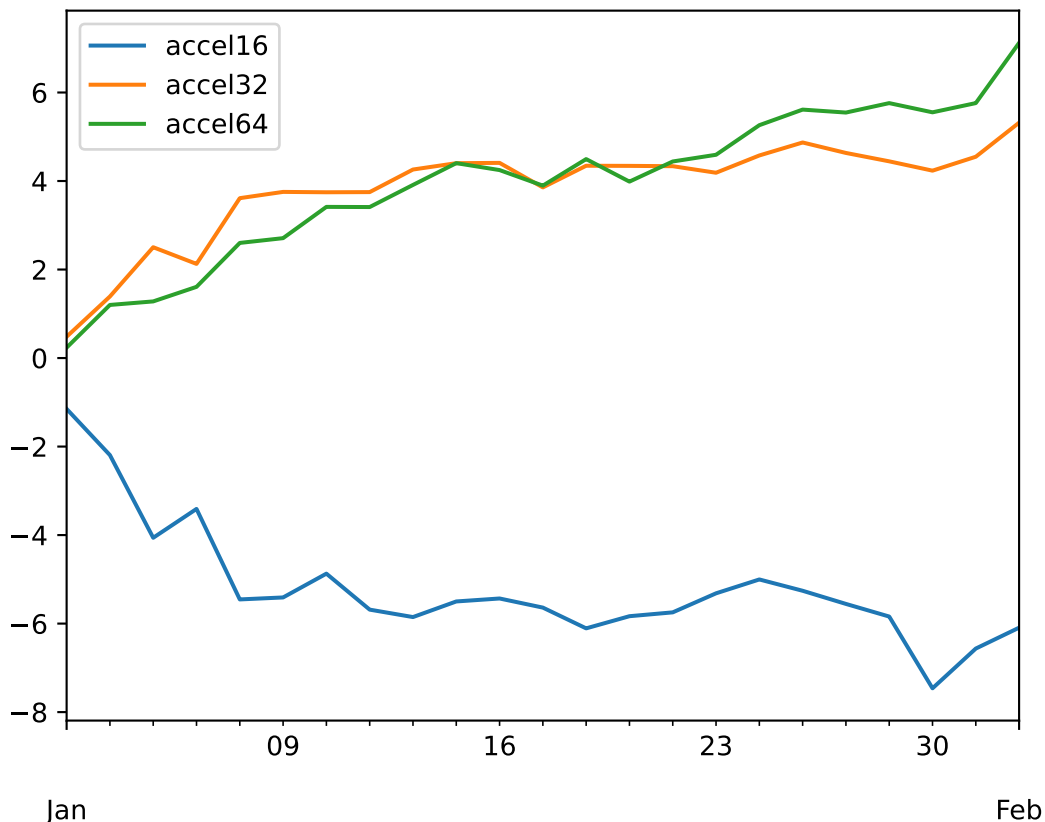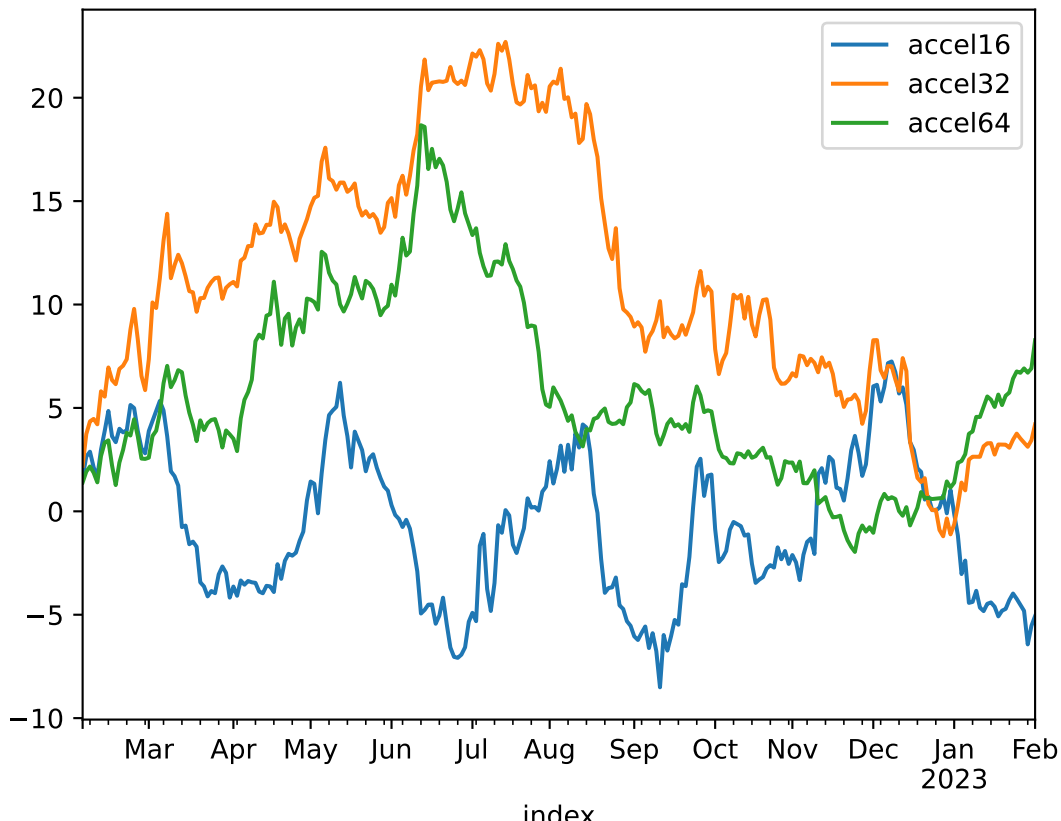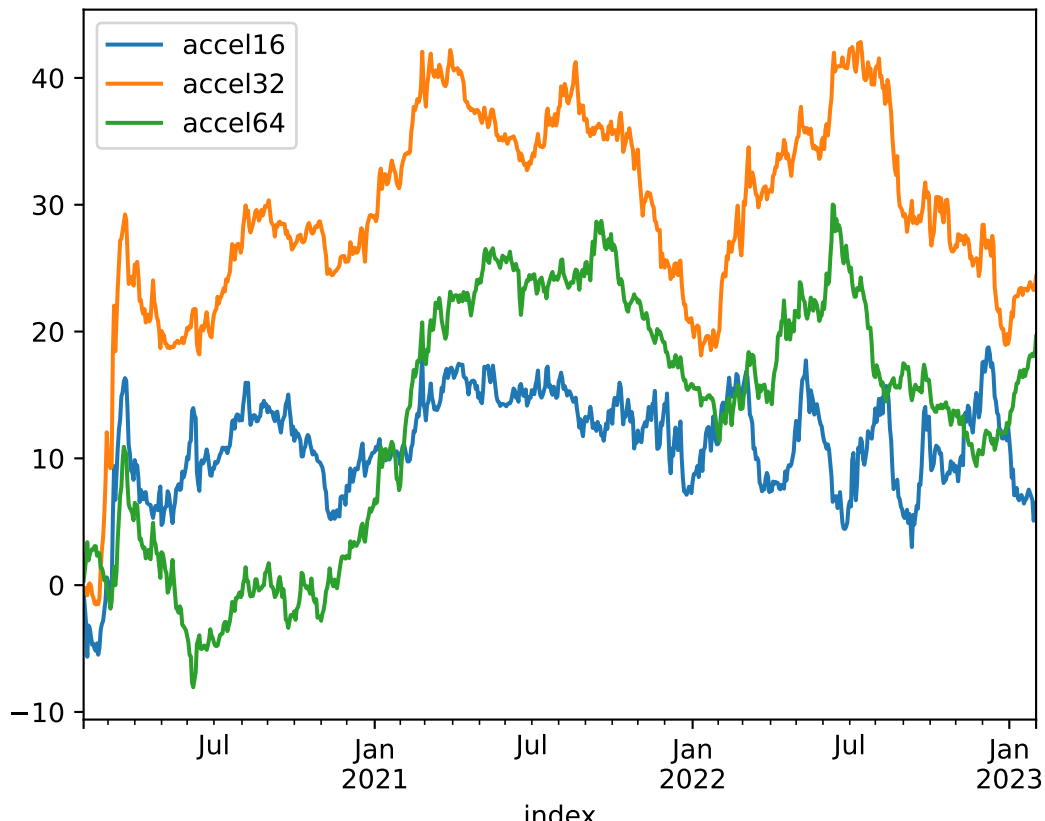Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -67.814, 'accel32': 59.191, 'accel64': 79.255}
ann. std {'accel16': 13.0, 'accel32': 7.891, 'accel64': 7.186}
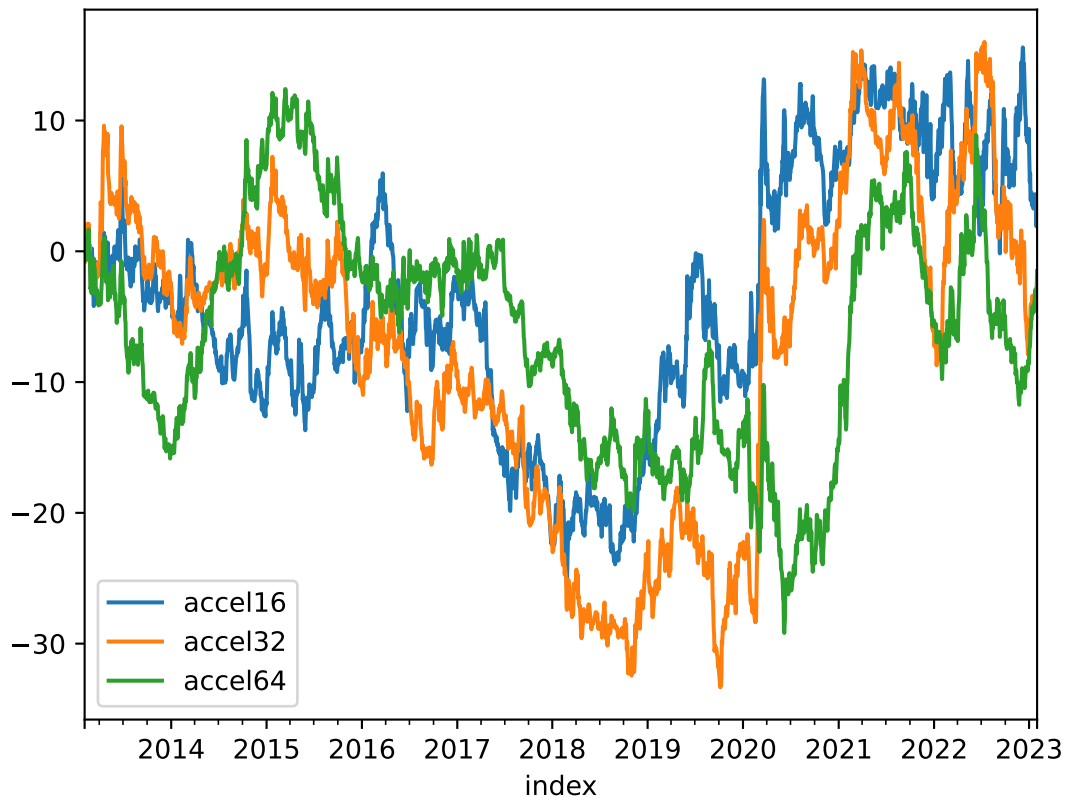ann. SR {'accel16': -5.22, 'accel32': 7.5, 'accel64': 11.03}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -4.987, 'accel32': 4.14, 'accel64': 8.144}
ann. std {'accel16': 16.074, 'accel32': 14.593, 'accel64': 11.752}
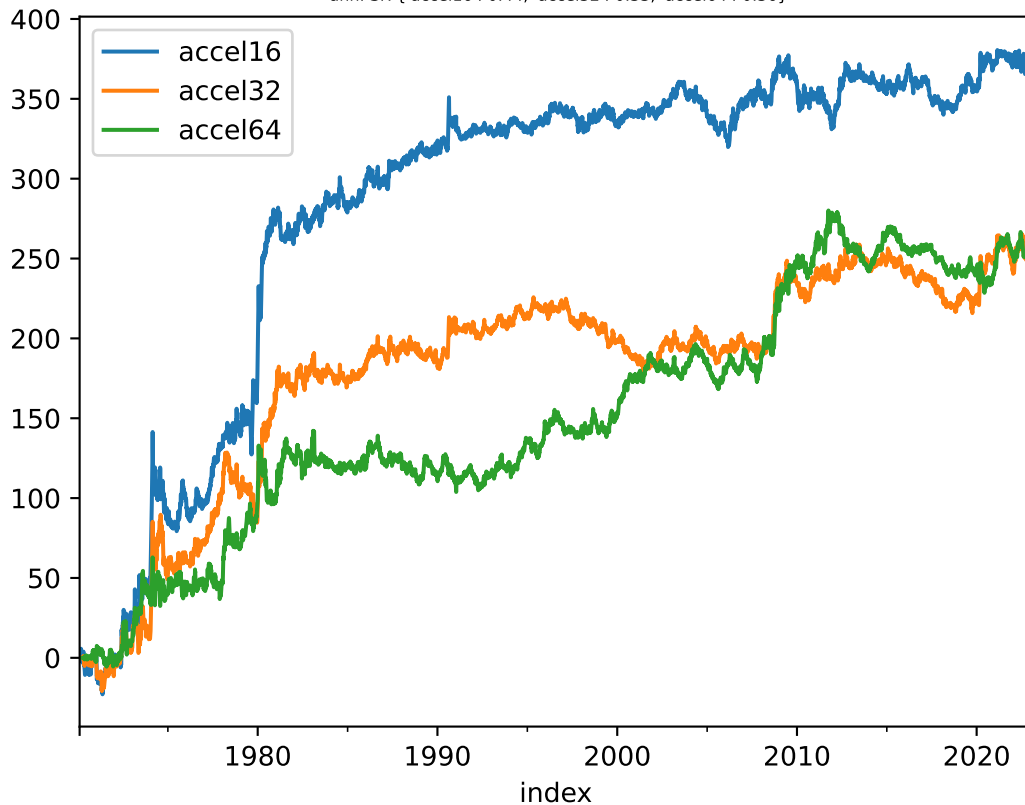ann. SR {'accel16': -0.31, 'accel32': 0.28, 'accel64': 0.69}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 2.108, 'accel32': 7.96, 'accel64': 6.415}
ann. std {'accel16': 14.933, 'accel32': 14.259, 'accel64': 11.417}
ann. SR {'accel16': 0.14, 'accel32': 0.56, 'accel64': 0.56}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.322, 'accel32': -0.244, 'accel64': -0.148}
ann. std {'accel16': 11.959, 'accel32': 11.186, 'accel64': 9.588}
ann. SR {'accel16': 0.03, 'accel32': -0.02, 'accel64': -0.02}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.831, 'accel32': 4.567, 'accel64': 4.744}
ann. std {'accel16': 15.694, 'accel32': 13.782, 'accel64': 13.301}
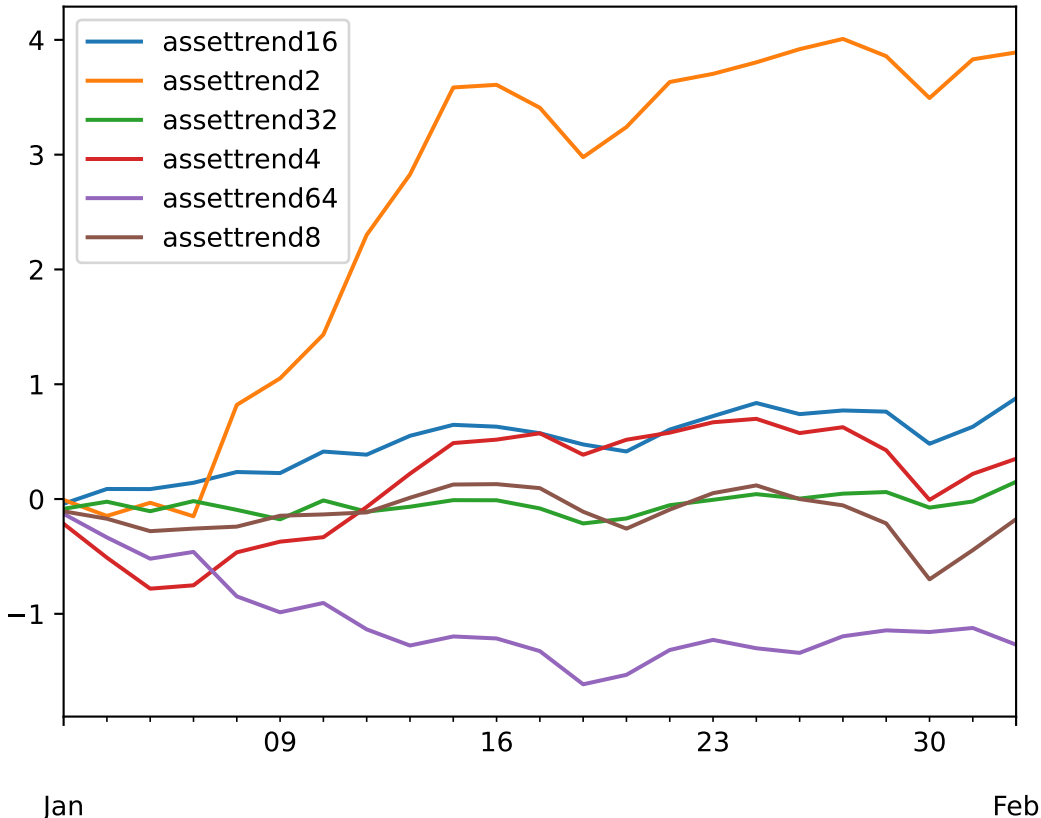ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.36}

Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 9.774, 'assettrend2': 43.303, 'assettrend32': 1.673, 'assettrend4': 3.907, 'assettrend64': -14.123, 'assettrend8': -1.954}
ann. std {'assettrend16': 1.933, 'assettrend2': 5.803, 'assettrend32': 1.429, 'assettrend4': 3.24, 'assettrend64': 2.393, 'assettrend8': 2.644}
ann. SR {'assettrend16': 5.06, 'assettrend2': 7.46, 'assettrend32': 1.17, 'assettrend4': 1.21, 'assettrend64': -5.9, 'assettrend8': -0.74}
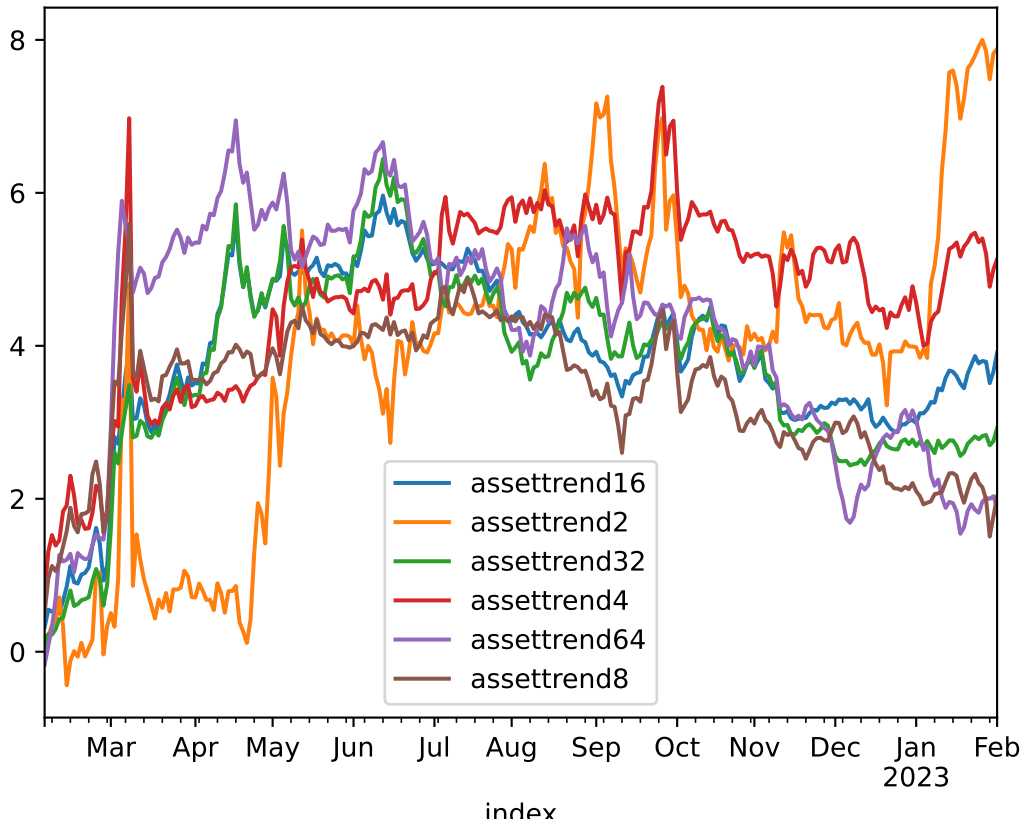
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 3.848, 'assettrend2': 7.761, 'assettrend32': 2.879, 'assettrend4': 5.051, 'assettrend64': 1.859, 'assettrend8': 1.999}
ann. std {'assettrend16': 2.989, 'assettrend2': 7.555, 'assettrend32': 3.193, 'assettrend4': 5.653, 'assettrend64': 3.775, 'assettrend8': 3.729}
