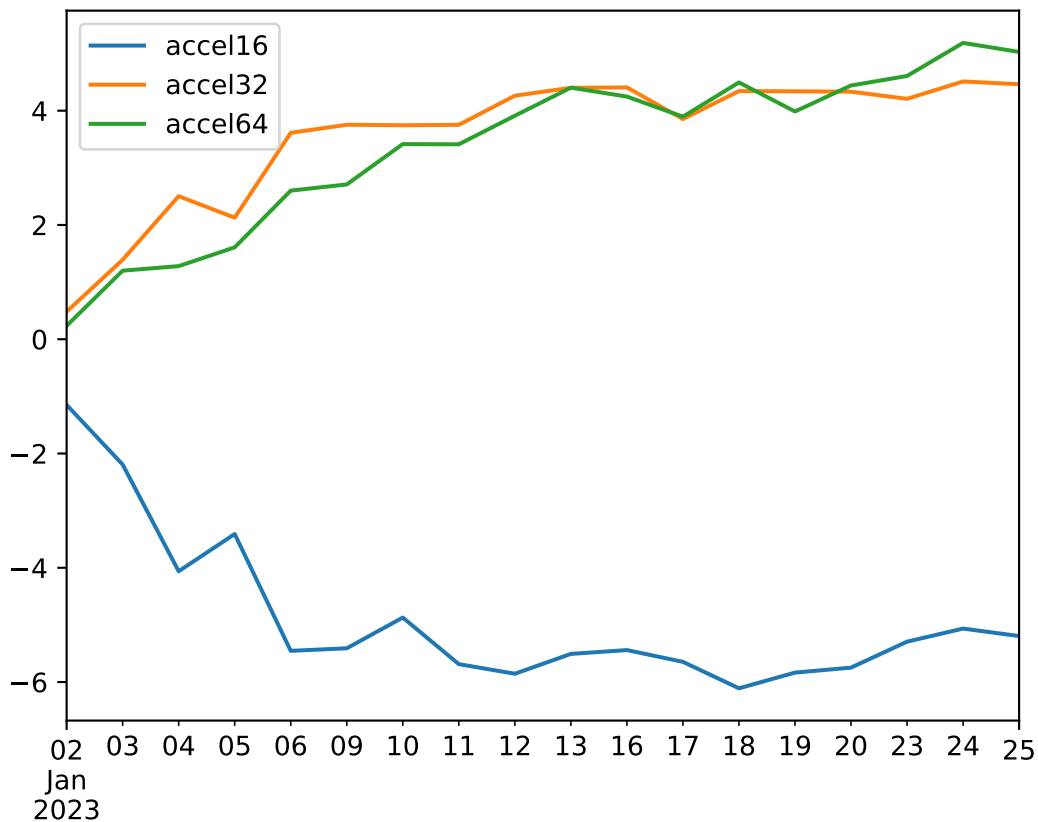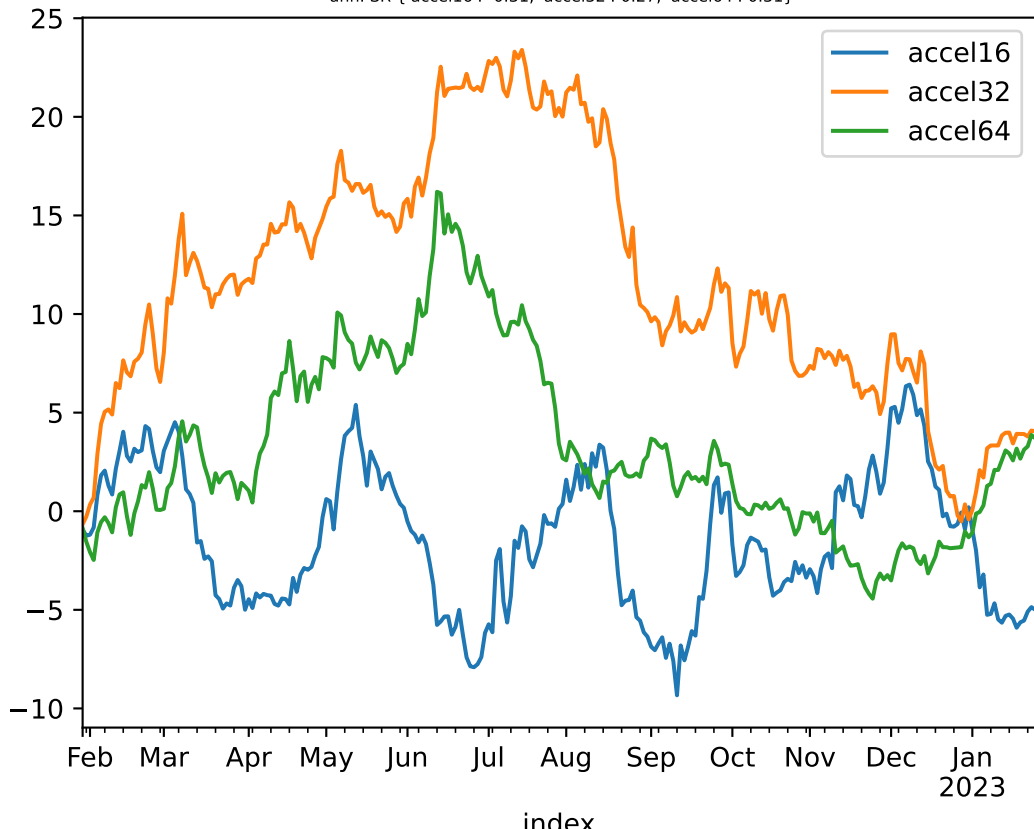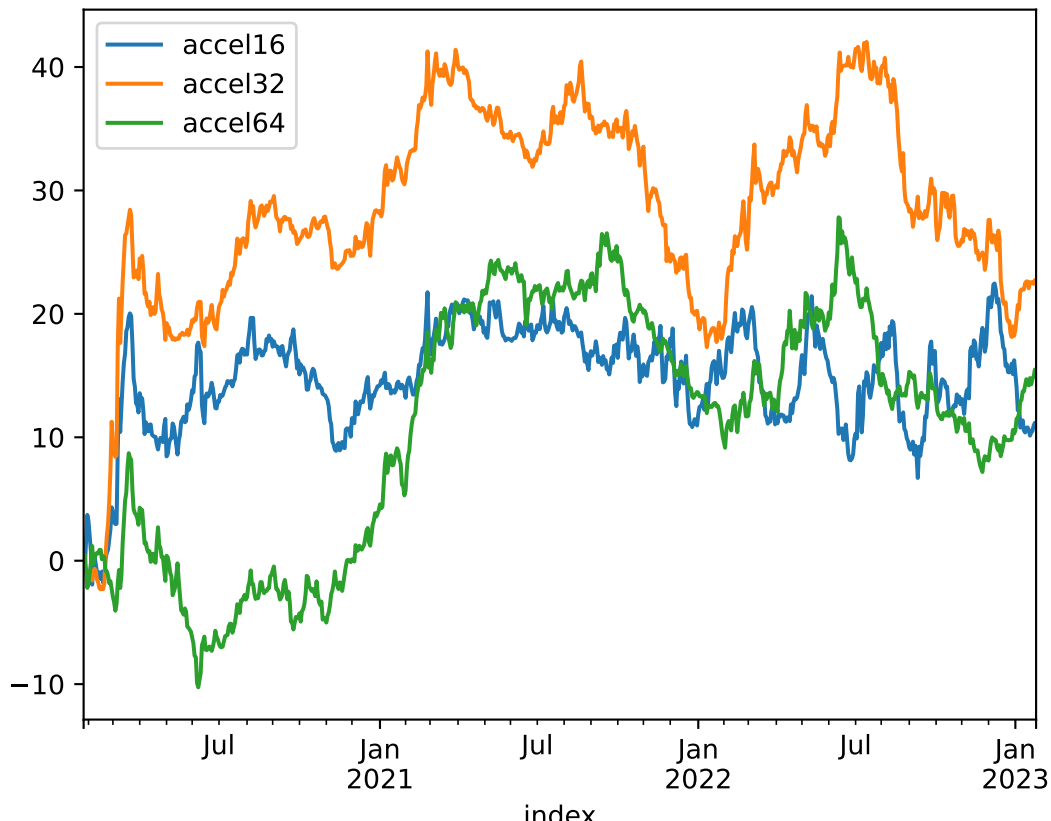Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -73.883, 'accel32': 63.483, 'accel64': 71.522}
ann. std {'accel16': 12.713, 'accel32': 8.227, 'accel64': 6.771}
ann. SR {'accel16': -5.81, 'accel32': 7.72, 'accel64': 10.56}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -4.935, 'accel32': 3.998, 'accel64': 3.666}
ann. std {'accel16': 16.019, 'accel32': 14.625, 'accel64': 11.761}
ann. SR {'accel16': -0.31, 'accel32': 0.27, 'accel64': 0.31}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 3.617, 'accel32': 7.426, 'accel64': 5.019}
ann. std {'accel16': 14.999, 'accel32': 14.263, 'accel64': 11.453}
ann. SR {'accel16': 0.24, 'accel32': 0.52, 'accel64': 0.44}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.584, 'accel32': -0.187, 'accel64': -0.32}
ann. std {'accel16': 11.947, 'accel32': 11.191, 'accel64': 9.581}
ann. SR {'accel16': 0.05, 'accel32': -0.02, 'accel64': -0.03}
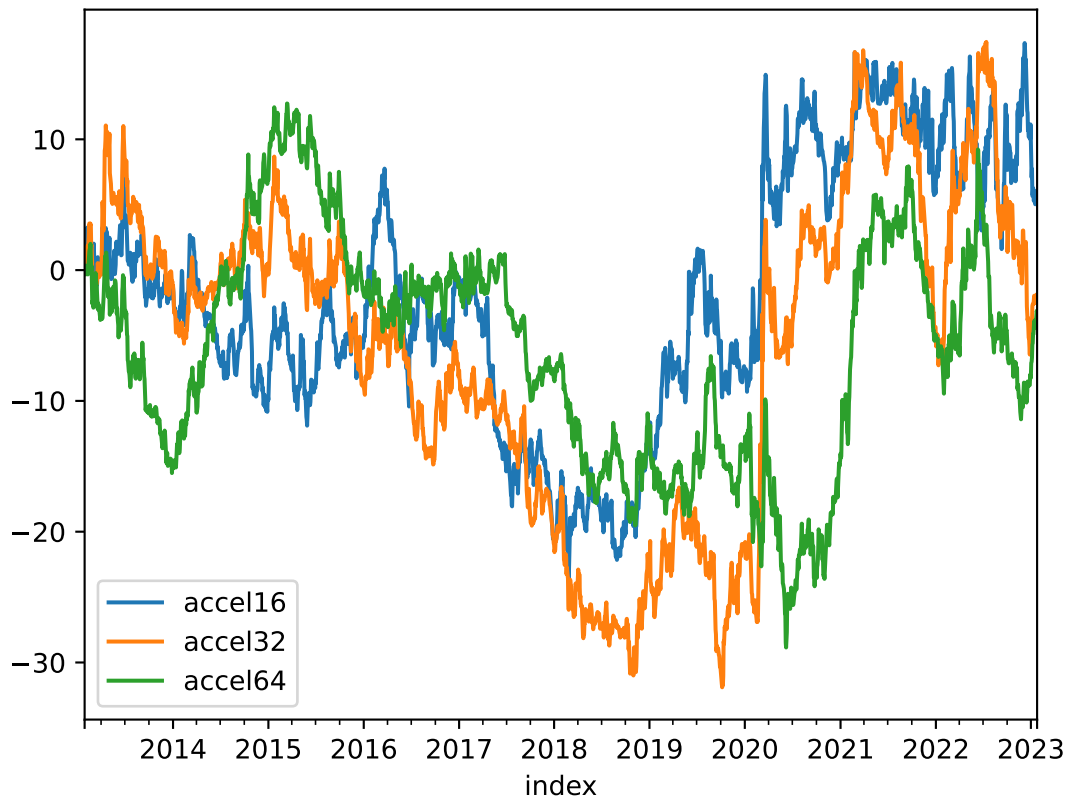
Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.847, 'accel32': 4.551, 'accel64': 4.706}
ann. std {'accel16': 15.695, 'accel32': 13.784, 'accel64': 13.302}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}
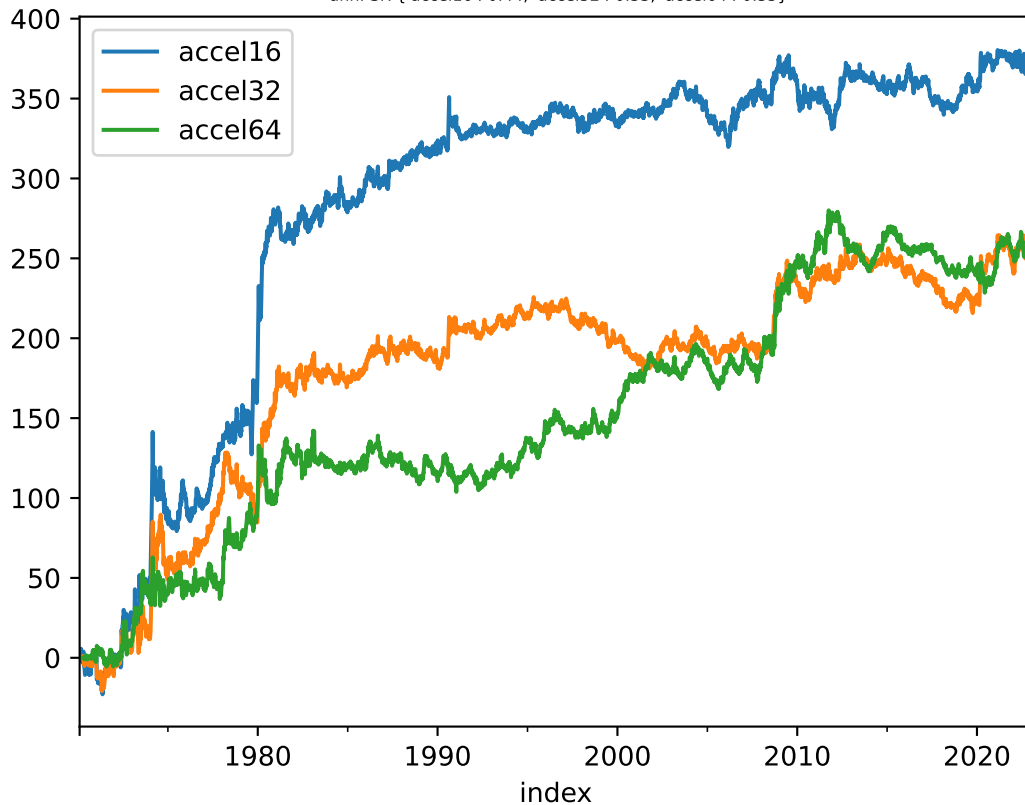
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 13.574, 'assettrend2': 51.232, 'assettrend32': -0.341, 'assettrend4': 8.12, 'assettrend64': -20.9, 'assettrend8': 5.413}
ann. std {'assettrend16': 1.425, 'assettrend2': 6.198, 'assettrend32': 1.302, 'assettrend4': 2.828, 'assettrend64': 2.611, 'assettrend8': 1.386}
ann. SR {'assettrend16': 9.53, 'assettrend2': 8.27, 'assettrend32': -0.26, 'assettrend4': 2.87, 'assettrend64': -8.0, 'assettrend8': 3.91}
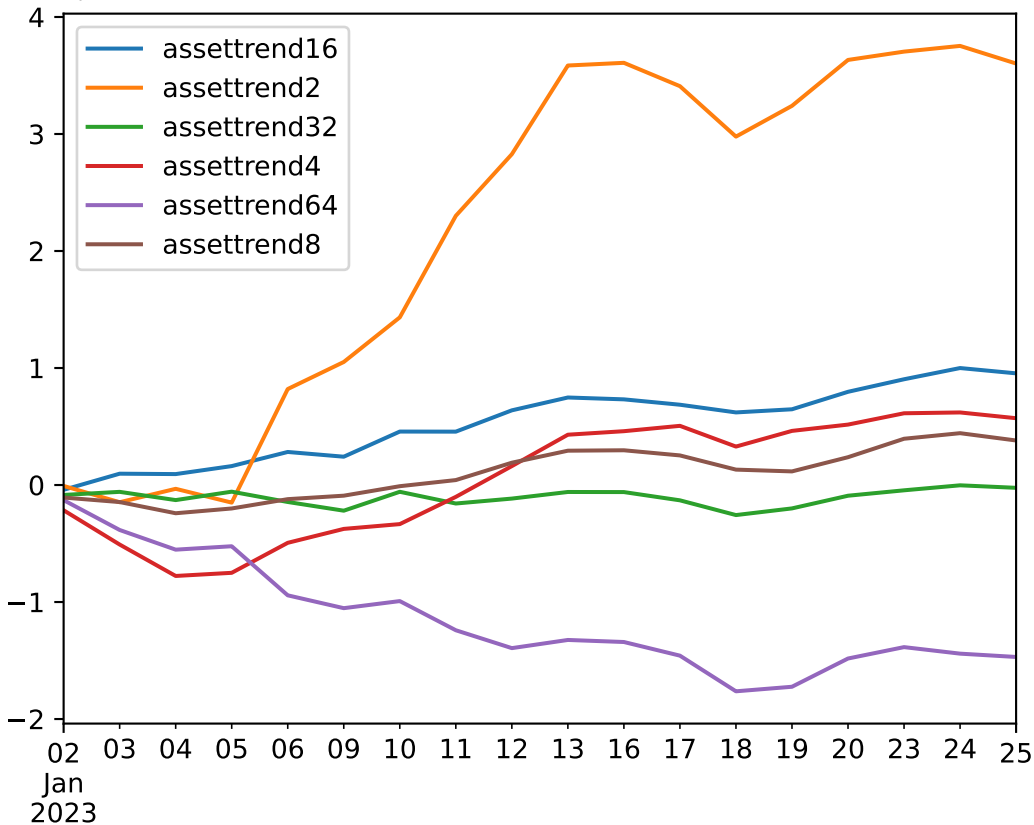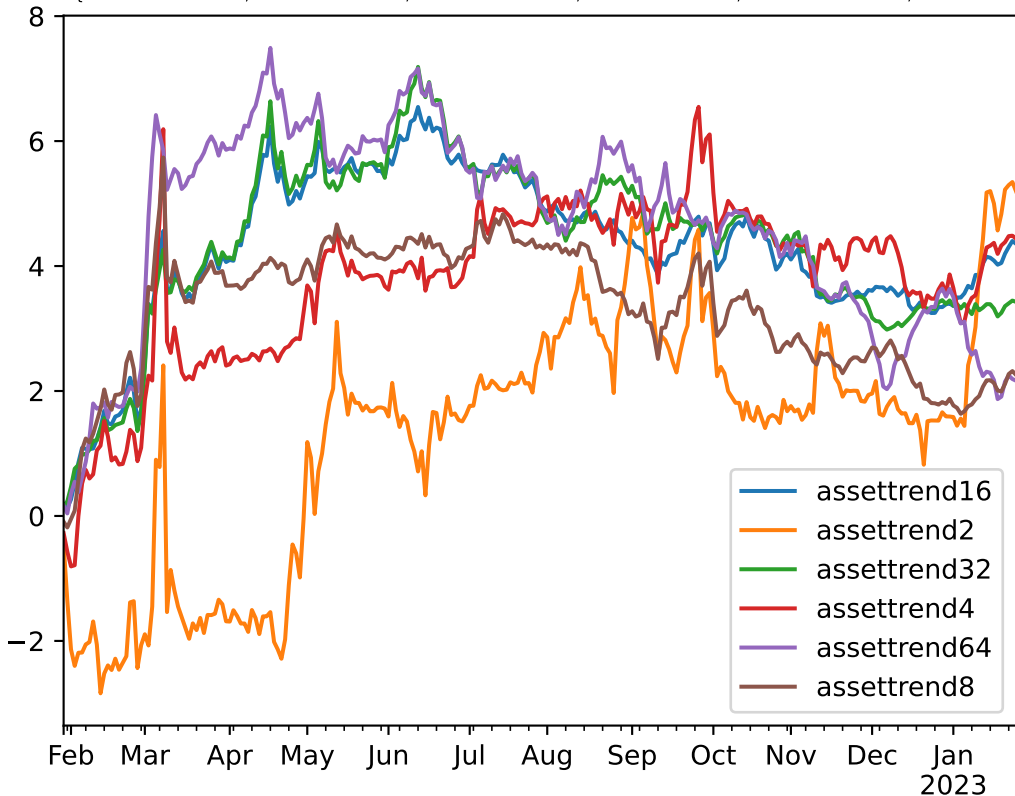
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 4.305, 'assettrend2': 5.134, 'assettrend32': 3.386, 'assettrend4': 4.385, 'assettrend64': 2.139, 'assettrend8': 2.231}
ann. std {'assettrend16': 2.97, 'assettrend2': 7.671, 'assettrend32': 3.221, 'assettrend4': 5.647, 'assettrend64': 3.839, 'assettrend8': 3.633}
