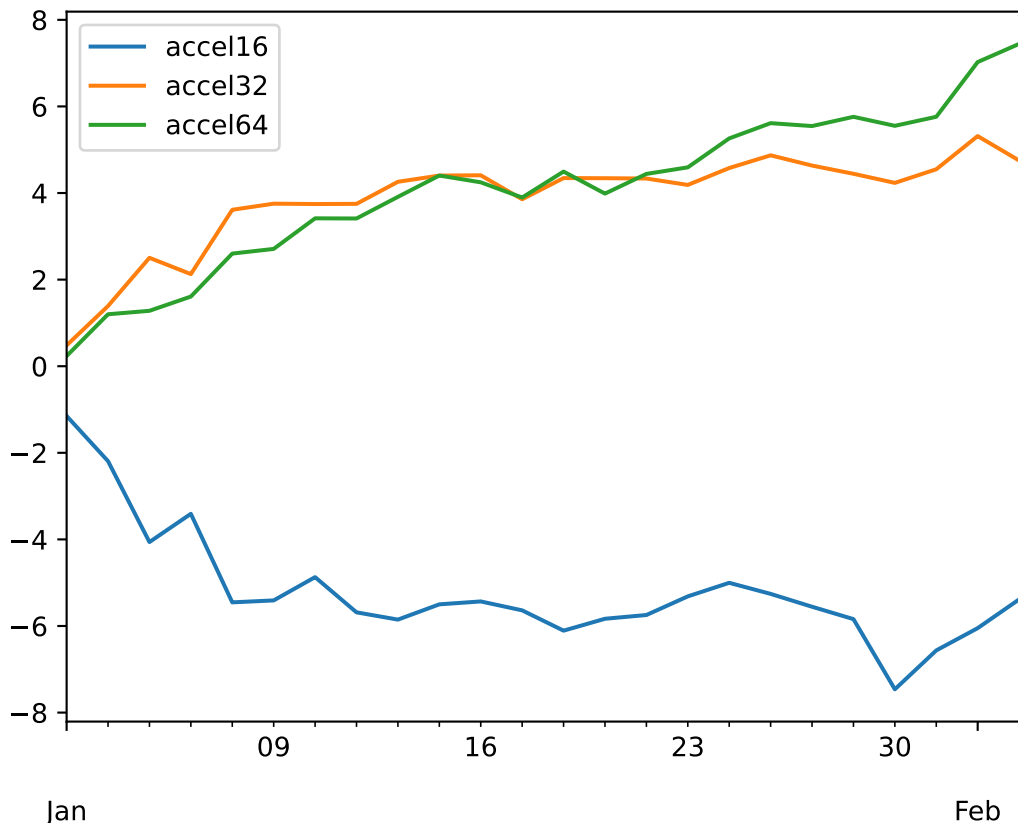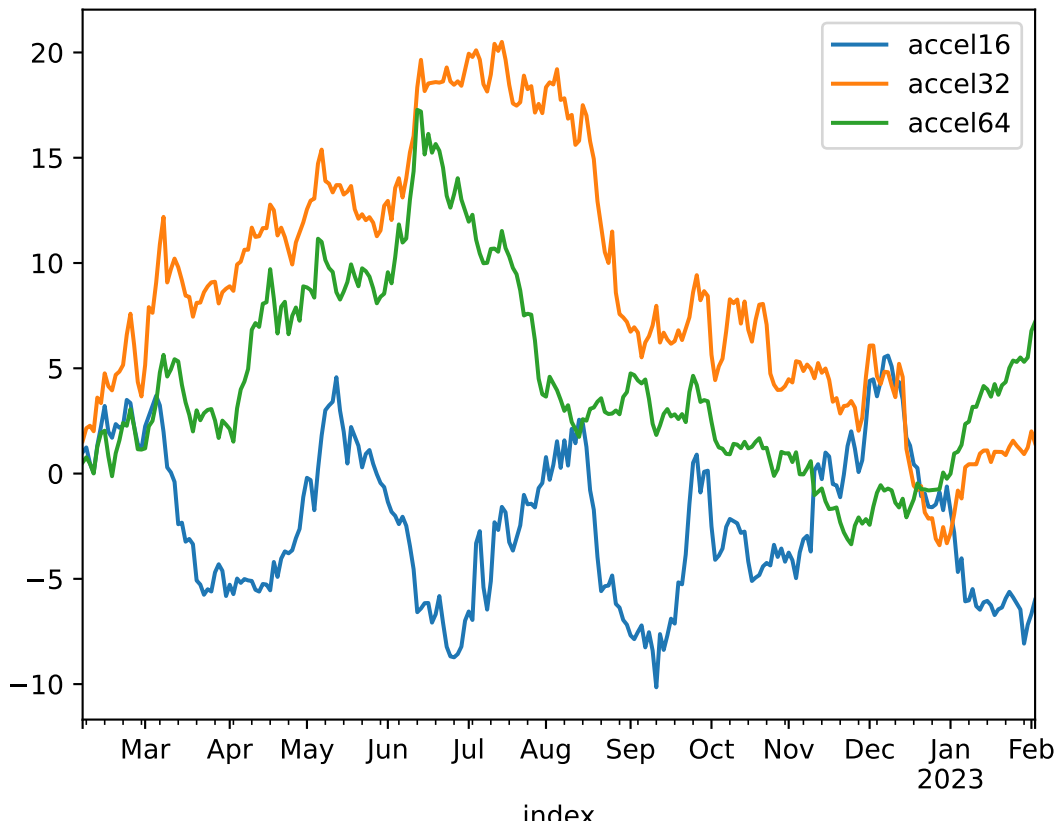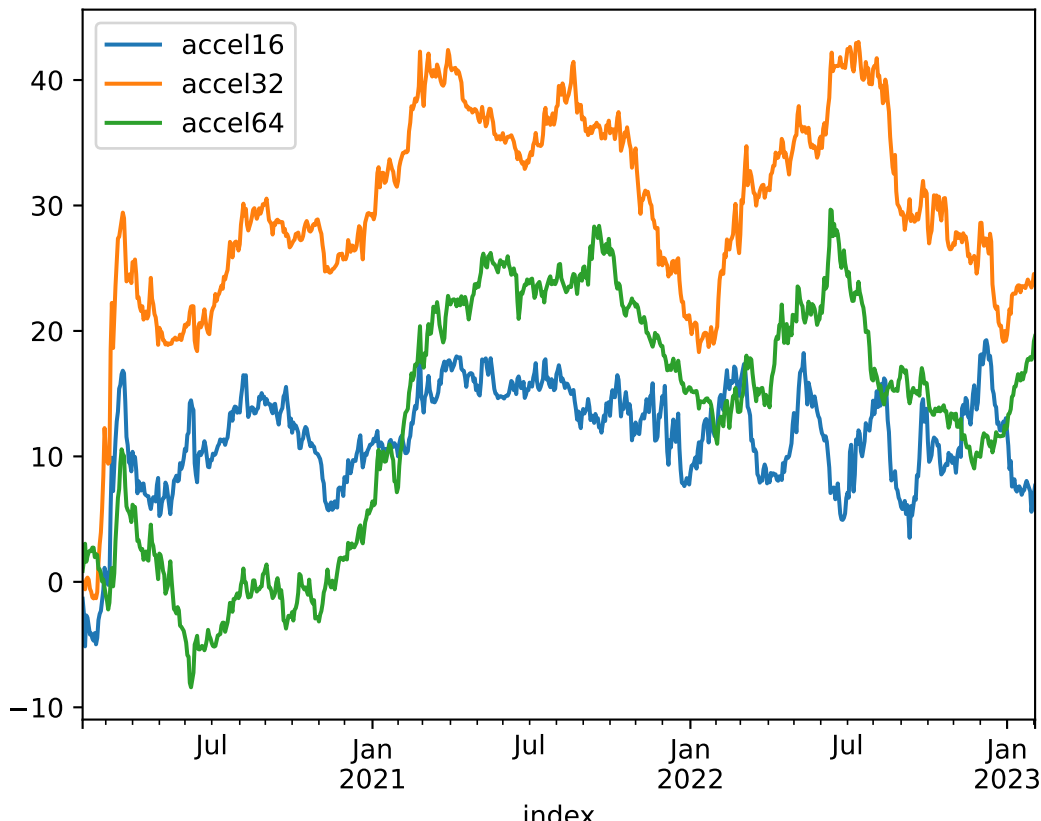Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -57.456, 'accel32': 50.684, 'accel64': 79.403}
ann. std {'accel16': 13.097, 'accel32': 8.14, 'accel64': 6.884}
ann. SR {'accel16': -4.39, 'accel32': 6.23, 'accel64': 11.53}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -5.909, 'accel32': 1.419, 'accel64': 7.088}
ann. std {'accel16': 16.005, 'accel32': 14.441, 'accel64': 11.67}
ann. SR {'accel16': -0.37, 'accel32': 0.1, 'accel64': 0.61}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 2.505, 'accel32': 7.84, 'accel64': 6.406}
ann. std {'accel16': 14.936, 'accel32': 14.262, 'accel64': 11.414}
ann. SR {'accel16': 0.17, 'accel32': 0.55, 'accel64': 0.56}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.392, 'accel32': -0.299, 'accel64': -0.116}
ann. std {'accel16': 11.958, 'accel32': 11.185, 'accel64': 9.585}
ann. SR {'accel16': 0.03, 'accel32': -0.03, 'accel64': -0.01}
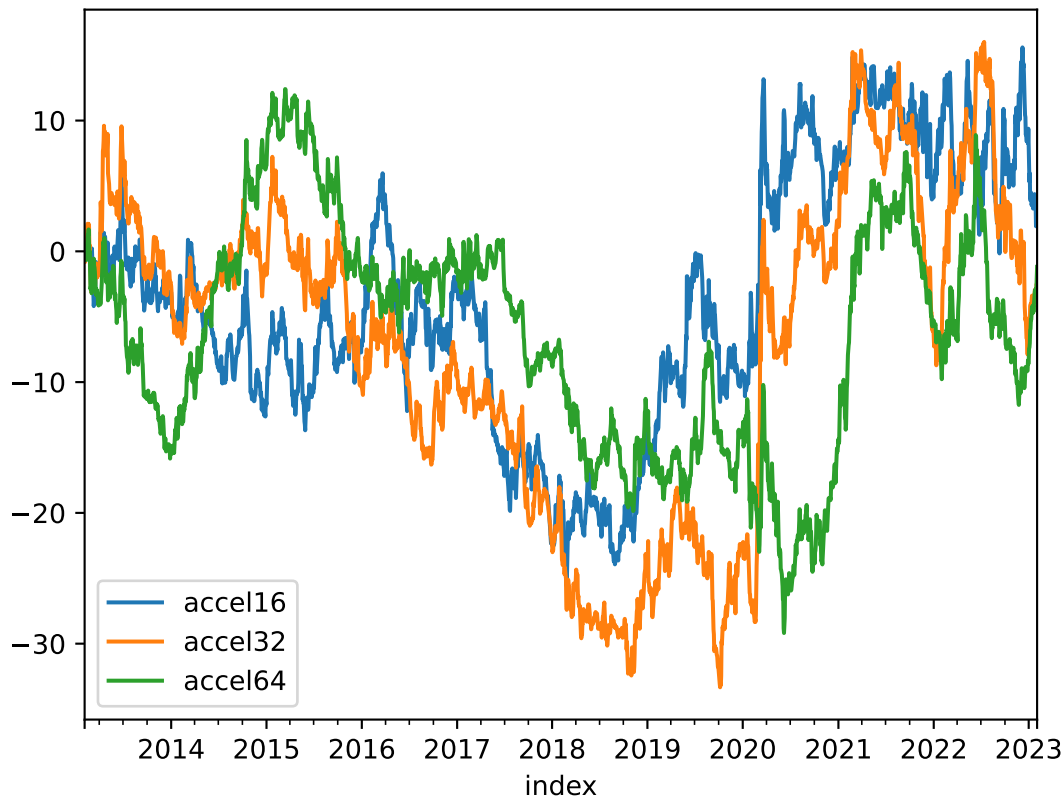
Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.844, 'accel32': 4.556, 'accel64': 4.749}
ann. std {'accel16': 15.694, 'accel32': 13.782, 'accel64': 13.3}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.36}
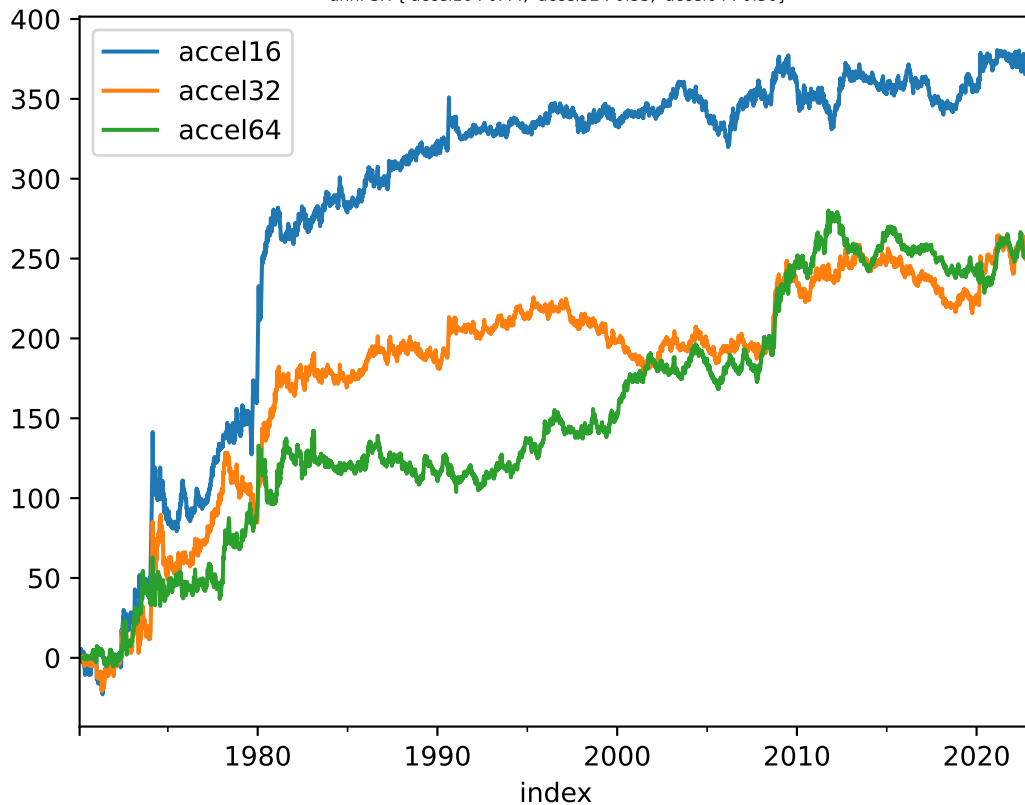
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 9.069, 'assettrend2': 41.142, 'assettrend32': 0.167, 'assettrend4': 3.101, 'assettrend64': -16.757, 'assettrend8': -1.644}
ann. std {'assettrend16': 1.862, 'assettrend2': 5.713, 'assettrend32': 1.44, 'assettrend4': 3.18, 'assettrend64': 2.486, 'assettrend8': 2.566}
ann. SR {'assettrend16': 4.87, 'assettrend2': 7.2, 'assettrend32': 0.12, 'assettrend4': 0.98, 'assettrend64': -6.74, 'assettrend8': -0.64}
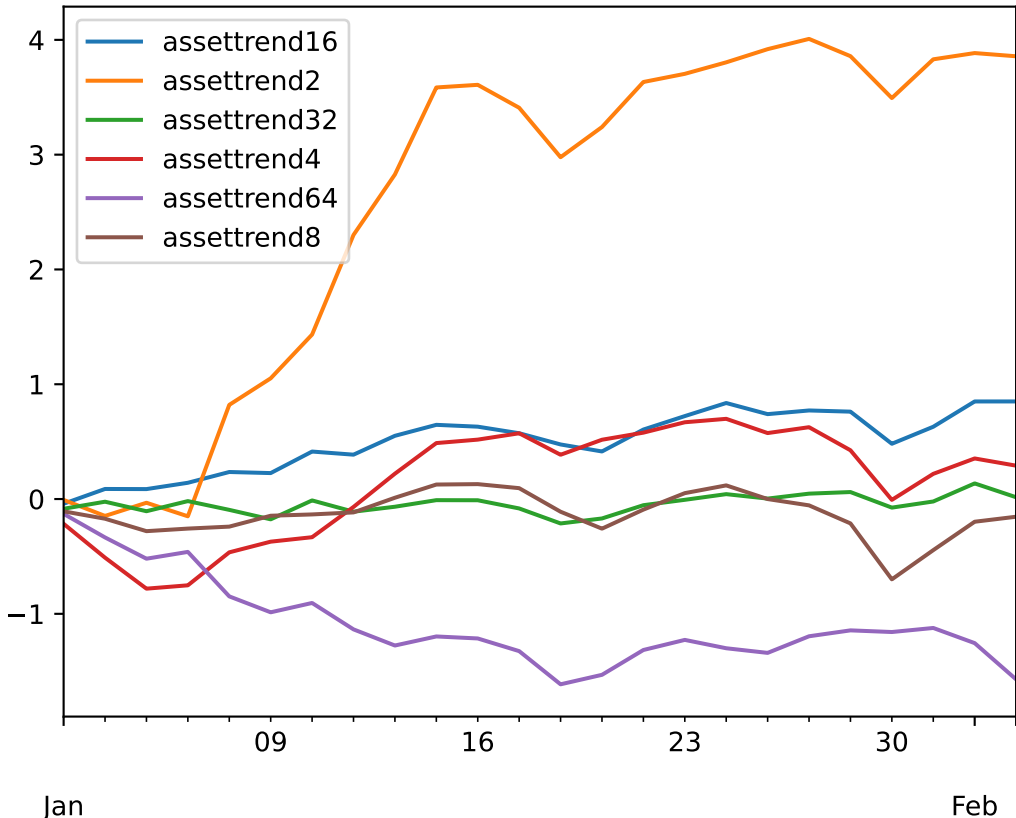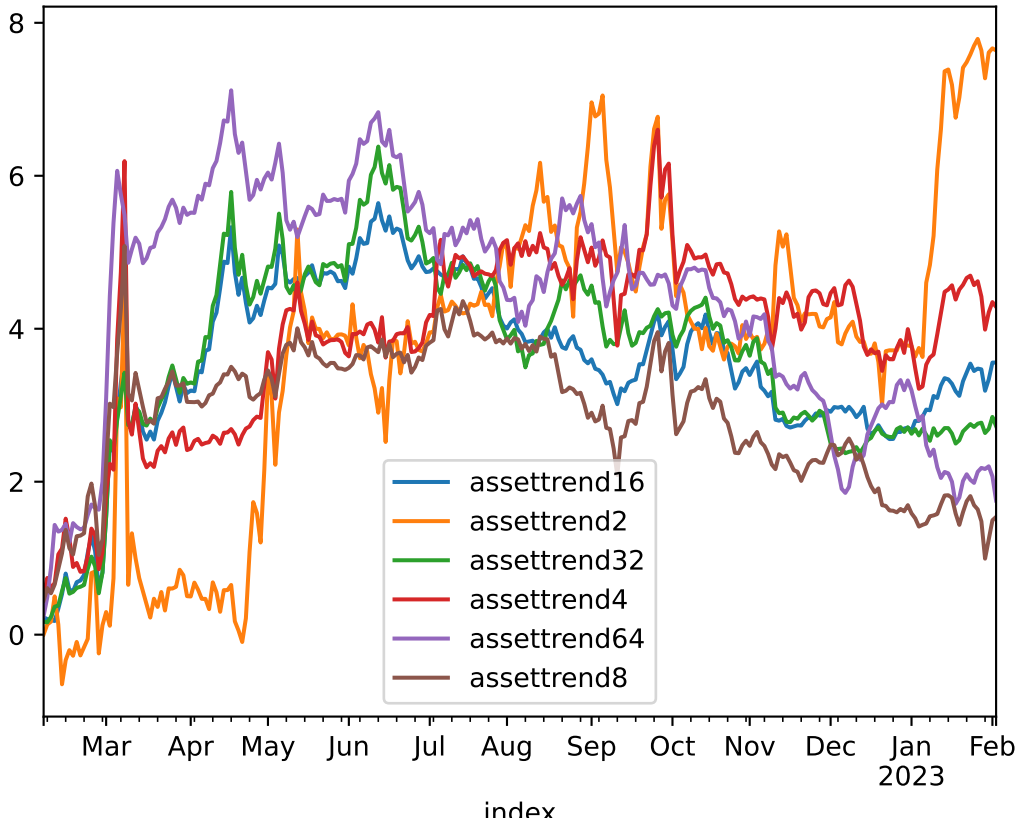
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 3.503, 'assettrend2': 7.521, 'assettrend32': 2.685, 'assettrend4': 4.22, 'assettrend64': 1.727, 'assettrend8': 1.516}
ann. std {'assettrend16': 2.971, 'assettrend2': 7.553, 'assettrend32': 3.195, 'assettrend4': 5.602, 'assettrend64': 3.784, 'assettrend8': 3.694}
