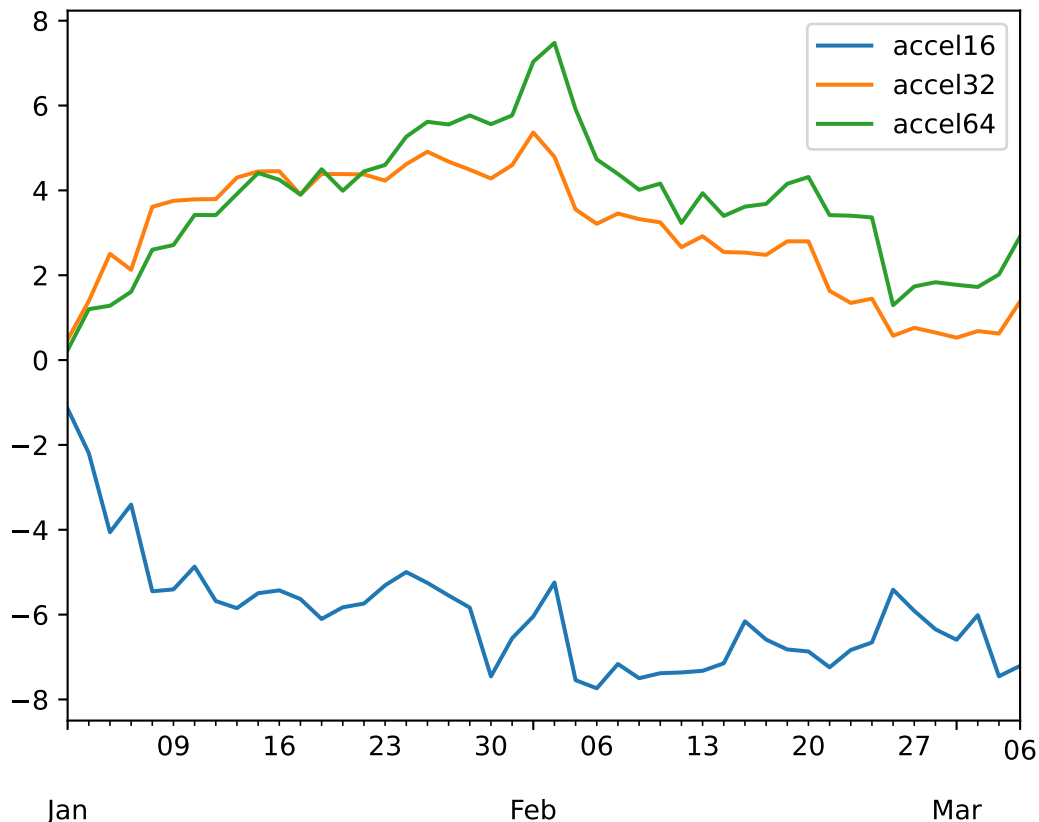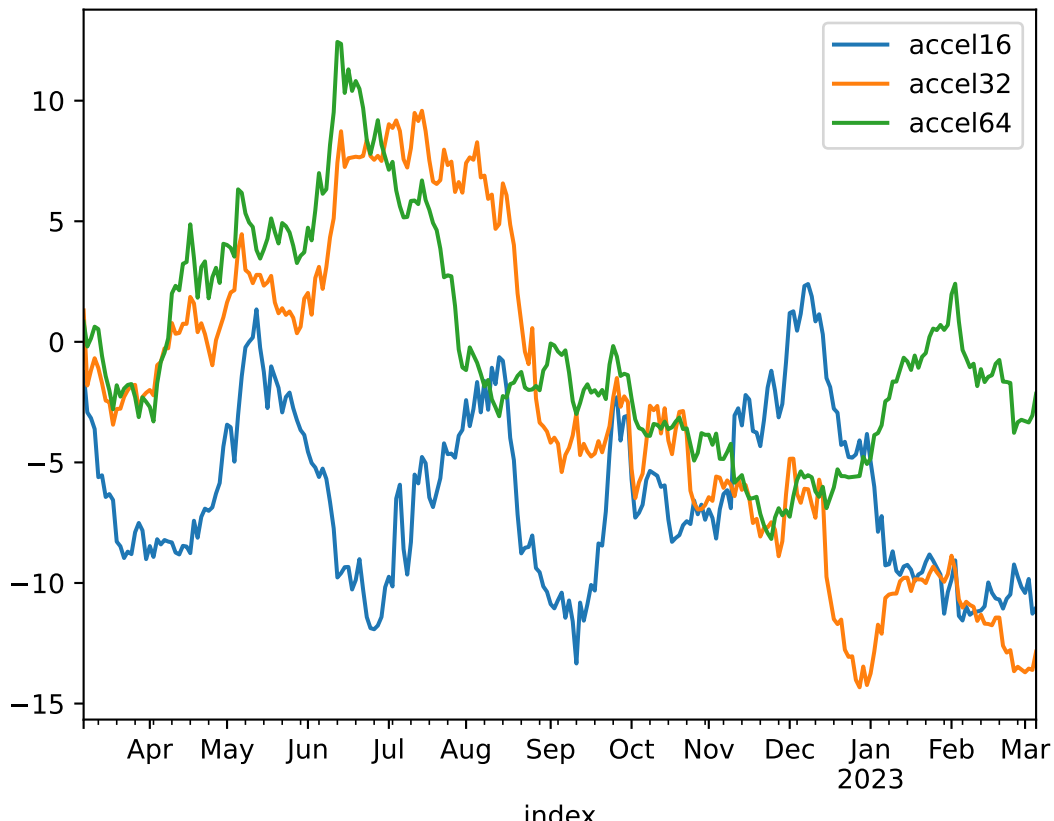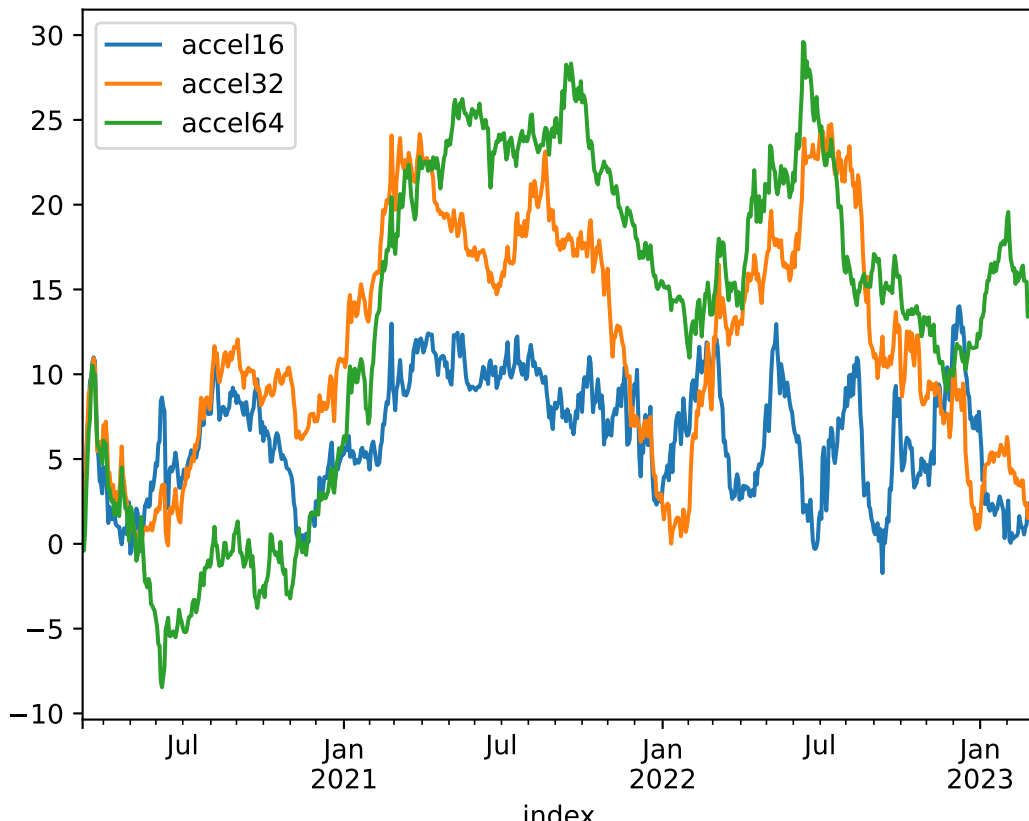Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -40.117, 'accel32': 7.702, 'accel64': 16.207}
ann. std {'accel16': 12.529, 'accel32': 8.31, 'accel64': 10.307}
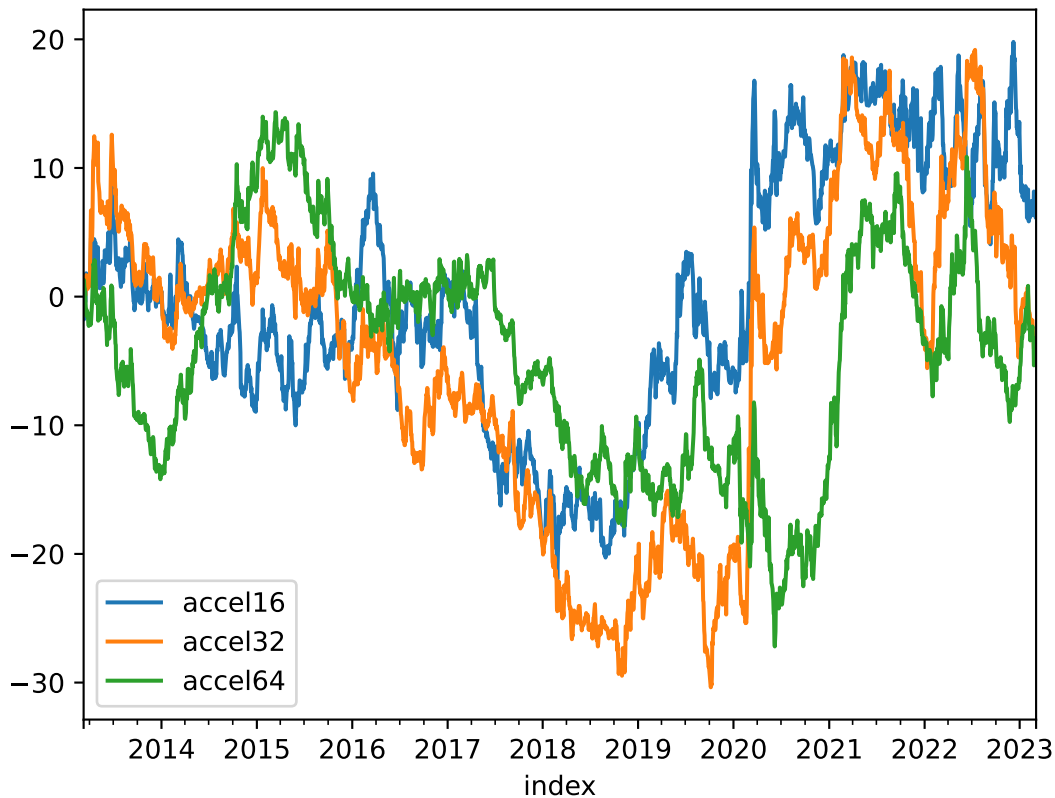ann. SR {'accel16': -3.2, 'accel32': 0.93, 'accel64': 1.57}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -10.858, 'accel32': -12.651, 'accel64': -2.121}
ann. std {'accel16': 15.949, 'accel32': 13.44, 'accel64': 11.6}
ann. SR {'accel16': -0.68, 'accel32': -0.94, 'accel64': -0.18}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 0.192, 'accel32': 0.761, 'accel64': 4.919}
ann. std {'accel16': 14.38, 'accel32': 12.904, 'accel64': 11.41}
ann. SR {'accel16': 0.01, 'accel32': 0.06, 'accel64': 0.43}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.626, 'accel32': -0.319, 'accel64': -0.366}
ann. std {'accel16': 11.986, 'accel32': 11.164, 'accel64': 9.582}
ann. SR {'accel16': 0.05, 'accel32': -0.03, 'accel64': -0.04}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.927, 'accel32': 4.577, 'accel64': 4.745}
ann. std {'accel16': 15.661, 'accel32': 13.737, 'accel64': 13.252}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.36}
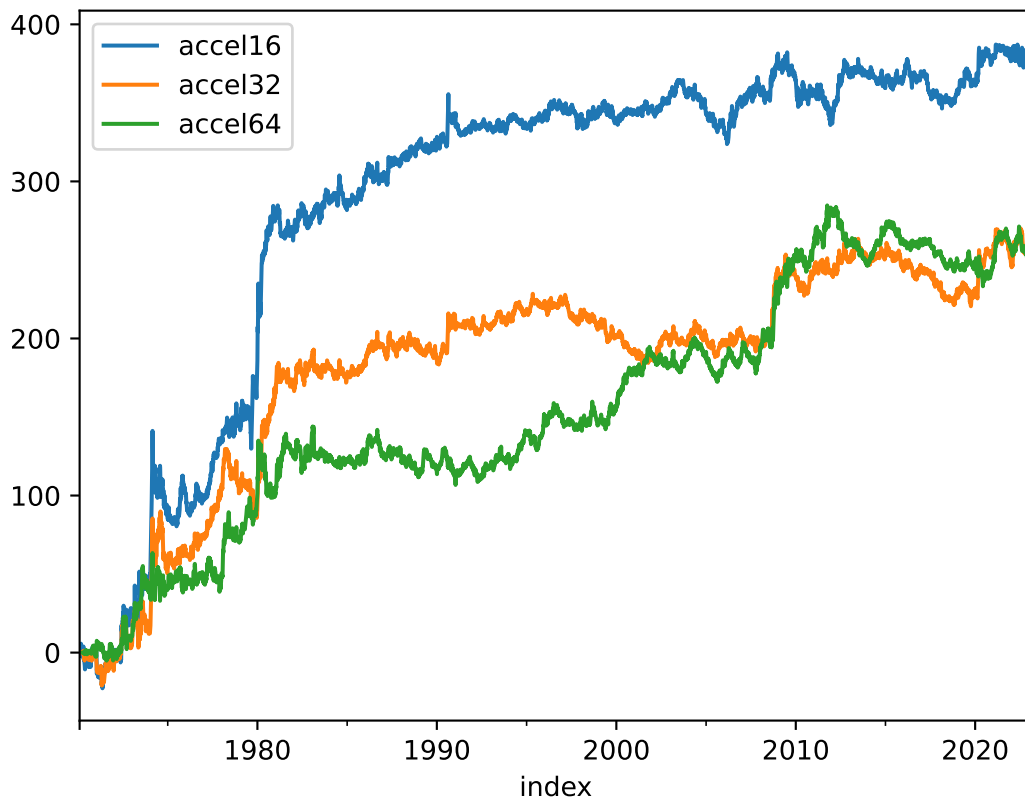
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -0.77, 'assettrend2': 13.356, 'assettrend32': -1.257, 'assettrend4': -2.078, 'assettrend64': -3.172, 'assettrend8': -5.661}
ann. std {'assettrend16': 2.403, 'assettrend2': 5.593, 'assettrend32': 1.717, 'assettrend4': 2.889, 'assettrend64': 2.254, 'assettrend8': 2.446}
ann. SR {'assettrend16': -0.32, 'assettrend2': 2.39, 'assettrend32': -0.73, 'assettrend4': -0.72, 'assettrend64': -1.41, 'assettrend8': -2.31}
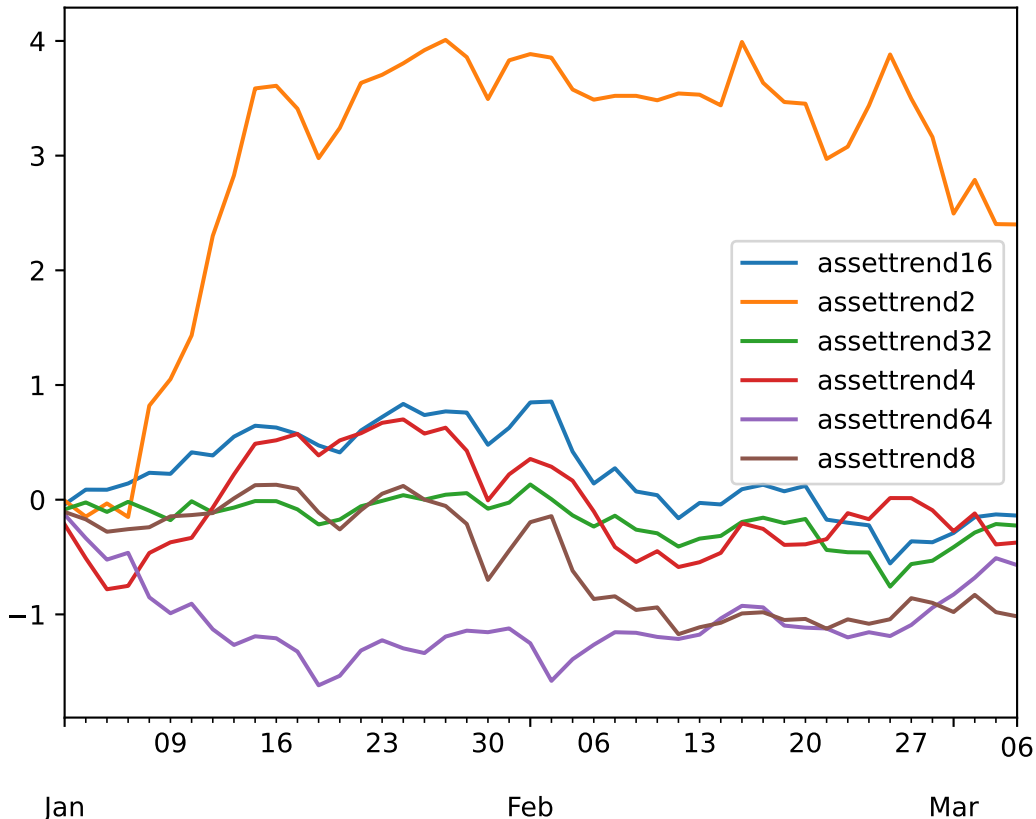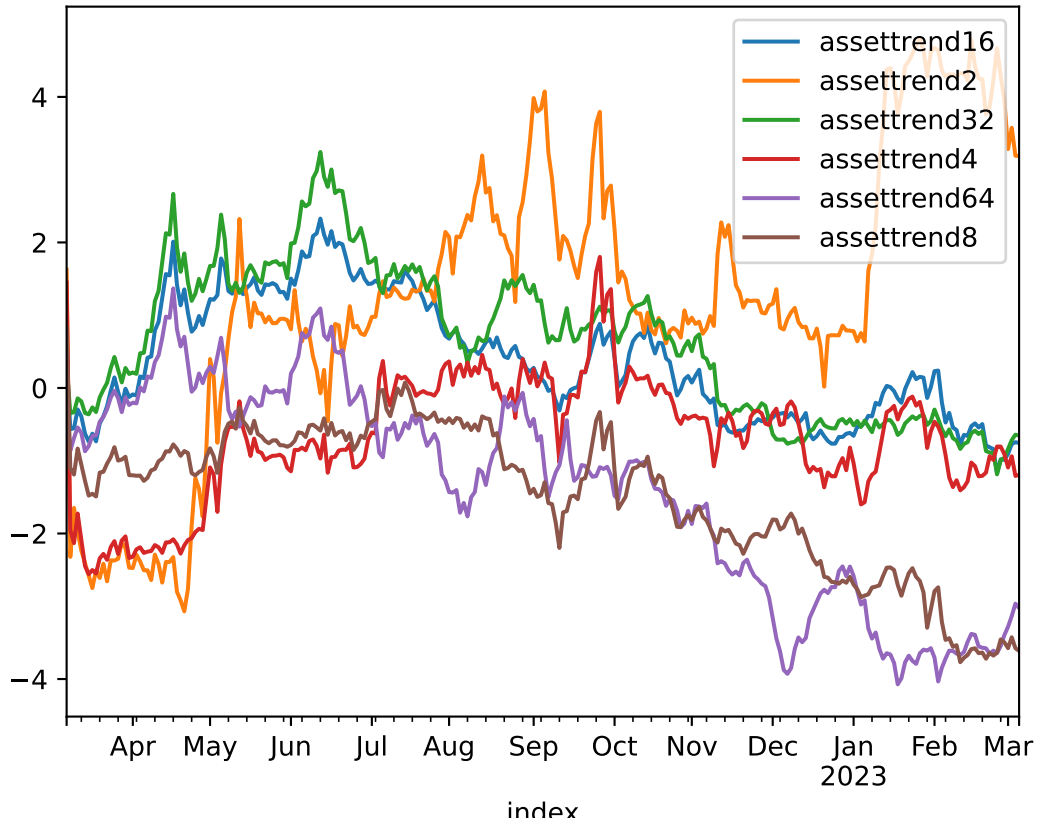
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -0.743, 'assettrend2': 3.139, 'assettrend32': -0.645, 'assettrend4': -1.174, 'assettrend64': -2.978, 'assettrend8': -3.558}
ann. std {'assettrend16': 2.639, 'assettrend2': 7.091, 'assettrend32': 2.871, 'assettrend4': 5.136, 'assettrend64': 3.024, 'assettrend8': 3.212}
