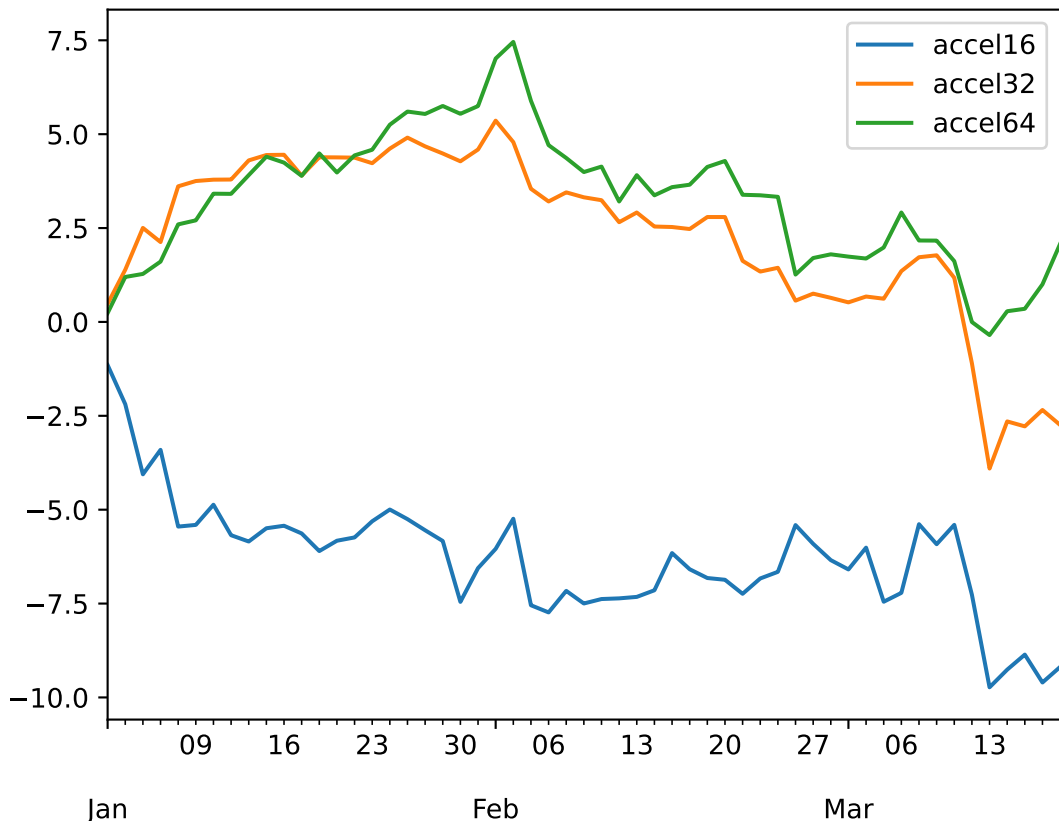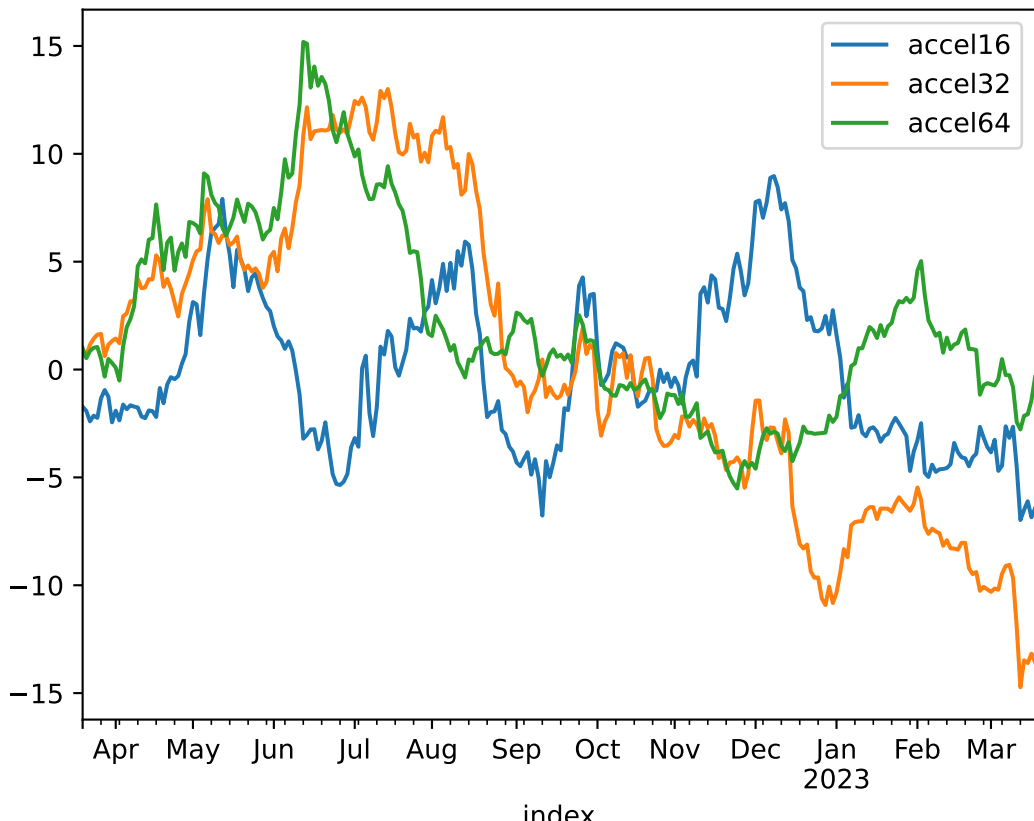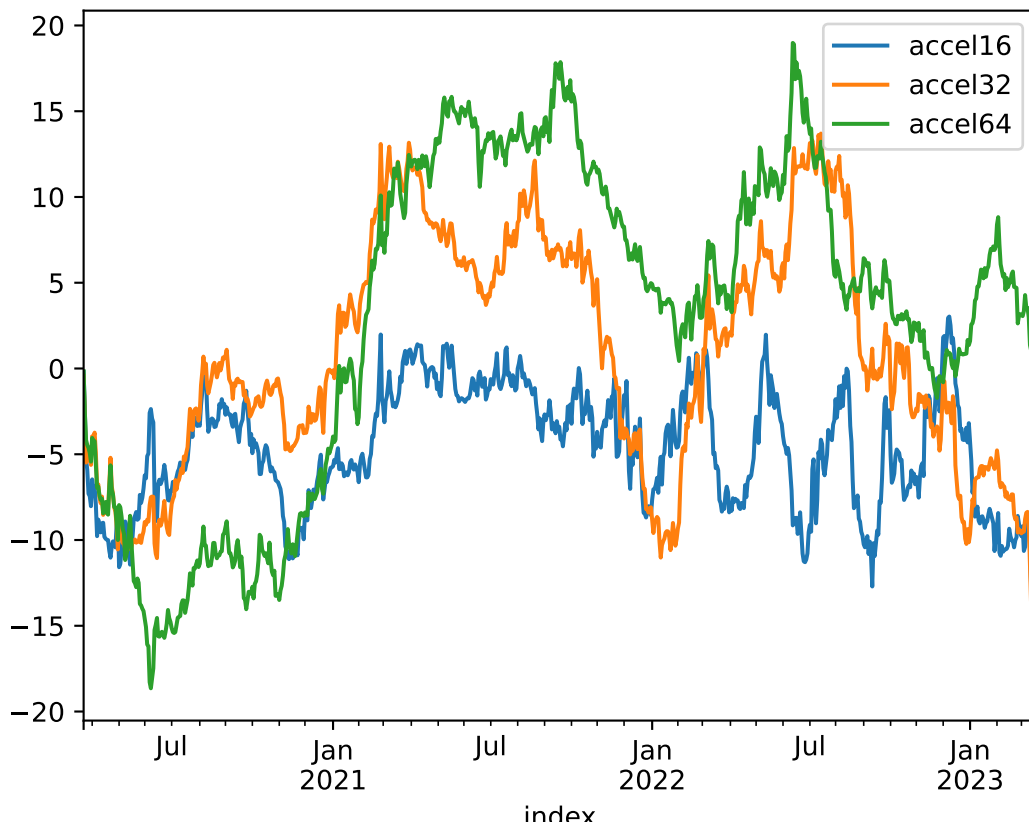Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -42.769, 'accel32': -12.769, 'accel64': 9.668}
ann. std {'accel16': 14.064, 'accel32': 11.416, 'accel64': 10.764}
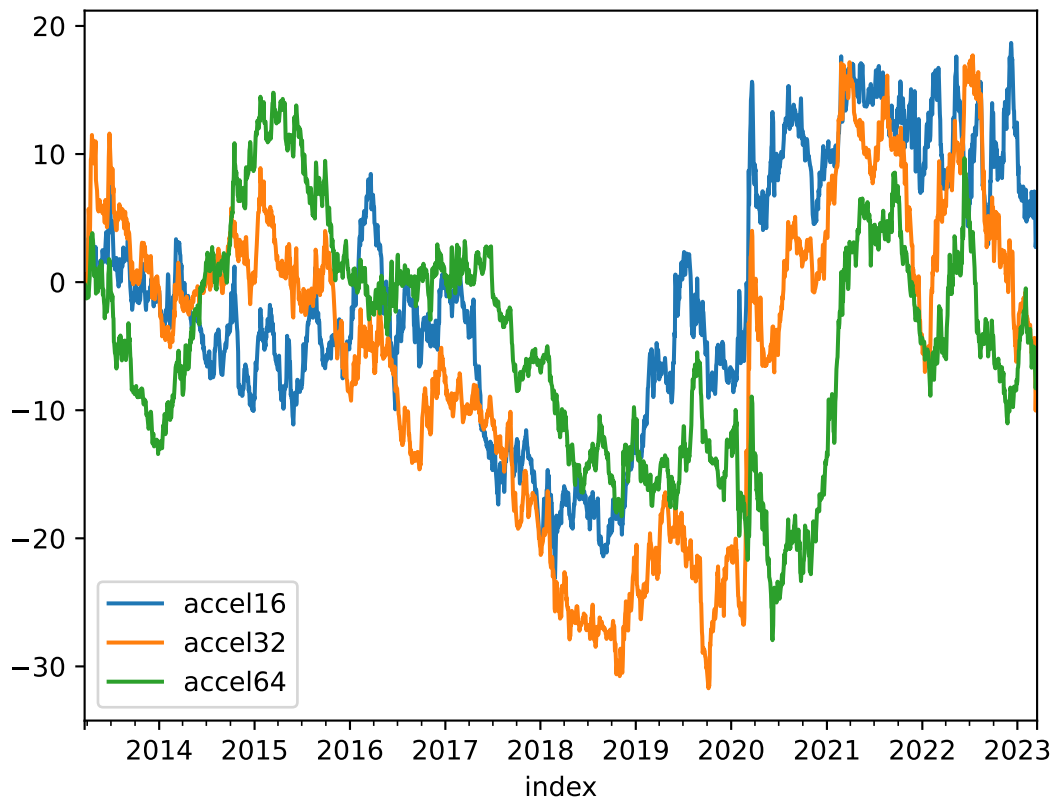ann. SR {'accel16': -3.04, 'accel32': -1.12, 'accel64': 0.9}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -6.336, 'accel32': -13.361, 'accel64': -0.346}
ann. std {'accel16': 16.114, 'accel32': 13.491, 'accel64': 11.627}
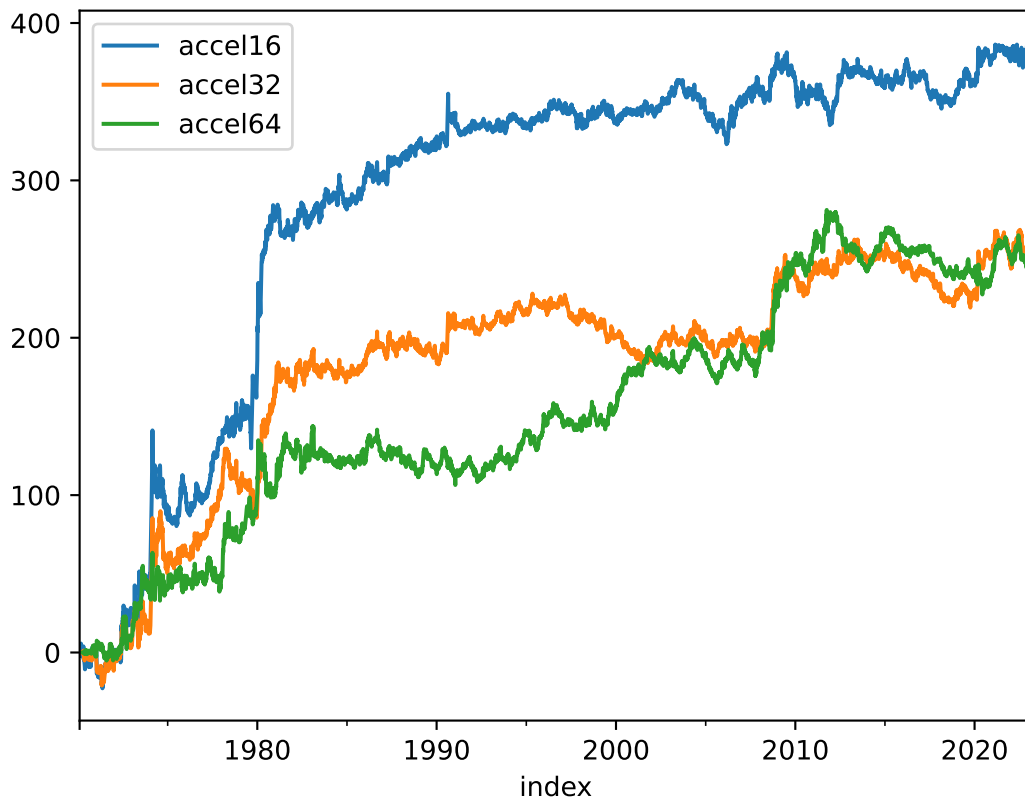ann. SR {'accel16': -0.39, 'accel32': -0.99, 'accel64': -0.03}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -4.062, 'accel32': -4.226, 'accel64': 1.13}
ann. std {'accel16': 14.106, 'accel32': 12.489, 'accel64': 11.168}
ann. SR {'accel16': -0.29, 'accel32': -0.34, 'accel64': 0.1}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.321, 'accel32': -0.871, 'accel64': -0.576}
ann. std {'accel16': 12.022, 'accel32': 11.22, 'accel64': 9.597}
ann. SR {'accel16': 0.03, 'accel32': -0.08, 'accel64': -0.06}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.871, 'accel32': 4.47, 'accel64': 4.611}
ann. std {'accel16': 15.664, 'accel32': 13.743, 'accel64': 13.252}
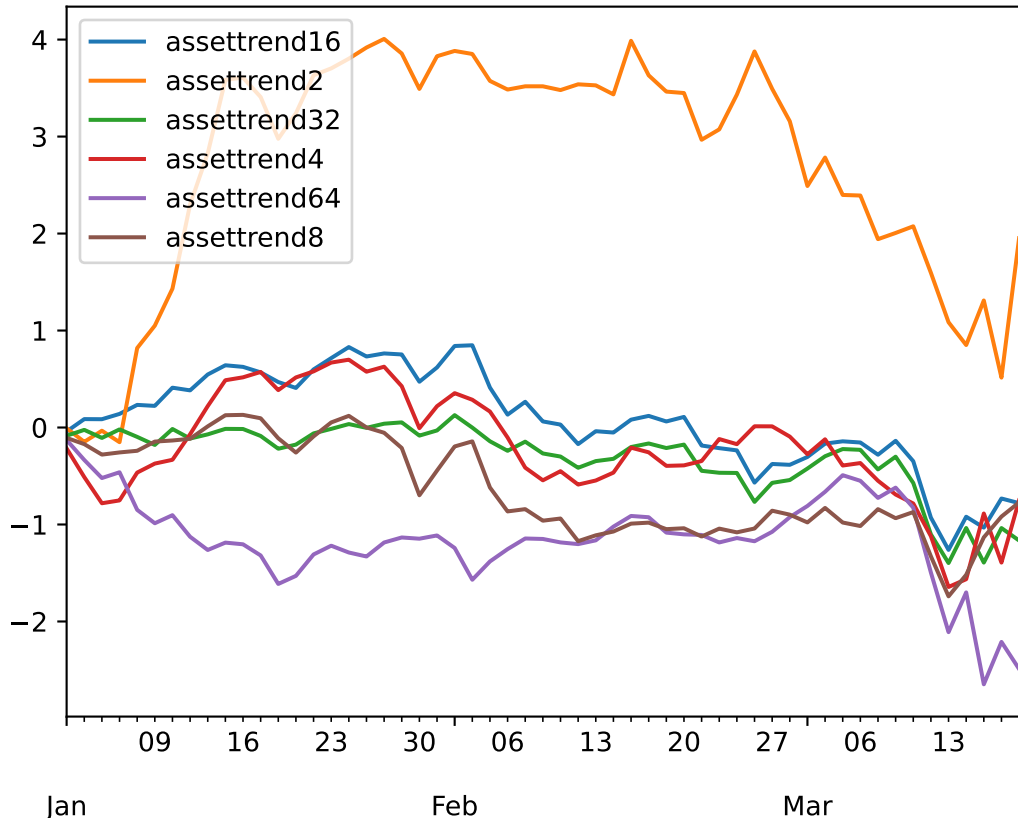ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}

Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.629, 'assettrend2': 9.085, 'assettrend32': -5.423, 'assettrend4': -3.493, 'assettrend64': -11.59, 'assettrend8': -3.595}
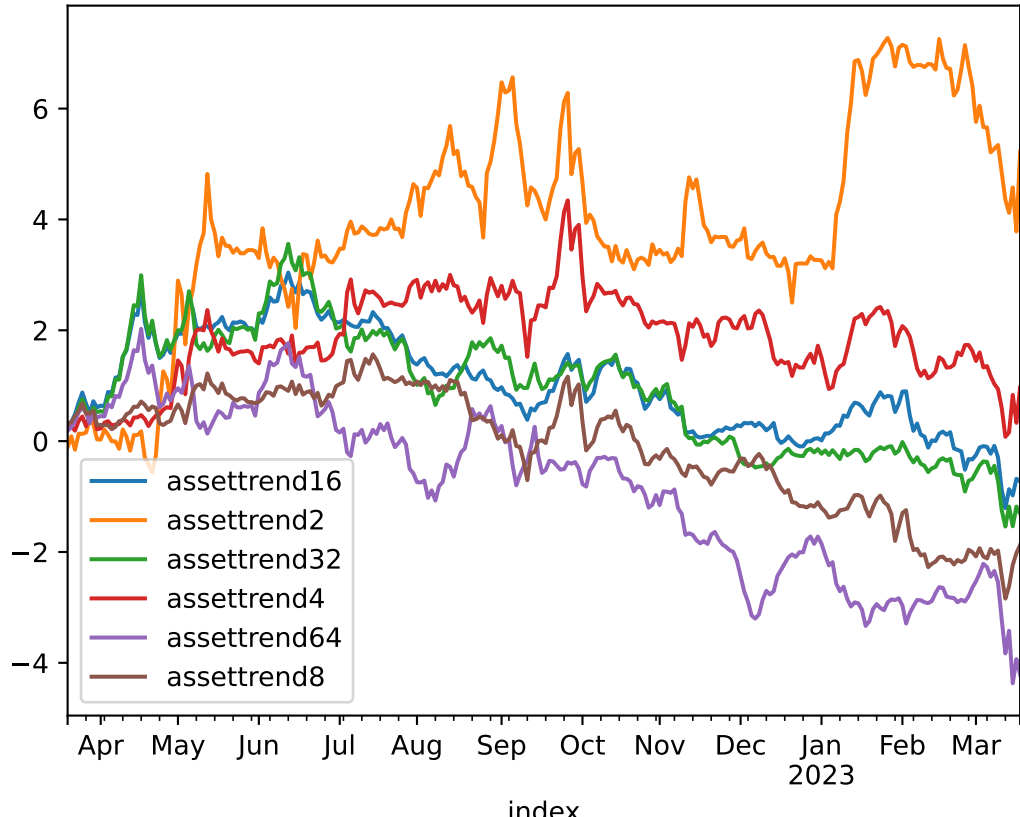ann. std {'assettrend16': 2.886, 'assettrend2': 6.612, 'assettrend32': 2.572, 'assettrend4': 3.799, 'assettrend64': 3.792, 'assettrend8': 2.881}
ann. SR {'assettrend16': -1.26, 'assettrend2': 1.37, 'assettrend32': -2.11, 'assettrend4': -0.92, 'assettrend64': -3.06, 'assettrend8': -1.25}

Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -0.716, 'assettrend2': 5.14, 'assettrend32': -1.288, 'assettrend4': 0.956, 'assettrend64': -4.147, 'assettrend8': -1.845}
ann. std {'assettrend16': 2.559, 'assettrend2': 5.92, 'assettrend32': 2.917, 'assettrend4': 3.737, 'assettrend64': 3.28, 'assettrend8': 2.534}
