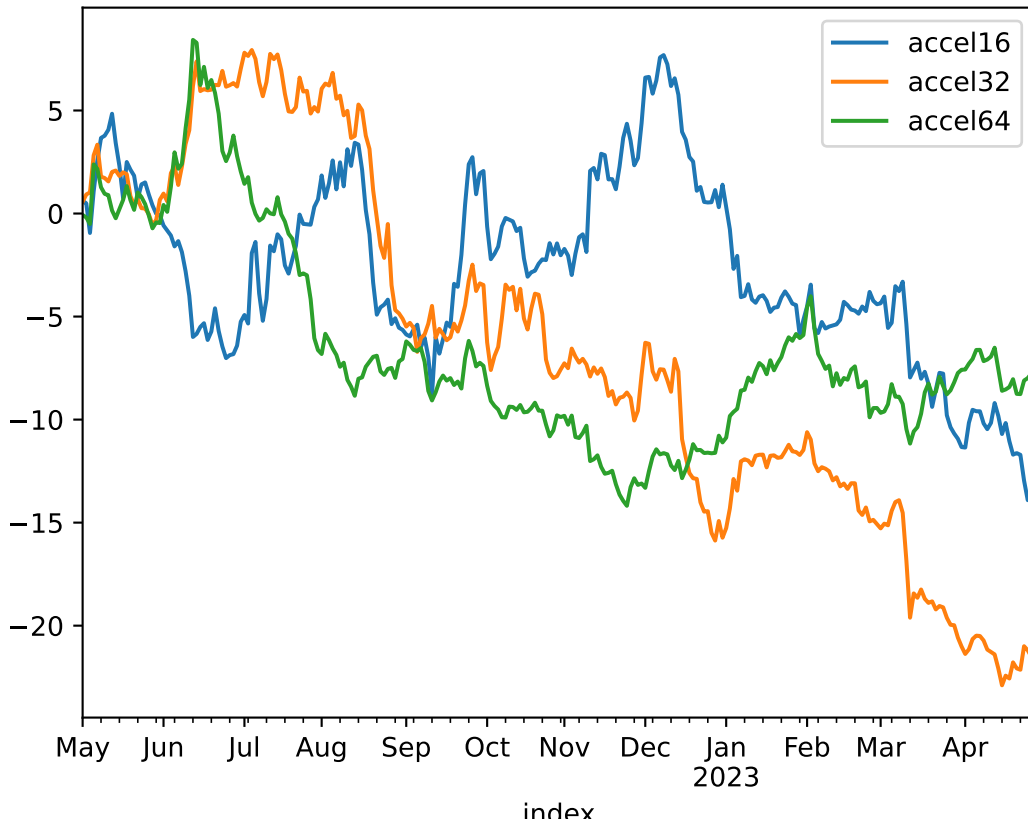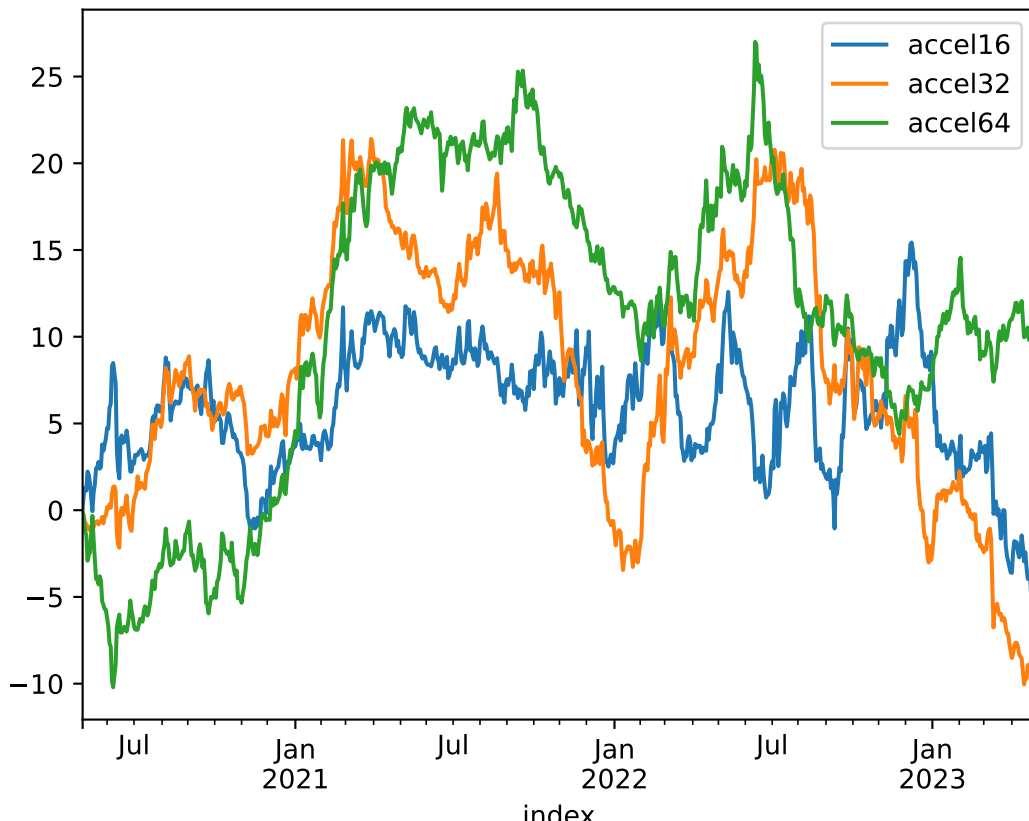Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -45.266, 'accel32': -16.475, 'accel64': 10.105}
ann. std {'accel16': 12.996, 'accel32': 10.097, 'accel64': 9.363}
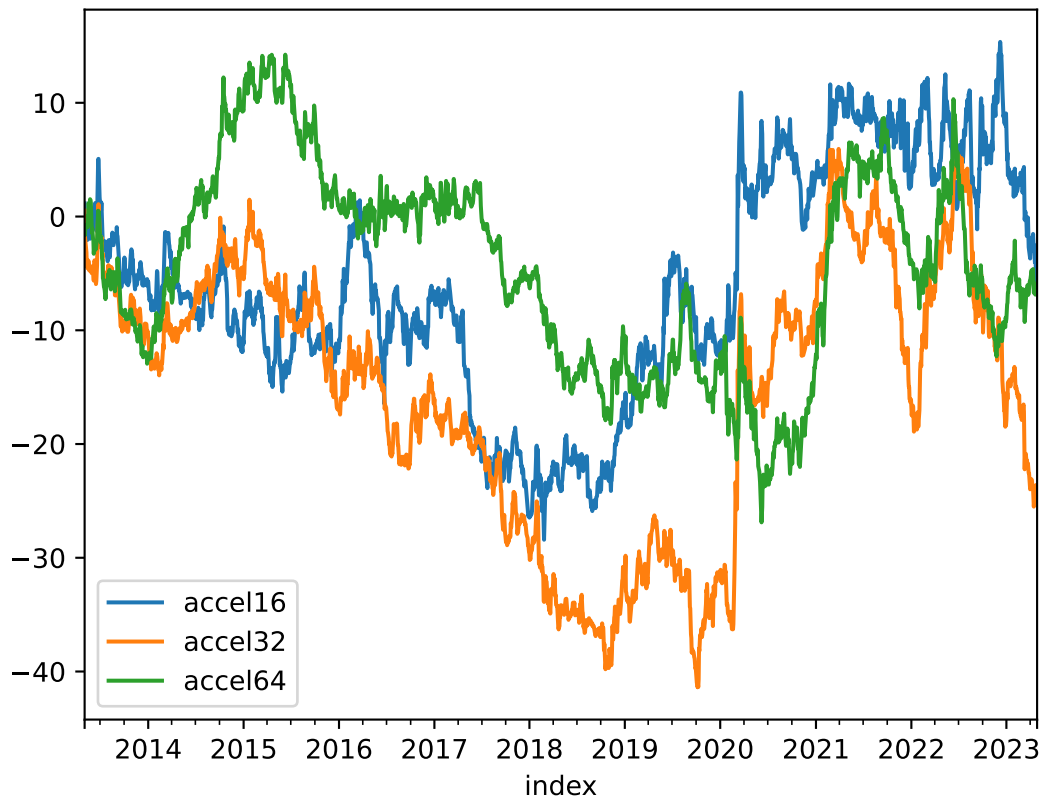ann. SR {'accel16': -3.48, 'accel32': -1.63, 'accel64': 1.08}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -13.42, 'accel32': -20.876, 'accel64': -7.633}
ann. std {'accel16': 16.058, 'accel32': 13.033, 'accel64': 10.658}
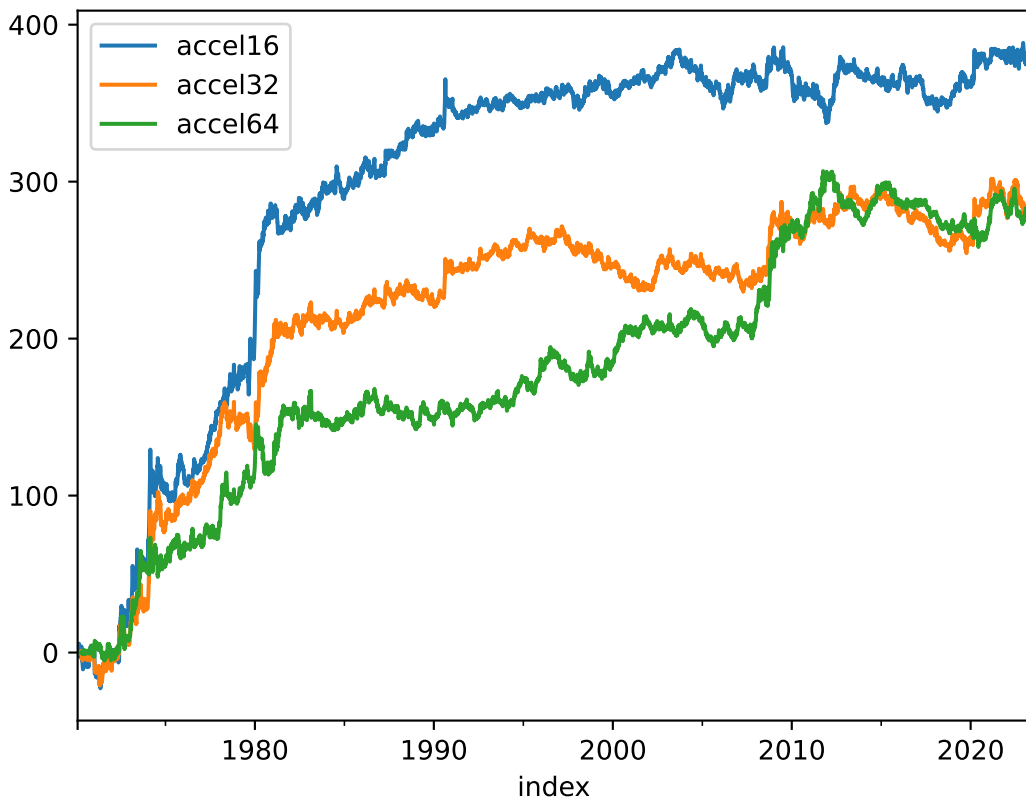ann. SR {'accel16': -0.84, 'accel32': -1.6, 'accel64': -0.72}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -1.932, 'accel32': -2.74, 'accel64': 3.551}
ann. std {'accel16': 13.571, 'accel32': 11.739, 'accel64': 10.547}
ann. SR {'accel16': -0.14, 'accel32': -0.23, 'accel64': 0.34}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.586, 'accel32': -2.338, 'accel64': -0.575}
ann. std {'accel16': 11.719, 'accel32': 10.692, 'accel64': 9.333}
ann. SR {'accel16': -0.05, 'accel32': -0.22, 'accel64': -0.06}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.766, 'accel32': 5.014, 'accel64': 5.15}
ann. std {'accel16': 14.13, 'accel32': 12.453, 'accel64': 12.102}
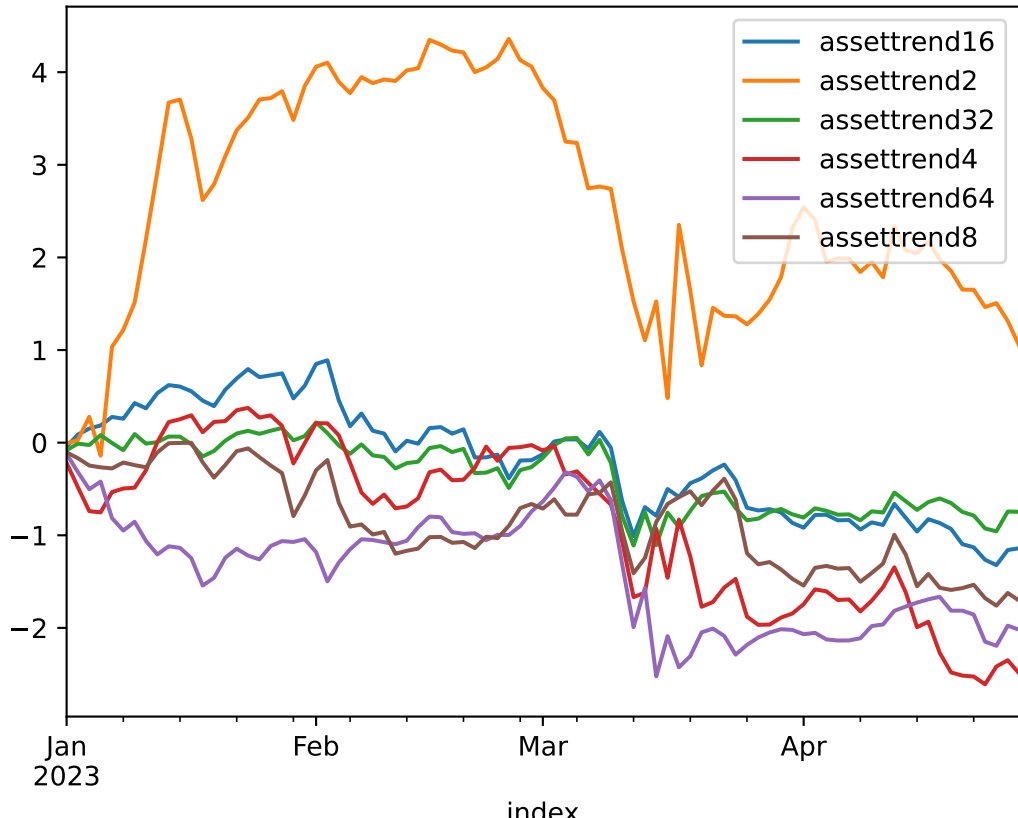ann. SR {'accel16': 0.48, 'accel32': 0.4, 'accel64': 0.43}

Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.435, 'assettrend2': 3.158, 'assettrend32': -2.248, 'assettrend4': -7.503, 'assettrend64': -6.082, 'assettrend8': -5.136}
ann. std {'assettrend16': 2.525, 'assettrend2': 6.511, 'assettrend32': 2.287, 'assettrend4': 3.592, 'assettrend64': 3.333, 'assettrend8': 2.866}
ann. SR {'assettrend16': -1.36, 'assettrend2': 0.49, 'assettrend32': -0.98, 'assettrend4': -2.09, 'assettrend64': -1.82, 'assettrend8': -1.79}
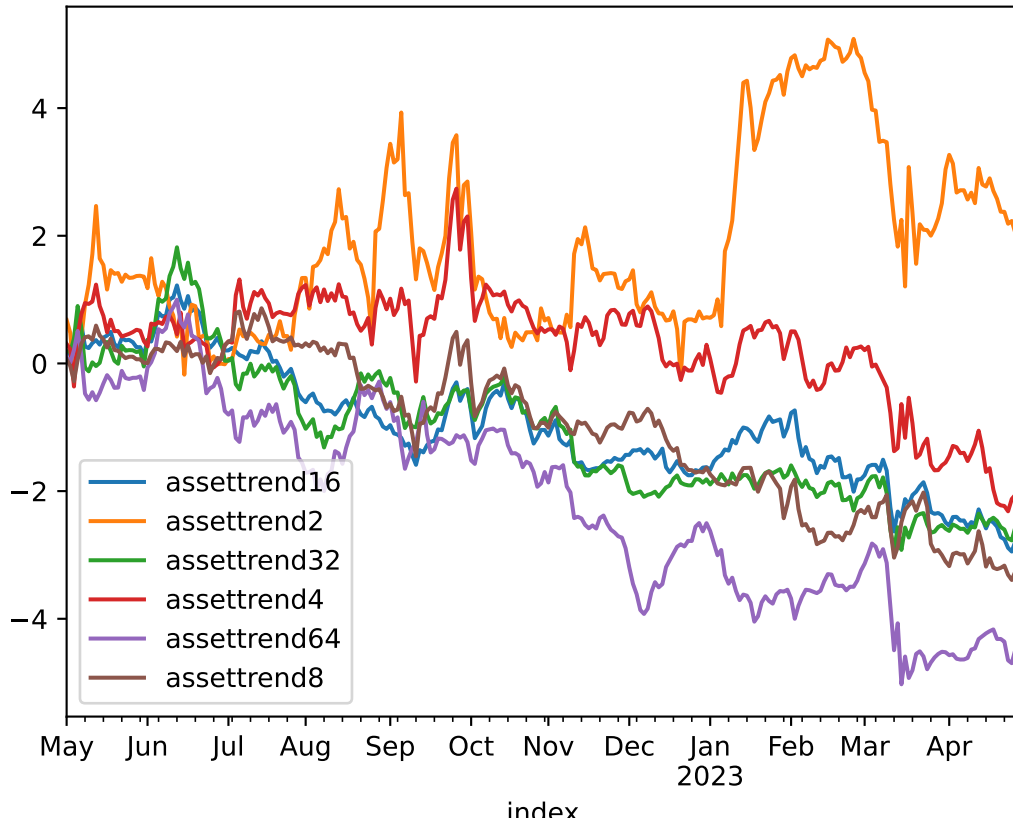
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -2.722, 'assettrend2': 1.746, 'assettrend32': -2.522, 'assettrend4': -2.165, 'assettrend64': -4.452, 'assettrend8': -3.286}
ann. std {'assettrend16': 2.294, 'assettrend2': 6.312, 'assettrend32': 2.615, 'assettrend4': 3.977, 'assettrend64': 3.148, 'assettrend8': 2.659}