ann. SR {'assettrend16': -0.28, 'assettrend2': 0.44, 'assettrend32': -0.22, 'assettrend4': -0.23, 'assettrend64': -0.98, 'assettrend8': -1.11}
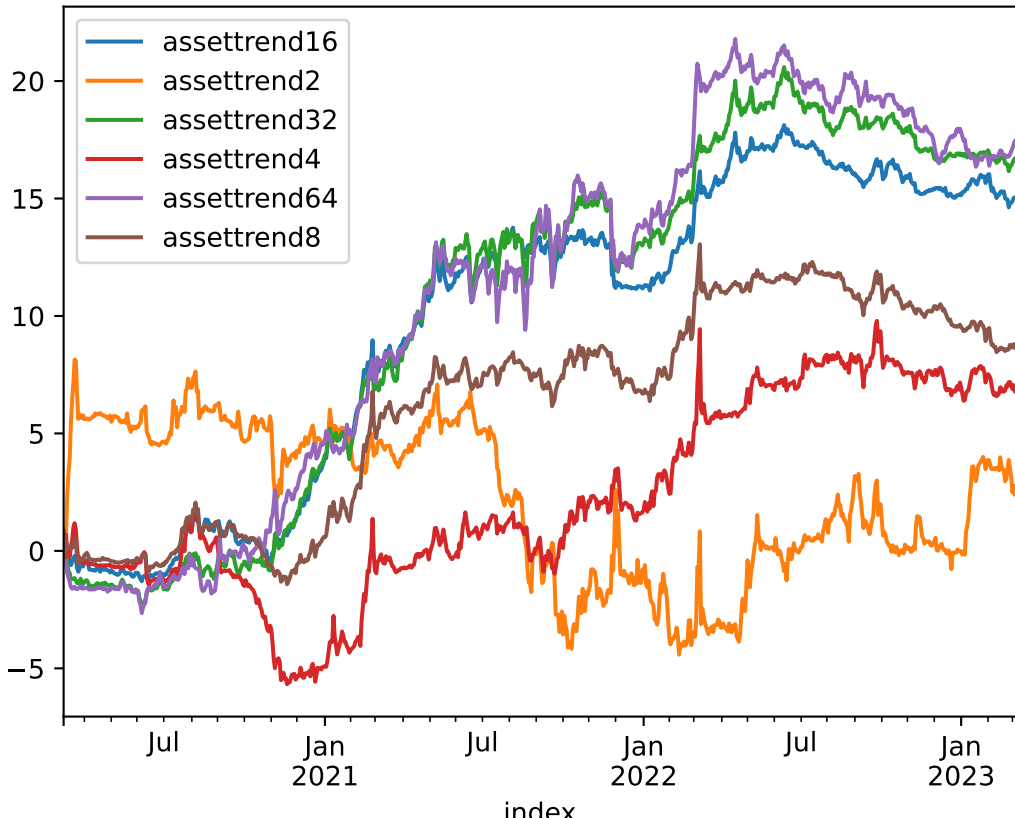
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.93, 'assettrend2': 0.784, 'assettrend32': 5.473, 'assettrend4': 2.228, 'assettrend64': 5.704, 'assettrend8': 2.824}
ann. std {'assettrend16': 3.466, 'assettrend2': 7.19, 'assettrend32': 4.24, 'assettrend4': 5.01, 'assettrend64': 5.04, 'assettrend8': 3.587}
ann. SR {'assettrend16': 1.42, 'assettrend2': 0.11, 'assettrend32': 1.29, 'assettrend4': 0.44, 'assettrend64': 1.13, 'assettrend8': 0.79}
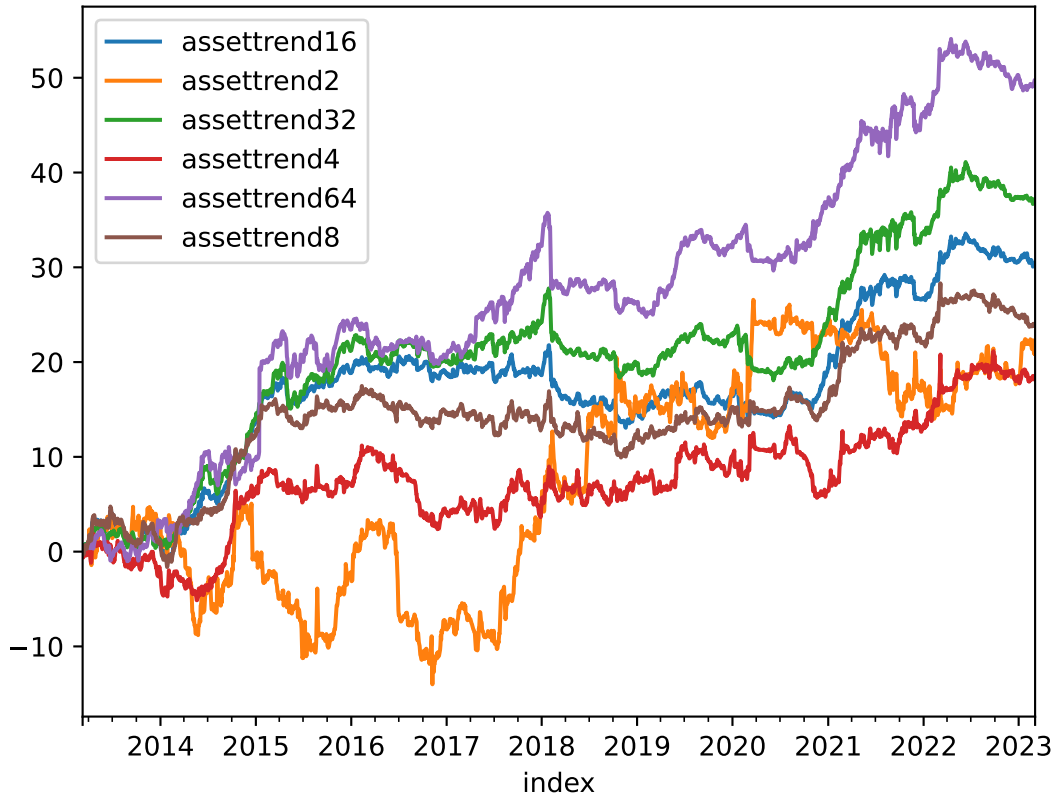
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.994, 'assettrend2': 2.044, 'assettrend32': 3.654, 'assettrend4': 1.782, 'assettrend64': 4.881, 'assettrend8': 2.344}
ann. std {'assettrend16': 3.242, 'assettrend2': 8.215, 'assettrend32': 3.7, 'assettrend4': 4.981, 'assettrend64': 5.284, 'assettrend8': 3.563}
ann. SR {'assettrend16': 0.92, 'assettrend2': 0.25, 'assettrend32': 0.99, 'assettrend4': 0.36, 'assettrend64': 0.92, 'assettrend8': 0.66}
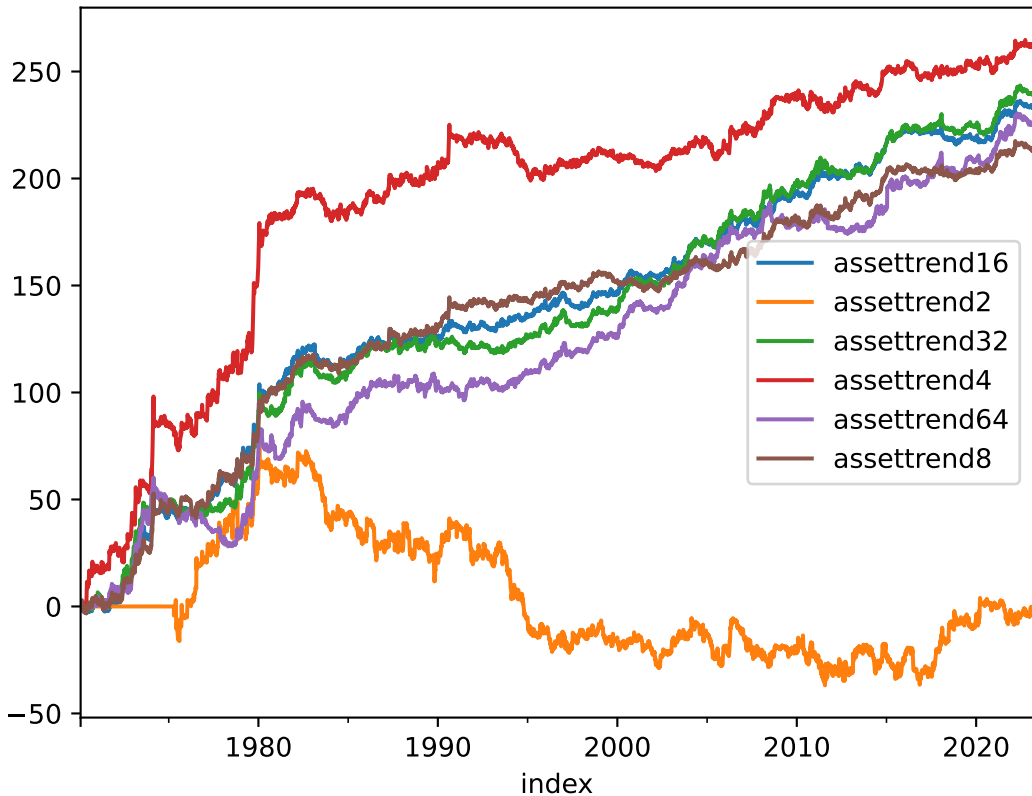
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.311, 'assettrend2': -0.033, 'assettrend32': 4.428, 'assettrend4': 4.839, 'assettrend64': 4.178, 'assettrend8': 3.939}
ann. std {'assettrend16': 4.633, 'assettrend2': 10.017, 'assettrend32': 4.847, 'assettrend4': 7.336, 'assettrend64': 5.406, 'assettrend8': 5.015}
ann. SR {'assettrend16': 0.93, 'assettrend2': -0.0, 'assettrend32': 0.91, 'assettrend4': 0.66, 'assettrend64': 0.77, 'assettrend8': 0.79}
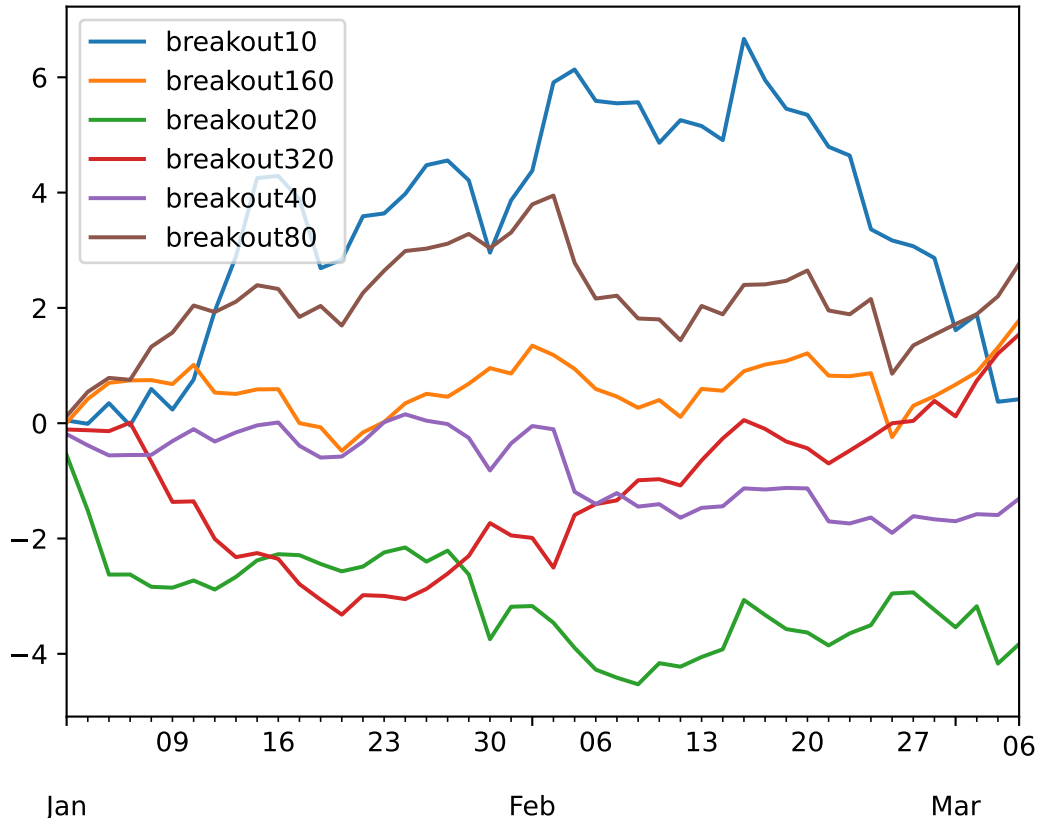
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 2.312, 'breakout160': 9.929, 'breakout20': -21.32, 'breakout320': 8.571, 'breakout40': -7.28, 'breakout80': 15.388}
ann. std {'breakout10': 11.641, 'breakout160': 5.137, 'breakout20': 6.605, 'breakout320': 5.552, 'breakout40': 4.437, 'breakout80': 6.715}
ann. SR {'breakout10': 0.2, 'breakout160': 1.93, 'breakout20': -3.23, 'breakout320': 1.54, 'breakout40': -1.64, 'breakout80': 2.29}
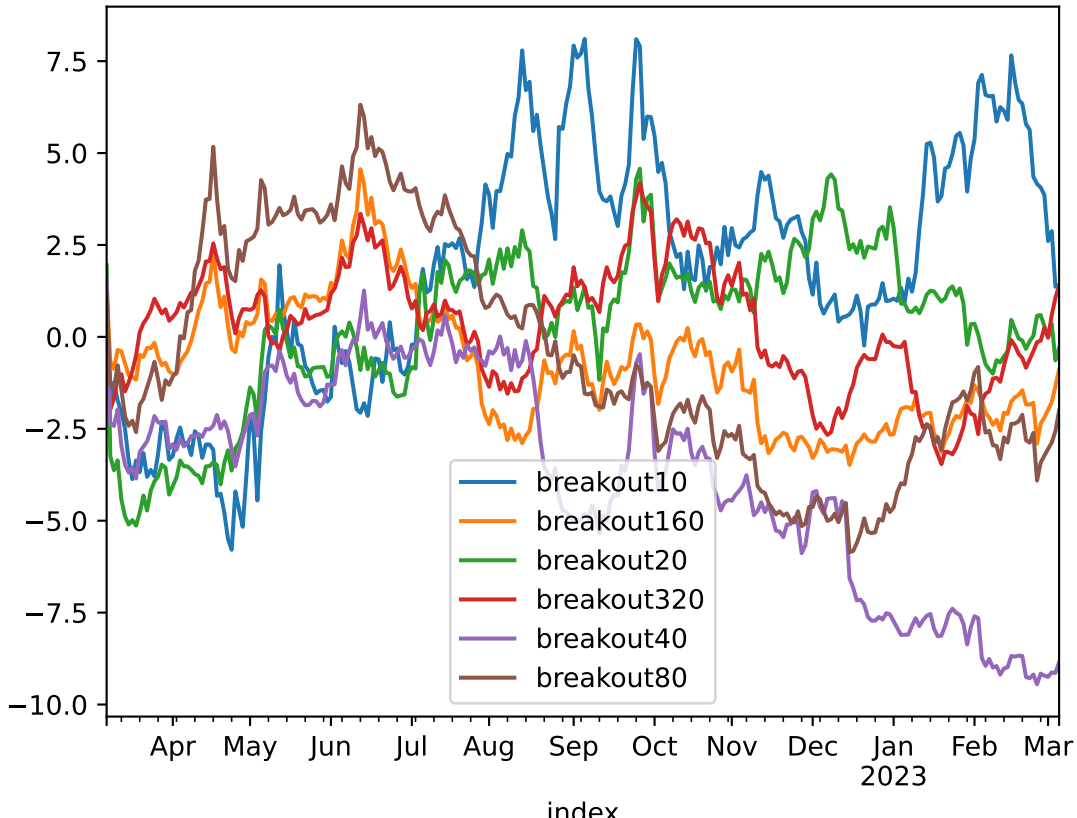
