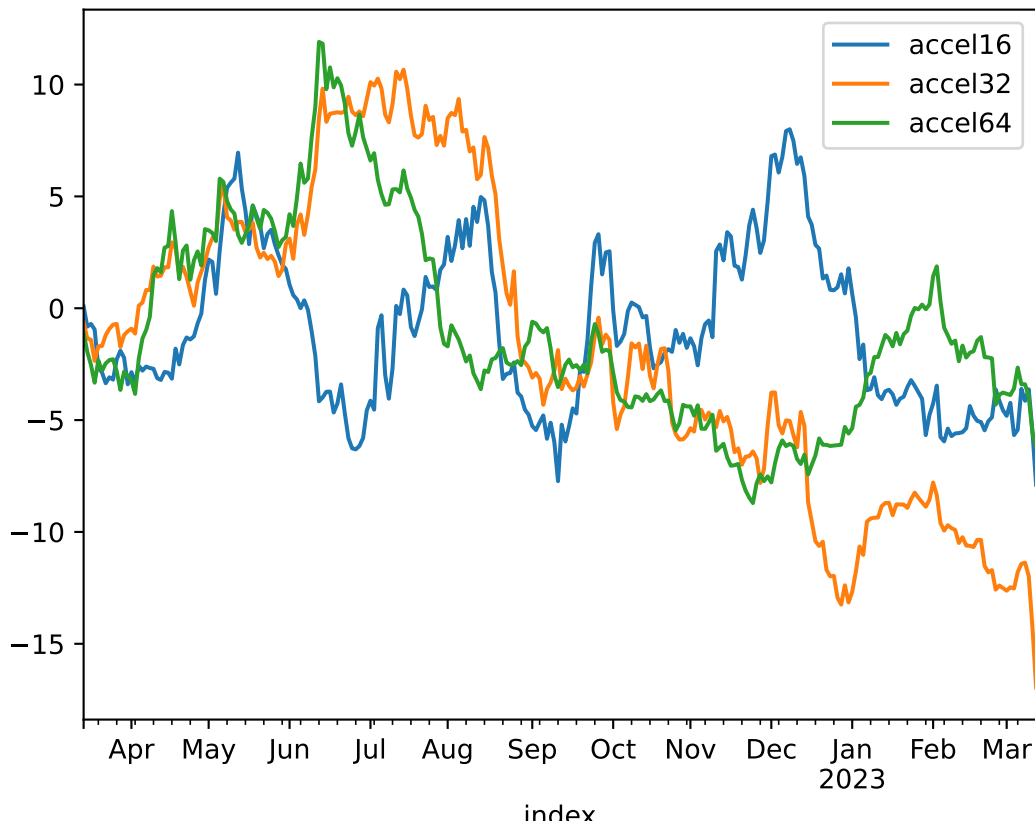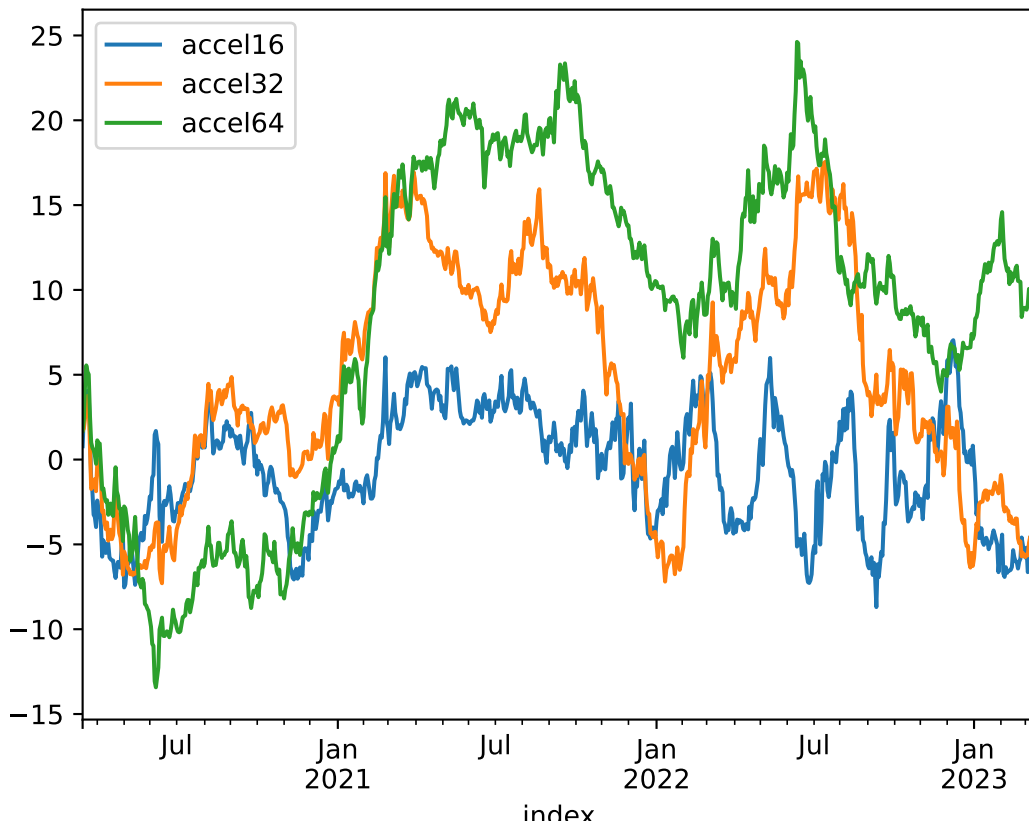Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -48.544, 'accel32': -19.036, 'accel64': -2.882}
ann. std {'accel16': 14.313, 'accel32': 11.273, 'accel64': 10.799}
ann. SR {'accel16': -3.39, 'accel32': -1.69, 'accel64': -0.27}
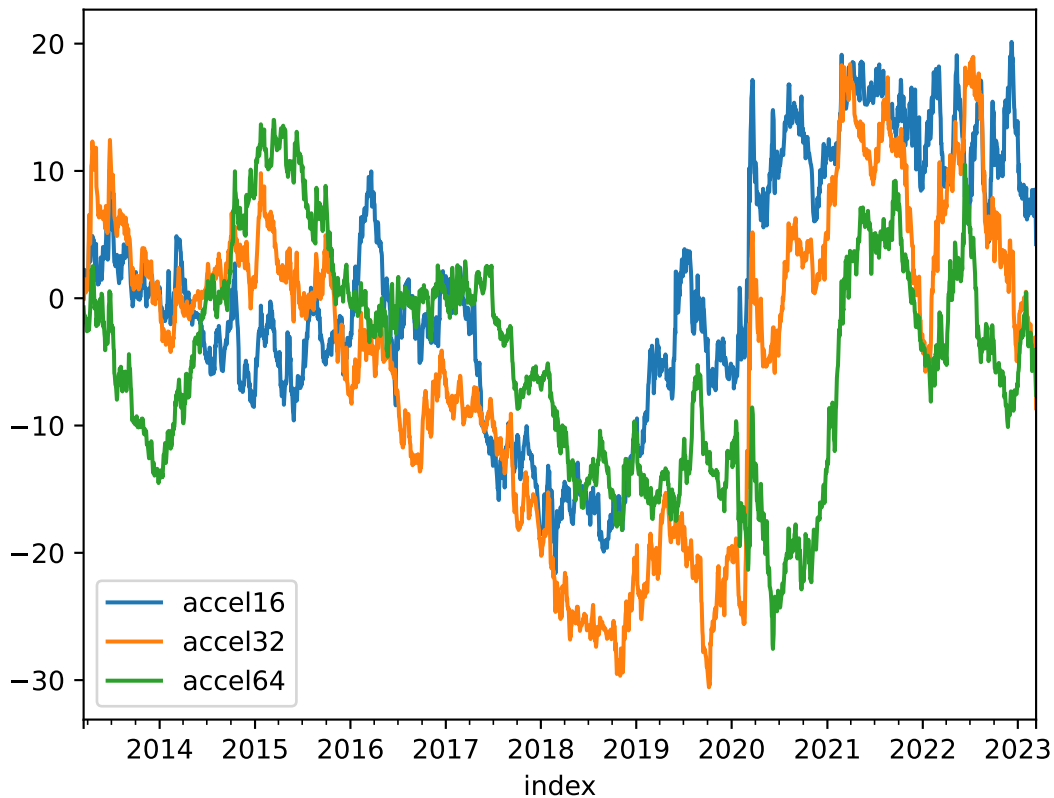
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -7.764, 'accel32': -16.685, 'accel64': -6.081}
ann. std {'accel16': 16.095, 'accel32': 13.45, 'accel64': 11.671}
ann. SR {'accel16': -0.48, 'accel32': -1.24, 'accel64': -0.52}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -2.901, 'accel32': -3.299, 'accel64': 2.143}
ann. std {'accel16': 14.138, 'accel32': 12.504, 'accel64': 11.267}
ann. SR {'accel16': -0.21, 'accel32': -0.26, 'accel64': 0.19}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.417, 'accel32': -0.849, 'accel64': -0.745}
ann. std {'accel16': 12.03, 'accel32': 11.217, 'accel64': 9.595}
ann. SR {'accel16': 0.03, 'accel32': -0.08, 'accel64': -0.08}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.869, 'accel32': 4.472, 'accel64': 4.672}
ann. std {'accel16': 15.666, 'accel32': 13.743, 'accel64': 13.253}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}
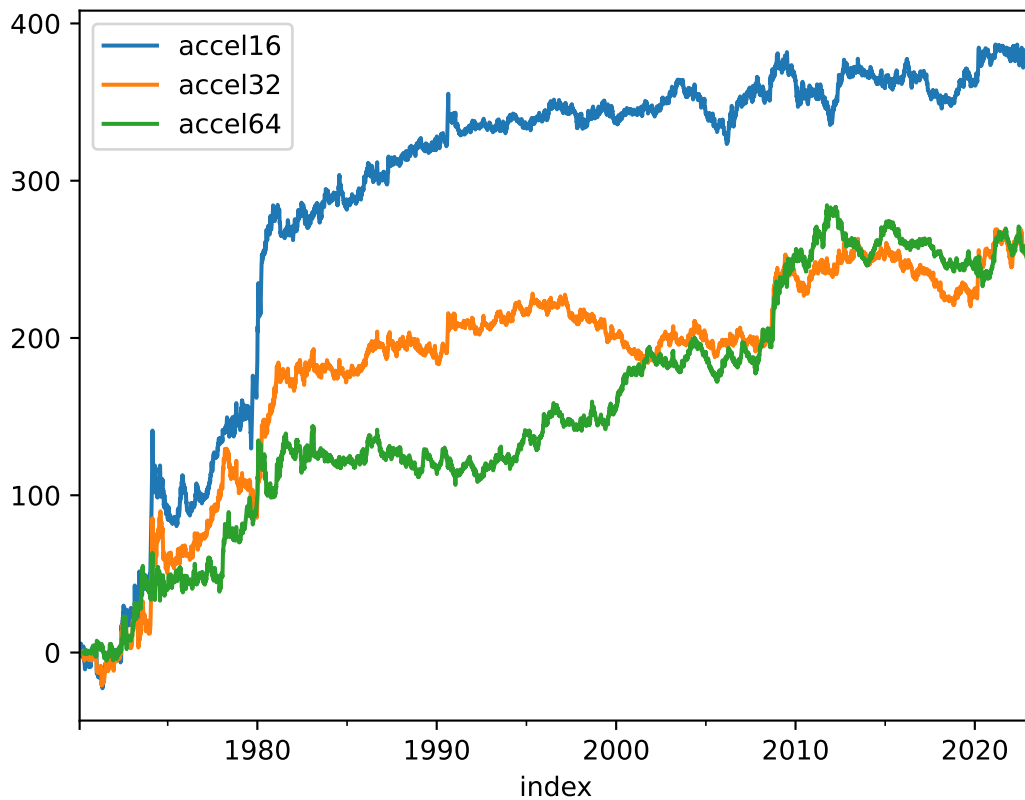
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -6.365, 'assettrend2': 5.316, 'assettrend32': -6.761, 'assettrend4': -8.165, 'assettrend64': -9.988, 'assettrend8': -8.786}
ann. std {'assettrend16': 2.797, 'assettrend2': 5.696, 'assettrend32': 2.218, 'assettrend4': 3.079, 'assettrend64': 2.844, 'assettrend8': 2.717}
ann. SR {'assettrend16': -2.28, 'assettrend2': 0.93, 'assettrend32': -3.05, 'assettrend4': -2.65, 'assettrend64': -3.51, 'assettrend8': -3.23}
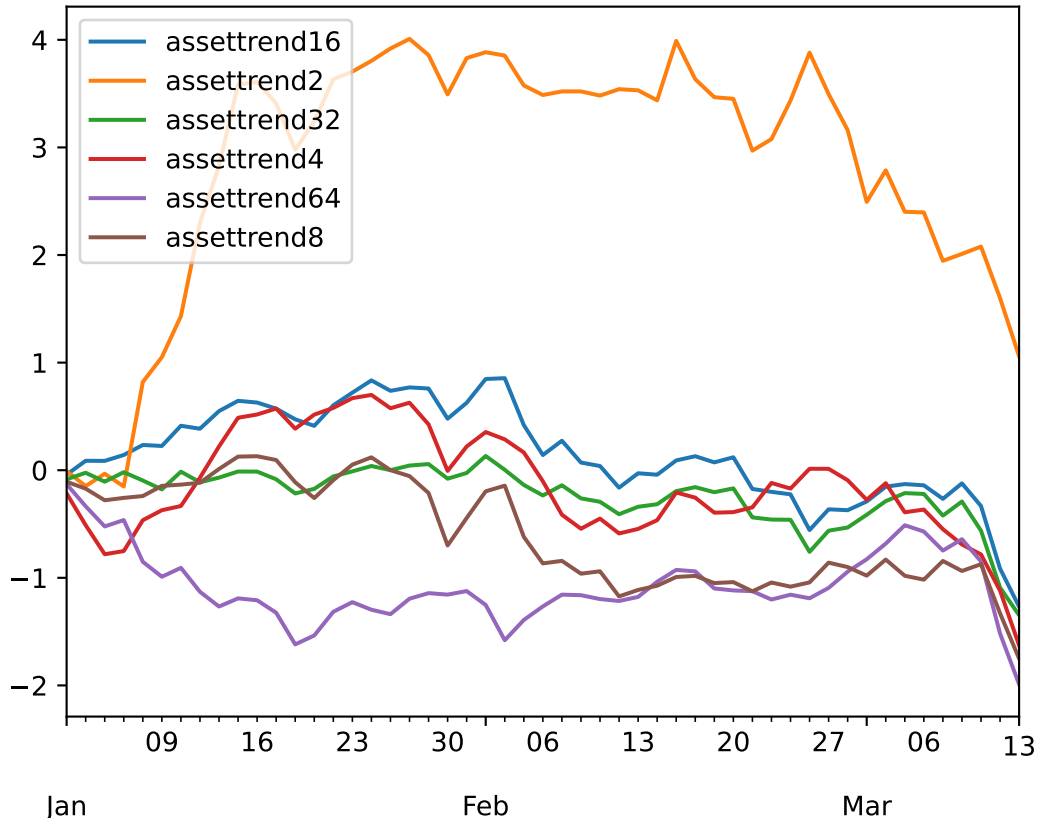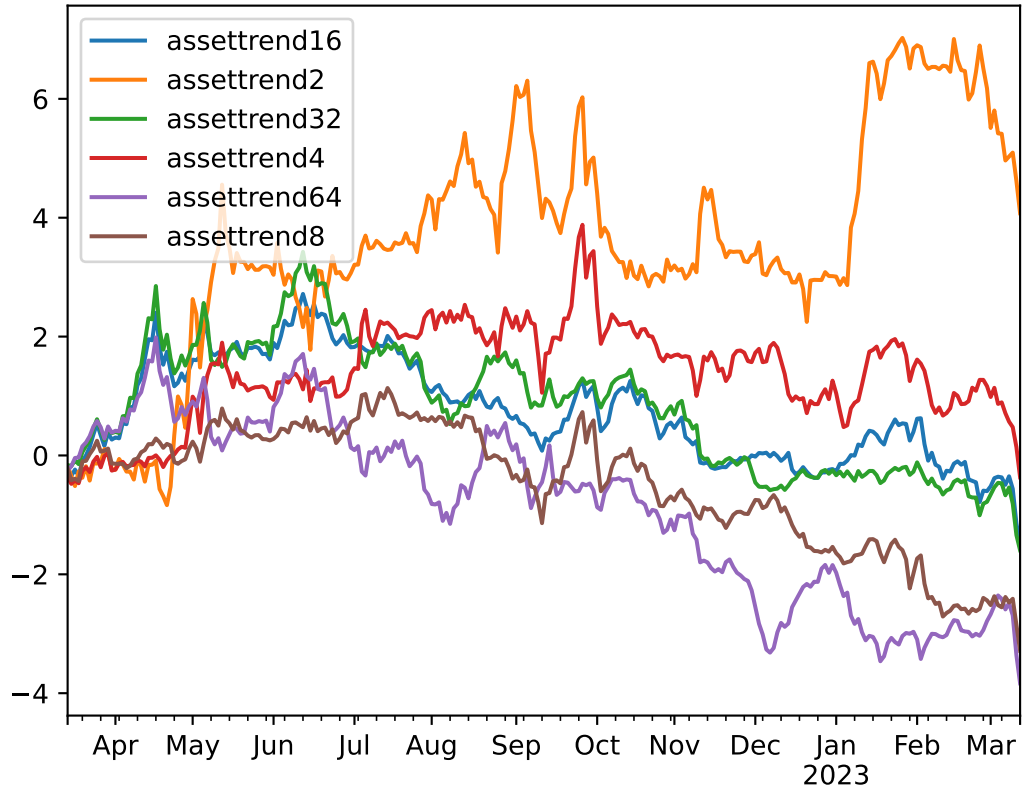
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -1.473, 'assettrend2': 4.013, 'assettrend32': -1.571, 'assettrend4': -0.362, 'assettrend64': -3.775, 'assettrend8': -3.237}
ann. std {'assettrend16': 2.535, 'assettrend2': 5.686, 'assettrend32': 2.85, 'assettrend4': 3.603, 'assettrend64': 3.065, 'assettrend8': 2.496}