ann. SR {'assettrend16': 1.18, 'assettrend2': 1.0, 'assettrend32': 0.84, 'assettrend4': 0.75, 'assettrend64': 0.46, 'assettrend8': 0.41}
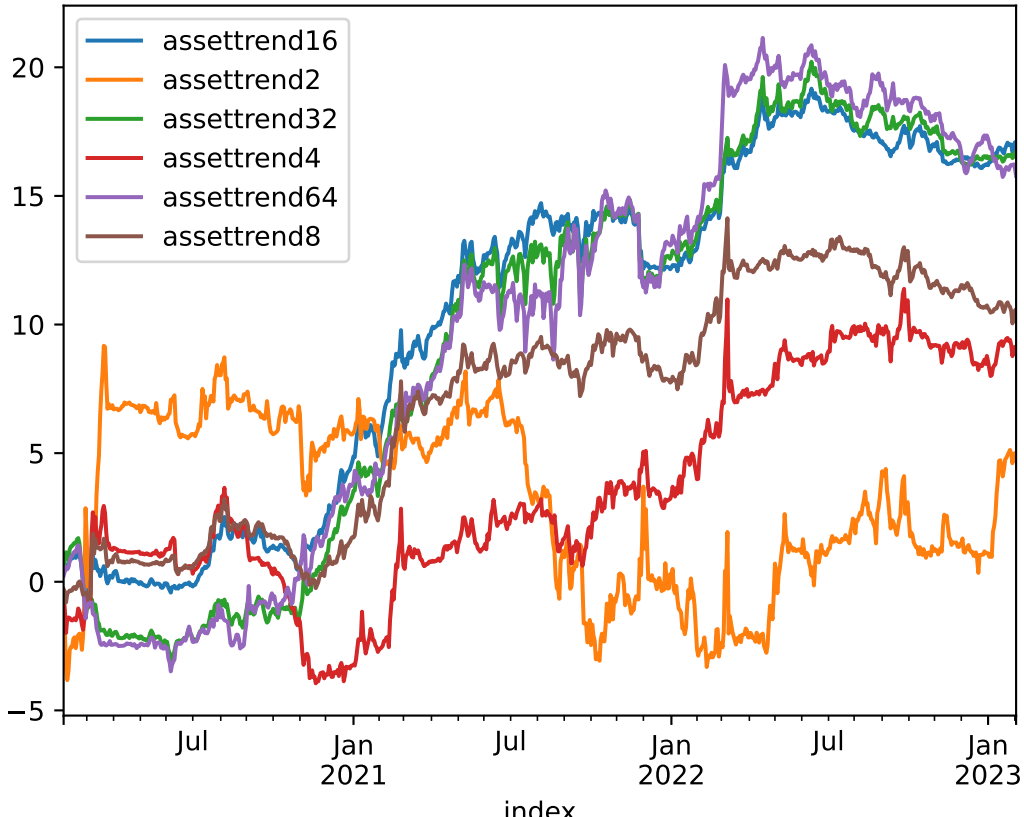
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.586, 'assettrend2': 1.626, 'assettrend32': 5.414, 'assettrend4': 2.965, 'assettrend64': 5.159, 'assettrend8': 3.462}
ann. std {'assettrend16': 3.522, 'assettrend2': 7.749, 'assettrend32': 4.343, 'assettrend4': 5.326, 'assettrend64': 5.121, 'assettrend8': 3.733}
ann. SR {'assettrend16': 1.59, 'assettrend2': 0.21, 'assettrend32': 1.25, 'assettrend4': 0.56, 'assettrend64': 1.01, 'assettrend8': 0.93}
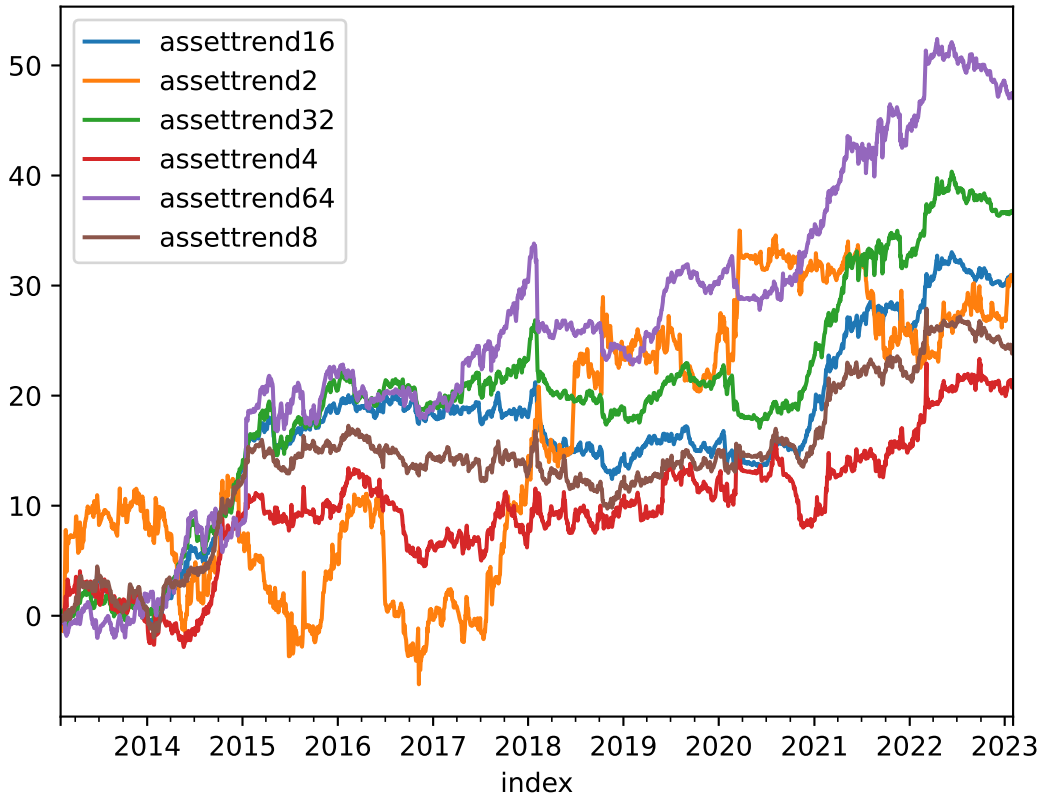
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 3.037, 'assettrend2': 3.023, 'assettrend32': 3.601, 'assettrend4': 2.063, 'assettrend64': 4.616, 'assettrend8': 2.391}
ann. std {'assettrend16': 3.262, 'assettrend2': 8.391, 'assettrend32': 3.729, 'assettrend4': 5.005, 'assettrend64': 5.287, 'assettrend8': 3.566}
ann. SR {'assettrend16': 0.93, 'assettrend2': 0.36, 'assettrend32': 0.97, 'assettrend4': 0.41, 'assettrend64': 0.87, 'assettrend8': 0.67}
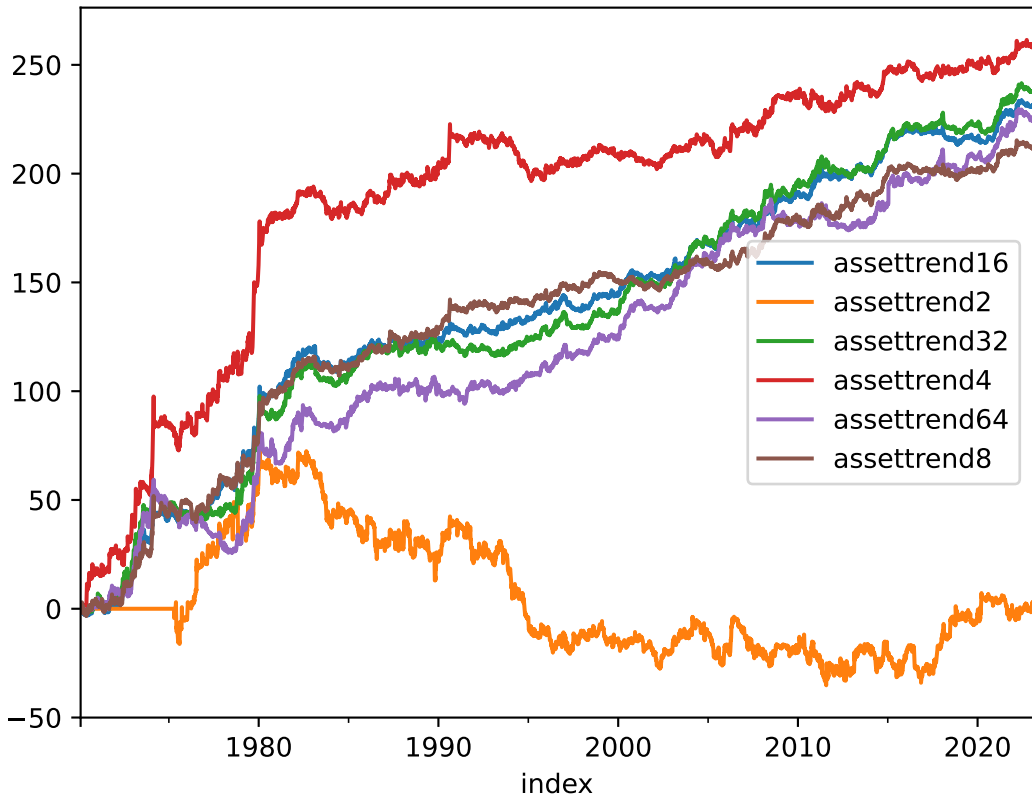
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.289, 'assettrend2': 0.056, 'assettrend32': 4.404, 'assettrend4': 4.798, 'assettrend64': 4.154, 'assettrend8': 3.921}
ann. std {'assettrend16': 4.646, 'assettrend2': 10.024, 'assettrend32': 4.874, 'assettrend4': 7.342, 'assettrend64': 5.447, 'assettrend8': 5.024}
ann. SR {'assettrend16': 0.92, 'assettrend2': 0.01, 'assettrend32': 0.9, 'assettrend4': 0.65, 'assettrend64': 0.76, 'assettrend8': 0.78}
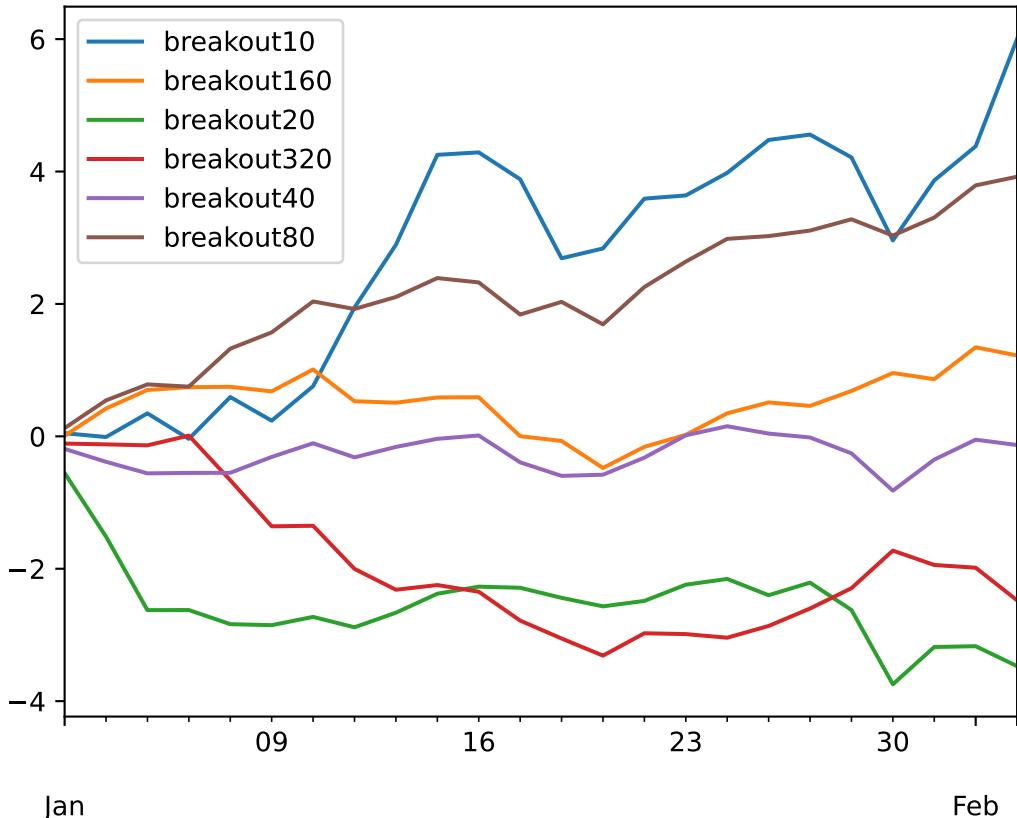
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 64.034, 'breakout160': 13.028, 'breakout20': -37.027, 'breakout320': -26.424, 'breakout40': -1.398, 'breakout80': 41.831}
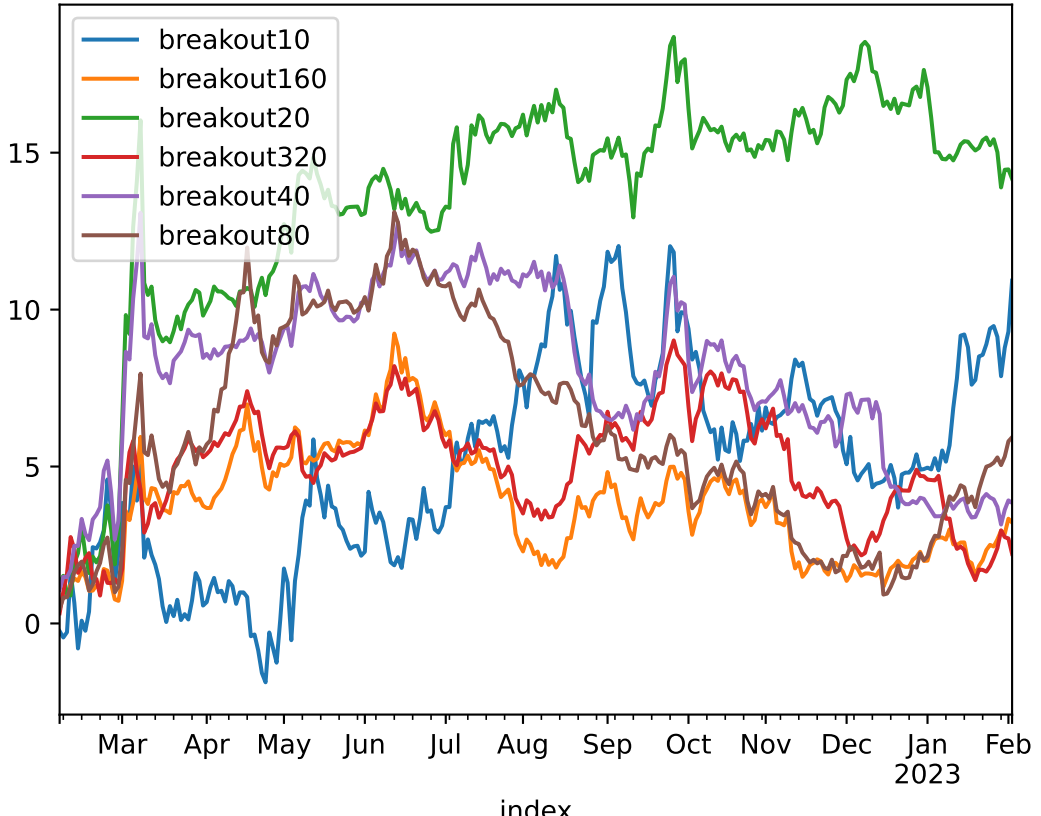ann. std {'breakout10': 11.412, 'breakout160': 4.359, 'breakout20': 6.869, 'breakout320': 5.289, 'breakout40': 3.956, 'breakout80': 4.41}
ann. SR {'breakout10': 5.61, 'breakout160': 2.99, 'breakout20': -5.39, 'breakout320': -5.0, 'breakout40': -0.35, 'breakout80': 9.49}

Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 10.753, 'breakout160': 3.164, 'breakout20': 13.948, 'breakout320': 2.182, 'breakout40': 3.781, 'breakout80': 5.843}
ann. std {'breakout10': 12.835, 'breakout160': 6.884, 'breakout20': 11.642, 'breakout320': 7.011, 'breakout40': 9.292, 'breakout80': 7.843}
ann. SR {'breakout10': 0.84, 'breakout160': 0.46, 'breakout20': 1.2, 'breakout320': 0.31, 'breakout40': 0.41, 'breakout80': 0.75}
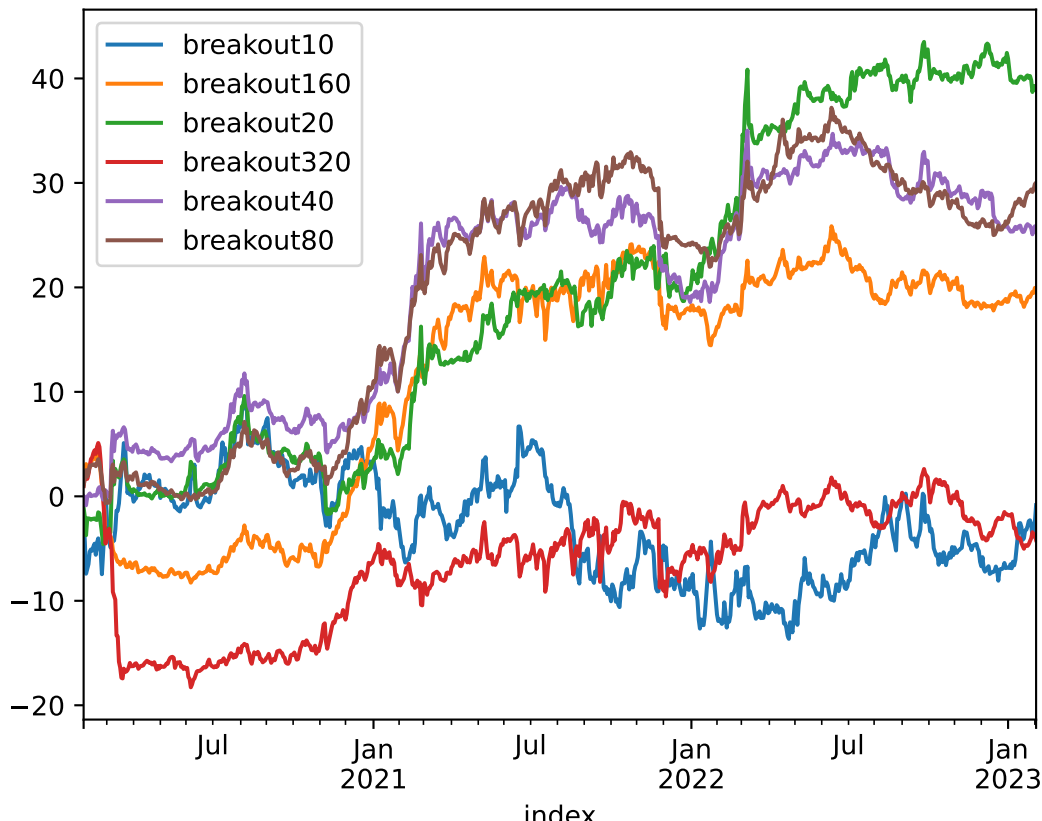
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -0.277, 'breakout160': 6.484, 'breakout20': 12.743, 'breakout320': -1.368, 'breakout40': 8.425, 'breakout80': 9.816}
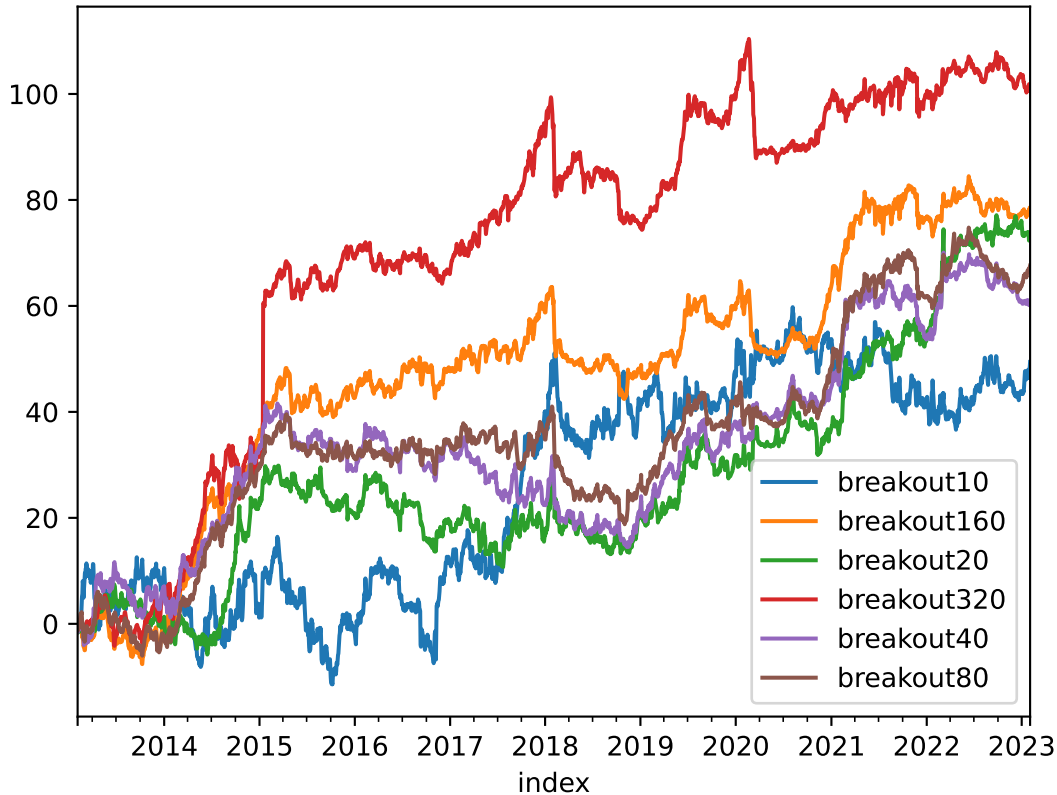ann. std {'breakout10': 14.157, 'breakout160': 9.529, 'breakout20': 11.451, 'breakout320': 10.593, 'breakout40': 9.881, 'breakout80': 9.254}
ann. SR {'breakout10': -0.02, 'breakout160': 0.68, 'breakout20': 1.11, 'breakout320': -0.13, 'breakout40': 0.85, 'breakout80': 1.06}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 4.85, 'breakout160': 7.699, 'breakout20': 7.124, 'breakout320': 9.92, 'breakout40': 5.969, 'breakout80': 6.634}
ann. std {'breakout10': 15.682, 'breakout160': 9.098, 'breakout20': 11.166, 'breakout320': 13.329, 'breakout40': 9.74, 'breakout80': 8.989}
ann. SR {'breakout10': 0.31, 'breakout160': 0.85, 'breakout20': 0.64, 'breakout320': 0.74, 'breakout40': 0.61, 'breakout80': 0.74}
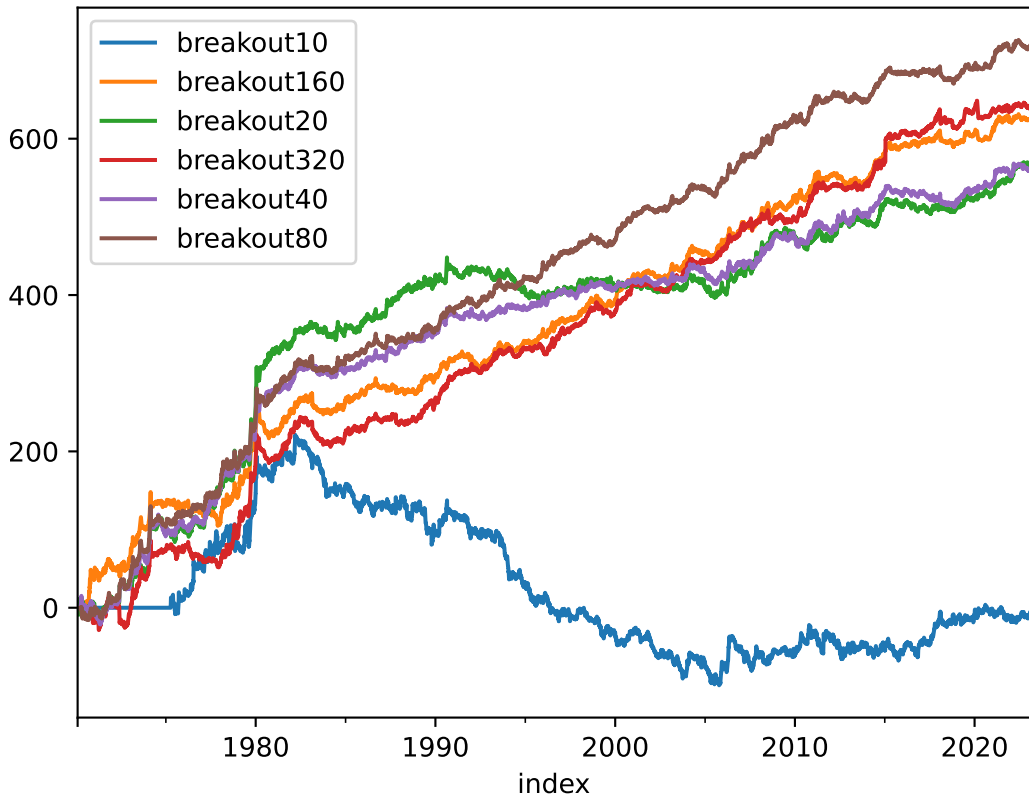
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.121, 'breakout160': 11.578, 'breakout20': 10.469, 'breakout320': 11.837, 'breakout40': 10.349, 'breakout80': 13.314}
ann. std {'breakout10': 20.776, 'breakout160': 12.464, 'breakout20': 16.042, 'breakout320': 13.019, 'breakout40': 13.199, 'breakout80': 12.719}
ann. SR {'breakout10': -0.01, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.05}
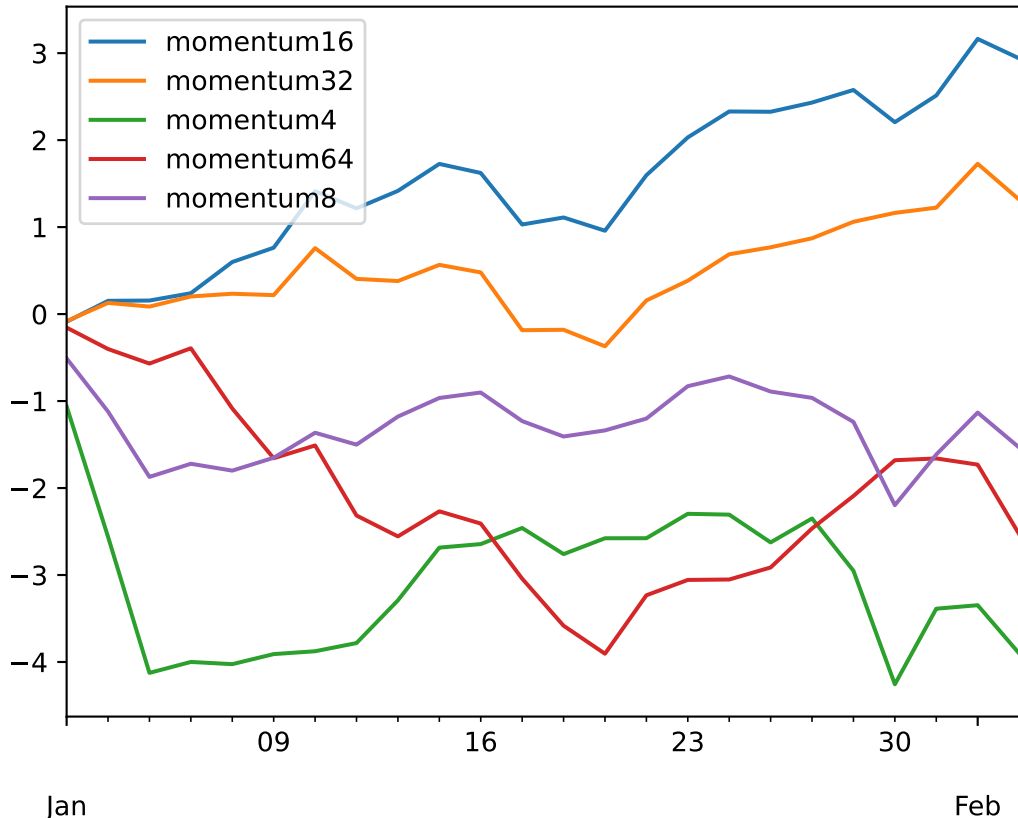
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 31.36, 'momentum32': 14.046, 'momentum4': -41.608, 'momentum64': -26.978, 'momentum8': -16.355}
ann. std {'momentum16': 5.037, 'momentum32': 4.532, 'momentum4': 10.219, 'momentum64': 6.645, 'momentum8': 6.223}
