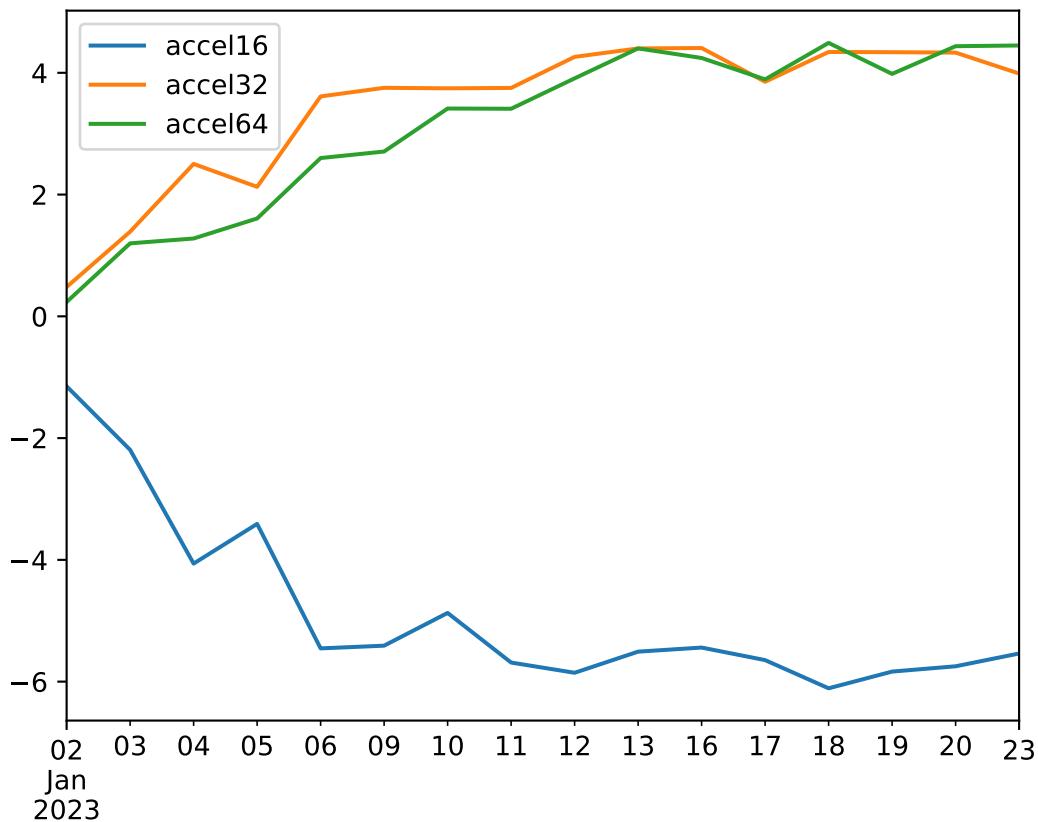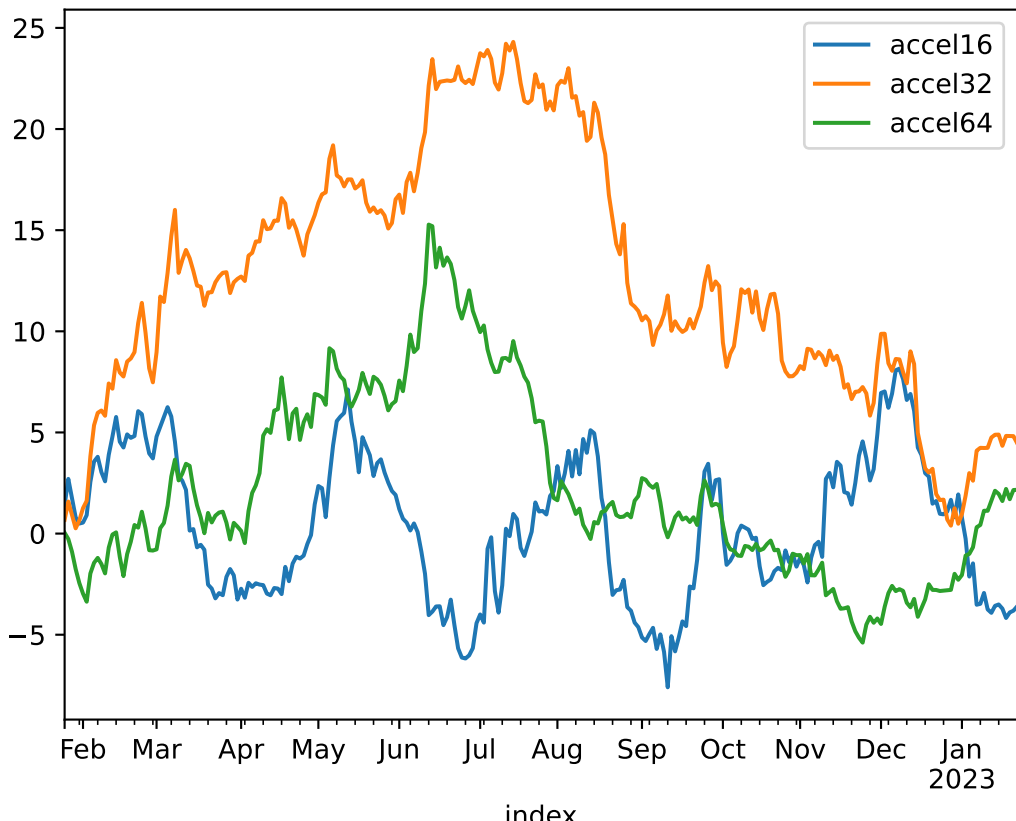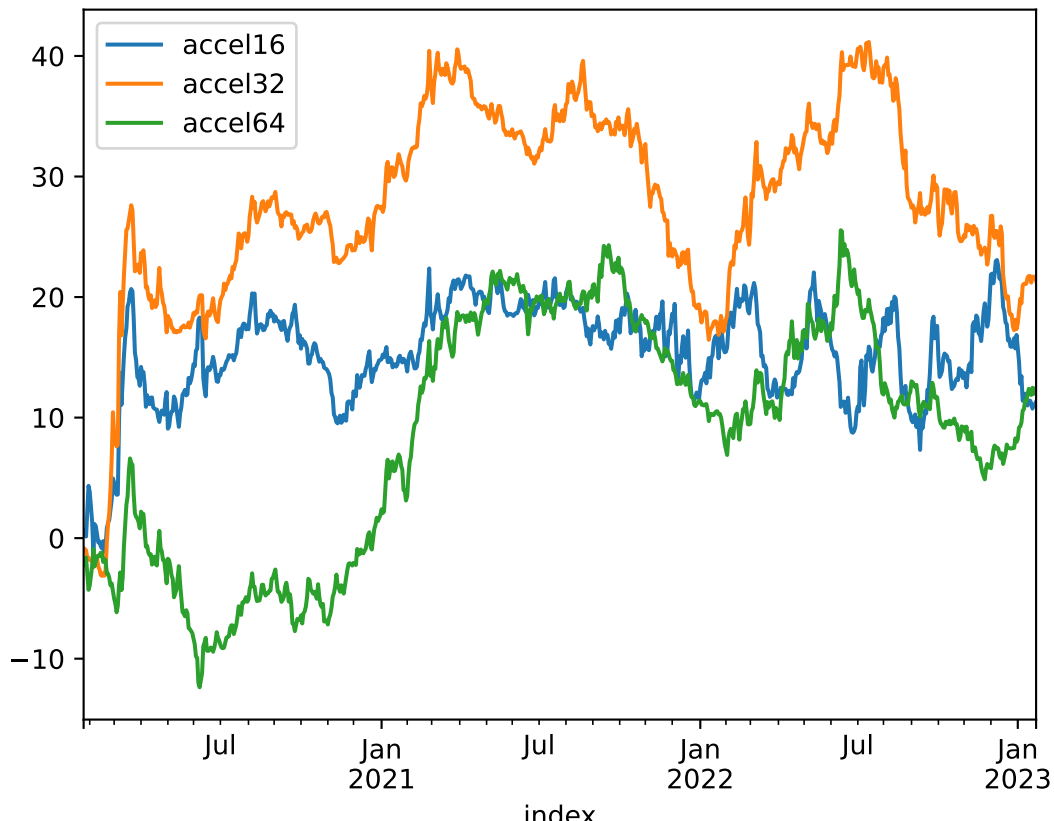Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -88.606, 'accel32': 63.81, 'accel64': 71.182}
ann. std {'accel16': 13.118, 'accel32': 8.875, 'accel64': 6.94}
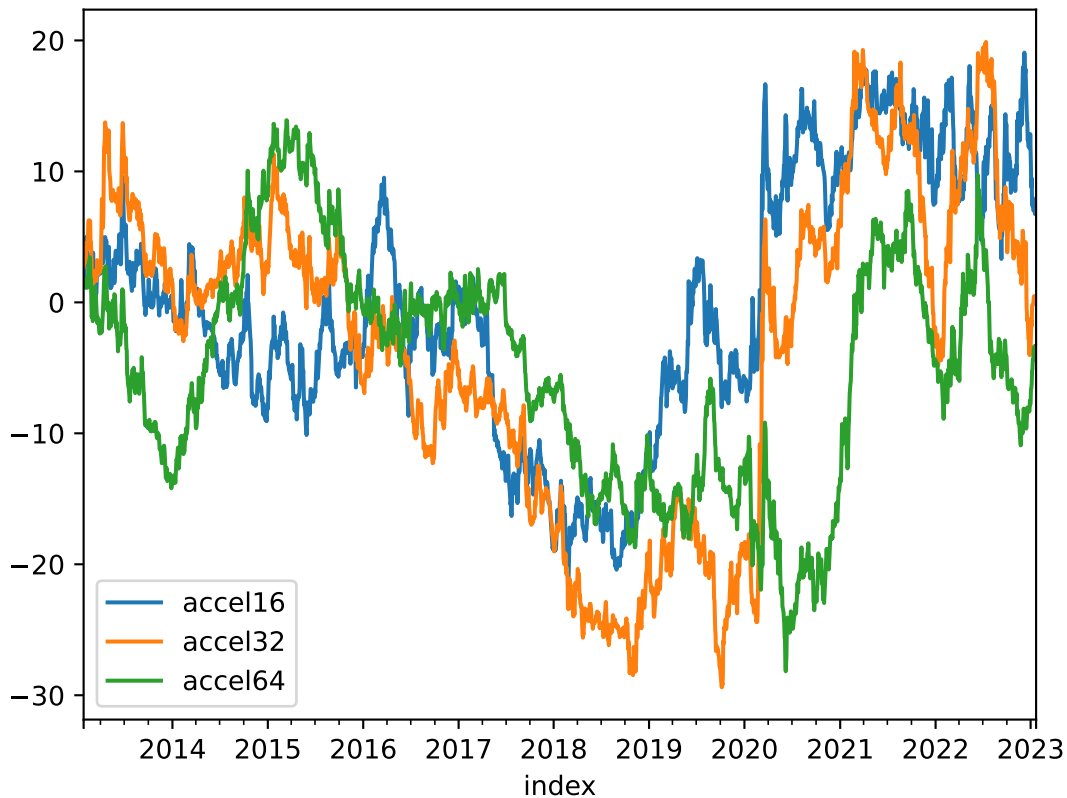ann. SR {'accel16': -6.75, 'accel32': 7.19, 'accel64': 10.26}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -3.546, 'accel32': 4.406, 'accel64': 2.132}
ann. std {'accel16': 16.124, 'accel32': 14.654, 'accel64': 11.744}
ann. SR {'accel16': -0.22, 'accel32': 0.3, 'accel64': 0.18}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 3.71, 'accel32': 6.993, 'accel64': 4.075}
ann. std {'accel16': 15.01, 'accel32': 14.28, 'accel64': 11.519}
ann. SR {'accel16': 0.25, 'accel32': 0.49, 'accel64': 0.35}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.718, 'accel32': 0.005, 'accel64': -0.33}
ann. std {'accel16': 11.961, 'accel32': 11.225, 'accel64': 9.591}
ann. SR {'accel16': 0.06, 'accel32': 0.0, 'accel64': -0.03}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.847, 'accel32': 4.556, 'accel64': 4.66}
ann. std {'accel16': 15.696, 'accel32': 13.785, 'accel64': 13.303}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}
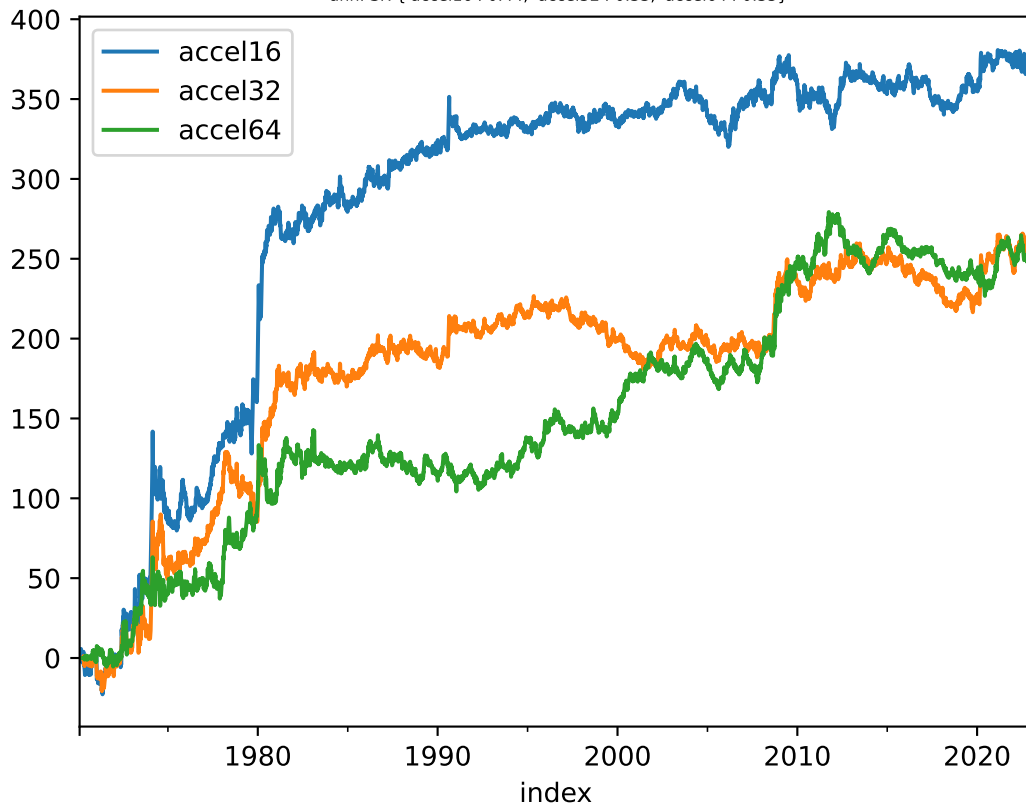
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 14.274, 'assettrend2': 55.189, 'assettrend32': -0.406, 'assettrend4': 8.261, 'assettrend64': -22.095, 'assettrend8': 5.41}
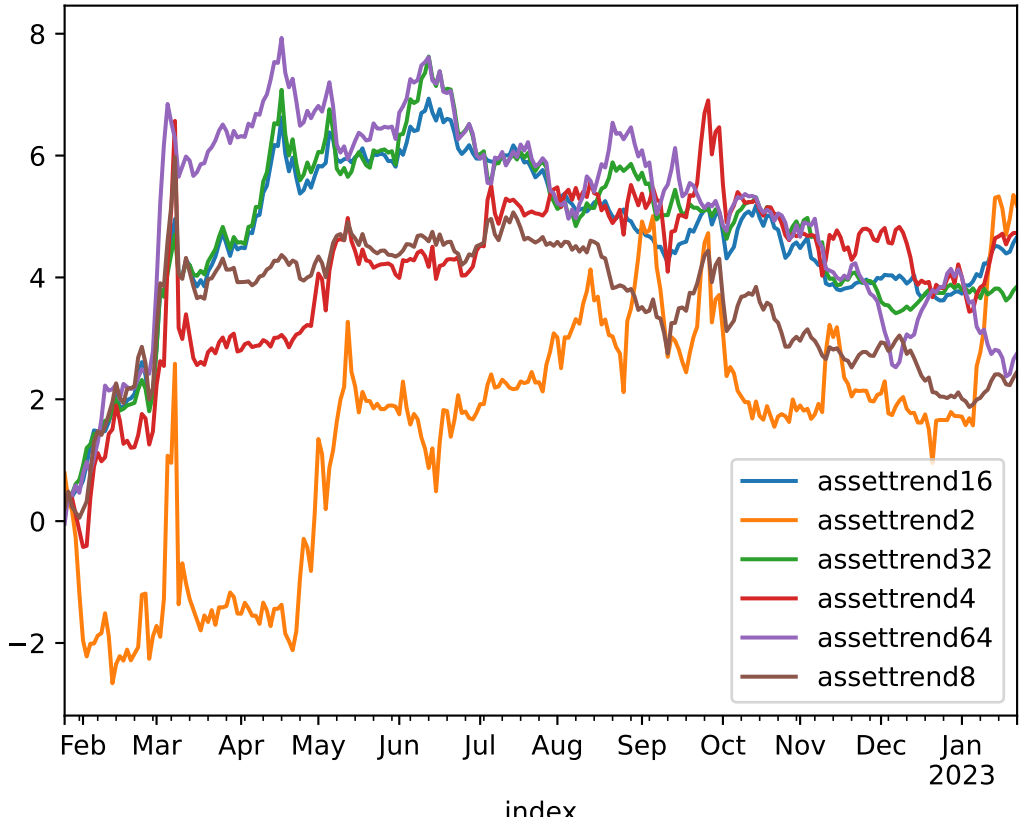ann. std {'assettrend16': 1.444, 'assettrend2': 6.571, 'assettrend32': 1.387, 'assettrend4': 2.981, 'assettrend64': 2.767, 'assettrend8': 1.354}
ann. SR {'assettrend16': 9.88, 'assettrend2': 8.4, 'assettrend32': -0.29, 'assettrend4': 2.77, 'assettrend64': -7.99, 'assettrend8': 4.0}
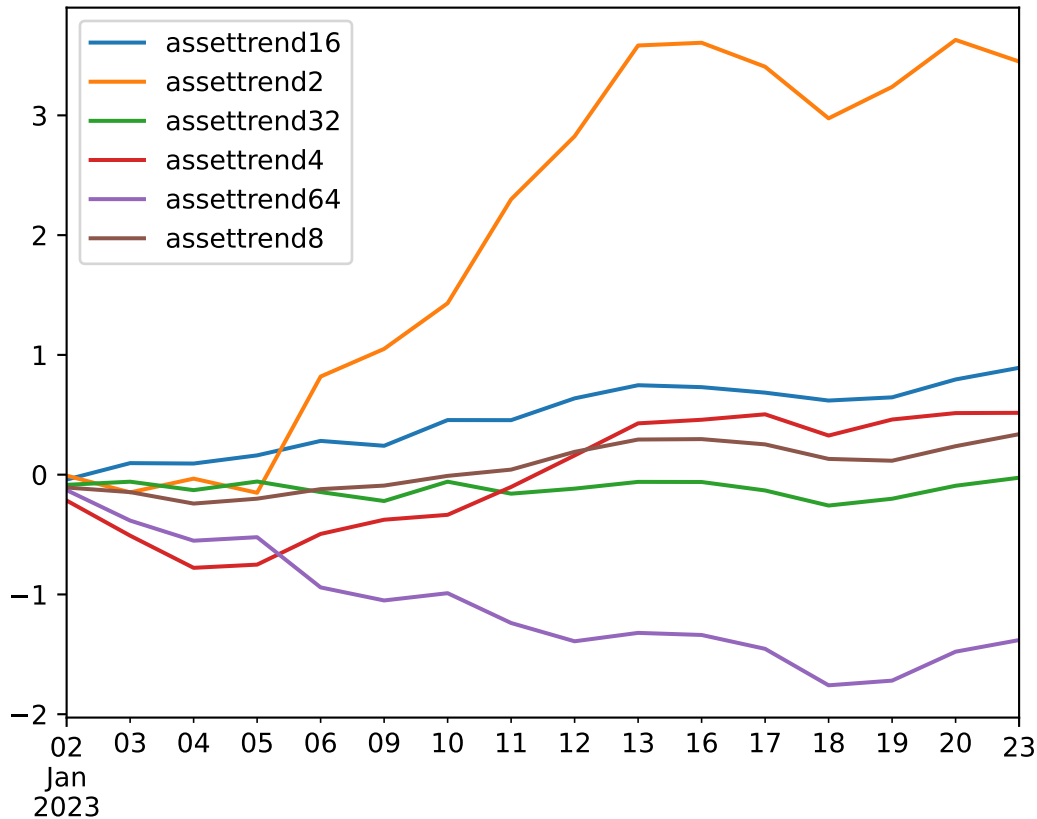
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 4.594, 'assettrend2': 5.093, 'assettrend32': 3.794, 'assettrend4': 4.658, 'assettrend64': 2.71, 'assettrend8': 2.415}
ann. std {'assettrend16': 2.983, 'assettrend2': 7.71, 'assettrend32': 3.237, 'assettrend4': 5.645, 'assettrend64': 3.857, 'assettrend8': 3.648}
