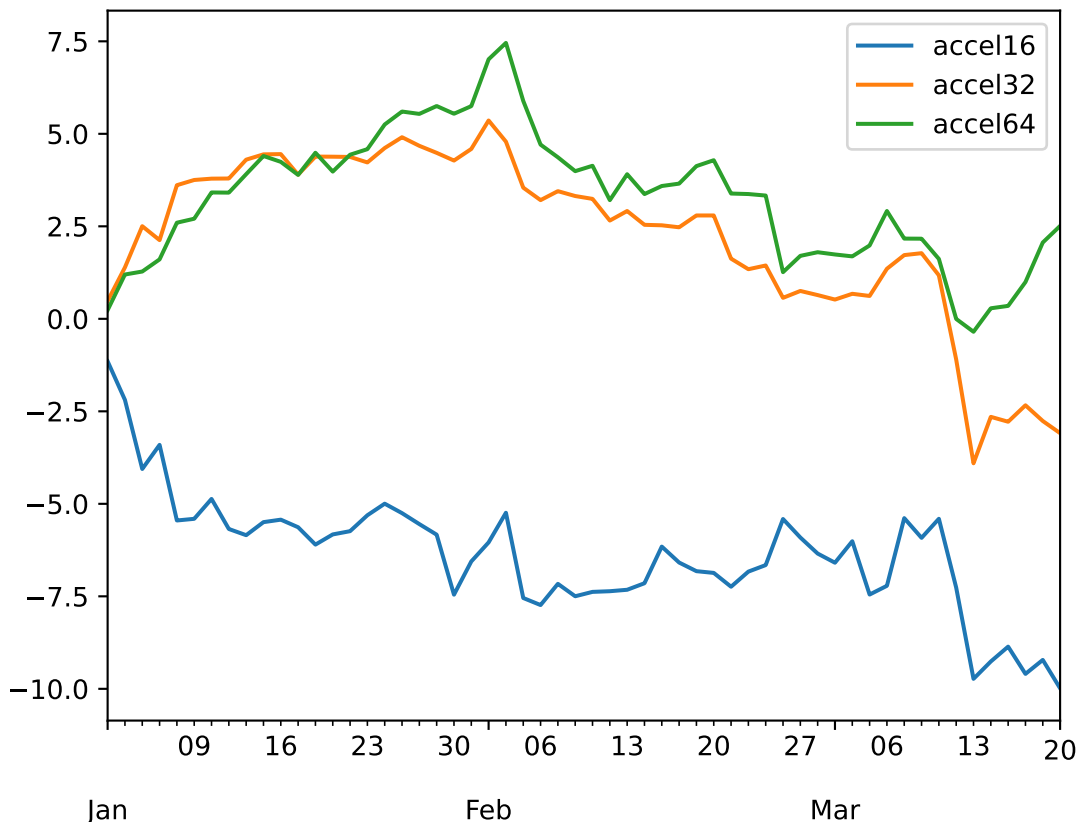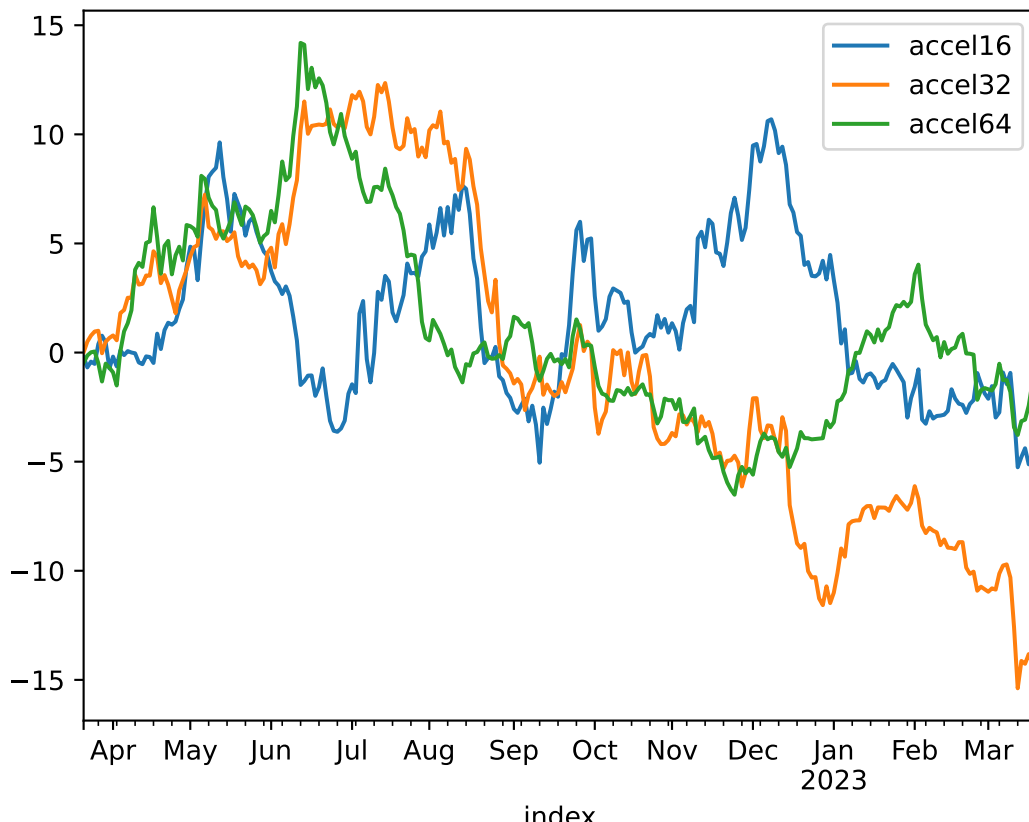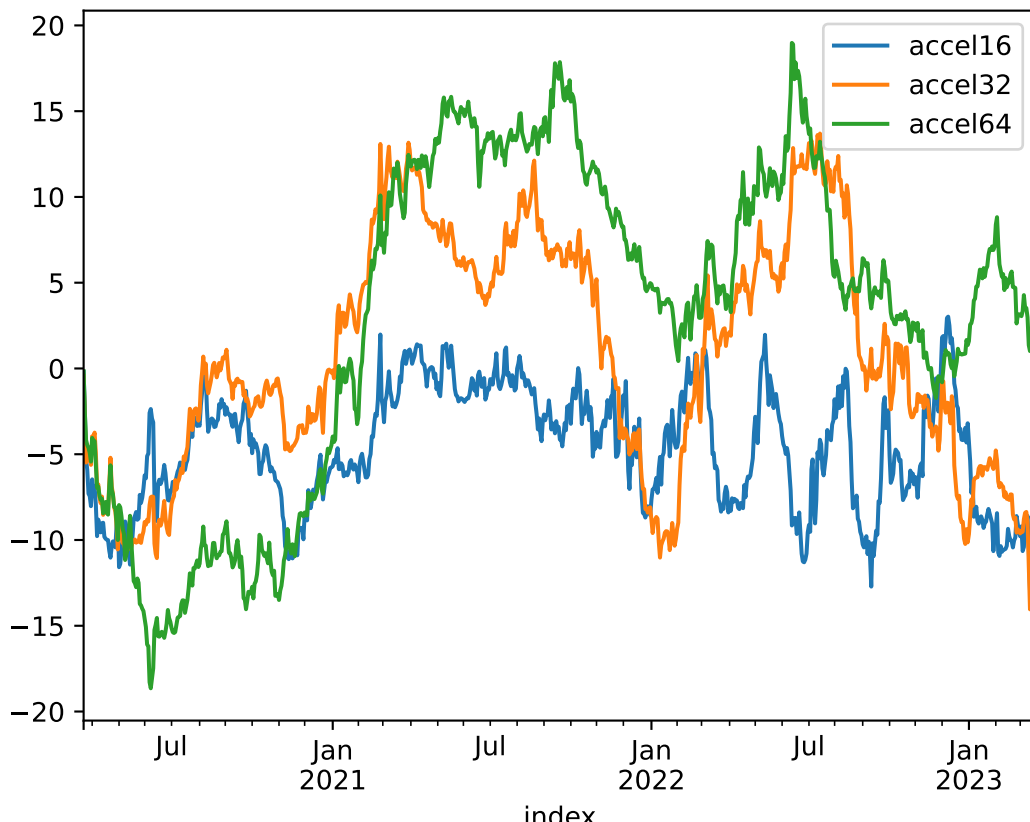Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -45.65, 'accel32': -14.124, 'accel64': 11.474}
ann. std {'accel16': 13.987, 'accel32': 11.333, 'accel64': 10.696}
ann. SR {'accel16': -3.26, 'accel32': -1.25, 'accel64': 1.07}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -5.428, 'accel32': -14.347, 'accel64': -0.903}
ann. std {'accel16': 16.041, 'accel32': 13.476, 'accel64': 11.592}
ann. SR {'accel16': -0.34, 'accel32': -1.06, 'accel64': -0.08}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -4.32, 'accel32': -4.336, 'accel64': 1.27}
ann. std {'accel16': 14.103, 'accel32': 12.483, 'accel64': 11.164}
ann. SR {'accel16': -0.31, 'accel32': -0.35, 'accel64': 0.11}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.219, 'accel32': -0.892, 'accel64': -0.485}
ann. std {'accel16': 12.025, 'accel32': 11.221, 'accel64': 9.597}
ann. SR {'accel16': 0.02, 'accel32': -0.08, 'accel64': -0.05}
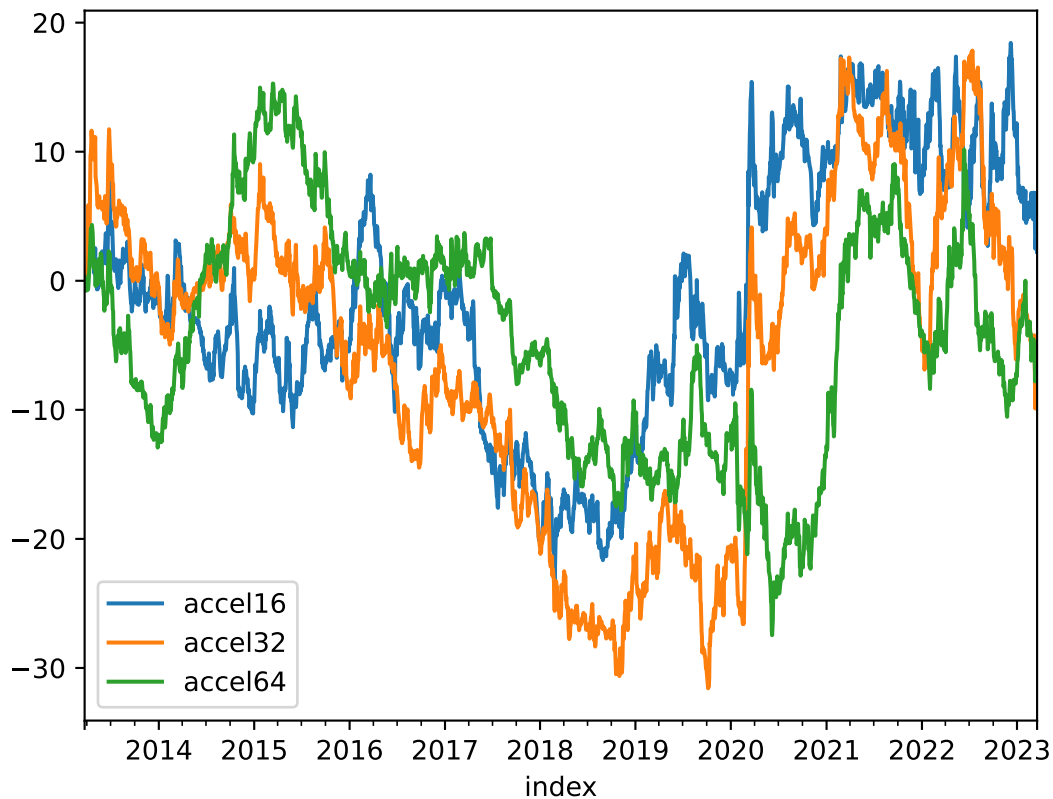
Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.852, 'accel32': 4.461, 'accel64': 4.616}
ann. std {'accel16': 15.664, 'accel32': 13.743, 'accel64': 13.252}
ann. SR {'accel16': 0.44, 'accel32': 0.32, 'accel64': 0.35}
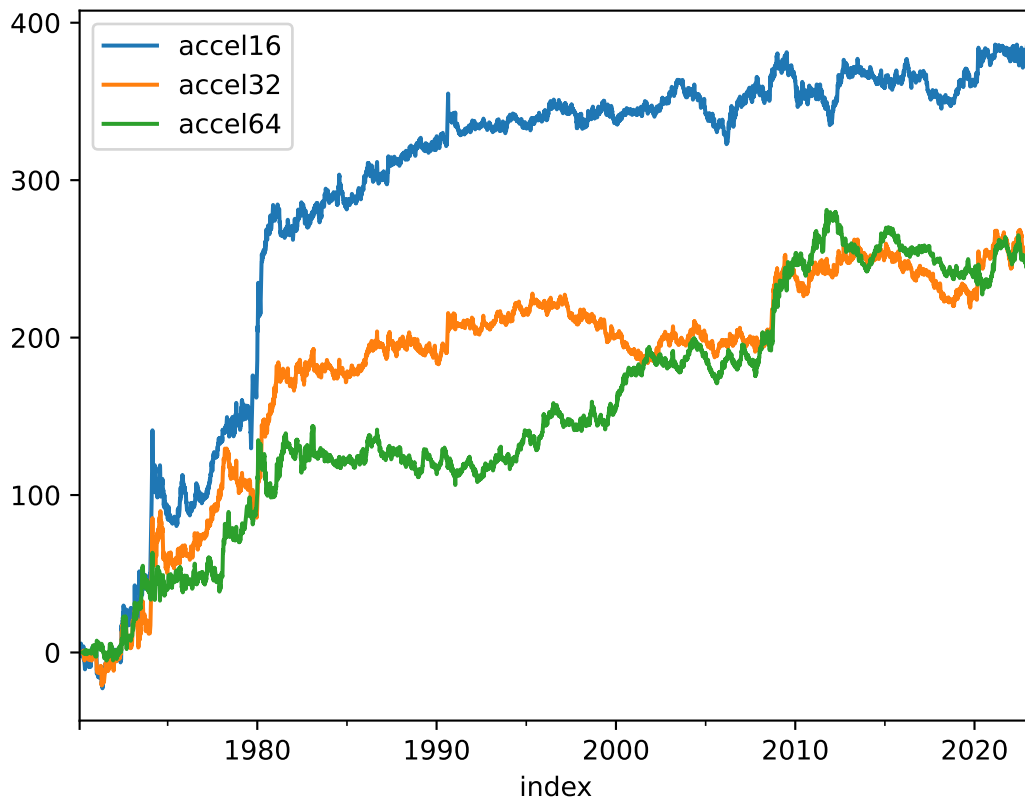
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.038, 'assettrend2': 7.068, 'assettrend32': -4.62, 'assettrend4': -5.121, 'assettrend64': -11.086, 'assettrend8': -3.52}
ann. std {'assettrend16': 2.878, 'assettrend2': 6.653, 'assettrend32': 2.583, 'assettrend4': 3.841, 'assettrend64': 3.787, 'assettrend8': 2.85}
ann. SR {'assettrend16': -1.06, 'assettrend2': 1.06, 'assettrend32': -1.79, 'assettrend4': -1.33, 'assettrend64': -2.93, 'assettrend8': -1.23}
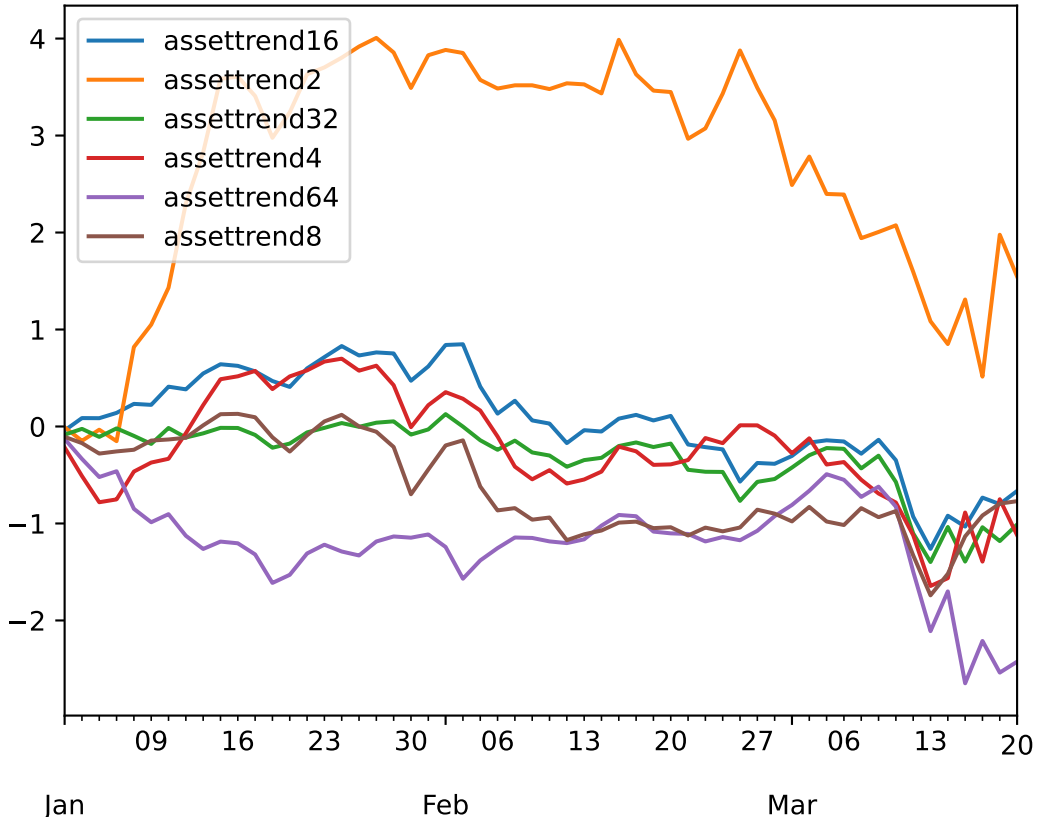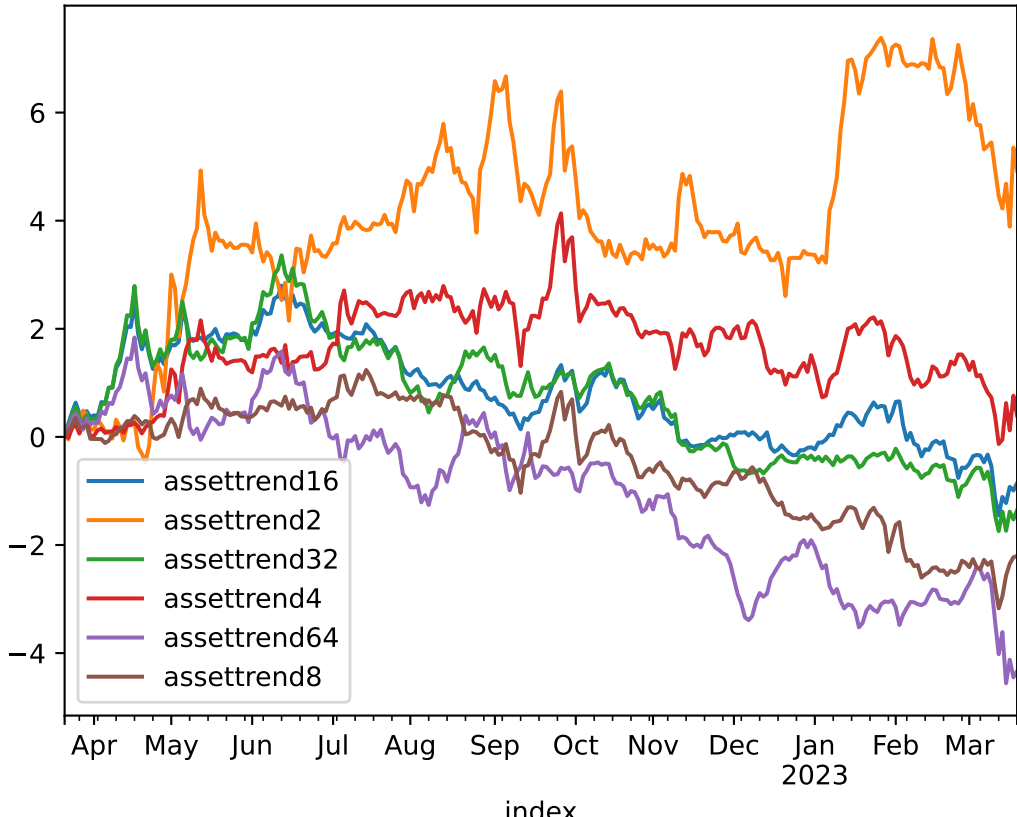
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -0.842, 'assettrend2': 4.845, 'assettrend32': -1.335, 'assettrend4': 0.387, 'assettrend64': -4.269, 'assettrend8': -2.168}
ann. std {'assettrend16': 2.552, 'assettrend2': 5.941, 'assettrend32': 2.915, 'assettrend4': 3.75, 'assettrend64': 3.281, 'assettrend8': 2.511}
