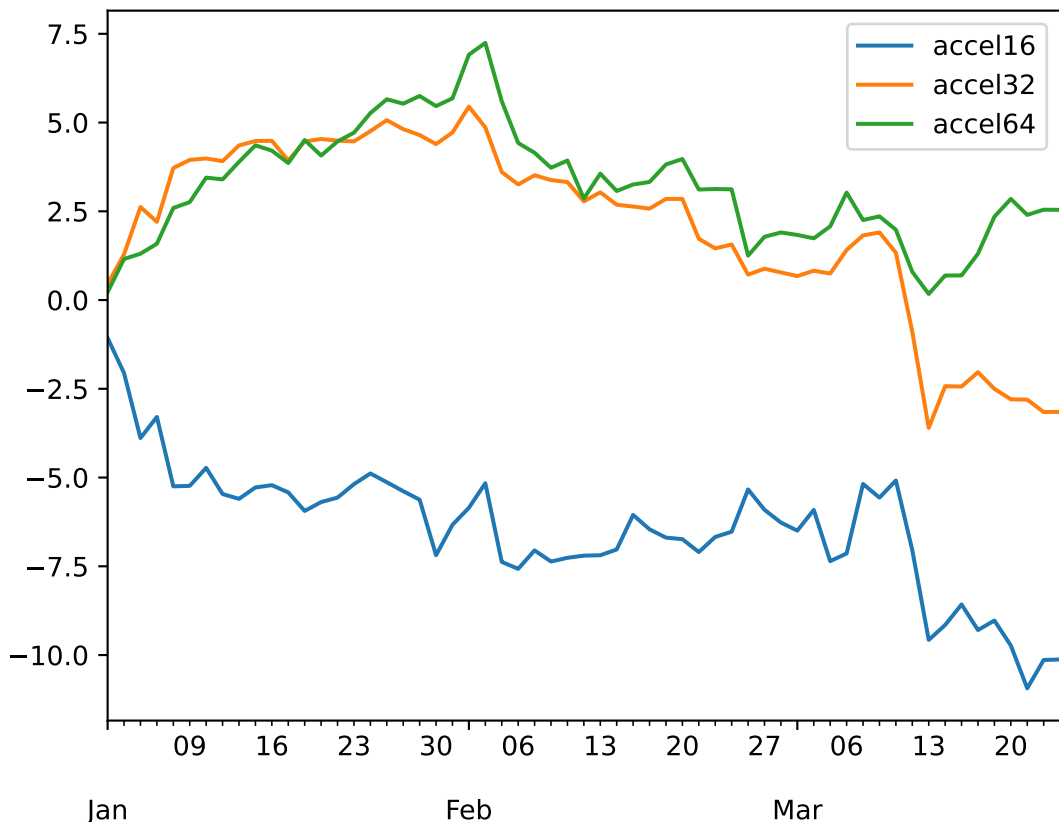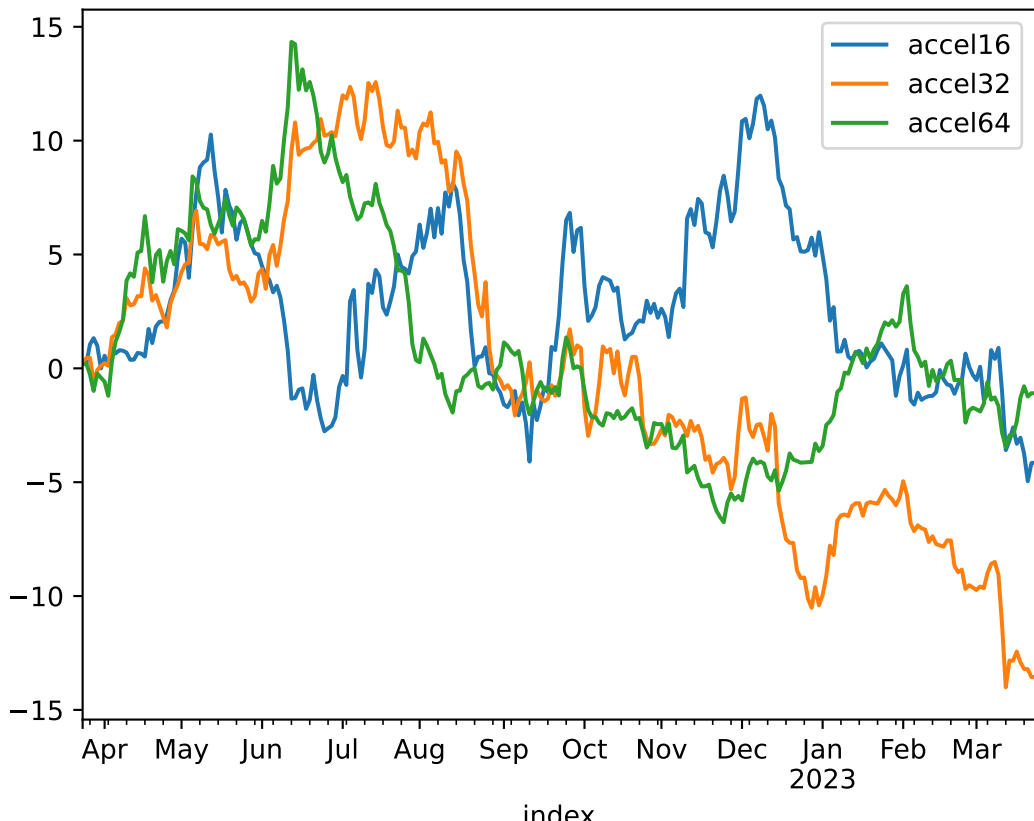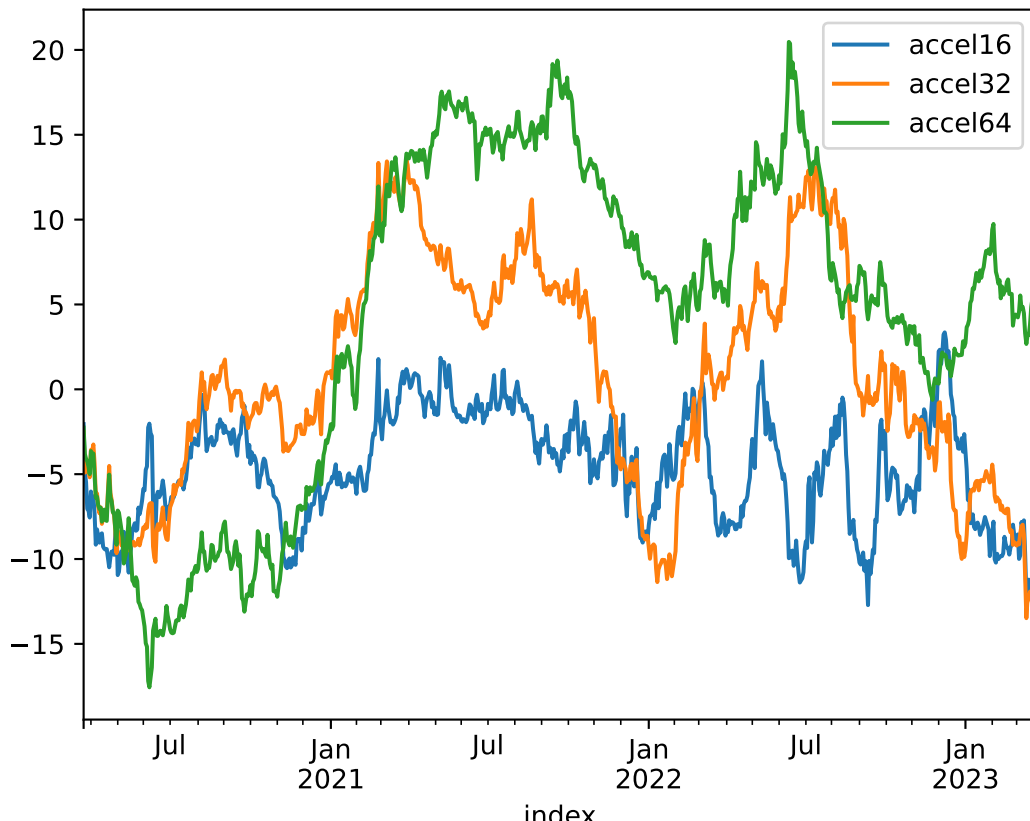Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -43.928, 'accel32': -13.666, 'accel64': 11.021}
ann. std {'accel16': 13.769, 'accel32': 10.892, 'accel64': 10.078}
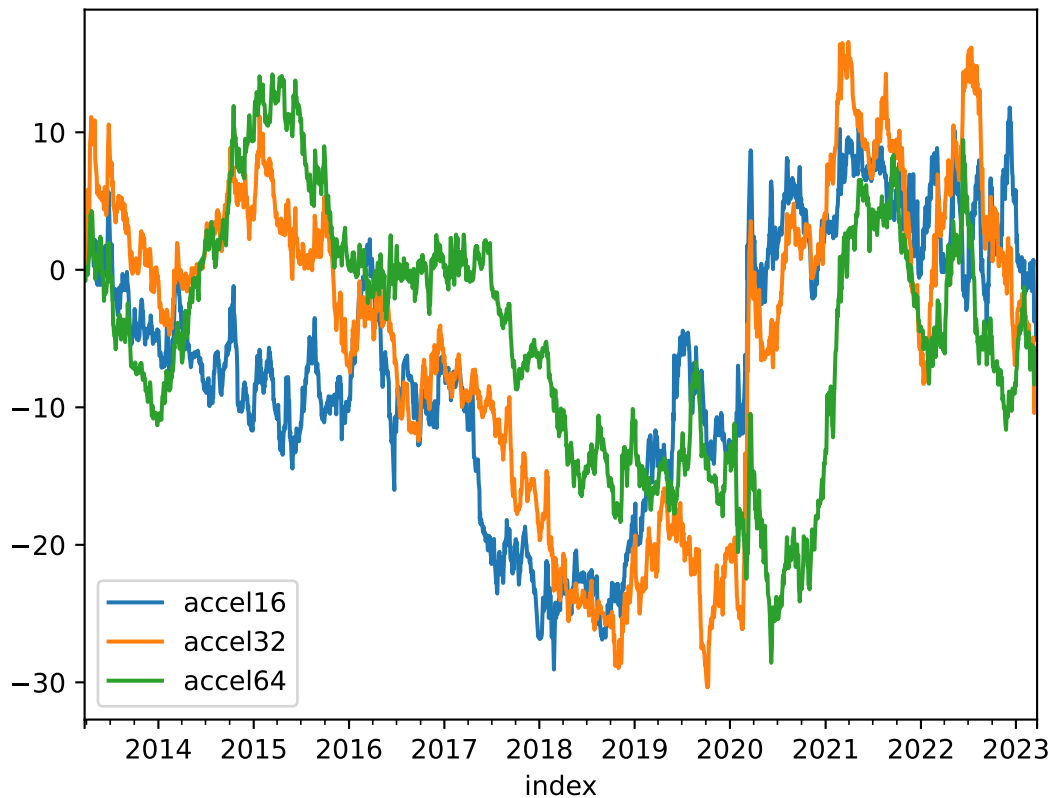ann. SR {'accel16': -3.19, 'accel32': -1.25, 'accel64': 1.09}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -4.064, 'accel32': -13.296, 'accel64': -1.074}
ann. std {'accel16': 15.966, 'accel32': 13.208, 'accel64': 11.408}
ann. SR {'accel16': -0.25, 'accel32': -1.01, 'accel64': -0.09}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -4.173, 'accel32': -4.261, 'accel64': 1.648}
ann. std {'accel16': 13.789, 'accel32': 12.058, 'accel64': 10.903}
ann. SR {'accel16': -0.3, 'accel32': -0.35, 'accel64': 0.15}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.423, 'accel32': -0.978, 'accel64': -0.586}
ann. std {'accel16': 11.56, 'accel32': 10.742, 'accel64': 9.311}
ann. SR {'accel16': -0.04, 'accel32': -0.09, 'accel64': -0.06}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.938, 'accel32': 5.375, 'accel64': 5.296}
ann. std {'accel16': 14.096, 'accel32': 12.477, 'accel64': 12.117}
ann. SR {'accel16': 0.49, 'accel32': 0.43, 'accel64': 0.44}
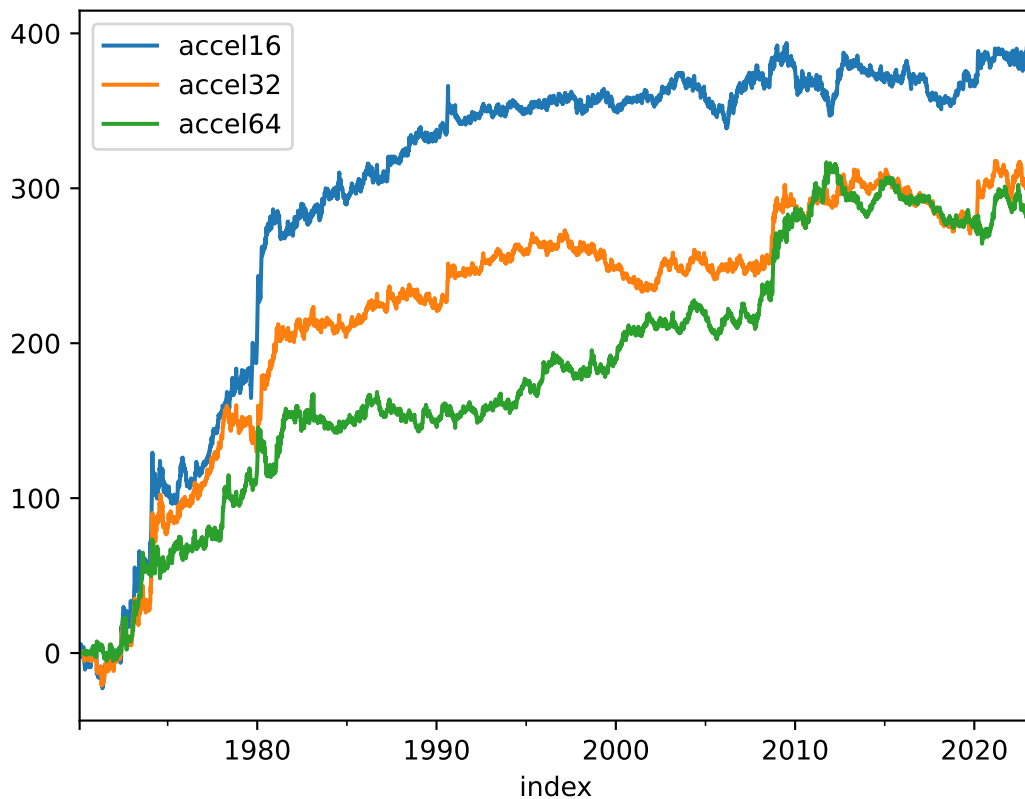
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -1.232, 'assettrend2': 6.596, 'assettrend32': -2.59, 'assettrend4': -6.19, 'assettrend64': -8.699, 'assettrend8': -1.818}
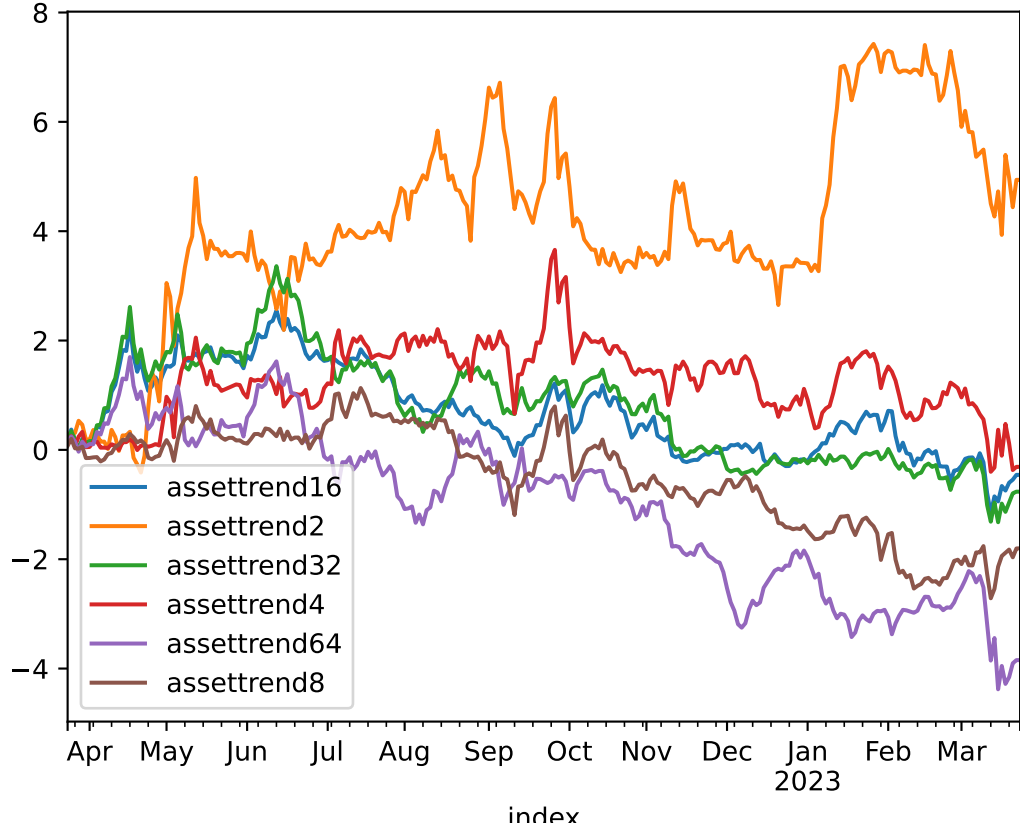ann. std {'assettrend16': 2.743, 'assettrend2': 6.658, 'assettrend32': 2.52, 'assettrend4': 3.844, 'assettrend64': 3.779, 'assettrend8': 2.88}
ann. SR {'assettrend16': -0.45, 'assettrend2': 0.99, 'assettrend32': -1.03, 'assettrend4': -1.61, 'assettrend64': -2.3, 'assettrend8': -0.63}
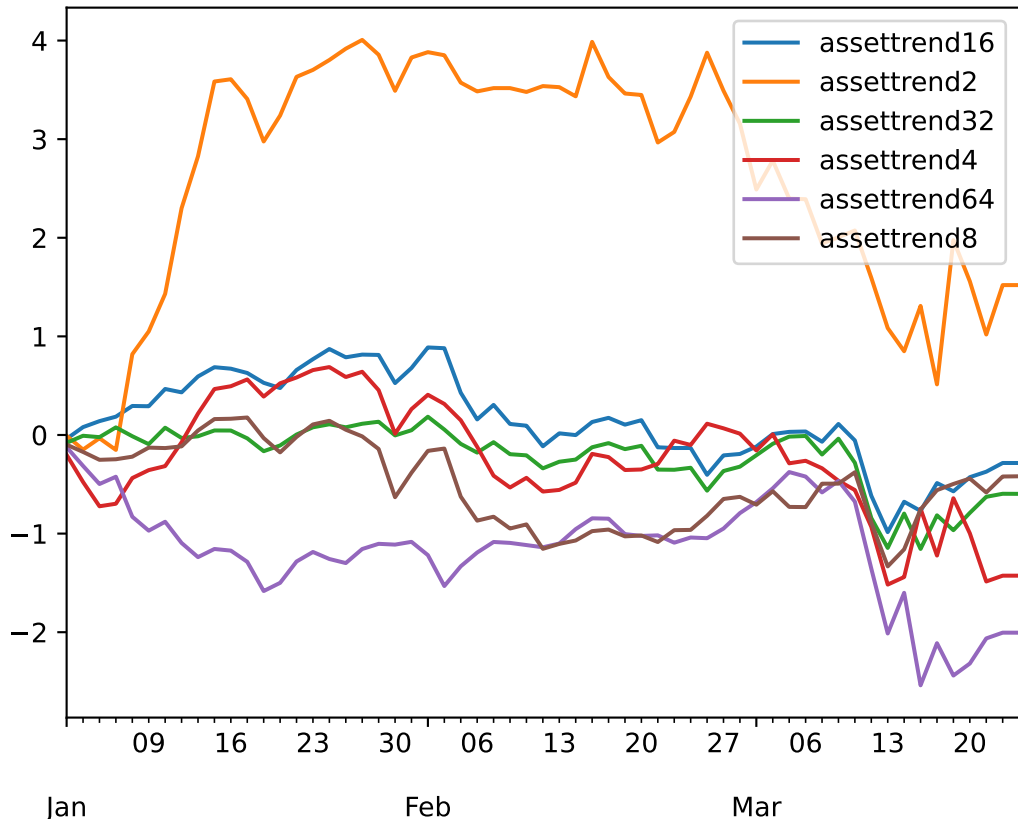
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -0.448, 'assettrend2': 4.845, 'assettrend32': -0.75, 'assettrend4': -0.304, 'assettrend64': -3.772, 'assettrend8': -1.767}
ann. std {'assettrend16': 2.535, 'assettrend2': 5.966, 'assettrend32': 2.899, 'assettrend4': 3.914, 'assettrend64': 3.254, 'assettrend8': 2.583}
