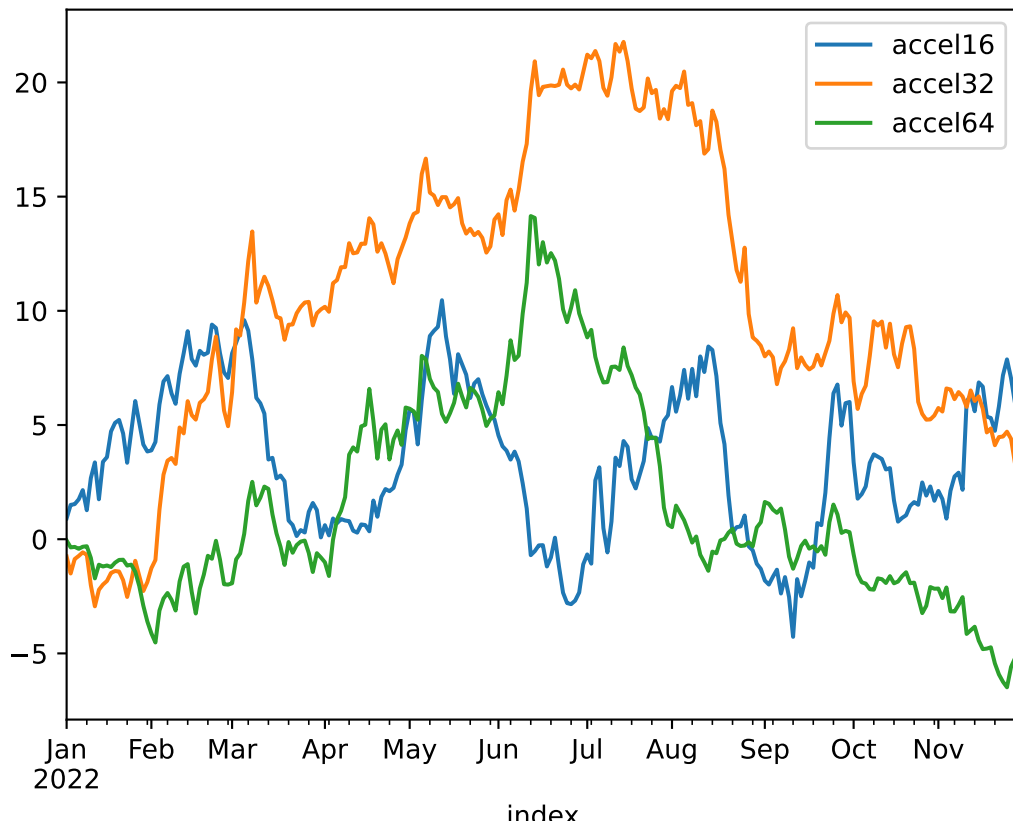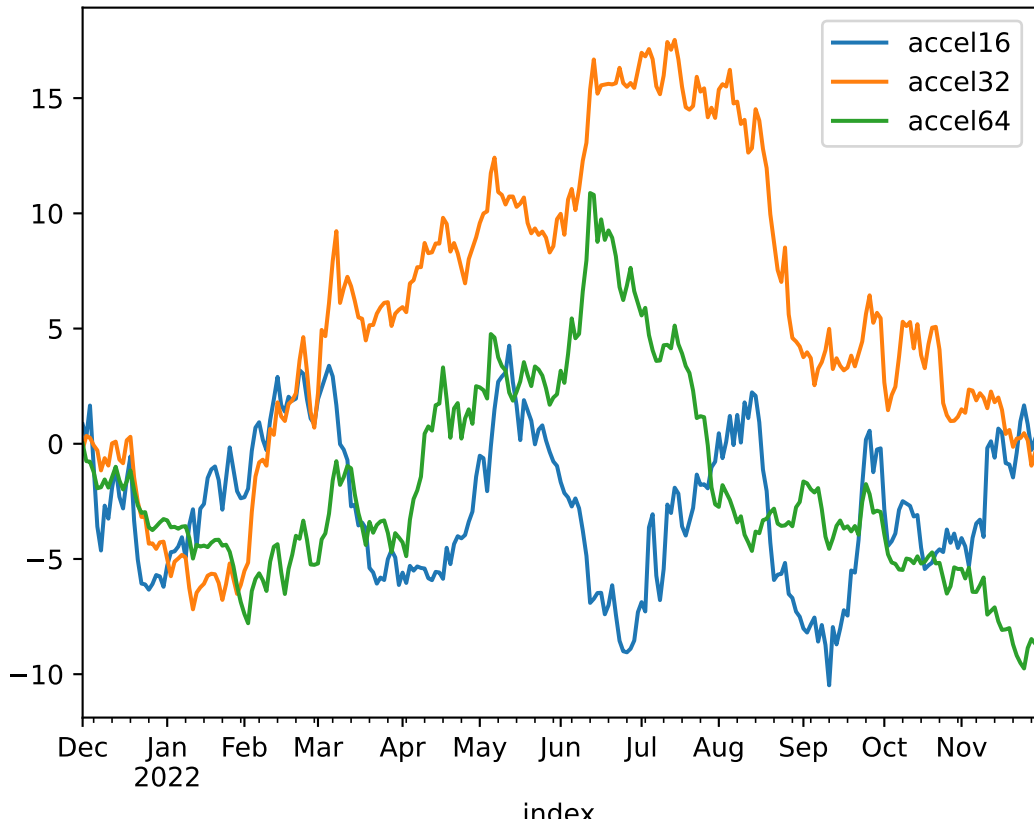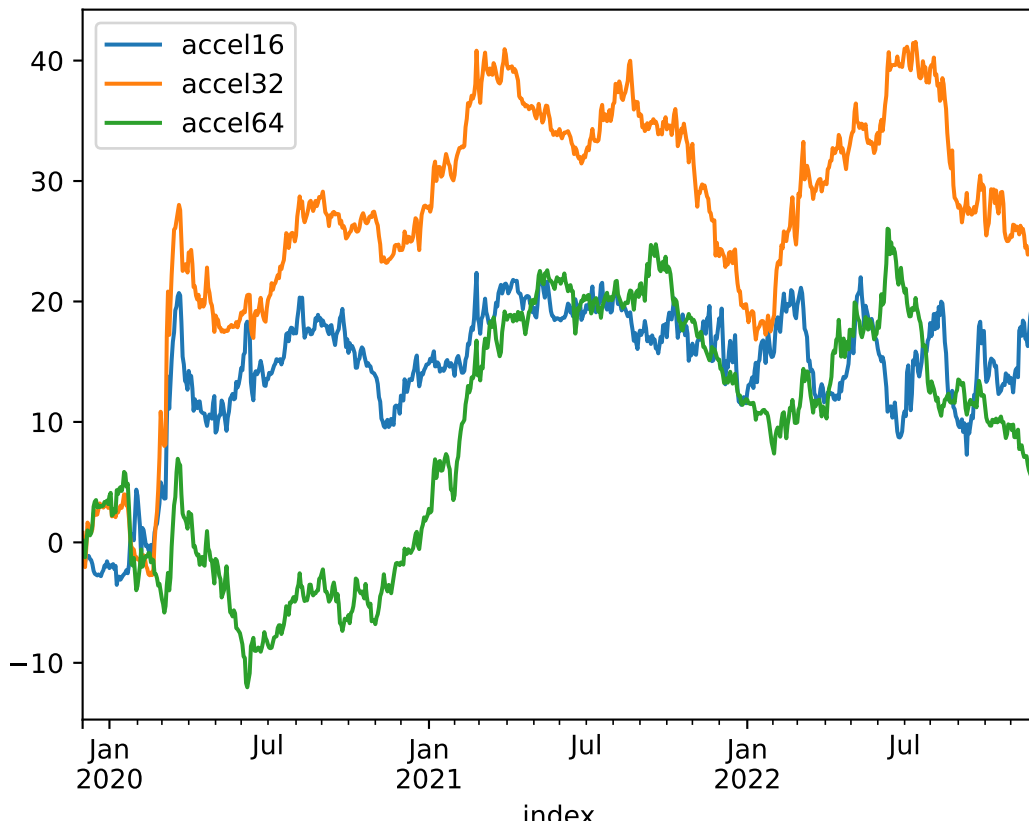Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': 6.921, 'accel32': 4.167, 'accel64': -5.833}
ann. std {'accel16': 16.255, 'accel32': 14.273, 'accel64': 11.984}
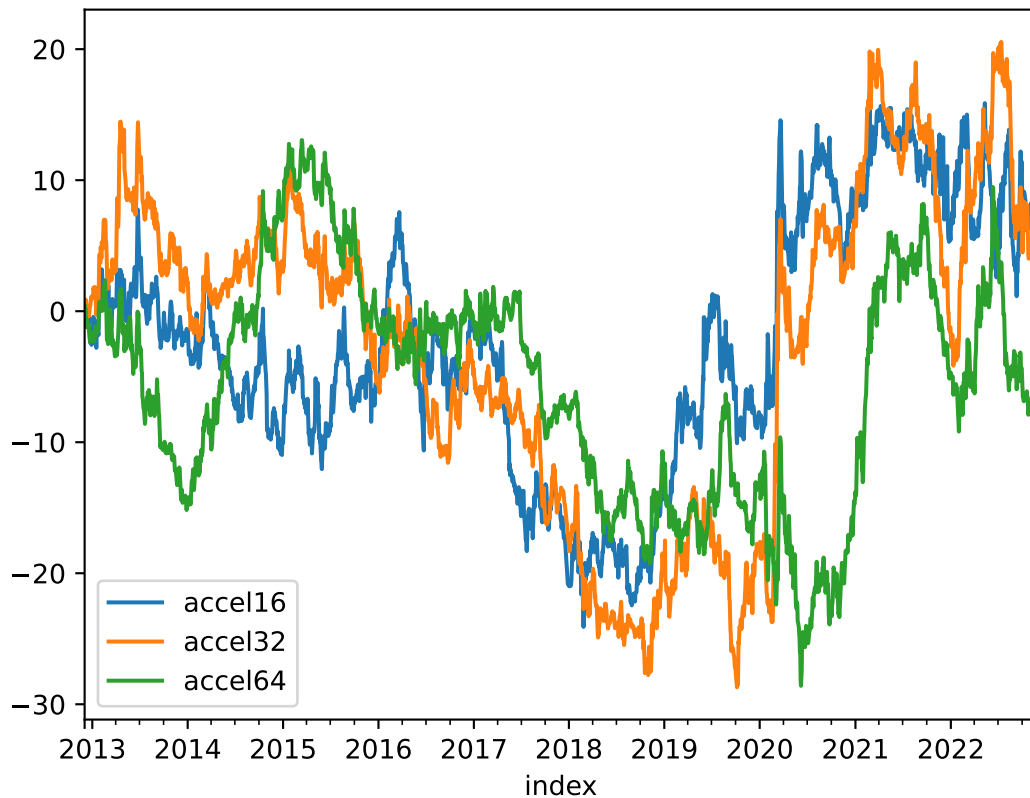ann. SR {'accel16': 0.43, 'accel32': 0.29, 'accel64': -0.49}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 0.197, 'accel32': -0.384, 'accel64': -8.534}
ann. std {'accel16': 16.782, 'accel32': 14.001, 'accel64': 11.629}
ann. SR {'accel16': 0.01, 'accel32': -0.03, 'accel64': -0.73}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 5.878, 'accel32': 7.737, 'accel64': 2.126}
ann. std {'accel16': 14.759, 'accel32': 14.122, 'accel64': 11.798}
ann. SR {'accel16': 0.4, 'accel32': 0.55, 'accel64': 0.18}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 1.161, 'accel32': 0.259, 'accel64': -0.988}
ann. std {'accel16': 11.861, 'accel32': 11.093, 'accel64': 9.575}
ann. SR {'accel16': 0.1, 'accel32': 0.02, 'accel64': -0.1}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.888, 'accel32': 4.53, 'accel64': 4.608}
ann. std {'accel16': 15.73, 'accel32': 13.793, 'accel64': 13.336}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}
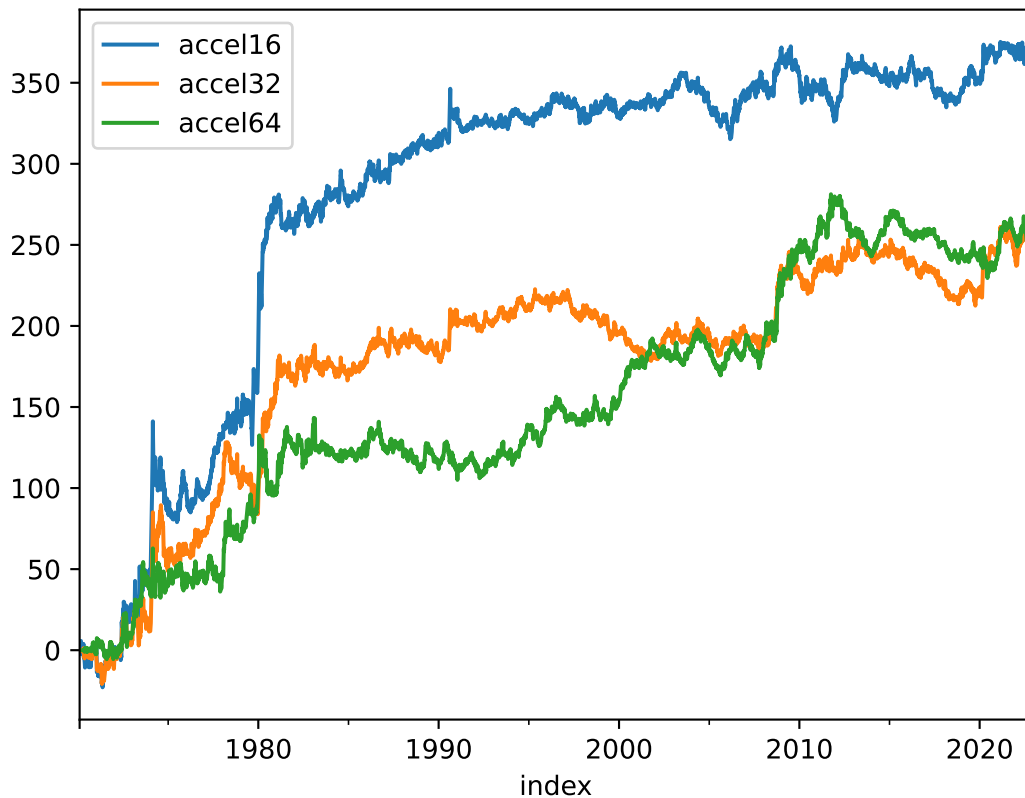
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 4.549, 'assettrend2': 1.123, 'assettrend32': 4.348, 'assettrend4': 6.445, 'assettrend64': 4.132, 'assettrend8': 3.792}
ann. std {'assettrend16': 3.144, 'assettrend2': 7.981, 'assettrend32': 3.467, 'assettrend4': 5.967, 'assettrend64': 4.094, 'assettrend8': 3.903}
ann. SR {'assettrend16': 1.45, 'assettrend2': 0.14, 'assettrend32': 1.25, 'assettrend4': 1.08, 'assettrend64': 1.01, 'assettrend8': 0.97}
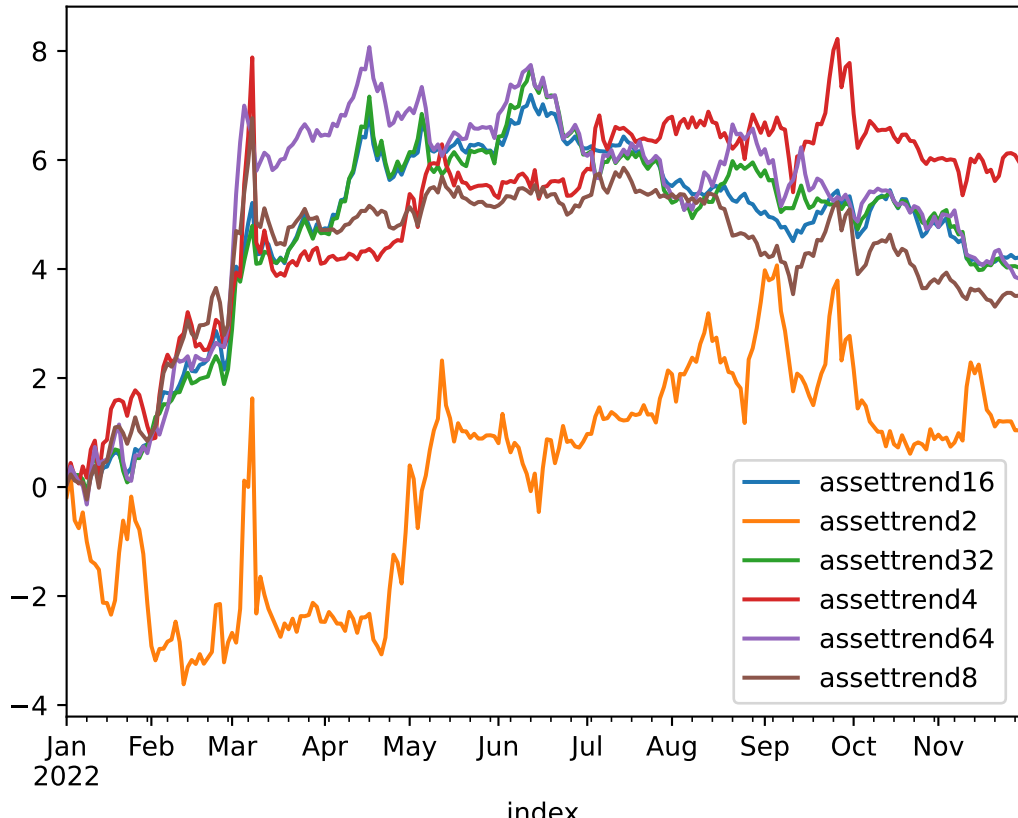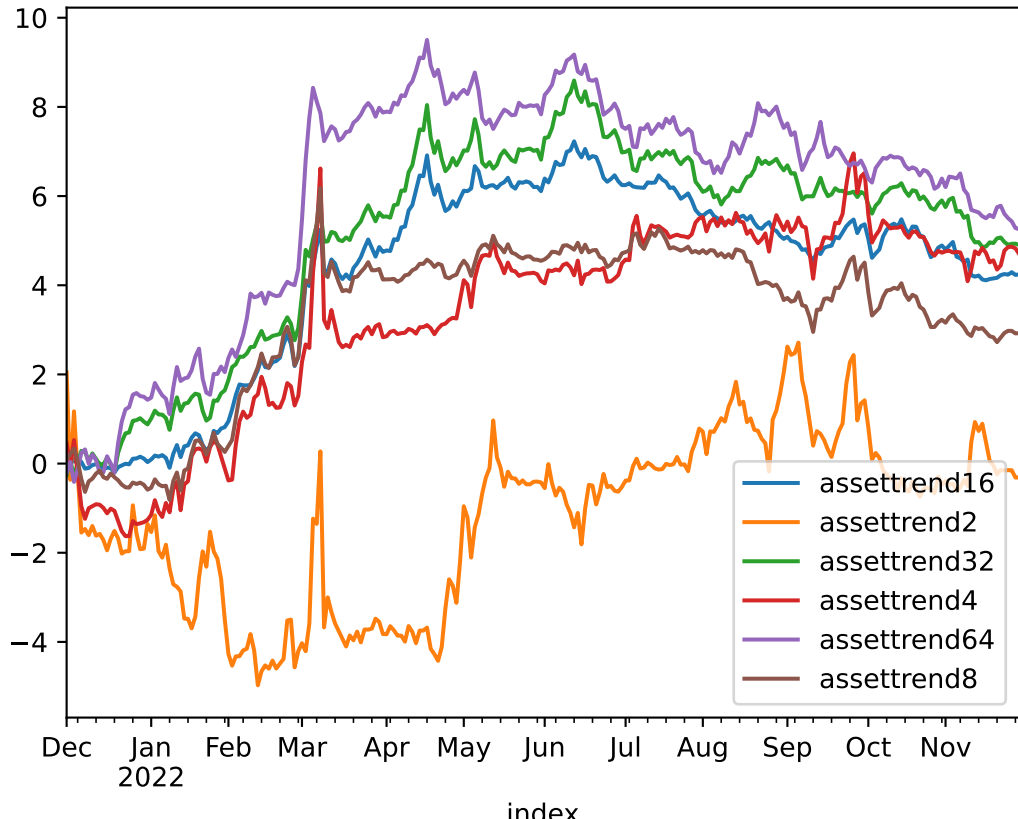
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 4.179, 'assettrend2': -0.309, 'assettrend32': 4.828, 'assettrend4': 4.631, 'assettrend64': 5.175, 'assettrend8': 2.88}
ann. std {'assettrend16': 3.038, 'assettrend2': 8.73, 'assettrend32': 3.463, 'assettrend4': 5.895, 'assettrend64': 4.127, 'assettrend8': 3.798}