ann. SR {'assettrend16': -0.33, 'assettrend2': 0.82, 'assettrend32': -0.46, 'assettrend4': 0.1, 'assettrend64': -1.3, 'assettrend8': -0.86}
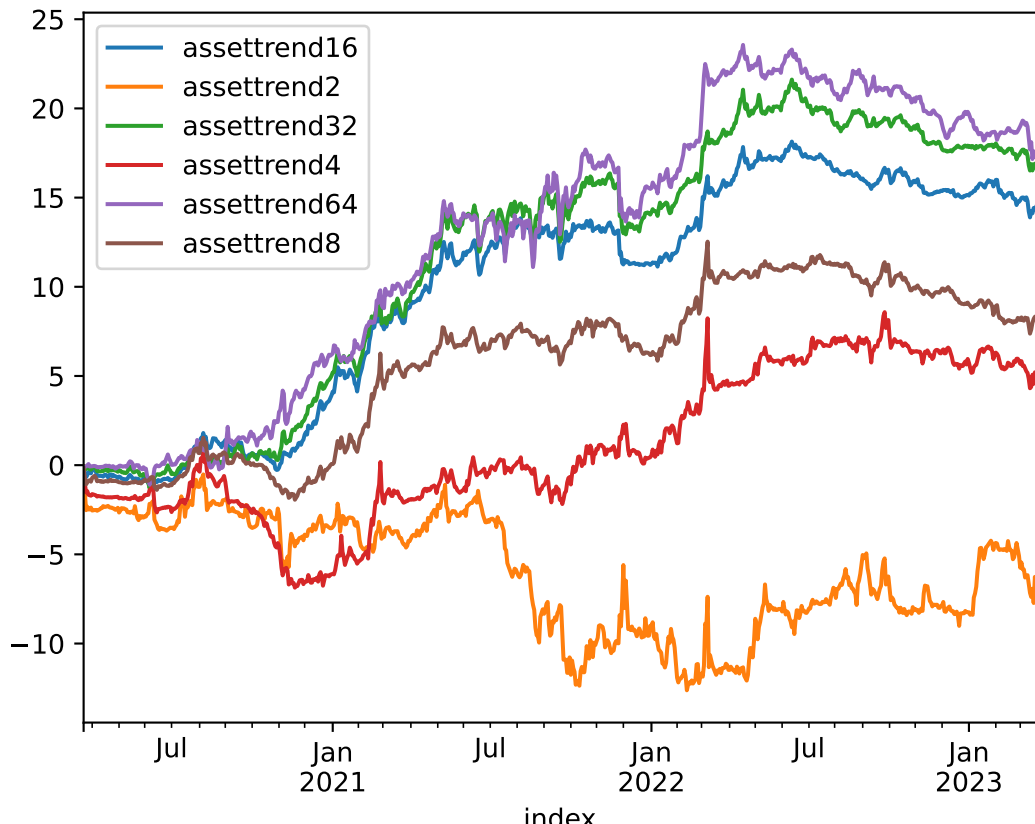
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.749, 'assettrend2': -2.194, 'assettrend32': 5.541, 'assettrend4': 1.585, 'assettrend64': 5.699, 'assettrend8': 2.735}
ann. std {'assettrend16': 3.477, 'assettrend2': 7.068, 'assettrend32': 4.262, 'assettrend4': 4.93, 'assettrend64': 5.097, 'assettrend8': 3.548}
ann. SR {'assettrend16': 1.37, 'assettrend2': -0.31, 'assettrend32': 1.3, 'assettrend4': 0.32, 'assettrend64': 1.12, 'assettrend8': 0.77}
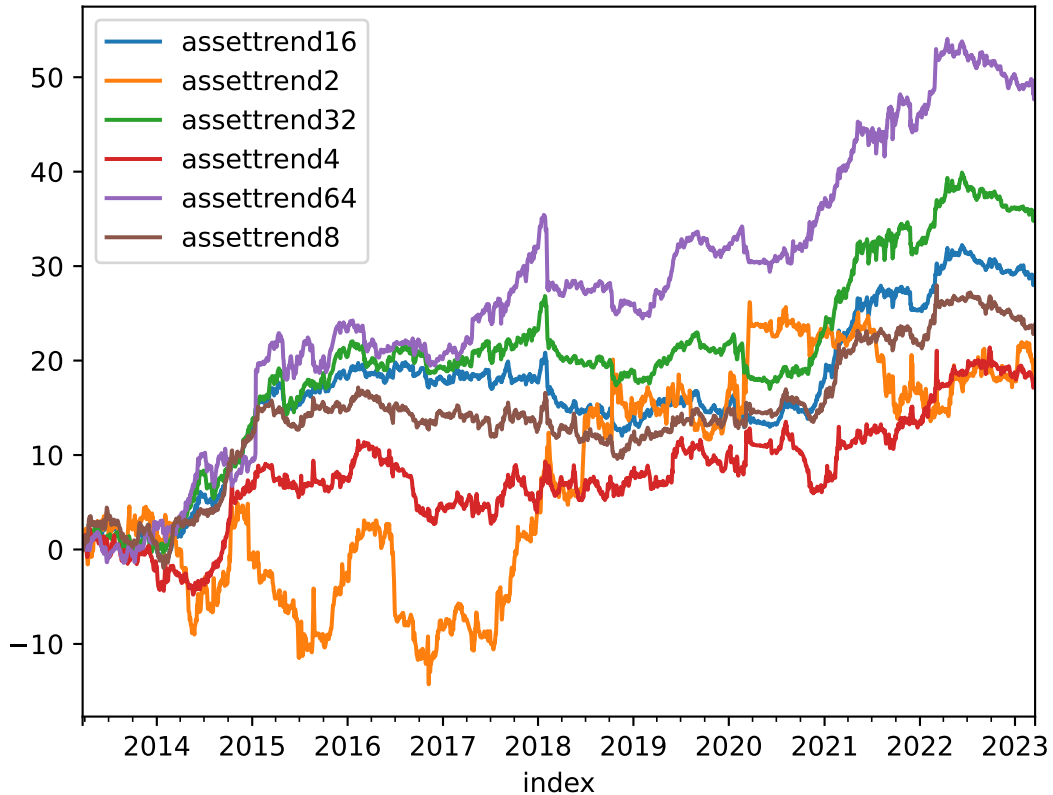
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.806, 'assettrend2': 1.914, 'assettrend32': 3.456, 'assettrend4': 1.733, 'assettrend64': 4.702, 'assettrend8': 2.335}
ann. std {'assettrend16': 3.251, 'assettrend2': 8.238, 'assettrend32': 3.71, 'assettrend4': 4.994, 'assettrend64': 5.305, 'assettrend8': 3.567}
ann. SR {'assettrend16': 0.86, 'assettrend2': 0.23, 'assettrend32': 0.93, 'assettrend4': 0.35, 'assettrend64': 0.89, 'assettrend8': 0.65}
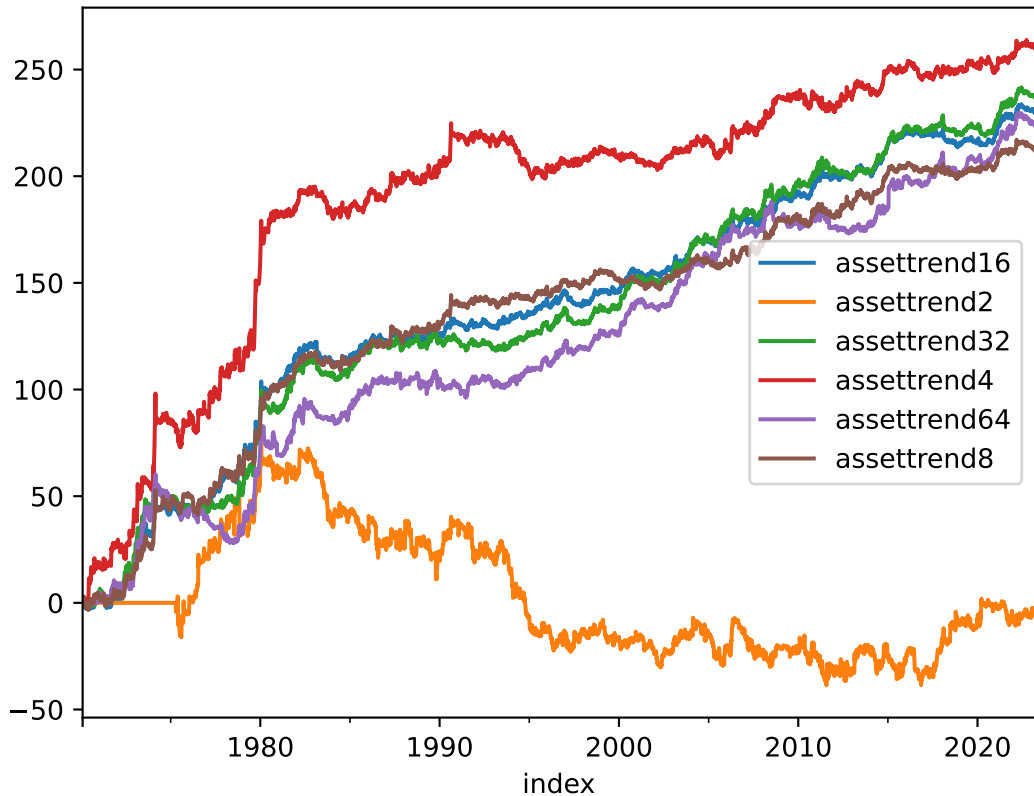
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.249, 'assettrend2': -0.089, 'assettrend32': 4.377, 'assettrend4': 4.805, 'assettrend64': 4.13, 'assettrend8': 3.933}
ann. std {'assettrend16': 4.632, 'assettrend2': 10.017, 'assettrend32': 4.847, 'assettrend4': 7.336, 'assettrend64': 5.408, 'assettrend8': 5.015}
ann. SR {'assettrend16': 0.92, 'assettrend2': -0.01, 'assettrend32': 0.9, 'assettrend4': 0.66, 'assettrend64': 0.76, 'assettrend8': 0.78}
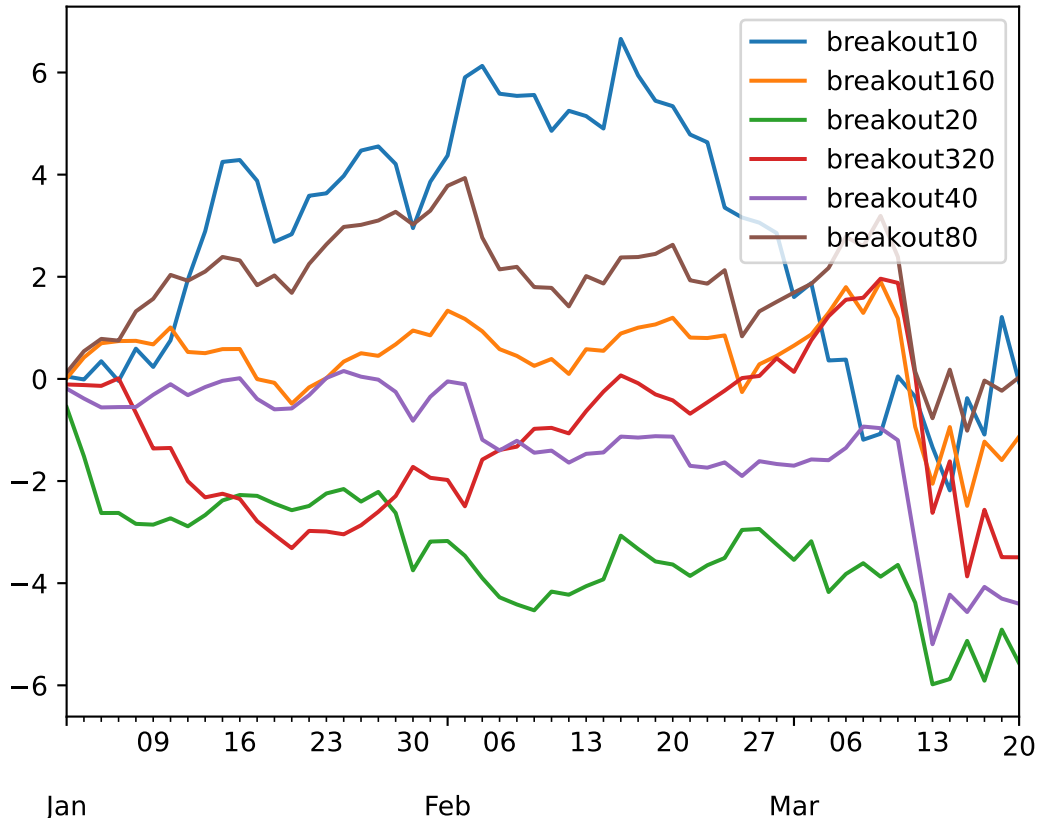
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': -0.293, 'breakout160': -5.166, 'breakout20': -25.447, 'breakout320': -15.97, 'breakout40': -20.124, 'breakout80': 0.143}
ann. std {'breakout10': 13.663, 'breakout160': 8.939, 'breakout20': 7.876, 'breakout320': 10.7, 'breakout40': 7.689, 'breakout80': 9.27}
ann. SR {'breakout10': -0.02, 'breakout160': -0.58, 'breakout20': -3.23, 'breakout320': -1.49, 'breakout40': -2.62, 'breakout80': 0.02}
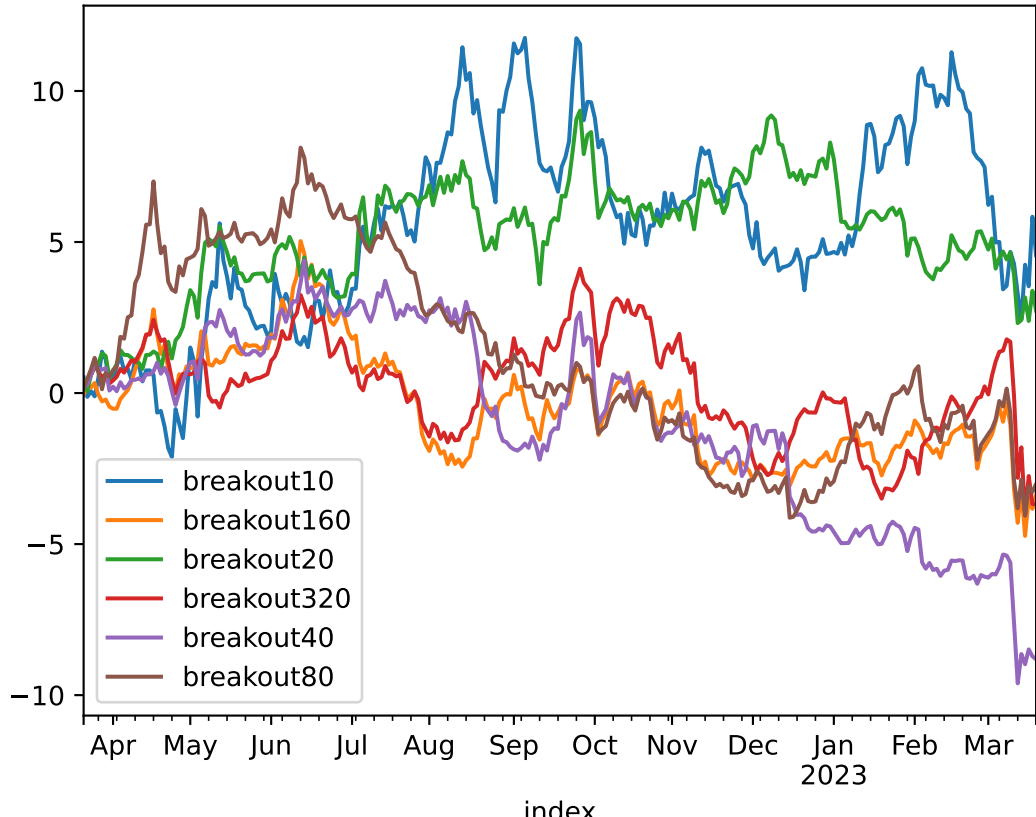
