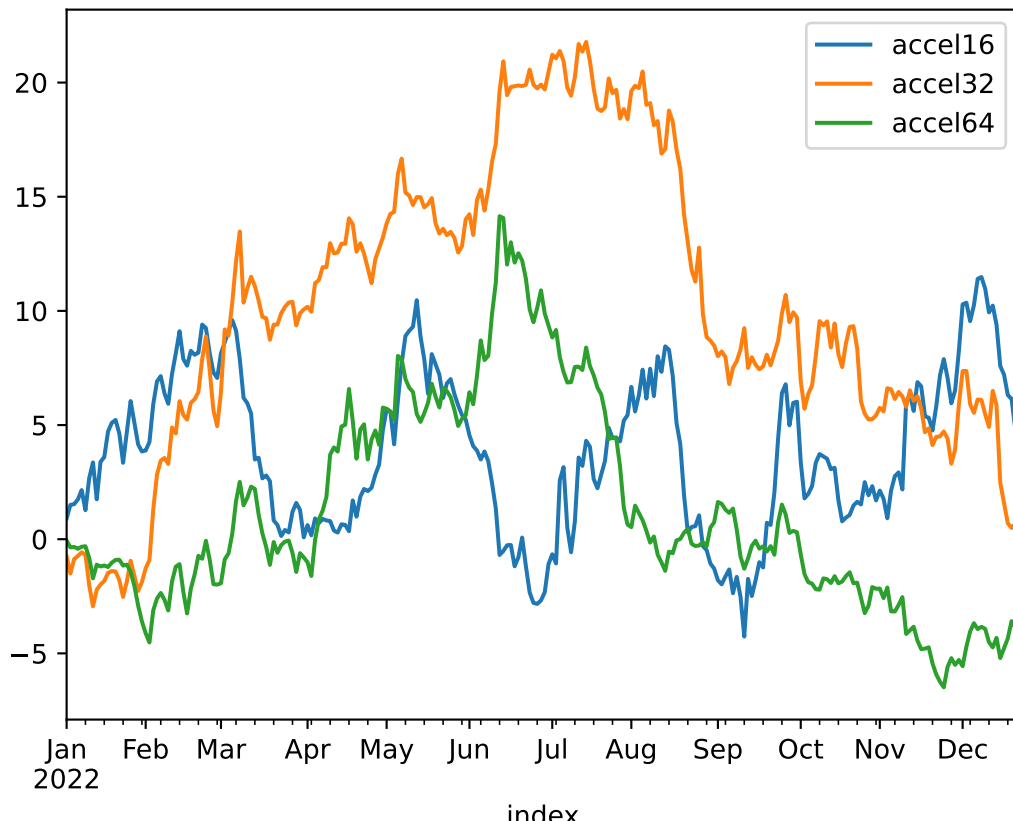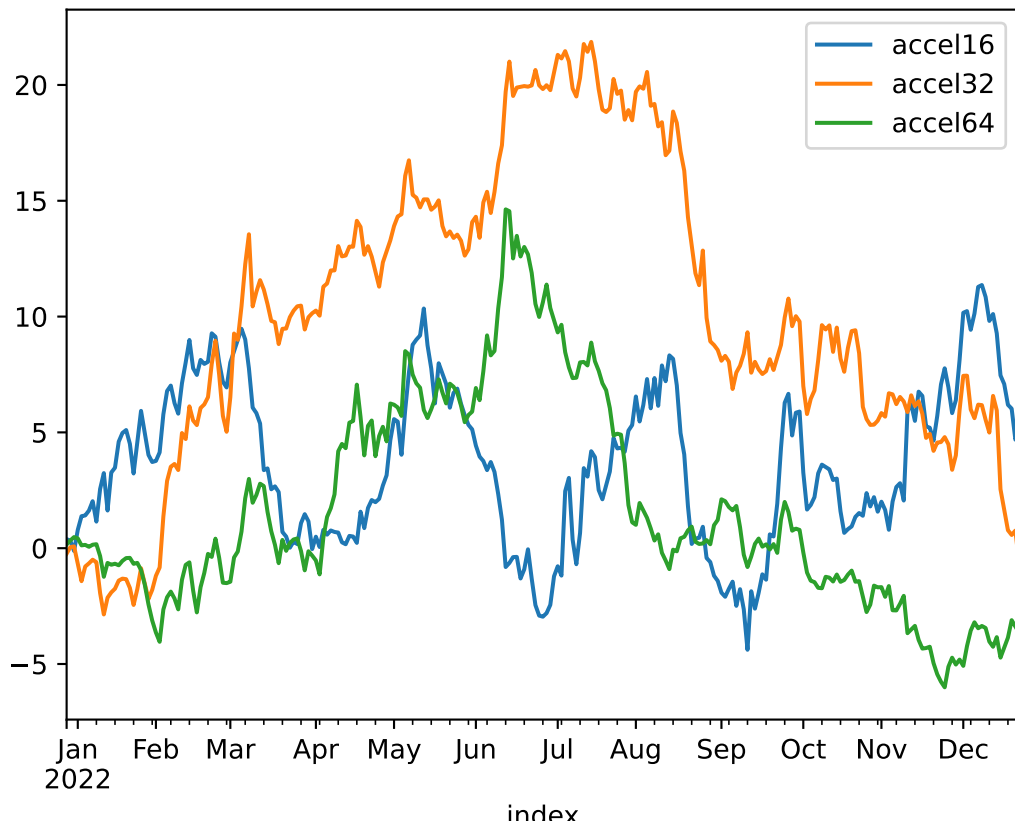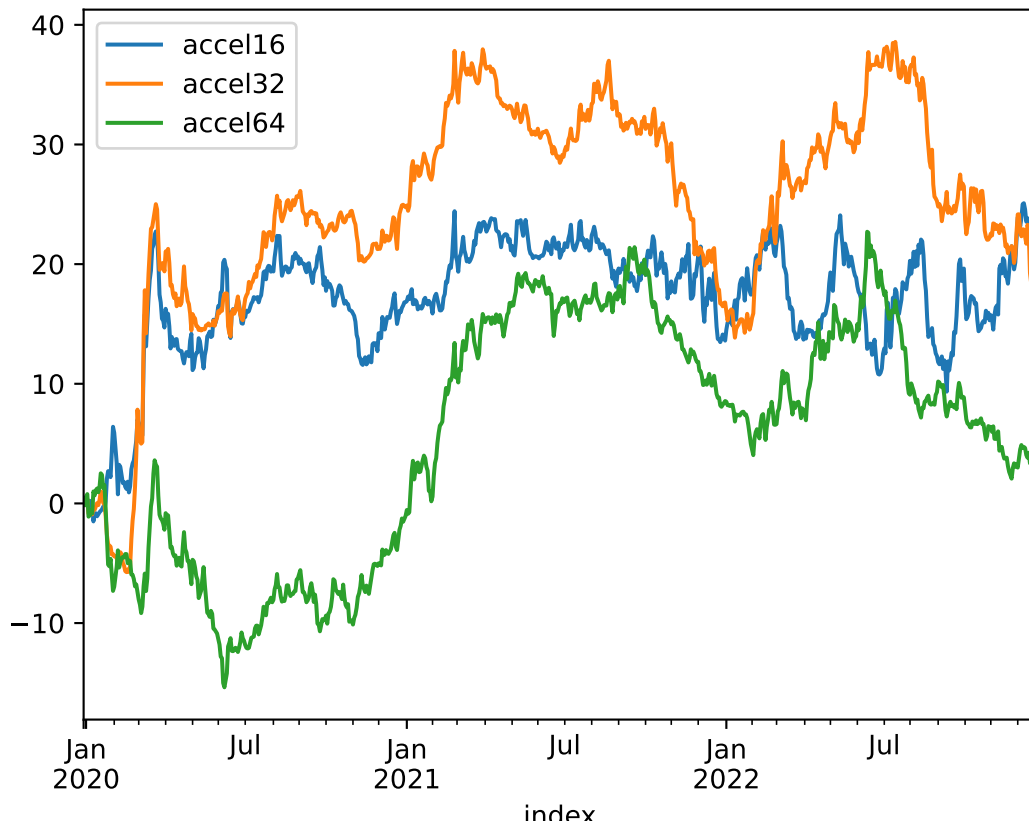Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': 5.19, 'accel32': -0.733, 'accel64': -4.17}
ann. std {'accel16': 16.273, 'accel32': 14.762, 'accel64': 11.75}
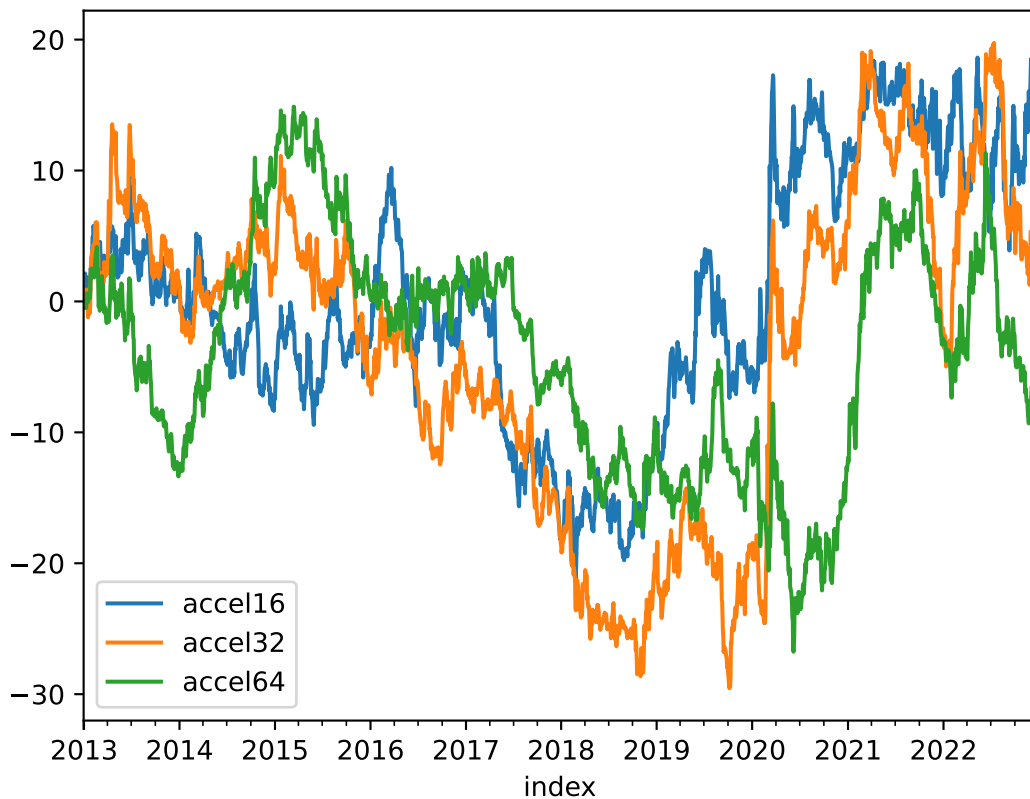ann. SR {'accel16': 0.32, 'accel32': -0.05, 'accel64': -0.35}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 5.008, 'accel32': -0.648, 'accel64': -3.643}
ann. std {'accel16': 16.188, 'accel32': 14.68, 'accel64': 11.685}
ann. SR {'accel16': 0.31, 'accel32': -0.04, 'accel64': -0.31}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 6.164, 'accel32': 5.279, 'accel64': 1.453}
ann. std {'accel16': 14.954, 'accel32': 14.302, 'accel64': 11.776}
ann. SR {'accel16': 0.41, 'accel32': 0.37, 'accel64': 0.12}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 1.308, 'accel32': -0.271, 'accel64': -0.685}
ann. std {'accel16': 11.932, 'accel32': 11.211, 'accel64': 9.583}
ann. SR {'accel16': 0.11, 'accel32': -0.02, 'accel64': -0.07}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.88, 'accel32': 4.455, 'accel64': 4.635}
ann. std {'accel16': 15.731, 'accel32': 13.803, 'accel64': 13.33}
ann. SR {'accel16': 0.44, 'accel32': 0.32, 'accel64': 0.35}
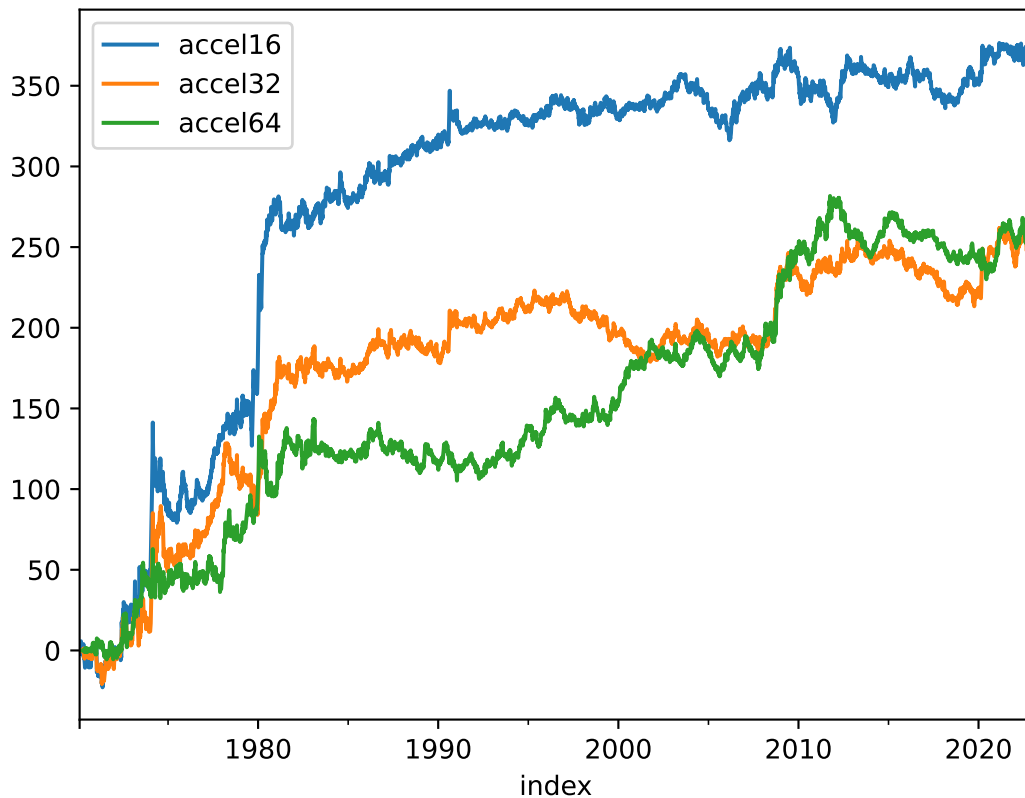
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 3.924, 'assettrend2': 0.955, 'assettrend32': 3.895, 'assettrend4': 5.321, 'assettrend64': 3.907, 'assettrend8': 2.958}
ann. std {'assettrend16': 3.066, 'assettrend2': 7.816, 'assettrend32': 3.366, 'assettrend4': 5.81, 'assettrend64': 4.025, 'assettrend8': 3.804}
ann. SR {'assettrend16': 1.28, 'assettrend2': 0.12, 'assettrend32': 1.16, 'assettrend4': 0.92, 'assettrend64': 0.97, 'assettrend8': 0.78}
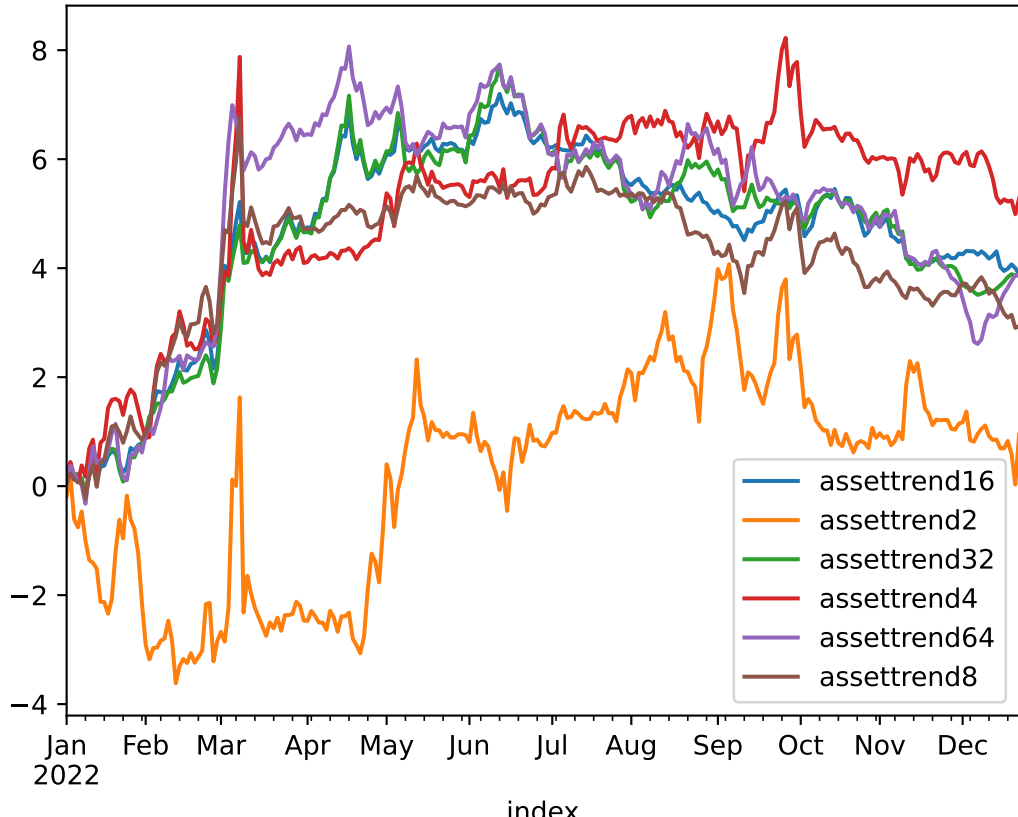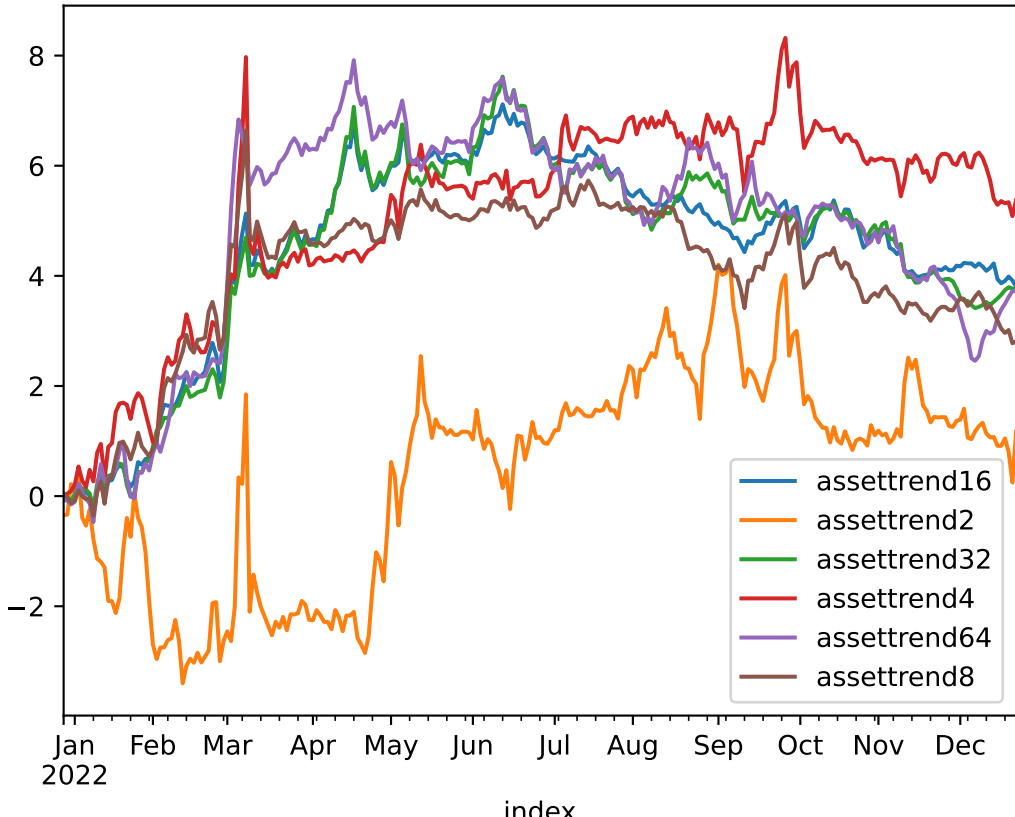
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 3.796, 'assettrend2': 1.161, 'assettrend32': 3.754, 'assettrend4': 5.354, 'assettrend64': 3.711, 'assettrend8': 2.796}
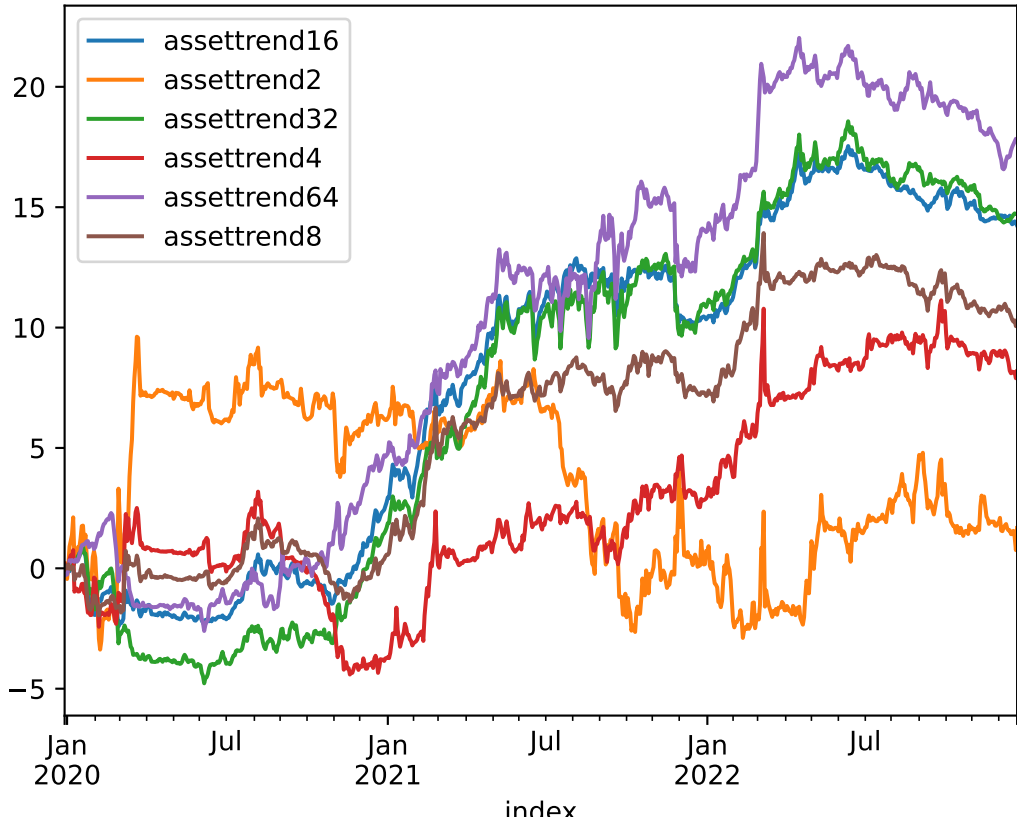ann. std {'assettrend16': 3.05, 'assettrend2': 7.797, 'assettrend32': 3.348, 'assettrend4': 5.776, 'assettrend64': 4.003, 'assettrend8': 3.784}
