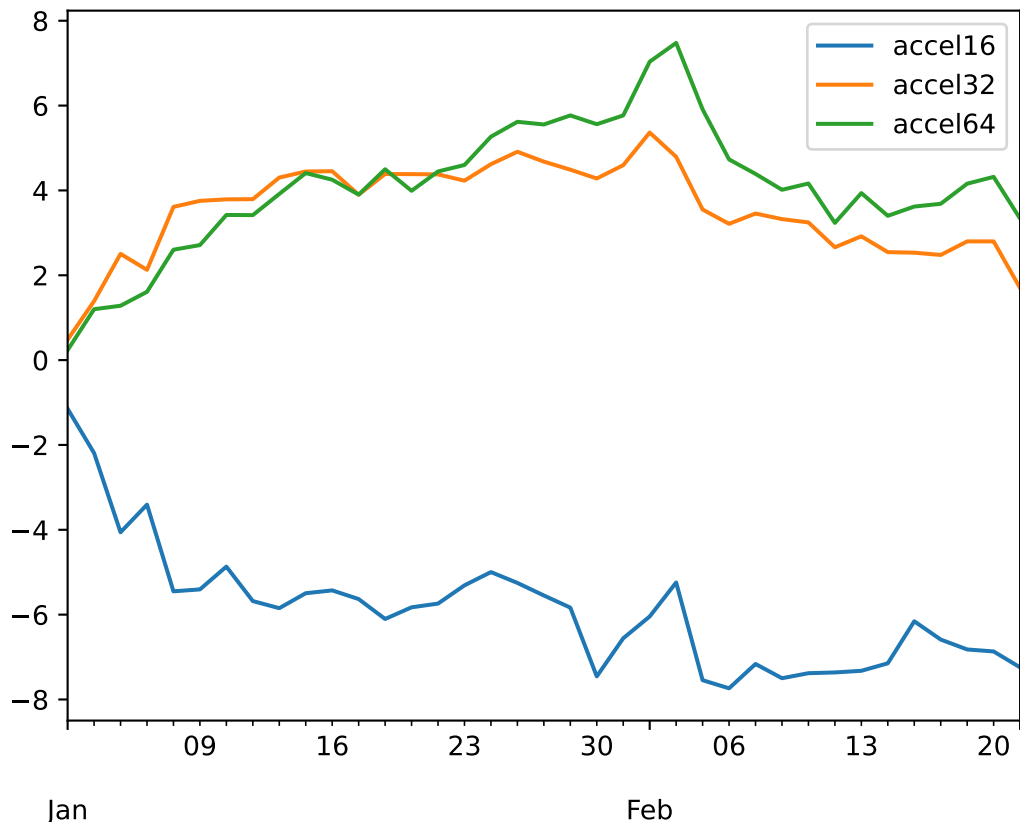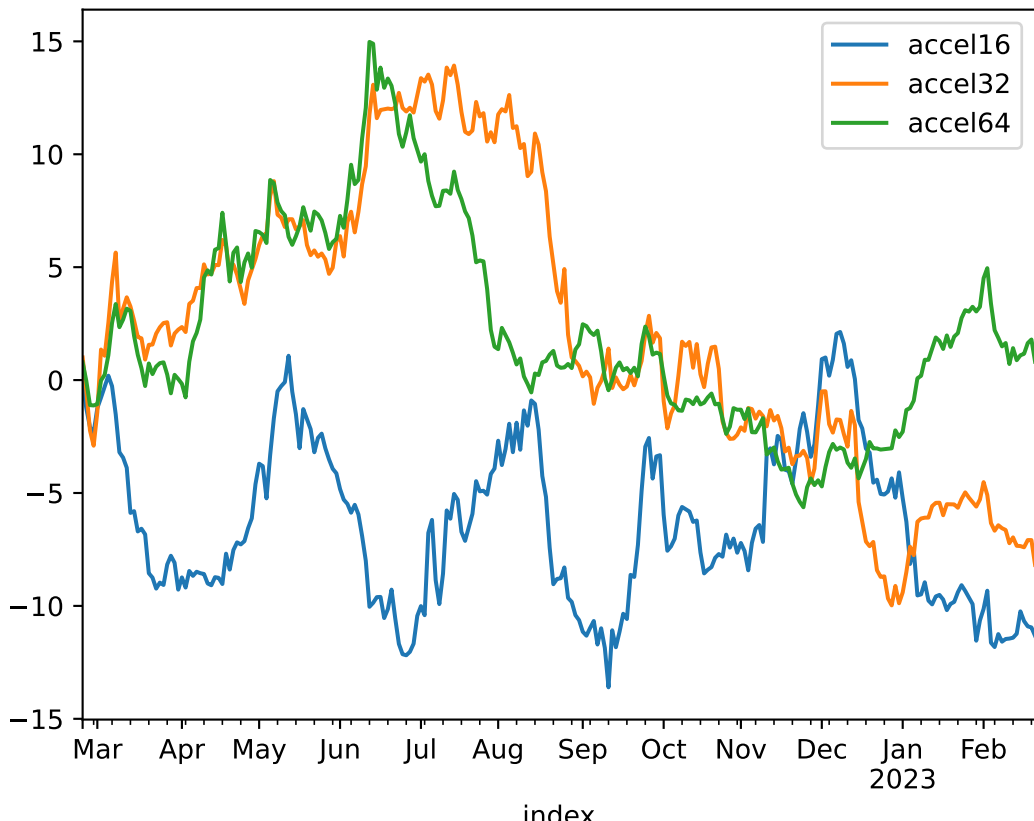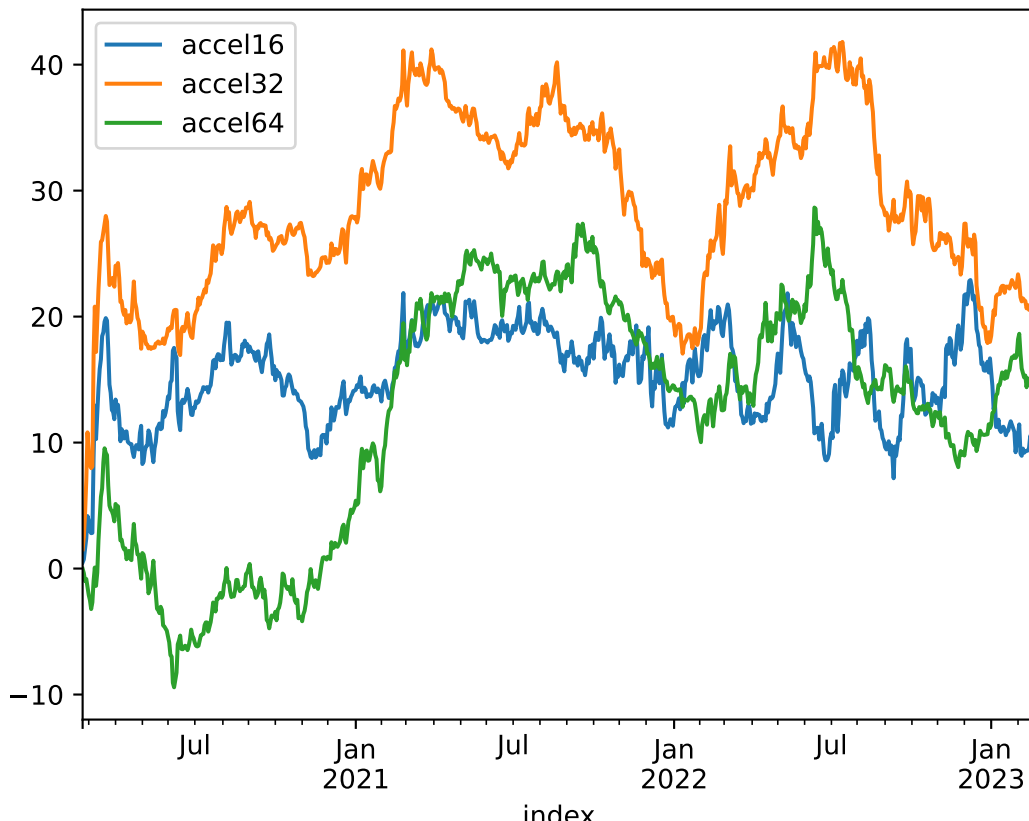Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -50.118, 'accel32': 11.757, 'accel64': 23.077}
ann. std {'accel16': 12.673, 'accel32': 8.612, 'accel64': 9.738}
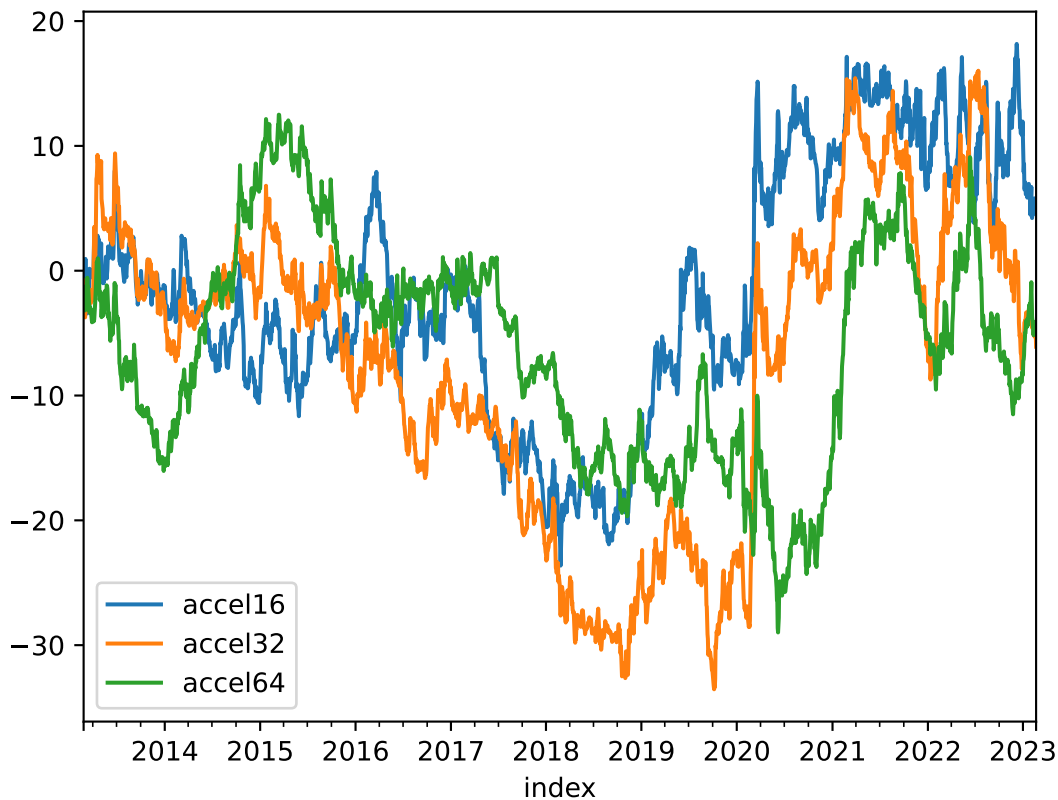ann. SR {'accel16': -3.95, 'accel32': 1.37, 'accel64': 2.37}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -11.154, 'accel32': -8.058, 'accel64': 0.801}
ann. std {'accel16': 15.928, 'accel32': 14.183, 'accel64': 11.651}
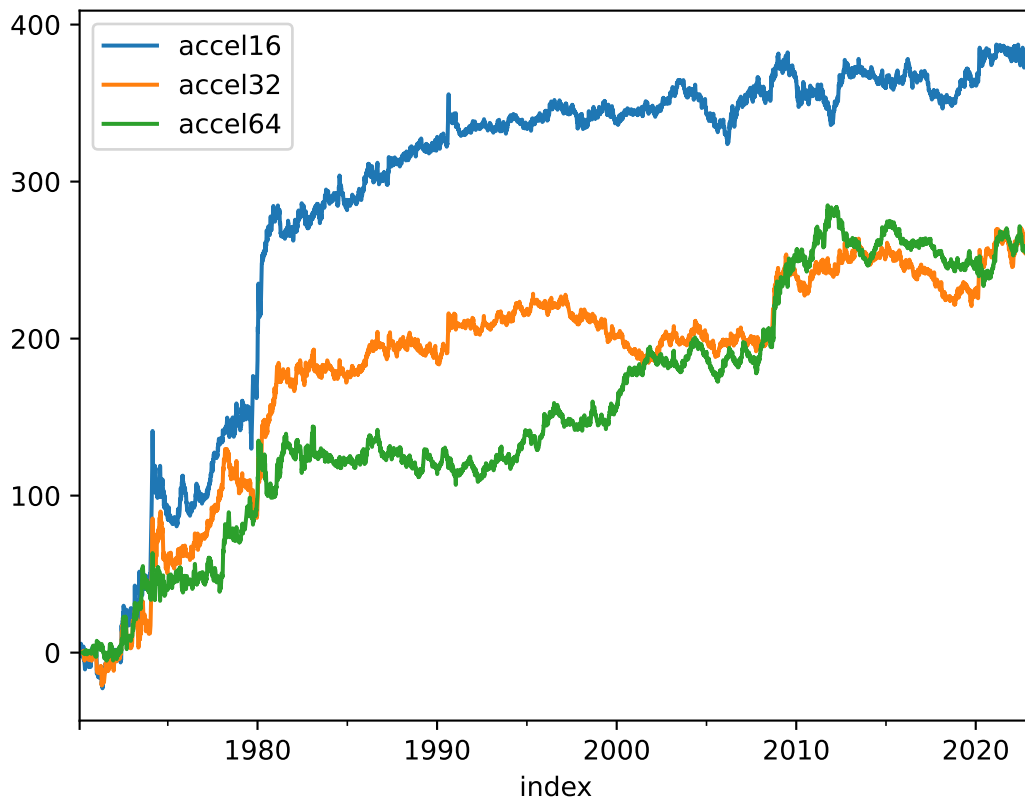ann. SR {'accel16': -0.7, 'accel32': -0.57, 'accel64': 0.07}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 3.091, 'accel32': 6.446, 'accel64': 4.745}
ann. std {'accel16': 14.792, 'accel32': 14.224, 'accel64': 11.403}
ann. SR {'accel16': 0.21, 'accel32': 0.45, 'accel64': 0.42}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.463, 'accel32': -0.598, 'accel64': -0.497}
ann. std {'accel16': 11.99, 'accel32': 11.182, 'accel64': 9.585}
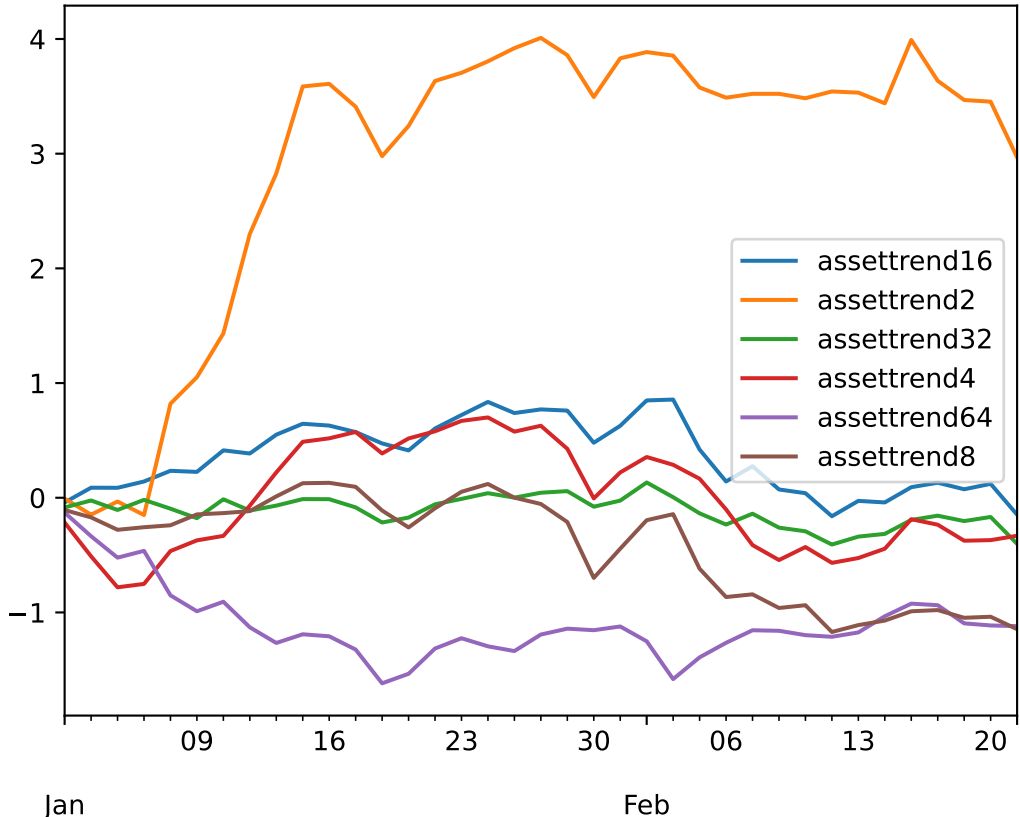ann. SR {'accel16': 0.04, 'accel32': -0.05, 'accel64': -0.05}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.933, 'accel32': 4.59, 'accel64': 4.761}
ann. std {'accel16': 15.663, 'accel32': 13.74, 'accel64': 13.253}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.36}

Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -1.02, 'assettrend2': 20.538, 'assettrend32': -2.778, 'assettrend4': -2.294, 'assettrend64': -7.745, 'assettrend8': -7.93}
ann. std {'assettrend16': 2.422, 'assettrend2': 5.407, 'assettrend32': 1.536, 'assettrend4': 2.97, 'assettrend64': 2.324, 'assettrend8': 2.592}
ann. SR {'assettrend16': -0.42, 'assettrend2': 3.8, 'assettrend32': -1.81, 'assettrend4': -0.77, 'assettrend64': -3.33, 'assettrend8': -3.06}
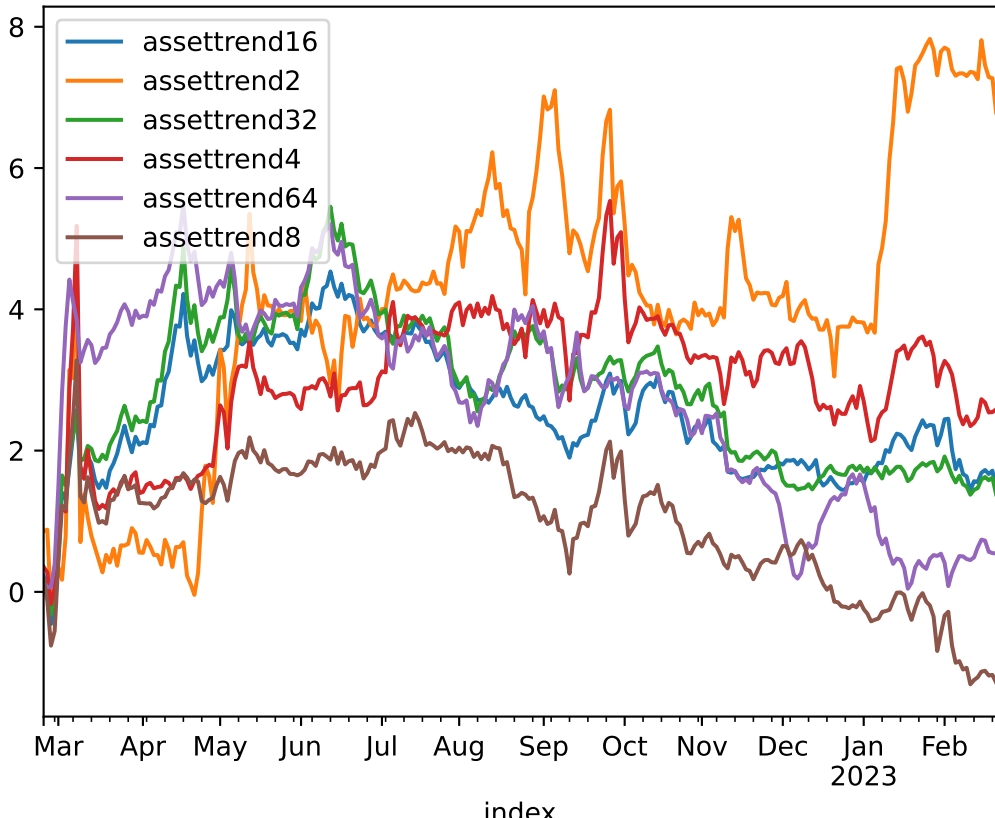
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 1.425, 'assettrend2': 6.683, 'assettrend32': 1.361, 'assettrend4': 2.543, 'assettrend64': 0.535, 'assettrend8': -1.264}
ann. std {'assettrend16': 2.989, 'assettrend2': 7.536, 'assettrend32': 3.17, 'assettrend4': 5.563, 'assettrend64': 3.679, 'assettrend8': 3.637}
