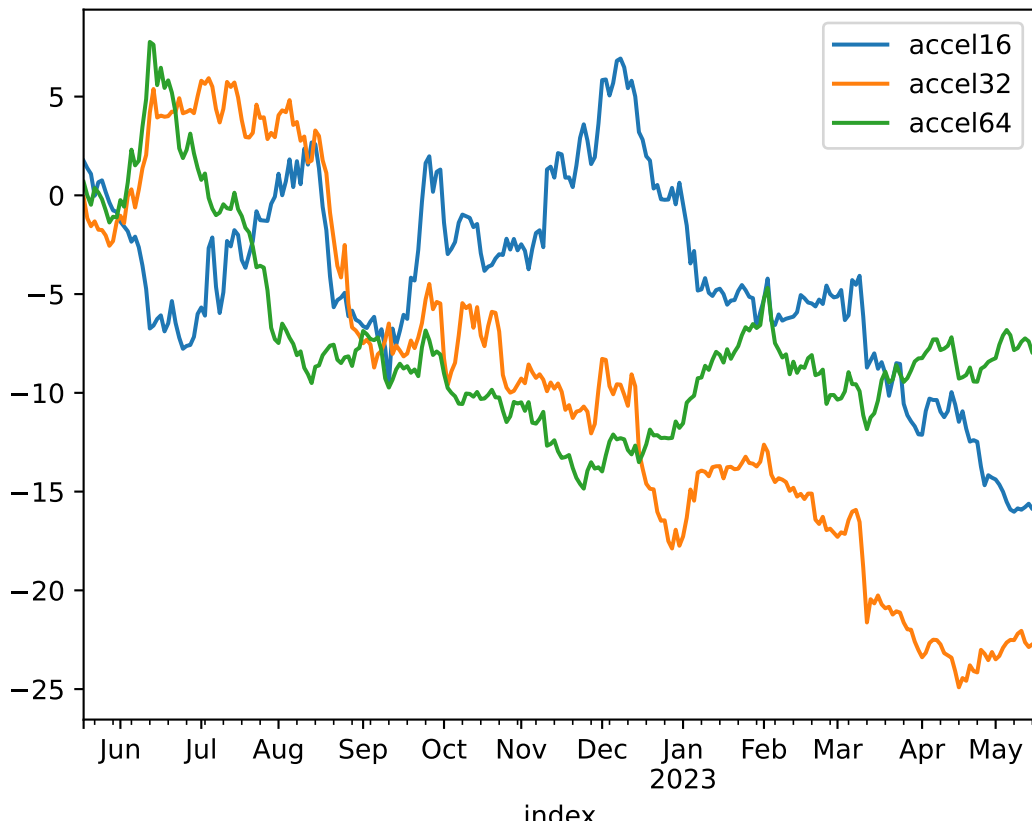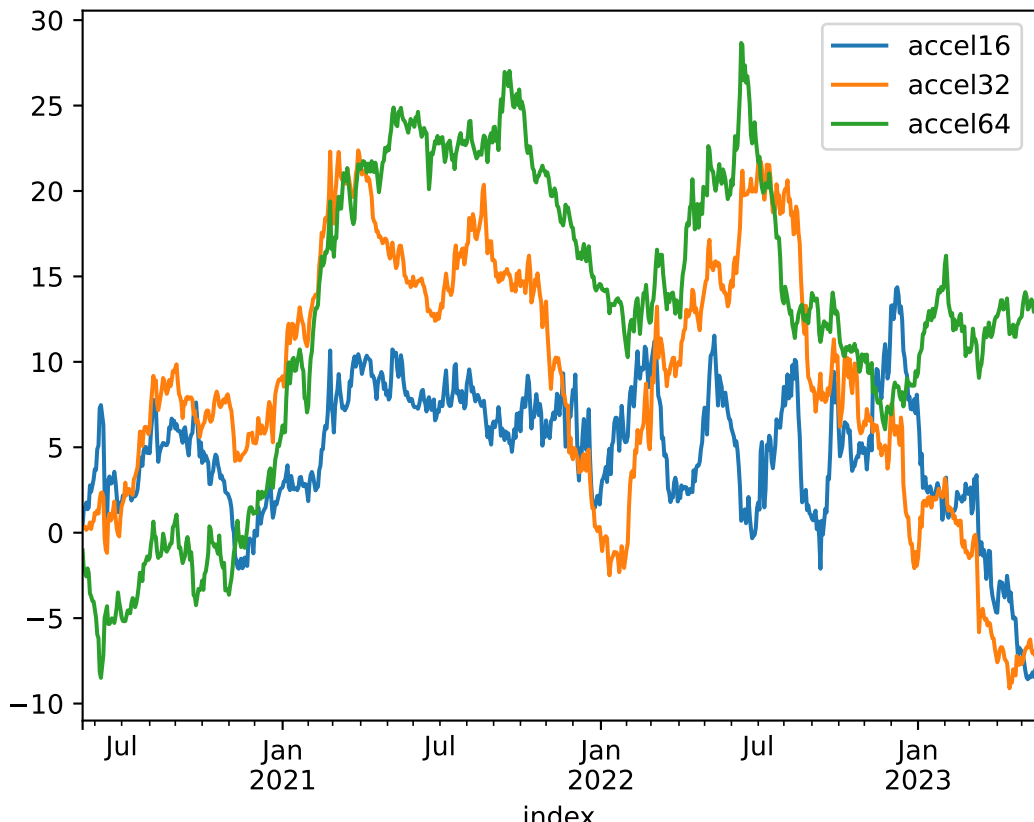Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -42.602, 'accel32': -13.784, 'accel64': 10.307}
ann. std {'accel16': 12.252, 'accel32': 9.607, 'accel64': 9.046}
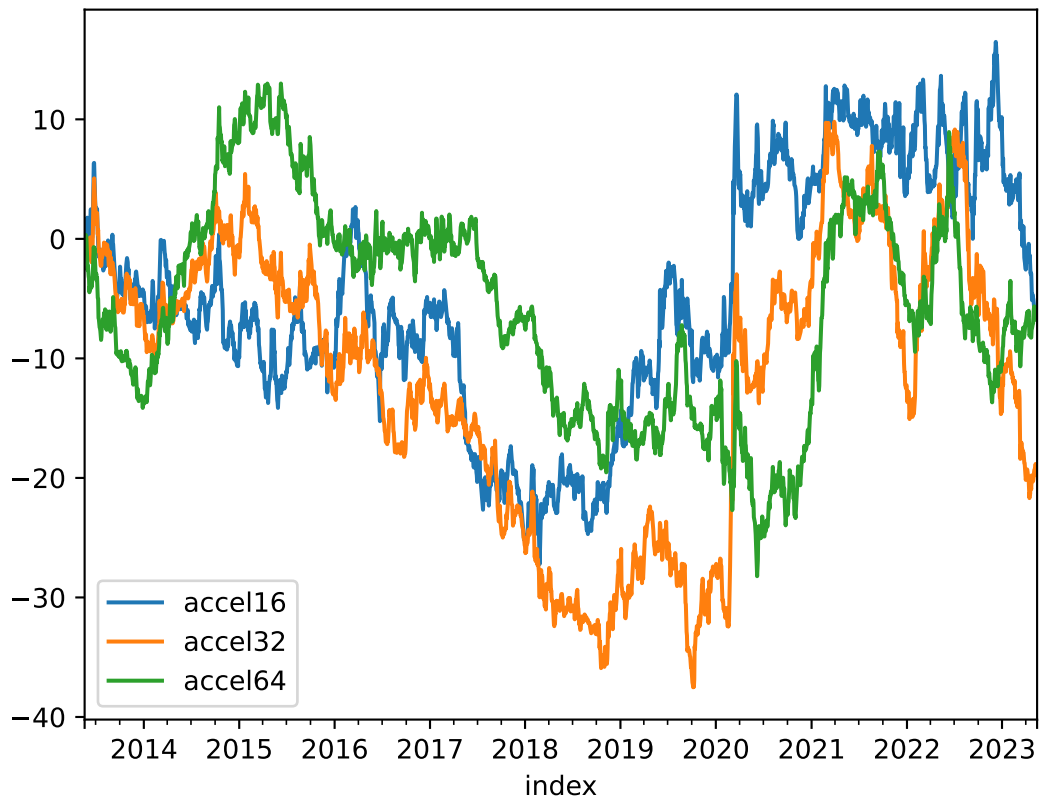ann. SR {'accel16': -3.48, 'accel32': -1.43, 'accel64': 1.14}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -15.266, 'accel32': -22.612, 'accel64': -7.749}
ann. std {'accel16': 15.569, 'accel32': 12.807, 'accel64': 10.252}
ann. SR {'accel16': -0.98, 'accel32': -1.77, 'accel64': -0.76}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -2.639, 'accel32': -2.345, 'accel64': 4.265}
ann. std {'accel16': 13.506, 'accel32': 11.733, 'accel64': 10.451}
ann. SR {'accel16': -0.2, 'accel32': -0.2, 'accel64': 0.41}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.585, 'accel32': -1.939, 'accel64': -0.658}
ann. std {'accel16': 11.693, 'accel32': 10.66, 'accel64': 9.316}
ann. SR {'accel16': -0.05, 'accel32': -0.18, 'accel64': -0.07}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.722, 'accel32': 5.0, 'accel64': 5.137}
ann. std {'accel16': 14.124, 'accel32': 12.449, 'accel64': 12.099}
ann. SR {'accel16': 0.48, 'accel32': 0.4, 'accel64': 0.42}
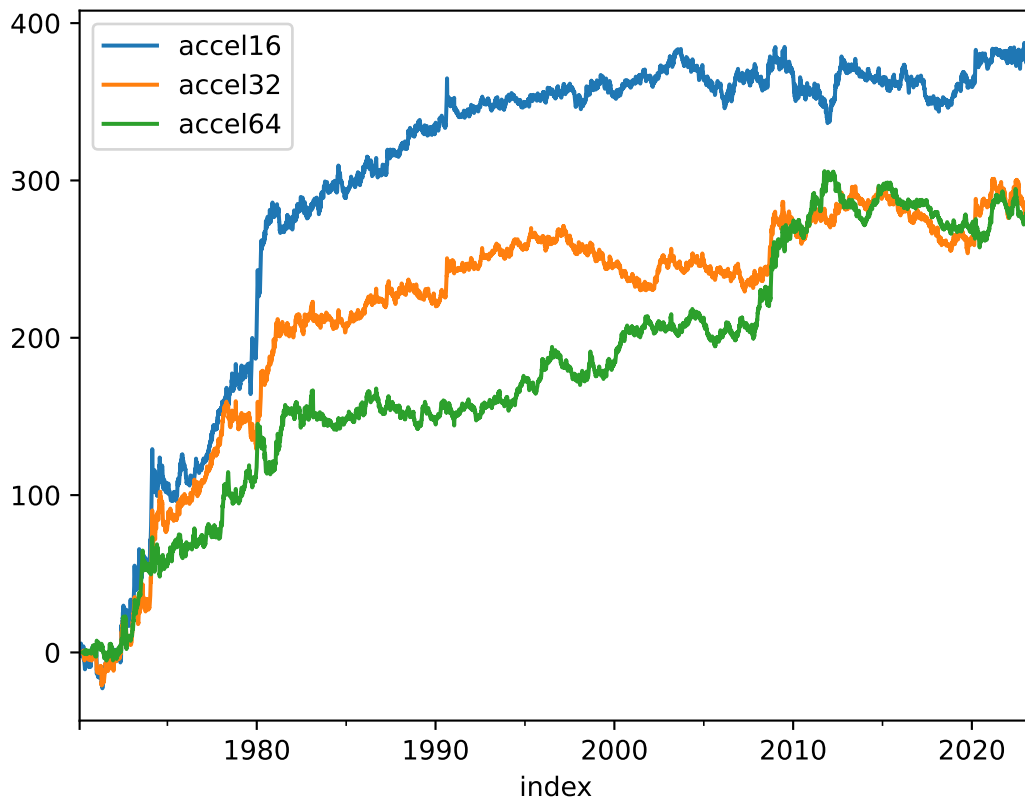
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.216, 'assettrend2': 0.303, 'assettrend32': -1.977, 'assettrend4': -7.016, 'assettrend64': -4.927, 'assettrend8': -4.458}
ann. std {'assettrend16': 2.476, 'assettrend2': 6.288, 'assettrend32': 2.272, 'assettrend4': 3.764, 'assettrend64': 3.347, 'assettrend8': 2.812}
ann. SR {'assettrend16': -1.3, 'assettrend2': 0.05, 'assettrend32': -0.87, 'assettrend4': -1.86, 'assettrend64': -1.47, 'assettrend8': -1.58}
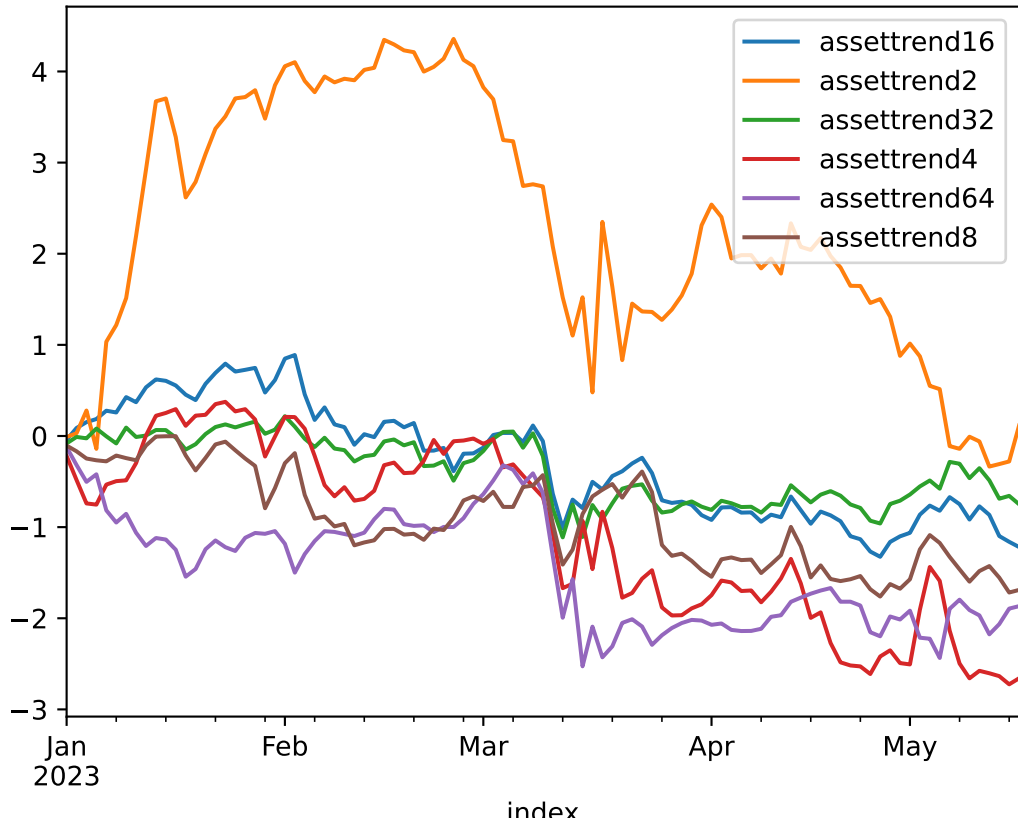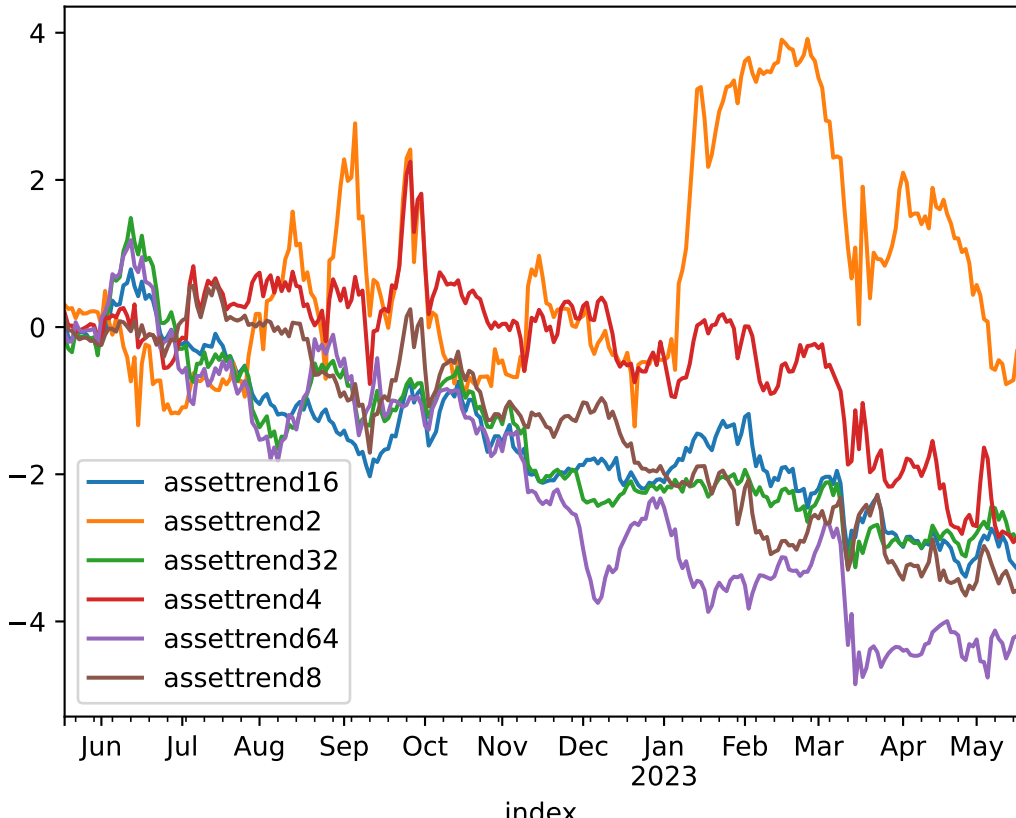
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -3.235, 'assettrend2': -0.321, 'assettrend32': -2.861, 'assettrend4': -2.814, 'assettrend64': -4.13, 'assettrend8': -3.521}
ann. std {'assettrend16': 2.232, 'assettrend2': 6.124, 'assettrend32': 2.473, 'assettrend4': 3.921, 'assettrend64': 3.118, 'assettrend8': 2.641}
