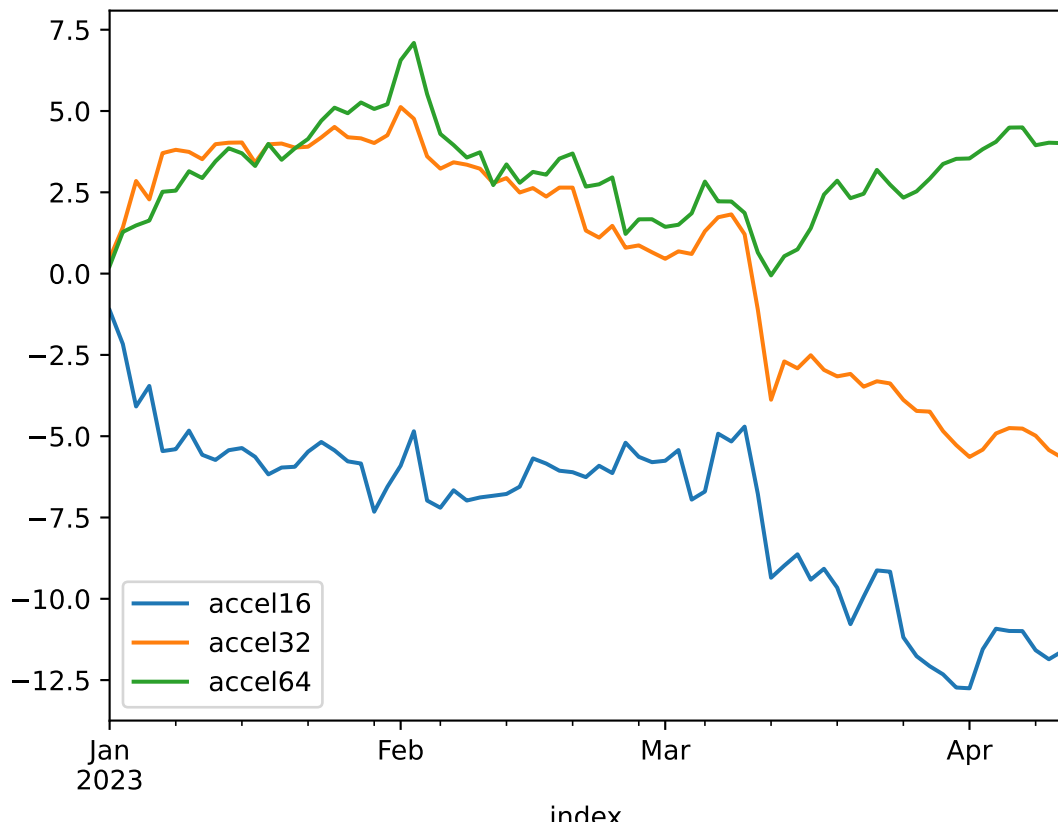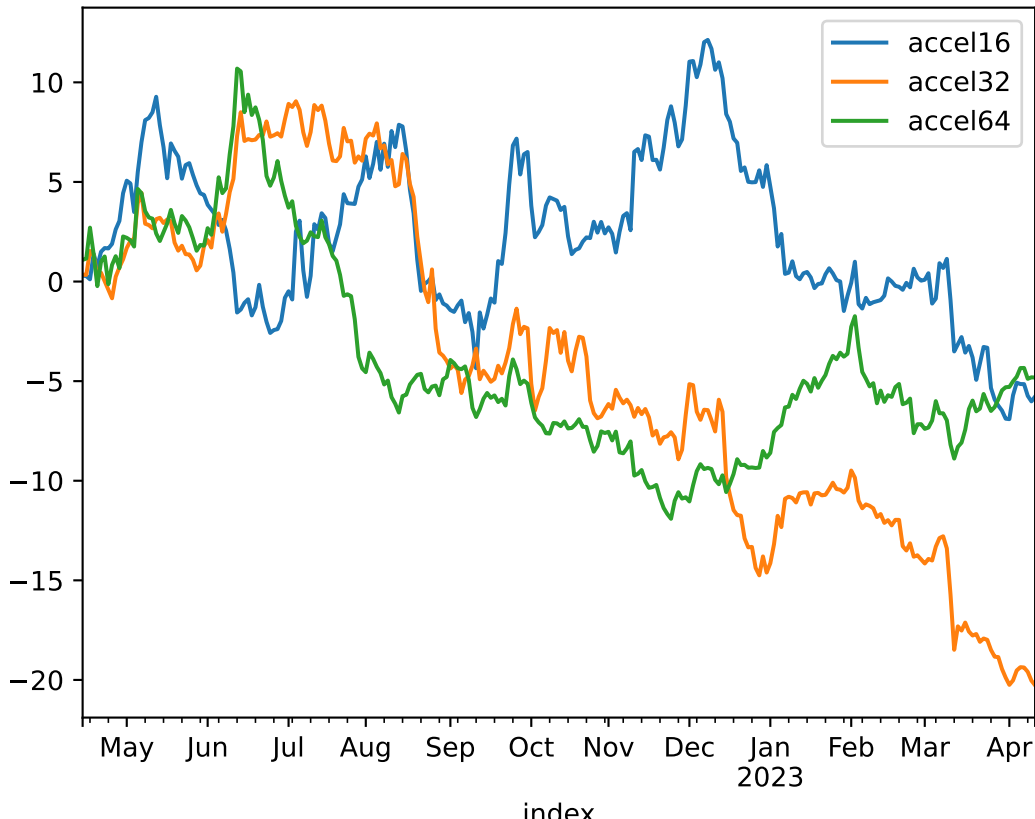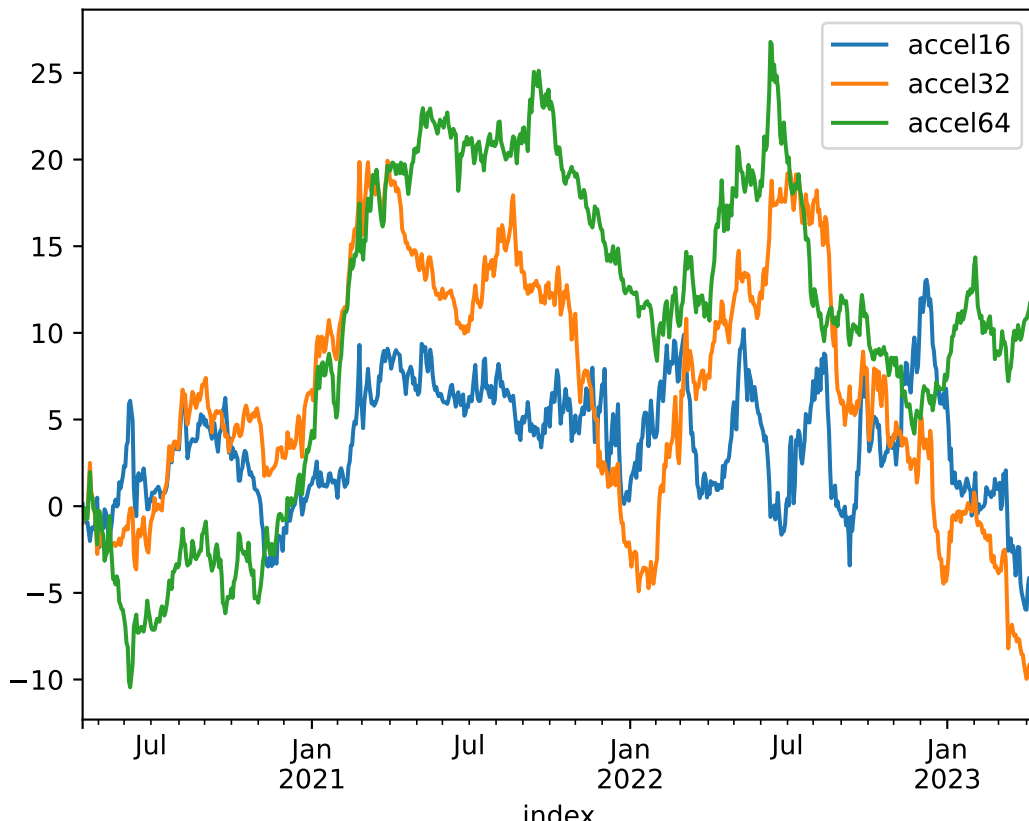Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -40.739, 'accel32': -19.85, 'accel64': 14.071}
ann. std {'accel16': 13.311, 'accel32': 10.287, 'accel64': 9.45}
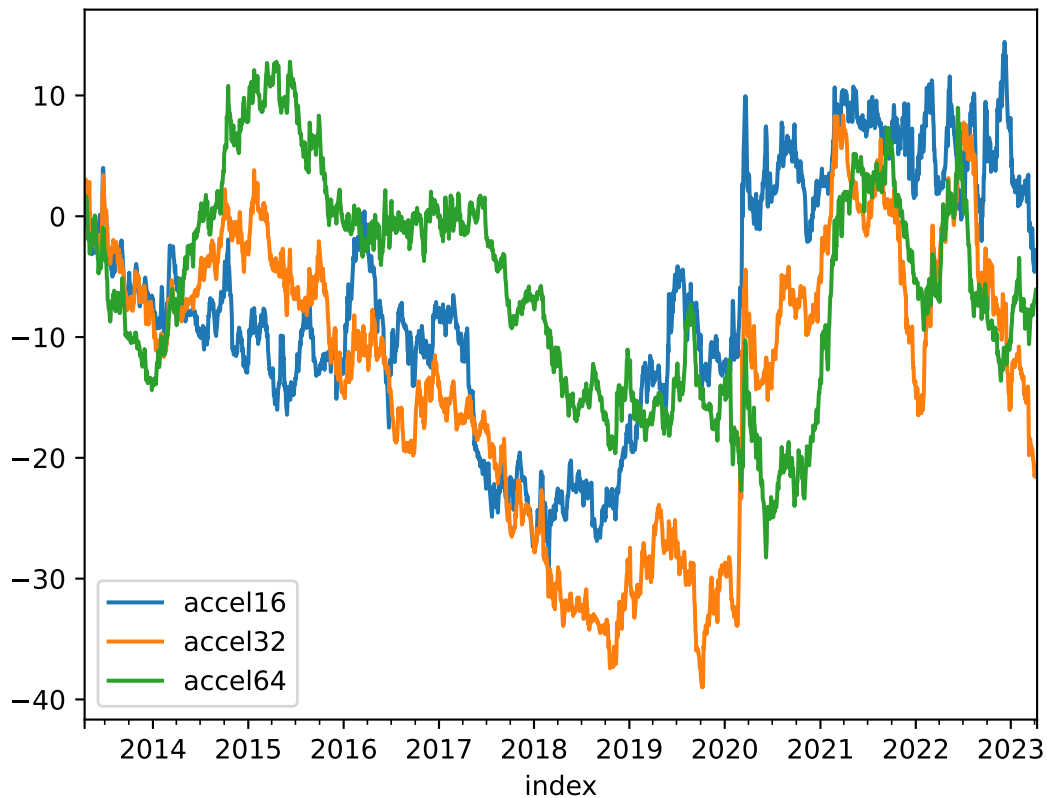ann. SR {'accel16': -3.06, 'accel32': -1.93, 'accel64': 1.49}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -5.685, 'accel32': -19.958, 'accel64': -4.747}
ann. std {'accel16': 16.049, 'accel32': 13.093, 'accel64': 11.203}
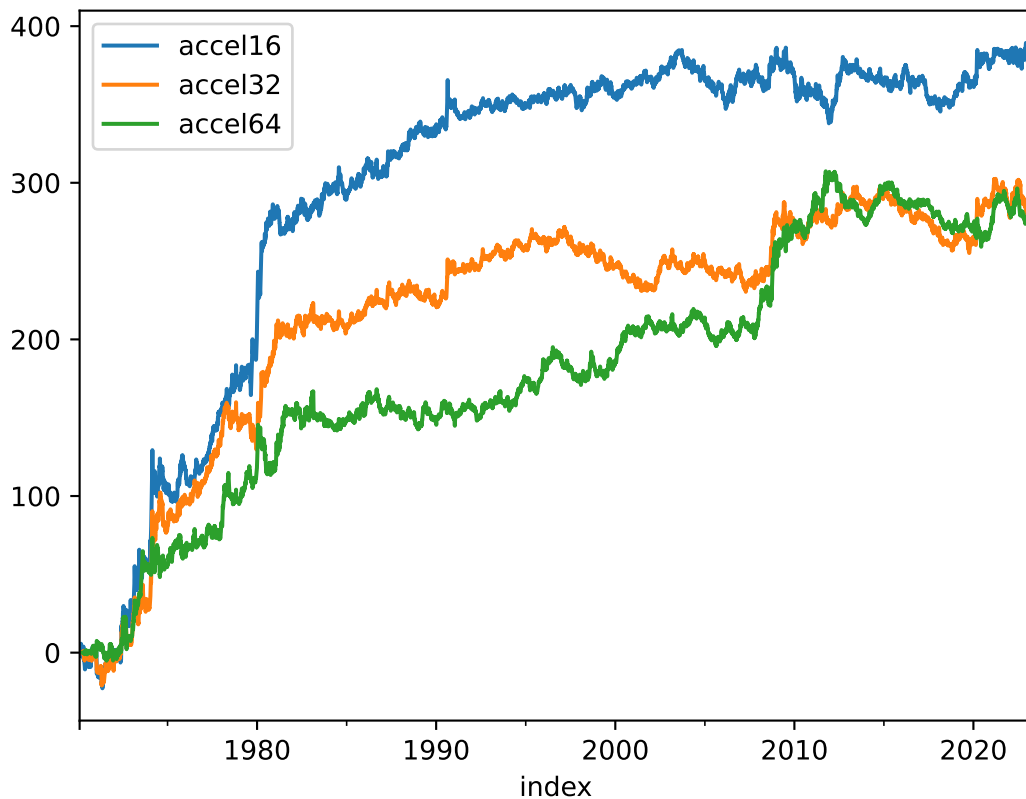ann. SR {'accel16': -0.35, 'accel32': -1.52, 'accel64': -0.42}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -1.584, 'accel32': -3.27, 'accel64': 3.691}
ann. std {'accel16': 13.623, 'accel32': 11.862, 'accel64': 10.68}
ann. SR {'accel16': -0.12, 'accel32': -0.28, 'accel64': 0.35}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.341, 'accel32': -2.117, 'accel64': -0.641}
ann. std {'accel16': 11.705, 'accel32': 10.703, 'accel64': 9.337}
ann. SR {'accel16': -0.03, 'accel32': -0.2, 'accel64': -0.07}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.852, 'accel32': 5.029, 'accel64': 5.182}
ann. std {'accel16': 14.132, 'accel32': 12.456, 'accel64': 12.105}
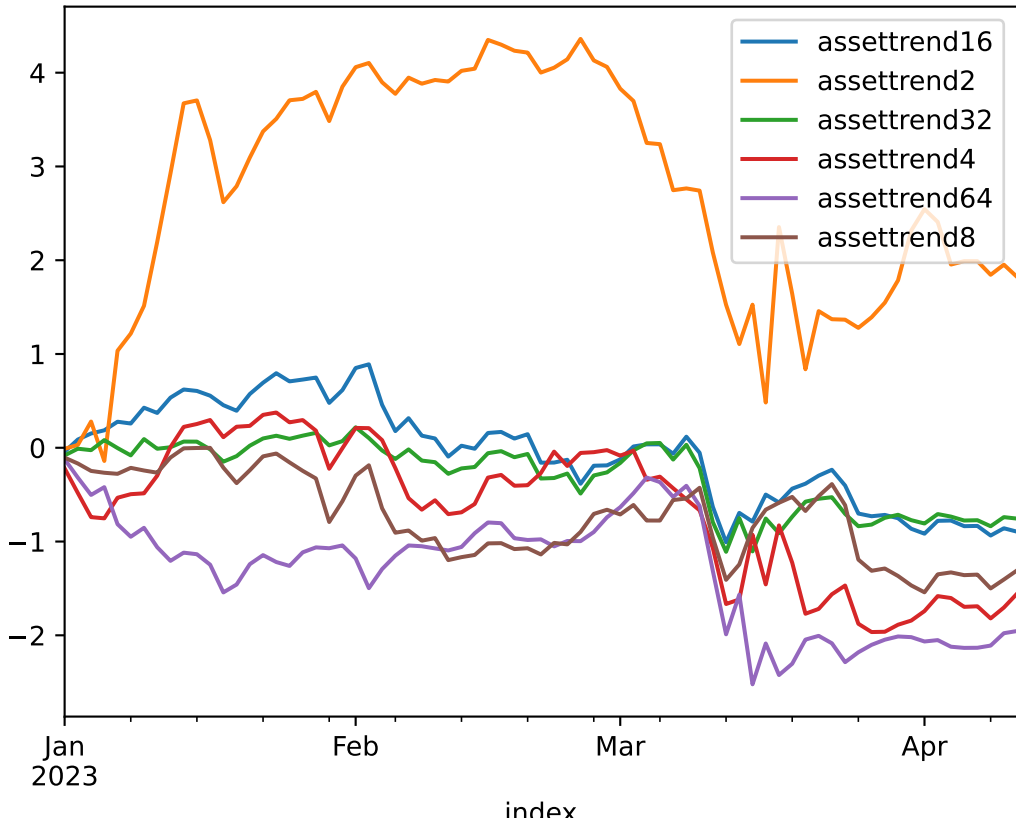ann. SR {'accel16': 0.48, 'accel32': 0.4, 'accel64': 0.43}

Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.139, 'assettrend2': 6.388, 'assettrend32': -2.65, 'assettrend4': -5.455, 'assettrend64': -6.853, 'assettrend8': -4.585}
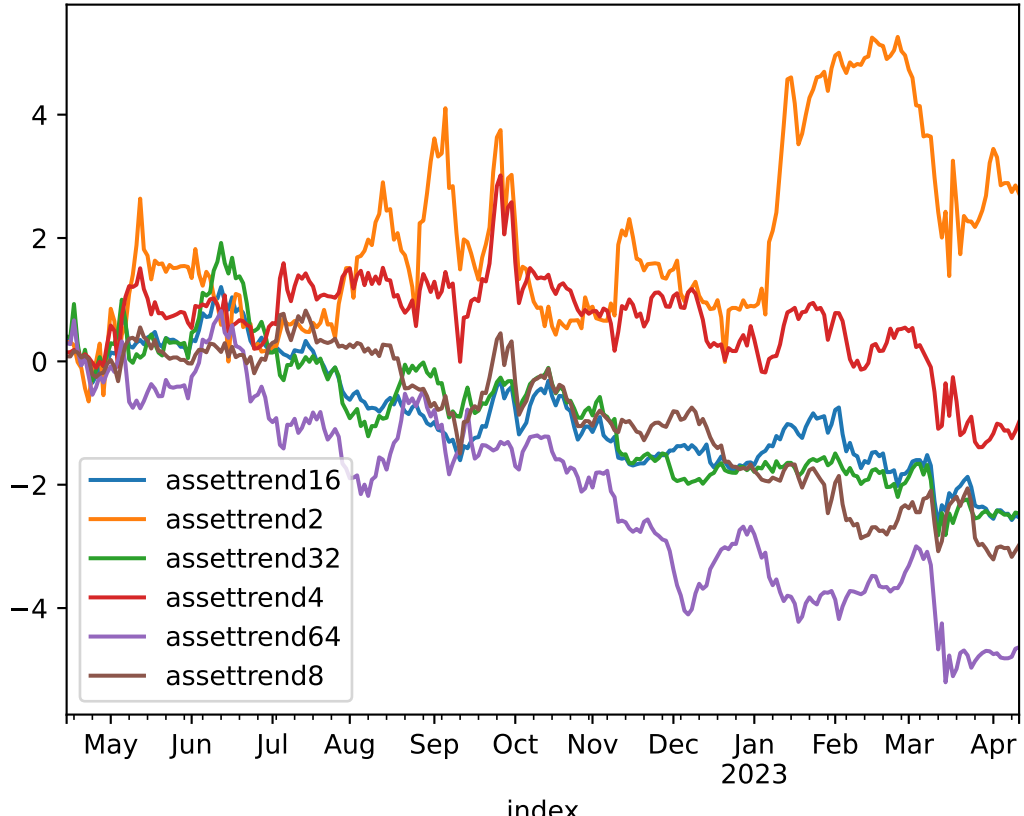ann. std {'assettrend16': 2.6, 'assettrend2': 6.861, 'assettrend32': 2.357, 'assettrend4': 3.666, 'assettrend64': 3.503, 'assettrend8': 2.891}
ann. SR {'assettrend16': -1.21, 'assettrend2': 0.93, 'assettrend32': -1.12, 'assettrend4': -1.49, 'assettrend64': -1.96, 'assettrend8': -1.59}

Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -2.493, 'assettrend2': 2.68, 'assettrend32': -2.429, 'assettrend4': -0.968, 'assettrend64': -4.564, 'assettrend8': -2.932}
ann. std {'assettrend16': 2.449, 'assettrend2': 6.413, 'assettrend32': 2.827, 'assettrend4': 3.942, 'assettrend64': 3.247, 'assettrend8': 2.616}