ann. SR {'assettrend16': -0.58, 'assettrend2': 0.71, 'assettrend32': -0.55, 'assettrend4': -0.1, 'assettrend64': -1.23, 'assettrend8': -1.3}
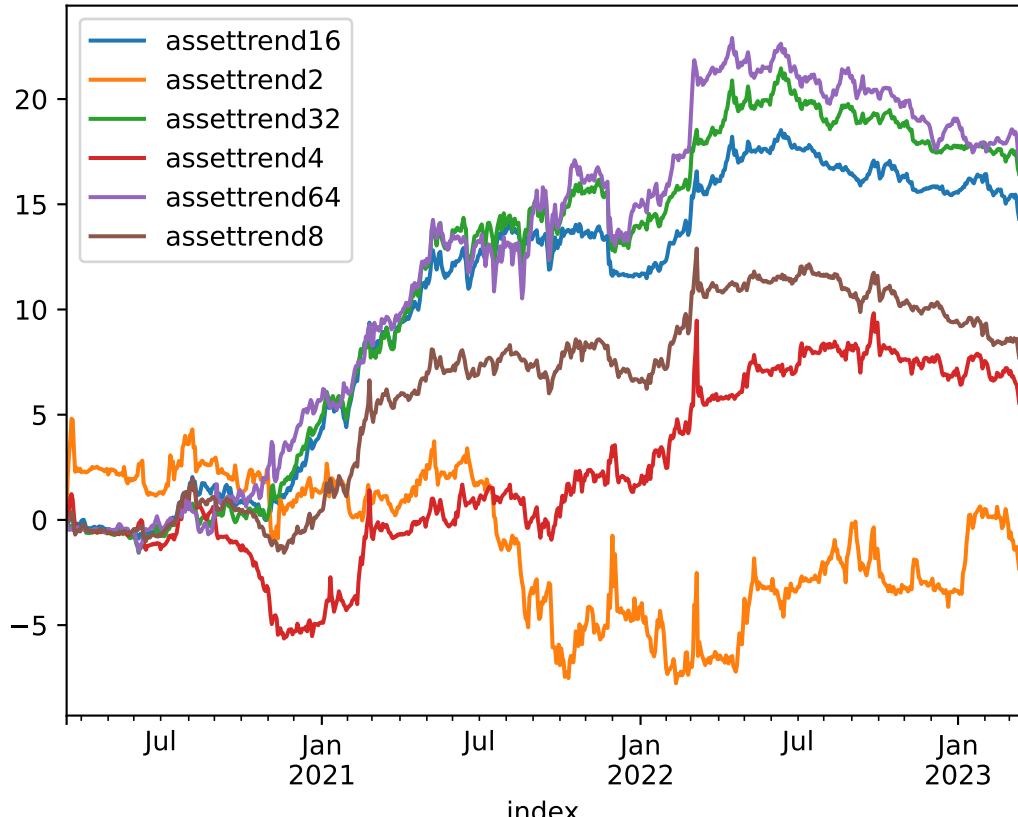
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.692, 'assettrend2': -0.755, 'assettrend32': 5.389, 'assettrend4': 1.827, 'assettrend64': 5.601, 'assettrend8': 2.533}
ann. std {'assettrend16': 3.473, 'assettrend2': 7.114, 'assettrend32': 4.249, 'assettrend4': 4.908, 'assettrend64': 5.05, 'assettrend8': 3.541}
ann. SR {'assettrend16': 1.35, 'assettrend2': -0.11, 'assettrend32': 1.27, 'assettrend4': 0.37, 'assettrend64': 1.11, 'assettrend8': 0.72}
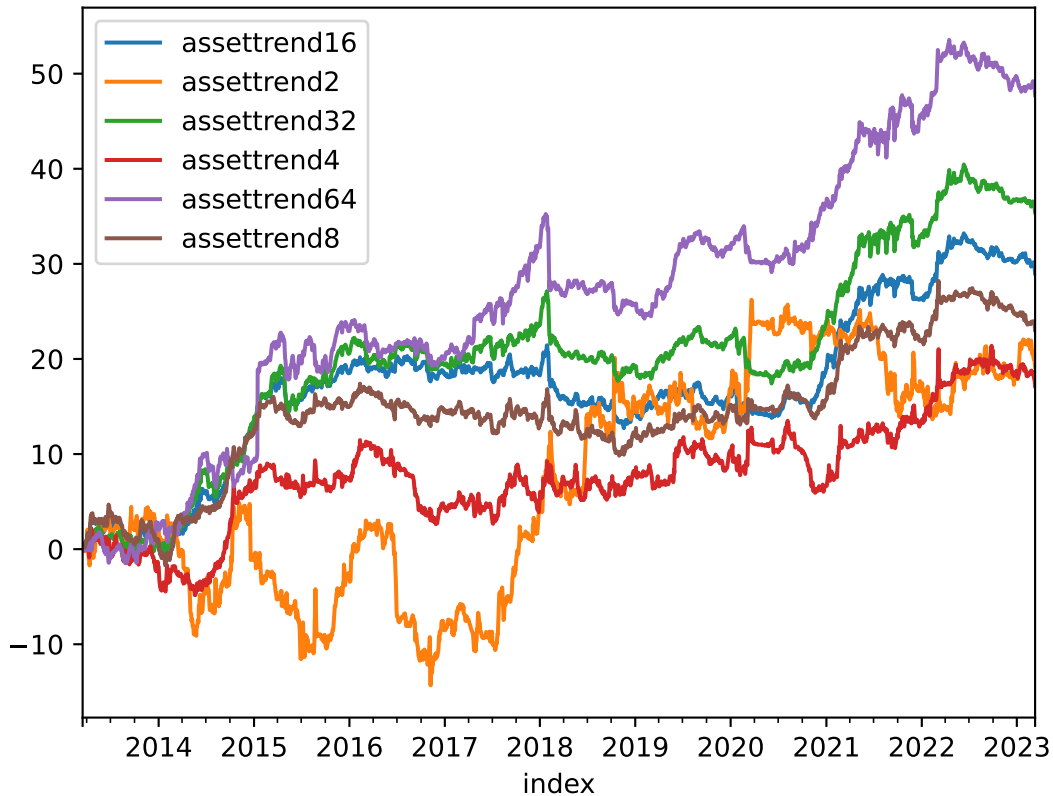
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.848, 'assettrend2': 1.877, 'assettrend32': 3.479, 'assettrend4': 1.683, 'assettrend64': 4.687, 'assettrend8': 2.261}
ann. std {'assettrend16': 3.249, 'assettrend2': 8.219, 'assettrend32': 3.705, 'assettrend4': 4.982, 'assettrend64': 5.291, 'assettrend8': 3.567}
ann. SR {'assettrend16': 0.88, 'assettrend2': 0.23, 'assettrend32': 0.94, 'assettrend4': 0.34, 'assettrend64': 0.89, 'assettrend8': 0.63}
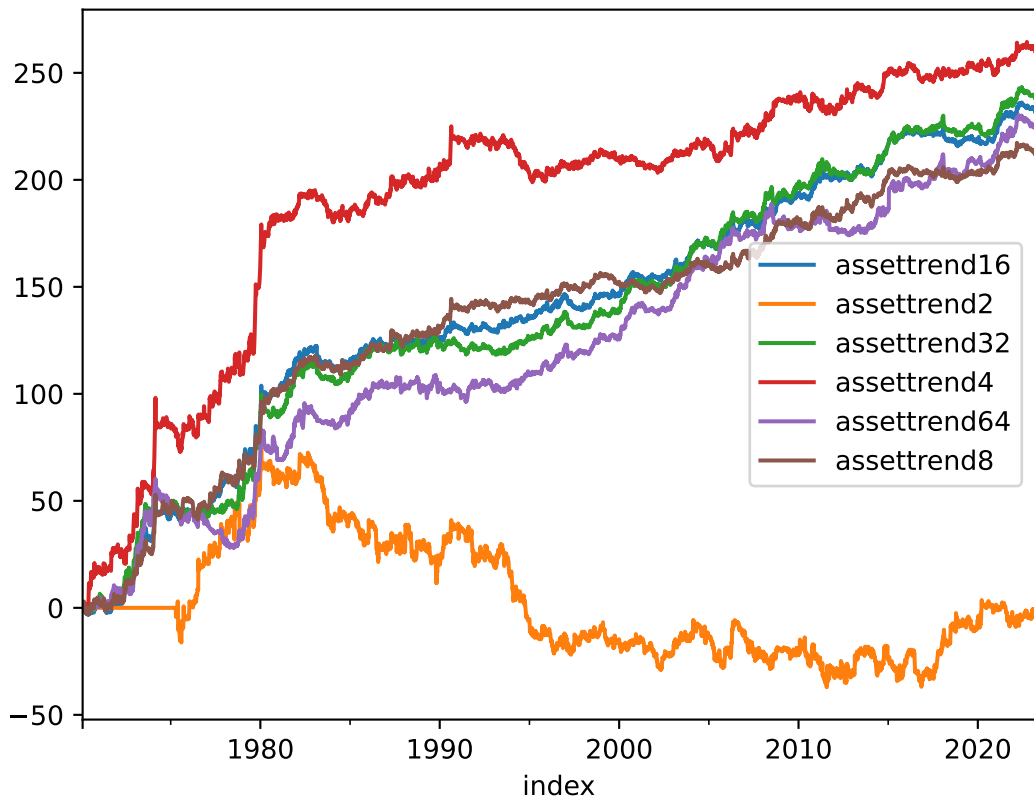
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.285, 'assettrend2': -0.064, 'assettrend32': 4.404, 'assettrend4': 4.808, 'assettrend64': 4.147, 'assettrend8': 3.92}
ann. std {'assettrend16': 4.633, 'assettrend2': 10.015, 'assettrend32': 4.847, 'assettrend4': 7.336, 'assettrend64': 5.406, 'assettrend8': 5.015}
ann. SR {'assettrend16': 0.93, 'assettrend2': -0.01, 'assettrend32': 0.91, 'assettrend4': 0.66, 'assettrend64': 0.77, 'assettrend8': 0.78}
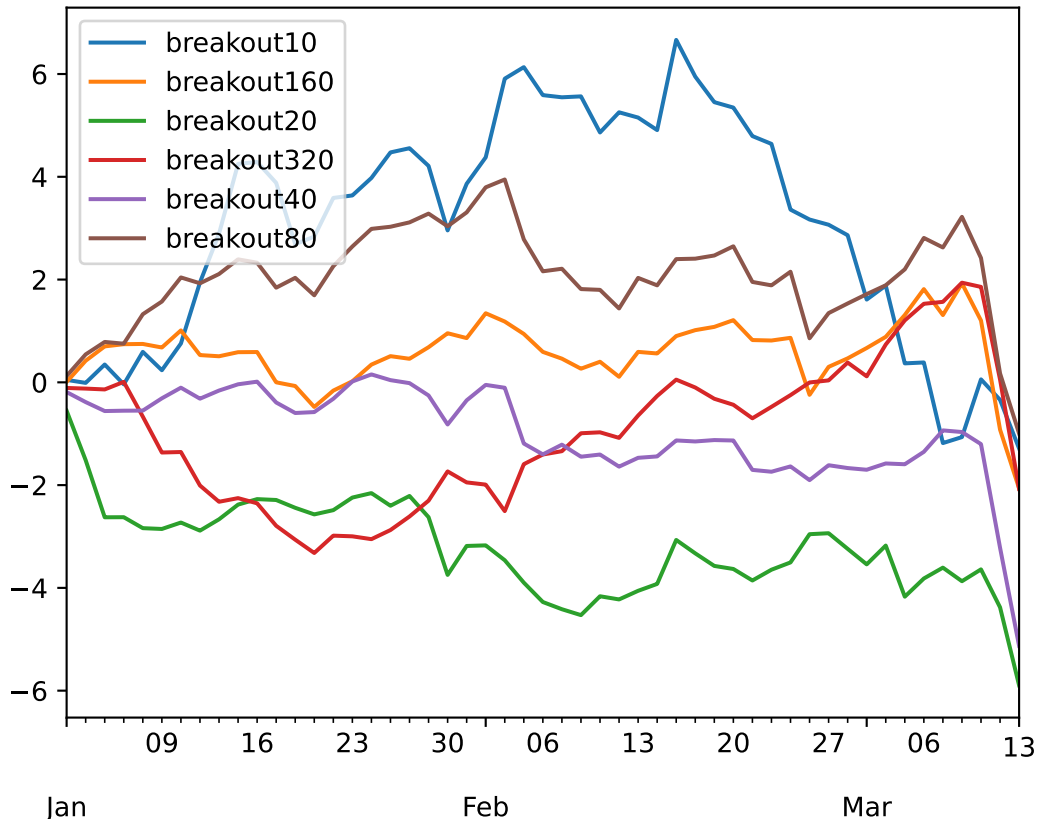
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': -6.462, 'breakout160': -10.355, 'breakout20': -29.595, 'breakout320': -10.414, 'breakout40': -25.741, 'breakout80': -4.995}
ann. std {'breakout10': 12.097, 'breakout160': 7.715, 'breakout20': 7.274, 'breakout320': 8.255, 'breakout40': 7.471, 'breakout80': 8.928}
ann. SR {'breakout10': -0.53, 'breakout160': -1.34, 'breakout20': -4.07, 'breakout320': -1.26, 'breakout40': -3.45, 'breakout80': -0.56}
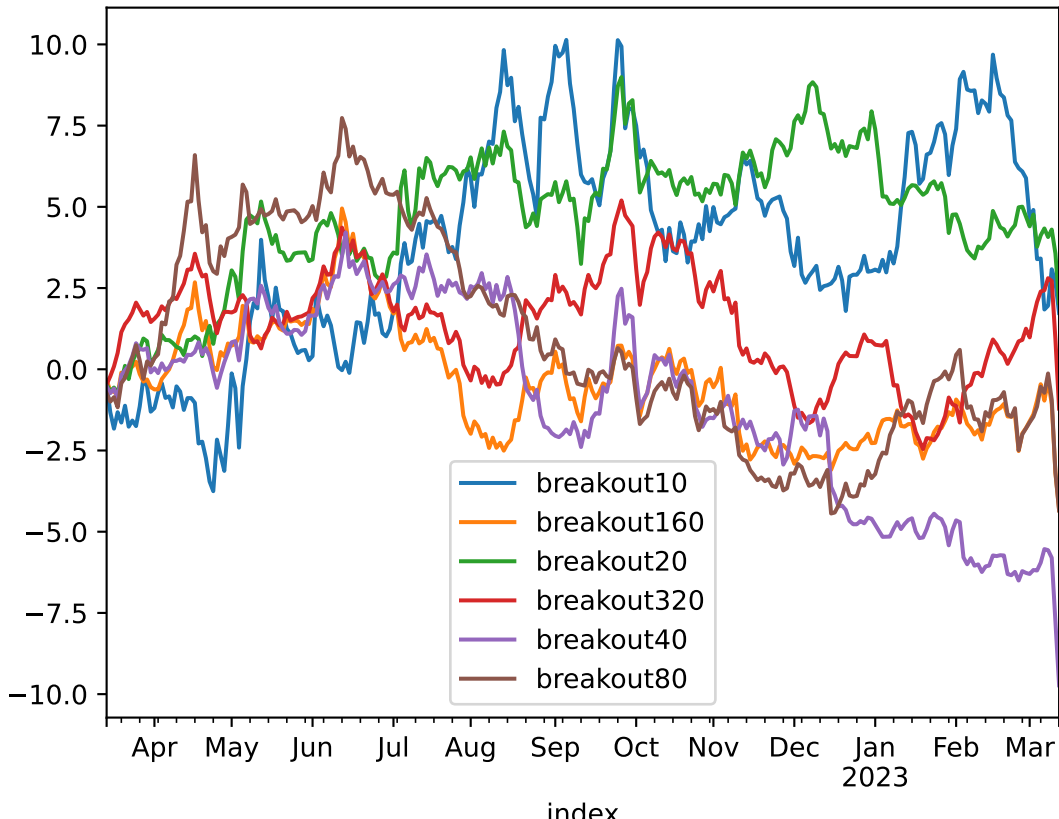
