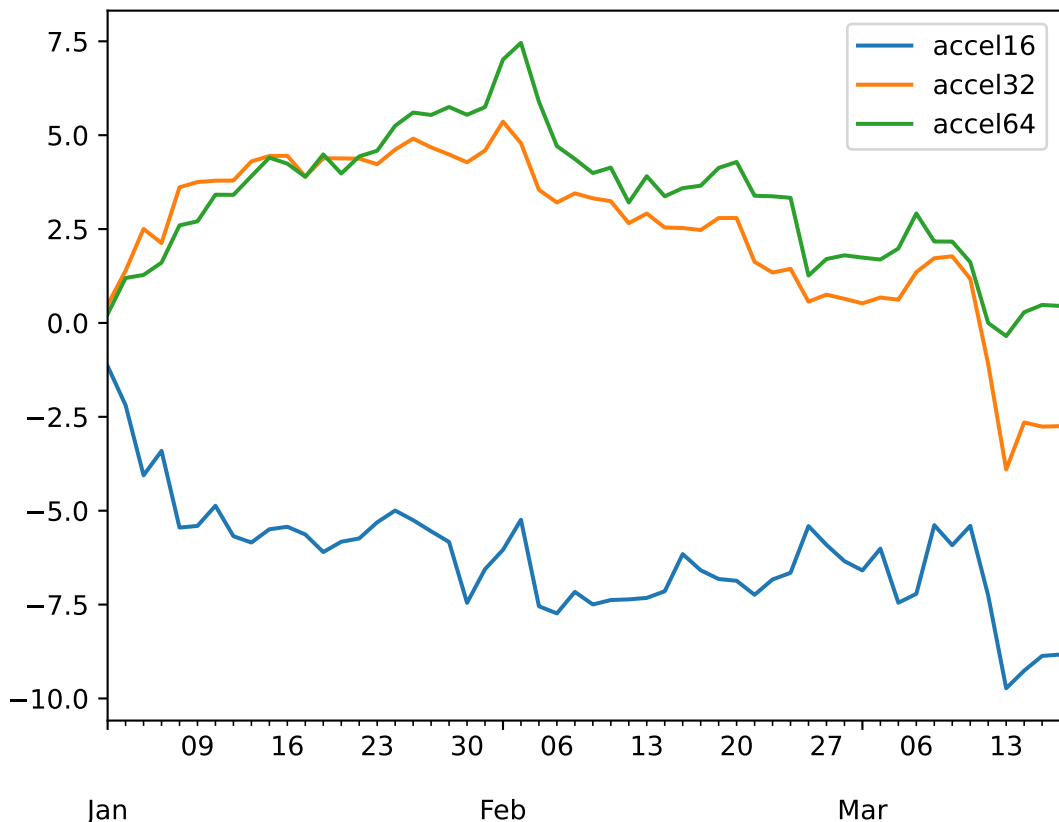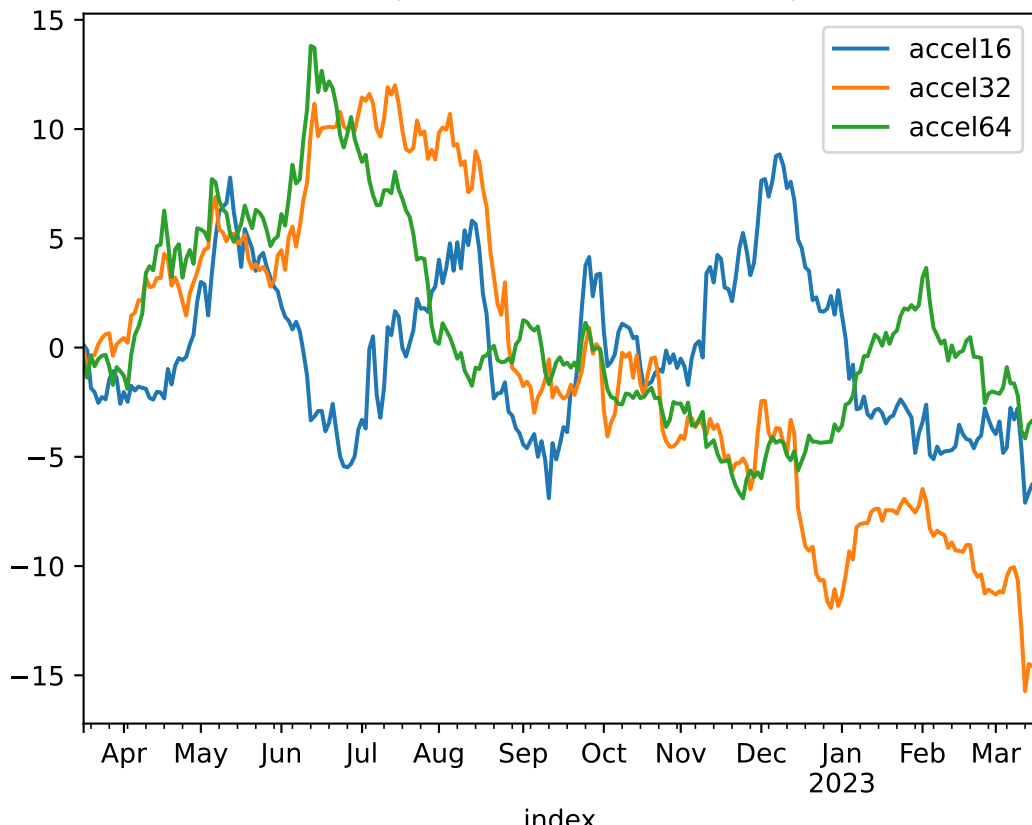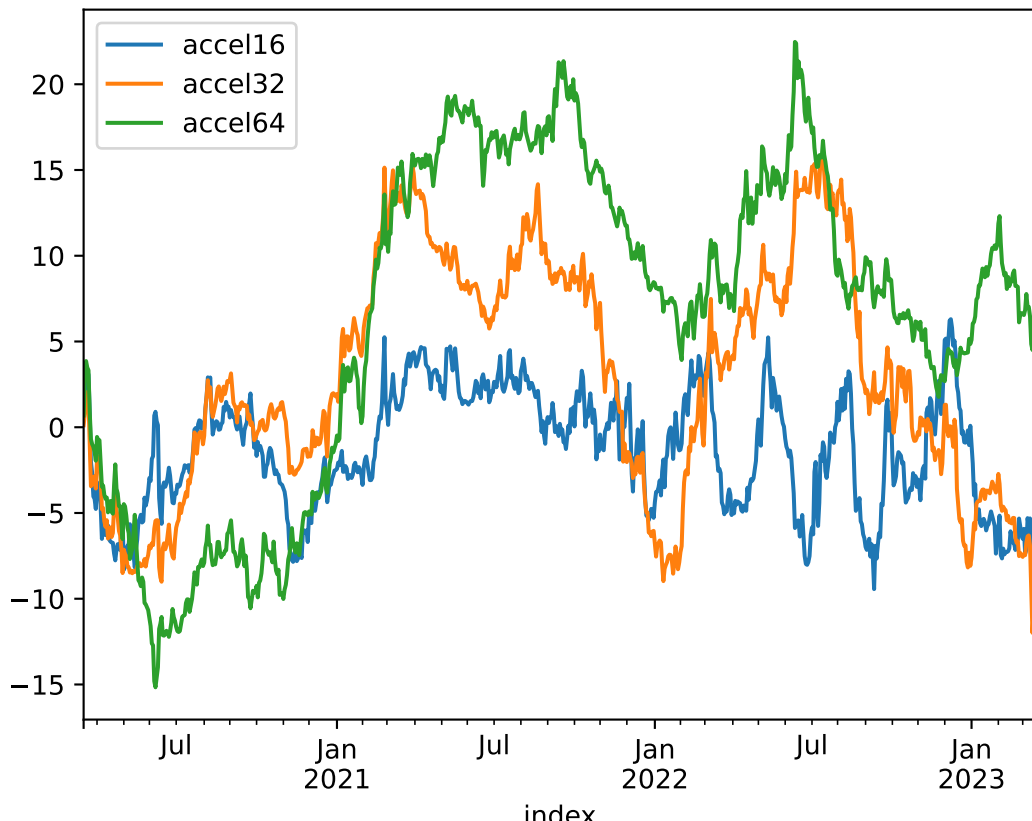Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -41.867, 'accel32': -13.028, 'accel64': 2.148}
ann. std {'accel16': 14.088, 'accel32': 11.448, 'accel64': 10.532}
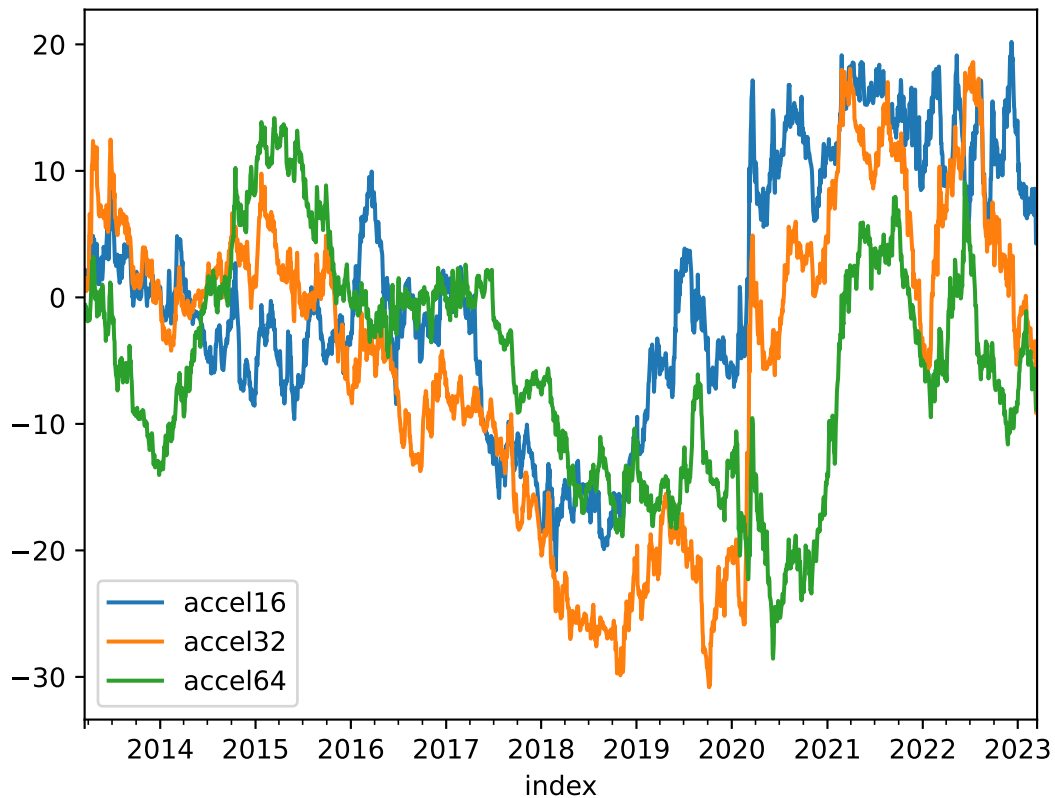ann. SR {'accel16': -2.97, 'accel32': -1.14, 'accel64': 0.2}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -6.084, 'accel32': -14.297, 'accel64': -3.292}
ann. std {'accel16': 16.063, 'accel32': 13.48, 'accel64': 11.579}
ann. SR {'accel16': -0.38, 'accel32': -1.06, 'accel64': -0.28}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -2.86, 'accel32': -3.541, 'accel64': 1.735}
ann. std {'accel16': 14.12, 'accel32': 12.478, 'accel64': 11.213}
ann. SR {'accel16': -0.2, 'accel32': -0.28, 'accel64': 0.15}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.505, 'accel32': -0.783, 'accel64': -0.794}
ann. std {'accel16': 12.028, 'accel32': 11.222, 'accel64': 9.589}
ann. SR {'accel16': 0.04, 'accel32': -0.07, 'accel64': -0.08}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.881, 'accel32': 4.473, 'accel64': 4.584}
ann. std {'accel16': 15.664, 'accel32': 13.743, 'accel64': 13.251}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}
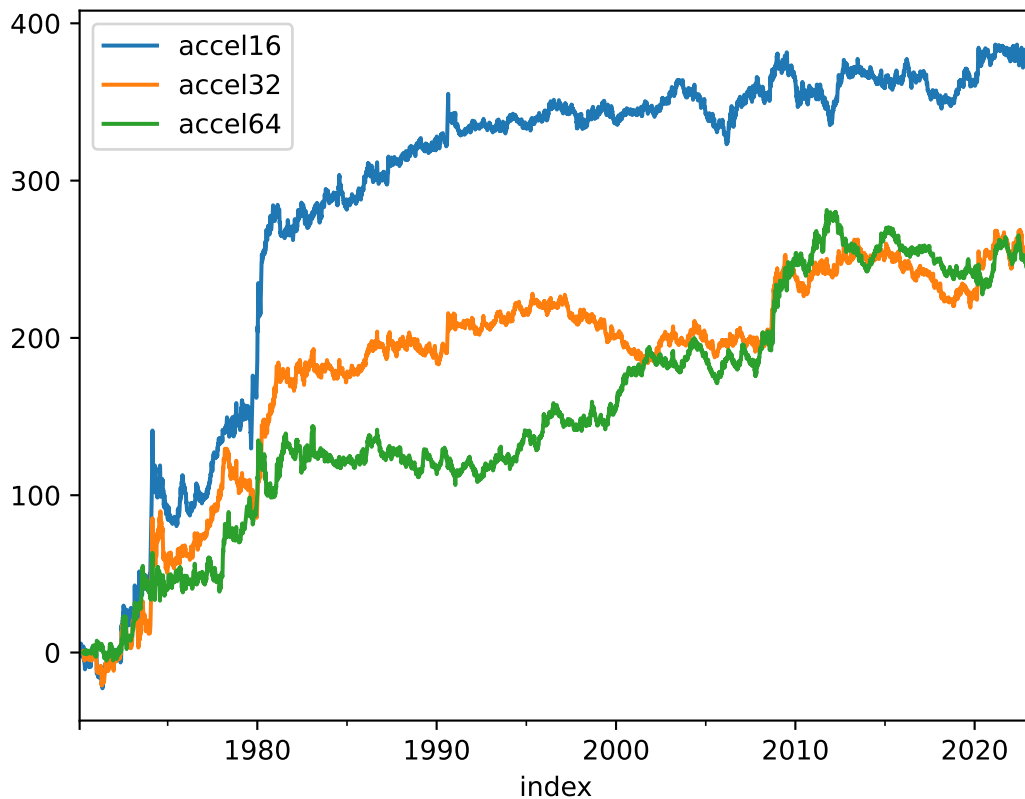
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -4.833, 'assettrend2': 6.706, 'assettrend32': -6.448, 'assettrend4': -4.224, 'assettrend64': -12.193, 'assettrend8': -5.232}
ann. std {'assettrend16': 2.827, 'assettrend2': 5.673, 'assettrend32': 2.433, 'assettrend4': 3.403, 'assettrend64': 3.565, 'assettrend8': 2.856}
ann. SR {'assettrend16': -1.71, 'assettrend2': 1.18, 'assettrend32': -2.65, 'assettrend4': -1.24, 'assettrend64': -3.42, 'assettrend8': -1.83}