ann. SR {'assettrend16': 0.48, 'assettrend2': 0.89, 'assettrend32': 0.43, 'assettrend4': 0.46, 'assettrend64': 0.15, 'assettrend8': -0.35}
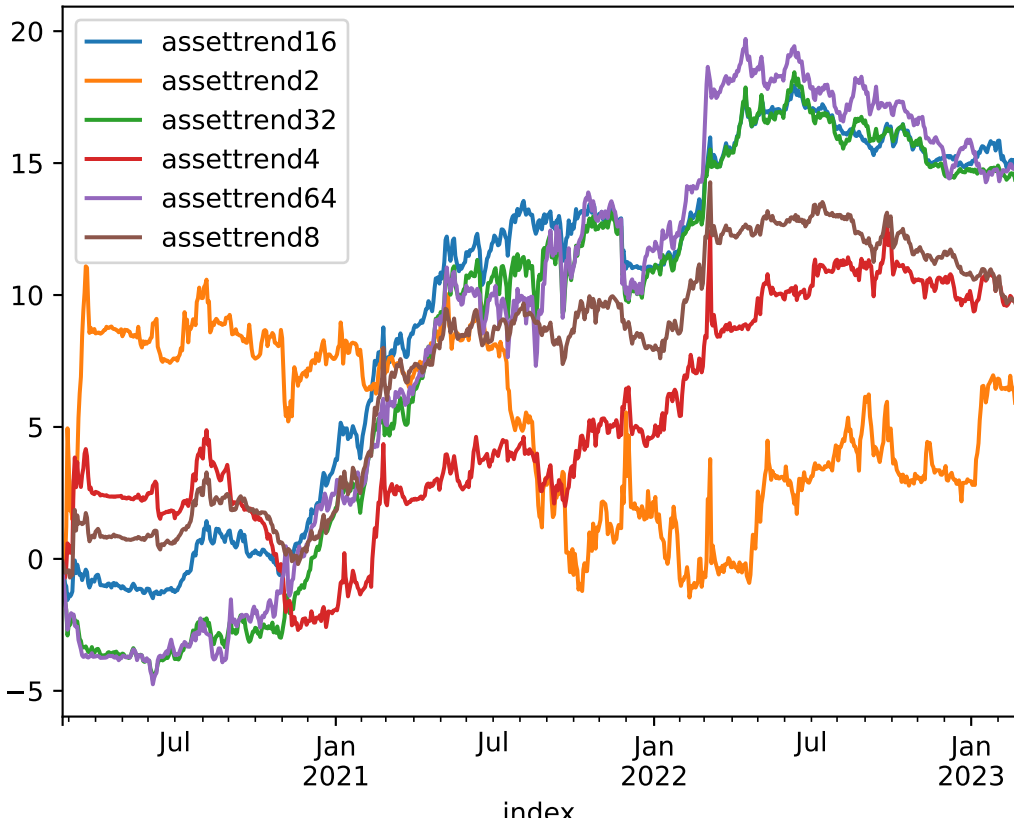
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.861, 'assettrend2': 1.937, 'assettrend32': 4.705, 'assettrend4': 3.216, 'assettrend64': 4.835, 'assettrend8': 3.179}
ann. std {'assettrend16': 3.537, 'assettrend2': 7.674, 'assettrend32': 4.315, 'assettrend4': 5.282, 'assettrend64': 5.091, 'assettrend8': 3.739}
ann. SR {'assettrend16': 1.37, 'assettrend2': 0.25, 'assettrend32': 1.09, 'assettrend4': 0.61, 'assettrend64': 0.95, 'assettrend8': 0.85}
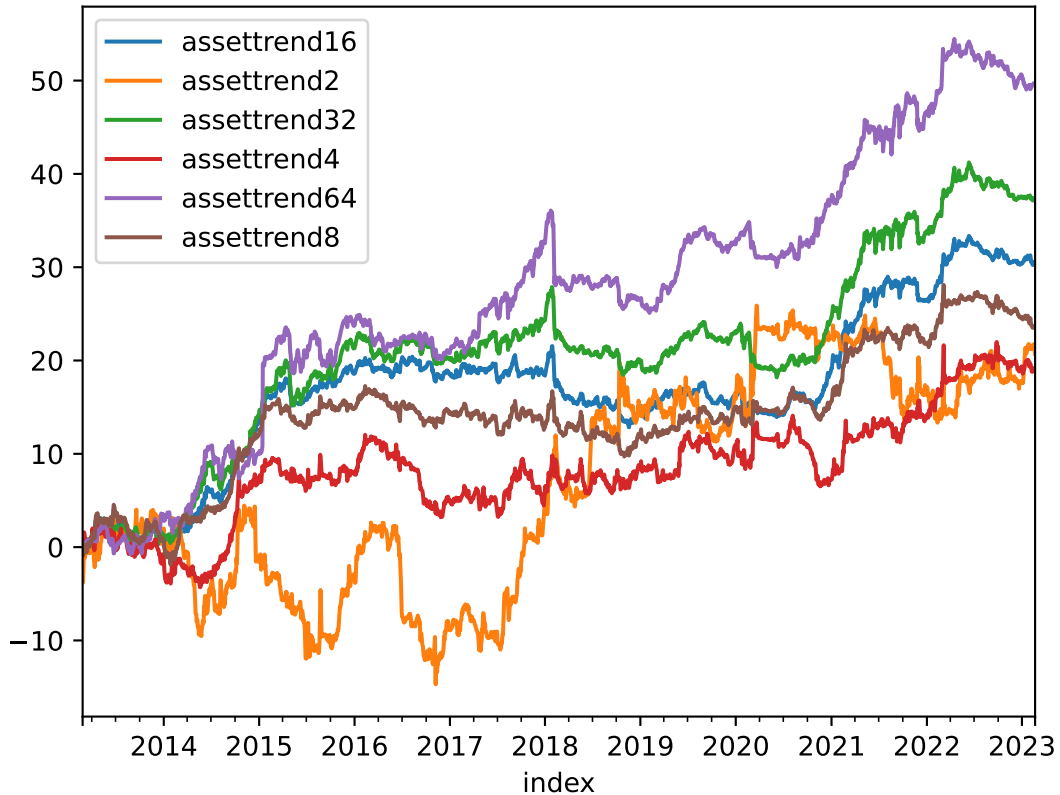
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.973, 'assettrend2': 2.034, 'assettrend32': 3.649, 'assettrend4': 1.869, 'assettrend64': 4.864, 'assettrend8': 2.311}
ann. std {'assettrend16': 3.245, 'assettrend2': 8.28, 'assettrend32': 3.704, 'assettrend4': 5.006, 'assettrend64': 5.287, 'assettrend8': 3.571}
ann. SR {'assettrend16': 0.92, 'assettrend2': 0.25, 'assettrend32': 0.99, 'assettrend4': 0.37, 'assettrend64': 0.92, 'assettrend8': 0.65}
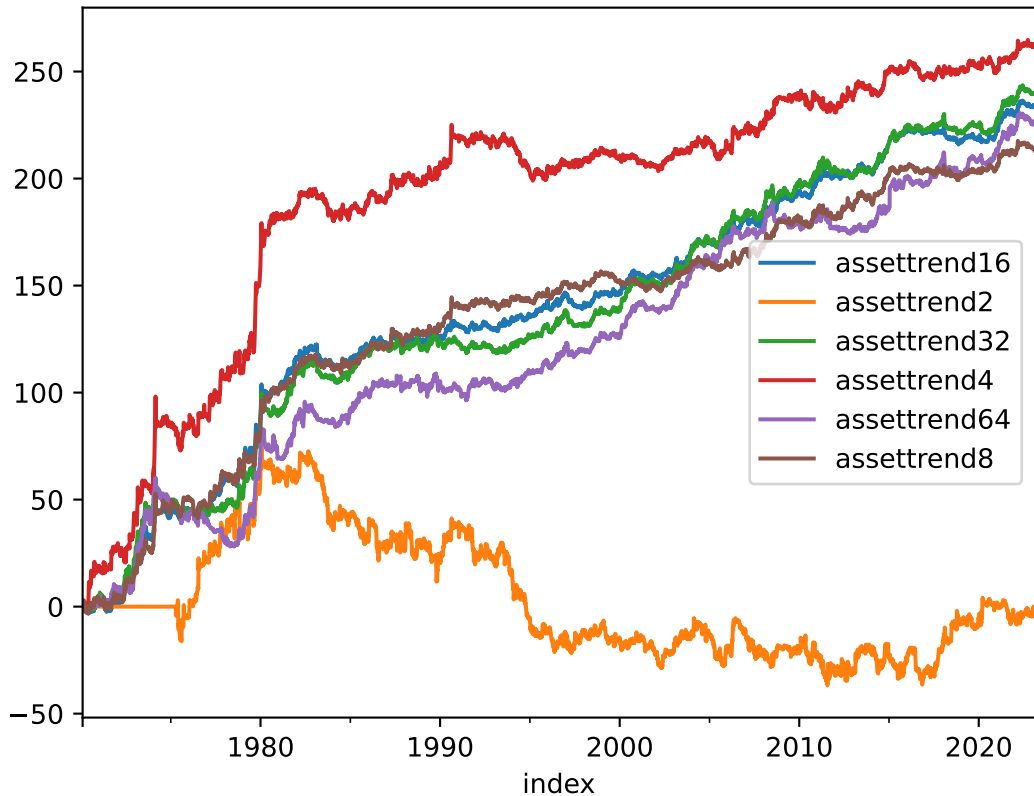
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.316, 'assettrend2': -0.019, 'assettrend32': 4.43, 'assettrend4': 4.843, 'assettrend64': 4.174, 'assettrend8': 3.941}
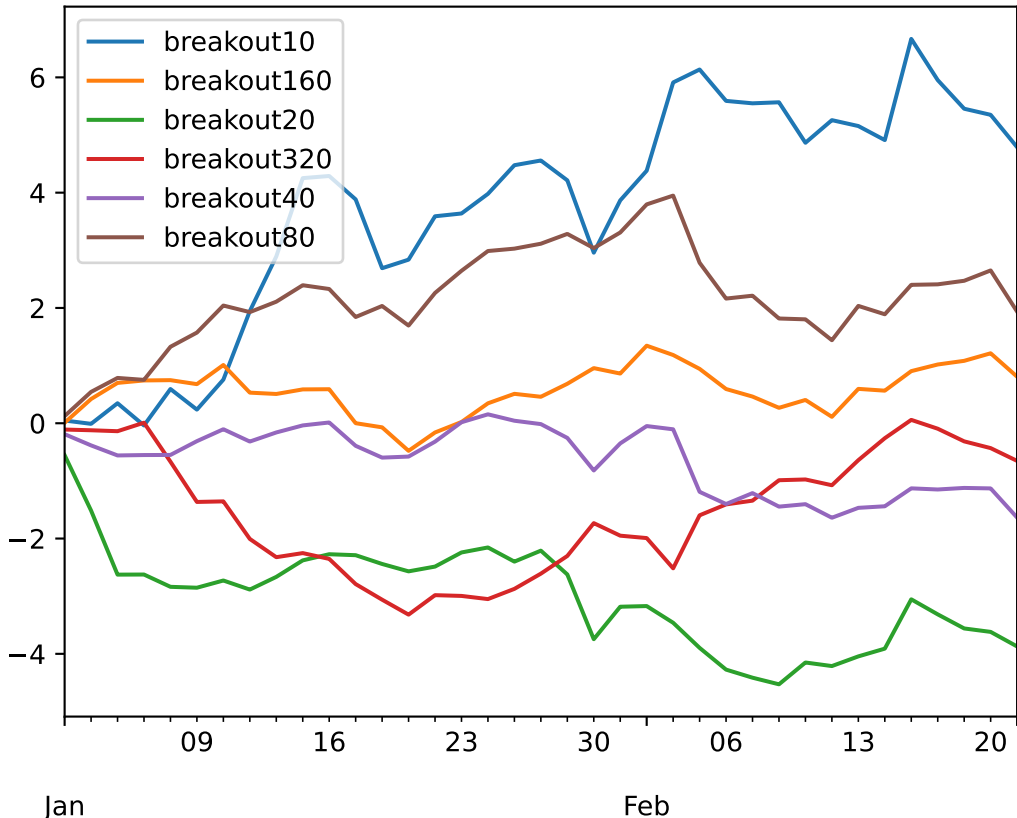ann. std {'assettrend16': 4.634, 'assettrend2': 10.019, 'assettrend32': 4.848, 'assettrend4': 7.338, 'assettrend64': 5.408, 'assettrend8': 5.017}
ann. SR {'assettrend16': 0.93, 'assettrend2': -0.0, 'assettrend32': 0.91, 'assettrend4': 0.66, 'assettrend64': 0.77, 'assettrend8': 0.79}
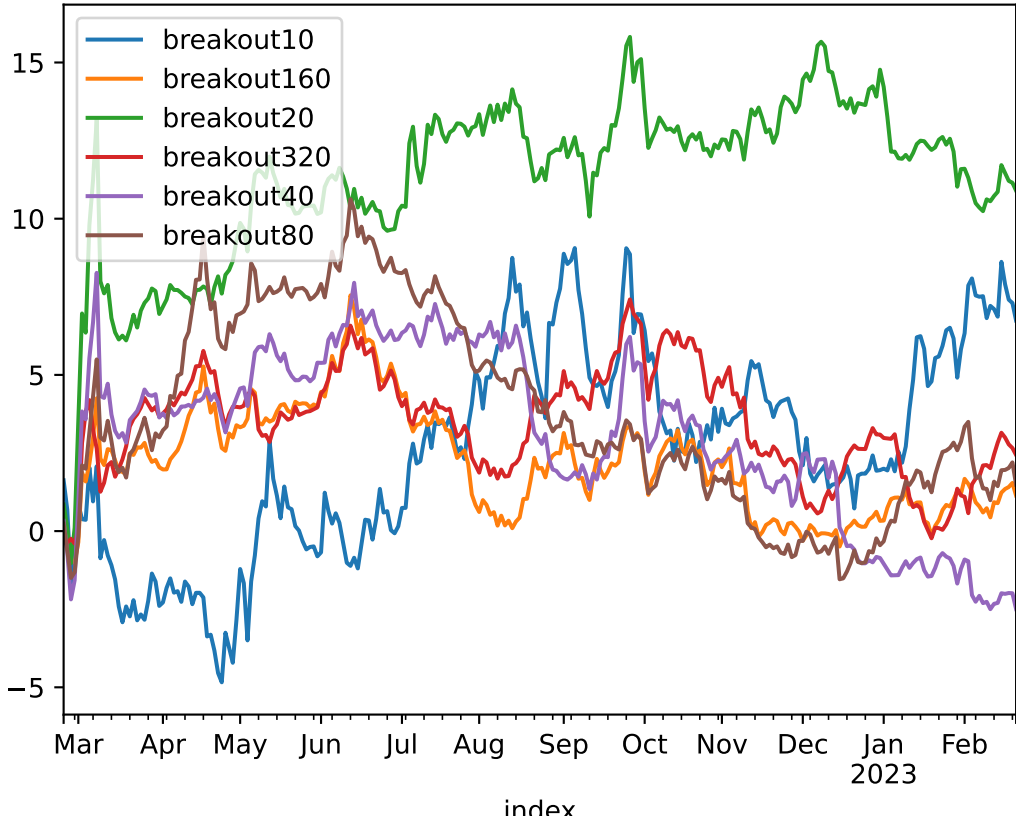
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 33.138, 'breakout160': 5.59, 'breakout20': -26.789, 'breakout320': -4.516, 'breakout40': -11.318, 'breakout80': 13.404}
ann. std {'breakout10': 11.164, 'breakout160': 4.346, 'breakout20': 6.432, 'breakout320': 5.589, 'breakout40': 4.684, 'breakout80': 6.261}
ann. SR {'breakout10': 2.97, 'breakout160': 1.29, 'breakout20': -4.16, 'breakout320': -0.81, 'breakout40': -2.42, 'breakout80': 2.14}
