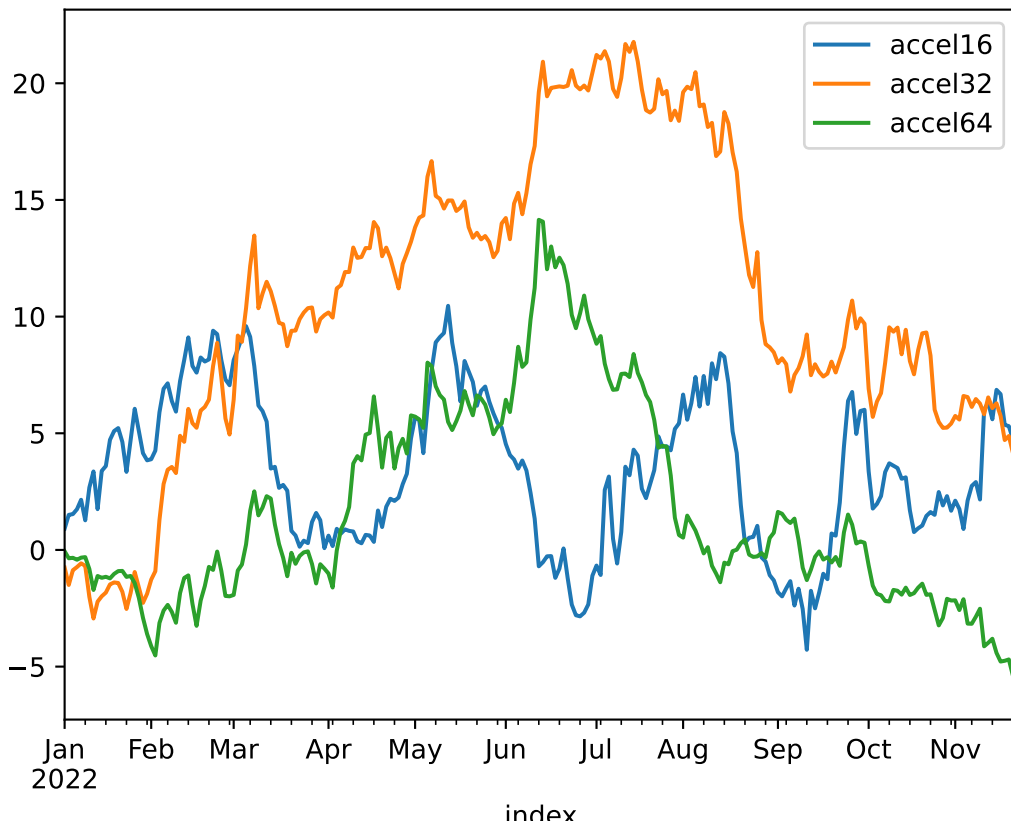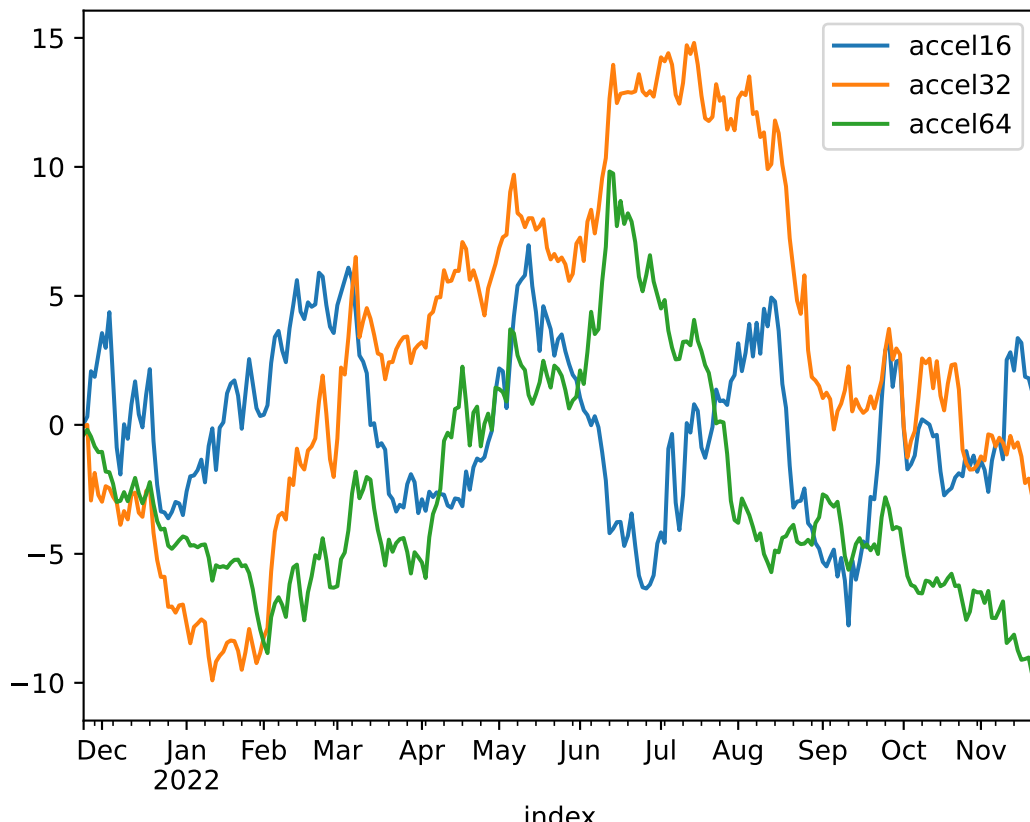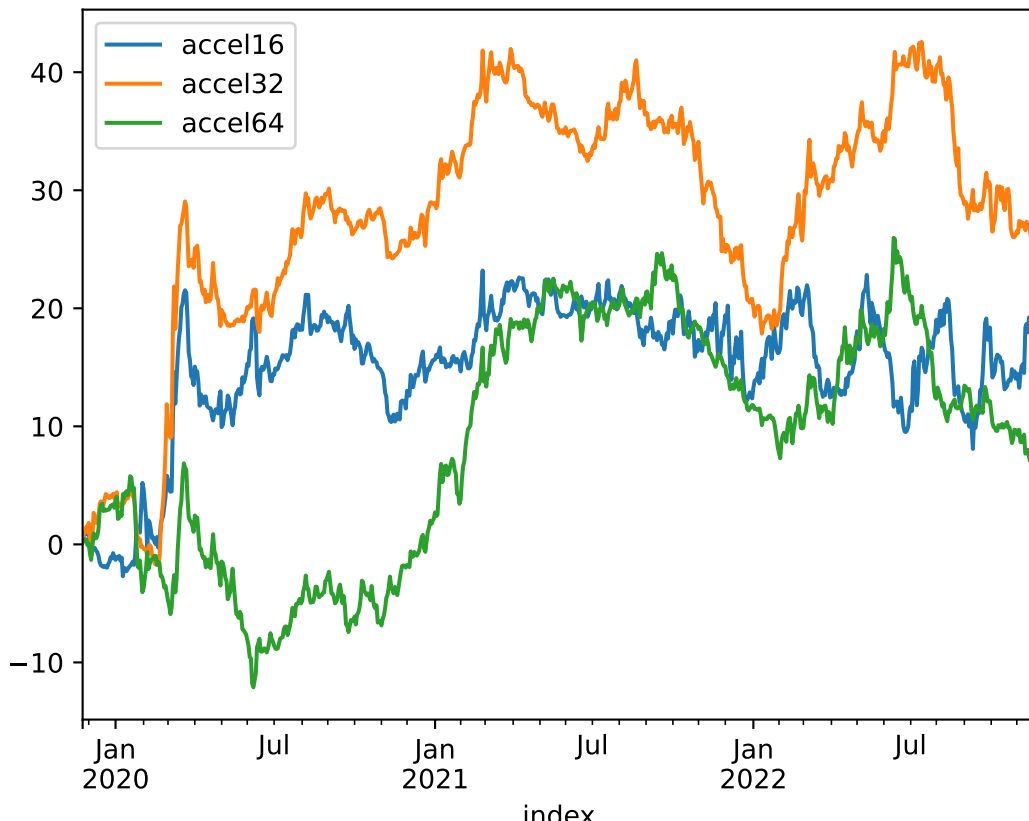Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': 6.486, 'accel32': 5.001, 'accel64': -6.496}
ann. std {'accel16': 16.284, 'accel32': 14.363, 'accel64': 12.061}
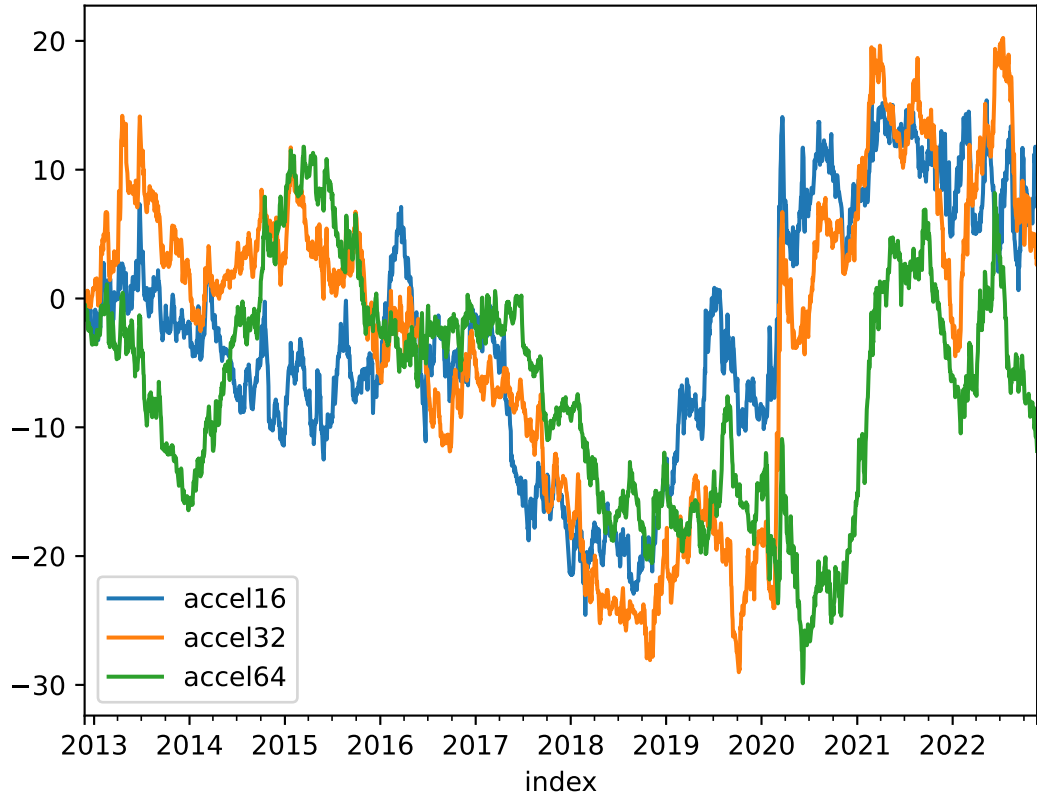ann. SR {'accel16': 0.4, 'accel32': 0.35, 'accel64': -0.54}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 2.343, 'accel32': -2.397, 'accel64': -10.056}
ann. std {'accel16': 16.771, 'accel32': 14.31, 'accel64': 11.596}
ann. SR {'accel16': 0.14, 'accel32': -0.17, 'accel64': -0.87}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 5.972, 'accel32': 8.291, 'accel64': 1.942}
ann. std {'accel16': 14.717, 'accel32': 14.113, 'accel64': 11.788}
ann. SR {'accel16': 0.41, 'accel32': 0.59, 'accel64': 0.16}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 1.061, 'accel32': 0.294, 'accel64': -1.162}
ann. std {'accel16': 11.844, 'accel32': 11.089, 'accel64': 9.573}
ann. SR {'accel16': 0.09, 'accel32': 0.03, 'accel64': -0.12}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.874, 'accel32': 4.542, 'accel64': 4.599}
ann. std {'accel16': 15.73, 'accel32': 13.794, 'accel64': 13.337}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.34}
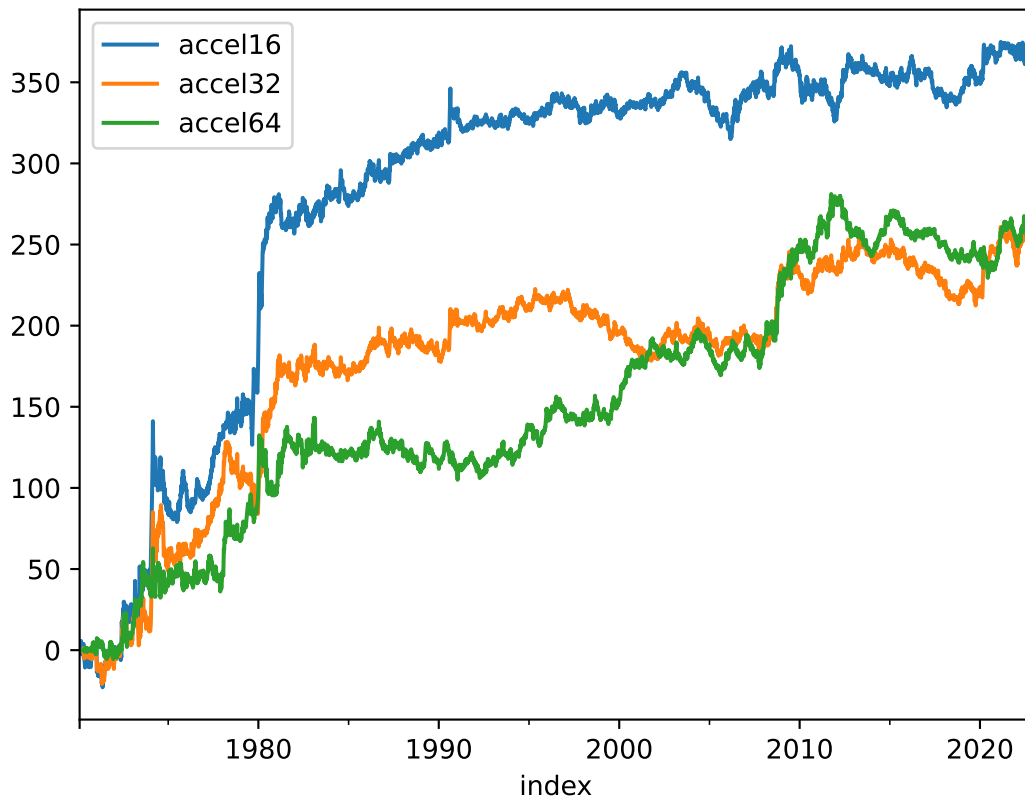
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 4.637, 'assettrend2': 1.332, 'assettrend32': 4.621, 'assettrend4': 6.288, 'assettrend64': 4.782, 'assettrend8': 3.768}
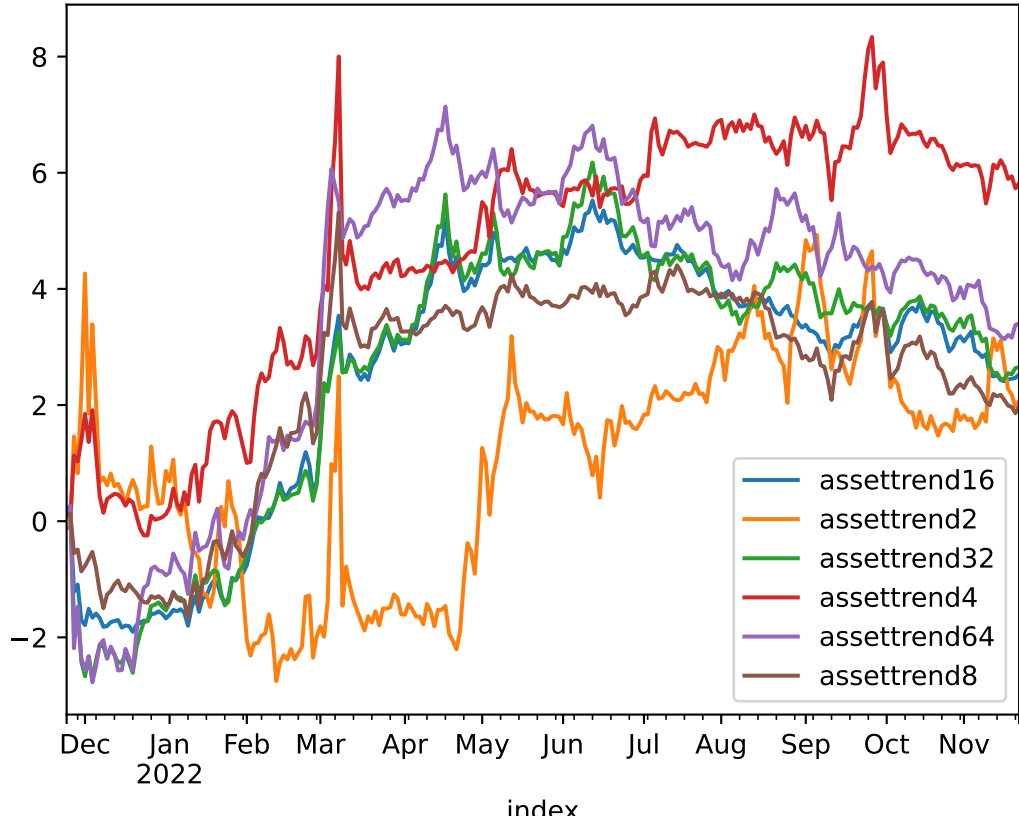ann. std {'assettrend16': 3.176, 'assettrend2': 8.064, 'assettrend32': 3.501, 'assettrend4': 6.02, 'assettrend64': 4.127, 'assettrend8': 3.943}
ann. SR {'assettrend16': 1.46, 'assettrend2': 0.17, 'assettrend32': 1.32, 'assettrend4': 1.04, 'assettrend64': 1.16, 'assettrend8': 0.96}
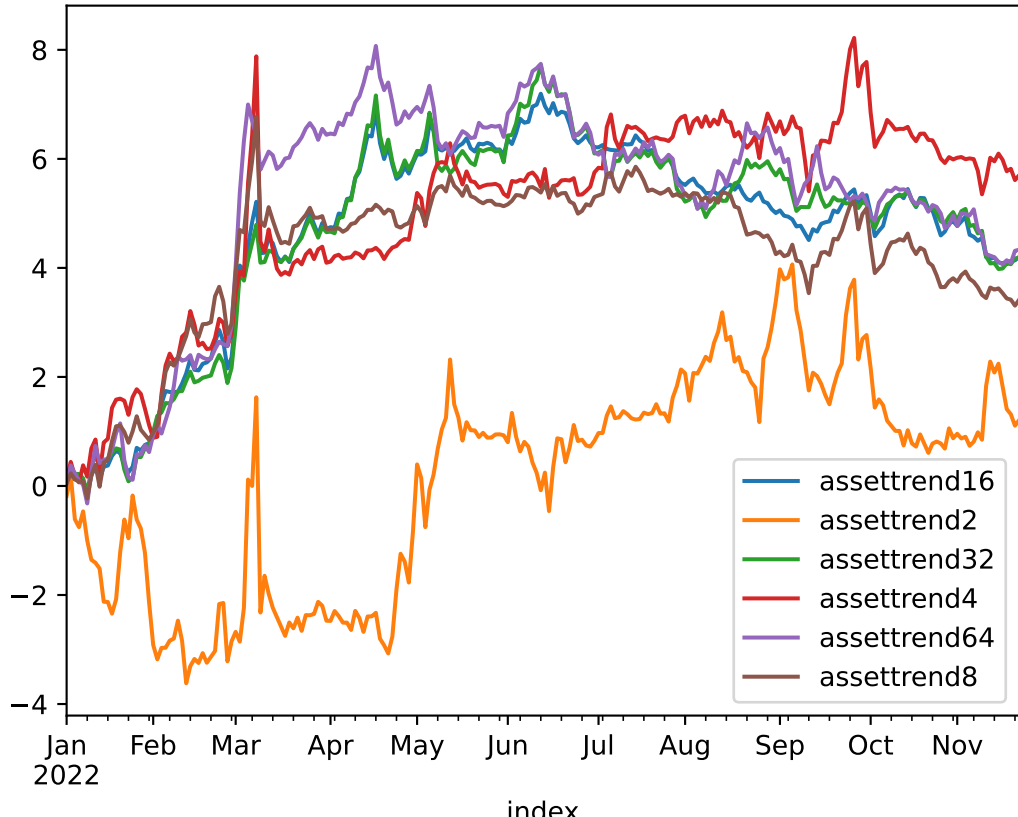
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 2.49, 'assettrend2': 2.041, 'assettrend32': 2.61, 'assettrend4': 5.729, 'assettrend64': 3.349, 'assettrend8': 1.935}
ann. std {'assettrend16': 3.384, 'assettrend2': 8.999, 'assettrend32': 4.031, 'assettrend4': 5.983, 'assettrend64': 4.932, 'assettrend8': 3.88}