ann. SR {'assettrend16': -0.18, 'assettrend2': 0.81, 'assettrend32': -0.26, 'assettrend4': -0.08, 'assettrend64': -1.16, 'assettrend8': -0.68}
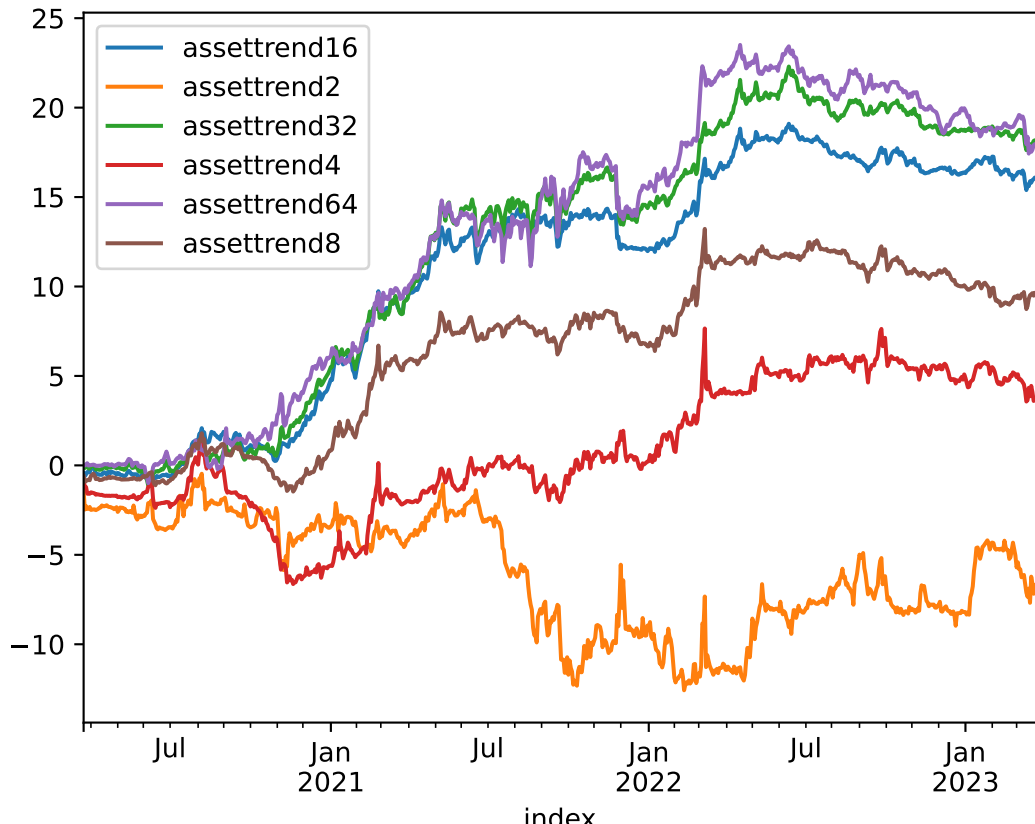
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.261, 'assettrend2': -2.183, 'assettrend32': 5.941, 'assettrend4': 1.197, 'assettrend64': 5.873, 'assettrend8': 3.155}
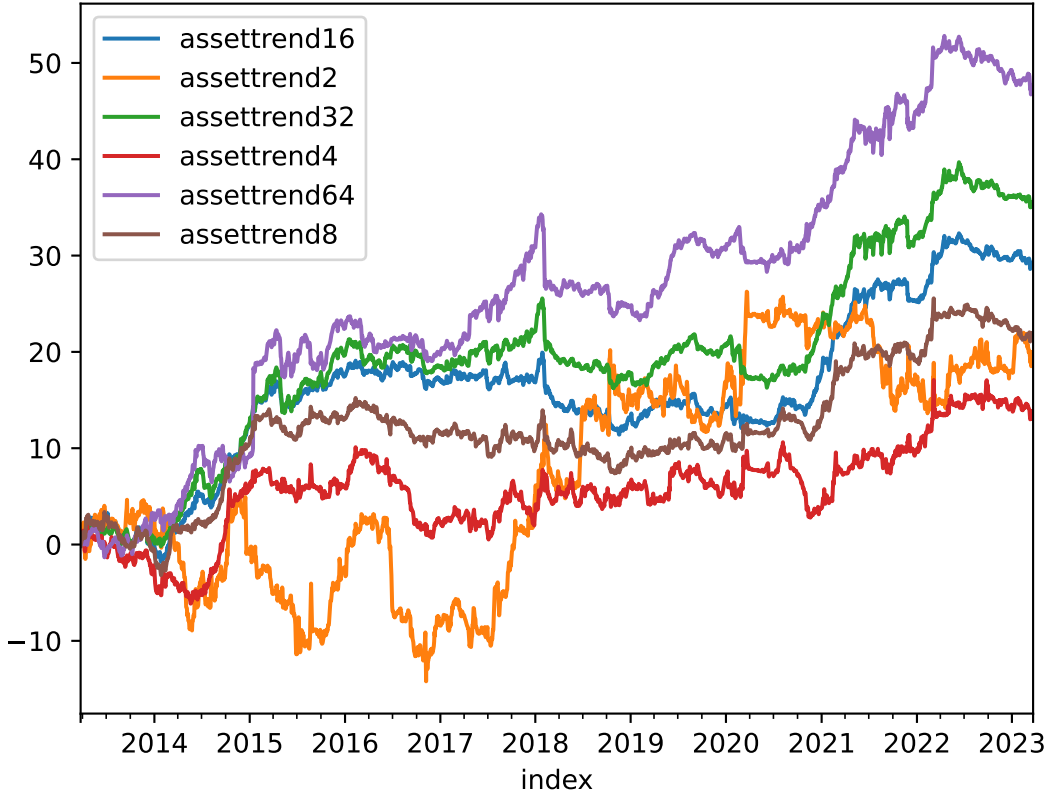ann. std {'assettrend16': 3.424, 'assettrend2': 7.071, 'assettrend32': 4.129, 'assettrend4': 4.859, 'assettrend64': 4.973, 'assettrend8': 3.513}
ann. SR {'assettrend16': 1.54, 'assettrend2': -0.31, 'assettrend32': 1.44, 'assettrend4': 0.25, 'assettrend64': 1.18, 'assettrend8': 0.9}

Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.875, 'assettrend2': 1.916, 'assettrend32': 3.49, 'assettrend4': 1.284, 'assettrend64': 4.638, 'assettrend8': 2.158}
ann. std {'assettrend16': 3.181, 'assettrend2': 8.238, 'assettrend32': 3.601, 'assettrend4': 4.822, 'assettrend64': 5.121, 'assettrend8': 3.448}
ann. SR {'assettrend16': 0.9, 'assettrend2': 0.23, 'assettrend32': 0.97, 'assettrend4': 0.27, 'assettrend64': 0.91, 'assettrend8': 0.63}
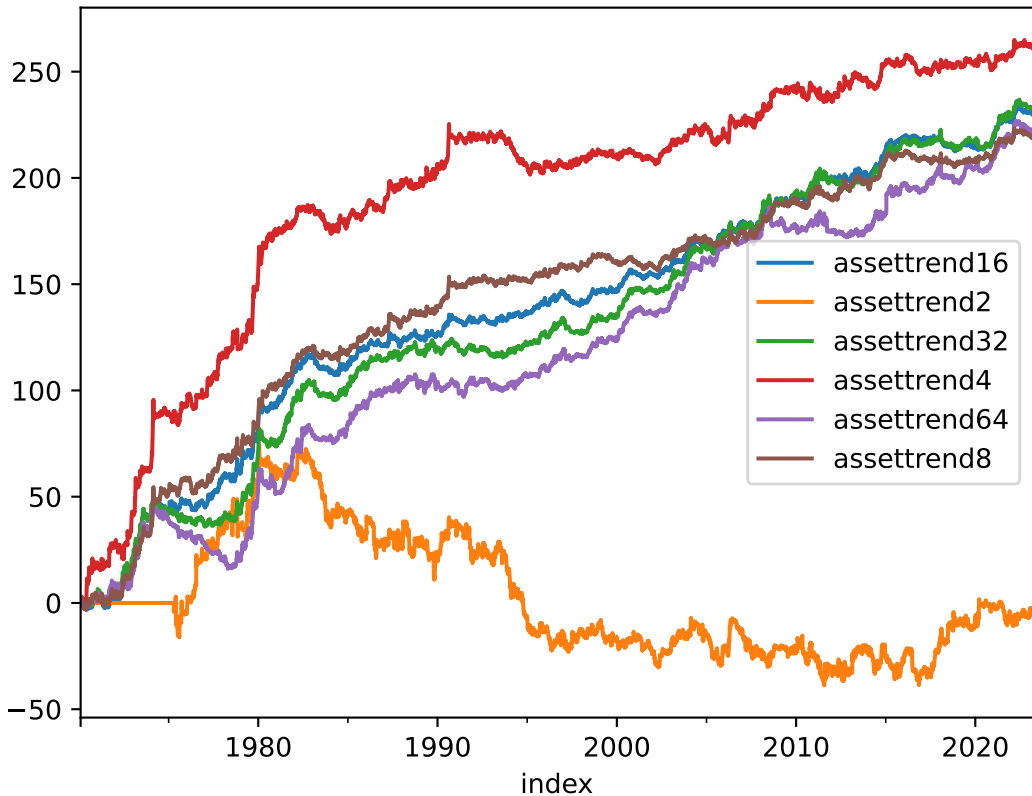
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.253, 'assettrend2': -0.091, 'assettrend32': 4.297, 'assettrend4': 4.819, 'assettrend64': 4.086, 'assettrend8': 4.057}
ann. std {'assettrend16': 4.311, 'assettrend2': 10.016, 'assettrend32': 4.505, 'assettrend4': 6.523, 'assettrend64': 4.997, 'assettrend8': 4.639}
ann. SR {'assettrend16': 0.99, 'assettrend2': -0.01, 'assettrend32': 0.95, 'assettrend4': 0.74, 'assettrend64': 0.82, 'assettrend8': 0.87}
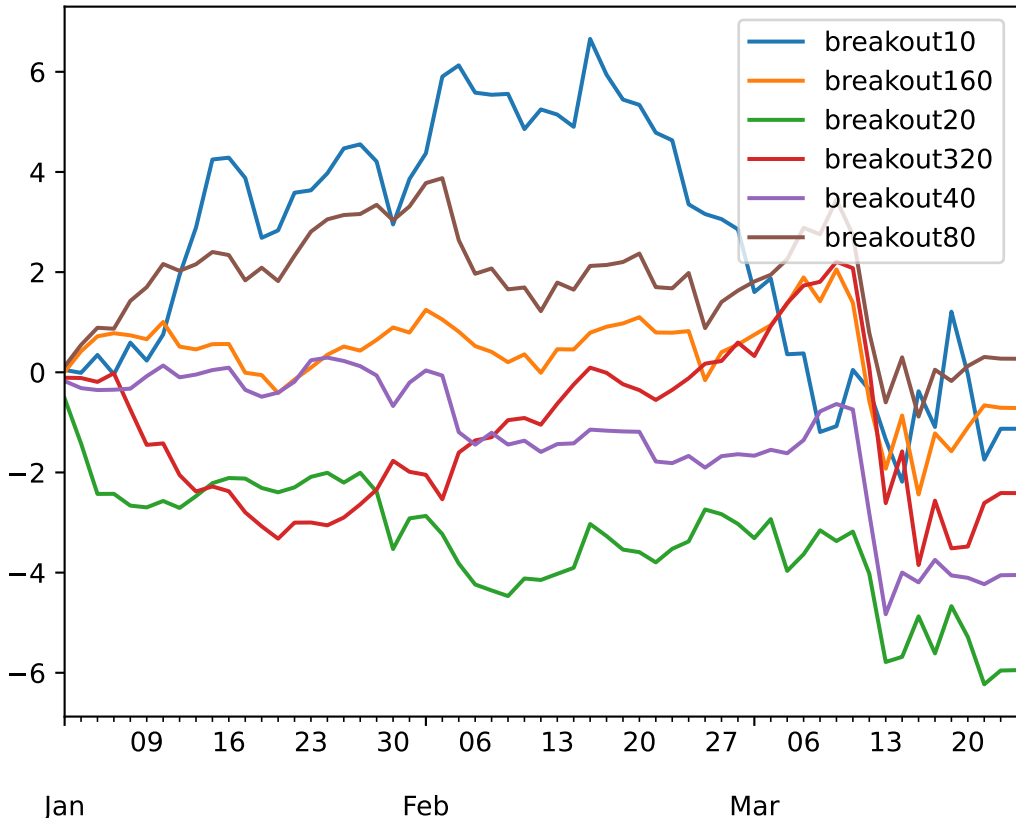
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': -4.892, 'breakout160': -3.093, 'breakout20': -25.805, 'breakout320': -10.467, 'breakout40': -17.565, 'breakout80': 1.174}
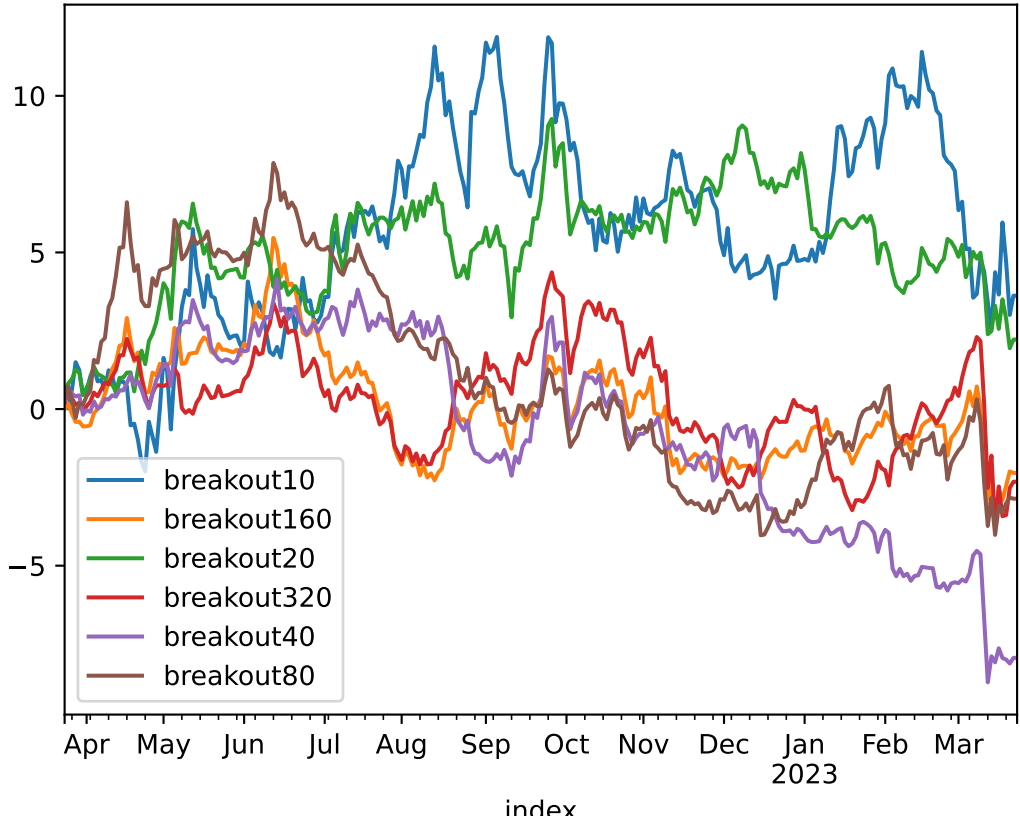ann. std {'breakout10': 13.824, 'breakout160': 8.597, 'breakout20': 8.146, 'breakout320': 10.802, 'breakout40': 7.602, 'breakout80': 8.913}
ann. SR {'breakout10': -0.35, 'breakout160': -0.36, 'breakout20': -3.17, 'breakout320': -0.97, 'breakout40': -2.31, 'breakout80': 0.13}
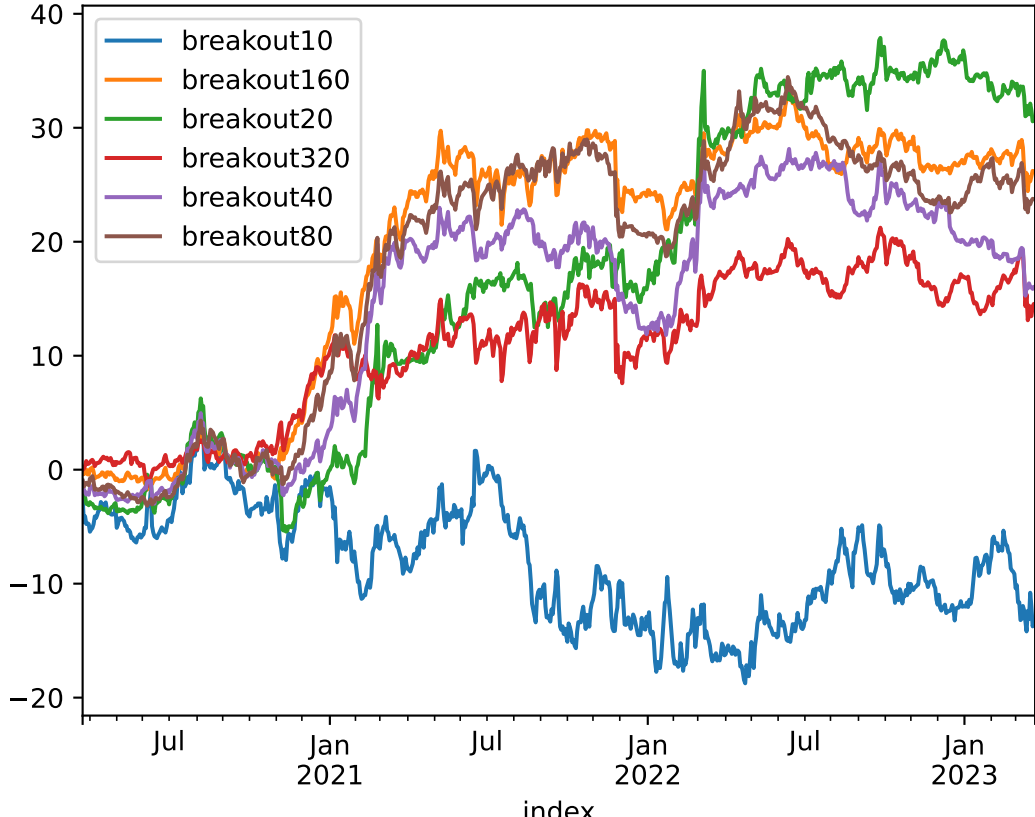
