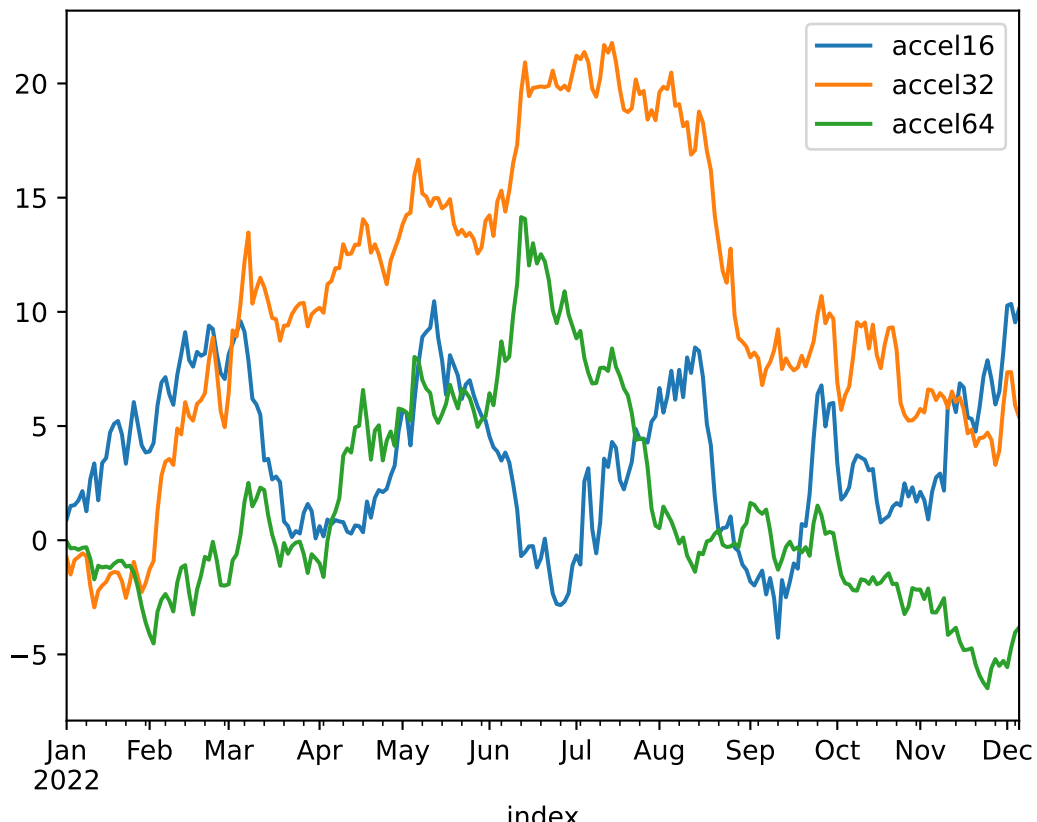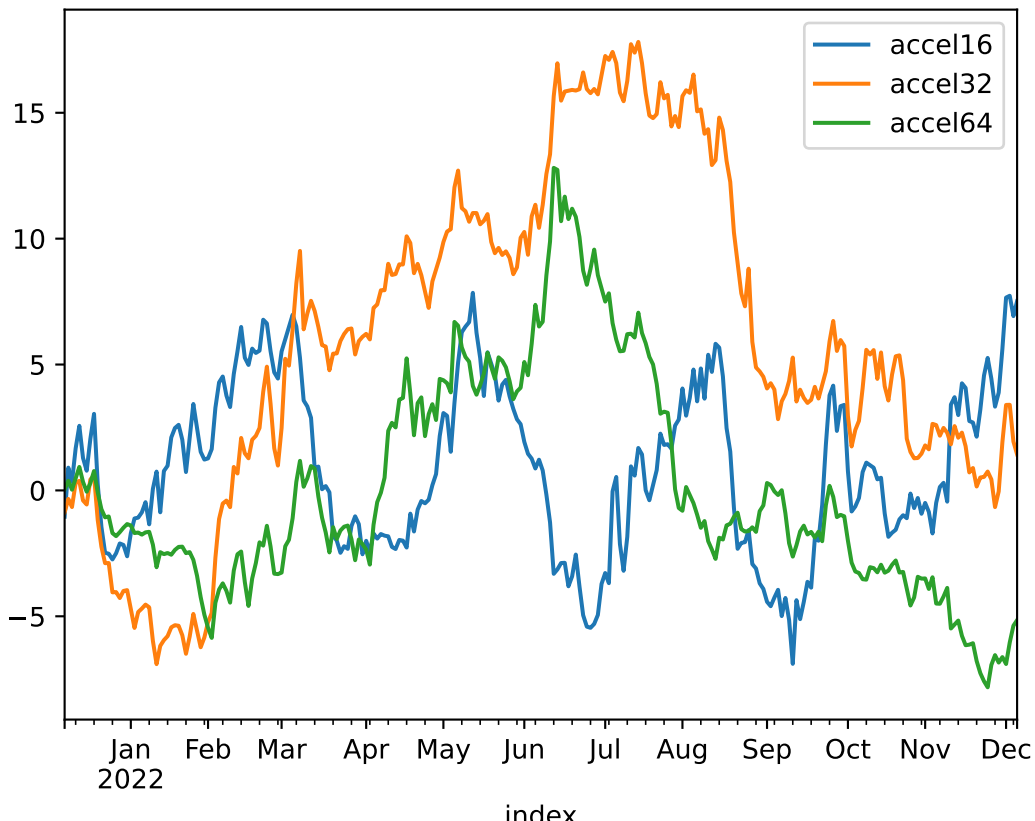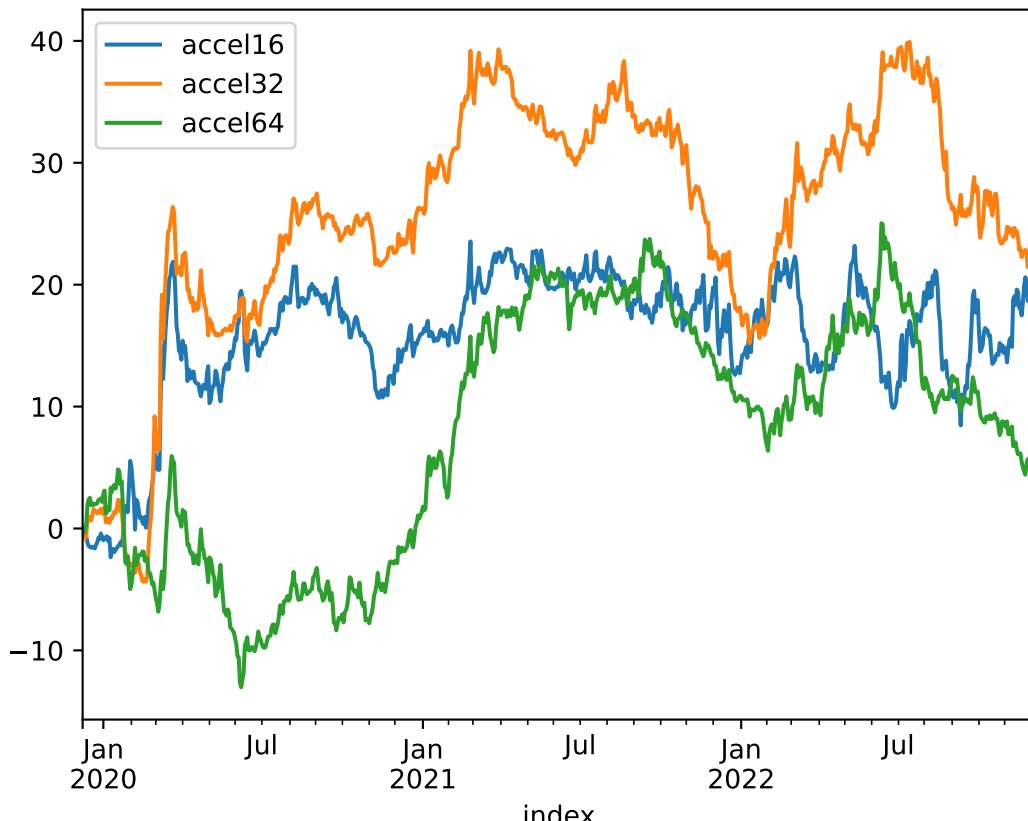Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': 10.72, 'accel32': 5.705, 'accel64': -4.037}
ann. std {'accel16': 16.348, 'accel32': 14.436, 'accel64': 11.924}
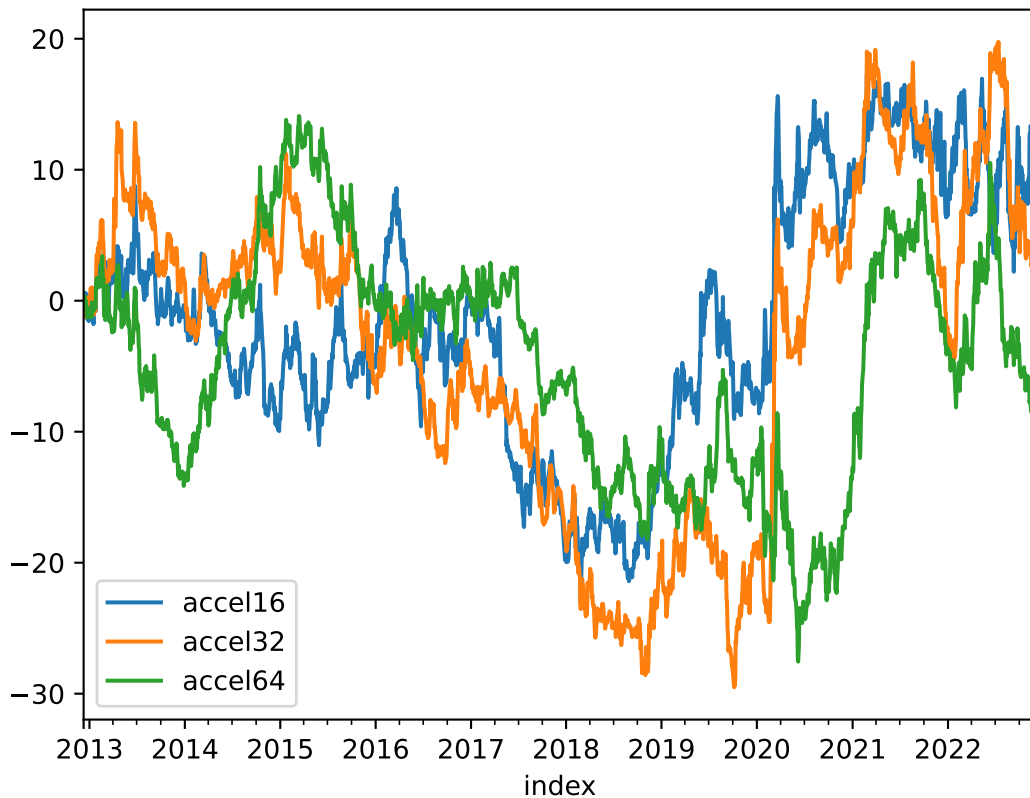ann. SR {'accel16': 0.66, 'accel32': 0.4, 'accel64': -0.34}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 7.401, 'accel32': 1.41, 'accel64': -5.074}
ann. std {'accel16': 16.524, 'accel32': 14.276, 'accel64': 11.642}
ann. SR {'accel16': 0.45, 'accel32': 0.1, 'accel64': -0.44}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 7.483, 'accel32': 7.704, 'accel64': 2.318}
ann. std {'accel16': 14.825, 'accel32': 14.083, 'accel64': 11.768}
ann. SR {'accel16': 0.5, 'accel32': 0.55, 'accel64': 0.2}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 1.632, 'accel32': 0.331, 'accel64': -0.731}
ann. std {'accel16': 11.893, 'accel32': 11.126, 'accel64': 9.572}
ann. SR {'accel16': 0.14, 'accel32': 0.03, 'accel64': -0.08}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.962, 'accel32': 4.561, 'accel64': 4.638}
ann. std {'accel16': 15.732, 'accel32': 13.796, 'accel64': 13.334}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}
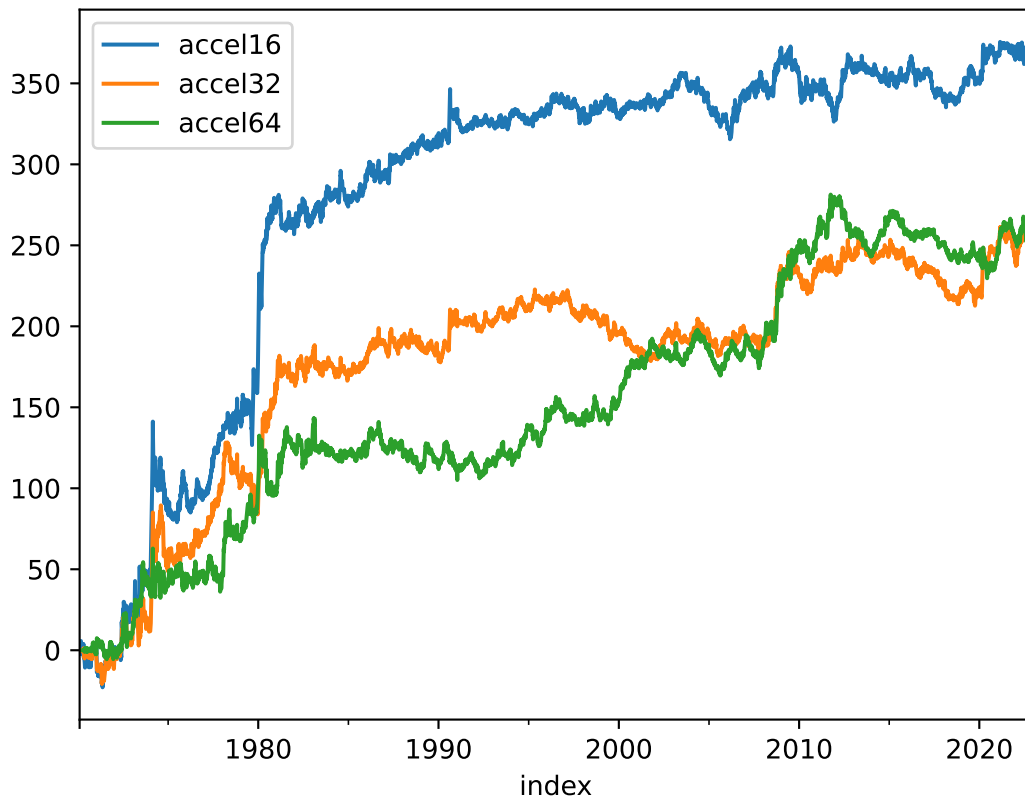
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 4.563, 'assettrend2': 0.801, 'assettrend32': 3.791, 'assettrend4': 6.181, 'assettrend64': 2.851, 'assettrend8': 3.835}
ann. std {'assettrend16': 3.113, 'assettrend2': 7.92, 'assettrend32': 3.442, 'assettrend4': 5.914, 'assettrend64': 4.093, 'assettrend8': 3.868}
ann. SR {'assettrend16': 1.47, 'assettrend2': 0.1, 'assettrend32': 1.1, 'assettrend4': 1.05, 'assettrend64': 0.7, 'assettrend8': 0.99}
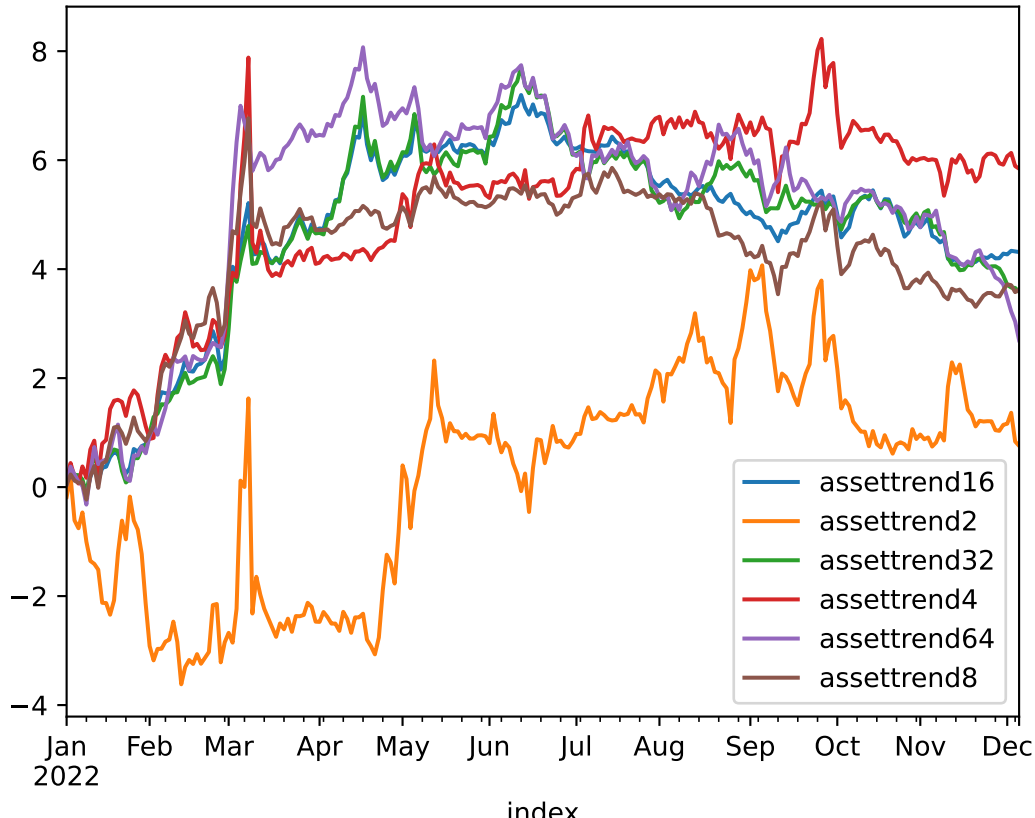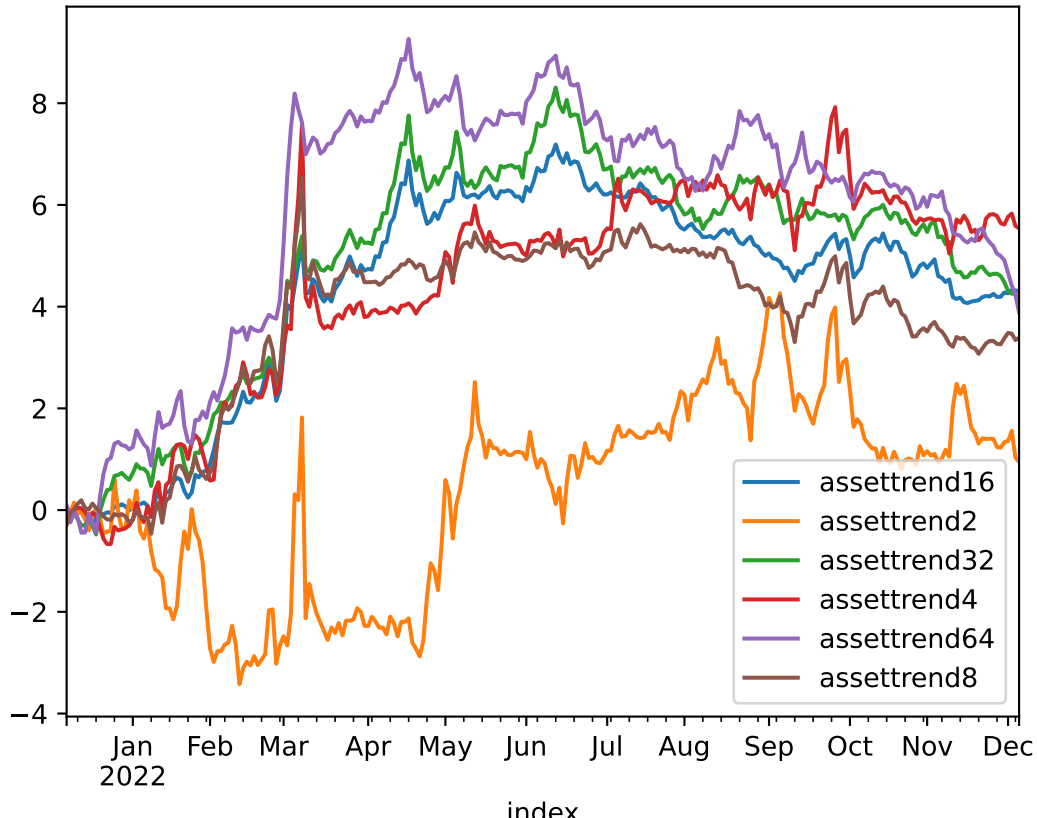
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 4.241, 'assettrend2': 0.936, 'assettrend32': 4.113, 'assettrend4': 5.455, 'assettrend64': 3.828, 'assettrend8': 3.337}
ann. std {'assettrend16': 3.02, 'assettrend2': 7.789, 'assettrend32': 3.398, 'assettrend4': 5.743, 'assettrend64': 4.105, 'assettrend8': 3.766}