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 1.386, 'breakout160': -0.862, 'breakout20': -0.297, 'breakout320': 1.376, 'breakout40': -8.72, 'breakout80': -1.97}
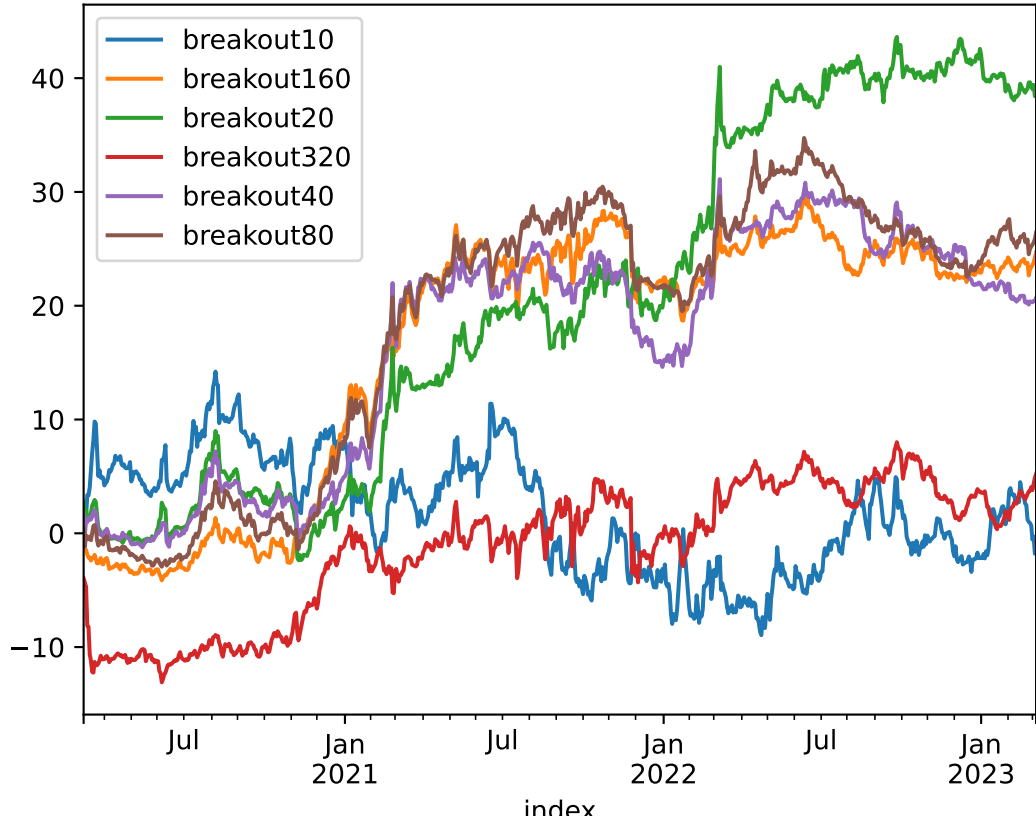ann. std {'breakout10': 12.119, 'breakout160': 6.501, 'breakout20': 9.638, 'breakout320': 6.125, 'breakout40': 7.753, 'breakout80': 7.401}
ann. SR {'breakout10': 0.11, 'breakout160': -0.13, 'breakout20': -0.03, 'breakout320': 0.22, 'breakout40': -1.12, 'breakout80': -0.27}
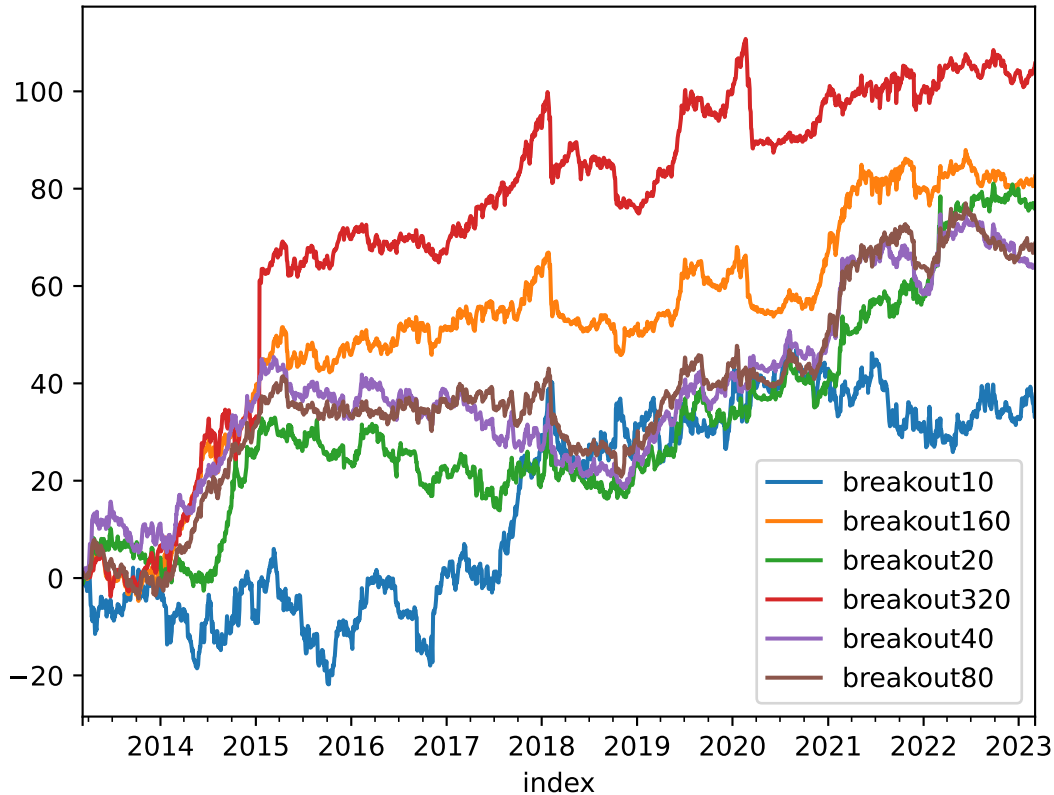
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -0.574, 'breakout160': 8.092, 'breakout20': 12.7, 'breakout320': 1.71, 'breakout40': 6.782, 'breakout80': 8.663}
ann. std {'breakout10': 13.558, 'breakout160': 9.209, 'breakout20': 11.114, 'breakout320': 10.252, 'breakout40': 9.584, 'breakout80': 9.104}
ann. SR {'breakout10': -0.04, 'breakout160': 0.88, 'breakout20': 1.14, 'breakout320': 0.17, 'breakout40': 0.71, 'breakout80': 0.95}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.248, 'breakout160': 8.103, 'breakout20': 7.48, 'breakout320': 10.38, 'breakout40': 6.314, 'breakout80': 6.746}
ann. std {'breakout10': 15.601, 'breakout160': 9.034, 'breakout20': 11.15, 'breakout320': 13.314, 'breakout40': 9.691, 'breakout80': 8.936}
ann. SR {'breakout10': 0.21, 'breakout160': 0.9, 'breakout20': 0.67, 'breakout320': 0.78, 'breakout40': 0.65, 'breakout80': 0.75}
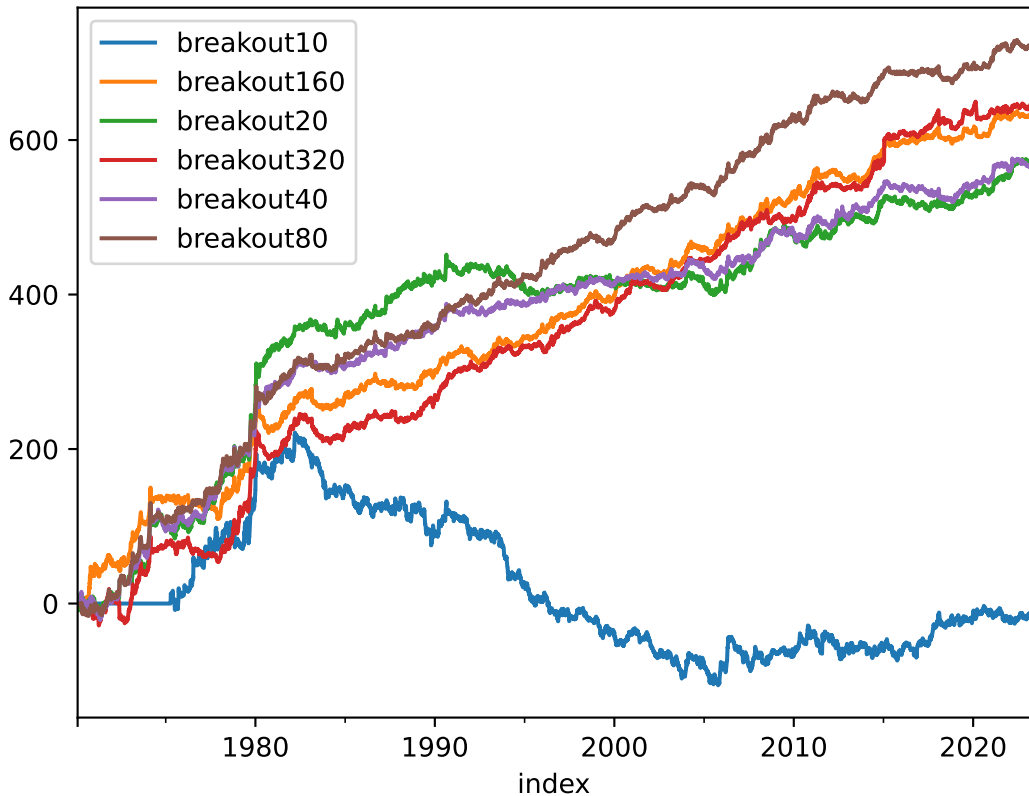
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.35, 'breakout160': 11.686, 'breakout20': 10.548, 'breakout320': 11.915, 'breakout40': 10.456, 'breakout80': 13.332}
ann. std {'breakout10': 20.754, 'breakout160': 12.436, 'breakout20': 15.982, 'breakout320': 12.999, 'breakout40': 13.18, 'breakout80': 12.683}
ann. SR {'breakout10': -0.02, 'breakout160': 0.94, 'breakout20': 0.66, 'breakout320': 0.92, 'breakout40': 0.79, 'breakout80': 1.05}
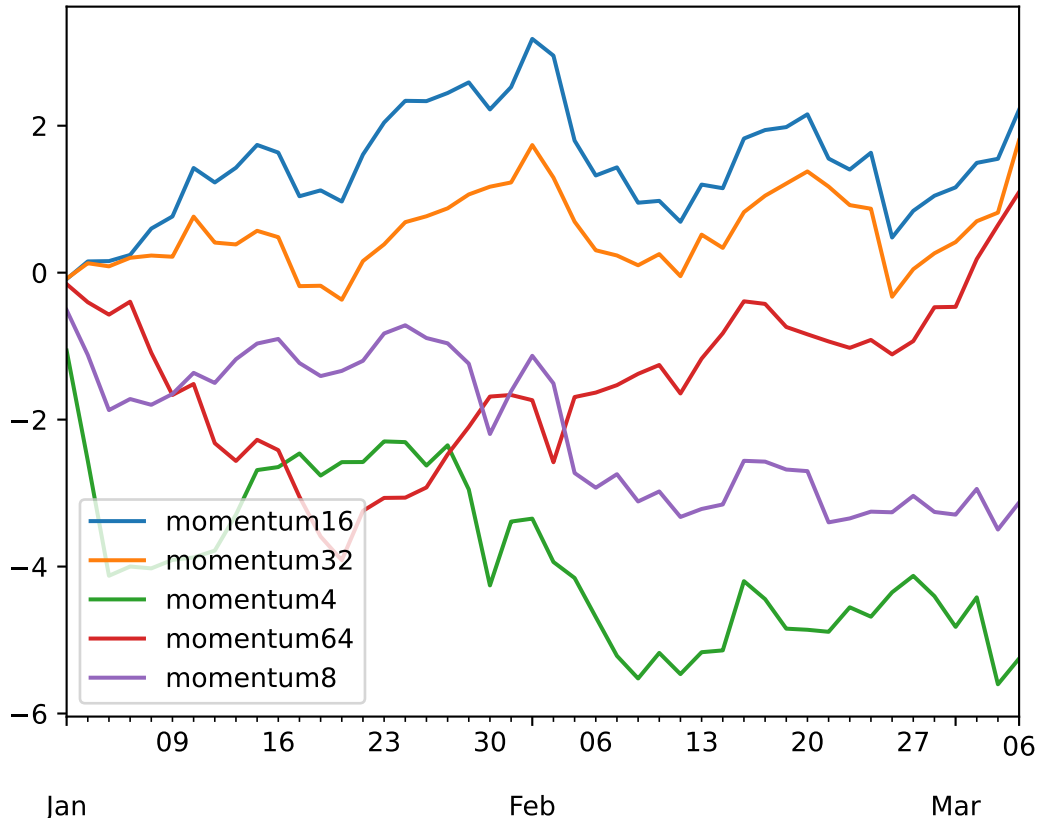
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 12.34, 'momentum32': 10.031, 'momentum4': -29.231, 'momentum64': 6.104, 'momentum8': -17.41}
ann. std {'momentum16': 6.628, 'momentum32': 5.866, 'momentum4': 8.857, 'momentum64': 6.347, 'momentum8': 6.185}
