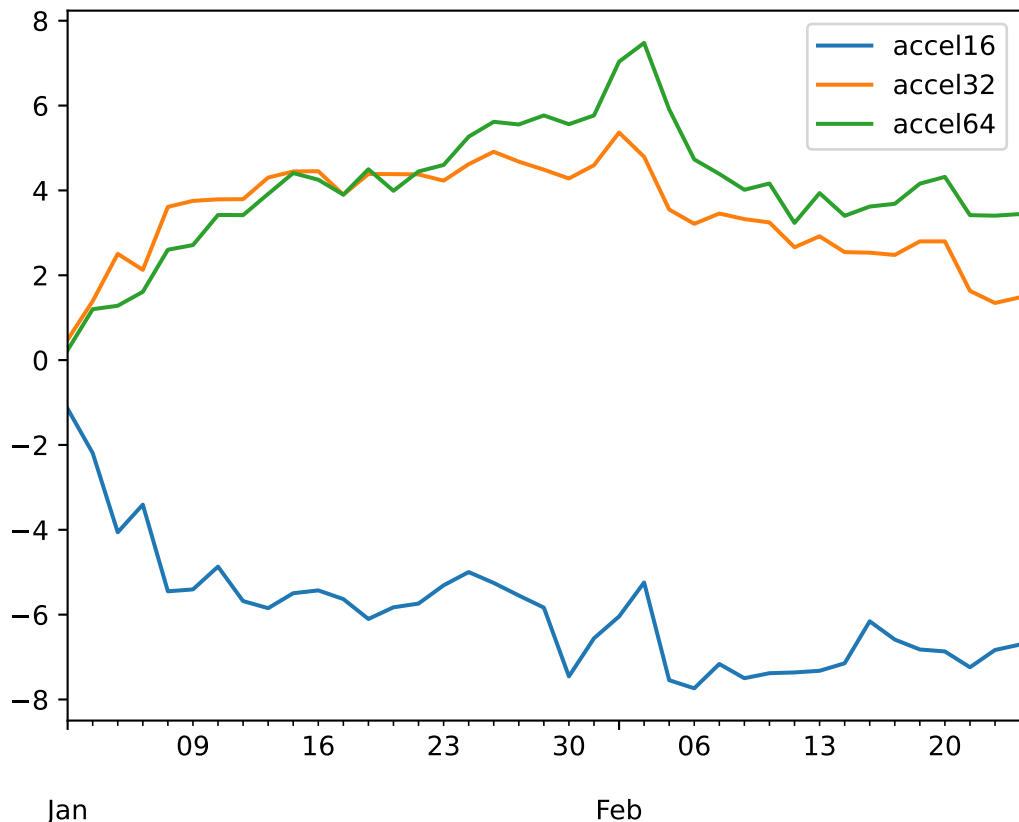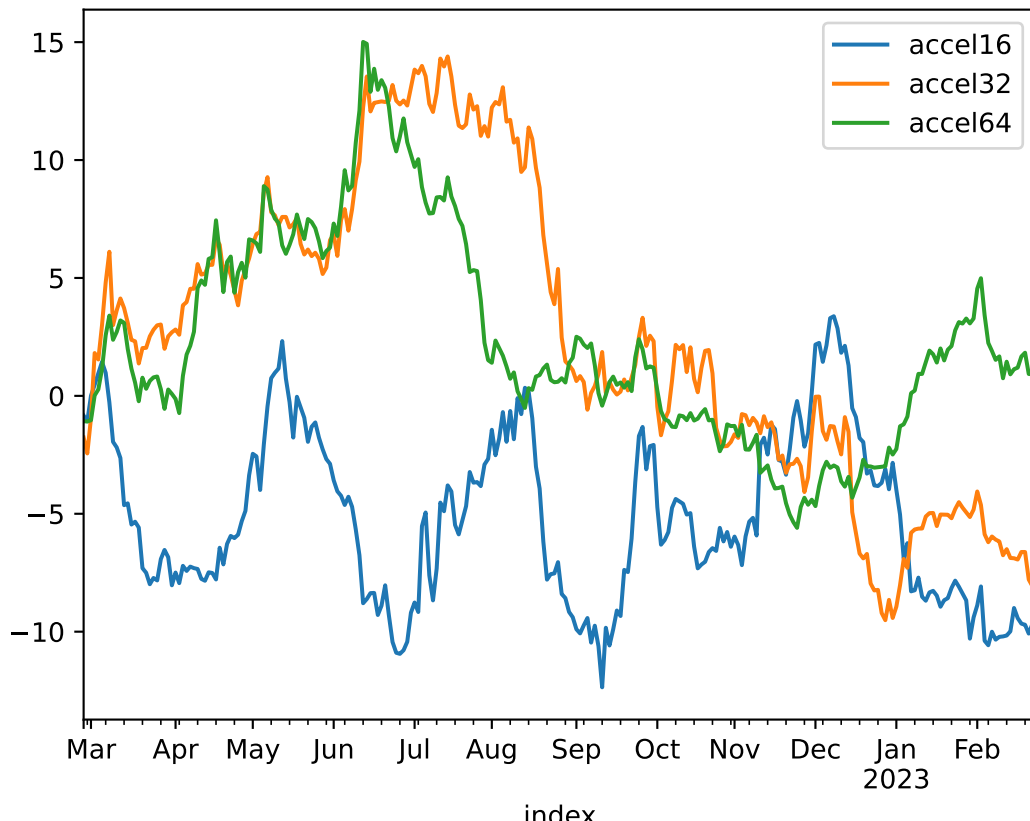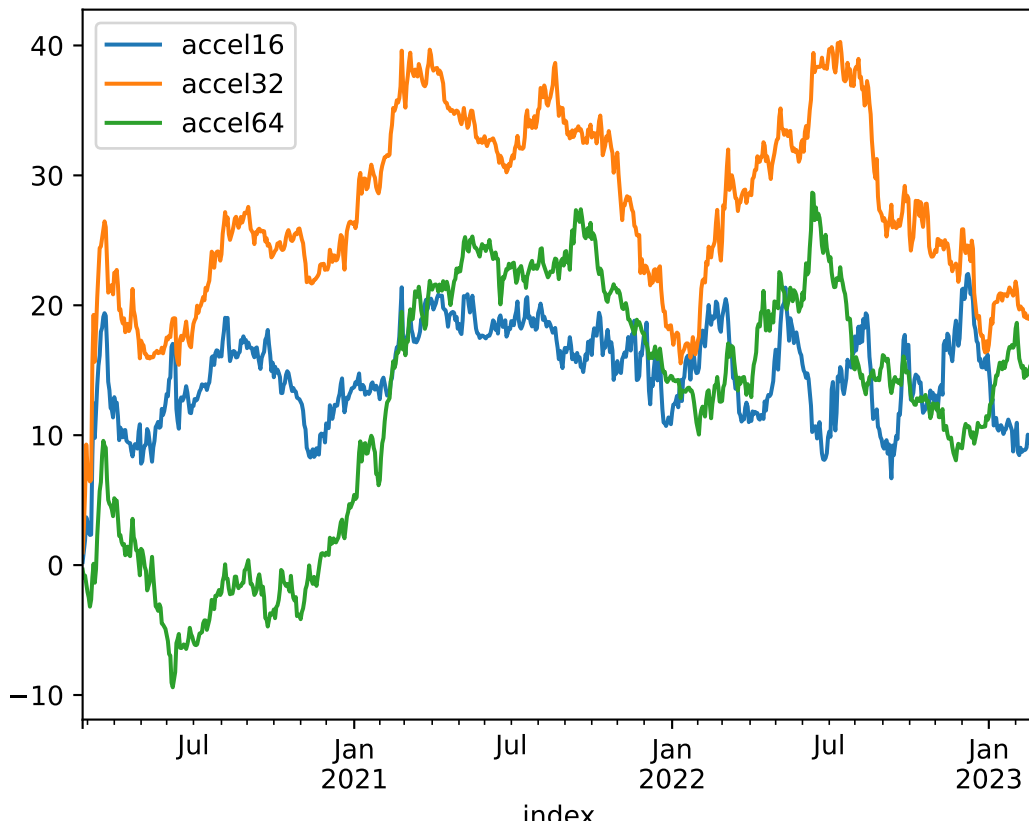Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -44.012, 'accel32': 9.721, 'accel64': 22.599}
ann. std {'accel16': 12.456, 'accel32': 8.491, 'accel64': 9.423}
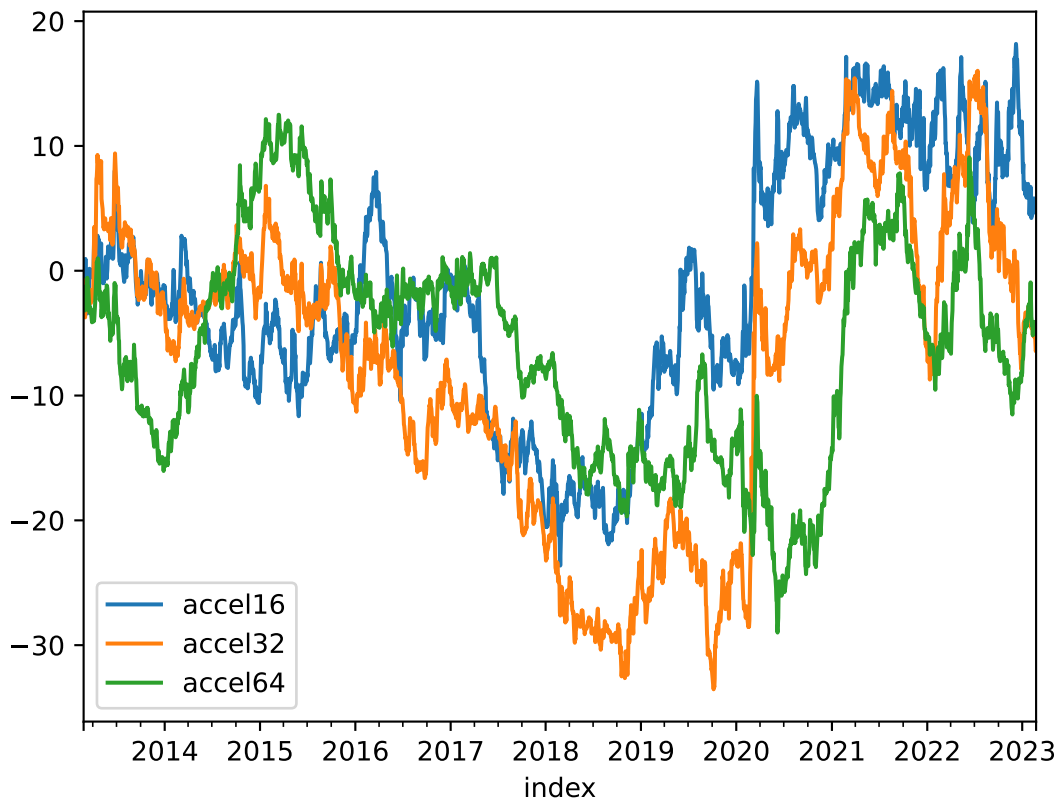ann. SR {'accel16': -3.53, 'accel32': 1.14, 'accel64': 2.4}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -9.397, 'accel32': -7.816, 'accel64': 0.94}
ann. std {'accel16': 15.9, 'accel32': 14.083, 'accel64': 11.589}
ann. SR {'accel16': -0.59, 'accel32': -0.56, 'accel64': 0.08}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 3.104, 'accel32': 5.866, 'accel64': 4.779}
ann. std {'accel16': 14.782, 'accel32': 14.191, 'accel64': 11.393}
ann. SR {'accel16': 0.21, 'accel32': 0.41, 'accel64': 0.42}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.516, 'accel32': -0.619, 'accel64': -0.487}
ann. std {'accel16': 11.986, 'accel32': 11.179, 'accel64': 9.581}
ann. SR {'accel16': 0.04, 'accel32': -0.06, 'accel64': -0.05}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.943, 'accel32': 4.586, 'accel64': 4.762}
ann. std {'accel16': 15.662, 'accel32': 13.74, 'accel64': 13.252}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.36}
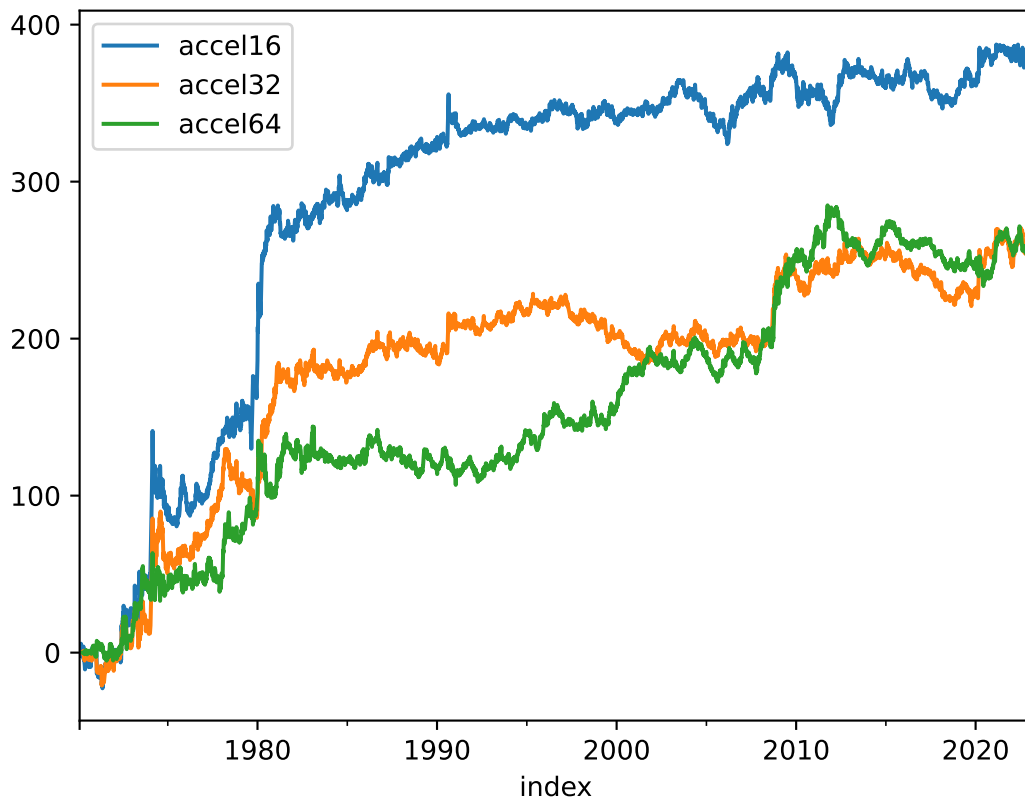
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -1.342, 'assettrend2': 22.456, 'assettrend32': -2.945, 'assettrend4': -0.984, 'assettrend64': -7.609, 'assettrend8': -6.988}
ann. std {'assettrend16': 2.378, 'assettrend2': 5.303, 'assettrend32': 1.535, 'assettrend4': 2.957, 'assettrend64': 2.273, 'assettrend8': 2.535}
ann. SR {'assettrend16': -0.56, 'assettrend2': 4.23, 'assettrend32': -1.92, 'assettrend4': -0.33, 'assettrend64': -3.35, 'assettrend8': -2.76}
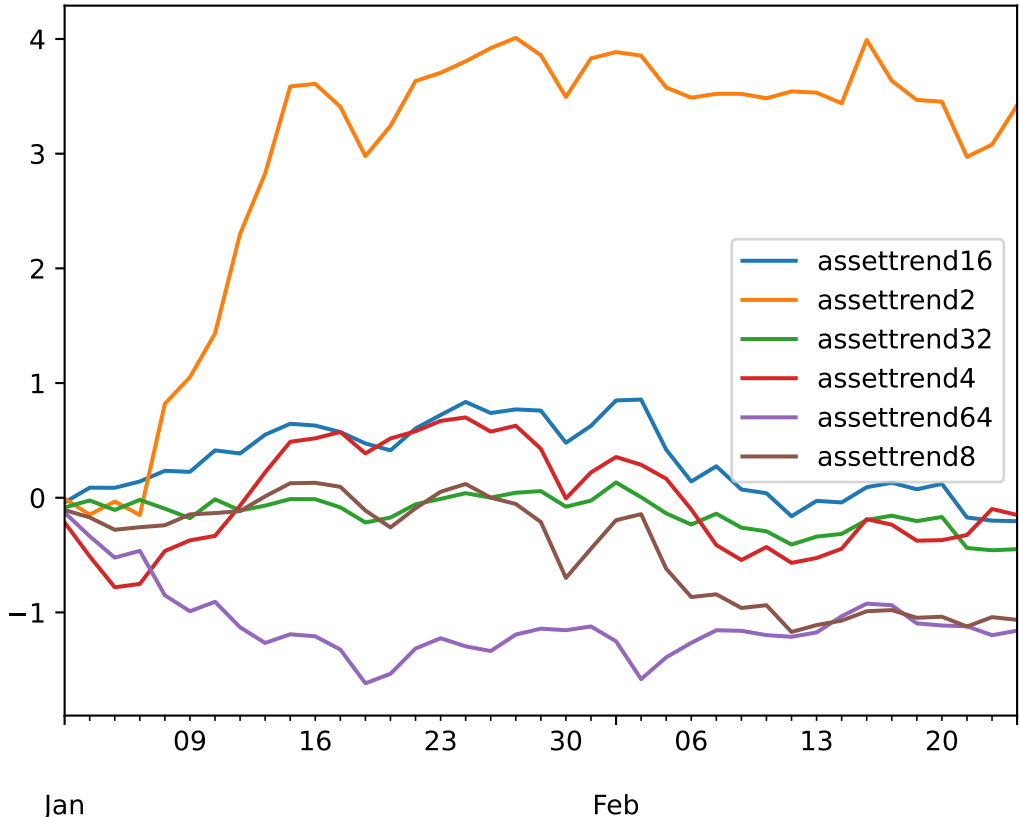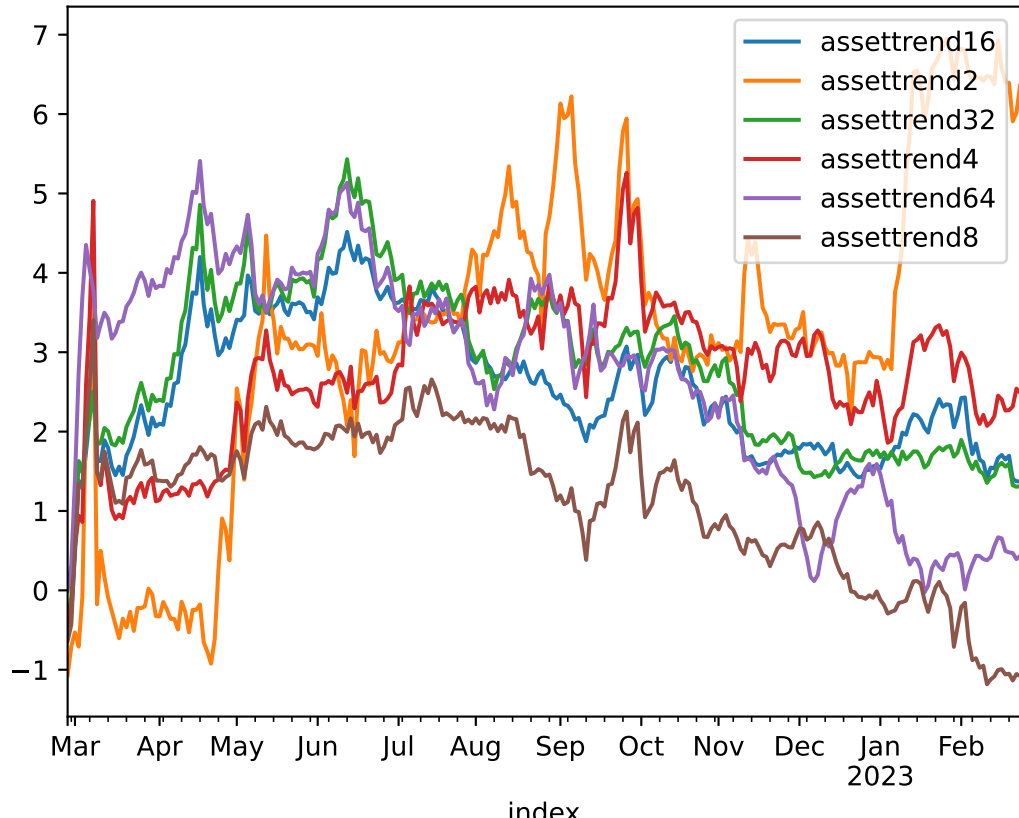
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 1.349, 'assettrend2': 6.261, 'assettrend32': 1.293, 'assettrend4': 2.451, 'assettrend64': 0.426, 'assettrend8': -1.061}
ann. std {'assettrend16': 2.975, 'assettrend2': 7.497, 'assettrend32': 3.166, 'assettrend4': 5.556, 'assettrend64': 3.678, 'assettrend8': 3.622}