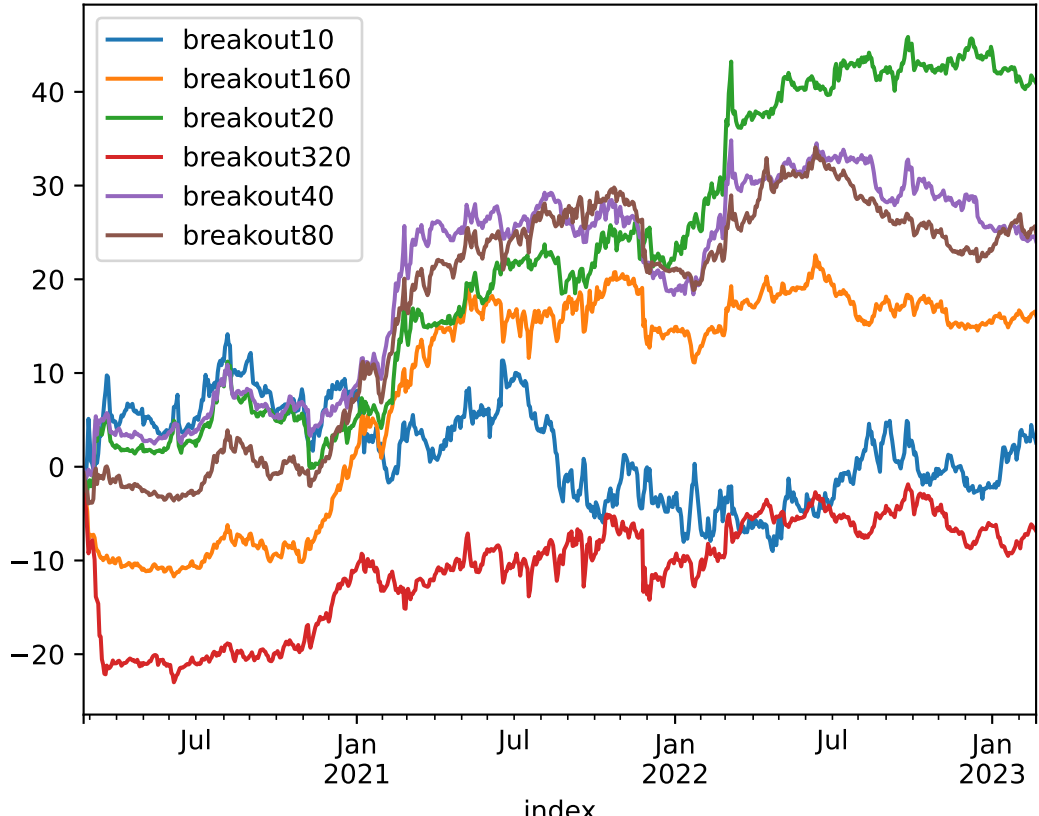
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 6.637, 'breakout160': 1.119, 'breakout20': 10.731, 'breakout320': 2.4, 'breakout40': -2.457, 'breakout80': 1.463}
ann. std {'breakout10': 12.553, 'breakout160': 6.861, 'breakout20': 11.482, 'breakout320': 6.806, 'breakout40': 9.134, 'breakout80': 7.936}
ann. SR {'breakout10': 0.53, 'breakout160': 0.16, 'breakout20': 0.93, 'breakout320': 0.35, 'breakout40': -0.27, 'breakout80': 0.18}
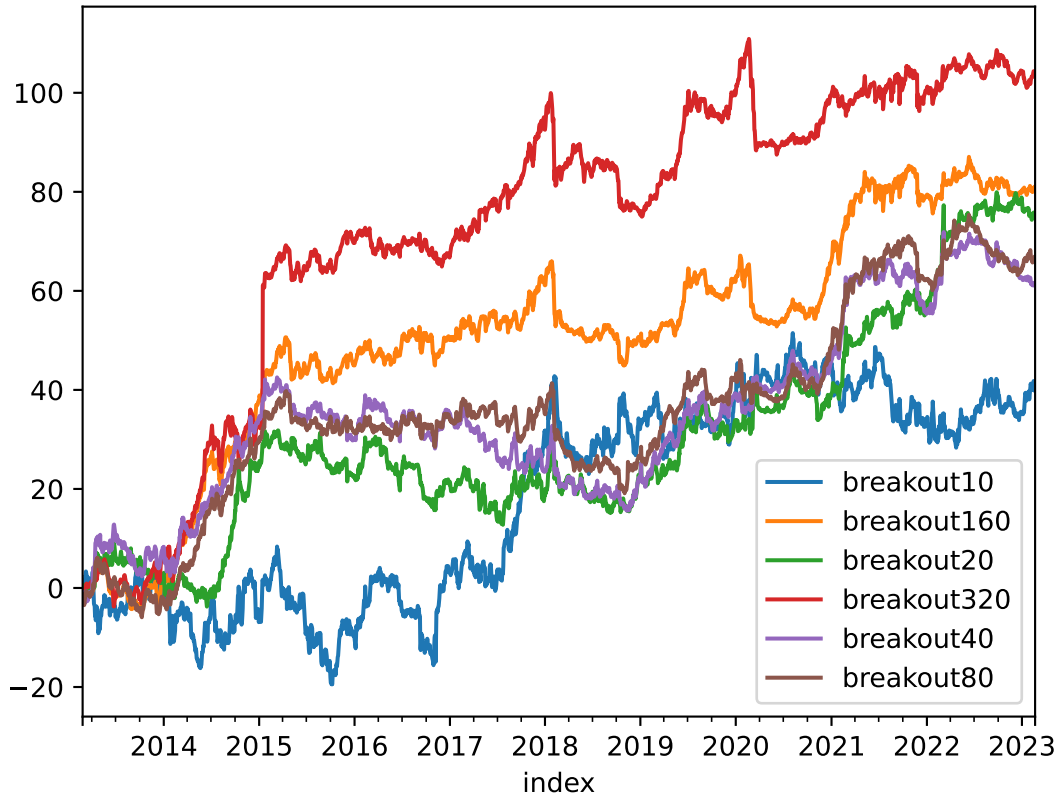
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': 0.846, 'breakout160': 5.288, 'breakout20': 13.403, 'breakout320': -2.242, 'breakout40': 7.878, 'breakout80': 8.167}
ann. std {'breakout10': 13.943, 'breakout160': 9.433, 'breakout20': 11.384, 'breakout320': 10.564, 'breakout40': 9.914, 'breakout80': 9.265}
ann. SR {'breakout10': 0.06, 'breakout160': 0.56, 'breakout20': 1.18, 'breakout320': -0.21, 'breakout40': 0.79, 'breakout80': 0.88}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.919, 'breakout160': 7.921, 'breakout20': 7.365, 'breakout320': 10.179, 'breakout40': 6.001, 'breakout80': 6.503}
ann. std {'breakout10': 15.637, 'breakout160': 9.056, 'breakout20': 11.169, 'breakout320': 13.319, 'breakout40': 9.725, 'breakout80': 8.965}
ann. SR {'breakout10': 0.25, 'breakout160': 0.87, 'breakout20': 0.66, 'breakout320': 0.76, 'breakout40': 0.62, 'breakout80': 0.73}
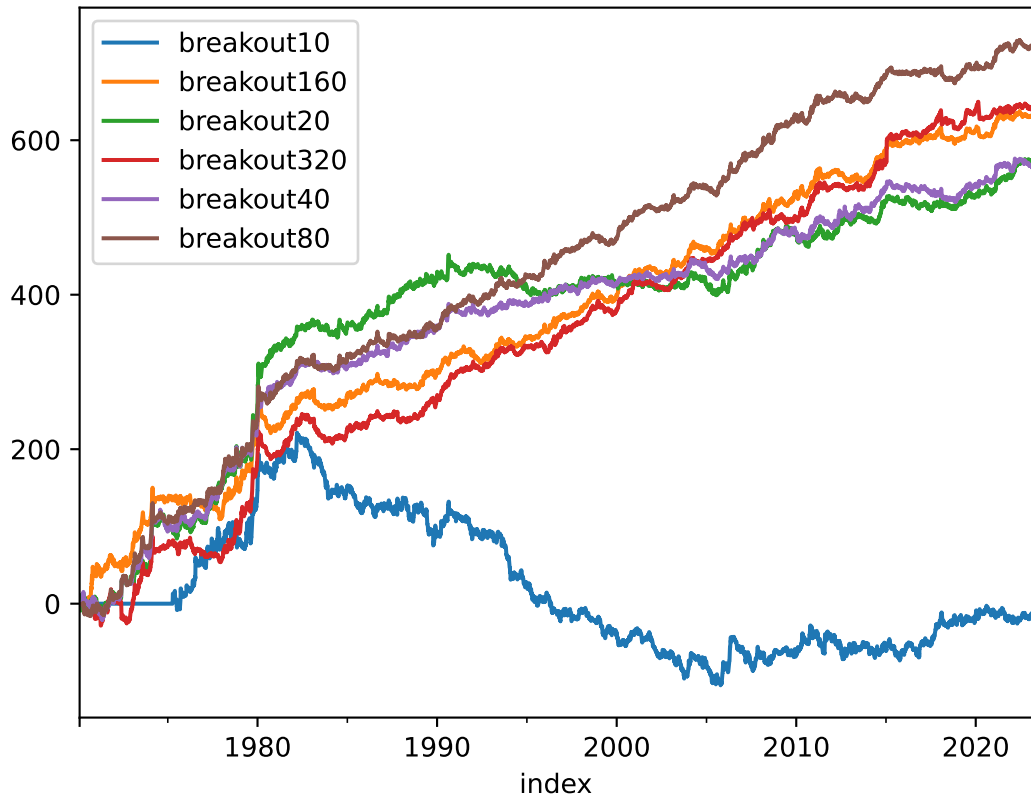
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.262, 'breakout160': 11.678, 'breakout20': 10.556, 'breakout320': 11.885, 'breakout40': 10.46, 'breakout80': 13.331}
ann. std {'breakout10': 20.758, 'breakout160': 12.438, 'breakout20': 15.986, 'breakout320': 13.002, 'breakout40': 13.184, 'breakout80': 12.685}
ann. SR {'breakout10': -0.01, 'breakout160': 0.94, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.05}
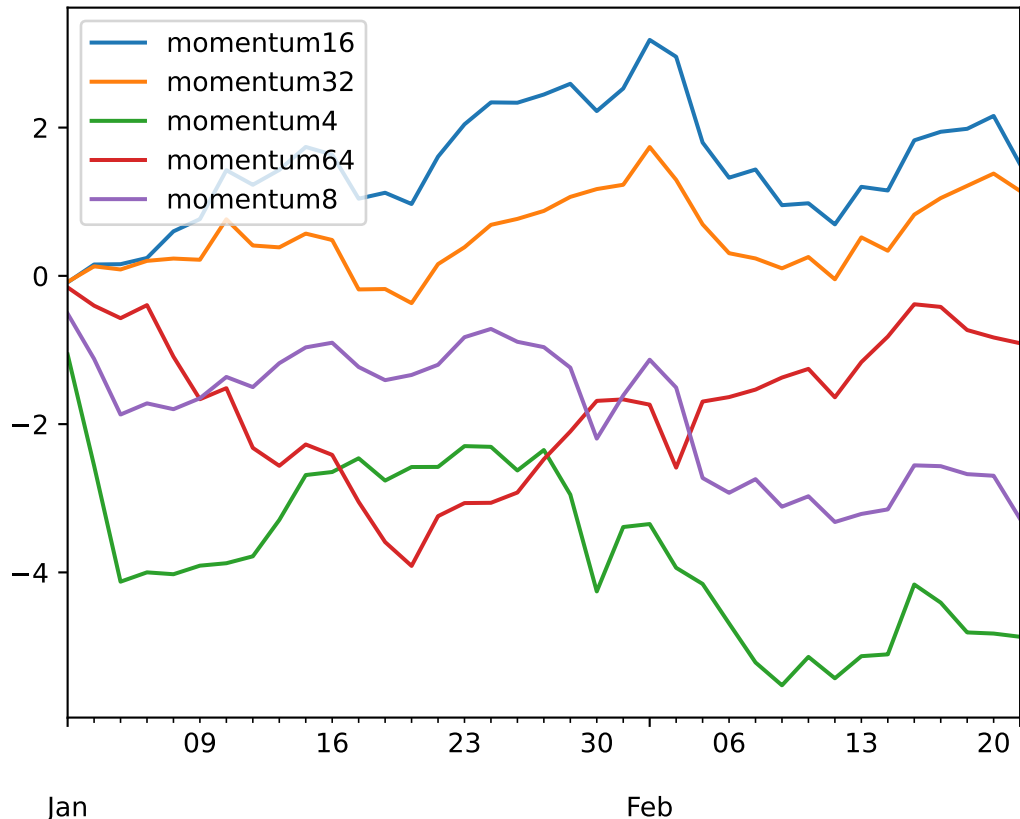
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 10.413, 'momentum32': 7.922, 'momentum4': -33.685, 'momentum64': -6.288, 'momentum8': -22.684}
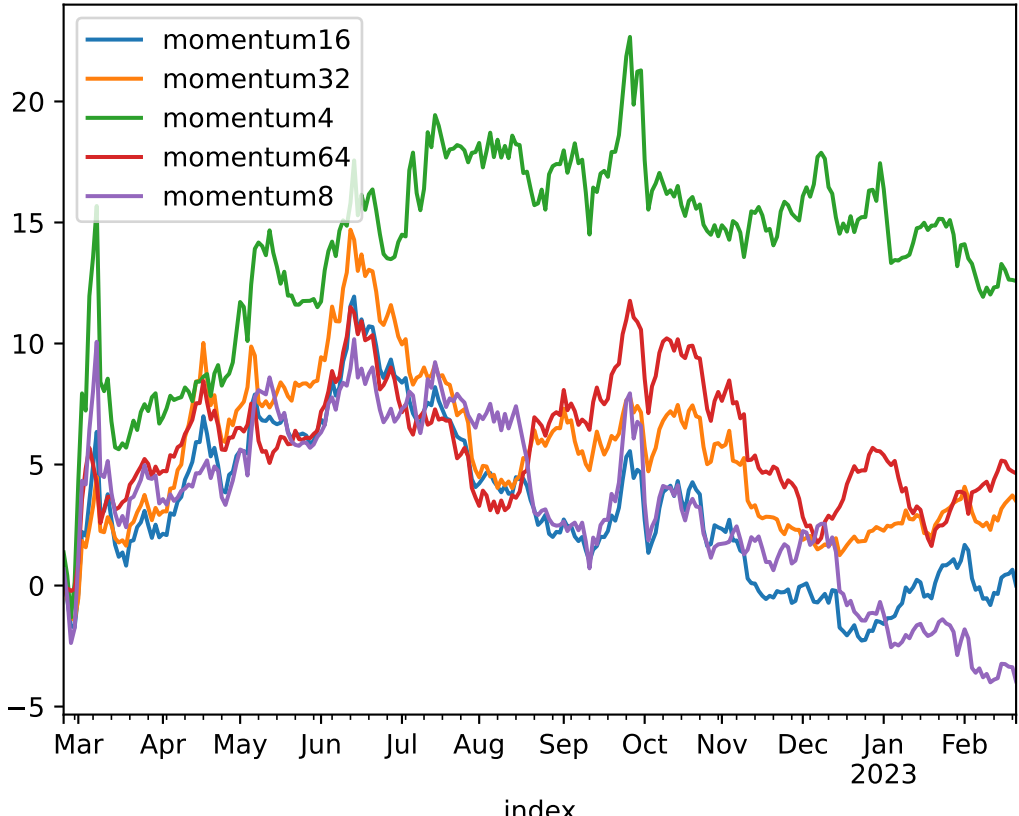ann. std {'momentum16': 6.353, 'momentum32': 4.858, 'momentum4': 9.064, 'momentum64': 6.505, 'momentum8': 6.436}