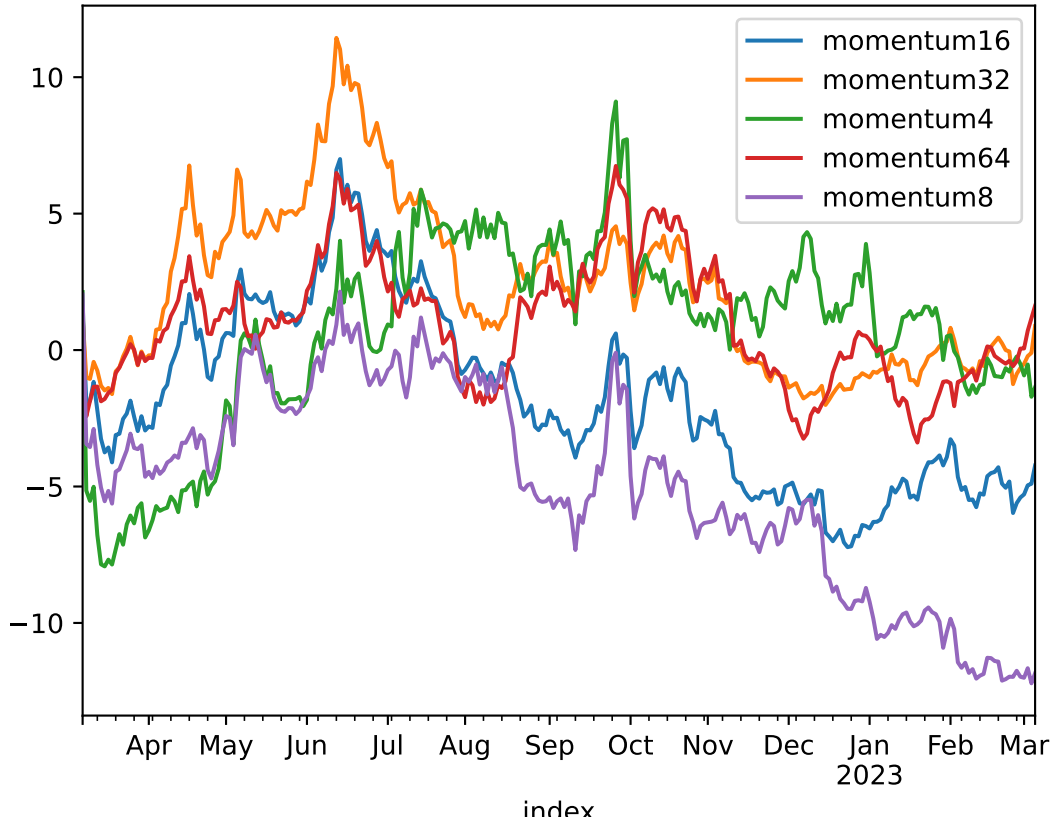ann. SR {'momentum16': 1.86, 'momentum32': 1.71, 'momentum4': -3.3, 'momentum64': 0.96, 'momentum8': -2.81}

Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -4.167, 'momentum32': 0.867, 'momentum4': -1.34, 'momentum64': 1.596, 'momentum8': -11.662}
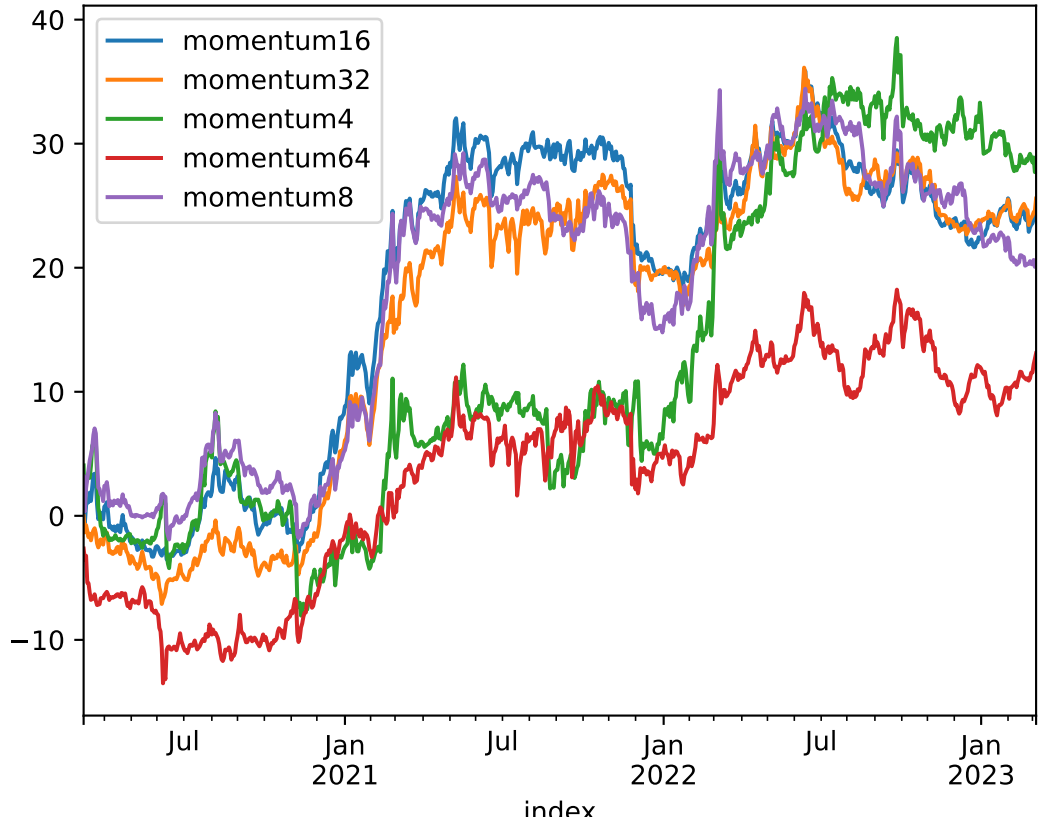ann. std {'momentum16': 9.271, 'momentum32': 9.178, 'momentum4': 14.786, 'momentum64': 8.669, 'momentum8': 11.292}
ann. SR {'momentum16': -0.45, 'momentum32': 0.09, 'momentum4': -0.09, 'momentum64': 0.18, 'momentum8': -1.03}
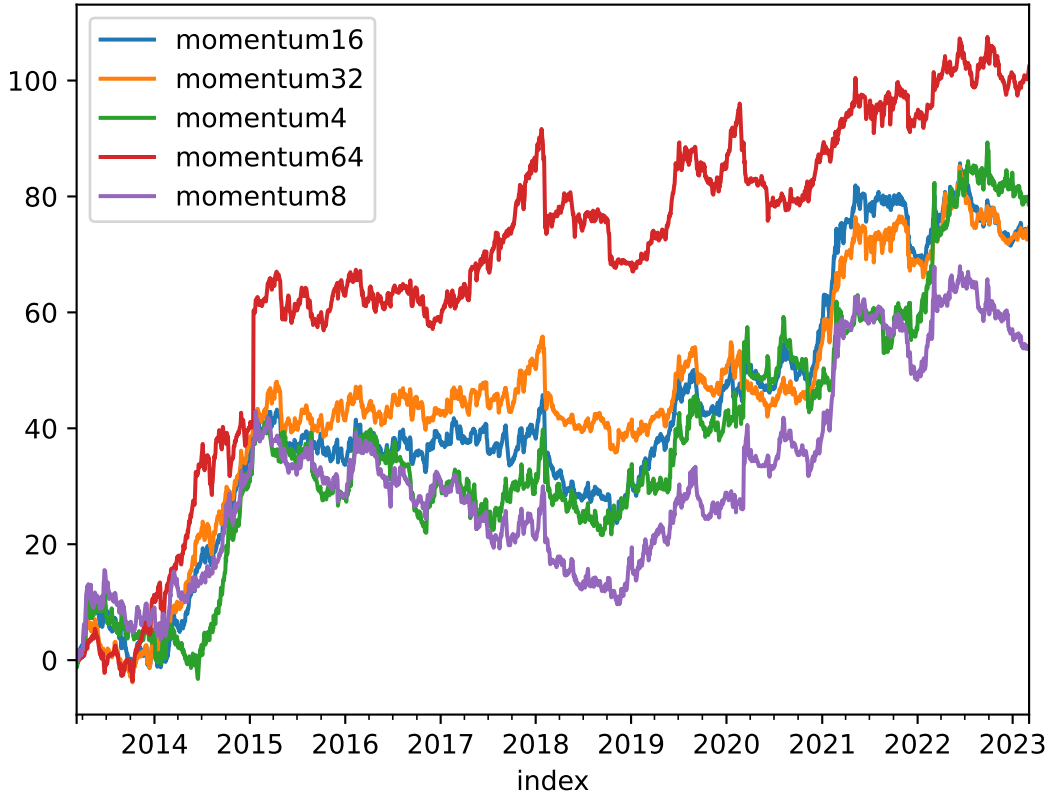
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 8.073, 'momentum32': 8.382, 'momentum4': 9.197, 'momentum64': 4.296, 'momentum8': 6.7}
ann. std {'momentum16': 10.46, 'momentum32': 10.452, 'momentum4': 14.963, 'momentum64': 10.643, 'momentum8': 11.99}
ann. SR {'momentum16': 0.77, 'momentum32': 0.8, 'momentum4': 0.61, 'momentum64': 0.4, 'momentum8': 0.56}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.315, 'momentum32': 7.332, 'momentum4': 7.744, 'momentum64': 10.055, 'momentum8': 5.301}
ann. std {'momentum16': 9.861, 'momentum32': 9.403, 'momentum4': 13.684, 'momentum64': 11.962, 'momentum8': 11.25}
ann. SR {'momentum16': 0.74, 'momentum32': 0.78, 'momentum4': 0.57, 'momentum64': 0.84, 'momentum8': 0.47}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.541, 'momentum32': 13.428, 'momentum4': 12.994, 'momentum64': 12.981, 'momentum8': 11.375}
ann. std {'momentum16': 14.132, 'momentum32': 13.741, 'momentum4': 19.998, 'momentum64': 13.355, 'momentum8': 15.789}
ann. SR {'momentum16': 0.96, 'momentum32': 0.98, 'momentum4': 0.65, 'momentum64': 0.97, 'momentum8': 0.72}
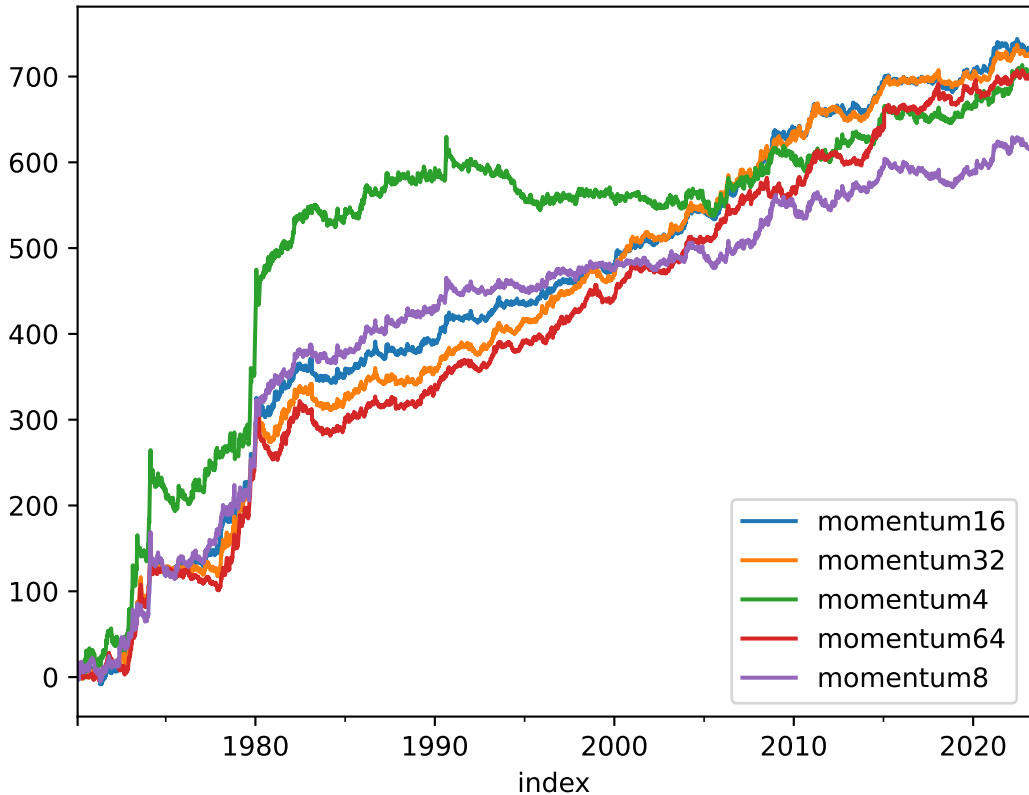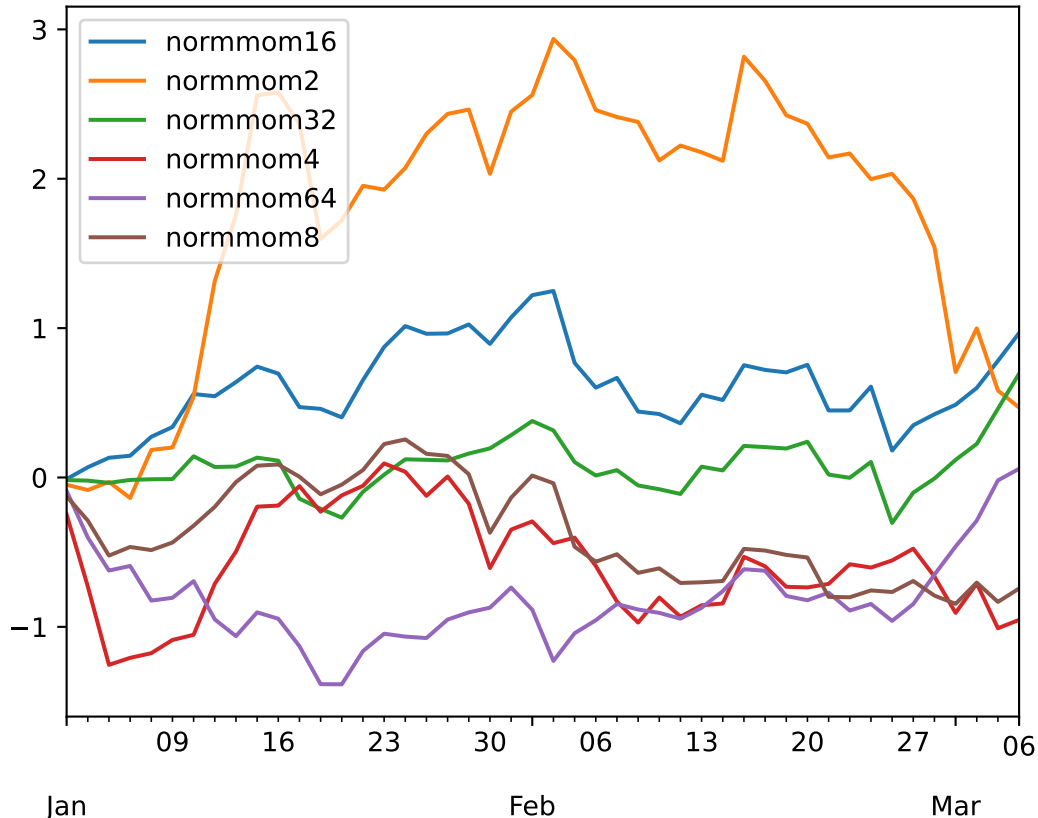
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 5.382, 'normmom2': 2.605, 'normmom32': 3.868, 'normmom4': -5.306, 'normmom64': 0.324, 'normmom8': -4.138}
ann. std {'normmom16': 2.59, 'normmom2': 5.309, 'normmom32': 2.021, 'normmom4': 3.193, 'normmom64': 2.407, 'normmom8': 2.244}
ann. SR {'normmom16': 2.08, 'normmom2': 0.49, 'normmom32': 1.91, 'normmom4': -1.66, 'normmom64': 0.13, 'normmom8': -1.84}
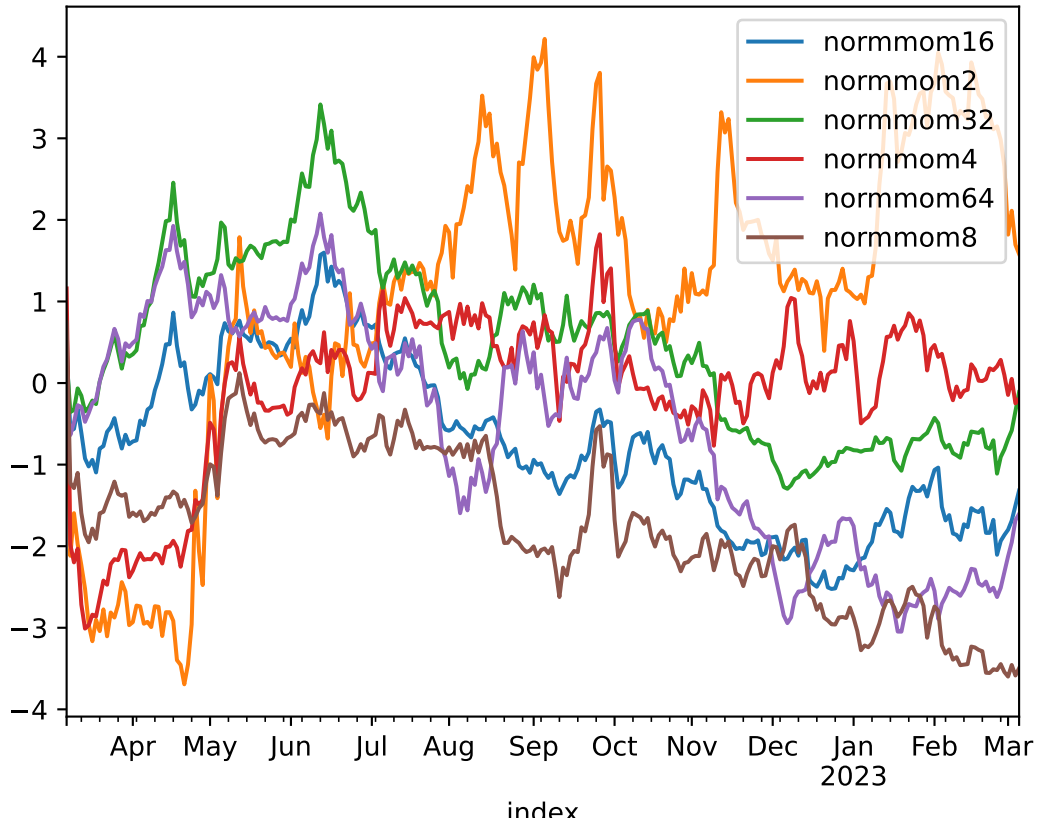