ann. SR {'assettrend16': 0.74, 'assettrend2': 0.23, 'assettrend32': 0.65, 'assettrend4': 0.96, 'assettrend64': 0.68, 'assettrend8': 0.5}
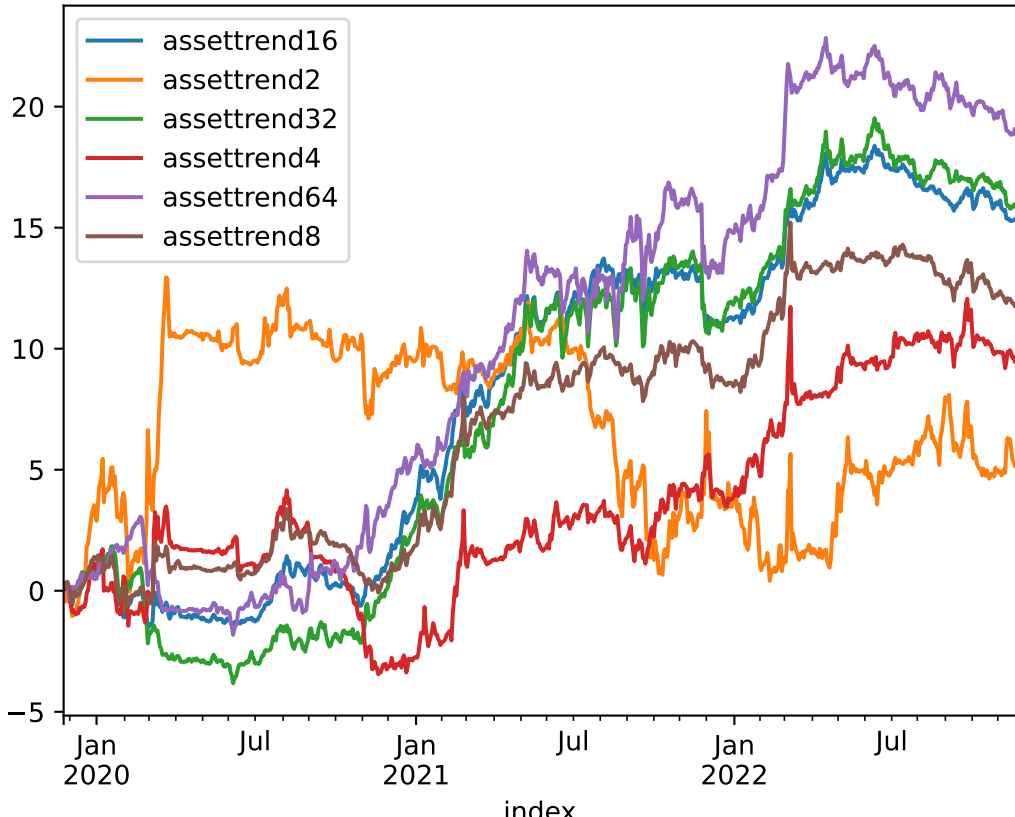
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.038, 'assettrend2': 1.714, 'assettrend32': 5.236, 'assettrend4': 3.123, 'assettrend64': 6.253, 'assettrend8': 3.882}
ann. std {'assettrend16': 3.629, 'assettrend2': 7.894, 'assettrend32': 4.436, 'assettrend4': 5.46, 'assettrend64': 5.134, 'assettrend8': 3.773}
ann. SR {'assettrend16': 1.39, 'assettrend2': 0.22, 'assettrend32': 1.18, 'assettrend4': 0.57, 'assettrend64': 1.22, 'assettrend8': 1.03}
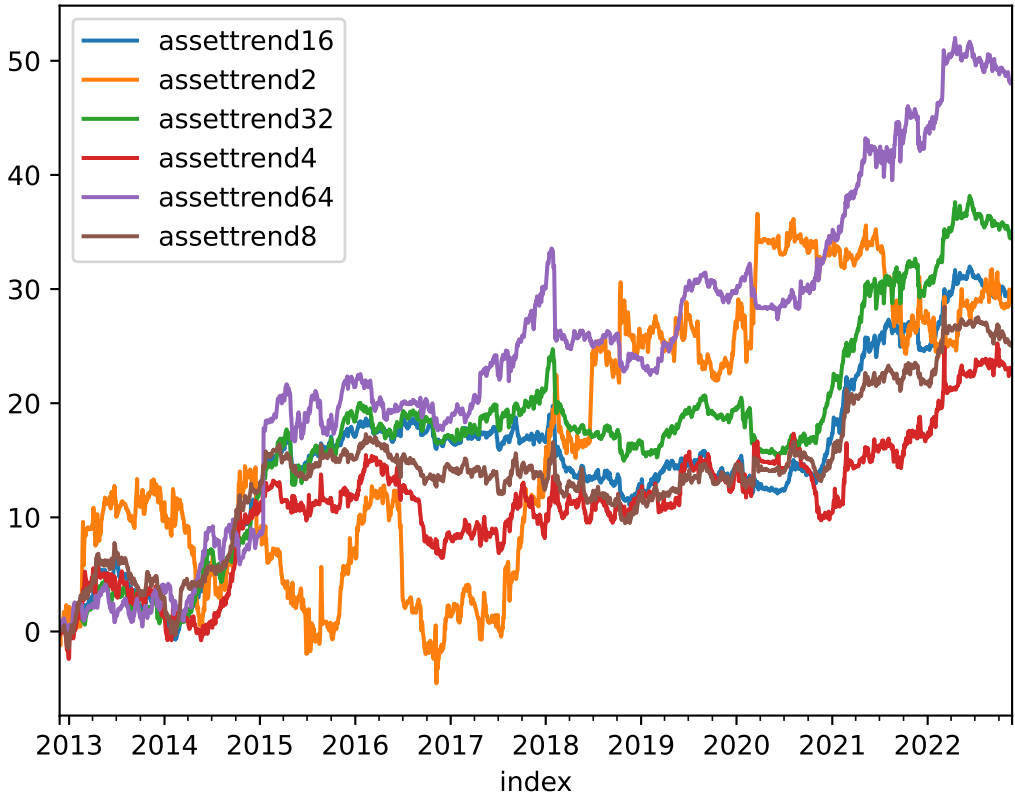
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.847, 'assettrend2': 2.837, 'assettrend32': 3.402, 'assettrend4': 2.231, 'assettrend64': 4.74, 'assettrend8': 2.464}
ann. std {'assettrend16': 3.282, 'assettrend2': 8.484, 'assettrend32': 3.76, 'assettrend4': 5.046, 'assettrend64': 5.294, 'assettrend8': 3.598}
ann. SR {'assettrend16': 0.87, 'assettrend2': 0.33, 'assettrend32': 0.9, 'assettrend4': 0.44, 'assettrend64': 0.9, 'assettrend8': 0.68}
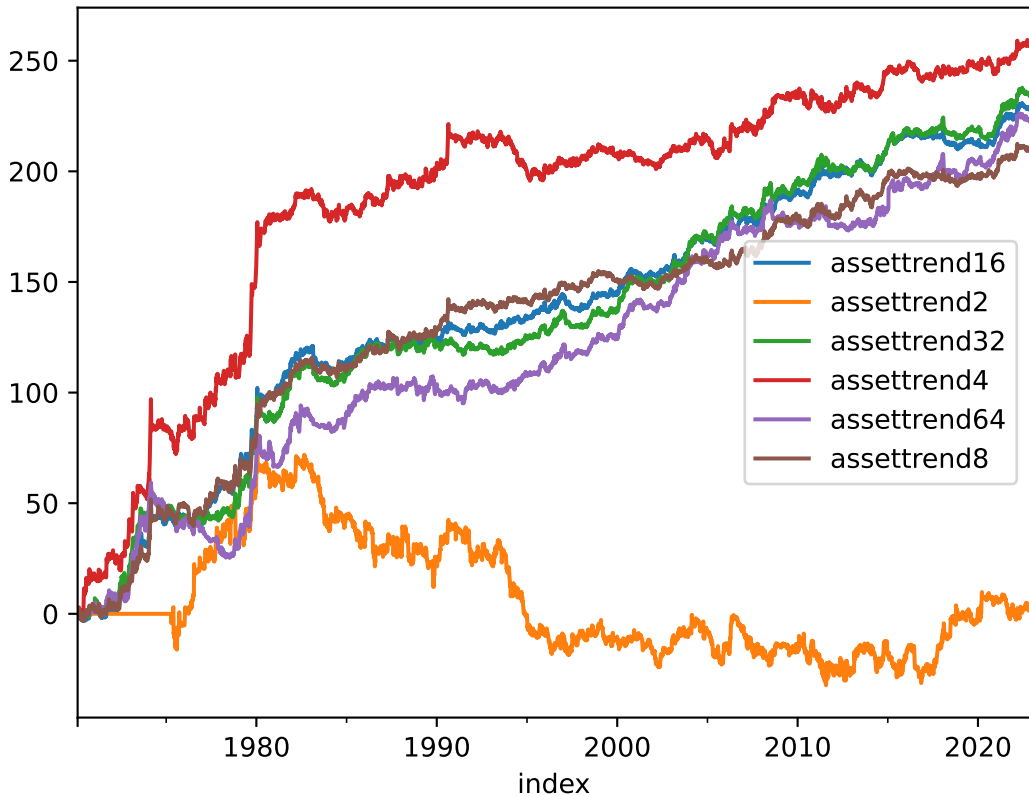
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.234, 'assettrend2': 0.039, 'assettrend32': 4.353, 'assettrend4': 4.774, 'assettrend64': 4.136, 'assettrend8': 3.886}
ann. std {'assettrend16': 4.666, 'assettrend2': 10.06, 'assettrend32': 4.9, 'assettrend4': 7.357, 'assettrend64': 5.472, 'assettrend8': 5.041}
ann. SR {'assettrend16': 0.91, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.76, 'assettrend8': 0.77}
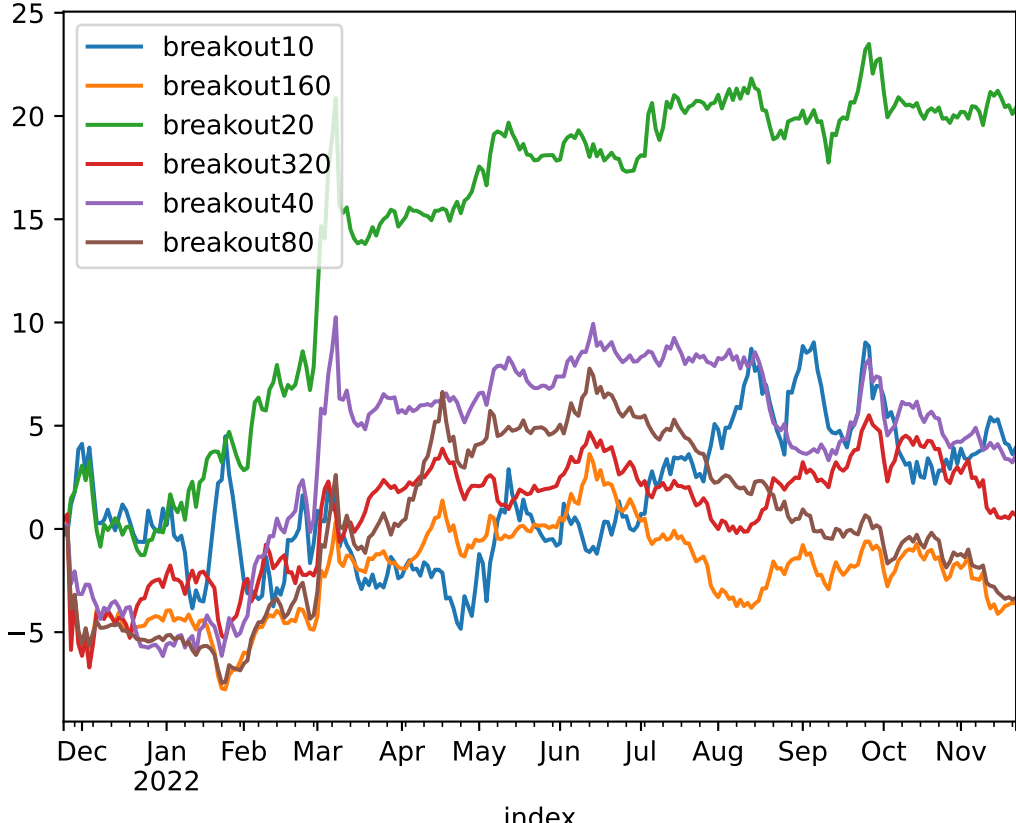
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 3.267, 'breakout160': 0.899, 'breakout20': 22.704, 'breakout320': 3.832, 'breakout40': 10.774, 'breakout80': 2.27}
ann. std {'breakout10': 14.169, 'breakout160': 7.42, 'breakout20': 12.518, 'breakout320': 7.72, 'breakout40': 9.906, 'breakout80': 8.145}
ann. SR {'breakout10': 0.23, 'breakout160': 0.12, 'breakout20': 1.81, 'breakout320': 0.5, 'breakout40': 1.09, 'breakout80': 0.28}
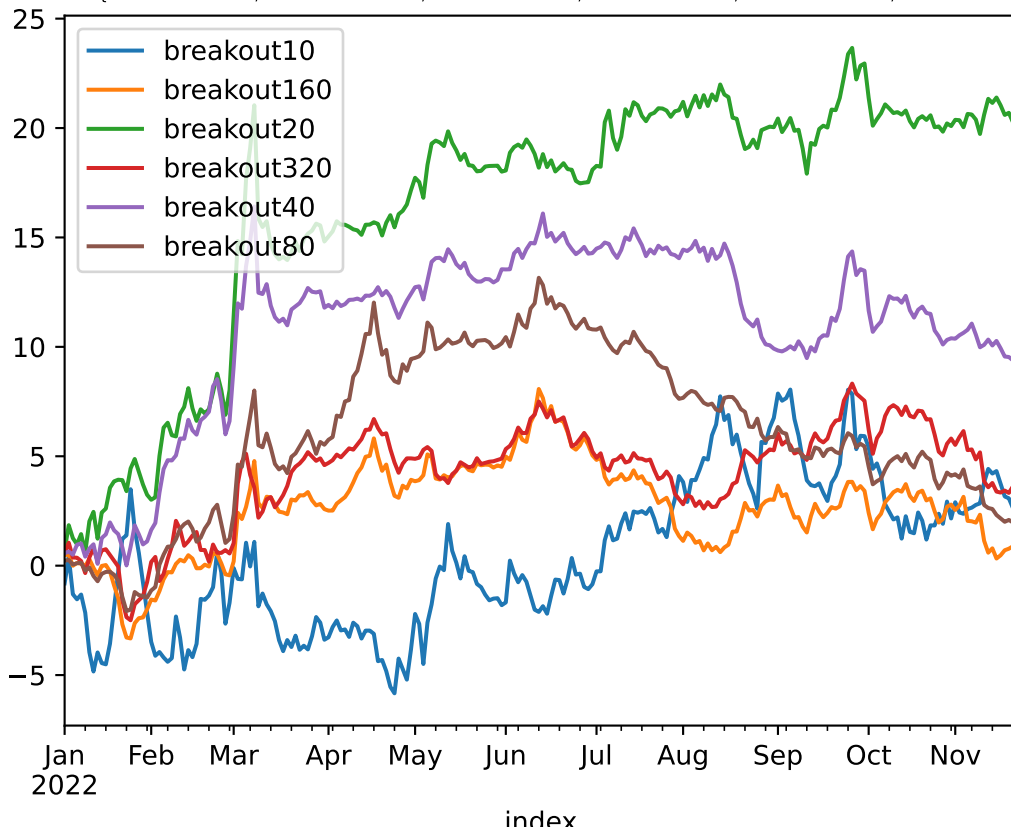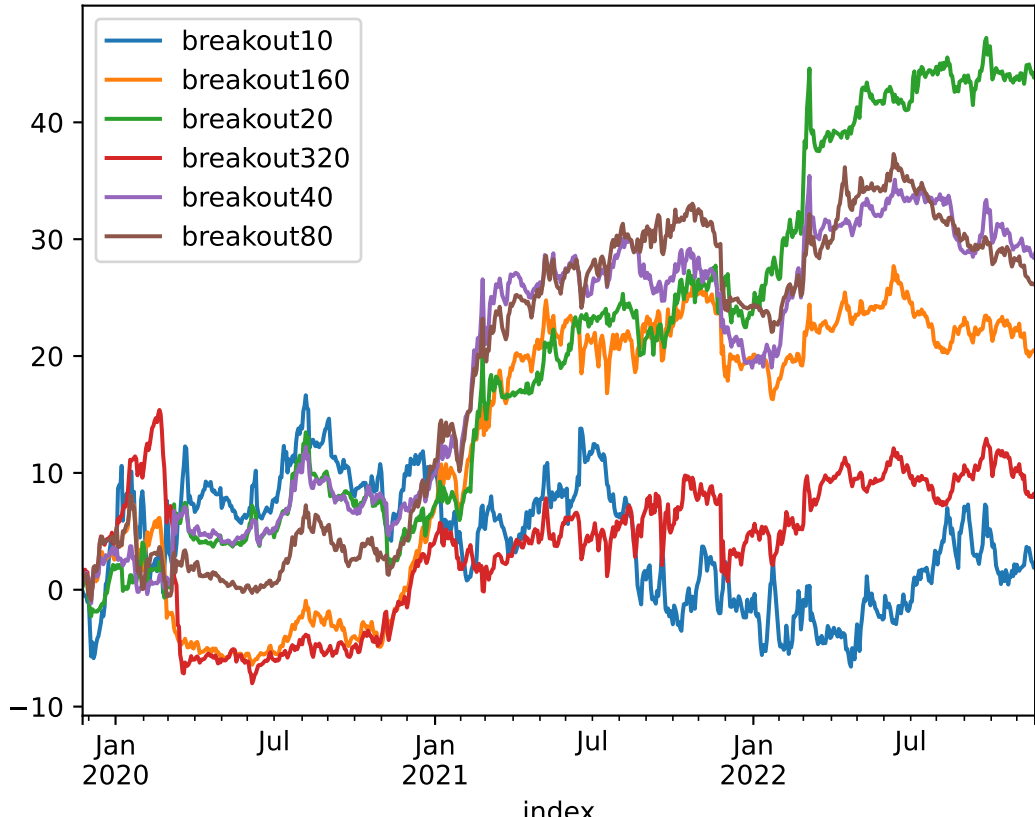
