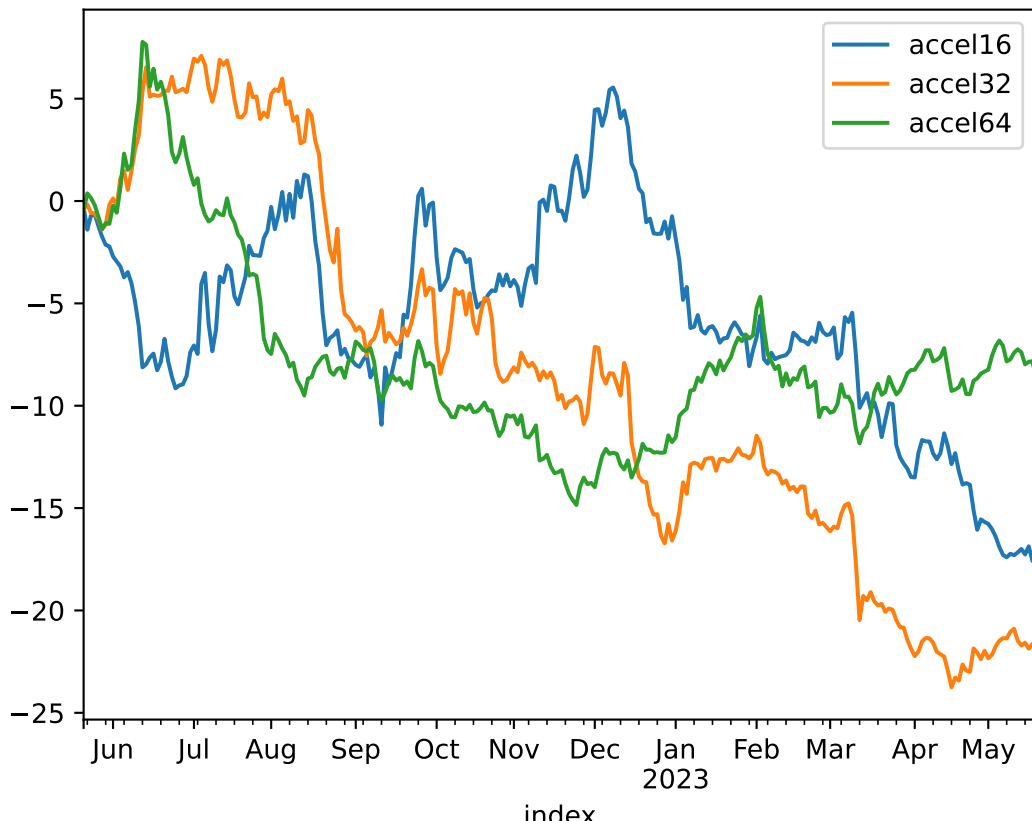Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -43.623, 'accel32': -13.51, 'accel64': 8.084}
ann. std {'accel16': 12.162, 'accel32': 9.525, 'accel64': 9.061}
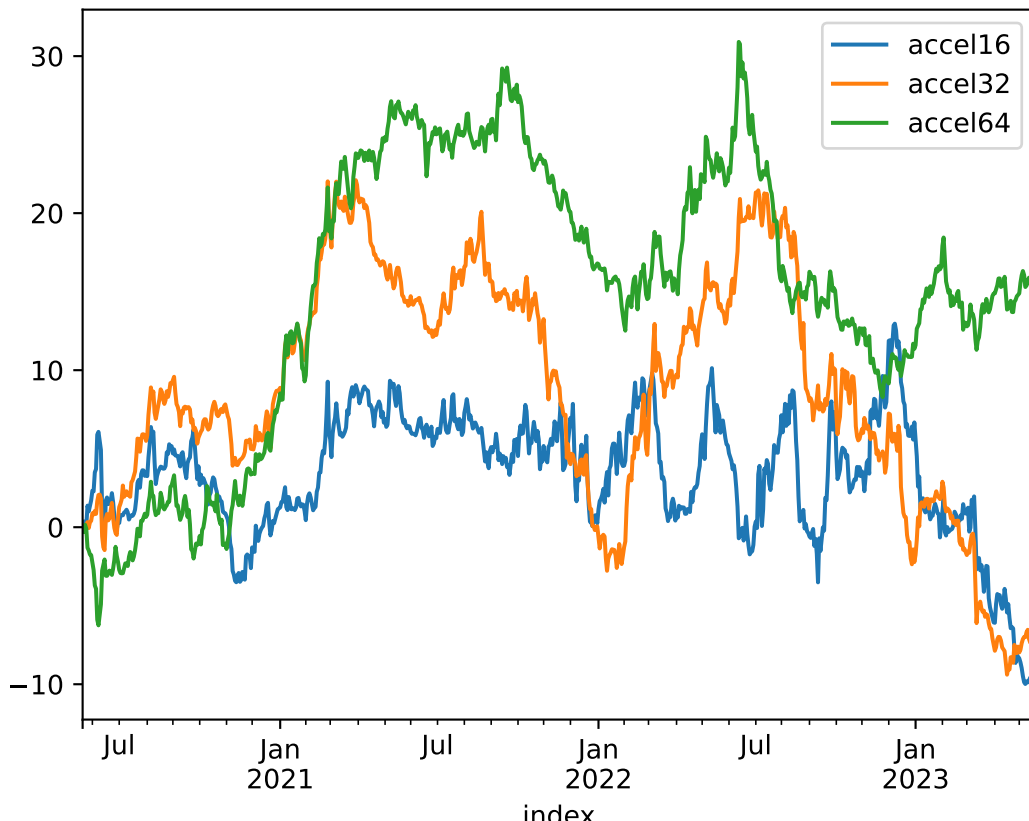ann. SR {'accel16': -3.59, 'accel32': -1.42, 'accel64': 0.89}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -17.343, 'accel32': -21.475, 'accel64': -8.514}
ann. std {'accel16': 15.475, 'accel32': 12.774, 'accel64': 10.238}
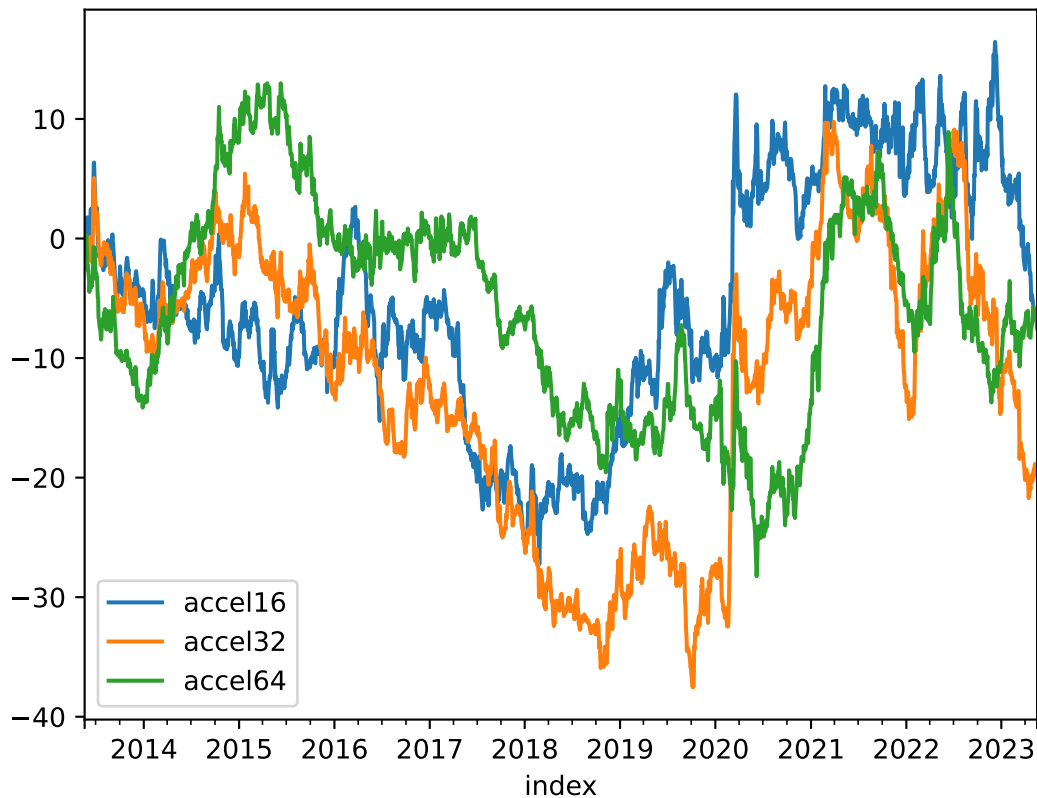ann. SR {'accel16': -1.12, 'accel32': -1.68, 'accel64': -0.83}
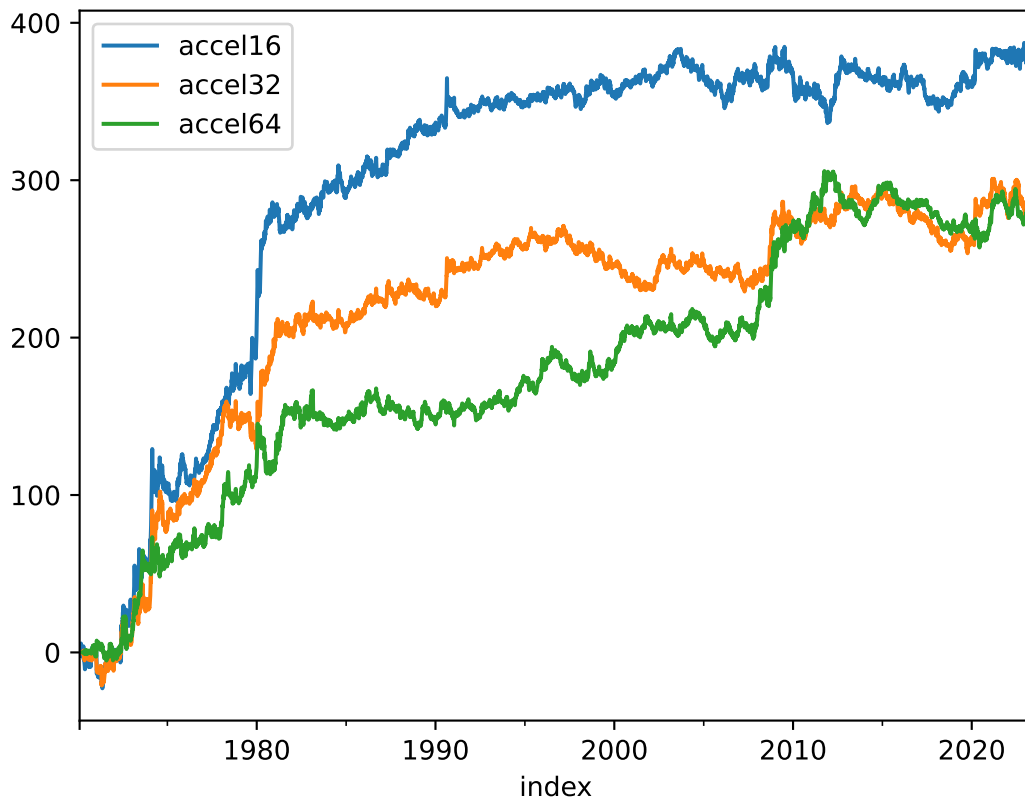
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -3.338, 'accel32': -2.438, 'accel64': 4.742}
ann. std {'accel16': 13.499, 'accel32': 11.733, 'accel64': 10.422}
ann. SR {'accel16': -0.25, 'accel32': -0.21, 'accel64': 0.46}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.659, 'accel32': -1.941, 'accel64': -0.737}
ann. std {'accel16': 11.691, 'accel32': 10.657, 'accel64': 9.316}
ann. SR {'accel16': -0.06, 'accel32': -0.18, 'accel64': -0.08}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.704, 'accel32': 4.997, 'accel64': 5.119}
ann. std {'accel16': 14.124, 'accel32': 12.448, 'accel64': 12.098}
ann. SR {'accel16': 0.47, 'accel32': 0.4, 'accel64': 0.42}

Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.444, 'assettrend2': 1.385, 'assettrend32': -1.802, 'assettrend4': -6.993, 'assettrend64': -3.809, 'assettrend8': -4.623}
ann. std {'assettrend16': 2.465, 'assettrend2': 6.247, 'assettrend32': 2.262, 'assettrend4': 3.736, 'assettrend64': 3.349, 'assettrend8': 2.784}
ann. SR {'assettrend16': -1.4, 'assettrend2': 0.22, 'assettrend32': -0.8, 'assettrend4': -1.87, 'assettrend64': -1.14, 'assettrend8': -1.66}
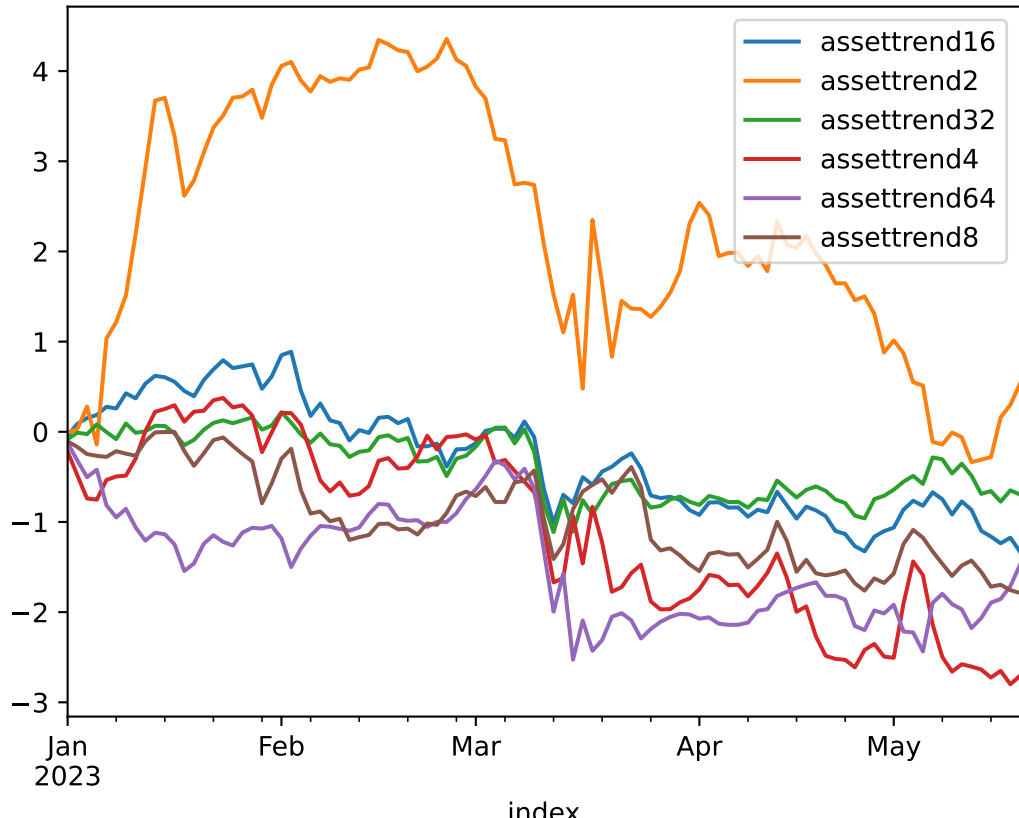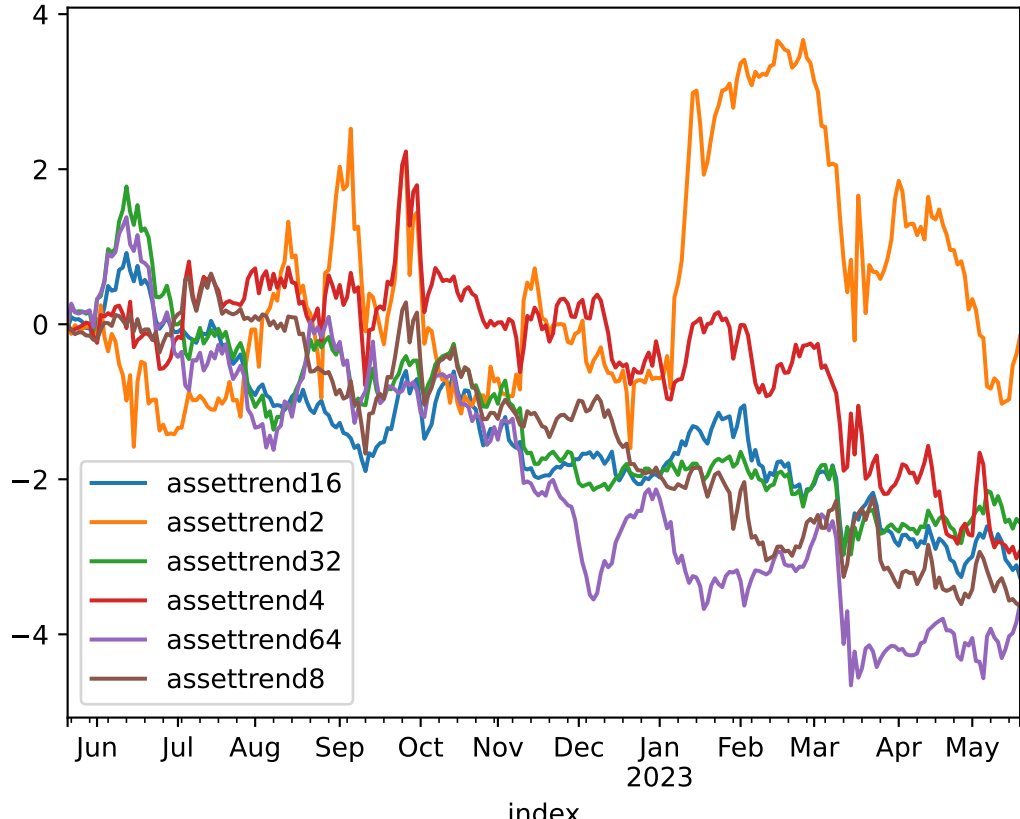
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -3.216, 'assettrend2': -0.151, 'assettrend32': -2.52, 'assettrend4': -2.879, 'assettrend64': -3.547, 'assettrend8': -3.58}
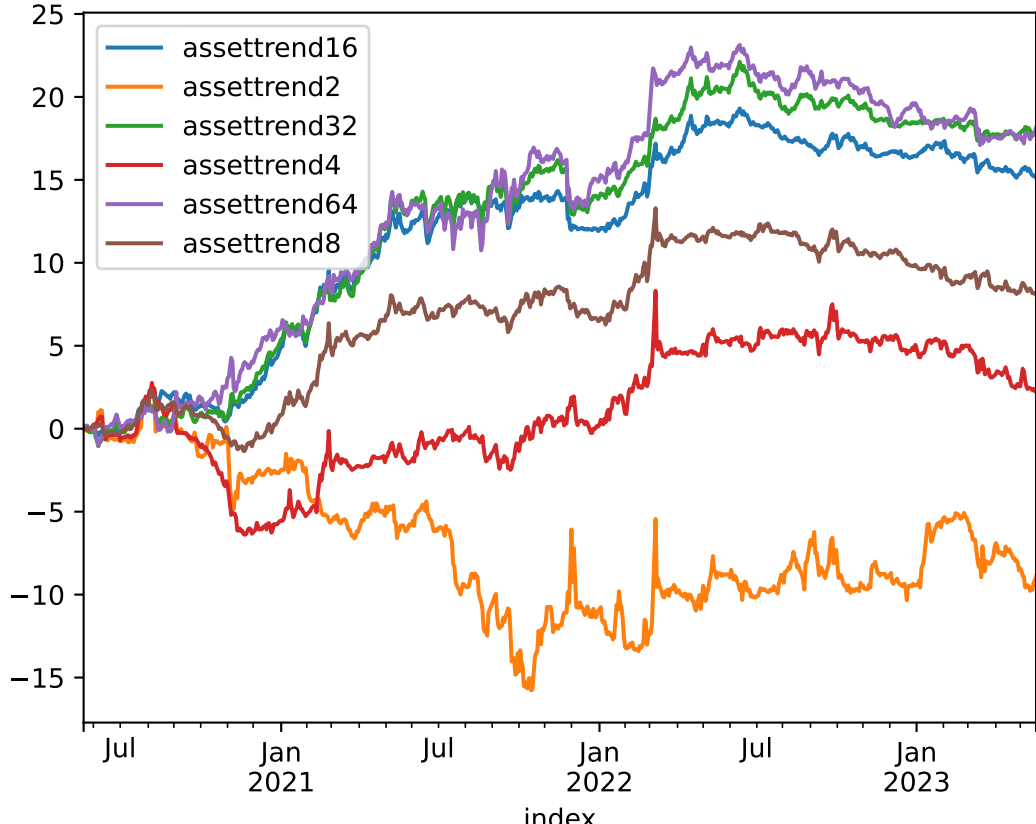ann. std {'assettrend16': 2.23, 'assettrend2': 6.125, 'assettrend32': 2.47, 'assettrend4': 3.916, 'assettrend64': 3.13, 'assettrend8': 2.632}