ann. SR {'assettrend16': 0.45, 'assettrend2': 0.84, 'assettrend32': 0.41, 'assettrend4': 0.44, 'assettrend64': 0.12, 'assettrend8': -0.29}
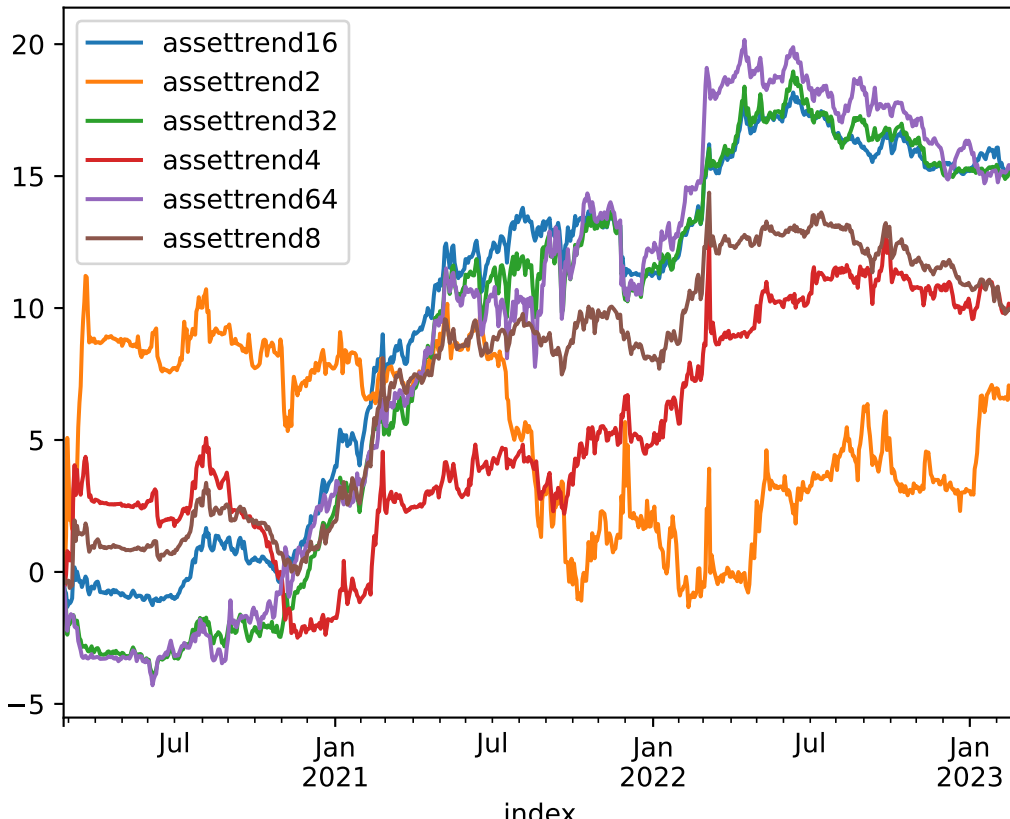
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.912, 'assettrend2': 2.125, 'assettrend32': 4.855, 'assettrend4': 3.338, 'assettrend64': 4.965, 'assettrend8': 3.234}
ann. std {'assettrend16': 3.533, 'assettrend2': 7.671, 'assettrend32': 4.301, 'assettrend4': 5.279, 'assettrend64': 5.081, 'assettrend8': 3.736}
ann. SR {'assettrend16': 1.39, 'assettrend2': 0.28, 'assettrend32': 1.13, 'assettrend4': 0.63, 'assettrend64': 0.98, 'assettrend8': 0.87}
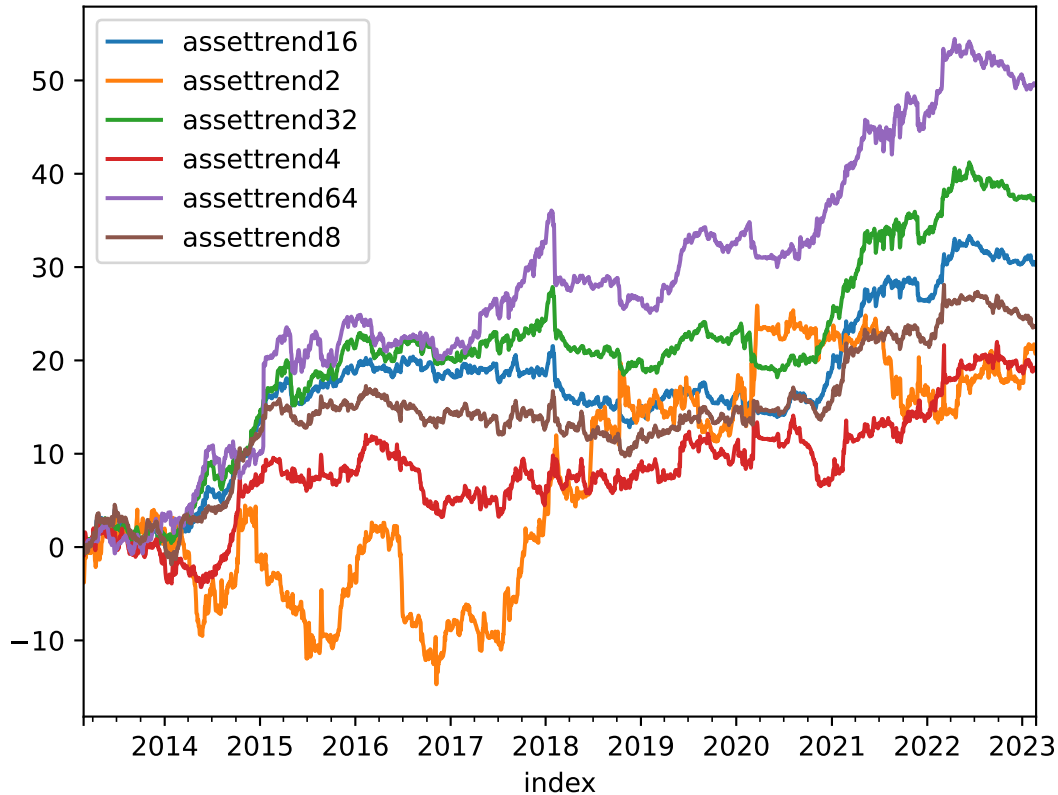
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.964, 'assettrend2': 2.076, 'assettrend32': 3.641, 'assettrend4': 1.886, 'assettrend64': 4.854, 'assettrend8': 2.317}
ann. std {'assettrend16': 3.244, 'assettrend2': 8.278, 'assettrend32': 3.703, 'assettrend4': 5.005, 'assettrend64': 5.285, 'assettrend8': 3.569}
ann. SR {'assettrend16': 0.91, 'assettrend2': 0.25, 'assettrend32': 0.98, 'assettrend4': 0.38, 'assettrend64': 0.92, 'assettrend8': 0.65}
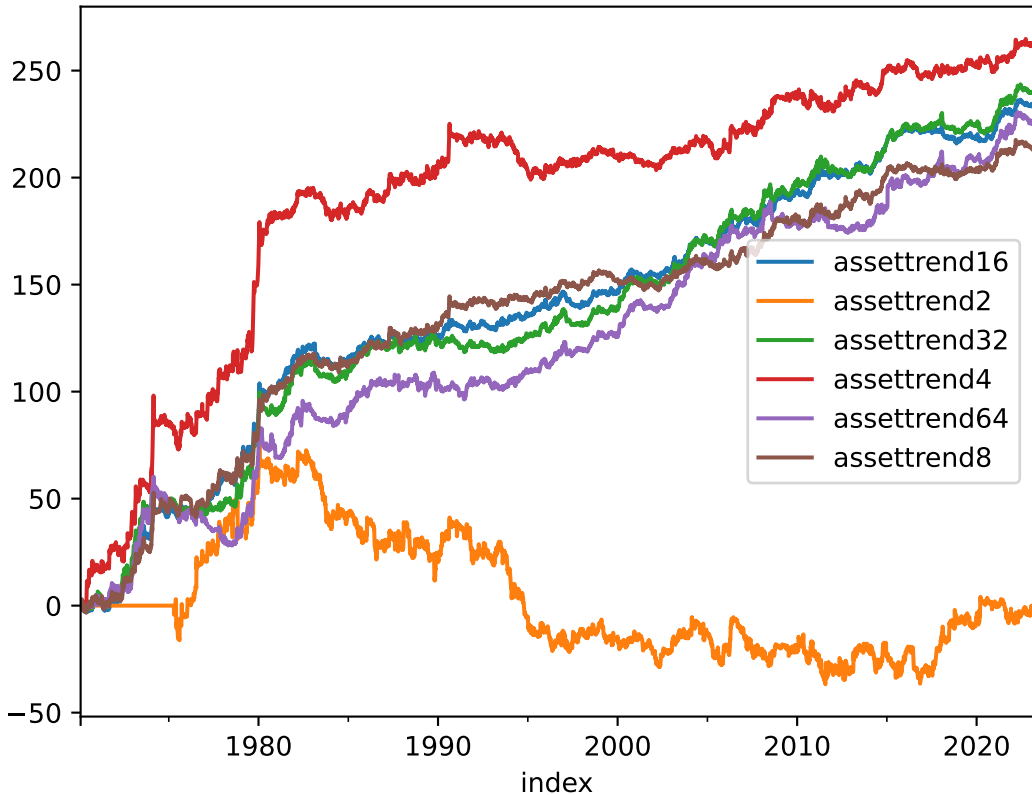
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.314, 'assettrend2': -0.011, 'assettrend32': 4.428, 'assettrend4': 4.846, 'assettrend64': 4.172, 'assettrend8': 3.942}
ann. std {'assettrend16': 4.633, 'assettrend2': 10.018, 'assettrend32': 4.848, 'assettrend4': 7.338, 'assettrend64': 5.407, 'assettrend8': 5.016}
ann. SR {'assettrend16': 0.93, 'assettrend2': -0.0, 'assettrend32': 0.91, 'assettrend4': 0.66, 'assettrend64': 0.77, 'assettrend8': 0.79}
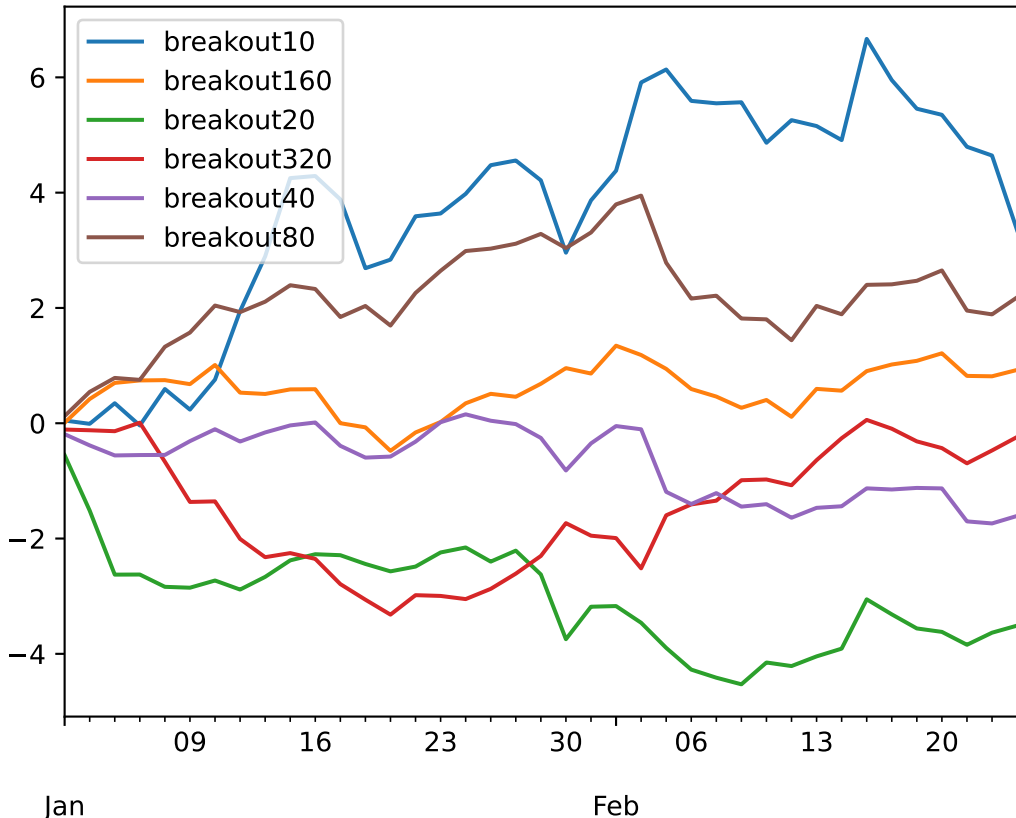
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 21.98, 'breakout160': 6.07, 'breakout20': -23.043, 'breakout320': -1.566, 'breakout40': -10.554, 'breakout80': 14.334}
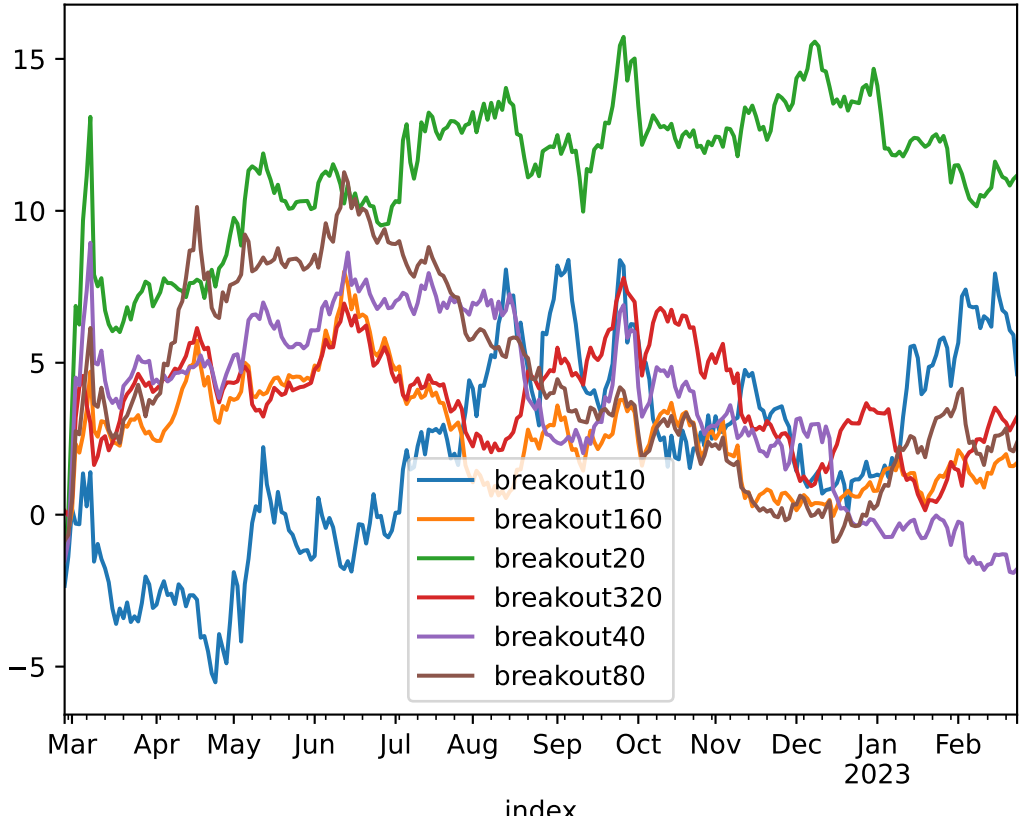ann. std {'breakout10': 11.477, 'breakout160': 4.228, 'breakout20': 6.332, 'breakout320': 5.523, 'breakout40': 4.629, 'breakout80': 6.12}
ann. SR {'breakout10': 1.92, 'breakout160': 1.44, 'breakout20': -3.64, 'breakout320': -0.28, 'breakout40': -2.28, 'breakout80': 2.34}
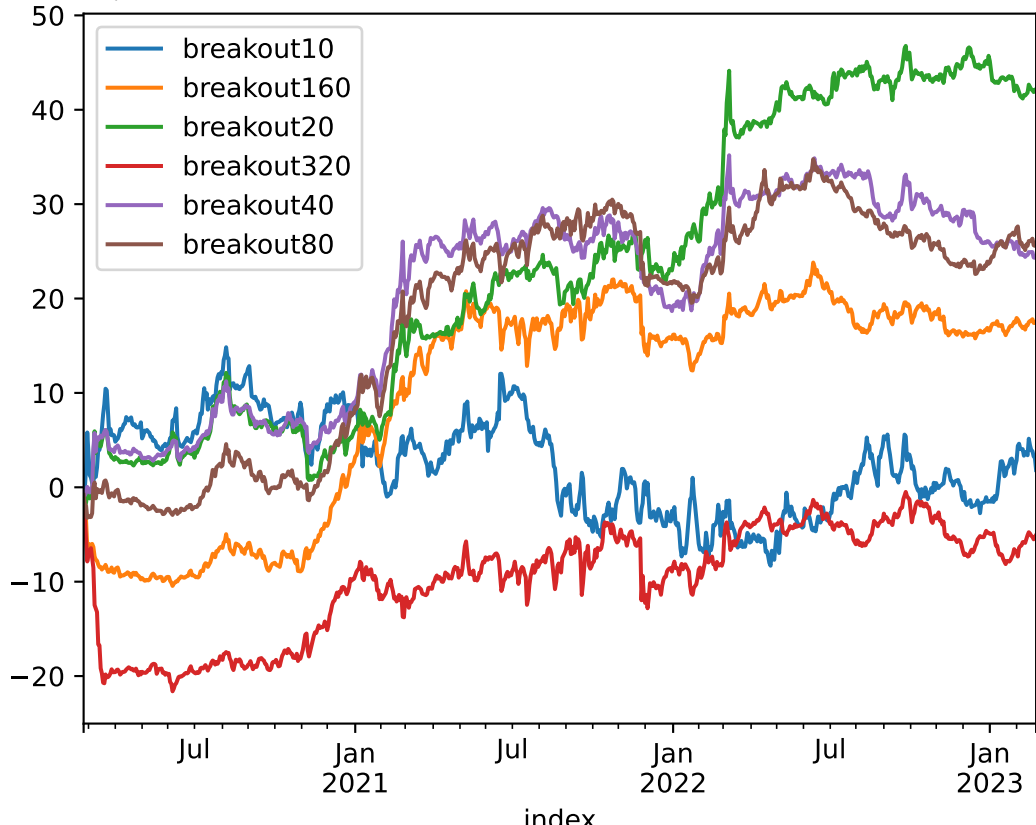