ann. SR {'assettrend16': 1.38, 'assettrend2': -0.04, 'assettrend32': 1.39, 'assettrend4': 0.79, 'assettrend64': 1.25, 'assettrend8': 0.76}
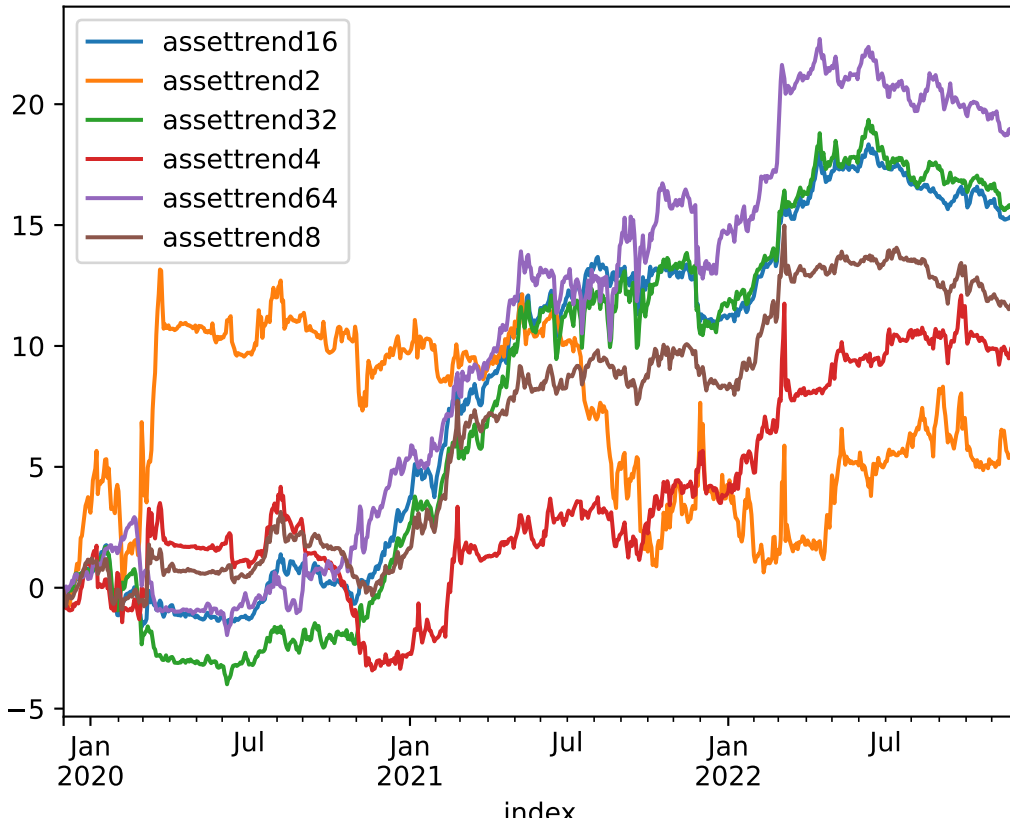
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.027, 'assettrend2': 1.732, 'assettrend32': 5.128, 'assettrend4': 3.221, 'assettrend64': 6.041, 'assettrend8': 3.836}
ann. std {'assettrend16': 3.627, 'assettrend2': 7.891, 'assettrend32': 4.435, 'assettrend4': 5.463, 'assettrend64': 5.133, 'assettrend8': 3.771}
ann. SR {'assettrend16': 1.39, 'assettrend2': 0.22, 'assettrend32': 1.16, 'assettrend4': 0.59, 'assettrend64': 1.18, 'assettrend8': 1.02}
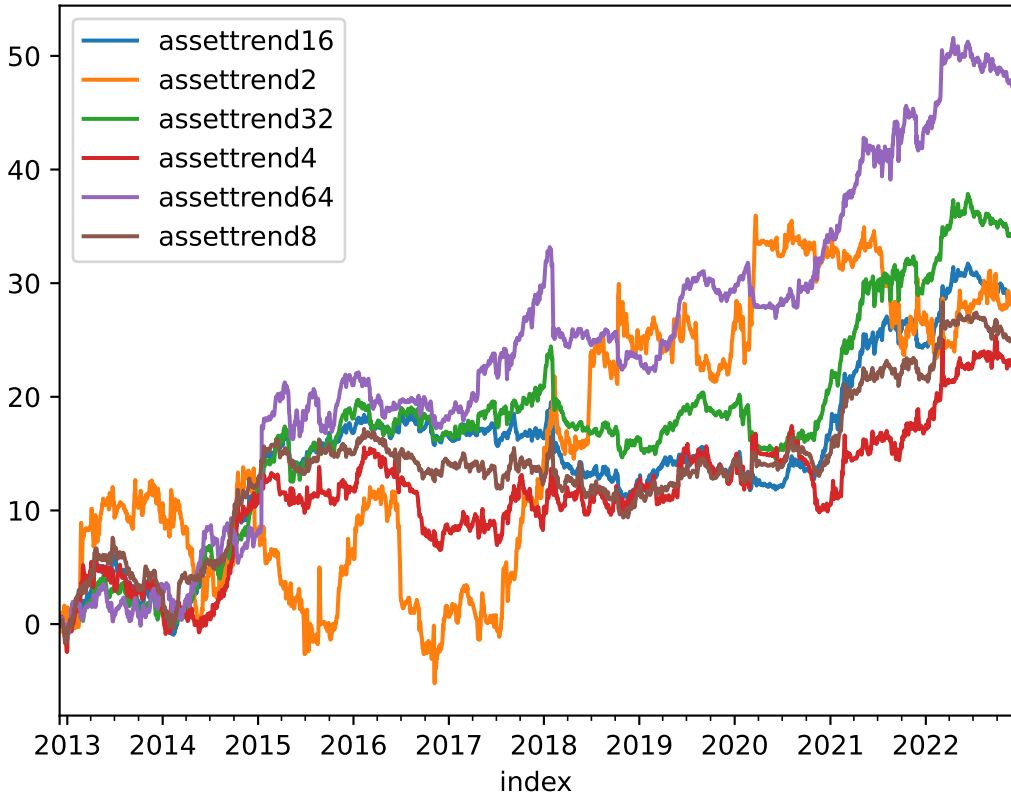
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.823, 'assettrend2': 2.757, 'assettrend32': 3.356, 'assettrend4': 2.268, 'assettrend64': 4.648, 'assettrend8': 2.462}
ann. std {'assettrend16': 3.283, 'assettrend2': 8.46, 'assettrend32': 3.76, 'assettrend4': 5.046, 'assettrend64': 5.307, 'assettrend8': 3.6}
ann. SR {'assettrend16': 0.86, 'assettrend2': 0.33, 'assettrend32': 0.89, 'assettrend4': 0.45, 'assettrend64': 0.88, 'assettrend8': 0.68}
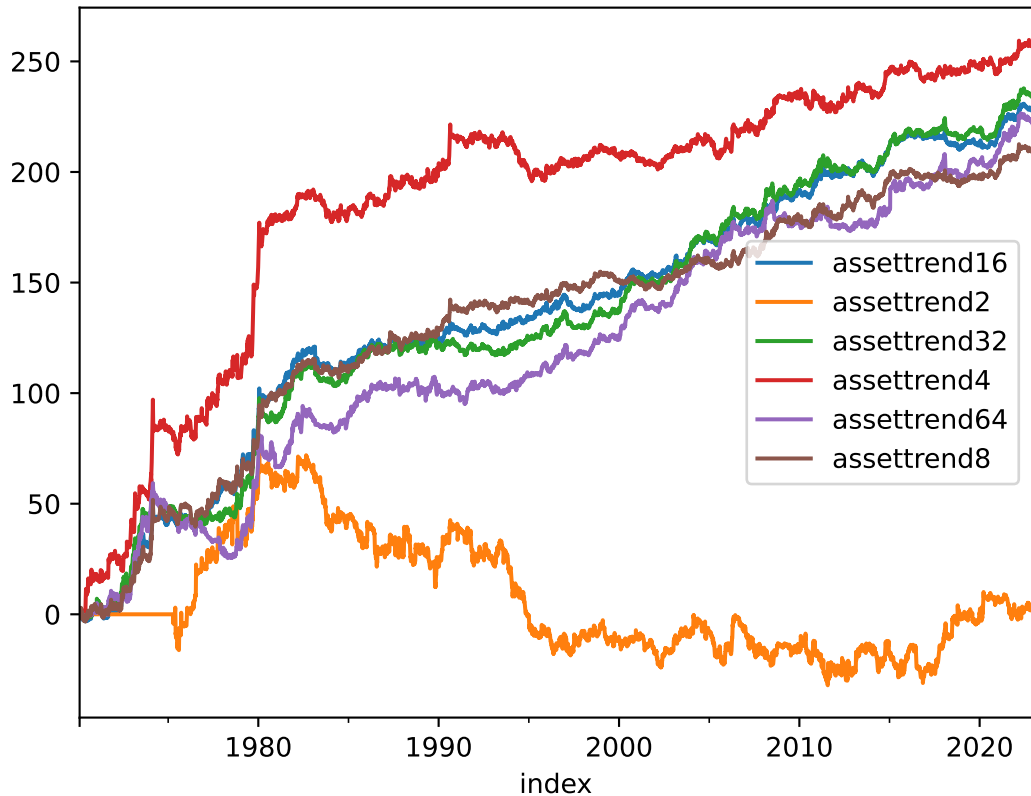
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.234, 'assettrend2': 0.041, 'assettrend32': 4.349, 'assettrend4': 4.783, 'assettrend64': 4.129, 'assettrend8': 3.888}
ann. std {'assettrend16': 4.665, 'assettrend2': 10.058, 'assettrend32': 4.9, 'assettrend4': 7.356, 'assettrend64': 5.474, 'assettrend8': 5.041}
ann. SR {'assettrend16': 0.91, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}
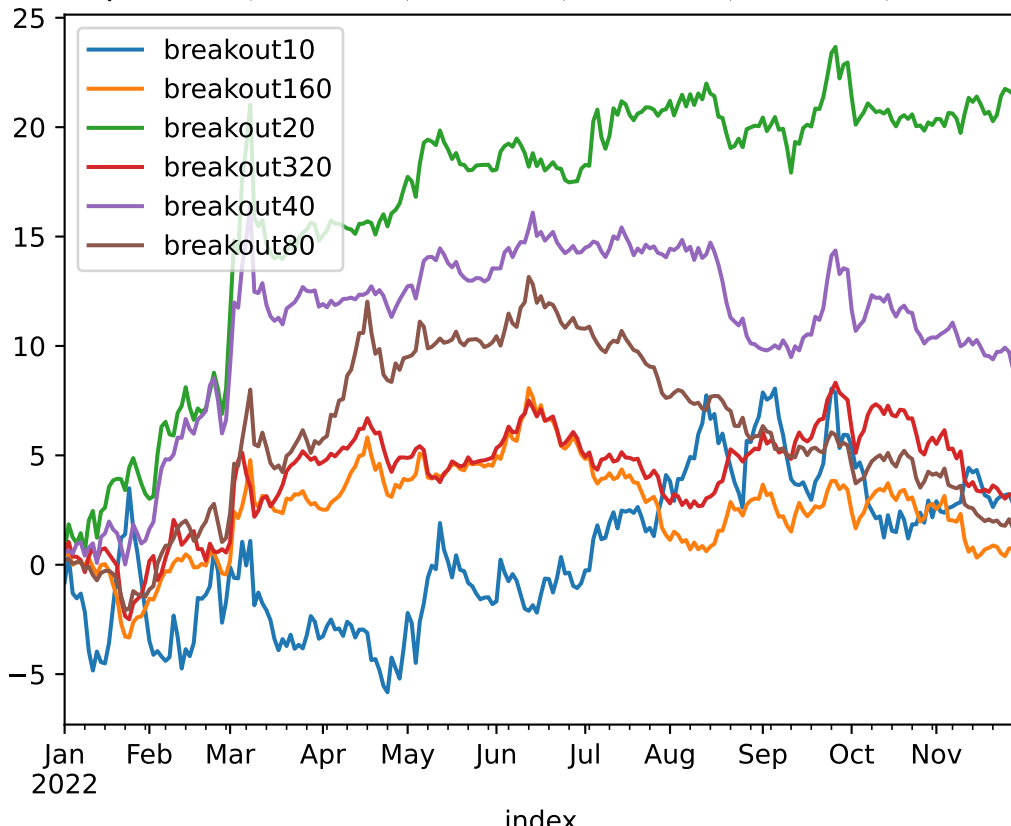
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 2.851, 'breakout160': 0.754, 'breakout20': 23.011, 'breakout320': 3.332, 'breakout40': 9.913, 'breakout80': 1.948}
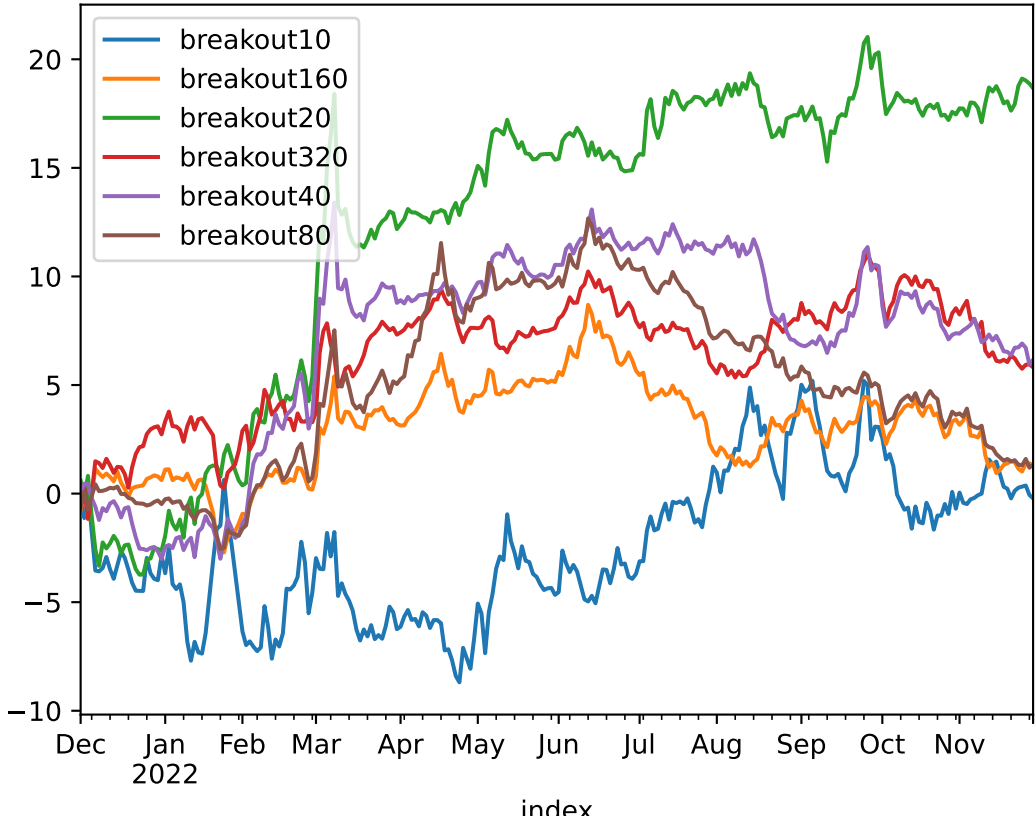ann. std {'breakout10': 14.028, 'breakout160': 7.358, 'breakout20': 12.42, 'breakout320': 7.65, 'breakout40': 9.842, 'breakout80': 8.079}
ann. SR {'breakout10': 0.2, 'breakout160': 0.1, 'breakout20': 1.85, 'breakout320': 0.44, 'breakout40': 1.01, 'breakout80': 0.24}
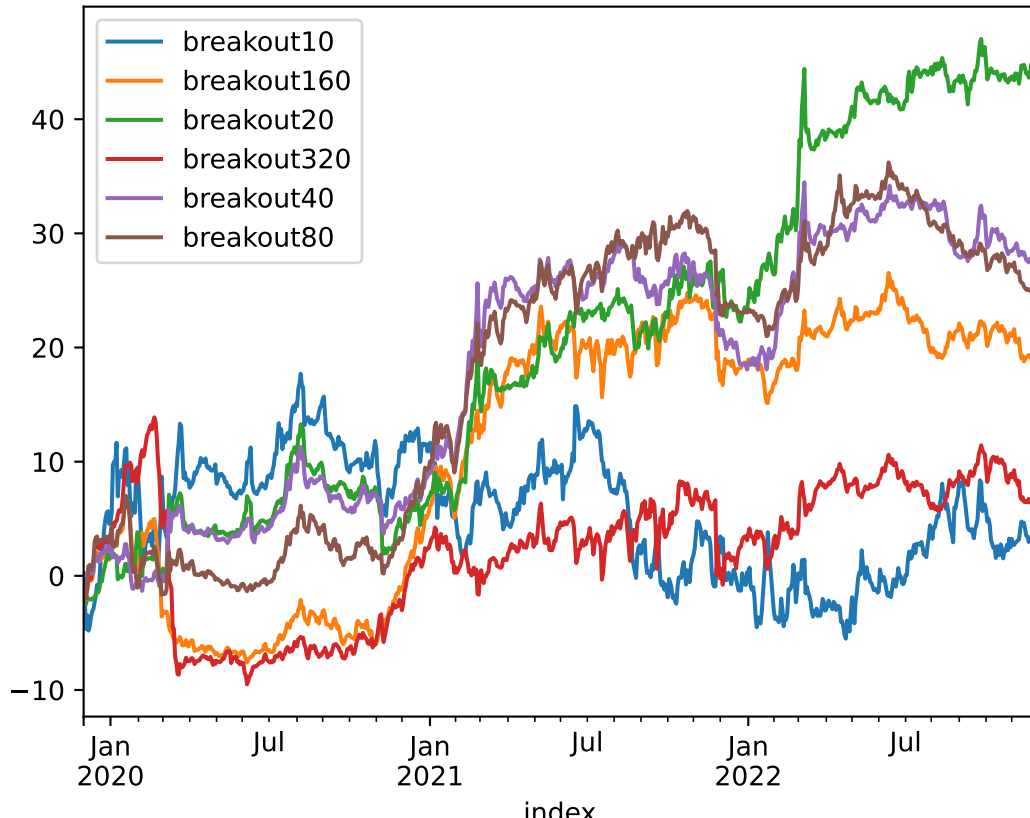