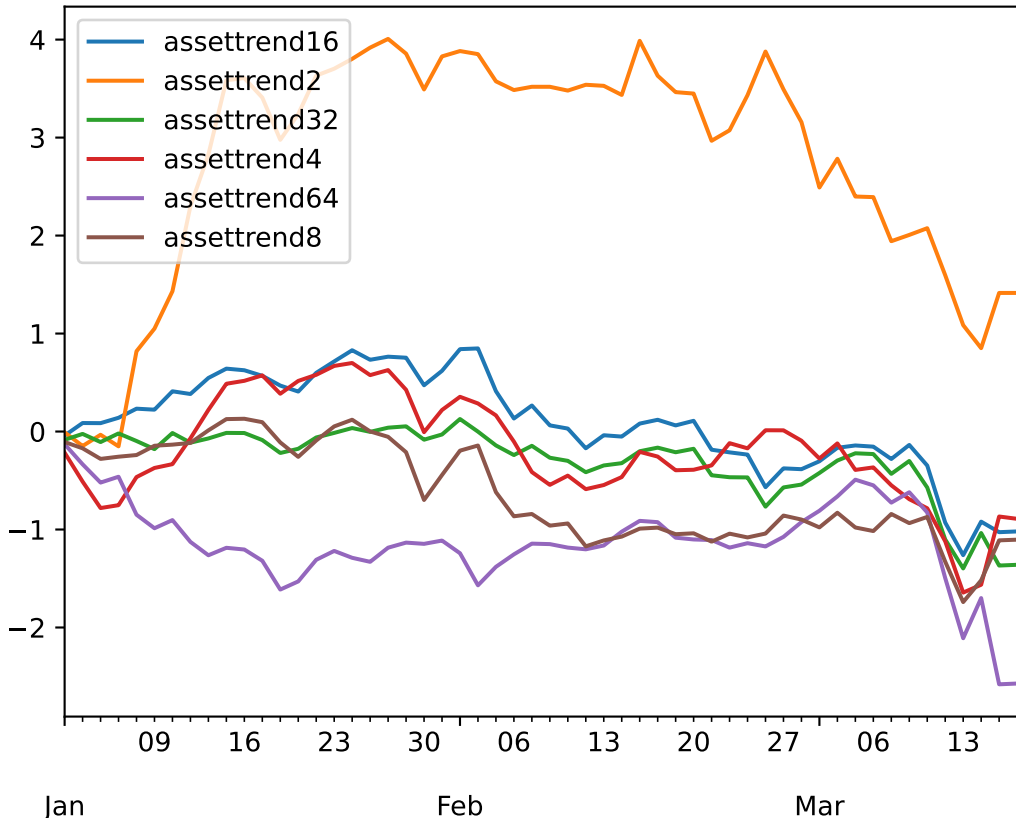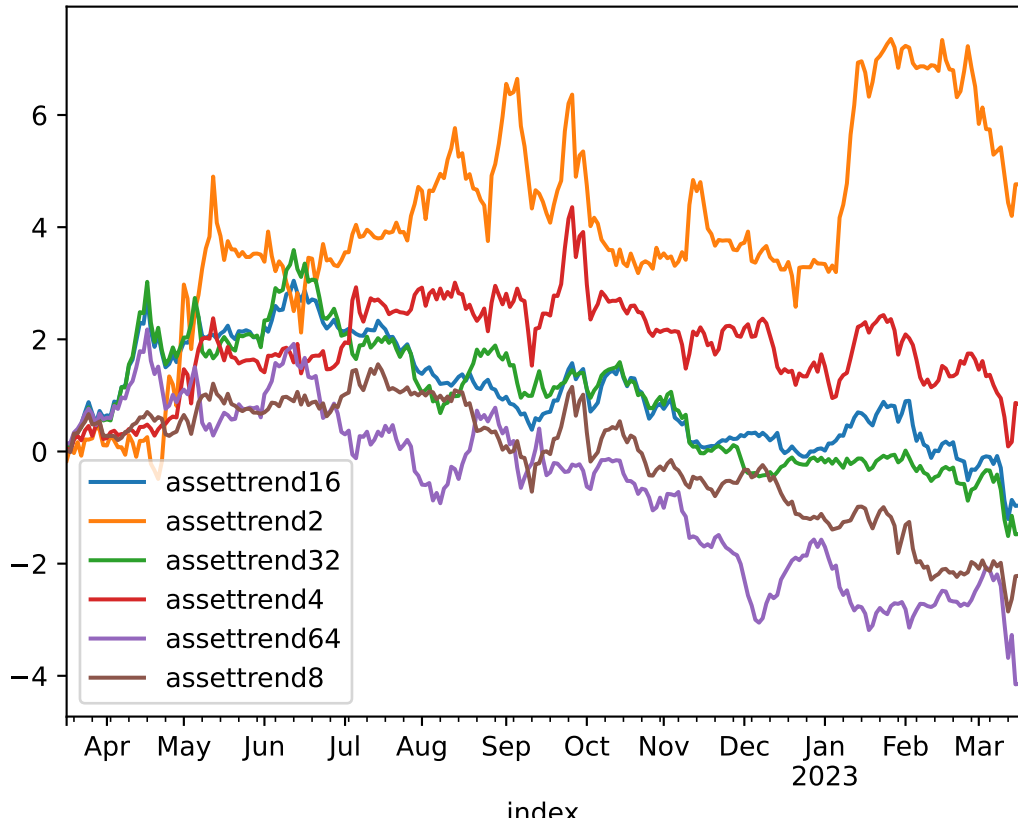
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -0.945, 'assettrend2': 4.673, 'assettrend32': -1.443, 'assettrend4': 0.826, 'assettrend64': -4.064, 'assettrend8': -2.174}
ann. std {'assettrend16': 2.54, 'assettrend2': 5.697, 'assettrend32': 2.886, 'assettrend4': 3.645, 'assettrend64': 3.218, 'assettrend8': 2.519}
ann. SR {'assettrend16': -0.37, 'assettrend2': 0.82, 'assettrend32': -0.5, 'assettrend4': 0.23, 'assettrend64': -1.26, 'assettrend8': -0.86}
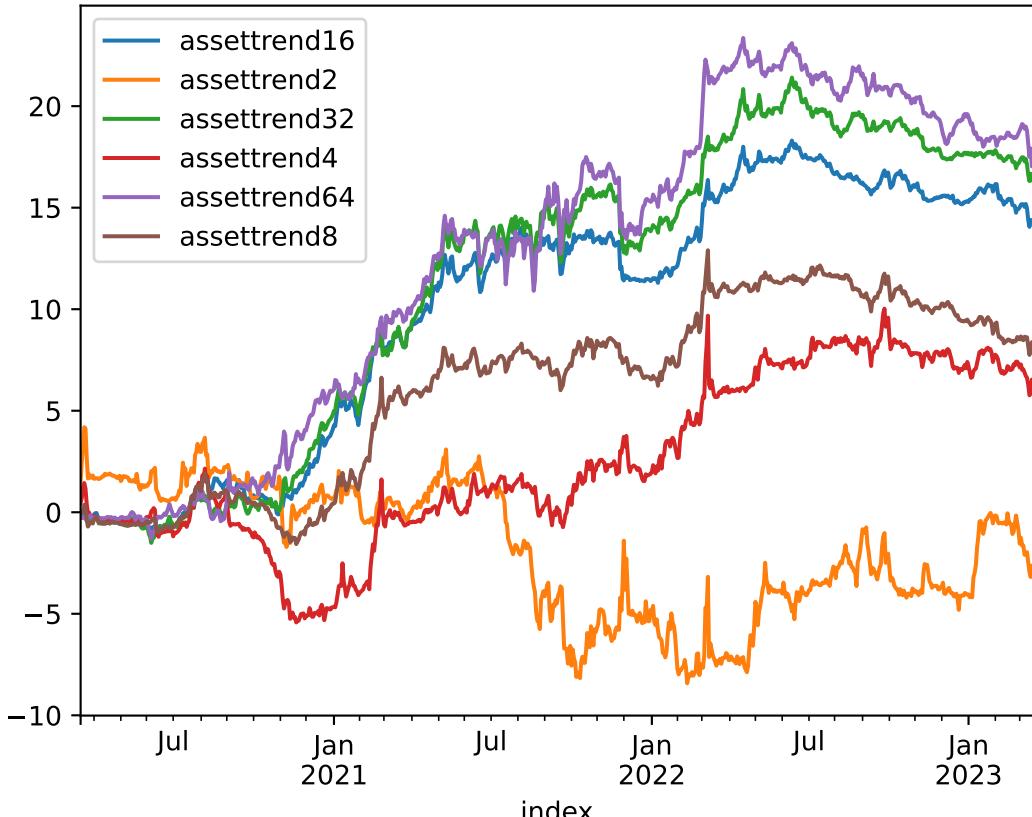
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.675, 'assettrend2': -0.858, 'assettrend32': 5.345, 'assettrend4': 2.129, 'assettrend64': 5.572, 'assettrend8': 2.742}
ann. std {'assettrend16': 3.473, 'assettrend2': 7.104, 'assettrend32': 4.253, 'assettrend4': 4.917, 'assettrend64': 5.079, 'assettrend8': 3.546}
ann. SR {'assettrend16': 1.35, 'assettrend2': -0.12, 'assettrend32': 1.26, 'assettrend4': 0.43, 'assettrend64': 1.1, 'assettrend8': 0.77}
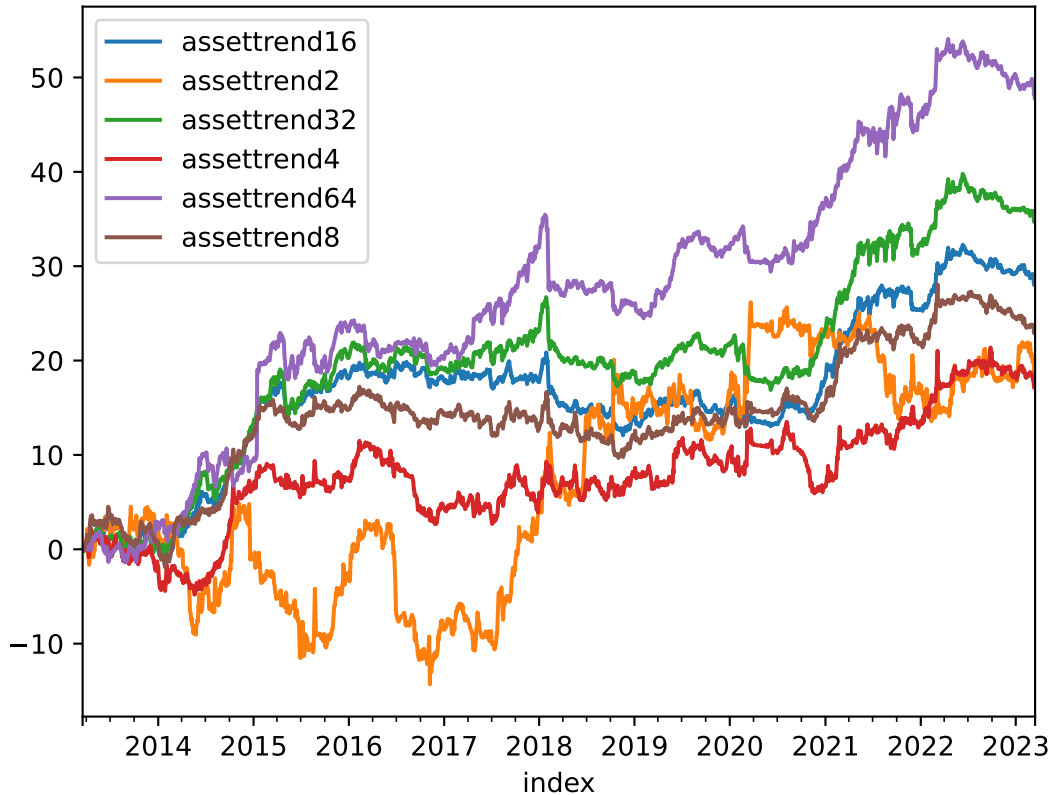
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.773, 'assettrend2': 1.899, 'assettrend32': 3.408, 'assettrend4': 1.754, 'assettrend64': 4.687, 'assettrend8': 2.309}
ann. std {'assettrend16': 3.25, 'assettrend2': 8.218, 'assettrend32': 3.707, 'assettrend4': 4.985, 'assettrend64': 5.299, 'assettrend8': 3.568}
ann. SR {'assettrend16': 0.85, 'assettrend2': 0.23, 'assettrend32': 0.92, 'assettrend4': 0.35, 'assettrend64': 0.88, 'assettrend8': 0.65}

Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.245, 'assettrend2': -0.086, 'assettrend32': 4.372, 'assettrend4': 4.814, 'assettrend64': 4.13, 'assettrend8': 3.93}