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 4.491, 'breakout160': -3.322, 'breakout20': 2.686, 'breakout320': -3.62, 'breakout40': -8.68, 'breakout80': -2.966}
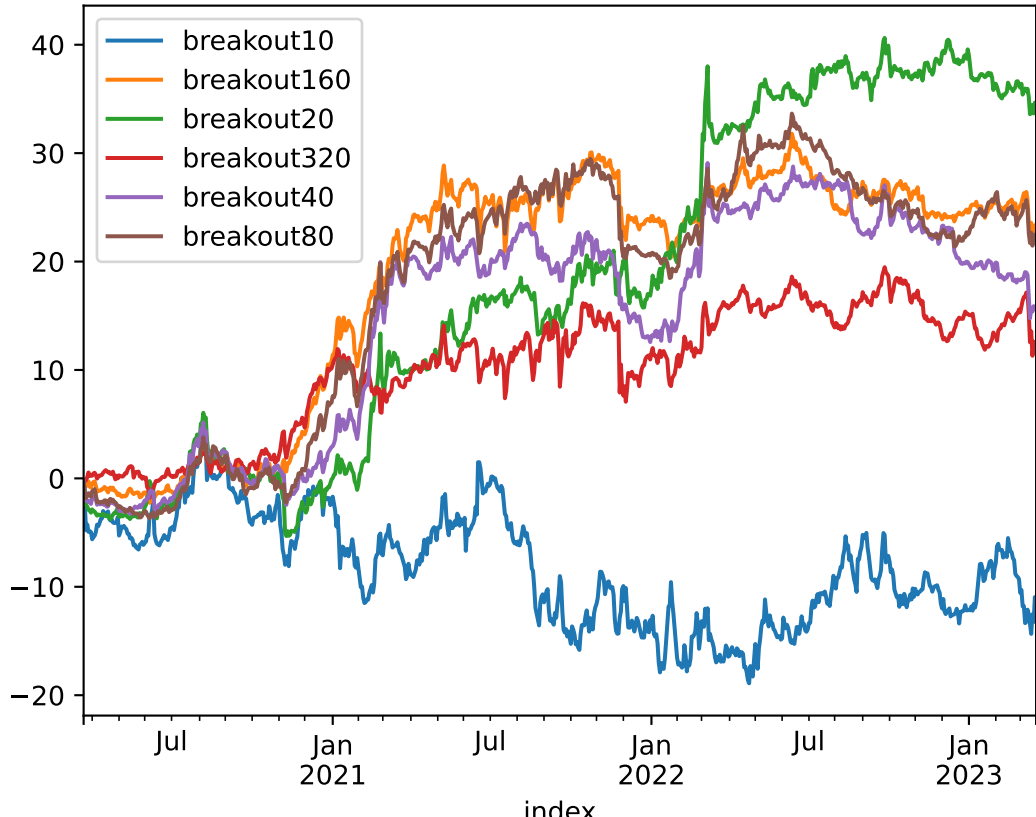ann. std {'breakout10': 12.282, 'breakout160': 6.948, 'breakout20': 8.157, 'breakout320': 7.281, 'breakout40': 7.044, 'breakout80': 7.438}
ann. SR {'breakout10': 0.37, 'breakout160': -0.48, 'breakout20': 0.33, 'breakout320': -0.5, 'breakout40': -1.23, 'breakout80': -0.4}
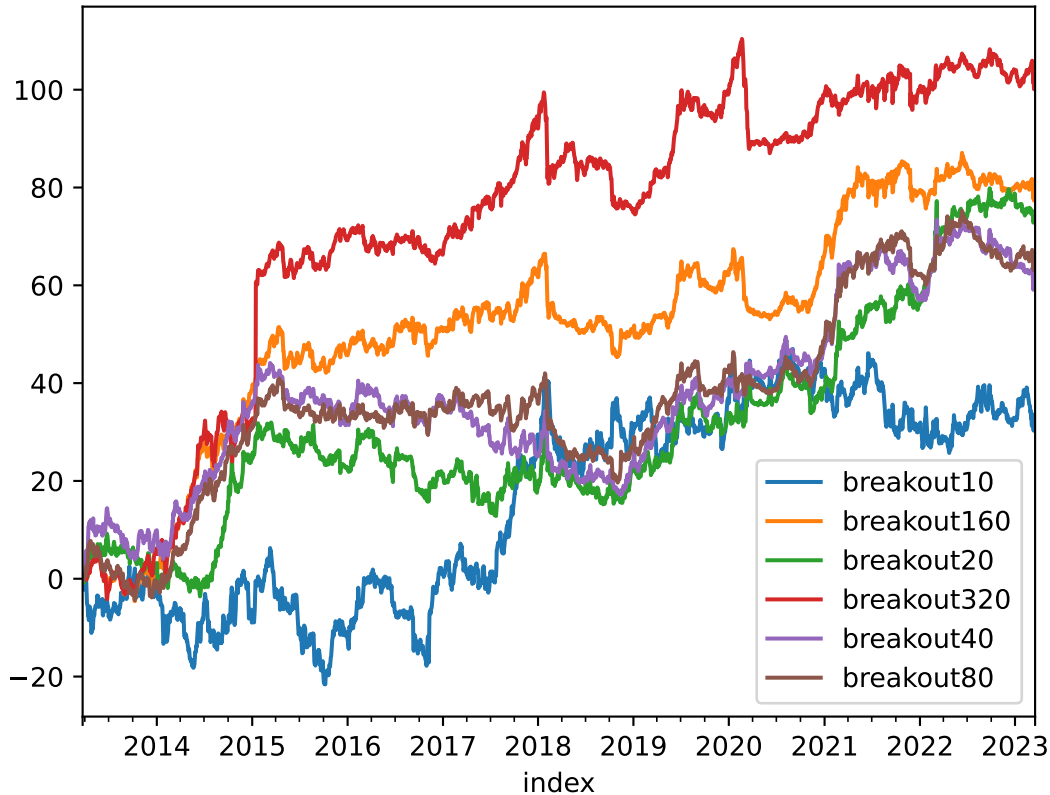
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -4.007, 'breakout160': 7.666, 'breakout20': 11.147, 'breakout320': 3.83, 'breakout40': 5.1, 'breakout80': 7.379}
ann. std {'breakout10': 13.583, 'breakout160': 9.402, 'breakout20': 10.963, 'breakout320': 9.983, 'breakout40': 9.589, 'breakout80': 9.203}
ann. SR {'breakout10': -0.3, 'breakout160': 0.82, 'breakout20': 1.02, 'breakout320': 0.38, 'breakout40': 0.53, 'breakout80': 0.8}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.181, 'breakout160': 7.727, 'breakout20': 7.191, 'breakout320': 9.867, 'breakout40': 5.881, 'breakout80': 6.294}
ann. std {'breakout10': 15.636, 'breakout160': 9.091, 'breakout20': 11.164, 'breakout320': 13.384, 'breakout40': 9.729, 'breakout80': 8.985}
ann. SR {'breakout10': 0.2, 'breakout160': 0.85, 'breakout20': 0.64, 'breakout320': 0.74, 'breakout40': 0.6, 'breakout80': 0.7}
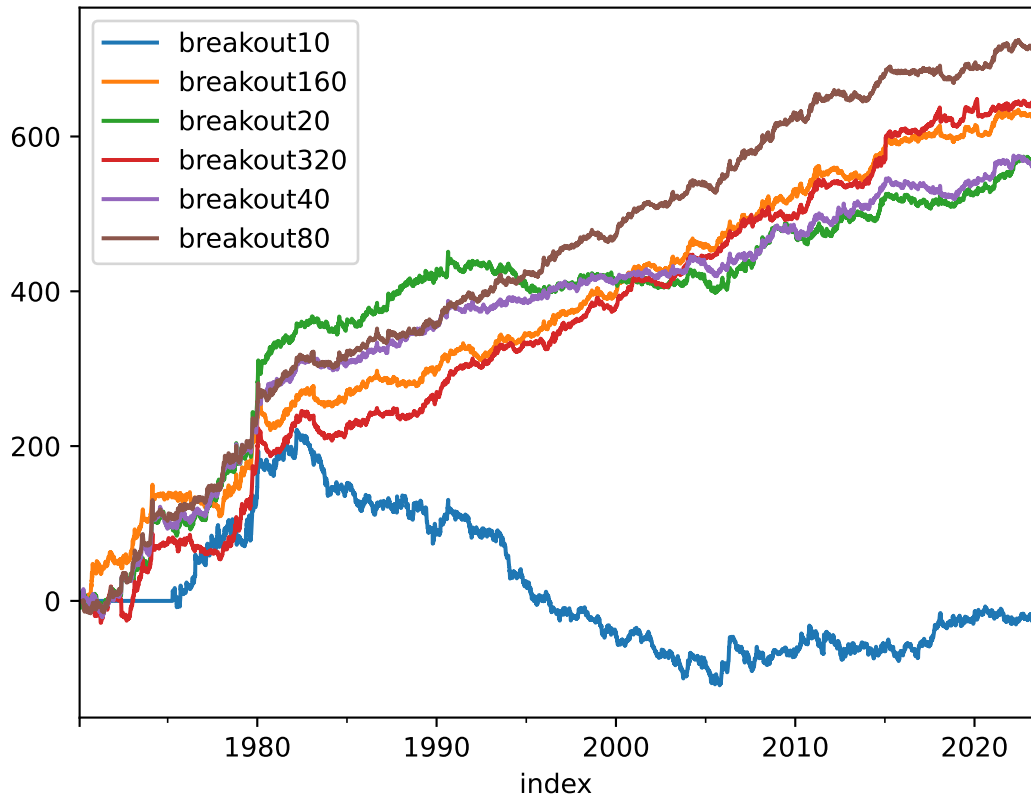
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.439, 'breakout160': 11.568, 'breakout20': 10.479, 'breakout320': 11.794, 'breakout40': 10.378, 'breakout80': 13.181}
ann. std {'breakout10': 20.754, 'breakout160': 12.441, 'breakout20': 15.979, 'breakout320': 13.008, 'breakout40': 13.182, 'breakout80': 12.686}
ann. SR {'breakout10': -0.02, 'breakout160': 0.93, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}
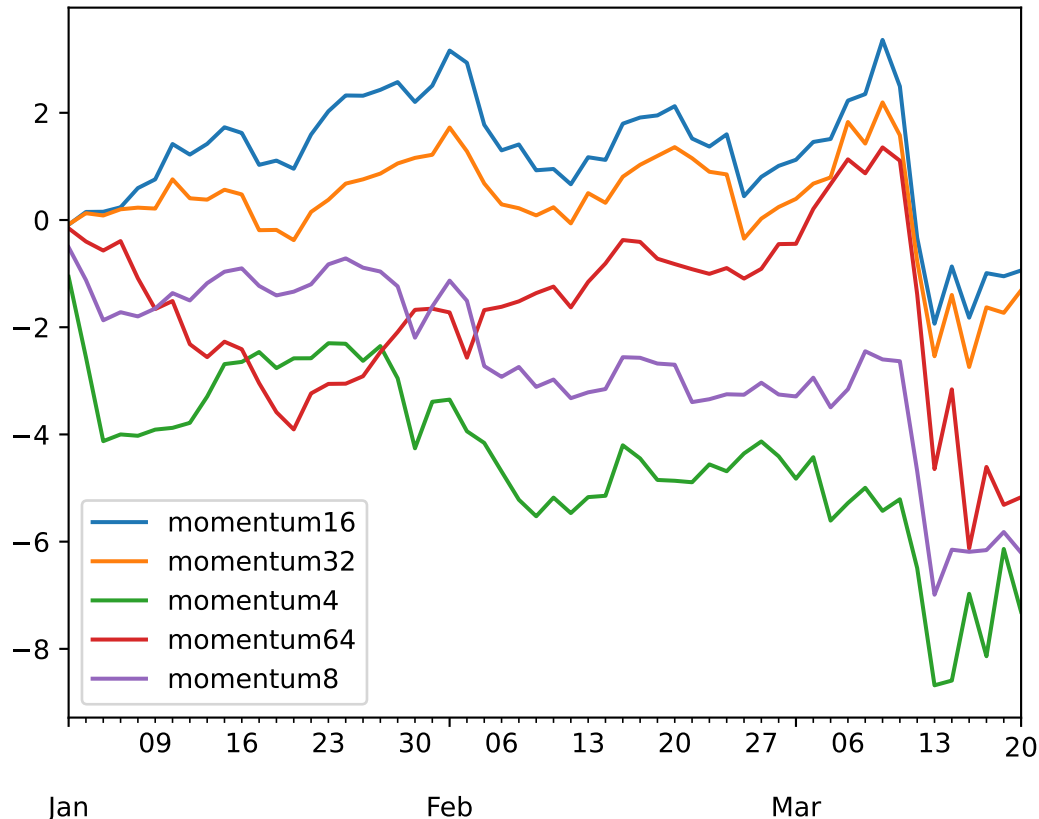
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -4.304, 'momentum32': -5.996, 'momentum4': -33.409, 'momentum64': -23.64, 'momentum8': -28.367}
ann. std {'momentum16': 10.339, 'momentum32': 9.771, 'momentum4': 11.723, 'momentum64': 13.246, 'momentum8': 8.958}
