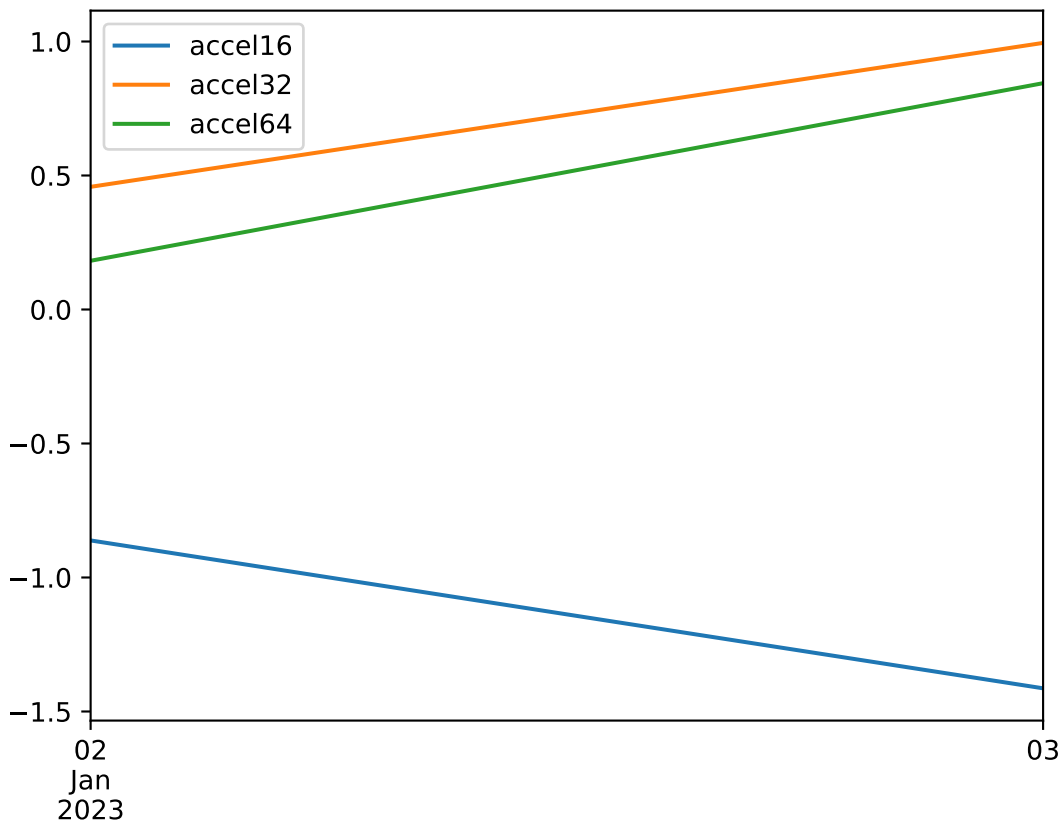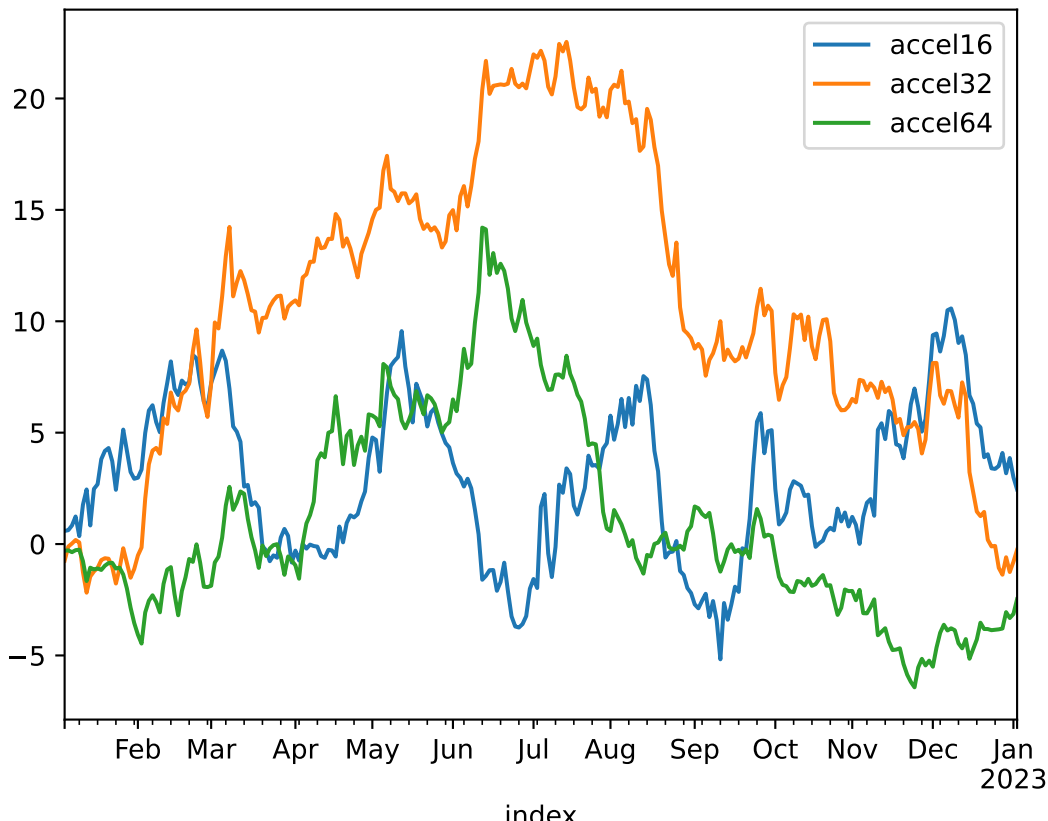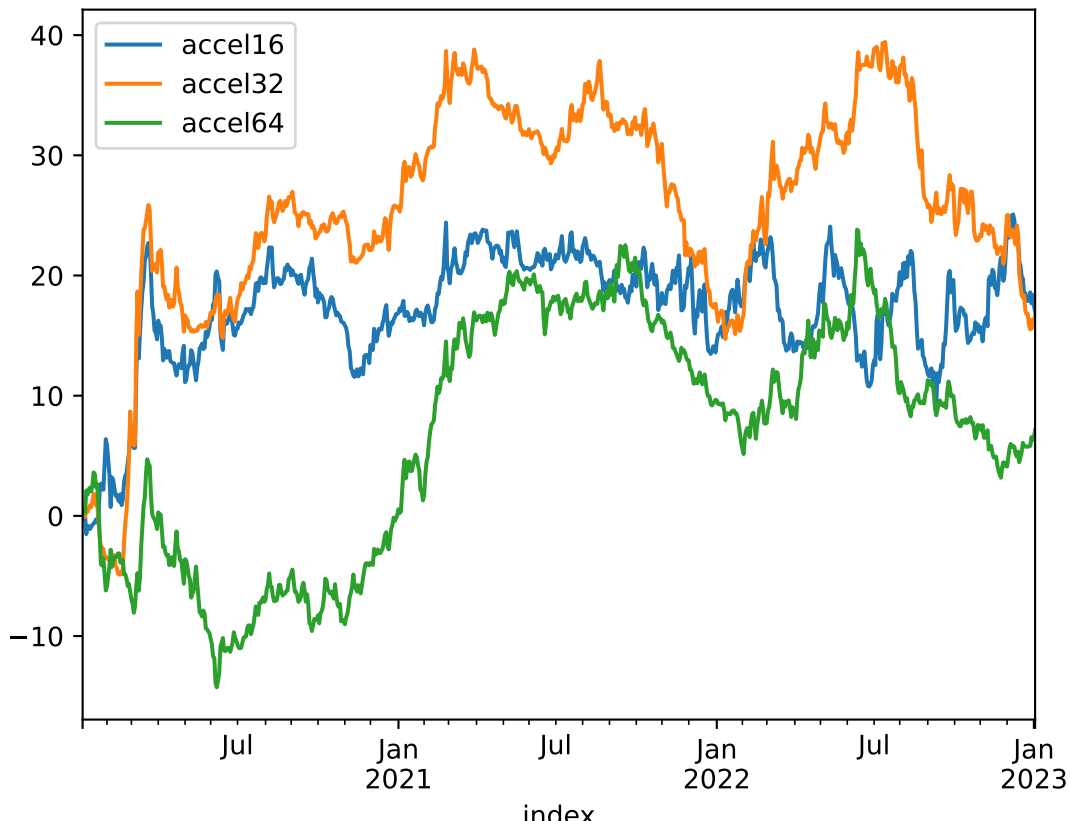Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -180.925, 'accel32': 127.327, 'accel64': 108.092}
ann. std {'accel16': 3.507, 'accel32': 0.897, 'accel64': 5.44}
ann. SR {'accel16': -51.6, 'accel32': 141.97, 'accel64': 19.87}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 2.402, 'accel32': -0.256, 'accel64': -2.428}
ann. std {'accel16': 16.121, 'accel32': 14.62, 'accel64': 11.636}
ann. SR {'accel16': 0.15, 'accel32': -0.02, 'accel64': -0.21}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 5.552, 'accel32': 5.446, 'accel64': 2.336}
ann. std {'accel16': 14.954, 'accel32': 14.279, 'accel64': 11.709}
ann. SR {'accel16': 0.37, 'accel32': 0.38, 'accel64': 0.2}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 1.077, 'accel32': -0.302, 'accel64': -0.477}
ann. std {'accel16': 11.934, 'accel32': 11.212, 'accel64': 9.58}
ann. SR {'accel16': 0.09, 'accel32': -0.03, 'accel64': -0.05}
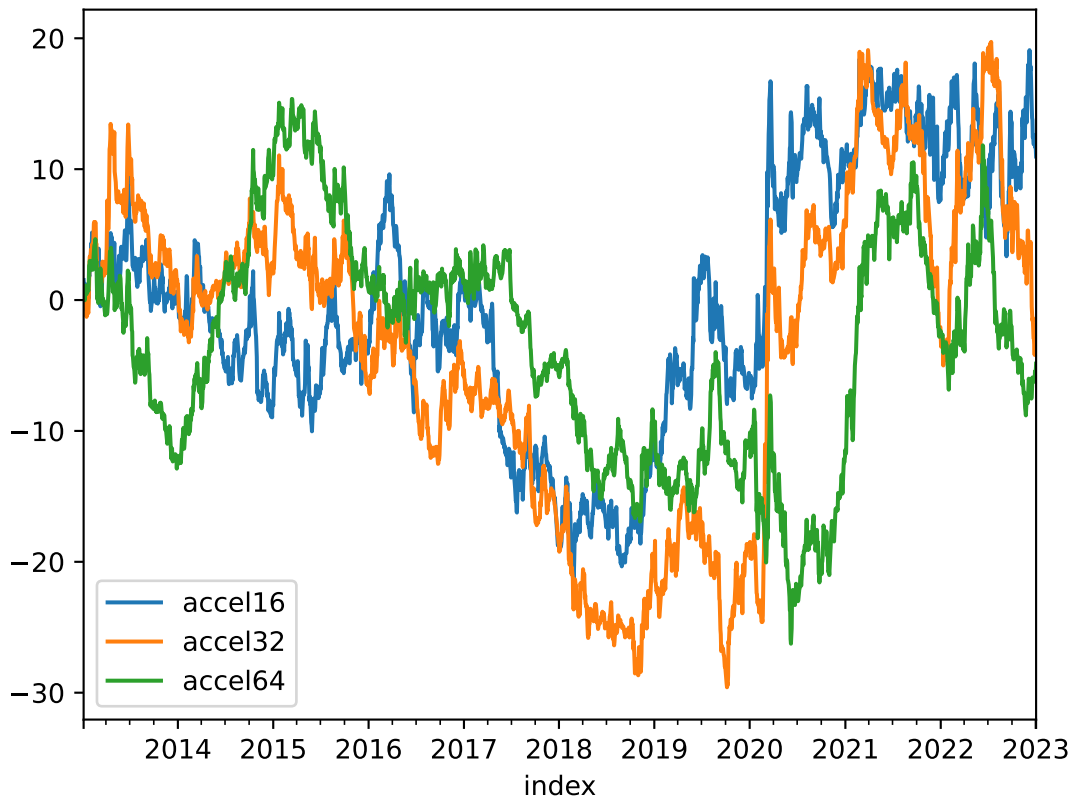
Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.853, 'accel32': 4.452, 'accel64': 4.666}
ann. std {'accel16': 15.728, 'accel32': 13.801, 'accel64': 13.327}
ann. SR {'accel16': 0.44, 'accel32': 0.32, 'accel64': 0.35}
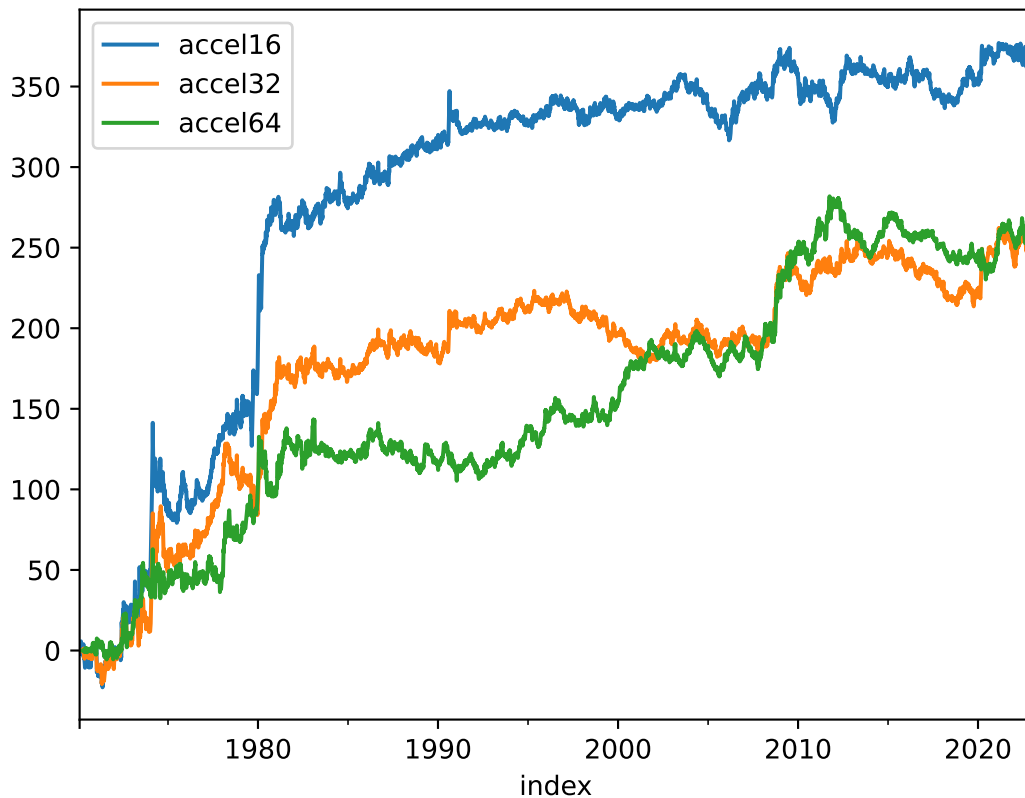
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 1.831, 'assettrend2': 3.41, 'assettrend32': -15.718, 'assettrend4': -55.86, 'assettrend64': -52.966, 'assettrend8': -16.63}
ann. std {'assettrend16': 1.023, 'assettrend2': 0.367, 'assettrend32': 0.511, 'assettrend4': 0.113, 'assettrend64': 1.634, 'assettrend8': 0.807}
ann. SR {'assettrend16': 1.79, 'assettrend2': 9.28, 'assettrend32': -30.74, 'assettrend4': -493.81, 'assettrend64': -32.42, 'assettrend8': -20.61}
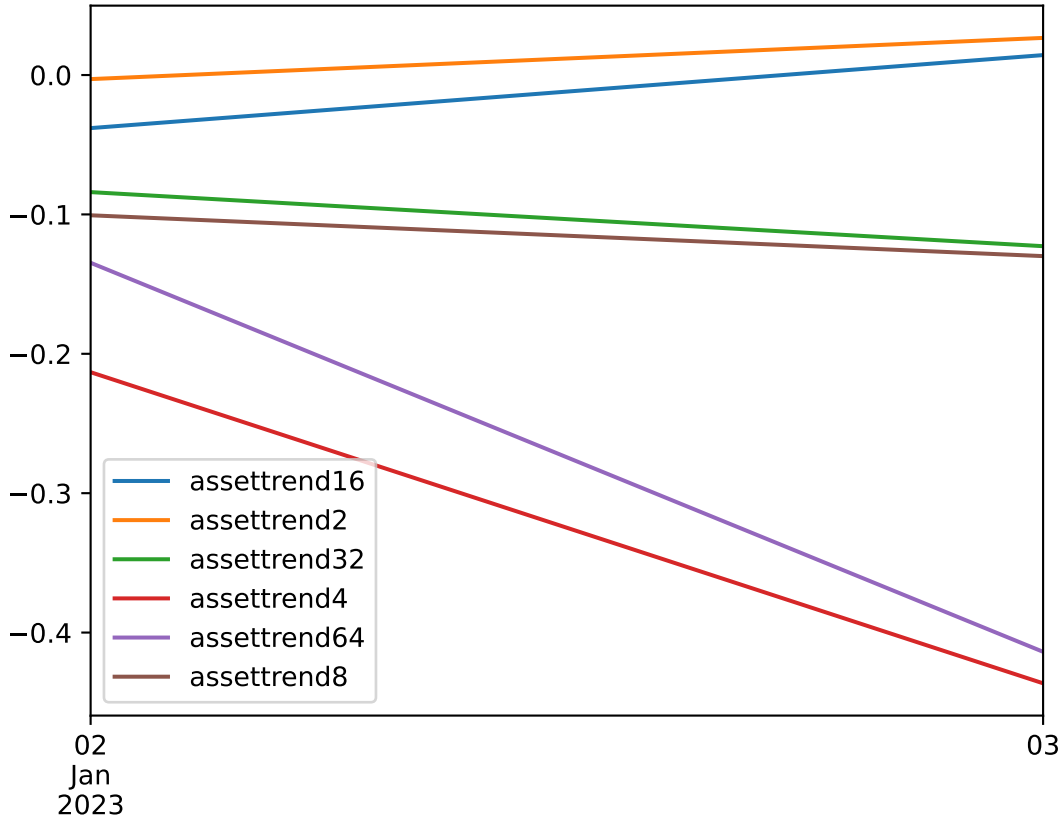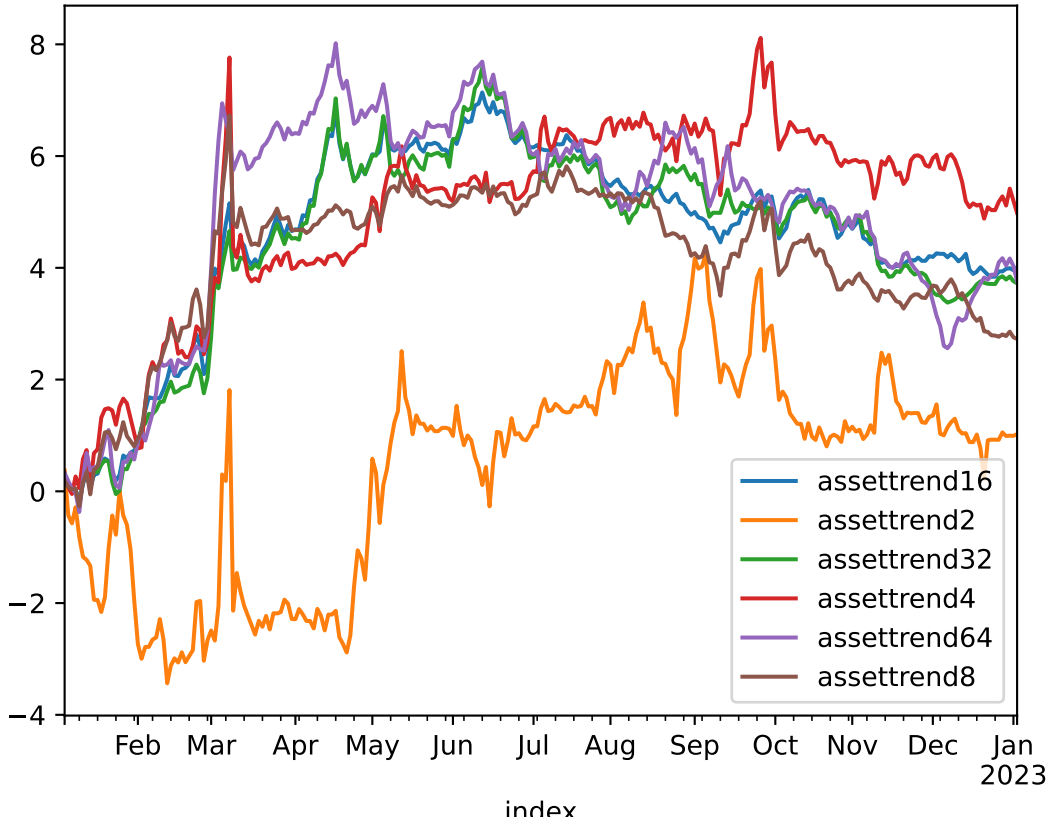
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 3.932, 'assettrend2': 1.003, 'assettrend32': 3.651, 'assettrend4': 4.886, 'assettrend64': 3.681, 'assettrend8': 2.675}
ann. std {'assettrend16': 3.025, 'assettrend2': 7.687, 'assettrend32': 3.323, 'assettrend4': 5.75, 'assettrend64': 3.994, 'assettrend8': 3.756}
