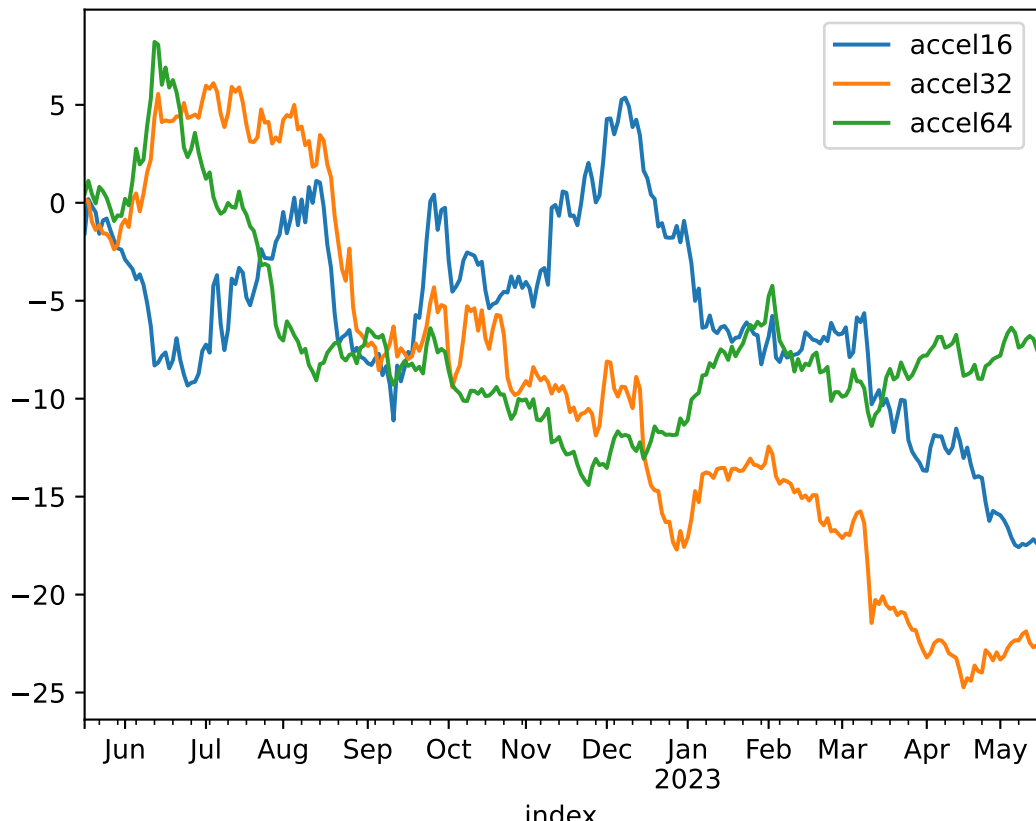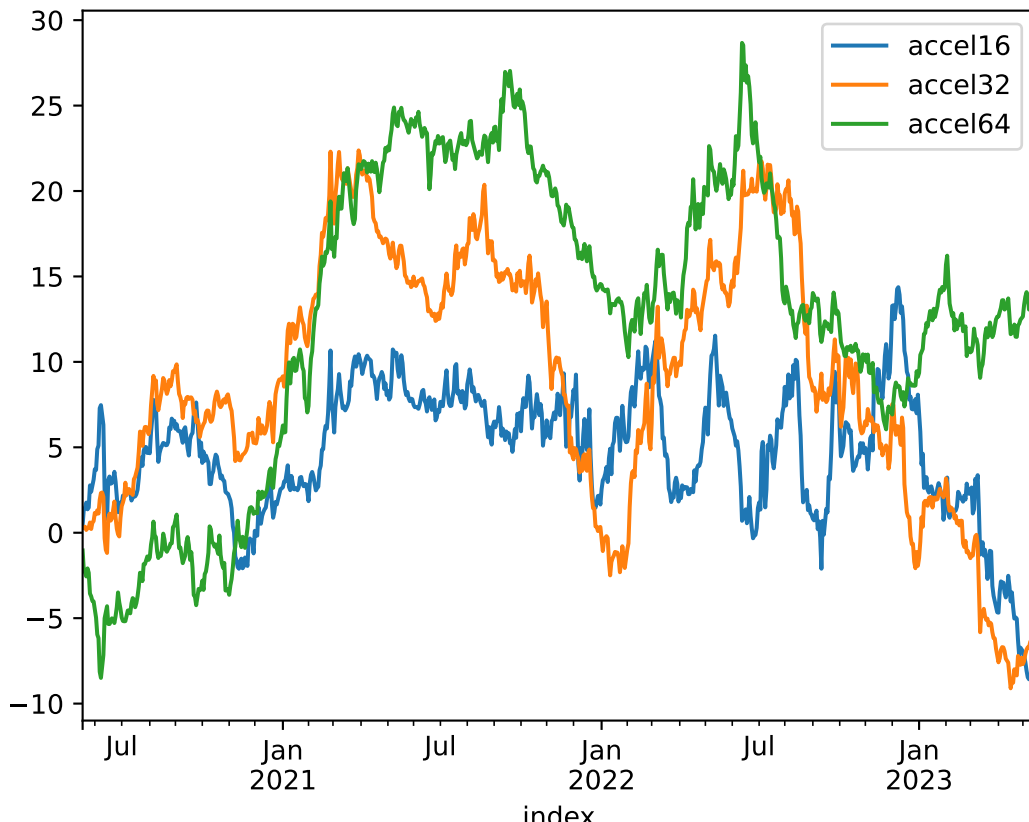Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -43.93, 'accel32': -13.356, 'accel64': 10.208}
ann. std {'accel16': 12.283, 'accel32': 9.652, 'accel64': 9.087}
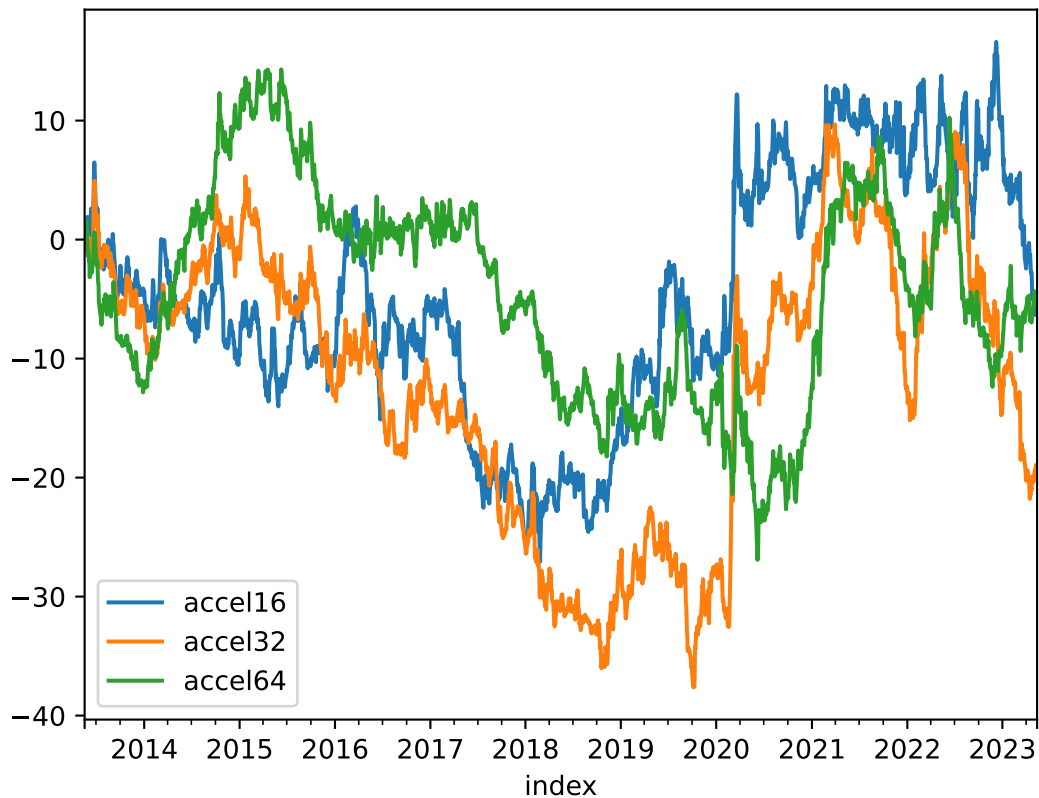ann. SR {'accel16': -3.58, 'accel32': -1.38, 'accel64': 1.12}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -17.129, 'accel32': -22.227, 'accel64': -7.388}
ann. std {'accel16': 15.633, 'accel32': 12.808, 'accel64': 10.26}
ann. SR {'accel16': -1.1, 'accel32': -1.74, 'accel64': -0.72}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -2.751, 'accel32': -2.277, 'accel64': 4.246}
ann. std {'accel16': 13.513, 'accel32': 11.739, 'accel64': 10.458}
ann. SR {'accel16': -0.2, 'accel32': -0.19, 'accel64': 0.41}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.604, 'accel32': -1.928, 'accel64': -0.537}
ann. std {'accel16': 11.692, 'accel32': 10.66, 'accel64': 9.325}
ann. SR {'accel16': -0.05, 'accel32': -0.18, 'accel64': -0.06}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.717, 'accel32': 5.005, 'accel64': 5.137}
ann. std {'accel16': 14.125, 'accel32': 12.449, 'accel64': 12.099}
ann. SR {'accel16': 0.48, 'accel32': 0.4, 'accel64': 0.42}
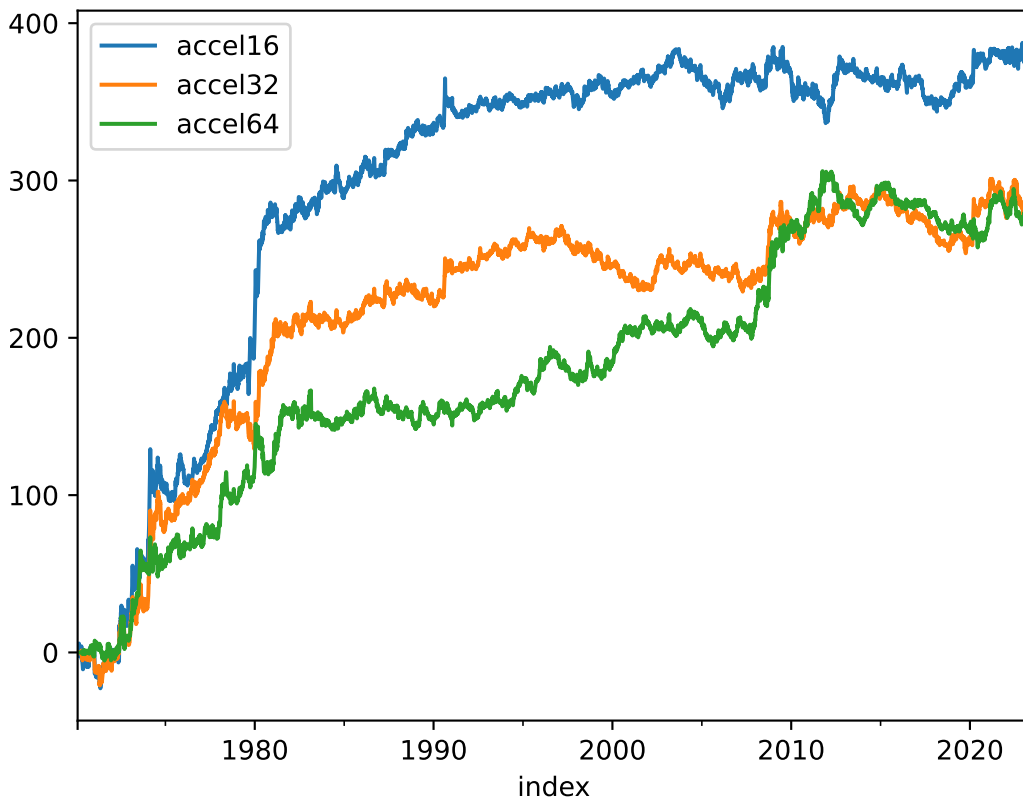
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.162, 'assettrend2': -0.719, 'assettrend32': -1.853, 'assettrend4': -7.206, 'assettrend64': -5.087, 'assettrend8': -4.546}
ann. std {'assettrend16': 2.489, 'assettrend2': 6.288, 'assettrend32': 2.278, 'assettrend4': 3.779, 'assettrend64': 3.362, 'assettrend8': 2.825}
ann. SR {'assettrend16': -1.27, 'assettrend2': -0.11, 'assettrend32': -0.81, 'assettrend4': -1.91, 'assettrend64': -1.51, 'assettrend8': -1.61}
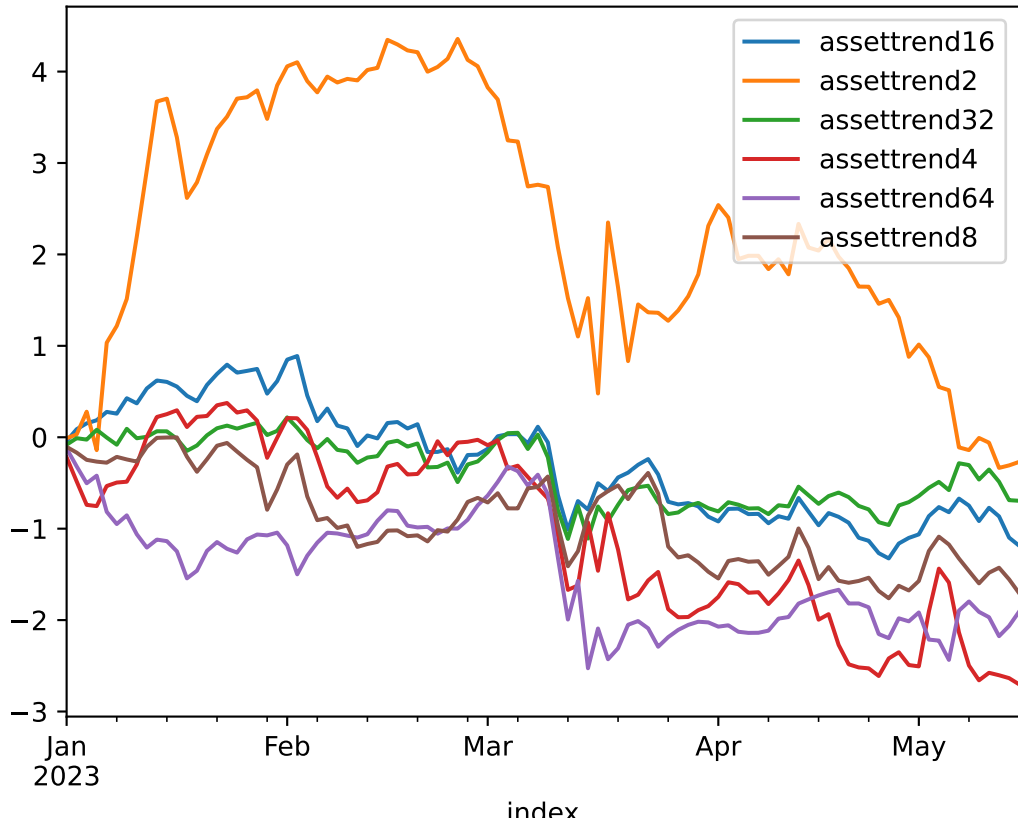
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -3.172, 'assettrend2': -1.079, 'assettrend32': -2.706, 'assettrend4': -3.112, 'assettrend64': -4.041, 'assettrend8': -3.662}
ann. std {'assettrend16': 2.233, 'assettrend2': 6.123, 'assettrend32': 2.473, 'assettrend4': 3.928, 'assettrend64': 3.12, 'assettrend8': 2.643}