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': -0.217, 'breakout160': 1.298, 'breakout20': 18.378, 'breakout320': 5.722, 'breakout40': 6.072, 'breakout80': 1.3}
ann. std {'breakout10': 13.997, 'breakout160': 7.455, 'breakout20': 12.347, 'breakout320': 7.925, 'breakout40': 9.59, 'breakout80': 7.887}
ann. SR {'breakout10': -0.02, 'breakout160': 0.17, 'breakout20': 1.49, 'breakout320': 0.72, 'breakout40': 0.63, 'breakout80': 0.16}

Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': 0.971, 'breakout160': 6.272, 'breakout20': 14.623, 'breakout320': 2.027, 'breakout40': 8.919, 'breakout80': 8.138}
ann. std {'breakout10': 15.235, 'breakout160': 9.826, 'breakout20': 11.53, 'breakout320': 10.865, 'breakout40': 10.046, 'breakout80': 9.725}
ann. SR {'breakout10': 0.06, 'breakout160': 0.64, 'breakout20': 1.27, 'breakout320': 0.19, 'breakout40': 0.89, 'breakout80': 0.84}
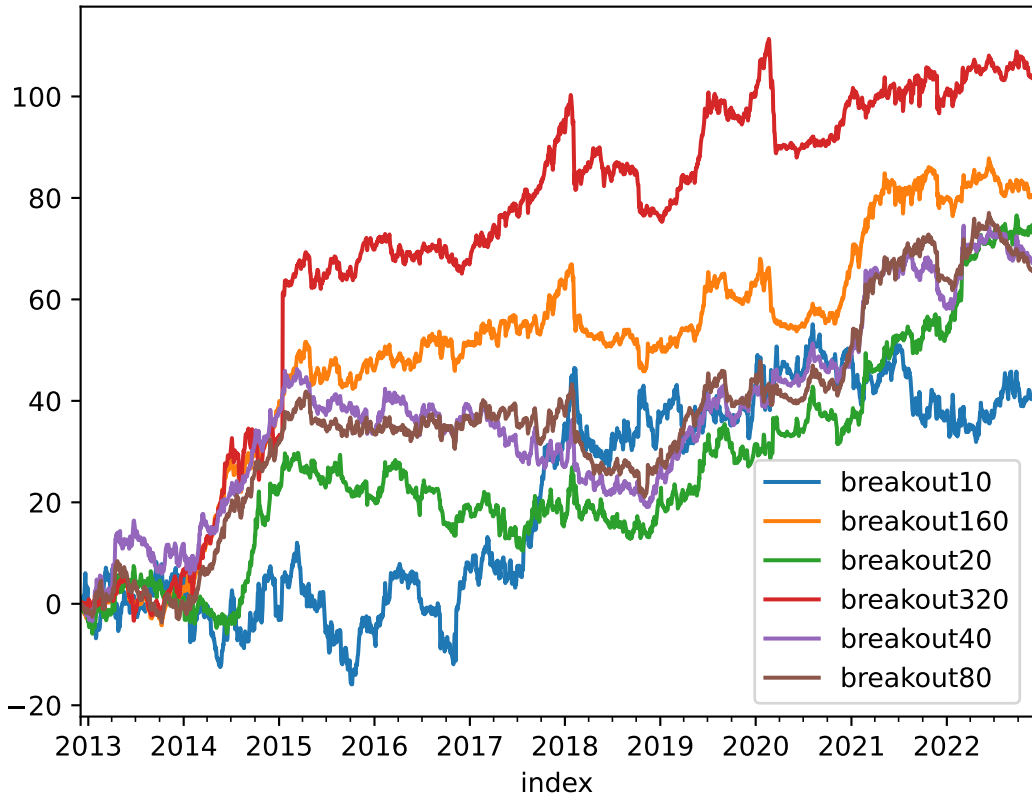
Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.964, 'breakout160': 7.898, 'breakout20': 7.286, 'breakout320': 10.178, 'breakout40': 6.609, 'breakout80': 6.451}
ann. std {'breakout10': 15.77, 'breakout160': 9.147, 'breakout20': 11.211, 'breakout320': 13.347, 'breakout40': 9.836, 'breakout80': 9.019}
ann. SR {'breakout10': 0.25, 'breakout160': 0.86, 'breakout20': 0.65, 'breakout320': 0.76, 'breakout40': 0.67, 'breakout80': 0.72}
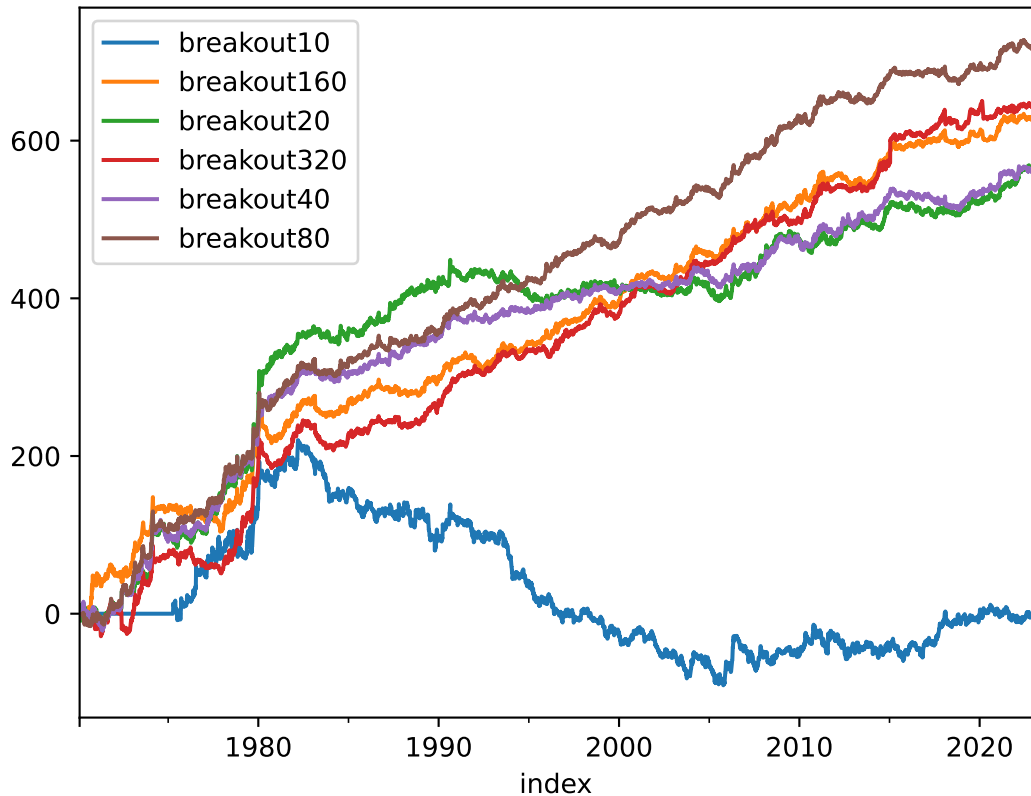
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.062, 'breakout160': 11.641, 'breakout20': 10.523, 'breakout320': 11.937, 'breakout40': 10.409, 'breakout80': 13.308}
ann. std {'breakout10': 20.851, 'breakout160': 12.508, 'breakout20': 16.115, 'breakout320': 13.061, 'breakout40': 13.243, 'breakout80': 12.766}
ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}

Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 4.154, 'momentum32': 4.542, 'momentum4': 26.733, 'momentum64': 6.28, 'momentum8': 11.277}
ann. std {'momentum16': 10.36, 'momentum32': 10.02, 'momentum4': 17.781, 'momentum64': 9.627, 'momentum8': 13.574}
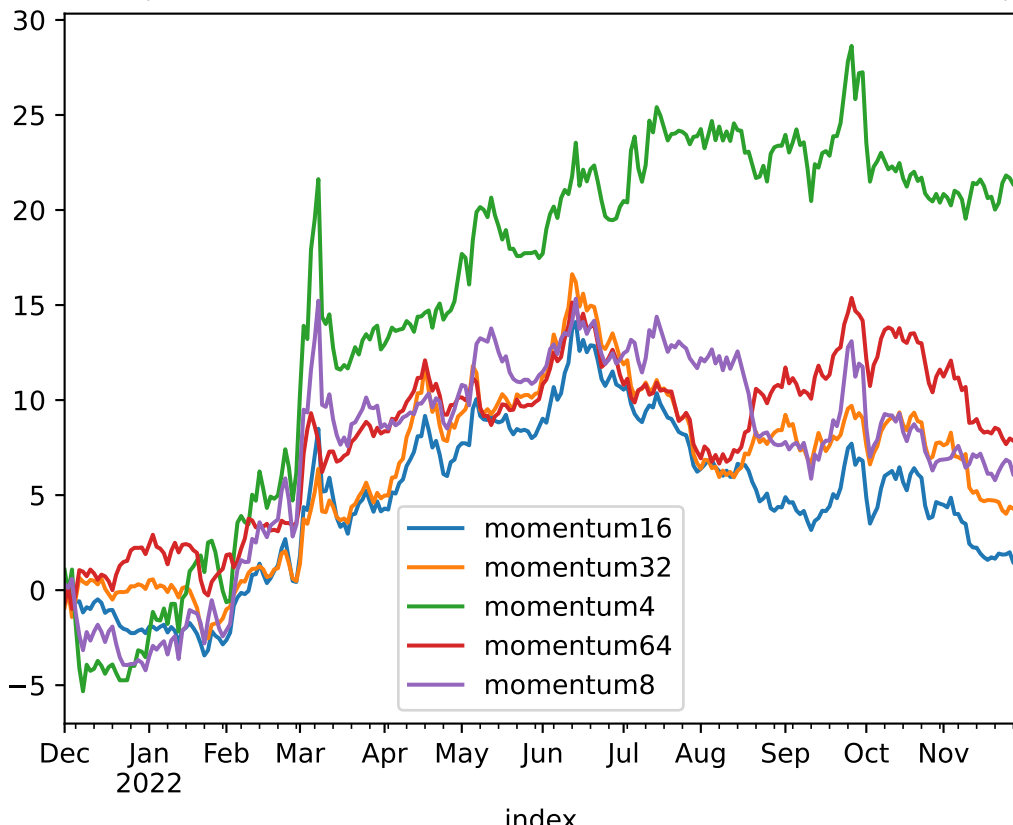ann. SR {'momentum16': 0.4, 'momentum32': 0.45, 'momentum4': 1.5, 'momentum64': 0.65, 'momentum8': 0.83}