ann. SR {'assettrend16': 1.24, 'assettrend2': 0.15, 'assettrend32': 1.12, 'assettrend4': 0.93, 'assettrend64': 0.93, 'assettrend8': 0.74}

Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.678, 'assettrend2': 0.55, 'assettrend32': 4.836, 'assettrend4': 2.69, 'assettrend64': 5.863, 'assettrend8': 3.316}
ann. std {'assettrend16': 3.617, 'assettrend2': 7.89, 'assettrend32': 4.432, 'assettrend4': 5.463, 'assettrend64': 5.141, 'assettrend8': 3.765}
ann. SR {'assettrend16': 1.29, 'assettrend2': 0.07, 'assettrend32': 1.09, 'assettrend4': 0.49, 'assettrend64': 1.14, 'assettrend8': 0.88}
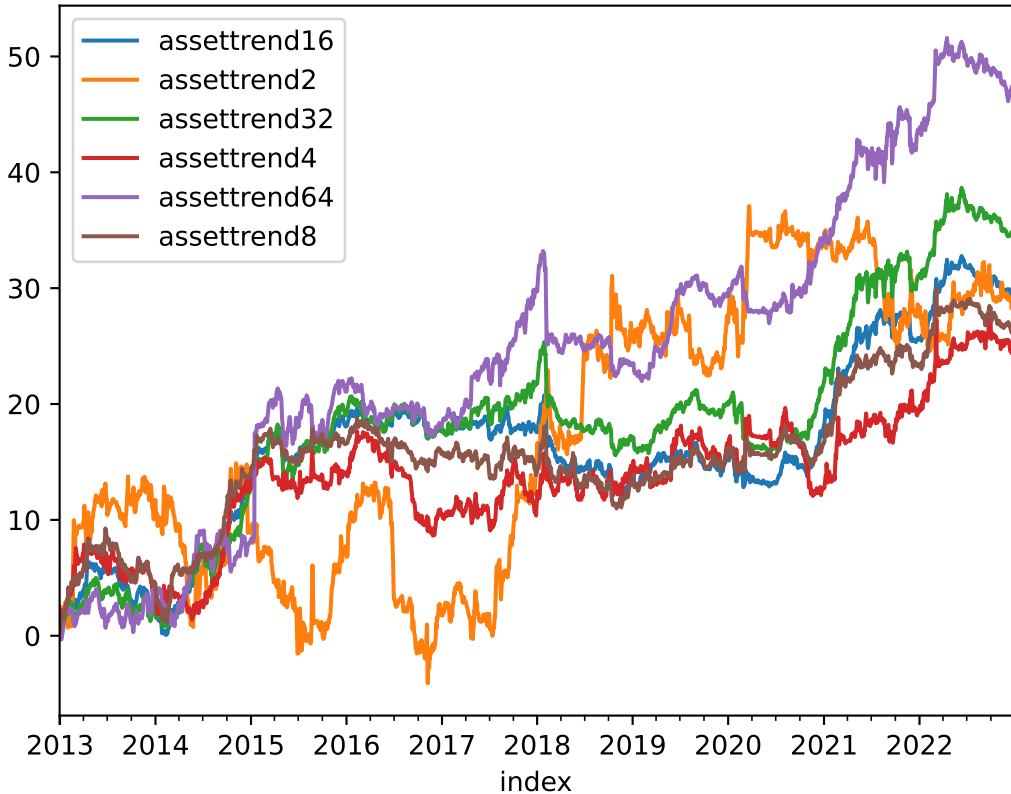
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.898, 'assettrend2': 2.865, 'assettrend32': 3.423, 'assettrend4': 2.425, 'assettrend64': 4.661, 'assettrend8': 2.573}
ann. std {'assettrend16': 3.278, 'assettrend2': 8.441, 'assettrend32': 3.755, 'assettrend4': 5.032, 'assettrend64': 5.314, 'assettrend8': 3.585}
ann. SR {'assettrend16': 0.88, 'assettrend2': 0.34, 'assettrend32': 0.91, 'assettrend4': 0.48, 'assettrend64': 0.88, 'assettrend8': 0.72}

Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.226, 'assettrend2': 0.056, 'assettrend32': 4.344, 'assettrend4': 4.776, 'assettrend64': 4.12, 'assettrend8': 3.88}
ann. std {'assettrend16': 4.662, 'assettrend2': 10.053, 'assettrend32': 4.897, 'assettrend4': 7.352, 'assettrend64': 5.472, 'assettrend8': 5.037}
ann. SR {'assettrend16': 0.91, 'assettrend2': 0.01, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}
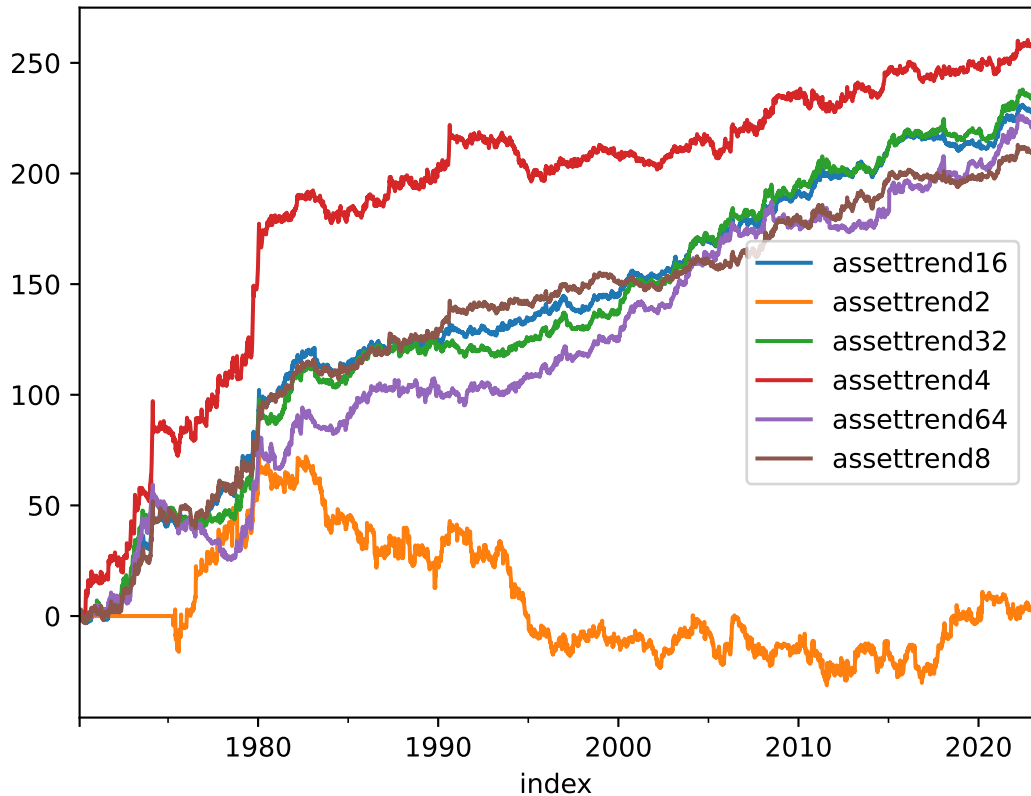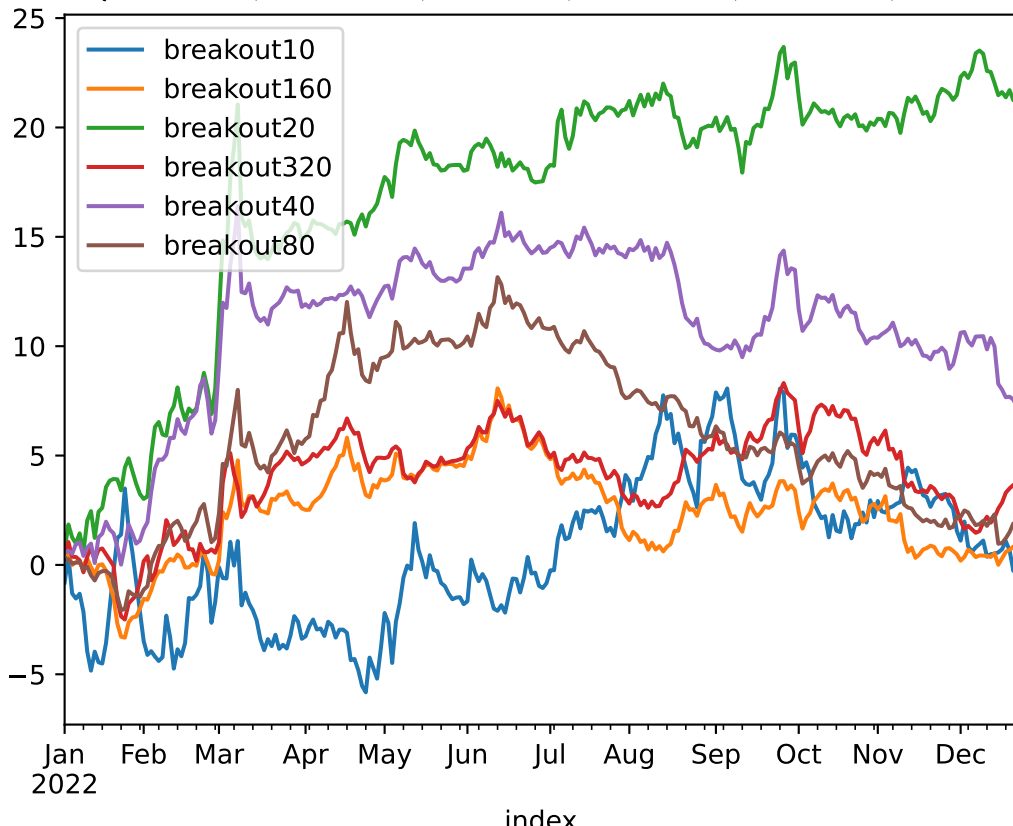
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 1.084, 'breakout160': 0.665, 'breakout20': 21.866, 'breakout320': 3.645, 'breakout40': 7.267, 'breakout80': 1.397}
ann. std {'breakout10': 13.811, 'breakout160': 7.168, 'breakout20': 12.141, 'breakout320': 7.5, 'breakout40': 9.802, 'breakout80': 7.997}
ann. SR {'breakout10': 0.08, 'breakout160': 0.09, 'breakout20': 1.8, 'breakout320': 0.49, 'breakout40': 0.74, 'breakout80': 0.17}
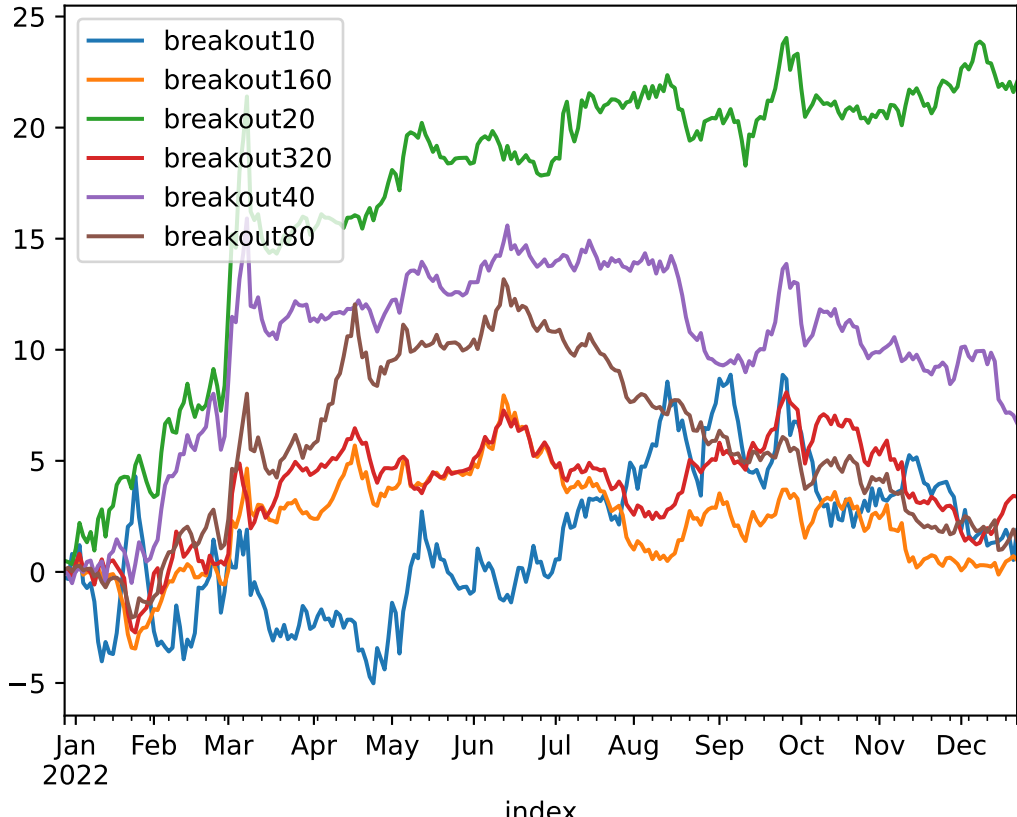