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 4.551, 'breakout160': 1.679, 'breakout20': 10.992, 'breakout320': 3.176, 'breakout40': -1.76, 'breakout80': 2.342}
ann. std {'breakout10': 12.484, 'breakout160': 6.849, 'breakout20': 11.427, 'breakout320': 6.803, 'breakout40': 9.079, 'breakout80': 7.887}
ann. SR {'breakout10': 0.36, 'breakout160': 0.25, 'breakout20': 0.96, 'breakout320': 0.47, 'breakout40': -0.19, 'breakout80': 0.3}
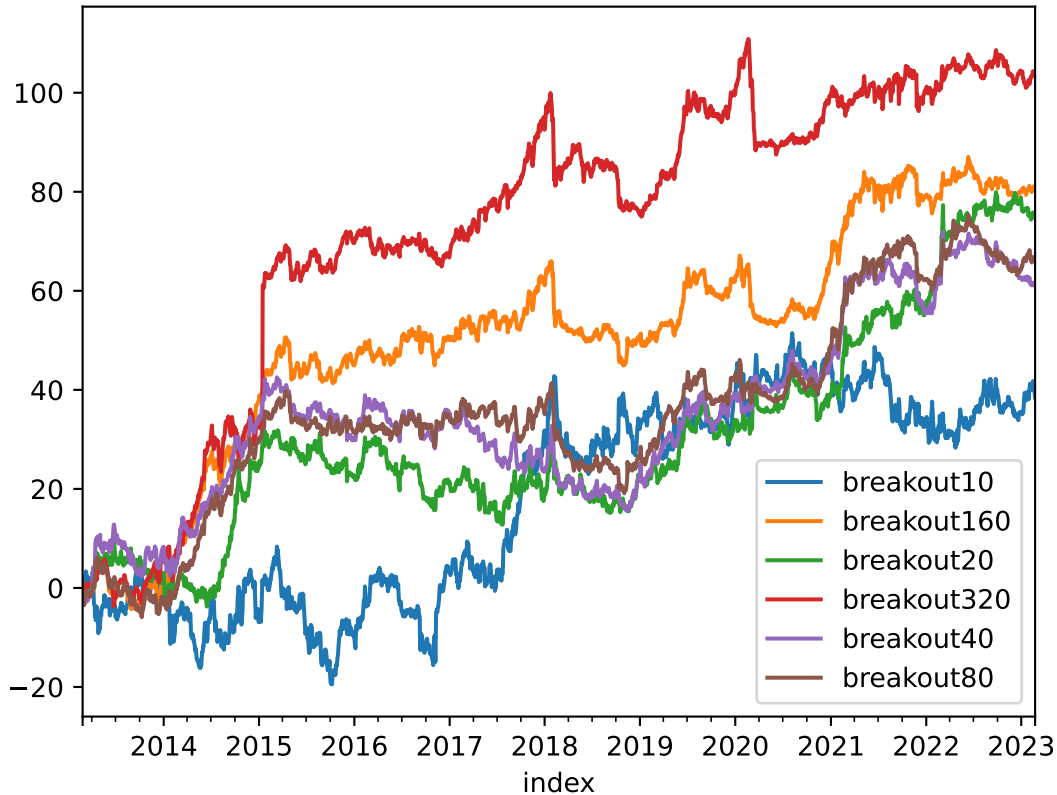
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': 0.599, 'breakout160': 5.729, 'breakout20': 13.799, 'breakout320': -1.653, 'breakout40': 7.992, 'breakout80': 8.46}
ann. std {'breakout10': 13.949, 'breakout160': 9.399, 'breakout20': 11.364, 'breakout320': 10.53, 'breakout40': 9.906, 'breakout80': 9.251}
ann. SR {'breakout10': 0.04, 'breakout160': 0.61, 'breakout20': 1.21, 'breakout320': -0.16, 'breakout40': 0.81, 'breakout80': 0.91}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.773, 'breakout160': 7.925, 'breakout20': 7.395, 'breakout320': 10.21, 'breakout40': 5.999, 'breakout80': 6.521}
ann. std {'breakout10': 15.637, 'breakout160': 9.053, 'breakout20': 11.164, 'breakout320': 13.314, 'breakout40': 9.722, 'breakout80': 8.962}
ann. SR {'breakout10': 0.24, 'breakout160': 0.88, 'breakout20': 0.66, 'breakout320': 0.77, 'breakout40': 0.62, 'breakout80': 0.73}
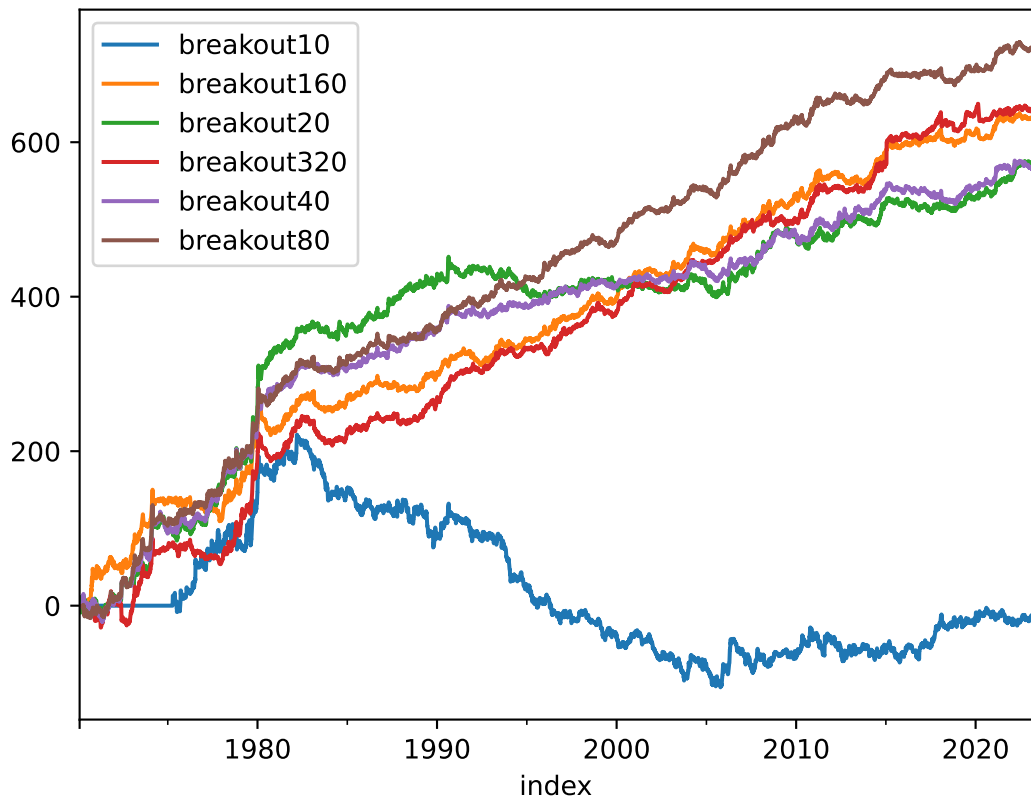
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.29, 'breakout160': 11.678, 'breakout20': 10.562, 'breakout320': 11.891, 'breakout40': 10.459, 'breakout80': 13.333}
ann. std {'breakout10': 20.757, 'breakout160': 12.437, 'breakout20': 15.985, 'breakout320': 13.002, 'breakout40': 13.183, 'breakout80': 12.684}
ann. SR {'breakout10': -0.01, 'breakout160': 0.94, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.05}

Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 10.922, 'momentum32': 6.013, 'momentum4': -30.653, 'momentum64': -5.848, 'momentum8': -21.334}
ann. std {'momentum16': 6.195, 'momentum32': 4.775, 'momentum4': 8.903, 'momentum64': 6.347, 'momentum8': 6.36}
ann. SR {'momentum16': 1.76, 'momentum32': 1.26, 'momentum4': -3.44, 'momentum64': -0.92, 'momentum8': -3.35}