ann. SR {'assettrend16': -1.44, 'assettrend2': -0.02, 'assettrend32': -1.02, 'assettrend4': -0.74, 'assettrend64': -1.13, 'assettrend8': -1.36}

Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.95, 'assettrend2': -2.912, 'assettrend32': 5.82, 'assettrend4': 0.769, 'assettrend64': 5.943, 'assettrend8': 2.65}
ann. std {'assettrend16': 3.415, 'assettrend2': 7.816, 'assettrend32': 4.125, 'assettrend4': 4.981, 'assettrend64': 5.012, 'assettrend8': 3.53}
ann. SR {'assettrend16': 1.45, 'assettrend2': -0.37, 'assettrend32': 1.41, 'assettrend4': 0.15, 'assettrend64': 1.19, 'assettrend8': 0.75}
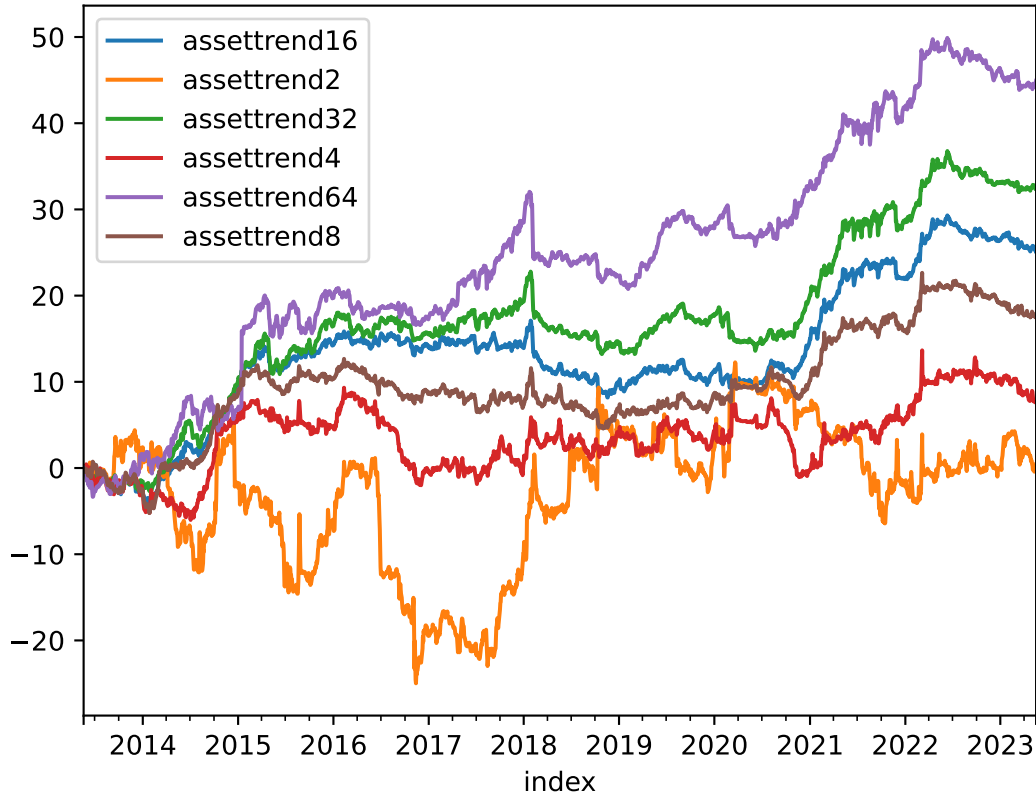
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.465, 'assettrend2': 0.044, 'assettrend32': 3.183, 'assettrend4': 0.754, 'assettrend64': 4.407, 'assettrend8': 1.712}
ann. std {'assettrend16': 3.148, 'assettrend2': 9.764, 'assettrend32': 3.585, 'assettrend4': 4.974, 'assettrend64': 5.191, 'assettrend8': 3.447}
ann. SR {'assettrend16': 0.78, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.15, 'assettrend64': 0.85, 'assettrend8': 0.5}
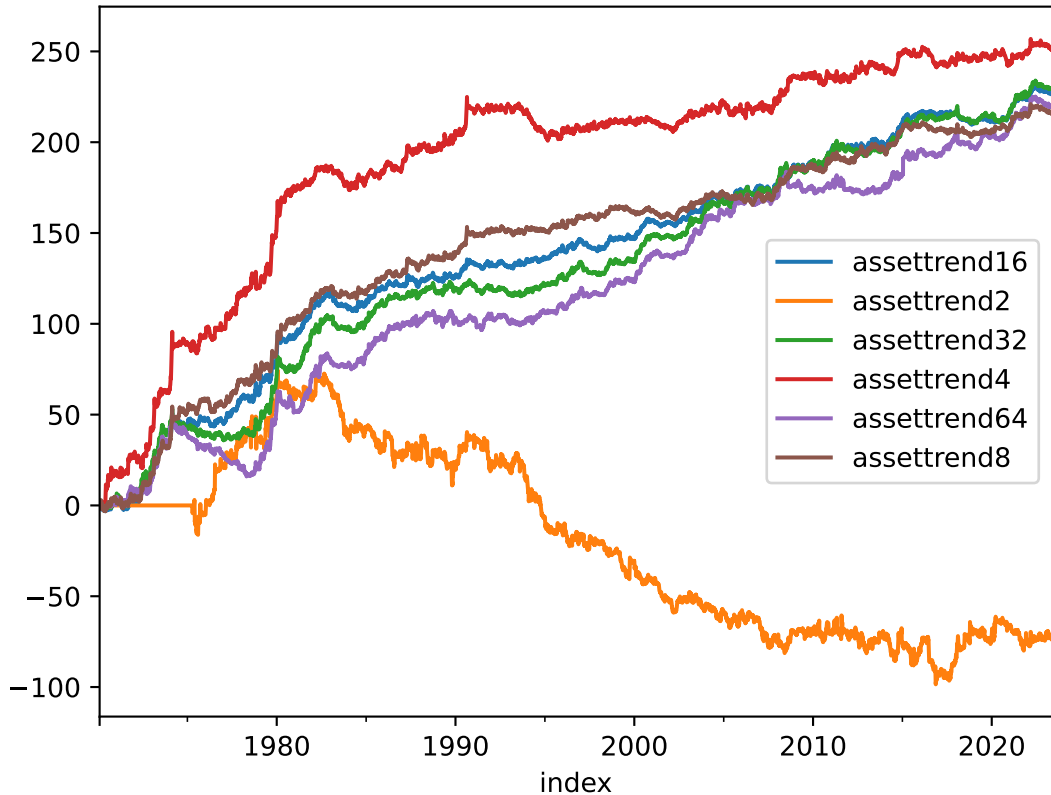
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.171, 'assettrend2': -1.346, 'assettrend32': 4.228, 'assettrend4': 4.62, 'assettrend64': 4.054, 'assettrend8': 3.973}
ann. std {'assettrend16': 4.302, 'assettrend2': 10.254, 'assettrend32': 4.492, 'assettrend4': 6.544, 'assettrend64': 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}
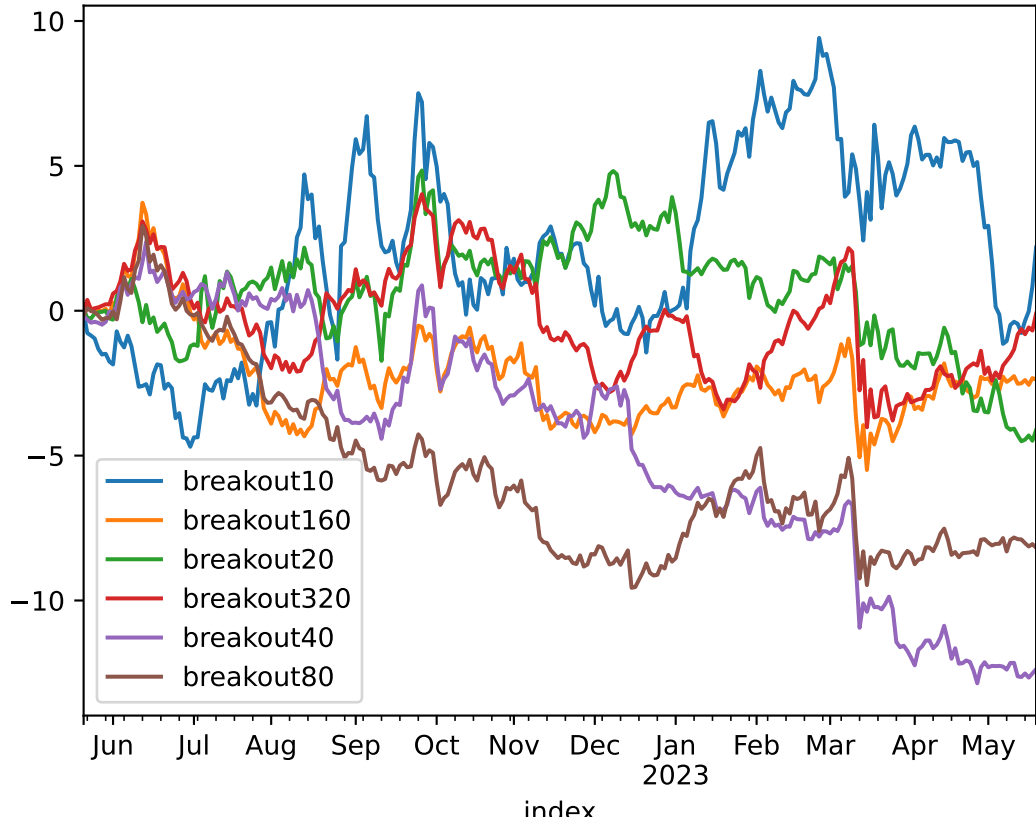
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 5.608, 'breakout160': 2.501, 'breakout20': -20.808, 'breakout320': 0.18, 'breakout40': -16.255, 'breakout80': 1.248}
ann. std {'breakout10': 13.756, 'breakout160': 7.354, 'breakout20': 7.508, 'breakout320': 9.11, 'breakout40': 6.886, 'breakout80': 7.355}
ann. SR {'breakout10': 0.41, 'breakout160': 0.34, 'breakout20': -2.77, 'breakout320': 0.02, 'breakout40': -2.36, 'breakout80': 0.17}
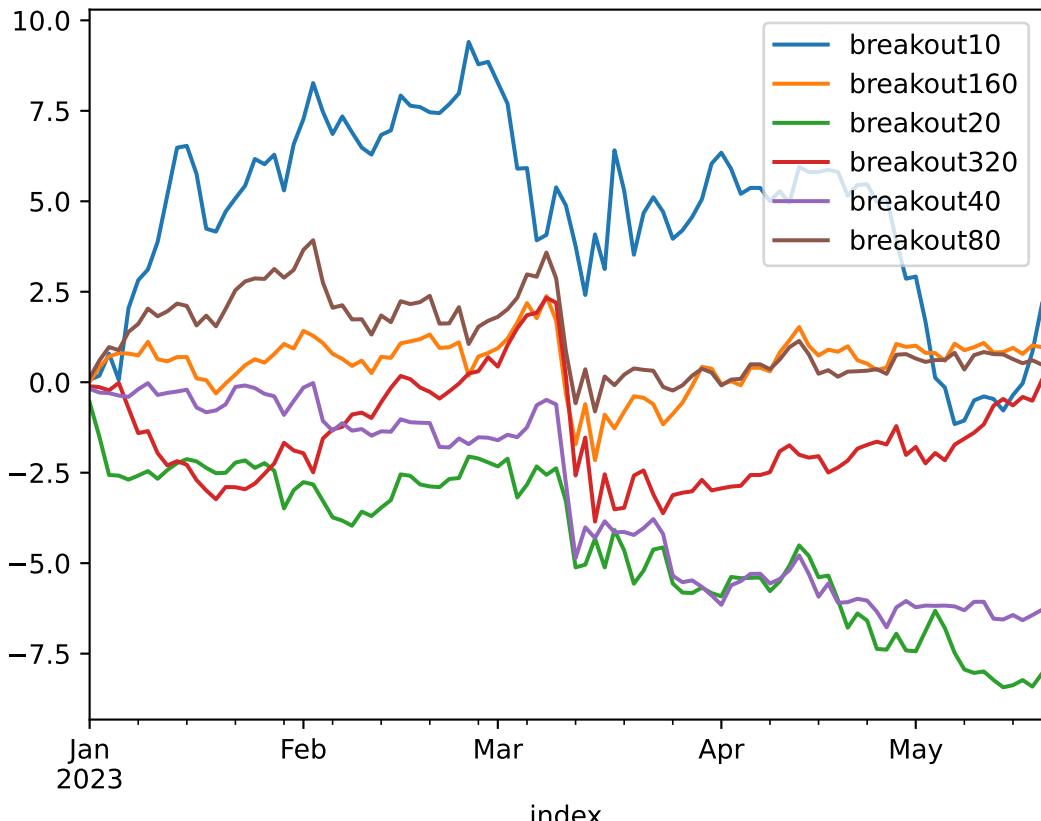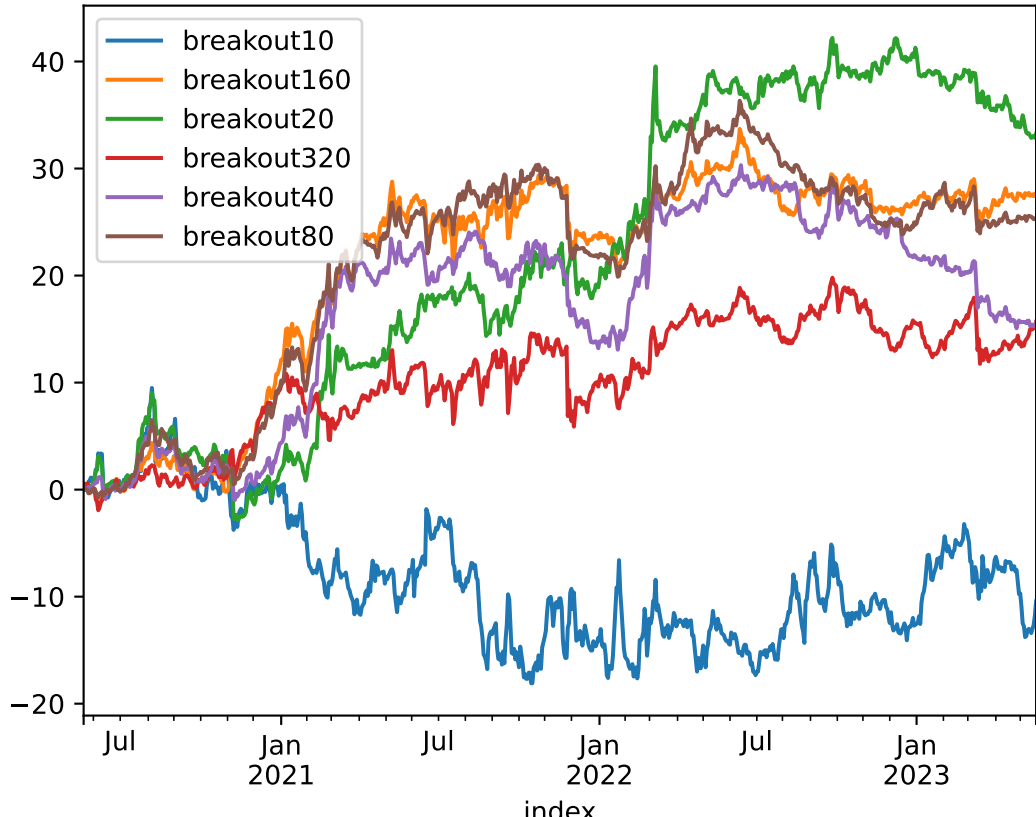
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 2.148, 'breakout160': -2.337, 'breakout20': -4.059, 'breakout320': -0.1, 'breakout40': -12.182, 'breakout80': -8.052}