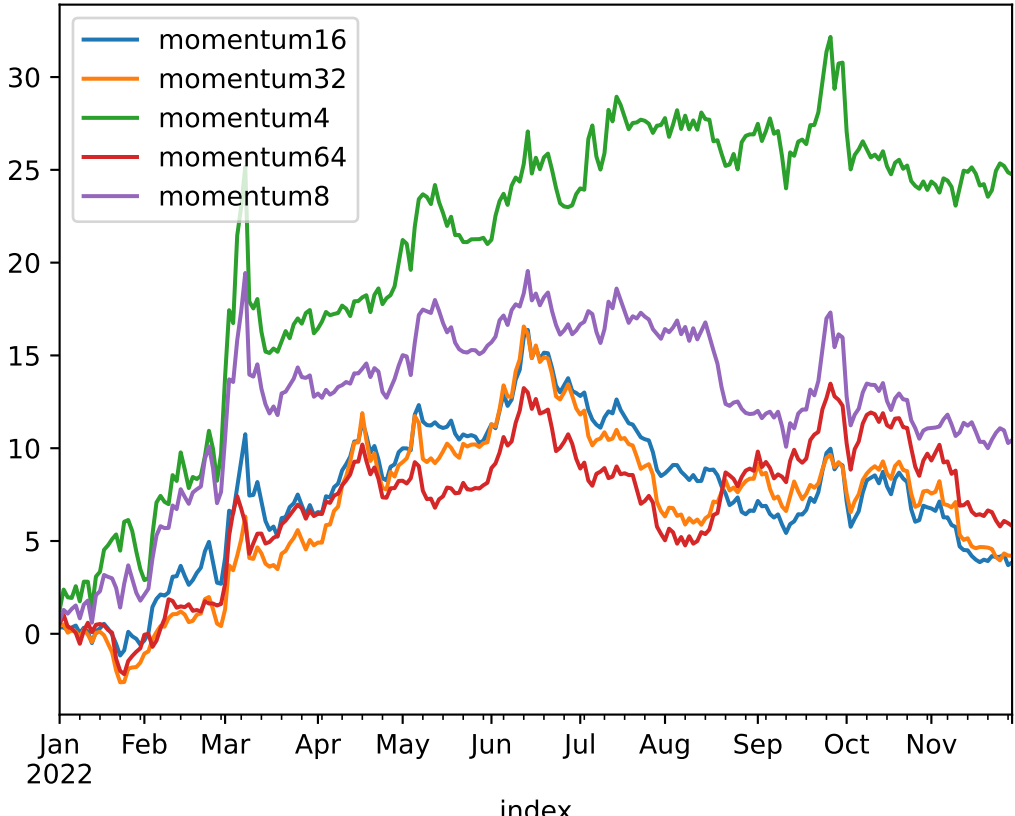
Total Trading Rule P&L for period '1Y'
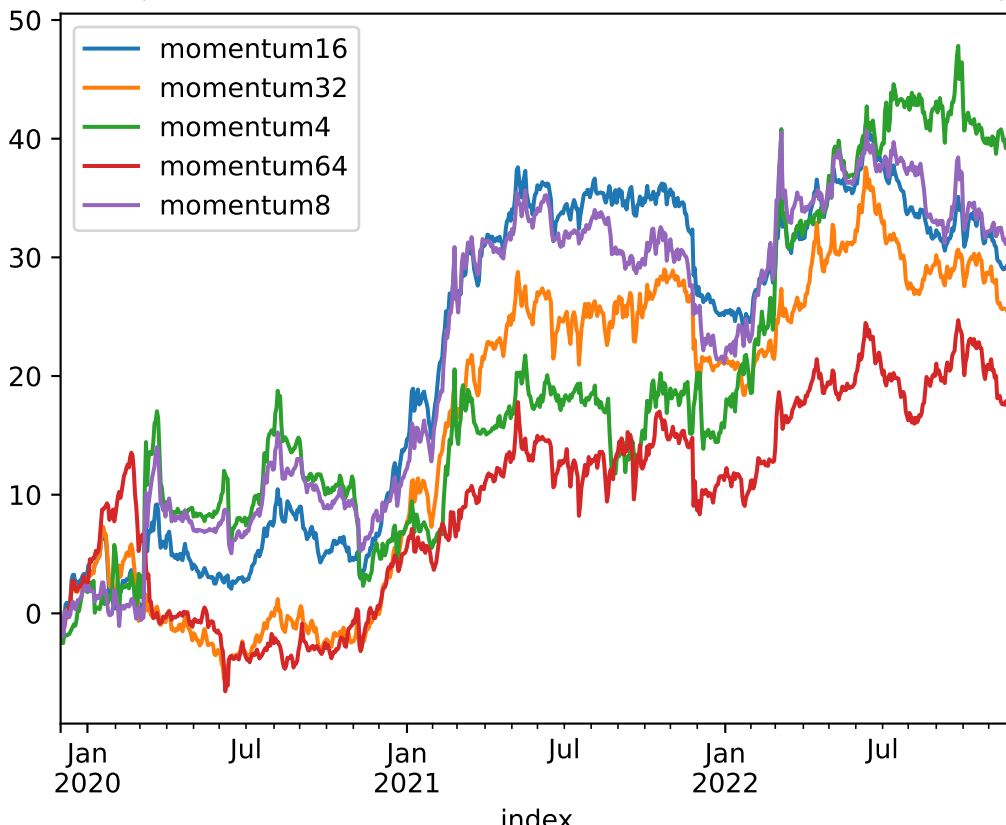ann. mean {'momentum16': 1.556, 'momentum32': 4.203, 'momentum4': 20.893, 'momentum64': 7.592, 'momentum8': 6.127}
ann. std {'momentum16': 10.028, 'momentum32': 9.898, 'momentum4': 17.67, 'momentum64': 9.535, 'momentum8': 13.328}
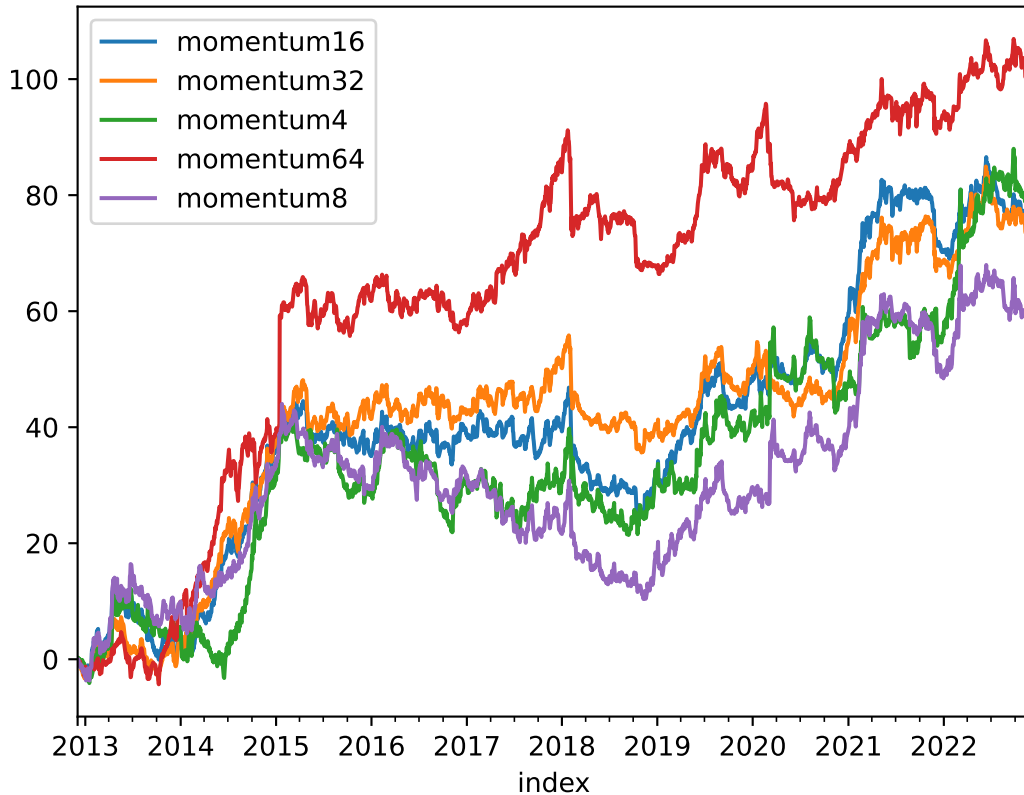ann. SR {'momentum16': 0.16, 'momentum32': 0.42, 'momentum4': 1.18, 'momentum64': 0.8, 'momentum8': 0.46}

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 9.485, 'momentum32': 8.258, 'momentum4': 13.227, 'momentum64': 5.579, 'momentum8': 10.33}
ann. std {'momentum16': 11.095, 'momentum32': 10.938, 'momentum4': 16.064, 'momentum64': 11.056, 'momentum8': 12.782}
ann. SR {'momentum16': 0.85, 'momentum32': 0.75, 'momentum4': 0.82, 'momentum64': 0.5, 'momentum8': 0.81}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.27, 'momentum32': 7.128, 'momentum4': 7.913, 'momentum64': 9.748, 'momentum8': 5.779}
ann. std {'momentum16': 9.952, 'momentum32': 9.51, 'momentum4': 13.677, 'momentum64': 12.011, 'momentum8': 11.318}
ann. SR {'momentum16': 0.73, 'momentum32': 0.75, 'momentum4': 0.58, 'momentum64': 0.81, 'momentum8': 0.51}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.452, 'momentum32': 13.368, 'momentum4': 12.934, 'momentum64': 12.96, 'momentum8': 11.371}
ann. std {'momentum16': 14.235, 'momentum32': 13.866, 'momentum4': 20.092, 'momentum64': 13.501, 'momentum8': 15.884}
ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.72}
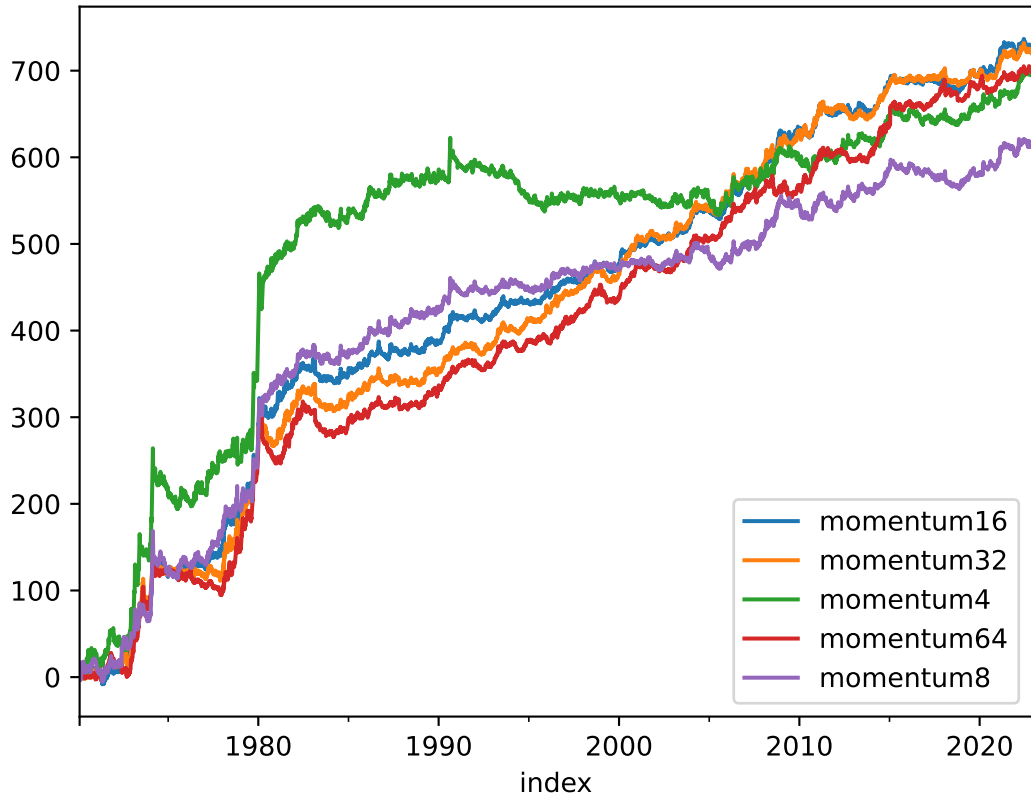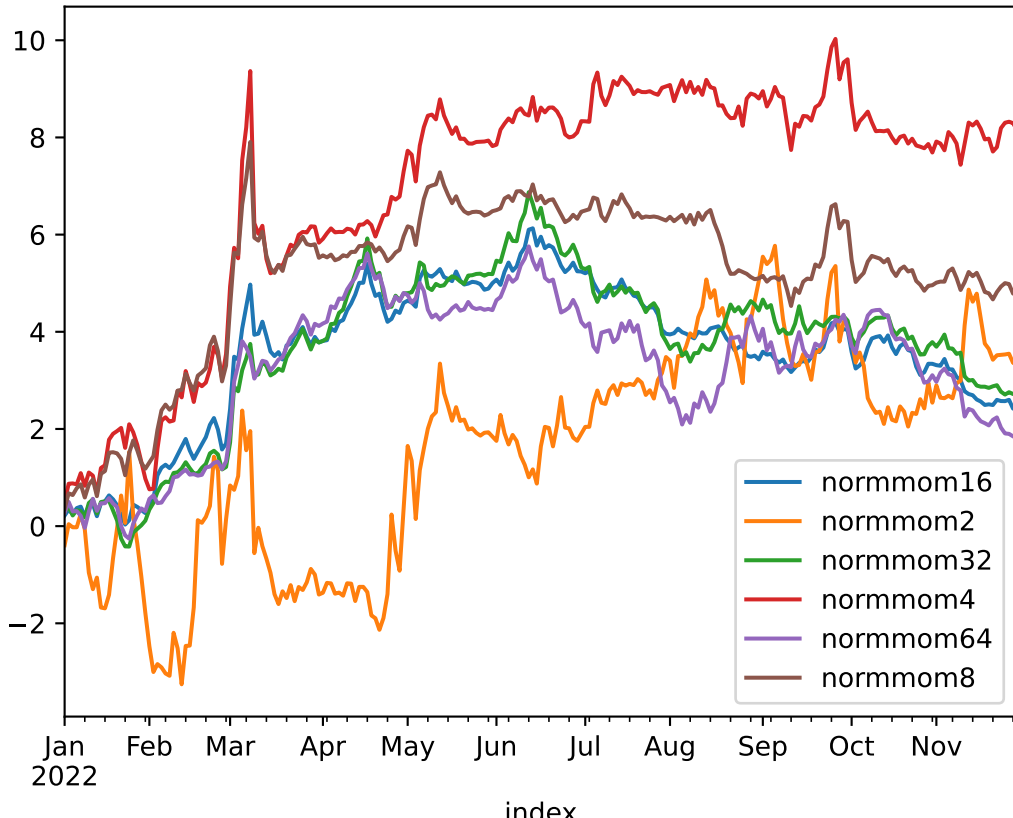
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 2.654, 'normmom2': 3.598, 'normmom32': 2.938, 'normmom4': 8.802, 'normmom64': 1.959, 'normmom8': 5.19}
ann. std {'normmom16': 3.213, 'normmom2': 8.319, 'normmom32': 3.285, 'normmom4': 6.141, 'normmom64': 3.518, 'normmom8': 4.384}
ann. SR {'normmom16': 0.83, 'normmom2': 0.43, 'normmom32': 0.89, 'normmom4': 1.43, 'normmom64': 0.56, 'normmom8': 1.18}
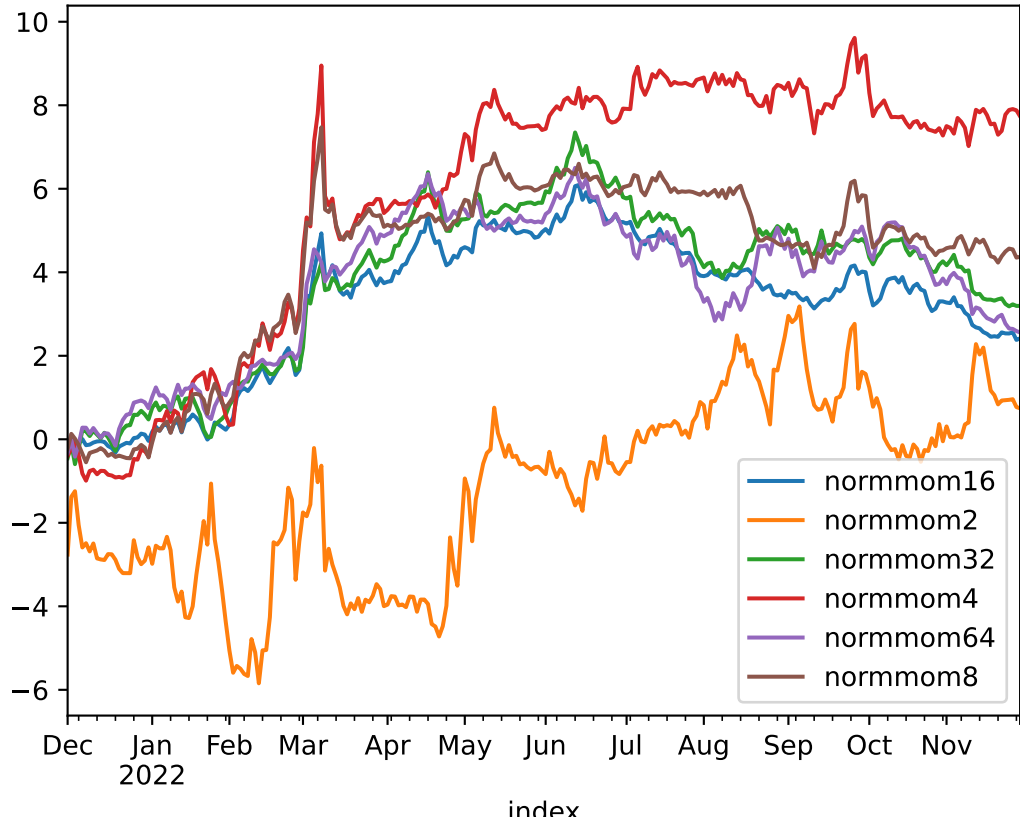
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 2.381, 'normmom2': 0.731, 'normmom32': 3.146, 'normmom4': 7.615, 'normmom64': 2.519, 'normmom8': 4.303}