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 3.892, 'breakout160': -3.57, 'breakout20': 20.092, 'breakout320': 0.648, 'breakout40': 3.548, 'breakout80': -3.282}
ann. std {'breakout10': 14.224, 'breakout160': 8.711, 'breakout20': 12.407, 'breakout320': 10.834, 'breakout40': 10.044, 'breakout80': 8.983}
ann. SR {'breakout10': 0.27, 'breakout160': -0.41, 'breakout20': 1.62, 'breakout320': 0.06, 'breakout40': 0.35, 'breakout80': -0.37}

Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': 0.724, 'breakout160': 6.692, 'breakout20': 14.449, 'breakout320': 2.644, 'breakout40': 9.417, 'breakout80': 8.574}
ann. std {'breakout10': 15.237, 'breakout160': 9.829, 'breakout20': 11.531, 'breakout320': 10.883, 'breakout40': 10.046, 'breakout80': 9.728}
ann. SR {'breakout10': 0.05, 'breakout160': 0.68, 'breakout20': 1.25, 'breakout320': 0.24, 'breakout40': 0.94, 'breakout80': 0.88}
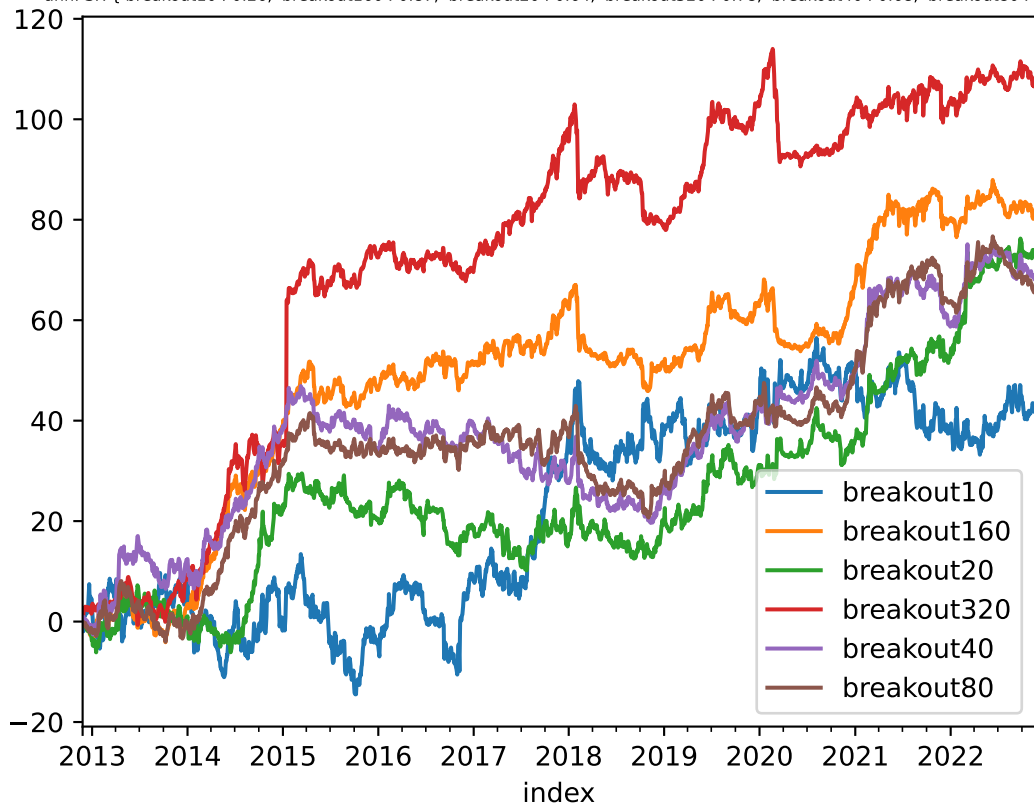
Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 4.126, 'breakout160': 7.921, 'breakout20': 7.185, 'breakout320': 10.477, 'breakout40': 6.723, 'breakout80': 6.441}
ann. std {'breakout10': 15.804, 'breakout160': 9.148, 'breakout20': 11.209, 'breakout320': 13.354, 'breakout40': 9.84, 'breakout80': 9.019}
ann. SR {'breakout10': 0.26, 'breakout160': 0.87, 'breakout20': 0.64, 'breakout320': 0.78, 'breakout40': 0.68, 'breakout80': 0.71}
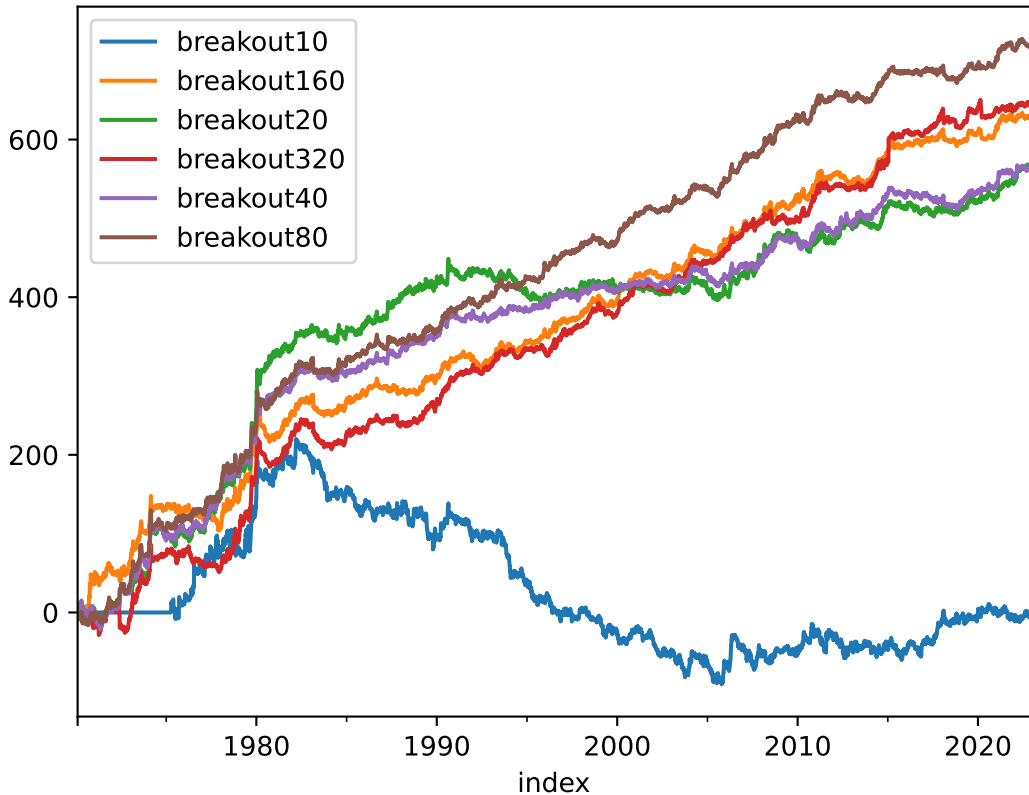
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.064, 'breakout160': 11.647, 'breakout20': 10.506, 'breakout320': 11.947, 'breakout40': 10.42, 'breakout80': 13.316}
ann. std {'breakout10': 20.855, 'breakout160': 12.51, 'breakout20': 16.117, 'breakout320': 13.063, 'breakout40': 13.245, 'breakout80': 12.768}
ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}
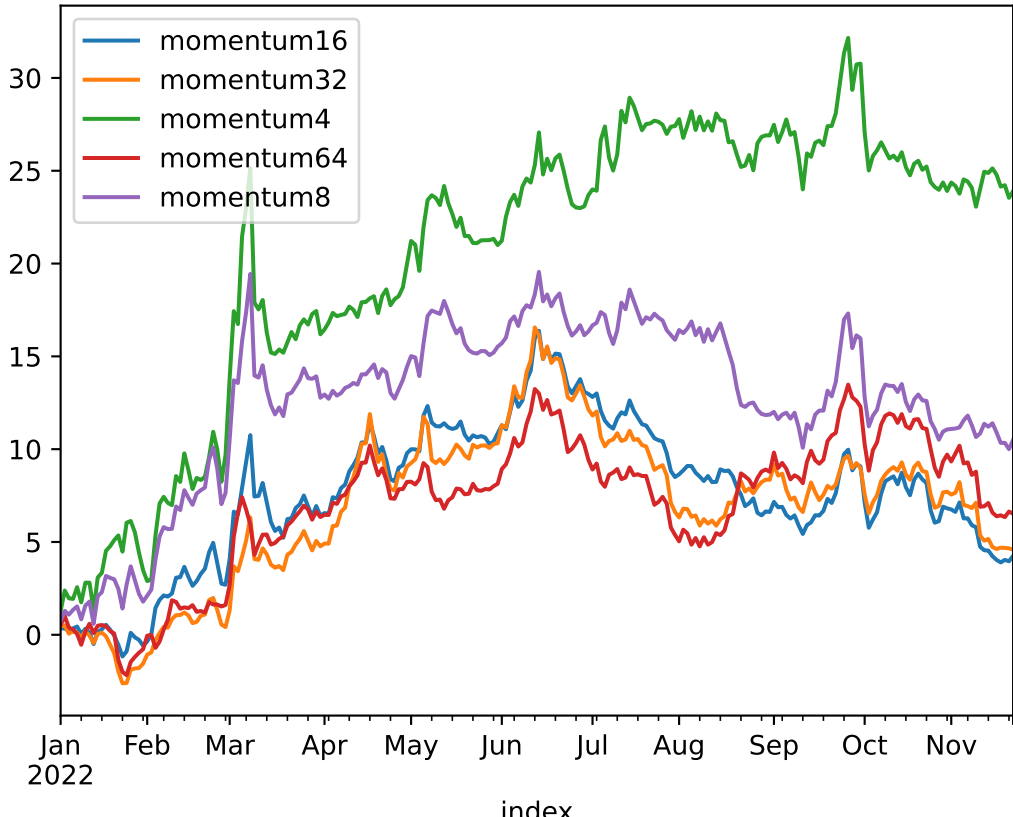
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 4.686, 'momentum32': 5.059, 'momentum4': 26.367, 'momentum64': 7.196, 'momentum8': 11.584}
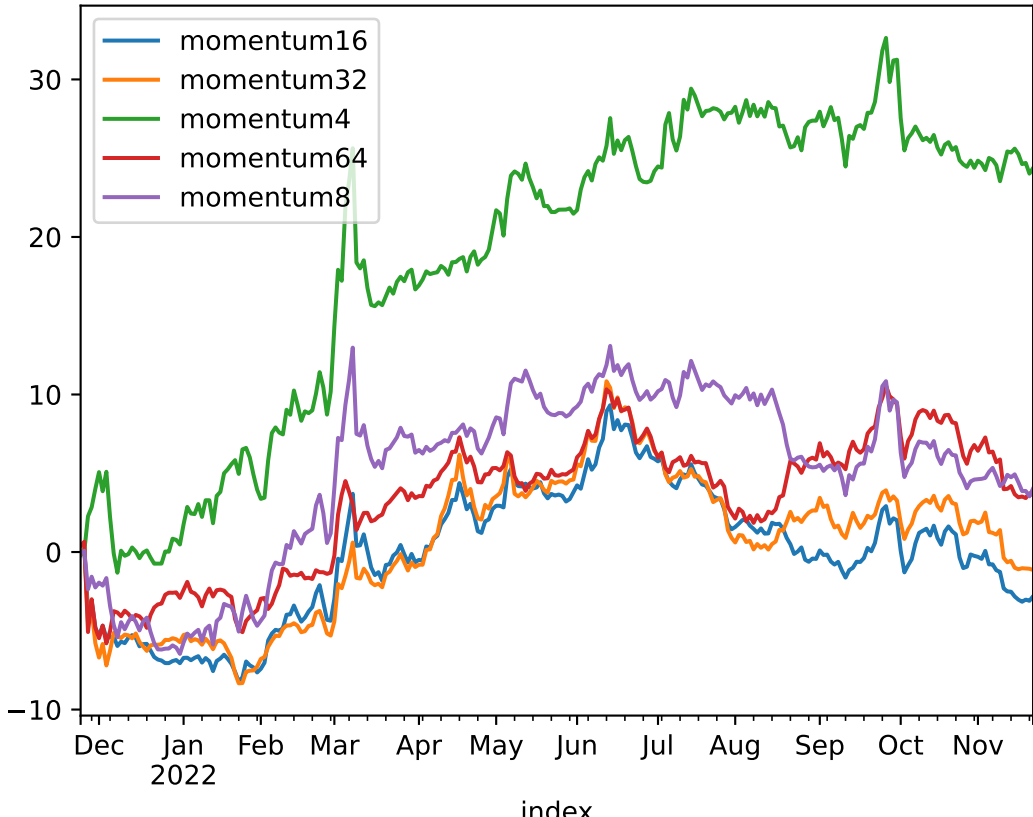ann. std {'momentum16': 10.45, 'momentum32': 10.106, 'momentum4': 17.932, 'momentum64': 9.704, 'momentum8': 13.693}
ann. SR {'momentum16': 0.45, 'momentum32': 0.5, 'momentum4': 1.47, 'momentum64': 0.74, 'momentum8': 0.85}

Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -2.767, 'momentum32': -1.118, 'momentum4': 23.999, 'momentum64': 3.554, 'momentum8': 3.97}
ann. std {'momentum16': 10.877, 'momentum32': 11.165, 'momentum4': 17.8, 'momentum64': 11.442, 'momentum8': 13.568}
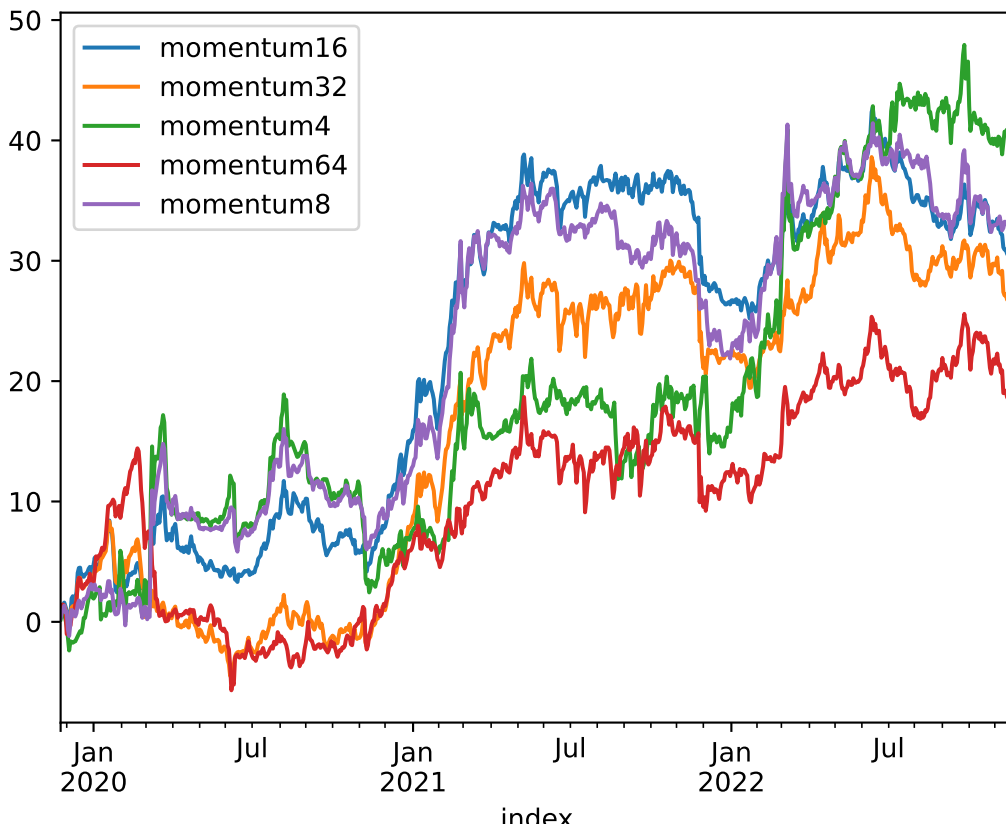ann. SR {'momentum16': -0.25, 'momentum32': -0.1, 'momentum4': 1.35, 'momentum64': 0.31, 'momentum8': 0.29}

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 10.023, 'momentum32': 8.721, 'momentum4': 12.988, 'momentum64': 6.098, 'momentum8': 10.599}
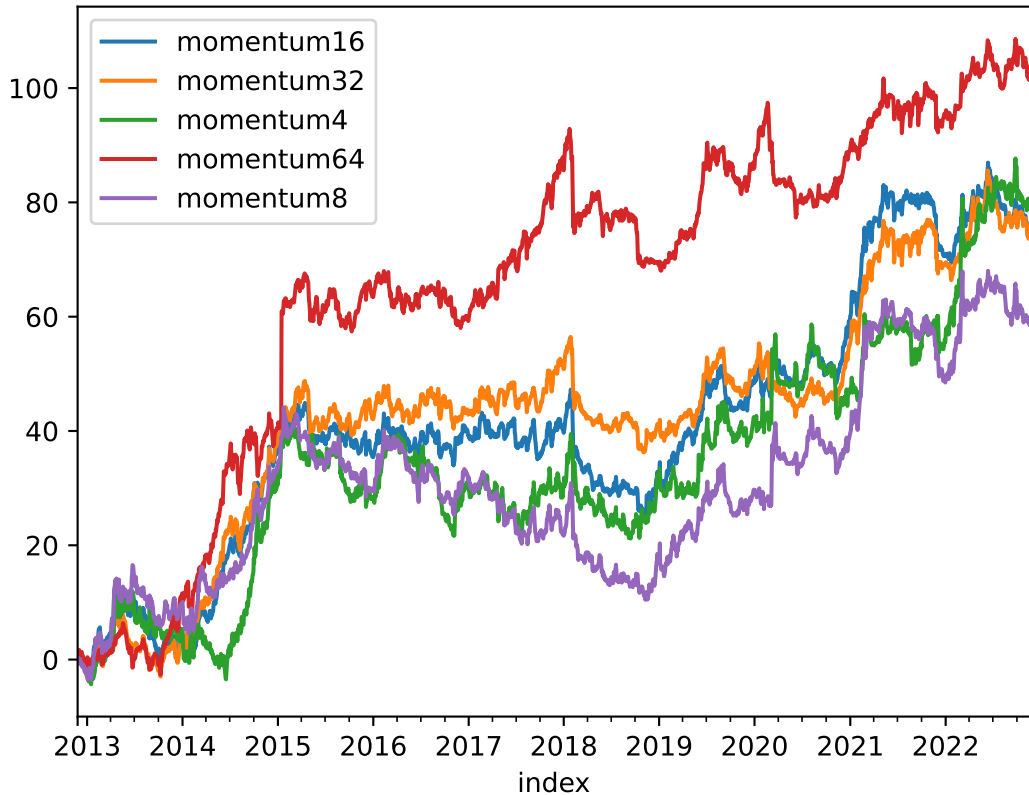ann. std {'momentum16': 11.1, 'momentum32': 10.941, 'momentum4': 16.057, 'momentum64': 11.066, 'momentum8': 12.784}
ann. SR {'momentum16': 0.9, 'momentum32': 0.8, 'momentum4': 0.81, 'momentum64': 0.55, 'momentum8': 0.83}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.348, 'momentum32': 7.227, 'momentum4': 7.799, 'momentum64': 9.981, 'momentum8': 5.792}
ann. std {'momentum16': 9.953, 'momentum32': 9.511, 'momentum4': 13.674, 'momentum64': 12.014, 'momentum8': 11.316}
ann. SR {'momentum16': 0.74, 'momentum32': 0.76, 'momentum4': 0.57, 'momentum64': 0.83, 'momentum8': 0.51}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.462, 'momentum32': 13.378, 'momentum4': 12.914, 'momentum64': 12.977, 'momentum8': 11.371}
ann. std {'momentum16': 14.237, 'momentum32': 13.868, 'momentum4': 20.095, 'momentum64': 13.503, 'momentum8': 15.887}
ann. SR {'momentum16': 0.95, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.72}
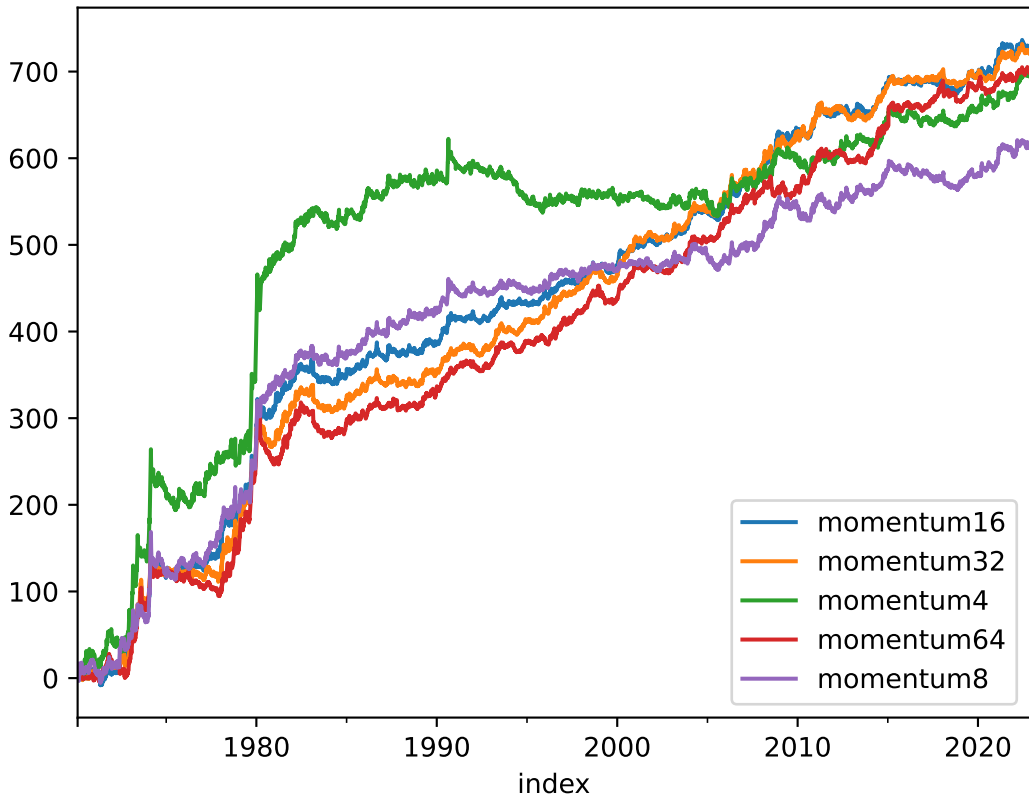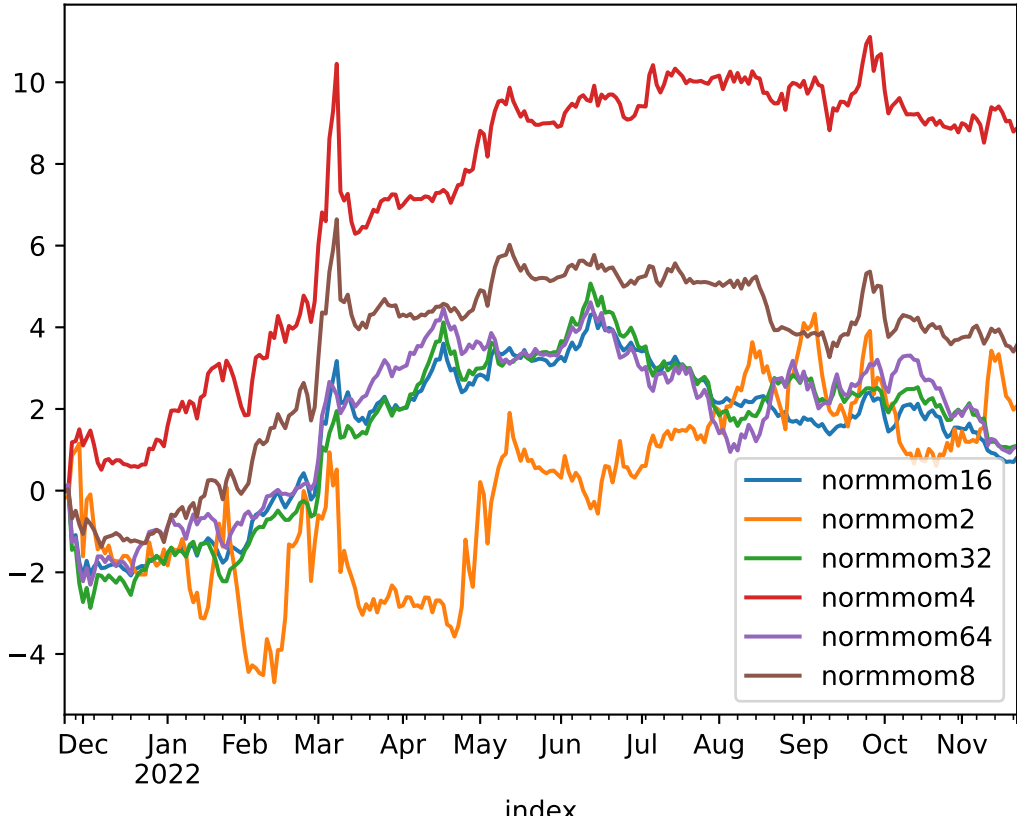
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 2.88, 'normmom2': 3.875, 'normmom32': 3.2, 'normmom4': 8.595, 'normmom64': 2.455, 'normmom8': 5.328}
ann. std {'normmom16': 3.24, 'normmom2': 8.406, 'normmom32': 3.315, 'normmom4': 6.192, 'normmom64': 3.545, 'normmom8': 4.425}
ann. SR {'normmom16': 0.89, 'normmom2': 0.46, 'normmom32': 0.97, 'normmom4': 1.39, 'normmom64': 0.69, 'normmom8': 1.2}
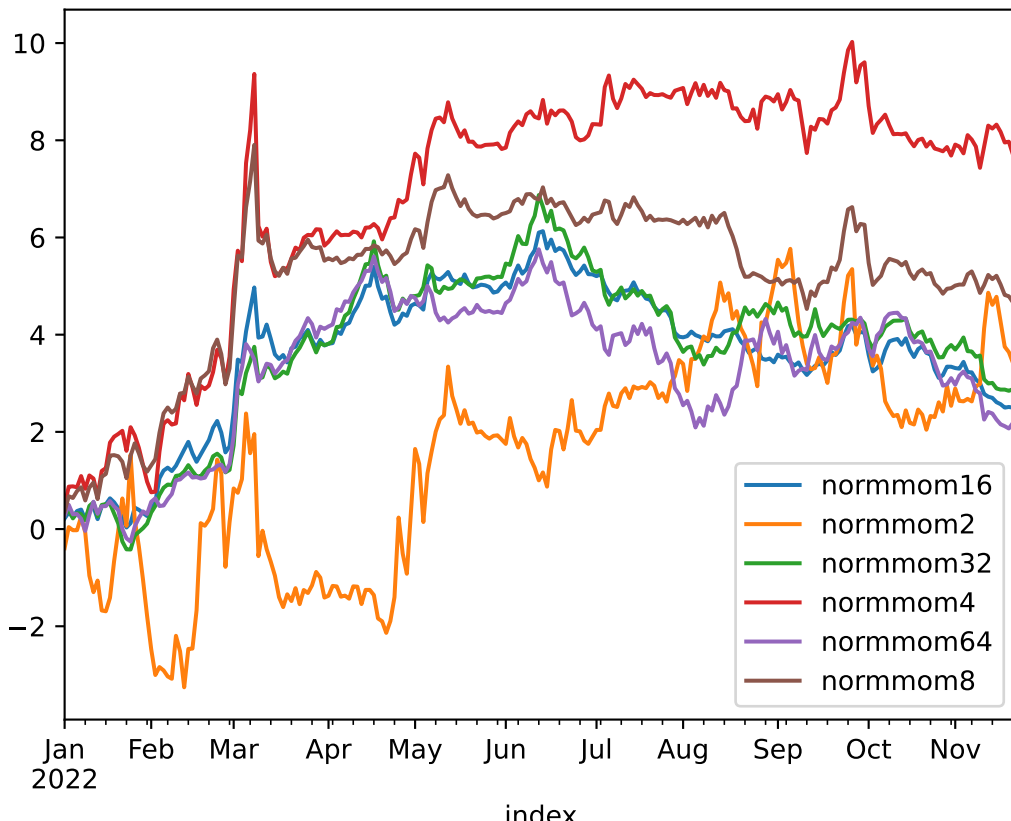
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 0.8, 'normmom2': 2.042, 'normmom32': 1.082, 'normmom4': 8.739, 'normmom64': 1.065, 'normmom8': 3.513}