ann. SR {'assettrend16': 1.29, 'assettrend2': 1.03, 'assettrend32': 0.9, 'assettrend4': 0.89, 'assettrend64': 0.49, 'assettrend8': 0.54}
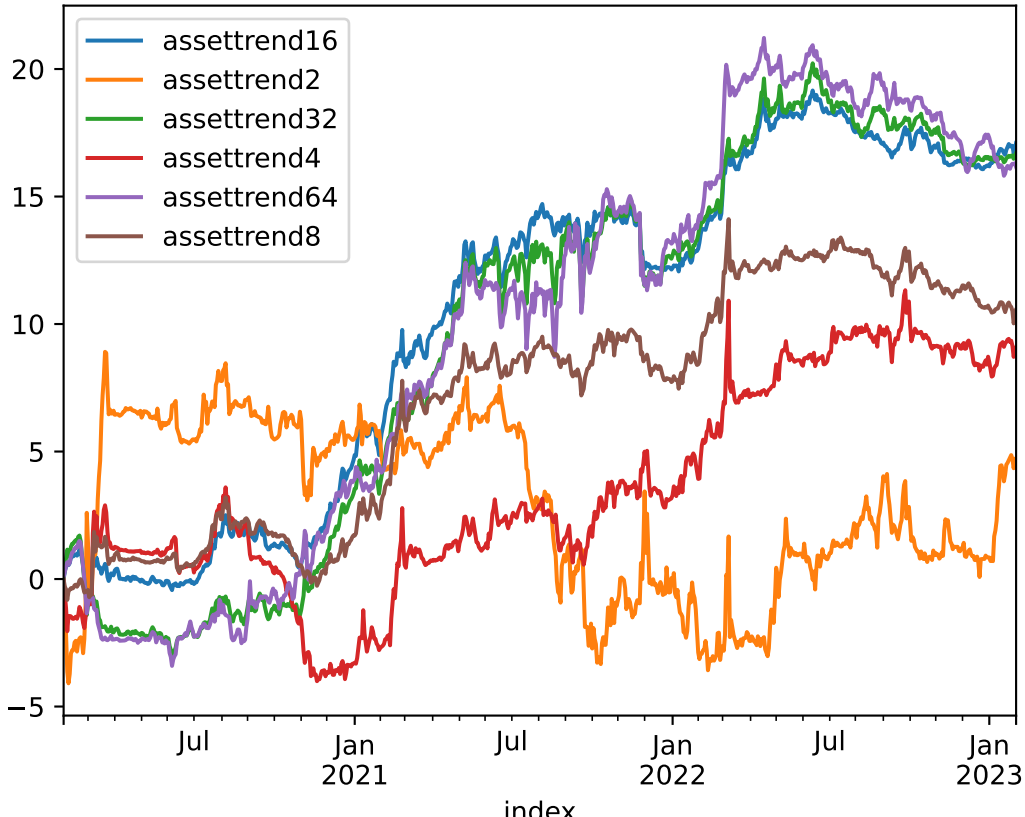
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.591, 'assettrend2': 1.551, 'assettrend32': 5.461, 'assettrend4': 2.966, 'assettrend64': 5.283, 'assettrend8': 3.449}
ann. std {'assettrend16': 3.523, 'assettrend2': 7.75, 'assettrend32': 4.342, 'assettrend4': 5.326, 'assettrend64': 5.118, 'assettrend8': 3.733}
ann. SR {'assettrend16': 1.59, 'assettrend2': 0.2, 'assettrend32': 1.26, 'assettrend4': 0.56, 'assettrend64': 1.03, 'assettrend8': 0.92}
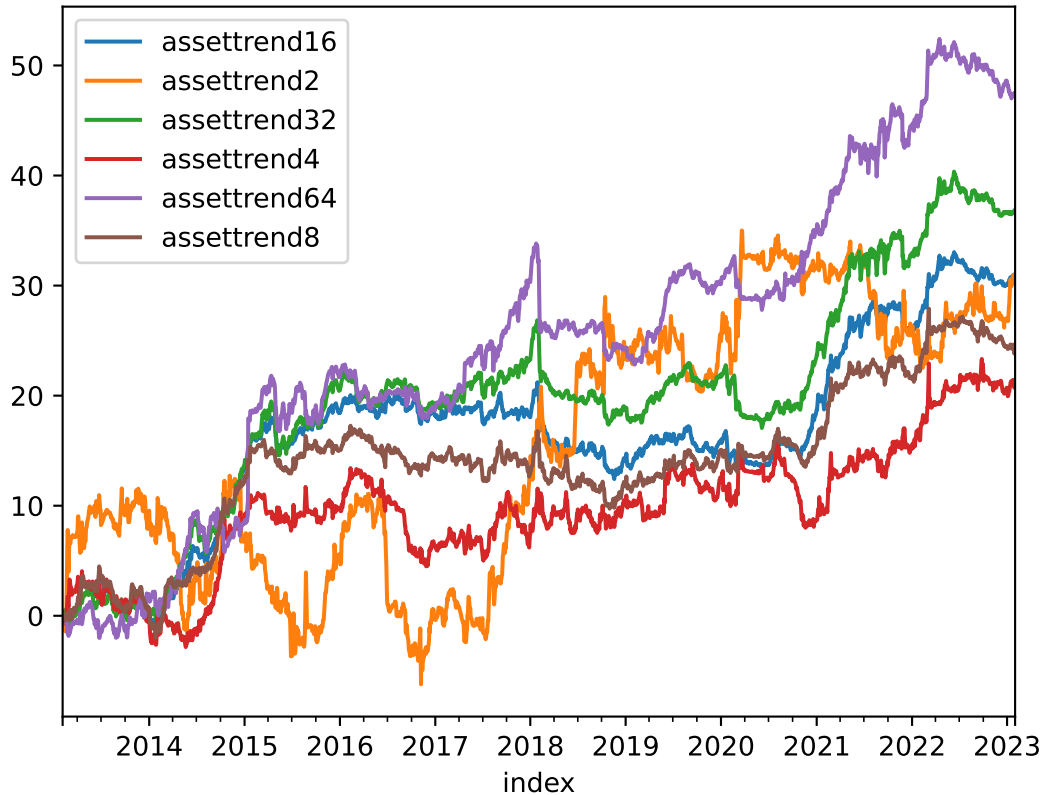
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 3.041, 'assettrend2': 3.028, 'assettrend32': 3.616, 'assettrend4': 2.069, 'assettrend64': 4.648, 'assettrend8': 2.389}
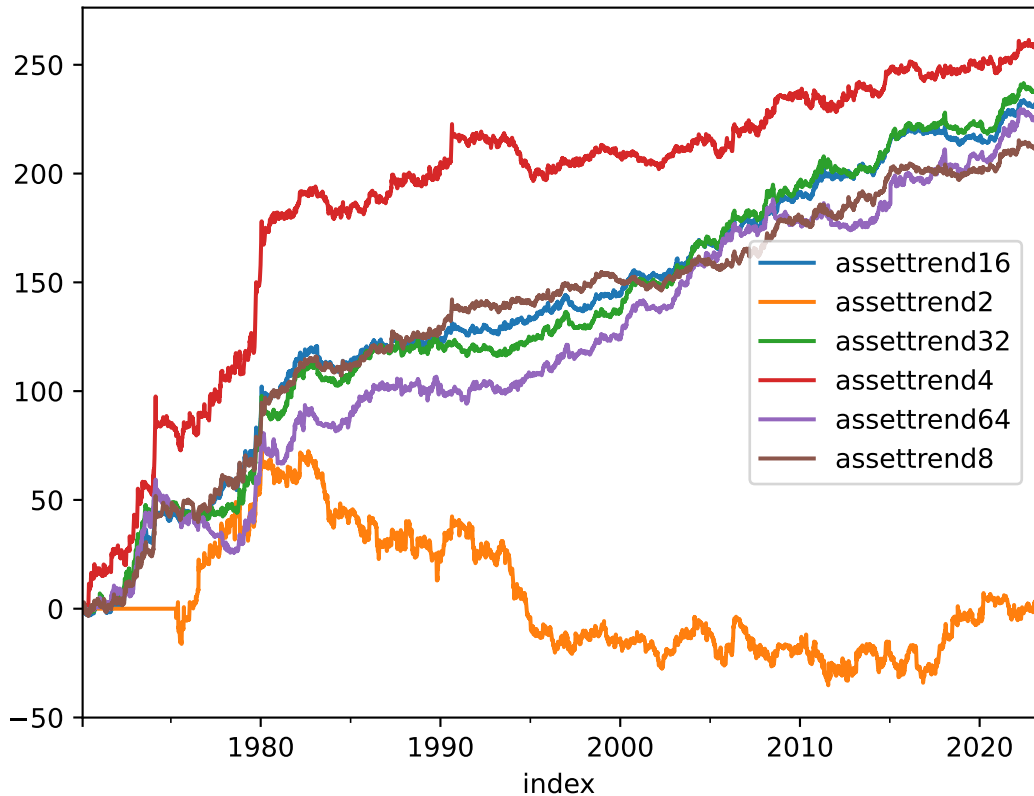ann. std {'assettrend16': 3.263, 'assettrend2': 8.393, 'assettrend32': 3.73, 'assettrend4': 5.006, 'assettrend64': 5.287, 'assettrend8': 3.567}
ann. SR {'assettrend16': 0.93, 'assettrend2': 0.36, 'assettrend32': 0.97, 'assettrend4': 0.41, 'assettrend64': 0.88, 'assettrend8': 0.67}

Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.29, 'assettrend2': 0.056, 'assettrend32': 4.407, 'assettrend4': 4.799, 'assettrend64': 4.16, 'assettrend8': 3.92}
ann. std {'assettrend16': 4.647, 'assettrend2': 10.024, 'assettrend32': 4.874, 'assettrend4': 7.342, 'assettrend64': 5.447, 'assettrend8': 5.024}
ann. SR {'assettrend16': 0.92, 'assettrend2': 0.01, 'assettrend32': 0.9, 'assettrend4': 0.65, 'assettrend64': 0.76, 'assettrend8': 0.78}
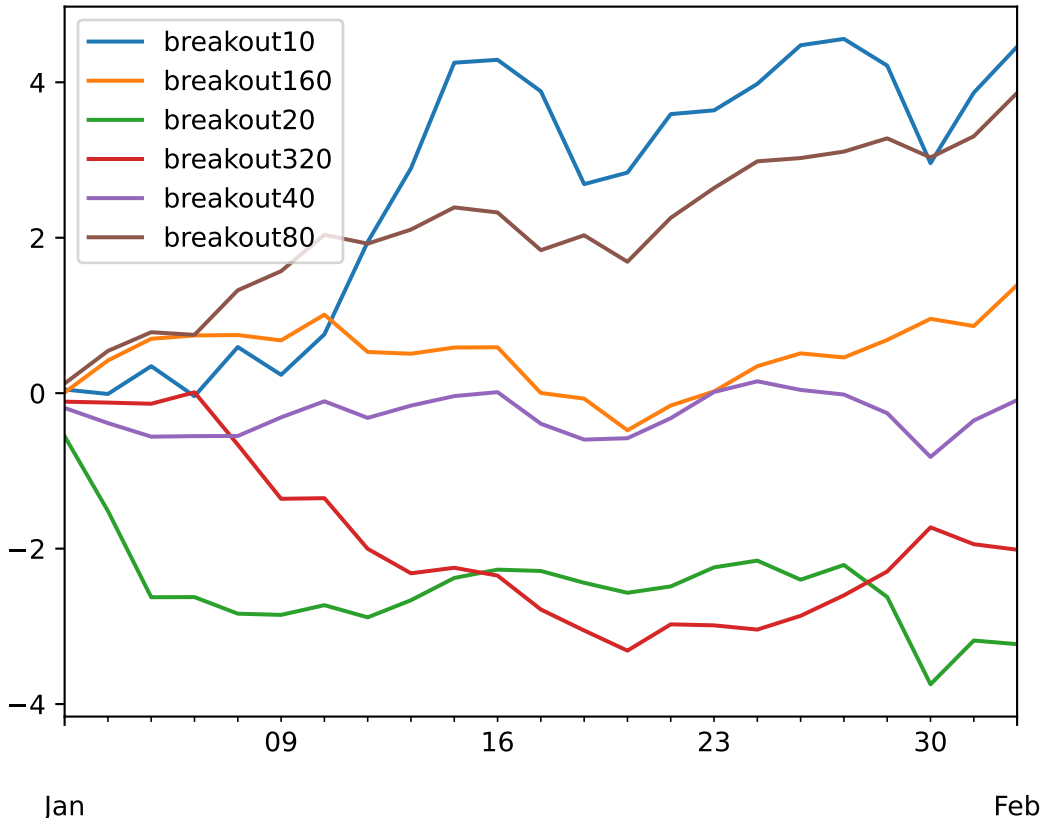
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 49.613, 'breakout160': 15.478, 'breakout20': -35.943, 'breakout320': -22.416, 'breakout40': -0.995, 'breakout80': 42.991}
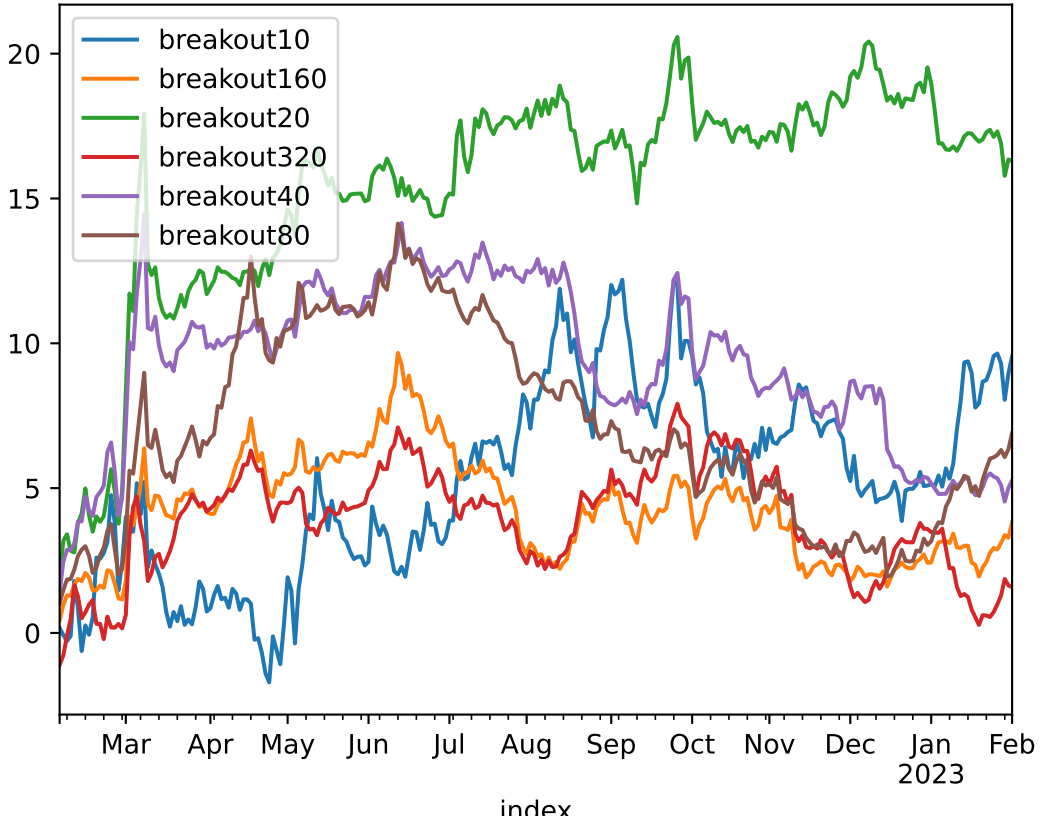ann. std {'breakout10': 10.675, 'breakout160': 4.468, 'breakout20': 6.991, 'breakout320': 5.233, 'breakout40': 4.005, 'breakout80': 4.573}
ann. SR {'breakout10': 4.65, 'breakout160': 3.46, 'breakout20': -5.14, 'breakout320': -4.28, 'breakout40': -0.25, 'breakout80': 9.4}