ann. SR {'assettrend16': 1.3, 'assettrend2': 0.13, 'assettrend32': 1.1, 'assettrend4': 0.85, 'assettrend64': 0.92, 'assettrend8': 0.71}
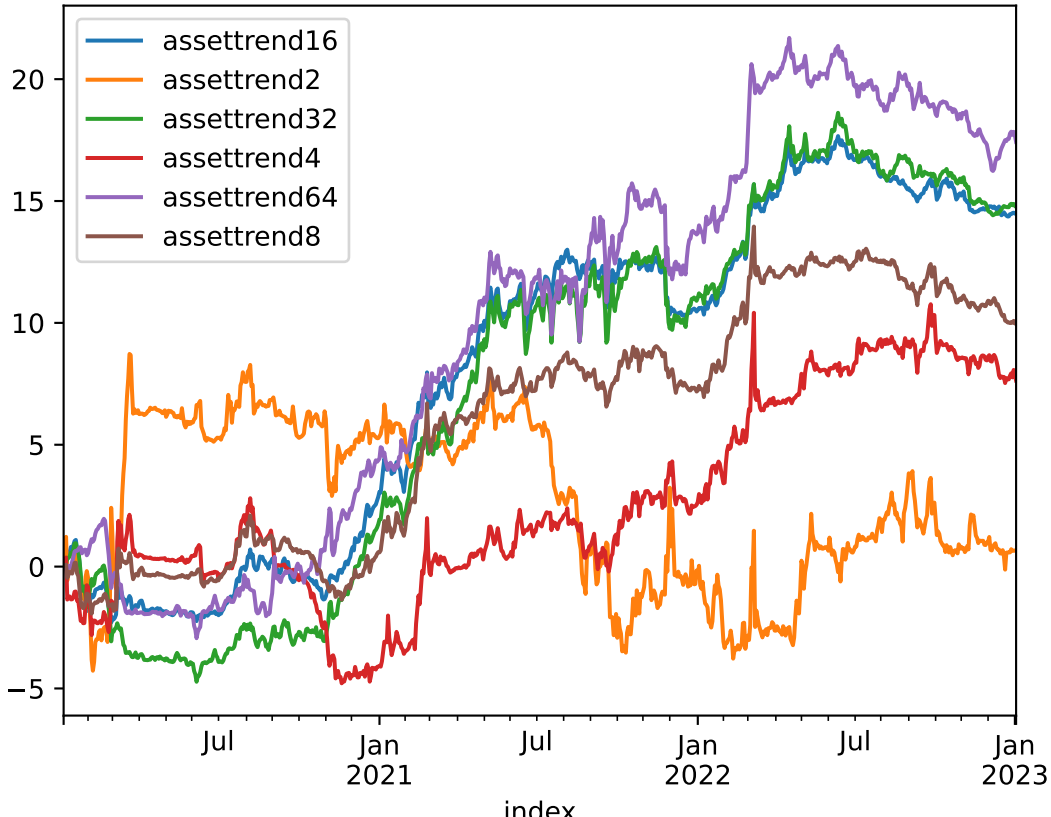
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.758, 'assettrend2': 0.223, 'assettrend32': 4.832, 'assettrend4': 2.499, 'assettrend64': 5.705, 'assettrend8': 3.258}
ann. std {'assettrend16': 3.603, 'assettrend2': 7.843, 'assettrend32': 4.422, 'assettrend4': 5.453, 'assettrend64': 5.129, 'assettrend8': 3.755}
ann. SR {'assettrend16': 1.32, 'assettrend2': 0.03, 'assettrend32': 1.09, 'assettrend4': 0.46, 'assettrend64': 1.11, 'assettrend8': 0.87}
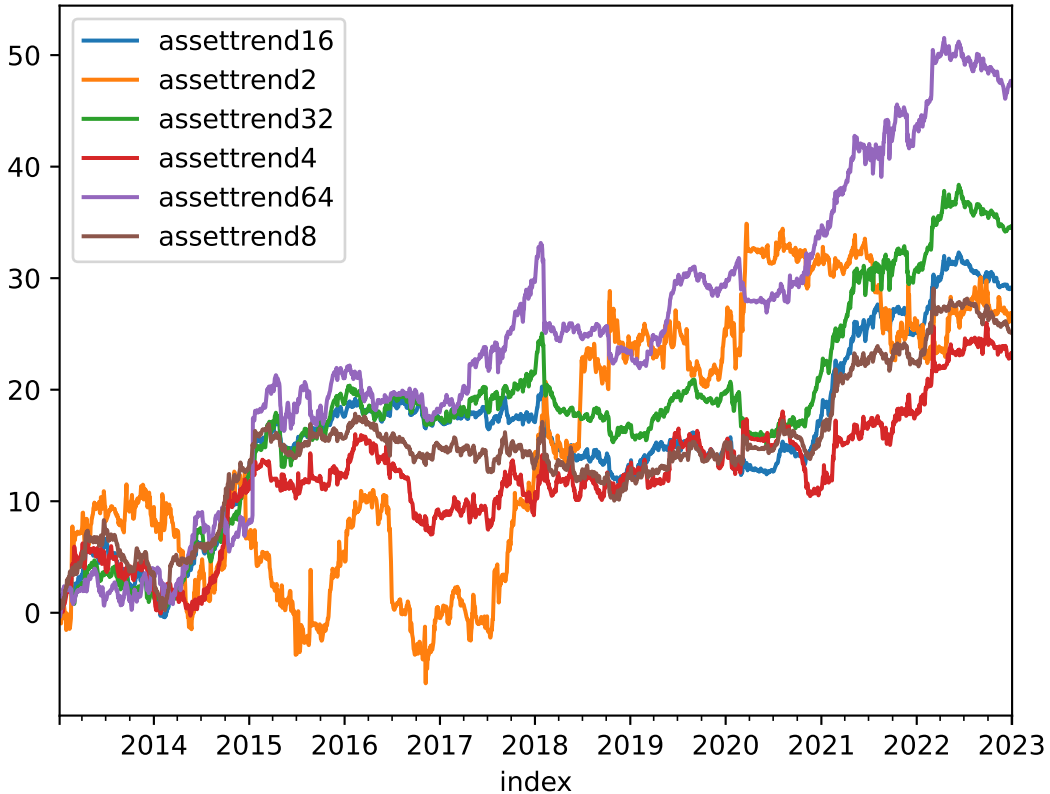
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.864, 'assettrend2': 2.635, 'assettrend32': 3.388, 'assettrend4': 2.246, 'assettrend64': 4.641, 'assettrend8': 2.462}
ann. std {'assettrend16': 3.271, 'assettrend2': 8.4, 'assettrend32': 3.749, 'assettrend4': 5.007, 'assettrend64': 5.309, 'assettrend8': 3.575}
ann. SR {'assettrend16': 0.88, 'assettrend2': 0.31, 'assettrend32': 0.9, 'assettrend4': 0.45, 'assettrend64': 0.87, 'assettrend8': 0.69}
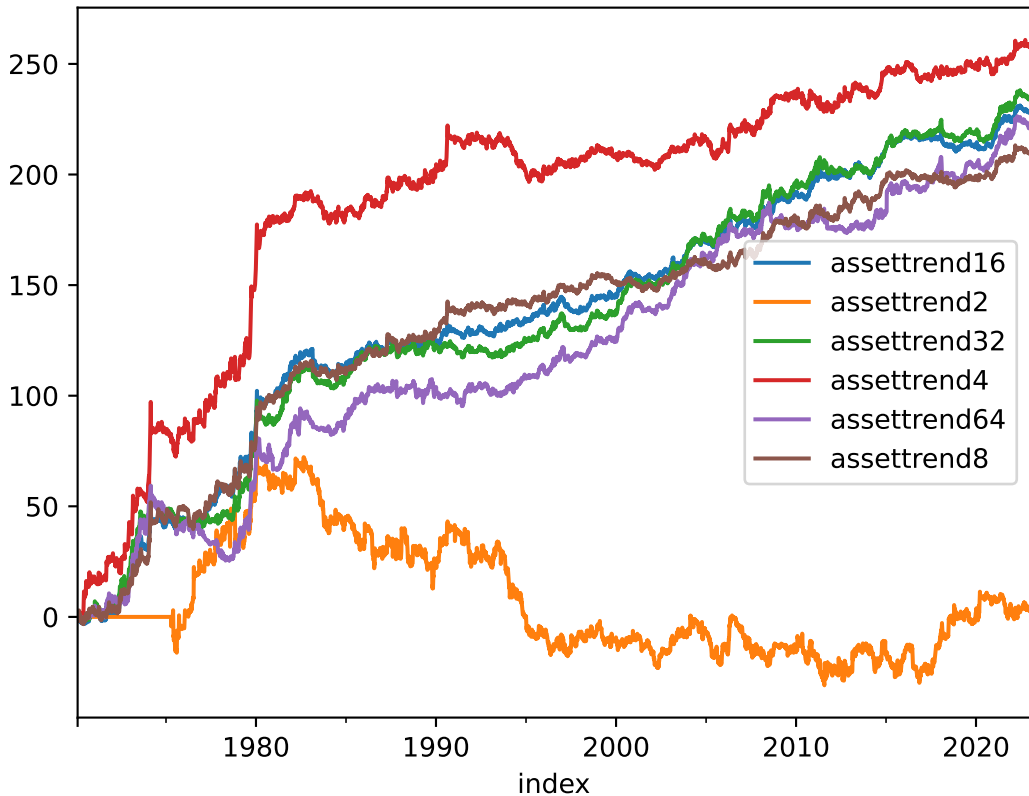
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.23, 'assettrend2': 0.062, 'assettrend32': 4.343, 'assettrend4': 4.779, 'assettrend64': 4.118, 'assettrend8': 3.879}
ann. std {'assettrend16': 4.661, 'assettrend2': 10.05, 'assettrend32': 4.896, 'assettrend4': 7.35, 'assettrend64': 5.471, 'assettrend8': 5.036}
ann. SR {'assettrend16': 0.91, 'assettrend2': 0.01, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}
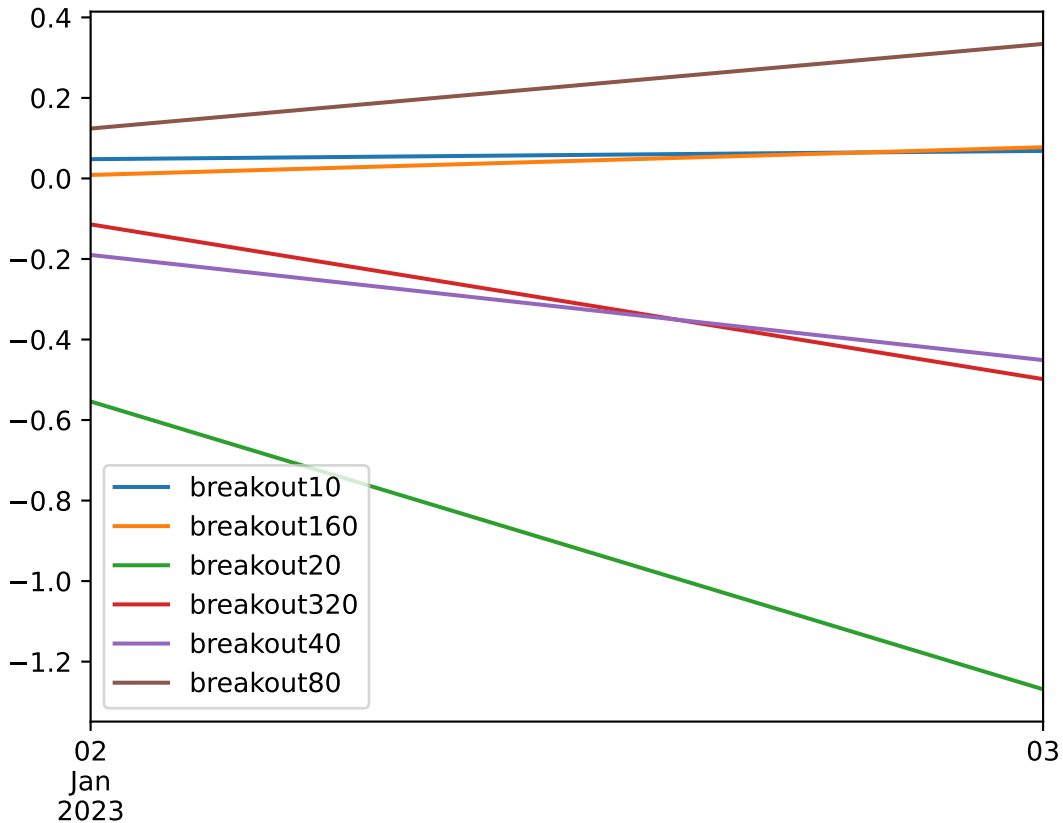
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 8.763, 'breakout160': 9.928, 'breakout20': -162.399, 'breakout320': -63.803, 'breakout40': -57.746, 'breakout80': 42.771}
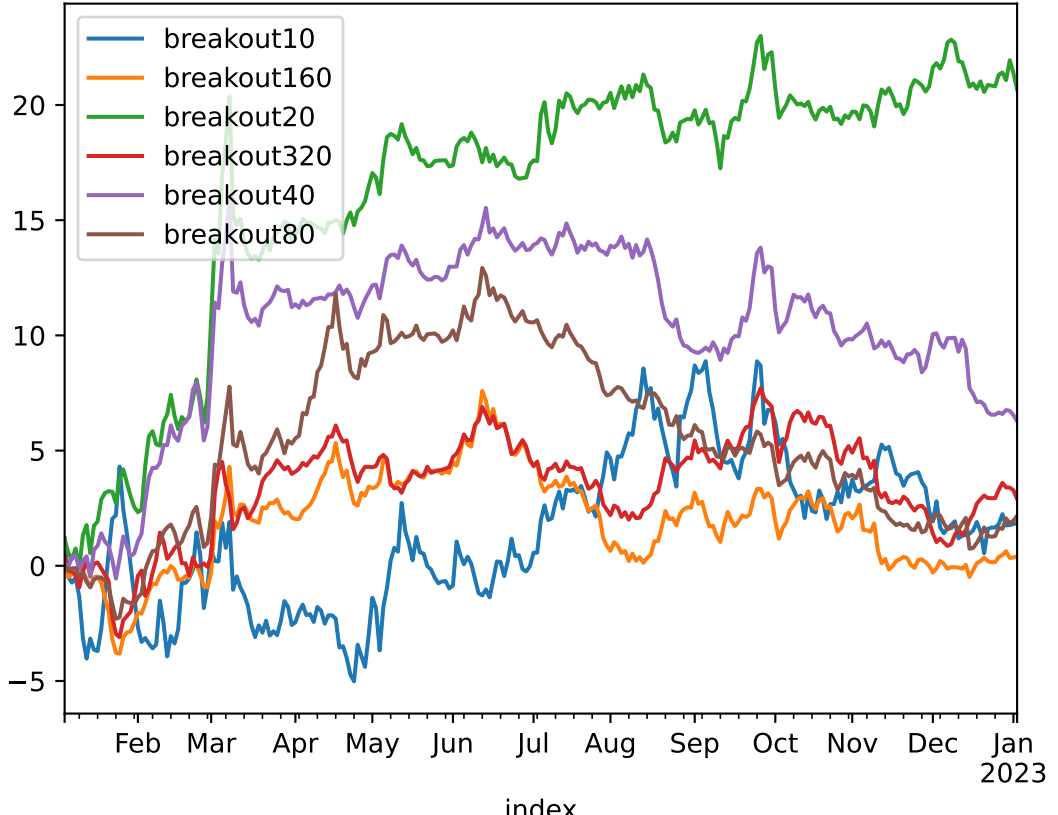ann. std {'breakout10': 0.308, 'breakout160': 0.683, 'breakout20': 1.822, 'breakout320': 3.058, 'breakout40': 0.806, 'breakout80': 0.976}
ann. SR {'breakout10': 28.48, 'breakout160': 14.55, 'breakout20': -89.15, 'breakout320': -20.86, 'breakout40': -71.63, 'breakout80': 43.83}