ann. SR {'assettrend16': 1.45, 'assettrend2': 0.67, 'assettrend32': 1.05, 'assettrend4': 0.78, 'assettrend64': 0.56, 'assettrend8': 0.61}
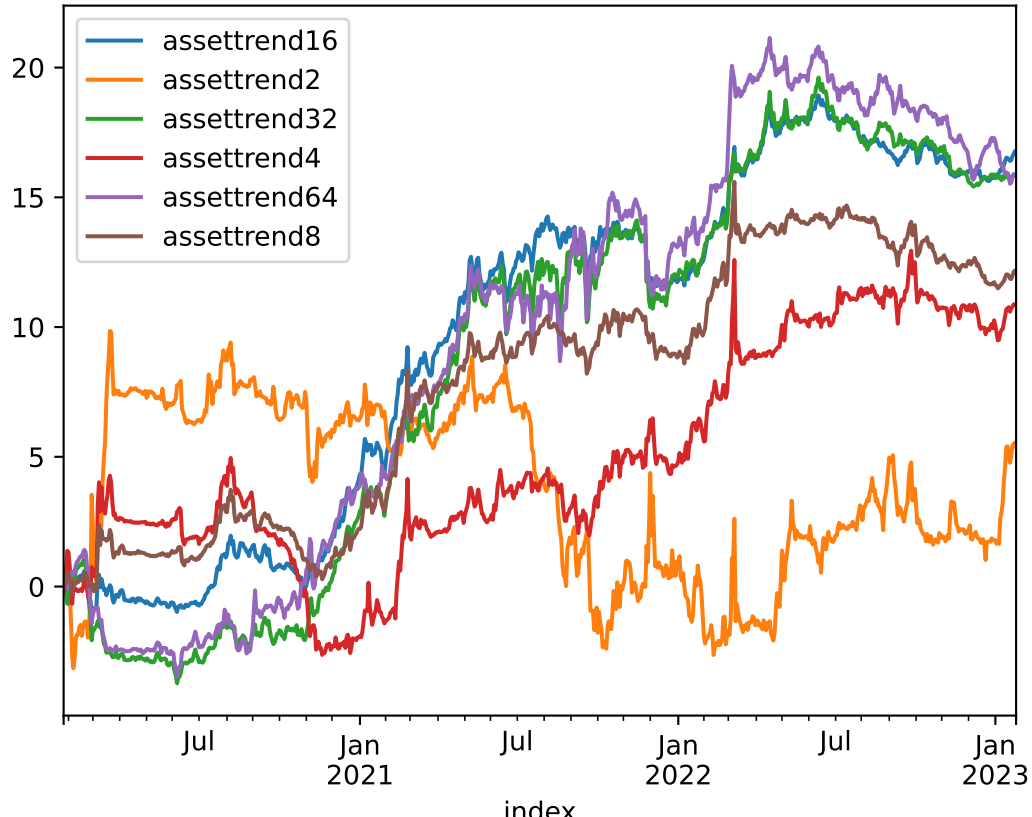
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.479, 'assettrend2': 1.767, 'assettrend32': 5.191, 'assettrend4': 3.546, 'assettrend64': 5.178, 'assettrend8': 3.965}
ann. std {'assettrend16': 3.534, 'assettrend2': 7.77, 'assettrend32': 4.379, 'assettrend4': 5.351, 'assettrend64': 5.139, 'assettrend8': 3.705}
ann. SR {'assettrend16': 1.55, 'assettrend2': 0.23, 'assettrend32': 1.19, 'assettrend4': 0.66, 'assettrend64': 1.01, 'assettrend8': 1.07}
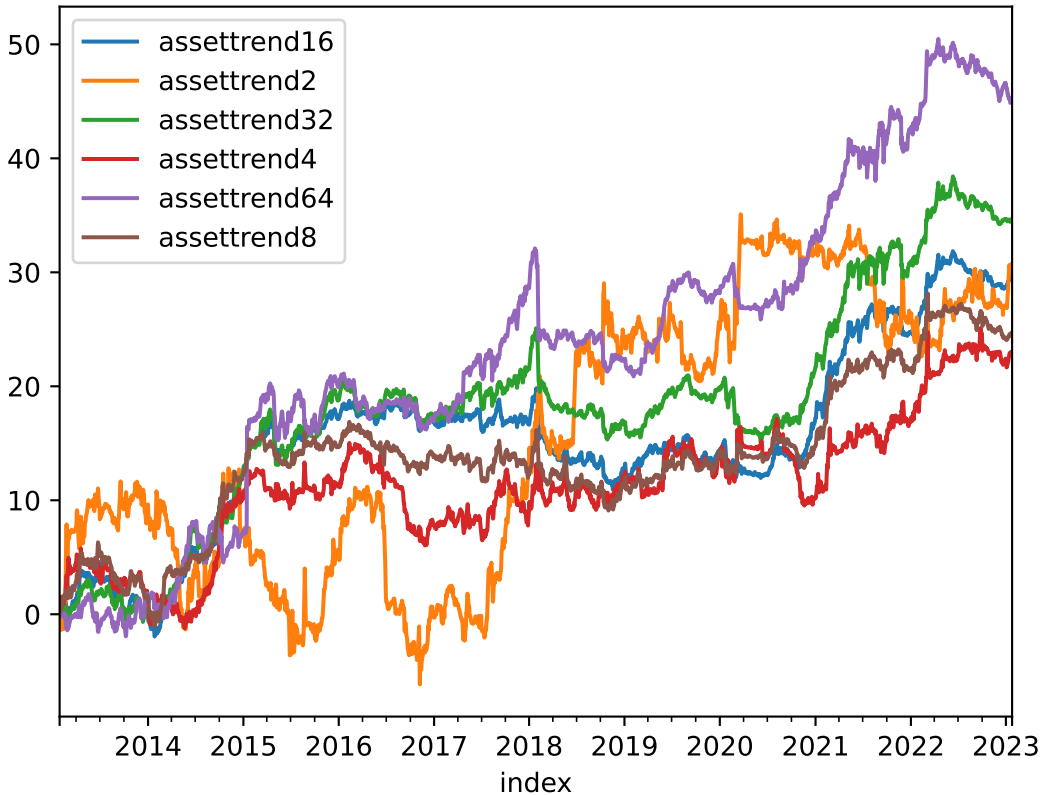
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.912, 'assettrend2': 3.007, 'assettrend32': 3.402, 'assettrend4': 2.258, 'assettrend64': 4.432, 'assettrend8': 2.422}
ann. std {'assettrend16': 3.27, 'assettrend2': 8.408, 'assettrend32': 3.746, 'assettrend4': 5.008, 'assettrend64': 5.3, 'assettrend8': 3.559}
ann. SR {'assettrend16': 0.89, 'assettrend2': 0.36, 'assettrend32': 0.91, 'assettrend4': 0.45, 'assettrend64': 0.84, 'assettrend8': 0.68}

Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.261, 'assettrend2': 0.05, 'assettrend32': 4.357, 'assettrend4': 4.793, 'assettrend64': 4.104, 'assettrend8': 3.893}
ann. std {'assettrend16': 4.646, 'assettrend2': 10.025, 'assettrend32': 4.877, 'assettrend4': 7.342, 'assettrend64': 5.446, 'assettrend8': 5.022}
ann. SR {'assettrend16': 0.92, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.78}
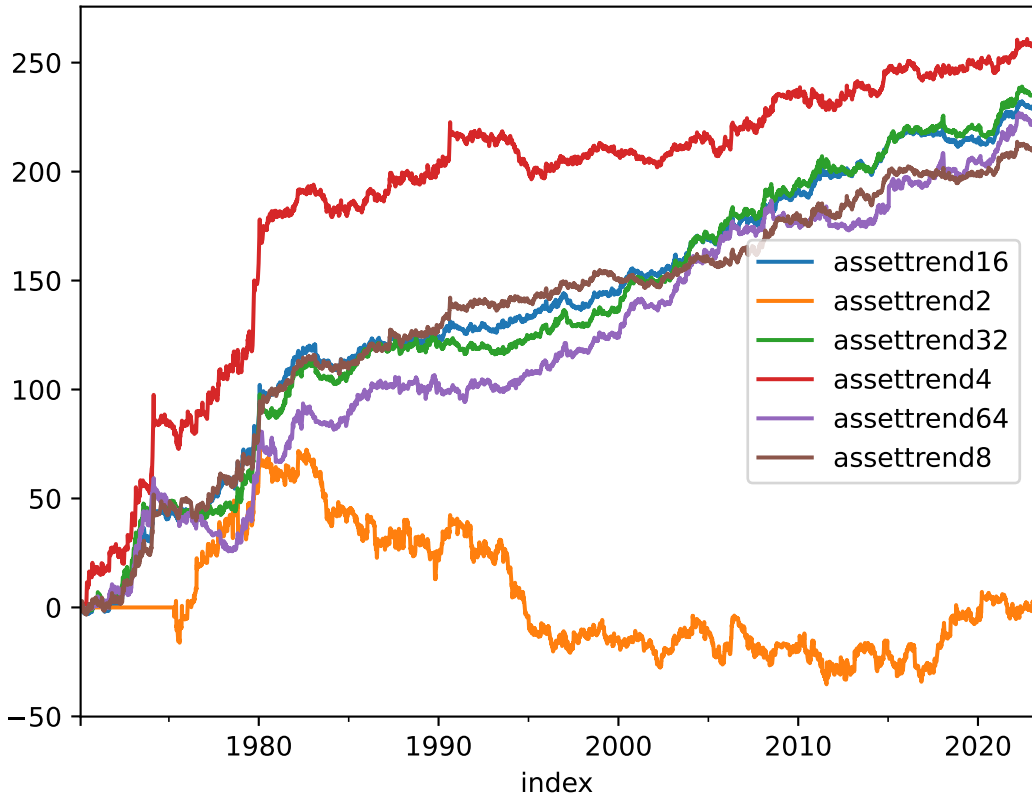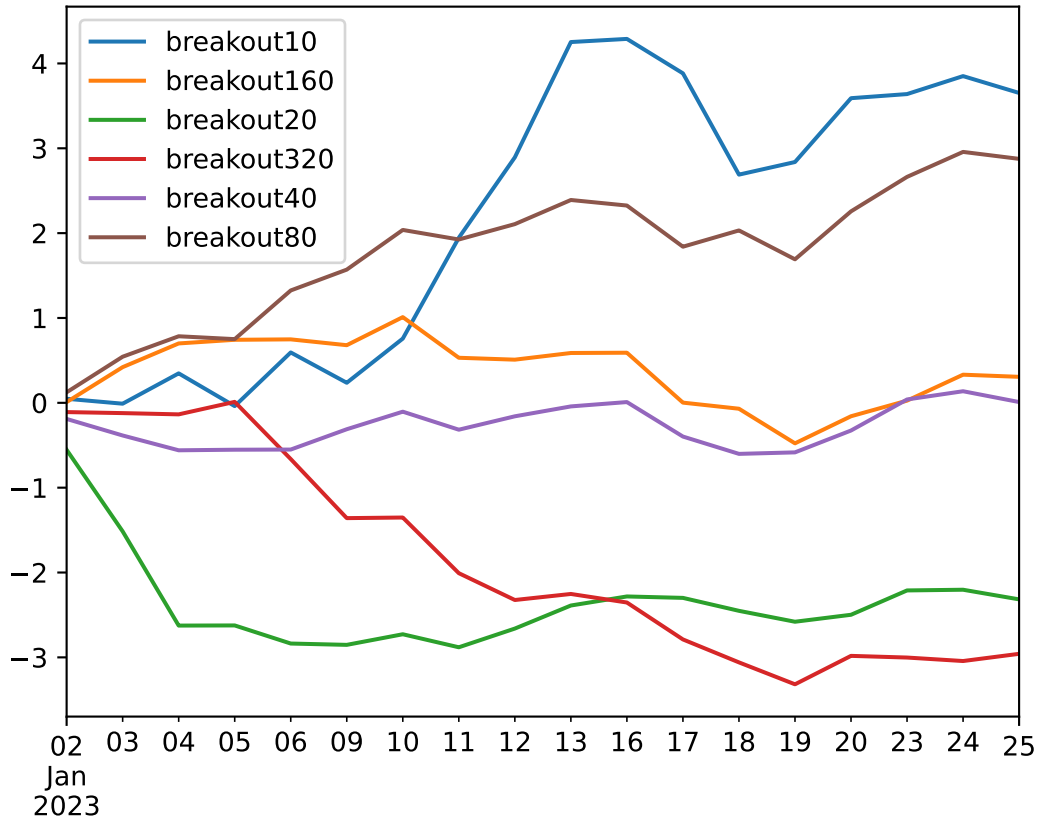
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 51.944, 'breakout160': 4.358, 'breakout20': -32.945, 'breakout320': -42.073, 'breakout40': 0.132, 'breakout80': 40.896}
ann. std {'breakout10': 10.092, 'breakout160': 4.496, 'breakout20': 6.168, 'breakout320': 4.726, 'breakout40': 3.302, 'breakout80': 4.746}
ann. SR {'breakout10': 5.15, 'breakout160': 0.97, 'breakout20': -5.34, 'breakout320': -8.9, 'breakout40': 0.04, 'breakout80': 8.62}
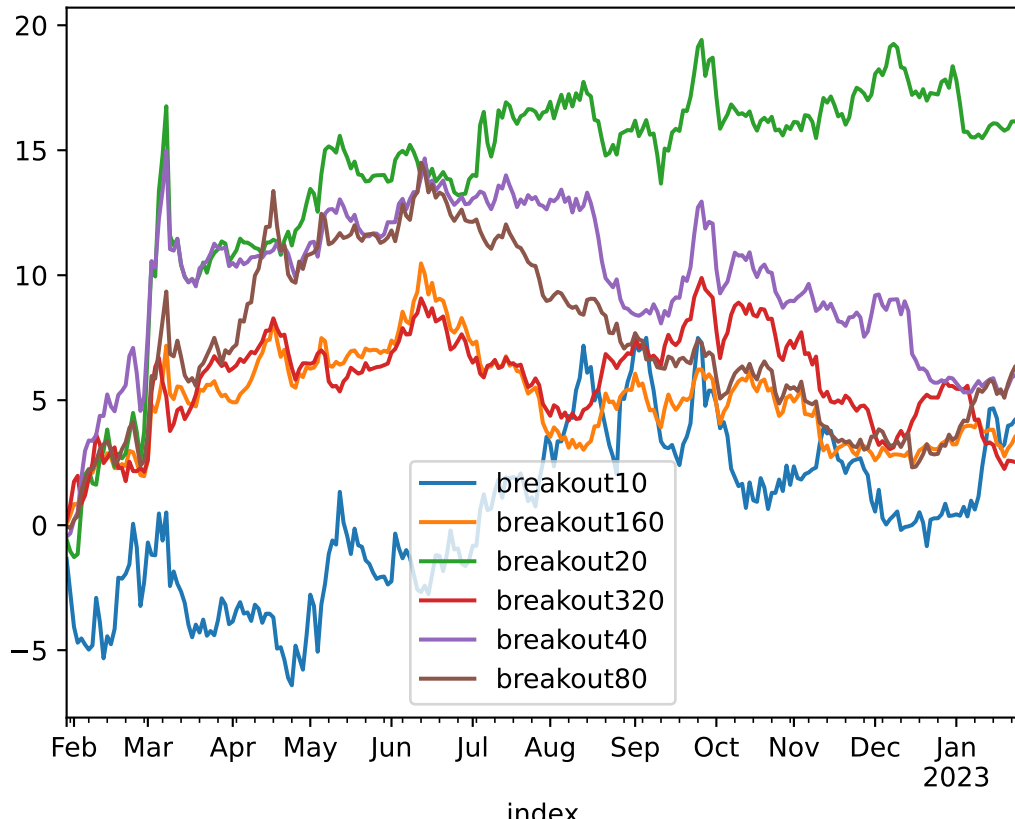