ann. SR {'assettrend16': -1.19, 'assettrend2': 0.28, 'assettrend32': -0.96, 'assettrend4': -0.54, 'assettrend64': -1.41, 'assettrend8': -1.24}
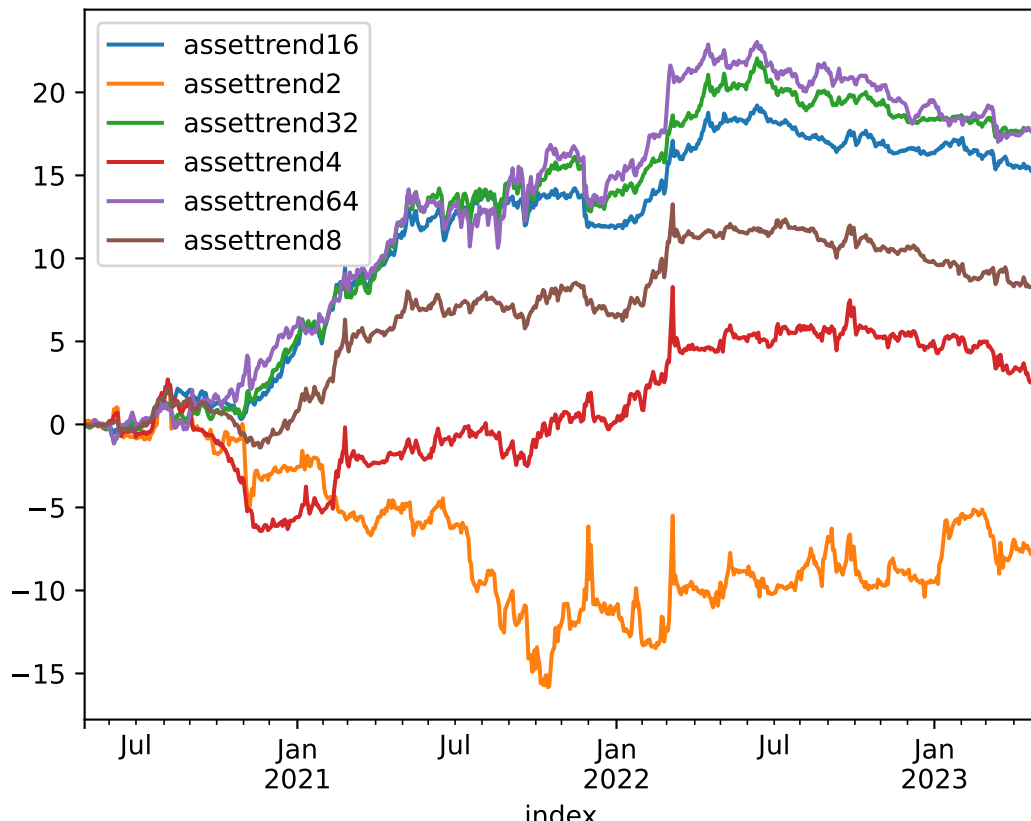
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.998, 'assettrend2': -2.766, 'assettrend32': 5.799, 'assettrend4': 0.834, 'assettrend64': 5.75, 'assettrend8': 2.676}
ann. std {'assettrend16': 3.411, 'assettrend2': 7.807, 'assettrend32': 4.126, 'assettrend4': 4.951, 'assettrend64': 5.003, 'assettrend8': 3.522}
ann. SR {'assettrend16': 1.47, 'assettrend2': -0.35, 'assettrend32': 1.41, 'assettrend4': 0.17, 'assettrend64': 1.15, 'assettrend8': 0.76}
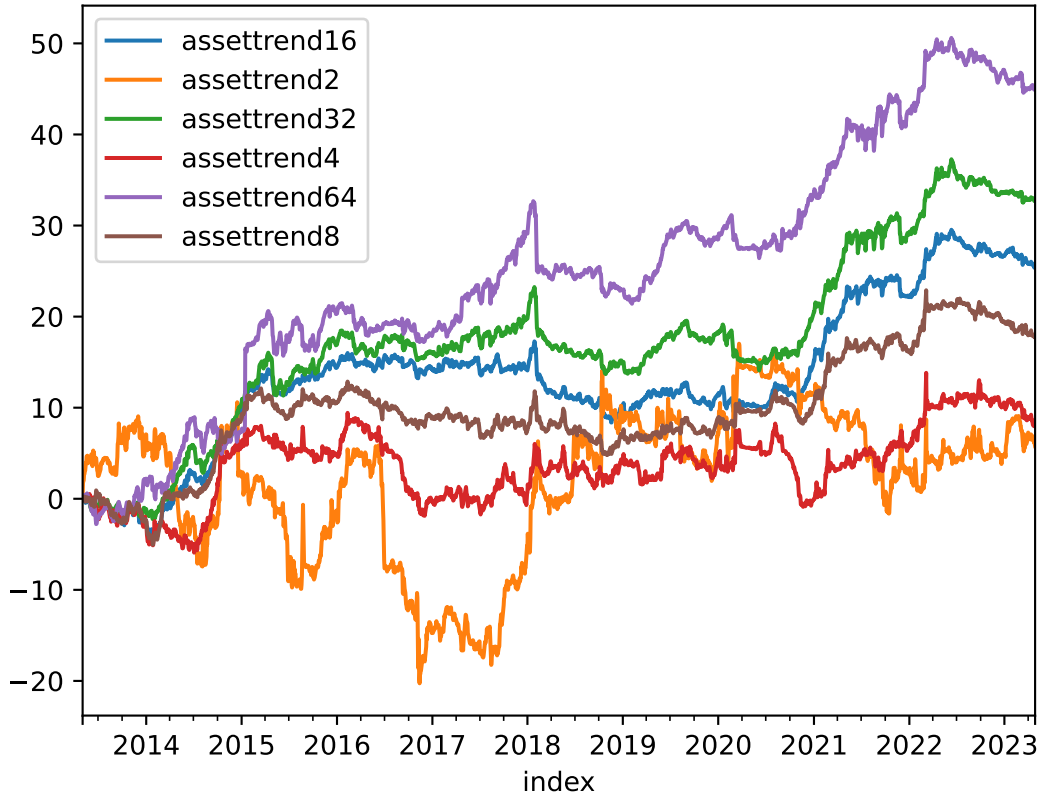
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.509, 'assettrend2': 0.567, 'assettrend32': 3.23, 'assettrend4': 0.794, 'assettrend64': 4.427, 'assettrend8': 1.746}
ann. std {'assettrend16': 3.152, 'assettrend2': 9.78, 'assettrend32': 3.588, 'assettrend4': 4.969, 'assettrend64': 5.19, 'assettrend8': 3.451}
ann. SR {'assettrend16': 0.8, 'assettrend2': 0.06, 'assettrend32': 0.9, 'assettrend4': 0.16, 'assettrend64': 0.85, 'assettrend8': 0.51}
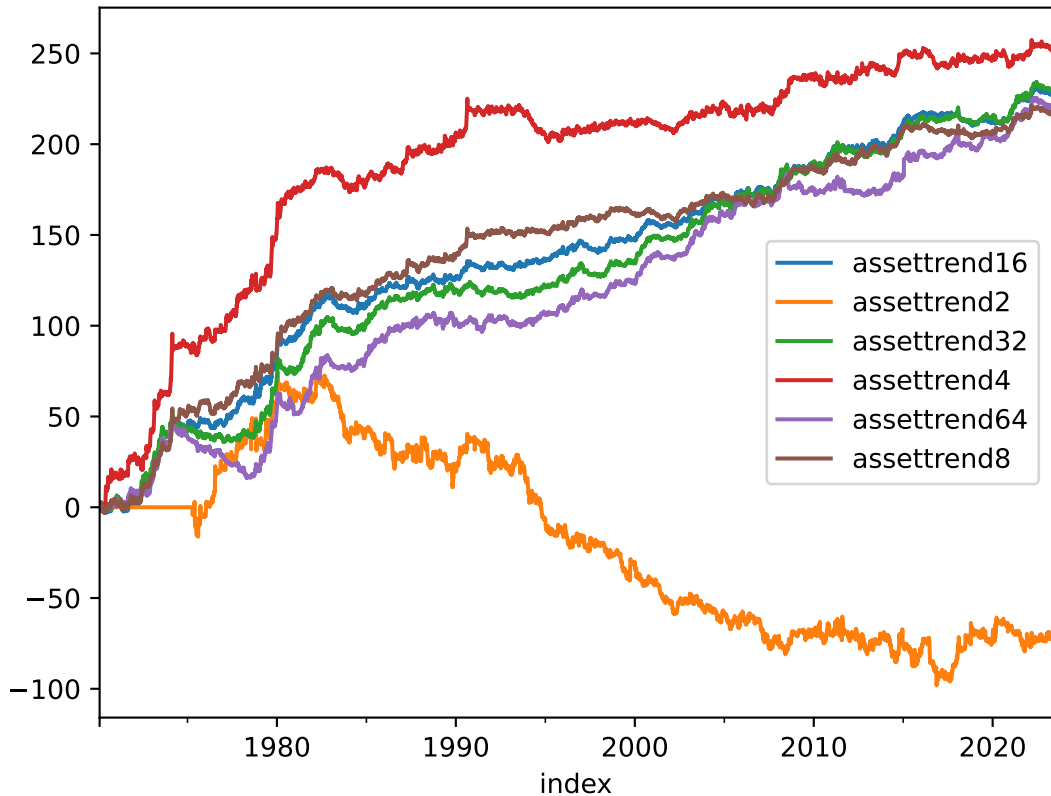
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.189, 'assettrend2': -1.328, 'assettrend32': 4.239, 'assettrend4': 4.639, 'assettrend64': 4.056, 'assettrend8': 3.987}
ann. std {'assettrend16': 4.303, 'assettrend2': 10.258, 'assettrend32': 4.494, 'assettrend4': 6.546, 'assettrend64': 4.994, 'assettrend8': 4.633}
ann. SR {'assettrend16': 0.97, 'assettrend2': -0.13, 'assettrend32': 0.94, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.86}
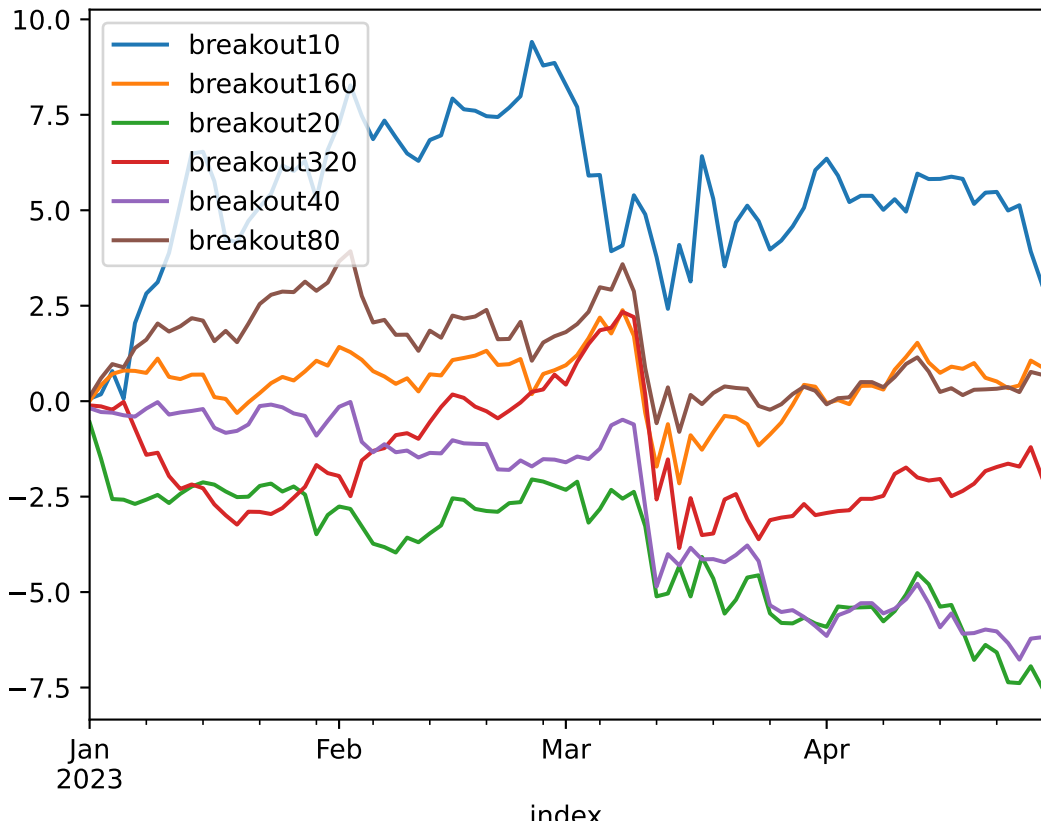
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 9.204, 'breakout160': 2.682, 'breakout20': -22.57, 'breakout320': -6.008, 'breakout40': -18.619, 'breakout80': 2.081}
ann. std {'breakout10': 13.935, 'breakout160': 7.845, 'breakout20': 7.773, 'breakout320': 9.609, 'breakout40': 7.339, 'breakout80': 7.848}
ann. SR {'breakout10': 0.66, 'breakout160': 0.34, 'breakout20': -2.9, 'breakout320': -0.63, 'breakout40': -2.54, 'breakout80': 0.27}
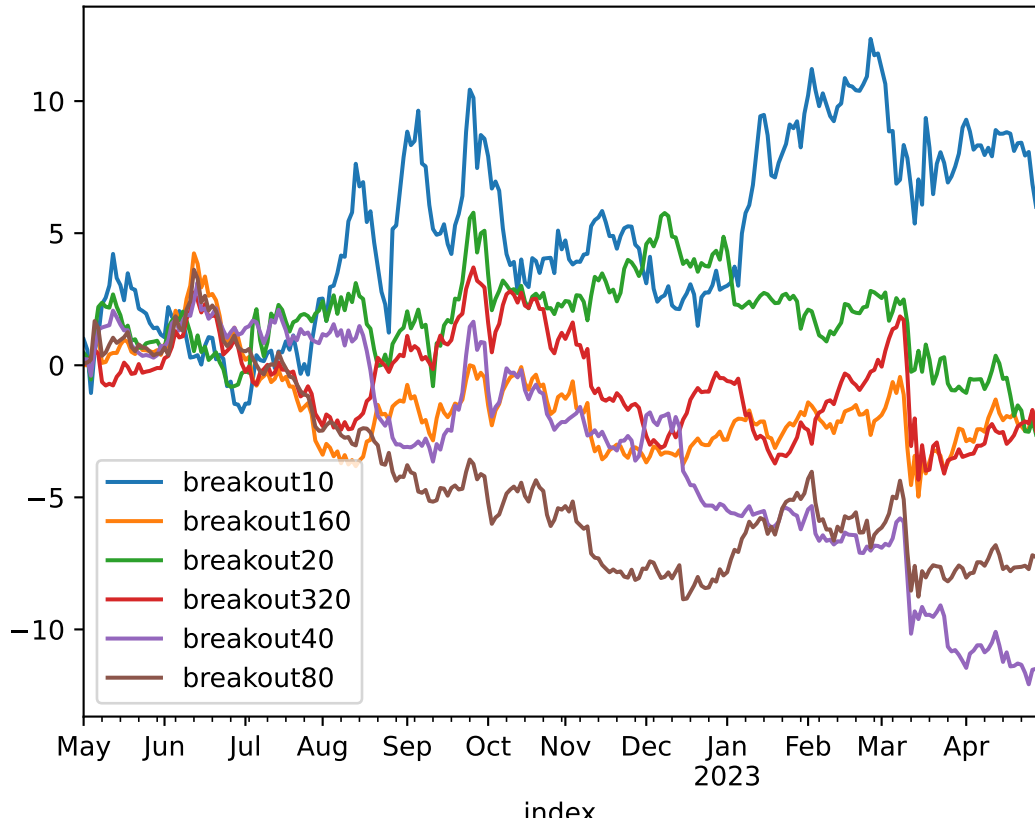