ann. SR {'momentum16': 6.23, 'momentum32': 3.1, 'momentum4': -4.07, 'momentum64': -4.06, 'momentum8': -2.63}
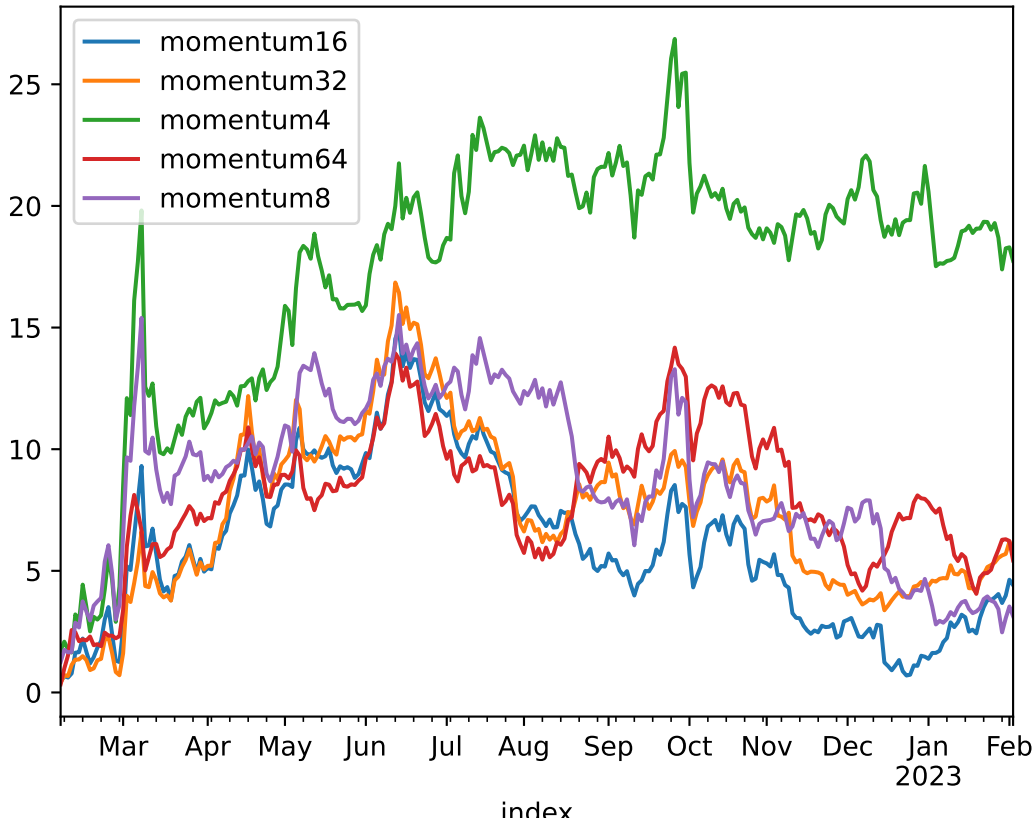
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': 4.343, 'momentum32': 5.697, 'momentum4': 17.472, 'momentum64': 5.345, 'momentum8': 3.086}
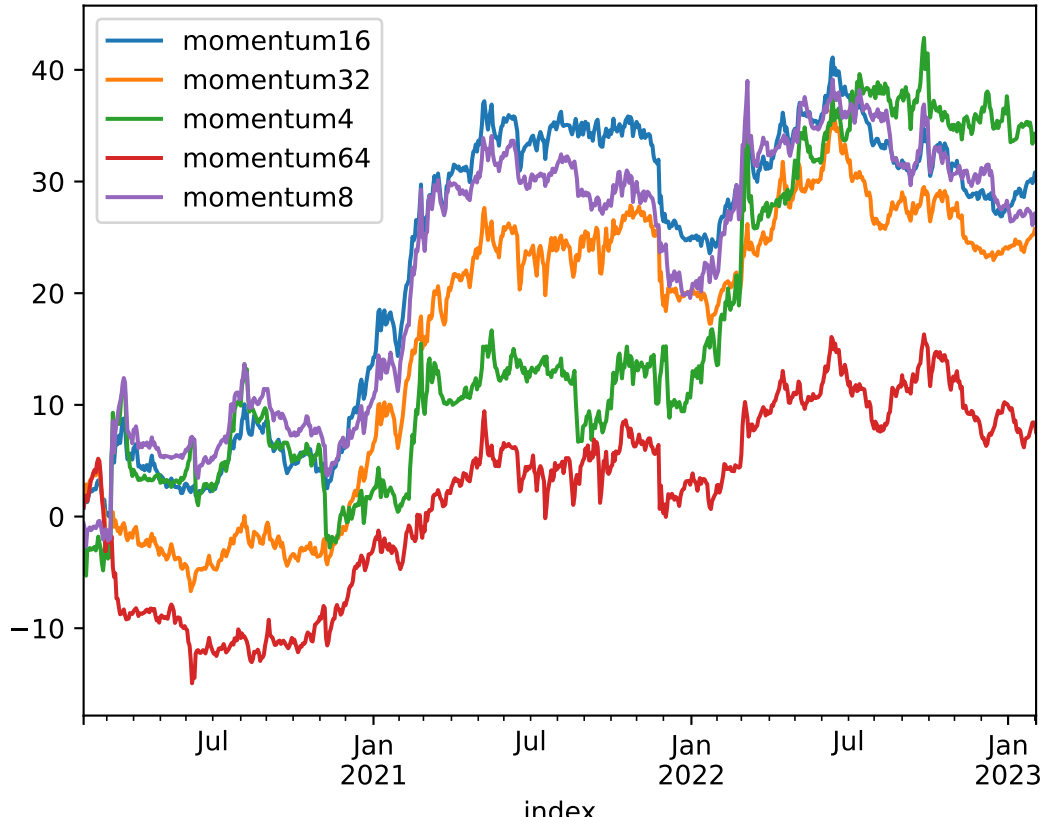ann. std {'momentum16': 9.945, 'momentum32': 9.509, 'momentum4': 16.937, 'momentum64': 9.235, 'momentum8': 12.792}
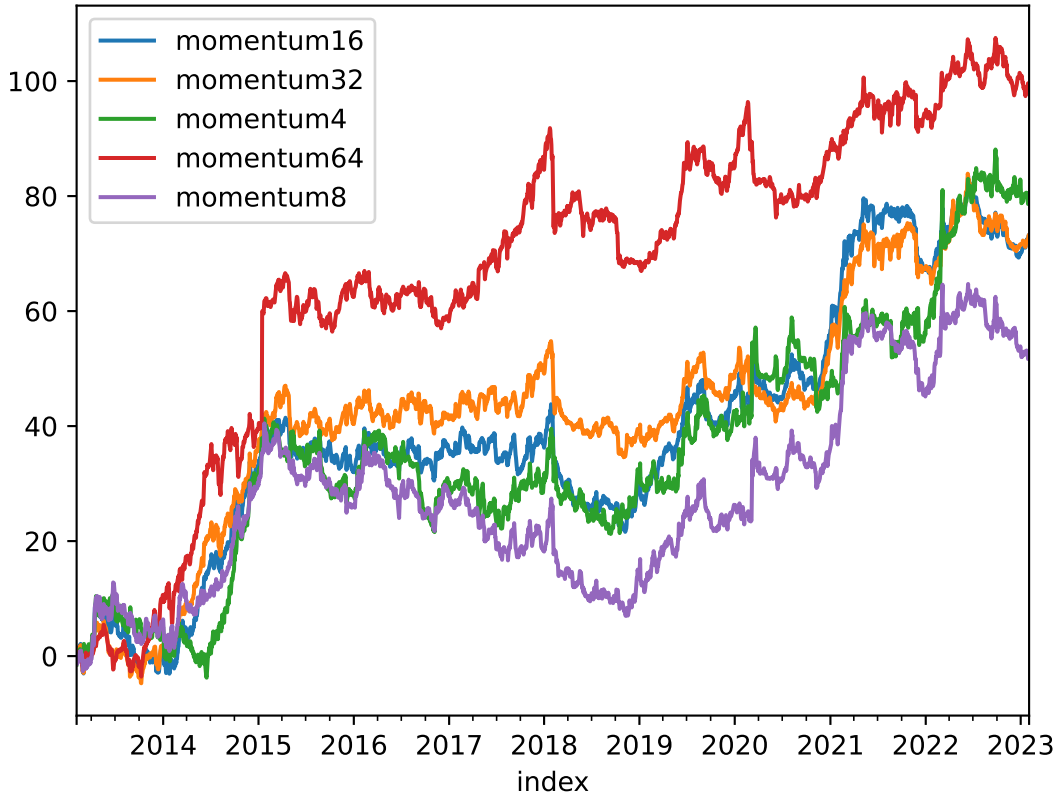ann. SR {'momentum16': 0.44, 'momentum32': 0.6, 'momentum4': 1.03, 'momentum64': 0.58, 'momentum8': 0.24}

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 10.001, 'momentum32': 8.295, 'momentum4': 11.031, 'momentum64': 2.475, 'momentum8': 8.747}
ann. std {'momentum16': 10.831, 'momentum32': 10.676, 'momentum4': 16.006, 'momentum64': 10.853, 'momentum8': 12.726}
ann. SR {'momentum16': 0.92, 'momentum32': 0.78, 'momentum4': 0.69, 'momentum64': 0.23, 'momentum8': 0.69}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.164, 'momentum32': 7.147, 'momentum4': 7.75, 'momentum64': 9.691, 'momentum8': 5.135}
ann. std {'momentum16': 9.914, 'momentum32': 9.476, 'momentum4': 13.694, 'momentum64': 12.009, 'momentum8': 11.272}
ann. SR {'momentum16': 0.72, 'momentum32': 0.75, 'momentum4': 0.57, 'momentum64': 0.81, 'momentum8': 0.46}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.428, 'momentum32': 13.309, 'momentum4': 12.9, 'momentum64': 12.859, 'momentum8': 11.293}
ann. std {'momentum16': 14.187, 'momentum32': 13.81, 'momentum4': 20.049, 'momentum64': 13.445, 'momentum8': 15.834}
ann. SR {'momentum16': 0.95, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}
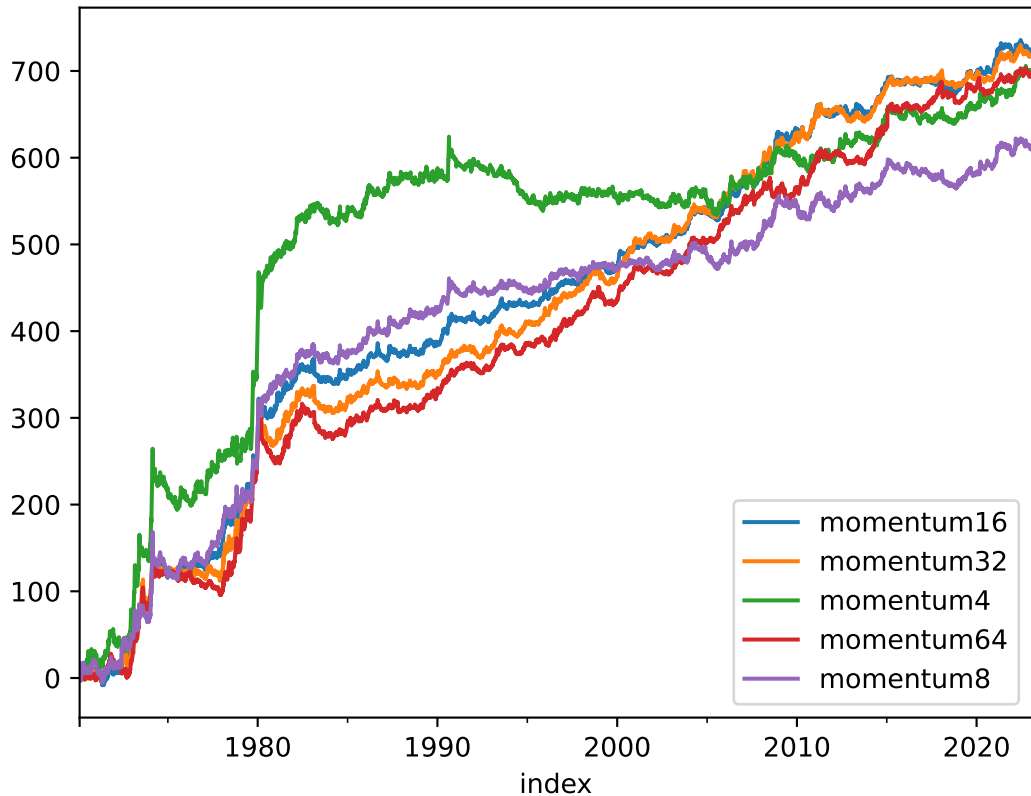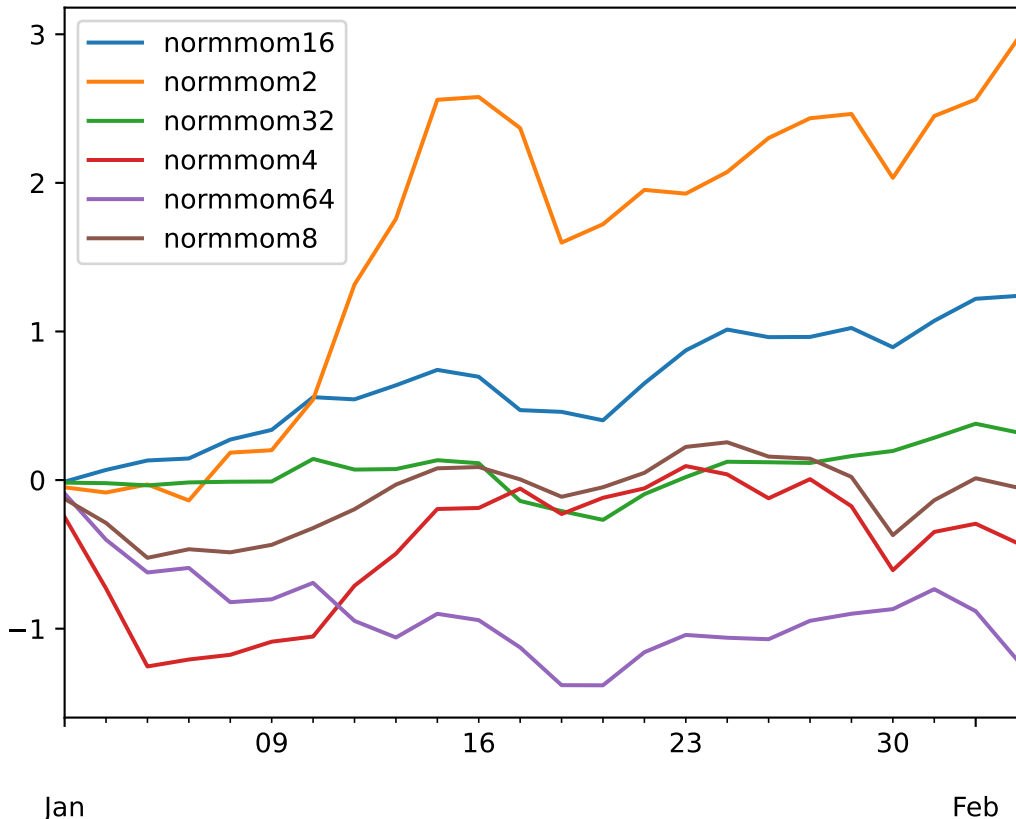
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 13.217, 'normmom2': 31.595, 'normmom32': 3.429, 'normmom4': -4.511, 'normmom64': -12.903, 'normmom8': -0.532}
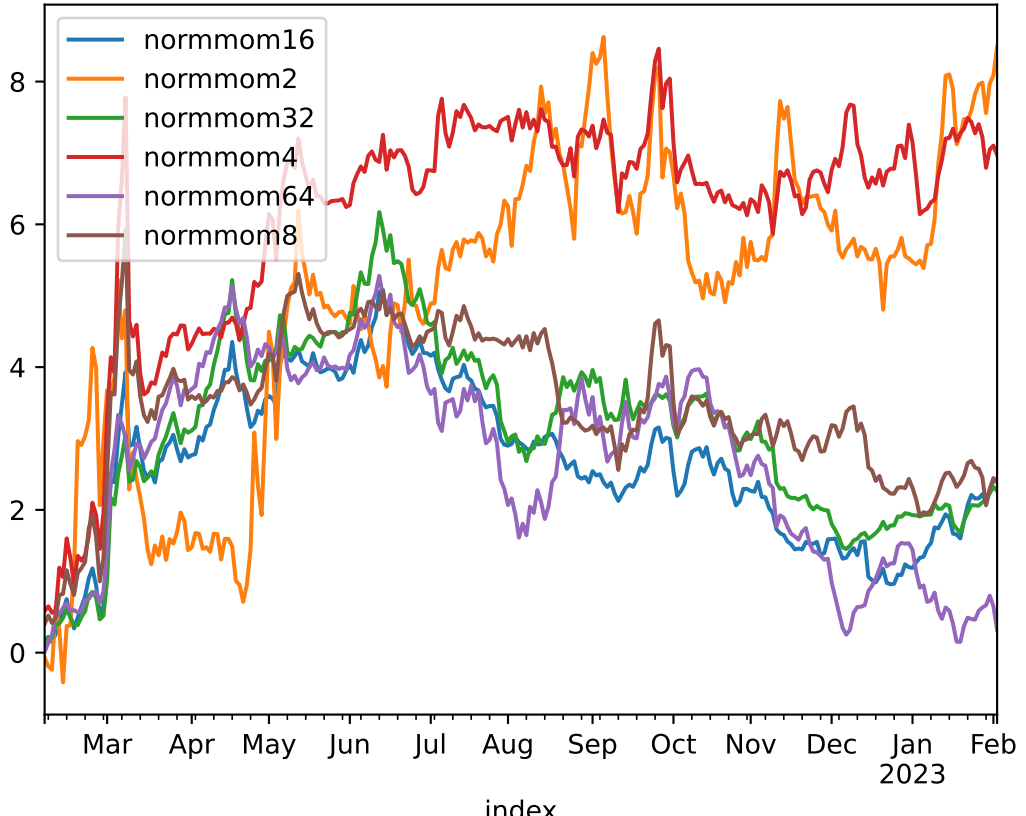ann. std {'normmom16': 1.825, 'normmom2': 5.421, 'normmom32': 1.411, 'normmom4': 3.748, 'normmom64': 2.567, 'normmom8': 2.35}
ann. SR {'normmom16': 7.24, 'normmom2': 5.83, 'normmom32': 2.43, 'normmom4': -1.2, 'normmom64': -5.03, 'normmom8': -0.23}