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 3.994, 'breakout160': 3.496, 'breakout20': 15.859, 'breakout320': 2.578, 'breakout40': 5.813, 'breakout80': 6.208}
ann. std {'breakout10': 12.885, 'breakout160': 6.904, 'breakout20': 11.752, 'breakout320': 7.147, 'breakout40': 9.404, 'breakout80': 7.904}
ann. SR {'breakout10': 0.31, 'breakout160': 0.51, 'breakout20': 1.35, 'breakout320': 0.36, 'breakout40': 0.62, 'breakout80': 0.79}
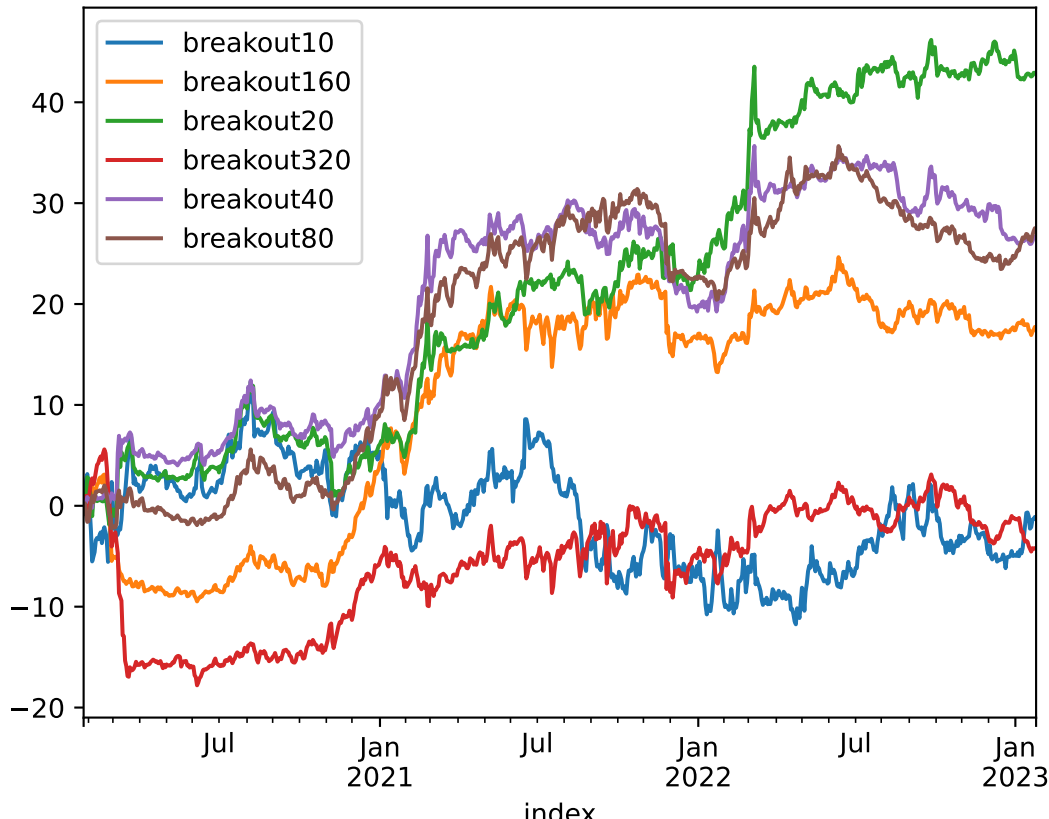
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -0.426, 'breakout160': 5.797, 'breakout20': 14.016, 'breakout320': -1.367, 'breakout40': 8.696, 'breakout80': 8.982}
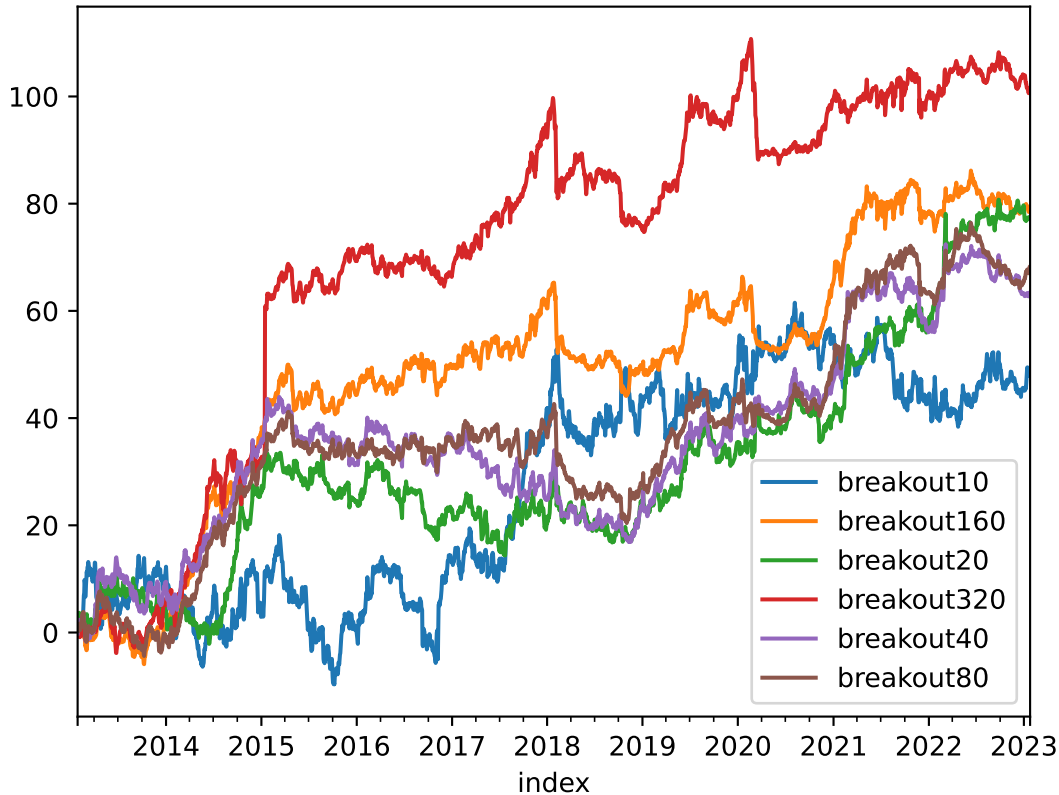ann. std {'breakout10': 14.256, 'breakout160': 9.563, 'breakout20': 11.481, 'breakout320': 10.623, 'breakout40': 9.882, 'breakout80': 9.291}
ann. SR {'breakout10': -0.03, 'breakout160': 0.61, 'breakout20': 1.22, 'breakout320': -0.13, 'breakout40': 0.88, 'breakout80': 0.97}
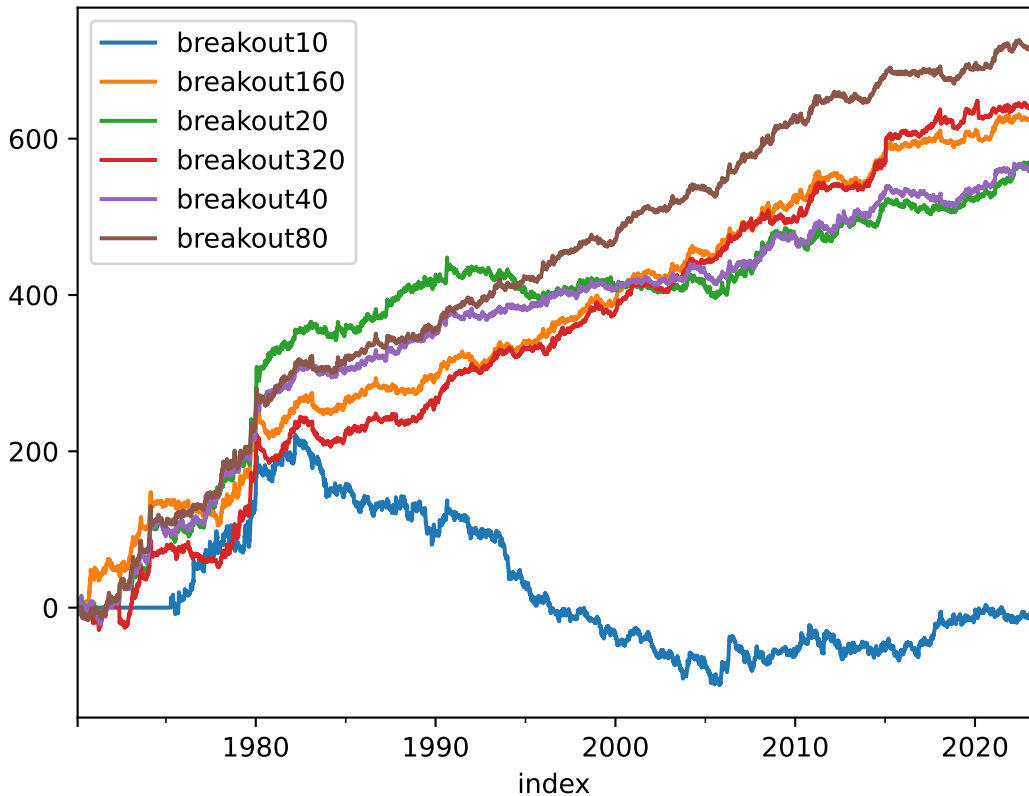
Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 4.793, 'breakout160': 7.779, 'breakout20': 7.596, 'breakout320': 9.911, 'breakout40': 6.216, 'breakout80': 6.694}
ann. std {'breakout10': 15.685, 'breakout160': 9.107, 'breakout20': 11.178, 'breakout320': 13.332, 'breakout40': 9.756, 'breakout80': 9.003}
ann. SR {'breakout10': 0.31, 'breakout160': 0.85, 'breakout20': 0.68, 'breakout320': 0.74, 'breakout40': 0.64, 'breakout80': 0.74}

Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.167, 'breakout160': 11.566, 'breakout20': 10.489, 'breakout320': 11.833, 'breakout40': 10.355, 'breakout80': 13.3}
ann. std {'breakout10': 20.778, 'breakout160': 12.466, 'breakout20': 16.044, 'breakout320': 13.021, 'breakout40': 13.202, 'breakout80': 12.721}
ann. SR {'breakout10': -0.01, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.05}
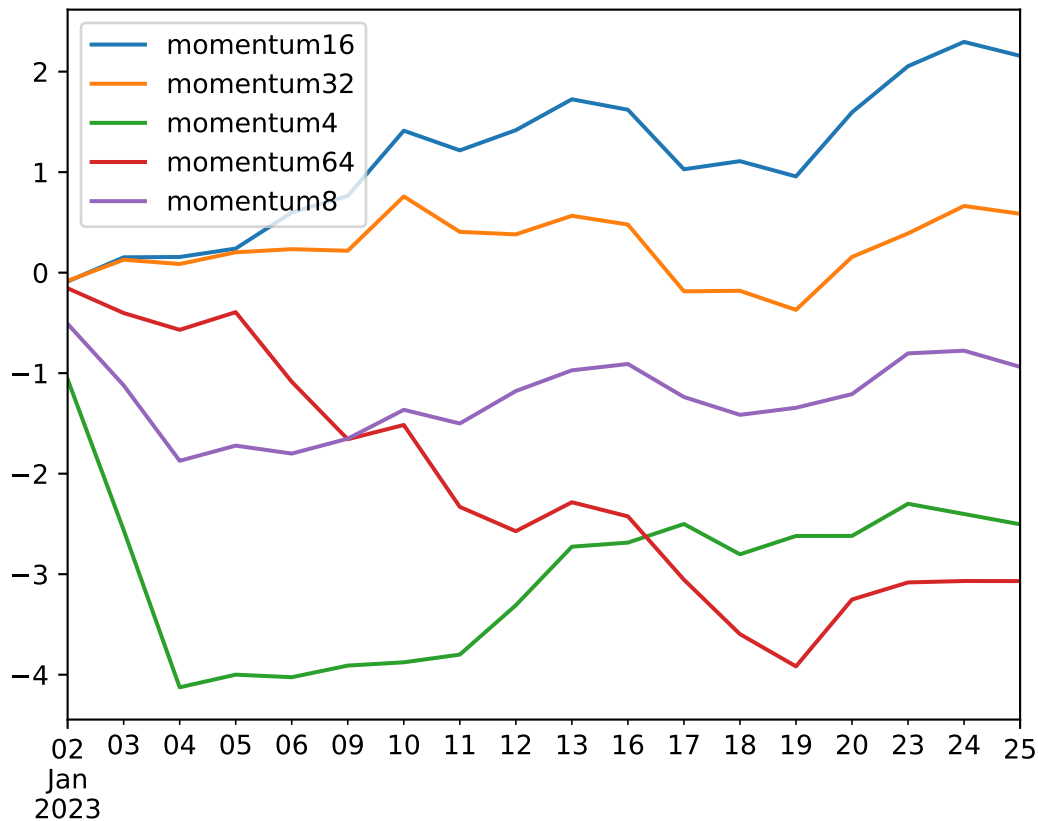
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 30.676, 'momentum32': 8.33, 'momentum4': -35.605, 'momentum64': -43.645, 'momentum8': -13.329}
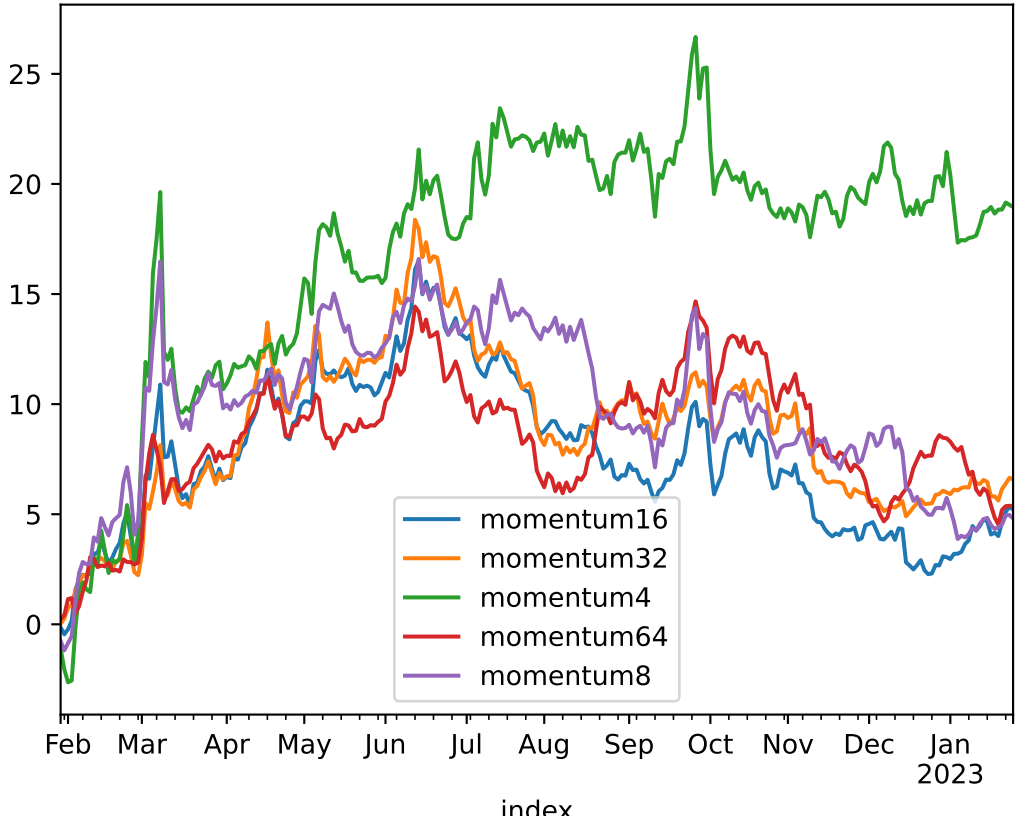ann. std {'momentum16': 4.988, 'momentum32': 4.588, 'momentum4': 9.798, 'momentum64': 6.182, 'momentum8': 5.214}
ann. SR {'momentum16': 6.15, 'momentum32': 1.82, 'momentum4': -3.63, 'momentum64': -7.06, 'momentum8': -2.56}