ann. std {'breakout10': 13.225, 'breakout160': 6.869, 'breakout20': 8.356, 'breakout320': 7.553, 'breakout40': 7.065, 'breakout80': 6.464}
ann. SR {'breakout10': 0.16, 'breakout160': -0.34, 'breakout20': -0.49, 'breakout320': -0.01, 'breakout40': -1.72, 'breakout80': -1.25}
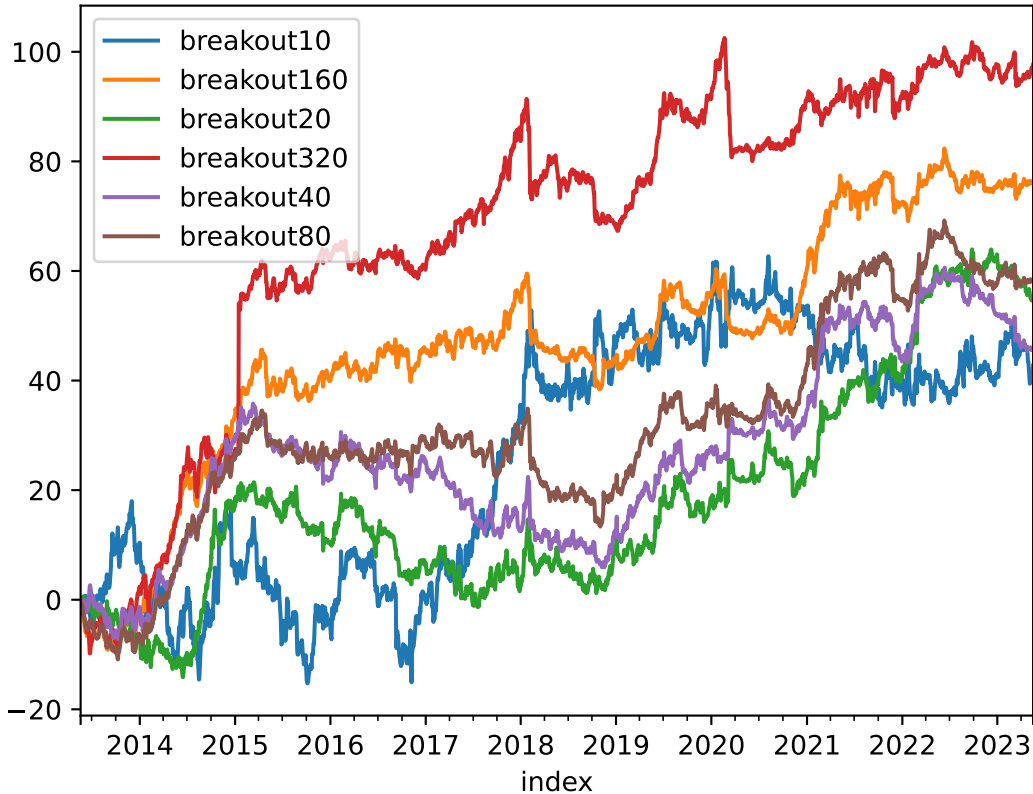
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -3.422, 'breakout160': 9.036, 'breakout20': 10.882, 'breakout320': 5.131, 'breakout40': 5.094, 'breakout80': 8.259}
ann. std {'breakout10': 15.11, 'breakout160': 9.181, 'breakout20': 11.072, 'breakout320': 9.906, 'breakout40': 9.481, 'breakout80': 8.907}
ann. SR {'breakout10': -0.23, 'breakout160': 0.98, 'breakout20': 0.98, 'breakout320': 0.52, 'breakout40': 0.54, 'breakout80': 0.93}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 4.194, 'breakout160': 7.484, 'breakout20': 5.395, 'breakout320': 9.581, 'breakout40': 4.499, 'breakout80': 5.701}
ann. std {'breakout10': 17.788, 'breakout160': 8.85, 'breakout20': 11.057, 'breakout320': 13.079, 'breakout40': 9.353, 'breakout80': 8.703}
ann. SR {'breakout10': 0.24, 'breakout160': 0.85, 'breakout20': 0.49, 'breakout320': 0.73, 'breakout40': 0.48, 'breakout80': 0.66}
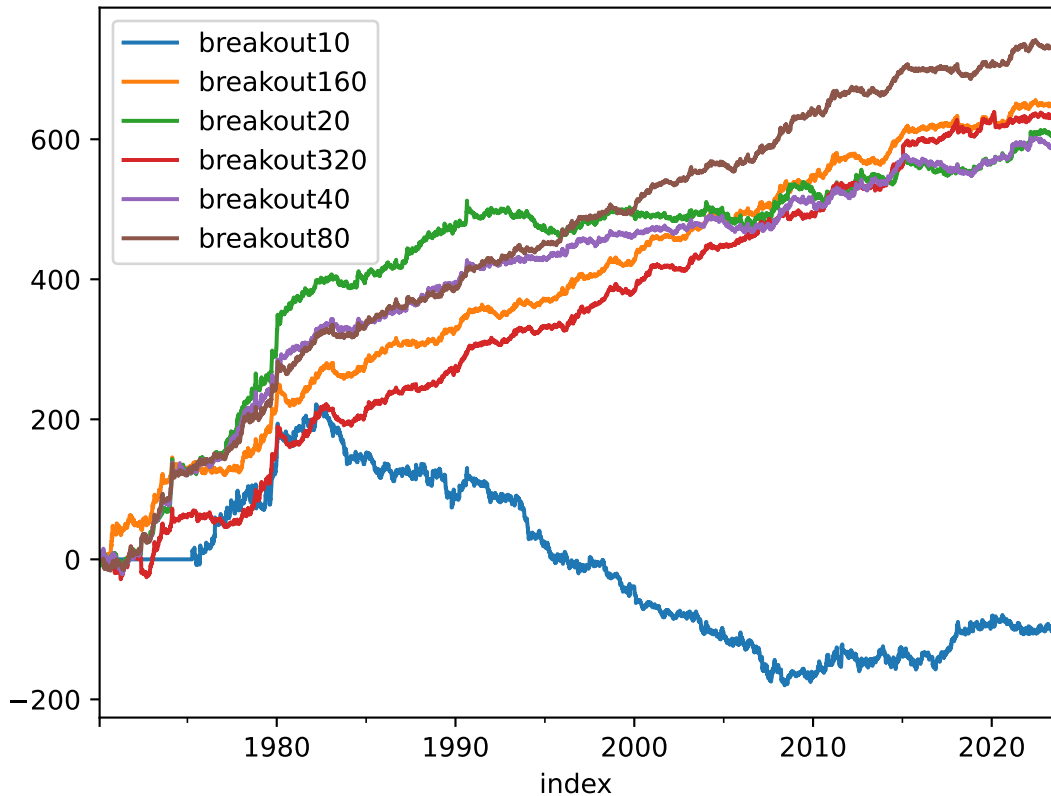
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -1.83, 'breakout160': 11.968, 'breakout20': 11.13, 'breakout320': 11.675, 'breakout40': 10.821, 'breakout80': 13.457}
ann. std {'breakout10': 21.31, 'breakout160': 11.522, 'breakout20': 14.883, 'breakout320': 12.109, 'breakout40': 12.105, 'breakout80': 11.71}
ann. SR {'breakout10': -0.09, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.89, 'breakout80': 1.15}
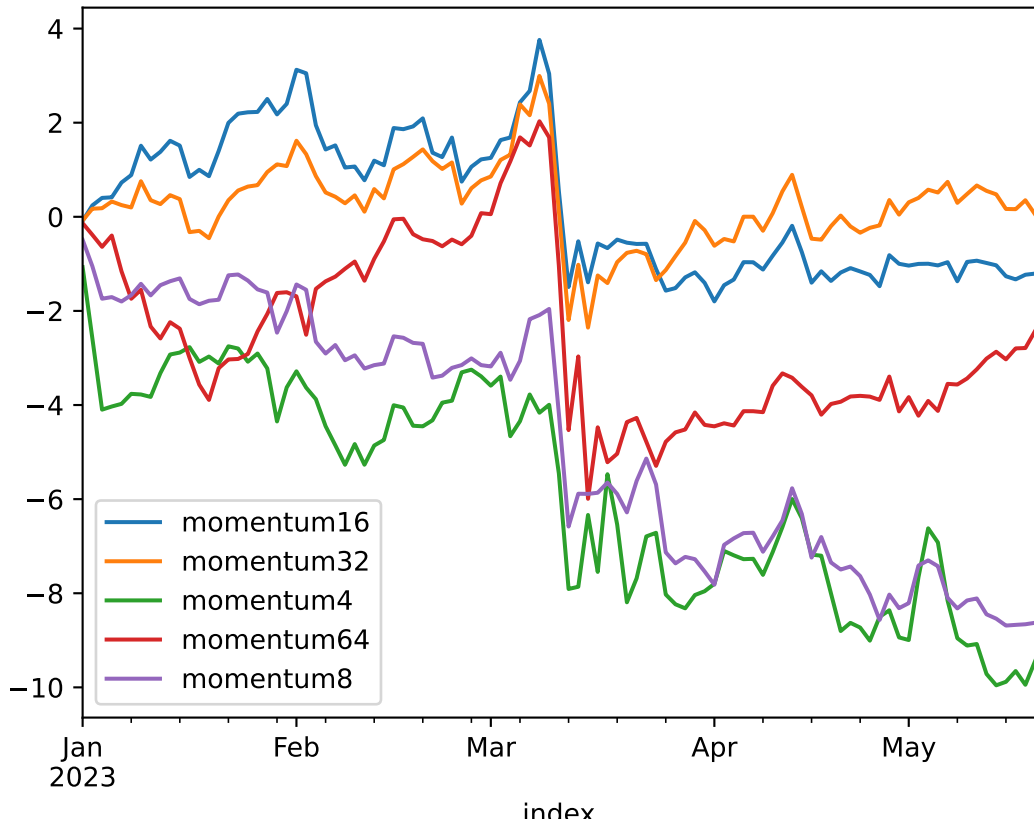
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -3.121, 'momentum32': 0.131, 'momentum4': -24.415, 'momentum64': -6.274, 'momentum8': -22.309}
ann. std {'momentum16': 8.171, 'momentum32': 8.209, 'momentum4': 10.962, 'momentum64': 10.995, 'momentum8': 8.295}
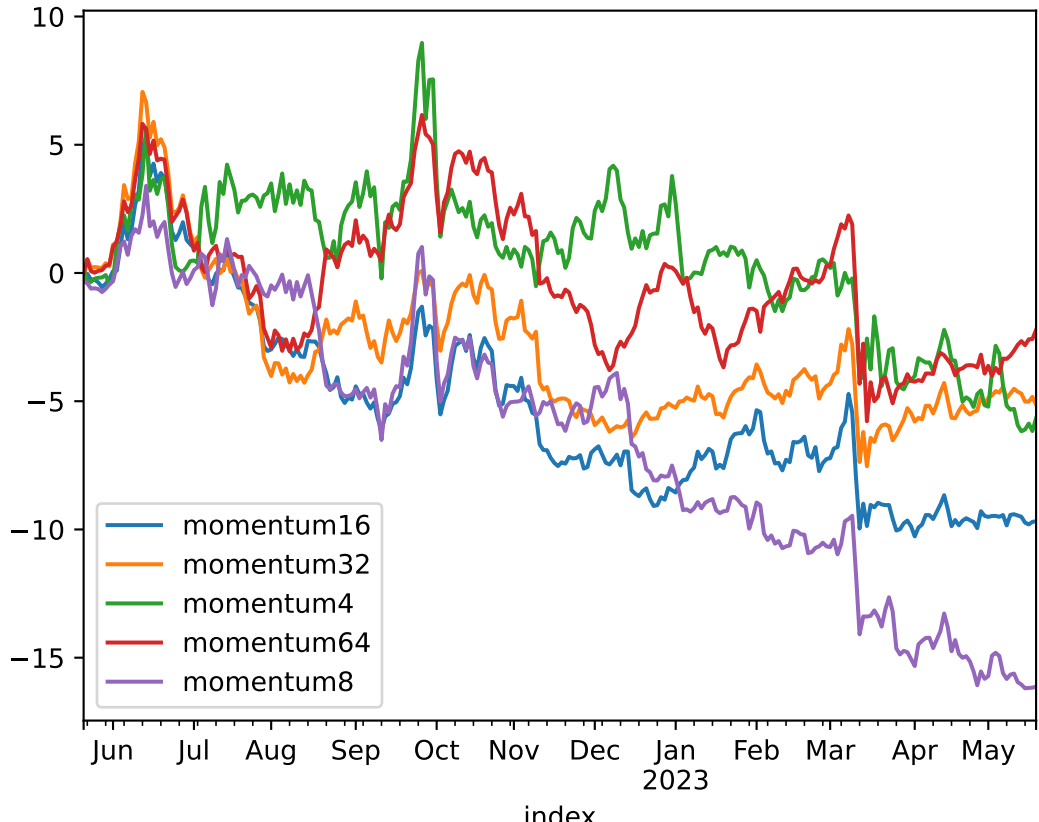ann. SR {'momentum16': -0.38, 'momentum32': 0.02, 'momentum4': -2.23, 'momentum64': -0.57, 'momentum8': -2.69}
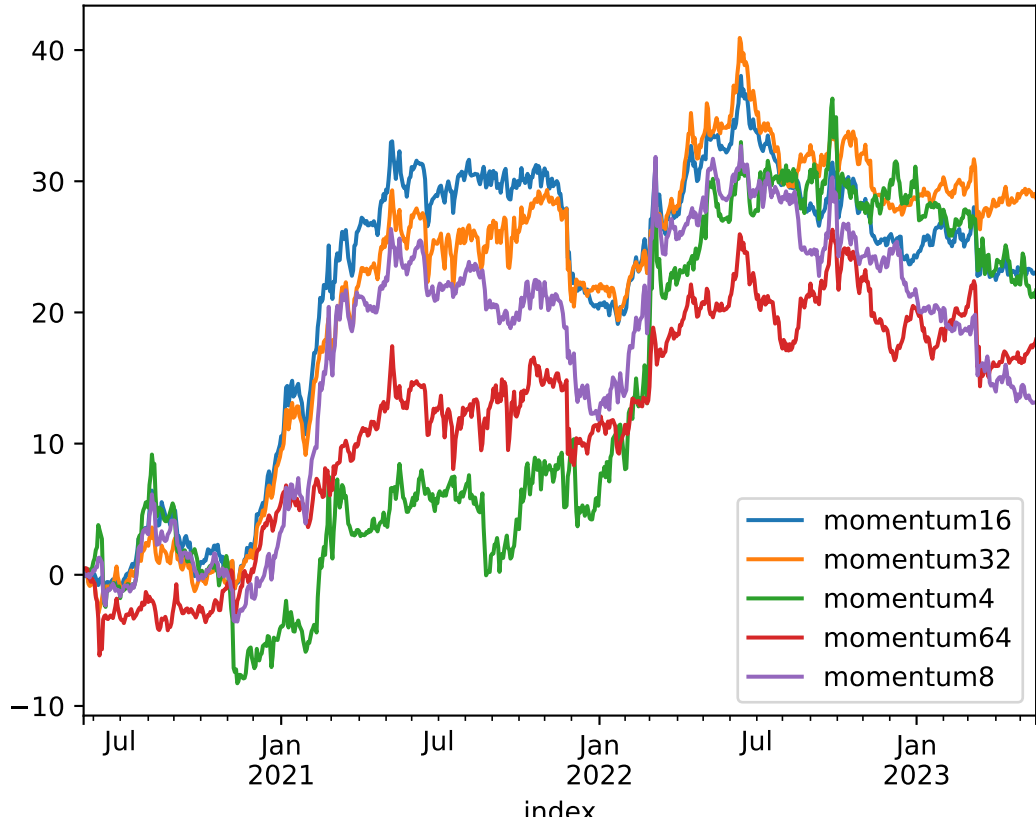