ann. SR {'assettrend16': -1.42, 'assettrend2': -0.18, 'assettrend32': -1.09, 'assettrend4': -0.79, 'assettrend64': -1.3, 'assettrend8': -1.39}
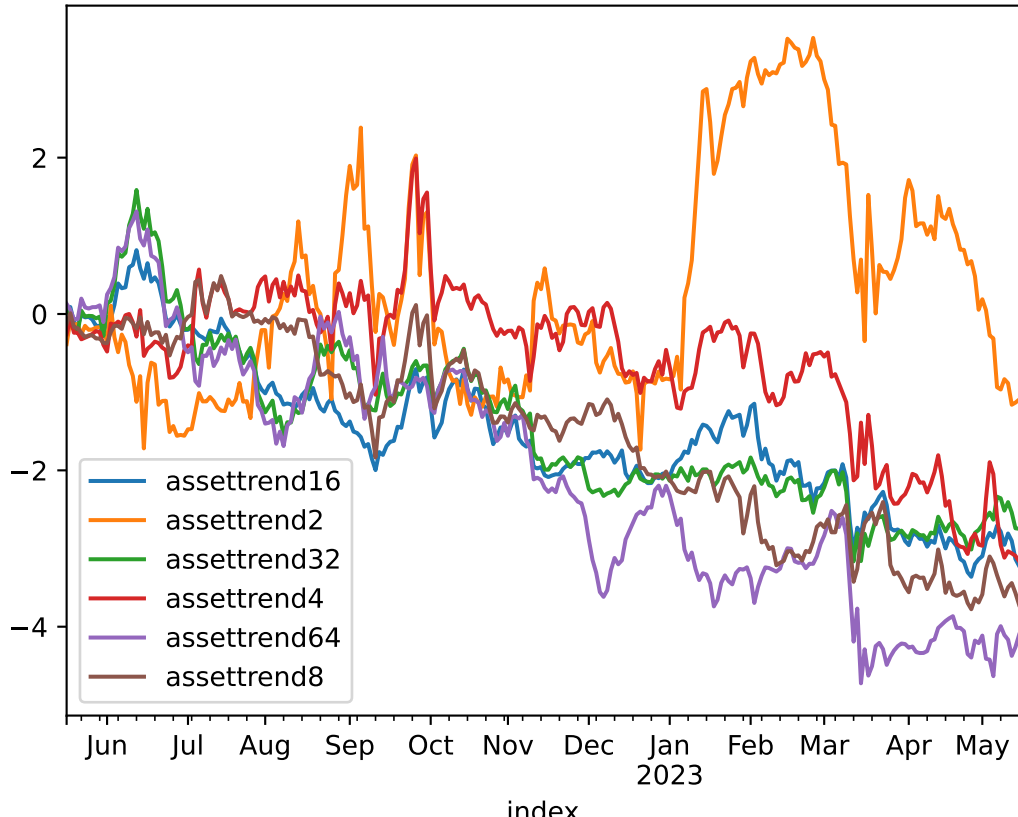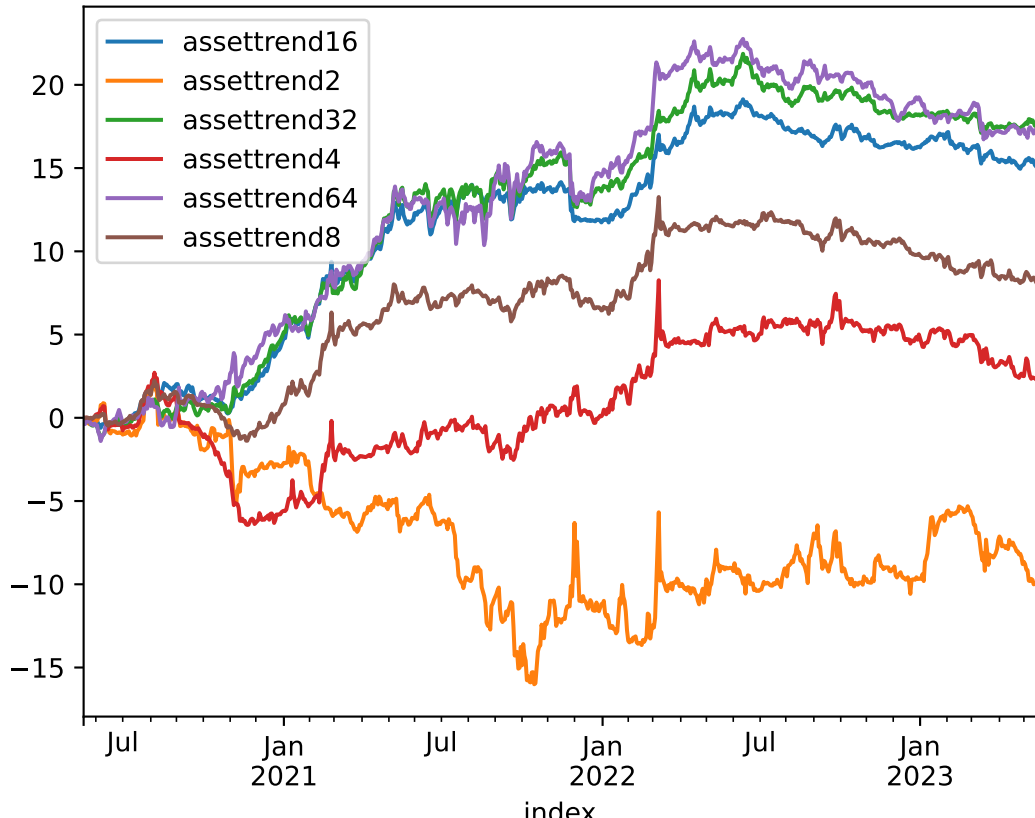
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.948, 'assettrend2': -3.257, 'assettrend32': 5.747, 'assettrend4': 0.755, 'assettrend64': 5.685, 'assettrend8': 2.671}
ann. std {'assettrend16': 3.416, 'assettrend2': 7.816, 'assettrend32': 4.128, 'assettrend4': 4.983, 'assettrend64': 5.016, 'assettrend8': 3.532}
ann. SR {'assettrend16': 1.45, 'assettrend2': -0.42, 'assettrend32': 1.39, 'assettrend4': 0.15, 'assettrend64': 1.13, 'assettrend8': 0.76}
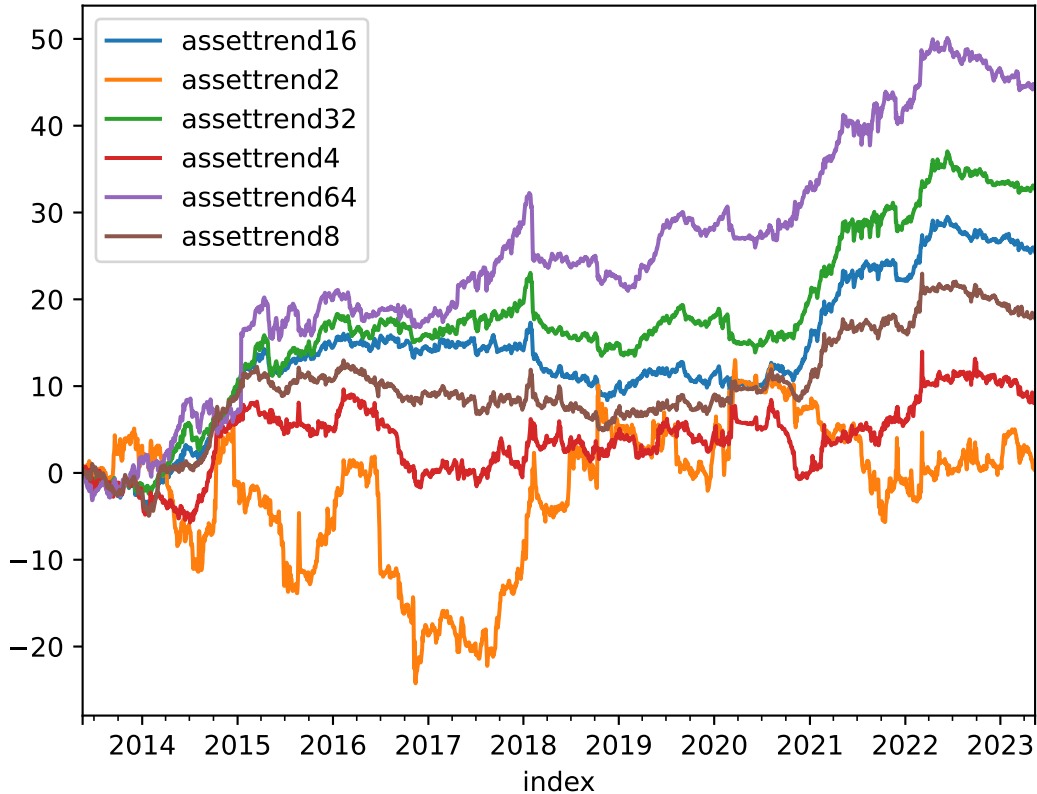
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.502, 'assettrend2': 0.039, 'assettrend32': 3.213, 'assettrend4': 0.787, 'assettrend64': 4.389, 'assettrend8': 1.752}
ann. std {'assettrend16': 3.149, 'assettrend2': 9.769, 'assettrend32': 3.587, 'assettrend4': 4.976, 'assettrend64': 5.192, 'assettrend8': 3.45}
ann. SR {'assettrend16': 0.79, 'assettrend2': 0.0, 'assettrend32': 0.9, 'assettrend4': 0.16, 'assettrend64': 0.85, 'assettrend8': 0.51}
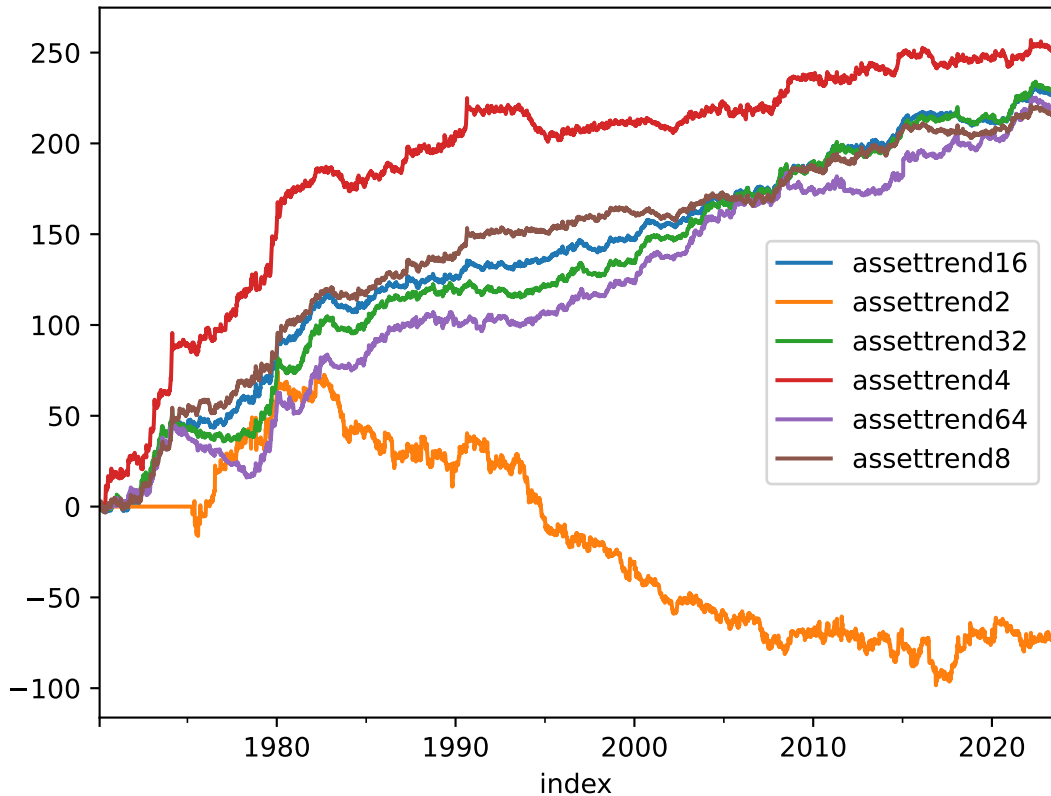
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.177, 'assettrend2': -1.359, 'assettrend32': 4.23, 'assettrend4': 4.623, 'assettrend64': 4.048, 'assettrend8': 3.977}
ann. std {'assettrend16': 4.302, 'assettrend2': 10.255, 'assettrend32': 4.493, 'assettrend4': 6.545, 'assettrend64': 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}
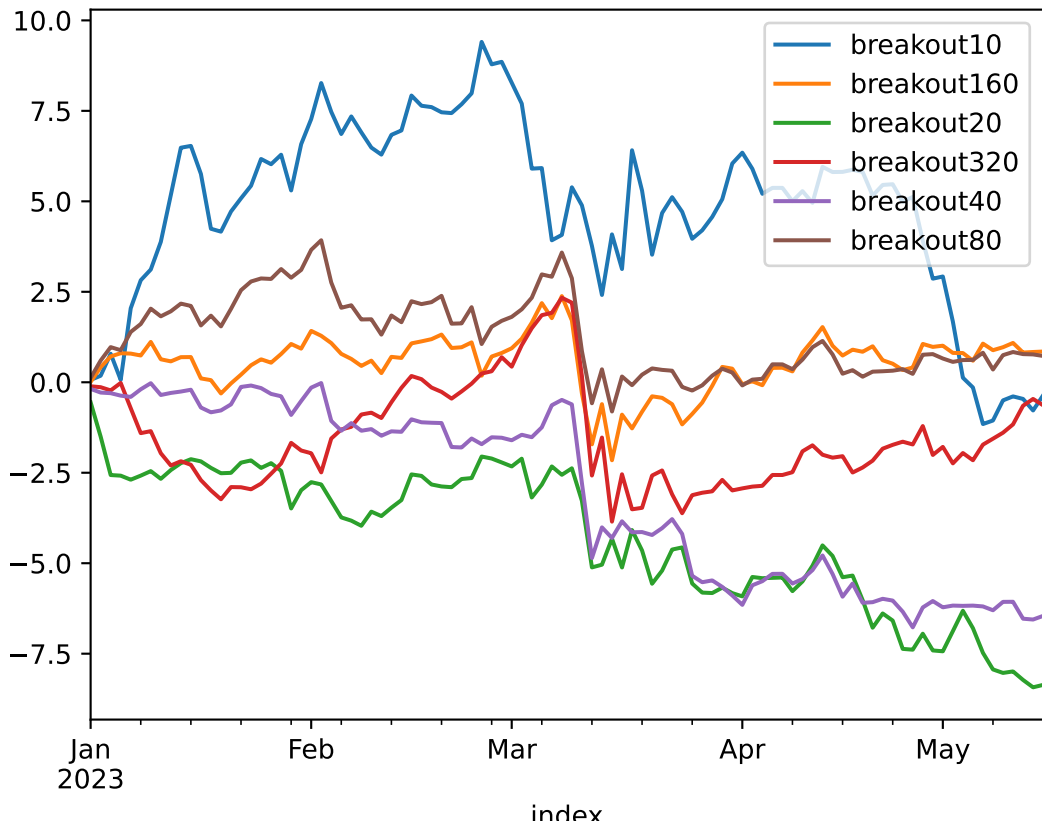
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': -0.966, 'breakout160': 2.265, 'breakout20': -22.3, 'breakout320': -1.694, 'breakout40': -17.216, 'breakout80': 1.94}
ann. std {'breakout10': 13.719, 'breakout160': 7.452, 'breakout20': 7.579, 'breakout320': 9.193, 'breakout40': 6.974, 'breakout80': 7.461}
ann. SR {'breakout10': -0.07, 'breakout160': 0.3, 'breakout20': -2.94, 'breakout320': -0.18, 'breakout40': -2.47, 'breakout80': 0.26}
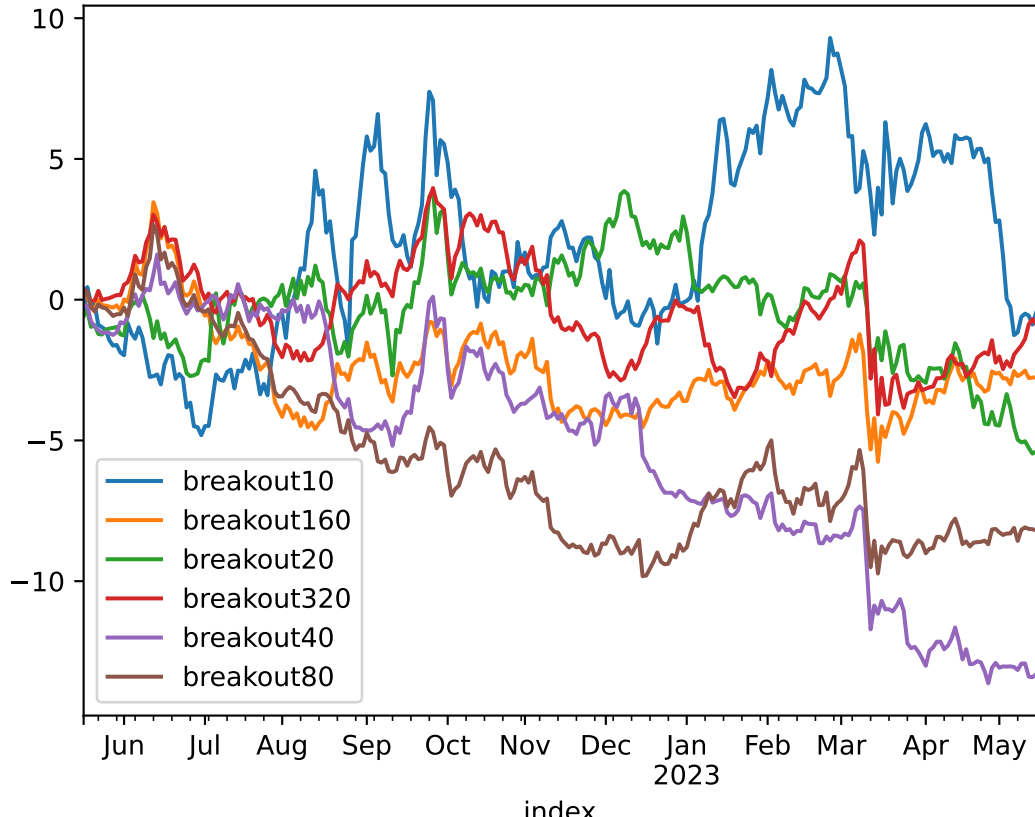
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': -0.461, 'breakout160': -2.713, 'breakout20': -5.319, 'breakout320': -0.851, 'breakout40': -13.107, 'breakout80': -8.069}