ann. SR {'momentum16': 1.64, 'momentum32': 1.63, 'momentum4': -3.72, 'momentum64': -0.97, 'momentum8': -3.52}
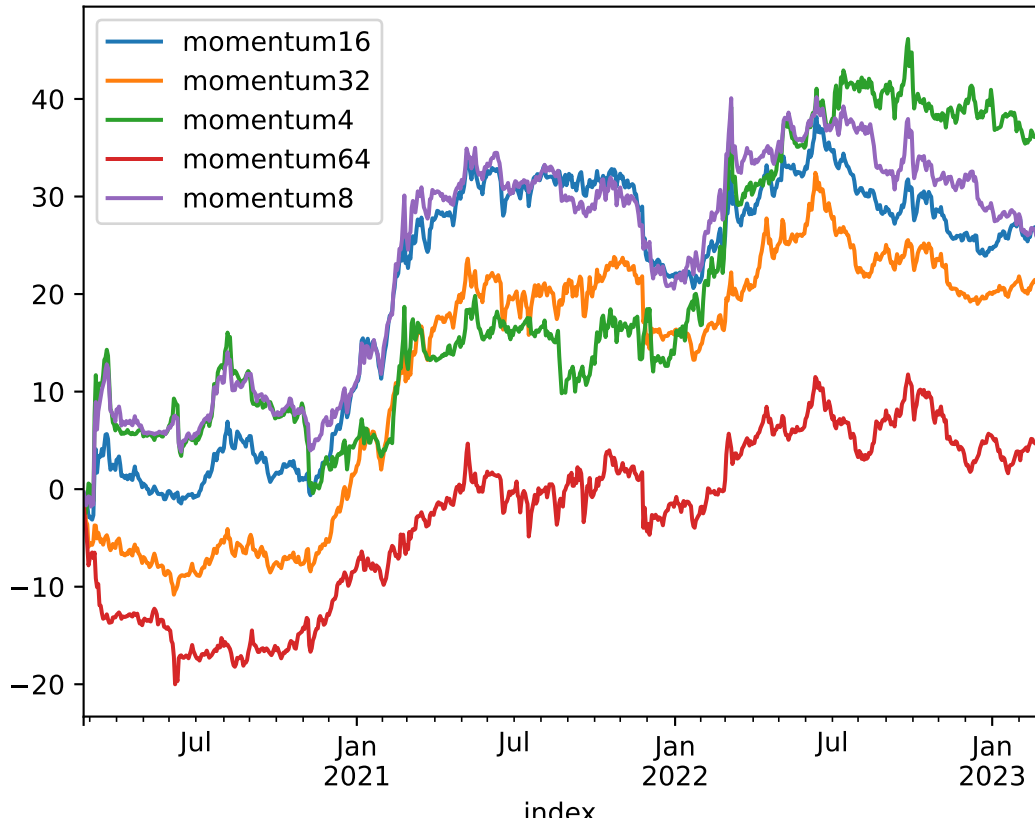
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': 0.003, 'momentum32': 3.436, 'momentum4': 12.388, 'momentum64': 4.565, 'momentum8': -3.895}
ann. std {'momentum16': 9.954, 'momentum32': 9.505, 'momentum4': 16.706, 'momentum64': 9.204, 'momentum8': 12.602}
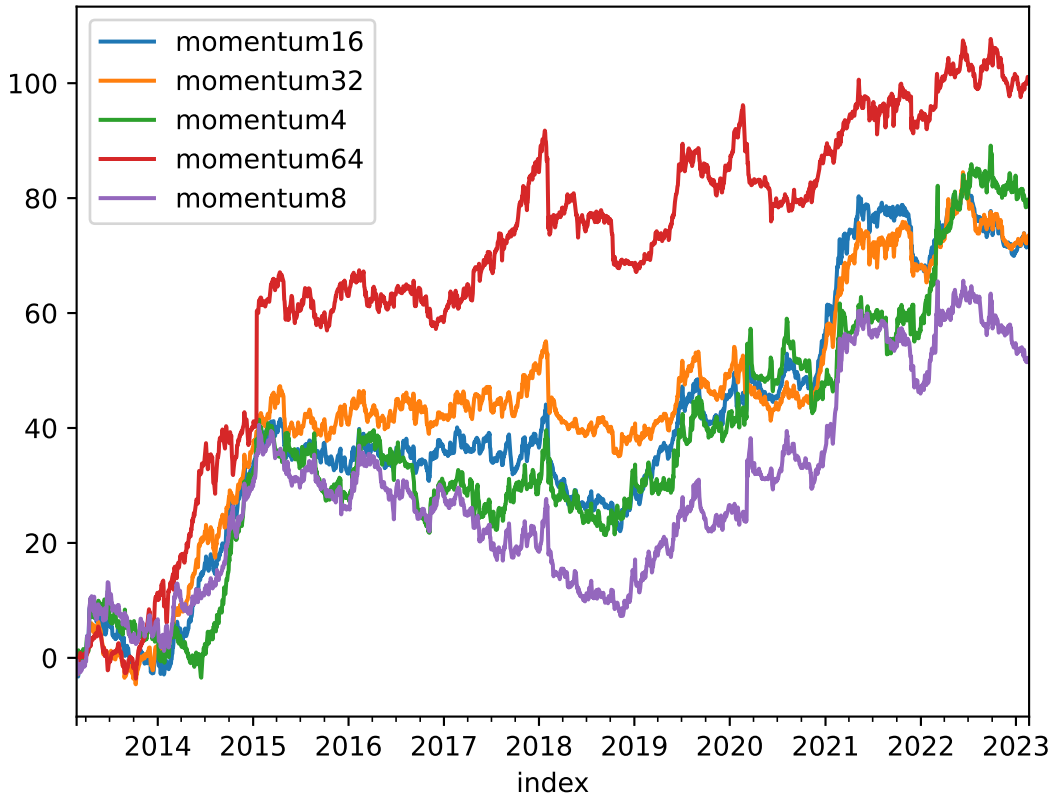ann. SR {'momentum16': 0.0, 'momentum32': 0.36, 'momentum4': 0.74, 'momentum64': 0.5, 'momentum8': -0.31}

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 8.58, 'momentum32': 6.948, 'momentum4': 11.809, 'momentum64': 1.516, 'momentum8': 8.528}
ann. std {'momentum16': 10.844, 'momentum32': 10.595, 'momentum4': 15.873, 'momentum64': 10.842, 'momentum8': 12.715}
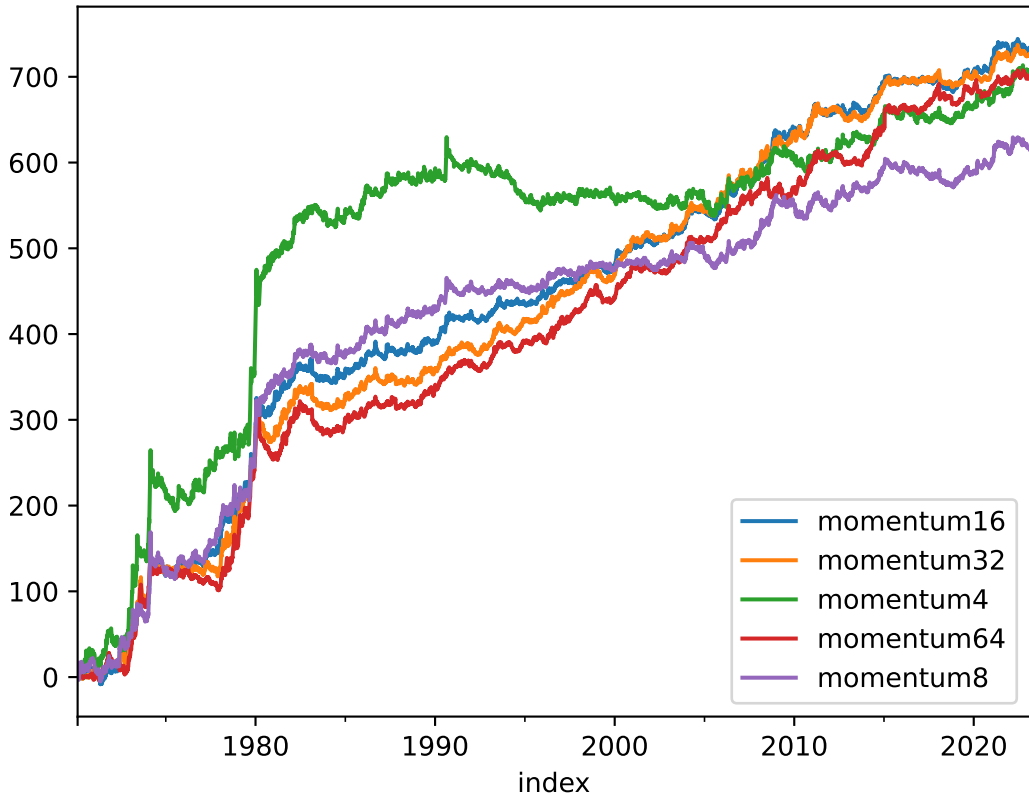ann. SR {'momentum16': 0.79, 'momentum32': 0.66, 'momentum4': 0.74, 'momentum64': 0.14, 'momentum8': 0.67}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.091, 'momentum32': 7.198, 'momentum4': 7.763, 'momentum64': 9.876, 'momentum8': 5.057}
ann. std {'momentum16': 9.885, 'momentum32': 9.422, 'momentum4': 13.704, 'momentum64': 11.967, 'momentum8': 11.277}
ann. SR {'momentum16': 0.72, 'momentum32': 0.76, 'momentum4': 0.57, 'momentum64': 0.83, 'momentum8': 0.45}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.543, 'momentum32': 13.428, 'momentum4': 13.01, 'momentum64': 12.958, 'momentum8': 11.382}
ann. std {'momentum16': 14.135, 'momentum32': 13.744, 'momentum4': 20.004, 'momentum64': 13.358, 'momentum8': 15.794}
ann. SR {'momentum16': 0.96, 'momentum32': 0.98, 'momentum4': 0.65, 'momentum64': 0.97, 'momentum8': 0.72}
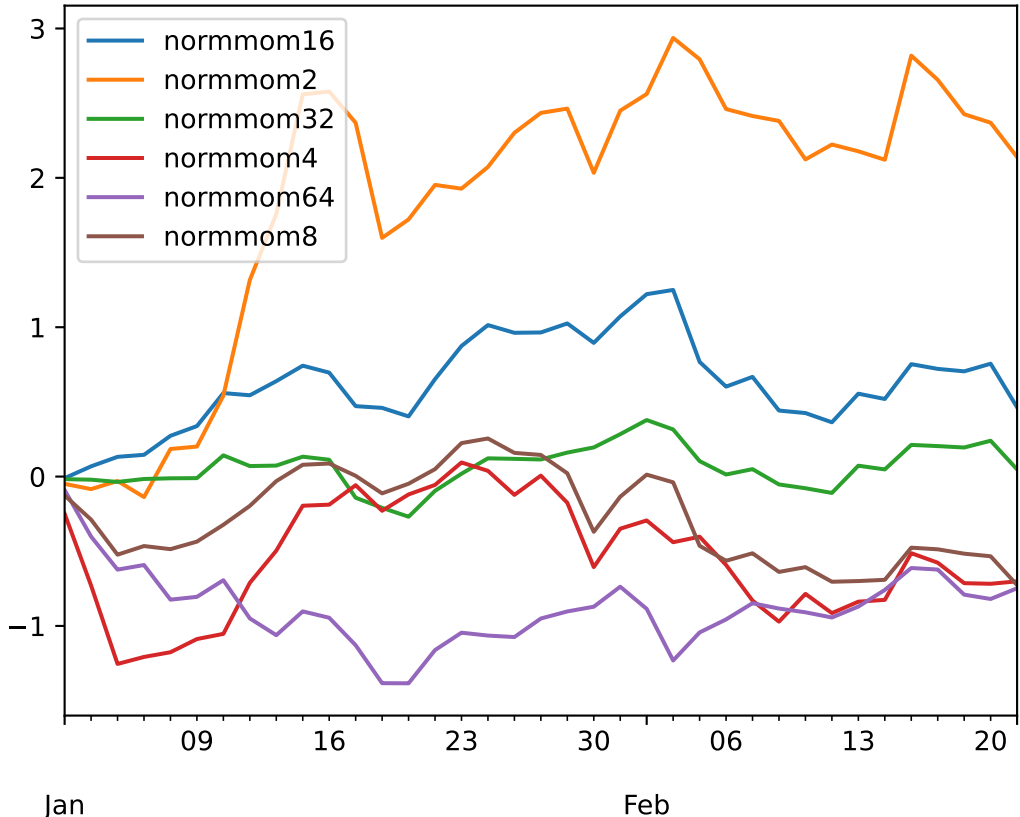
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 3.207, 'normmom2': 14.799, 'normmom32': 0.331, 'normmom4': -4.853, 'normmom64': -5.174, 'normmom8': -5.025}
ann. std {'normmom16': 2.471, 'normmom2': 5.13, 'normmom32': 1.579, 'normmom4': 3.323, 'normmom64': 2.36, 'normmom8': 2.363}
ann. SR {'normmom16': 1.3, 'normmom2': 2.88, 'normmom32': 0.21, 'normmom4': -1.46, 'normmom64': -2.19, 'normmom8': -2.13}