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 5.909, 'breakout160': -1.903, 'breakout20': -2.588, 'breakout320': -2.444, 'breakout40': -11.314, 'breakout80': -7.154}
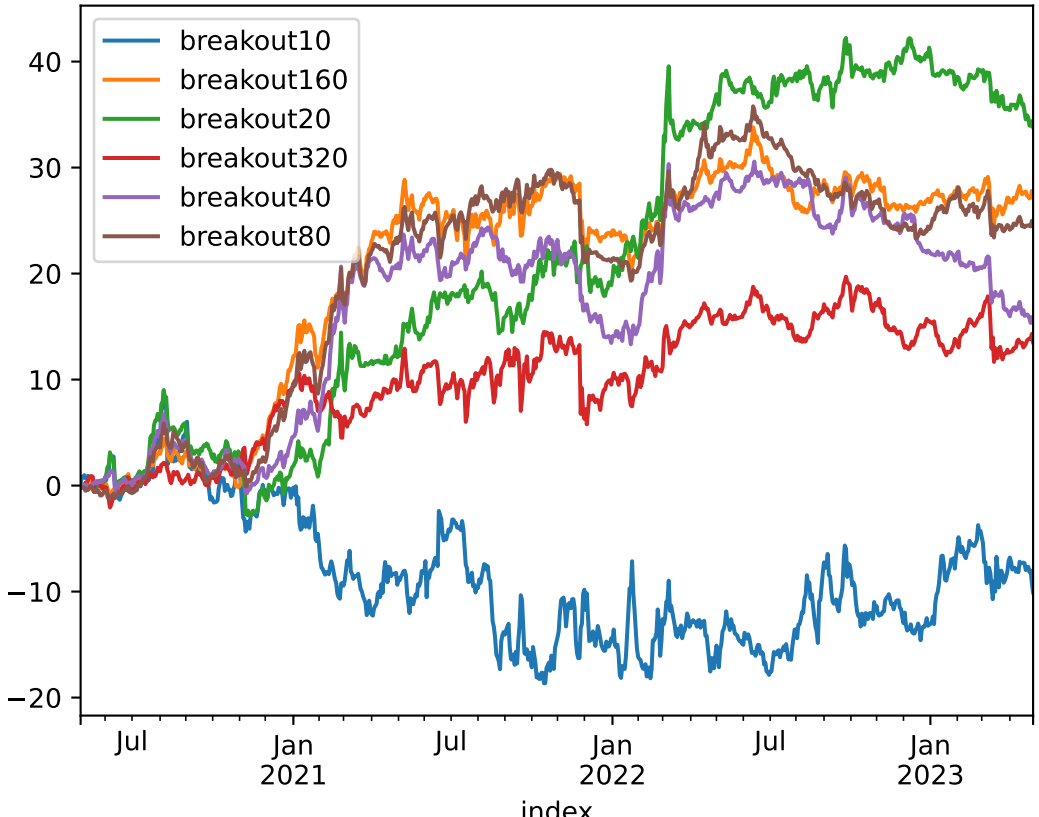ann. std {'breakout10': 13.362, 'breakout160': 7.026, 'breakout20': 8.624, 'breakout320': 7.569, 'breakout40': 7.237, 'breakout80': 6.723}
ann. SR {'breakout10': 0.44, 'breakout160': -0.27, 'breakout20': -0.3, 'breakout320': -0.32, 'breakout40': -1.56, 'breakout80': -1.06}
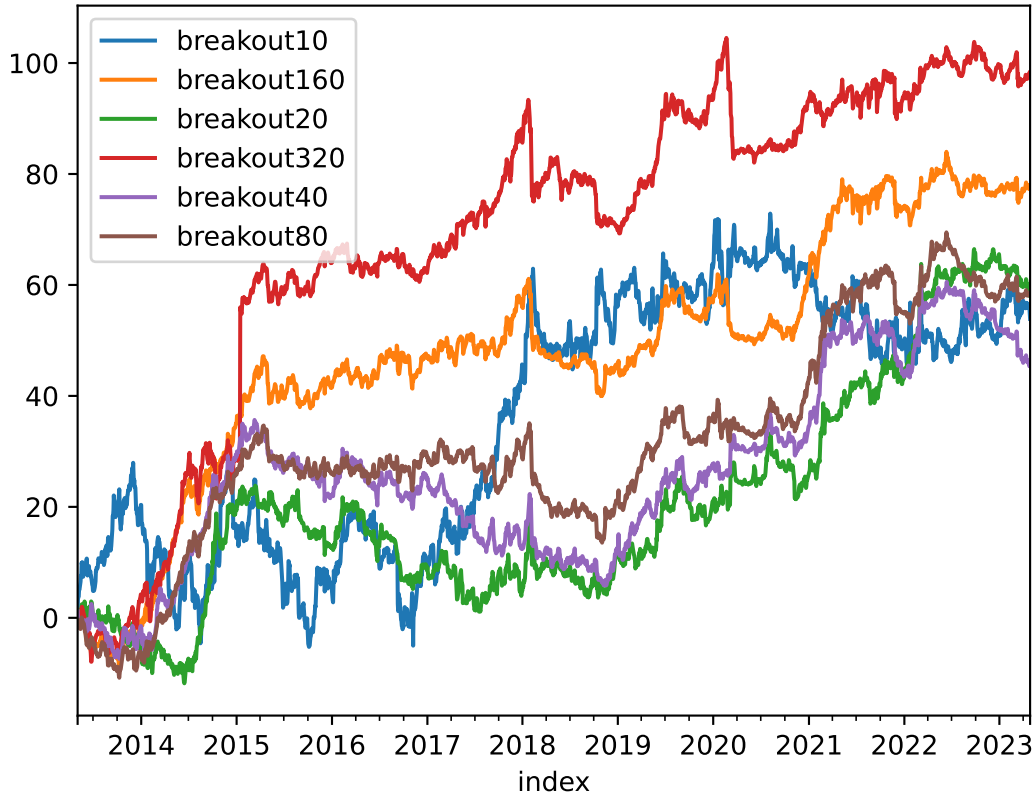
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -3.309, 'breakout160': 9.07, 'breakout20': 11.103, 'breakout320': 4.437, 'breakout40': 5.228, 'breakout80': 8.172}
ann. std {'breakout10': 15.049, 'breakout160': 9.189, 'breakout20': 11.061, 'breakout320': 9.915, 'breakout40': 9.487, 'breakout80': 8.914}
ann. SR {'breakout10': -0.22, 'breakout160': 0.99, 'breakout20': 1.0, 'breakout320': 0.45, 'breakout40': 0.55, 'breakout80': 0.92}
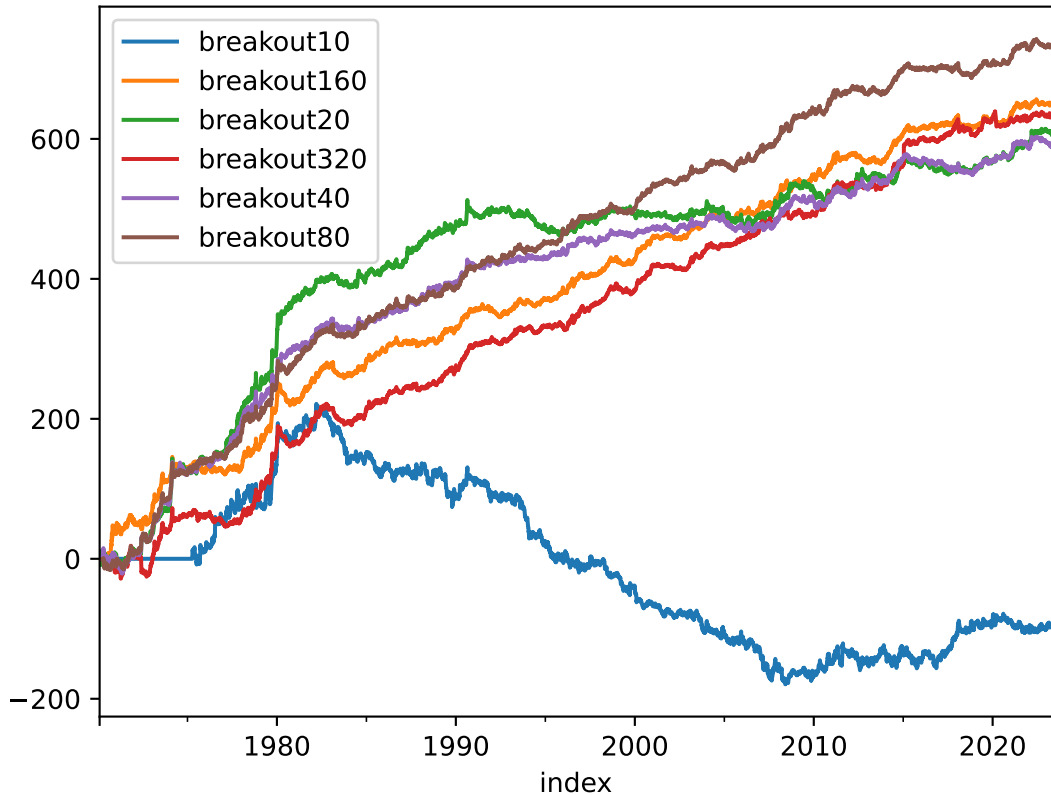
Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 5.291, 'breakout160': 7.643, 'breakout20': 5.701, 'breakout320': 9.587, 'breakout40': 4.509, 'breakout80': 5.754}
ann. std {'breakout10': 17.815, 'breakout160': 8.872, 'breakout20': 11.088, 'breakout320': 13.087, 'breakout40': 9.391, 'breakout80': 8.729}
ann. SR {'breakout10': 0.3, 'breakout160': 0.86, 'breakout20': 0.51, 'breakout320': 0.73, 'breakout40': 0.48, 'breakout80': 0.66}

Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -1.796, 'breakout160': 11.99, 'breakout20': 11.171, 'breakout320': 11.658, 'breakout40': 10.849, 'breakout80': 13.492}
ann. std {'breakout10': 21.317, 'breakout160': 11.528, 'breakout20': 14.889, 'breakout320': 12.114, 'breakout40': 12.111, 'breakout80': 11.716}
ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}
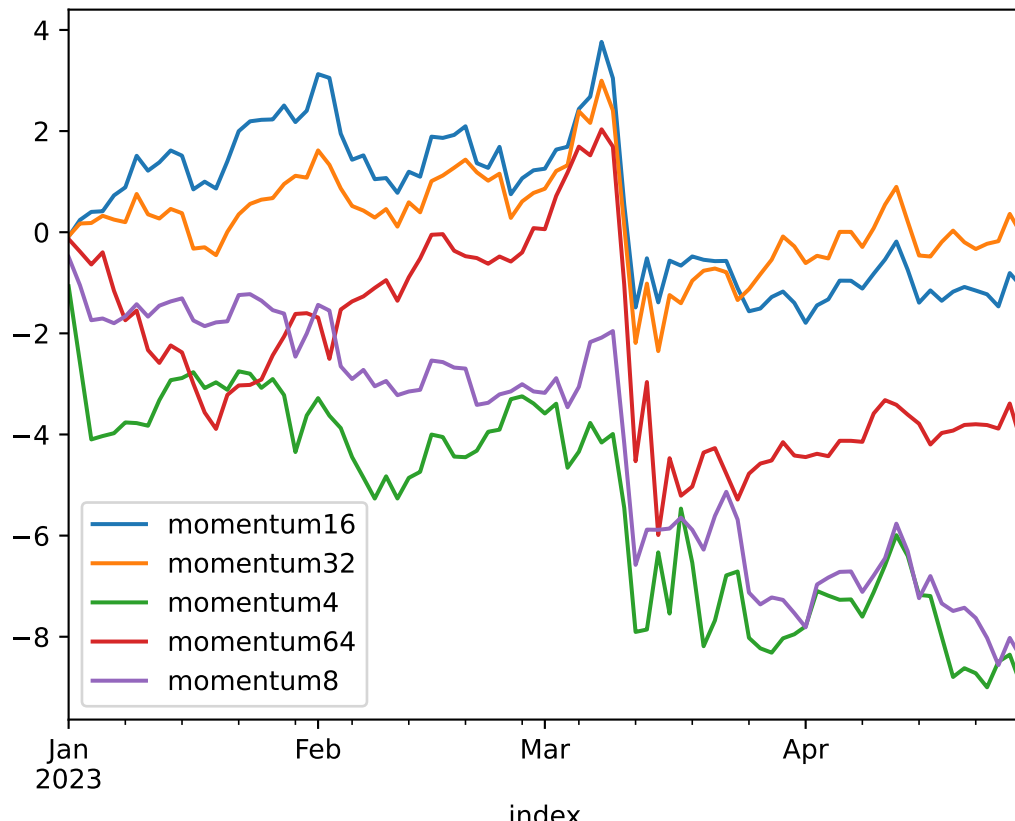
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -3.203, 'momentum32': -0.083, 'momentum4': -26.985, 'momentum64': -12.473, 'momentum8': -25.34}
ann. std {'momentum16': 8.759, 'momentum32': 8.76, 'momentum4': 11.037, 'momentum64': 11.723, 'momentum8': 8.724}
ann. SR {'momentum16': -0.37, 'momentum32': -0.01, 'momentum4': -2.44, 'momentum64': -1.06, 'momentum8': -2.9}