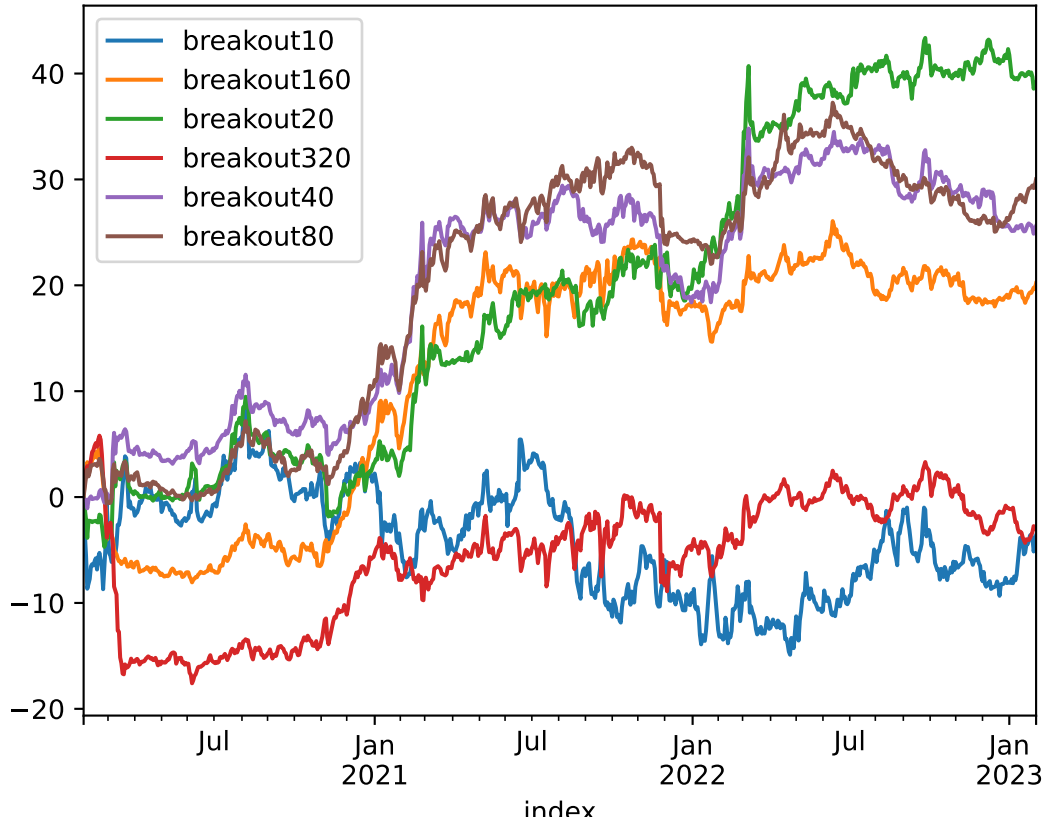
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 9.4, 'breakout160': 3.755, 'breakout20': 16.047, 'breakout320': 1.552, 'breakout40': 5.185, 'breakout80': 6.794}
ann. std {'breakout10': 12.742, 'breakout160': 6.898, 'breakout20': 11.779, 'breakout320': 7.08, 'breakout40': 9.389, 'breakout80': 7.909}
ann. SR {'breakout10': 0.74, 'breakout160': 0.54, 'breakout20': 1.36, 'breakout320': 0.22, 'breakout40': 0.55, 'breakout80': 0.86}
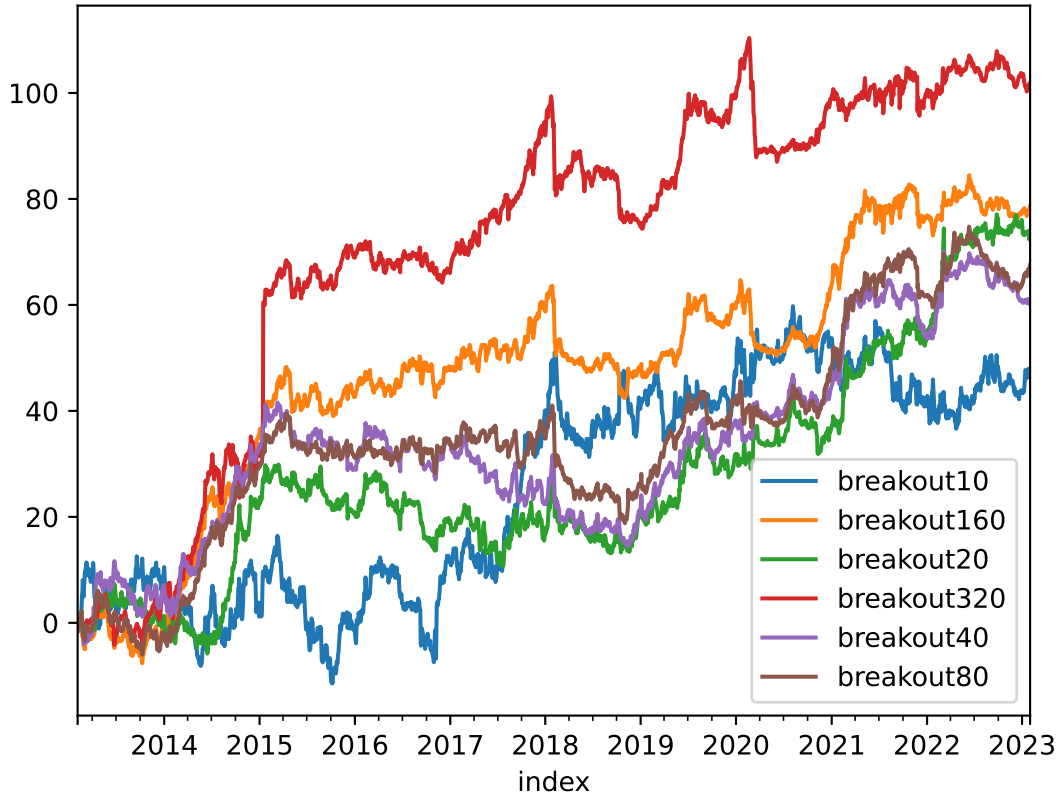
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -1.191, 'breakout160': 6.607, 'breakout20': 12.779, 'breakout320': -0.991, 'breakout40': 8.371, 'breakout80': 9.813}
ann. std {'breakout10': 14.145, 'breakout160': 9.53, 'breakout20': 11.45, 'breakout320': 10.597, 'breakout40': 9.882, 'breakout80': 9.255}
ann. SR {'breakout10': -0.08, 'breakout160': 0.69, 'breakout20': 1.12, 'breakout320': -0.09, 'breakout40': 0.85, 'breakout80': 1.06}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 4.7, 'breakout160': 7.718, 'breakout20': 7.149, 'breakout320': 9.97, 'breakout40': 5.975, 'breakout80': 6.631}
ann. std {'breakout10': 15.678, 'breakout160': 9.1, 'breakout20': 11.167, 'breakout320': 13.33, 'breakout40': 9.741, 'breakout80': 8.991}
ann. SR {'breakout10': 0.3, 'breakout160': 0.85, 'breakout20': 0.64, 'breakout320': 0.75, 'breakout40': 0.61, 'breakout80': 0.74}
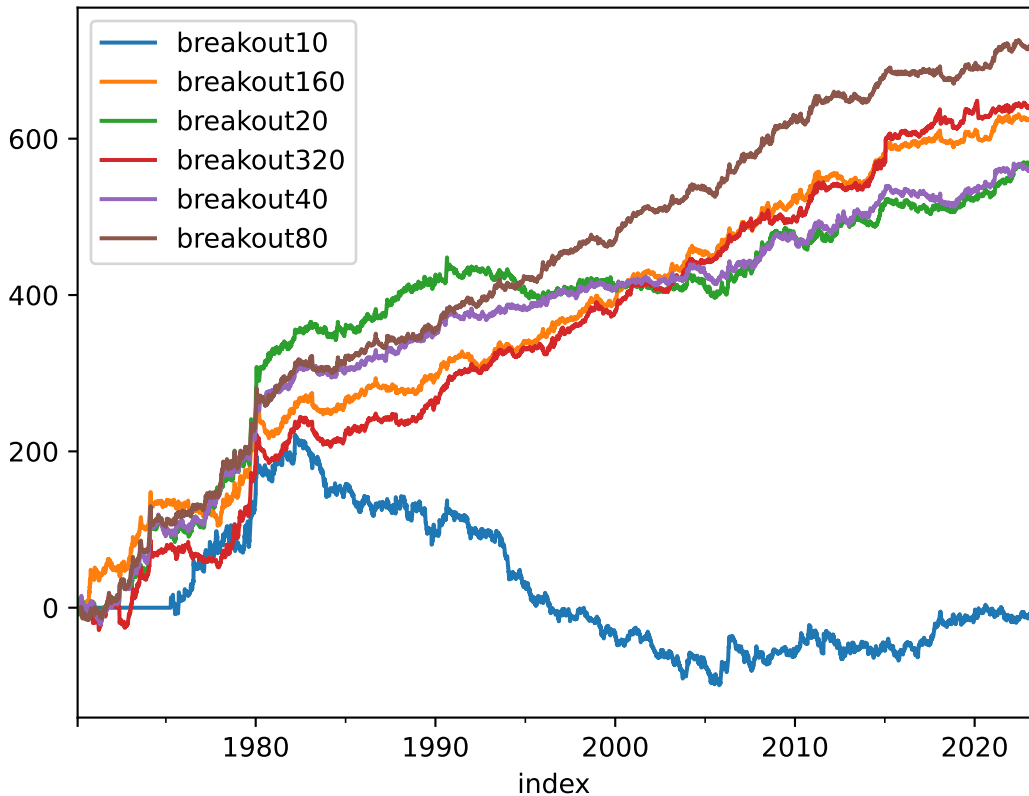
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.15, 'breakout160': 11.582, 'breakout20': 10.474, 'breakout320': 11.846, 'breakout40': 10.351, 'breakout80': 13.314}
ann. std {'breakout10': 20.776, 'breakout160': 12.464, 'breakout20': 16.043, 'breakout320': 13.019, 'breakout40': 13.2, 'breakout80': 12.719}
ann. SR {'breakout10': -0.01, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.05}
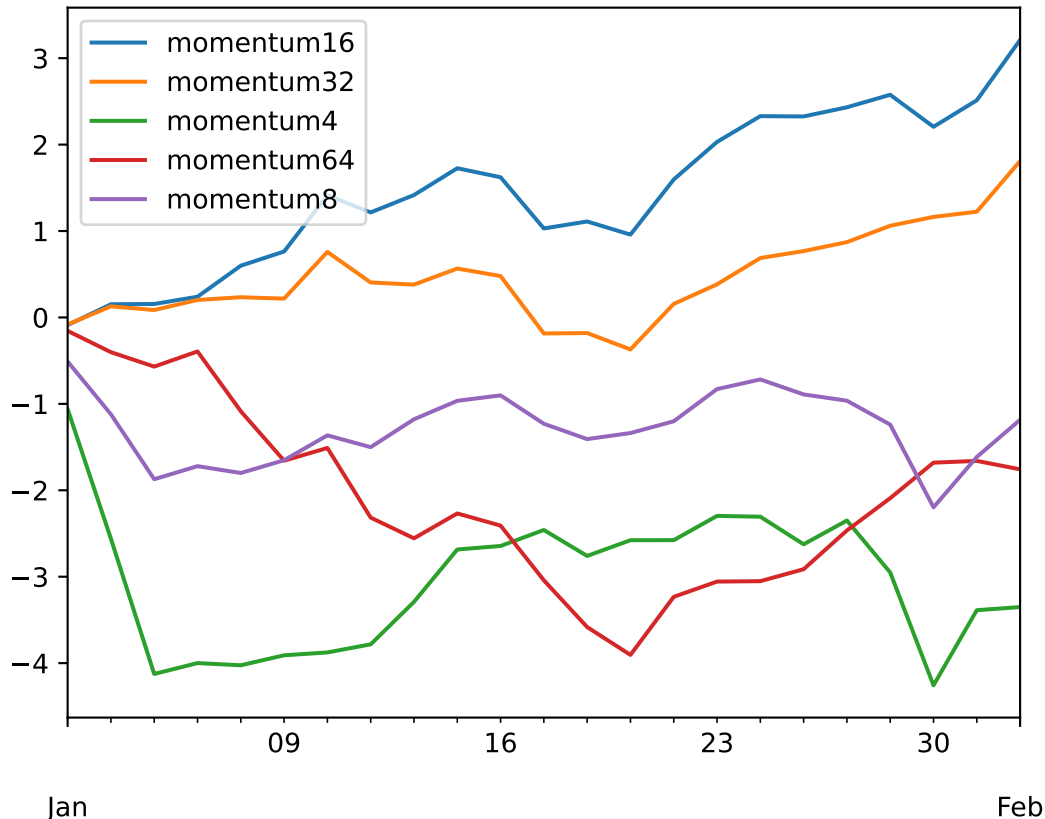
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 35.746, 'momentum32': 20.15, 'momentum4': -37.302, 'momentum64': -19.563, 'momentum8': -13.18}
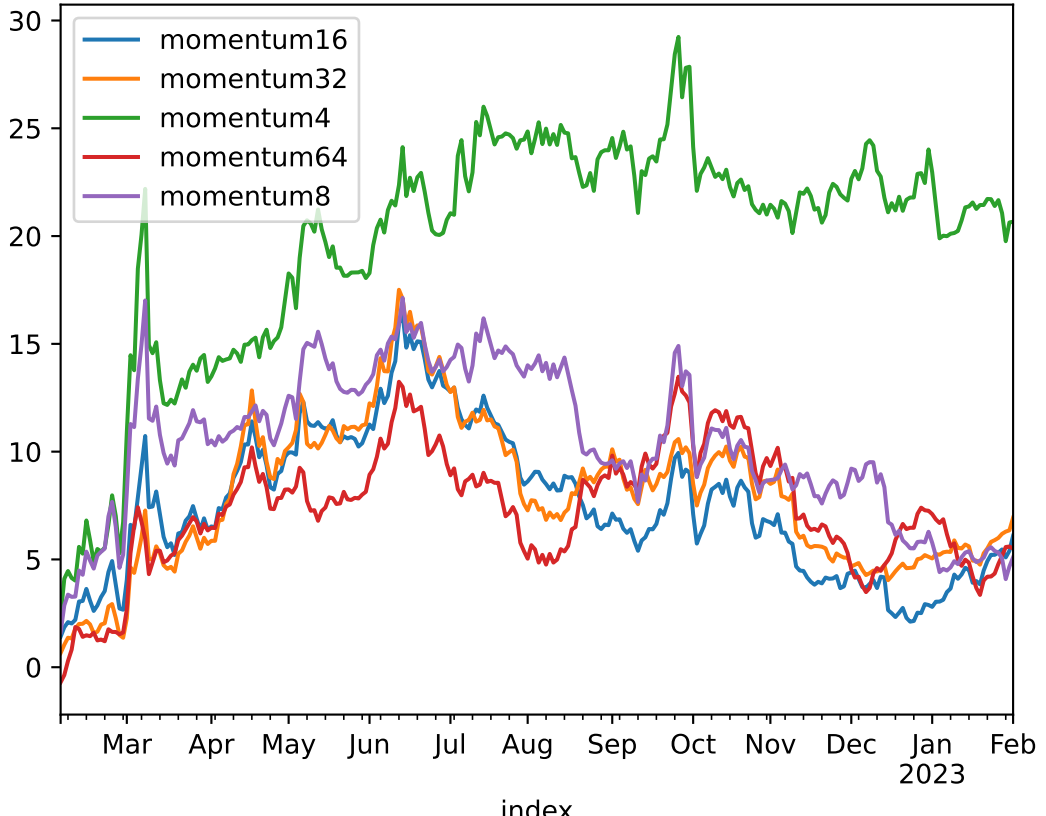ann. std {'momentum16': 5.066, 'momentum32': 4.442, 'momentum4': 10.359, 'momentum64': 6.351, 'momentum8': 6.205}
