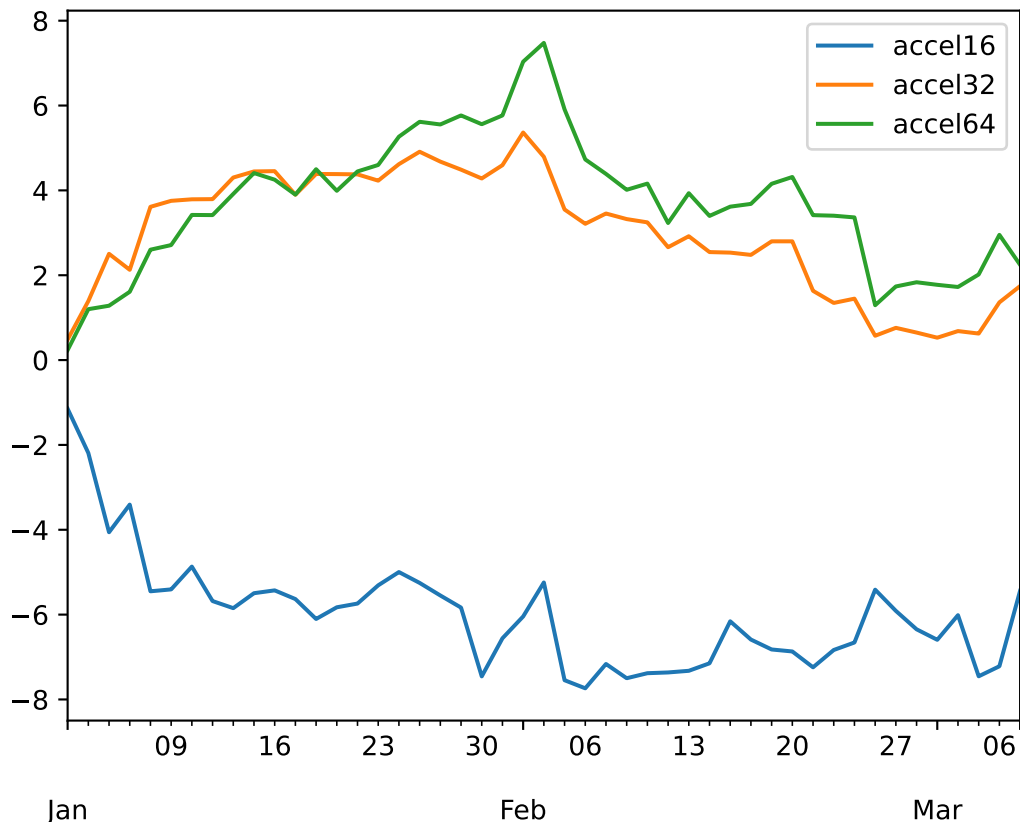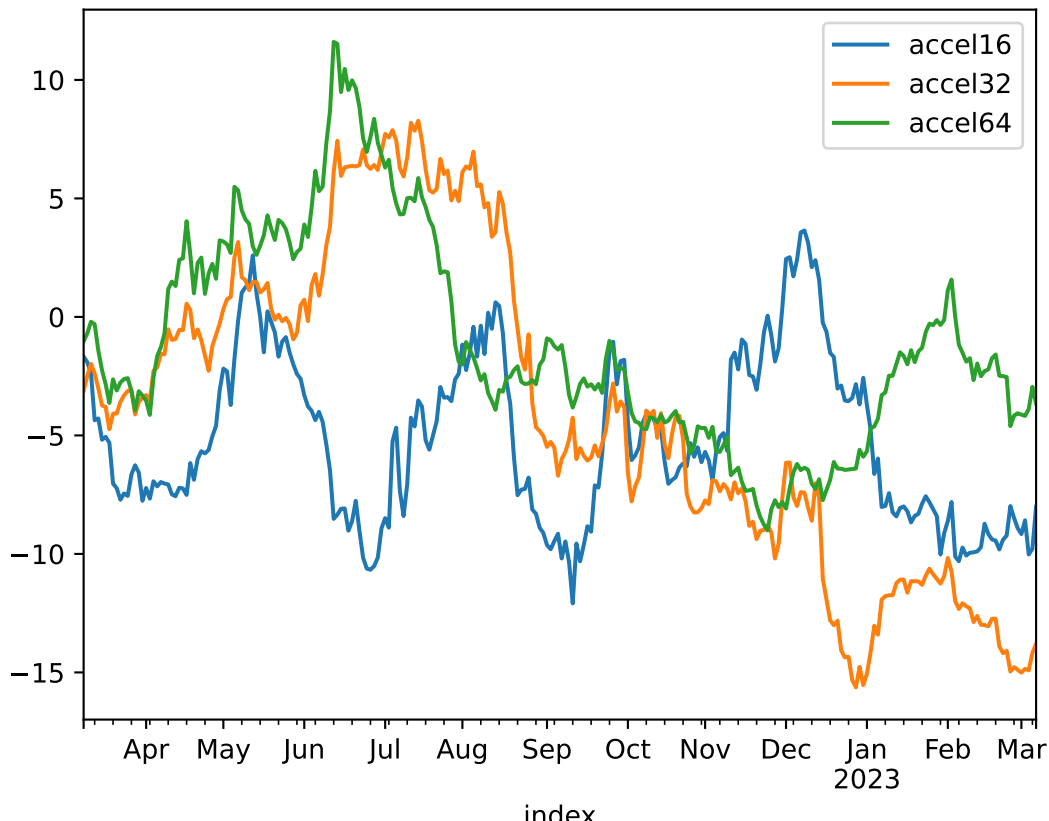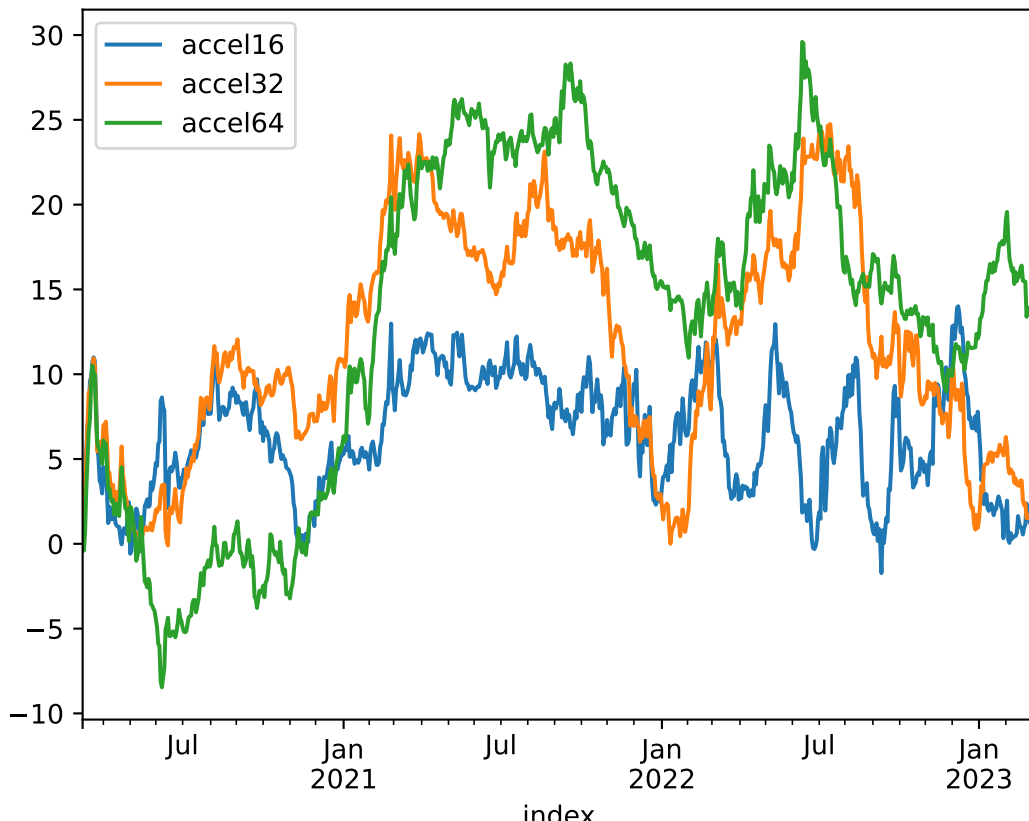Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -29.626, 'accel32': 9.499, 'accel64': 12.234}
ann. std {'accel16': 13.188, 'accel32': 8.249, 'accel64': 10.37}
ann. SR {'accel16': -2.25, 'accel32': 1.15, 'accel64': 1.18}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -7.884, 'accel32': -13.578, 'accel64': -3.598}
ann. std {'accel16': 16.005, 'accel32': 13.378, 'accel64': 11.593}
ann. SR {'accel16': -0.49, 'accel32': -1.01, 'accel64': -0.31}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 0.77, 'accel32': 0.877, 'accel64': 4.694}
ann. std {'accel16': 14.407, 'accel32': 12.897, 'accel64': 11.411}
ann. SR {'accel16': 0.05, 'accel32': 0.07, 'accel64': 0.41}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.918, 'accel32': -0.353, 'accel64': -0.53}
ann. std {'accel16': 11.993, 'accel32': 11.163, 'accel64': 9.58}
ann. SR {'accel16': 0.08, 'accel32': -0.03, 'accel64': -0.06}
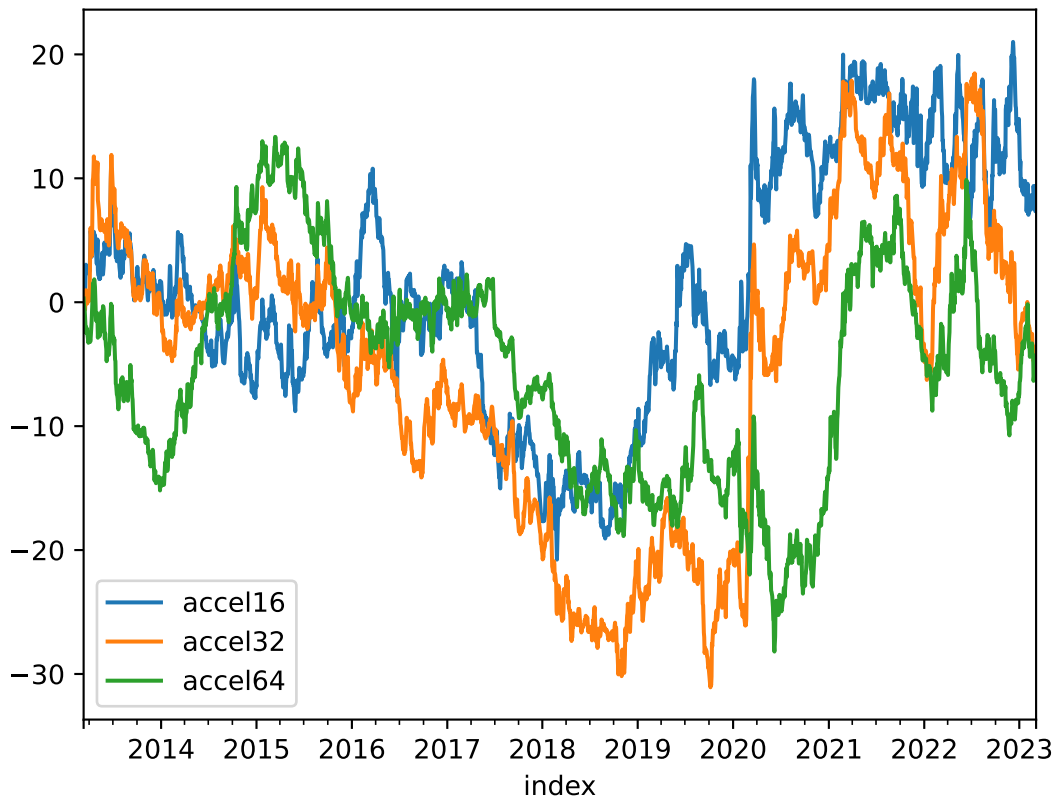
Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.958, 'accel32': 4.583, 'accel64': 4.731}
ann. std {'accel16': 15.662, 'accel32': 13.737, 'accel64': 13.252}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.36}
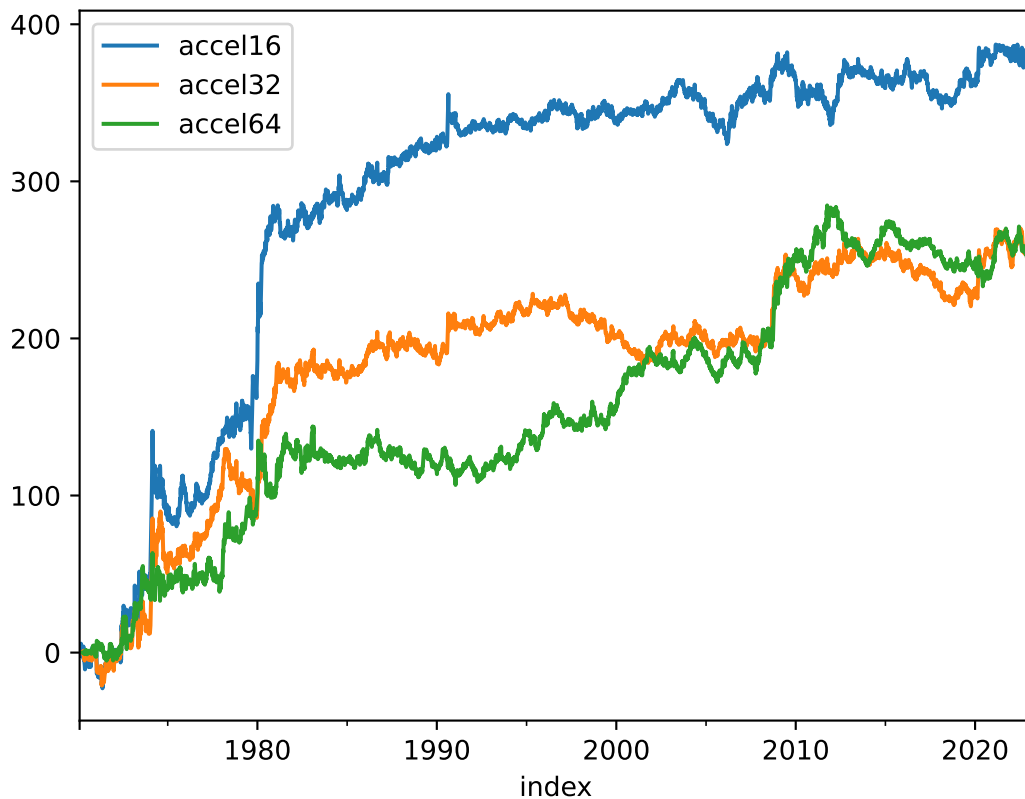
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -1.435, 'assettrend2': 10.709, 'assettrend32': -2.228, 'assettrend4': -2.661, 'assettrend64': -3.927, 'assettrend8': -4.618}
ann. std {'assettrend16': 2.393, 'assettrend2': 5.646, 'assettrend32': 1.752, 'assettrend4': 2.87, 'assettrend64': 2.253, 'assettrend8': 2.46}
ann. SR {'assettrend16': -0.6, 'assettrend2': 1.9, 'assettrend32': -1.27, 'assettrend4': -0.93, 'assettrend64': -1.74, 'assettrend8': -1.88}
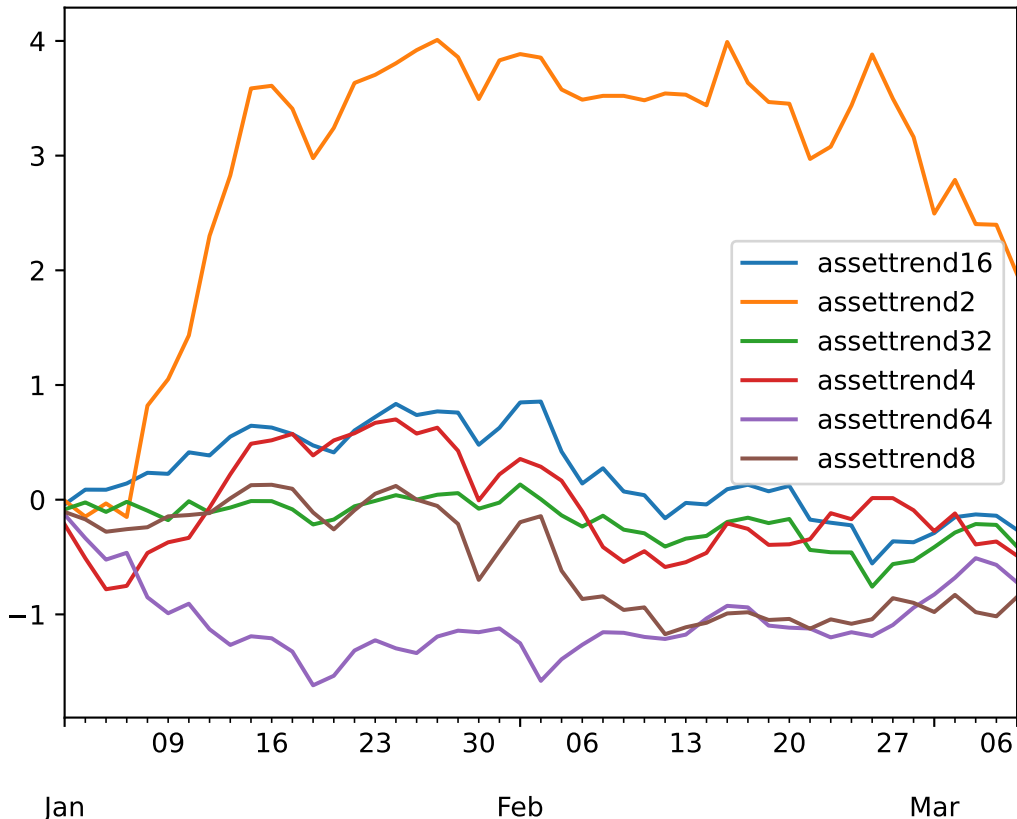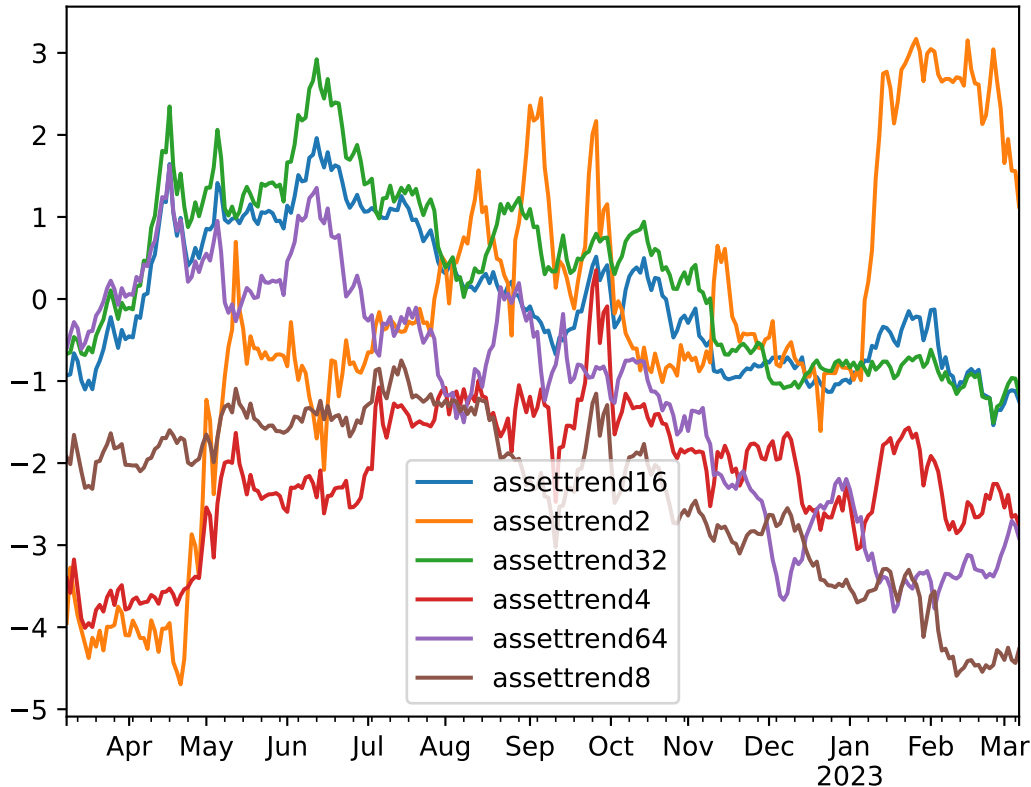
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -1.227, 'assettrend2': 1.11, 'assettrend32': -1.142, 'assettrend4': -2.714, 'assettrend64': -2.87, 'assettrend8': -4.202}
ann. std {'assettrend16': 2.616, 'assettrend2': 6.919, 'assettrend32': 2.859, 'assettrend4': 4.929, 'assettrend64': 3.017, 'assettrend8': 3.107}