ann. SR {'momentum16': -0.42, 'momentum32': -0.61, 'momentum4': -2.85, 'momentum64': -1.78, 'momentum8': -3.17}
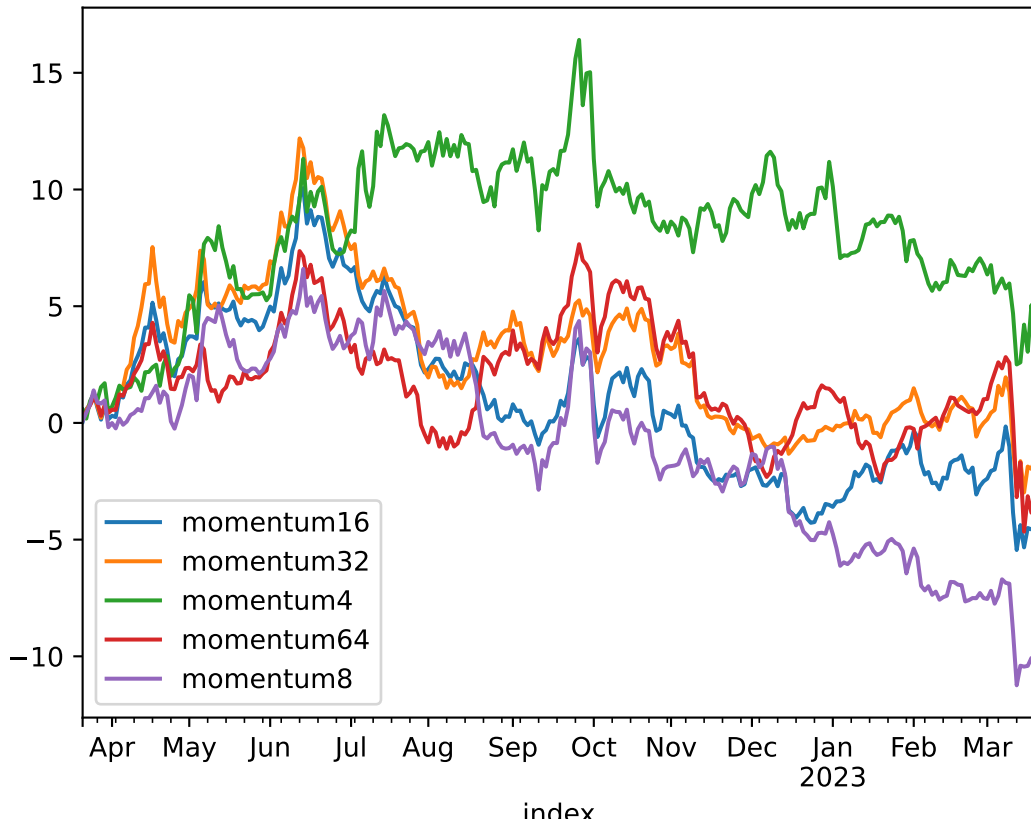
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -4.384, 'momentum32': -1.528, 'momentum4': 3.816, 'momentum64': -3.648, 'momentum8': -10.296}
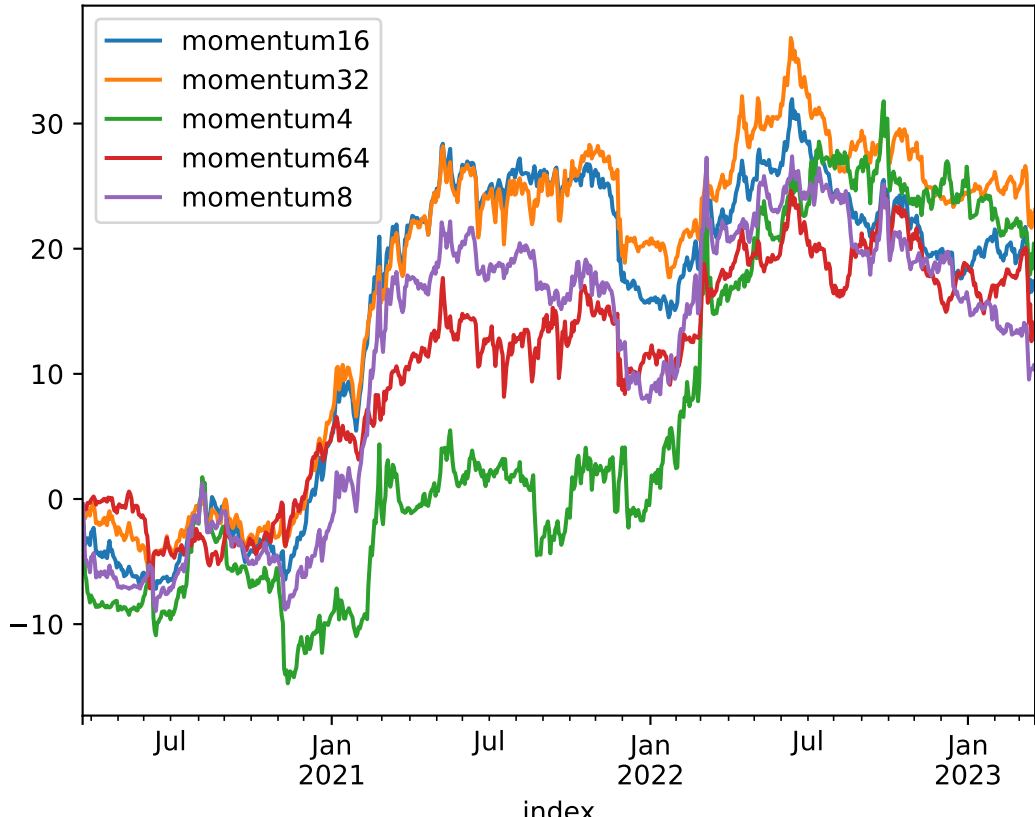ann. std {'momentum16': 9.159, 'momentum32': 9.511, 'momentum4': 13.141, 'momentum64': 10.061, 'momentum8': 9.996}
ann. SR {'momentum16': -0.48, 'momentum32': -0.16, 'momentum4': 0.29, 'momentum64': -0.36, 'momentum8': -1.03}
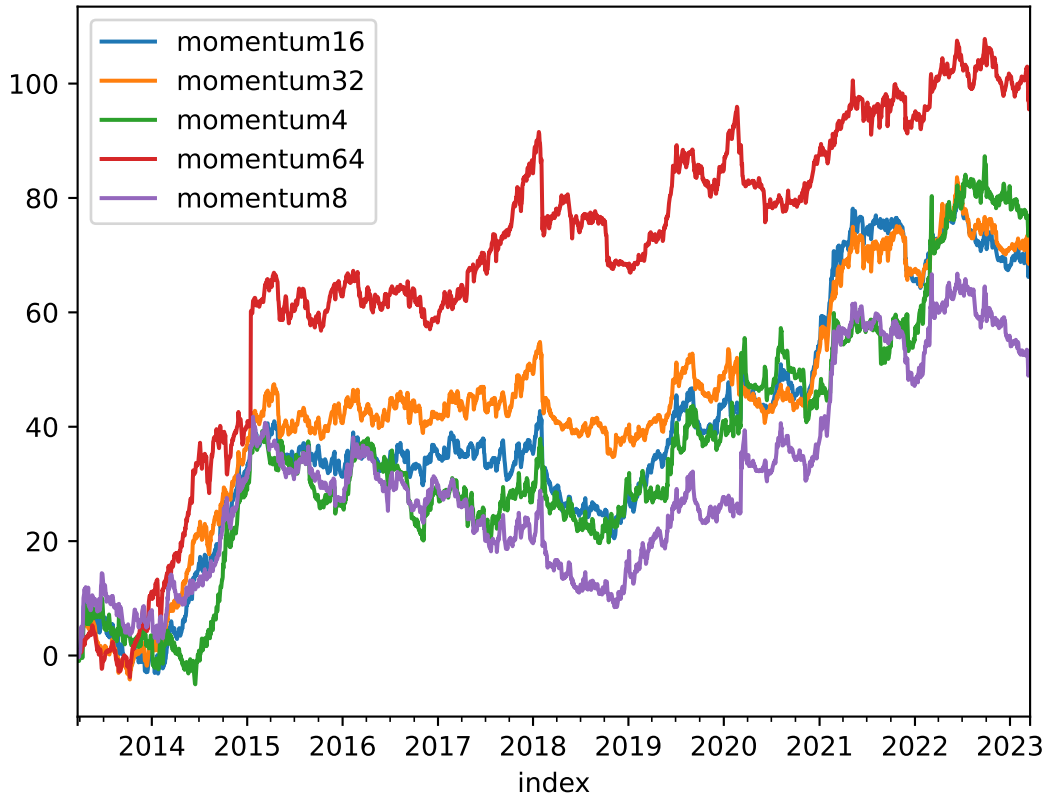
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 5.717, 'momentum32': 7.573, 'momentum4': 6.311, 'momentum64': 4.444, 'momentum8': 3.385}
ann. std {'momentum16': 10.474, 'momentum32': 10.628, 'momentum4': 14.715, 'momentum64': 10.908, 'momentum8': 11.8}
ann. SR {'momentum16': 0.55, 'momentum32': 0.71, 'momentum4': 0.43, 'momentum64': 0.41, 'momentum8': 0.29}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 6.598, 'momentum32': 6.863, 'momentum4': 7.342, 'momentum64': 9.471, 'momentum8': 4.882}
ann. std {'momentum16': 9.93, 'momentum32': 9.471, 'momentum4': 13.731, 'momentum64': 12.088, 'momentum8': 11.291}
ann. SR {'momentum16': 0.66, 'momentum32': 0.72, 'momentum4': 0.53, 'momentum64': 0.78, 'momentum8': 0.43}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.34, 'momentum32': 13.287, 'momentum4': 12.909, 'momentum64': 12.832, 'momentum8': 11.294}
ann. std {'momentum16': 14.137, 'momentum32': 13.746, 'momentum4': 19.998, 'momentum64': 13.372, 'momentum8': 15.79}
ann. SR {'momentum16': 0.94, 'momentum32': 0.97, 'momentum4': 0.65, 'momentum64': 0.96, 'momentum8': 0.72}
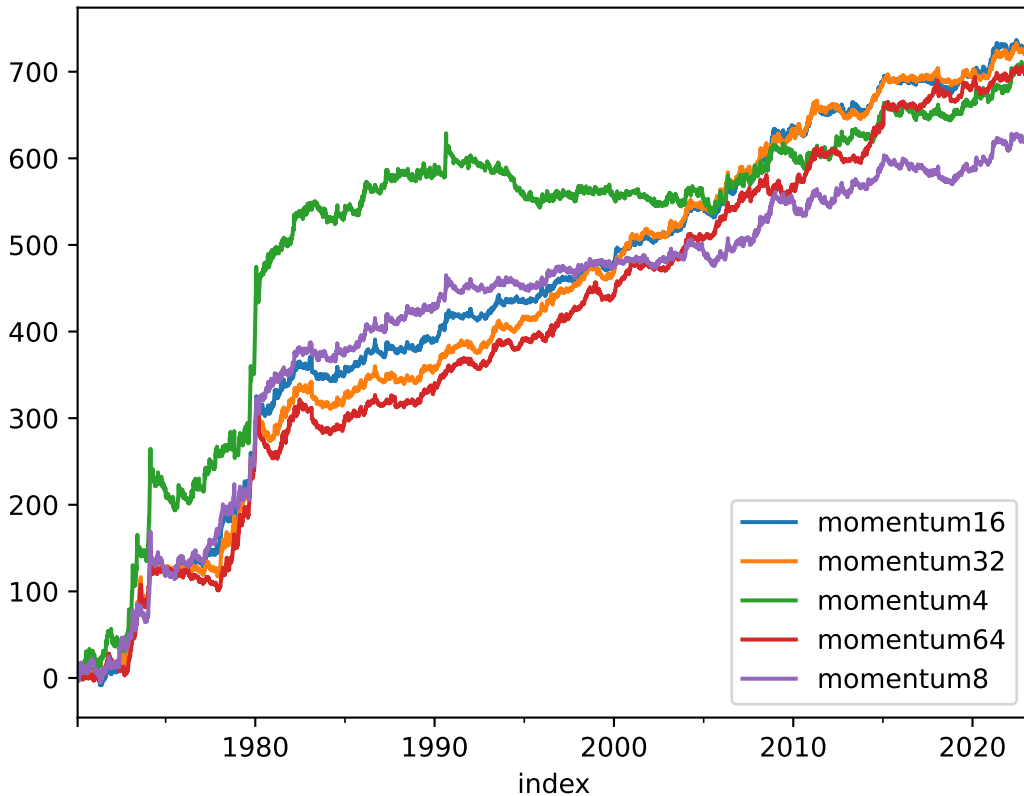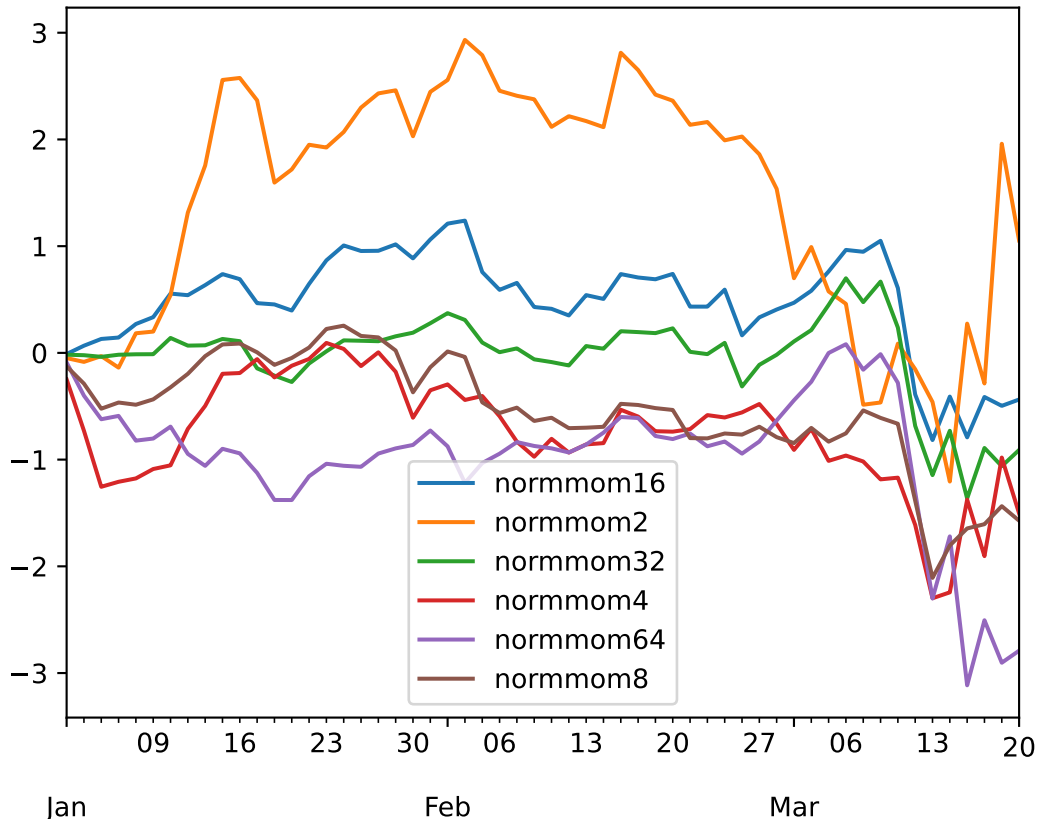
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -1.997, 'normmom2': 4.816, 'normmom32': -4.16, 'normmom4': -6.876, 'normmom64': -12.757, 'normmom8': -7.187}
ann. std {'normmom16': 3.768, 'normmom2': 8.415, 'normmom32': 3.676, 'normmom4': 4.645, 'normmom64': 5.242, 'normmom8': 3.137}
ann. SR {'normmom16': -0.53, 'normmom2': 0.57, 'normmom32': -1.13, 'normmom4': -1.48, 'normmom64': -2.43, 'normmom8': -2.29}