ann. SR {'assettrend16': -0.28, 'assettrend2': 0.87, 'assettrend32': -0.44, 'assettrend4': 0.26, 'assettrend64': -1.26, 'assettrend8': -0.73}
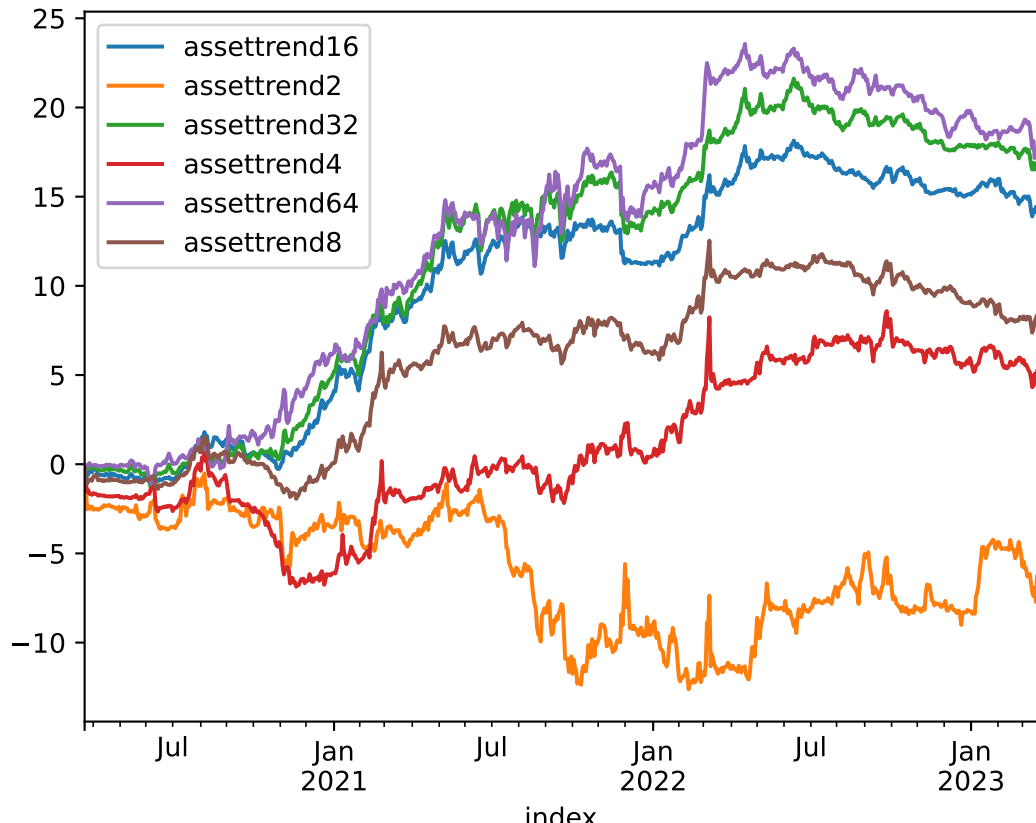
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.718, 'assettrend2': -2.062, 'assettrend32': 5.498, 'assettrend4': 1.71, 'assettrend64': 5.686, 'assettrend8': 2.739}
ann. std {'assettrend16': 3.479, 'assettrend2': 7.066, 'assettrend32': 4.264, 'assettrend4': 4.928, 'assettrend64': 5.099, 'assettrend8': 3.55}
ann. SR {'assettrend16': 1.36, 'assettrend2': -0.29, 'assettrend32': 1.29, 'assettrend4': 0.35, 'assettrend64': 1.12, 'assettrend8': 0.77}
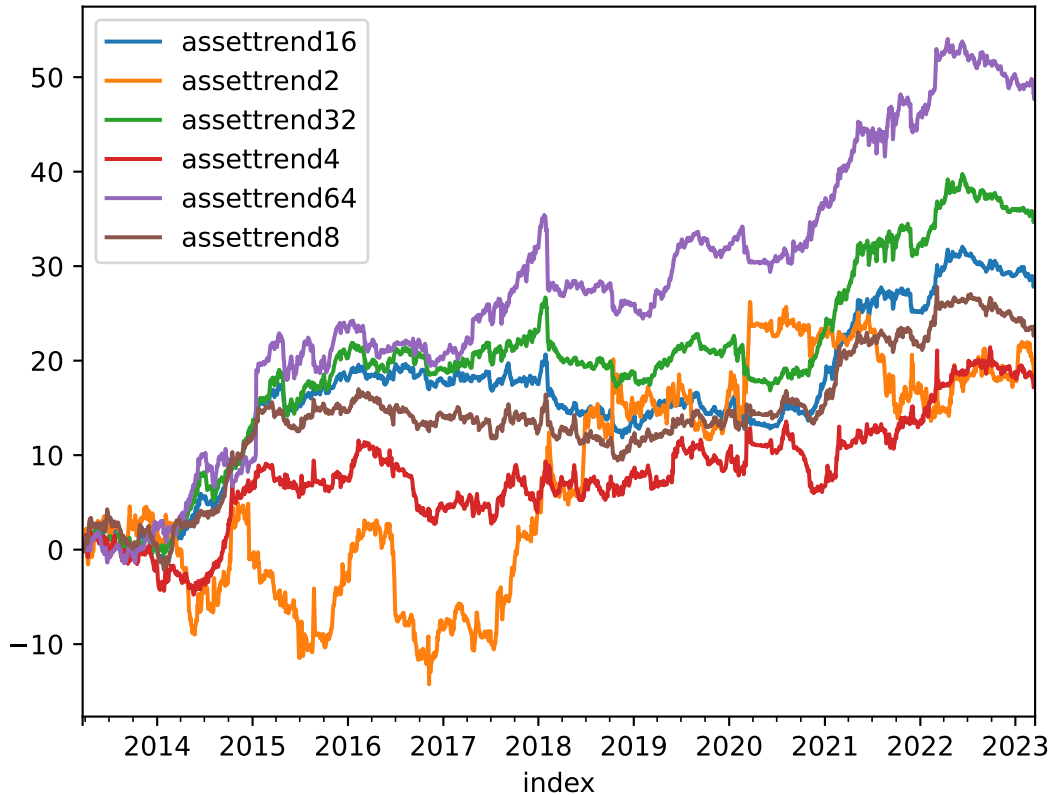
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.778, 'assettrend2': 1.958, 'assettrend32': 3.426, 'assettrend4': 1.773, 'assettrend64': 4.695, 'assettrend8': 2.319}
ann. std {'assettrend16': 3.251, 'assettrend2': 8.236, 'assettrend32': 3.71, 'assettrend4': 4.993, 'assettrend64': 5.305, 'assettrend8': 3.568}
ann. SR {'assettrend16': 0.85, 'assettrend2': 0.24, 'assettrend32': 0.92, 'assettrend4': 0.36, 'assettrend64': 0.89, 'assettrend8': 0.65}
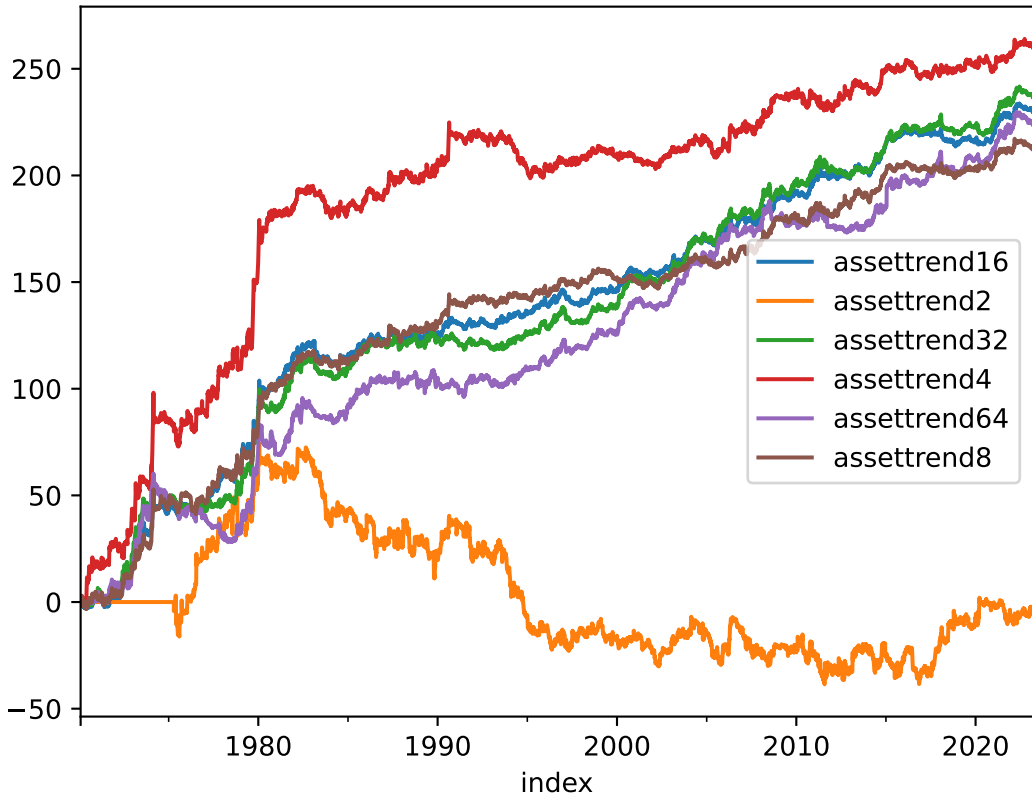
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.248, 'assettrend2': -0.079, 'assettrend32': 4.375, 'assettrend4': 4.814, 'assettrend64': 4.13, 'assettrend8': 3.935}
ann. std {'assettrend16': 4.633, 'assettrend2': 10.017, 'assettrend32': 4.847, 'assettrend4': 7.336, 'assettrend64': 5.408, 'assettrend8': 5.015}
ann. SR {'assettrend16': 0.92, 'assettrend2': -0.01, 'assettrend32': 0.9, 'assettrend4': 0.66, 'assettrend64': 0.76, 'assettrend8': 0.78}
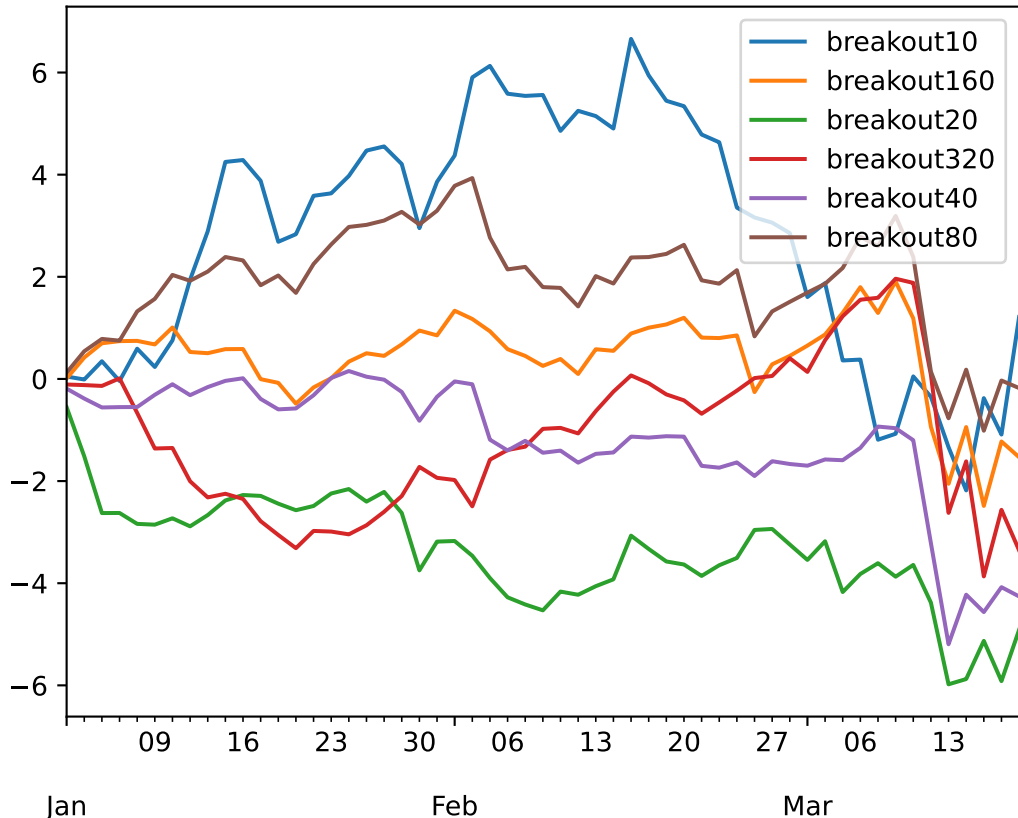
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 5.64, 'breakout160': -7.133, 'breakout20': -22.872, 'breakout320': -15.62, 'breakout40': -19.821, 'breakout80': -0.831}
ann. std {'breakout10': 13.501, 'breakout160': 8.952, 'breakout20': 7.859, 'breakout320': 10.749, 'breakout40': 7.755, 'breakout80': 9.334}
ann. SR {'breakout10': 0.42, 'breakout160': -0.8, 'breakout20': -2.91, 'breakout320': -1.45, 'breakout40': -2.56, 'breakout80': -0.09}
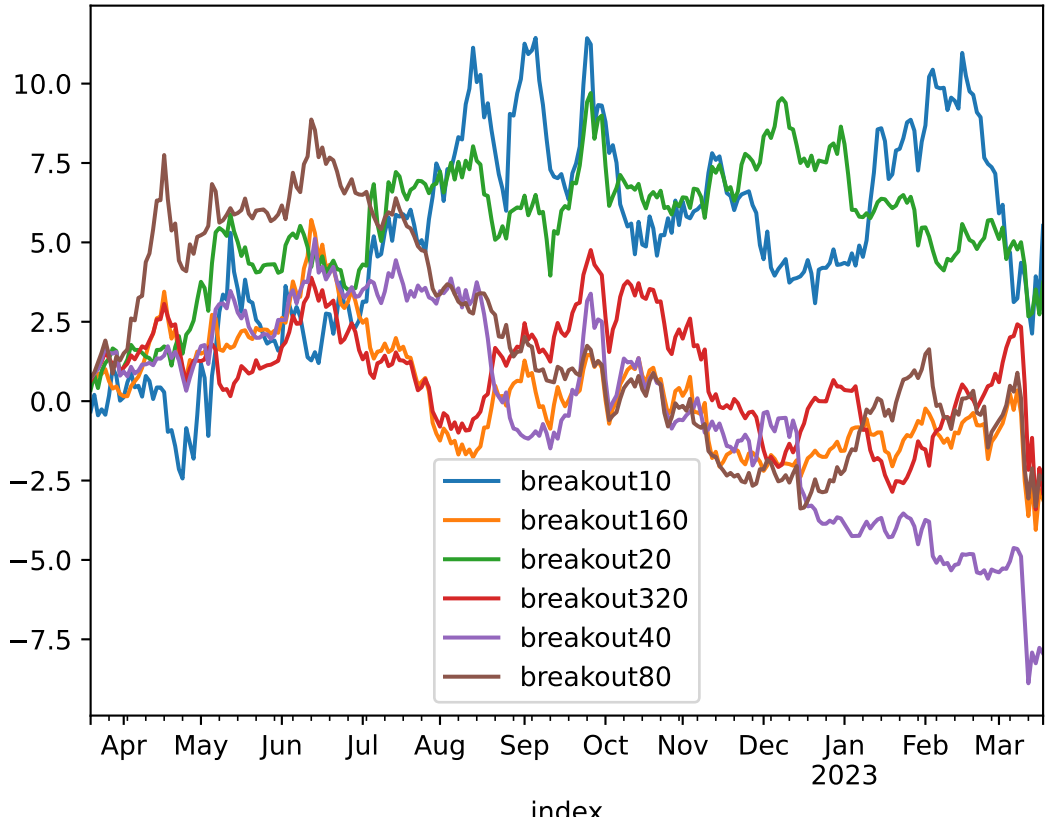