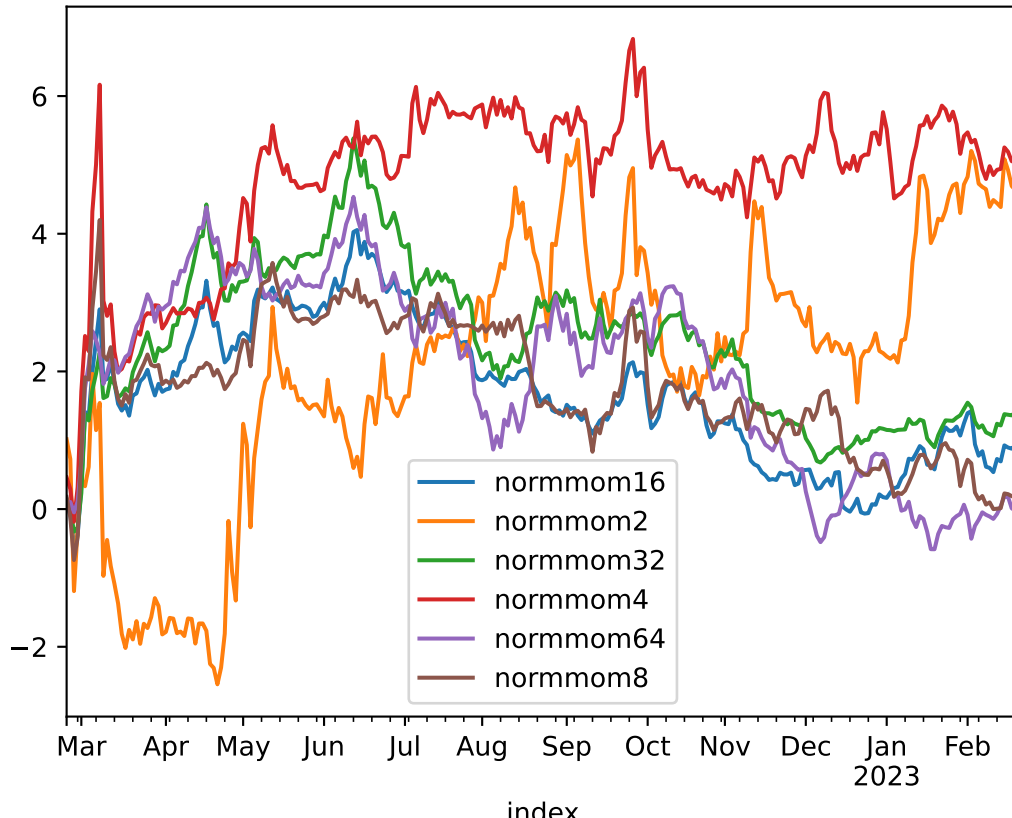
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 0.627, 'normmom2': 4.337, 'normmom32': 1.196, 'normmom4': 4.988, 'normmom64': 0.052, 'normmom8': -0.022}
ann. std {'normmom16': 3.1, 'normmom2': 7.272, 'normmom32': 3.052, 'normmom4': 5.78, 'normmom64': 3.387, 'normmom8': 4.063}
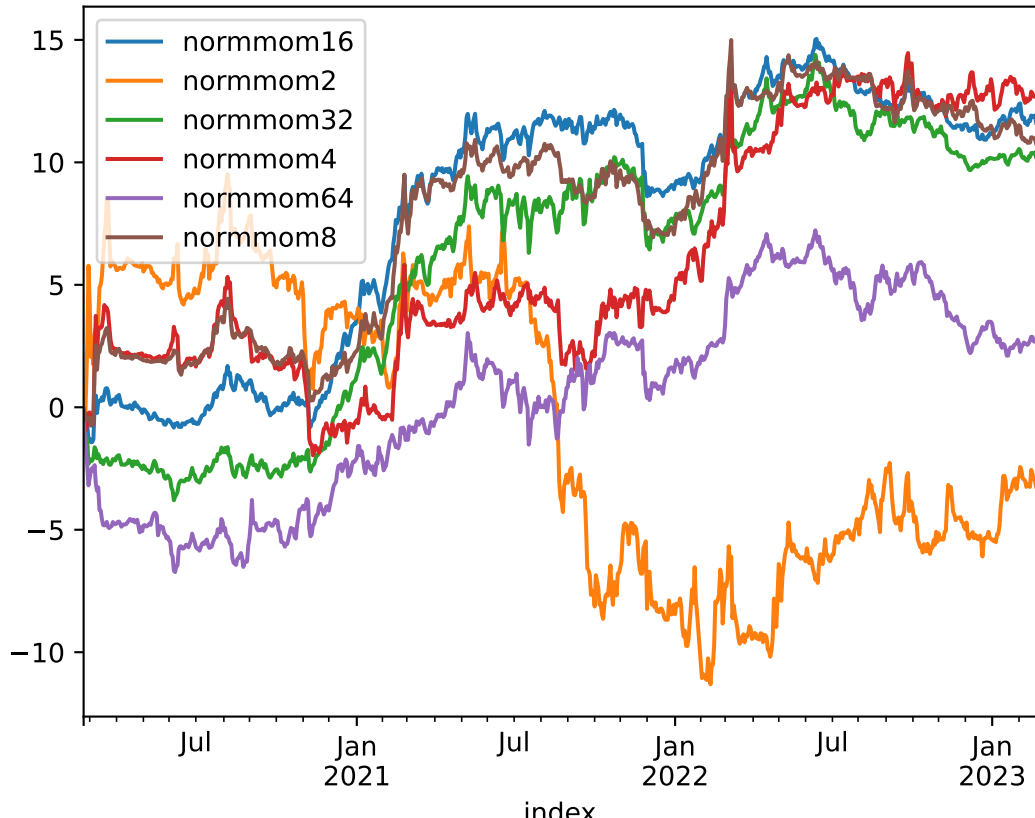ann. SR {'normmom16': 0.2, 'normmom2': 0.6, 'normmom32': 0.39, 'normmom4': 0.86, 'normmom64': 0.02, 'normmom8': -0.01}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.805, 'normmom2': -1.059, 'normmom32': 3.345, 'normmom4': 4.157, 'normmom64': 0.898, 'normmom8': 3.527}
ann. std {'normmom16': 3.636, 'normmom2': 8.196, 'normmom32': 3.948, 'normmom4': 5.692, 'normmom64': 4.251, 'normmom8': 4.208}
ann. SR {'normmom16': 1.05, 'normmom2': -0.13, 'normmom32': 0.85, 'normmom4': 0.73, 'normmom64': 0.21, 'normmom8': 0.84}
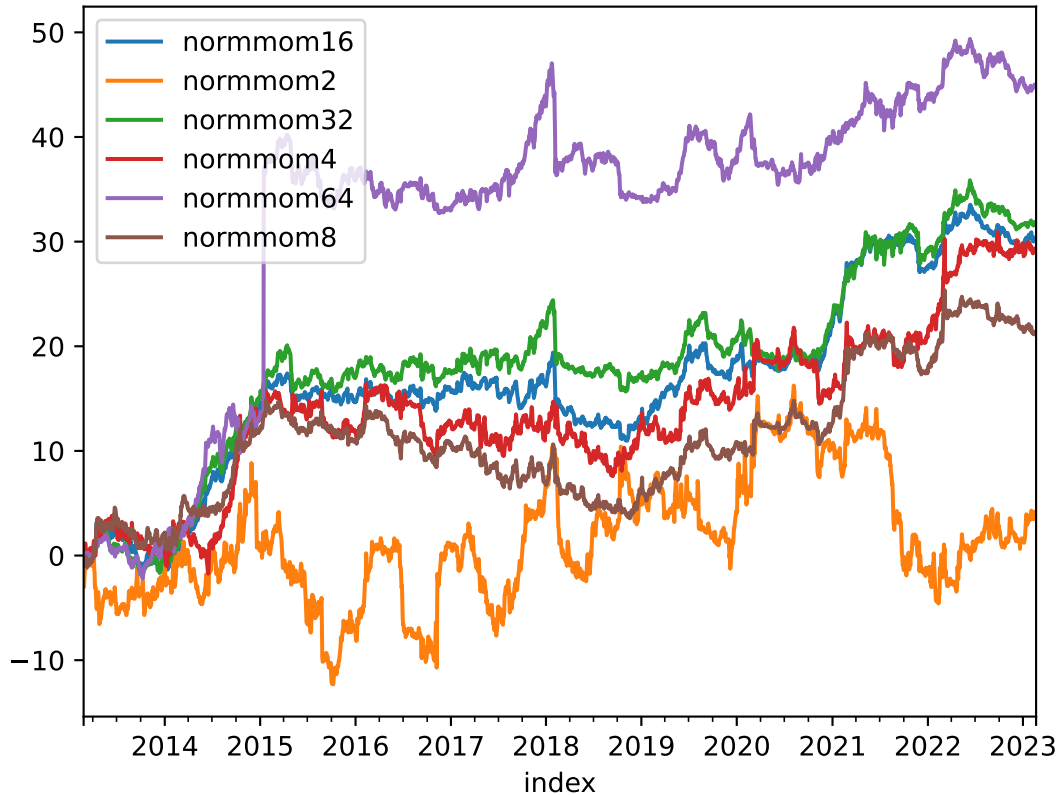
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.956, 'normmom2': 0.343, 'normmom32': 3.113, 'normmom4': 2.863, 'normmom64': 4.408, 'normmom8': 2.076}
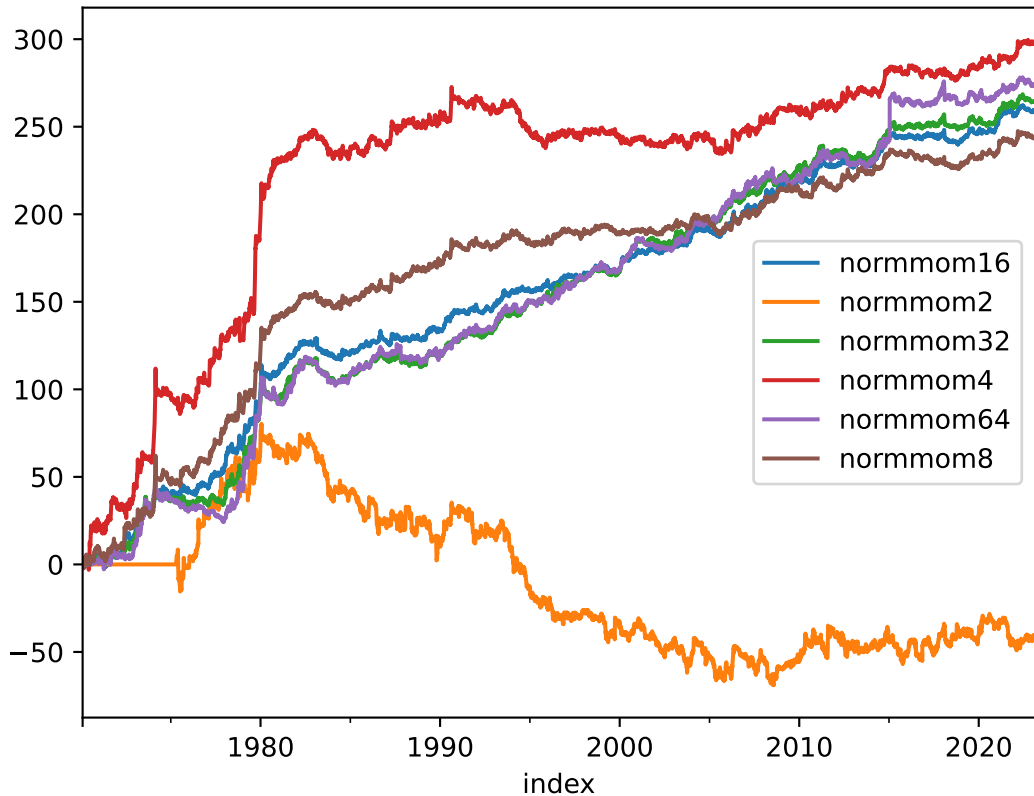ann. std {'normmom16': 3.555, 'normmom2': 9.014, 'normmom32': 3.703, 'normmom4': 5.481, 'normmom64': 8.483, 'normmom8': 4.029}
ann. SR {'normmom16': 0.83, 'normmom2': 0.04, 'normmom32': 0.84, 'normmom4': 0.52, 'normmom64': 0.52, 'normmom8': 0.52}

Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.79, 'normmom2': -0.758, 'normmom32': 4.89, 'normmom4': 5.508, 'normmom64': 5.063, 'normmom8': 4.5}
ann. std {'normmom16': 4.89, 'normmom2': 11.171, 'normmom32': 4.948, 'normmom4': 8.291, 'normmom64': 6.236, 'normmom8': 5.904}
ann. SR {'normmom16': 0.98, 'normmom2': -0.07, 'normmom32': 0.99, 'normmom4': 0.66, 'normmom64': 0.81, 'normmom8': 0.76}
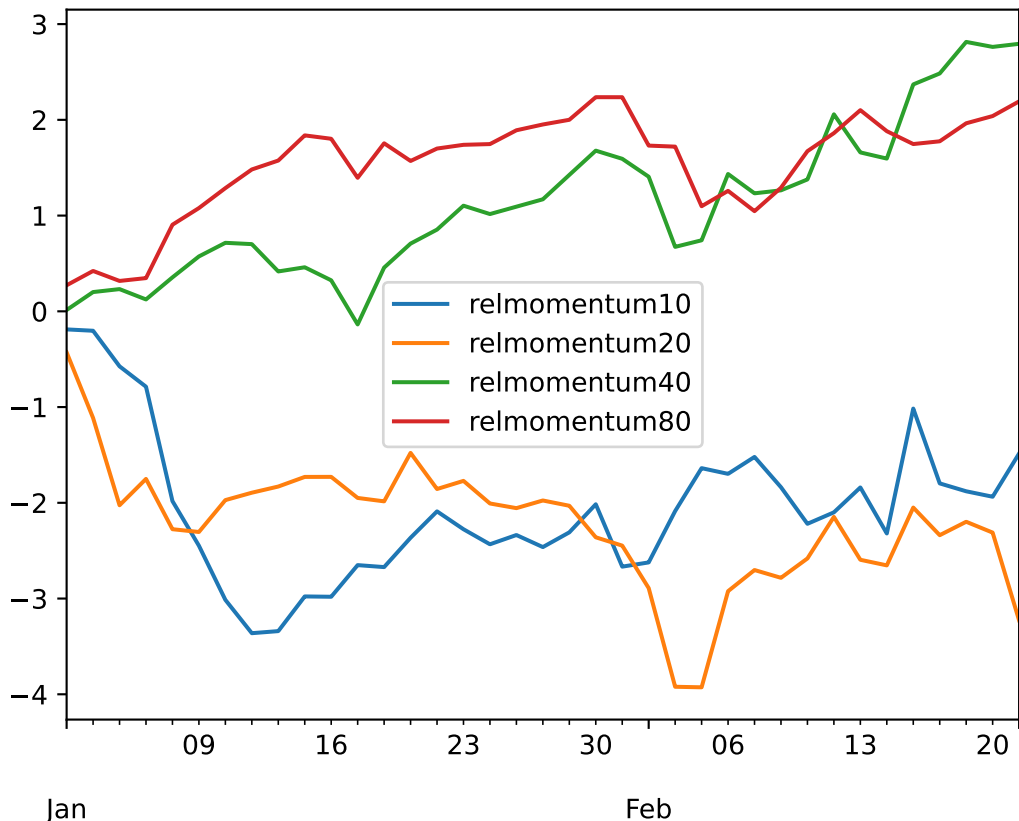
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -10.276, 'relmomentum20': -22.333, 'relmomentum40': 19.332, 'relmomentum80': 15.171}
ann. std {'relmomentum10': 6.998, 'relmomentum20': 6.747, 'relmomentum40': 4.909, 'relmomentum80': 3.823}
ann. SR {'relmomentum10': -1.47, 'relmomentum20': -3.31, 'relmomentum40': 3.94, 'relmomentum80': 3.97}