ann. SR {'assettrend16': 1.54, 'assettrend2': 0.66, 'assettrend32': 1.17, 'assettrend4': 0.83, 'assettrend64': 0.7, 'assettrend8': 0.66}
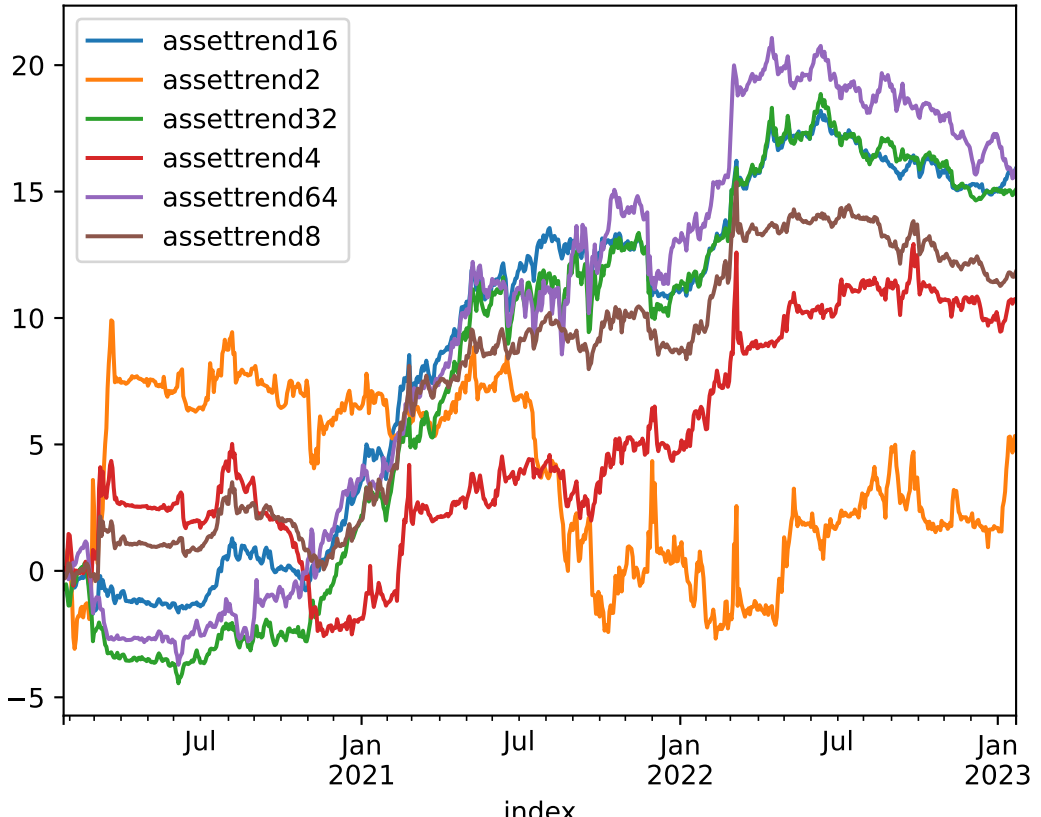
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.22, 'assettrend2': 1.689, 'assettrend32': 4.946, 'assettrend4': 3.525, 'assettrend64': 5.211, 'assettrend8': 3.883}
ann. std {'assettrend16': 3.557, 'assettrend2': 7.775, 'assettrend32': 4.401, 'assettrend4': 5.354, 'assettrend64': 5.145, 'assettrend8': 3.709}
ann. SR {'assettrend16': 1.47, 'assettrend2': 0.22, 'assettrend32': 1.12, 'assettrend4': 0.66, 'assettrend64': 1.01, 'assettrend8': 1.05}
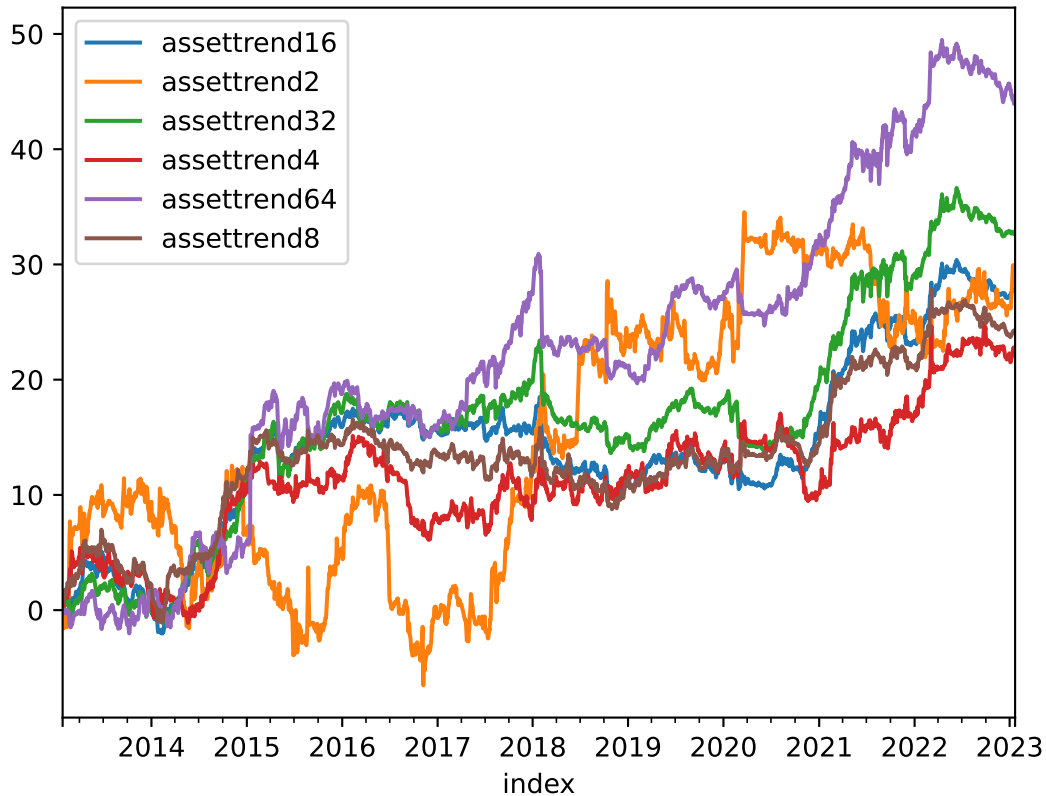
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.762, 'assettrend2': 2.925, 'assettrend32': 3.227, 'assettrend4': 2.239, 'assettrend64': 4.351, 'assettrend8': 2.384}
ann. std {'assettrend16': 3.266, 'assettrend2': 8.41, 'assettrend32': 3.742, 'assettrend4': 5.004, 'assettrend64': 5.302, 'assettrend8': 3.562}
ann. SR {'assettrend16': 0.85, 'assettrend2': 0.35, 'assettrend32': 0.86, 'assettrend4': 0.45, 'assettrend64': 0.82, 'assettrend8': 0.67}
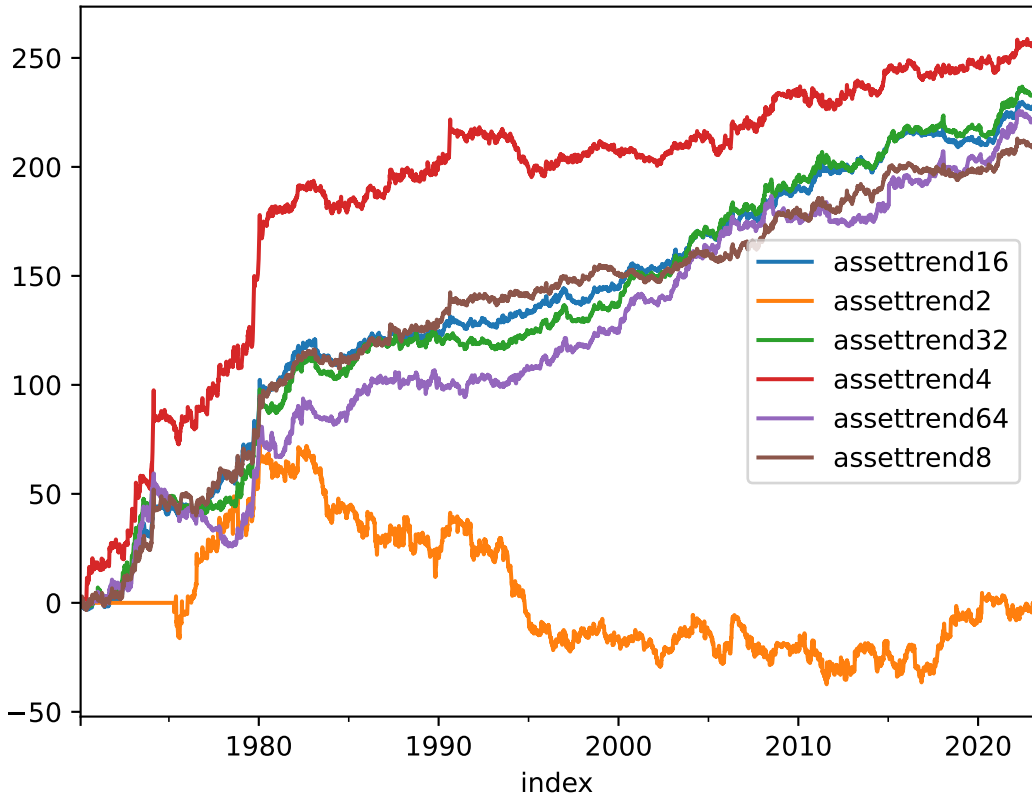
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.216, 'assettrend2': -0.003, 'assettrend32': 4.317, 'assettrend4': 4.752, 'assettrend64': 4.087, 'assettrend8': 3.88}
ann. std {'assettrend16': 4.646, 'assettrend2': 10.026, 'assettrend32': 4.876, 'assettrend4': 7.342, 'assettrend64': 5.447, 'assettrend8': 5.022}
ann. SR {'assettrend16': 0.91, 'assettrend2': -0.0, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}
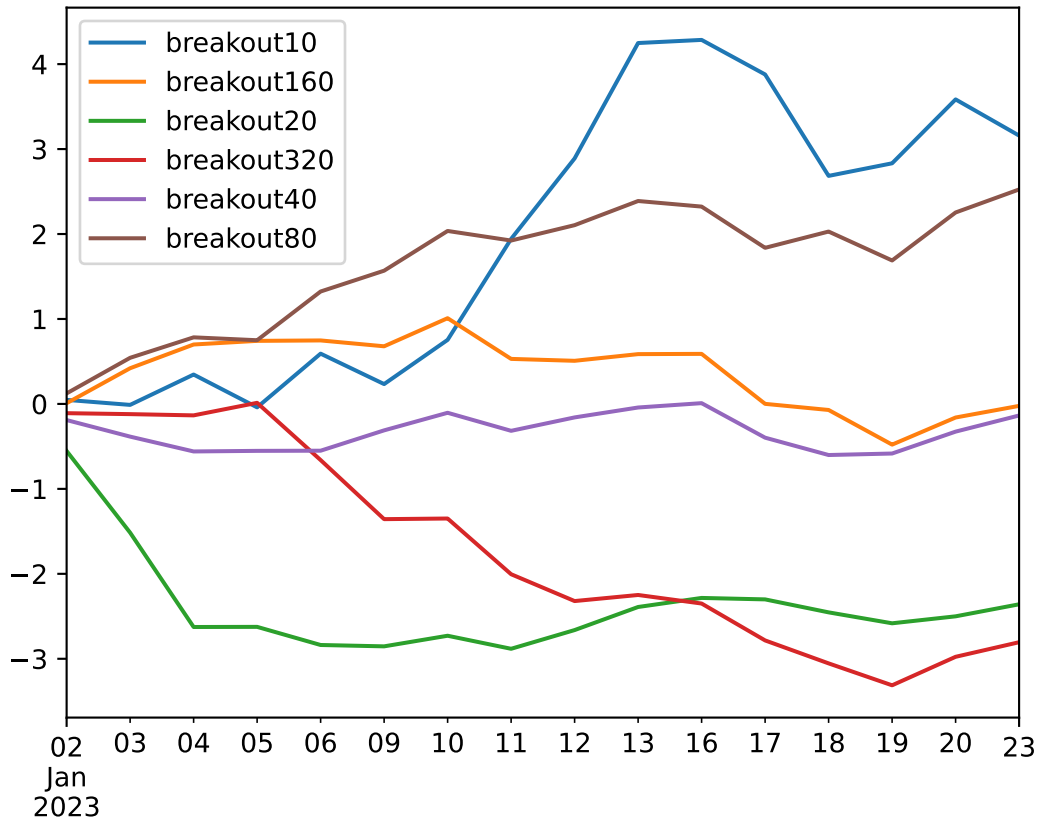
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 50.542, 'breakout160': -0.368, 'breakout20': -37.739, 'breakout320': -44.881, 'breakout40': -2.178, 'breakout80': 40.394}
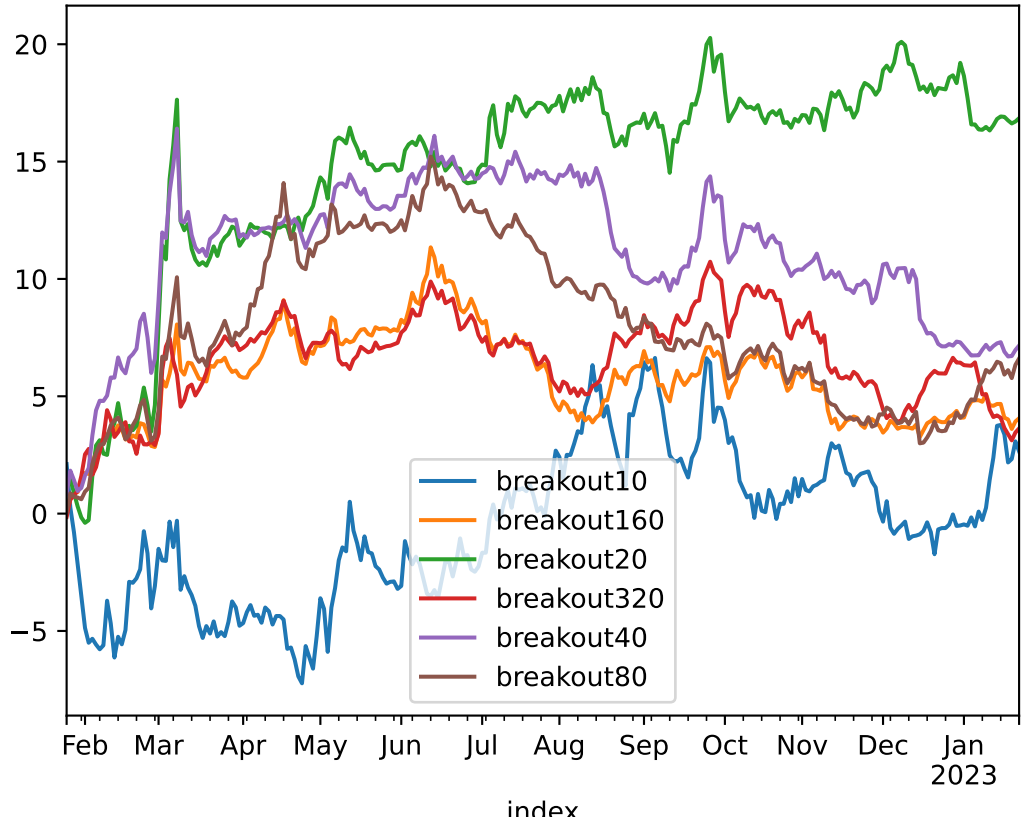ann. std {'breakout10': 10.911, 'breakout160': 4.597, 'breakout20': 6.403, 'breakout320': 5.052, 'breakout40': 3.199, 'breakout80': 4.837}
ann. SR {'breakout10': 4.63, 'breakout160': -0.08, 'breakout20': -5.89, 'breakout320': -8.88, 'breakout40': -0.68, 'breakout80': 8.35}

Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 2.612, 'breakout160': 4.0, 'breakout20': 16.589, 'breakout320': 3.572, 'breakout40': 7.051, 'breakout80': 6.508}
ann. std {'breakout10': 13.206, 'breakout160': 6.92, 'breakout20': 11.789, 'breakout320': 7.174, 'breakout40': 9.473, 'breakout80': 7.919}
ann. SR {'breakout10': 0.2, 'breakout160': 0.58, 'breakout20': 1.41, 'breakout320': 0.5, 'breakout40': 0.74, 'breakout80': 0.82}
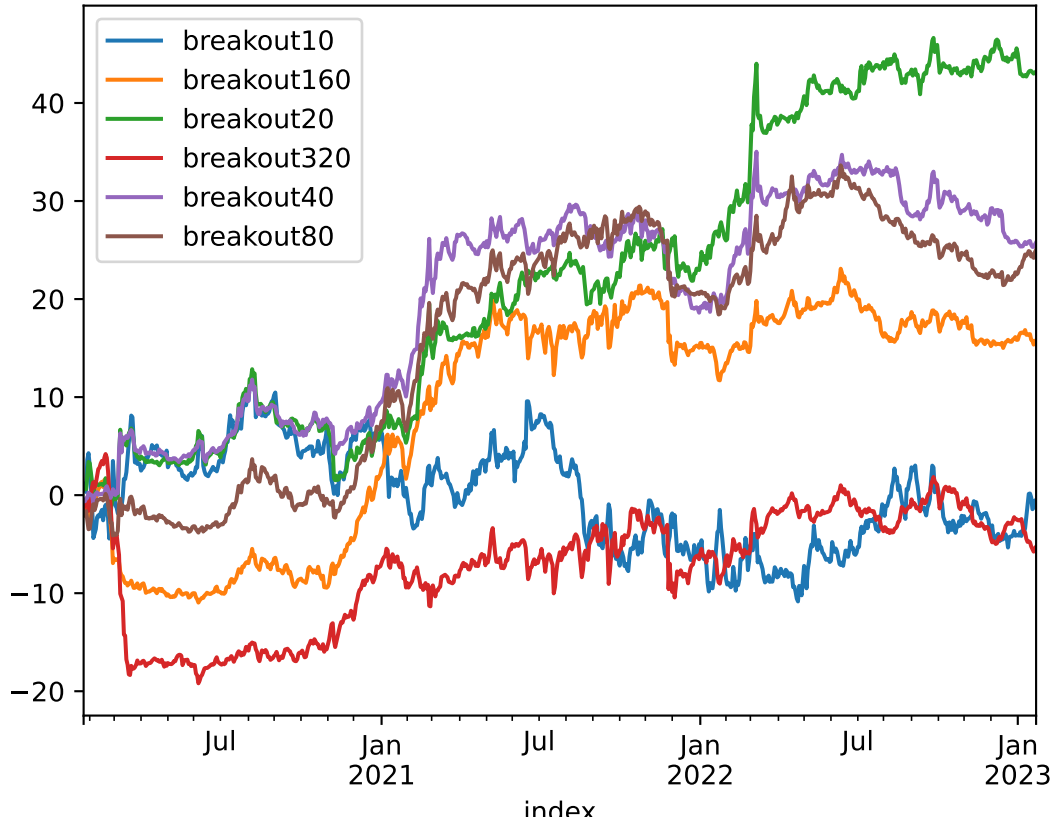
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -0.314, 'breakout160': 5.183, 'breakout20': 14.166, 'breakout320': -1.723, 'breakout40': 8.452, 'breakout80': 8.207}
ann. std {'breakout10': 14.281, 'breakout160': 9.605, 'breakout20': 11.491, 'breakout320': 10.66, 'breakout40': 9.894, 'breakout80': 9.358}
ann. SR {'breakout10': -0.02, 'breakout160': 0.54, 'breakout20': 1.23, 'breakout320': -0.16, 'breakout40': 0.85, 'breakout80': 0.88}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 4.597, 'breakout160': 7.784, 'breakout20': 7.667, 'breakout320': 9.919, 'breakout40': 6.51, 'breakout80': 6.757}
ann. std {'breakout10': 15.69, 'breakout160': 9.111, 'breakout20': 11.185, 'breakout320': 13.335, 'breakout40': 9.805, 'breakout80': 9.018}
ann. SR {'breakout10': 0.29, 'breakout160': 0.85, 'breakout20': 0.69, 'breakout320': 0.74, 'breakout40': 0.66, 'breakout80': 0.75}
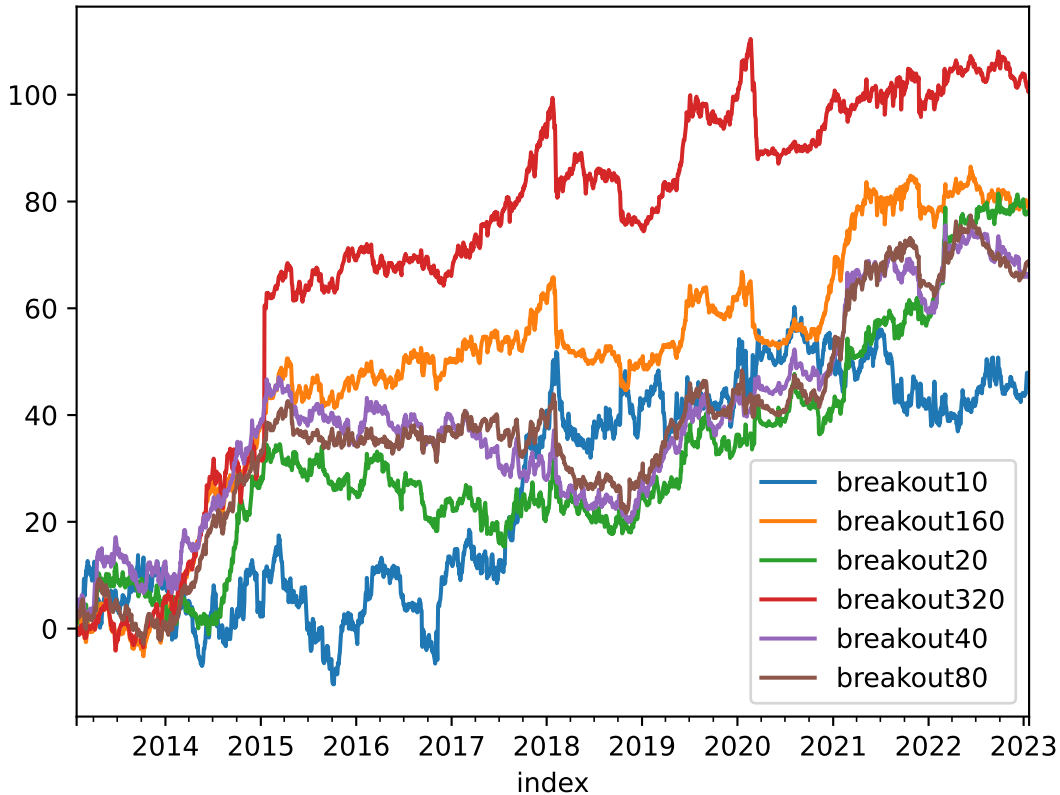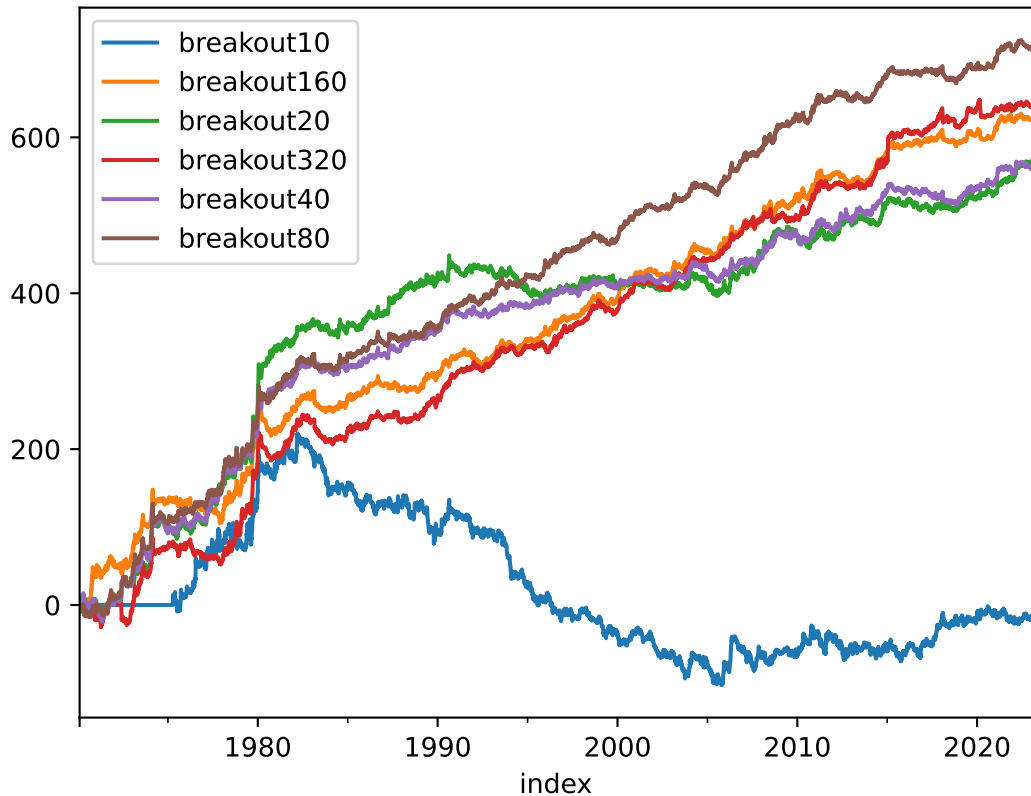
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.276, 'breakout160': 11.547, 'breakout20': 10.484, 'breakout320': 11.836, 'breakout40': 10.368, 'breakout80': 13.271}
ann. std {'breakout10': 20.78, 'breakout160': 12.467, 'breakout20': 16.046, 'breakout320': 13.022, 'breakout40': 13.203, 'breakout80': 12.722}
ann. SR {'breakout10': -0.01, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}
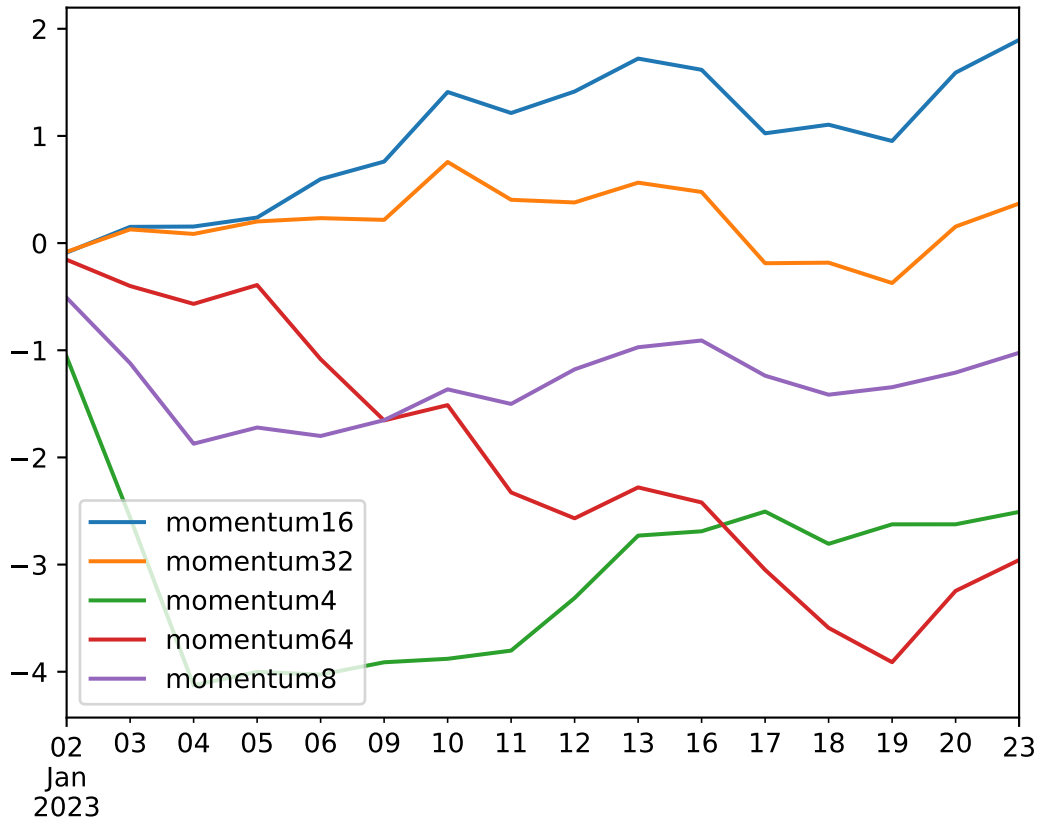
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 30.339, 'momentum32': 5.909, 'momentum4': -40.138, 'momentum64': -47.318, 'momentum8': -16.378}
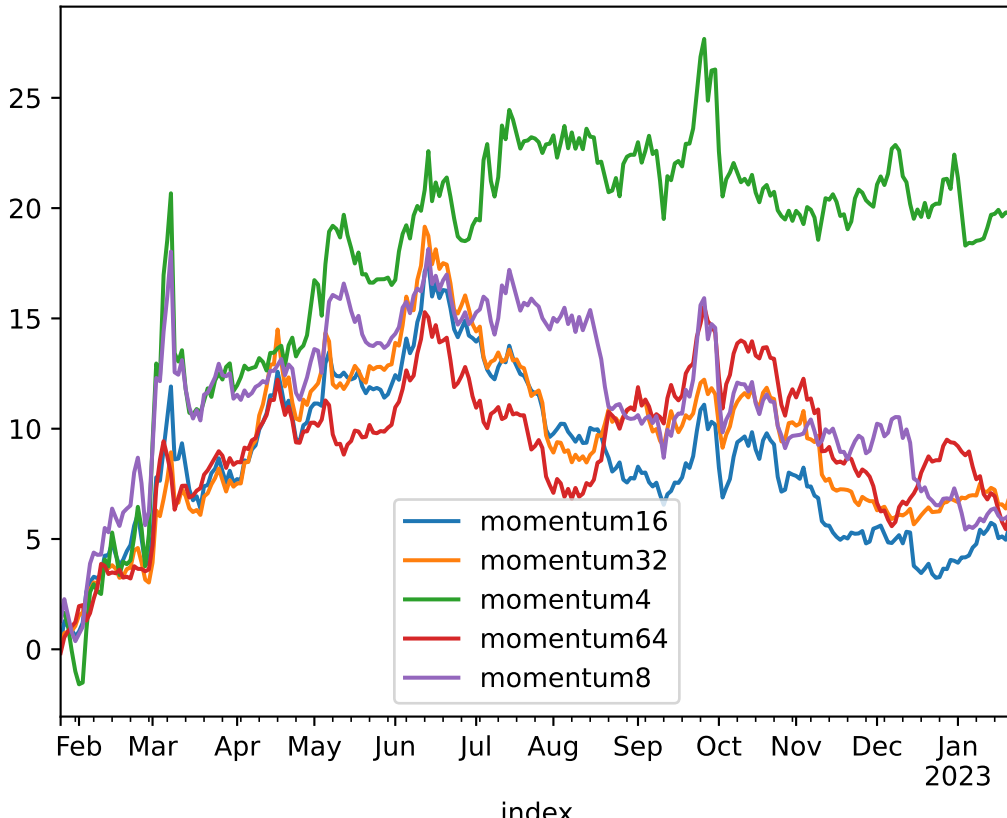ann. std {'momentum16': 5.043, 'momentum32': 4.745, 'momentum4': 10.305, 'momentum64': 6.616, 'momentum8': 5.278}