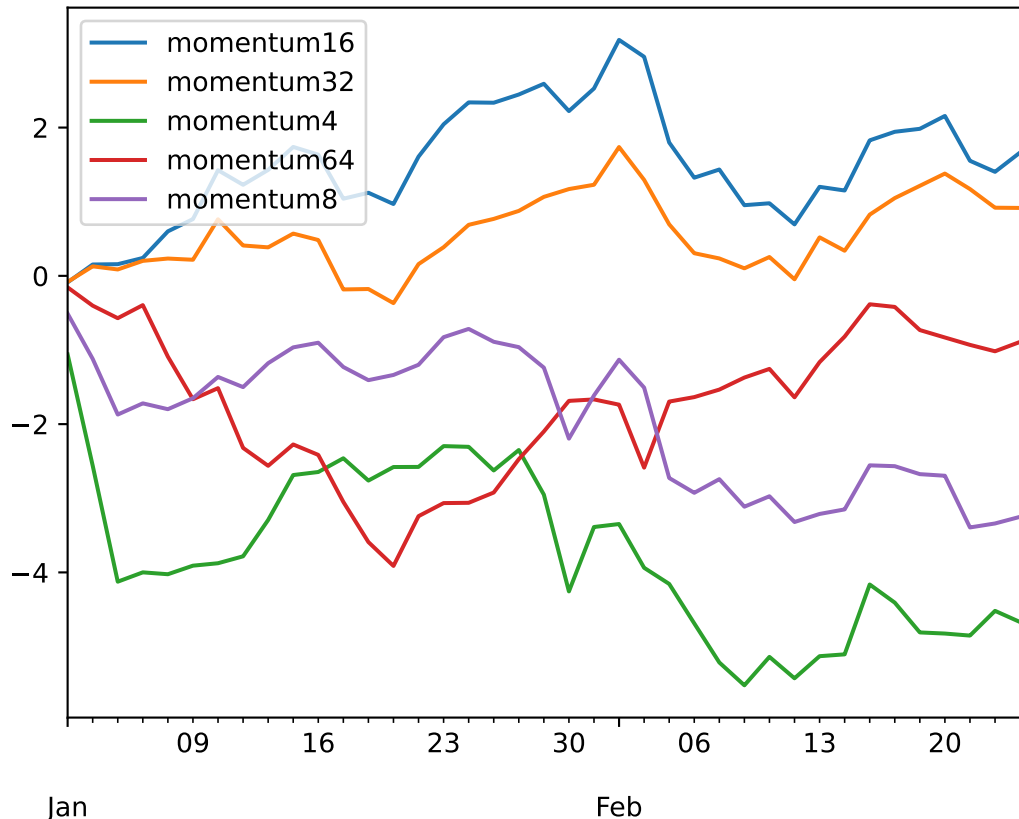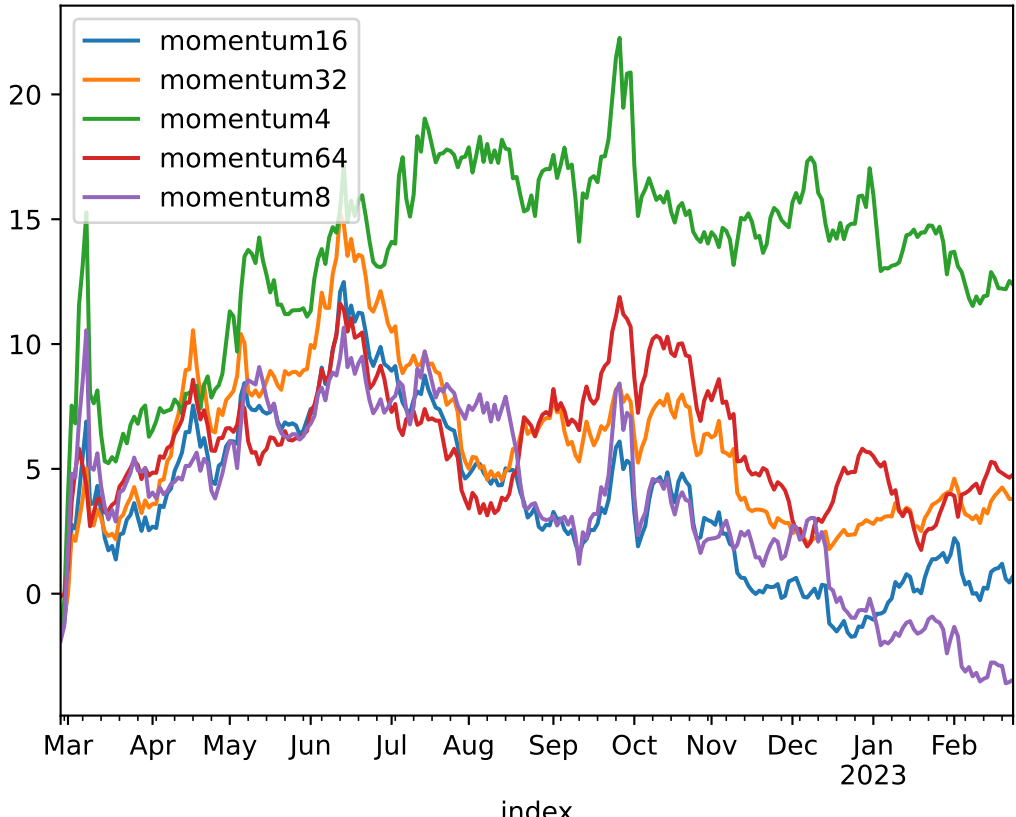
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': 0.696, 'momentum32': 3.733, 'momentum4': 12.186, 'momentum64': 4.698, 'momentum8': -3.393}
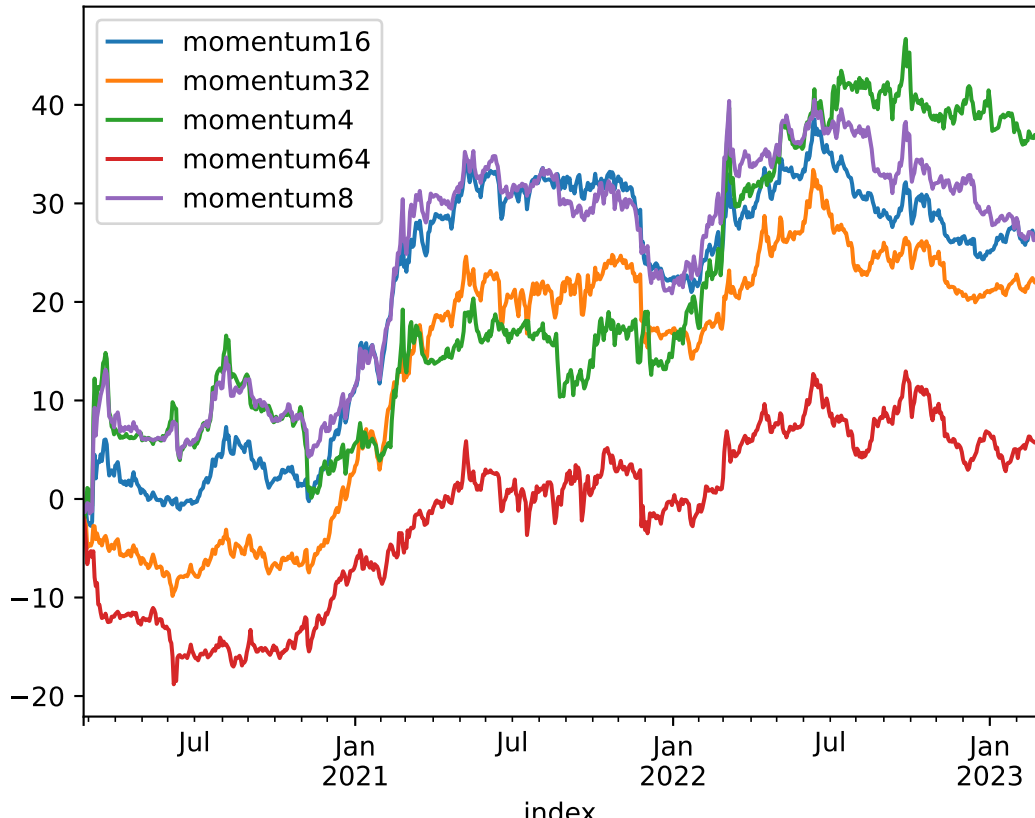ann. std {'momentum16': 9.887, 'momentum32': 9.485, 'momentum4': 16.627, 'momentum64': 9.204, 'momentum8': 12.539}
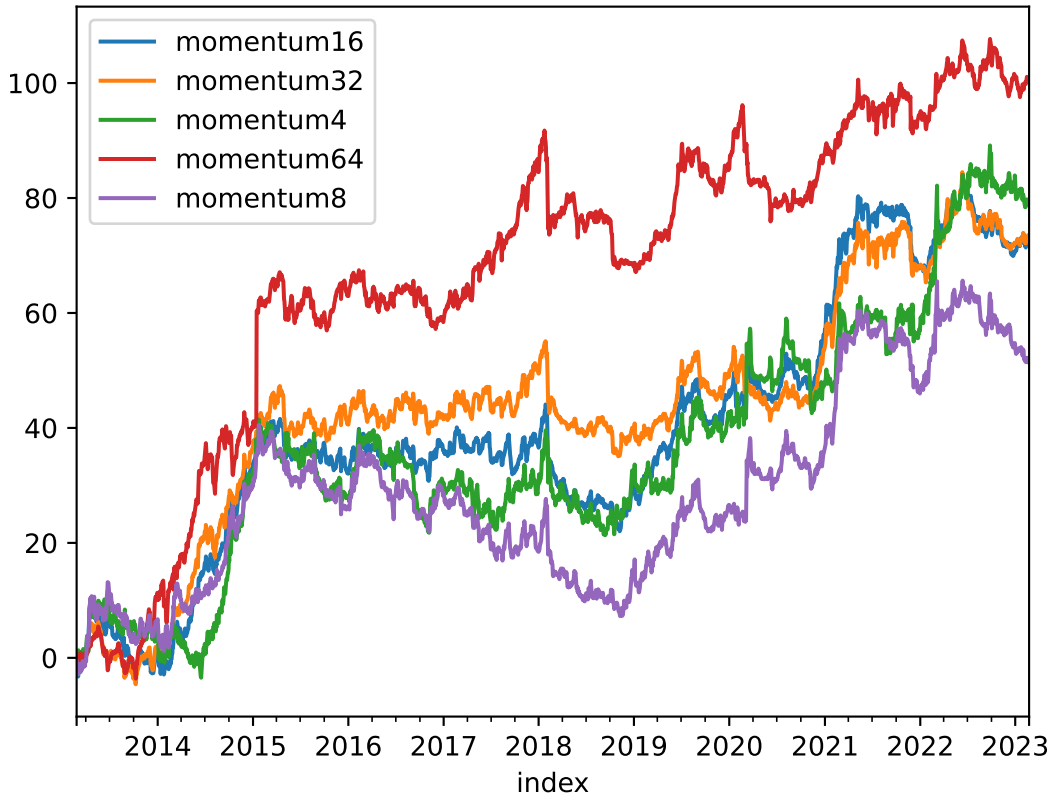ann. SR {'momentum16': 0.07, 'momentum32': 0.39, 'momentum4': 0.73, 'momentum64': 0.51, 'momentum8': -0.27}

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 8.748, 'momentum32': 7.181, 'momentum4': 12.035, 'momentum64': 1.91, 'momentum8': 8.633}
ann. std {'momentum16': 10.835, 'momentum32': 10.574, 'momentum4': 15.861, 'momentum64': 10.813, 'momentum8': 12.707}
ann. SR {'momentum16': 0.81, 'momentum32': 0.68, 'momentum4': 0.76, 'momentum64': 0.18, 'momentum8': 0.68}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.1, 'momentum32': 7.169, 'momentum4': 7.777, 'momentum64': 9.868, 'momentum8': 5.056}
ann. std {'momentum16': 9.881, 'momentum32': 9.419, 'momentum4': 13.699, 'momentum64': 11.963, 'momentum8': 11.273}
ann. SR {'momentum16': 0.72, 'momentum32': 0.76, 'momentum4': 0.57, 'momentum64': 0.82, 'momentum8': 0.45}
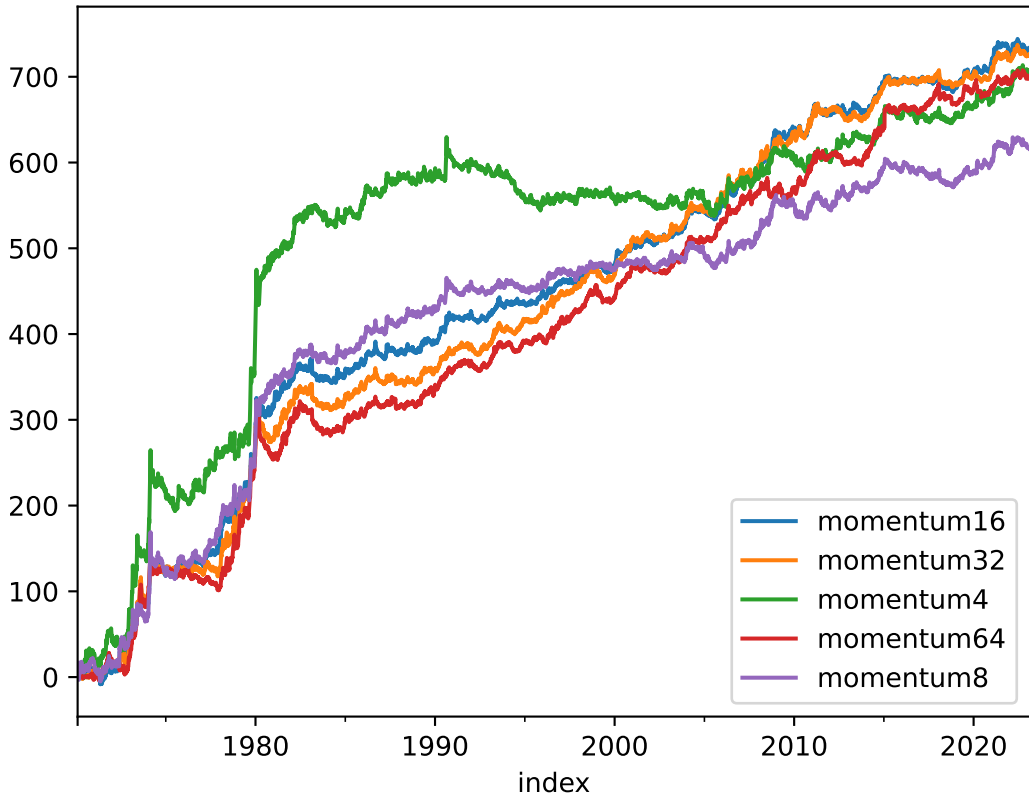
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.544, 'momentum32': 13.422, 'momentum4': 13.013, 'momentum64': 12.956, 'momentum8': 11.381}
ann. std {'momentum16': 14.134, 'momentum32': 13.743, 'momentum4': 20.002, 'momentum64': 13.358, 'momentum8': 15.793}
ann. SR {'momentum16': 0.96, 'momentum32': 0.98, 'momentum4': 0.65, 'momentum64': 0.97, 'momentum8': 0.72}
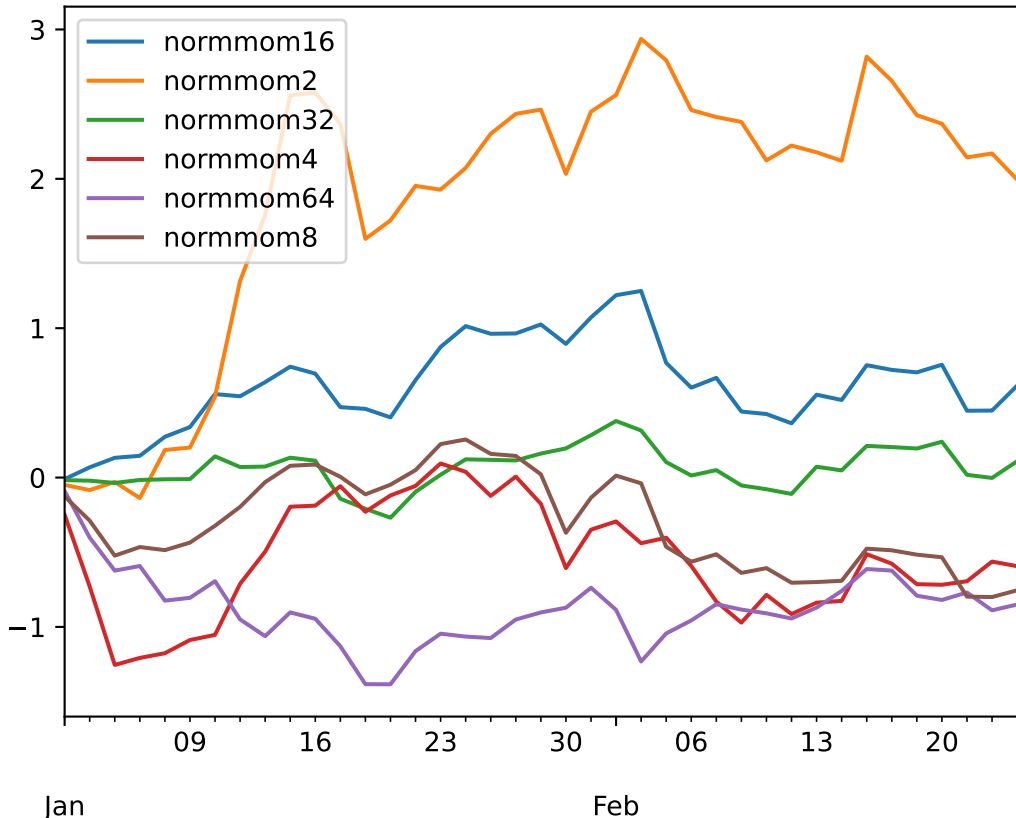
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 4.038, 'normmom2': 13.097, 'normmom32': 0.716, 'normmom4': -3.894, 'normmom64': -5.58, 'normmom8': -4.955}
ann. std {'normmom16': 2.452, 'normmom2': 5.027, 'normmom32': 1.59, 'normmom4': 3.258, 'normmom64': 2.312, 'normmom8': 2.349}
ann. SR {'normmom16': 1.65, 'normmom2': 2.61, 'normmom32': 0.45, 'normmom4': -1.2, 'normmom64': -2.41, 'normmom8': -2.11}
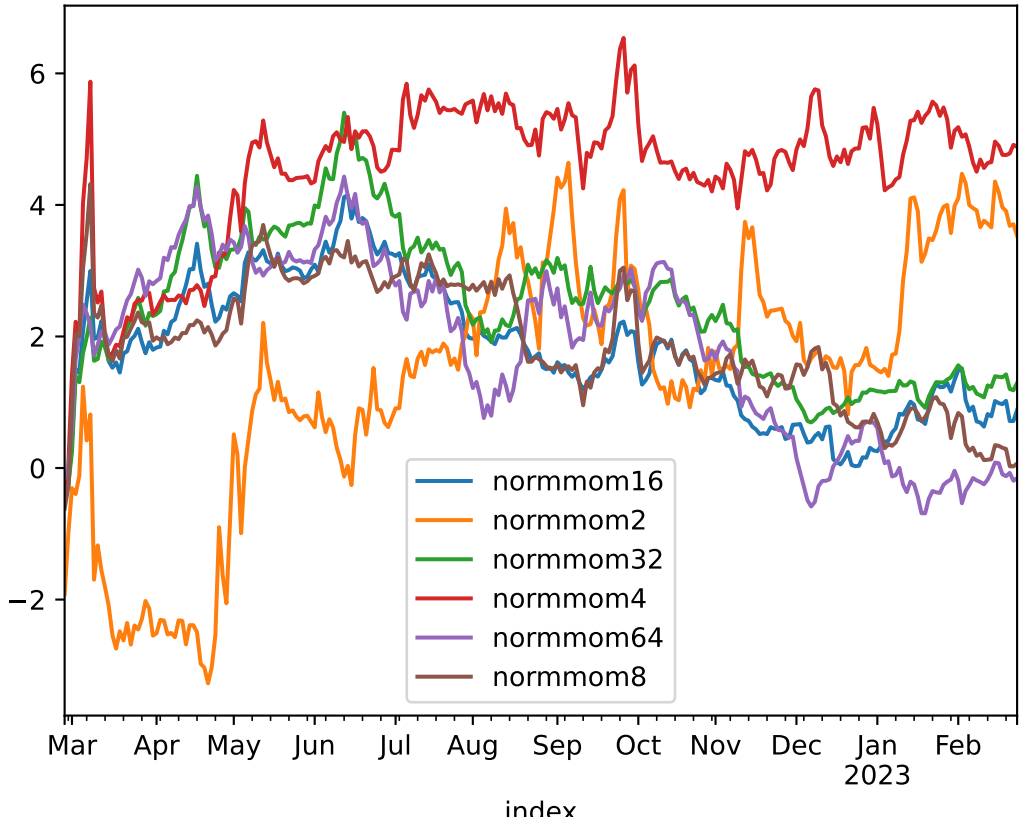