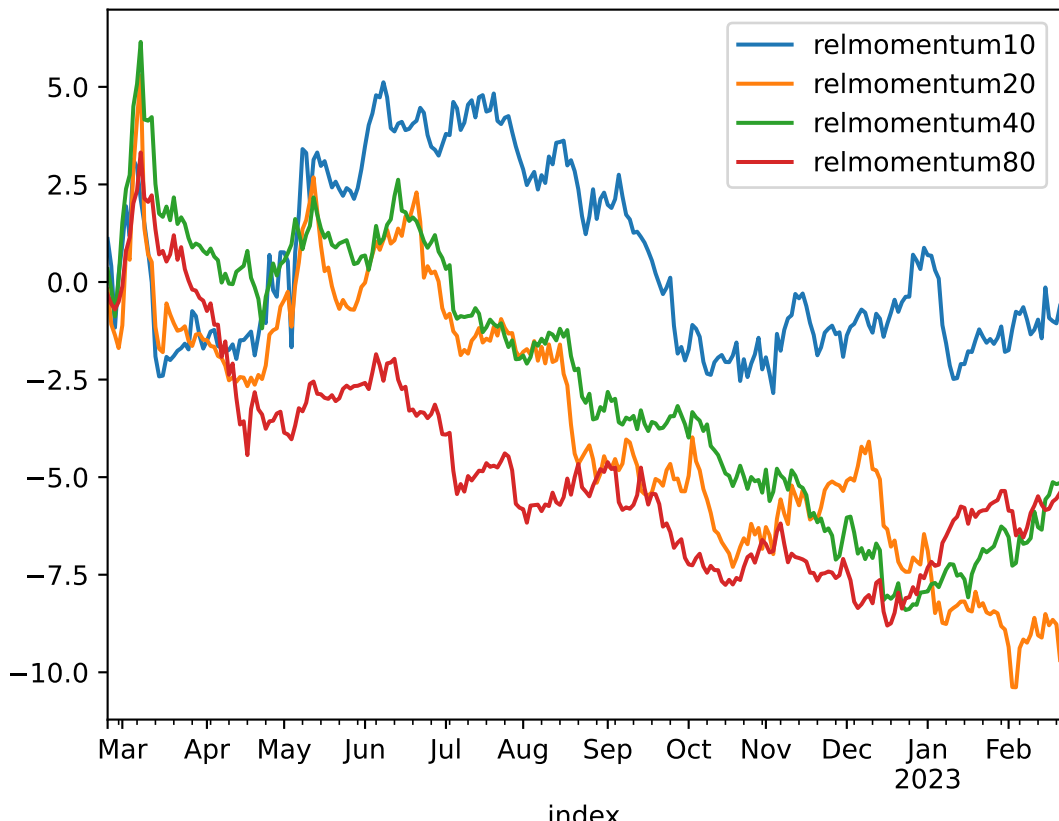
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -0.599, 'relmomentum20': -9.536, 'relmomentum40': -5.069, 'relmomentum80': -5.314}
ann. std {'relmomentum10': 8.773, 'relmomentum20': 8.436, 'relmomentum40': 6.588, 'relmomentum80': 5.482}
ann. SR {'relmomentum10': -0.07, 'relmomentum20': -1.13, 'relmomentum40': -0.77, 'relmomentum80': -0.97}
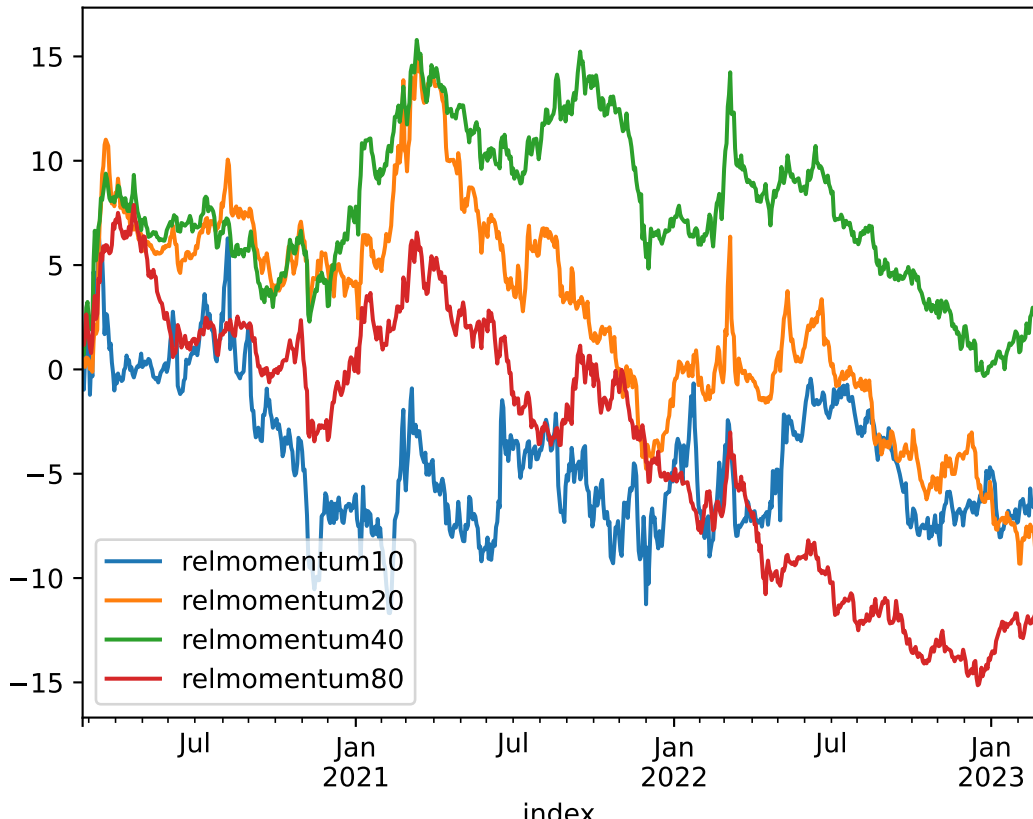
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.021, 'relmomentum20': -2.82, 'relmomentum40': 0.962, 'relmomentum80': -3.842}
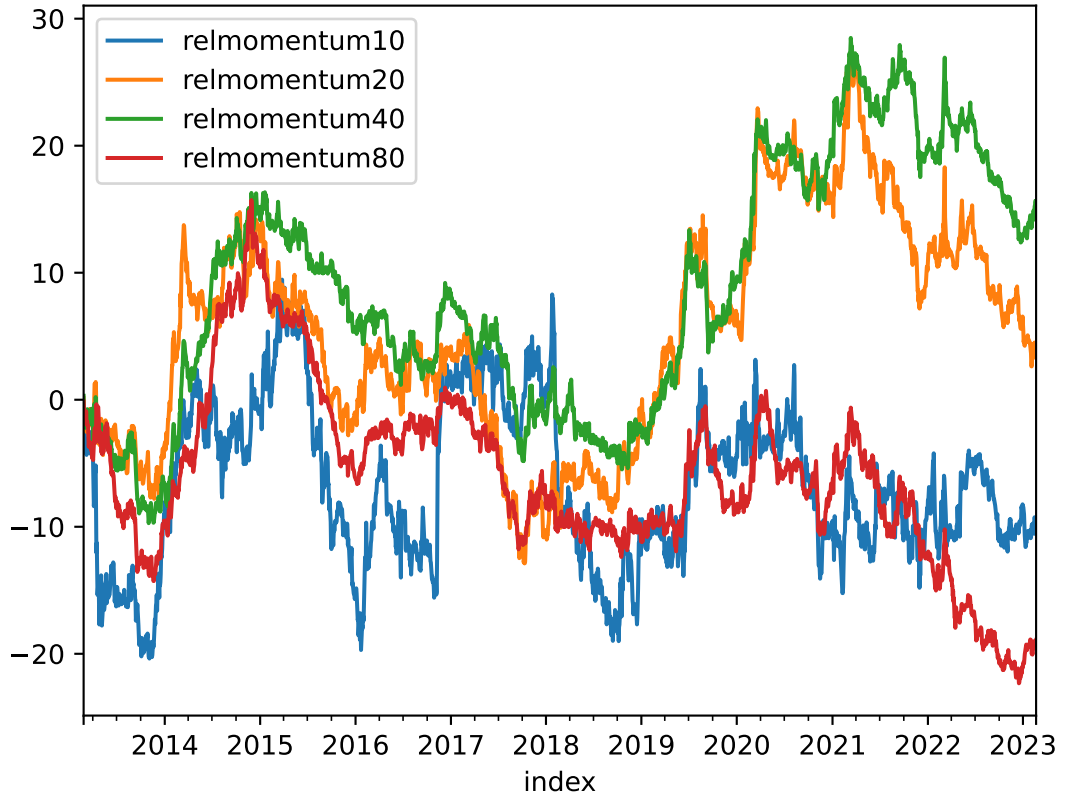ann. std {'relmomentum10': 12.148, 'relmomentum20': 8.891, 'relmomentum40': 7.41, 'relmomentum80': 6.842}
ann. SR {'relmomentum10': -0.17, 'relmomentum20': -0.32, 'relmomentum40': 0.13, 'relmomentum80': -0.56}
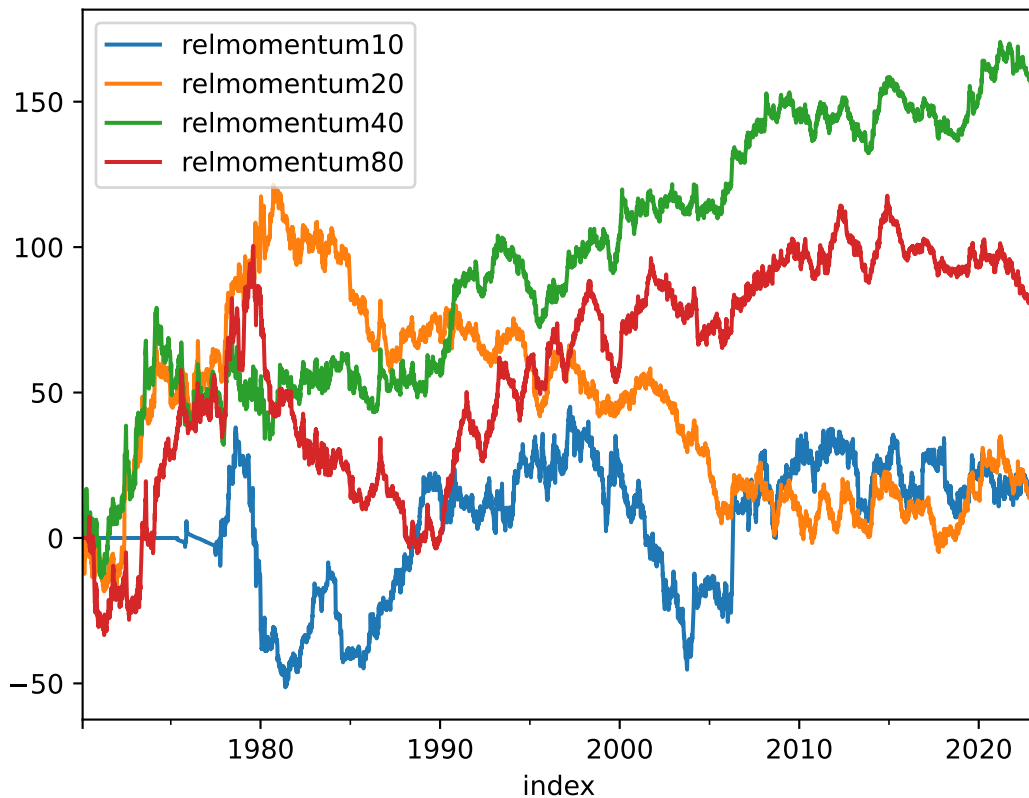
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.954, 'relmomentum20': 0.327, 'relmomentum40': 1.535, 'relmomentum80': -1.858}
ann. std {'relmomentum10': 12.925, 'relmomentum20': 8.923, 'relmomentum40': 7.27, 'relmomentum80': 6.688}
ann. SR {'relmomentum10': -0.07, 'relmomentum20': 0.04, 'relmomentum40': 0.21, 'relmomentum80': -0.28}
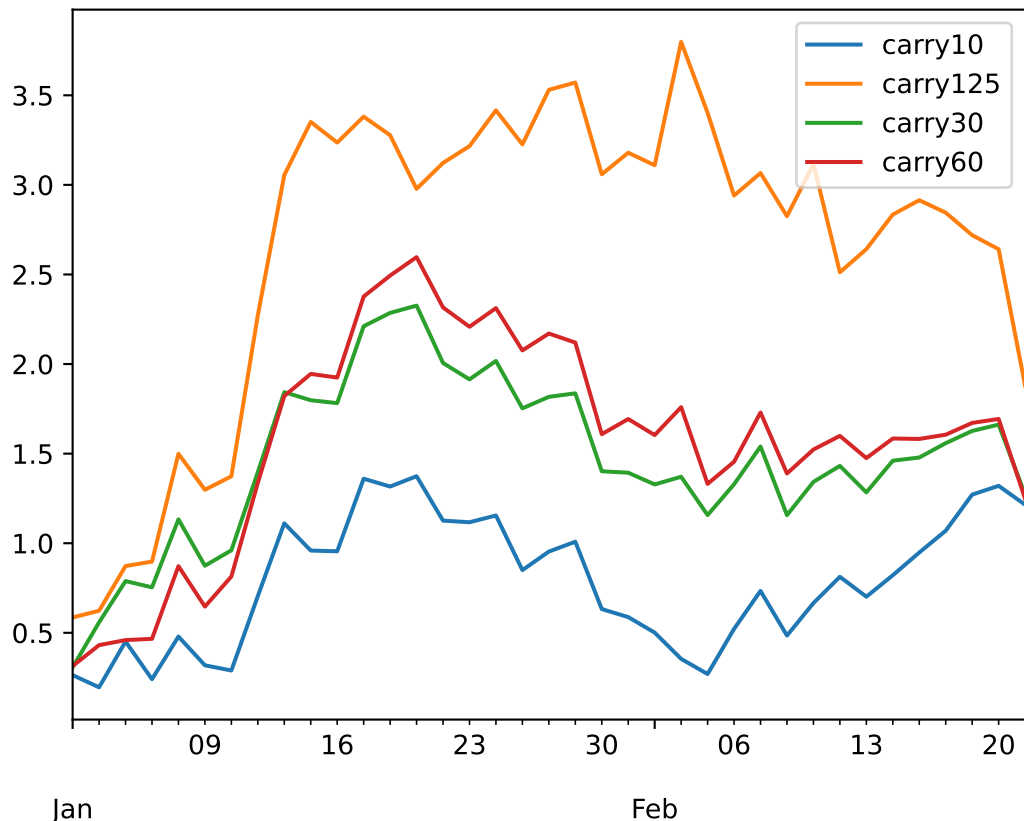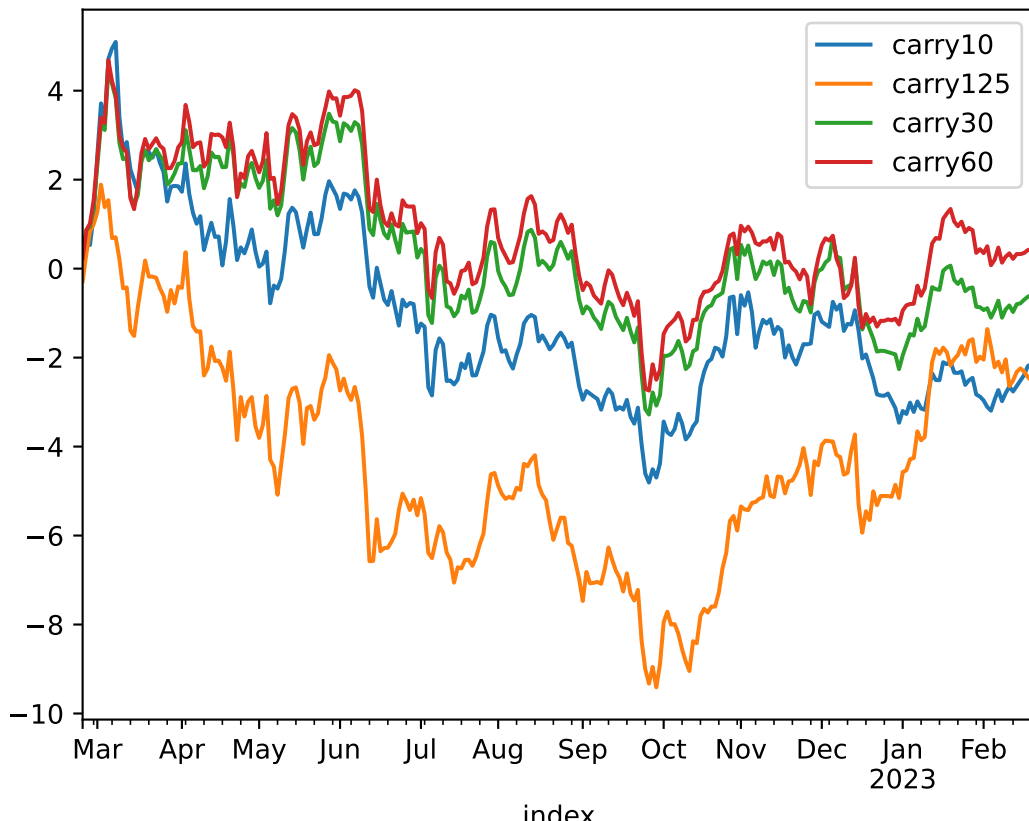
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.303, 'relmomentum20': 0.211, 'relmomentum40': 2.917, 'relmomentum80': 1.536}
ann. std {'relmomentum10': 13.404, 'relmomentum20': 11.503, 'relmomentum40': 10.782, 'relmomentum80': 11.05}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}
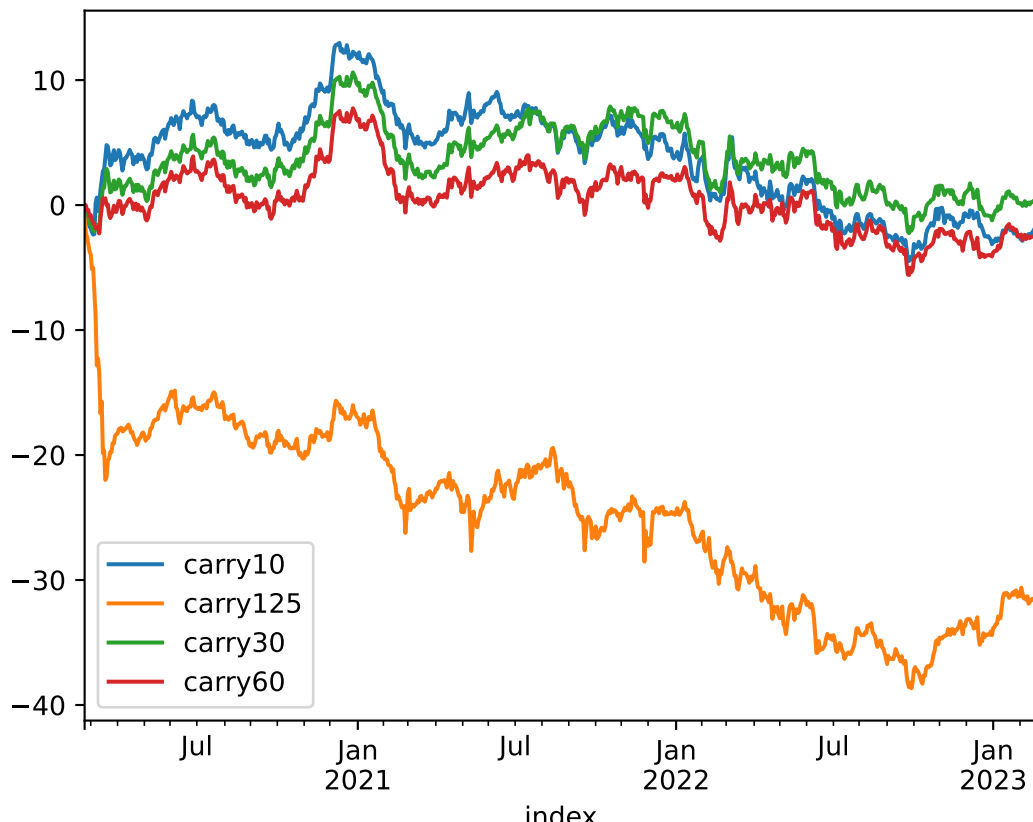
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 8.406, 'carry125': 13.005, 'carry30': 8.797, 'carry60': 8.634}
ann. std {'carry10': 3.203, 'carry125': 5.89, 'carry30': 3.665, 'carry60': 3.939}
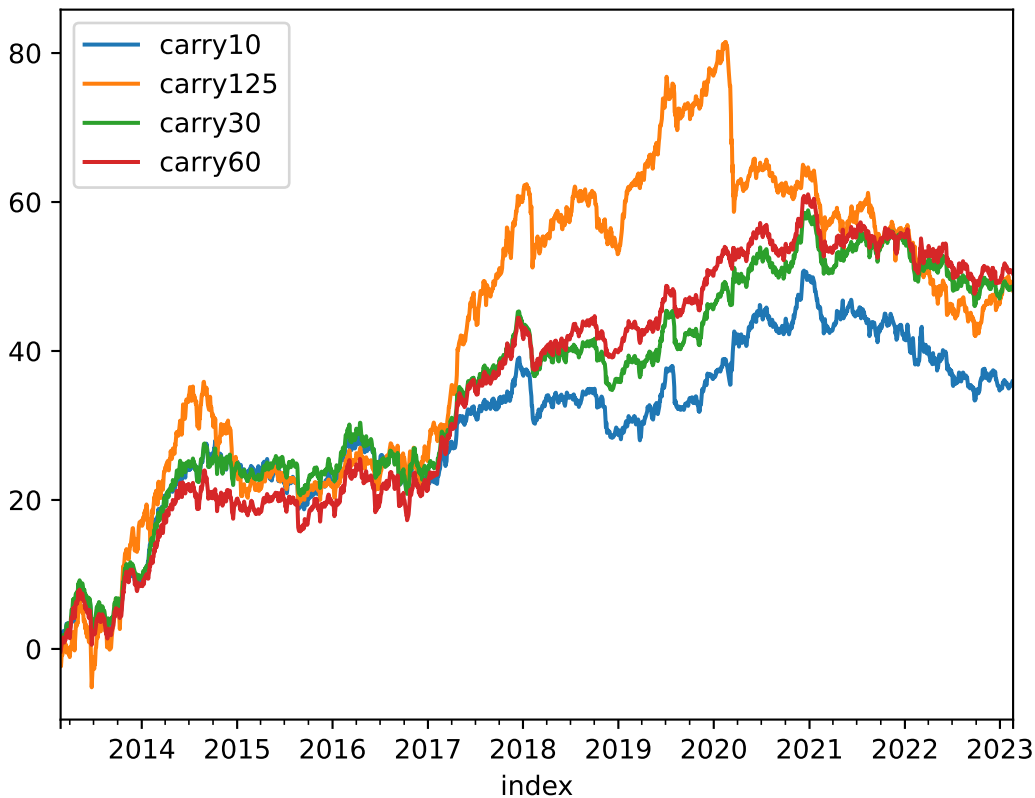ann. SR {'carry10': 2.62, 'carry125': 2.21, 'carry30': 2.4, 'carry60': 2.19}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -2.214, 'carry125': -3.226, 'carry30': -0.973, 'carry60': -0.008}
ann. std {'carry10': 6.583, 'carry125': 7.233, 'carry30': 6.285, 'carry60': 6.5}