ann. SR {'momentum16': 6.02, 'momentum32': 1.25, 'momentum4': -3.89, 'momentum64': -7.15, 'momentum8': -3.1}
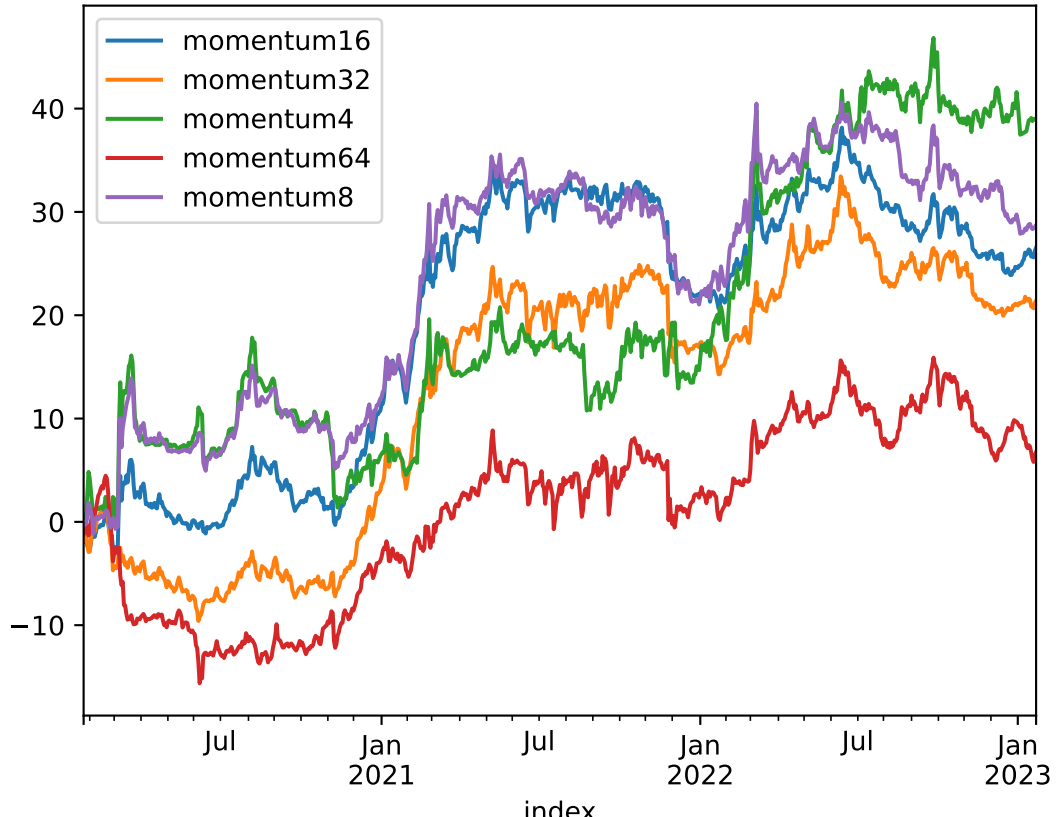
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': 5.818, 'momentum32': 7.014, 'momentum4': 19.613, 'momentum64': 6.306, 'momentum8': 6.178}
ann. std {'momentum16': 10.067, 'momentum32': 9.541, 'momentum4': 17.145, 'momentum64': 9.265, 'momentum8': 12.973}
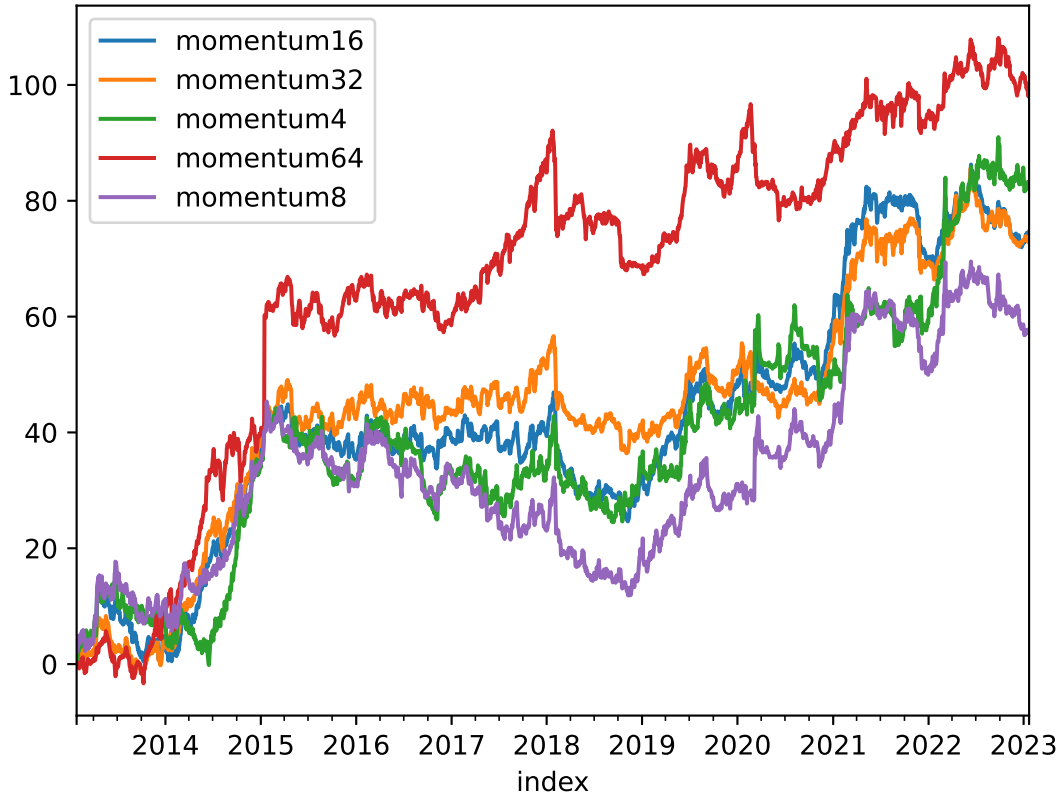ann. SR {'momentum16': 0.58, 'momentum32': 0.74, 'momentum4': 1.14, 'momentum64': 0.68, 'momentum8': 0.48}

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 8.701, 'momentum32': 7.017, 'momentum4': 12.813, 'momentum64': 2.212, 'momentum8': 9.416}
ann. std {'momentum16': 10.893, 'momentum32': 10.752, 'momentum4': 16.101, 'momentum64': 10.897, 'momentum8': 12.75}
ann. SR {'momentum16': 0.8, 'momentum32': 0.65, 'momentum4': 0.8, 'momentum64': 0.2, 'momentum8': 0.74}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.33, 'momentum32': 7.221, 'momentum4': 8.174, 'momentum64': 9.719, 'momentum8': 5.66}
ann. std {'momentum16': 9.949, 'momentum32': 9.491, 'momentum4': 13.701, 'momentum64': 12.013, 'momentum8': 11.307}
ann. SR {'momentum16': 0.74, 'momentum32': 0.76, 'momentum4': 0.6, 'momentum64': 0.81, 'momentum8': 0.5}
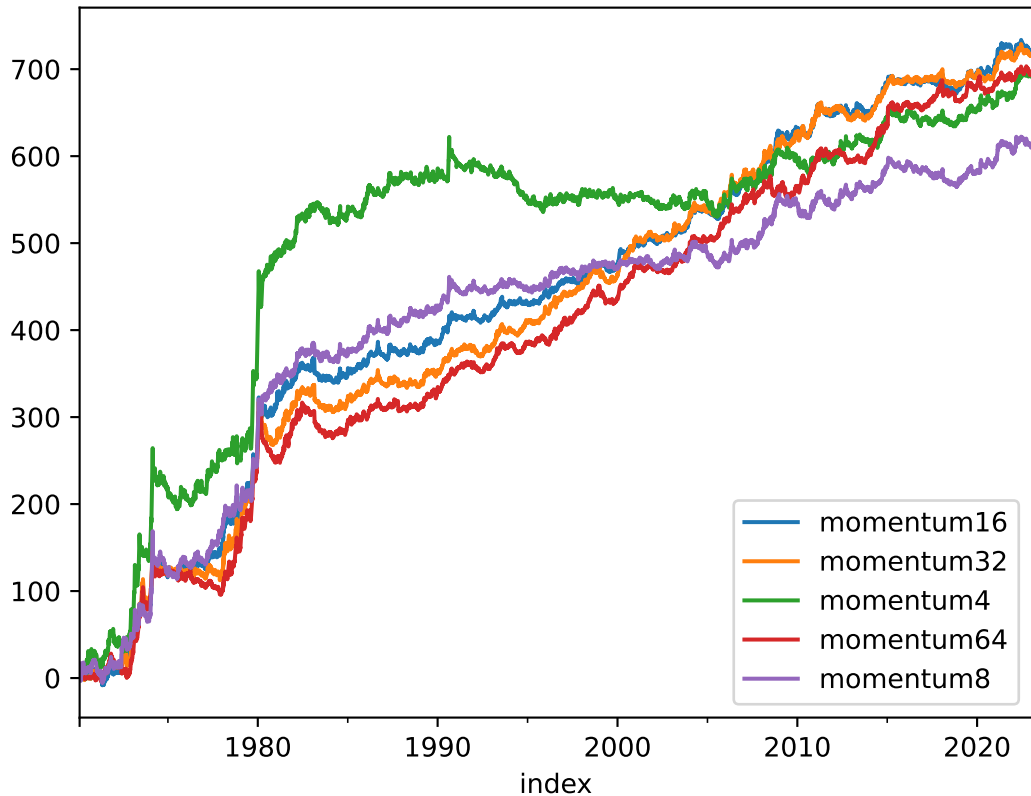
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.375, 'momentum32': 13.279, 'momentum4': 12.835, 'momentum64': 12.859, 'momentum8': 11.31}
ann. std {'momentum16': 14.191, 'momentum32': 13.813, 'momentum4': 20.053, 'momentum64': 13.448, 'momentum8': 15.837}
ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}
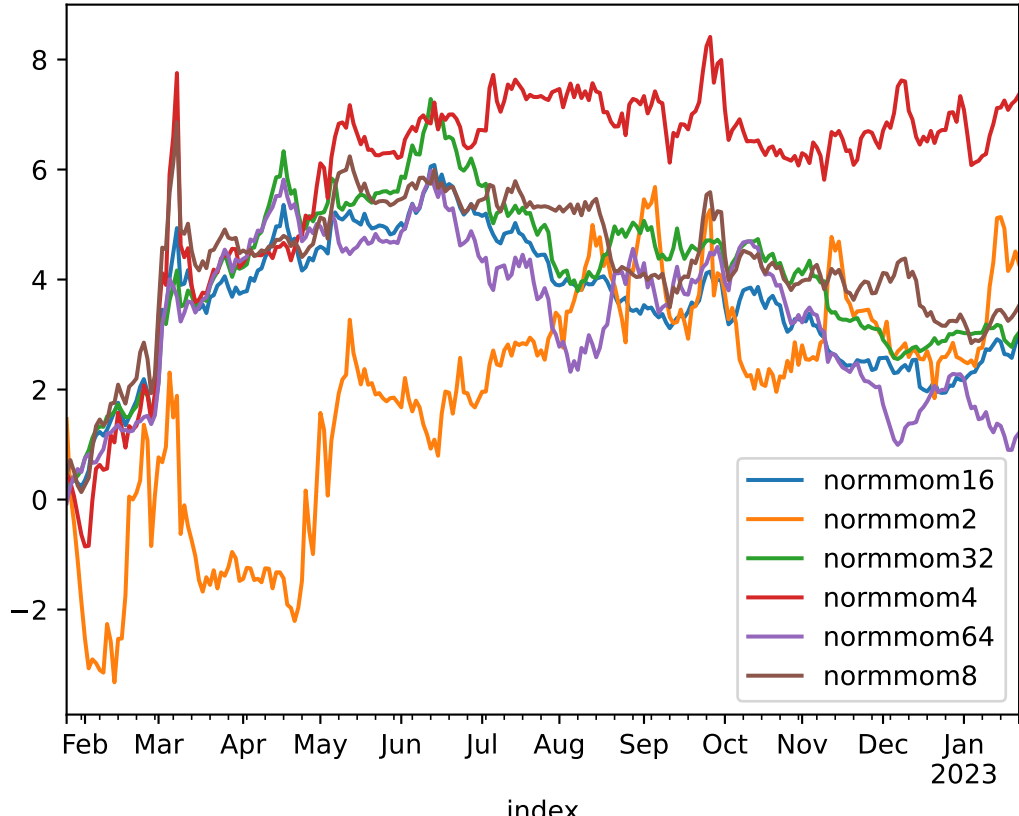
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 12.926, 'normmom2': 27.509, 'normmom32': -0.135, 'normmom4': 0.486, 'normmom64': -17.08, 'normmom8': 2.566}
ann. std {'normmom16': 1.857, 'normmom2': 6.196, 'normmom32': 1.565, 'normmom4': 3.912, 'normmom64': 2.642, 'normmom8': 1.925}
ann. SR {'normmom16': 6.96, 'normmom2': 4.44, 'normmom32': -0.09, 'normmom4': 0.12, 'normmom64': -6.46, 'normmom8': 1.33}
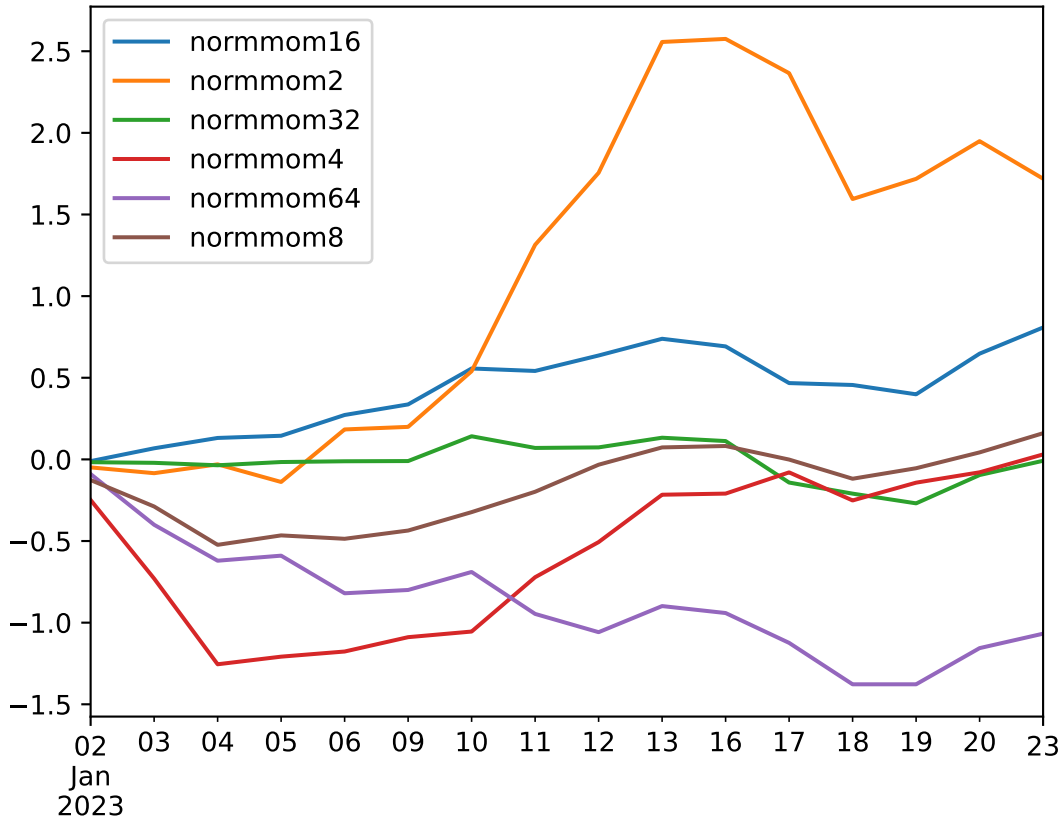