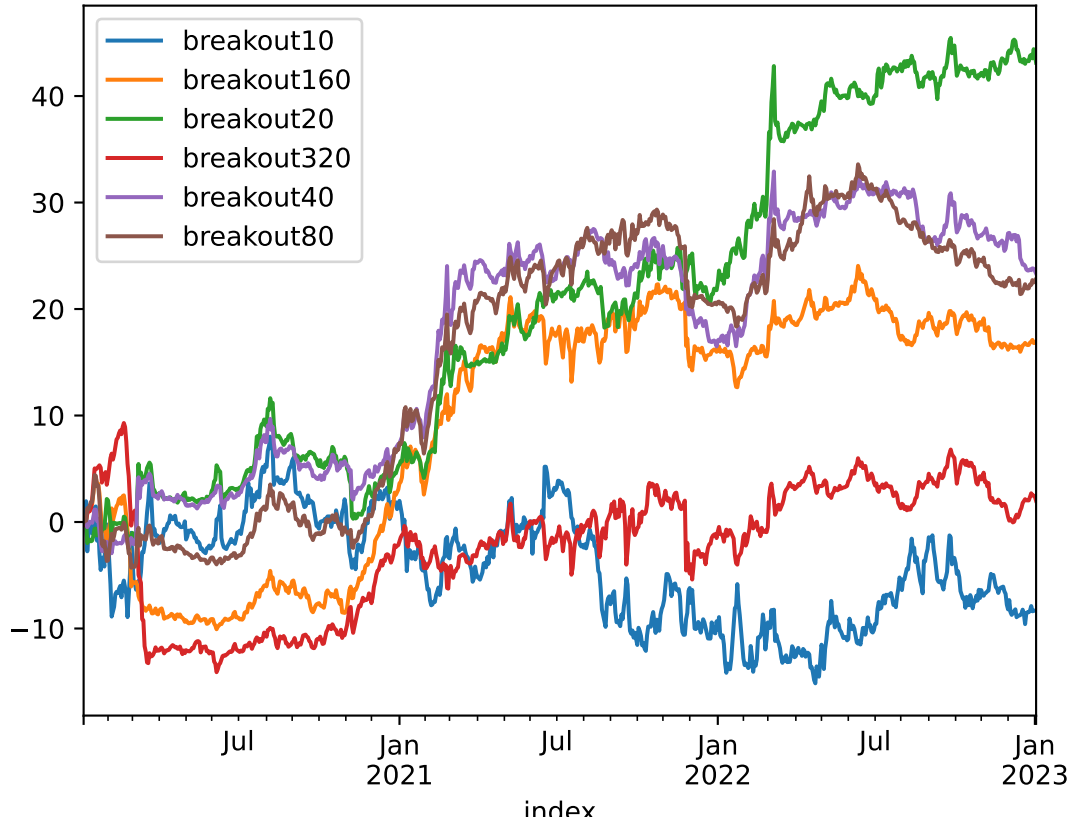
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 1.804, 'breakout160': 0.413, 'breakout20': 20.277, 'breakout320': 2.84, 'breakout40': 6.156, 'breakout80': 2.128}
ann. std {'breakout10': 13.591, 'breakout160': 7.066, 'breakout20': 12.041, 'breakout320': 7.405, 'breakout40': 9.663, 'breakout80': 7.905}
ann. SR {'breakout10': 0.13, 'breakout160': 0.06, 'breakout20': 1.68, 'breakout320': 0.38, 'breakout40': 0.64, 'breakout80': 0.27}
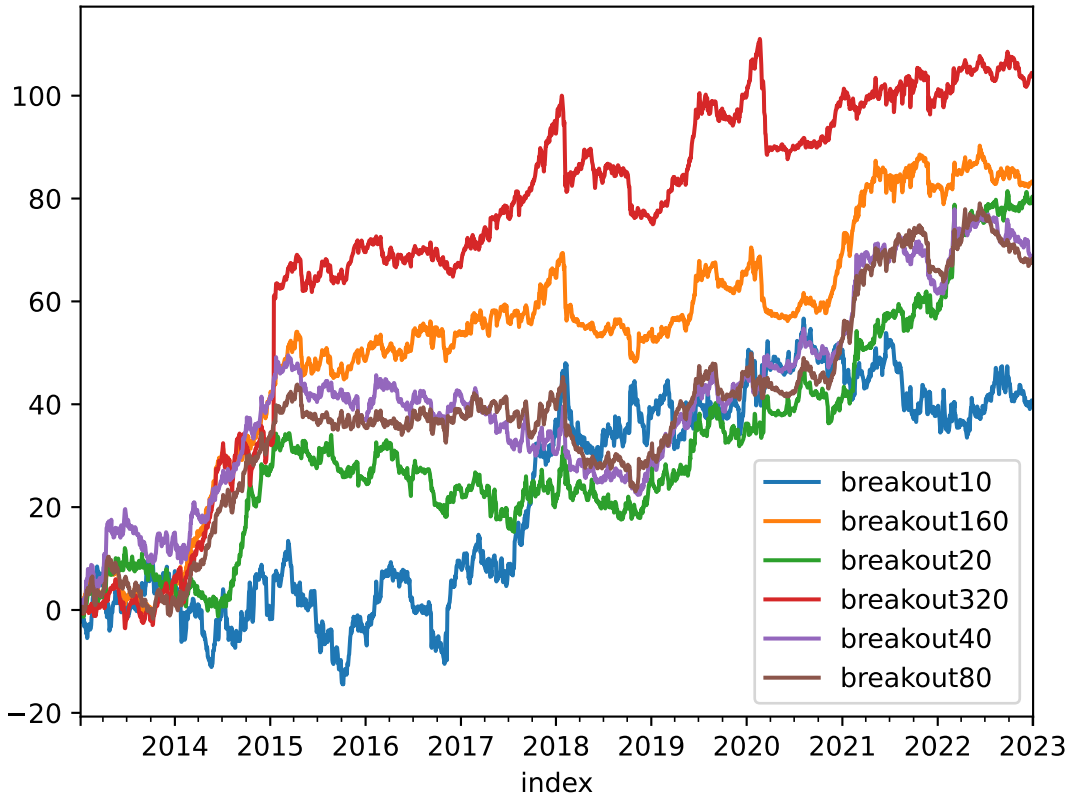
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -2.715, 'breakout160': 5.528, 'breakout20': 14.12, 'breakout320': 0.652, 'breakout40': 7.64, 'breakout80': 7.474}
ann. std {'breakout10': 14.801, 'breakout160': 9.735, 'breakout20': 11.539, 'breakout320': 10.718, 'breakout40': 9.966, 'breakout80': 9.551}
ann. SR {'breakout10': -0.18, 'breakout160': 0.57, 'breakout20': 1.22, 'breakout320': 0.06, 'breakout40': 0.77, 'breakout80': 0.78}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.962, 'breakout160': 8.16, 'breakout20': 7.767, 'breakout320': 10.183, 'breakout40': 6.709, 'breakout80': 6.705}
ann. std {'breakout10': 15.688, 'breakout160': 9.118, 'breakout20': 11.208, 'breakout320': 13.33, 'breakout40': 9.843, 'breakout80': 9.018}
ann. SR {'breakout10': 0.25, 'breakout160': 0.89, 'breakout20': 0.69, 'breakout320': 0.76, 'breakout40': 0.68, 'breakout80': 0.74}
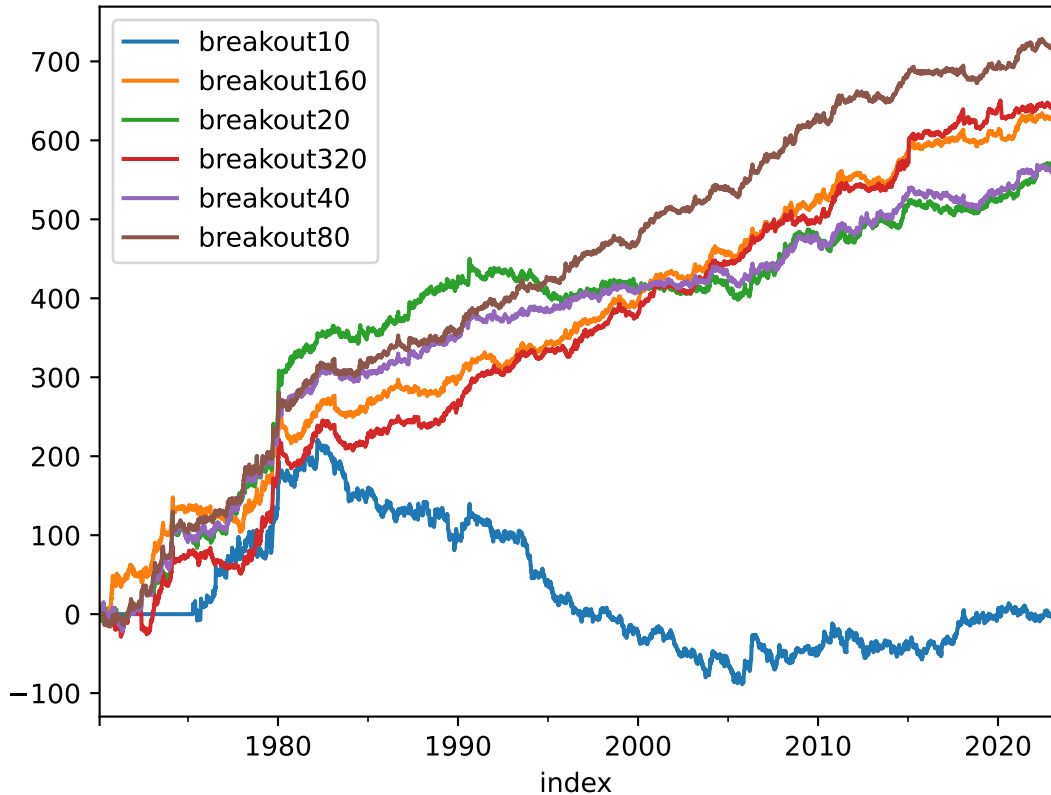
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.045, 'breakout160': 11.633, 'breakout20': 10.55, 'breakout320': 11.927, 'breakout40': 10.371, 'breakout80': 13.308}
ann. std {'breakout10': 20.836, 'breakout160': 12.497, 'breakout20': 16.103, 'breakout320': 13.05, 'breakout40': 13.236, 'breakout80': 12.757}
ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.04}
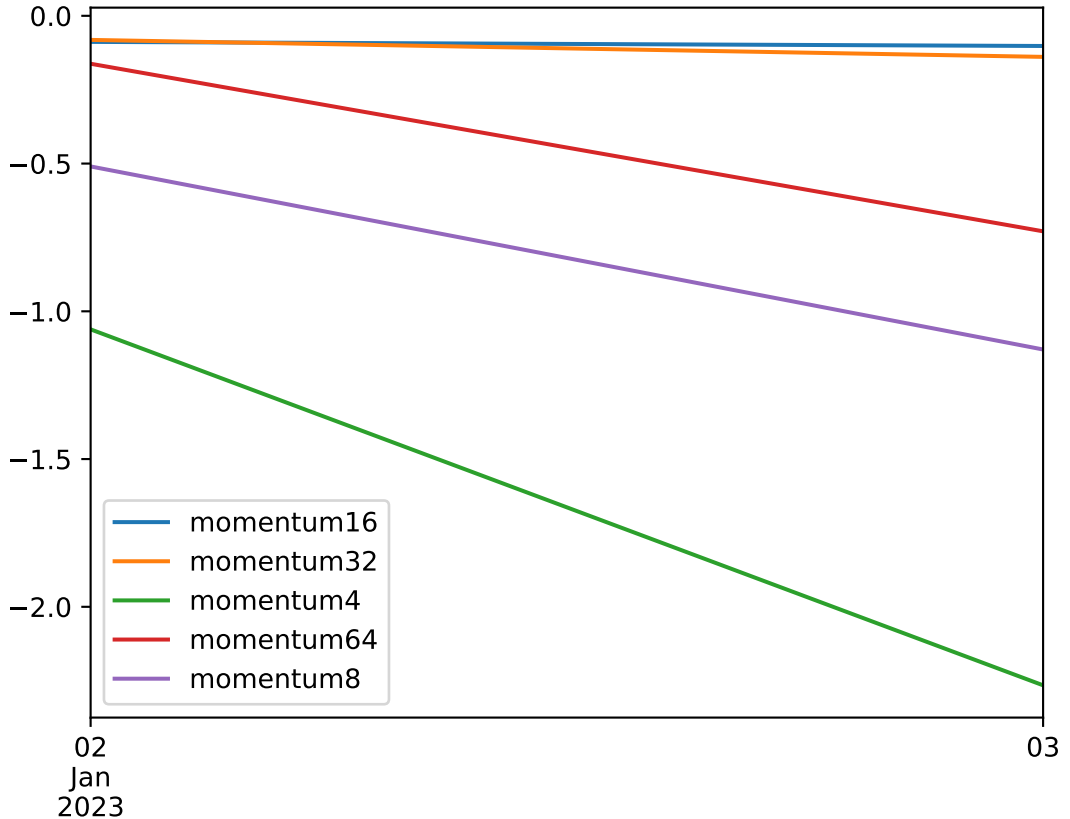
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -13.064, 'momentum32': -17.788, 'momentum4': -290.002, 'momentum64': -93.351, 'momentum8': -144.54}
ann. std {'momentum16': 0.842, 'momentum32': 0.273, 'momentum4': 1.623, 'momentum64': 4.581, 'momentum8': 1.242}
