80': 1.459}
ann. std {'relmomentum10': 13.399, 'relmomentum20': 11.499, 'relmomentum40': 10.778, 'relmomentum80': 11.045}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.26, 'relmomentum80': 0.13}
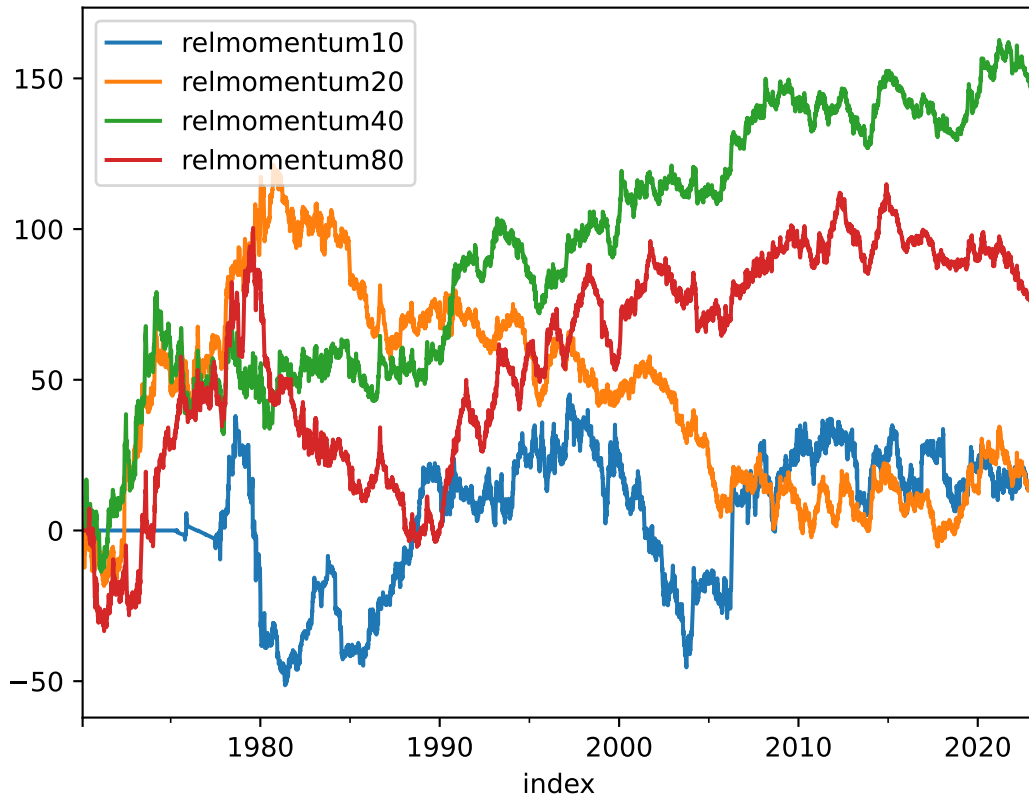
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 3.097, 'carry125': 11.863, 'carry30': 6.817, 'carry60': 8.367}
ann. std {'carry10': 6.025, 'carry125': 6.022, 'carry30': 5.446, 'carry60': 5.159}
ann. SR {'carry10': 0.51, 'carry125': 1.97, 'carry30': 1.25, 'carry60': 1.62}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -4.811, 'carry125': -1.147, 'carry30': -2.316, 'carry60': -0.917}