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -9.532, 'momentum32': -5.051, 'momentum4': -5.573, 'momentum64': -2.179, 'momentum8': -15.886}
ann. std {'momentum16': 8.45, 'momentum32': 8.773, 'momentum4': 13.149, 'momentum64': 10.128, 'momentum8': 9.665}
ann. SR {'momentum16': -1.13, 'momentum32': -0.58, 'momentum4': -0.42, 'momentum64': -0.22, 'momentum8': -1.64}
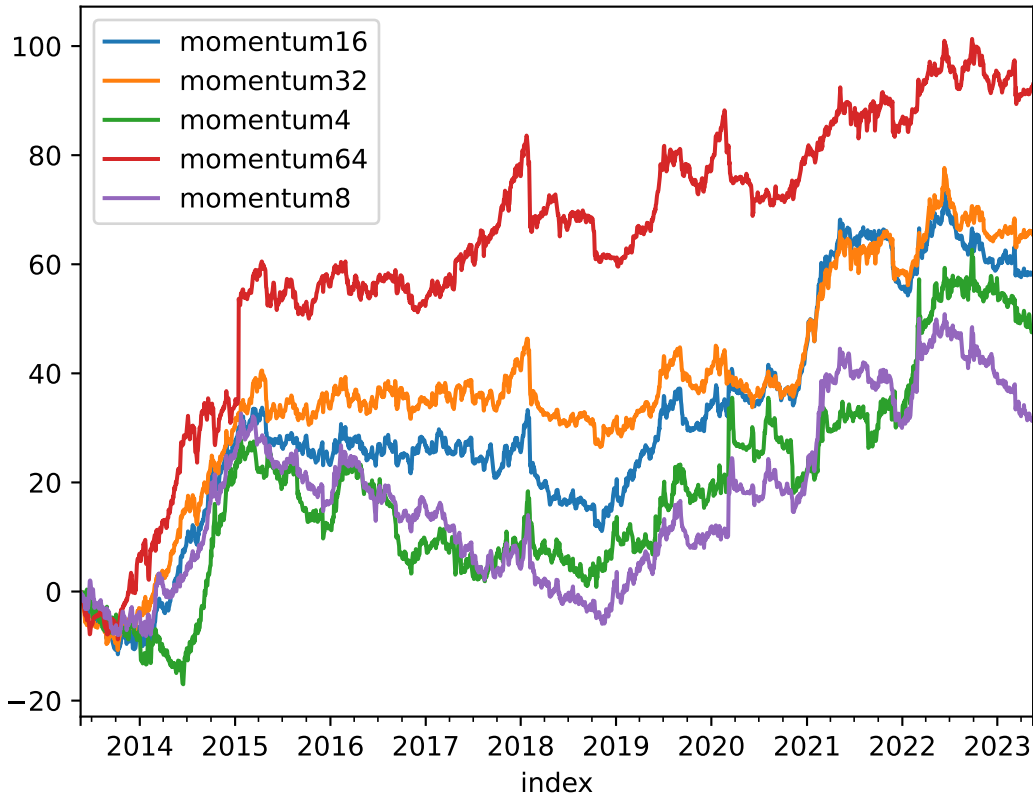
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 7.549, 'momentum32': 9.408, 'momentum4': 7.095, 'momentum64': 5.871, 'momentum8': 4.307}
ann. std {'momentum16': 10.115, 'momentum32': 10.364, 'momentum4': 14.69, 'momentum64': 10.806, 'momentum8': 11.433}
ann. SR {'momentum16': 0.75, 'momentum32': 0.91, 'momentum4': 0.48, 'momentum64': 0.54, 'momentum8': 0.38}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 5.712, 'momentum32': 6.425, 'momentum4': 4.713, 'momentum64': 9.12, 'momentum8': 3.074}
ann. std {'momentum16': 9.626, 'momentum32': 9.251, 'momentum4': 13.669, 'momentum64': 11.866, 'momentum8': 10.832}
ann. SR {'momentum16': 0.59, 'momentum32': 0.69, 'momentum4': 0.34, 'momentum64': 0.77, 'momentum8': 0.28}
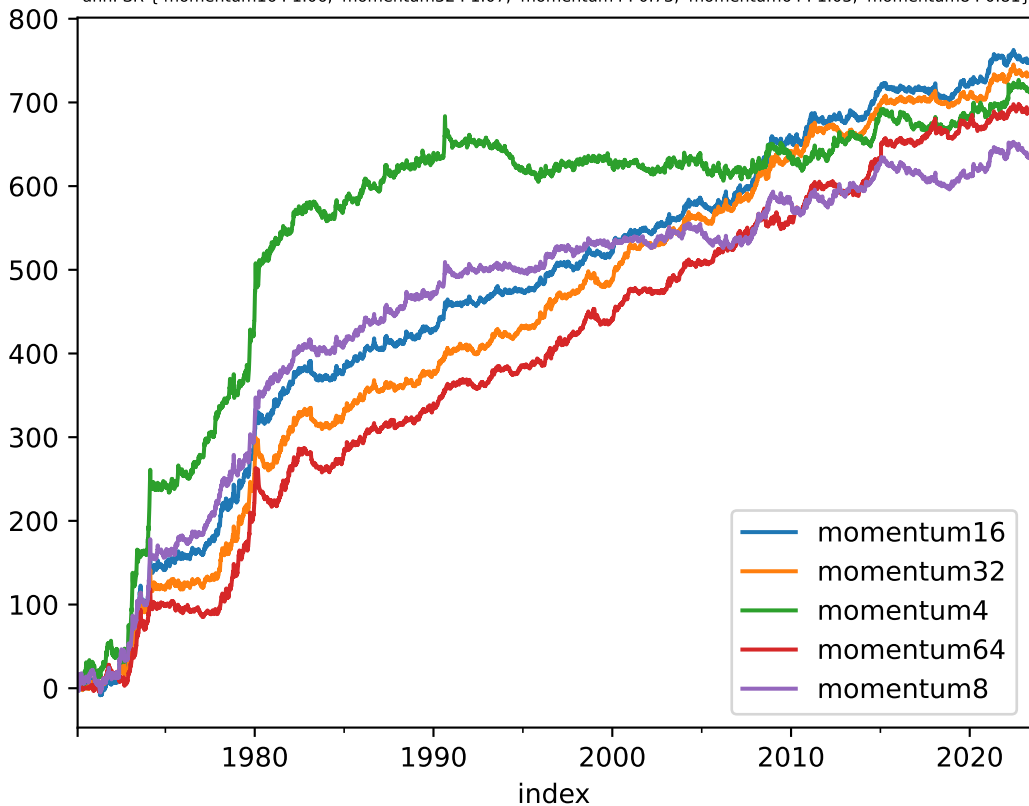
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.769, 'momentum32': 13.499, 'momentum4': 13.116, 'momentum64': 12.703, 'momentum8': 11.663}
ann. std {'momentum16': 13.039, 'momentum32': 12.603, 'momentum4': 17.885, 'momentum64': 12.324, 'momentum8': 14.323}
ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.73, 'momentum64': 1.03, 'momentum8': 0.81}
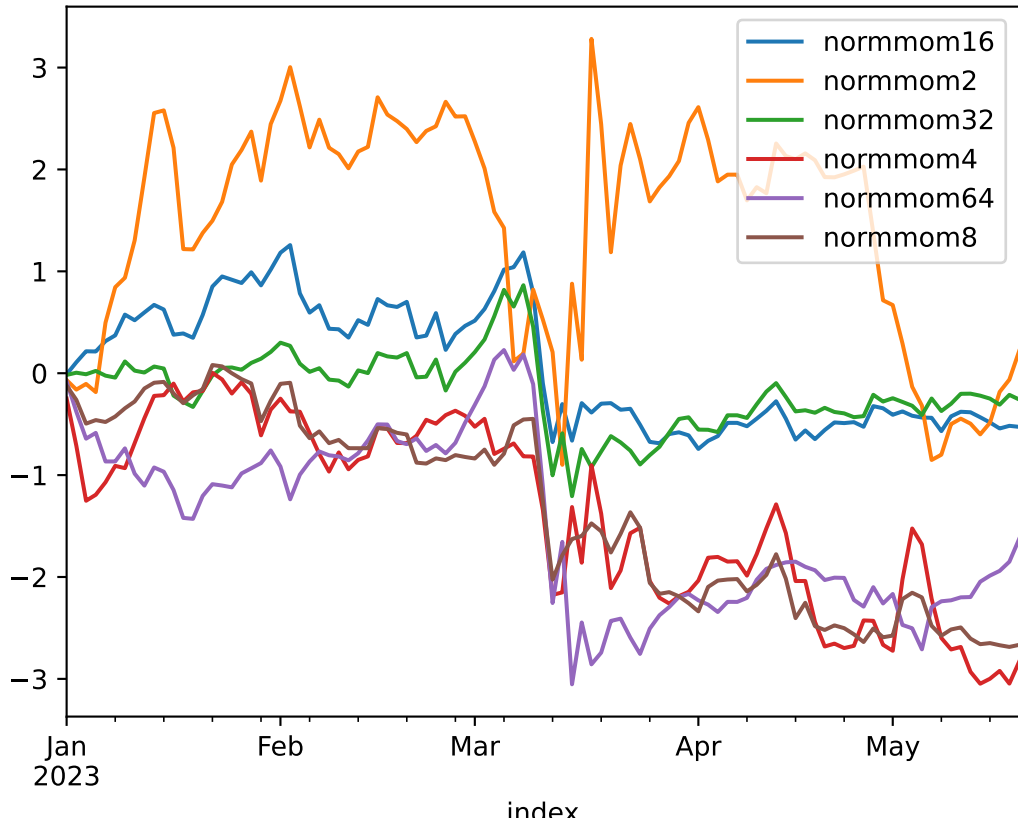
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -1.361, 'normmom2': 0.557, 'normmom32': -0.666, 'normmom4': -7.326, 'normmom64': -4.21, 'normmom8': -6.894}
ann. std {'normmom16': 2.931, 'normmom2': 8.576, 'normmom32': 2.885, 'normmom4': 4.556, 'normmom64': 4.35, 'normmom8': 2.948}
ann. SR {'normmom16': -0.46, 'normmom2': 0.06, 'normmom32': -0.23, 'normmom4': -1.61, 'normmom64': -0.97, 'normmom8': -2.34}
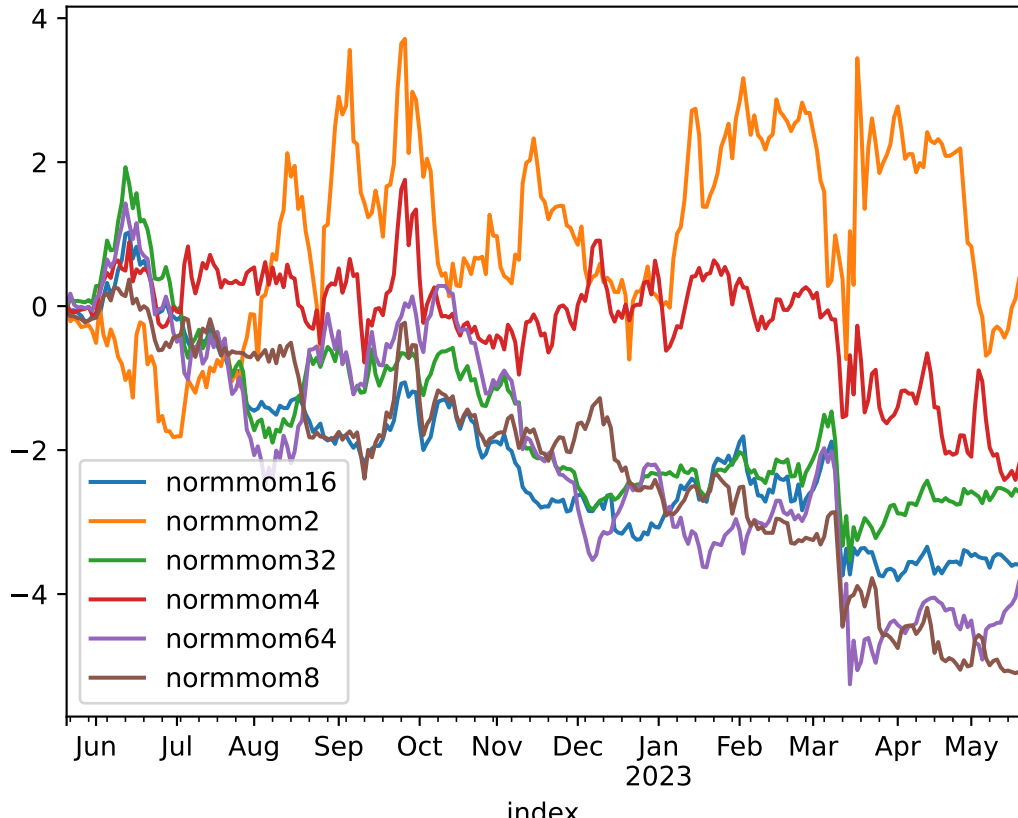
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -3.538, 'normmom2': 0.372, 'normmom32': -2.545, 'normmom4': -2.167, 'normmom64': -3.769, 'normmom8': -5.002}