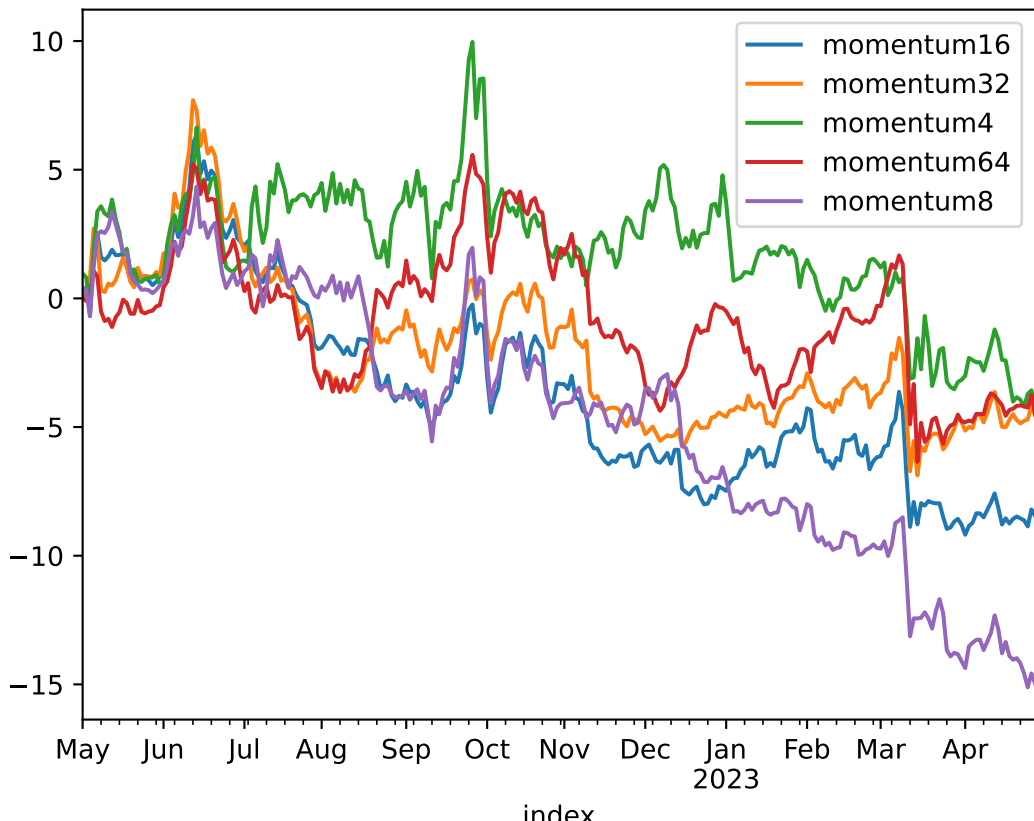
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -8.327, 'momentum32': -4.486, 'momentum4': -4.112, 'momentum64': -4.437, 'momentum8': -14.736}
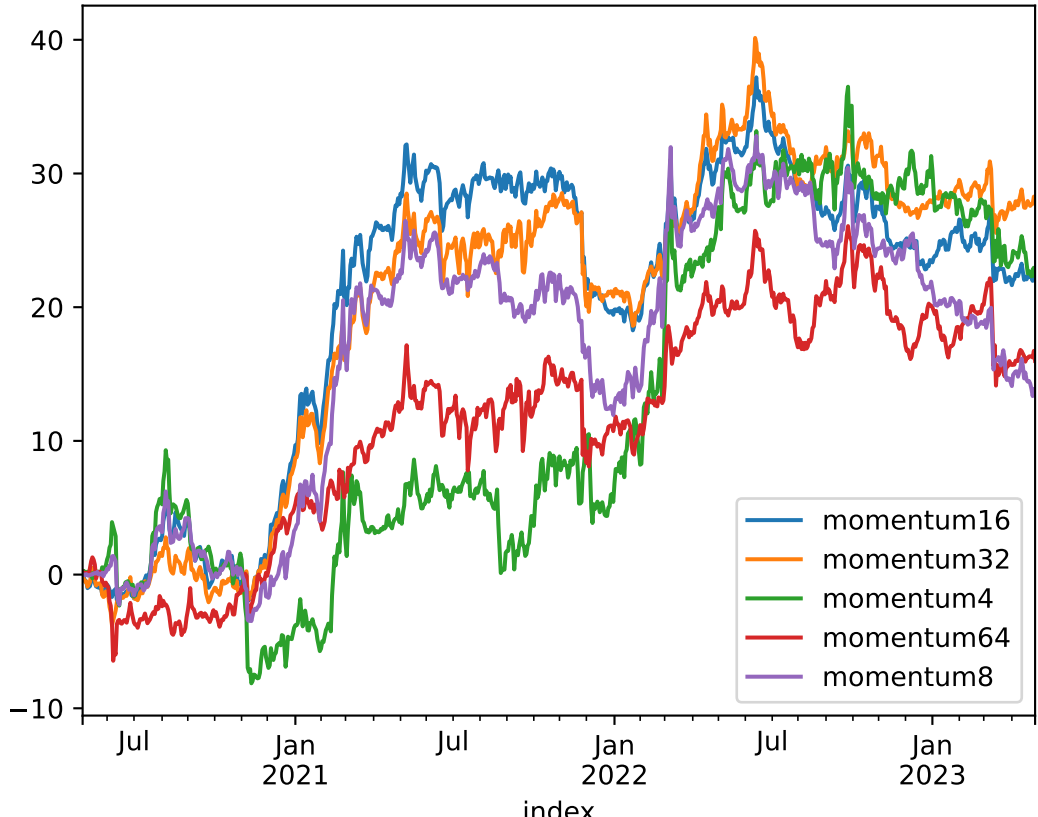ann. std {'momentum16': 8.796, 'momentum32': 9.234, 'momentum4': 13.498, 'momentum64': 10.259, 'momentum8': 10.021}
ann. SR {'momentum16': -0.95, 'momentum32': -0.49, 'momentum4': -0.3, 'momentum64': -0.43, 'momentum8': -1.47}
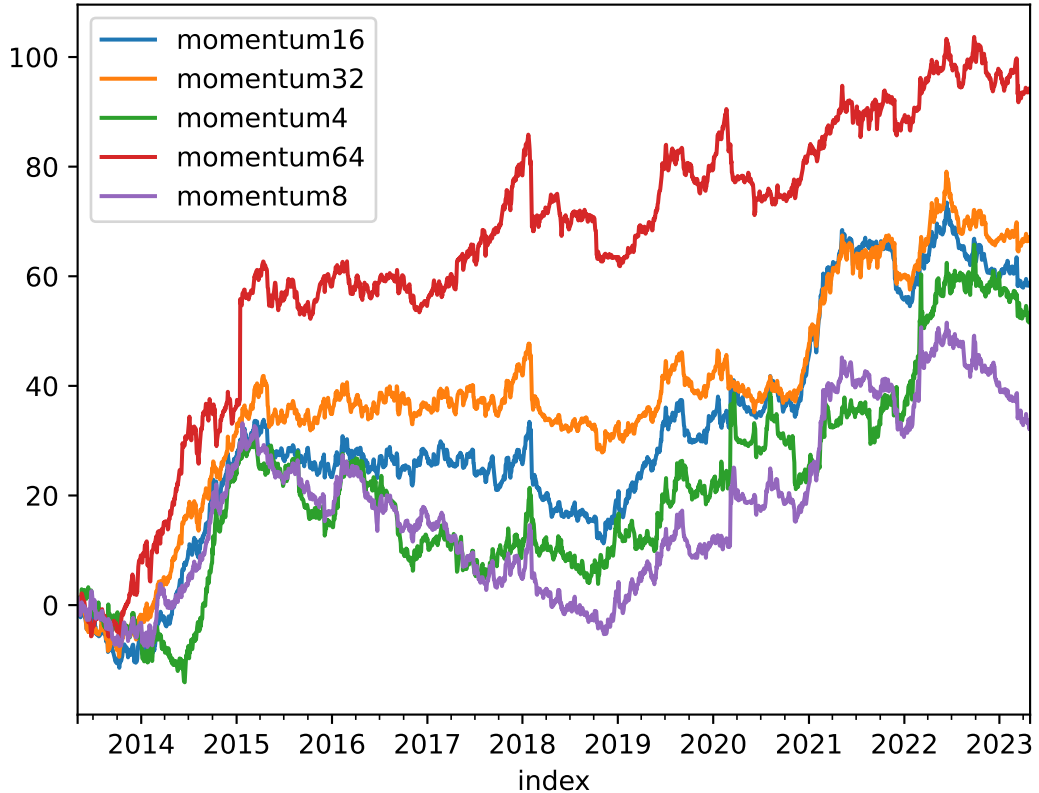
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 7.343, 'momentum32': 9.151, 'momentum4': 7.334, 'momentum64': 5.246, 'momentum8': 4.431}
ann. std {'momentum16': 10.135, 'momentum32': 10.393, 'momentum4': 14.647, 'momentum64': 10.836, 'momentum8': 11.43}
ann. SR {'momentum16': 0.72, 'momentum32': 0.88, 'momentum4': 0.5, 'momentum64': 0.48, 'momentum8': 0.39}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 5.758, 'momentum32': 6.563, 'momentum4': 5.07, 'momentum64': 9.19, 'momentum8': 3.165}
ann. std {'momentum16': 9.663, 'momentum32': 9.276, 'momentum4': 13.681, 'momentum64': 11.874, 'momentum8': 10.868}
ann. SR {'momentum16': 0.6, 'momentum32': 0.71, 'momentum4': 0.37, 'momentum64': 0.77, 'momentum8': 0.29}
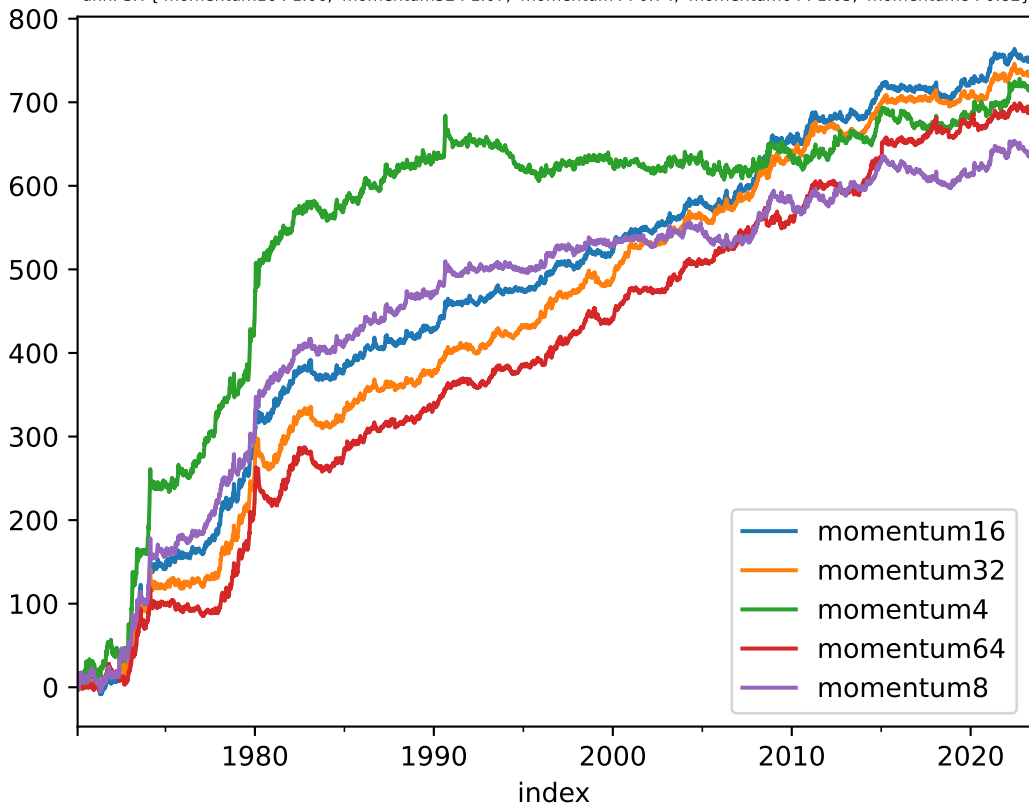
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.806, 'momentum32': 13.526, 'momentum4': 13.161, 'momentum64': 12.698, 'momentum8': 11.698}
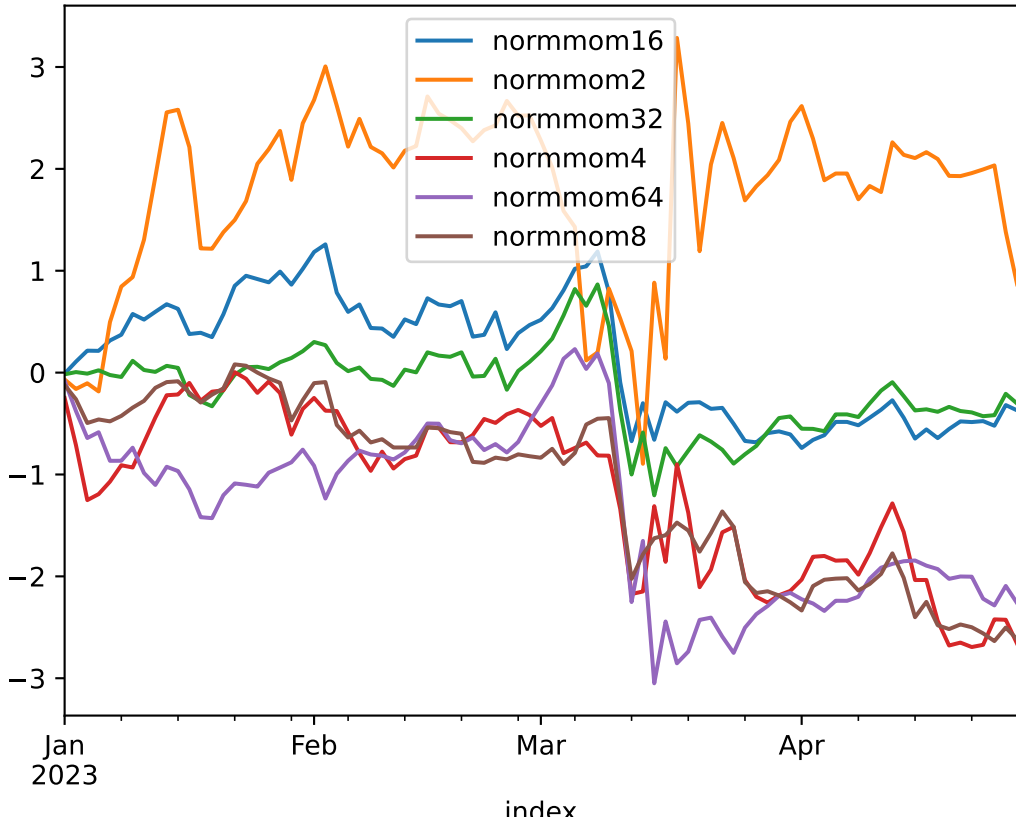ann. std {'momentum16': 13.045, 'momentum32': 12.609, 'momentum4': 17.891, 'momentum64': 12.33, 'momentum8': 14.33}
ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.74, 'momentum64': 1.03, 'momentum8': 0.82}

Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -1.116, 'normmom2': 2.613, 'normmom32': -0.914, 'normmom4': -8.014, 'normmom64': -6.815, 'normmom8': -7.883}
ann. std {'normmom16': 3.14, 'normmom2': 9.075, 'normmom32': 3.076, 'normmom4': 4.48, 'normmom64': 4.554, 'normmom8': 3.064}
ann. SR {'normmom16': -0.36, 'normmom2': 0.29, 'normmom32': -0.3, 'normmom4': -1.79, 'normmom64': -1.5, 'normmom8': -2.57}
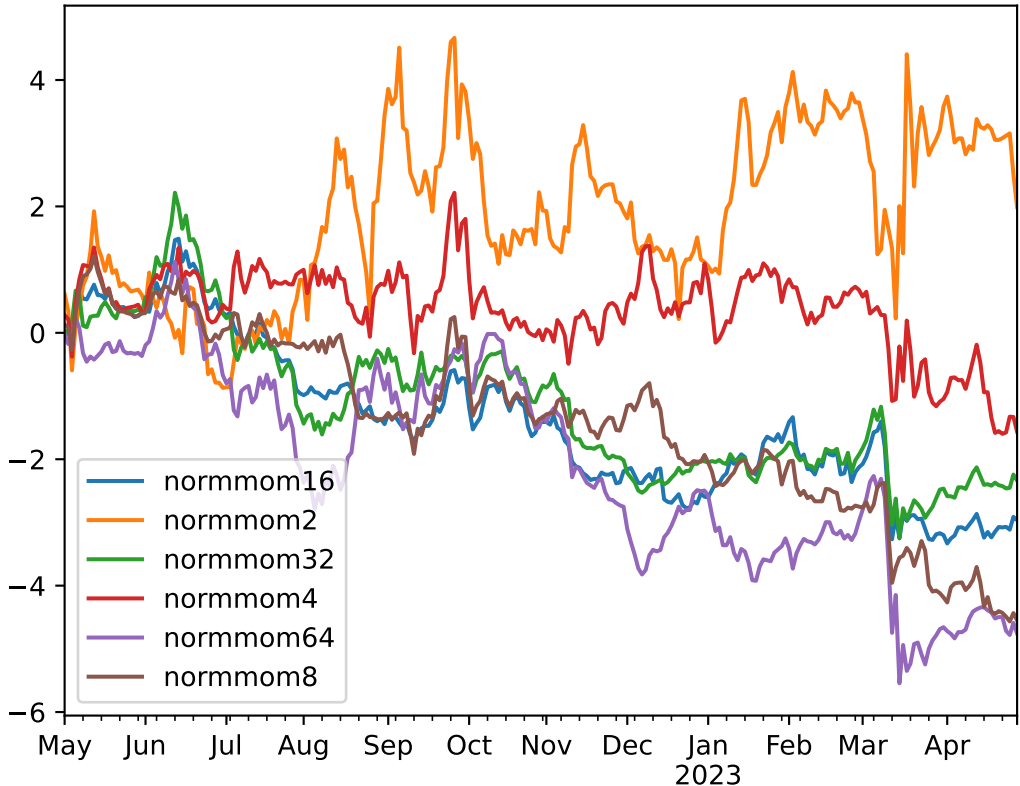