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 3.55, 'breakout160': -2.004, 'breakout20': 2.182, 'breakout320': -2.275, 'breakout40': -7.788, 'breakout80': -2.808}
ann. std {'breakout10': 12.36, 'breakout160': 7.048, 'breakout20': 8.545, 'breakout320': 7.469, 'breakout40': 7.017, 'breakout80': 7.389}
ann. SR {'breakout10': 0.29, 'breakout160': -0.28, 'breakout20': 0.26, 'breakout320': -0.3, 'breakout40': -1.11, 'breakout80': -0.38}
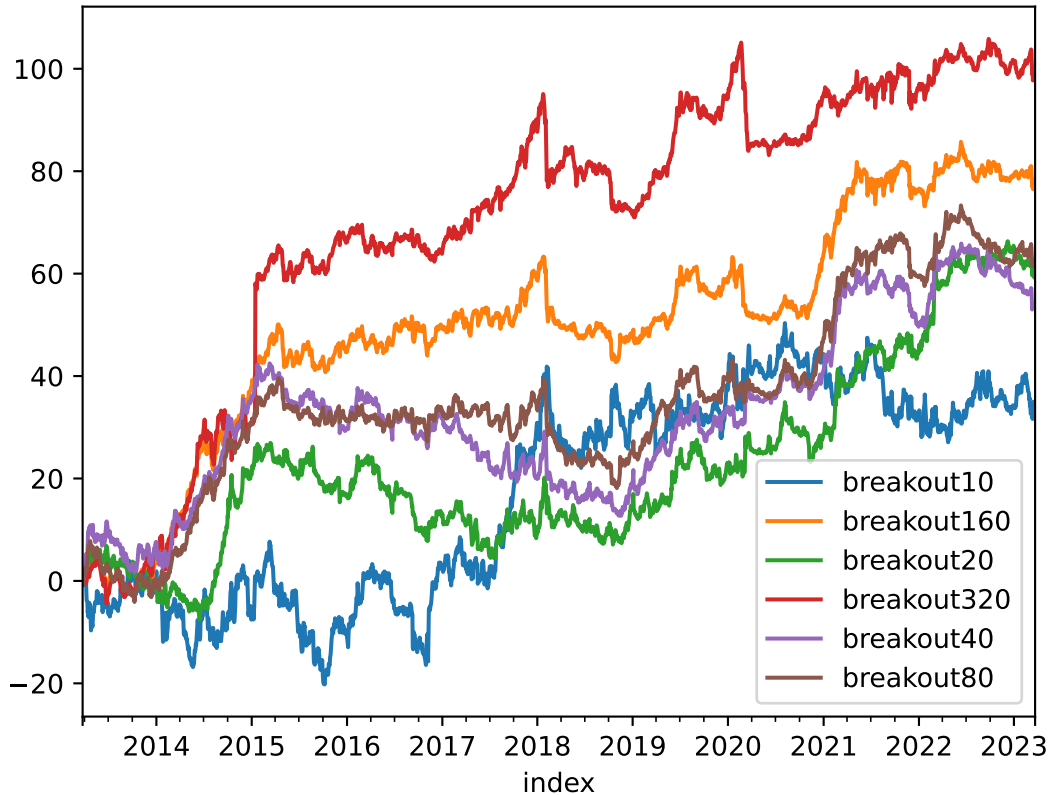
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -4.294, 'breakout160': 8.555, 'breakout20': 10.085, 'breakout320': 4.756, 'breakout40': 5.246, 'breakout80': 7.76}
ann. std {'breakout10': 13.603, 'breakout160': 9.17, 'breakout20': 10.807, 'breakout320': 9.872, 'breakout40': 9.361, 'breakout80': 8.923}
ann. SR {'breakout10': -0.32, 'breakout160': 0.93, 'breakout20': 0.93, 'breakout320': 0.48, 'breakout40': 0.56, 'breakout80': 0.87}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.207, 'breakout160': 7.677, 'breakout20': 5.838, 'breakout320': 9.729, 'breakout40': 5.277, 'breakout80': 6.143}
ann. std {'breakout10': 15.634, 'breakout160': 8.798, 'breakout20': 10.864, 'breakout320': 12.821, 'breakout40': 9.374, 'breakout80': 8.711}
ann. SR {'breakout10': 0.21, 'breakout160': 0.87, 'breakout20': 0.54, 'breakout320': 0.76, 'breakout40': 0.56, 'breakout80': 0.71}
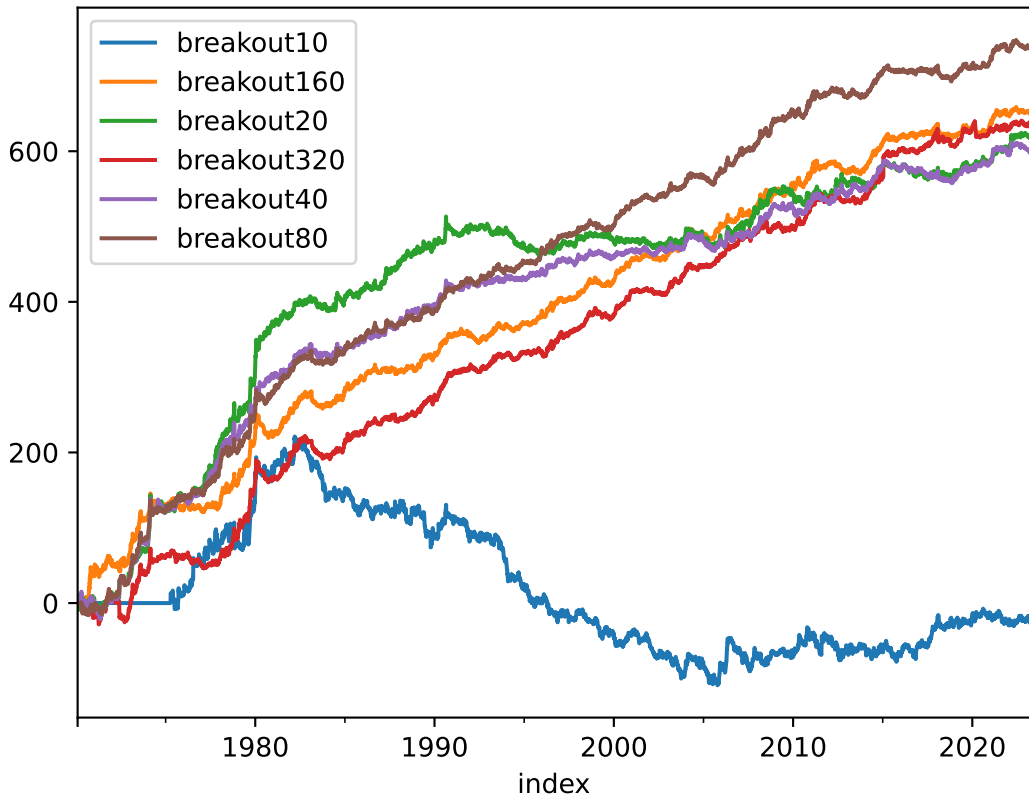
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.463, 'breakout160': 12.027, 'breakout20': 11.404, 'breakout320': 11.707, 'breakout40': 11.057, 'breakout80': 13.612}
ann. std {'breakout10': 20.753, 'breakout160': 11.528, 'breakout20': 14.828, 'breakout320': 12.079, 'breakout40': 12.114, 'breakout80': 11.725}
ann. SR {'breakout10': -0.02, 'breakout160': 1.04, 'breakout20': 0.77, 'breakout320': 0.97, 'breakout40': 0.91, 'breakout80': 1.16}
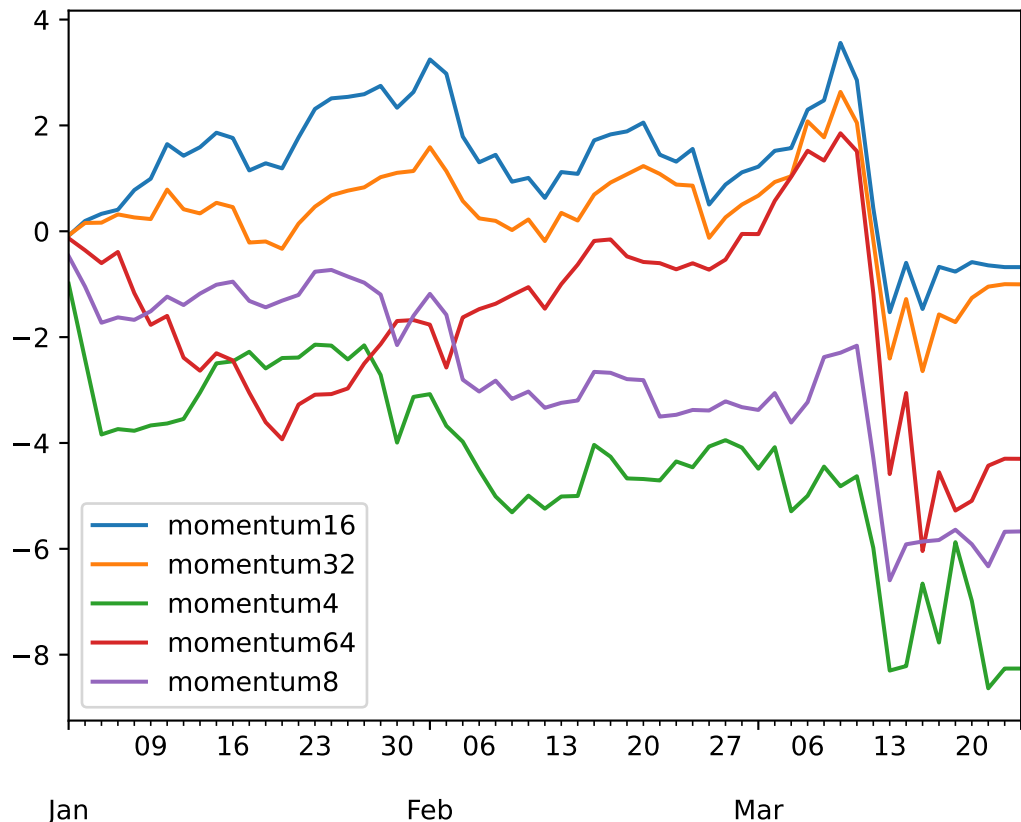
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -2.939, 'momentum32': -4.351, 'momentum4': -35.85, 'momentum64': -18.655, 'momentum8': -24.608}
ann. std {'momentum16': 9.752, 'momentum32': 9.684, 'momentum4': 11.74, 'momentum64': 13.437, 'momentum8': 8.837}
ann. SR {'momentum16': -0.3, 'momentum32': -0.45, 'momentum4': -3.05, 'momentum64': -1.39, 'momentum8': -2.78}