ann. std {'carry10': 6.248, 'carry125': 7.134, 'carry30': 6.098, 'carry60': 6.21}
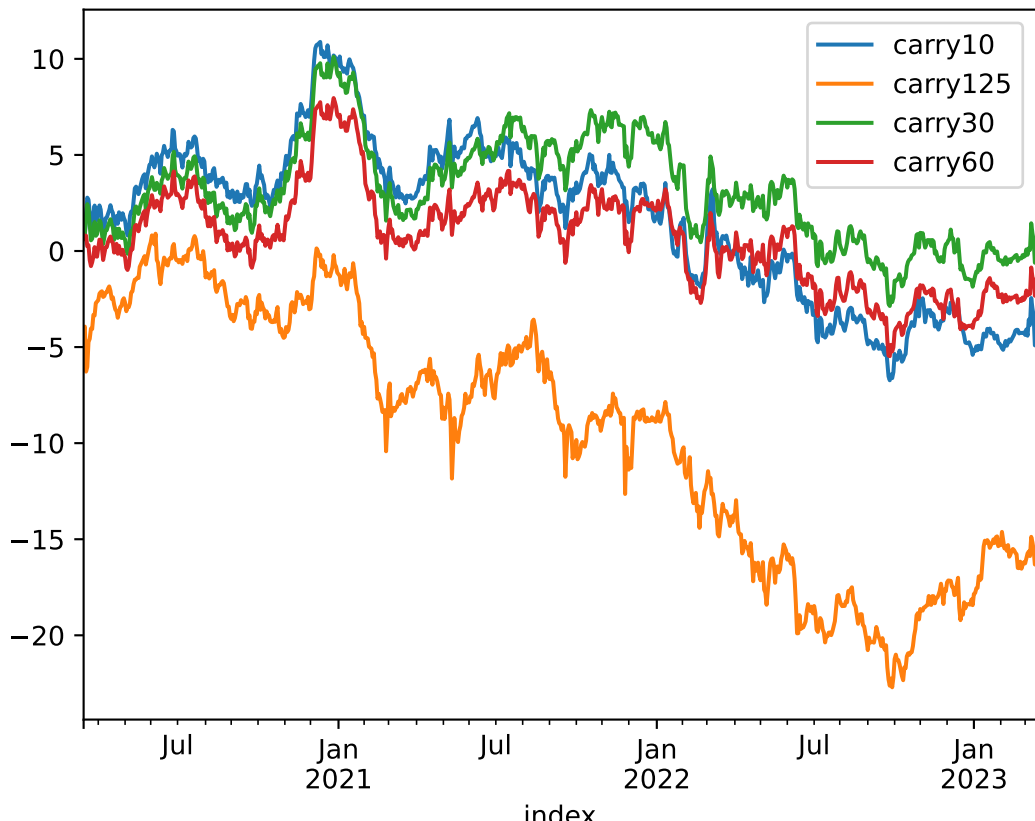ann. SR {'carry10': -0.77, 'carry125': -0.16, 'carry30': -0.38, 'carry60': -0.15}
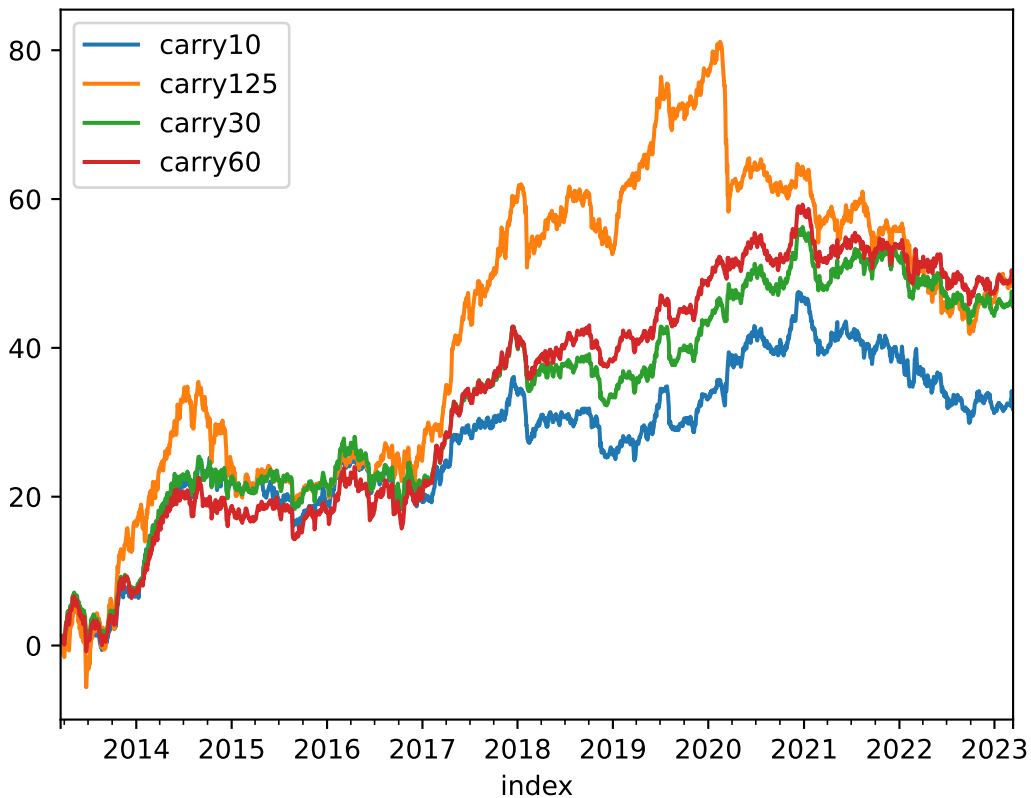
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -1.564, 'carry125': -5.245, 'carry30': -0.155, 'carry60': -0.754}
ann. std {'carry10': 6.658, 'carry125': 8.596, 'carry30': 6.562, 'carry60': 6.521}
ann. SR {'carry10': -0.23, 'carry125': -0.61, 'carry30': -0.02, 'carry60': -0.12}
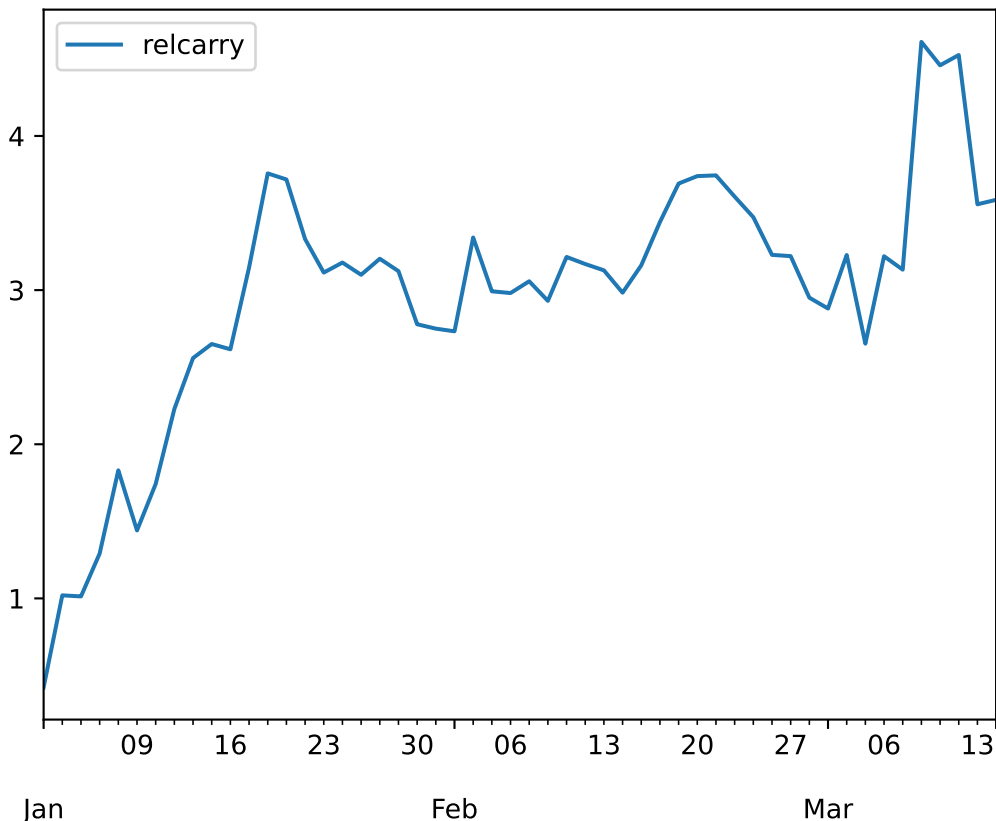
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.129, 'carry125': 4.768, 'carry30': 4.484, 'carry60': 4.811}