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 1.877, 'breakout160': 0.531, 'breakout20': 21.964, 'breakout320': 3.373, 'breakout40': 6.676, 'breakout80': 1.399}
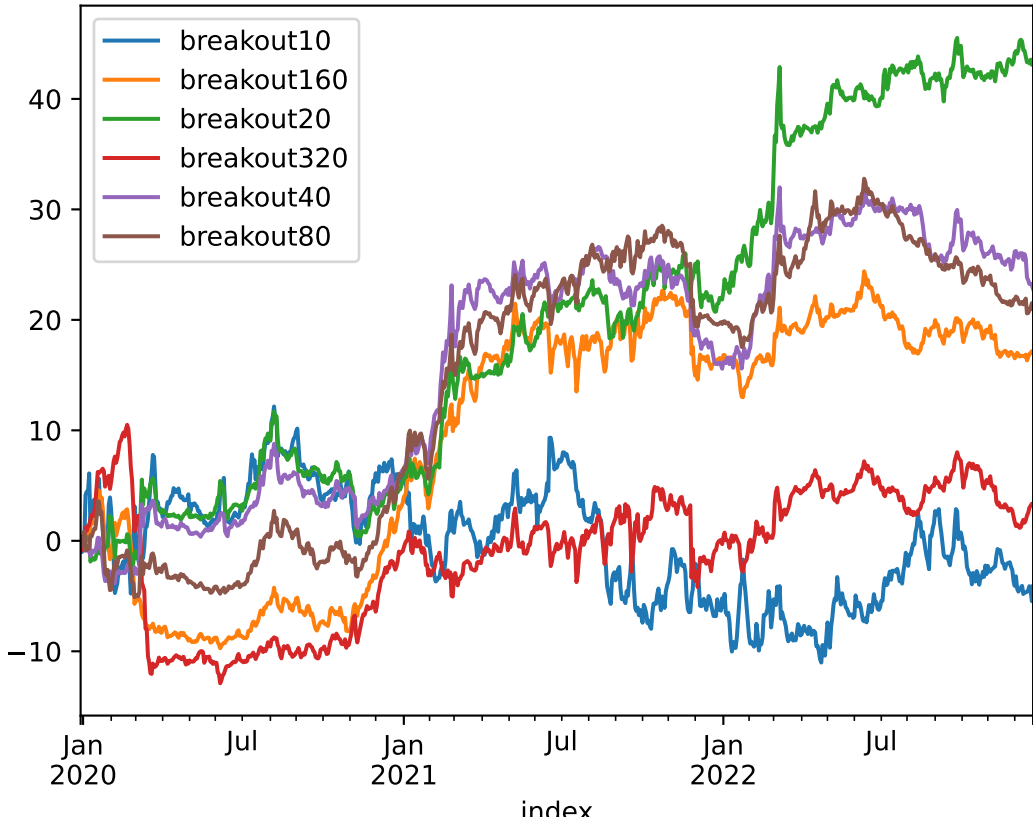ann. std {'breakout10': 13.779, 'breakout160': 7.129, 'breakout20': 12.079, 'breakout320': 7.467, 'breakout40': 9.755, 'breakout80': 7.953}
ann. SR {'breakout10': 0.14, 'breakout160': 0.07, 'breakout20': 1.82, 'breakout320': 0.45, 'breakout40': 0.68, 'breakout80': 0.18}
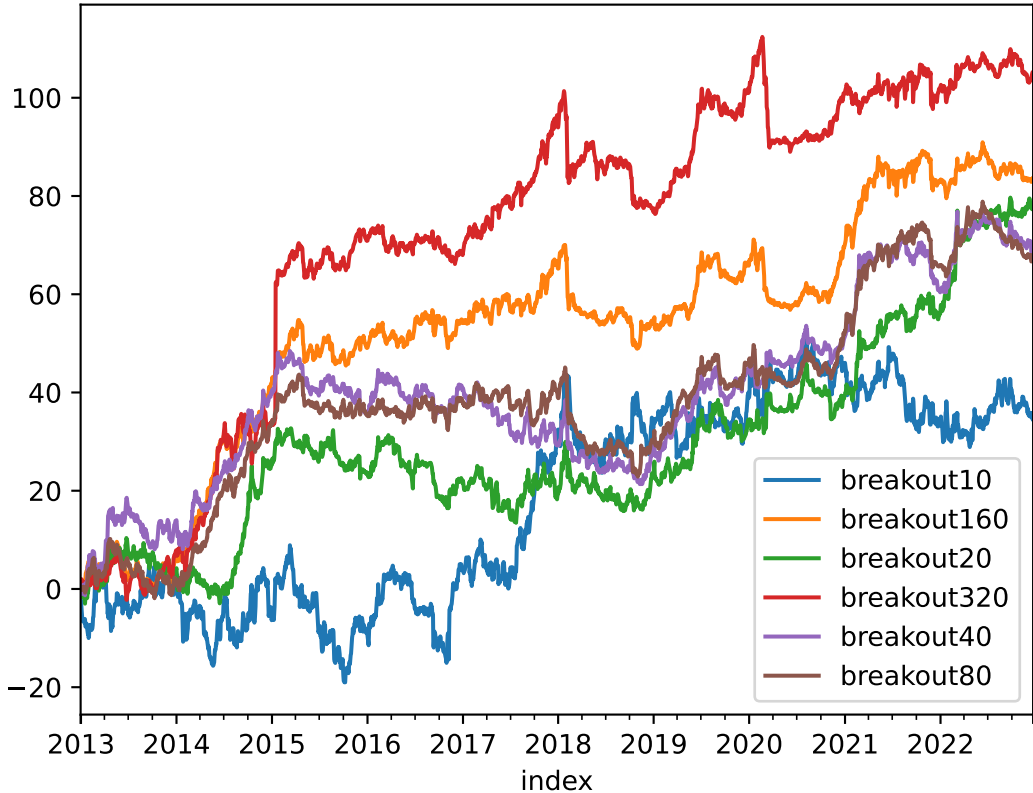
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -1.353, 'breakout160': 5.581, 'breakout20': 14.306, 'breakout320': 1.09, 'breakout40': 7.489, 'breakout80': 6.903}
ann. std {'breakout10': 15.051, 'breakout160': 9.769, 'breakout20': 11.541, 'breakout320': 10.77, 'breakout40': 10.01, 'breakout80': 9.634}
ann. SR {'breakout10': -0.09, 'breakout160': 0.57, 'breakout20': 1.24, 'breakout320': 0.1, 'breakout40': 0.75, 'breakout80': 0.72}
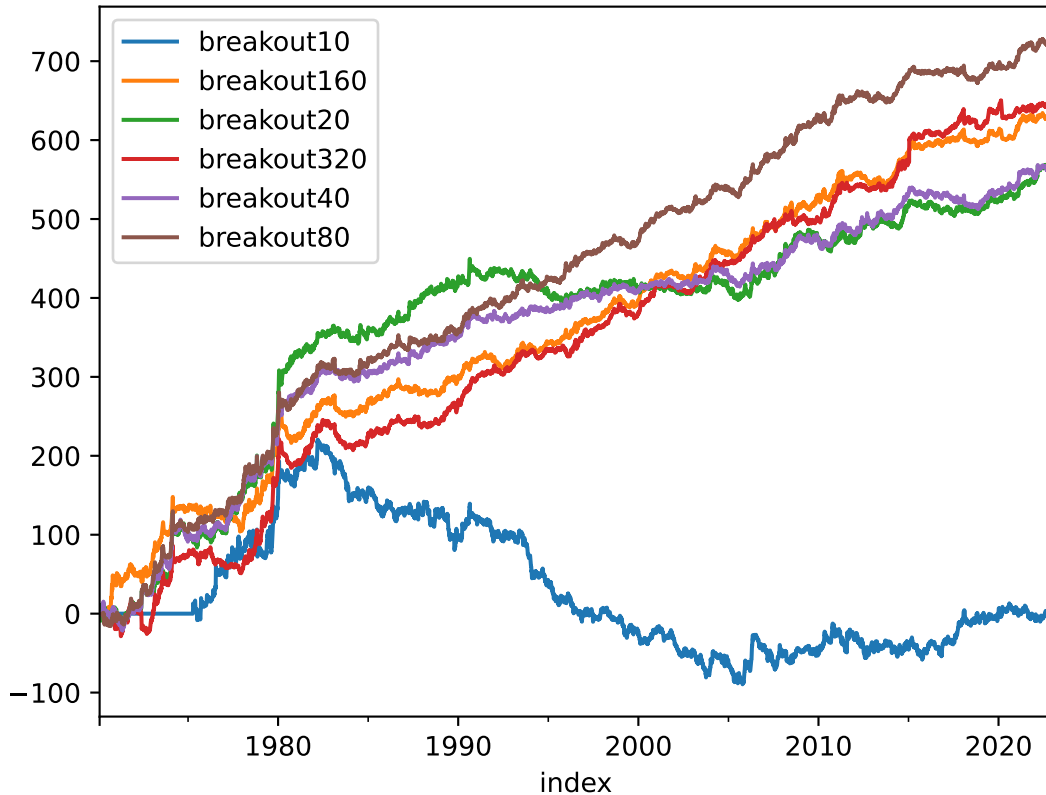
Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.518, 'breakout160': 8.211, 'breakout20': 7.637, 'breakout320': 10.343, 'breakout40': 6.646, 'breakout80': 6.595}
ann. std {'breakout10': 15.727, 'breakout160': 9.134, 'breakout20': 11.214, 'breakout320': 13.348, 'breakout40': 9.856, 'breakout80': 9.026}
ann. SR {'breakout10': 0.22, 'breakout160': 0.9, 'breakout20': 0.68, 'breakout320': 0.77, 'breakout40': 0.67, 'breakout80': 0.73}
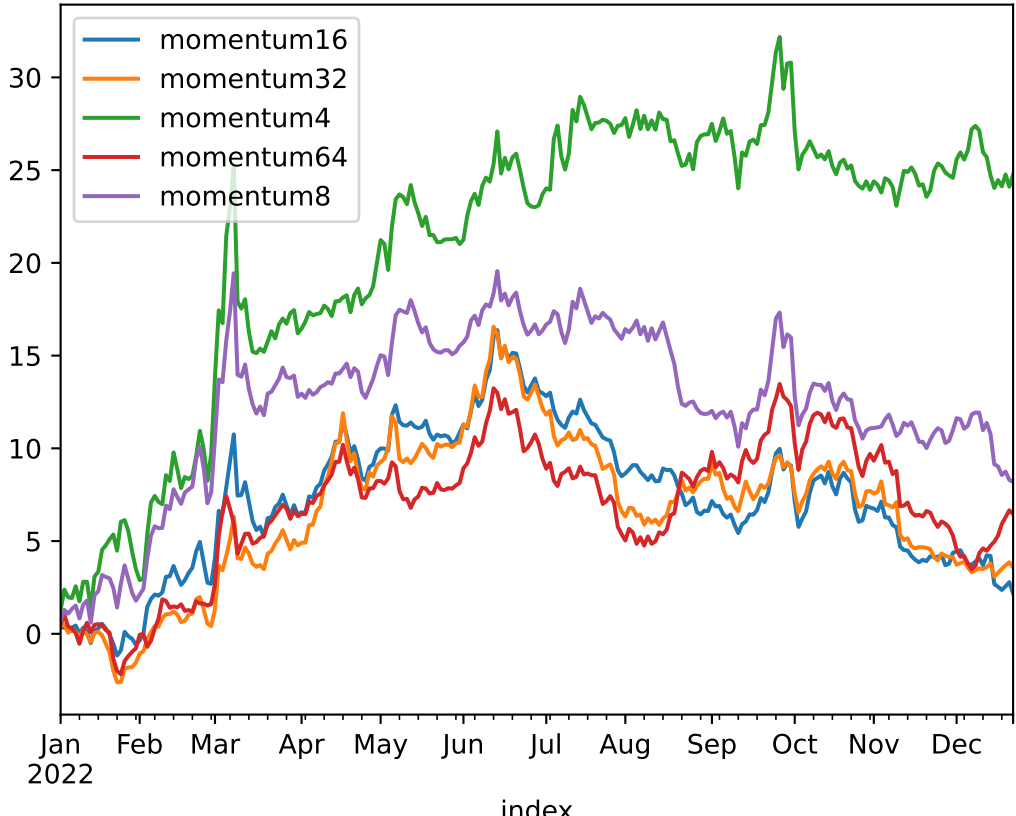
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.06, 'breakout160': 11.632, 'breakout20': 10.545, 'breakout320': 11.934, 'breakout40': 10.375, 'breakout80': 13.292}
ann. std {'breakout10': 20.842, 'breakout160': 12.501, 'breakout20': 16.107, 'breakout320': 13.054, 'breakout40': 13.239, 'breakout80': 12.761}
ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.04}
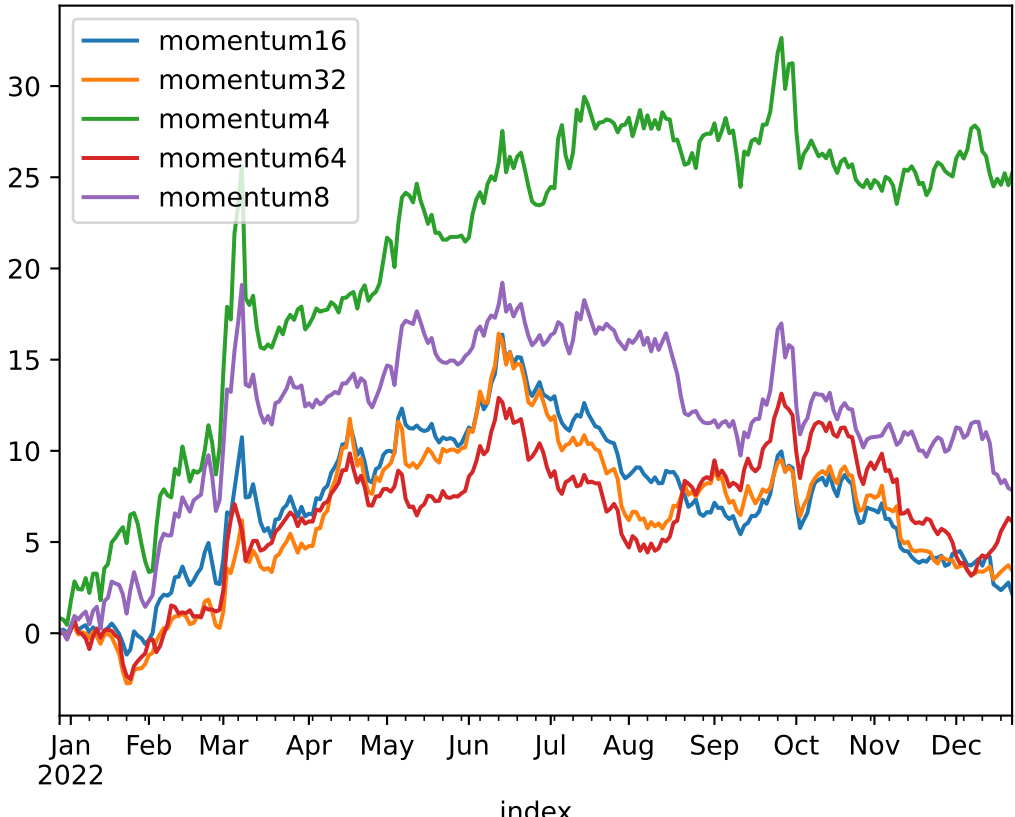
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 2.202, 'momentum32': 3.597, 'momentum4': 24.949, 'momentum64': 6.507, 'momentum8': 8.252}
ann. std {'momentum16': 10.204, 'momentum32': 9.739, 'momentum4': 17.395, 'momentum64': 9.445, 'momentum8': 13.346}