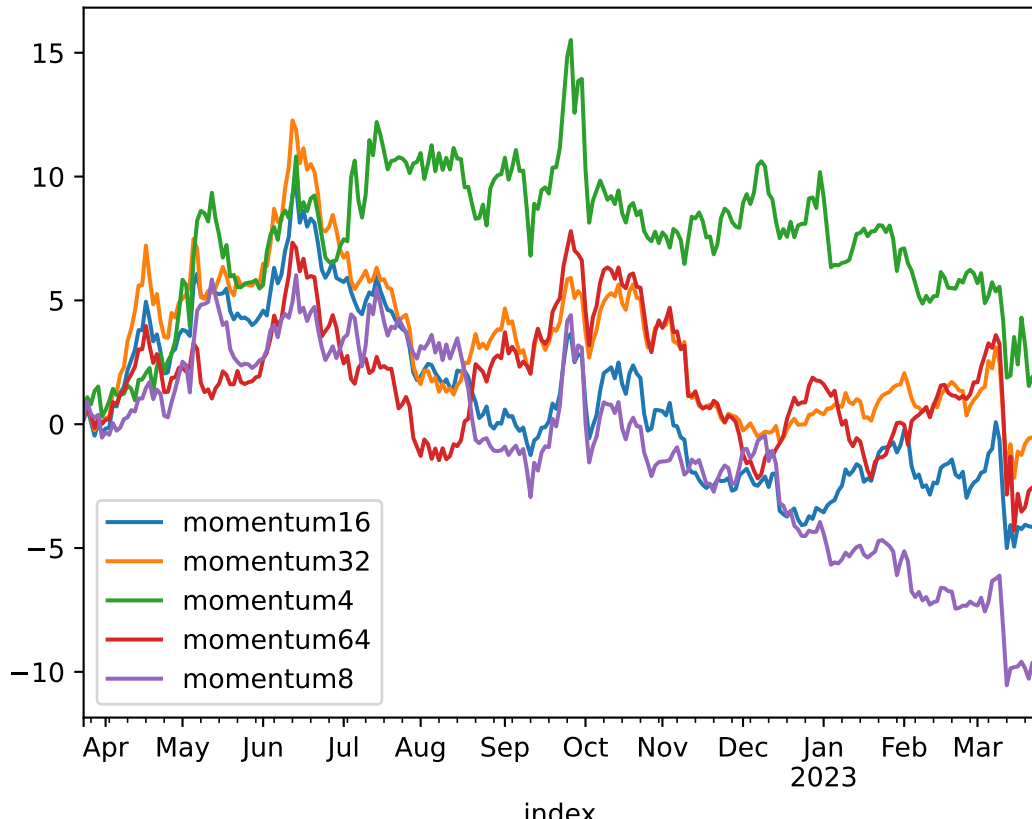
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -4.073, 'momentum32': -0.519, 'momentum4': 1.881, 'momentum64': -2.505, 'momentum8': -9.435}
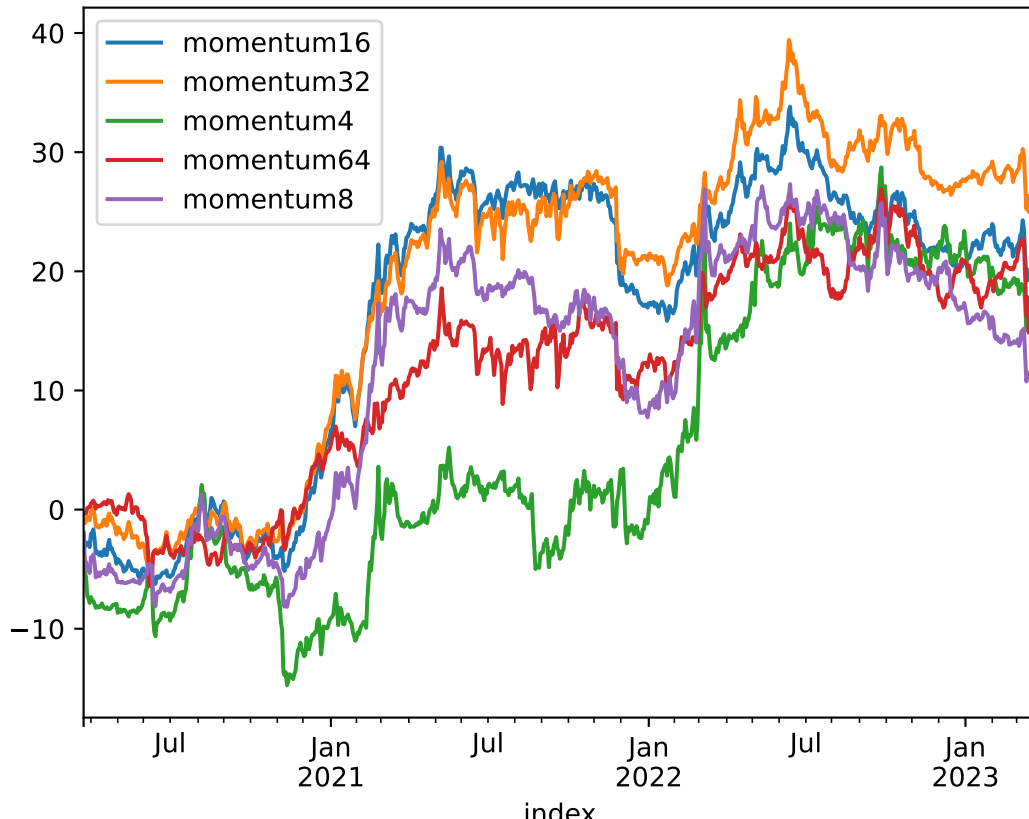ann. std {'momentum16': 9.065, 'momentum32': 9.701, 'momentum4': 13.331, 'momentum64': 10.311, 'momentum8': 9.943}
ann. SR {'momentum16': -0.45, 'momentum32': -0.05, 'momentum4': 0.14, 'momentum64': -0.24, 'momentum8': -0.95}
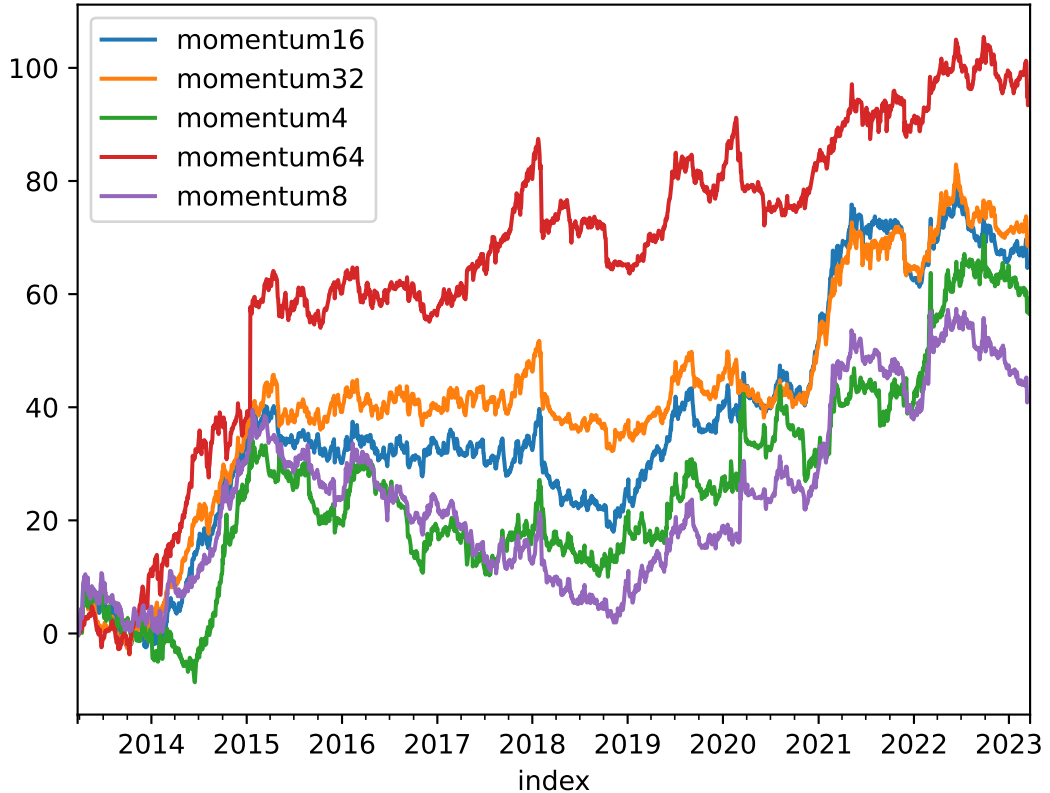
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 6.555, 'momentum32': 8.705, 'momentum4': 4.944, 'momentum64': 5.422, 'momentum8': 3.818}
ann. std {'momentum16': 10.322, 'momentum32': 10.469, 'momentum4': 14.399, 'momentum64': 10.831, 'momentum8': 11.515}
ann. SR {'momentum16': 0.64, 'momentum32': 0.83, 'momentum4': 0.34, 'momentum64': 0.5, 'momentum8': 0.33}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 6.427, 'momentum32': 6.881, 'momentum4': 5.575, 'momentum64': 9.334, 'momentum8': 4.098}
ann. std {'momentum16': 9.697, 'momentum32': 9.241, 'momentum4': 13.31, 'momentum64': 11.695, 'momentum8': 10.846}
ann. SR {'momentum16': 0.66, 'momentum32': 0.74, 'momentum4': 0.42, 'momentum64': 0.8, 'momentum8': 0.38}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.936, 'momentum32': 13.561, 'momentum4': 13.62, 'momentum64': 12.699, 'momentum8': 11.977}
ann. std {'momentum16': 13.076, 'momentum32': 12.609, 'momentum4': 17.771, 'momentum64': 12.31, 'momentum8': 14.334}
ann. SR {'momentum16': 1.07, 'momentum32': 1.08, 'momentum4': 0.77, 'momentum64': 1.03, 'momentum8': 0.84}
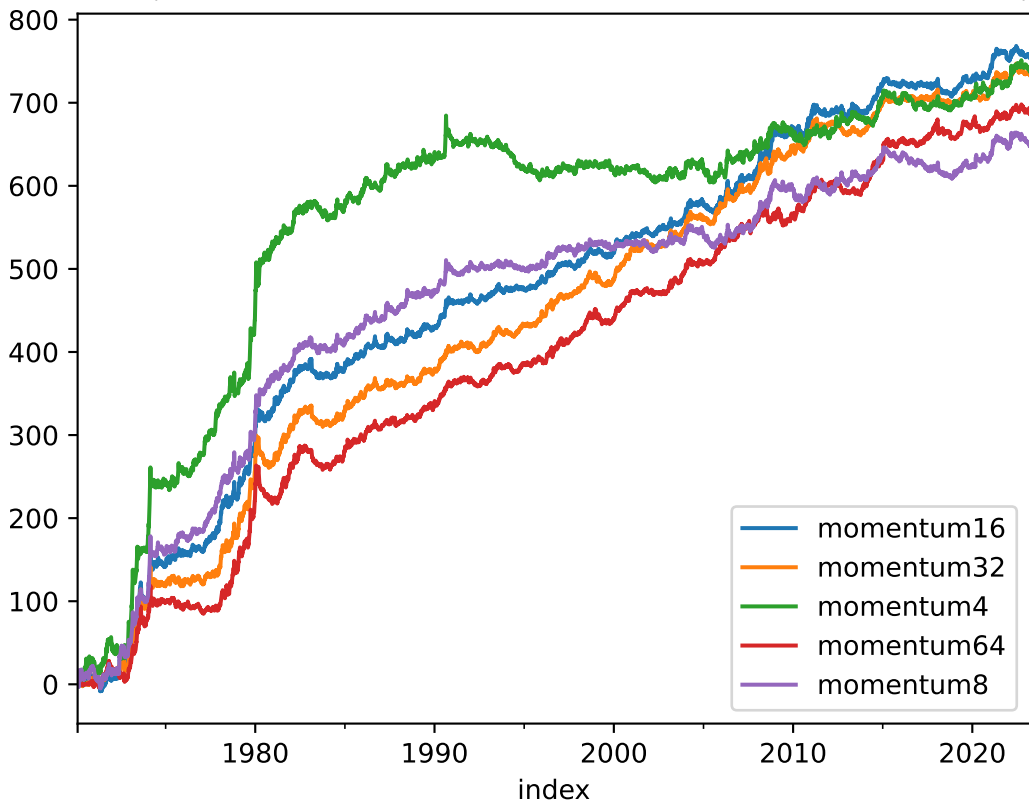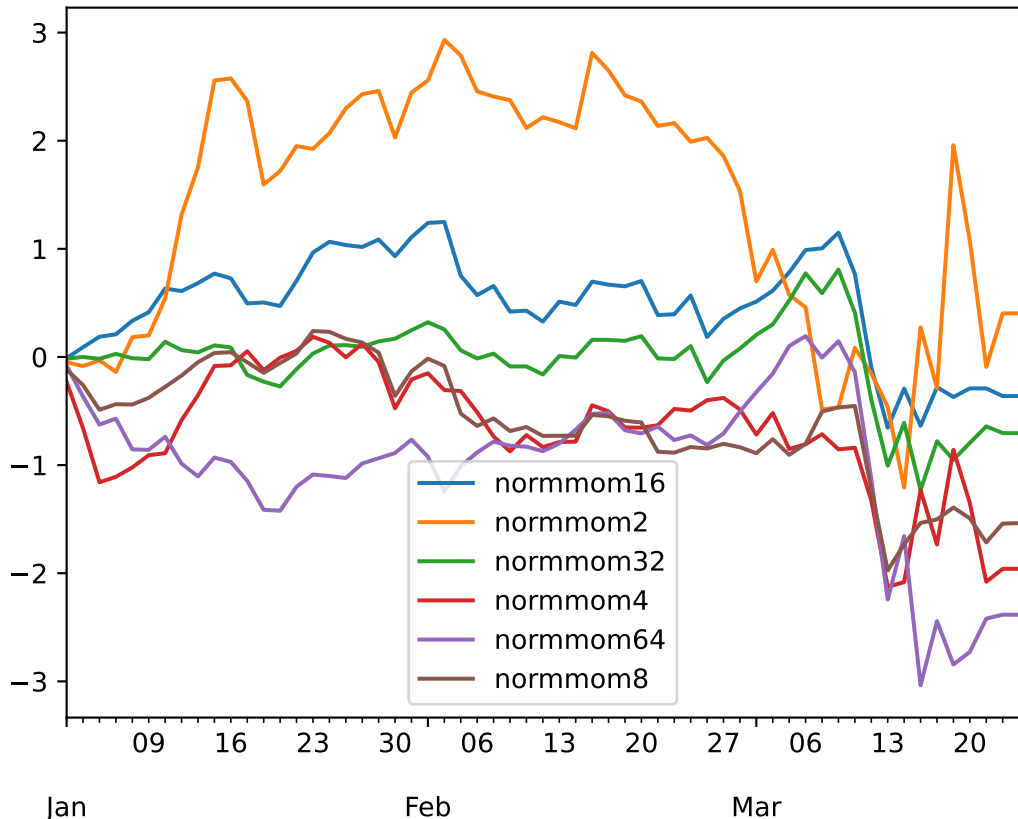
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -1.569, 'normmom2': 1.75, 'normmom32': -3.058, 'normmom4': -8.501, 'normmom64': -10.344, 'normmom8': -6.67}
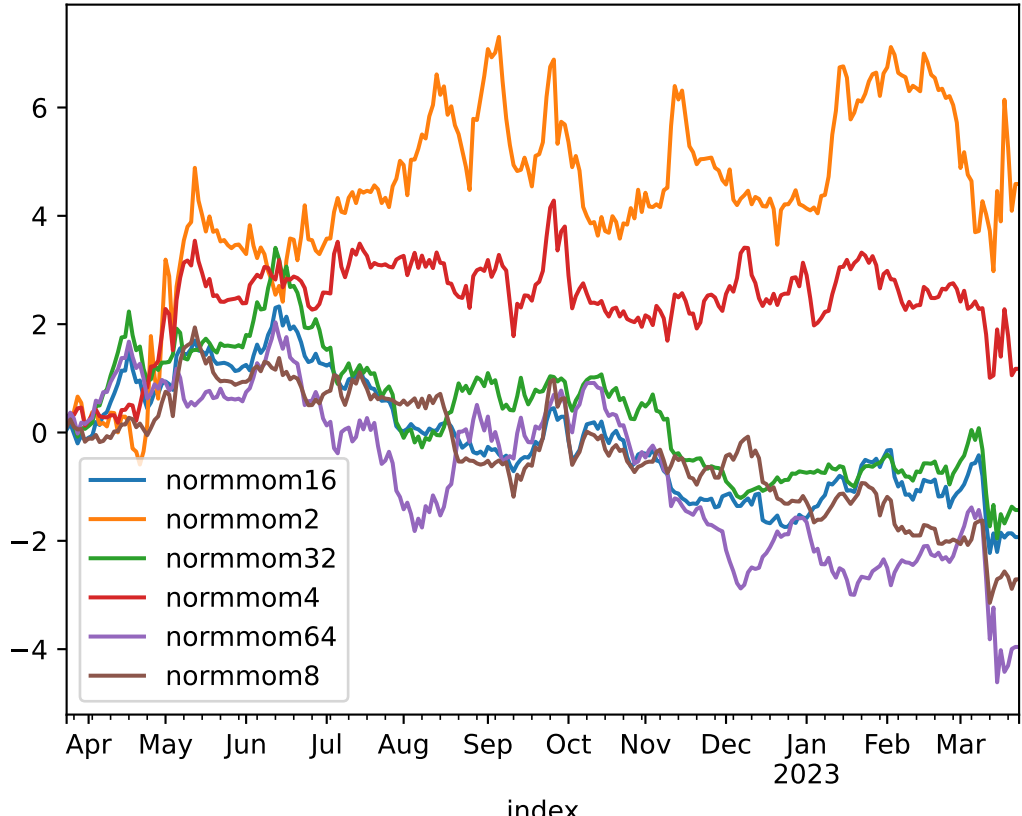ann. std {'normmom16': 3.533, 'normmom2': 8.611, 'normmom32': 3.477, 'normmom4': 4.728, 'normmom64': 5.232, 'normmom8': 3.164}
ann. SR {'normmom16': -0.44, 'normmom2': 0.2, 'normmom32': -0.88, 'normmom4': -1.8, 'normmom64': -1.98, 'normmom8': -2.11}

Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -1.895, 'normmom2': 4.5, 'normmom32': -1.405, 'normmom4': 1.153, 'normmom64': -3.884, 'normmom8': -2.657}
ann. std {'normmom16': 2.72, 'normmom2': 7.032, 'normmom32': 3.04, 'normmom4': 4.306, 'normmom64': 3.837, 'normmom8': 2.928}
ann. SR {'normmom16': -0.7, 'normmom2': 0.64, 'normmom32': -0.46, 'normmom4': 0.27, 'normmom64': -1.01, 'normmom8': -0.91}
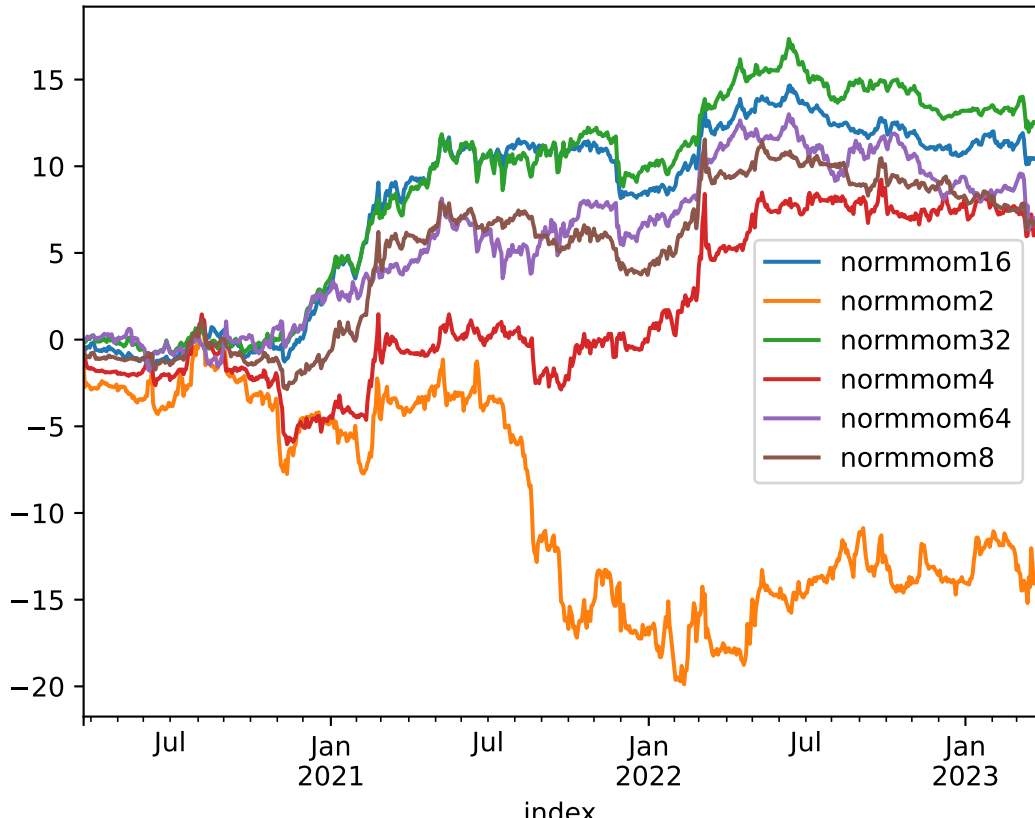
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.401, 'normmom2': -4.441, 'normmom32': 4.088, 'normmom4': 2.002, 'normmom64': 2.292, 'normmom8': 2.217}
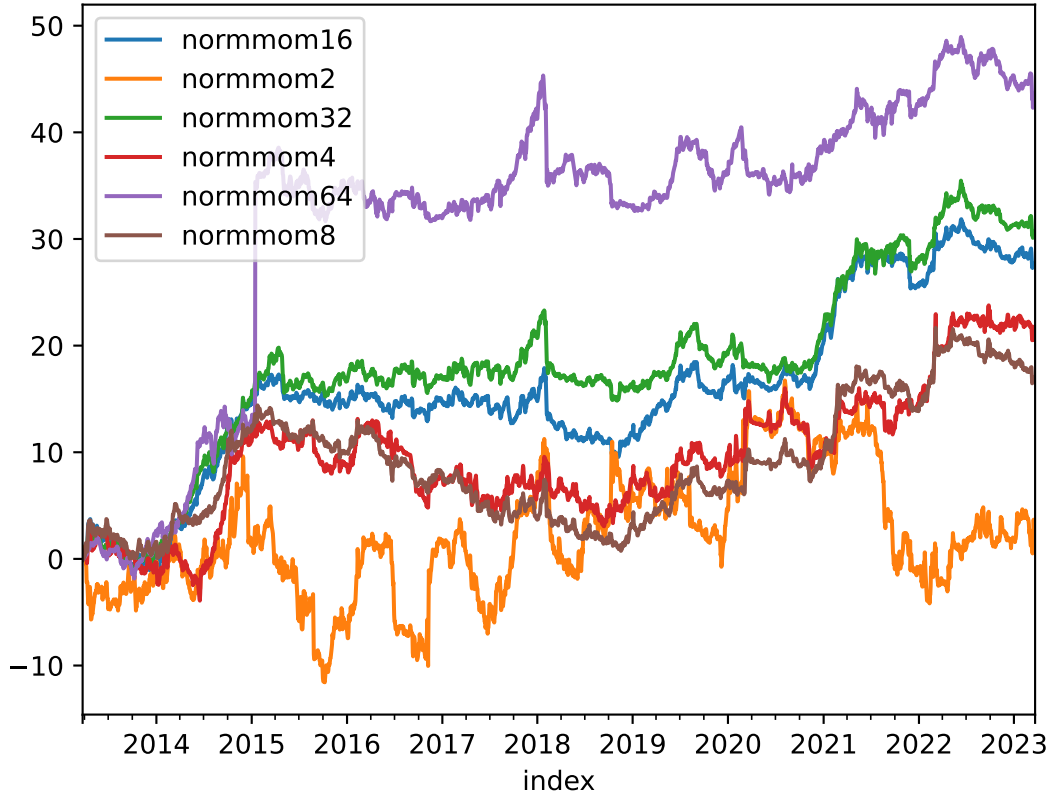ann. std {'normmom16': 3.526, 'normmom2': 7.799, 'normmom32': 3.894, 'normmom4': 5.255, 'normmom64': 4.271, 'normmom8': 3.901}
ann. SR {'normmom16': 0.96, 'normmom2': -0.57, 'normmom32': 1.05, 'normmom4': 0.38, 'normmom64': 0.54, 'normmom8': 0.57}
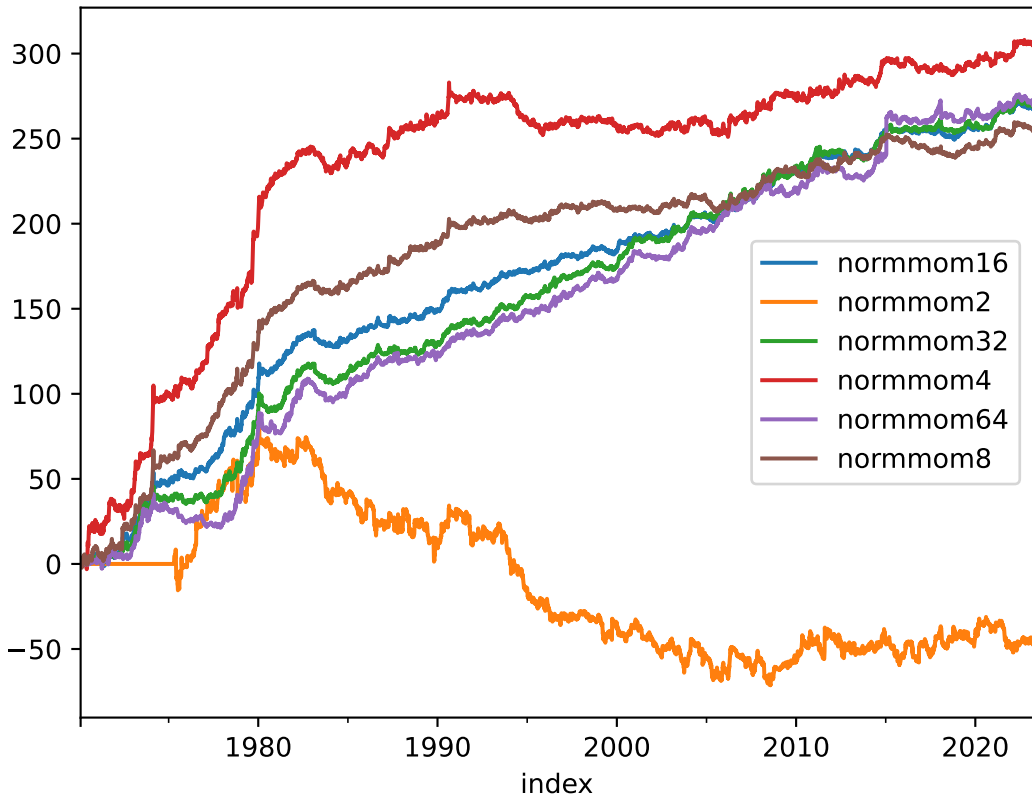
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.708, 'normmom2': 0.208, 'normmom32': 3.006, 'normmom4': 2.028, 'normmom64': 4.215, 'normmom8': 1.658}
ann. std {'normmom16': 3.484, 'normmom2': 9.023, 'normmom32': 3.612, 'normmom4': 5.319, 'normmom64': 8.087, 'normmom8': 3.881}
ann. SR {'normmom16': 0.78, 'normmom2': 0.02, 'normmom32': 0.83, 'normmom4': 0.38, 'normmom64': 0.52, 'normmom8': 0.43}

Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.94, 'normmom2': -0.845, 'normmom32': 4.968, 'normmom4': 5.631, 'normmom64': 4.988, 'normmom8': 4.708}
ann. std {'normmom16': 4.541, 'normmom2': 11.173, 'normmom32': 4.605, 'normmom4': 7.339, 'normmom64': 5.821, 'normmom8': 5.364}
ann. SR {'normmom16': 1.09, 'normmom2': -0.08, 'normmom32': 1.08, 'normmom4': 0.77, 'normmom64': 0.86, 'normmom8': 0.88}
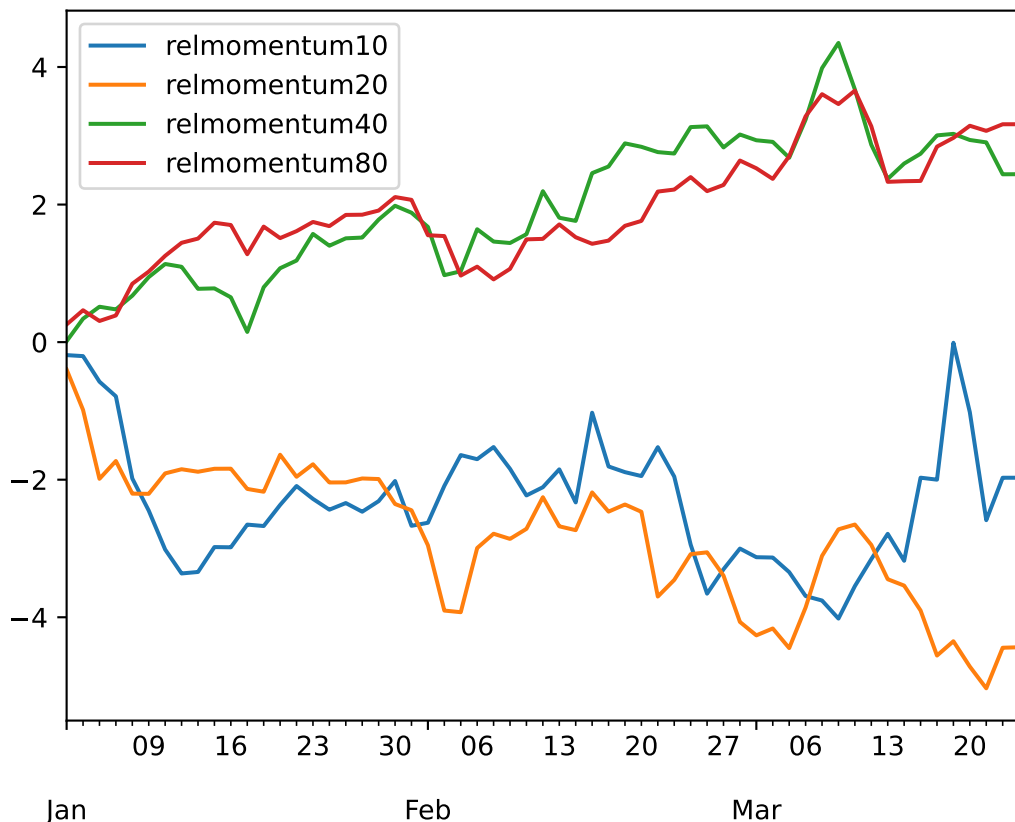
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -8.554, 'relmomentum20': -19.249, 'relmomentum40': 10.594, 'relmomentum80': 13.745}
ann. std {'relmomentum10': 9.146, 'relmomentum20': 6.709, 'relmomentum40': 5.381, 'relmomentum80': 4.252}
ann. SR {'relmomentum10': -0.94, 'relmomentum20': -2.87, 'relmomentum40': 1.97, 'relmomentum80': 3.23}
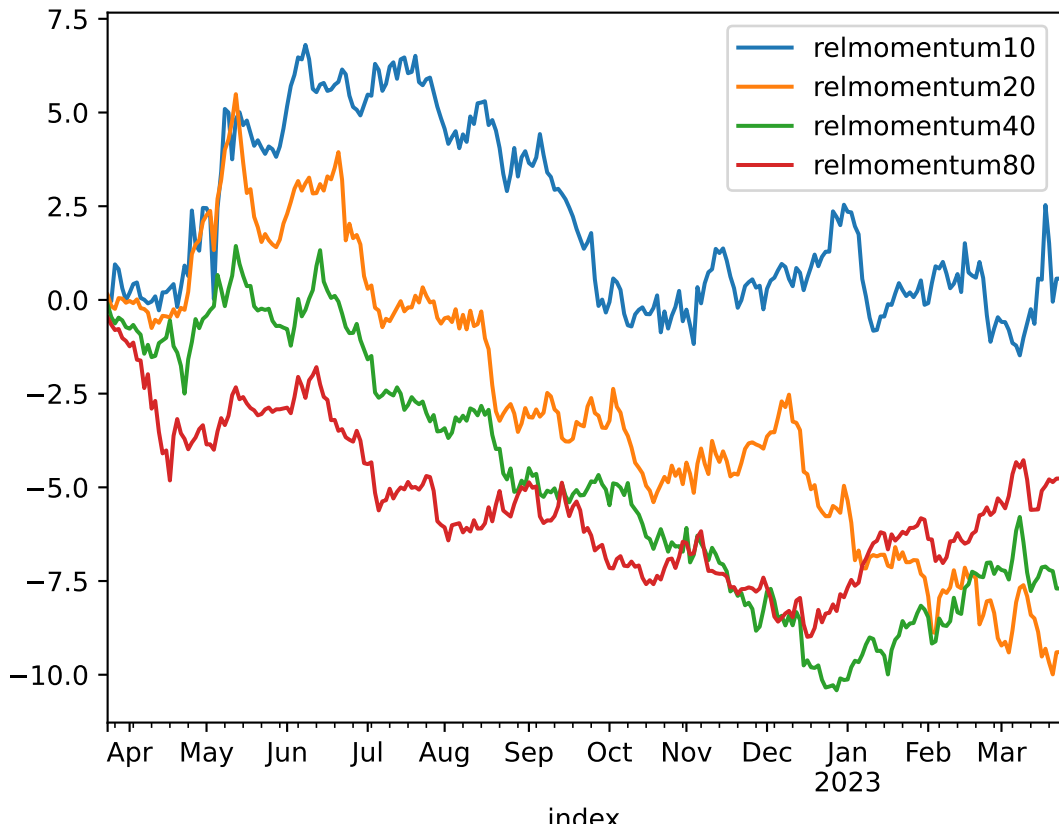