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 2.939, 'normmom2': 4.215, 'normmom32': 2.989, 'normmom4': 7.252, 'normmom64': 1.194, 'normmom8': 3.472}
ann. std {'normmom16': 3.113, 'normmom2': 7.962, 'normmom32': 3.079, 'normmom4': 5.938, 'normmom64': 3.397, 'normmom8': 4.168}
ann. SR {'normmom16': 0.94, 'normmom2': 0.53, 'normmom32': 0.97, 'normmom4': 1.22, 'normmom64': 0.35, 'normmom8': 0.83}
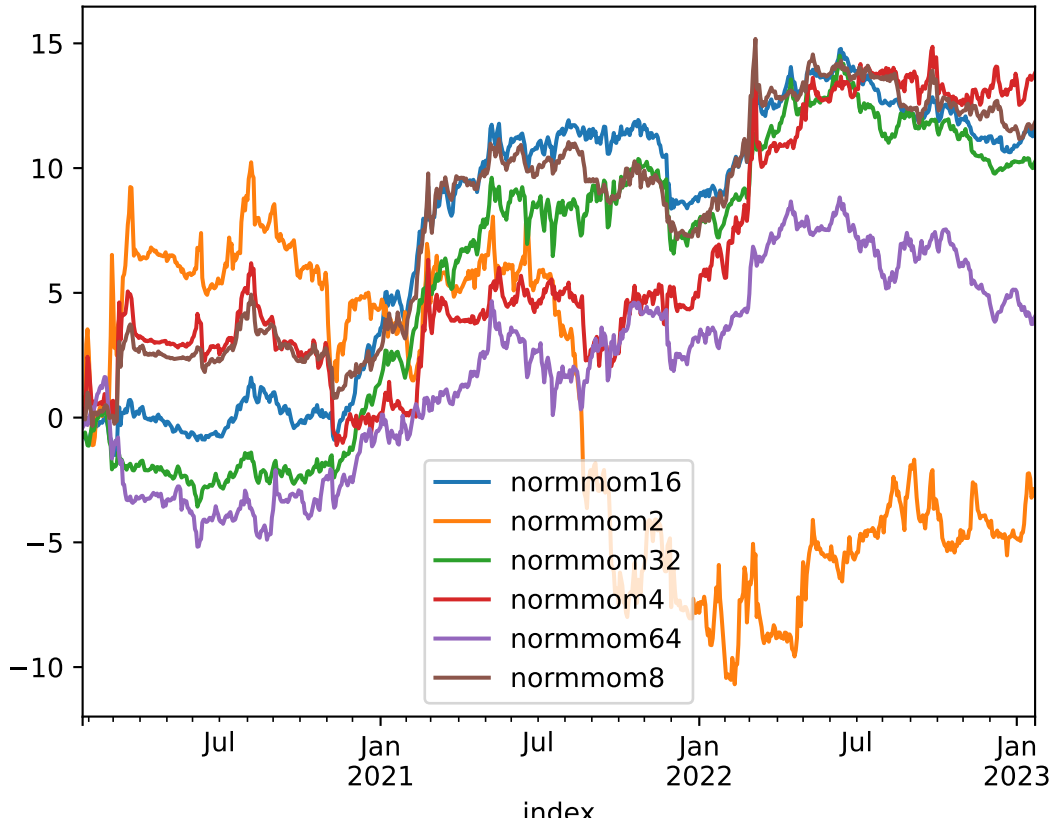
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.829, 'normmom2': -1.012, 'normmom32': 3.362, 'normmom4': 4.529, 'normmom64': 1.331, 'normmom8': 3.882}
ann. std {'normmom16': 3.645, 'normmom2': 8.454, 'normmom32': 4.007, 'normmom4': 5.838, 'normmom64': 4.299, 'normmom8': 4.231}
ann. SR {'normmom16': 1.05, 'normmom2': -0.12, 'normmom32': 0.84, 'normmom4': 0.78, 'normmom64': 0.31, 'normmom8': 0.92}
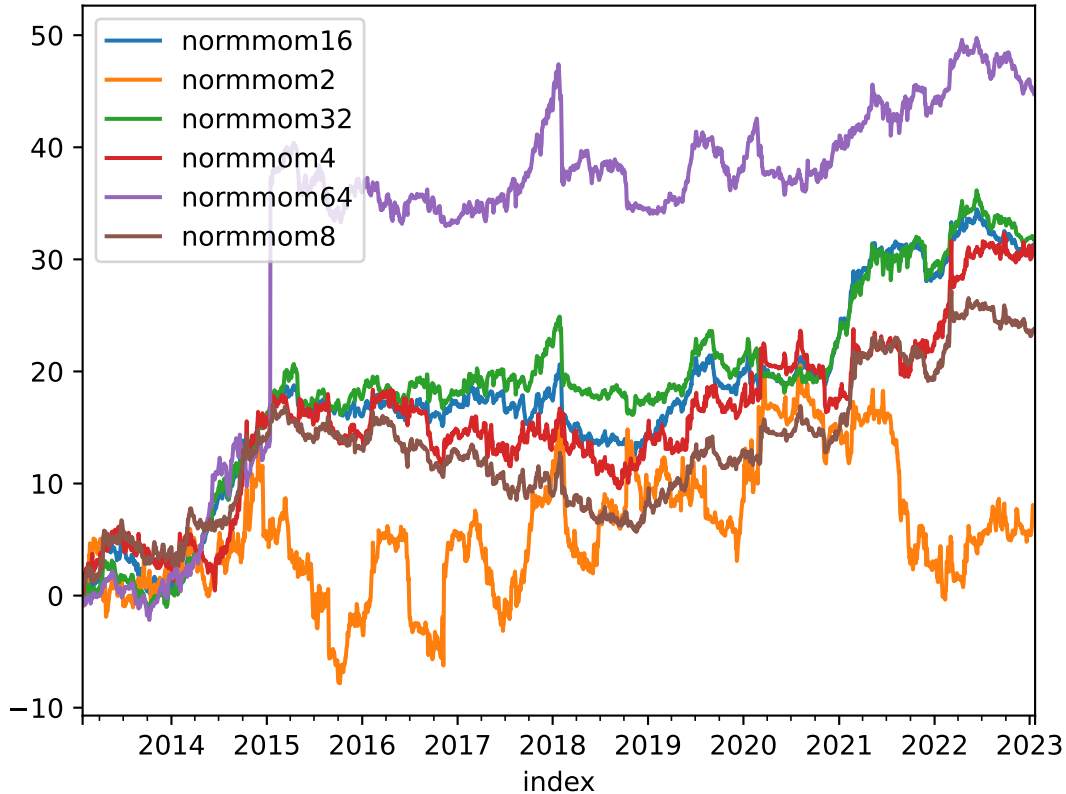
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.08, 'normmom2': 0.711, 'normmom32': 3.134, 'normmom4': 3.071, 'normmom64': 4.418, 'normmom8': 2.341}
ann. std {'normmom16': 3.576, 'normmom2': 9.059, 'normmom32': 3.726, 'normmom4': 5.499, 'normmom64': 8.562, 'normmom8': 4.042}
ann. SR {'normmom16': 0.86, 'normmom2': 0.08, 'normmom32': 0.84, 'normmom4': 0.56, 'normmom64': 0.52, 'normmom8': 0.58}
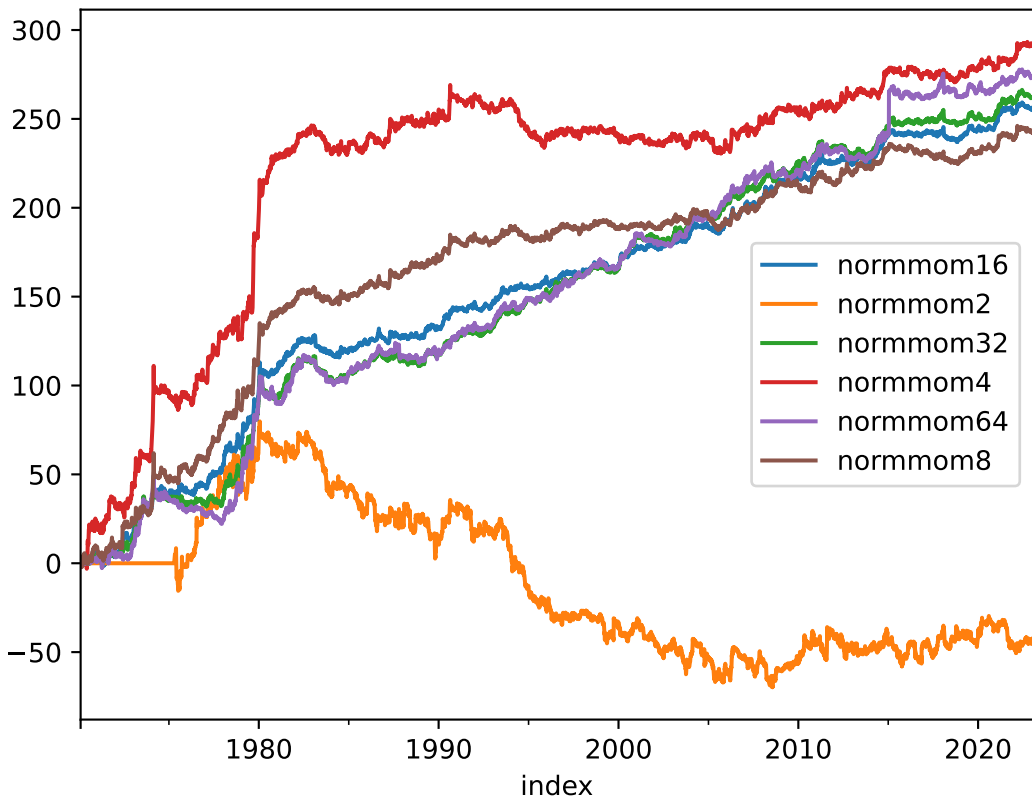
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.746, 'normmom2': -0.796, 'normmom32': 4.855, 'normmom4': 5.414, 'normmom64': 5.059, 'normmom8': 4.497}
ann. std {'normmom16': 4.91, 'normmom2': 11.176, 'normmom32': 4.977, 'normmom4': 8.311, 'normmom64': 6.294, 'normmom8': 5.916}
ann. SR {'normmom16': 0.97, 'normmom2': -0.07, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.8, 'normmom8': 0.76}
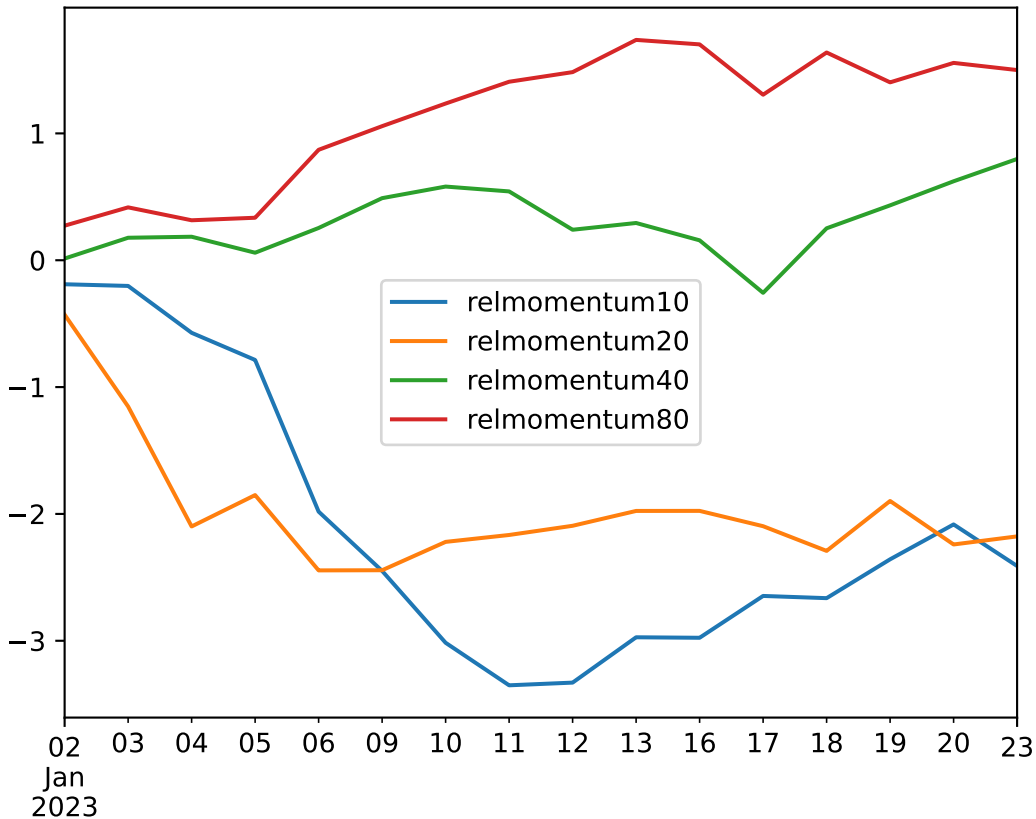
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -38.568, 'relmomentum20': -34.833, 'relmomentum40': 12.774, 'relmomentum80': 23.991}
ann. std {'relmomentum10': 6.468, 'relmomentum20': 6.017, 'relmomentum40': 3.576, 'relmomentum80': 3.626}
ann. SR {'relmomentum10': -5.96, 'relmomentum20': -5.79, 'relmomentum40': 3.57, 'relmomentum80': 6.62}
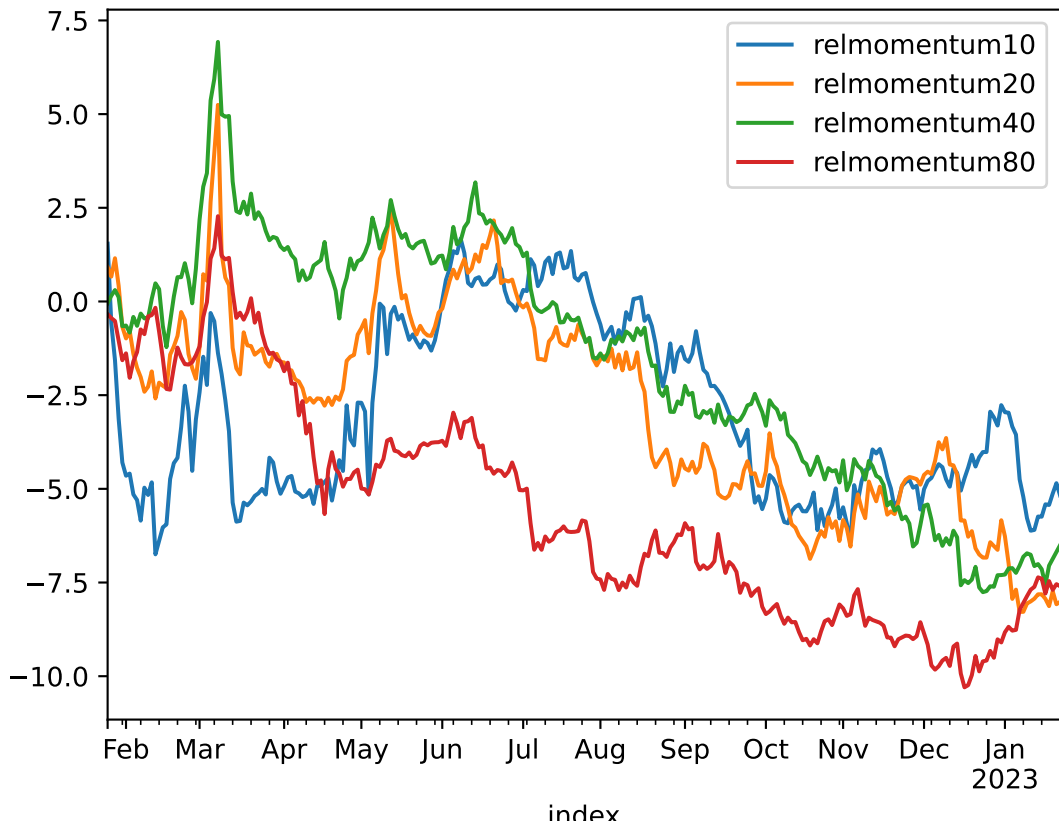
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -5.097, 'relmomentum20': -7.892, 'relmomentum40': -6.403, 'relmomentum80': -7.483}