ann. std {'assettrend16': 4.633, 'assettrend2': 10.015, 'assettrend32': 4.847, 'assettrend4': 7.335, '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}
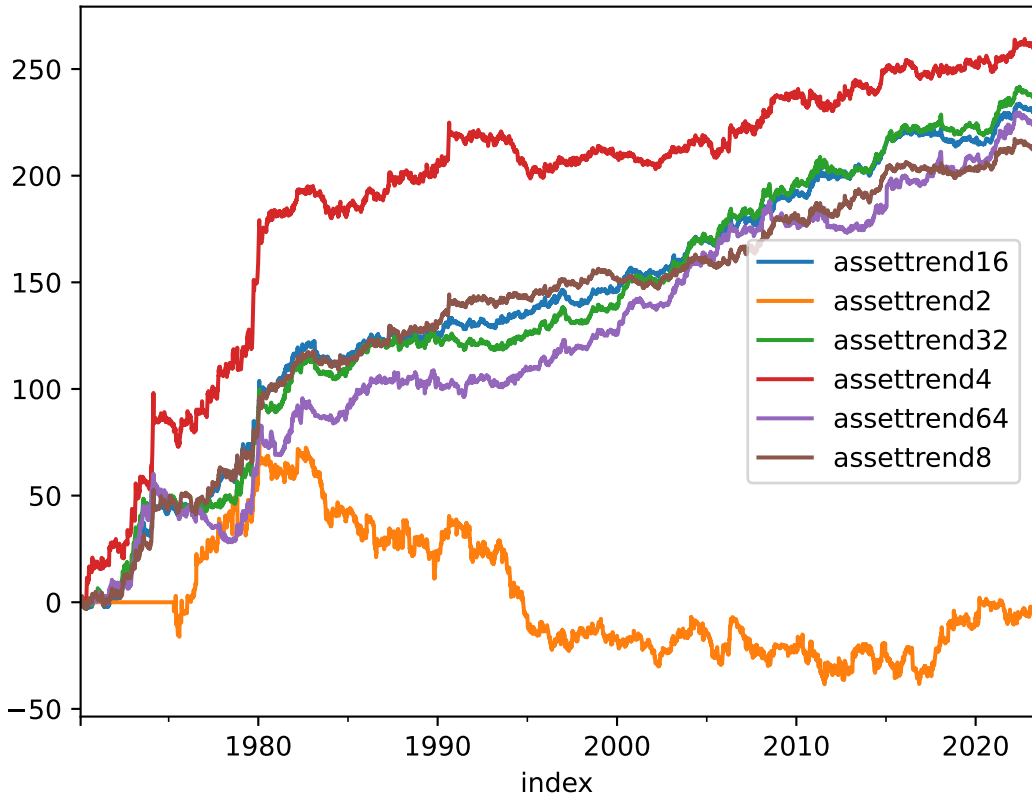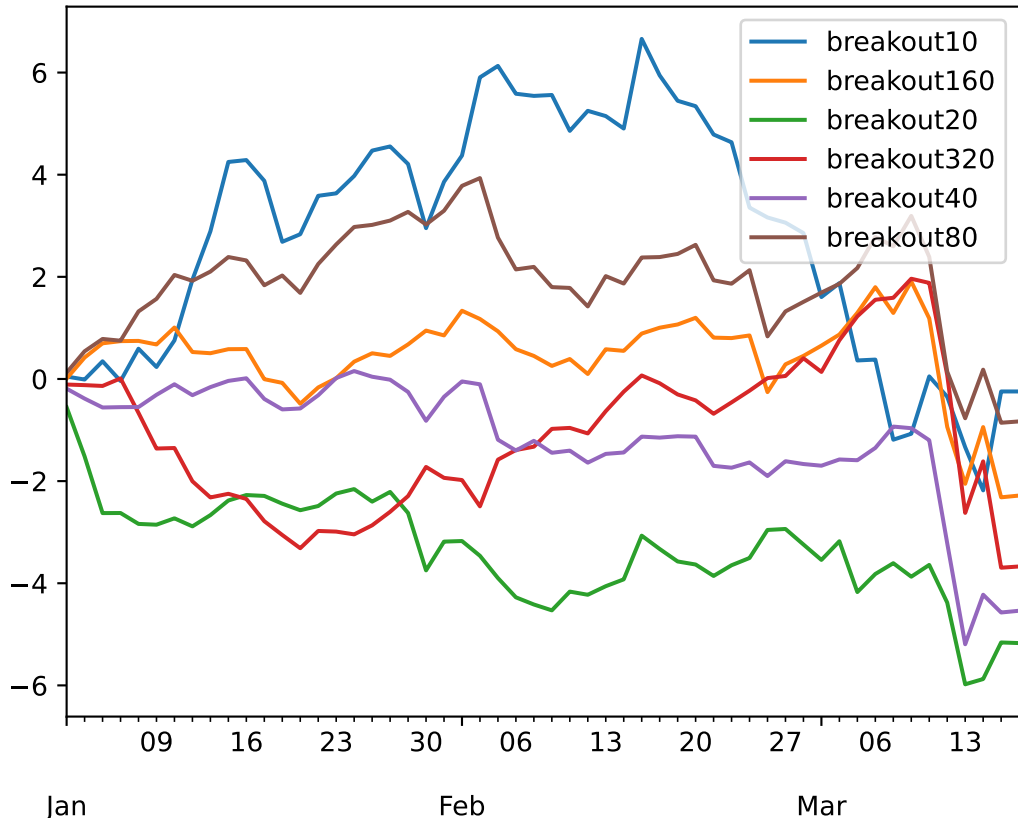
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': -1.16, 'breakout160': -10.822, 'breakout20': -24.516, 'breakout320': -17.405, 'breakout40': -21.515, 'breakout80': -3.939}
ann. std {'breakout10': 12.656, 'breakout160': 8.42, 'breakout20': 7.388, 'breakout320': 10.135, 'breakout40': 7.729, 'breakout80': 9.069}
ann. SR {'breakout10': -0.09, 'breakout160': -1.29, 'breakout20': -3.32, 'breakout320': -1.72, 'breakout40': -2.78, 'breakout80': -0.43}
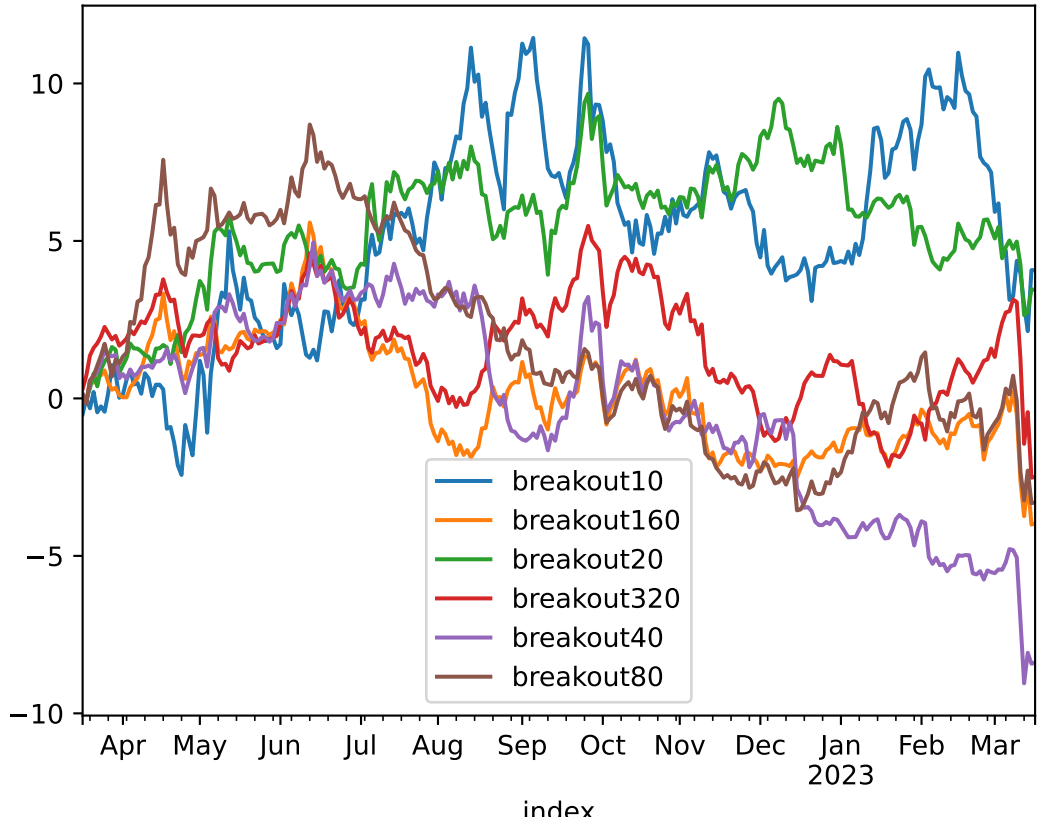
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 3.995, 'breakout160': -3.895, 'breakout20': 3.384, 'breakout320': -2.445, 'breakout40': -8.229, 'breakout80': -3.238}
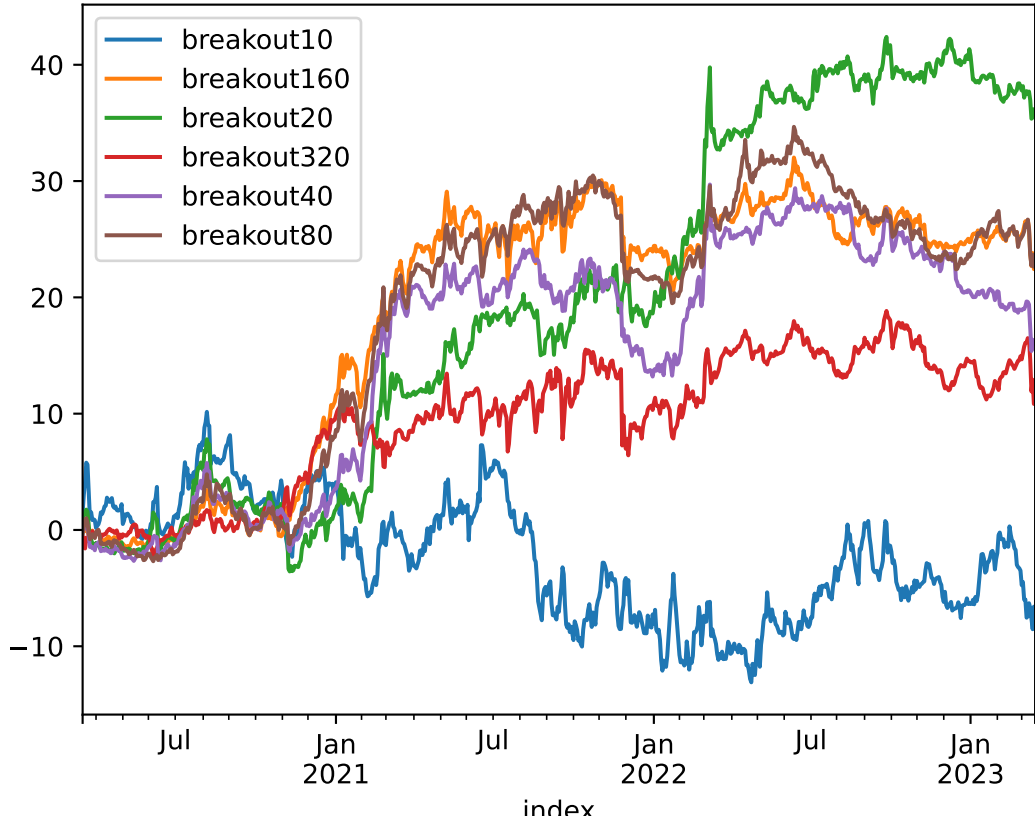ann. std {'breakout10': 12.002, 'breakout160': 6.793, 'breakout20': 8.023, 'breakout320': 7.089, 'breakout40': 7.056, 'breakout80': 7.373}
ann. SR {'breakout10': 0.33, 'breakout160': -0.57, 'breakout20': 0.42, 'breakout320': -0.34, 'breakout40': -1.17, 'breakout80': -0.44}
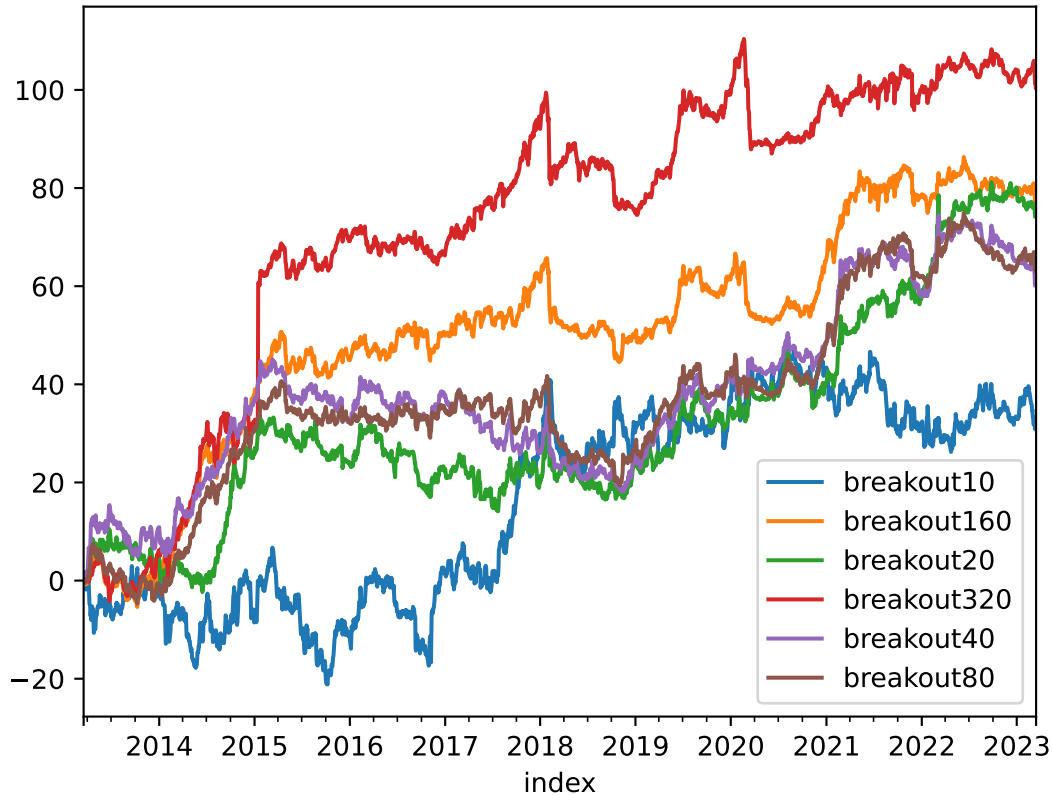
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -2.157, 'breakout160': 7.345, 'breakout20': 11.826, 'breakout320': 3.551, 'breakout40': 5.245, 'breakout80': 7.411}
ann. std {'breakout10': 13.586, 'breakout160': 9.352, 'breakout20': 10.928, 'breakout320': 9.952, 'breakout40': 9.576, 'breakout80': 9.182}
ann. SR {'breakout10': -0.16, 'breakout160': 0.79, 'breakout20': 1.08, 'breakout320': 0.36, 'breakout40': 0.55, 'breakout80': 0.81}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 3.211, 'breakout160': 7.533, 'breakout20': 7.355, 'breakout320': 9.844, 'breakout40': 5.96, 'breakout80': 6.177}