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': 0.557, 'relmomentum20': -9.214, 'relmomentum40': -7.552, 'relmomentum80': -4.674}
ann. std {'relmomentum10': 8.393, 'relmomentum20': 6.469, 'relmomentum40': 5.36, 'relmomentum80': 4.84}
ann. SR {'relmomentum10': 0.07, 'relmomentum20': -1.42, 'relmomentum40': -1.41, 'relmomentum80': -0.97}
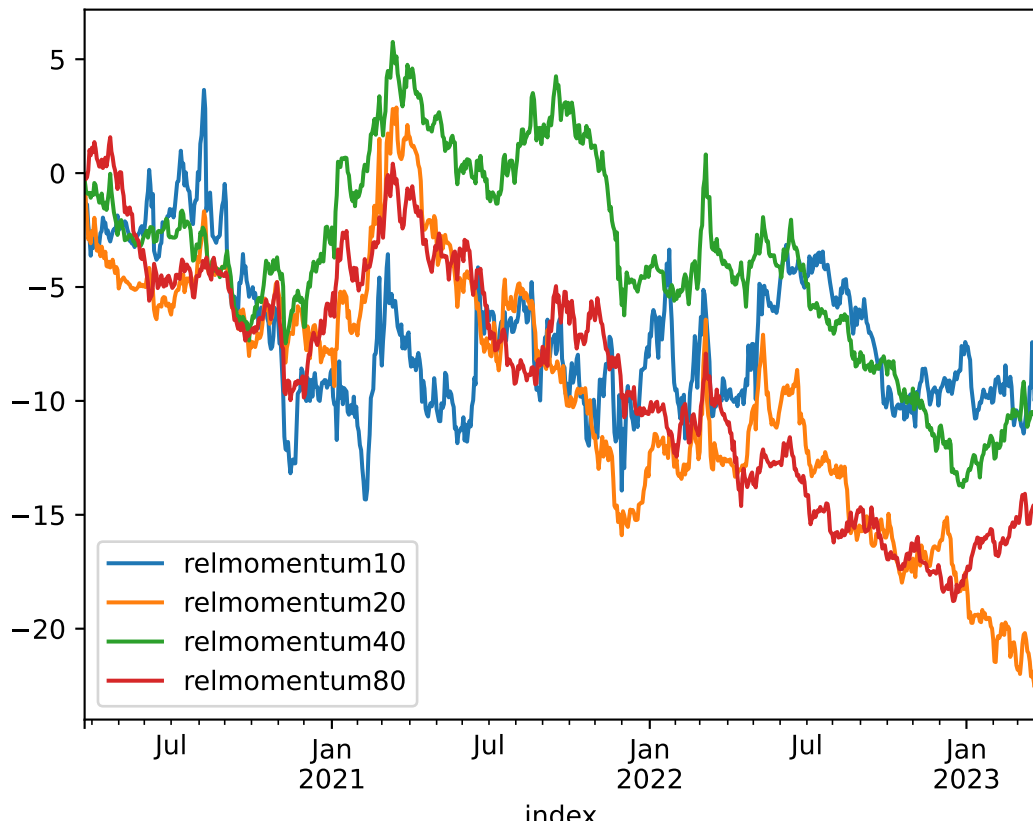
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -3.068, 'relmomentum20': -7.185, 'relmomentum40': -3.619, 'relmomentum80': -4.762}
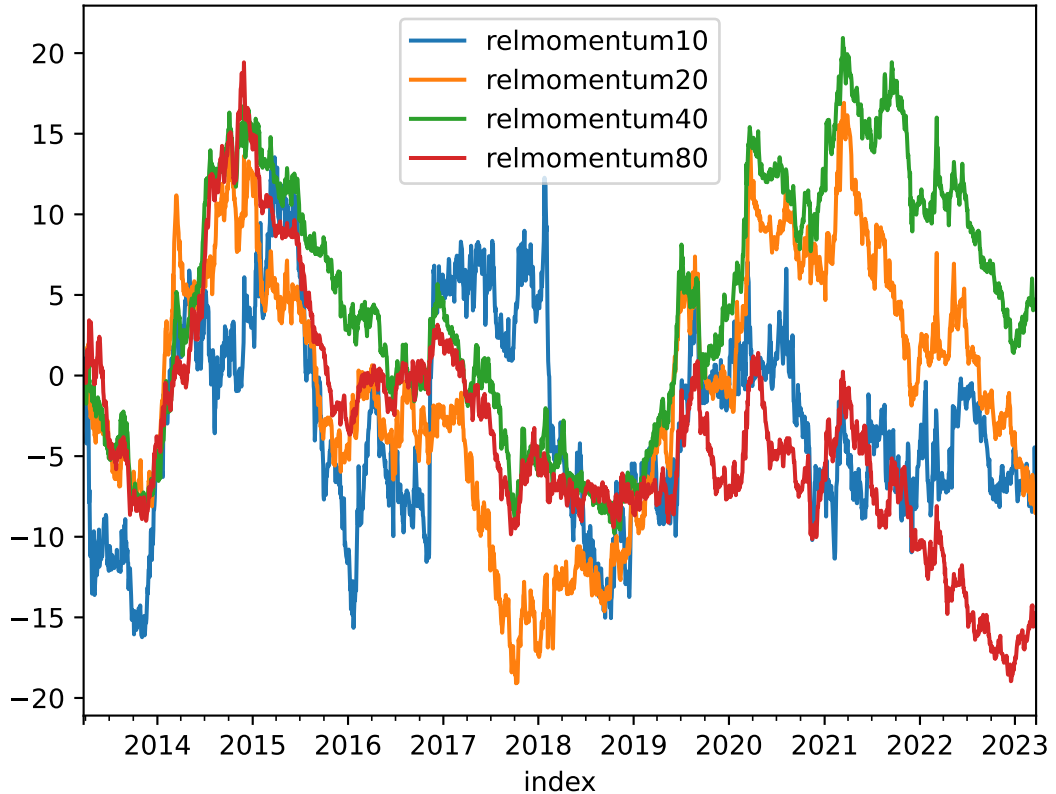ann. std {'relmomentum10': 11.449, 'relmomentum20': 8.191, 'relmomentum40': 6.765, 'relmomentum80': 6.22}
ann. SR {'relmomentum10': -0.27, 'relmomentum20': -0.88, 'relmomentum40': -0.53, 'relmomentum80': -0.77}

Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.629, 'relmomentum20': -0.779, 'relmomentum40': 0.404, 'relmomentum80': -1.446}
ann. std {'relmomentum10': 12.924, 'relmomentum20': 8.464, 'relmomentum40': 6.941, 'relmomentum80': 6.32}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': -0.09, 'relmomentum40': 0.06, 'relmomentum80': -0.23}
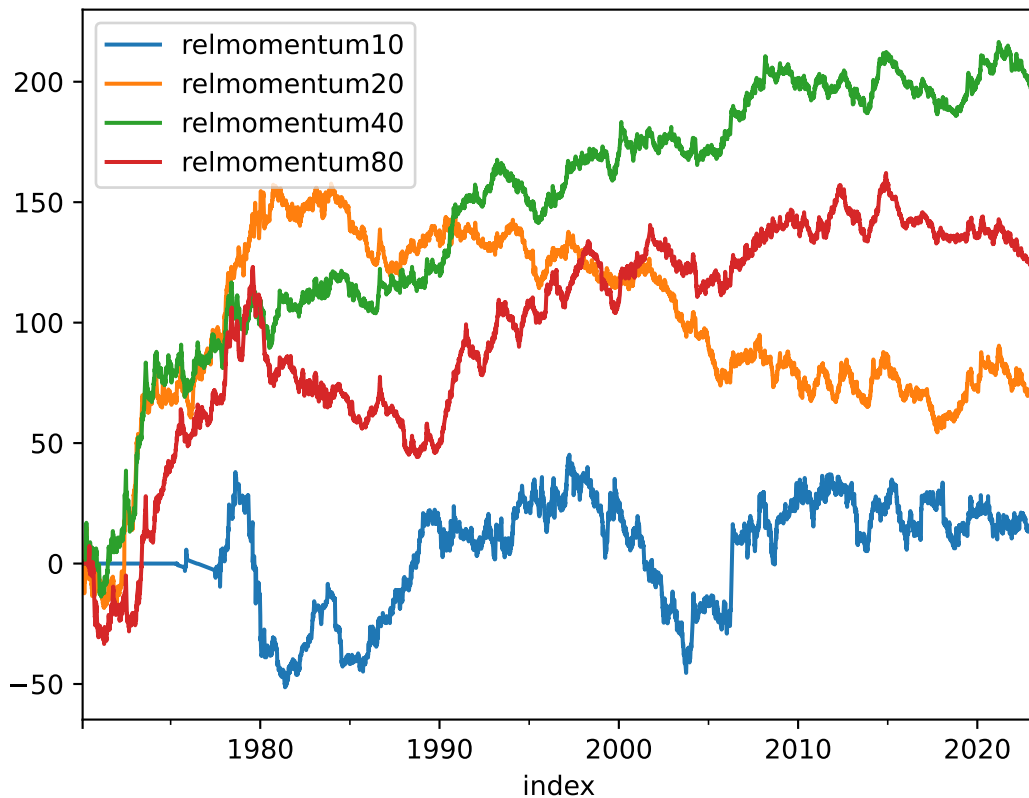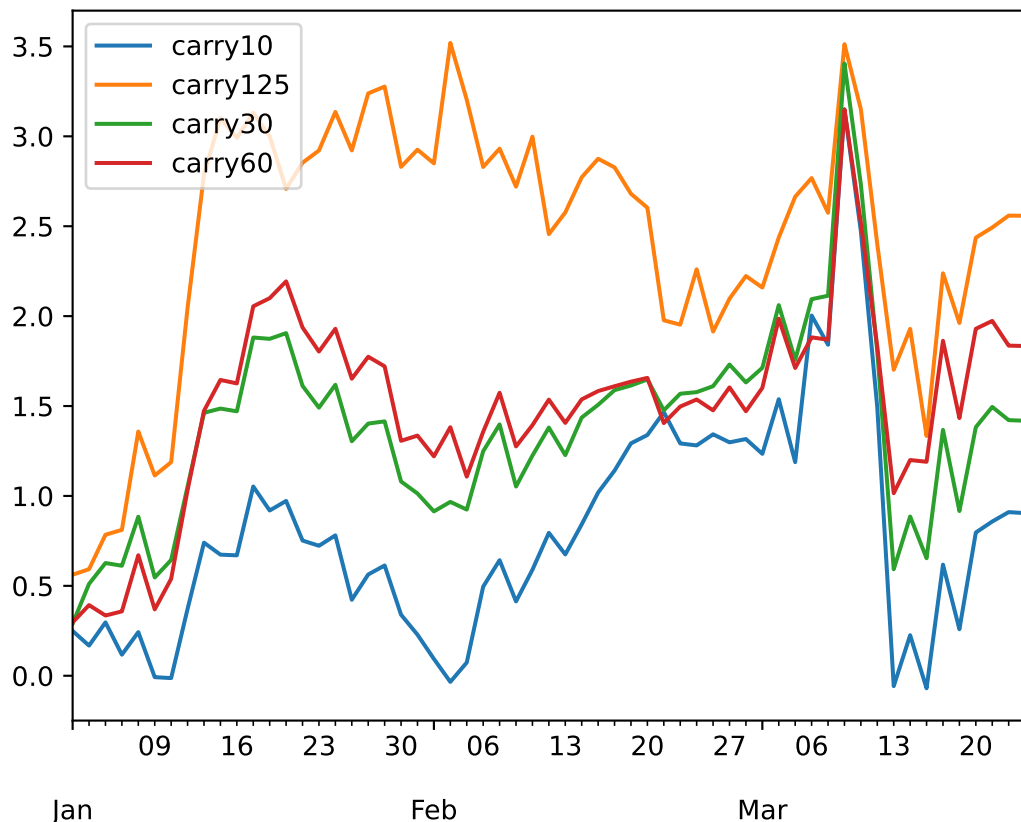
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.276, 'relmomentum20': 1.211, 'relmomentum40': 3.688, 'relmomentum80': 2.363}
ann. std {'relmomentum10': 13.402, 'relmomentum20': 10.397, 'relmomentum40': 9.574, 'relmomentum80': 9.721}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.12, 'relmomentum40': 0.39, 'relmomentum80': 0.24}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 3.924, 'carry125': 11.099, 'carry30': 6.153, 'carry60': 7.957}
ann. std {'carry10': 6.296, 'carry125': 6.017, 'carry30': 5.751, 'carry60': 5.219}
ann. SR {'carry10': 0.62, 'carry125': 1.84, 'carry30': 1.07, 'carry60': 1.52}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -5.106, 'carry125': -2.75, 'carry30': -3.63, 'carry60': -2.814}
ann. std {'carry10': 6.183, 'carry125': 7.052, 'carry30': 6.074, 'carry60': 6.145}
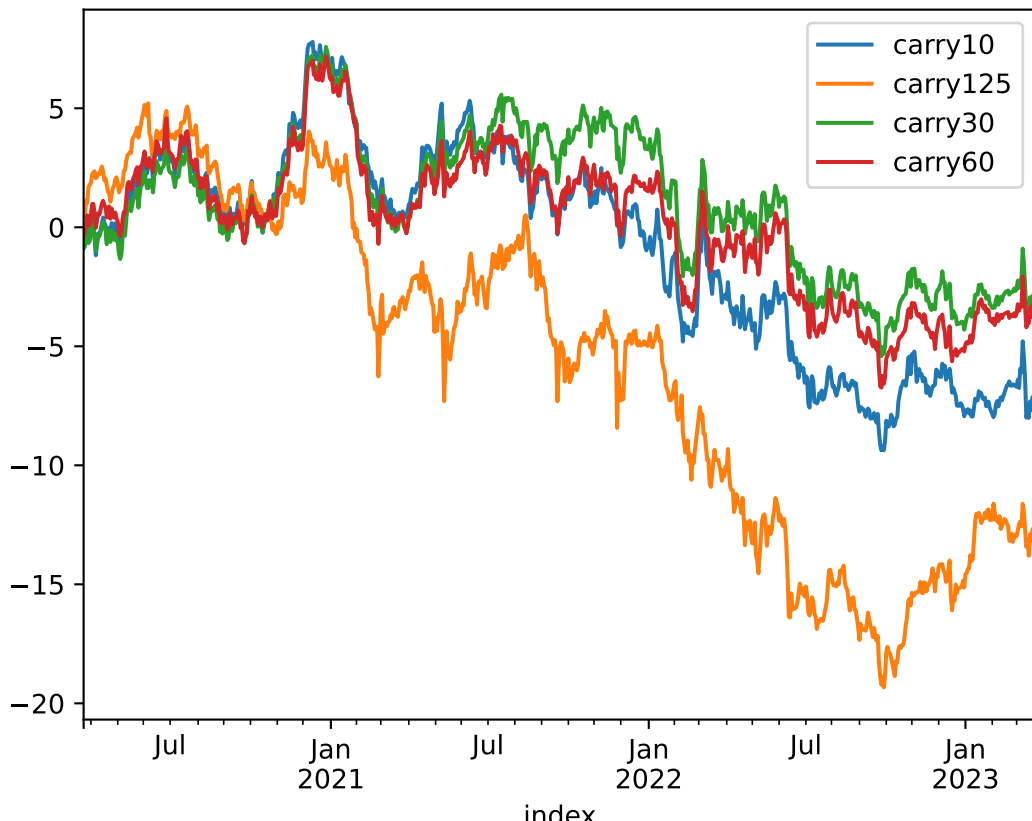ann. SR {'carry10': -0.83, 'carry125': -0.39, 'carry30': -0.6, 'carry60': -0.46}
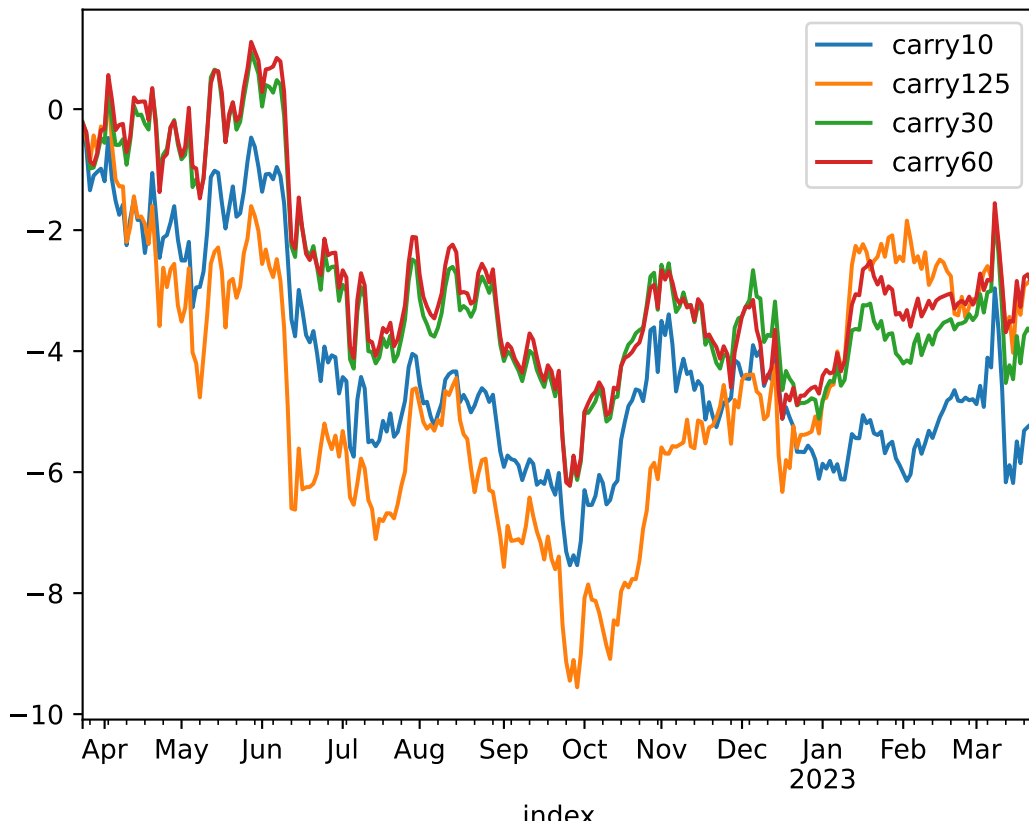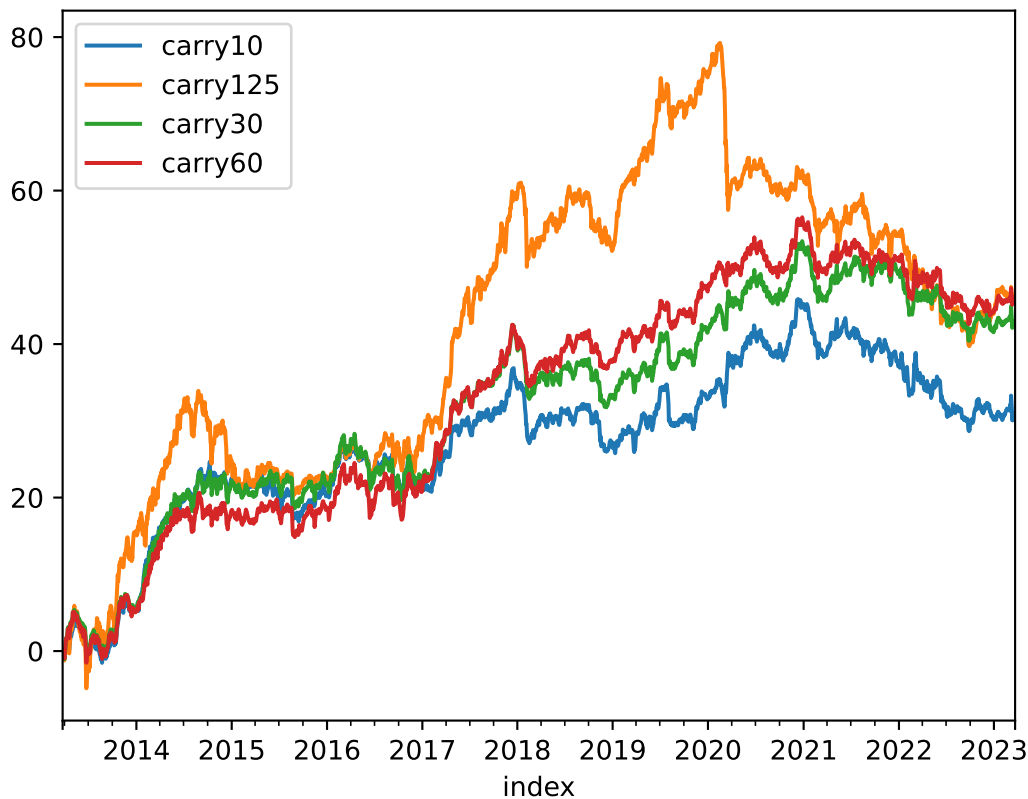