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 1.707, 'breakout160': -4.27, 'breakout20': 2.014, 'breakout320': -1.191, 'breakout40': -9.578, 'breakout80': -4.278}
ann. std {'breakout10': 11.879, 'breakout160': 6.596, 'breakout20': 8.009, 'breakout320': 6.536, 'breakout40': 6.991, 'breakout80': 7.329}
ann. SR {'breakout10': 0.14, 'breakout160': -0.65, 'breakout20': 0.25, 'breakout320': -0.18, 'breakout40': -1.37, 'breakout80': -0.58}
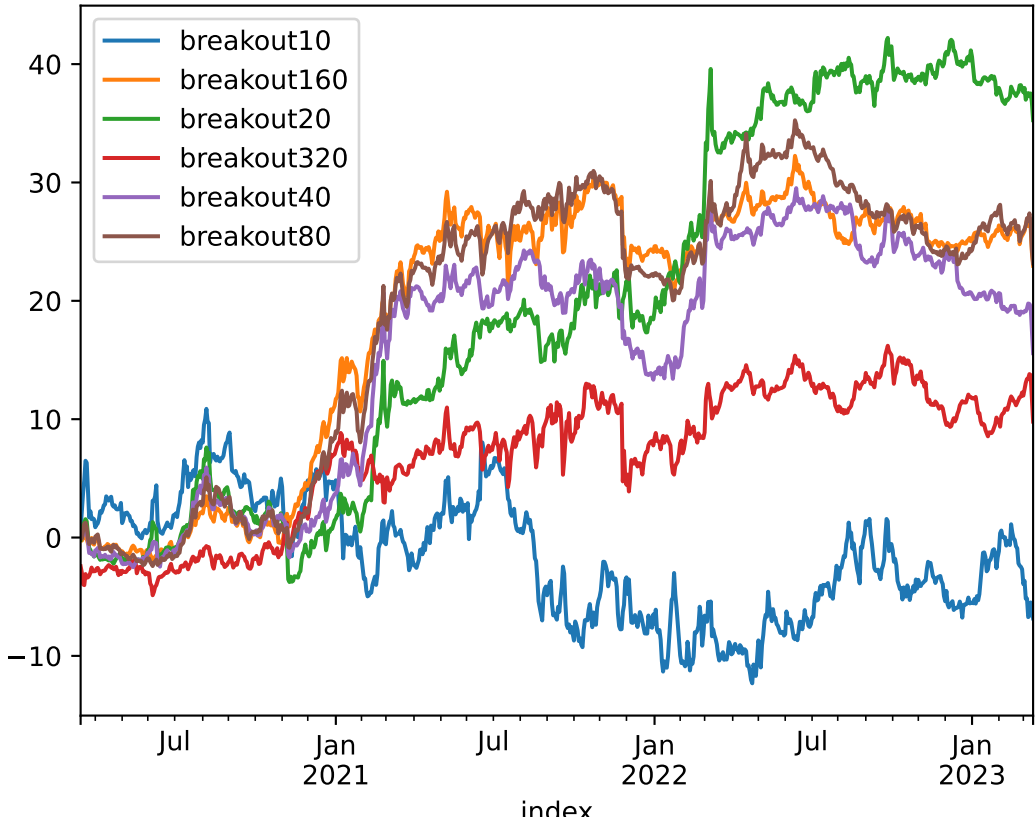
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -2.239, 'breakout160': 7.527, 'breakout20': 11.56, 'breakout320': 3.211, 'breakout40': 5.107, 'breakout80': 7.596}
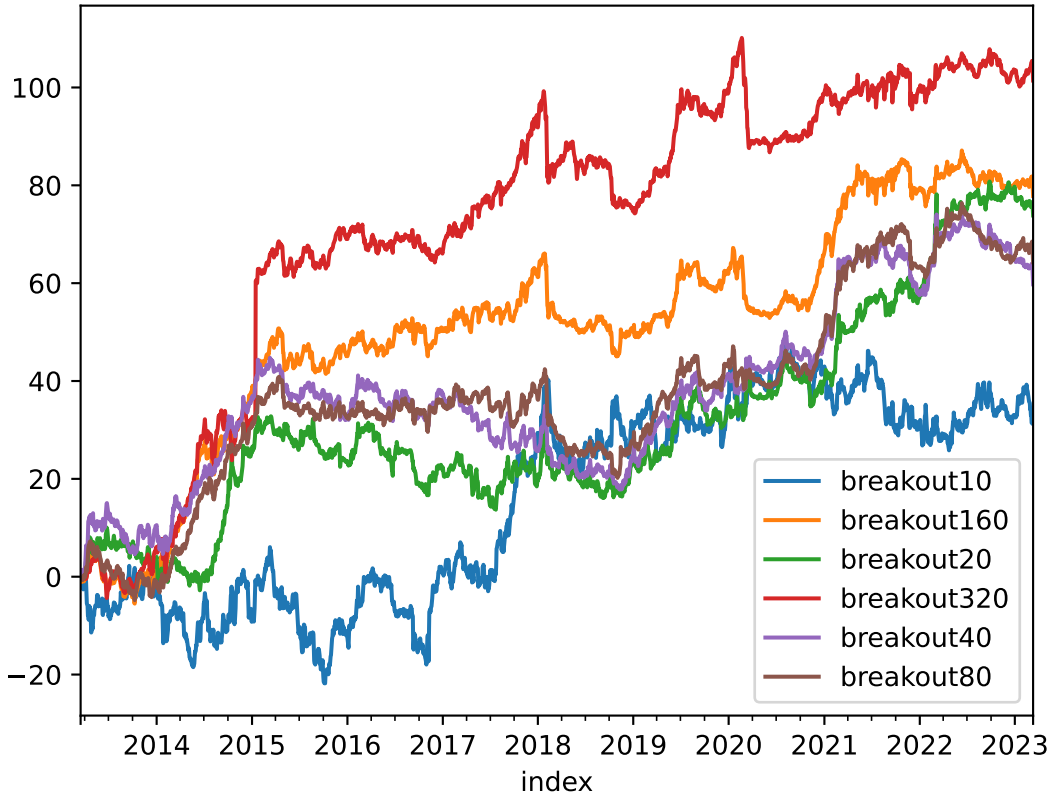ann. std {'breakout10': 13.554, 'breakout160': 9.31, 'breakout20': 10.932, 'breakout320': 9.929, 'breakout40': 9.567, 'breakout80': 9.169}
ann. SR {'breakout10': -0.17, 'breakout160': 0.81, 'breakout20': 1.06, 'breakout320': 0.32, 'breakout40': 0.53, 'breakout80': 0.83}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.075, 'breakout160': 7.644, 'breakout20': 7.251, 'breakout320': 9.959, 'breakout40': 5.869, 'breakout80': 6.313}
ann. std {'breakout10': 15.61, 'breakout160': 9.066, 'breakout20': 11.157, 'breakout320': 13.342, 'breakout40': 9.731, 'breakout80': 8.971}
ann. SR {'breakout10': 0.2, 'breakout160': 0.84, 'breakout20': 0.65, 'breakout320': 0.75, 'breakout40': 0.6, 'breakout80': 0.7}
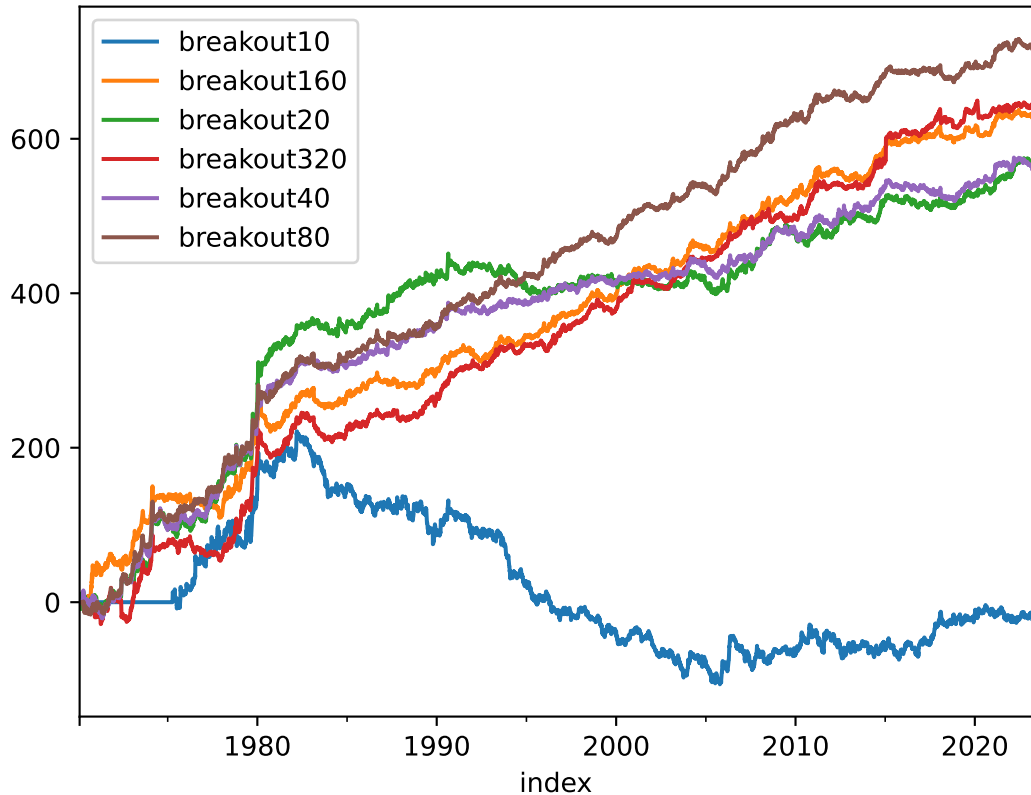
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.394, 'breakout160': 11.607, 'breakout20': 10.495, 'breakout320': 11.84, 'breakout40': 10.374, 'breakout80': 13.252}
ann. std {'breakout10': 20.752, 'breakout160': 12.439, 'breakout20': 15.981, 'breakout320': 13.002, 'breakout40': 13.183, 'breakout80': 12.686}
ann. SR {'breakout10': -0.02, 'breakout160': 0.93, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}

Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -10.897, 'momentum32': -13.21, 'momentum4': -43.069, 'momentum64': -20.251, 'momentum8': -34.756}
ann. std {'momentum16': 10.394, 'momentum32': 9.132, 'momentum4': 9.93, 'momentum64': 10.182, 'momentum8': 8.967}
ann. SR {'momentum16': -1.05, 'momentum32': -1.45, 'momentum4': -4.34, 'momentum64': -1.99, 'momentum8': -3.88}