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -2.918, 'normmom2': 1.959, 'normmom32': -2.302, 'normmom4': -1.541, 'normmom64': -4.685, 'normmom8': -4.479}
ann. std {'normmom16': 2.614, 'normmom2': 7.564, 'normmom32': 2.905, 'normmom4': 4.369, 'normmom64': 3.82, 'normmom8': 2.982}
ann. SR {'normmom16': -1.12, 'normmom2': 0.26, 'normmom32': -0.79, 'normmom4': -0.35, 'normmom64': -1.23, 'normmom8': -1.5}
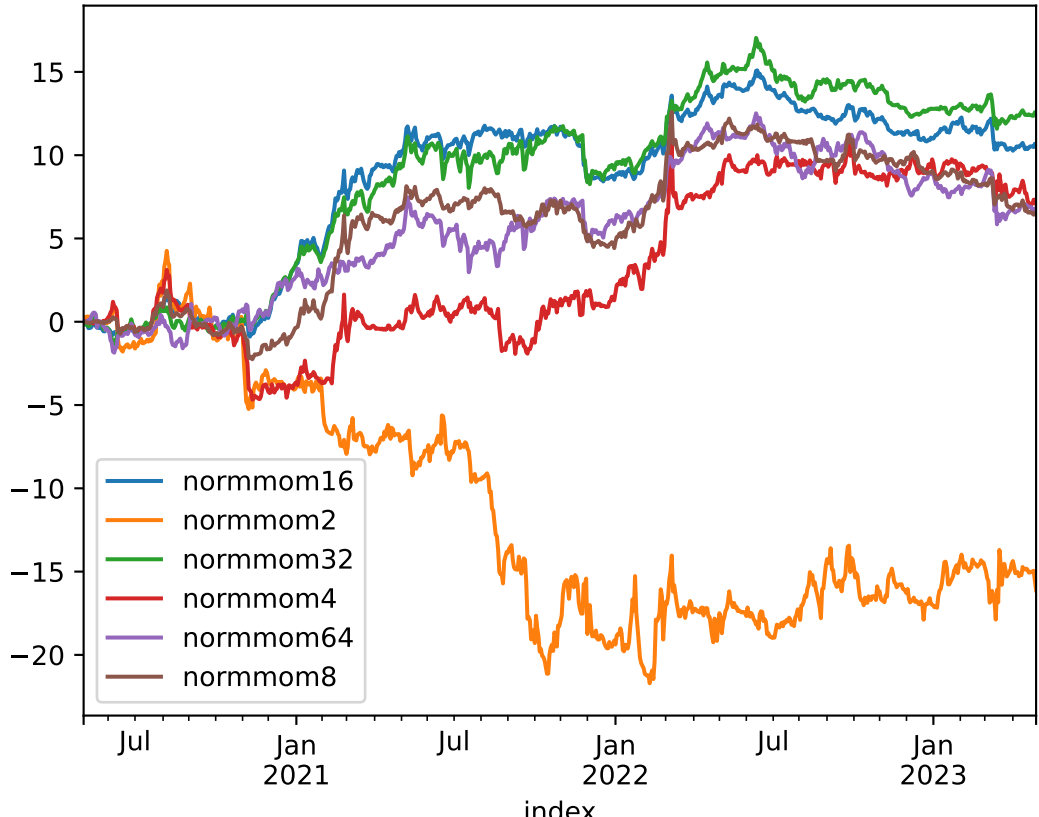
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.491, 'normmom2': -5.29, 'normmom32': 4.098, 'normmom4': 2.327, 'normmom64': 2.177, 'normmom8': 2.115}
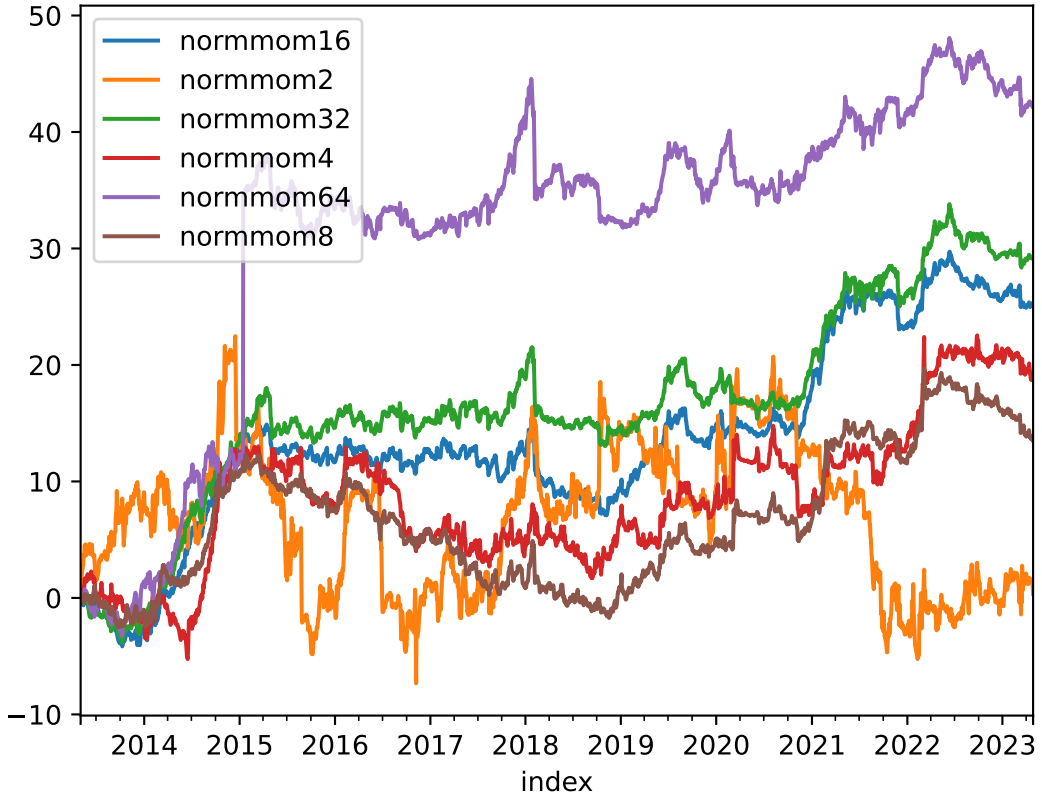ann. std {'normmom16': 3.512, 'normmom2': 8.634, 'normmom32': 3.882, 'normmom4': 5.378, 'normmom64': 4.275, 'normmom8': 3.933}
ann. SR {'normmom16': 0.99, 'normmom2': -0.61, 'normmom32': 1.06, 'normmom4': 0.43, 'normmom64': 0.51, 'normmom8': 0.54}

Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.482, 'normmom2': 0.034, 'normmom32': 2.873, 'normmom4': 1.842, 'normmom64': 4.144, 'normmom8': 1.332}
ann. std {'normmom16': 3.465, 'normmom2': 10.321, 'normmom32': 3.623, 'normmom4': 5.443, 'normmom64': 8.273, 'normmom8': 3.882}
ann. SR {'normmom16': 0.72, 'normmom2': 0.0, 'normmom32': 0.79, 'normmom4': 0.34, 'normmom64': 0.5, 'normmom8': 0.34}
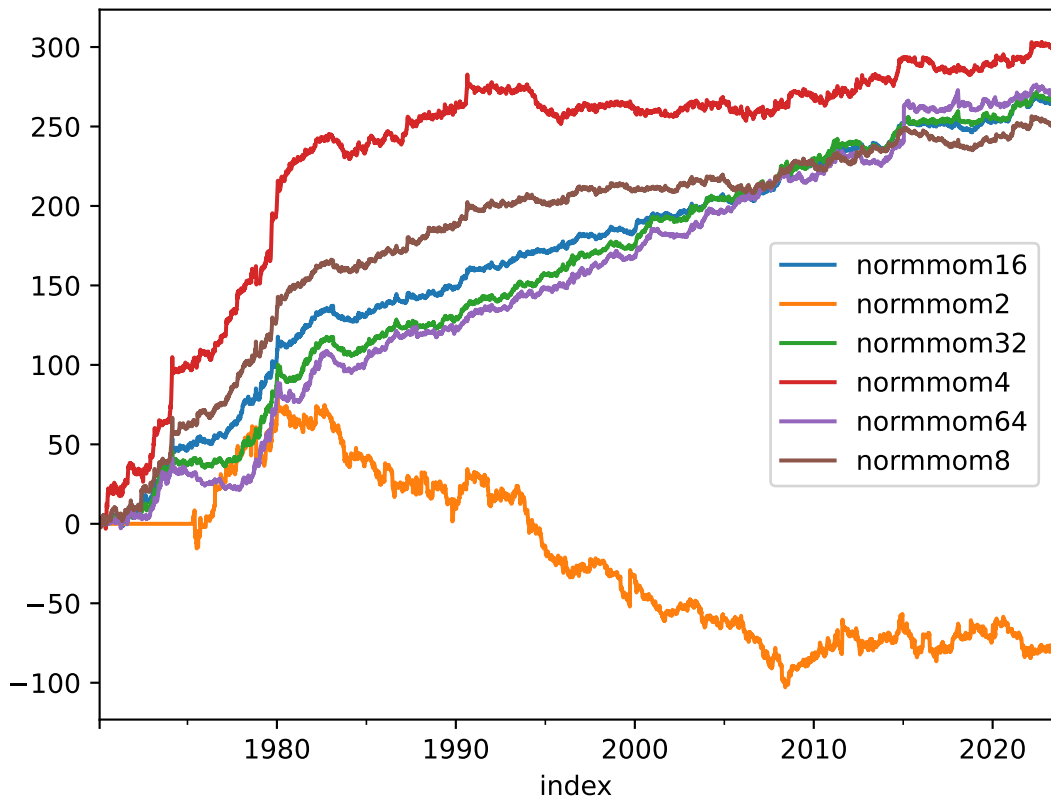
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.876, 'normmom2': -1.453, 'normmom32': 4.927, 'normmom4': 5.519, 'normmom64': 4.987, 'normmom8': 4.614}
ann. std {'normmom16': 4.532, 'normmom2': 11.61, 'normmom32': 4.609, 'normmom4': 7.383, 'normmom64': 5.869, 'normmom8': 5.365}
ann. SR {'normmom16': 1.08, 'normmom2': -0.13, 'normmom32': 1.07, 'normmom4': 0.75, 'normmom64': 0.85, 'normmom8': 0.86}
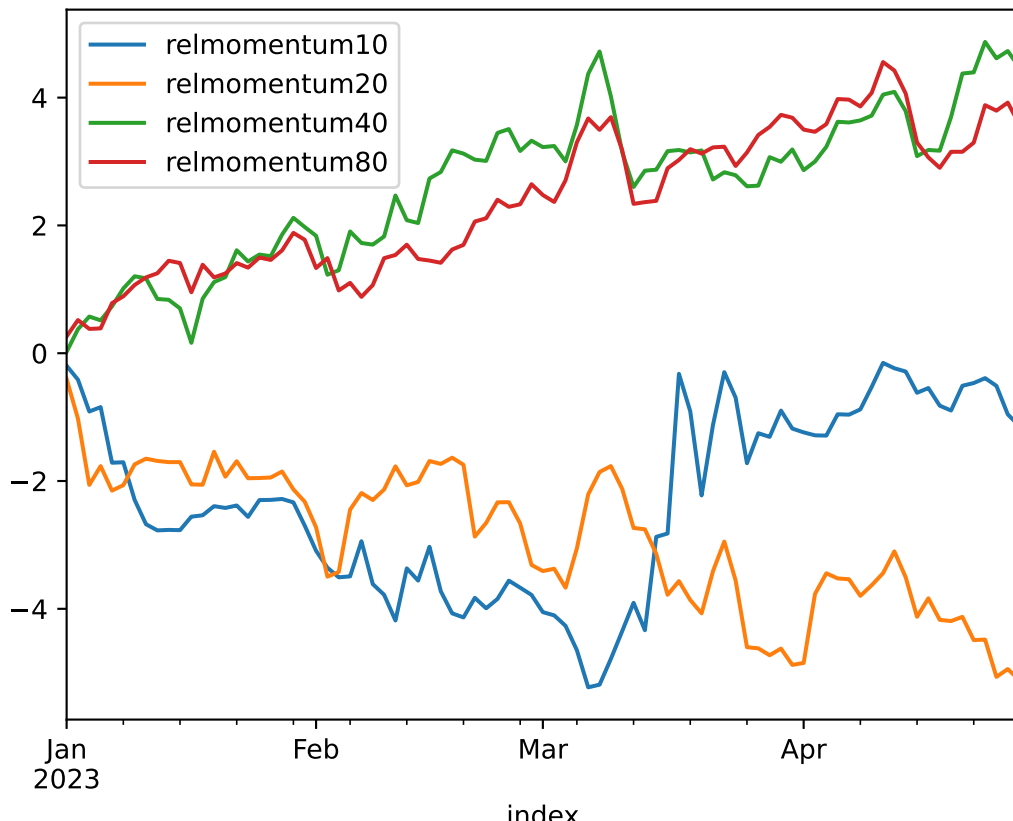
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -3.422, 'relmomentum20': -15.4, 'relmomentum40': 13.485, 'relmomentum80': 10.81}
ann. std {'relmomentum10': 8.052, 'relmomentum20': 6.563, 'relmomentum40': 5.334, 'relmomentum80': 4.355}
ann. SR {'relmomentum10': -0.42, 'relmomentum20': -2.35, 'relmomentum40': 2.53, 'relmomentum80': 2.48}
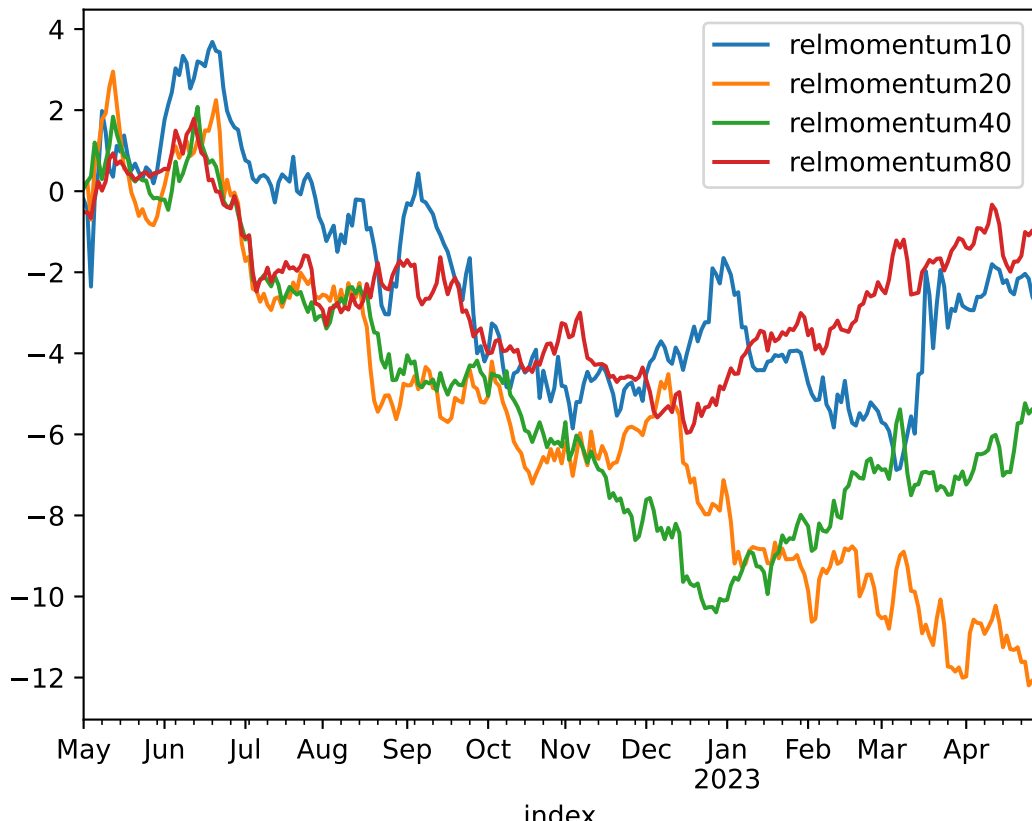