ann. SR {'momentum16': 7.06, 'momentum32': 4.54, 'momentum4': -3.6, 'momentum64': -3.08, 'momentum8': -2.12}
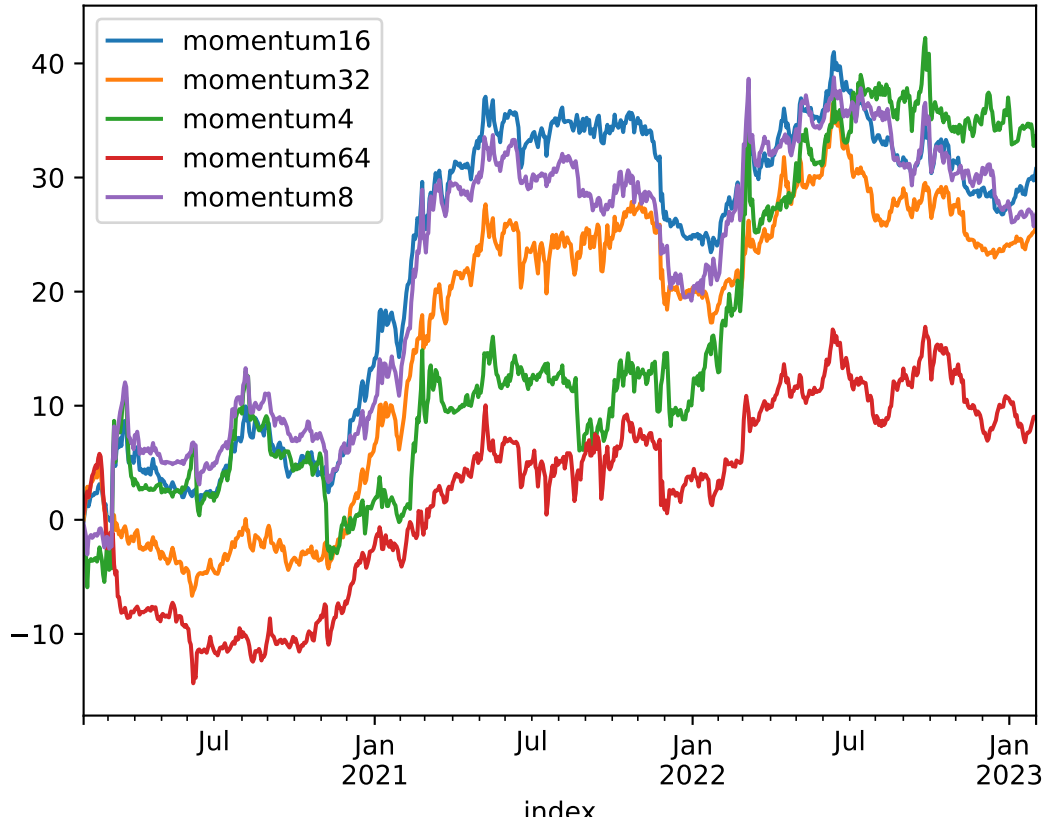
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': 6.005, 'momentum32': 6.83, 'momentum4': 20.349, 'momentum64': 5.416, 'momentum8': 5.021}
ann. std {'momentum16': 10.042, 'momentum32': 9.525, 'momentum4': 17.08, 'momentum64': 9.227, 'momentum8': 12.882}
ann. SR {'momentum16': 0.6, 'momentum32': 0.72, 'momentum4': 1.19, 'momentum64': 0.59, 'momentum8': 0.39}
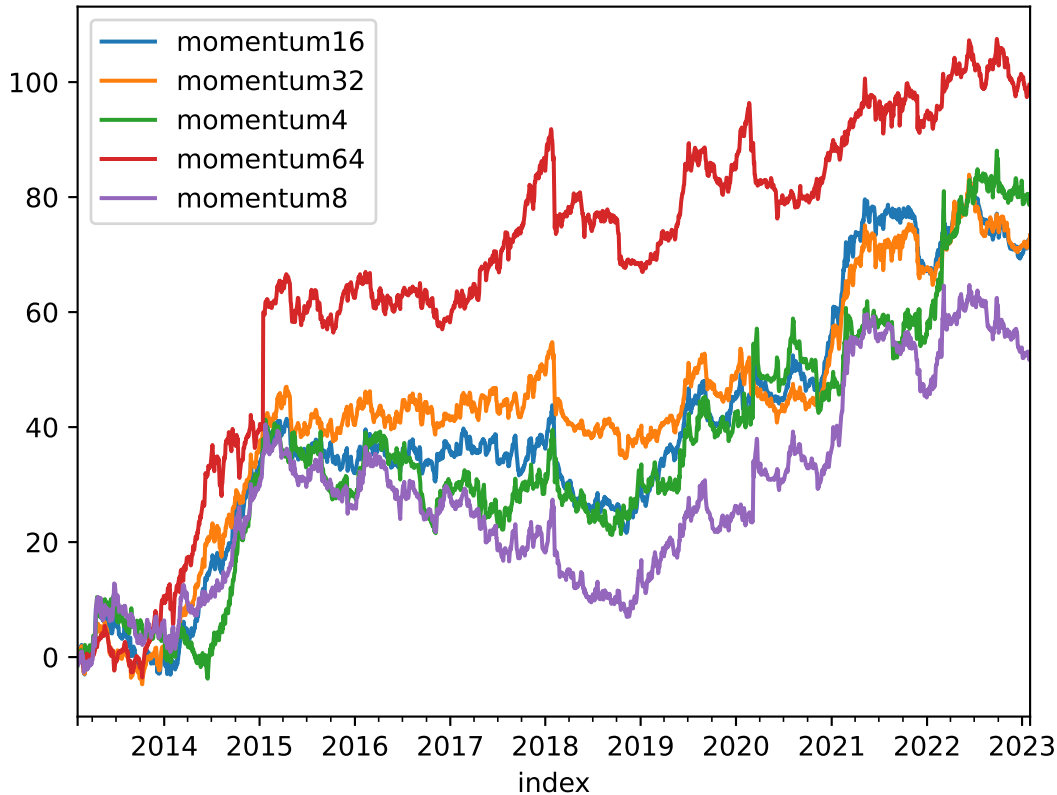
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 10.052, 'momentum32': 8.463, 'momentum4': 11.007, 'momentum64': 2.924, 'momentum8': 8.743}
ann. std {'momentum16': 10.831, 'momentum32': 10.675, 'momentum4': 16.007, 'momentum64': 10.849, 'momentum8': 12.725}
ann. SR {'momentum16': 0.93, 'momentum32': 0.79, 'momentum4': 0.69, 'momentum64': 0.27, 'momentum8': 0.69}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.194, 'momentum32': 7.198, 'momentum4': 7.806, 'momentum64': 9.77, 'momentum8': 5.171}
ann. std {'momentum16': 9.916, 'momentum32': 9.477, 'momentum4': 13.696, 'momentum64': 12.009, 'momentum8': 11.274}
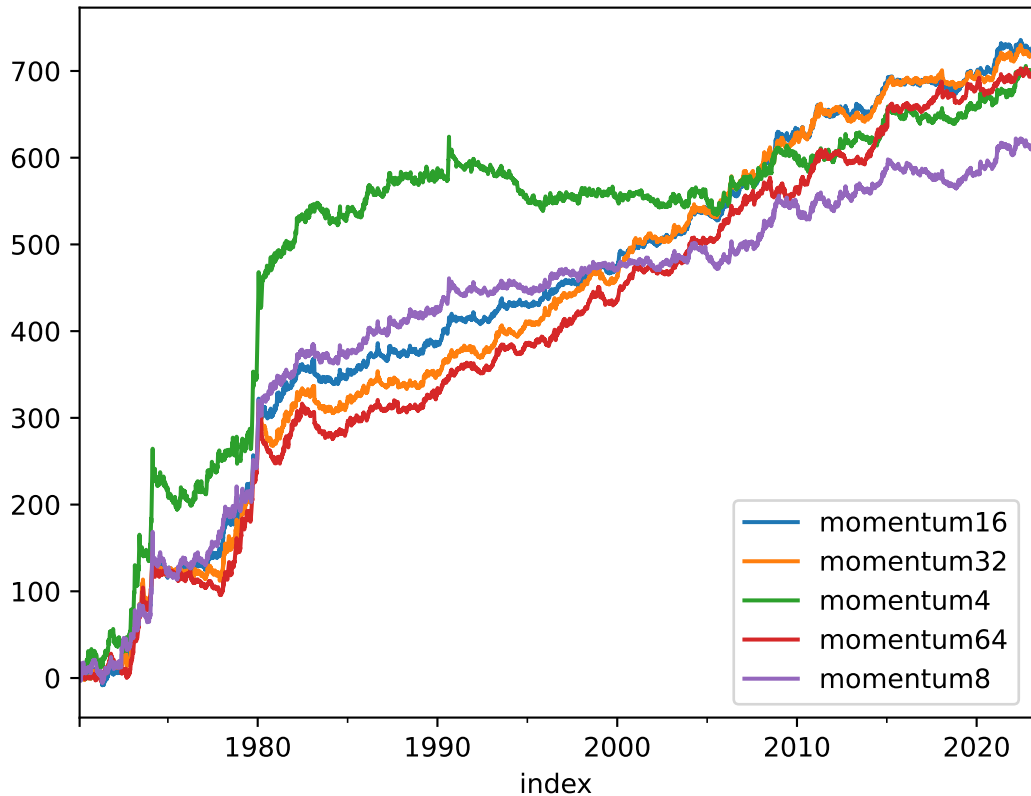ann. SR {'momentum16': 0.73, 'momentum32': 0.76, 'momentum4': 0.57, 'momentum64': 0.81, 'momentum8': 0.46}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.434, 'momentum32': 13.319, 'momentum4': 12.909, 'momentum64': 12.874, 'momentum8': 11.299}
ann. std {'momentum16': 14.188, 'momentum32': 13.81, 'momentum4': 20.049, 'momentum64': 13.445, 'momentum8': 15.834}
ann. SR {'momentum16': 0.95, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}
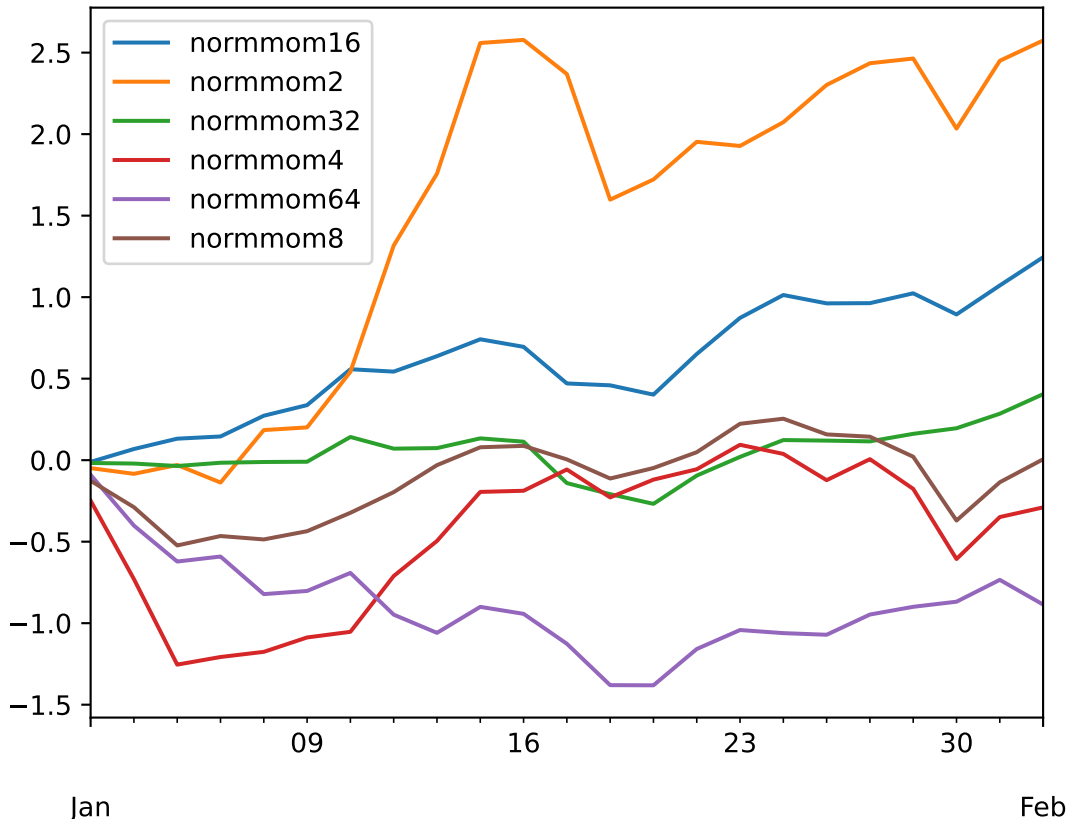
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 13.855, 'normmom2': 28.654, 'normmom32': 4.505, 'normmom4': -3.225, 'normmom64': -9.857, 'normmom8': 0.061}
ann. std {'normmom16': 1.88, 'normmom2': 5.458, 'normmom32': 1.44, 'normmom4': 3.813, 'normmom64': 2.443, 'normmom8': 2.389}
ann. SR {'normmom16': 7.37, 'normmom2': 5.25, 'normmom32': 3.13, 'normmom4': -0.85, 'normmom64': -4.04, 'normmom8': 0.03}
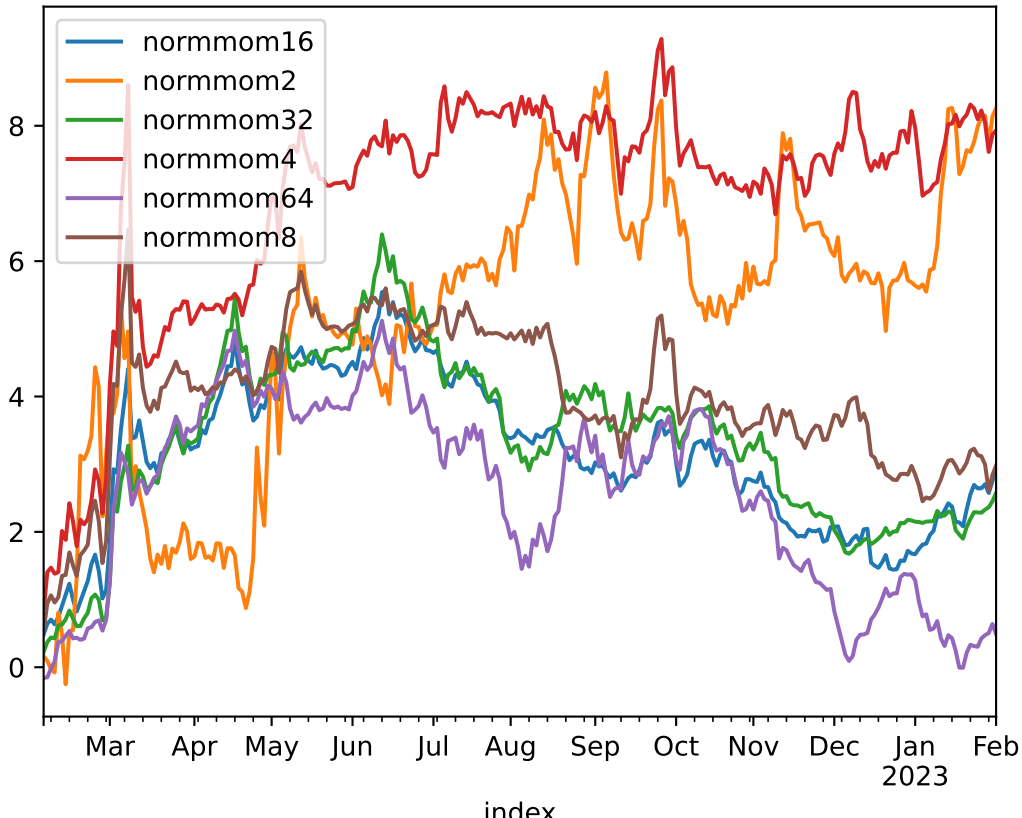