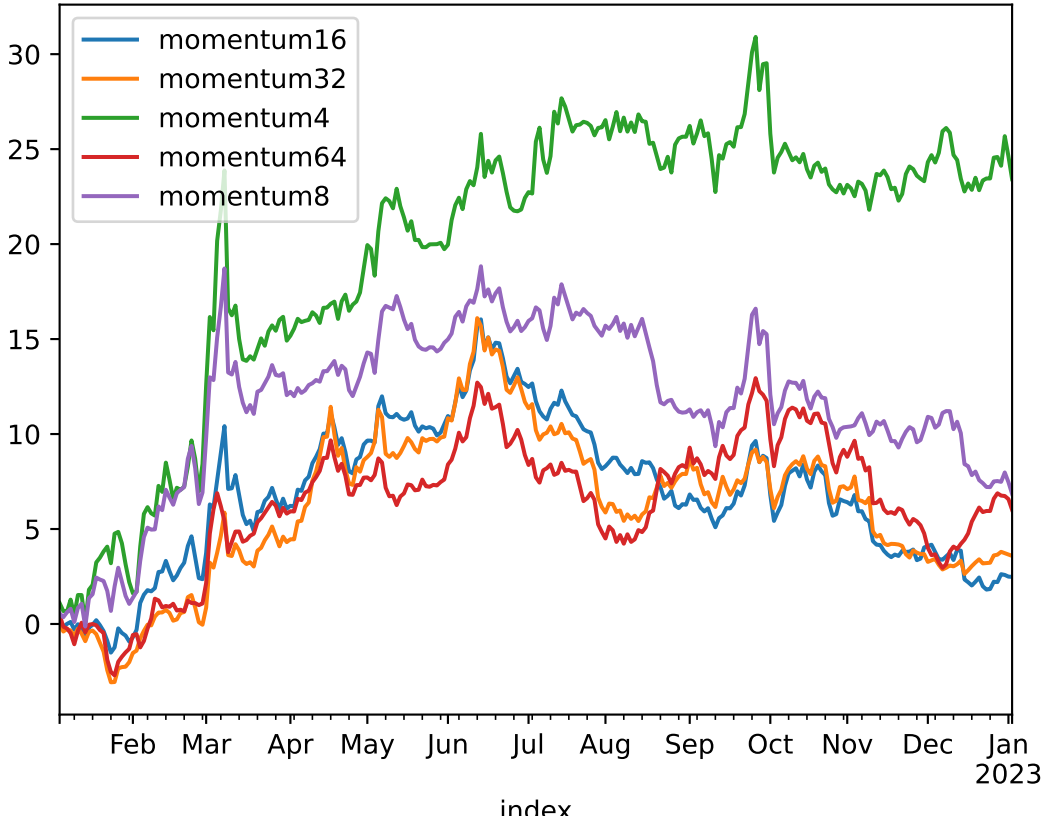ann. SR {'momentum16': -15.52, 'momentum32': -65.23, 'momentum4': -178.71, 'momentum64': -20.38, 'momentum8': -116.42}
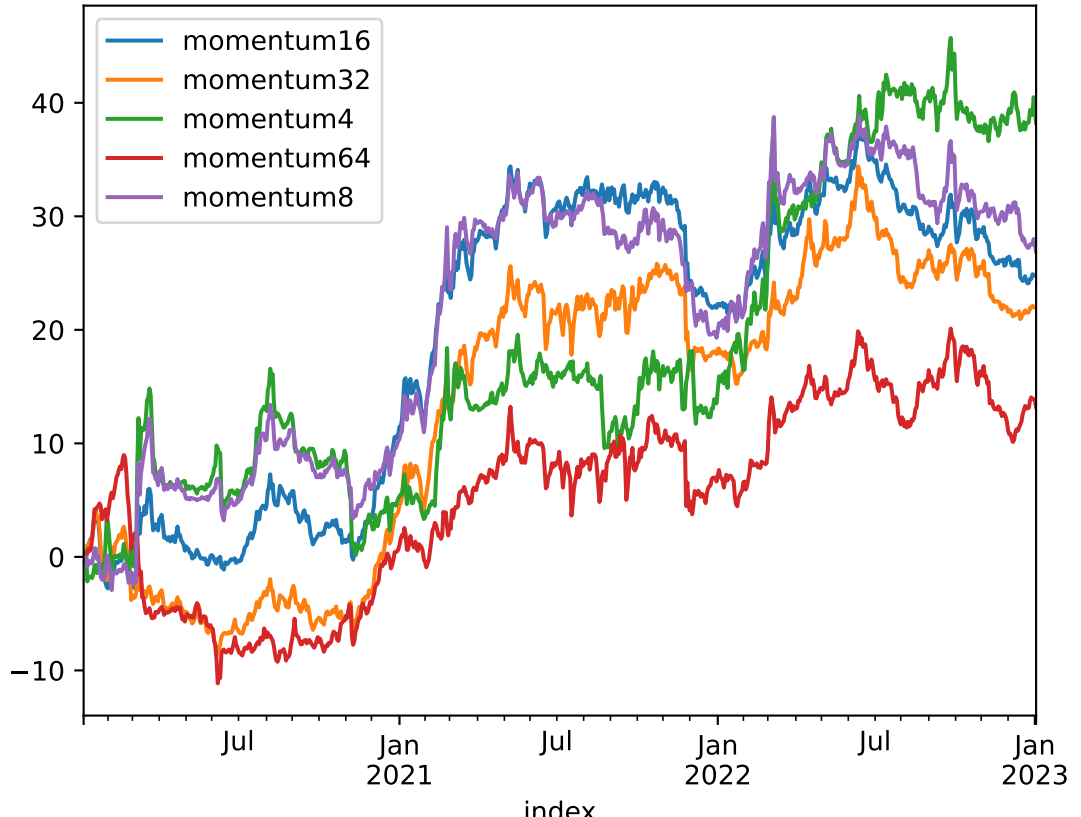
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': 2.432, 'momentum32': 3.517, 'momentum4': 22.969, 'momentum64': 5.894, 'momentum8': 6.717}
ann. std {'momentum16': 10.071, 'momentum32': 9.604, 'momentum4': 17.301, 'momentum64': 9.35, 'momentum8': 13.187}
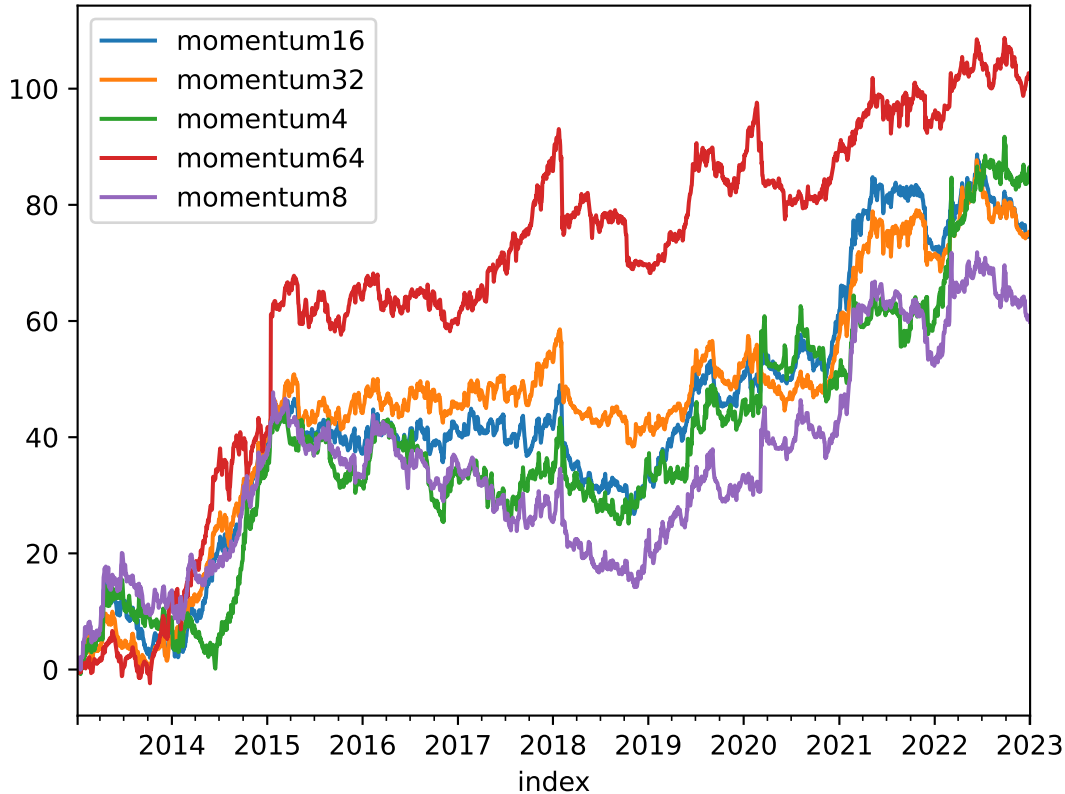ann. SR {'momentum16': 0.24, 'momentum32': 0.37, 'momentum4': 1.33, 'momentum64': 0.63, 'momentum8': 0.51}

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 8.105, 'momentum32': 7.168, 'momentum4': 12.514, 'momentum64': 4.314, 'momentum8': 8.799}
ann. std {'momentum16': 11.001, 'momentum32': 10.85, 'momentum4': 16.148, 'momentum64': 10.915, 'momentum8': 12.784}
ann. SR {'momentum16': 0.74, 'momentum32': 0.66, 'momentum4': 0.77, 'momentum64': 0.4, 'momentum8': 0.69}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.375, 'momentum32': 7.379, 'momentum4': 8.268, 'momentum64': 9.993, 'momentum8': 5.875}
ann. std {'momentum16': 9.95, 'momentum32': 9.488, 'momentum4': 13.706, 'momentum64': 12.003, 'momentum8': 11.331}
ann. SR {'momentum16': 0.74, 'momentum32': 0.78, 'momentum4': 0.6, 'momentum64': 0.83, 'momentum8': 0.52}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.422, 'momentum32': 13.351, 'momentum4': 12.968, 'momentum64': 12.955, 'momentum8': 11.33}
ann. std {'momentum16': 14.225, 'momentum32': 13.854, 'momentum4': 20.081, 'momentum64': 13.491, 'momentum8': 15.874}
ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.65, 'momentum64': 0.96, 'momentum8': 0.71}
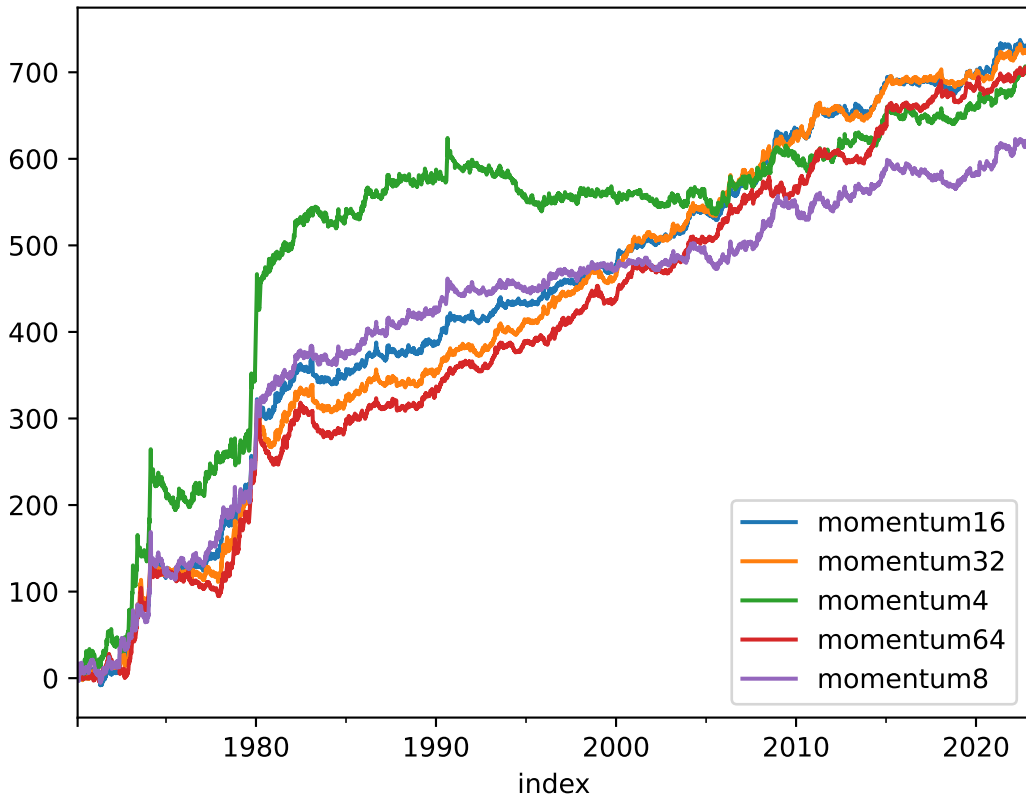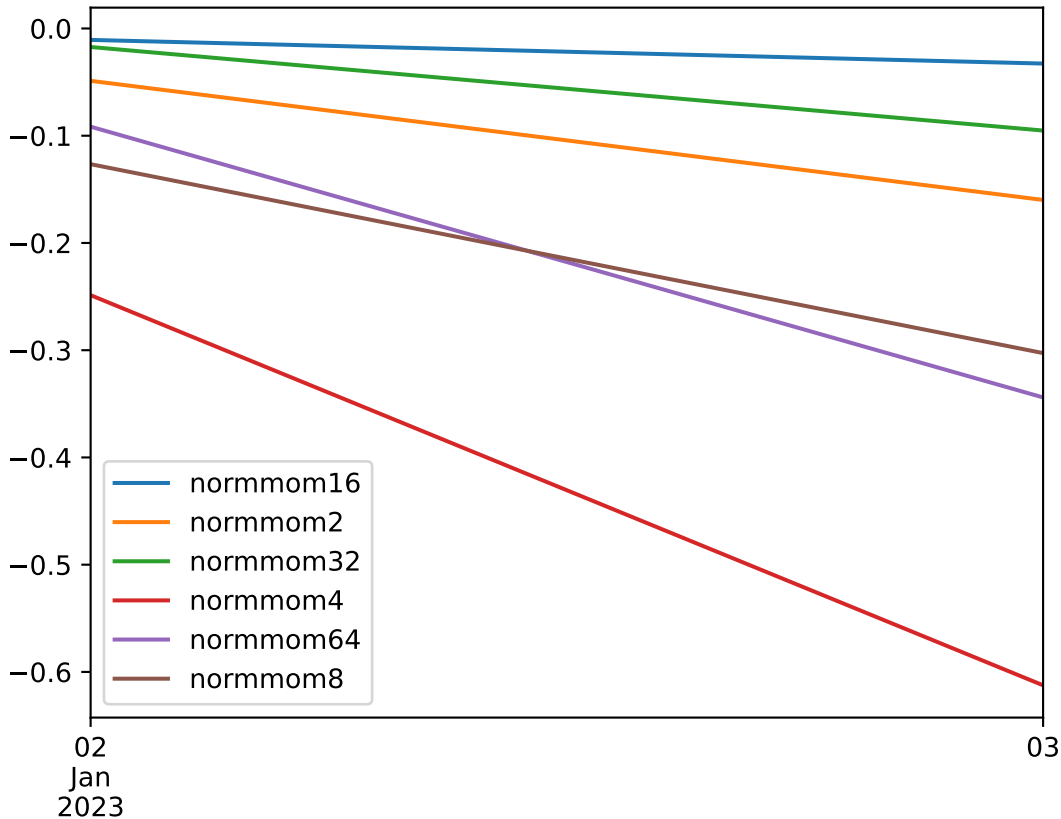
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -4.187, 'normmom2': -20.466, 'normmom32': -12.183, 'normmom4': -78.396, 'normmom64': -44.037, 'normmom8': -38.745}
ann. std {'normmom16': 0.129, 'normmom2': 0.704, 'normmom32': 0.686, 'normmom4': 1.302, 'normmom64': 1.82, 'normmom8': 0.561}
ann. SR {'normmom16': -32.49, 'normmom2': -29.07, 'normmom32': -17.76, 'normmom4': -60.21, 'normmom64': -24.19, 'normmom8': -69.01}
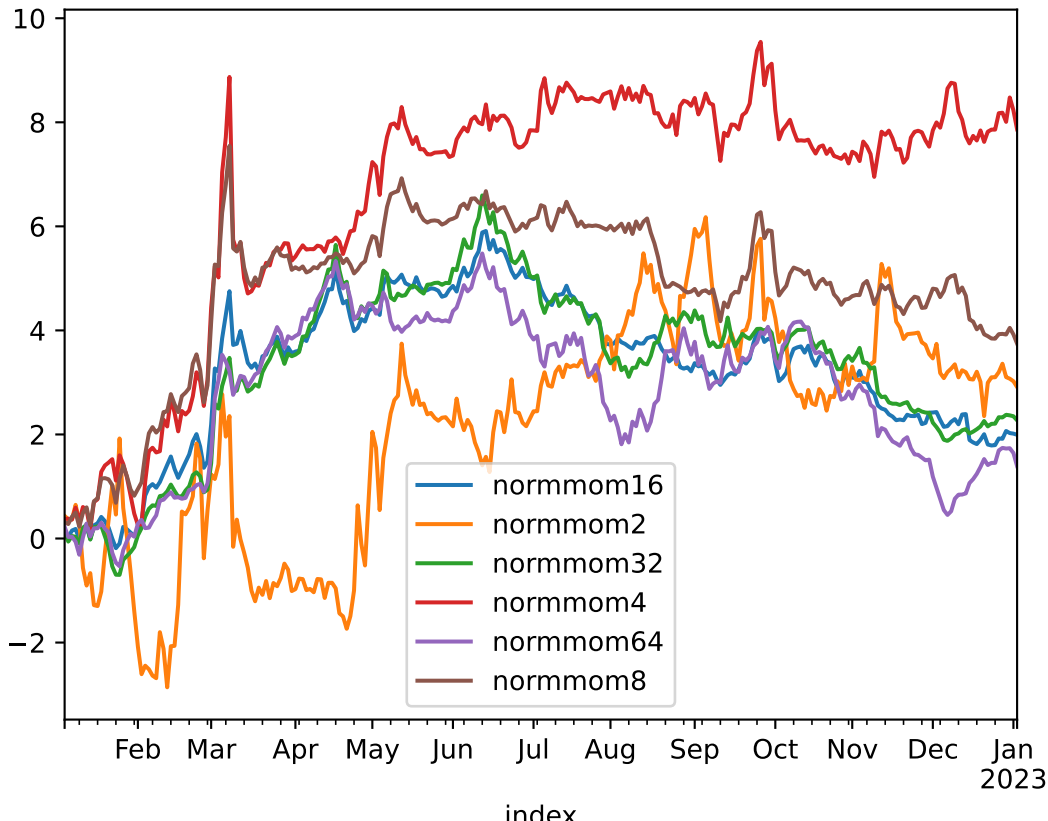