ann. SR {'assettrend16': -1.45, 'assettrend2': -0.05, 'assettrend32': -1.16, 'assettrend4': -0.72, 'assettrend64': -1.32, 'assettrend8': -1.33}
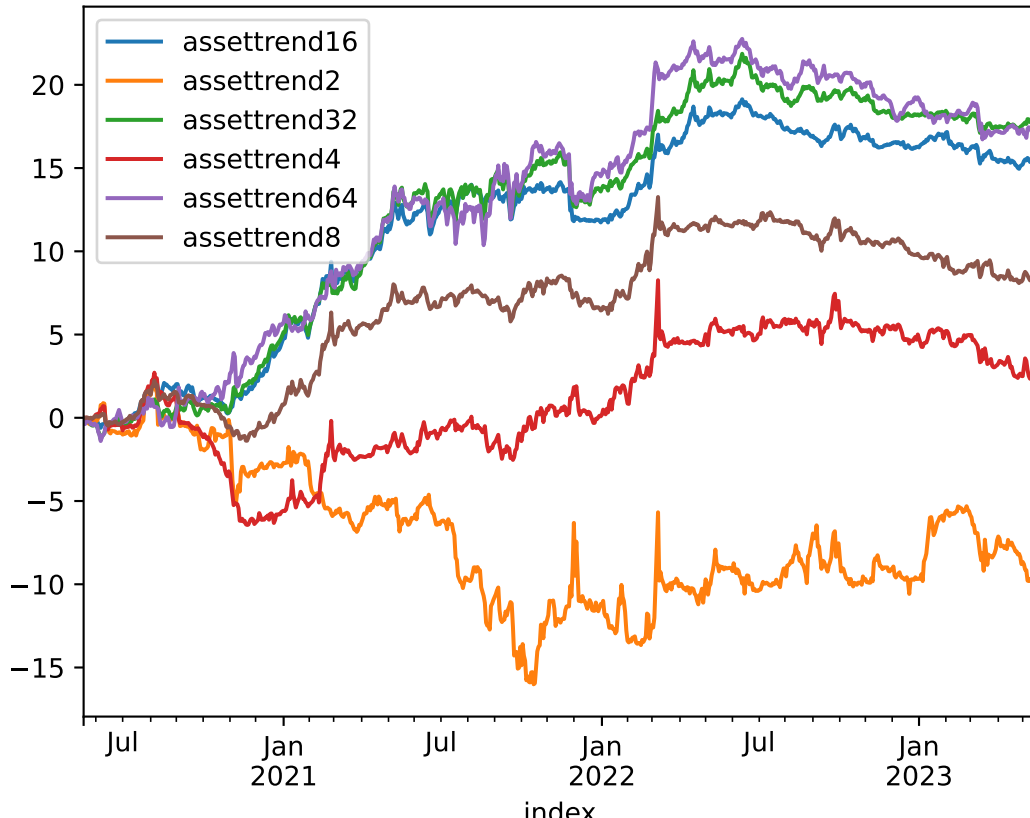
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.931, 'assettrend2': -3.128, 'assettrend32': 5.722, 'assettrend4': 0.768, 'assettrend64': 5.69, 'assettrend8': 2.672}
ann. std {'assettrend16': 3.414, 'assettrend2': 7.814, 'assettrend32': 4.126, 'assettrend4': 4.98, 'assettrend64': 5.013, 'assettrend8': 3.53}
ann. SR {'assettrend16': 1.44, 'assettrend2': -0.4, 'assettrend32': 1.39, 'assettrend4': 0.15, 'assettrend64': 1.14, 'assettrend8': 0.76}
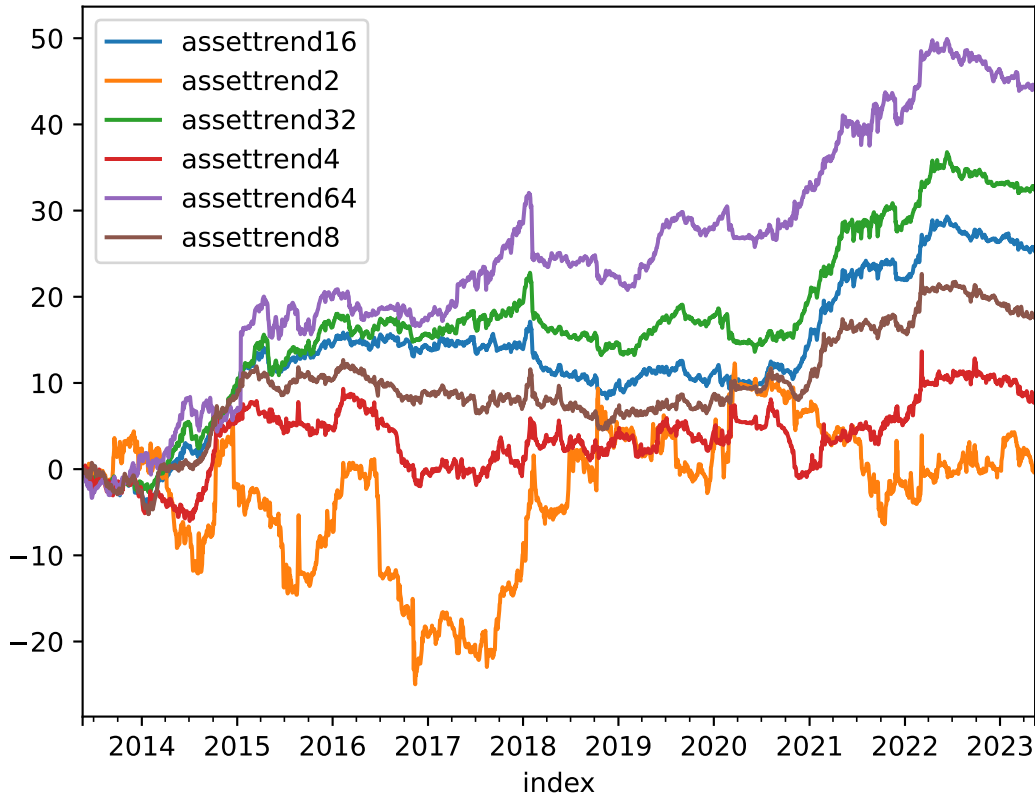
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.48, 'assettrend2': 0.005, 'assettrend32': 3.181, 'assettrend4': 0.761, 'assettrend64': 4.374, 'assettrend8': 1.724}
ann. std {'assettrend16': 3.149, 'assettrend2': 9.767, 'assettrend32': 3.586, 'assettrend4': 4.975, 'assettrend64': 5.192, 'assettrend8': 3.448}
ann. SR {'assettrend16': 0.79, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.15, 'assettrend64': 0.84, 'assettrend8': 0.5}
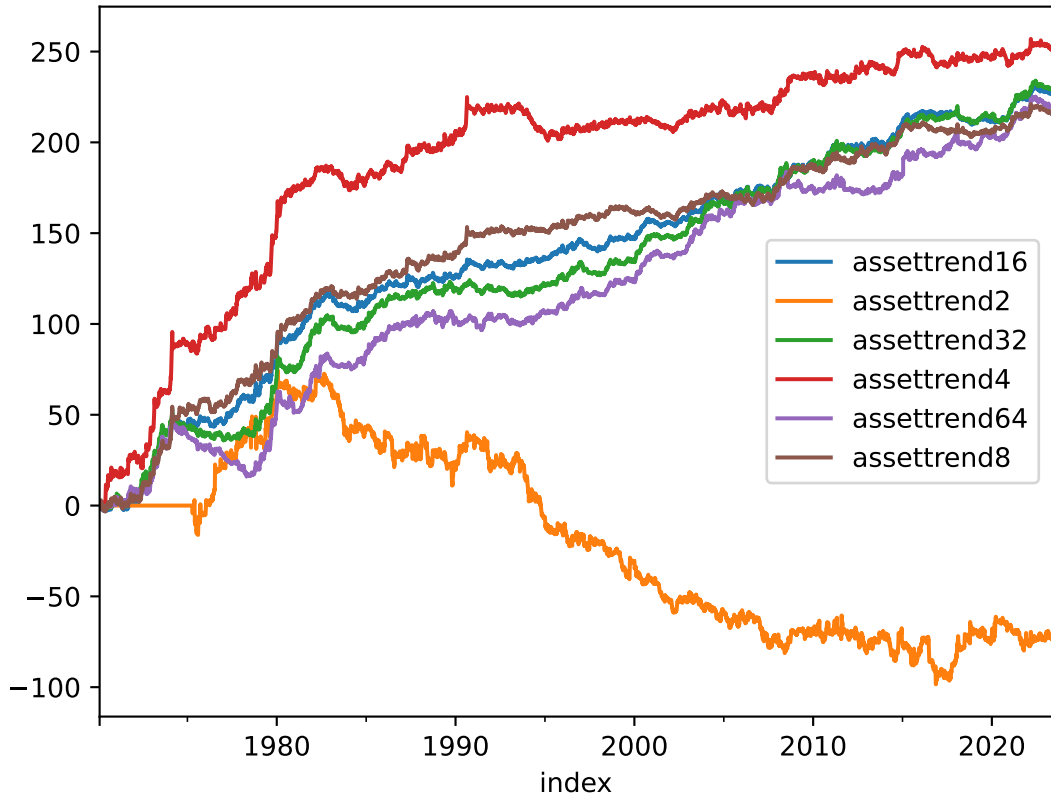
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.175, 'assettrend2': -1.352, 'assettrend32': 4.229, 'assettrend4': 4.623, 'assettrend64': 4.048, 'assettrend8': 3.977}
ann. std {'assettrend16': 4.302, 'assettrend2': 10.254, 'assettrend32': 4.493, 'assettrend4': 6.545, 'assettrend64': 4.993, 'assettrend8': 4.631}
ann. SR {'assettrend16': 0.97, 'assettrend2': -0.13, 'assettrend32': 0.94, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.86}
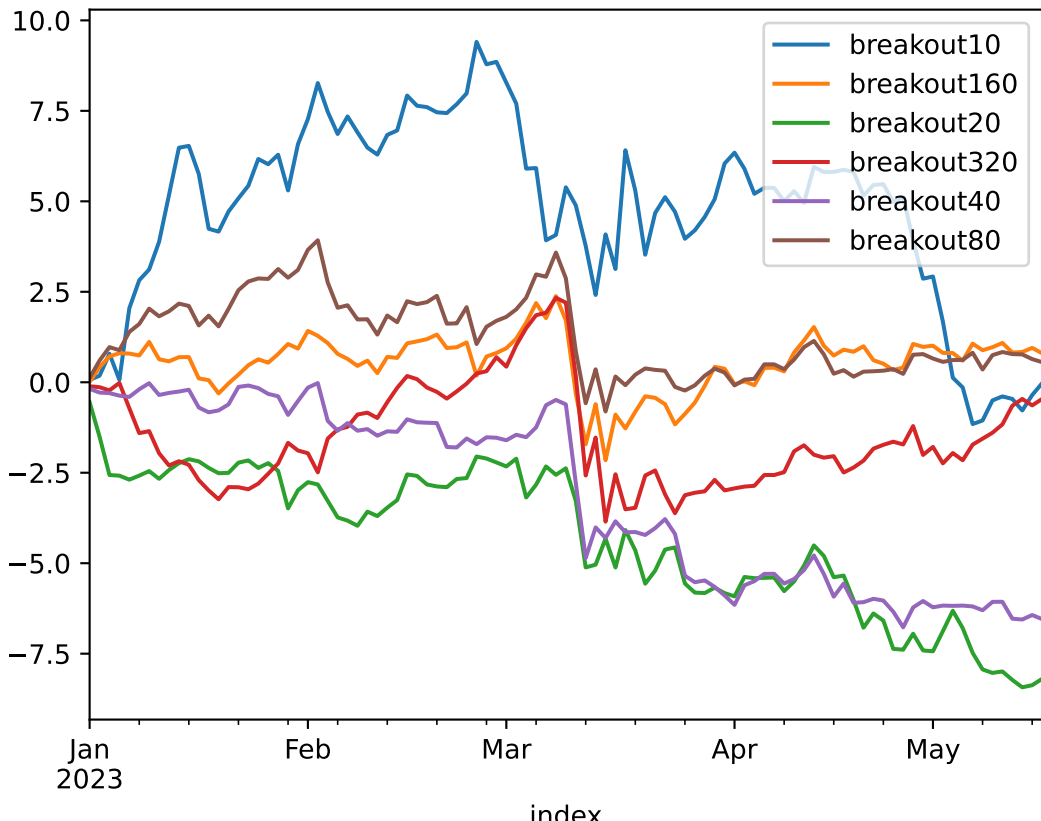
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': -0.071, 'breakout160': 2.114, 'breakout20': -21.63, 'breakout320': -1.218, 'breakout40': -17.275, 'breakout80': 1.467}
ann. std {'breakout10': 13.659, 'breakout160': 7.419, 'breakout20': 7.551, 'breakout320': 9.15, 'breakout40': 6.939, 'breakout80': 7.426}
ann. SR {'breakout10': -0.01, 'breakout160': 0.28, 'breakout20': -2.86, 'breakout320': -0.13, 'breakout40': -2.49, 'breakout80': 0.2}
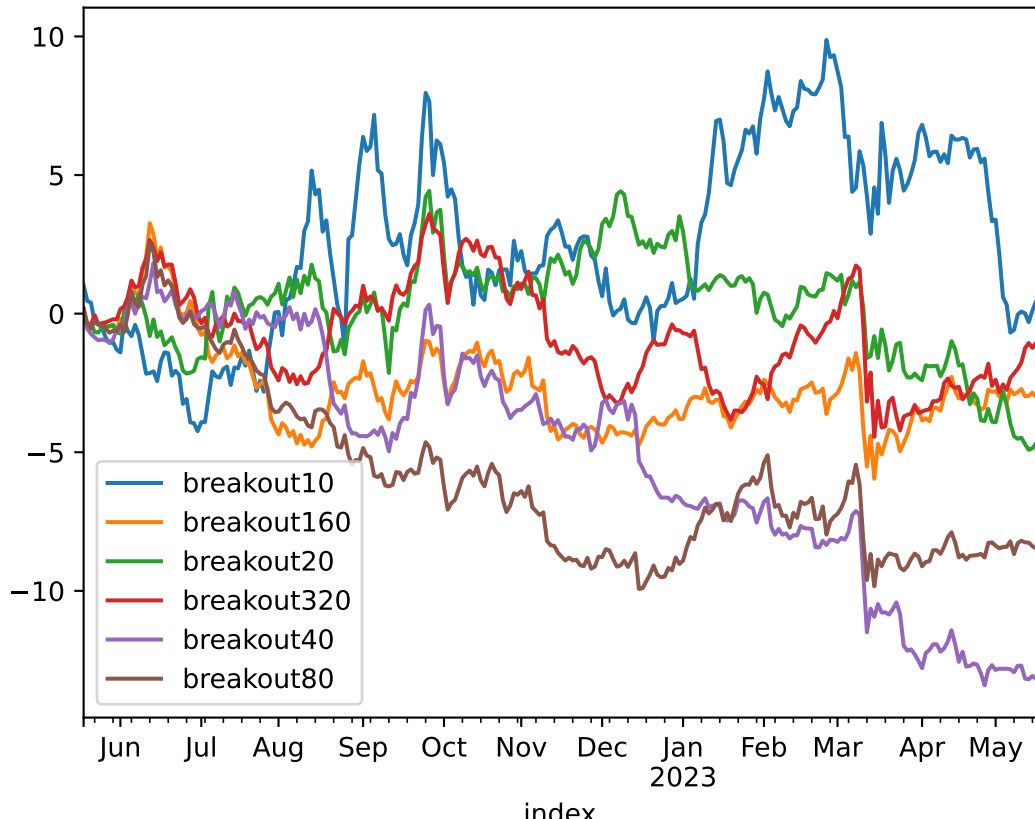
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 0.436, 'breakout160': -2.955, 'breakout20': -4.609, 'breakout320': -1.042, 'breakout40': -12.978, 'breakout80': -8.343}