ann. SR {'assettrend16': 1.4, 'assettrend2': 0.12, 'assettrend32': 1.21, 'assettrend4': 0.95, 'assettrend64': 0.93, 'assettrend8': 0.89}
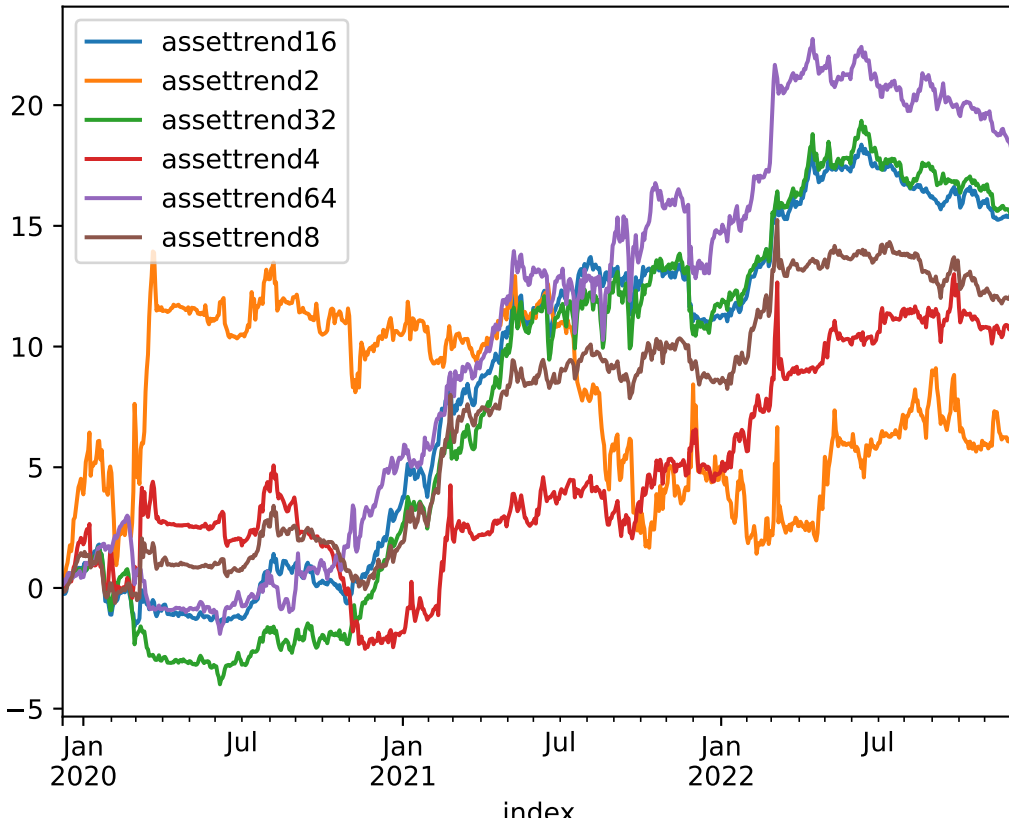
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.069, 'assettrend2': 1.896, 'assettrend32': 4.983, 'assettrend4': 3.476, 'assettrend64': 5.685, 'assettrend8': 3.961}
ann. std {'assettrend16': 3.613, 'assettrend2': 7.891, 'assettrend32': 4.429, 'assettrend4': 5.456, 'assettrend64': 5.131, 'assettrend8': 3.758}
ann. SR {'assettrend16': 1.4, 'assettrend2': 0.24, 'assettrend32': 1.13, 'assettrend4': 0.64, 'assettrend64': 1.11, 'assettrend8': 1.05}
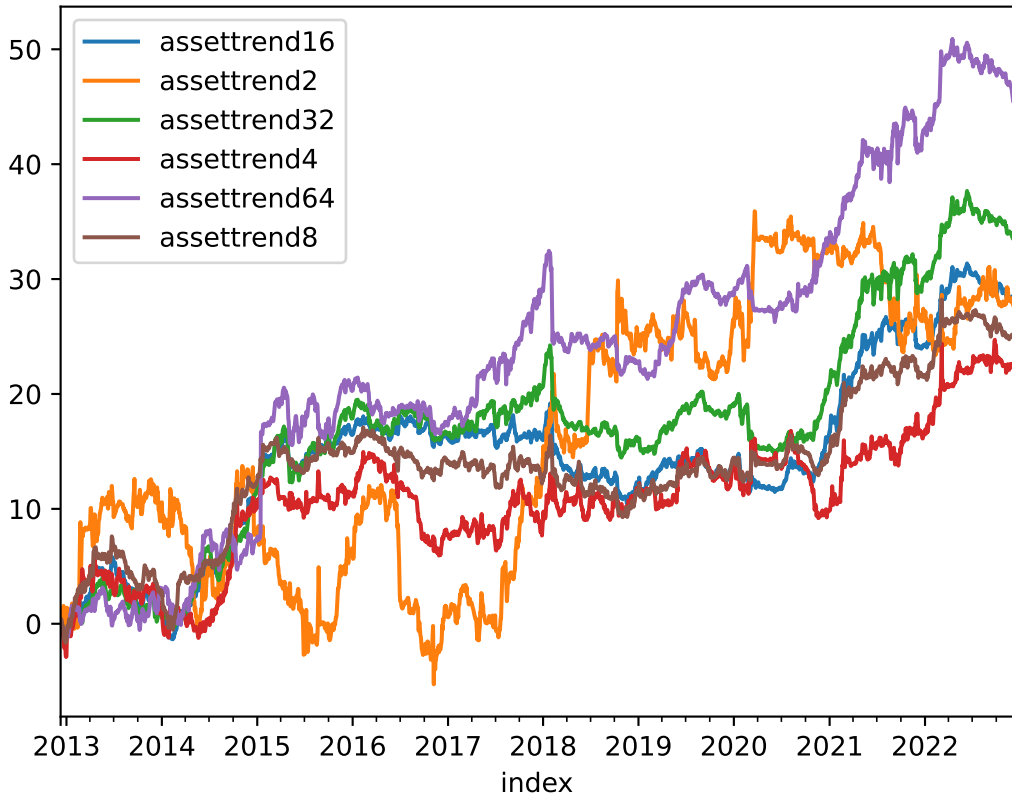
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.797, 'assettrend2': 2.725, 'assettrend32': 3.293, 'assettrend4': 2.193, 'assettrend64': 4.471, 'assettrend8': 2.462}
ann. std {'assettrend16': 3.281, 'assettrend2': 8.457, 'assettrend32': 3.761, 'assettrend4': 5.041, 'assettrend64': 5.312, 'assettrend8': 3.593}
ann. SR {'assettrend16': 0.85, 'assettrend2': 0.32, 'assettrend32': 0.88, 'assettrend4': 0.44, 'assettrend64': 0.84, 'assettrend8': 0.69}
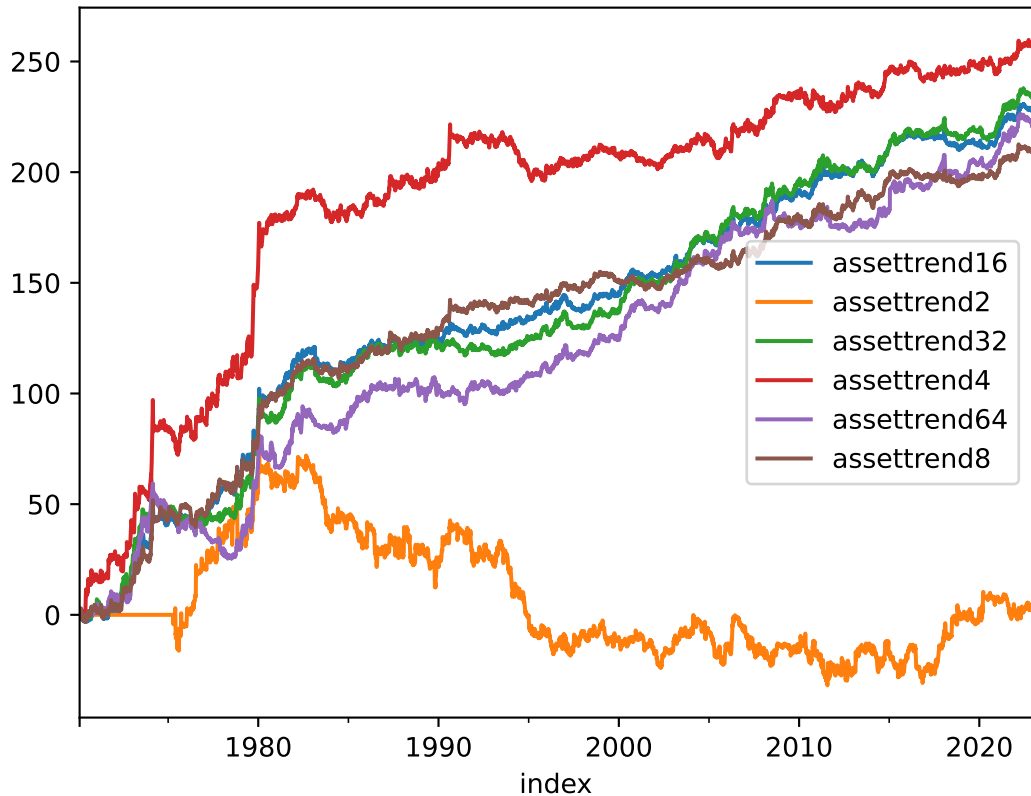
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.233, 'assettrend2': 0.041, 'assettrend32': 4.341, 'assettrend4': 4.779, 'assettrend64': 4.102, 'assettrend8': 3.889}
ann. std {'assettrend16': 4.664, 'assettrend2': 10.056, 'assettrend32': 4.899, 'assettrend4': 7.354, 'assettrend64': 5.474, 'assettrend8': 5.039}
ann. SR {'assettrend16': 0.91, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}
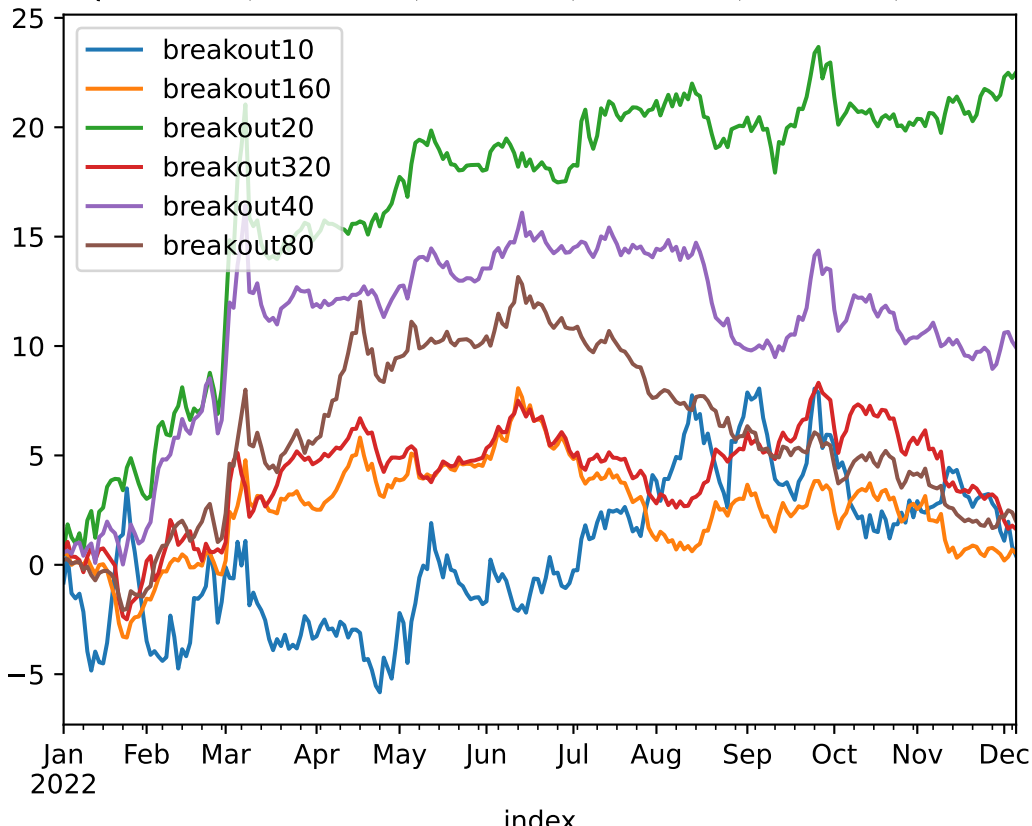
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 0.437, 'breakout160': 0.562, 'breakout20': 23.812, 'breakout320': 1.723, 'breakout40': 10.507, 'breakout80': 2.104}
ann. std {'breakout10': 14.016, 'breakout160': 7.302, 'breakout20': 12.322, 'breakout320': 7.625, 'breakout40': 9.808, 'breakout80': 8.026}
ann. SR {'breakout10': 0.03, 'breakout160': 0.08, 'breakout20': 1.93, 'breakout320': 0.23, 'breakout40': 1.07, 'breakout80': 0.26}
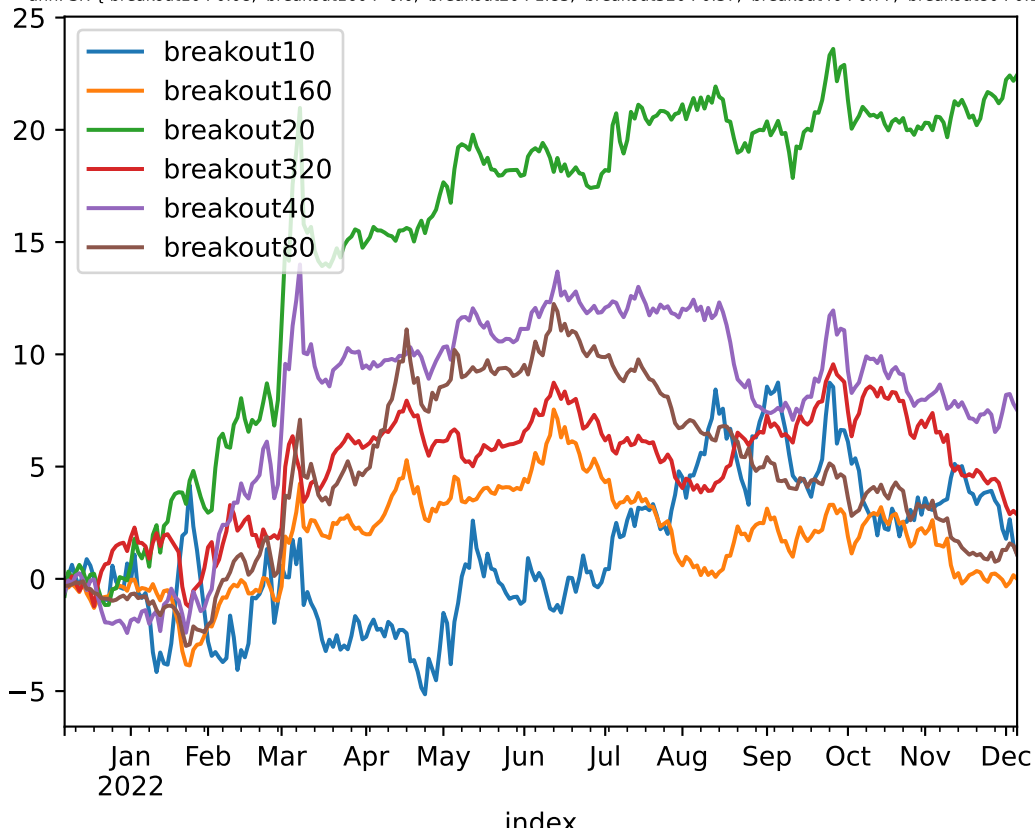