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 5.436, 'breakout160': -3.053, 'breakout20': 3.676, 'breakout320': -2.853, 'breakout40': -7.827, 'breakout80': -2.438}
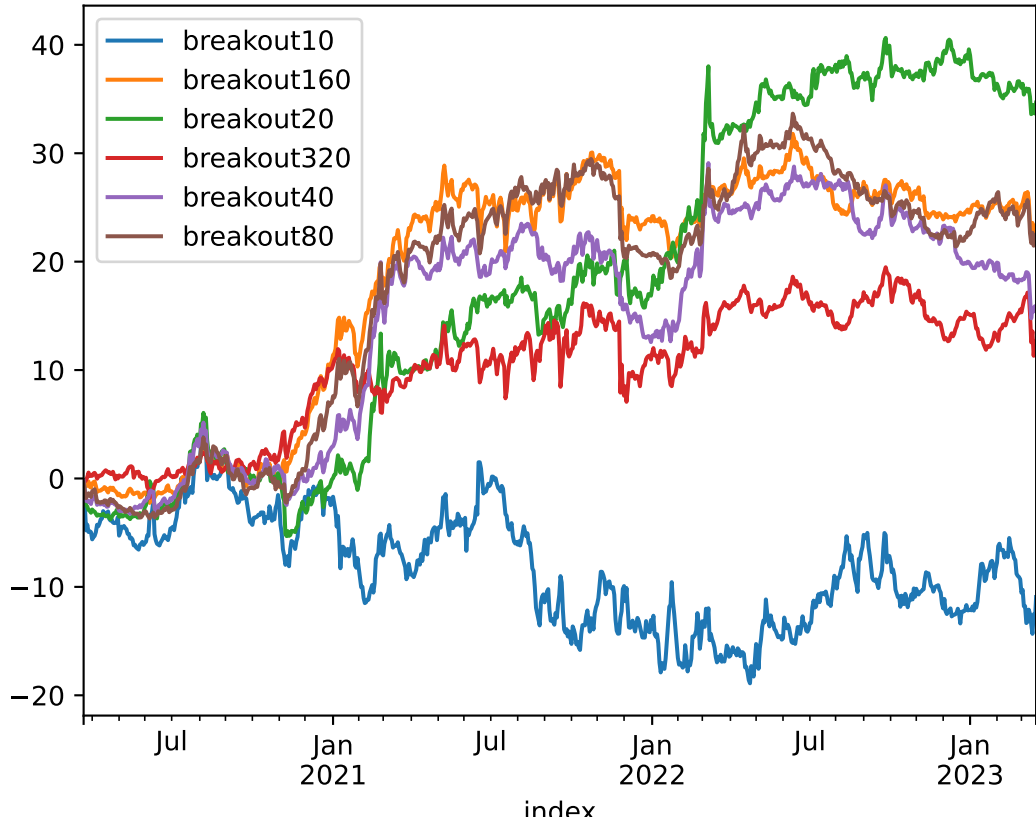ann. std {'breakout10': 12.219, 'breakout160': 6.964, 'breakout20': 8.138, 'breakout320': 7.294, 'breakout40': 7.082, 'breakout80': 7.47}
ann. SR {'breakout10': 0.44, 'breakout160': -0.44, 'breakout20': 0.45, 'breakout320': -0.39, 'breakout40': -1.11, 'breakout80': -0.33}
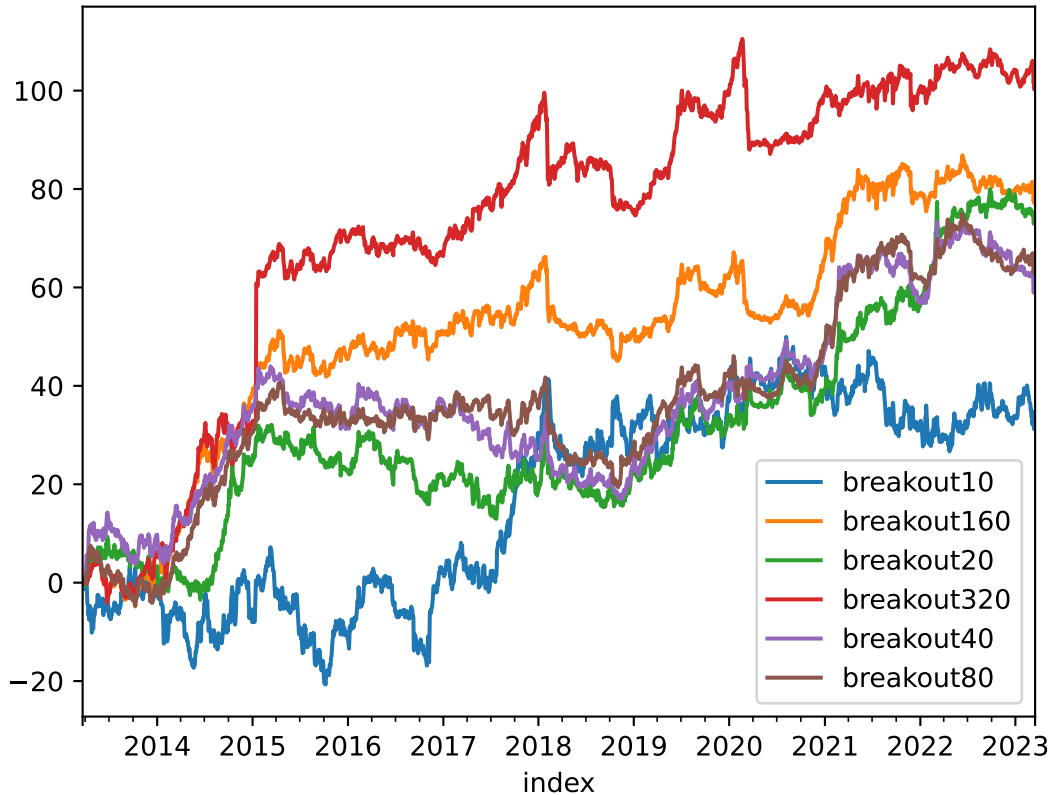
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -3.59, 'breakout160': 7.544, 'breakout20': 11.379, 'breakout320': 3.882, 'breakout40': 5.155, 'breakout80': 7.321}
ann. std {'breakout10': 13.572, 'breakout160': 9.404, 'breakout20': 10.963, 'breakout320': 9.986, 'breakout40': 9.595, 'breakout80': 9.208}
ann. SR {'breakout10': -0.26, 'breakout160': 0.8, 'breakout20': 1.04, 'breakout320': 0.39, 'breakout40': 0.54, 'breakout80': 0.8}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.401, 'breakout160': 7.663, 'breakout20': 7.27, 'breakout320': 9.893, 'breakout40': 5.881, 'breakout80': 6.245}
ann. std {'breakout10': 15.633, 'breakout160': 9.091, 'breakout20': 11.162, 'breakout320': 13.383, 'breakout40': 9.729, 'breakout80': 8.986}
ann. SR {'breakout10': 0.22, 'breakout160': 0.84, 'breakout20': 0.65, 'breakout320': 0.74, 'breakout40': 0.6, 'breakout80': 0.69}
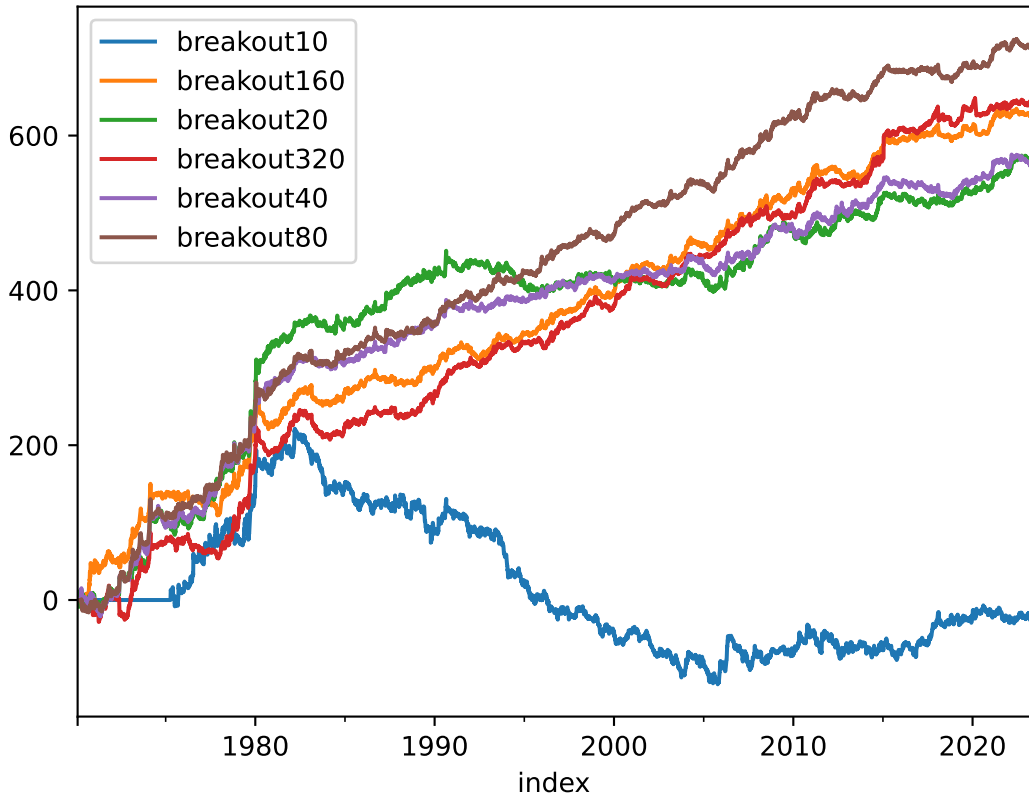
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.411, 'breakout160': 11.562, 'breakout20': 10.496, 'breakout320': 11.798, 'breakout40': 10.383, 'breakout80': 13.18}
ann. std {'breakout10': 20.754, 'breakout160': 12.441, 'breakout20': 15.98, 'breakout320': 13.009, 'breakout40': 13.183, 'breakout80': 12.687}
ann. SR {'breakout10': -0.02, 'breakout160': 0.93, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}
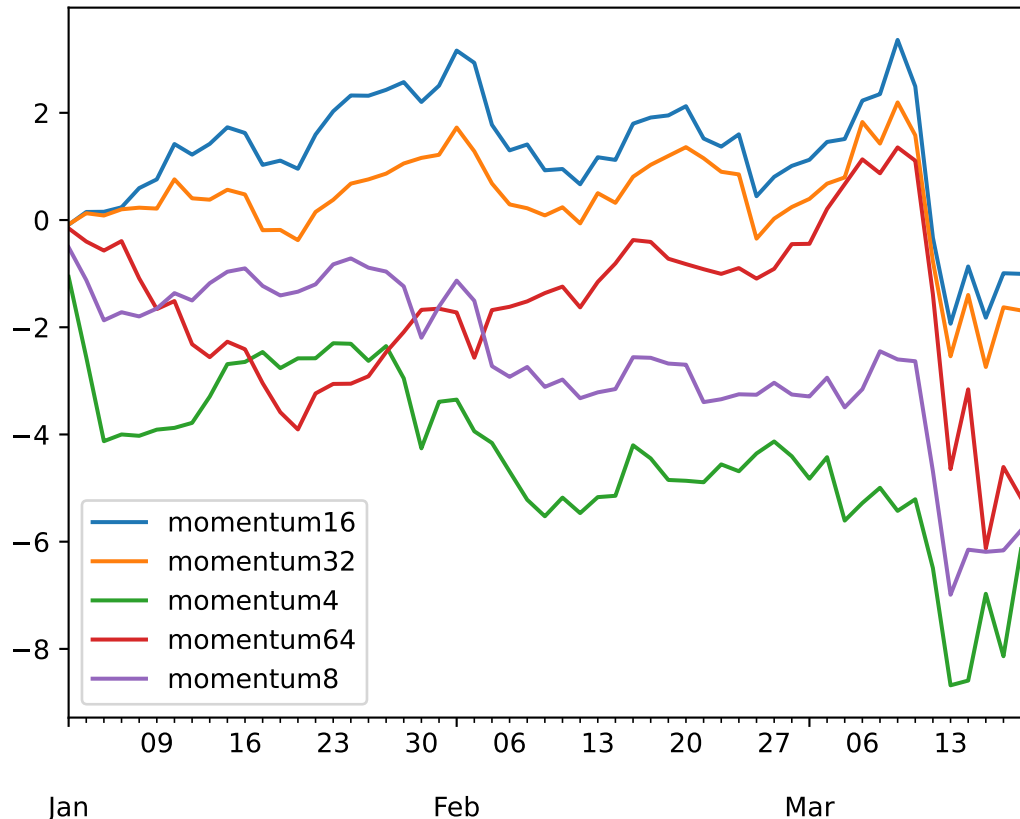
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -4.671, 'momentum32': -7.849, 'momentum4': -28.58, 'momentum64': -24.137, 'momentum8': -26.933}
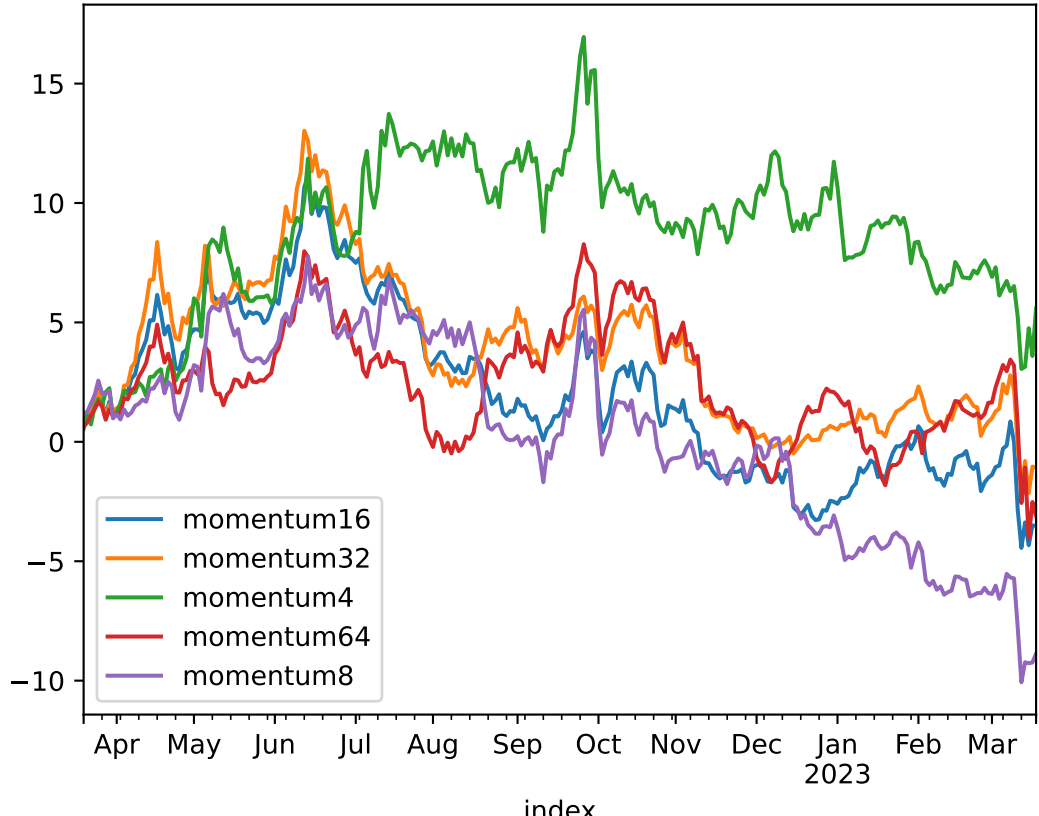ann. std {'momentum16': 10.429, 'momentum32': 9.813, 'momentum4': 11.604, 'momentum64': 13.333, 'momentum8': 9.03}