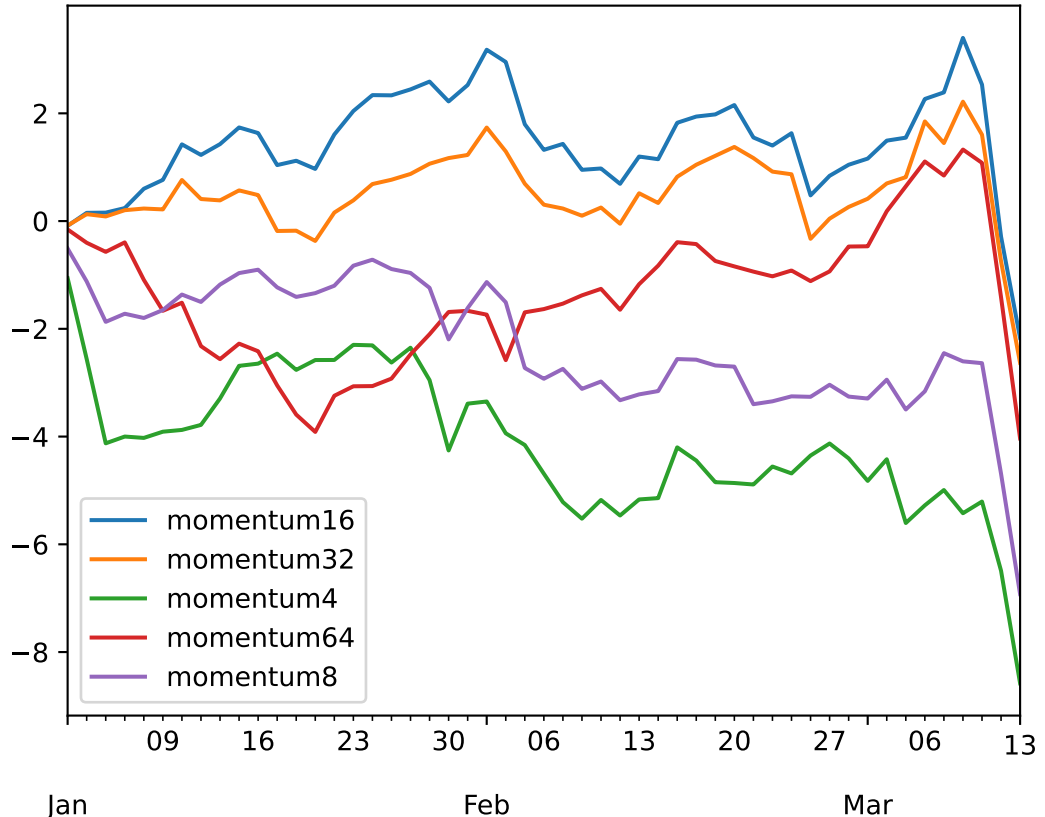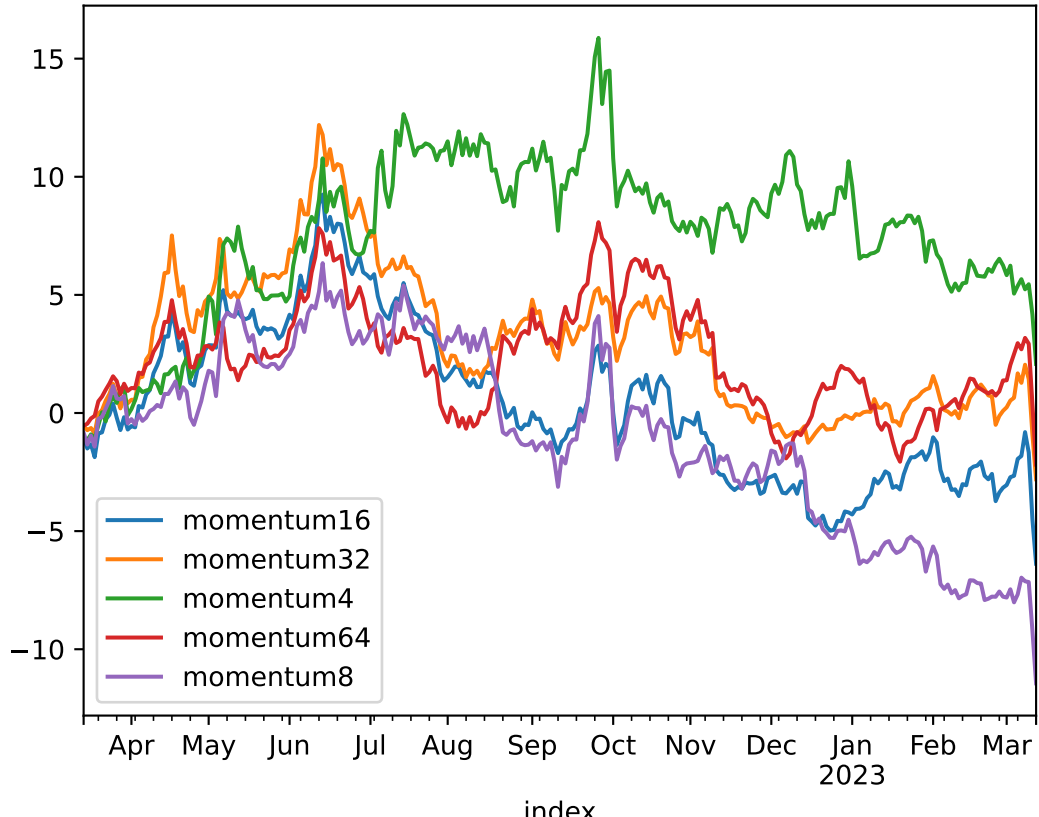
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -6.281, 'momentum32': -2.76, 'momentum4': 2.045, 'momentum64': -2.149, 'momentum8': -11.266}
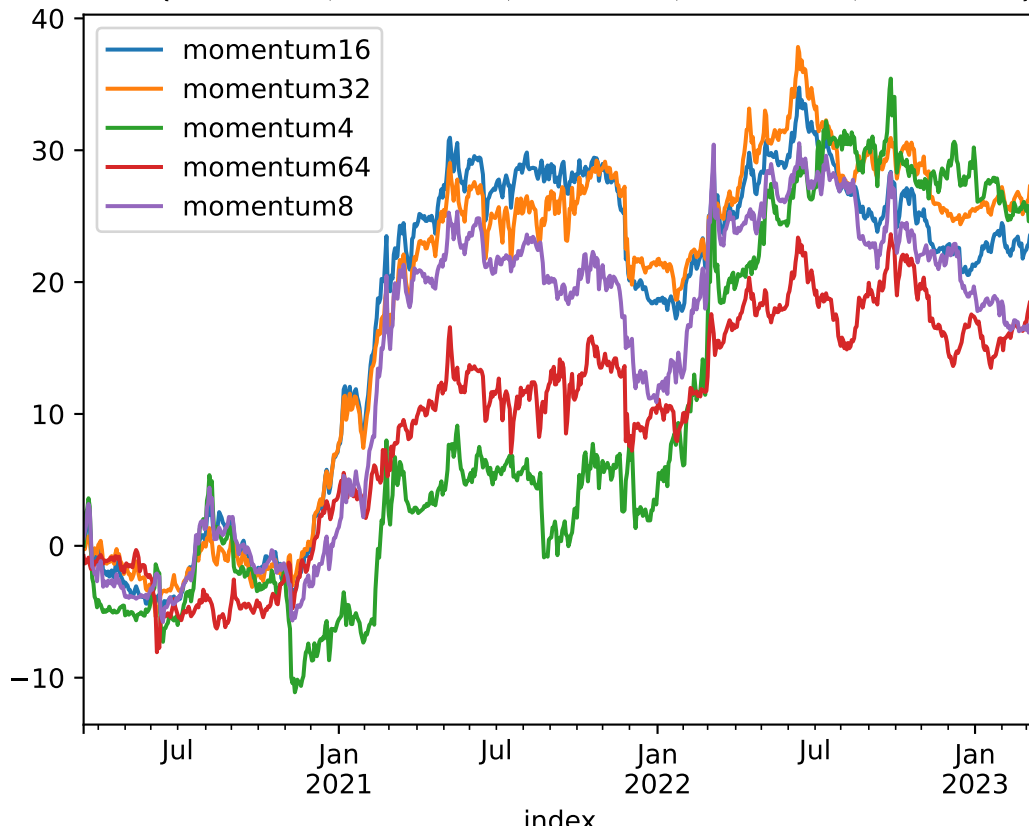ann. std {'momentum16': 9.198, 'momentum32': 9.351, 'momentum4': 12.829, 'momentum64': 9.197, 'momentum8': 10.061}
ann. SR {'momentum16': -0.68, 'momentum32': -0.3, 'momentum4': 0.16, 'momentum64': -0.23, 'momentum8': -1.12}
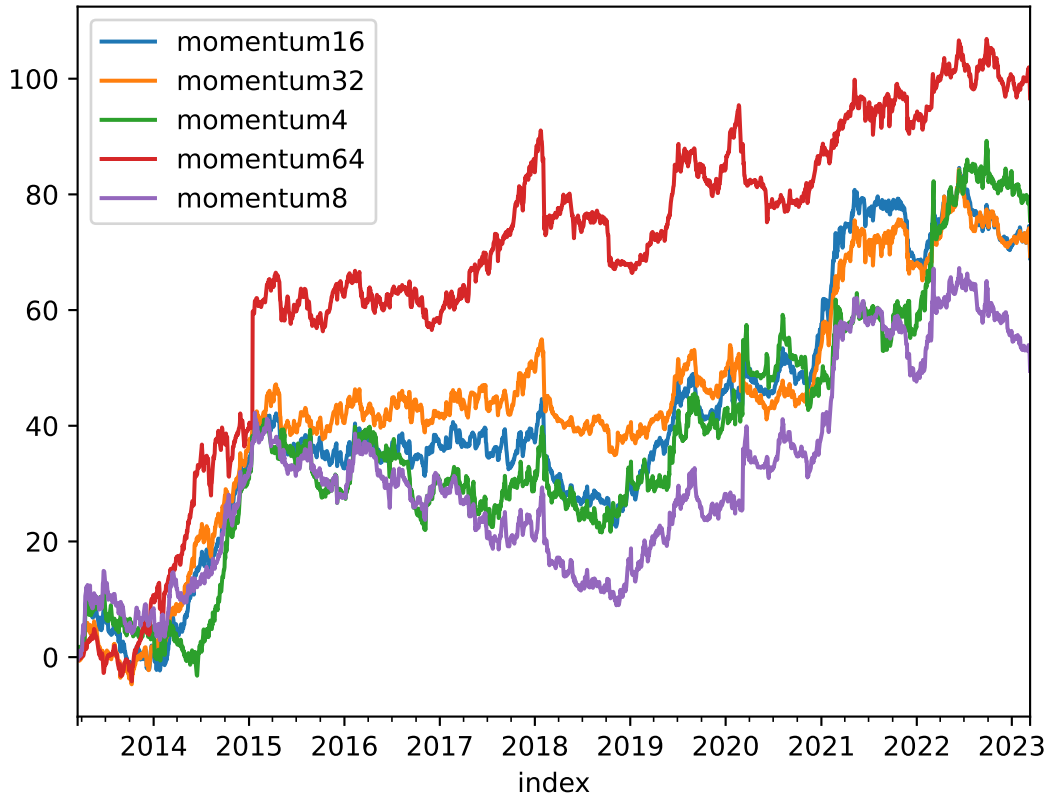
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 6.271, 'momentum32': 7.487, 'momentum4': 7.092, 'momentum64': 4.384, 'momentum8': 4.178}
ann. std {'momentum16': 10.499, 'momentum32': 10.576, 'momentum4': 14.652, 'momentum64': 10.656, 'momentum8': 11.813}
ann. SR {'momentum16': 0.6, 'momentum32': 0.71, 'momentum4': 0.48, 'momentum64': 0.41, 'momentum8': 0.35}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 6.772, 'momentum32': 6.806, 'momentum4': 7.41, 'momentum64': 9.488, 'momentum8': 4.859}
ann. std {'momentum16': 9.923, 'momentum32': 9.451, 'momentum4': 13.703, 'momentum64': 12.017, 'momentum8': 11.292}
ann. SR {'momentum16': 0.68, 'momentum32': 0.72, 'momentum4': 0.54, 'momentum64': 0.79, 'momentum8': 0.43}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.448, 'momentum32': 13.336, 'momentum4': 12.914, 'momentum64': 12.877, 'momentum8': 11.291}
ann. std {'momentum16': 14.138, 'momentum32': 13.746, 'momentum4': 19.998, 'momentum64': 13.362, 'momentum8': 15.792}
ann. SR {'momentum16': 0.95, 'momentum32': 0.97, 'momentum4': 0.65, 'momentum64': 0.96, 'momentum8': 0.71}
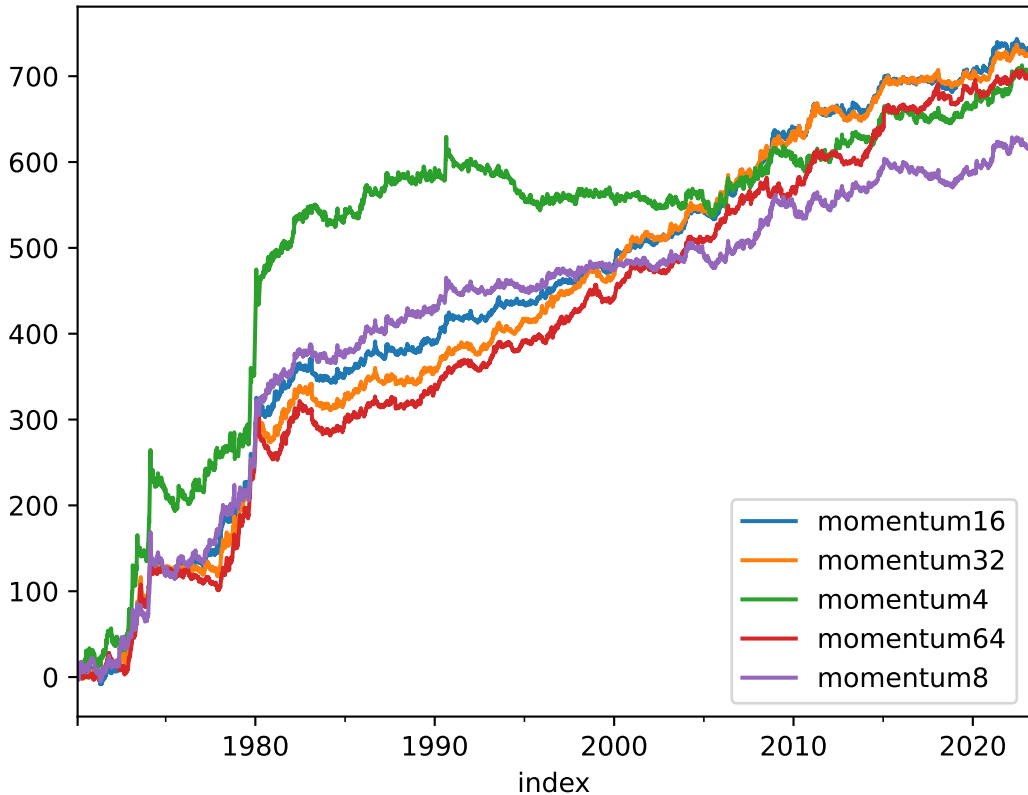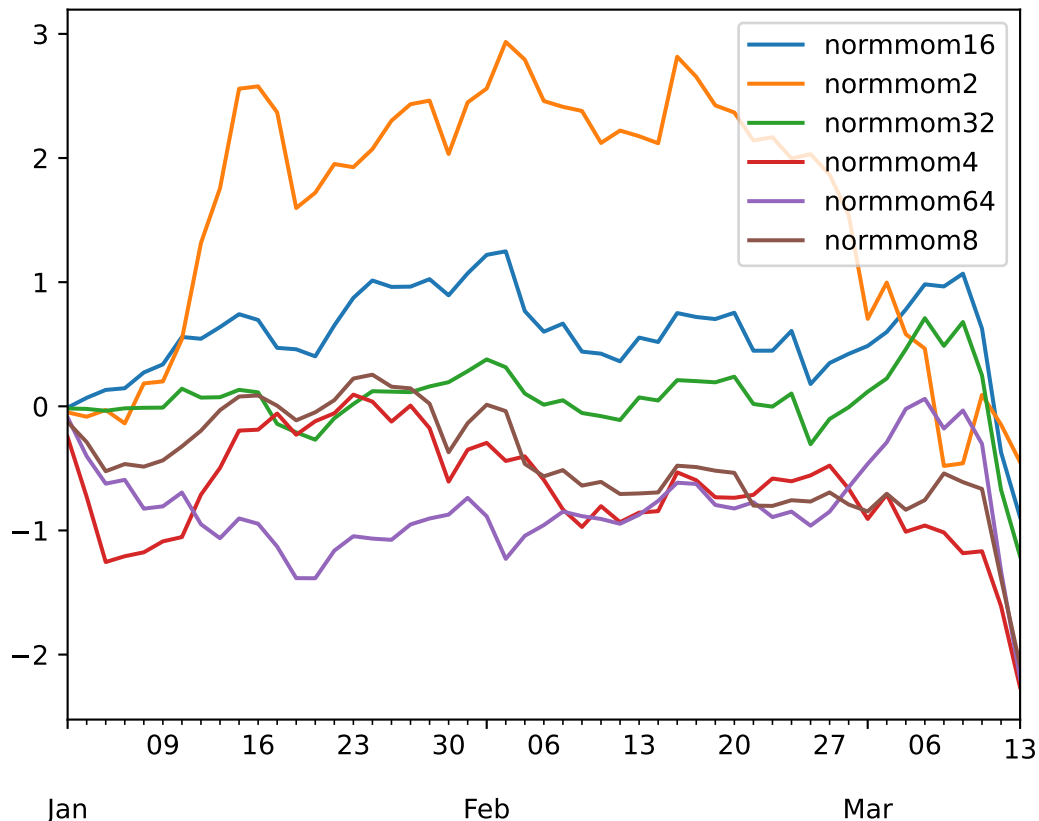
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -4.48, 'normmom2': -2.254, 'normmom32': -6.061, 'normmom4': -11.362, 'normmom64': -11.007, 'normmom8': -10.488}
ann. std {'normmom16': 3.692, 'normmom2': 5.68, 'normmom32': 3.29, 'normmom4': 3.48, 'normmom64': 3.837, 'normmom8': 3.1}
ann. SR {'normmom16': -1.21, 'normmom2': -0.4, 'normmom32': -1.84, 'normmom4': -3.26, 'normmom64': -2.87, 'normmom8': -3.38}
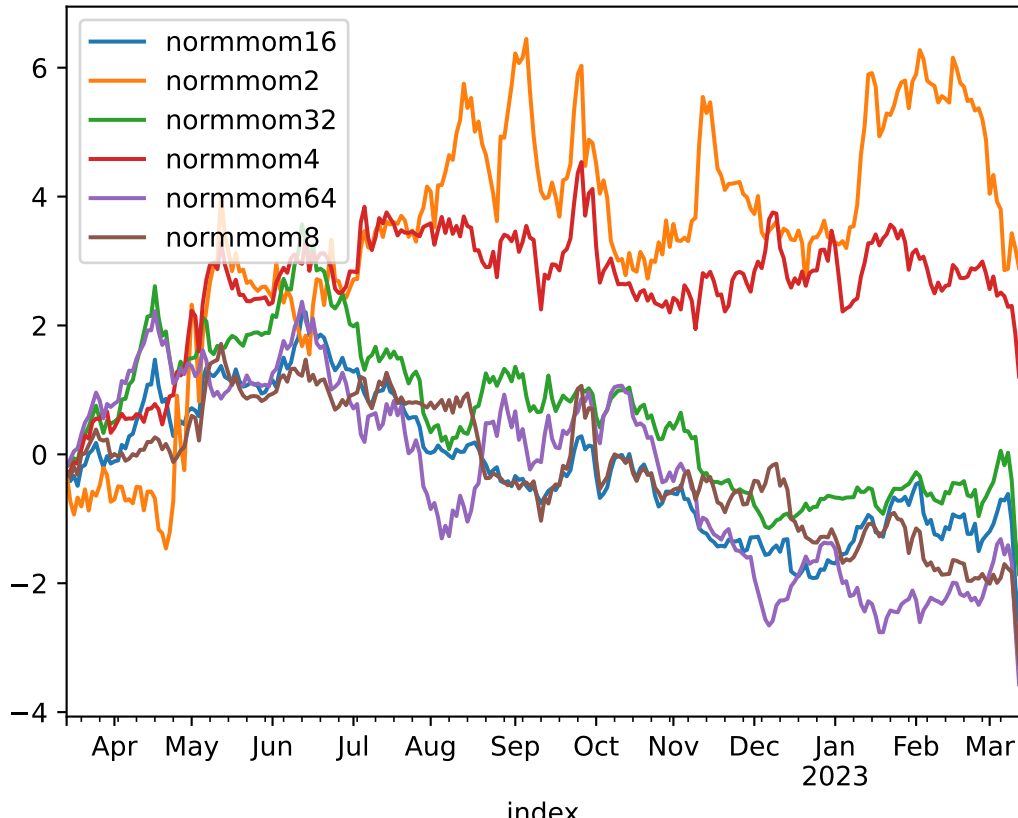