ann. SR {'assettrend16': -1.02, 'assettrend2': 0.42, 'assettrend32': -0.86, 'assettrend4': -0.25, 'assettrend64': -1.41, 'assettrend8': -1.12}
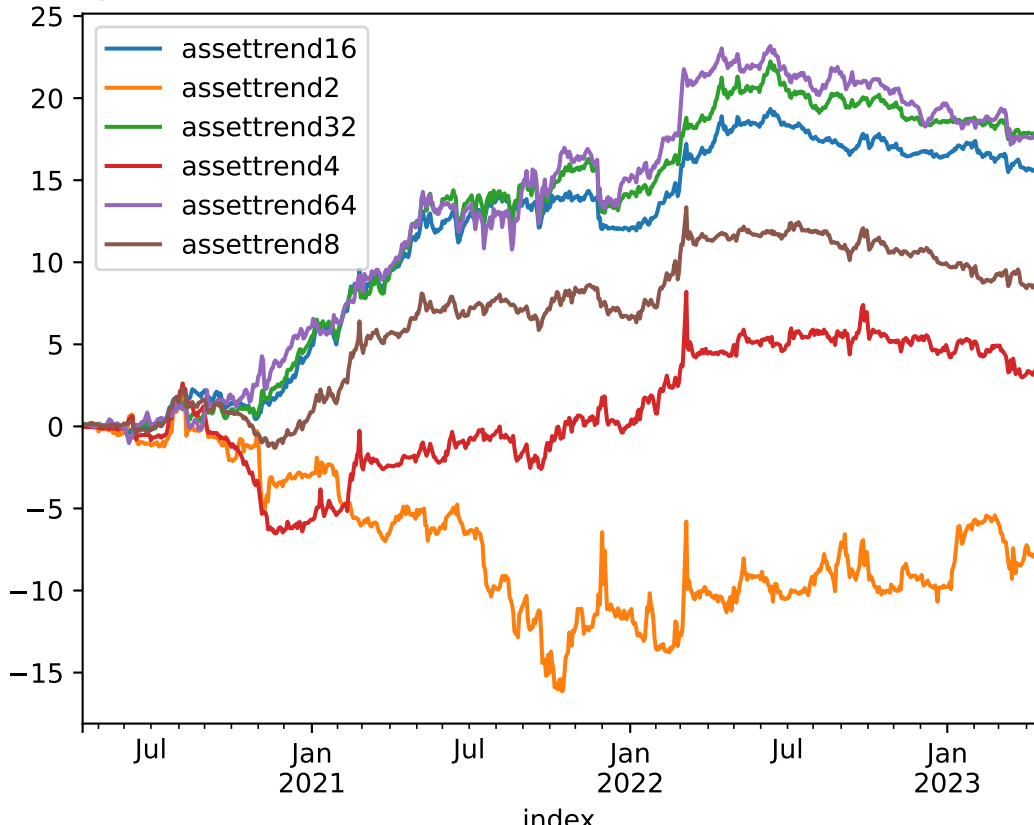
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.108, 'assettrend2': -2.604, 'assettrend32': 5.844, 'assettrend4': 1.114, 'assettrend64': 5.805, 'assettrend8': 2.831}
ann. std {'assettrend16': 3.4, 'assettrend2': 7.787, 'assettrend32': 4.117, 'assettrend4': 4.928, 'assettrend64': 4.992, 'assettrend8': 3.501}
ann. SR {'assettrend16': 1.5, 'assettrend2': -0.33, 'assettrend32': 1.42, 'assettrend4': 0.23, 'assettrend64': 1.16, 'assettrend8': 0.81}
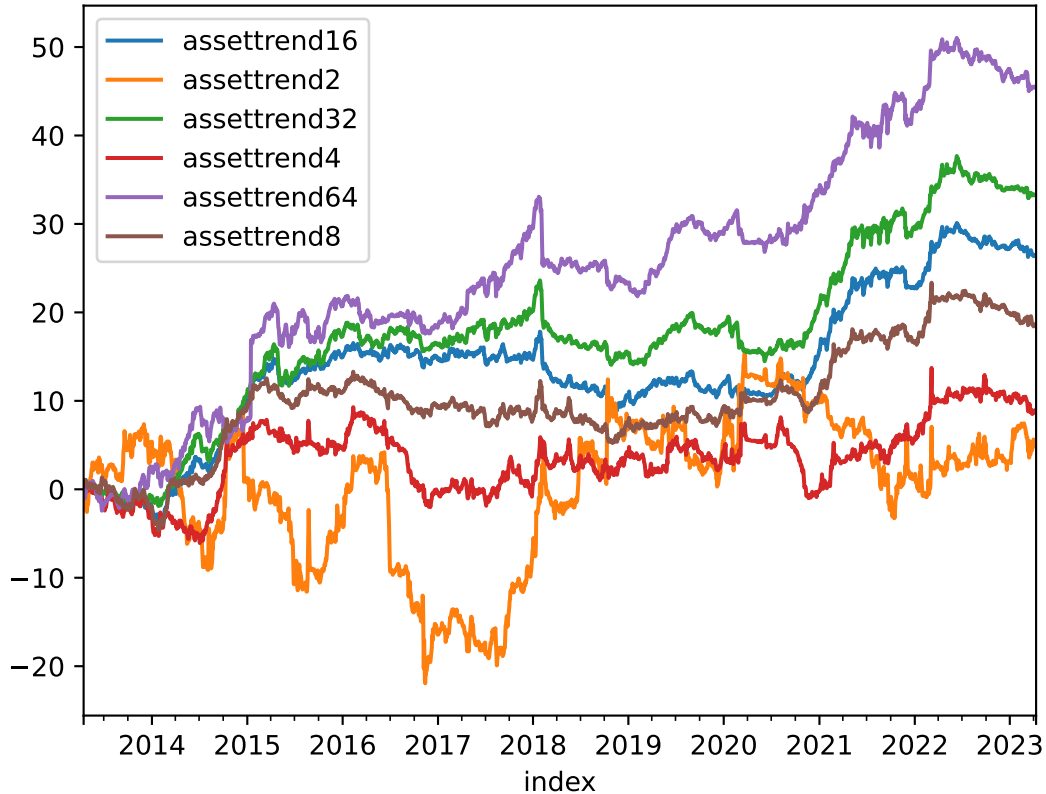
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.589, 'assettrend2': 0.482, 'assettrend32': 3.268, 'assettrend4': 0.876, 'assettrend64': 4.474, 'assettrend8': 1.831}
ann. std {'assettrend16': 3.157, 'assettrend2': 9.791, 'assettrend32': 3.591, 'assettrend4': 4.974, 'assettrend64': 5.196, 'assettrend8': 3.466}
ann. SR {'assettrend16': 0.82, 'assettrend2': 0.05, 'assettrend32': 0.91, 'assettrend4': 0.18, 'assettrend64': 0.86, 'assettrend8': 0.53}
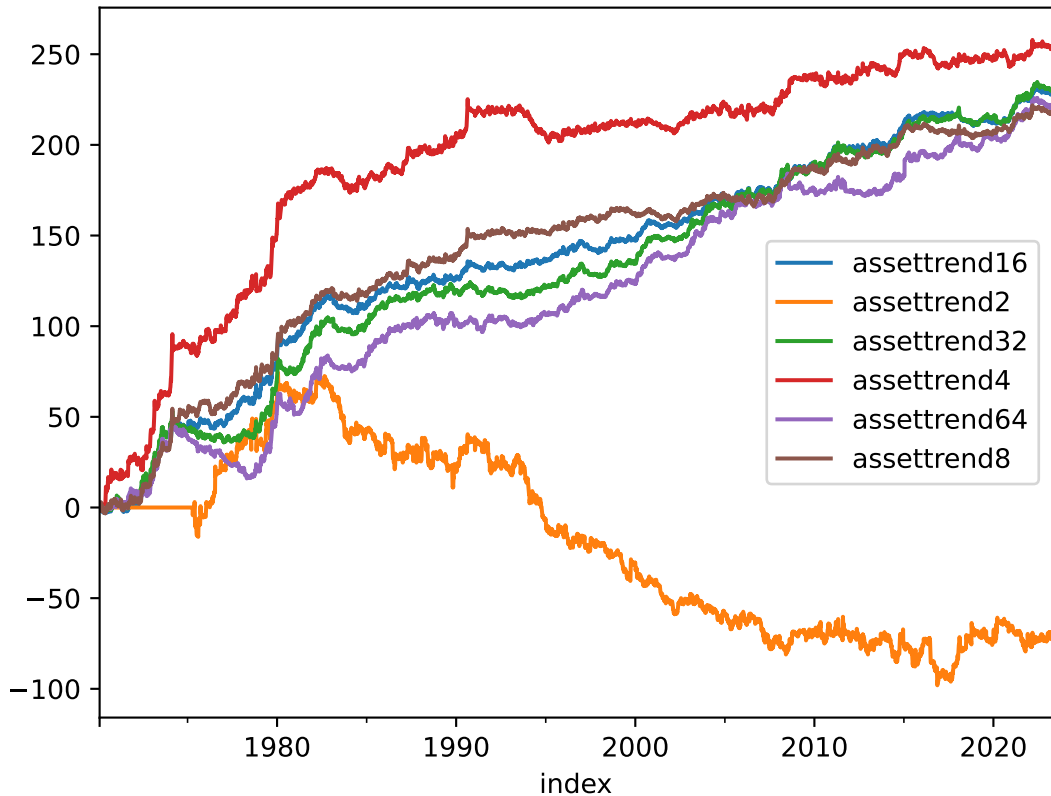
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.204, 'assettrend2': -1.314, 'assettrend32': 4.248, 'assettrend4': 4.669, 'assettrend64': 4.066, 'assettrend8': 4.005}
ann. std {'assettrend16': 4.305, 'assettrend2': 10.262, 'assettrend32': 4.496, 'assettrend4': 6.548, 'assettrend64': 4.996, 'assettrend8': 4.634}
ann. SR {'assettrend16': 0.98, 'assettrend2': -0.13, 'assettrend32': 0.94, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.86}
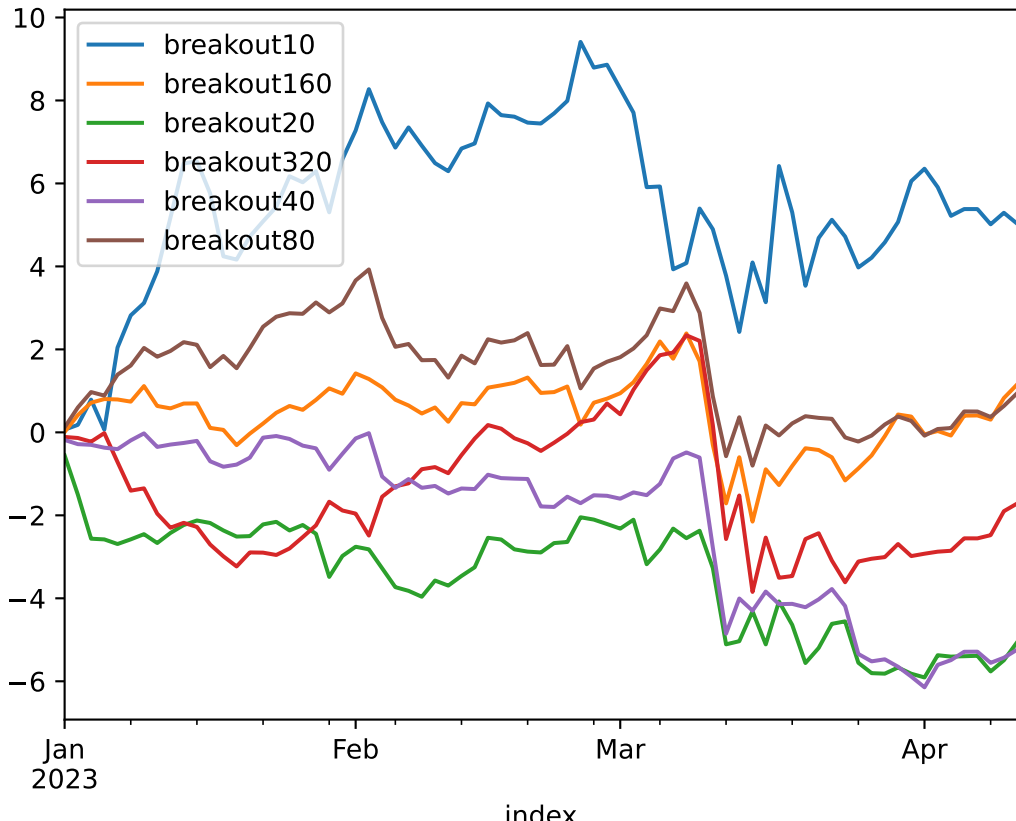
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 17.643, 'breakout160': 4.047, 'breakout20': -17.74, 'breakout320': -6.018, 'breakout40': -18.369, 'breakout80': 3.305}
ann. std {'breakout10': 14.537, 'breakout160': 8.219, 'breakout20': 7.784, 'breakout320': 10.148, 'breakout40': 7.516, 'breakout80': 8.297}
ann. SR {'breakout10': 1.21, 'breakout160': 0.49, 'breakout20': -2.28, 'breakout320': -0.59, 'breakout40': -2.44, 'breakout80': 0.4}
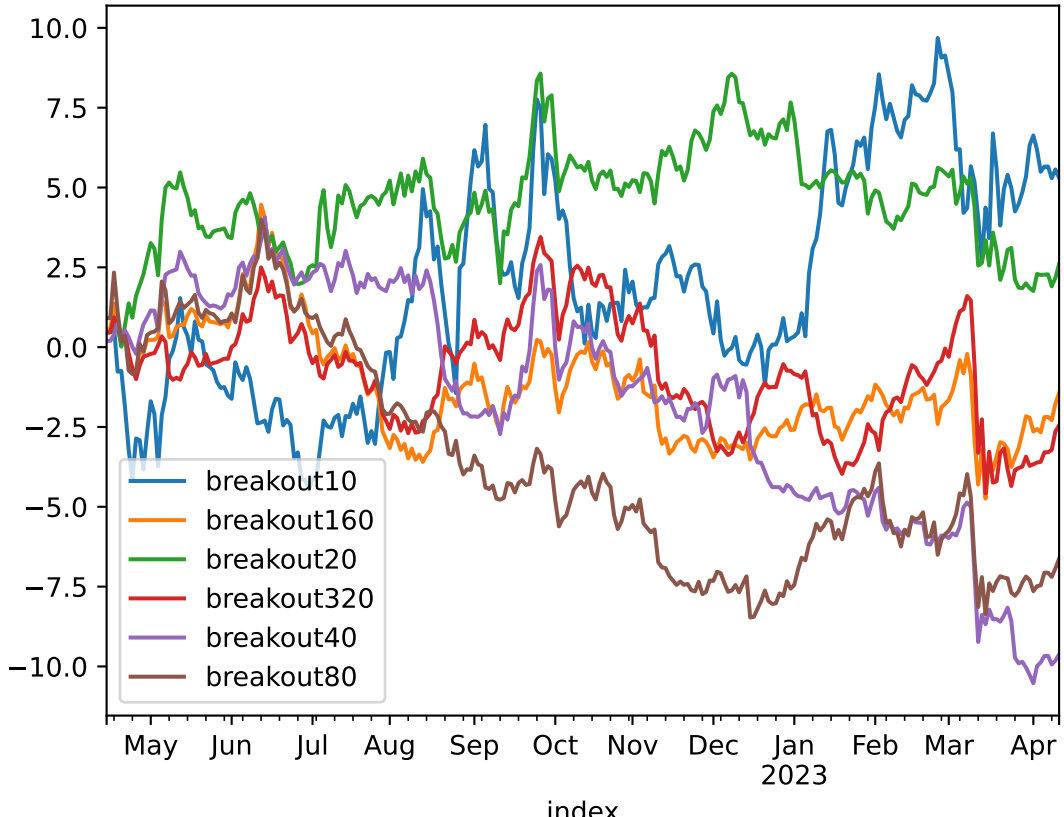