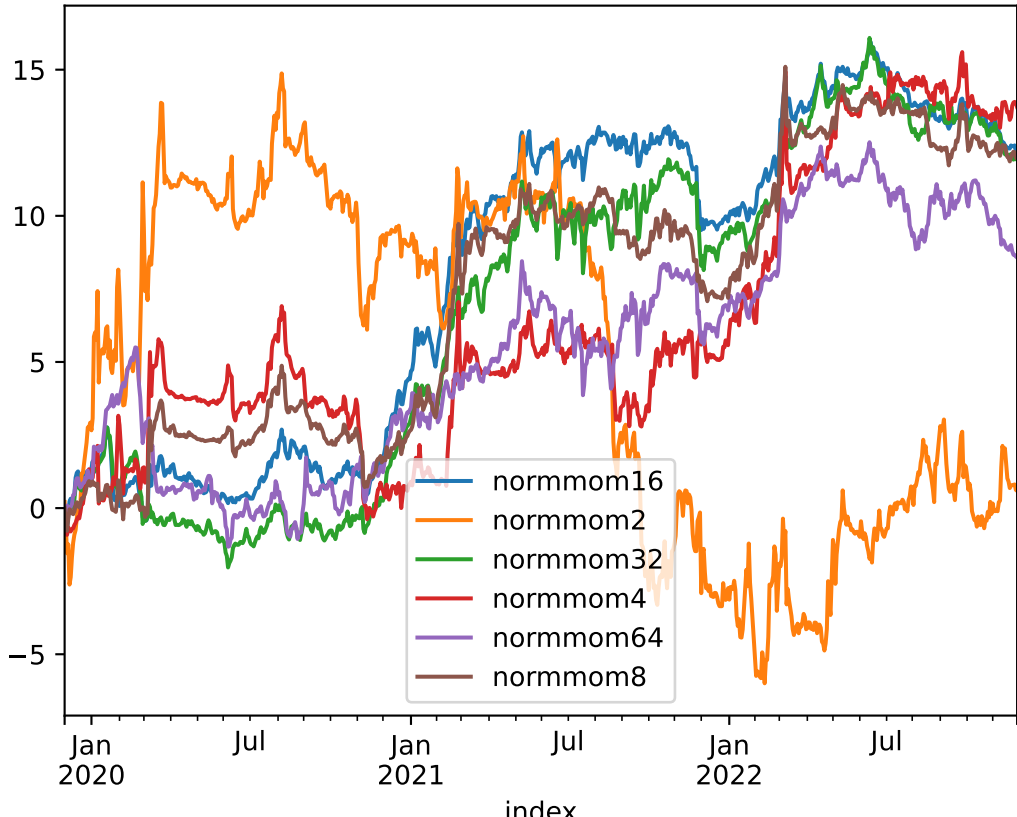ann. std {'normmom16': 3.153, 'normmom2': 8.643, 'normmom32': 3.329, 'normmom4': 5.941, 'normmom64': 3.51, 'normmom8': 4.248}
ann. SR {'normmom16': 0.76, 'normmom2': 0.08, 'normmom32': 0.95, 'normmom4': 1.28, 'normmom64': 0.72, 'normmom8': 1.01}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 4.015, 'normmom2': 0.194, 'normmom32': 3.907, 'normmom4': 4.492, 'normmom64': 2.807, 'normmom8': 3.928}
ann. std {'normmom16': 3.742, 'normmom2': 8.961, 'normmom32': 4.065, 'normmom4': 5.935, 'normmom64': 4.38, 'normmom8': 4.263}
ann. SR {'normmom16': 1.07, 'normmom2': 0.02, 'normmom32': 0.96, 'normmom4': 0.76, 'normmom64': 0.64, 'normmom8': 0.92}
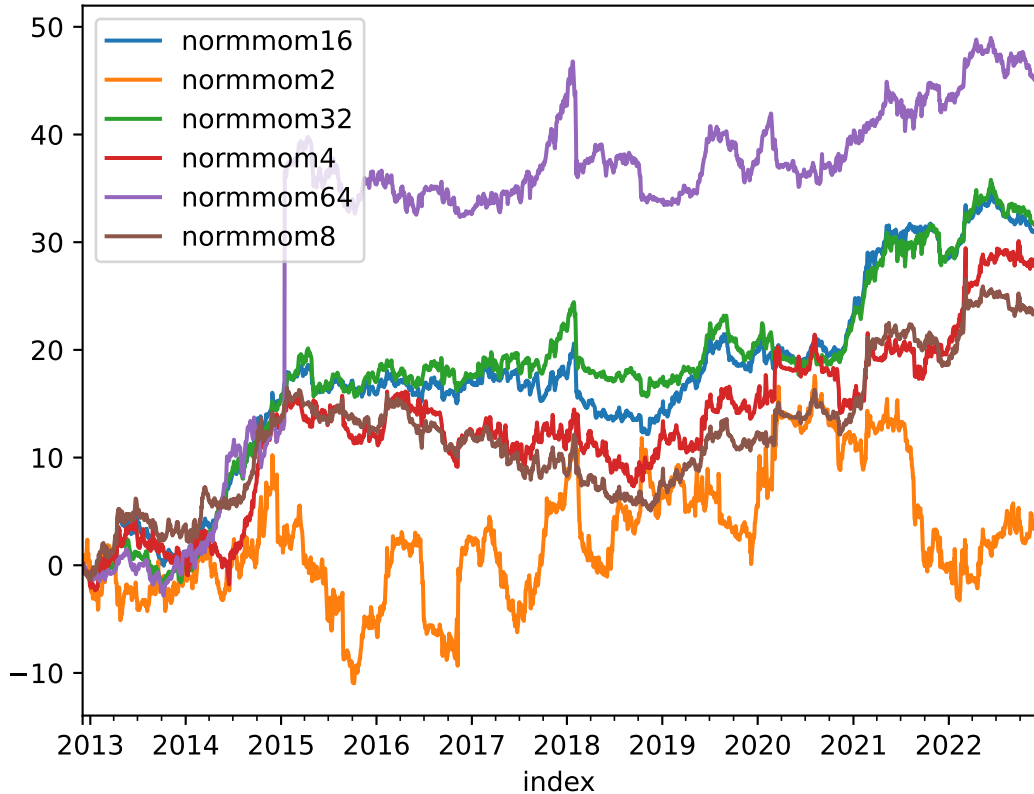
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.038, 'normmom2': 0.326, 'normmom32': 3.107, 'normmom4': 2.772, 'normmom64': 4.422, 'normmom8': 2.3}
ann. std {'normmom16': 3.58, 'normmom2': 9.108, 'normmom32': 3.735, 'normmom4': 5.496, 'normmom64': 8.563, 'normmom8': 4.056}
ann. SR {'normmom16': 0.85, 'normmom2': 0.04, 'normmom32': 0.83, 'normmom4': 0.5, 'normmom64': 0.52, 'normmom8': 0.57}
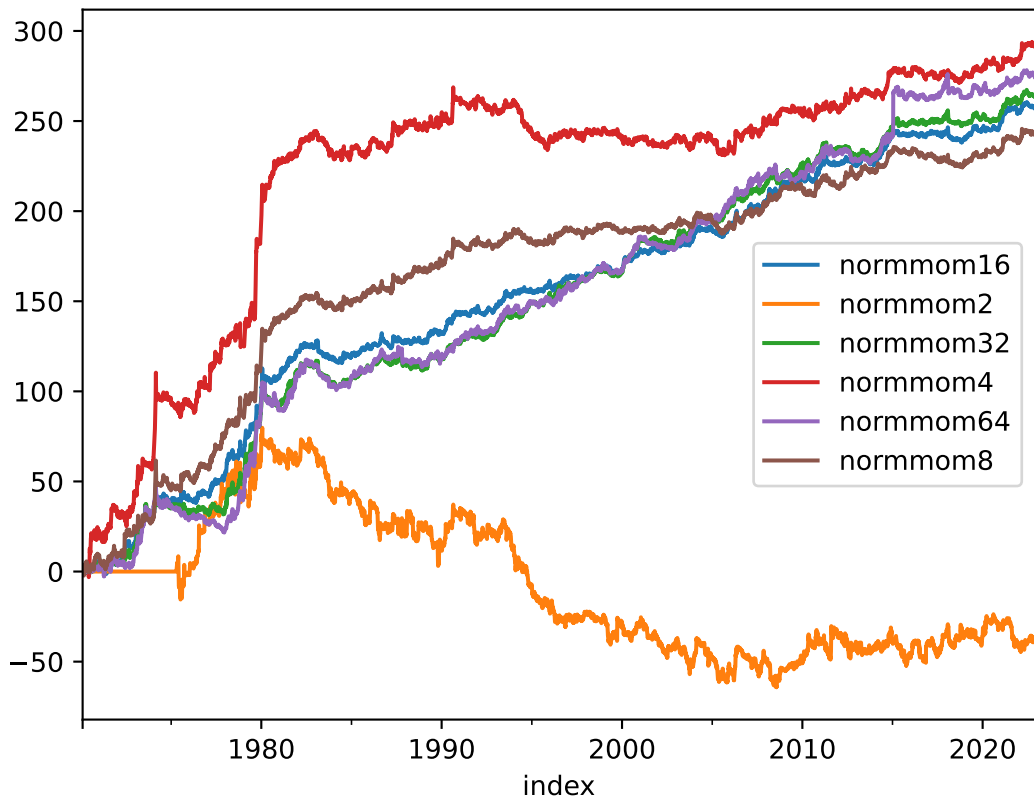
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.772, 'normmom2': -0.705, 'normmom32': 4.889, 'normmom4': 5.425, 'normmom64': 5.095, 'normmom8': 4.507}
ann. std {'normmom16': 4.927, 'normmom2': 11.209, 'normmom32': 4.996, 'normmom4': 8.329, 'normmom64': 6.316, 'normmom8': 5.937}
ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.81, 'normmom8': 0.76}
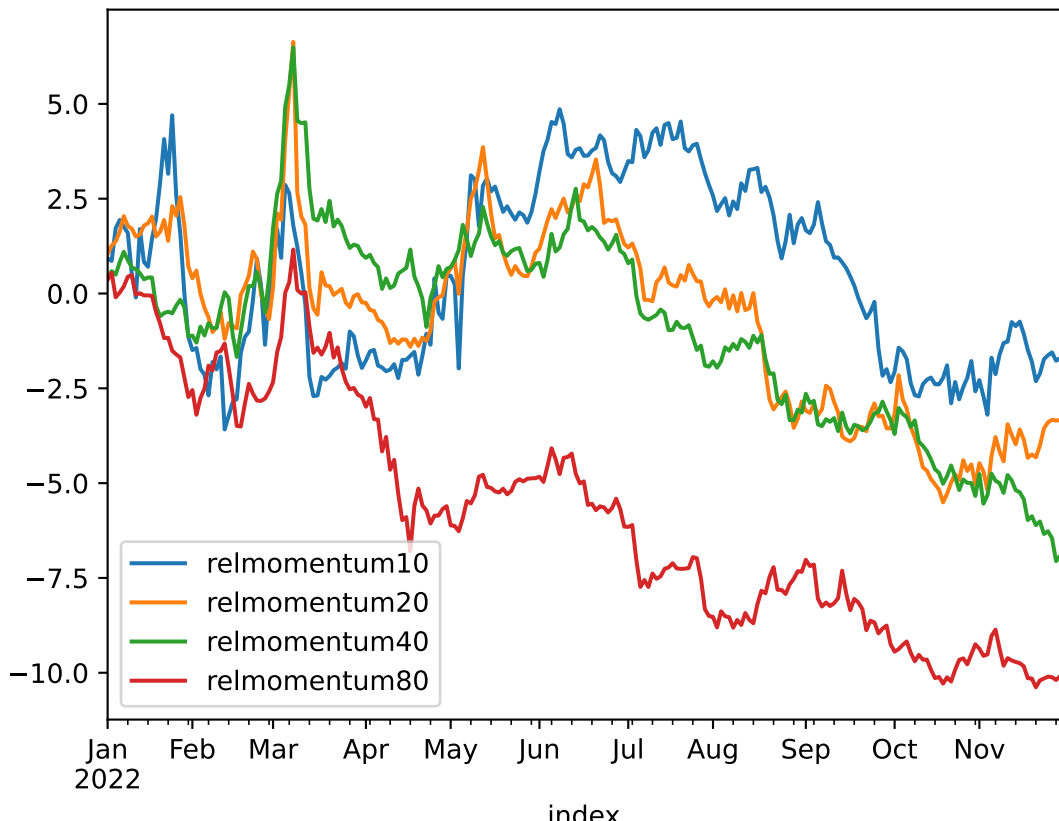
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -1.846, 'relmomentum20': -3.601, 'relmomentum40': -7.473, 'relmomentum80': -10.9}
ann. std {'relmomentum10': 10.317, 'relmomentum20': 8.658, 'relmomentum40': 6.725, 'relmomentum80': 5.762}
ann. SR {'relmomentum10': -0.18, 'relmomentum20': -0.42, 'relmomentum40': -1.11, 'relmomentum80': -1.89}
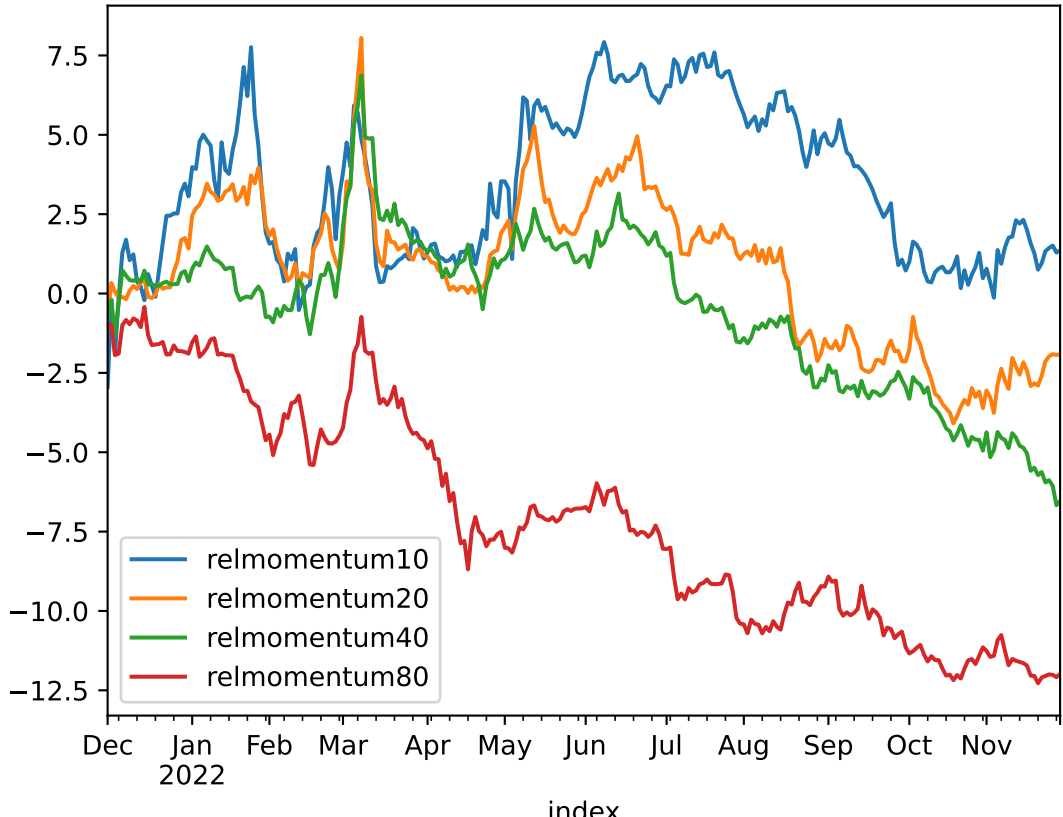
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': 1.333, 'relmomentum20': -1.886, 'relmomentum40': -6.431, 'relmomentum80': -11.802}