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 1.081, 'breakout160': -0.001, 'breakout20': 22.096, 'breakout320': 2.822, 'breakout40': 7.404, 'breakout80': 1.059}
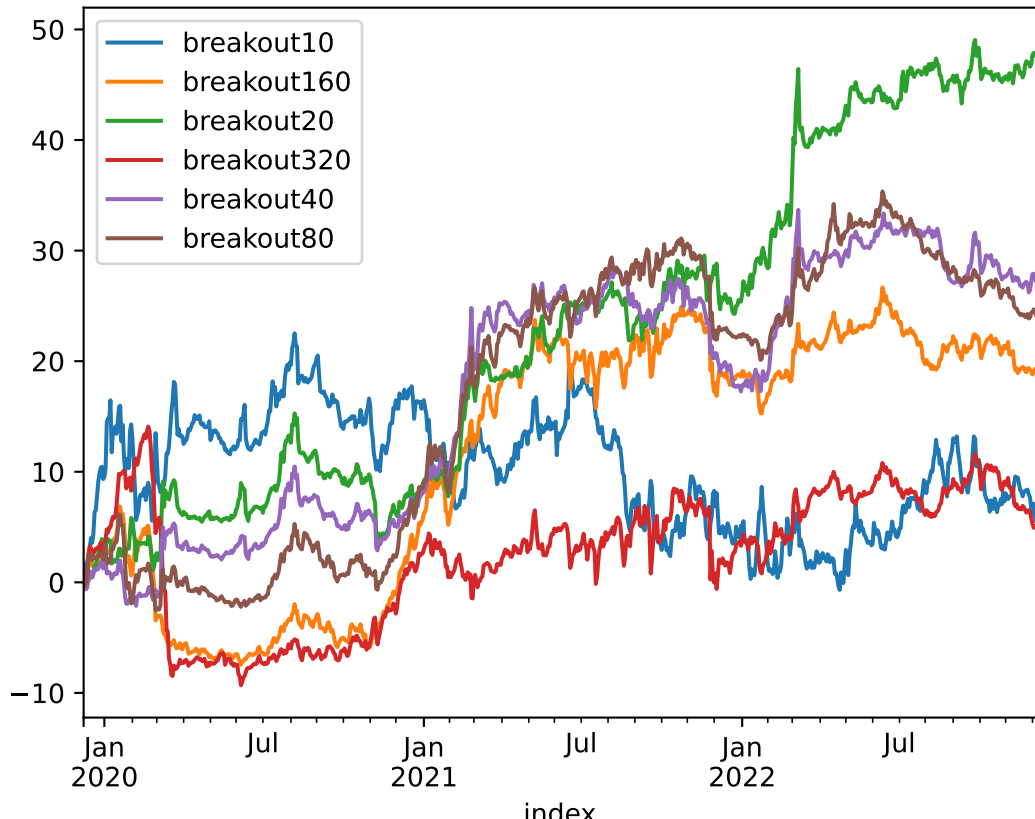ann. std {'breakout10': 13.761, 'breakout160': 7.123, 'breakout20': 12.057, 'breakout320': 7.547, 'breakout40': 9.614, 'breakout80': 7.766}
ann. SR {'breakout10': 0.08, 'breakout160': -0.0, 'breakout20': 1.83, 'breakout320': 0.37, 'breakout40': 0.77, 'breakout80': 0.14}

Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': 1.819, 'breakout160': 6.263, 'breakout20': 15.678, 'breakout320': 1.613, 'breakout40': 8.903, 'breakout80': 7.916}
ann. std {'breakout10': 15.107, 'breakout160': 9.787, 'breakout20': 11.501, 'breakout320': 10.793, 'breakout40': 9.955, 'breakout80': 9.636}
ann. SR {'breakout10': 0.12, 'breakout160': 0.64, 'breakout20': 1.36, 'breakout320': 0.15, 'breakout40': 0.89, 'breakout80': 0.82}
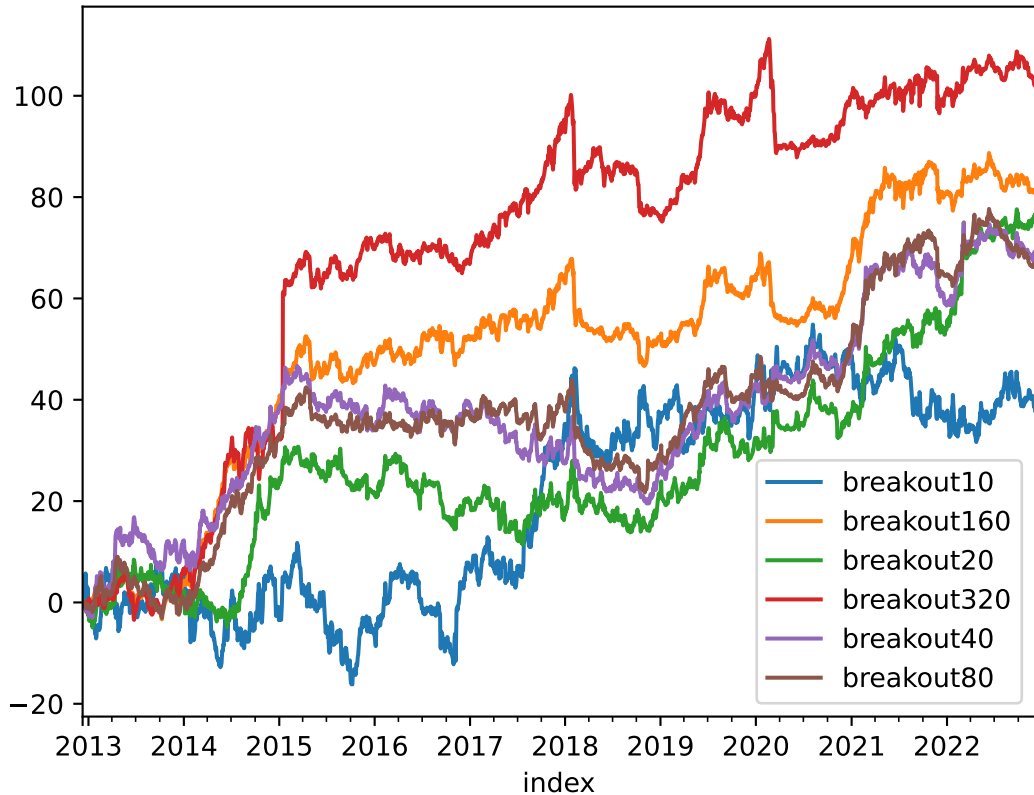
Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.721, 'breakout160': 7.971, 'breakout20': 7.506, 'breakout320': 10.022, 'breakout40': 6.727, 'breakout80': 6.531}
ann. std {'breakout10': 15.773, 'breakout160': 9.143, 'breakout20': 11.21, 'breakout320': 13.348, 'breakout40': 9.839, 'breakout80': 9.017}
ann. SR {'breakout10': 0.24, 'breakout160': 0.87, 'breakout20': 0.67, 'breakout320': 0.75, 'breakout40': 0.68, 'breakout80': 0.72}
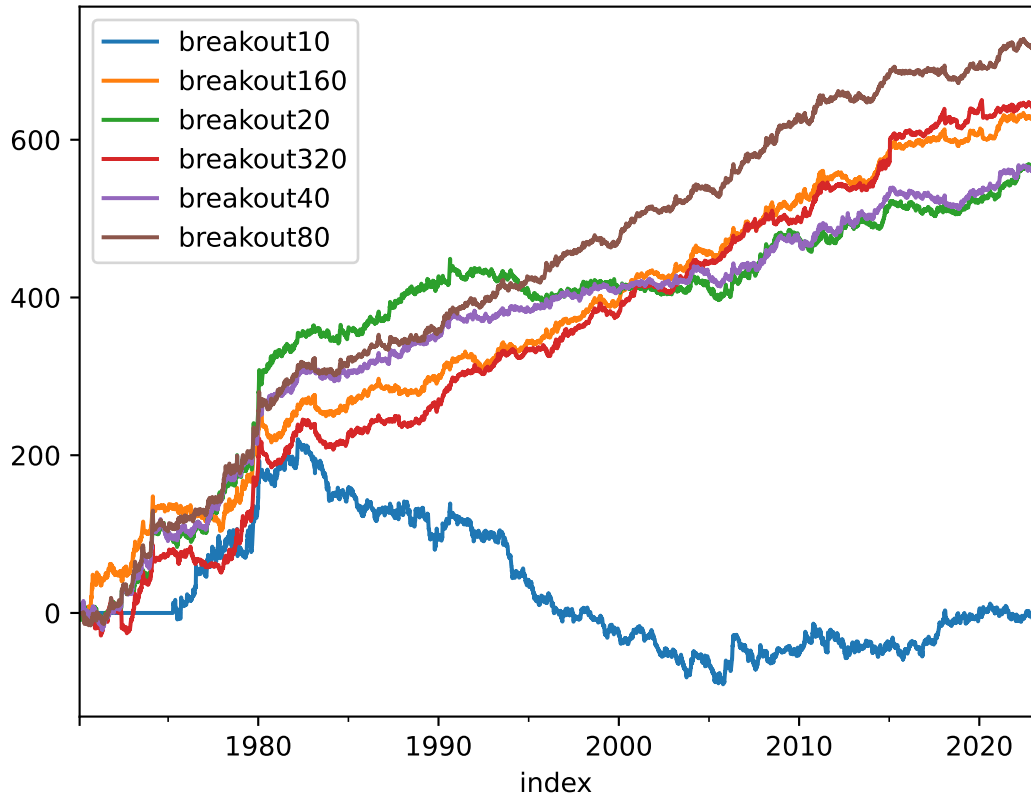
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.094, 'breakout160': 11.635, 'breakout20': 10.549, 'breakout320': 11.906, 'breakout40': 10.423, 'breakout80': 13.309}
ann. std {'breakout10': 20.849, 'breakout160': 12.506, 'breakout20': 16.112, 'breakout320': 13.059, 'breakout40': 13.242, 'breakout80': 12.764}
ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}
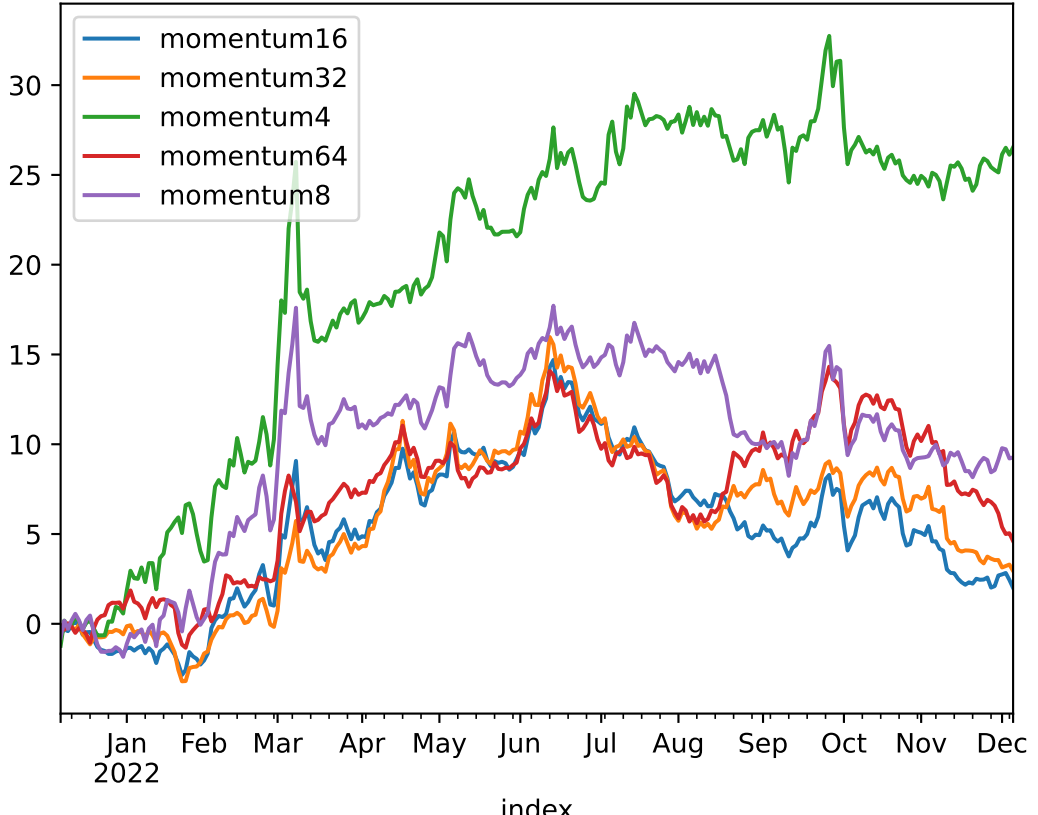
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 3.896, 'momentum32': 3.739, 'momentum4': 27.466, 'momentum64': 3.988, 'momentum8': 11.752}
ann. std {'momentum16': 10.288, 'momentum32': 9.934, 'momentum4': 17.635, 'momentum64': 9.595, 'momentum8': 13.471}
ann. SR {'momentum16': 0.38, 'momentum32': 0.38, 'momentum4': 1.56, 'momentum64': 0.42, 'momentum8': 0.87}