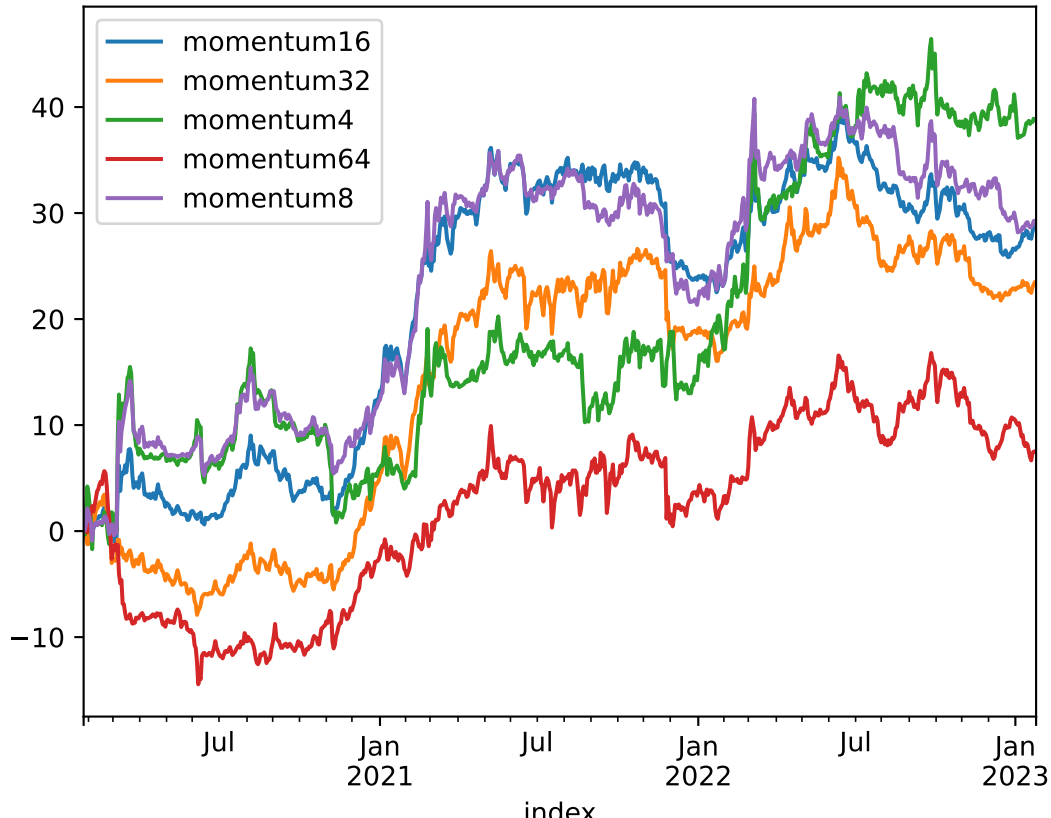
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': 5.147, 'momentum32': 6.502, 'momentum4': 18.733, 'momentum64': 5.318, 'momentum8': 4.752}
ann. std {'momentum16': 10.042, 'momentum32': 9.538, 'momentum4': 17.105, 'momentum64': 9.25, 'momentum8': 12.886}
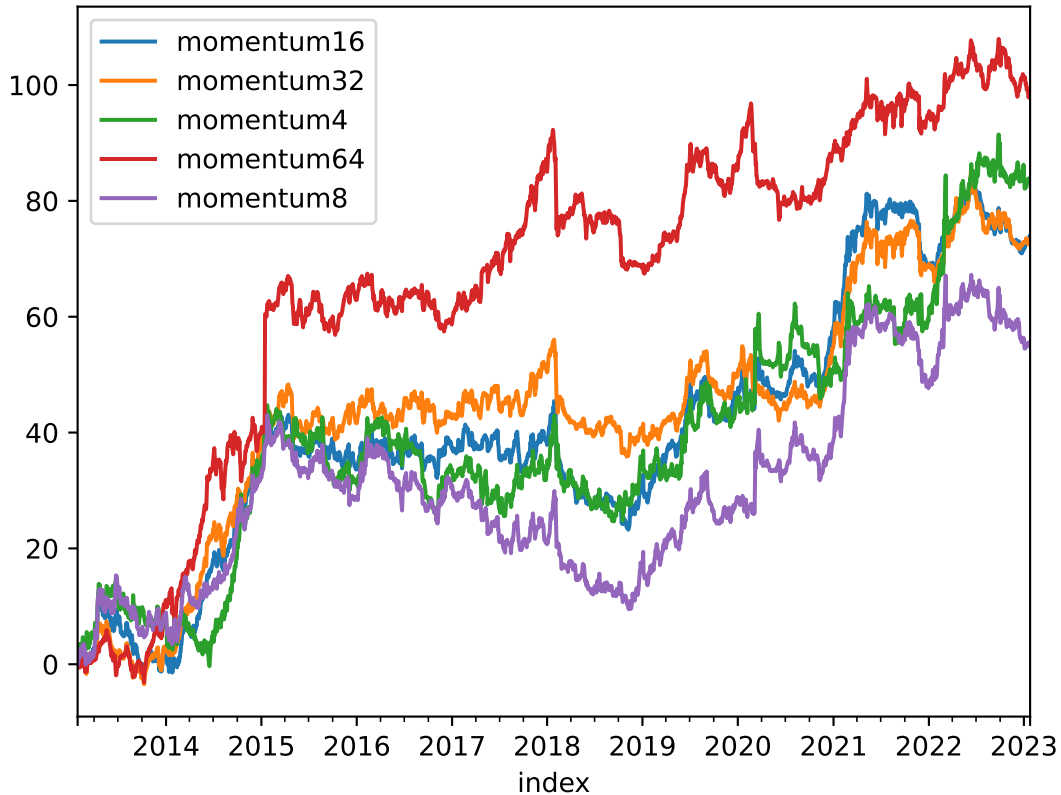ann. SR {'momentum16': 0.51, 'momentum32': 0.68, 'momentum4': 1.1, 'momentum64': 0.57, 'momentum8': 0.37}

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 9.418, 'momentum32': 7.668, 'momentum4': 12.67, 'momentum64': 2.46, 'momentum8': 9.531}
ann. std {'momentum16': 10.843, 'momentum32': 10.702, 'momentum4': 16.089, 'momentum64': 10.867, 'momentum8': 12.742}
ann. SR {'momentum16': 0.87, 'momentum32': 0.72, 'momentum4': 0.79, 'momentum64': 0.23, 'momentum8': 0.75}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.25, 'momentum32': 7.203, 'momentum4': 8.22, 'momentum64': 9.686, 'momentum8': 5.442}
ann. std {'momentum16': 9.927, 'momentum32': 9.486, 'momentum4': 13.698, 'momentum64': 12.011, 'momentum8': 11.282}
ann. SR {'momentum16': 0.73, 'momentum32': 0.76, 'momentum4': 0.6, 'momentum64': 0.81, 'momentum8': 0.48}
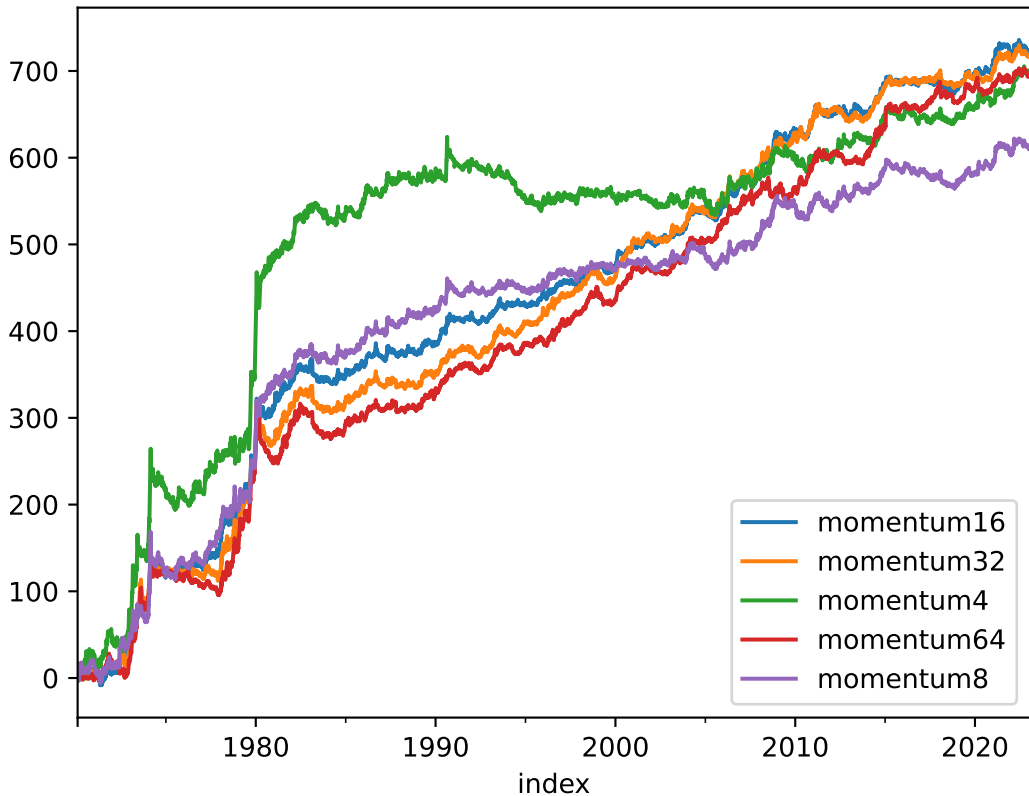
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.419, 'momentum32': 13.301, 'momentum4': 12.922, 'momentum64': 12.855, 'momentum8': 11.305}
ann. std {'momentum16': 14.19, 'momentum32': 13.812, 'momentum4': 20.051, 'momentum64': 13.447, 'momentum8': 15.836}
ann. SR {'momentum16': 0.95, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}
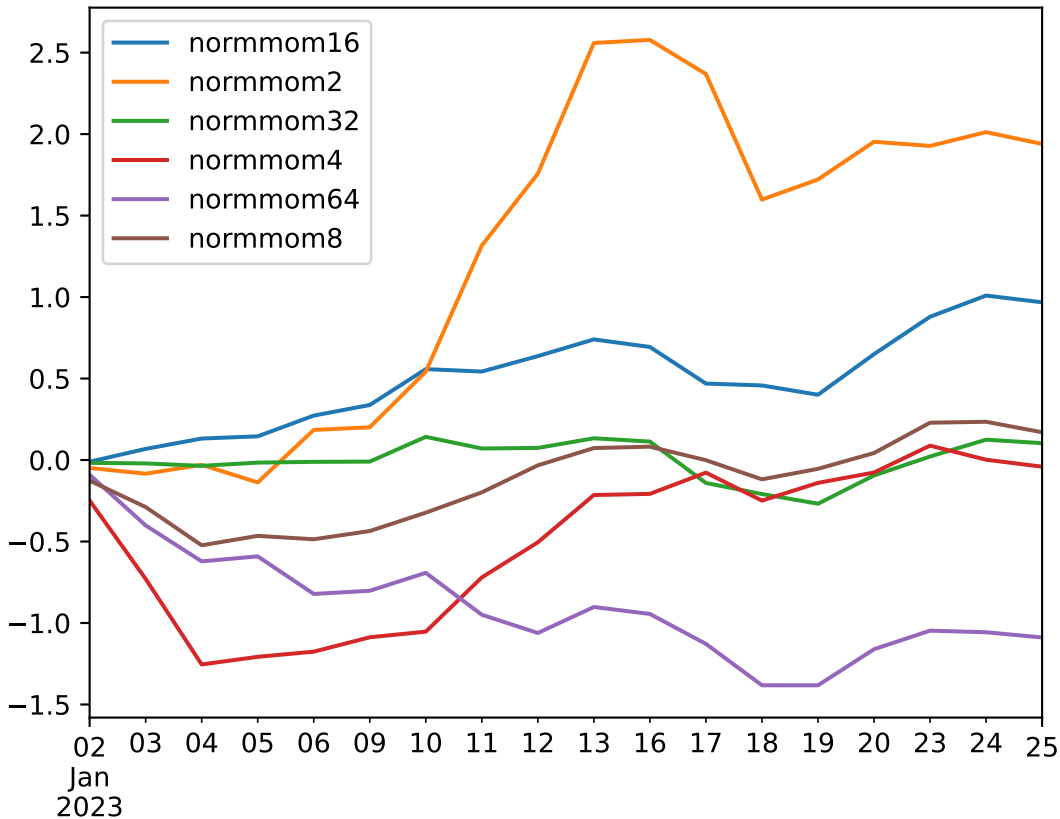
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 13.765, 'normmom2': 27.584, 'normmom32': 1.472, 'normmom4': -0.581, 'normmom64': -15.485, 'normmom8': 2.425}
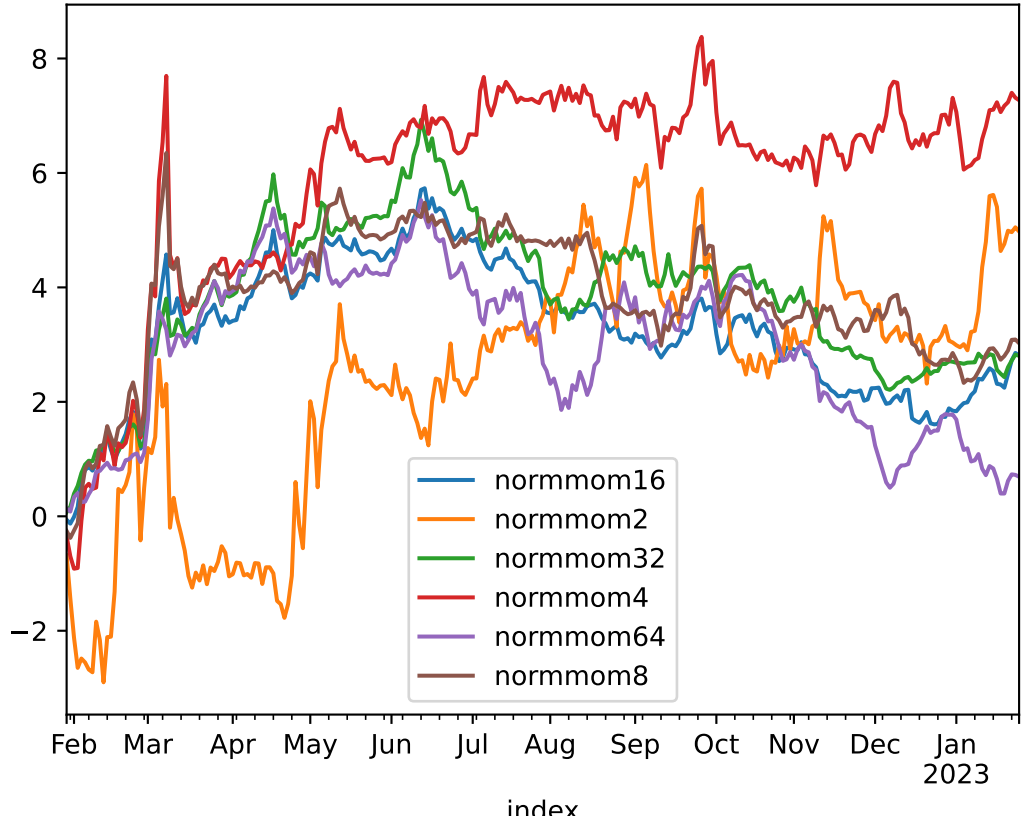ann. std {'normmom16': 1.887, 'normmom2': 5.738, 'normmom32': 1.552, 'normmom4': 3.724, 'normmom64': 2.52, 'normmom8': 1.91}
ann. SR {'normmom16': 7.29, 'normmom2': 4.81, 'normmom32': 0.95, 'normmom4': -0.16, 'normmom64': -6.14, 'normmom8': 1.27}

Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 2.781, 'normmom2': 4.92, 'normmom32': 2.771, 'normmom4': 7.187, 'normmom64': 0.683, 'normmom8': 2.99}
ann. std {'normmom16': 3.109, 'normmom2': 7.706, 'normmom32': 3.074, 'normmom4': 5.925, 'normmom64': 3.386, 'normmom8': 4.142}
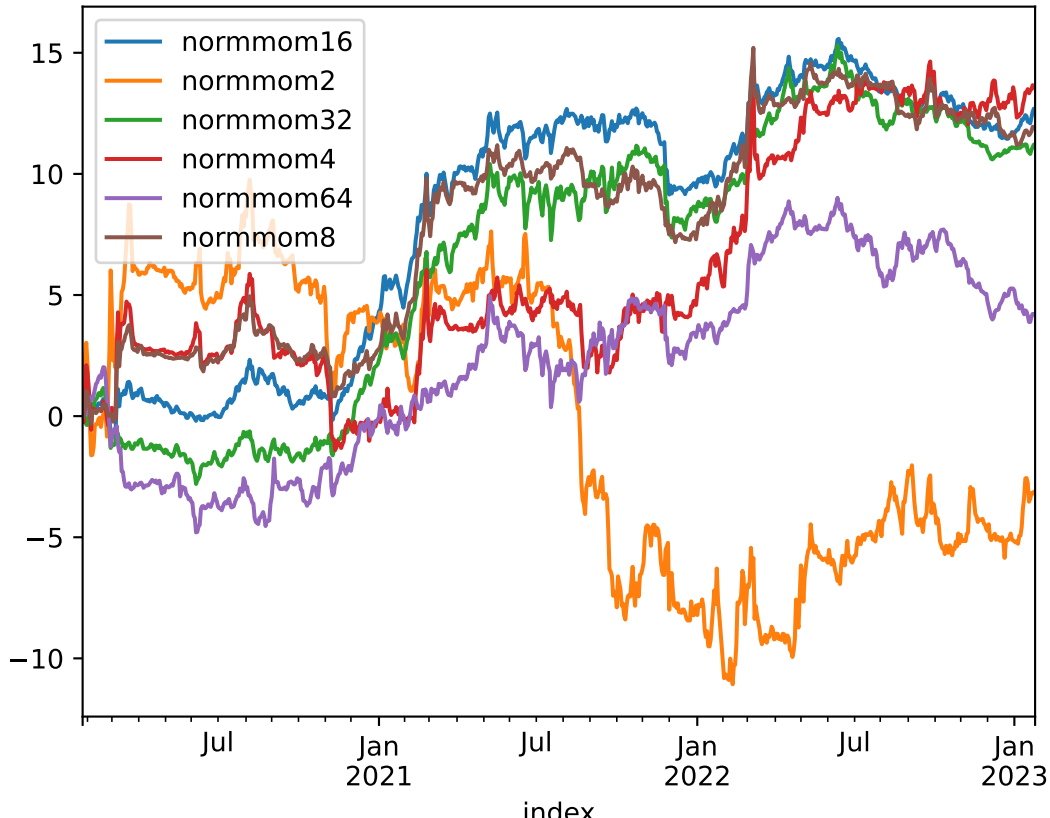ann. SR {'normmom16': 0.89, 'normmom2': 0.64, 'normmom32': 0.9, 'normmom4': 1.21, 'normmom64': 0.2, 'normmom8': 0.72}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 4.142, 'normmom2': -1.045, 'normmom32': 3.664, 'normmom4': 4.431, 'normmom64': 1.368, 'normmom8': 3.89}
ann. std {'normmom16': 3.621, 'normmom2': 8.443, 'normmom32': 3.98, 'normmom4': 5.833, 'normmom64': 4.291, 'normmom8': 4.229}
ann. SR {'normmom16': 1.14, 'normmom2': -0.12, 'normmom32': 0.92, 'normmom4': 0.76, 'normmom64': 0.32, 'normmom8': 0.92}
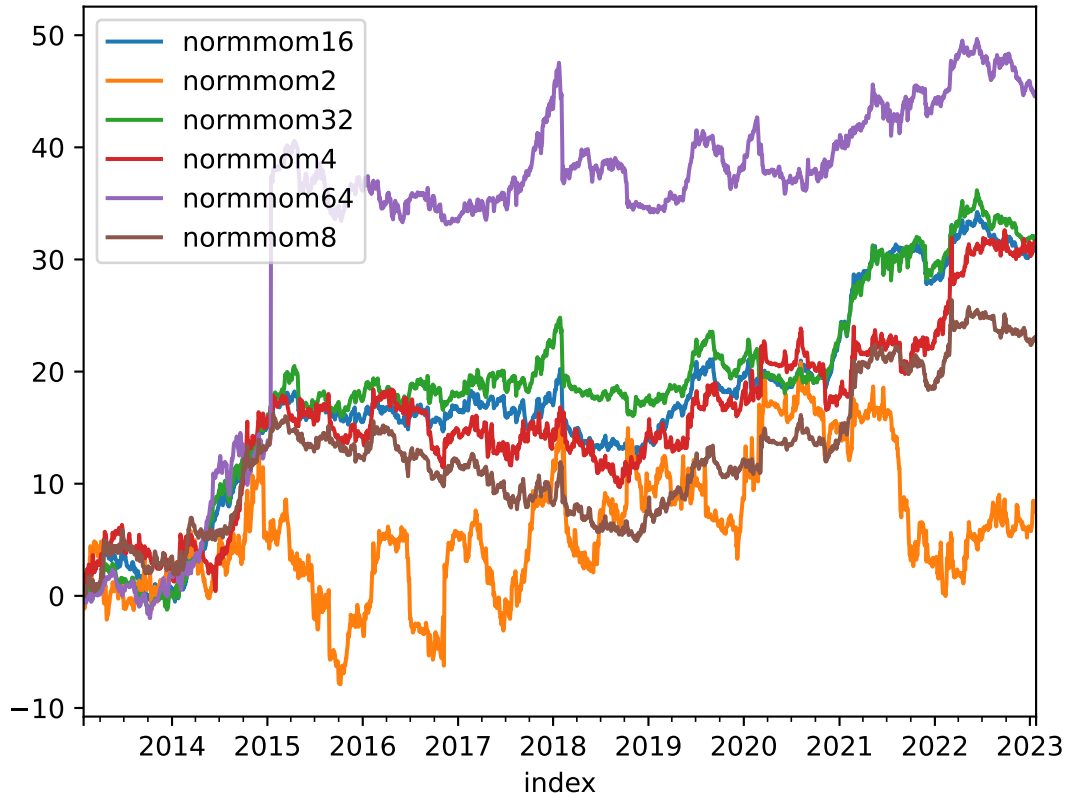
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.074, 'normmom2': 0.771, 'normmom32': 3.147, 'normmom4': 3.094, 'normmom64': 4.401, 'normmom8': 2.264}
ann. std {'normmom16': 3.57, 'normmom2': 9.056, 'normmom32': 3.725, 'normmom4': 5.498, 'normmom64': 8.561, 'normmom8': 4.033}
ann. SR {'normmom16': 0.86, 'normmom2': 0.09, 'normmom32': 0.84, 'normmom4': 0.56, 'normmom64': 0.51, 'normmom8': 0.56}
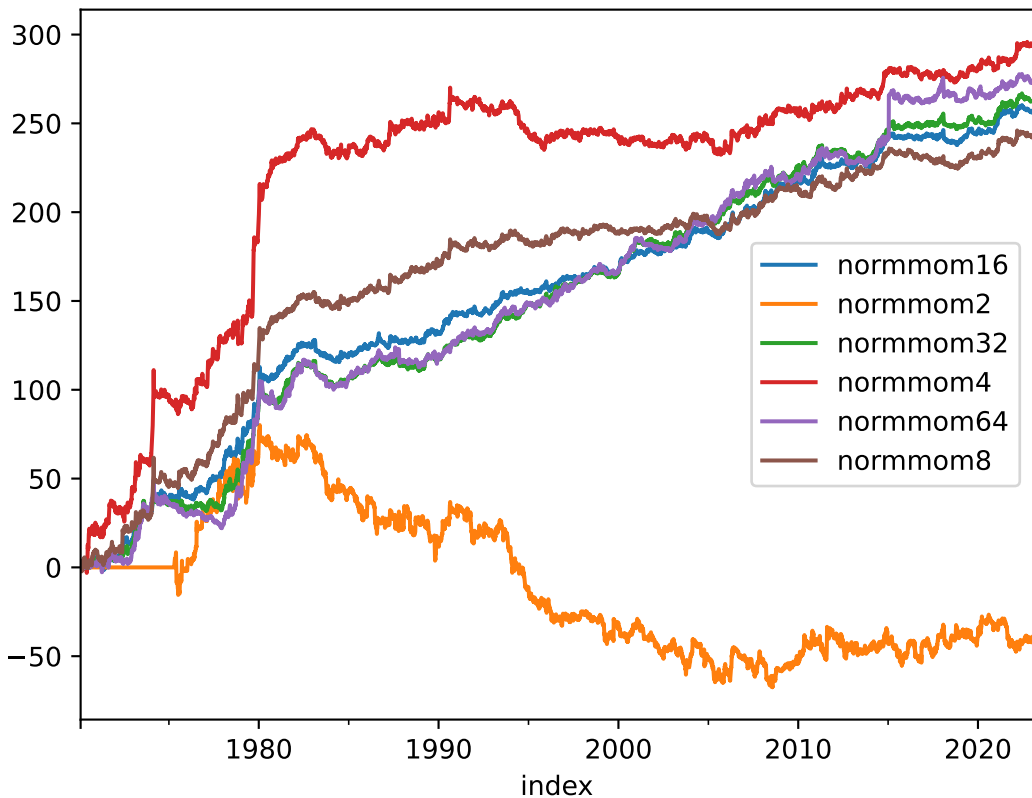
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.767, 'normmom2': -0.733, 'normmom32': 4.867, 'normmom4': 5.459, 'normmom64': 5.056, 'normmom8': 4.495}
ann. std {'normmom16': 4.91, 'normmom2': 11.175, 'normmom32': 4.976, 'normmom4': 8.31, 'normmom64': 6.293, 'normmom8': 5.915}
ann. SR {'normmom16': 0.97, 'normmom2': -0.07, 'normmom32': 0.98, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}
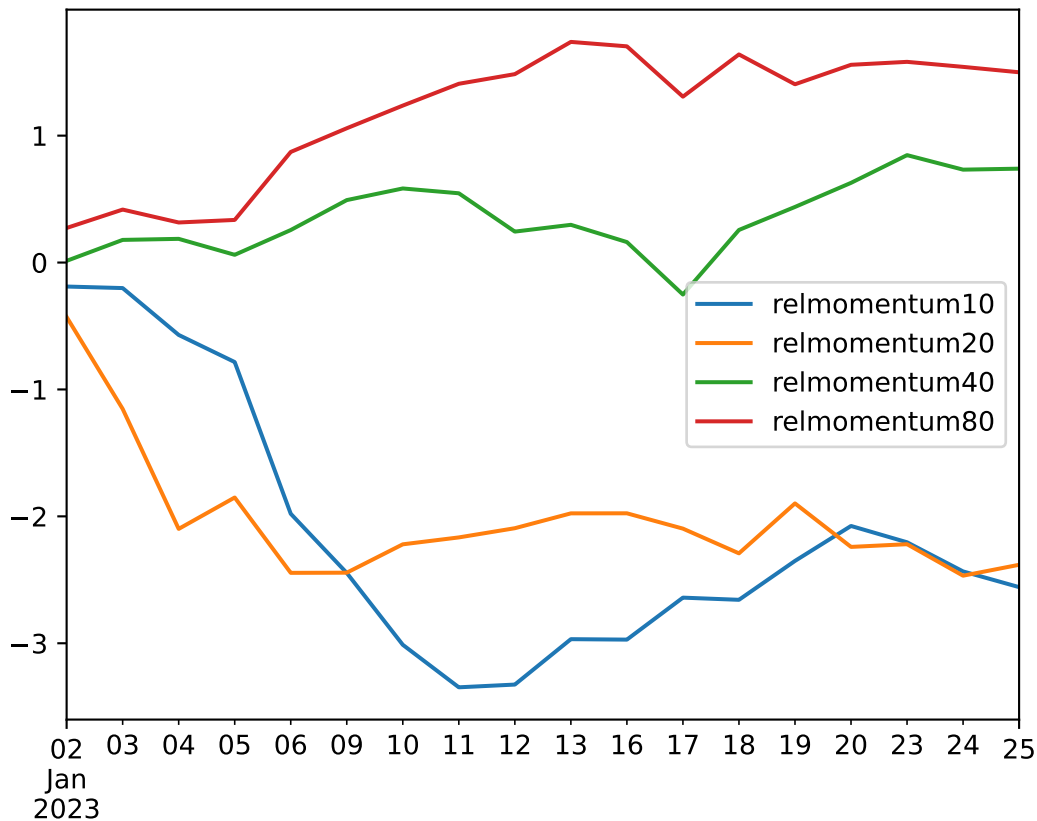
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -36.375, 'relmomentum20': -33.871, 'relmomentum40': 10.521, 'relmomentum80': 21.324}
ann. std {'relmomentum10': 6.045, 'relmomentum20': 5.713, 'relmomentum40': 3.447, 'relmomentum80': 3.442}
ann. SR {'relmomentum10': -6.02, 'relmomentum20': -5.93, 'relmomentum40': 3.05, 'relmomentum80': 6.19}
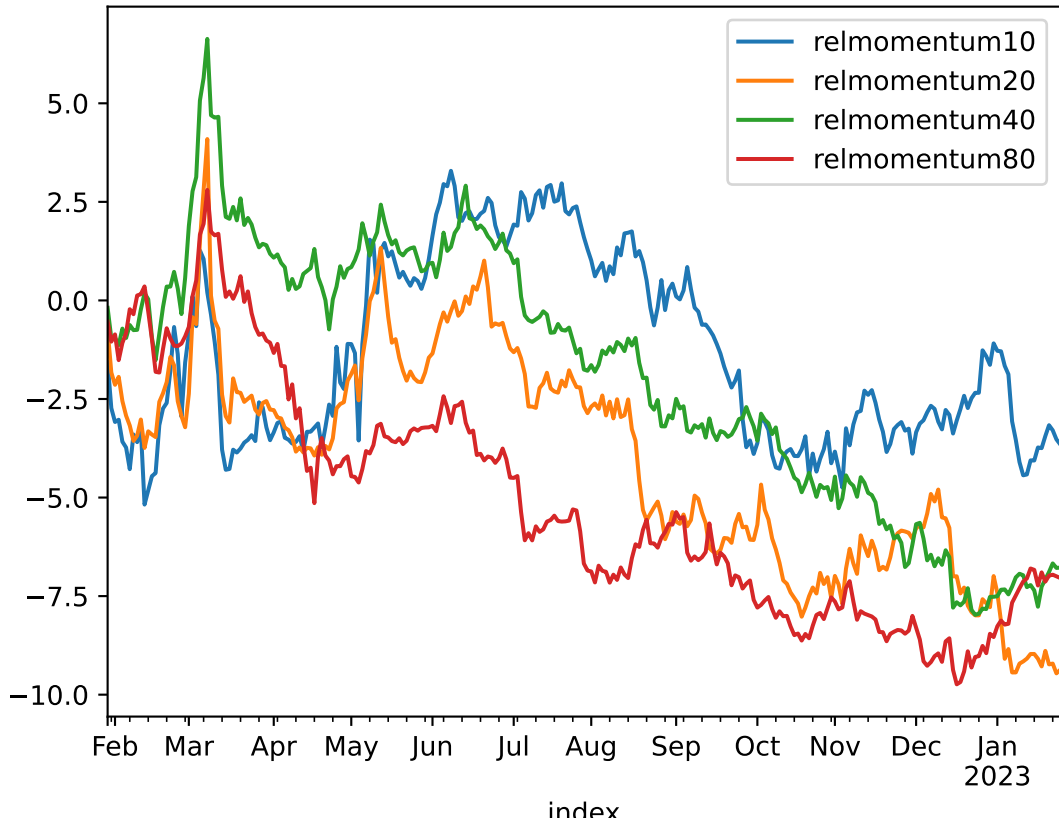
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -3.605, 'relmomentum20': -9.265, 'relmomentum40': -6.699, 'relmomentum80': -6.957}