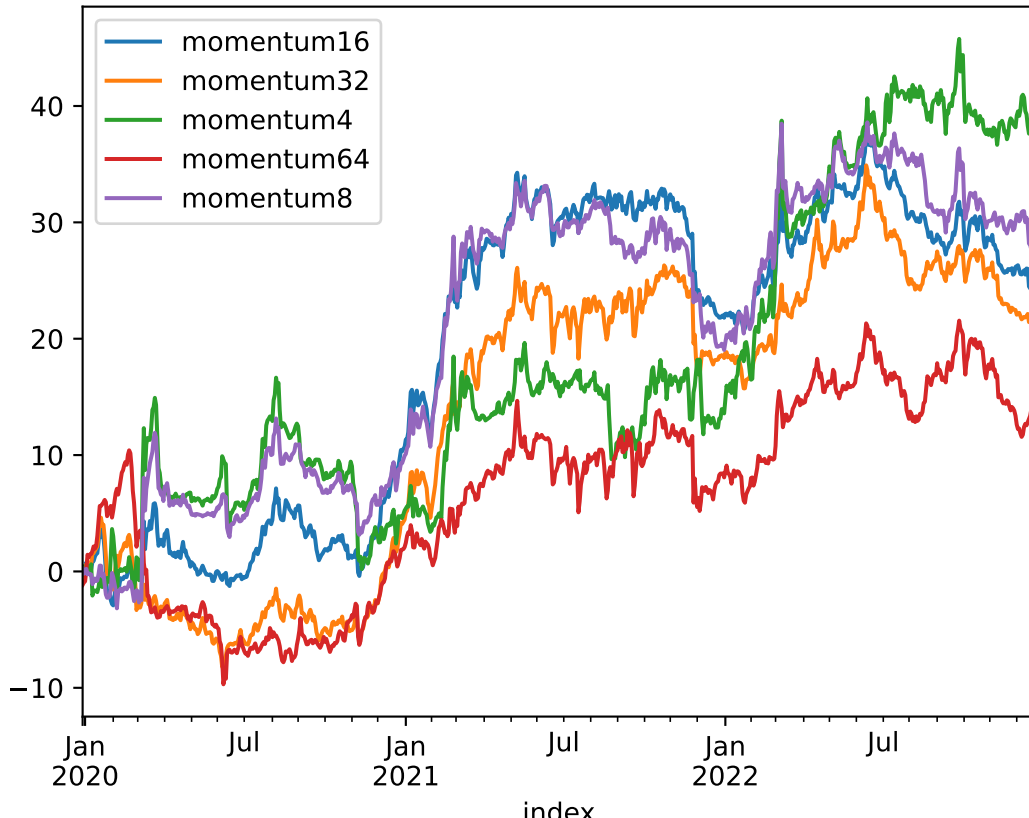ann. SR {'momentum16': 0.22, 'momentum32': 0.37, 'momentum4': 1.43, 'momentum64': 0.69, 'momentum8': 0.62}

Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': 2.172, 'momentum32': 3.424, 'momentum4': 25.113, 'momentum64': 6.099, 'momentum8': 7.817}
ann. std {'momentum16': 10.148, 'momentum32': 9.684, 'momentum4': 17.313, 'momentum64': 9.397, 'momentum8': 13.277}
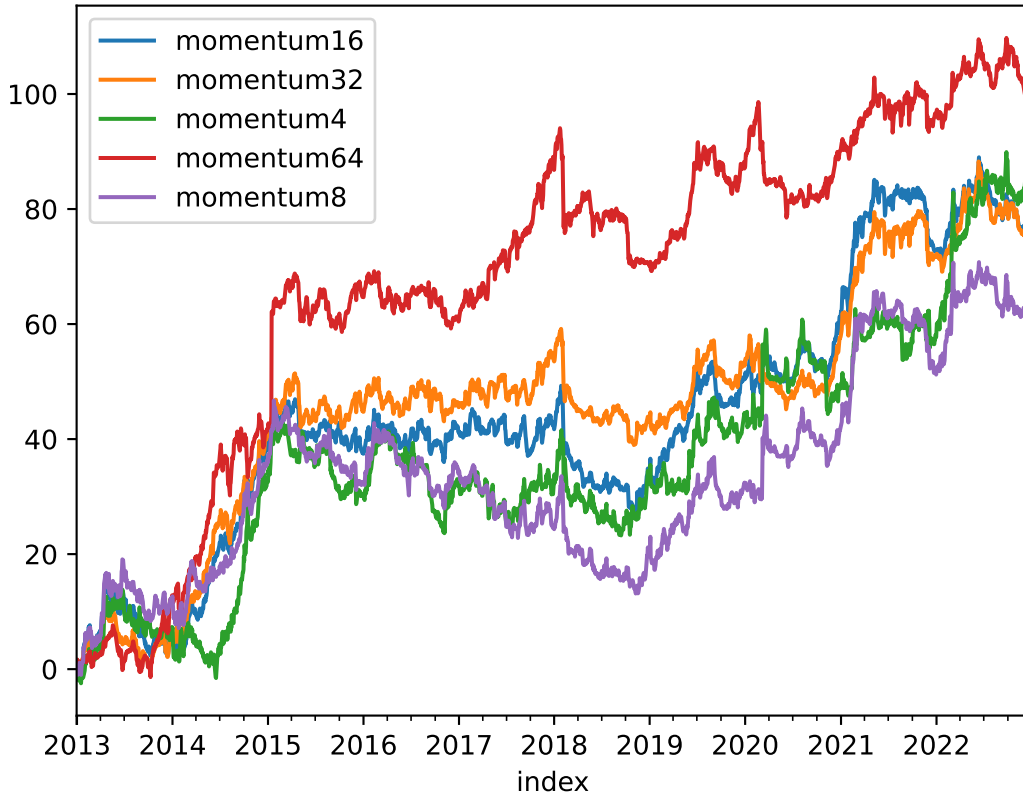ann. SR {'momentum16': 0.21, 'momentum32': 0.35, 'momentum4': 1.45, 'momentum64': 0.65, 'momentum8': 0.59}

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 7.883, 'momentum32': 7.2, 'momentum4': 12.598, 'momentum64': 4.778, 'momentum8': 8.946}
ann. std {'momentum16': 11.045, 'momentum32': 10.884, 'momentum4': 16.122, 'momentum64': 10.984, 'momentum8': 12.802}
ann. SR {'momentum16': 0.71, 'momentum32': 0.66, 'momentum4': 0.78, 'momentum64': 0.43, 'momentum8': 0.7}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.354, 'momentum32': 7.401, 'momentum4': 8.108, 'momentum64': 10.1, 'momentum8': 5.84}
ann. std {'momentum16': 9.963, 'momentum32': 9.503, 'momentum4': 13.699, 'momentum64': 12.016, 'momentum8': 11.338}
ann. SR {'momentum16': 0.74, 'momentum32': 0.78, 'momentum4': 0.59, 'momentum64': 0.84, 'momentum8': 0.52}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.413, 'momentum32': 13.346, 'momentum4': 12.955, 'momentum64': 12.959, 'momentum8': 11.336}
ann. std {'momentum16': 14.229, 'momentum32': 13.858, 'momentum4': 20.083, 'momentum64': 13.495, 'momentum8': 15.878}
ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.65, 'momentum64': 0.96, 'momentum8': 0.71}
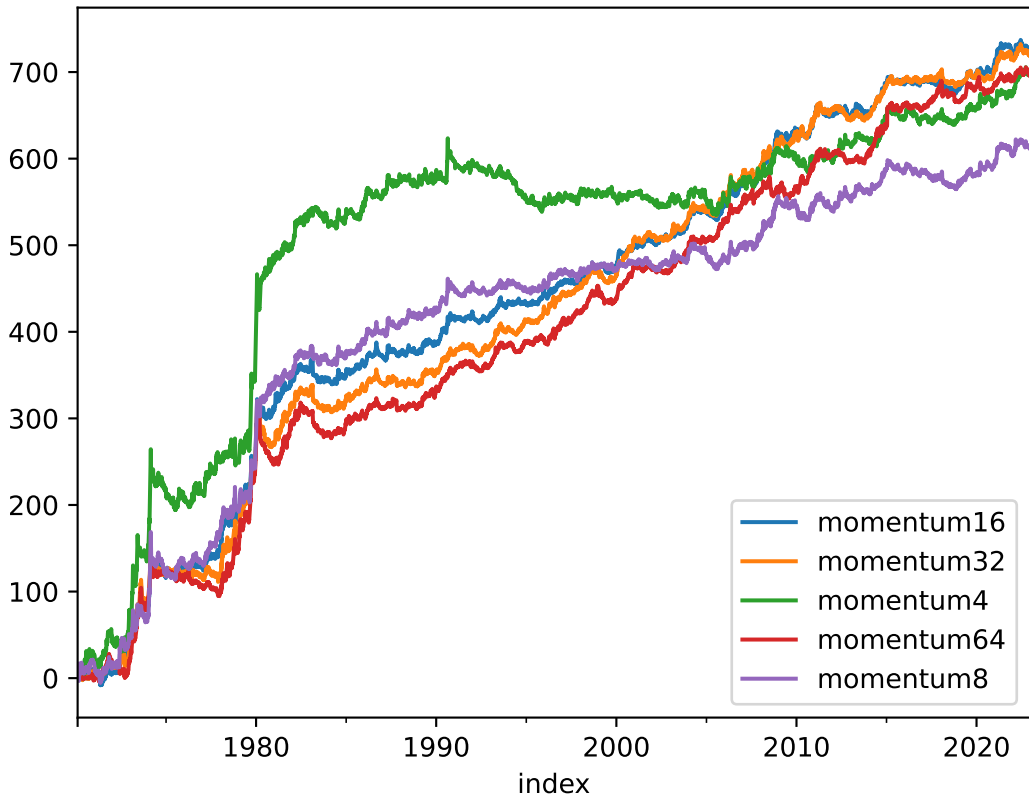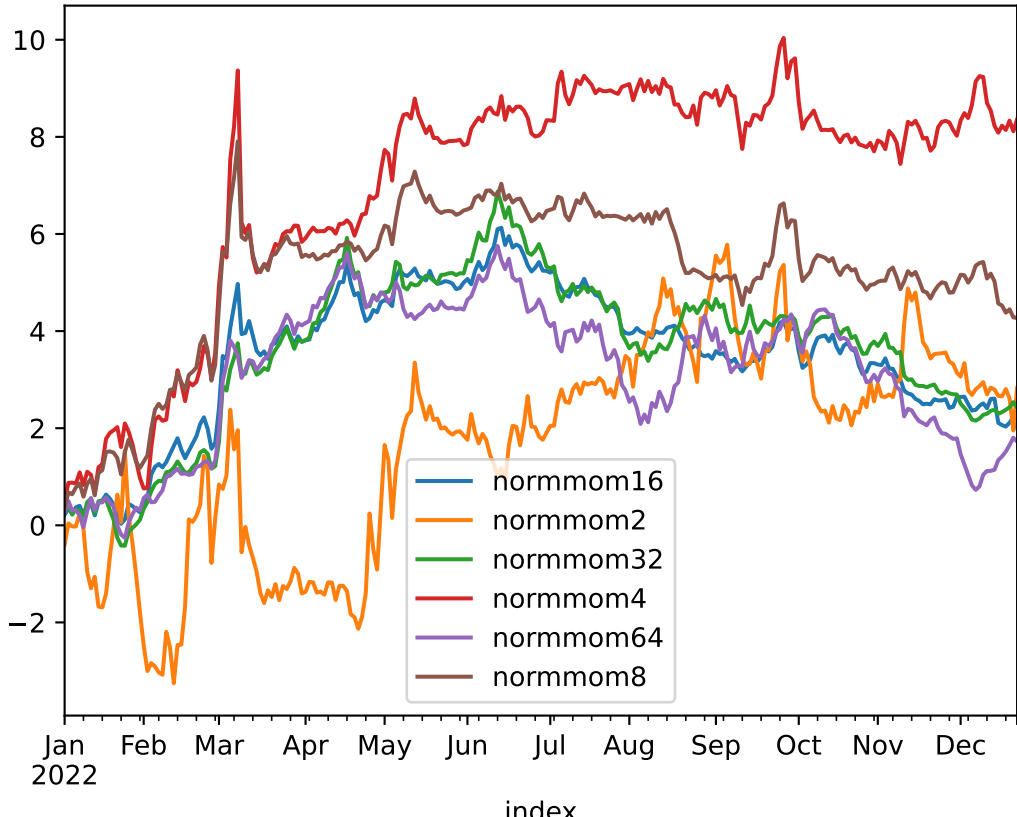
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 2.022, 'normmom2': 2.846, 'normmom32': 2.455, 'normmom4': 8.428, 'normmom64': 1.737, 'normmom8': 4.302}
ann. std {'normmom16': 3.177, 'normmom2': 8.15, 'normmom32': 3.193, 'normmom4': 6.023, 'normmom64': 3.462, 'normmom8': 4.306}
ann. SR {'normmom16': 0.64, 'normmom2': 0.35, 'normmom32': 0.77, 'normmom4': 1.4, 'normmom64': 0.5, 'normmom8': 1.0}
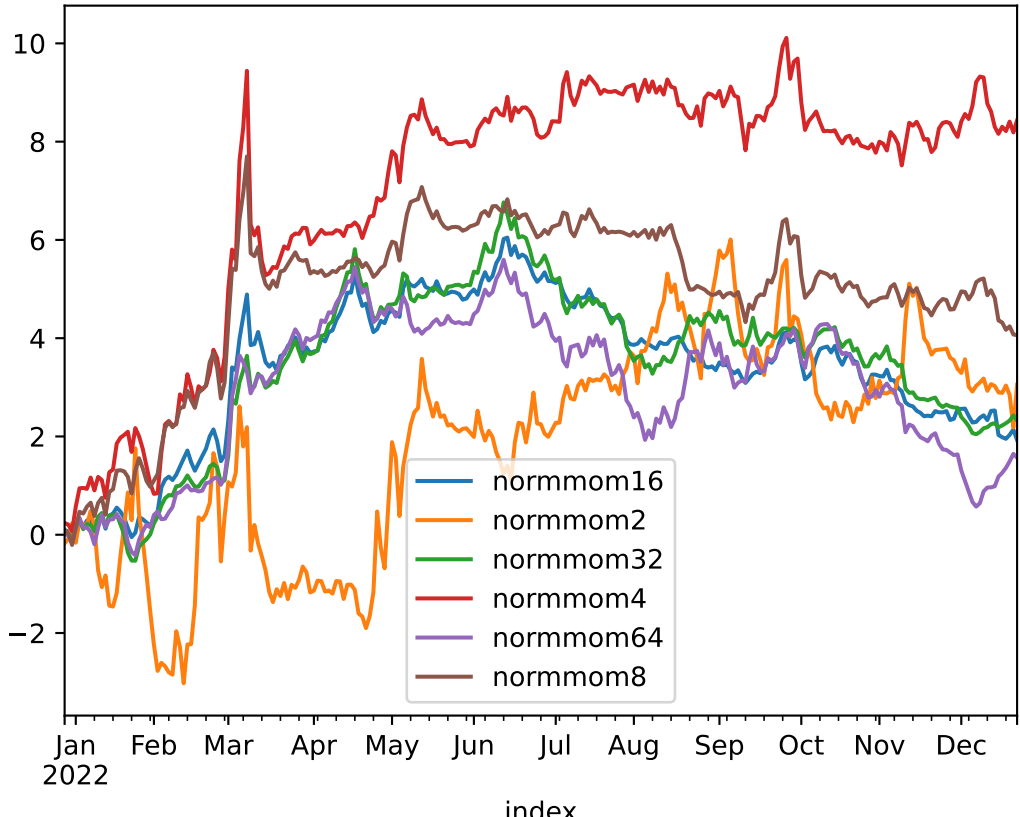