ann. std {'breakout10': 15.617, 'breakout160': 9.078, 'breakout20': 11.155, 'breakout320': 13.367, 'breakout40': 9.733, 'breakout80': 8.975}
ann. SR {'breakout10': 0.21, 'breakout160': 0.83, 'breakout20': 0.66, 'breakout320': 0.74, 'breakout40': 0.61, 'breakout80': 0.69}
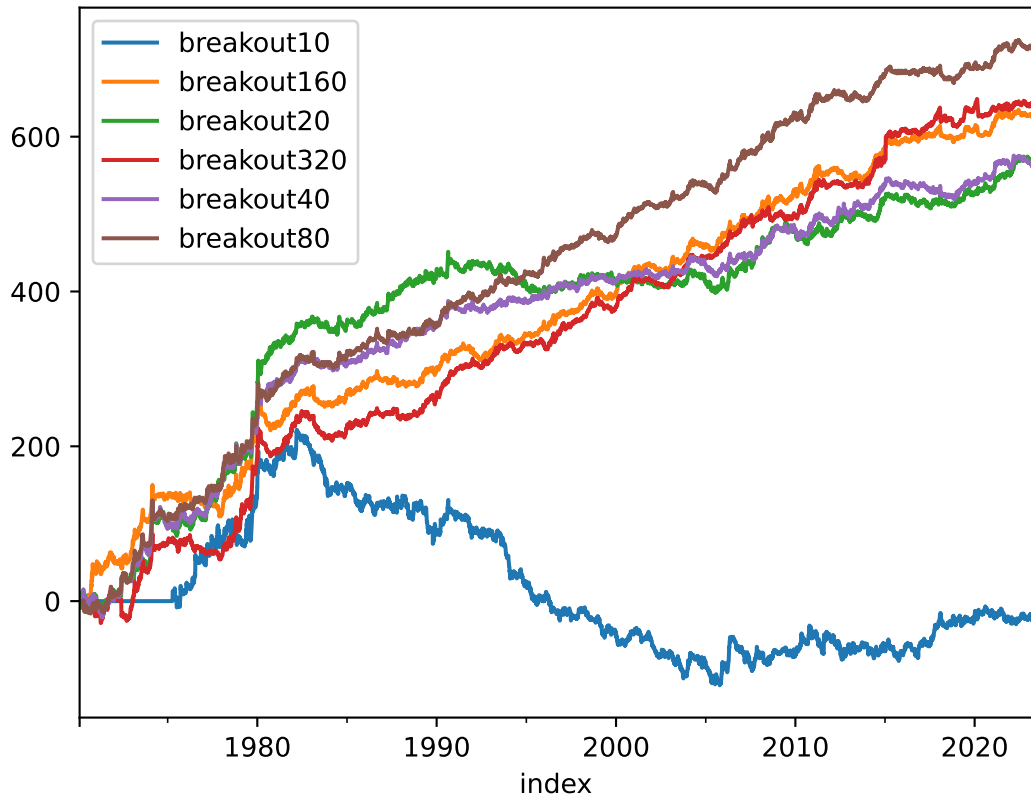
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.433, 'breakout160': 11.551, 'breakout20': 10.496, 'breakout320': 11.795, 'breakout40': 10.381, 'breakout80': 13.172}
ann. std {'breakout10': 20.752, 'breakout160': 12.44, 'breakout20': 15.979, 'breakout320': 13.007, 'breakout40': 13.183, 'breakout80': 12.686}
ann. SR {'breakout10': -0.02, 'breakout160': 0.93, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}
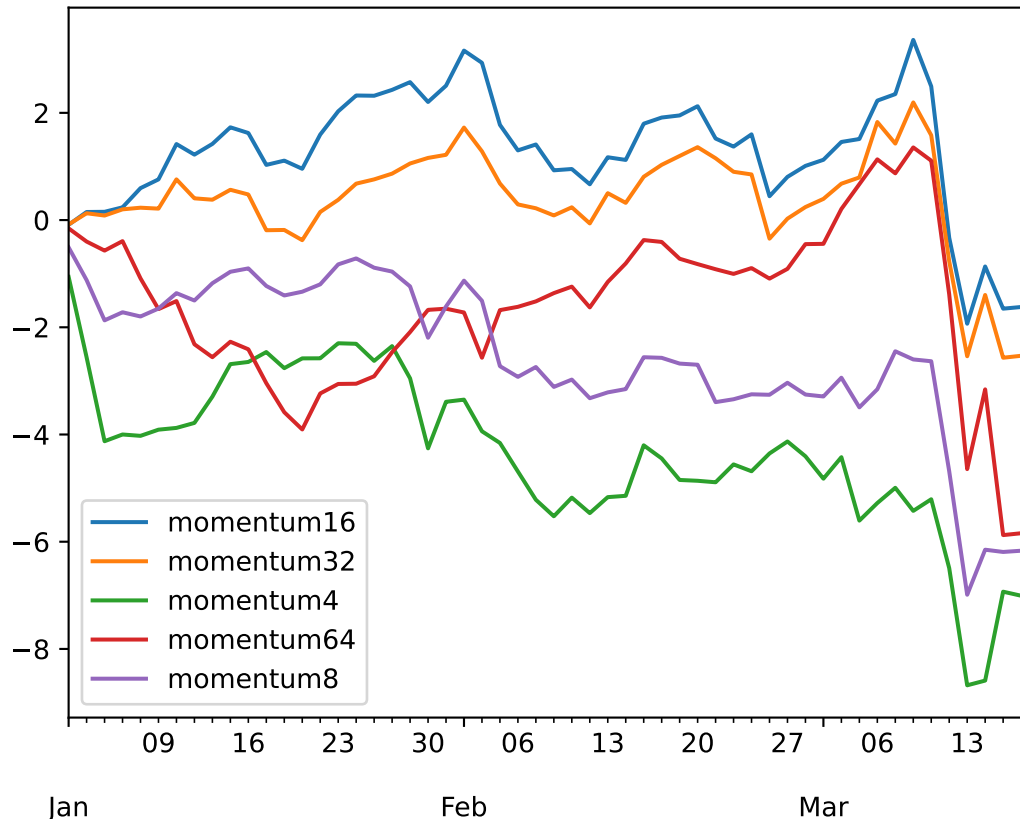
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -7.687, 'momentum32': -12.001, 'momentum4': -33.22, 'momentum64': -27.695, 'momentum8': -29.24}
ann. std {'momentum16': 10.293, 'momentum32': 9.47, 'momentum4': 10.533, 'momentum64': 12.682, 'momentum8': 9.051}
ann. SR {'momentum16': -0.75, 'momentum32': -1.27, 'momentum4': -3.15, 'momentum64': -2.18, 'momentum8': -3.23}
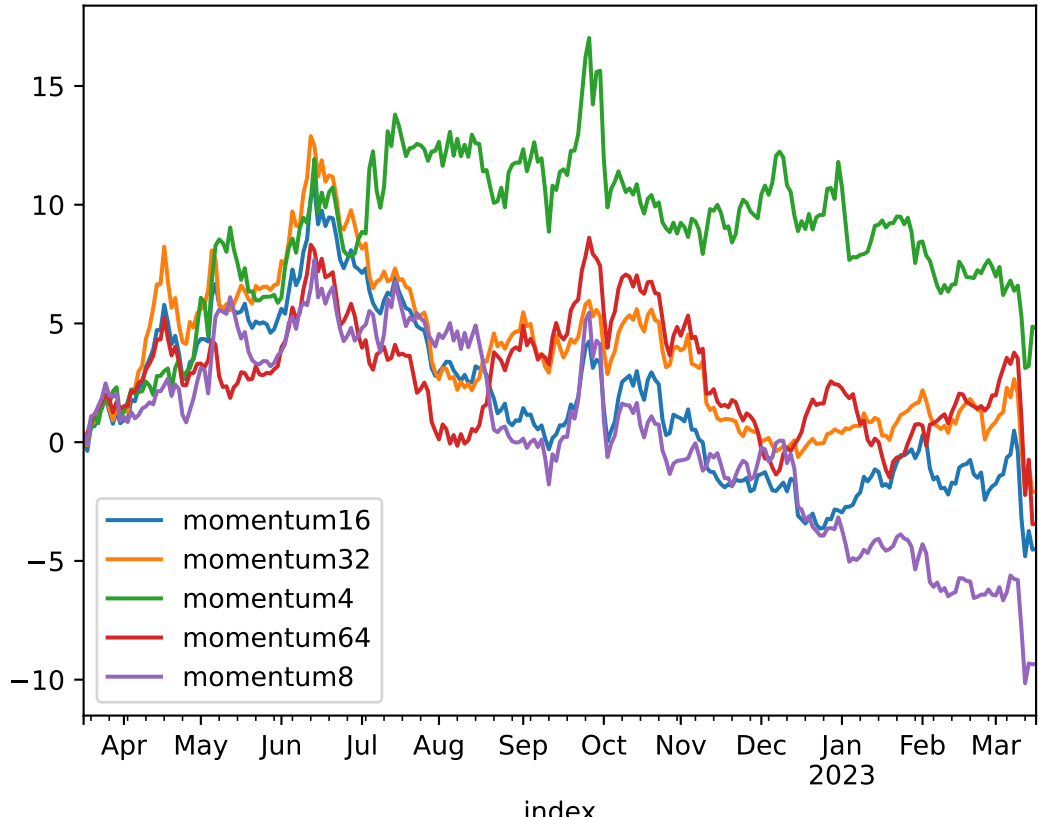
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -4.408, 'momentum32': -2.029, 'momentum4': 4.703, 'momentum64': -3.356, 'momentum8': -9.154}
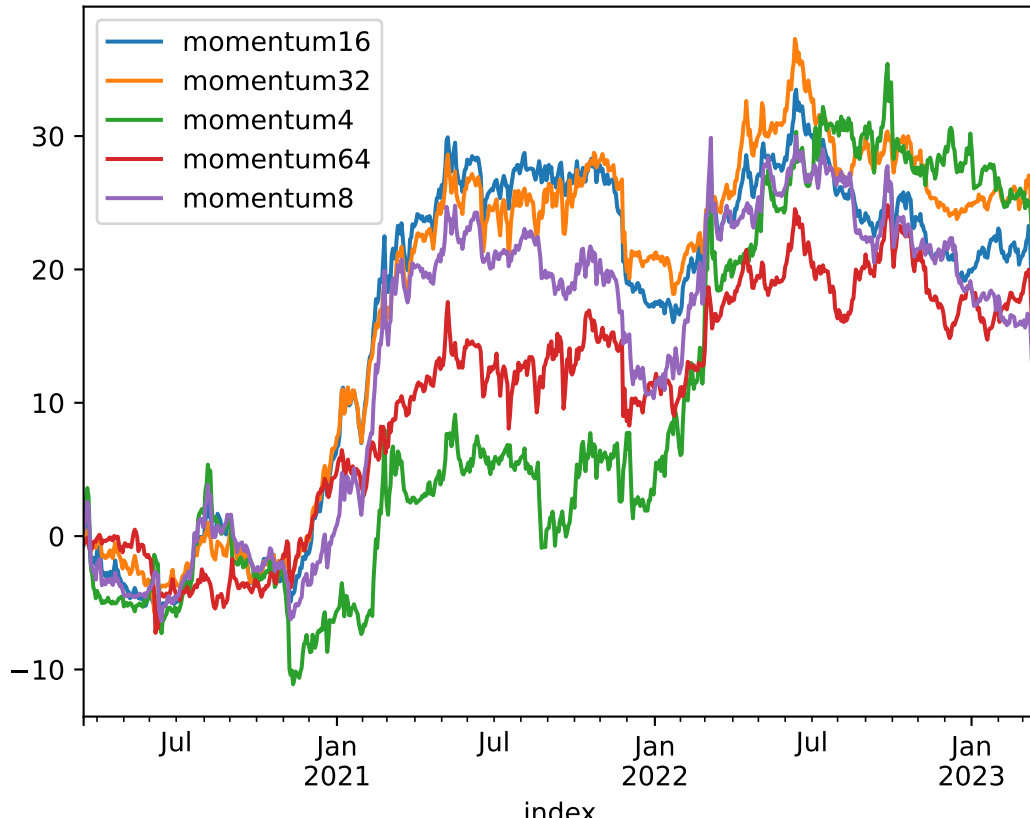ann. std {'momentum16': 9.16, 'momentum32': 9.434, 'momentum4': 12.879, 'momentum64': 9.854, 'momentum8': 10.053}
ann. SR {'momentum16': -0.48, 'momentum32': -0.22, 'momentum4': 0.37, 'momentum64': -0.34, 'momentum8': -0.91}
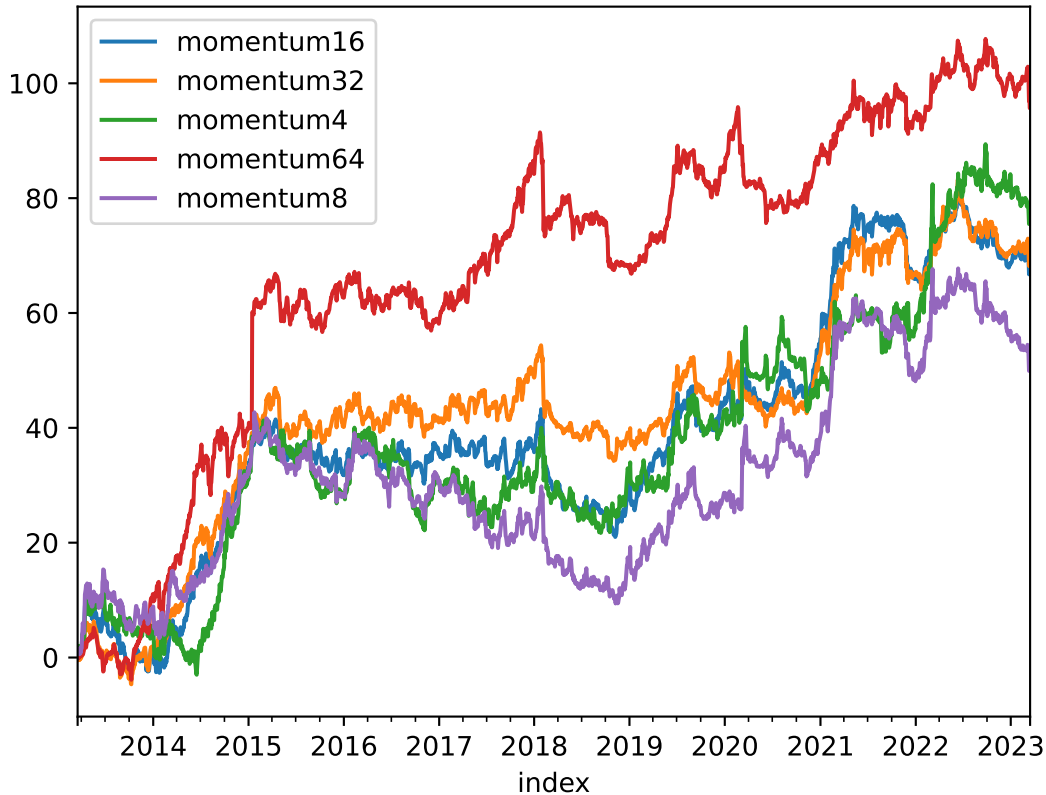
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 5.98, 'momentum32': 7.299, 'momentum4': 7.58, 'momentum64': 4.181, 'momentum8': 4.238}