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -2.742, 'relmomentum20': -12.052, 'relmomentum40': -5.54, 'relmomentum80': -1.279}
ann. std {'relmomentum10': 7.949, 'relmomentum20': 6.625, 'relmomentum40': 5.331, 'relmomentum80': 4.556}
ann. SR {'relmomentum10': -0.34, 'relmomentum20': -1.82, 'relmomentum40': -1.04, 'relmomentum80': -0.28}
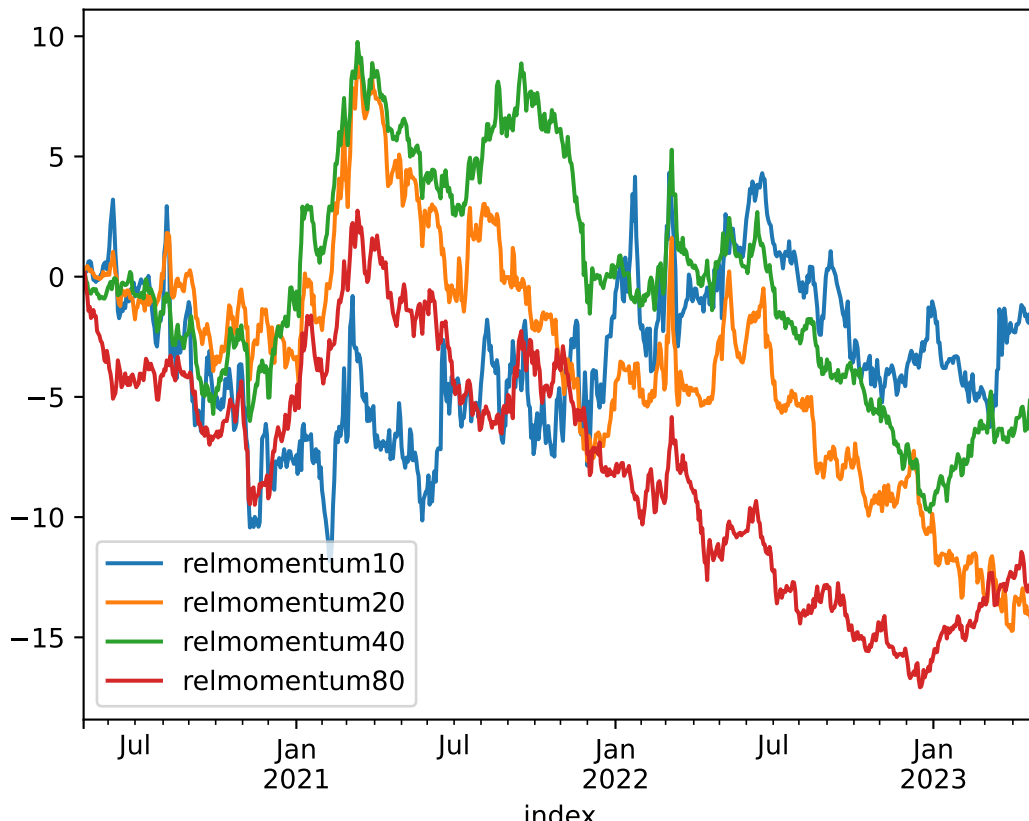
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -0.71, 'relmomentum20': -4.914, 'relmomentum40': -1.647, 'relmomentum80': -4.075}
ann. std {'relmomentum10': 11.921, 'relmomentum20': 8.341, 'relmomentum40': 6.945, 'relmomentum80': 6.336}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': -0.59, 'relmomentum40': -0.24, 'relmomentum80': -0.64}
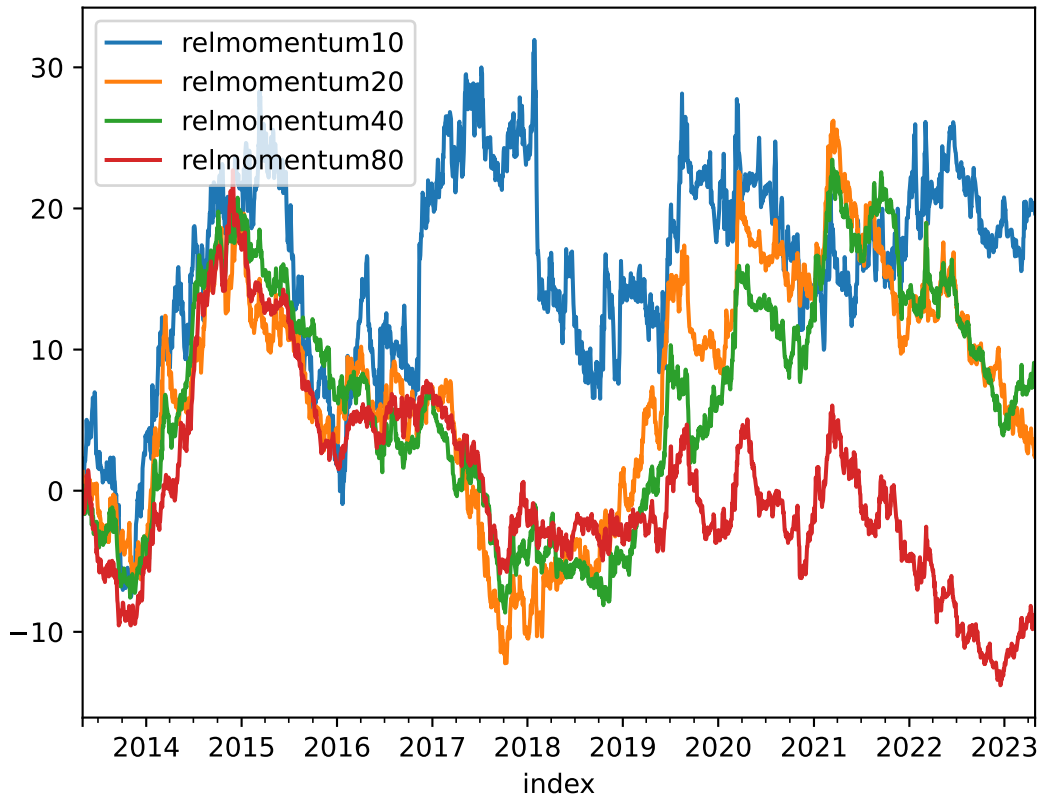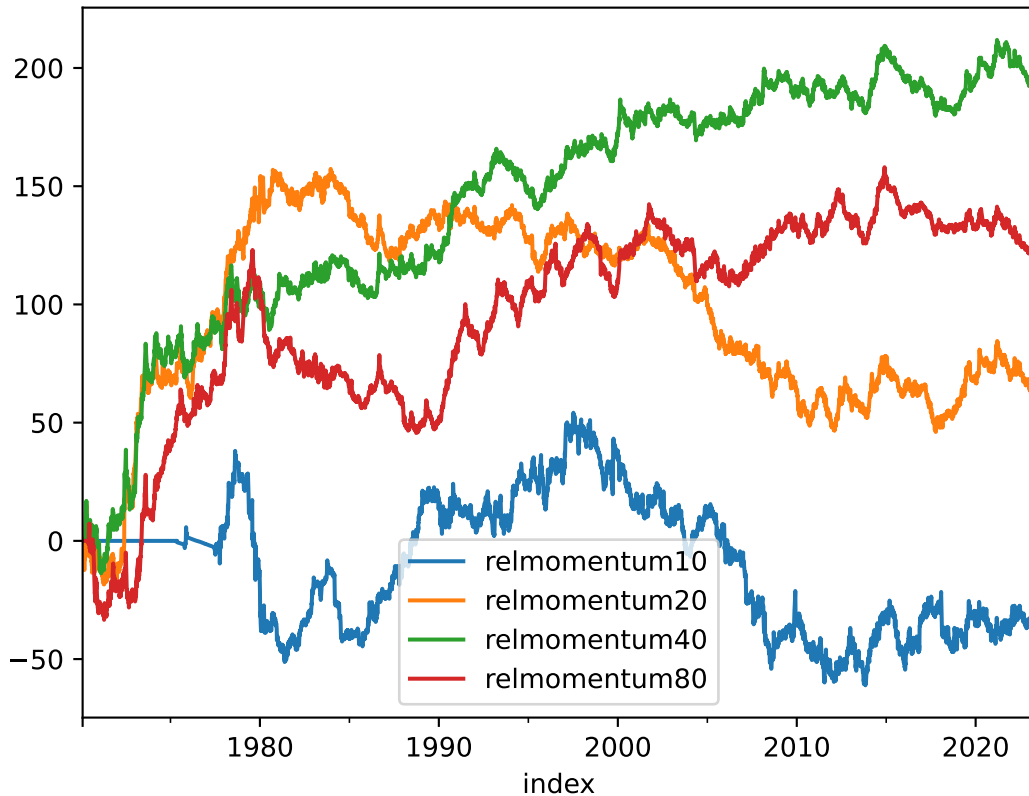
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': 1.929, 'relmomentum20': 0.236, 'relmomentum40': 0.852, 'relmomentum80': -0.896}
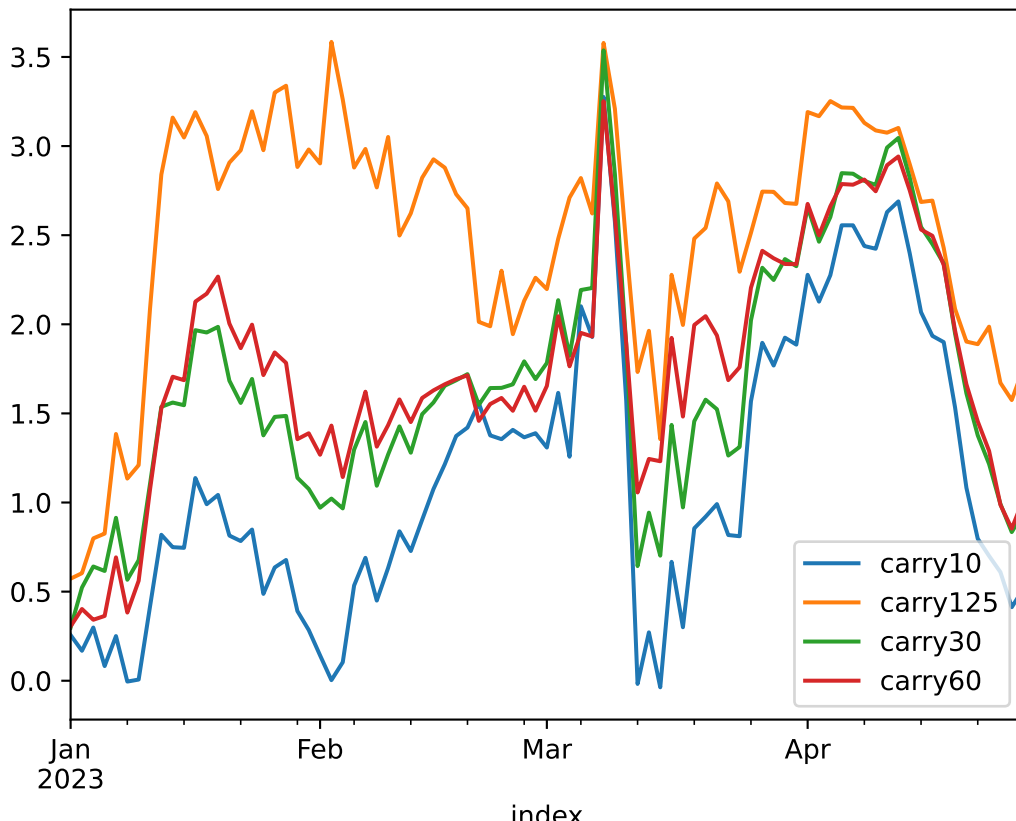ann. std {'relmomentum10': 13.404, 'relmomentum20': 8.569, 'relmomentum40': 7.006, 'relmomentum80': 6.388}
ann. SR {'relmomentum10': 0.14, 'relmomentum20': 0.03, 'relmomentum40': 0.12, 'relmomentum80': -0.14}
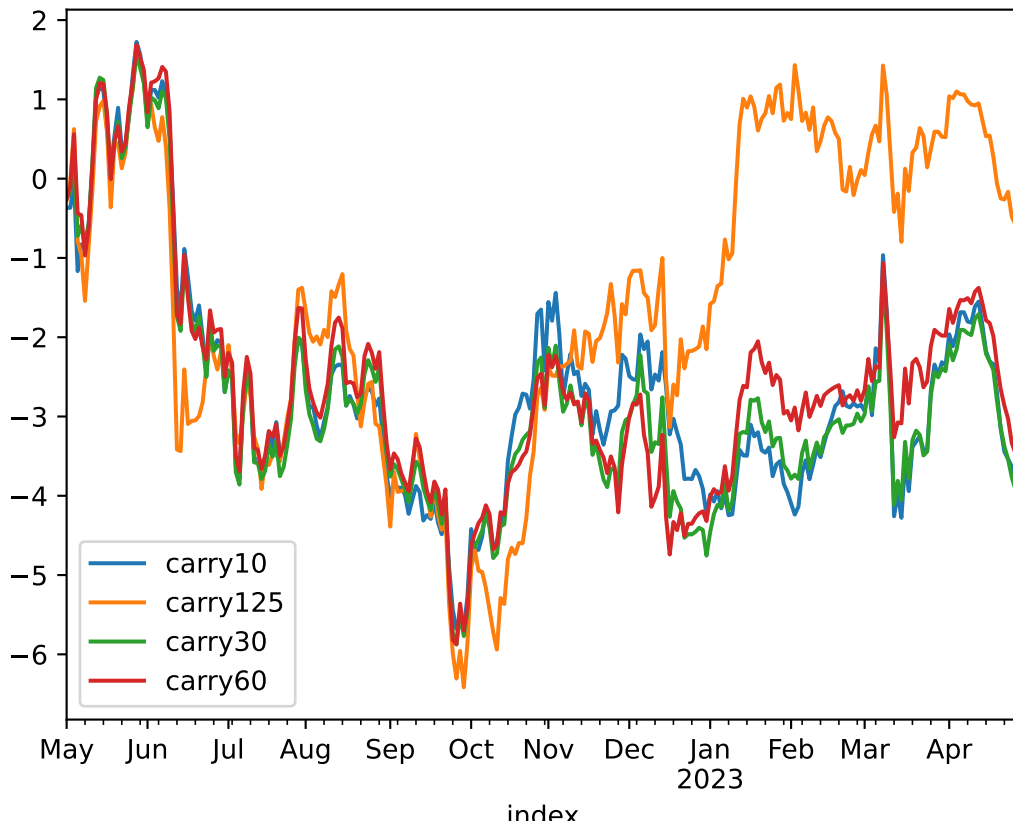
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.625, 'relmomentum20': 1.119, 'relmomentum40': 3.633, 'relmomentum80': 2.326}
ann. std {'relmomentum10': 13.388, 'relmomentum20': 10.468, 'relmomentum40': 9.638, 'relmomentum80': 9.783}
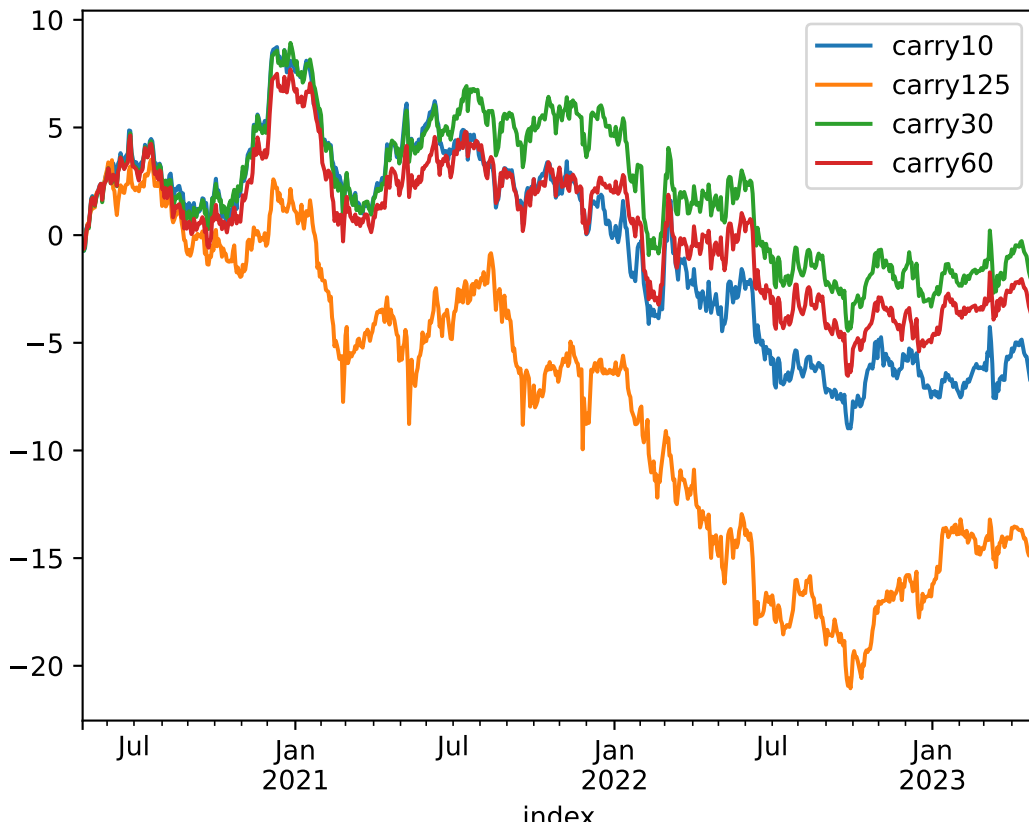ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 1.546, 'carry125': 5.27, 'carry30': 2.839, 'carry60': 3.057}
ann. std {'carry10': 5.879, 'carry125': 5.431, 'carry30': 5.391, 'carry60': 4.835}
ann. SR {'carry10': 0.26, 'carry125': 0.97, 'carry30': 0.53, 'carry60': 0.63}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -3.67, 'carry125': -0.396, 'carry30': -3.754, 'carry60': -3.253}
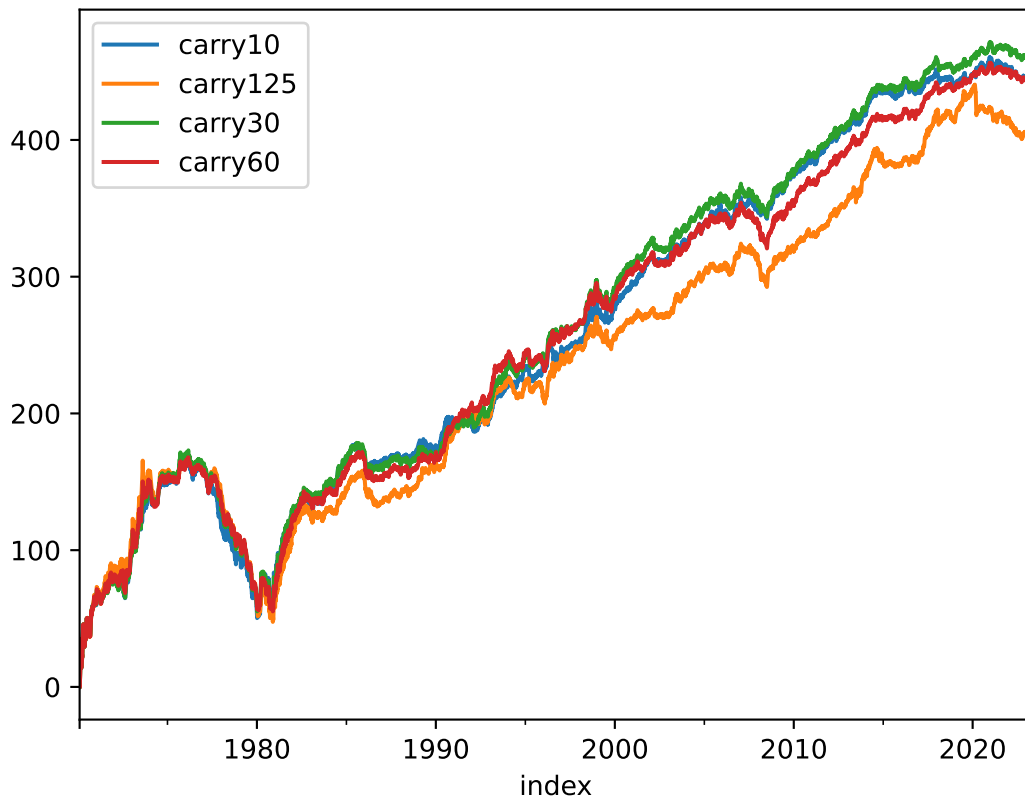ann. std {'carry10': 6.054, 'carry125': 6.665, 'carry30': 6.033, 'carry60': 5.991}
ann. SR {'carry10': -0.61, 'carry125': -0.06, 'carry30': -0.62, 'carry60': -0.54}

Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -2.306, 'carry125': -4.934, 'carry30': -0.78, 'carry60': -1.301}
ann. std {'carry10': 6.555, 'carry125': 7.998, 'carry30': 6.483, 'carry60': 6.469}
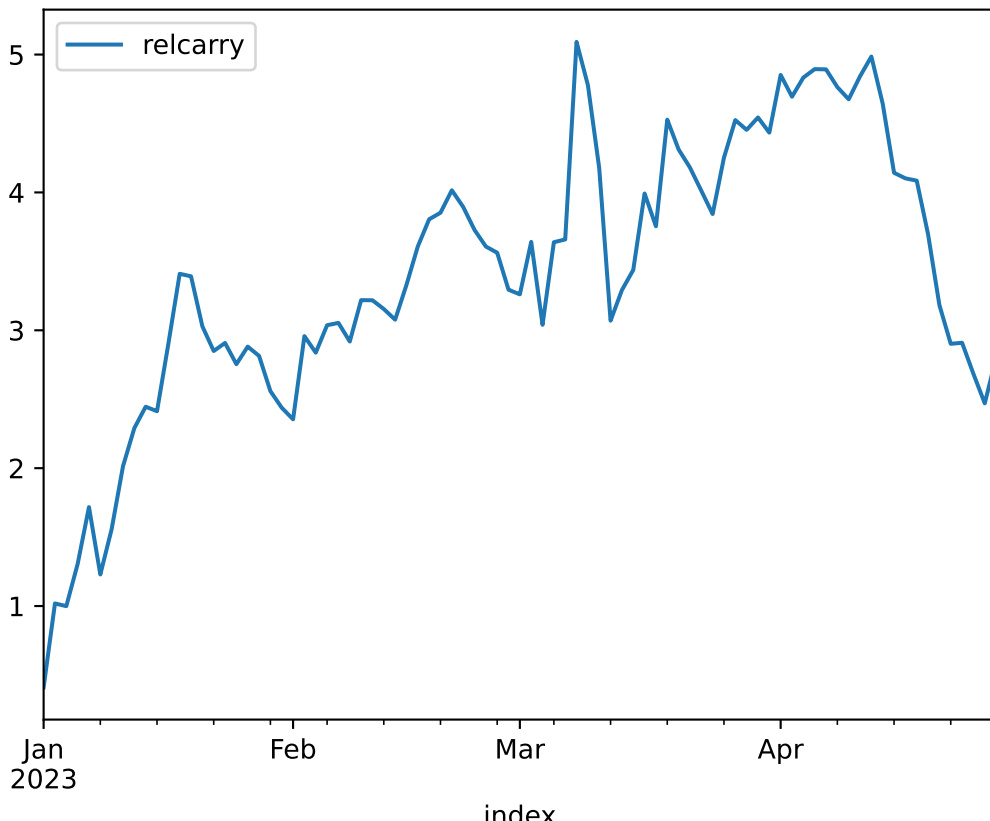ann. SR {'carry10': -0.35, 'carry125': -0.62, 'carry30': -0.12, 'carry60': -0.2}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 2.896, 'carry125': 4.316, 'carry30': 3.93, 'carry60': 4.23}
ann. std {'carry10': 6.364, 'carry125': 8.958, 'carry30': 6.457, 'carry60': 6.409}
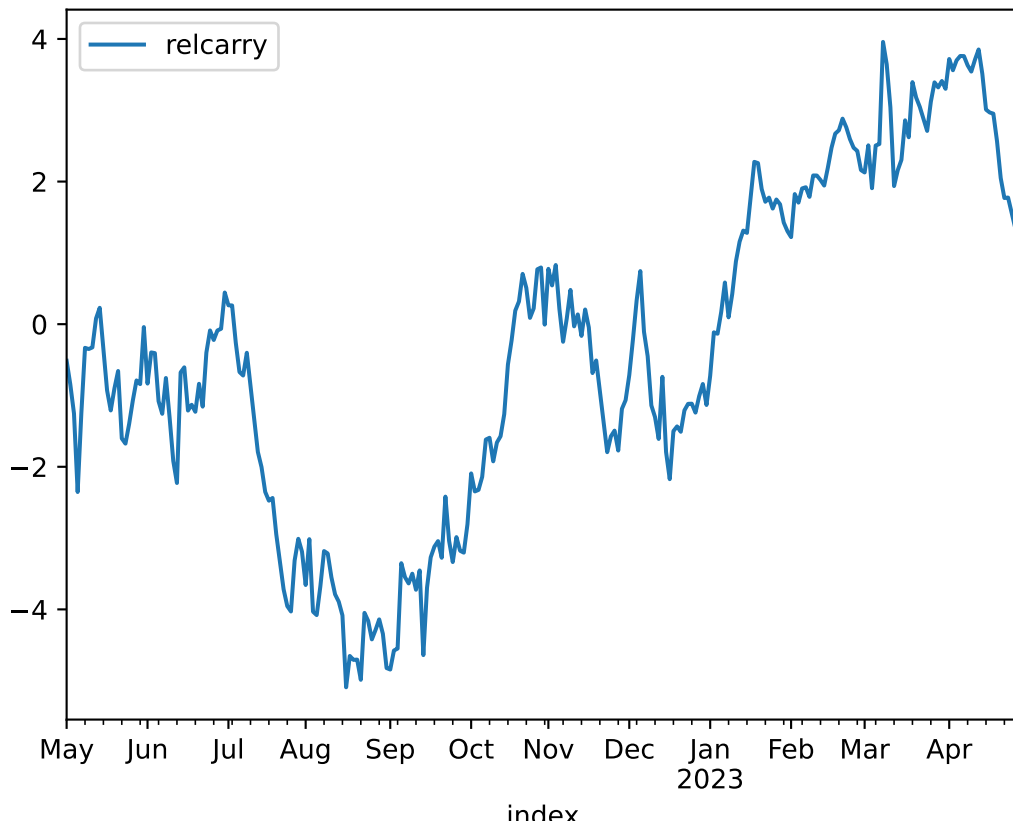ann. SR {'carry10': 0.46, 'carry125': 0.48, 'carry30': 0.61, 'carry60': 0.66}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.199, 'carry125': 7.495, 'carry30': 8.486, 'carry60': 8.198}
ann. std {'carry10': 11.2, 'carry125': 11.557, 'carry30': 11.257, 'carry60': 11.26}
ann. SR {'carry10': 0.73, 'carry125': 0.65, 'carry30': 0.75, 'carry60': 0.73}

Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 8.436}
ann. std {'relcarry': 5.638}
ann. SR {'relcarry': 1.5}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 1.642}
ann. std {'relcarry': 6.951}
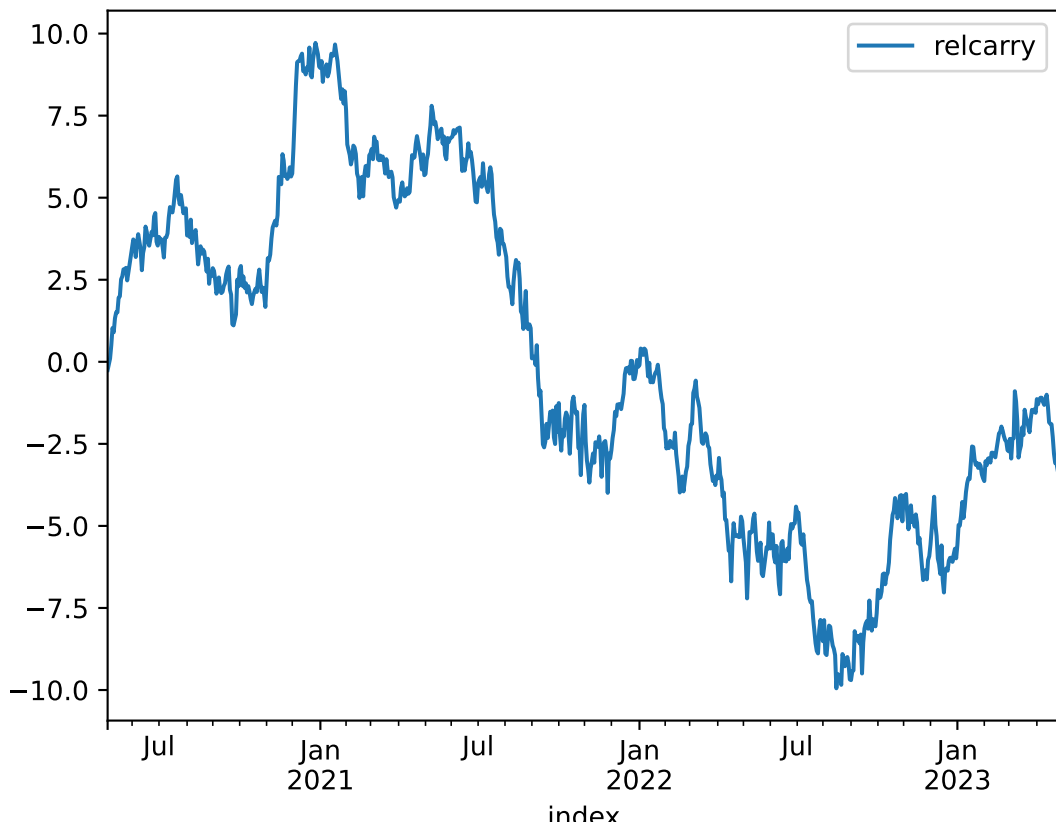ann. SR {'relcarry': 0.24}

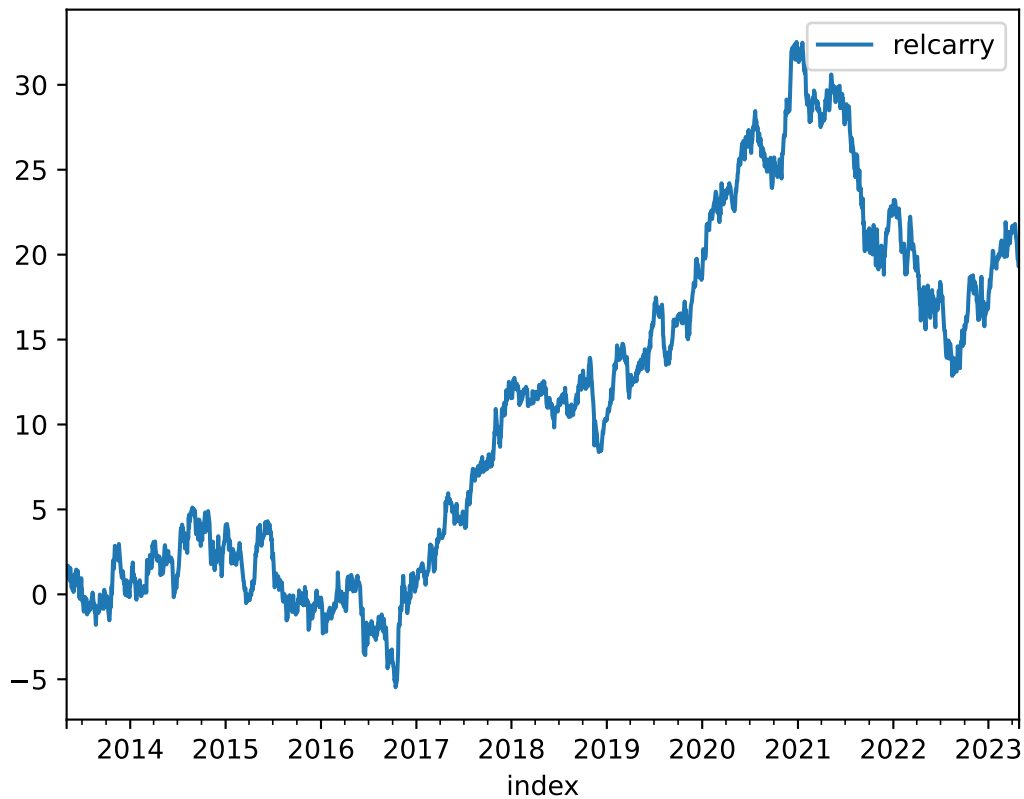Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -1.046}
ann. std {'relcarry': 6.663}
ann. SR {'relcarry': -0.16}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 1.927}
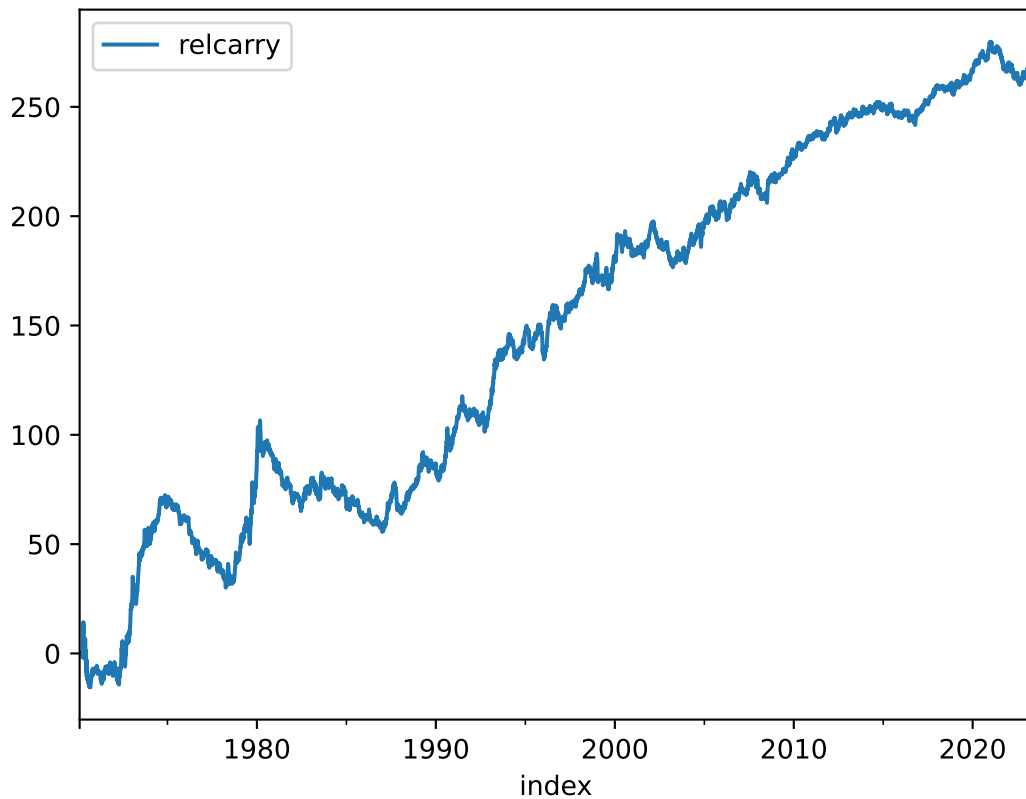ann. std {'relcarry': 5.824}
ann. SR {'relcarry': 0.33}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.918}
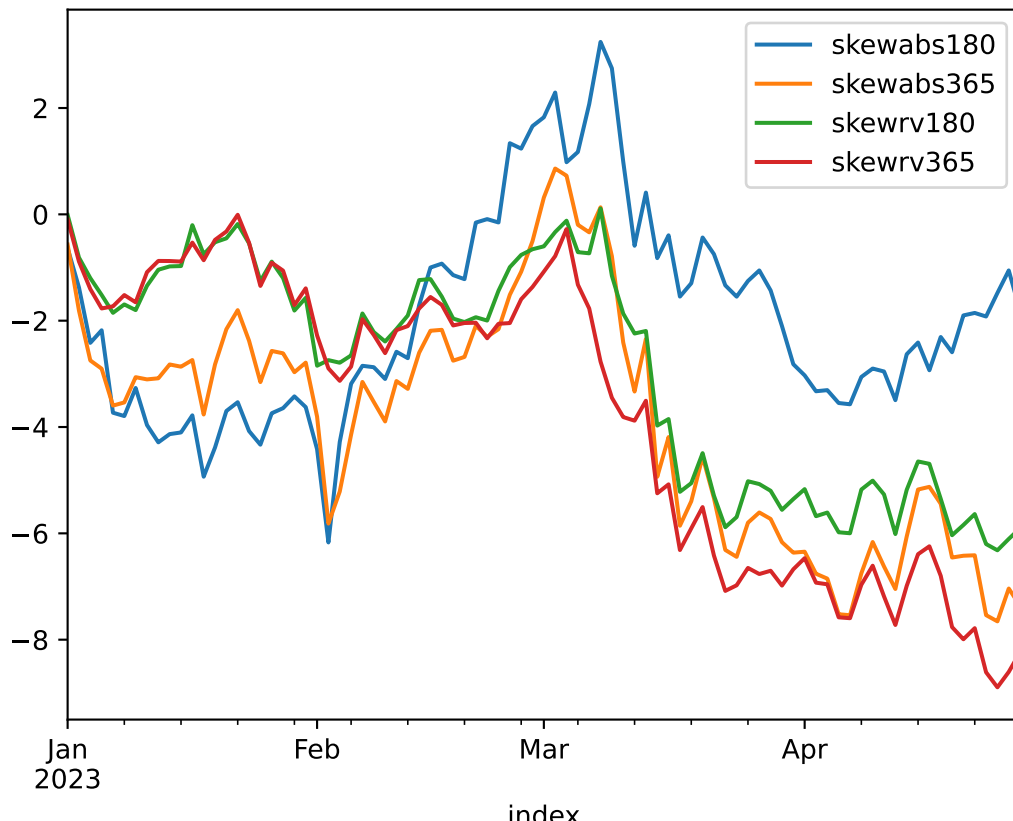ann. std {'relcarry': 8.96}
ann. SR {'relcarry': 0.55}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -5.498, 'skewabs365': -22.178, 'skewrv180': -17.779, 'skewrv365': -24.801}
ann. std {'skewabs180': 11.415, 'skewabs365': 11.701, 'skewrv180': 8.146, 'skewrv365': 8.012}
ann. SR {'skewabs180': -0.48, 'skewabs365': -1.9, 'skewrv180': -2.18, 'skewrv365': -3.1}
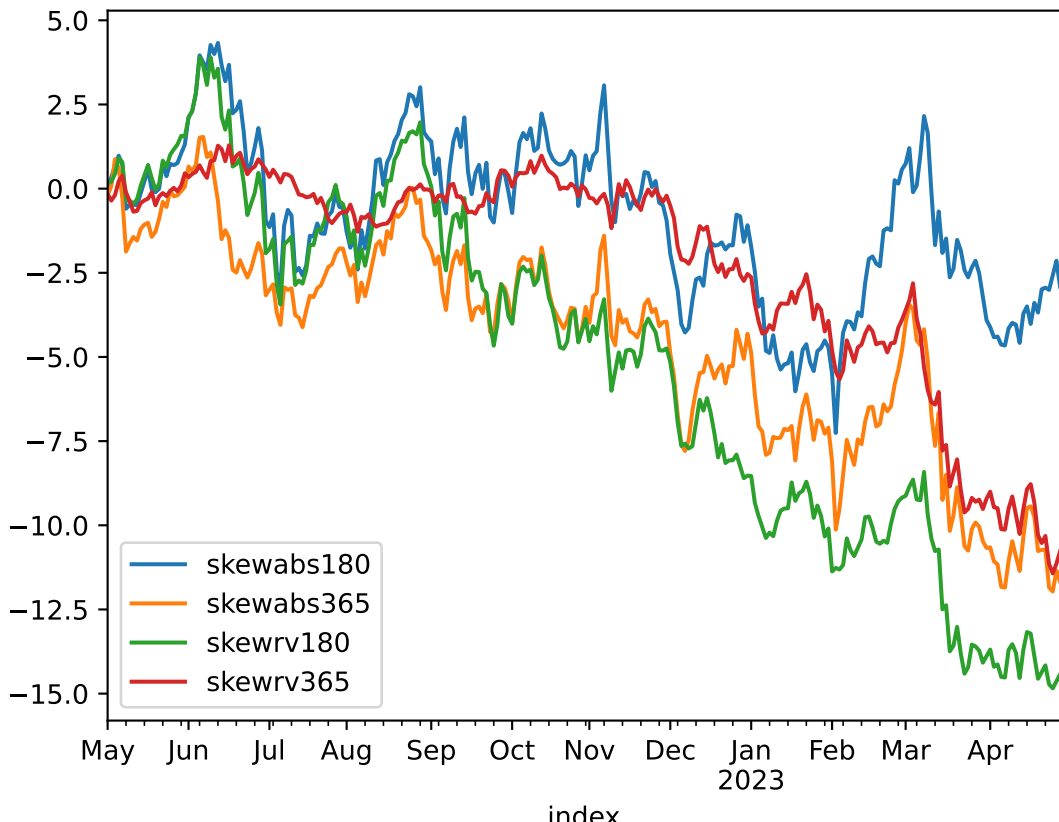
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -2.867, 'skewabs365': -11.494, 'skewrv180': -14.205, 'skewrv365': -10.604}
ann. std {'skewabs180': 11.054, 'skewabs365': 9.963, 'skewrv180': 9.289, 'skewrv365': 5.786}