ann. std {'carry10': 6.416, 'carry125': 9.244, 'carry30': 6.515, 'carry60': 6.476}
ann. SR {'carry10': 0.49, 'carry125': 0.52, 'carry30': 0.69, 'carry60': 0.74}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.903, 'carry125': 7.568, 'carry30': 8.319, 'carry60': 8.195}
ann. std {'carry10': 11.895, 'carry125': 12.171, 'carry30': 11.913, 'carry60': 11.867}
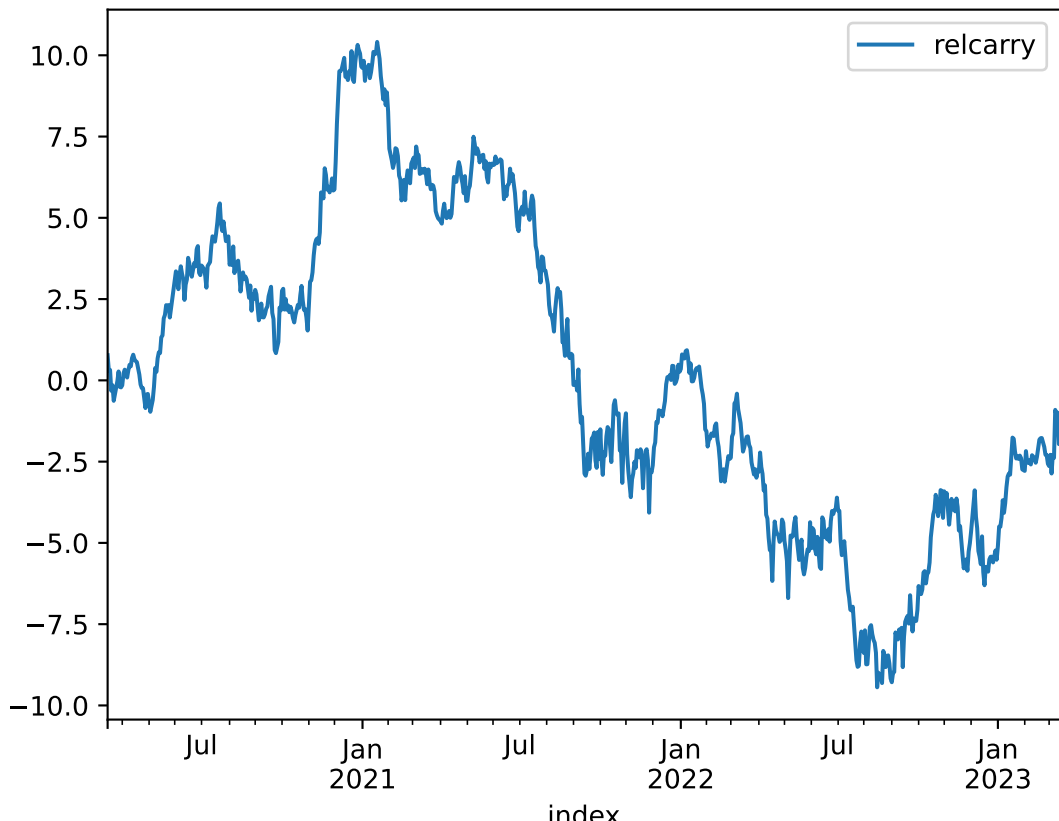ann. SR {'carry10': 0.66, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}
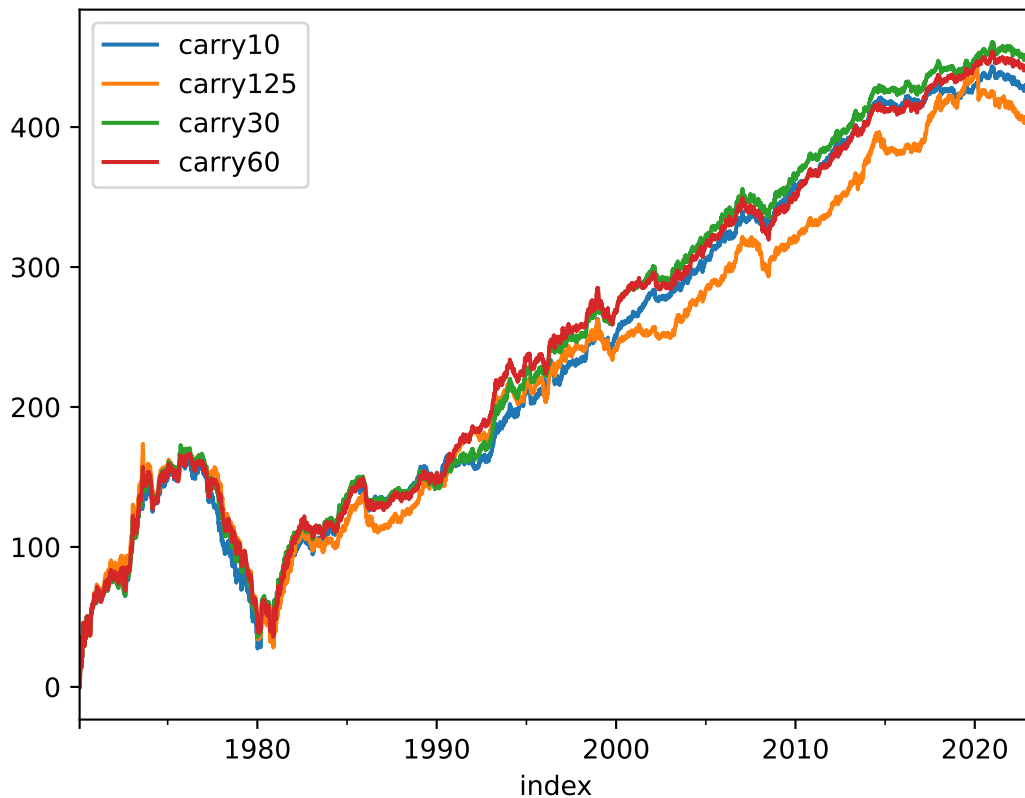
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 17.652}
ann. std {'relcarry': 5.993}