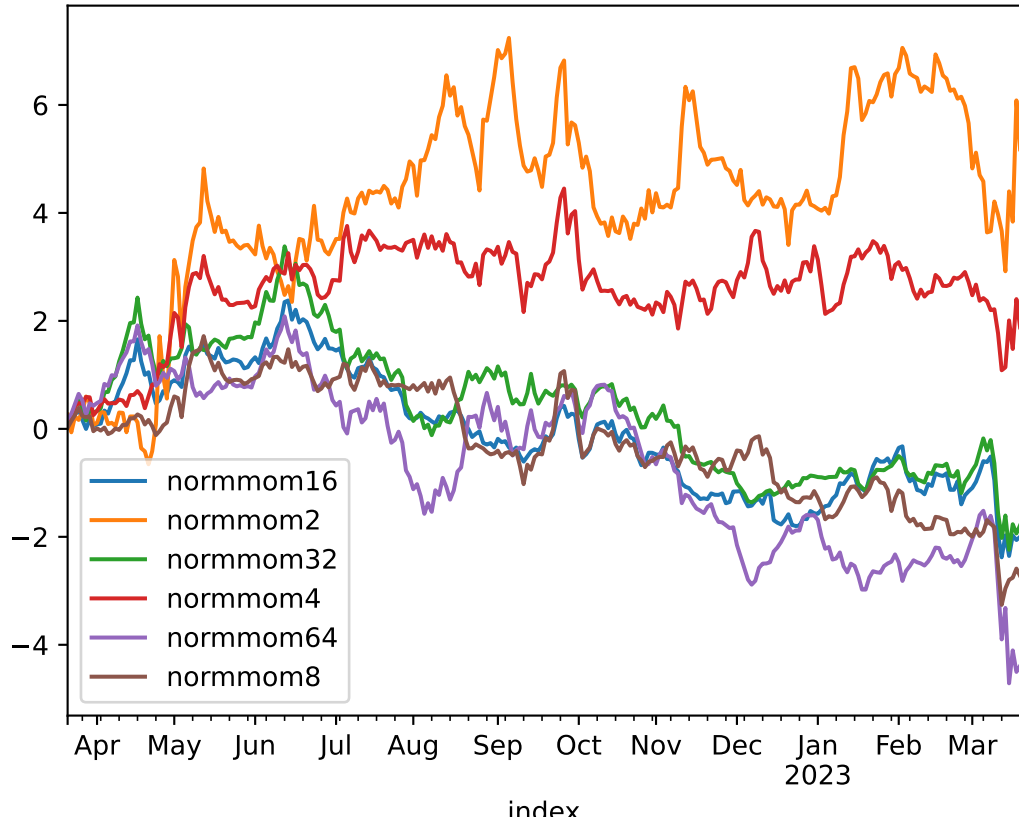
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -1.969, 'normmom2': 5.099, 'normmom32': -1.758, 'normmom4': 1.851, 'normmom64': -4.322, 'normmom8': -2.683}
ann. std {'normmom16': 2.759, 'normmom2': 6.946, 'normmom32': 3.034, 'normmom4': 4.119, 'normmom64': 3.78, 'normmom8': 2.883}
ann. SR {'normmom16': -0.71, 'normmom2': 0.73, 'normmom32': -0.58, 'normmom4': 0.45, 'normmom64': -1.14, 'normmom8': -0.93}
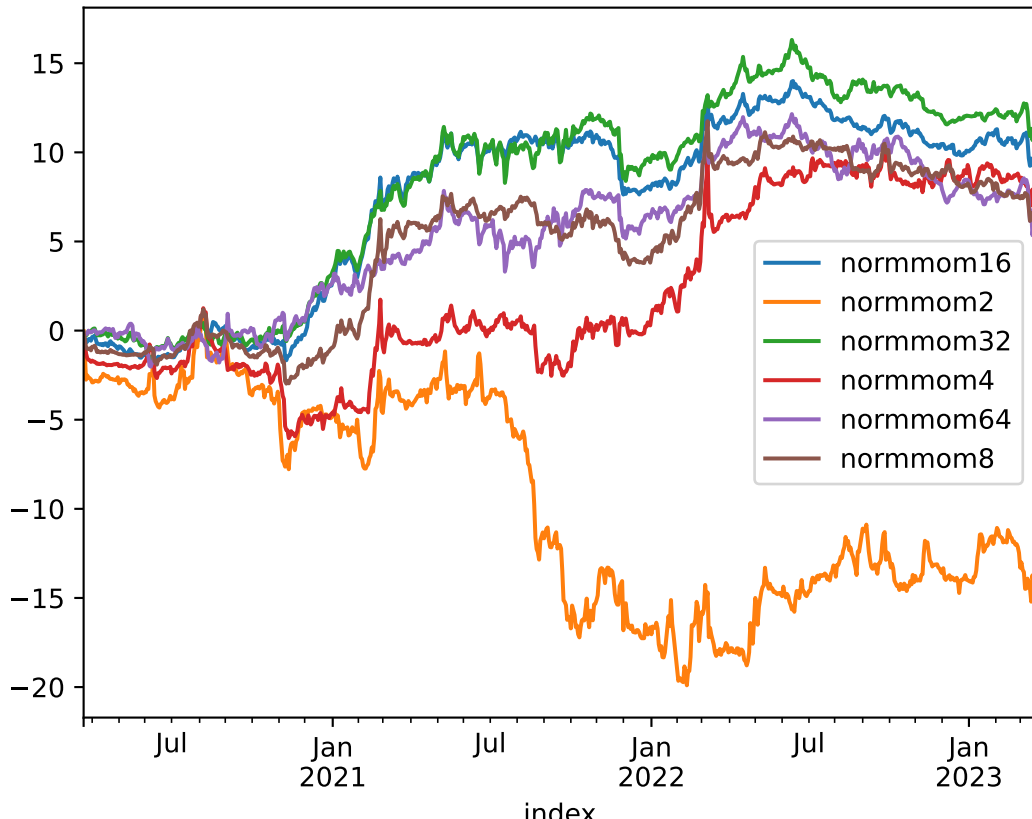
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.154, 'normmom2': -4.245, 'normmom32': 3.652, 'normmom4': 2.553, 'normmom64': 1.86, 'normmom8': 2.193}
ann. std {'normmom16': 3.579, 'normmom2': 7.776, 'normmom32': 3.976, 'normmom4': 5.346, 'normmom64': 4.294, 'normmom8': 3.965}
ann. SR {'normmom16': 0.88, 'normmom2': -0.55, 'normmom32': 0.92, 'normmom4': 0.48, 'normmom64': 0.43, 'normmom8': 0.55}
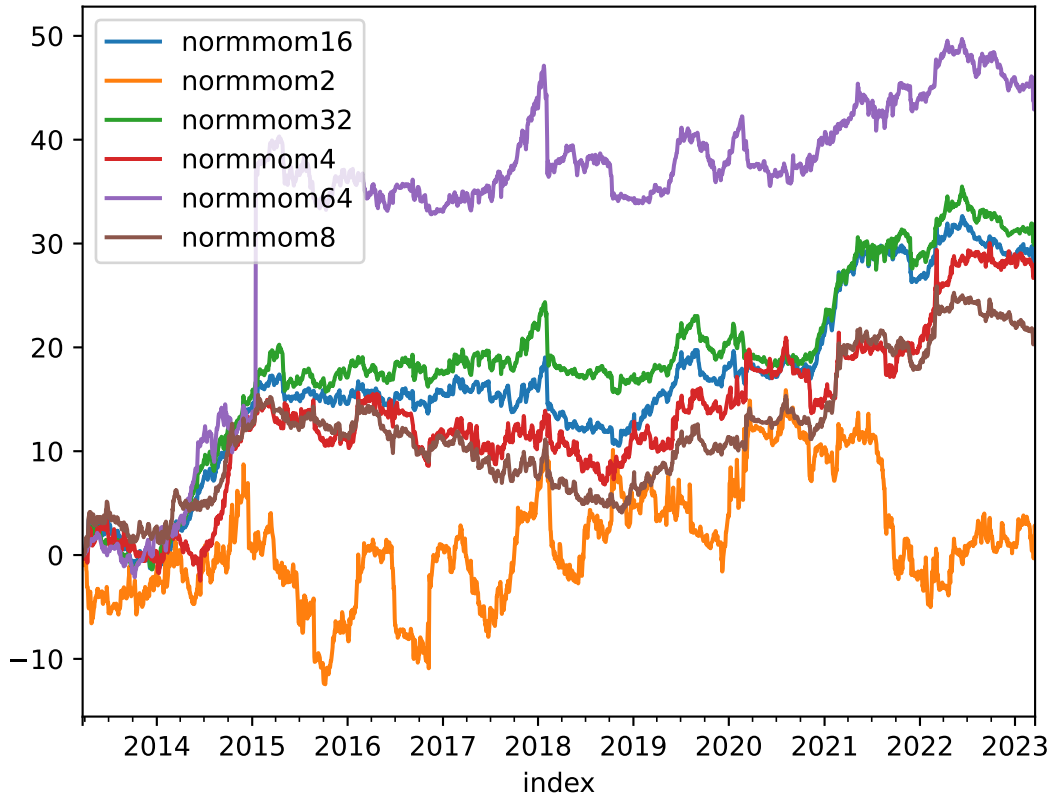
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.777, 'normmom2': 0.19, 'normmom32': 2.978, 'normmom4': 2.698, 'normmom64': 4.245, 'normmom8': 2.045}
ann. std {'normmom16': 3.573, 'normmom2': 9.023, 'normmom32': 3.726, 'normmom4': 5.481, 'normmom64': 8.511, 'normmom8': 4.029}
ann. SR {'normmom16': 0.78, 'normmom2': 0.02, 'normmom32': 0.8, 'normmom4': 0.49, 'normmom64': 0.5, 'normmom8': 0.51}
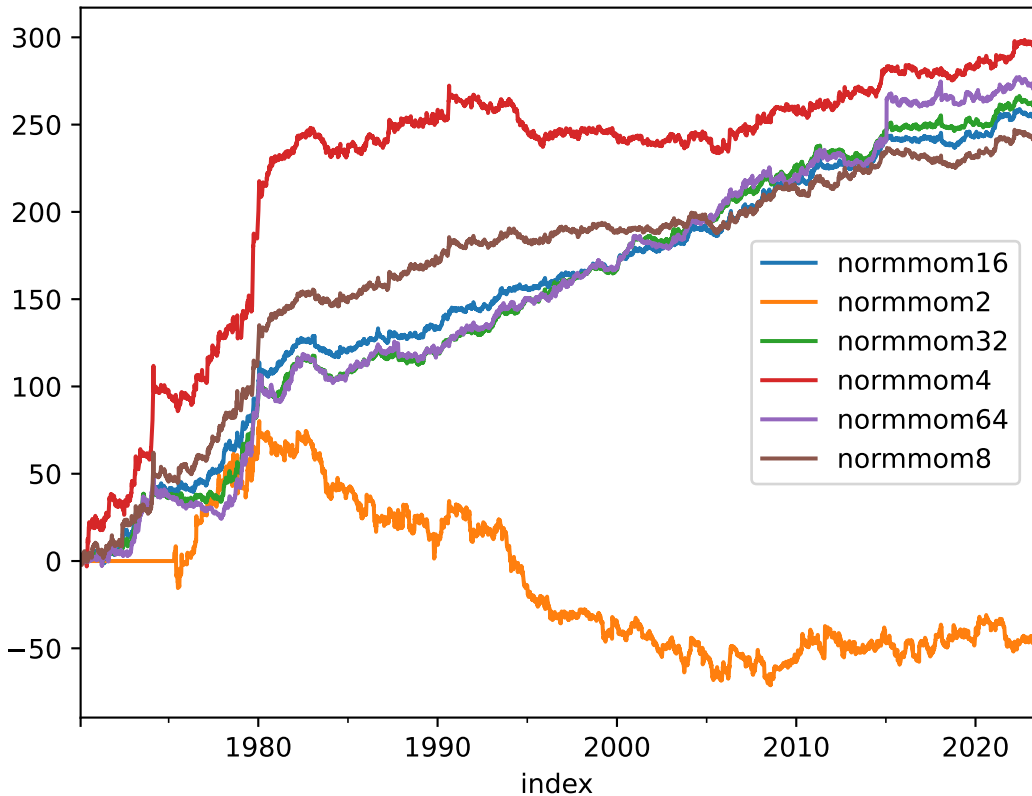
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.702, 'normmom2': -0.829, 'normmom32': 4.826, 'normmom4': 5.466, 'normmom64': 5.002, 'normmom8': 4.469}
ann. std {'normmom16': 4.891, 'normmom2': 11.173, 'normmom32': 4.949, 'normmom4': 8.289, 'normmom64': 6.24, 'normmom8': 5.902}
ann. SR {'normmom16': 0.96, 'normmom2': -0.07, 'normmom32': 0.97, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}
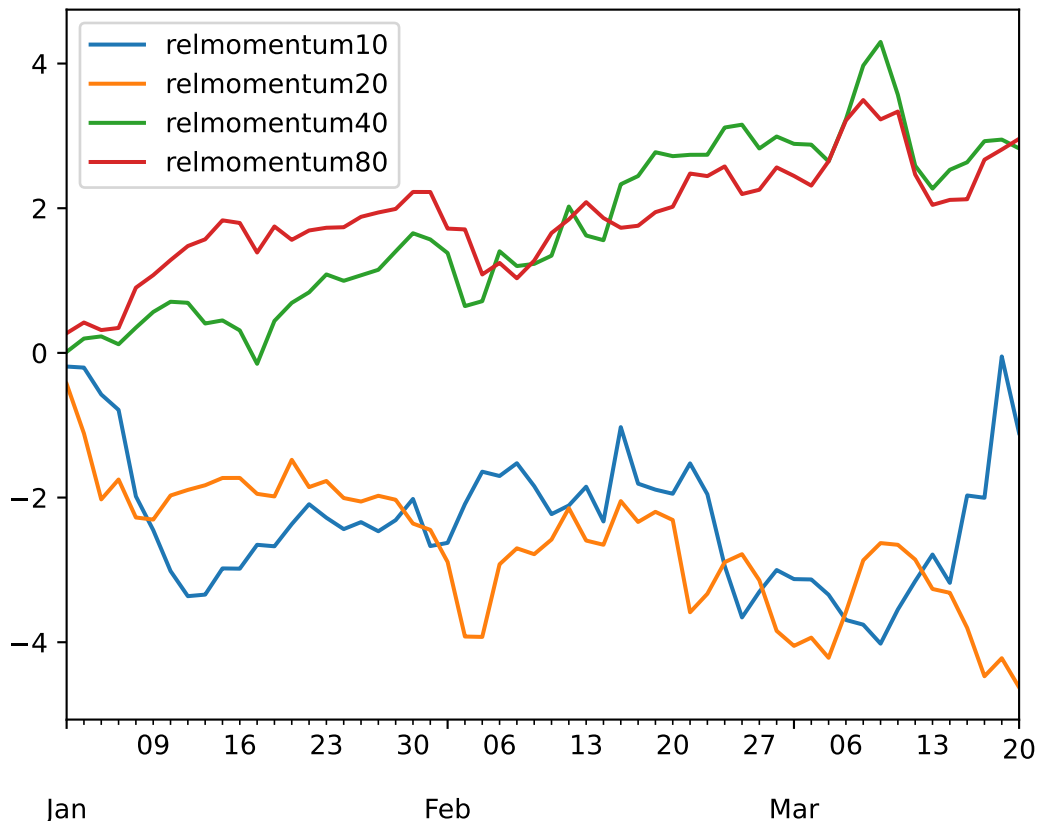
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -5.065, 'relmomentum20': -21.134, 'relmomentum40': 12.923, 'relmomentum80': 13.527}
ann. std {'relmomentum10': 8.659, 'relmomentum20': 6.889, 'relmomentum40': 5.528, 'relmomentum80': 4.517}
ann. SR {'relmomentum10': -0.58, 'relmomentum20': -3.07, 'relmomentum40': 2.34, 'relmomentum80': 2.99}
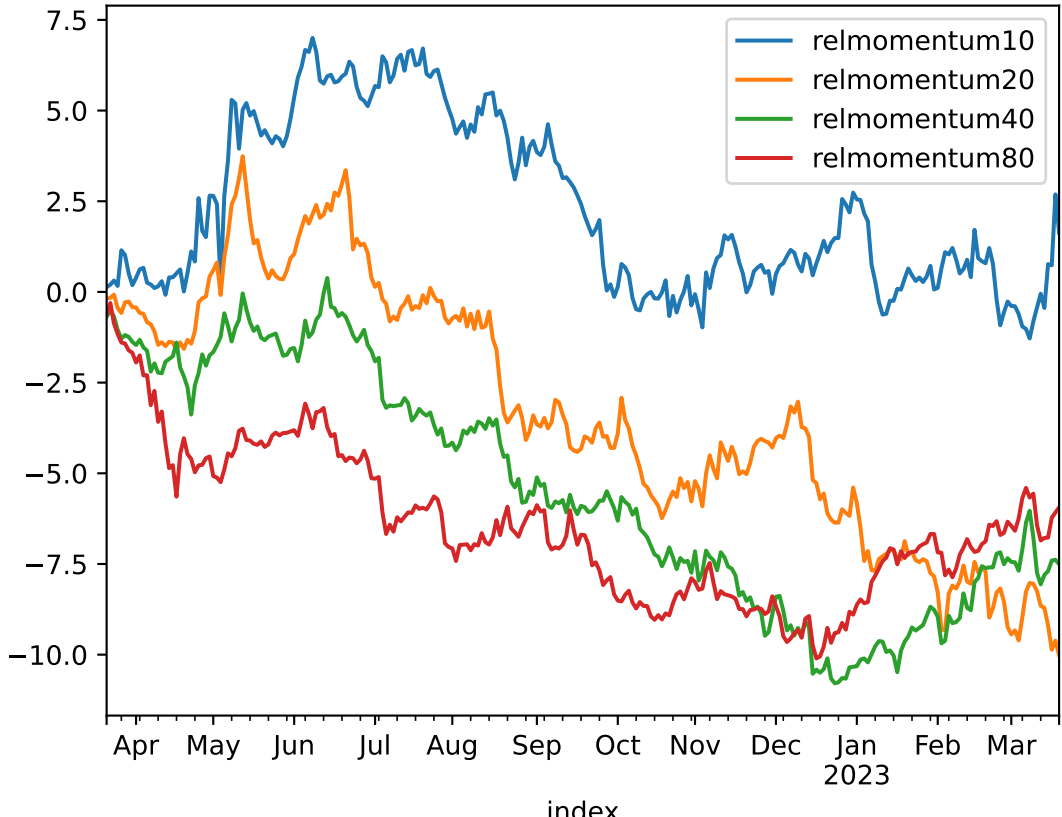