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 2.88, 'normmom2': 8.134, 'normmom32': 2.533, 'normmom4': 7.808, 'normmom64': 0.48, 'normmom8': 2.934}
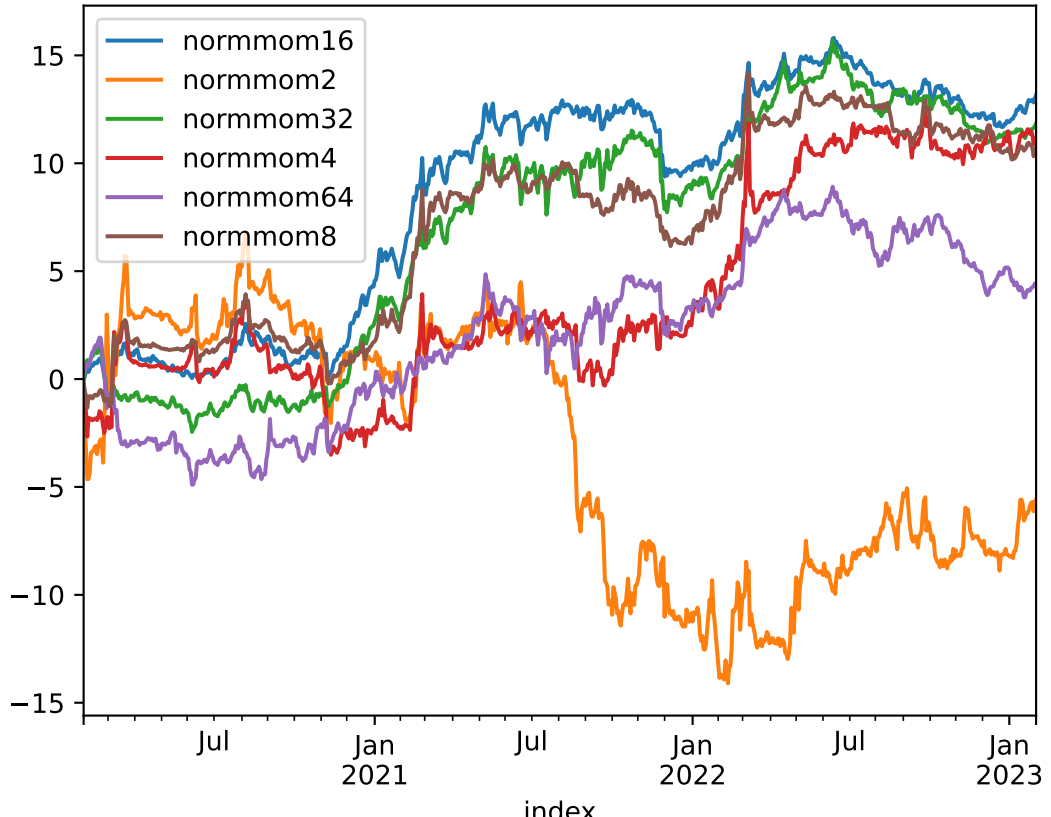ann. std {'normmom16': 3.107, 'normmom2': 7.594, 'normmom32': 3.059, 'normmom4': 5.914, 'normmom64': 3.375, 'normmom8': 4.15}
ann. SR {'normmom16': 0.93, 'normmom2': 1.07, 'normmom32': 0.83, 'normmom4': 1.32, 'normmom64': 0.14, 'normmom8': 0.71}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 4.305, 'normmom2': -1.827, 'normmom32': 3.872, 'normmom4': 3.66, 'normmom64': 1.4, 'normmom8': 3.498}
ann. std {'normmom16': 3.619, 'normmom2': 8.31, 'normmom32': 3.971, 'normmom4': 5.76, 'normmom64': 4.285, 'normmom8': 4.213}
ann. SR {'normmom16': 1.19, 'normmom2': -0.22, 'normmom32': 0.98, 'normmom4': 0.64, 'normmom64': 0.33, 'normmom8': 0.83}
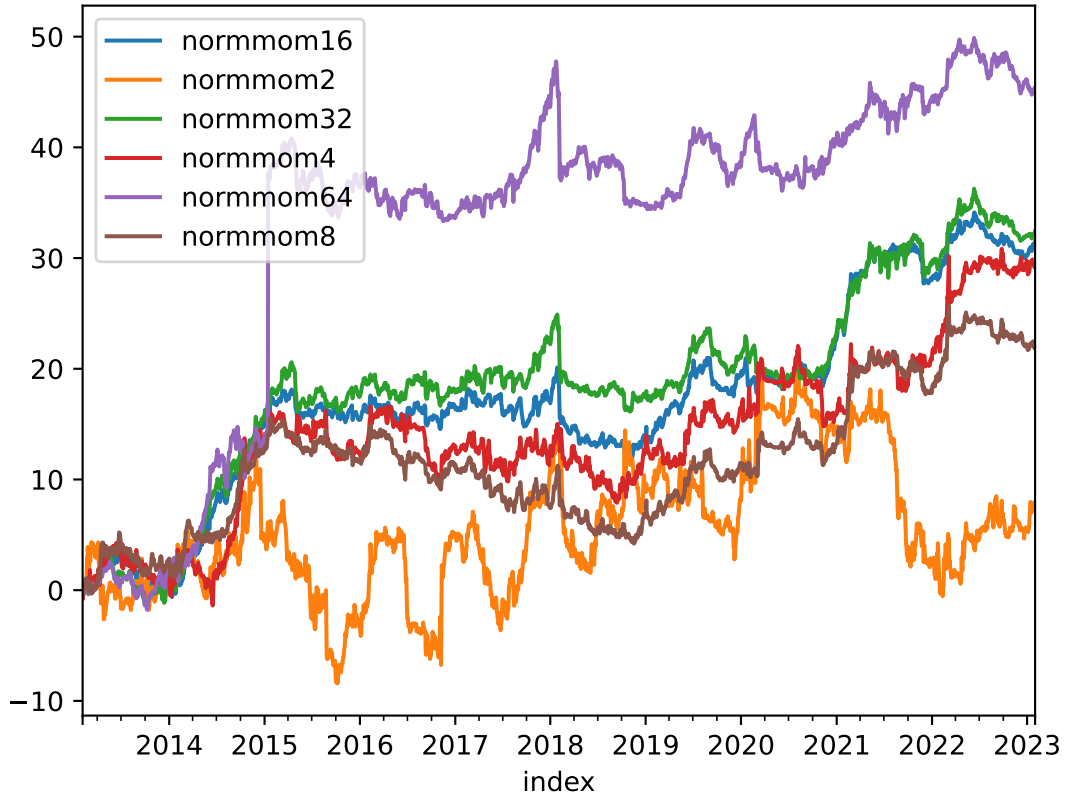
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.09, 'normmom2': 0.782, 'normmom32': 3.185, 'normmom4': 2.895, 'normmom64': 4.442, 'normmom8': 2.182}
ann. std {'normmom16': 3.567, 'normmom2': 9.041, 'normmom32': 3.722, 'normmom4': 5.491, 'normmom64': 8.56, 'normmom8': 4.032}
ann. SR {'normmom16': 0.87, 'normmom2': 0.09, 'normmom32': 0.86, 'normmom4': 0.53, 'normmom64': 0.52, 'normmom8': 0.54}
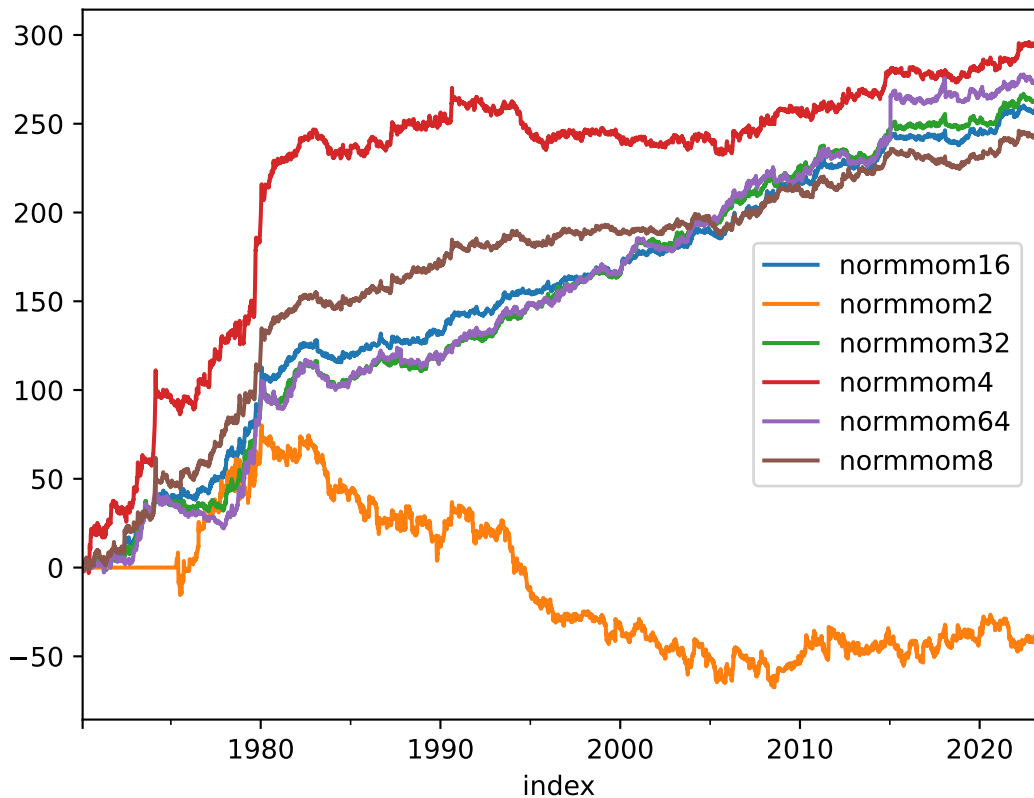
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.771, 'normmom2': -0.719, 'normmom32': 4.871, 'normmom4': 5.457, 'normmom64': 5.058, 'normmom8': 4.492}
ann. std {'normmom16': 4.909, 'normmom2': 11.174, 'normmom32': 4.975, 'normmom4': 8.309, 'normmom64': 6.292, 'normmom8': 5.915}
ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}
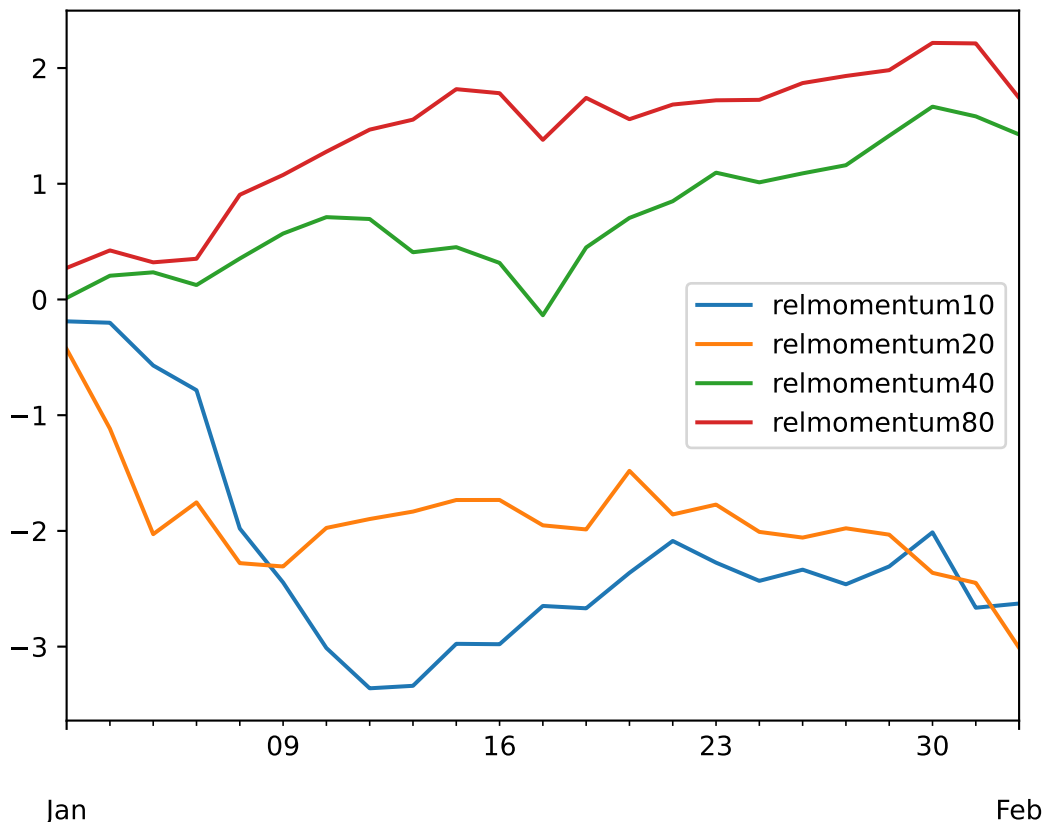
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -29.247, 'relmomentum20': -33.506, 'relmomentum40': 15.87, 'relmomentum80': 19.386}
ann. std {'relmomentum10': 5.947, 'relmomentum20': 5.427, 'relmomentum40': 3.506, 'relmomentum80': 3.605}
ann. SR {'relmomentum10': -4.92, 'relmomentum20': -6.17, 'relmomentum40': 4.53, 'relmomentum80': 5.38}
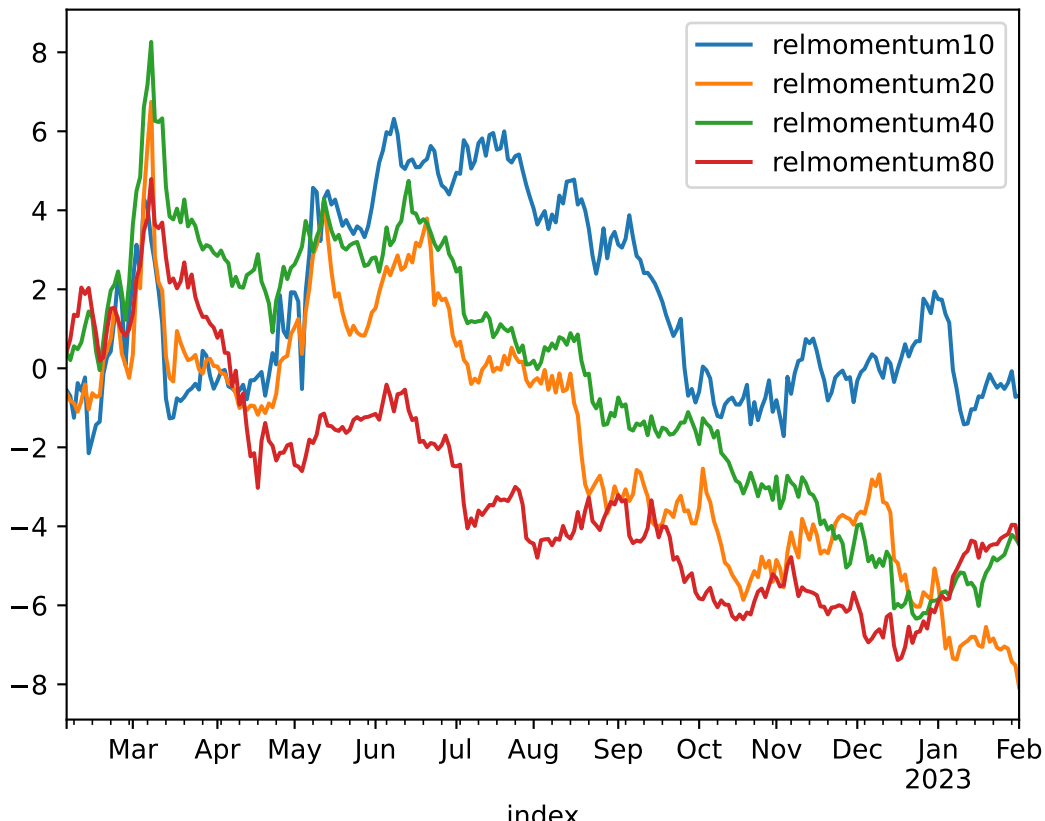