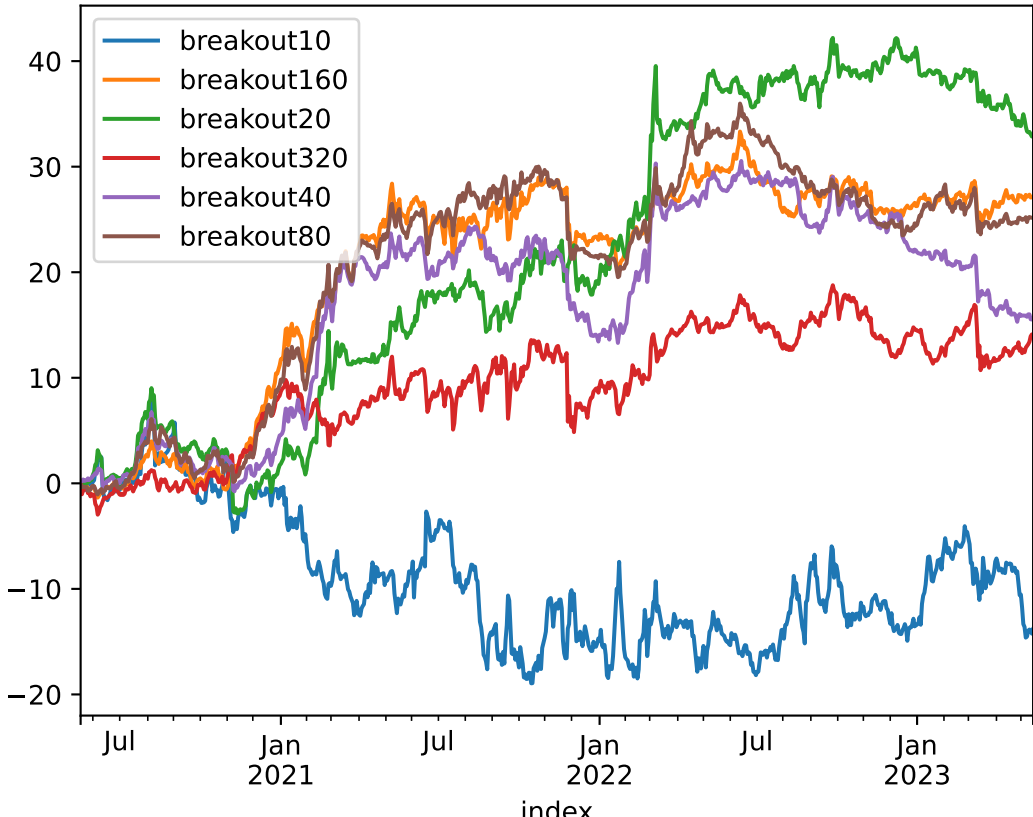ann. std {'breakout10': 13.191, 'breakout160': 6.875, 'breakout20': 8.382, 'breakout320': 7.542, 'breakout40': 7.08, 'breakout80': 6.488}
ann. SR {'breakout10': -0.03, 'breakout160': -0.39, 'breakout20': -0.63, 'breakout320': -0.11, 'breakout40': -1.85, 'breakout80': -1.24}
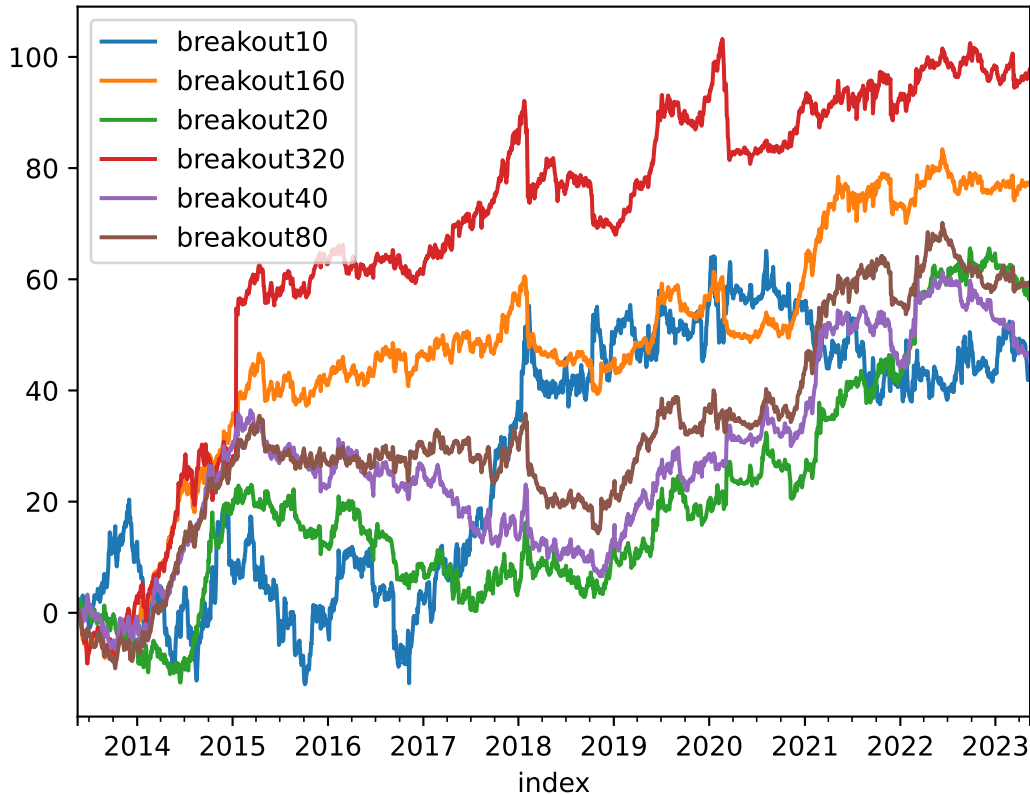
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -4.532, 'breakout160': 8.886, 'breakout20': 10.792, 'breakout320': 4.568, 'breakout40': 5.12, 'breakout80': 8.235}
ann. std {'breakout10': 15.094, 'breakout160': 9.187, 'breakout20': 11.077, 'breakout320': 9.921, 'breakout40': 9.486, 'breakout80': 8.913}
ann. SR {'breakout10': -0.3, 'breakout160': 0.97, 'breakout20': 0.97, 'breakout320': 0.46, 'breakout40': 0.54, 'breakout80': 0.92}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 4.188, 'breakout160': 7.578, 'breakout20': 5.528, 'breakout320': 9.59, 'breakout40': 4.552, 'breakout80': 5.824}
ann. std {'breakout10': 17.803, 'breakout160': 8.858, 'breakout20': 11.072, 'breakout320': 13.085, 'breakout40': 9.358, 'breakout80': 8.711}
ann. SR {'breakout10': 0.24, 'breakout160': 0.86, 'breakout20': 0.5, 'breakout320': 0.73, 'breakout40': 0.49, 'breakout80': 0.67}
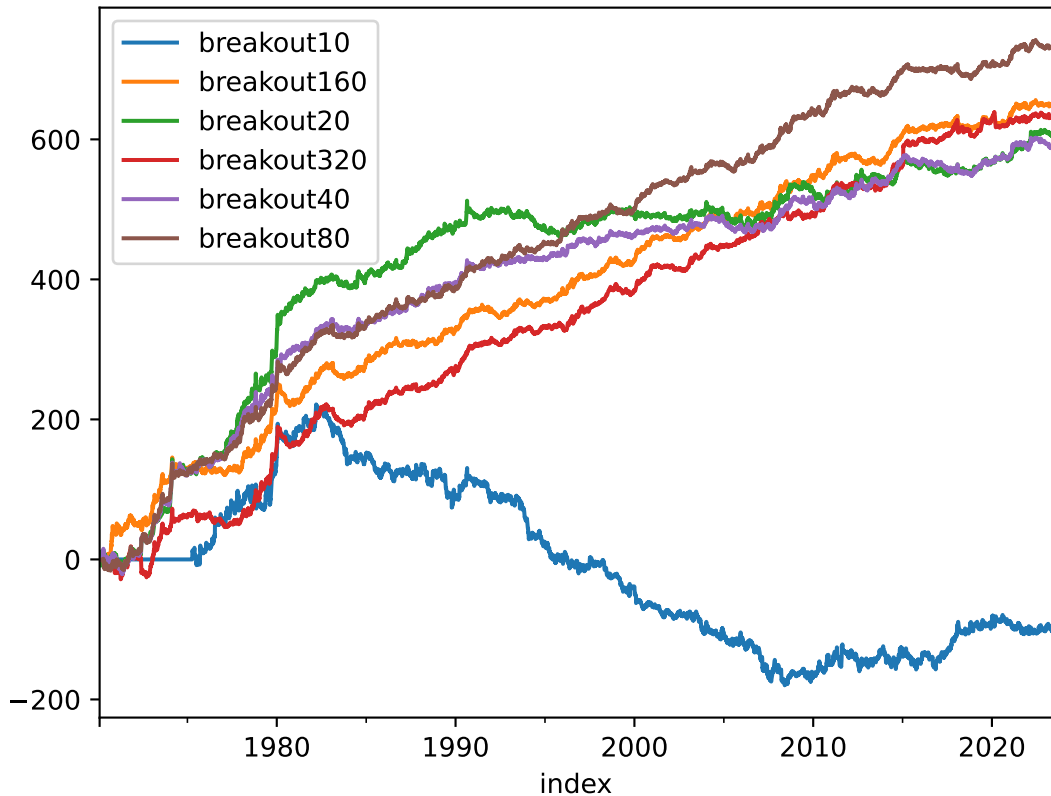
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -1.874, 'breakout160': 11.971, 'breakout20': 11.13, 'breakout320': 11.666, 'breakout40': 10.823, 'breakout80': 13.467}
ann. std {'breakout10': 21.311, 'breakout160': 11.524, 'breakout20': 14.884, 'breakout320': 12.11, 'breakout40': 12.106, 'breakout80': 11.712}
ann. SR {'breakout10': -0.09, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.89, 'breakout80': 1.15}
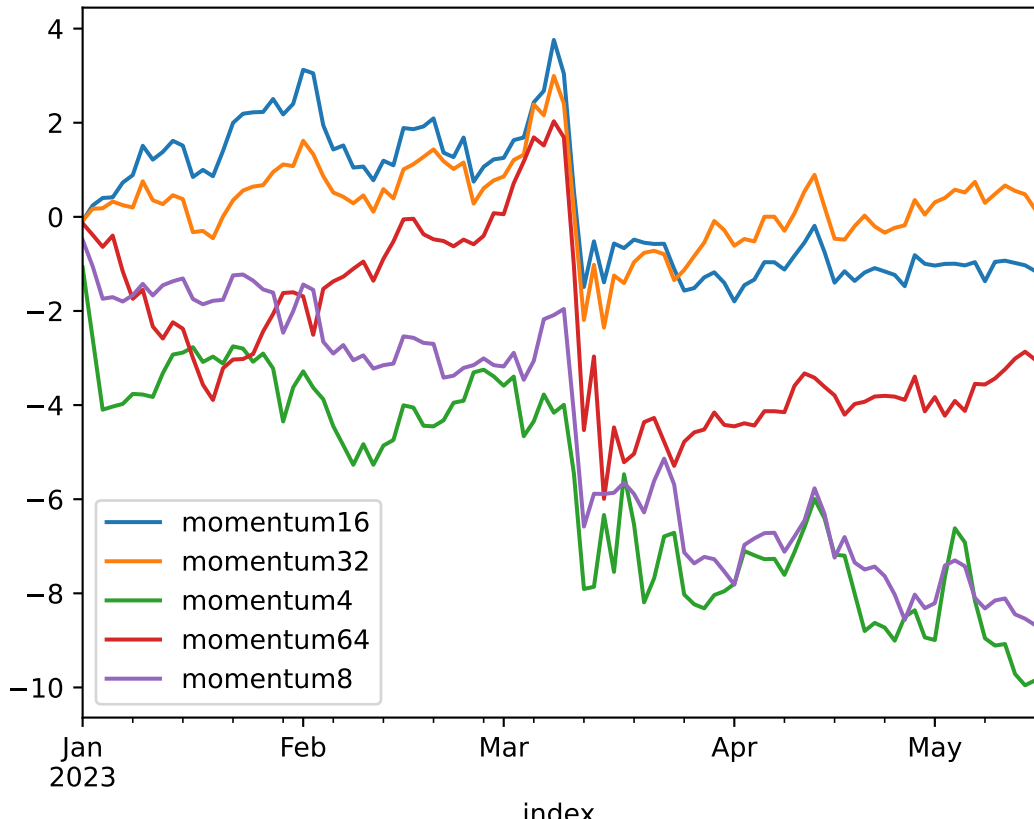
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -3.068, 'momentum32': 0.427, 'momentum4': -26.265, 'momentum64': -8.088, 'momentum8': -23.13}
ann. std {'momentum16': 8.291, 'momentum32': 8.317, 'momentum4': 11.073, 'momentum64': 11.141, 'momentum8': 8.419}
ann. SR {'momentum16': -0.37, 'momentum32': 0.05, 'momentum4': -2.37, 'momentum64': -0.73, 'momentum8': -2.75}