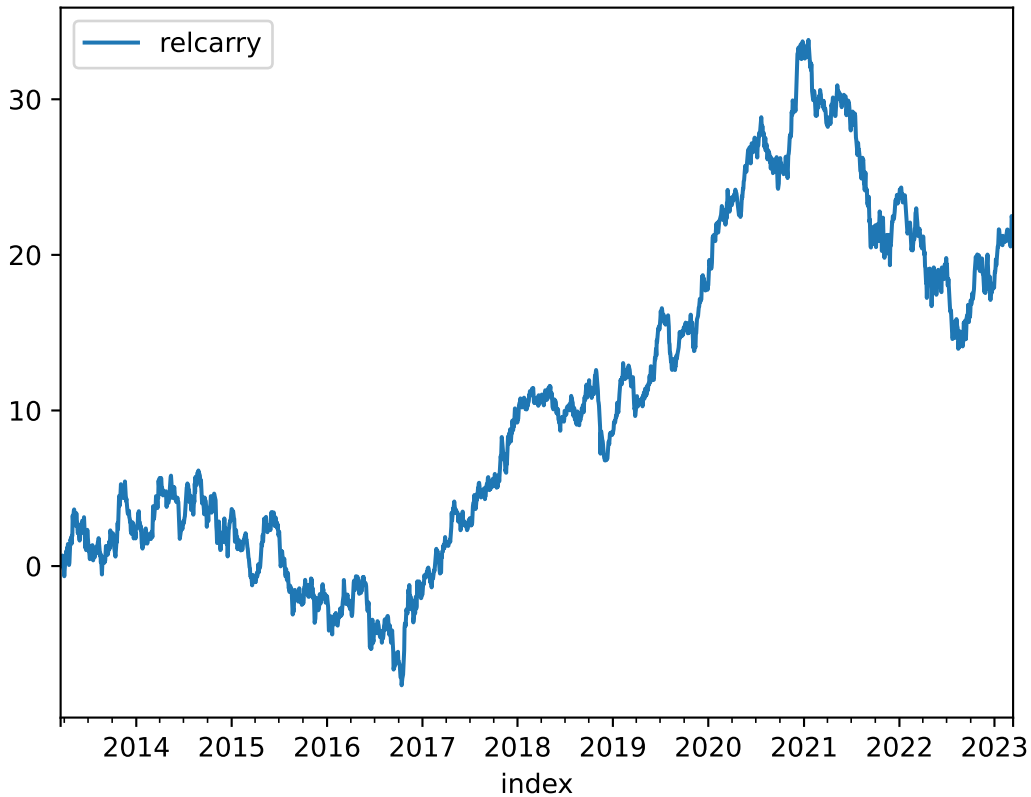ann. SR {'relcarry': 2.95}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 0.256}
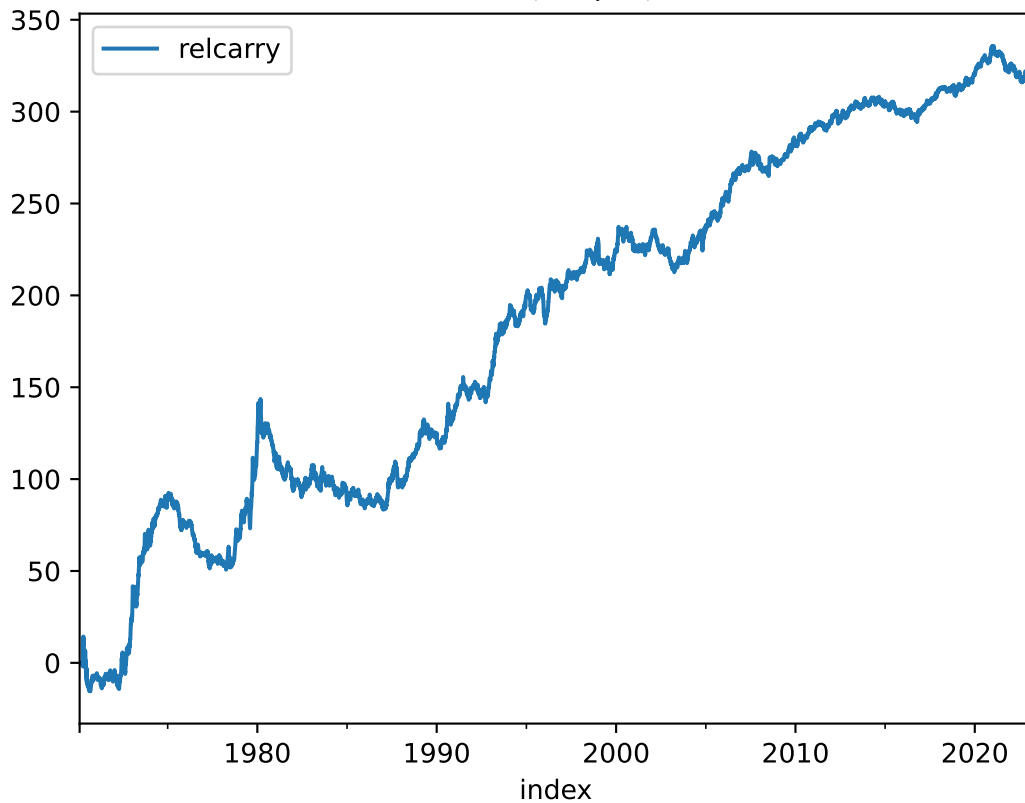ann. std {'relcarry': 7.281}
ann. SR {'relcarry': 0.04}
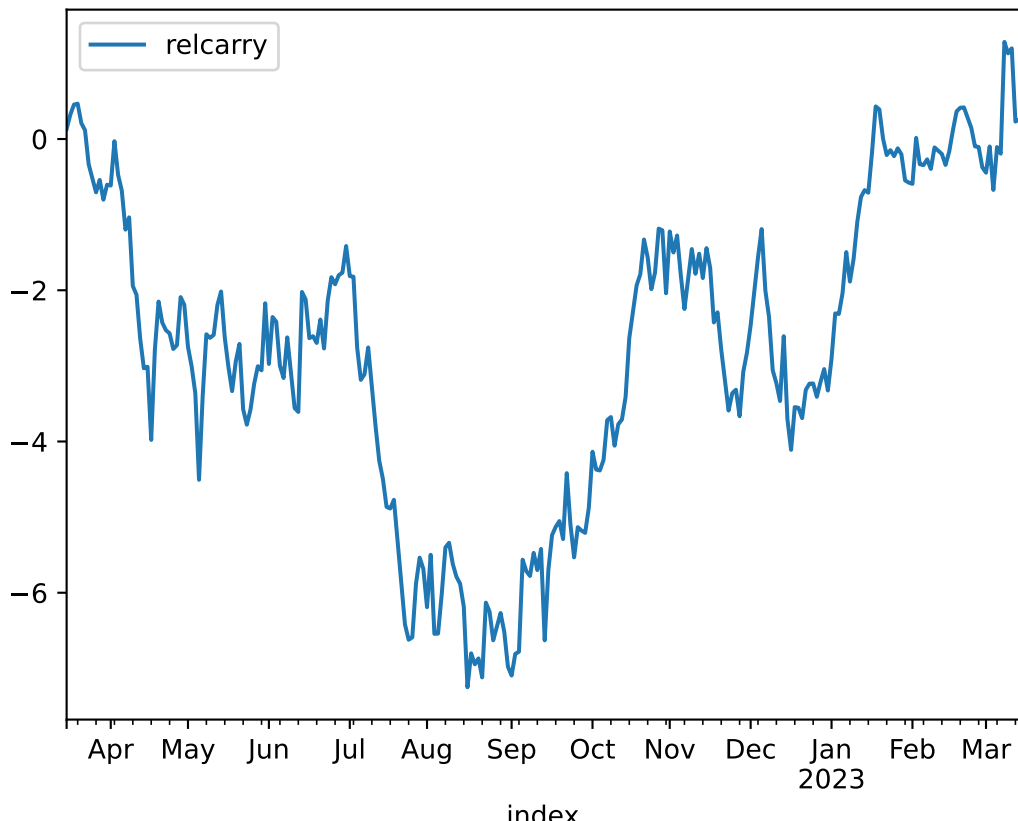
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.633}
ann. std {'relcarry': 6.83}
ann. SR {'relcarry': -0.09}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.109}
ann. std {'relcarry': 6.015}
ann. SR {'relcarry': 0.35}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.976}
ann. std {'relcarry': 9.976}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 0.728, 'skewabs365': -11.108, 'skewrv180': -11.404, 'skewrv365': -17.764}
