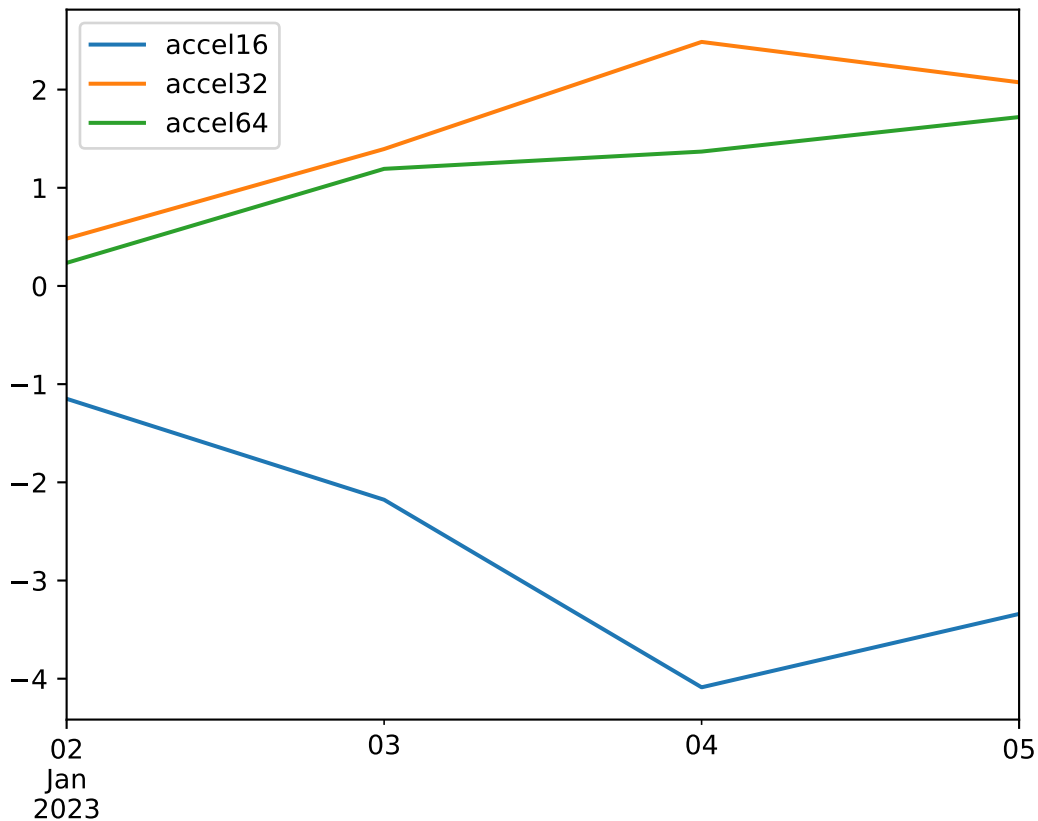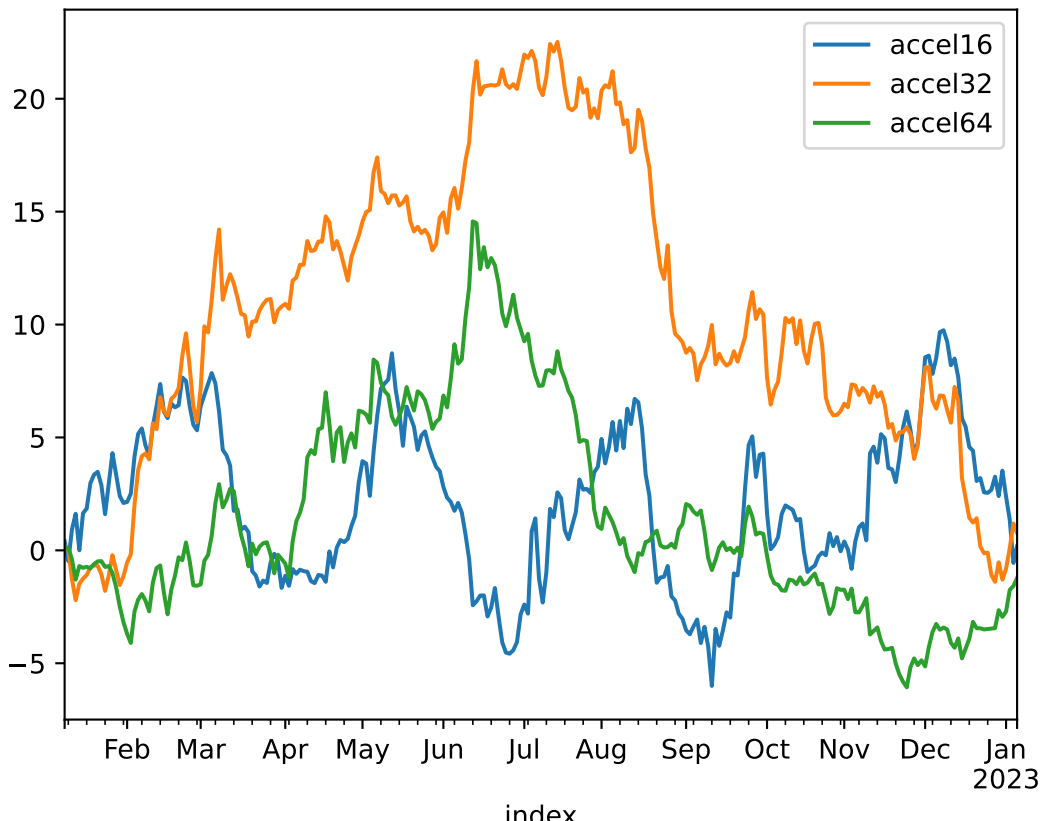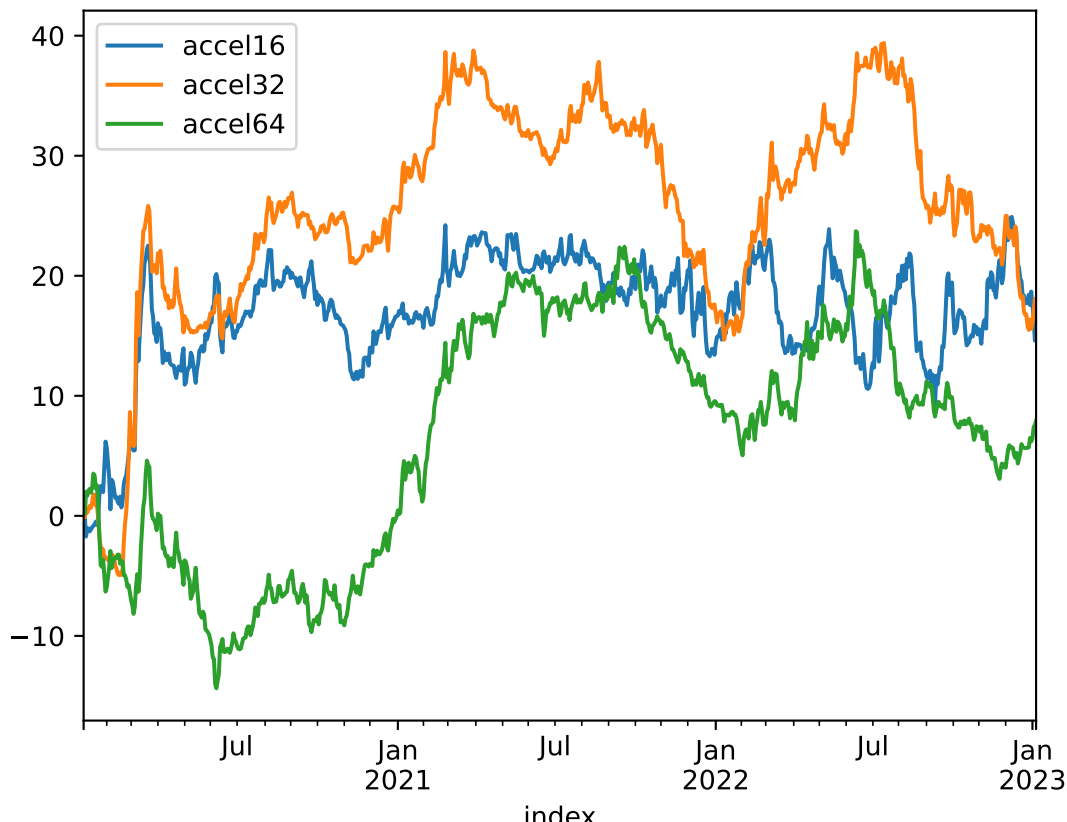Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -213.777, 'accel32': 132.75, 'accel64': 110.099}
ann. std {'accel16': 17.998, 'accel32': 10.73, 'accel64': 5.748}
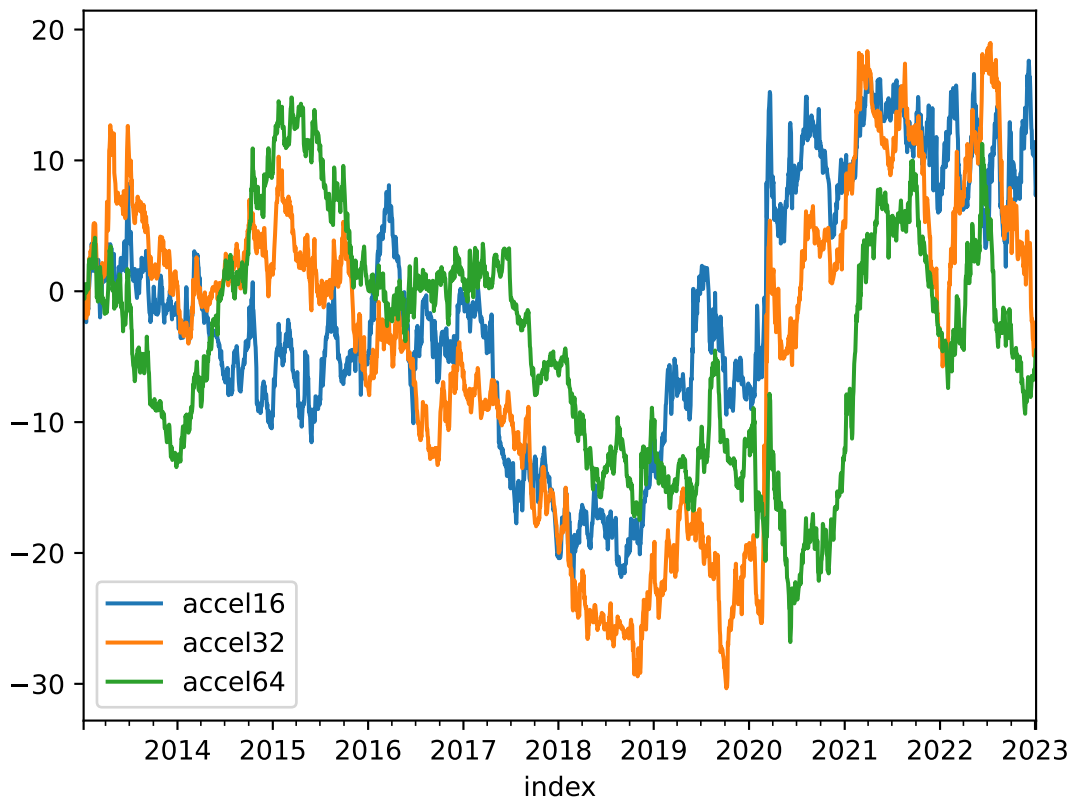ann. SR {'accel16': -11.88, 'accel32': 12.37, 'accel64': 19.16}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 0.186, 'accel32': 0.765, 'accel64': -1.206}
ann. std {'accel16': 16.331, 'accel32': 14.69, 'accel64': 11.687}
ann. SR {'accel16': 0.01, 'accel32': 0.05, 'accel64': -0.1}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 5.017, 'accel32': 5.773, 'accel64': 2.588}
ann. std {'accel16': 15.013, 'accel32': 14.294, 'accel64': 11.711}
ann. SR {'accel16': 0.33, 'accel32': 0.4, 'accel64': 0.22}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.791, 'accel32': -0.271, 'accel64': -0.444}
ann. std {'accel16': 11.948, 'accel32': 11.217, 'accel64': 9.581}
ann. SR {'accel16': 0.07, 'accel32': -0.02, 'accel64': -0.05}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.832, 'accel32': 4.475, 'accel64': 4.685}
ann. std {'accel16': 15.731, 'accel32': 13.801, 'accel64': 13.327}
ann. SR {'accel16': 0.43, 'accel32': 0.32, 'accel64': 0.35}
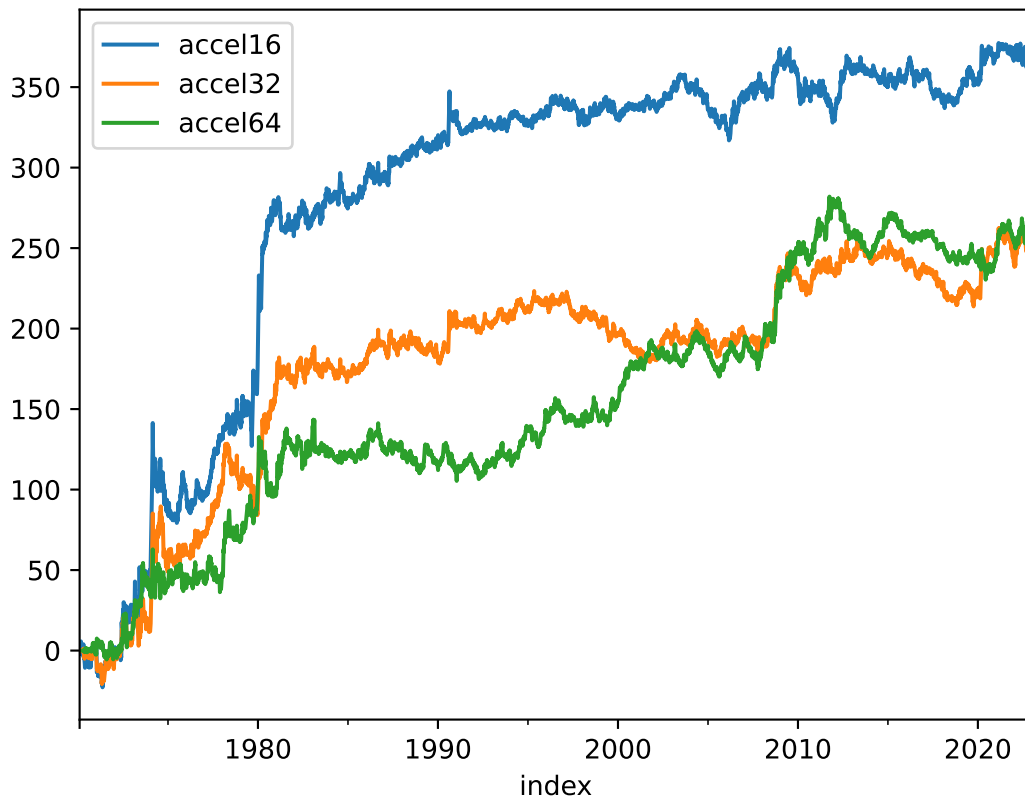
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 11.653, 'assettrend2': -11.94, 'assettrend32': -3.523, 'assettrend4': -48.565, 'assettrend64': -32.633, 'assettrend8': -12.569}
ann. std {'assettrend16': 1.215, 'assettrend2': 2.017, 'assettrend32': 1.321, 'assettrend4': 2.284, 'assettrend64': 2.141, 'assettrend8': 1.13}
ann. SR {'assettrend16': 9.59, 'assettrend2': -5.92, 'assettrend32': -2.67, 'assettrend4': -21.26, 'assettrend64': -15.24, 'assettrend8': -11.13}
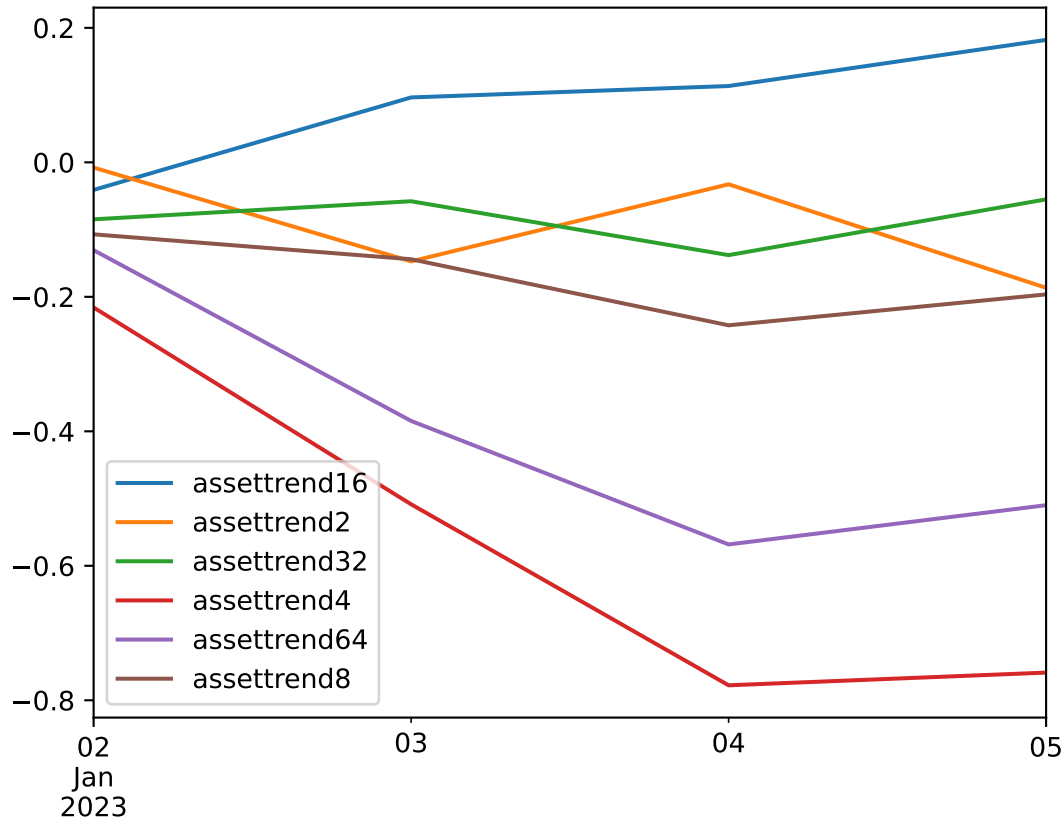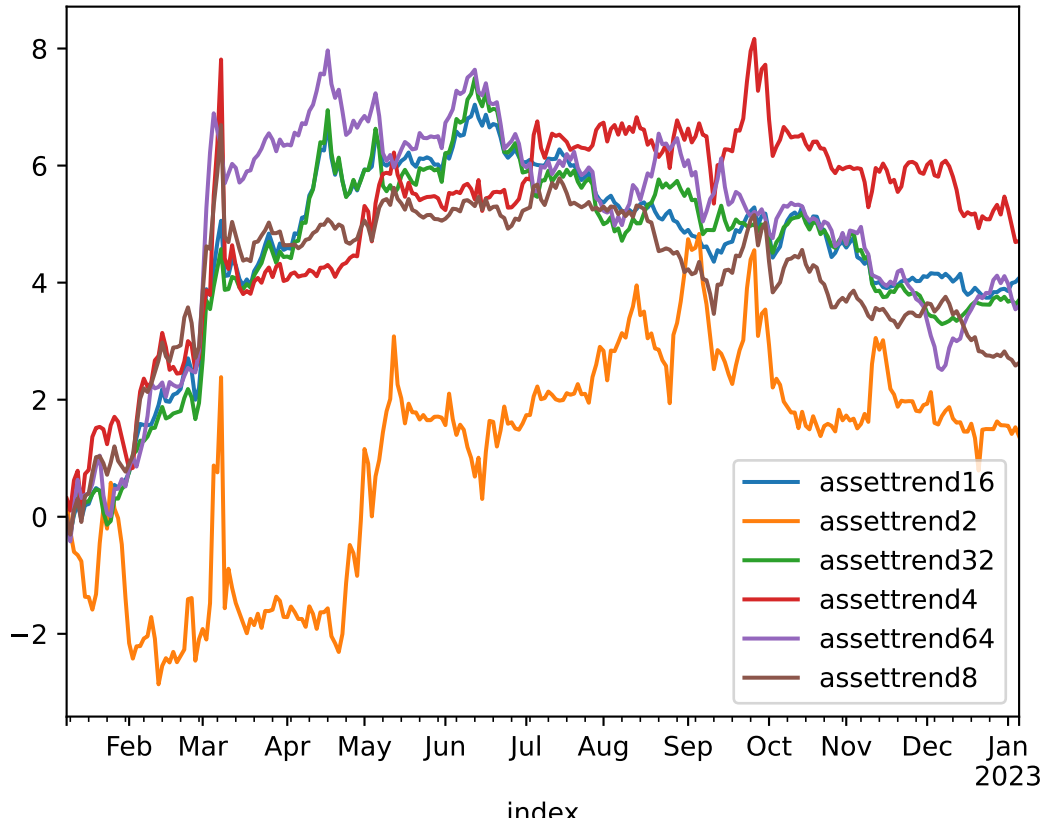
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 4.016, 'assettrend2': 1.354, 'assettrend32': 3.646, 'assettrend4': 4.639, 'assettrend64': 3.547, 'assettrend8': 2.589}
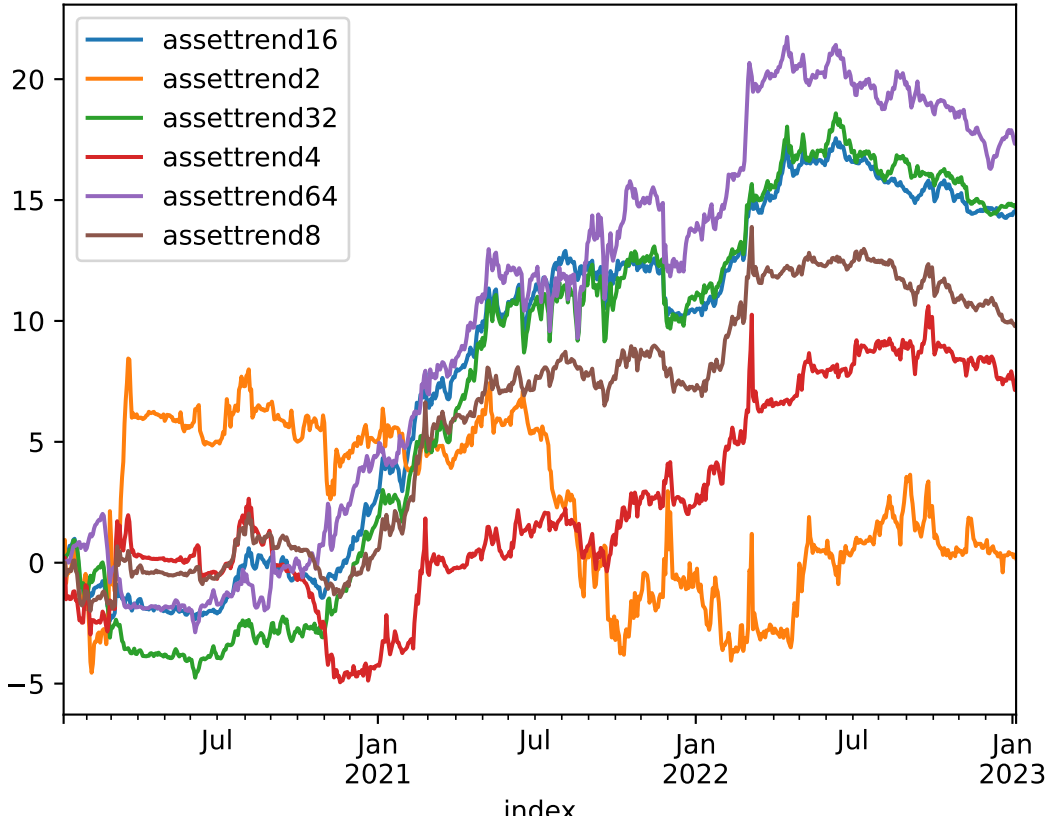ann. std {'assettrend16': 3.033, 'assettrend2': 7.653, 'assettrend32': 3.325, 'assettrend4': 5.755, 'assettrend64': 3.987, 'assettrend8': 3.759}