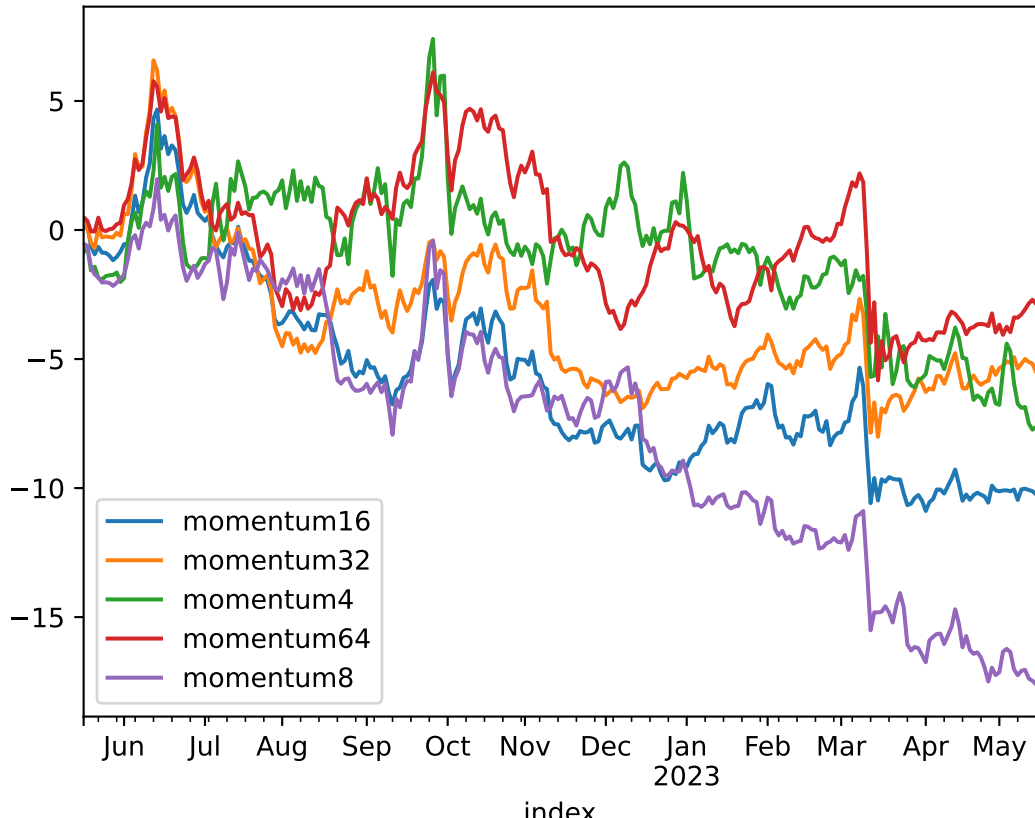
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -10.085, 'momentum32': -5.419, 'momentum4': -7.514, 'momentum64': -2.825, 'momentum8': -17.333}
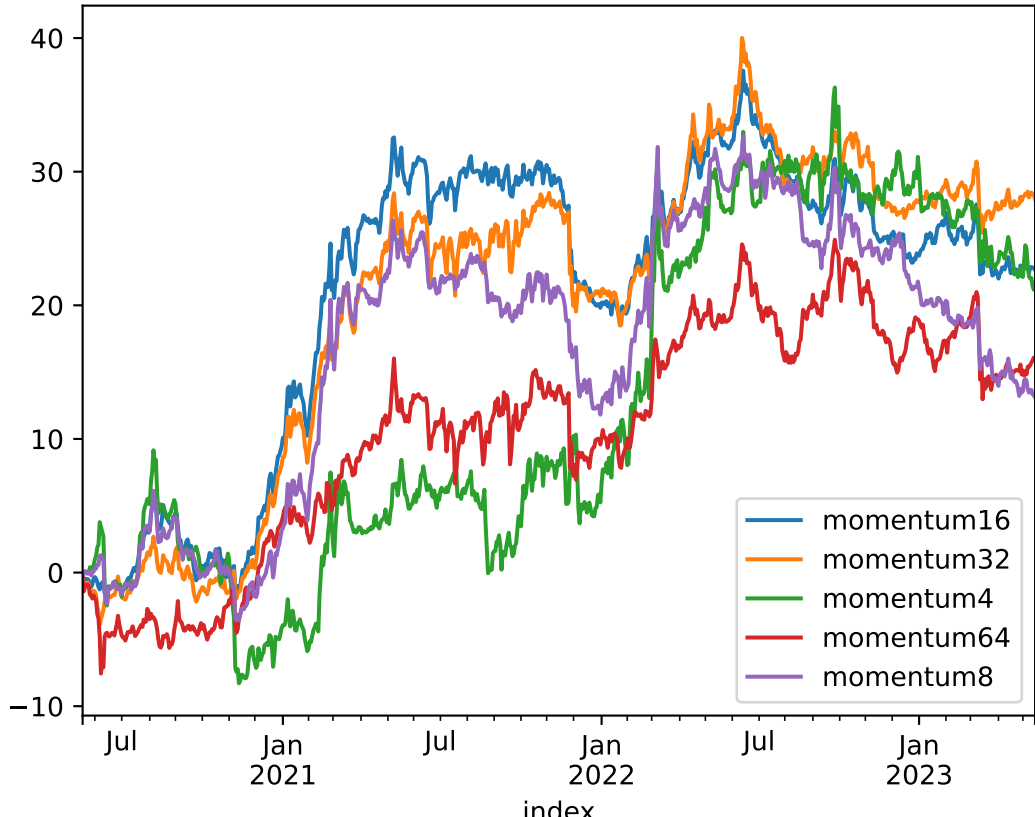ann. std {'momentum16': 8.482, 'momentum32': 8.804, 'momentum4': 13.194, 'momentum64': 10.14, 'momentum8': 9.703}
ann. SR {'momentum16': -1.19, 'momentum32': -0.62, 'momentum4': -0.57, 'momentum64': -0.28, 'momentum8': -1.79}
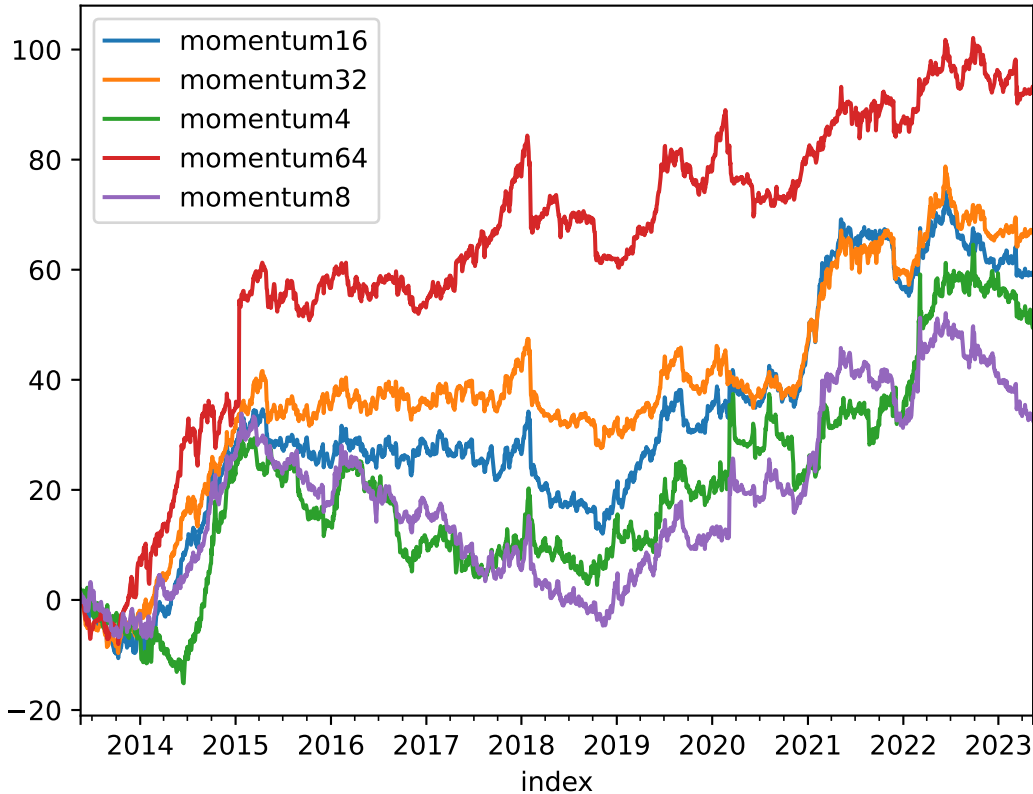
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 7.423, 'momentum32': 9.156, 'momentum4': 6.969, 'momentum64': 5.221, 'momentum8': 4.297}
ann. std {'momentum16': 10.122, 'momentum32': 10.376, 'momentum4': 14.696, 'momentum64': 10.83, 'momentum8': 11.44}
ann. SR {'momentum16': 0.73, 'momentum32': 0.88, 'momentum4': 0.47, 'momentum64': 0.48, 'momentum8': 0.38}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 5.817, 'momentum32': 6.548, 'momentum4': 4.864, 'momentum64': 9.146, 'momentum8': 3.196}
ann. std {'momentum16': 9.633, 'momentum32': 9.26, 'momentum4': 13.685, 'momentum64': 11.872, 'momentum8': 10.843}
ann. SR {'momentum16': 0.6, 'momentum32': 0.71, 'momentum4': 0.36, 'momentum64': 0.77, 'momentum8': 0.29}
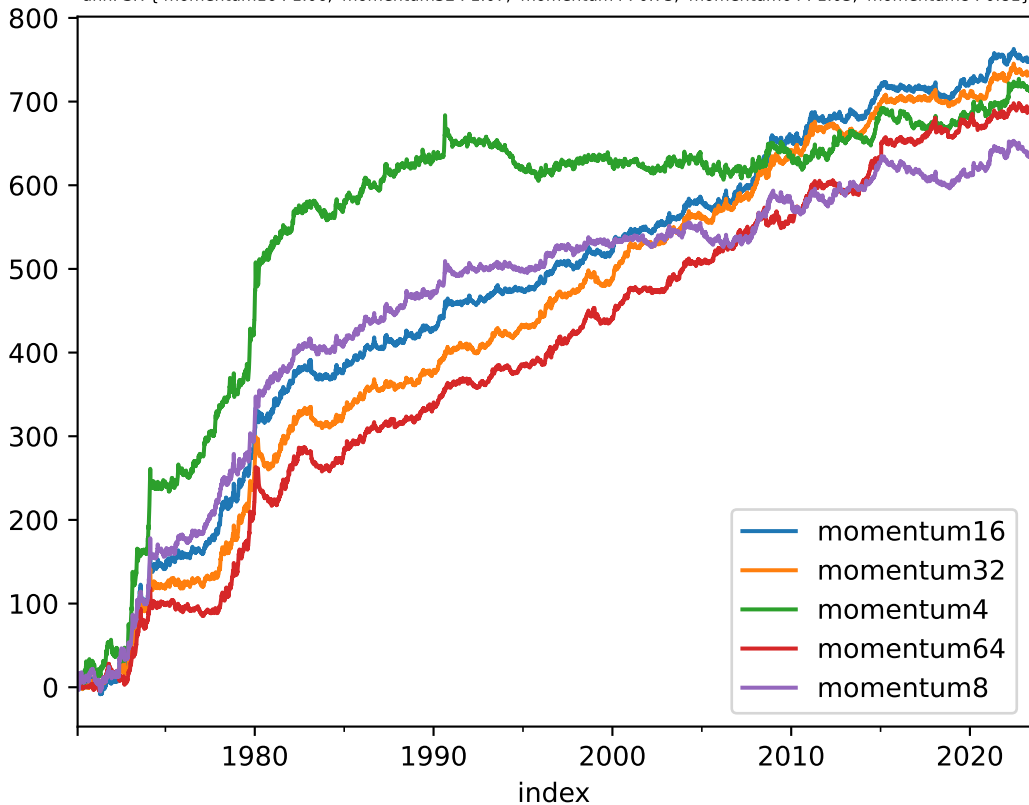
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.777, 'momentum32': 13.507, 'momentum4': 13.116, 'momentum64': 12.697, 'momentum8': 11.669}
ann. std {'momentum16': 13.04, 'momentum32': 12.604, 'momentum4': 17.887, 'momentum64': 12.326, 'momentum8': 14.325}
ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.73, 'momentum64': 1.03, 'momentum8': 0.81}
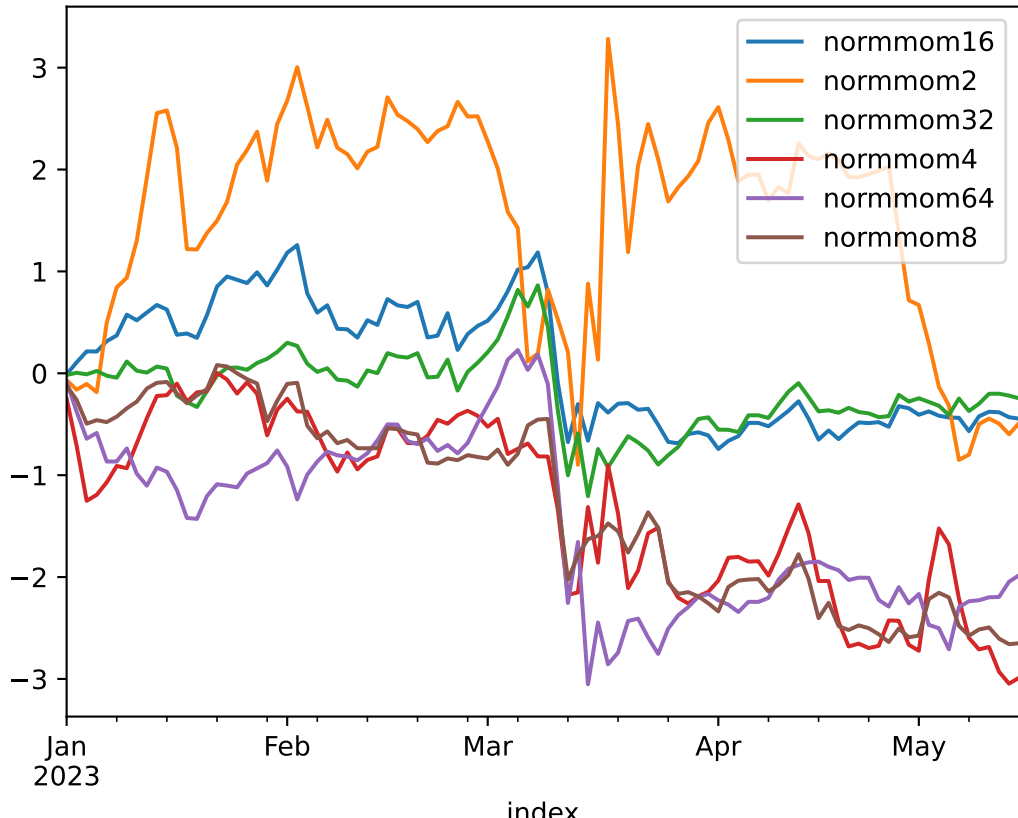
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -1.188, 'normmom2': -1.302, 'normmom32': -0.655, 'normmom4': -7.968, 'normmom64': -5.286, 'normmom8': -7.066}
ann. std {'normmom16': 2.974, 'normmom2': 8.681, 'normmom32': 2.923, 'normmom4': 4.605, 'normmom64': 4.396, 'normmom8': 2.993}
ann. SR {'normmom16': -0.4, 'normmom2': -0.15, 'normmom32': -0.22, 'normmom4': -1.73, 'normmom64': -1.2, 'normmom8': -2.36}
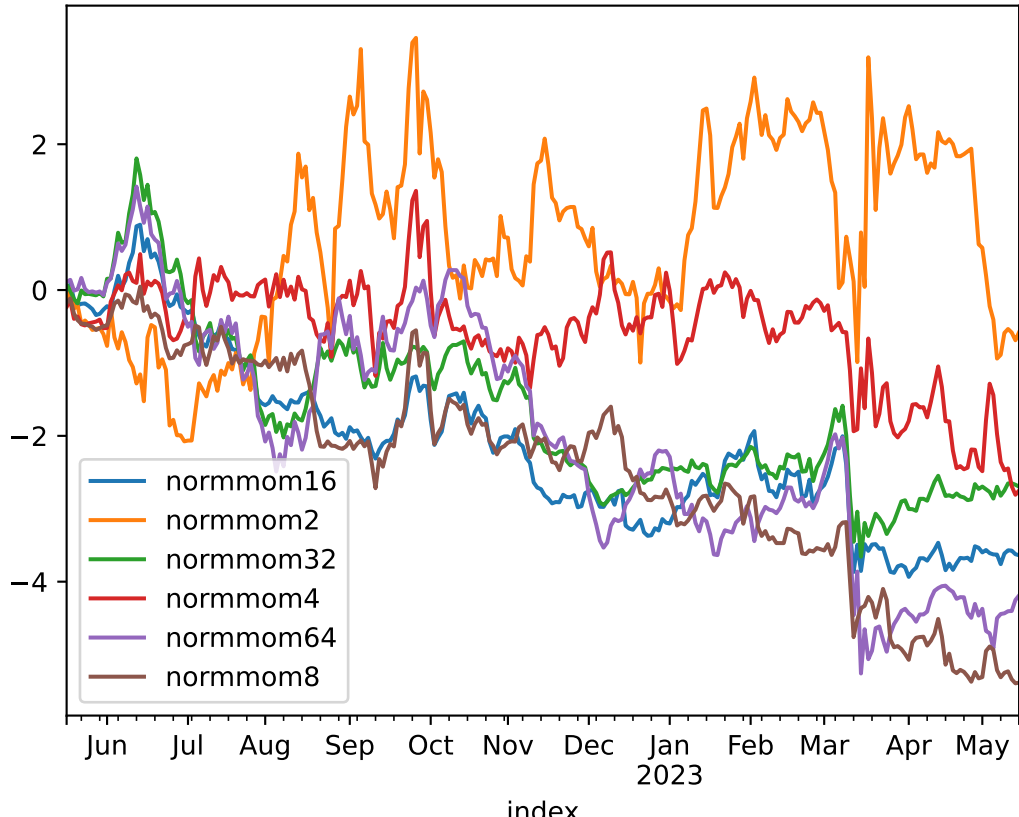