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 5.224, 'breakout160': -1.418, 'breakout20': 2.567, 'breakout320': -2.417, 'breakout40': -9.473, 'breakout80': -6.521}
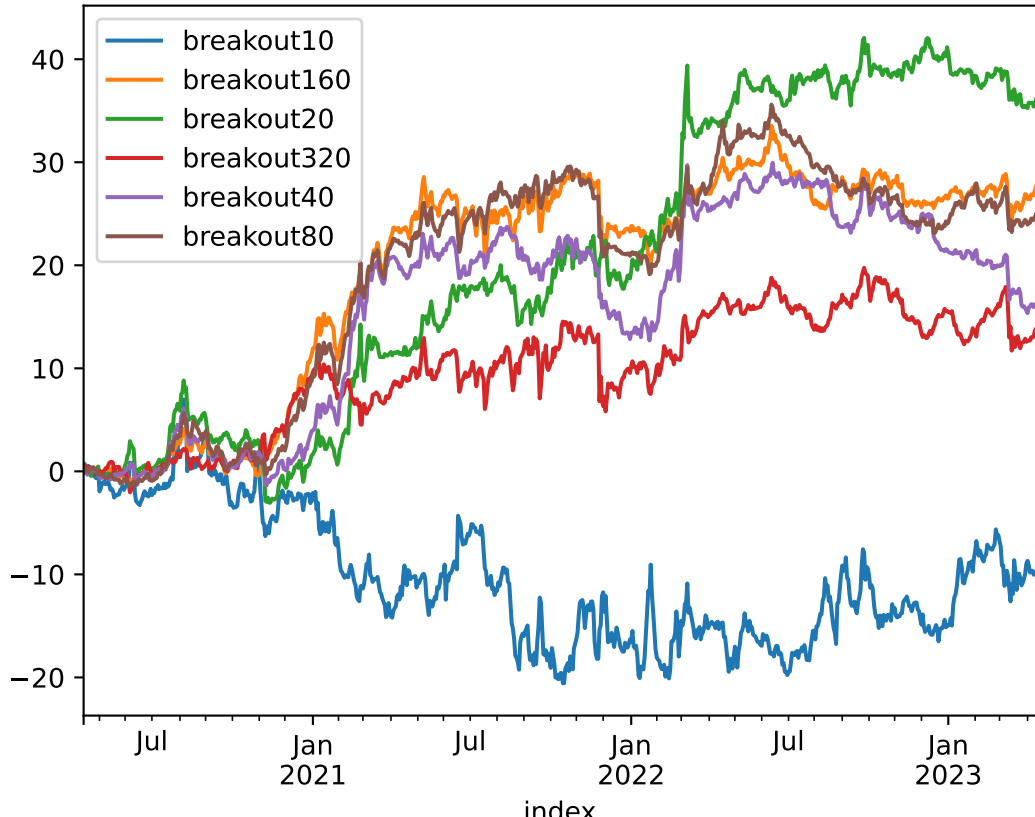ann. std {'breakout10': 13.584, 'breakout160': 7.156, 'breakout20': 8.602, 'breakout320': 7.584, 'breakout40': 7.186, 'breakout80': 7.205}
ann. SR {'breakout10': 0.38, 'breakout160': -0.2, 'breakout20': 0.3, 'breakout320': -0.32, 'breakout40': -1.32, 'breakout80': -0.91}
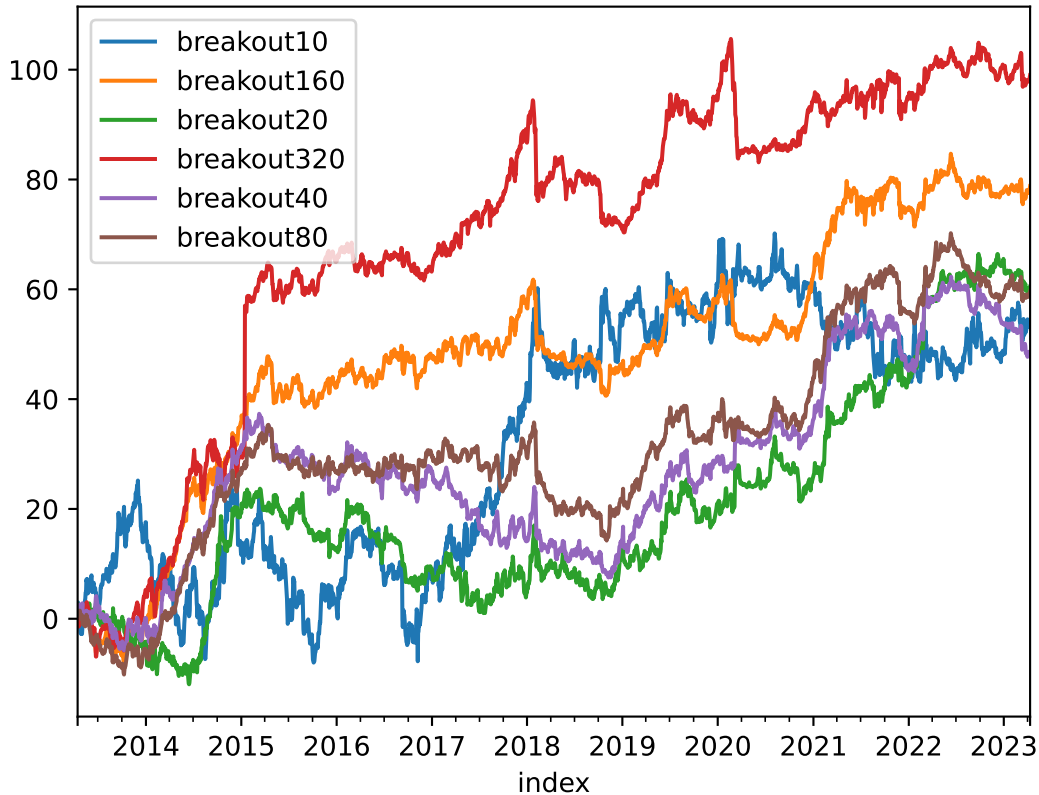
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -3.277, 'breakout160': 9.045, 'breakout20': 11.819, 'breakout320': 4.533, 'breakout40': 5.324, 'breakout80': 8.174}
ann. std {'breakout10': 15.046, 'breakout160': 9.166, 'breakout20': 11.009, 'breakout320': 9.891, 'breakout40': 9.452, 'breakout80': 8.899}
ann. SR {'breakout10': -0.22, 'breakout160': 0.99, 'breakout20': 1.07, 'breakout320': 0.46, 'breakout40': 0.56, 'breakout80': 0.92}
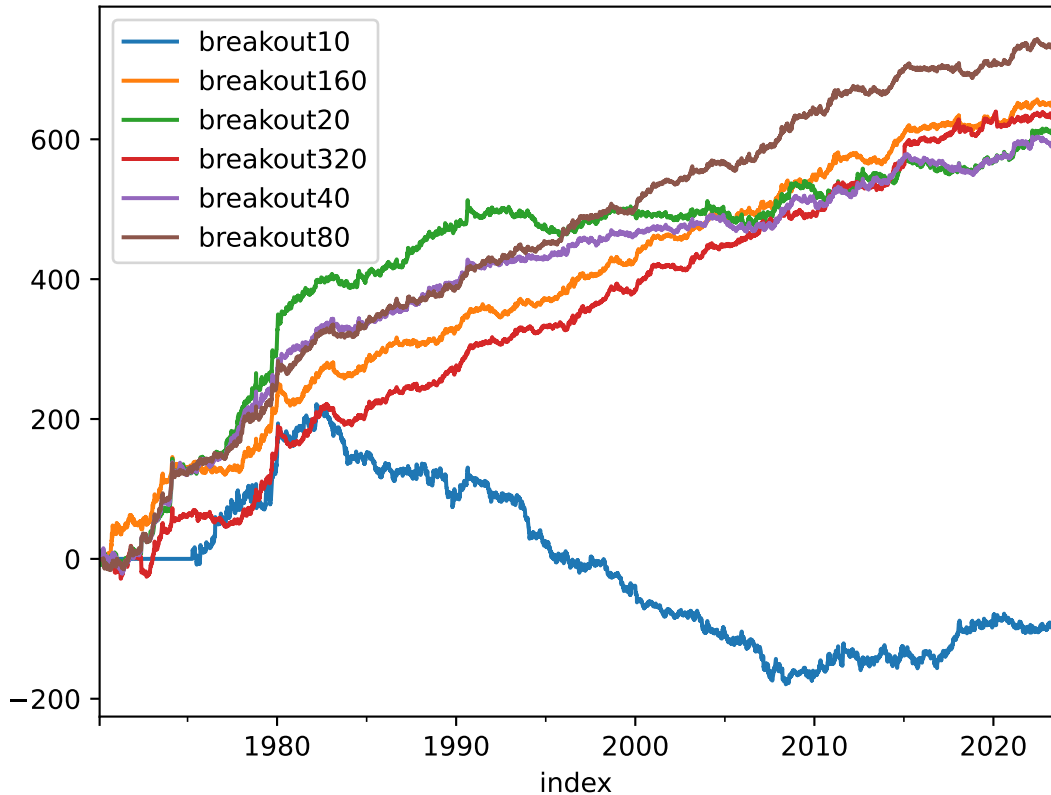
Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 5.223, 'breakout160': 7.735, 'breakout20': 5.937, 'breakout320': 9.719, 'breakout40': 4.771, 'breakout80': 5.85}
ann. std {'breakout10': 17.84, 'breakout160': 8.876, 'breakout20': 11.103, 'breakout320': 13.09, 'breakout40': 9.417, 'breakout80': 8.738}
ann. SR {'breakout10': 0.29, 'breakout160': 0.87, 'breakout20': 0.53, 'breakout320': 0.74, 'breakout40': 0.51, 'breakout80': 0.67}

Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -1.758, 'breakout160': 12.014, 'breakout20': 11.241, 'breakout320': 11.68, 'breakout40': 10.889, 'breakout80': 13.521}
ann. std {'breakout10': 21.325, 'breakout160': 11.532, 'breakout20': 14.893, 'breakout320': 12.118, 'breakout40': 12.114, 'breakout80': 11.72}
ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}
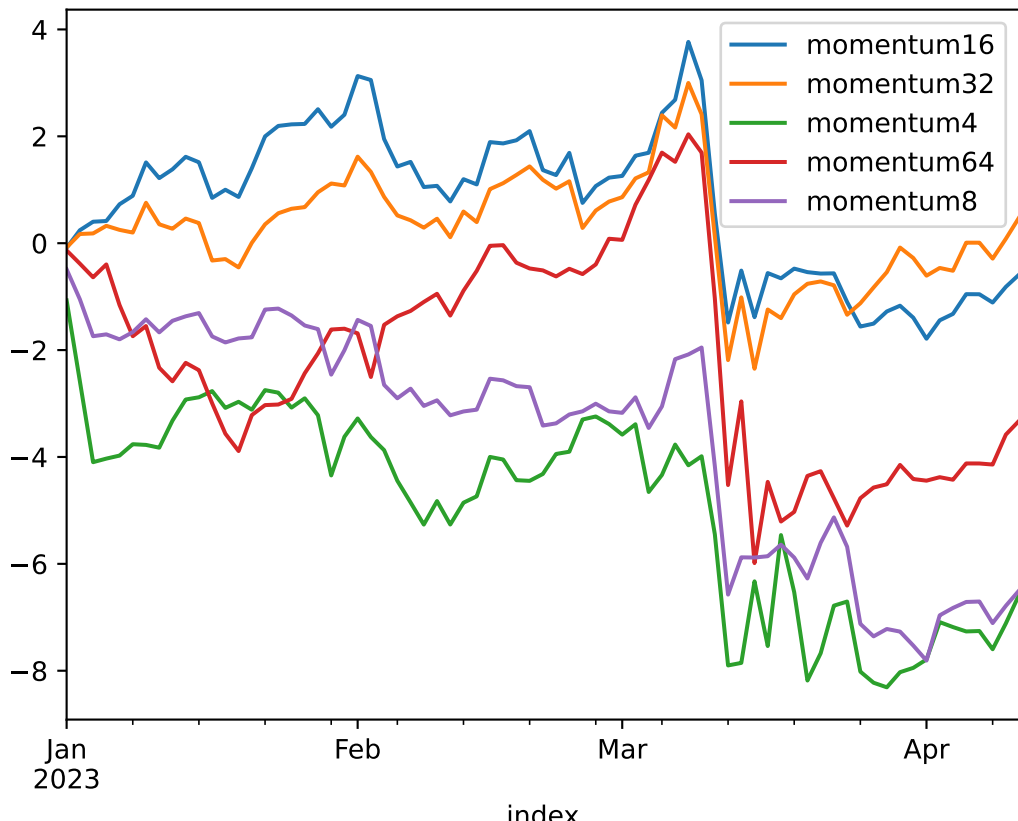
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -2.06, 'momentum32': 1.685, 'momentum4': -23.067, 'momentum64': -11.655, 'momentum8': -22.79}
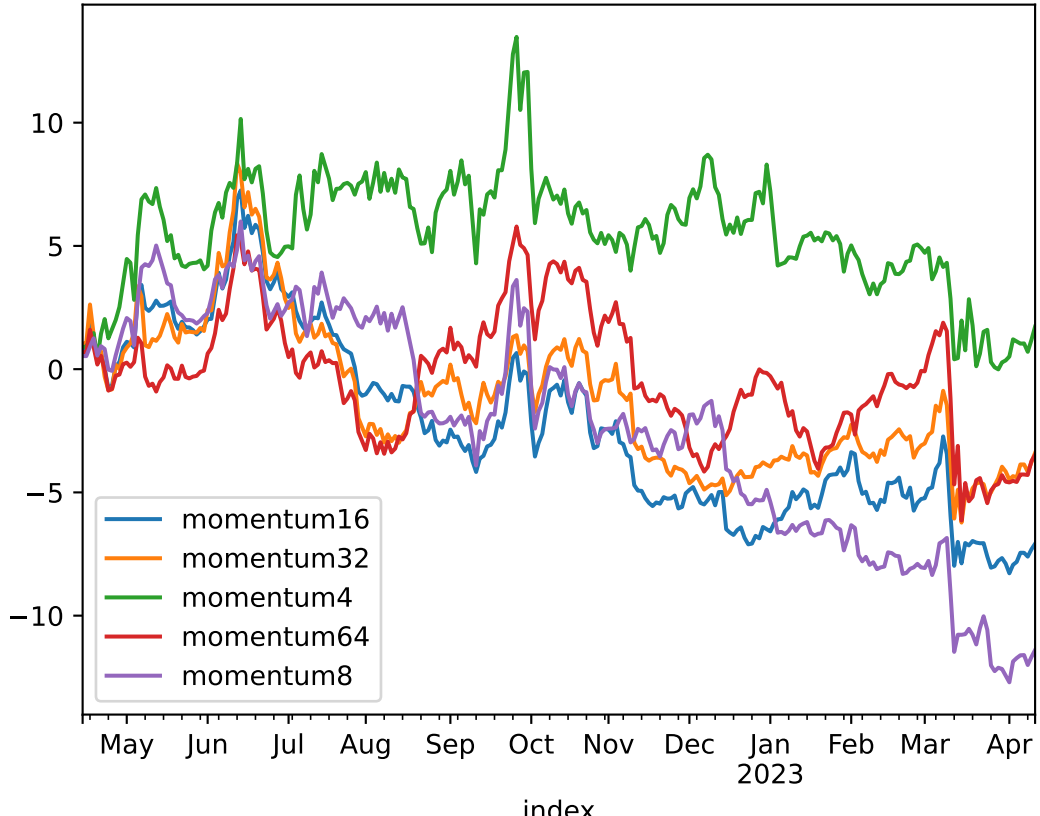ann. std {'momentum16': 9.158, 'momentum32': 9.124, 'momentum4': 11.496, 'momentum64': 12.509, 'momentum8': 8.87}