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -2.535, 'normmom2': 2.845, 'normmom32': -1.833, 'normmom4': 1.189, 'normmom64': -3.513, 'normmom8': -3.201}
ann. std {'normmom16': 2.73, 'normmom2': 6.317, 'normmom32': 2.926, 'normmom4': 3.866, 'normmom64': 3.374, 'normmom8': 2.886}
ann. SR {'normmom16': -0.93, 'normmom2': 0.45, 'normmom32': -0.63, 'normmom4': 0.31, 'normmom64': -1.04, 'normmom8': -1.11}
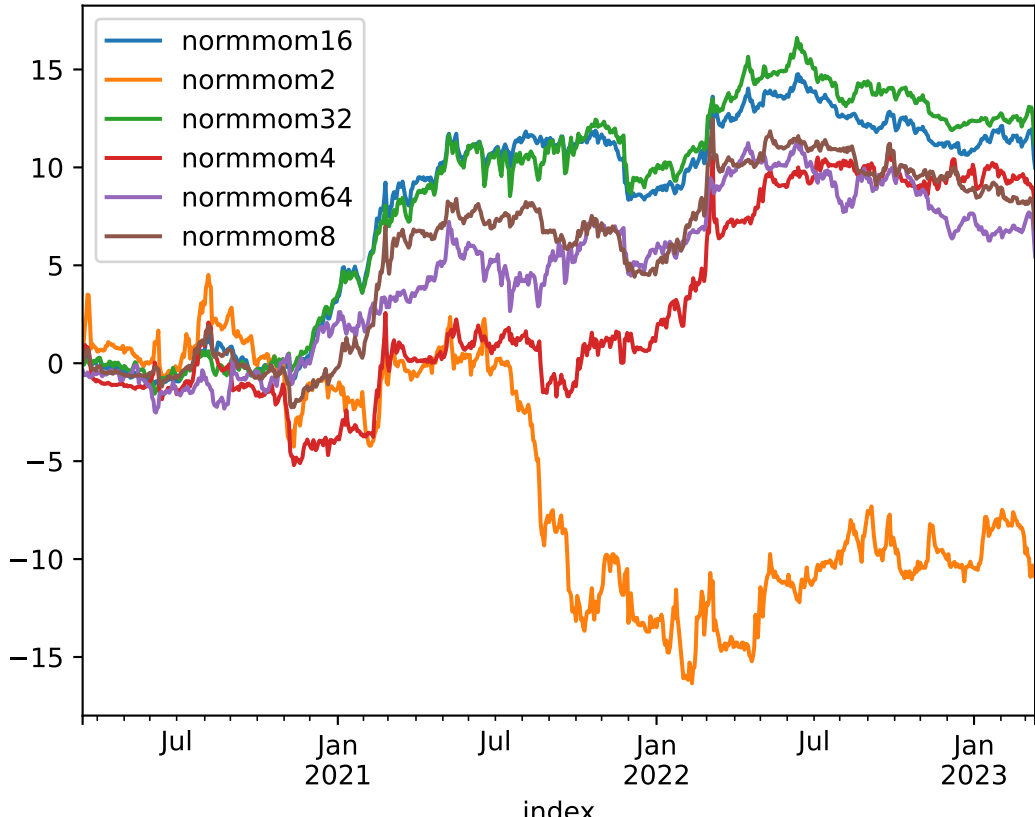
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.273, 'normmom2': -3.563, 'normmom32': 3.665, 'normmom4': 2.581, 'normmom64': 1.788, 'normmom8': 2.255}
ann. std {'normmom16': 3.569, 'normmom2': 7.647, 'normmom32': 3.947, 'normmom4': 5.291, 'normmom64': 4.182, 'normmom8': 3.962}
ann. SR {'normmom16': 0.92, 'normmom2': -0.47, 'normmom32': 0.93, 'normmom4': 0.49, 'normmom64': 0.43, 'normmom8': 0.57}
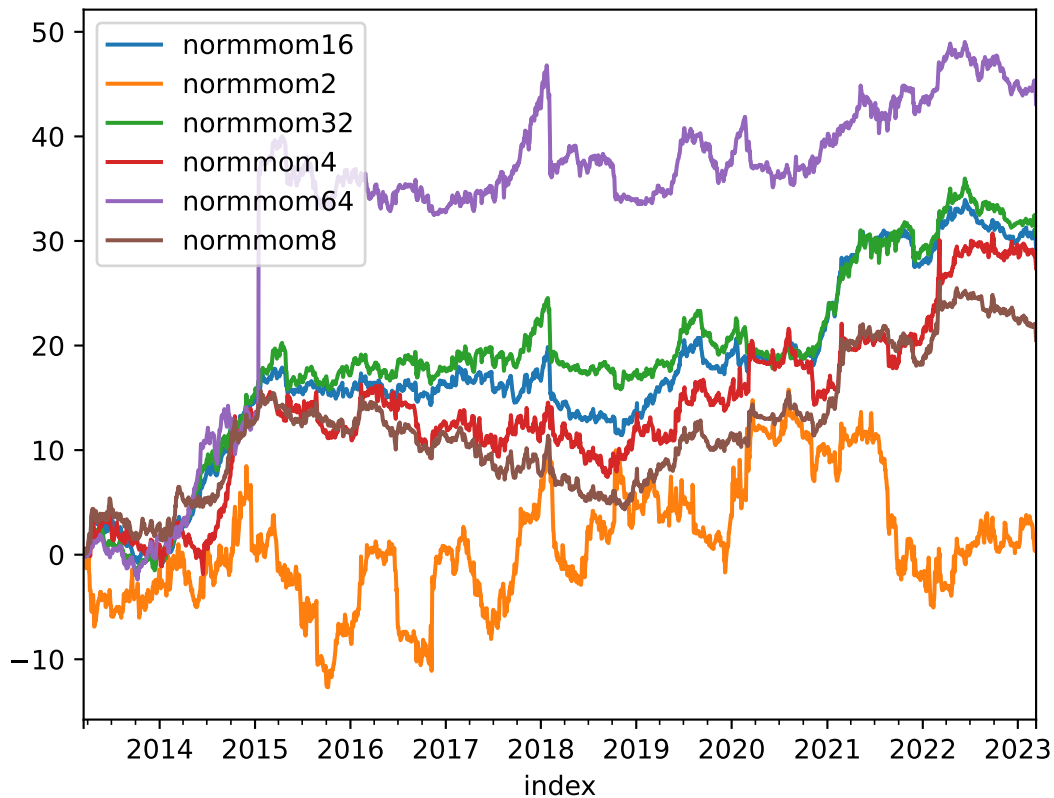
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.863, 'normmom2': 0.041, 'normmom32': 2.999, 'normmom4': 2.691, 'normmom64': 4.232, 'normmom8': 2.016}
ann. std {'normmom16': 3.57, 'normmom2': 8.979, 'normmom32': 3.716, 'normmom4': 5.464, 'normmom64': 8.493, 'normmom8': 4.029}
ann. SR {'normmom16': 0.8, 'normmom2': 0.0, 'normmom32': 0.81, 'normmom4': 0.49, 'normmom64': 0.5, 'normmom8': 0.5}
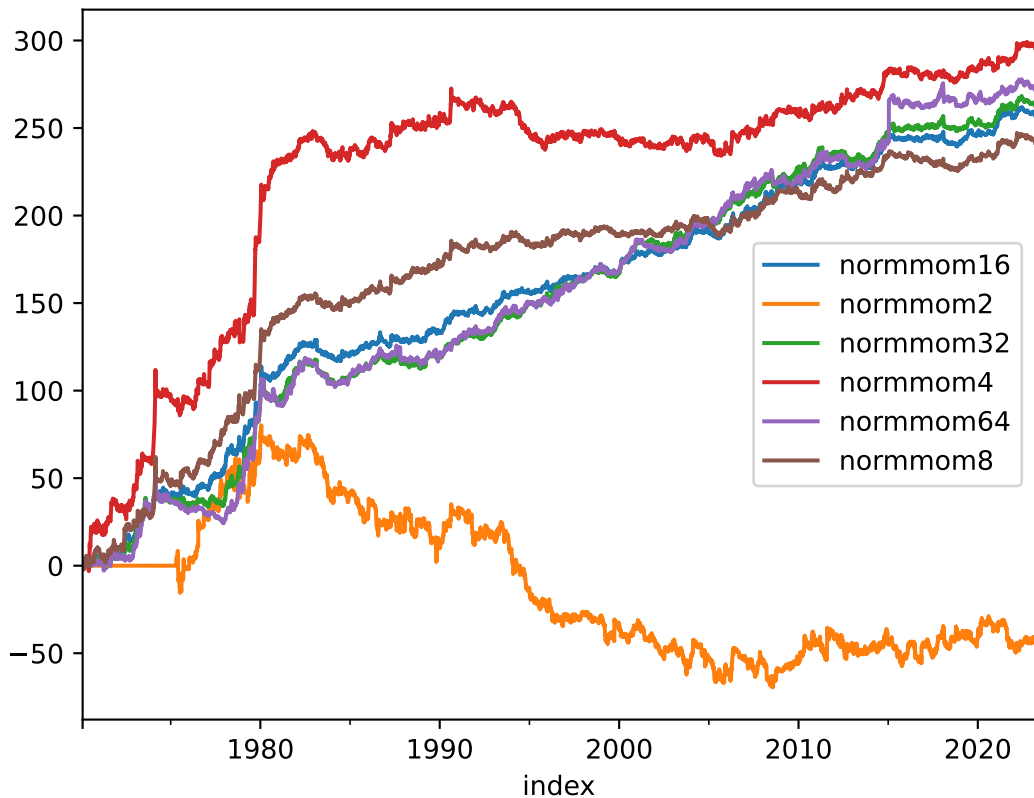
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.753, 'normmom2': -0.817, 'normmom32': 4.857, 'normmom4': 5.467, 'normmom64': 5.025, 'normmom8': 4.465}
ann. std {'normmom16': 4.891, 'normmom2': 11.167, 'normmom32': 4.949, 'normmom4': 8.288, 'normmom64': 6.236, 'normmom8': 5.903}
ann. SR {'normmom16': 0.97, 'normmom2': -0.07, 'normmom32': 0.98, 'normmom4': 0.66, 'normmom64': 0.81, 'normmom8': 0.76}

Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -13.811, 'relmomentum20': -16.06, 'relmomentum40': 10.718, 'relmomentum80': 8.606}
ann. std {'relmomentum10': 6.956, 'relmomentum20': 6.944, 'relmomentum40': 5.813, 'relmomentum80': 4.835}
ann. SR {'relmomentum10': -1.99, 'relmomentum20': -2.31, 'relmomentum40': 1.84, 'relmomentum80': 1.78}
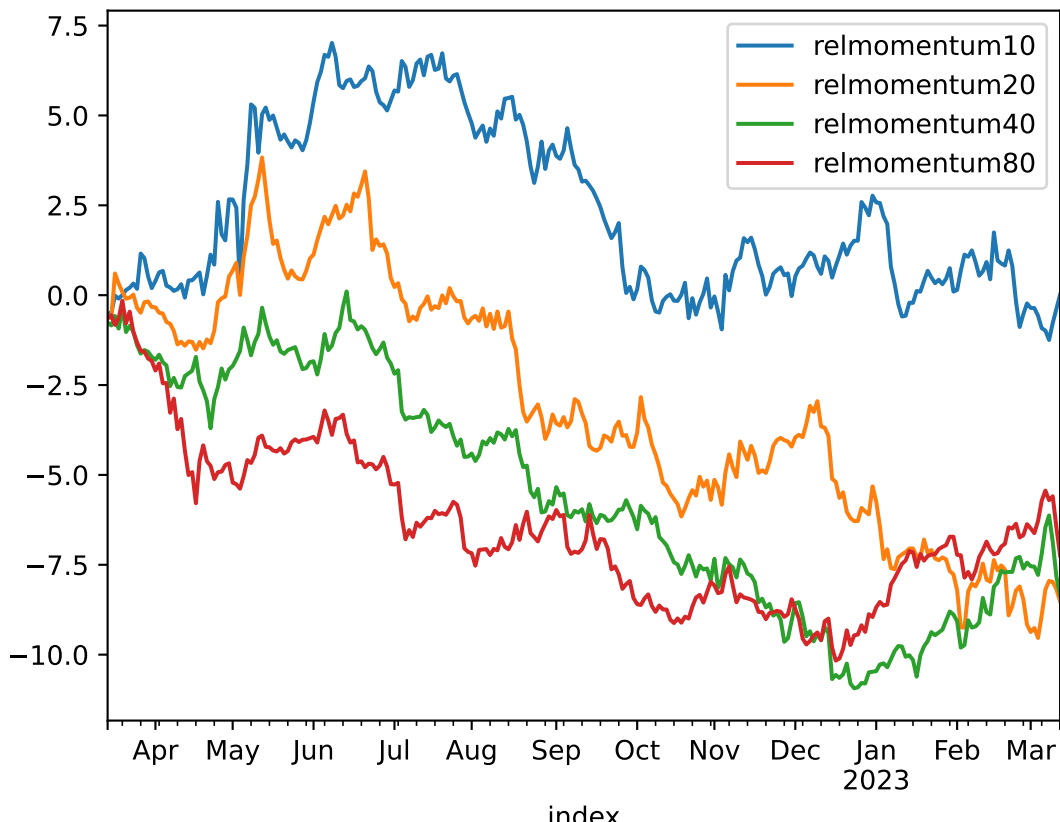