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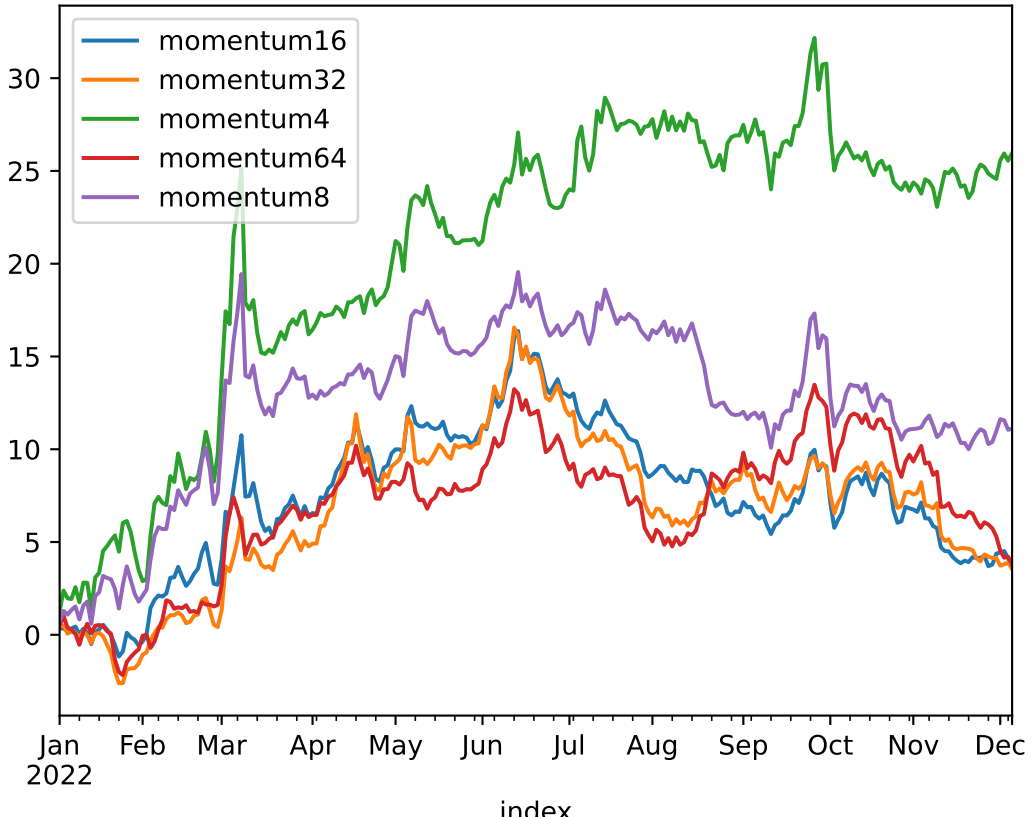
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': 1.97, 'momentum32': 2.9, 'momentum4': 26.127, 'momentum64': 4.54, 'momentum8': 9.126}
ann. std {'momentum16': 9.995, 'momentum32': 9.632, 'momentum4': 17.182, 'momentum64': 9.366, 'momentum8': 13.175}
ann. SR {'momentum16': 0.2, 'momentum32': 0.3, 'momentum4': 1.52, 'momentum64': 0.48, 'momentum8': 0.69}
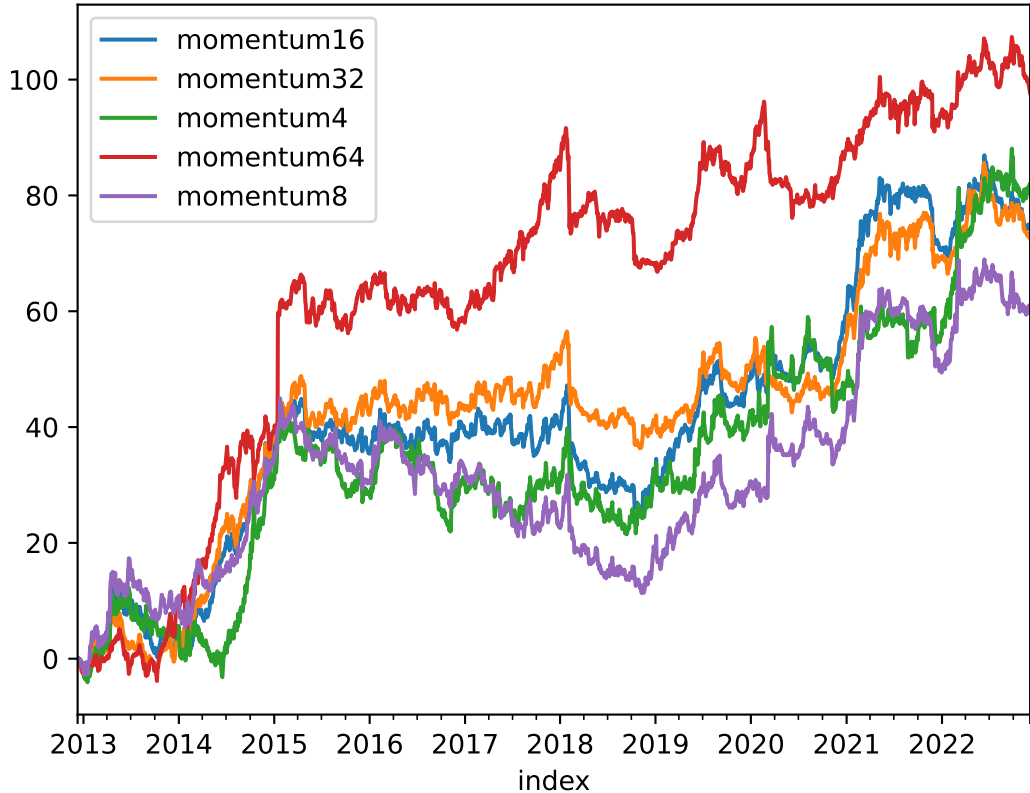
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 9.201, 'momentum32': 7.989, 'momentum4': 14.22, 'momentum64': 5.071, 'momentum8': 10.482}
ann. std {'momentum16': 11.034, 'momentum32': 10.901, 'momentum4': 16.046, 'momentum64': 10.997, 'momentum8': 12.732}
ann. SR {'momentum16': 0.83, 'momentum32': 0.73, 'momentum4': 0.89, 'momentum64': 0.46, 'momentum8': 0.82}
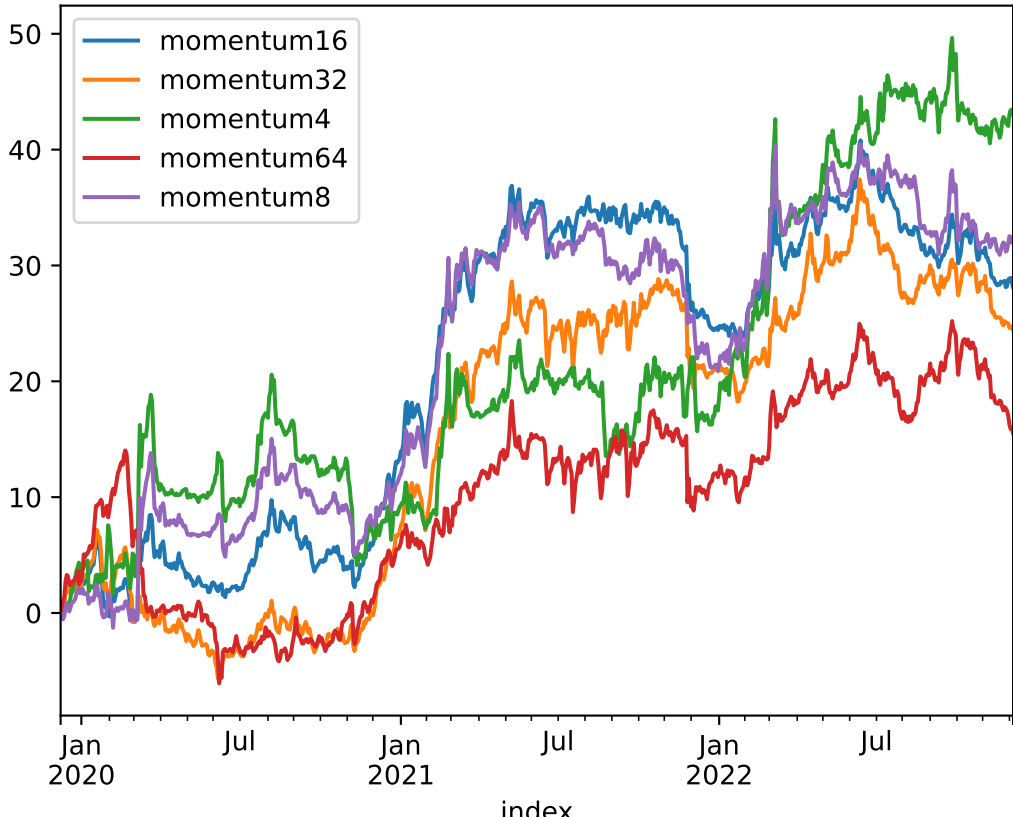
Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.29, 'momentum32': 7.13, 'momentum4': 8.042, 'momentum64': 9.59, 'momentum8': 5.941}
ann. std {'momentum16': 9.954, 'momentum32': 9.509, 'momentum4': 13.68, 'momentum64': 12.014, 'momentum8': 11.32}
ann. SR {'momentum16': 0.73, 'momentum32': 0.75, 'momentum4': 0.59, 'momentum64': 0.8, 'momentum8': 0.52}
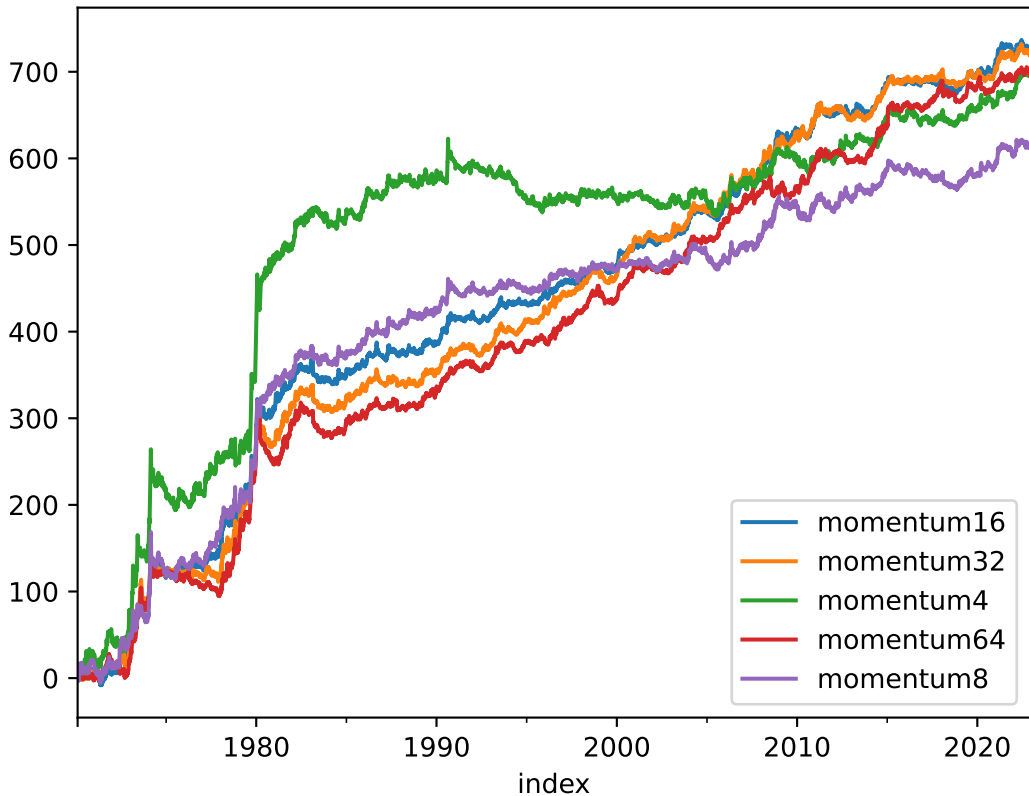
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.446, 'momentum32': 13.352, 'momentum4': 12.961, 'momentum64': 12.918, 'momentum8': 11.385}
ann. std {'momentum16': 14.232, 'momentum32': 13.864, 'momentum4': 20.089, 'momentum64': 13.499, 'momentum8': 15.882}
ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.65, 'momentum64': 0.96, 'momentum8': 0.72}
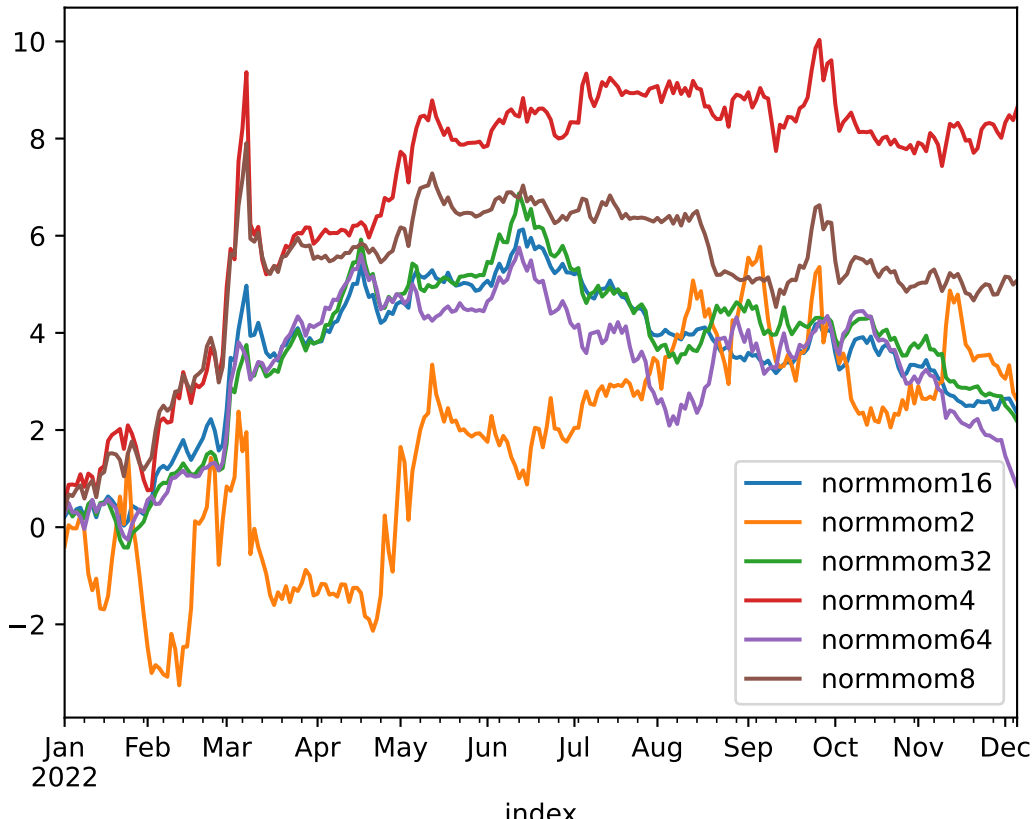
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 2.486, 'normmom2': 2.768, 'normmom32': 2.306, 'normmom4': 9.124, 'normmom64': 0.88, 'normmom8': 5.372}
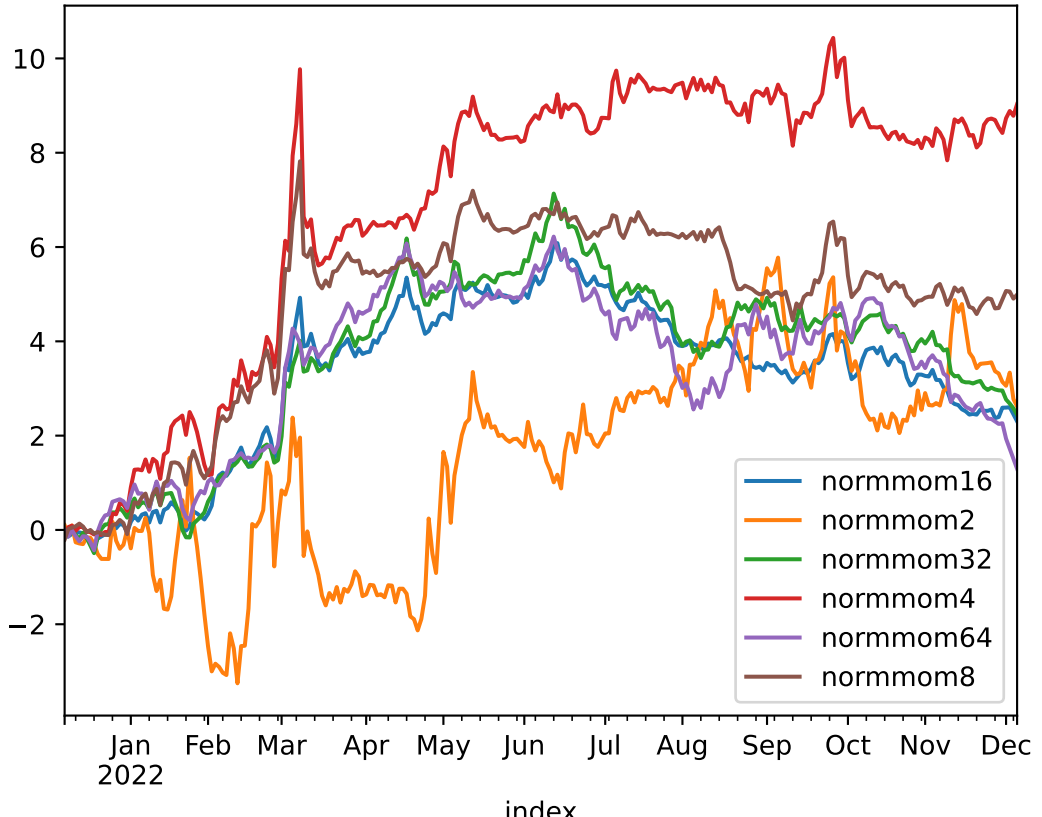ann. std {'normmom16': 3.194, 'normmom2': 8.263, 'normmom32': 3.265, 'normmom4': 6.093, 'normmom64': 3.521, 'normmom8': 4.349}
ann. SR {'normmom16': 0.78, 'normmom2': 0.34, 'normmom32': 0.71, 'normmom4': 1.5, 'normmom64': 0.25, 'normmom8': 1.24}
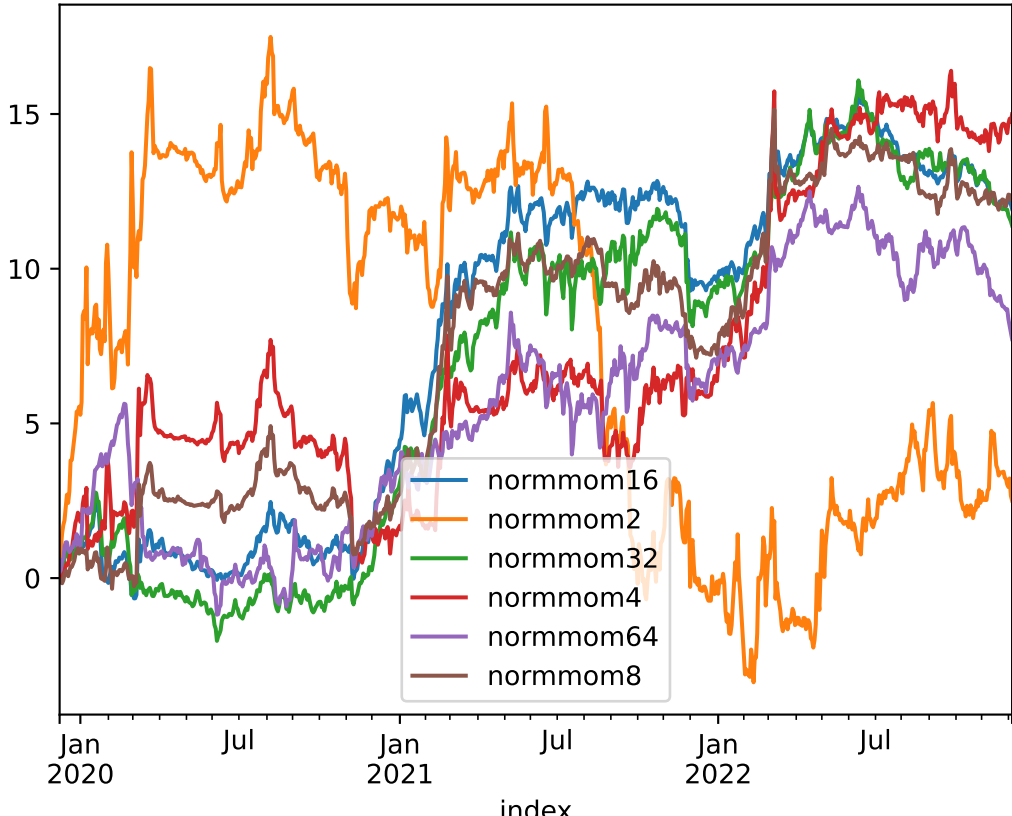