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -2.3, 'carry125': -4.111, 'carry30': -0.944, 'carry60': -1.106}
ann. std {'carry10': 6.457, 'carry125': 7.864, 'carry30': 6.365, 'carry60': 6.335}
ann. SR {'carry10': -0.36, 'carry125': -0.52, 'carry30': -0.15, 'carry60': -0.17}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.046, 'carry125': 4.562, 'carry30': 4.215, 'carry60': 4.509}
ann. std {'carry10': 6.203, 'carry125': 8.781, 'carry30': 6.294, 'carry60': 6.245}
ann. SR {'carry10': 0.49, 'carry125': 0.52, 'carry30': 0.67, 'carry60': 0.72}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.212, 'carry125': 7.516, 'carry30': 8.491, 'carry60': 8.224}
ann. std {'carry10': 11.092, 'carry125': 11.432, 'carry30': 11.14, 'carry60': 11.13}
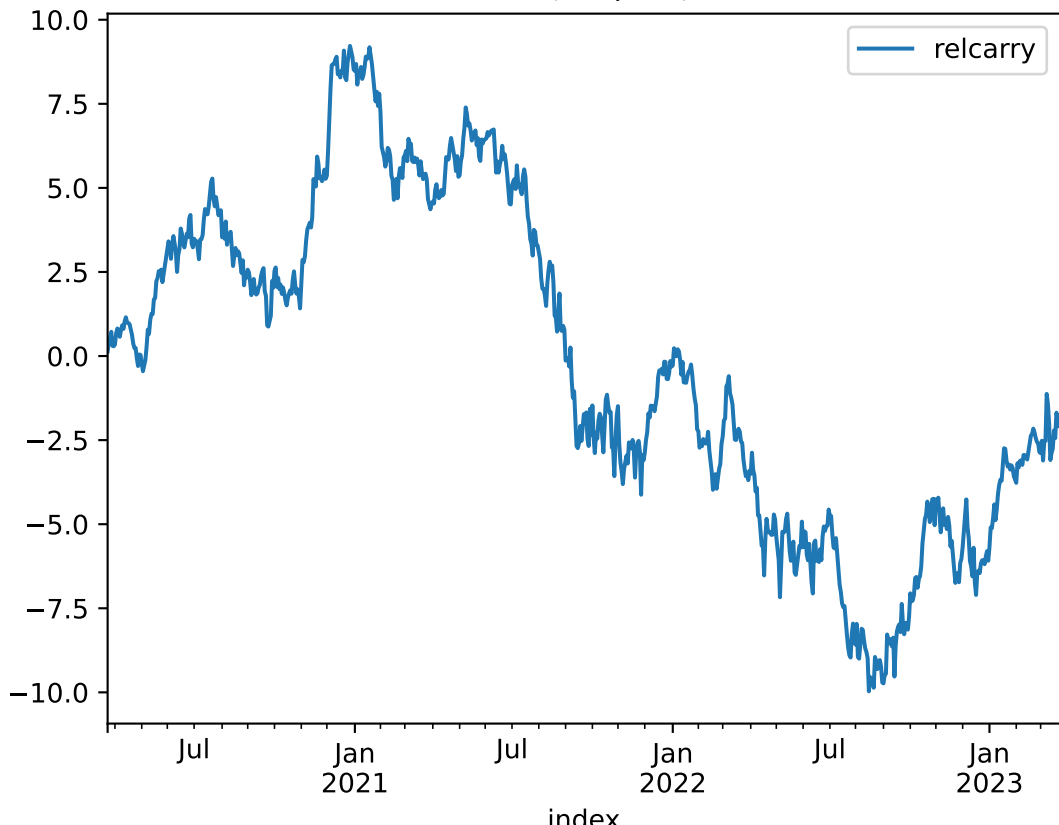ann. SR {'carry10': 0.74, 'carry125': 0.66, 'carry30': 0.76, 'carry60': 0.74}
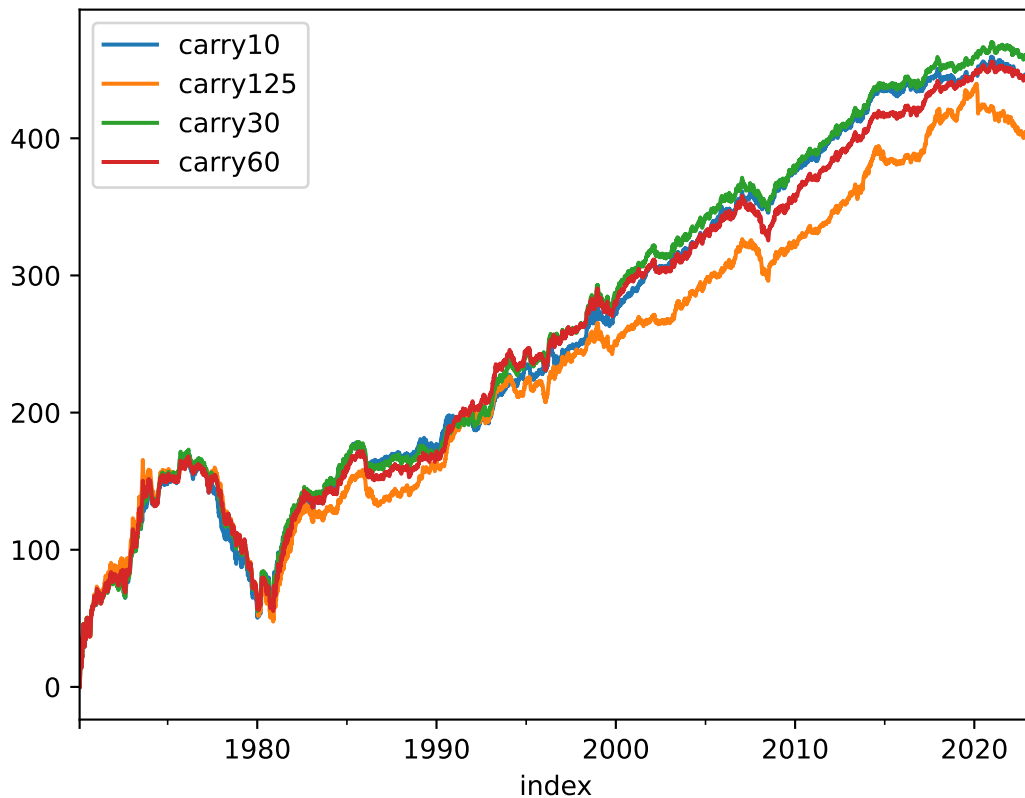
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 17.326}
ann. std {'relcarry': 5.98}
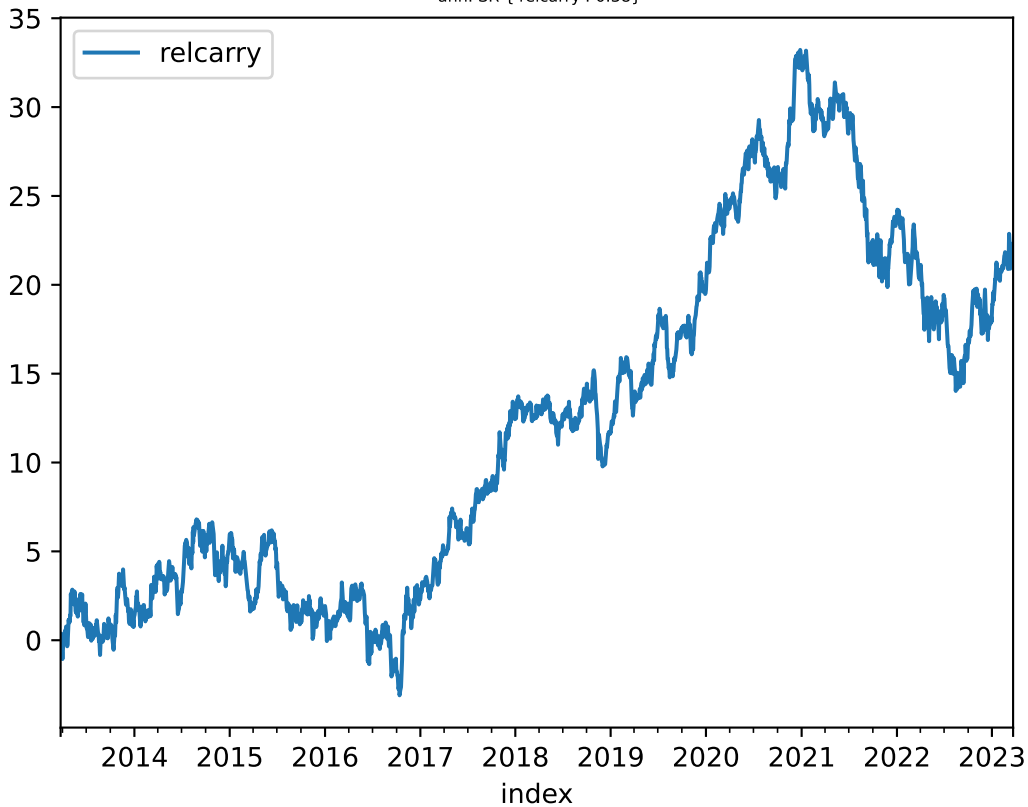ann. SR {'relcarry': 2.9}
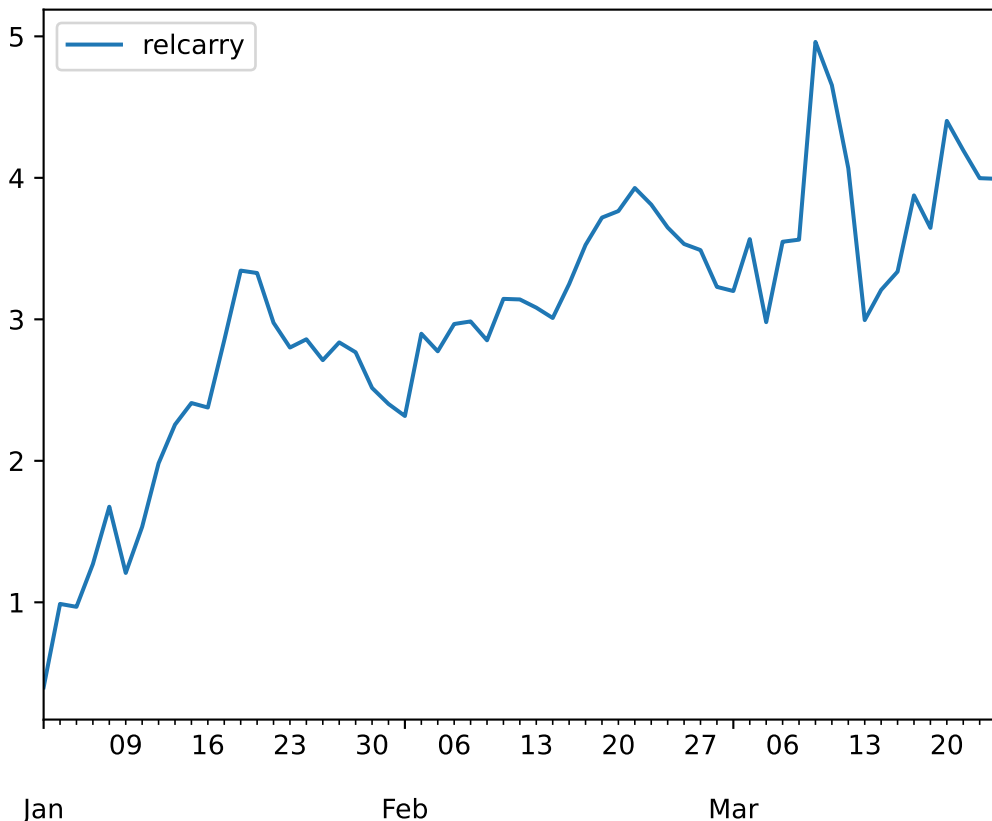
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 0.476}
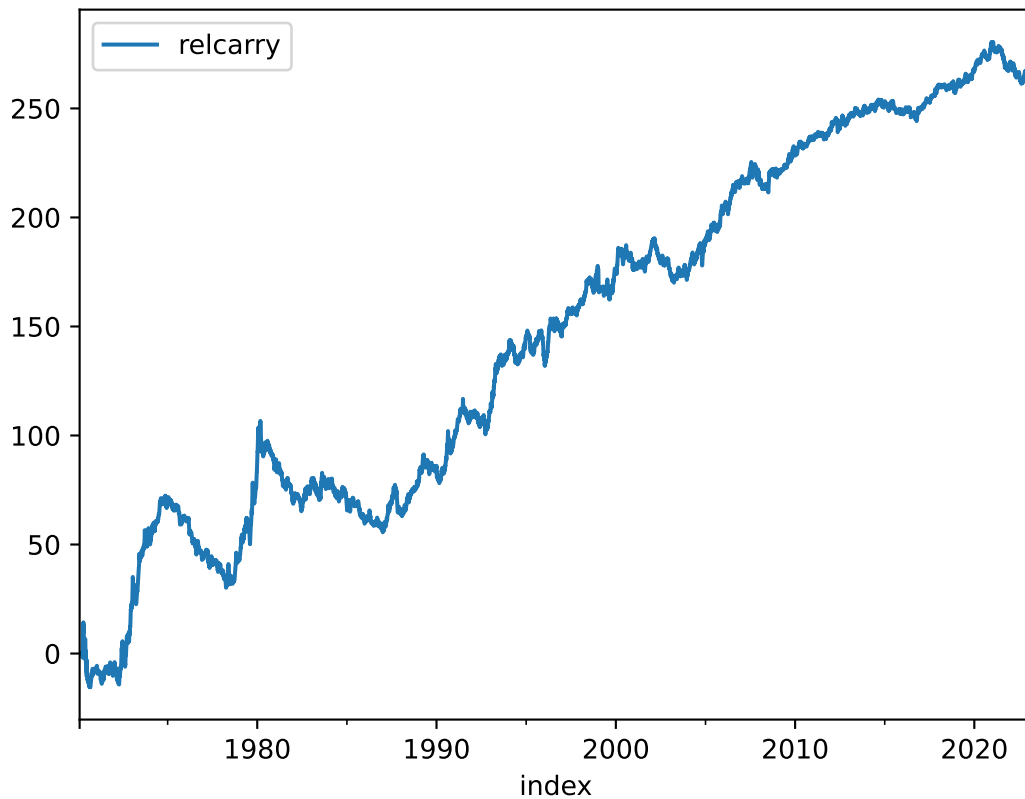ann. std {'relcarry': 7.029}
ann. SR {'relcarry': 0.07}
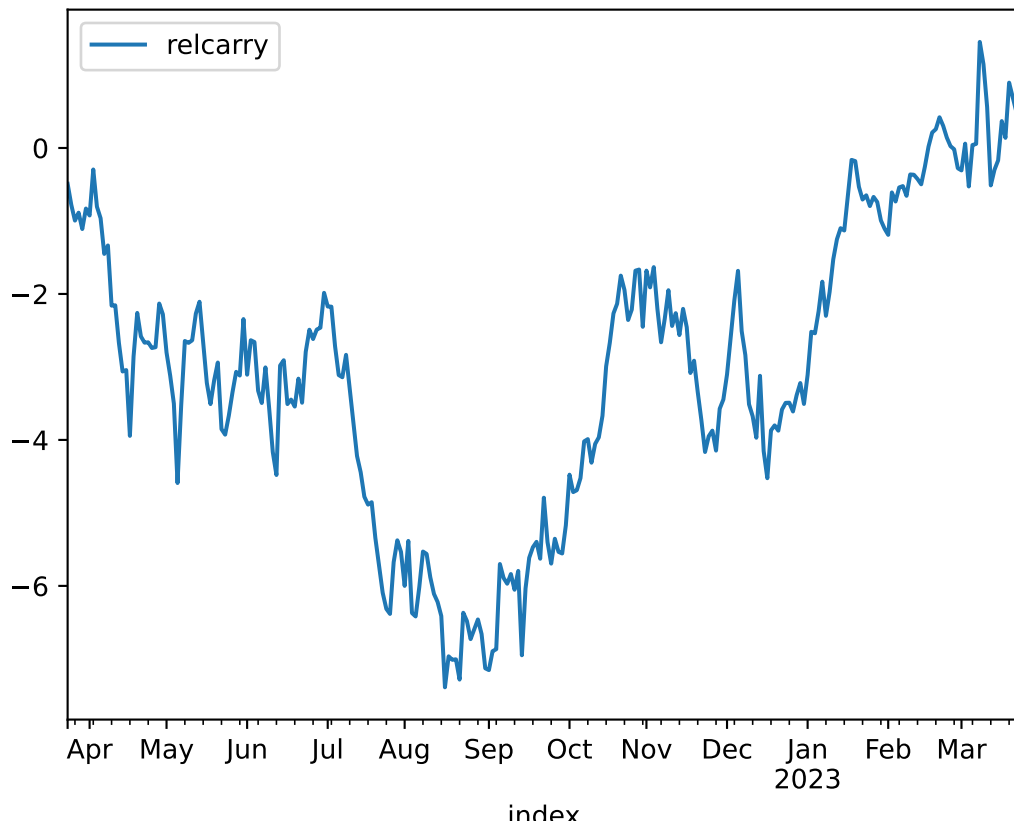
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.684}
ann. std {'relcarry': 6.462}
ann. SR {'relcarry': -0.11}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.149}
ann. std {'relcarry': 5.664}
ann. SR {'relcarry': 0.38}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.971}
ann. std {'relcarry': 8.829}
ann. SR {'relcarry': 0.56}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -3.549, 'skewabs365': -22.988, 'skewrv180': -23.087, 'skewrv365': -27.63}
ann. std {'skewabs180': 12.561, 'skewabs365': 12.197, 'skewrv180': 8.02, 'skewrv365': 7.706}
ann. SR {'skewabs180': -0.28, 'skewabs365': -1.88, 'skewrv180': -2.88, 'skewrv365': -3.59}
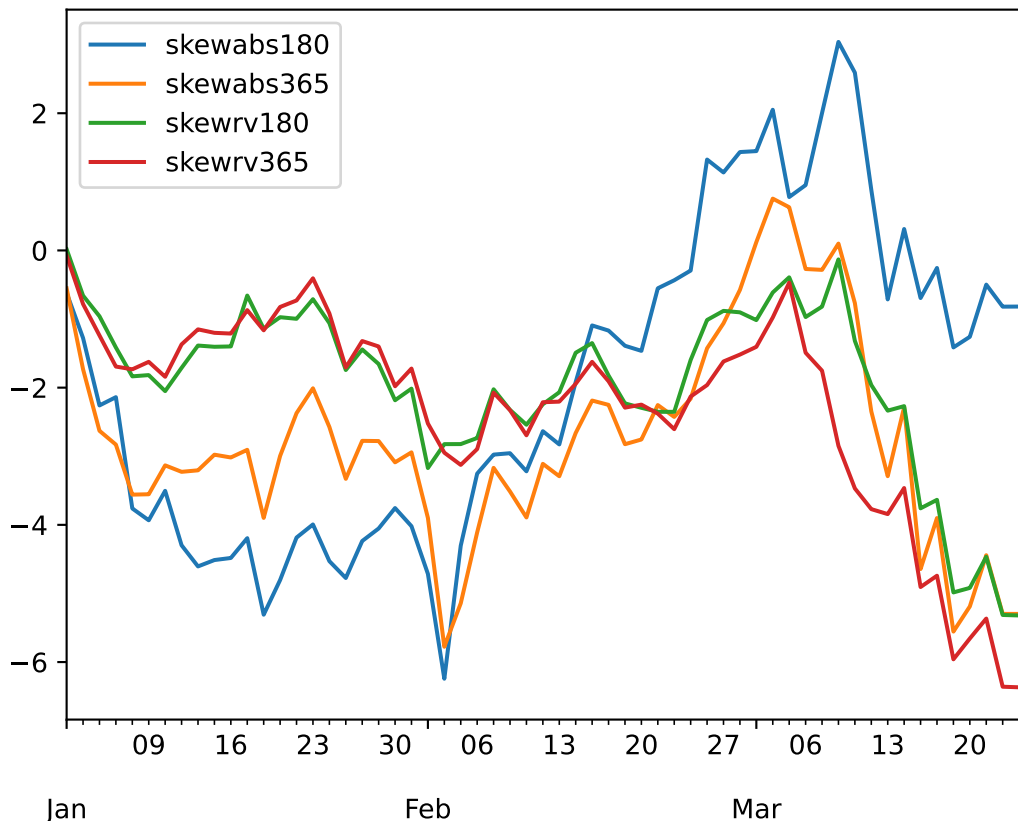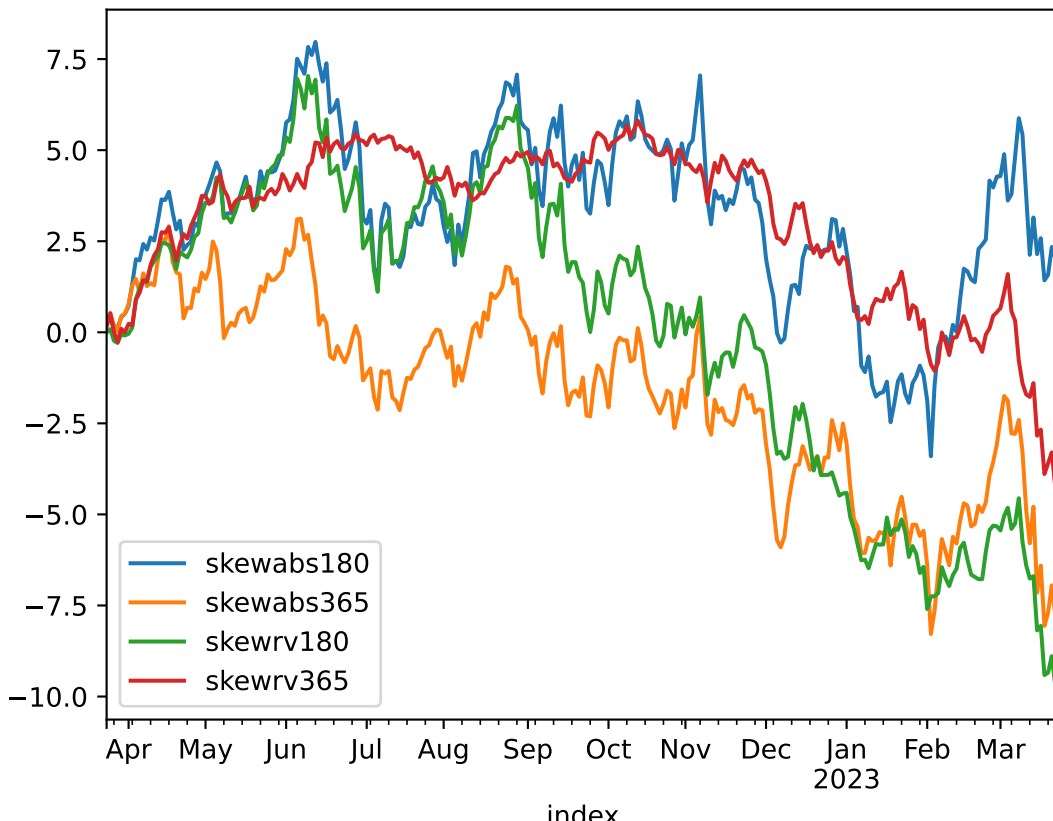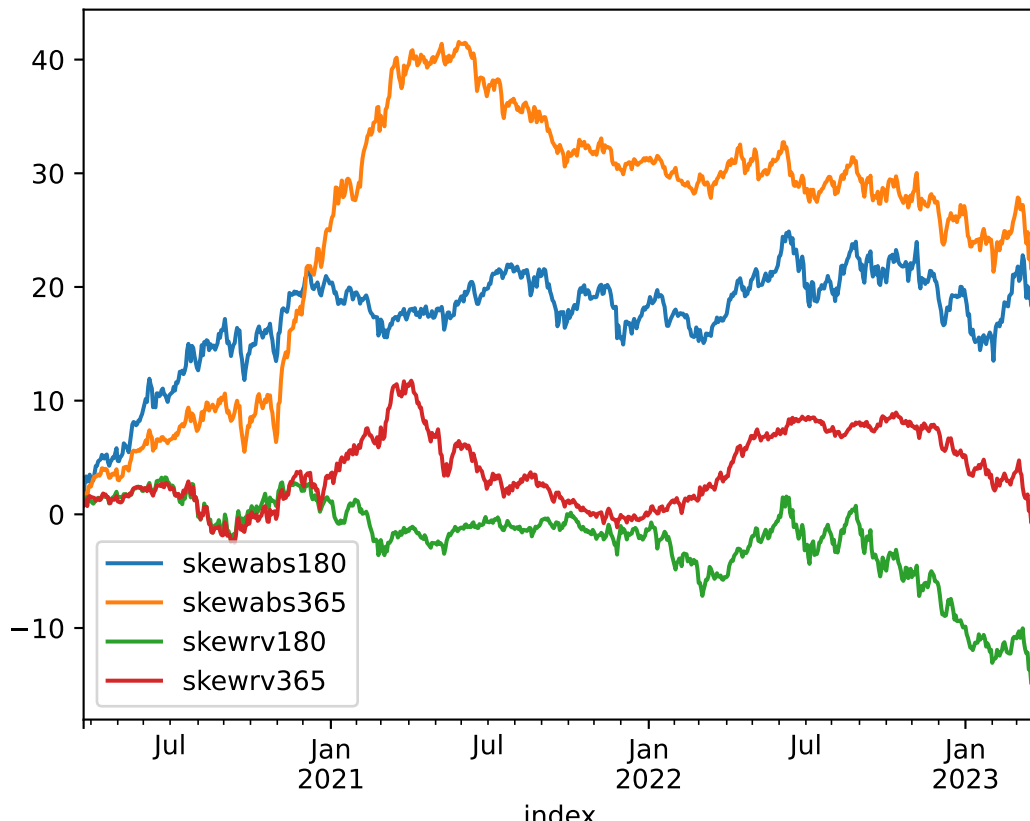
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 1.983, 'skewabs365': -7.654, 'skewrv180': -9.56, 'skewrv365': -4.218}