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 1.956, 'normmom2': 2.856, 'normmom32': 2.228, 'normmom4': 7.714, 'normmom64': 1.365, 'normmom8': 3.674}
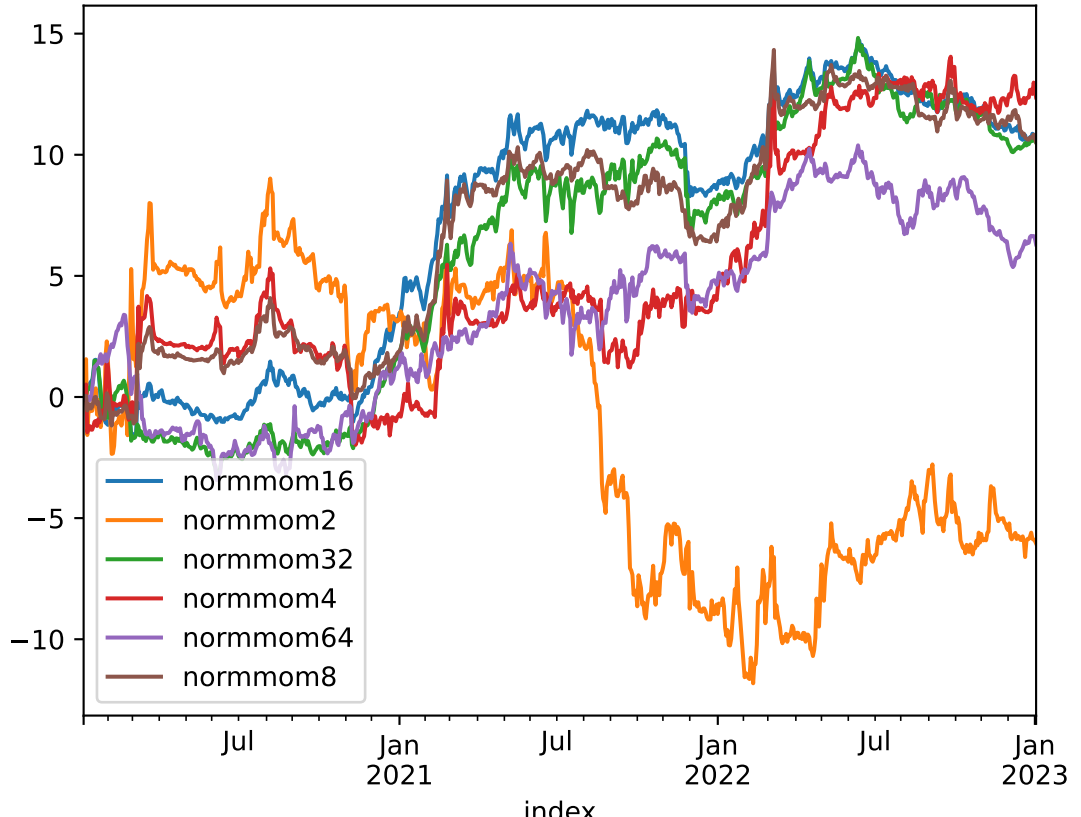ann. std {'normmom16': 3.132, 'normmom2': 8.016, 'normmom32': 3.143, 'normmom4': 5.967, 'normmom64': 3.425, 'normmom8': 4.243}
ann. SR {'normmom16': 0.62, 'normmom2': 0.36, 'normmom32': 0.71, 'normmom4': 1.29, 'normmom64': 0.4, 'normmom8': 0.87}
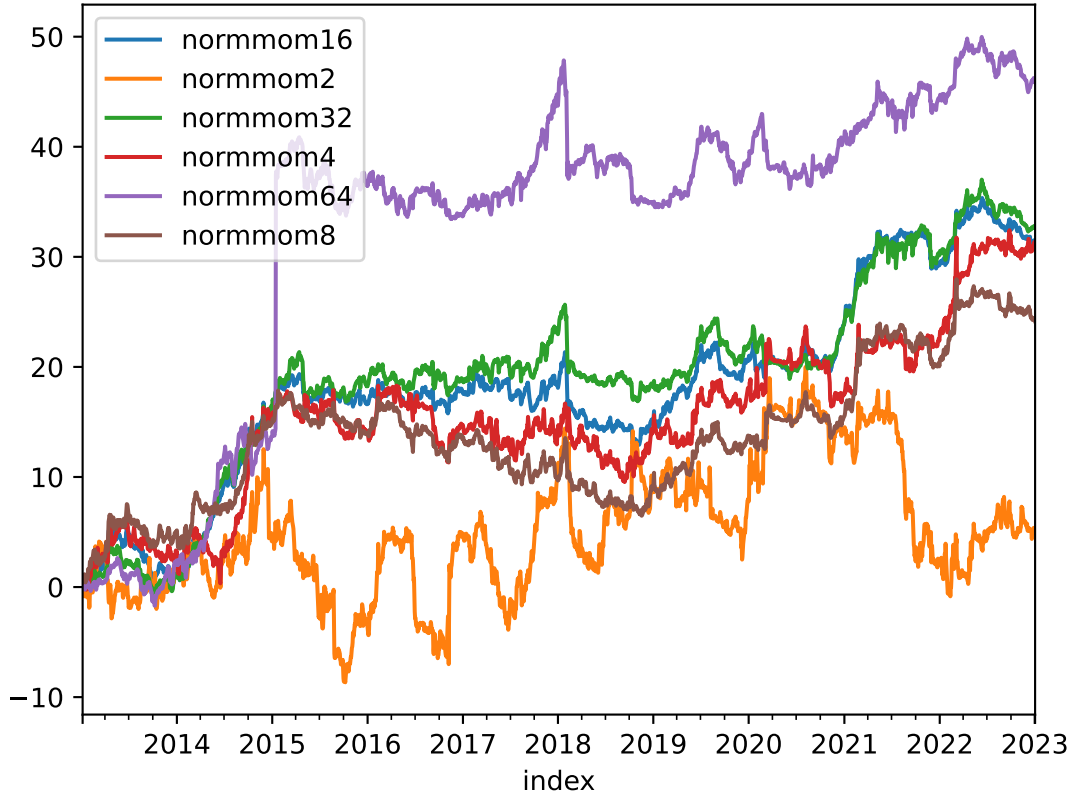
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.534, 'normmom2': -1.98, 'normmom32': 3.438, 'normmom4': 4.049, 'normmom64': 2.063, 'normmom8': 3.447}
ann. std {'normmom16': 3.702, 'normmom2': 8.718, 'normmom32': 4.042, 'normmom4': 5.946, 'normmom64': 4.308, 'normmom8': 4.255}
ann. SR {'normmom16': 0.95, 'normmom2': -0.23, 'normmom32': 0.85, 'normmom4': 0.68, 'normmom64': 0.48, 'normmom8': 0.81}

Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.085, 'normmom2': 0.484, 'normmom32': 3.209, 'normmom4': 3.017, 'normmom64': 4.505, 'normmom8': 2.371}
ann. std {'normmom16': 3.578, 'normmom2': 9.053, 'normmom32': 3.726, 'normmom4': 5.497, 'normmom64': 8.561, 'normmom8': 4.054}
ann. SR {'normmom16': 0.86, 'normmom2': 0.05, 'normmom32': 0.86, 'normmom4': 0.55, 'normmom64': 0.53, 'normmom8': 0.58}
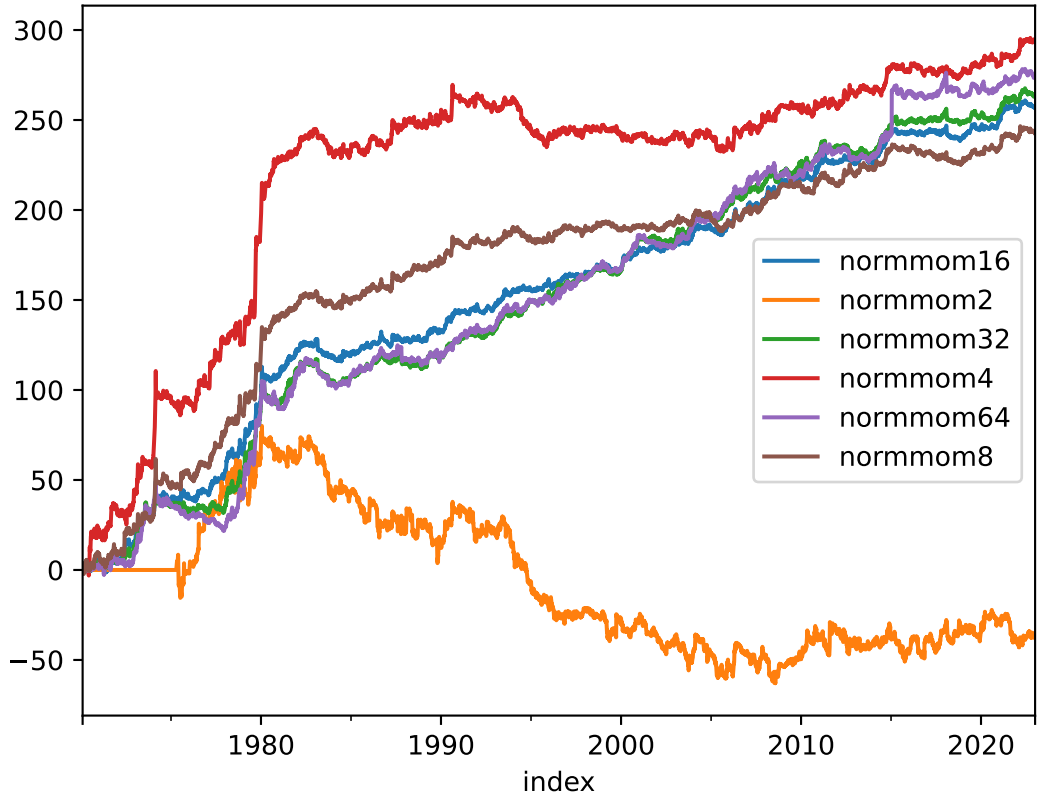
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.765, 'normmom2': -0.691, 'normmom32': 4.883, 'normmom4': 5.45, 'normmom64': 5.087, 'normmom8': 4.502}
ann. std {'normmom16': 4.924, 'normmom2': 11.2, 'normmom32': 4.992, 'normmom4': 8.324, 'normmom64': 6.311, 'normmom8': 5.933}
ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.81, 'normmom8': 0.76}
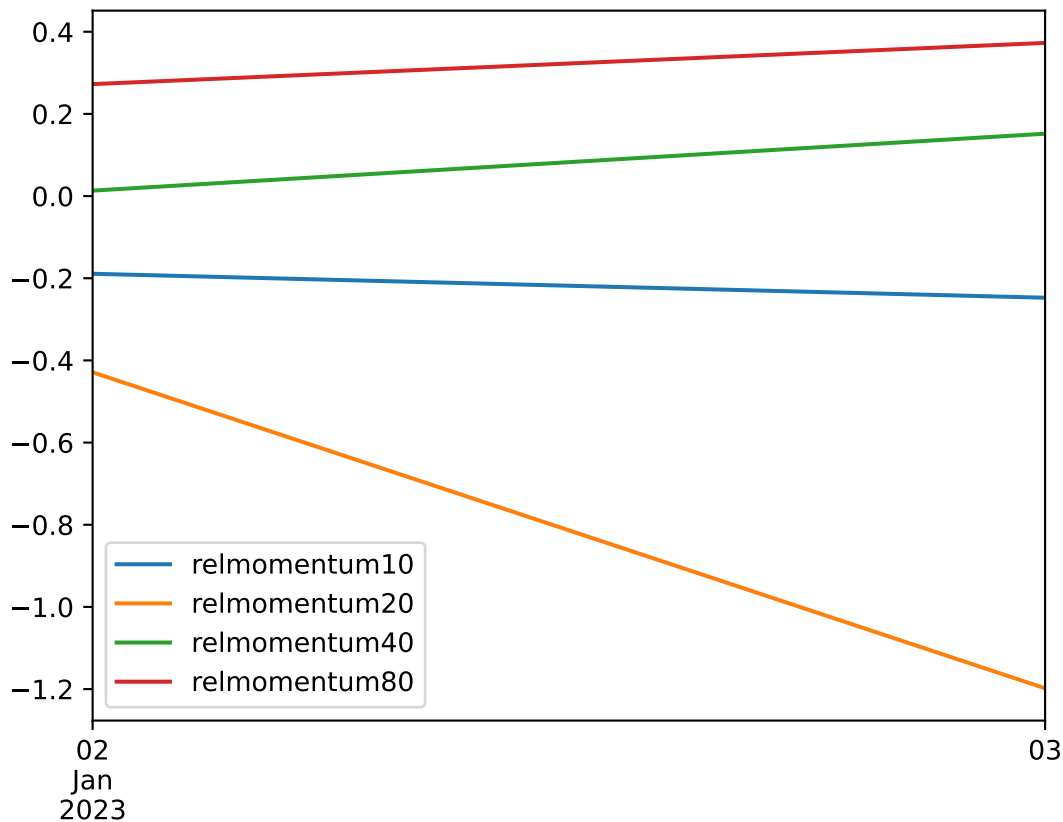
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -31.666, 'relmomentum20': -153.355, 'relmomentum40': 19.43, 'relmomentum80': 47.722}
ann. std {'relmomentum10': 1.479, 'relmomentum20': 3.849, 'relmomentum40': 1.417, 'relmomentum80': 1.948}
ann. SR {'relmomentum10': -21.4, 'relmomentum20': -39.84, 'relmomentum40': 13.71, 'relmomentum80': 24.5}
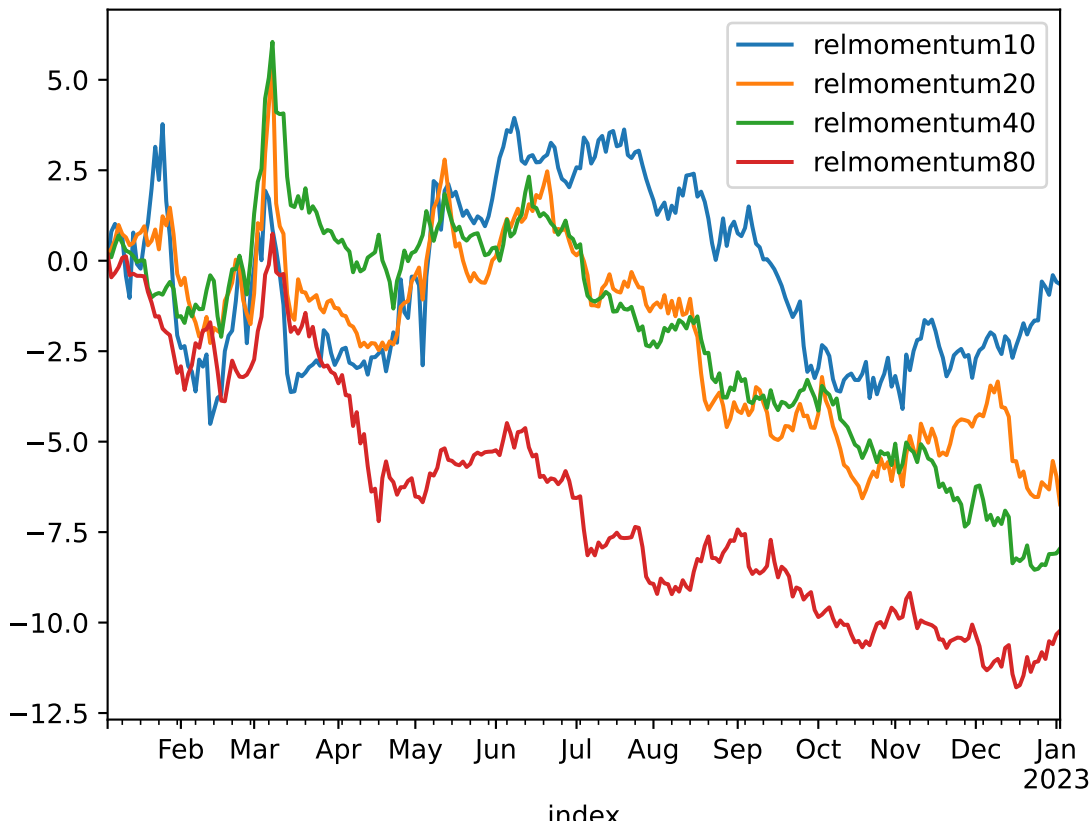