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 1.918, 'normmom2': 3.043, 'normmom32': 2.318, 'normmom4': 8.402, 'normmom64': 1.559, 'normmom8': 4.045}
ann. std {'normmom16': 3.164, 'normmom2': 8.11, 'normmom32': 3.18, 'normmom4': 5.994, 'normmom64': 3.445, 'normmom8': 4.289}
ann. SR {'normmom16': 0.61, 'normmom2': 0.38, 'normmom32': 0.73, 'normmom4': 1.4, 'normmom64': 0.45, 'normmom8': 0.94}
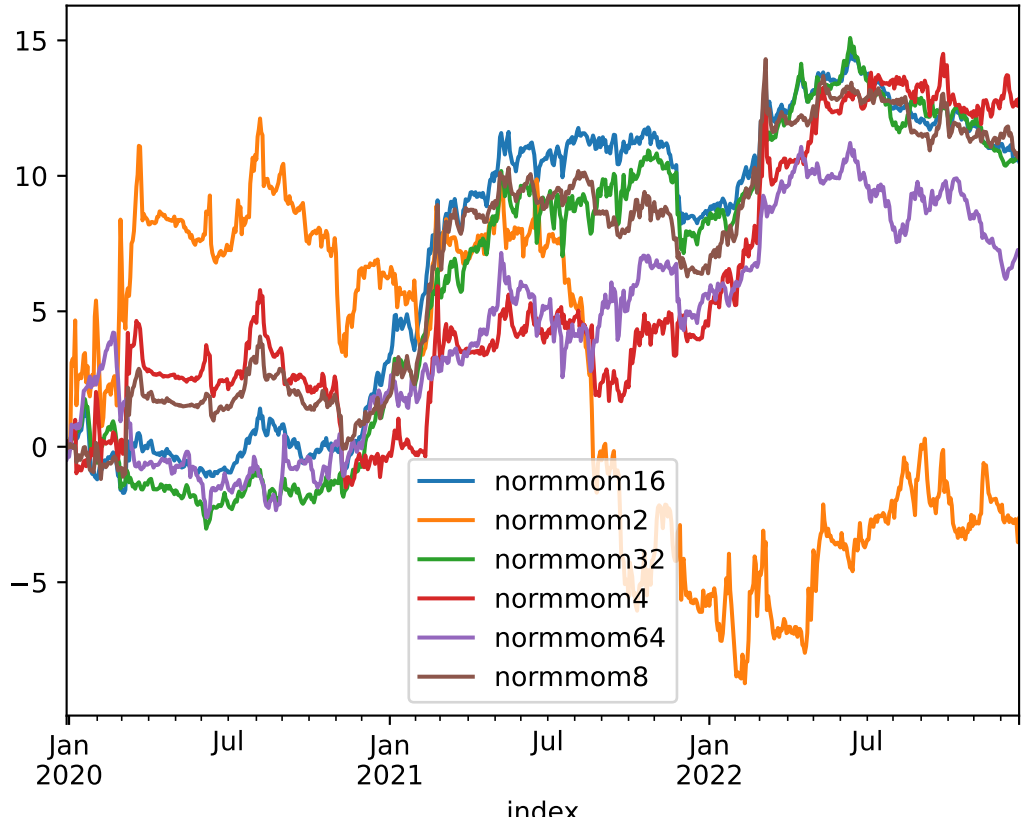
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.463, 'normmom2': -0.872, 'normmom32': 3.501, 'normmom4': 4.216, 'normmom64': 2.361, 'normmom8': 3.506}
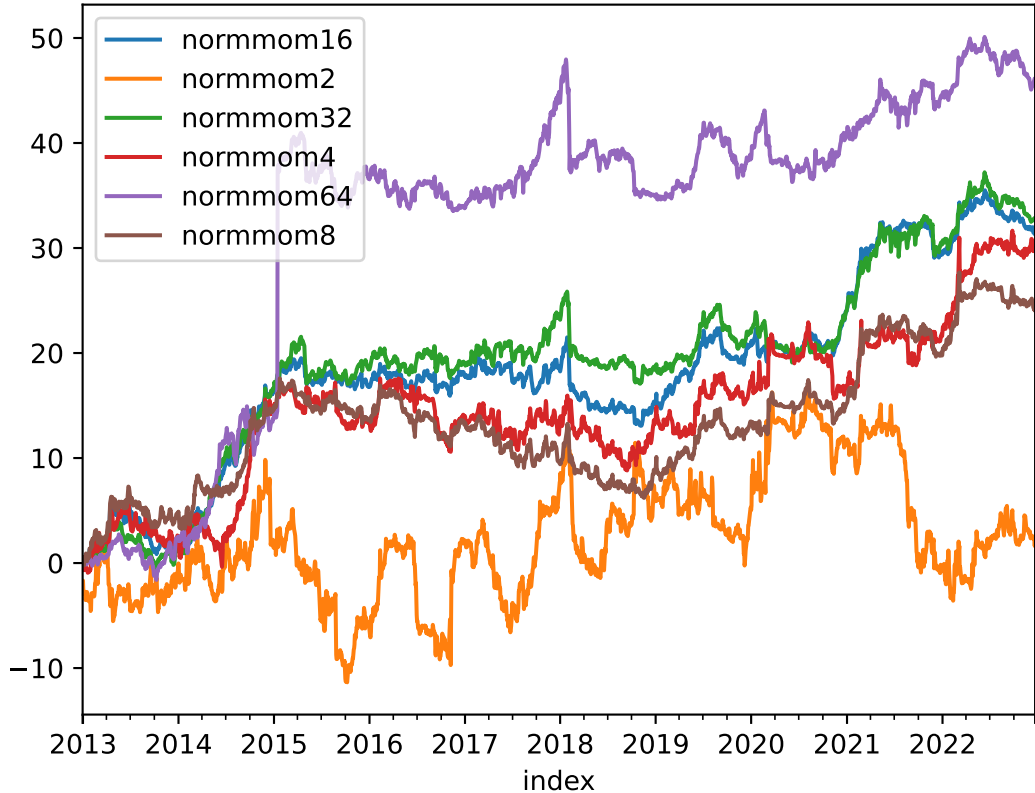ann. std {'normmom16': 3.72, 'normmom2': 8.89, 'normmom32': 4.055, 'normmom4': 5.954, 'normmom64': 4.351, 'normmom8': 4.263}
ann. SR {'normmom16': 0.93, 'normmom2': -0.1, 'normmom32': 0.86, 'normmom4': 0.71, 'normmom64': 0.54, 'normmom8': 0.82}

Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.085, 'normmom2': 0.245, 'normmom32': 3.222, 'normmom4': 2.947, 'normmom64': 4.529, 'normmom8': 2.363}
ann. std {'normmom16': 3.582, 'normmom2': 9.082, 'normmom32': 3.731, 'normmom4': 5.499, 'normmom64': 8.567, 'normmom8': 4.057}
ann. SR {'normmom16': 0.86, 'normmom2': 0.03, 'normmom32': 0.86, 'normmom4': 0.54, 'normmom64': 0.53, 'normmom8': 0.58}
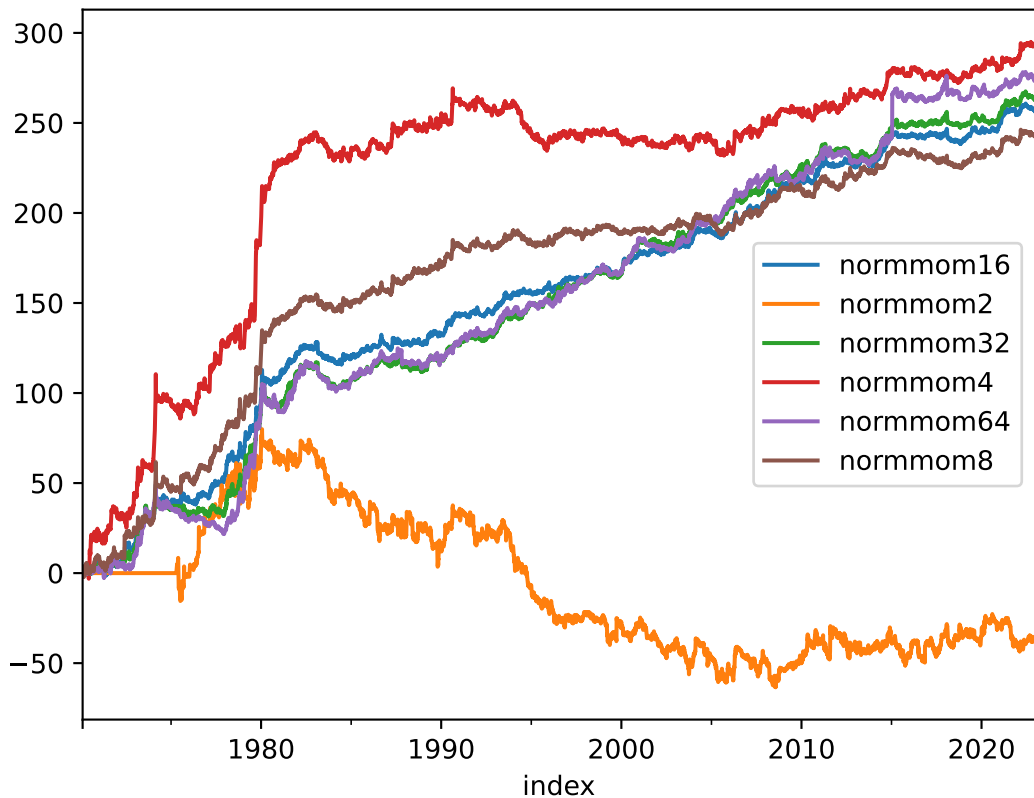
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.762, 'normmom2': -0.695, 'normmom32': 4.881, 'normmom4': 5.442, 'normmom64': 5.089, 'normmom8': 4.501}
ann. std {'normmom16': 4.925, 'normmom2': 11.204, 'normmom32': 4.993, 'normmom4': 8.325, 'normmom64': 6.312, 'normmom8': 5.934}
ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.81, 'normmom8': 0.76}
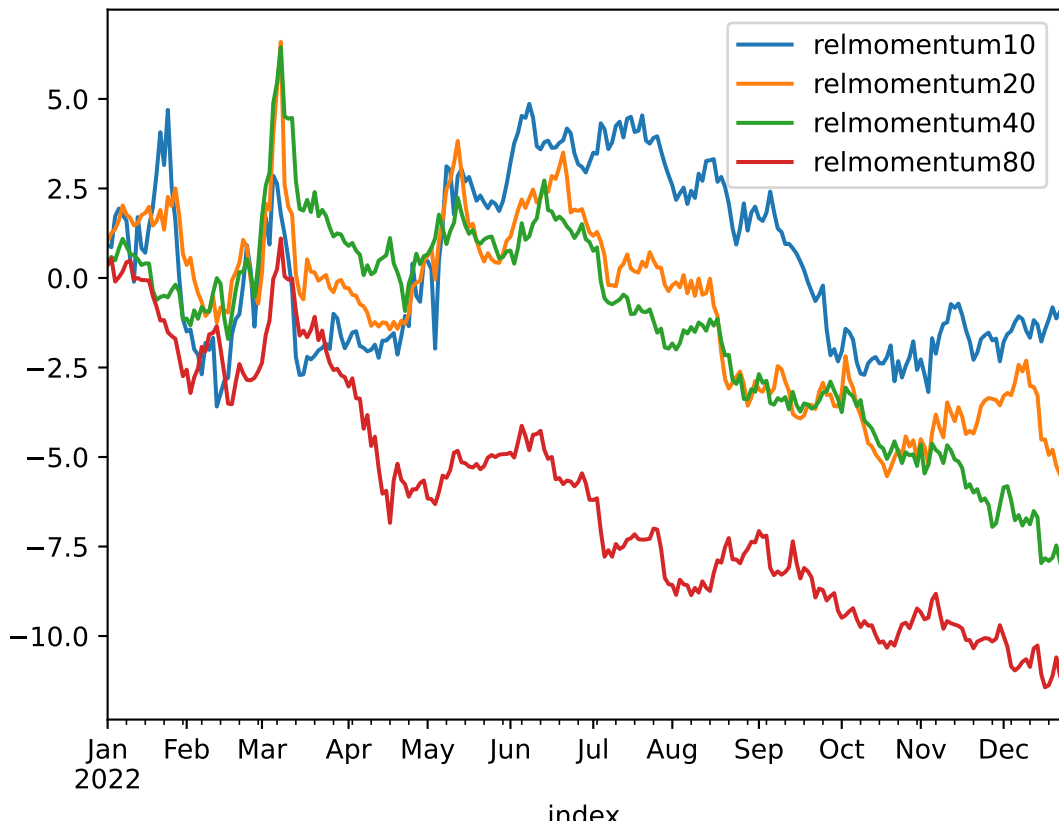
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -0.951, 'relmomentum20': -5.534, 'relmomentum40': -7.999, 'relmomentum80': -11.2}
ann. std {'relmomentum10': 10.063, 'relmomentum20': 8.544, 'relmomentum40': 6.75, 'relmomentum80': 5.771}
ann. SR {'relmomentum10': -0.09, 'relmomentum20': -0.65, 'relmomentum40': -1.19, 'relmomentum80': -1.94}
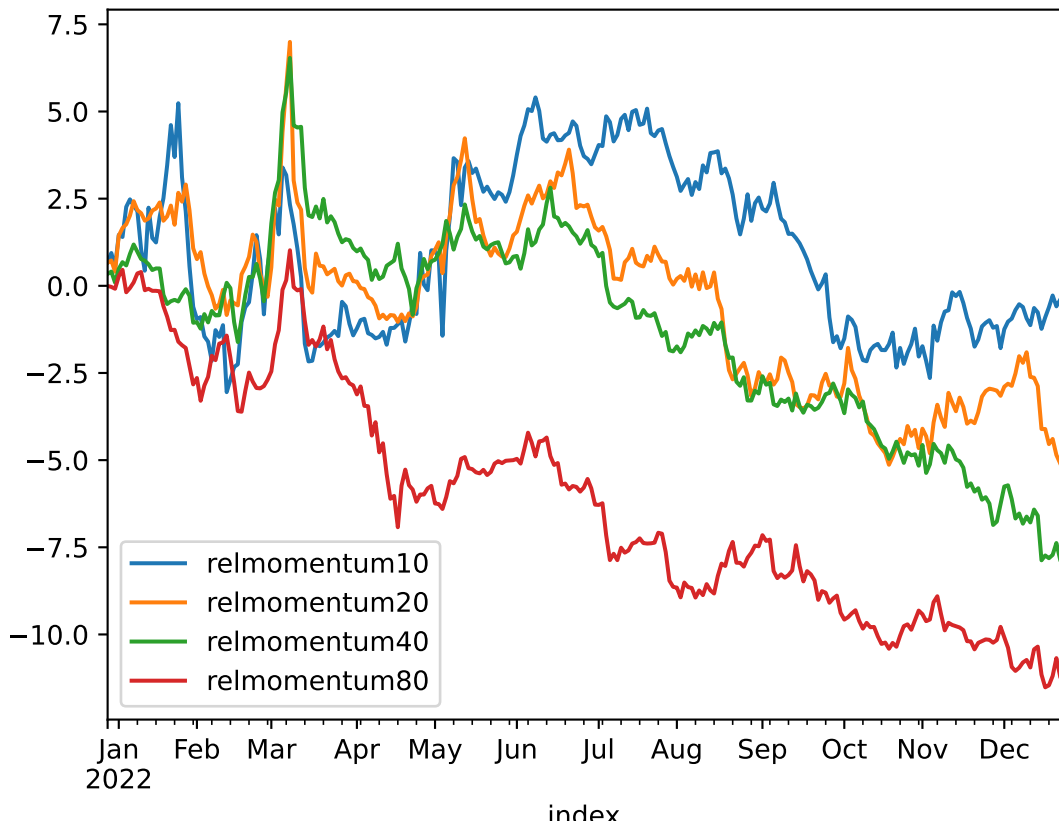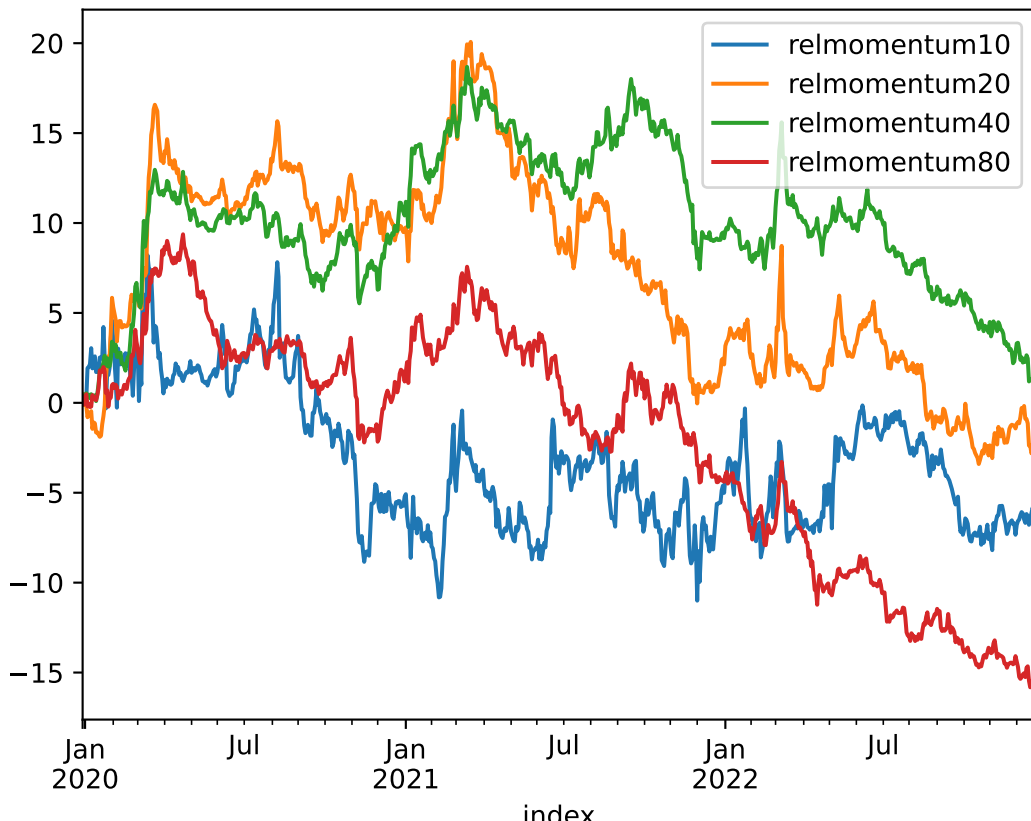
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -0.401, 'relmomentum20': -5.068, 'relmomentum40': -7.815, 'relmomentum80': -11.153}