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 0.868, 'normmom2': 3.479, 'normmom32': 1.273, 'normmom4': 4.808, 'normmom64': -0.152, 'normmom8': 0.068}
ann. std {'normmom16': 3.093, 'normmom2': 7.2, 'normmom32': 3.055, 'normmom4': 5.761, 'normmom64': 3.388, 'normmom8': 4.052}
ann. SR {'normmom16': 0.28, 'normmom2': 0.48, 'normmom32': 0.42, 'normmom4': 0.83, 'normmom64': -0.04, 'normmom8': 0.02}
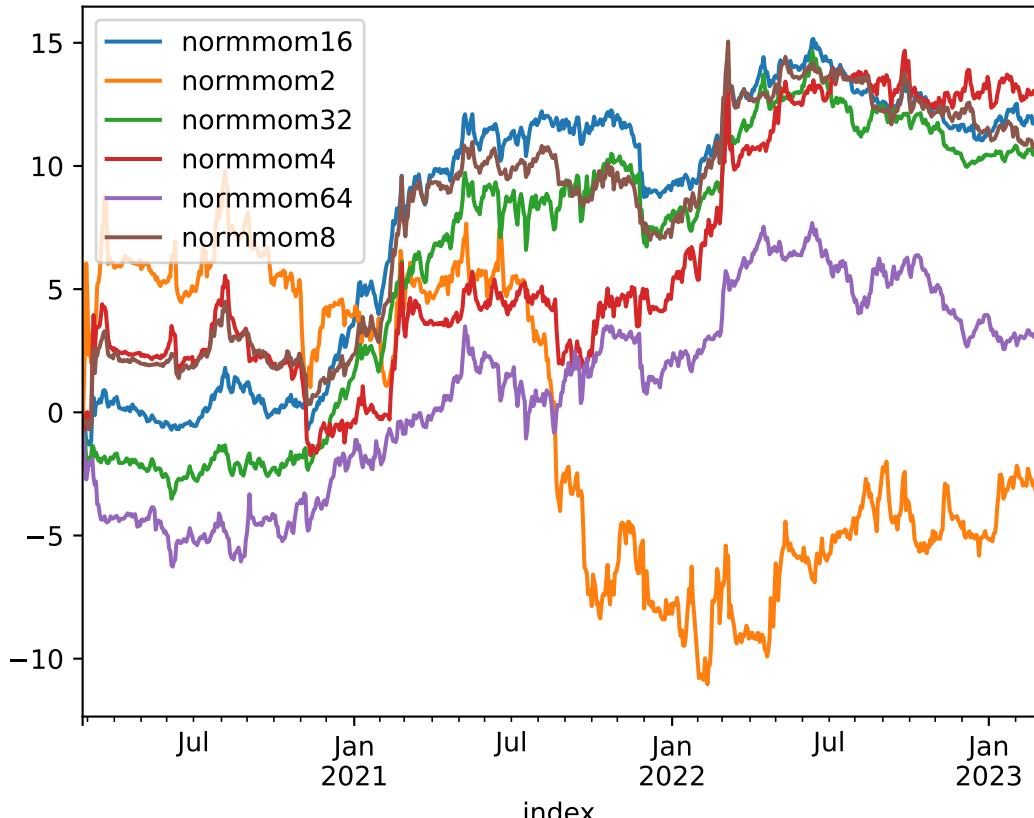
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.888, 'normmom2': -1.016, 'normmom32': 3.454, 'normmom4': 4.258, 'normmom64': 1.013, 'normmom8': 3.532}
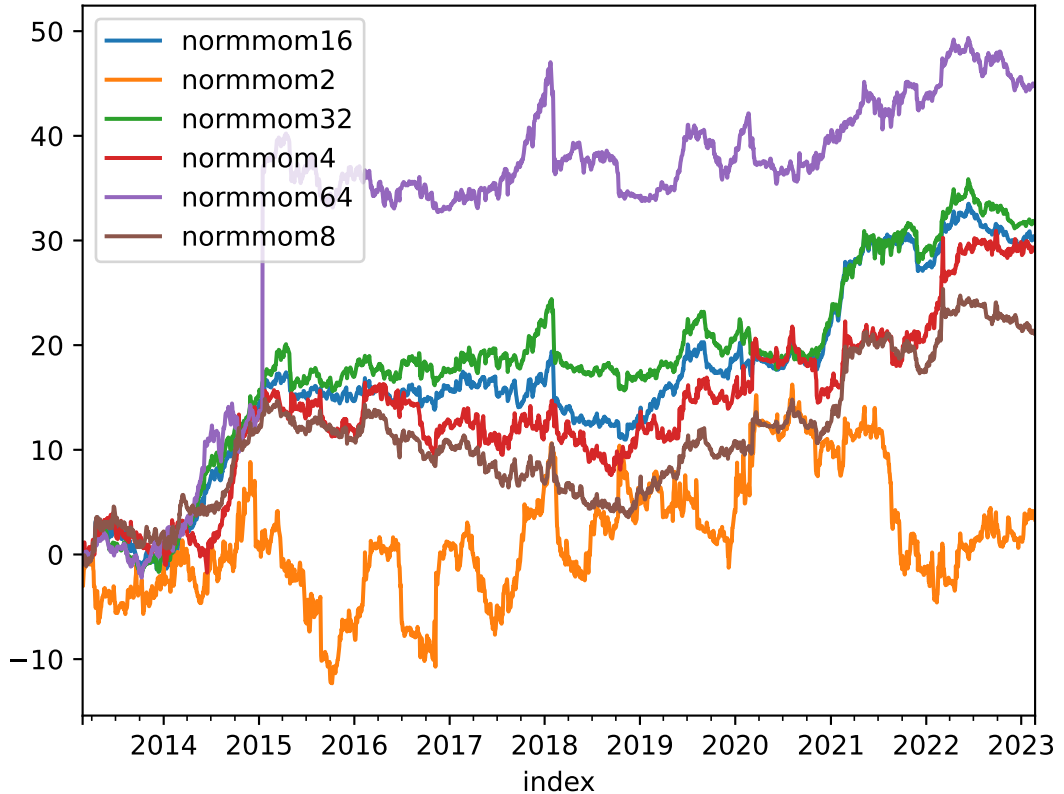ann. std {'normmom16': 3.634, 'normmom2': 8.19, 'normmom32': 3.943, 'normmom4': 5.687, 'normmom64': 4.24, 'normmom8': 4.207}
ann. SR {'normmom16': 1.07, 'normmom2': -0.12, 'normmom32': 0.88, 'normmom4': 0.75, 'normmom64': 0.24, 'normmom8': 0.84}
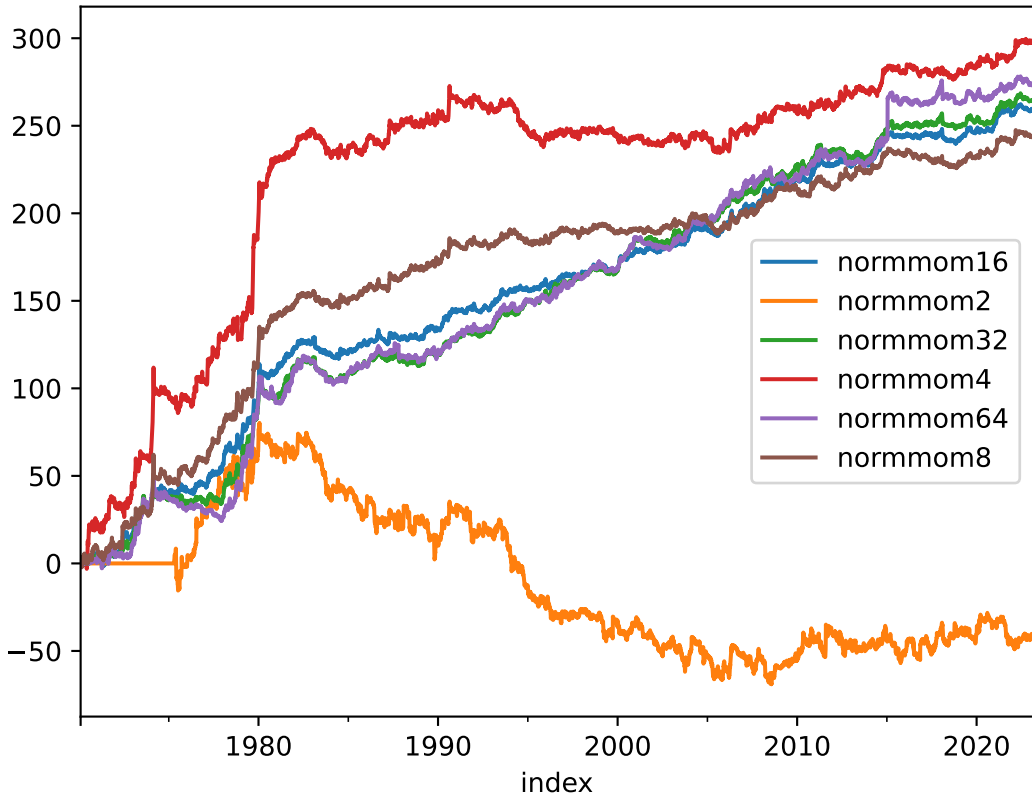
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.968, 'normmom2': 0.328, 'normmom32': 3.116, 'normmom4': 2.871, 'normmom64': 4.393, 'normmom8': 2.072}
ann. std {'normmom16': 3.554, 'normmom2': 9.011, 'normmom32': 3.701, 'normmom4': 5.479, 'normmom64': 8.48, 'normmom8': 4.028}
ann. SR {'normmom16': 0.84, 'normmom2': 0.04, 'normmom32': 0.84, 'normmom4': 0.52, 'normmom64': 0.52, 'normmom8': 0.51}

Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.791, 'normmom2': -0.761, 'normmom32': 4.891, 'normmom4': 5.51, 'normmom64': 5.06, 'normmom8': 4.499}
ann. std {'normmom16': 4.89, 'normmom2': 11.17, 'normmom32': 4.948, 'normmom4': 8.291, 'normmom64': 6.236, 'normmom8': 5.903}
ann. SR {'normmom16': 0.98, 'normmom2': -0.07, 'normmom32': 0.99, 'normmom4': 0.66, 'normmom64': 0.81, 'normmom8': 0.76}
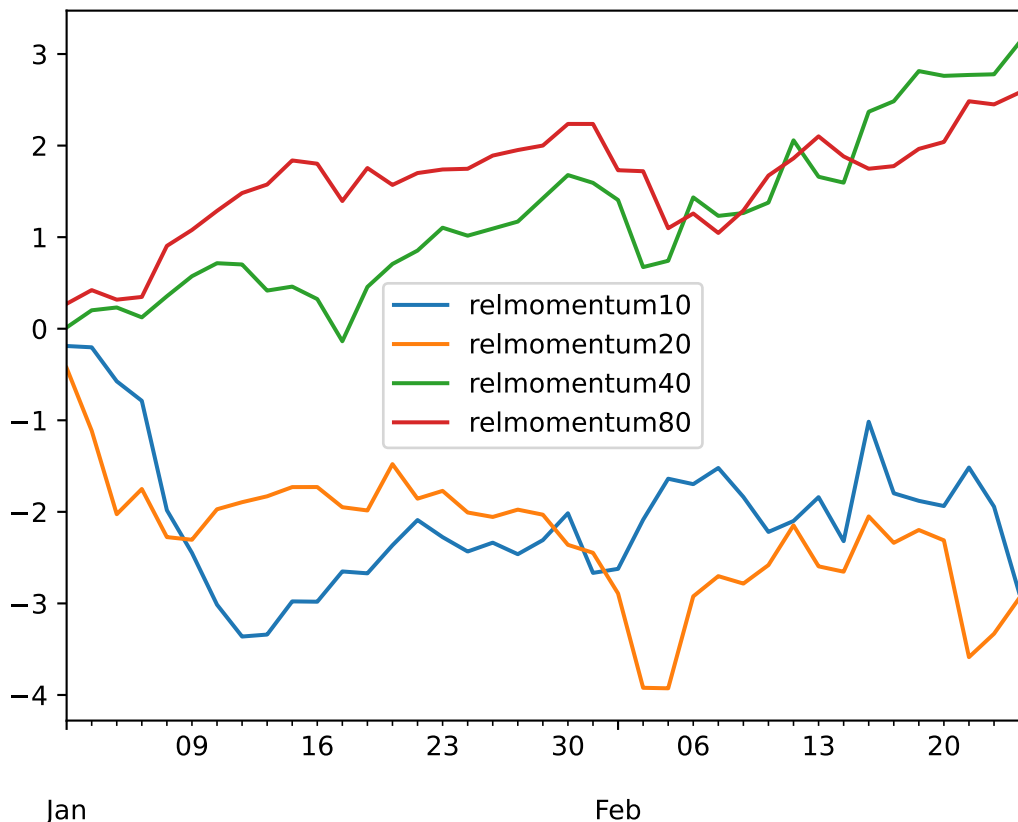
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -18.916, 'relmomentum20': -19.332, 'relmomentum40': 20.489, 'relmomentum80': 16.919}
ann. std {'relmomentum10': 7.234, 'relmomentum20': 7.09, 'relmomentum40': 4.833, 'relmomentum80': 3.856}
ann. SR {'relmomentum10': -2.61, 'relmomentum20': -2.73, 'relmomentum40': 4.24, 'relmomentum80': 4.39}
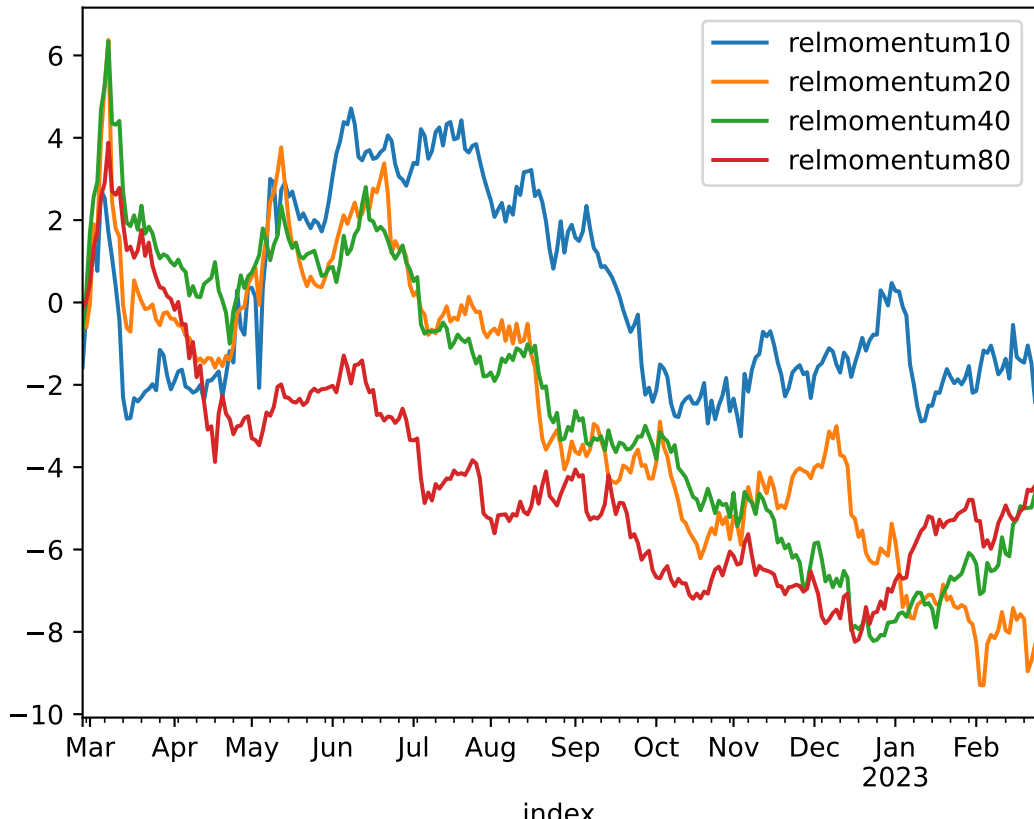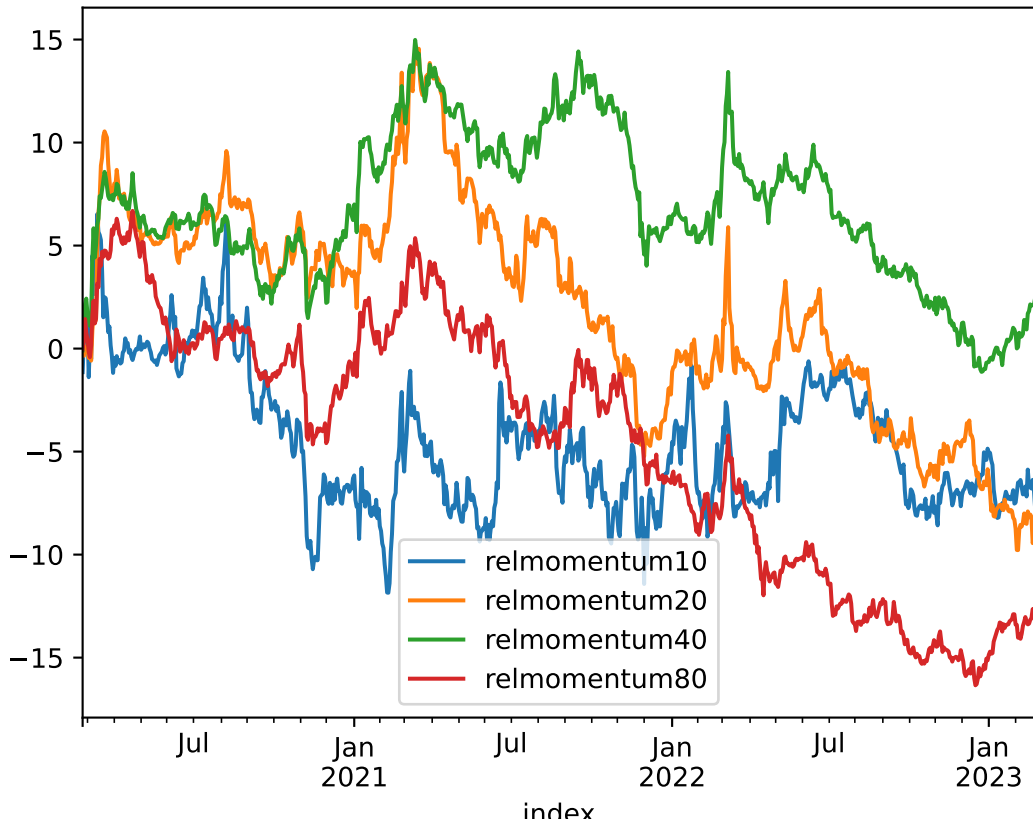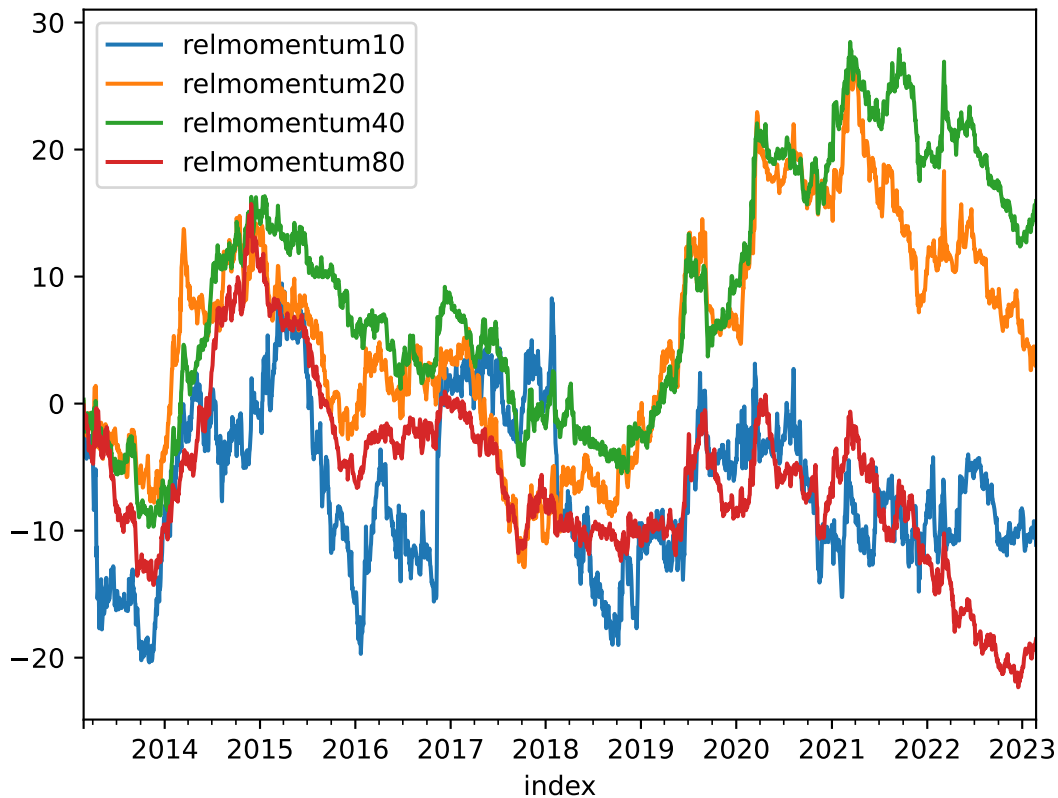