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -0.634, 'relmomentum20': -6.602, 'relmomentum40': -7.798, 'relmomentum80': -10.029}
ann. std {'relmomentum10': 9.964, 'relmomentum20': 8.453, 'relmomentum40': 6.665, 'relmomentum80': 5.724}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': -0.78, 'relmomentum40': -1.17, 'relmomentum80': -1.75}
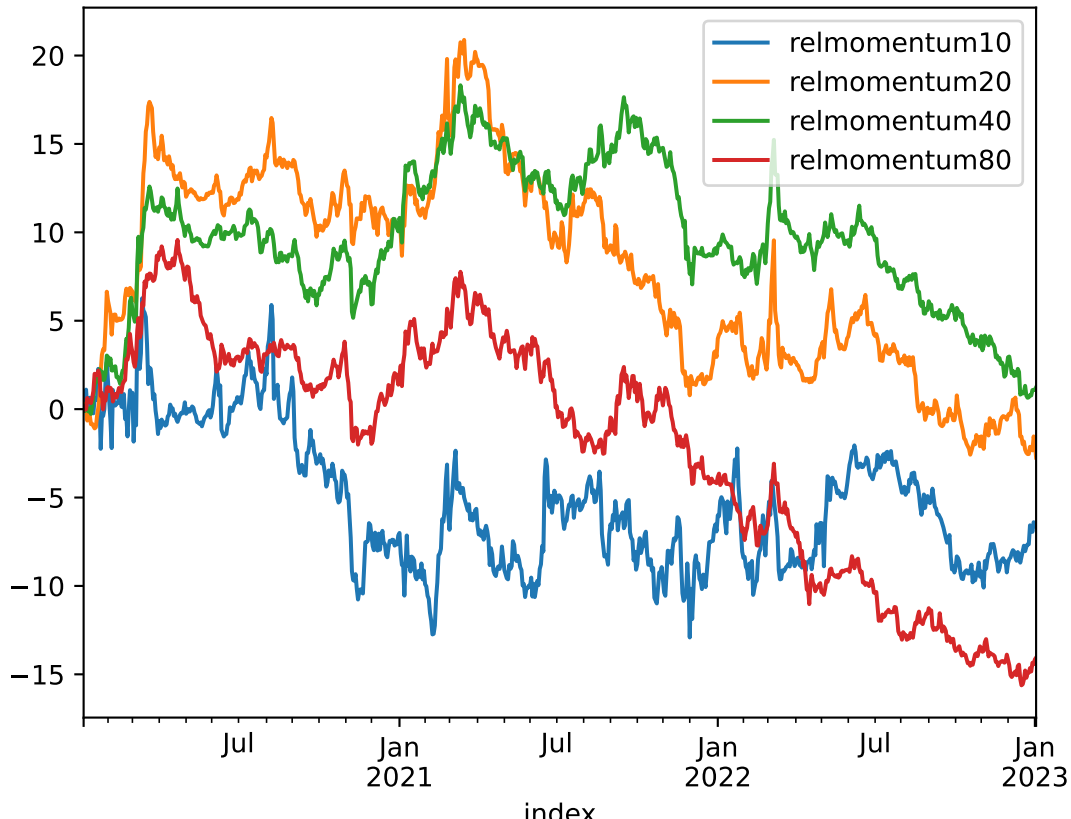
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.175, 'relmomentum20': -0.898, 'relmomentum40': 0.404, 'relmomentum80': -4.602}
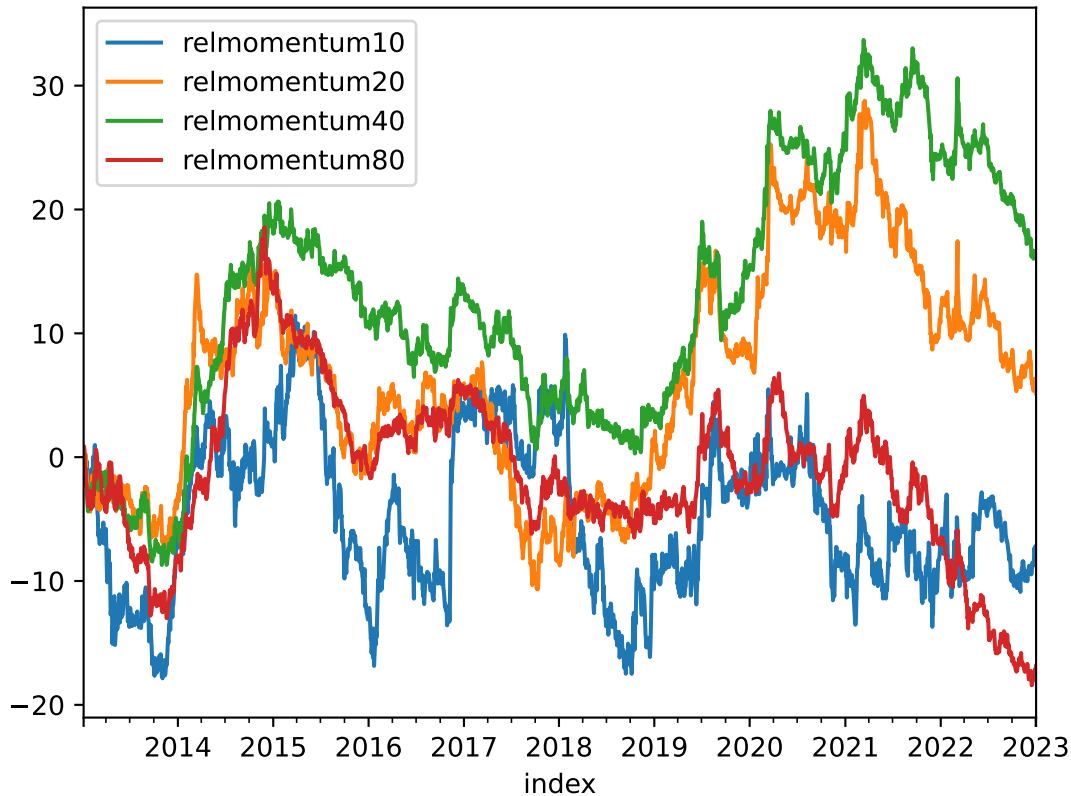ann. std {'relmomentum10': 12.703, 'relmomentum20': 9.074, 'relmomentum40': 7.47, 'relmomentum80': 6.955}
ann. SR {'relmomentum10': -0.17, 'relmomentum20': -0.1, 'relmomentum40': 0.05, 'relmomentum80': -0.66}
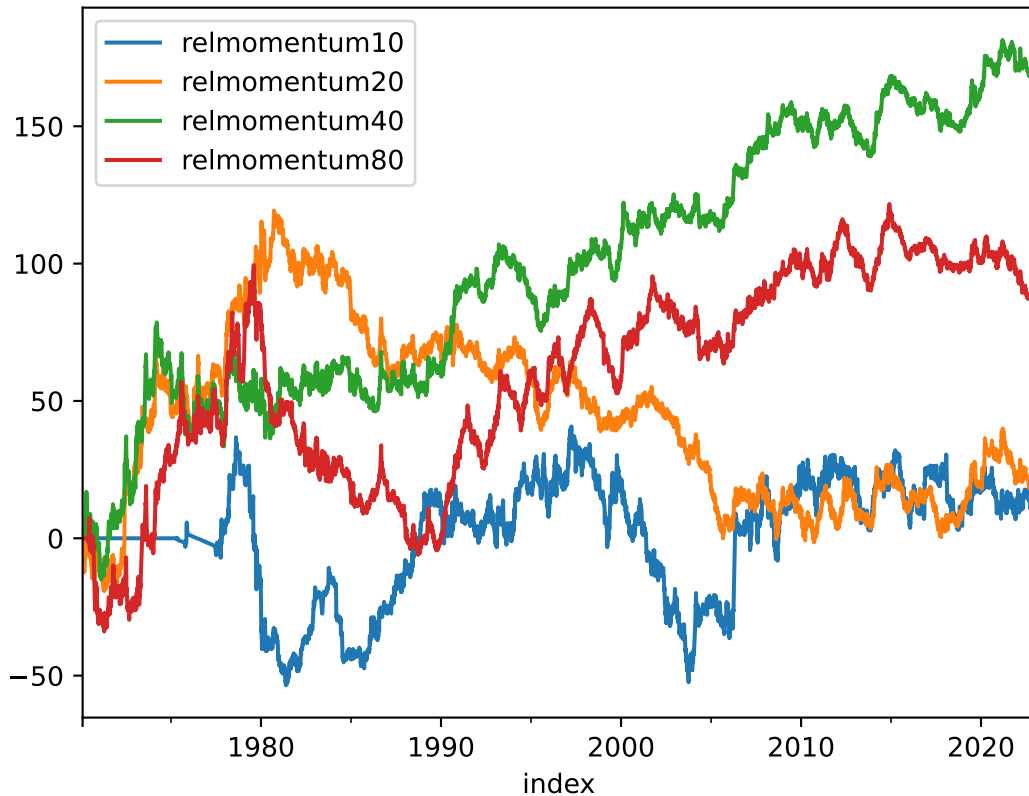
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.729, 'relmomentum20': 0.506, 'relmomentum40': 1.63, 'relmomentum80': -1.655}
ann. std {'relmomentum10': 12.876, 'relmomentum20': 8.972, 'relmomentum40': 7.362, 'relmomentum80': 6.815}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.06, 'relmomentum40': 0.22, 'relmomentum80': -0.24}
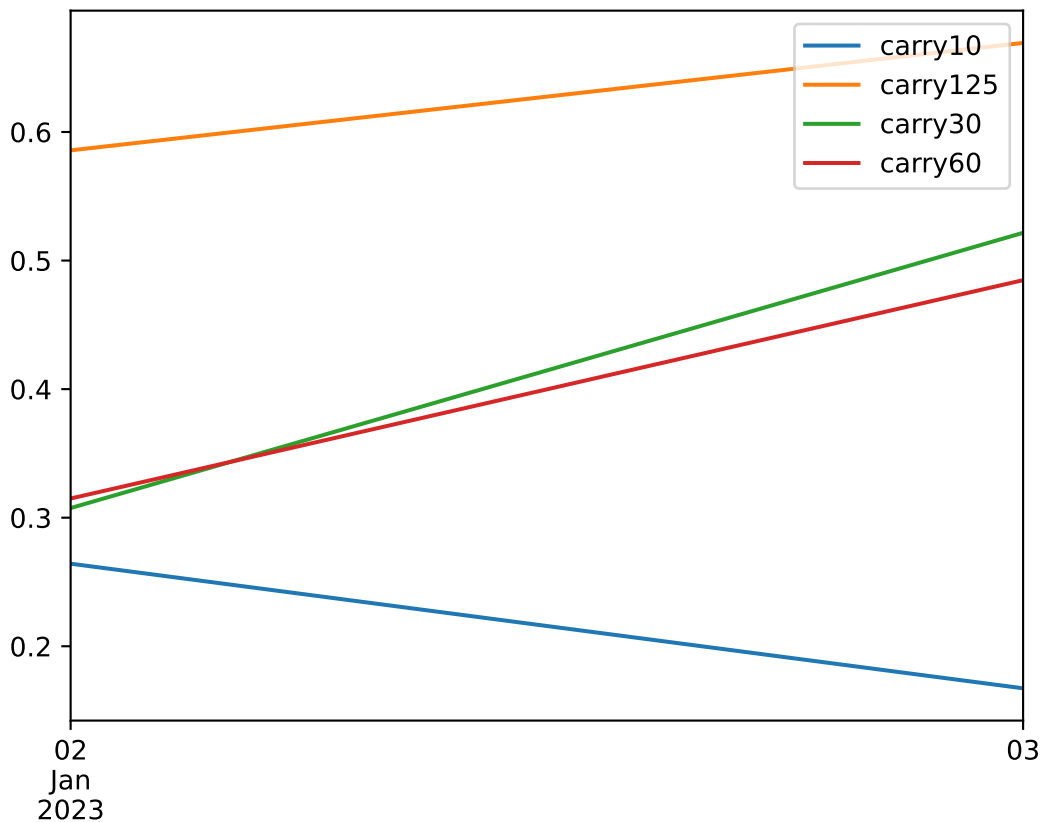
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.245, 'relmomentum20': 0.303, 'relmomentum40': 3.048, 'relmomentum80': 1.6}
ann. std {'relmomentum10': 13.323, 'relmomentum20': 11.526, 'relmomentum40': 10.795, 'relmomentum80': 11.063}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 21.413, 'carry125': 85.669, 'carry30': 66.761, 'carry60': 62.047}
ann. std {'carry10': 4.086, 'carry125': 5.681, 'carry30': 1.057, 'carry60': 1.641}
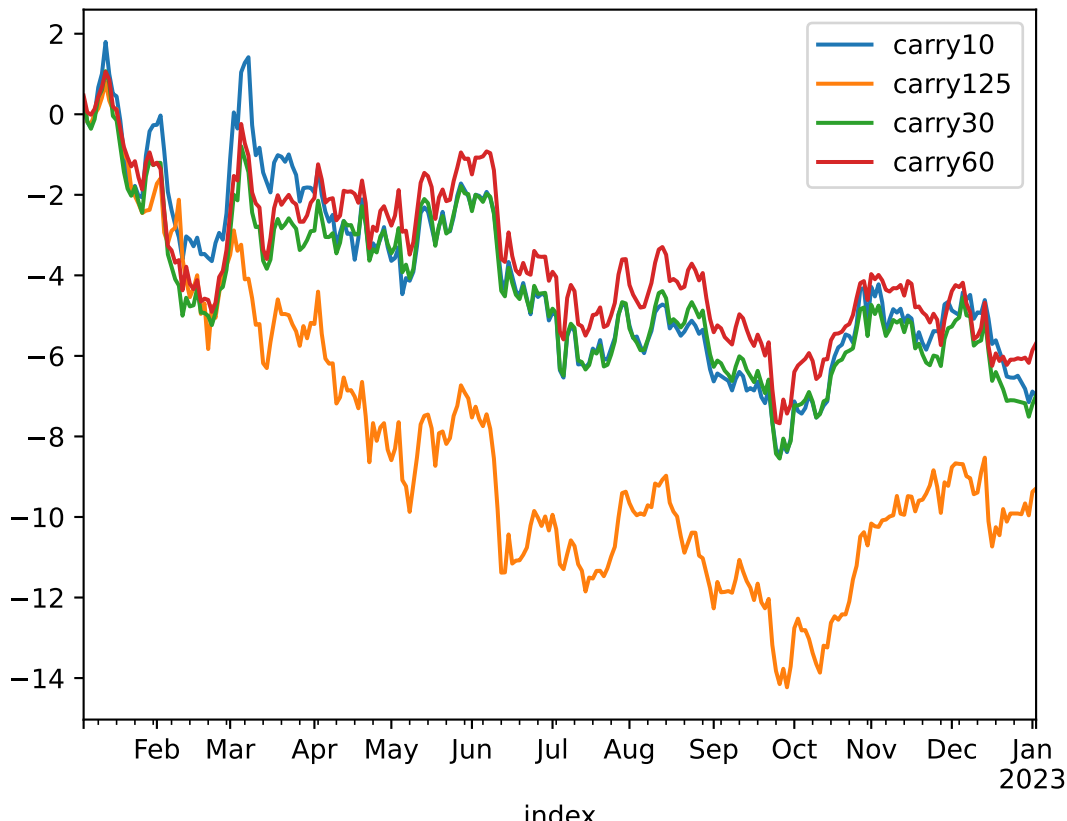ann. SR {'carry10': 5.24, 'carry125': 15.08, 'carry30': 63.17, 'carry60': 37.81}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -6.848, 'carry125': -9.113, 'carry30': -6.854, 'carry60': -5.579}
ann. std {'carry10': 7.091, 'carry125': 7.652, 'carry30': 6.753, 'carry60': 6.78}
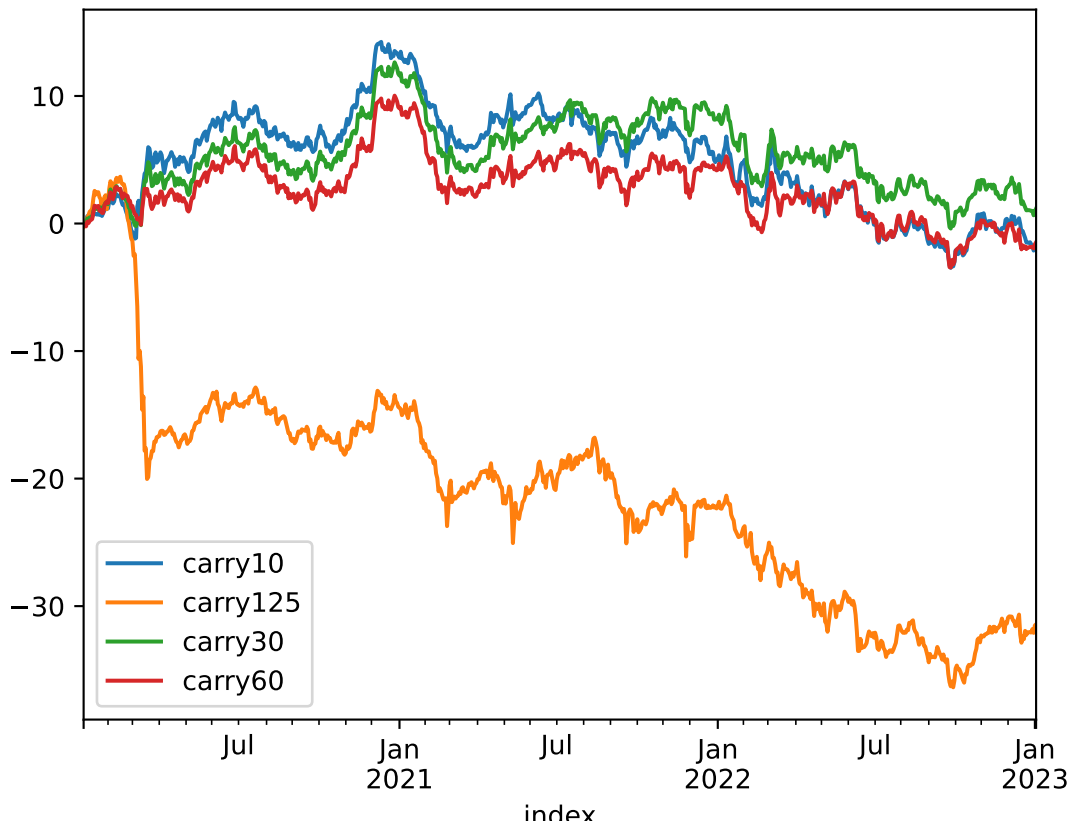ann. SR {'carry10': -0.97, 'carry125': -1.19, 'carry30': -1.01, 'carry60': -0.82}

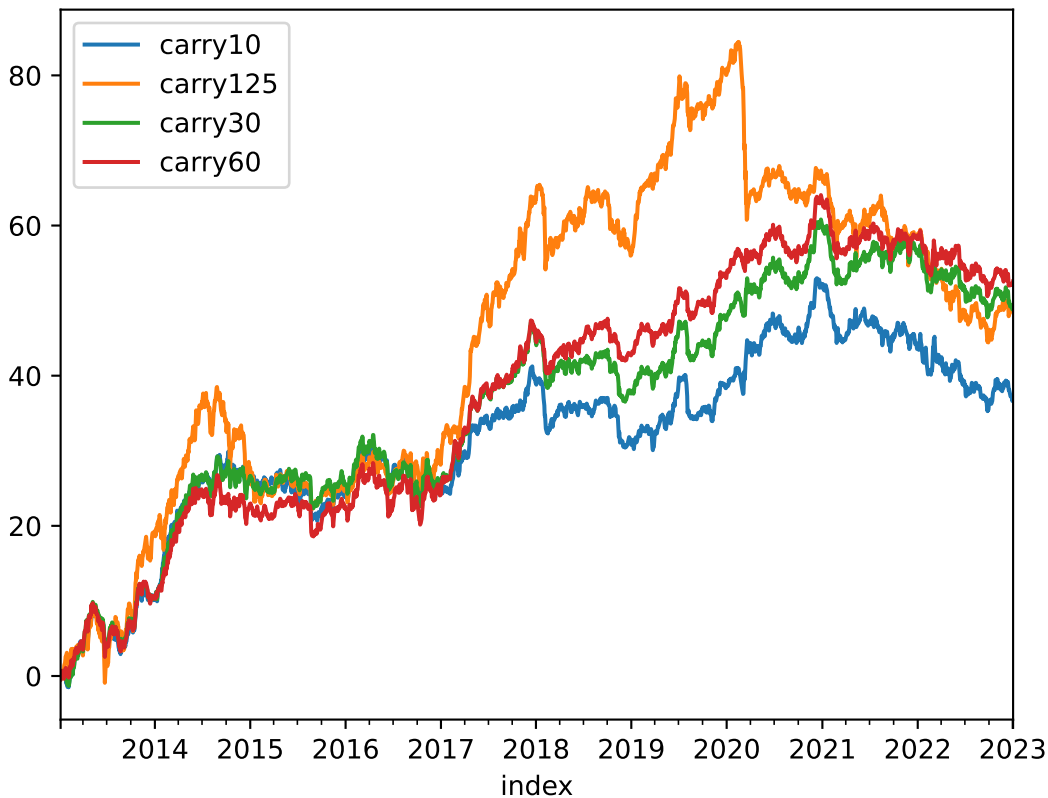Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.64, 'carry125': -10.288, 'carry30': 0.382, 'carry60': -0.48}