ann. std {'normmom16': 3.462, 'normmom2': 8.705, 'normmom32': 3.781, 'normmom4': 6.038, 'normmom64': 3.843, 'normmom8': 4.321}
ann. SR {'normmom16': 0.23, 'normmom2': 0.23, 'normmom32': 0.29, 'normmom4': 1.45, 'normmom64': 0.28, 'normmom8': 0.81}
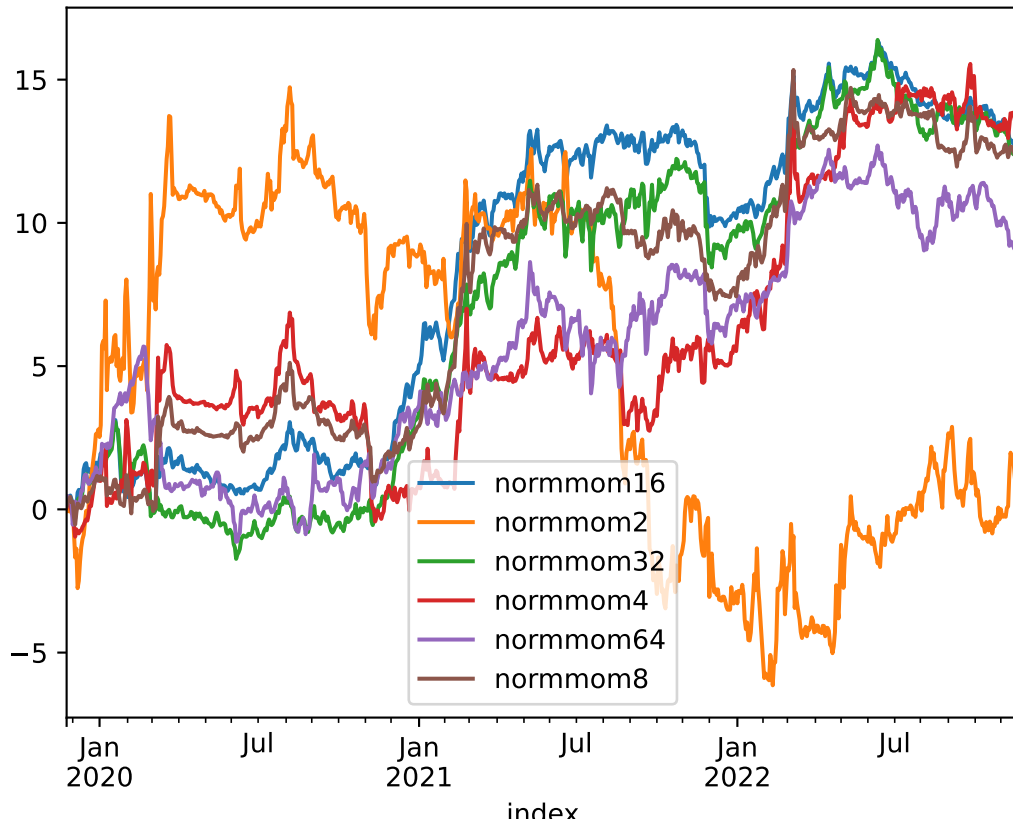
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 4.182, 'normmom2': 0.205, 'normmom32': 4.064, 'normmom4': 4.358, 'normmom64': 3.002, 'normmom8': 4.014}
ann. std {'normmom16': 3.743, 'normmom2': 8.961, 'normmom32': 4.065, 'normmom4': 5.933, 'normmom64': 4.382, 'normmom8': 4.264}
ann. SR {'normmom16': 1.12, 'normmom2': 0.02, 'normmom32': 1.0, 'normmom4': 0.73, 'normmom64': 0.69, 'normmom8': 0.94}
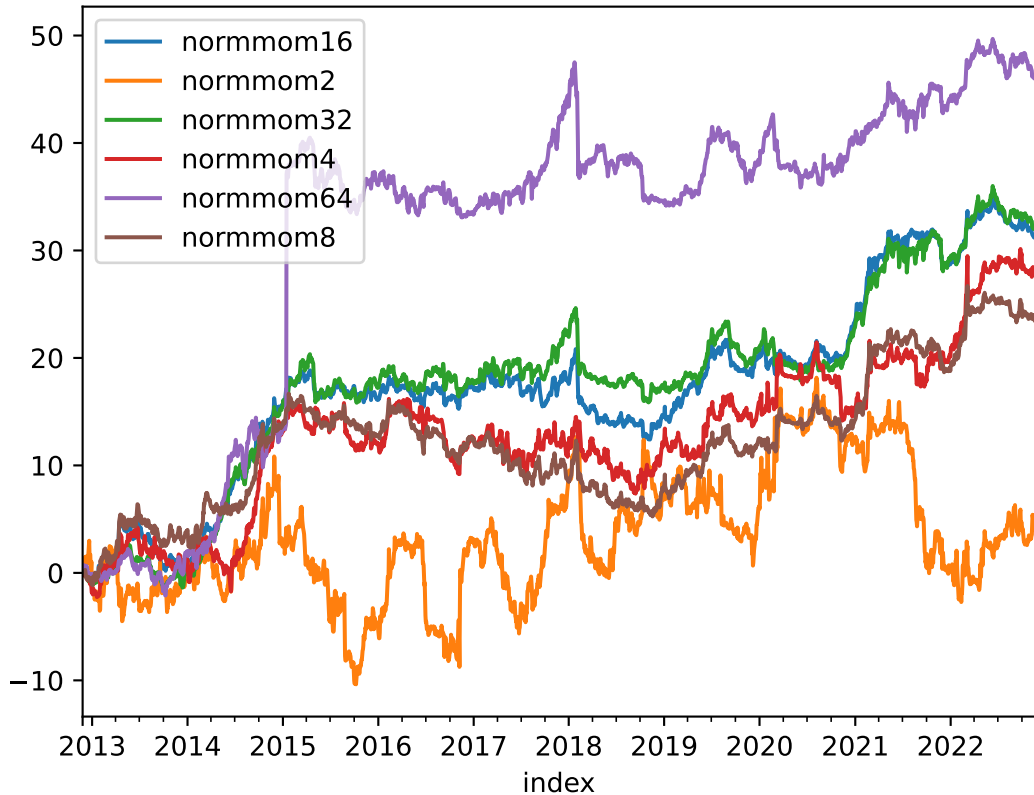
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.075, 'normmom2': 0.398, 'normmom32': 3.145, 'normmom4': 2.74, 'normmom64': 4.532, 'normmom8': 2.319}
ann. std {'normmom16': 3.581, 'normmom2': 9.111, 'normmom32': 3.736, 'normmom4': 5.495, 'normmom64': 8.564, 'normmom8': 4.056}
ann. SR {'normmom16': 0.86, 'normmom2': 0.04, 'normmom32': 0.84, 'normmom4': 0.5, 'normmom64': 0.53, 'normmom8': 0.57}
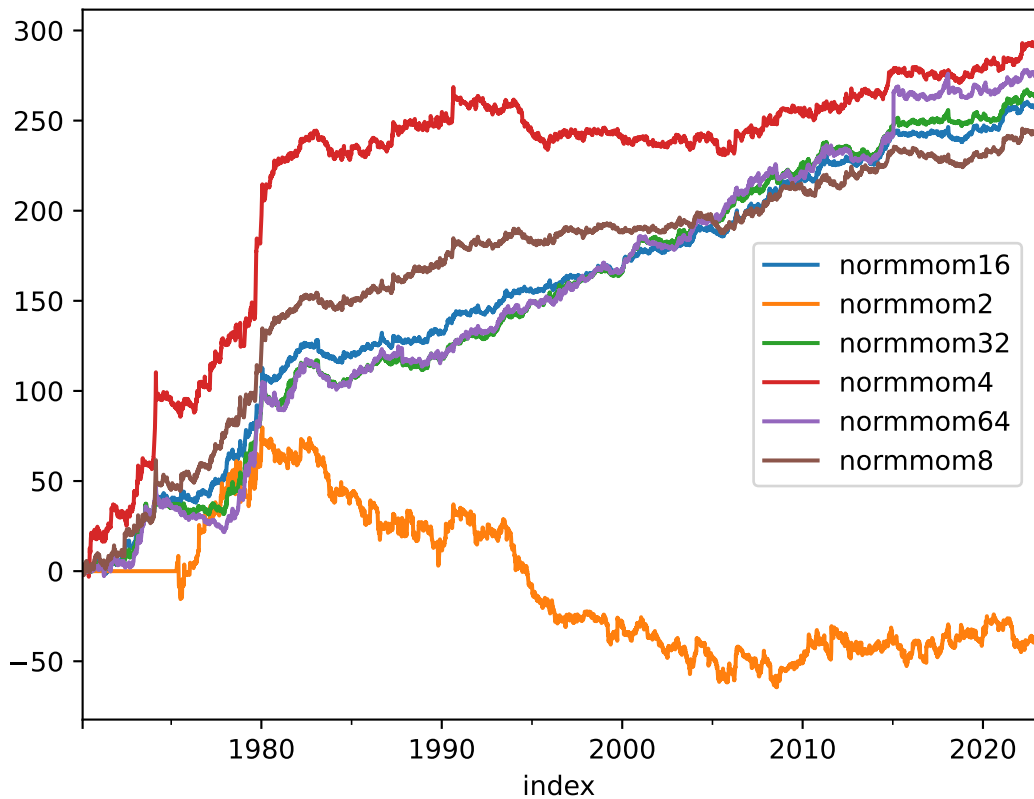
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.775, 'normmom2': -0.708, 'normmom32': 4.893, 'normmom4': 5.416, 'normmom64': 5.104, 'normmom8': 4.506}
ann. std {'normmom16': 4.928, 'normmom2': 11.211, 'normmom32': 4.997, 'normmom4': 8.331, 'normmom64': 6.317, 'normmom8': 5.938}
ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.81, 'normmom8': 0.76}
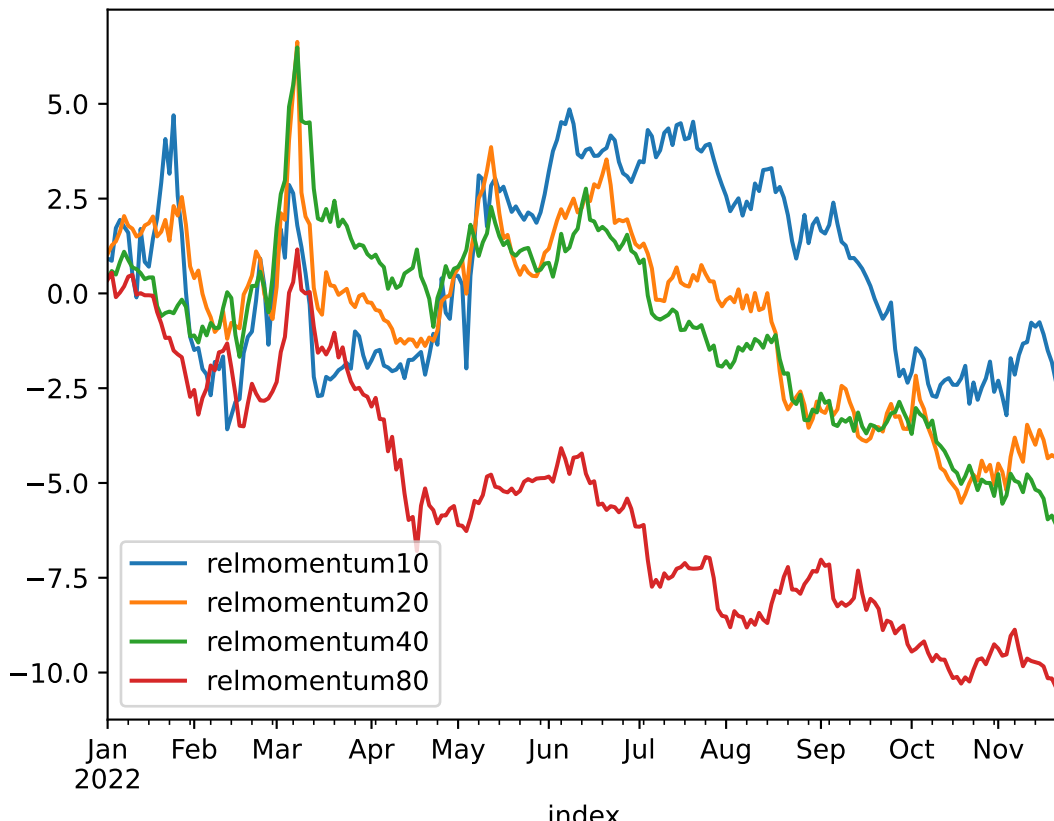
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -2.366, 'relmomentum20': -4.403, 'relmomentum40': -6.617, 'relmomentum80': -11.258}
ann. std {'relmomentum10': 10.415, 'relmomentum20': 8.736, 'relmomentum40': 6.758, 'relmomentum80': 5.821}
ann. SR {'relmomentum10': -0.23, 'relmomentum20': -0.5, 'relmomentum40': -0.98, 'relmomentum80': -1.93}
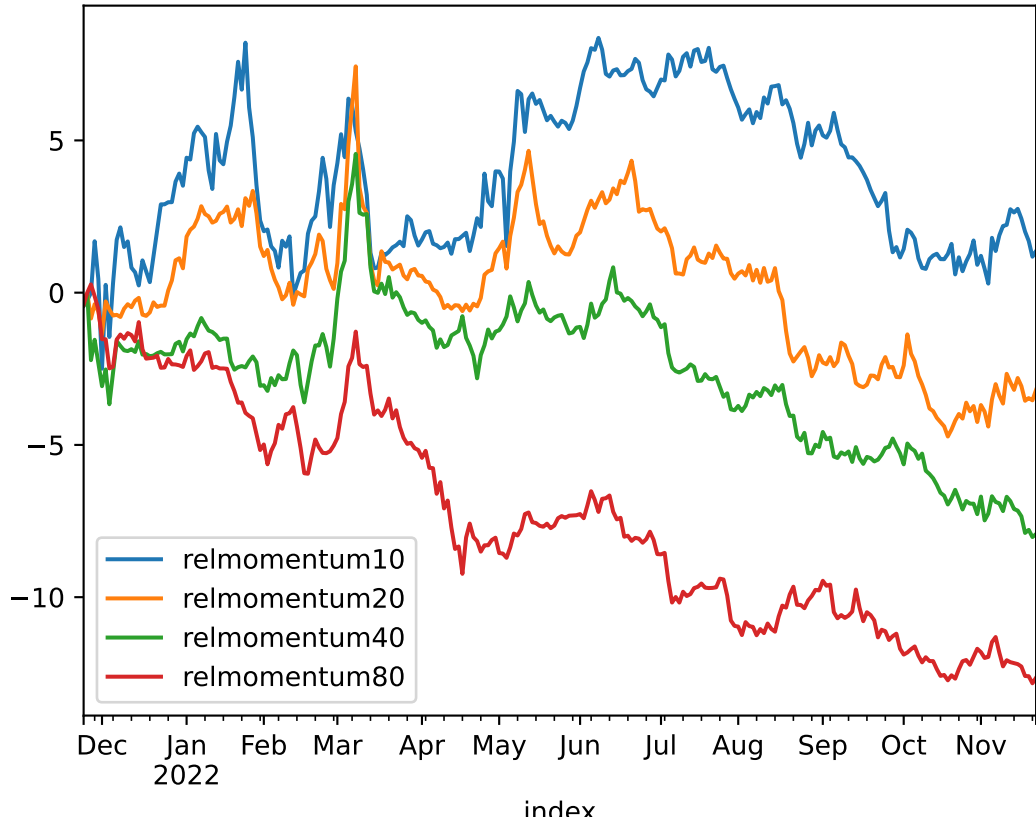
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': 1.346, 'relmomentum20': -3.142, 'relmomentum40': -7.806, 'relmomentum80': -12.448}