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -1.298, 'normmom2': 1.557, 'normmom32': -0.109, 'normmom4': -0.19, 'normmom64': -1.58, 'normmom8': -3.442}
ann. std {'normmom16': 2.722, 'normmom2': 6.743, 'normmom32': 2.787, 'normmom4': 5.09, 'normmom64': 3.131, 'normmom8': 3.454}
ann. SR {'normmom16': -0.48, 'normmom2': 0.23, 'normmom32': -0.04, 'normmom4': -0.04, 'normmom64': -0.5, 'normmom8': -1.0}
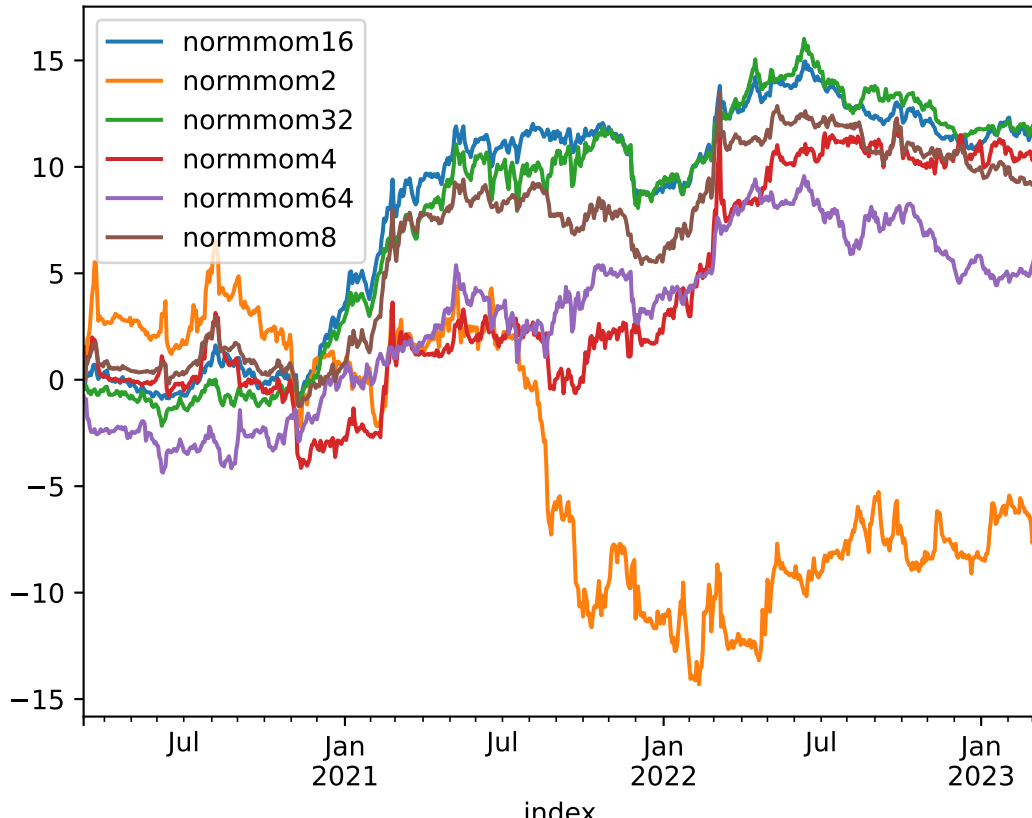
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.945, 'normmom2': -2.592, 'normmom32': 4.092, 'normmom4': 3.363, 'normmom64': 1.929, 'normmom8': 3.031}
ann. std {'normmom16': 3.54, 'normmom2': 7.667, 'normmom32': 3.895, 'normmom4': 5.438, 'normmom64': 4.166, 'normmom8': 4.024}
ann. SR {'normmom16': 1.11, 'normmom2': -0.34, 'normmom32': 1.05, 'normmom4': 0.62, 'normmom64': 0.46, 'normmom8': 0.75}
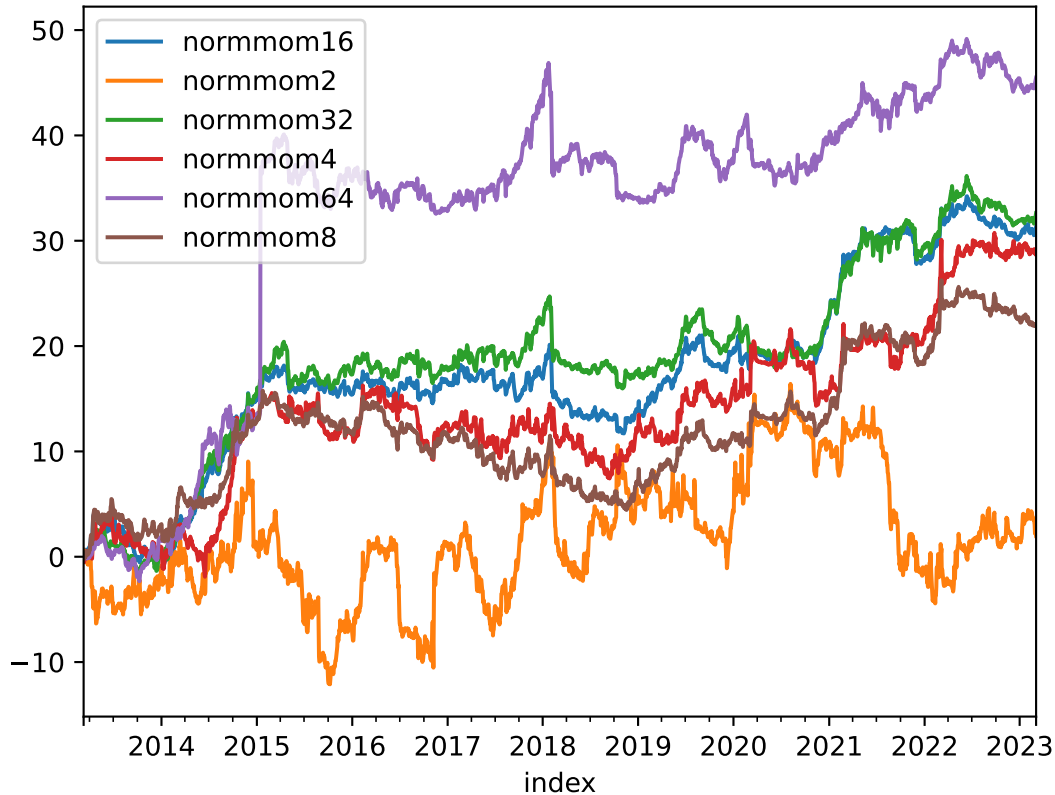
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.075, 'normmom2': 0.193, 'normmom32': 3.204, 'normmom4': 2.821, 'normmom64': 4.466, 'normmom8': 2.161}
ann. std {'normmom16': 3.549, 'normmom2': 8.974, 'normmom32': 3.698, 'normmom4': 5.46, 'normmom64': 8.482, 'normmom8': 4.017}
ann. SR {'normmom16': 0.87, 'normmom2': 0.02, 'normmom32': 0.87, 'normmom4': 0.52, 'normmom64': 0.53, 'normmom8': 0.54}

Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.793, 'normmom2': -0.792, 'normmom32': 4.897, 'normmom4': 5.5, 'normmom64': 5.072, 'normmom8': 4.496}
ann. std {'normmom16': 4.889, 'normmom2': 11.168, 'normmom32': 4.947, 'normmom4': 8.289, 'normmom64': 6.234, 'normmom8': 5.902}
ann. SR {'normmom16': 0.98, 'normmom2': -0.07, 'normmom32': 0.99, 'normmom4': 0.66, 'normmom64': 0.81, 'normmom8': 0.76}
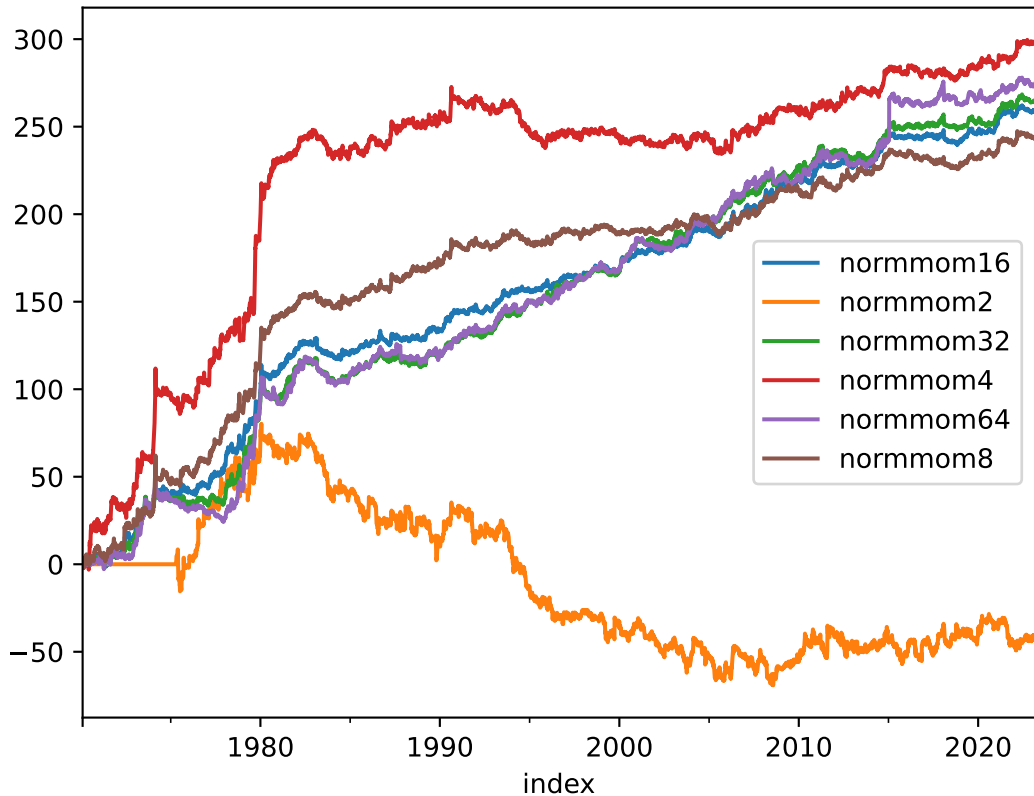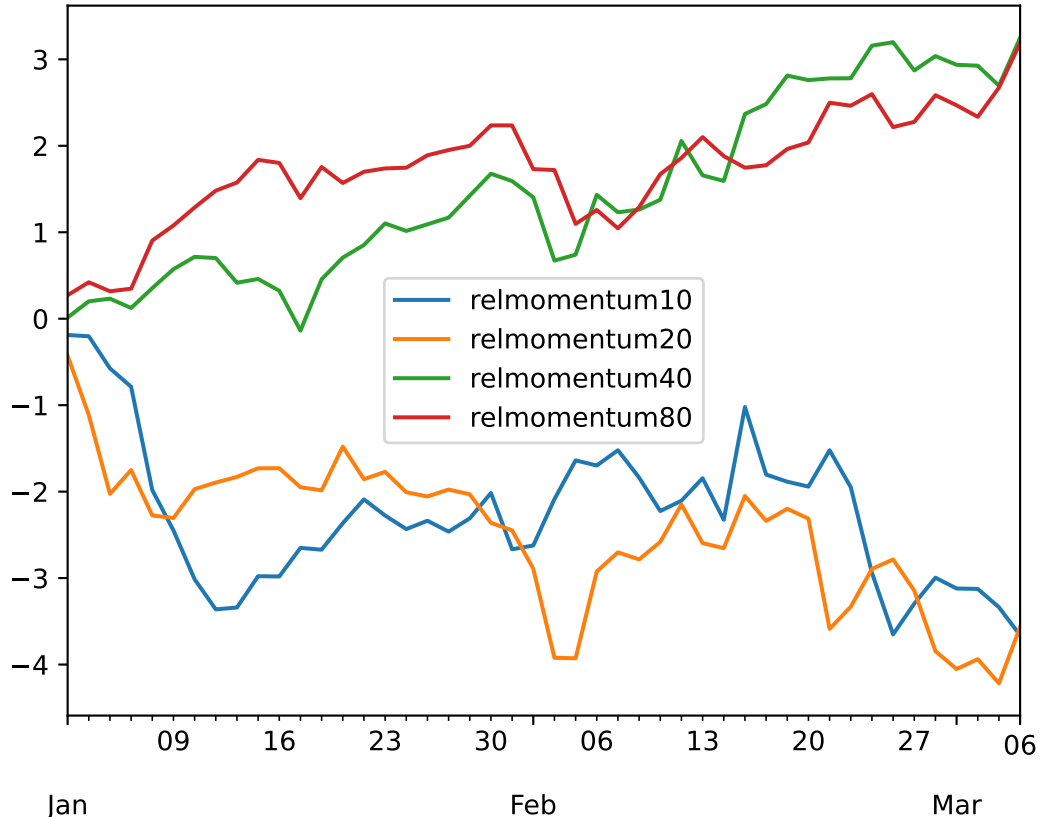
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -20.379, 'relmomentum20': -19.851, 'relmomentum40': 18.075, 'relmomentum80': 17.741}
ann. std {'relmomentum10': 7.028, 'relmomentum20': 7.01, 'relmomentum40': 4.781, 'relmomentum80': 4.011}
ann. SR {'relmomentum10': -2.9, 'relmomentum20': -2.83, 'relmomentum40': 3.78, 'relmomentum80': 4.42}
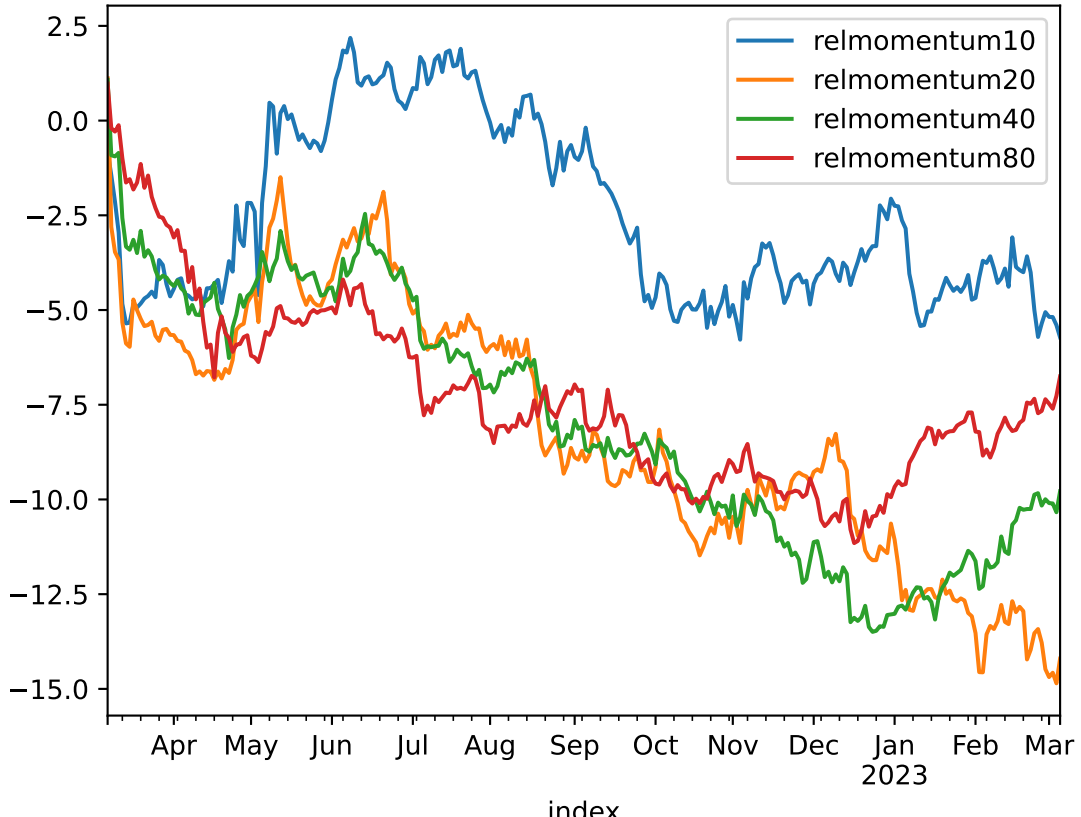