ann. std {'relmomentum10': 9.199, 'relmomentum20': 8.439, 'relmomentum40': 6.674, 'relmomentum80': 5.716}
ann. SR {'relmomentum10': -0.39, 'relmomentum20': -1.1, 'relmomentum40': -1.0, 'relmomentum80': -1.22}
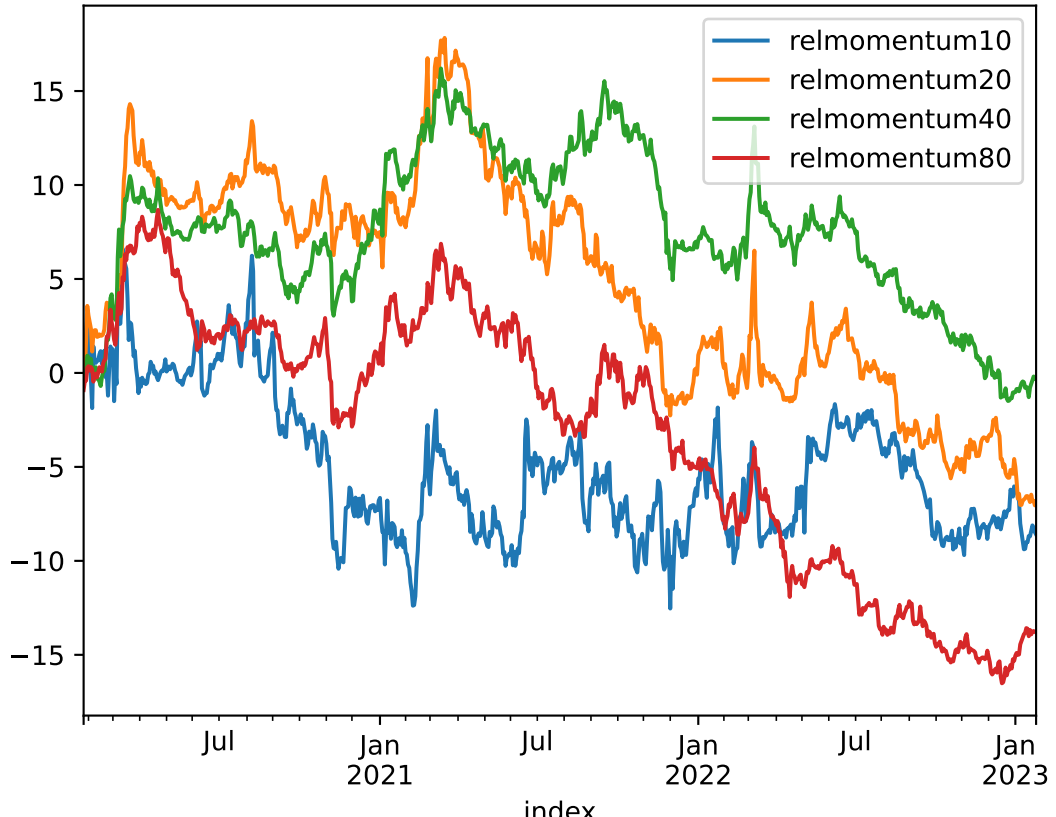
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.813, 'relmomentum20': -2.279, 'relmomentum40': -0.097, 'relmomentum80': -4.523}
ann. std {'relmomentum10': 12.456, 'relmomentum20': 9.003, 'relmomentum40': 7.445, 'relmomentum80': 6.896}
ann. SR {'relmomentum10': -0.23, 'relmomentum20': -0.25, 'relmomentum40': -0.01, 'relmomentum80': -0.66}
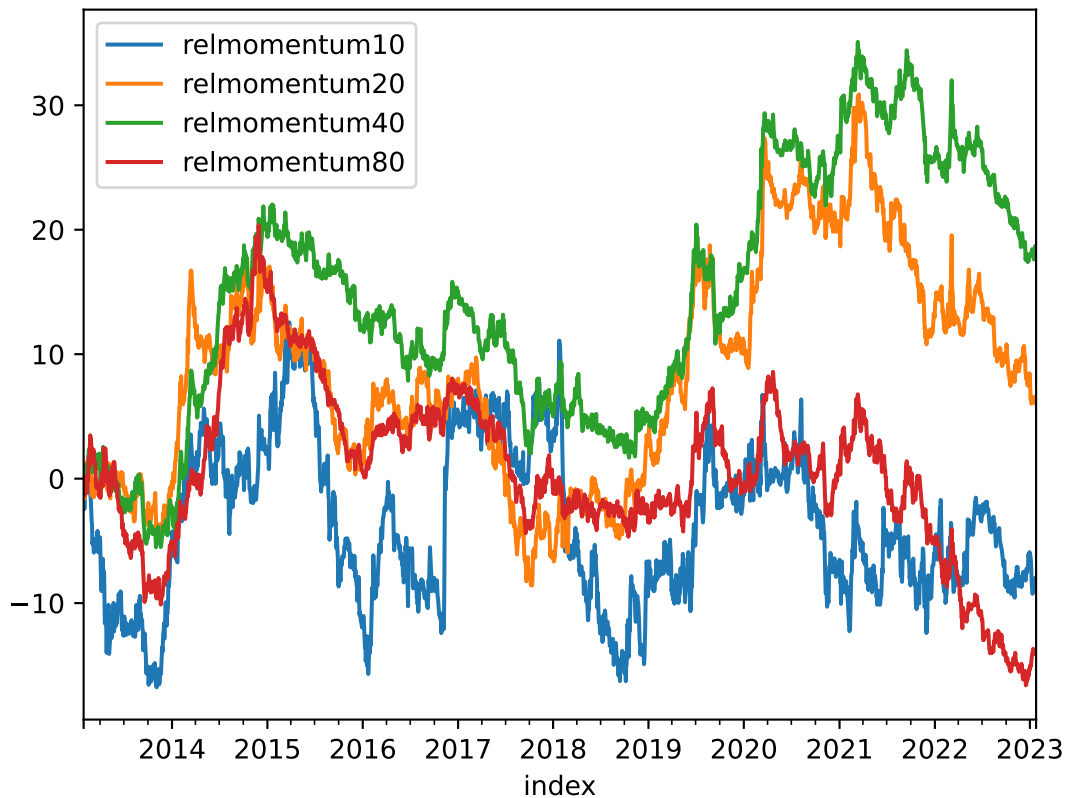
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.83, 'relmomentum20': 0.598, 'relmomentum40': 1.825, 'relmomentum80': -1.365}
ann. std {'relmomentum10': 12.86, 'relmomentum20': 8.941, 'relmomentum40': 7.322, 'relmomentum80': 6.77}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.07, 'relmomentum40': 0.25, 'relmomentum80': -0.2}
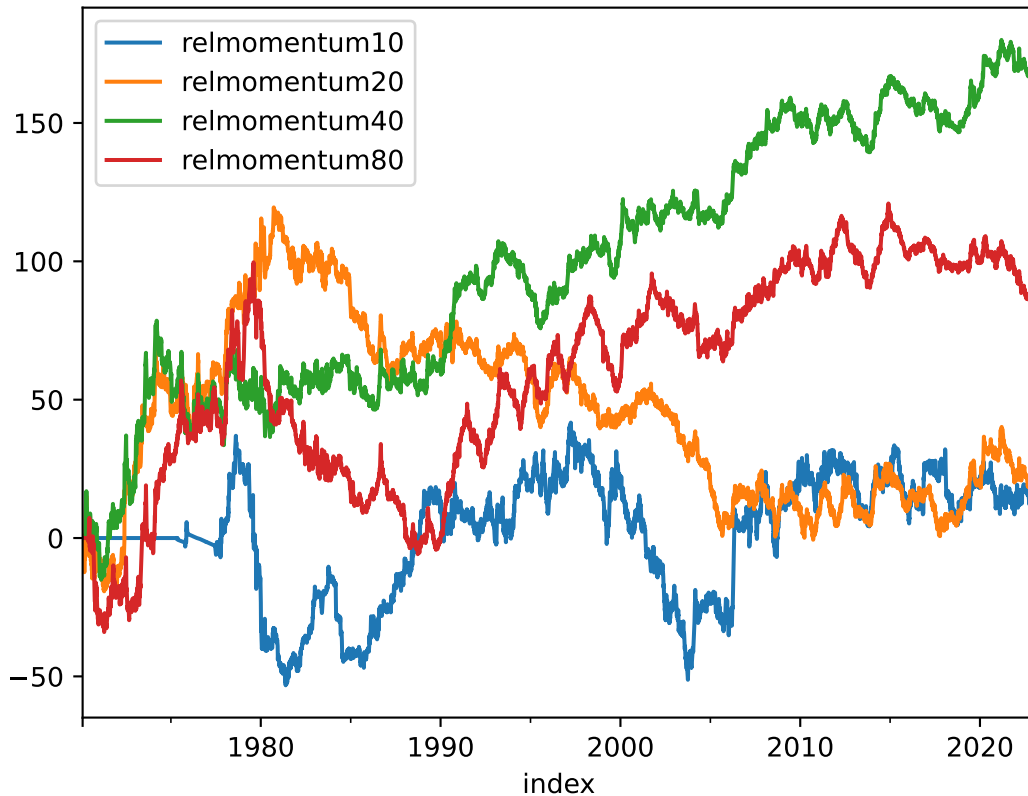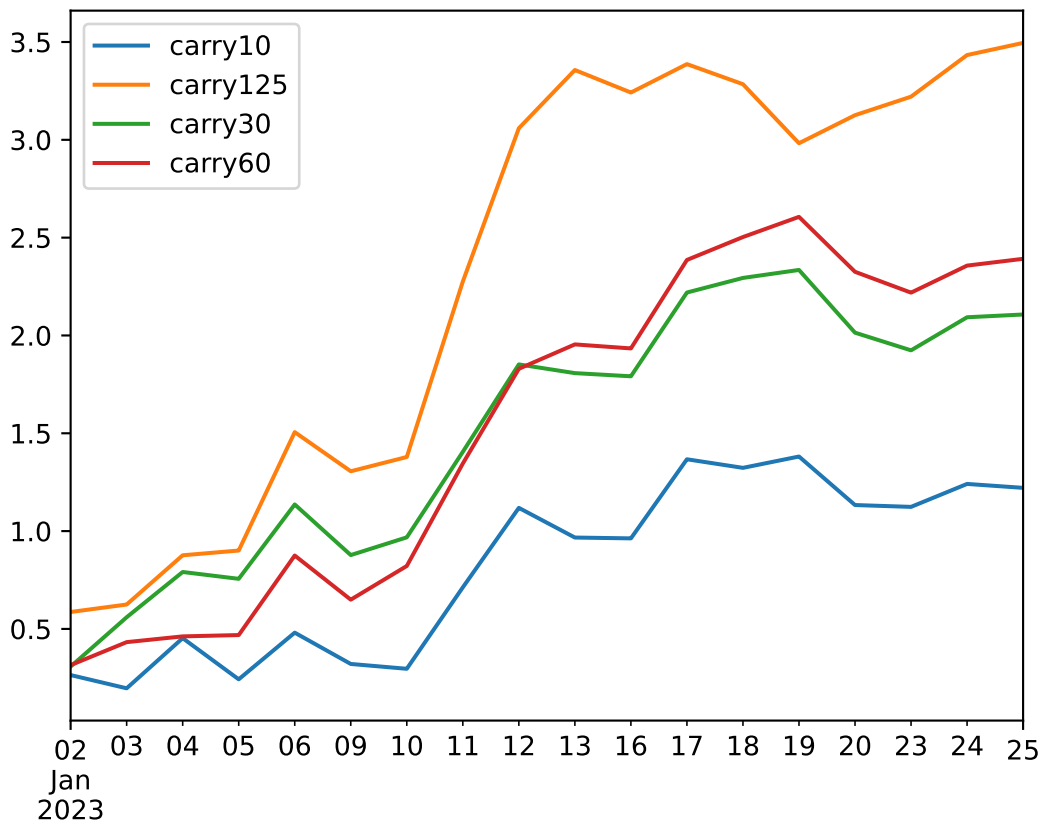
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.232, 'relmomentum20': 0.285, 'relmomentum40': 3.029, 'relmomentum80': 1.604}
ann. std {'relmomentum10': 13.316, 'relmomentum20': 11.511, 'relmomentum40': 10.781, 'relmomentum80': 11.051}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.28, 'relmomentum80': 0.15}
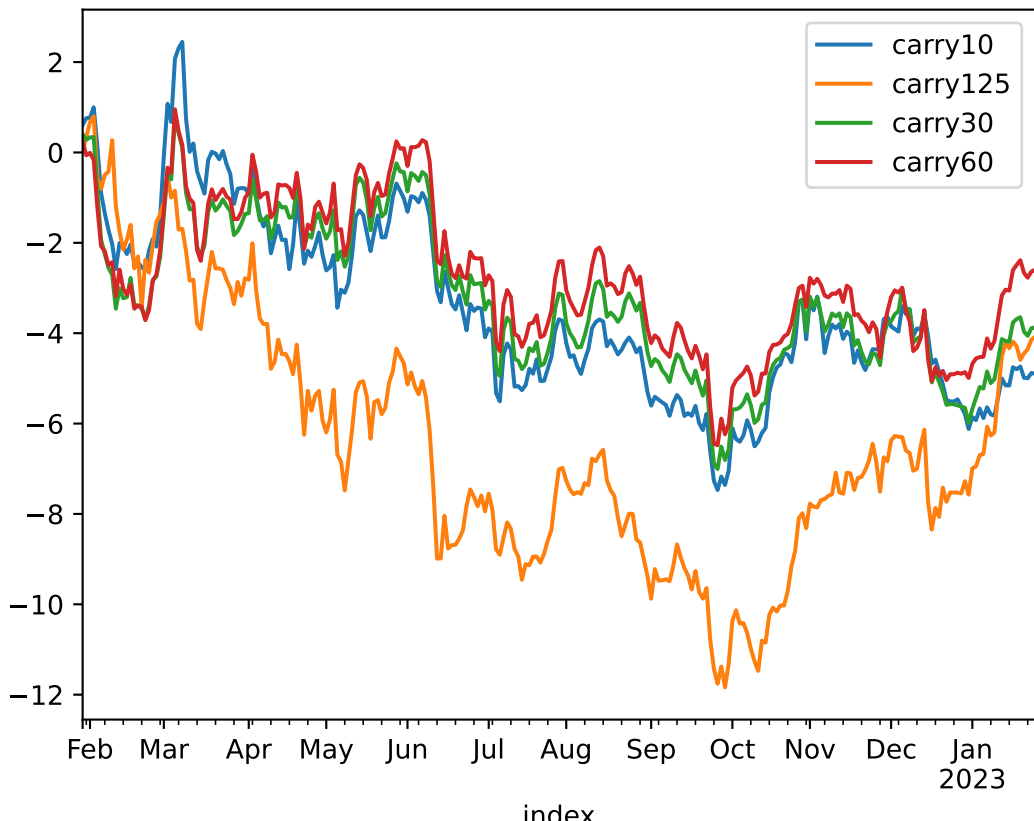
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 17.367, 'carry125': 49.712, 'carry30': 29.968, 'carry60': 34.016}
ann. std {'carry10': 3.45, 'carry125': 5.298, 'carry30': 3.7, 'carry60': 3.694}
ann. SR {'carry10': 5.03, 'carry125': 9.38, 'carry30': 8.1, 'carry60': 9.21}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -4.843, 'carry125': -4.031, 'carry30': -3.83, 'carry60': -2.569}
ann. std {'carry10': 6.809, 'carry125': 7.69, 'carry30': 6.57, 'carry60': 6.712}
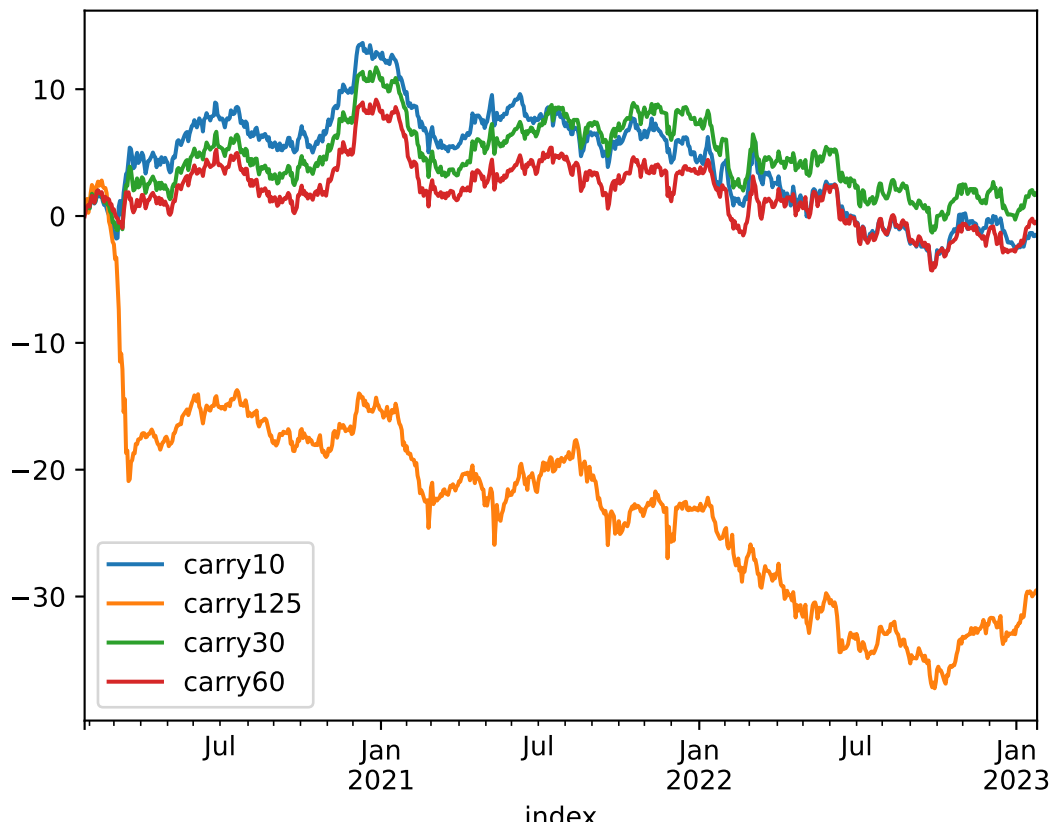ann. SR {'carry10': -0.71, 'carry125': -0.52, 'carry30': -0.58, 'carry60': -0.38}
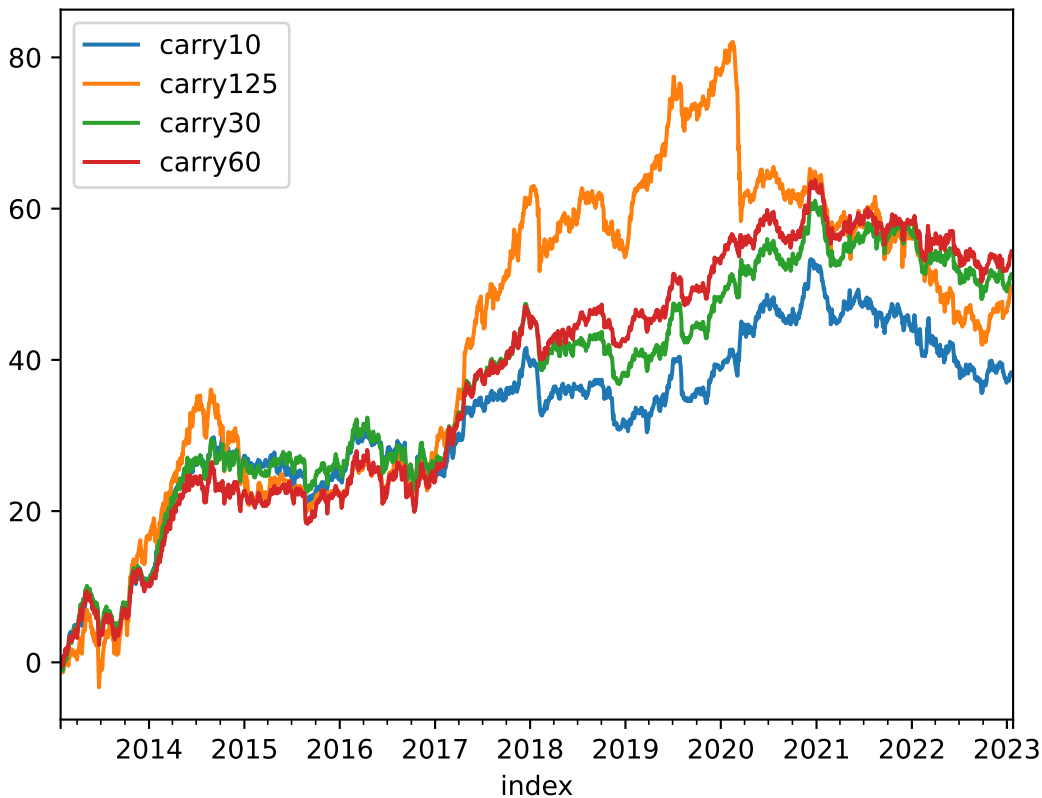
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.488, 'carry125': -9.65, 'carry30': 0.597, 'carry60': -0.137}