ann. SR {'momentum16': -0.45, 'momentum32': -0.8, 'momentum4': -2.46, 'momentum64': -1.81, 'momentum8': -2.98}
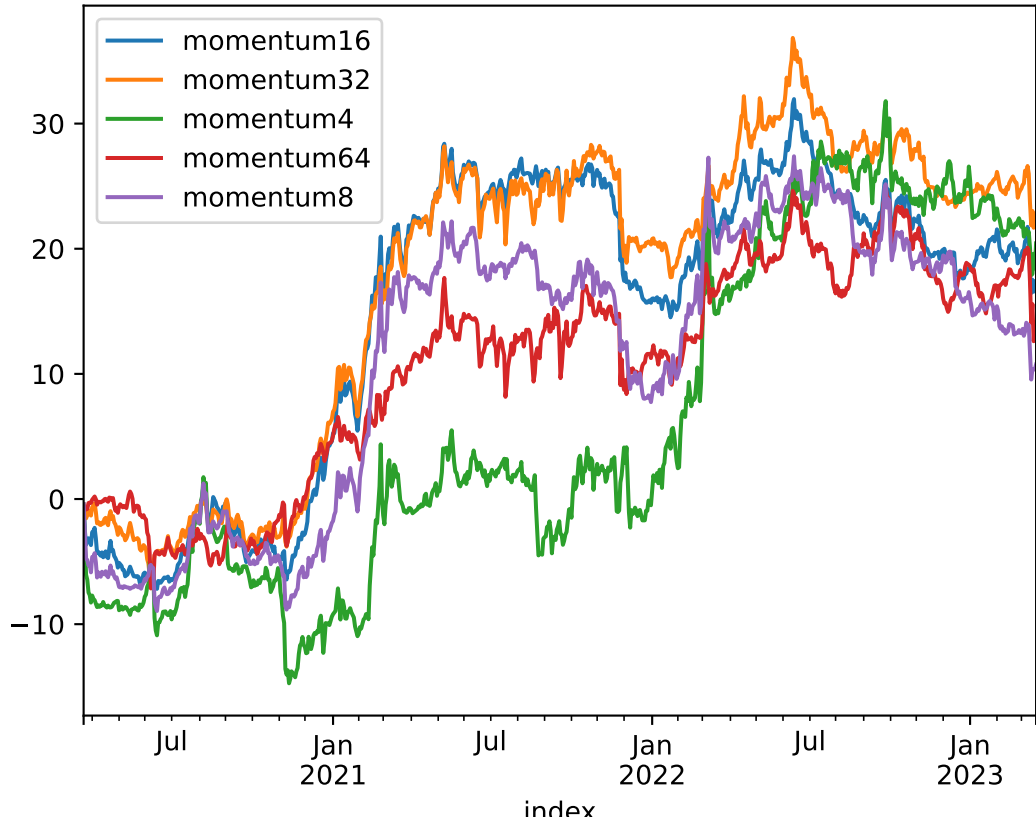
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -3.458, 'momentum32': -1.075, 'momentum4': 5.505, 'momentum64': -3.052, 'momentum8': -8.73}
ann. std {'momentum16': 9.214, 'momentum32': 9.537, 'momentum4': 13.097, 'momentum64': 10.071, 'momentum8': 10.063}
ann. SR {'momentum16': -0.38, 'momentum32': -0.11, 'momentum4': 0.42, 'momentum64': -0.3, 'momentum8': -0.87}
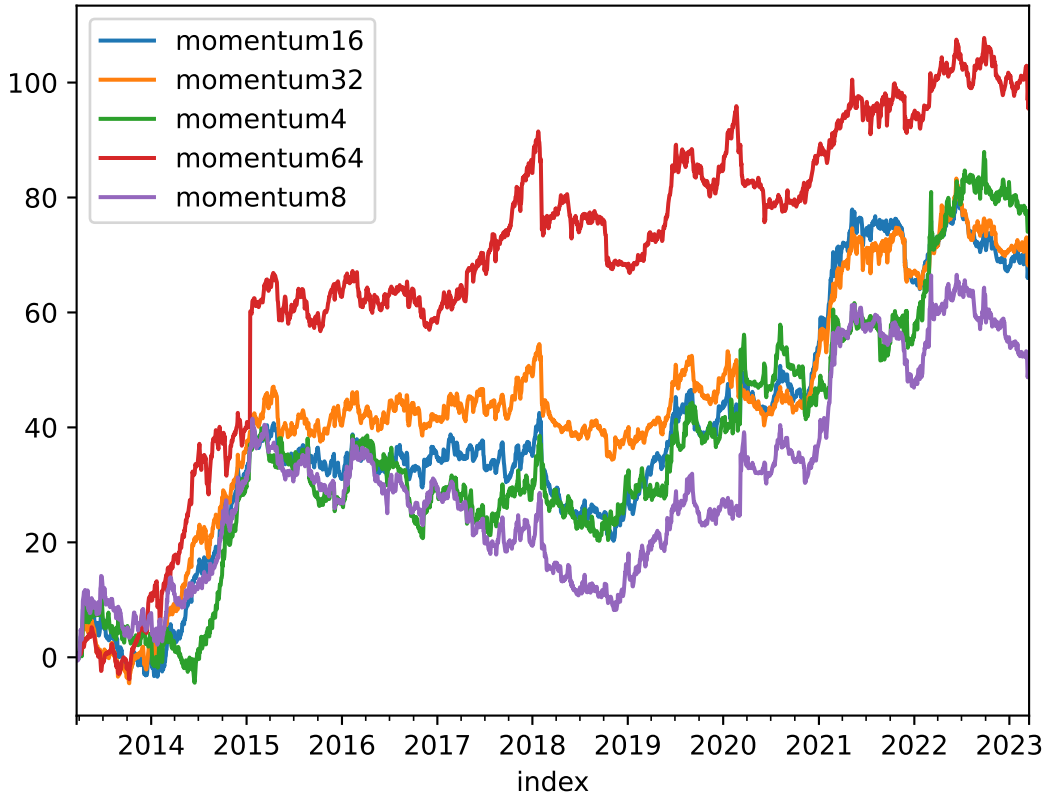
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 5.706, 'momentum32': 7.461, 'momentum4': 6.705, 'momentum64': 4.447, 'momentum8': 3.528}
ann. std {'momentum16': 10.481, 'momentum32': 10.632, 'momentum4': 14.709, 'momentum64': 10.912, 'momentum8': 11.805}
ann. SR {'momentum16': 0.54, 'momentum32': 0.7, 'momentum4': 0.46, 'momentum64': 0.41, 'momentum8': 0.3}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 6.571, 'momentum32': 6.794, 'momentum4': 7.519, 'momentum64': 9.466, 'momentum8': 4.902}
ann. std {'momentum16': 9.93, 'momentum32': 9.47, 'momentum4': 13.727, 'momentum64': 12.088, 'momentum8': 11.29}
ann. SR {'momentum16': 0.66, 'momentum32': 0.72, 'momentum4': 0.55, 'momentum64': 0.78, 'momentum8': 0.43}
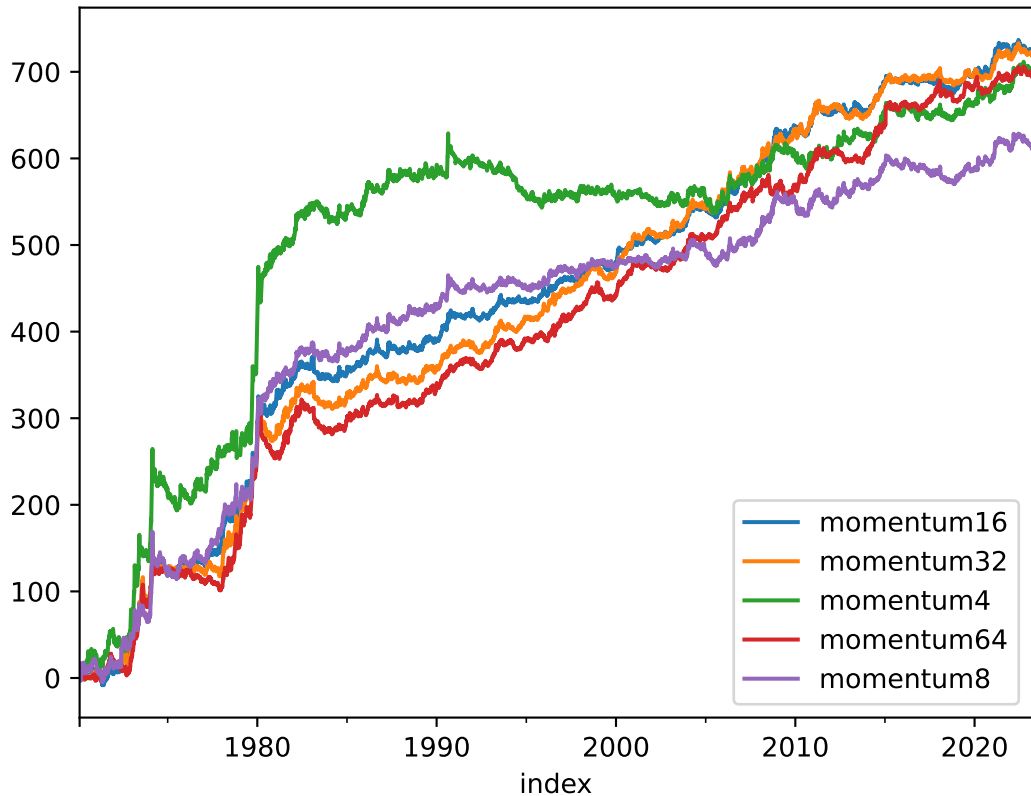
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.342, 'momentum32': 13.283, 'momentum4': 12.936, 'momentum64': 12.834, 'momentum8': 11.305}
ann. std {'momentum16': 14.137, 'momentum32': 13.747, 'momentum4': 19.998, 'momentum64': 13.372, 'momentum8': 15.791}
ann. SR {'momentum16': 0.94, 'momentum32': 0.97, 'momentum4': 0.65, 'momentum64': 0.96, 'momentum8': 0.72}
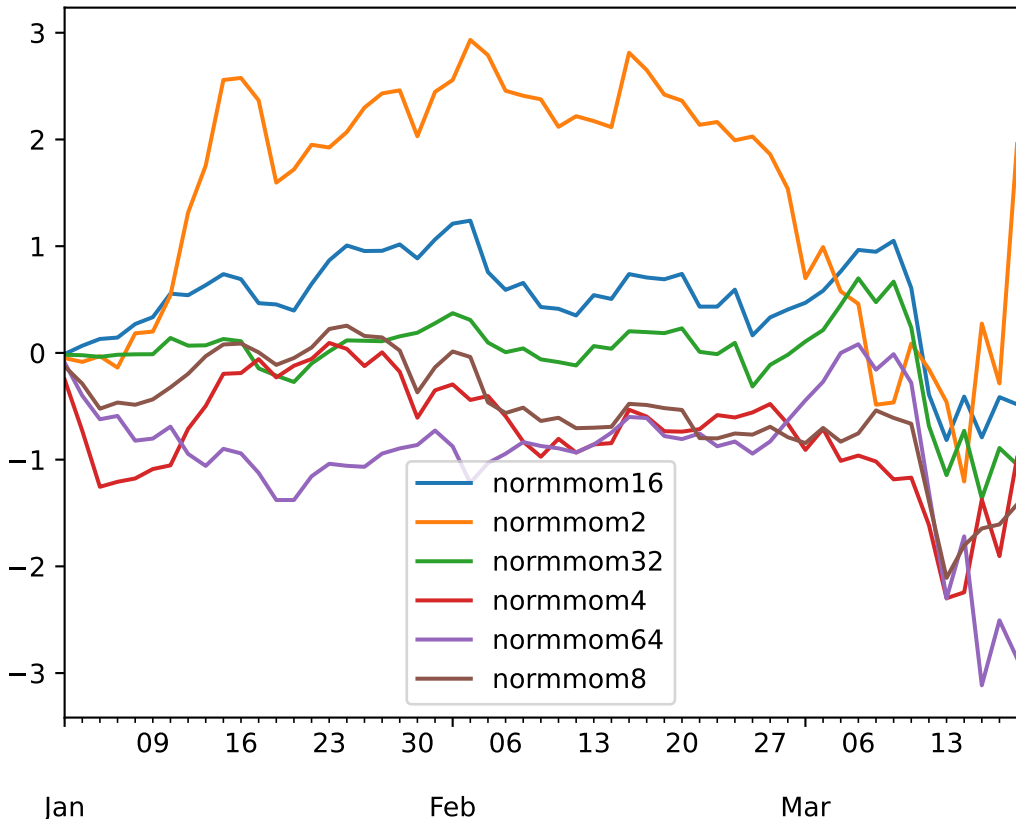
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -2.242, 'normmom2': 9.108, 'normmom32': -4.87, 'normmom4': -4.576, 'normmom64': -13.321, 'normmom8': -6.608}
ann. std {'normmom16': 3.797, 'normmom2': 8.242, 'normmom32': 3.689, 'normmom4': 4.556, 'normmom64': 5.266, 'normmom8': 3.162}
ann. SR {'normmom16': -0.59, 'normmom2': 1.11, 'normmom32': -1.32, 'normmom4': -1.0, 'normmom64': -2.53, 'normmom8': -2.09}
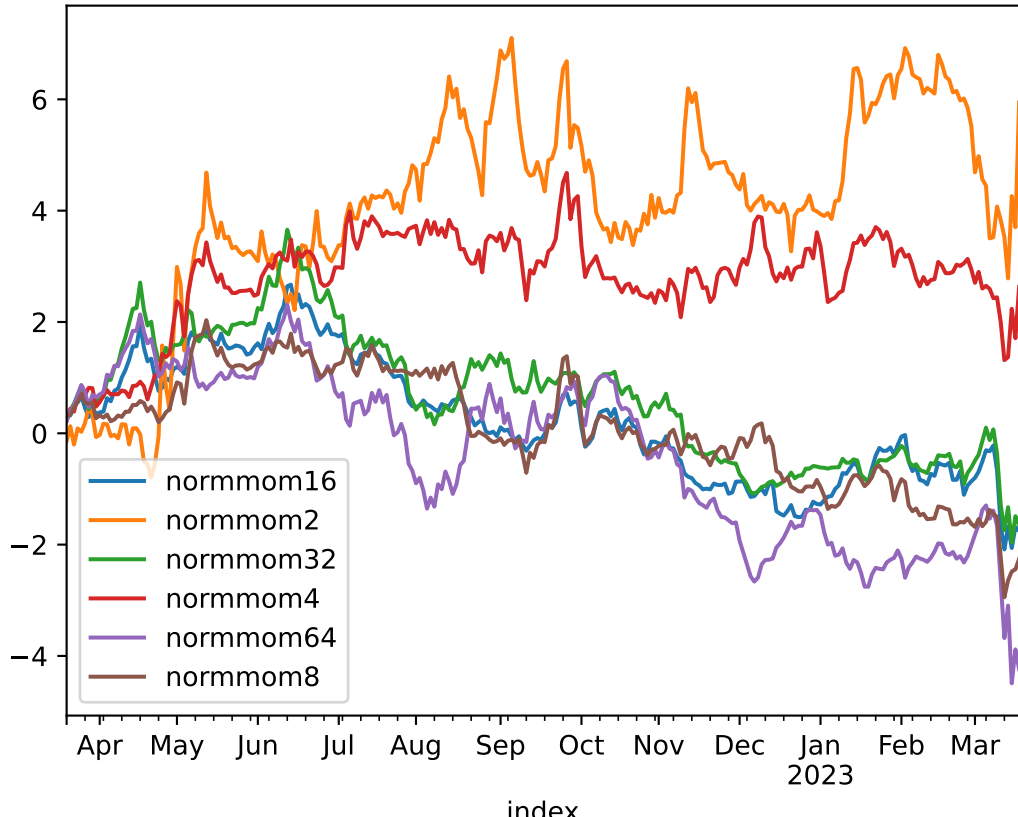