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -5.634, 'relmomentum20': -13.984, 'relmomentum40': -9.634, 'relmomentum80': -6.648}
ann. std {'relmomentum10': 8.18, 'relmomentum20': 7.803, 'relmomentum40': 5.976, 'relmomentum80': 5.356}
ann. SR {'relmomentum10': -0.69, 'relmomentum20': -1.79, 'relmomentum40': -1.61, 'relmomentum80': -1.24}
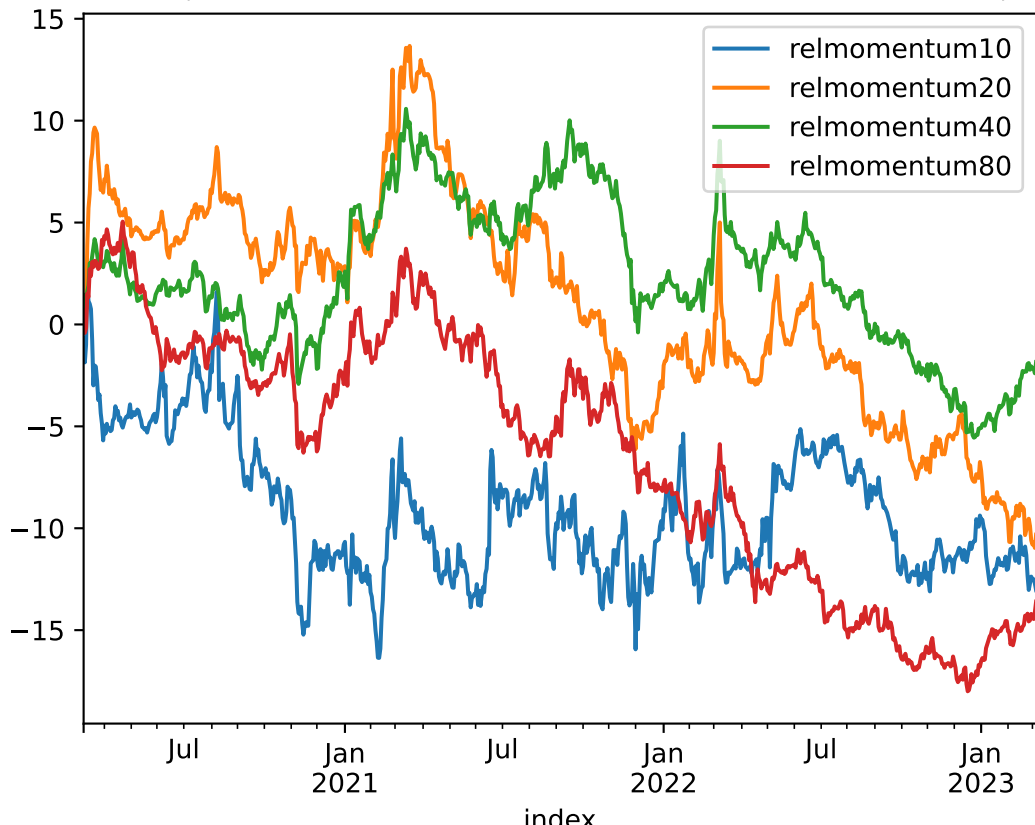
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -4.274, 'relmomentum20': -3.381, 'relmomentum40': -0.605, 'relmomentum80': -4.458}
ann. std {'relmomentum10': 11.614, 'relmomentum20': 8.882, 'relmomentum40': 7.129, 'relmomentum80': 6.715}
ann. SR {'relmomentum10': -0.37, 'relmomentum20': -0.38, 'relmomentum40': -0.08, 'relmomentum80': -0.66}
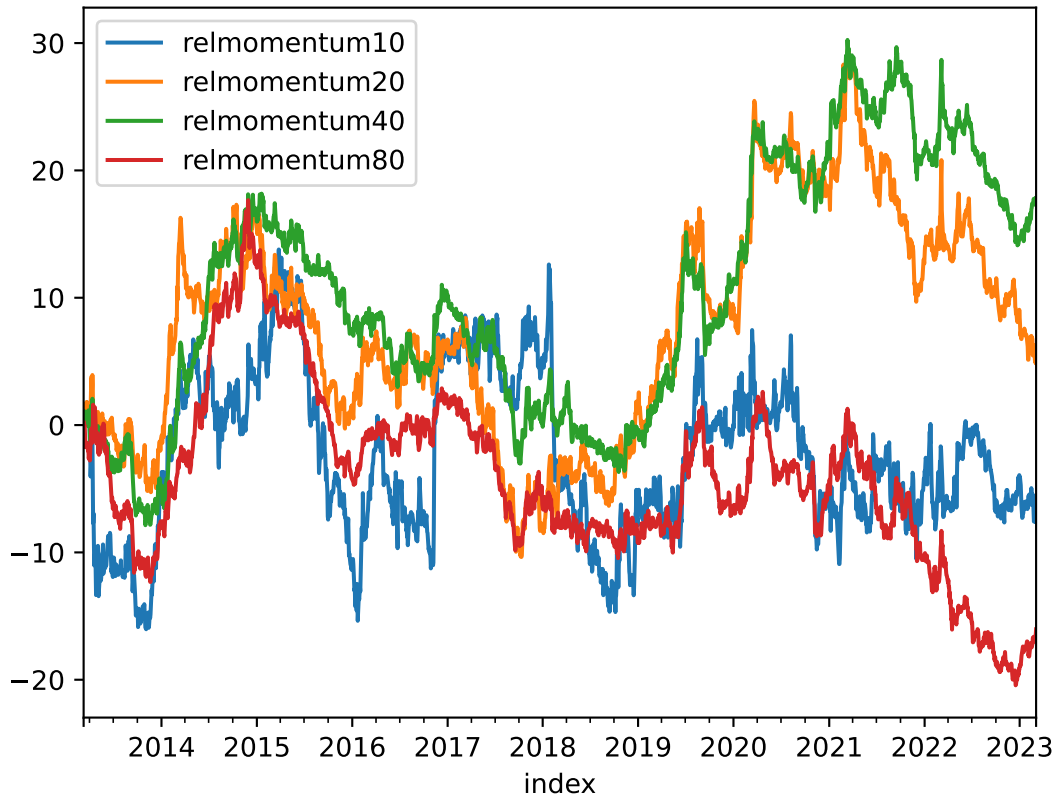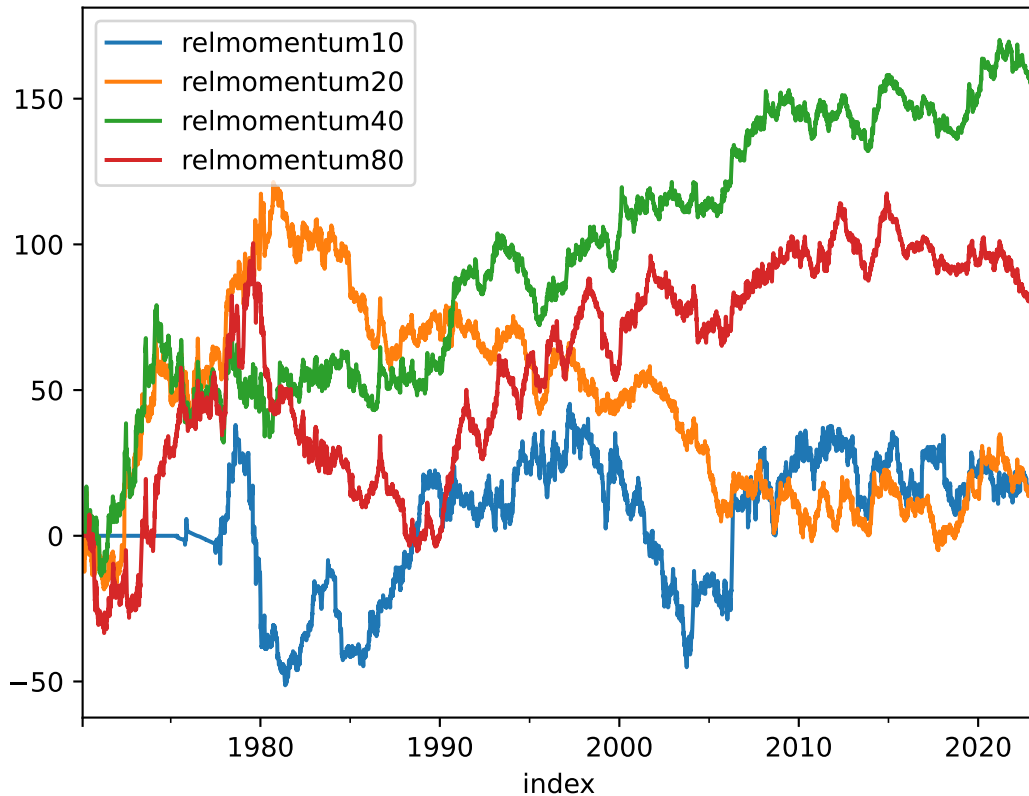
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.745, 'relmomentum20': 0.539, 'relmomentum40': 1.75, 'relmomentum80': -1.575}
ann. std {'relmomentum10': 12.912, 'relmomentum20': 8.909, 'relmomentum40': 7.251, 'relmomentum80': 6.675}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.06, 'relmomentum40': 0.24, 'relmomentum80': -0.24}
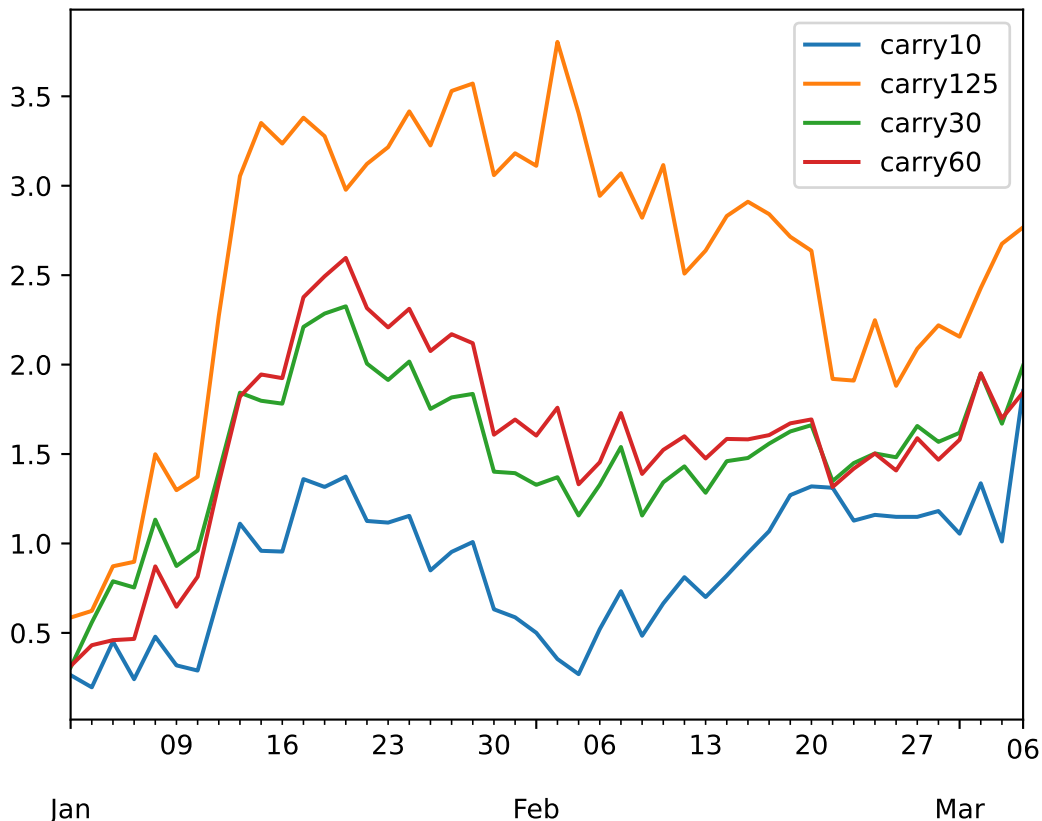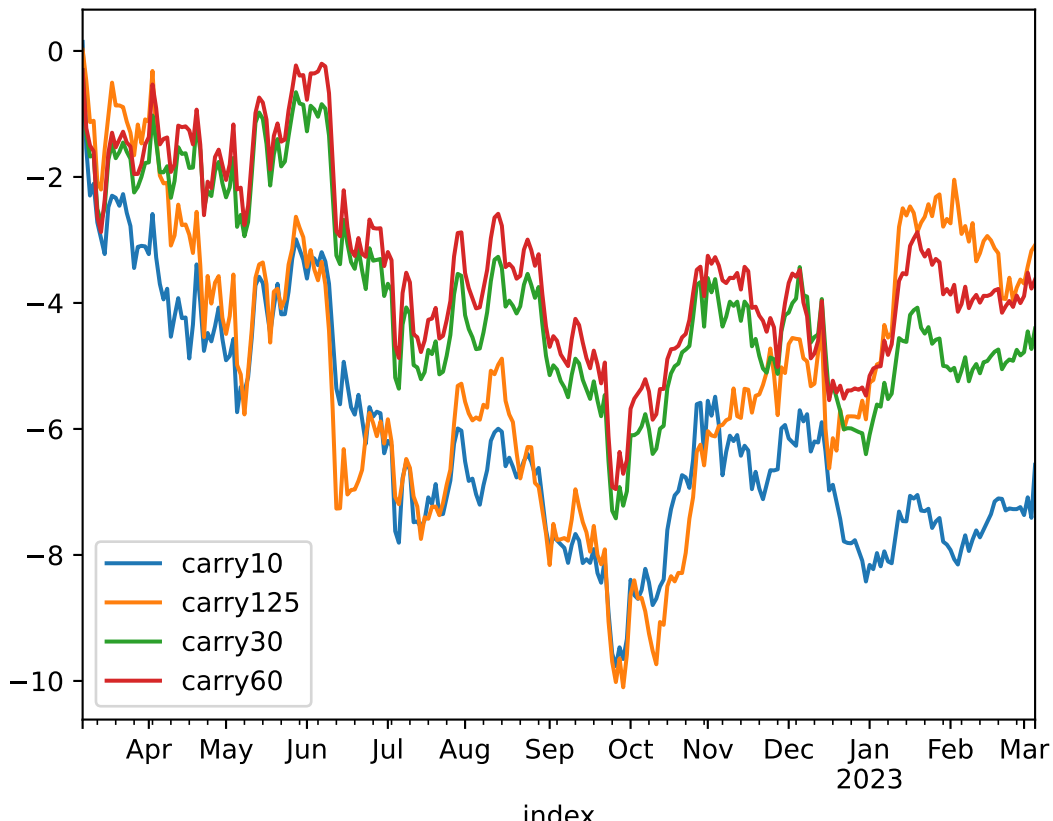
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.264, 'relmomentum20': 0.201, 'relmomentum40': 2.916, 'relmomentum80': 1.549}
ann. std {'relmomentum10': 13.401, 'relmomentum20': 11.501, 'relmomentum40': 10.779, 'relmomentum80': 11.047}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 10.31, 'carry125': 15.402, 'carry30': 11.101, 'carry60': 10.267}
ann. std {'carry10': 3.651, 'carry125': 5.447, 'carry30': 3.488, 'carry60': 3.698}
ann. SR {'carry10': 2.82, 'carry125': 2.83, 'carry30': 3.18, 'carry60': 2.78}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -6.468, 'carry125': -3.033, 'carry30': -4.338, 'carry60': -3.571}
ann. std {'carry10': 6.169, 'carry125': 7.11, 'carry30': 5.953, 'carry60': 6.149}
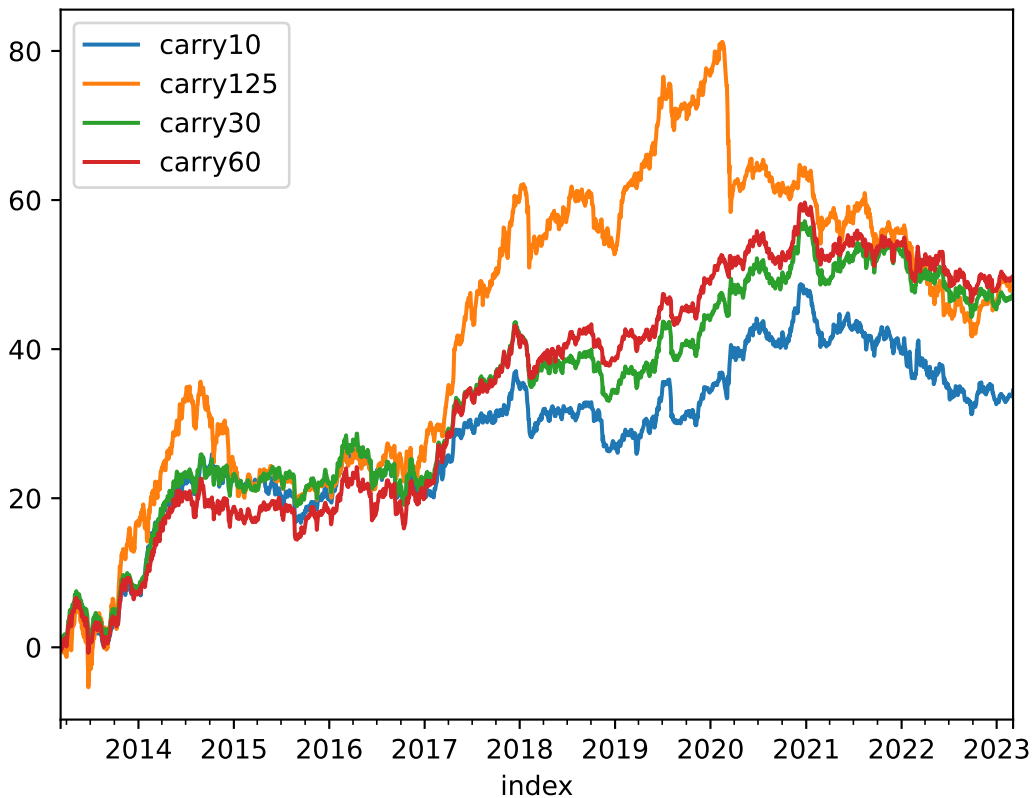ann. SR {'carry10': -1.05, 'carry125': -0.43, 'carry30': -0.73, 'carry60': -0.58}

Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.471, 'carry125': -7.475, 'carry30': 0.833, 'carry60': -0.139}