ann. SR {'assettrend16': -0.47, 'assettrend2': 0.16, 'assettrend32': -0.4, 'assettrend4': -0.55, 'assettrend64': -0.95, 'assettrend8': -1.35}
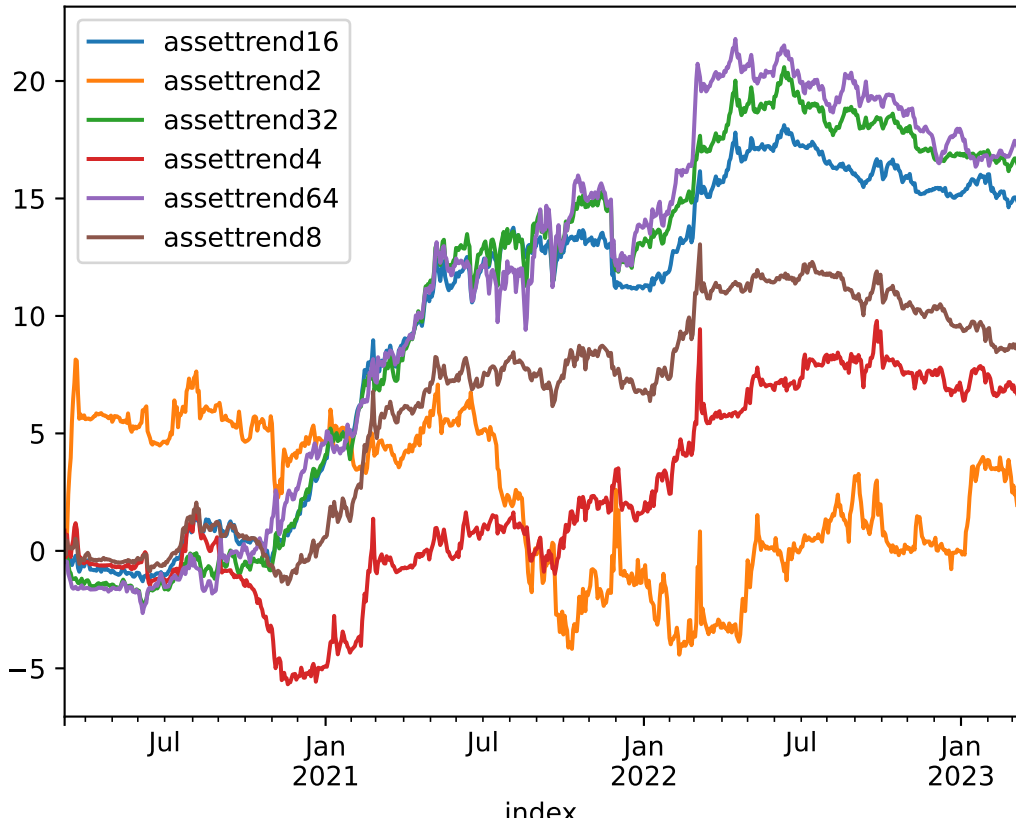
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.883, 'assettrend2': 0.64, 'assettrend32': 5.405, 'assettrend4': 2.187, 'assettrend64': 5.646, 'assettrend8': 2.875}
ann. std {'assettrend16': 3.465, 'assettrend2': 7.19, 'assettrend32': 4.239, 'assettrend4': 5.007, 'assettrend64': 5.038, 'assettrend8': 3.586}
ann. SR {'assettrend16': 1.41, 'assettrend2': 0.09, 'assettrend32': 1.28, 'assettrend4': 0.44, 'assettrend64': 1.12, 'assettrend8': 0.8}
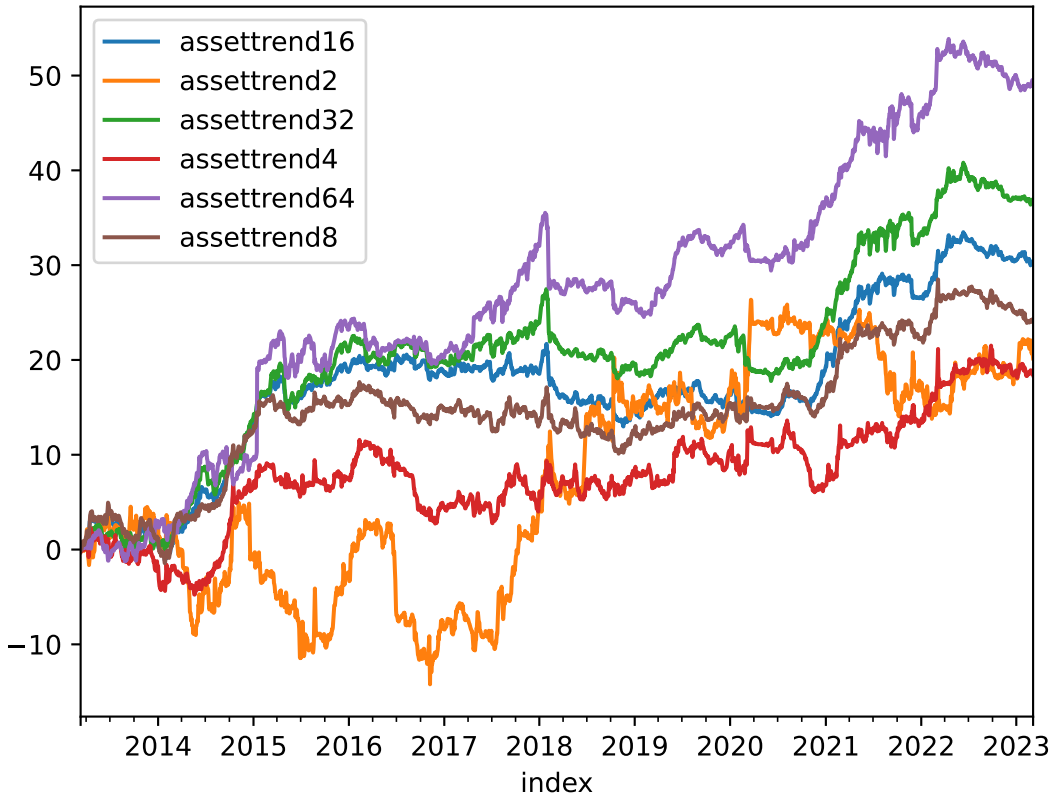
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.973, 'assettrend2': 1.98, 'assettrend32': 3.607, 'assettrend4': 1.807, 'assettrend64': 4.843, 'assettrend8': 2.379}
ann. std {'assettrend16': 3.242, 'assettrend2': 8.216, 'assettrend32': 3.699, 'assettrend4': 4.979, 'assettrend64': 5.284, 'assettrend8': 3.562}
ann. SR {'assettrend16': 0.92, 'assettrend2': 0.24, 'assettrend32': 0.97, 'assettrend4': 0.36, 'assettrend64': 0.92, 'assettrend8': 0.67}
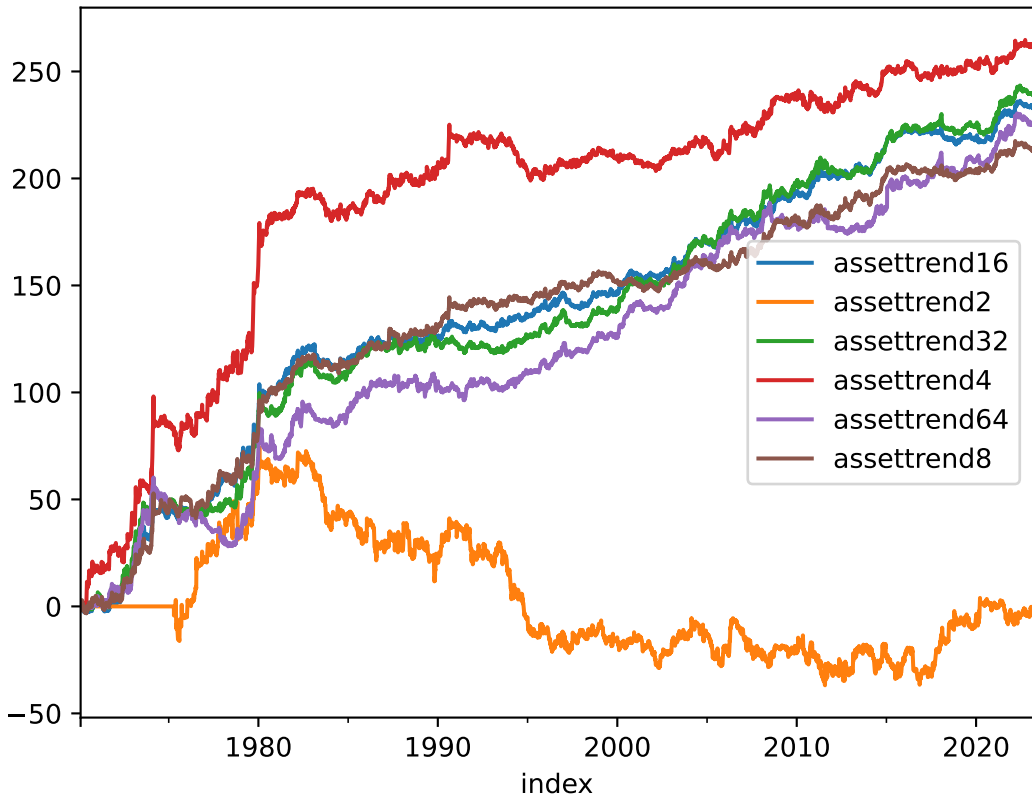
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.308, 'assettrend2': -0.041, 'assettrend32': 4.424, 'assettrend4': 4.836, 'assettrend64': 4.175, 'assettrend8': 3.941}
ann. std {'assettrend16': 4.632, 'assettrend2': 10.016, 'assettrend32': 4.847, 'assettrend4': 7.336, 'assettrend64': 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': -6.064, 'breakout160': 7.399, 'breakout20': -19.235, 'breakout320': 8.751, 'breakout40': -5.128, 'breakout80': 14.595}
ann. std {'breakout10': 12.041, 'breakout160': 5.227, 'breakout20': 6.595, 'breakout320': 5.49, 'breakout40': 4.491, 'breakout80': 6.678}
ann. SR {'breakout10': -0.5, 'breakout160': 1.42, 'breakout20': -2.92, 'breakout320': 1.59, 'breakout40': -1.14, 'breakout80': 2.19}
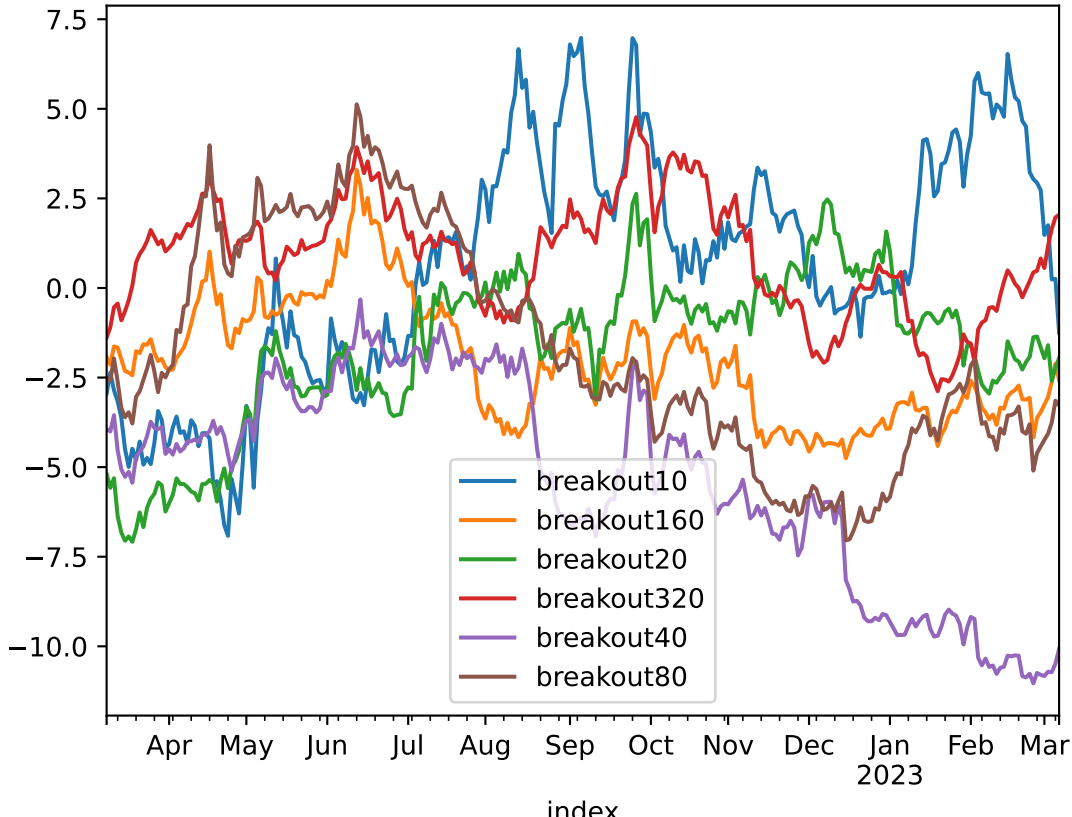
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': -1.228, 'breakout160': -2.534, 'breakout20': -1.923, 'breakout320': 2.013, 'breakout40': -9.917, 'breakout80': -3.227}