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -2.373, 'relmomentum20': -8.188, 'relmomentum40': -4.567, 'relmomentum80': -4.384}
ann. std {'relmomentum10': 8.735, 'relmomentum20': 8.451, 'relmomentum40': 6.57, 'relmomentum80': 5.488}
ann. SR {'relmomentum10': -0.27, 'relmomentum20': -0.97, 'relmomentum40': -0.7, 'relmomentum80': -0.8}

Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.53, 'relmomentum20': -2.877, 'relmomentum40': 0.802, 'relmomentum80': -4.105}
ann. std {'relmomentum10': 12.153, 'relmomentum20': 8.899, 'relmomentum40': 7.394, 'relmomentum80': 6.807}
ann. SR {'relmomentum10': -0.21, 'relmomentum20': -0.32, 'relmomentum40': 0.11, 'relmomentum80': -0.6}

Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -1.091, 'relmomentum20': 0.354, 'relmomentum40': 1.565, 'relmomentum80': -1.82}
ann. std {'relmomentum10': 12.924, 'relmomentum20': 8.925, 'relmomentum40': 7.268, 'relmomentum80': 6.687}
ann. SR {'relmomentum10': -0.08, 'relmomentum20': 0.04, 'relmomentum40': 0.22, 'relmomentum80': -0.27}
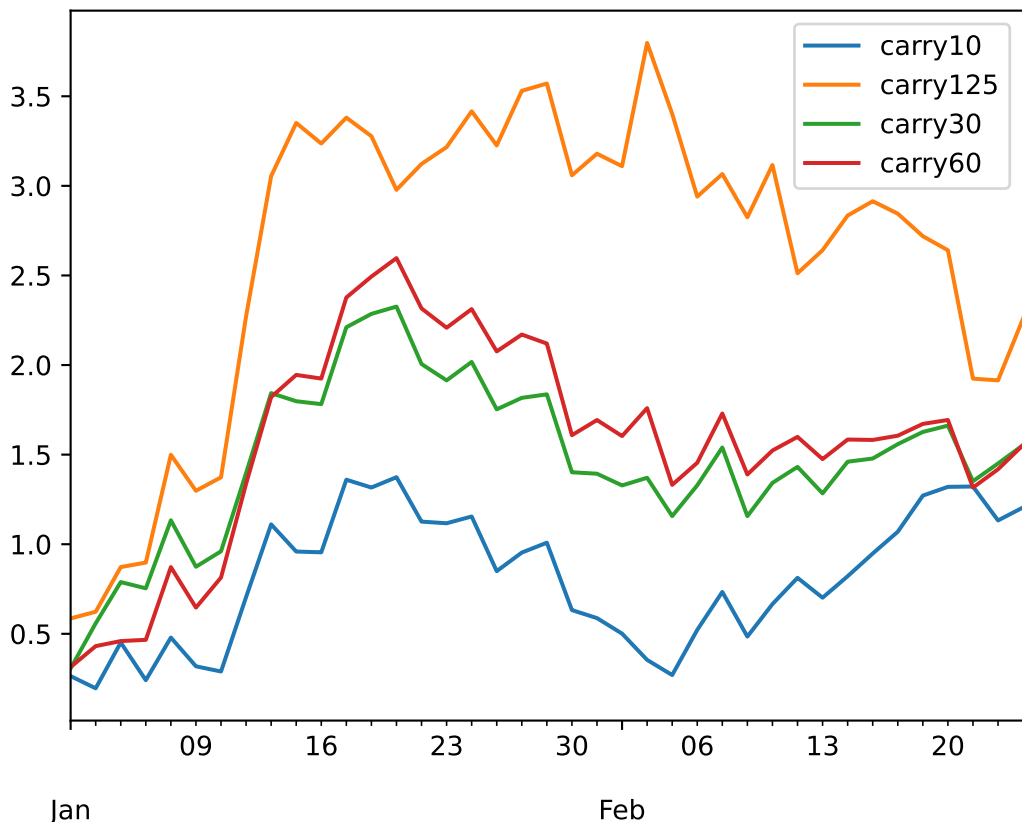
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.278, 'relmomentum20': 0.217, 'relmomentum40': 2.922, 'relmomentum80': 1.543}
ann. std {'relmomentum10': 13.404, 'relmomentum20': 11.503, 'relmomentum40': 10.781, 'relmomentum80': 11.049}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}
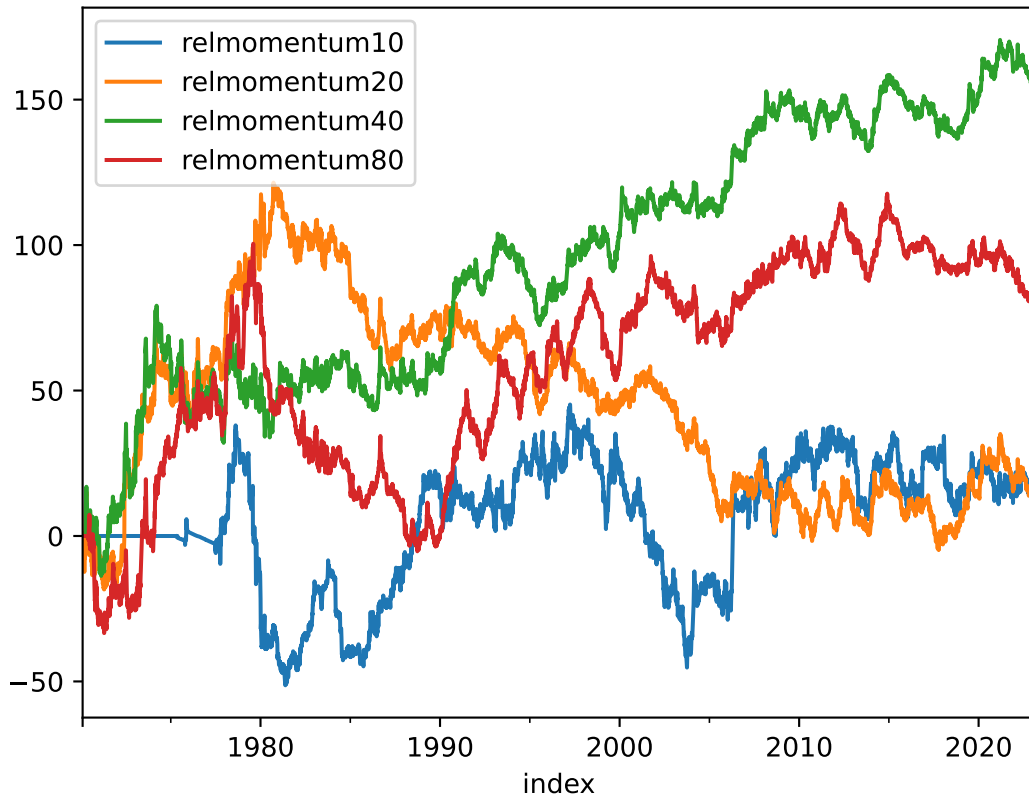
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 7.912, 'carry125': 14.833, 'carry30': 10.196, 'carry60': 10.196}
ann. std {'carry10': 3.153, 'carry125': 5.744, 'carry30': 3.516, 'carry60': 3.793}
ann. SR {'carry10': 2.51, 'carry125': 2.58, 'carry30': 2.9, 'carry60': 2.69}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -2.915, 'carry125': -3.172, 'carry30': -1.553, 'carry60': -0.558}
ann. std {'carry10': 6.564, 'carry125': 7.206, 'carry30': 6.249, 'carry60': 6.463}
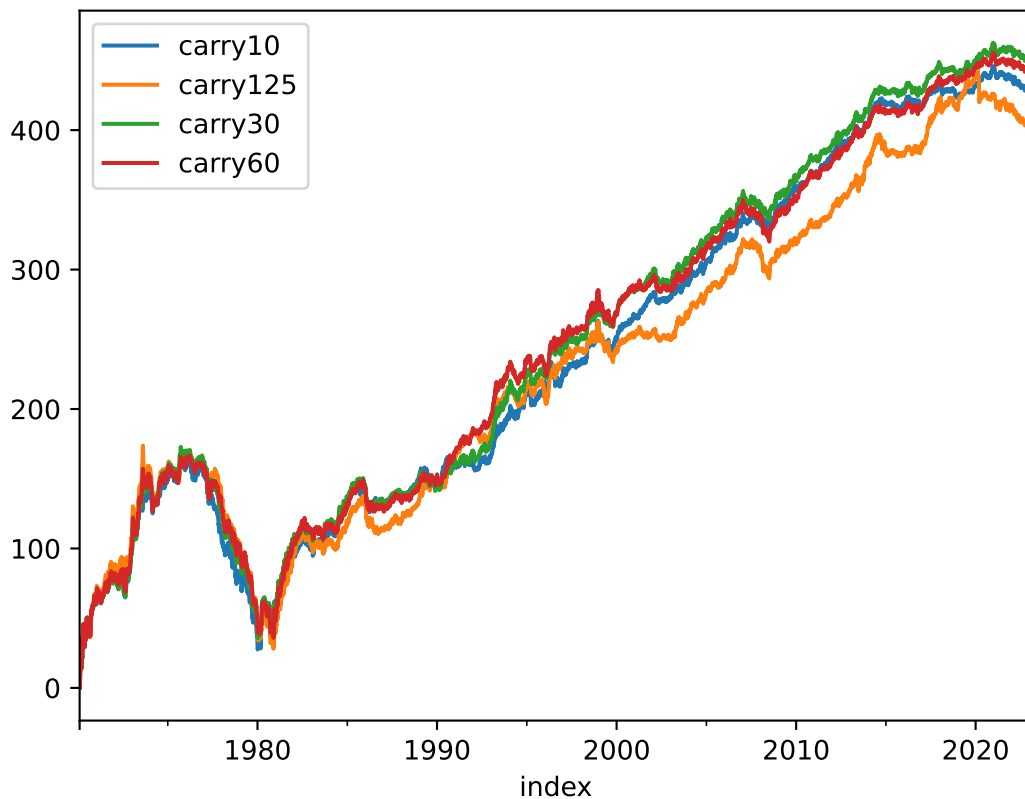ann. SR {'carry10': -0.44, 'carry125': -0.44, 'carry30': -0.25, 'carry60': -0.09}
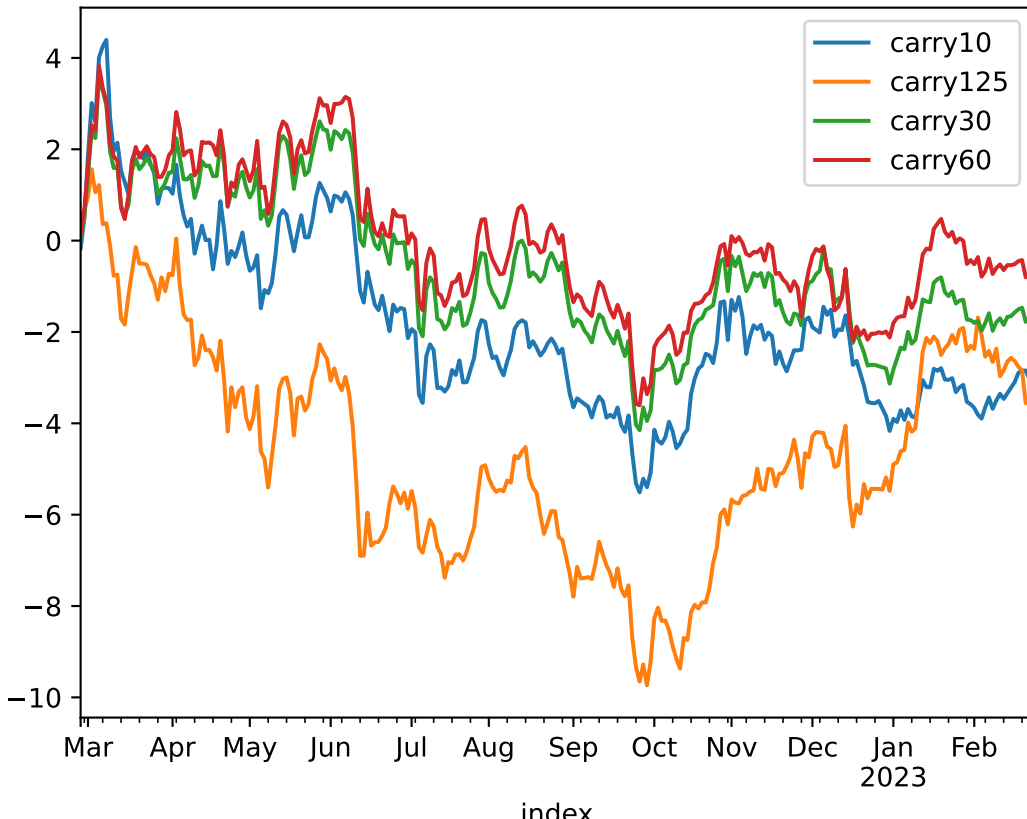
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.533, 'carry125': -10.219, 'carry30': 0.145, 'carry60': -0.851}