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -1.725, 'normmom2': 5.853, 'normmom32': -1.619, 'normmom4': 2.588, 'normmom64': -4.174, 'normmom8': -2.222}
ann. std {'normmom16': 2.773, 'normmom2': 6.886, 'normmom32': 3.042, 'normmom4': 4.09, 'normmom64': 3.781, 'normmom8': 2.9}
ann. SR {'normmom16': -0.62, 'normmom2': 0.85, 'normmom32': -0.53, 'normmom4': 0.63, 'normmom64': -1.1, 'normmom8': -0.77}
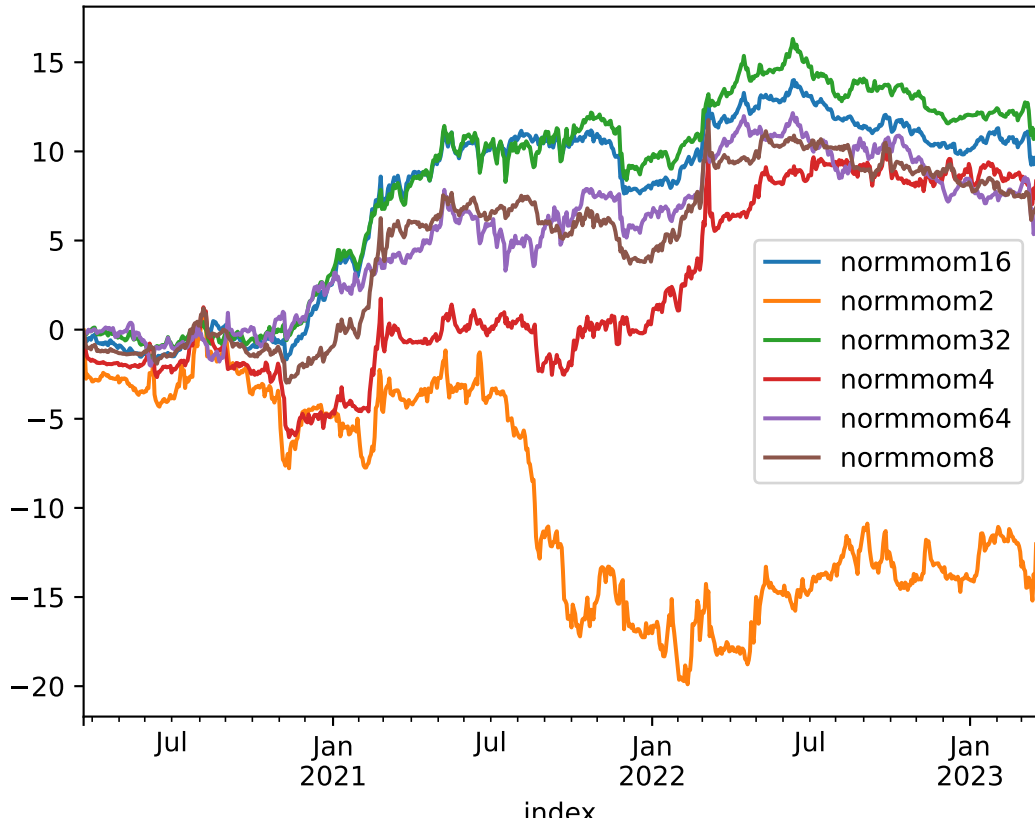
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.145, 'normmom2': -3.951, 'normmom32': 3.613, 'normmom4': 2.729, 'normmom64': 1.84, 'normmom8': 2.246}
ann. std {'normmom16': 3.581, 'normmom2': 7.764, 'normmom32': 3.978, 'normmom4': 5.341, 'normmom64': 4.295, 'normmom8': 3.967}
ann. SR {'normmom16': 0.88, 'normmom2': -0.51, 'normmom32': 0.91, 'normmom4': 0.51, 'normmom64': 0.43, 'normmom8': 0.57}
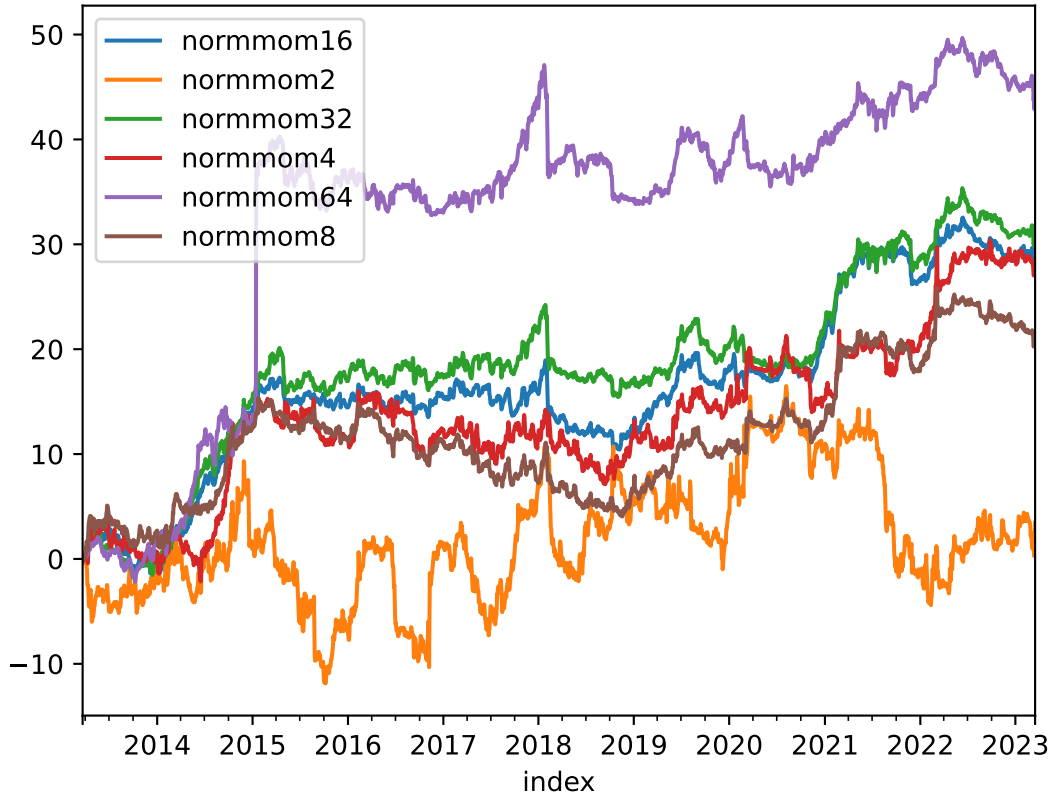
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.763, 'normmom2': 0.339, 'normmom32': 2.952, 'normmom4': 2.783, 'normmom64': 4.236, 'normmom8': 2.055}
ann. std {'normmom16': 3.573, 'normmom2': 9.02, 'normmom32': 3.726, 'normmom4': 5.48, 'normmom64': 8.511, 'normmom8': 4.029}
ann. SR {'normmom16': 0.77, 'normmom2': 0.04, 'normmom32': 0.79, 'normmom4': 0.51, 'normmom64': 0.5, 'normmom8': 0.51}
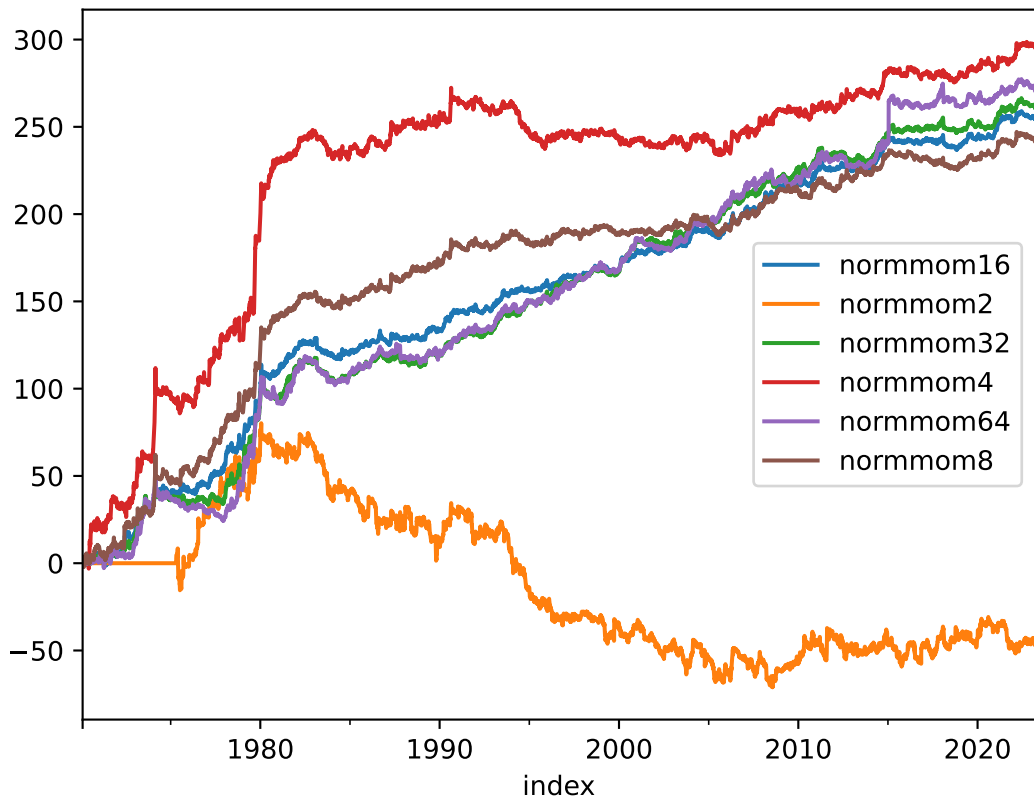
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.703, 'normmom2': -0.81, 'normmom32': 4.824, 'normmom4': 5.479, 'normmom64': 5.002, 'normmom8': 4.474}
ann. std {'normmom16': 4.891, 'normmom2': 11.172, 'normmom32': 4.95, 'normmom4': 8.289, 'normmom64': 6.24, 'normmom8': 5.902}
ann. SR {'normmom16': 0.96, 'normmom2': -0.07, 'normmom32': 0.97, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}
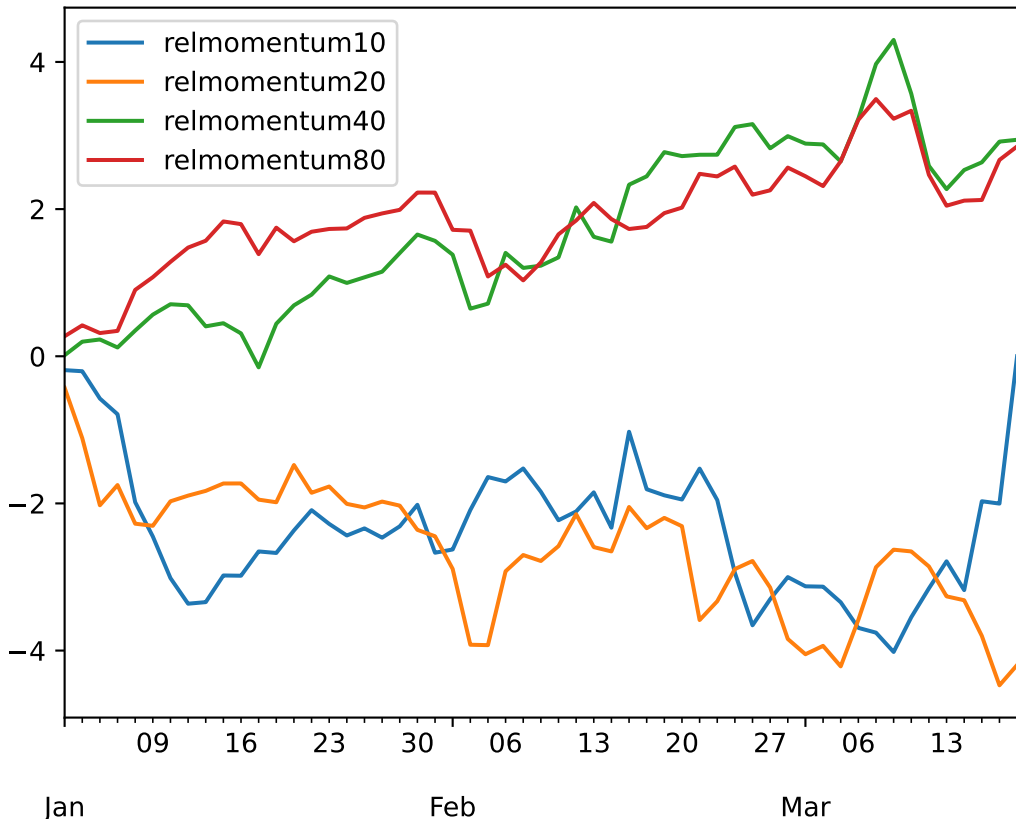
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -0.0, 'relmomentum20': -19.533, 'relmomentum40': 13.695, 'relmomentum80': 13.274}
ann. std {'relmomentum10': 8.489, 'relmomentum20': 6.924, 'relmomentum40': 5.564, 'relmomentum80': 4.557}
ann. SR {'relmomentum10': -0.0, 'relmomentum20': -2.82, 'relmomentum40': 2.46, 'relmomentum80': 2.91}
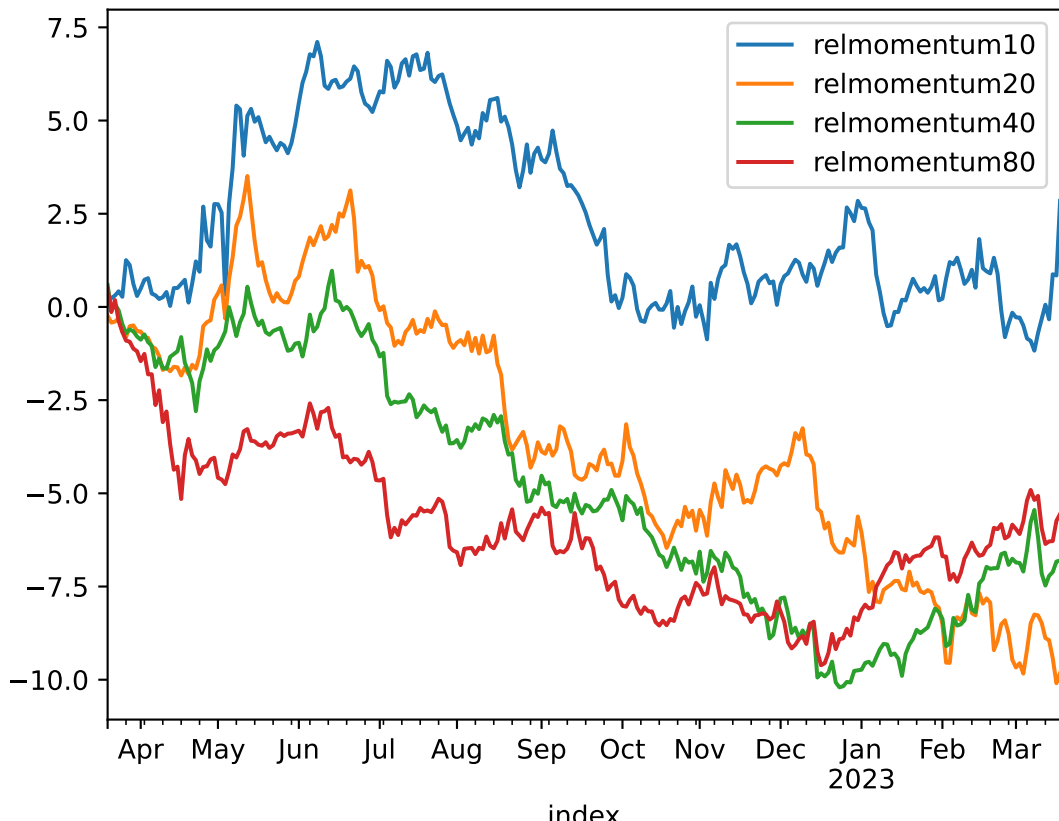