ann. std {'carry10': 6.826, 'carry125': 9.434, 'carry30': 6.629, 'carry60': 6.565}
ann. SR {'carry10': -0.07, 'carry125': -1.02, 'carry30': 0.09, 'carry60': -0.02}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.749, 'carry125': 4.885, 'carry30': 5.022, 'carry60': 5.32}
ann. std {'carry10': 6.43, 'carry125': 9.132, 'carry30': 6.532, 'carry60': 6.5}
ann. SR {'carry10': 0.58, 'carry125': 0.53, 'carry30': 0.77, 'carry60': 0.82}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.766, 'carry125': 7.357, 'carry30': 8.158, 'carry60': 8.018}
ann. std {'carry10': 11.834, 'carry125': 12.068, 'carry30': 11.845, 'carry60': 11.794}
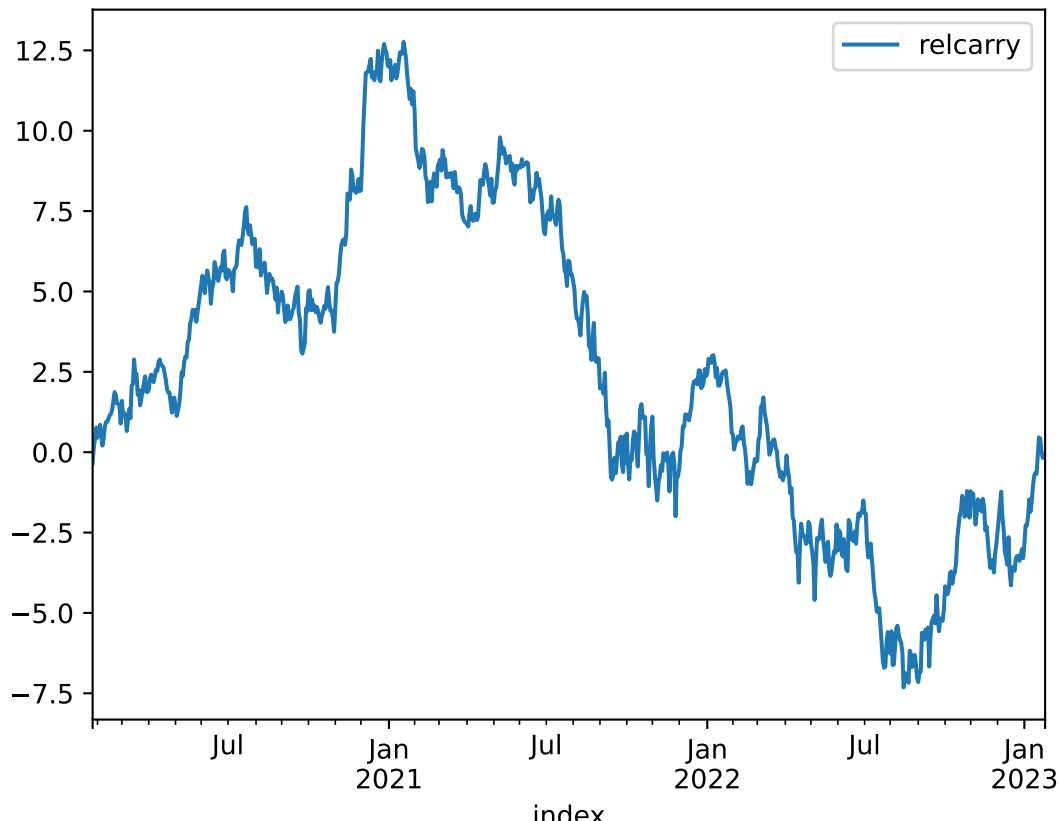ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}
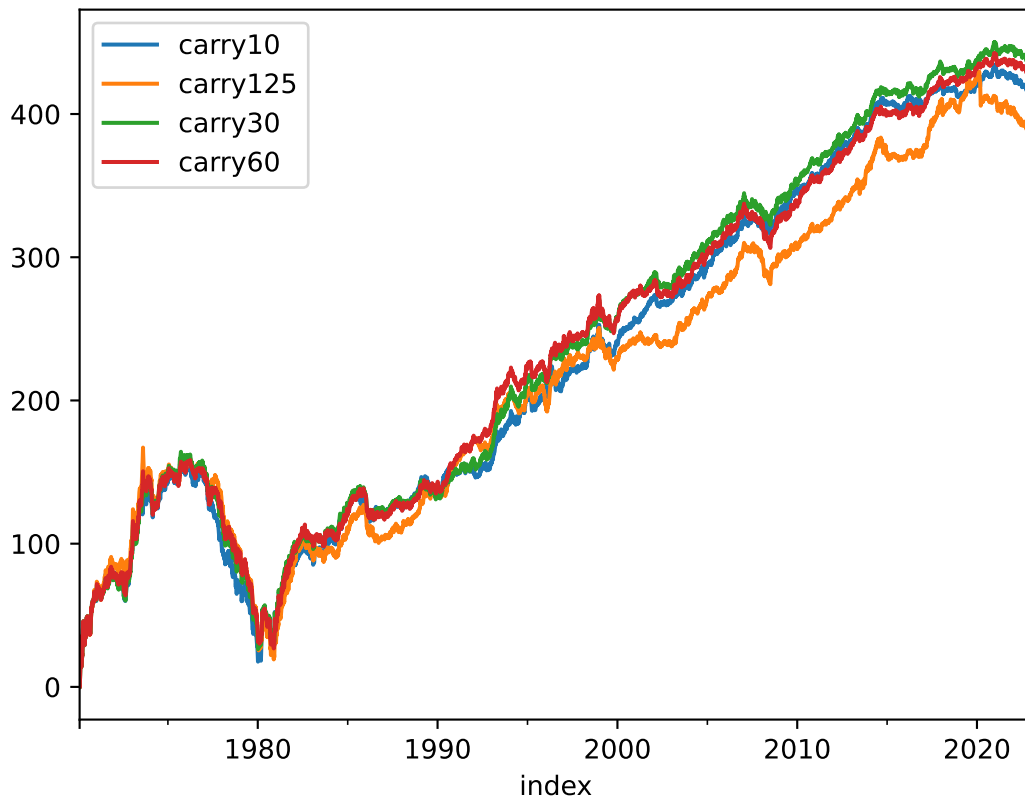
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 46.101}
ann. std {'relcarry': 5.168}
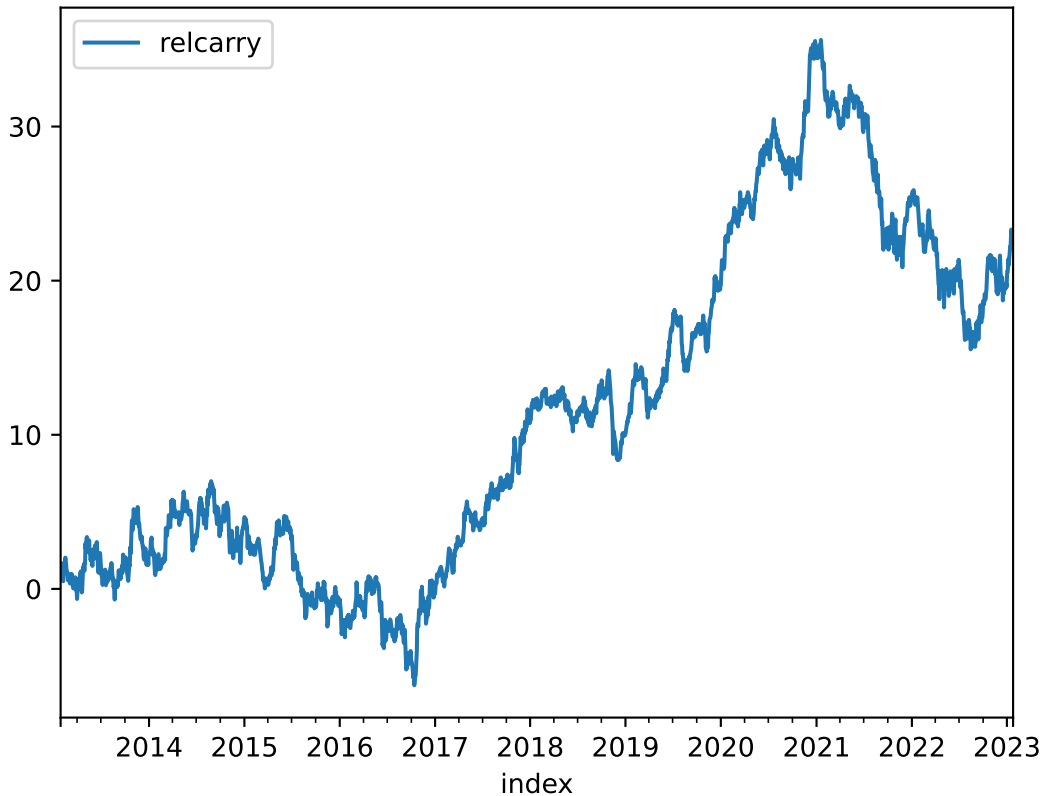ann. SR {'relcarry': 8.92}
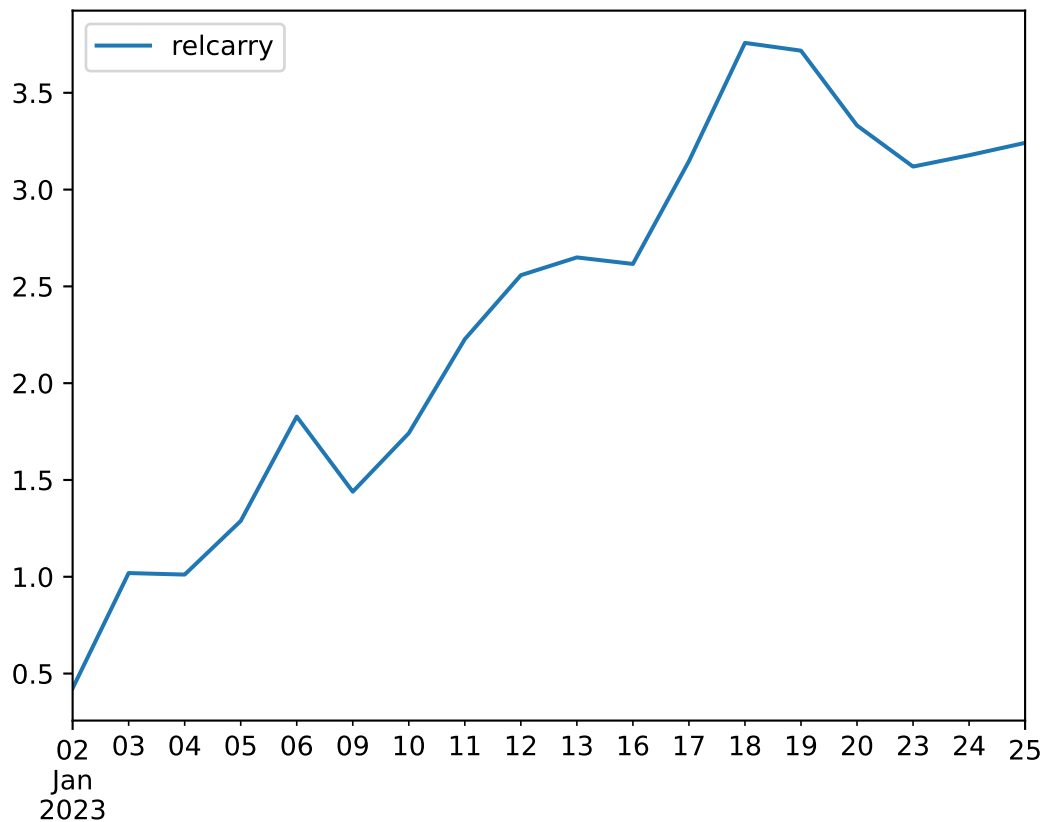
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -1.716}
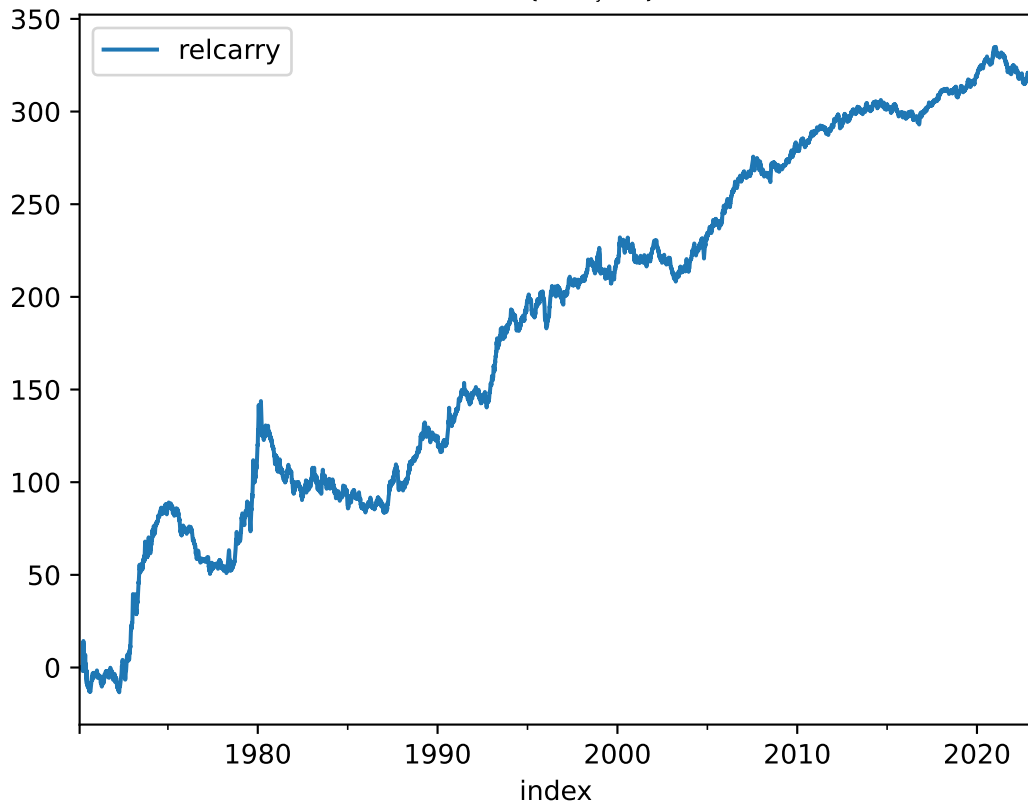ann. std {'relcarry': 7.27}
ann. SR {'relcarry': -0.24}
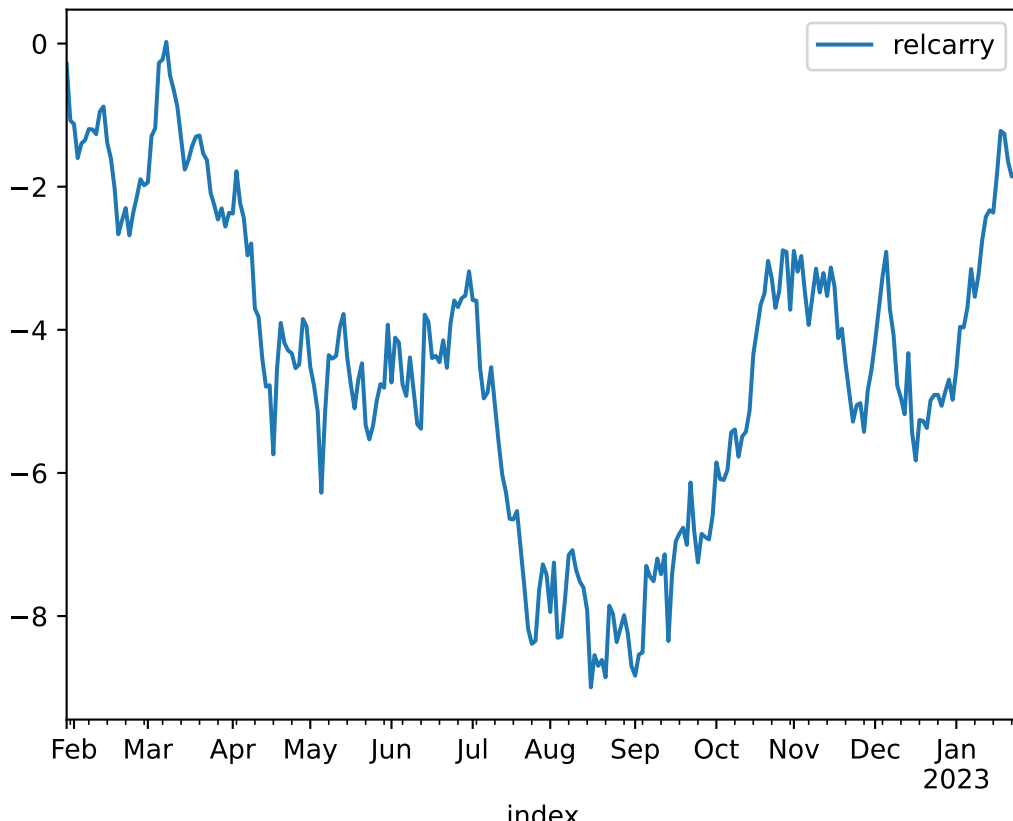
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.018}
ann. std {'relcarry': 6.85}
ann. SR {'relcarry': -0.0}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.238}
ann. std {'relcarry': 6.03}
ann. SR {'relcarry': 0.37}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.965}
ann. std {'relcarry': 9.882}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -70.974, 'skewabs365': -43.66, 'skewrv180': -16.501, 'skewrv365': -14.876}
ann. std {'skewabs180': 9.907, 'skewabs365': 9.709, 'skewrv180': 6.093, 'skewrv365': 5.799}
ann. SR {'skewabs180': -7.16, 'skewabs365': -4.5, 'skewrv180': -2.71, 'skewrv365': -2.57}
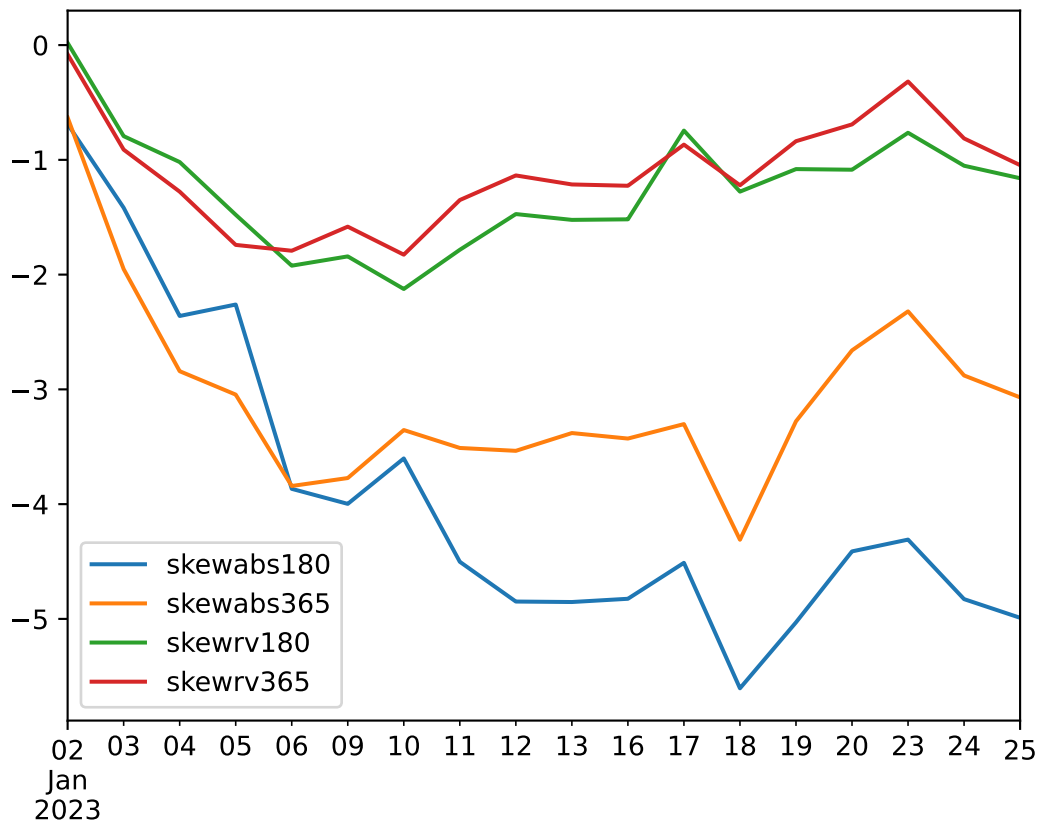
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -1.042, 'skewabs365': -3.472, 'skewrv180': -6.626, 'skewrv365': 5.377}
ann. std {'skewabs180': 10.129, 'skewabs365': 8.304, 'skewrv180': 9.227, 'skewrv365': 5.122}
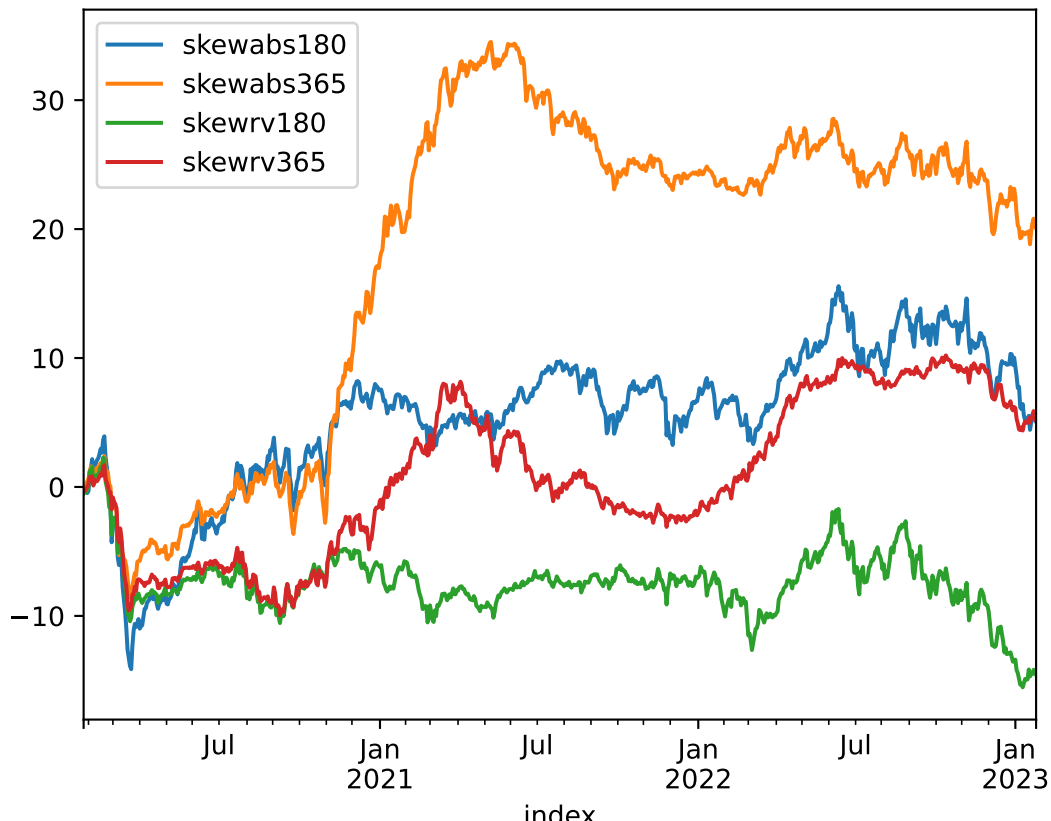ann. SR {'skewabs180': -0.1, 'skewabs365': -0.42, 'skewrv180': -0.72, 'skewrv365': 1.05}