ann. std {'breakout10': 13.183, 'breakout160': 6.874, 'breakout20': 8.367, 'breakout320': 7.535, 'breakout40': 7.078, 'breakout80': 6.487}
ann. SR {'breakout10': 0.03, 'breakout160': -0.43, 'breakout20': -0.55, 'breakout320': -0.14, 'breakout40': -1.83, 'breakout80': -1.29}
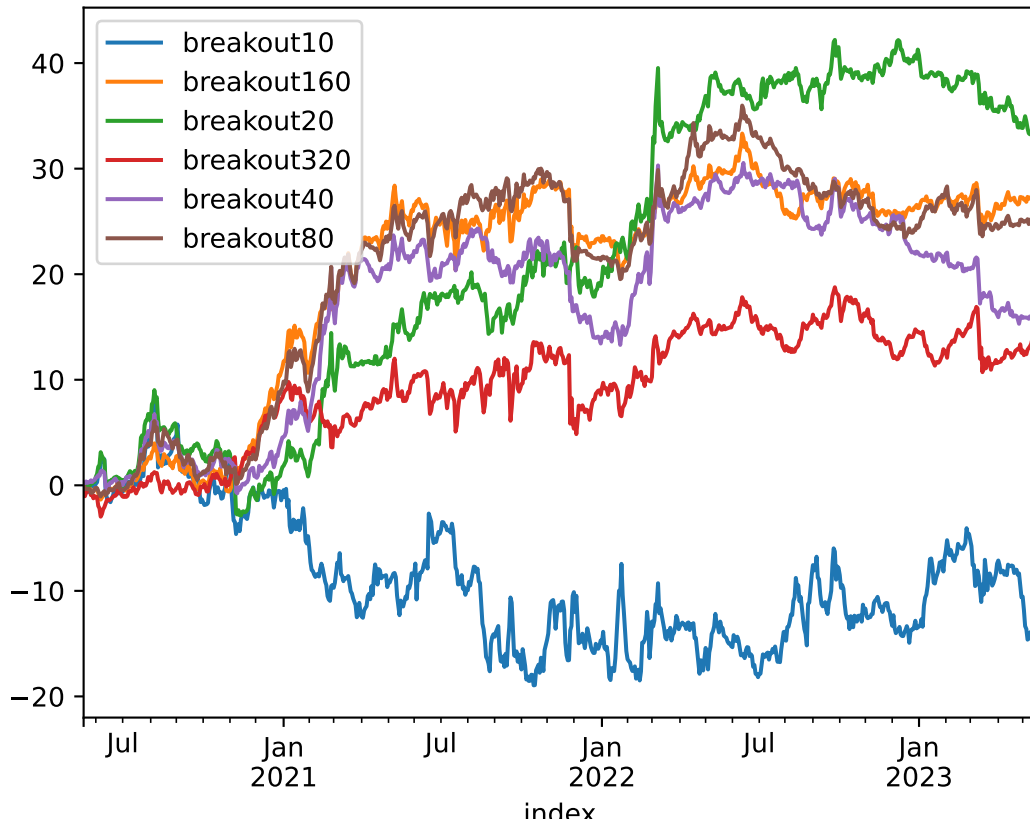
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -4.418, 'breakout160': 8.859, 'breakout20': 10.832, 'breakout320': 4.619, 'breakout40': 5.084, 'breakout80': 8.168}
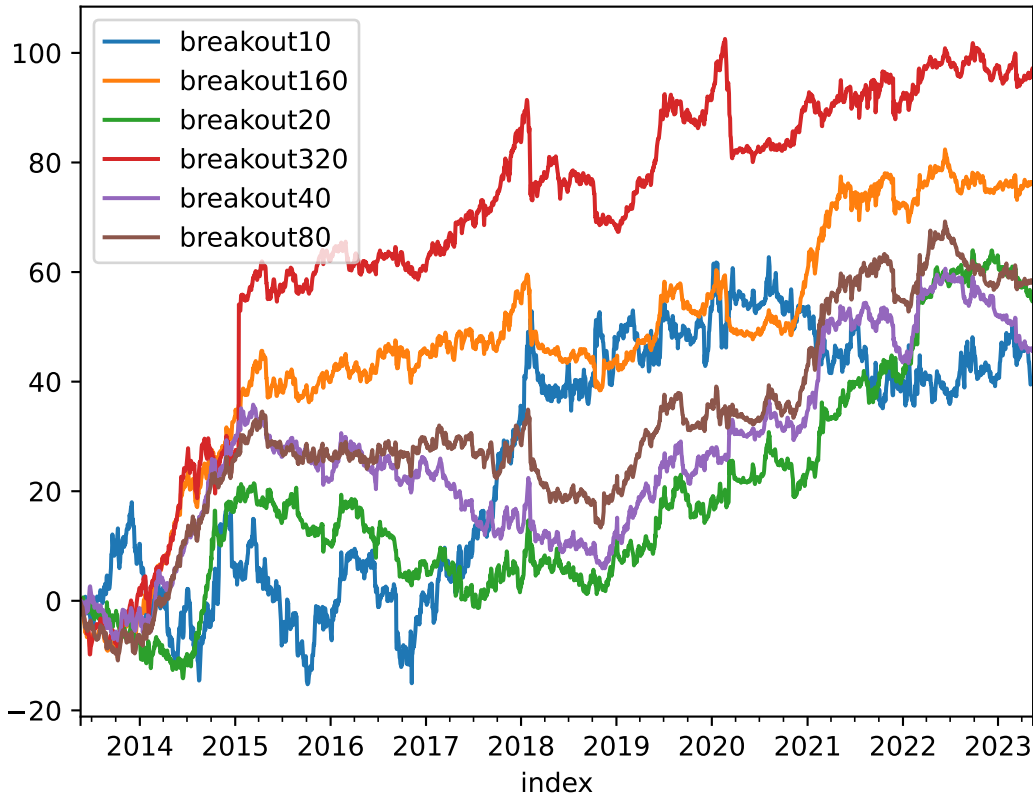ann. std {'breakout10': 15.086, 'breakout160': 9.182, 'breakout20': 11.07, 'breakout320': 9.916, 'breakout40': 9.48, 'breakout80': 8.908}
ann. SR {'breakout10': -0.29, 'breakout160': 0.96, 'breakout20': 0.98, 'breakout320': 0.47, 'breakout40': 0.54, 'breakout80': 0.92}
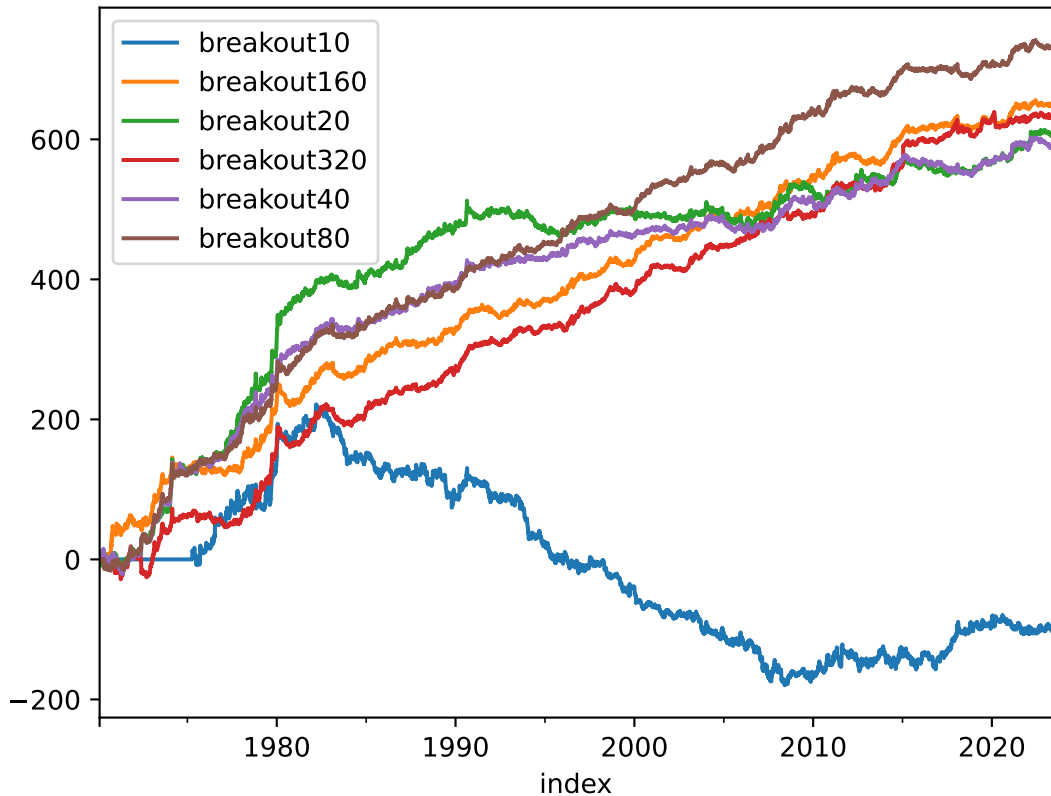
Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.986, 'breakout160': 7.475, 'breakout20': 5.388, 'breakout320': 9.539, 'breakout40': 4.479, 'breakout80': 5.716}
ann. std {'breakout10': 17.788, 'breakout160': 8.853, 'breakout20': 11.061, 'breakout320': 13.083, 'breakout40': 9.356, 'breakout80': 8.706}
ann. SR {'breakout10': 0.22, 'breakout160': 0.84, 'breakout20': 0.49, 'breakout320': 0.73, 'breakout40': 0.48, 'breakout80': 0.66}

Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -1.868, 'breakout160': 11.968, 'breakout20': 11.132, 'breakout320': 11.668, 'breakout40': 10.82, 'breakout80': 13.463}
ann. std {'breakout10': 21.311, 'breakout160': 11.523, 'breakout20': 14.884, 'breakout320': 12.109, 'breakout40': 12.106, 'breakout80': 11.711}
ann. SR {'breakout10': -0.09, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.89, 'breakout80': 1.15}
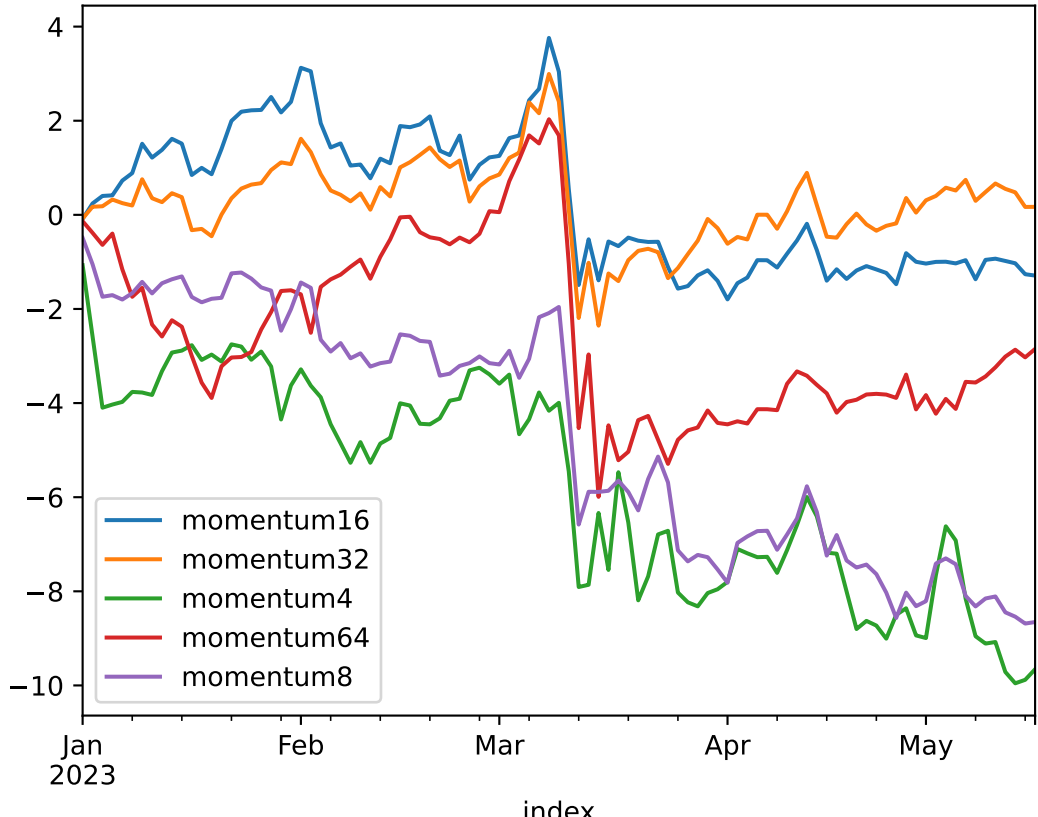
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -3.406, 'momentum32': 0.449, 'momentum4': -25.485, 'momentum64': -7.522, 'momentum8': -22.837}
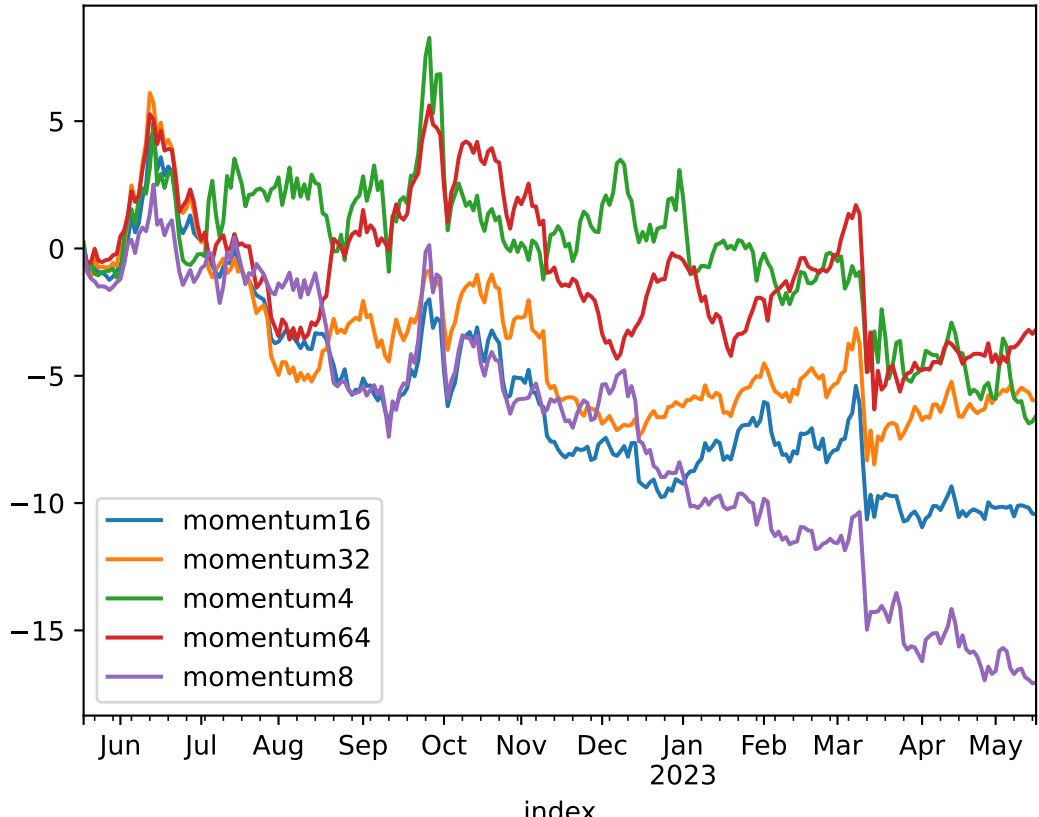ann. std {'momentum16': 8.253, 'momentum32': 8.273, 'momentum4': 11.027, 'momentum64': 11.088, 'momentum8': 8.378}
ann. SR {'momentum16': -0.41, 'momentum32': 0.05, 'momentum4': -2.31, 'momentum64': -0.68, 'momentum8': -2.73}