ann. SR {'assettrend16': 1.32, 'assettrend2': 0.18, 'assettrend32': 1.1, 'assettrend4': 0.81, 'assettrend64': 0.89, 'assettrend8': 0.69}

Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.773, 'assettrend2': 0.06, 'assettrend32': 4.837, 'assettrend4': 2.341, 'assettrend64': 5.683, 'assettrend8': 3.213}
ann. std {'assettrend16': 3.602, 'assettrend2': 7.837, 'assettrend32': 4.419, 'assettrend4': 5.453, 'assettrend64': 5.127, 'assettrend8': 3.754}
ann. SR {'assettrend16': 1.33, 'assettrend2': 0.01, 'assettrend32': 1.09, 'assettrend4': 0.43, 'assettrend64': 1.11, 'assettrend8': 0.86}
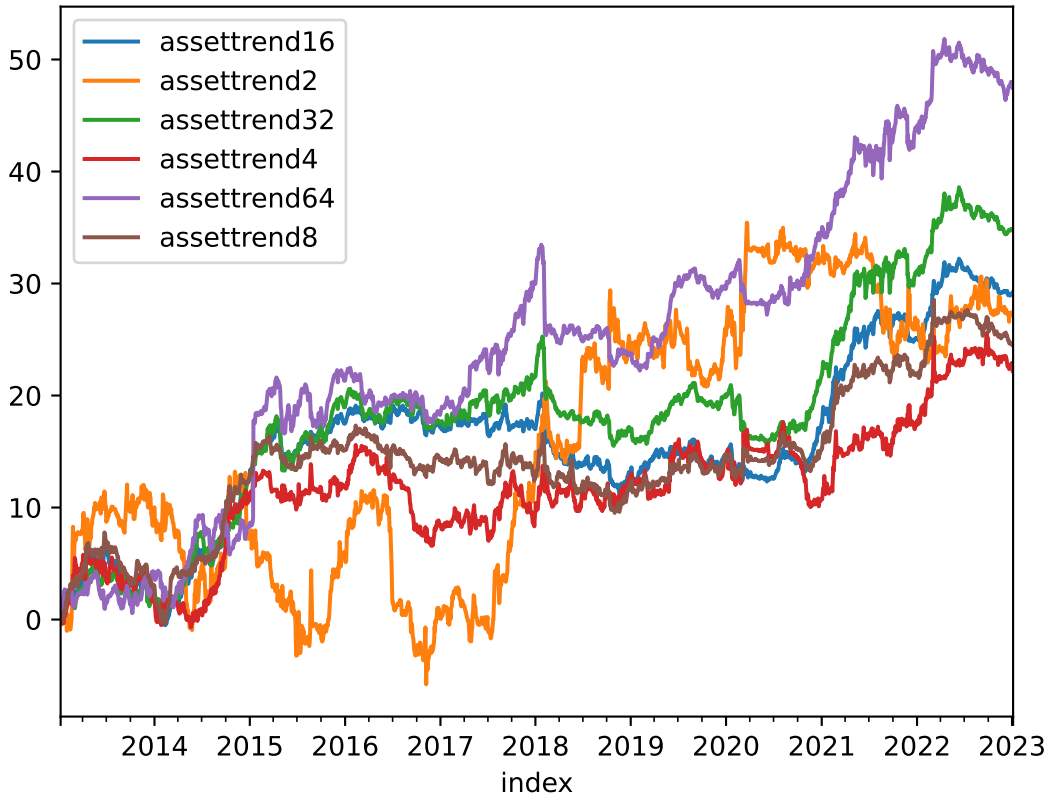
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.871, 'assettrend2': 2.666, 'assettrend32': 3.415, 'assettrend4': 2.173, 'assettrend64': 4.658, 'assettrend8': 2.403}
ann. std {'assettrend16': 3.271, 'assettrend2': 8.397, 'assettrend32': 3.748, 'assettrend4': 5.005, 'assettrend64': 5.307, 'assettrend8': 3.57}
ann. SR {'assettrend16': 0.88, 'assettrend2': 0.32, 'assettrend32': 0.91, 'assettrend4': 0.43, 'assettrend64': 0.88, 'assettrend8': 0.67}
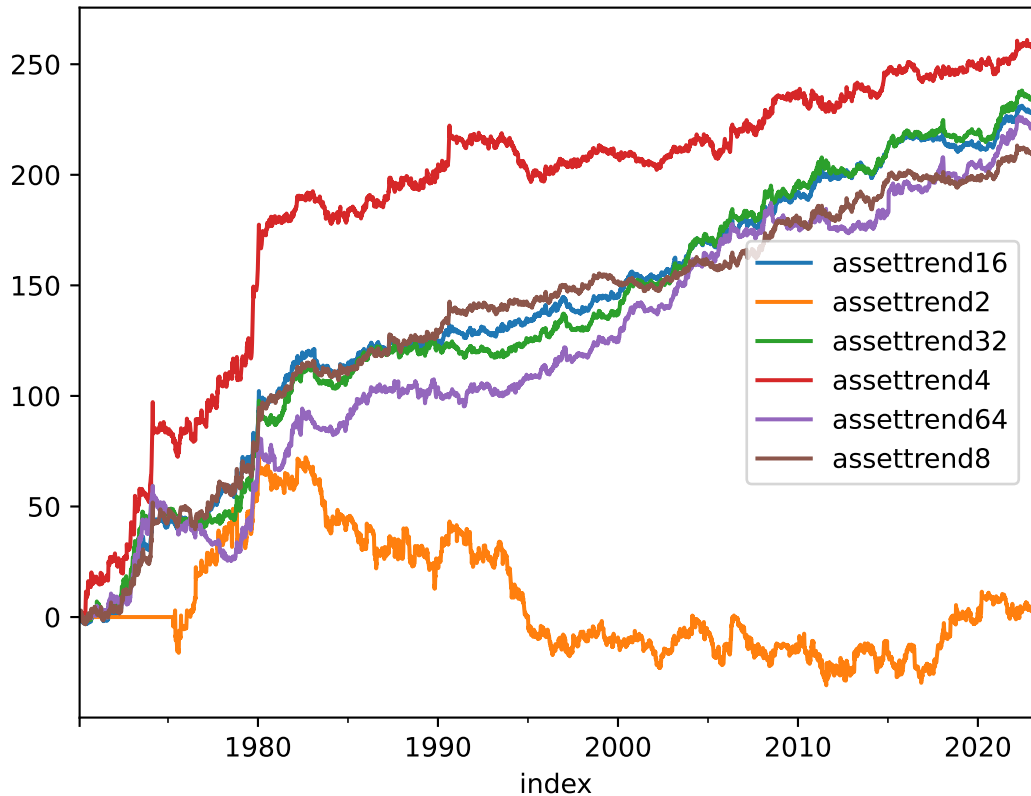
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.233, 'assettrend2': 0.059, 'assettrend32': 4.345, 'assettrend4': 4.775, 'assettrend64': 4.115, 'assettrend8': 3.878}
ann. std {'assettrend16': 4.661, 'assettrend2': 10.049, 'assettrend32': 4.895, 'assettrend4': 7.349, 'assettrend64': 5.47, 'assettrend8': 5.036}
ann. SR {'assettrend16': 0.91, 'assettrend2': 0.01, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}
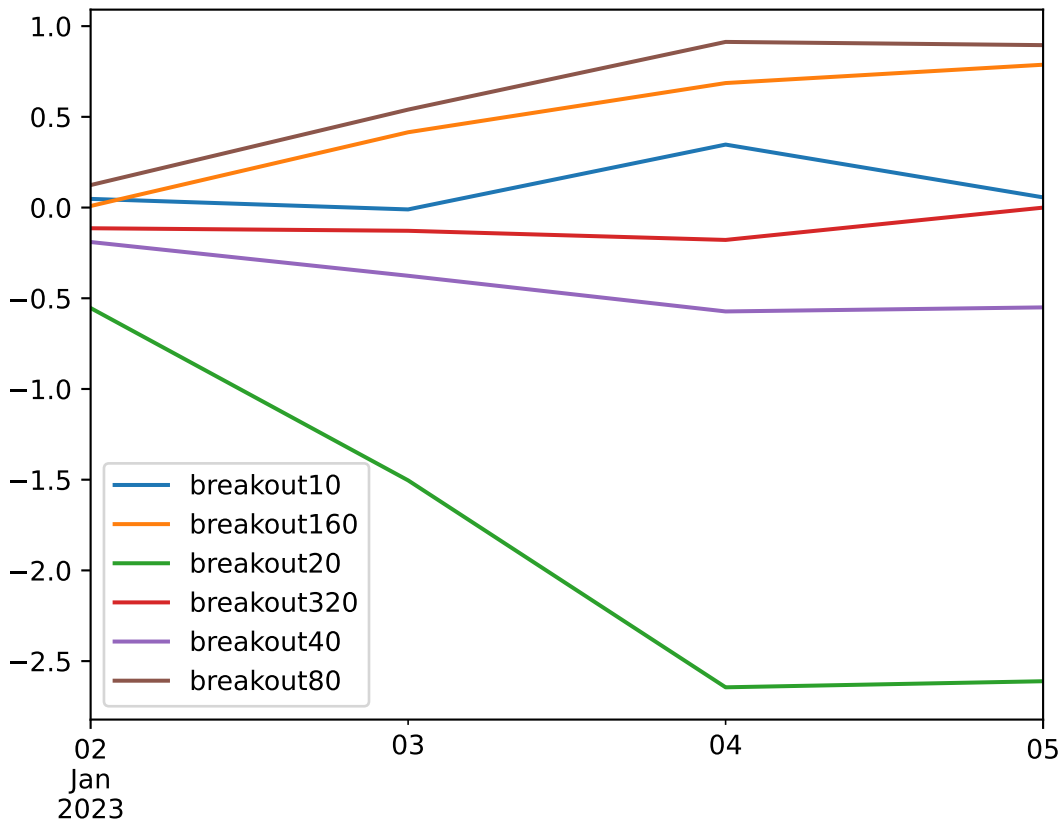
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 3.596, 'breakout160': 50.389, 'breakout20': -167.097, 'breakout320': -0.022, 'breakout40': -35.215, 'breakout80': 57.296}
ann. std {'breakout10': 4.306, 'breakout160': 2.833, 'breakout20': 8.298, 'breakout320': 2.012, 'breakout40': 1.707, 'breakout80': 3.3}
ann. SR {'breakout10': 0.84, 'breakout160': 17.79, 'breakout20': -20.14, 'breakout320': -0.01, 'breakout40': -20.63, 'breakout80': 17.36}
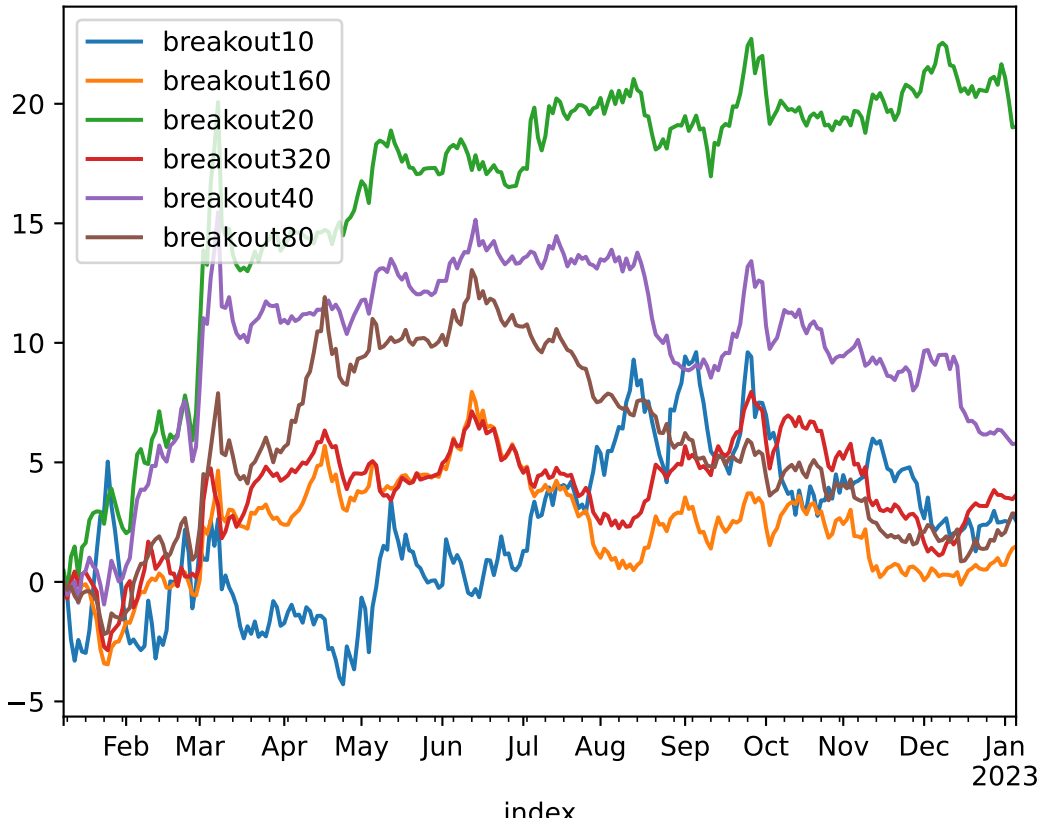