ann. std {'carry10': 6.64, 'carry125': 9.093, 'carry30': 6.561, 'carry60': 6.512}
ann. SR {'carry10': -0.07, 'carry125': -0.82, 'carry30': 0.13, 'carry60': -0.02}
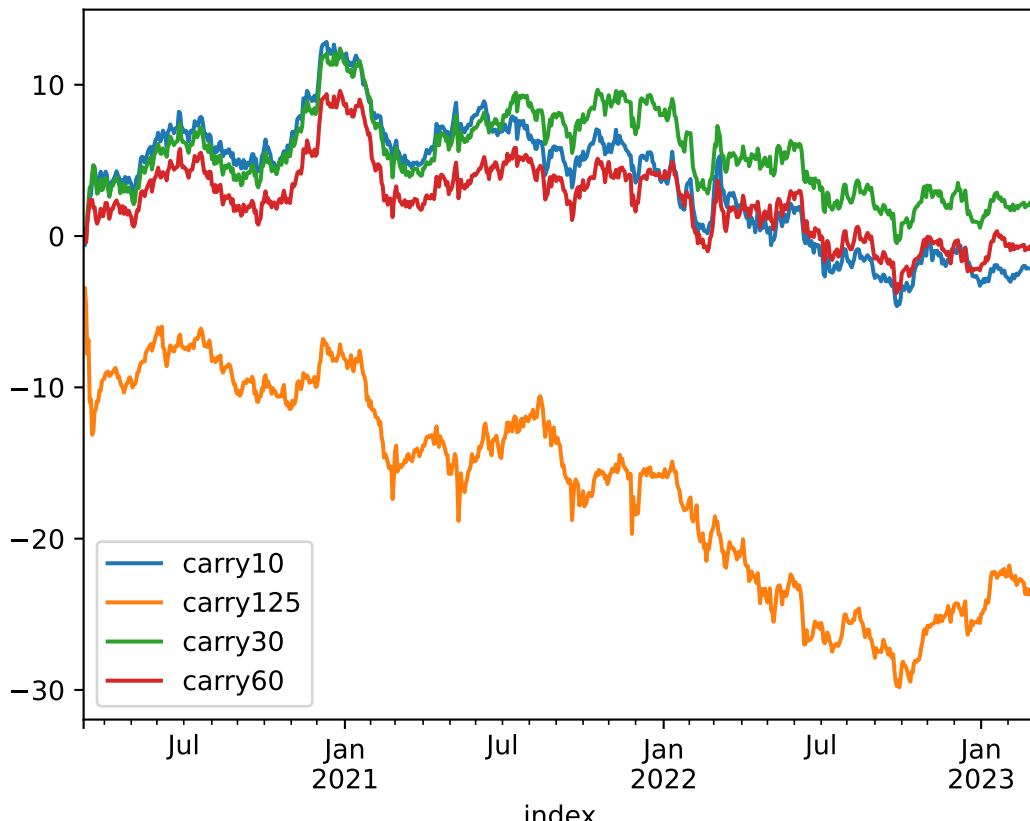
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.384, 'carry125': 4.784, 'carry30': 4.646, 'carry60': 4.876}
ann. std {'carry10': 6.382, 'carry125': 9.235, 'carry30': 6.491, 'carry60': 6.457}
ann. SR {'carry10': 0.53, 'carry125': 0.52, 'carry30': 0.72, 'carry60': 0.76}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.973, 'carry125': 7.582, 'carry30': 8.366, 'carry60': 8.227}
ann. std {'carry10': 11.894, 'carry125': 12.172, 'carry30': 11.913, 'carry60': 11.868}
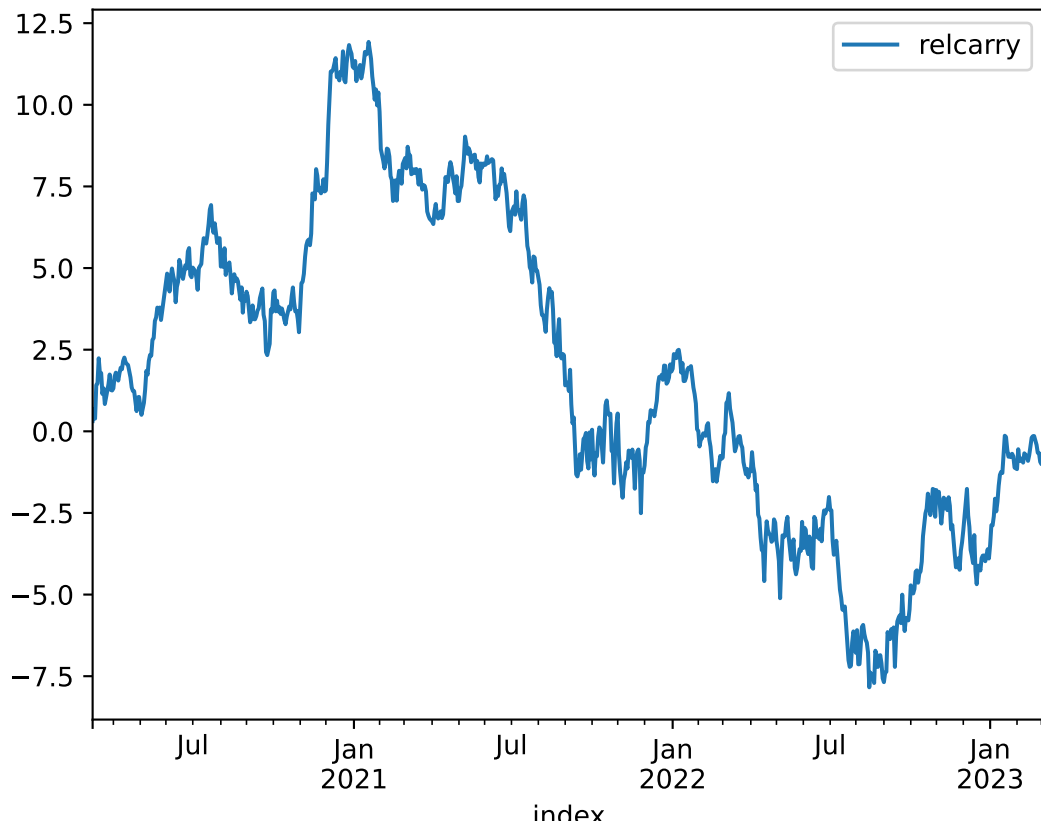ann. SR {'carry10': 0.67, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}
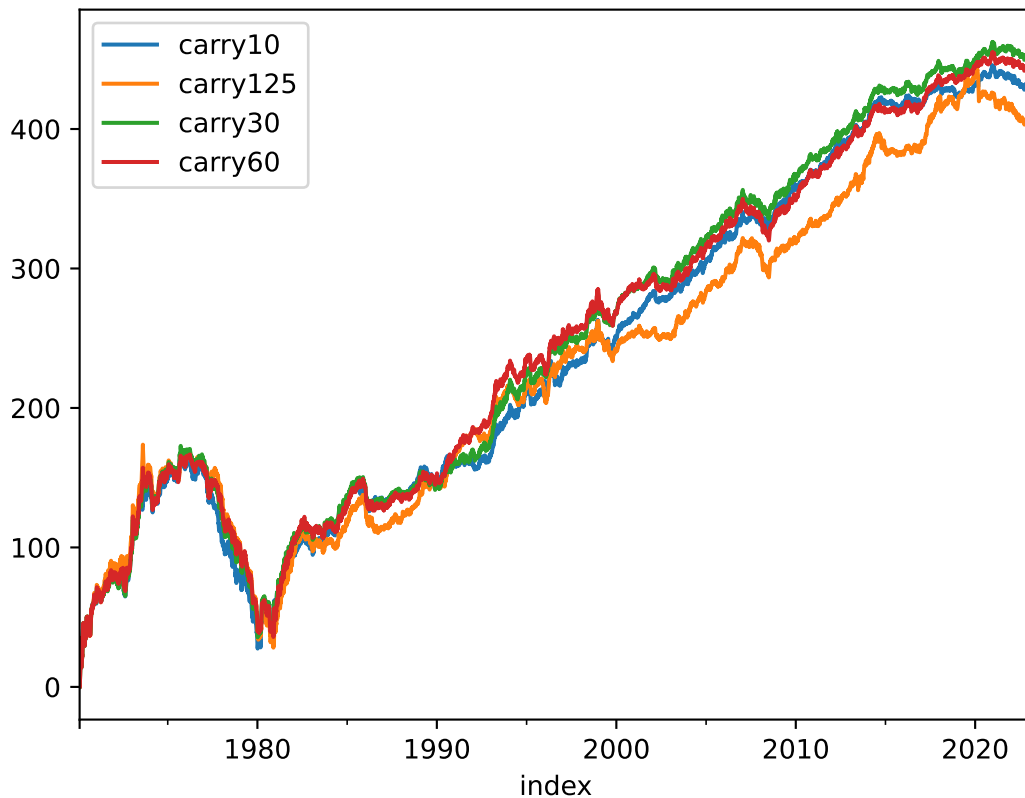
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 17.687}
ann. std {'relcarry': 4.753}
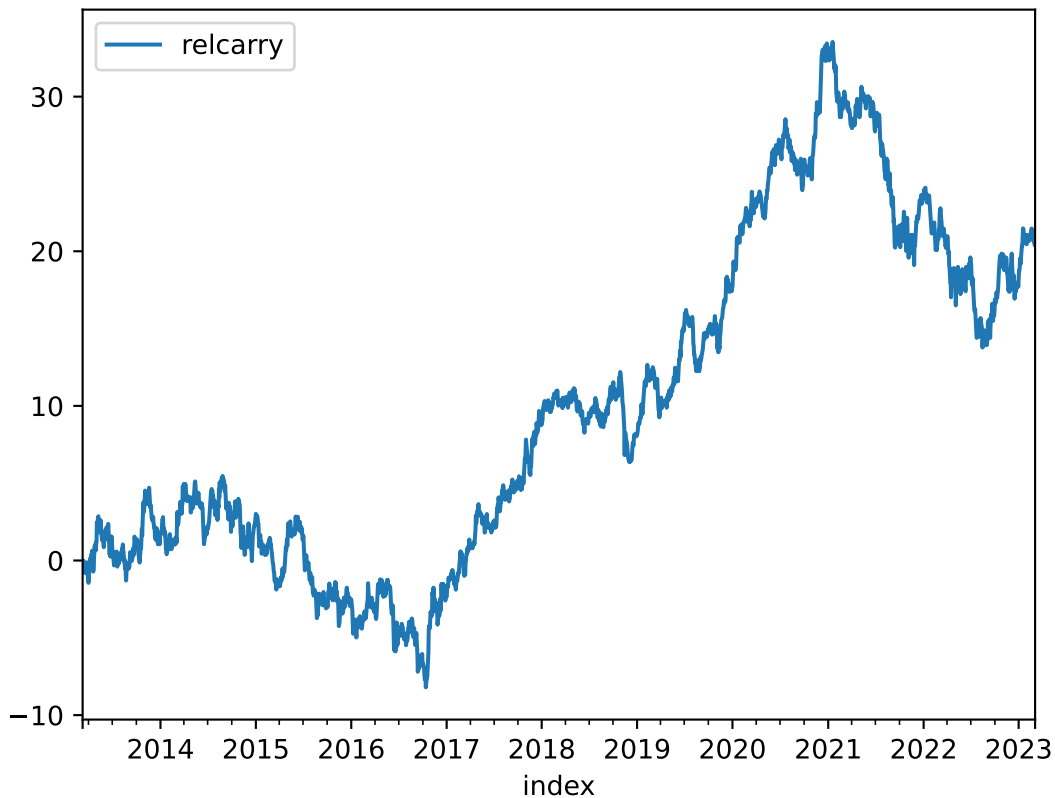ann. SR {'relcarry': 3.72}
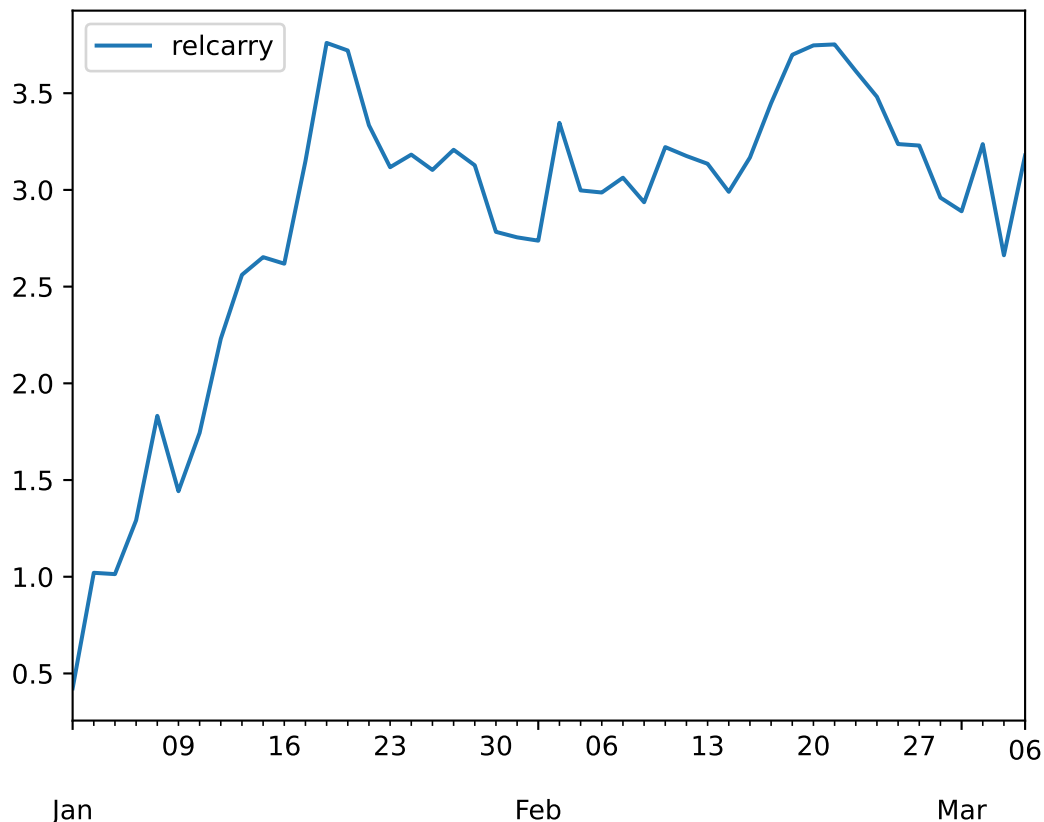
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -1.61}
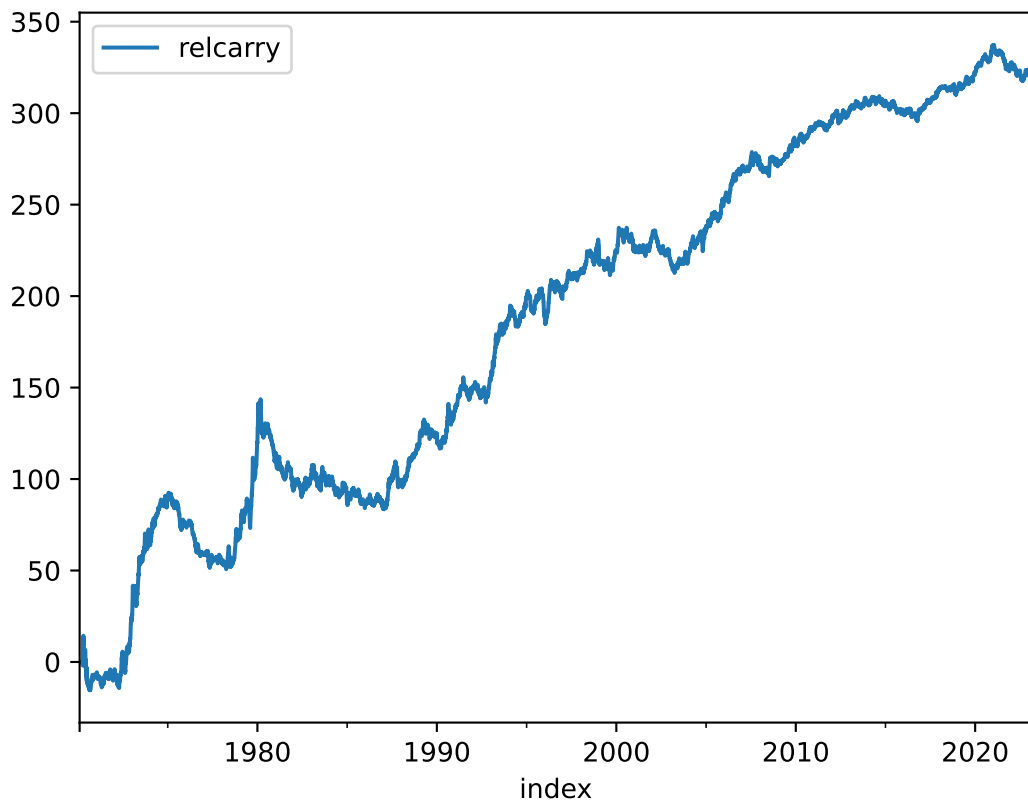ann. std {'relcarry': 7.112}
ann. SR {'relcarry': -0.23}
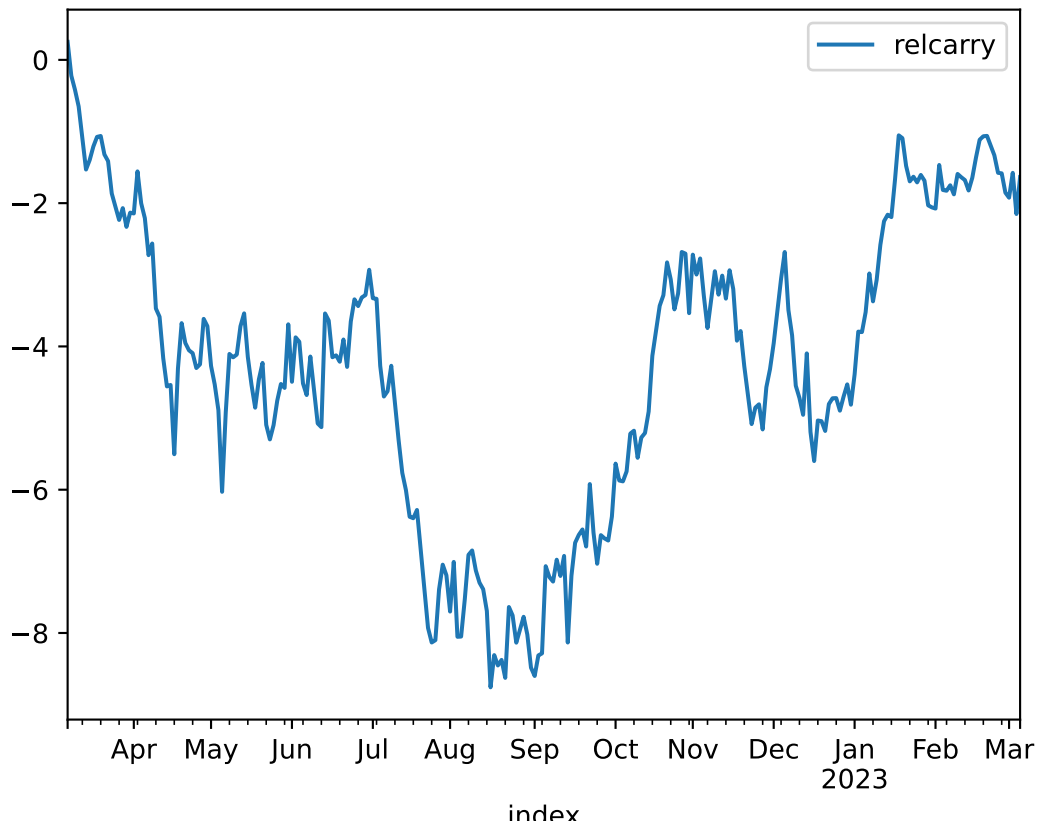
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.235}
ann. std {'relcarry': 6.79}
ann. SR {'relcarry': -0.03}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.052}
ann. std {'relcarry': 5.992}
ann. SR {'relcarry': 0.34}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.001}
ann. std {'relcarry': 9.975}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 1.25, 'skewabs365': -5.112, 'skewrv180': -6.791, 'skewrv365': -8.994}
ann. std {'skewabs180': 11.676, 'skewabs365': 10.993, 'skewrv180': 7.123, 'skewrv365': 7.257}
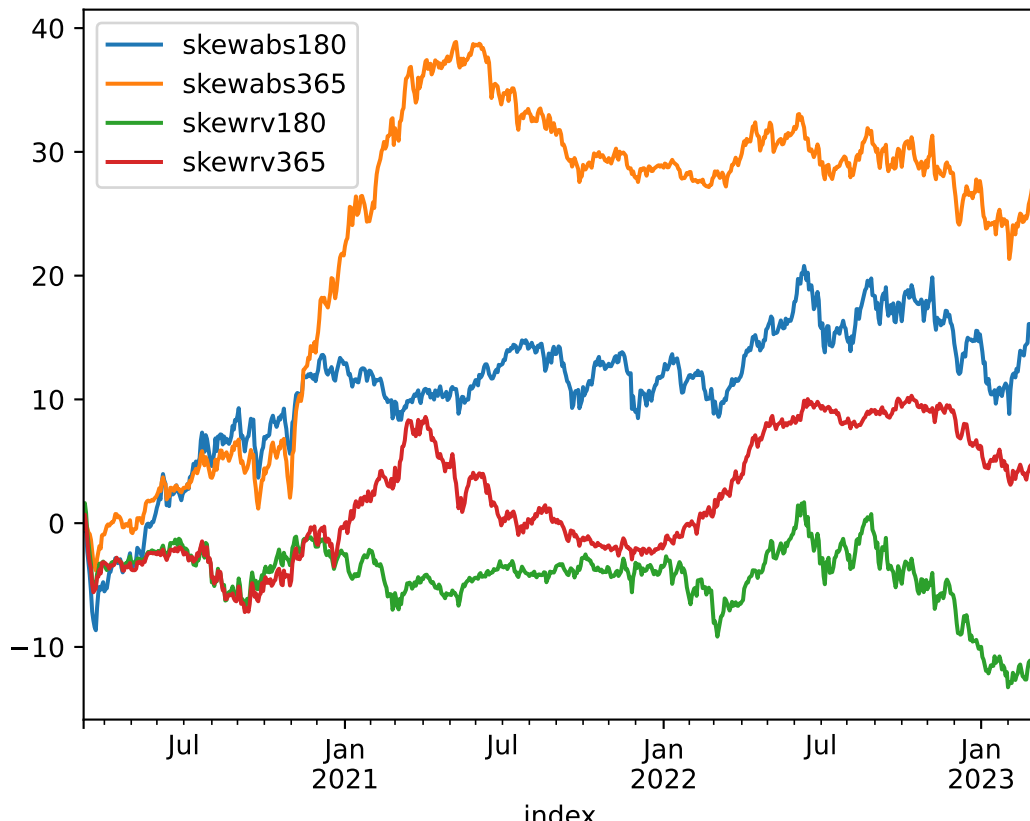ann. SR {'skewabs180': 0.11, 'skewabs365': -0.47, 'skewrv180': -0.95, 'skewrv365': -1.24}
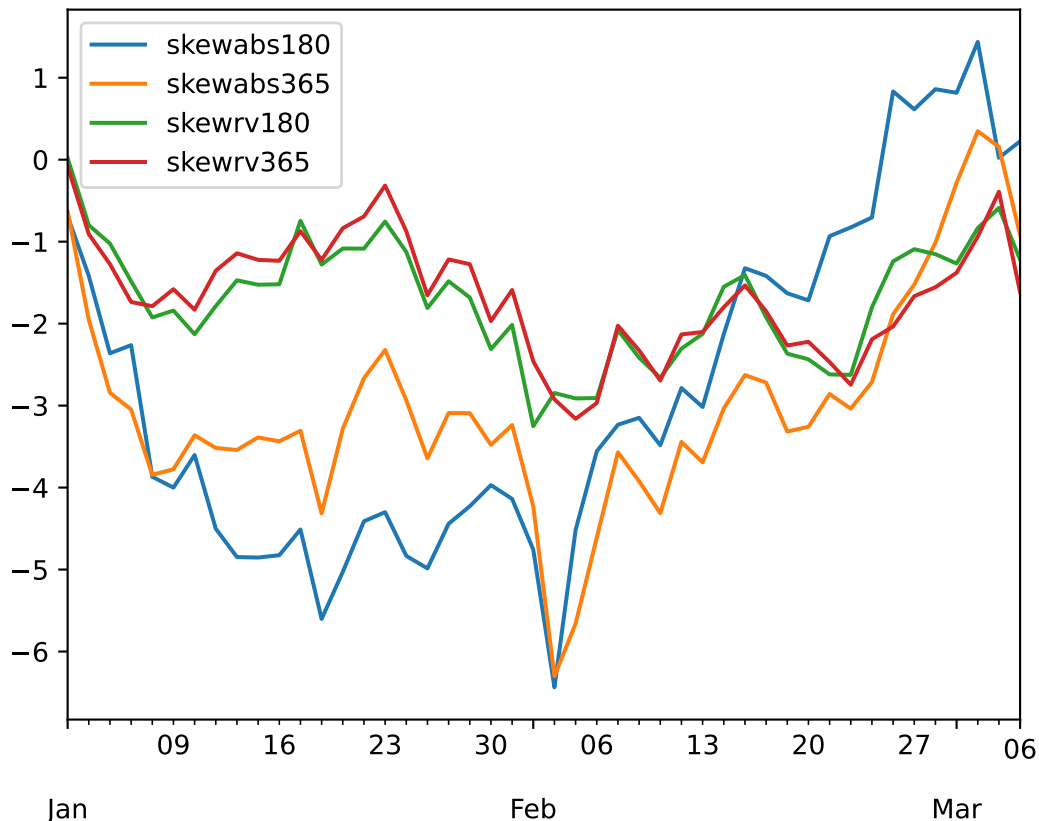
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 6.789, 'skewabs365': -1.364, 'skewrv180': -2.585, 'skewrv365': 2.554}
ann. std {'skewabs180': 10.554, 'skewabs365': 9.028, 'skewrv180': 9.02, 'skewrv365': 5.381}