ann. SR {'momentum16': -0.22, 'momentum32': 0.18, 'momentum4': -2.01, 'momentum64': -0.93, 'momentum8': -2.57}
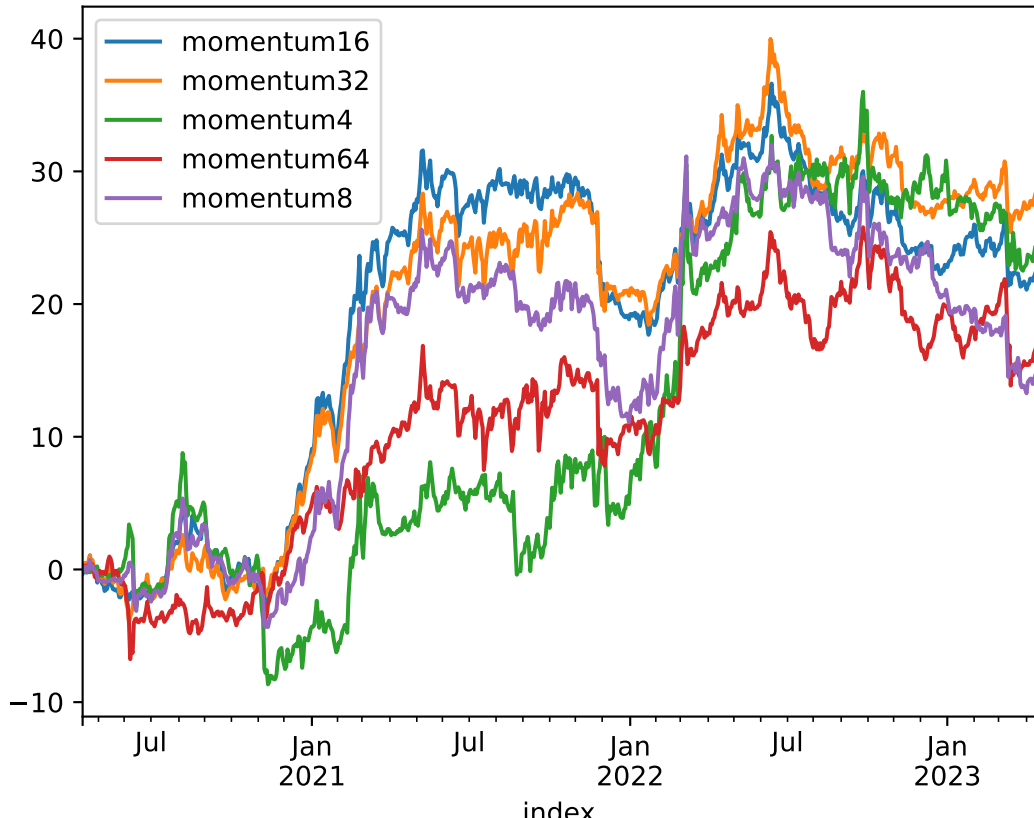
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -6.973, 'momentum32': -3.343, 'momentum4': 1.697, 'momentum64': -3.422, 'momentum8': -11.218}
ann. std {'momentum16': 9.001, 'momentum32': 9.624, 'momentum4': 13.589, 'momentum64': 10.394, 'momentum8': 10.029}
ann. SR {'momentum16': -0.77, 'momentum32': -0.35, 'momentum4': 0.12, 'momentum64': -0.33, 'momentum8': -1.12}
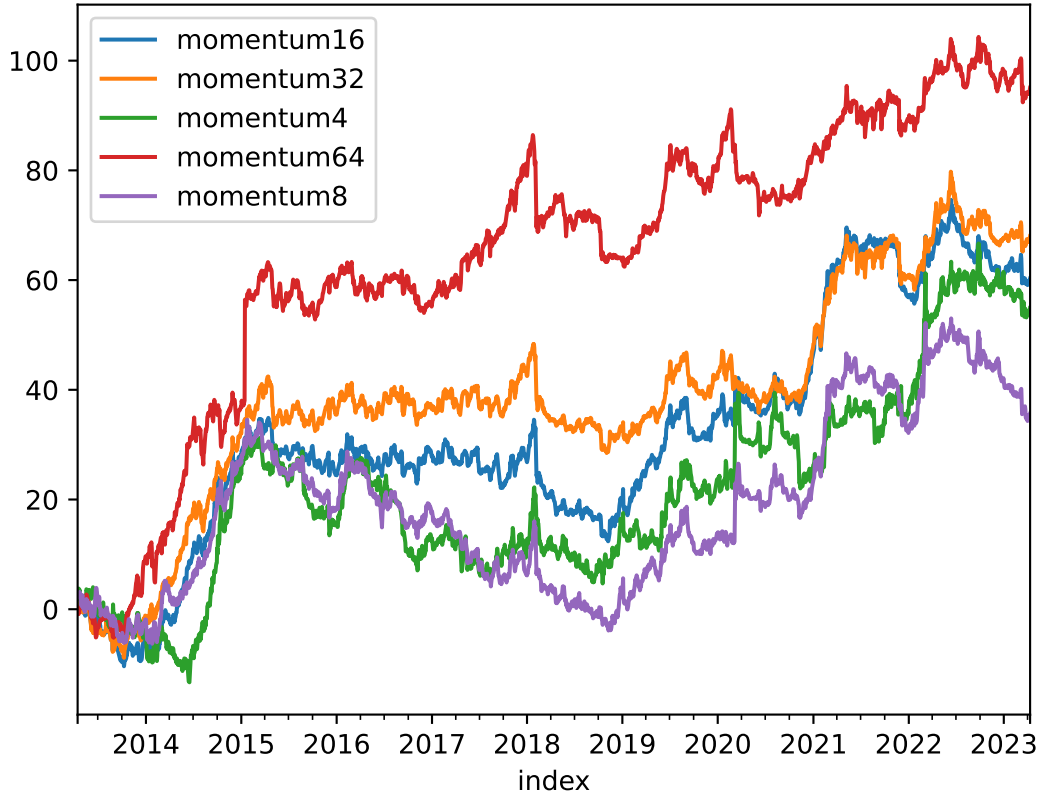
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 7.295, 'momentum32': 9.244, 'momentum4': 7.937, 'momentum64': 5.409, 'momentum8': 4.775}
ann. std {'momentum16': 10.141, 'momentum32': 10.389, 'momentum4': 14.601, 'momentum64': 10.821, 'momentum8': 11.391}
ann. SR {'momentum16': 0.72, 'momentum32': 0.89, 'momentum4': 0.54, 'momentum64': 0.5, 'momentum8': 0.42}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 5.918, 'momentum32': 6.677, 'momentum4': 5.391, 'momentum64': 9.332, 'momentum8': 3.497}
ann. std {'momentum16': 9.679, 'momentum32': 9.277, 'momentum4': 13.705, 'momentum64': 11.874, 'momentum8': 10.893}
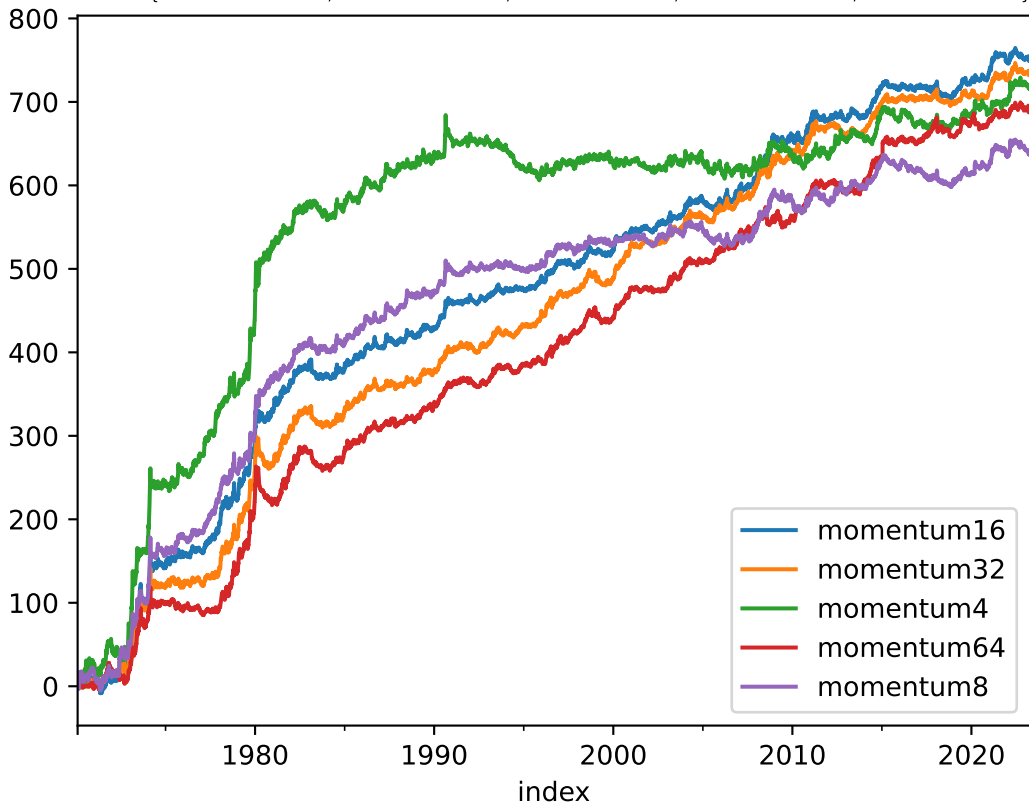ann. SR {'momentum16': 0.61, 'momentum32': 0.72, 'momentum4': 0.39, 'momentum64': 0.79, 'momentum8': 0.32}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.843, 'momentum32': 13.558, 'momentum4': 13.235, 'momentum64': 12.733, 'momentum8': 11.761}
ann. std {'momentum16': 13.05, 'momentum32': 12.613, 'momentum4': 17.897, 'momentum64': 12.334, 'momentum8': 14.334}
ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.74, 'momentum64': 1.03, 'momentum8': 0.82}
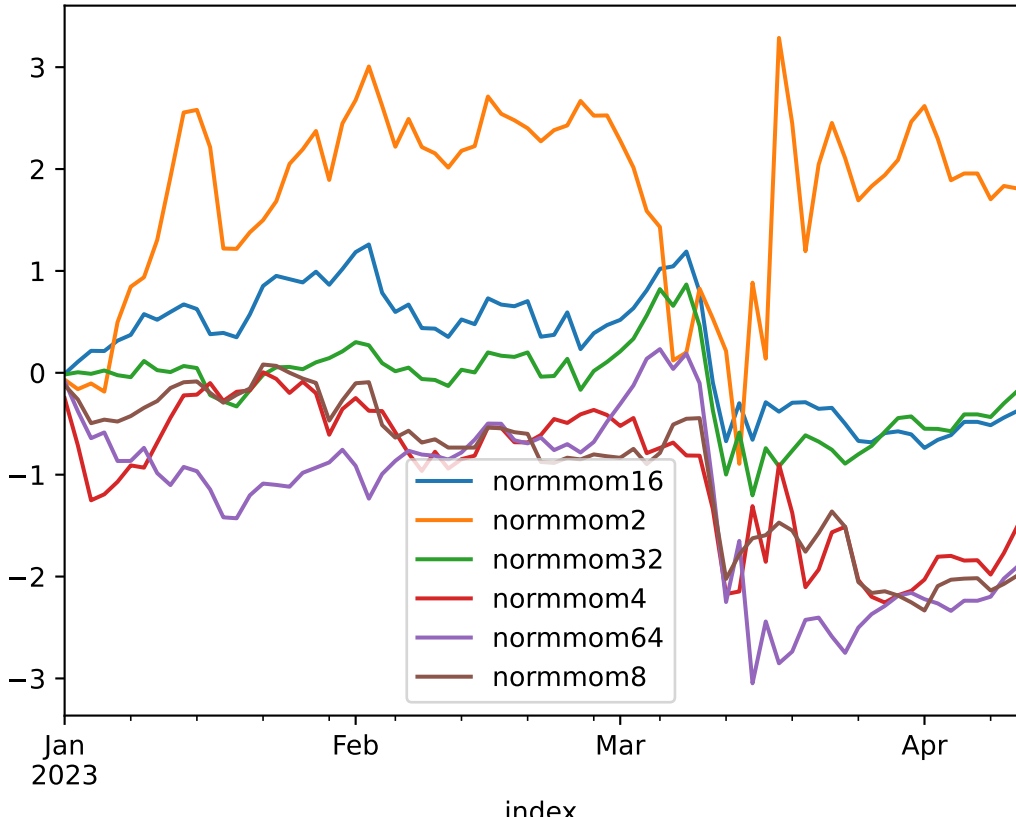
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -1.319, 'normmom2': 6.347, 'normmom32': -0.637, 'normmom4': -5.302, 'normmom64': -6.683, 'normmom8': -6.985}
ann. std {'normmom16': 3.308, 'normmom2': 9.615, 'normmom32': 3.266, 'normmom4': 4.597, 'normmom64': 4.876, 'normmom8': 3.119}
ann. SR {'normmom16': -0.4, 'normmom2': 0.66, 'normmom32': -0.19, 'normmom4': -1.15, 'normmom64': -1.37, 'normmom8': -2.24}
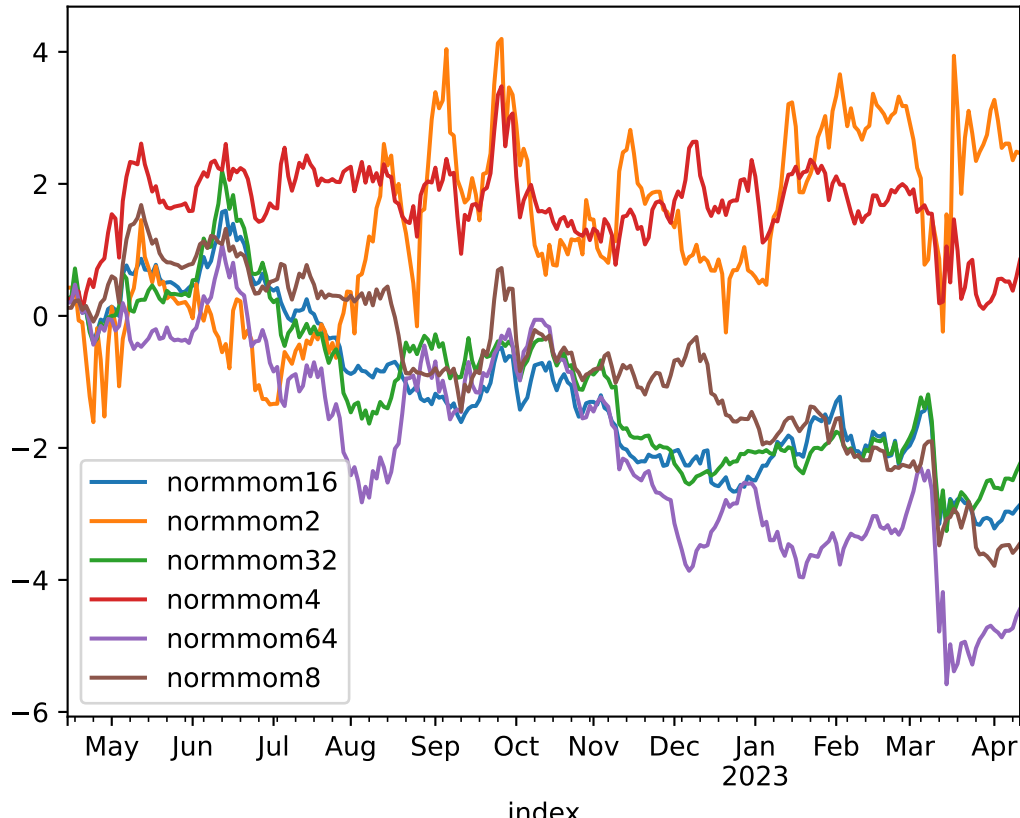