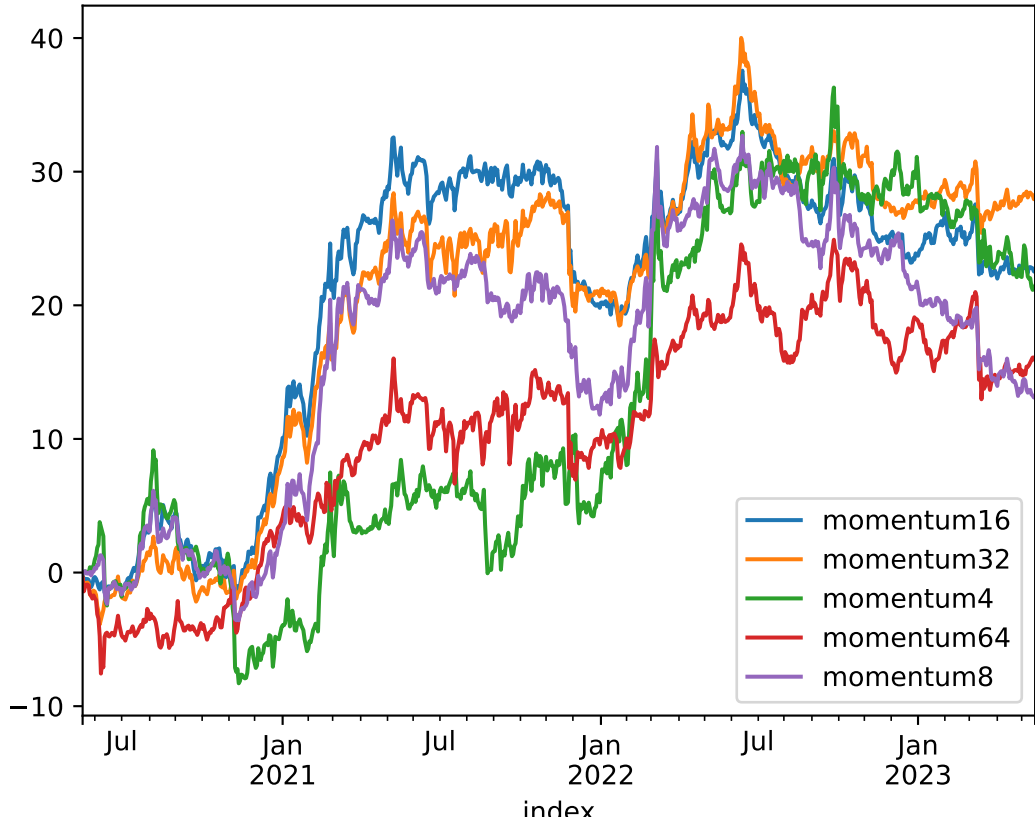
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -10.283, 'momentum32': -5.868, 'momentum4': -6.474, 'momentum64': -3.13, 'momentum8': -16.784}
ann. std {'momentum16': 8.483, 'momentum32': 8.79, 'momentum4': 13.17, 'momentum64': 10.129, 'momentum8': 9.693}
ann. SR {'momentum16': -1.21, 'momentum32': -0.67, 'momentum4': -0.49, 'momentum64': -0.31, 'momentum8': -1.73}
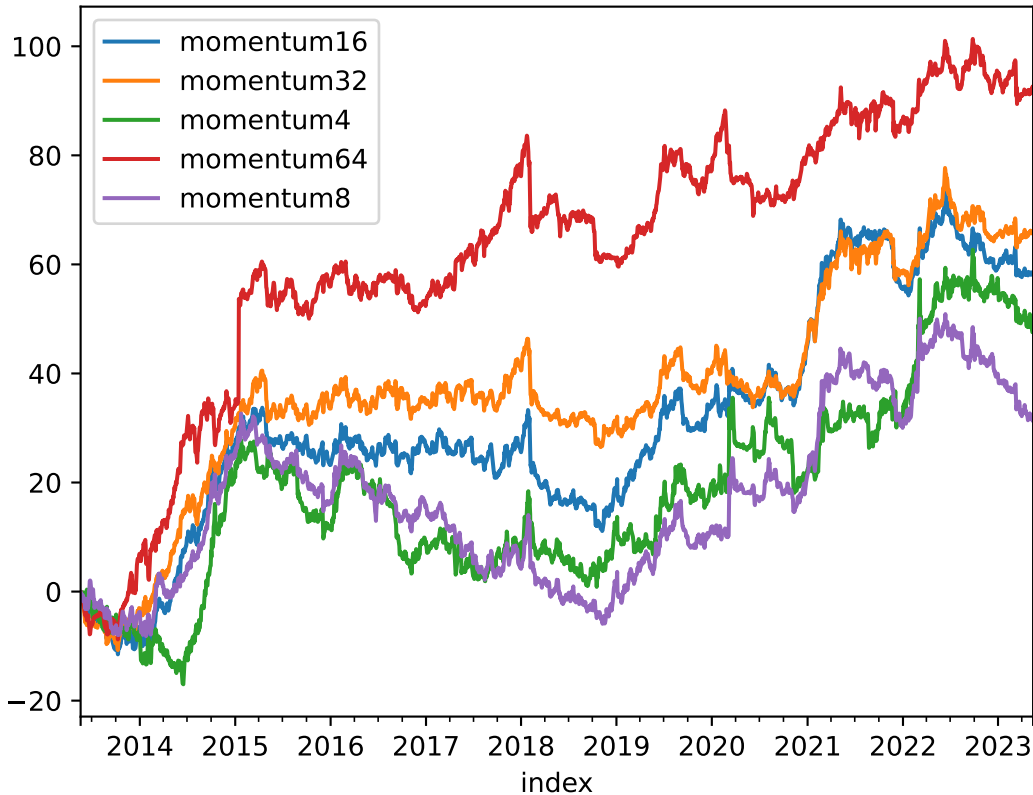
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 7.367, 'momentum32': 9.147, 'momentum4': 7.022, 'momentum64': 5.274, 'momentum8': 4.298}
ann. std {'momentum16': 10.117, 'momentum32': 10.37, 'momentum4': 14.687, 'momentum64': 10.824, 'momentum8': 11.433}
ann. SR {'momentum16': 0.73, 'momentum32': 0.88, 'momentum4': 0.48, 'momentum64': 0.49, 'momentum8': 0.38}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 5.712, 'momentum32': 6.444, 'momentum4': 4.699, 'momentum64': 9.089, 'momentum8': 3.077}
ann. std {'momentum16': 9.629, 'momentum32': 9.254, 'momentum4': 13.673, 'momentum64': 11.87, 'momentum8': 10.836}
ann. SR {'momentum16': 0.59, 'momentum32': 0.7, 'momentum4': 0.34, 'momentum64': 0.77, 'momentum8': 0.28}
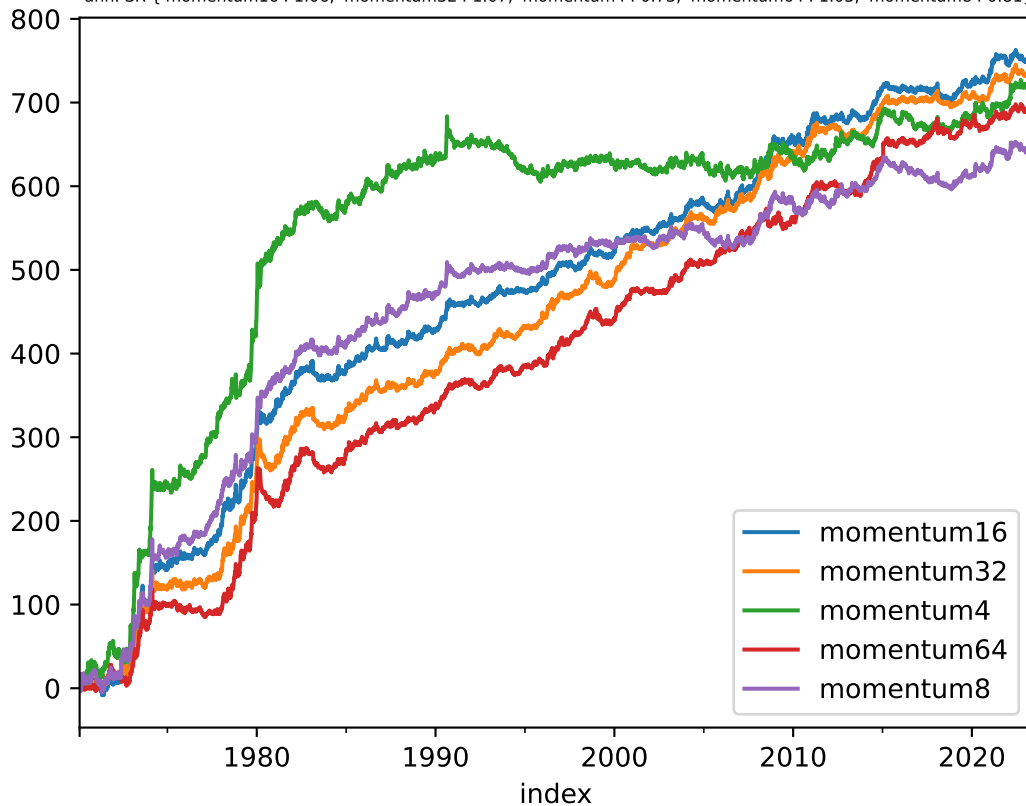
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.773, 'momentum32': 13.506, 'momentum4': 13.118, 'momentum64': 12.7, 'momentum8': 11.668}
ann. std {'momentum16': 13.04, 'momentum32': 12.604, 'momentum4': 17.886, 'momentum64': 12.325, 'momentum8': 14.325}
ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.73, 'momentum64': 1.03, 'momentum8': 0.81}
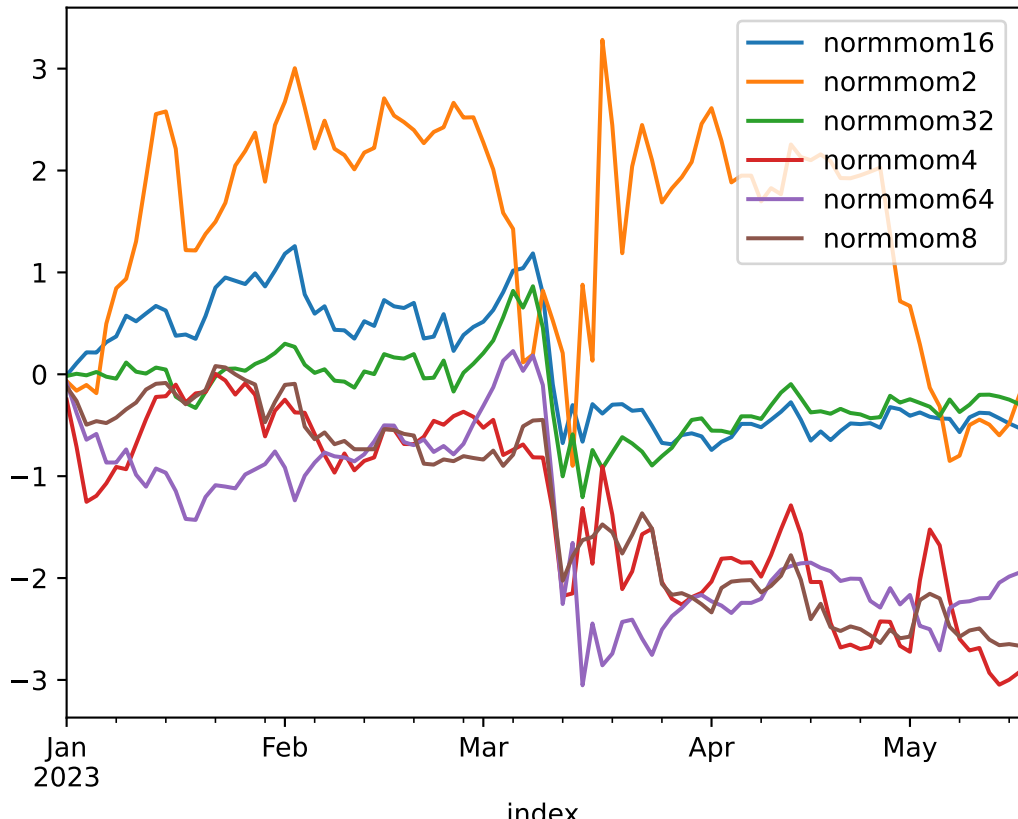
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -1.39, 'normmom2': -0.558, 'normmom32': -0.772, 'normmom4': -7.721, 'normmom64': -5.14, 'normmom8': -7.031}
ann. std {'normmom16': 2.96, 'normmom2': 8.648, 'normmom32': 2.909, 'normmom4': 4.583, 'normmom64': 4.374, 'normmom8': 2.978}
ann. SR {'normmom16': -0.47, 'normmom2': -0.06, 'normmom32': -0.27, 'normmom4': -1.68, 'normmom64': -1.18, 'normmom8': -2.36}
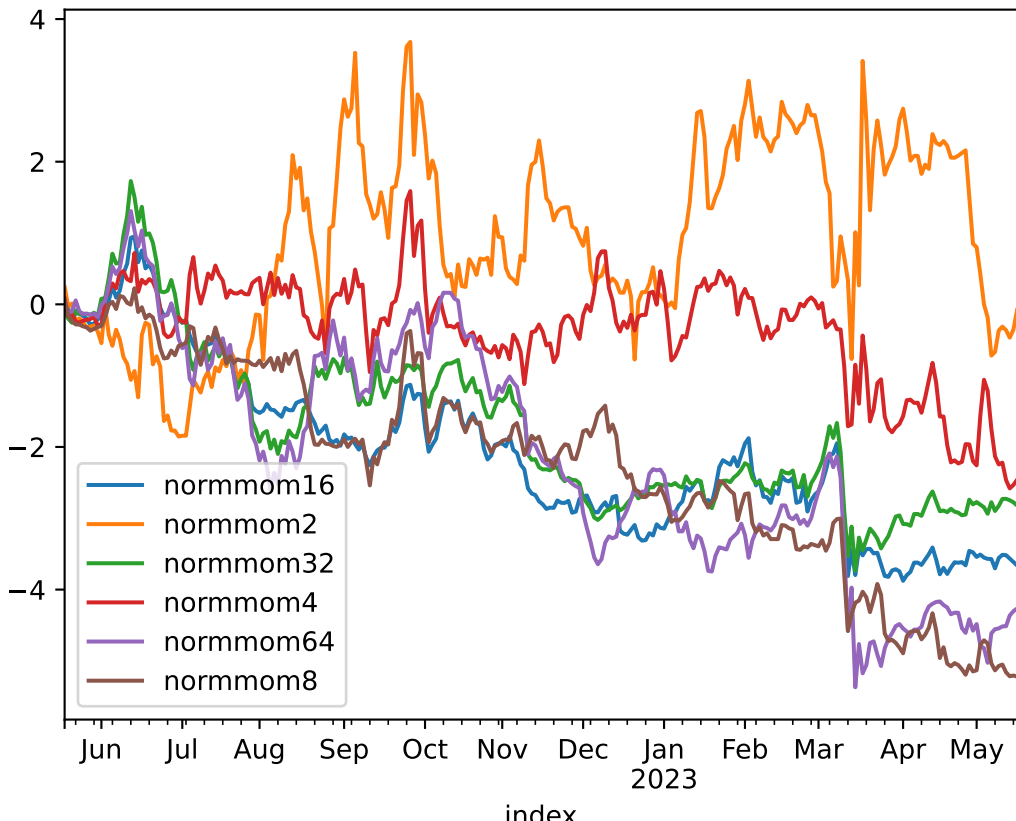