ann. std {'momentum16': 10.488, 'momentum32': 10.596, 'momentum4': 14.667, 'momentum64': 10.837, 'momentum8': 11.807}
ann. SR {'momentum16': 0.57, 'momentum32': 0.69, 'momentum4': 0.52, 'momentum64': 0.39, 'momentum8': 0.36}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 6.578, 'momentum32': 6.694, 'momentum4': 7.572, 'momentum64': 9.39, 'momentum8': 4.979}
ann. std {'momentum16': 9.923, 'momentum32': 9.459, 'momentum4': 13.708, 'momentum64': 12.067, 'momentum8': 11.291}
ann. SR {'momentum16': 0.66, 'momentum32': 0.71, 'momentum4': 0.55, 'momentum64': 0.78, 'momentum8': 0.44}
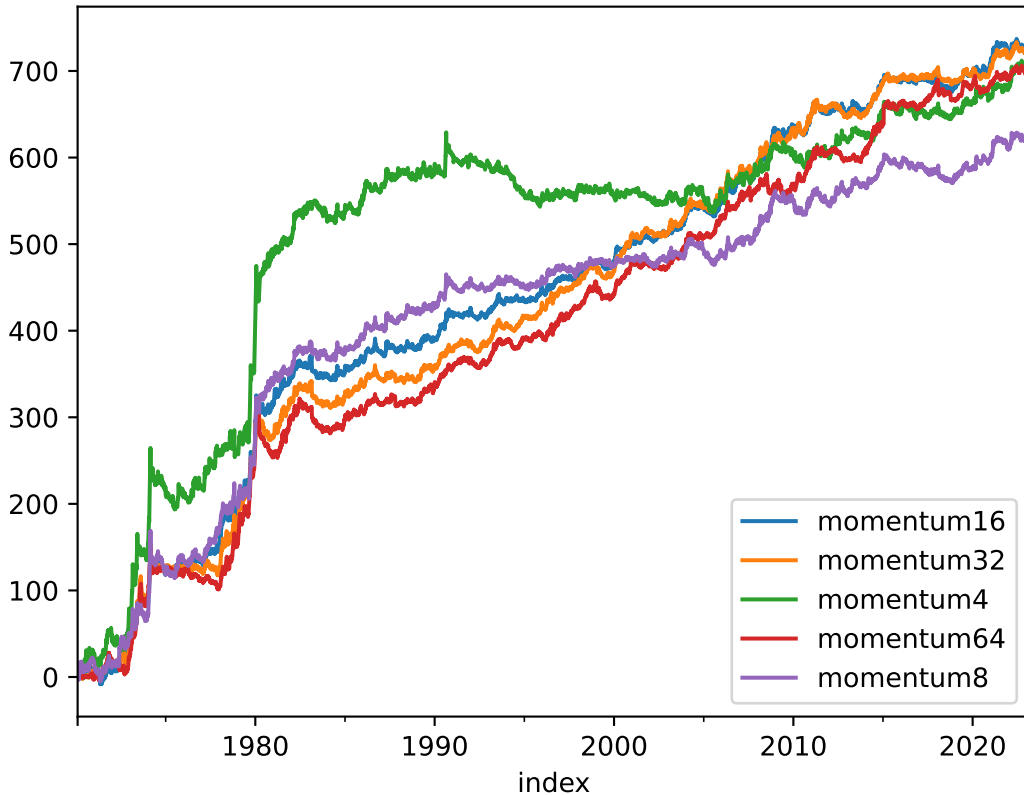
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.335, 'momentum32': 13.27, 'momentum4': 12.926, 'momentum64': 12.824, 'momentum8': 11.301}
ann. std {'momentum16': 14.137, 'momentum32': 13.746, 'momentum4': 19.997, 'momentum64': 13.37, 'momentum8': 15.791}
ann. SR {'momentum16': 0.94, 'momentum32': 0.97, 'momentum4': 0.65, 'momentum64': 0.96, 'momentum8': 0.72}
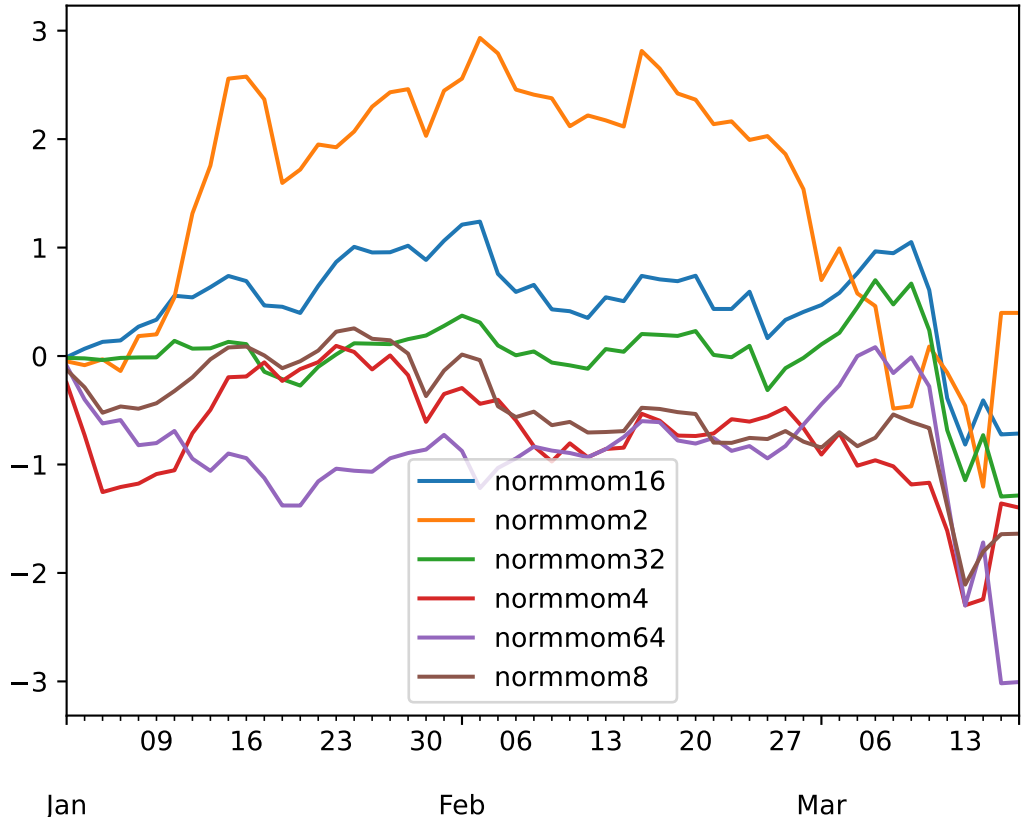
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -3.387, 'normmom2': 1.885, 'normmom32': -6.095, 'normmom4': -6.627, 'normmom64': -14.25, 'normmom8': -7.765}
ann. std {'normmom16': 3.706, 'normmom2': 6.748, 'normmom32': 3.497, 'normmom4': 3.968, 'normmom64': 4.95, 'normmom8': 3.155}
ann. SR {'normmom16': -0.91, 'normmom2': 0.28, 'normmom32': -1.74, 'normmom4': -1.67, 'normmom64': -2.88, 'normmom8': -2.46}
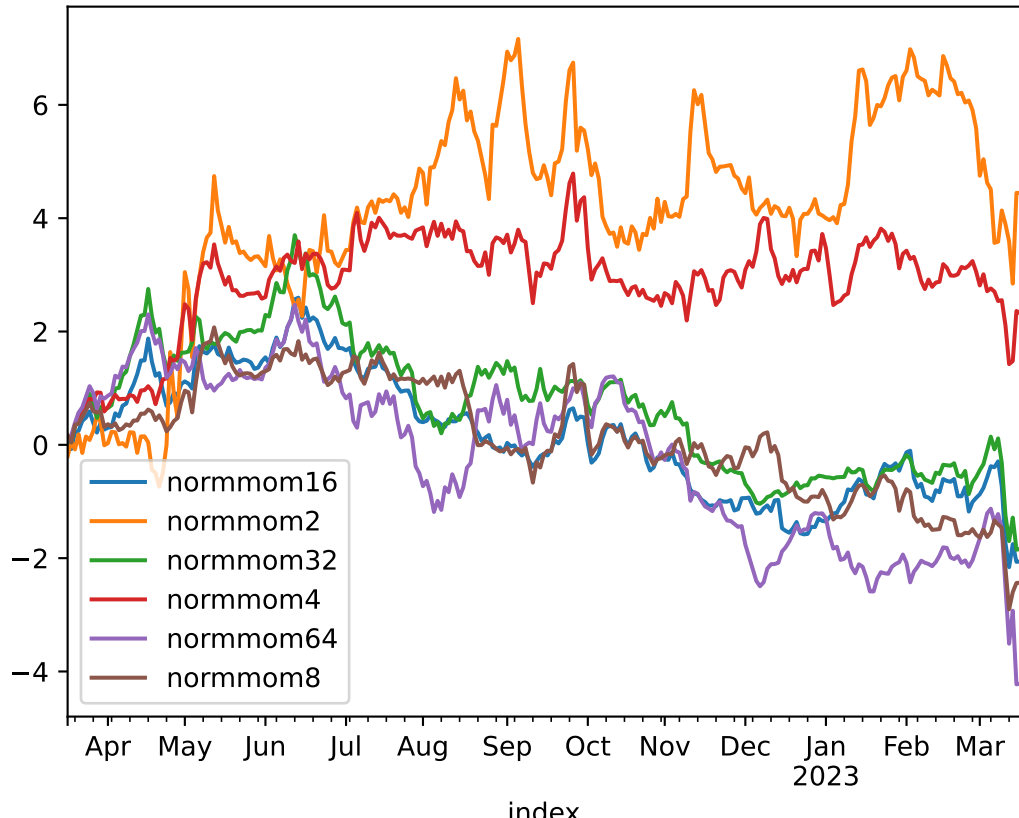
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -2.018, 'normmom2': 4.361, 'normmom32': -1.805, 'normmom4': 2.279, 'normmom64': -4.134, 'normmom8': -2.387}