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': 1.605, 'relmomentum20': -9.862, 'relmomentum40': -7.39, 'relmomentum80': -5.847}
ann. std {'relmomentum10': 8.239, 'relmomentum20': 6.425, 'relmomentum40': 5.408, 'relmomentum80': 5.132}
ann. SR {'relmomentum10': 0.19, 'relmomentum20': -1.53, 'relmomentum40': -1.37, 'relmomentum80': -1.14}
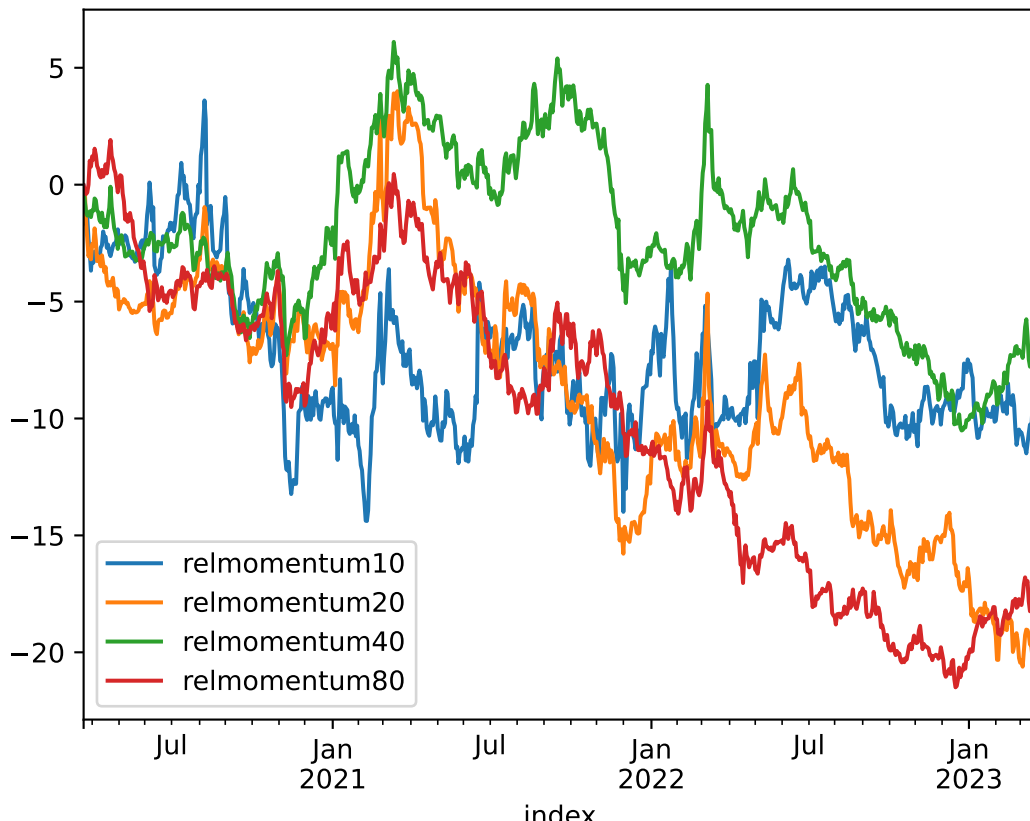
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.812, 'relmomentum20': -6.891, 'relmomentum40': -2.369, 'relmomentum80': -5.681}
ann. std {'relmomentum10': 11.423, 'relmomentum20': 8.537, 'relmomentum40': 7.015, 'relmomentum80': 6.57}
ann. SR {'relmomentum10': -0.25, 'relmomentum20': -0.81, 'relmomentum40': -0.34, 'relmomentum80': -0.86}
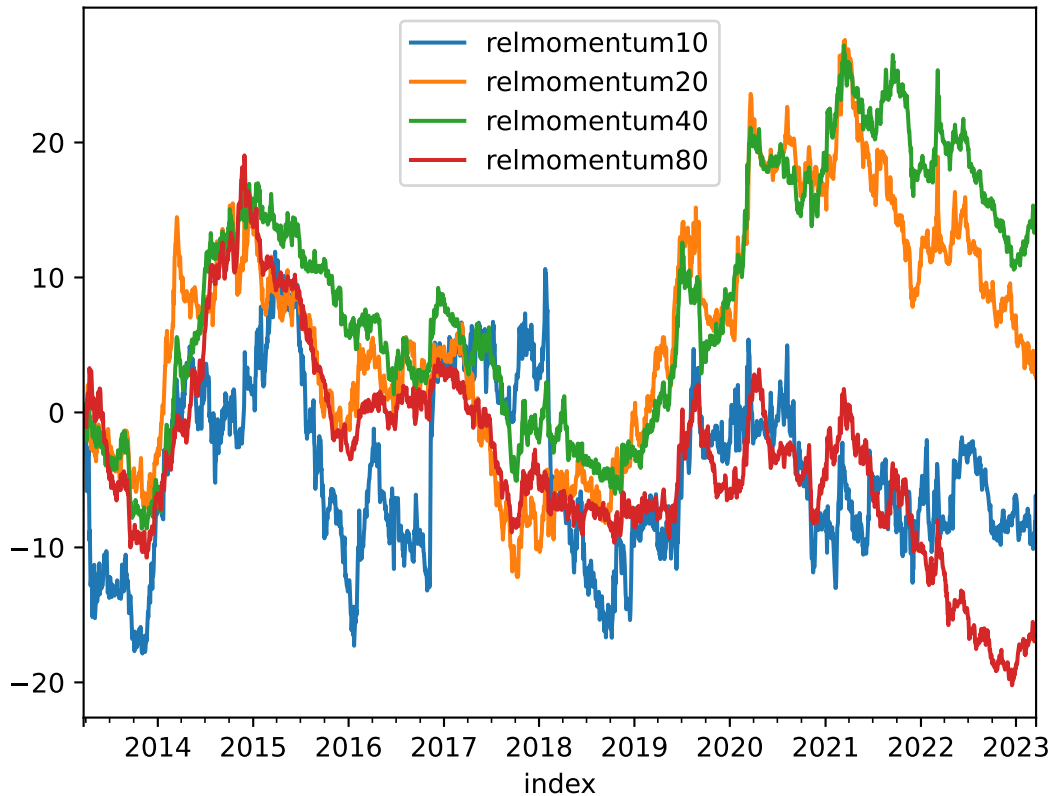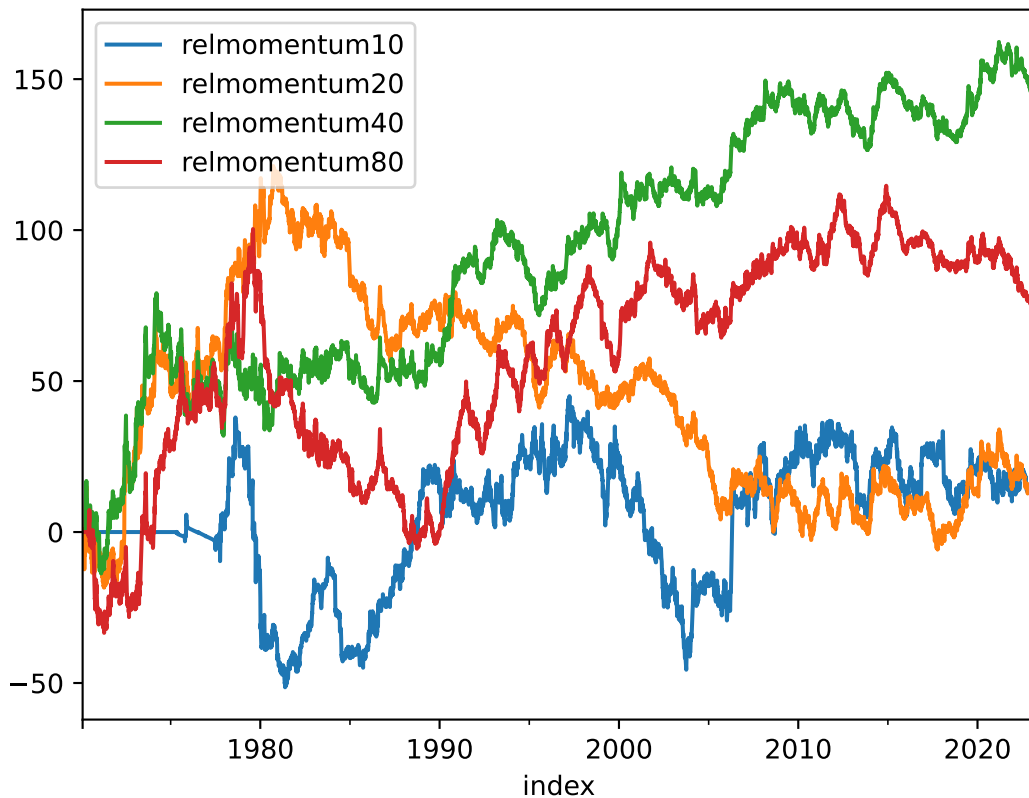
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.708, 'relmomentum20': 0.253, 'relmomentum40': 1.361, 'relmomentum80': -1.576}
ann. std {'relmomentum10': 12.928, 'relmomentum20': 8.901, 'relmomentum40': 7.255, 'relmomentum80': 6.671}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.03, 'relmomentum40': 0.19, 'relmomentum80': -0.24}

Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.287, 'relmomentum20': 0.166, 'relmomentum40': 2.752, 'relmomentum80': 1.47}
ann. std {'relmomentum10': 13.401, 'relmomentum20': 11.498, 'relmomentum40': 10.777, 'relmomentum80': 11.044}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.01, 'relmomentum40': 0.26, 'relmomentum80': 0.13}
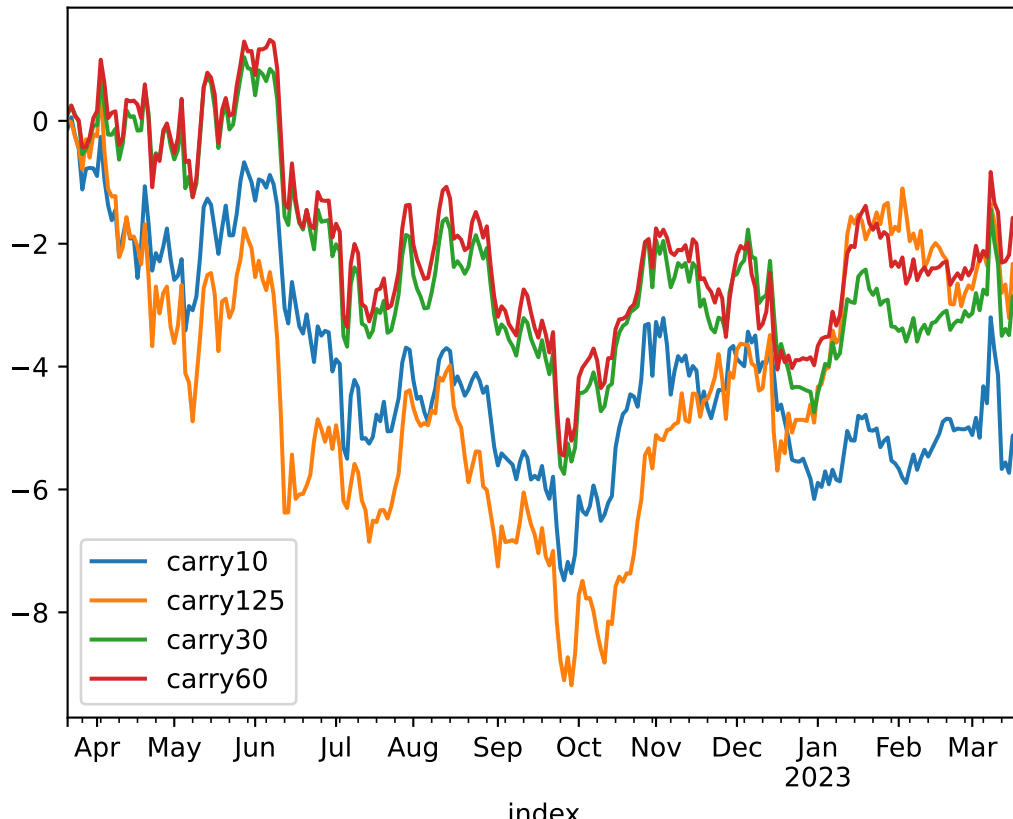
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 5.78, 'carry125': 13.203, 'carry30': 8.911, 'carry60': 11.406}
ann. std {'carry10': 6.085, 'carry125': 6.313, 'carry30': 5.552, 'carry60': 5.275}
ann. SR {'carry10': 0.95, 'carry125': 2.09, 'carry30': 1.61, 'carry60': 2.16}
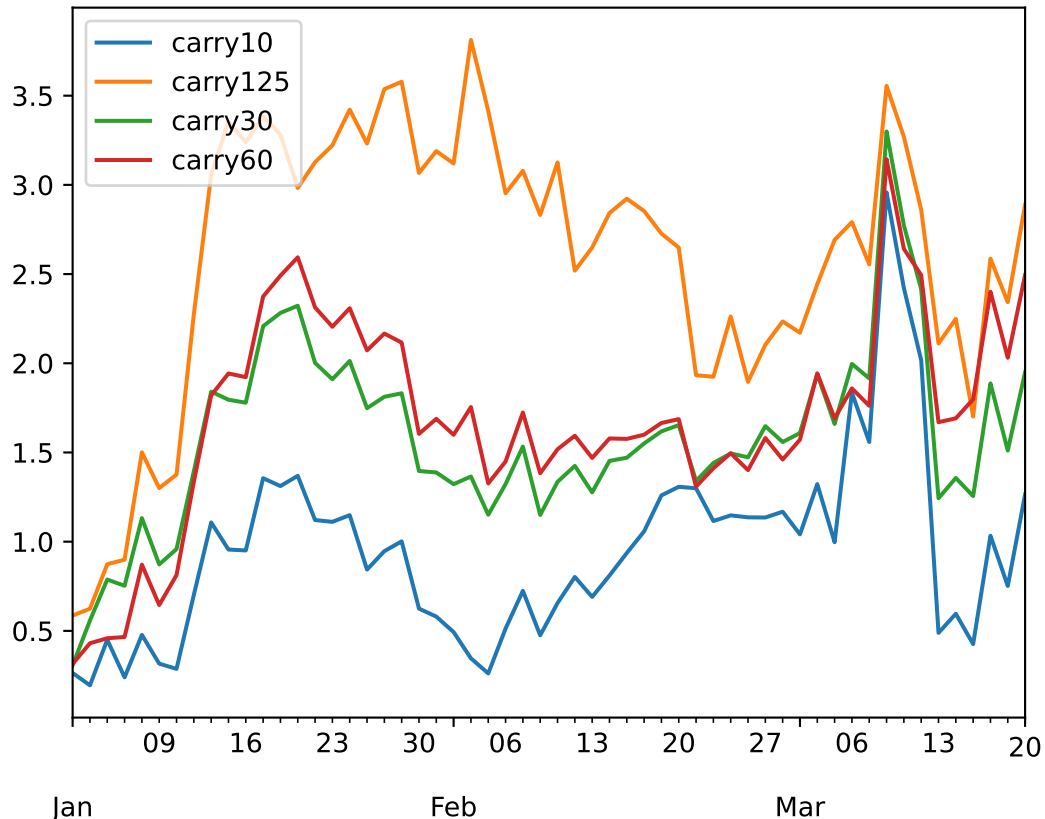
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -4.816, 'carry125': -1.993, 'carry30': -2.751, 'carry60': -1.46}
ann. std {'carry10': 6.255, 'carry125': 7.153, 'carry30': 6.098, 'carry60': 6.19}
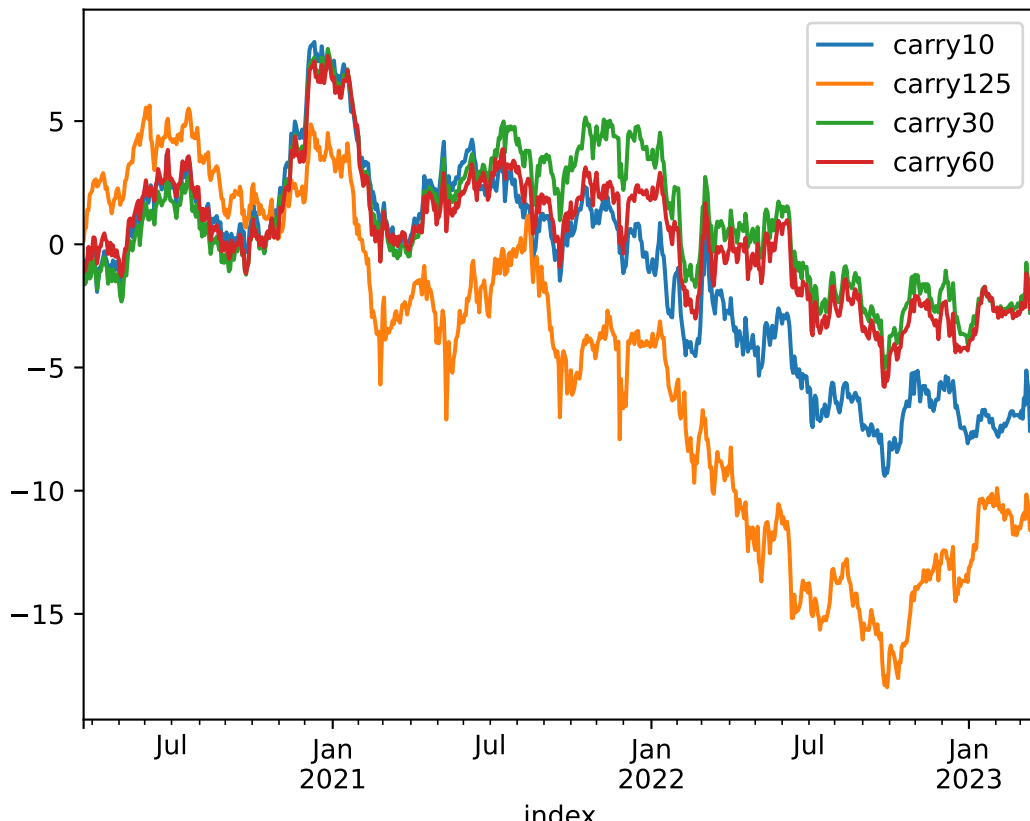ann. SR {'carry10': -0.77, 'carry125': -0.28, 'carry30': -0.45, 'carry60': -0.24}