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -0.677, 'relmomentum20': -7.951, 'relmomentum40': -4.386, 'relmomentum80': -4.368}
ann. std {'relmomentum10': 9.0, 'relmomentum20': 8.383, 'relmomentum40': 6.646, 'relmomentum80': 5.695}
ann. SR {'relmomentum10': -0.08, 'relmomentum20': -0.95, 'relmomentum40': -0.66, 'relmomentum80': -0.77}
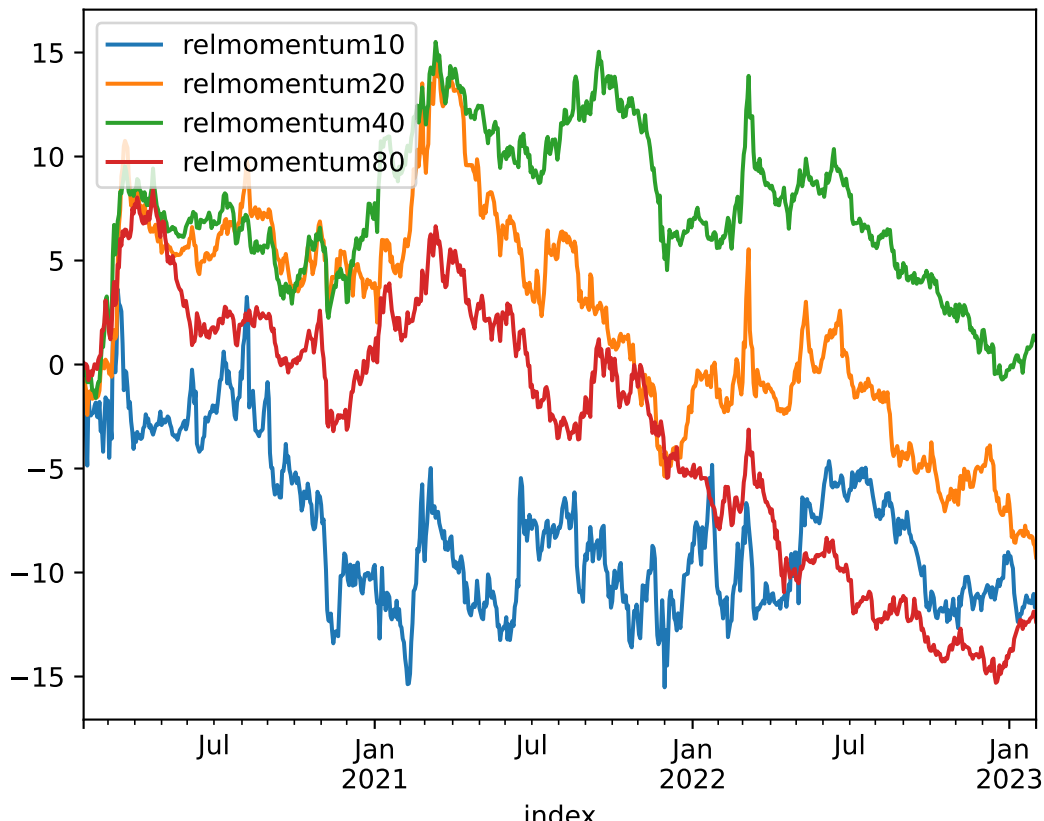
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -3.807, 'relmomentum20': -3.033, 'relmomentum40': 0.38, 'relmomentum80': -4.039}
ann. std {'relmomentum10': 12.403, 'relmomentum20': 8.914, 'relmomentum40': 7.422, 'relmomentum80': 6.86}
ann. SR {'relmomentum10': -0.31, 'relmomentum20': -0.34, 'relmomentum40': 0.05, 'relmomentum80': -0.59}
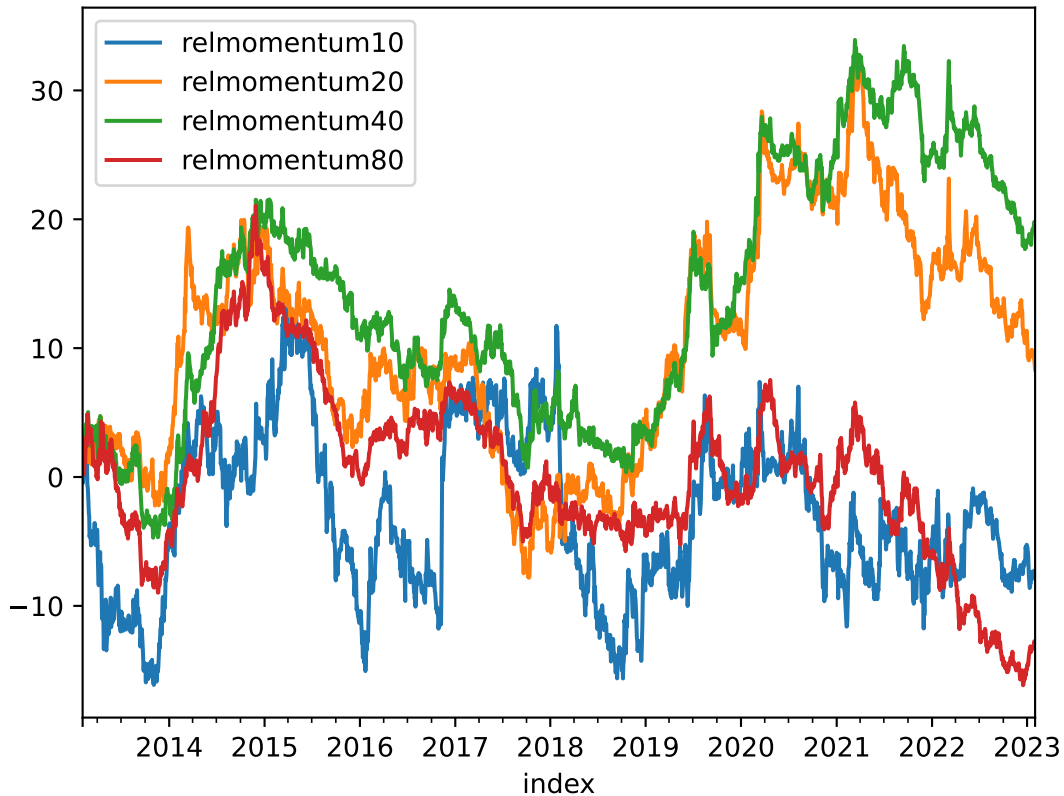
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.774, 'relmomentum20': 0.819, 'relmomentum40': 1.921, 'relmomentum80': -1.297}
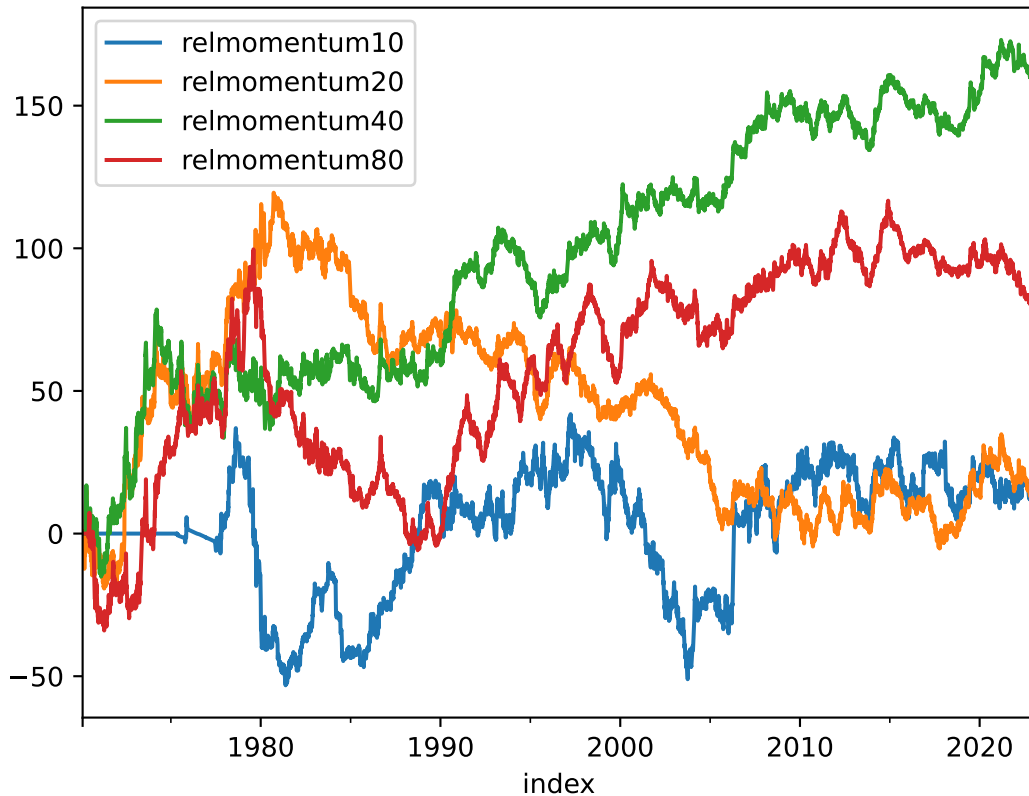ann. std {'relmomentum10': 12.847, 'relmomentum20': 8.938, 'relmomentum40': 7.305, 'relmomentum80': 6.764}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.09, 'relmomentum40': 0.26, 'relmomentum80': -0.19}
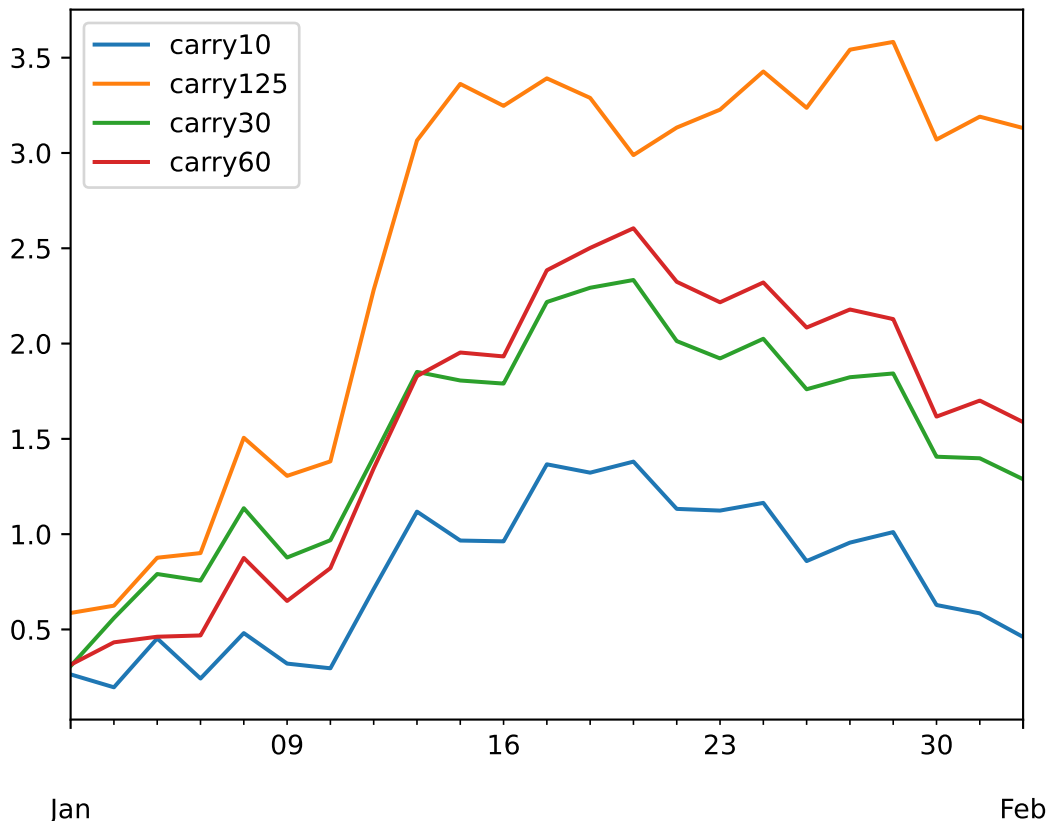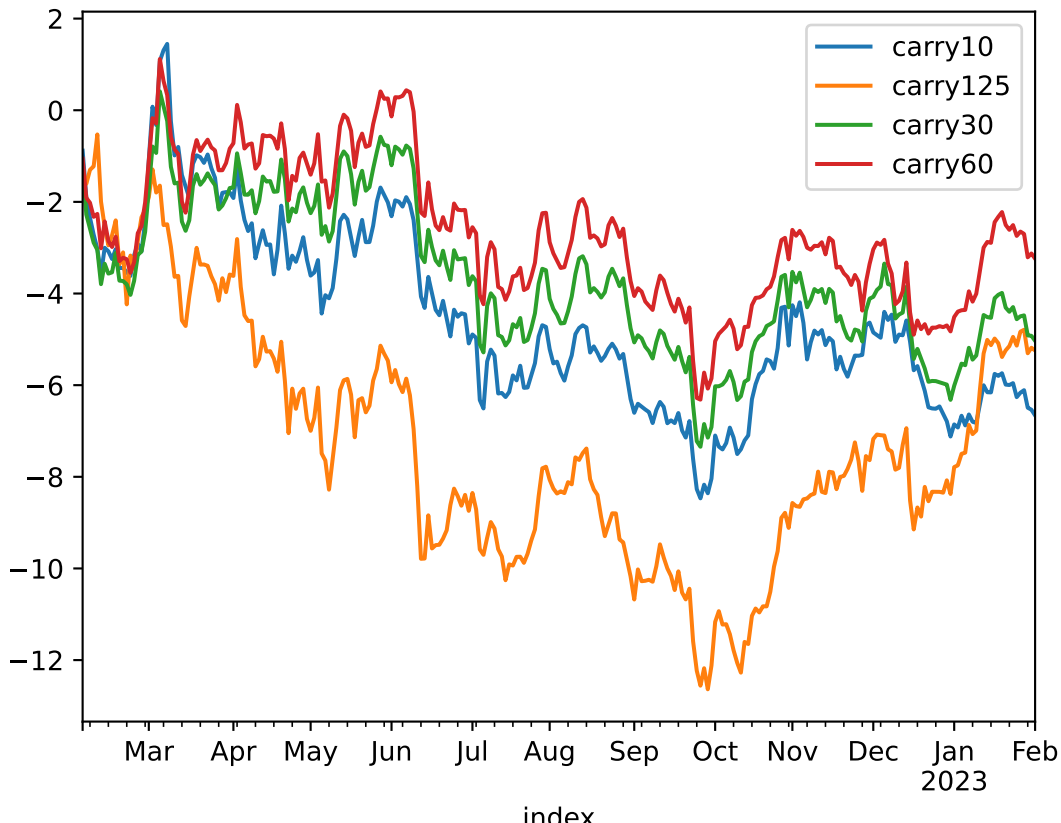
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.234, 'relmomentum20': 0.202, 'relmomentum40': 2.938, 'relmomentum80': 1.526}
ann. std {'relmomentum10': 13.314, 'relmomentum20': 11.516, 'relmomentum40': 10.781, 'relmomentum80': 11.055}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 5.127, 'carry125': 34.849, 'carry30': 14.339, 'carry60': 17.675}
ann. std {'carry10': 3.611, 'carry125': 5.419, 'carry30': 3.953, 'carry60': 4.113}
ann. SR {'carry10': 1.42, 'carry125': 6.43, 'carry30': 3.63, 'carry60': 4.3}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -6.557, 'carry125': -5.163, 'carry30': -4.955, 'carry60': -3.189}
ann. std {'carry10': 6.776, 'carry125': 7.684, 'carry30': 6.561, 'carry60': 6.71}
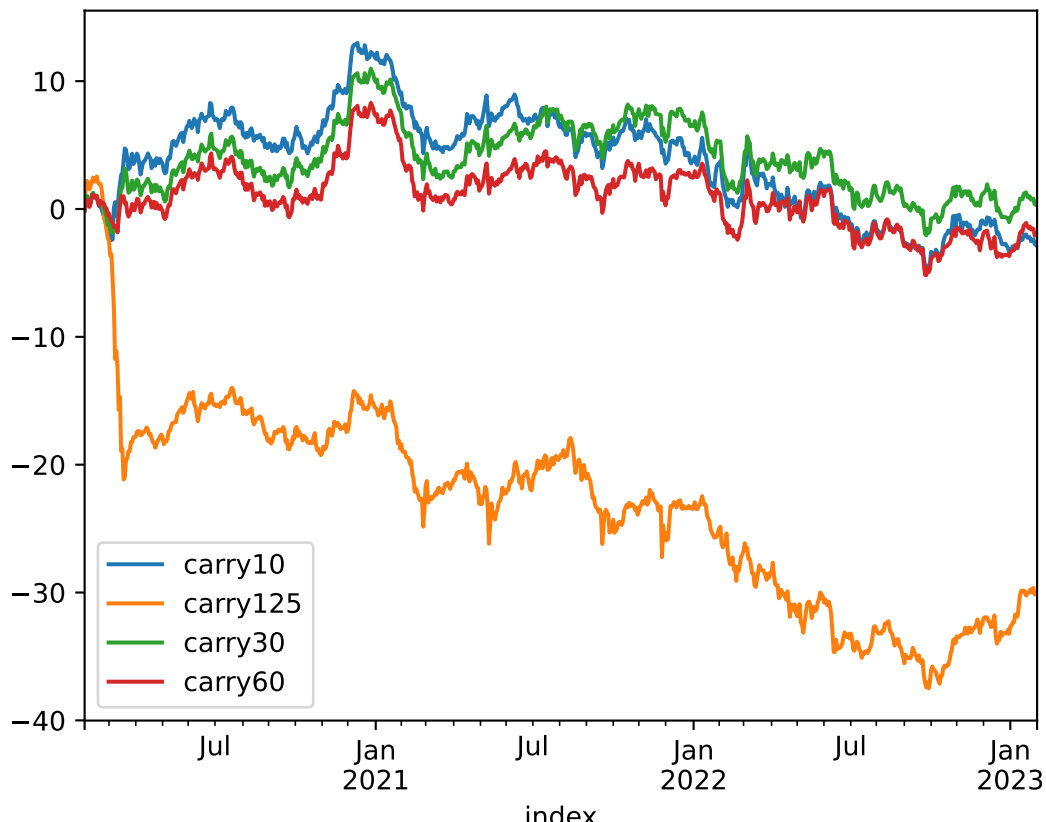ann. SR {'carry10': -0.97, 'carry125': -0.67, 'carry30': -0.76, 'carry60': -0.48}
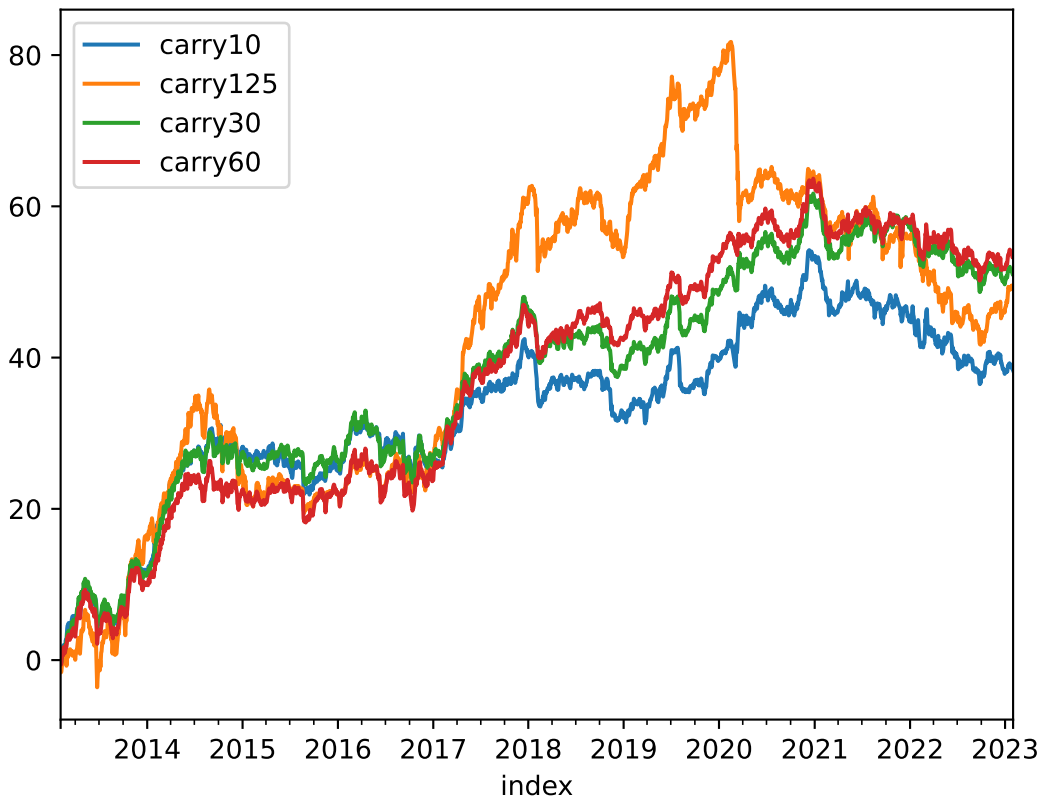
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.952, 'carry125': -9.84, 'carry30': 0.083, 'carry60': -0.688}