ann. std {'skewabs180': 12.335, 'skewabs365': 11.077, 'skewrv180': 7.409, 'skewrv365': 7.434}
ann. SR {'skewabs180': 0.06, 'skewabs365': -1.0, 'skewrv180': -1.54, 'skewrv365': -2.39}
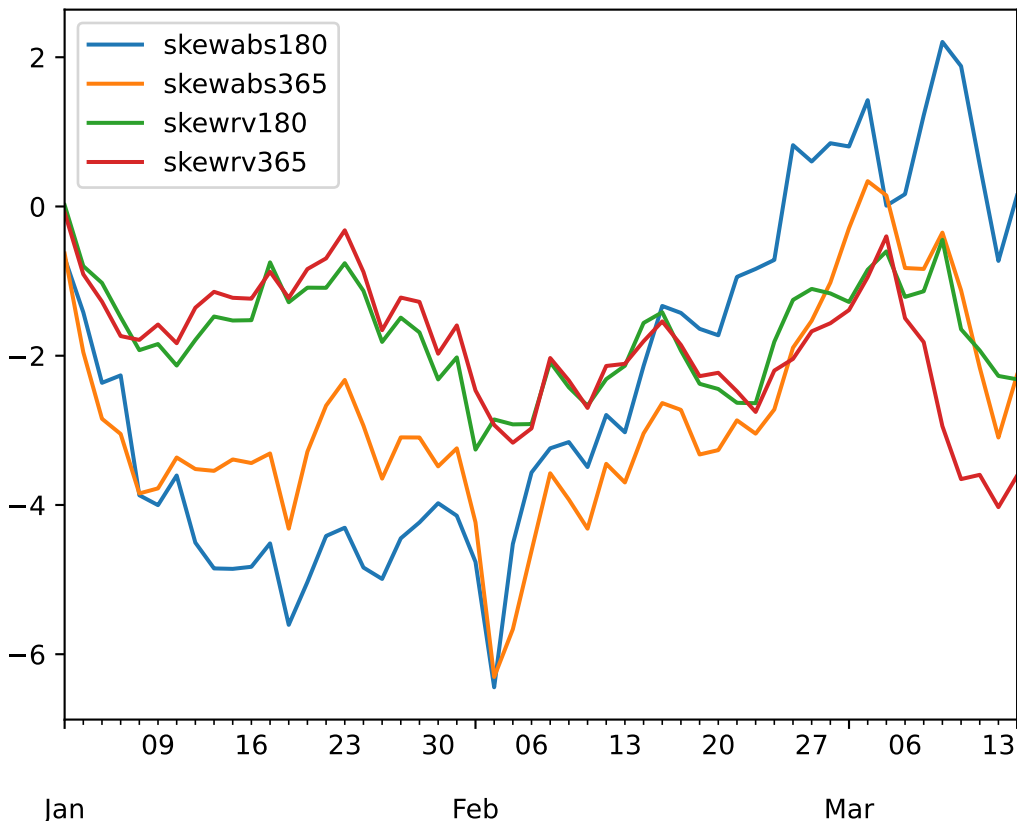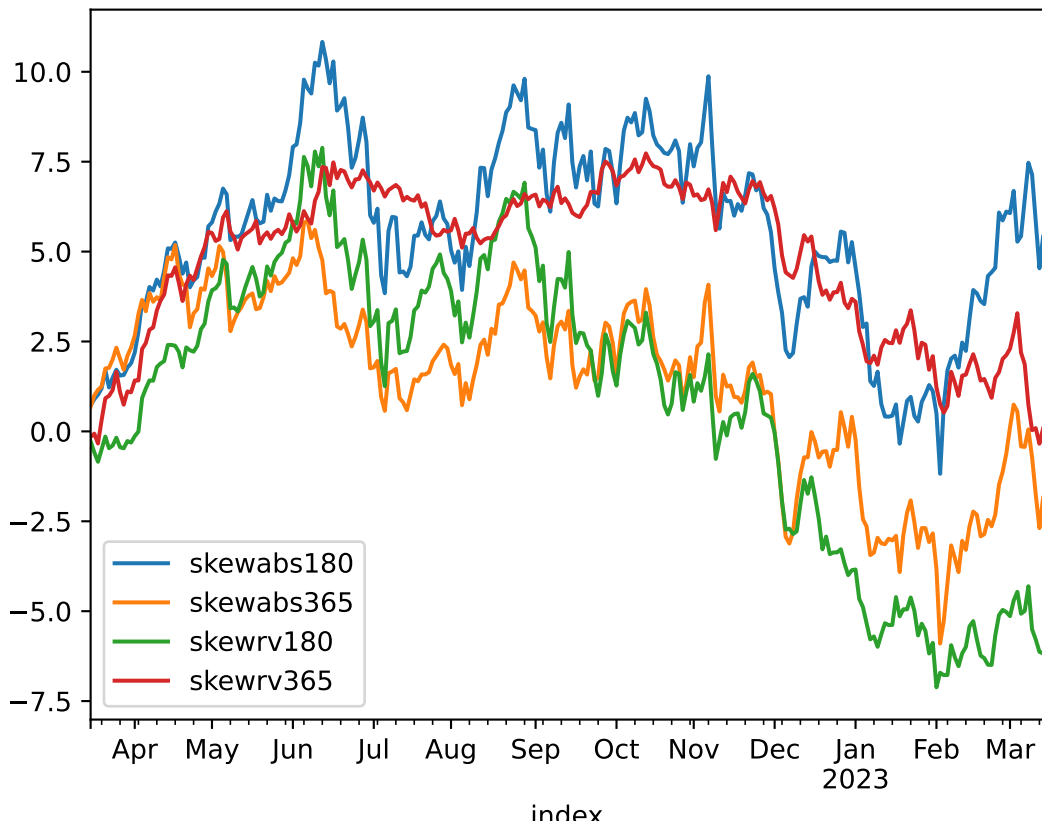
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 5.329, 'skewabs365': -1.822, 'skewrv180': -6.08, 'skewrv365': 0.077}
ann. std {'skewabs180': 10.809, 'skewabs365': 9.168, 'skewrv180': 9.029, 'skewrv365': 5.508}
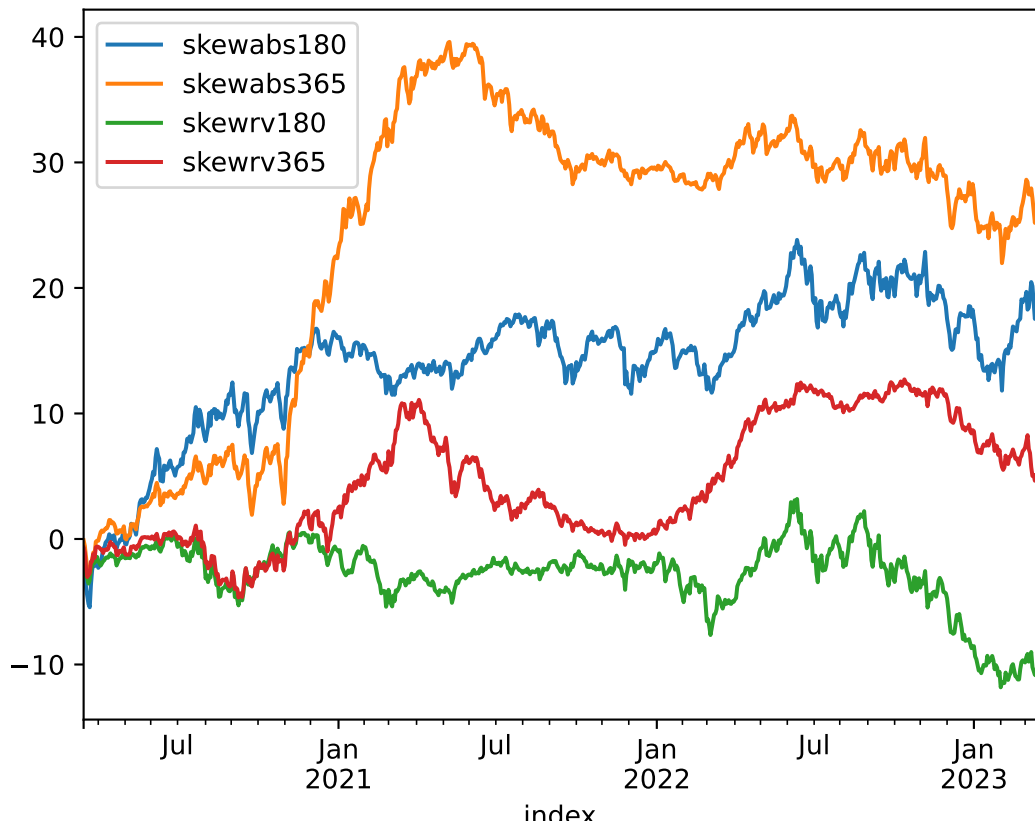ann. SR {'skewabs180': 0.49, 'skewabs365': -0.2, 'skewrv180': -0.67, 'skewrv365': 0.01}
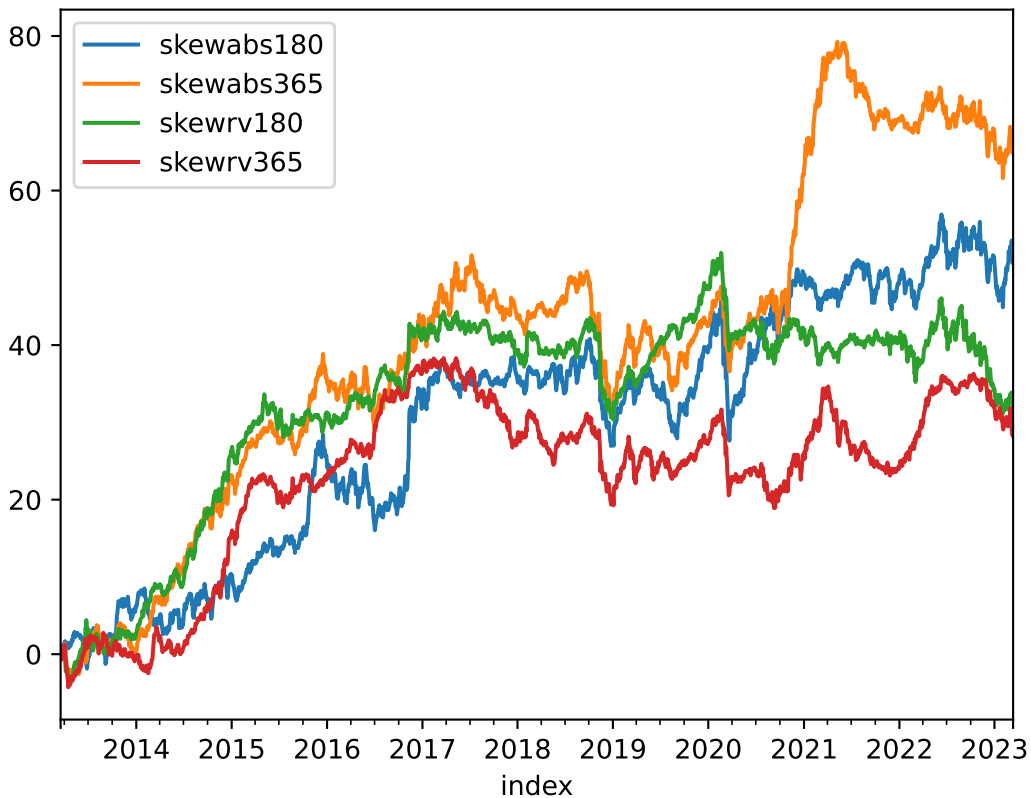