ann. std {'relmomentum10': 11.242, 'relmomentum20': 8.467, 'relmomentum40': 6.793, 'relmomentum80': 5.871}
ann. SR {'relmomentum10': 0.12, 'relmomentum20': -0.22, 'relmomentum40': -0.95, 'relmomentum80': -2.01}
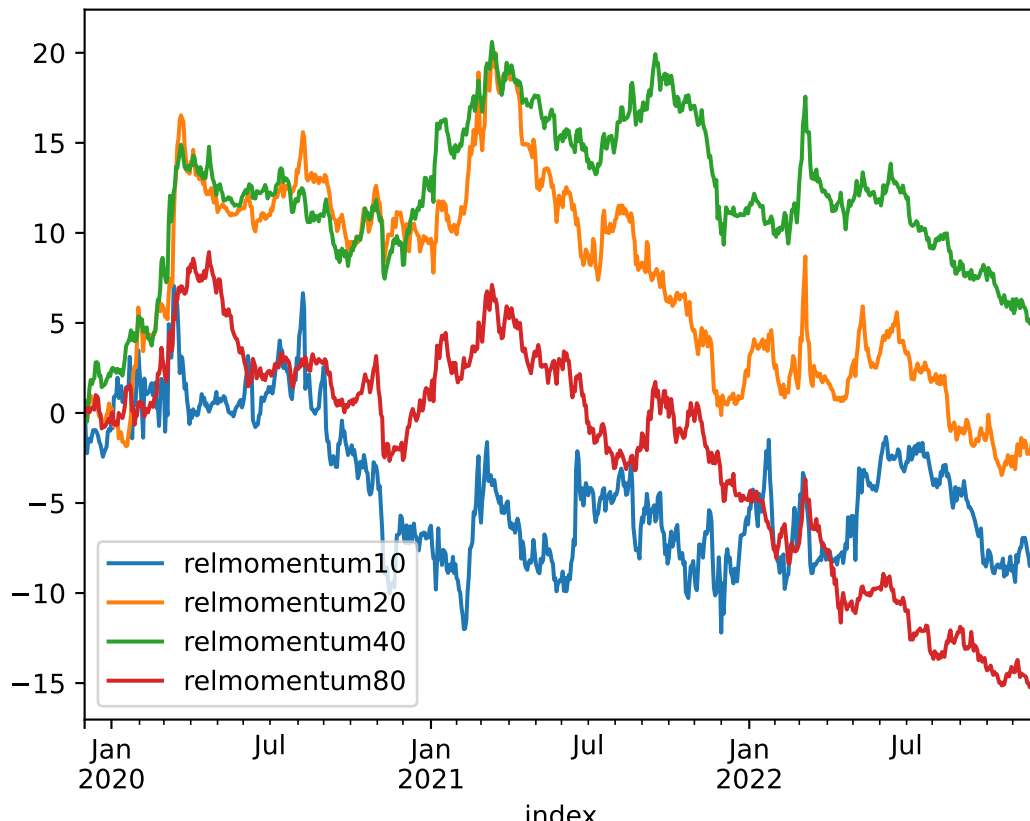
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.586, 'relmomentum20': -0.418, 'relmomentum40': 1.362, 'relmomentum80': -4.891}
ann. std {'relmomentum10': 12.792, 'relmomentum20': 9.065, 'relmomentum40': 7.5, 'relmomentum80': 6.96}
ann. SR {'relmomentum10': -0.2, 'relmomentum20': -0.05, 'relmomentum40': 0.18, 'relmomentum80': -0.7}
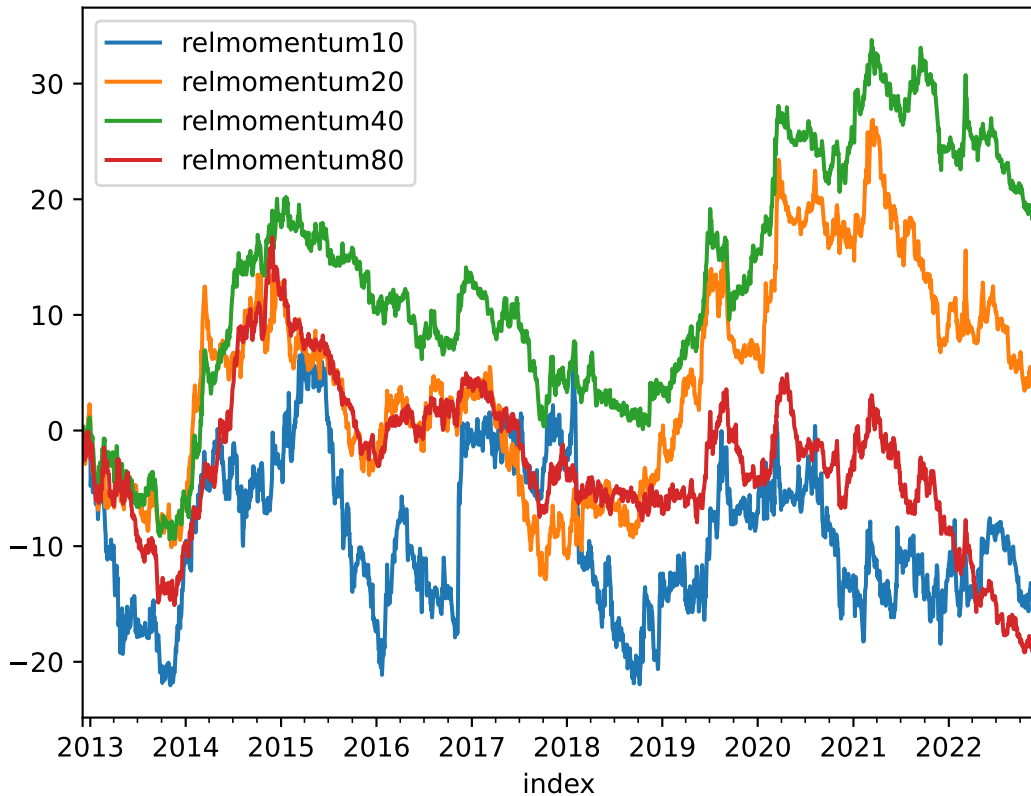
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -1.389, 'relmomentum20': 0.551, 'relmomentum40': 1.702, 'relmomentum80': -1.865}
ann. std {'relmomentum10': 13.003, 'relmomentum20': 9.056, 'relmomentum40': 7.387, 'relmomentum80': 6.848}
ann. SR {'relmomentum10': -0.11, 'relmomentum20': 0.06, 'relmomentum40': 0.23, 'relmomentum80': -0.27}

Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.151, 'relmomentum20': 0.315, 'relmomentum40': 3.057, 'relmomentum80': 1.587}
ann. std {'relmomentum10': 13.332, 'relmomentum20': 11.533, 'relmomentum40': 10.803, 'relmomentum80': 11.07}
ann. SR {'relmomentum10': 0.01, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}
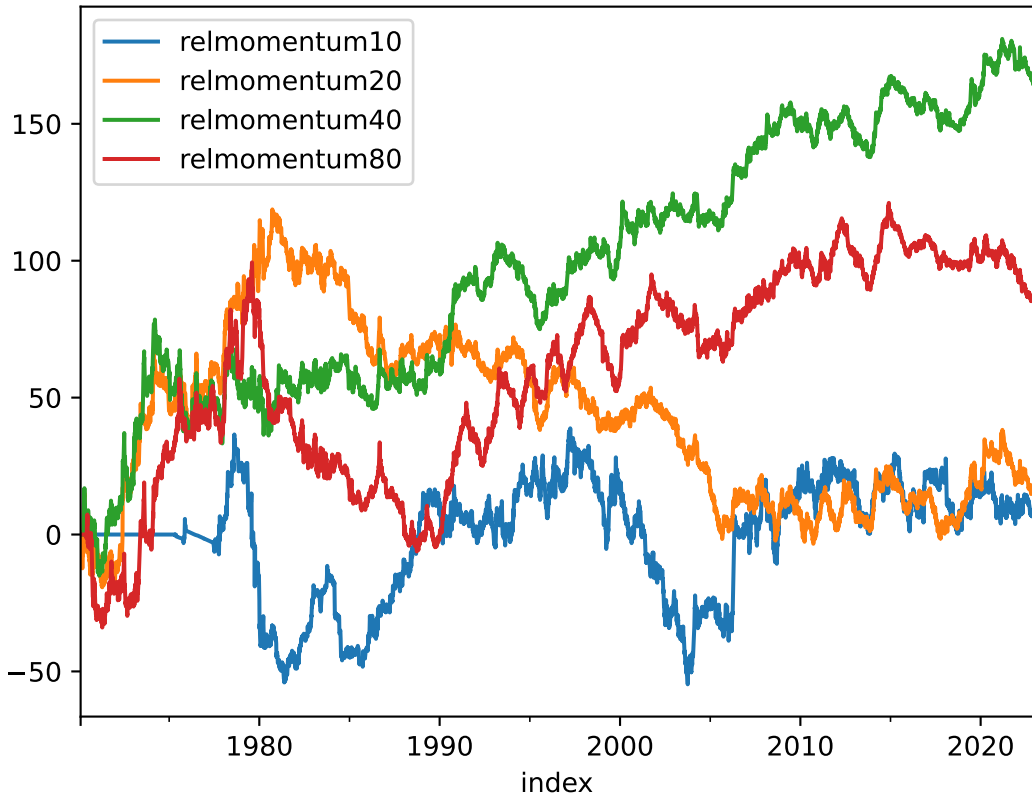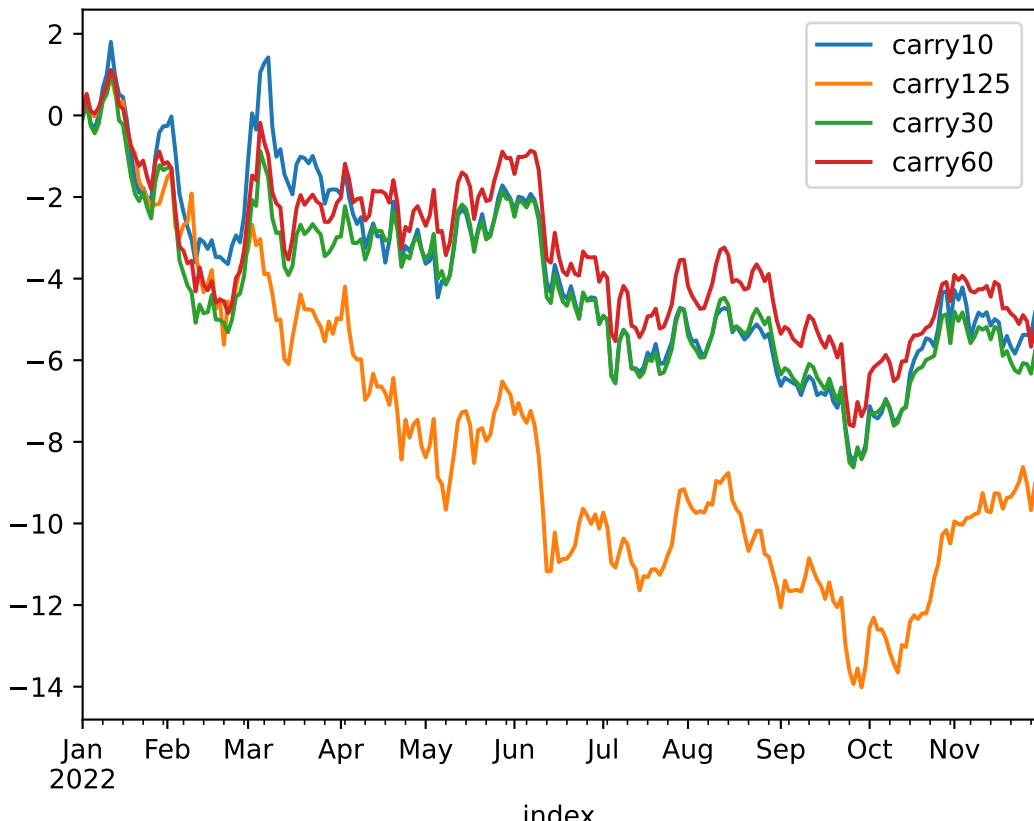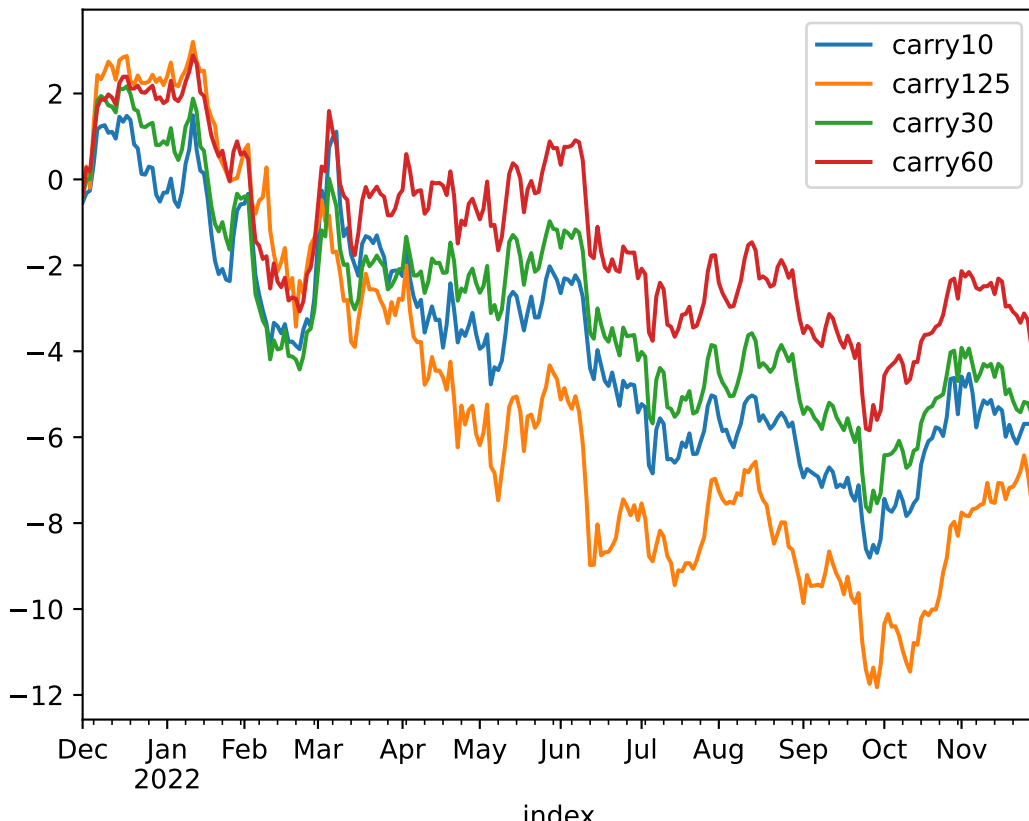
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': -5.211, 'carry125': -9.75, 'carry30': -6.244, 'carry60': -5.593}
ann. std {'carry10': 7.289, 'carry125': 7.671, 'carry30': 6.837, 'carry60': 6.852}
ann. SR {'carry10': -0.71, 'carry125': -1.27, 'carry30': -0.91, 'carry60': -0.82}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -5.055, 'carry125': -6.728, 'carry30': -4.815, 'carry60': -3.351}
ann. std {'carry10': 7.162, 'carry125': 7.669, 'carry30': 6.755, 'carry60': 6.717}
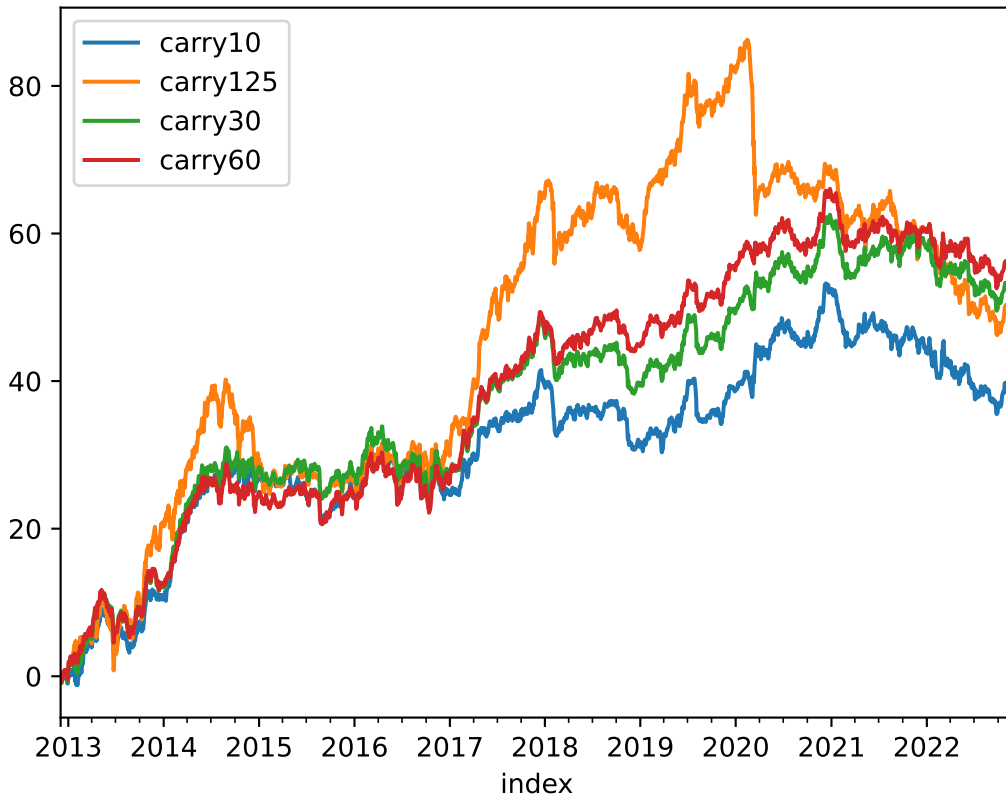ann. SR {'carry10': -0.71, 'carry125': -0.88, 'carry30': -0.71, 'carry60': -0.5}

Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': 0.277, 'carry125': -9.645, 'carry30': 1.203, 'carry60': 0.112}