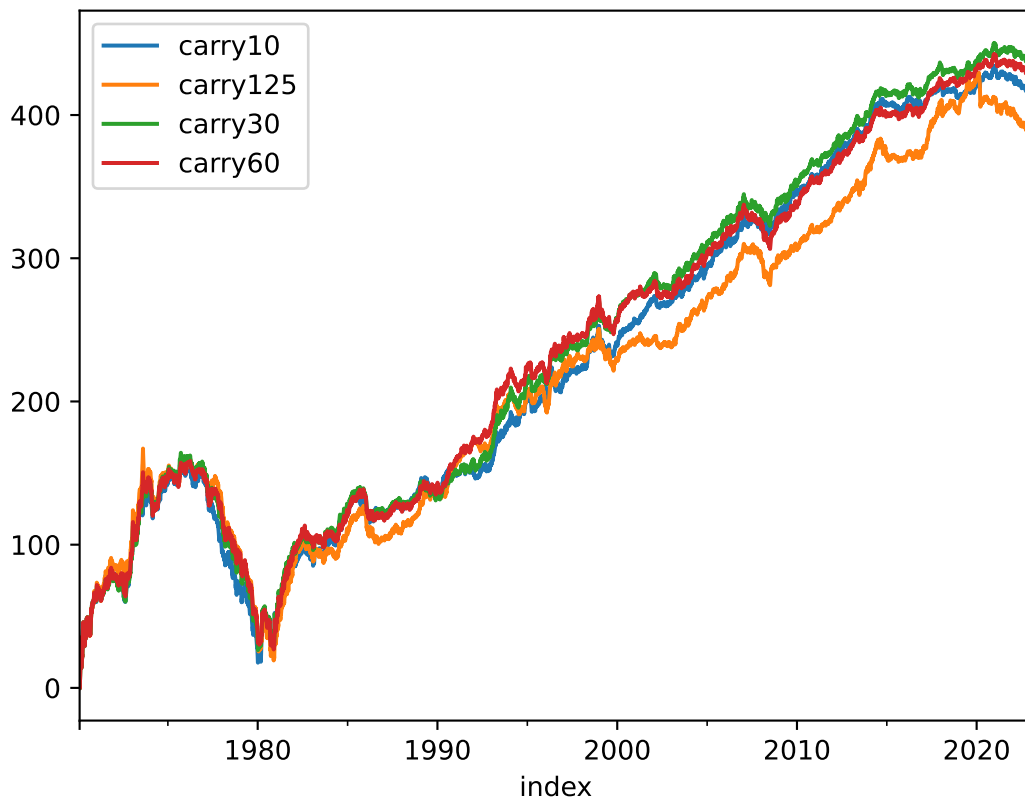ann. std {'carry10': 6.824, 'carry125': 9.4, 'carry30': 6.626, 'carry60': 6.56}
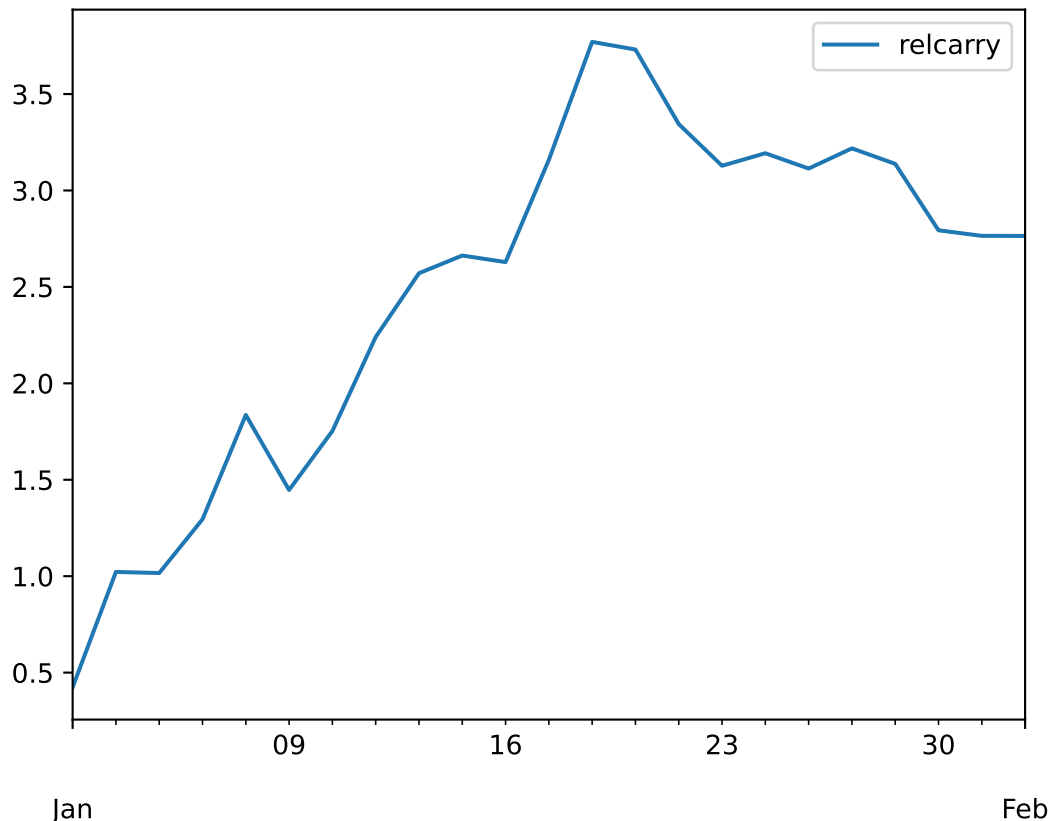ann. SR {'carry10': -0.14, 'carry125': -1.05, 'carry30': 0.01, 'carry60': -0.1}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.76, 'carry125': 4.819, 'carry30': 5.003, 'carry60': 5.228}
ann. std {'carry10': 6.424, 'carry125': 9.128, 'carry30': 6.526, 'carry60': 6.496}
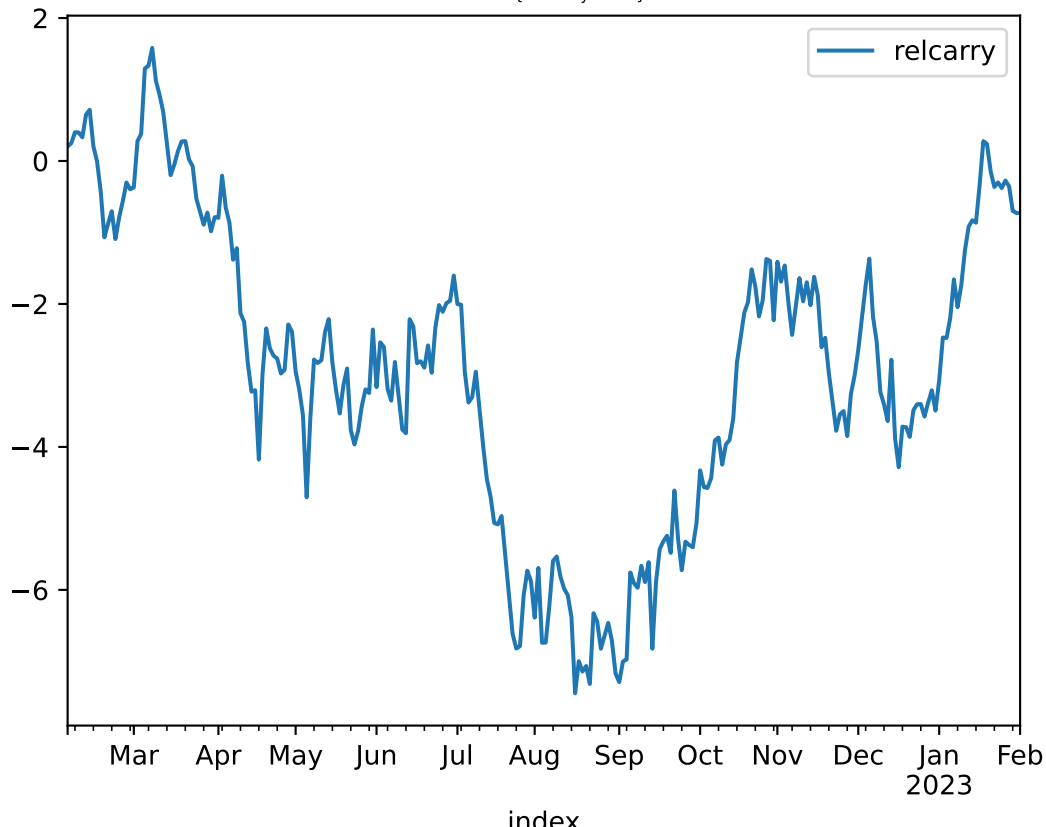ann. SR {'carry10': 0.59, 'carry125': 0.53, 'carry30': 0.77, 'carry60': 0.8}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.749, 'carry125': 7.348, 'carry30': 8.14, 'carry60': 8.0}
ann. std {'carry10': 11.832, 'carry125': 12.066, 'carry30': 11.843, 'carry60': 11.792}
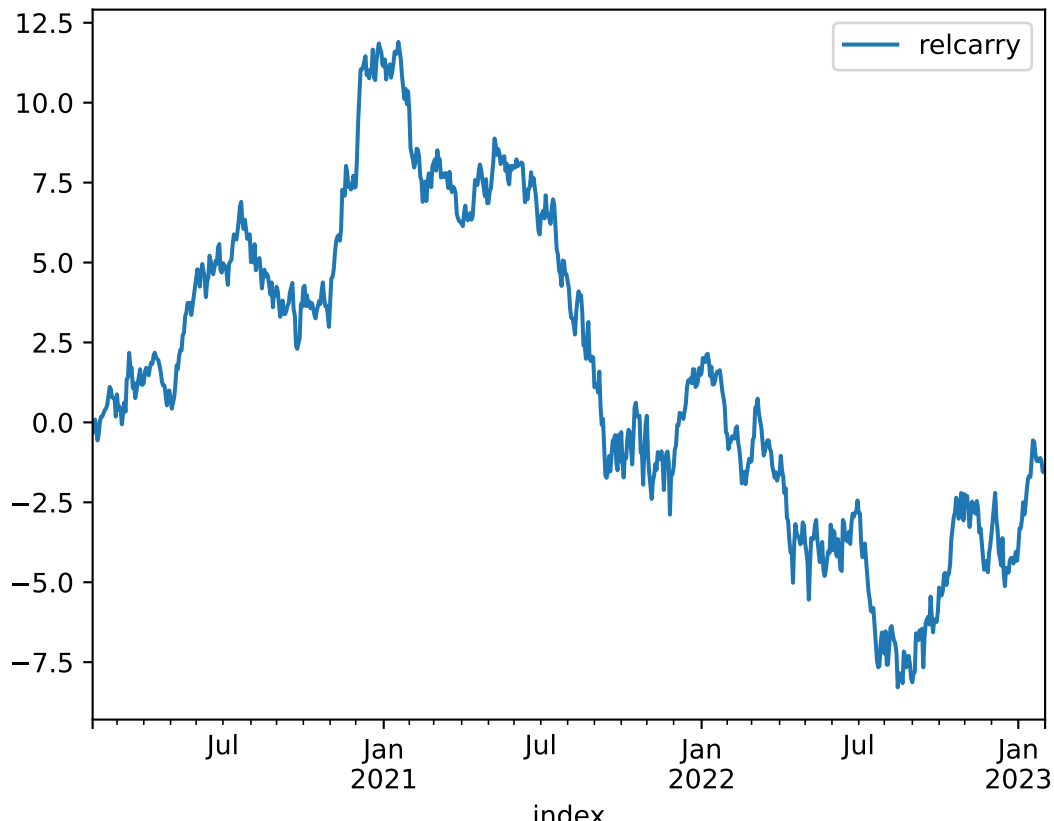ann. SR {'carry10': 0.65, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}

Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 30.769}
ann. std {'relcarry': 5.033}
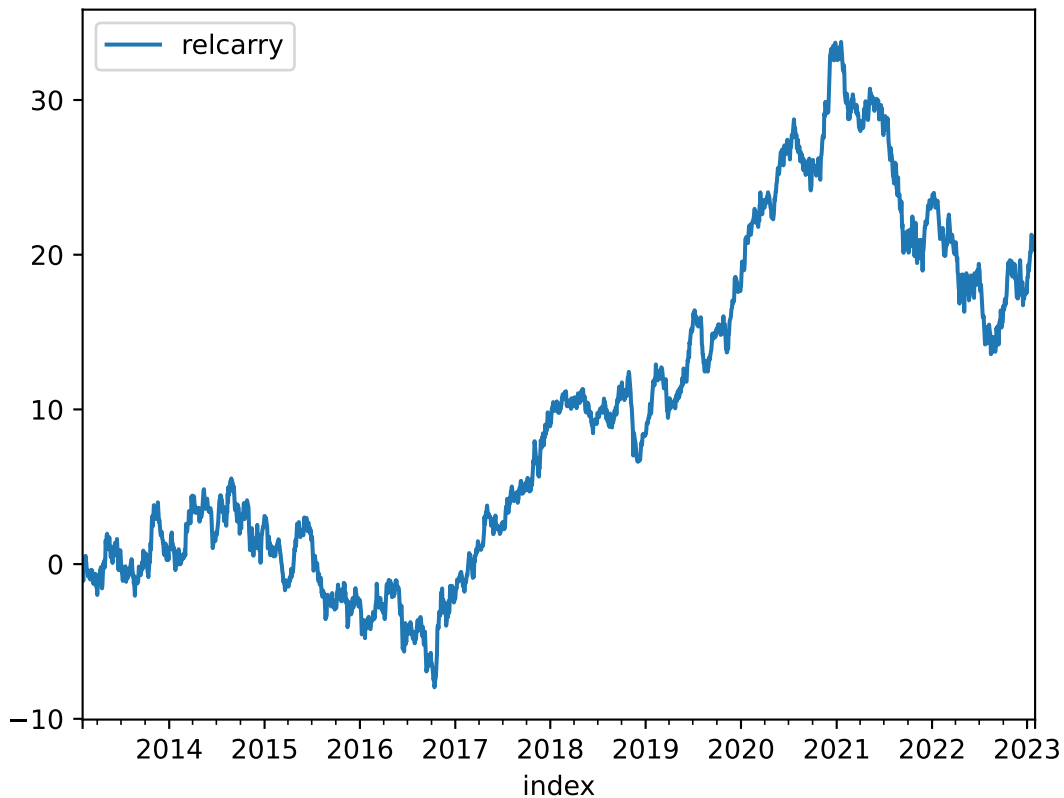ann. SR {'relcarry': 6.11}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -0.716}
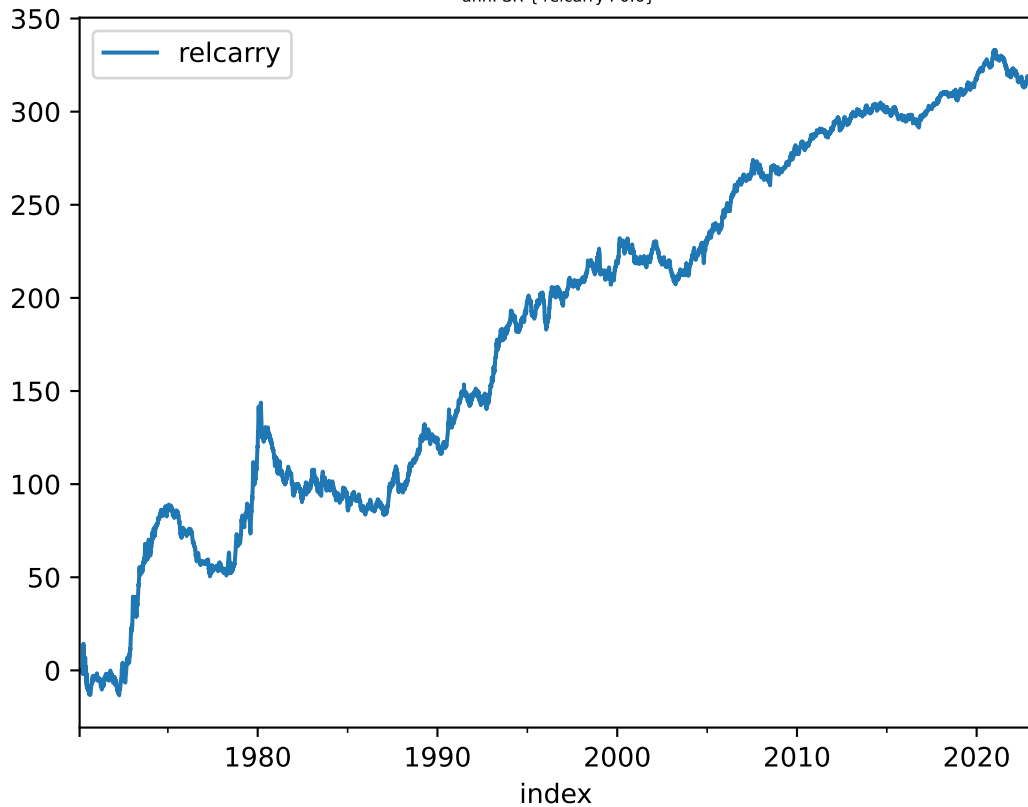ann. std {'relcarry': 7.203}
ann. SR {'relcarry': -0.1}

Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.512}
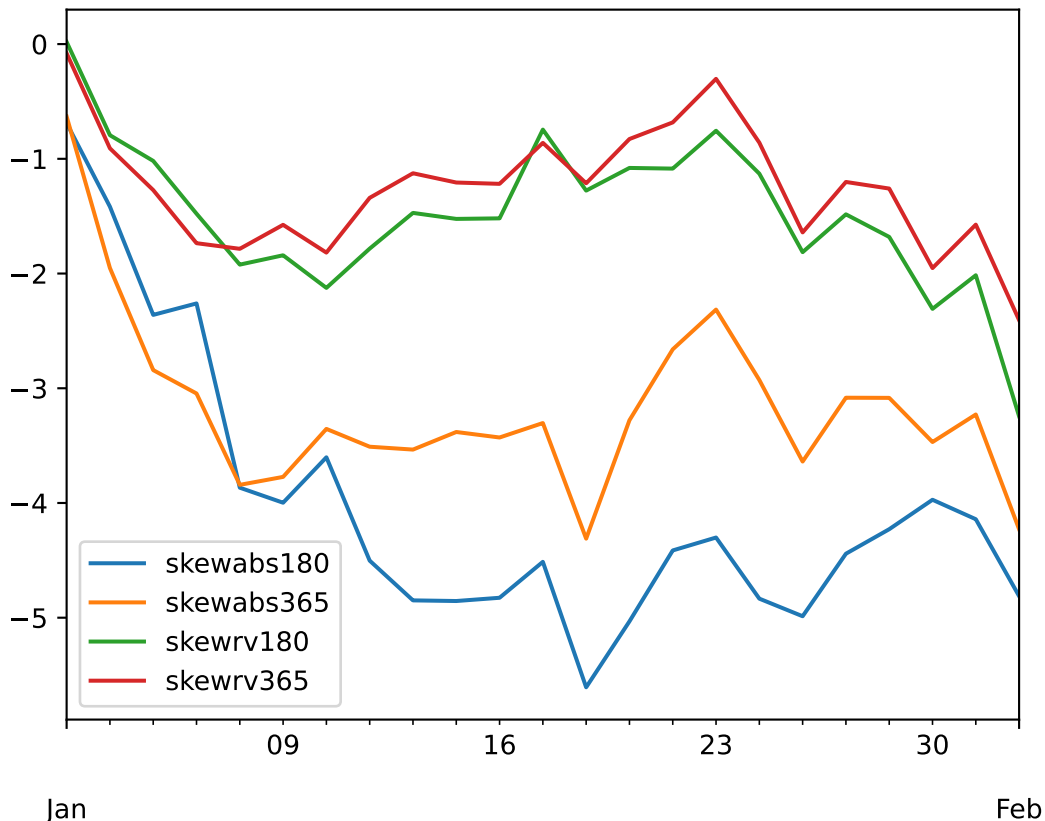ann. std {'relcarry': 6.834}
ann. SR {'relcarry': -0.07}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 1.991}
ann. std {'relcarry': 6.015}
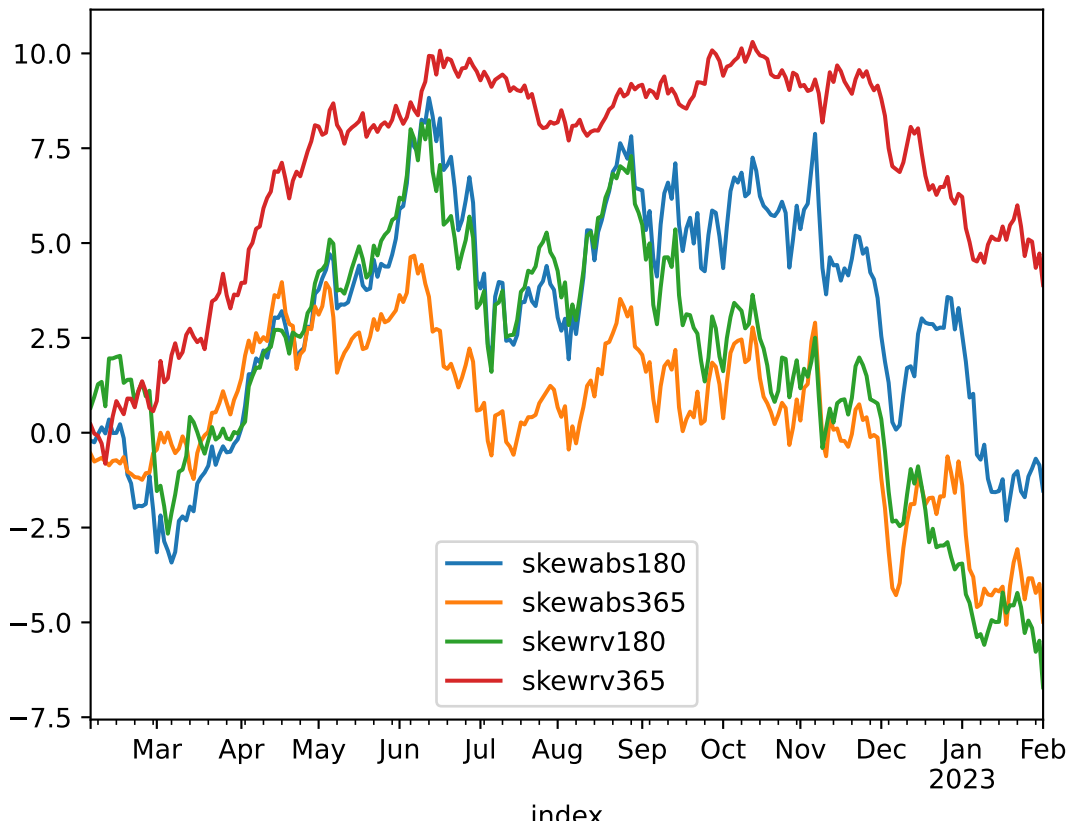ann. SR {'relcarry': 0.33}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.919}
ann. std {'relcarry': 9.879}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -53.555, 'skewabs365': -47.066, 'skewrv180': -36.107, 'skewrv365': -26.777}
ann. std {'skewabs180': 9.525, 'skewabs365': 9.684, 'skewrv180': 7.428, 'skewrv365': 6.968}
ann. SR {'skewabs180': -5.62, 'skewabs365': -4.86, 'skewrv180': -4.86, 'skewrv365': -3.84}

Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -1.501, 'skewabs365': -4.906, 'skewrv180': -6.608, 'skewrv365': 3.833}
ann. std {'skewabs180': 10.147, 'skewabs365': 8.4, 'skewrv180': 9.284, 'skewrv365': 5.303}