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': 0.017, 'relmomentum20': -8.386, 'relmomentum40': -8.211, 'relmomentum80': -7.128}
ann. std {'relmomentum10': 7.871, 'relmomentum20': 6.513, 'relmomentum40': 5.501, 'relmomentum80': 5.207}
ann. SR {'relmomentum10': 0.0, 'relmomentum20': -1.29, 'relmomentum40': -1.49, 'relmomentum80': -1.37}
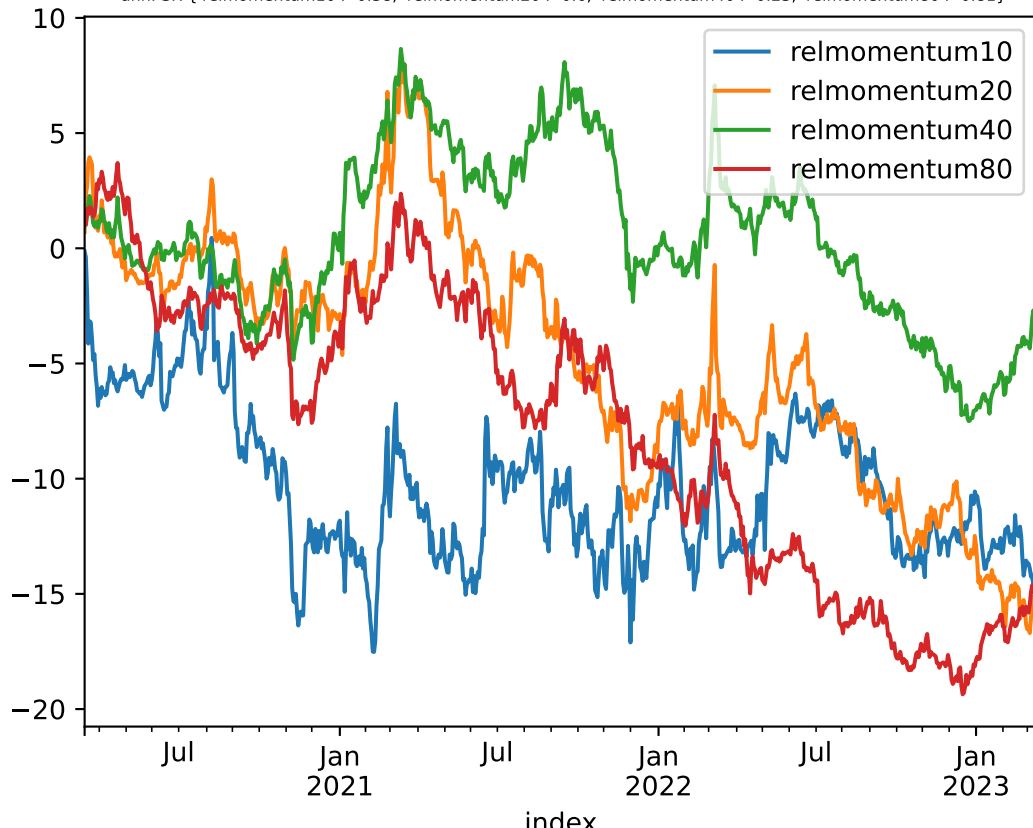
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -4.362, 'relmomentum20': -5.141, 'relmomentum40': -1.608, 'relmomentum80': -5.387}
ann. std {'relmomentum10': 11.446, 'relmomentum20': 8.605, 'relmomentum40': 7.057, 'relmomentum80': 6.637}
ann. SR {'relmomentum10': -0.38, 'relmomentum20': -0.6, 'relmomentum40': -0.23, 'relmomentum80': -0.81}
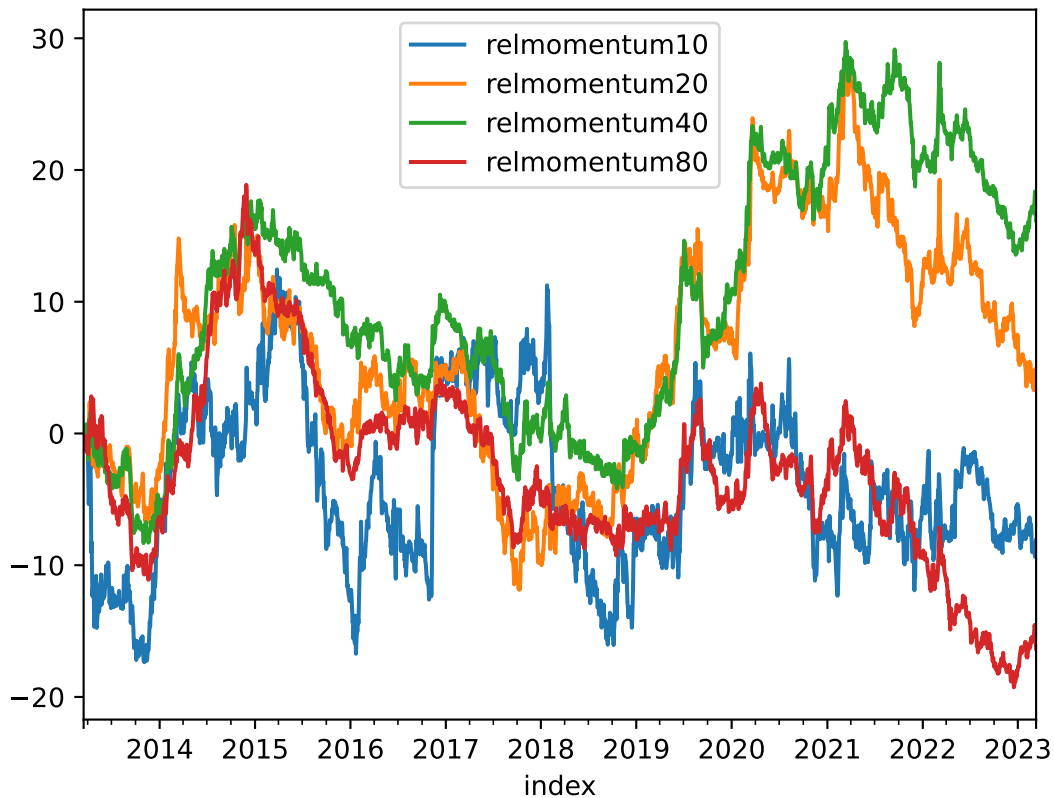
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.796, 'relmomentum20': 0.423, 'relmomentum40': 1.587, 'relmomentum80': -1.605}
ann. std {'relmomentum10': 12.908, 'relmomentum20': 8.908, 'relmomentum40': 7.257, 'relmomentum80': 6.676}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.05, 'relmomentum40': 0.22, 'relmomentum80': -0.24}
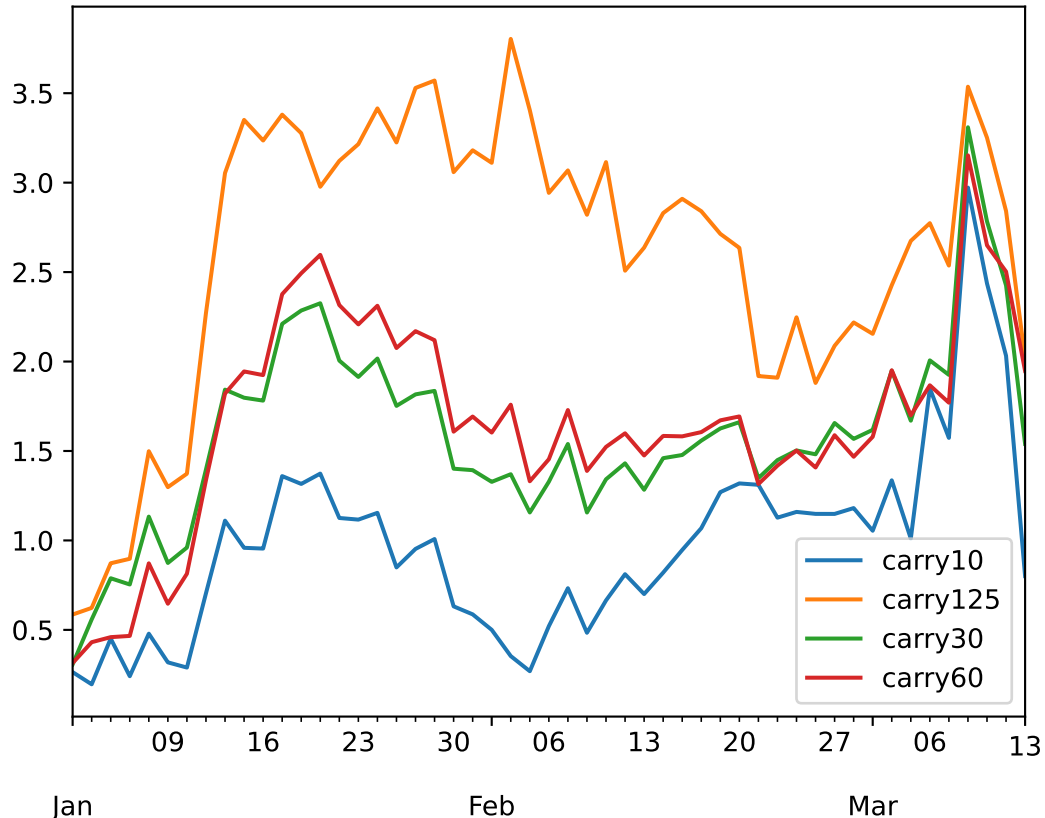
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.274, 'relmomentum20': 0.198, 'relmomentum40': 2.885, 'relmomentum80': 1.517}
ann. std {'relmomentum10': 13.399, 'relmomentum20': 11.499, 'relmomentum40': 10.779, 'relmomentum80': 11.046}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}
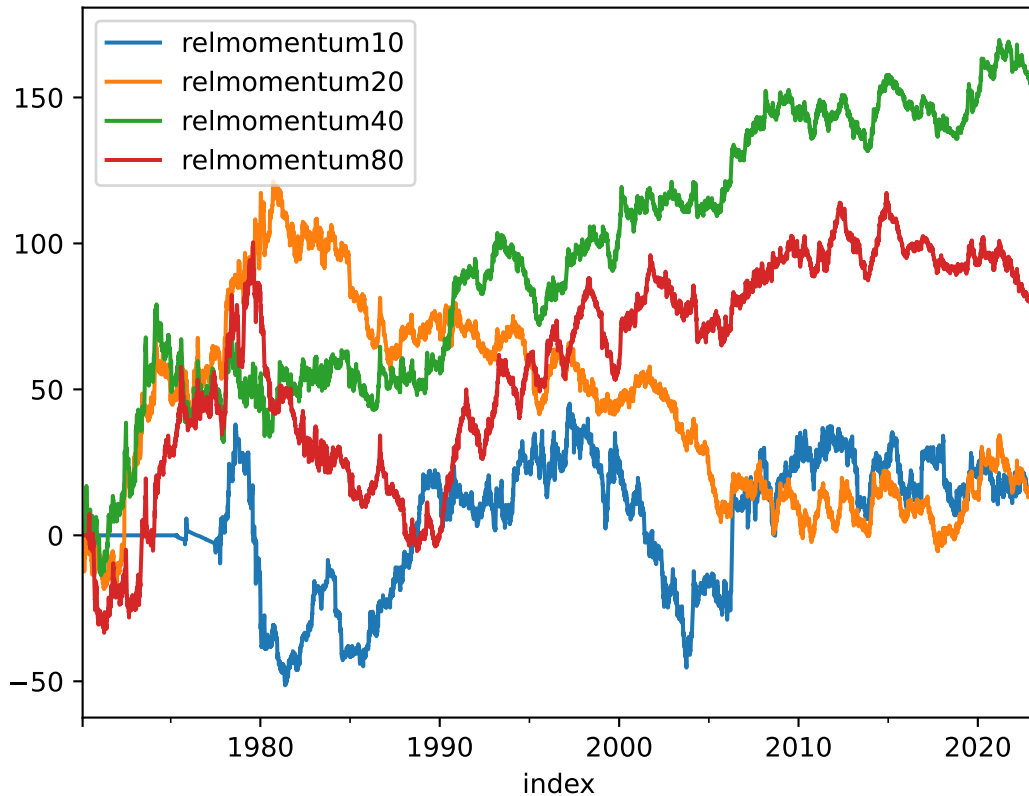
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 4.019, 'carry125': 10.126, 'carry30': 7.728, 'carry60': 9.775}
ann. std {'carry10': 5.725, 'carry125': 6.108, 'carry30': 5.209, 'carry60': 5.016}
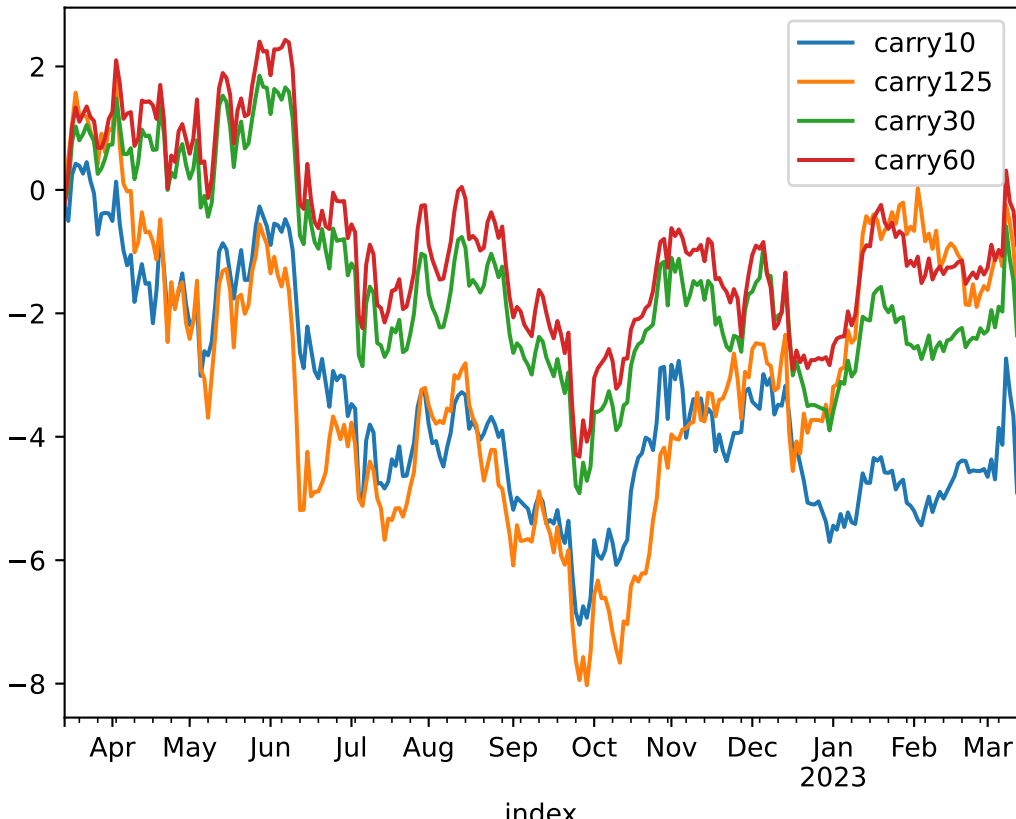ann. SR {'carry10': 0.7, 'carry125': 1.66, 'carry30': 1.48, 'carry60': 1.95}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -4.827, 'carry125': -1.732, 'carry30': -2.322, 'carry60': -0.879}
ann. std {'carry10': 6.187, 'carry125': 7.137, 'carry30': 6.053, 'carry60': 6.185}
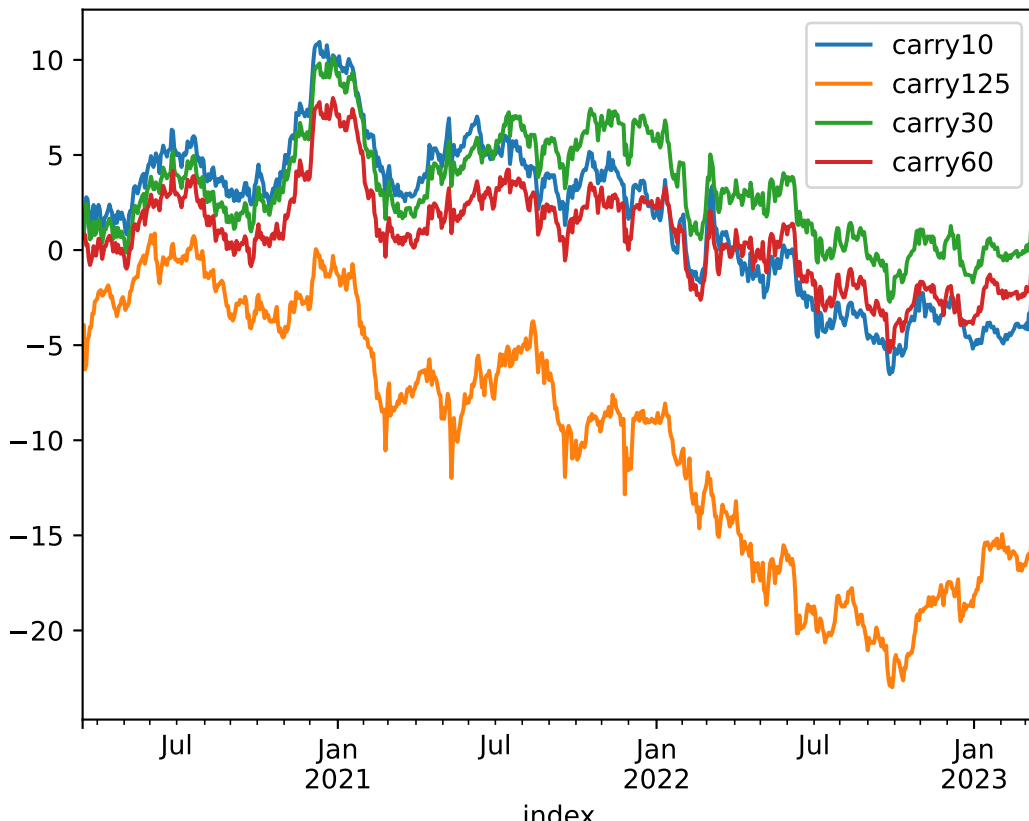ann. SR {'carry10': -0.78, 'carry125': -0.24, 'carry30': -0.38, 'carry60': -0.14}
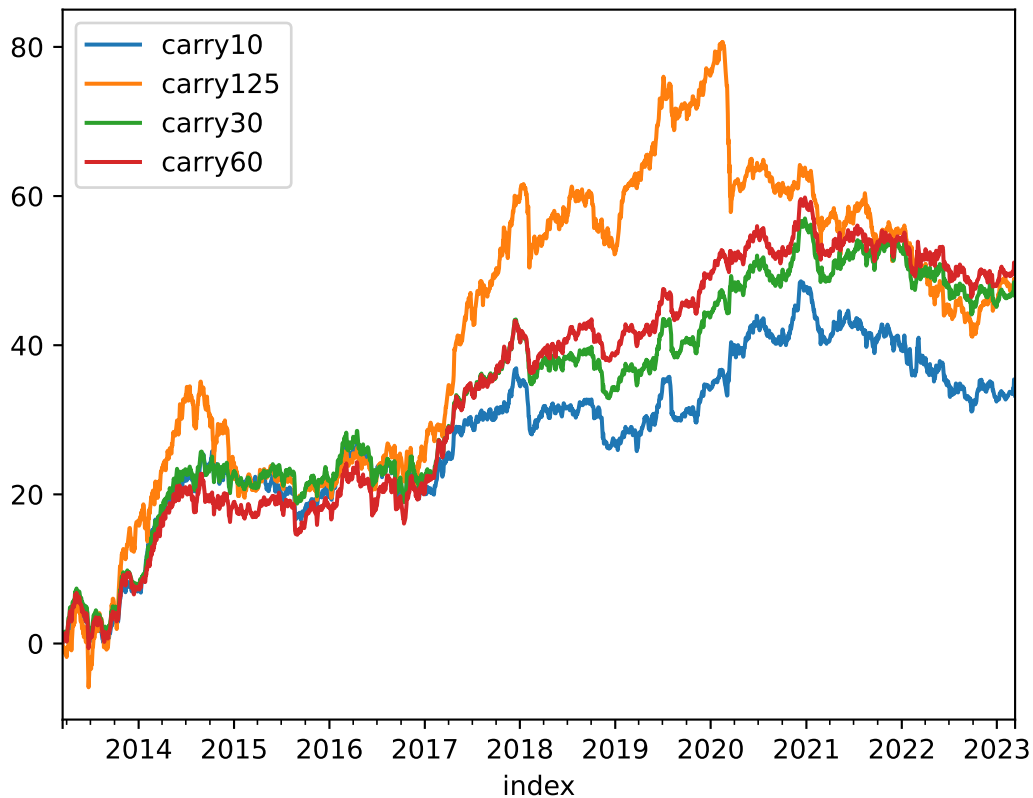