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -3.582, 'normmom2': -0.569, 'normmom32': -2.655, 'normmom4': -2.707, 'normmom64': -4.124, 'normmom8': -5.302}
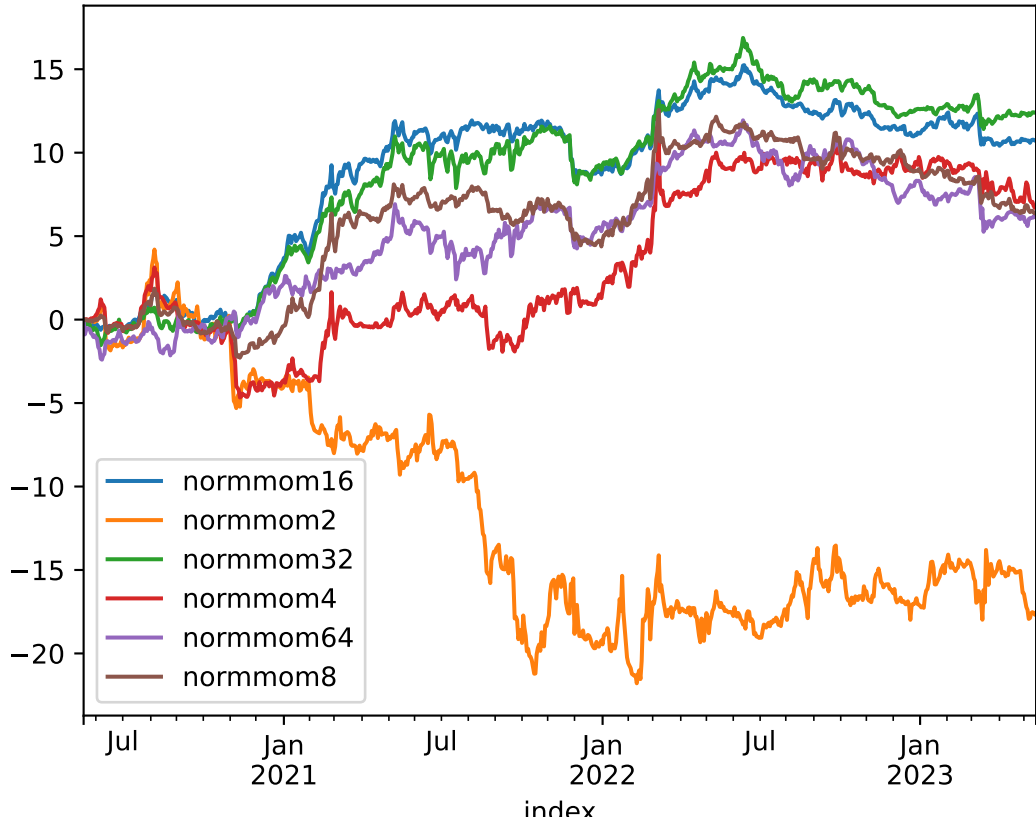ann. std {'normmom16': 2.523, 'normmom2': 7.431, 'normmom32': 2.82, 'normmom4': 4.334, 'normmom64': 3.819, 'normmom8': 2.88}
ann. SR {'normmom16': -1.42, 'normmom2': -0.08, 'normmom32': -0.94, 'normmom4': -0.62, 'normmom64': -1.08, 'normmom8': -1.84}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.511, 'normmom2': -5.759, 'normmom32': 4.056, 'normmom4': 2.214, 'normmom64': 2.075, 'normmom8': 2.087}
ann. std {'normmom16': 3.507, 'normmom2': 8.643, 'normmom32': 3.878, 'normmom4': 5.413, 'normmom64': 4.282, 'normmom8': 3.94}
ann. SR {'normmom16': 1.0, 'normmom2': -0.67, 'normmom32': 1.05, 'normmom4': 0.41, 'normmom64': 0.48, 'normmom8': 0.53}
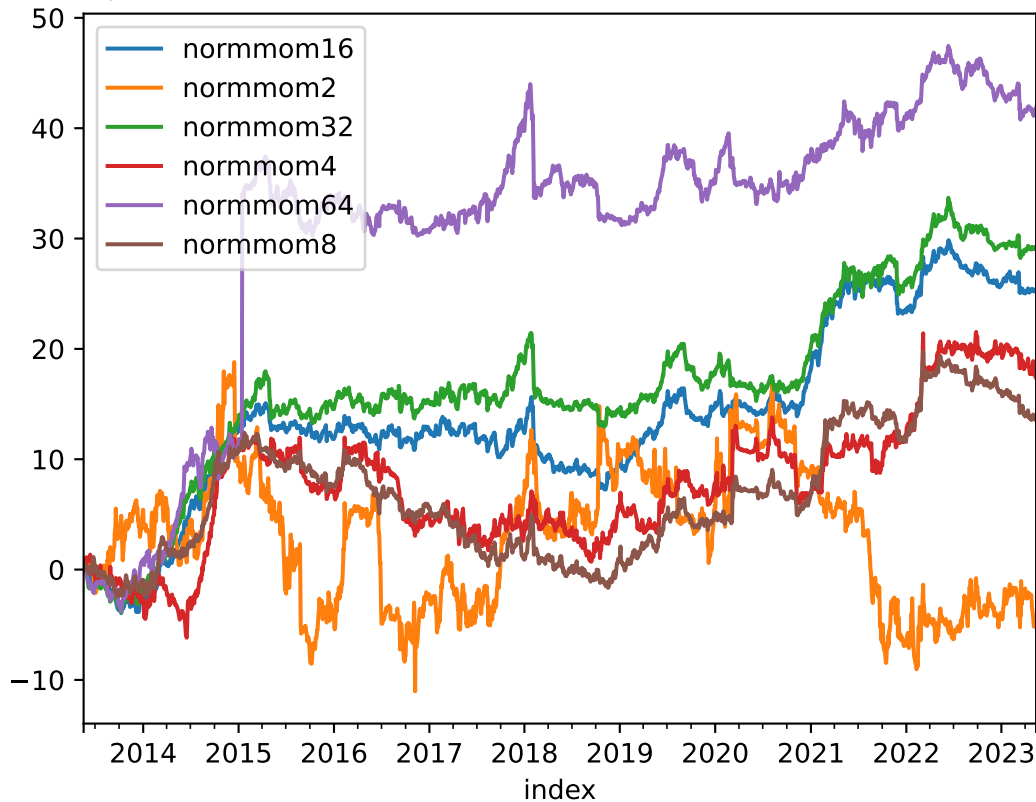
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.486, 'normmom2': -0.473, 'normmom32': 2.866, 'normmom4': 1.711, 'normmom64': 4.11, 'normmom8': 1.331}
ann. std {'normmom16': 3.457, 'normmom2': 10.314, 'normmom32': 3.617, 'normmom4': 5.451, 'normmom64': 8.274, 'normmom8': 3.877}
ann. SR {'normmom16': 0.72, 'normmom2': -0.05, 'normmom32': 0.79, 'normmom4': 0.31, 'normmom64': 0.5, 'normmom8': 0.34}
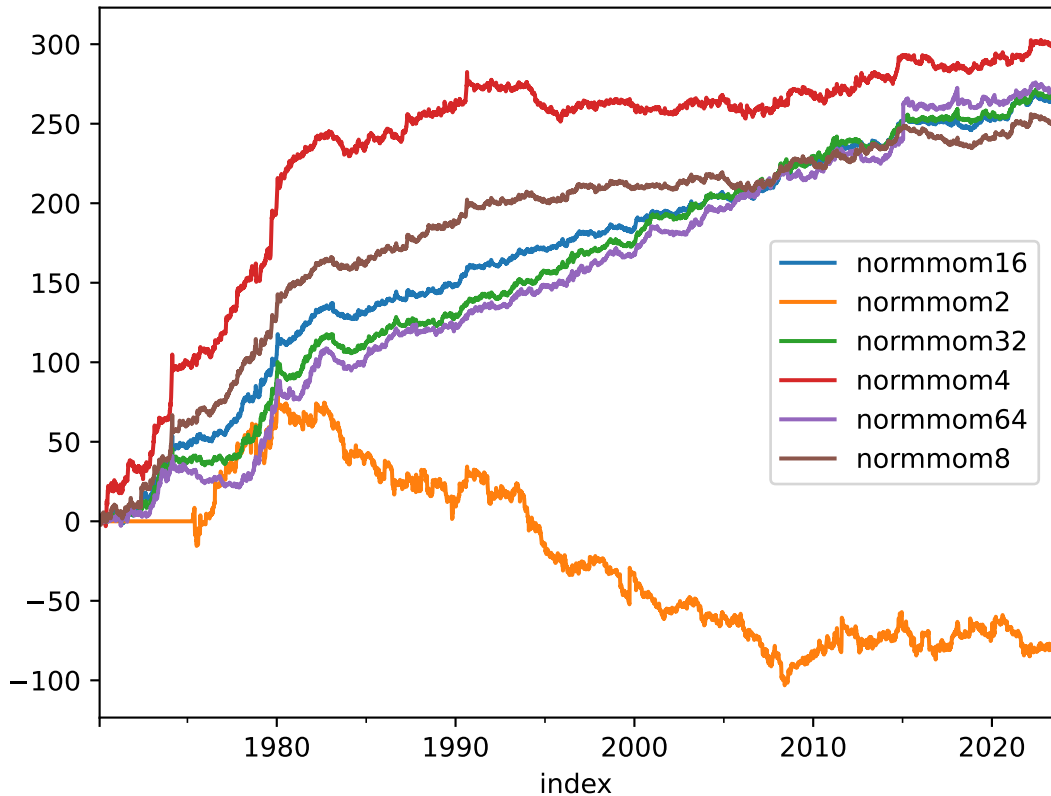
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.863, 'normmom2': -1.486, 'normmom32': 4.917, 'normmom4': 5.499, 'normmom64': 4.98, 'normmom8': 4.602}
ann. std {'normmom16': 4.53, 'normmom2': 11.606, 'normmom32': 4.607, 'normmom4': 7.382, 'normmom64': 5.868, 'normmom8': 5.363}
ann. SR {'normmom16': 1.07, 'normmom2': -0.13, 'normmom32': 1.07, 'normmom4': 0.74, 'normmom64': 0.85, 'normmom8': 0.86}
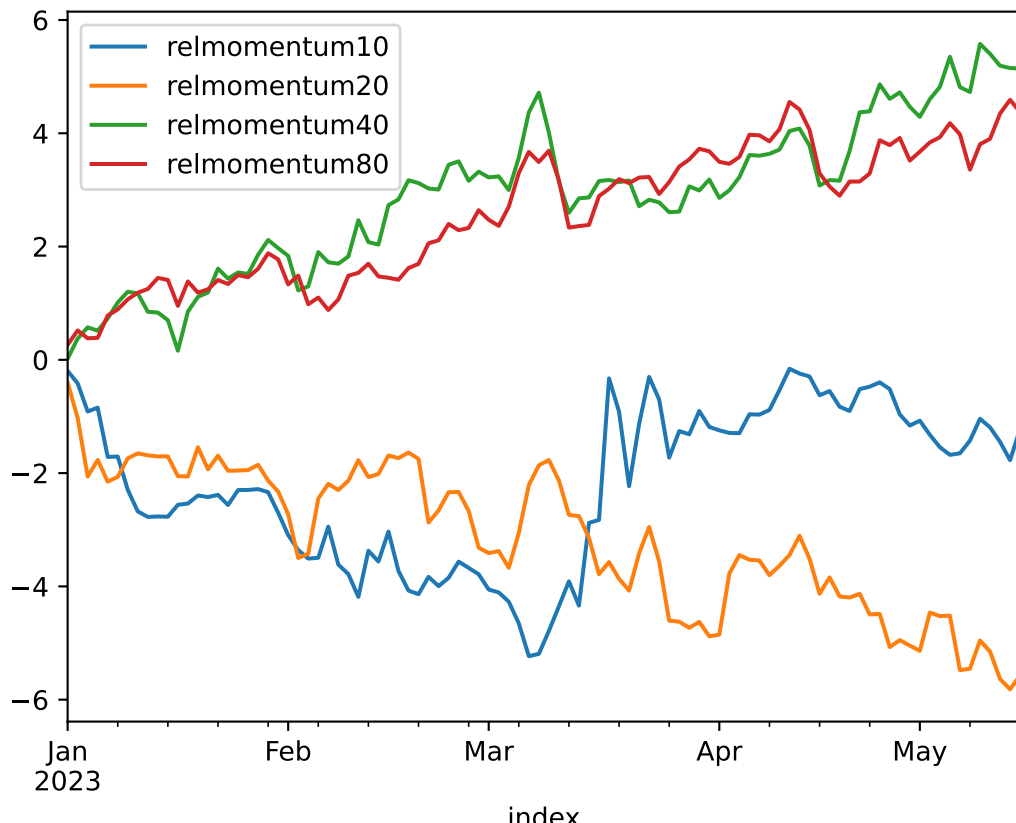
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -3.249, 'relmomentum20': -14.859, 'relmomentum40': 13.709, 'relmomentum80': 11.669}
ann. std {'relmomentum10': 7.72, 'relmomentum20': 6.589, 'relmomentum40': 5.406, 'relmomentum80': 4.432}
ann. SR {'relmomentum10': -0.42, 'relmomentum20': -2.26, 'relmomentum40': 2.54, 'relmomentum80': 2.63}
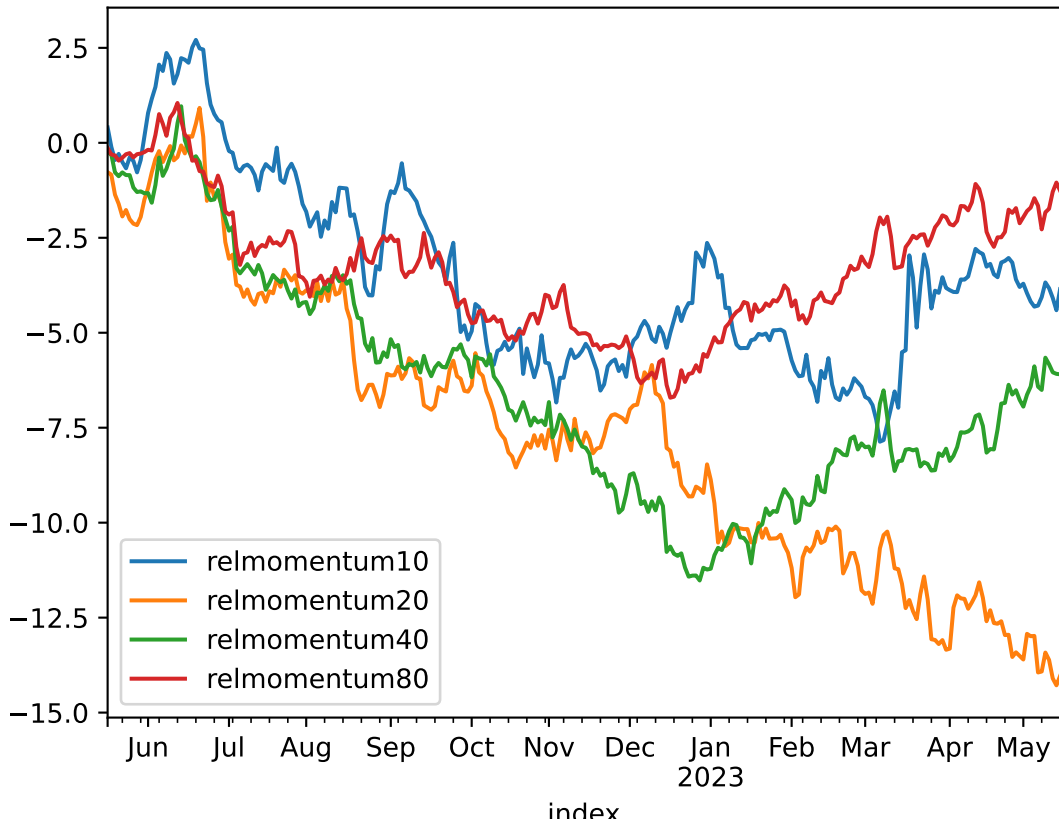