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -3.605, 'normmom2': -0.079, 'normmom32': -2.777, 'normmom4': -2.422, 'normmom64': -4.2, 'normmom8': -5.14}
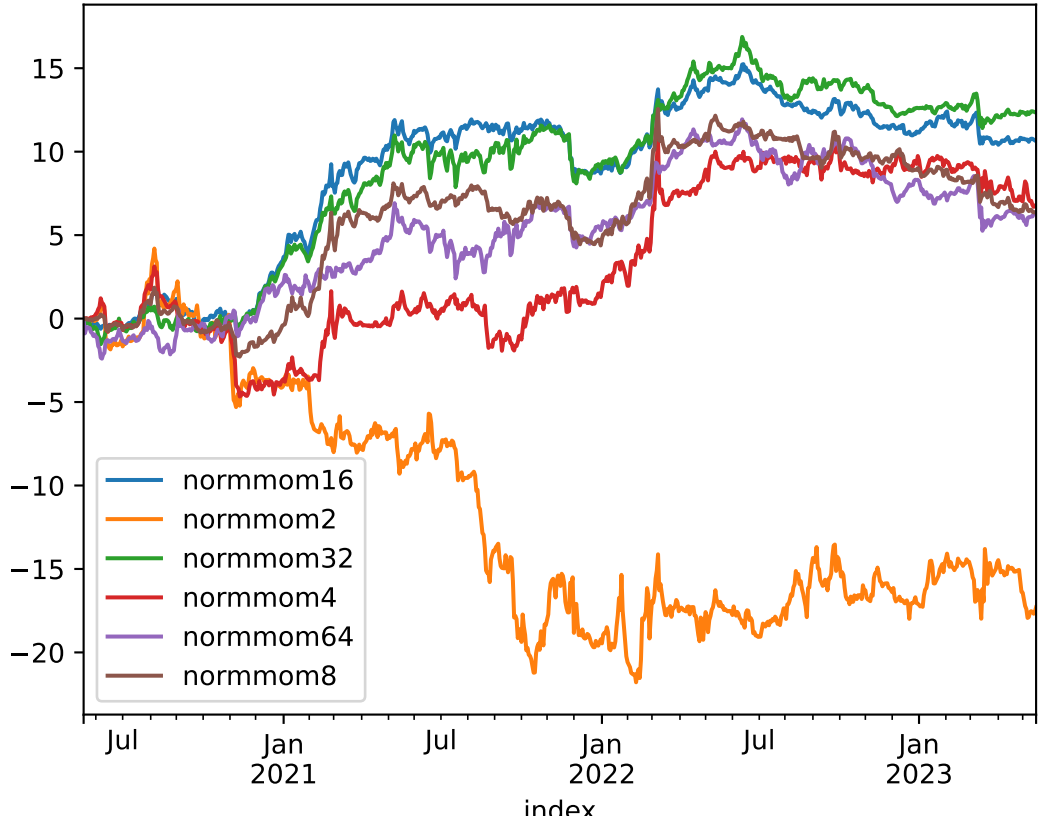ann. std {'normmom16': 2.523, 'normmom2': 7.433, 'normmom32': 2.819, 'normmom4': 4.329, 'normmom64': 3.817, 'normmom8': 2.875}
ann. SR {'normmom16': -1.43, 'normmom2': -0.01, 'normmom32': -0.99, 'normmom4': -0.56, 'normmom64': -1.1, 'normmom8': -1.79}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.479, 'normmom2': -5.662, 'normmom32': 4.035, 'normmom4': 2.231, 'normmom64': 2.084, 'normmom8': 2.079}
ann. std {'normmom16': 3.505, 'normmom2': 8.639, 'normmom32': 3.875, 'normmom4': 5.41, 'normmom64': 4.279, 'normmom8': 3.937}
ann. SR {'normmom16': 0.99, 'normmom2': -0.66, 'normmom32': 1.04, 'normmom4': 0.41, 'normmom64': 0.49, 'normmom8': 0.53}
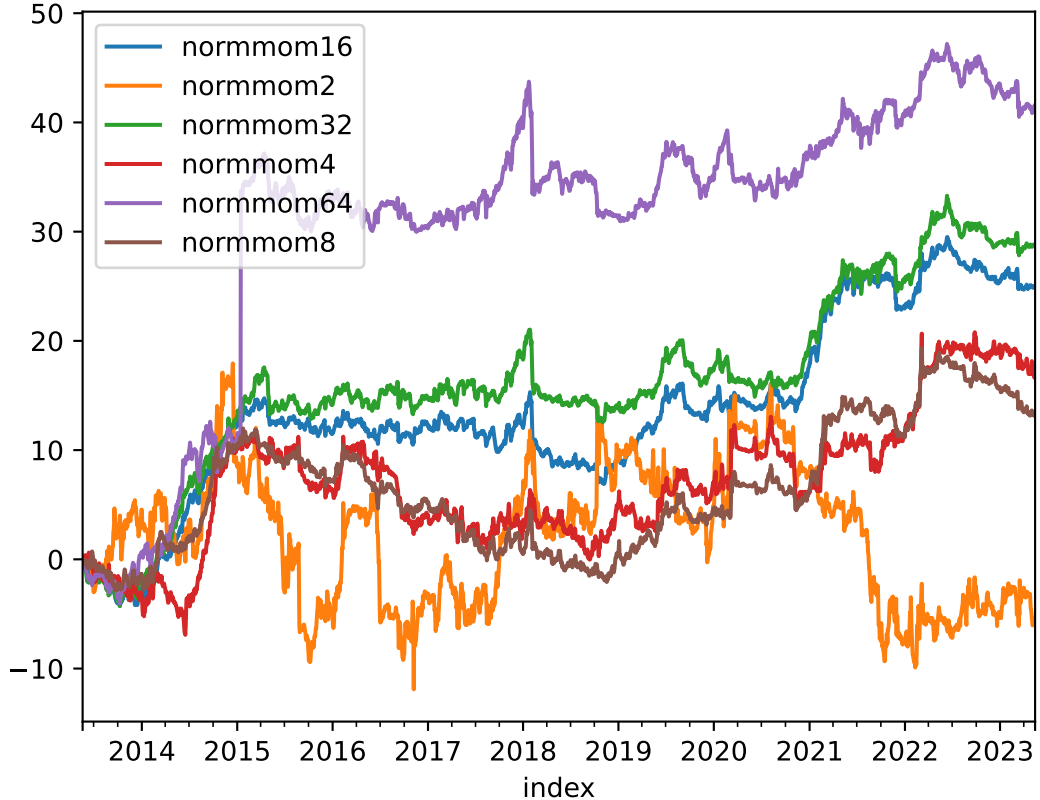
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.445, 'normmom2': -0.531, 'normmom32': 2.822, 'normmom4': 1.644, 'normmom64': 4.087, 'normmom8': 1.289}
ann. std {'normmom16': 3.456, 'normmom2': 10.311, 'normmom32': 3.615, 'normmom4': 5.447, 'normmom64': 8.273, 'normmom8': 3.874}
ann. SR {'normmom16': 0.71, 'normmom2': -0.05, 'normmom32': 0.78, 'normmom4': 0.3, 'normmom64': 0.49, 'normmom8': 0.33}
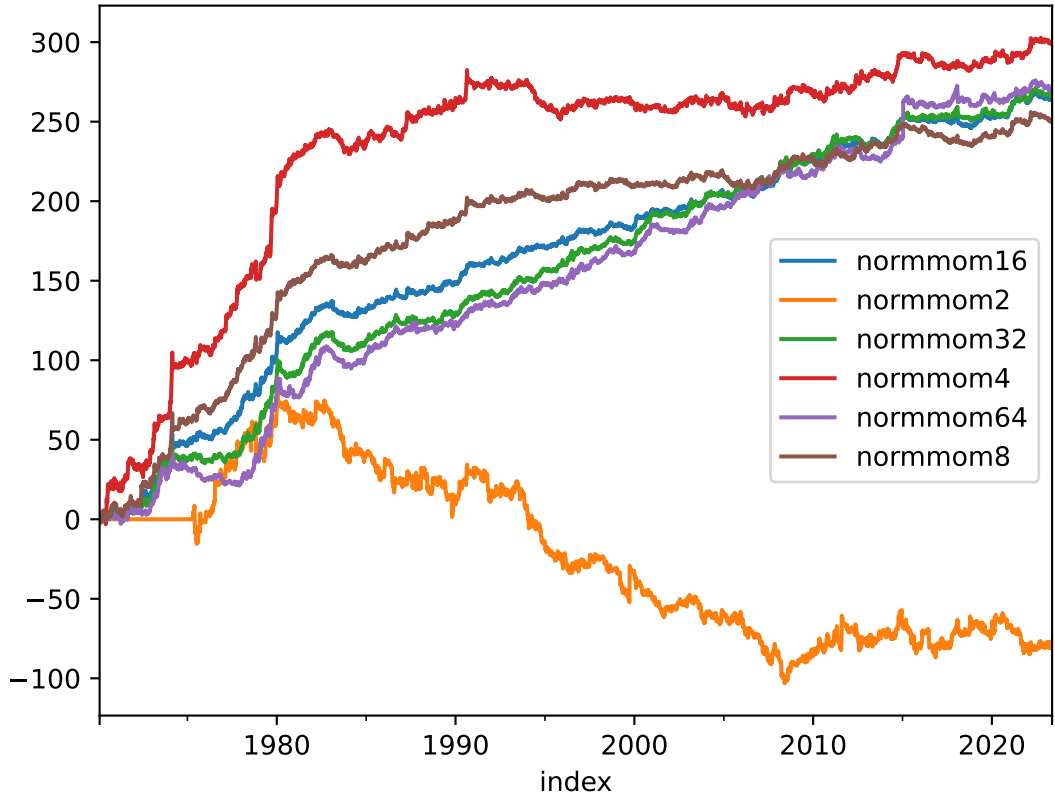
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.861, 'normmom2': -1.481, 'normmom32': 4.915, 'normmom4': 5.499, 'normmom64': 4.98, 'normmom8': 4.601}
ann. std {'normmom16': 4.53, 'normmom2': 11.605, 'normmom32': 4.607, 'normmom4': 7.382, 'normmom64': 5.867, 'normmom8': 5.363}
ann. SR {'normmom16': 1.07, 'normmom2': -0.13, 'normmom32': 1.07, 'normmom4': 0.74, 'normmom64': 0.85, 'normmom8': 0.86}
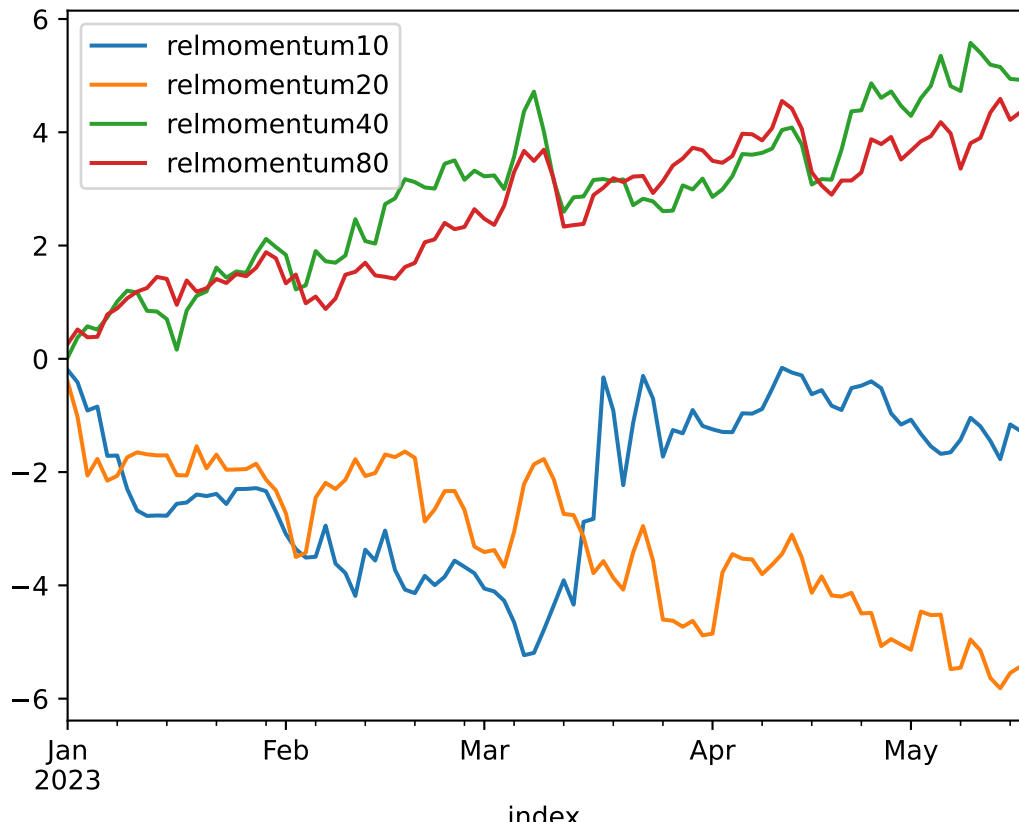
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -3.348, 'relmomentum20': -14.346, 'relmomentum40': 13.0, 'relmomentum80': 11.481}
ann. std {'relmomentum10': 7.694, 'relmomentum20': 6.563, 'relmomentum40': 5.395, 'relmomentum80': 4.443}
ann. SR {'relmomentum10': -0.44, 'relmomentum20': -2.19, 'relmomentum40': 2.41, 'relmomentum80': 2.58}
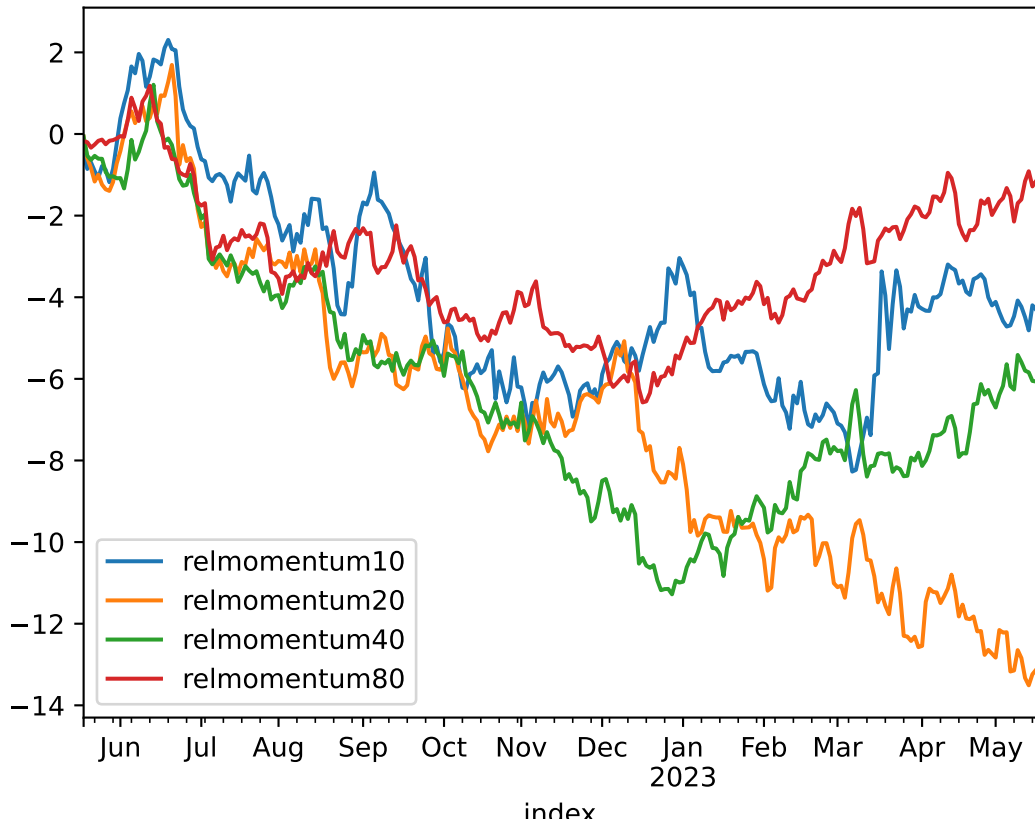
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -4.242, 'relmomentum20': -12.926, 'relmomentum40': -5.973, 'relmomentum80': -1.135}