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 2.518, 'breakout160': 1.47, 'breakout20': 18.754, 'breakout320': 3.579, 'breakout40': 5.698, 'breakout80': 2.803}
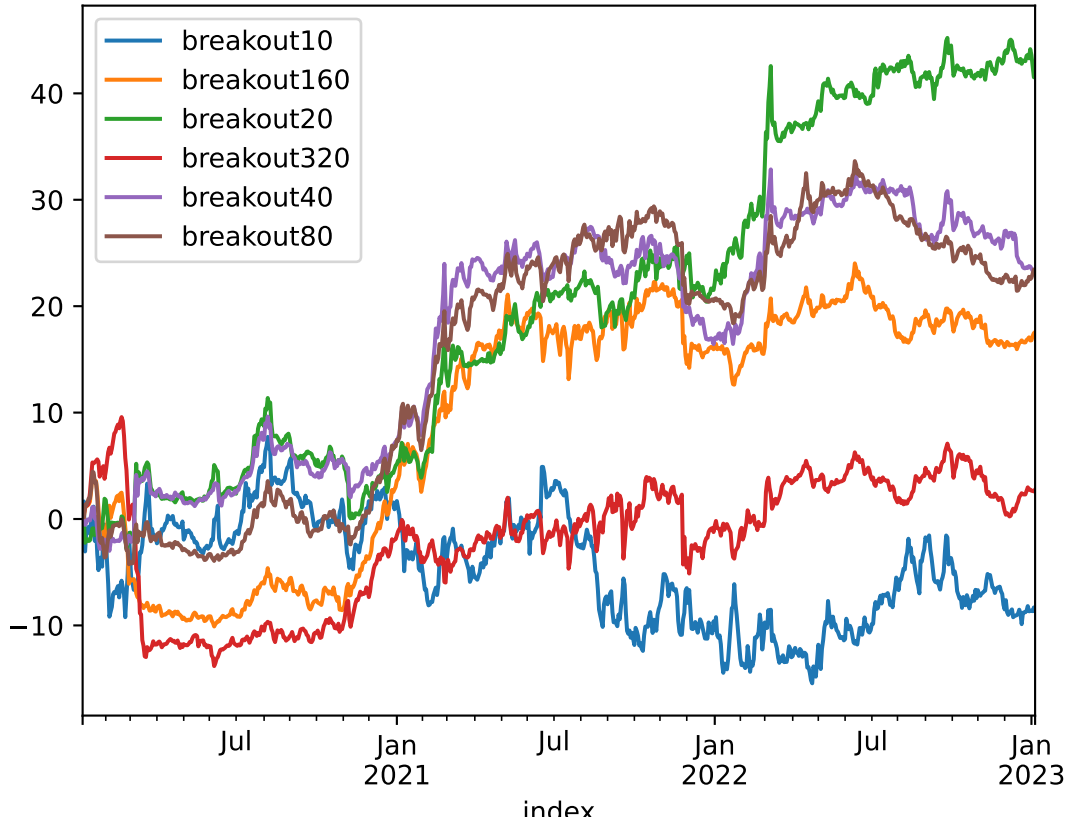ann. std {'breakout10': 13.465, 'breakout160': 7.078, 'breakout20': 12.071, 'breakout320': 7.367, 'breakout40': 9.671, 'breakout80': 7.933}
ann. SR {'breakout10': 0.19, 'breakout160': 0.21, 'breakout20': 1.55, 'breakout320': 0.49, 'breakout40': 0.59, 'breakout80': 0.35}
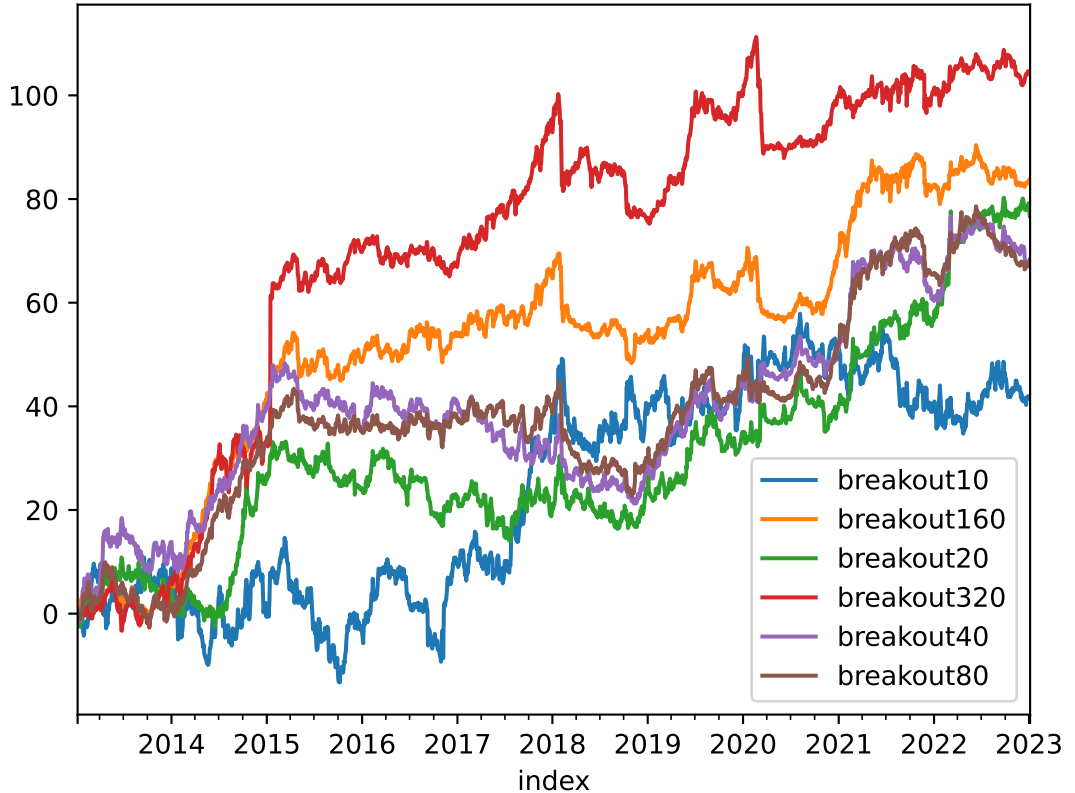
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -2.811, 'breakout160': 5.744, 'breakout20': 13.583, 'breakout320': 0.905, 'breakout40': 7.58, 'breakout80': 7.662}
ann. std {'breakout10': 14.793, 'breakout160': 9.733, 'breakout20': 11.557, 'breakout320': 10.708, 'breakout40': 9.96, 'breakout80': 9.549}
ann. SR {'breakout10': -0.19, 'breakout160': 0.59, 'breakout20': 1.18, 'breakout320': 0.08, 'breakout40': 0.76, 'breakout80': 0.8}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 4.078, 'breakout160': 8.237, 'breakout20': 7.516, 'breakout320': 10.251, 'breakout40': 6.582, 'breakout80': 6.713}
ann. std {'breakout10': 15.682, 'breakout160': 9.117, 'breakout20': 11.207, 'breakout320': 13.327, 'breakout40': 9.835, 'breakout80': 9.017}
ann. SR {'breakout10': 0.26, 'breakout160': 0.9, 'breakout20': 0.67, 'breakout320': 0.77, 'breakout40': 0.67, 'breakout80': 0.74}
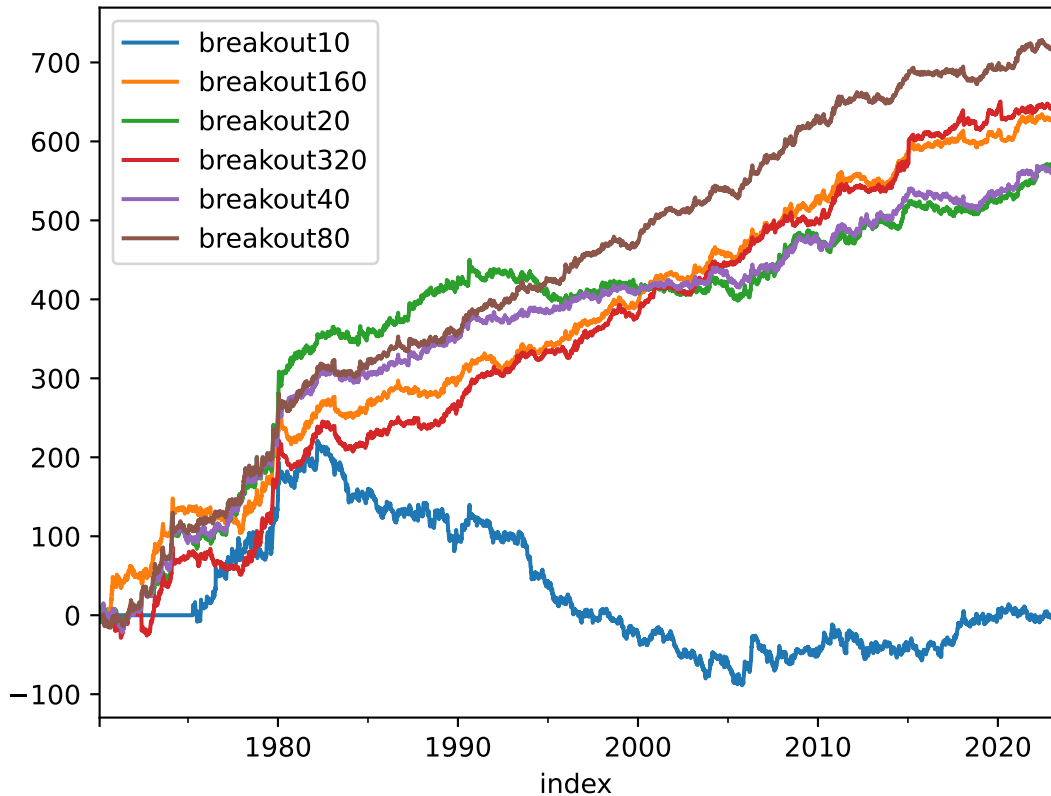
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.042, 'breakout160': 11.645, 'breakout20': 10.528, 'breakout320': 11.935, 'breakout40': 10.369, 'breakout80': 13.318}
ann. std {'breakout10': 20.834, 'breakout160': 12.496, 'breakout20': 16.103, 'breakout320': 13.049, 'breakout40': 13.235, 'breakout80': 12.756}
ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.04}
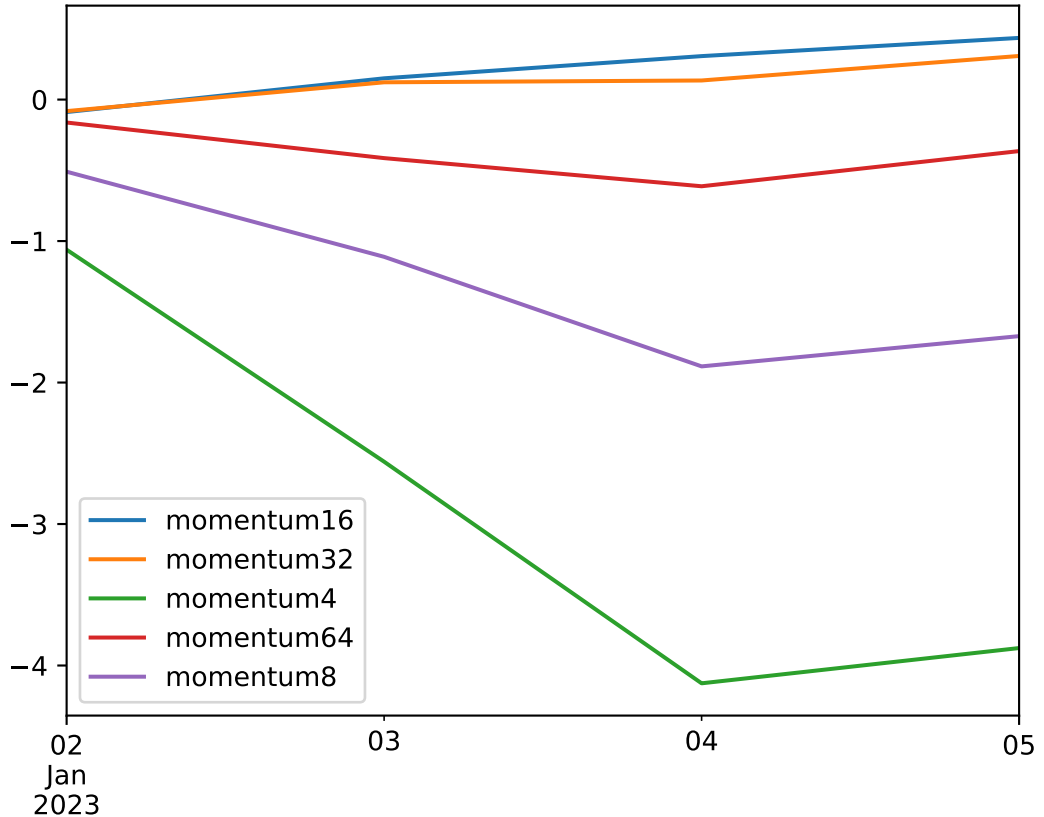
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 27.896, 'momentum32': 19.728, 'momentum4': -248.107, 'momentum64': -23.304, 'momentum8': -107.008}
ann. std {'momentum16': 2.232, 'momentum32': 2.158, 'momentum4': 13.48, 'momentum64': 3.67, 'momentum8': 6.964}