ann. std {'breakout10': 12.159, 'breakout160': 6.393, 'breakout20': 9.445, 'breakout320': 6.097, 'breakout40': 7.596, 'breakout80': 7.309}
ann. SR {'breakout10': -0.1, 'breakout160': -0.4, 'breakout20': -0.2, 'breakout320': 0.33, 'breakout40': -1.31, 'breakout80': -0.44}
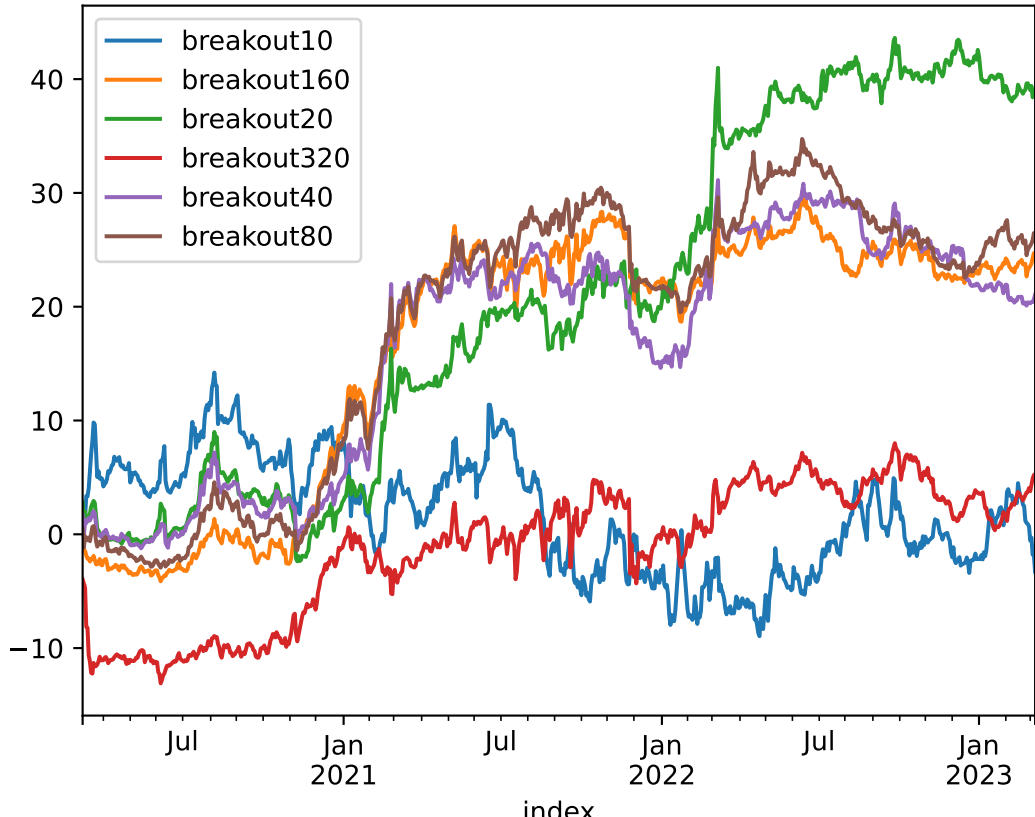
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -1.075, 'breakout160': 7.942, 'breakout20': 12.781, 'breakout320': 1.729, 'breakout40': 6.893, 'breakout80': 8.623}
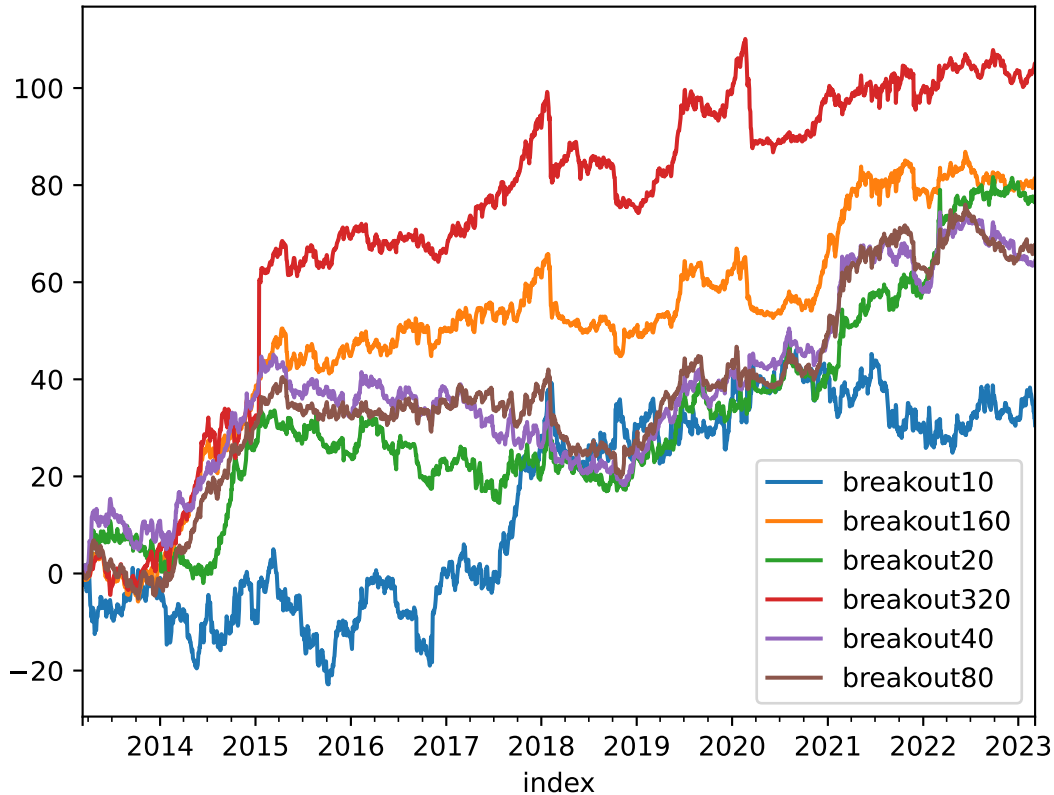ann. std {'breakout10': 13.576, 'breakout160': 9.208, 'breakout20': 11.108, 'breakout320': 10.246, 'breakout40': 9.58, 'breakout80': 9.099}
ann. SR {'breakout10': -0.08, 'breakout160': 0.86, 'breakout20': 1.15, 'breakout320': 0.17, 'breakout40': 0.72, 'breakout80': 0.95}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 2.999, 'breakout160': 7.955, 'breakout20': 7.57, 'breakout320': 10.323, 'breakout40': 6.318, 'breakout80': 6.638}
ann. std {'breakout10': 15.605, 'breakout160': 9.029, 'breakout20': 11.148, 'breakout320': 13.312, 'breakout40': 9.691, 'breakout80': 8.931}
ann. SR {'breakout10': 0.19, 'breakout160': 0.88, 'breakout20': 0.68, 'breakout320': 0.78, 'breakout40': 0.65, 'breakout80': 0.74}
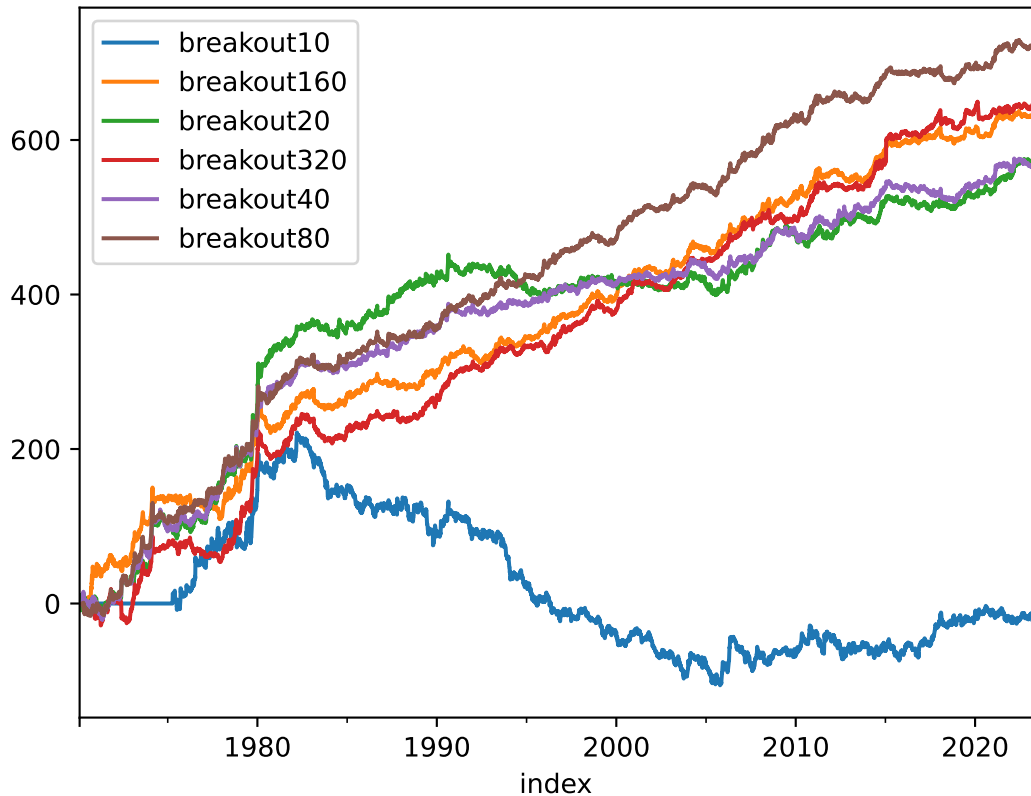
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.379, 'breakout160': 11.676, 'breakout20': 10.552, 'breakout320': 11.915, 'breakout40': 10.461, 'breakout80': 13.329}
ann. std {'breakout10': 20.754, 'breakout160': 12.435, 'breakout20': 15.981, 'breakout320': 12.998, 'breakout40': 13.18, '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': 13.211, 'momentum32': 8.163, 'momentum4': -26.761, 'momentum64': 4.982, 'momentum8': -13.361}
ann. std {'momentum16': 6.588, 'momentum32': 5.919, 'momentum4': 8.824, 'momentum64': 6.303, 'momentum8': 6.368}
ann. SR {'momentum16': 2.01, 'momentum32': 1.38, 'momentum4': -3.03, 'momentum64': 0.79, 'momentum8': -2.1}
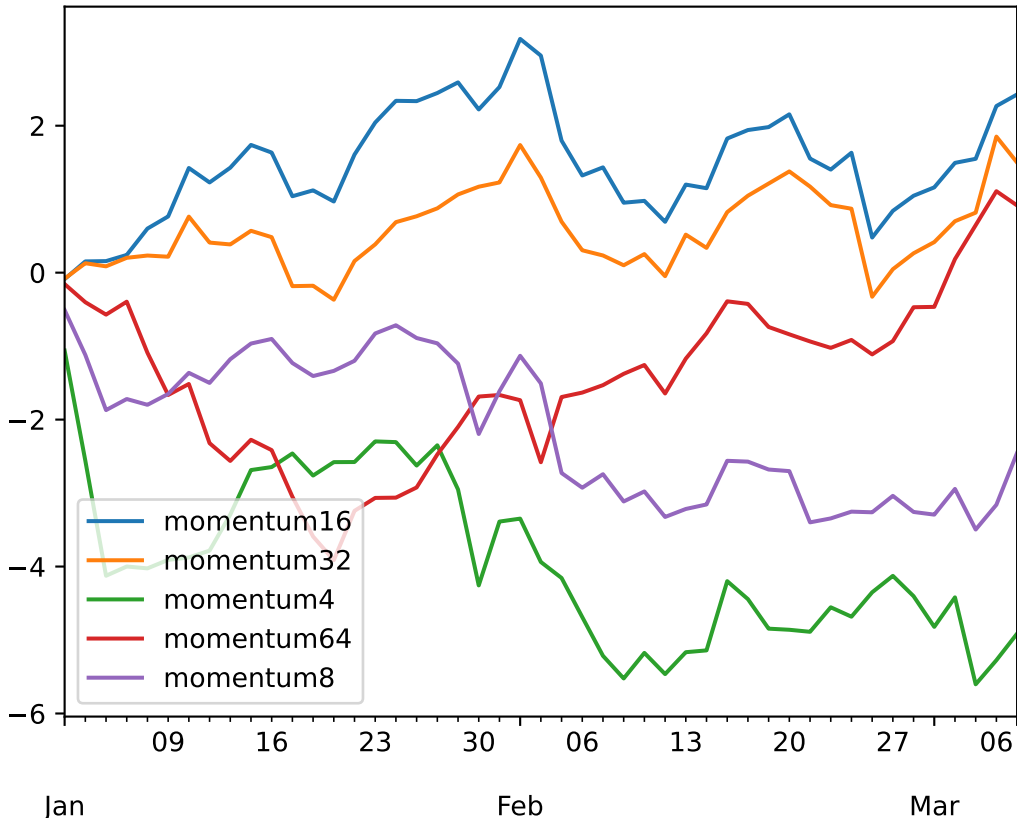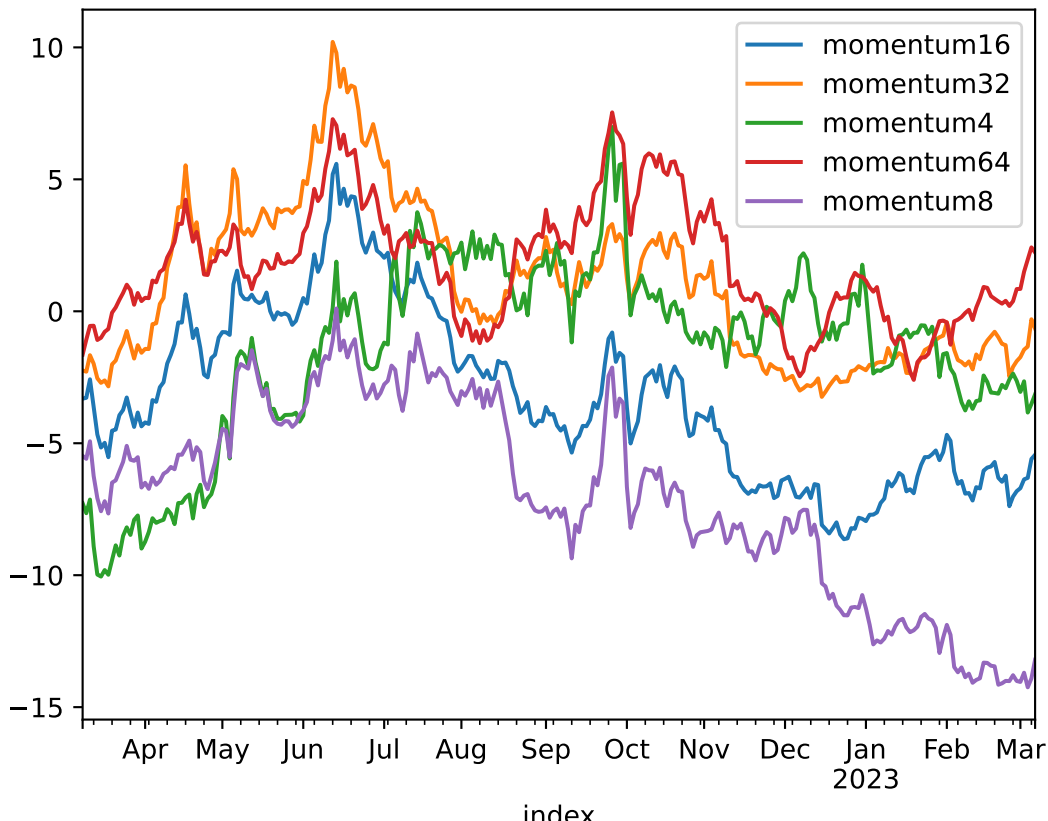
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -5.354, 'momentum32': -0.645, 'momentum4': -3.099, 'momentum64': 2.194, 'momentum8': -13.002}