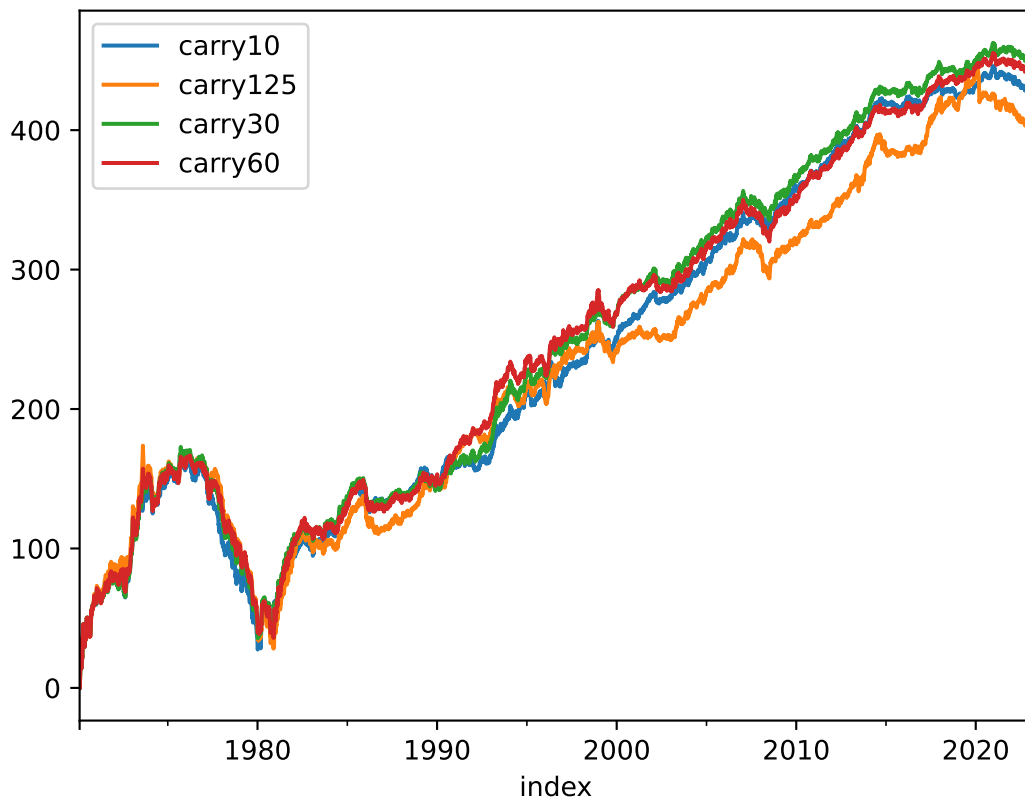ann. SR {'carry10': -0.34, 'carry125': -0.45, 'carry30': -0.15, 'carry60': -0.0}

Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.628, 'carry125': -10.649, 'carry30': 0.014, 'carry60': -0.938}
ann. std {'carry10': 6.781, 'carry125': 9.285, 'carry30': 6.576, 'carry60': 6.521}
ann. SR {'carry10': -0.09, 'carry125': -1.15, 'carry30': 0.0, 'carry60': -0.14}
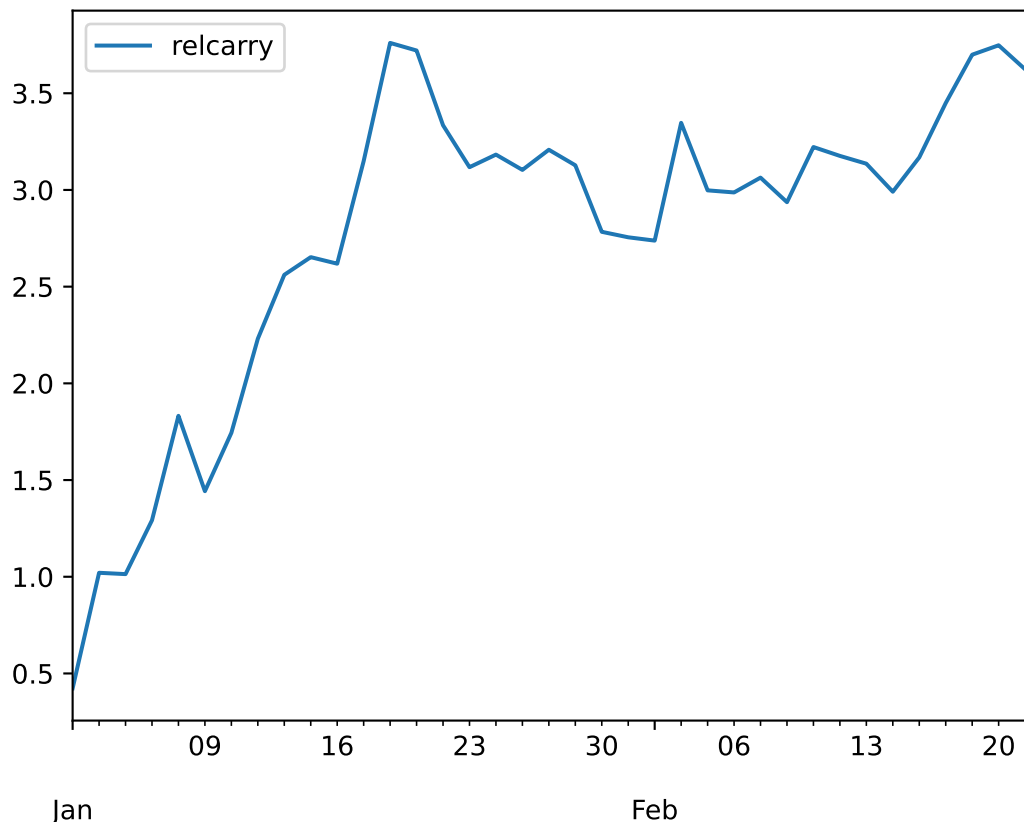
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.526, 'carry125': 4.727, 'carry30': 4.744, 'carry60': 4.952}
ann. std {'carry10': 6.387, 'carry125': 9.266, 'carry30': 6.497, 'carry60': 6.464}
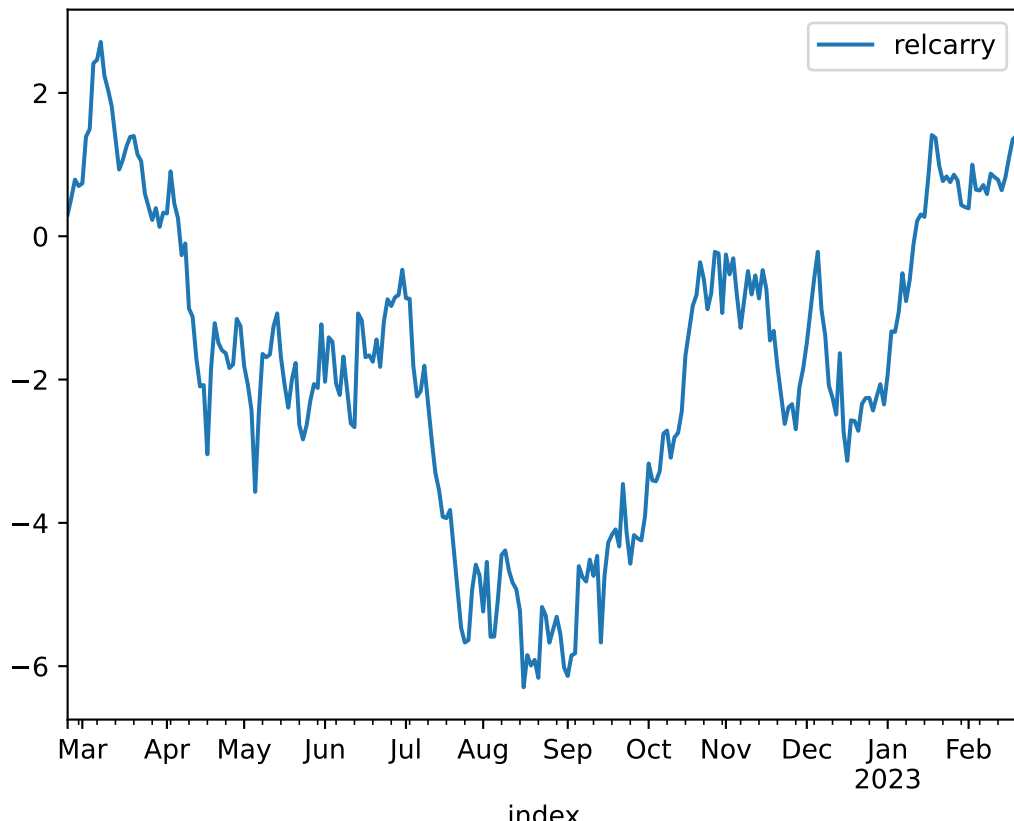ann. SR {'carry10': 0.55, 'carry125': 0.51, 'carry30': 0.73, 'carry60': 0.77}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.97, 'carry125': 7.573, 'carry30': 8.36, 'carry60': 8.223}
ann. std {'carry10': 11.897, 'carry125': 12.176, 'carry30': 11.917, 'carry60': 11.871}
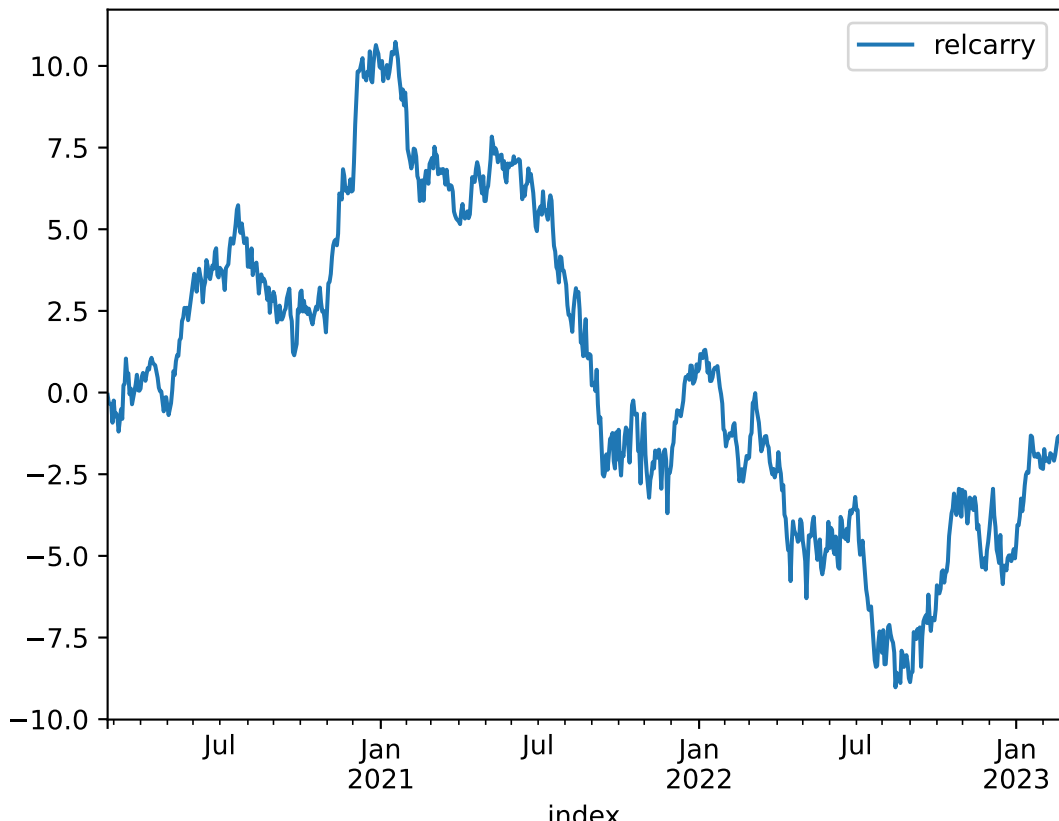ann. SR {'carry10': 0.67, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}

Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 25.073}
ann. std {'relcarry': 4.588}
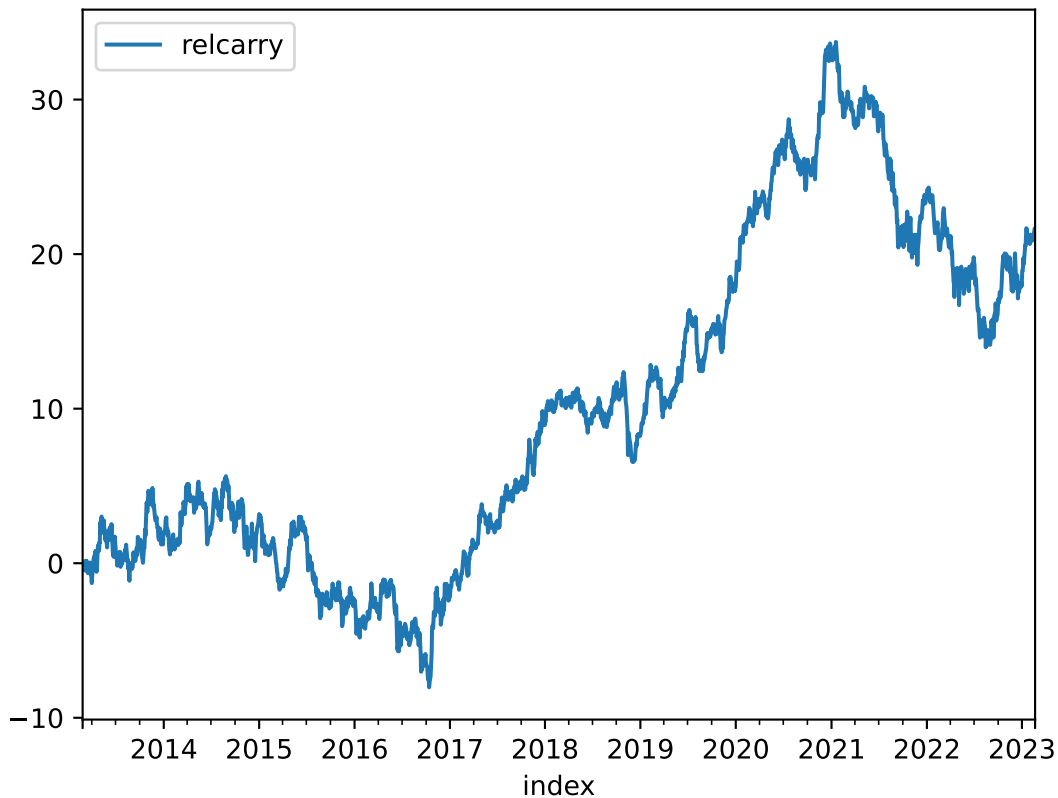ann. SR {'relcarry': 5.47}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 1.256}
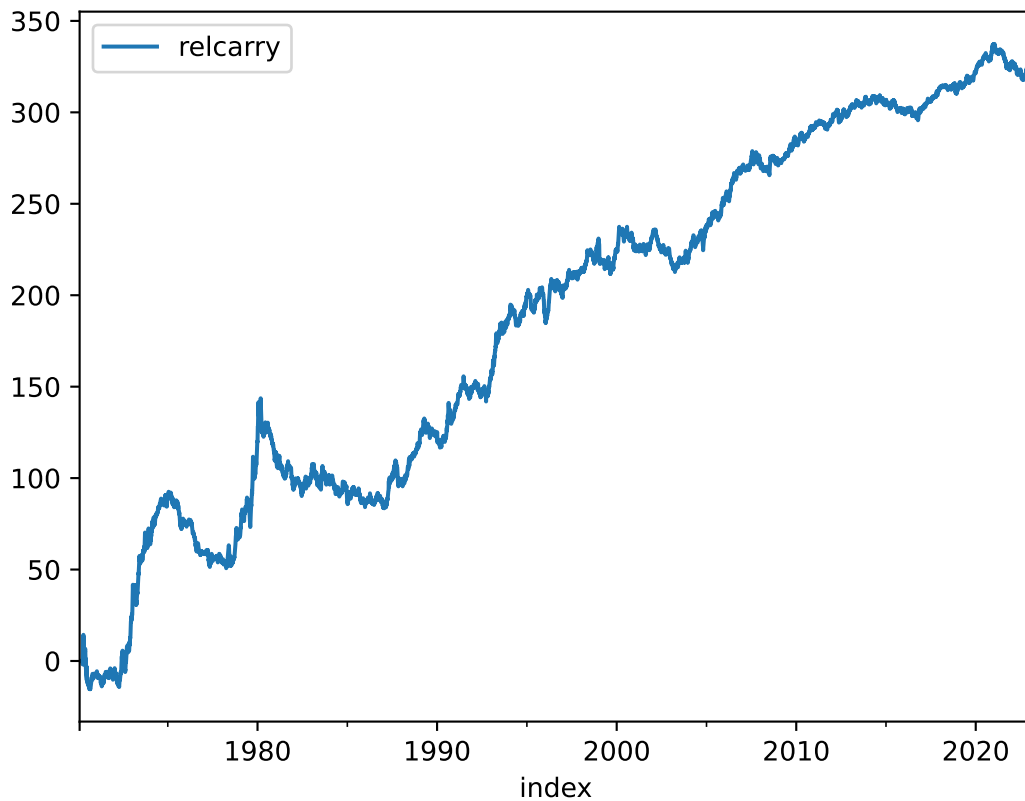ann. std {'relcarry': 7.156}
ann. SR {'relcarry': 0.18}

Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.476}
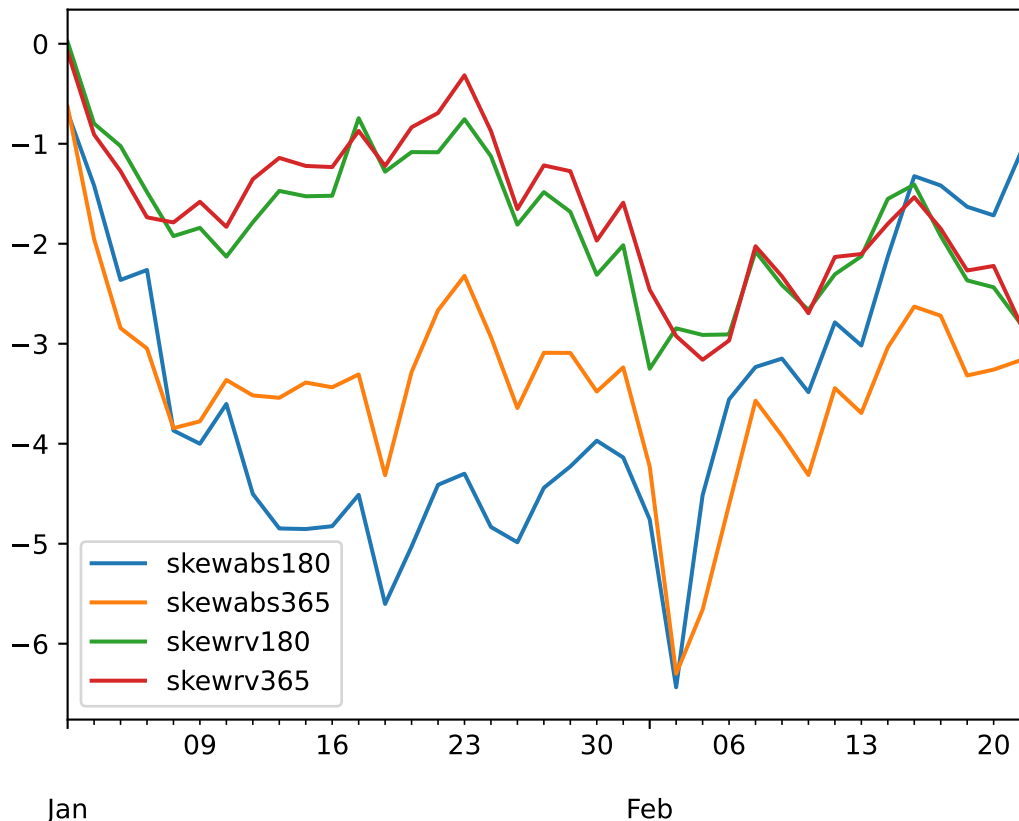ann. std {'relcarry': 6.797}
ann. SR {'relcarry': -0.07}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.115}
ann. std {'relcarry': 5.991}
ann. SR {'relcarry': 0.35}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.015}
ann. std {'relcarry': 9.978}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -7.643, 'skewabs365': -21.911, 'skewrv180': -19.321, 'skewrv365': -19.312}
ann. std {'skewabs180': 11.552, 'skewabs365': 11.156, 'skewrv180': 7.133, 'skewrv365': 6.946}
ann. SR {'skewabs180': -0.66, 'skewabs365': -1.96, 'skewrv180': -2.71, 'skewrv365': -2.78}
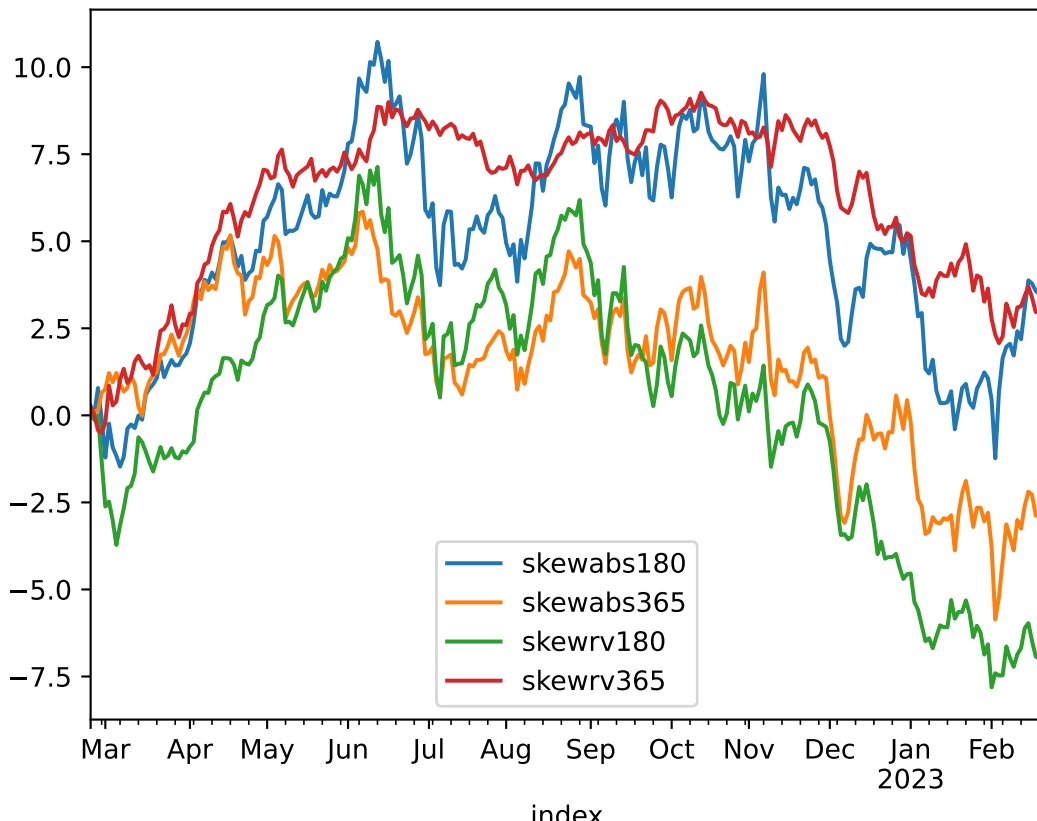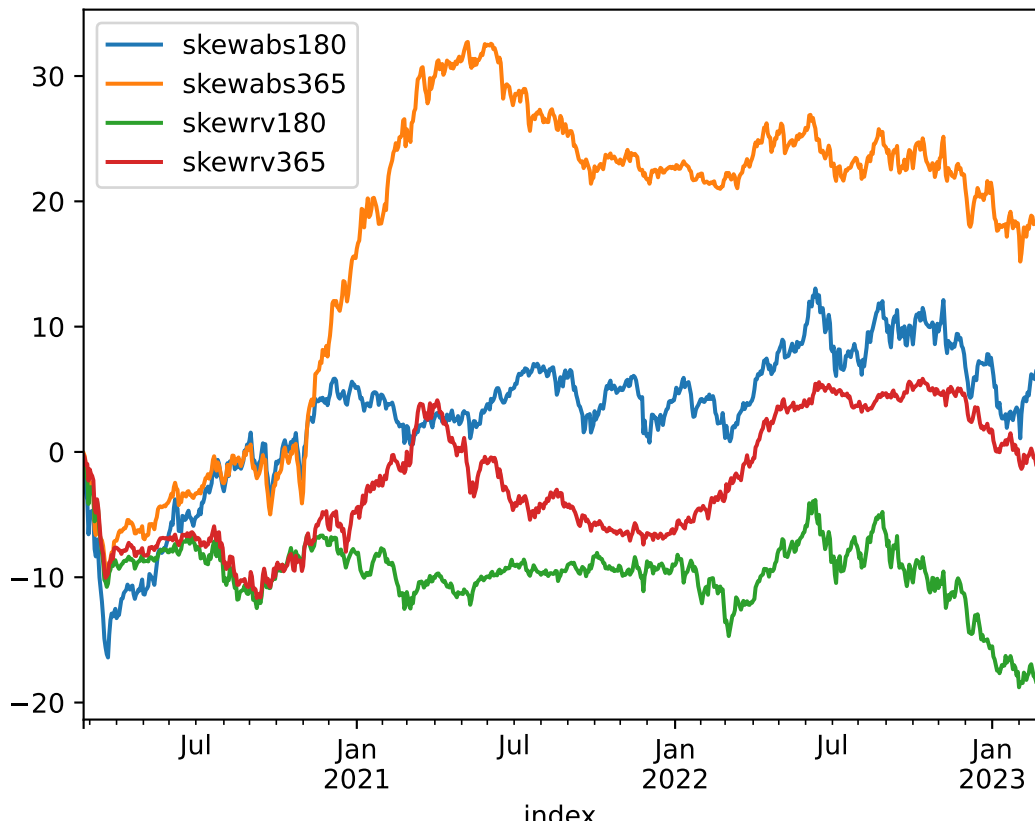
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 4.035, 'skewabs365': -2.687, 'skewrv180': -7.24, 'skewrv365': 2.404}