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': 2.802, 'relmomentum20': -9.667, 'relmomentum40': -6.699, 'relmomentum80': -5.468}
ann. std {'relmomentum10': 8.182, 'relmomentum20': 6.419, 'relmomentum40': 5.44, 'relmomentum80': 5.156}
ann. SR {'relmomentum10': 0.34, 'relmomentum20': -1.51, 'relmomentum40': -1.23, 'relmomentum80': -1.06}
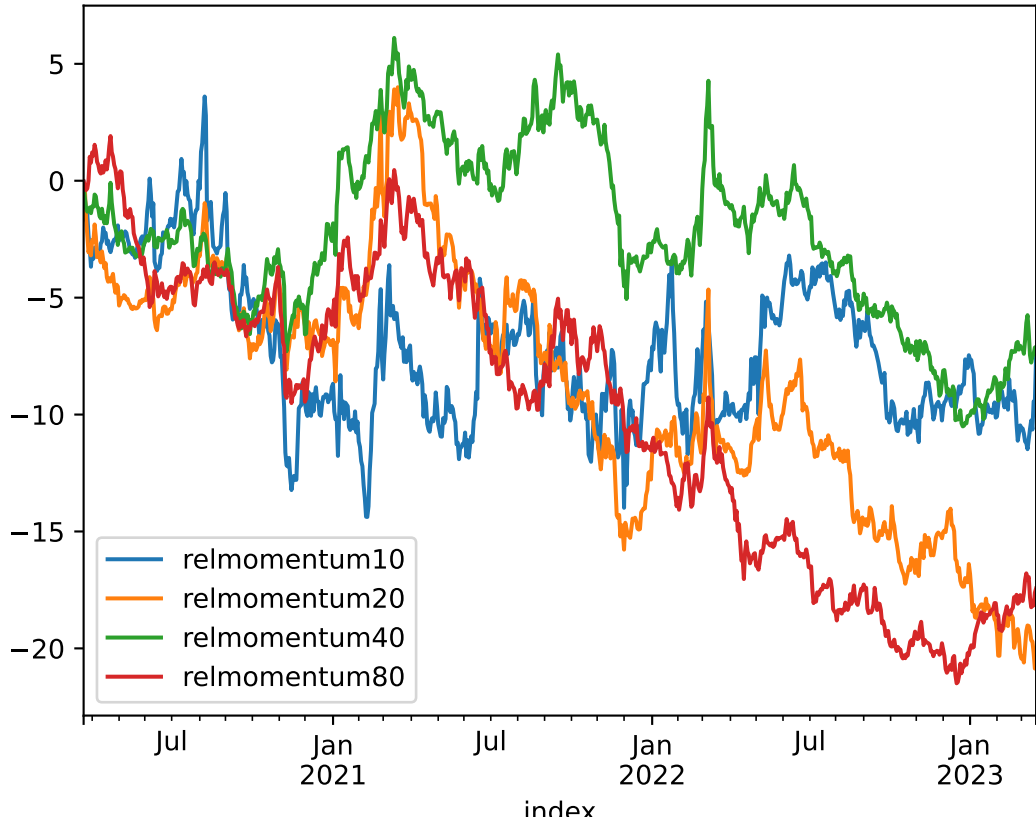
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.449, 'relmomentum20': -6.757, 'relmomentum40': -2.332, 'relmomentum80': -5.722}
ann. std {'relmomentum10': 11.417, 'relmomentum20': 8.54, 'relmomentum40': 7.02, 'relmomentum80': 6.574}
ann. SR {'relmomentum10': -0.21, 'relmomentum20': -0.79, 'relmomentum40': -0.33, 'relmomentum80': -0.87}
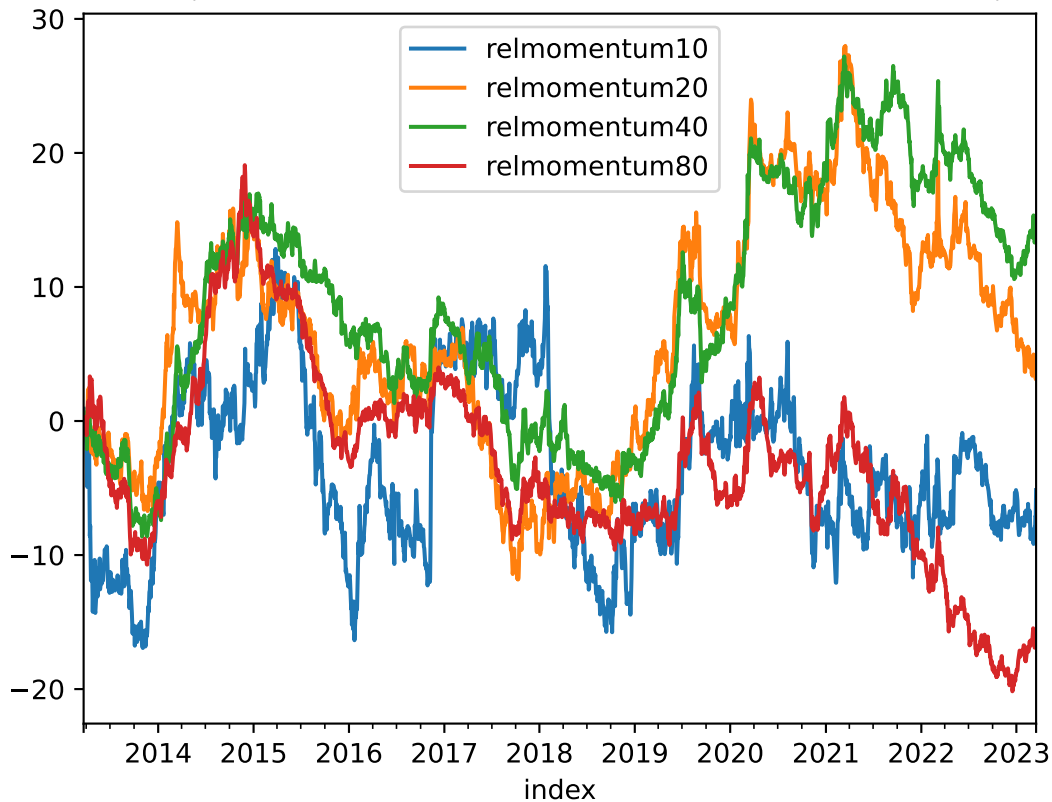
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.506, 'relmomentum20': 0.333, 'relmomentum40': 1.373, 'relmomentum80': -1.582}
ann. std {'relmomentum10': 12.927, 'relmomentum20': 8.901, 'relmomentum40': 7.255, 'relmomentum80': 6.671}
ann. SR {'relmomentum10': -0.04, 'relmomentum20': 0.04, 'relmomentum40': 0.19, 'relmomentum80': -0.24}
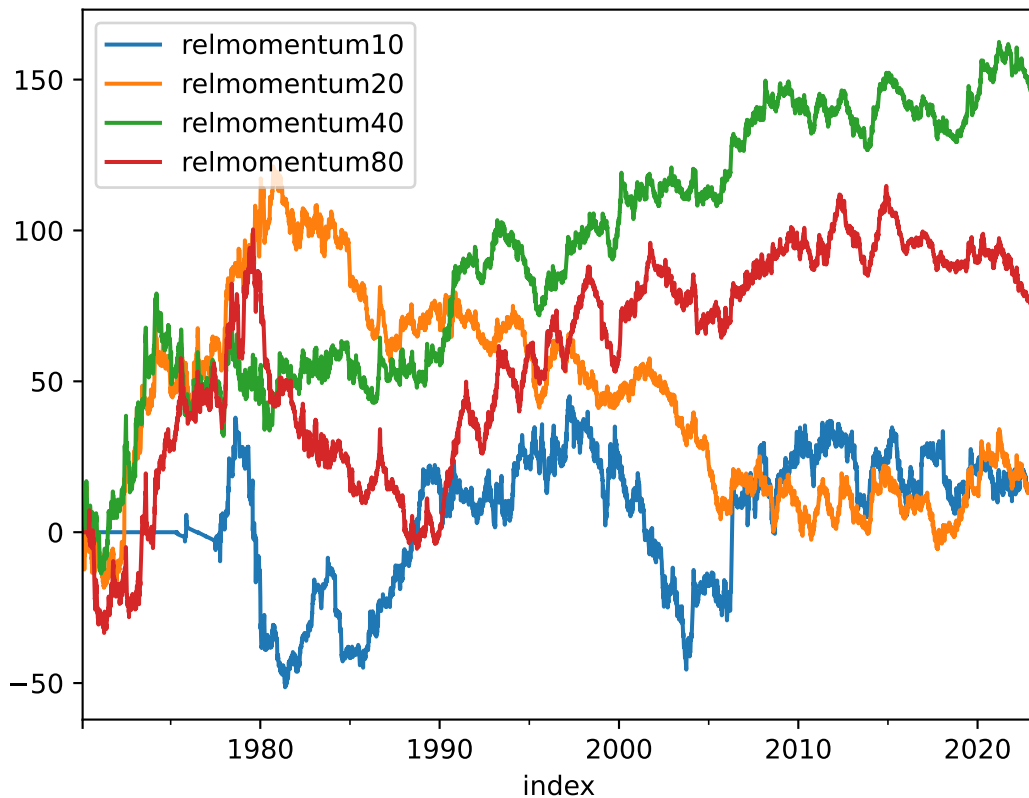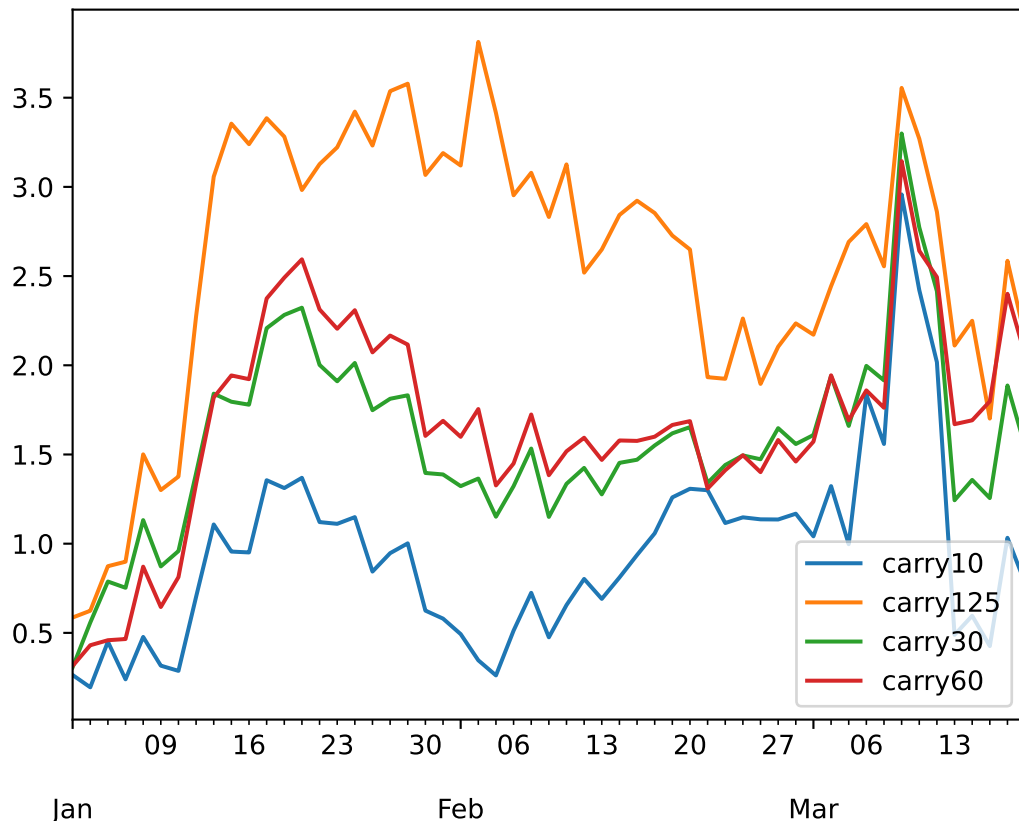
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.31, 'relmomentum20': 0.177, 'relmomentum40': 2.757, 'relmomentum80': 1.47}
ann. std {'relmomentum10': 13.401, 'relmomentum20': 11.498, 'relmomentum40': 10.777, 'relmomentum80': 11.044}
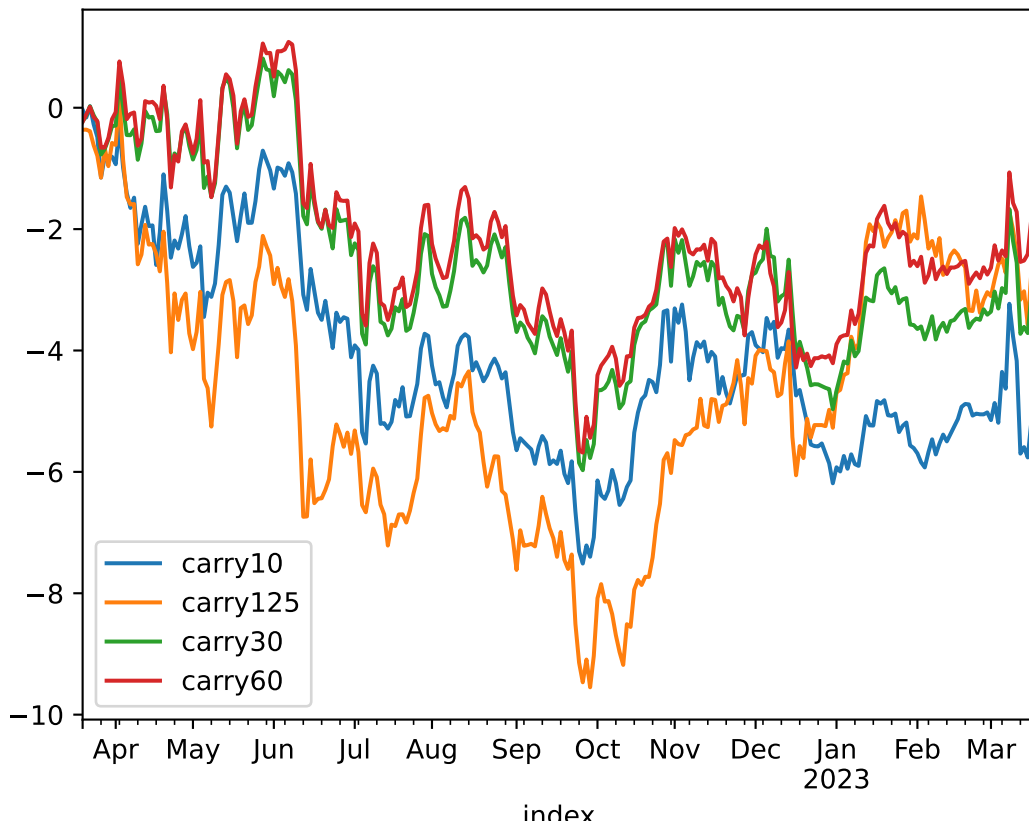ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.26, 'relmomentum80': 0.13}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 3.629, 'carry125': 10.04, 'carry30': 7.184, 'carry60': 9.577}
ann. std {'carry10': 6.04, 'carry125': 6.33, 'carry30': 5.521, 'carry60': 5.233}
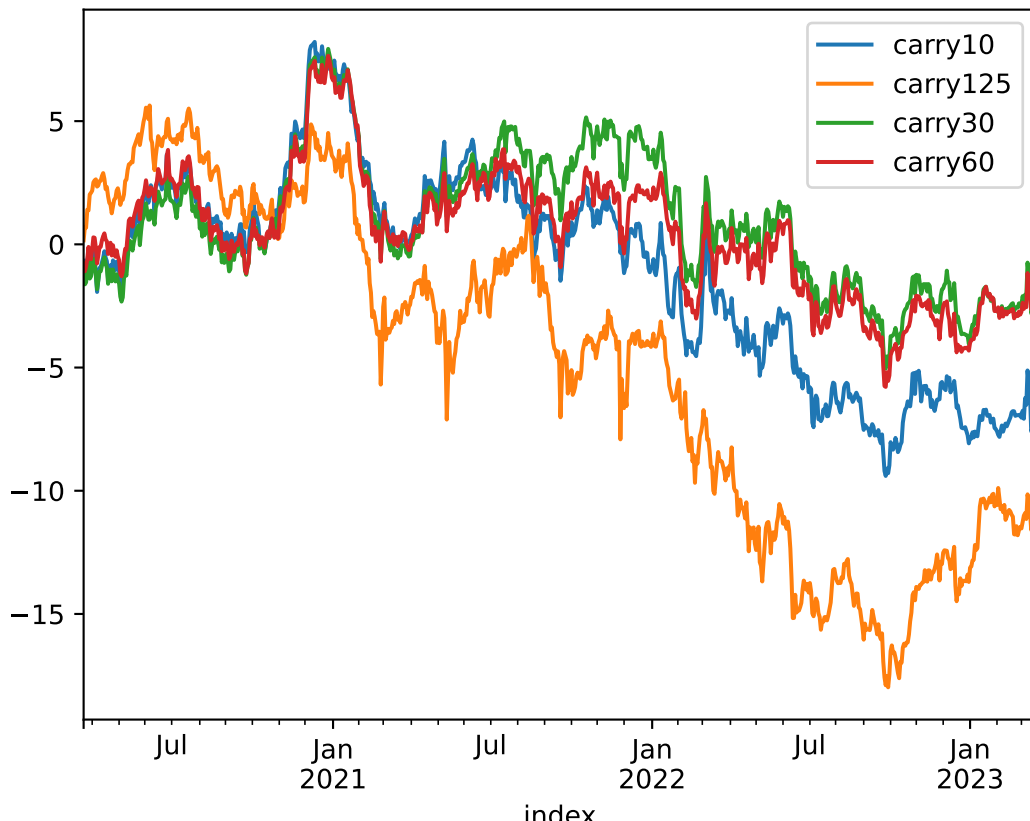ann. SR {'carry10': 0.6, 'carry125': 1.59, 'carry30': 1.3, 'carry60': 1.83}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -5.325, 'carry125': -3.069, 'carry30': -3.372, 'carry60': -2.119}
ann. std {'carry10': 6.232, 'carry125': 7.148, 'carry30': 6.083, 'carry60': 6.175}
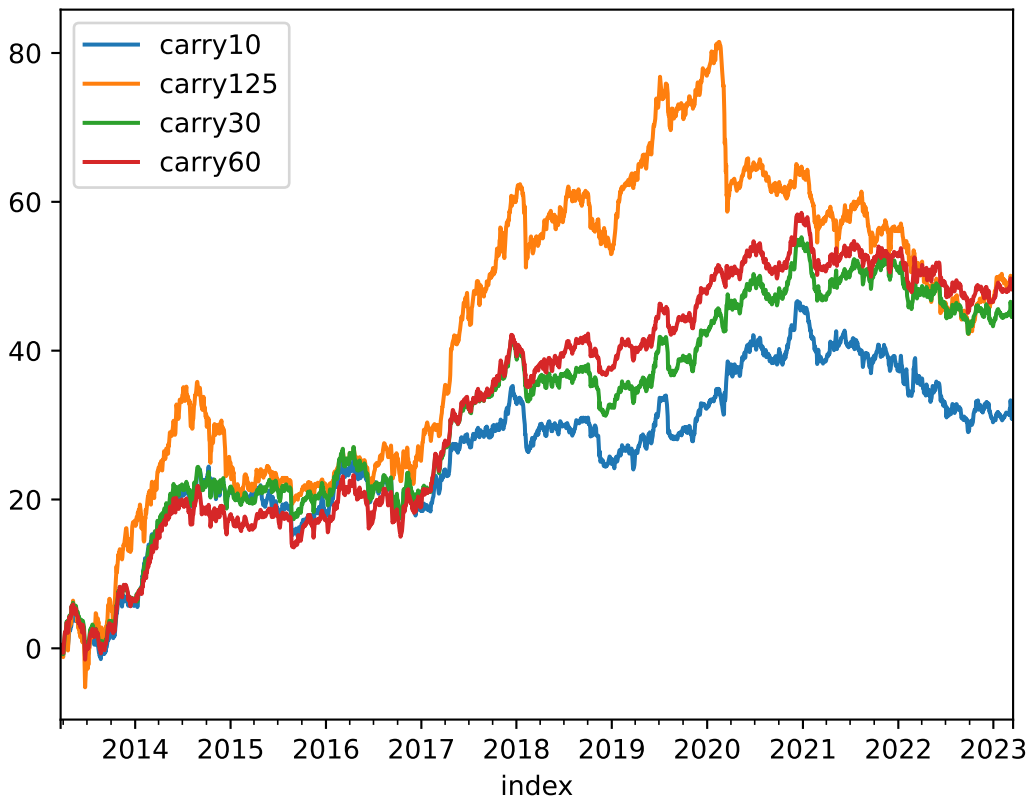ann. SR {'carry10': -0.85, 'carry125': -0.43, 'carry30': -0.55, 'carry60': -0.34}
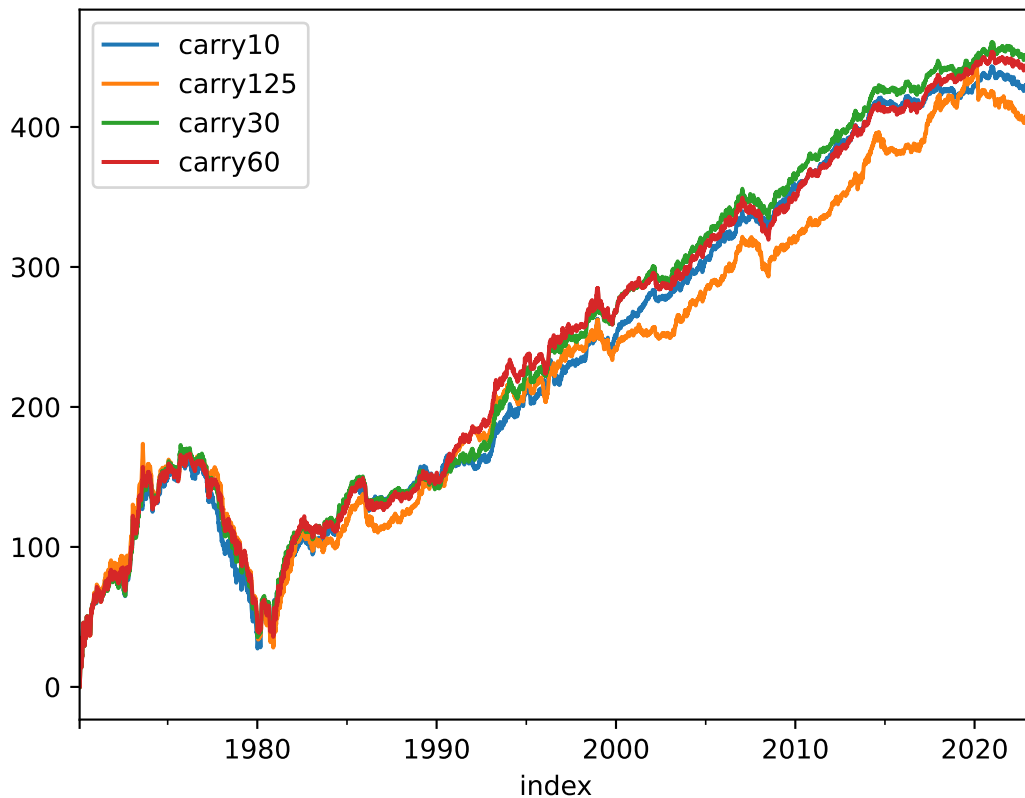