ann. std {'relmomentum10': 10.038, 'relmomentum20': 8.526, 'relmomentum40': 6.728, 'relmomentum80': 5.737}
ann. SR {'relmomentum10': -0.04, 'relmomentum20': -0.59, 'relmomentum40': -1.16, 'relmomentum80': -1.94}

Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -1.956, 'relmomentum20': -1.103, 'relmomentum40': 0.4, 'relmomentum80': -5.094}
ann. std {'relmomentum10': 12.748, 'relmomentum20': 9.086, 'relmomentum40': 7.485, 'relmomentum80': 6.975}
ann. SR {'relmomentum10': -0.15, 'relmomentum20': -0.12, 'relmomentum40': 0.05, 'relmomentum80': -0.73}
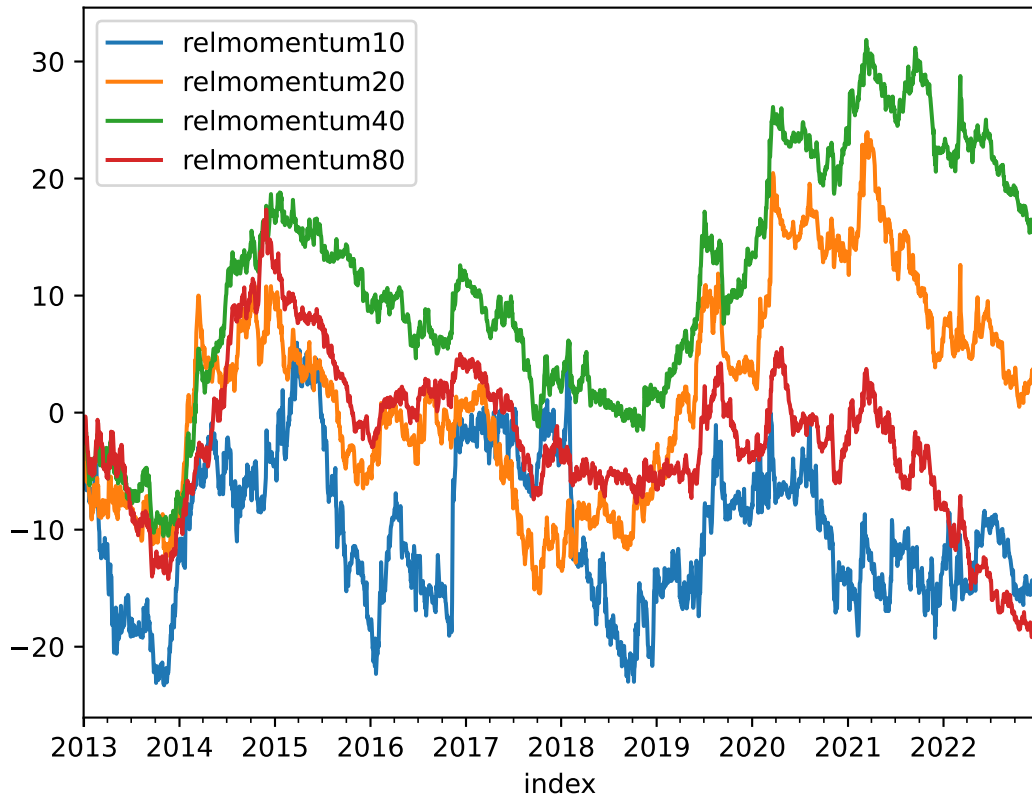
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -1.396, 'relmomentum20': 0.053, 'relmomentum40': 1.414, 'relmomentum80': -1.901}
ann. std {'relmomentum10': 12.959, 'relmomentum20': 9.042, 'relmomentum40': 7.379, 'relmomentum80': 6.829}
ann. SR {'relmomentum10': -0.11, 'relmomentum20': 0.01, 'relmomentum40': 0.19, 'relmomentum80': -0.28}
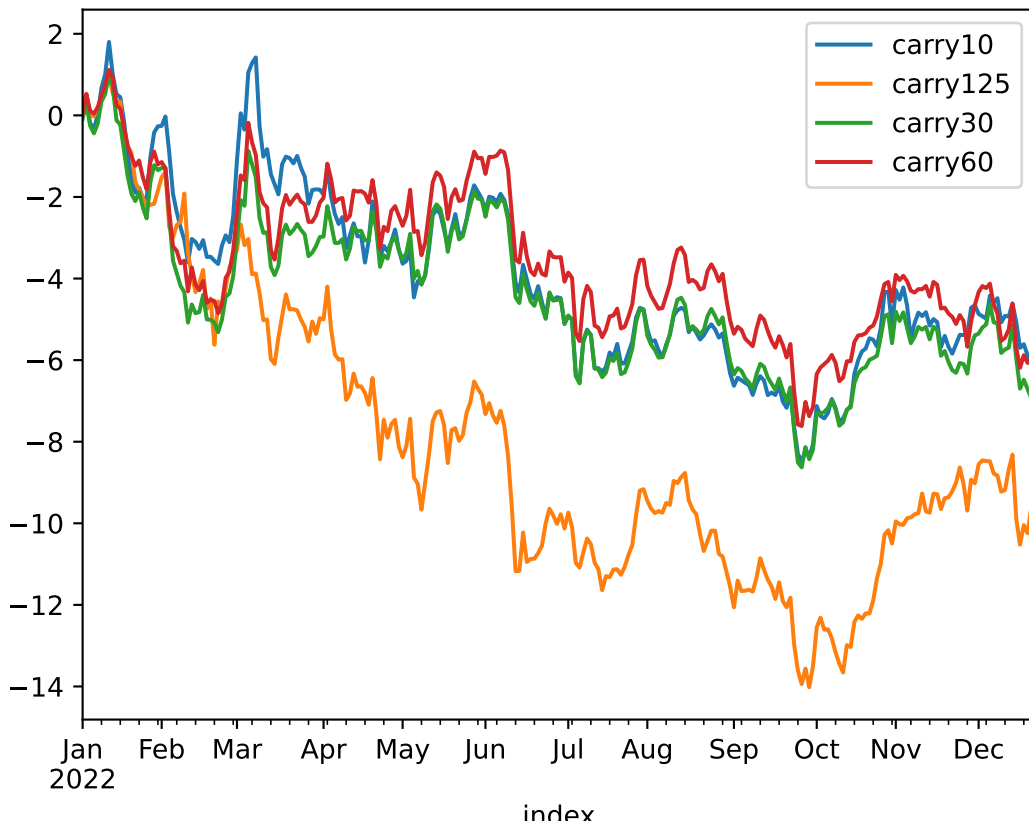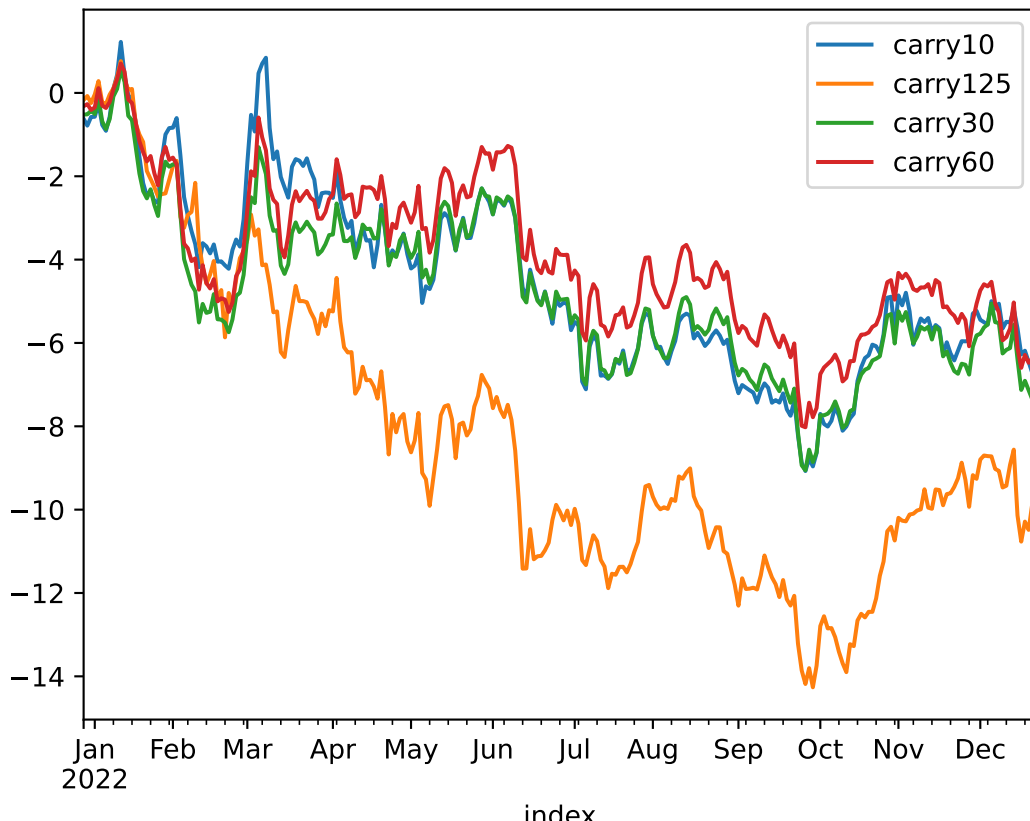
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.202, 'relmomentum20': 0.293, 'relmomentum40': 3.037, 'relmomentum80': 1.574}
ann. std {'relmomentum10': 13.326, 'relmomentum20': 11.528, 'relmomentum40': 10.798, 'relmomentum80': 11.065}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}
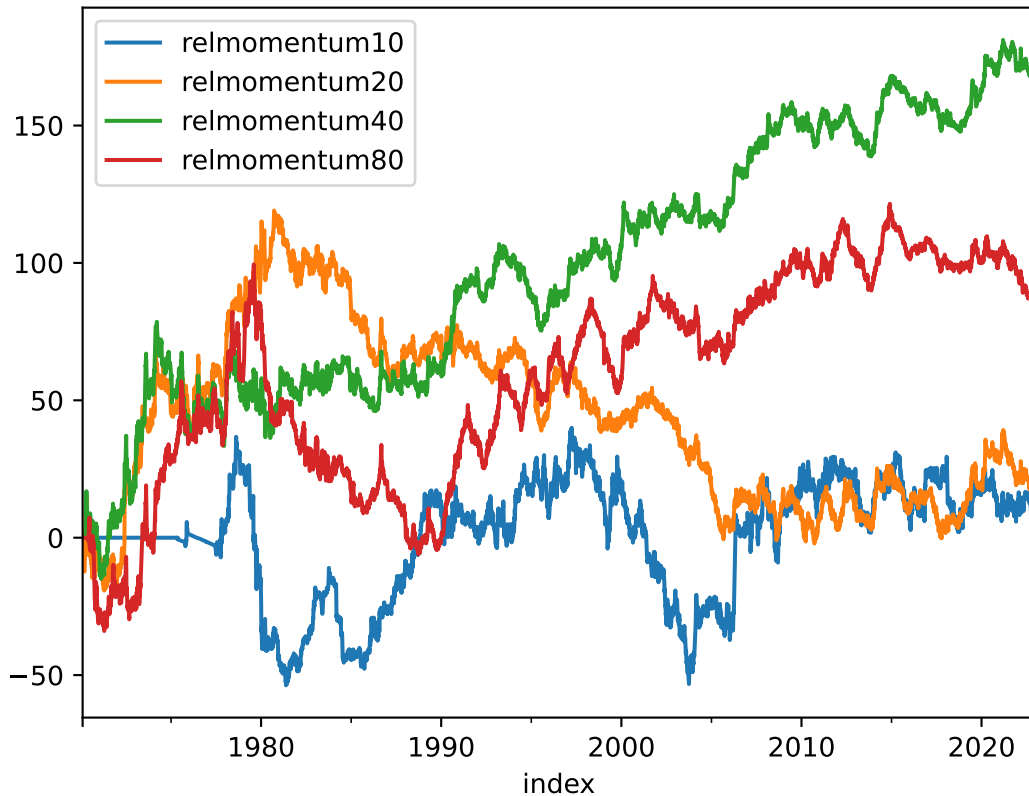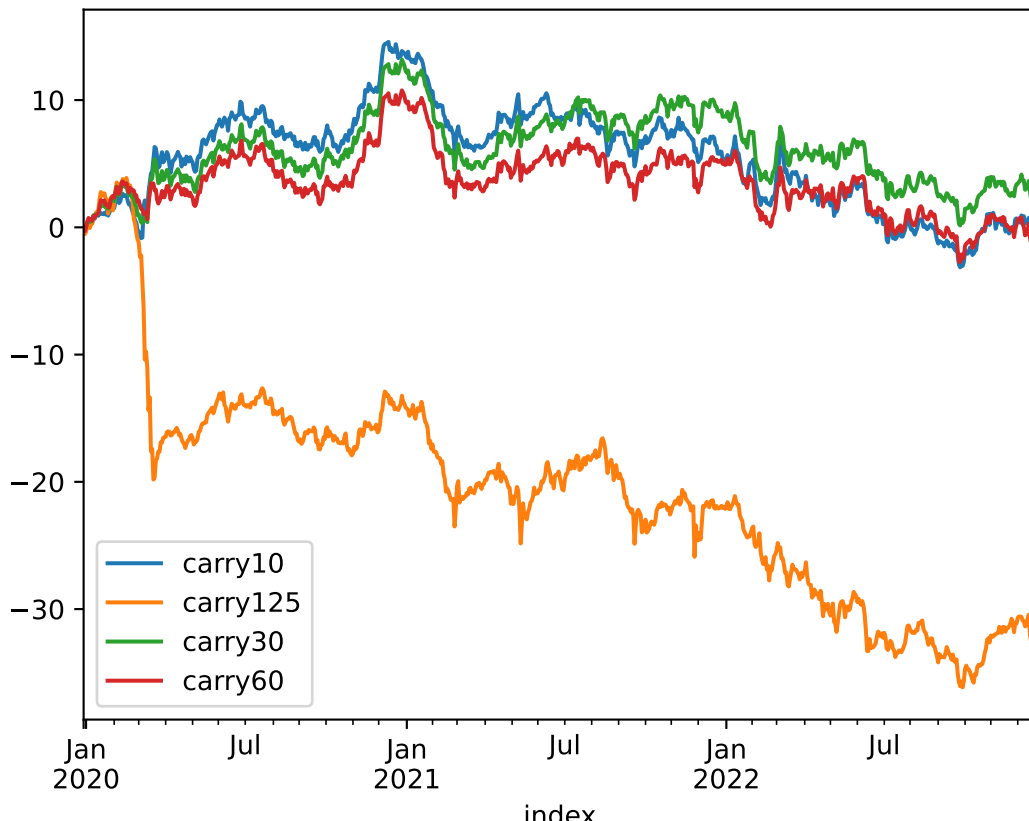
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': -6.439, 'carry125': -10.112, 'carry30': -7.217, 'carry60': -6.293}
ann. std {'carry10': 7.168, 'carry125': 7.726, 'carry30': 6.825, 'carry60': 6.862}
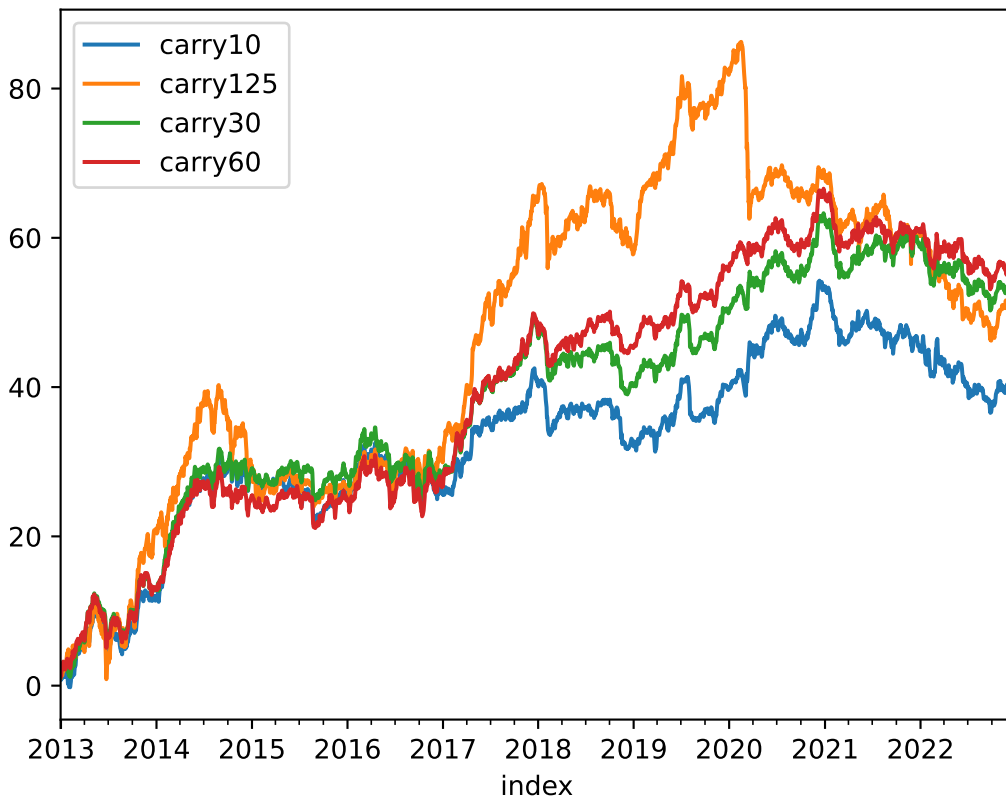ann. SR {'carry10': -0.9, 'carry125': -1.31, 'carry30': -1.06, 'carry60': -0.92}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -6.939, 'carry125': -10.236, 'carry30': -7.559, 'carry60': -6.626}
ann. std {'carry10': 7.156, 'carry125': 7.684, 'carry30': 6.804, 'carry60': 6.829}
ann. SR {'carry10': -0.97, 'carry125': -1.33, 'carry30': -1.11, 'carry60': -0.97}

Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.34, 'carry125': -10.568, 'carry30': 0.531, 'carry60': -0.442}