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -1.437, 'carry125': -5.481, 'carry30': -0.054, 'carry60': -0.633}
ann. std {'carry10': 6.642, 'carry125': 8.602, 'carry30': 6.551, 'carry60': 6.516}
ann. SR {'carry10': -0.22, 'carry125': -0.64, 'carry30': -0.01, 'carry60': -0.1}
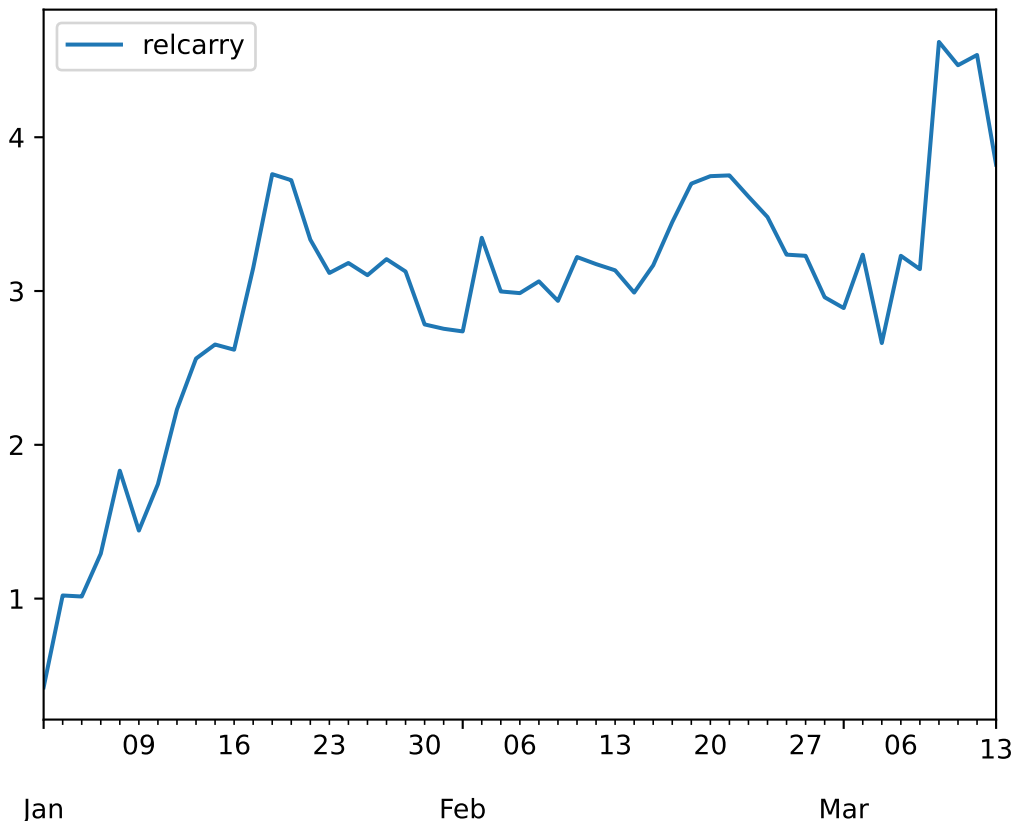
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.264, 'carry125': 4.655, 'carry30': 4.584, 'carry60': 4.899}
ann. std {'carry10': 6.411, 'carry125': 9.245, 'carry30': 6.511, 'carry60': 6.473}
ann. SR {'carry10': 0.51, 'carry125': 0.5, 'carry30': 0.7, 'carry60': 0.76}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.948, 'carry125': 7.563, 'carry30': 8.352, 'carry60': 8.224}
ann. std {'carry10': 11.895, 'carry125': 12.171, 'carry30': 11.913, 'carry60': 11.867}
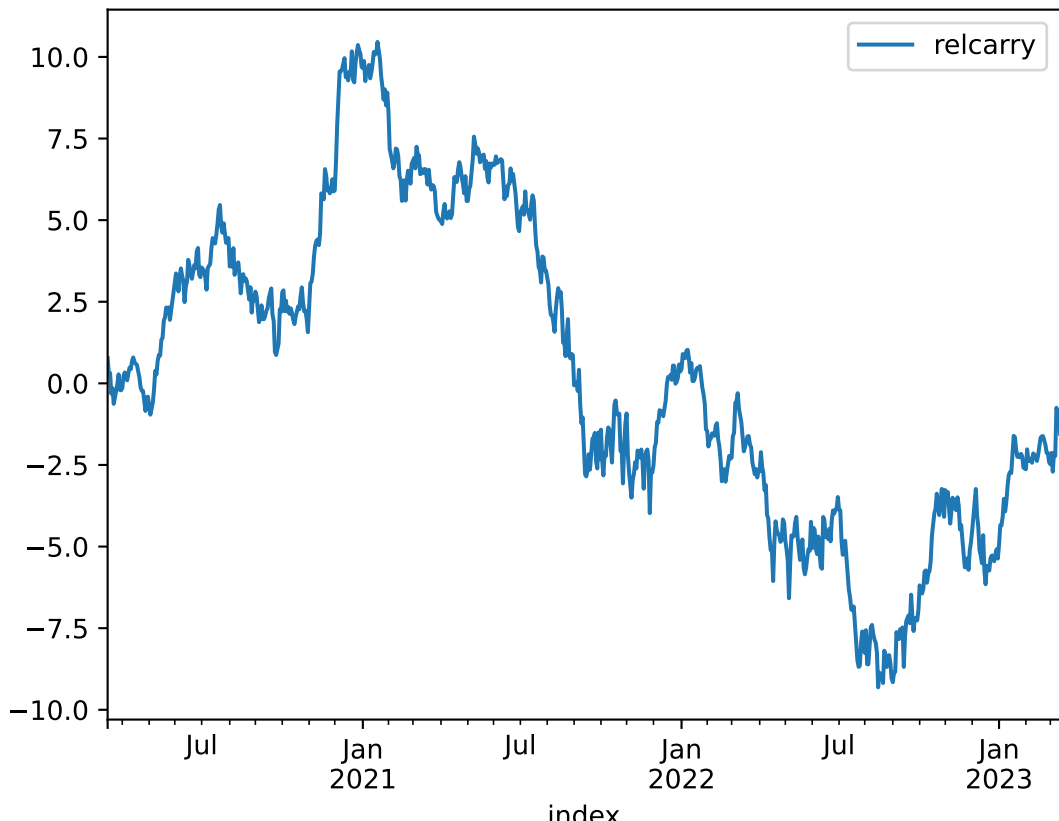ann. SR {'carry10': 0.67, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}
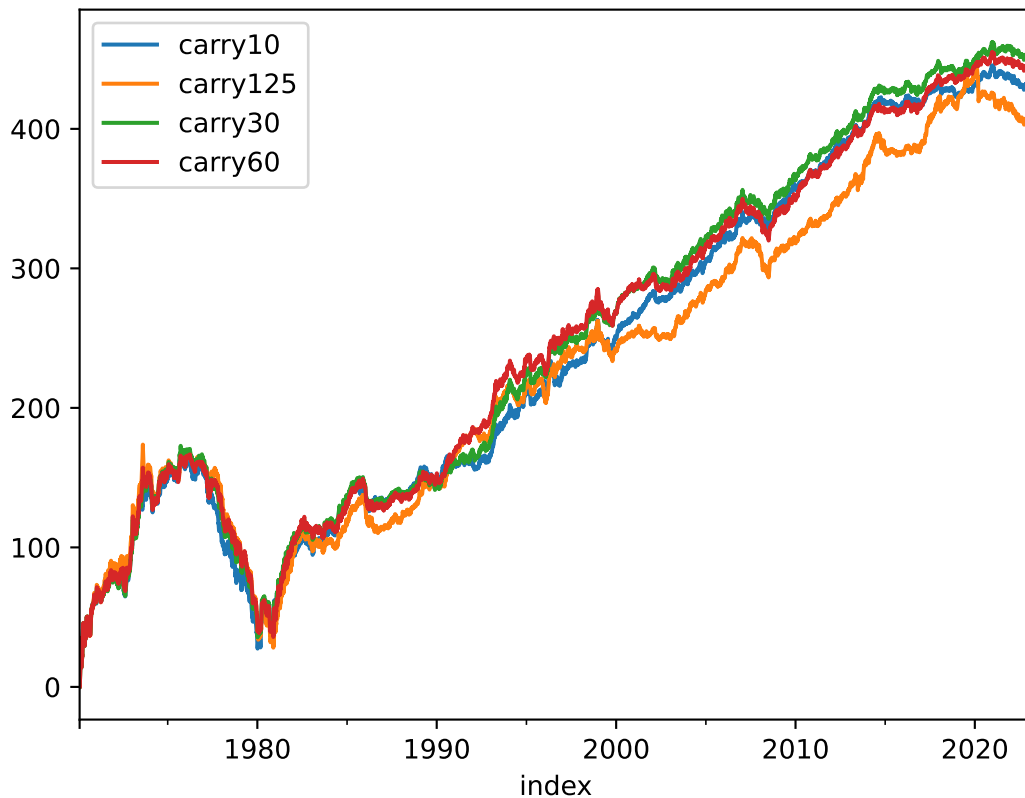
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 19.183}
ann. std {'relcarry': 5.851}
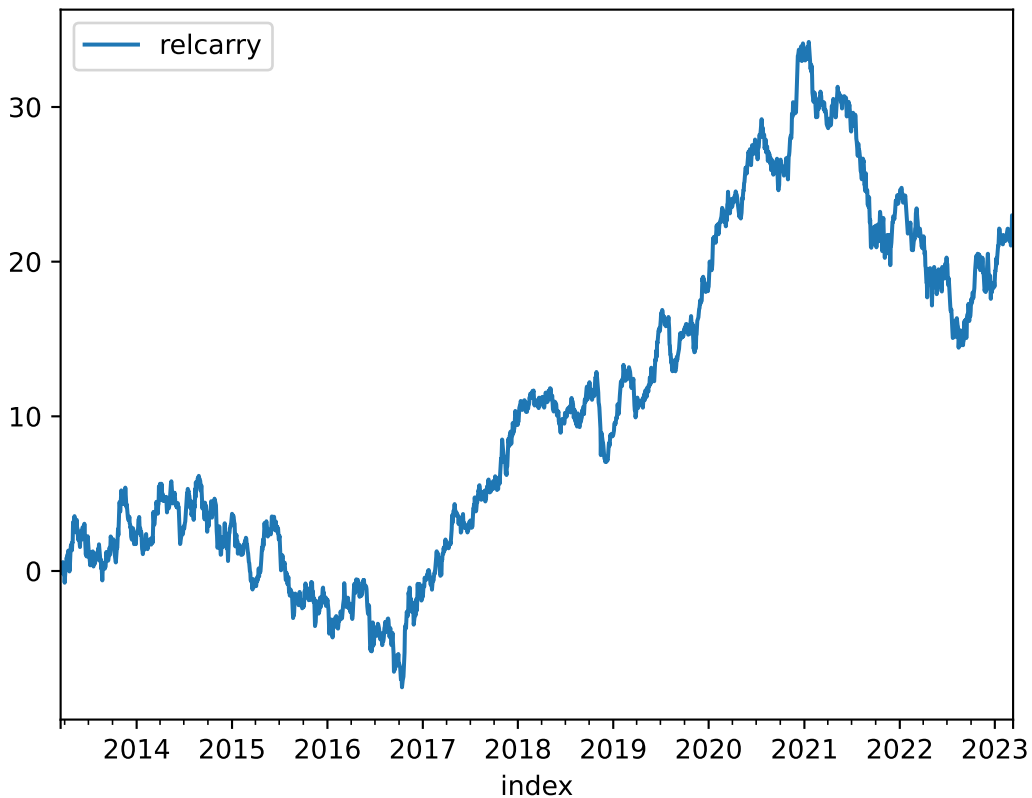ann. SR {'relcarry': 3.28}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 0.08}
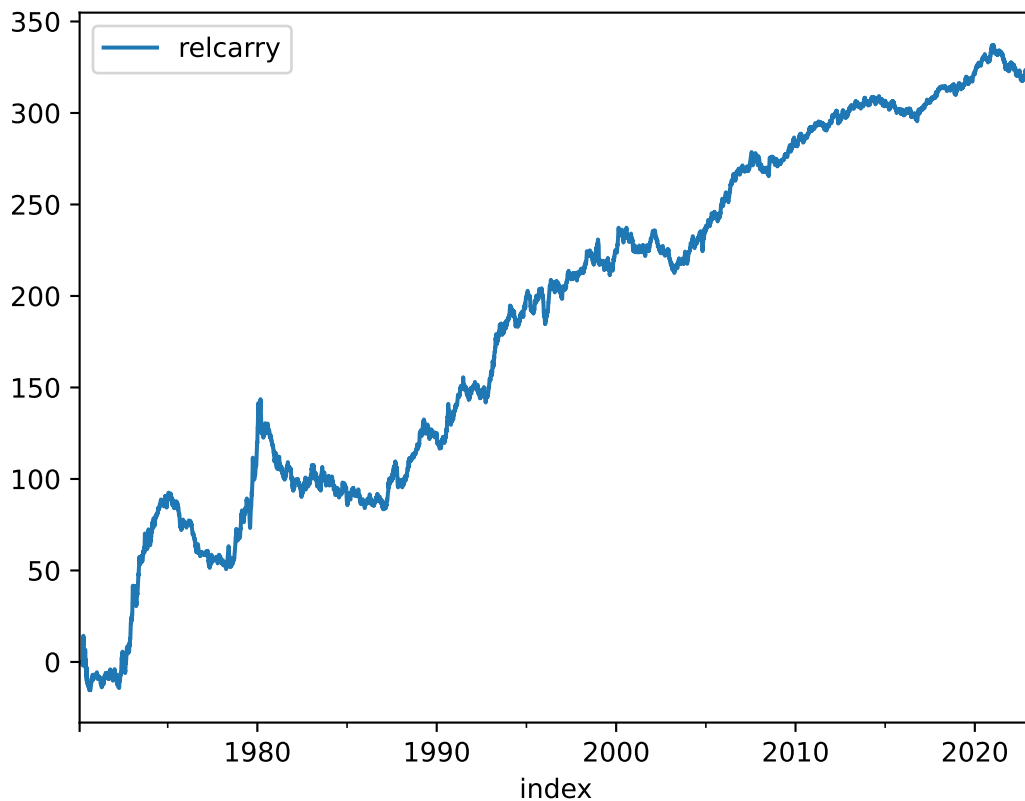ann. std {'relcarry': 7.266}
ann. SR {'relcarry': 0.01}
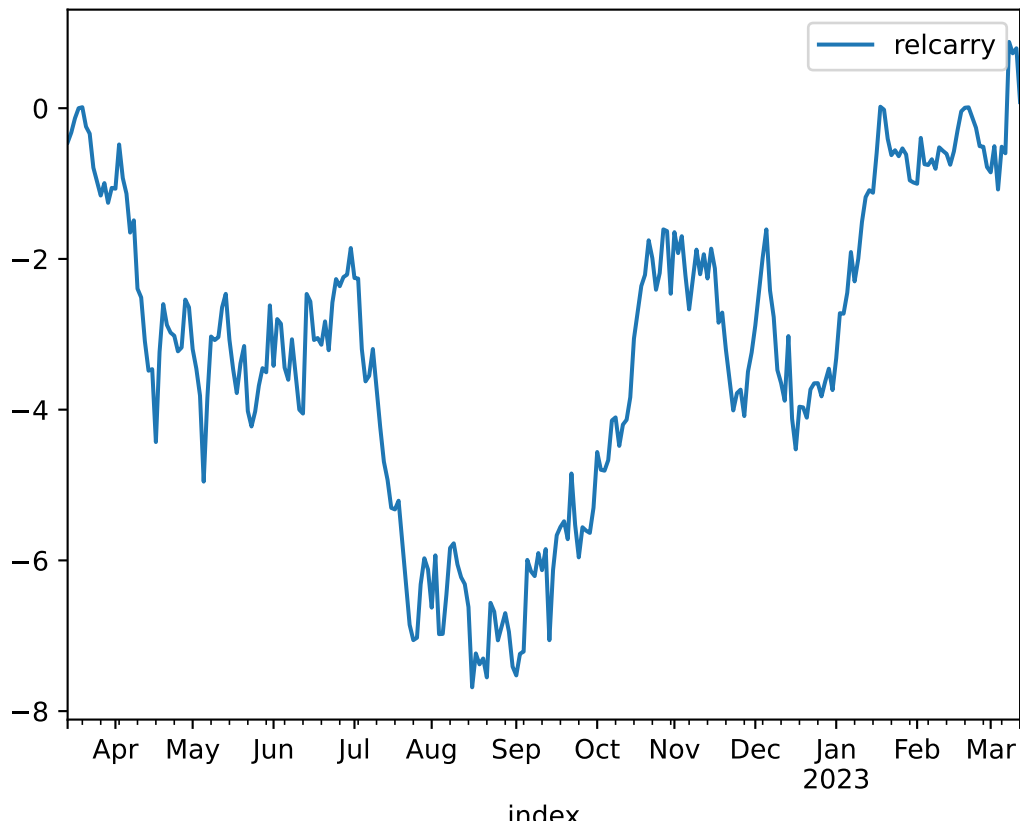
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.507}
ann. std {'relcarry': 6.824}
ann. SR {'relcarry': -0.07}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.18}
ann. std {'relcarry': 6.012}
ann. SR {'relcarry': 0.36}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.009}
ann. std {'relcarry': 9.976}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -2.932, 'skewabs365': -13.623, 'skewrv180': -10.182, 'skewrv365': -18.11}
ann. std {'skewabs180': 12.23, 'skewabs365': 10.882, 'skewrv180': 7.454, 'skewrv365': 7.38}
ann. SR {'skewabs180': -0.24, 'skewabs365': -1.25, 'skewrv180': -1.37, 'skewrv365': -2.45}
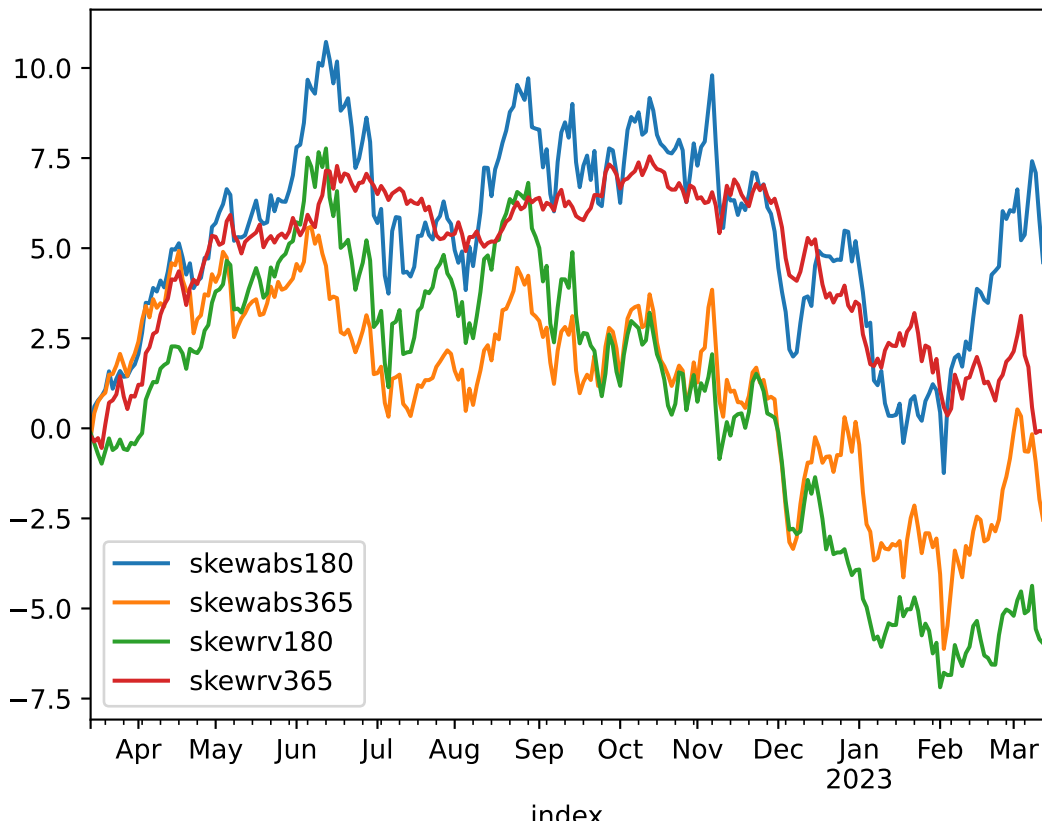
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 4.541, 'skewabs365': -2.496, 'skewrv180': -5.873, 'skewrv365': -0.091}
ann. std {'skewabs180': 10.761, 'skewabs365': 9.103, 'skewrv180': 9.024, 'skewrv365': 5.479}