ann. std {'relmomentum10': 11.436, 'relmomentum20': 8.511, 'relmomentum40': 7.172, 'relmomentum80': 5.926}
ann. SR {'relmomentum10': 0.12, 'relmomentum20': -0.37, 'relmomentum40': -1.09, 'relmomentum80': -2.1}
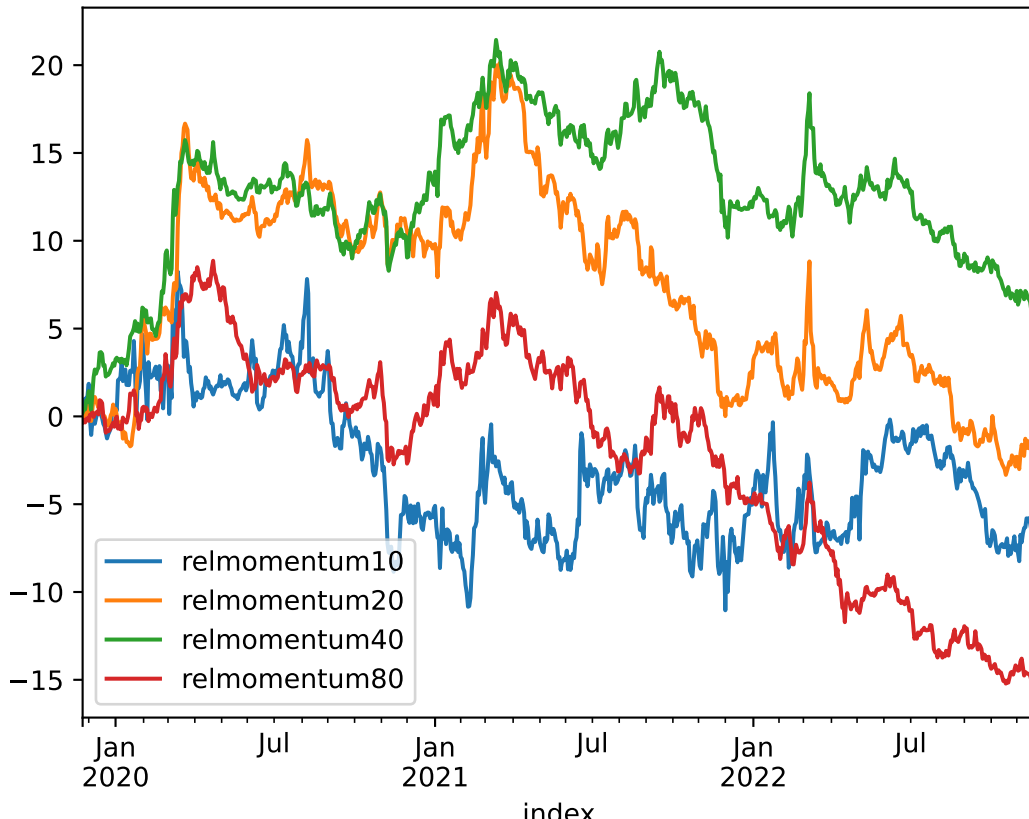
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.35, 'relmomentum20': -0.589, 'relmomentum40': 1.936, 'relmomentum80': -4.952}
ann. std {'relmomentum10': 12.796, 'relmomentum20': 9.063, 'relmomentum40': 7.495, 'relmomentum80': 6.965}
ann. SR {'relmomentum10': -0.18, 'relmomentum20': -0.06, 'relmomentum40': 0.26, 'relmomentum80': -0.71}
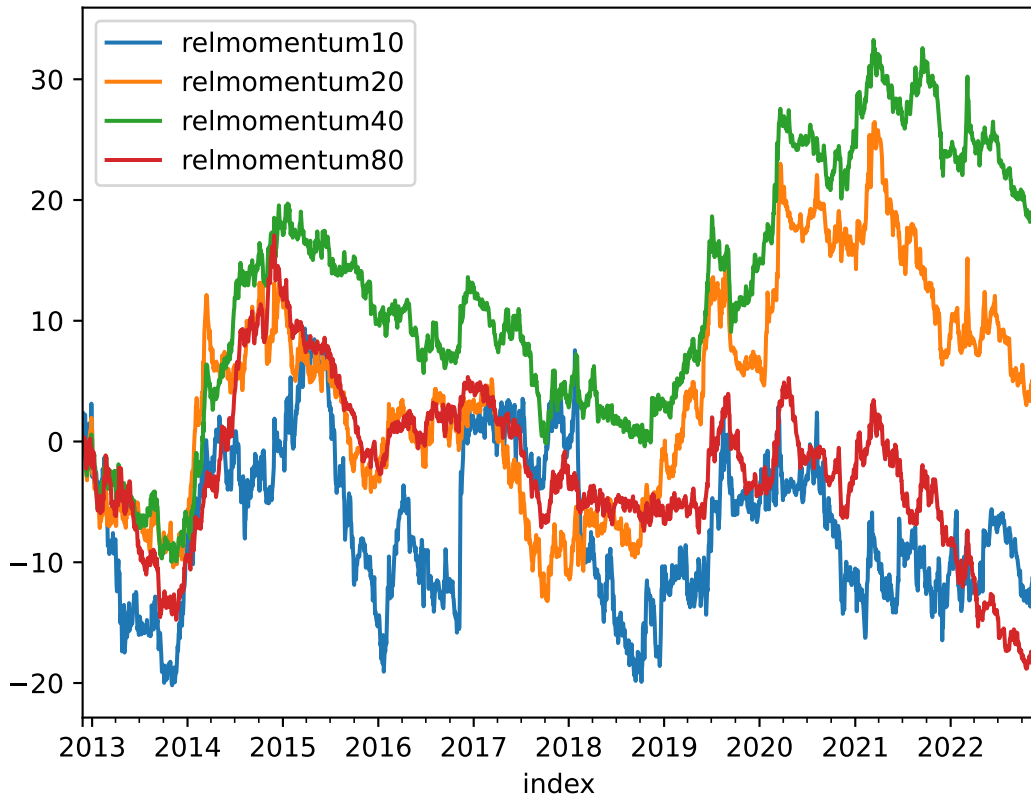
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -1.237, 'relmomentum20': 0.446, 'relmomentum40': 1.742, 'relmomentum80': -1.839}
ann. std {'relmomentum10': 13.023, 'relmomentum20': 9.057, 'relmomentum40': 7.388, 'relmomentum80': 6.851}
ann. SR {'relmomentum10': -0.1, 'relmomentum20': 0.05, 'relmomentum40': 0.24, 'relmomentum80': -0.27}
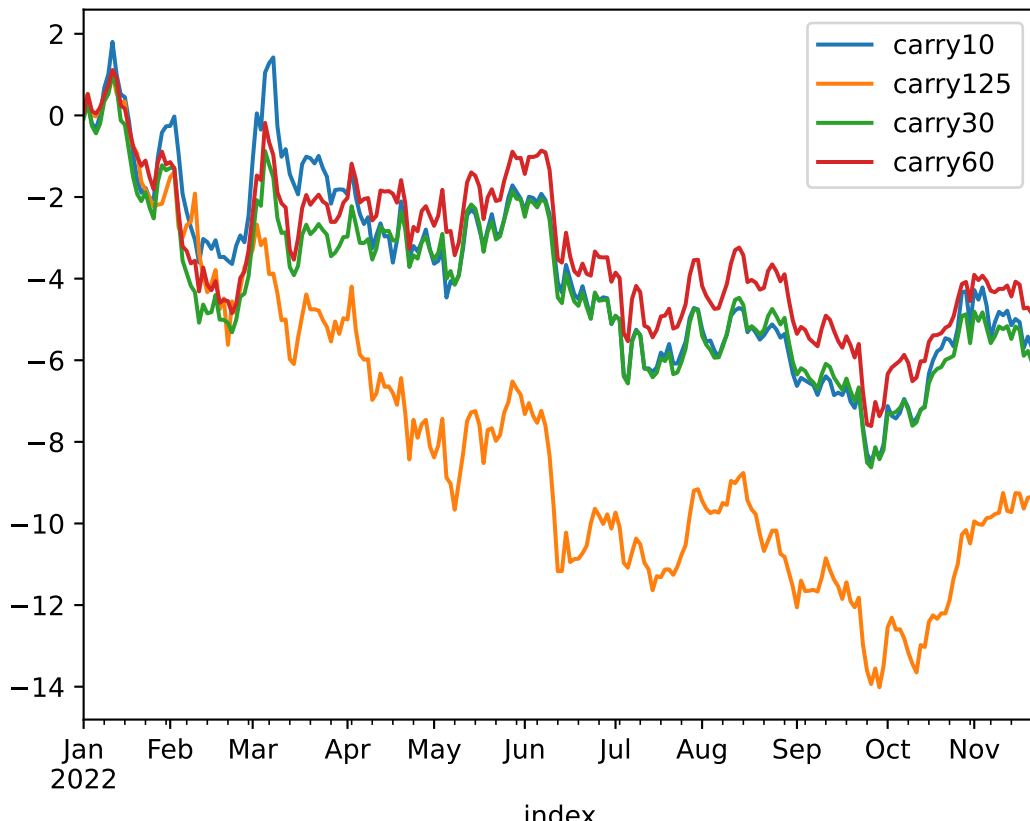
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.136, 'relmomentum20': 0.297, 'relmomentum40': 3.072, 'relmomentum80': 1.584}
ann. std {'relmomentum10': 13.334, 'relmomentum20': 11.535, 'relmomentum40': 10.804, 'relmomentum80': 11.072}
ann. SR {'relmomentum10': 0.01, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}
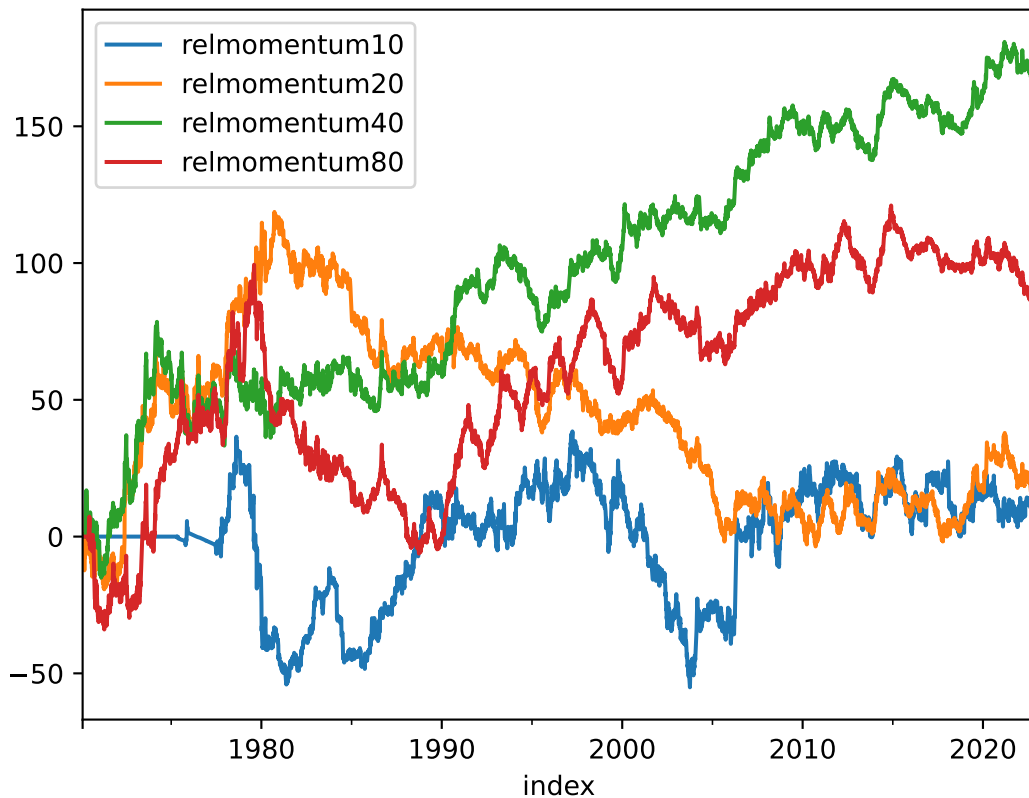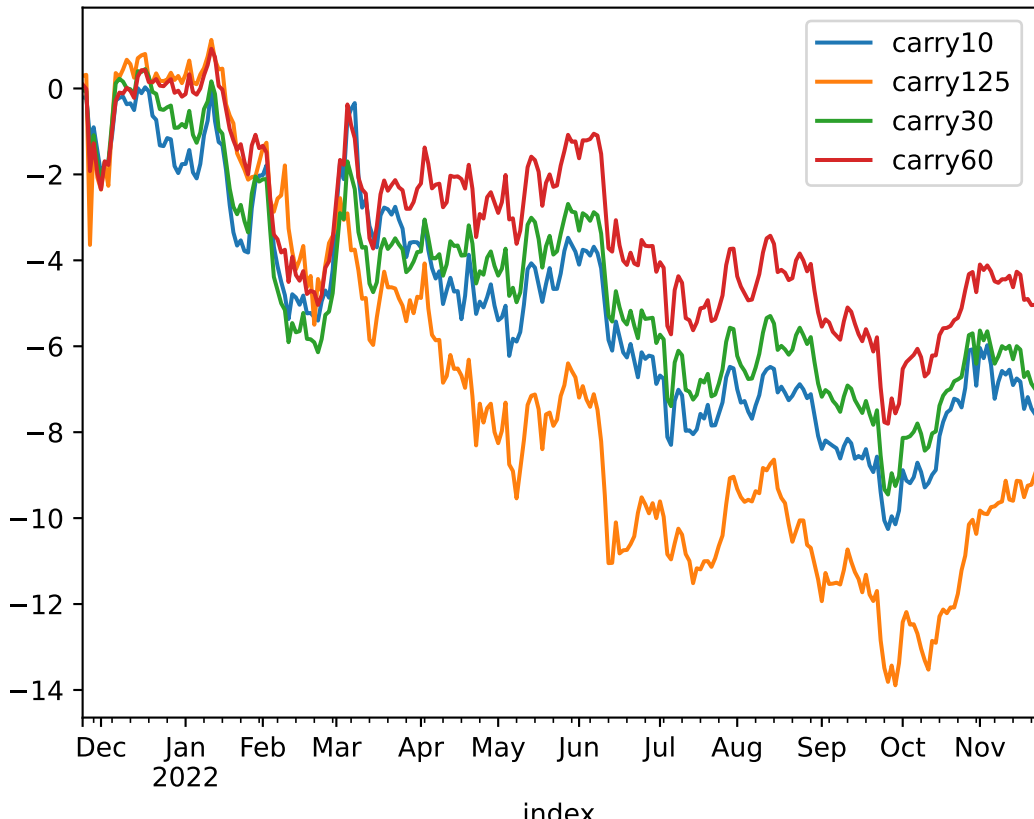
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': -6.418, 'carry125': -10.033, 'carry30': -6.806, 'carry60': -5.345}
ann. std {'carry10': 7.337, 'carry125': 7.669, 'carry30': 6.874, 'carry60': 6.867}
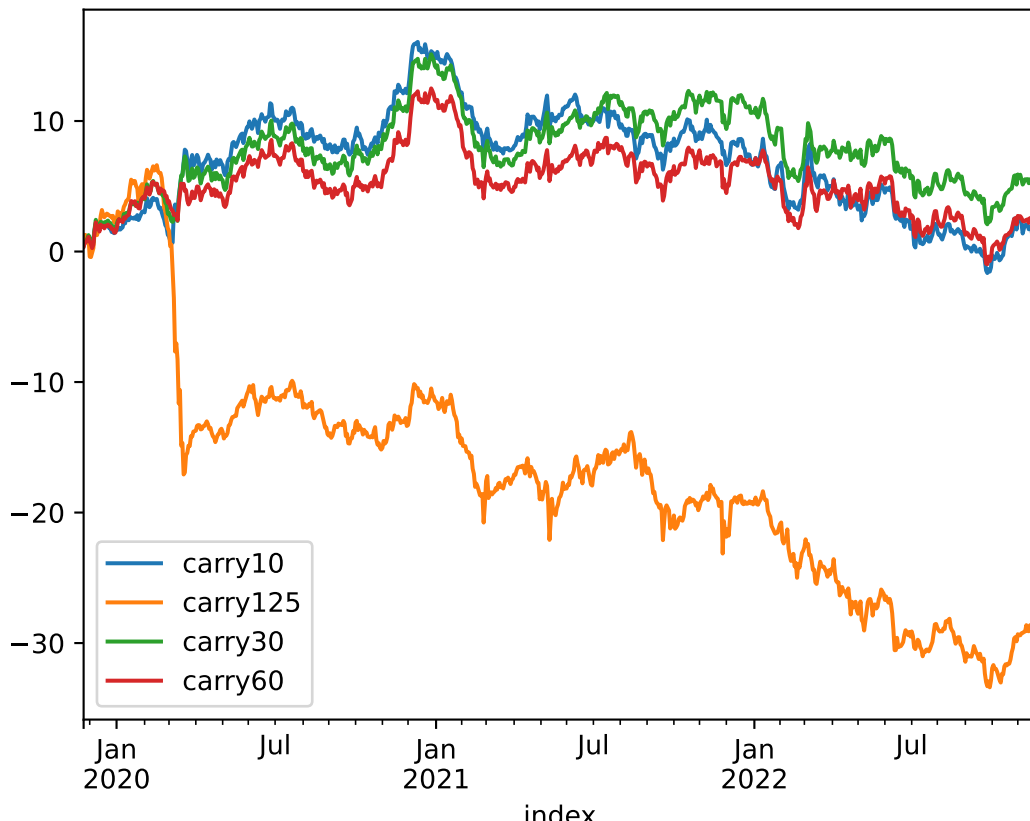ann. SR {'carry10': -0.87, 'carry125': -1.31, 'carry30': -0.99, 'carry60': -0.78}
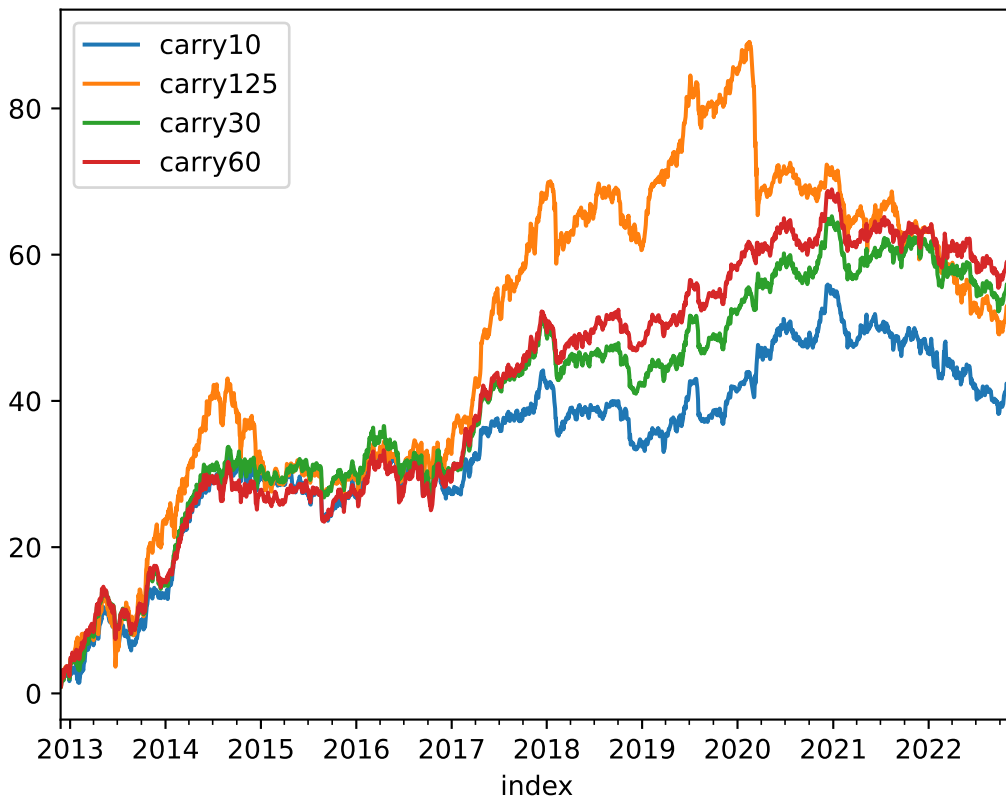
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -7.461, 'carry125': -8.83, 'carry30': -6.886, 'carry60': -4.957}
ann. std {'carry10': 7.222, 'carry125': 8.946, 'carry30': 6.947, 'carry60': 6.99}
ann. SR {'carry10': -1.03, 'carry125': -0.99, 'carry30': -0.99, 'carry60': -0.71}

Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': 0.337, 'carry125': -9.319, 'carry30': 1.488, 'carry60': 0.587}