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -2.816, 'normmom2': 2.426, 'normmom32': -2.203, 'normmom4': 0.837, 'normmom64': -4.371, 'normmom8': -3.393}
ann. std {'normmom16': 2.693, 'normmom2': 7.842, 'normmom32': 3.012, 'normmom4': 4.353, 'normmom64': 3.862, 'normmom8': 2.954}
ann. SR {'normmom16': -1.05, 'normmom2': 0.31, 'normmom32': -0.73, 'normmom4': 0.19, 'normmom64': -1.13, 'normmom8': -1.15}
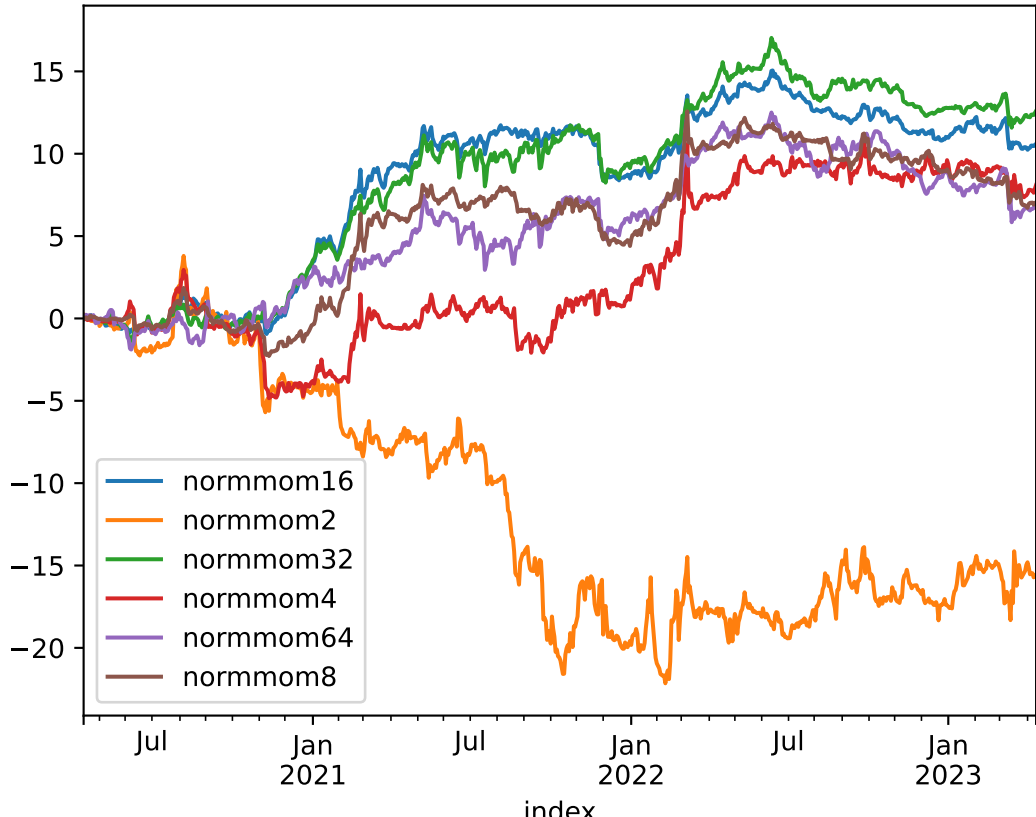
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.47, 'normmom2': -5.111, 'normmom32': 4.126, 'normmom4': 2.651, 'normmom64': 2.286, 'normmom8': 2.31}
ann. std {'normmom16': 3.507, 'normmom2': 8.611, 'normmom32': 3.879, 'normmom4': 5.35, 'normmom64': 4.275, 'normmom8': 3.914}
ann. SR {'normmom16': 0.99, 'normmom2': -0.59, 'normmom32': 1.06, 'normmom4': 0.5, 'normmom64': 0.53, 'normmom8': 0.59}
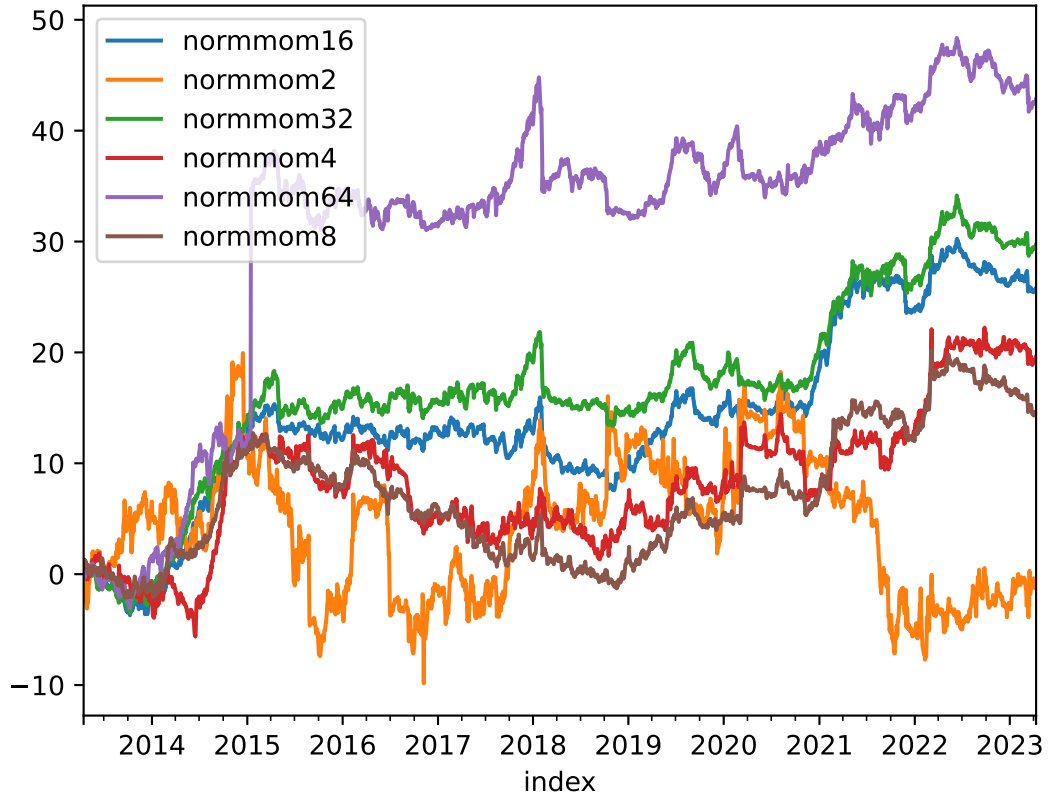
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.531, 'normmom2': -0.116, 'normmom32': 2.918, 'normmom4': 1.925, 'normmom64': 4.206, 'normmom8': 1.438}
ann. std {'normmom16': 3.476, 'normmom2': 10.331, 'normmom32': 3.626, 'normmom4': 5.453, 'normmom64': 8.272, 'normmom8': 3.895}
ann. SR {'normmom16': 0.73, 'normmom2': -0.01, 'normmom32': 0.8, 'normmom4': 0.35, 'normmom64': 0.51, 'normmom8': 0.37}
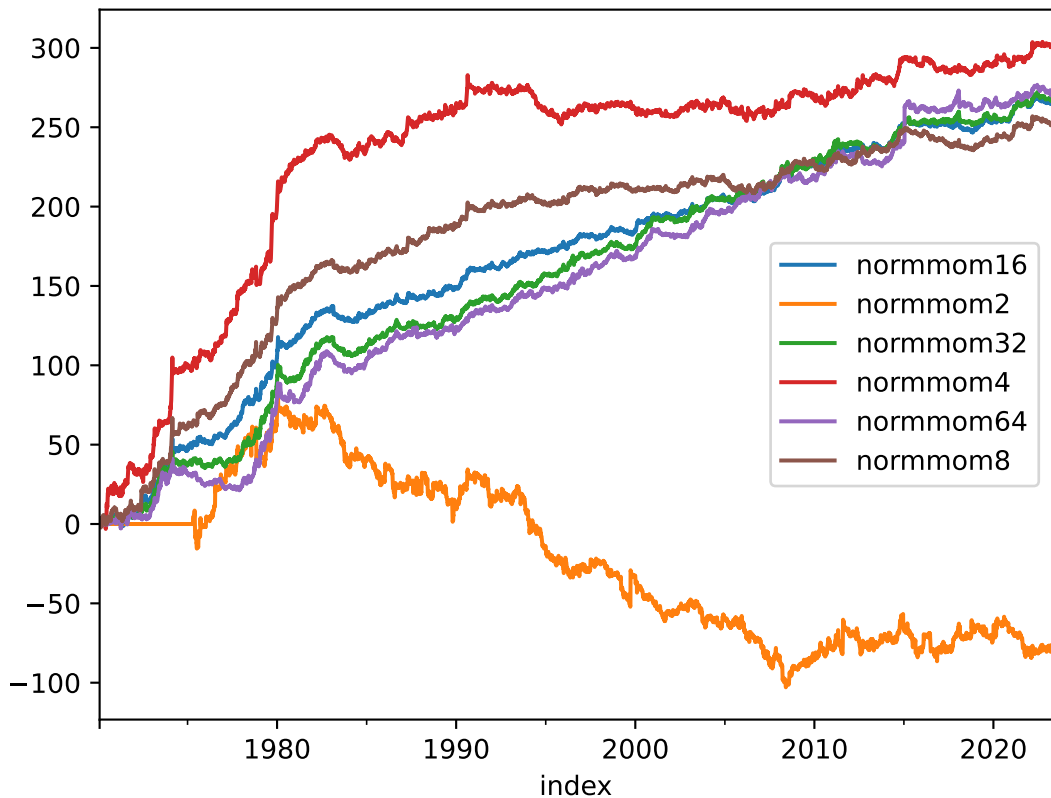
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.888, 'normmom2': -1.436, 'normmom32': 4.939, 'normmom4': 5.555, 'normmom64': 5.003, 'normmom8': 4.638}
ann. std {'normmom16': 4.533, 'normmom2': 11.614, 'normmom32': 4.611, 'normmom4': 7.386, 'normmom64': 5.872, 'normmom8': 5.366}
ann. SR {'normmom16': 1.08, 'normmom2': -0.12, 'normmom32': 1.07, 'normmom4': 0.75, 'normmom64': 0.85, 'normmom8': 0.86}
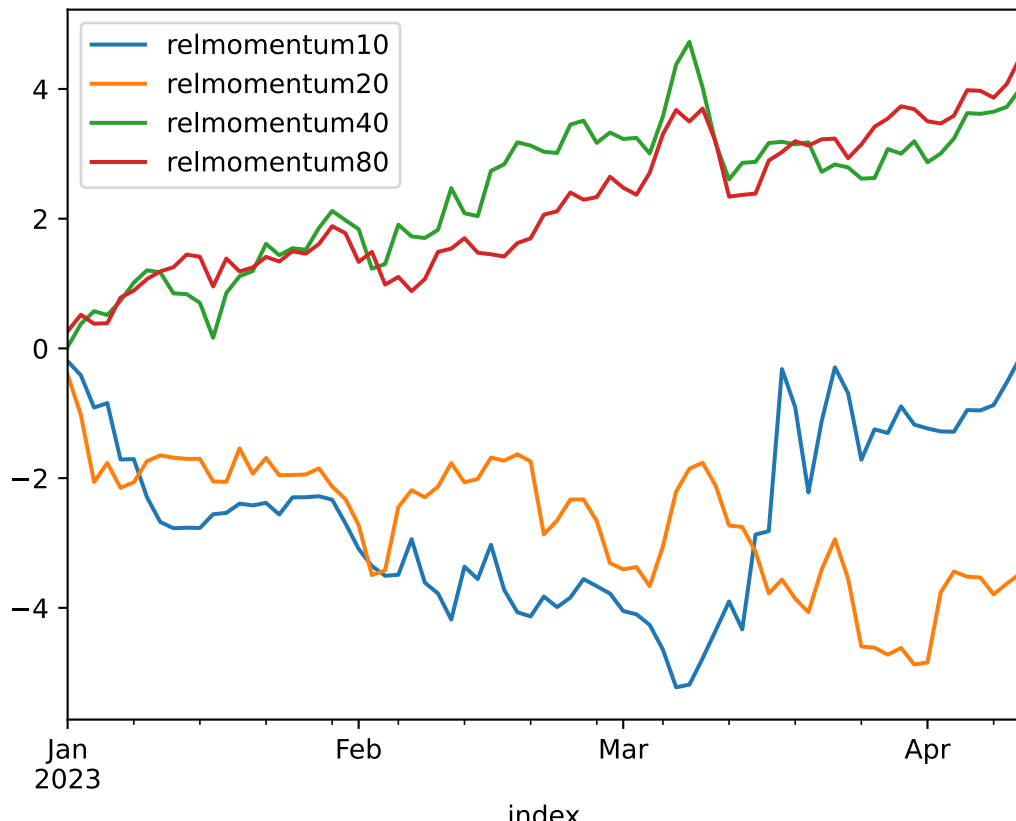
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -0.502, 'relmomentum20': -12.188, 'relmomentum40': 14.028, 'relmomentum80': 15.729}
ann. std {'relmomentum10': 8.575, 'relmomentum20': 6.767, 'relmomentum40': 5.202, 'relmomentum80': 4.069}
ann. SR {'relmomentum10': -0.06, 'relmomentum20': -1.8, 'relmomentum40': 2.7, 'relmomentum80': 3.87}
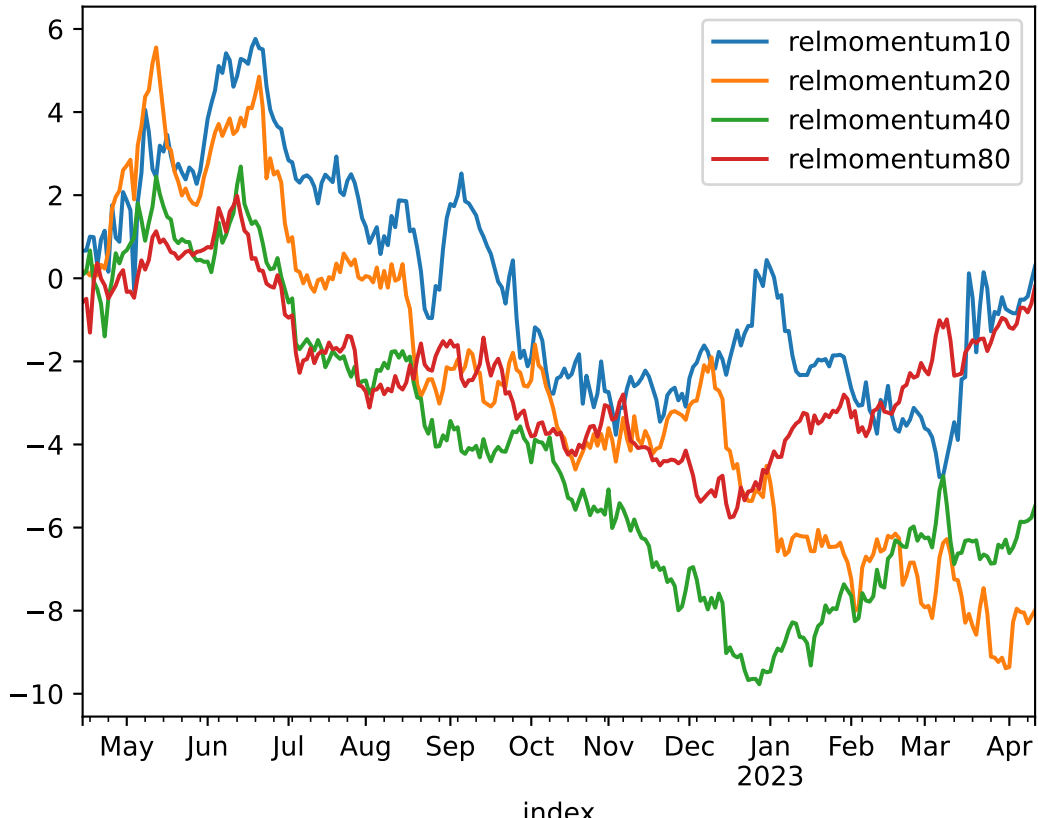