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -2.395, 'carry125': -3.789, 'carry30': -0.82, 'carry60': -0.74}
ann. std {'carry10': 6.617, 'carry125': 8.156, 'carry30': 6.527, 'carry60': 6.515}
ann. SR {'carry10': -0.36, 'carry125': -0.46, 'carry30': -0.13, 'carry60': -0.11}
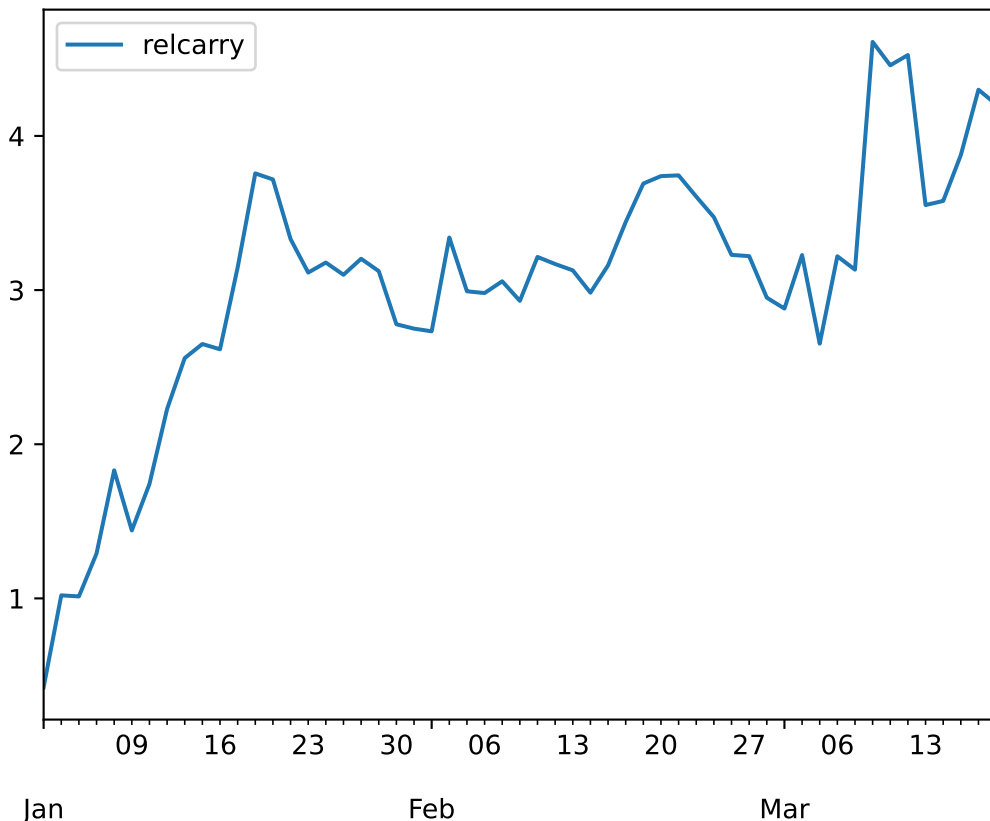
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.059, 'carry125': 4.78, 'carry30': 4.401, 'carry60': 4.774}
ann. std {'carry10': 6.417, 'carry125': 9.244, 'carry30': 6.514, 'carry60': 6.477}
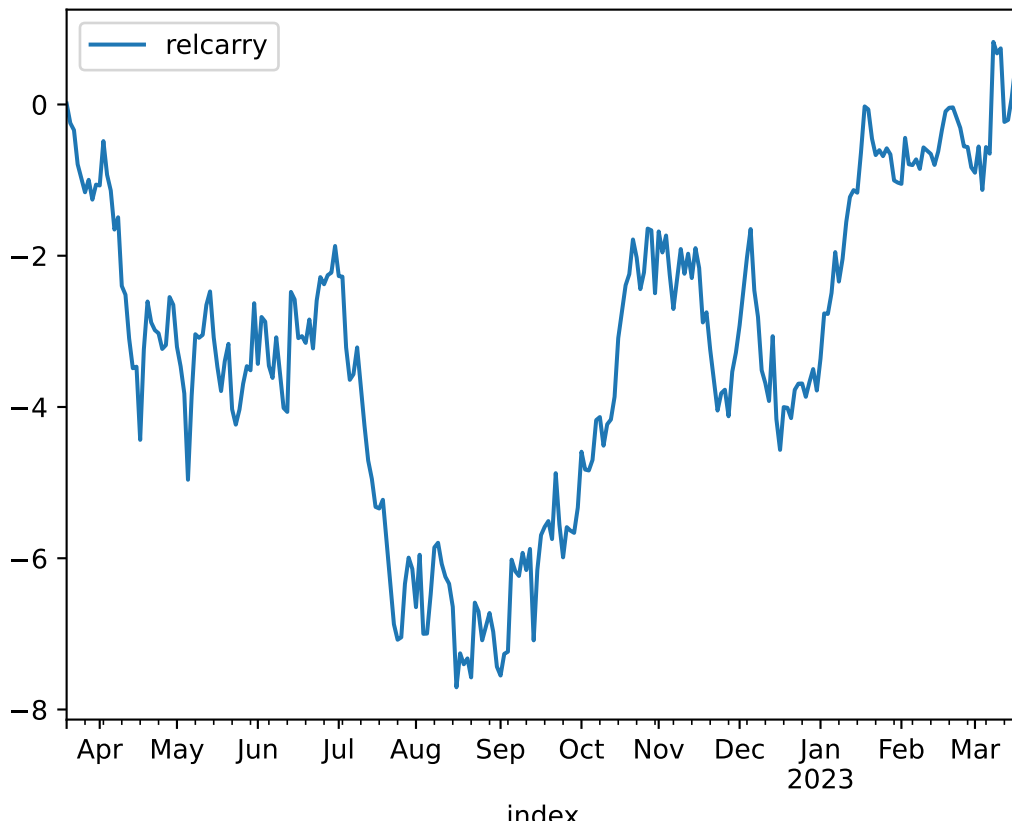ann. SR {'carry10': 0.48, 'carry125': 0.52, 'carry30': 0.68, 'carry60': 0.74}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.902, 'carry125': 7.561, 'carry30': 8.319, 'carry60': 8.198}
ann. std {'carry10': 11.894, 'carry125': 12.17, 'carry30': 11.912, 'carry60': 11.866}
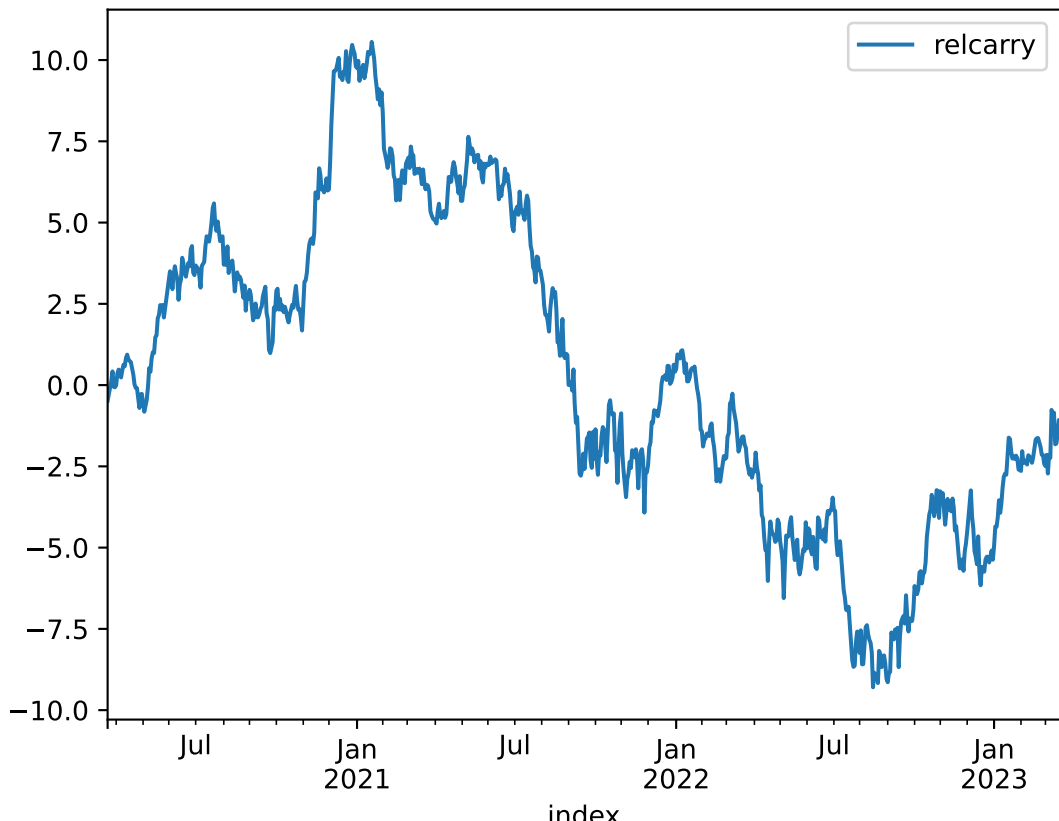ann. SR {'carry10': 0.66, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}

Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 19.575}
ann. std {'relcarry': 5.909}
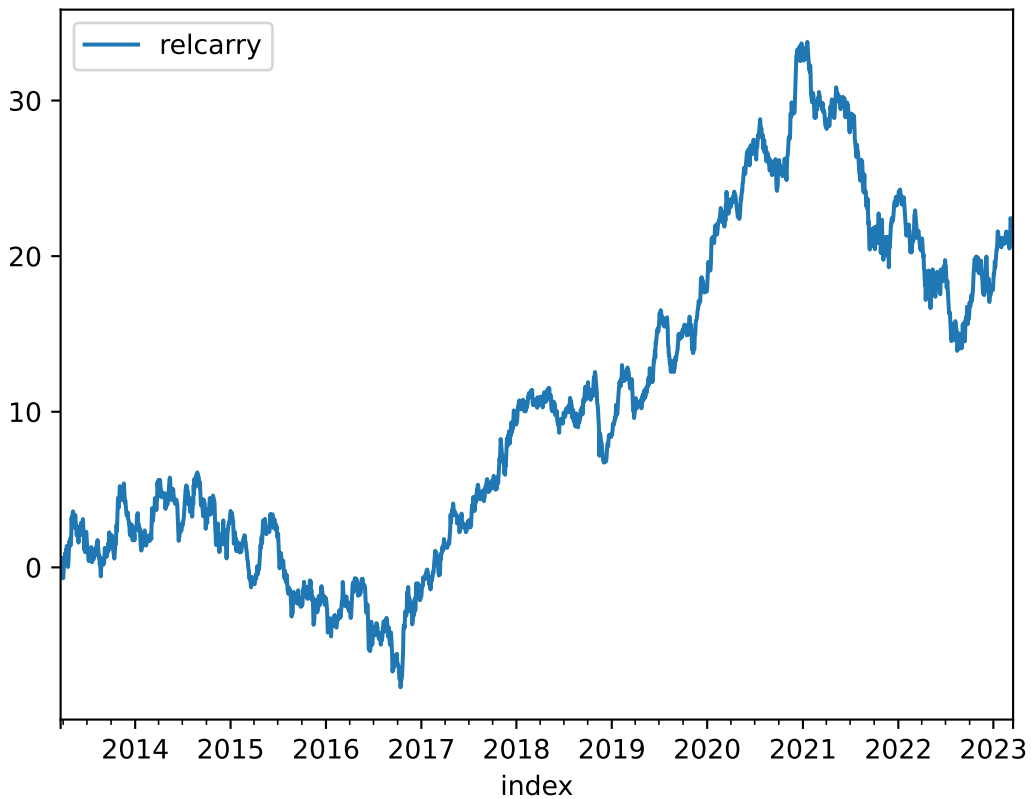ann. SR {'relcarry': 3.31}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 0.416}
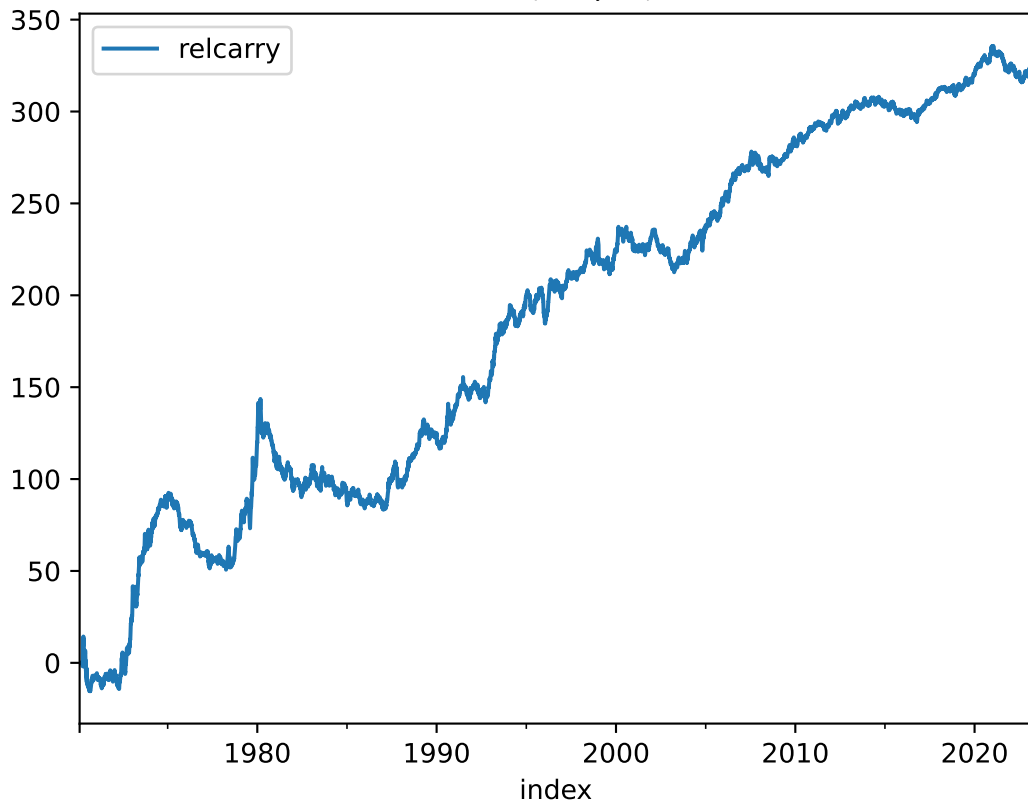ann. std {'relcarry': 7.295}
ann. SR {'relcarry': 0.06}

Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.383}
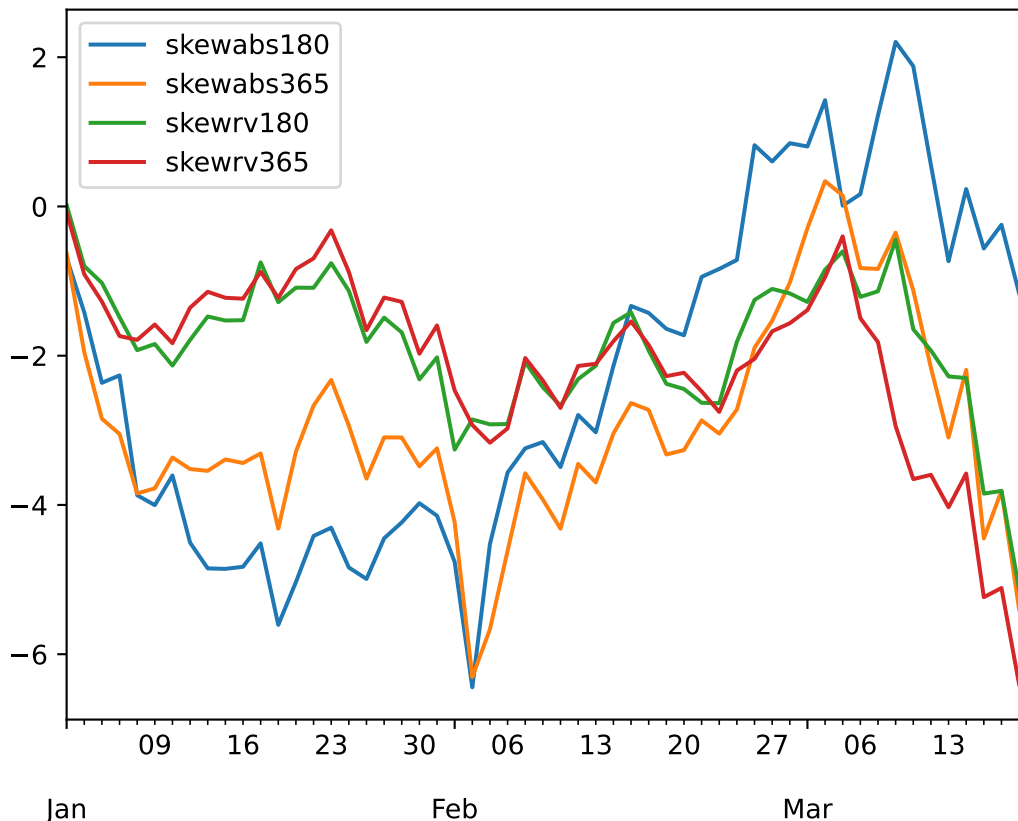ann. std {'relcarry': 6.815}
ann. SR {'relcarry': -0.06}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.164}
ann. std {'relcarry': 6.016}
ann. SR {'relcarry': 0.36}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.984}
ann. std {'relcarry': 9.975}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -5.411, 'skewabs365': -25.11, 'skewrv180': -23.853, 'skewrv365': -29.802}
ann. std {'skewabs180': 12.325, 'skewabs365': 12.347, 'skewrv180': 8.345, 'skewrv365': 8.424}
ann. SR {'skewabs180': -0.44, 'skewabs365': -2.03, 'skewrv180': -2.86, 'skewrv365': -3.54}
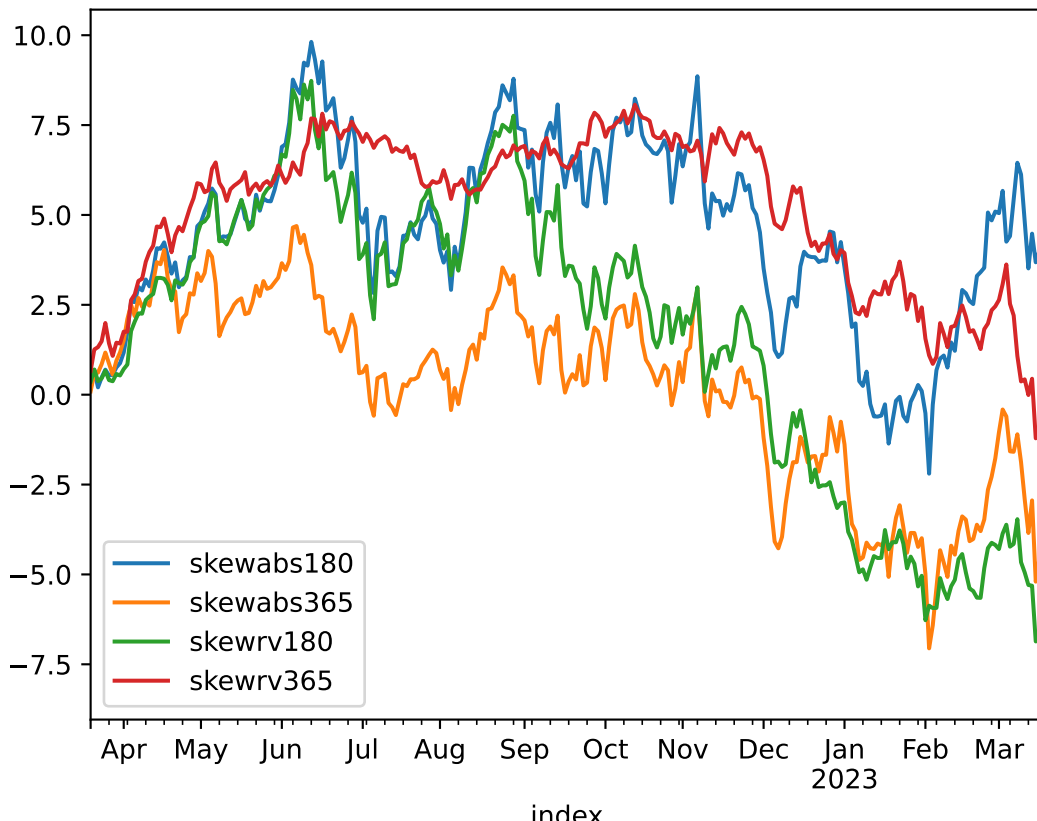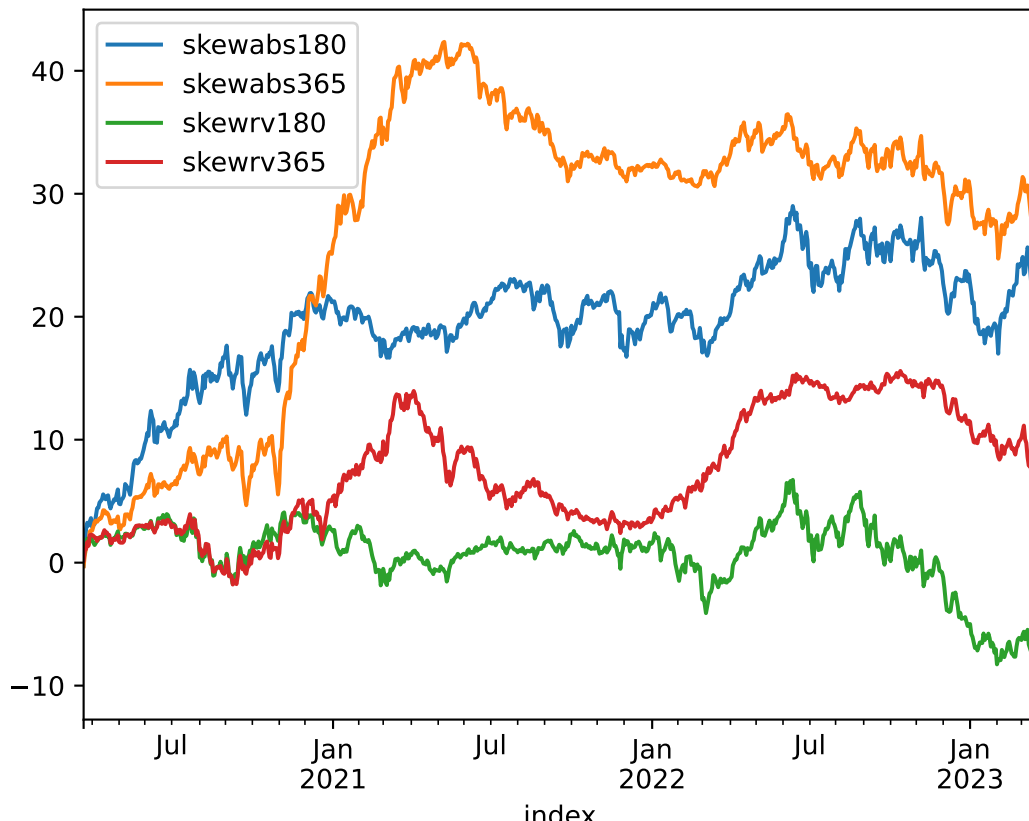
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 3.037, 'skewabs365': -6.051, 'skewrv180': -8.015, 'skewrv365': -2.343}