ann. SR {'momentum16': 12.5, 'momentum32': 9.14, 'momentum4': -18.41, 'momentum64': -6.35, 'momentum8': -15.37}
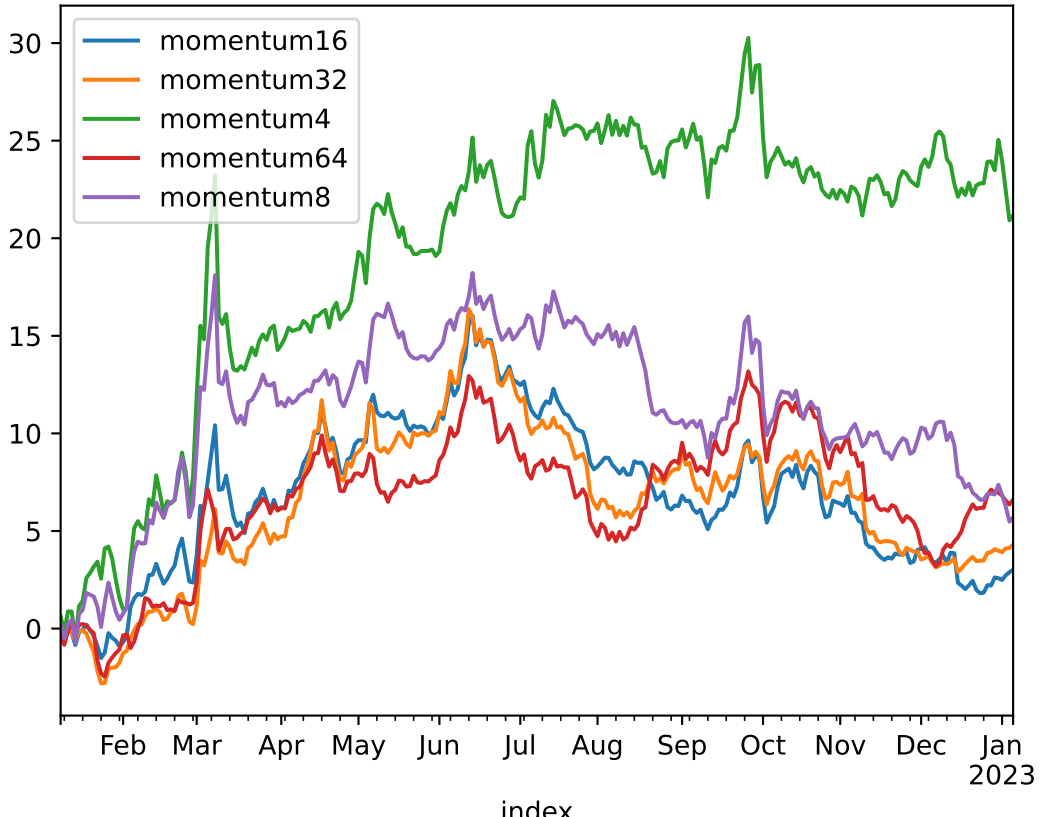
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': 2.97, 'momentum32': 4.233, 'momentum4': 20.839, 'momentum64': 6.508, 'momentum8': 5.607}
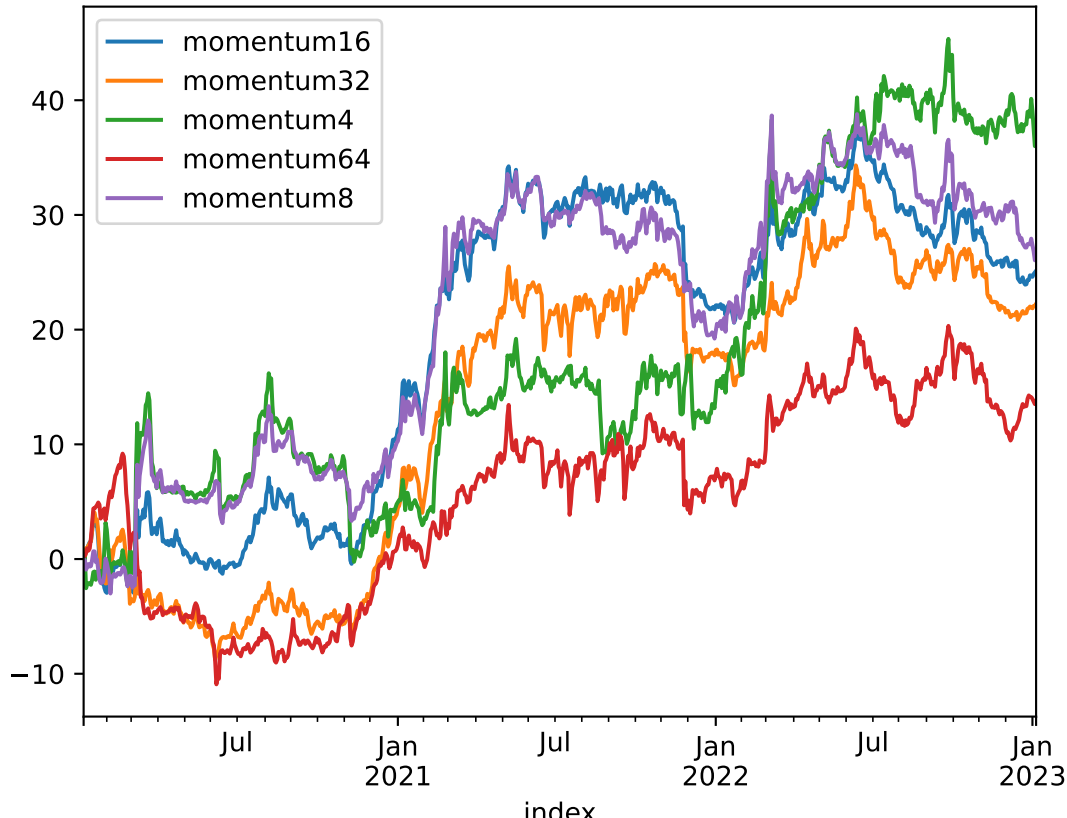ann. std {'momentum16': 10.092, 'momentum32': 9.613, 'momentum4': 17.4, 'momentum64': 9.324, 'momentum8': 13.223}
ann. SR {'momentum16': 0.29, 'momentum32': 0.44, 'momentum4': 1.2, 'momentum64': 0.7, 'momentum8': 0.42}
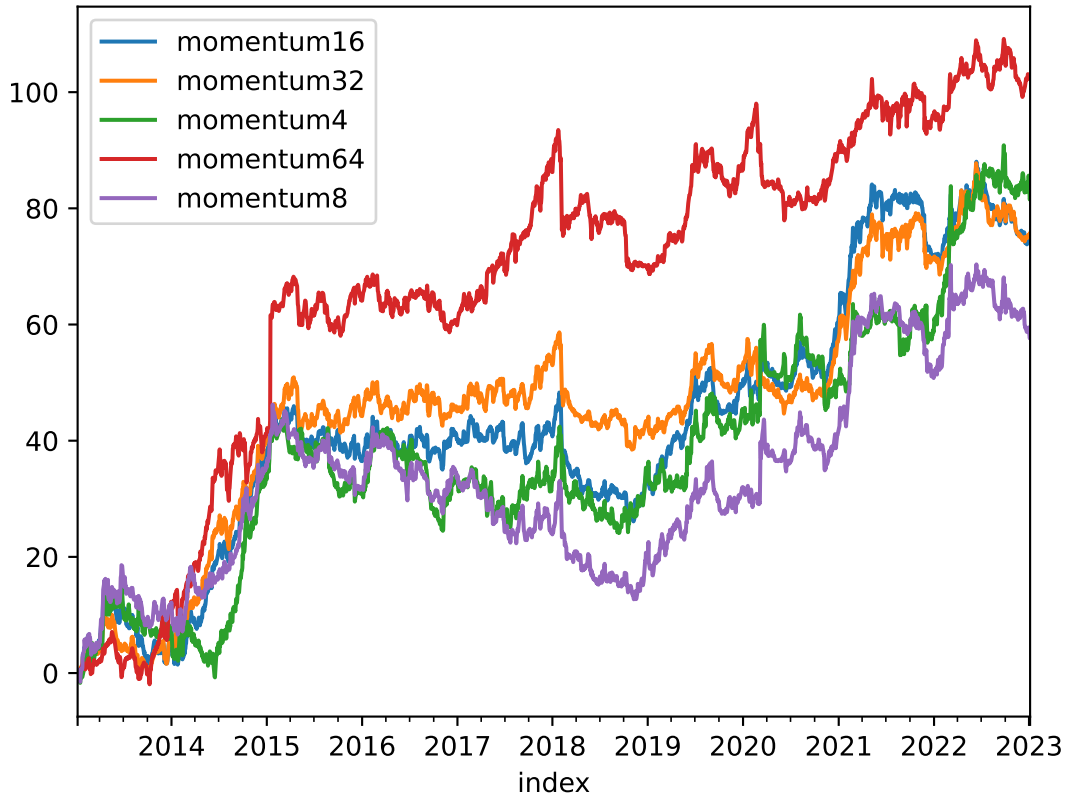
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 8.217, 'momentum32': 7.274, 'momentum4': 11.85, 'momentum64': 4.497, 'momentum8': 8.585}
ann. std {'momentum16': 10.995, 'momentum32': 10.843, 'momentum4': 16.171, 'momentum64': 10.905, 'momentum8': 12.784}
ann. SR {'momentum16': 0.75, 'momentum32': 0.67, 'momentum4': 0.73, 'momentum64': 0.41, 'momentum8': 0.67}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.36, 'momentum32': 7.428, 'momentum4': 8.022, 'momentum64': 10.067, 'momentum8': 5.674}
ann. std {'momentum16': 9.947, 'momentum32': 9.486, 'momentum4': 13.713, 'momentum64': 11.999, 'momentum8': 11.322}
ann. SR {'momentum16': 0.74, 'momentum32': 0.78, 'momentum4': 0.58, 'momentum64': 0.84, 'momentum8': 0.5}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.431, 'momentum32': 13.358, 'momentum4': 12.941, 'momentum64': 12.96, 'momentum8': 11.321}
ann. std {'momentum16': 14.224, 'momentum32': 13.853, 'momentum4': 20.081, 'momentum64': 13.49, 'momentum8': 15.874}
ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}
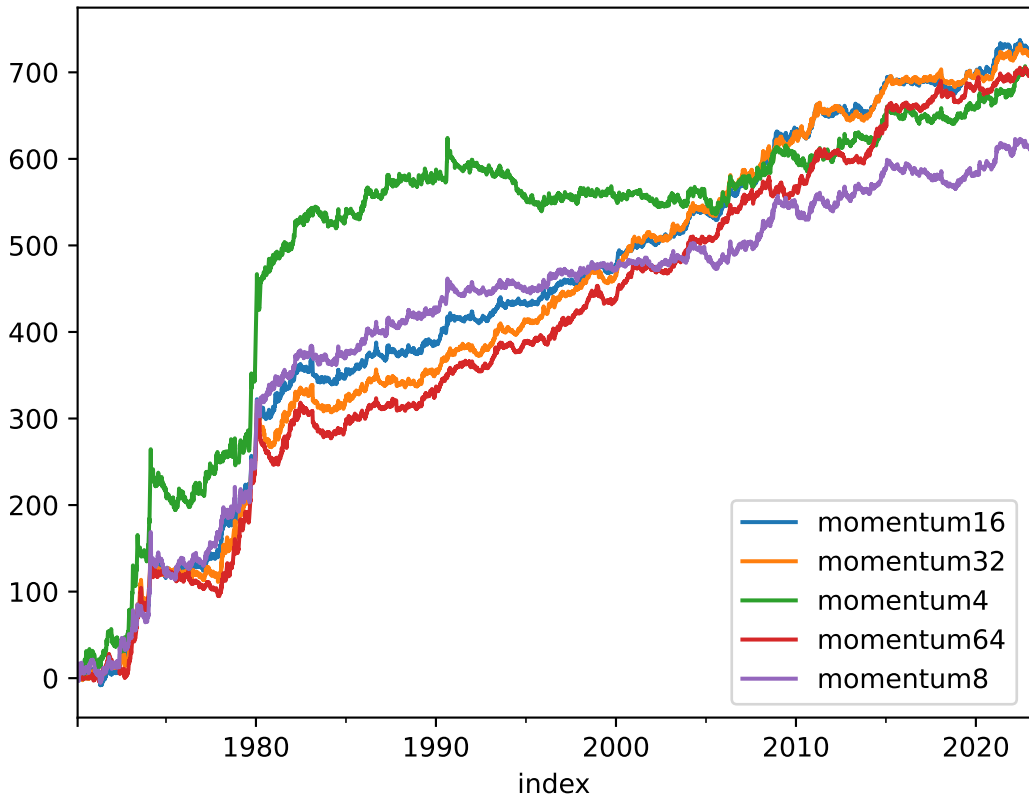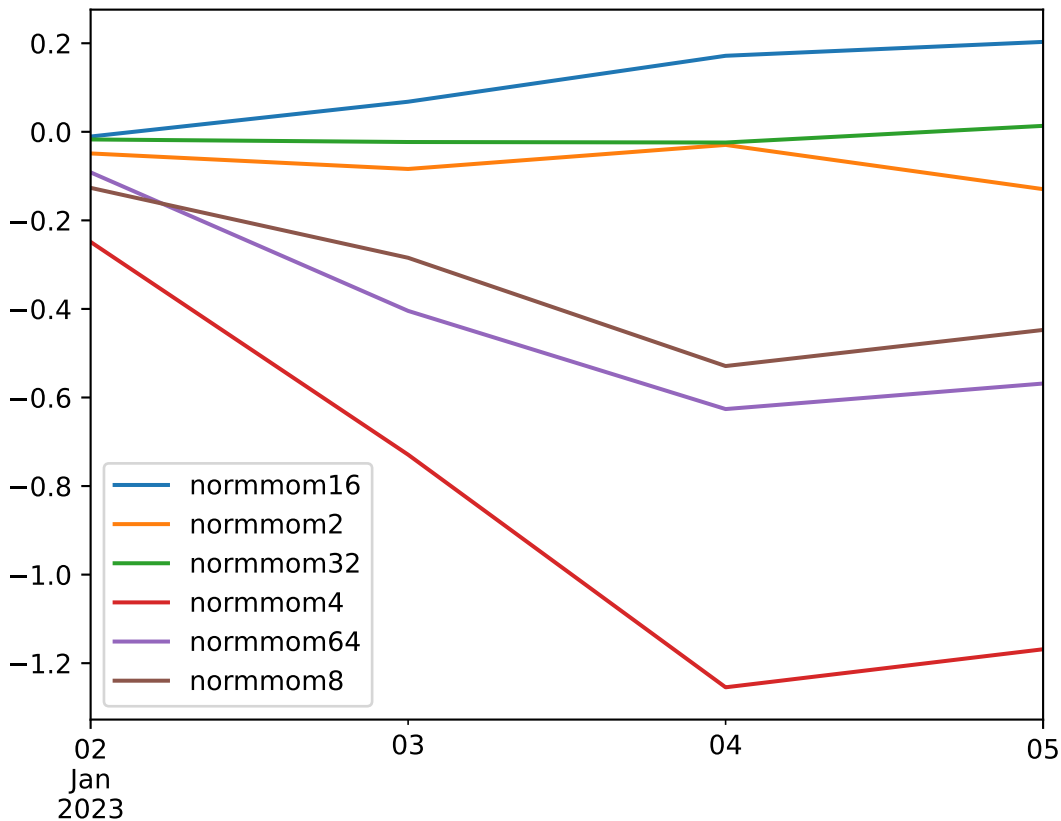
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 12.994, 'normmom2': -8.288, 'normmom32': 0.861, 'normmom4': -74.788, 'normmom64': -36.381, 'normmom8': -28.636}
ann. std {'normmom16': 0.812, 'normmom2': 1.027, 'normmom32': 0.381, 'normmom4': 4.475, 'normmom64': 2.579, 'normmom8': 2.212}
ann. SR {'normmom16': 16.0, 'normmom2': -8.07, 'normmom32': 2.26, 'normmom4': -16.71, 'normmom64': -14.11, 'normmom8': -12.95}
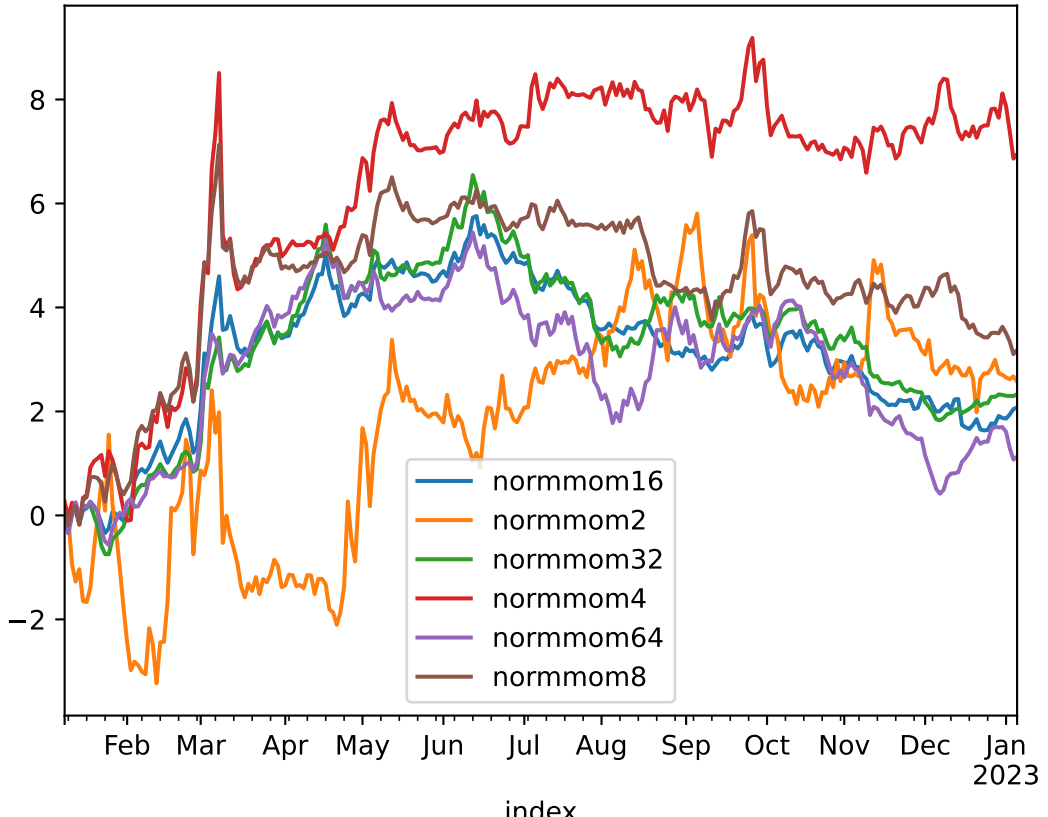