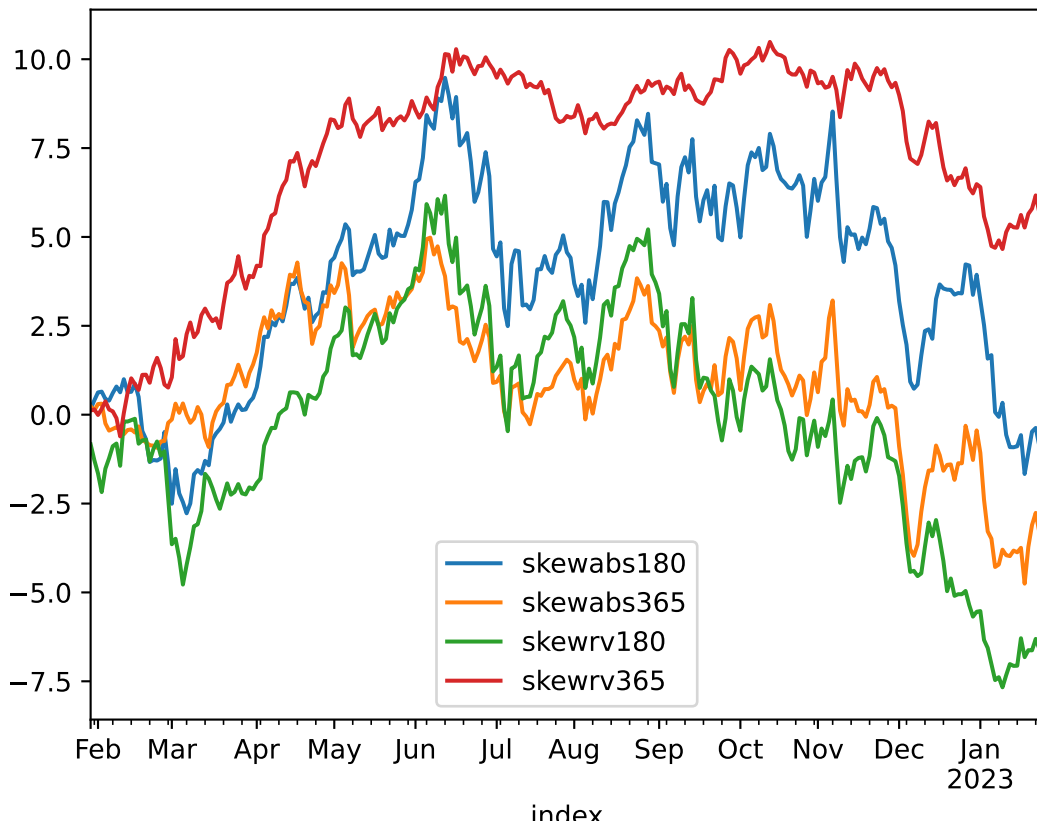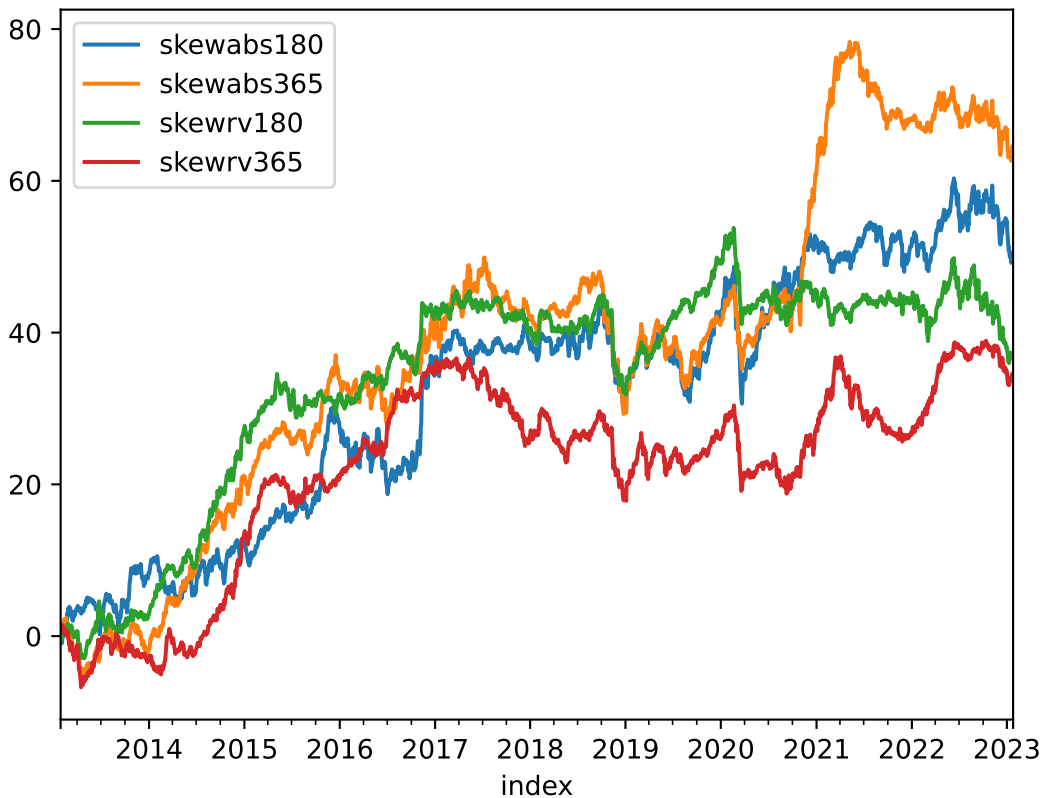
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 1.651, 'skewabs365': 6.567, 'skewrv180': -4.77, 'skewrv365': 1.688}
ann. std {'skewabs180': 9.653, 'skewabs365': 8.897, 'skewrv180': 7.776, 'skewrv365': 6.617}
ann. SR {'skewabs180': 0.17, 'skewabs365': 0.74, 'skewrv180': -0.61, 'skewrv365': 0.26}
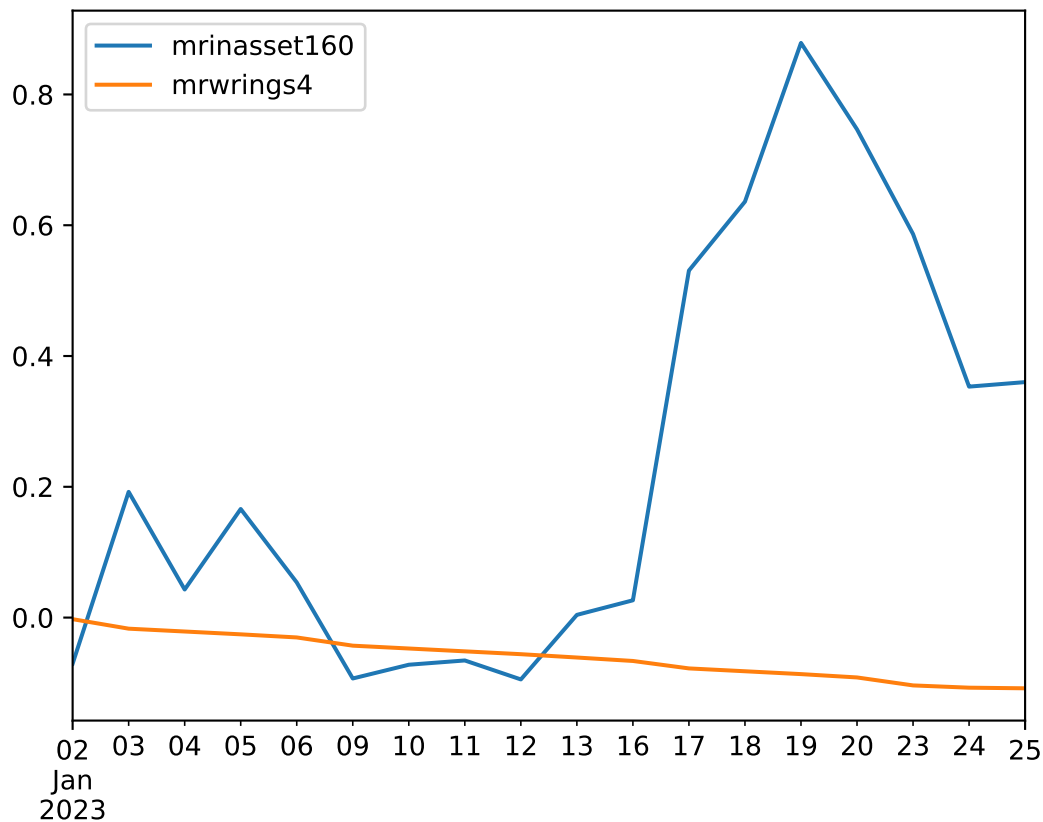
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.889, 'skewabs365': 6.268, 'skewrv180': 3.627, 'skewrv365': 3.326}
ann. std {'skewabs180': 8.061, 'skewabs365': 8.013, 'skewrv180': 6.578, 'skewrv365': 6.178}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.78, 'skewrv180': 0.55, 'skewrv365': 0.54}
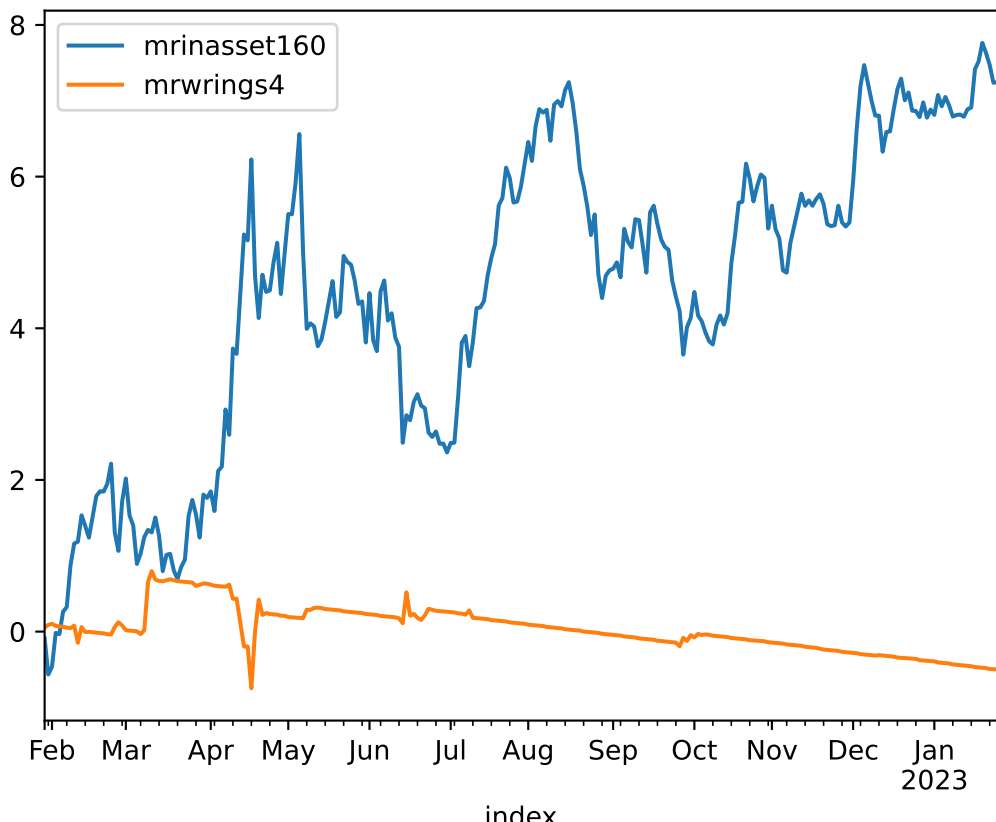
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.175, 'skewabs365': 4.484, 'skewrv180': 4.288, 'skewrv365': 2.251}
ann. std {'skewabs180': 10.79, 'skewabs365': 10.297, 'skewrv180': 9.478, 'skewrv365': 8.789}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.45, 'skewrv365': 0.26}
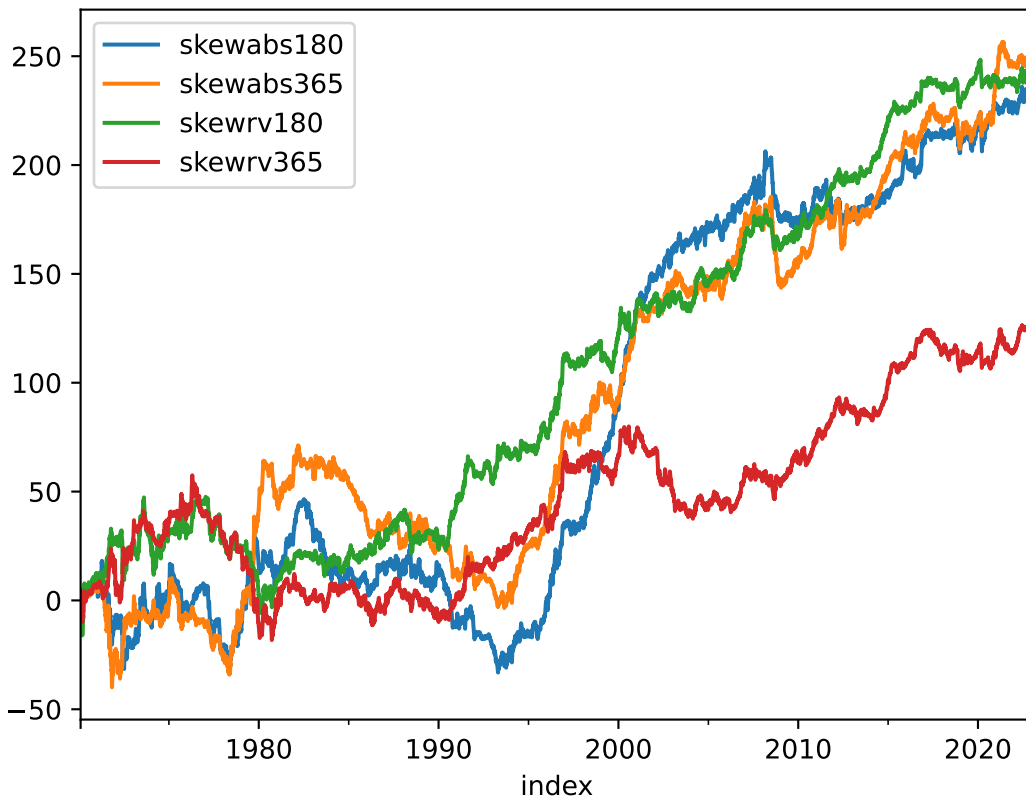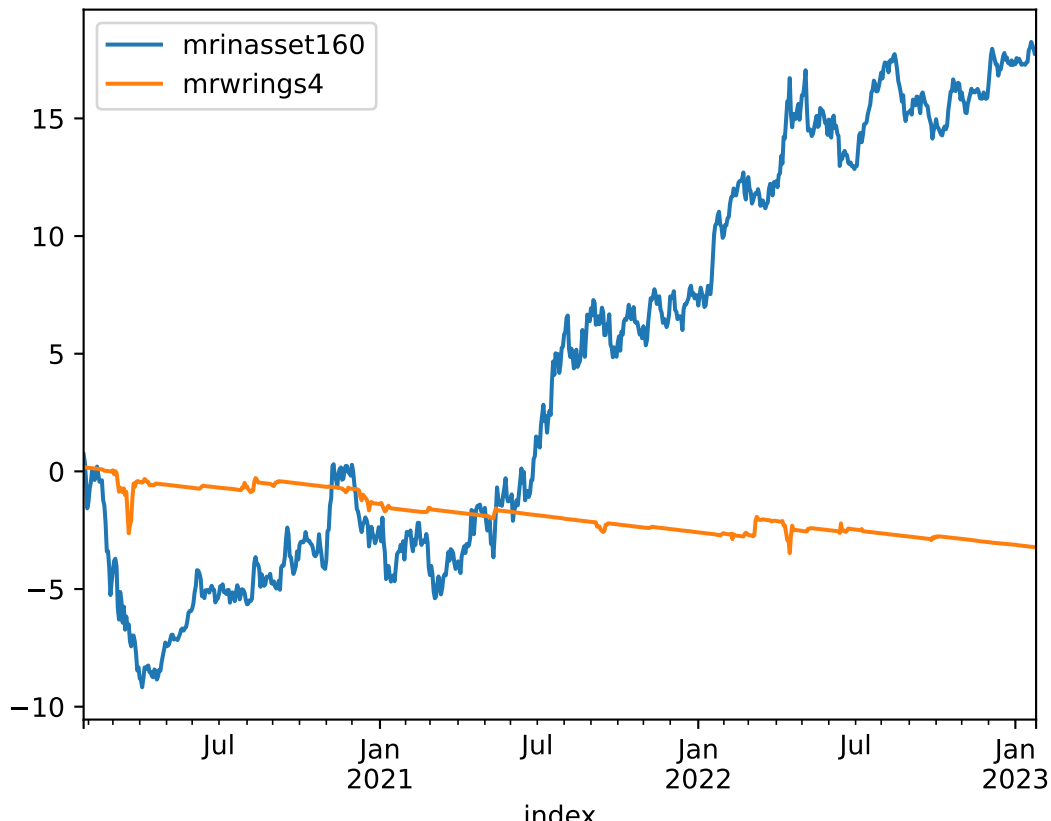
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 5.122, 'mrwrings4': -1.538}
ann. std {'mrinasset160': 2.935, 'mrwrings4': 0.061}
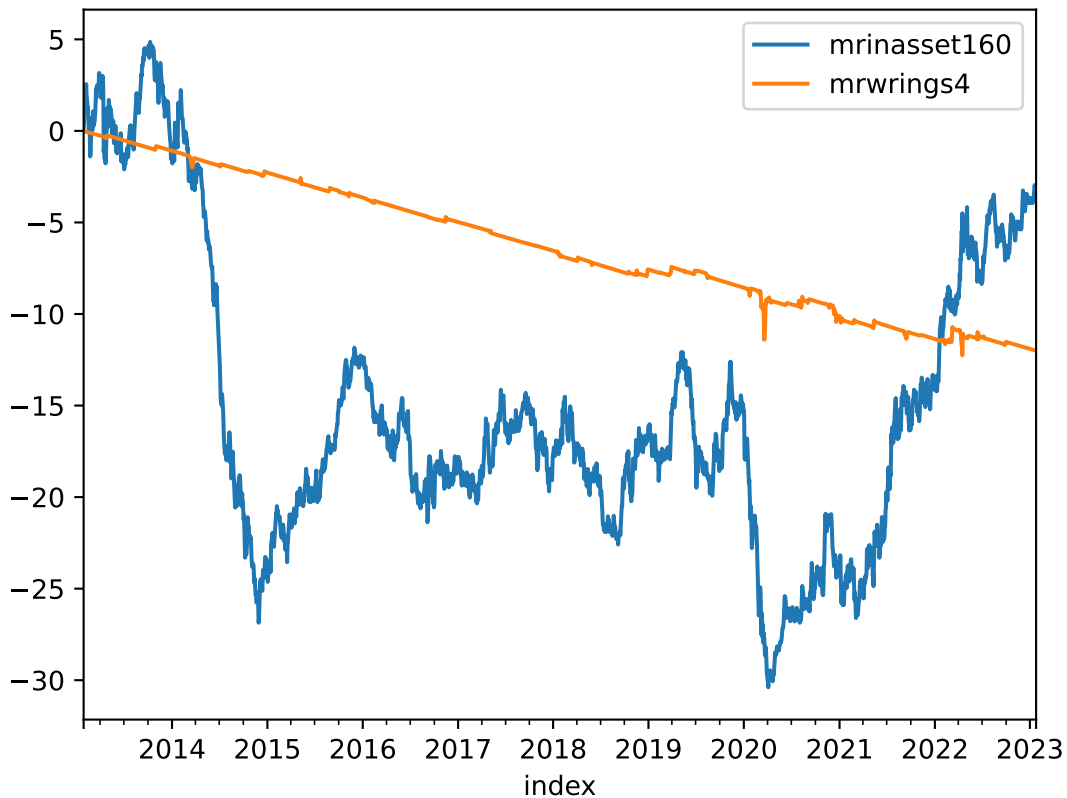ann. SR {'mrinasset160': 1.75, 'mrwrings4': -25.04}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 7.161, 'mrwrings4': -0.493}
ann. std {'mrinasset160': 5.931, 'mrwrings4': 1.487}
ann. SR {'mrinasset160': 1.21, 'mrwrings4': -0.33}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.805, 'mrwrings4': -1.056}
ann. std {'mrinasset160': 6.84, 'mrwrings4': 1.52}
ann. SR {'mrinasset160': 0.85, 'mrwrings4': -0.69}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.342, 'mrwrings4': -1.178}
ann. std {'mrinasset160': 6.587, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': -0.05, 'mrwrings4': -1.31}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.257, 'mrwrings4': -2.313}
ann. std {'mrinasset160': 11.164, 'mrwrings4': 2.623}
ann. SR {'mrinasset160': -0.29, 'mrwrings4': -0.88}