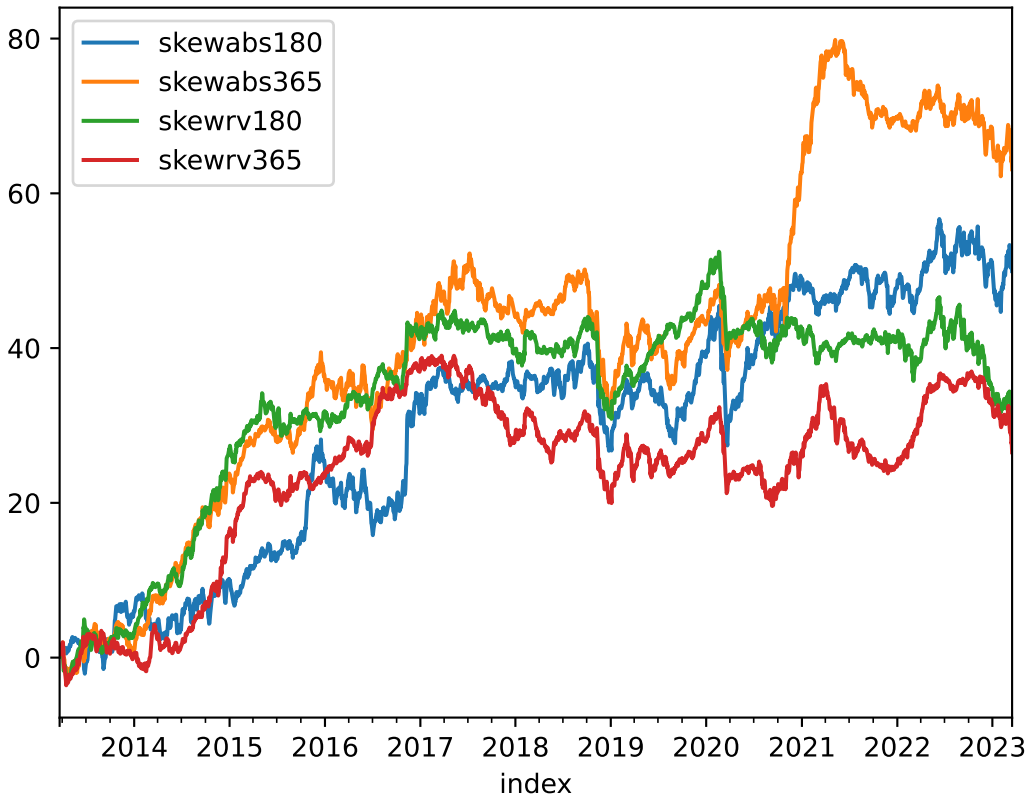ann. std {'skewabs180': 10.866, 'skewabs365': 9.56, 'skewrv180': 9.233, 'skewrv365': 5.883}
ann. SR {'skewabs180': 0.28, 'skewabs365': -0.63, 'skewrv180': -0.87, 'skewrv365': -0.4}

Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 7.311, 'skewabs365': 8.413, 'skewrv180': -3.327, 'skewrv365': 1.688}
ann. std {'skewabs180': 9.275, 'skewabs365': 8.942, 'skewrv180': 7.403, 'skewrv365': 6.452}
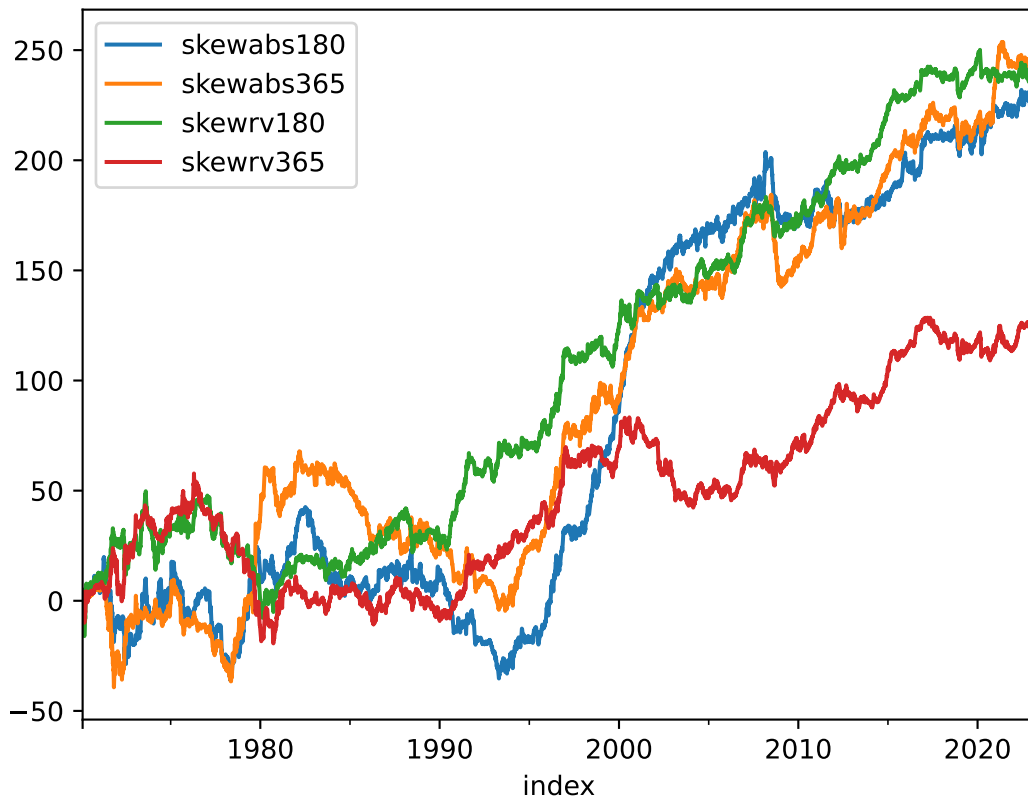ann. SR {'skewabs180': 0.79, 'skewabs365': 0.94, 'skewrv180': -0.45, 'skewrv365': 0.26}

Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.905, 'skewabs365': 6.197, 'skewrv180': 2.918, 'skewrv365': 2.606}
ann. std {'skewabs180': 8.134, 'skewabs365': 8.088, 'skewrv180': 6.602, 'skewrv365': 6.197}
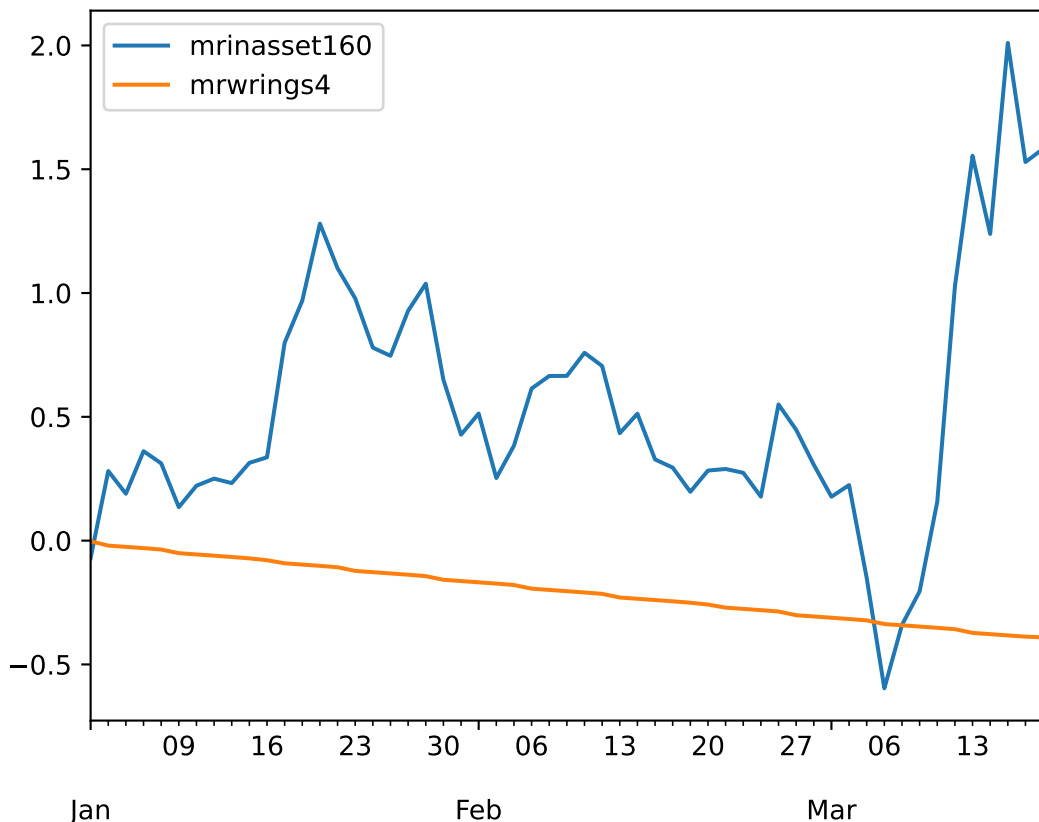ann. SR {'skewabs180': 0.6, 'skewabs365': 0.77, 'skewrv180': 0.44, 'skewrv365': 0.42}
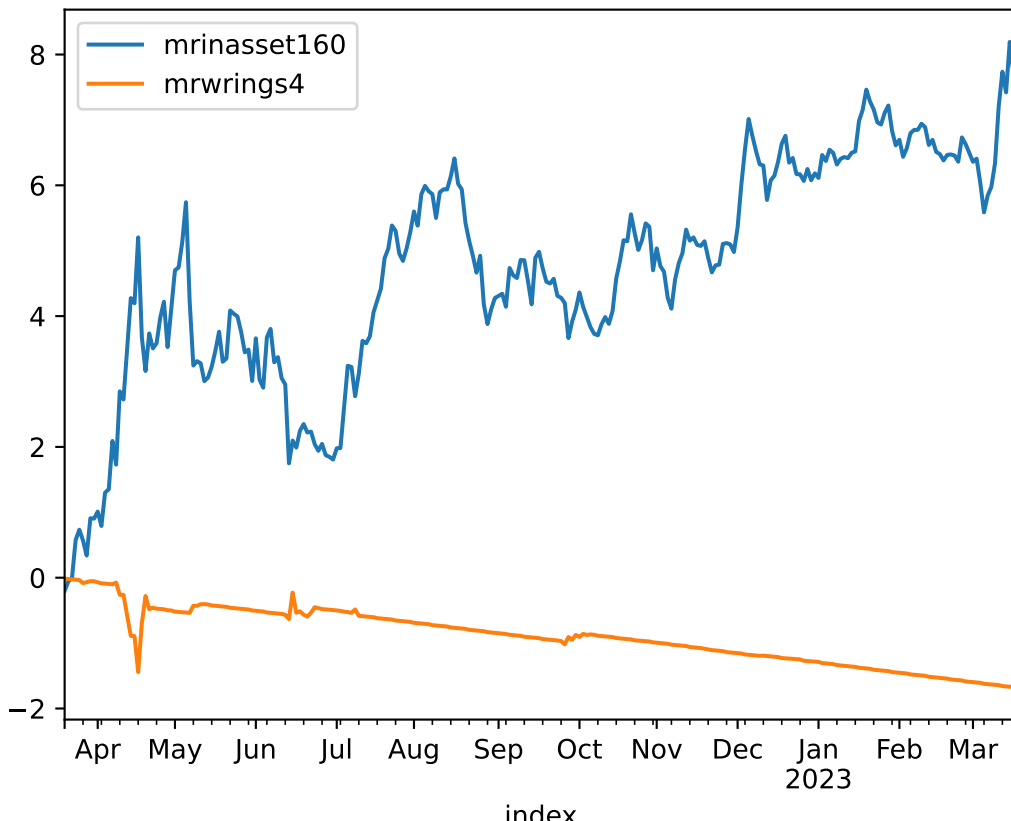
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.16, 'skewabs365': 4.378, 'skewrv180': 4.2, 'skewrv365': 2.144}
ann. std {'skewabs180': 10.783, 'skewabs365': 10.246, 'skewrv180': 9.453, 'skewrv365': 8.747}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.44, 'skewrv365': 0.25}
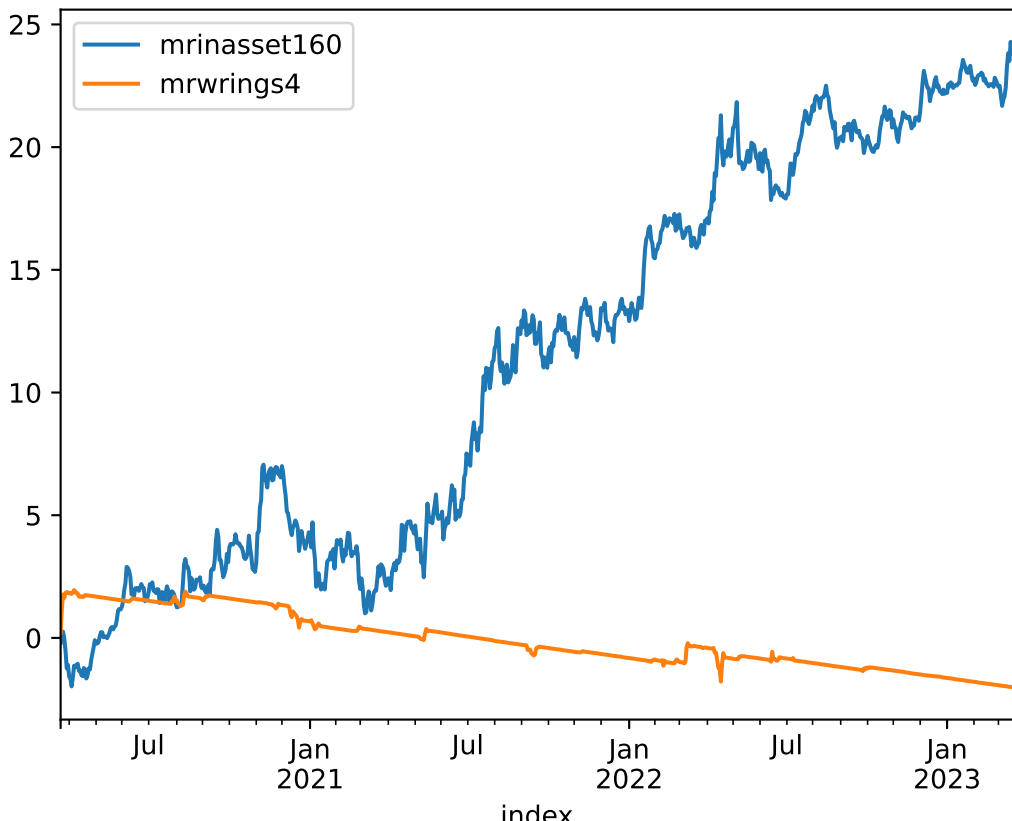
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 7.365, 'mrwrings4': -1.819}
ann. std {'mrinasset160': 4.272, 'mrwrings4': 0.062}
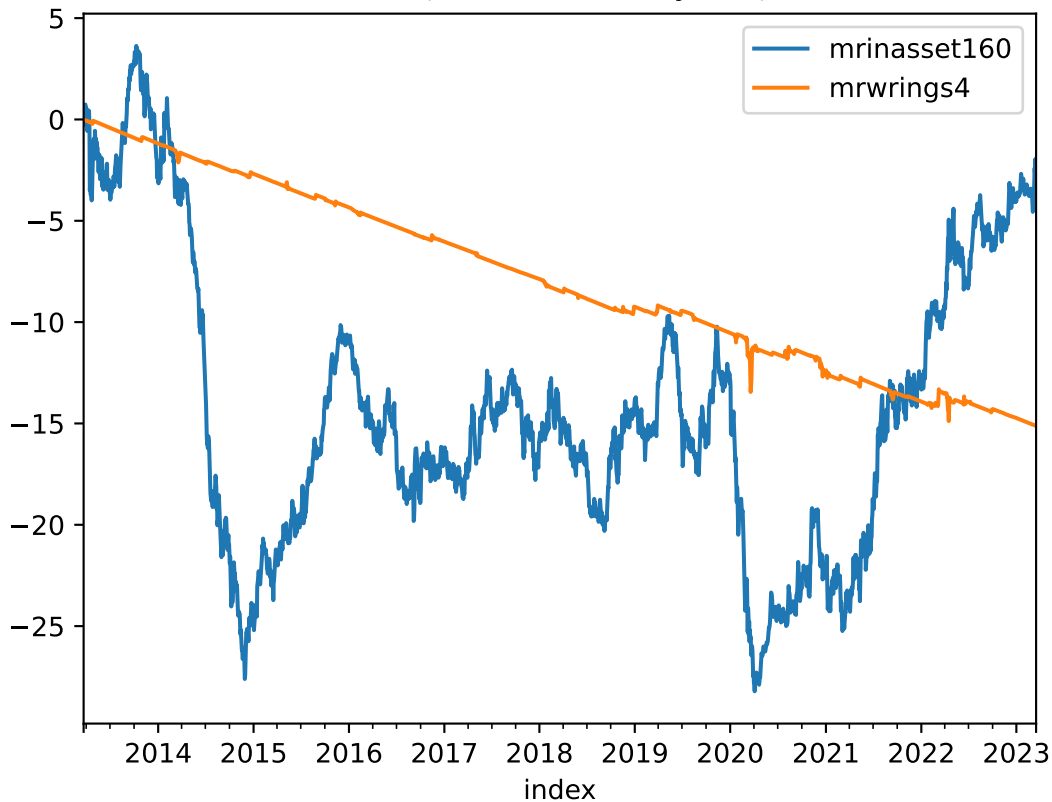ann. SR {'mrinasset160': 1.72, 'mrwrings4': -29.22}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 7.646, 'mrwrings4': -1.65}
ann. std {'mrinasset160': 5.717, 'mrwrings4': 1.277}
ann. SR {'mrinasset160': 1.34, 'mrwrings4': -1.29}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 7.831, 'mrwrings4': -0.661}
ann. std {'mrinasset160': 6.403, 'mrwrings4': 1.255}
ann. SR {'mrinasset160': 1.22, 'mrwrings4': -0.53}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.234, 'mrwrings4': -1.484}
ann. std {'mrinasset160': 6.496, 'mrwrings4': 0.899}
ann. SR {'mrinasset160': -0.04, 'mrwrings4': -1.65}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.151, 'mrwrings4': -2.463}
ann. std {'mrinasset160': 11.148, 'mrwrings4': 2.615}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.94}