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -3.794, 'relmomentum20': -13.82, 'relmomentum40': -6.0, 'relmomentum80': -1.241}
ann. std {'relmomentum10': 7.167, 'relmomentum20': 6.362, 'relmomentum40': 5.261, 'relmomentum80': 4.544}
ann. SR {'relmomentum10': -0.53, 'relmomentum20': -2.17, 'relmomentum40': -1.14, 'relmomentum80': -0.27}
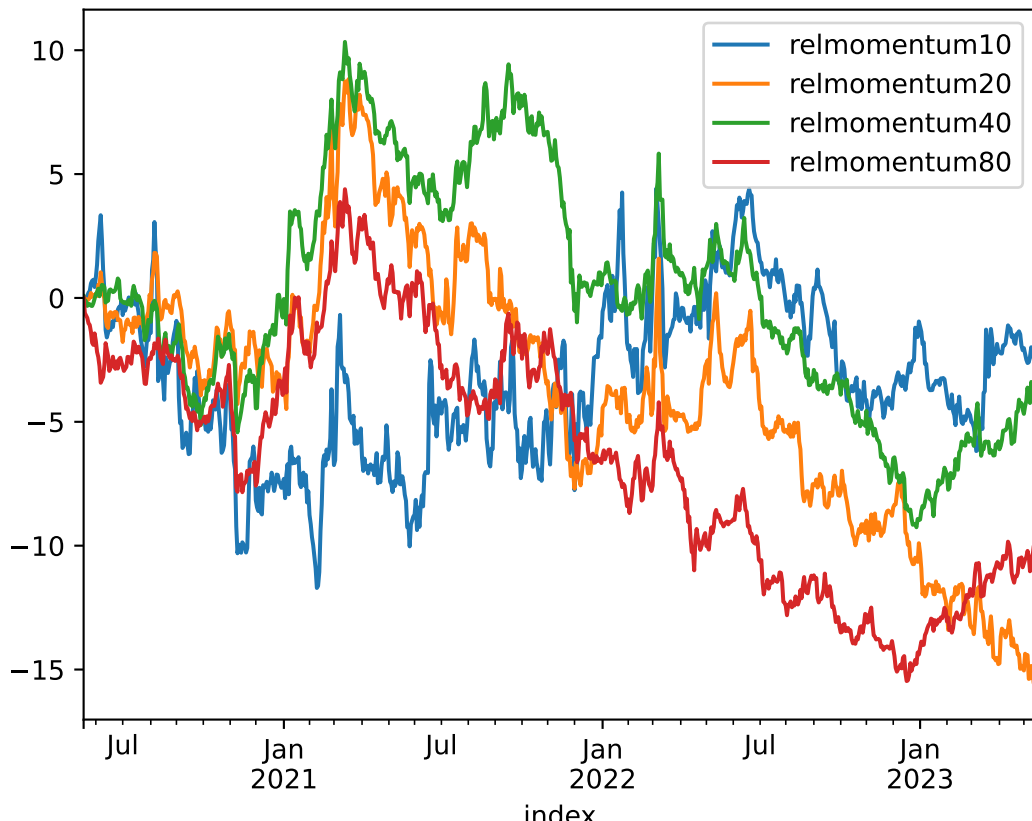
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -0.711, 'relmomentum20': -5.072, 'relmomentum40': -1.255, 'relmomentum80': -3.283}
ann. std {'relmomentum10': 11.919, 'relmomentum20': 8.372, 'relmomentum40': 6.97, 'relmomentum80': 6.326}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': -0.61, 'relmomentum40': -0.18, 'relmomentum80': -0.52}
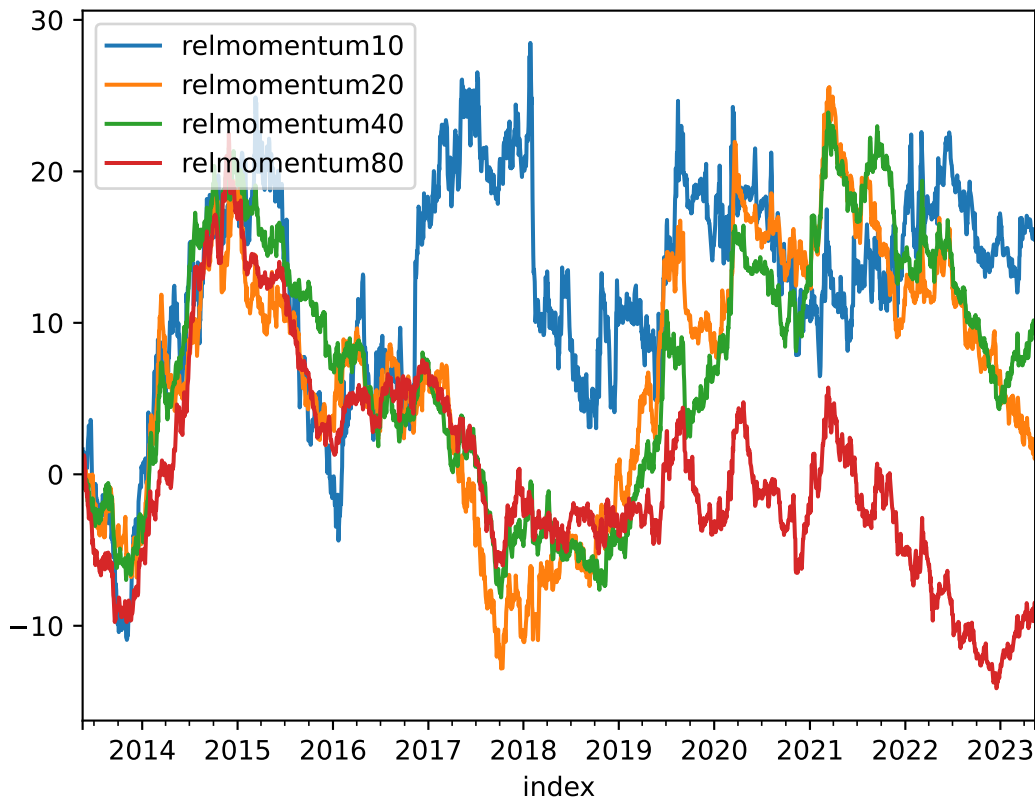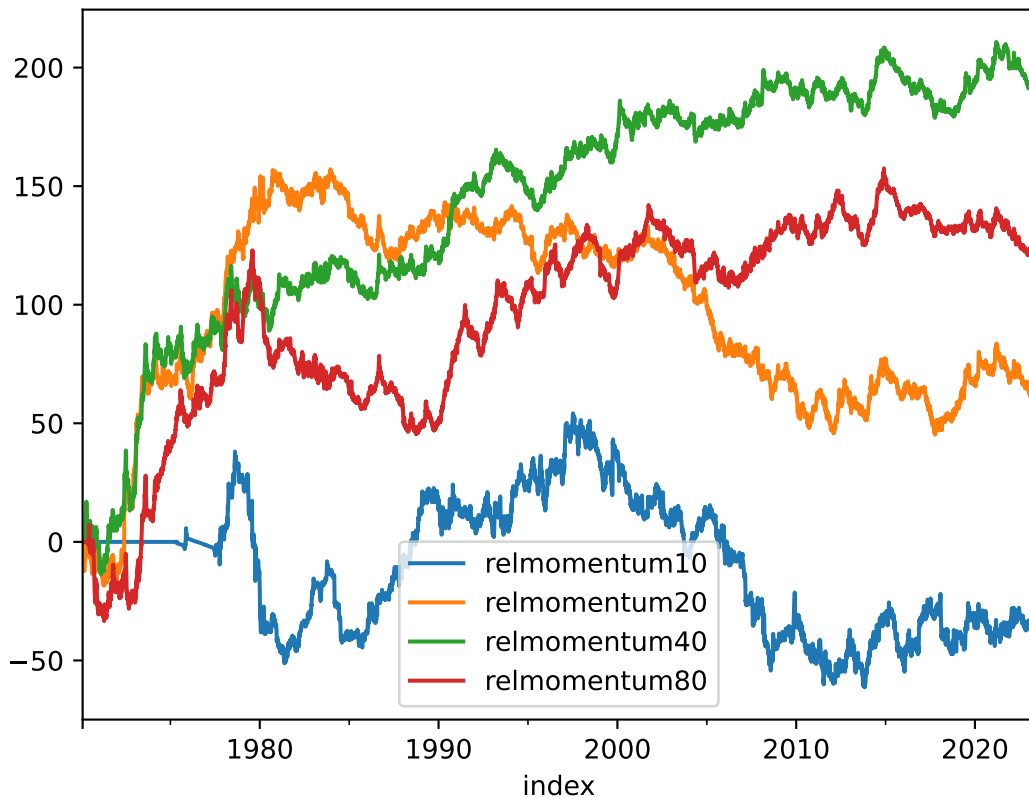
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': 1.572, 'relmomentum20': 0.124, 'relmomentum40': 0.955, 'relmomentum80': -0.852}
ann. std {'relmomentum10': 13.391, 'relmomentum20': 8.54, 'relmomentum40': 6.994, 'relmomentum80': 6.359}
ann. SR {'relmomentum10': 0.12, 'relmomentum20': 0.01, 'relmomentum40': 0.14, 'relmomentum80': -0.13}
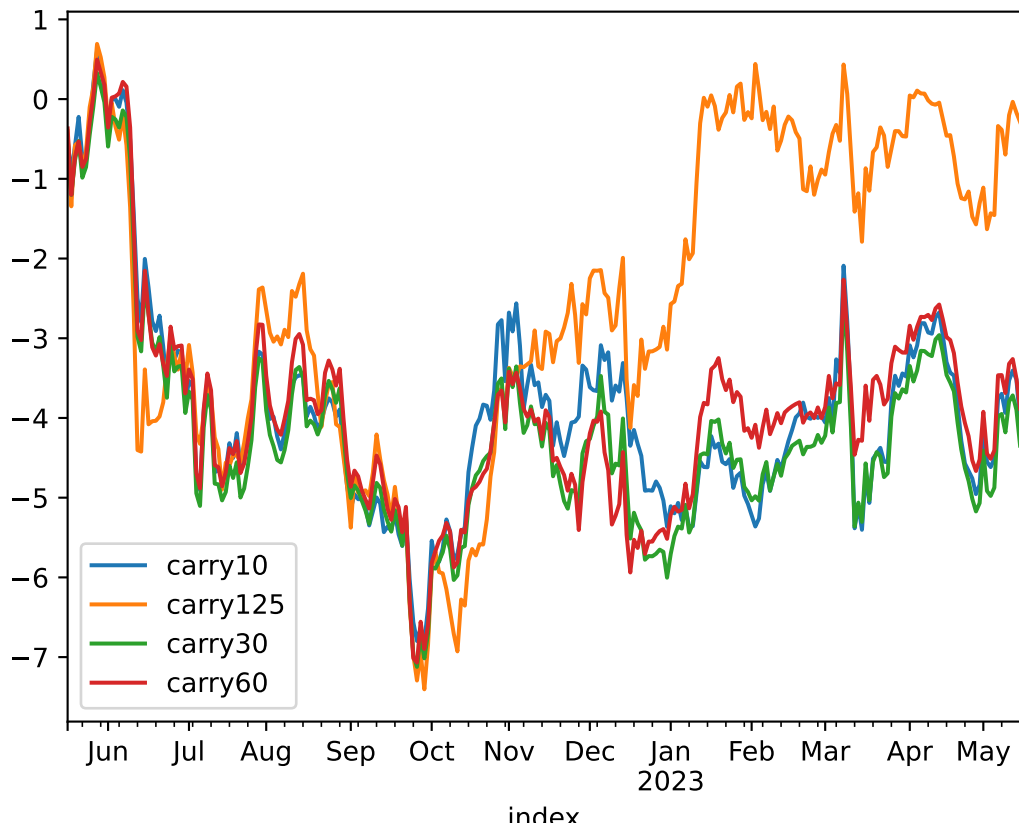
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.633, 'relmomentum20': 1.092, 'relmomentum40': 3.622, 'relmomentum80': 2.326}
ann. std {'relmomentum10': 13.384, 'relmomentum20': 10.465, 'relmomentum40': 9.635, 'relmomentum80': 9.78}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.1, 'relmomentum40': 0.38, 'relmomentum80': 0.24}
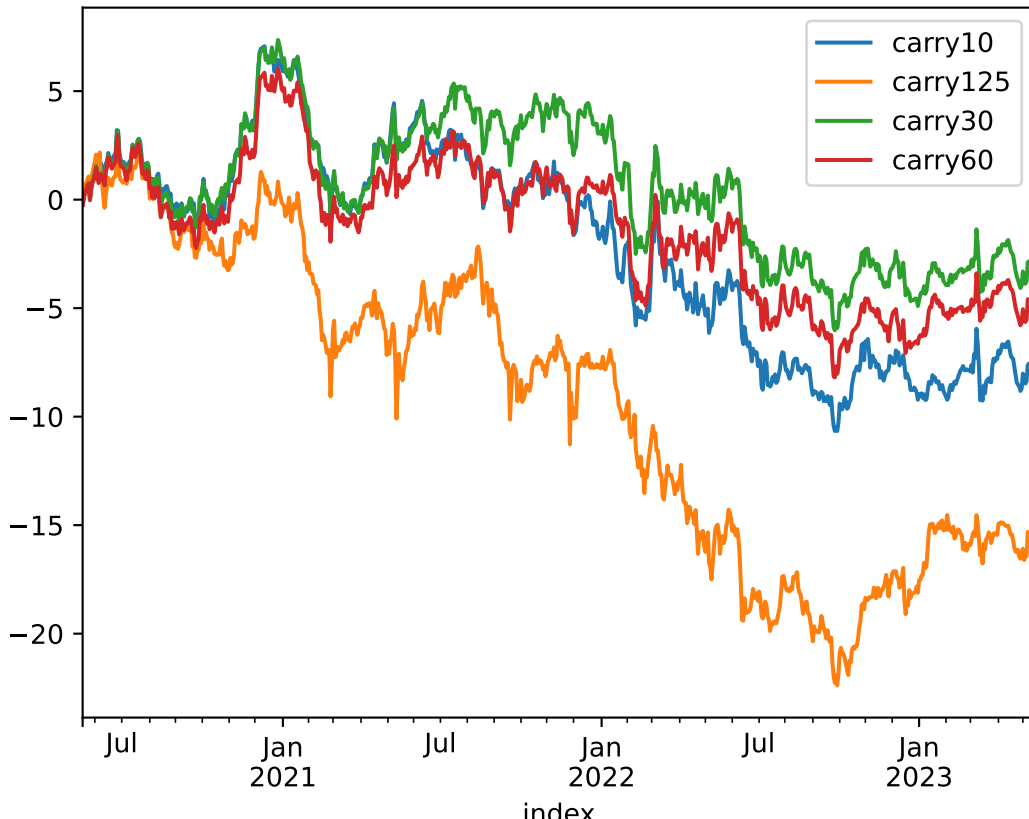
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 3.508, 'carry125': 7.615, 'carry30': 4.418, 'carry60': 4.352}
ann. std {'carry10': 5.933, 'carry125': 5.609, 'carry30': 5.558, 'carry60': 5.081}
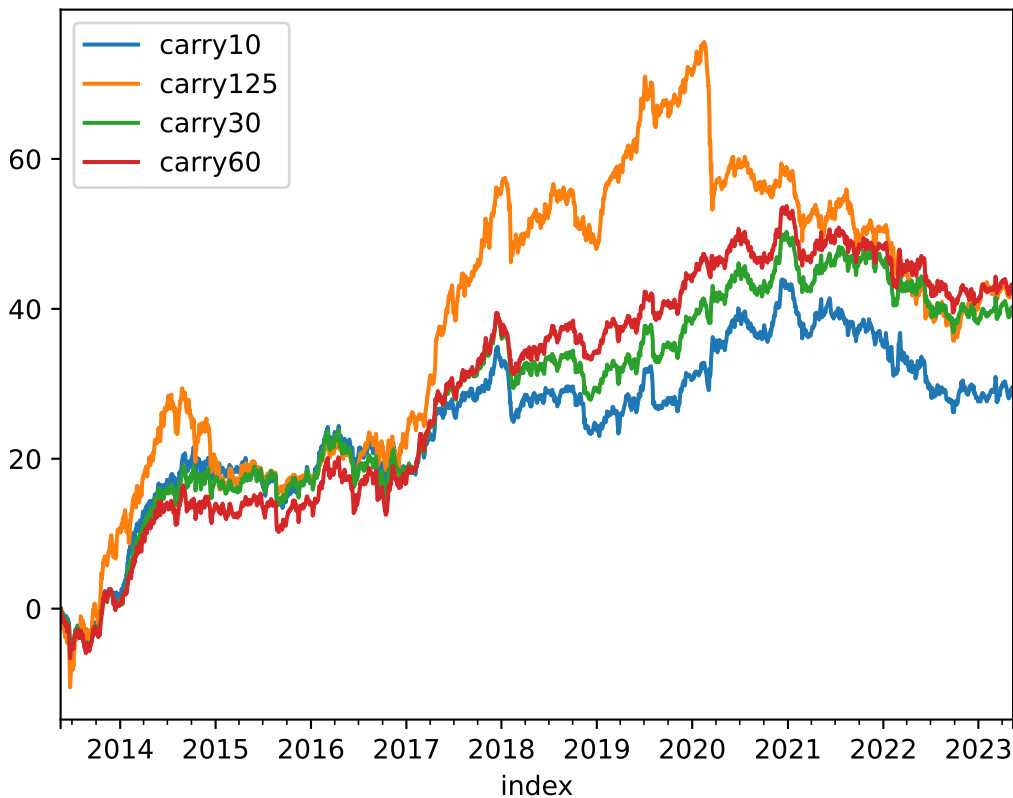ann. SR {'carry10': 0.59, 'carry125': 1.36, 'carry30': 0.79, 'carry60': 0.86}
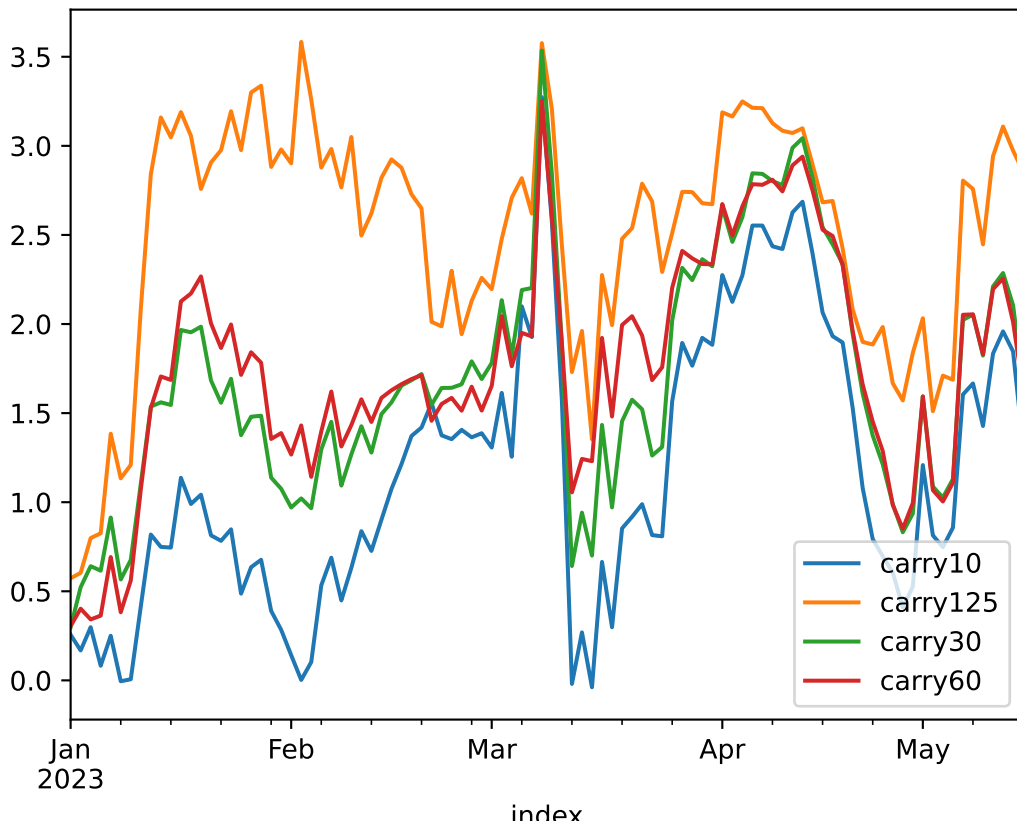
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -3.986, 'carry125': -0.283, 'carry30': -4.28, 'carry60': -3.825}
ann. std {'carry10': 5.95, 'carry125': 6.465, 'carry30': 5.935, 'carry60': 5.878}