ann. std {'carry10': 6.83, 'carry125': 9.442, 'carry30': 6.626, 'carry60': 6.562}
ann. SR {'carry10': -0.09, 'carry125': -1.09, 'carry30': 0.06, 'carry60': -0.07}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.612, 'carry125': 4.846, 'carry30': 4.843, 'carry60': 5.16}
ann. std {'carry10': 6.452, 'carry125': 9.131, 'carry30': 6.549, 'carry60': 6.514}
ann. SR {'carry10': 0.56, 'carry125': 0.53, 'carry30': 0.74, 'carry60': 0.79}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.797, 'carry125': 7.326, 'carry30': 8.161, 'carry60': 8.002}
ann. std {'carry10': 11.858, 'carry125': 12.1, 'carry30': 11.871, 'carry60': 11.821}
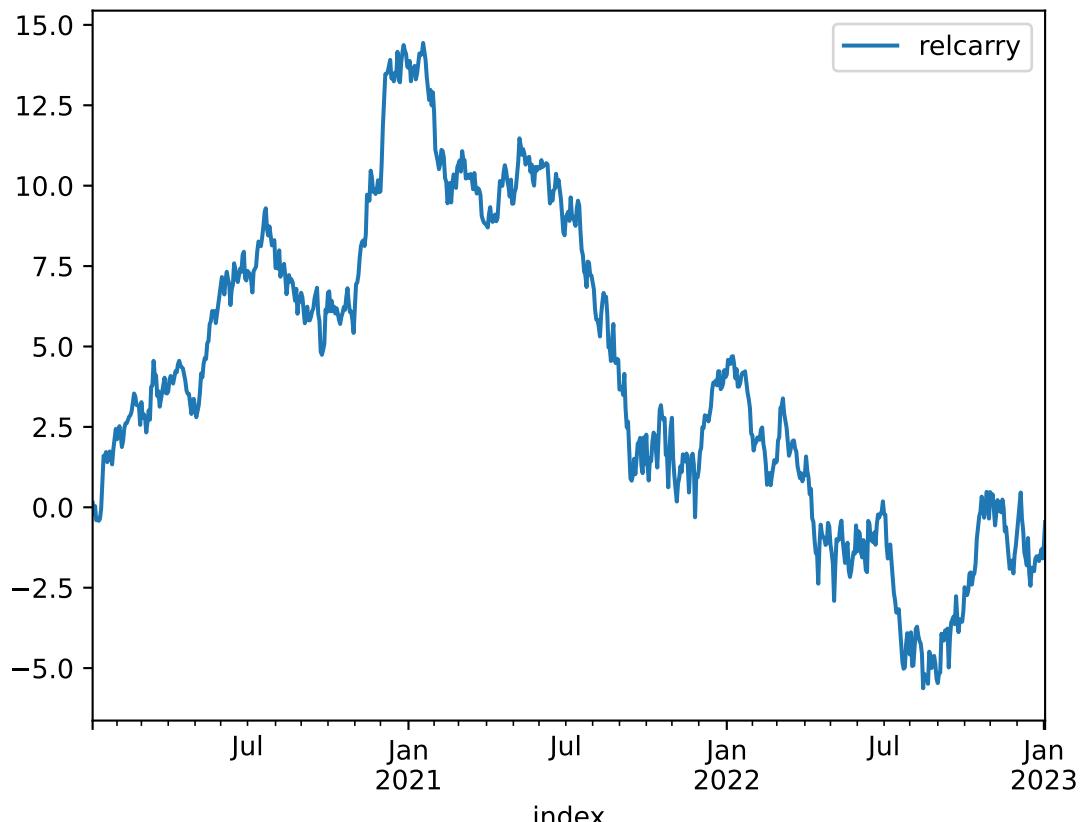ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}
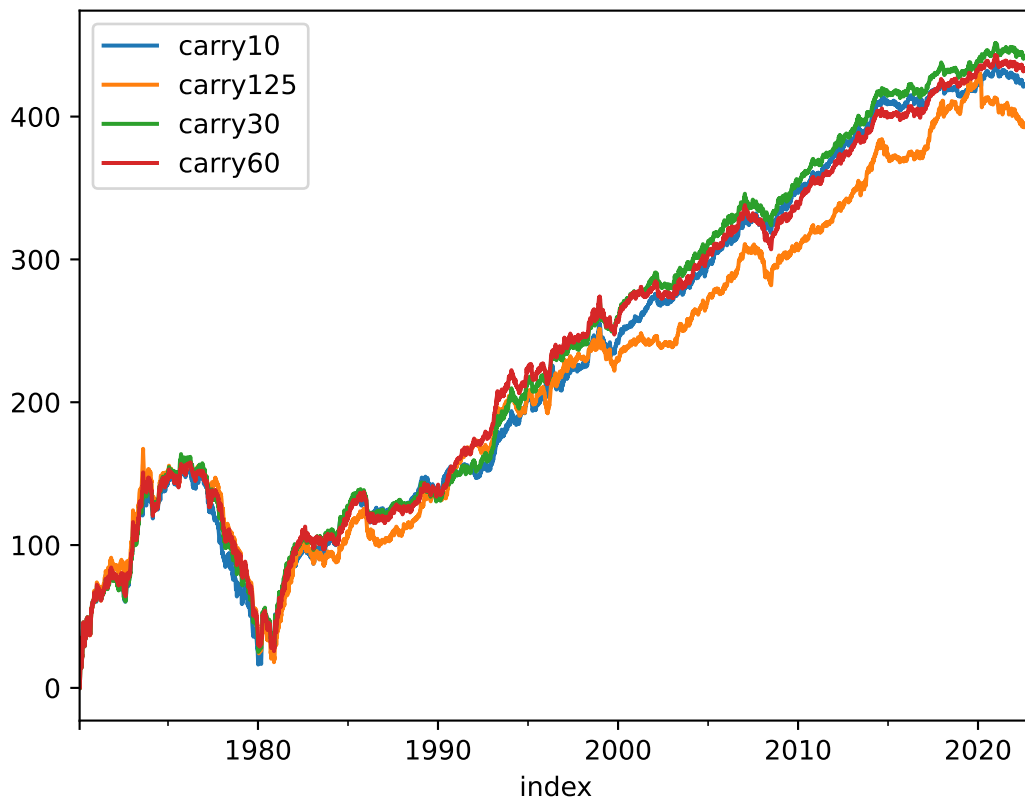
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 144.707}
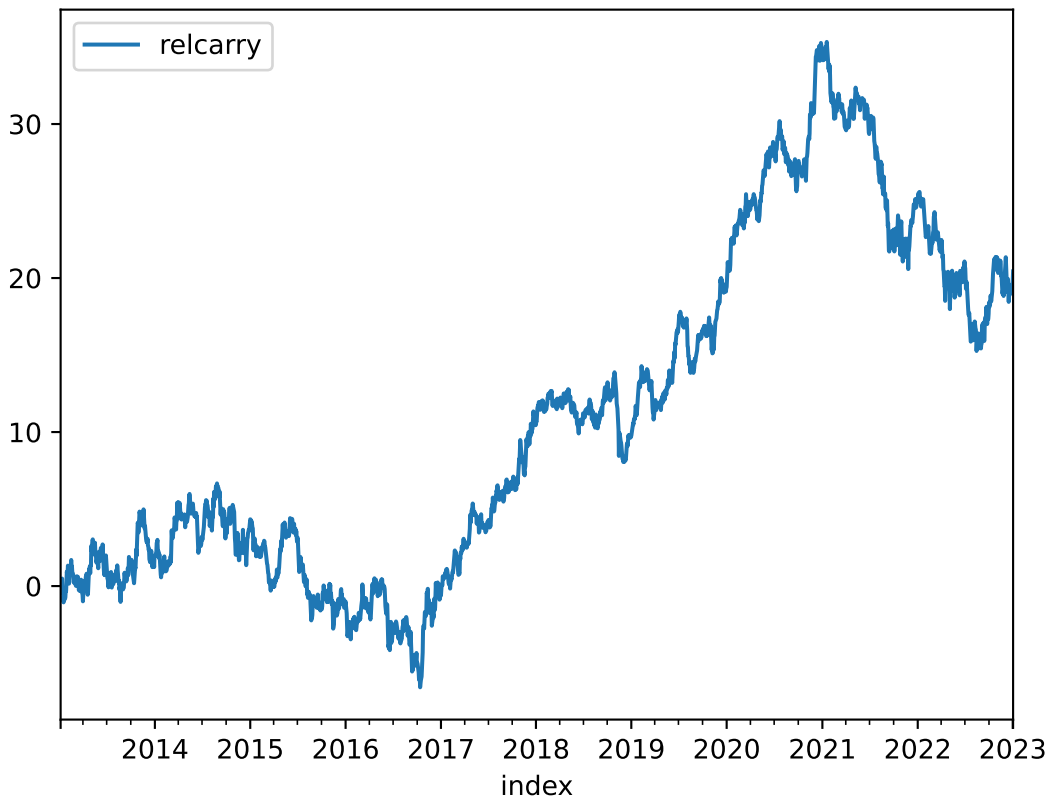ann. std {'relcarry': 3.201}
ann. SR {'relcarry': 45.21}
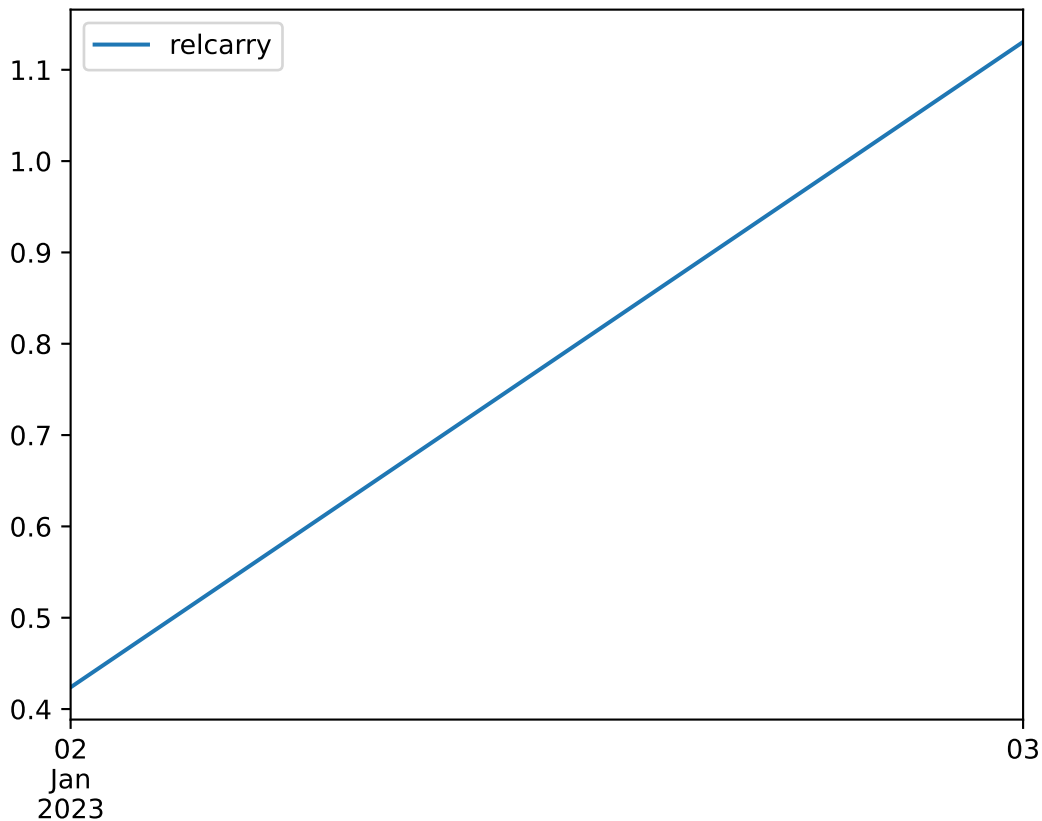
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -4.501}
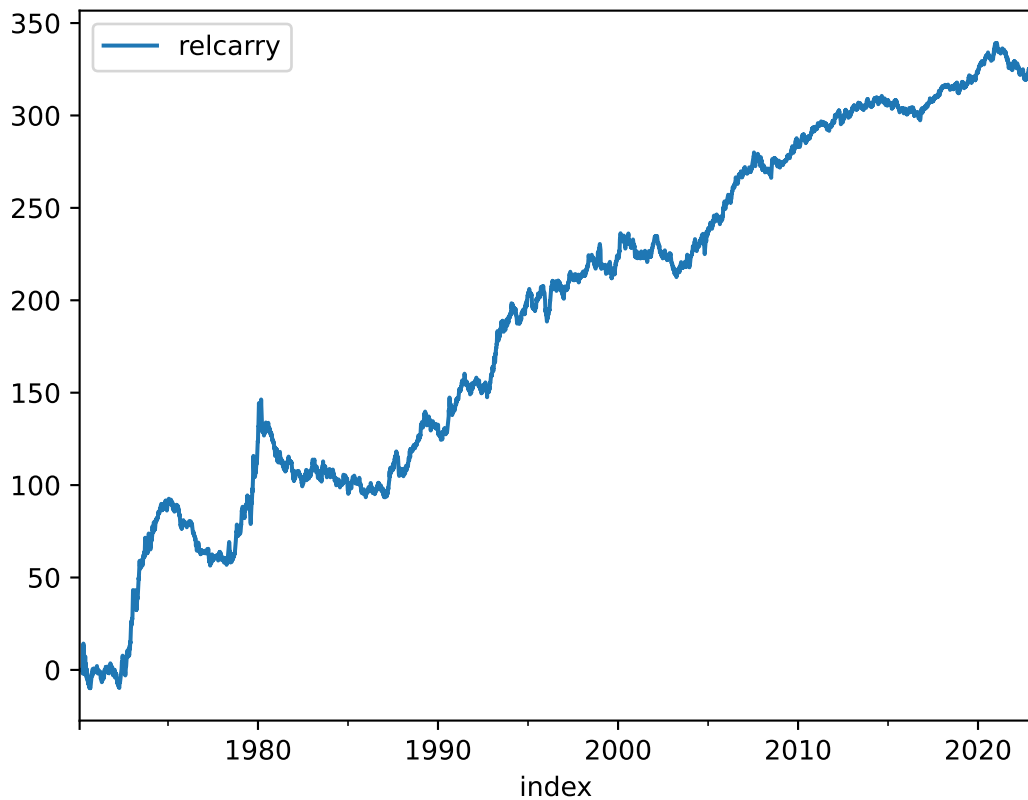ann. std {'relcarry': 7.208}
ann. SR {'relcarry': -0.62}
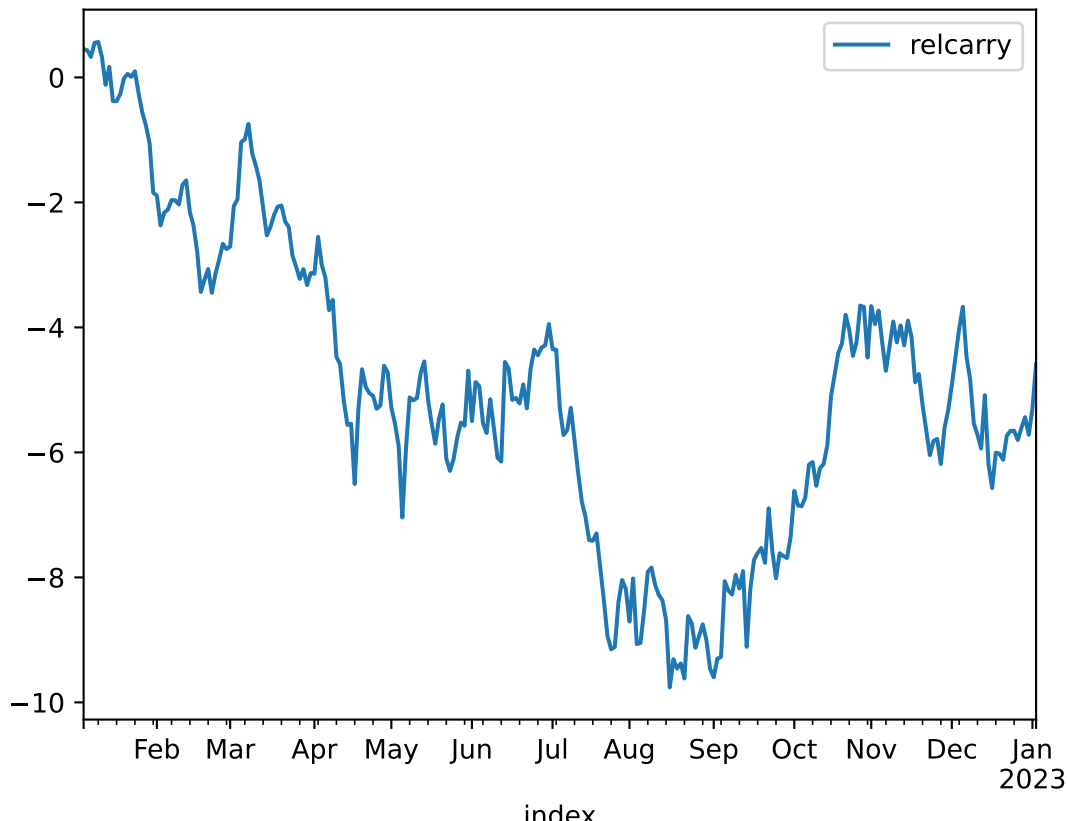
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.15}
ann. std {'relcarry': 6.859}
ann. SR {'relcarry': -0.02}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.006}
ann. std {'relcarry': 6.035}
ann. SR {'relcarry': 0.33}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.015}
ann. std {'relcarry': 9.558}
ann. SR {'relcarry': 0.63}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -191.721, 'skewabs365': -226.311, 'skewrv180': -78.429, 'skewrv365': -81.123}
ann. std {'skewabs180': 1.369, 'skewabs365': 5.728, 'skewrv180': 7.363, 'skewrv365': 5.351}
ann. SR {'skewabs180': -140.08, 'skewabs365': -39.51, 'skewrv180': -10.65, 'skewrv365': -15.16}
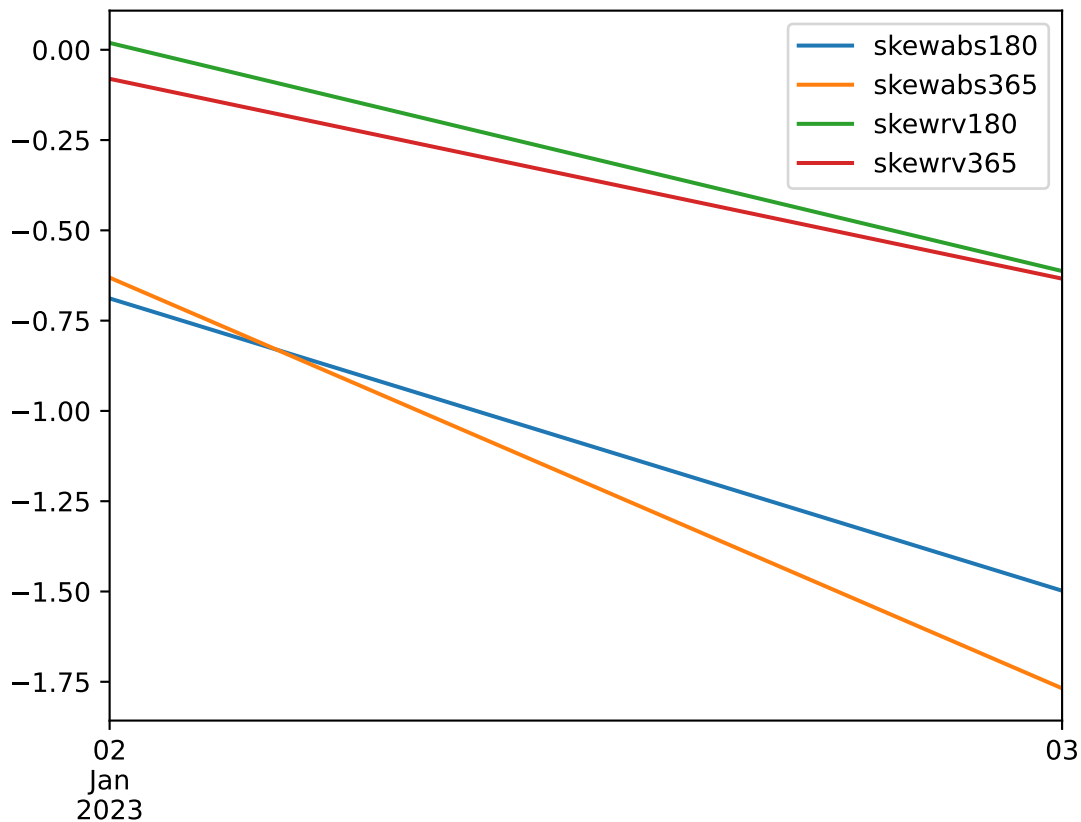
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 1.413, 'skewabs365': -2.791, 'skewrv180': -6.894, 'skewrv365': 7.433}
ann. std {'skewabs180': 9.954, 'skewabs365': 8.015, 'skewrv180': 9.285, 'skewrv365': 5.04}