ann. std {'normmom16': 2.512, 'normmom2': 7.431, 'normmom32': 2.818, 'normmom4': 4.329, 'normmom64': 3.823, 'normmom8': 2.868}
ann. SR {'normmom16': -1.41, 'normmom2': 0.05, 'normmom32': -0.9, 'normmom4': -0.5, 'normmom64': -0.99, 'normmom8': -1.74}
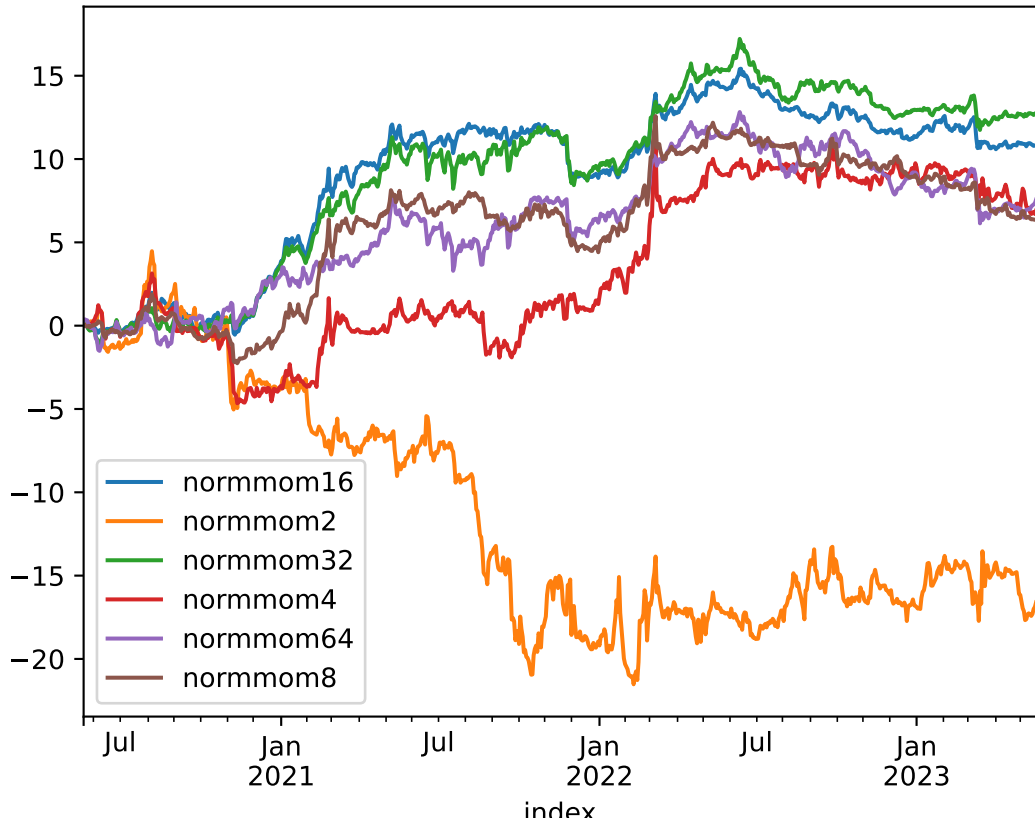
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.537, 'normmom2': -5.436, 'normmom32': 4.156, 'normmom4': 2.264, 'normmom64': 2.477, 'normmom8': 2.086}
ann. std {'normmom16': 3.505, 'normmom2': 8.641, 'normmom32': 3.873, 'normmom4': 5.412, 'normmom64': 4.257, 'normmom8': 3.937}
ann. SR {'normmom16': 1.01, 'normmom2': -0.63, 'normmom32': 1.07, 'normmom4': 0.42, 'normmom64': 0.58, 'normmom8': 0.53}
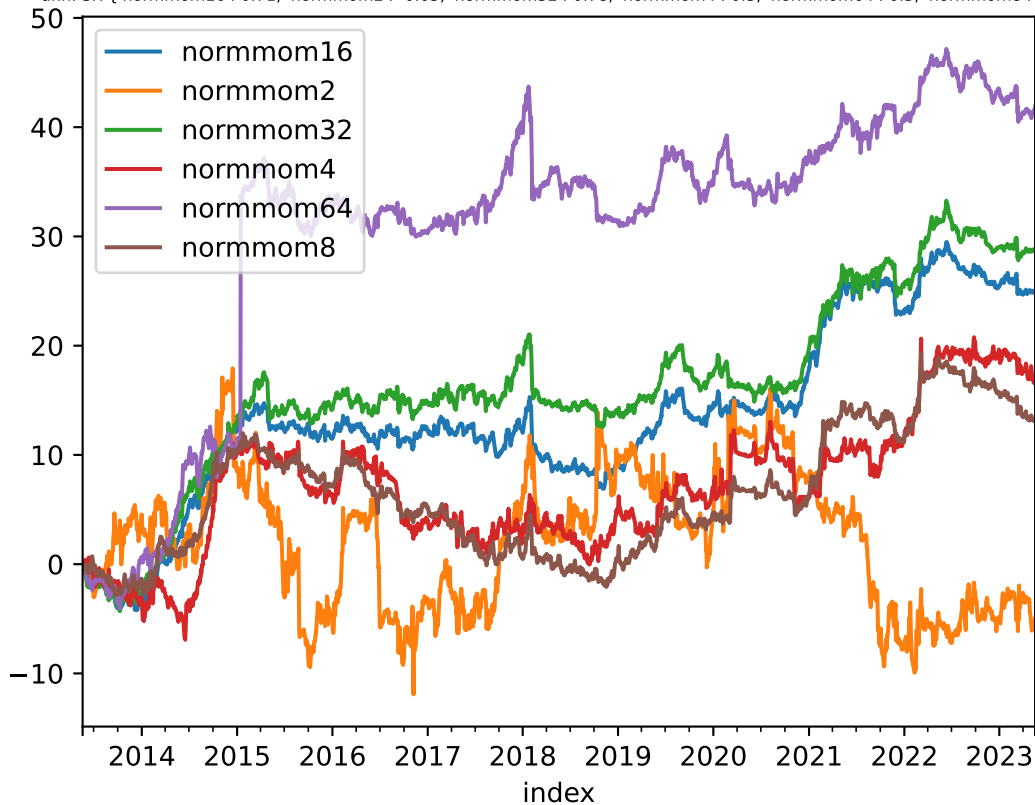
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.441, 'normmom2': -0.492, 'normmom32': 2.822, 'normmom4': 1.65, 'normmom64': 4.112, 'normmom8': 1.286}
ann. std {'normmom16': 3.455, 'normmom2': 10.308, 'normmom32': 3.614, 'normmom4': 5.445, 'normmom64': 8.27, 'normmom8': 3.873}
ann. SR {'normmom16': 0.71, 'normmom2': -0.05, 'normmom32': 0.78, 'normmom4': 0.3, 'normmom64': 0.5, 'normmom8': 0.33}

Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.858, 'normmom2': -1.475, 'normmom32': 4.914, 'normmom4': 5.498, 'normmom64': 4.984, 'normmom8': 4.599}
ann. std {'normmom16': 4.53, 'normmom2': 11.605, 'normmom32': 4.607, 'normmom4': 7.381, 'normmom64': 5.867, 'normmom8': 5.362}
ann. SR {'normmom16': 1.07, 'normmom2': -0.13, 'normmom32': 1.07, 'normmom4': 0.74, 'normmom64': 0.85, 'normmom8': 0.86}
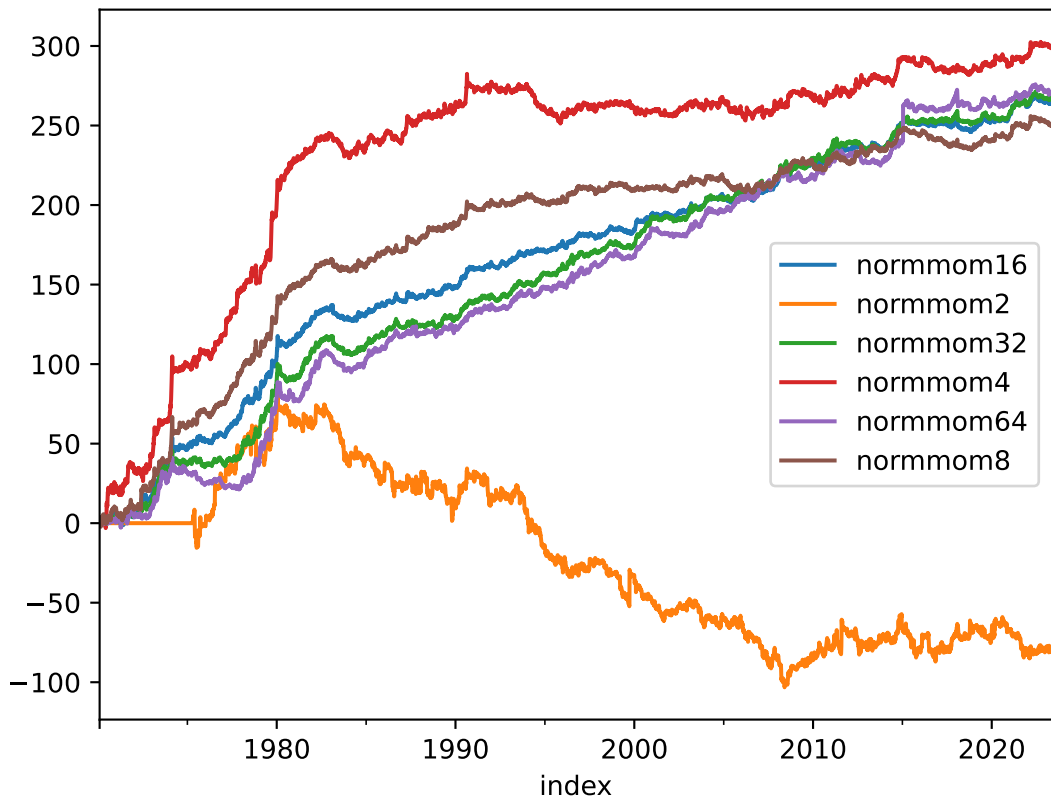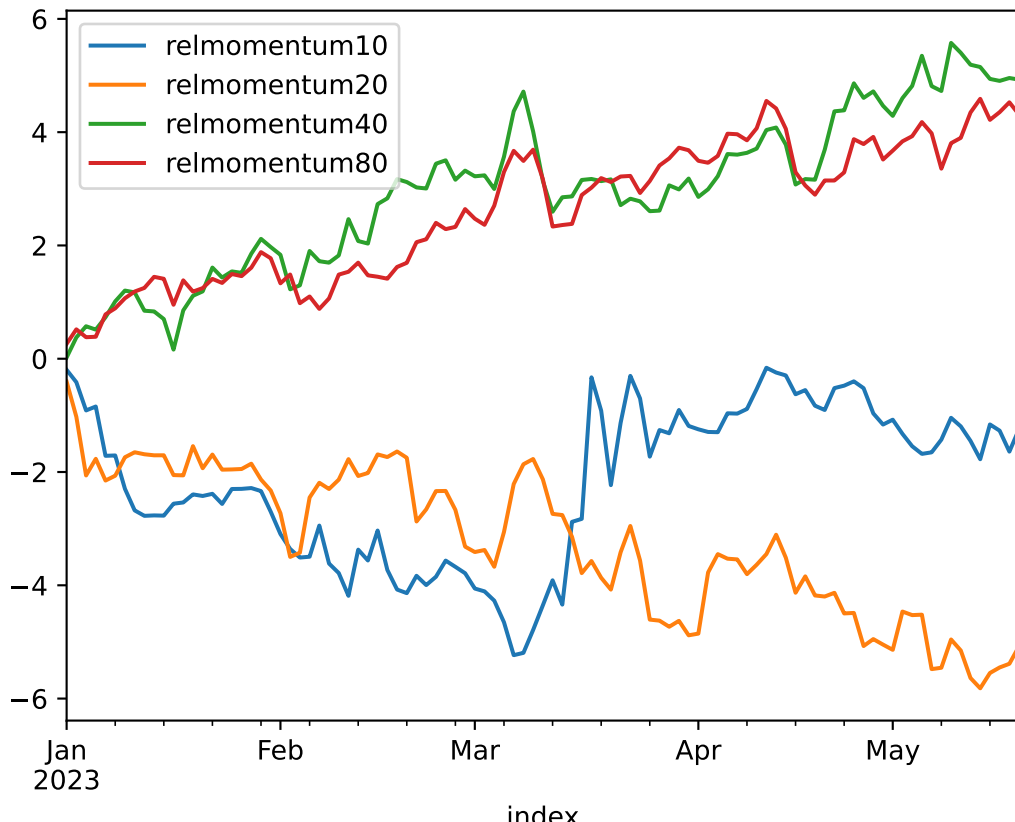
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -3.206, 'relmomentum20': -13.119, 'relmomentum40': 12.741, 'relmomentum80': 11.142}
ann. std {'relmomentum10': 7.666, 'relmomentum20': 6.525, 'relmomentum40': 5.342, 'relmomentum80': 4.423}
ann. SR {'relmomentum10': -0.42, 'relmomentum20': -2.01, 'relmomentum40': 2.38, 'relmomentum80': 2.52}
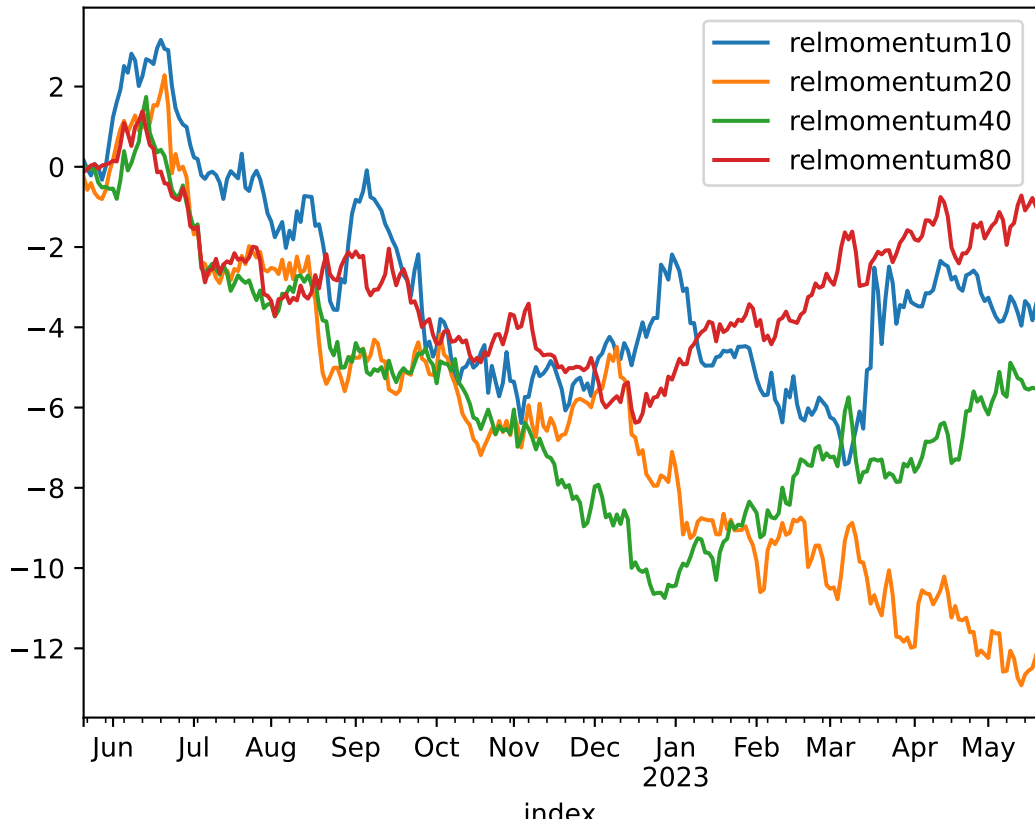
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -3.373, 'relmomentum20': -11.989, 'relmomentum40': -5.447, 'relmomentum80': -0.98}