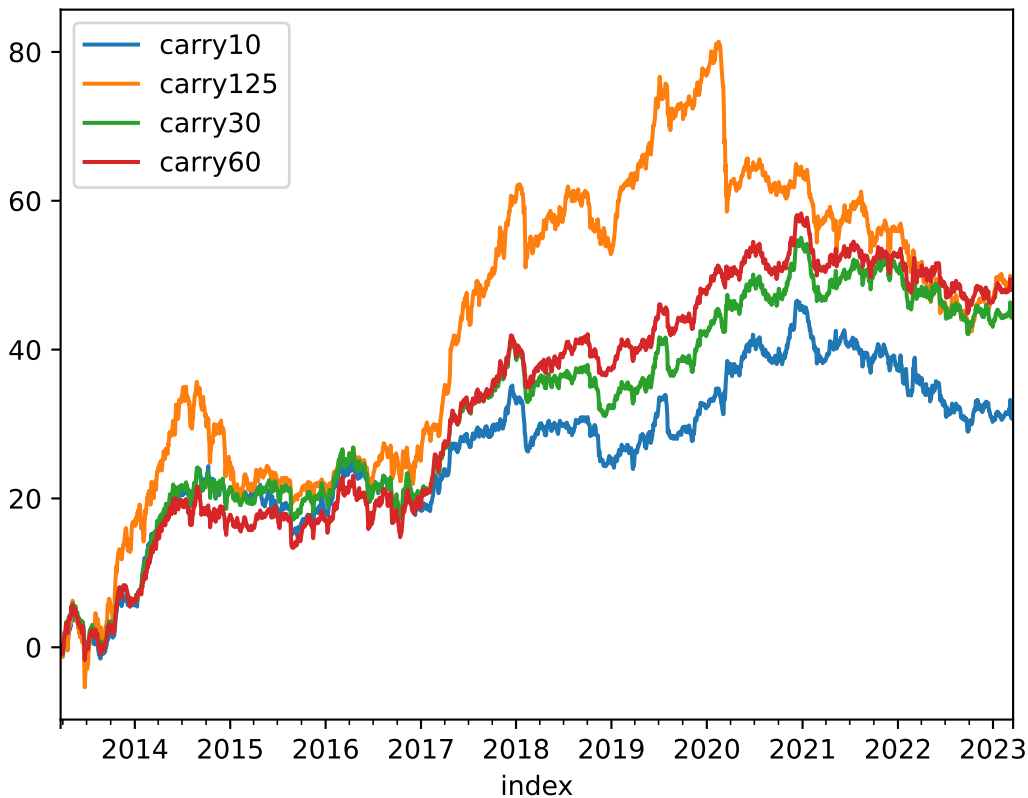
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -2.233, 'carry125': -3.545, 'carry30': -0.686, 'carry60': -0.596}
ann. std {'carry10': 6.62, 'carry125': 8.155, 'carry30': 6.528, 'carry60': 6.517}
ann. SR {'carry10': -0.34, 'carry125': -0.43, 'carry30': -0.11, 'carry60': -0.09}
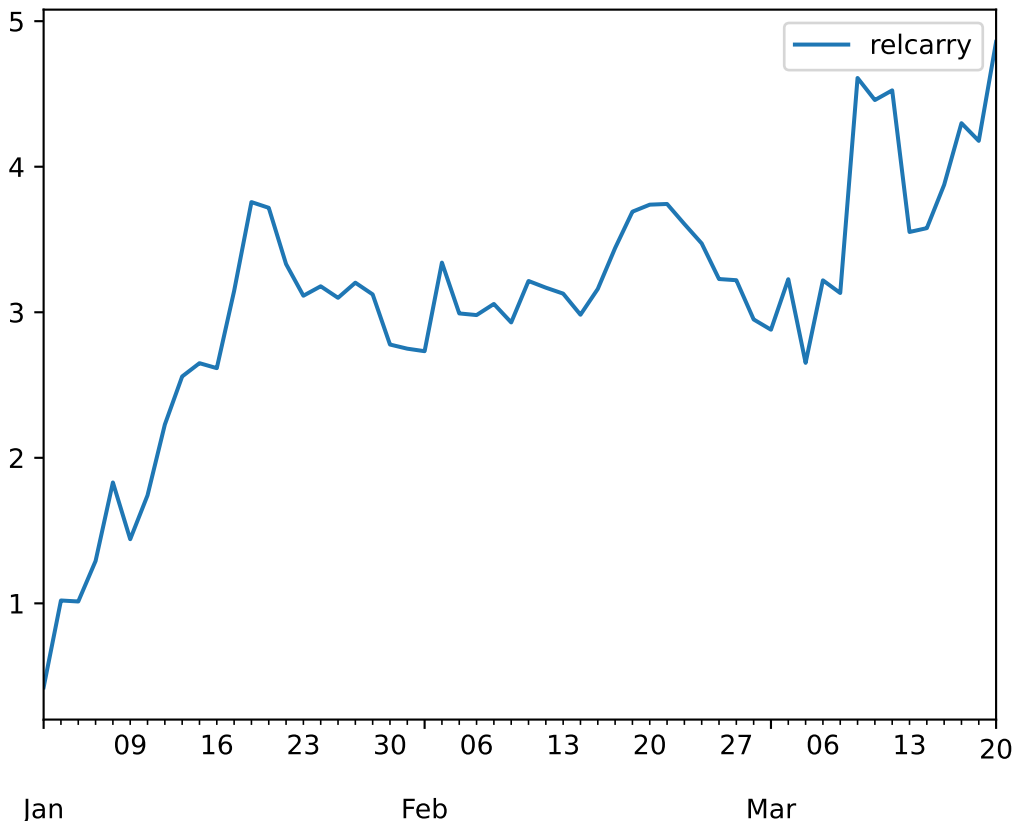
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.098, 'carry125': 4.837, 'carry30': 4.42, 'carry60': 4.796}
ann. std {'carry10': 6.419, 'carry125': 9.244, 'carry30': 6.516, 'carry60': 6.478}
ann. SR {'carry10': 0.48, 'carry125': 0.52, 'carry30': 0.68, 'carry60': 0.74}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.909, 'carry125': 7.573, 'carry30': 8.325, 'carry60': 8.205}
ann. std {'carry10': 11.894, 'carry125': 12.17, 'carry30': 11.912, 'carry60': 11.866}
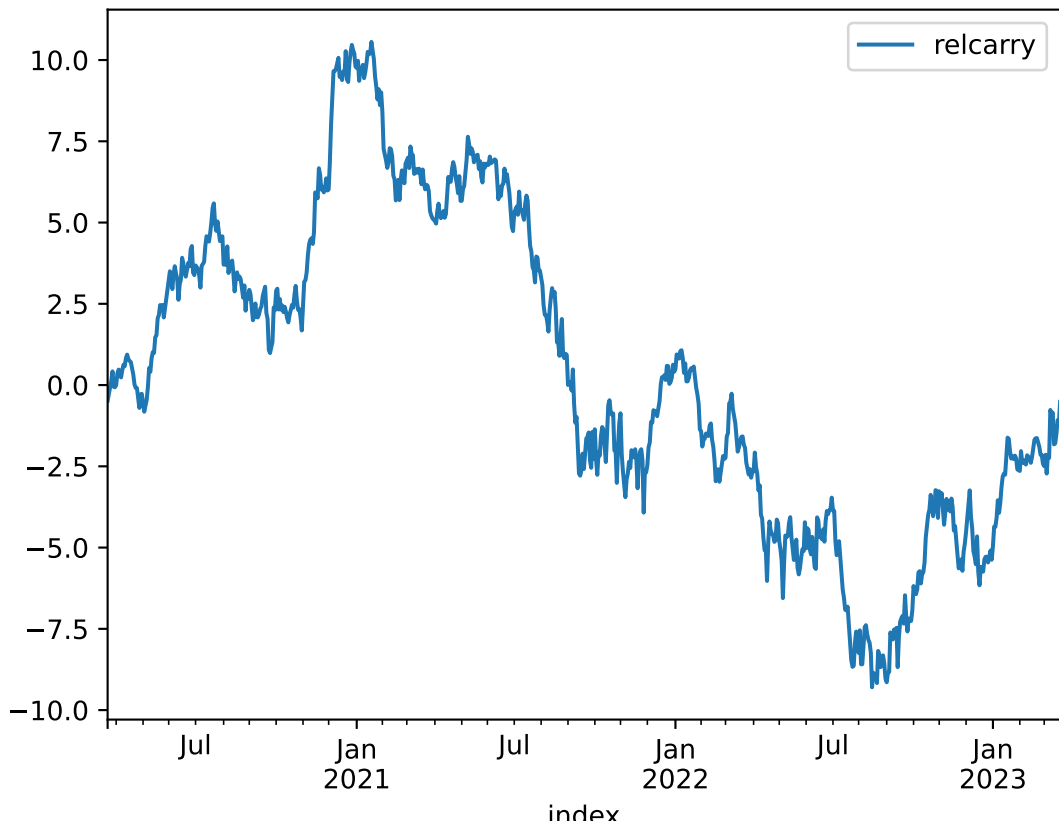ann. SR {'carry10': 0.66, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}
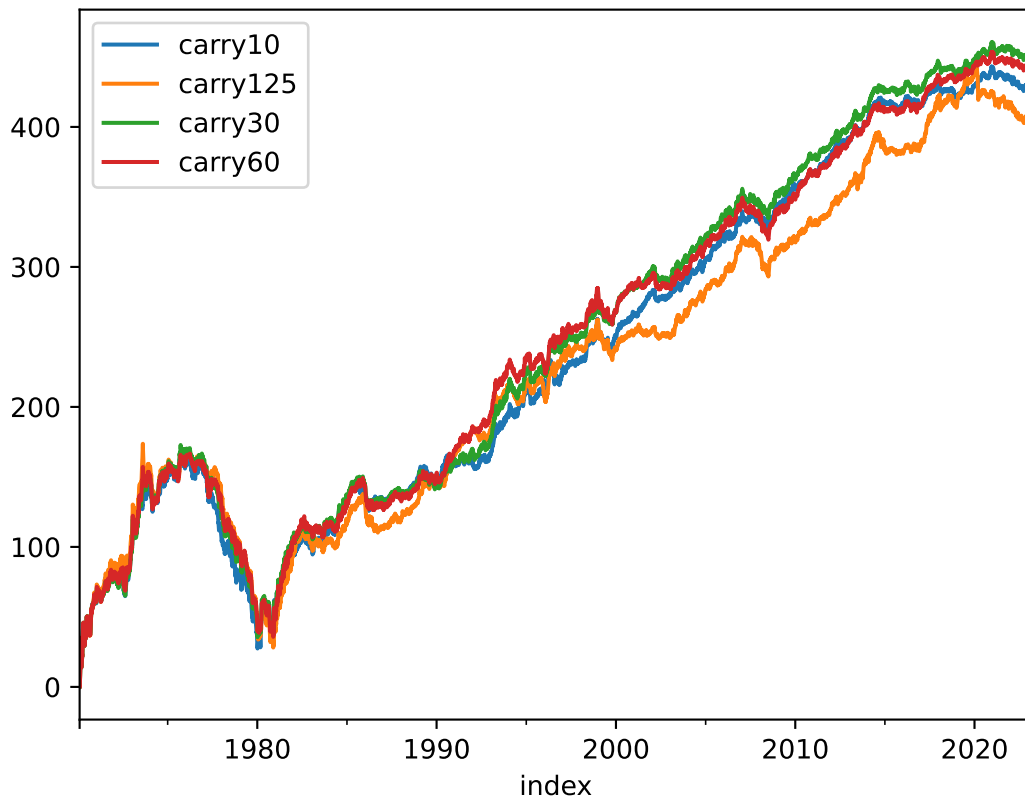
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 22.206}
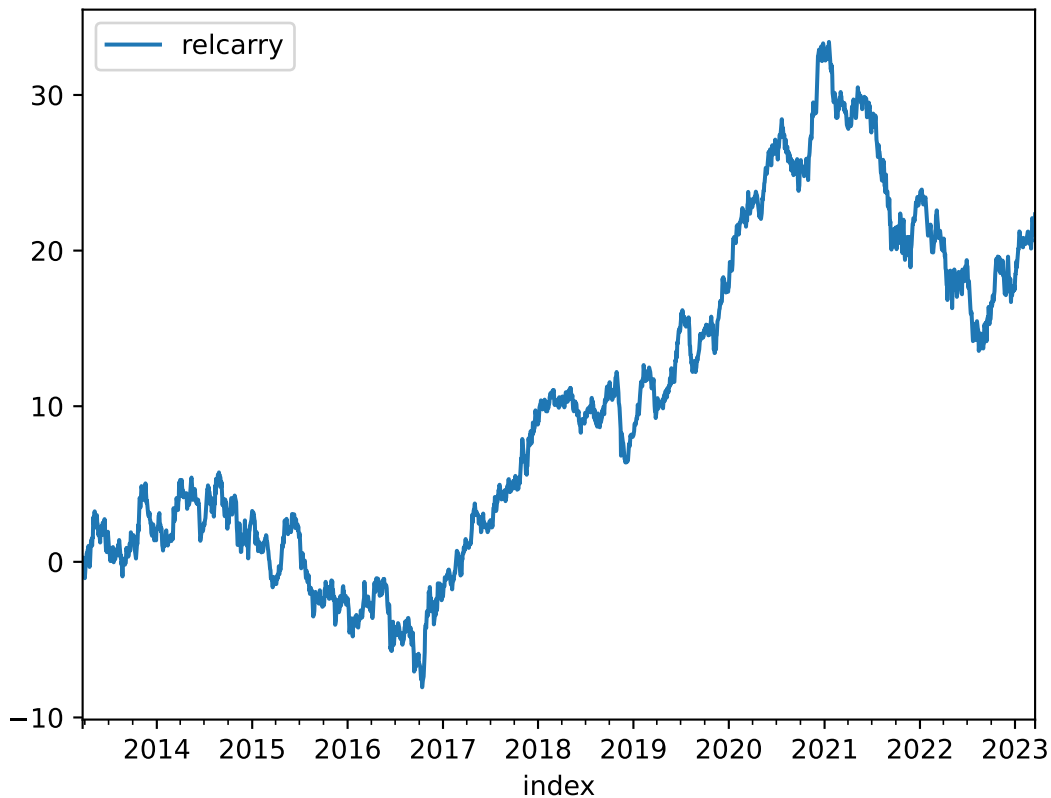ann. std {'relcarry': 6.0}
ann. SR {'relcarry': 3.7}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 1.046}
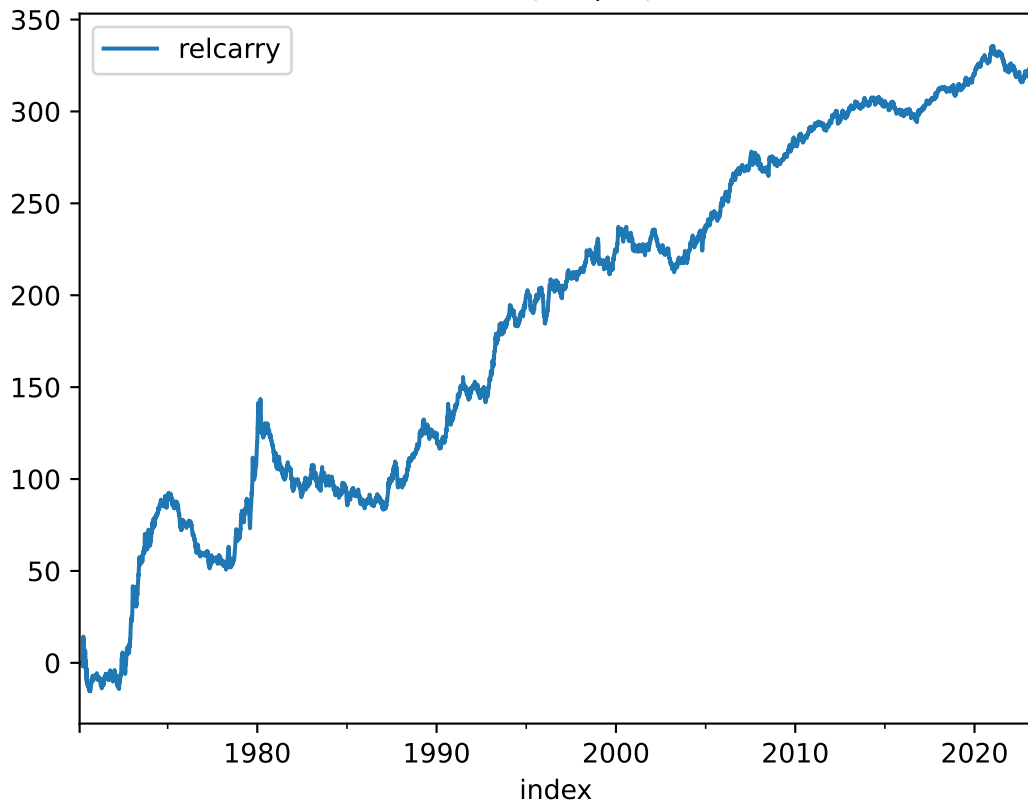ann. std {'relcarry': 7.327}
ann. SR {'relcarry': 0.14}
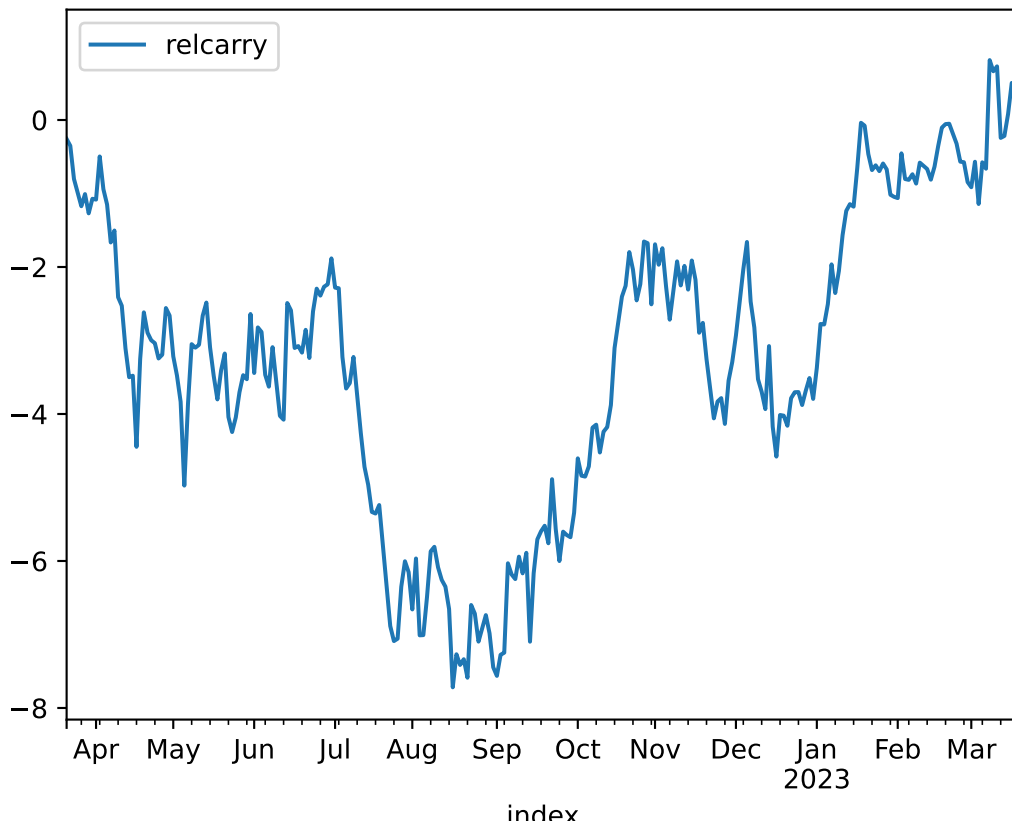
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.17}
ann. std {'relcarry': 6.822}
ann. SR {'relcarry': -0.02}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.193}
ann. std {'relcarry': 6.019}
ann. SR {'relcarry': 0.36}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.995}
ann. std {'relcarry': 9.975}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -5.254, 'skewabs365': -23.708, 'skewrv180': -23.466, 'skewrv365': -28.078}
ann. std {'skewabs180': 12.232, 'skewabs365': 12.28, 'skewrv180': 8.273, 'skewrv365': 8.392}
ann. SR {'skewabs180': -0.43, 'skewabs365': -1.93, 'skewrv180': -2.84, 'skewrv365': -3.35}

Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 2.87, 'skewabs365': -5.937, 'skewrv180': -8.372, 'skewrv365': -2.737}
ann. std {'skewabs180': 10.869, 'skewabs365': 9.569, 'skewrv180': 9.226, 'skewrv365': 5.853}