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 6.027, 'skewabs365': 8.52, 'skewrv180': -3.56, 'skewrv365': 1.657}
ann. std {'skewabs180': 9.345, 'skewabs365': 8.818, 'skewrv180': 7.376, 'skewrv365': 6.401}
ann. SR {'skewabs180': 0.64, 'skewabs365': 0.97, 'skewrv180': -0.48, 'skewrv365': 0.26}
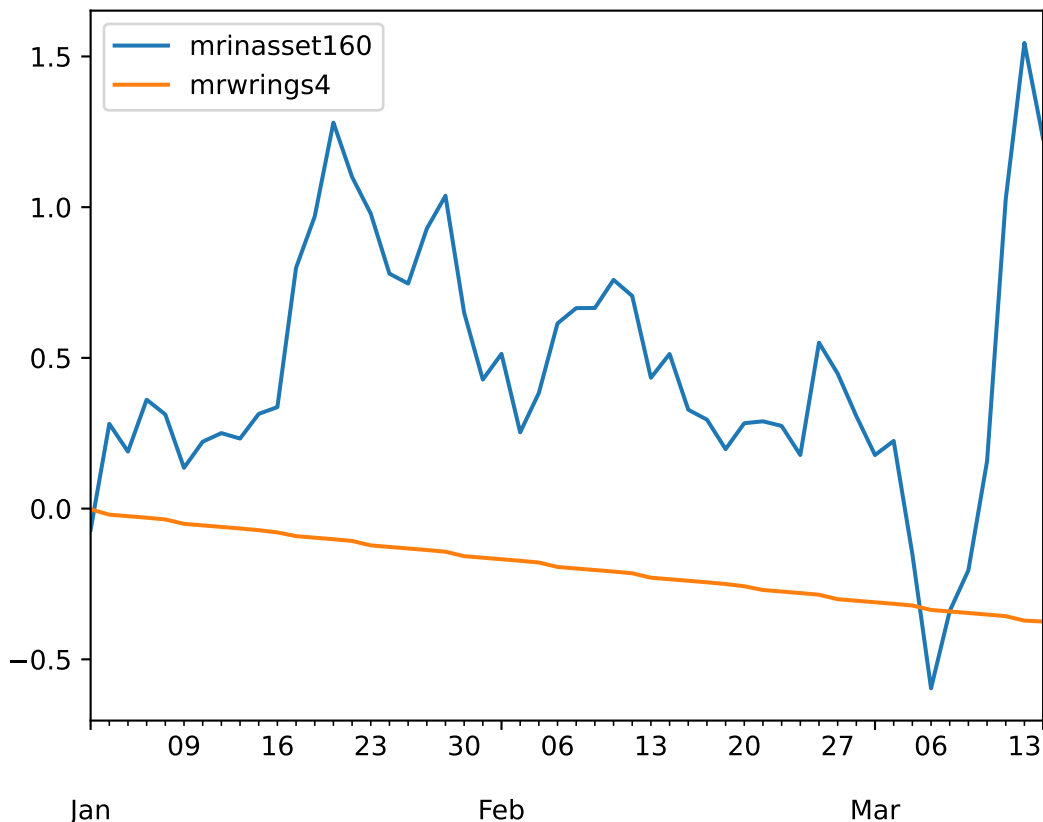
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.056, 'skewabs365': 6.448, 'skewrv180': 3.142, 'skewrv365': 2.812}
ann. std {'skewabs180': 8.128, 'skewabs365': 8.04, 'skewrv180': 6.572, 'skewrv365': 6.165}
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.8, 'skewrv180': 0.48, 'skewrv365': 0.46}
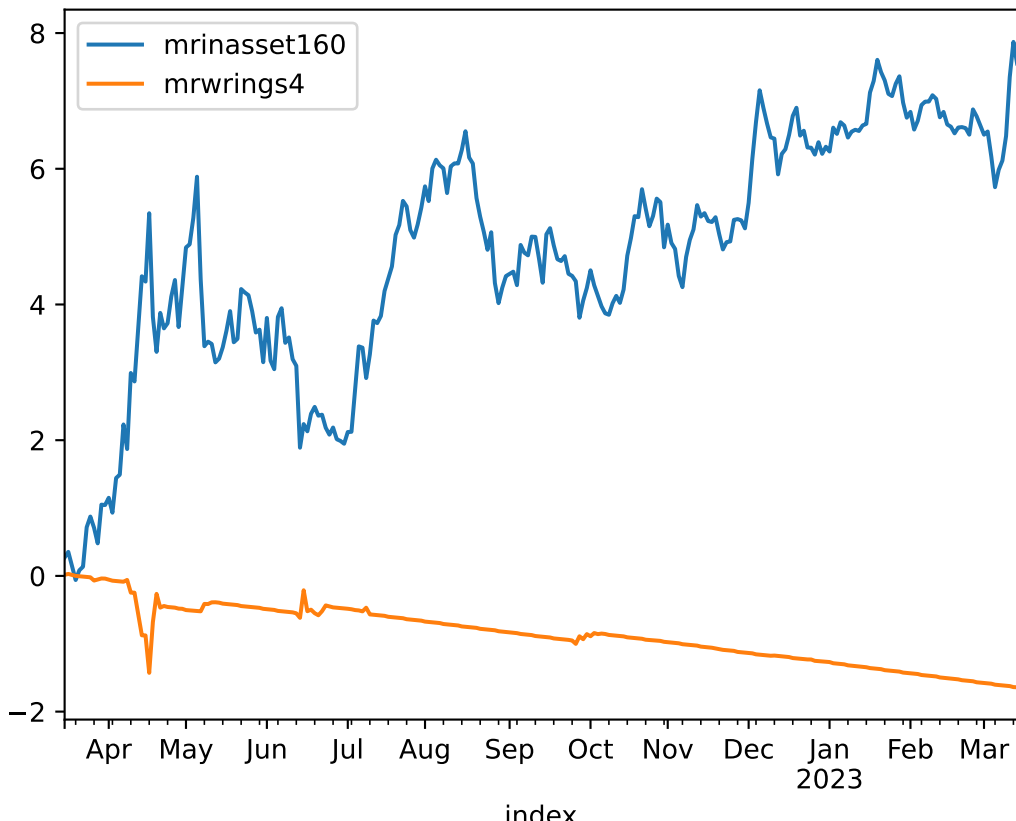