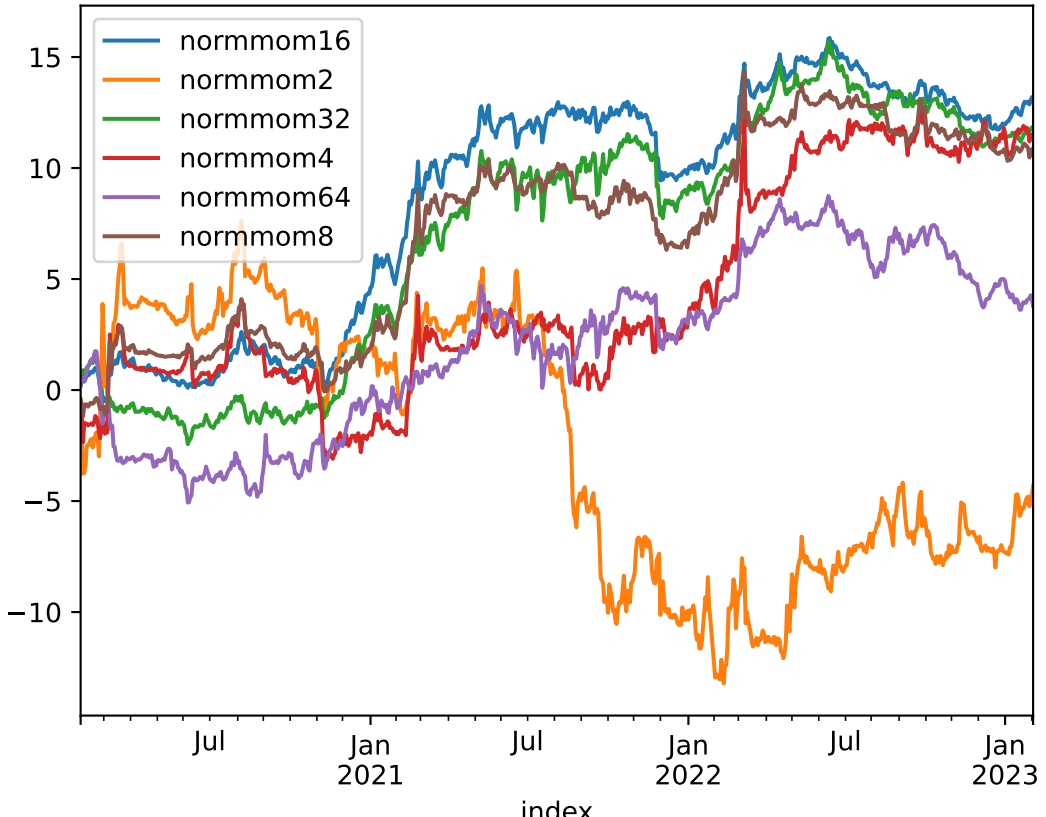
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 2.398, 'normmom2': 8.355, 'normmom32': 2.23, 'normmom4': 6.867, 'normmom64': 0.318, 'normmom8': 2.347}
ann. std {'normmom16': 3.07, 'normmom2': 7.602, 'normmom32': 3.052, 'normmom4': 5.863, 'normmom64': 3.387, 'normmom8': 4.117}
ann. SR {'normmom16': 0.78, 'normmom2': 1.1, 'normmom32': 0.73, 'normmom4': 1.17, 'normmom64': 0.09, 'normmom8': 0.57}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 4.32, 'normmom2': -1.408, 'normmom32': 3.85, 'normmom4': 3.721, 'normmom64': 1.239, 'normmom8': 3.529}
ann. std {'normmom16': 3.618, 'normmom2': 8.297, 'normmom32': 3.971, 'normmom4': 5.758, 'normmom64': 4.288, 'normmom8': 4.213}
ann. SR {'normmom16': 1.19, 'normmom2': -0.17, 'normmom32': 0.97, 'normmom4': 0.65, 'normmom64': 0.29, 'normmom8': 0.84}
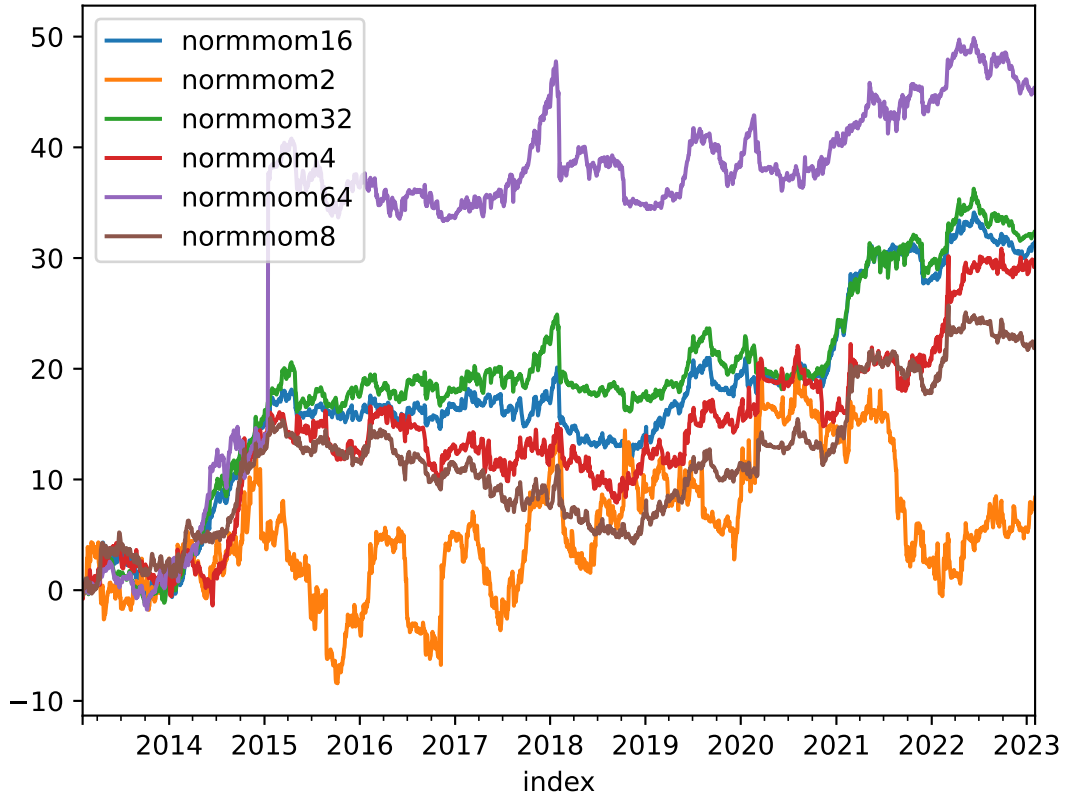
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.088, 'normmom2': 0.82, 'normmom32': 3.175, 'normmom4': 2.881, 'normmom64': 4.409, 'normmom8': 2.176}
ann. std {'normmom16': 3.566, 'normmom2': 9.04, 'normmom32': 3.721, 'normmom4': 5.49, 'normmom64': 8.559, 'normmom8': 4.032}
ann. SR {'normmom16': 0.87, 'normmom2': 0.09, 'normmom32': 0.85, 'normmom4': 0.52, 'normmom64': 0.52, 'normmom8': 0.54}
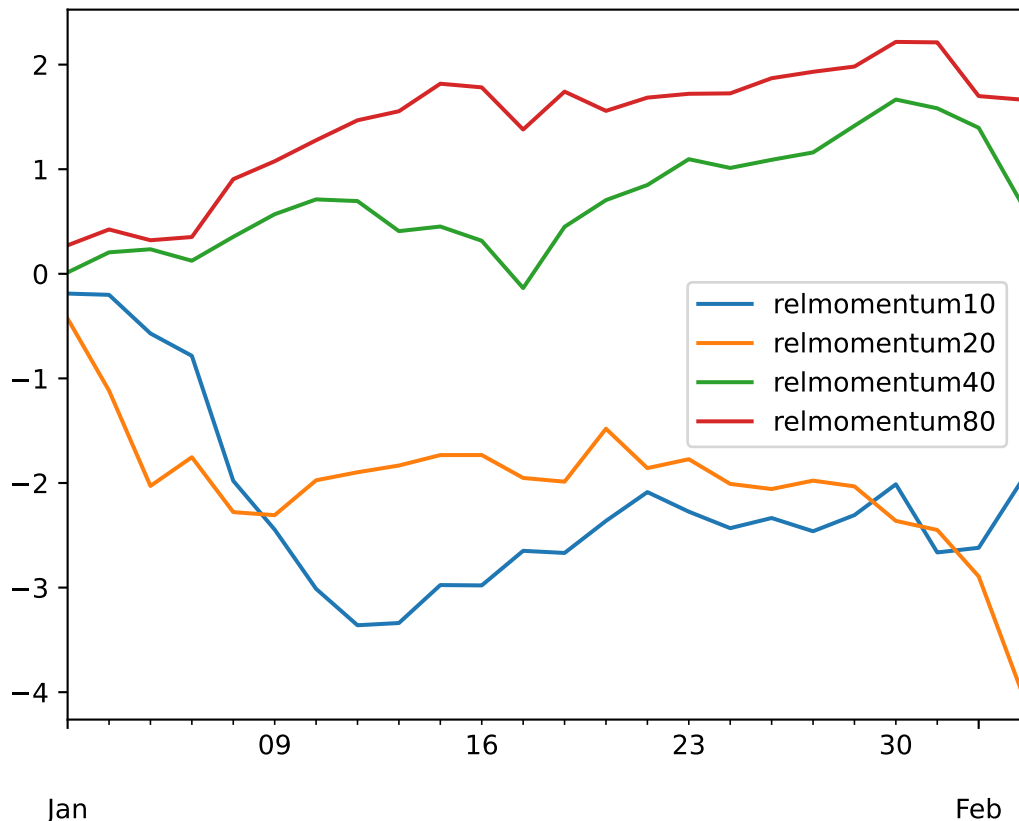
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.77, 'normmom2': -0.712, 'normmom32': 4.869, 'normmom4': 5.455, 'normmom64': 5.052, 'normmom8': 4.491}
ann. std {'normmom16': 4.909, 'normmom2': 11.173, 'normmom32': 4.975, 'normmom4': 8.309, 'normmom64': 6.292, 'normmom8': 5.914}
ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}
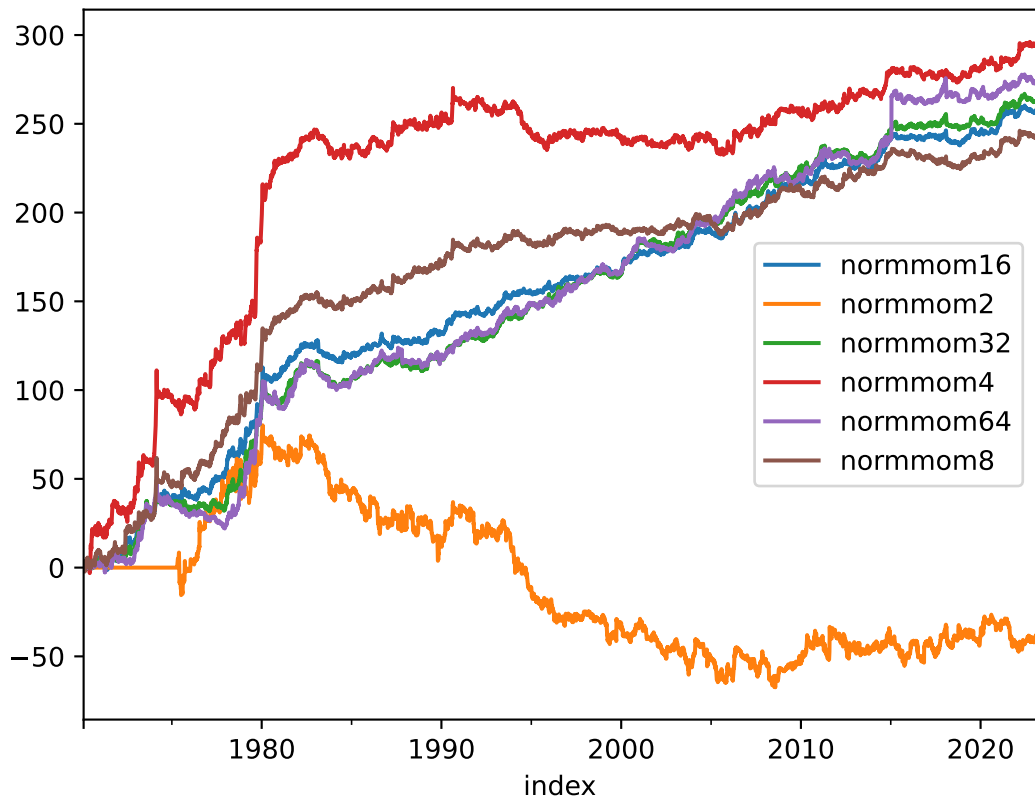
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -21.355, 'relmomentum20': -42.169, 'relmomentum40': 7.444, 'relmomentum80': 17.777}
ann. std {'relmomentum10': 6.29, 'relmomentum20': 6.042, 'relmomentum40': 4.249, 'relmomentum80': 3.618}
ann. SR {'relmomentum10': -3.4, 'relmomentum20': -6.98, 'relmomentum40': 1.75, 'relmomentum80': 4.91}
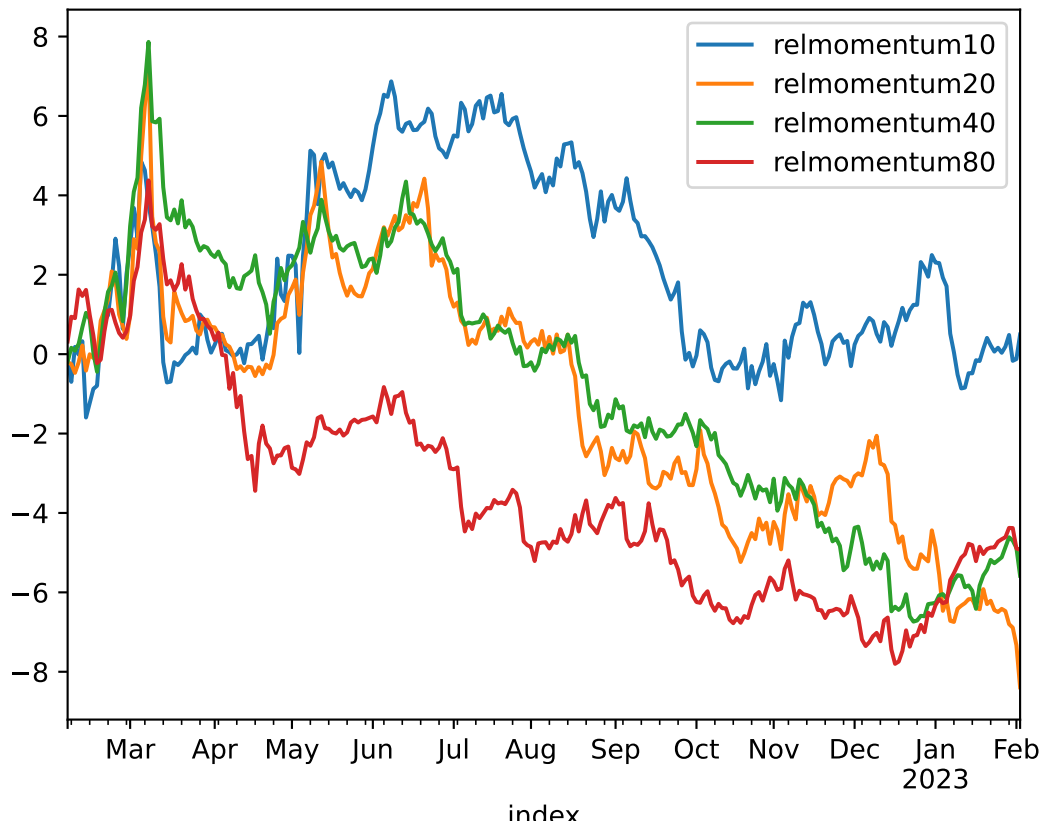