ann. std {'relmomentum10': 7.161, 'relmomentum20': 6.325, 'relmomentum40': 5.26, 'relmomentum80': 4.554}
ann. SR {'relmomentum10': -0.59, 'relmomentum20': -2.04, 'relmomentum40': -1.14, 'relmomentum80': -0.25}
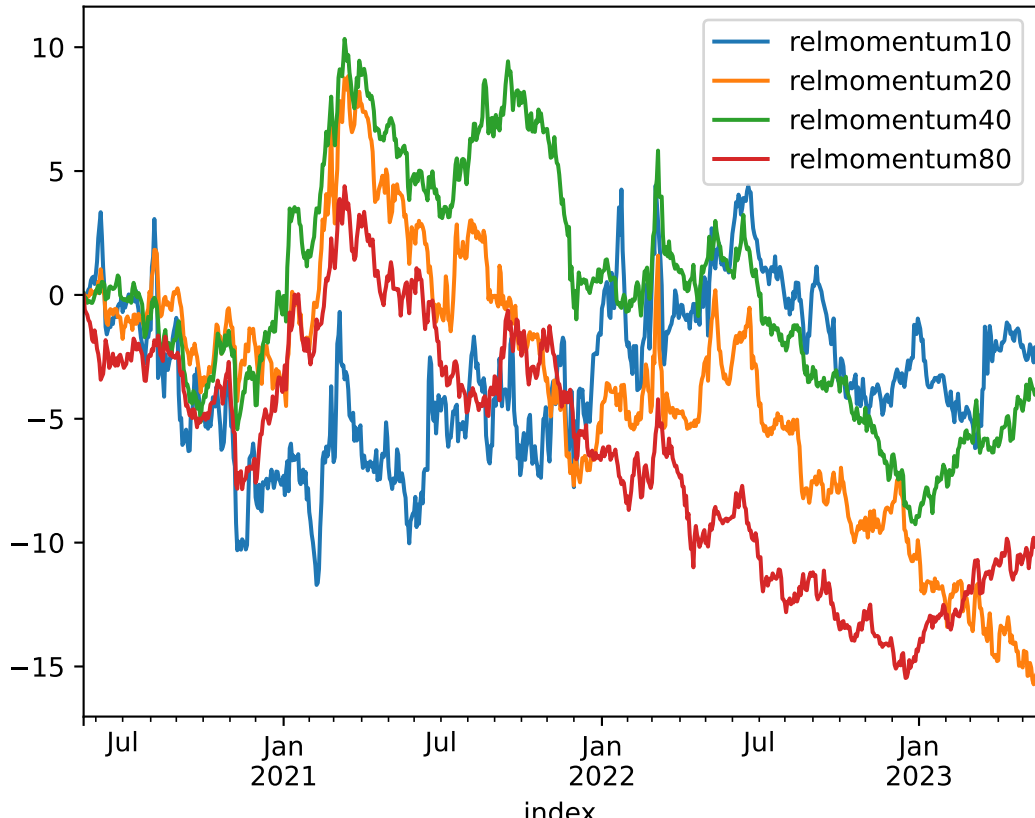
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -0.727, 'relmomentum20': -5.021, 'relmomentum40': -1.324, 'relmomentum80': -3.287}
ann. std {'relmomentum10': 11.912, 'relmomentum20': 8.368, 'relmomentum40': 6.966, 'relmomentum80': 6.325}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': -0.6, 'relmomentum40': -0.19, 'relmomentum80': -0.52}
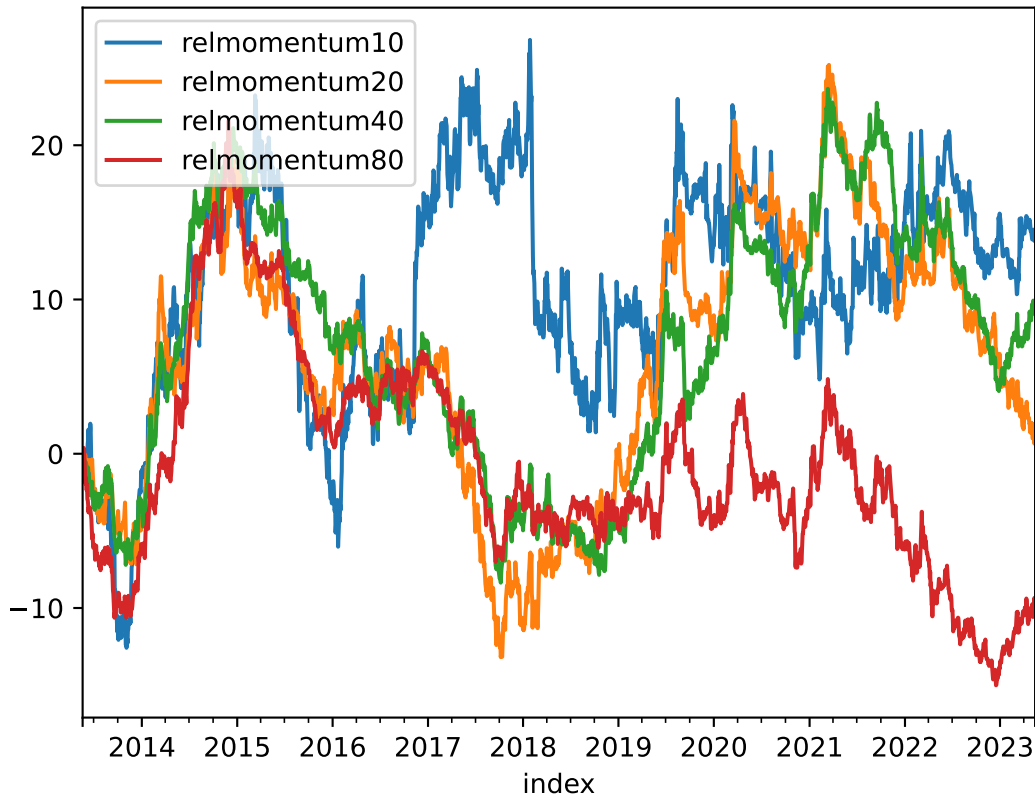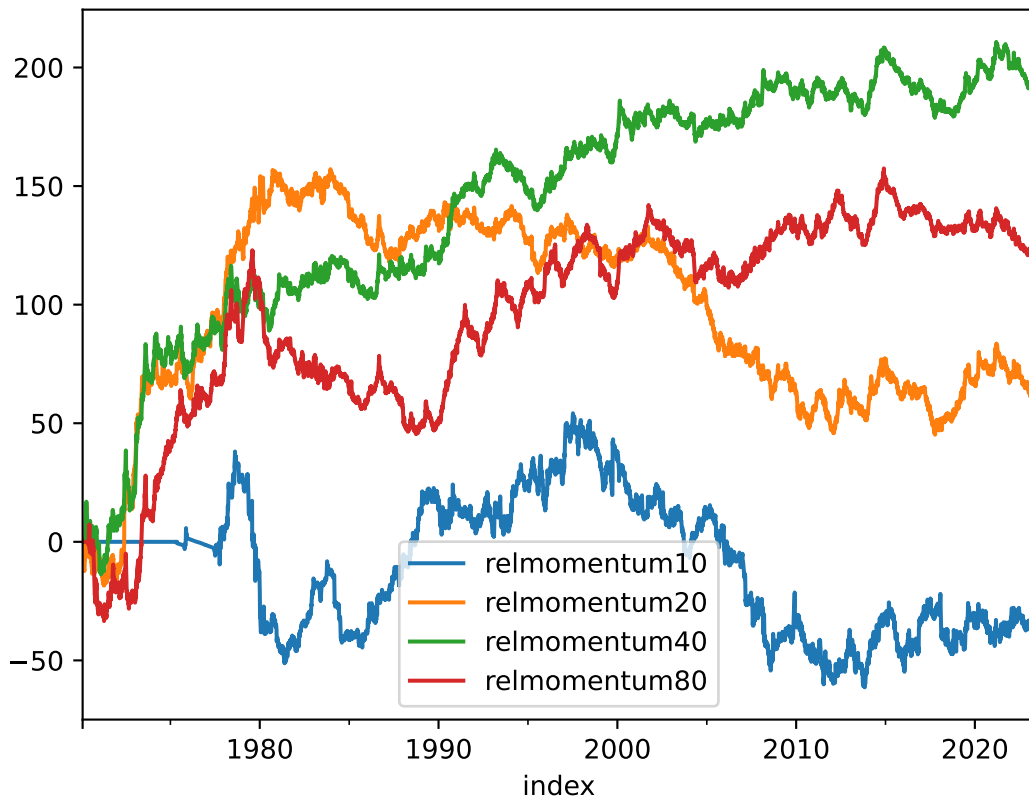
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': 1.404, 'relmomentum20': 0.102, 'relmomentum40': 0.911, 'relmomentum80': -0.941}
ann. std {'relmomentum10': 13.381, 'relmomentum20': 8.539, 'relmomentum40': 6.994, 'relmomentum80': 6.354}
ann. SR {'relmomentum10': 0.1, 'relmomentum20': 0.01, 'relmomentum40': 0.13, 'relmomentum80': -0.15}
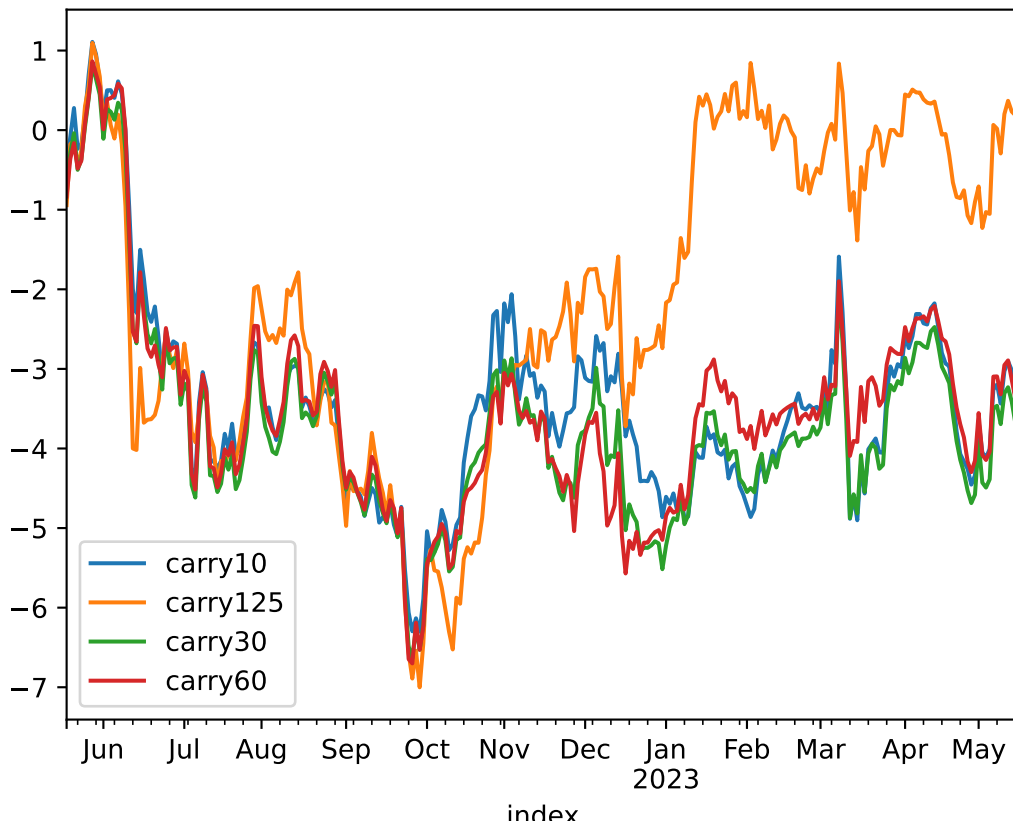
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.635, 'relmomentum20': 1.094, 'relmomentum40': 3.617, 'relmomentum80': 2.325}
ann. std {'relmomentum10': 13.383, 'relmomentum20': 10.465, 'relmomentum40': 9.635, 'relmomentum80': 9.78}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.1, 'relmomentum40': 0.38, 'relmomentum80': 0.24}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 3.884, 'carry125': 7.448, 'carry30': 4.588, 'carry60': 4.266}
ann. std {'carry10': 5.862, 'carry125': 5.58, 'carry30': 5.5, 'carry60': 5.038}
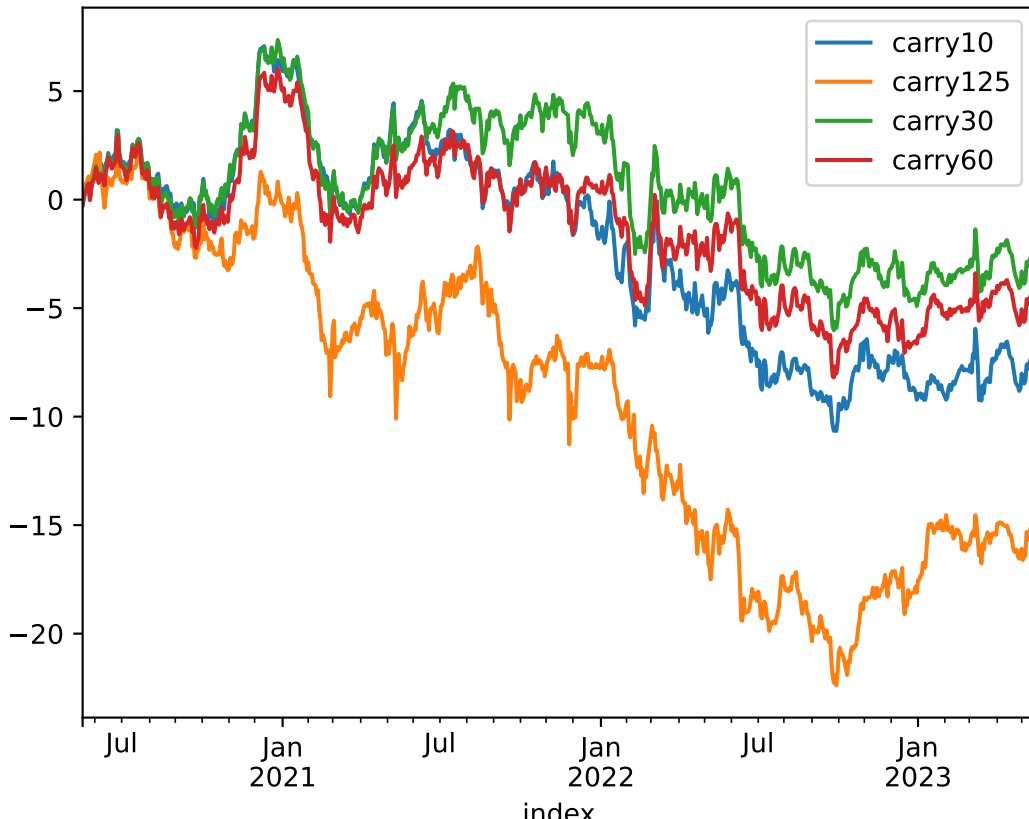ann. SR {'carry10': 0.66, 'carry125': 1.33, 'carry30': 0.83, 'carry60': 0.85}
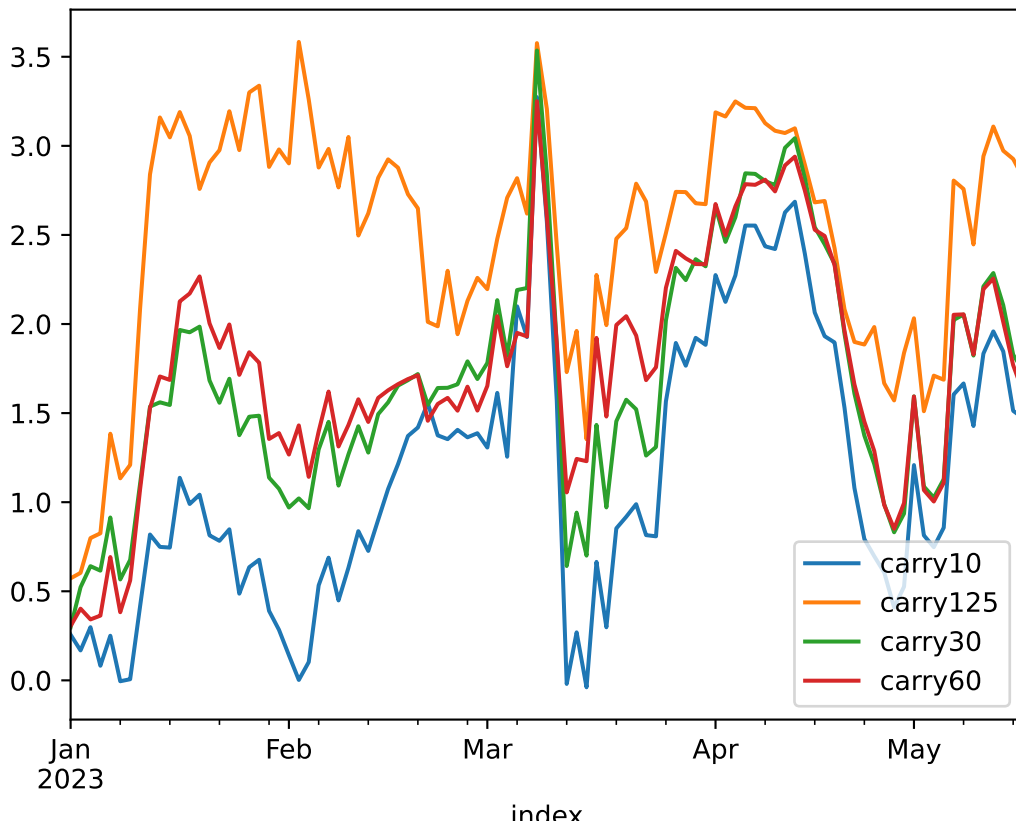
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -3.339, 'carry125': 0.081, 'carry30': -3.72, 'carry60': -3.478}
ann. std {'carry10': 5.916, 'carry125': 6.453, 'carry30': 5.907, 'carry60': 5.863}
ann. SR {'carry10': -0.56, 'carry125': 0.01, 'carry30': -0.63, 'carry60': -0.59}
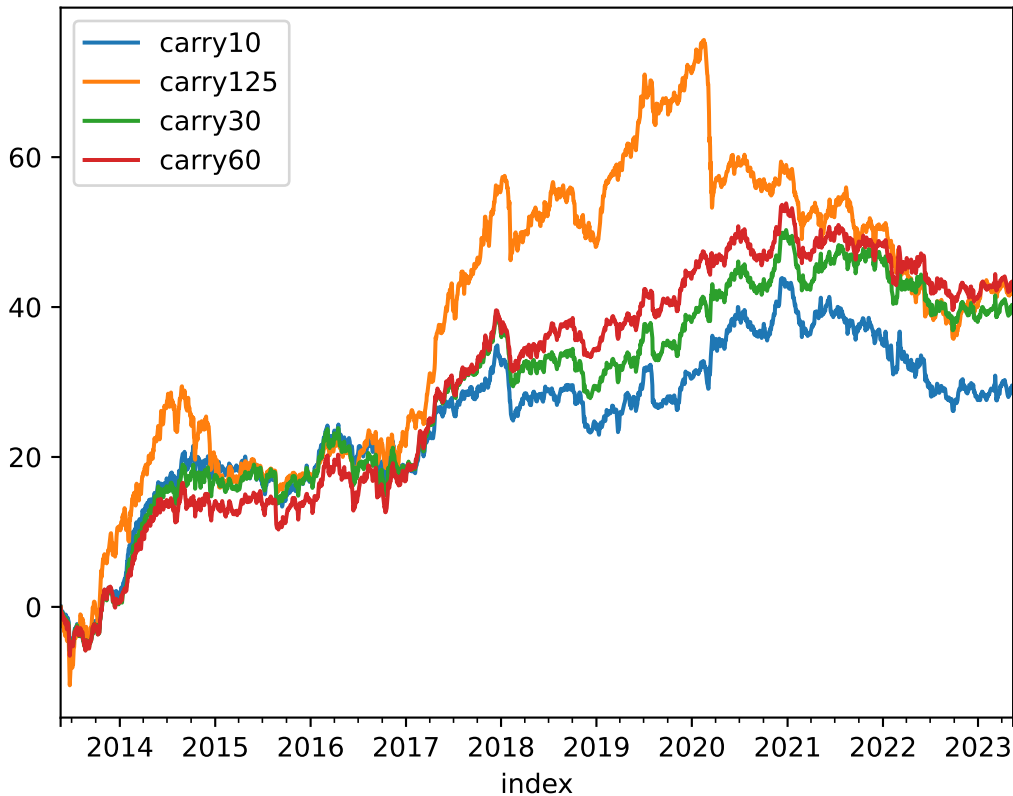
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -2.538, 'carry125': -5.008, 'carry30': -1.036, 'carry60': -1.645}