ann. std {'relmomentum10': 9.594, 'relmomentum20': 8.491, 'relmomentum40': 6.666, 'relmomentum80': 5.714}
ann. SR {'relmomentum10': -0.53, 'relmomentum20': -0.93, 'relmomentum40': -0.96, 'relmomentum80': -1.31}
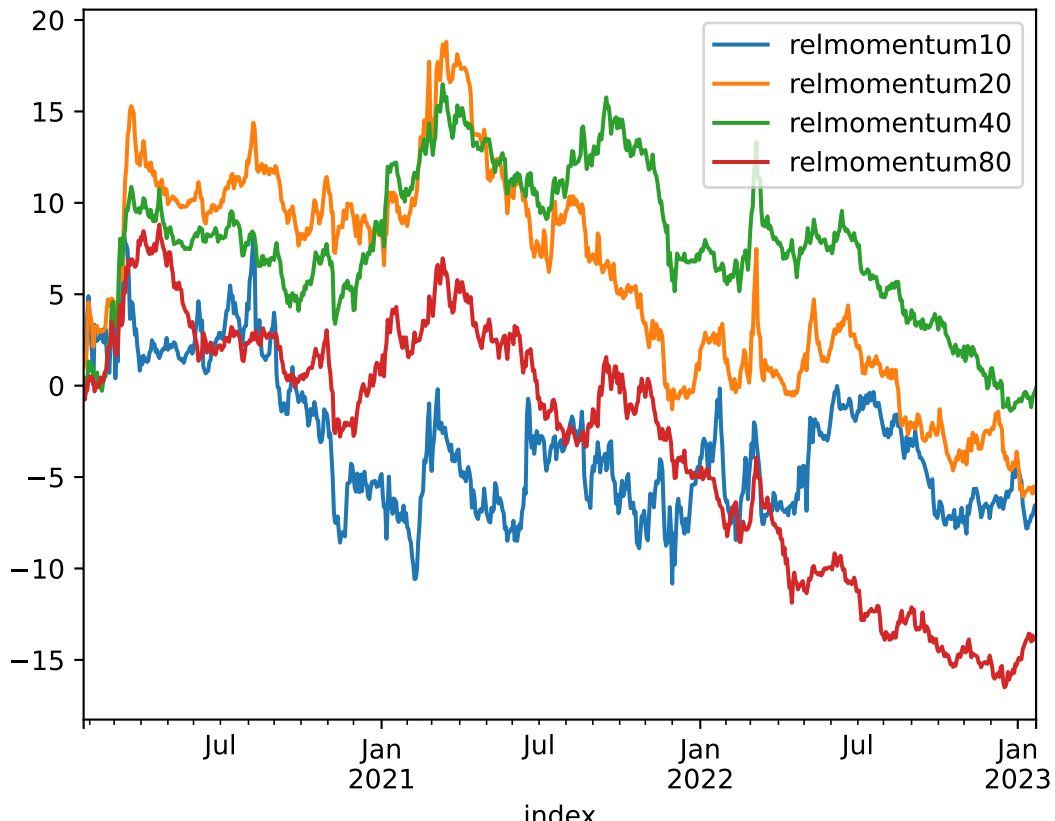
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.252, 'relmomentum20': -1.897, 'relmomentum40': -0.039, 'relmomentum80': -4.524}
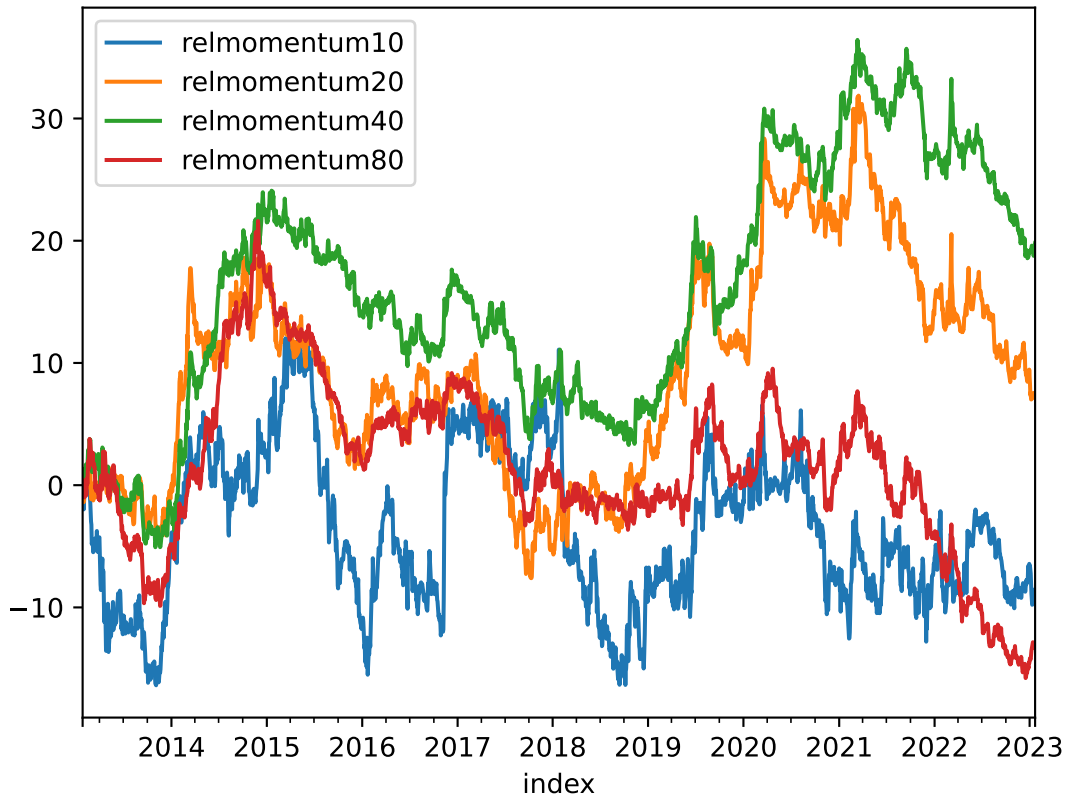ann. std {'relmomentum10': 12.513, 'relmomentum20': 9.026, 'relmomentum40': 7.452, 'relmomentum80': 6.901}
ann. SR {'relmomentum10': -0.18, 'relmomentum20': -0.21, 'relmomentum40': -0.01, 'relmomentum80': -0.66}
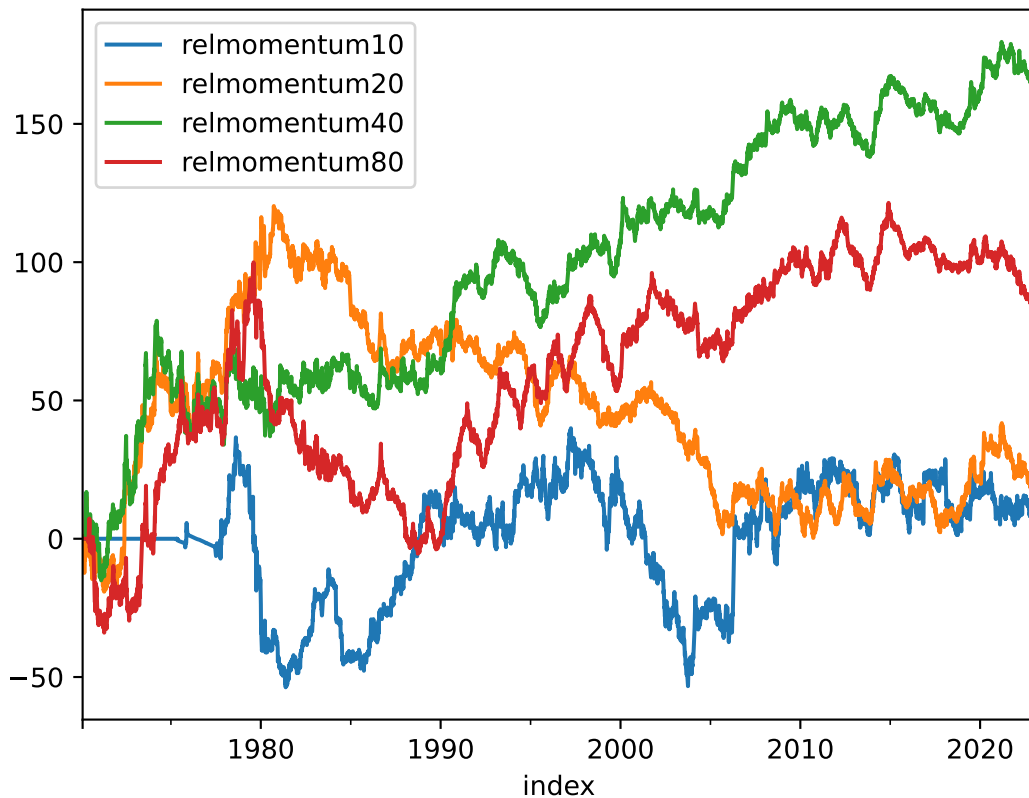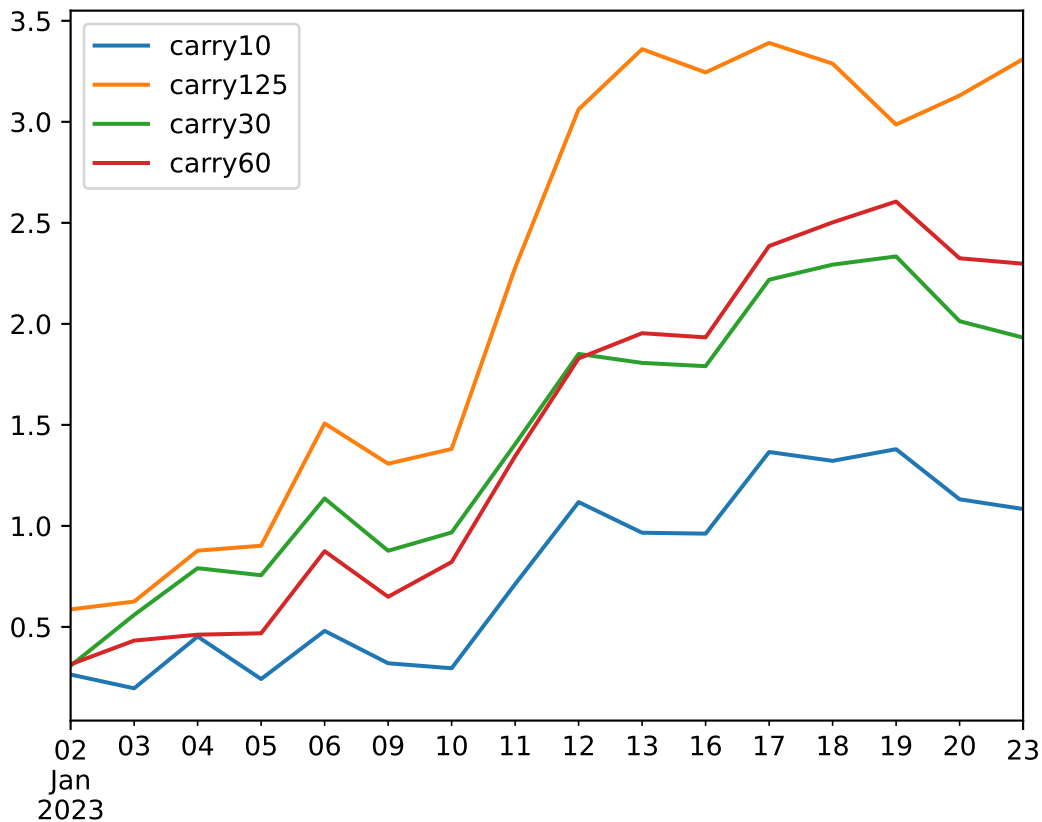
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.869, 'relmomentum20': 0.715, 'relmomentum40': 1.946, 'relmomentum80': -1.285}
ann. std {'relmomentum10': 12.863, 'relmomentum20': 8.95, 'relmomentum40': 7.342, 'relmomentum80': 6.784}
ann. SR {'relmomentum10': -0.07, 'relmomentum20': 0.08, 'relmomentum40': 0.27, 'relmomentum80': -0.19}

Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.164, 'relmomentum20': 0.319, 'relmomentum40': 3.02, 'relmomentum80': 1.607}
ann. std {'relmomentum10': 13.317, 'relmomentum20': 11.512, 'relmomentum40': 10.784, 'relmomentum80': 11.053}
ann. SR {'relmomentum10': 0.01, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.15}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 17.338, 'carry125': 52.972, 'carry30': 30.915, 'carry60': 36.765}
ann. std {'carry10': 3.667, 'carry125': 5.594, 'carry30': 3.901, 'carry60': 3.837}
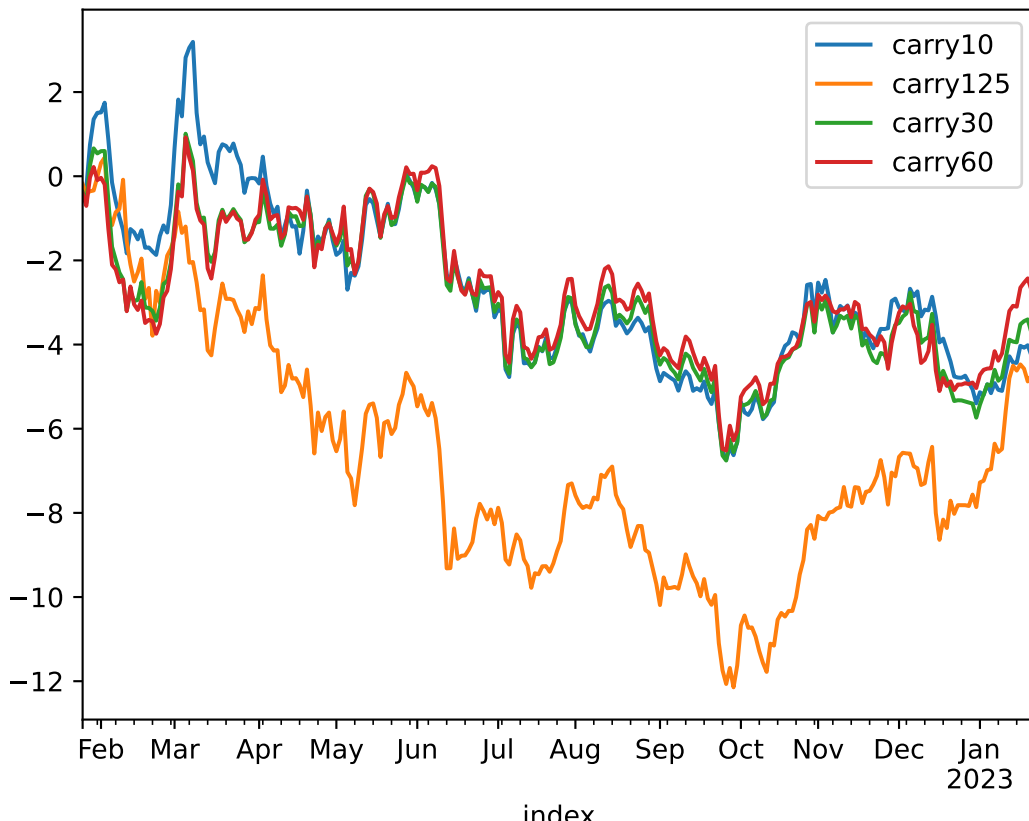ann. SR {'carry10': 4.73, 'carry125': 9.47, 'carry30': 7.92, 'carry60': 9.58}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -4.247, 'carry125': -4.482, 'carry30': -3.746, 'carry60': -2.693}
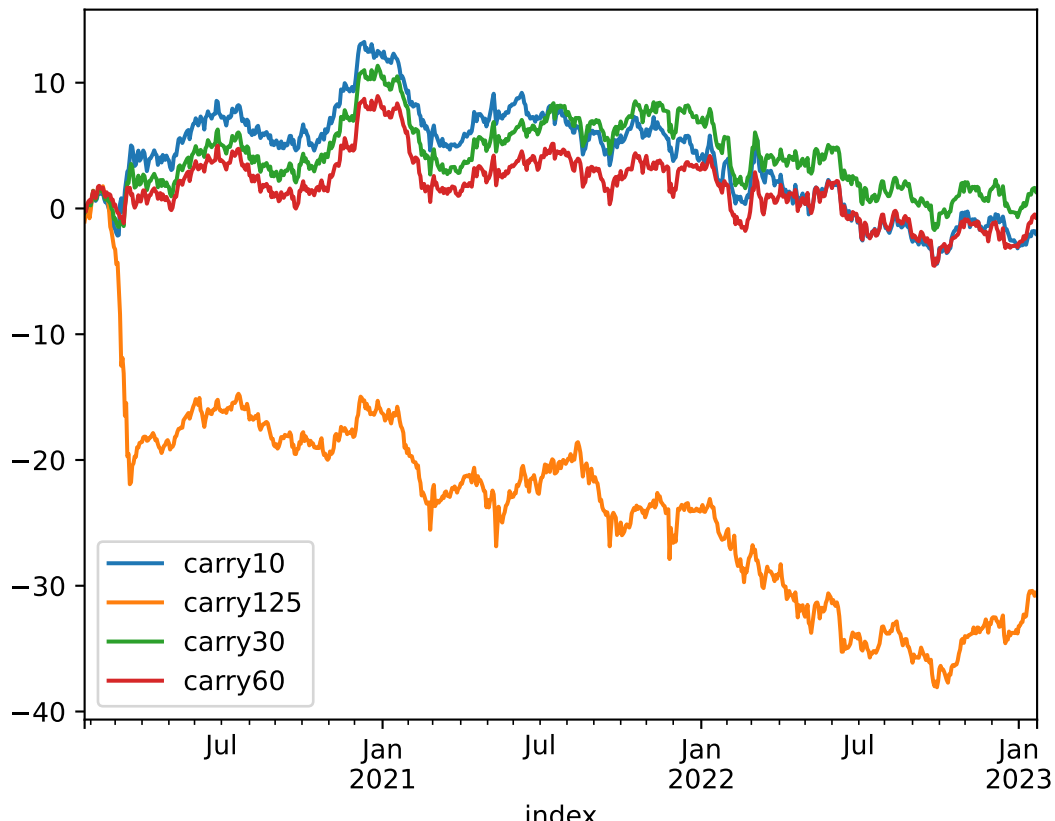ann. std {'carry10': 6.878, 'carry125': 7.678, 'carry30': 6.633, 'carry60': 6.749}
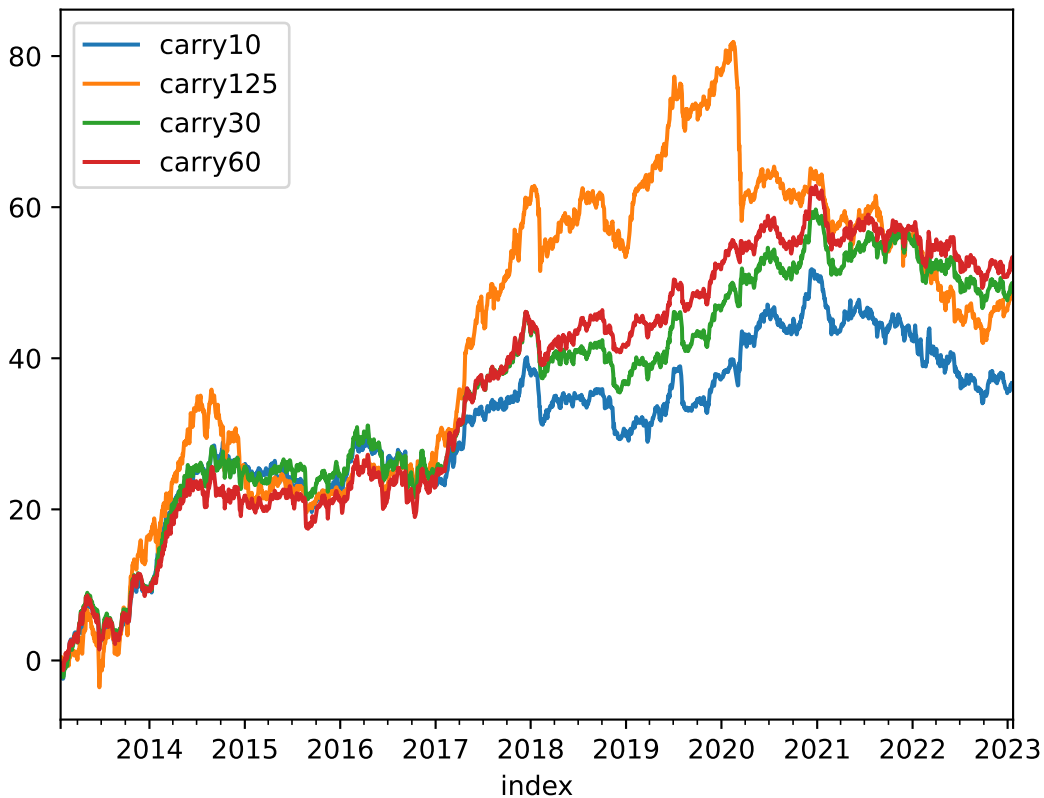ann. SR {'carry10': -0.62, 'carry125': -0.58, 'carry30': -0.56, 'carry60': -0.4}
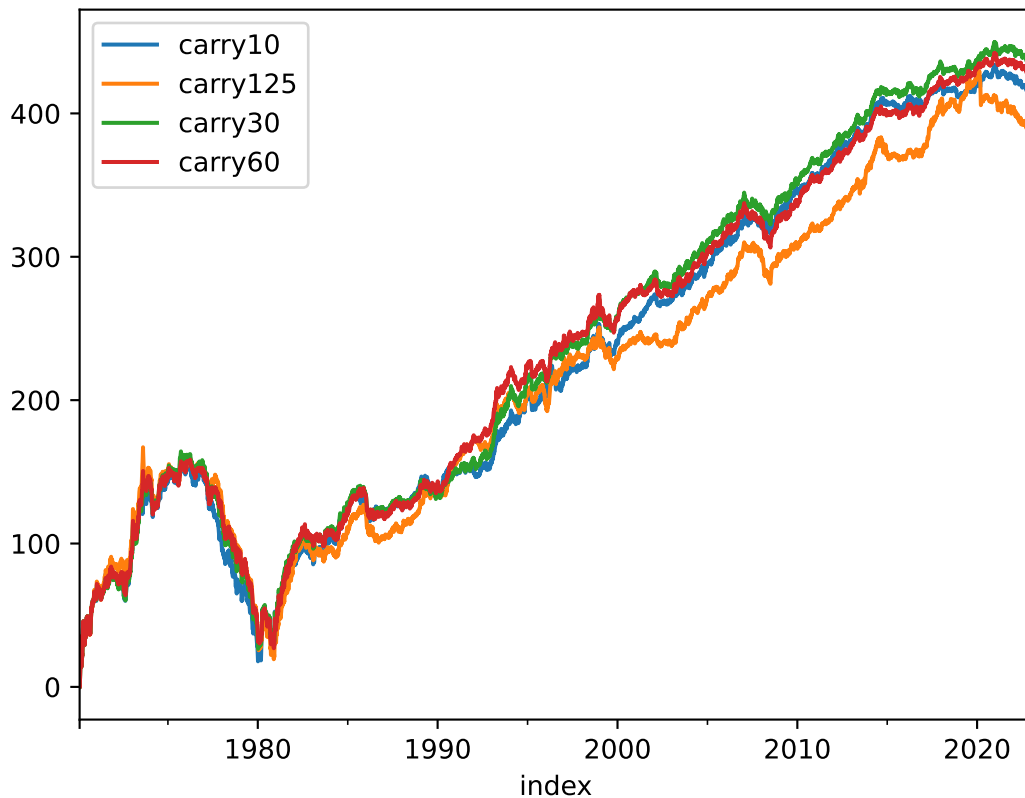