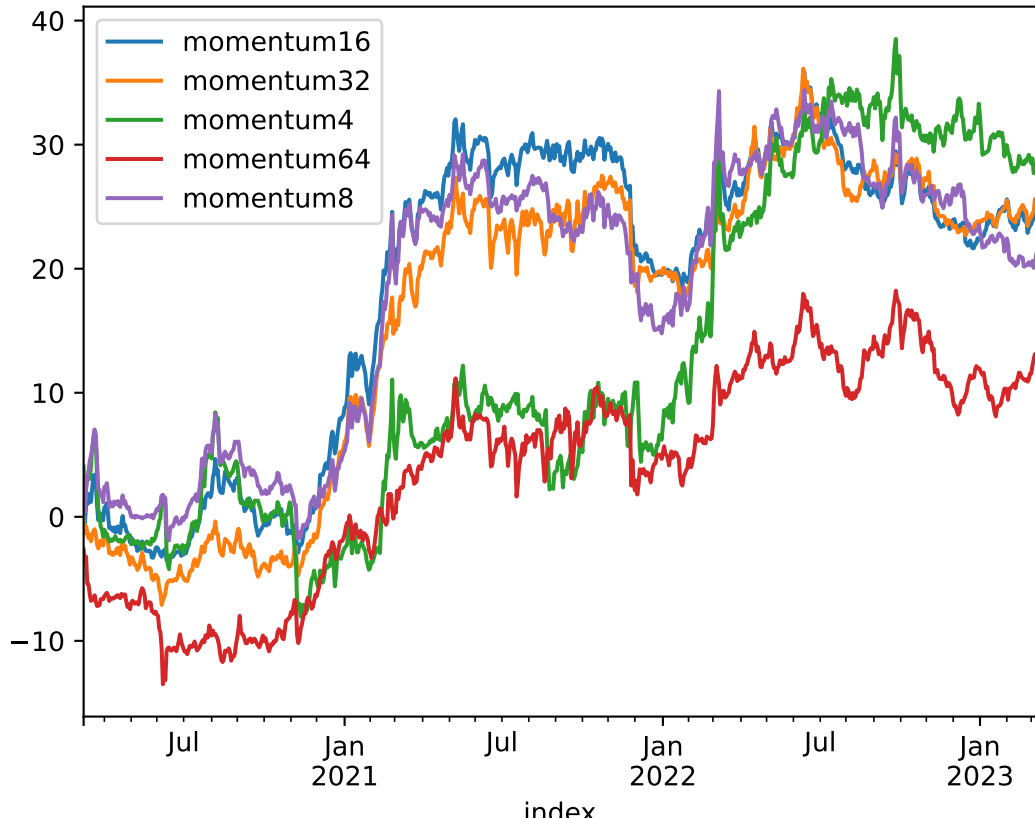ann. std {'momentum16': 9.166, 'momentum32': 9.108, 'momentum4': 14.637, 'momentum64': 8.635, 'momentum8': 11.125}
ann. SR {'momentum16': -0.58, 'momentum32': -0.07, 'momentum4': -0.21, 'momentum64': 0.25, 'momentum8': -1.17}
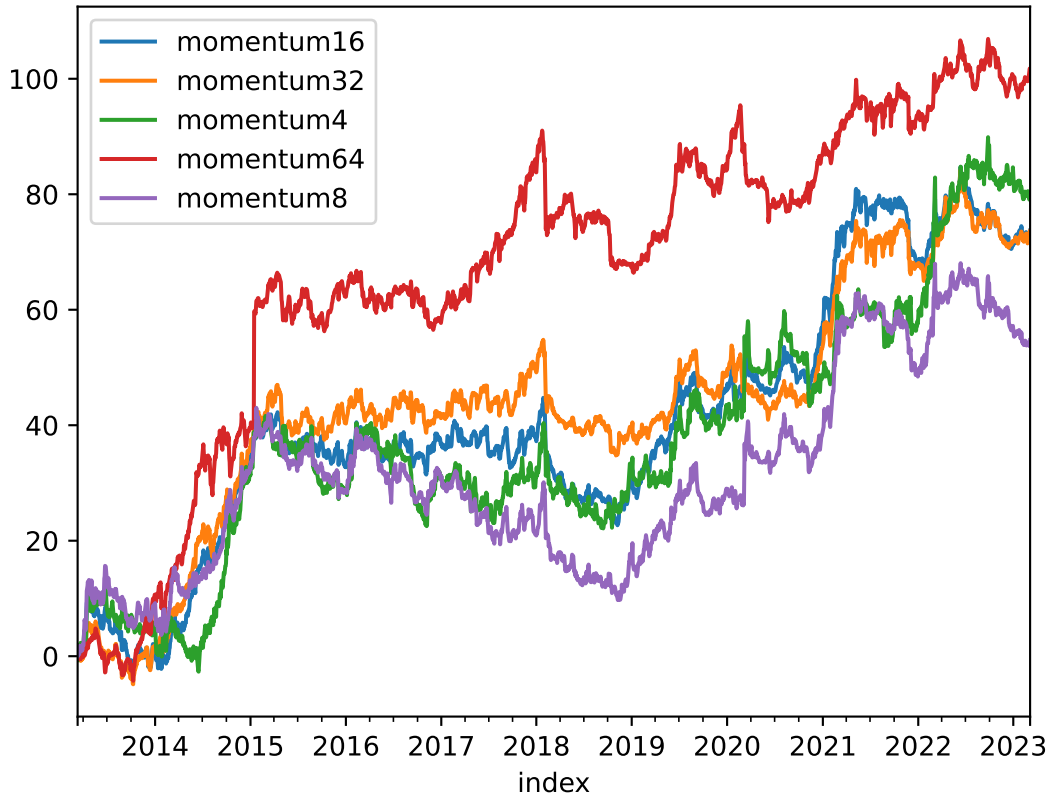
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 8.13, 'momentum32': 8.271, 'momentum4': 9.295, 'momentum64': 4.23, 'momentum8': 6.912}
ann. std {'momentum16': 10.455, 'momentum32': 10.449, 'momentum4': 14.954, 'momentum64': 10.637, 'momentum8': 11.988}
ann. SR {'momentum16': 0.78, 'momentum32': 0.79, 'momentum4': 0.62, 'momentum64': 0.4, 'momentum8': 0.58}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.239, 'momentum32': 7.199, 'momentum4': 7.831, 'momentum64': 9.976, 'momentum8': 5.377}
ann. std {'momentum16': 9.857, 'momentum32': 9.399, 'momentum4': 13.683, 'momentum64': 11.961, 'momentum8': 11.252}
ann. SR {'momentum16': 0.73, 'momentum32': 0.77, 'momentum4': 0.57, 'momentum64': 0.83, 'momentum8': 0.48}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.543, 'momentum32': 13.42, 'momentum4': 12.998, 'momentum64': 12.977, 'momentum8': 11.385}
ann. std {'momentum16': 14.131, 'momentum32': 13.741, 'momentum4': 19.997, 'momentum64': 13.354, 'momentum8': 15.789}
ann. SR {'momentum16': 0.96, 'momentum32': 0.98, 'momentum4': 0.65, 'momentum64': 0.97, 'momentum8': 0.72}
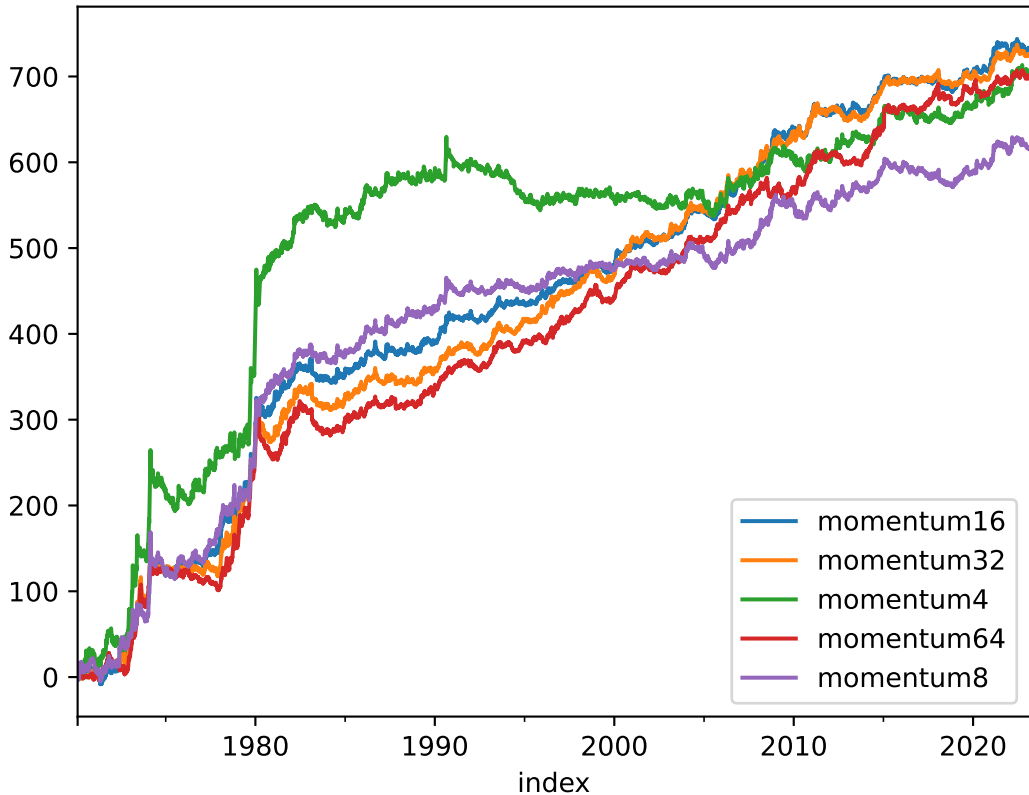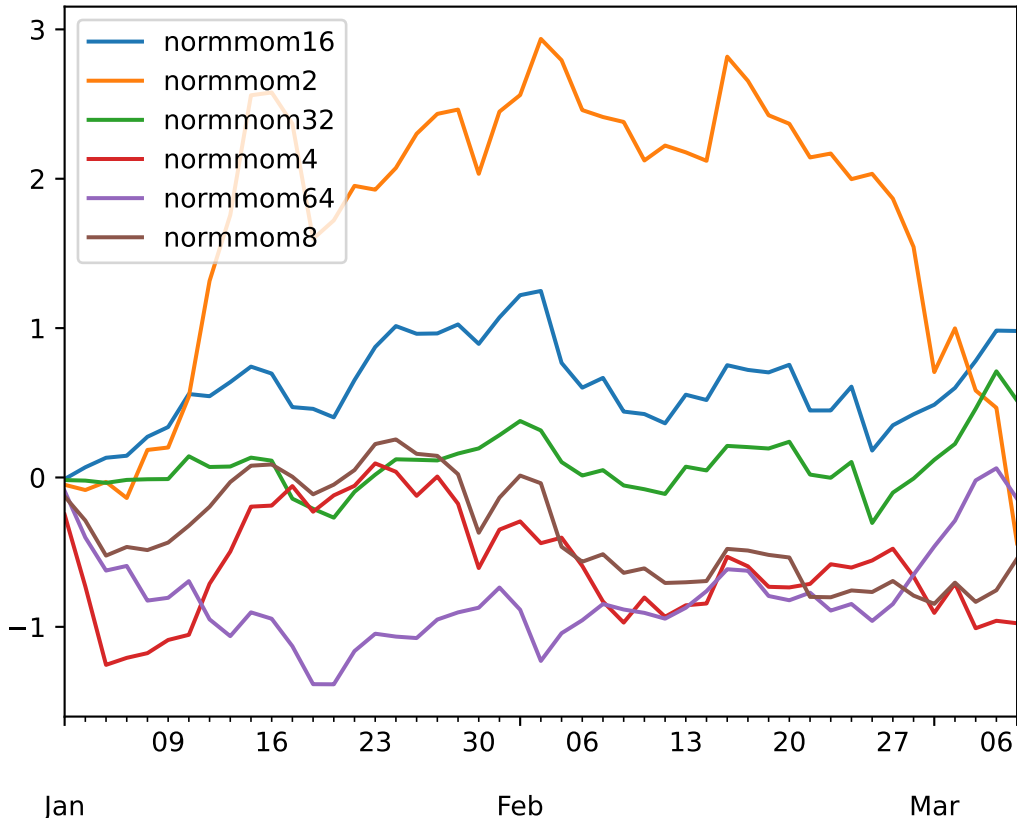
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 5.342, 'normmom2': -2.402, 'normmom32': 2.806, 'normmom4': -5.316, 'normmom64': -0.778, 'normmom8': -2.958}
ann. std {'normmom16': 2.569, 'normmom2': 5.671, 'normmom32': 2.068, 'normmom4': 3.158, 'normmom64': 2.43, 'normmom8': 2.279}
ann. SR {'normmom16': 2.08, 'normmom2': -0.42, 'normmom32': 1.36, 'normmom4': -1.68, 'normmom64': -0.32, 'normmom8': -1.3}
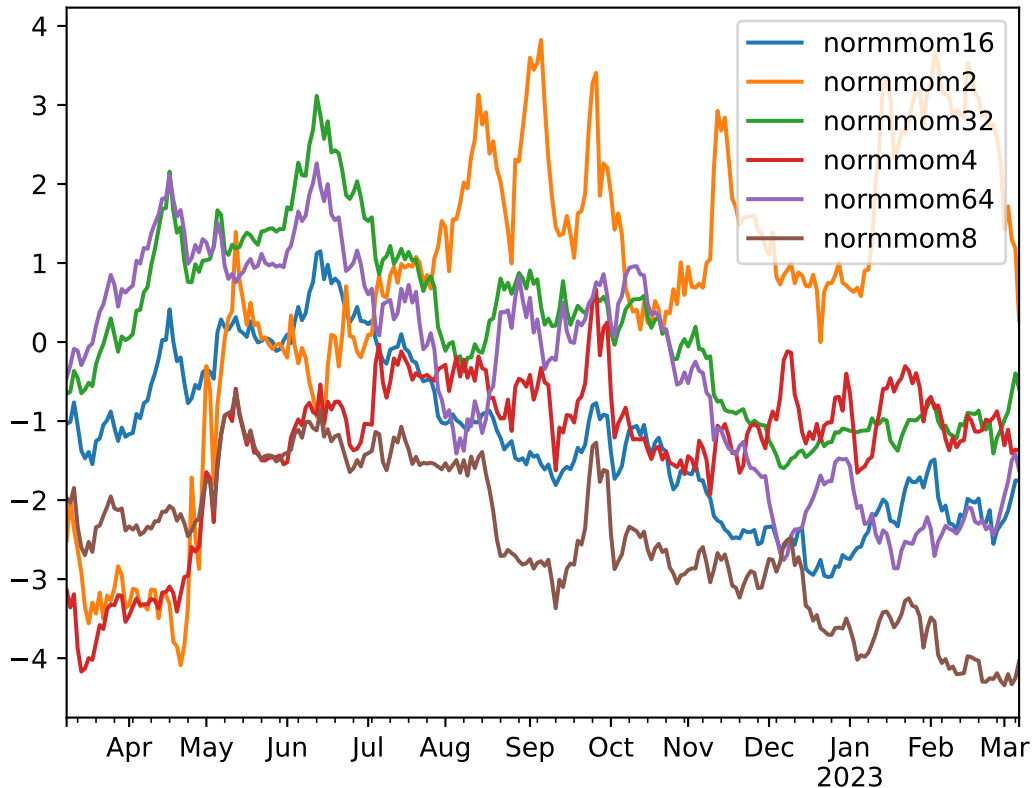
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -1.727, 'normmom2': 0.273, 'normmom32': -0.582, 'normmom4': -1.354, 'normmom64': -1.597, 'normmom8': -3.978}