ann. std {'carry10': 6.812, 'carry125': 9.458, 'carry30': 6.614, 'carry60': 6.556}
ann. SR {'carry10': 0.04, 'carry125': -1.02, 'carry30': 0.18, 'carry60': 0.02}
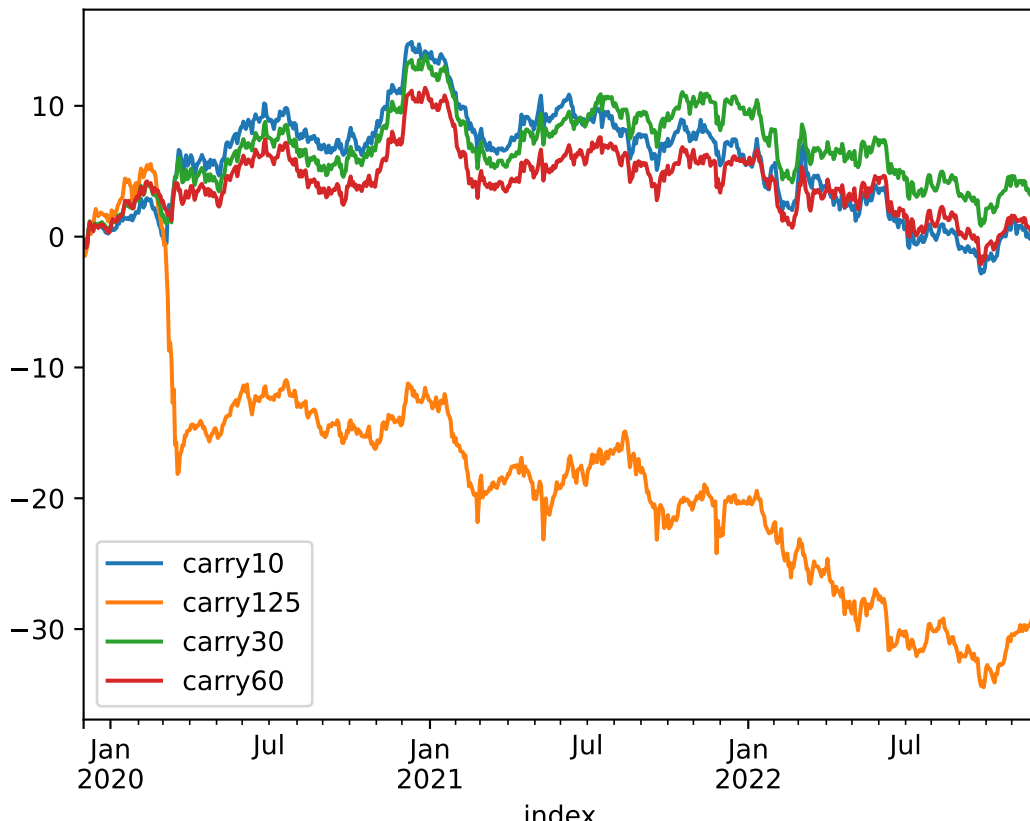
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.85, 'carry125': 5.029, 'carry30': 5.143, 'carry60': 5.402}
ann. std {'carry10': 6.463, 'carry125': 9.128, 'carry30': 6.575, 'carry60': 6.537}
ann. SR {'carry10': 0.6, 'carry125': 0.55, 'carry30': 0.78, 'carry60': 0.83}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.845, 'carry125': 7.339, 'carry30': 8.194, 'carry60': 8.021}
ann. std {'carry10': 11.867, 'carry125': 12.107, 'carry30': 11.879, 'carry60': 11.829}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}
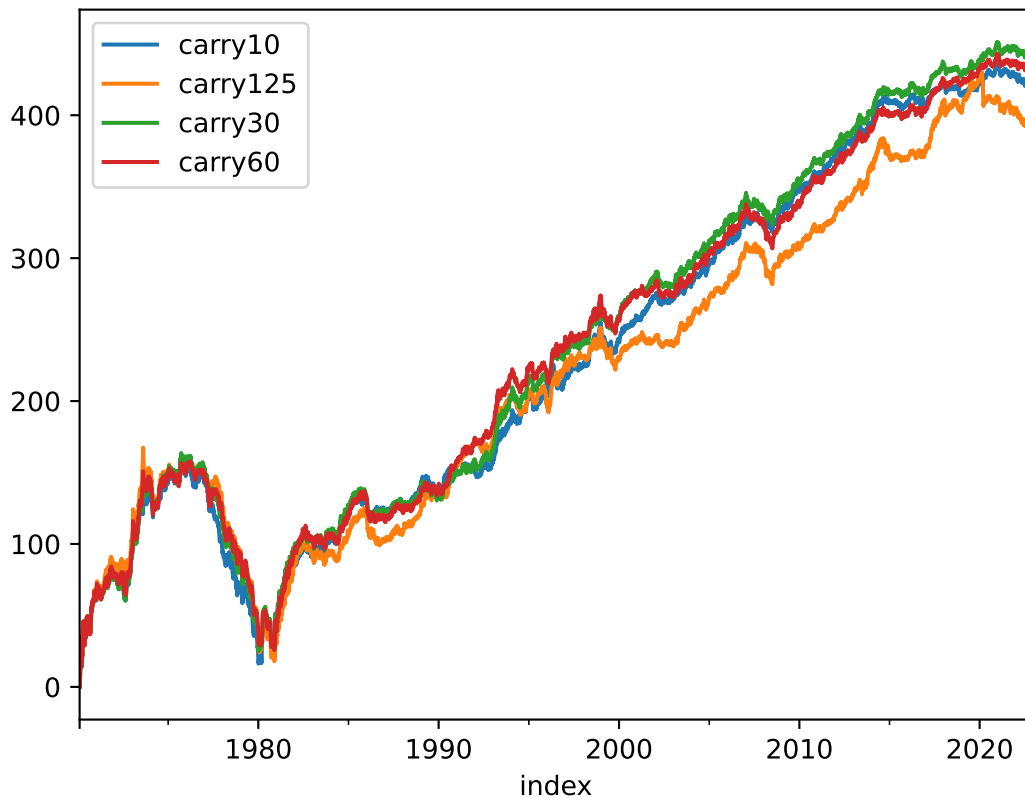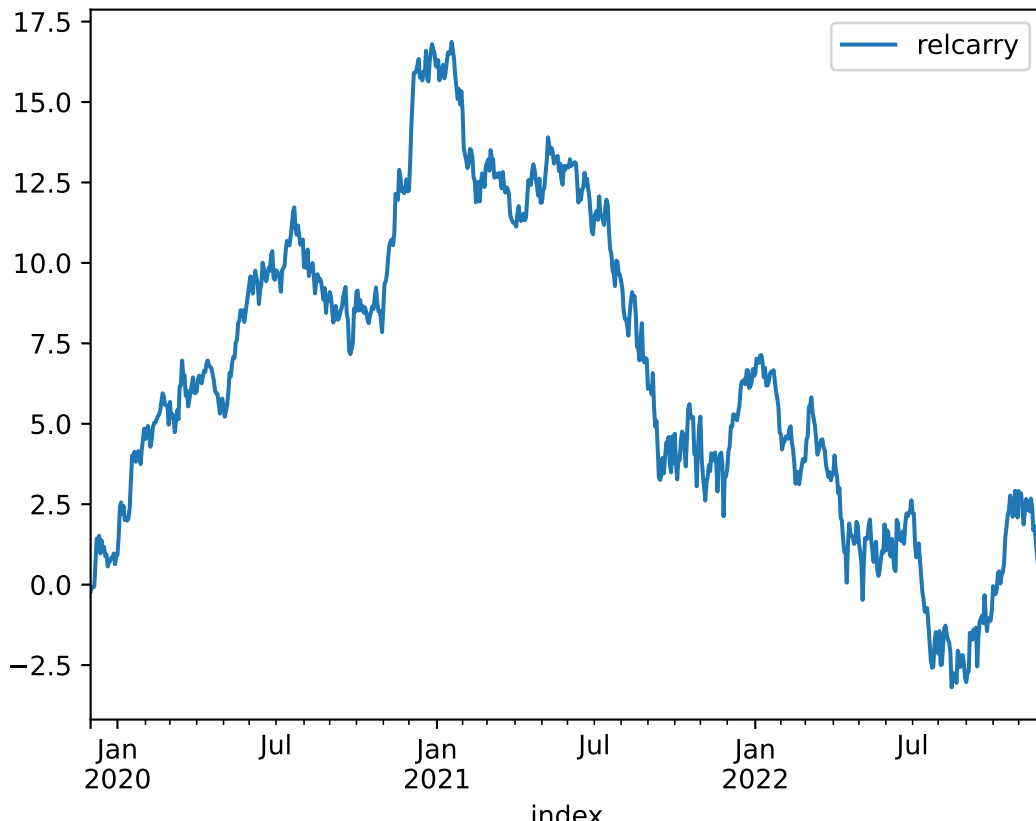
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': -6.091}
ann. std {'relcarry': 7.143}
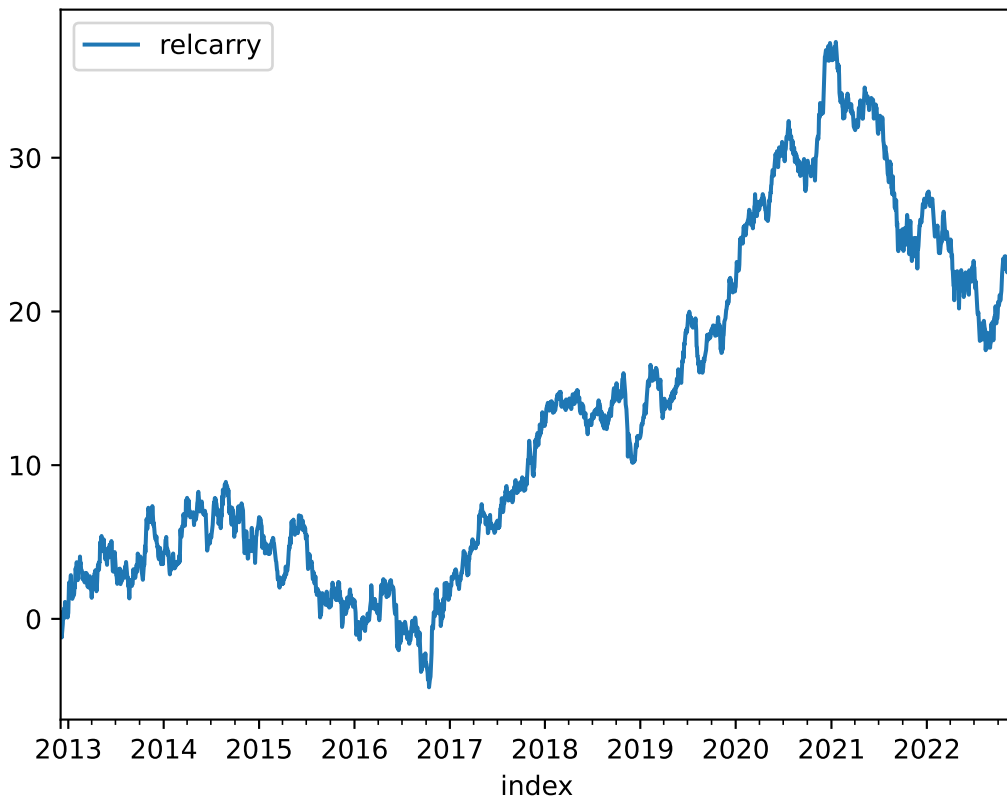ann. SR {'relcarry': -0.85}
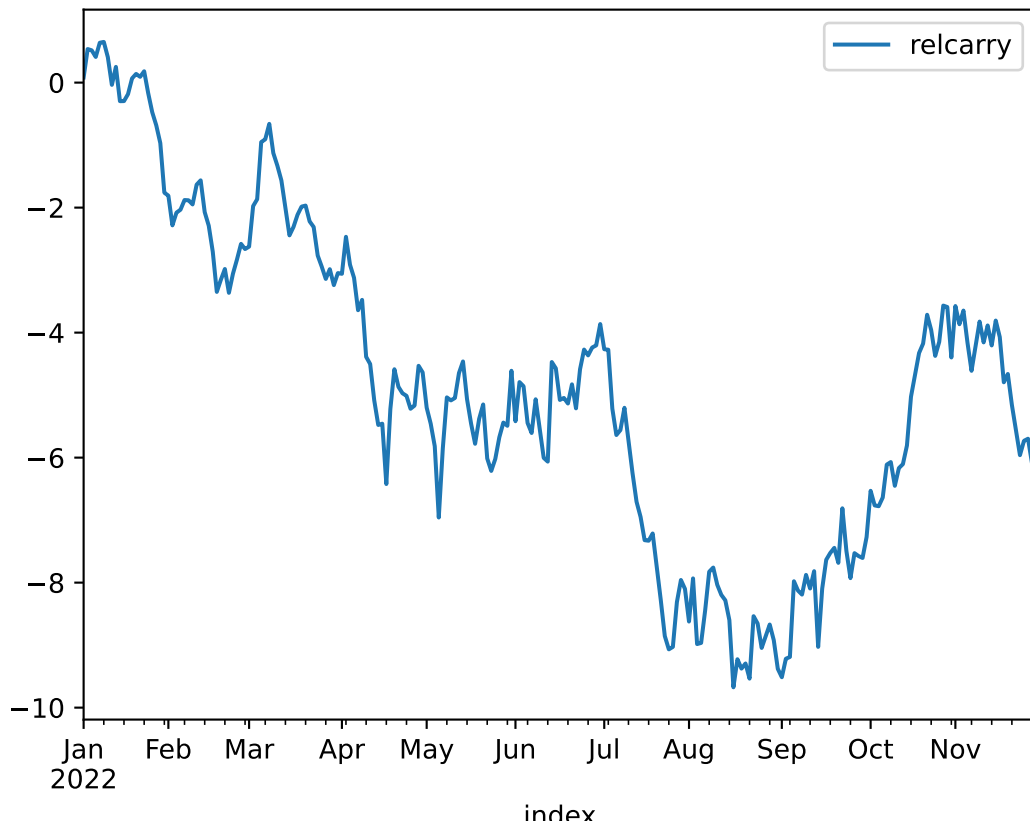
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -2.484}
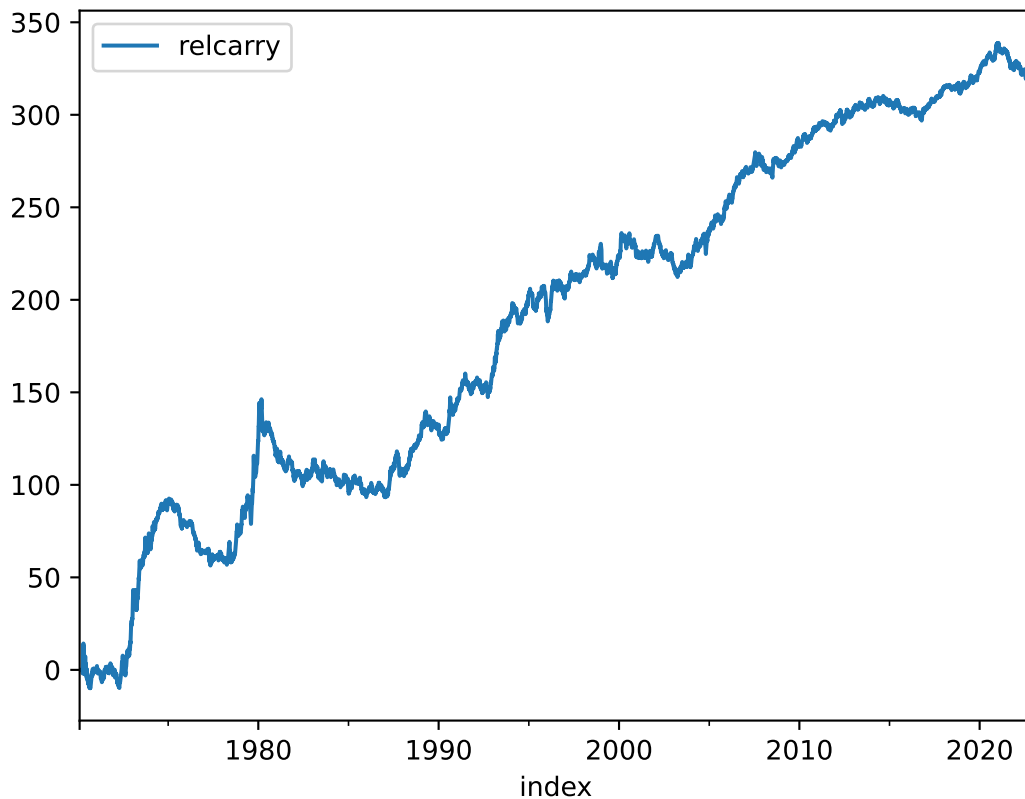ann. std {'relcarry': 6.981}
ann. SR {'relcarry': -0.36}
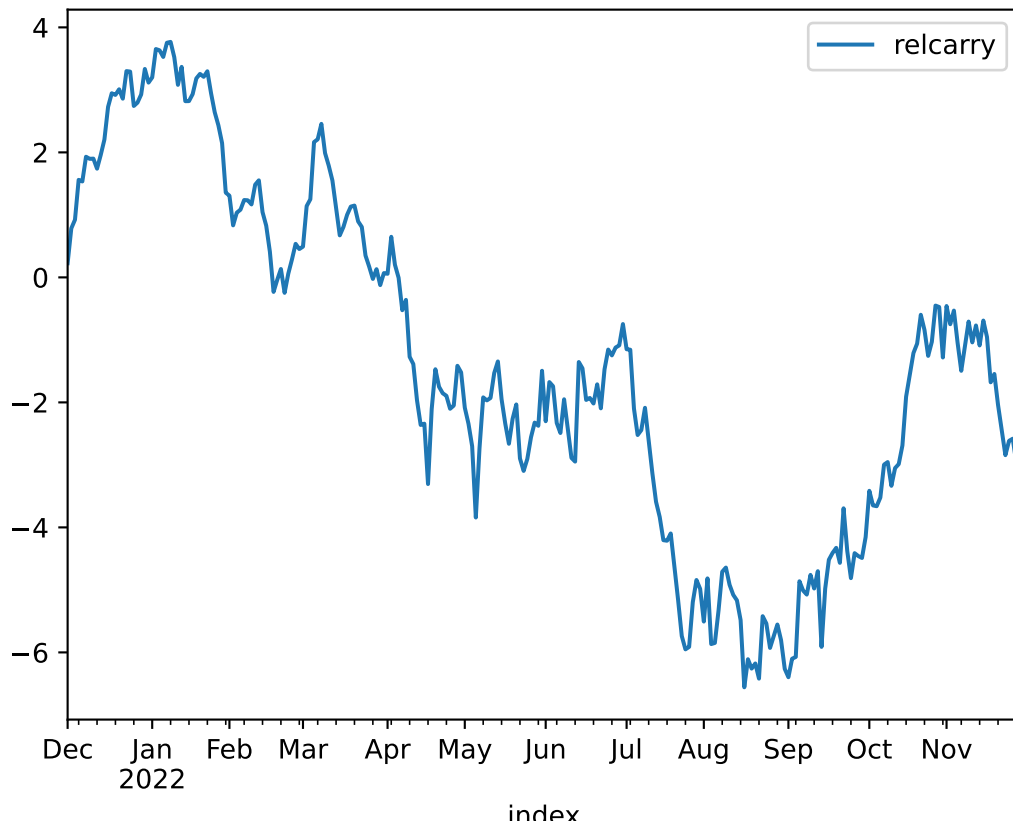
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': 0.277}
ann. std {'relcarry': 6.807}
ann. SR {'relcarry': 0.04}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.112}
ann. std {'relcarry': 6.051}
ann. SR {'relcarry': 0.35}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.997}
ann. std {'relcarry': 9.562}
ann. SR {'relcarry': 0.63}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 4.516, 'skewabs365': -0.476, 'skewrv180': -2.284, 'skewrv365': 12.019}
ann. std {'skewabs180': 9.998, 'skewabs365': 7.684, 'skewrv180': 9.389, 'skewrv365': 4.867}
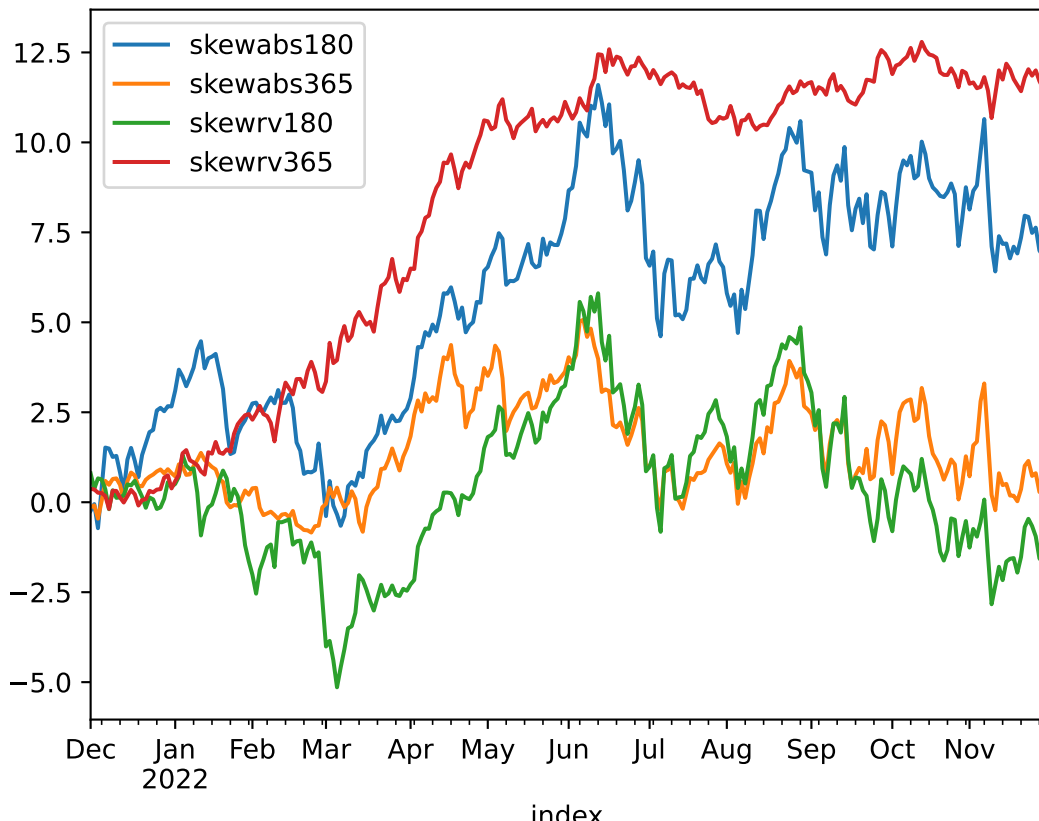ann. SR {'skewabs180': 0.45, 'skewabs365': -0.06, 'skewrv180': -0.24, 'skewrv365': 2.47}
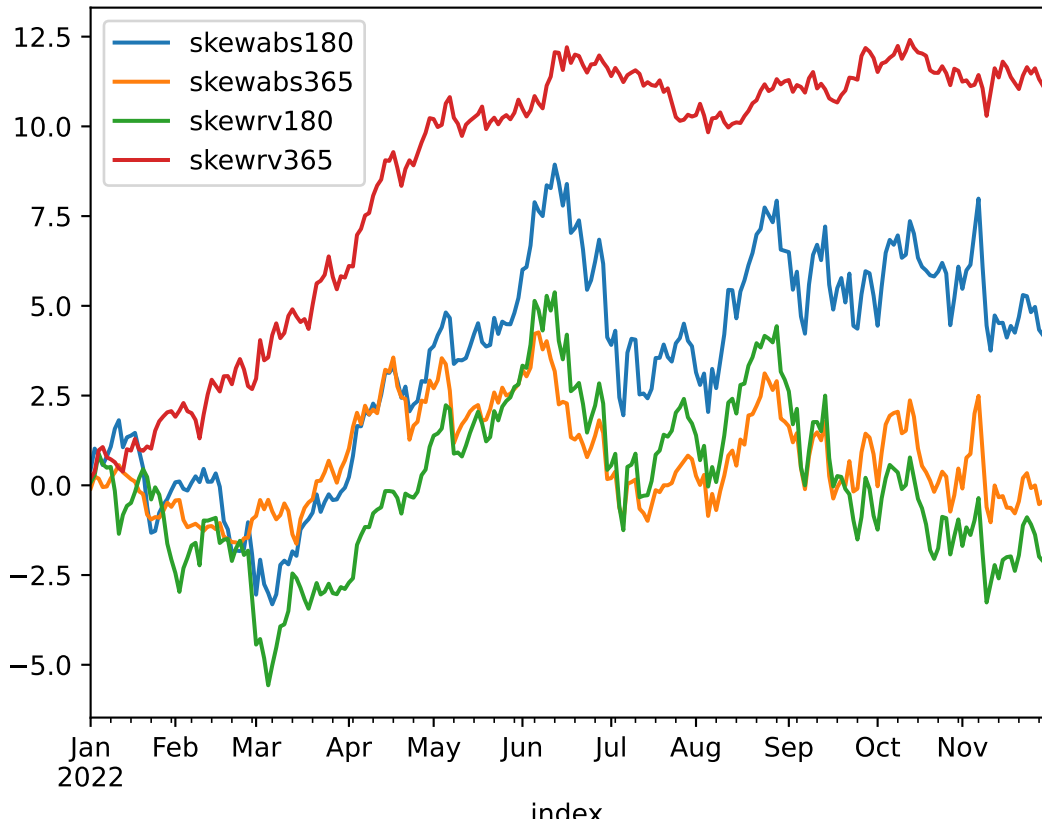
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 6.737, 'skewabs365': 0.363, 'skewrv180': -1.66, 'skewrv365': 11.333}
ann. std {'skewabs180': 9.83, 'skewabs365': 7.433, 'skewrv180': 9.093, 'skewrv365': 4.761}