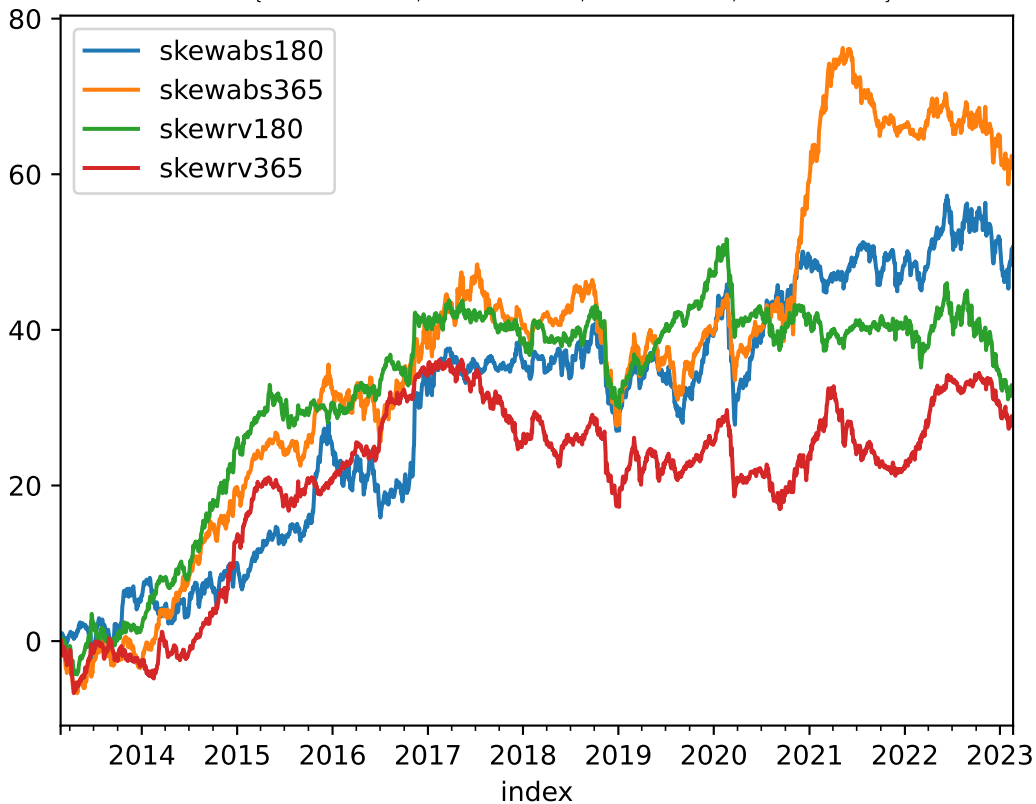ann. std {'skewabs180': 10.512, 'skewabs365': 8.876, 'skewrv180': 9.183, 'skewrv365': 5.378}
ann. SR {'skewabs180': 0.38, 'skewabs365': -0.3, 'skewrv180': -0.79, 'skewrv365': 0.45}
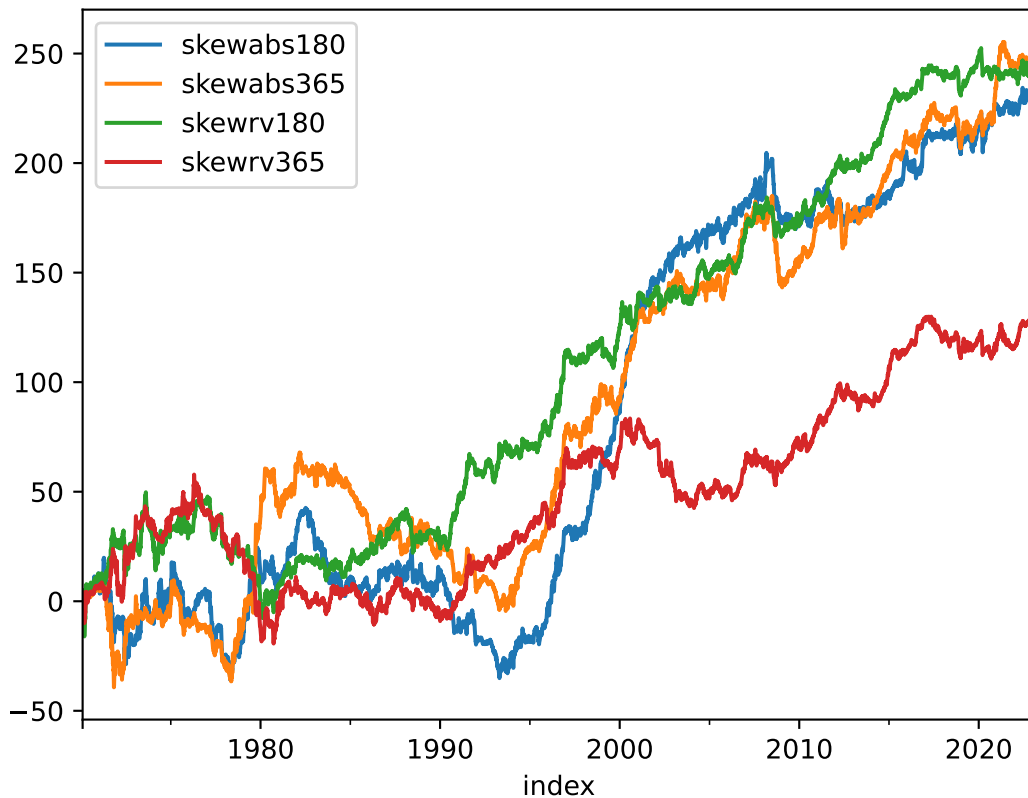
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 2.101, 'skewabs365': 5.999, 'skewrv180': -5.999, 'skewrv365': -0.322}
ann. std {'skewabs180': 9.663, 'skewabs365': 8.993, 'skewrv180': 7.673, 'skewrv365': 6.625}
ann. SR {'skewabs180': 0.22, 'skewabs365': 0.67, 'skewrv180': -0.78, 'skewrv365': -0.05}
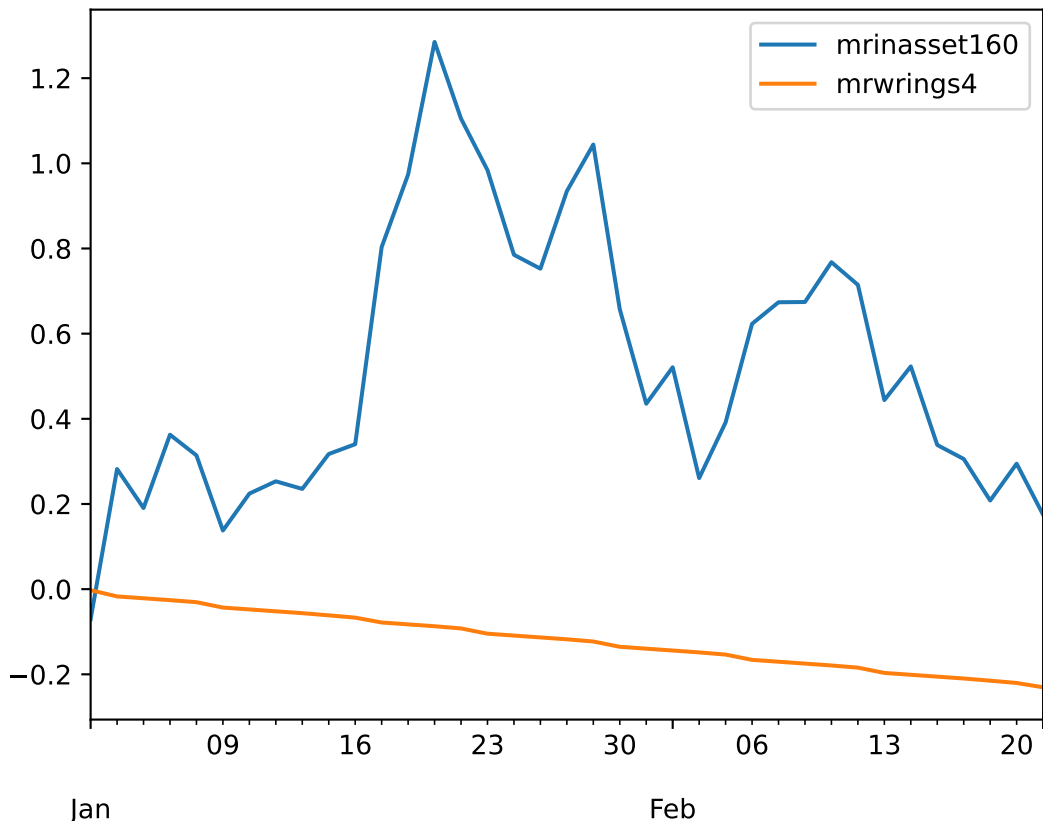
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.972, 'skewabs365': 6.072, 'skewrv180': 3.095, 'skewrv365': 2.716}
ann. std {'skewabs180': 8.073, 'skewabs365': 8.023, 'skewrv180': 6.558, 'skewrv365': 6.151}
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.76, 'skewrv180': 0.47, 'skewrv365': 0.44}
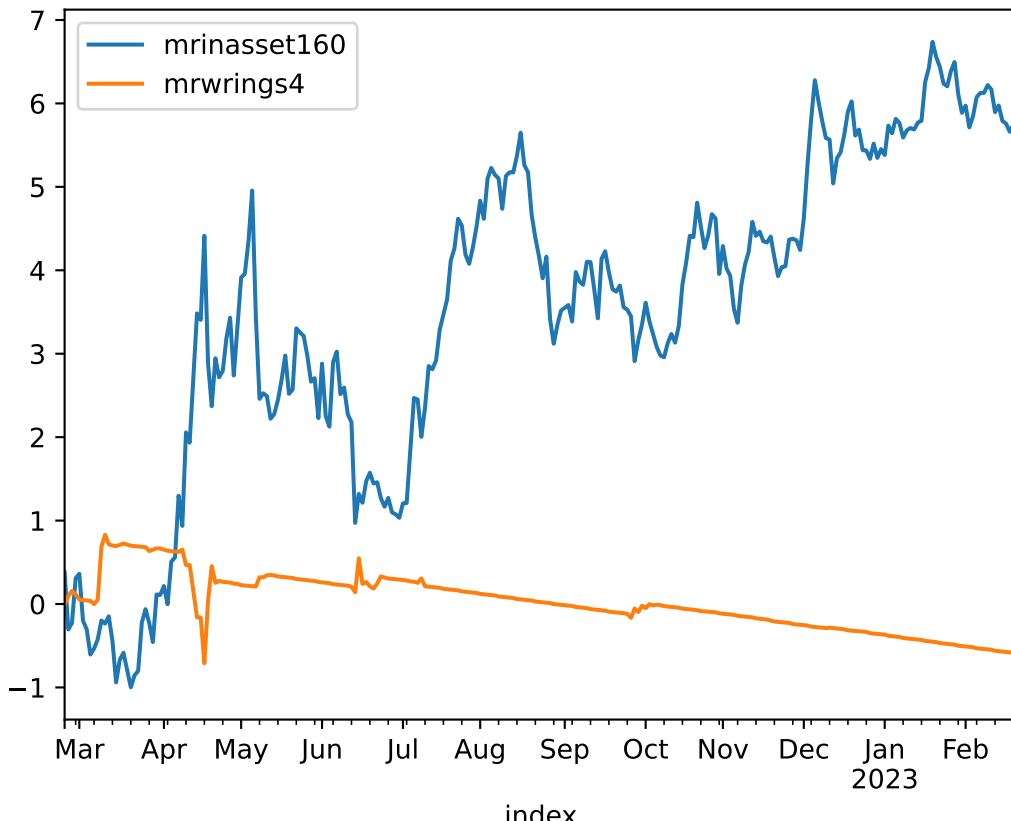
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.212, 'skewabs365': 4.456, 'skewrv180': 4.298, 'skewrv365': 2.245}
ann. std {'skewabs180': 10.779, 'skewabs365': 10.239, 'skewrv180': 9.451, 'skewrv365': 8.743}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.45, 'skewrv365': 0.26}
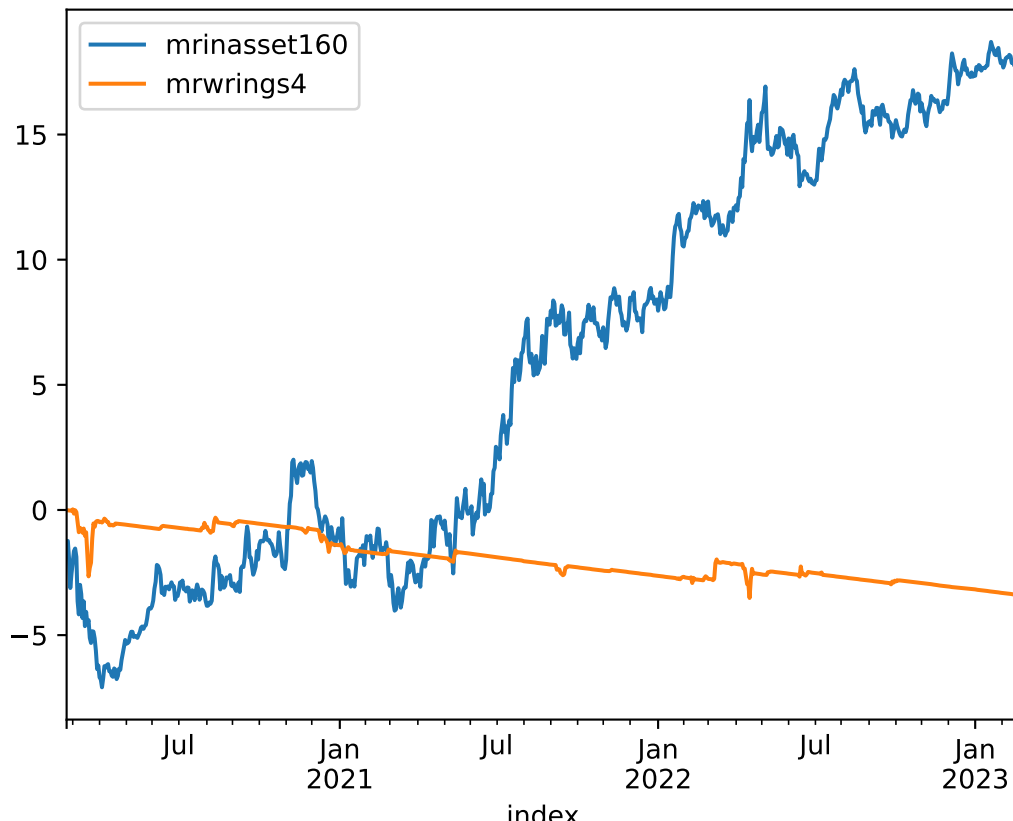
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.21, 'mrwrings4': -1.595}
ann. std {'mrinasset160': 2.914, 'mrwrings4': 0.053}
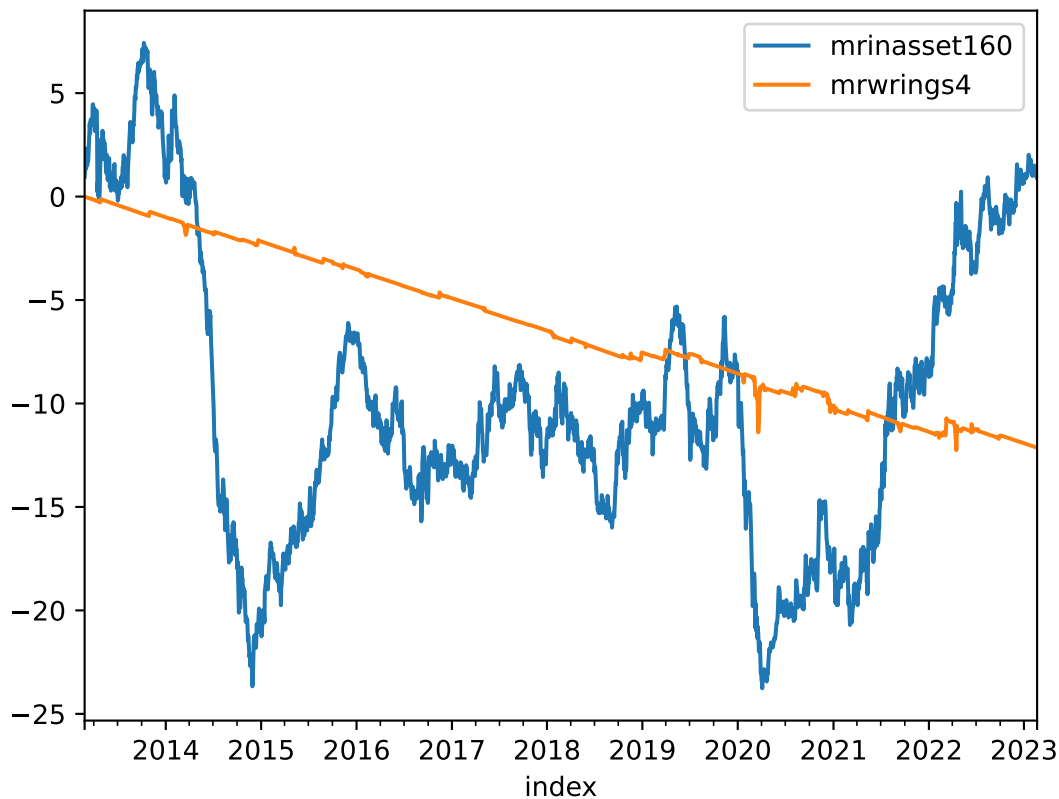ann. SR {'mrinasset160': 0.42, 'mrwrings4': -30.03}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 5.54, 'mrwrings4': -0.586}
ann. std {'mrinasset160': 5.654, 'mrwrings4': 1.445}
ann. SR {'mrinasset160': 0.98, 'mrwrings4': -0.41}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.758, 'mrwrings4': -1.113}
ann. std {'mrinasset160': 6.654, 'mrwrings4': 1.516}
ann. SR {'mrinasset160': 0.87, 'mrwrings4': -0.73}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': 0.089, 'mrwrings4': -1.192}
ann. std {'mrinasset160': 6.507, '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': 11.153, 'mrwrings4': 2.617}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.88}