ann. std {'normmom16': 2.686, 'normmom2': 6.792, 'normmom32': 2.779, 'normmom4': 4.957, 'normmom64': 3.132, 'normmom8': 3.378}
ann. SR {'normmom16': -0.64, 'normmom2': 0.04, 'normmom32': -0.21, 'normmom4': -0.27, 'normmom64': -0.51, 'normmom8': -1.18}
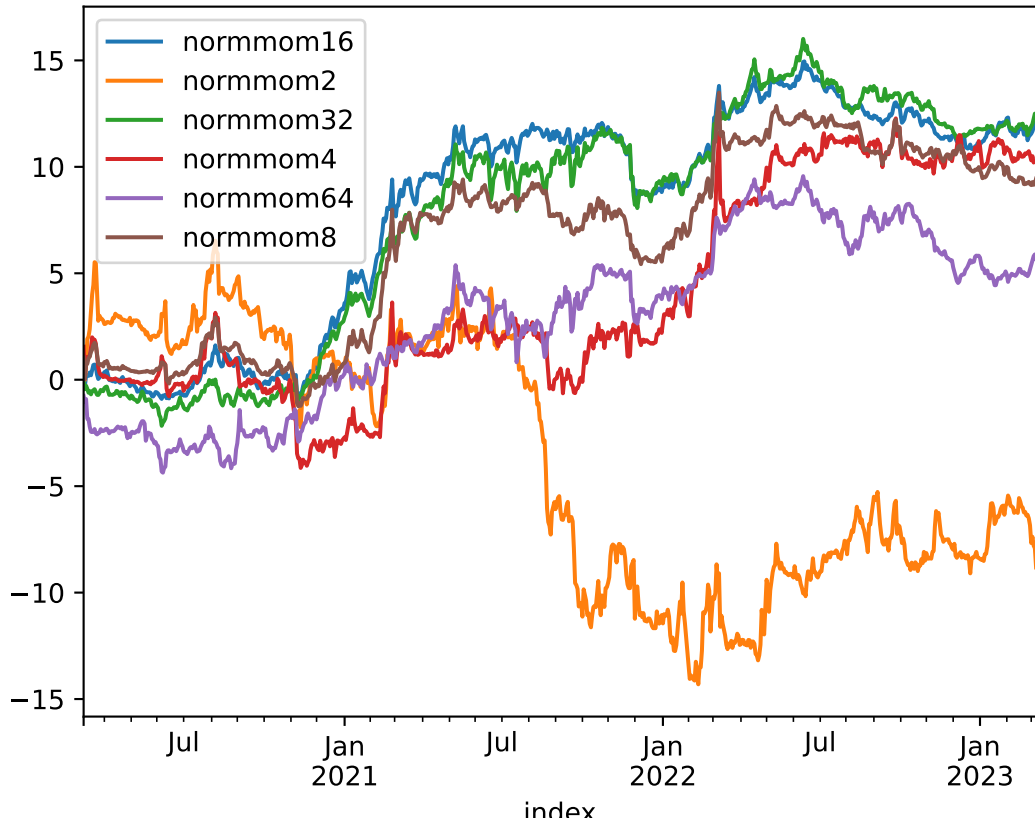
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.944, 'normmom2': -2.887, 'normmom32': 4.028, 'normmom4': 3.351, 'normmom64': 1.86, 'normmom8': 3.092}
ann. std {'normmom16': 3.538, 'normmom2': 7.679, 'normmom32': 3.895, 'normmom4': 5.434, 'normmom64': 4.165, 'normmom8': 4.023}
ann. SR {'normmom16': 1.11, 'normmom2': -0.38, 'normmom32': 1.03, 'normmom4': 0.62, 'normmom64': 0.45, 'normmom8': 0.77}
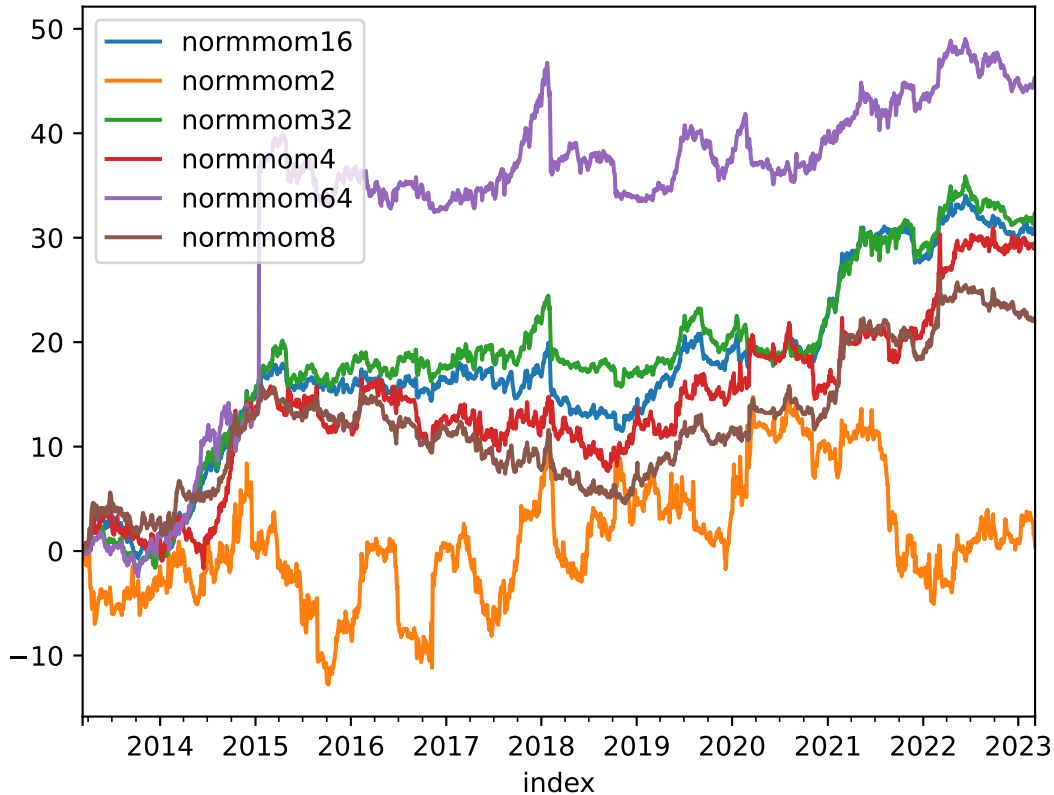
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.056, 'normmom2': 0.04, 'normmom32': 3.161, 'normmom4': 2.842, 'normmom64': 4.434, 'normmom8': 2.192}
ann. std {'normmom16': 3.549, 'normmom2': 8.977, 'normmom32': 3.698, 'normmom4': 5.46, 'normmom64': 8.482, 'normmom8': 4.017}
ann. SR {'normmom16': 0.86, 'normmom2': 0.0, 'normmom32': 0.85, 'normmom4': 0.52, 'normmom64': 0.52, 'normmom8': 0.55}
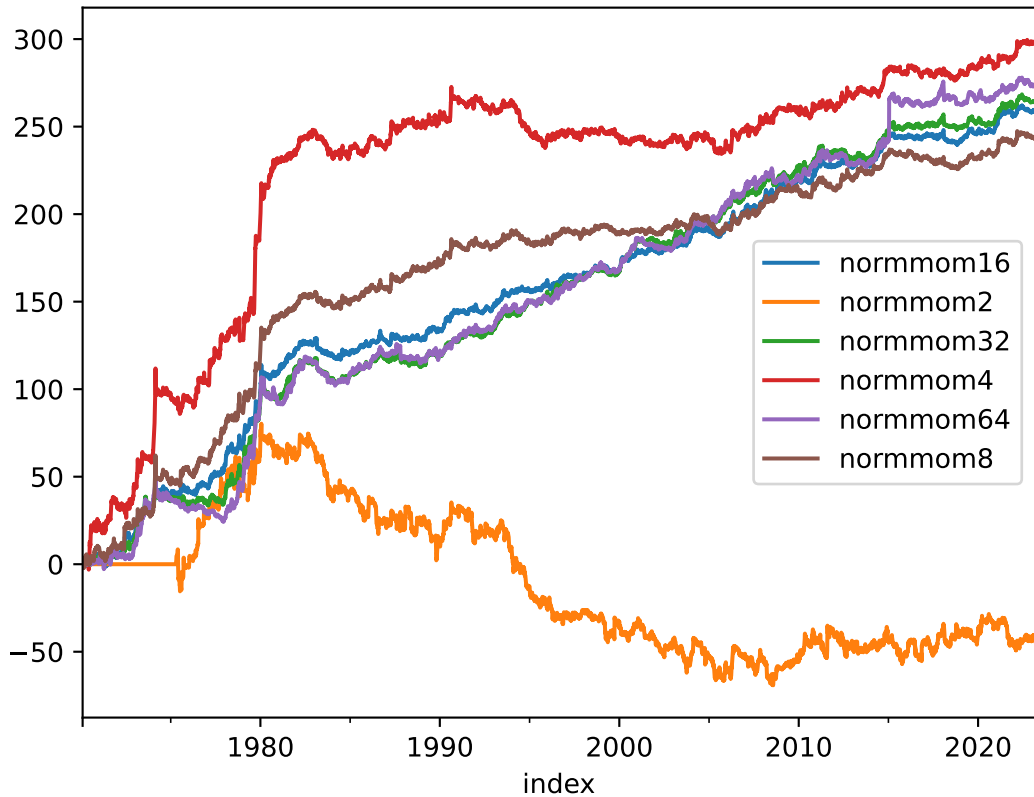
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.792, 'normmom2': -0.809, 'normmom32': 4.893, 'normmom4': 5.498, 'normmom64': 5.067, 'normmom8': 4.499}
ann. std {'normmom16': 4.889, 'normmom2': 11.168, 'normmom32': 4.947, 'normmom4': 8.289, 'normmom64': 6.234, 'normmom8': 5.902}
ann. 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': -20.663, 'relmomentum20': -15.786, 'relmomentum40': 21.913, 'relmomentum80': 19.344}
ann. std {'relmomentum10': 6.957, 'relmomentum20': 7.149, 'relmomentum40': 5.0, 'relmomentum80': 4.04}
ann. SR {'relmomentum10': -2.97, 'relmomentum20': -2.21, 'relmomentum40': 4.38, 'relmomentum80': 4.79}
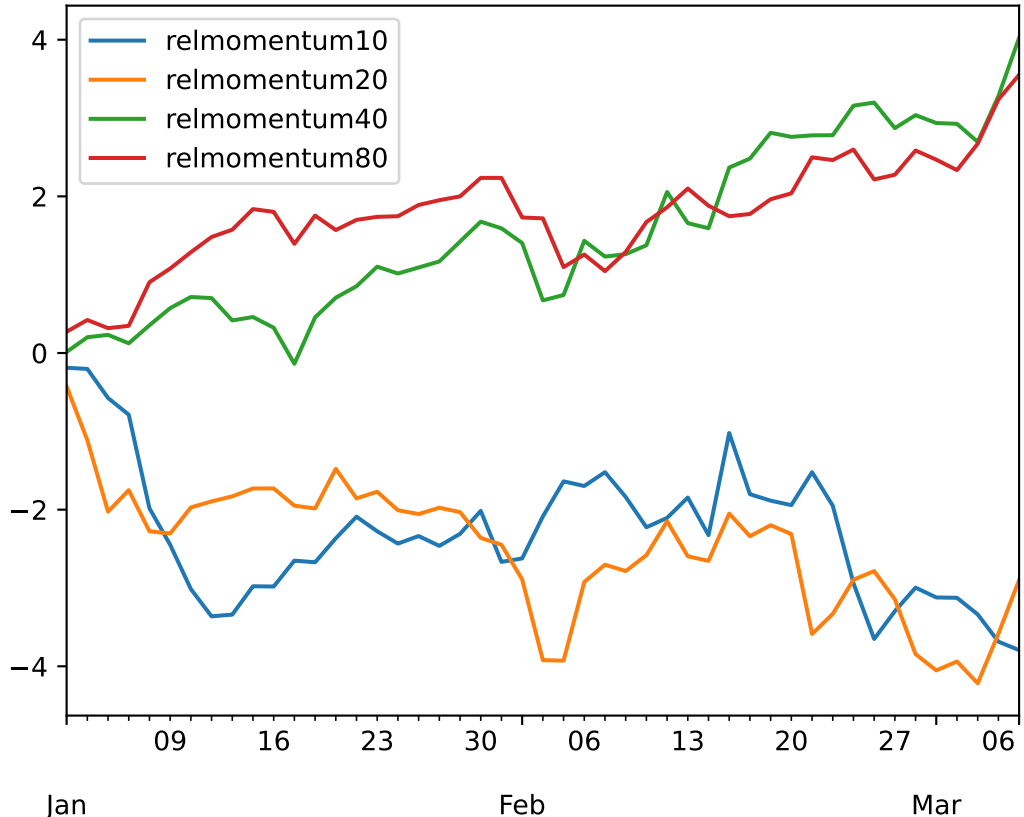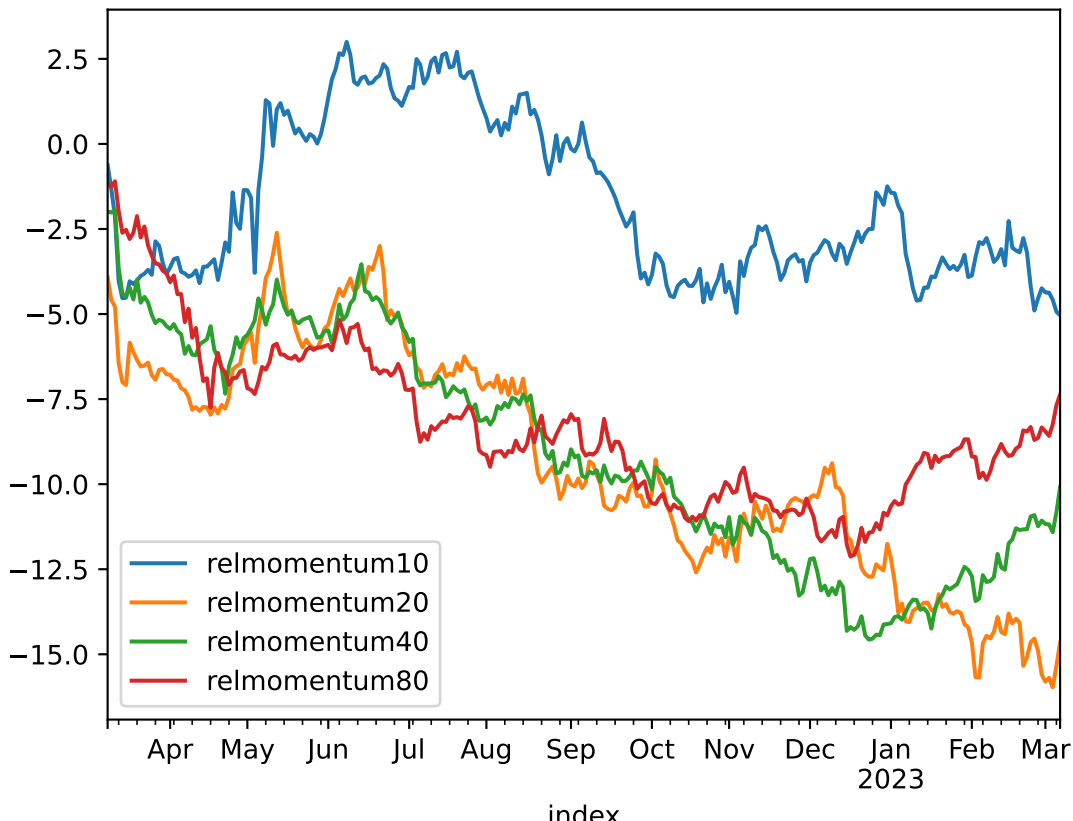
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -4.961, 'relmomentum20': -14.426, 'relmomentum40': -9.929, 'relmomentum80': -7.252}
ann. std {'relmomentum10': 8.143, 'relmomentum20': 7.749, 'relmomentum40': 5.927, 'relmomentum80': 5.278}