ann. std {'carry10': 6.775, 'carry125': 9.268, 'carry30': 6.571, 'carry60': 6.517}
ann. SR {'carry10': -0.08, 'carry125': -1.1, 'carry30': 0.02, 'carry60': -0.13}
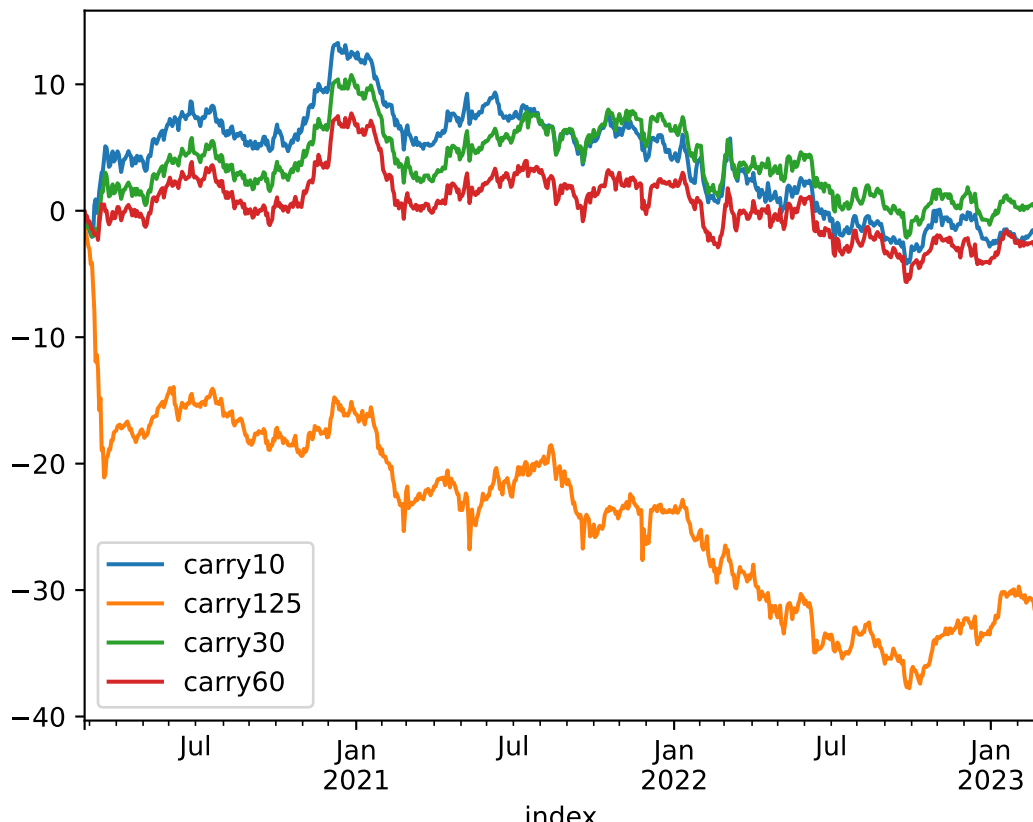
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.521, 'carry125': 4.759, 'carry30': 4.768, 'carry60': 4.977}
ann. std {'carry10': 6.385, 'carry125': 9.262, 'carry30': 6.494, 'carry60': 6.461}
ann. SR {'carry10': 0.55, 'carry125': 0.51, 'carry30': 0.73, 'carry60': 0.77}
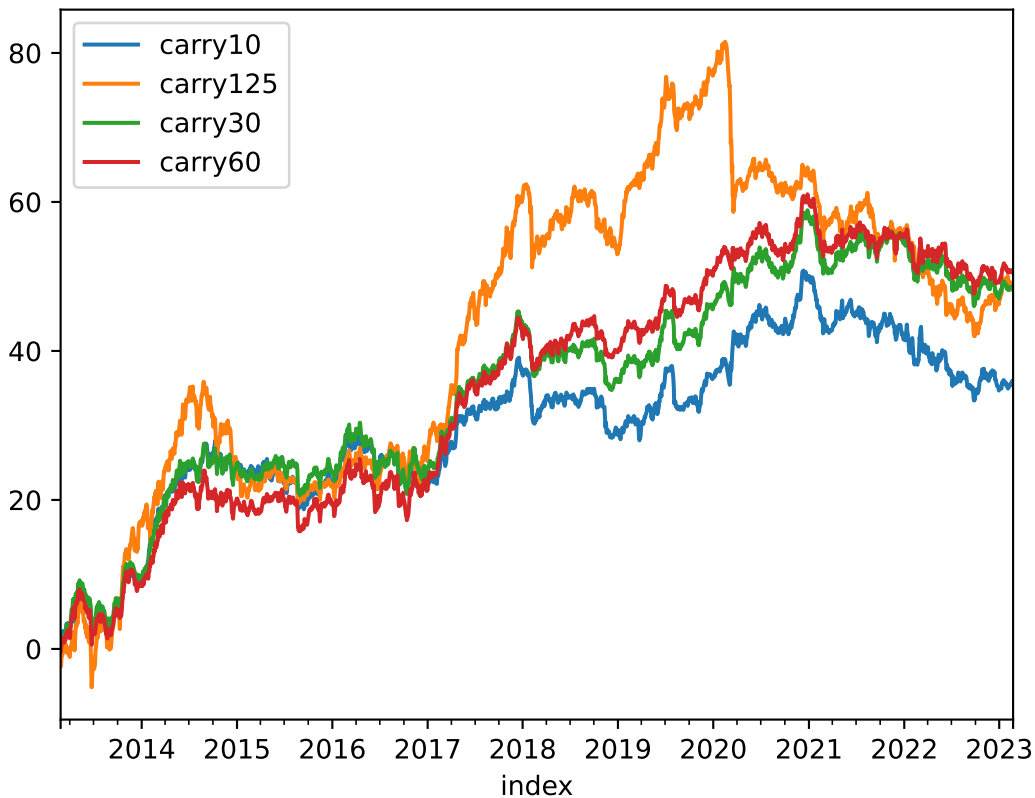
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.968, 'carry125': 7.579, 'carry30': 8.364, 'carry60': 8.227}
ann. std {'carry10': 11.896, 'carry125': 12.175, 'carry30': 11.916, 'carry60': 11.87}
ann. SR {'carry10': 0.67, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}

Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 23.399}
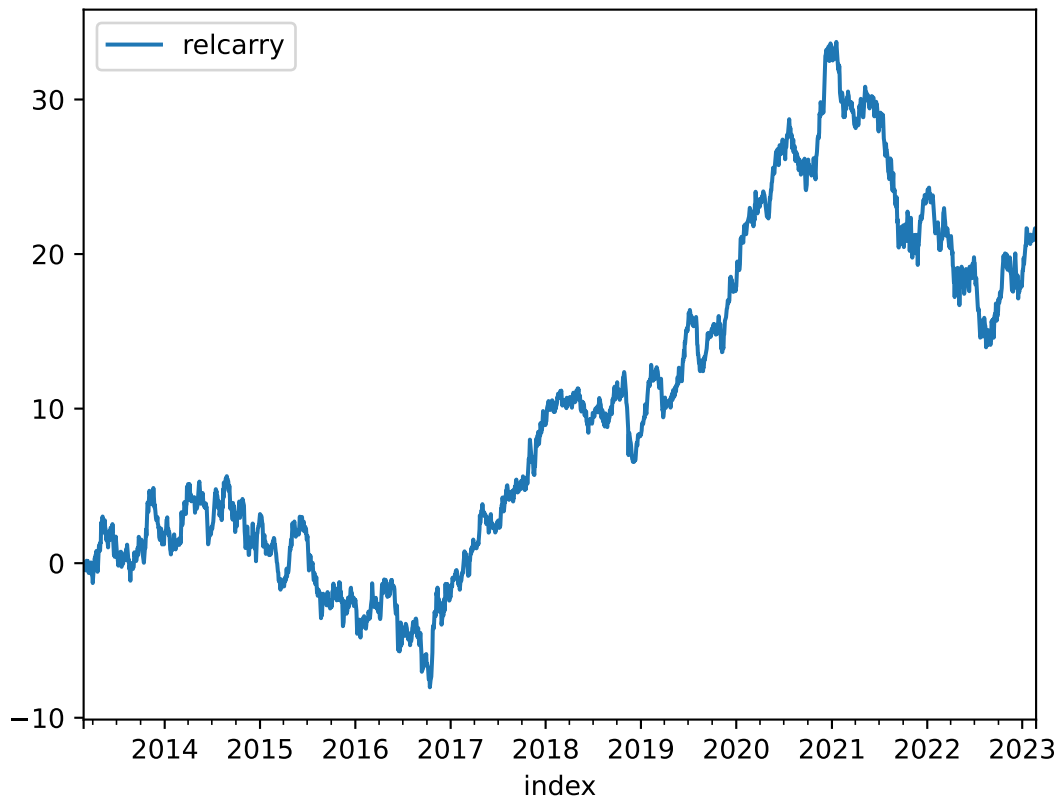ann. std {'relcarry': 4.493}
ann. SR {'relcarry': 5.21}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 0.671}
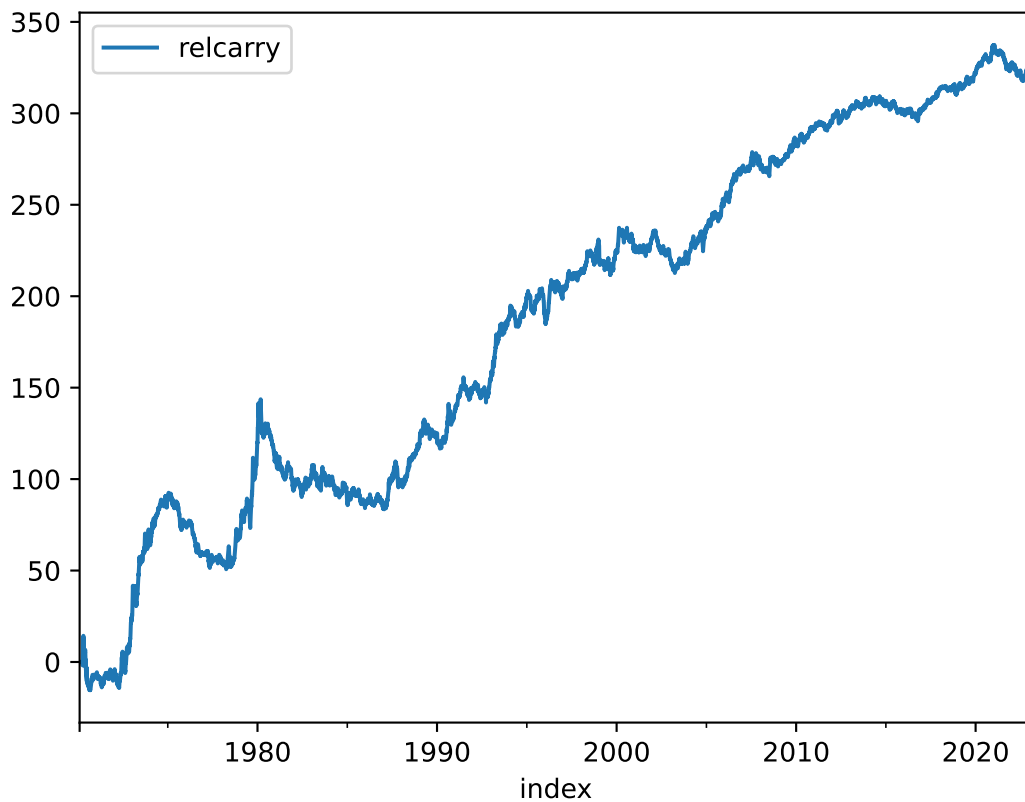ann. std {'relcarry': 7.147}
ann. SR {'relcarry': 0.09}
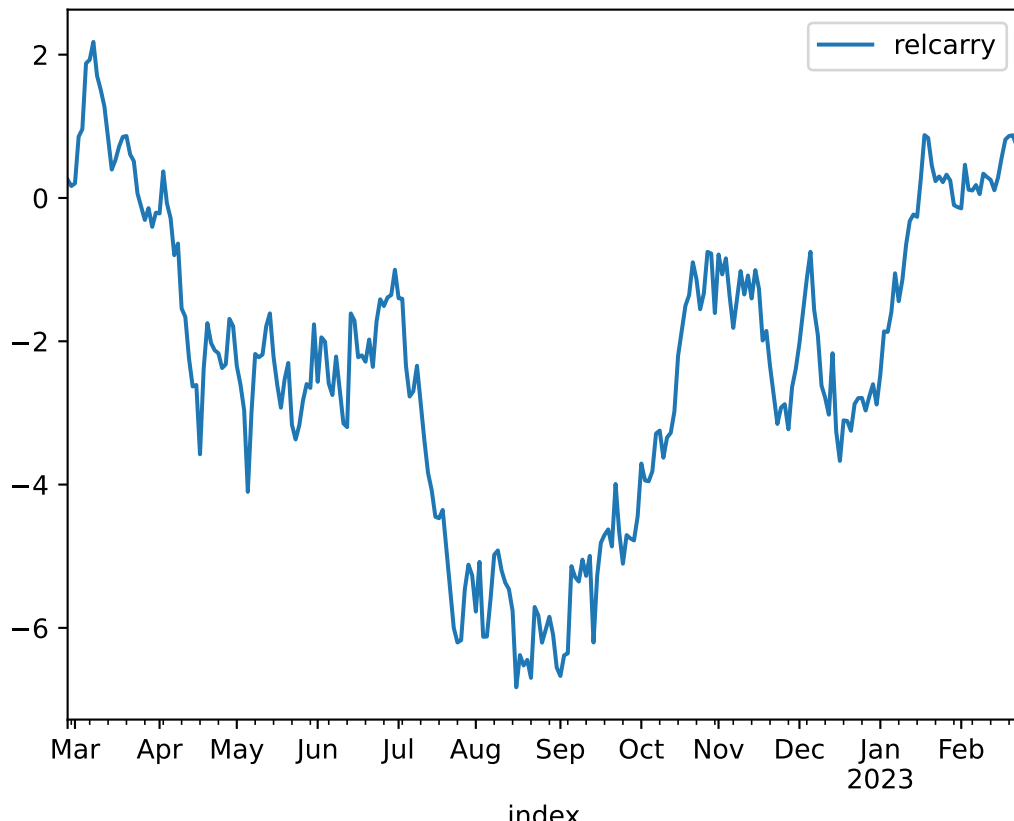
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.472}
ann. std {'relcarry': 6.793}
ann. SR {'relcarry': -0.07}
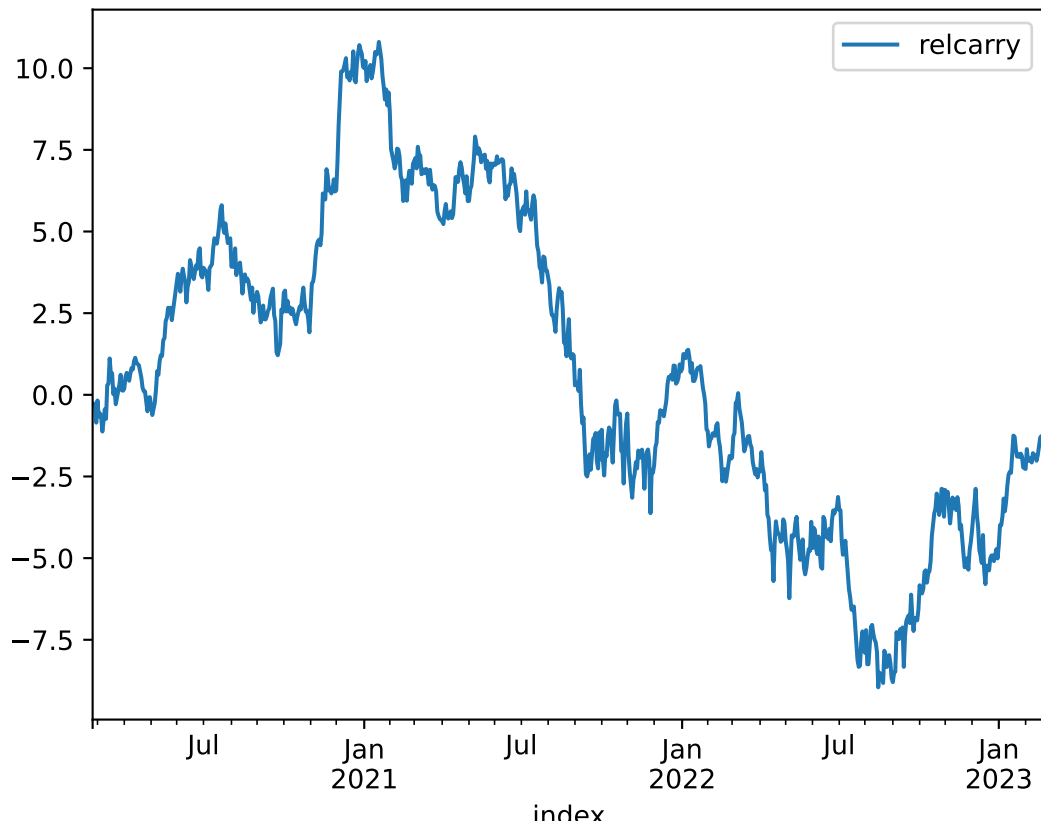
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.107}
ann. std {'relcarry': 5.988}
ann. SR {'relcarry': 0.35}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.013}
ann. std {'relcarry': 9.977}
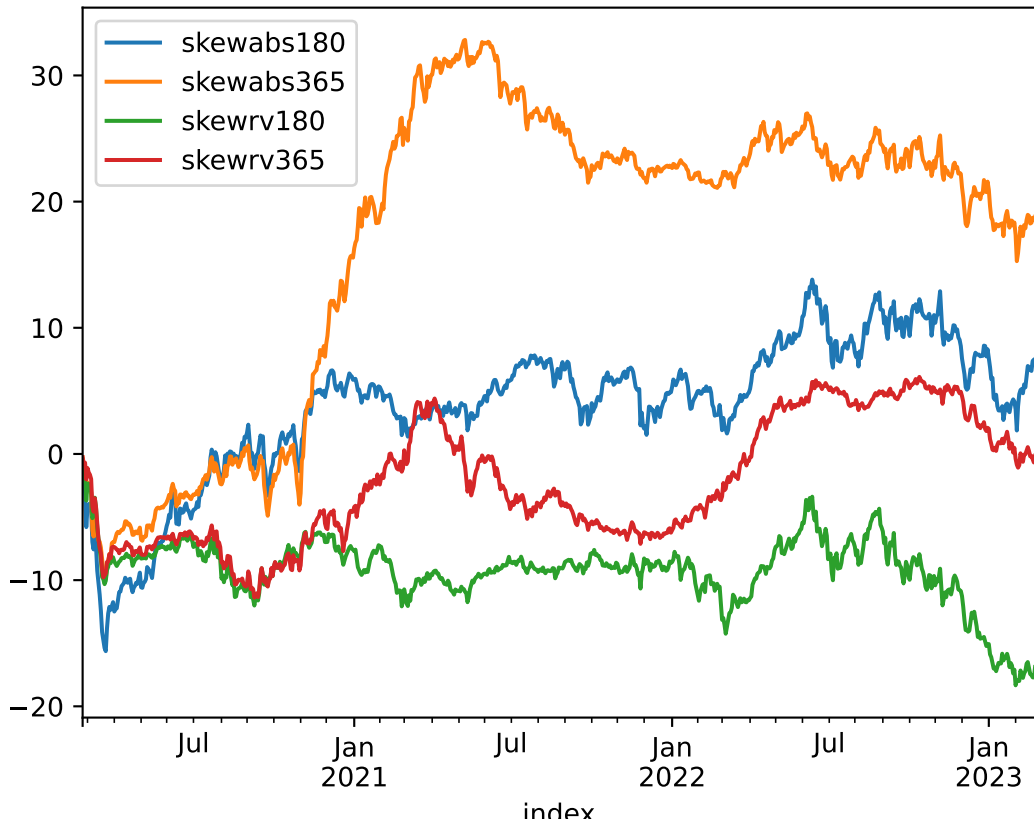ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -5.017, 'skewabs365': -18.199, 'skewrv180': -11.833, 'skewrv365': -14.552}
ann. std {'skewabs180': 11.327, 'skewabs365': 10.96, 'skewrv180': 7.279, 'skewrv365': 6.851}
ann. SR {'skewabs180': -0.44, 'skewabs365': -1.66, 'skewrv180': -1.63, 'skewrv365': -2.12}
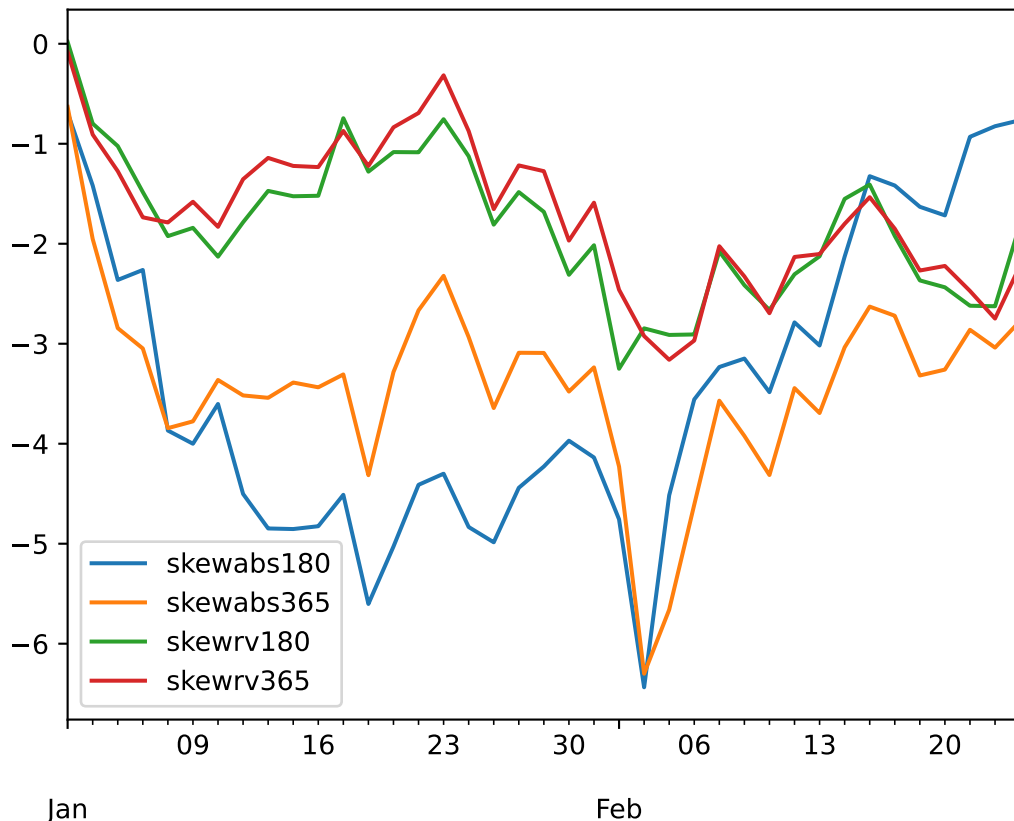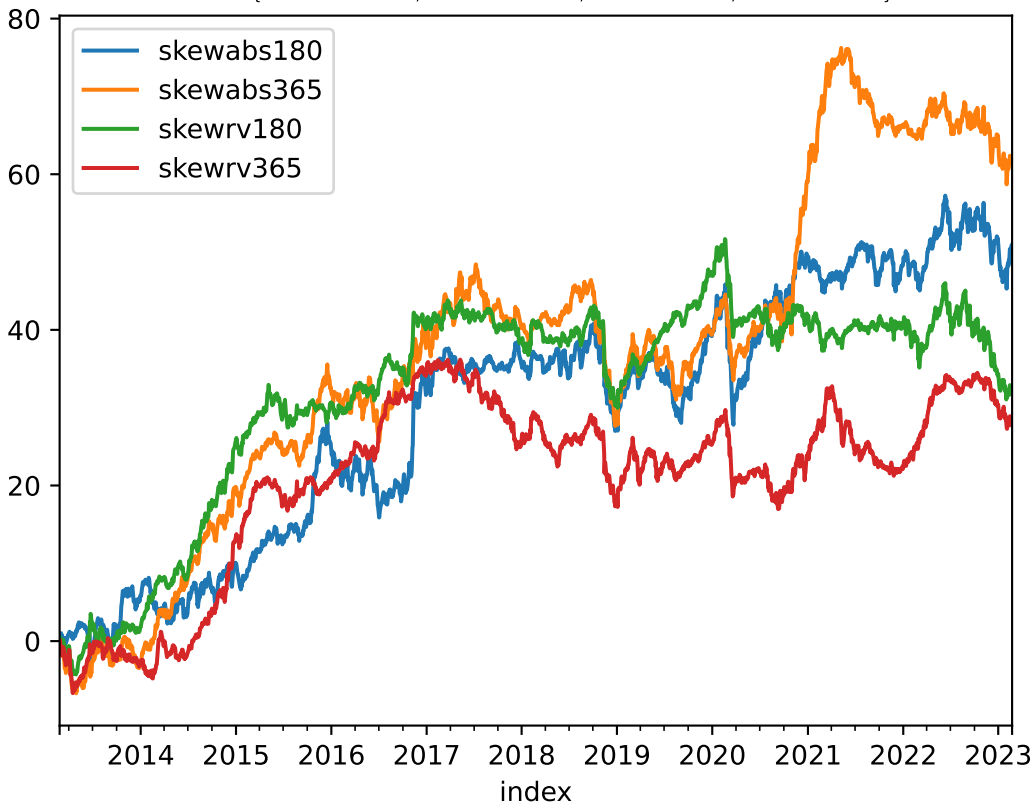
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 4.32, 'skewabs365': -2.415, 'skewrv180': -6.141, 'skewrv365': 2.957}
ann. std {'skewabs180': 10.523, 'skewabs365': 8.889, 'skewrv180': 9.208, 'skewrv365': 5.373}