ann. std {'carry10': 6.535, 'carry125': 8.015, 'carry30': 6.474, 'carry60': 6.471}
ann. SR {'carry10': -0.39, 'carry125': -0.62, 'carry30': -0.16, 'carry60': -0.25}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 2.853, 'carry125': 4.206, 'carry30': 3.904, 'carry60': 4.2}
ann. std {'carry10': 6.367, 'carry125': 8.948, 'carry30': 6.454, 'carry60': 6.398}
ann. SR {'carry10': 0.45, 'carry125': 0.47, 'carry30': 0.6, 'carry60': 0.66}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.201, 'carry125': 7.503, 'carry30': 8.487, 'carry60': 8.197}
ann. std {'carry10': 11.196, 'carry125': 11.554, 'carry30': 11.254, 'carry60': 11.257}
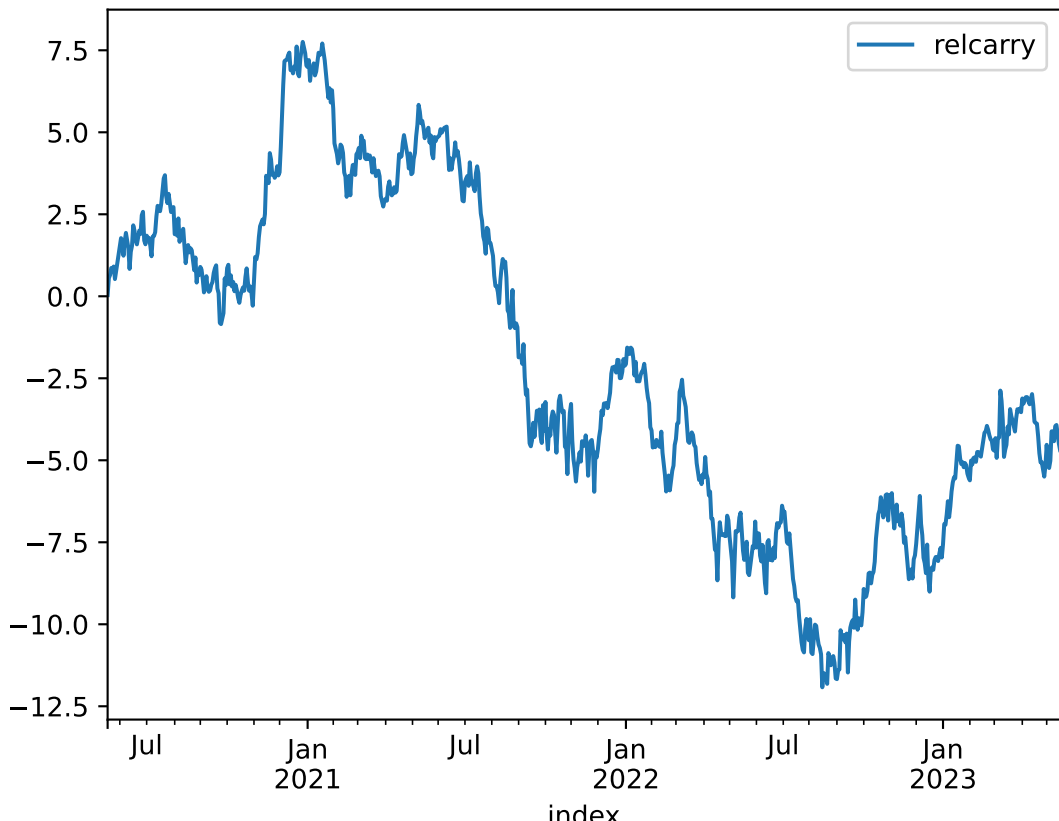ann. SR {'carry10': 0.73, 'carry125': 0.65, 'carry30': 0.75, 'carry60': 0.73}
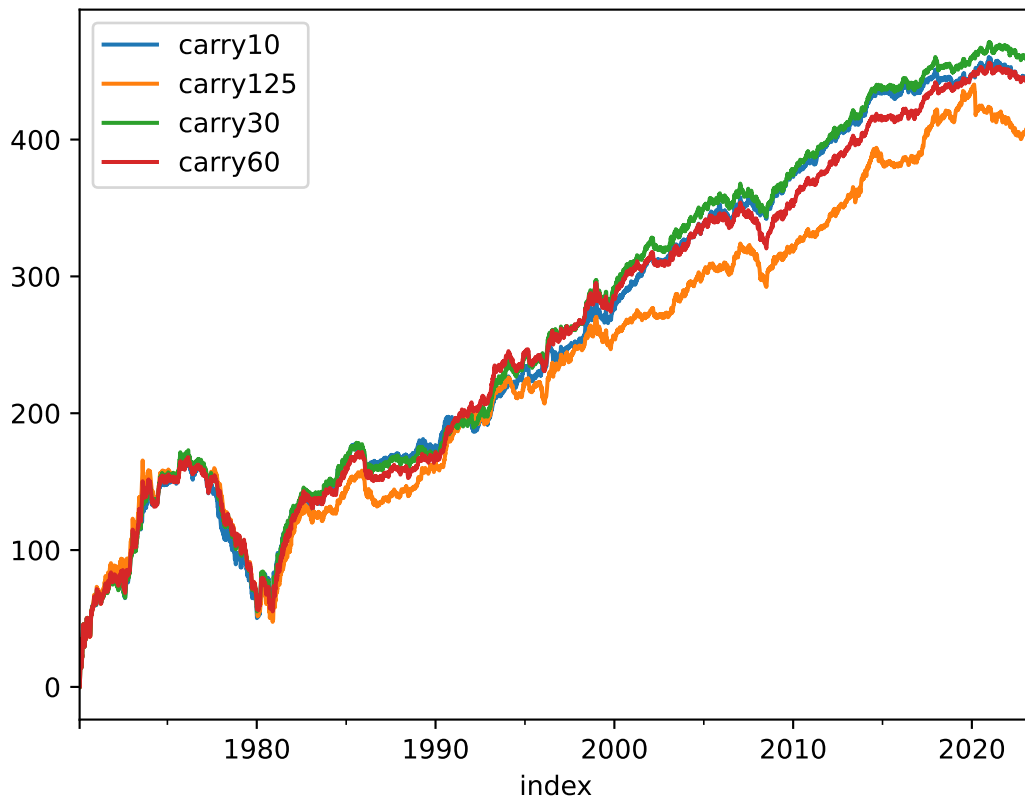
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 8.646}
ann. std {'relcarry': 5.777}
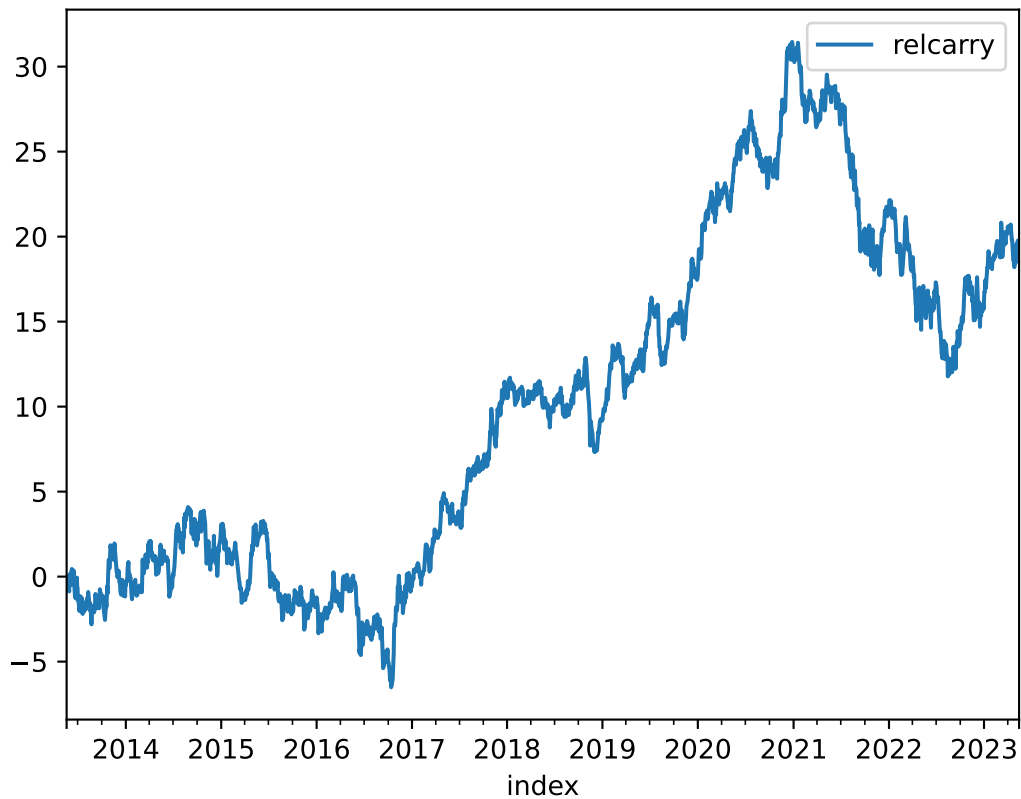ann. SR {'relcarry': 1.5}
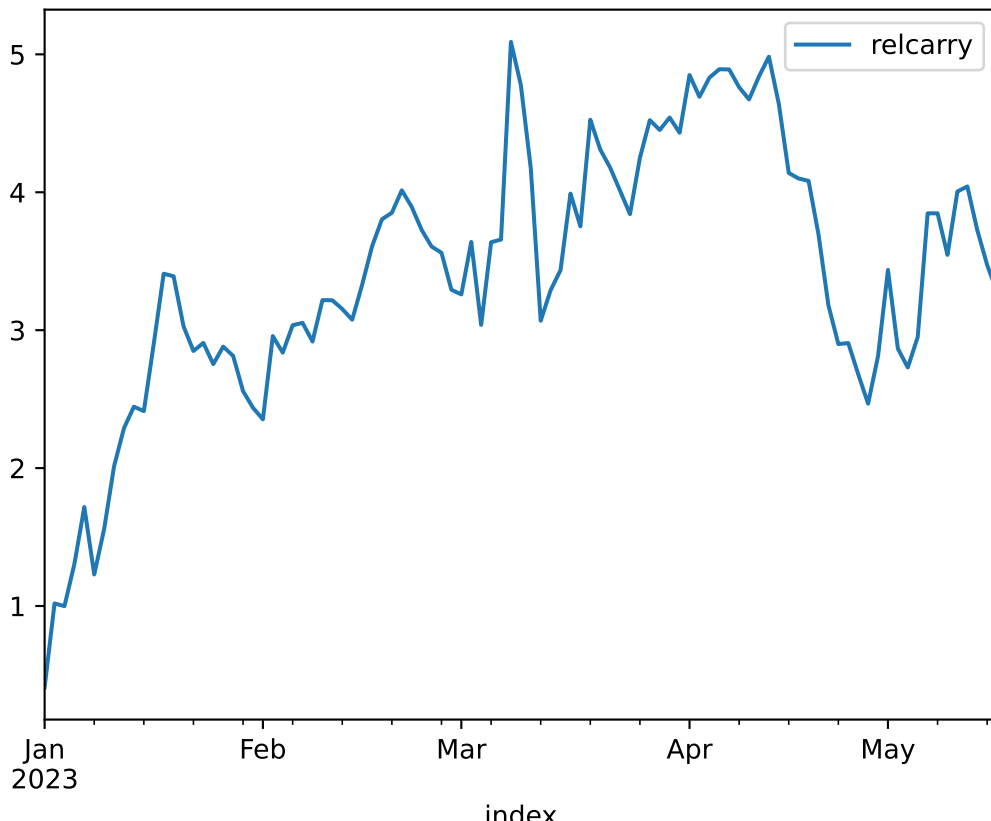
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 3.019}
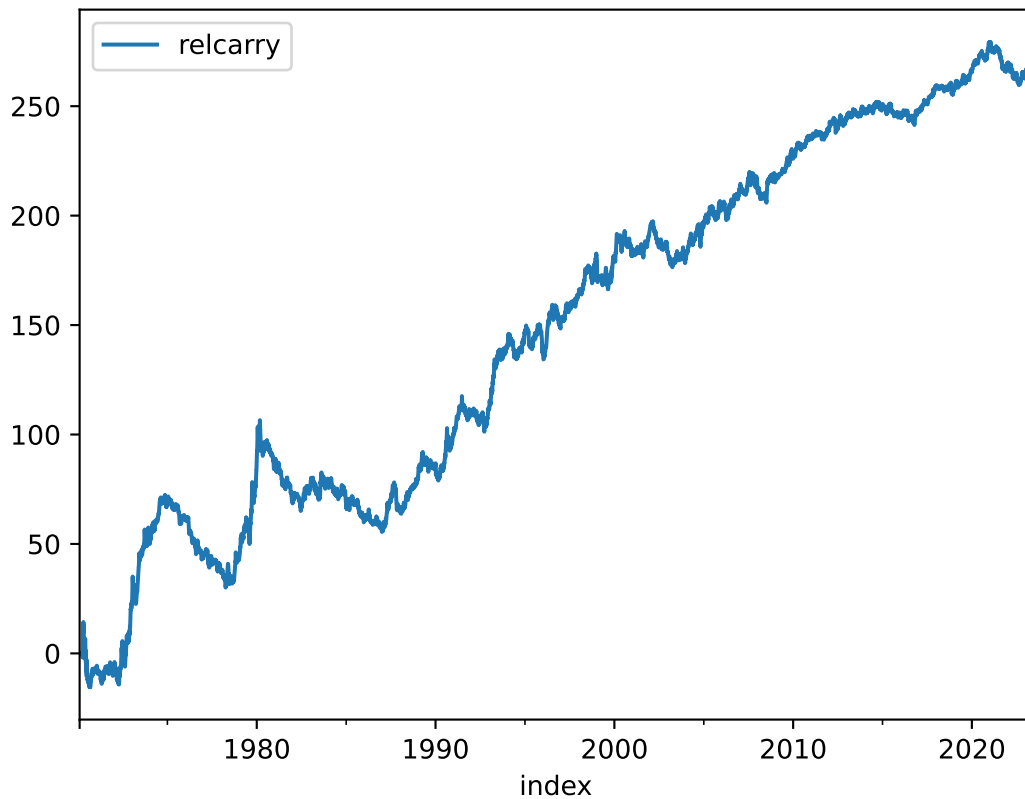ann. std {'relcarry': 6.764}
ann. SR {'relcarry': 0.45}
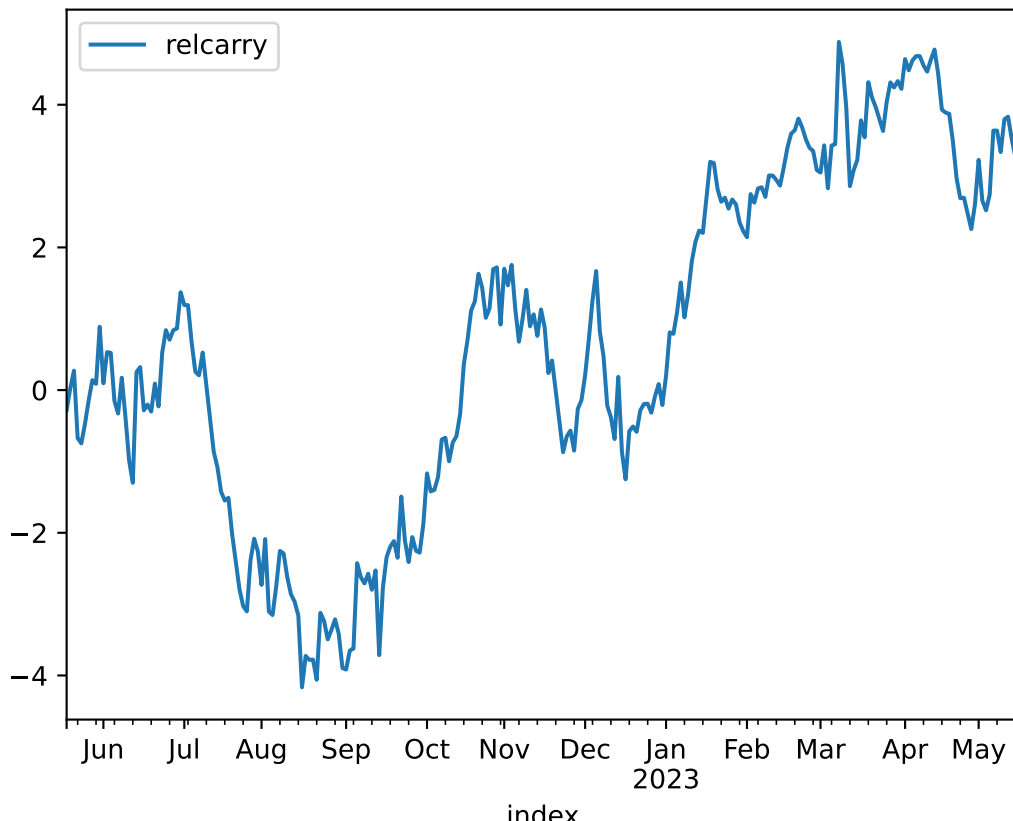
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -1.535}
ann. std {'relcarry': 6.681}
ann. SR {'relcarry': -0.23}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 1.867}
ann. std {'relcarry': 5.819}
ann. SR {'relcarry': 0.32}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.916}
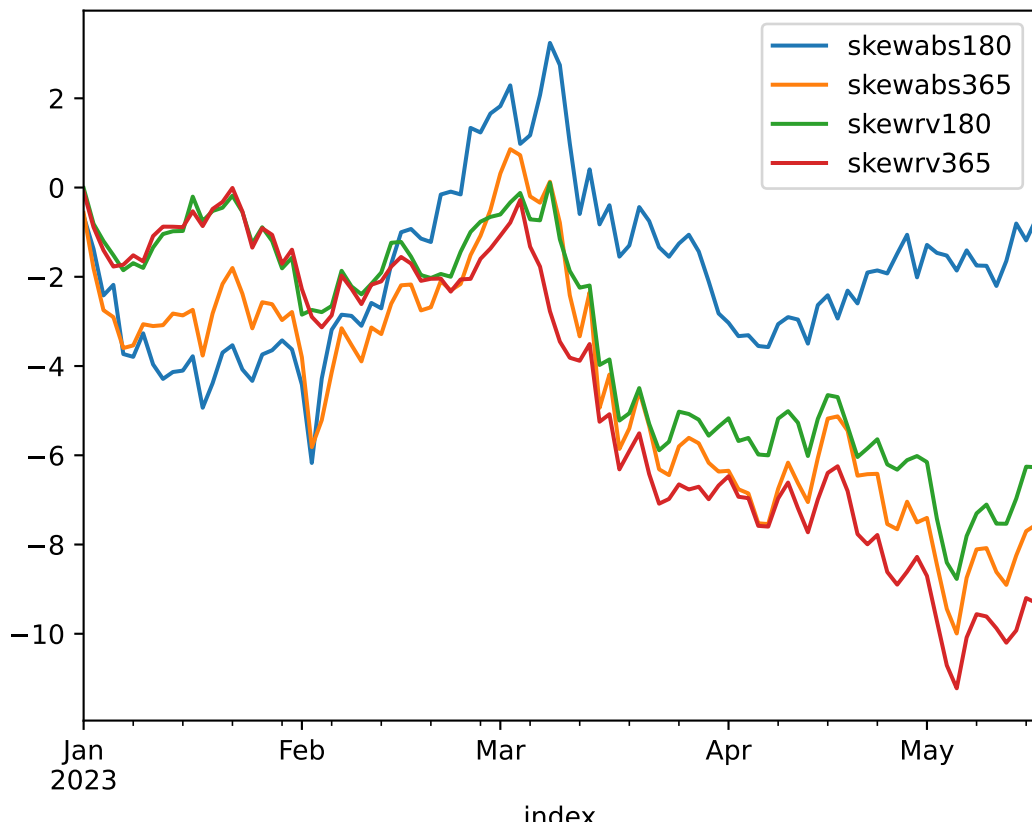ann. std {'relcarry': 8.958}
ann. SR {'relcarry': 0.55}

Total Trading Rule P&L for period 'YTD'
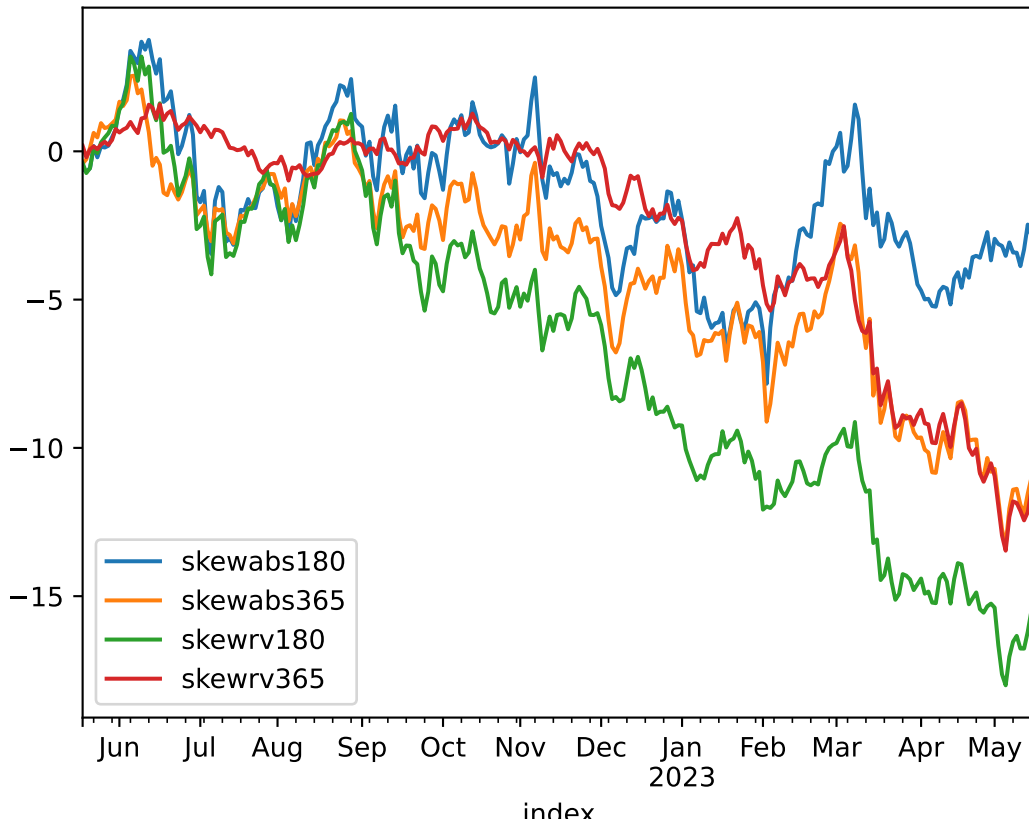ann. mean {'skewabs180': -1.87, 'skewabs365': -19.945, 'skewrv180': -16.543, 'skewrv365': -24.564}
ann. std {'skewabs180': 11.039, 'skewabs365': 11.612, 'skewrv180': 8.439, 'skewrv365': 8.288}
ann. SR {'skewabs180': -0.17, 'skewabs365': -1.72, 'skewrv180': -1.96, 'skewrv365': -2.96}

Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -2.336, 'skewabs365': -10.691, 'skewrv180': -15.264, 'skewrv365': -11.373}
ann. std {'skewabs180': 11.074, 'skewabs365': 10.027, 'skewrv180': 9.439, 'skewrv365': 6.114}