ann. std {'carry10': 6.837, 'carry125': 9.464, 'carry30': 6.638, 'carry60': 6.583}
ann. SR {'carry10': -0.05, 'carry125': -1.12, 'carry30': 0.08, 'carry60': -0.07}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.8, 'carry125': 4.936, 'carry30': 5.085, 'carry60': 5.356}
ann. std {'carry10': 6.464, 'carry125': 9.146, 'carry30': 6.574, 'carry60': 6.54}
ann. SR {'carry10': 0.59, 'carry125': 0.54, 'carry30': 0.77, 'carry60': 0.82}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.81, 'carry125': 7.312, 'carry30': 8.162, 'carry60': 7.994}
ann. std {'carry10': 11.862, 'carry125': 12.103, 'carry30': 11.874, 'carry60': 11.825}
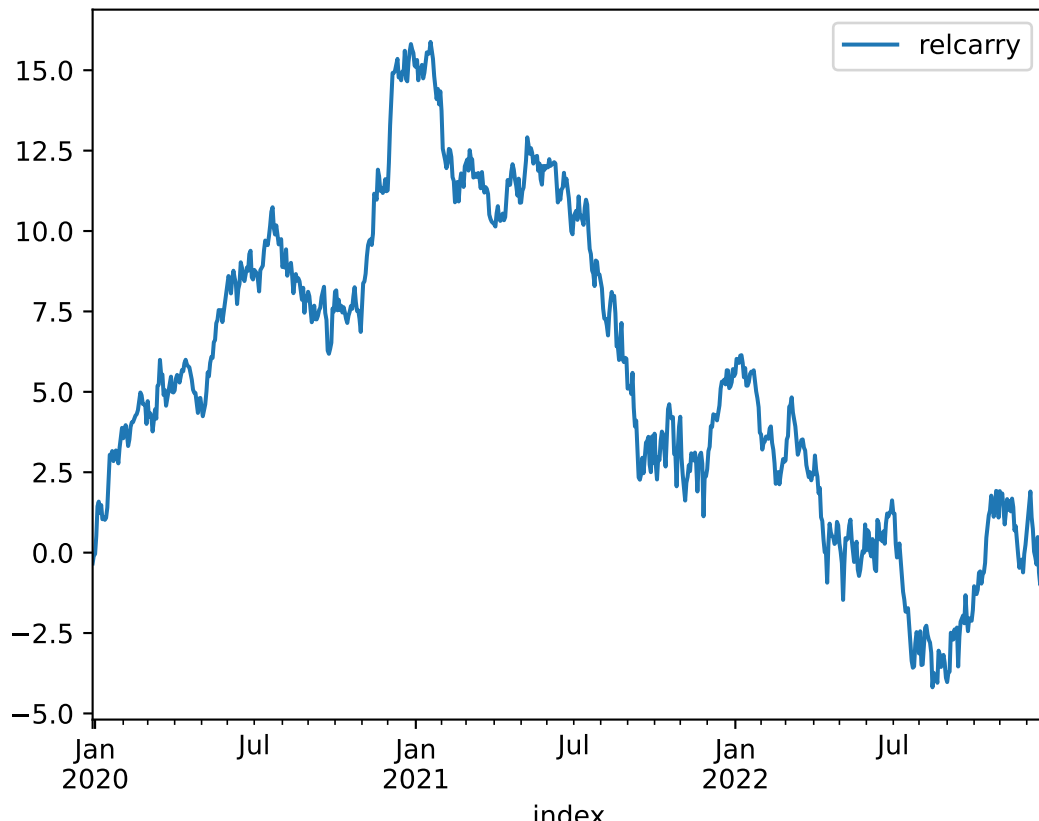ann. SR {'carry10': 0.66, 'carry125': 0.6, 'carry30': 0.69, 'carry60': 0.68}
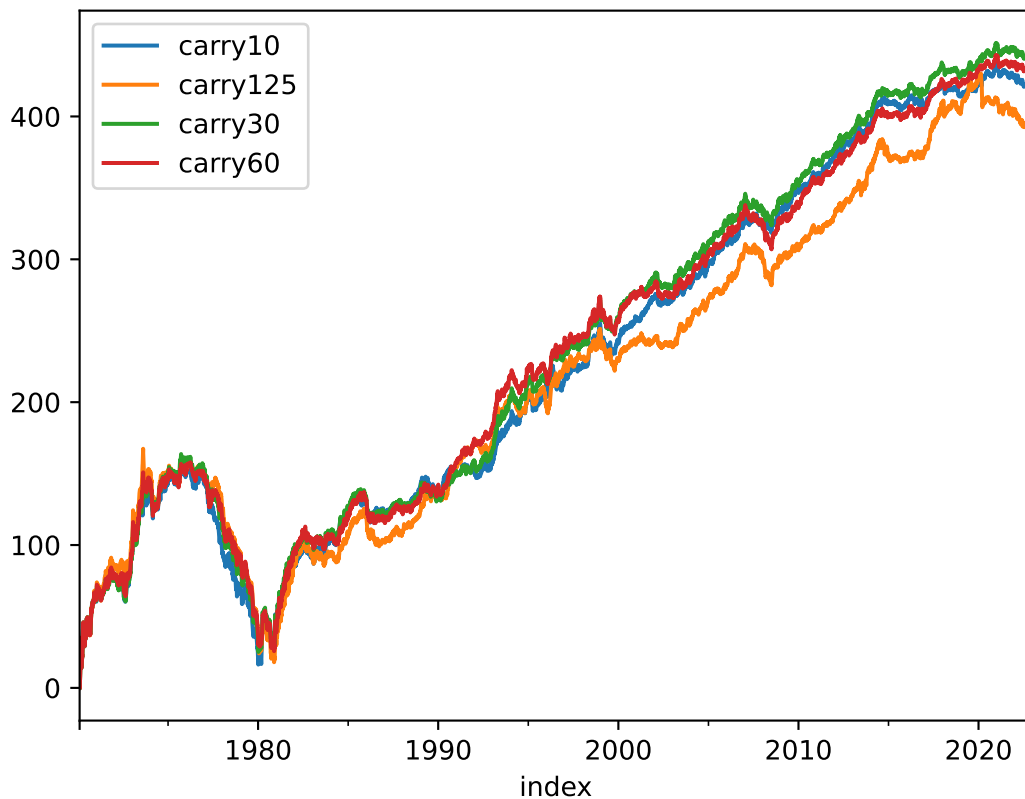
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': -5.934}
ann. std {'relcarry': 7.235}
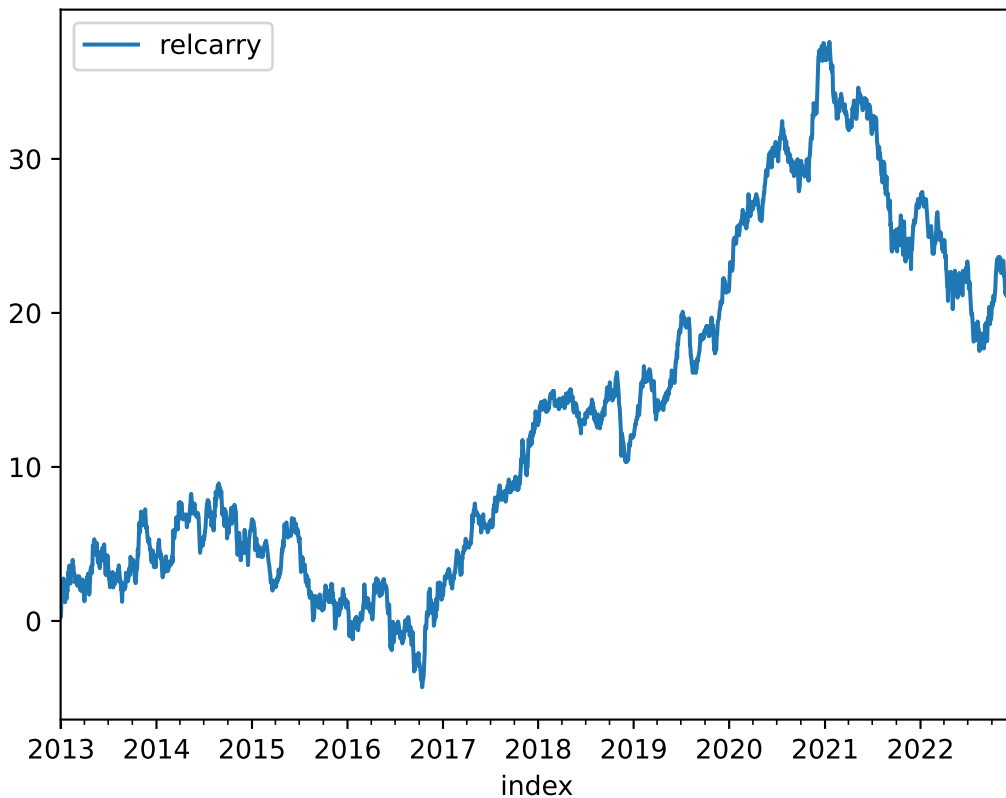ann. SR {'relcarry': -0.82}
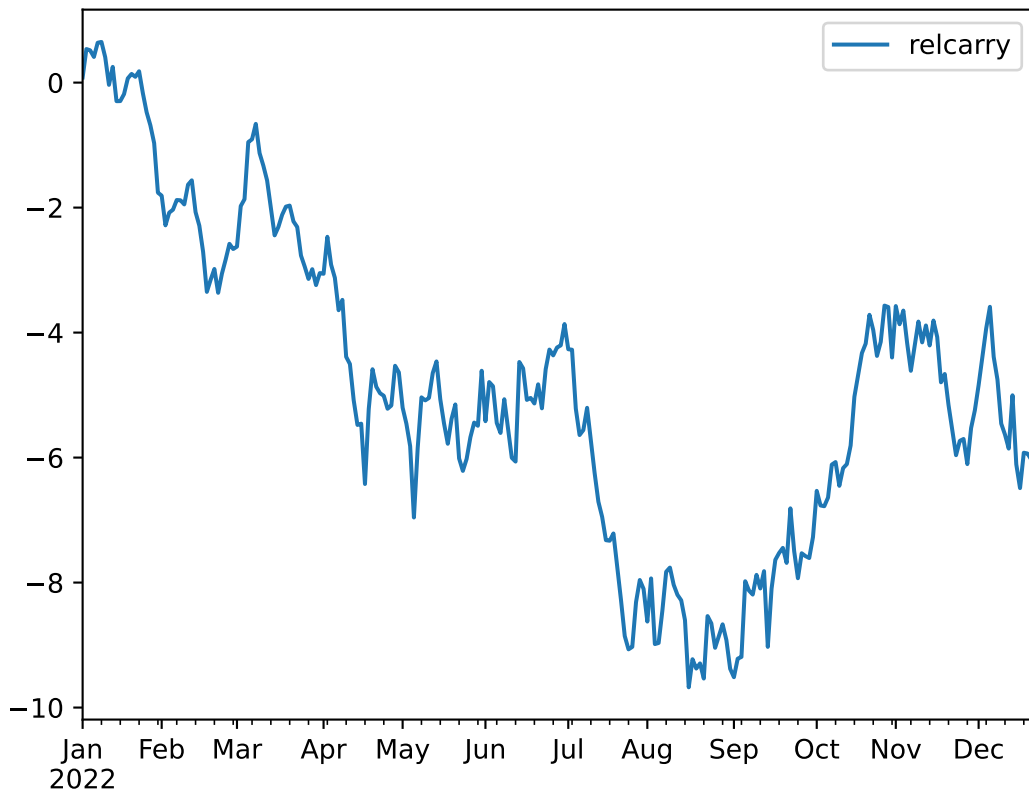
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -5.546}
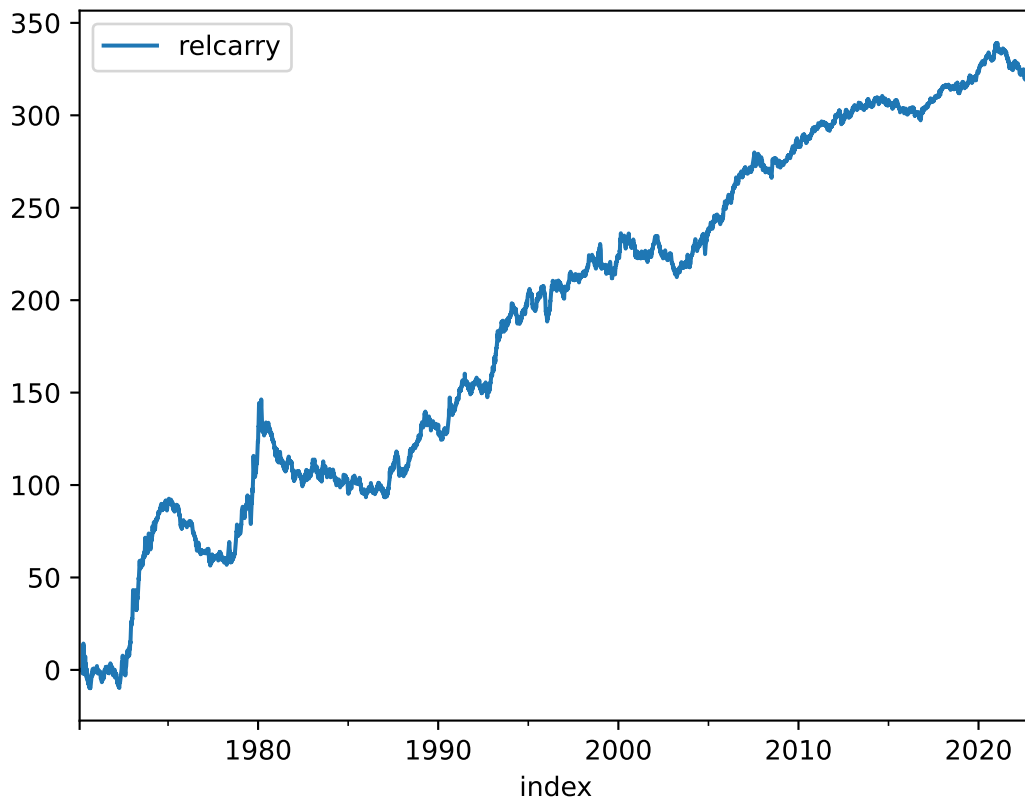ann. std {'relcarry': 7.21}
ann. SR {'relcarry': -0.77}
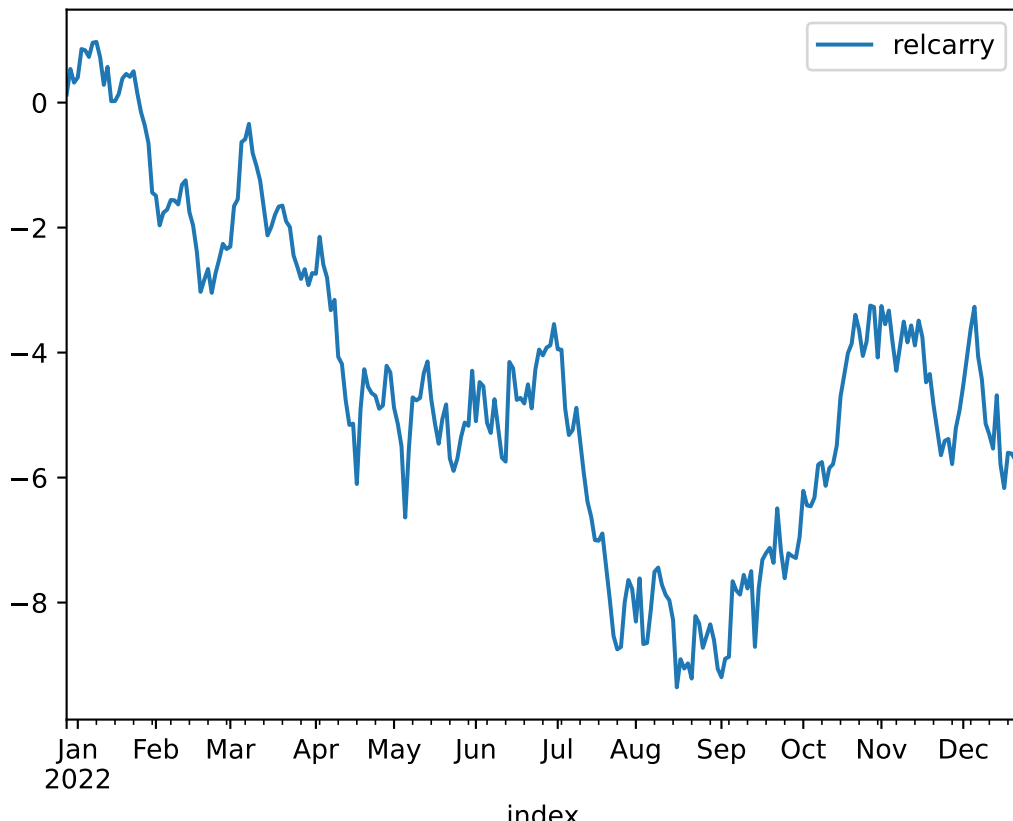
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.131}
ann. std {'relcarry': 6.881}
ann. SR {'relcarry': -0.02}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.096}
ann. std {'relcarry': 6.052}
ann. SR {'relcarry': 0.35}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.991}
ann. std {'relcarry': 9.56}
ann. SR {'relcarry': 0.63}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 2.995, 'skewabs365': -2.573, 'skewrv180': -5.851, 'skewrv365': 8.345}
ann. std {'skewabs180': 9.957, 'skewabs365': 7.86, 'skewrv180': 9.375, 'skewrv365': 5.033}
ann. SR {'skewabs180': 0.3, 'skewabs365': -0.33, 'skewrv180': -0.62, 'skewrv365': 1.66}
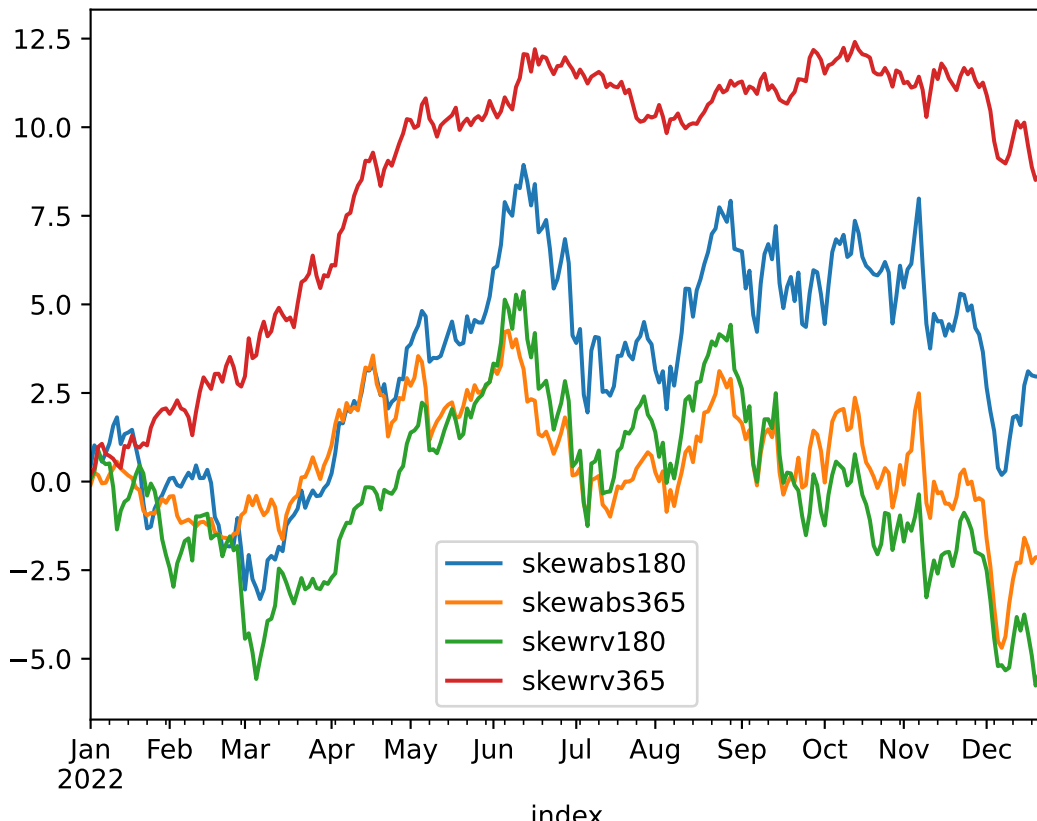
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 2.997, 'skewabs365': -2.645, 'skewrv180': -5.213, 'skewrv365': 8.268}
ann. std {'skewabs180': 9.9, 'skewabs365': 7.817, 'skewrv180': 9.336, 'skewrv365': 5.027}