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 2.044, 'normmom2': 2.534, 'normmom32': 2.296, 'normmom4': 6.842, 'normmom64': 1.114, 'normmom8': 3.134}
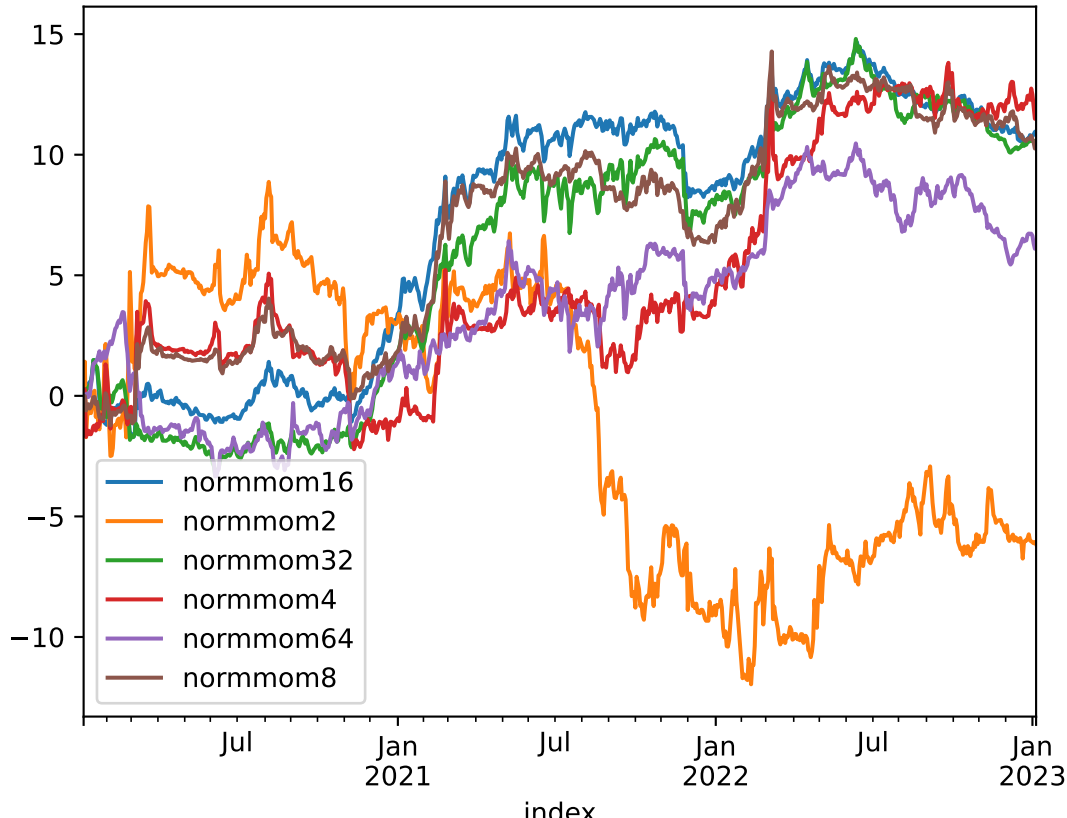ann. std {'normmom16': 3.135, 'normmom2': 8.021, 'normmom32': 3.138, 'normmom4': 6.003, 'normmom64': 3.431, 'normmom8': 4.246}
ann. SR {'normmom16': 0.65, 'normmom2': 0.32, 'normmom32': 0.73, 'normmom4': 1.14, 'normmom64': 0.32, 'normmom8': 0.74}
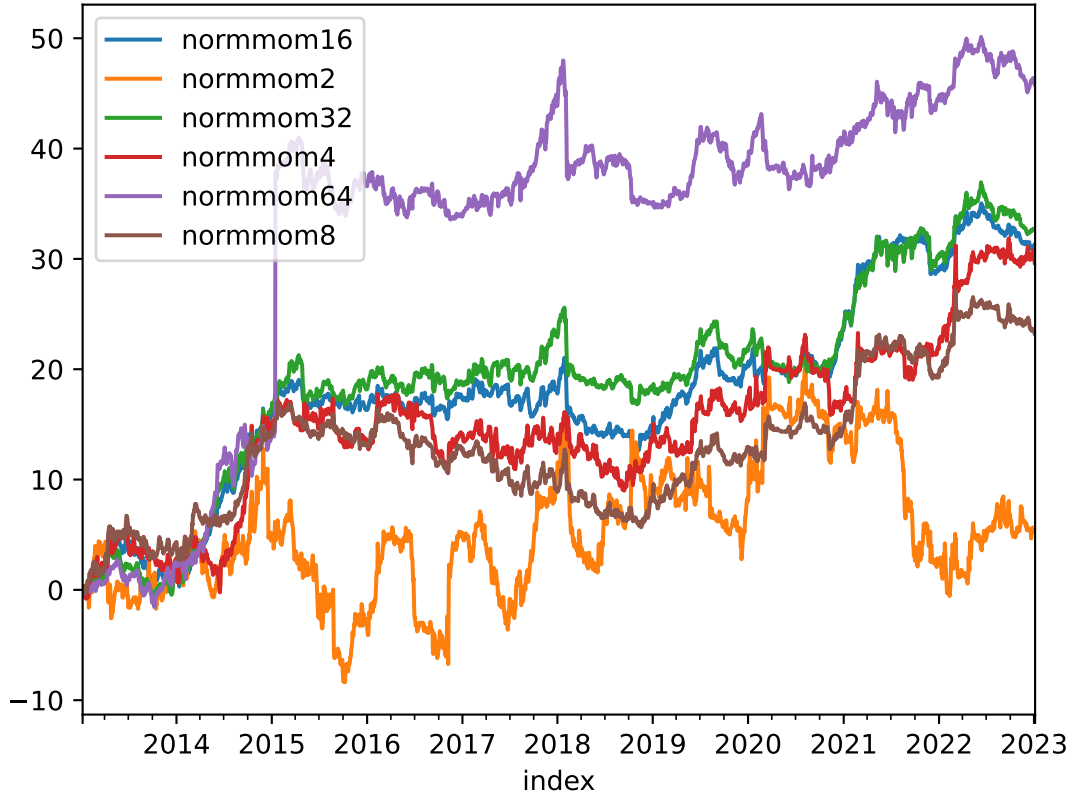
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.588, 'normmom2': -2.014, 'normmom32': 3.462, 'normmom4': 3.785, 'normmom64': 2.013, 'normmom8': 3.38}
ann. std {'normmom16': 3.7, 'normmom2': 8.712, 'normmom32': 4.04, 'normmom4': 5.952, 'normmom64': 4.308, 'normmom8': 4.255}
ann. SR {'normmom16': 0.97, 'normmom2': -0.23, 'normmom32': 0.86, 'normmom4': 0.64, 'normmom64': 0.47, 'normmom8': 0.79}
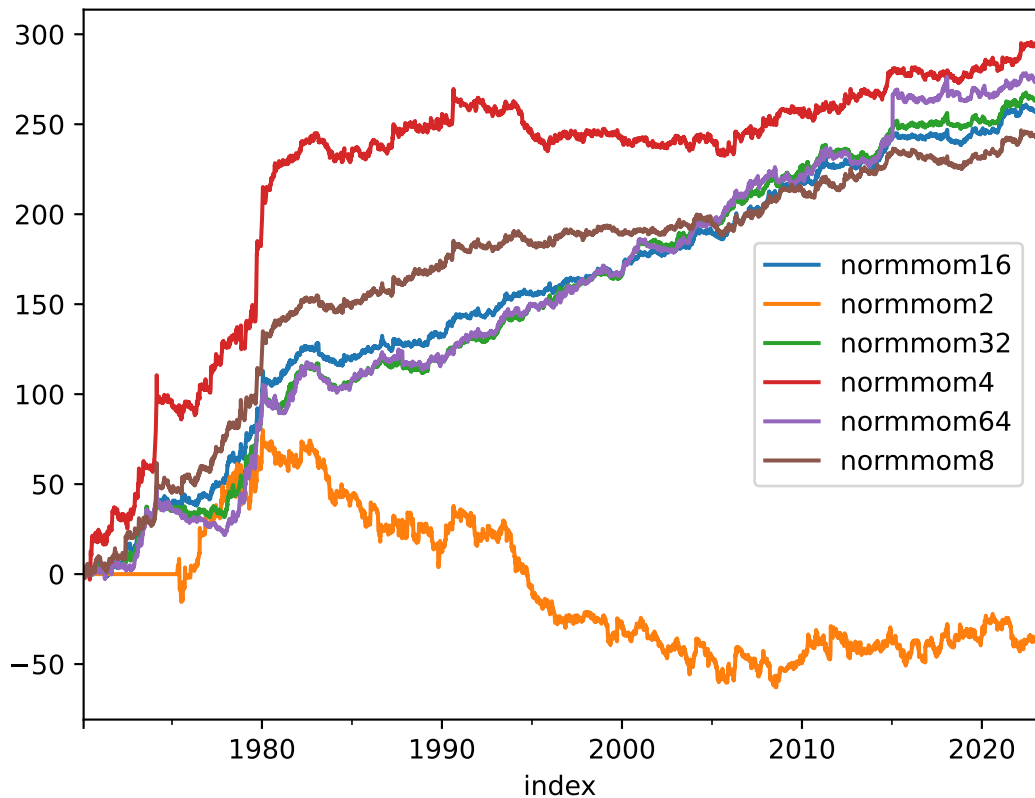
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.077, 'normmom2': 0.515, 'normmom32': 3.212, 'normmom4': 2.908, 'normmom64': 4.495, 'normmom8': 2.278}
ann. std {'normmom16': 3.576, 'normmom2': 9.051, 'normmom32': 3.725, 'normmom4': 5.497, 'normmom64': 8.559, 'normmom8': 4.047}
ann. SR {'normmom16': 0.86, 'normmom2': 0.06, 'normmom32': 0.86, 'normmom4': 0.53, 'normmom64': 0.53, 'normmom8': 0.56}

Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.77, 'normmom2': -0.688, 'normmom32': 4.885, 'normmom4': 5.442, 'normmom64': 5.082, 'normmom8': 4.5}
ann. std {'normmom16': 4.923, 'normmom2': 11.199, 'normmom32': 4.992, 'normmom4': 8.324, 'normmom64': 6.311, 'normmom8': 5.932}
ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.81, 'normmom8': 0.76}
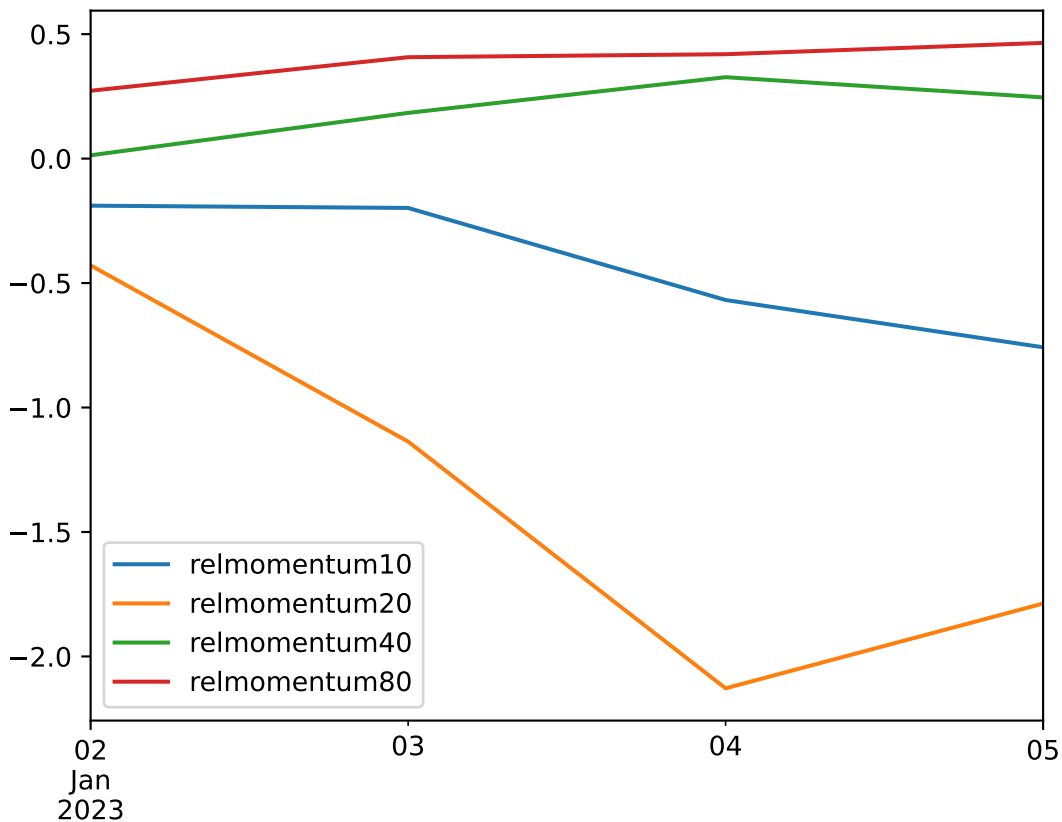
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -48.511, 'relmomentum20': -114.399, 'relmomentum40': 15.737, 'relmomentum80': 29.745}
ann. std {'relmomentum10': 2.356, 'relmomentum20': 9.167, 'relmomentum40': 1.876, 'relmomentum80': 1.863}
ann. SR {'relmomentum10': -20.59, 'relmomentum20': -12.48, 'relmomentum40': 8.39, 'relmomentum80': 15.97}
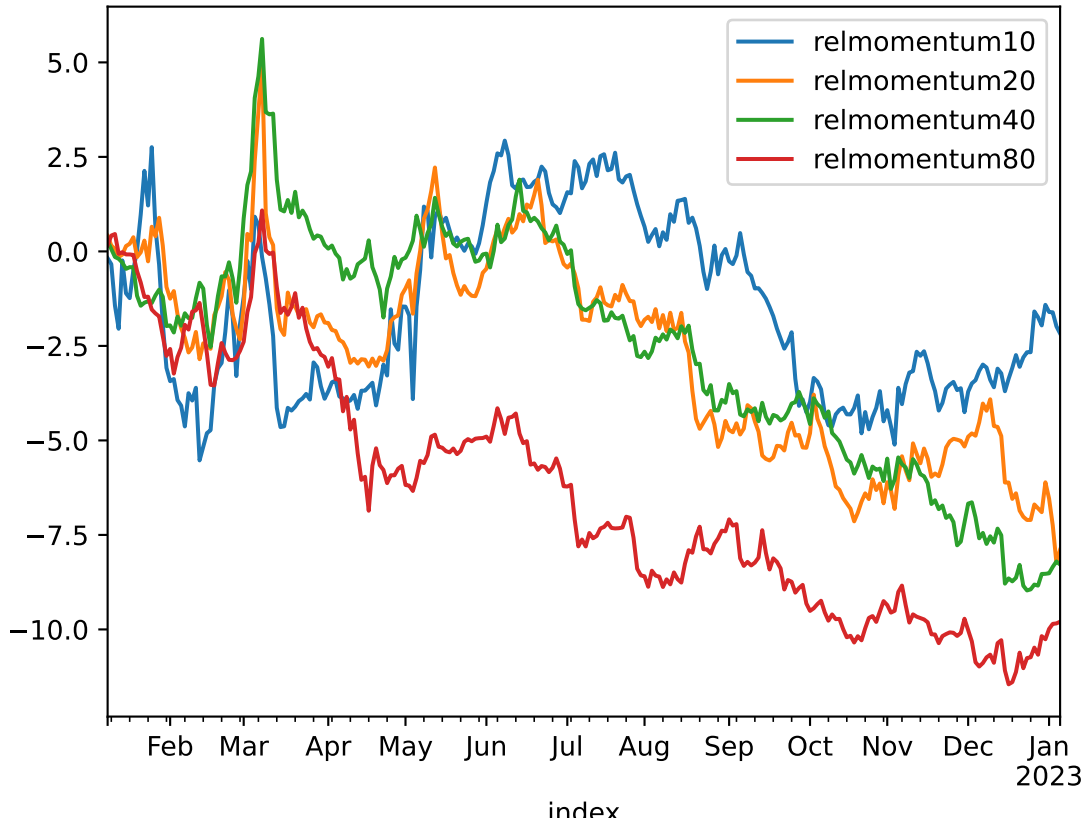