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': 0.291, 'relmomentum20': -7.866, 'relmomentum40': -5.4, 'relmomentum80': -0.197}
ann. std {'relmomentum10': 8.343, 'relmomentum20': 6.678, 'relmomentum40': 5.462, 'relmomentum80': 4.732}
ann. SR {'relmomentum10': 0.03, 'relmomentum20': -1.18, 'relmomentum40': -0.99, 'relmomentum80': -0.04}
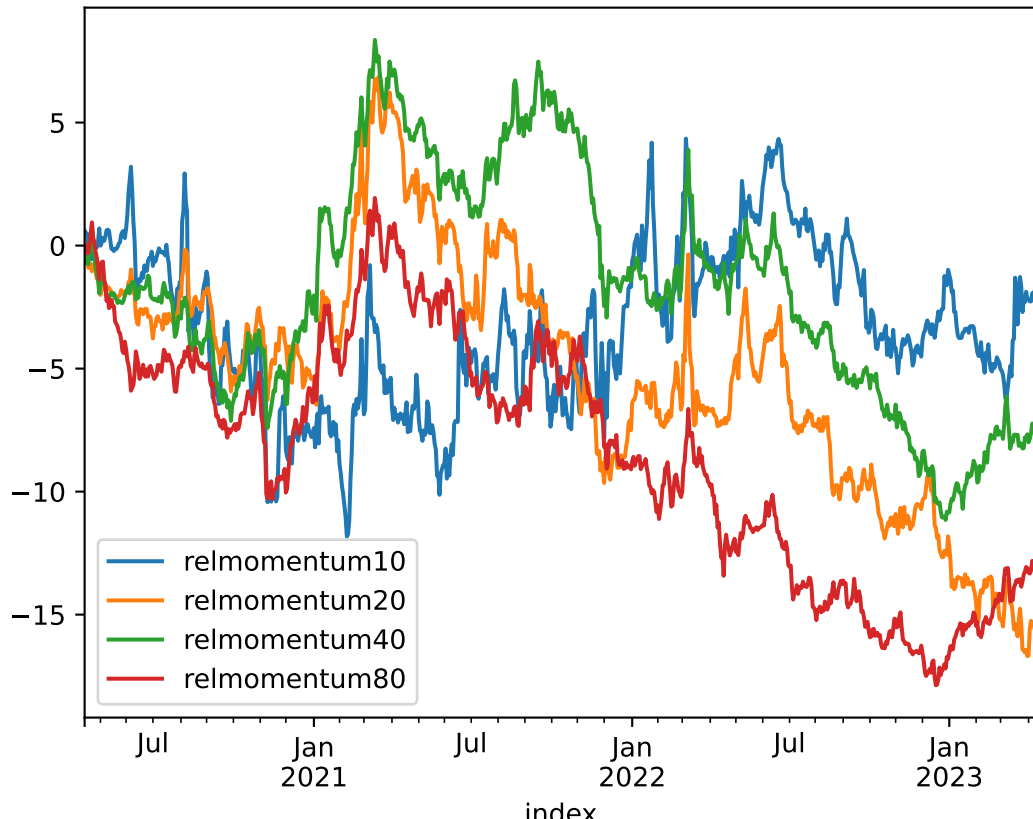
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -0.369, 'relmomentum20': -5.006, 'relmomentum40': -2.247, 'relmomentum80': -4.031}
ann. std {'relmomentum10': 11.924, 'relmomentum20': 8.337, 'relmomentum40': 6.969, 'relmomentum80': 6.347}
ann. SR {'relmomentum10': -0.03, 'relmomentum20': -0.6, 'relmomentum40': -0.32, 'relmomentum80': -0.64}
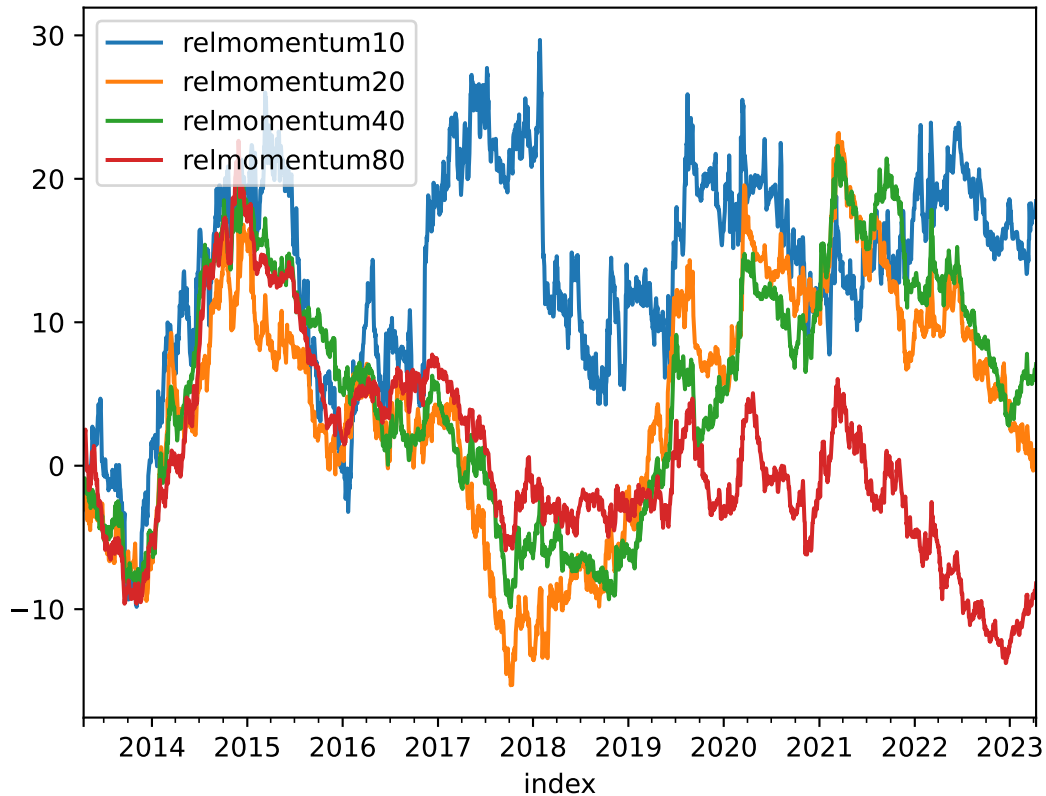
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': 1.81, 'relmomentum20': 0.103, 'relmomentum40': 0.695, 'relmomentum80': -0.805}
ann. std {'relmomentum10': 13.446, 'relmomentum20': 8.612, 'relmomentum40': 7.015, 'relmomentum80': 6.435}
ann. SR {'relmomentum10': 0.13, 'relmomentum20': 0.01, 'relmomentum40': 0.1, 'relmomentum80': -0.13}
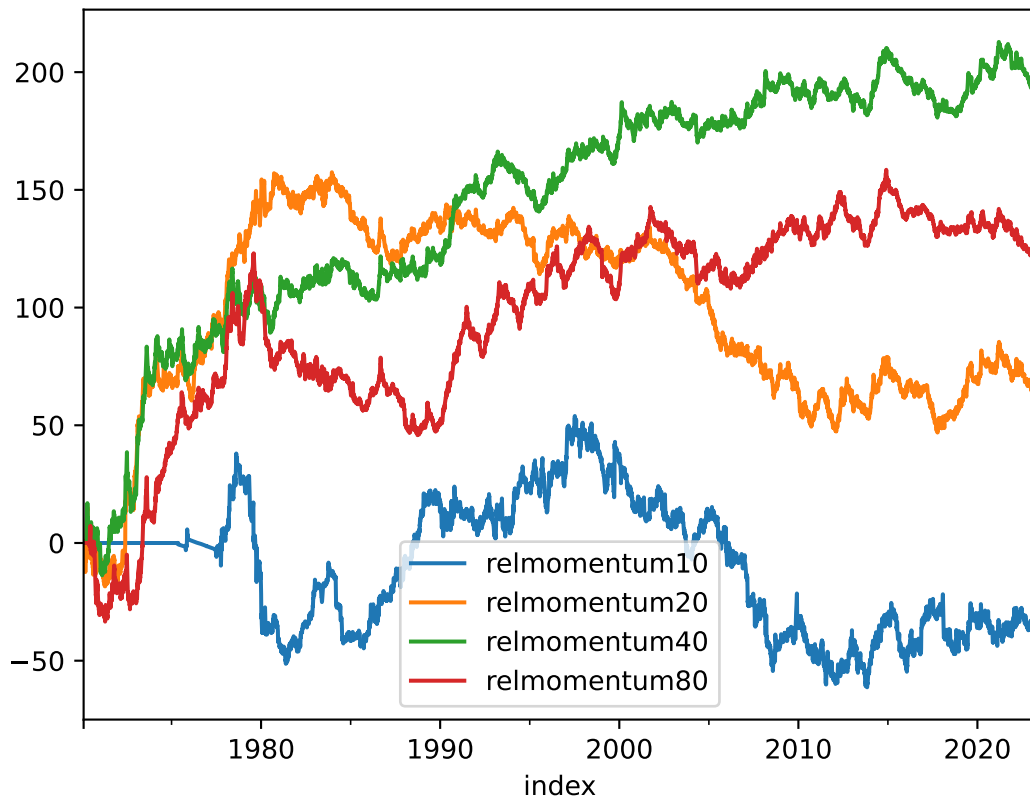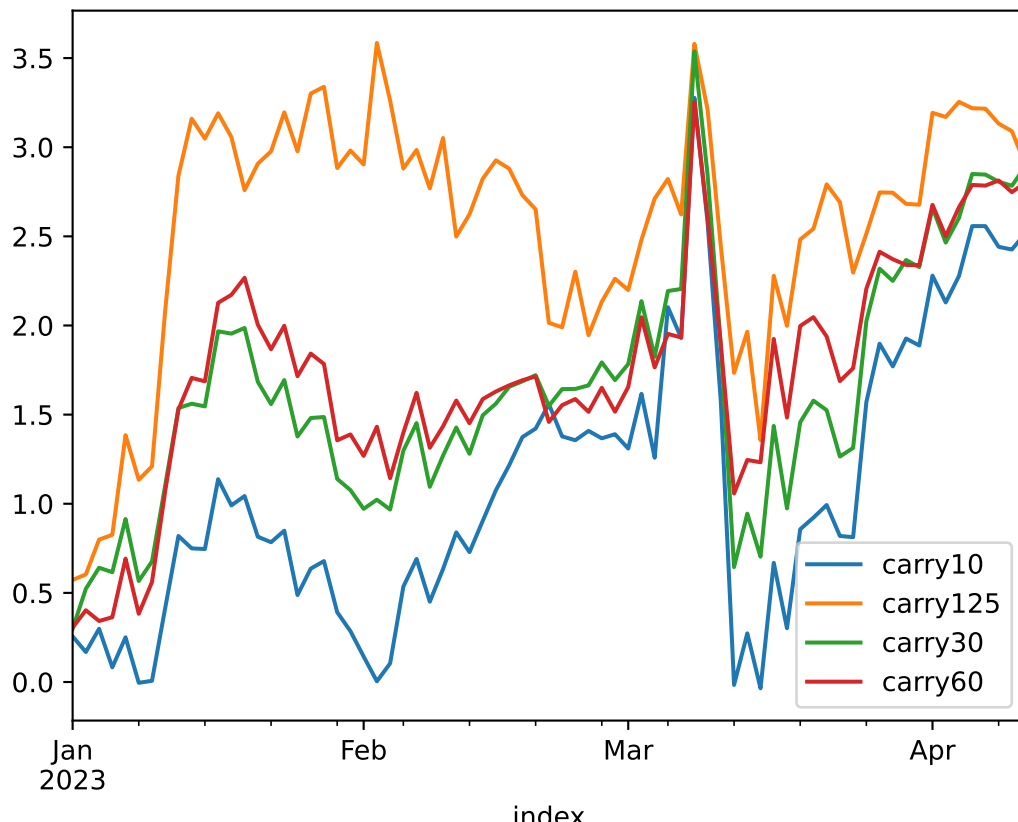
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.609, 'relmomentum20': 1.168, 'relmomentum40': 3.646, 'relmomentum80': 2.355}
ann. std {'relmomentum10': 13.394, 'relmomentum20': 10.471, 'relmomentum40': 9.64, 'relmomentum80': 9.786}
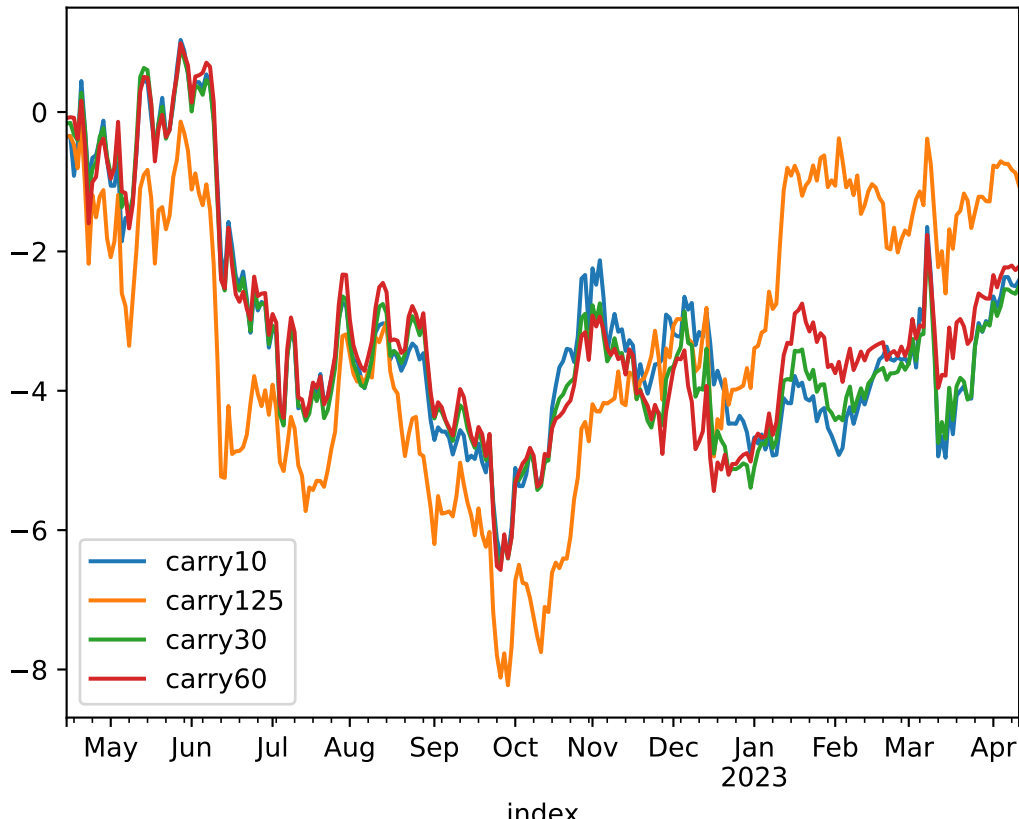ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 8.822, 'carry125': 10.19, 'carry30': 10.138, 'carry60': 9.821}
ann. std {'carry10': 6.116, 'carry125': 5.712, 'carry30': 5.598, 'carry60': 4.992}
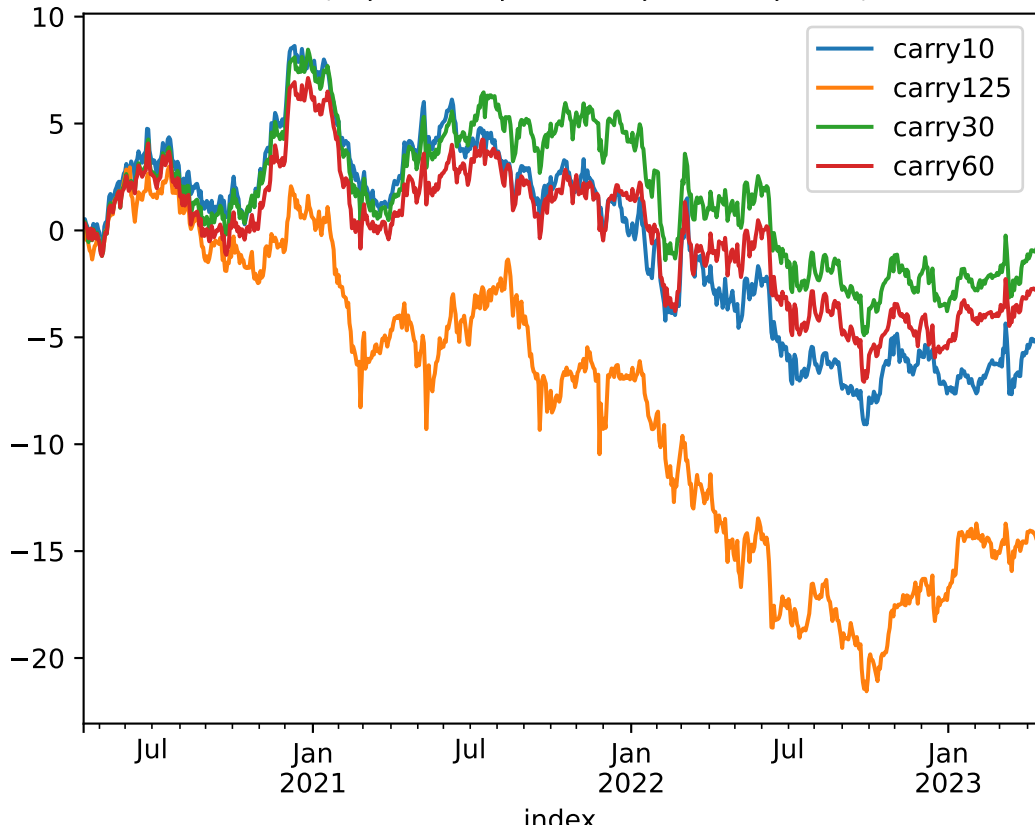ann. SR {'carry10': 1.44, 'carry125': 1.78, 'carry30': 1.81, 'carry60': 1.97}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -2.373, 'carry125': -1.039, 'carry30': -2.463, 'carry60': -2.182}
ann. std {'carry10': 6.248, 'carry125': 6.953, 'carry30': 6.156, 'carry60': 6.168}
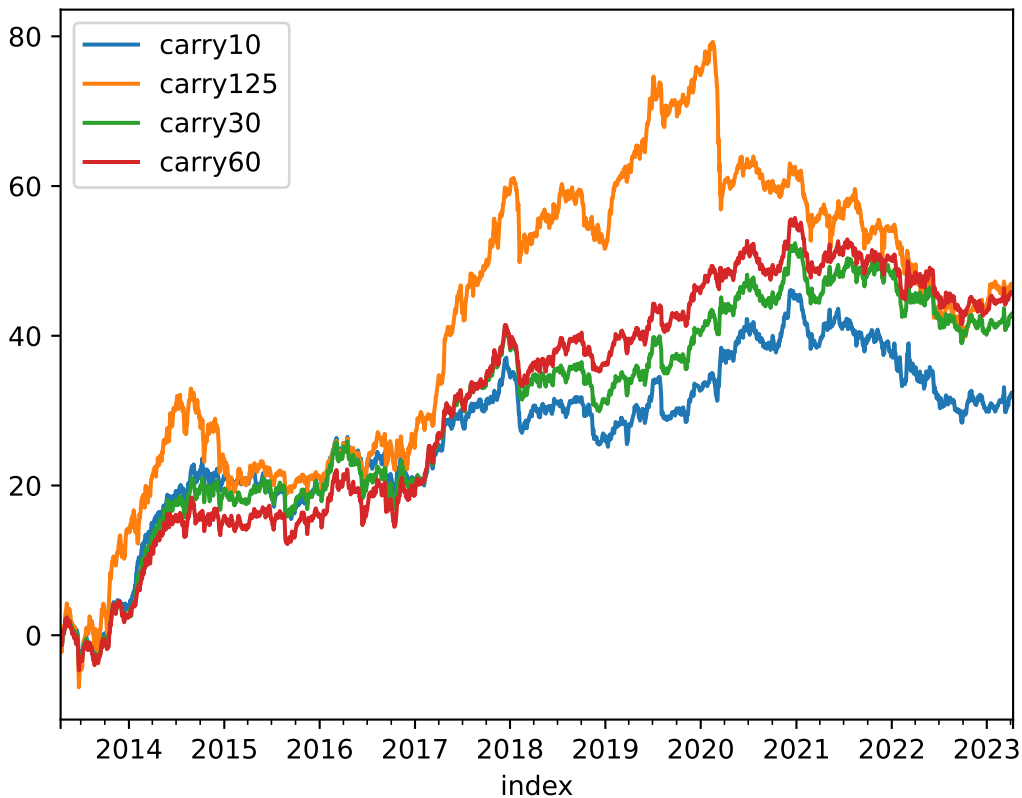ann. SR {'carry10': -0.38, 'carry125': -0.15, 'carry30': -0.4, 'carry60': -0.35}
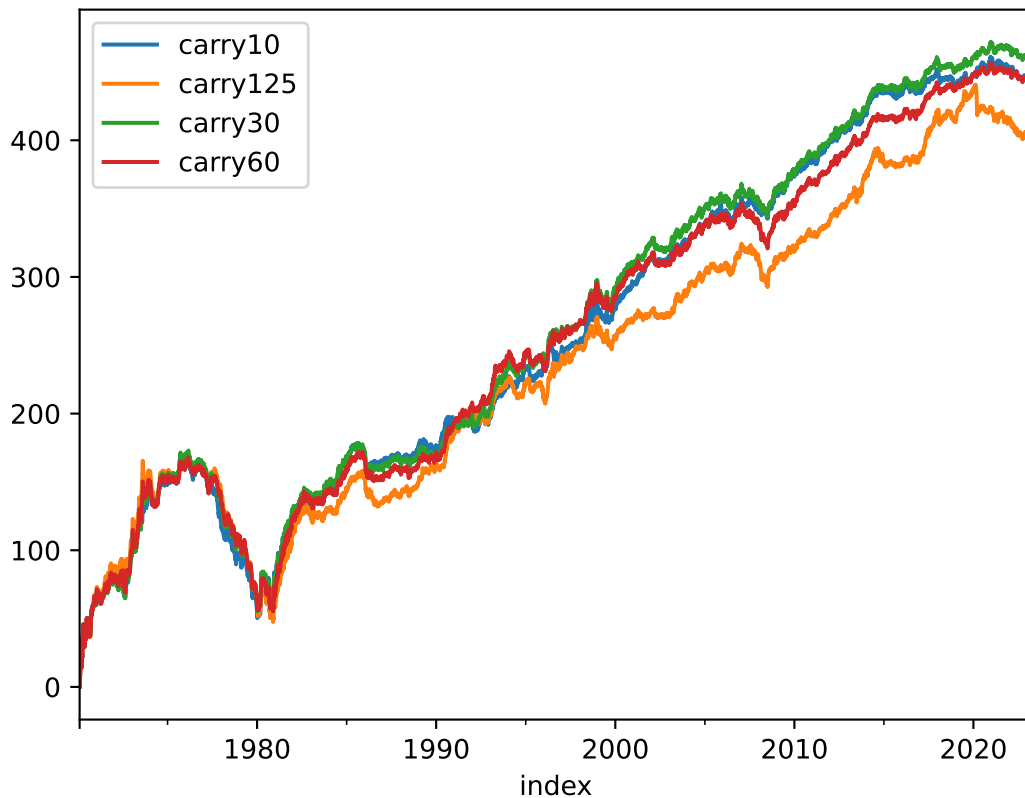