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 2.268, 'normmom2': 2.579, 'normmom32': 2.403, 'normmom4': 8.891, 'normmom64': 1.277, 'normmom8': 4.913}
ann. std {'normmom16': 3.101, 'normmom2': 8.047, 'normmom32': 3.207, 'normmom4': 5.906, 'normmom64': 3.459, 'normmom8': 4.225}
ann. SR {'normmom16': 0.73, 'normmom2': 0.32, 'normmom32': 0.75, 'normmom4': 1.51, 'normmom64': 0.37, 'normmom8': 1.16}
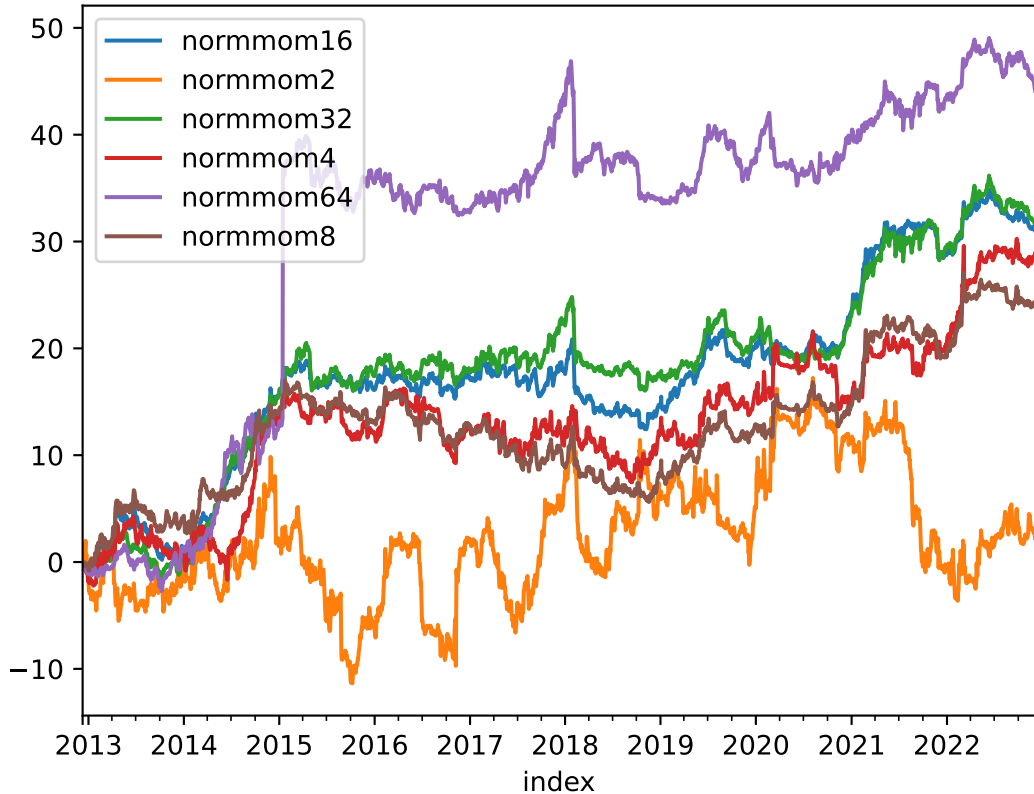
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.906, 'normmom2': 0.82, 'normmom32': 3.73, 'normmom4': 4.908, 'normmom64': 2.529, 'normmom8': 4.032}
ann. std {'normmom16': 3.72, 'normmom2': 8.904, 'normmom32': 4.059, 'normmom4': 5.929, 'normmom64': 4.355, 'normmom8': 4.242}
ann. SR {'normmom16': 1.05, 'normmom2': 0.09, 'normmom32': 0.92, 'normmom4': 0.83, 'normmom64': 0.58, 'normmom8': 0.95}

Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.051, 'normmom2': 0.22, 'normmom32': 3.092, 'normmom4': 2.834, 'normmom64': 4.334, 'normmom8': 2.38}
ann. std {'normmom16': 3.58, 'normmom2': 9.103, 'normmom32': 3.734, 'normmom4': 5.496, 'normmom64': 8.564, 'normmom8': 4.054}
ann. SR {'normmom16': 0.85, 'normmom2': 0.02, 'normmom32': 0.83, 'normmom4': 0.52, 'normmom64': 0.51, 'normmom8': 0.59}
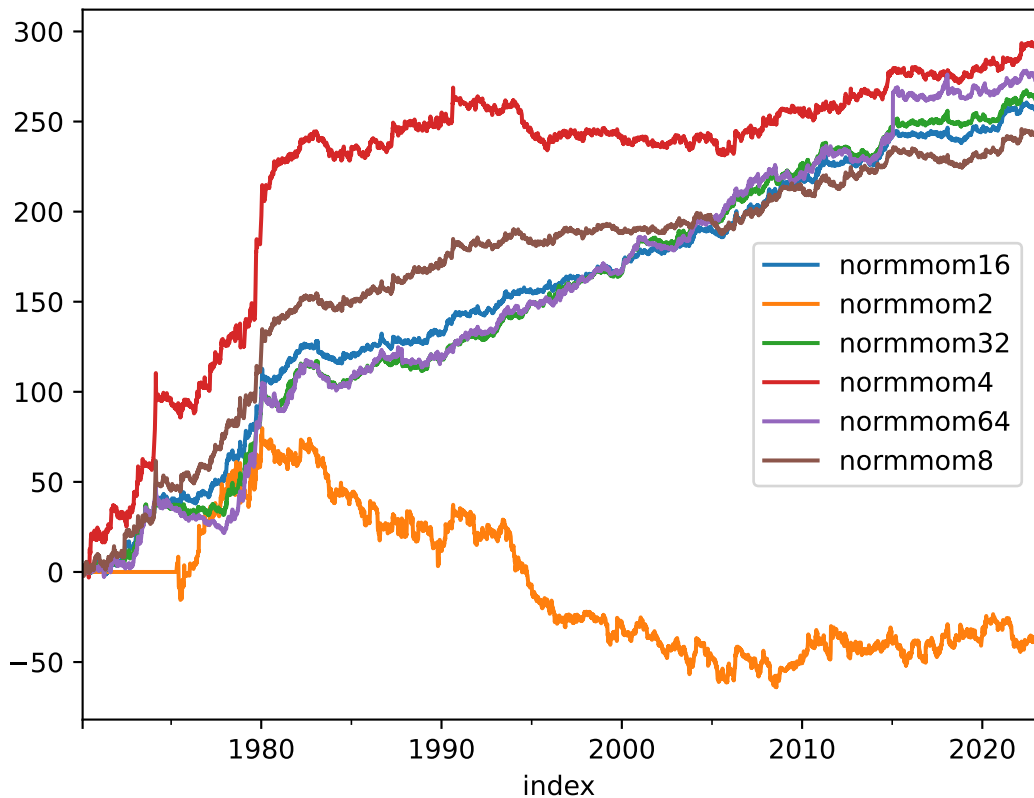
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.769, 'normmom2': -0.713, 'normmom32': 4.878, 'normmom4': 5.437, 'normmom64': 5.076, 'normmom8': 4.513}
ann. std {'normmom16': 4.926, 'normmom2': 11.207, 'normmom32': 4.995, 'normmom4': 8.328, 'normmom64': 6.315, 'normmom8': 5.936}
ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.8, 'normmom8': 0.76}
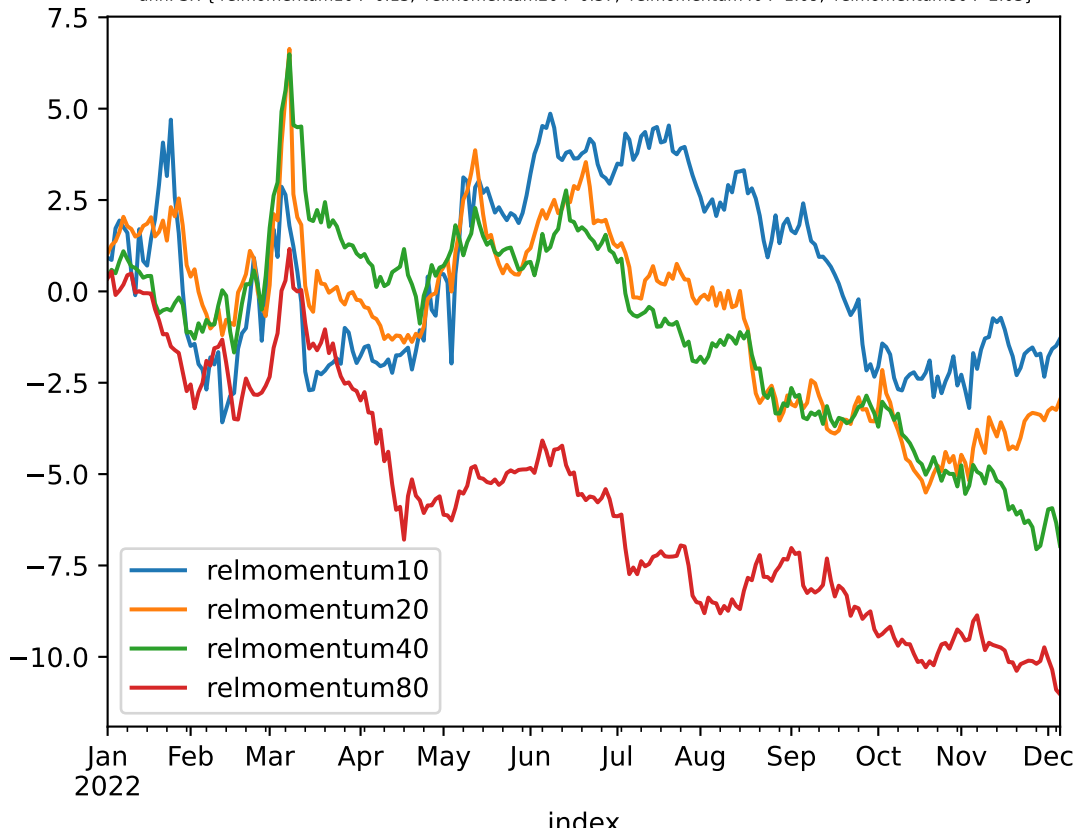
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -1.368, 'relmomentum20': -3.137, 'relmomentum40': -7.369, 'relmomentum80': -11.663}
ann. std {'relmomentum10': 10.253, 'relmomentum20': 8.579, 'relmomentum40': 6.739, 'relmomentum80': 5.754}
ann. SR {'relmomentum10': -0.13, 'relmomentum20': -0.37, 'relmomentum40': -1.09, 'relmomentum80': -2.03}
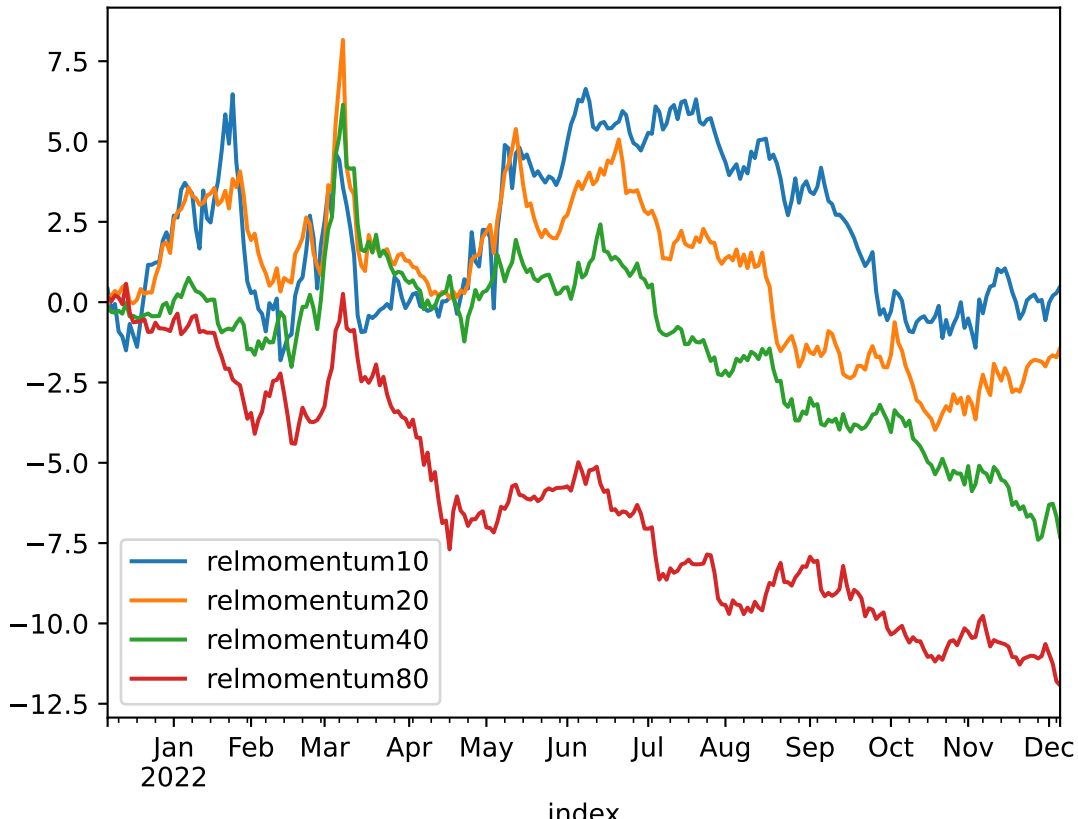
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': 0.473, 'relmomentum20': -1.416, 'relmomentum40': -7.195, 'relmomentum80': -11.743}