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.187, 'skewabs365': 4.438, 'skewrv180': 4.255, 'skewrv365': 2.197}
ann. std {'skewabs180': 10.783, 'skewabs365': 10.24, 'skewrv180': 9.45, 'skewrv365': 8.743}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.25}
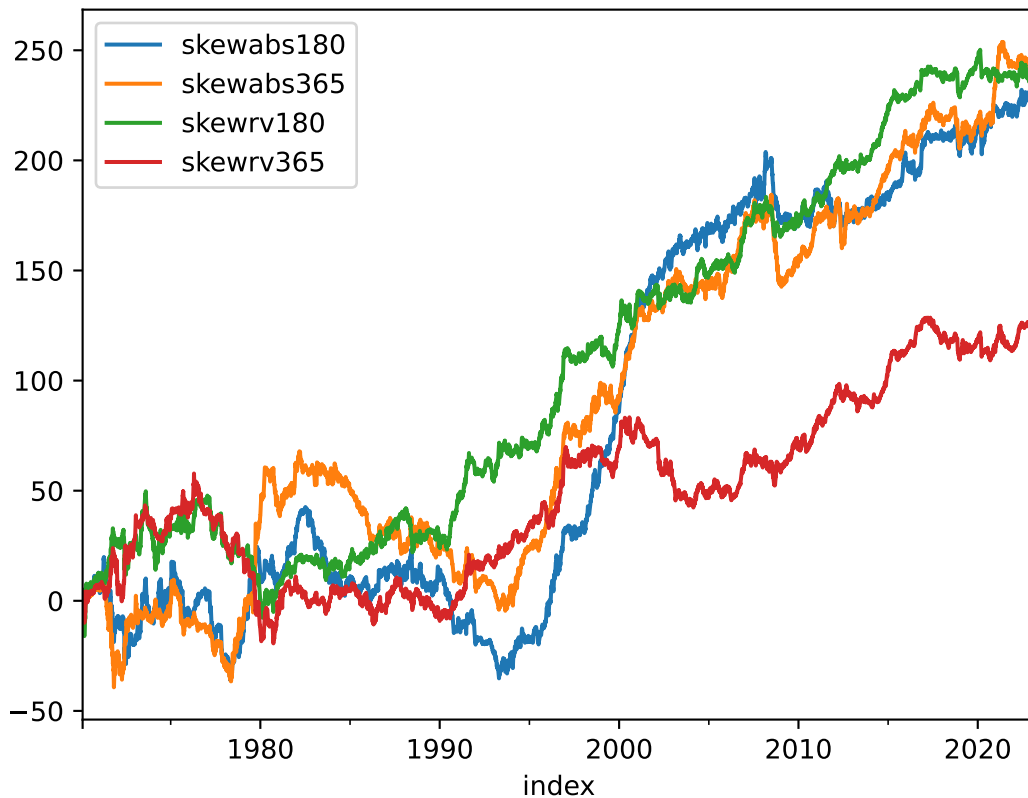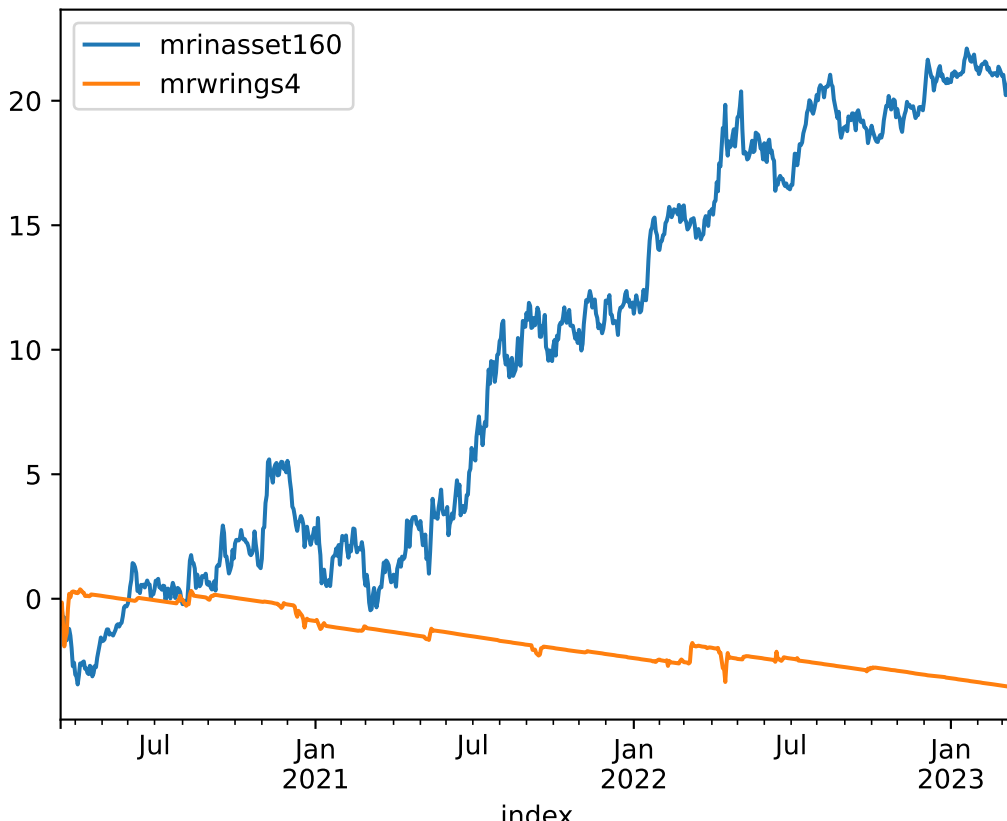
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 6.042, 'mrwrings4': -1.844}
ann. std {'mrinasset160': 3.899, 'mrwrings4': 0.063}
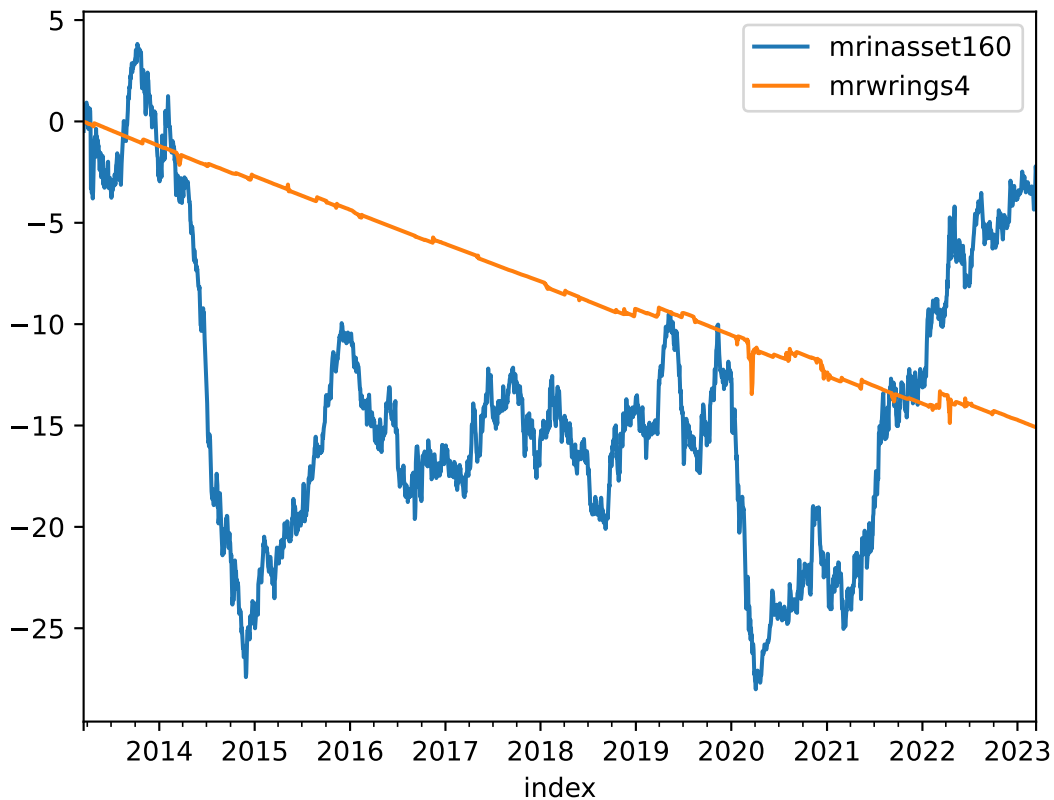ann. SR {'mrinasset160': 1.55, 'mrwrings4': -29.18}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 7.436, 'mrwrings4': -1.617}
ann. std {'mrinasset160': 5.656, 'mrwrings4': 1.278}
ann. SR {'mrinasset160': 1.31, 'mrwrings4': -1.27}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 7.217, 'mrwrings4': -1.164}
ann. std {'mrinasset160': 6.429, 'mrwrings4': 1.466}
ann. SR {'mrinasset160': 1.12, 'mrwrings4': -0.79}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.248, 'mrwrings4': -1.482}
ann. std {'mrinasset160': 6.494, 'mrwrings4': 0.899}
ann. SR {'mrinasset160': -0.04, 'mrwrings4': -1.65}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.156, 'mrwrings4': -2.458}
ann. std {'mrinasset160': 11.149, 'mrwrings4': 2.615}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.94}