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': 0.486, 'relmomentum20': -8.262, 'relmomentum40': -5.495, 'relmomentum80': -4.851}
ann. std {'relmomentum10': 9.004, 'relmomentum20': 8.418, 'relmomentum40': 6.668, 'relmomentum80': 5.682}
ann. SR {'relmomentum10': 0.05, 'relmomentum20': -0.98, 'relmomentum40': -0.82, 'relmomentum80': -0.85}
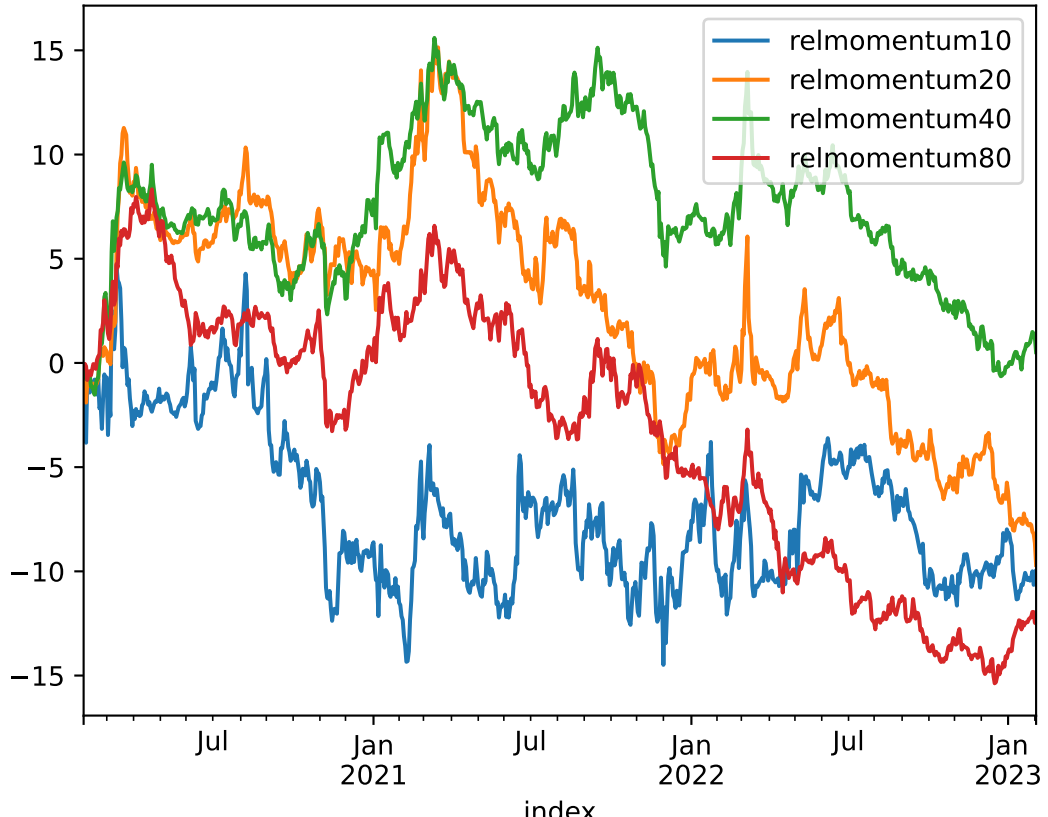
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -3.265, 'relmomentum20': -3.169, 'relmomentum40': 0.169, 'relmomentum80': -4.086}
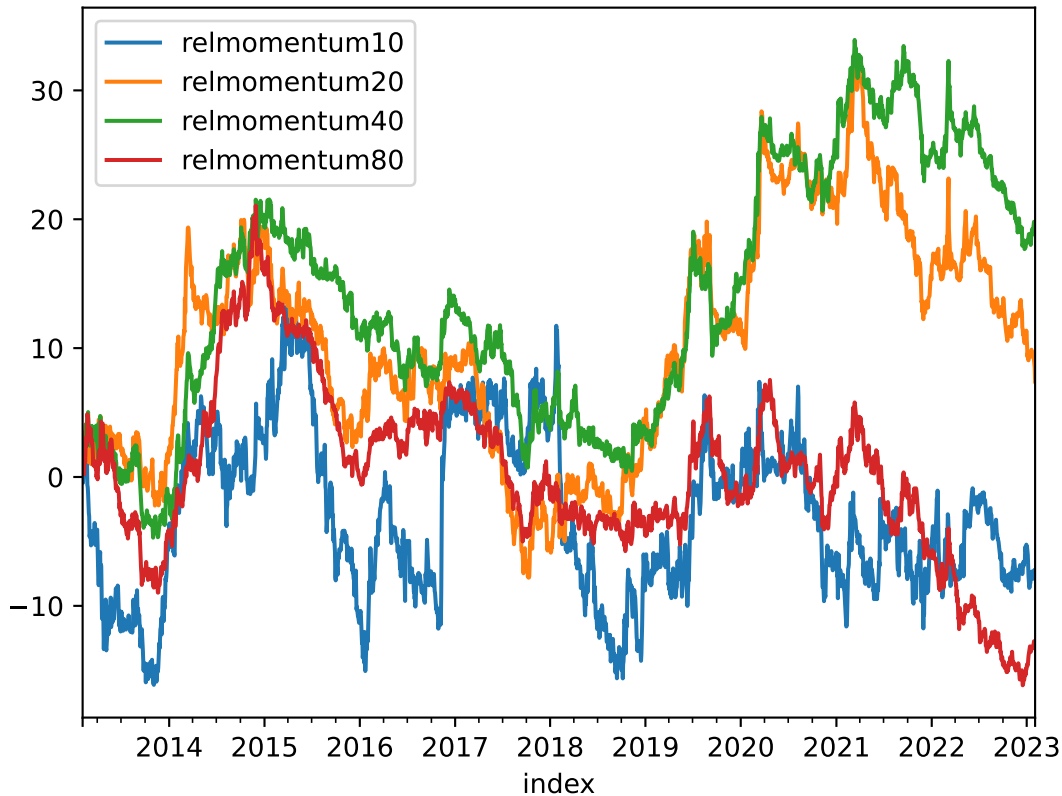ann. std {'relmomentum10': 12.395, 'relmomentum20': 8.927, 'relmomentum40': 7.433, 'relmomentum80': 6.861}
ann. SR {'relmomentum10': -0.26, 'relmomentum20': -0.36, 'relmomentum40': 0.02, 'relmomentum80': -0.6}
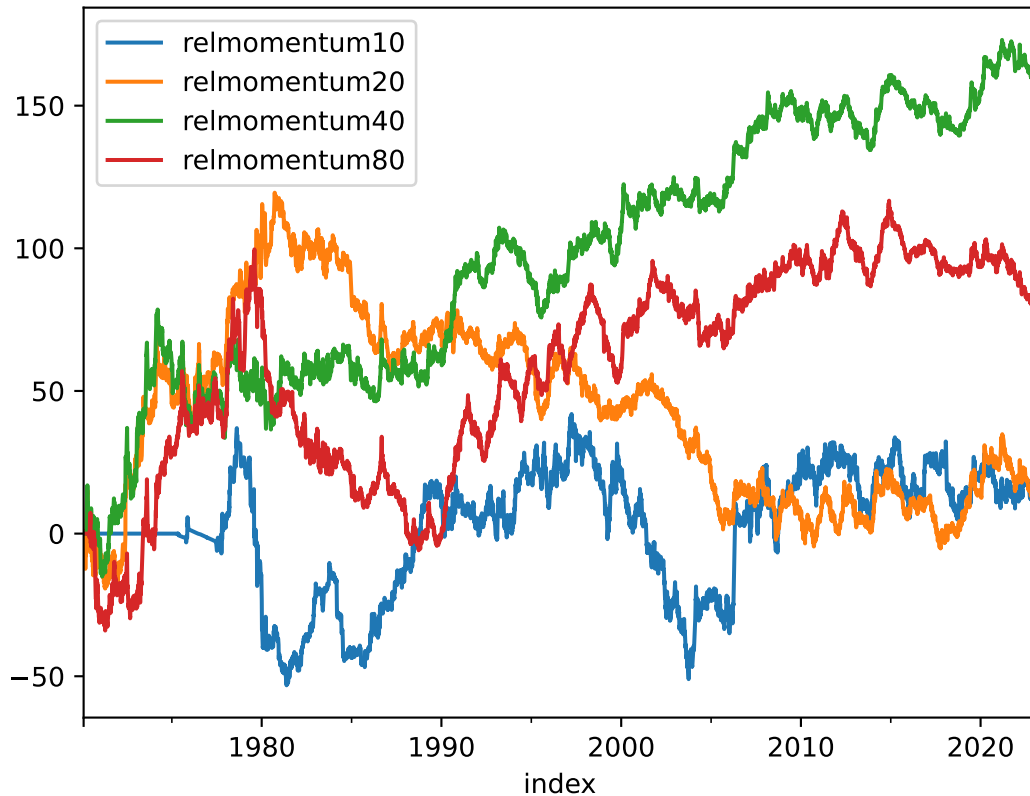
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.711, 'relmomentum20': 0.727, 'relmomentum40': 1.849, 'relmomentum80': -1.304}
ann. std {'relmomentum10': 12.846, 'relmomentum20': 8.942, 'relmomentum40': 7.307, 'relmomentum80': 6.763}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.08, 'relmomentum40': 0.25, 'relmomentum80': -0.19}
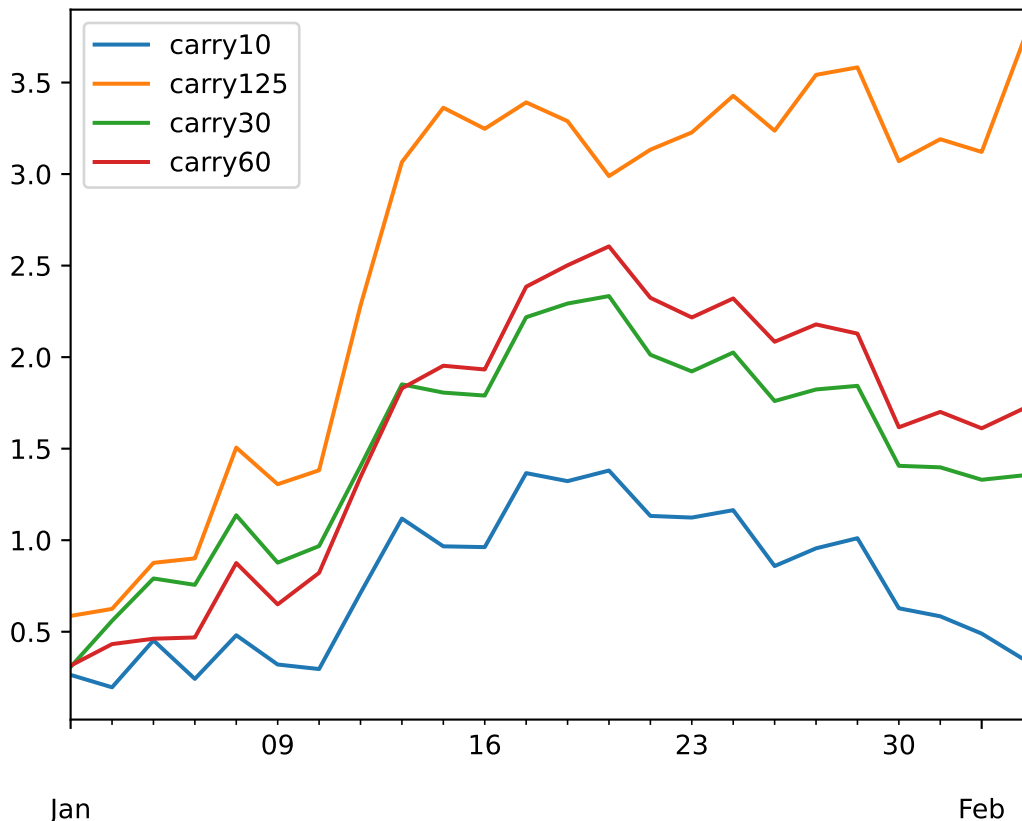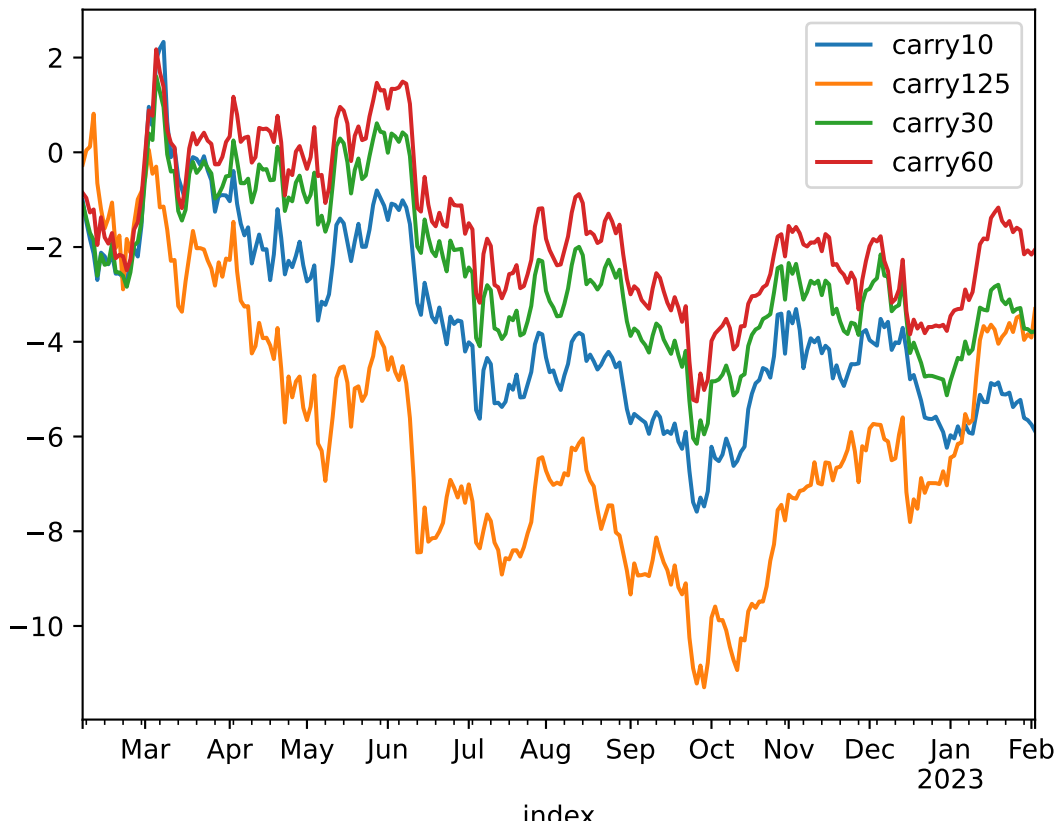
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.246, 'relmomentum20': 0.185, 'relmomentum40': 2.925, 'relmomentum80': 1.525}
ann. std {'relmomentum10': 13.314, 'relmomentum20': 11.517, 'relmomentum40': 10.781, 'relmomentum80': 11.054}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 3.748, 'carry125': 39.701, 'carry30': 14.445, 'carry60': 18.326}
ann. std {'carry10': 3.558, 'carry125': 5.518, 'carry30': 3.85, 'carry60': 4.013}
ann. SR {'carry10': 1.05, 'carry125': 7.2, 'carry30': 3.75, 'carry60': 4.57}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -5.796, 'carry125': -3.258, 'carry30': -3.718, 'carry60': -2.021}
ann. std {'carry10': 6.723, 'carry125': 7.595, 'carry30': 6.456, 'carry60': 6.629}
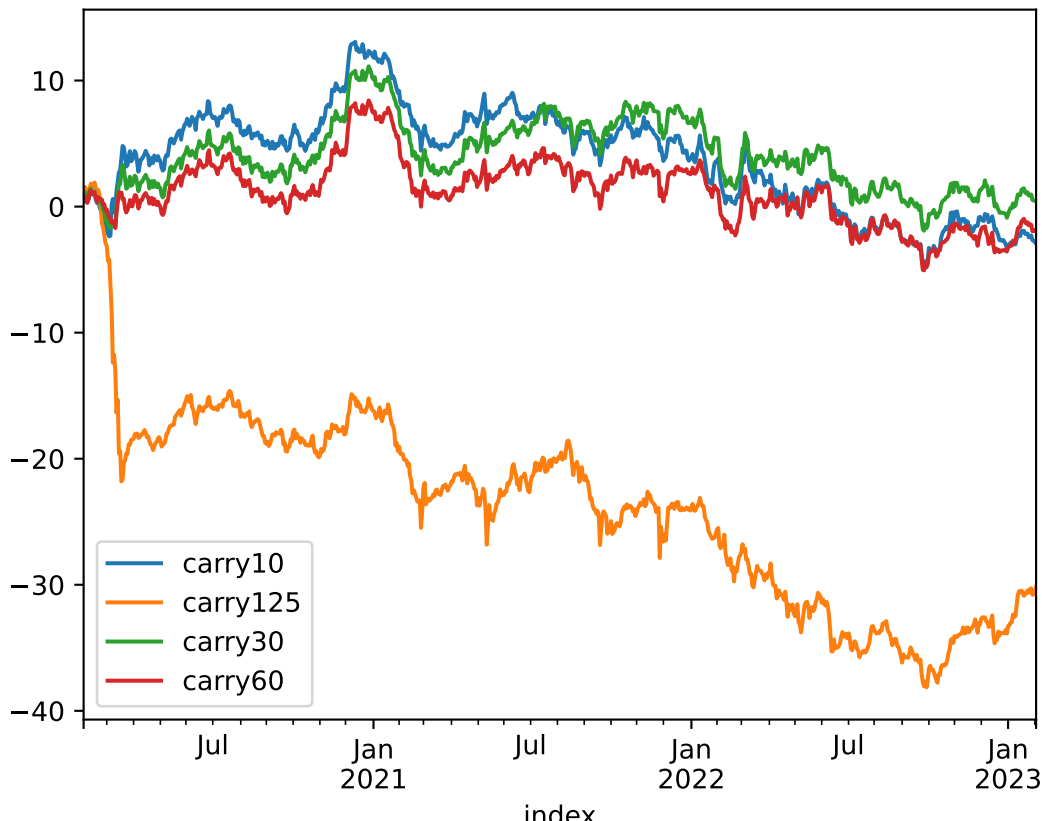ann. SR {'carry10': -0.86, 'carry125': -0.43, 'carry30': -0.58, 'carry60': -0.3}
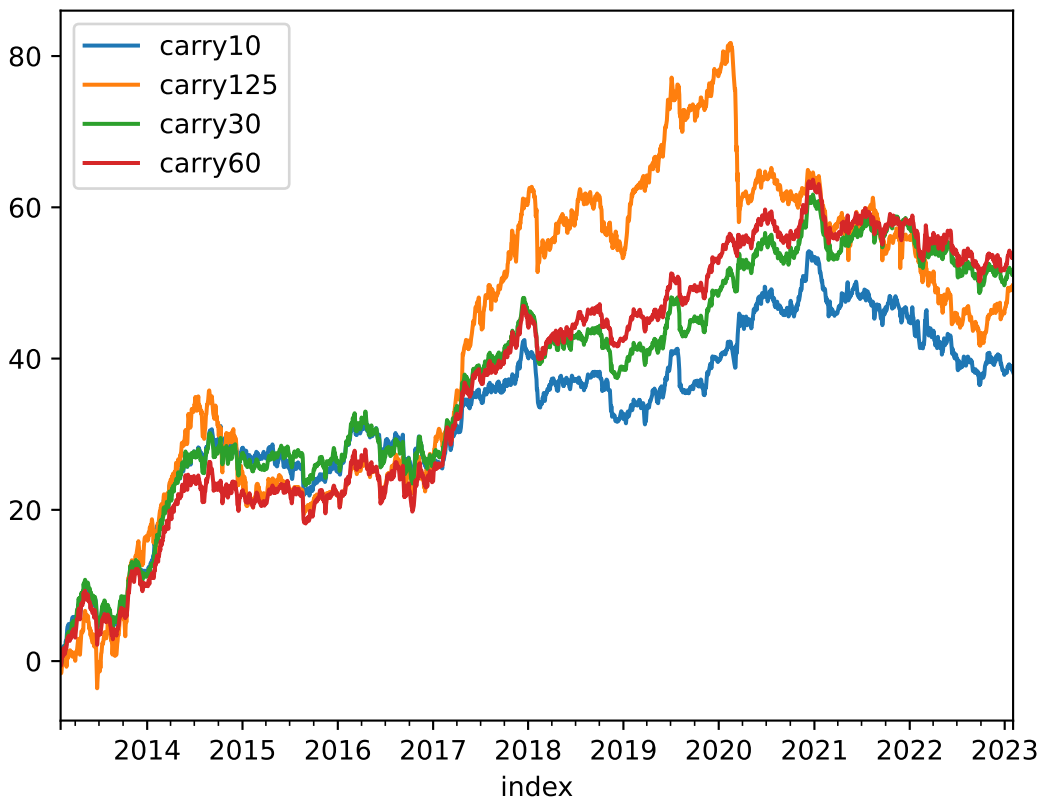
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.964, 'carry125': -9.857, 'carry30': 0.153, 'carry60': -0.605}