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -2.138, 'relmomentum20': -7.774, 'relmomentum40': -8.155, 'relmomentum80': -9.645}
ann. std {'relmomentum10': 9.952, 'relmomentum20': 8.517, 'relmomentum40': 6.668, 'relmomentum80': 5.699}
ann. SR {'relmomentum10': -0.21, 'relmomentum20': -0.91, 'relmomentum40': -1.22, 'relmomentum80': -1.69}
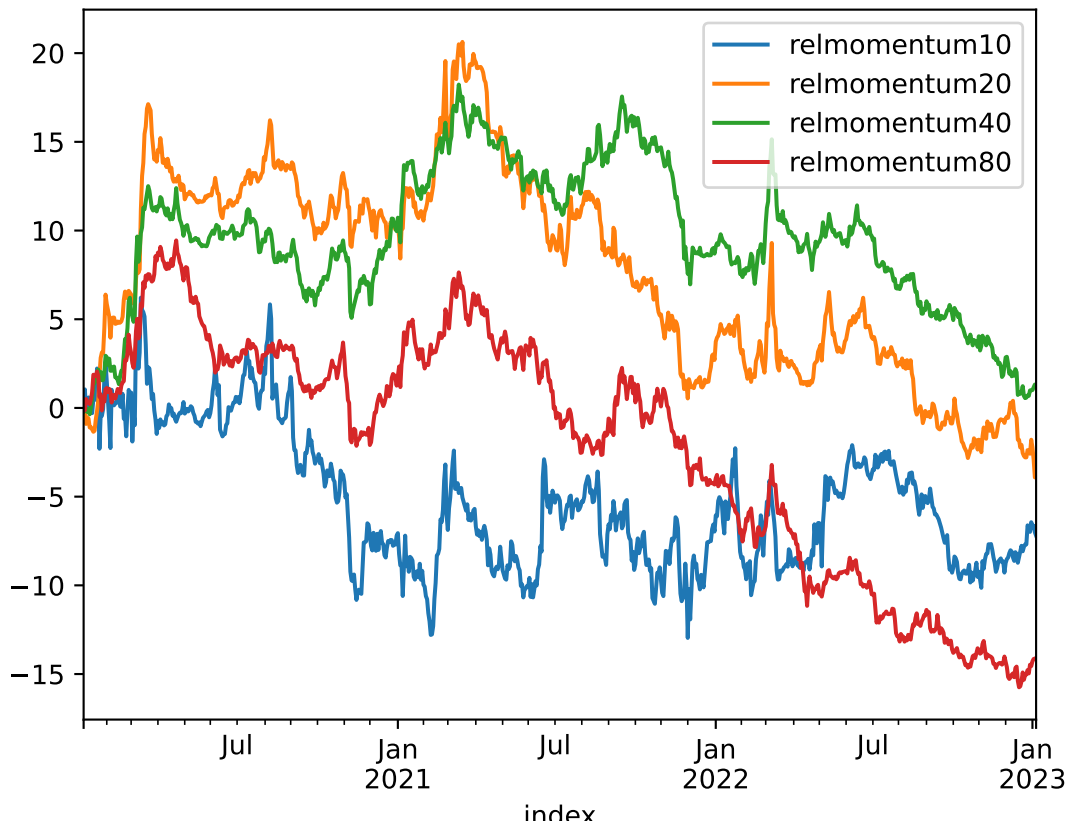
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.354, 'relmomentum20': -1.17, 'relmomentum40': 0.405, 'relmomentum80': -4.607}
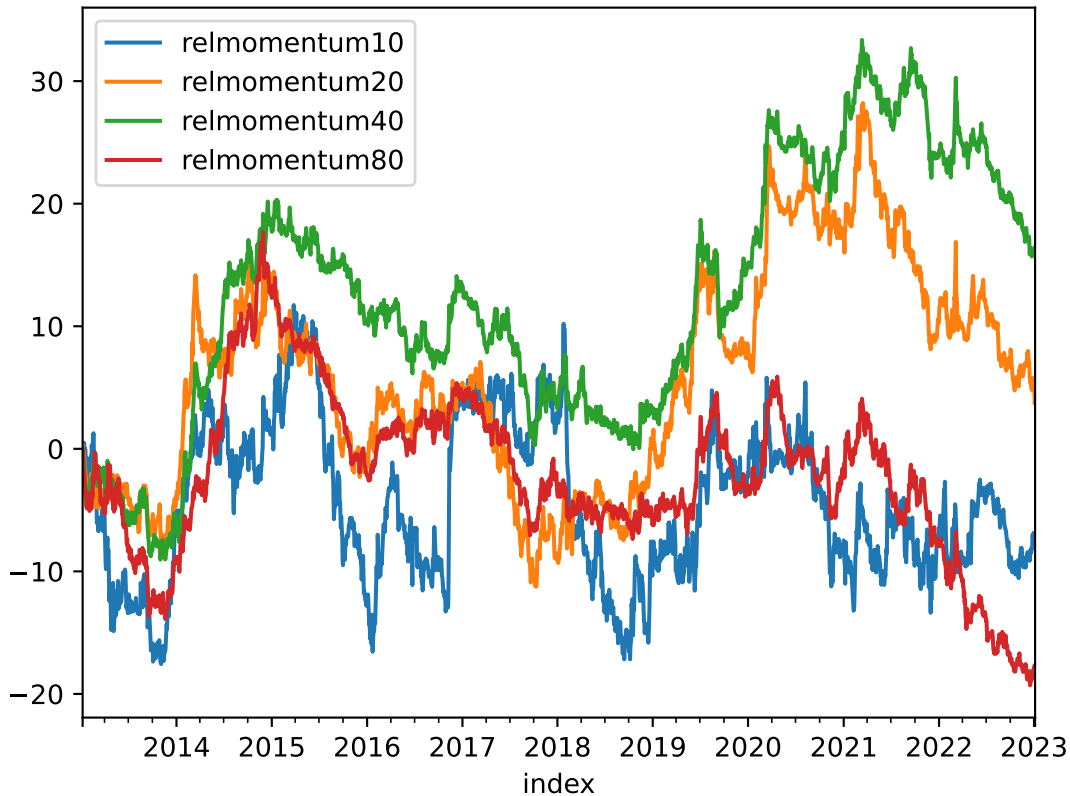ann. std {'relmomentum10': 12.697, 'relmomentum20': 9.085, 'relmomentum40': 7.466, 'relmomentum80': 6.95}
ann. SR {'relmomentum10': -0.19, 'relmomentum20': -0.13, 'relmomentum40': 0.05, 'relmomentum80': -0.66}
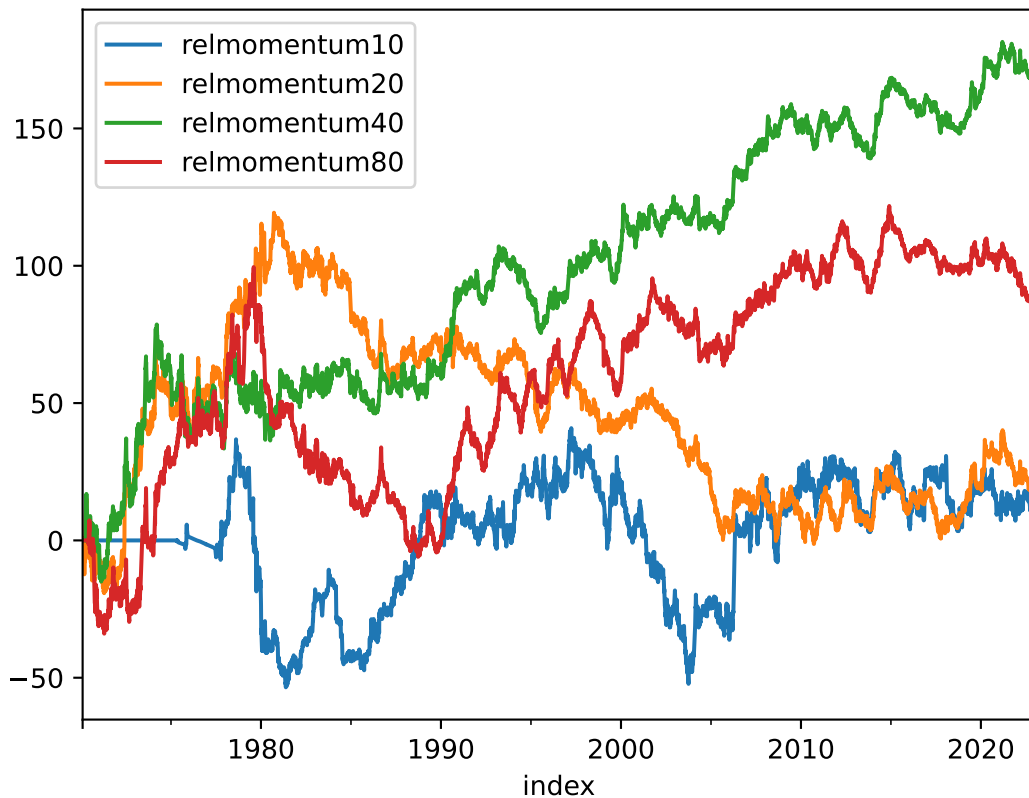
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.747, 'relmomentum20': 0.393, 'relmomentum40': 1.607, 'relmomentum80': -1.731}
ann. std {'relmomentum10': 12.874, 'relmomentum20': 8.974, 'relmomentum40': 7.36, 'relmomentum80': 6.809}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.04, 'relmomentum40': 0.22, 'relmomentum80': -0.25}
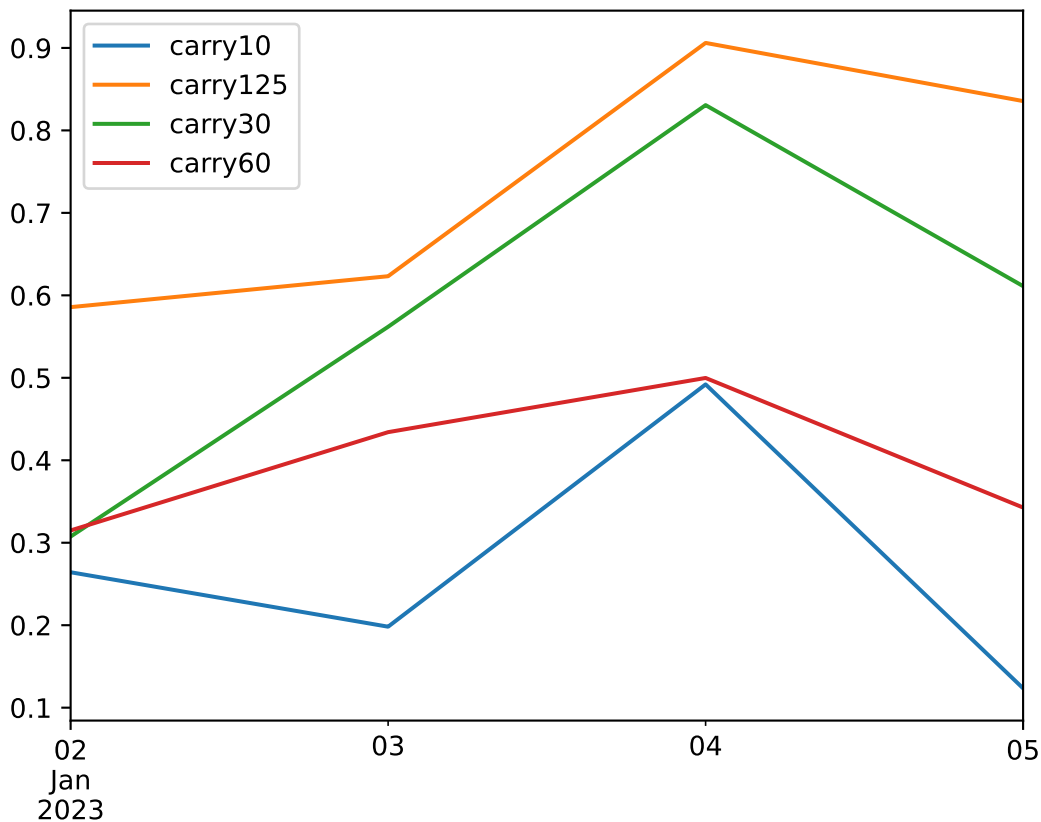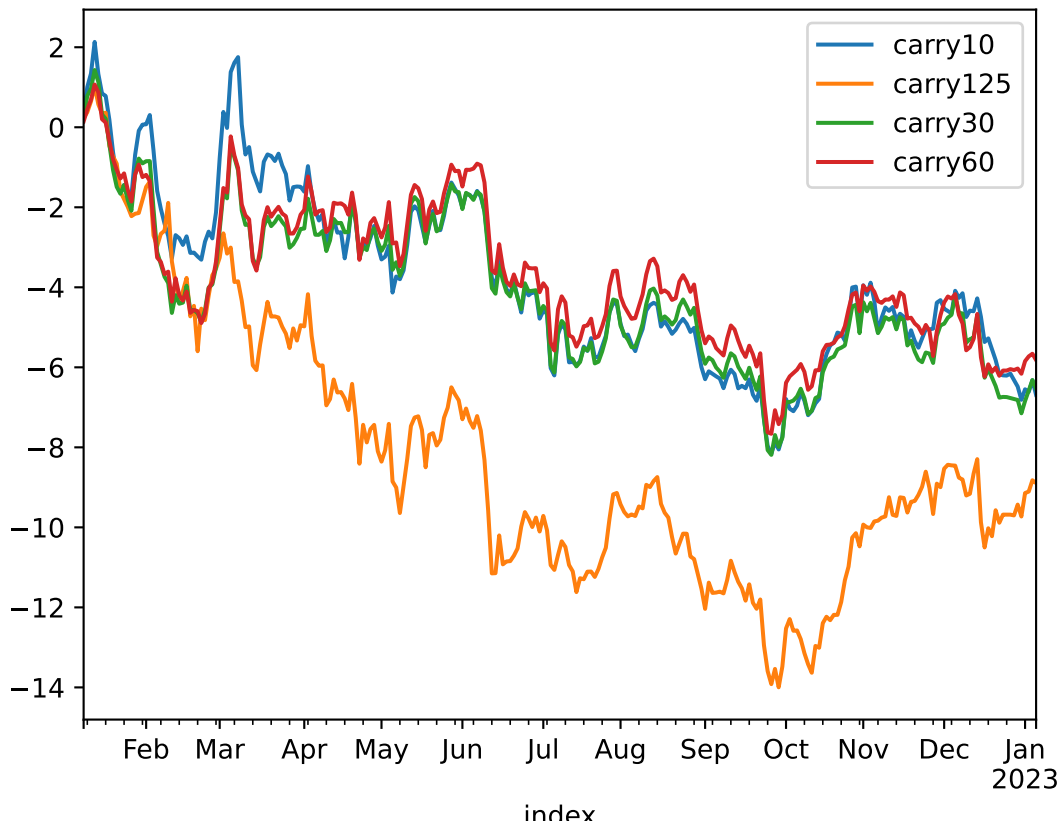
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.24, 'relmomentum20': 0.295, 'relmomentum40': 3.05, 'relmomentum80': 1.602}
ann. std {'relmomentum10': 13.322, 'relmomentum20': 11.526, 'relmomentum40': 10.794, 'relmomentum80': 11.062}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 7.903, 'carry125': 53.476, 'carry30': 39.115, 'carry60': 21.931}
ann. std {'carry10': 4.996, 'carry125': 4.664, 'carry30': 3.987, 'carry60': 3.106}
ann. SR {'carry10': 1.58, 'carry125': 11.47, 'carry30': 9.81, 'carry60': 7.06}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -6.586, 'carry125': -8.756, 'carry30': -6.437, 'carry60': -5.729}
ann. std {'carry10': 7.093, 'carry125': 7.65, 'carry30': 6.742, 'carry60': 6.765}
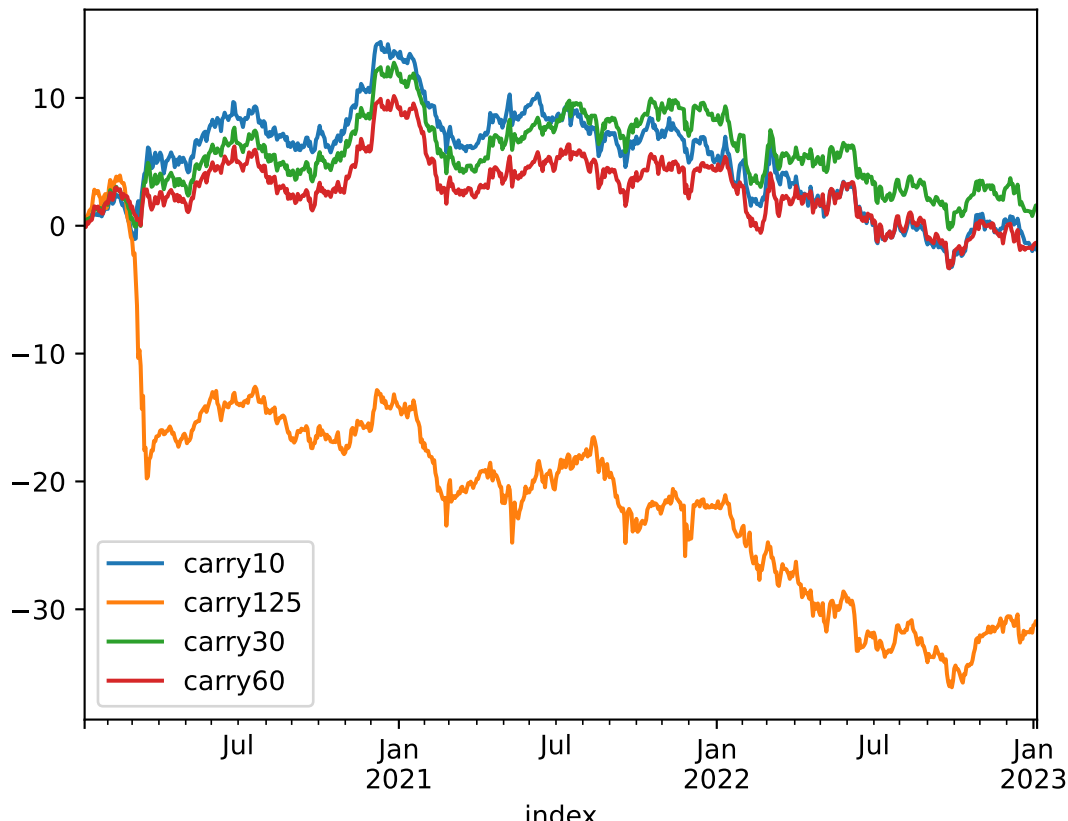ann. SR {'carry10': -0.93, 'carry125': -1.14, 'carry30': -0.95, 'carry60': -0.85}
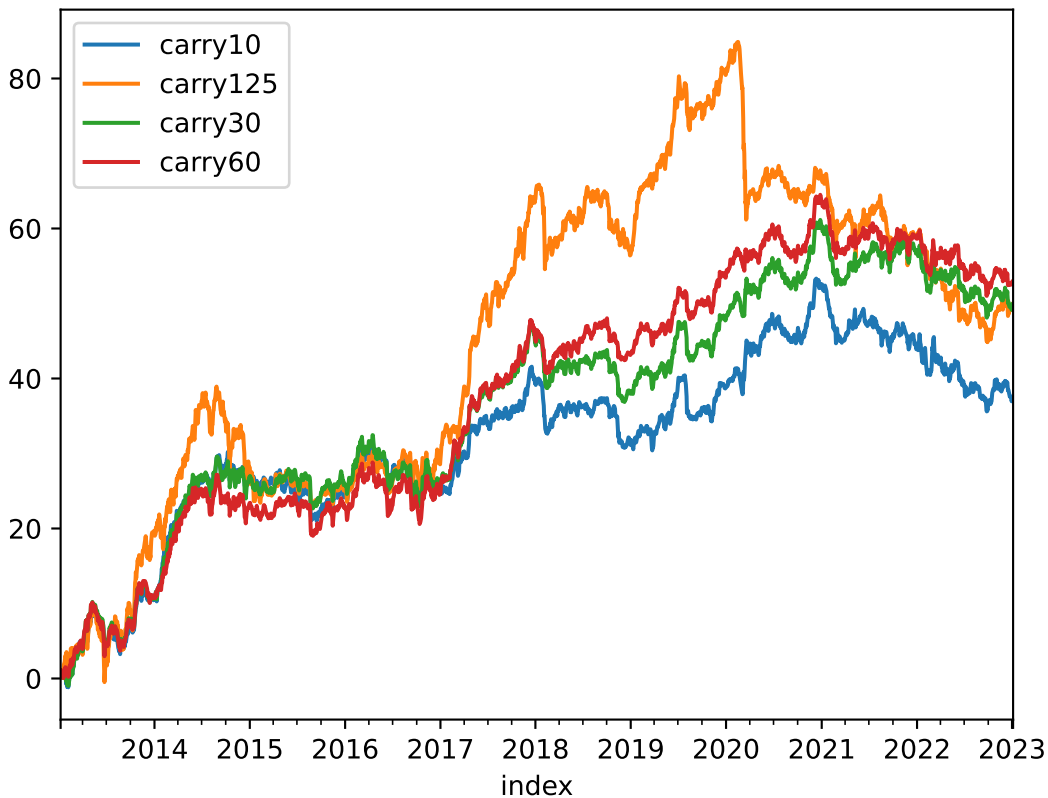
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.608, 'carry125': -10.135, 'carry30': 0.449, 'carry60': -0.485}