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -1.674, 'carry125': -4.709, 'carry30': -0.29, 'carry60': -0.892}
ann. std {'carry10': 6.57, 'carry125': 7.998, 'carry30': 6.496, 'carry60': 6.475}
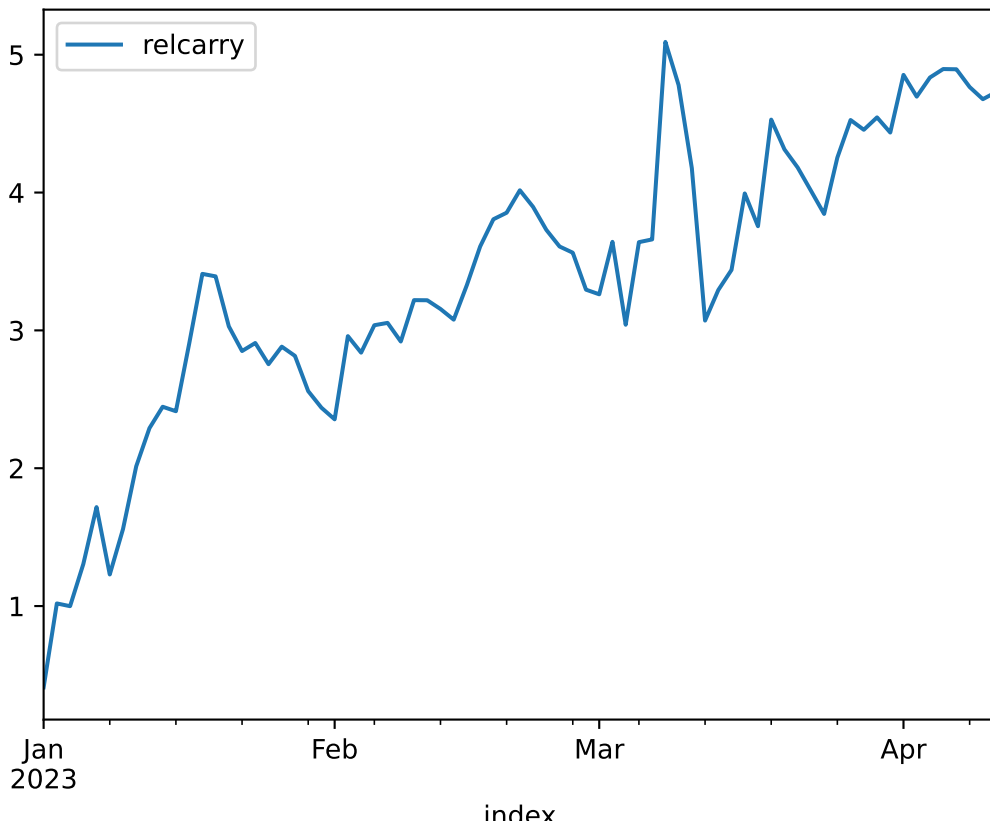ann. SR {'carry10': -0.25, 'carry125': -0.59, 'carry30': -0.04, 'carry60': -0.14}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.178, 'carry125': 4.573, 'carry30': 4.223, 'carry60': 4.505}
ann. std {'carry10': 6.386, 'carry125': 8.989, 'carry30': 6.471, 'carry60': 6.424}
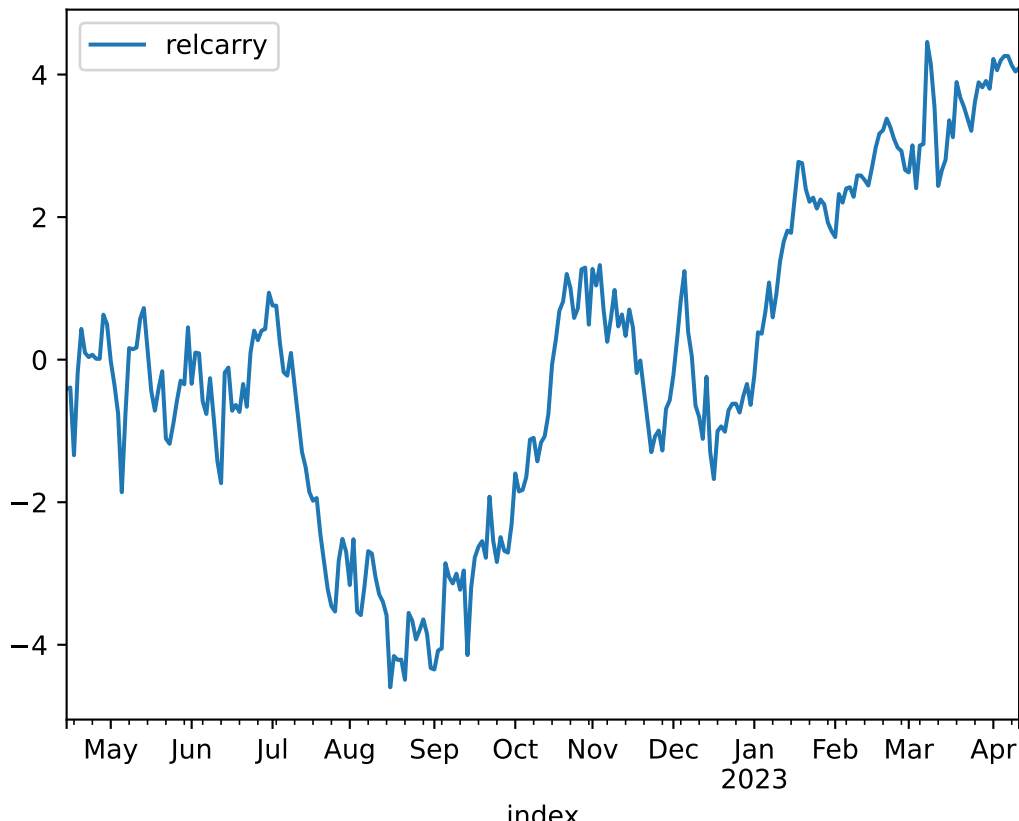ann. SR {'carry10': 0.5, 'carry125': 0.51, 'carry30': 0.65, 'carry60': 0.7}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.25, 'carry125': 7.527, 'carry30': 8.535, 'carry60': 8.243}
ann. std {'carry10': 11.204, 'carry125': 11.562, 'carry30': 11.261, 'carry60': 11.264}
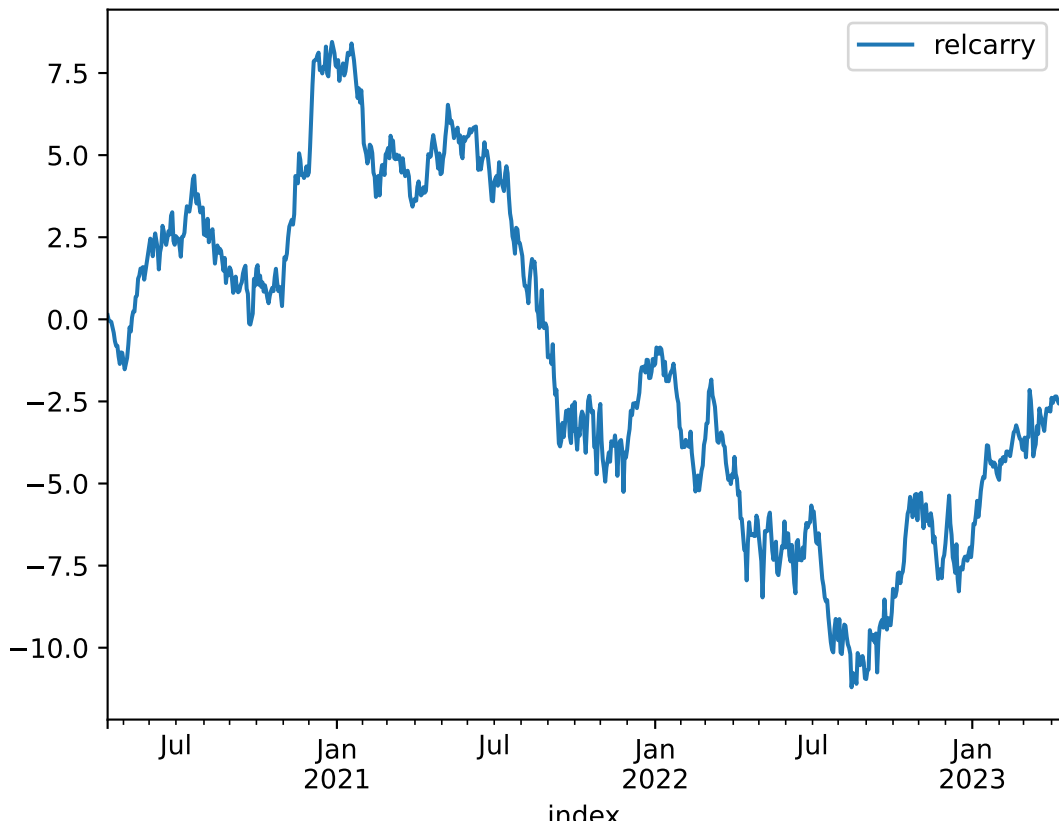ann. SR {'carry10': 0.74, 'carry125': 0.65, 'carry30': 0.76, 'carry60': 0.73}

Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 16.583}
ann. std {'relcarry': 5.689}
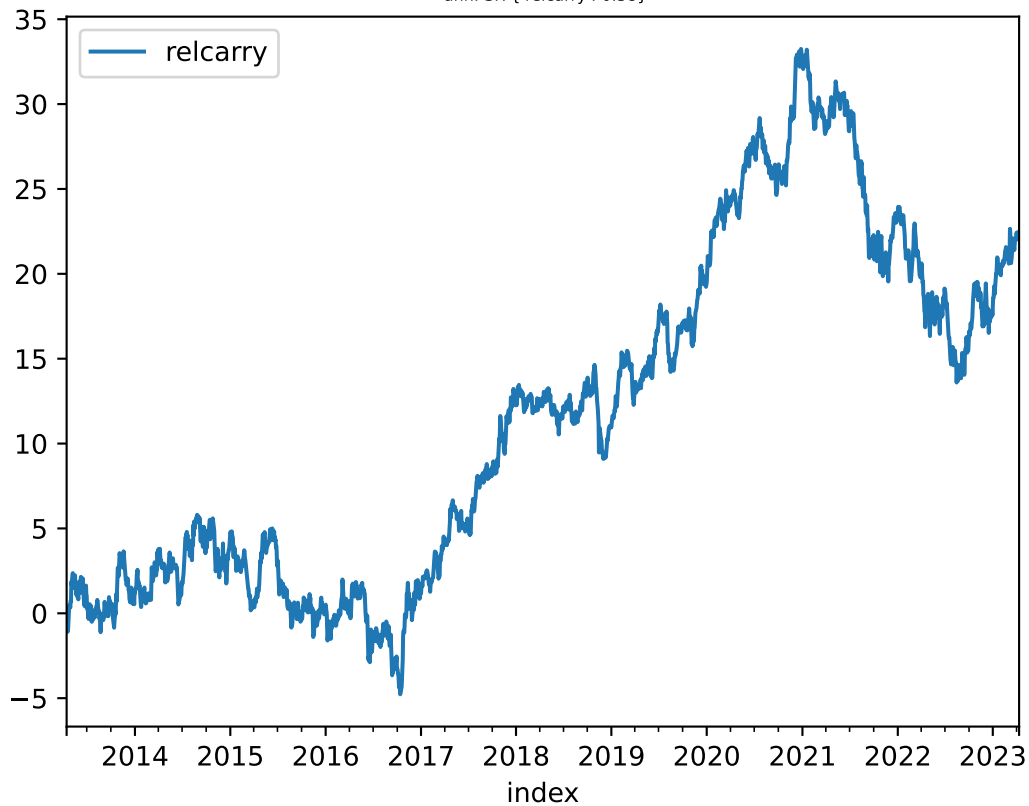ann. SR {'relcarry': 2.92}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 4.031}
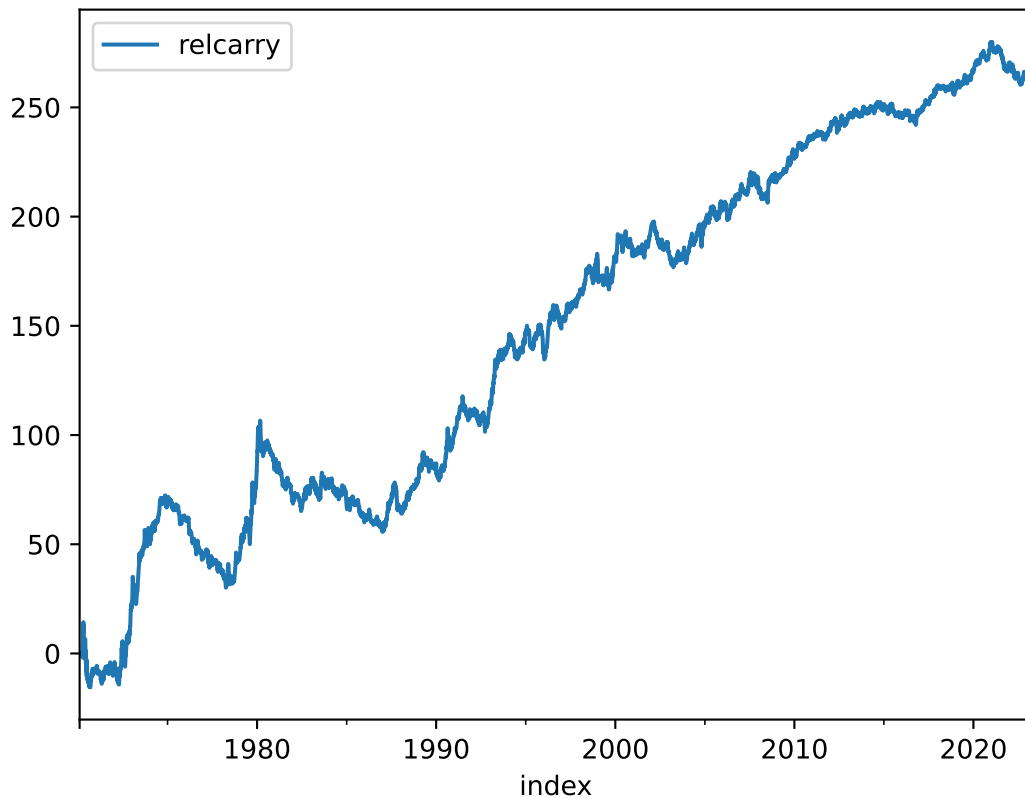ann. std {'relcarry': 7.101}
ann. SR {'relcarry': 0.57}

Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.823}
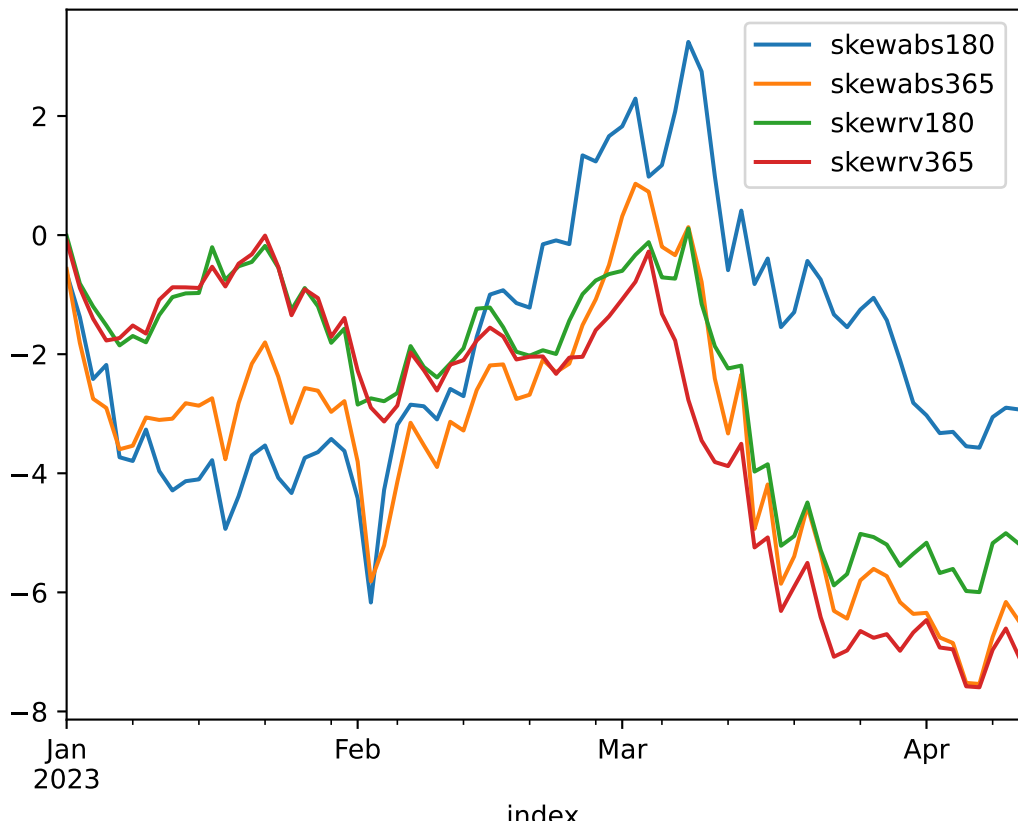ann. std {'relcarry': 6.64}
ann. SR {'relcarry': -0.12}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.188}
ann. std {'relcarry': 5.831}
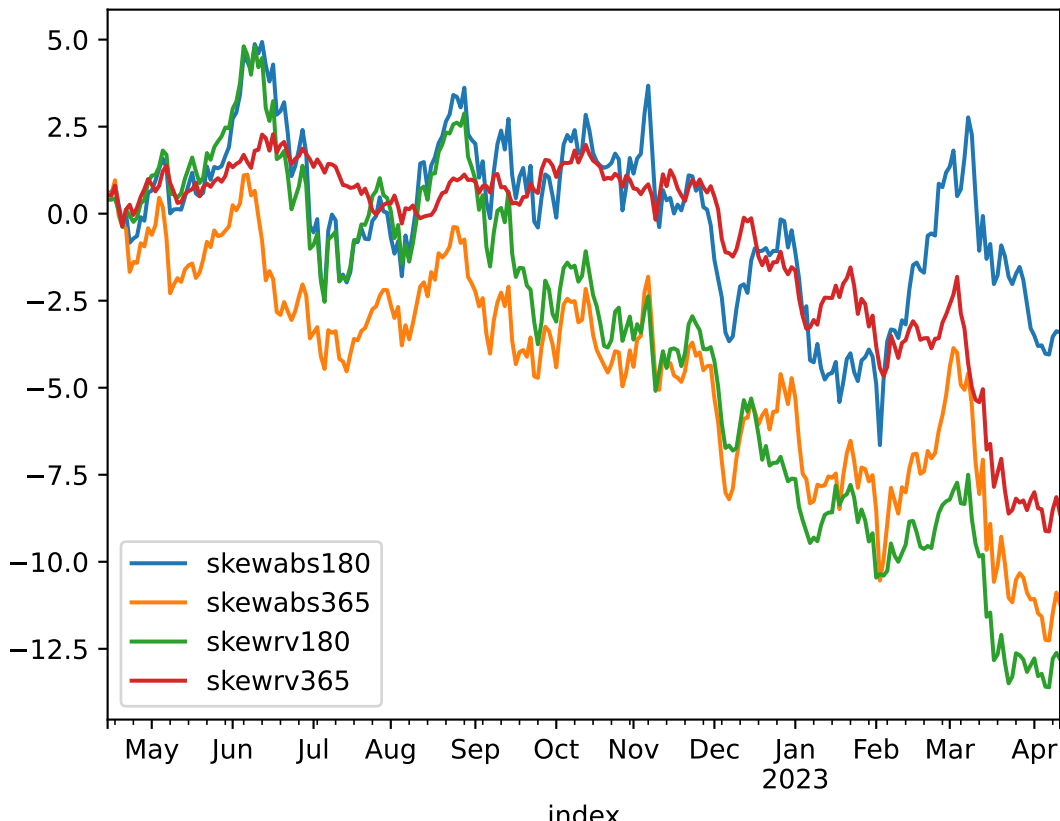ann. SR {'relcarry': 0.38}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.963}
ann. std {'relcarry': 8.962}
ann. SR {'relcarry': 0.55}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -10.27, 'skewabs365': -22.744, 'skewrv180': -18.19, 'skewrv365': -24.851}
ann. std {'skewabs180': 11.834, 'skewabs365': 11.933, 'skewrv180': 8.186, 'skewrv365': 7.897}
ann. SR {'skewabs180': -0.87, 'skewabs365': -1.91, 'skewrv180': -2.22, 'skewrv365': -3.15}

Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -3.354, 'skewabs365': -11.036, 'skewrv180': -12.6, 'skewrv365': -8.489}
ann. std {'skewabs180': 11.031, 'skewabs365': 9.915, 'skewrv180': 9.209, 'skewrv365': 5.629}