ann. SR {'carry10': -0.67, 'carry125': -0.04, 'carry30': -0.72, 'carry60': -0.65}

Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -2.592, 'carry125': -5.003, 'carry30': -1.064, 'carry60': -1.642}
ann. std {'carry10': 6.543, 'carry125': 8.02, 'carry30': 6.481, 'carry60': 6.476}
ann. SR {'carry10': -0.4, 'carry125': -0.62, 'carry30': -0.16, 'carry60': -0.25}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 2.843, 'carry125': 4.207, 'carry30': 3.896, 'carry60': 4.191}
ann. std {'carry10': 6.369, 'carry125': 8.948, 'carry30': 6.455, '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': 8.199, 'carry125': 7.504, 'carry30': 8.486, 'carry60': 8.198}
ann. std {'carry10': 11.197, 'carry125': 11.554, 'carry30': 11.254, 'carry60': 11.257}
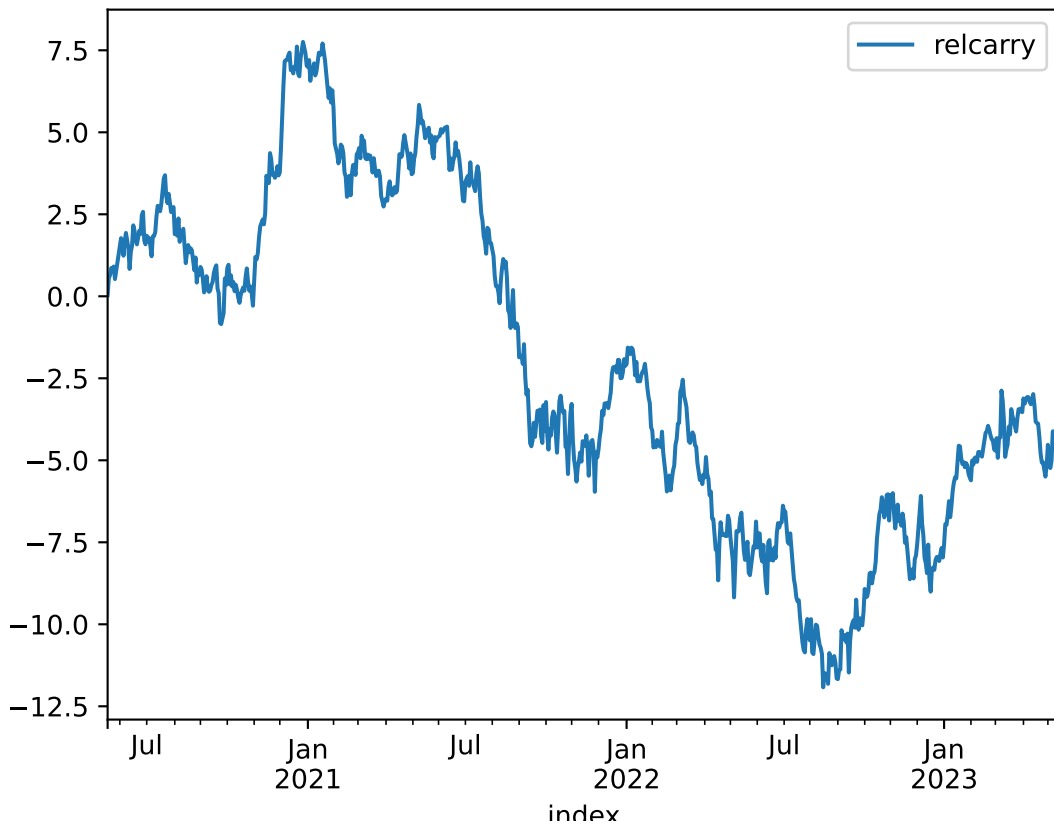ann. SR {'carry10': 0.73, 'carry125': 0.65, 'carry30': 0.75, 'carry60': 0.73}
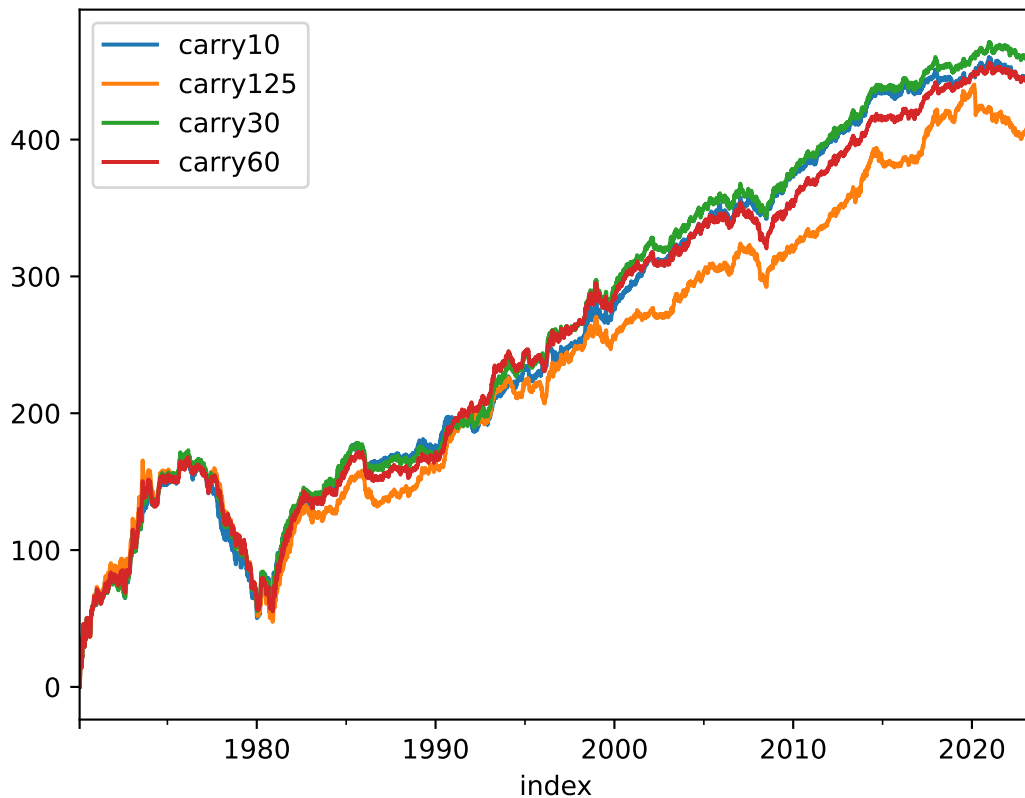
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 8.651}
ann. std {'relcarry': 5.838}
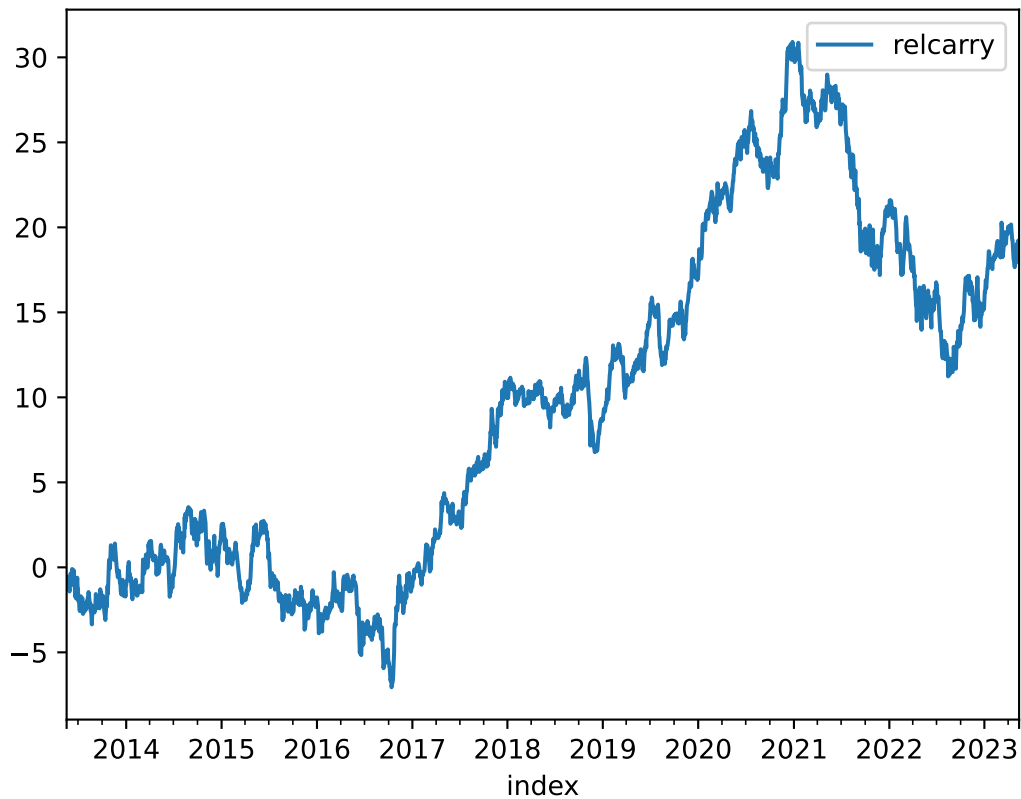ann. SR {'relcarry': 1.48}
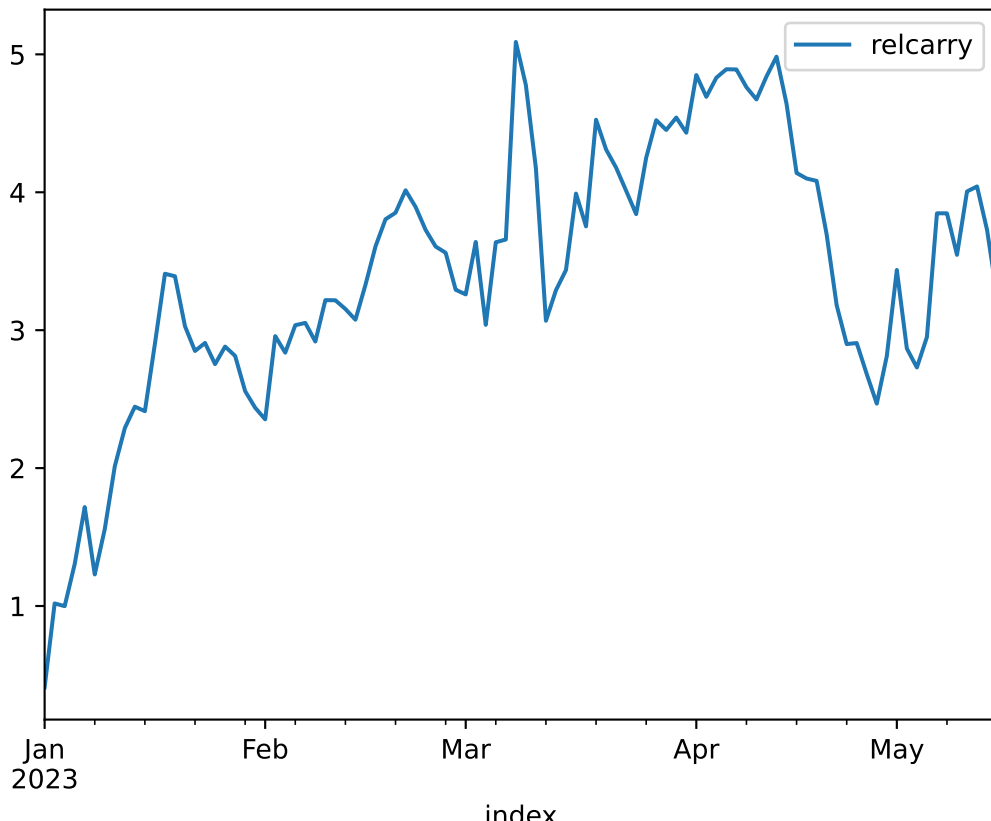
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 2.423}
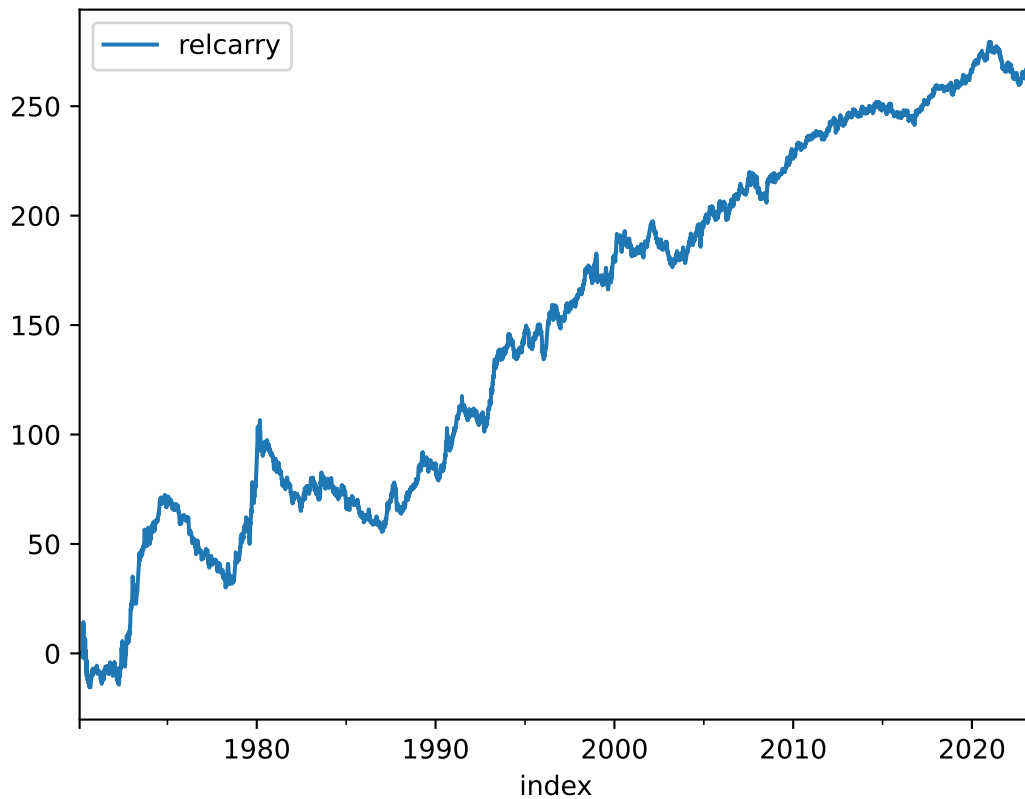ann. std {'relcarry': 6.798}
ann. SR {'relcarry': 0.36}
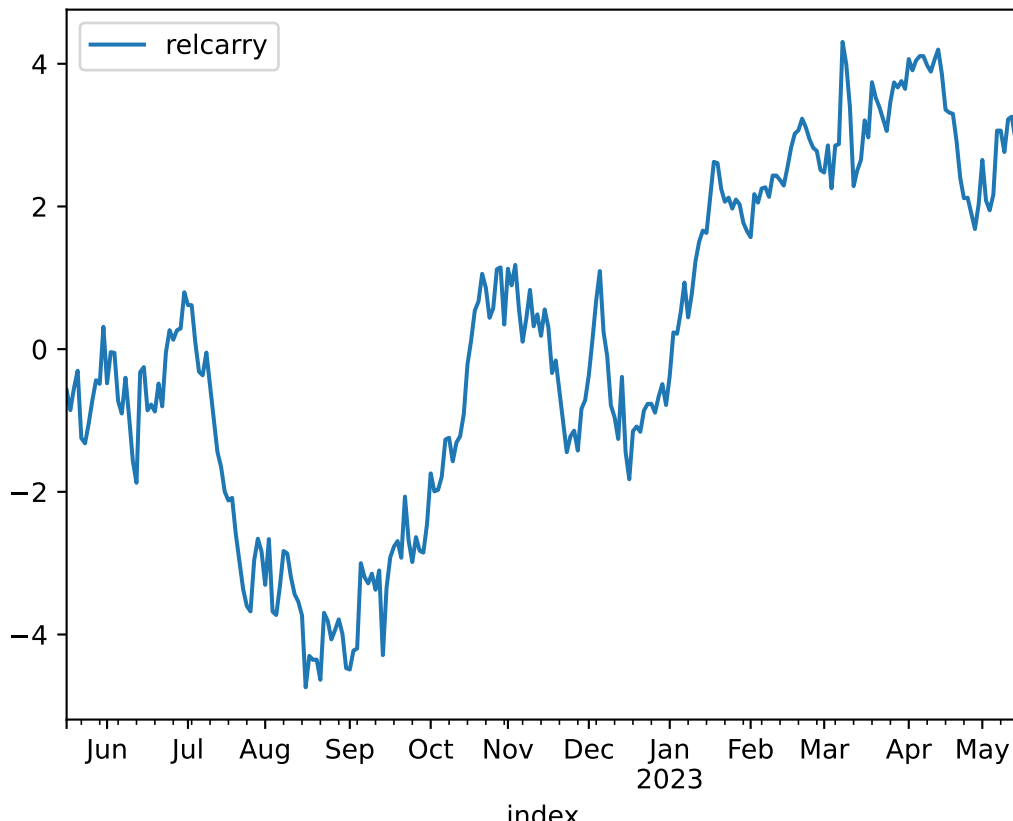
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -1.547}
ann. std {'relcarry': 6.689}
ann. SR {'relcarry': -0.23}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 1.81}
ann. std {'relcarry': 5.822}
ann. SR {'relcarry': 0.31}

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': -2.83, 'skewabs365': -20.672, 'skewrv180': -16.867, 'skewrv365': -24.915}
ann. std {'skewabs180': 11.059, 'skewabs365': 11.66, 'skewrv180': 8.466, 'skewrv365': 8.296}
ann. SR {'skewabs180': -0.26, 'skewabs365': -1.77, 'skewrv180': -1.99, 'skewrv365': -3.0}
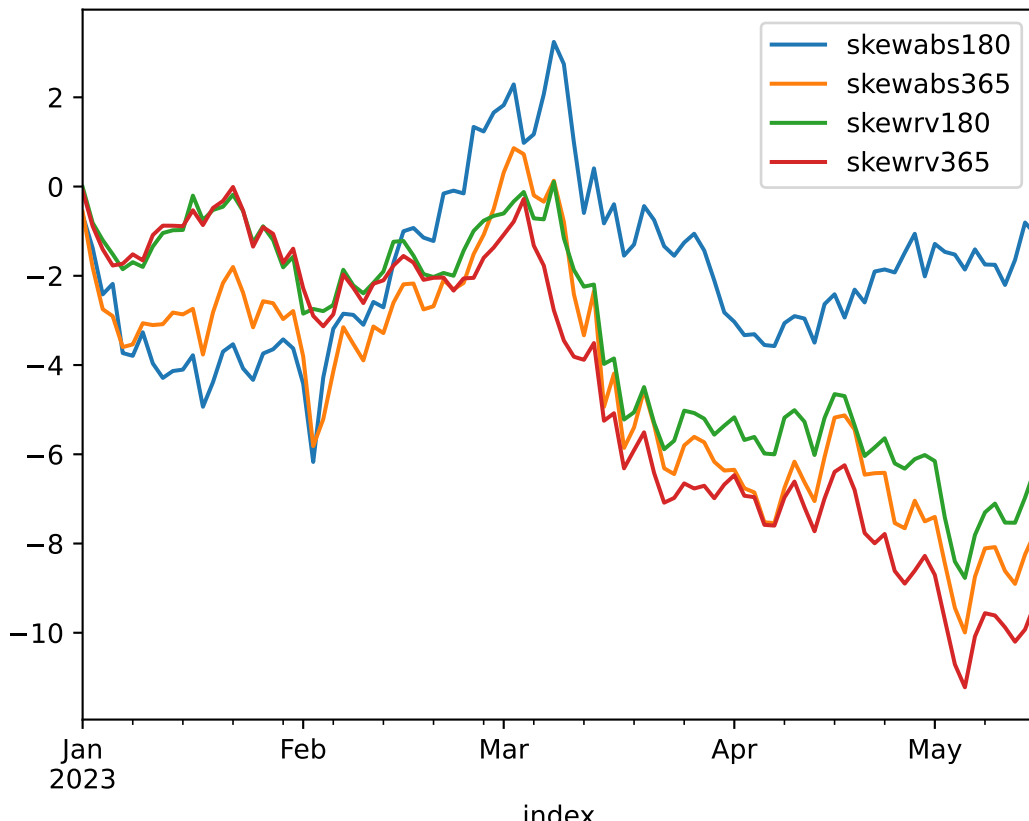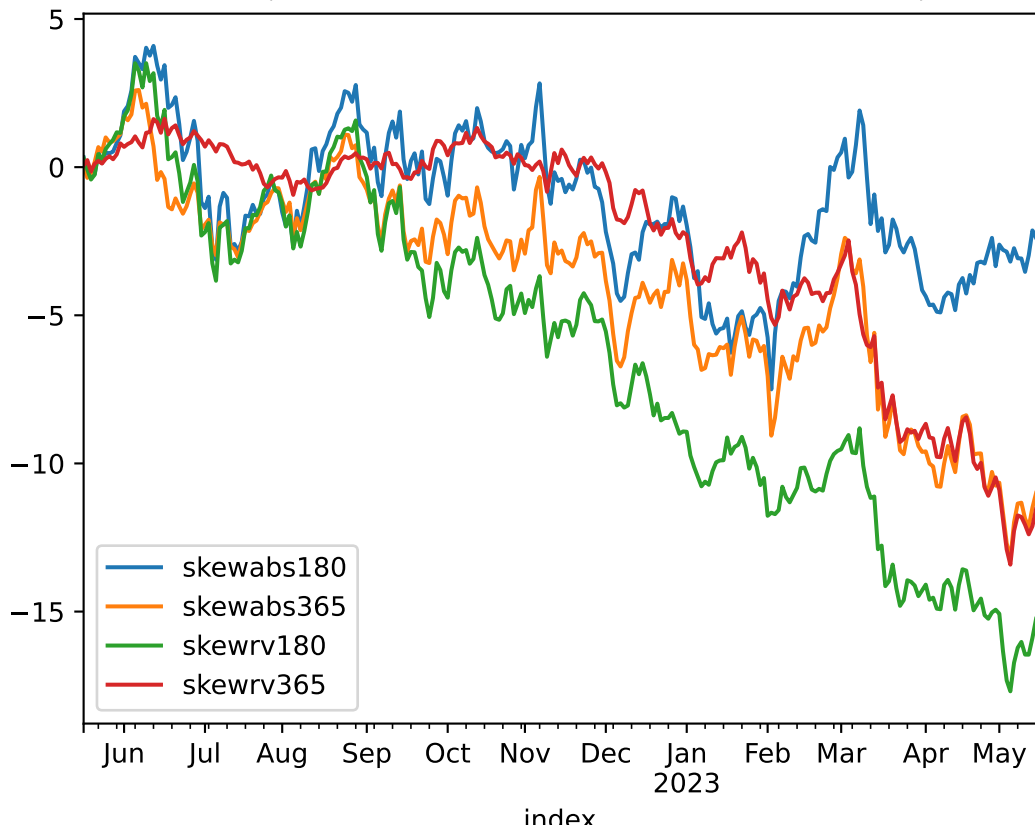
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -2.353, 'skewabs365': -10.828, 'skewrv180': -15.011, 'skewrv365': -11.359}
ann. std {'skewabs180': 11.066, 'skewabs365': 10.023, 'skewrv180': 9.441, 'skewrv365': 6.099}