ann. SR {'skewabs180': 0.14, 'skewabs365': -0.35, 'skewrv180': -0.74, 'skewrv365': 1.47}
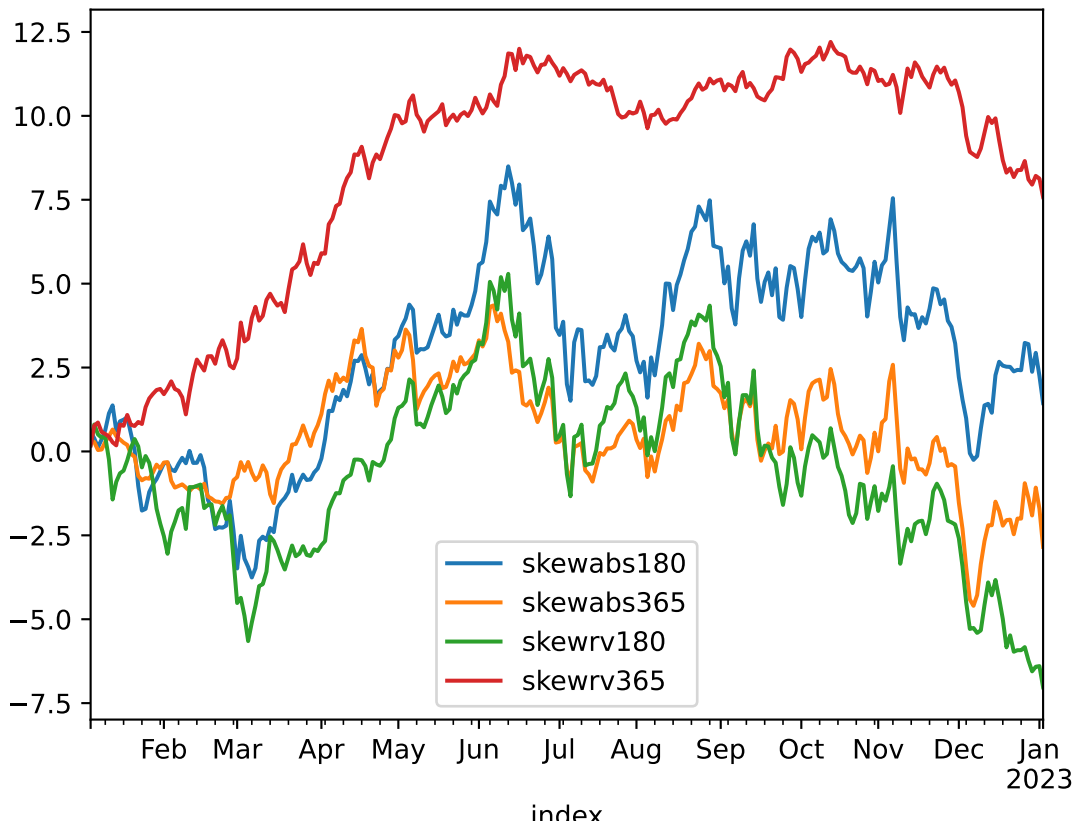
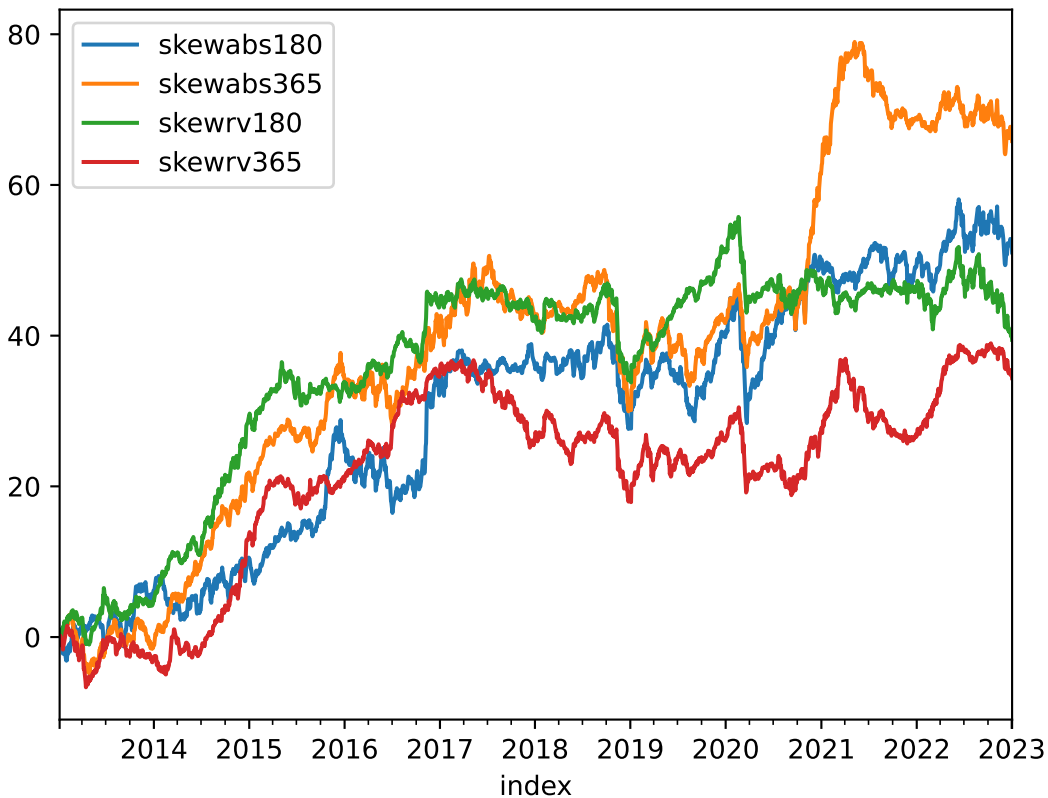Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.501, 'skewabs365': 7.743, 'skewrv180': -3.796, 'skewrv365': 2.607}
ann. std {'skewabs180': 9.655, 'skewabs365': 8.839, 'skewrv180': 7.823, 'skewrv365': 6.611}
ann. SR {'skewabs180': 0.36, 'skewabs365': 0.88, 'skewrv180': -0.49, 'skewrv365': 0.39}
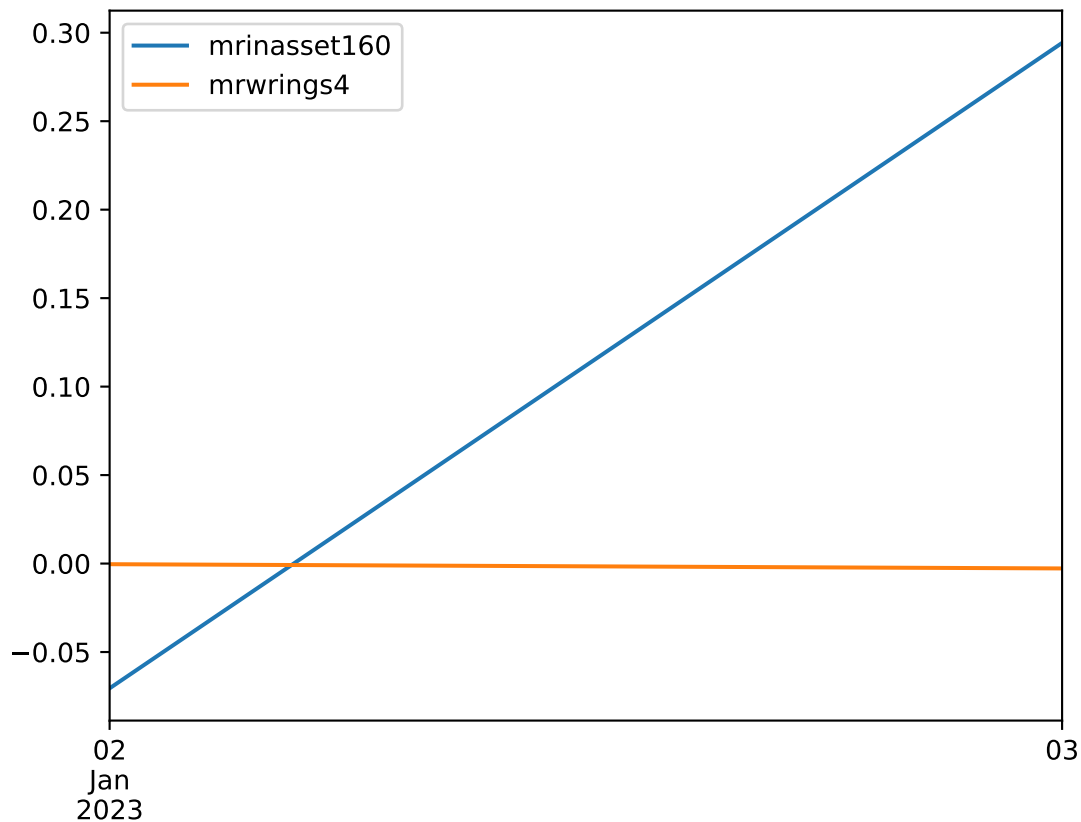
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.011, 'skewabs365': 6.461, 'skewrv180': 3.872, 'skewrv365': 3.372}
ann. std {'skewabs180': 8.059, 'skewabs365': 7.995, 'skewrv180': 6.587, 'skewrv365': 6.179}
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.81, 'skewrv180': 0.59, 'skewrv365': 0.55}
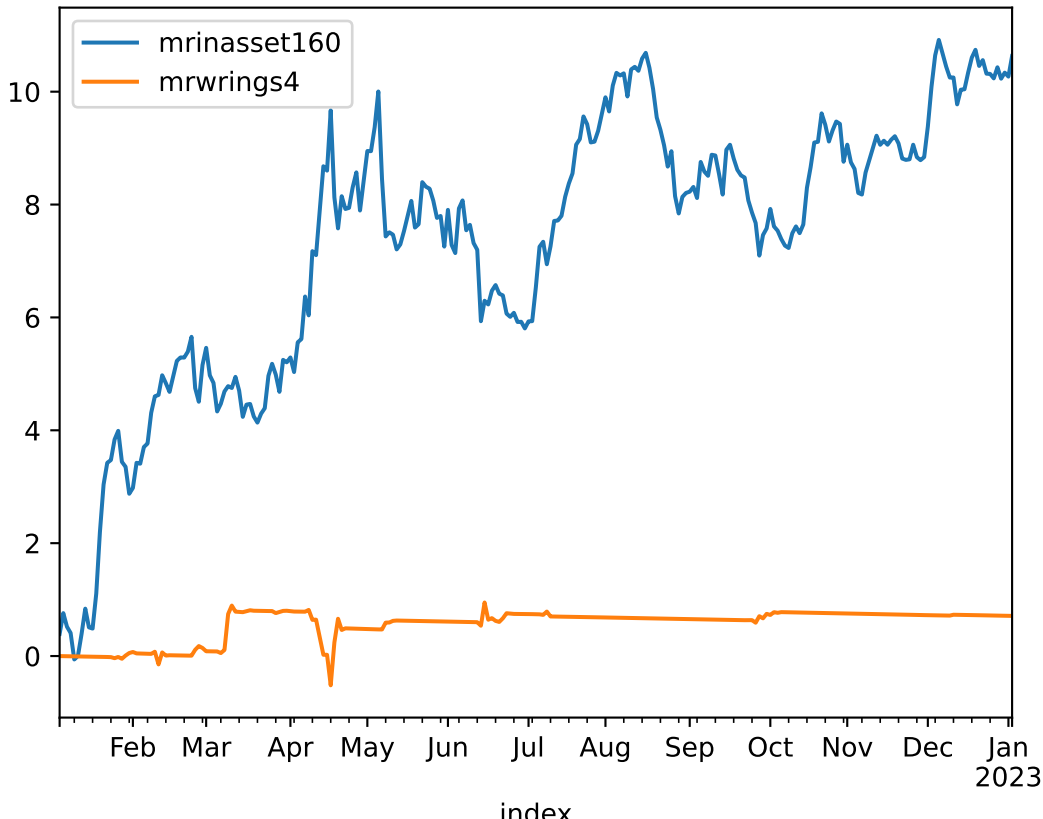
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.185, 'skewabs365': 4.451, 'skewrv180': 4.165, 'skewrv365': 2.186}
ann. std {'skewabs180': 10.792, 'skewabs365': 10.299, 'skewrv180': 9.308, 'skewrv365': 8.602}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.25}
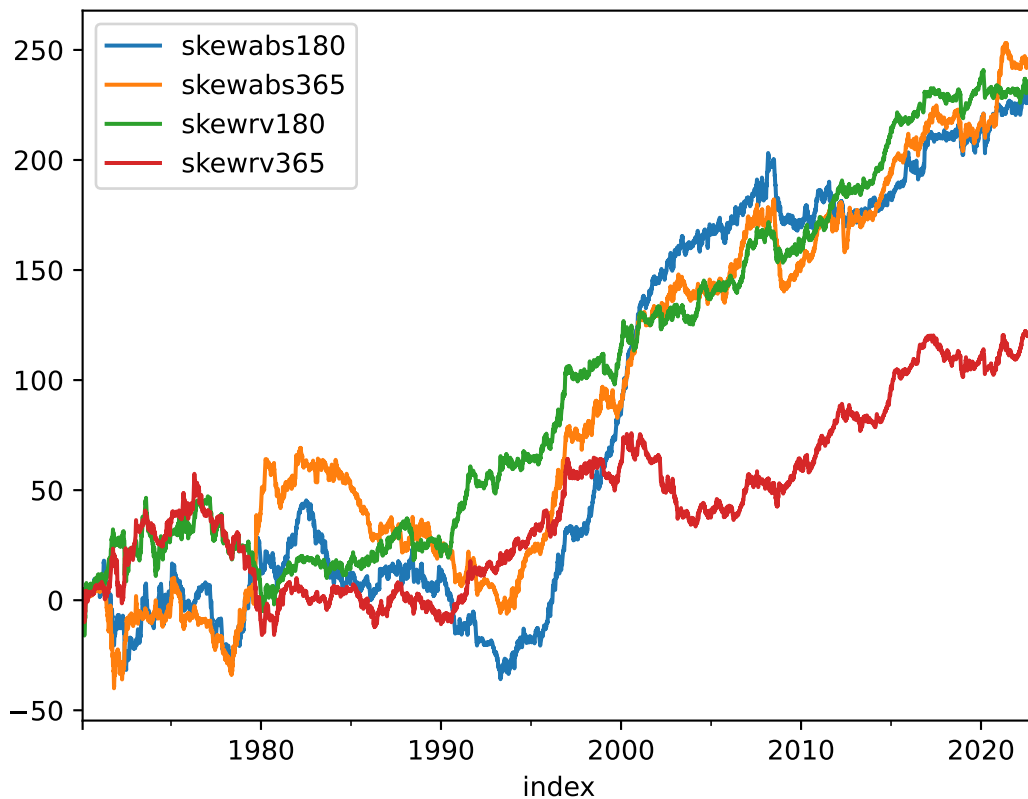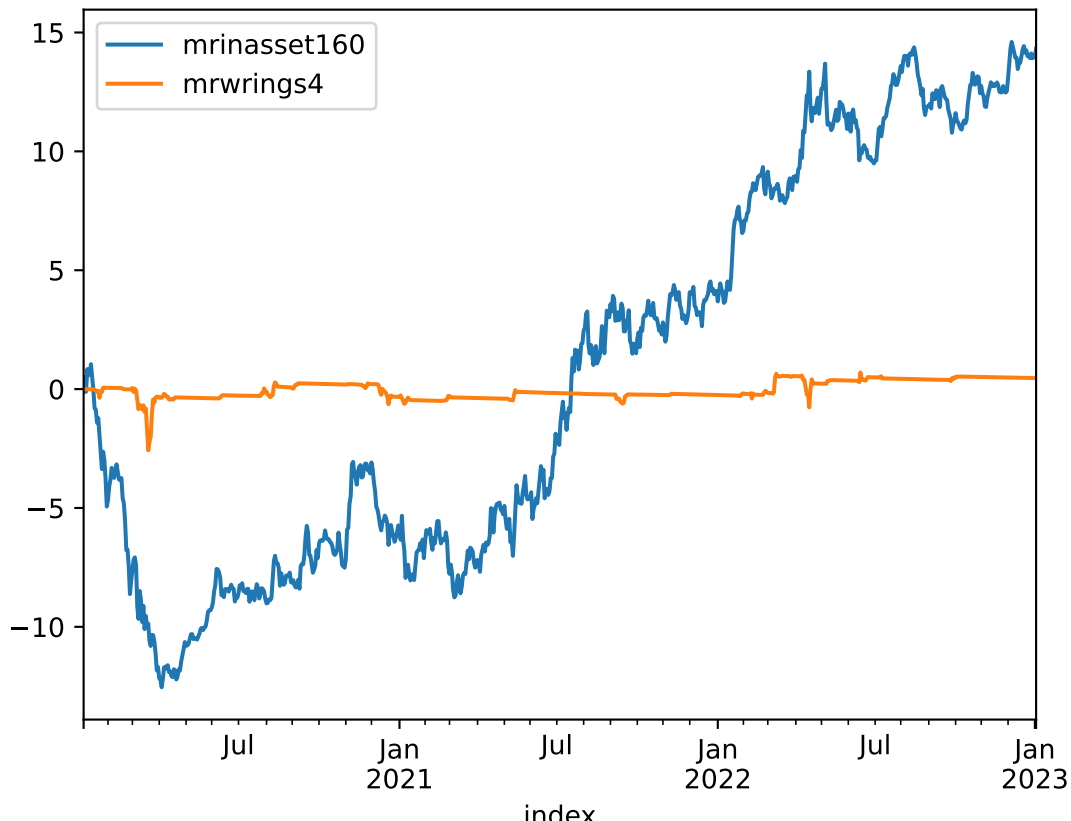
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 37.663, 'mrwrings4': -0.353}
ann. std {'mrinasset160': 4.924, 'mrwrings4': 0.023}
ann. SR {'mrinasset160': 7.65, 'mrwrings4': -15.35}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 10.428, 'mrwrings4': 0.698}
ann. std {'mrinasset160': 6.175, 'mrwrings4': 1.478}
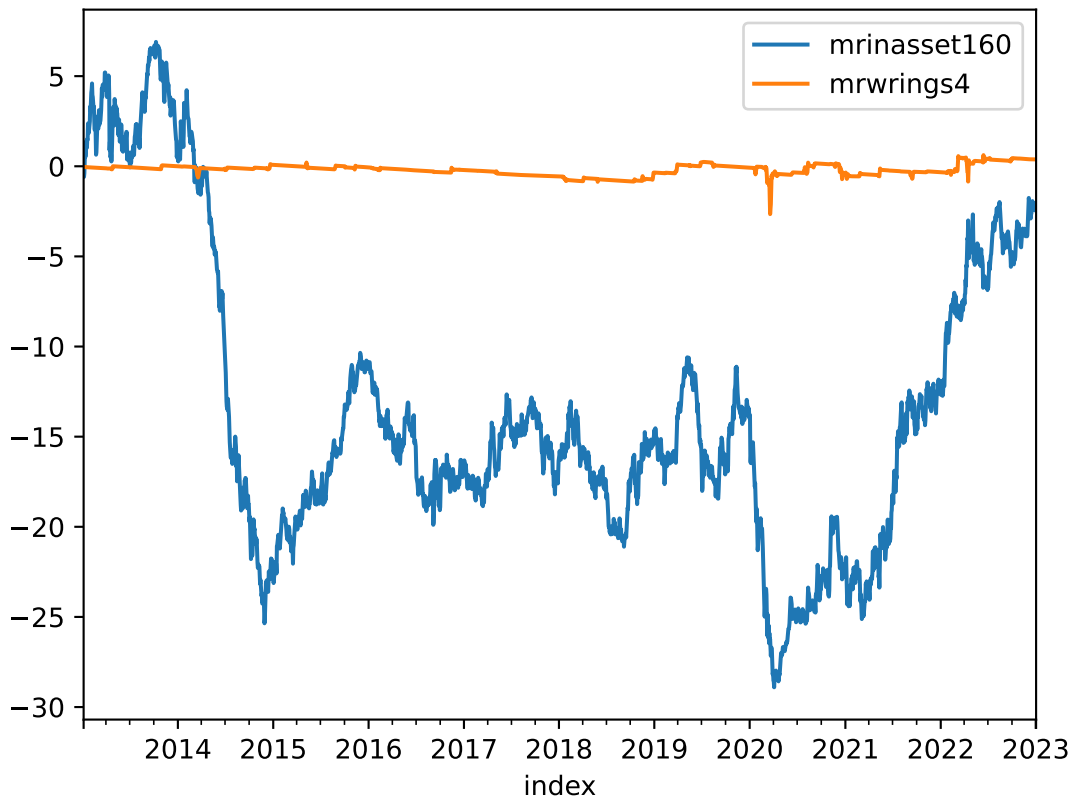ann. SR {'mrinasset160': 1.69, 'mrwrings4': 0.47}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 4.687, 'mrwrings4': 0.151}
ann. std {'mrinasset160': 6.952, 'mrwrings4': 1.536}
ann. SR {'mrinasset160': 0.67, 'mrwrings4': 0.1}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.2, 'mrwrings4': 0.037}
ann. std {'mrinasset160': 6.615, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': -0.03, 'mrwrings4': 0.04}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.338, 'mrwrings4': -1.169}
ann. std {'mrinasset160': 10.919, 'mrwrings4': 2.63}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.44}