ann. SR {'relmomentum10': -0.61, 'relmomentum20': -1.86, 'relmomentum40': -1.68, 'relmomentum80': -1.37}
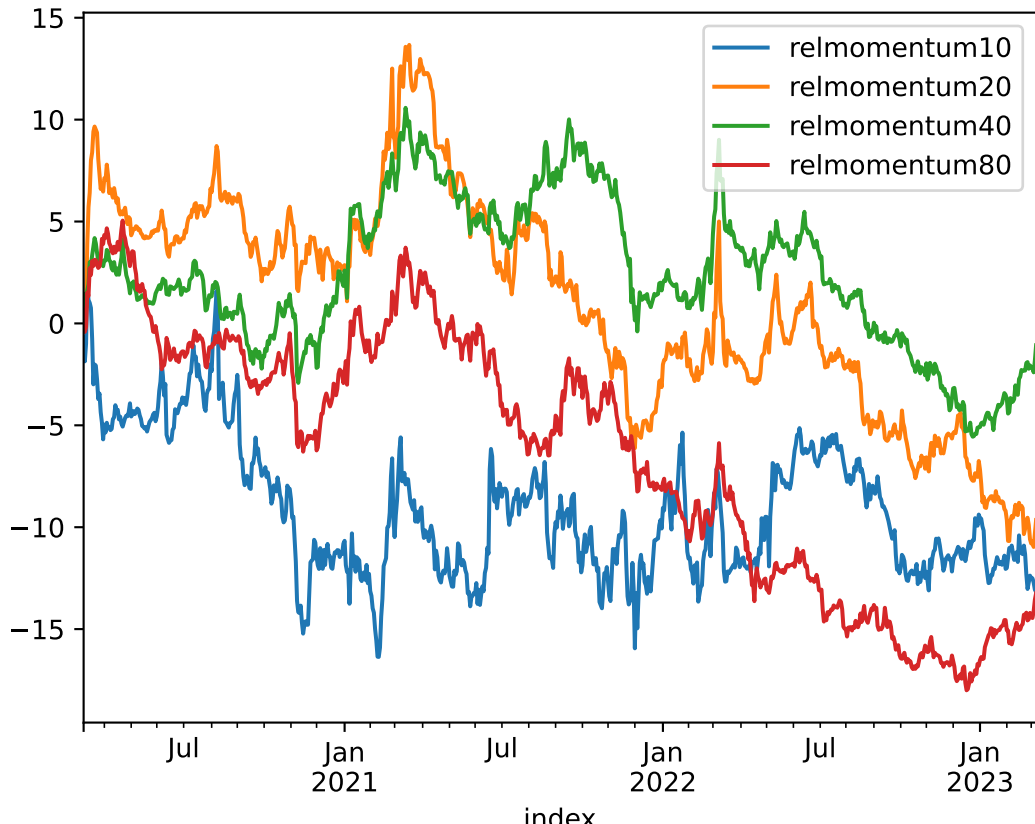
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -4.313, 'relmomentum20': -3.159, 'relmomentum40': -0.351, 'relmomentum80': -4.334}
ann. std {'relmomentum10': 11.607, 'relmomentum20': 8.885, 'relmomentum40': 7.138, 'relmomentum80': 6.715}
ann. SR {'relmomentum10': -0.37, 'relmomentum20': -0.36, 'relmomentum40': -0.05, 'relmomentum80': -0.65}
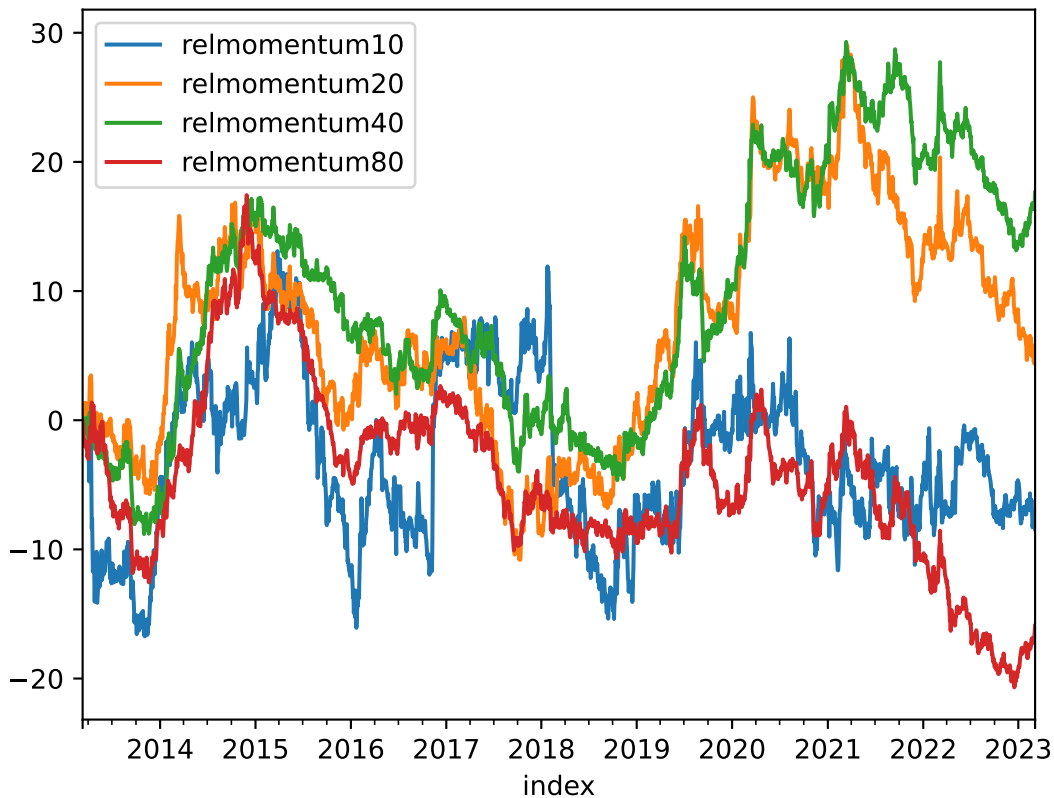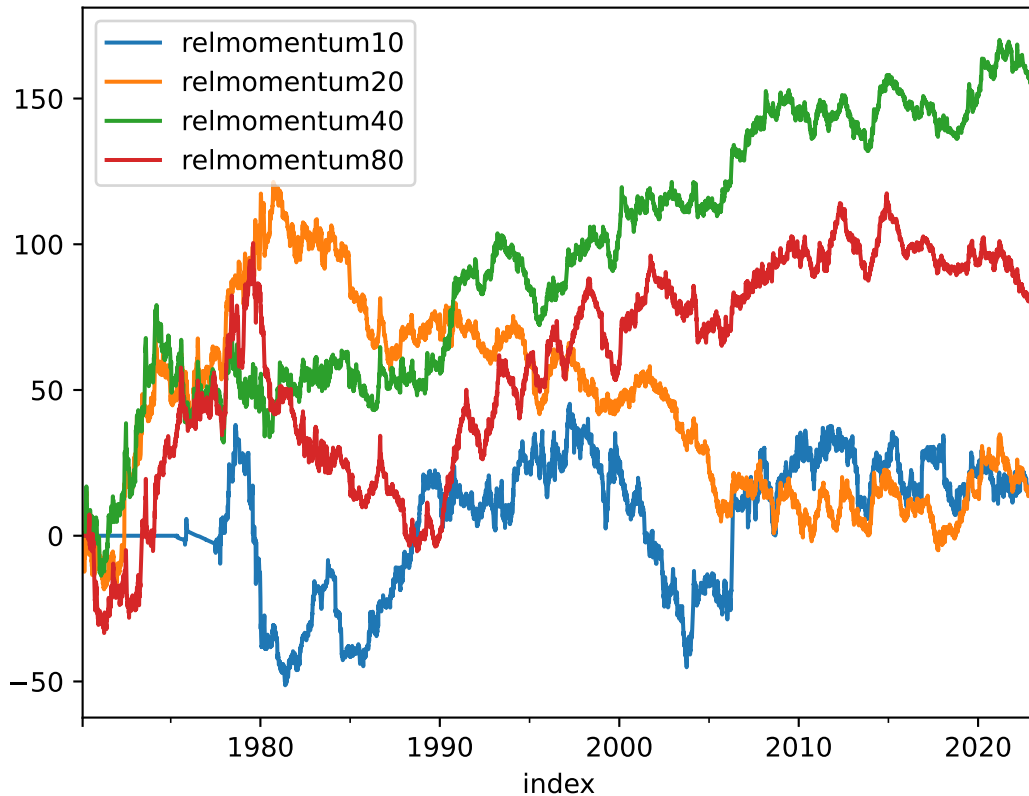
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.828, 'relmomentum20': 0.559, 'relmomentum40': 1.732, 'relmomentum80': -1.563}
ann. std {'relmomentum10': 12.91, 'relmomentum20': 8.91, 'relmomentum40': 7.249, 'relmomentum80': 6.676}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.06, 'relmomentum40': 0.24, 'relmomentum80': -0.23}
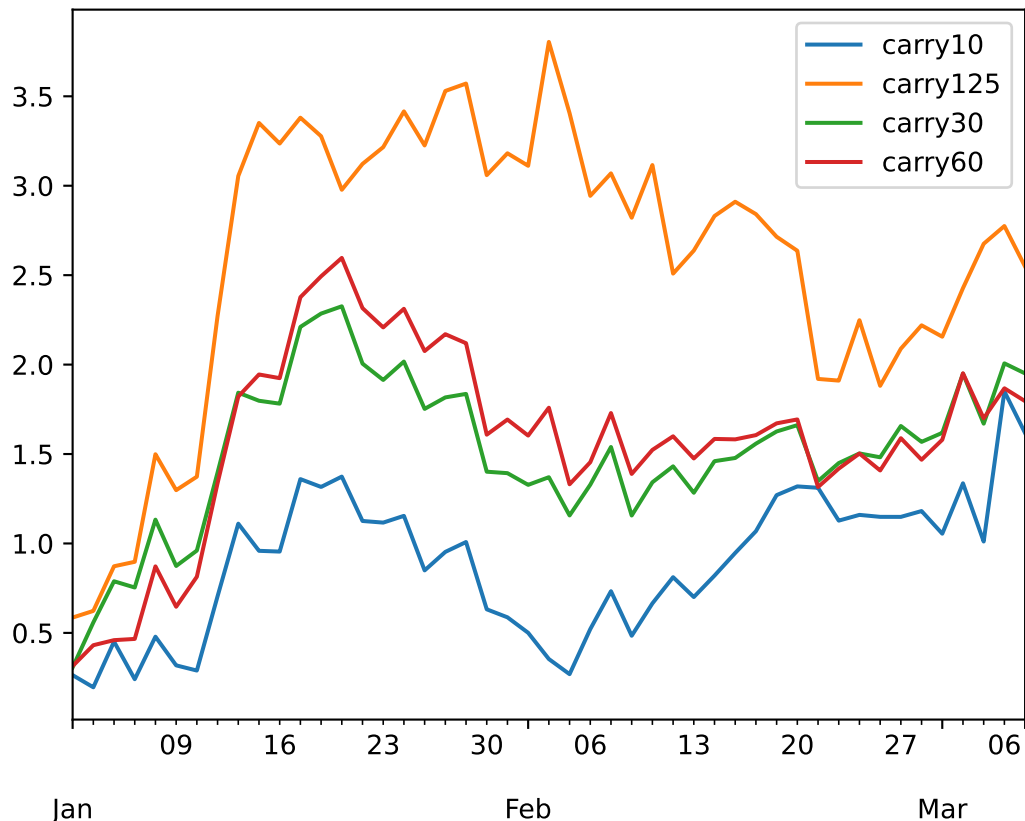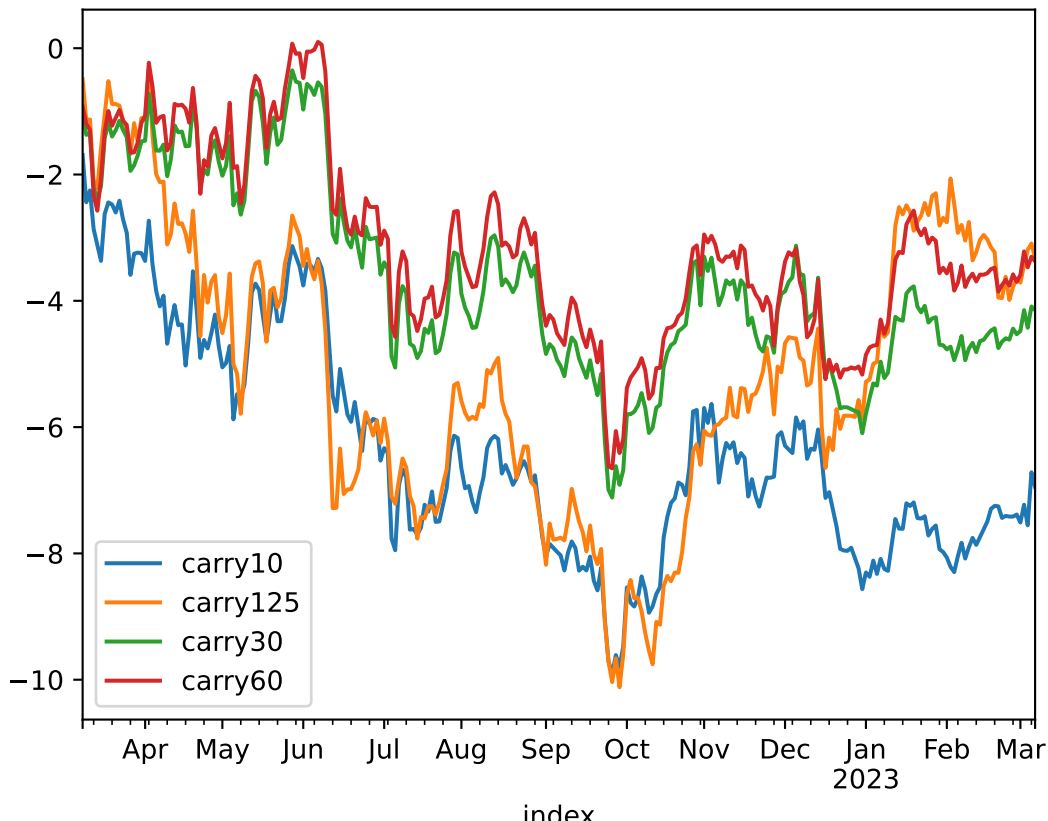
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.261, 'relmomentum20': 0.213, 'relmomentum40': 2.929, 'relmomentum80': 1.555}
ann. std {'relmomentum10': 13.401, 'relmomentum20': 11.501, 'relmomentum40': 10.779, 'relmomentum80': 11.046}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}
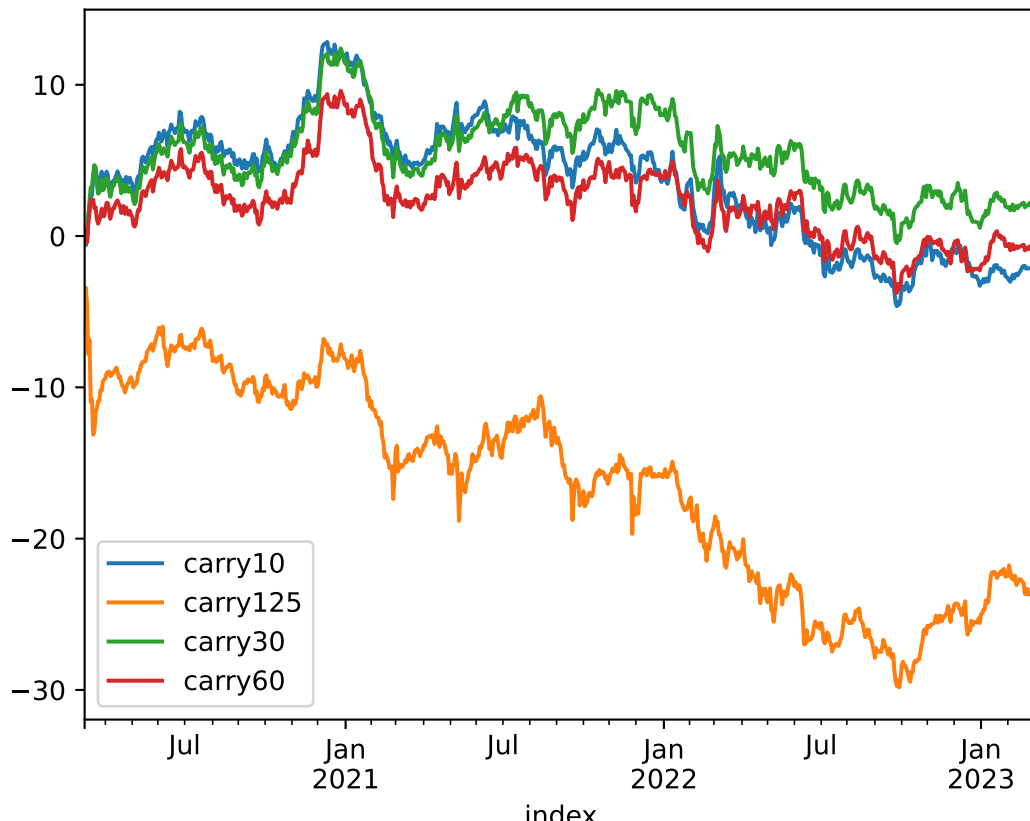
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 8.808, 'carry125': 13.876, 'carry30': 10.625, 'carry60': 9.78}
ann. std {'carry10': 3.664, 'carry125': 5.429, 'carry30': 3.464, 'carry60': 3.671}
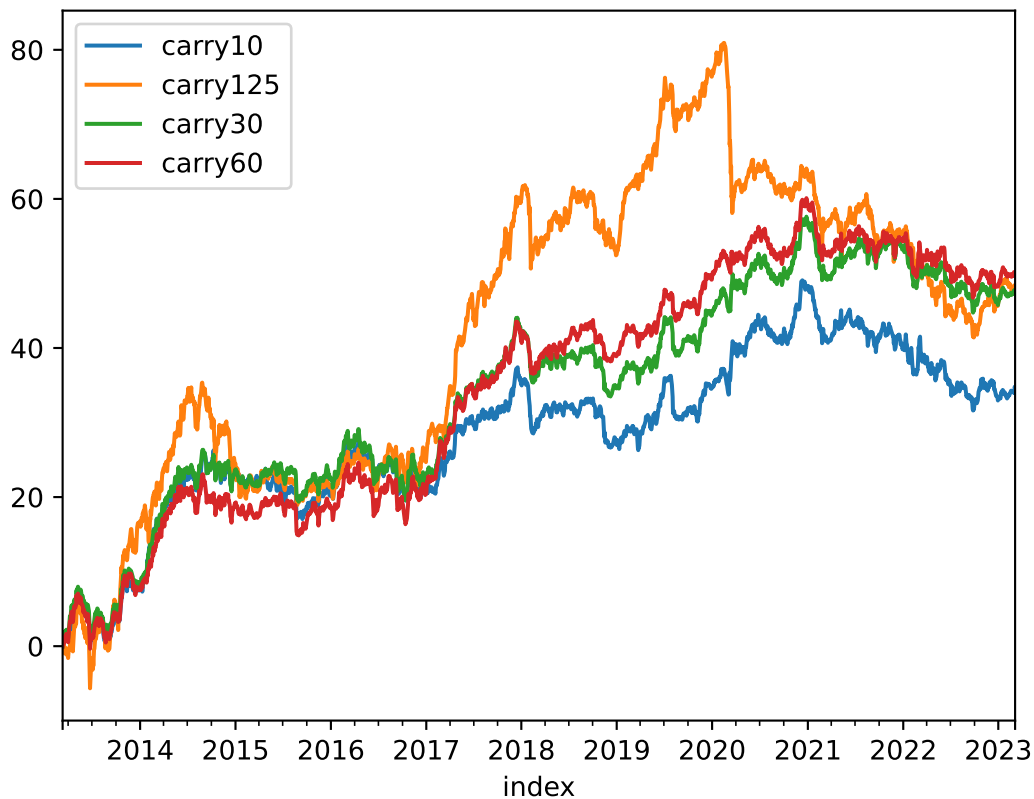ann. SR {'carry10': 2.4, 'carry125': 2.56, 'carry30': 3.07, 'carry60': 2.66}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -6.842, 'carry125': -3.269, 'carry30': -4.082, 'carry60': -3.321}
ann. std {'carry10': 6.17, 'carry125': 7.113, 'carry30': 5.947, 'carry60': 6.143}
ann. SR {'carry10': -1.11, 'carry125': -0.46, 'carry30': -0.69, 'carry60': -0.54}

Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.548, 'carry125': -7.538, 'carry30': 0.817, 'carry60': -0.155}
ann. std {'carry10': 6.637, 'carry125': 9.088, 'carry30': 6.557, 'carry60': 6.508}