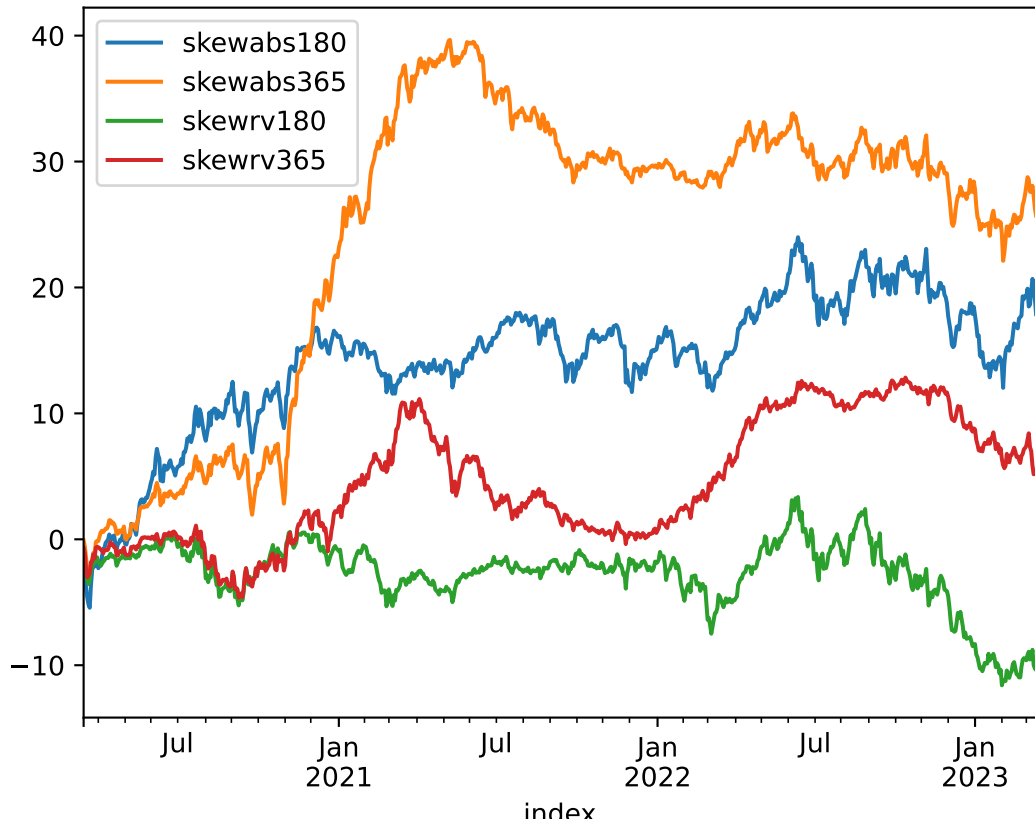ann. SR {'skewabs180': 0.42, 'skewabs365': -0.27, 'skewrv180': -0.65, 'skewrv365': -0.02}

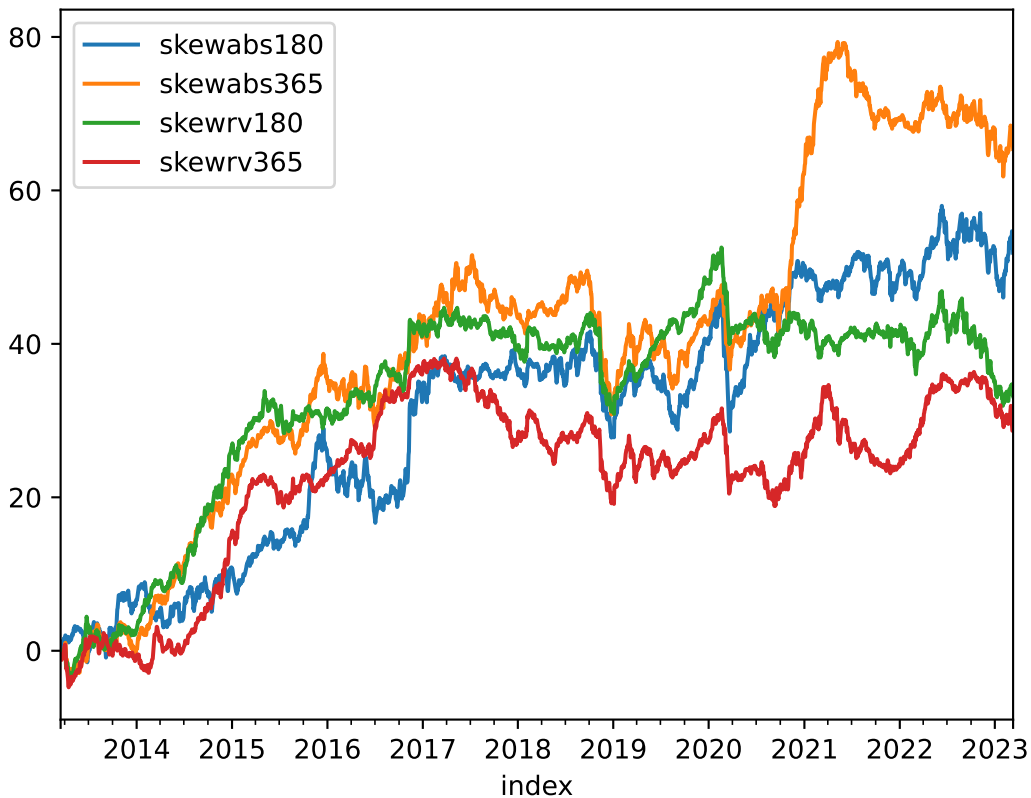Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 5.861, 'skewabs365': 8.424, 'skewrv180': -3.4, 'skewrv365': 1.705}
ann. std {'skewabs180': 9.333, 'skewabs365': 8.8, 'skewrv180': 7.379, 'skewrv365': 6.396}
ann. SR {'skewabs180': 0.63, 'skewabs365': 0.96, 'skewrv180': -0.46, 'skewrv365': 0.27}
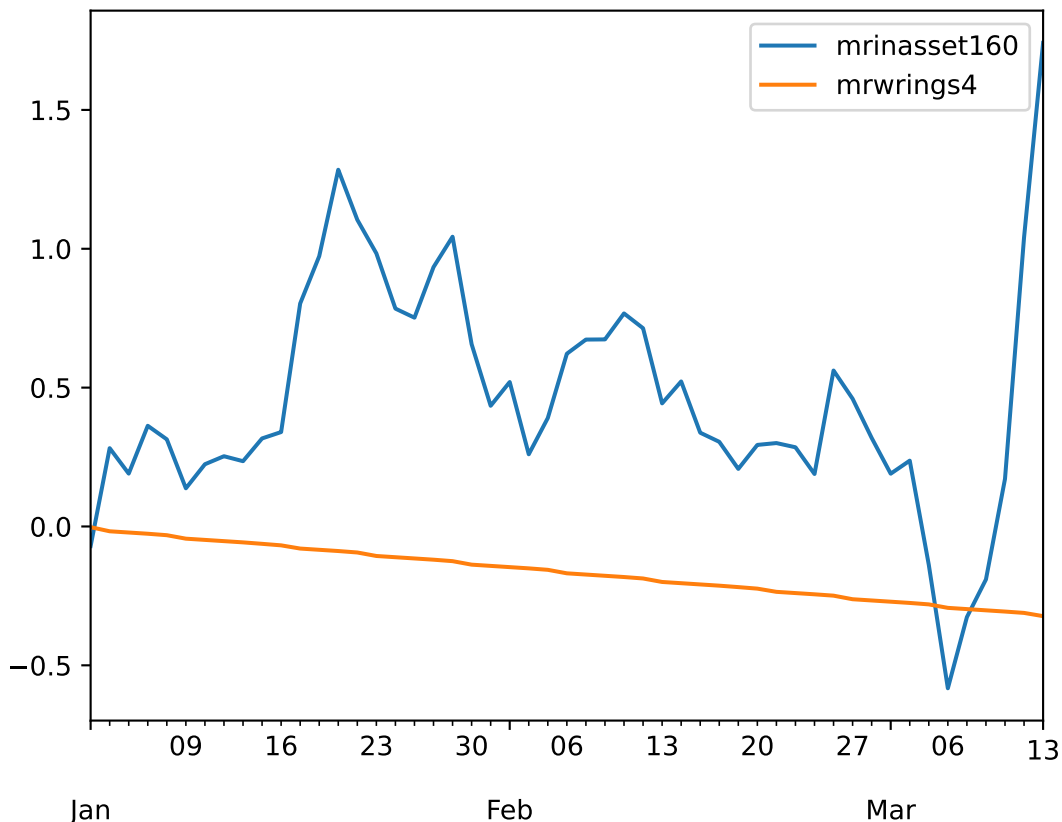
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.094, 'skewabs365': 6.422, 'skewrv180': 3.255, 'skewrv365': 2.819}
ann. std {'skewabs180': 8.122, 'skewabs365': 8.033, 'skewrv180': 6.571, 'skewrv365': 6.164}
ann. SR {'skewabs180': 0.63, 'skewabs365': 0.8, 'skewrv180': 0.5, 'skewrv365': 0.46}
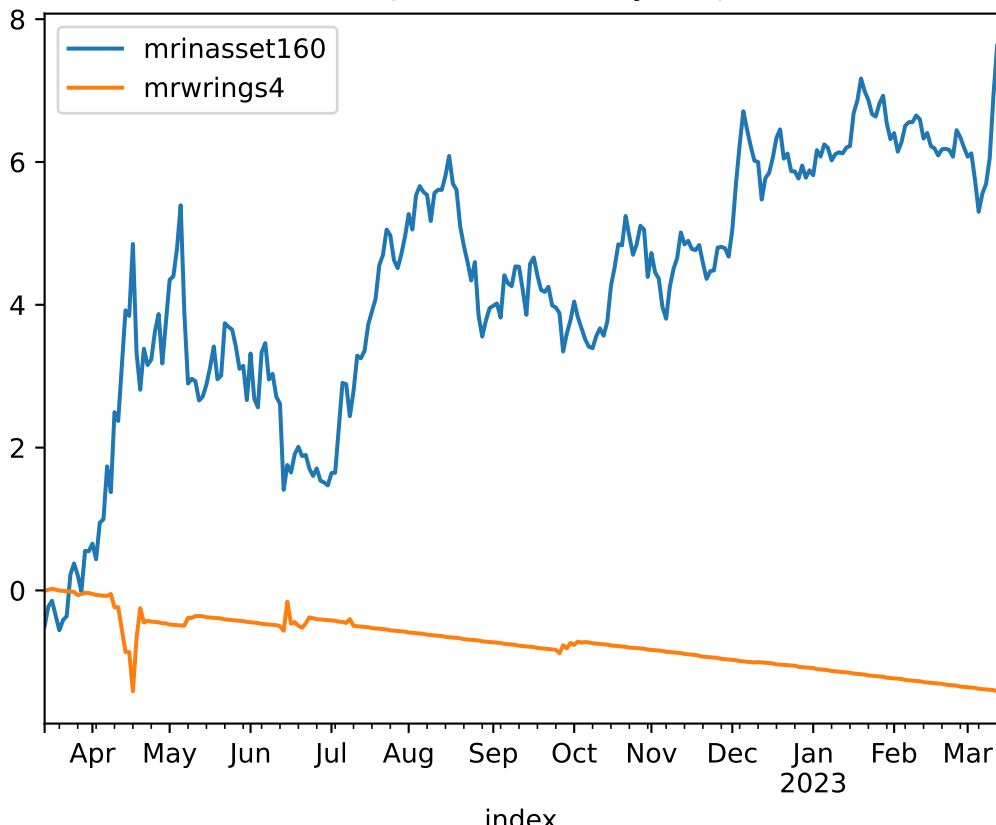
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.212, 'skewabs365': 4.456, 'skewrv180': 4.302, 'skewrv365': 2.224}
ann. std {'skewabs180': 10.782, 'skewabs365': 10.239, 'skewrv180': 9.45, 'skewrv365': 8.743}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.46, 'skewrv365': 0.25}
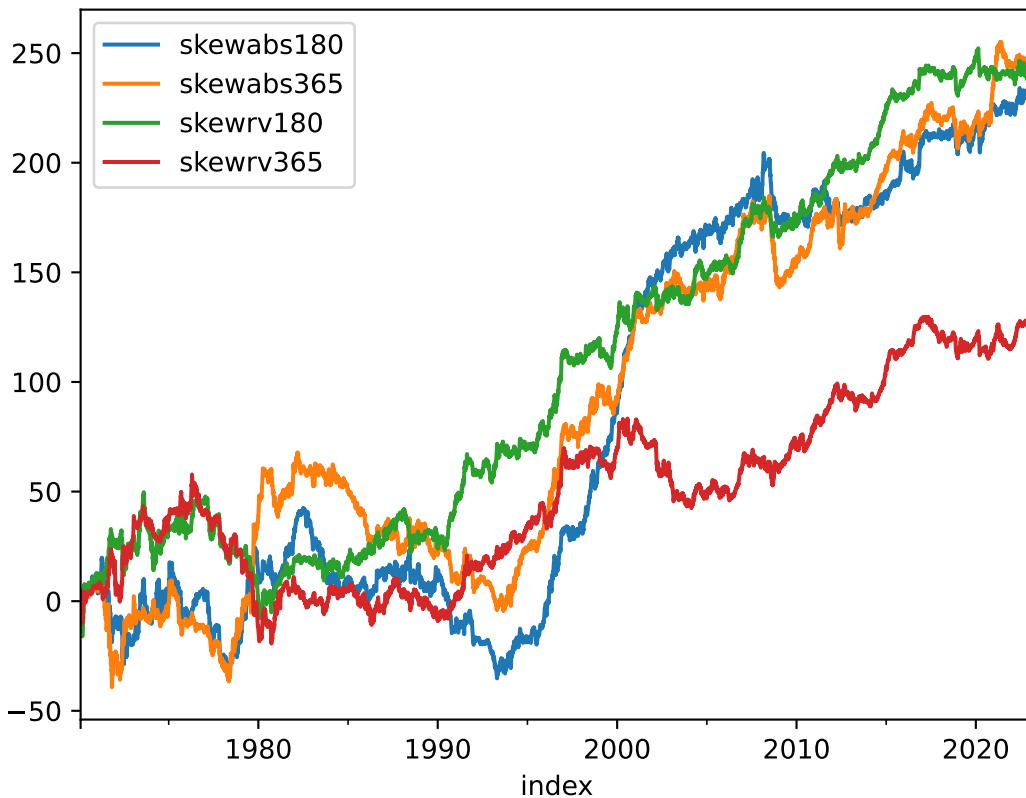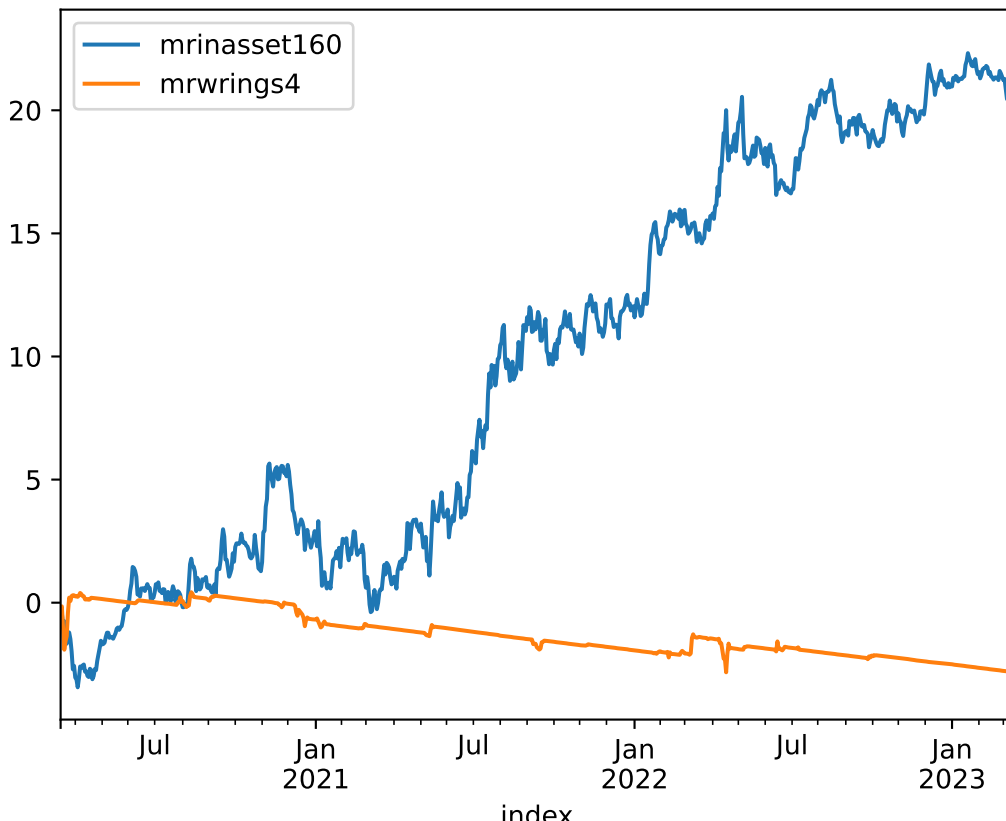
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 8.741, 'mrwrings4': -1.621}
ann. std {'mrinasset160': 3.996, 'mrwrings4': 0.053}
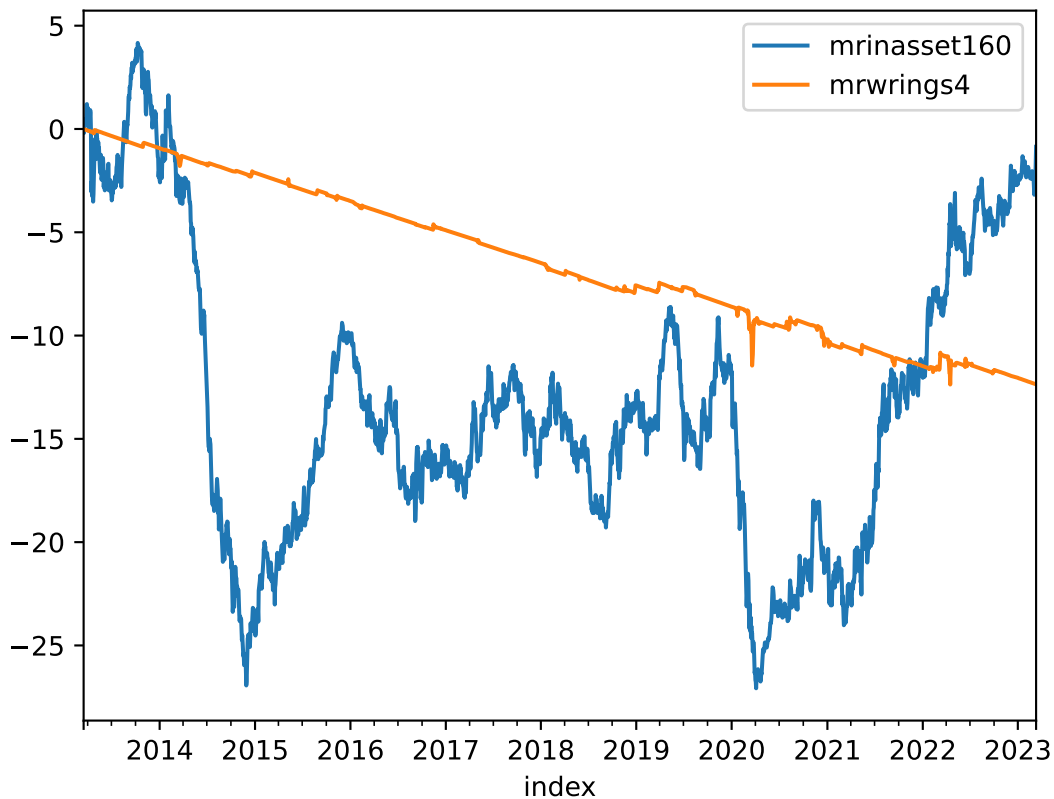ann. SR {'mrinasset160': 2.19, 'mrwrings4': -30.38}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 7.508, 'mrwrings4': -1.386}
ann. std {'mrinasset160': 5.688, 'mrwrings4': 1.276}
ann. SR {'mrinasset160': 1.32, 'mrwrings4': -1.09}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 7.466, 'mrwrings4': -0.925}
ann. std {'mrinasset160': 6.435, 'mrwrings4': 1.466}
ann. SR {'mrinasset160': 1.16, 'mrwrings4': -0.63}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.085, 'mrwrings4': -1.214}
ann. std {'mrinasset160': 6.495, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': -0.01, 'mrwrings4': -1.35}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.108, 'mrwrings4': -2.328}
ann. std {'mrinasset160': 11.149, 'mrwrings4': 2.615}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.89}