ann. std {'relmomentum10': 7.157, 'relmomentum20': 6.318, 'relmomentum40': 5.241, 'relmomentum80': 4.559}
ann. SR {'relmomentum10': -0.47, 'relmomentum20': -1.9, 'relmomentum40': -1.04, 'relmomentum80': -0.21}
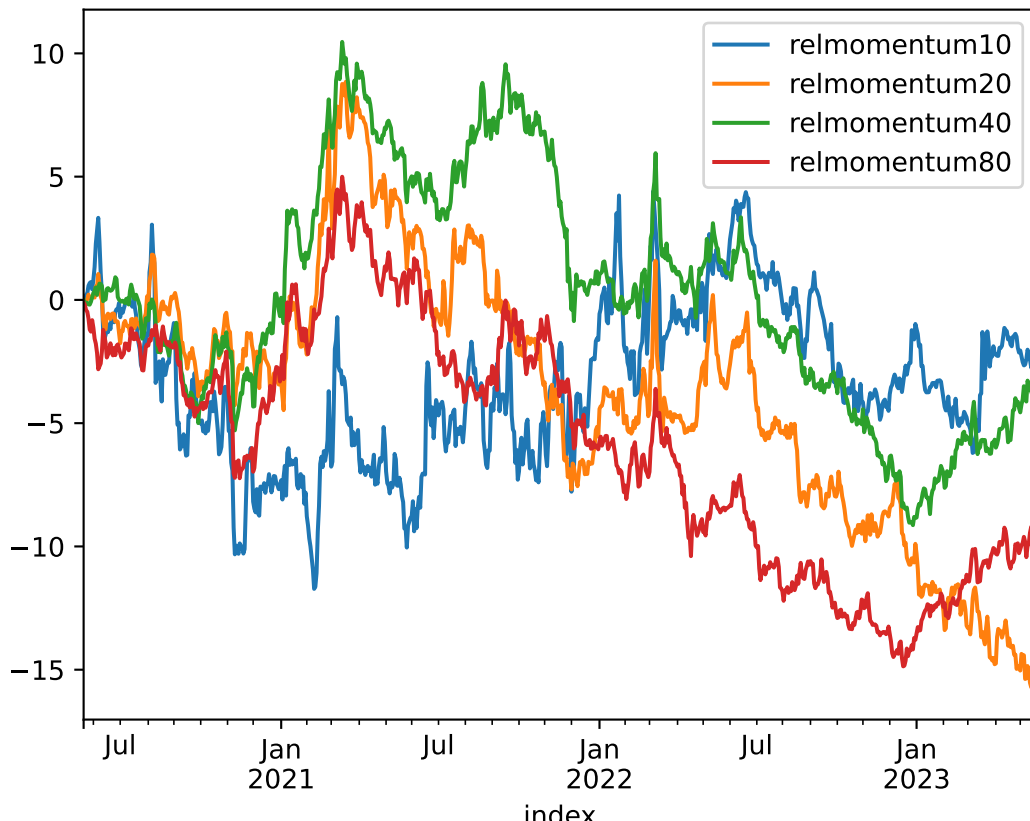
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -0.725, 'relmomentum20': -4.9, 'relmomentum40': -1.284, 'relmomentum80': -3.104}
ann. std {'relmomentum10': 11.916, 'relmomentum20': 8.37, 'relmomentum40': 6.965, 'relmomentum80': 6.317}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': -0.59, 'relmomentum40': -0.18, 'relmomentum80': -0.49}
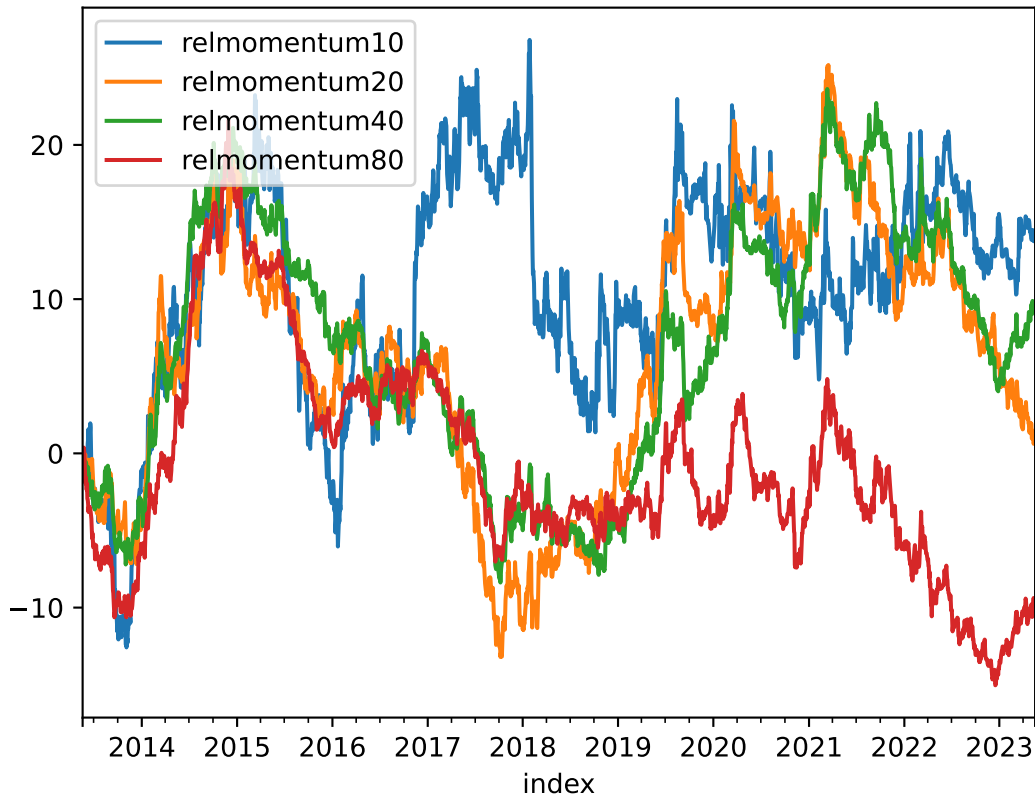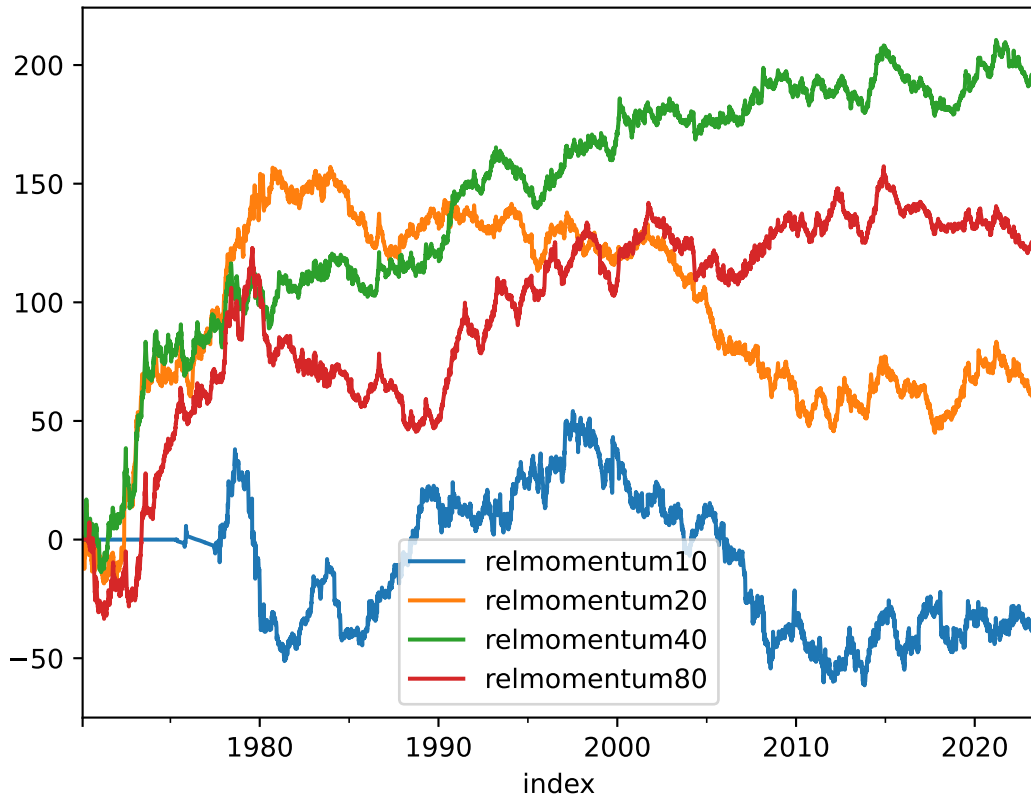
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': 1.402, 'relmomentum20': 0.134, 'relmomentum40': 0.906, 'relmomentum80': -0.947}
ann. std {'relmomentum10': 13.377, 'relmomentum20': 8.536, 'relmomentum40': 6.991, 'relmomentum80': 6.352}
ann. SR {'relmomentum10': 0.1, 'relmomentum20': 0.02, 'relmomentum40': 0.13, 'relmomentum80': -0.15}
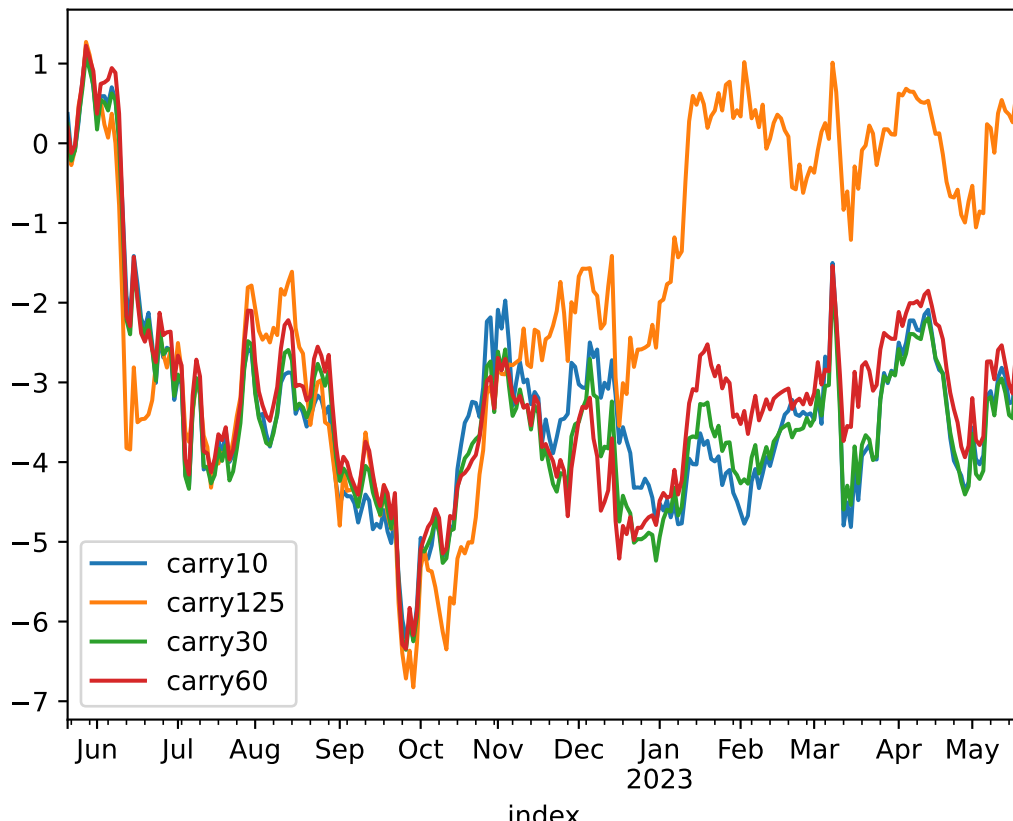
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.636, 'relmomentum20': 1.097, 'relmomentum40': 3.613, 'relmomentum80': 2.322}
ann. std {'relmomentum10': 13.383, 'relmomentum20': 10.464, 'relmomentum40': 9.634, 'relmomentum80': 9.779}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.1, 'relmomentum40': 0.37, 'relmomentum80': 0.24}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 3.357, 'carry125': 7.636, 'carry30': 4.132, 'carry60': 3.743}
ann. std {'carry10': 6.039, 'carry125': 5.57, 'carry30': 5.678, 'carry60': 5.237}
ann. SR {'carry10': 0.56, 'carry125': 1.37, 'carry30': 0.73, 'carry60': 0.71}
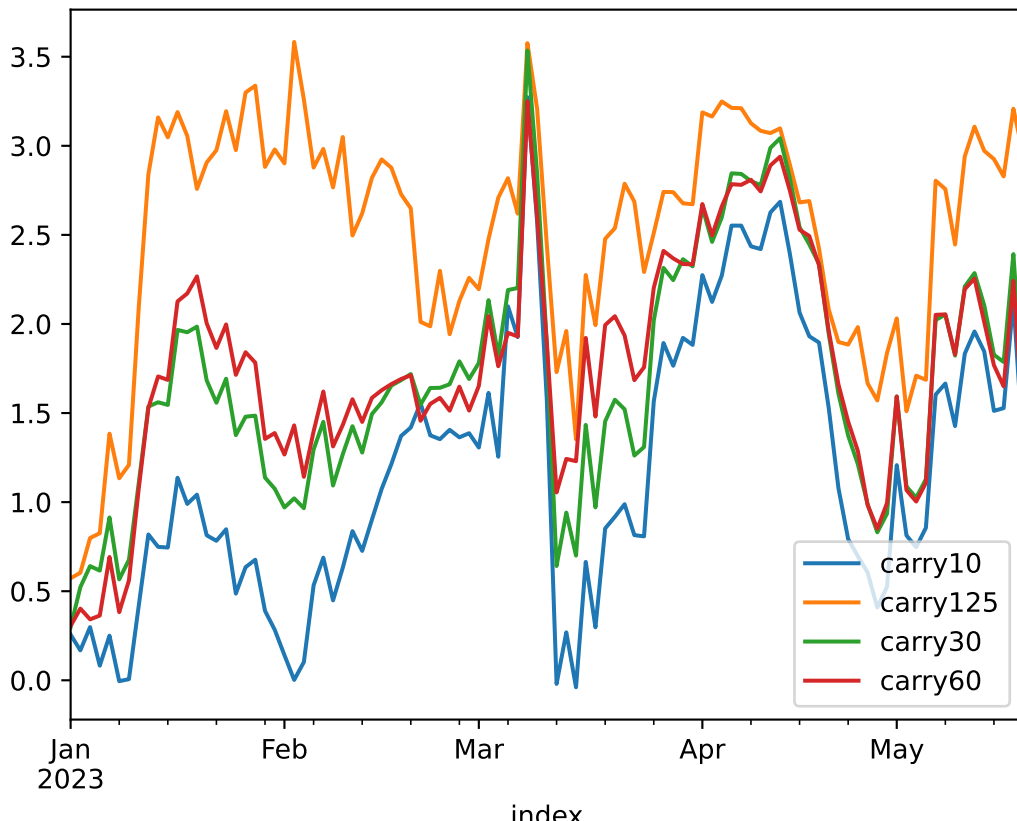
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -3.423, 'carry125': 0.382, 'carry30': -3.583, 'carry60': -3.291}
ann. std {'carry10': 5.977, 'carry125': 6.355, 'carry30': 5.932, 'carry60': 5.868}
ann. SR {'carry10': -0.57, 'carry125': 0.06, 'carry30': -0.6, 'carry60': -0.56}
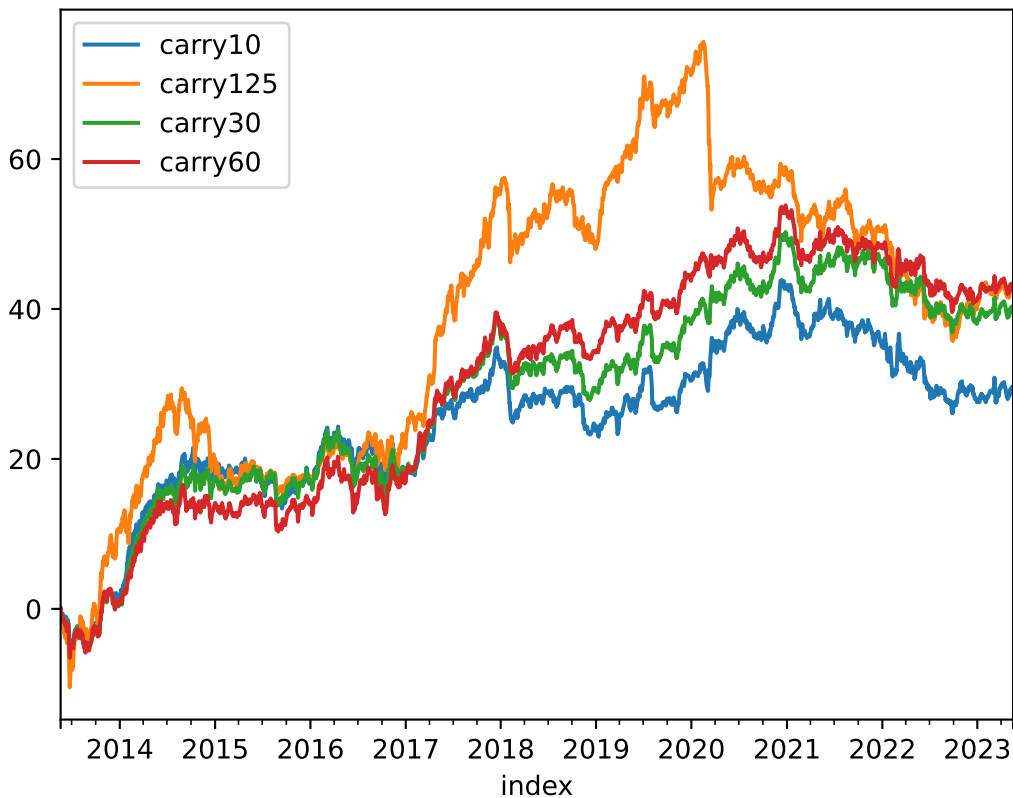
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -2.613, 'carry125': -5.156, 'carry30': -1.125, 'carry60': -1.747}