ann. SR {'carry10': -0.08, 'carry125': -0.83, 'carry30': 0.12, 'carry60': -0.02}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.395, 'carry125': 4.734, 'carry30': 4.685, 'carry60': 4.913}
ann. std {'carry10': 6.381, 'carry125': 9.235, 'carry30': 6.489, 'carry60': 6.456}
ann. SR {'carry10': 0.53, 'carry125': 0.51, 'carry30': 0.72, 'carry60': 0.76}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.968, 'carry125': 7.577, 'carry30': 8.364, 'carry60': 8.225}
ann. std {'carry10': 11.893, 'carry125': 12.172, 'carry30': 11.913, 'carry60': 11.867}
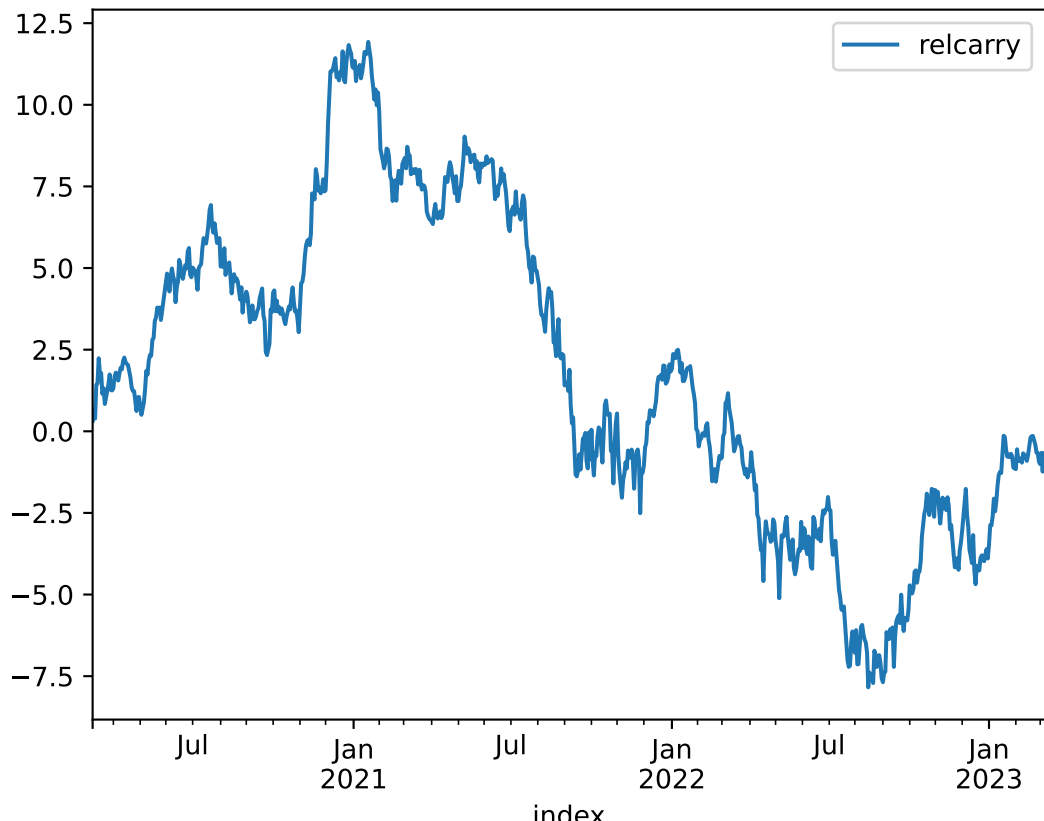ann. SR {'carry10': 0.67, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}
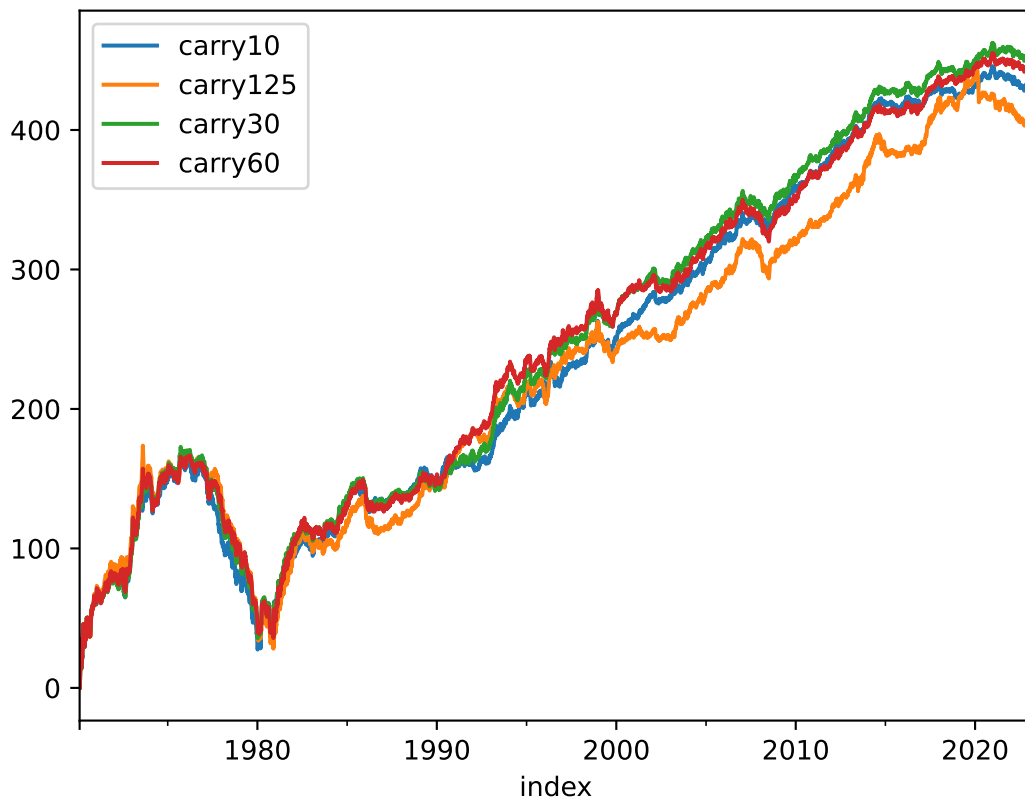
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 17.293}
ann. std {'relcarry': 4.739}
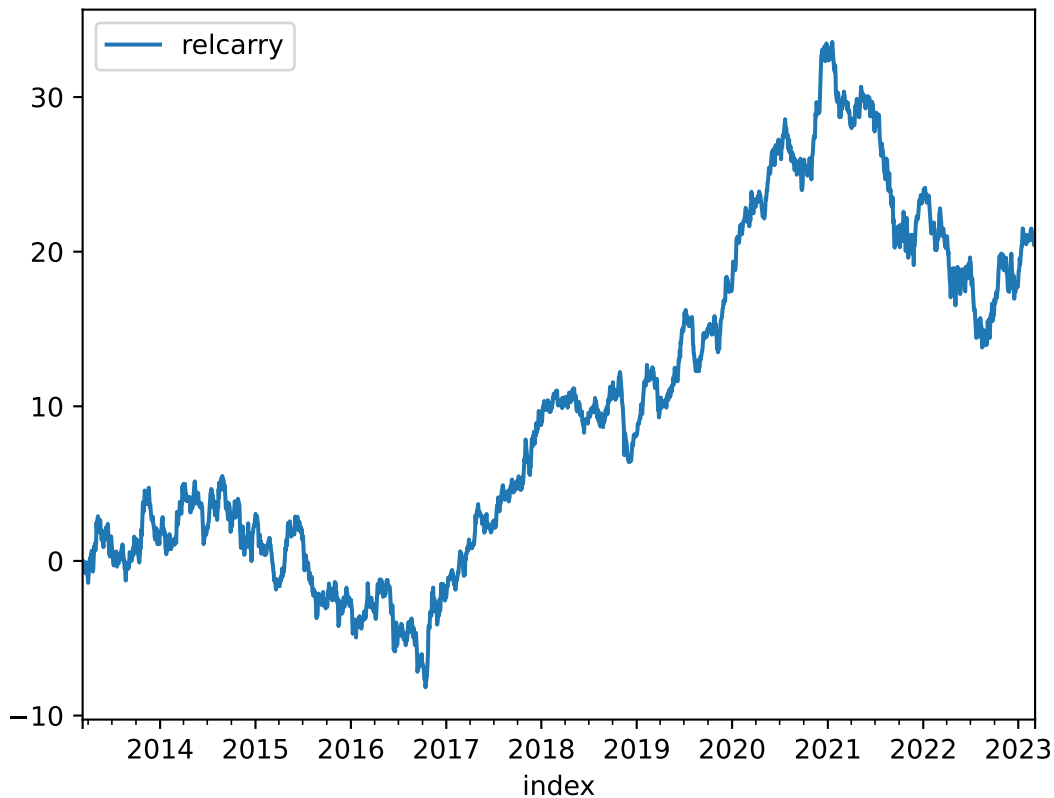ann. SR {'relcarry': 3.65}
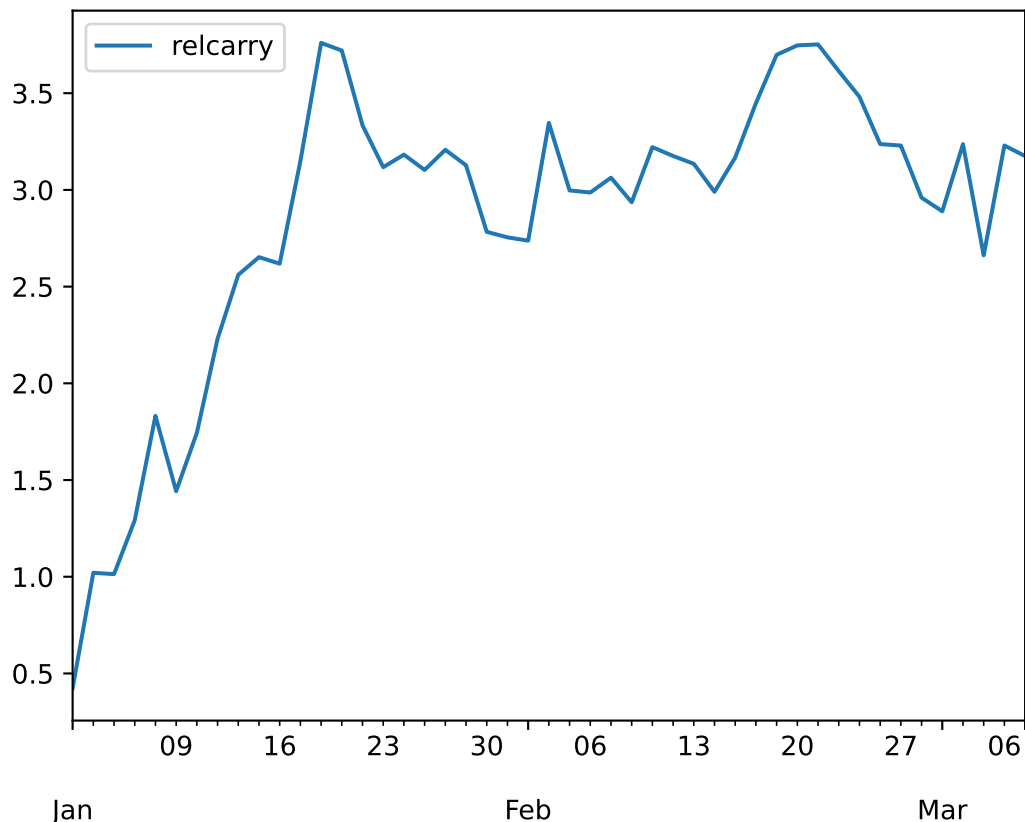
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -1.861}
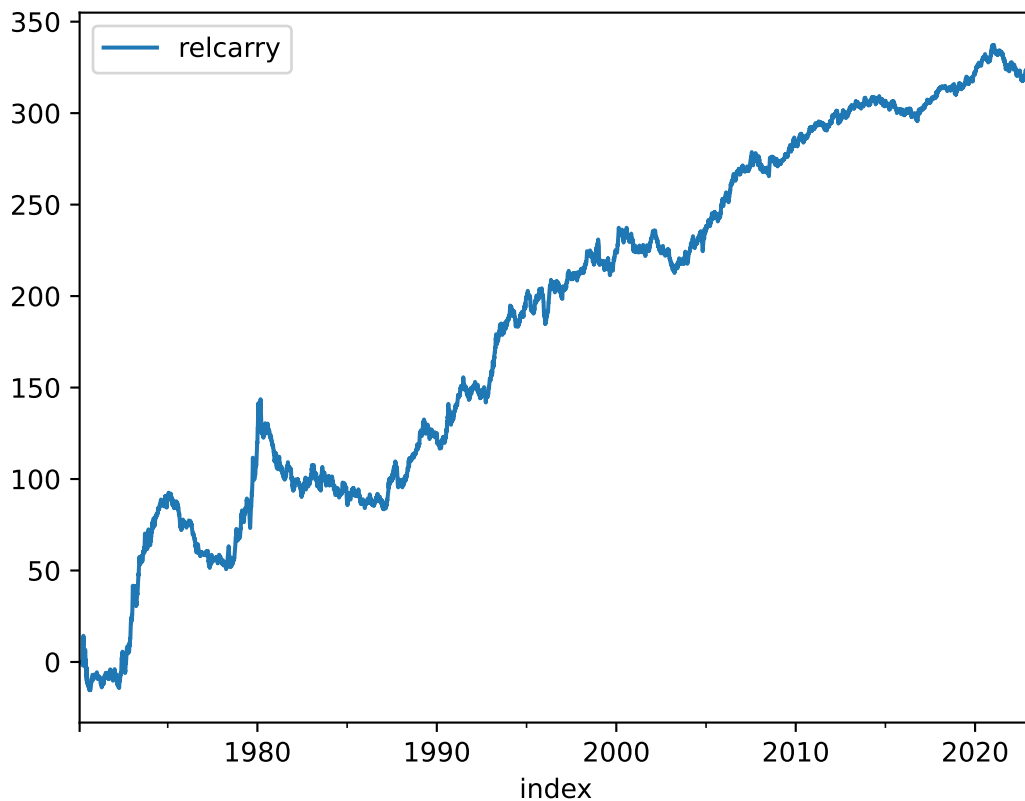ann. std {'relcarry': 7.111}
ann. SR {'relcarry': -0.26}
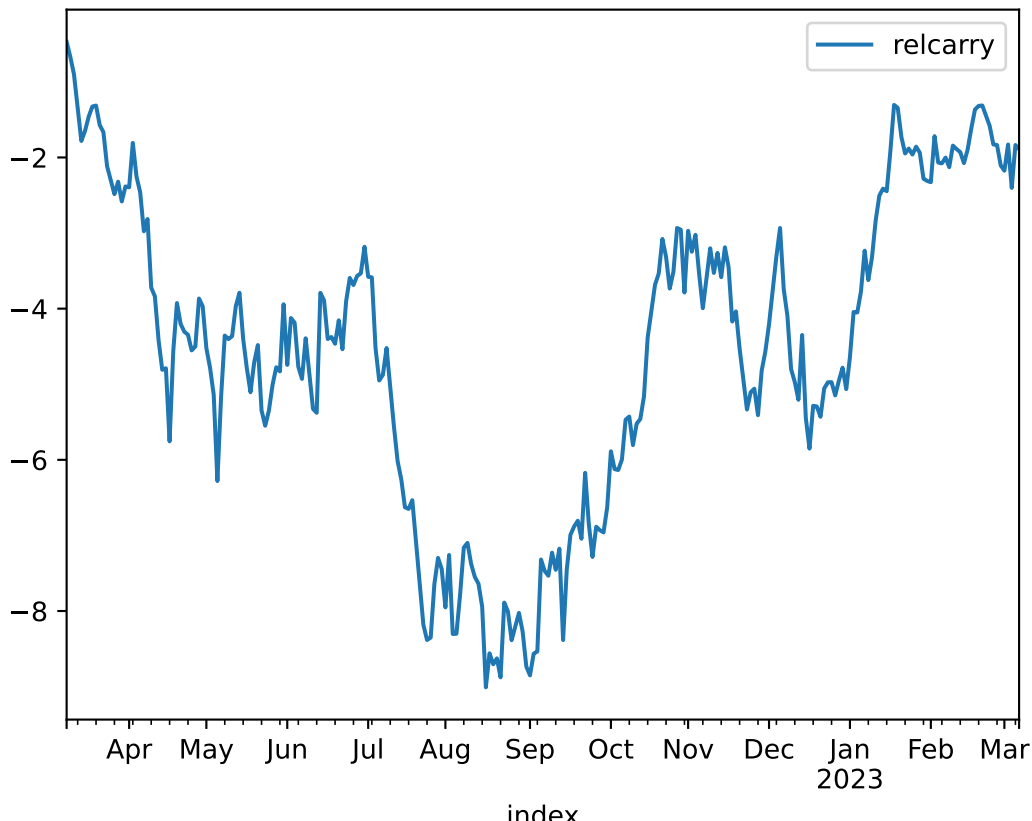
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.236}
ann. std {'relcarry': 6.788}
ann. SR {'relcarry': -0.03}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.054}
ann. std {'relcarry': 5.993}
ann. SR {'relcarry': 0.34}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.0}
ann. std {'relcarry': 9.975}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 6.418, 'skewabs365': -4.104, 'skewrv180': -5.708, 'skewrv365': -9.307}
ann. std {'skewabs180': 11.776, 'skewabs365': 10.821, 'skewrv180': 7.046, 'skewrv365': 7.079}
ann. SR {'skewabs180': 0.54, 'skewabs365': -0.38, 'skewrv180': -0.81, 'skewrv365': -1.31}
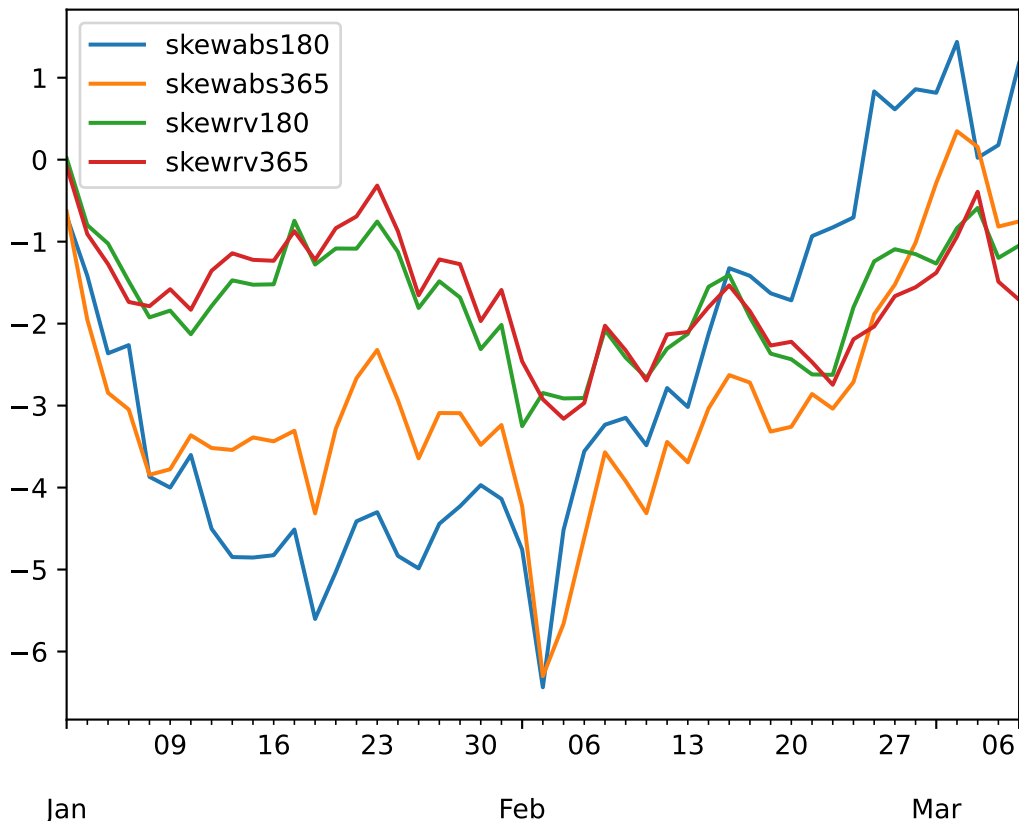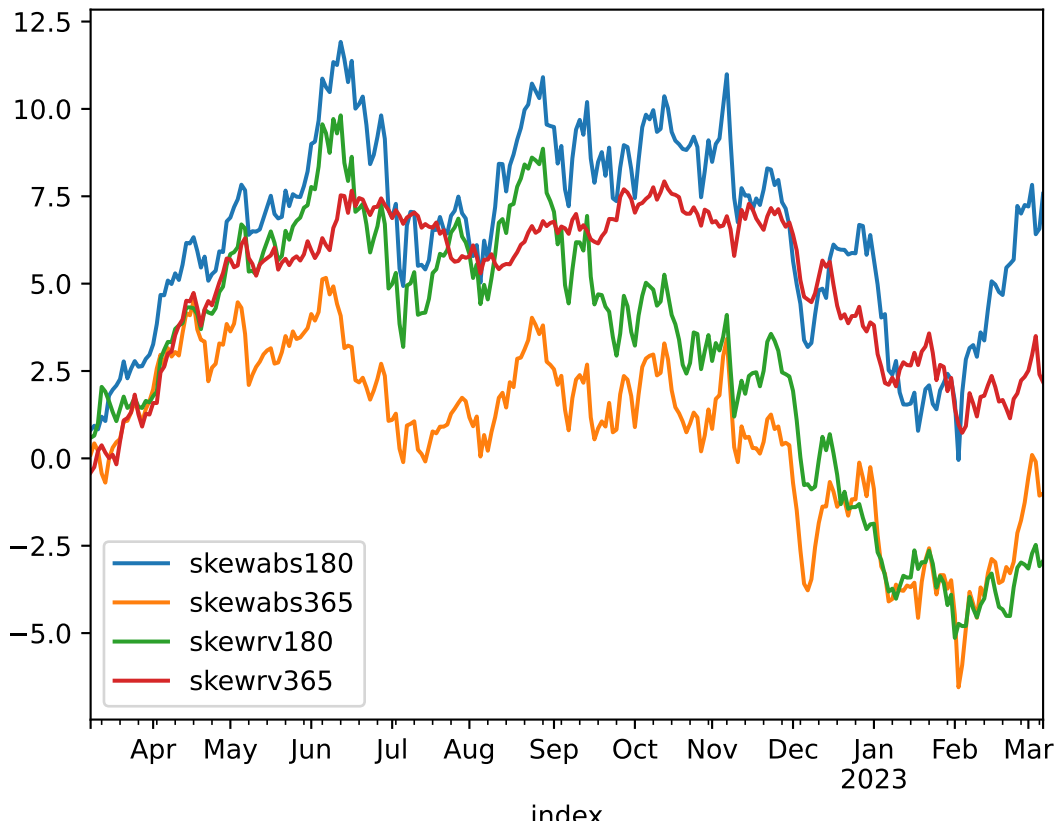
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 7.453, 'skewabs365': -0.988, 'skewrv180': -2.89, 'skewrv365': 2.15}
ann. std {'skewabs180': 10.595, 'skewabs365': 9.014, 'skewrv180': 9.006, 'skewrv365': 5.35}