ann. std {'carry10': 6.824, 'carry125': 9.399, 'carry30': 6.626, 'carry60': 6.56}
ann. SR {'carry10': -0.14, 'carry125': -1.05, 'carry30': 0.02, 'carry60': -0.09}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.748, 'carry125': 4.875, 'carry30': 5.008, 'carry60': 5.239}
ann. std {'carry10': 6.423, 'carry125': 9.128, 'carry30': 6.525, 'carry60': 6.495}
ann. SR {'carry10': 0.58, 'carry125': 0.53, 'carry30': 0.77, 'carry60': 0.81}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.747, 'carry125': 7.358, 'carry30': 8.14, 'carry60': 8.002}
ann. std {'carry10': 11.832, 'carry125': 12.066, 'carry30': 11.843, 'carry60': 11.792}
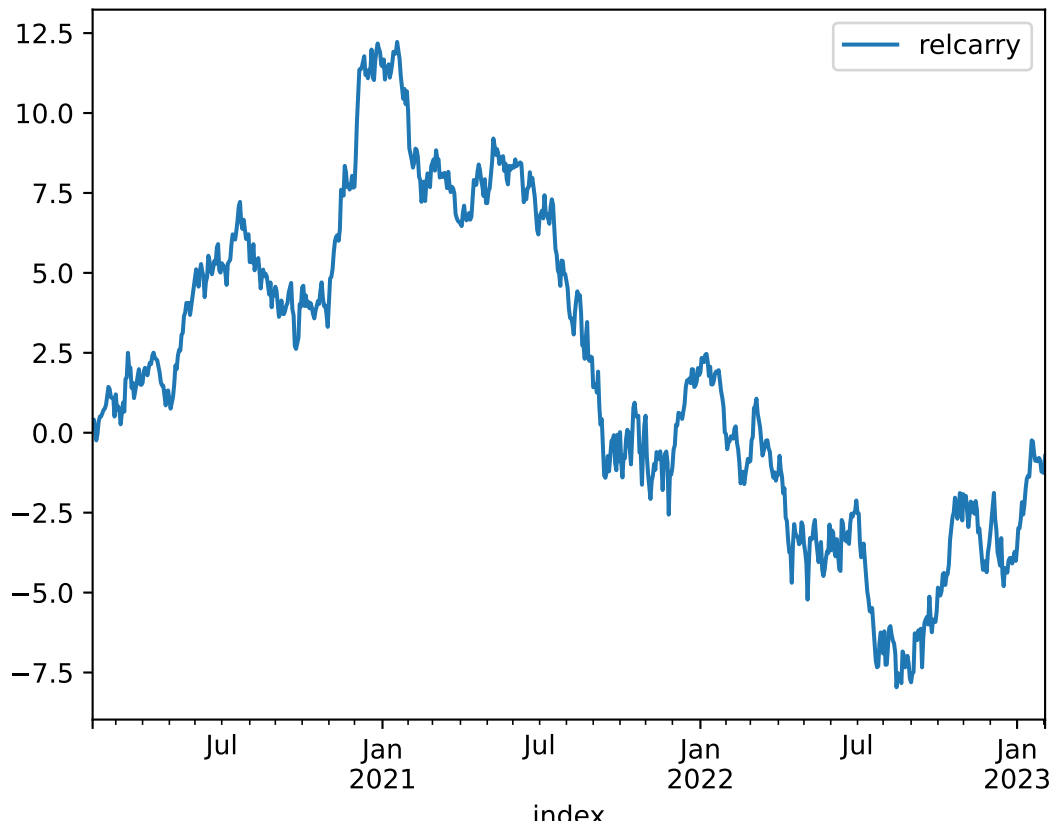ann. SR {'carry10': 0.65, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}
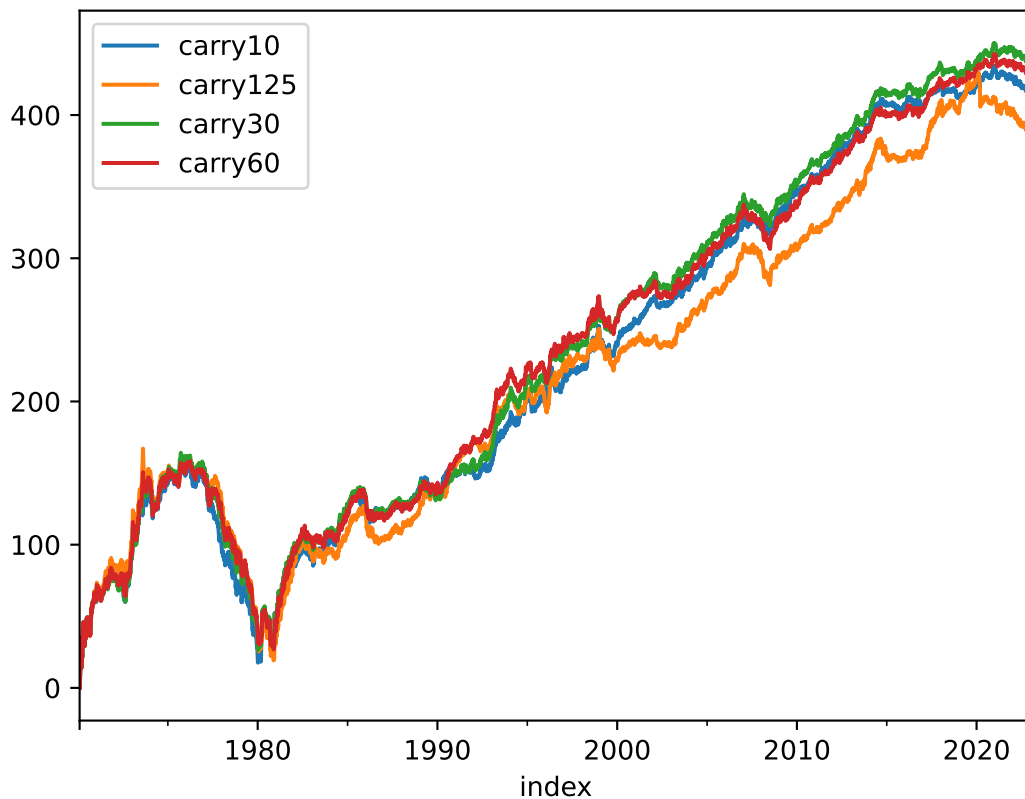
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 34.988}
ann. std {'relcarry': 5.109}
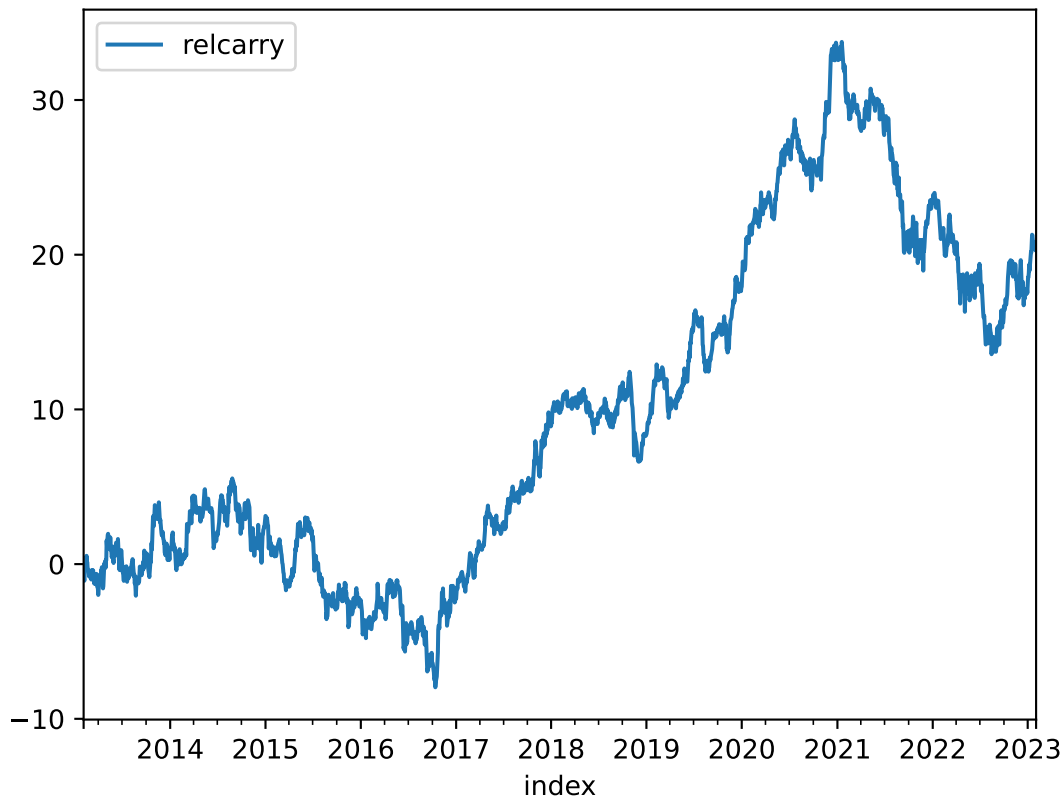ann. SR {'relcarry': 6.85}
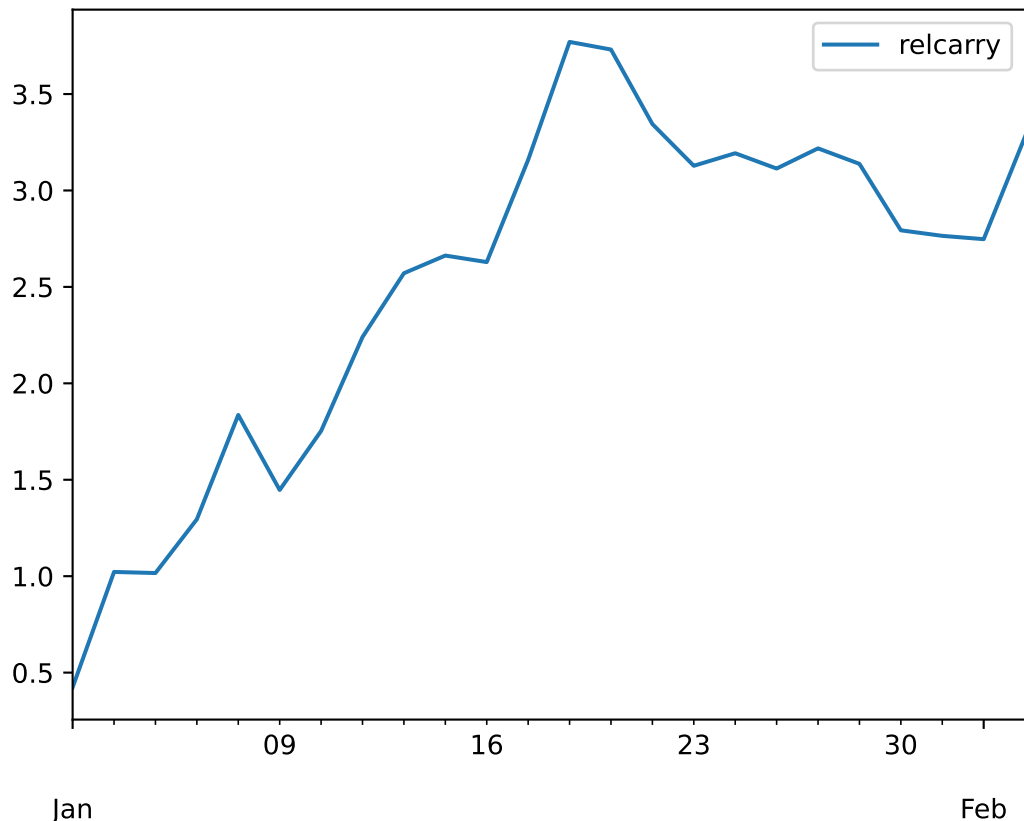
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -0.409}
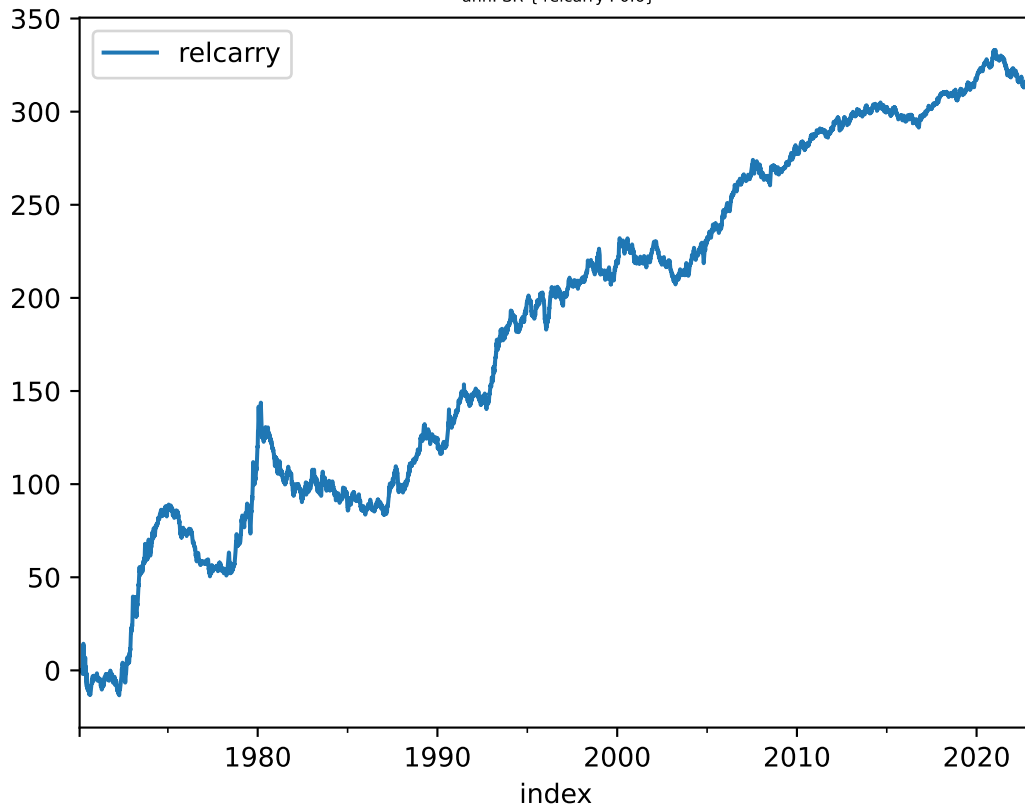ann. std {'relcarry': 7.219}
ann. SR {'relcarry': -0.06}
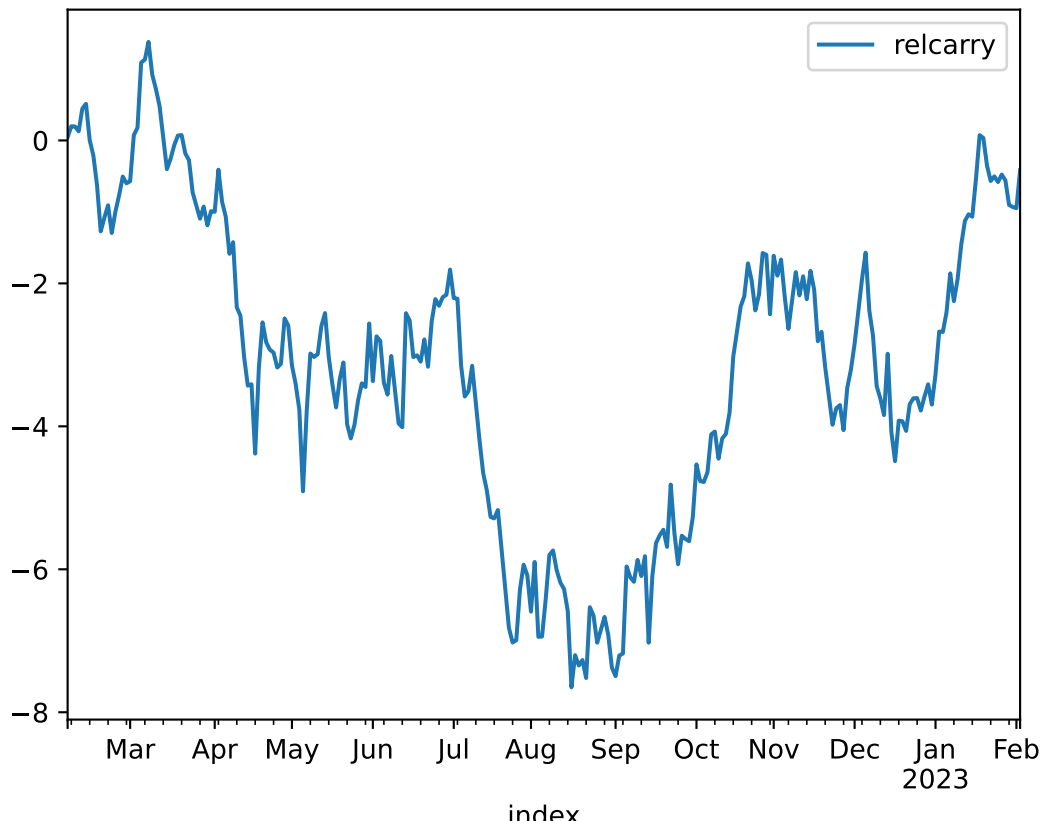
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.238}
ann. std {'relcarry': 6.839}
ann. SR {'relcarry': -0.03}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.041}
ann. std {'relcarry': 6.017}
ann. SR {'relcarry': 0.34}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.928}
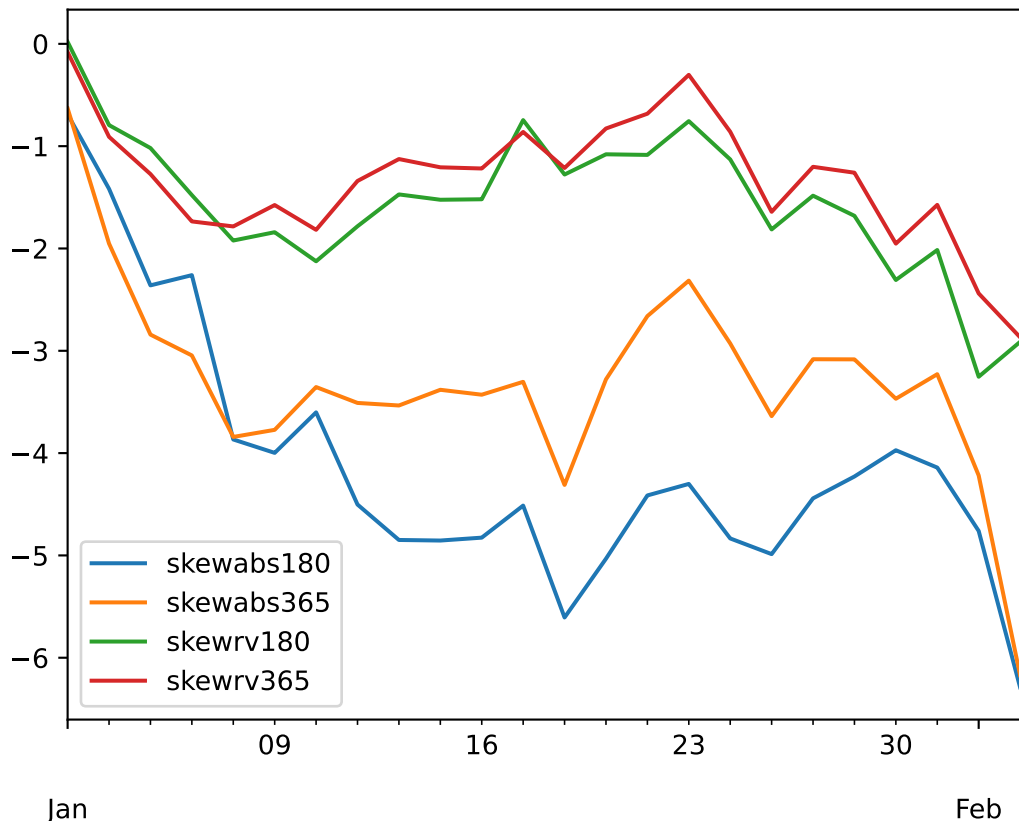ann. std {'relcarry': 9.878}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -67.083, 'skewabs365': -65.826, 'skewrv180': -31.07, 'skewrv365': -30.588}
ann. std {'skewabs180': 10.242, 'skewabs365': 11.086, 'skewrv180': 7.449, 'skewrv365': 6.936}
ann. SR {'skewabs180': -6.55, 'skewabs365': -5.94, 'skewrv180': -4.17, 'skewrv365': -4.41}

Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -2.752, 'skewabs365': -6.27, 'skewrv180': -6.932, 'skewrv365': 3.166}
ann. std {'skewabs180': 10.253, 'skewabs365': 8.599, 'skewrv180': 9.267, 'skewrv365': 5.322}
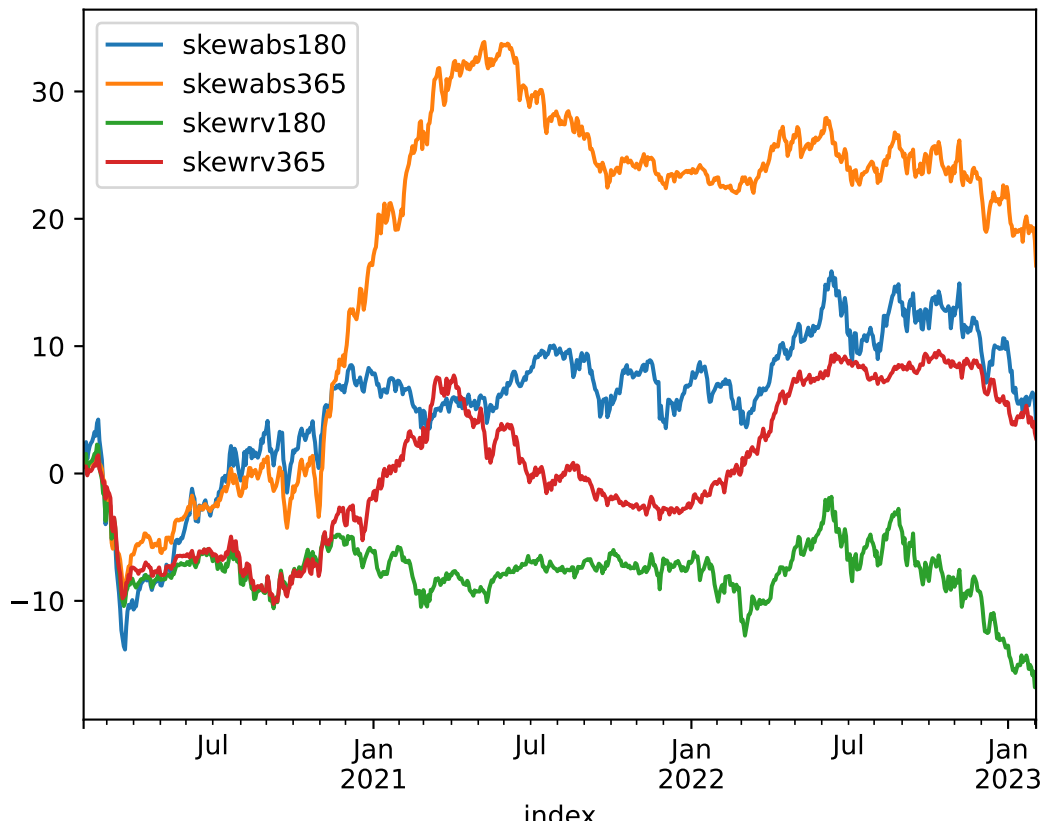ann. SR {'skewabs180': -0.27, 'skewabs365': -0.73, 'skewrv180': -0.75, 'skewrv365': 0.59}