ann. std {'carry10': 6.812, 'carry125': 9.454, 'carry30': 6.612, 'carry60': 6.544}
ann. SR {'carry10': 0.05, 'carry125': -0.99, 'carry30': 0.22, 'carry60': 0.09}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 4.015, 'carry125': 5.304, 'carry30': 5.37, 'carry60': 5.718}
ann. std {'carry10': 6.475, 'carry125': 9.134, 'carry30': 6.586, 'carry60': 6.548}
ann. SR {'carry10': 0.62, 'carry125': 0.58, 'carry30': 0.82, 'carry60': 0.87}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.828, 'carry125': 7.34, 'carry30': 8.189, 'carry60': 8.029}
ann. std {'carry10': 11.869, 'carry125': 12.108, 'carry30': 11.881, 'carry60': 11.831}
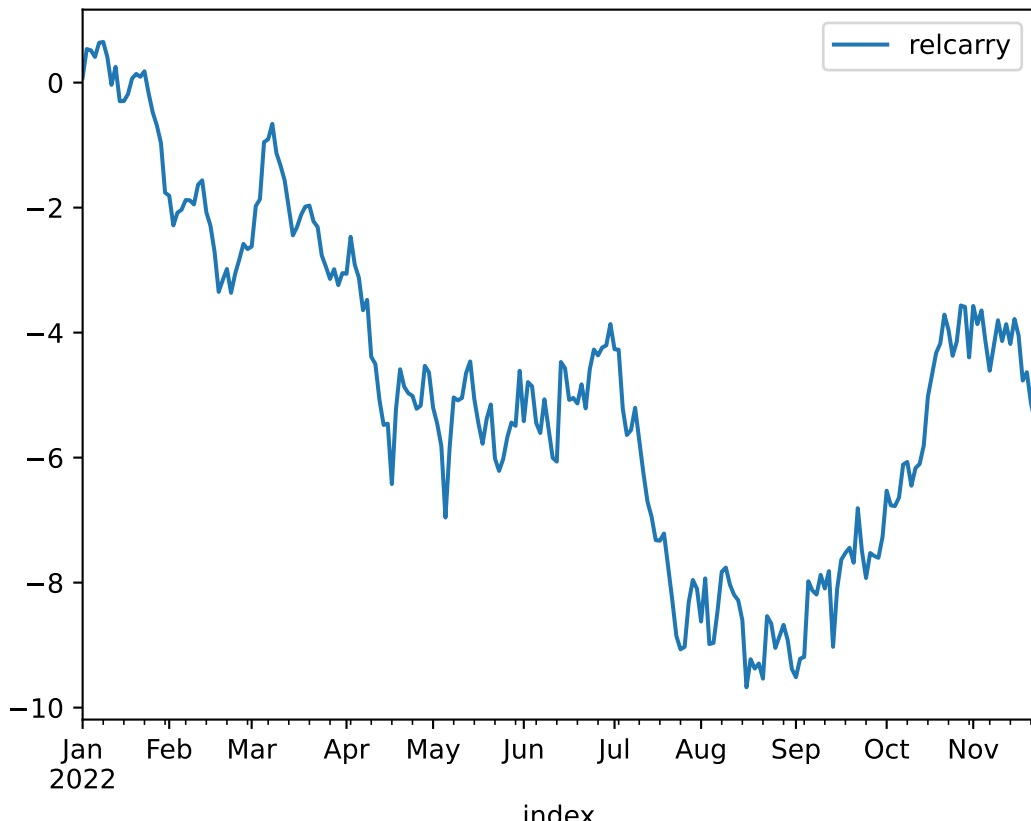ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}
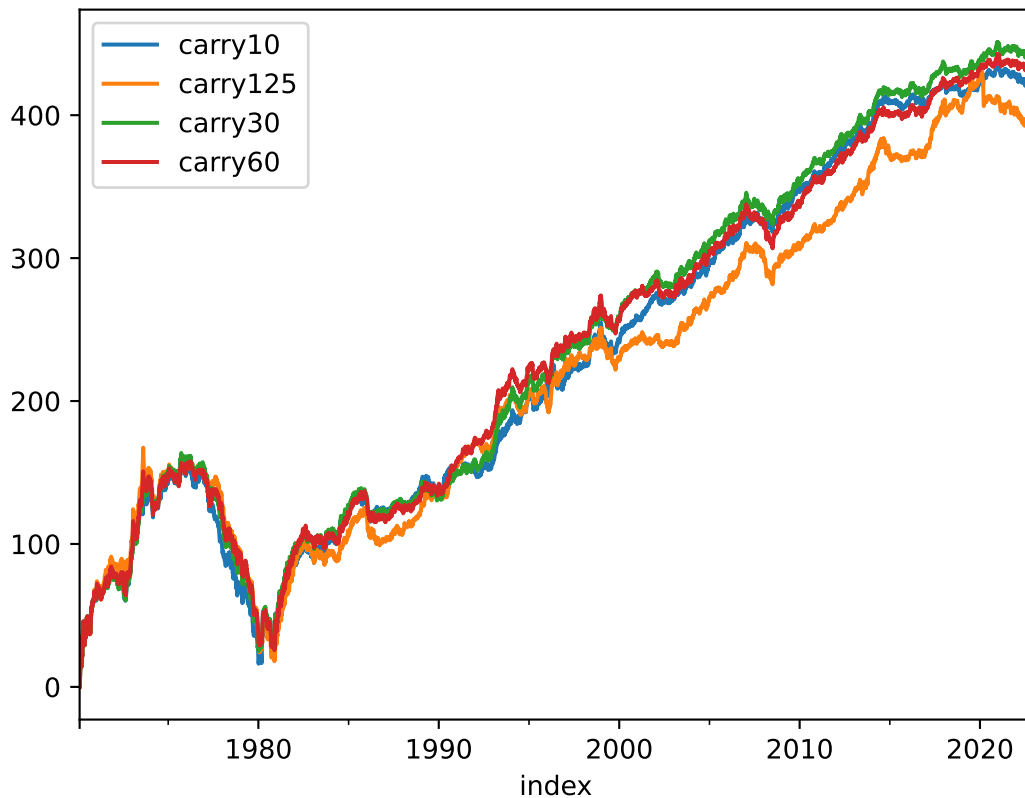
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': -6.0}
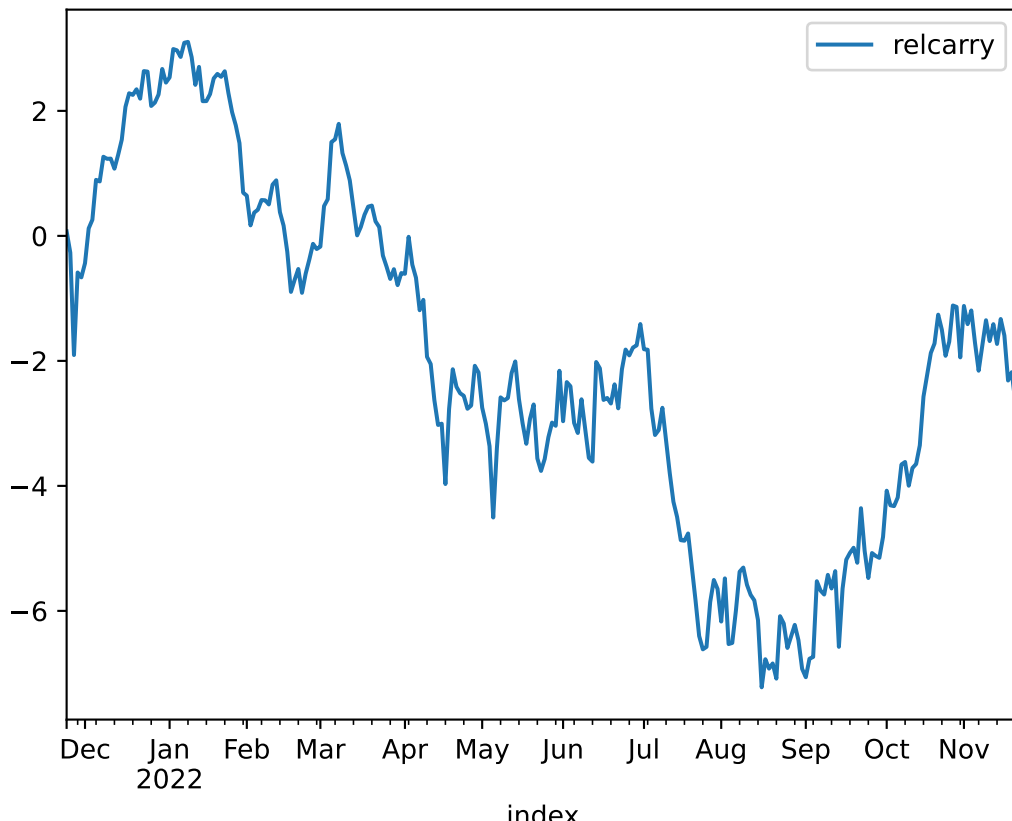ann. std {'relcarry': 7.17}
ann. SR {'relcarry': -0.84}
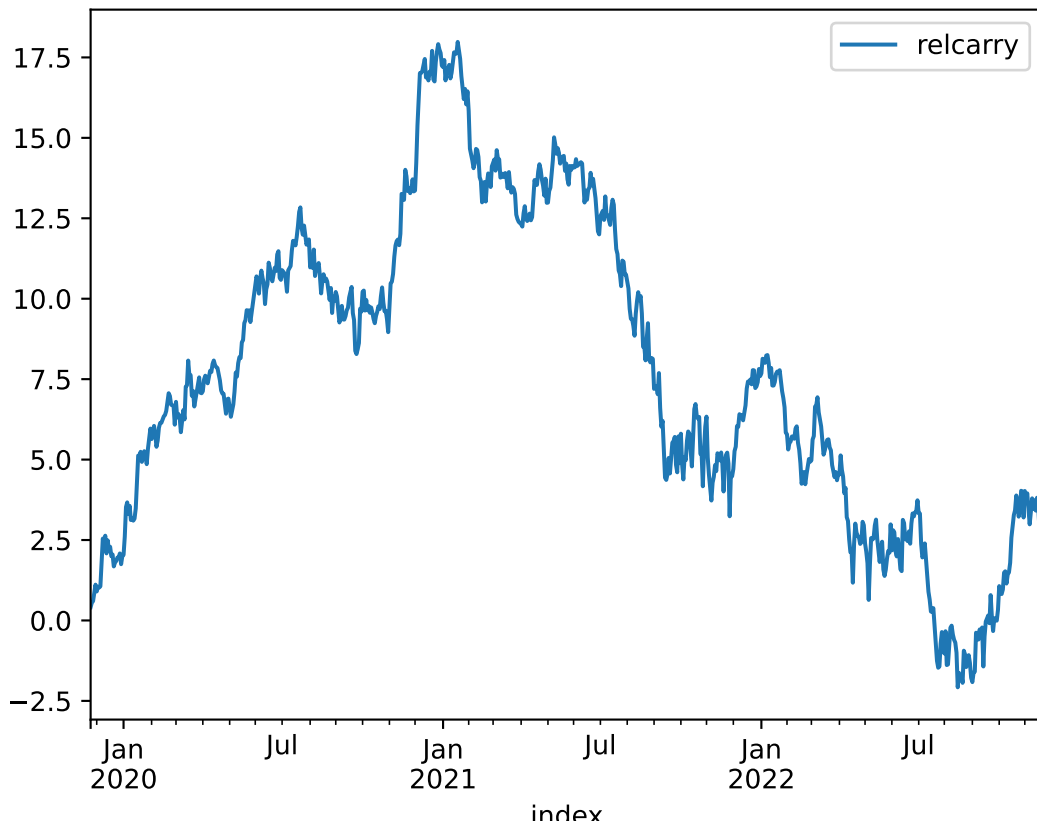
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -2.94}
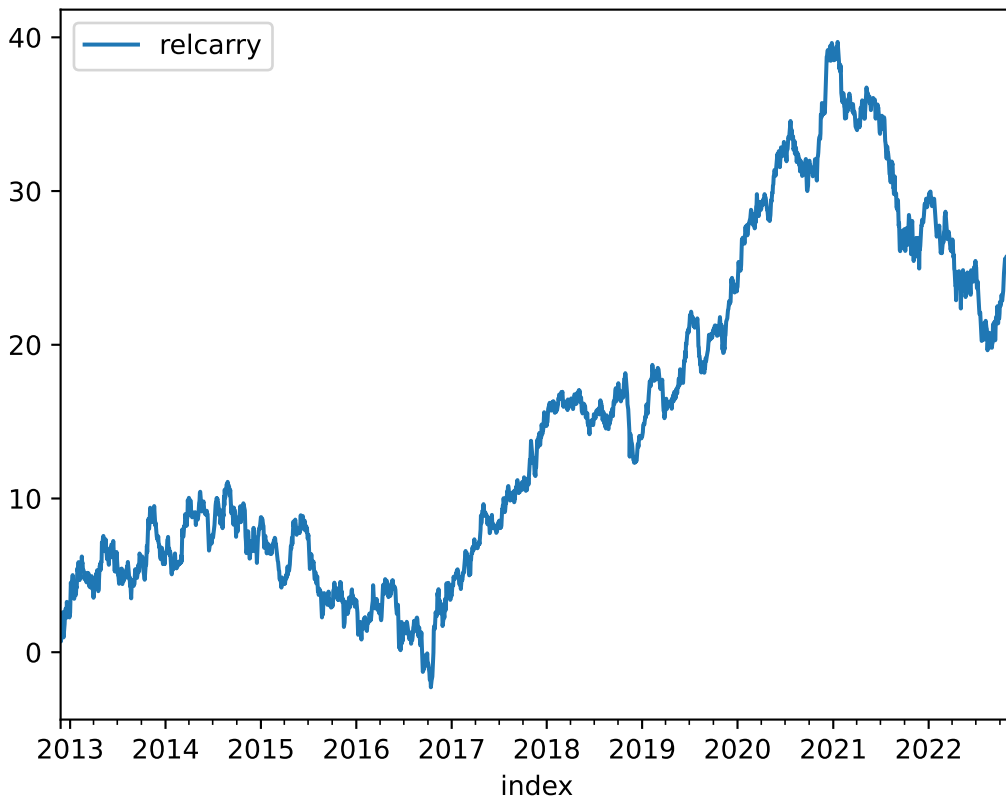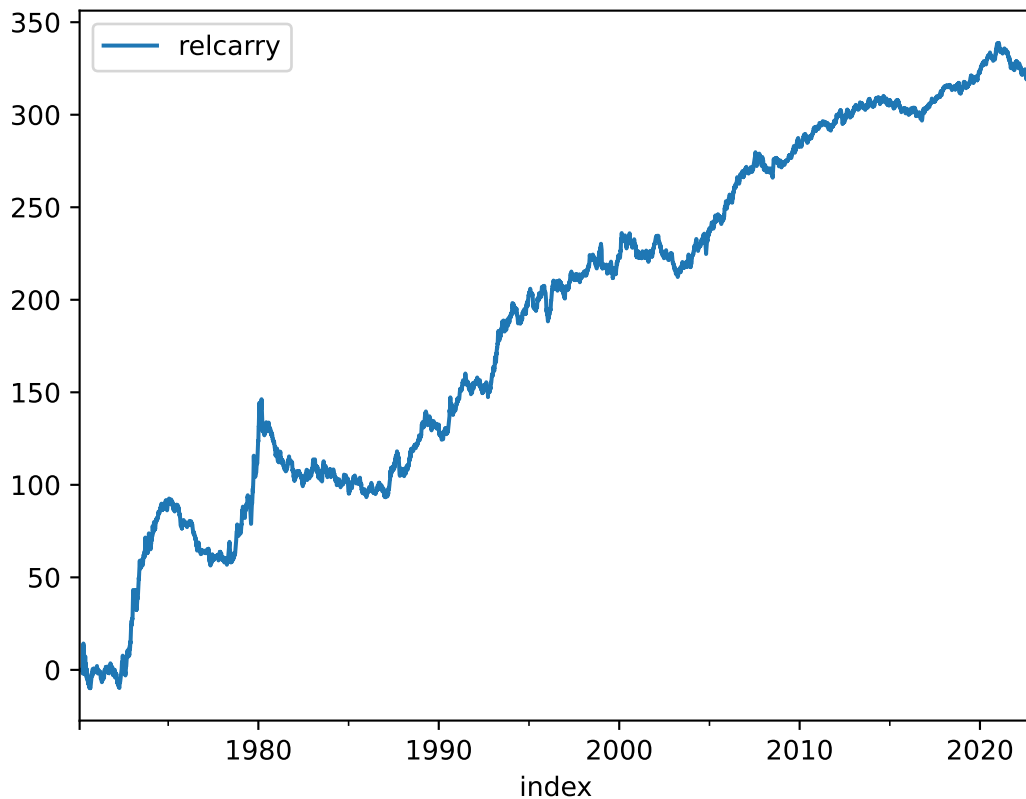ann. std {'relcarry': 7.252}
ann. SR {'relcarry': -0.41}

Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': 0.707}
ann. std {'relcarry': 6.799}
ann. SR {'relcarry': 0.1}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.345}
ann. std {'relcarry': 6.057}
ann. SR {'relcarry': 0.39}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.002}
ann. std {'relcarry': 9.563}
ann. SR {'relcarry': 0.63}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 5.826, 'skewabs365': 0.191, 'skewrv180': -1.244, 'skewrv365': 12.606}
ann. std {'skewabs180': 10.075, 'skewabs365': 7.739, 'skewrv180': 9.468, 'skewrv365': 4.892}
ann. SR {'skewabs180': 0.58, 'skewabs365': 0.02, 'skewrv180': -0.13, 'skewrv365': 2.58}
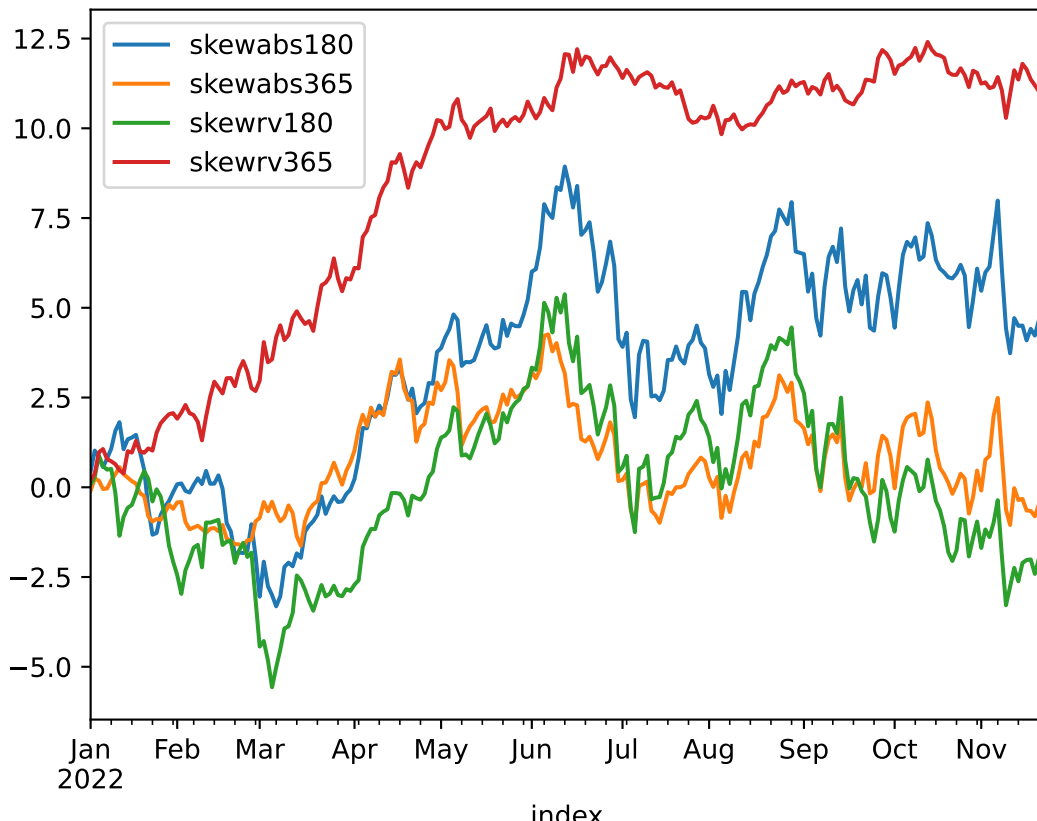
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 4.982, 'skewabs365': 0.319, 'skewrv180': -0.678, 'skewrv365': 11.127}
ann. std {'skewabs180': 10.32, 'skewabs365': 7.436, 'skewrv180': 9.253, 'skewrv365': 4.859}