ann. std {'carry10': 6.83, 'carry125': 9.437, 'carry30': 6.625, 'carry60': 6.558}
ann. SR {'carry10': -0.09, 'carry125': -1.07, 'carry30': 0.07, 'carry60': -0.07}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.639, 'carry125': 4.901, 'carry30': 4.883, 'carry60': 5.187}
ann. std {'carry10': 6.452, 'carry125': 9.129, 'carry30': 6.548, 'carry60': 6.511}
ann. SR {'carry10': 0.56, 'carry125': 0.54, 'carry30': 0.75, 'carry60': 0.8}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.796, 'carry125': 7.328, 'carry30': 8.162, 'carry60': 7.999}
ann. std {'carry10': 11.858, 'carry125': 12.099, 'carry30': 11.87, 'carry60': 11.82}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}
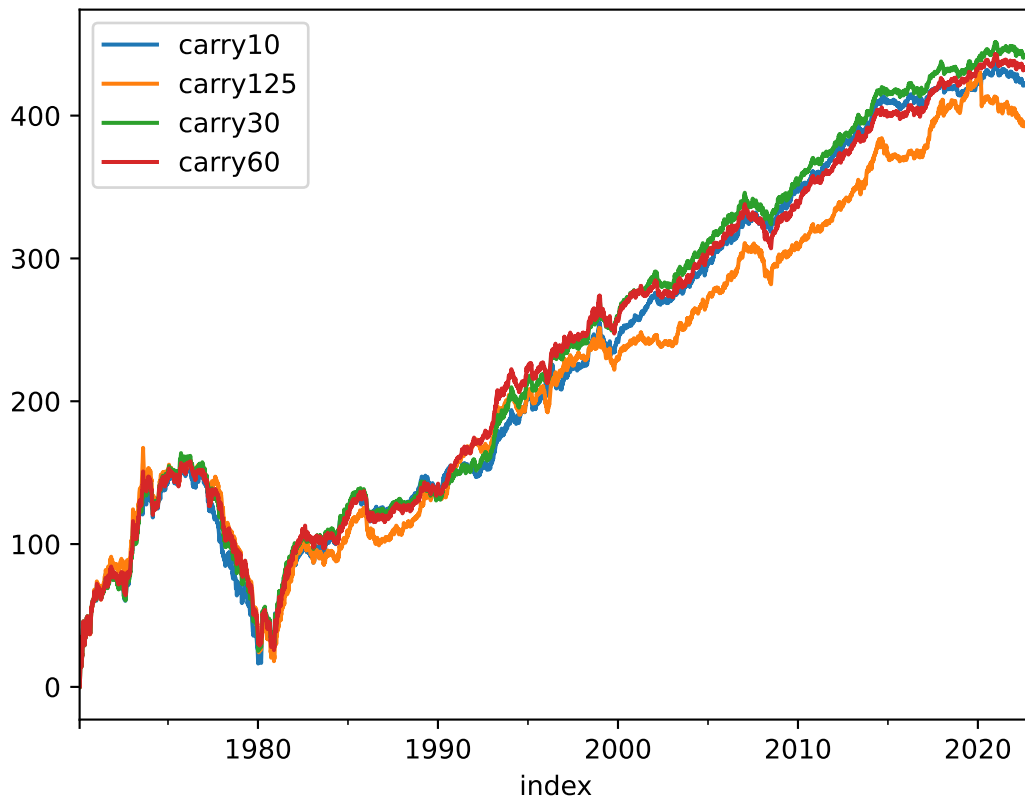
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 75.562}
ann. std {'relcarry': 4.14}
ann. SR {'relcarry': 18.25}
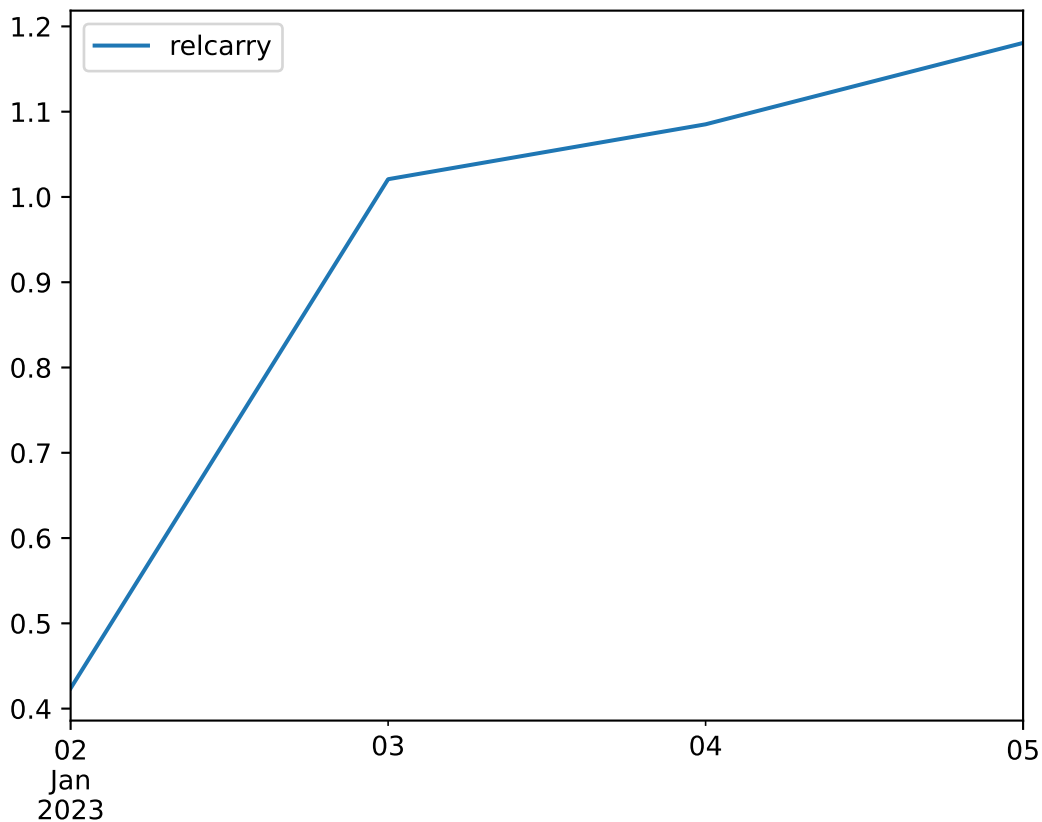
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -4.791}
ann. std {'relcarry': 7.197}
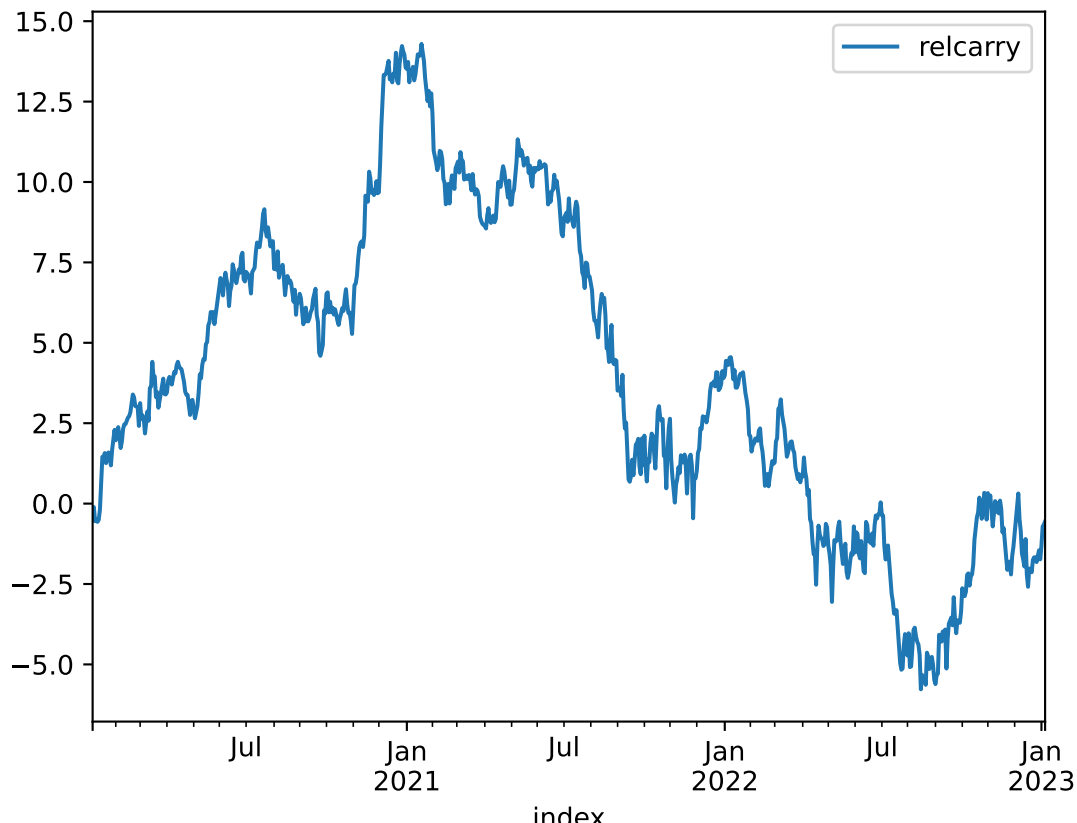ann. SR {'relcarry': -0.67}
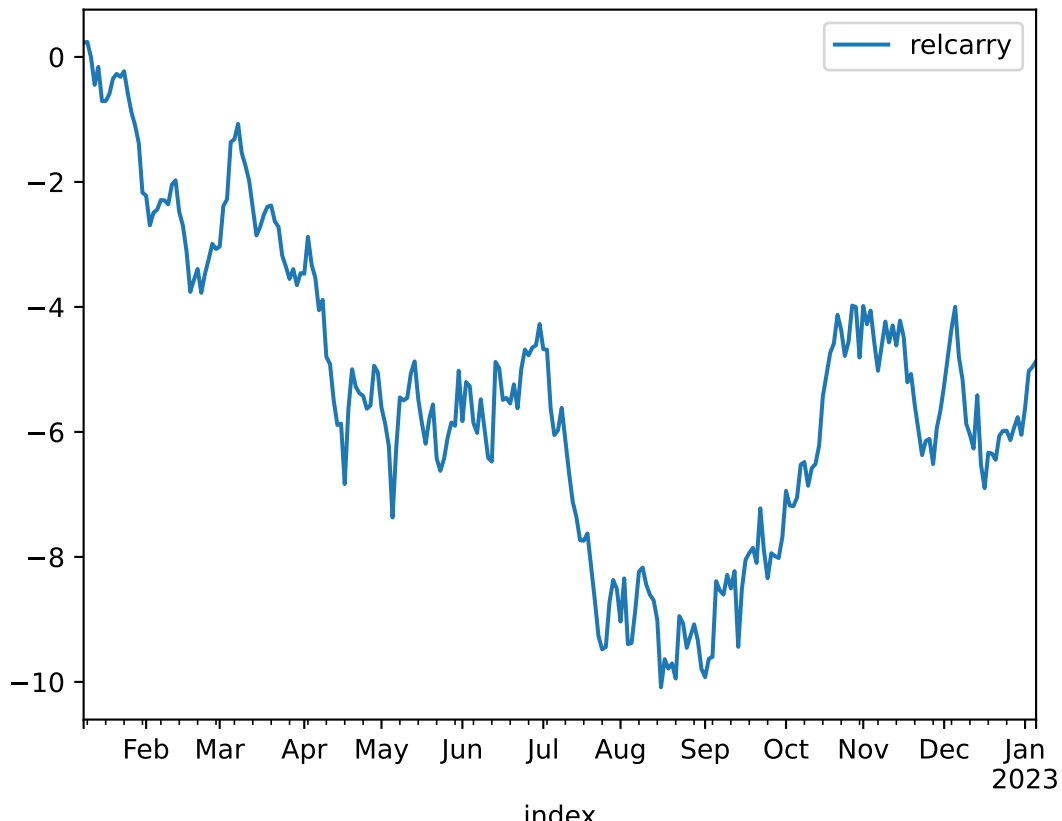
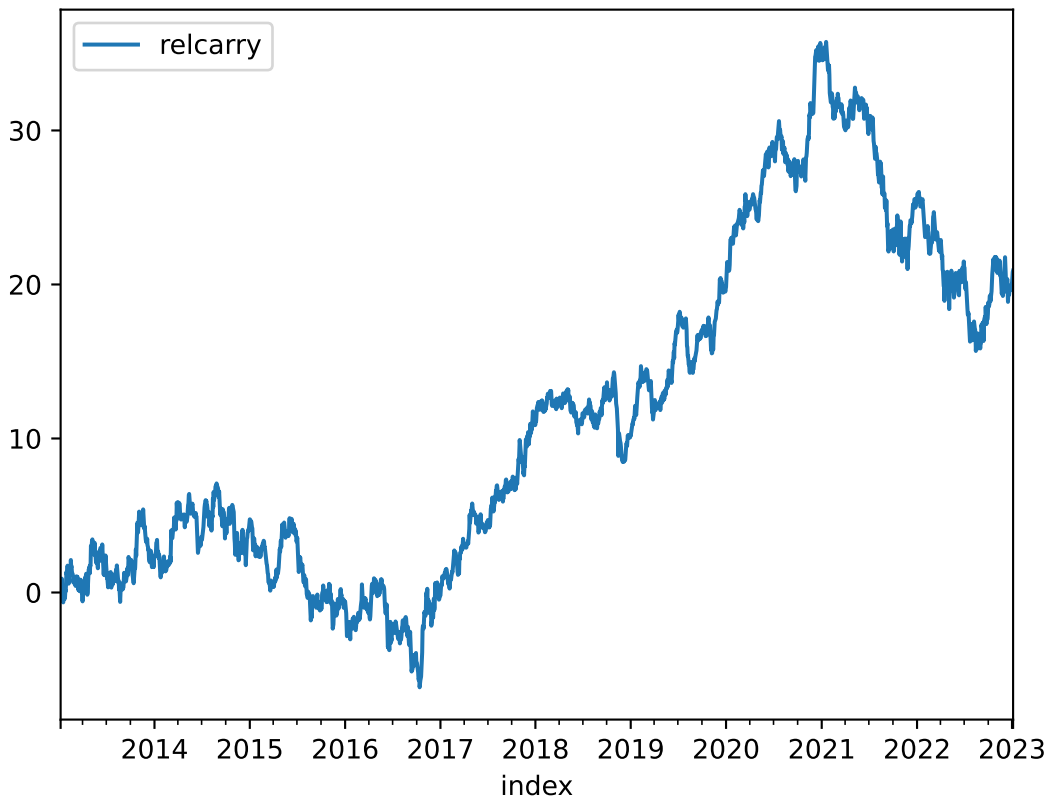Total Trading Rule P&L for period '3Y'
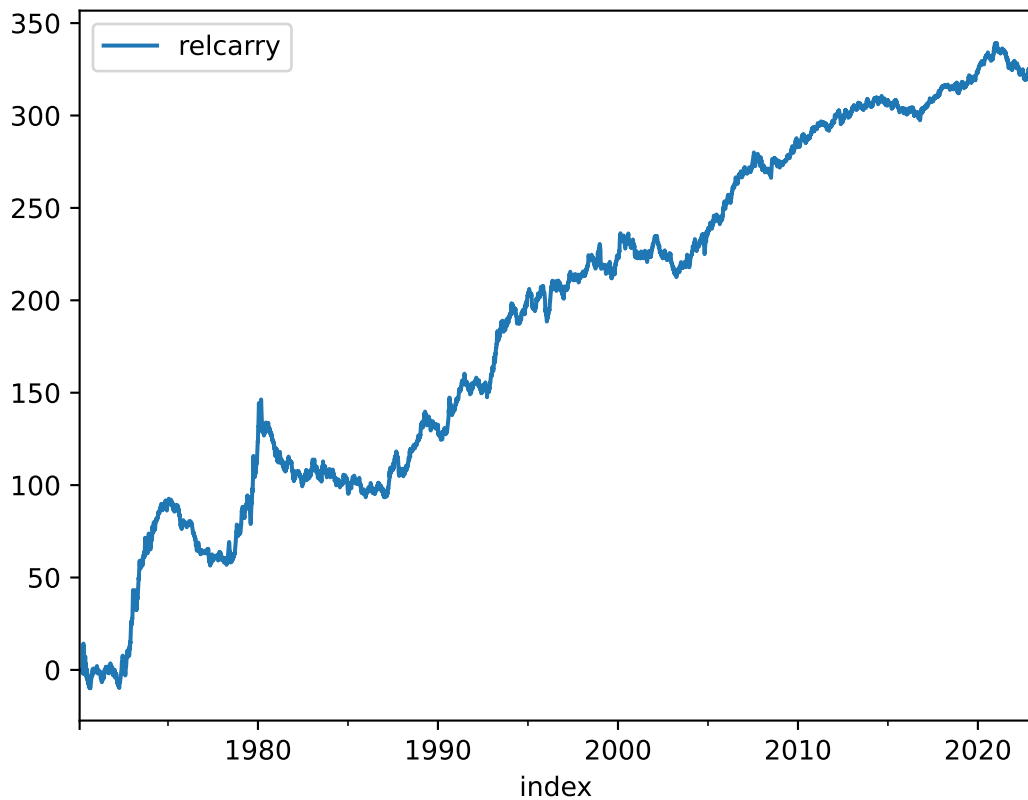ann. mean {'relcarry': -0.181}
ann. std {'relcarry': 6.851}
ann. SR {'relcarry': -0.03}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.051}
ann. std {'relcarry': 6.031}
ann. SR {'relcarry': 0.34}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.015}
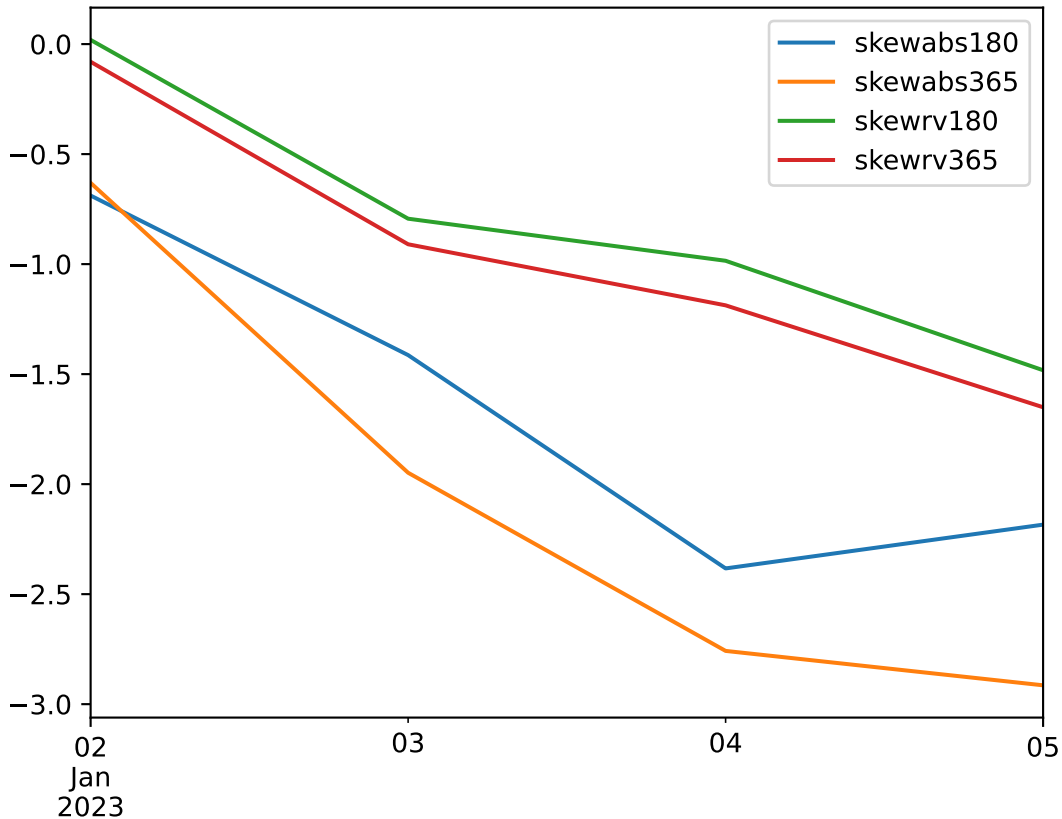ann. std {'relcarry': 9.557}
ann. SR {'relcarry': 0.63}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -139.783, 'skewabs365': -186.517, 'skewrv180': -94.87, 'skewrv365': -105.637}
ann. std {'skewabs180': 8.194, 'skewabs365': 7.675, 'skewrv180': 5.809, 'skewrv365': 5.101}
ann. SR {'skewabs180': -17.06, 'skewabs365': -24.3, 'skewrv180': -16.33, 'skewrv365': -20.71}
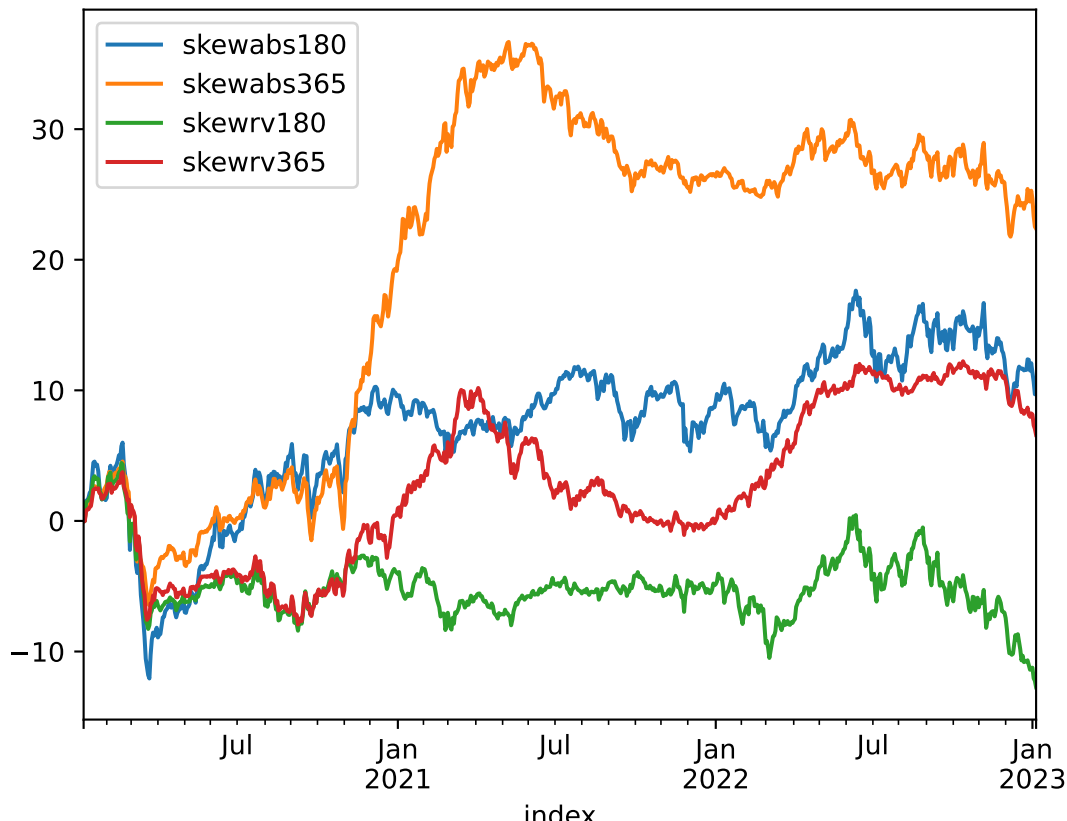
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 0.623, 'skewabs365': -3.971, 'skewrv180': -8.276, 'skewrv365': 5.612}
ann. std {'skewabs180': 9.993, 'skewabs365': 8.086, 'skewrv180': 9.301, 'skewrv365': 5.086}