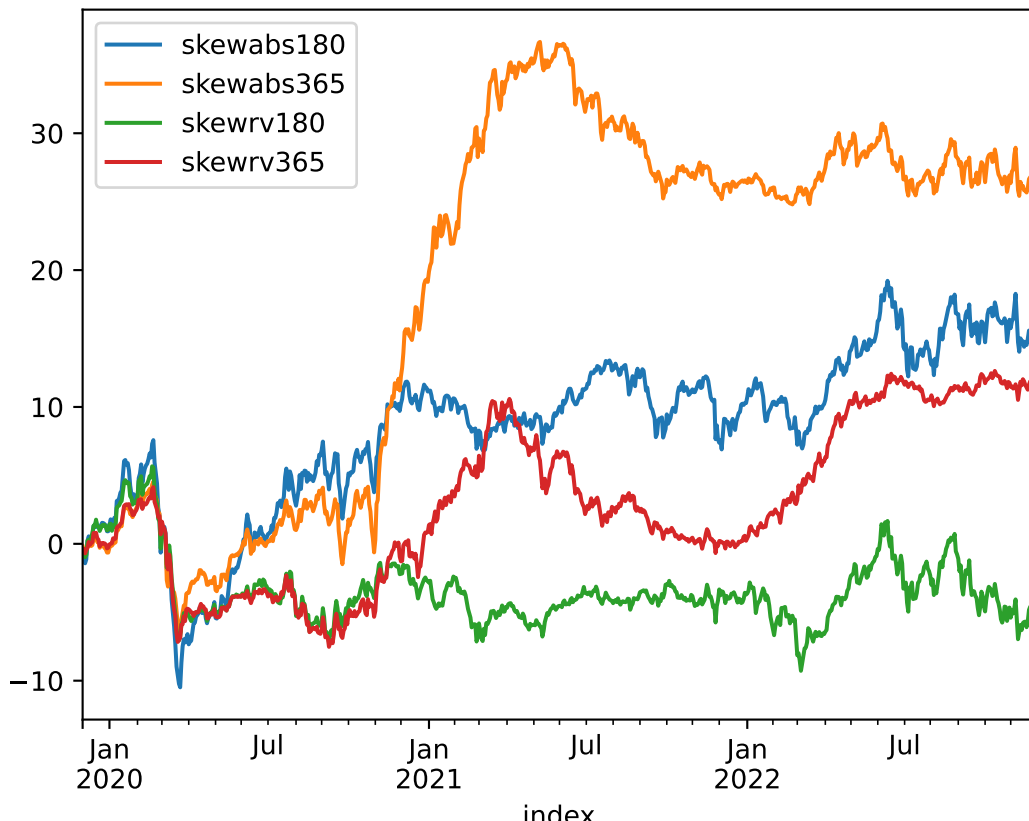ann. SR {'skewabs180': 0.69, 'skewabs365': 0.05, 'skewrv180': -0.18, 'skewrv365': 2.38}

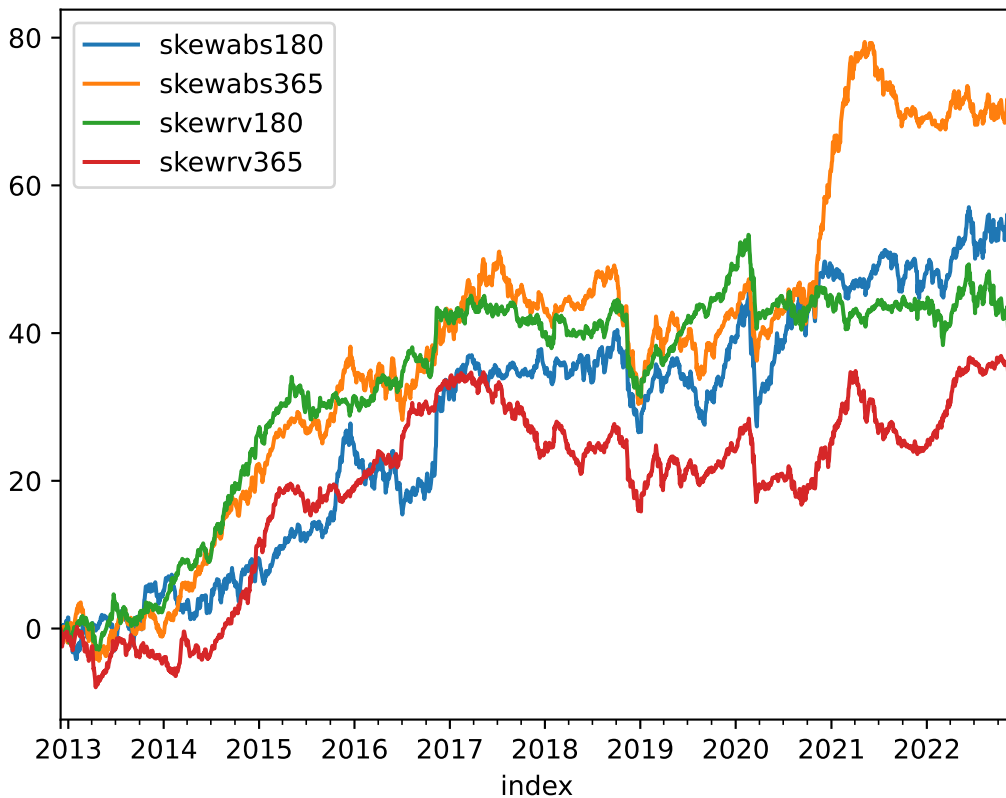Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 4.734, 'skewabs365': 8.515, 'skewrv180': -1.906, 'skewrv365': 3.716}
ann. std {'skewabs180': 9.588, 'skewabs365': 8.663, 'skewrv180': 7.758, 'skewrv365': 6.56}
ann. SR {'skewabs180': 0.49, 'skewabs365': 0.98, 'skewrv180': -0.25, 'skewrv365': 0.57}
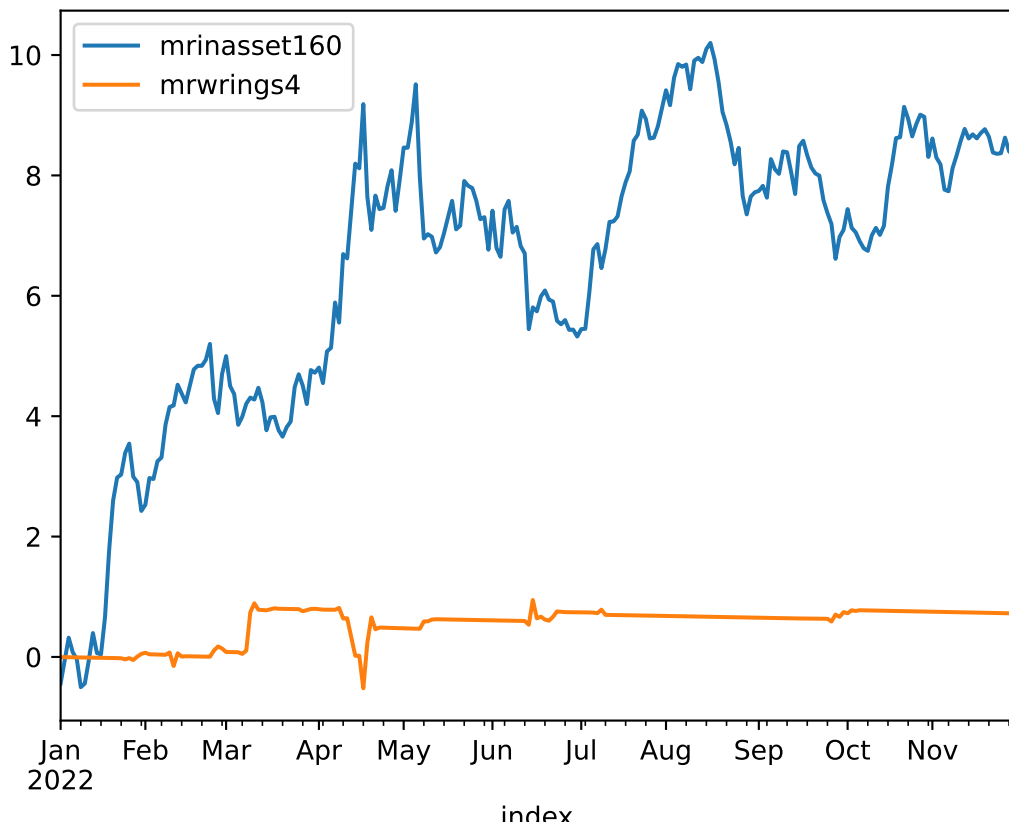
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.136, 'skewabs365': 6.752, 'skewrv180': 4.107, 'skewrv365': 3.499}
ann. std {'skewabs180': 8.065, 'skewabs365': 7.98, 'skewrv180': 6.575, 'skewrv365': 6.188}
ann. SR {'skewabs180': 0.64, 'skewabs365': 0.85, 'skewrv180': 0.62, 'skewrv365': 0.57}
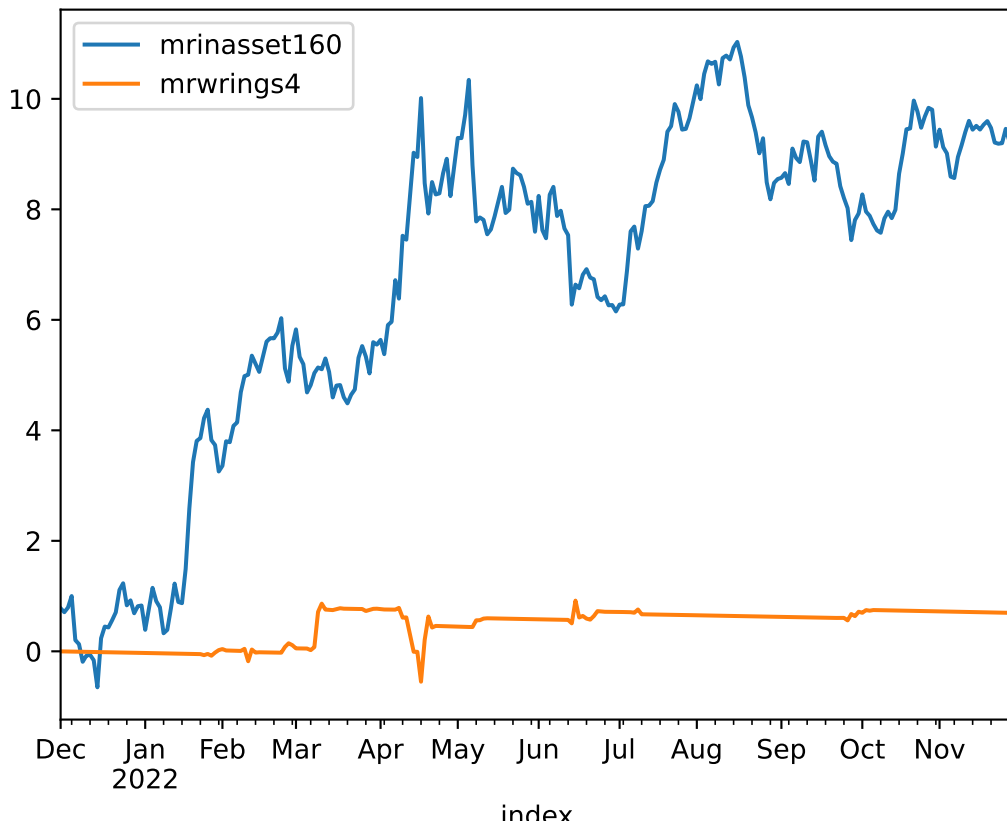
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.229, 'skewabs365': 4.5, 'skewrv180': 4.245, 'skewrv365': 2.236}
ann. std {'skewabs180': 10.794, 'skewabs365': 10.299, 'skewrv180': 9.309, 'skewrv365': 8.606}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.46, 'skewrv365': 0.26}
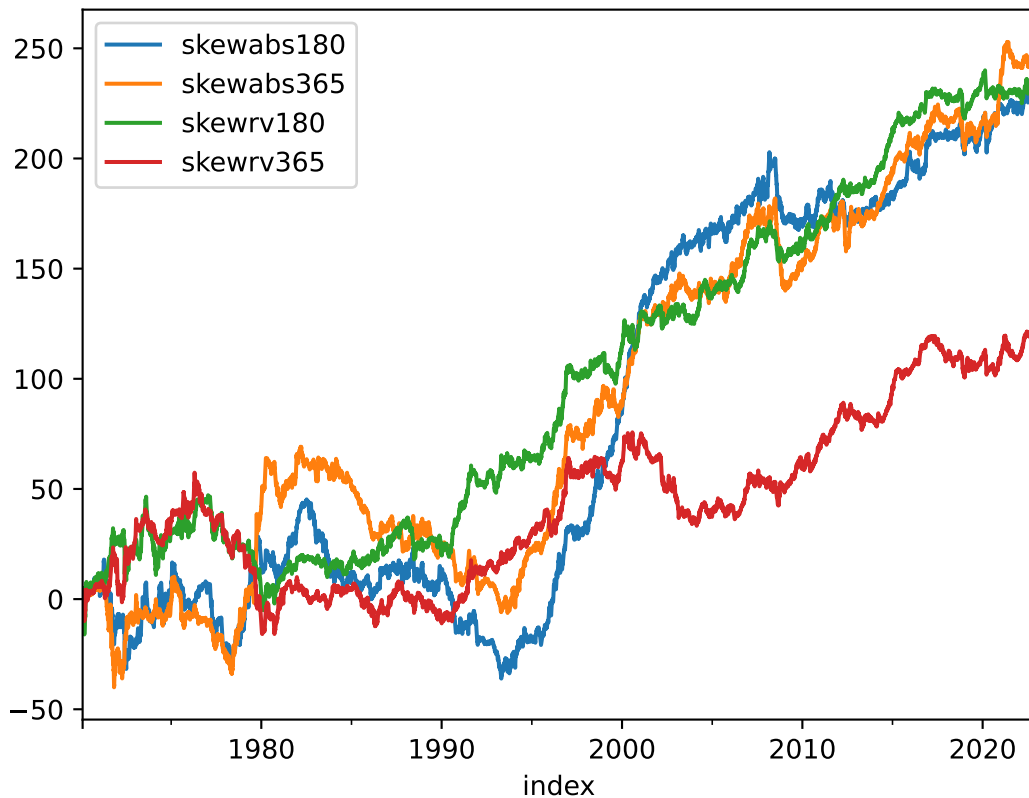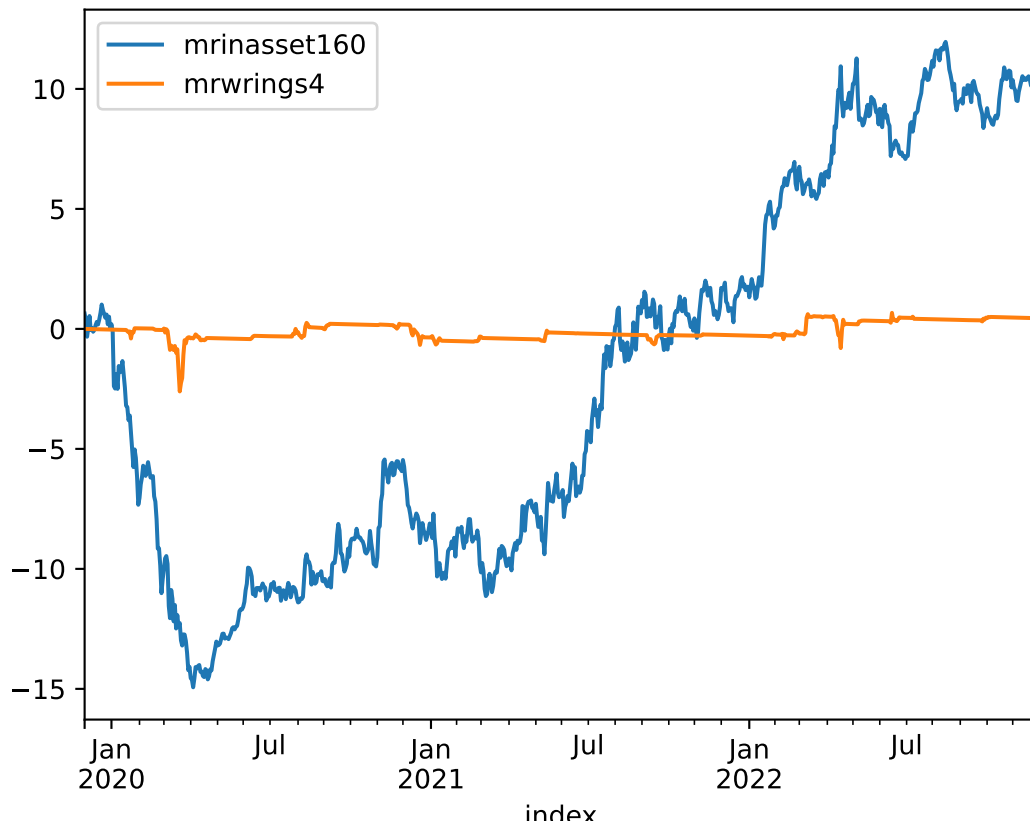
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 8.996, 'mrwrings4': 0.782}
ann. std {'mrinasset160': 6.32, 'mrwrings4': 1.552}
ann. SR {'mrinasset160': 1.42, 'mrwrings4': 0.5}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 9.017, 'mrwrings4': 0.685}
ann. std {'mrinasset160': 6.268, 'mrwrings4': 1.481}
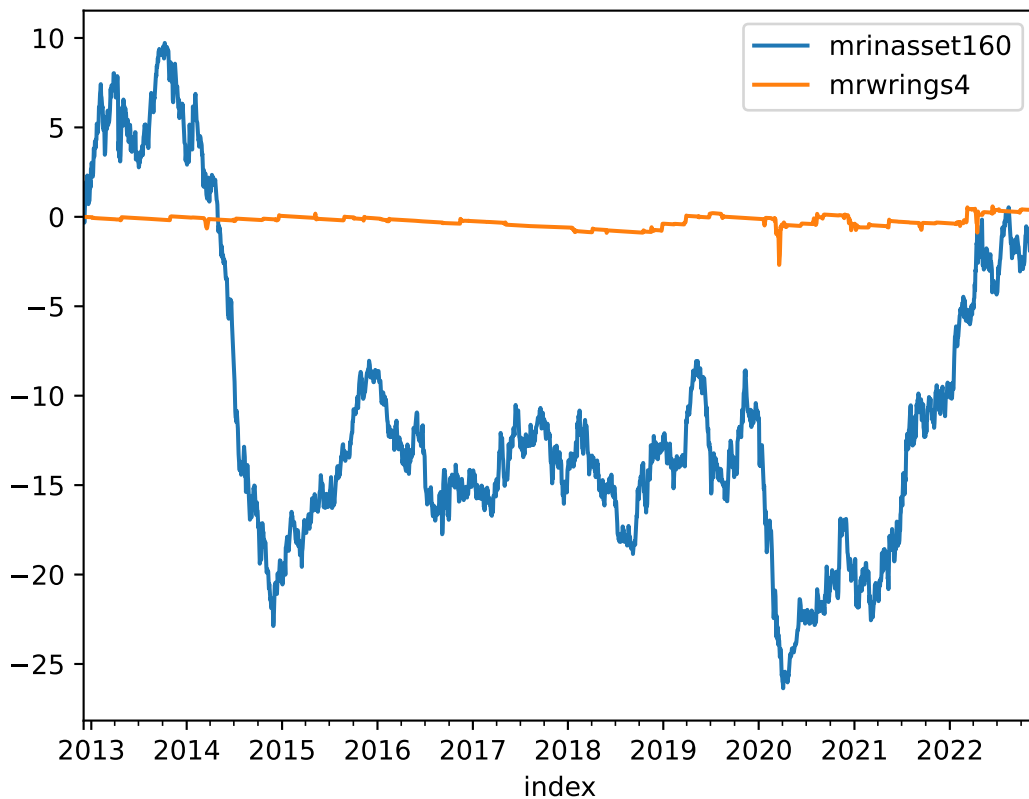ann. SR {'mrinasset160': 1.44, 'mrwrings4': 0.46}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 3.302, 'mrwrings4': 0.146}
ann. std {'mrinasset160': 7.09, 'mrwrings4': 1.536}
ann. SR {'mrinasset160': 0.47, 'mrwrings4': 0.1}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.132, 'mrwrings4': 0.036}
ann. std {'mrinasset160': 6.651, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': -0.02, 'mrwrings4': 0.04}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.39, 'mrwrings4': -1.175}
ann. std {'mrinasset160': 10.928, 'mrwrings4': 2.633}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}