ann. SR {'skewabs180': 0.41, 'skewabs365': -0.27, 'skewrv180': -0.67, 'skewrv365': 0.55}
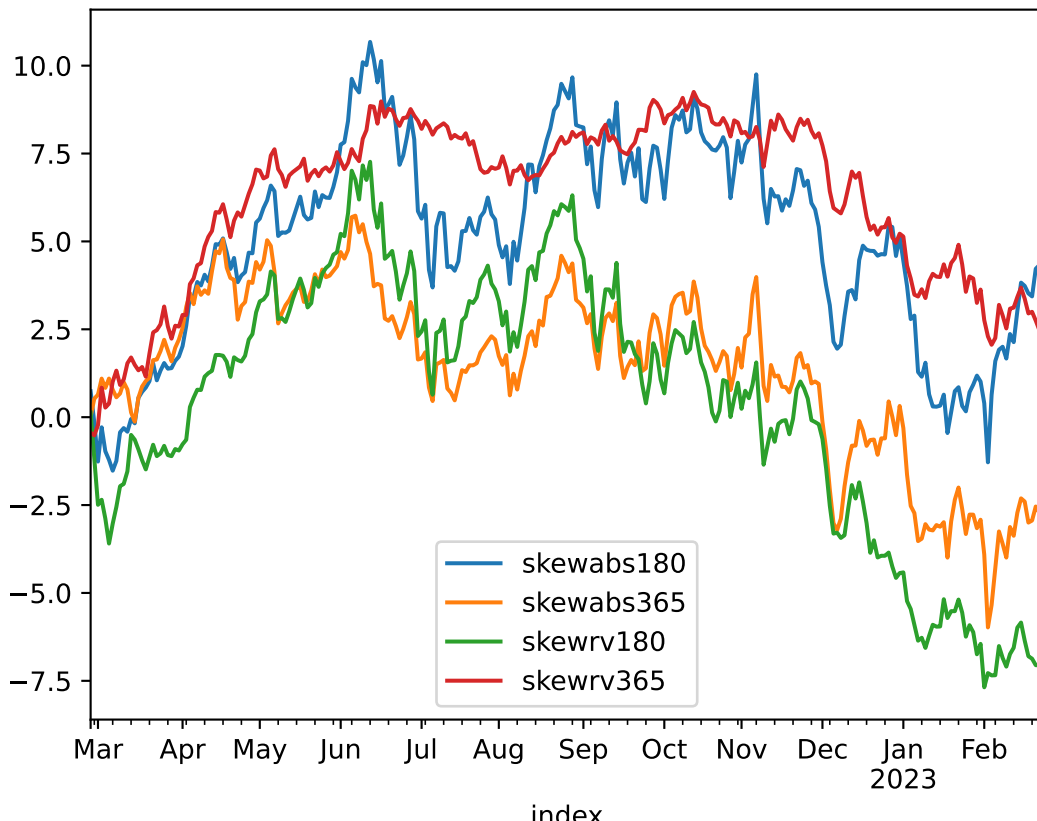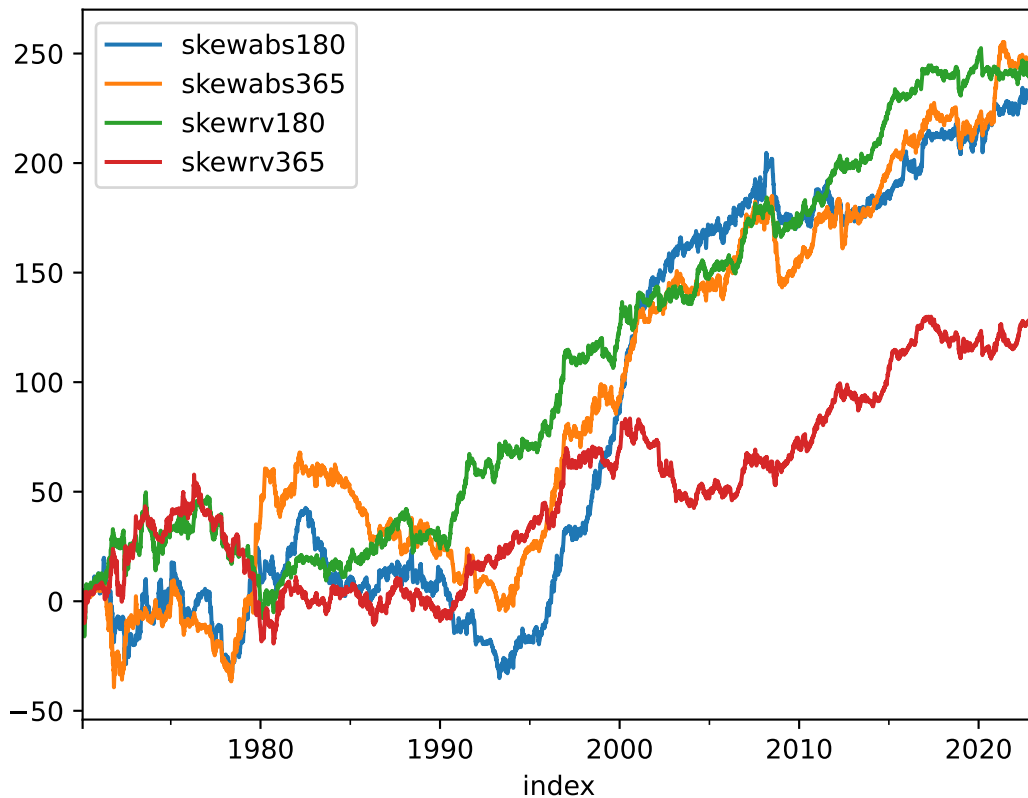
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 2.463, 'skewabs365': 6.15, 'skewrv180': -5.521, 'skewrv365': -0.046}
ann. std {'skewabs180': 9.65, 'skewabs365': 8.991, 'skewrv180': 7.678, 'skewrv365': 6.622}
ann. SR {'skewabs180': 0.26, 'skewabs365': 0.68, 'skewrv180': -0.72, 'skewrv365': -0.01}
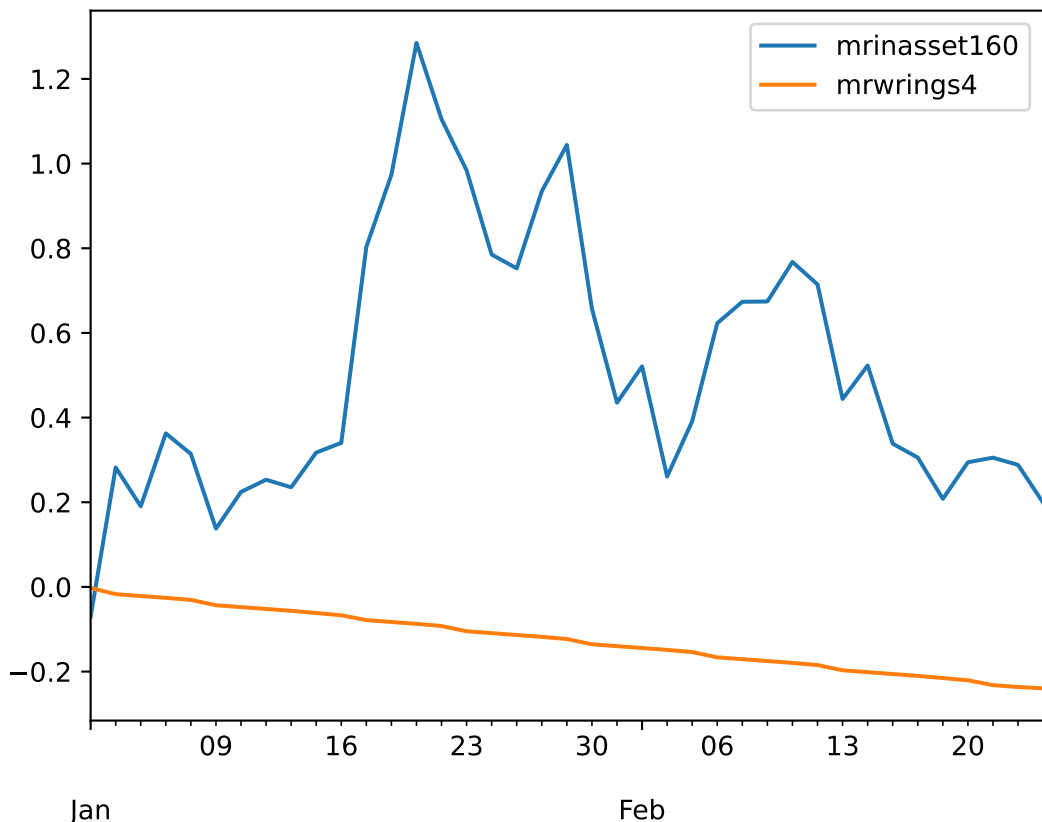
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.001, 'skewabs365': 6.106, 'skewrv180': 3.189, 'skewrv365': 2.769}
ann. std {'skewabs180': 8.071, 'skewabs365': 8.022, 'skewrv180': 6.56, 'skewrv365': 6.149}
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.76, 'skewrv180': 0.49, 'skewrv365': 0.45}
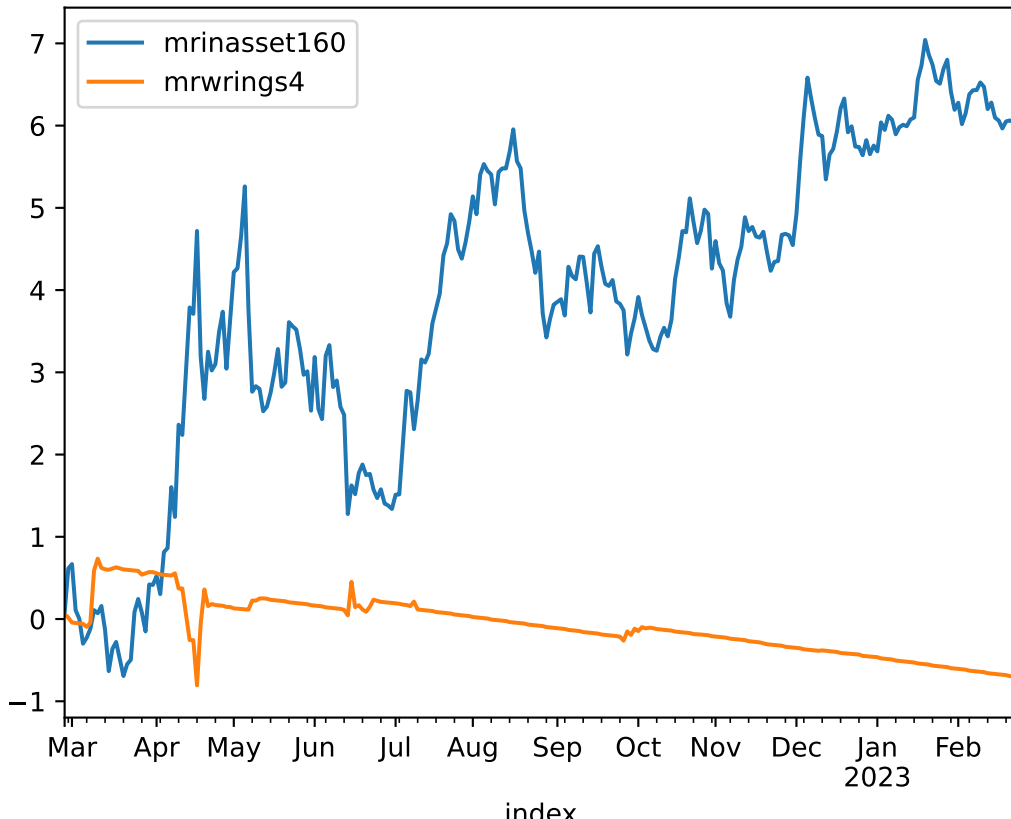
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.218, 'skewabs365': 4.462, 'skewrv180': 4.315, 'skewrv365': 2.255}
ann. std {'skewabs180': 10.778, 'skewabs365': 10.239, 'skewrv180': 9.451, 'skewrv365': 8.743}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.46, 'skewrv365': 0.26}
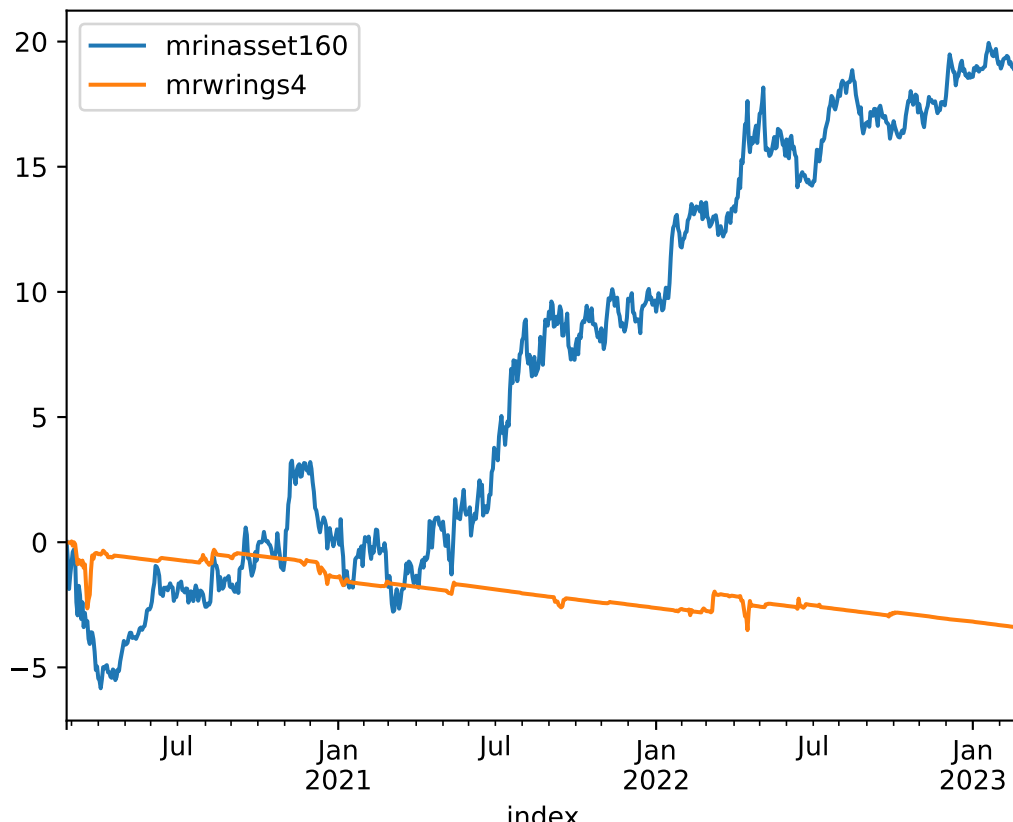
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.307, 'mrwrings4': -1.572}
ann. std {'mrinasset160': 2.829, 'mrwrings4': 0.053}
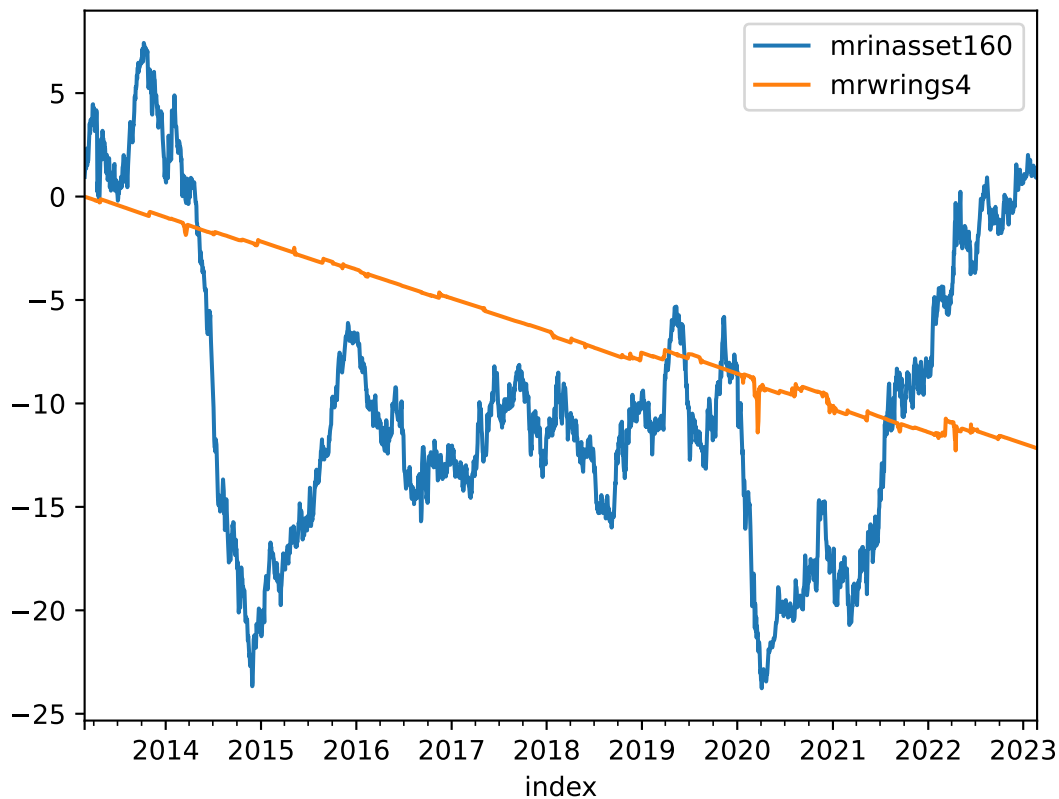ann. SR {'mrinasset160': 0.46, 'mrwrings4': -29.49}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 5.865, 'mrwrings4': -0.69}
ann. std {'mrinasset160': 5.598, 'mrwrings4': 1.442}
ann. SR {'mrinasset160': 1.05, 'mrwrings4': -0.48}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.166, 'mrwrings4': -1.114}
ann. std {'mrinasset160': 6.609, 'mrwrings4': 1.515}
ann. SR {'mrinasset160': 0.93, 'mrwrings4': -0.74}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': 0.091, 'mrwrings4': -1.194}
ann. std {'mrinasset160': 6.505, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': 0.01, 'mrwrings4': -1.33}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.134, 'mrwrings4': -2.313}
ann. std {'mrinasset160': 11.152, 'mrwrings4': 2.616}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.88}