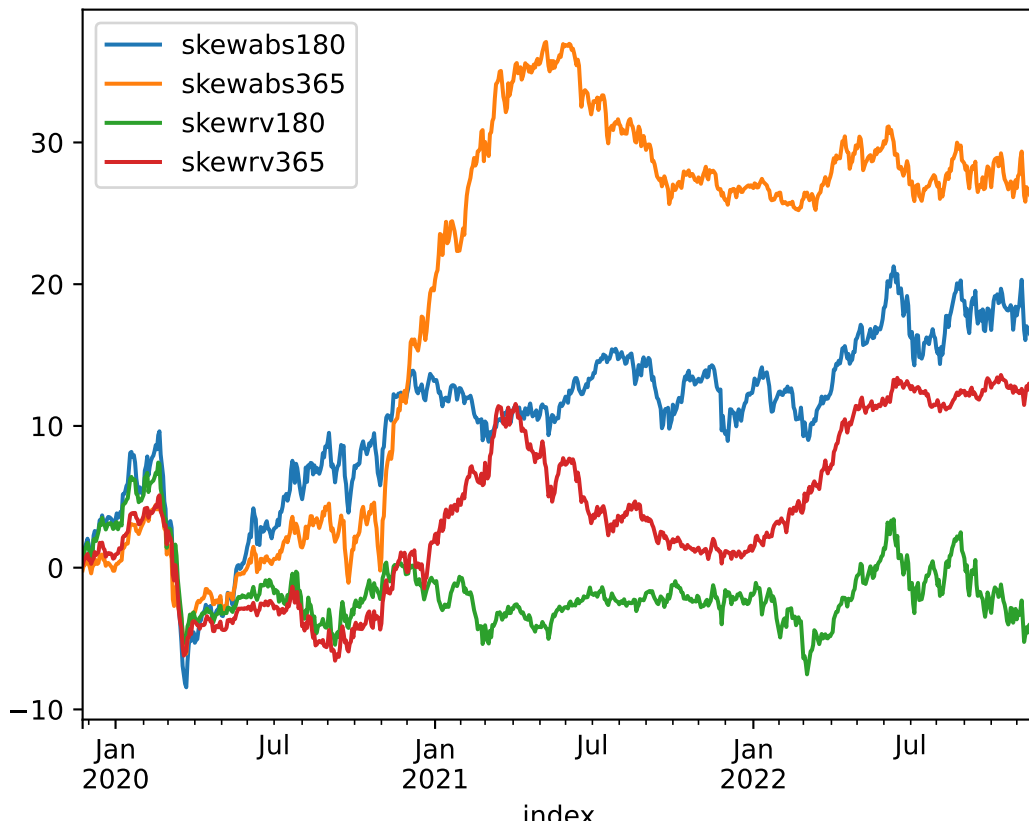ann. SR {'skewabs180': 0.48, 'skewabs365': 0.04, 'skewrv180': -0.07, 'skewrv365': 2.29}
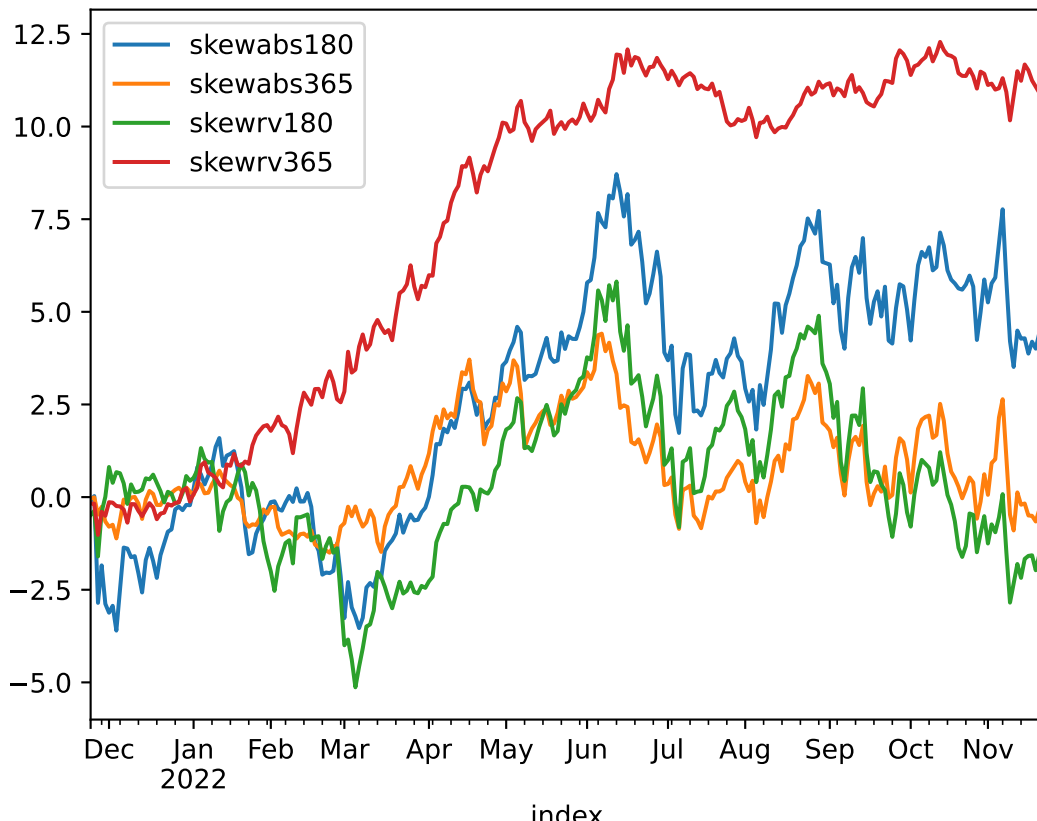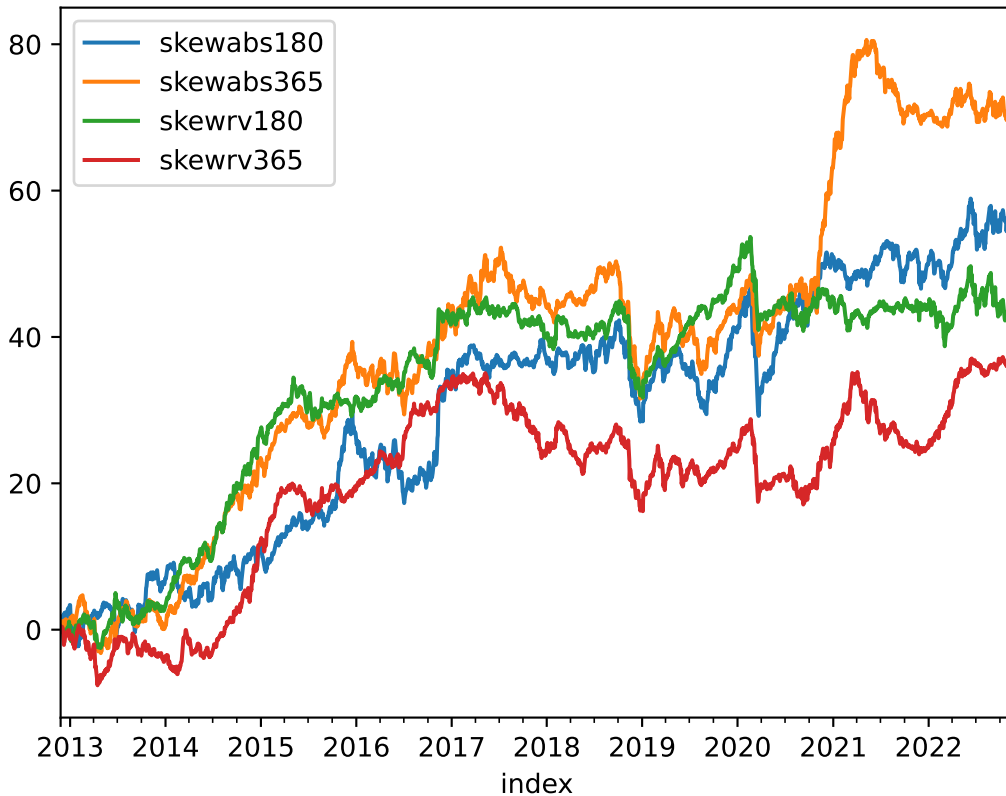
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 5.763, 'skewabs365': 8.853, 'skewrv180': -1.009, 'skewrv365': 4.129}
ann. std {'skewabs180': 9.593, 'skewabs365': 8.658, 'skewrv180': 7.765, 'skewrv365': 6.559}
ann. SR {'skewabs180': 0.6, 'skewabs365': 1.02, 'skewrv180': -0.13, 'skewrv365': 0.63}
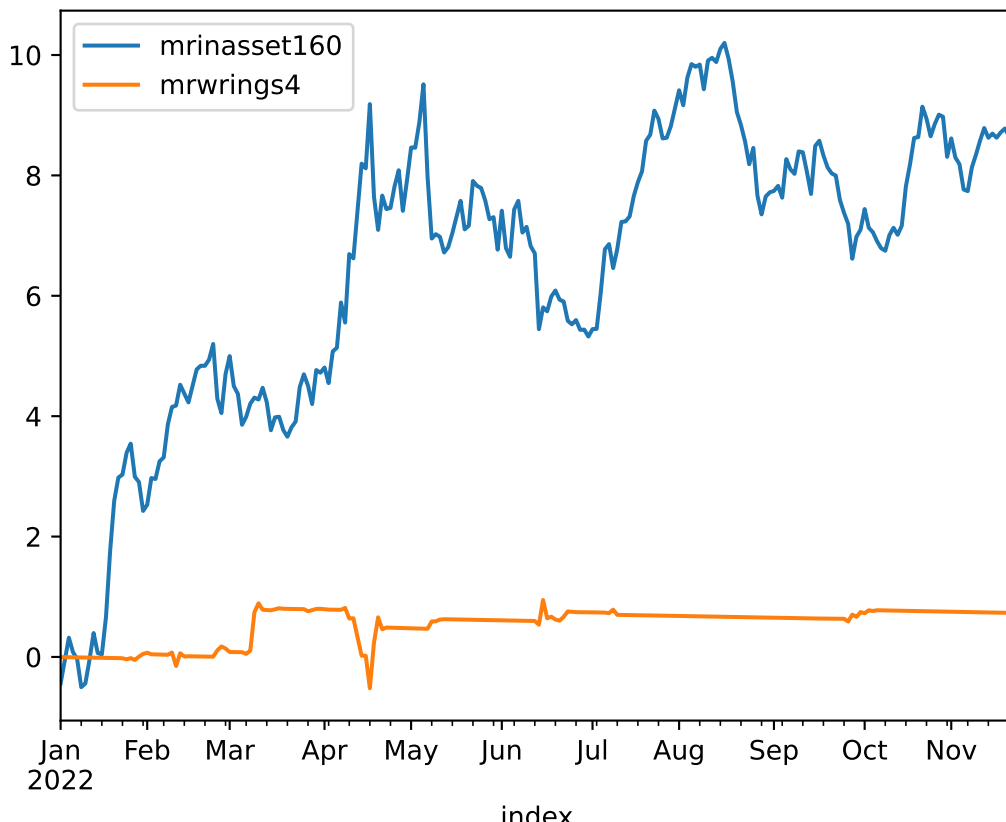
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.426, 'skewabs365': 6.927, 'skewrv180': 4.239, 'skewrv365': 3.562}
ann. std {'skewabs180': 8.071, 'skewabs365': 7.984, 'skewrv180': 6.575, 'skewrv365': 6.191}
ann. SR {'skewabs180': 0.67, 'skewabs365': 0.87, 'skewrv180': 0.64, 'skewrv365': 0.58}
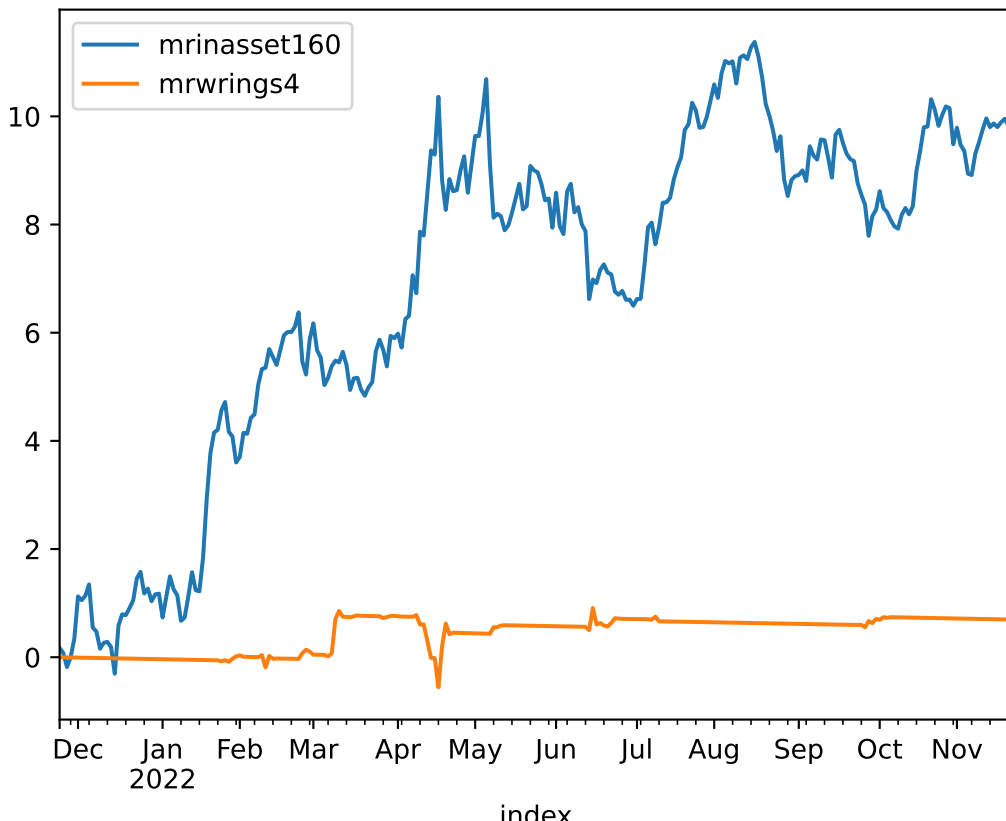
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.25, 'skewabs365': 4.512, 'skewrv180': 4.264, 'skewrv365': 2.242}
ann. std {'skewabs180': 10.796, 'skewabs365': 10.3, 'skewrv180': 9.31, 'skewrv365': 8.608}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.46, 'skewrv365': 0.26}
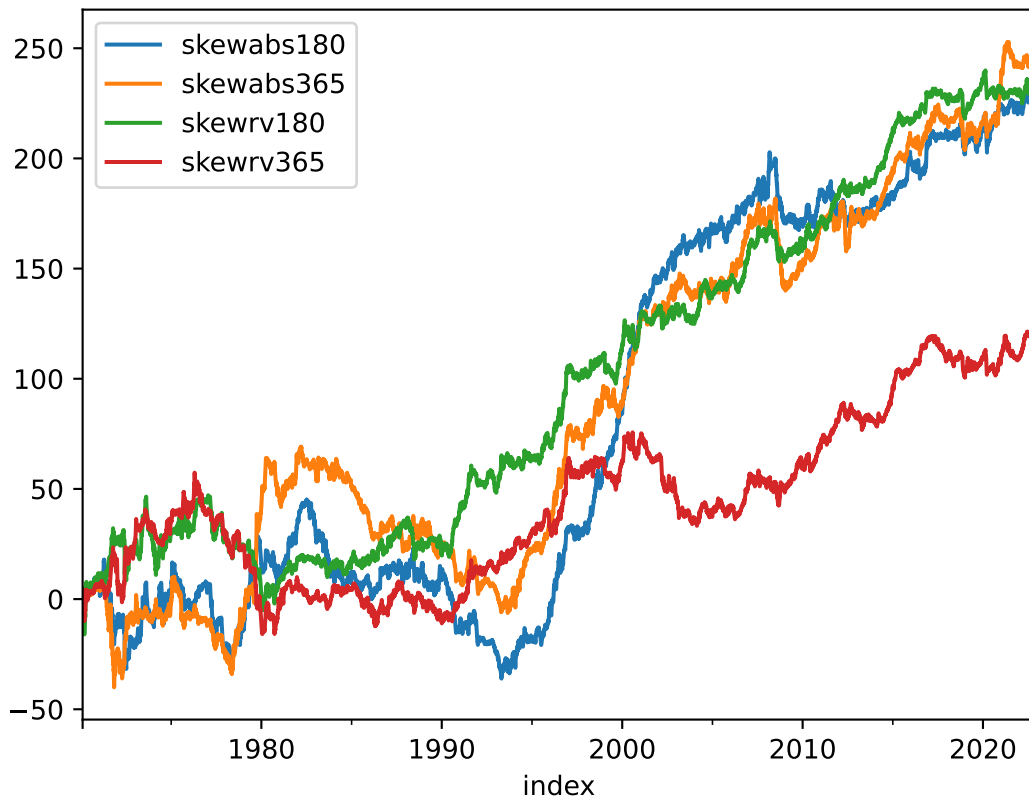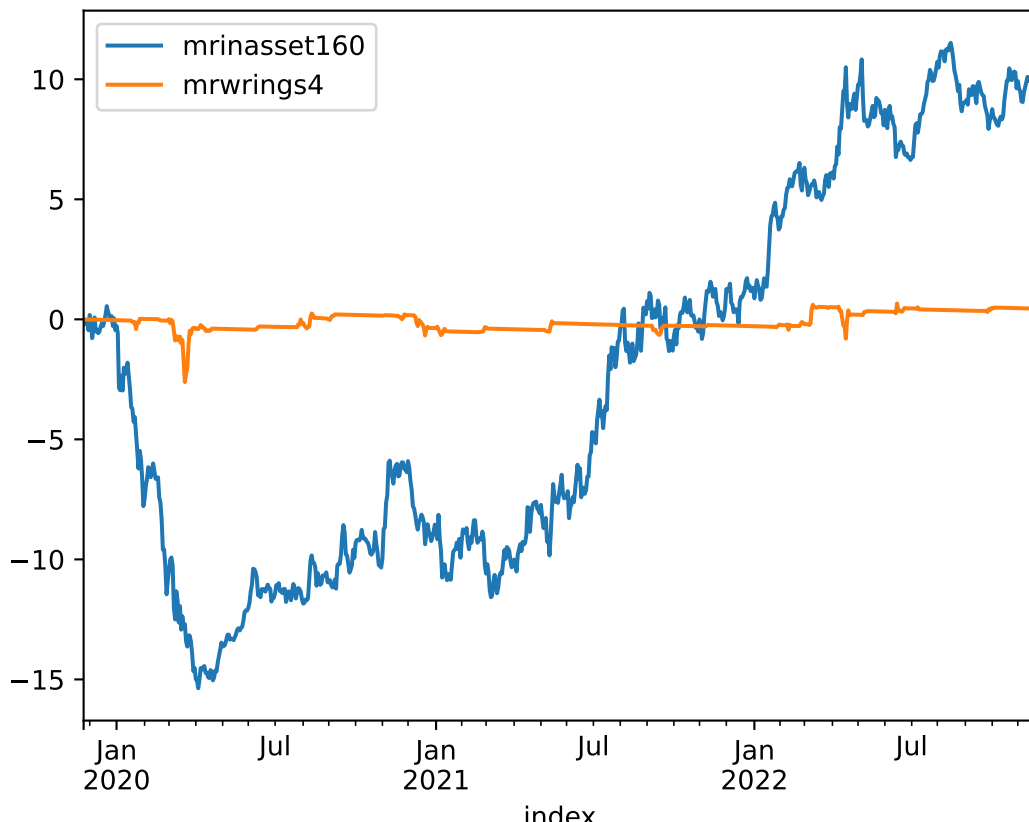
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 9.297, 'mrwrings4': 0.806}
ann. std {'mrinasset160': 6.376, 'mrwrings4': 1.568}
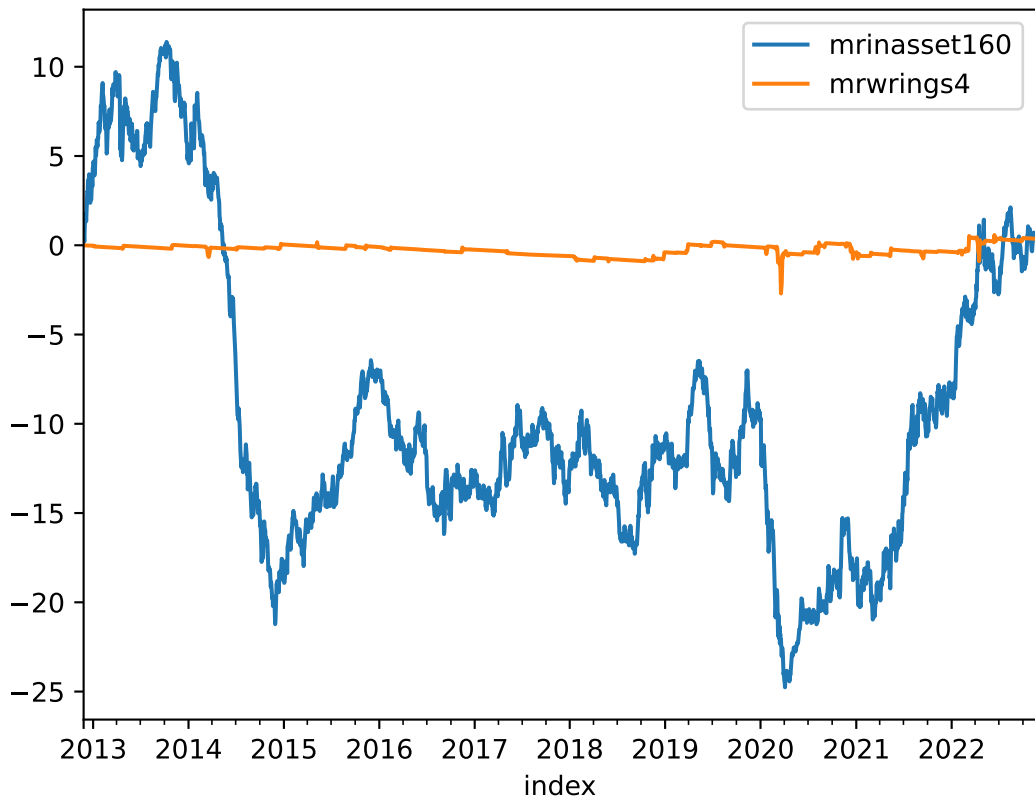ann. SR {'mrinasset160': 1.46, 'mrwrings4': 0.51}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 9.453, 'mrwrings4': 0.685}
ann. std {'mrinasset160': 6.276, 'mrwrings4': 1.481}
ann. SR {'mrinasset160': 1.51, 'mrwrings4': 0.46}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 3.188, 'mrwrings4': 0.146}
ann. std {'mrinasset160': 7.09, 'mrwrings4': 1.536}
ann. SR {'mrinasset160': 0.45, 'mrwrings4': 0.09}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': 0.034, 'mrwrings4': 0.035}
ann. std {'mrinasset160': 6.66, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': 0.01, 'mrwrings4': 0.04}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.39, 'mrwrings4': -1.176}
ann. std {'mrinasset160': 10.93, 'mrwrings4': 2.633}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}