ann. std {'relmomentum10': 10.156, 'relmomentum20': 8.368, 'relmomentum40': 6.547, 'relmomentum80': 5.696}
ann. SR {'relmomentum10': 0.05, 'relmomentum20': -0.17, 'relmomentum40': -1.1, 'relmomentum80': -2.06}
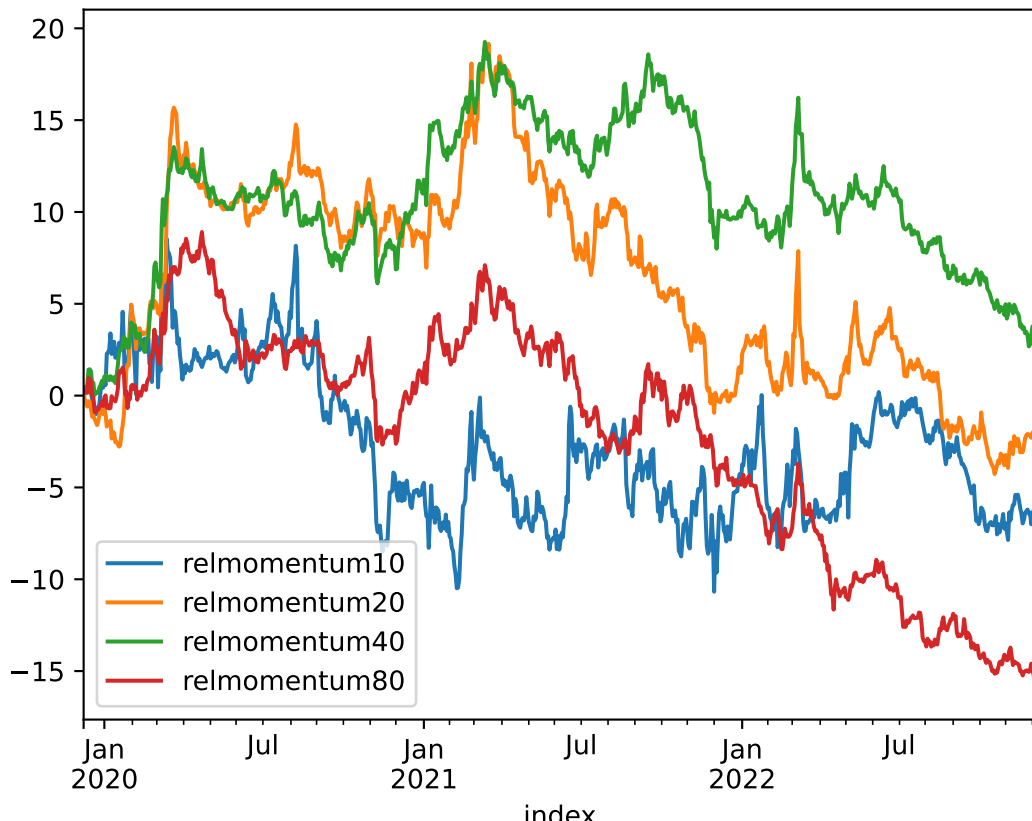
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -1.952, 'relmomentum20': -0.566, 'relmomentum40': 0.906, 'relmomentum80': -5.2}
ann. std {'relmomentum10': 12.728, 'relmomentum20': 9.031, 'relmomentum40': 7.463, 'relmomentum80': 6.969}
ann. SR {'relmomentum10': -0.15, 'relmomentum20': -0.06, 'relmomentum40': 0.12, 'relmomentum80': -0.75}
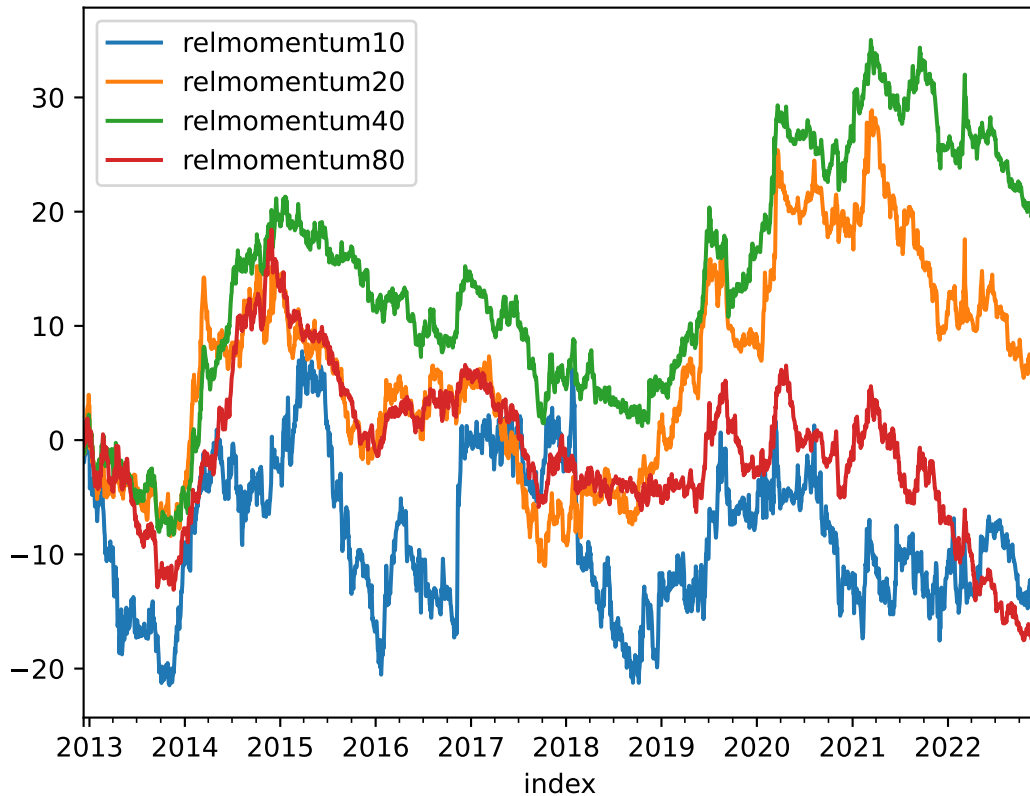
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -1.26, 'relmomentum20': 0.784, 'relmomentum40': 1.821, 'relmomentum80': -1.793}
ann. std {'relmomentum10': 12.999, 'relmomentum20': 9.043, 'relmomentum40': 7.387, 'relmomentum80': 6.838}
ann. SR {'relmomentum10': -0.1, 'relmomentum20': 0.09, 'relmomentum40': 0.25, 'relmomentum80': -0.26}

Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.169, 'relmomentum20': 0.333, 'relmomentum40': 3.062, 'relmomentum80': 1.564}
ann. std {'relmomentum10': 13.331, 'relmomentum20': 11.53, 'relmomentum40': 10.802, 'relmomentum80': 11.068}
ann. SR {'relmomentum10': 0.01, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}
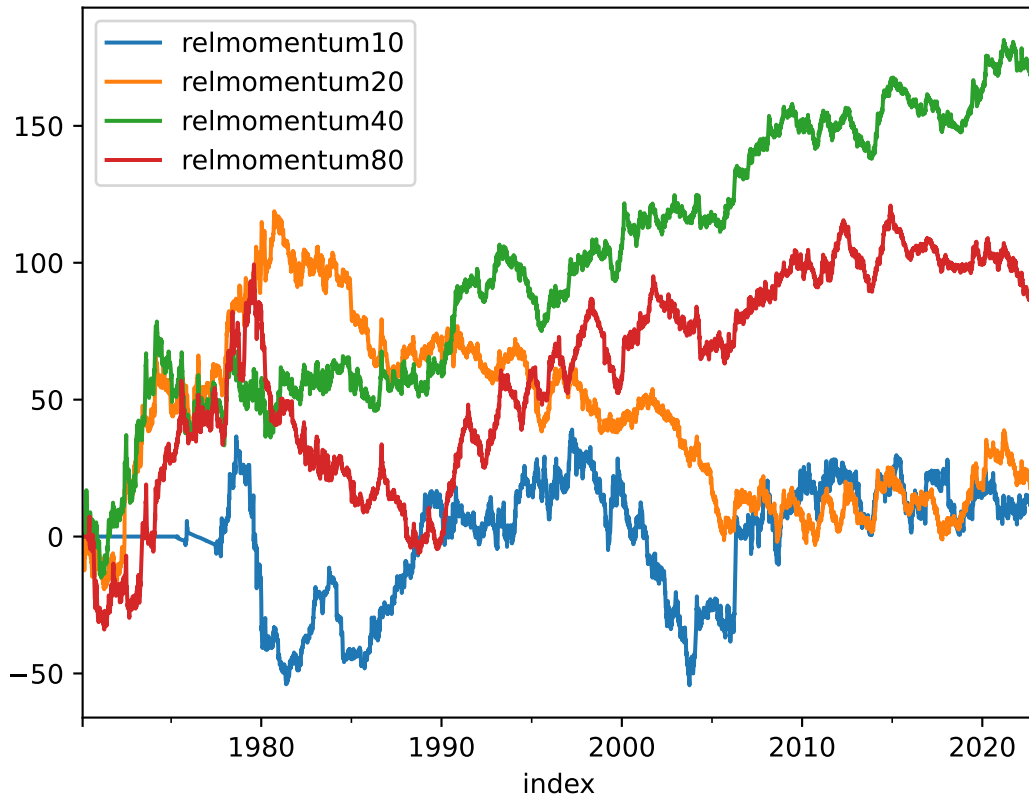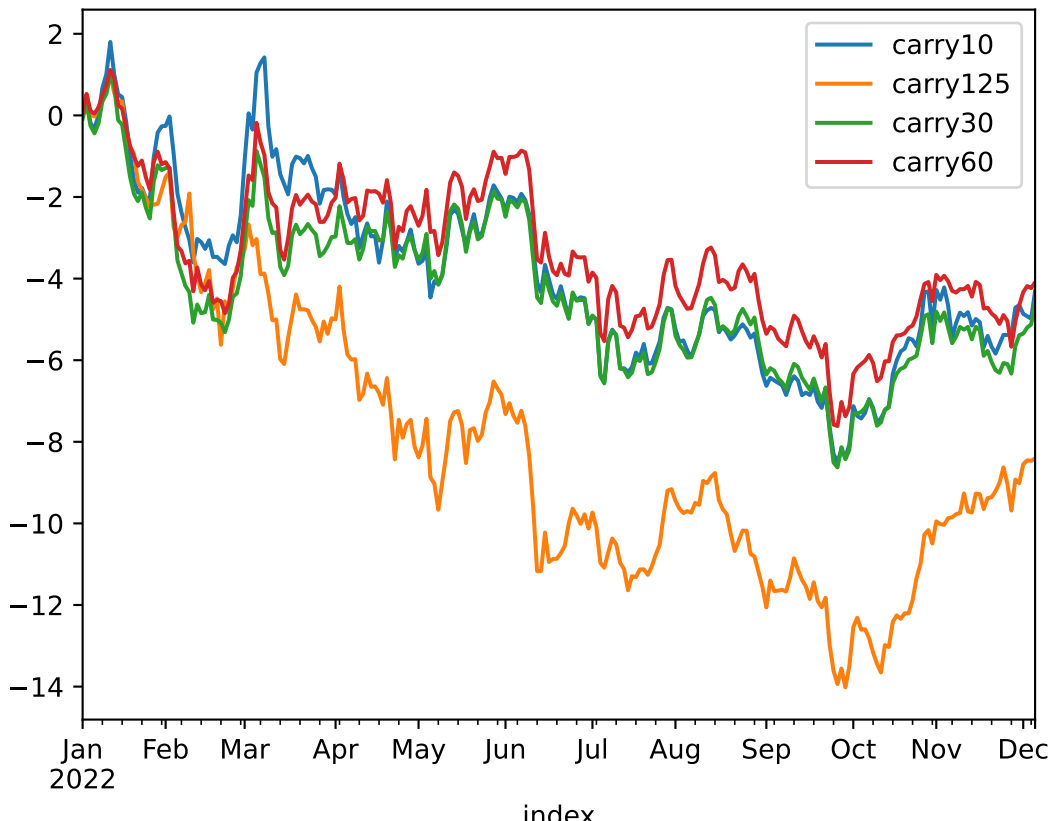
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': -4.555, 'carry125': -8.894, 'carry30': -4.844, 'carry60': -4.328}
ann. std {'carry10': 7.262, 'carry125': 7.622, 'carry30': 6.814, 'carry60': 6.82}
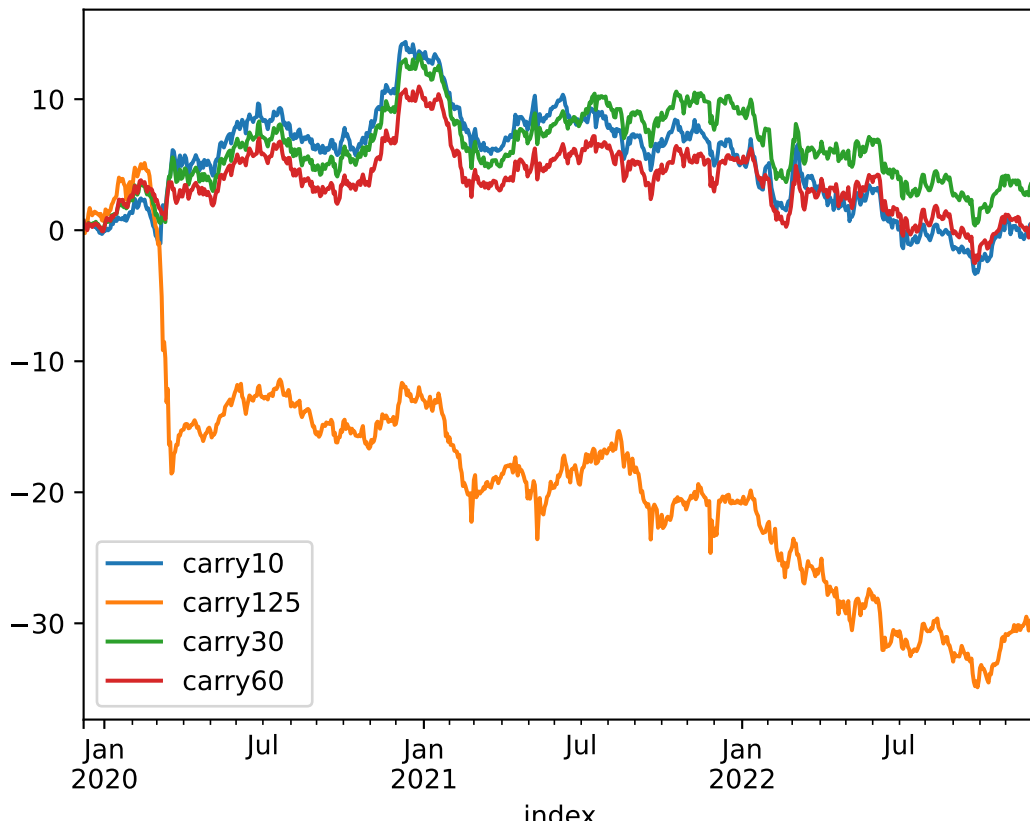ann. SR {'carry10': -0.63, 'carry125': -1.17, 'carry30': -0.71, 'carry60': -0.63}
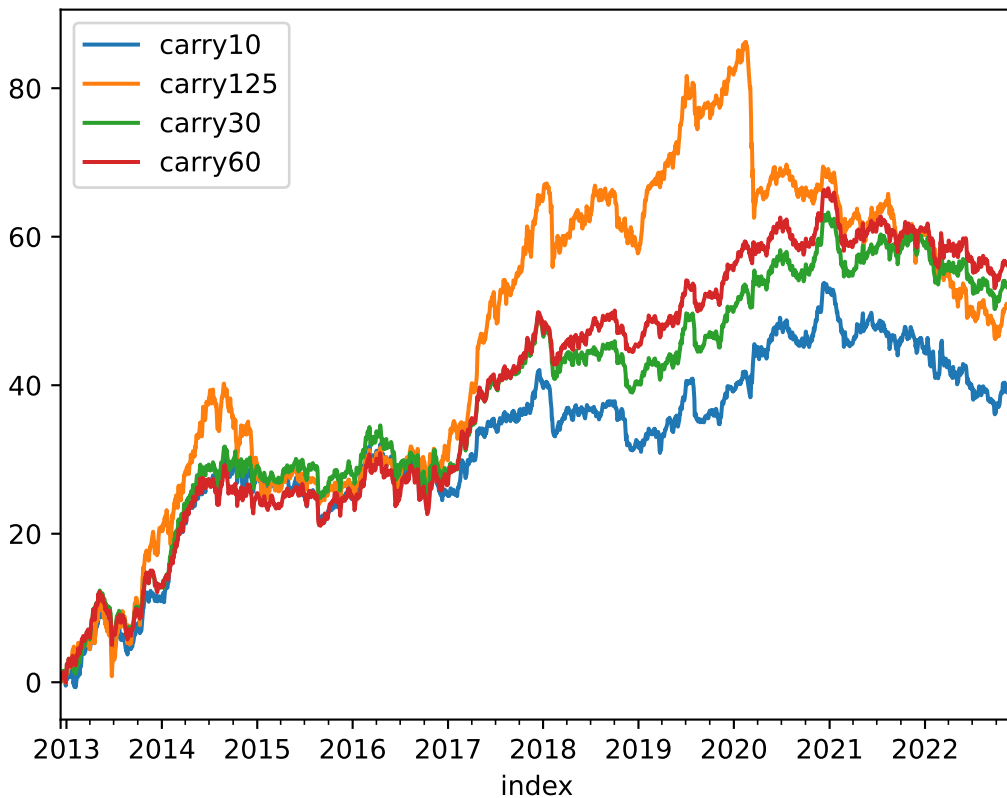
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -5.695, 'carry125': -8.51, 'carry30': -5.442, 'carry60': -3.934}
ann. std {'carry10': 7.11, 'carry125': 7.415, 'carry30': 6.641, 'carry60': 6.624}
ann. SR {'carry10': -0.8, 'carry125': -1.15, 'carry30': -0.82, 'carry60': -0.59}
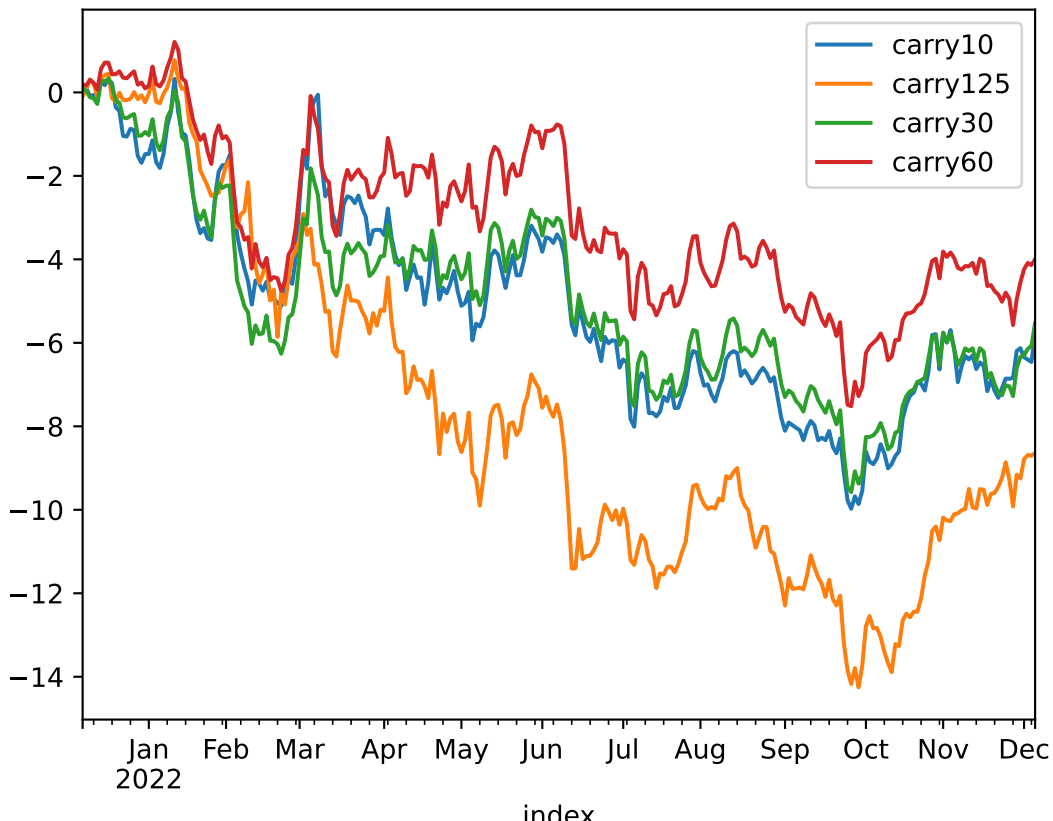