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.685, 'carry125': -9.992, 'carry30': 0.405, 'carry60': -0.255}
ann. std {'carry10': 6.833, 'carry125': 9.456, 'carry30': 6.635, 'carry60': 6.57}
ann. SR {'carry10': -0.1, 'carry125': -1.06, 'carry30': 0.06, 'carry60': -0.04}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.58, 'carry125': 4.873, 'carry30': 4.869, 'carry60': 5.213}
ann. std {'carry10': 6.443, 'carry125': 9.134, 'carry30': 6.543, 'carry60': 6.506}
ann. SR {'carry10': 0.56, 'carry125': 0.53, 'carry30': 0.74, 'carry60': 0.8}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.751, 'carry125': 7.357, 'carry30': 8.146, 'carry60': 8.01}
ann. std {'carry10': 11.835, 'carry125': 12.069, 'carry30': 11.846, 'carry60': 11.795}
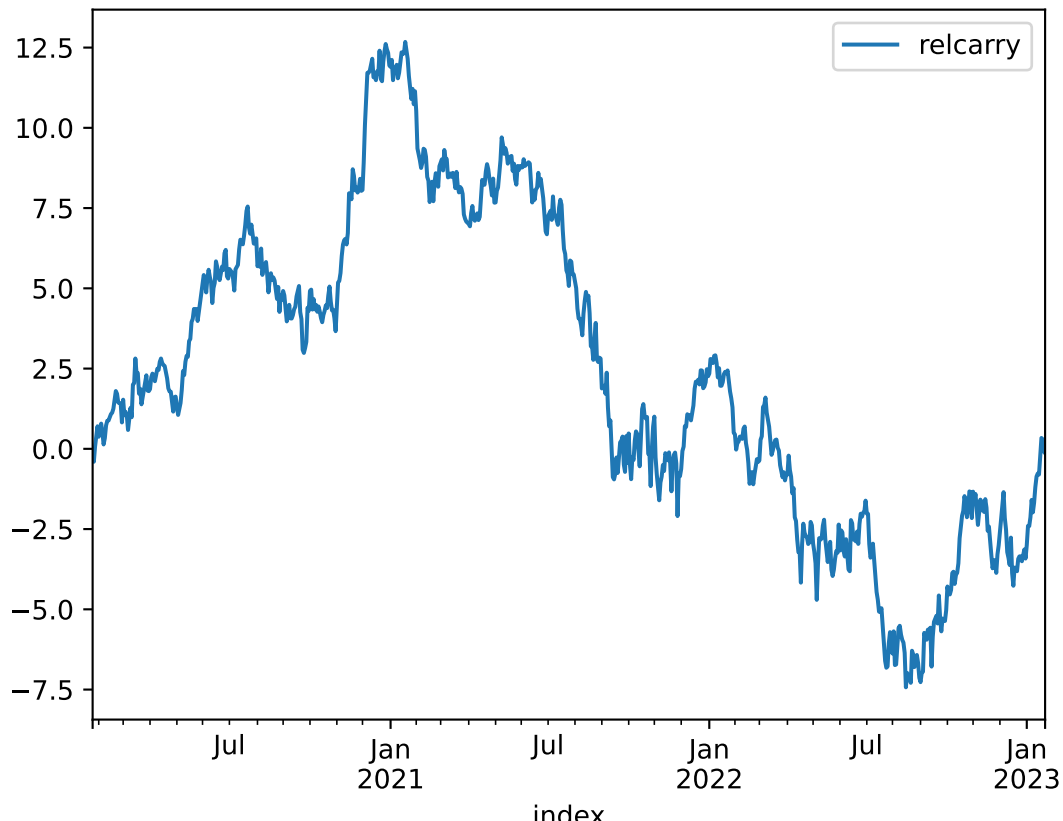ann. SR {'carry10': 0.65, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}

Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 52.536}
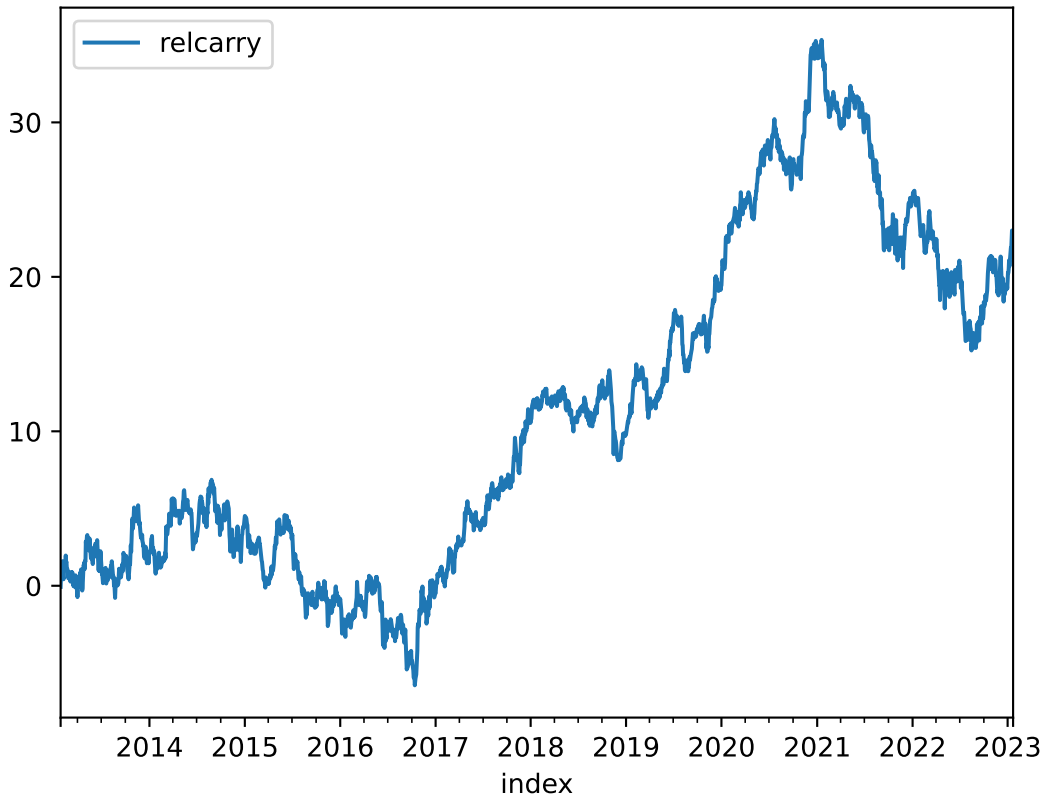ann. std {'relcarry': 5.278}
ann. SR {'relcarry': 9.95}
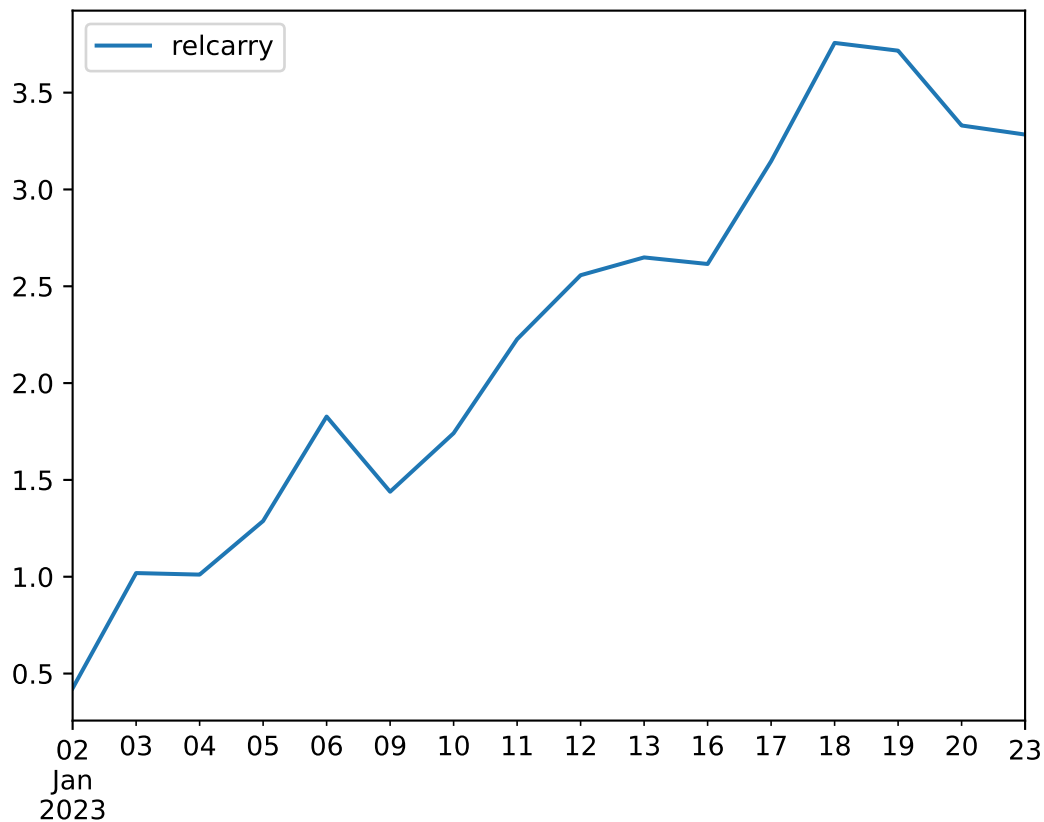
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -2.537}
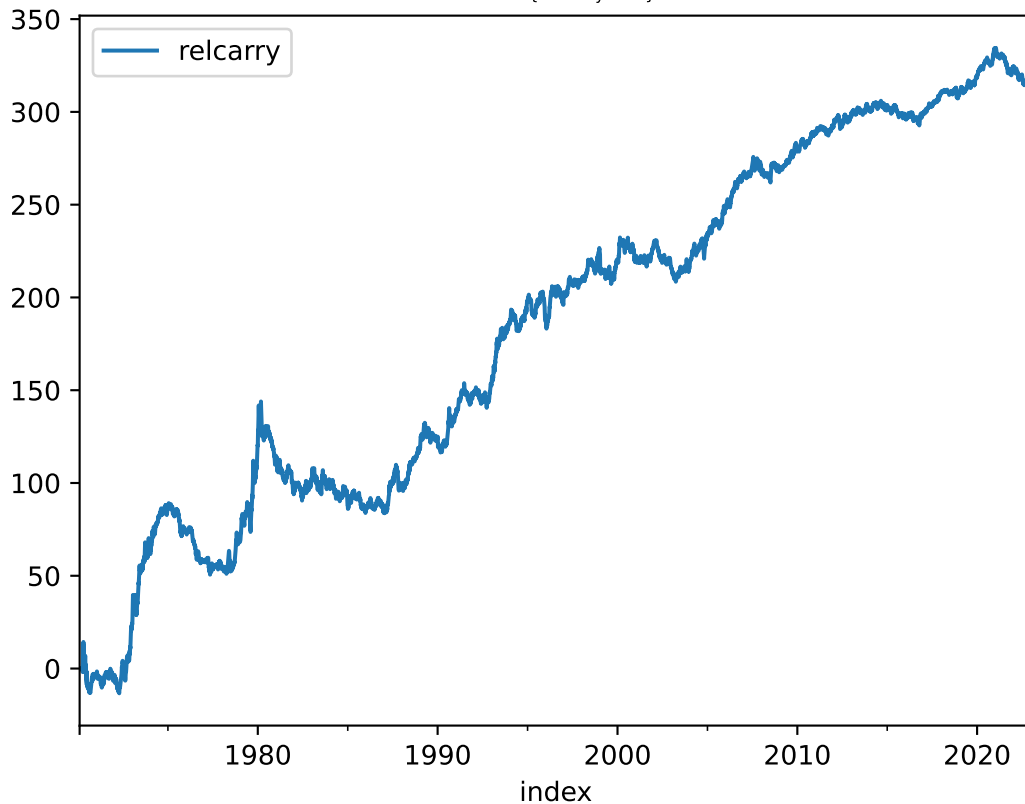ann. std {'relcarry': 7.269}
ann. SR {'relcarry': -0.35}
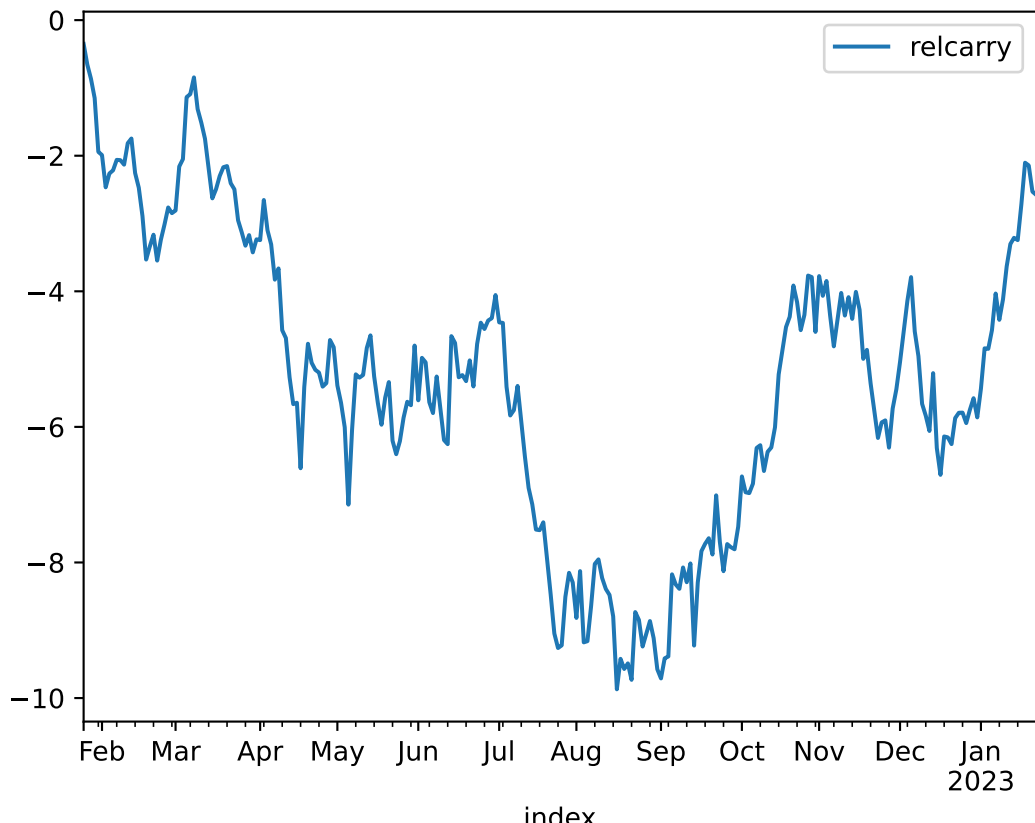
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.044}
ann. std {'relcarry': 6.853}
ann. SR {'relcarry': -0.01}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.212}
ann. std {'relcarry': 6.031}
ann. SR {'relcarry': 0.37}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.959}
ann. std {'relcarry': 9.883}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -64.425, 'skewabs365': -34.881, 'skewrv180': -10.351, 'skewrv365': -4.249}
ann. std {'skewabs180': 10.719, 'skewabs365': 10.332, 'skewrv180': 6.546, 'skewrv365': 5.888}
ann. SR {'skewabs180': -6.01, 'skewabs365': -3.38, 'skewrv180': -1.58, 'skewrv365': -0.72}

Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 0.657, 'skewabs365': -2.369, 'skewrv180': -6.51, 'skewrv365': 6.993}
ann. std {'skewabs180': 10.117, 'skewabs365': 8.277, 'skewrv180': 9.233, 'skewrv365': 5.112}