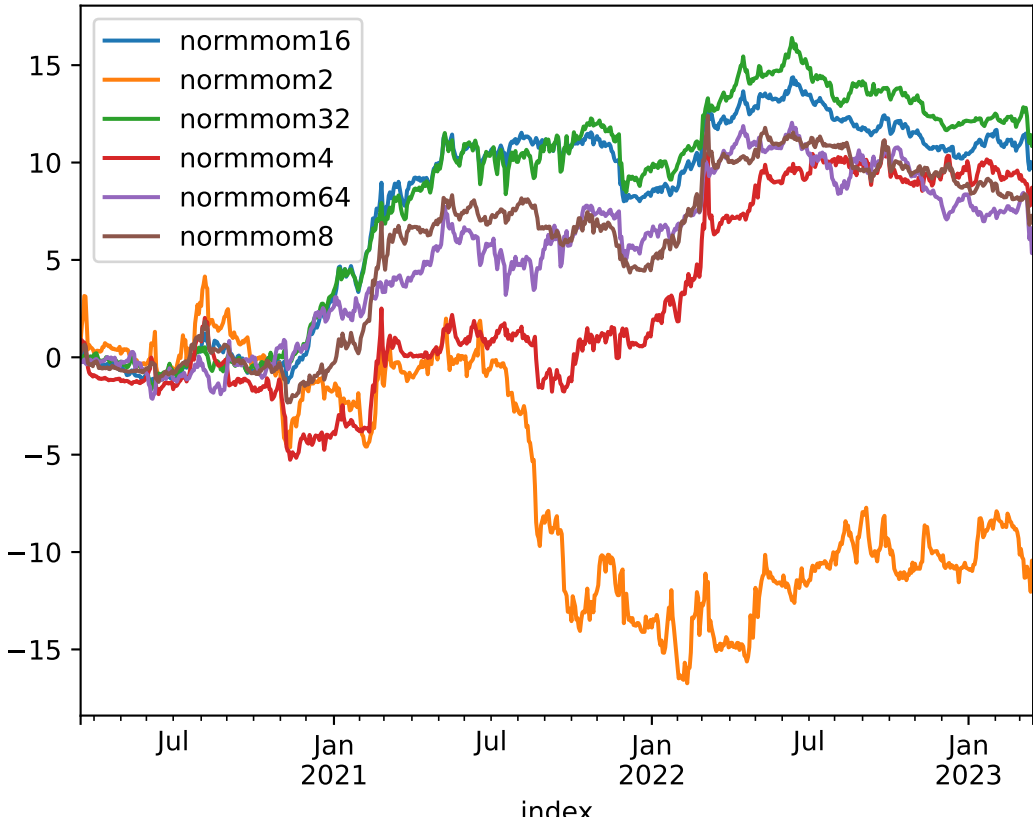ann. std {'normmom16': 2.738, 'normmom2': 6.52, 'normmom32': 2.983, 'normmom4': 3.951, 'normmom64': 3.676, 'normmom8': 2.895}
ann. SR {'normmom16': -0.74, 'normmom2': 0.67, 'normmom32': -0.61, 'normmom4': 0.58, 'normmom64': -1.12, 'normmom8': -0.82}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.18, 'normmom2': -3.413, 'normmom32': 3.55, 'normmom4': 2.835, 'normmom64': 1.752, 'normmom8': 2.379}
ann. std {'normmom16': 3.571, 'normmom2': 7.702, 'normmom32': 3.959, 'normmom4': 5.309, 'normmom64': 4.26, 'normmom8': 3.963}
ann. SR {'normmom16': 0.89, 'normmom2': -0.44, 'normmom32': 0.9, 'normmom4': 0.53, 'normmom64': 0.41, 'normmom8': 0.6}
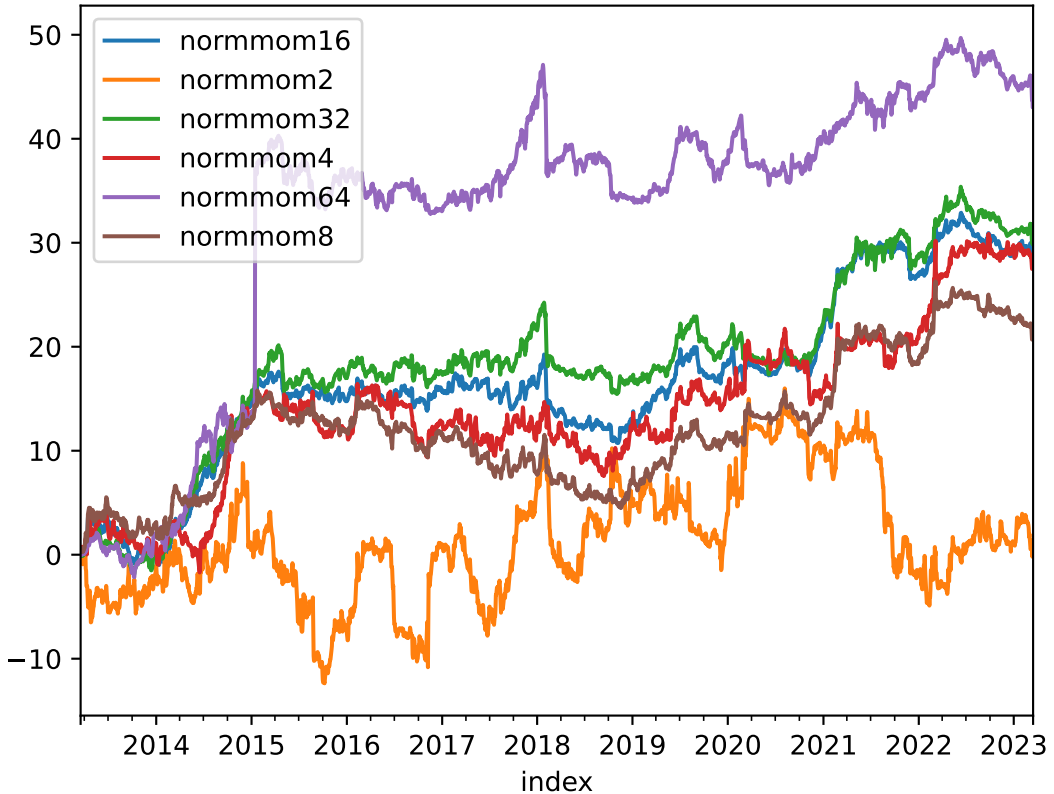
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.77, 'normmom2': 0.138, 'normmom32': 2.929, 'normmom4': 2.785, 'normmom64': 4.22, 'normmom8': 2.076}
ann. std {'normmom16': 3.57, 'normmom2': 8.992, 'normmom32': 3.72, 'normmom4': 5.469, 'normmom64': 8.503, 'normmom8': 4.029}
ann. SR {'normmom16': 0.78, 'normmom2': 0.02, 'normmom32': 0.79, 'normmom4': 0.51, 'normmom64': 0.5, 'normmom8': 0.52}

Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.7, 'normmom2': -0.836, 'normmom32': 4.821, 'normmom4': 5.474, 'normmom64': 5.001, 'normmom8': 4.472}
ann. std {'normmom16': 4.891, 'normmom2': 11.169, 'normmom32': 4.949, 'normmom4': 8.288, 'normmom64': 6.239, 'normmom8': 5.902}
ann. SR {'normmom16': 0.96, 'normmom2': -0.07, 'normmom32': 0.97, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}
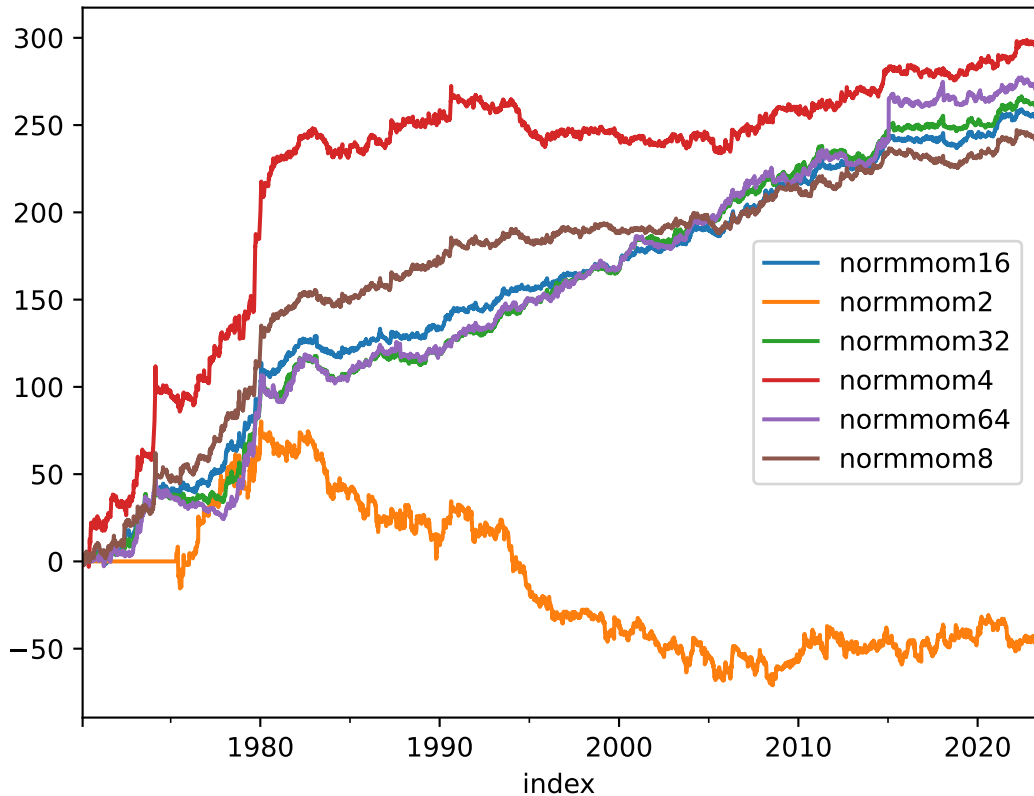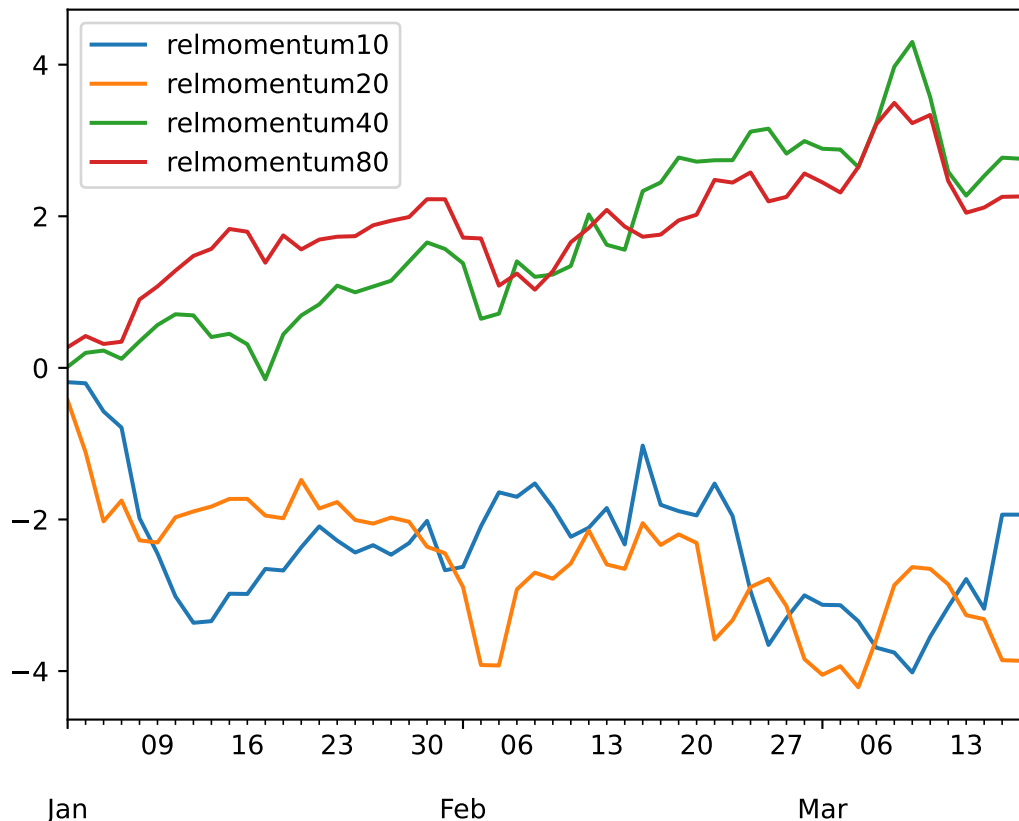
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -9.18, 'relmomentum20': -18.319, 'relmomentum40': 13.081, 'relmomentum80': 10.719}
ann. std {'relmomentum10': 7.356, 'relmomentum20': 6.84, 'relmomentum40': 5.61, 'relmomentum80': 4.463}