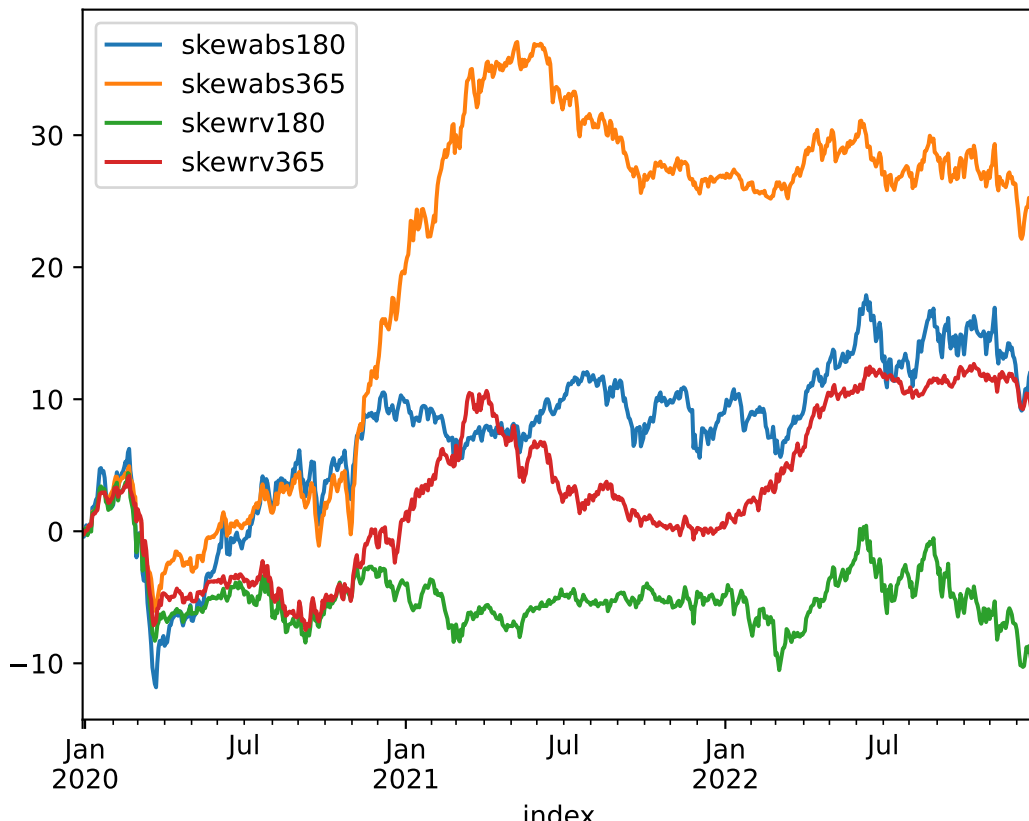ann. SR {'skewabs180': 0.3, 'skewabs365': -0.34, 'skewrv180': -0.56, 'skewrv365': 1.64}
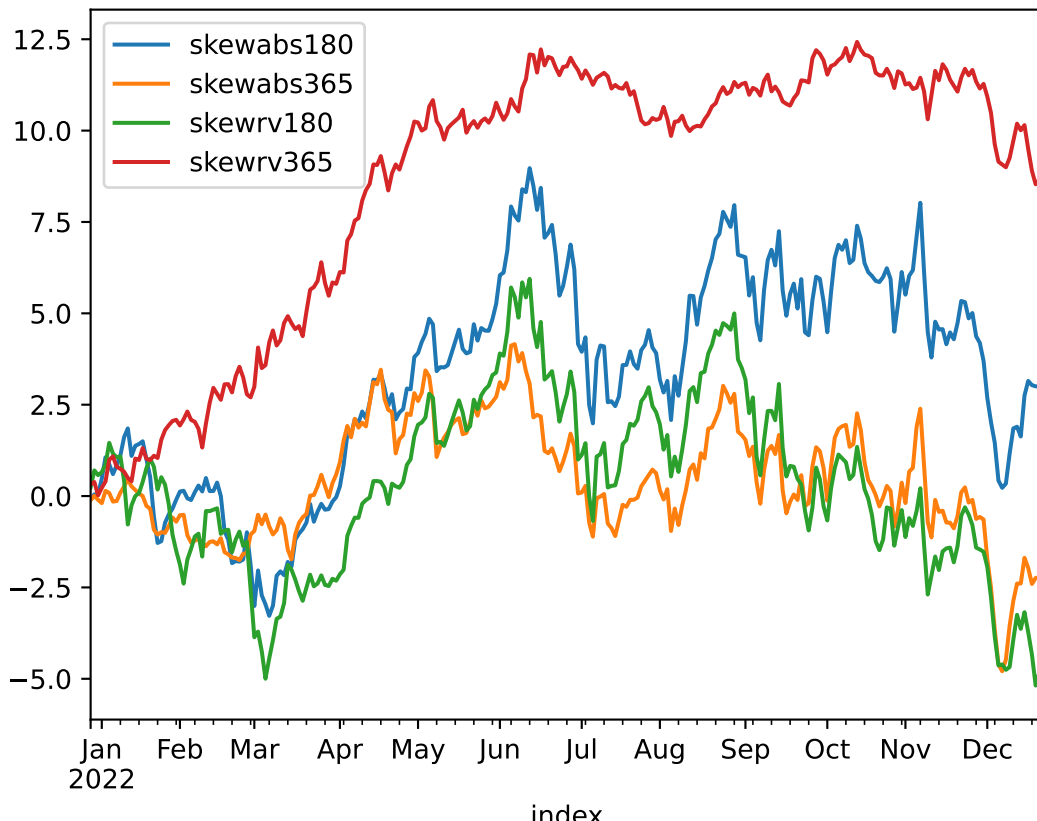
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.916, 'skewabs365': 7.981, 'skewrv180': -3.534, 'skewrv365': 2.81}
ann. std {'skewabs180': 9.636, 'skewabs365': 8.781, 'skewrv180': 7.833, 'skewrv365': 6.608}
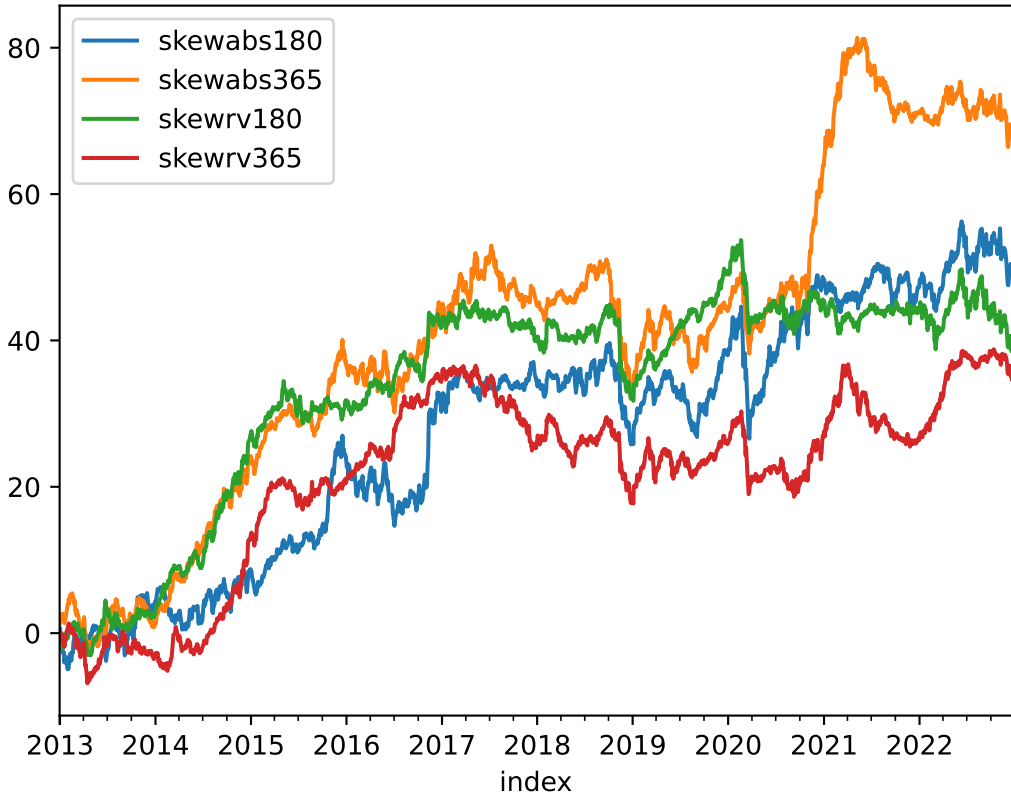ann. SR {'skewabs180': 0.41, 'skewabs365': 0.91, 'skewrv180': -0.45, 'skewrv365': 0.43}
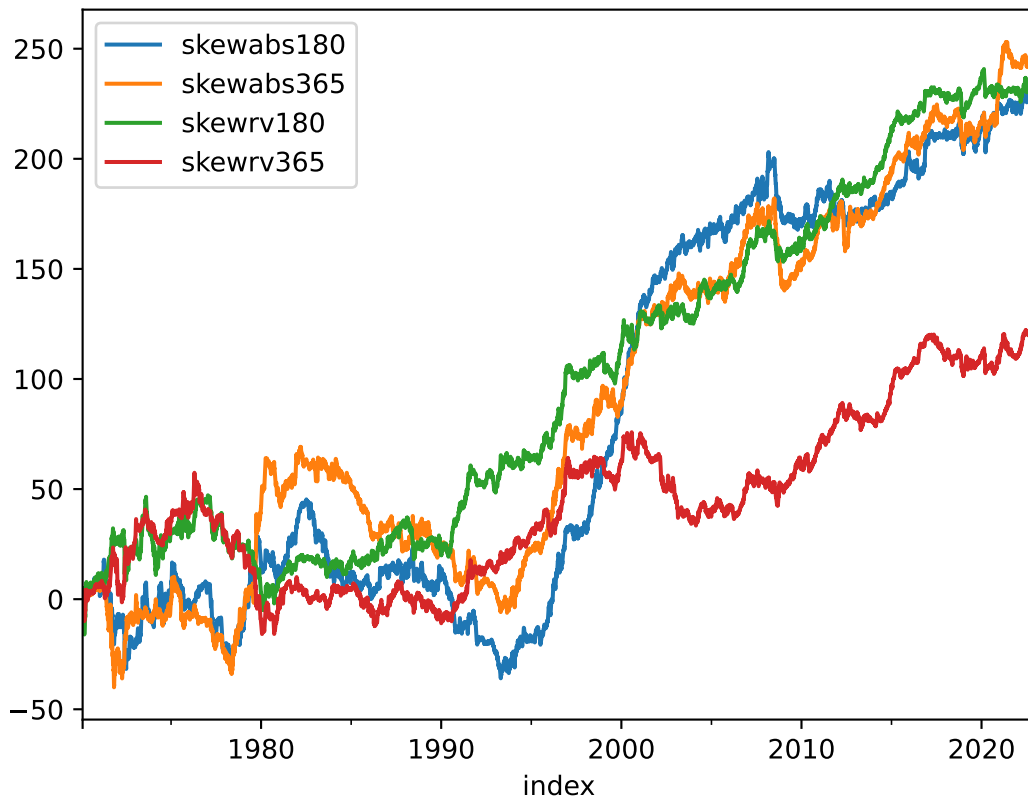
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.946, 'skewabs365': 6.741, 'skewrv180': 3.79, 'skewrv365': 3.408}
ann. std {'skewabs180': 8.078, 'skewabs365': 7.991, 'skewrv180': 6.604, 'skewrv365': 6.181}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.84, 'skewrv180': 0.57, 'skewrv365': 0.55}
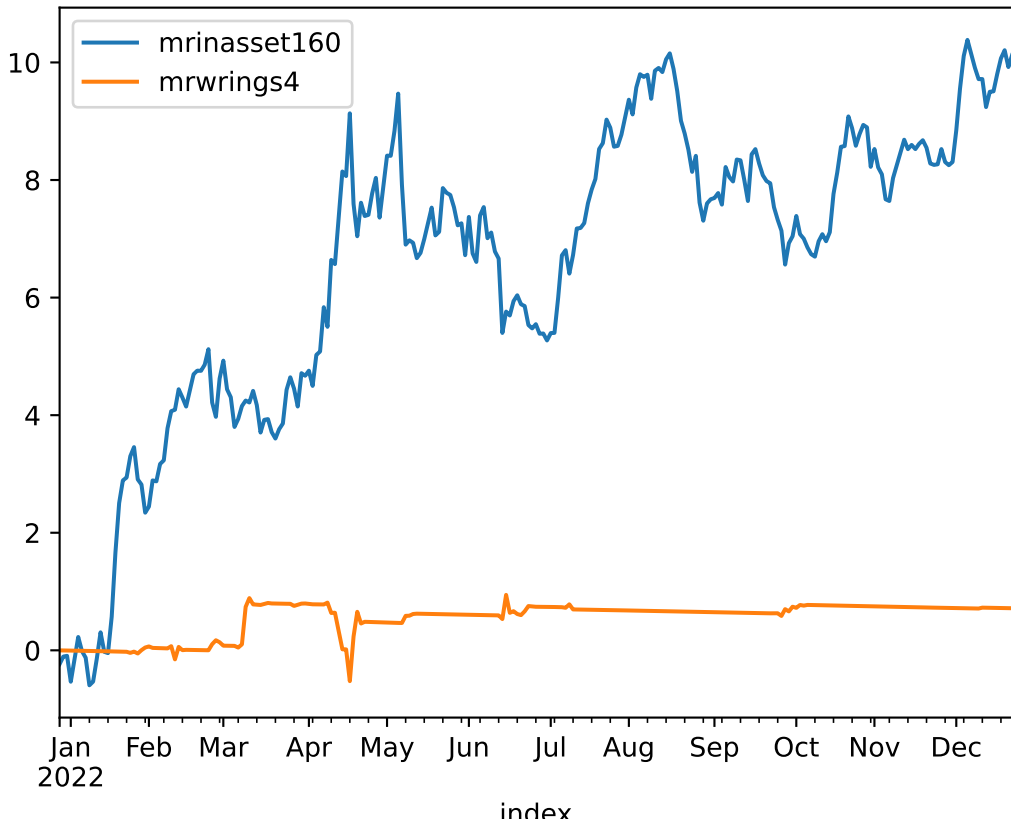
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.205, 'skewabs365': 4.459, 'skewrv180': 4.186, 'skewrv365': 2.195}
ann. std {'skewabs180': 10.793, 'skewabs365': 10.298, 'skewrv180': 9.31, 'skewrv365': 8.604}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.26}
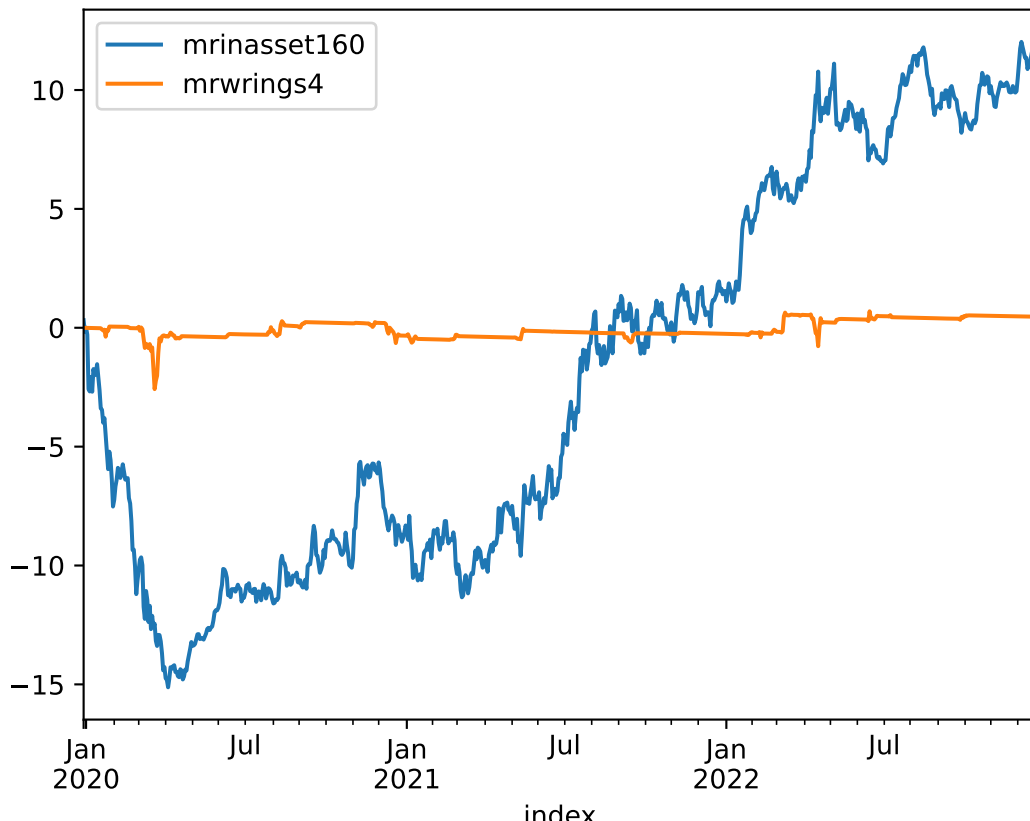
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 10.298, 'mrwrings4': 0.725}
ann. std {'mrinasset160': 6.256, 'mrwrings4': 1.499}
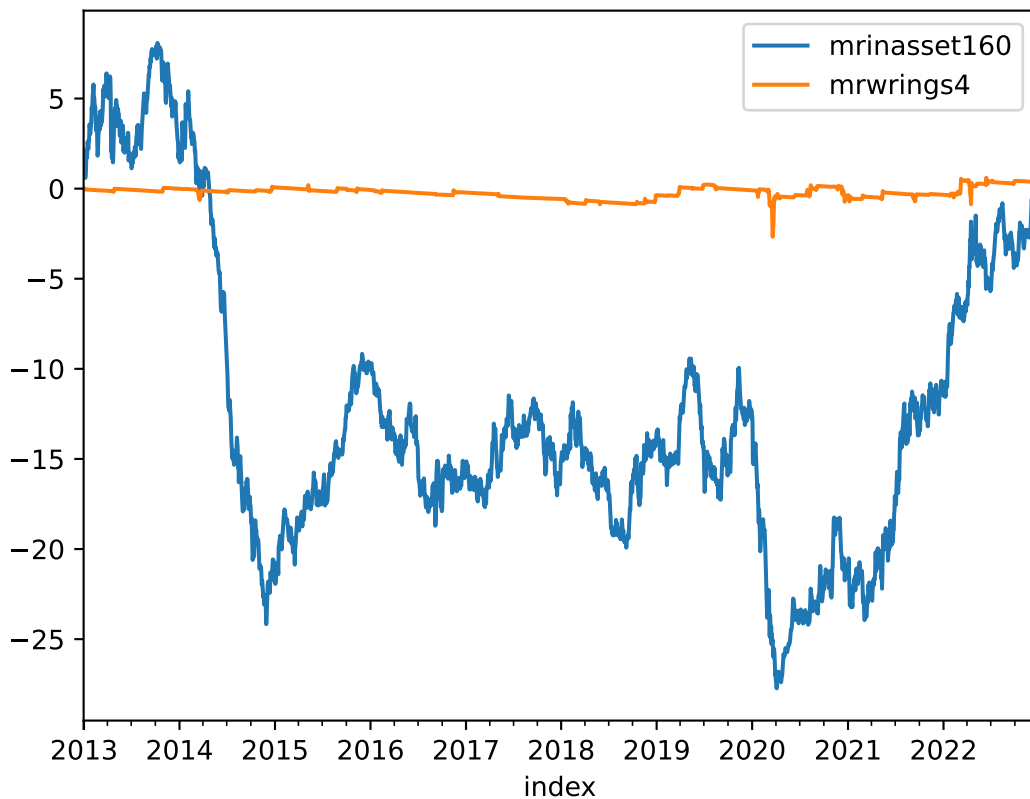ann. SR {'mrinasset160': 1.65, 'mrwrings4': 0.48}
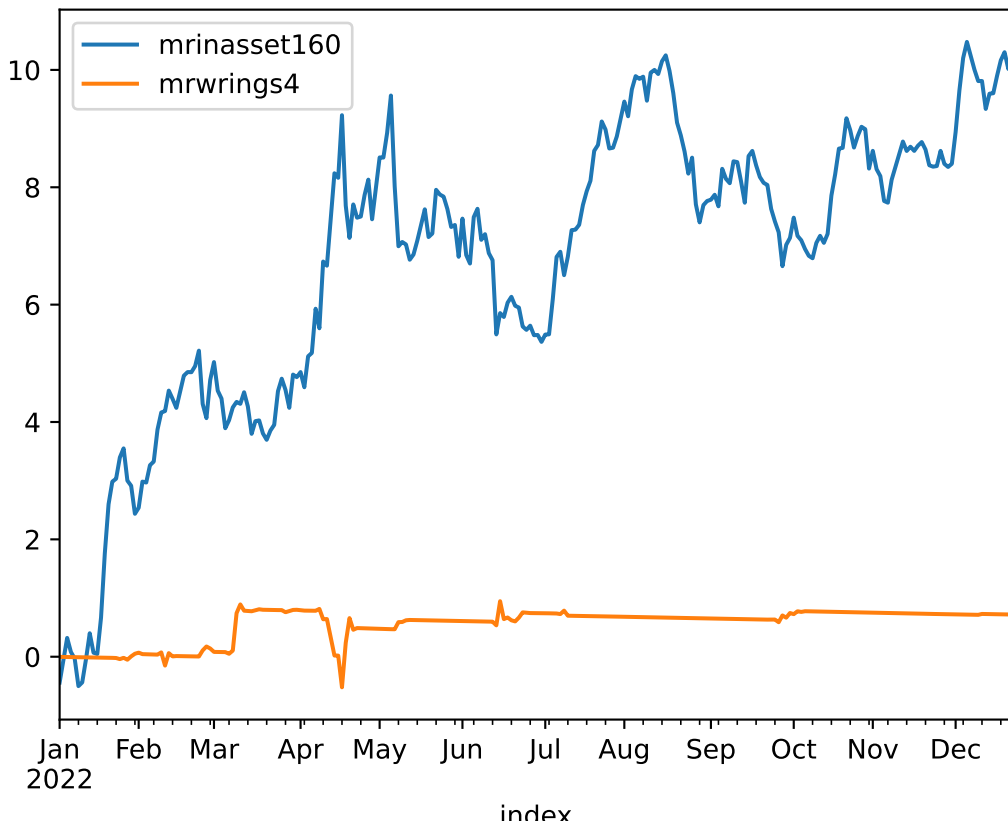
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 10.084, 'mrwrings4': 0.713}
ann. std {'mrinasset160': 6.226, 'mrwrings4': 1.49}
ann. SR {'mrinasset160': 1.62, 'mrwrings4': 0.48}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 3.866, 'mrwrings4': 0.153}
ann. std {'mrinasset160': 7.094, 'mrwrings4': 1.539}
ann. SR {'mrinasset160': 0.54, 'mrwrings4': 0.1}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.083, 'mrwrings4': 0.037}
ann. std {'mrinasset160': 6.627, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': -0.01, 'mrwrings4': 0.04}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.342, 'mrwrings4': -1.171}
ann. std {'mrinasset160': 10.922, 'mrwrings4': 2.631}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}