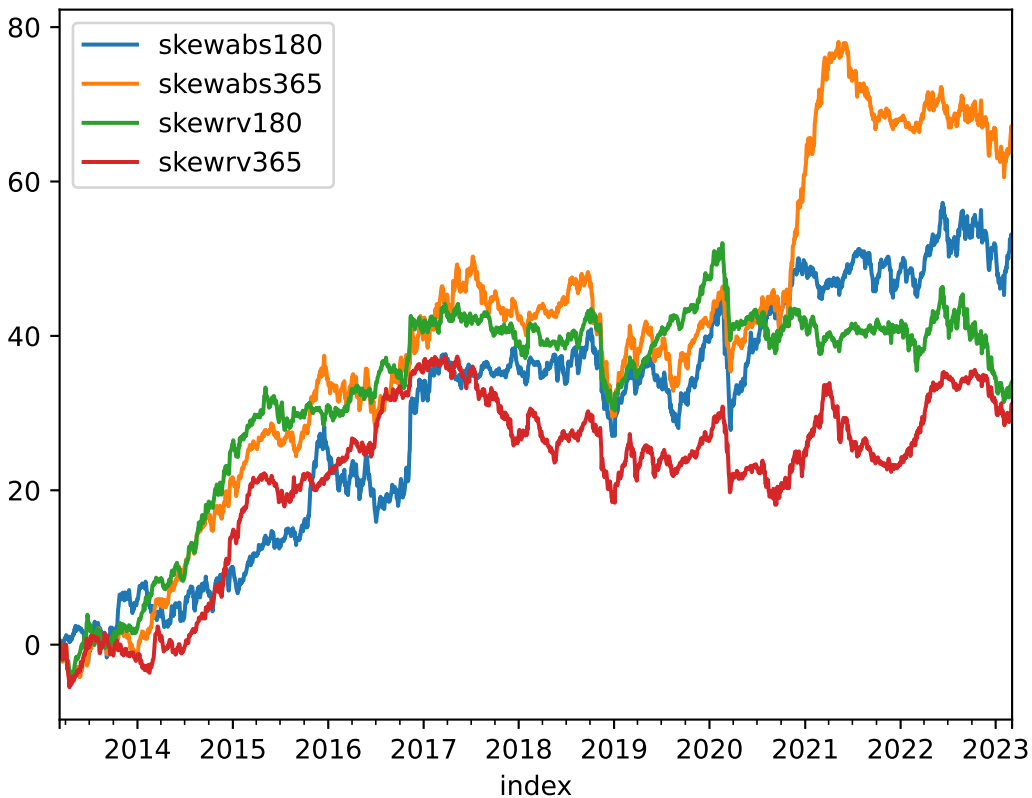ann. SR {'skewabs180': 0.64, 'skewabs365': -0.15, 'skewrv180': -0.29, 'skewrv365': 0.47}
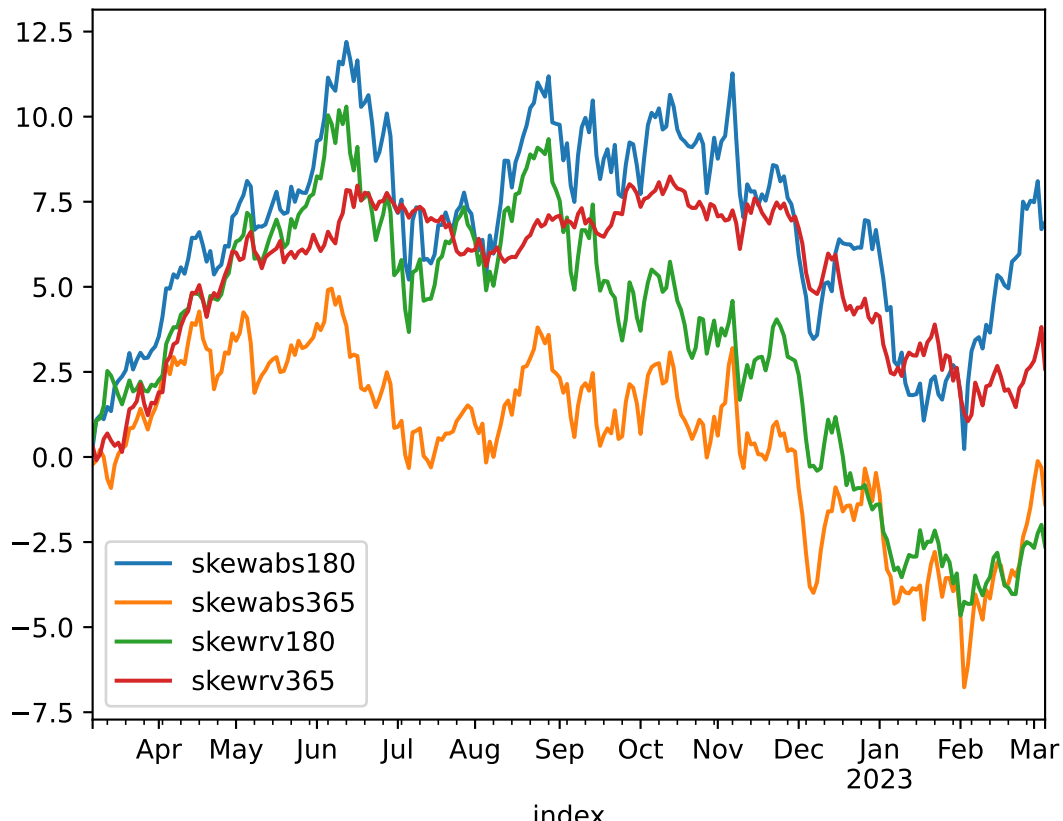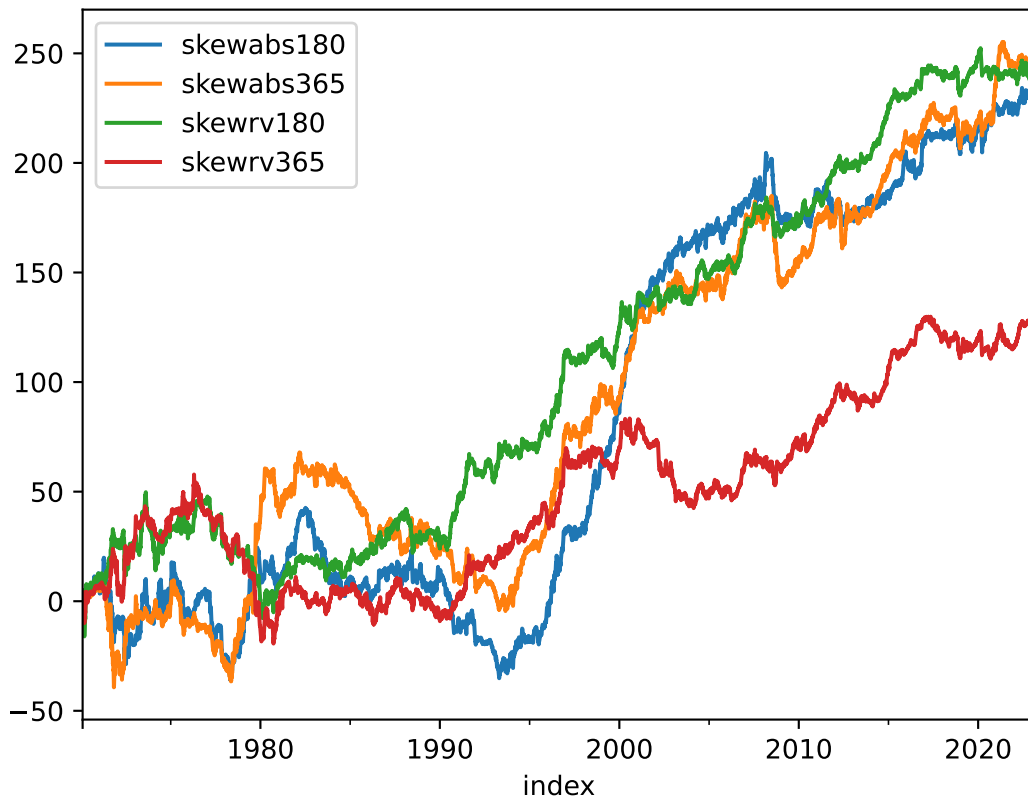
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 5.075, 'skewabs365': 8.761, 'skewrv180': -3.681, 'skewrv365': 1.523}
ann. std {'skewabs180': 9.383, 'skewabs365': 8.82, 'skewrv180': 7.462, 'skewrv365': 6.483}
ann. SR {'skewabs180': 0.54, 'skewabs365': 0.99, 'skewrv180': -0.49, 'skewrv365': 0.23}
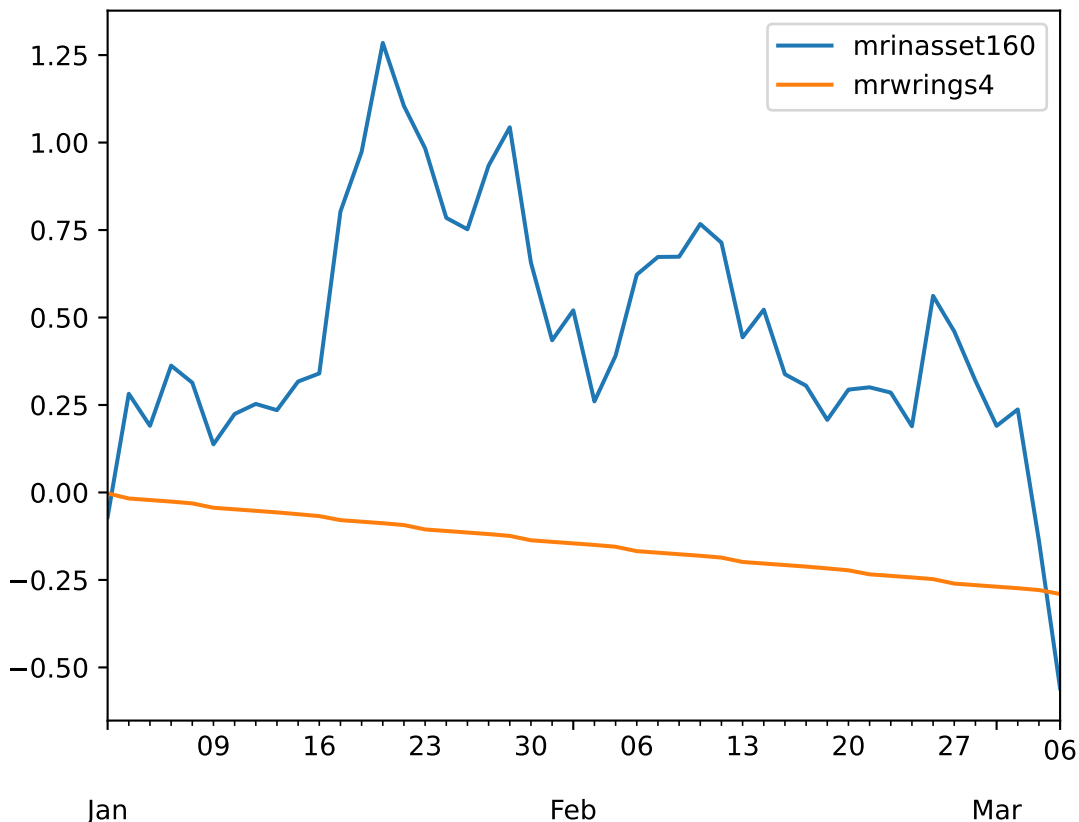
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.101, 'skewabs365': 6.474, 'skewrv180': 3.283, 'skewrv365': 2.942}
ann. std {'skewabs180': 8.093, 'skewabs365': 8.027, 'skewrv180': 6.562, 'skewrv365': 6.158}
ann. SR {'skewabs180': 0.63, 'skewabs365': 0.81, 'skewrv180': 0.5, 'skewrv365': 0.48}
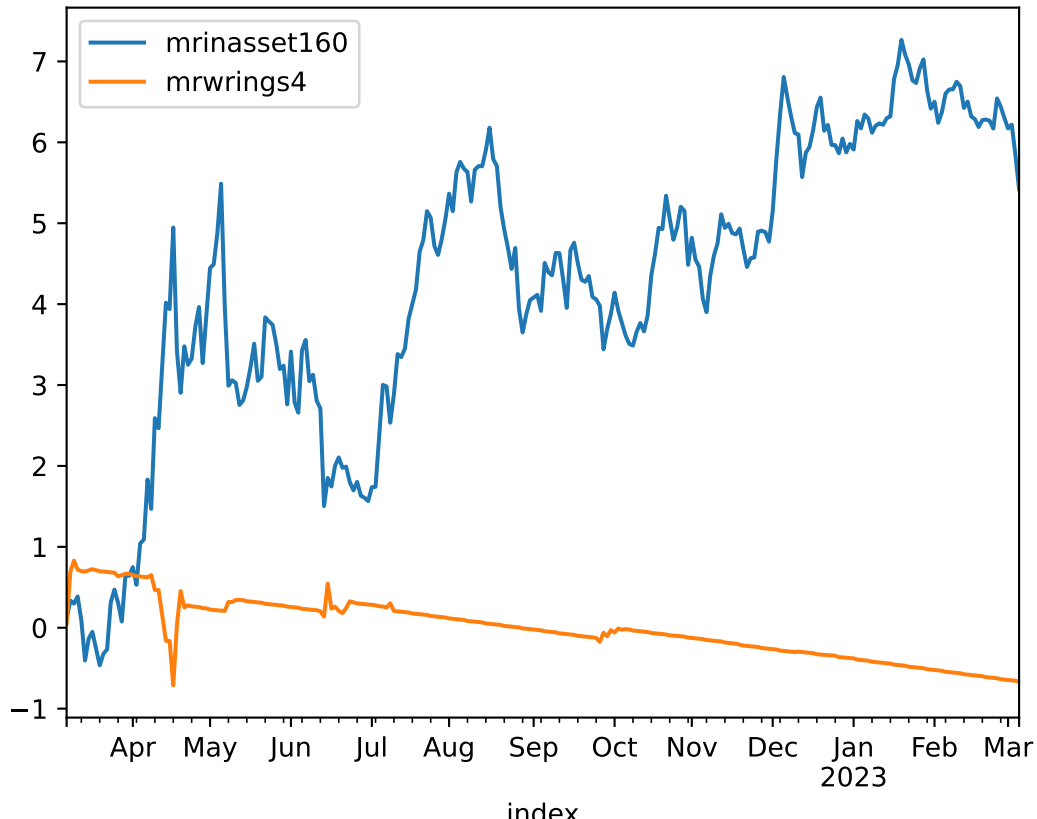
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.232, 'skewabs365': 4.493, 'skewrv180': 4.321, 'skewrv365': 2.264}
ann. std {'skewabs180': 10.78, 'skewabs365': 10.239, 'skewrv180': 9.45, 'skewrv365': 8.743}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.46, 'skewrv365': 0.26}
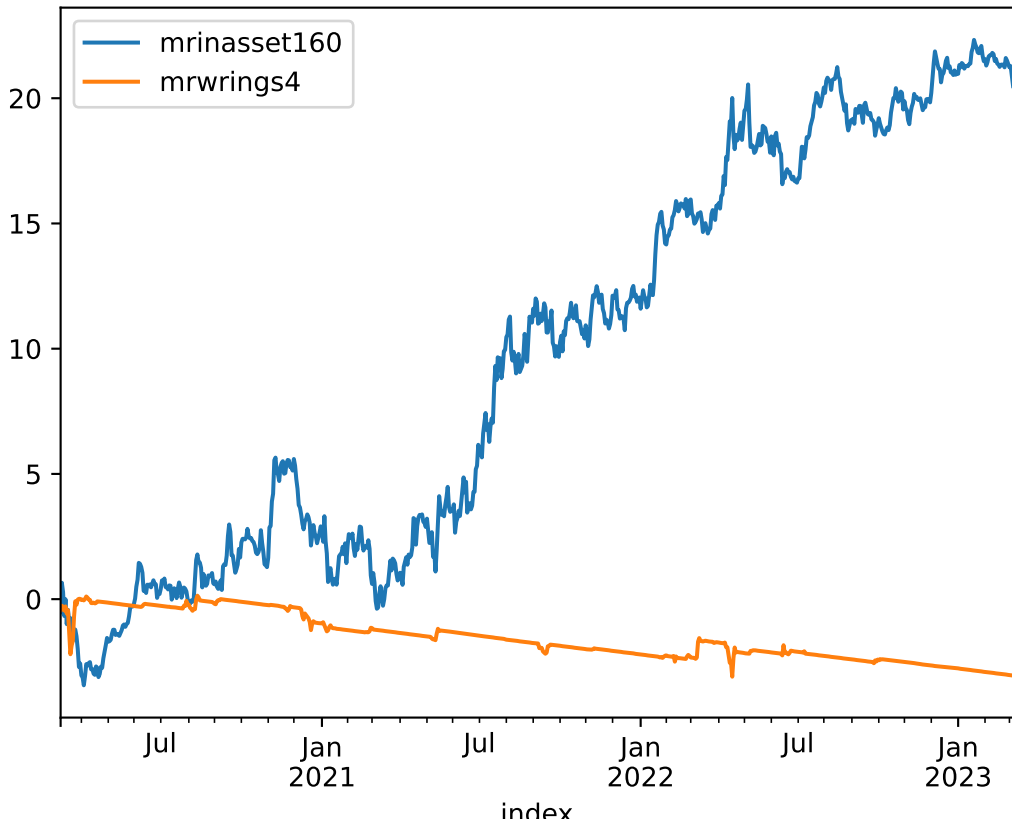
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': -3.115, 'mrwrings4': -1.615}
ann. std {'mrinasset160': 3.1, 'mrwrings4': 0.053}
ann. SR {'mrinasset160': -1.0, 'mrwrings4': -30.37}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 5.338, 'mrwrings4': -0.656}
ann. std {'mrinasset160': 5.582, 'mrwrings4': 1.438}
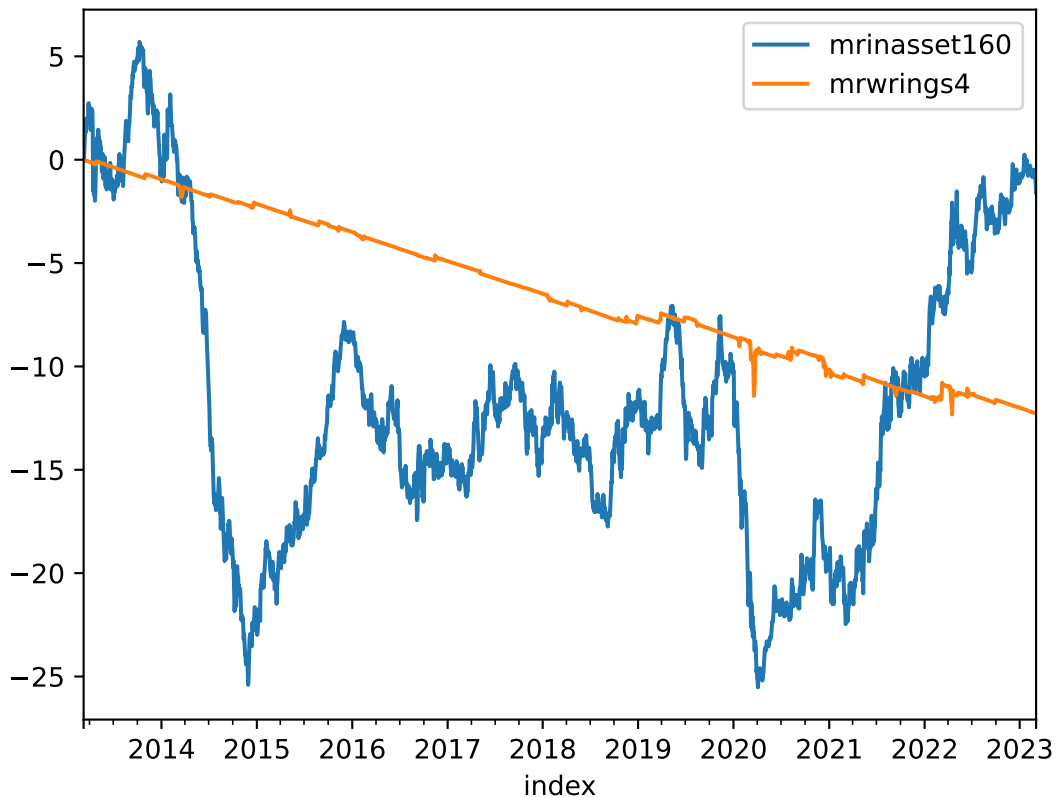ann. SR {'mrinasset160': 0.96, 'mrwrings4': -0.46}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.714, 'mrwrings4': -1.0}
ann. std {'mrinasset160': 6.482, 'mrwrings4': 1.496}
ann. SR {'mrinasset160': 1.04, 'mrwrings4': -0.67}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.157, 'mrwrings4': -1.206}
ann. std {'mrinasset160': 6.492, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': -0.02, 'mrwrings4': -1.34}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.149, 'mrwrings4': -2.32}
ann. std {'mrinasset160': 11.15, 'mrwrings4': 2.616}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.89}