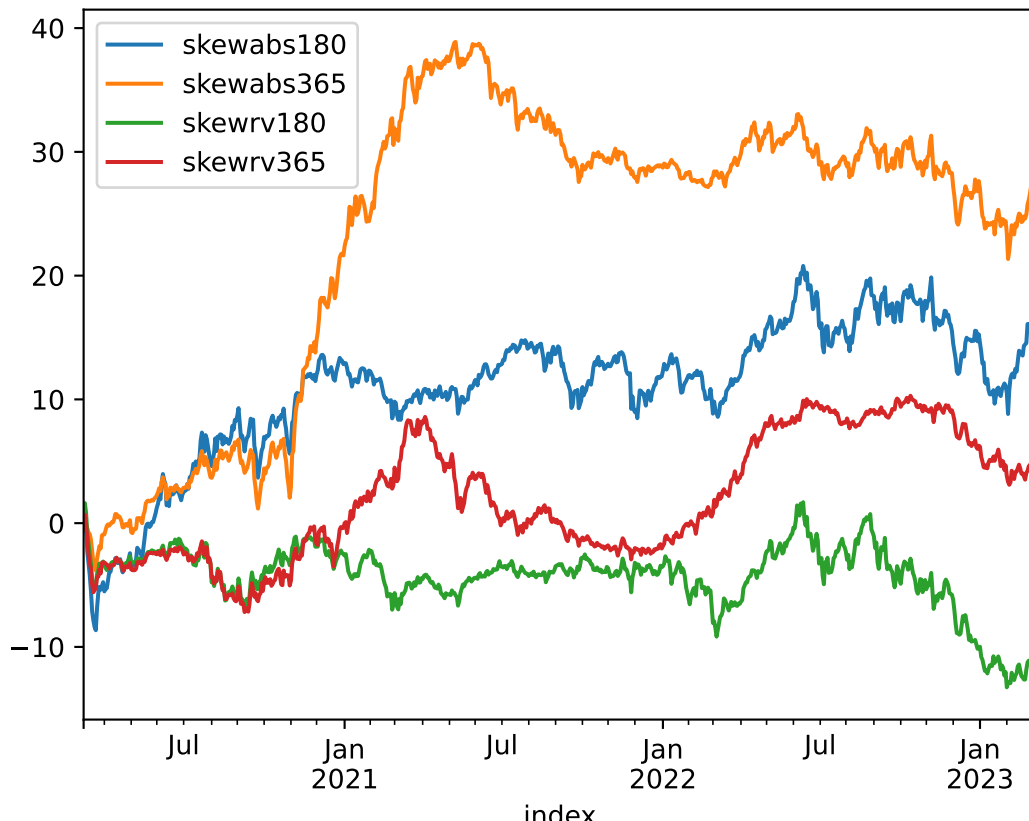ann. SR {'skewabs180': 0.7, 'skewabs365': -0.11, 'skewrv180': -0.32, 'skewrv365': 0.4}

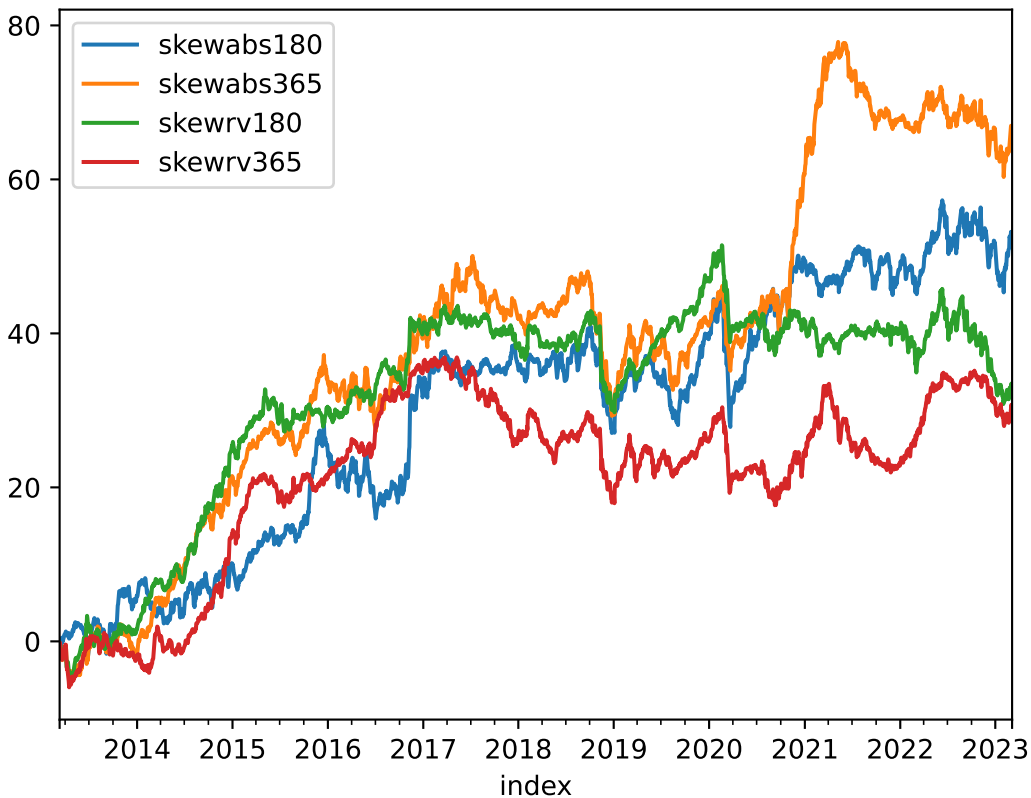Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 5.381, 'skewabs365': 8.803, 'skewrv180': -3.621, 'skewrv365': 1.49}
ann. std {'skewabs180': 9.393, 'skewabs365': 8.81, 'skewrv180': 7.458, 'skewrv365': 6.473}
ann. SR {'skewabs180': 0.57, 'skewabs365': 1.0, 'skewrv180': -0.49, 'skewrv365': 0.23}
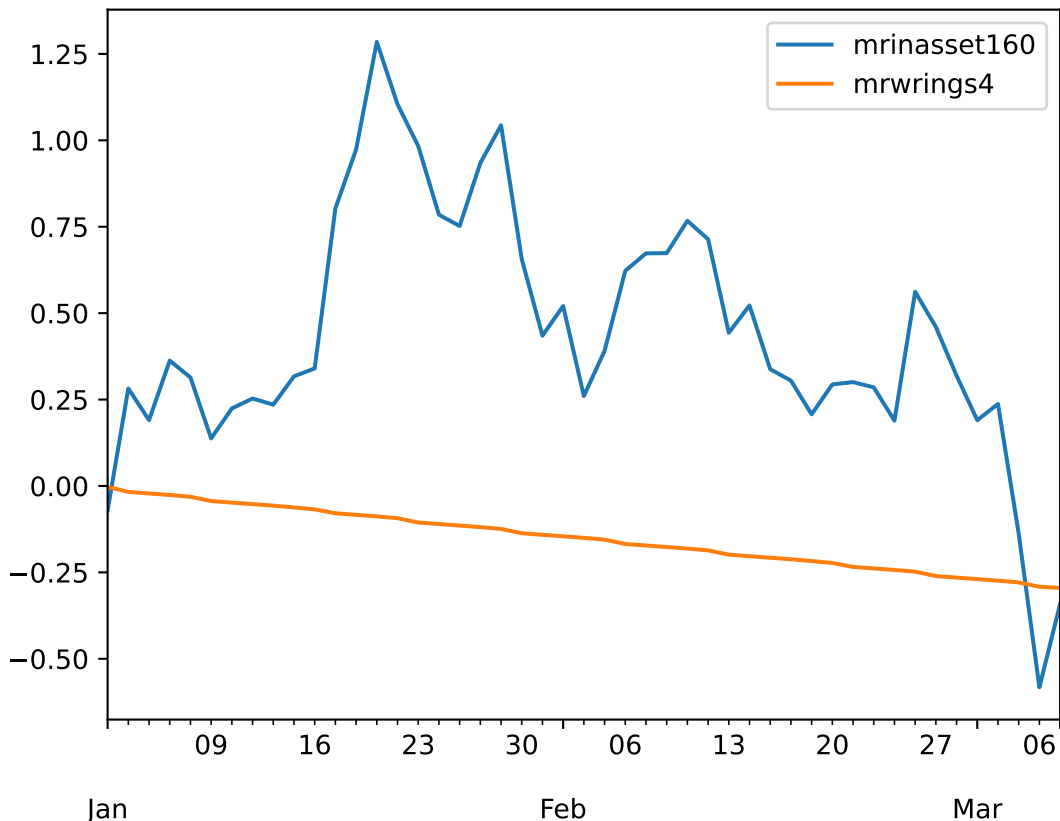
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.198, 'skewabs365': 6.468, 'skewrv180': 3.243, 'skewrv365': 2.889}
ann. std {'skewabs180': 8.098, 'skewabs365': 8.026, 'skewrv180': 6.559, 'skewrv365': 6.154}
ann. SR {'skewabs180': 0.64, 'skewabs365': 0.81, 'skewrv180': 0.49, 'skewrv365': 0.47}
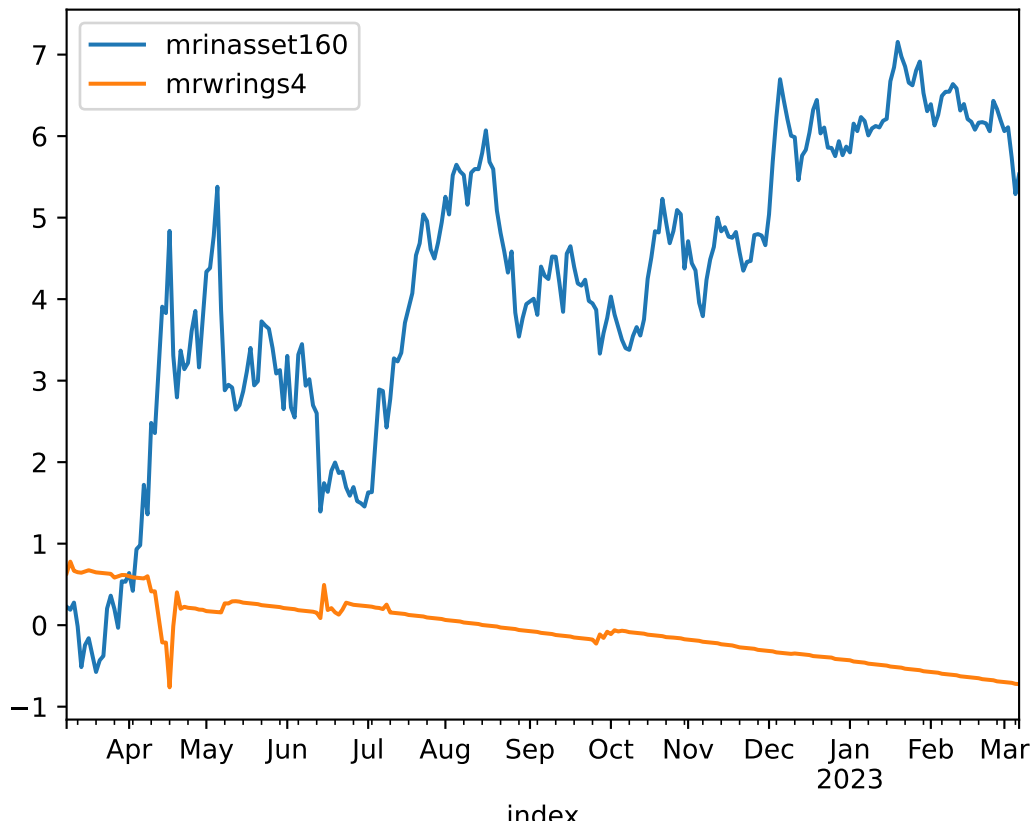
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.249, 'skewabs365': 4.495, 'skewrv180': 4.324, 'skewrv365': 2.261}
ann. std {'skewabs180': 10.78, 'skewabs365': 10.239, 'skewrv180': 9.449, 'skewrv365': 8.742}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.46, 'skewrv365': 0.26}
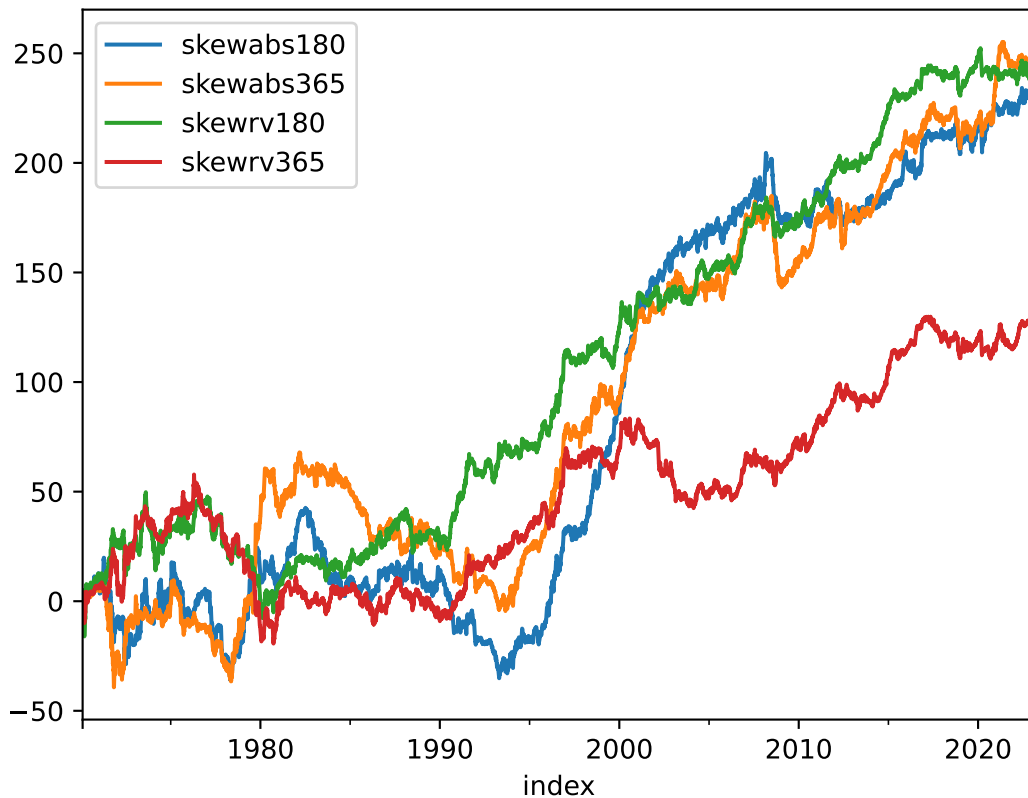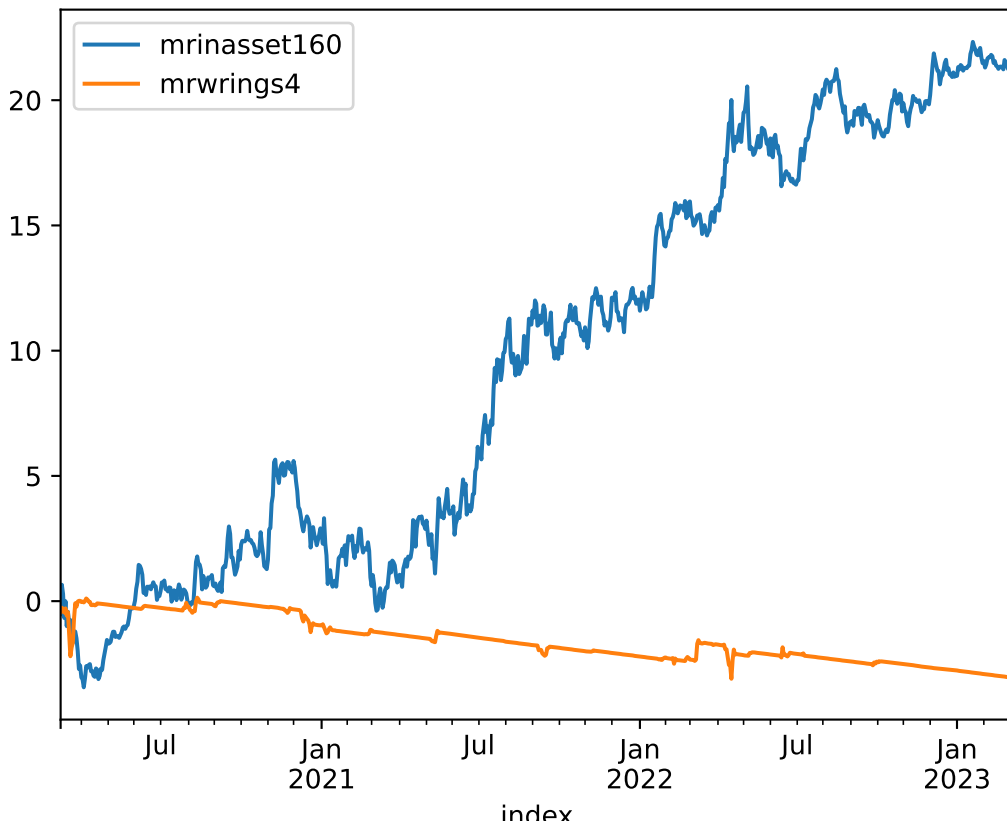
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': -1.86, 'mrwrings4': -1.606}
ann. std {'mrinasset160': 3.14, 'mrwrings4': 0.054}
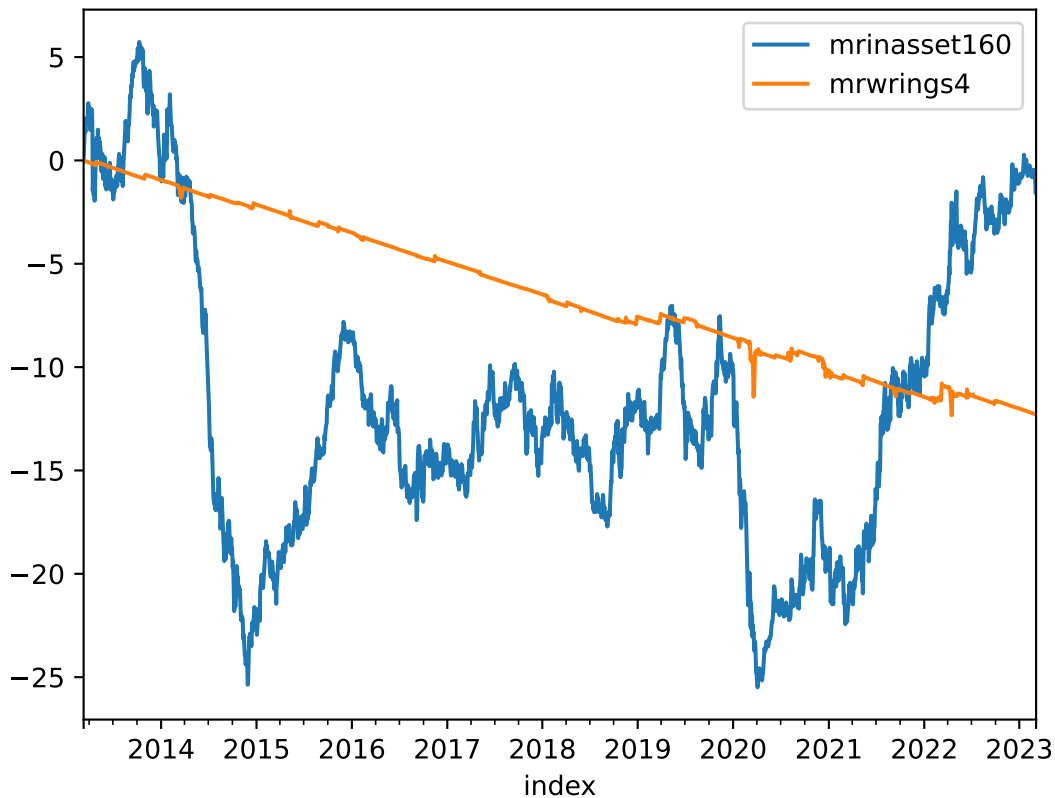ann. SR {'mrinasset160': -0.59, 'mrwrings4': -29.88}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 5.445, 'mrwrings4': -0.712}
ann. std {'mrinasset160': 5.587, 'mrwrings4': 1.437}
ann. SR {'mrinasset160': 0.97, 'mrwrings4': -0.5}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.777, 'mrwrings4': -1.002}
ann. std {'mrinasset160': 6.479, 'mrwrings4': 1.495}
ann. SR {'mrinasset160': 1.05, 'mrwrings4': -0.67}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.133, 'mrwrings4': -1.207}
ann. std {'mrinasset160': 6.493, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': -0.02, 'mrwrings4': -1.34}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.145, 'mrwrings4': -2.321}
ann. std {'mrinasset160': 11.15, 'mrwrings4': 2.616}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.89}