ann. SR {'skewabs180': -0.21, 'skewabs365': -1.07, 'skewrv180': -1.62, 'skewrv365': -1.86}
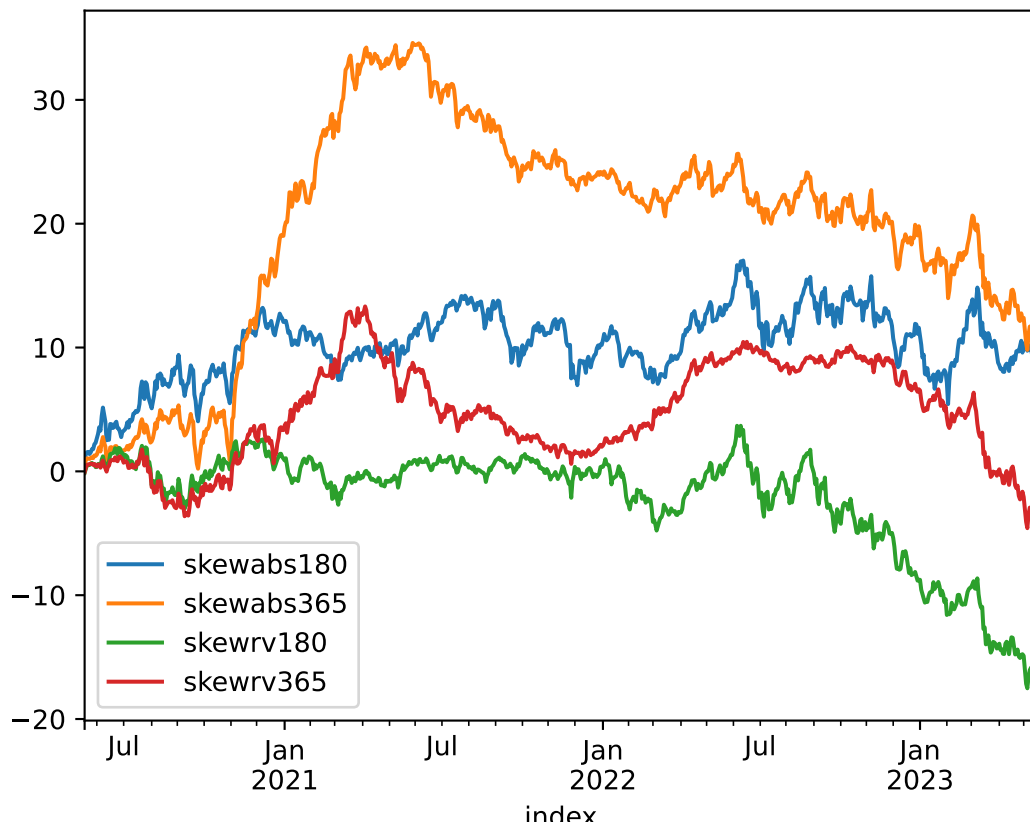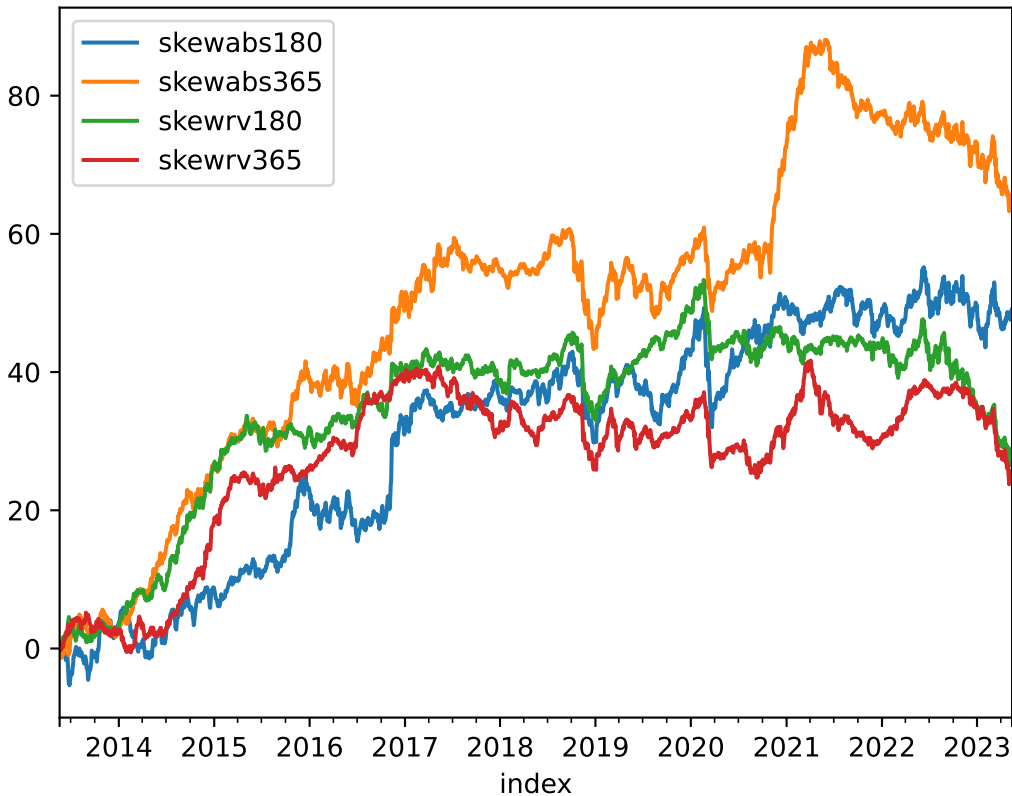
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.567, 'skewabs365': 4.008, 'skewrv180': -4.916, 'skewrv365': -0.875}
ann. std {'skewabs180': 9.142, 'skewabs365': 8.998, 'skewrv180': 7.345, 'skewrv365': 6.462}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.45, 'skewrv180': -0.67, 'skewrv365': -0.14}

Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.815, 'skewabs365': 6.453, 'skewrv180': 2.839, 'skewrv365': 2.521}
ann. std {'skewabs180': 8.027, 'skewabs365': 7.971, 'skewrv180': 6.421, 'skewrv365': 6.082}
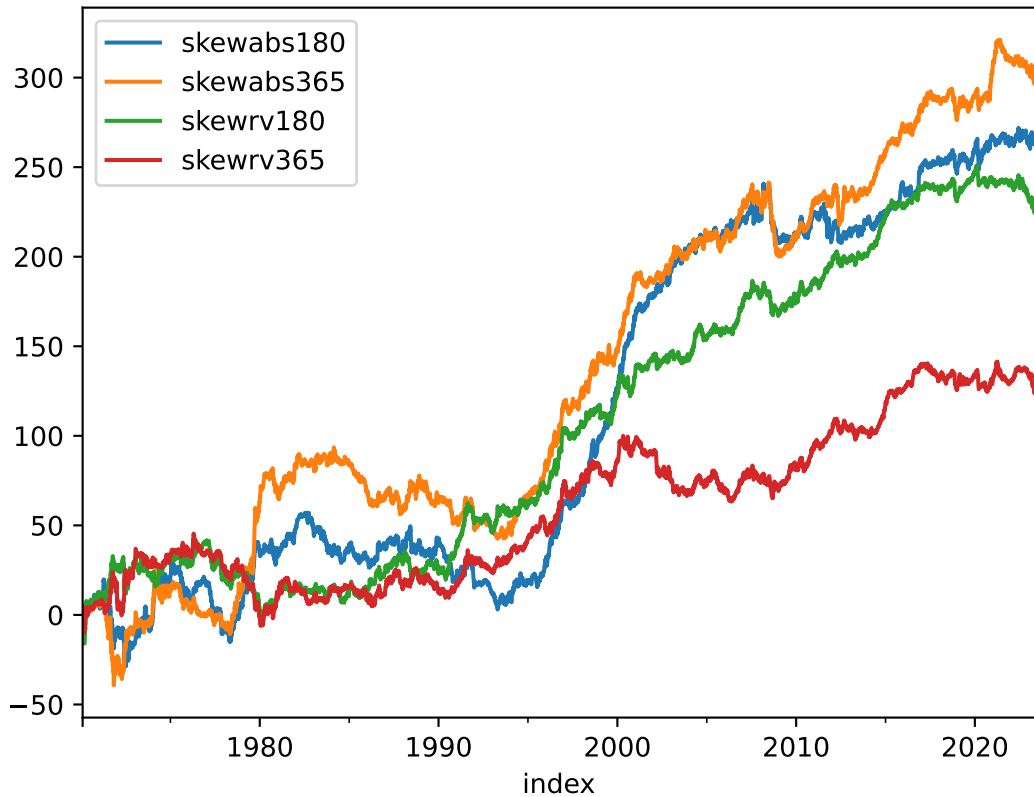ann. SR {'skewabs180': 0.6, 'skewabs365': 0.81, 'skewrv180': 0.44, 'skewrv365': 0.41}
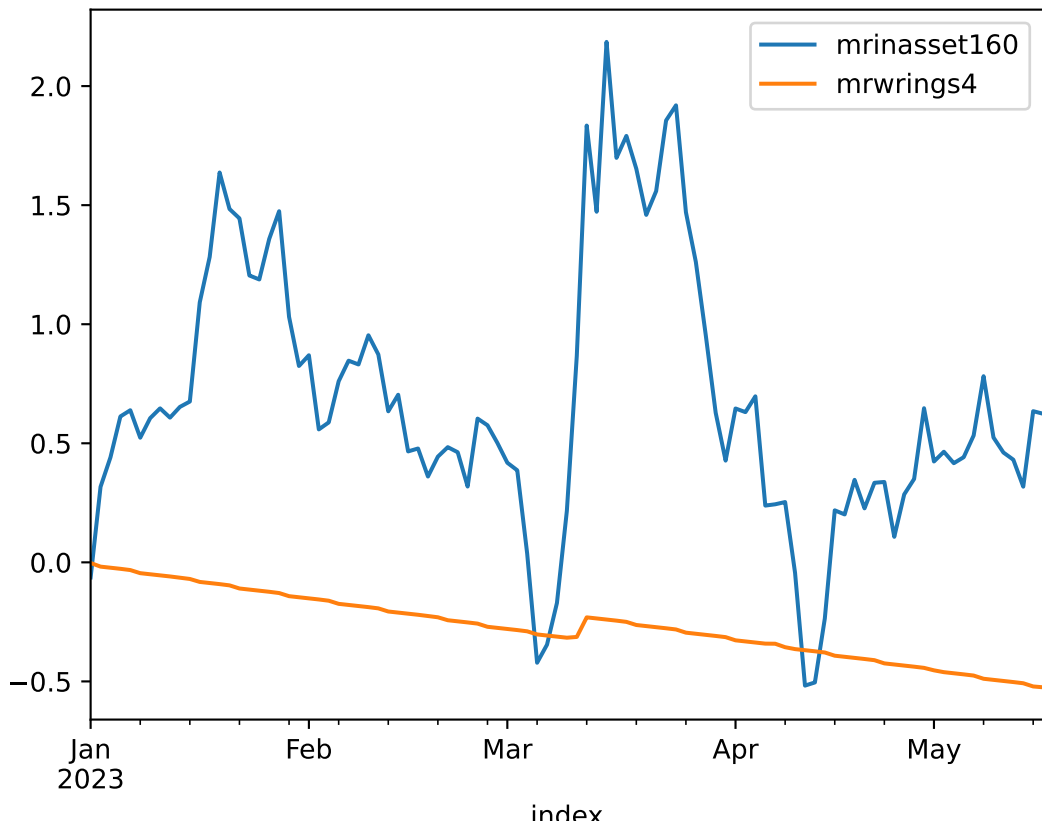
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.892, 'skewabs365': 5.501, 'skewrv180': 4.177, 'skewrv365': 2.31}
ann. std {'skewabs180': 10.099, 'skewabs365': 9.87, 'skewrv180': 8.752, 'skewrv365': 8.127}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.28}
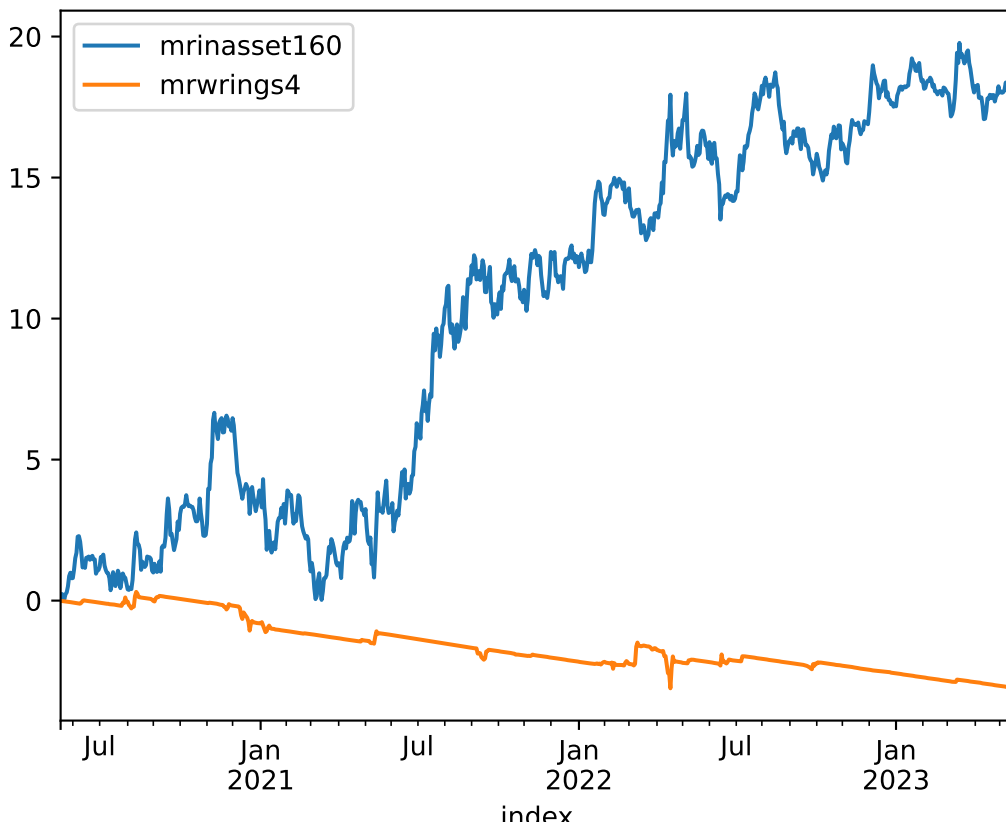
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.647, 'mrwrings4': -1.385}
ann. std {'mrinasset160': 4.043, 'mrwrings4': 0.155}
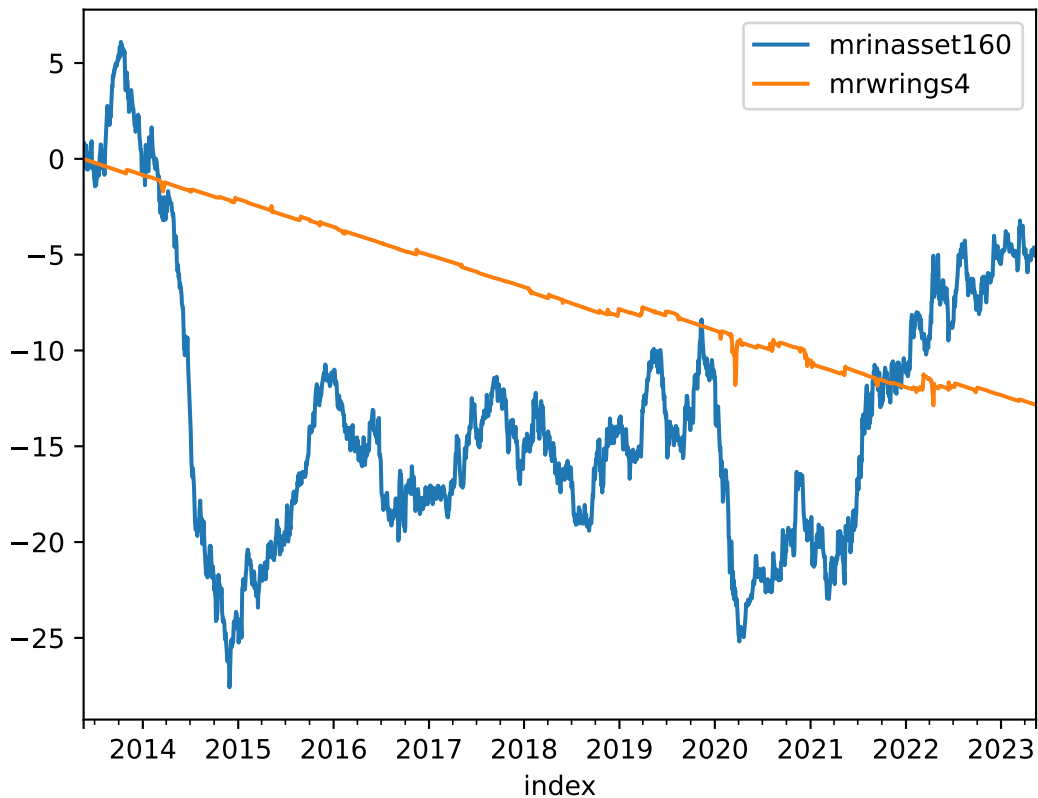ann. SR {'mrinasset160': 0.41, 'mrwrings4': -8.93}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 2.416, 'mrwrings4': -0.965}
ann. std {'mrinasset160': 4.8, 'mrwrings4': 0.574}
ann. SR {'mrinasset160': 0.5, 'mrwrings4': -1.68}
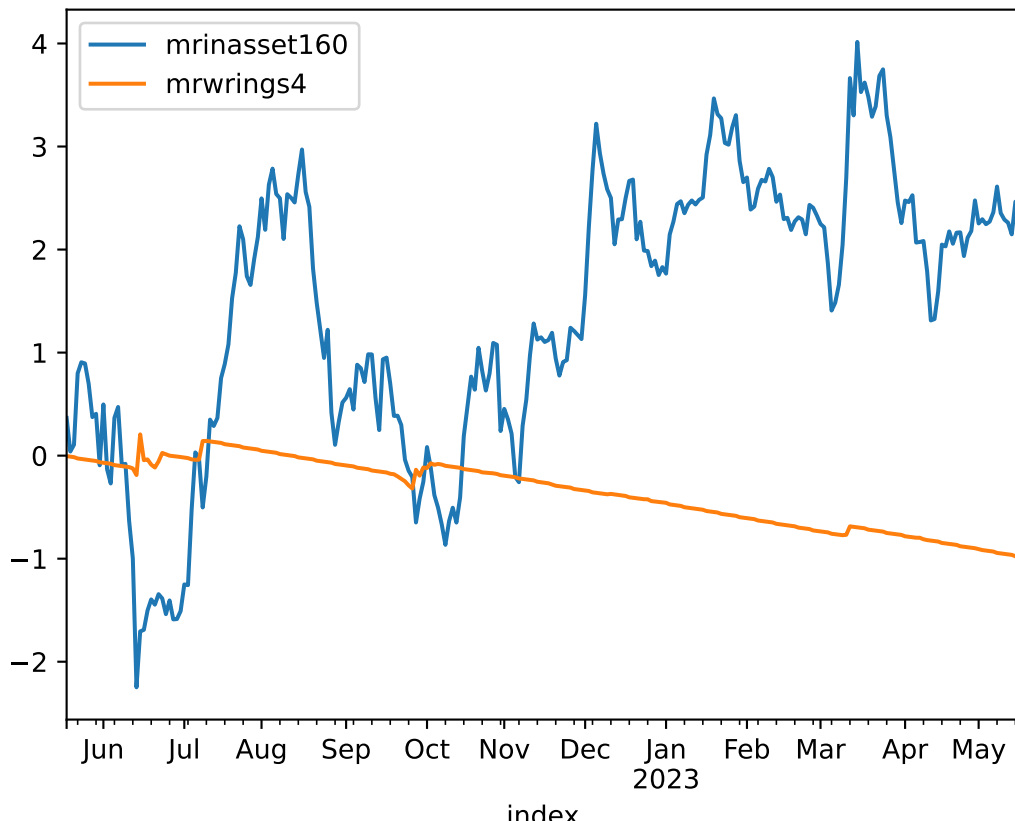
Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.962, 'mrwrings4': -1.013}
ann. std {'mrinasset160': 6.26, 'mrwrings4': 1.017}
ann. SR {'mrinasset160': 0.95, 'mrwrings4': -1.0}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.469, 'mrwrings4': -1.262}
ann. std {'mrinasset160': 6.188, 'mrwrings4': 0.879}
ann. SR {'mrinasset160': -0.08, 'mrwrings4': -1.43}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.558, 'mrwrings4': -2.173}
ann. std {'mrinasset160': 9.863, 'mrwrings4': 2.087}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.04}