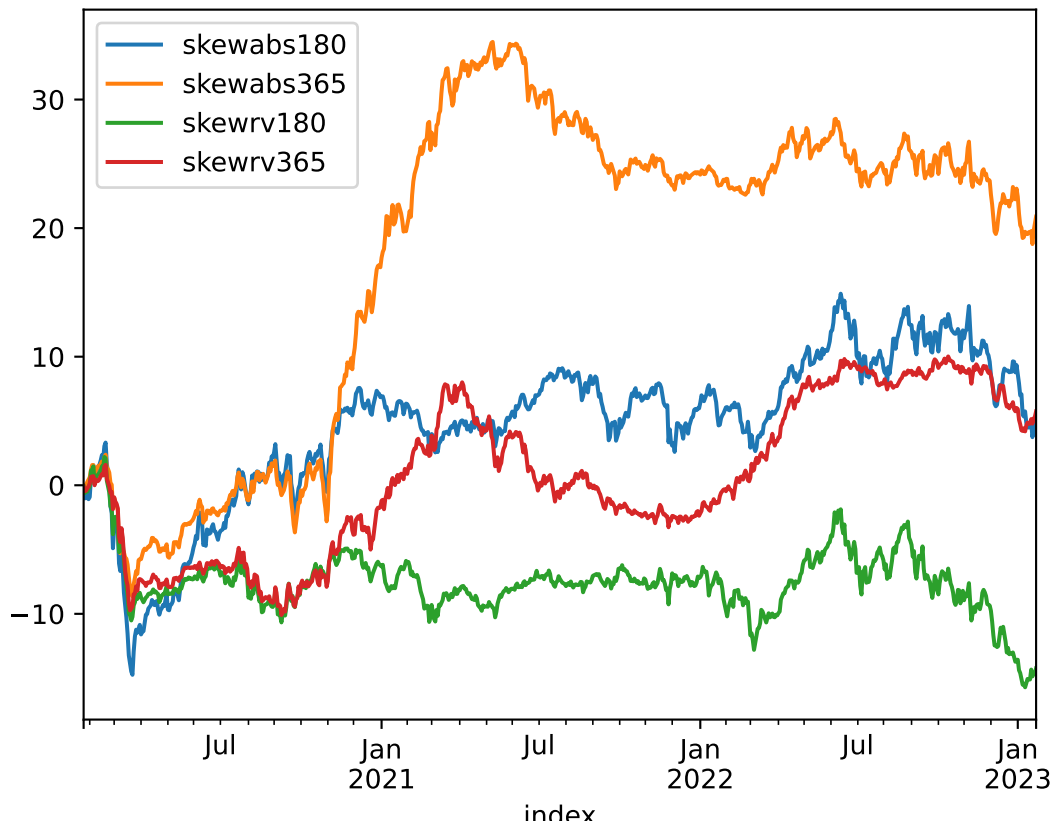ann. SR {'skewabs180': 0.06, 'skewabs365': -0.29, 'skewrv180': -0.71, 'skewrv365': 1.37}
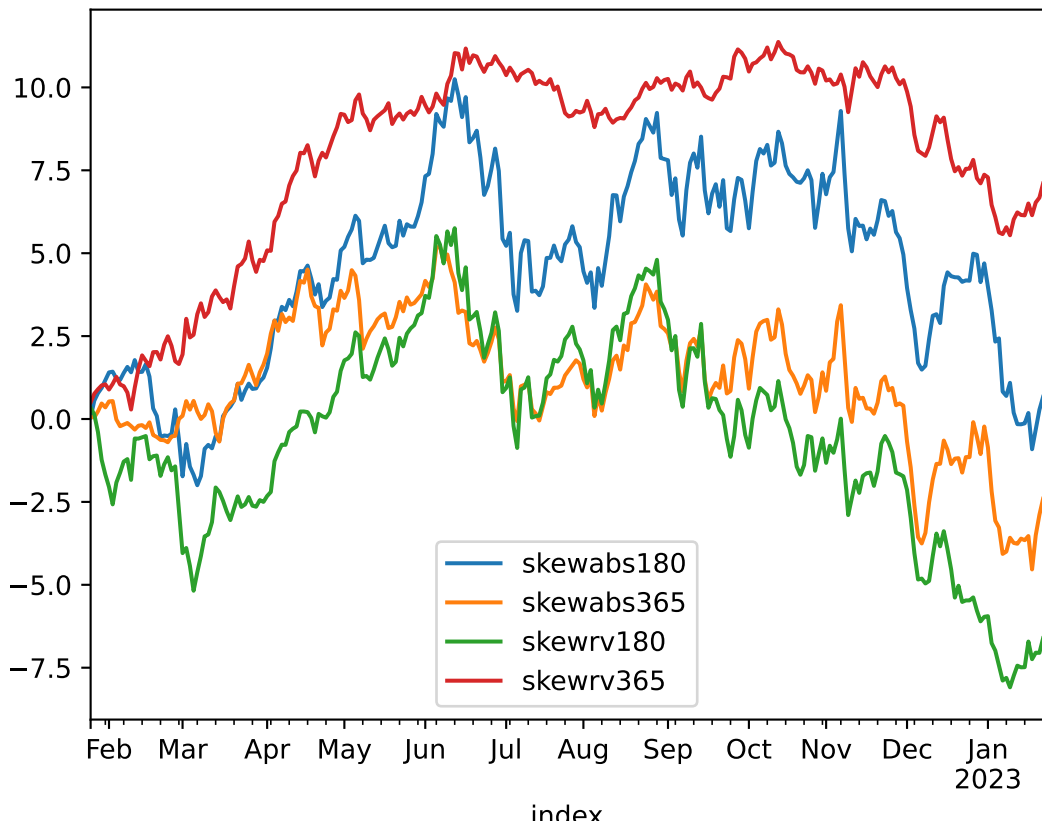
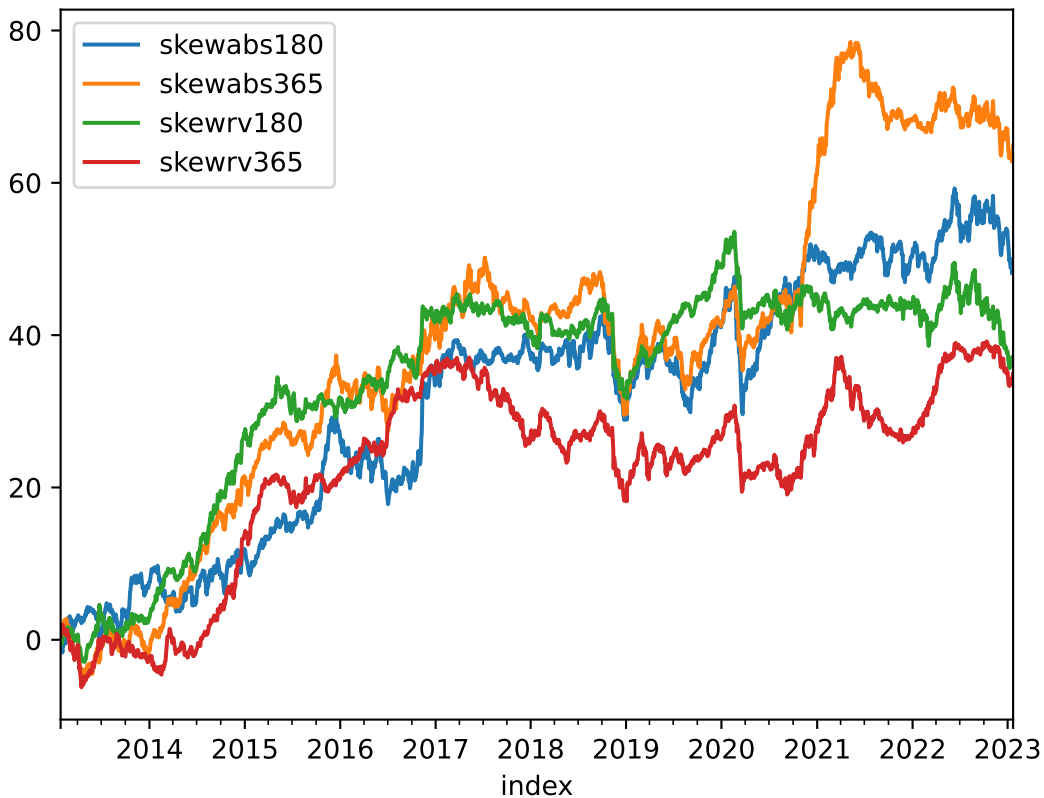Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 1.744, 'skewabs365': 6.848, 'skewrv180': -4.666, 'skewrv365': 1.885}
ann. std {'skewabs180': 9.663, 'skewabs365': 8.897, 'skewrv180': 7.783, 'skewrv365': 6.617}
ann. SR {'skewabs180': 0.18, 'skewabs365': 0.77, 'skewrv180': -0.6, 'skewrv365': 0.28}
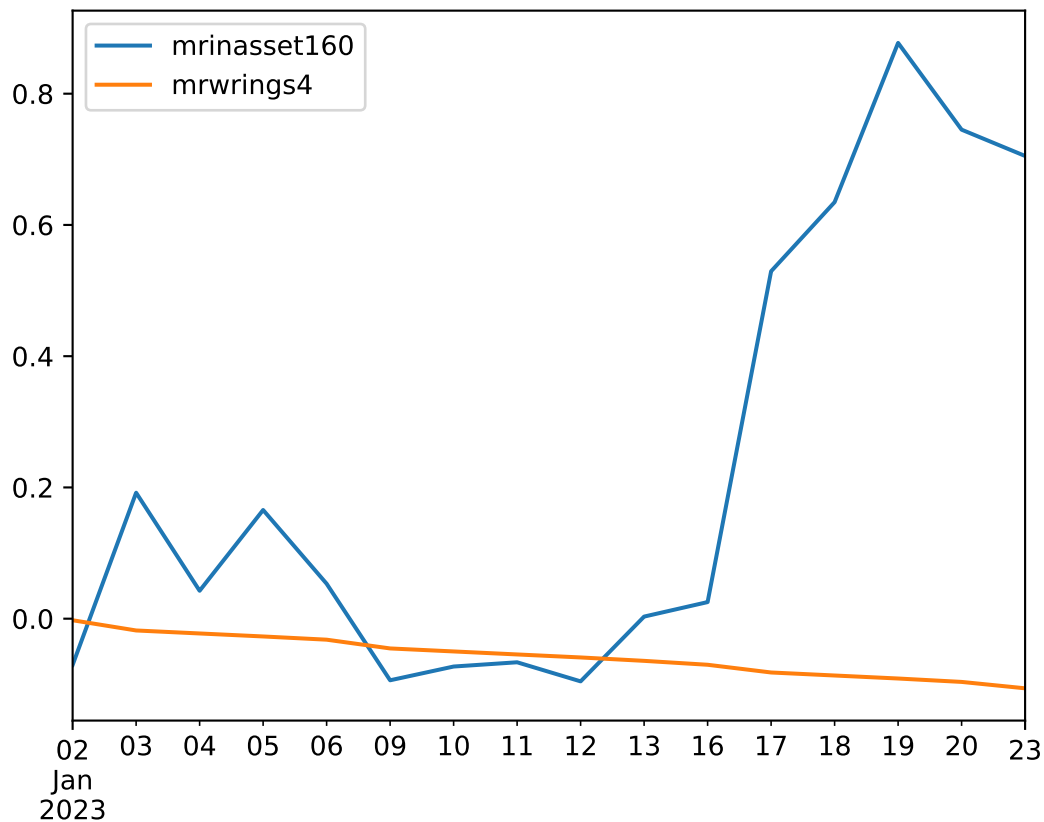
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.878, 'skewabs365': 6.374, 'skewrv180': 3.648, 'skewrv365': 3.428}
ann. std {'skewabs180': 8.065, 'skewabs365': 8.013, 'skewrv180': 6.58, 'skewrv365': 6.179}
ann. SR {'skewabs180': 0.6, 'skewabs365': 0.8, 'skewrv180': 0.55, 'skewrv365': 0.55}
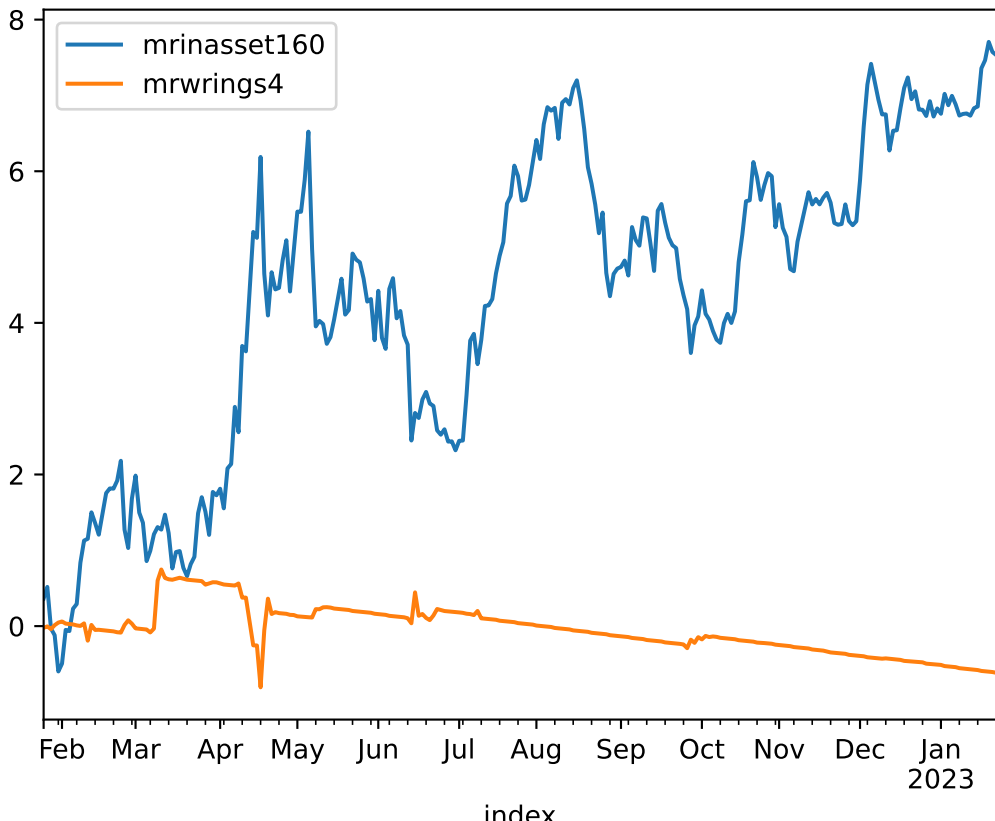
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.181, 'skewabs365': 4.493, 'skewrv180': 4.287, 'skewrv365': 2.258}
ann. std {'skewabs180': 10.791, 'skewabs365': 10.297, 'skewrv180': 9.478, 'skewrv365': 8.789}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.45, 'skewrv365': 0.26}
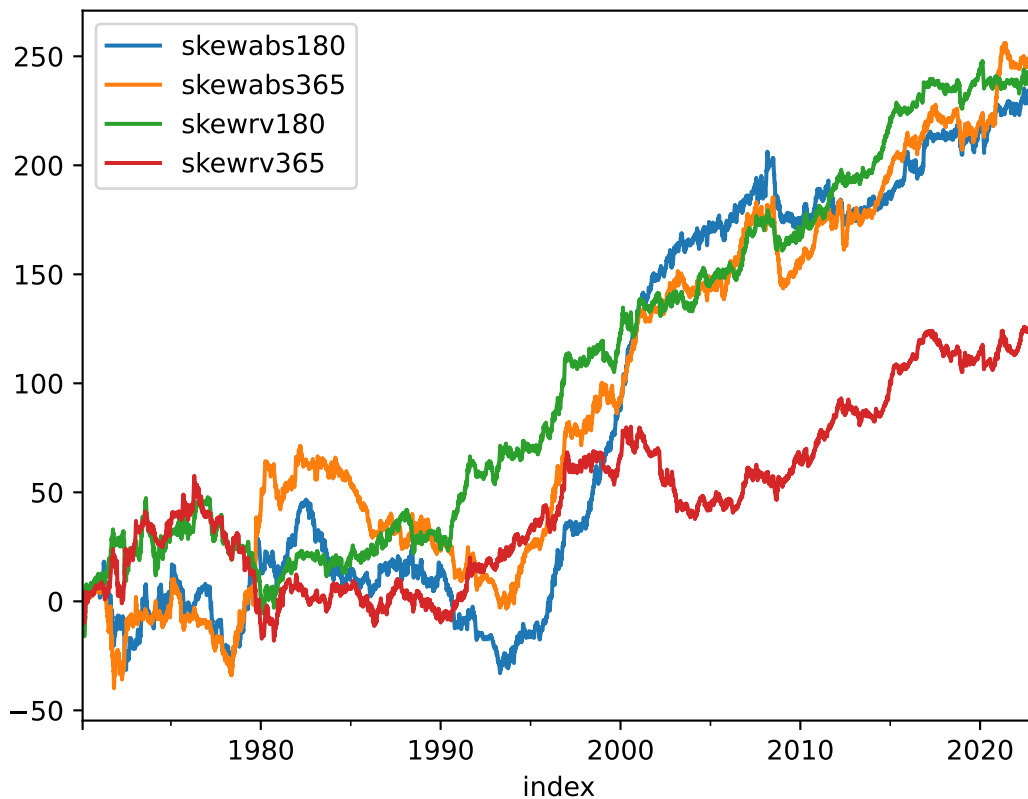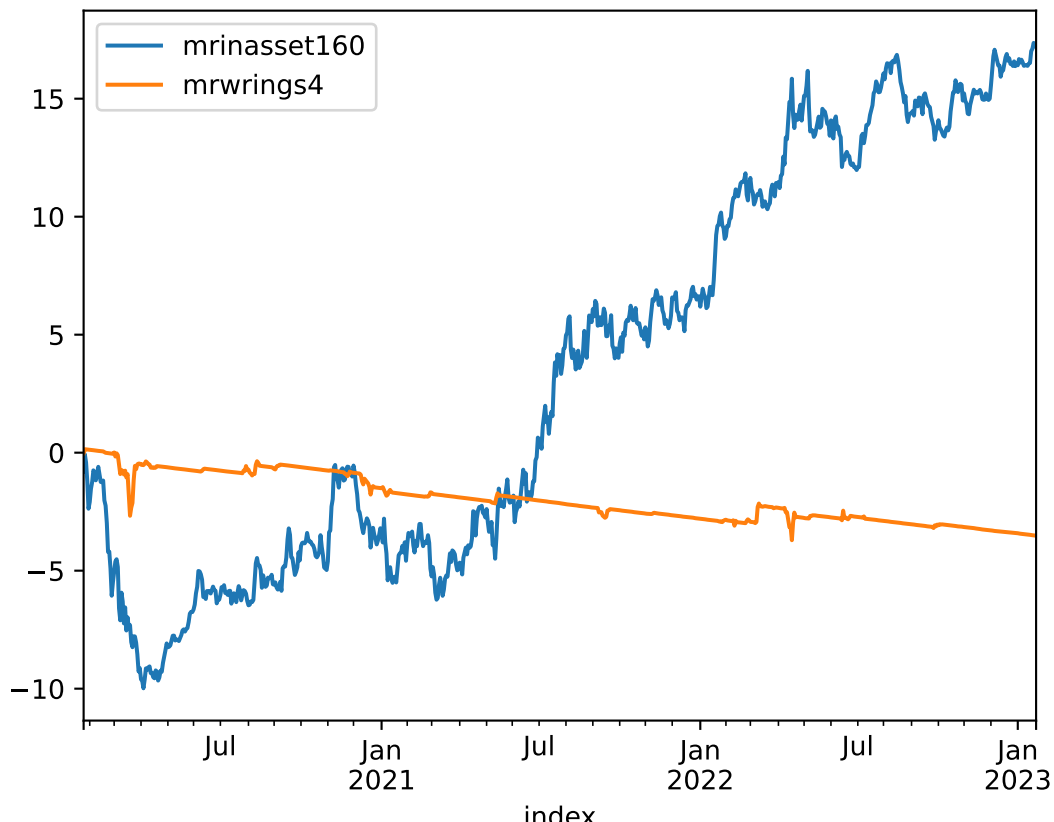
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 11.282, 'mrwrings4': -1.698}
ann. std {'mrinasset160': 2.83, 'mrwrings4': 0.061}
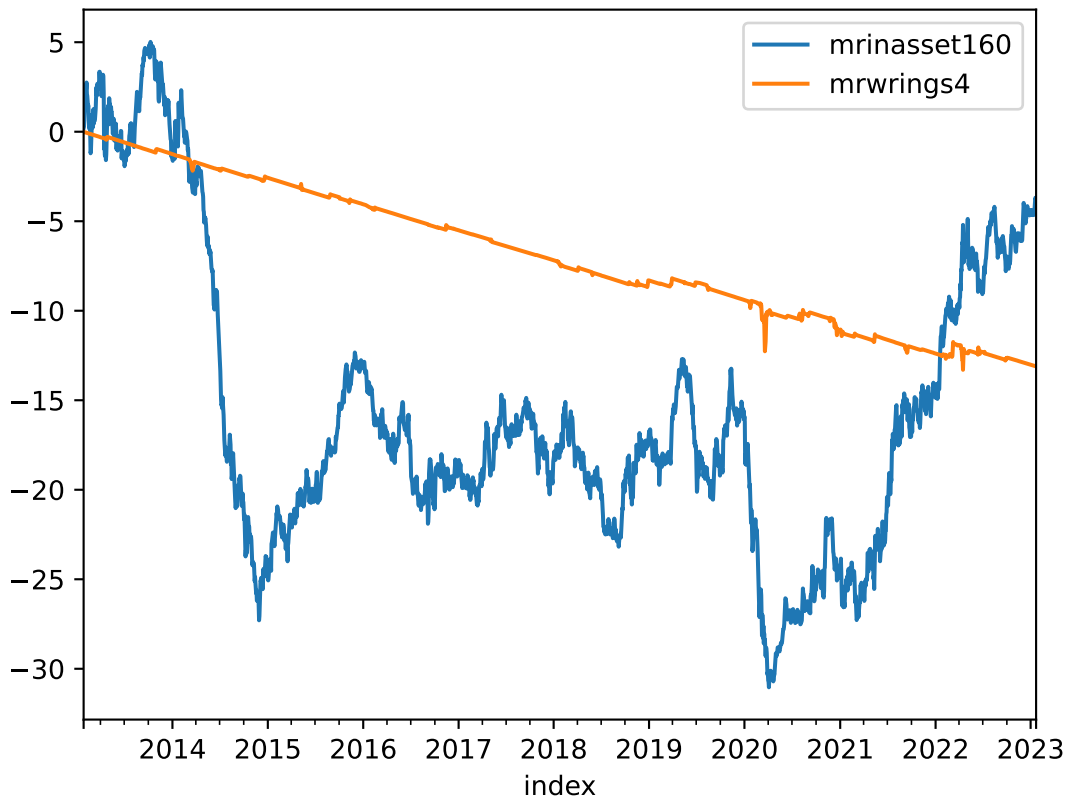ann. SR {'mrinasset160': 3.99, 'mrwrings4': -27.94}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 7.418, 'mrwrings4': -0.606}
ann. std {'mrinasset160': 5.95, 'mrwrings4': 1.486}
ann. SR {'mrinasset160': 1.25, 'mrwrings4': -0.41}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.635, 'mrwrings4': -1.153}
ann. std {'mrinasset160': 6.858, 'mrwrings4': 1.522}
ann. SR {'mrinasset160': 0.82, 'mrwrings4': -0.76}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.379, 'mrwrings4': -1.287}
ann. std {'mrinasset160': 6.594, 'mrwrings4': 0.899}
ann. SR {'mrinasset160': -0.06, 'mrwrings4': -1.43}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.273, 'mrwrings4': -2.353}
ann. std {'mrinasset160': 11.165, 'mrwrings4': 2.623}
ann. SR {'mrinasset160': -0.29, 'mrwrings4': -0.9}