ann. SR {'skewabs180': -0.26, 'skewabs365': -1.15, 'skewrv180': -1.53, 'skewrv365': -1.83}
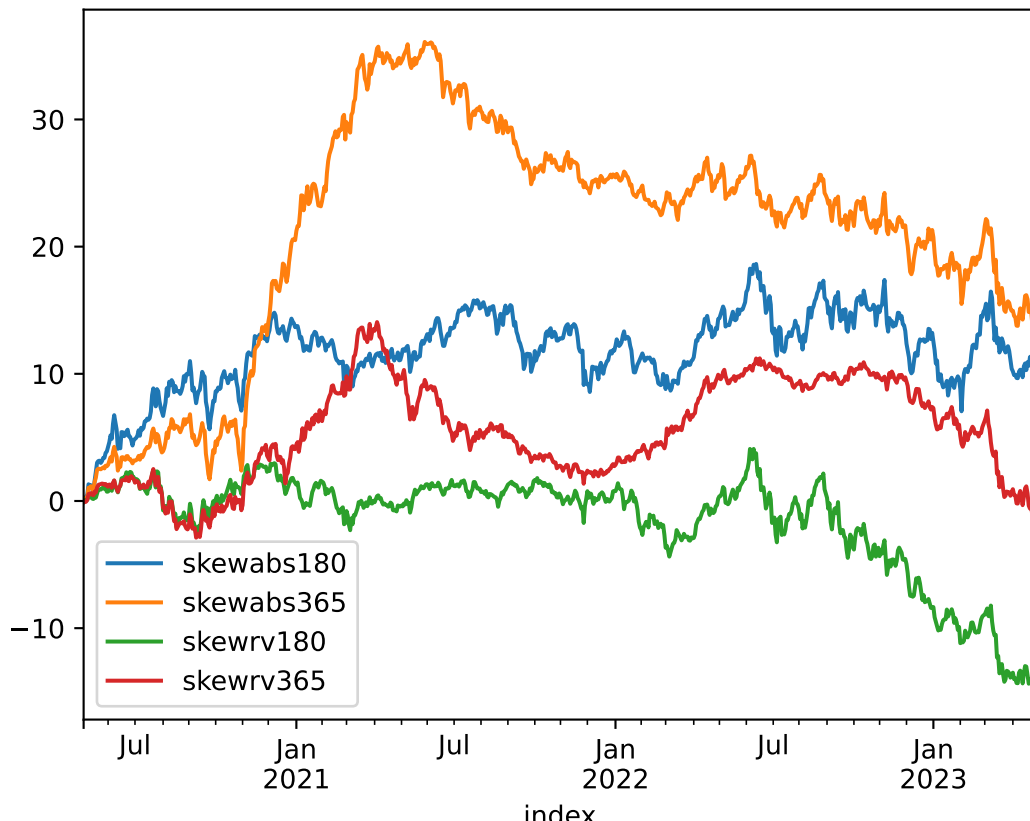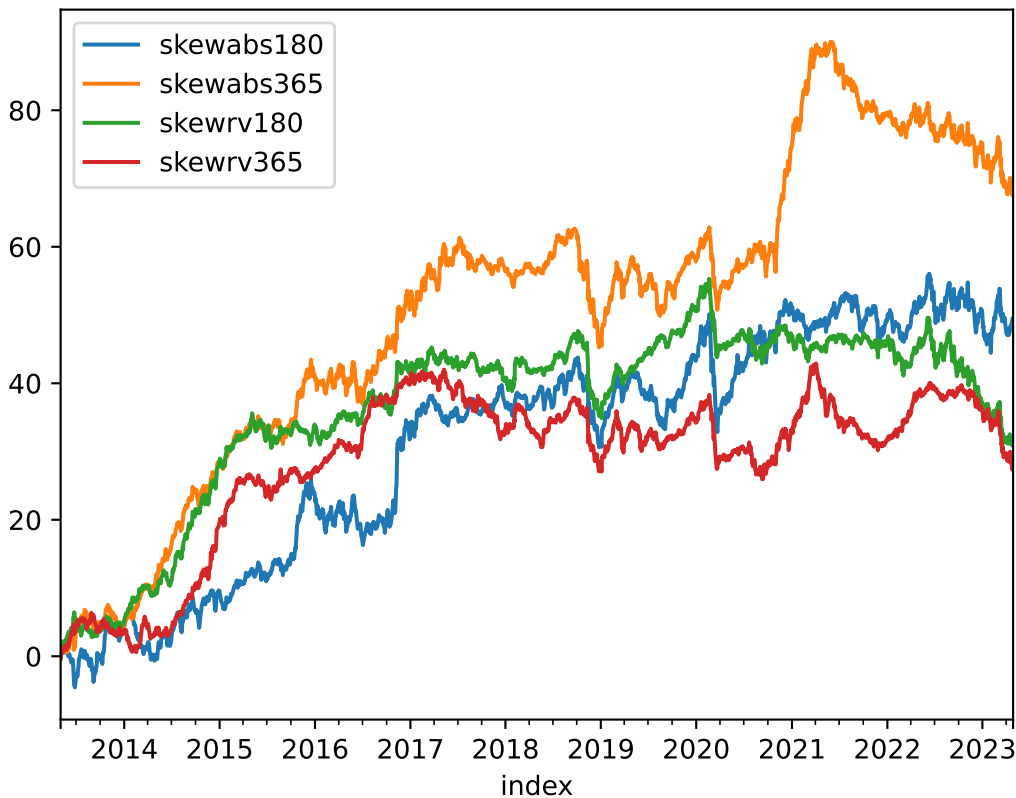
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.741, 'skewabs365': 4.577, 'skewrv180': -4.672, 'skewrv365': -0.276}
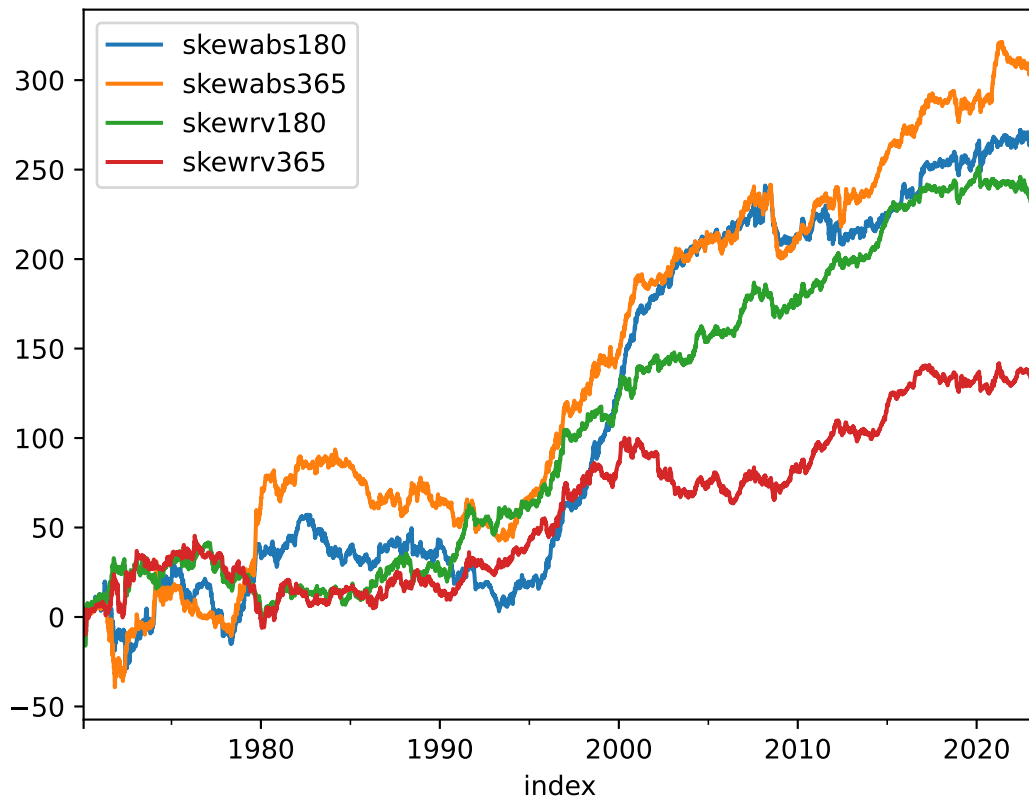ann. std {'skewabs180': 9.135, 'skewabs365': 8.929, 'skewrv180': 7.249, 'skewrv365': 6.356}
ann. SR {'skewabs180': 0.41, 'skewabs365': 0.51, 'skewrv180': -0.64, 'skewrv365': -0.04}
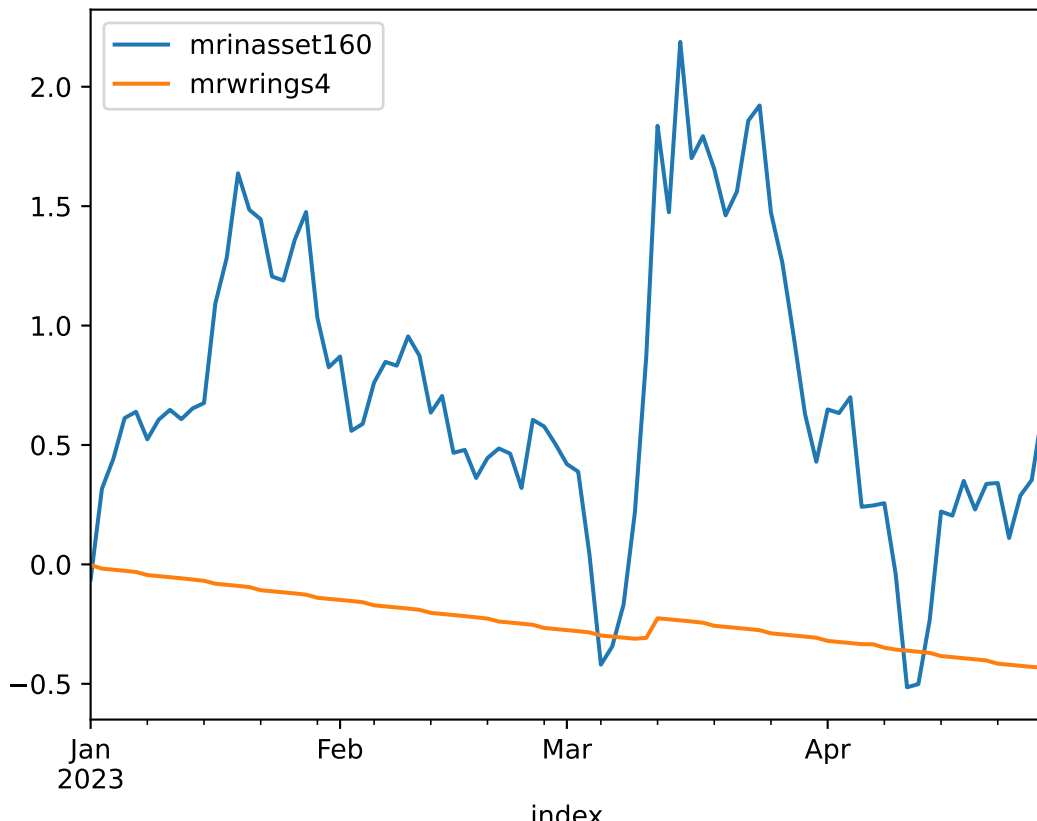
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.792, 'skewabs365': 6.664, 'skewrv180': 3.071, 'skewrv365': 2.748}
ann. std {'skewabs180': 8.017, 'skewabs365': 7.95, 'skewrv180': 6.395, 'skewrv365': 6.053}
ann. SR {'skewabs180': 0.6, 'skewabs365': 0.84, 'skewrv180': 0.48, 'skewrv365': 0.45}
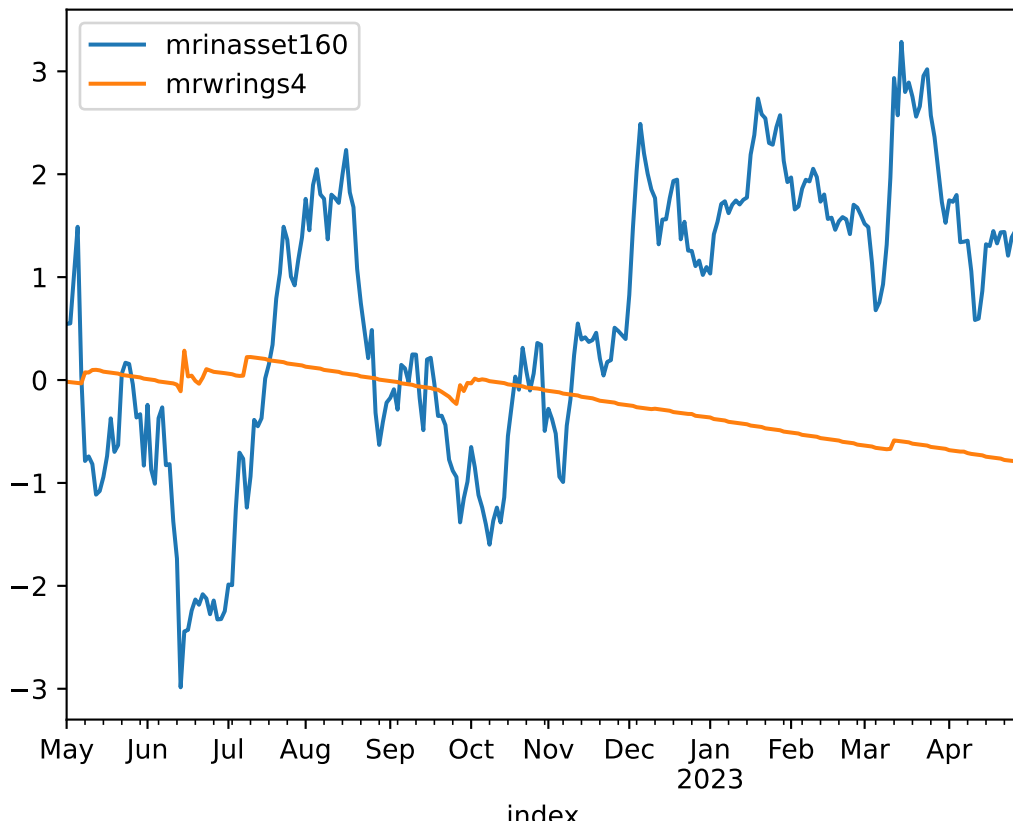
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.884, 'skewabs365': 5.515, 'skewrv180': 4.196, 'skewrv365': 2.338}
ann. std {'skewabs180': 10.1, 'skewabs365': 9.869, 'skewrv180': 8.751, 'skewrv365': 8.125}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}
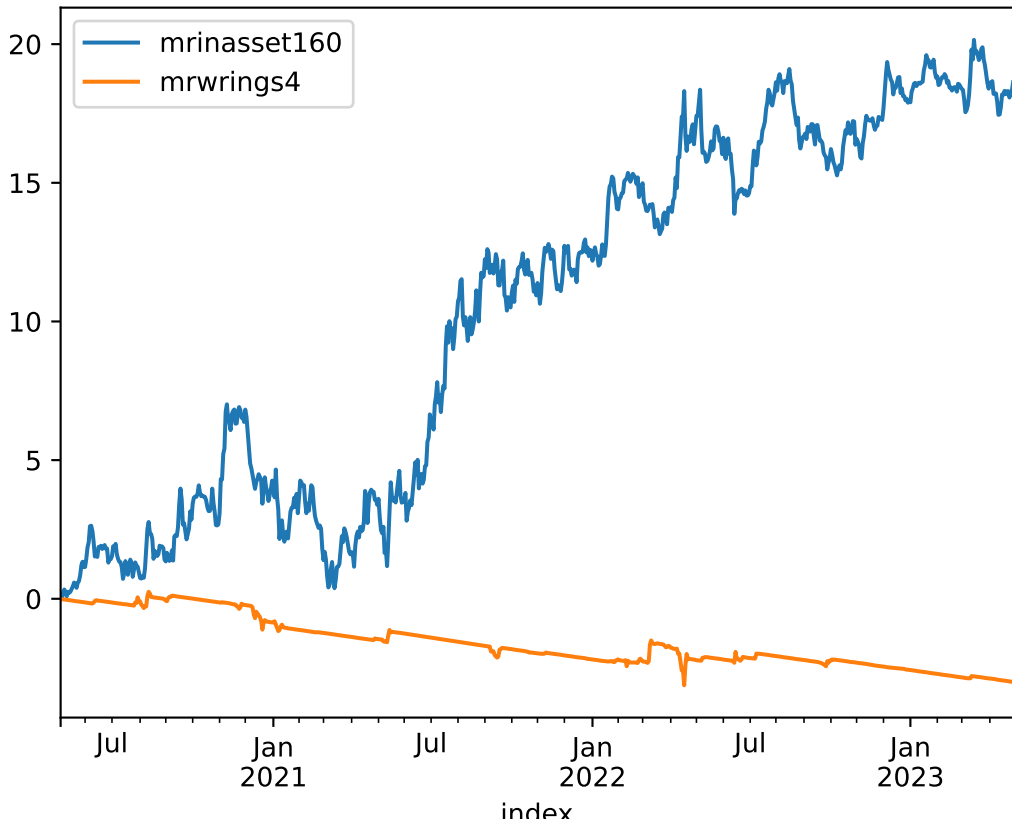
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.984, 'mrwrings4': -1.302}
ann. std {'mrinasset160': 4.213, 'mrwrings4': 0.164}
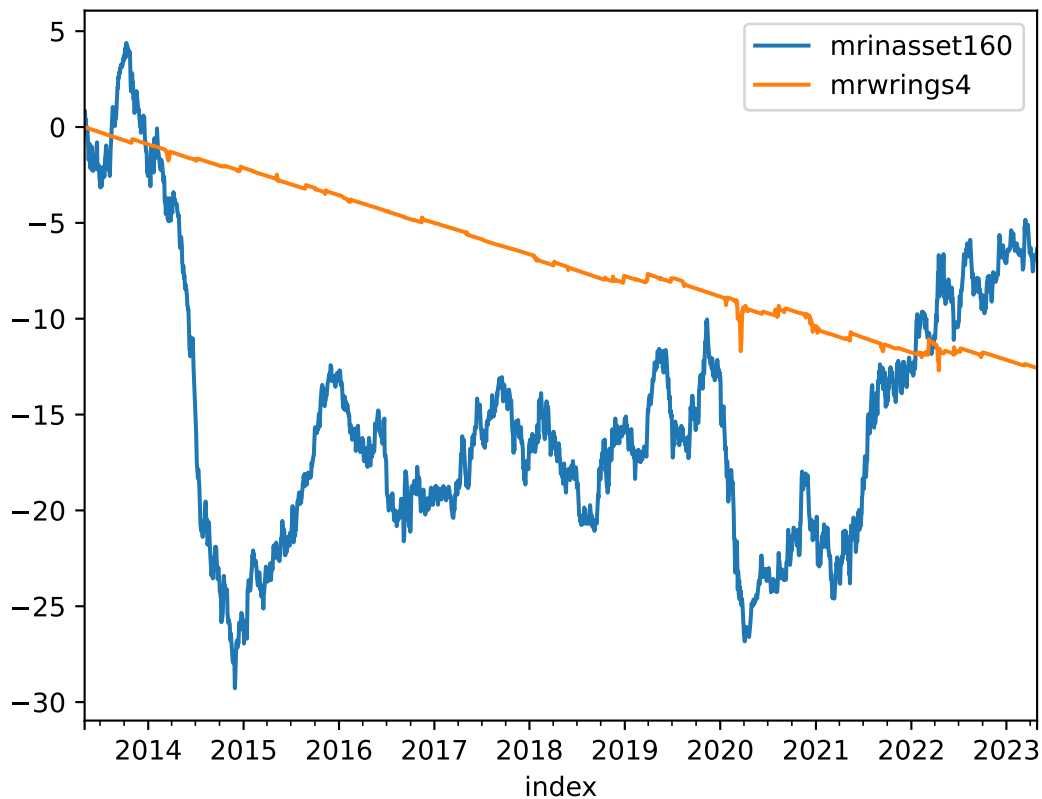ann. SR {'mrinasset160': 0.47, 'mrwrings4': -7.94}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 1.73, 'mrwrings4': -0.782}
ann. std {'mrinasset160': 5.137, 'mrwrings4': 0.585}
ann. SR {'mrinasset160': 0.34, 'mrwrings4': -1.34}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.112, 'mrwrings4': -0.983}
ann. std {'mrinasset160': 6.263, 'mrwrings4': 1.018}
ann. SR {'mrinasset160': 0.98, 'mrwrings4': -0.97}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.625, 'mrwrings4': -1.234}
ann. std {'mrinasset160': 6.212, 'mrwrings4': 0.879}
ann. SR {'mrinasset160': -0.1, 'mrwrings4': -1.4}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.552, 'mrwrings4': -2.149}
ann. std {'mrinasset160': 9.867, 'mrwrings4': 2.088}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.03}