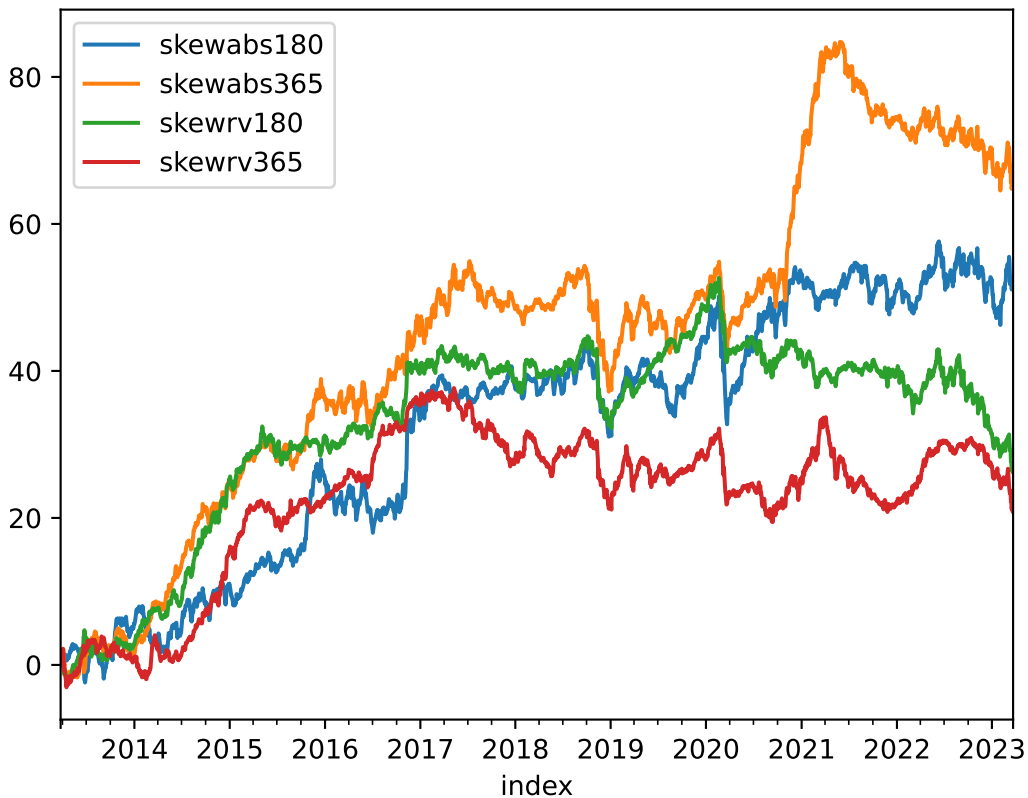ann. std {'skewabs180': 10.621, 'skewabs365': 9.454, 'skewrv180': 8.6, 'skewrv365': 5.323}
ann. SR {'skewabs180': 0.19, 'skewabs365': -0.81, 'skewrv180': -1.11, 'skewrv365': -0.79}

Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 6.19, 'skewabs365': 7.133, 'skewrv180': -4.975, 'skewrv365': -0.376}
ann. std {'skewabs180': 9.047, 'skewabs365': 8.789, 'skewrv180': 6.943, 'skewrv365': 6.093}
ann. SR {'skewabs180': 0.68, 'skewabs365': 0.81, 'skewrv180': -0.72, 'skewrv365': -0.06}

Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.07, 'skewabs365': 6.38, 'skewrv180': 2.568, 'skewrv365': 2.04}
ann. std {'skewabs180': 7.879, 'skewabs365': 7.851, 'skewrv180': 6.292, 'skewrv365': 5.96}
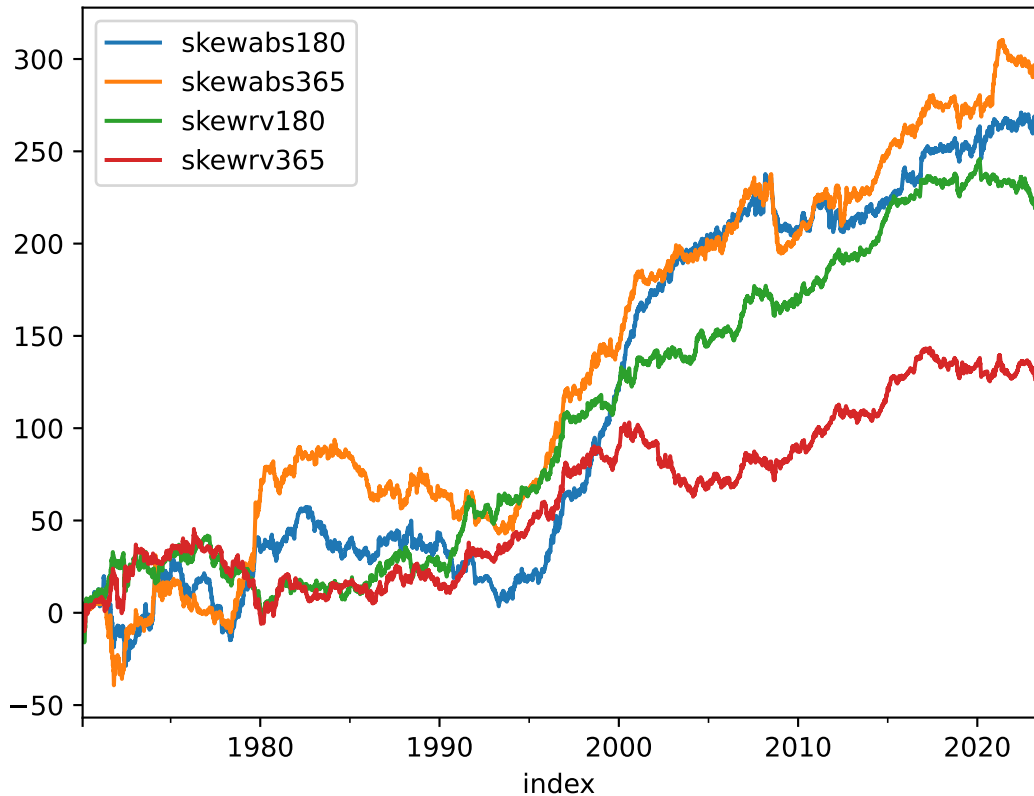ann. SR {'skewabs180': 0.64, 'skewabs365': 0.81, 'skewrv180': 0.41, 'skewrv365': 0.34}
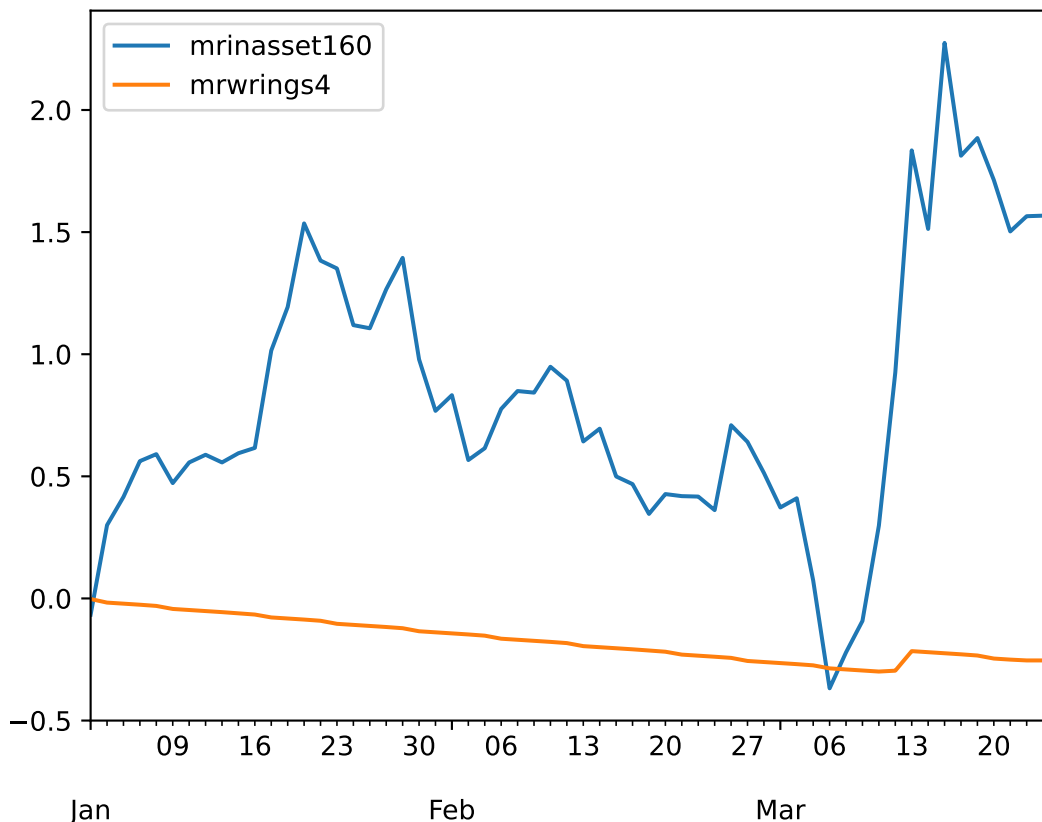
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.895, 'skewabs365': 5.367, 'skewrv180': 4.052, 'skewrv365': 2.34}
ann. std {'skewabs180': 10.023, 'skewabs365': 9.796, 'skewrv180': 8.657, 'skewrv365': 7.978}
ann. SR {'skewabs180': 0.49, 'skewabs365': 0.55, 'skewrv180': 0.47, 'skewrv365': 0.29}
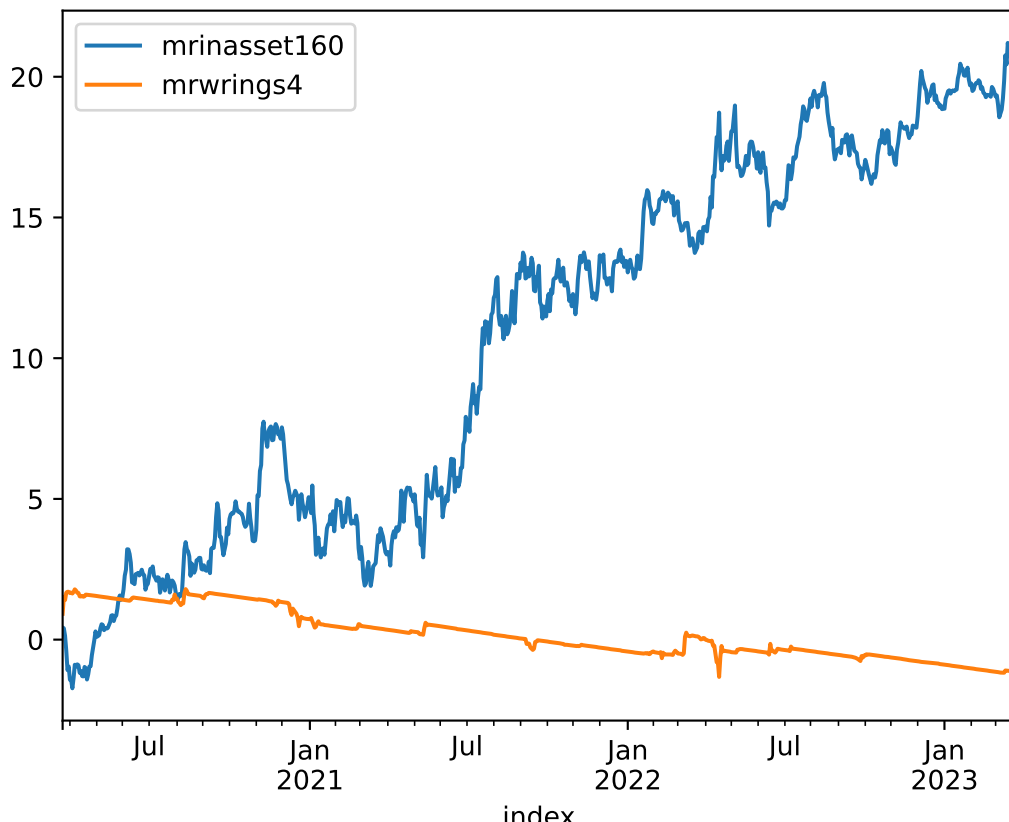
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 6.801, 'mrwrings4': -1.101}
ann. std {'mrinasset160': 4.157, 'mrwrings4': 0.187}
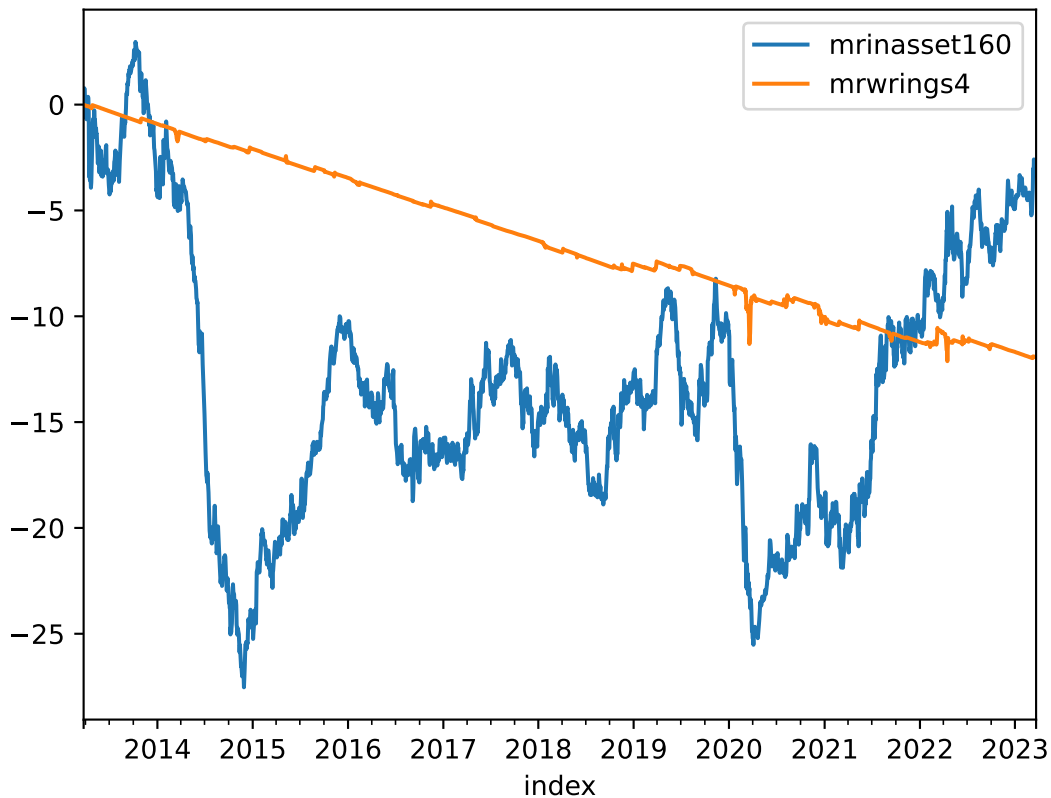ann. SR {'mrinasset160': 1.64, 'mrwrings4': -5.87}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 6.438, 'mrwrings4': -1.227}
ann. std {'mrinasset160': 5.593, 'mrwrings4': 1.215}
ann. SR {'mrinasset160': 1.15, 'mrwrings4': -1.01}
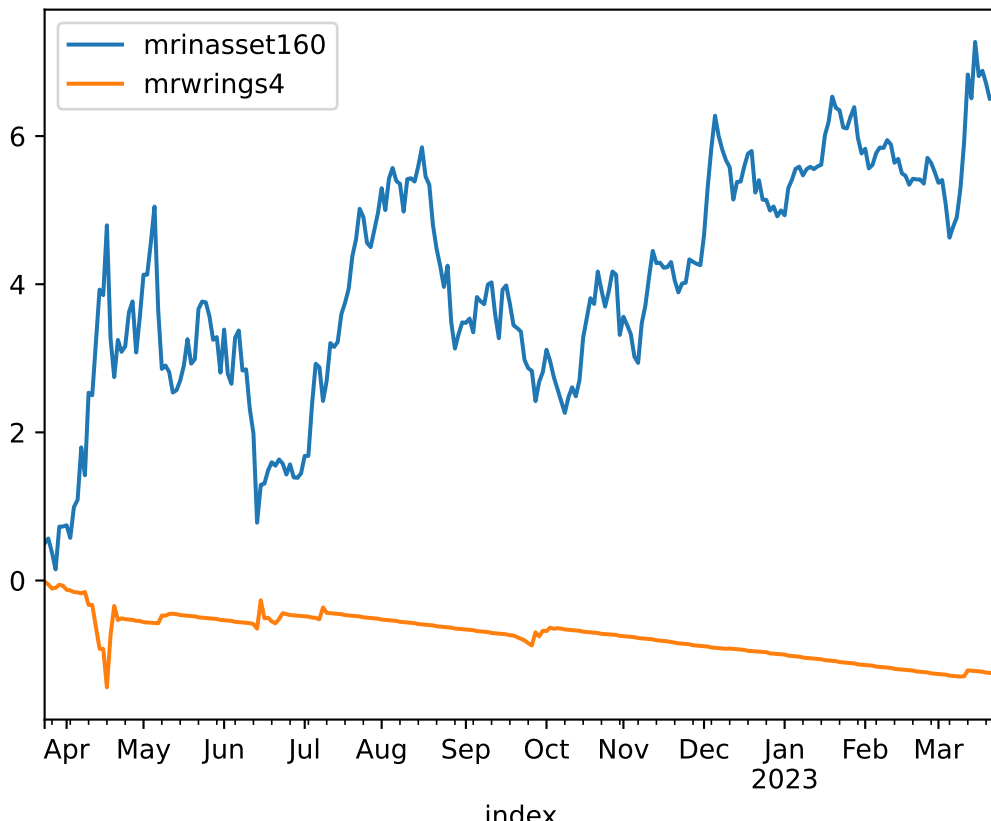
Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.701, 'mrwrings4': -0.371}
ann. std {'mrinasset160': 6.186, 'mrwrings4': 1.193}
ann. SR {'mrinasset160': 1.08, 'mrwrings4': -0.31}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.323, 'mrwrings4': -1.171}
ann. std {'mrinasset160': 6.235, 'mrwrings4': 0.858}
ann. SR {'mrinasset160': -0.05, 'mrwrings4': -1.36}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.465, 'mrwrings4': -2.147}
ann. std {'mrinasset160': 9.801, 'mrwrings4': 2.096}
ann. SR {'mrinasset160': -0.35, 'mrwrings4': -1.02}