ann. SR {'relmomentum10': -1.25, 'relmomentum20': -2.68, 'relmomentum40': 2.33, 'relmomentum80': 2.4}
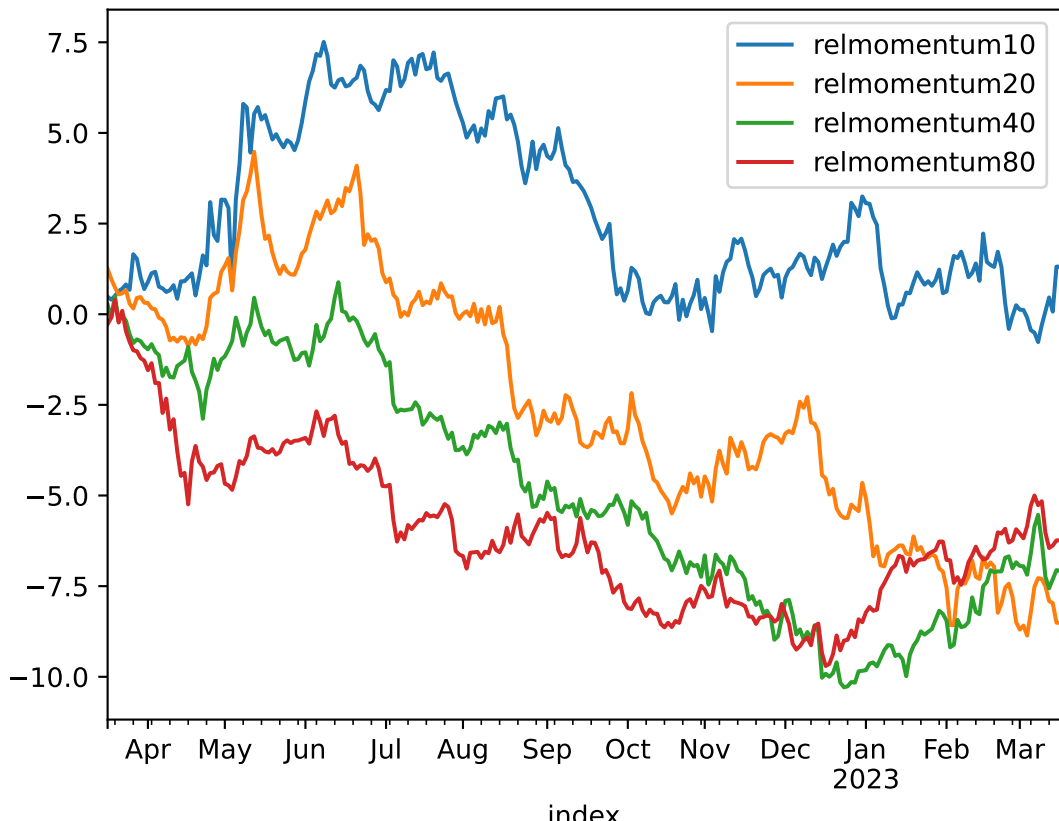
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': 1.288, 'relmomentum20': -8.351, 'relmomentum40': -6.938, 'relmomentum80': -6.114}
ann. std {'relmomentum10': 7.943, 'relmomentum20': 6.503, 'relmomentum40': 5.443, 'relmomentum80': 5.124}
ann. SR {'relmomentum10': 0.16, 'relmomentum20': -1.28, 'relmomentum40': -1.27, 'relmomentum80': -1.19}
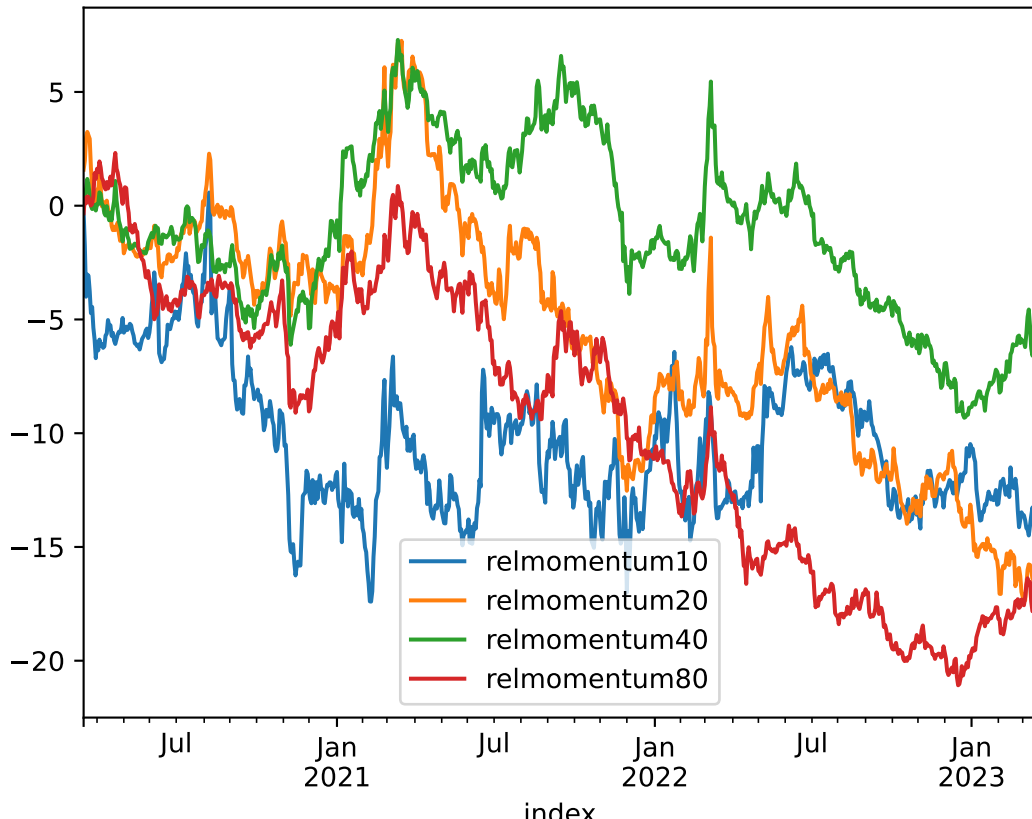
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -4.058, 'relmomentum20': -5.559, 'relmomentum40': -1.996, 'relmomentum80': -5.759}
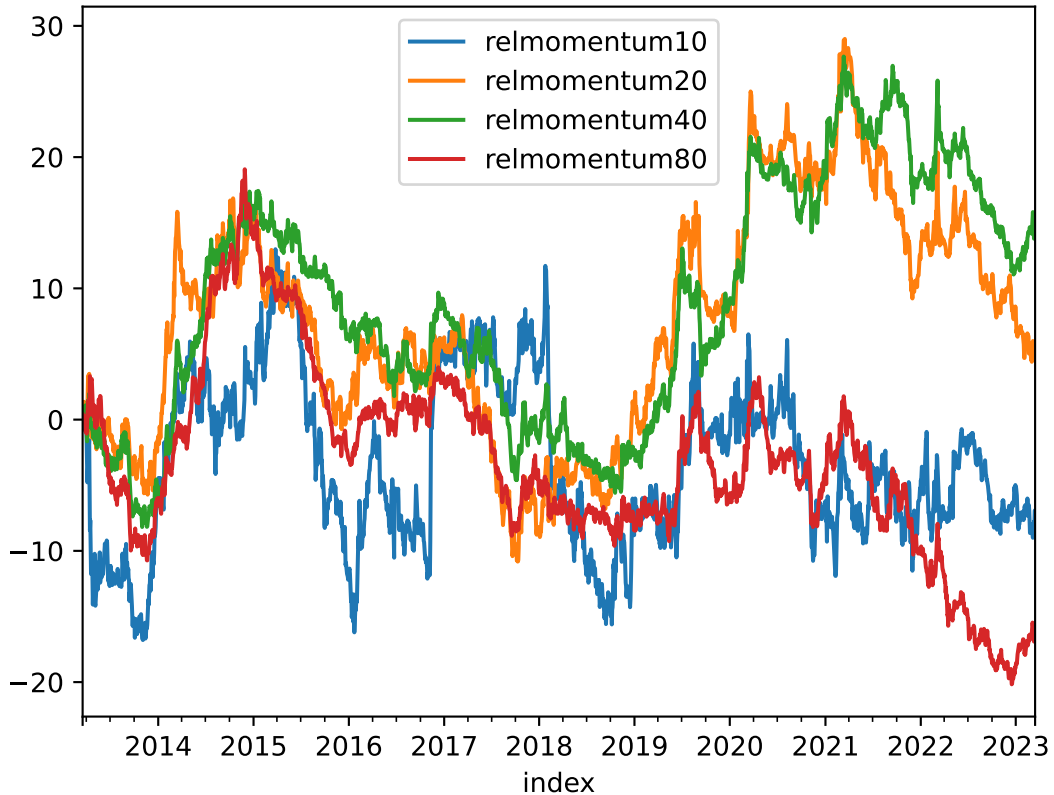ann. std {'relmomentum10': 11.456, 'relmomentum20': 8.59, 'relmomentum40': 7.018, 'relmomentum80': 6.571}
ann. SR {'relmomentum10': -0.35, 'relmomentum20': -0.65, 'relmomentum40': -0.28, 'relmomentum80': -0.88}
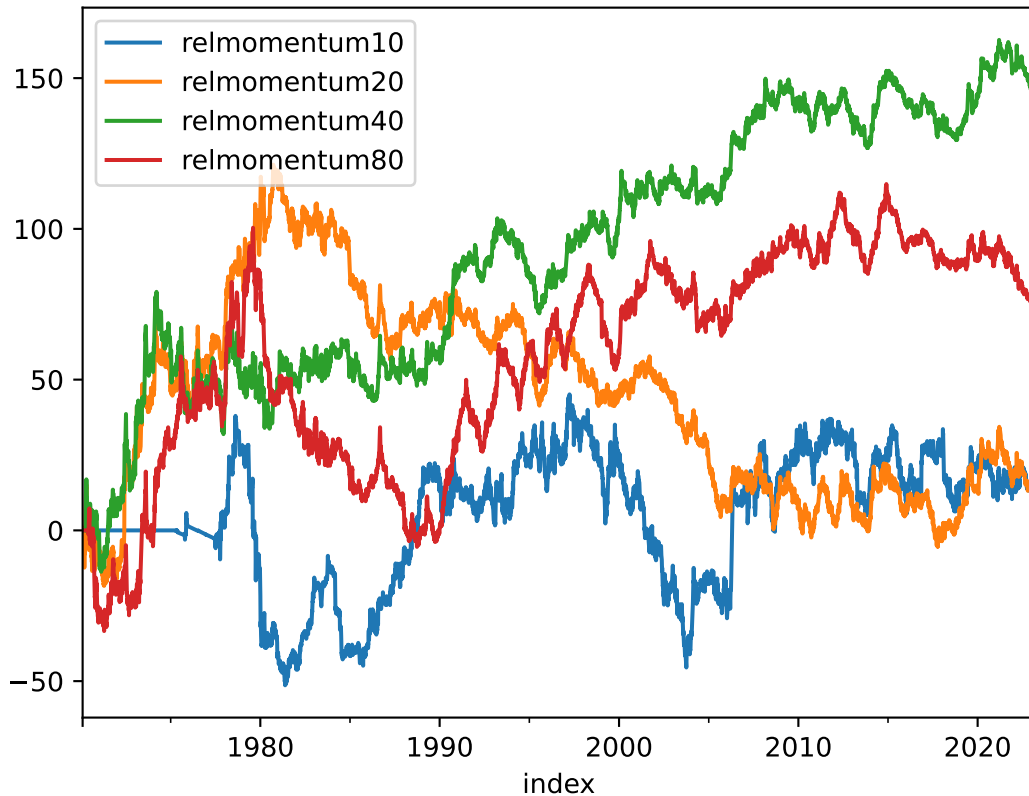
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.679, 'relmomentum20': 0.467, 'relmomentum40': 1.4, 'relmomentum80': -1.639}
ann. std {'relmomentum10': 12.908, 'relmomentum20': 8.901, 'relmomentum40': 7.253, 'relmomentum80': 6.668}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.05, 'relmomentum40': 0.19, 'relmomentum80': -0.25}
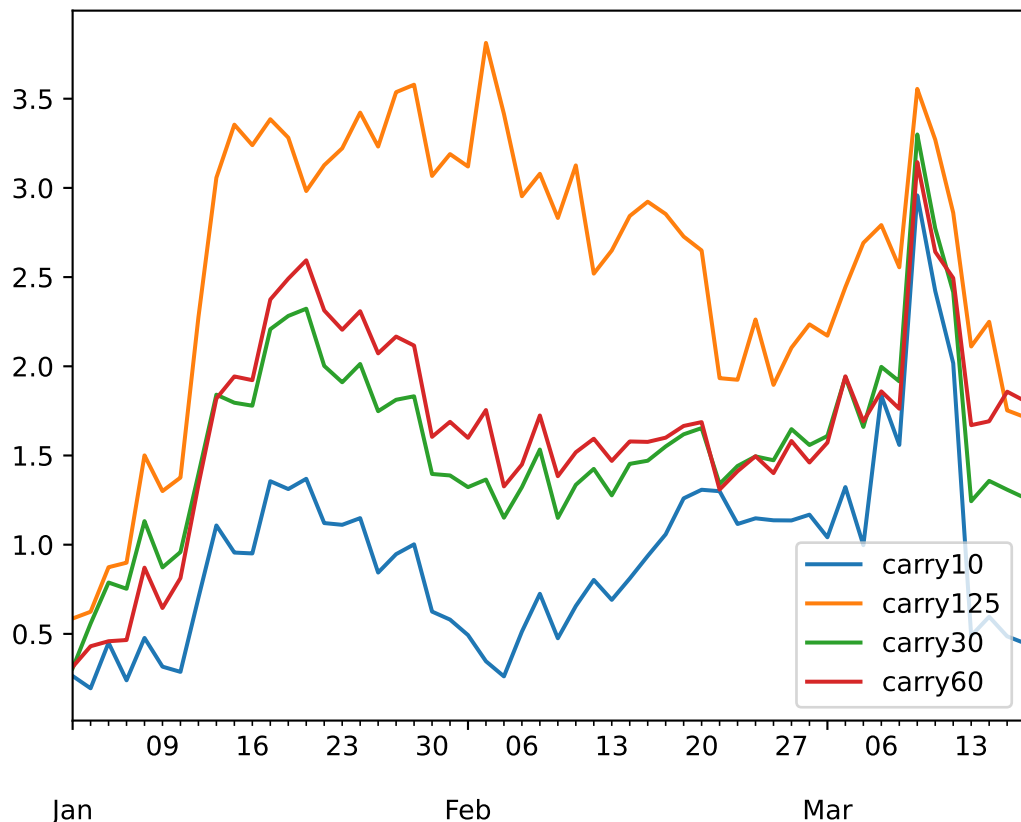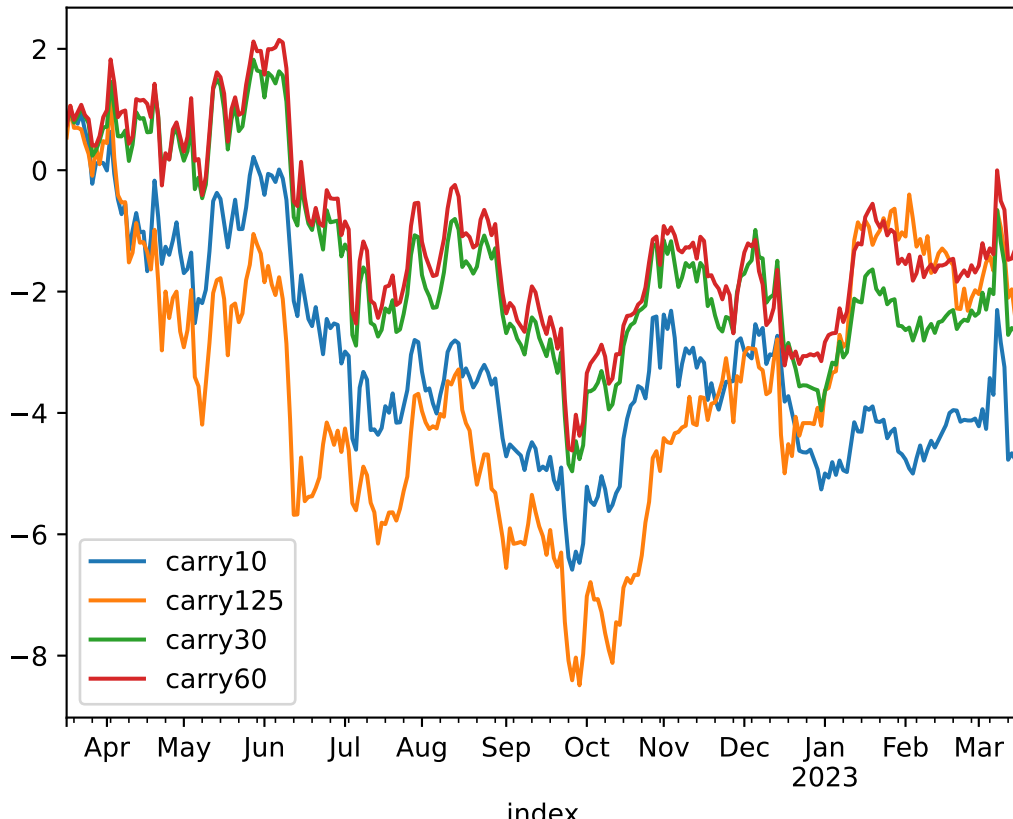
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.276, 'relmomentum20': 0.187, 'relmomentum40': 2.758, 'relmomentum80': 1.461}
ann. std {'relmomentum10': 13.399, 'relmomentum20': 11.498, 'relmomentum40': 10.778, 'relmomentum80': 11.044}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.26, 'relmomentum80': 0.13}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 2.12, 'carry125': 8.129, 'carry30': 5.981, 'carry60': 8.556}