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': 0.278, 'carry125': -9.583, 'carry30': 1.442, 'carry60': 0.333}
ann. std {'carry10': 6.808, 'carry125': 9.397, 'carry30': 6.593, 'carry60': 6.534}
ann. SR {'carry10': 0.04, 'carry125': -1.02, 'carry30': 0.22, 'carry60': 0.05}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.955, 'carry125': 5.09, 'carry30': 5.332, 'carry60': 5.556}
ann. std {'carry10': 6.462, 'carry125': 9.128, 'carry30': 6.57, 'carry60': 6.535}
ann. SR {'carry10': 0.61, 'carry125': 0.56, 'carry30': 0.81, 'carry60': 0.85}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.853, 'carry125': 7.348, 'carry30': 8.215, 'carry60': 8.039}
ann. std {'carry10': 11.866, 'carry125': 12.105, 'carry30': 11.877, 'carry60': 11.827}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}
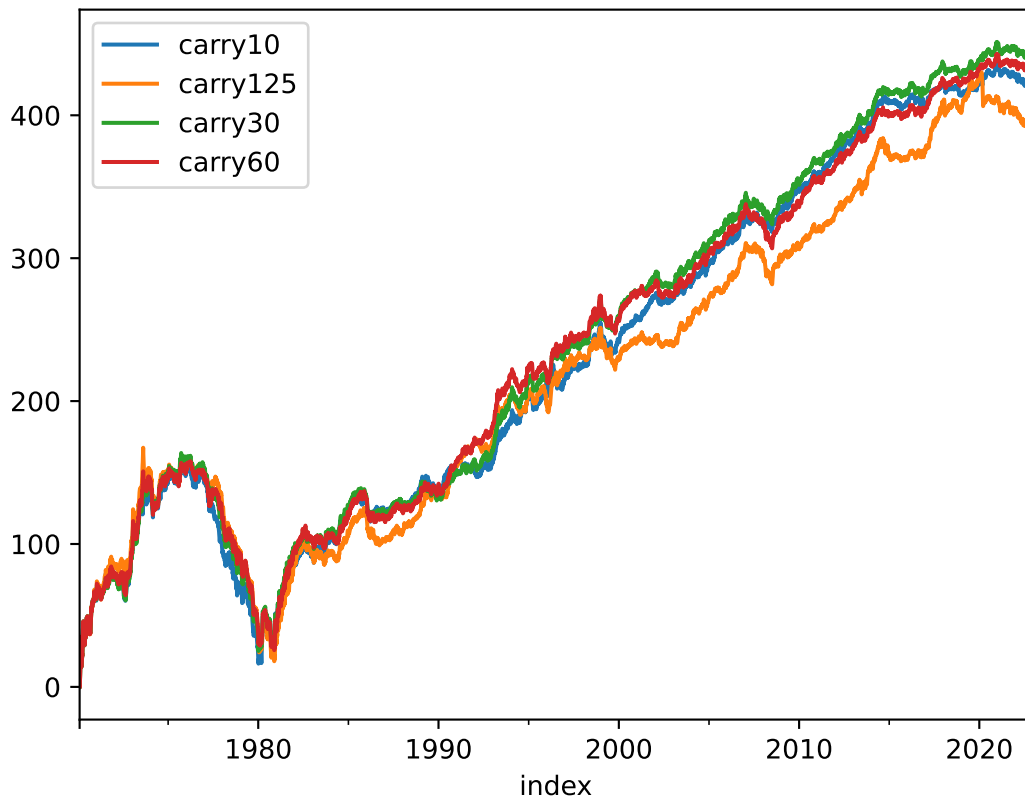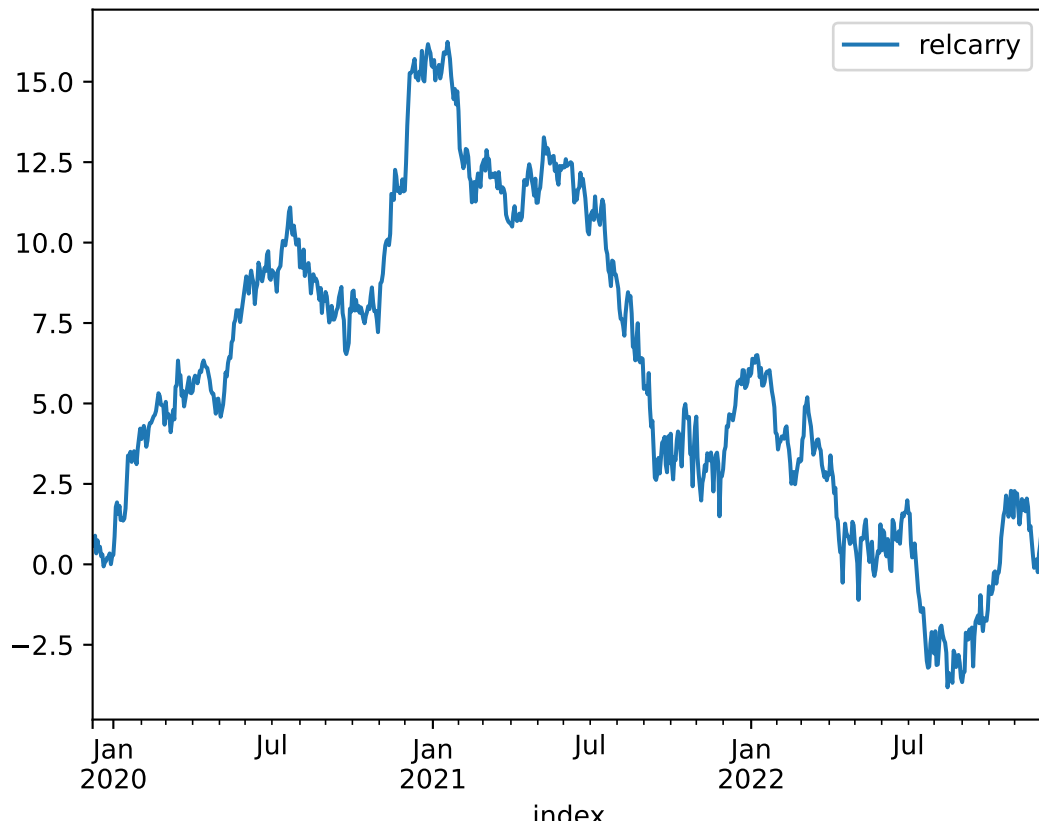
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': -3.841}
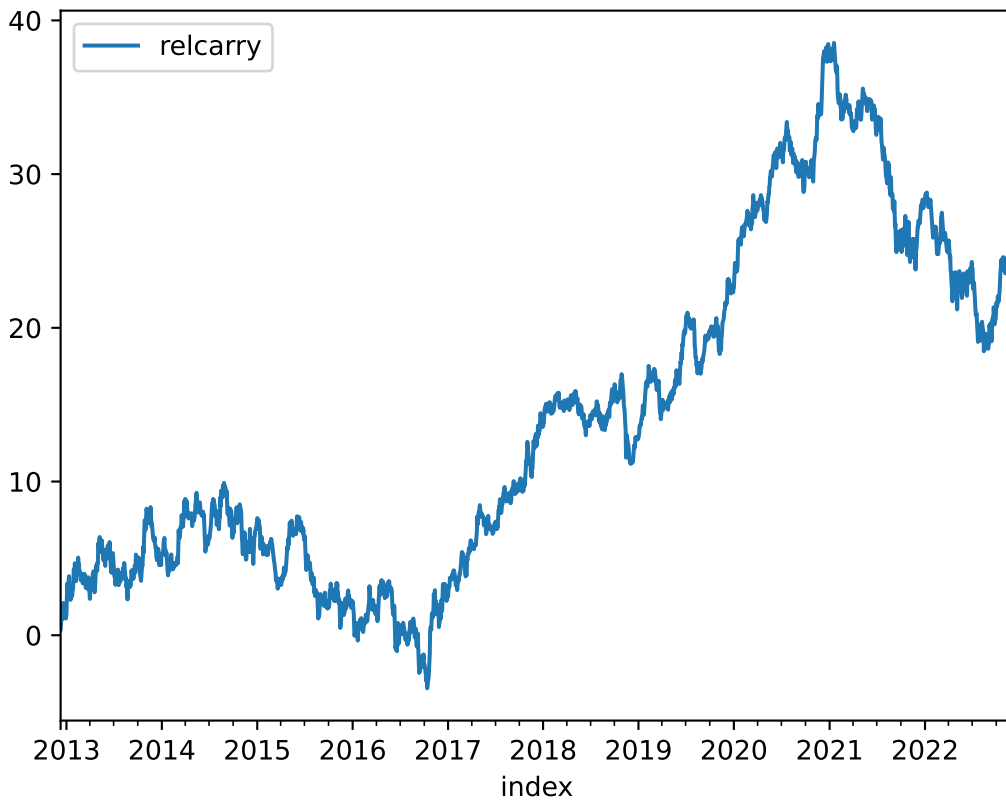ann. std {'relcarry': 7.139}
ann. SR {'relcarry': -0.54}
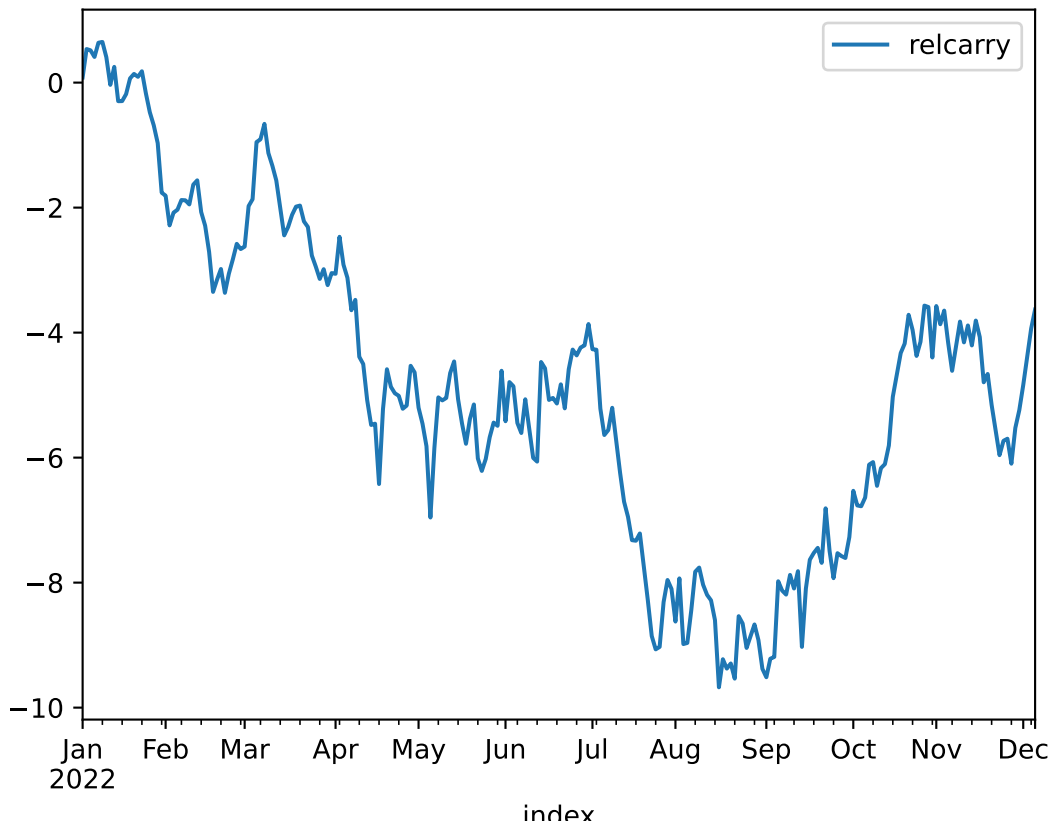
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -2.018}
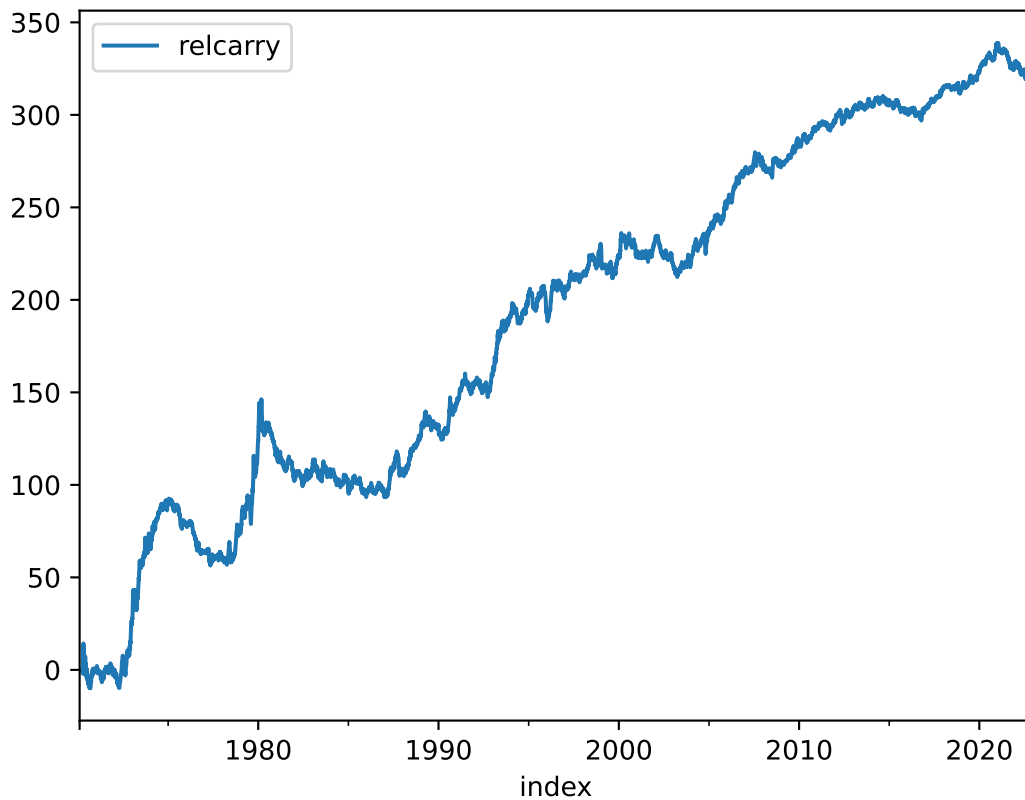ann. std {'relcarry': 6.987}
ann. SR {'relcarry': -0.29}
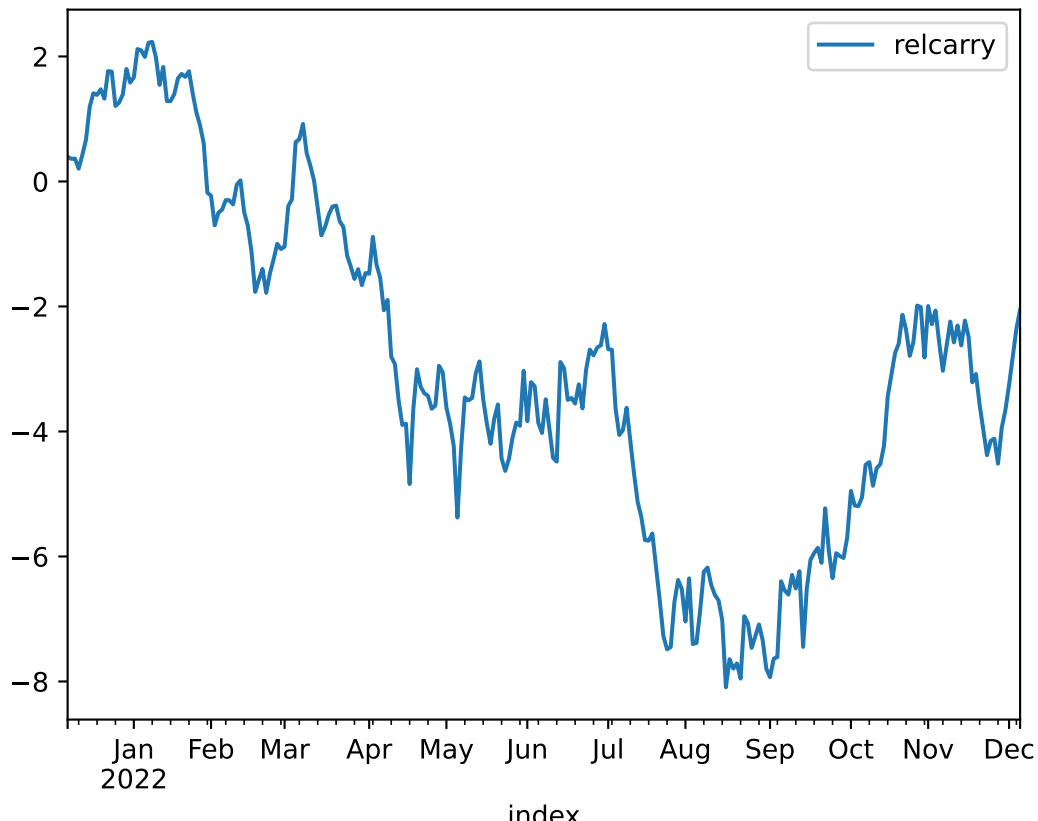
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': 0.727}
ann. std {'relcarry': 6.815}
ann. SR {'relcarry': 0.11}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.408}
ann. std {'relcarry': 6.045}
ann. SR {'relcarry': 0.4}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.033}
ann. std {'relcarry': 9.561}
ann. SR {'relcarry': 0.63}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 0.578, 'skewabs365': -4.57, 'skewrv180': -5.343, 'skewrv365': 9.725}
ann. std {'skewabs180': 10.046, 'skewabs365': 7.852, 'skewrv180': 9.421, 'skewrv365': 4.966}
ann. SR {'skewabs180': 0.06, 'skewabs365': -0.58, 'skewrv180': -0.57, 'skewrv365': 1.96}

Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 1.662, 'skewabs365': -4.04, 'skewrv180': -4.905, 'skewrv365': 9.259}
ann. std {'skewabs180': 9.824, 'skewabs365': 7.624, 'skewrv180': 9.163, 'skewrv365': 4.887}