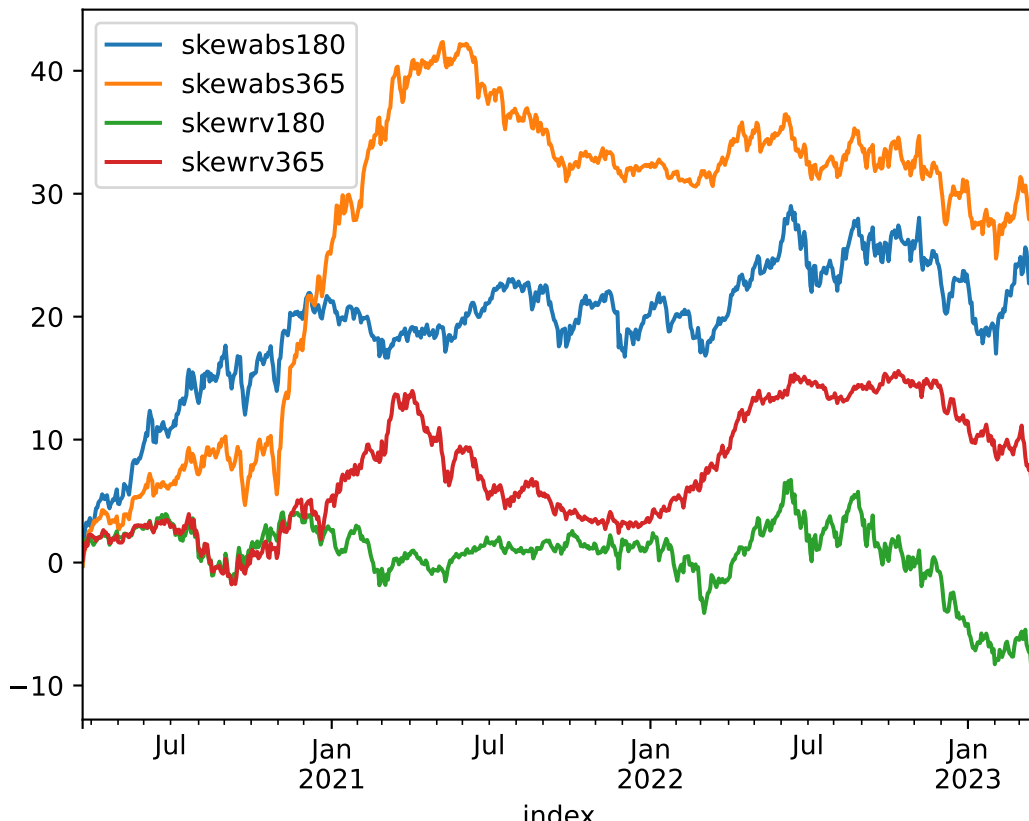ann. SR {'skewabs180': 0.26, 'skewabs365': -0.62, 'skewrv180': -0.91, 'skewrv365': -0.47}
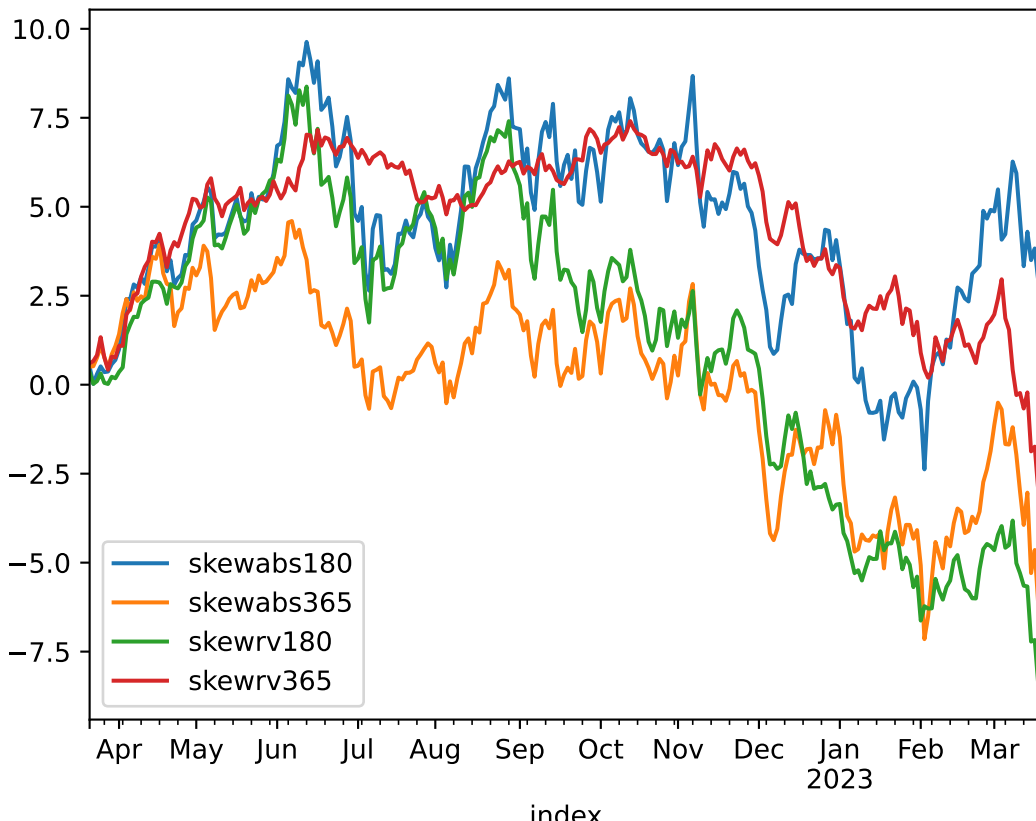
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 7.305, 'skewabs365': 8.47, 'skewrv180': -3.326, 'skewrv365': 1.771}
ann. std {'skewabs180': 9.271, 'skewabs365': 8.94, 'skewrv180': 7.398, 'skewrv365': 6.45}
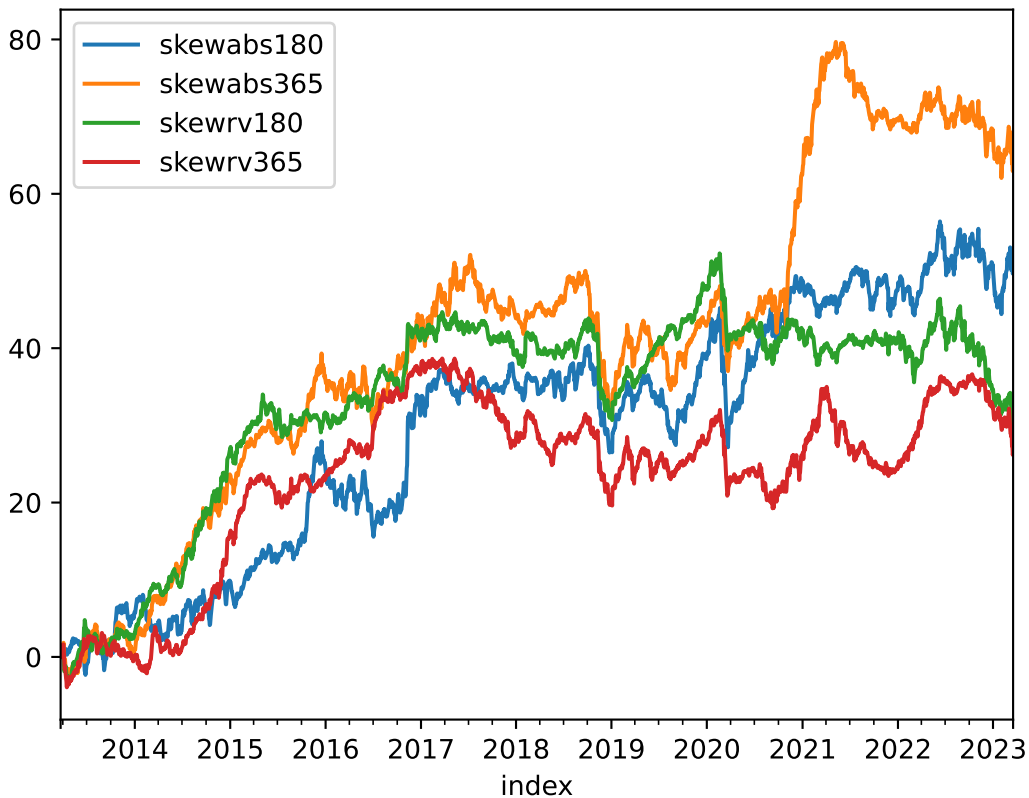ann. SR {'skewabs180': 0.79, 'skewabs365': 0.95, 'skewrv180': -0.45, 'skewrv365': 0.27}
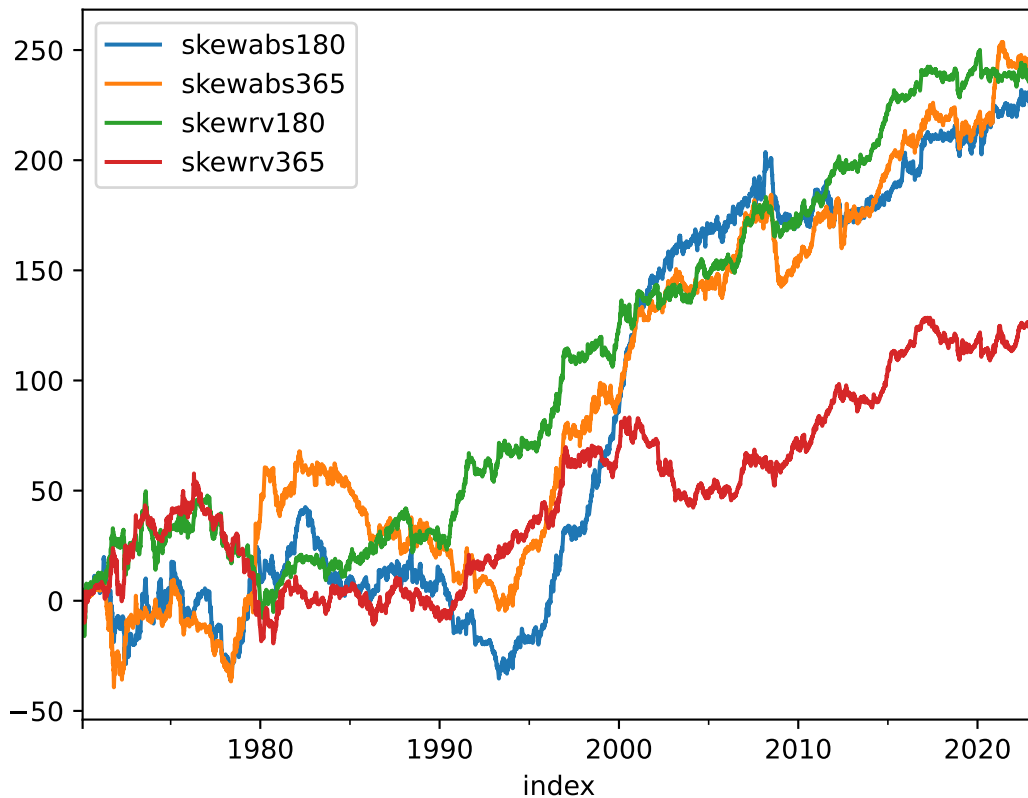
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.881, 'skewabs365': 6.203, 'skewrv180': 2.9, 'skewrv365': 2.596}
ann. std {'skewabs180': 8.134, 'skewabs365': 8.089, 'skewrv180': 6.602, 'skewrv365': 6.196}
ann. SR {'skewabs180': 0.6, 'skewabs365': 0.77, 'skewrv180': 0.44, 'skewrv365': 0.42}
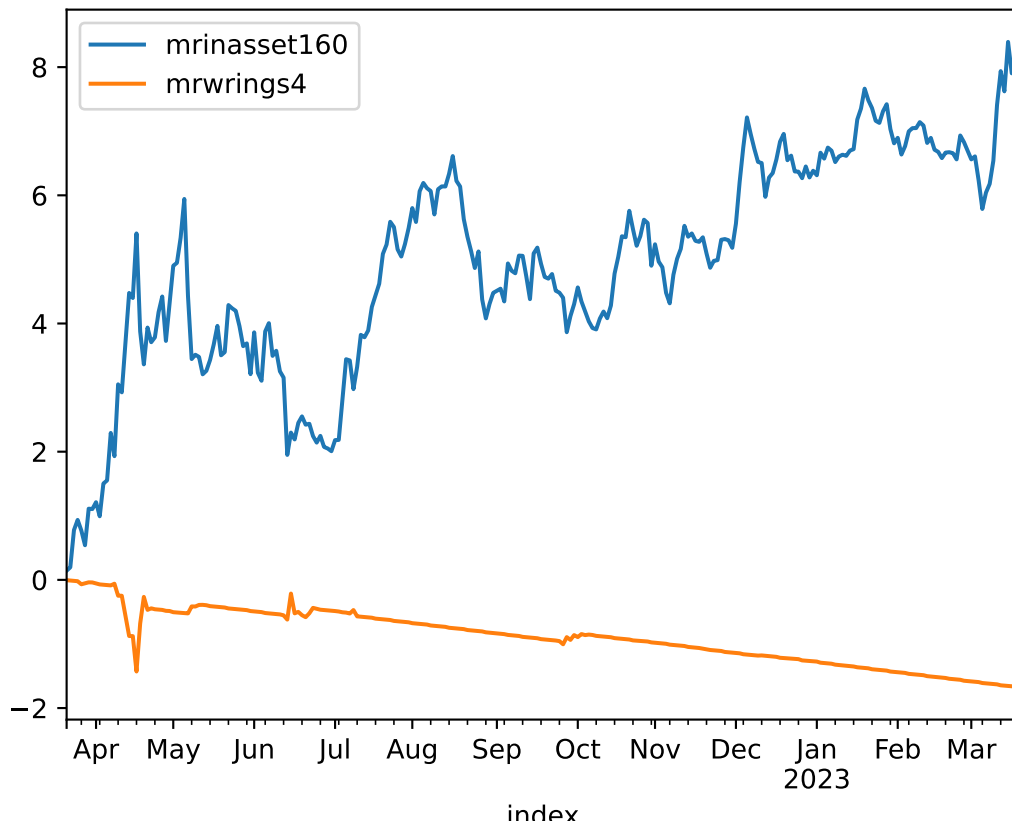
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.159, 'skewabs365': 4.381, 'skewrv180': 4.199, 'skewrv365': 2.148}
ann. std {'skewabs180': 10.783, 'skewabs365': 10.246, 'skewrv180': 9.452, 'skewrv365': 8.746}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.44, 'skewrv365': 0.25}
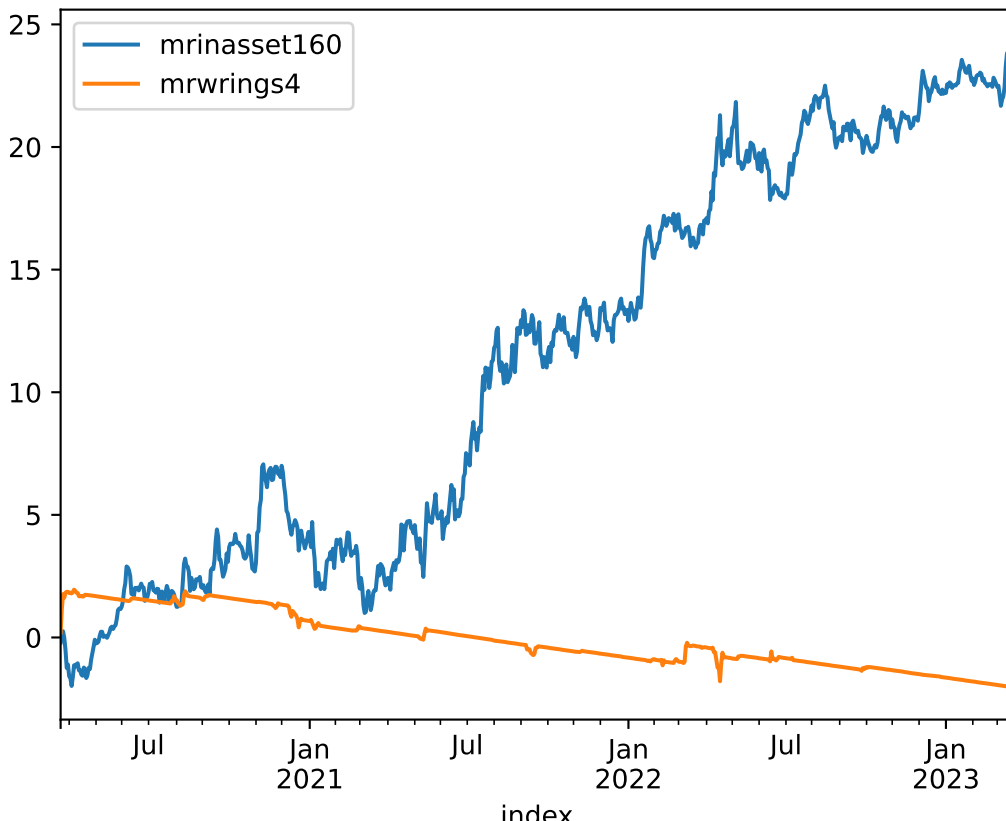
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 6.329, 'mrwrings4': -1.847}
ann. std {'mrinasset160': 4.267, 'mrwrings4': 0.062}
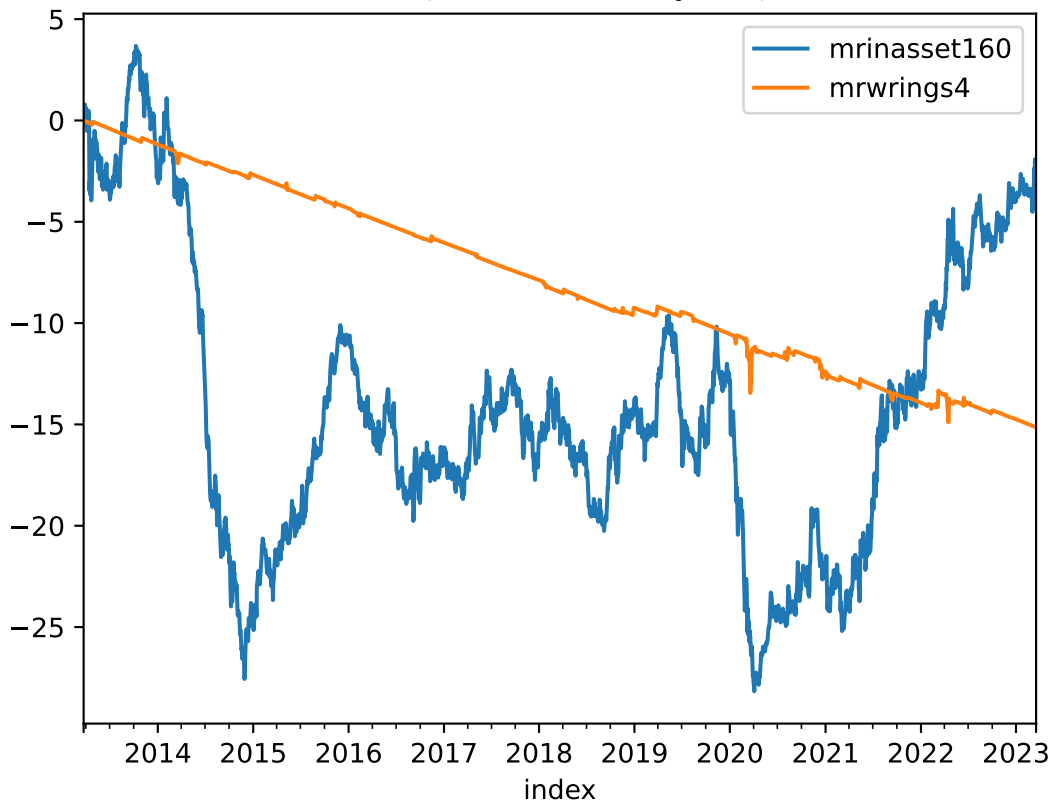ann. SR {'mrinasset160': 1.48, 'mrwrings4': -29.82}
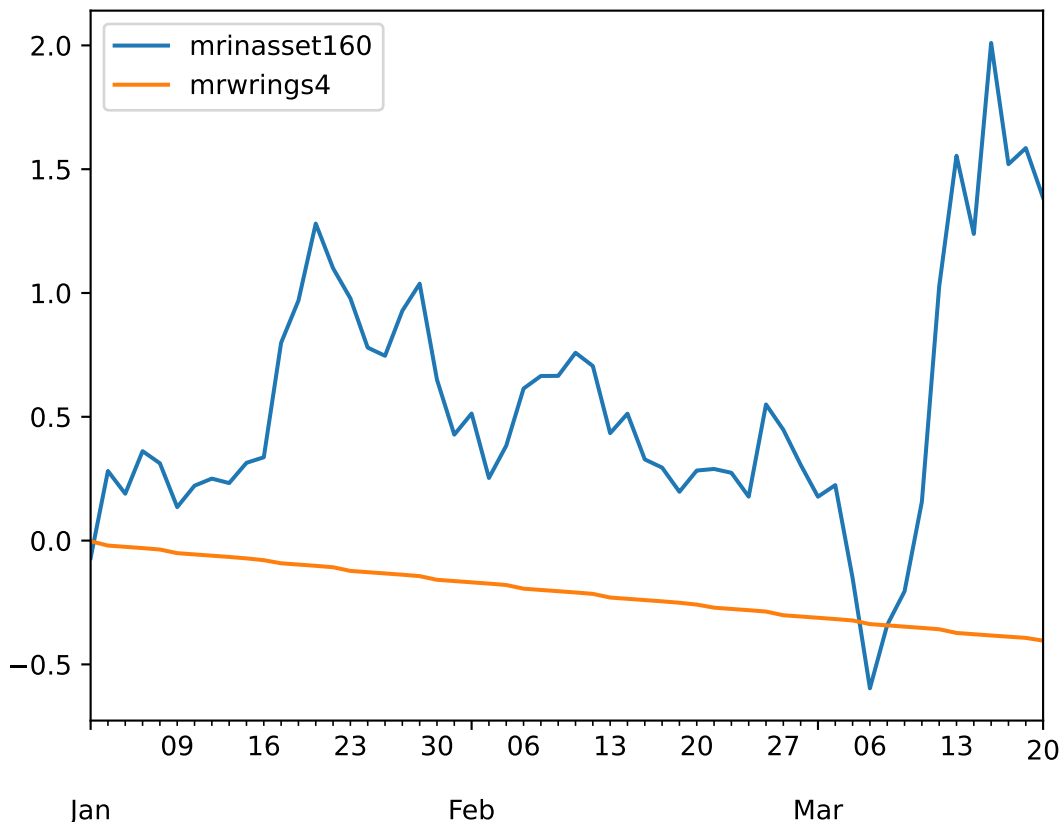
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 7.648, 'mrwrings4': -1.651}
ann. std {'mrinasset160': 5.717, 'mrwrings4': 1.277}
ann. SR {'mrinasset160': 1.34, 'mrwrings4': -1.29}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 7.755, 'mrwrings4': -0.666}
ann. std {'mrinasset160': 6.401, 'mrwrings4': 1.254}
ann. SR {'mrinasset160': 1.21, 'mrwrings4': -0.53}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.249, 'mrwrings4': -1.487}
ann. std {'mrinasset160': 6.496, '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': -2.466}
ann. std {'mrinasset160': 11.148, 'mrwrings4': 2.615}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.94}