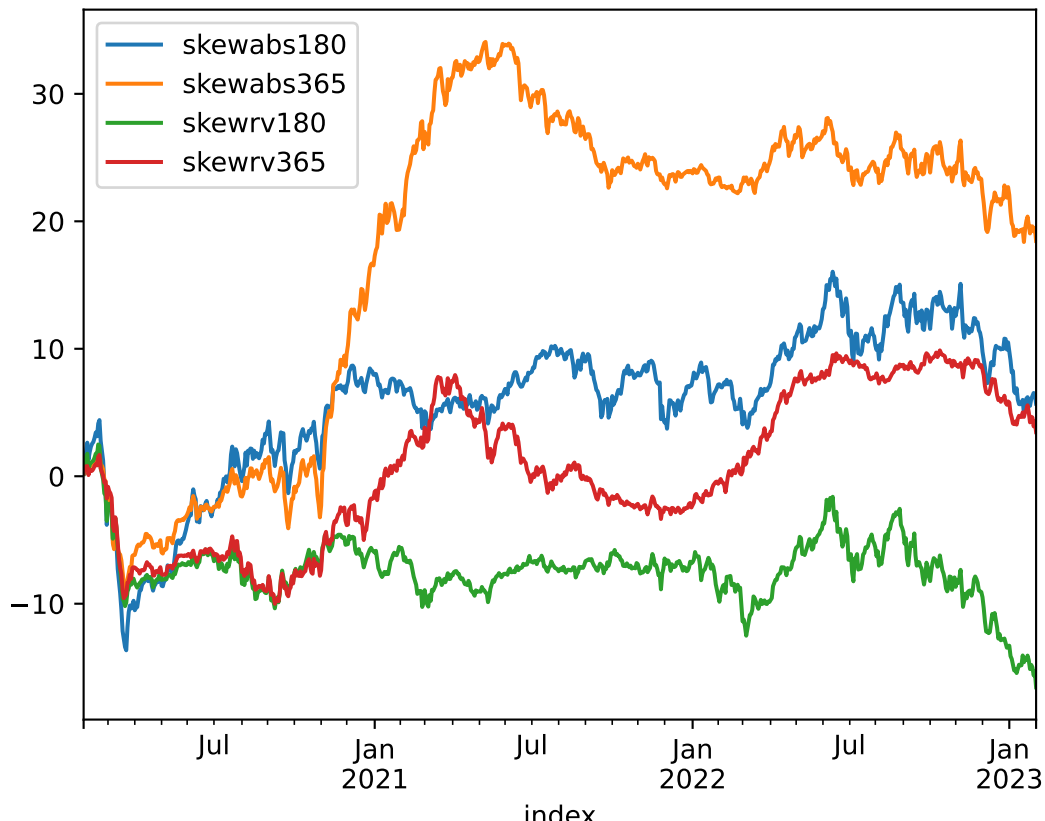ann. SR {'skewabs180': -0.15, 'skewabs365': -0.58, 'skewrv180': -0.71, 'skewrv365': 0.72}

Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 1.862, 'skewabs365': 6.035, 'skewrv180': -5.414, 'skewrv365': 1.132}
ann. std {'skewabs180': 9.655, 'skewabs365': 8.927, 'skewrv180': 7.82, 'skewrv365': 6.657}
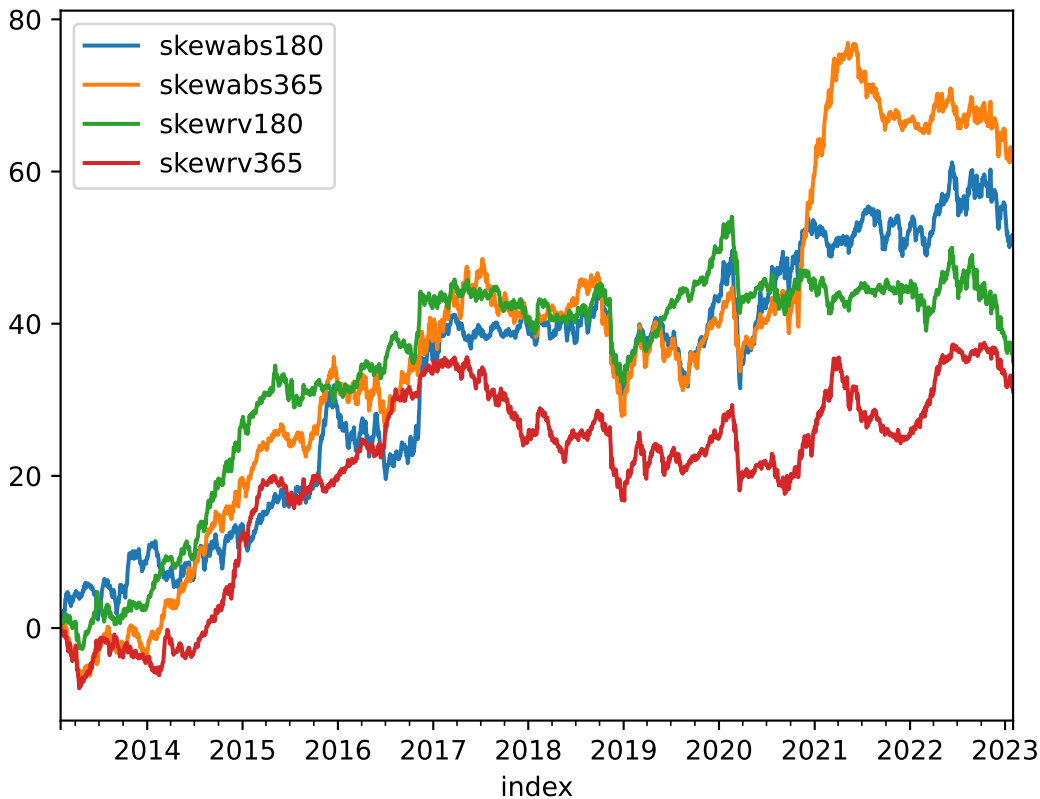ann. SR {'skewabs180': 0.19, 'skewabs365': 0.68, 'skewrv180': -0.69, 'skewrv365': 0.17}
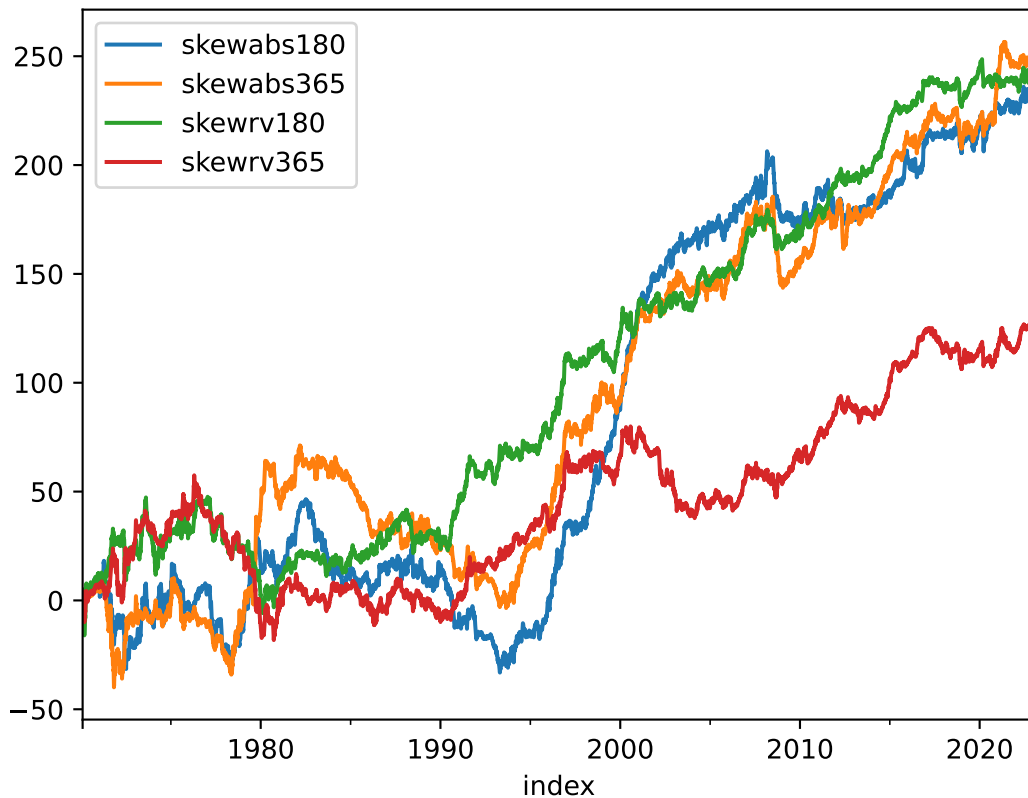
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.992, 'skewabs365': 6.016, 'skewrv180': 3.439, 'skewrv365': 3.053}
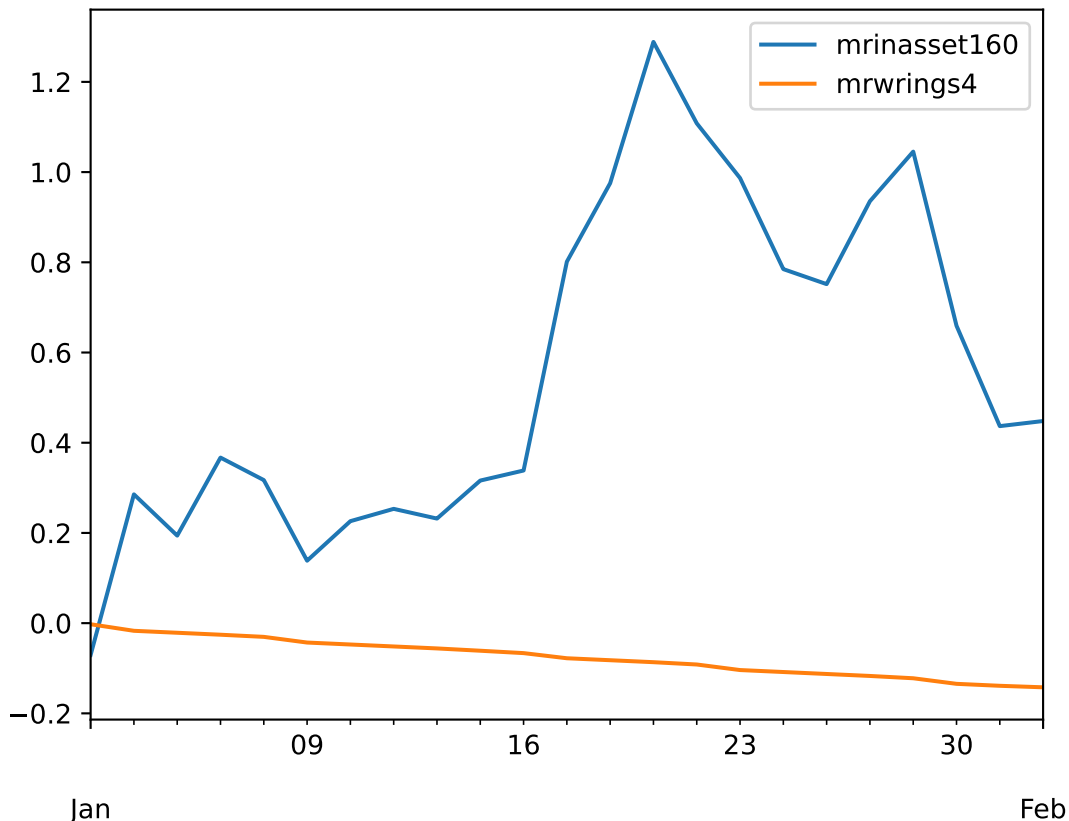ann. std {'skewabs180': 8.062, 'skewabs365': 8.022, 'skewrv180': 6.592, 'skewrv365': 6.191}
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.75, 'skewrv180': 0.52, 'skewrv365': 0.49}
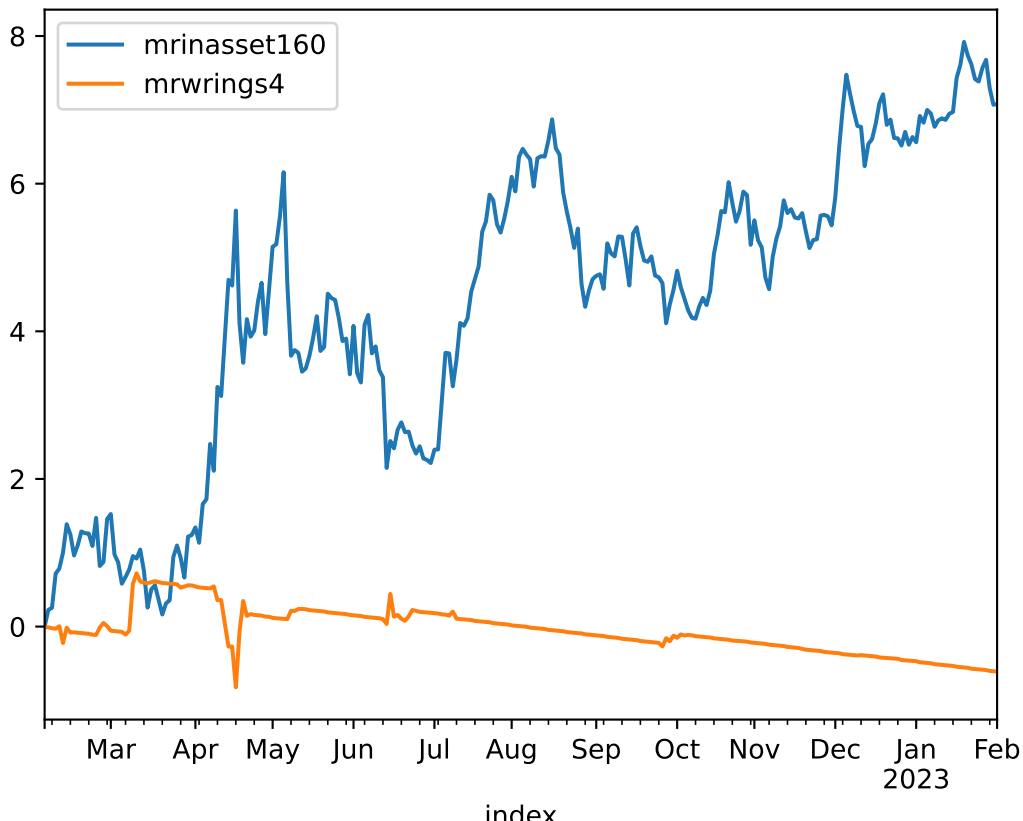
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.177, 'skewabs365': 4.461, 'skewrv180': 4.251, 'skewrv365': 2.233}
ann. std {'skewabs180': 10.789, 'skewabs365': 10.297, 'skewrv180': 9.478, 'skewrv365': 8.789}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.25}
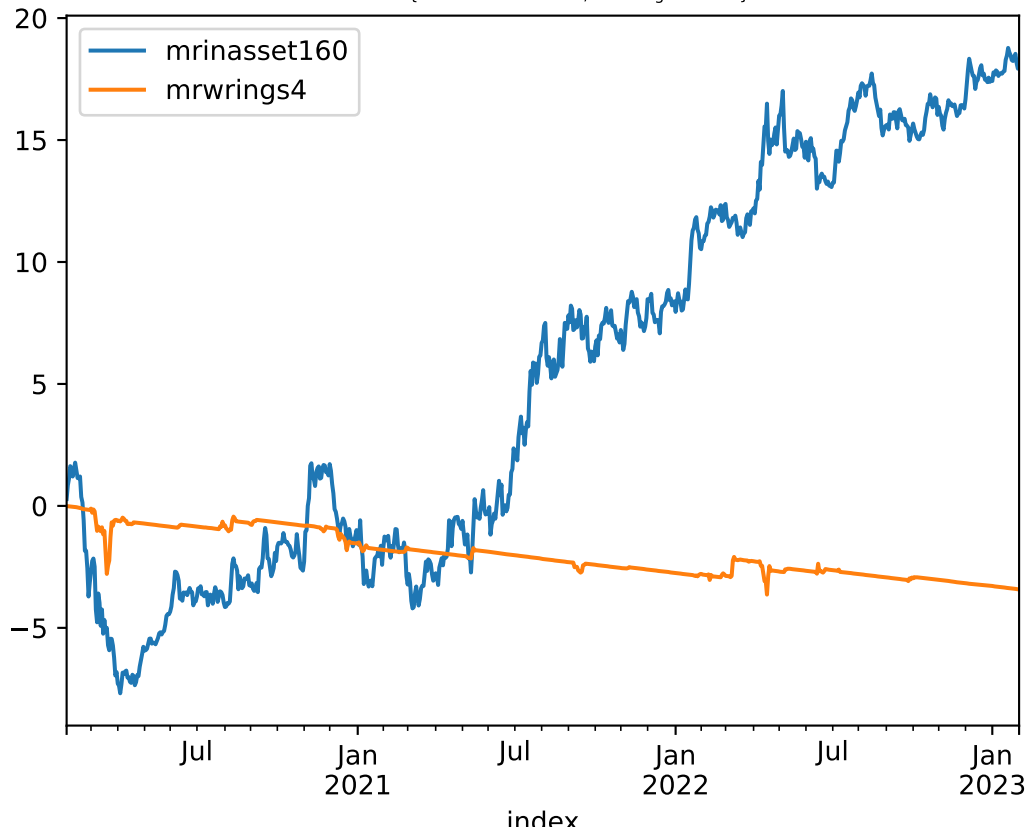
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 4.988, 'mrwrings4': -1.583}
ann. std {'mrinasset160': 3.216, 'mrwrings4': 0.057}
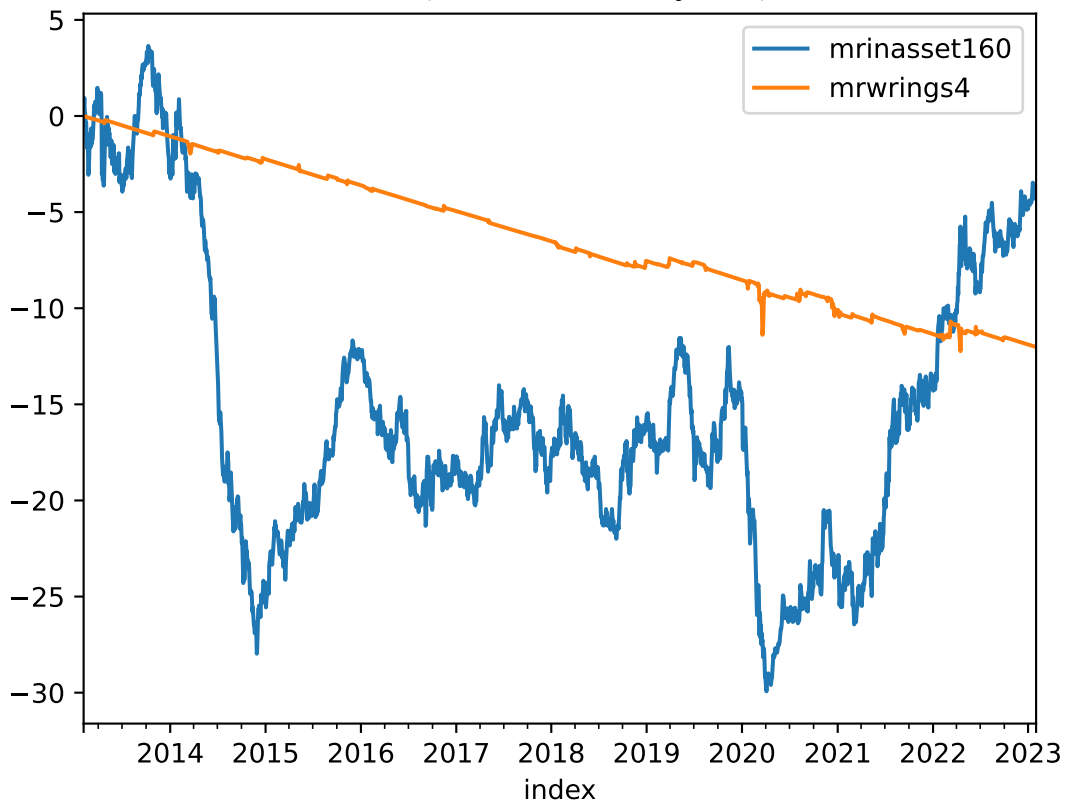ann. SR {'mrinasset160': 1.55, 'mrwrings4': -27.79}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 6.971, 'mrwrings4': -0.599}
ann. std {'mrinasset160': 5.704, 'mrwrings4': 1.483}
ann. SR {'mrinasset160': 1.22, 'mrwrings4': -0.4}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.864, 'mrwrings4': -1.119}
ann. std {'mrinasset160': 6.709, 'mrwrings4': 1.516}
ann. SR {'mrinasset160': 0.87, 'mrwrings4': -0.74}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.423, 'mrwrings4': -1.18}
ann. std {'mrinasset160': 6.558, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': -0.06, 'mrwrings4': -1.31}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.137, 'mrwrings4': -2.312}
ann. std {'mrinasset160': 11.166, 'mrwrings4': 2.623}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.88}