ann. std {'carry10': 6.558, 'carry125': 8.011, 'carry30': 6.495, 'carry60': 6.49}
ann. SR {'carry10': -0.4, 'carry125': -0.64, 'carry30': -0.17, 'carry60': -0.27}
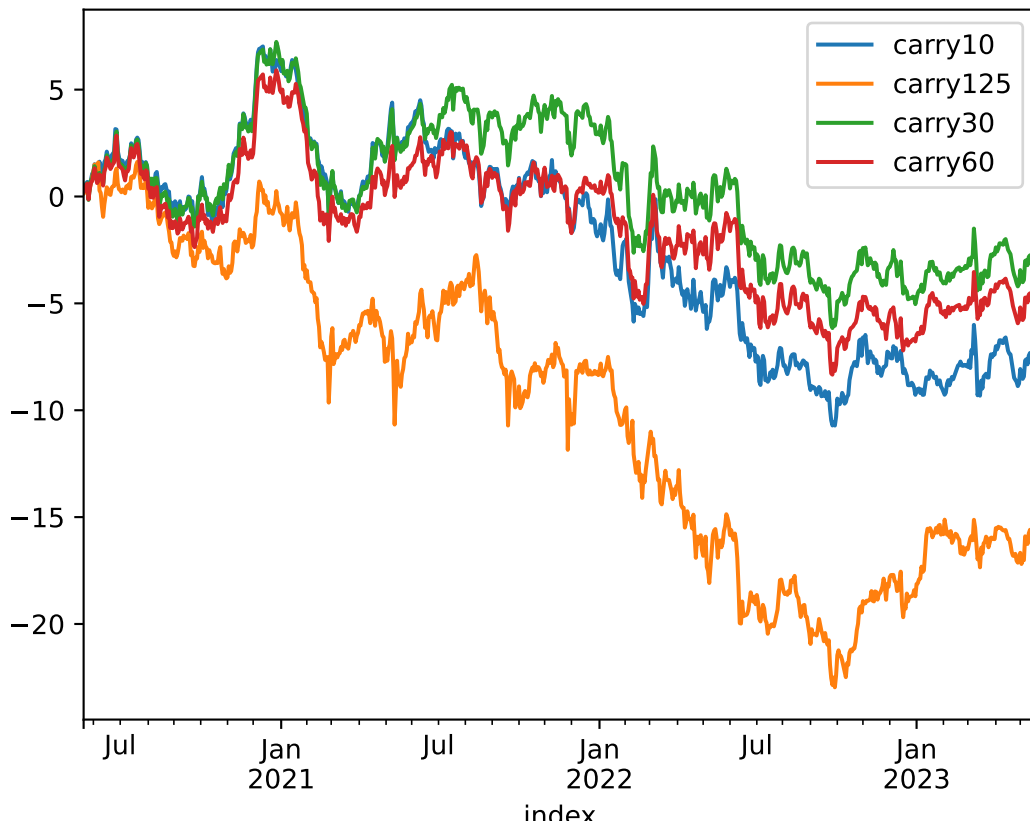
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 2.832, 'carry125': 4.214, 'carry30': 3.885, 'carry60': 4.179}
ann. std {'carry10': 6.373, 'carry125': 8.946, 'carry30': 6.459, 'carry60': 6.403}
ann. SR {'carry10': 0.44, 'carry125': 0.47, 'carry30': 0.6, 'carry60': 0.65}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.195, 'carry125': 7.503, 'carry30': 8.482, 'carry60': 8.192}
ann. std {'carry10': 11.197, 'carry125': 11.553, 'carry30': 11.254, 'carry60': 11.257}
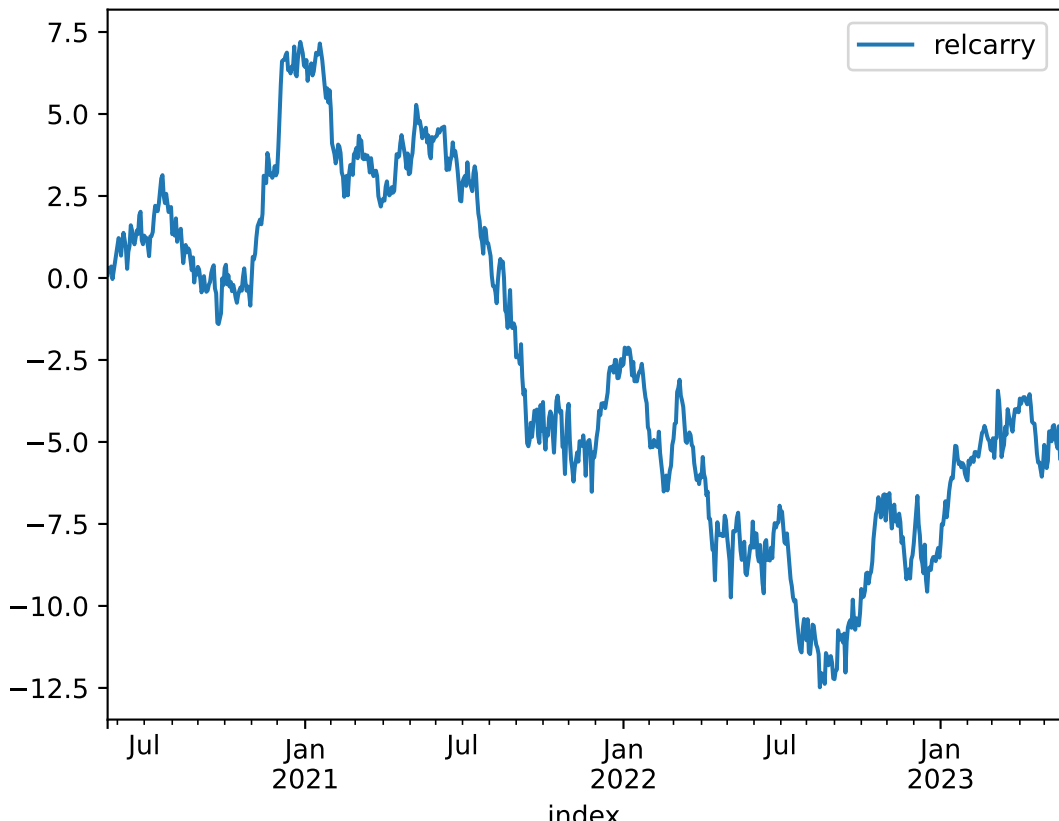ann. SR {'carry10': 0.73, 'carry125': 0.65, 'carry30': 0.75, 'carry60': 0.73}
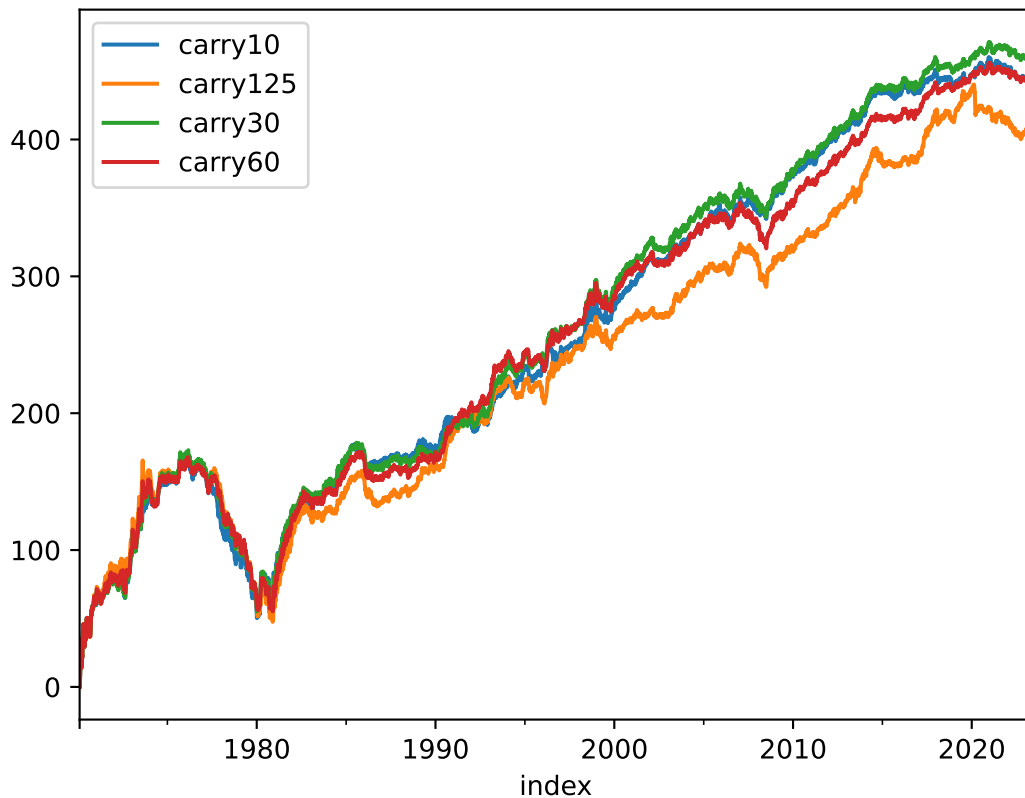
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 7.827}
ann. std {'relcarry': 6.033}
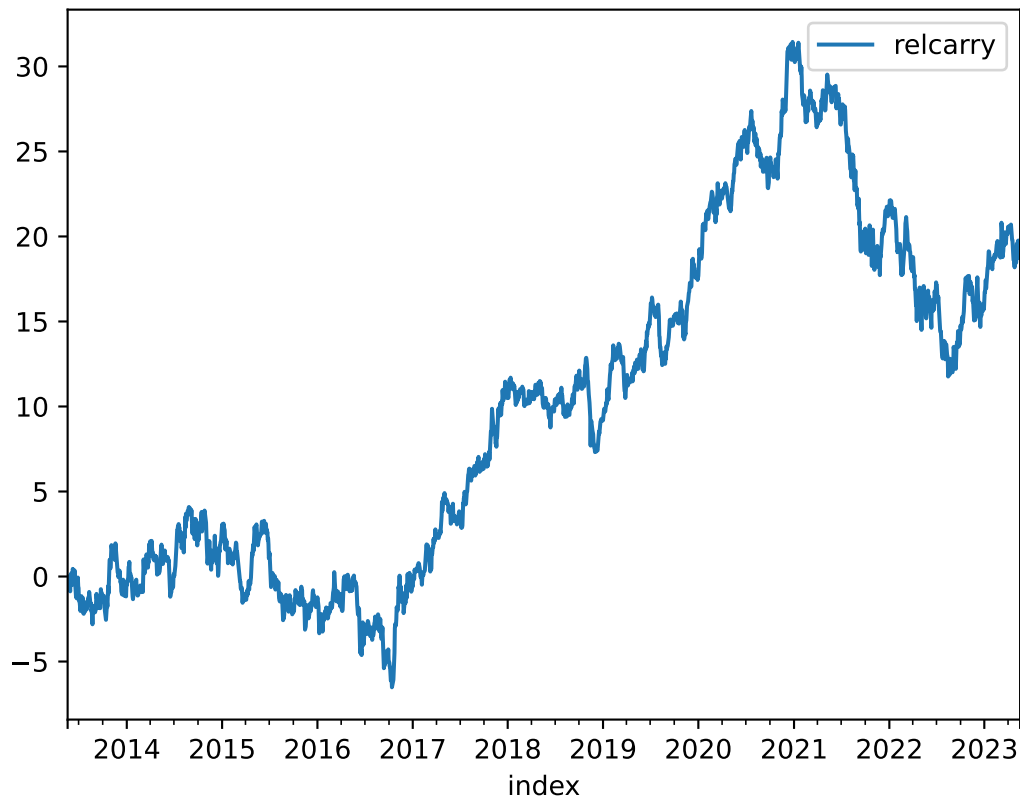ann. SR {'relcarry': 1.3}
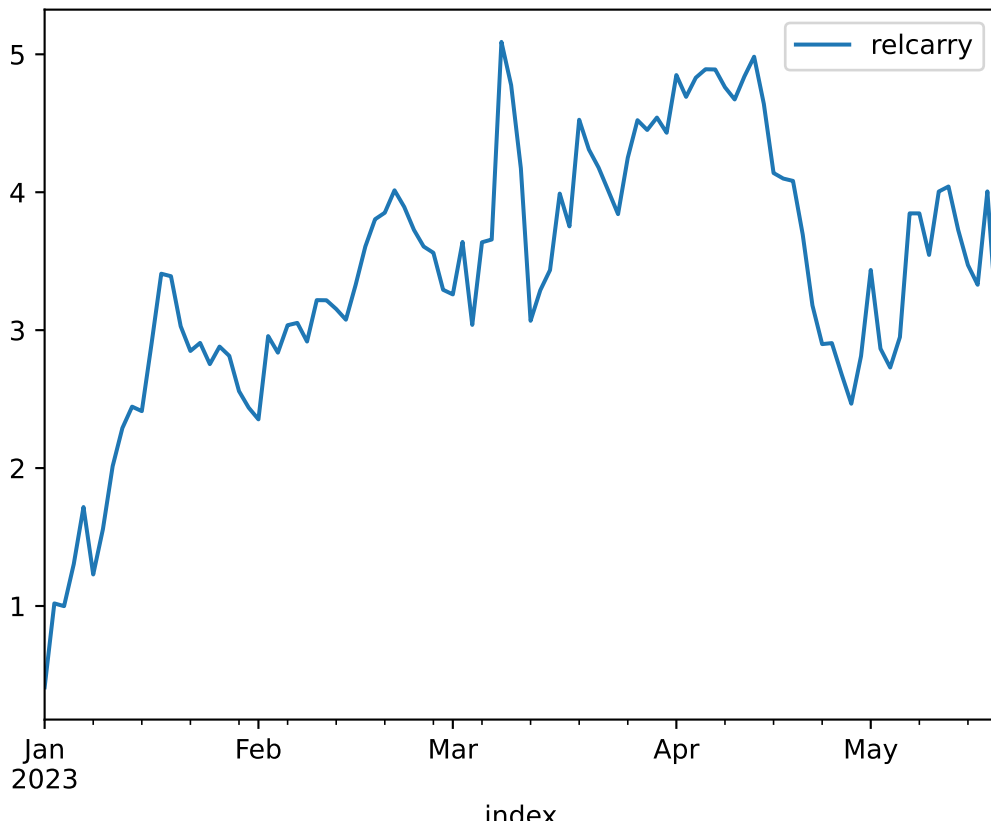
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 2.747}
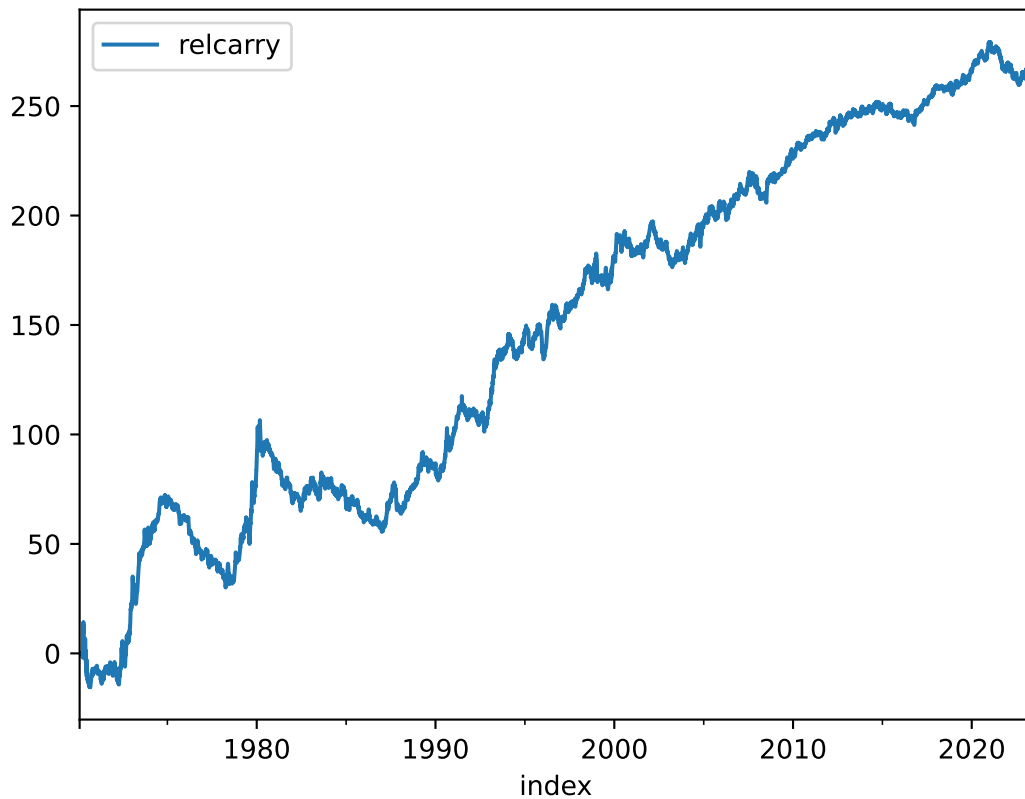ann. std {'relcarry': 6.853}
ann. SR {'relcarry': 0.4}
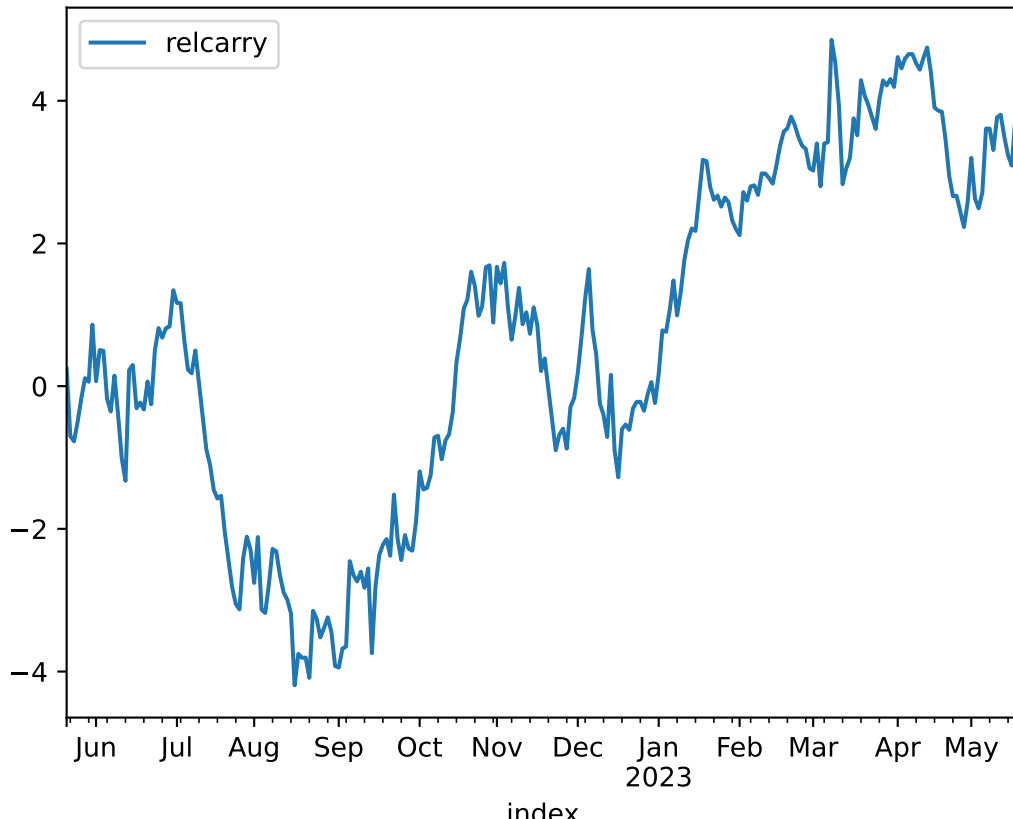
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -1.8}
ann. std {'relcarry': 6.708}
ann. SR {'relcarry': -0.27}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 1.839}
ann. std {'relcarry': 5.828}
ann. SR {'relcarry': 0.32}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.909}
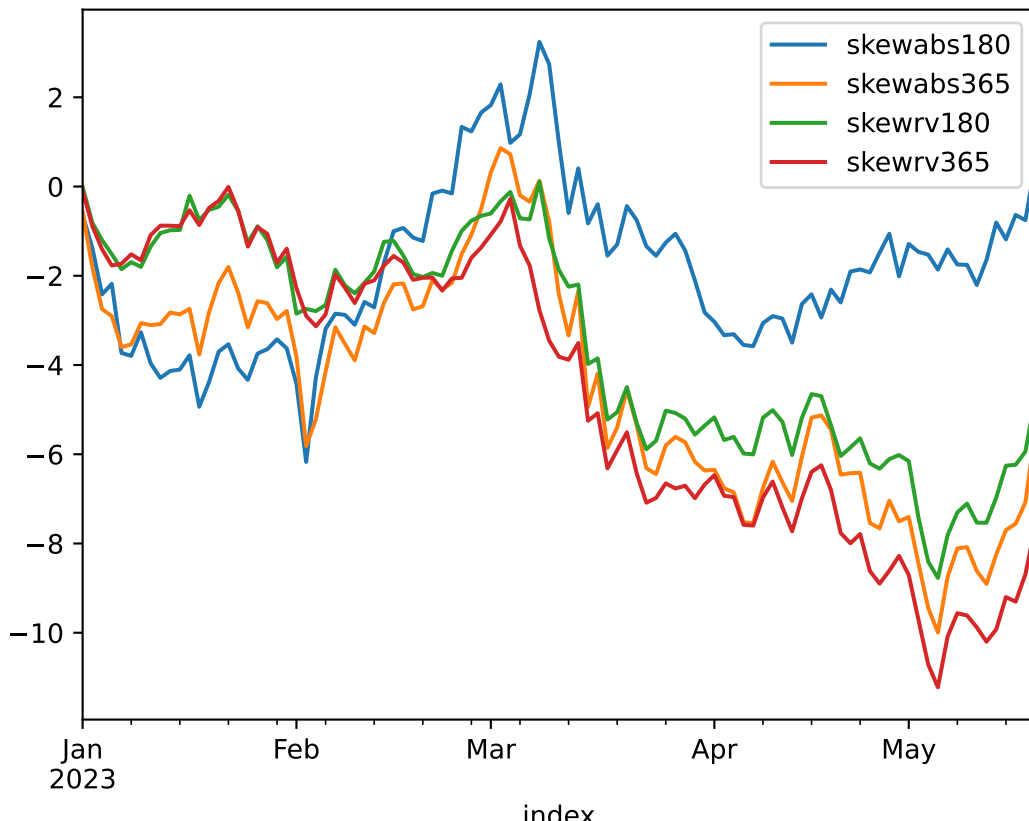ann. std {'relcarry': 8.959}
ann. SR {'relcarry': 0.55}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 1.241, 'skewabs365': -14.216, 'skewrv180': -12.299, 'skewrv365': -19.738}
ann. std {'skewabs180': 11.117, 'skewabs365': 11.831, 'skewrv180': 8.61, 'skewrv365': 8.484}
ann. SR {'skewabs180': 0.11, 'skewabs365': -1.2, 'skewrv180': -1.43, 'skewrv365': -2.33}
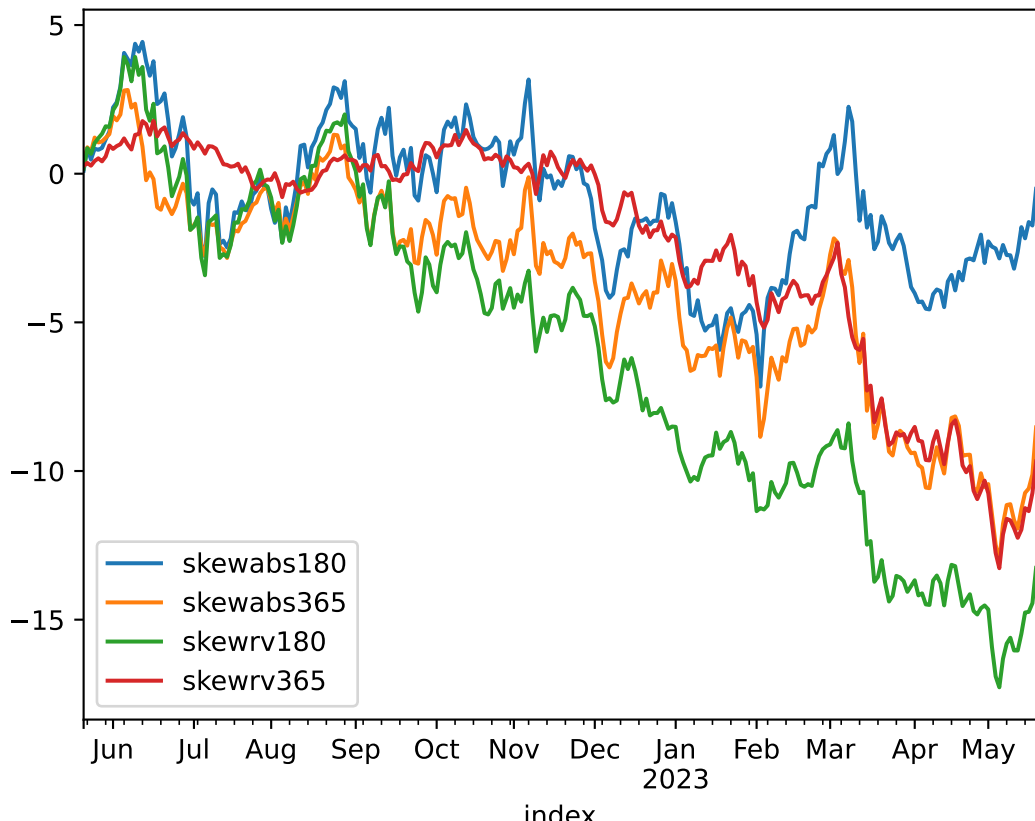
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -0.502, 'skewabs365': -8.401, 'skewrv180': -13.055, 'skewrv365': -9.53}
ann. std {'skewabs180': 11.131, 'skewabs365': 10.159, 'skewrv180': 9.515, 'skewrv365': 6.232}