ann. SR {'skewabs180': -0.21, 'skewabs365': -1.08, 'skewrv180': -1.59, 'skewrv365': -1.86}
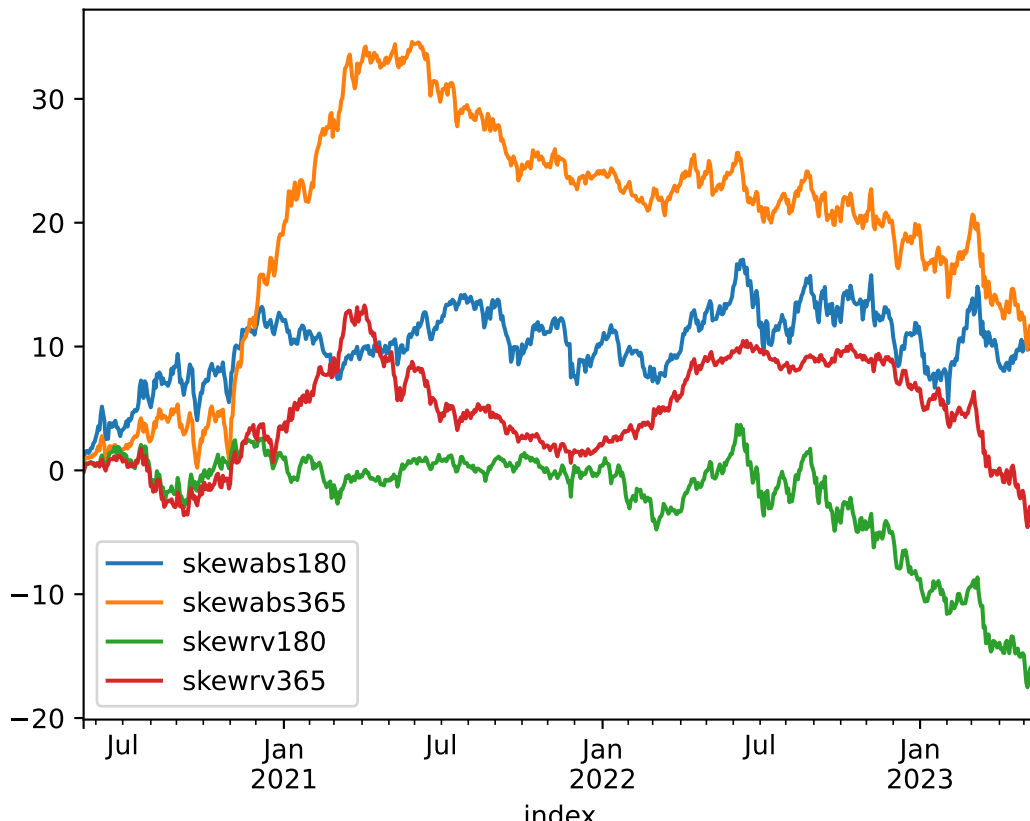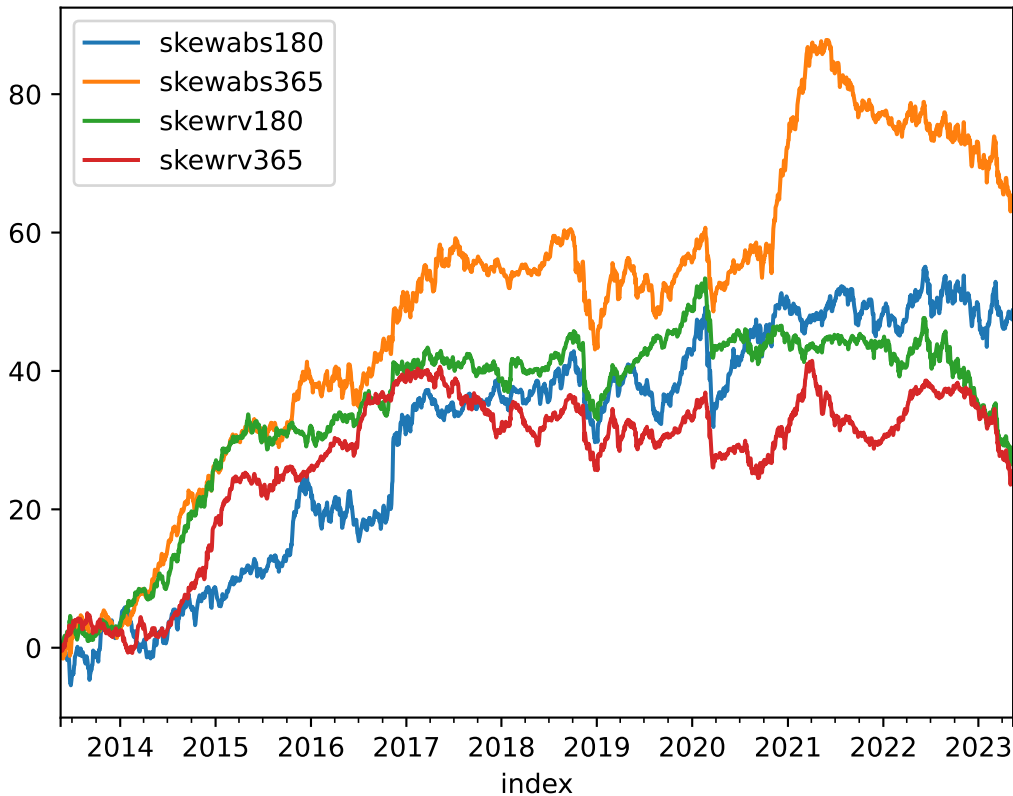
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.456, 'skewabs365': 3.949, 'skewrv180': -4.94, 'skewrv365': -0.887}
ann. std {'skewabs180': 9.143, 'skewabs365': 9.003, 'skewrv180': 7.348, 'skewrv365': 6.461}
ann. SR {'skewabs180': 0.38, 'skewabs365': 0.44, 'skewrv180': -0.67, 'skewrv365': -0.14}

Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.771, 'skewabs365': 6.411, 'skewrv180': 2.838, 'skewrv365': 2.499}
ann. std {'skewabs180': 8.025, 'skewabs365': 7.971, 'skewrv180': 6.421, 'skewrv365': 6.081}
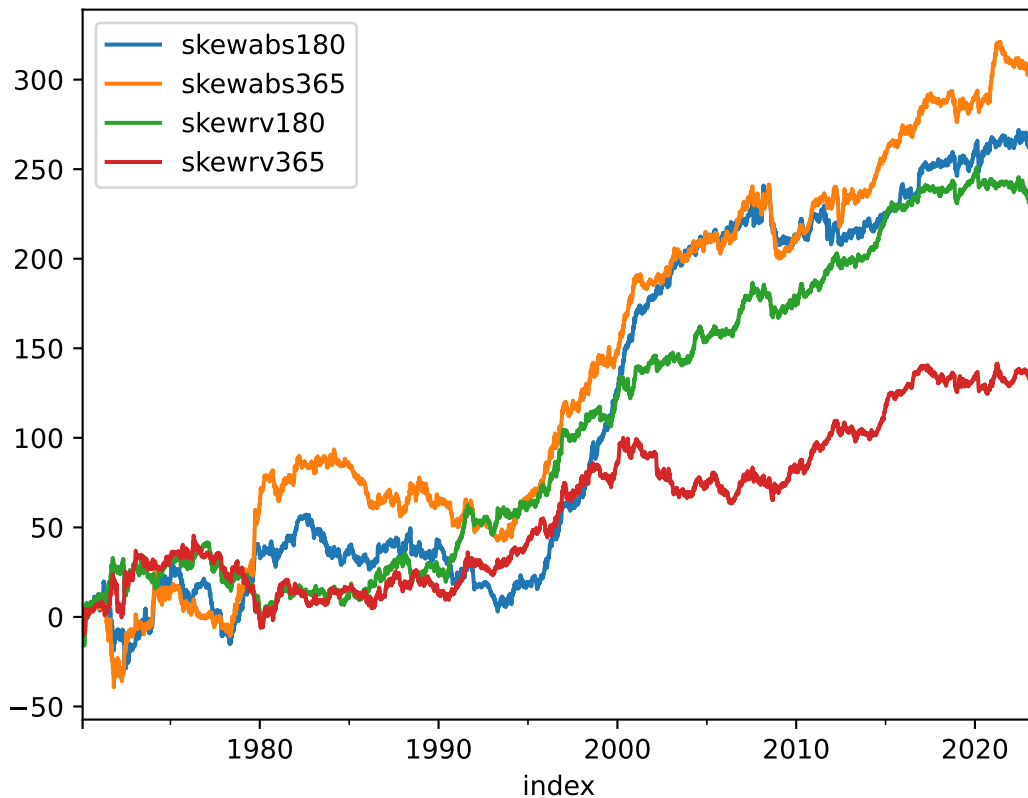ann. SR {'skewabs180': 0.59, 'skewabs365': 0.8, 'skewrv180': 0.44, 'skewrv365': 0.41}
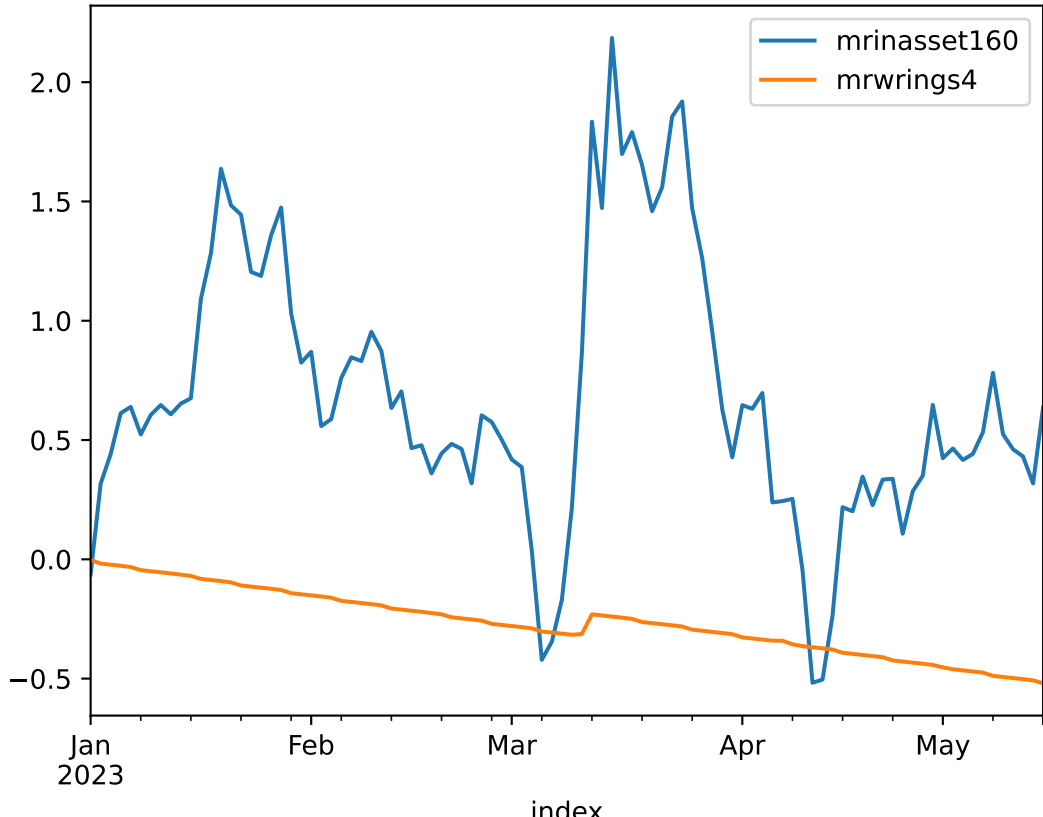
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.886, 'skewabs365': 5.498, 'skewrv180': 4.177, 'skewrv365': 2.31}
ann. std {'skewabs180': 10.099, 'skewabs365': 9.871, 'skewrv180': 8.752, 'skewrv365': 8.127}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.28}
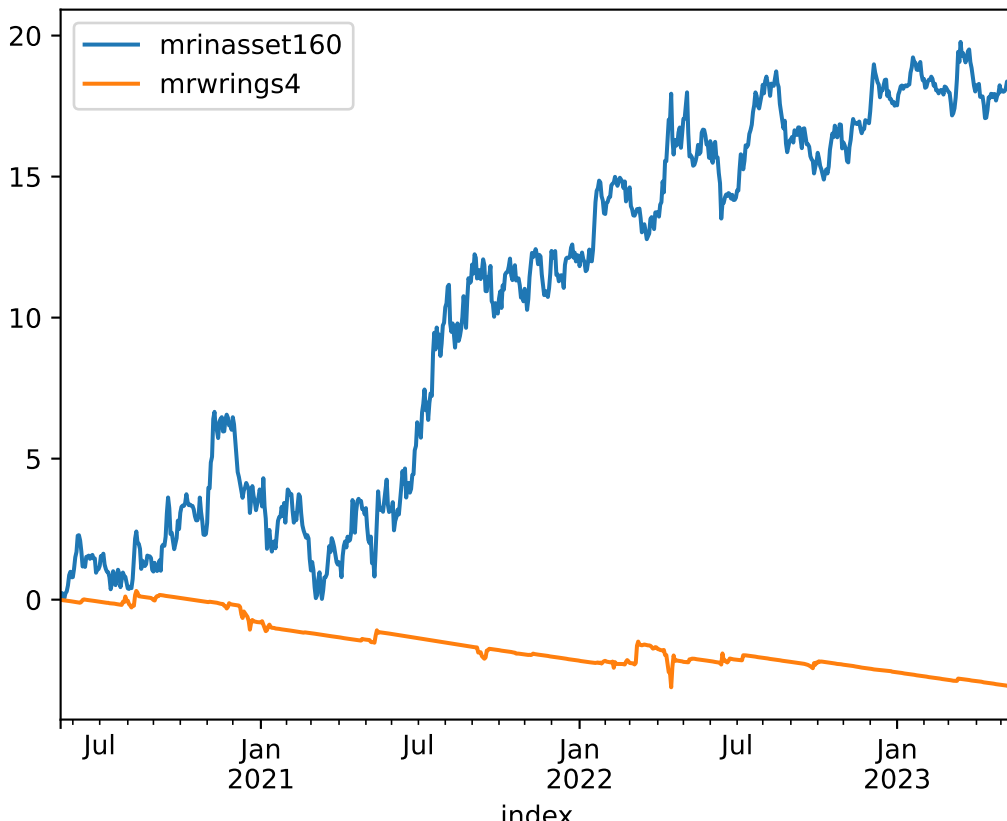
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.697, 'mrwrings4': -1.386}
ann. std {'mrinasset160': 4.064, 'mrwrings4': 0.156}
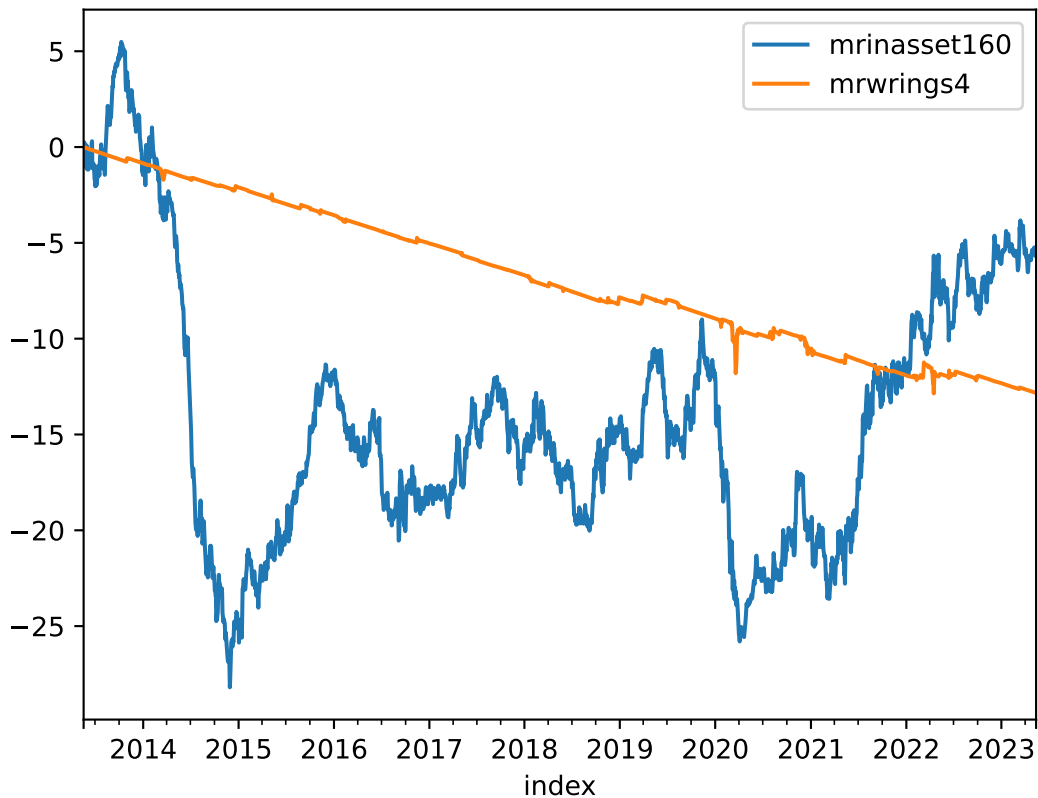ann. SR {'mrinasset160': 0.42, 'mrwrings4': -8.9}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 2.629, 'mrwrings4': -0.964}
ann. std {'mrinasset160': 4.804, 'mrwrings4': 0.574}
ann. SR {'mrinasset160': 0.55, 'mrwrings4': -1.68}
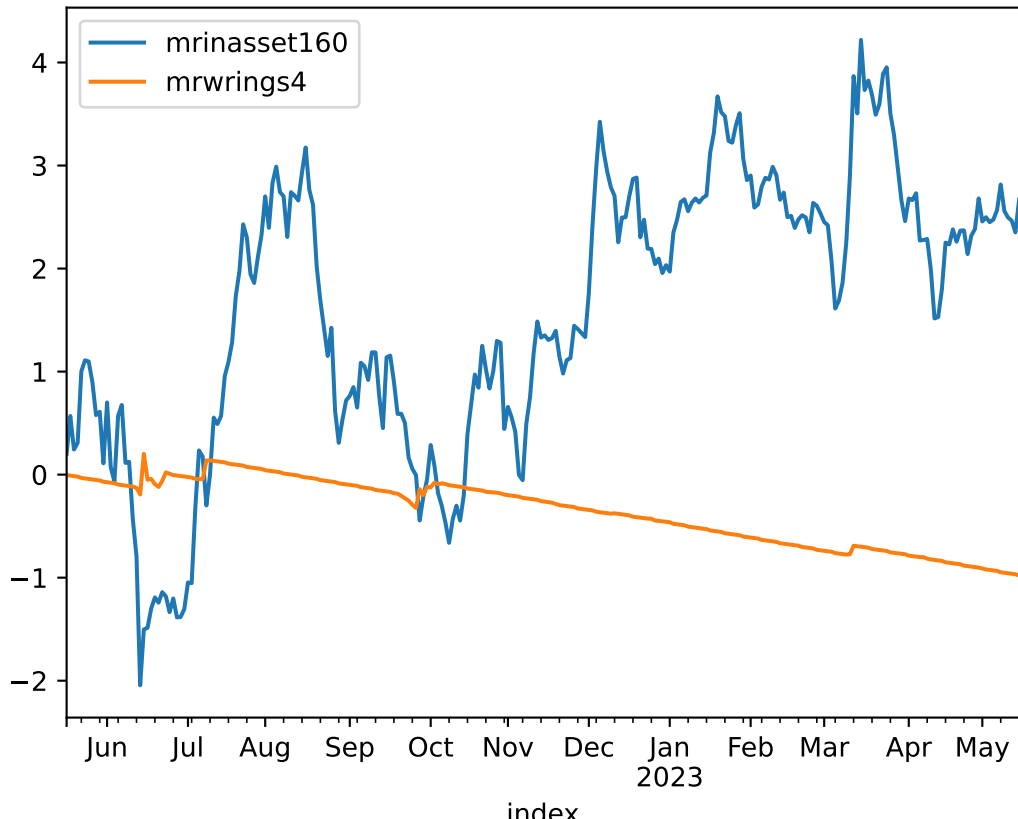
Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.974, 'mrwrings4': -1.012}
ann. std {'mrinasset160': 6.264, 'mrwrings4': 1.018}
ann. SR {'mrinasset160': 0.95, 'mrwrings4': -0.99}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.528, 'mrwrings4': -1.261}
ann. std {'mrinasset160': 6.191, 'mrwrings4': 0.879}
ann. SR {'mrinasset160': -0.09, 'mrwrings4': -1.43}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.558, 'mrwrings4': -2.172}
ann. std {'mrinasset160': 9.863, 'mrwrings4': 2.087}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.04}