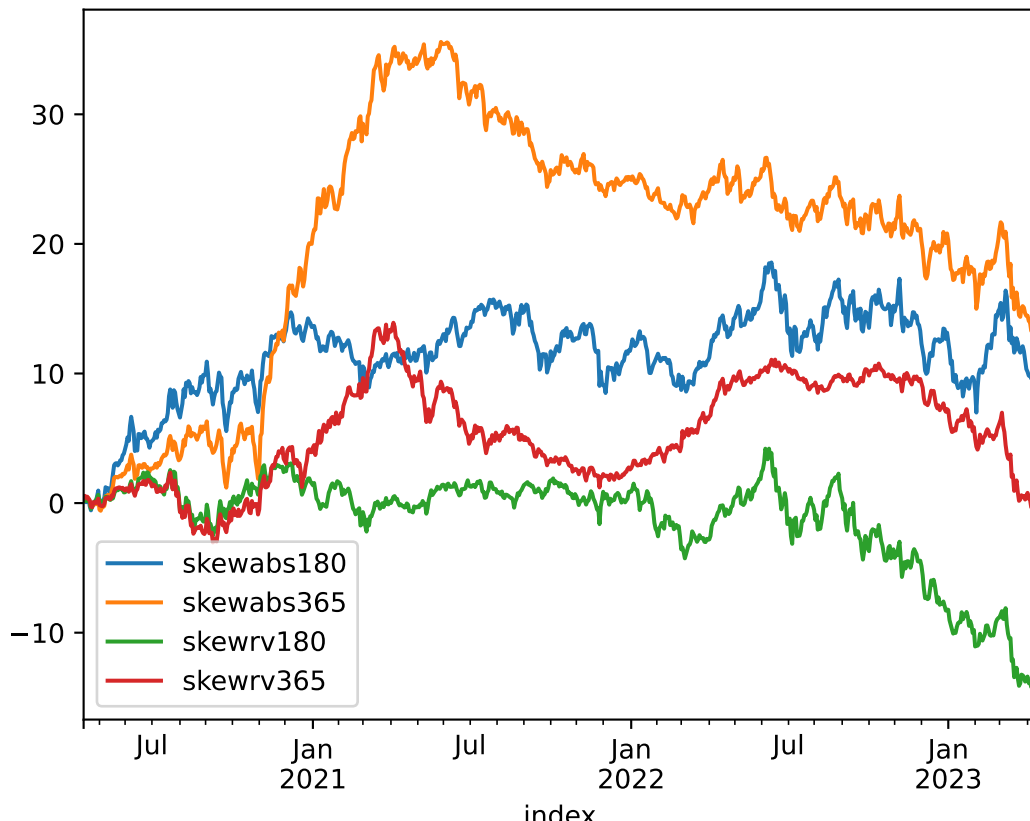ann. SR {'skewabs180': -0.3, 'skewabs365': -1.11, 'skewrv180': -1.37, 'skewrv365': -1.51}
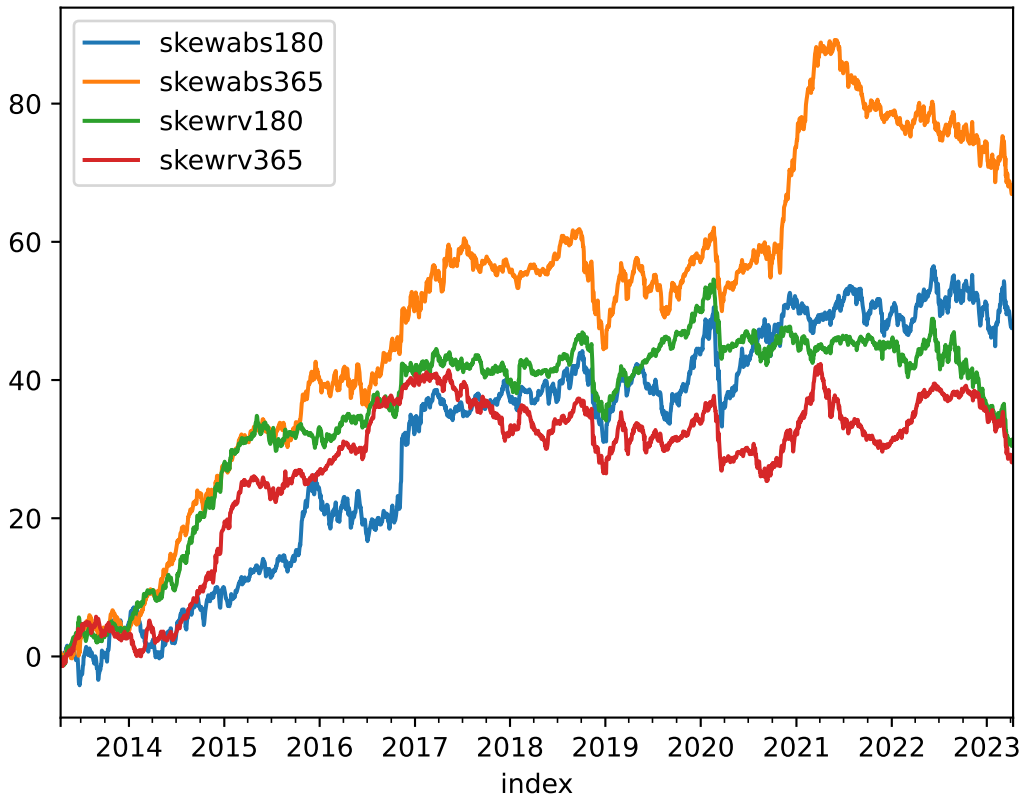
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.348, 'skewabs365': 4.689, 'skewrv180': -4.388, 'skewrv365': 0.055}
ann. std {'skewabs180': 9.108, 'skewabs365': 8.856, 'skewrv180': 7.193, 'skewrv365': 6.279}
ann. SR {'skewabs180': 0.37, 'skewabs365': 0.53, 'skewrv180': -0.61, 'skewrv365': 0.01}

Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.724, 'skewabs365': 6.671, 'skewrv180': 3.069, 'skewrv365': 2.806}
ann. std {'skewabs180': 8.005, 'skewabs365': 7.951, 'skewrv180': 6.382, 'skewrv365': 6.049}
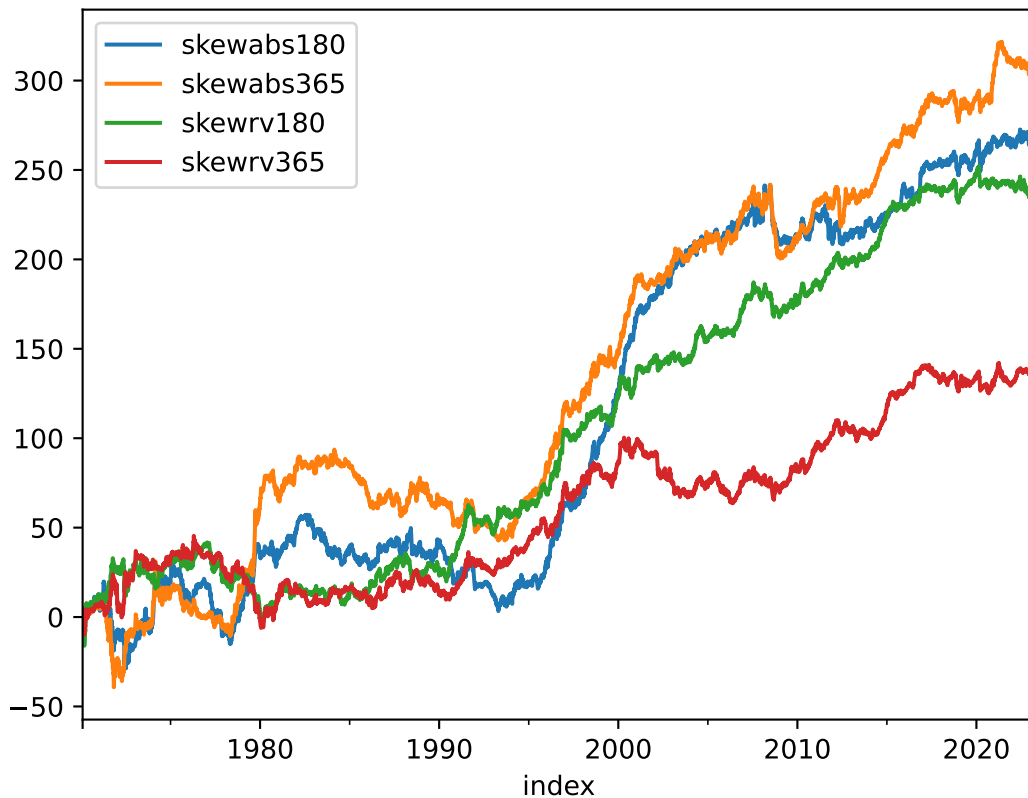ann. SR {'skewabs180': 0.59, 'skewabs365': 0.84, 'skewrv180': 0.48, 'skewrv365': 0.46}
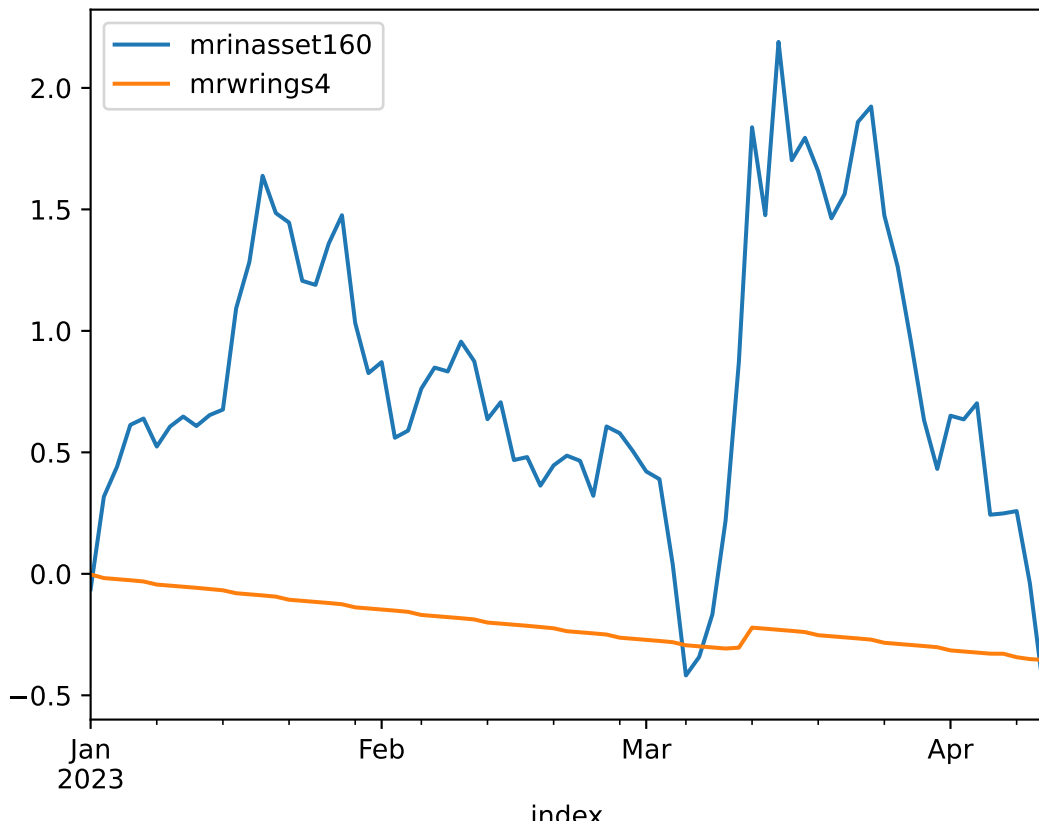
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.875, 'skewabs365': 5.541, 'skewrv180': 4.22, 'skewrv365': 2.366}
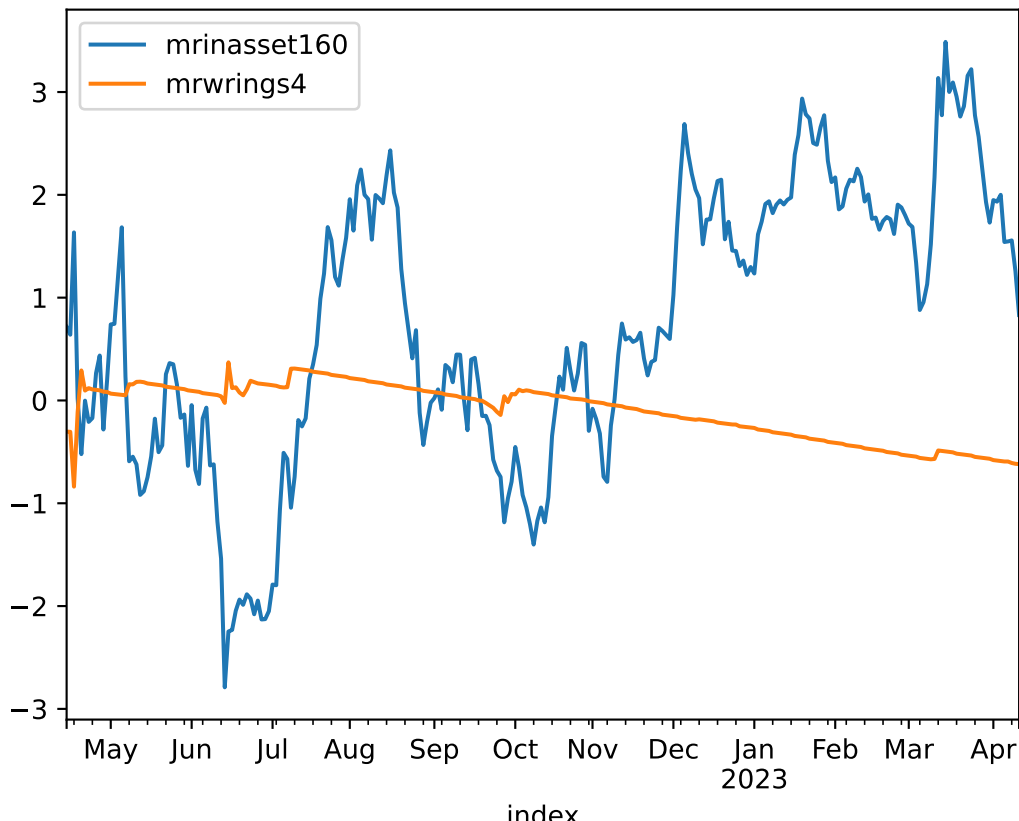ann. std {'skewabs180': 10.102, 'skewabs365': 9.869, 'skewrv180': 8.751, 'skewrv365': 8.124}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}
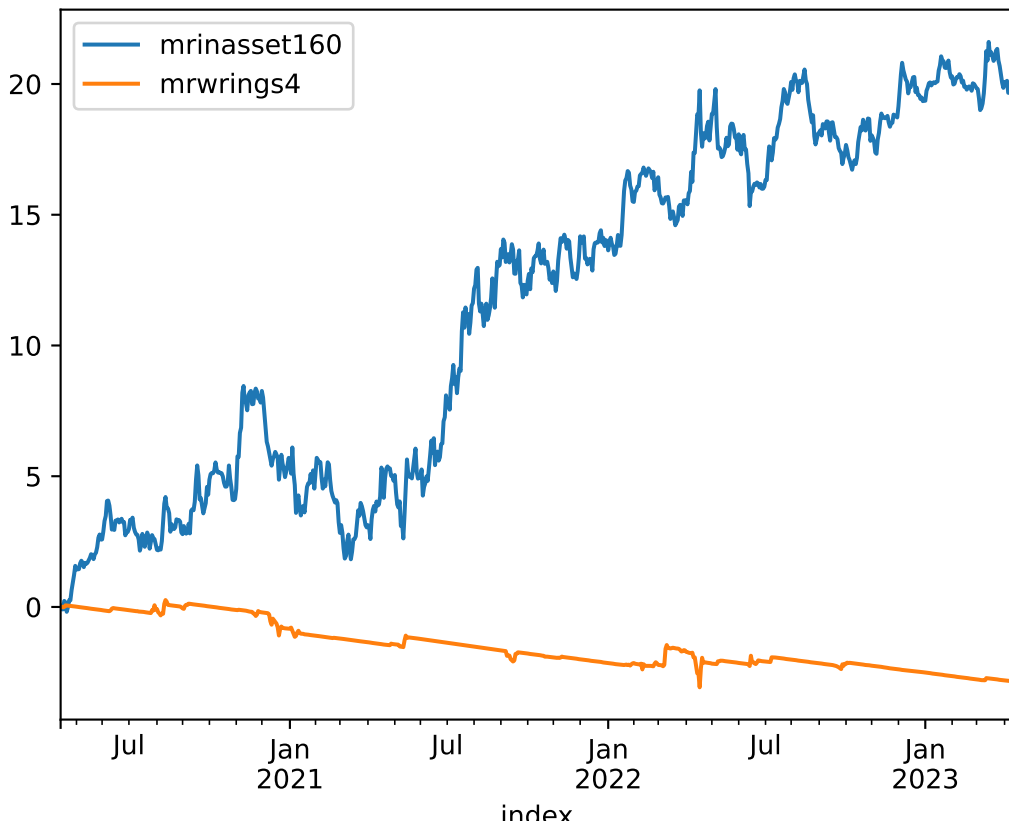
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': -1.638, 'mrwrings4': -1.243}
ann. std {'mrinasset160': 4.332, 'mrwrings4': 0.176}
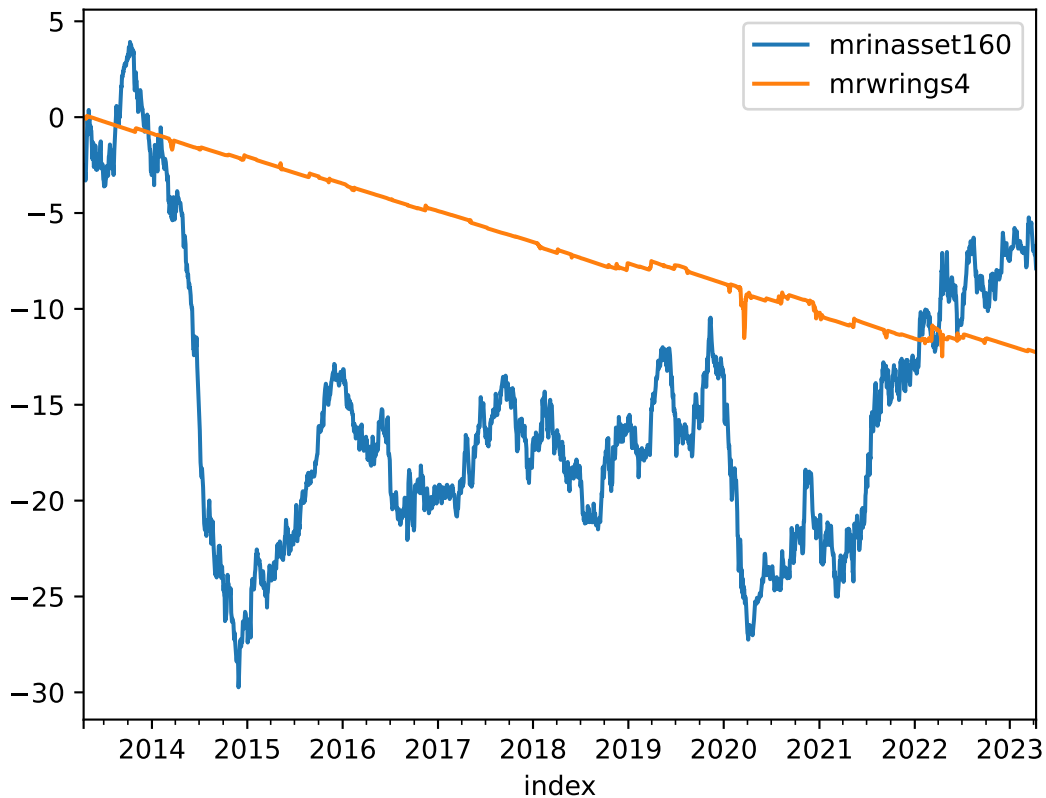ann. SR {'mrinasset160': -0.38, 'mrwrings4': -7.07}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 0.818, 'mrwrings4': -0.61}
ann. std {'mrinasset160': 5.611, 'mrwrings4': 1.198}
ann. SR {'mrinasset160': 0.15, 'mrwrings4': -0.51}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.205, 'mrwrings4': -0.934}
ann. std {'mrinasset160': 6.262, 'mrwrings4': 1.018}
ann. SR {'mrinasset160': 0.99, 'mrwrings4': -0.92}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.774, 'mrwrings4': -1.204}
ann. std {'mrinasset160': 6.305, 'mrwrings4': 0.88}
ann. SR {'mrinasset160': -0.12, 'mrwrings4': -1.37}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.569, 'mrwrings4': -2.13}
ann. std {'mrinasset160': 9.871, 'mrwrings4': 2.088}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.02}