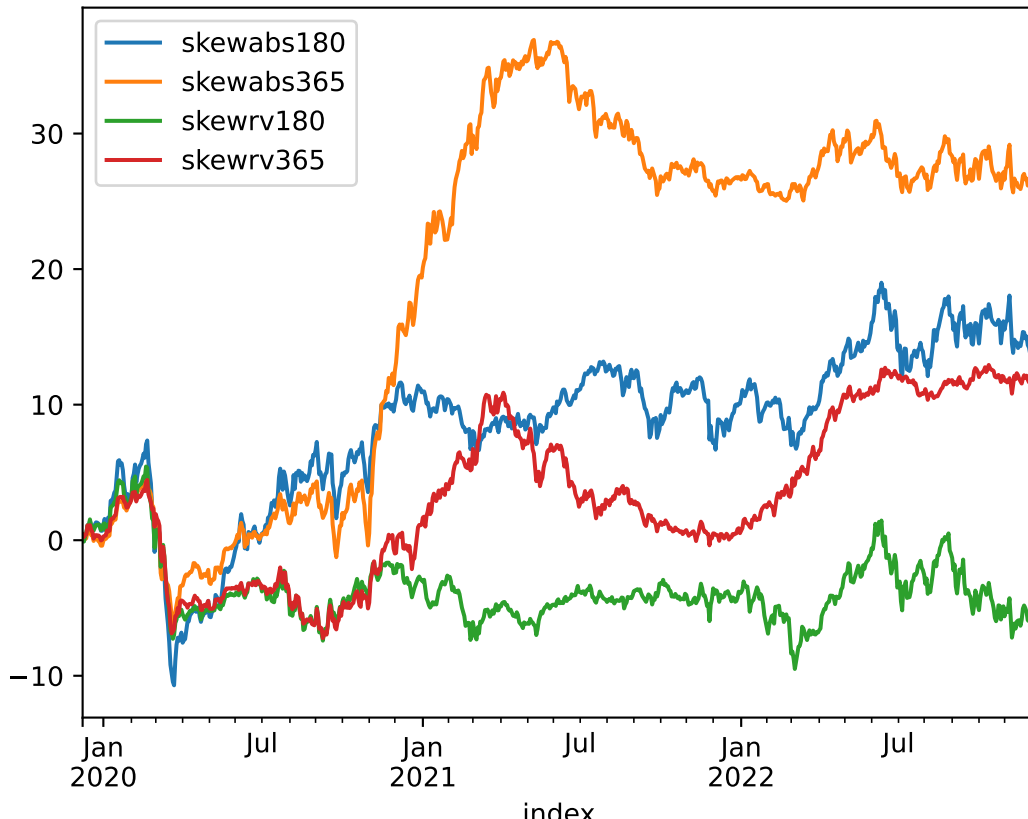ann. SR {'skewabs180': 0.17, 'skewabs365': -0.53, 'skewrv180': -0.54, 'skewrv365': 1.89}
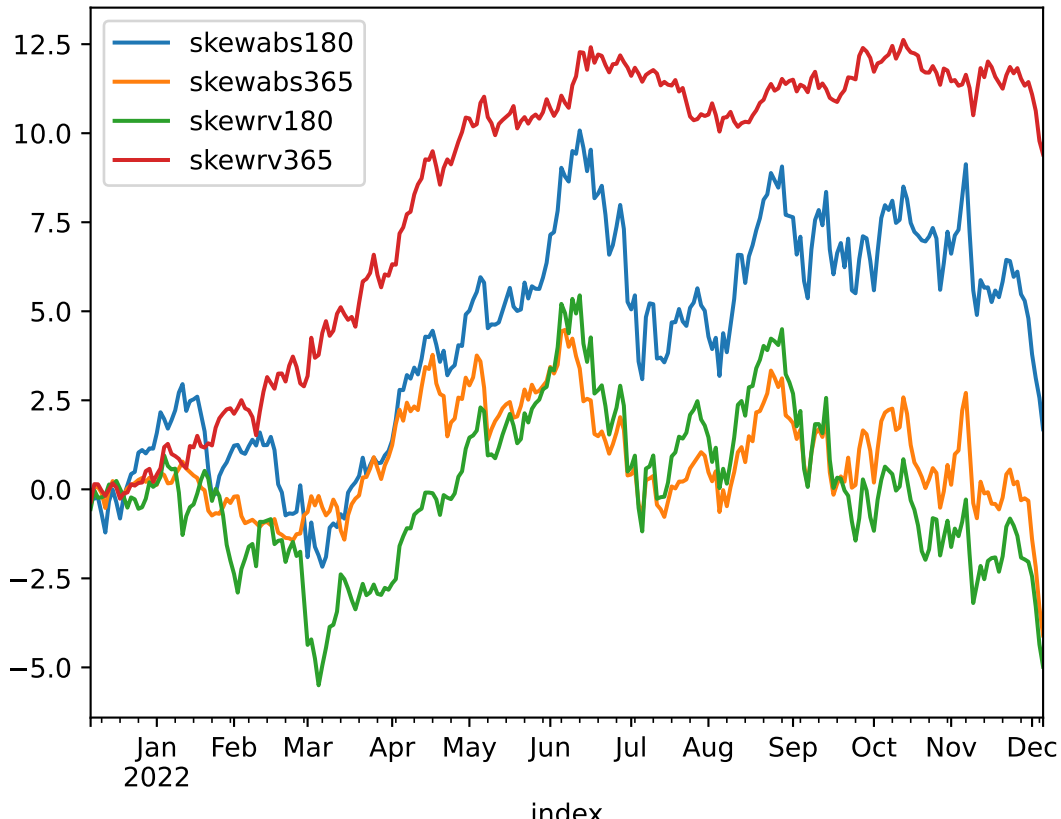
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.472, 'skewabs365': 7.322, 'skewrv180': -2.939, 'skewrv365': 3.179}
ann. std {'skewabs180': 9.59, 'skewabs365': 8.728, 'skewrv180': 7.776, 'skewrv365': 6.582}
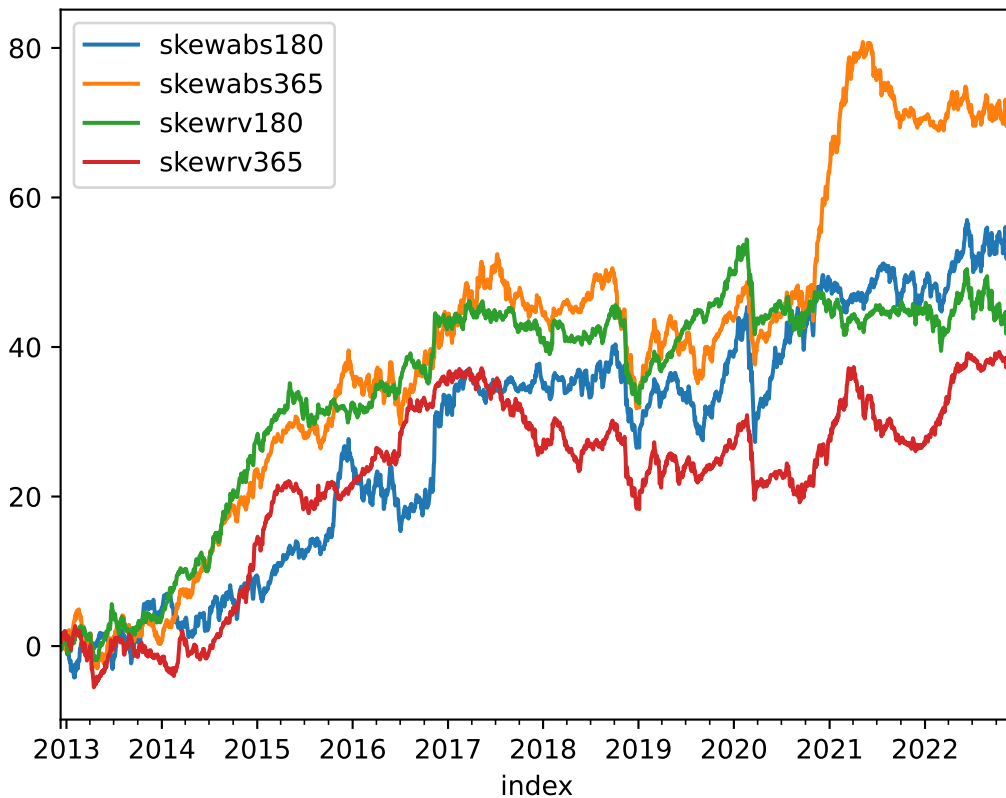ann. SR {'skewabs180': 0.36, 'skewabs365': 0.84, 'skewrv180': -0.38, 'skewrv365': 0.48}

Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.773, 'skewabs365': 6.507, 'skewrv180': 3.927, 'skewrv365': 3.55}
ann. std {'skewabs180': 8.071, 'skewabs365': 7.997, 'skewrv180': 6.591, 'skewrv365': 6.182}
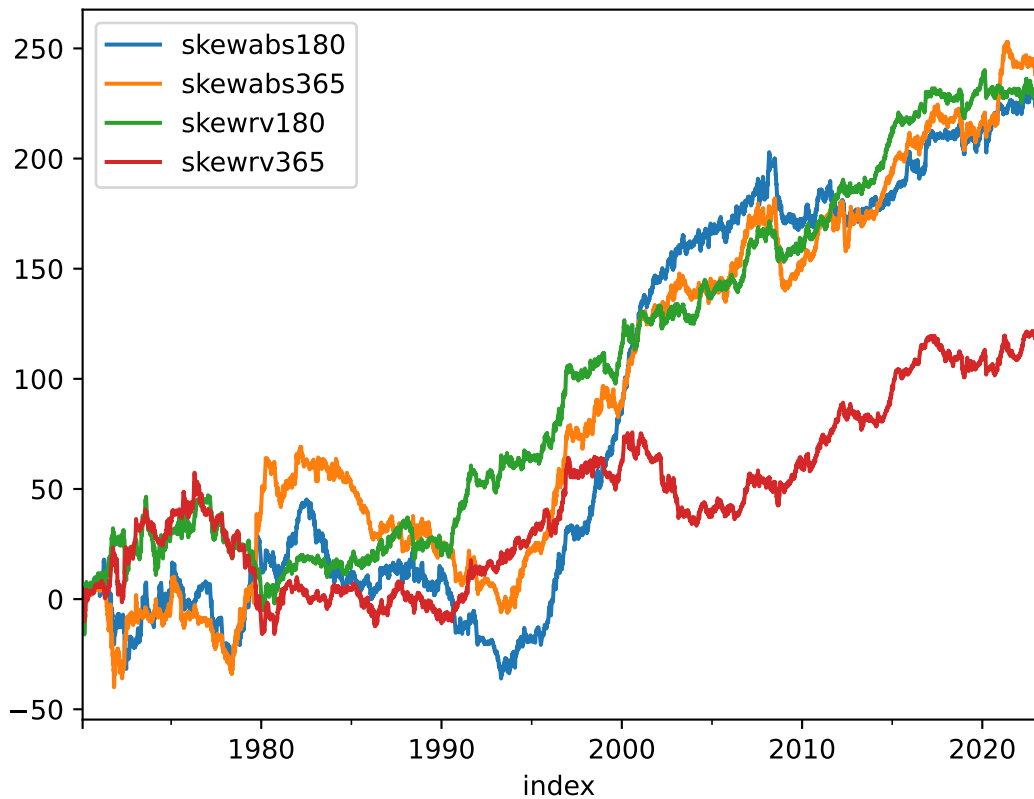ann. SR {'skewabs180': 0.59, 'skewabs365': 0.81, 'skewrv180': 0.6, 'skewrv365': 0.57}
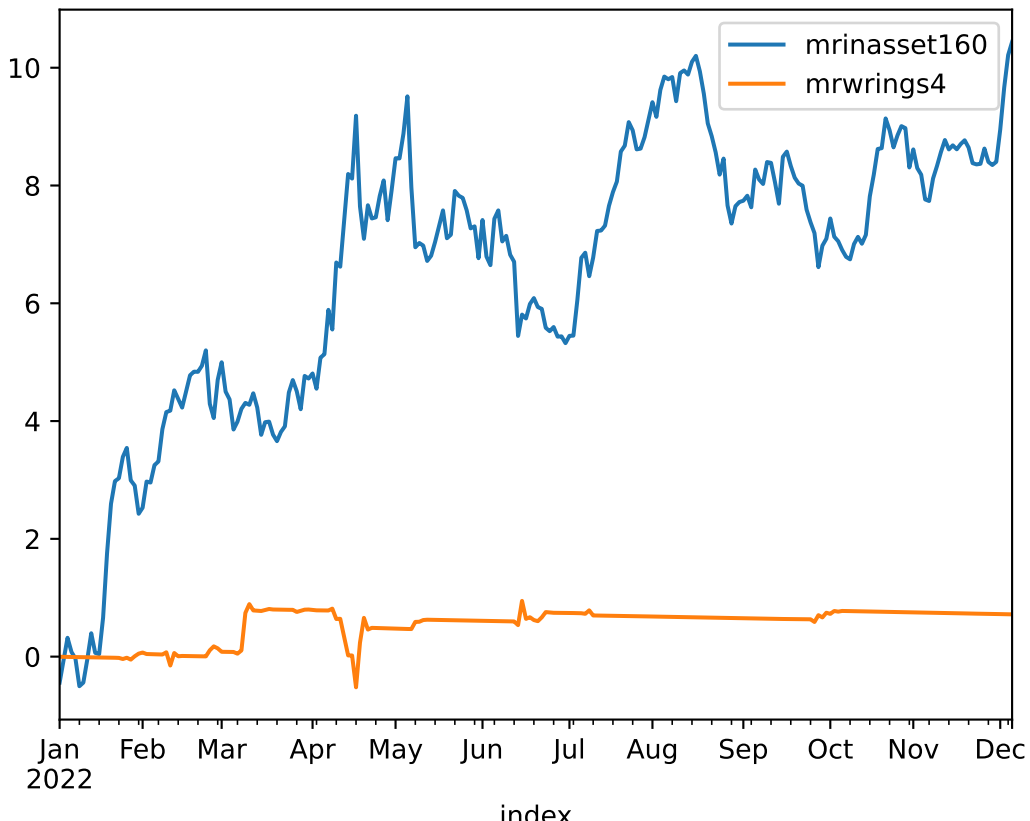
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.161, 'skewabs365': 4.427, 'skewrv180': 4.193, 'skewrv365': 2.2}
ann. std {'skewabs180': 10.795, 'skewabs365': 10.3, 'skewrv180': 9.31, 'skewrv365': 8.606}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.26}
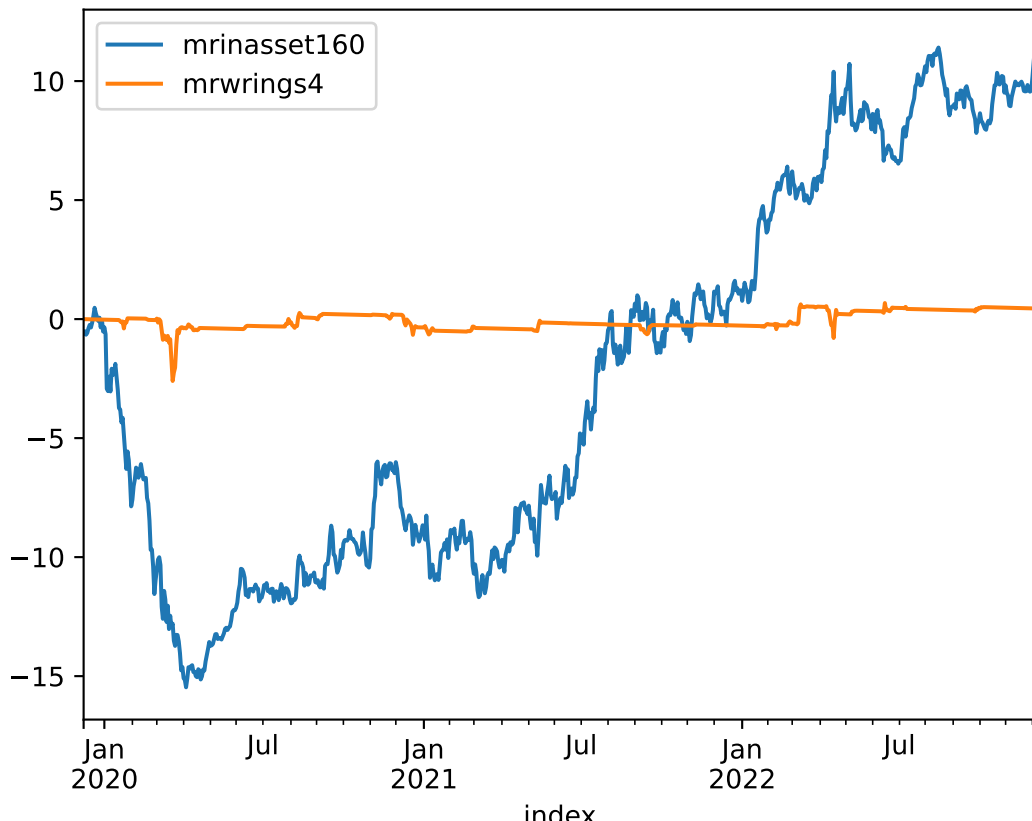
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 11.042, 'mrwrings4': 0.759}
ann. std {'mrinasset160': 6.339, 'mrwrings4': 1.535}
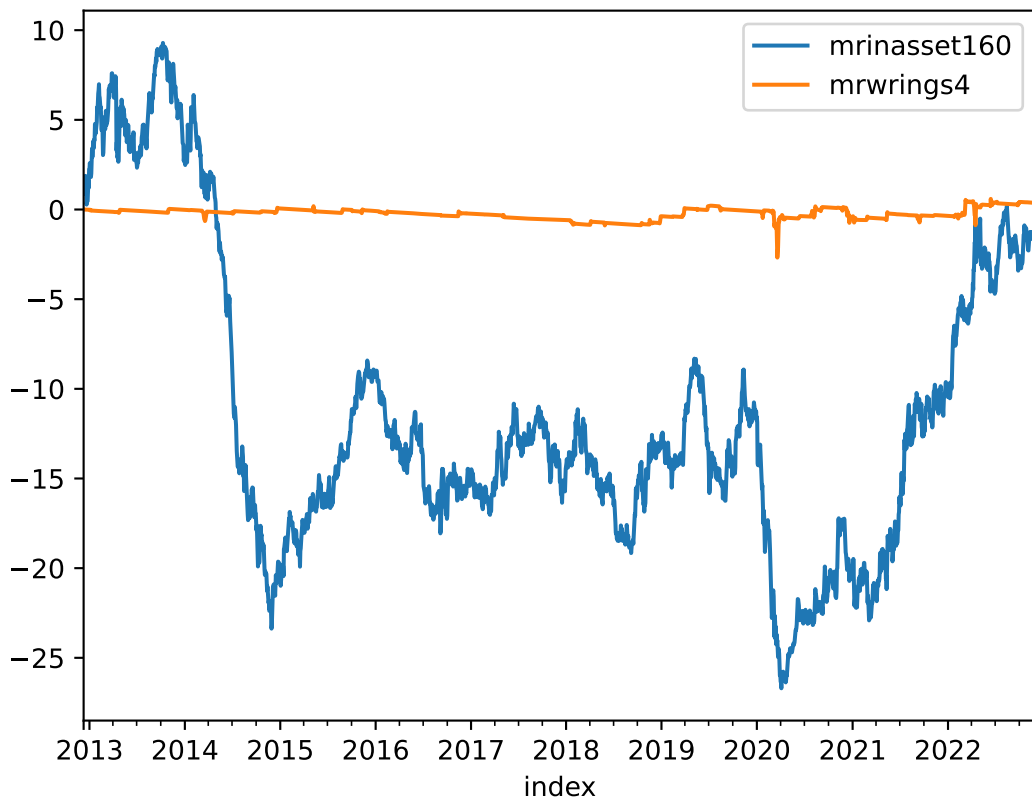ann. SR {'mrinasset160': 1.74, 'mrwrings4': 0.49}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 10.895, 'mrwrings4': 0.685}
ann. std {'mrinasset160': 6.246, 'mrwrings4': 1.481}
ann. SR {'mrinasset160': 1.74, 'mrwrings4': 0.46}
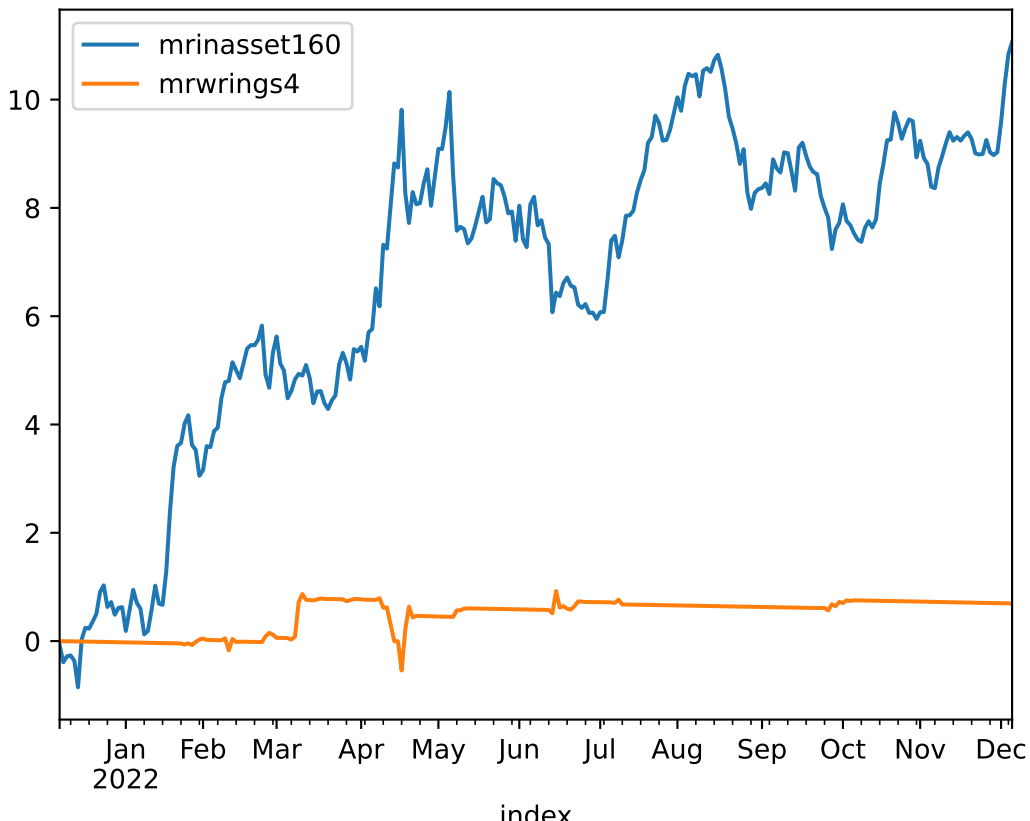
Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 3.812, 'mrwrings4': 0.146}
ann. std {'mrinasset160': 7.084, 'mrwrings4': 1.536}
ann. SR {'mrinasset160': 0.54, 'mrwrings4': 0.09}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': 0.041, 'mrwrings4': 0.036}
ann. std {'mrinasset160': 6.657, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': 0.01, 'mrwrings4': 0.04}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.346, 'mrwrings4': -1.174}
ann. std {'mrinasset160': 10.927, 'mrwrings4': 2.632}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}