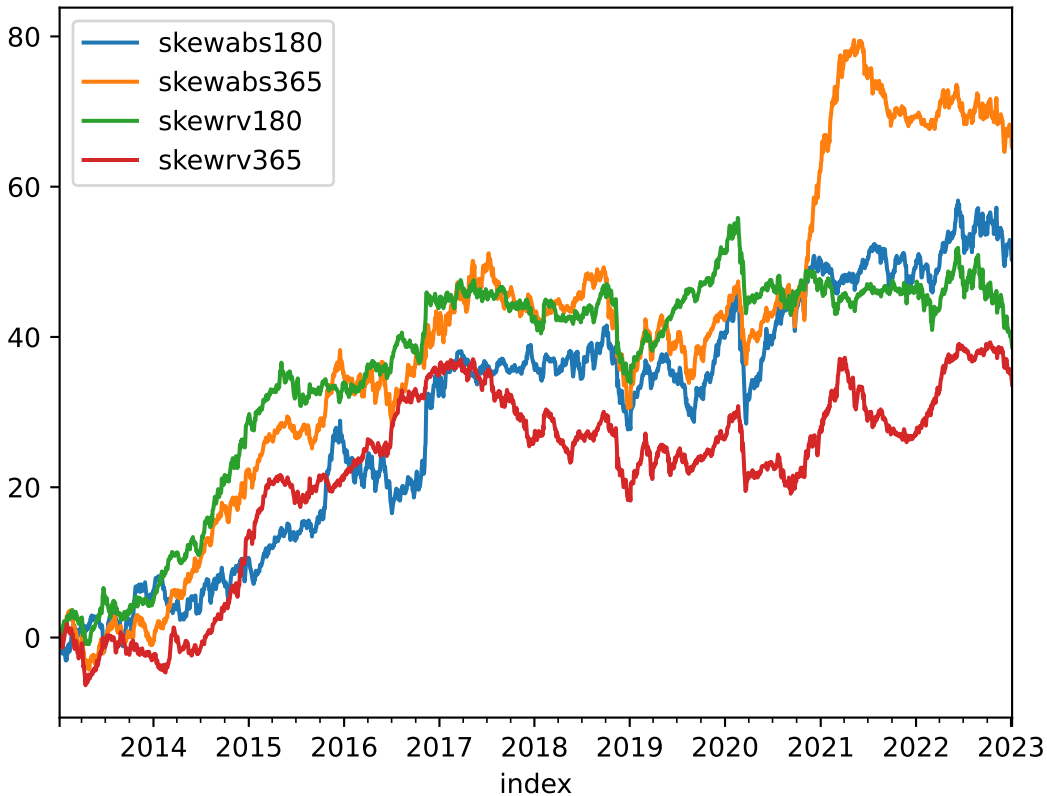ann. SR {'skewabs180': 0.06, 'skewabs365': -0.49, 'skewrv180': -0.89, 'skewrv365': 1.1}
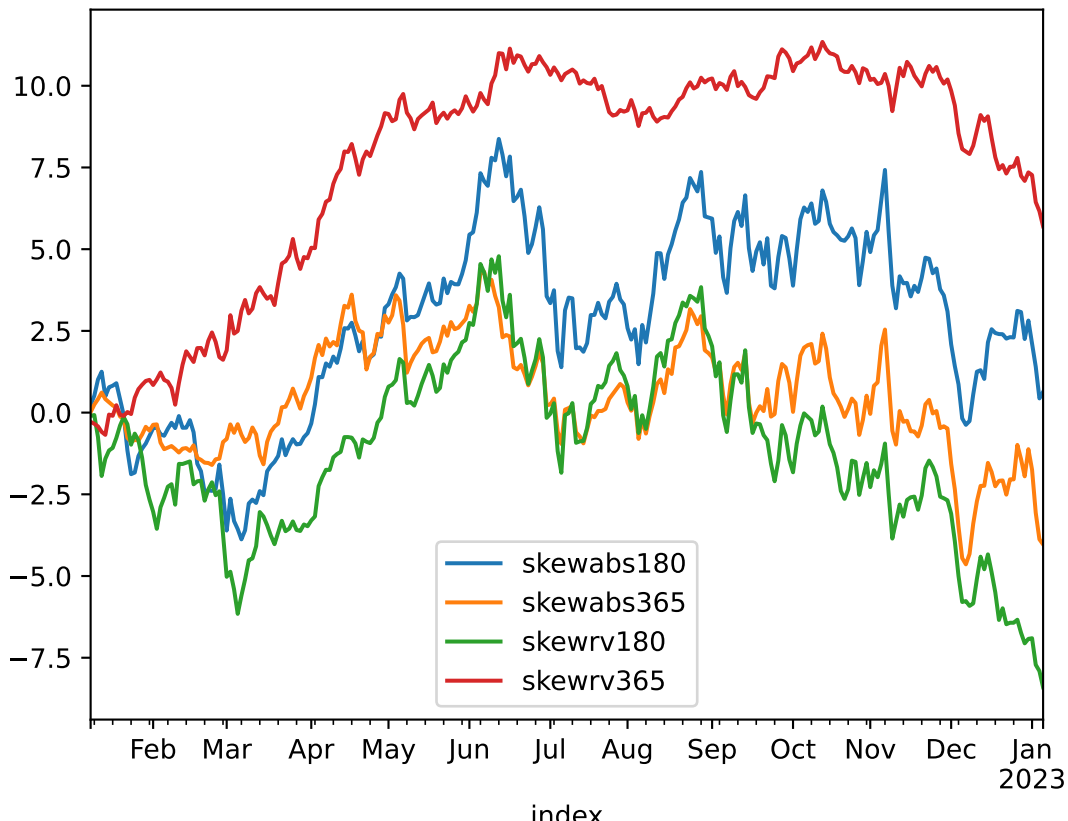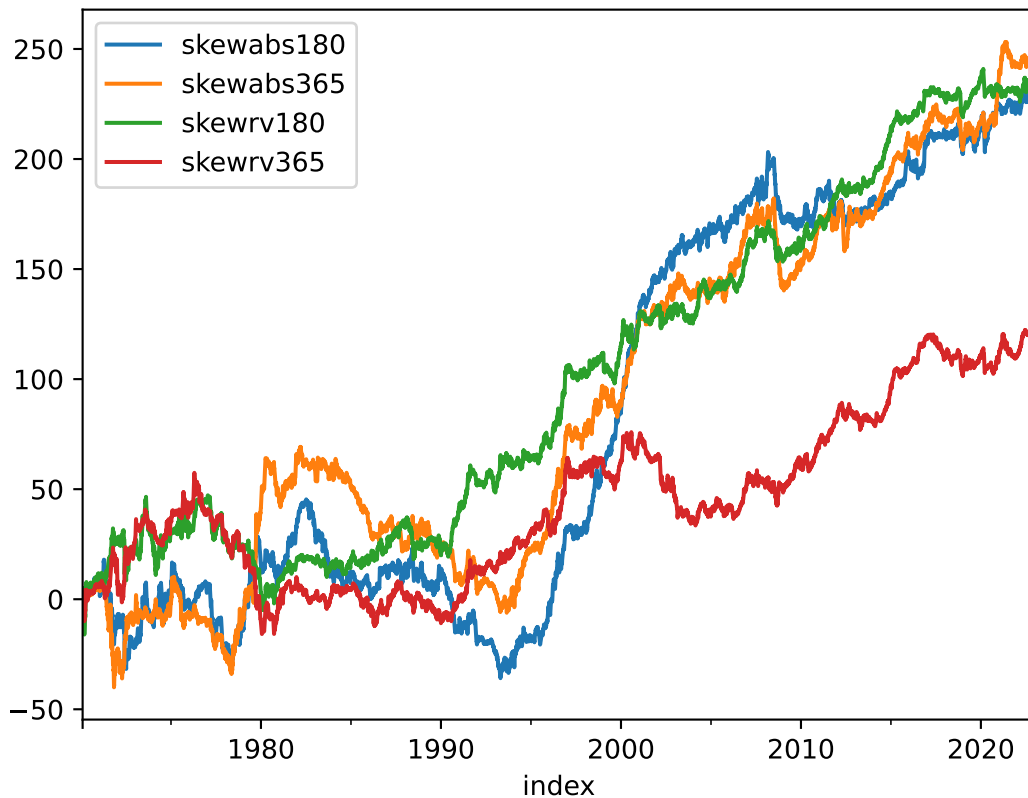
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.235, 'skewabs365': 7.316, 'skewrv180': -4.166, 'skewrv365': 2.152}
ann. std {'skewabs180': 9.663, 'skewabs365': 8.855, 'skewrv180': 7.827, 'skewrv365': 6.621}
ann. SR {'skewabs180': 0.33, 'skewabs365': 0.83, 'skewrv180': -0.53, 'skewrv365': 0.33}
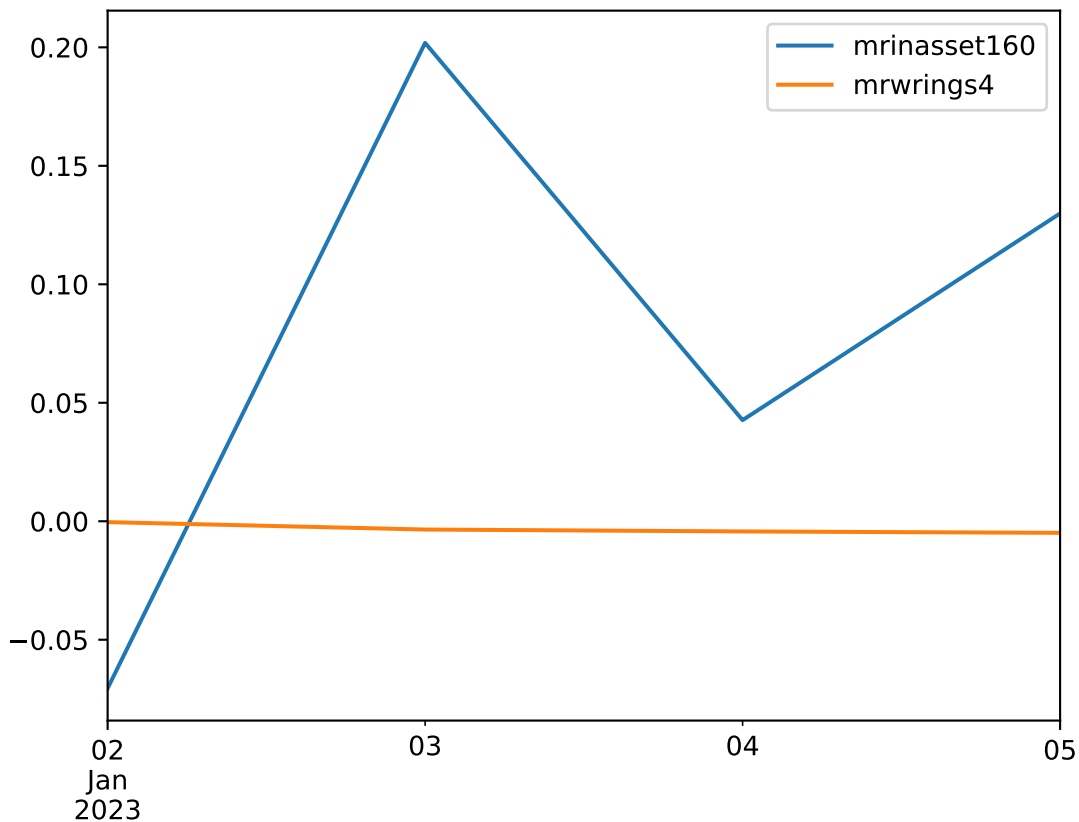
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.948, 'skewabs365': 6.4, 'skewrv180': 3.795, 'skewrv365': 3.302}
ann. std {'skewabs180': 8.063, 'skewabs365': 7.998, 'skewrv180': 6.59, 'skewrv365': 6.183}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.8, 'skewrv180': 0.58, 'skewrv365': 0.53}
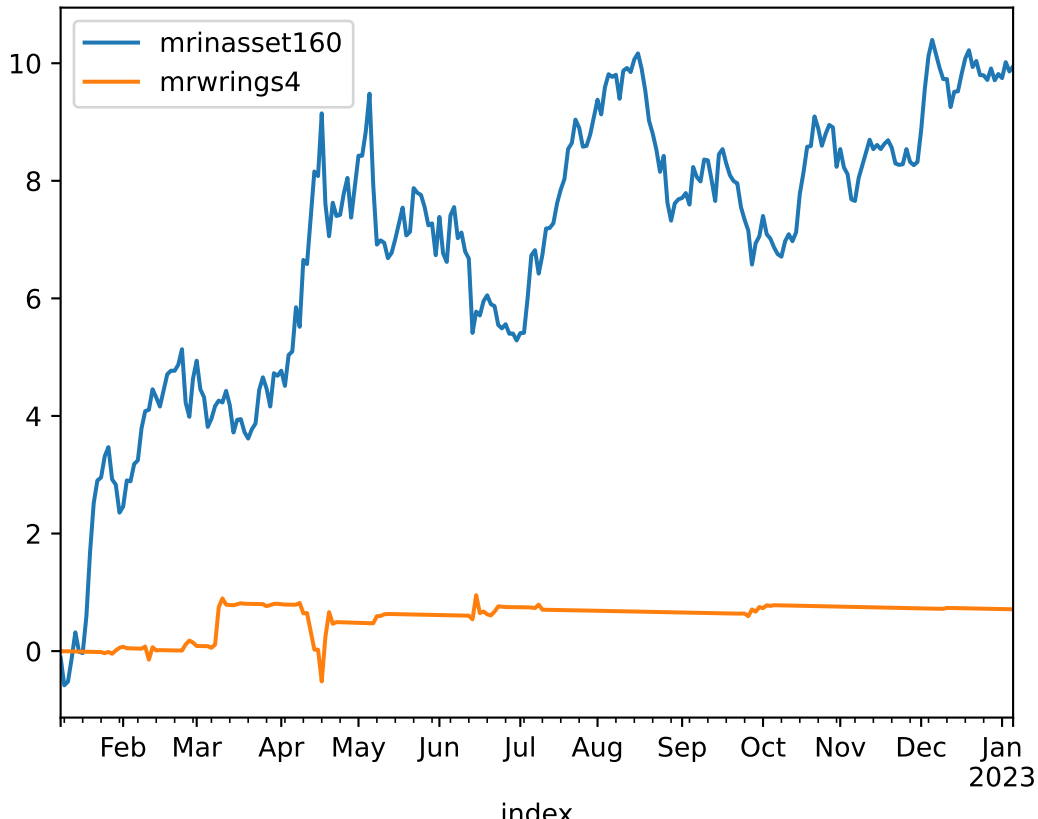
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.173, 'skewabs365': 4.429, 'skewrv180': 4.149, 'skewrv365': 2.168}
ann. std {'skewabs180': 10.792, 'skewabs365': 10.299, 'skewrv180': 9.308, 'skewrv365': 8.602}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.25}
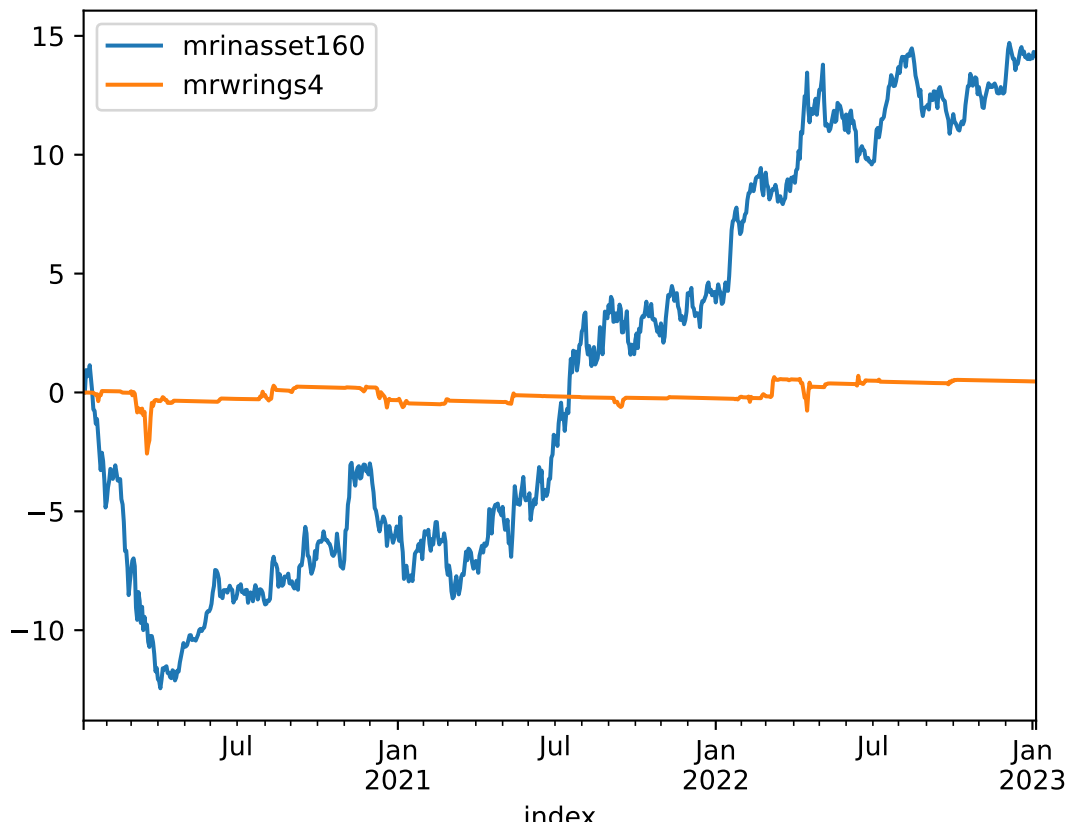
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 8.314, 'mrwrings4': -0.313}
ann. std {'mrinasset160': 3.034, 'mrwrings4': 0.021}
ann. SR {'mrinasset160': 2.74, 'mrwrings4': -15.21}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 9.794, 'mrwrings4': 0.701}
ann. std {'mrinasset160': 6.161, 'mrwrings4': 1.481}
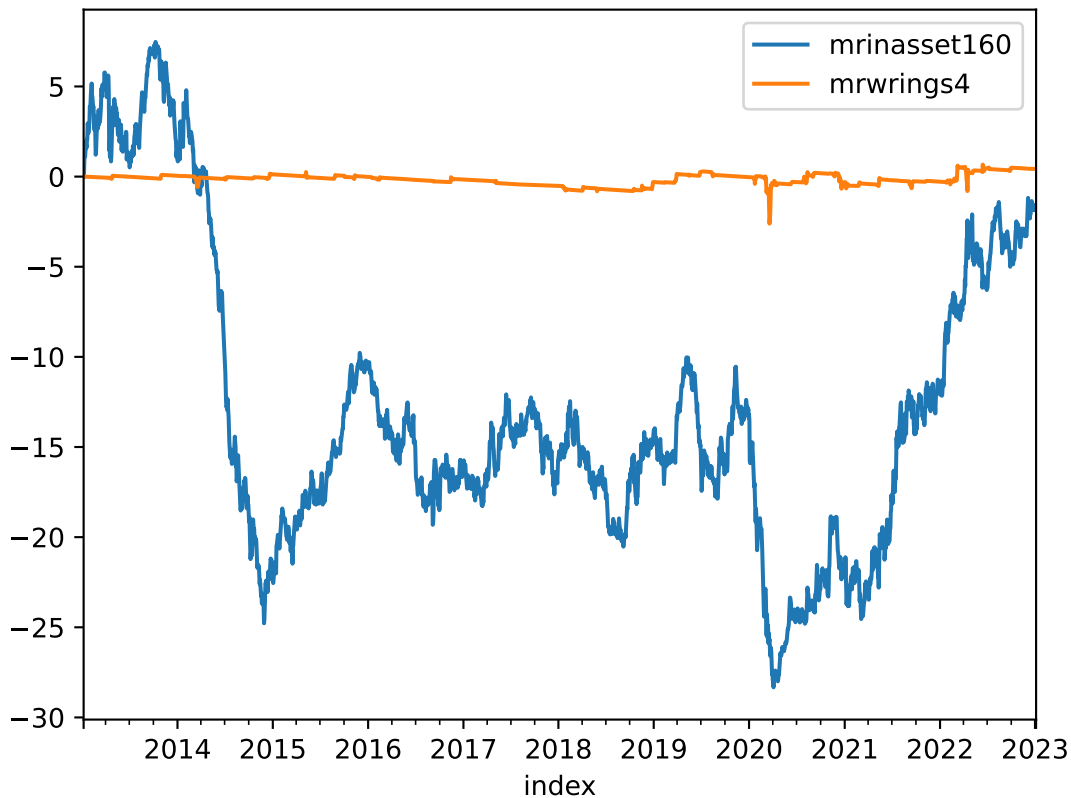ann. SR {'mrinasset160': 1.59, 'mrwrings4': 0.47}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 4.66, 'mrwrings4': 0.151}
ann. std {'mrinasset160': 6.946, 'mrwrings4': 1.535}
ann. SR {'mrinasset160': 0.67, 'mrwrings4': 0.1}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.16, 'mrwrings4': 0.042}
ann. std {'mrinasset160': 6.611, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': -0.02, 'mrwrings4': 0.05}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.34, 'mrwrings4': -1.169}
ann. std {'mrinasset160': 10.919, 'mrwrings4': 2.63}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.44}