ann. SR {'skewabs180': -0.05, 'skewabs365': -0.83, 'skewrv180': -1.37, 'skewrv365': -1.53}
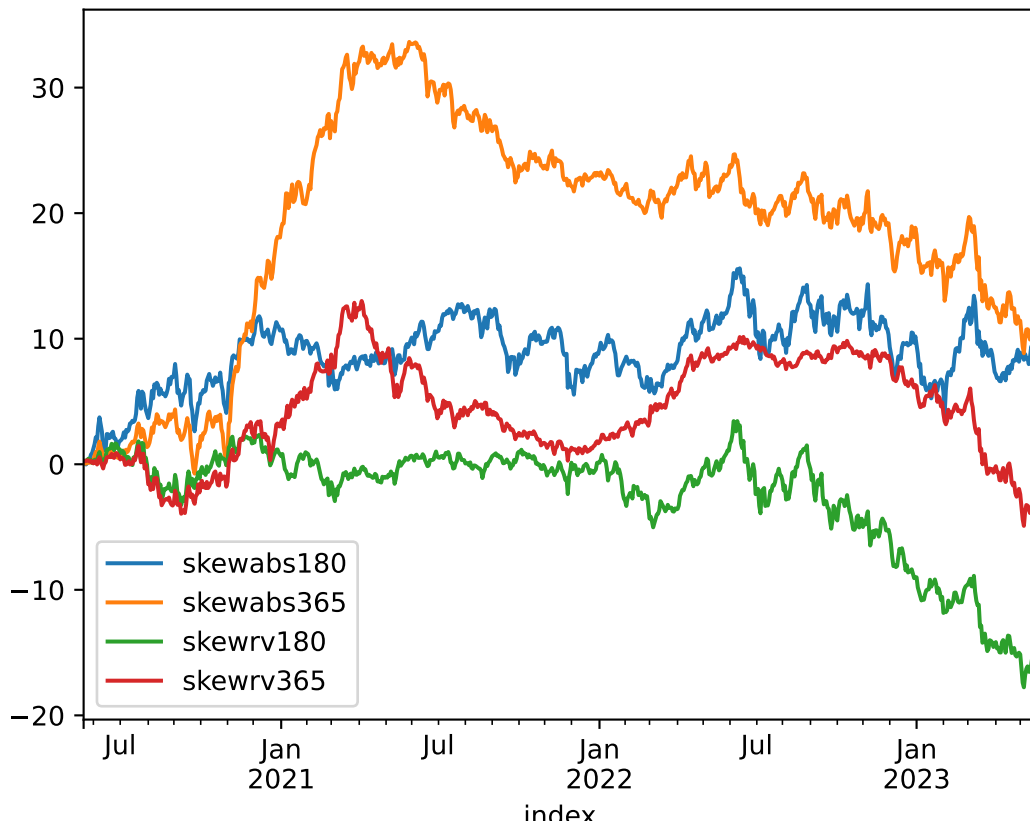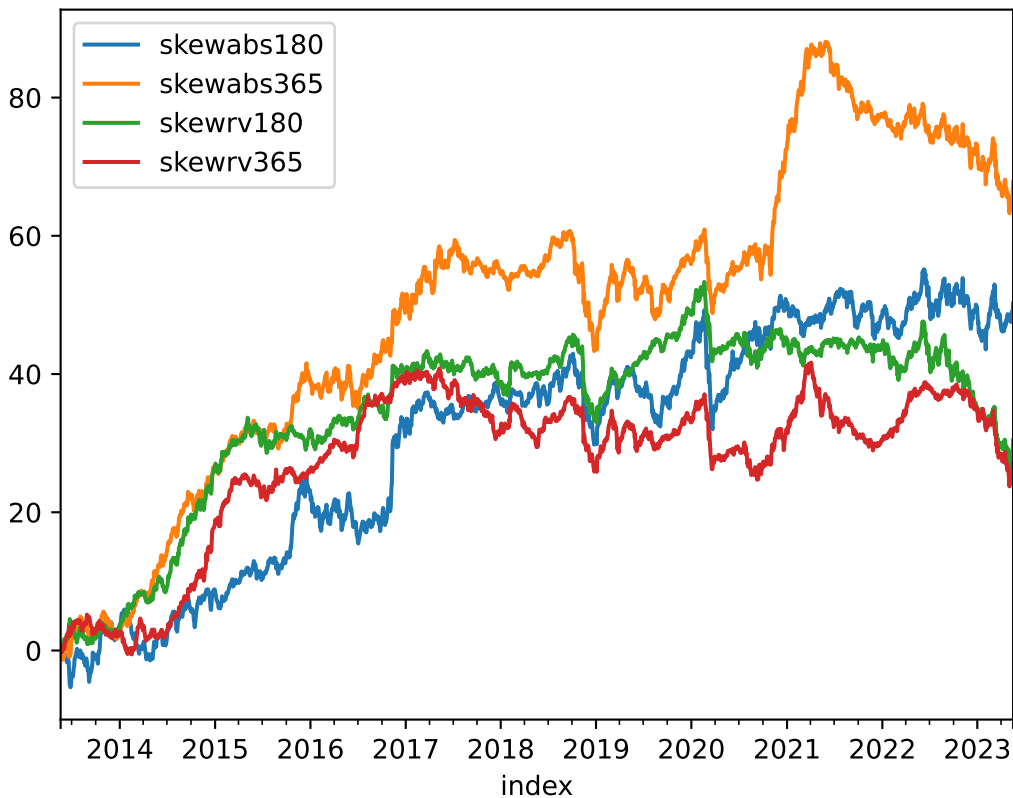
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.49, 'skewabs365': 4.367, 'skewrv180': -4.501, 'skewrv365': -0.431}
ann. std {'skewabs180': 9.153, 'skewabs365': 9.038, 'skewrv180': 7.376, 'skewrv365': 6.496}
ann. SR {'skewabs180': 0.38, 'skewabs365': 0.48, 'skewrv180': -0.61, 'skewrv365': -0.07}
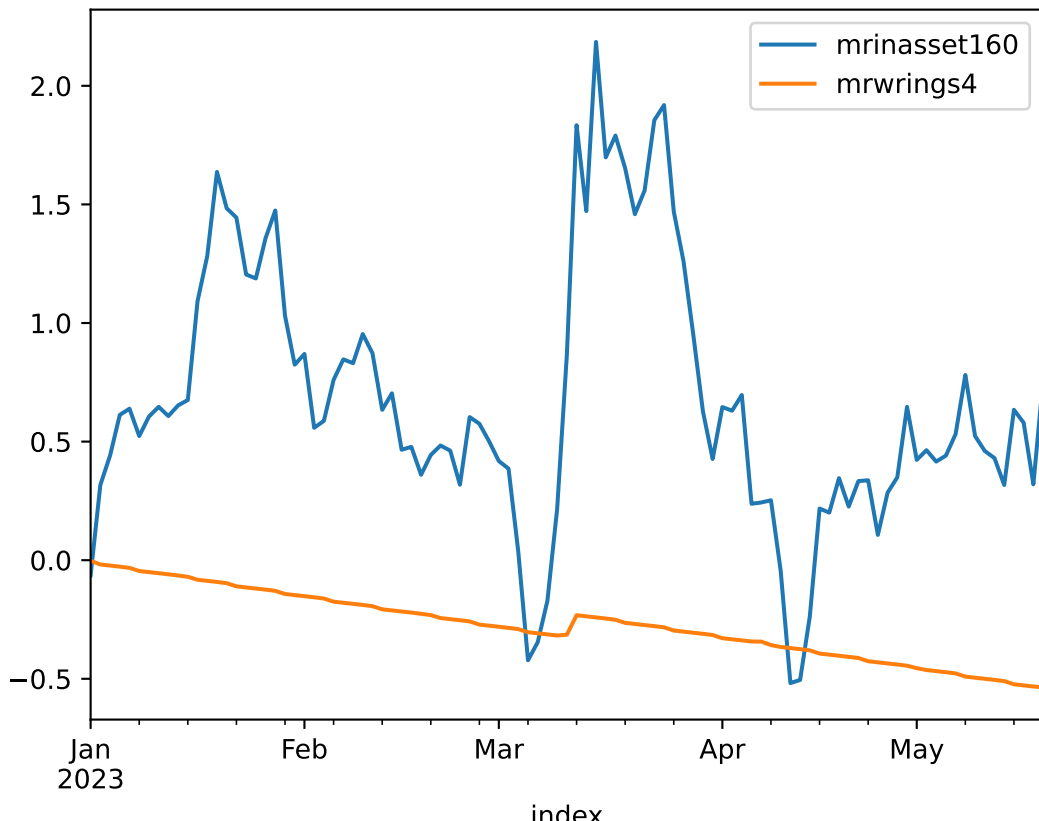
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.926, 'skewabs365': 6.648, 'skewrv180': 2.983, 'skewrv365': 2.682}
ann. std {'skewabs180': 8.034, 'skewabs365': 7.984, 'skewrv180': 6.43, 'skewrv365': 6.091}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.83, 'skewrv180': 0.46, 'skewrv365': 0.44}
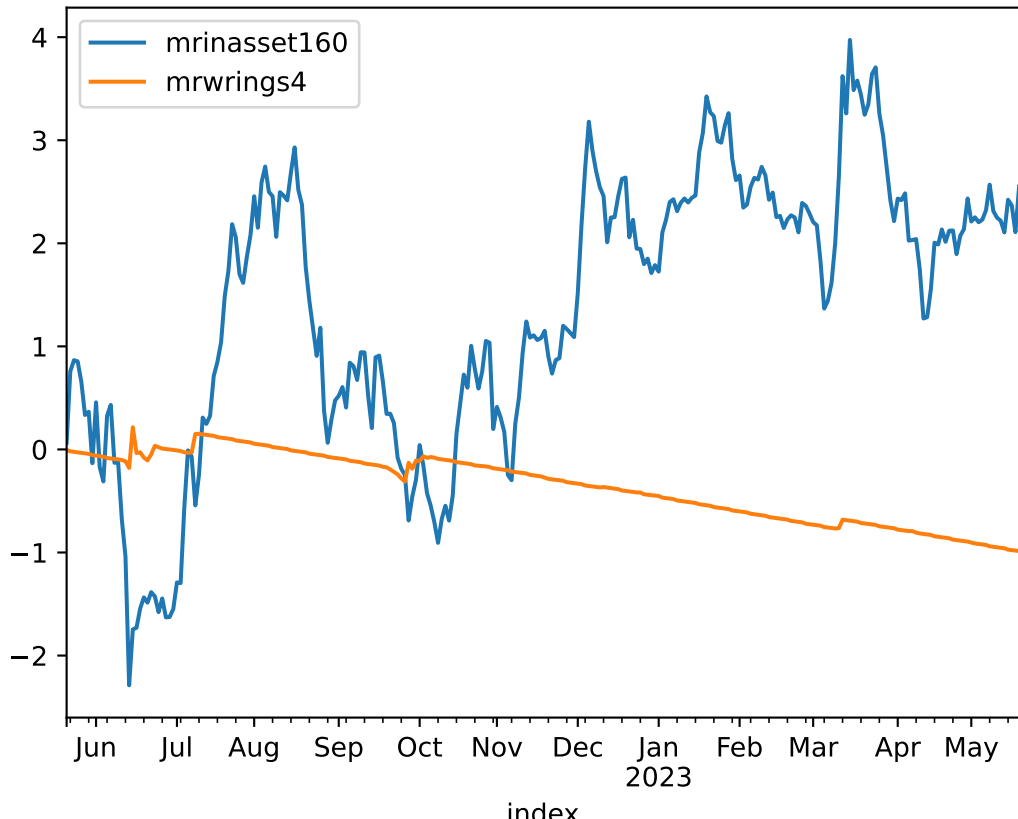
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.912, 'skewabs365': 5.537, 'skewrv180': 4.203, 'skewrv365': 2.339}
ann. std {'skewabs180': 10.099, 'skewabs365': 9.872, 'skewrv180': 8.753, 'skewrv365': 8.128}
ann. SR {'skewabs180': 0.49, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}
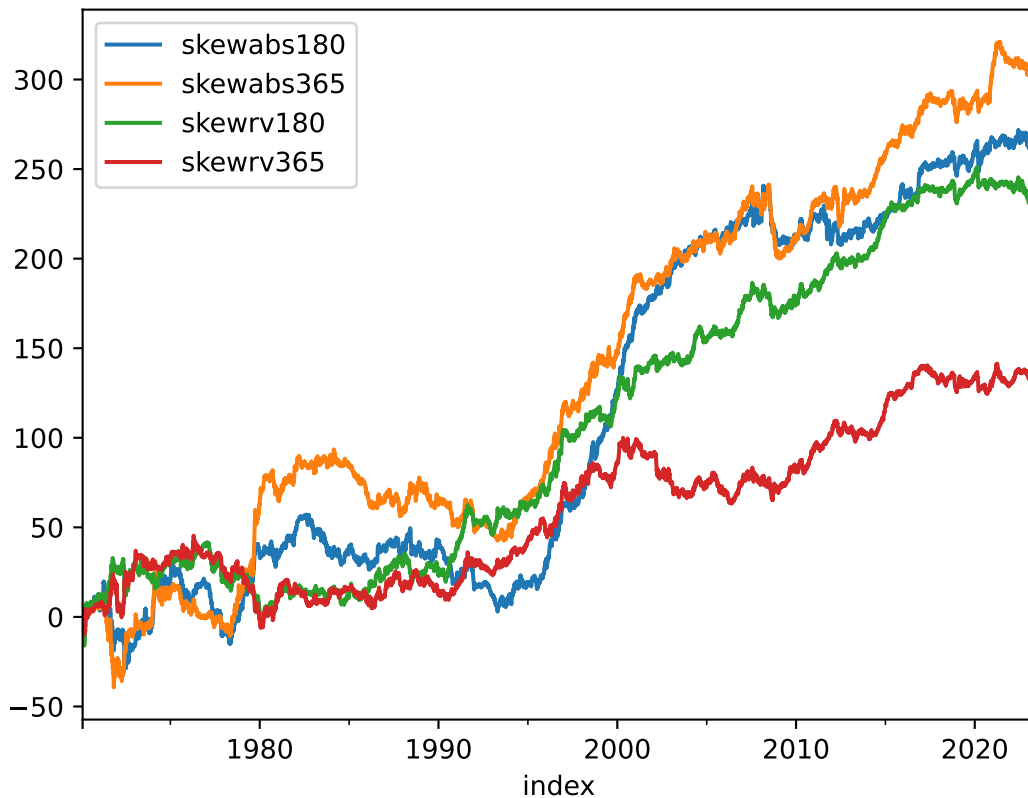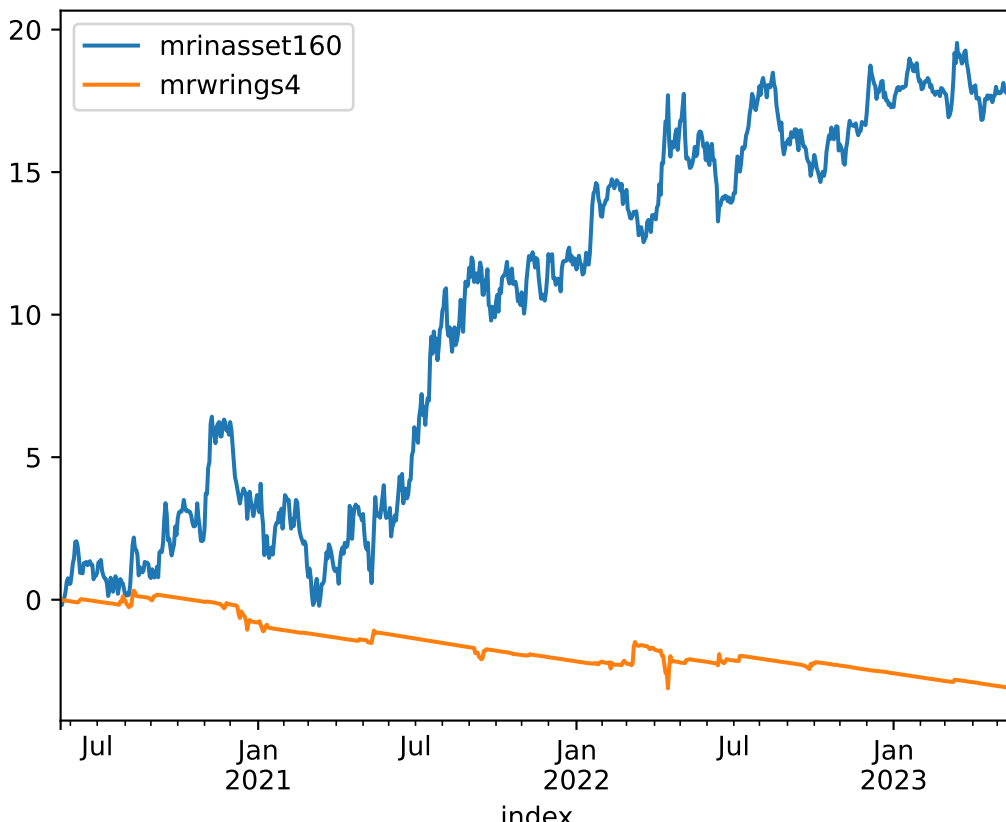
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.967, 'mrwrings4': -1.386}
ann. std {'mrinasset160': 4.086, 'mrwrings4': 0.154}
ann. SR {'mrinasset160': 0.48, 'mrwrings4': -9.02}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 2.51, 'mrwrings4': -0.97}
ann. std {'mrinasset160': 4.802, 'mrwrings4': 0.574}
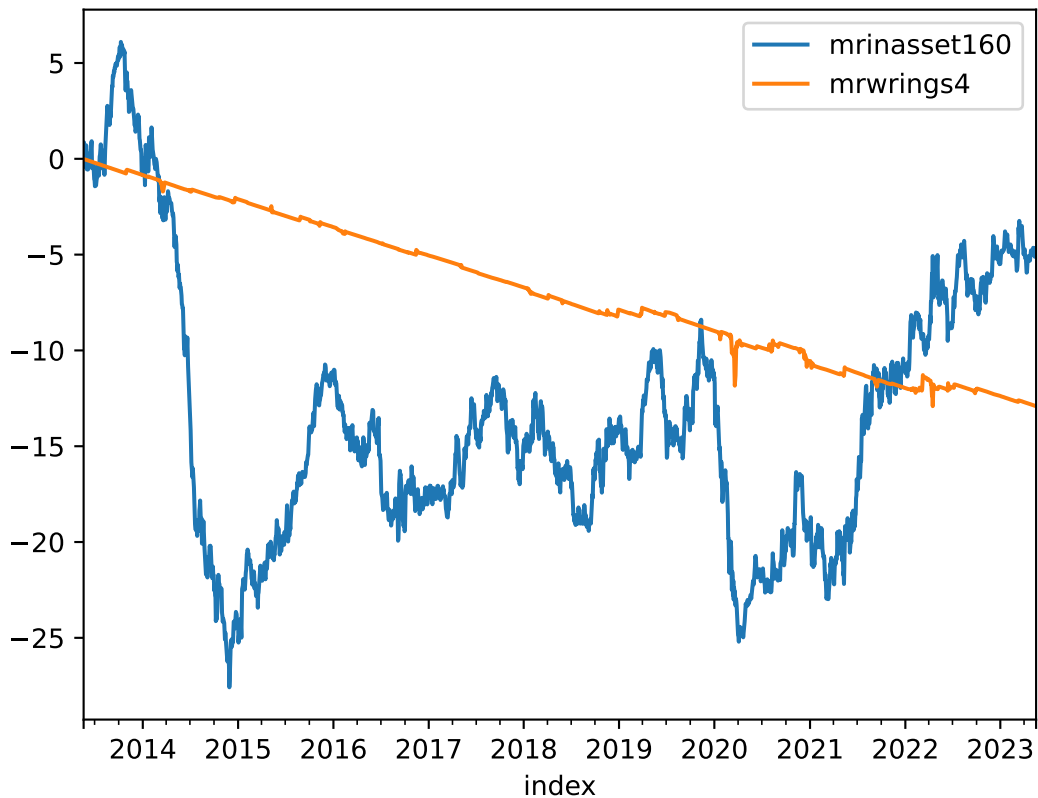ann. SR {'mrinasset160': 0.52, 'mrwrings4': -1.69}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.928, 'mrwrings4': -1.017}
ann. std {'mrinasset160': 6.266, 'mrwrings4': 1.017}
ann. SR {'mrinasset160': 0.95, 'mrwrings4': -1.0}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.458, 'mrwrings4': -1.267}
ann. std {'mrinasset160': 6.188, 'mrwrings4': 0.879}
ann. SR {'mrinasset160': -0.07, 'mrwrings4': -1.44}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.557, 'mrwrings4': -2.177}
ann. std {'mrinasset160': 9.862, 'mrwrings4': 2.087}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.04}