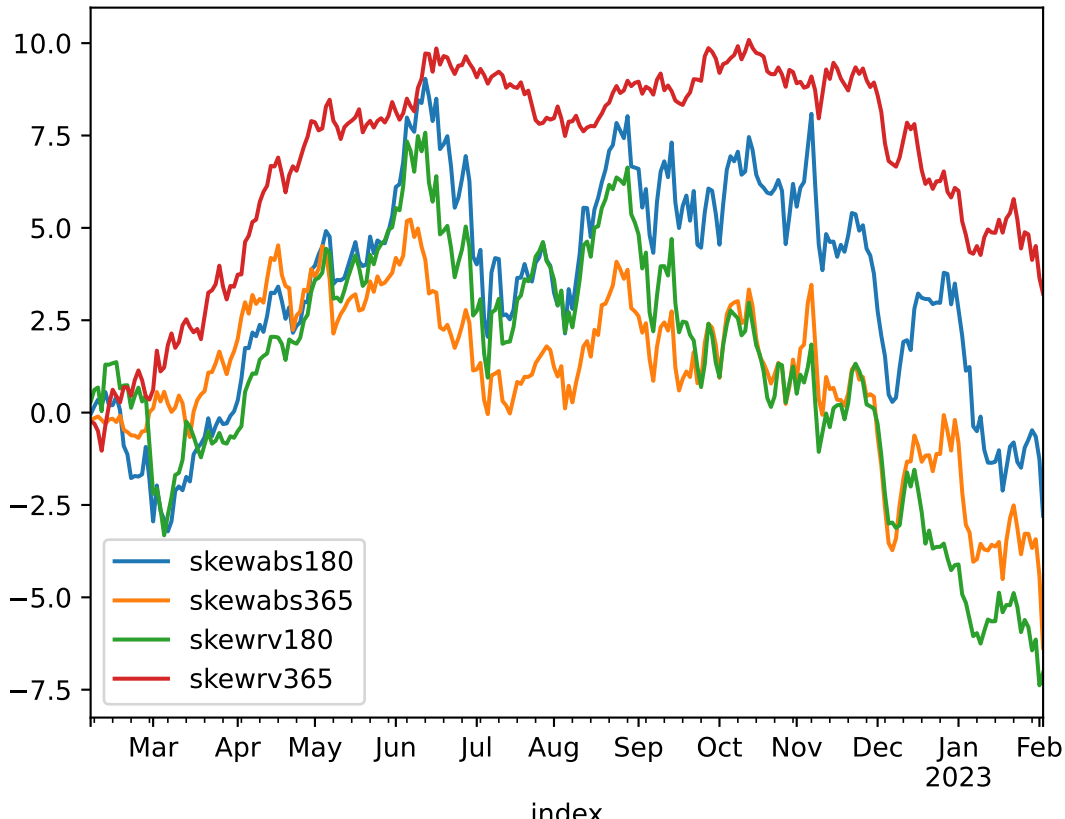
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 1.323, 'skewabs365': 5.339, 'skewrv180': -5.377, 'skewrv365': 0.903}
ann. std {'skewabs180': 9.693, 'skewabs365': 8.997, 'skewrv180': 7.822, 'skewrv365': 6.661}
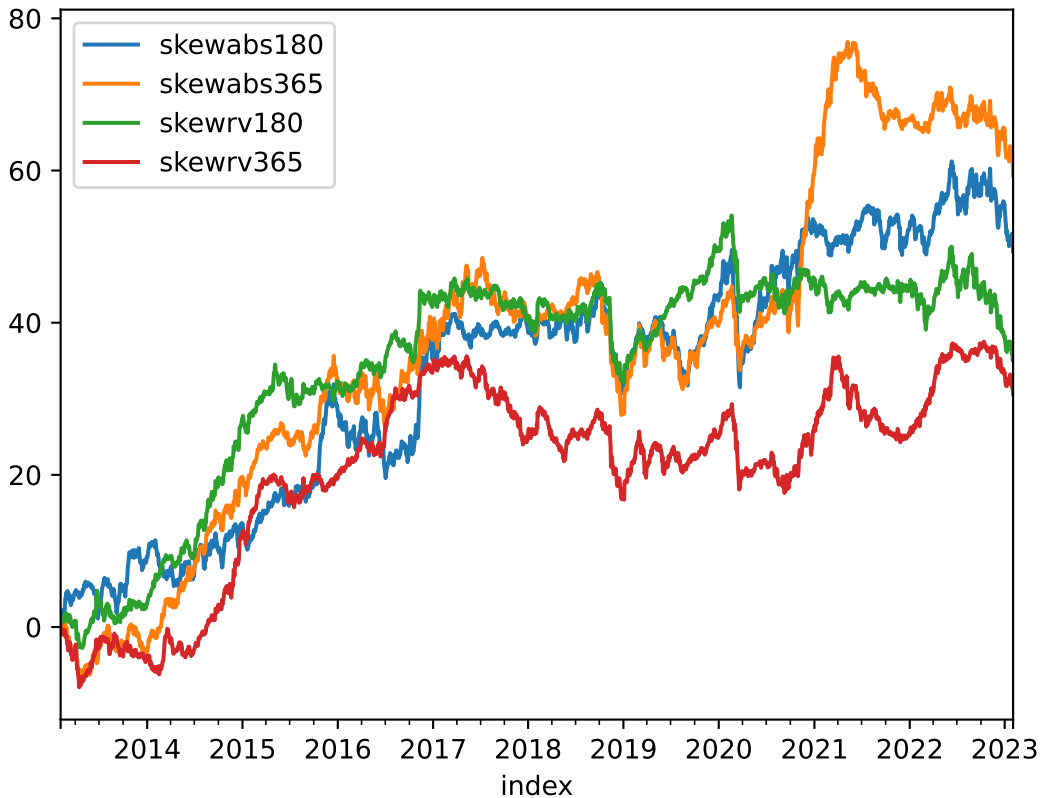ann. SR {'skewabs180': 0.14, 'skewabs365': 0.59, 'skewrv180': -0.69, 'skewrv365': 0.14}
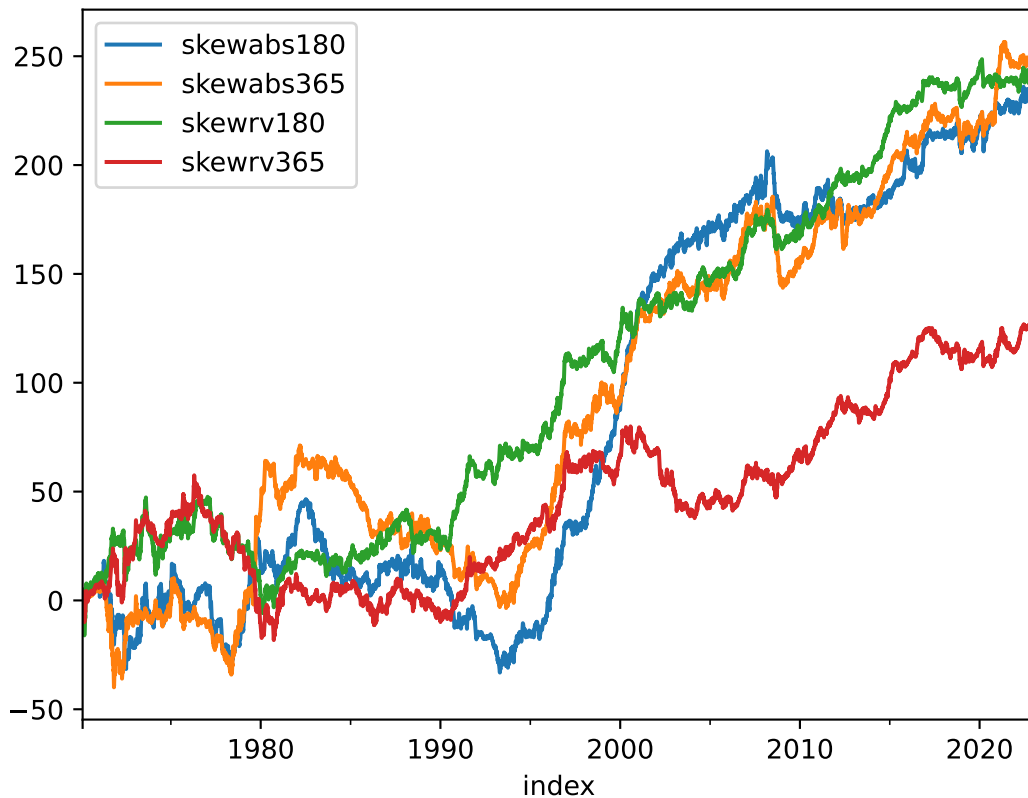
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.845, 'skewabs365': 5.823, 'skewrv180': 3.47, 'skewrv365': 3.006}
ann. std {'skewabs180': 8.074, 'skewabs365': 8.044, 'skewrv180': 6.592, 'skewrv365': 6.192}
ann. SR {'skewabs180': 0.6, 'skewabs365': 0.72, 'skewrv180': 0.53, 'skewrv365': 0.49}
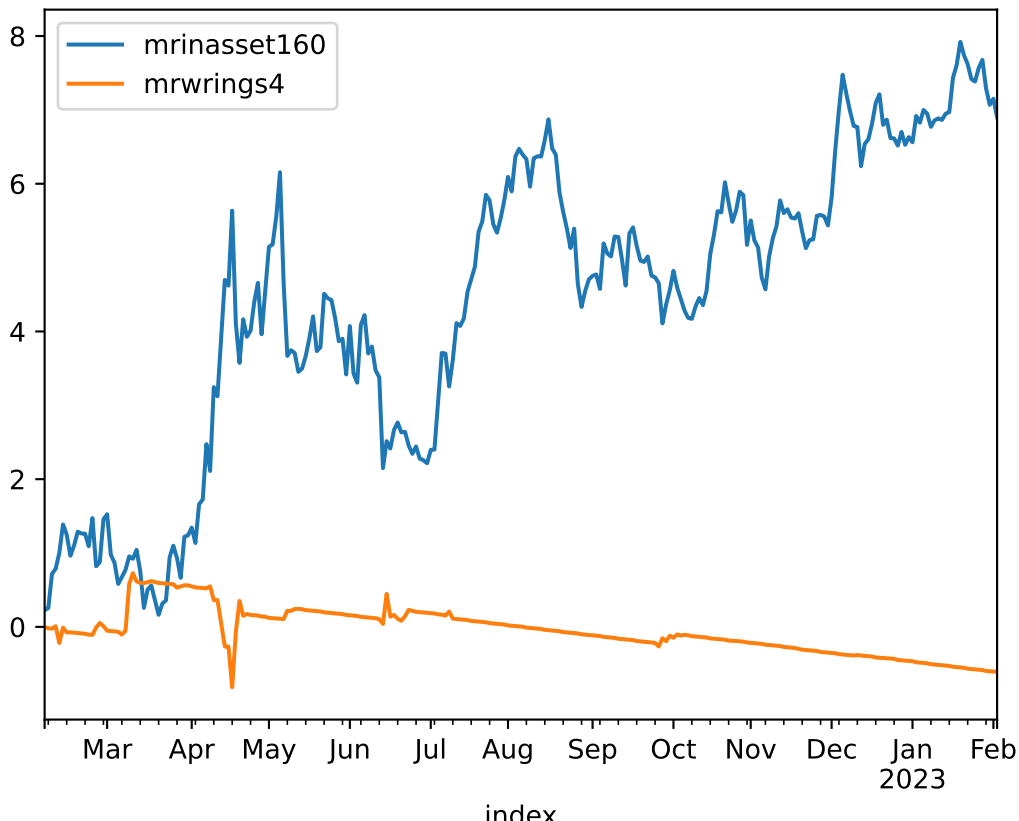
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.15, 'skewabs365': 4.425, 'skewrv180': 4.257, 'skewrv365': 2.225}
ann. std {'skewabs180': 10.791, 'skewabs365': 10.3, 'skewrv180': 9.478, 'skewrv365': 8.789}
ann. SR {'skewabs180': 0.38, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.25}
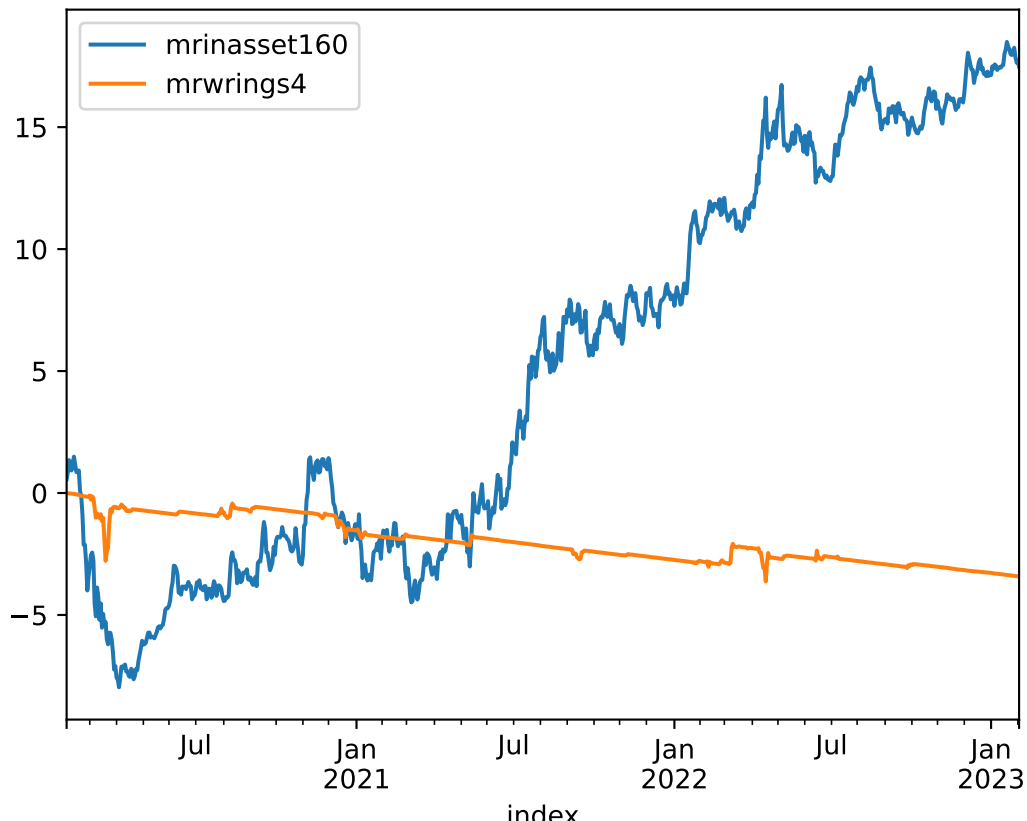
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 2.84, 'mrwrings4': -1.564}
ann. std {'mrinasset160': 3.278, 'mrwrings4': 0.056}
ann. SR {'mrinasset160': 0.87, 'mrwrings4': -27.89}
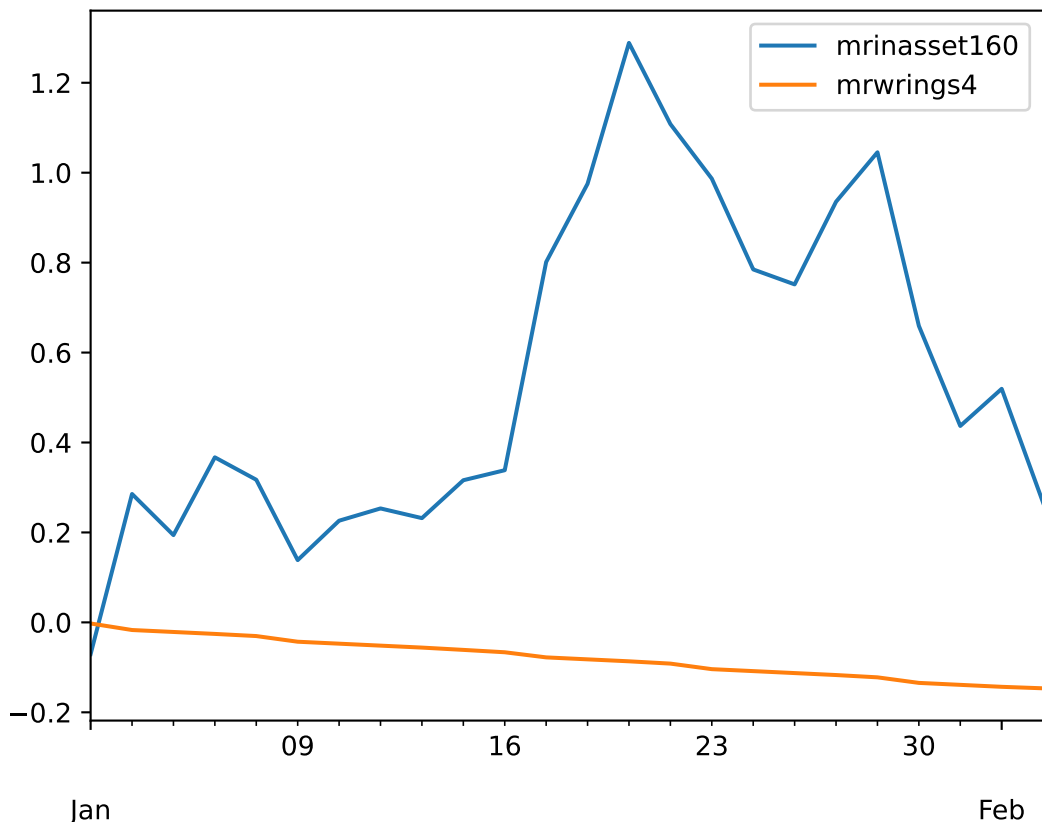
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 6.792, 'mrwrings4': -0.6}
ann. std {'mrinasset160': 5.711, 'mrwrings4': 1.483}
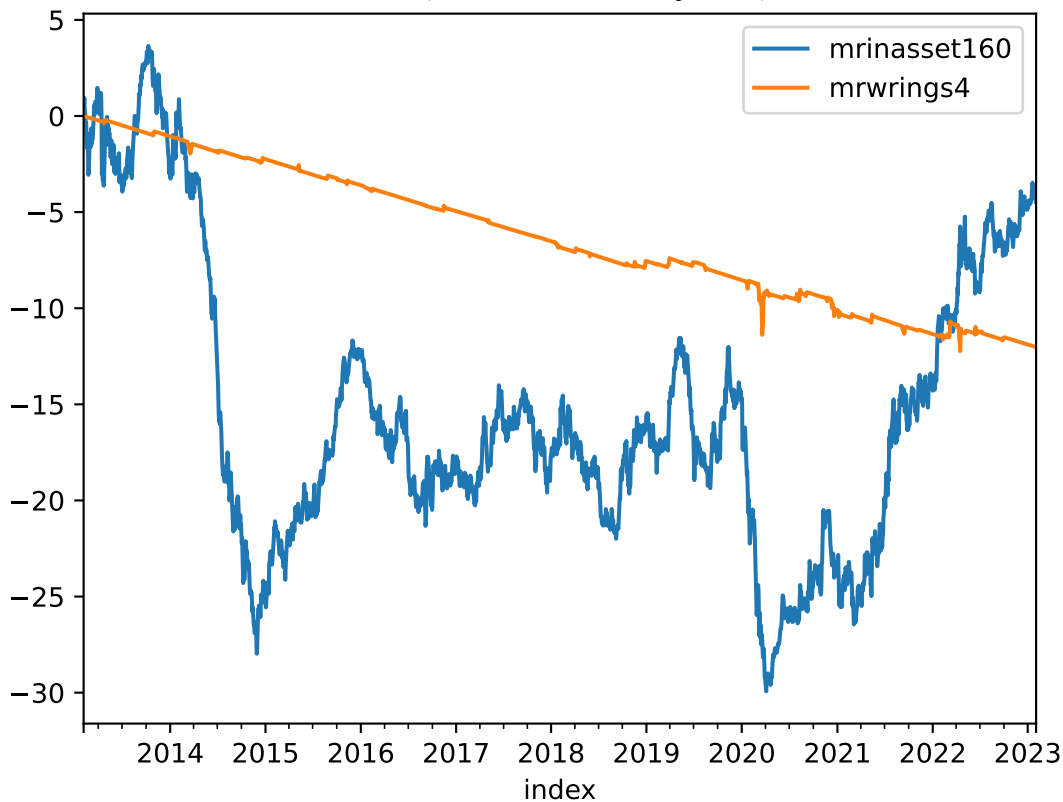ann. SR {'mrinasset160': 1.19, 'mrwrings4': -0.4}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.712, 'mrwrings4': -1.118}
ann. std {'mrinasset160': 6.71, 'mrwrings4': 1.516}
ann. SR {'mrinasset160': 0.85, 'mrwrings4': -0.74}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.441, 'mrwrings4': -1.18}
ann. std {'mrinasset160': 6.557, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': -0.07, 'mrwrings4': -1.31}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.141, 'mrwrings4': -2.312}
ann. std {'mrinasset160': 11.166, 'mrwrings4': 2.623}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.88}