ann. std {'carry10': 5.919, 'carry125': 6.004, 'carry30': 5.348, 'carry60': 5.074}
ann. SR {'carry10': 0.36, 'carry125': 1.35, 'carry30': 1.12, 'carry60': 1.69}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -4.722, 'carry125': -2.45, 'carry30': -2.645, 'carry60': -1.316}
ann. std {'carry10': 6.232, 'carry125': 7.104, 'carry30': 6.083, 'carry60': 6.179}
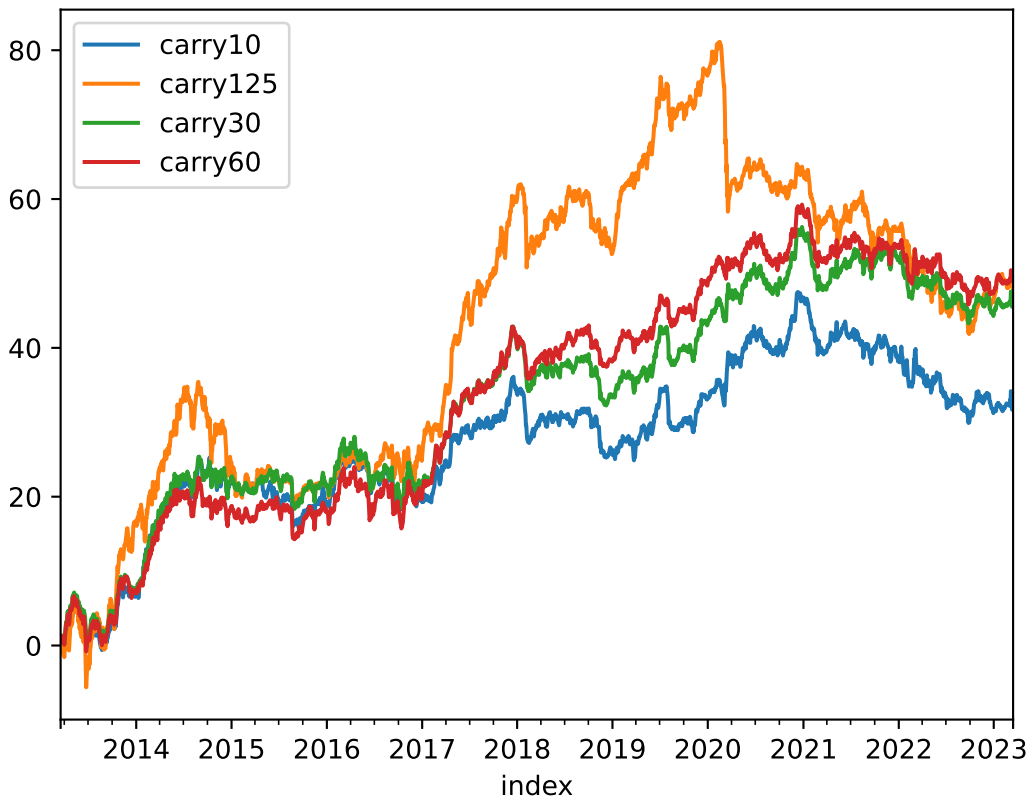ann. SR {'carry10': -0.76, 'carry125': -0.34, 'carry30': -0.43, 'carry60': -0.21}
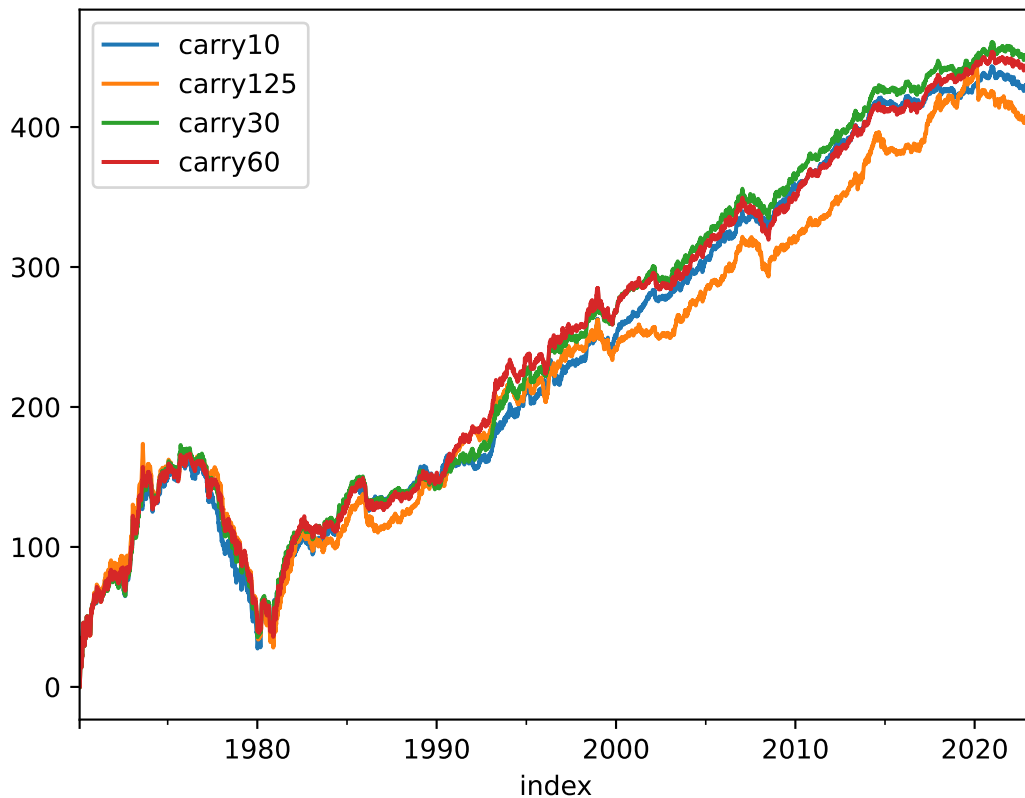
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -1.85, 'carry125': -4.116, 'carry30': -0.516, 'carry60': -0.983}
ann. std {'carry10': 6.642, 'carry125': 8.265, 'carry30': 6.533, 'carry60': 6.501}
ann. SR {'carry10': -0.28, 'carry125': -0.5, 'carry30': -0.08, 'carry60': -0.15}
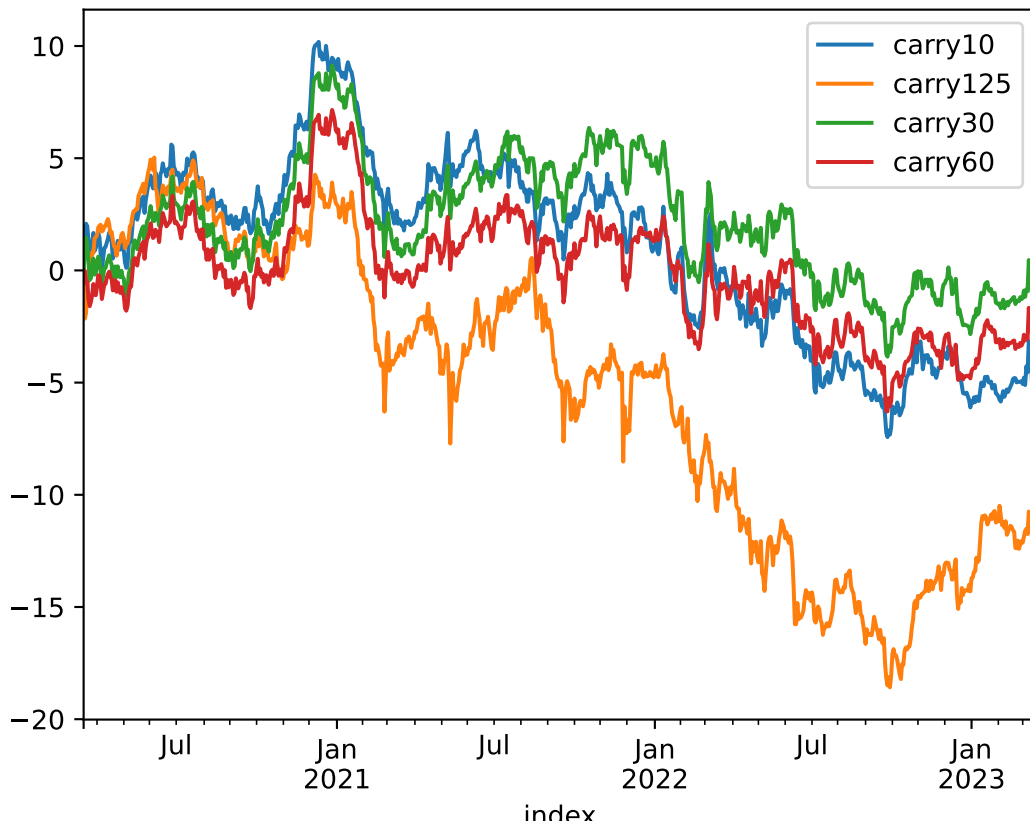
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.108, 'carry125': 4.696, 'carry30': 4.469, 'carry60': 4.818}
ann. std {'carry10': 6.414, 'carry125': 9.241, 'carry30': 6.513, 'carry60': 6.474}
ann. SR {'carry10': 0.48, 'carry125': 0.51, 'carry30': 0.69, 'carry60': 0.74}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.898, 'carry125': 7.554, 'carry30': 8.315, 'carry60': 8.195}
ann. std {'carry10': 11.894, 'carry125': 12.17, 'carry30': 11.913, 'carry60': 11.866}
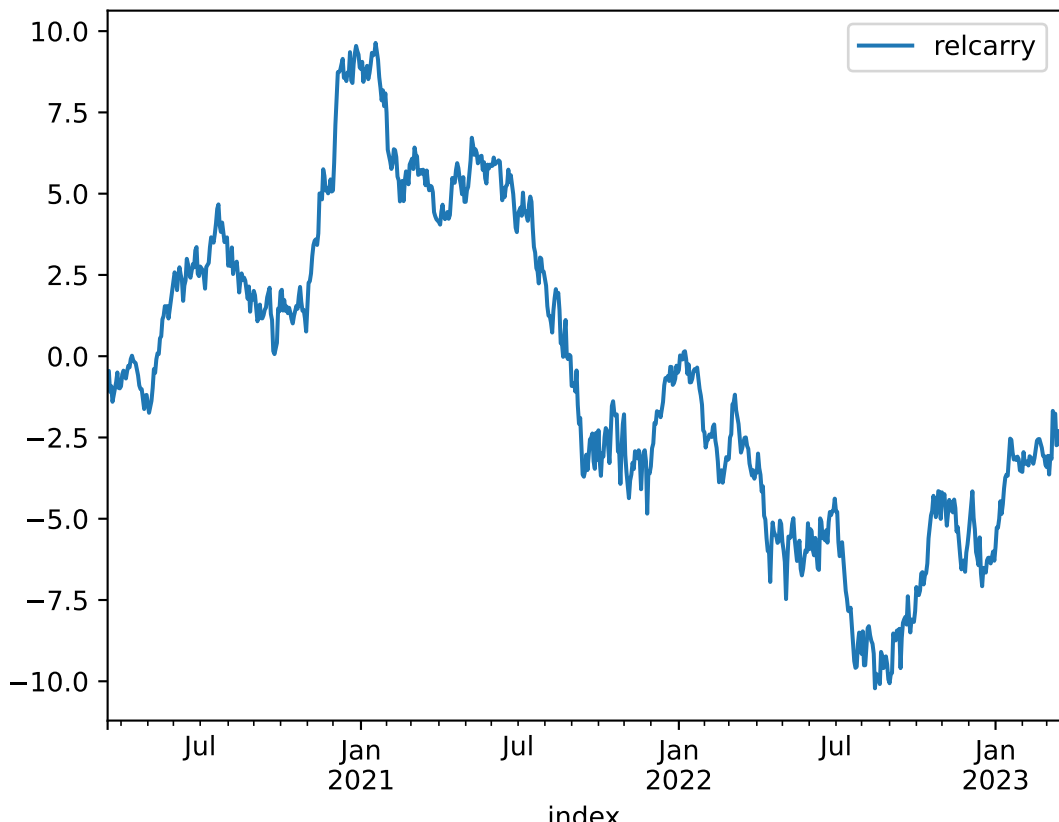ann. SR {'carry10': 0.66, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}

Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 18.539}
ann. std {'relcarry': 5.94}
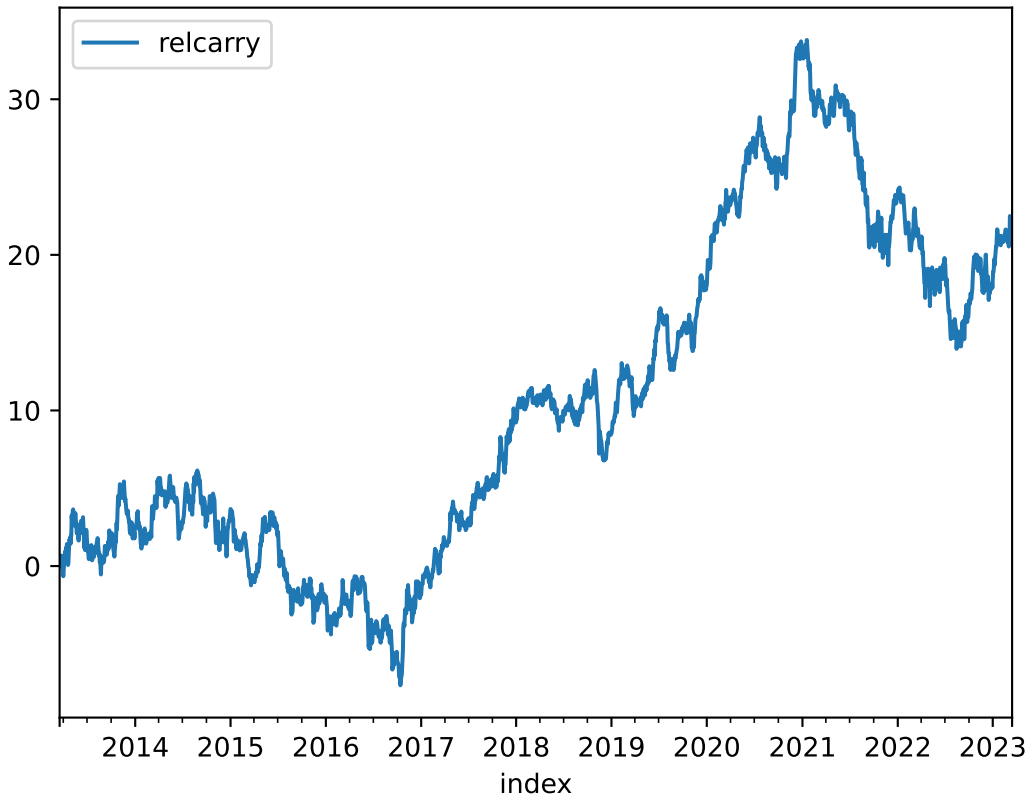ann. SR {'relcarry': 3.12}
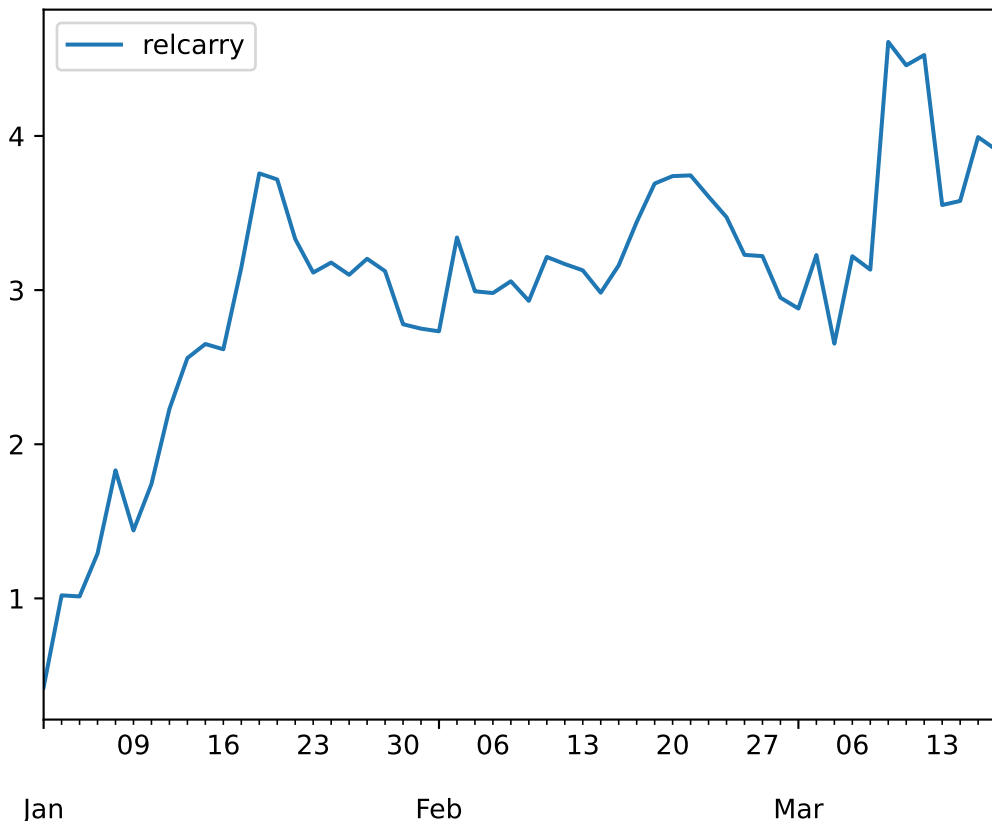
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 0.443}
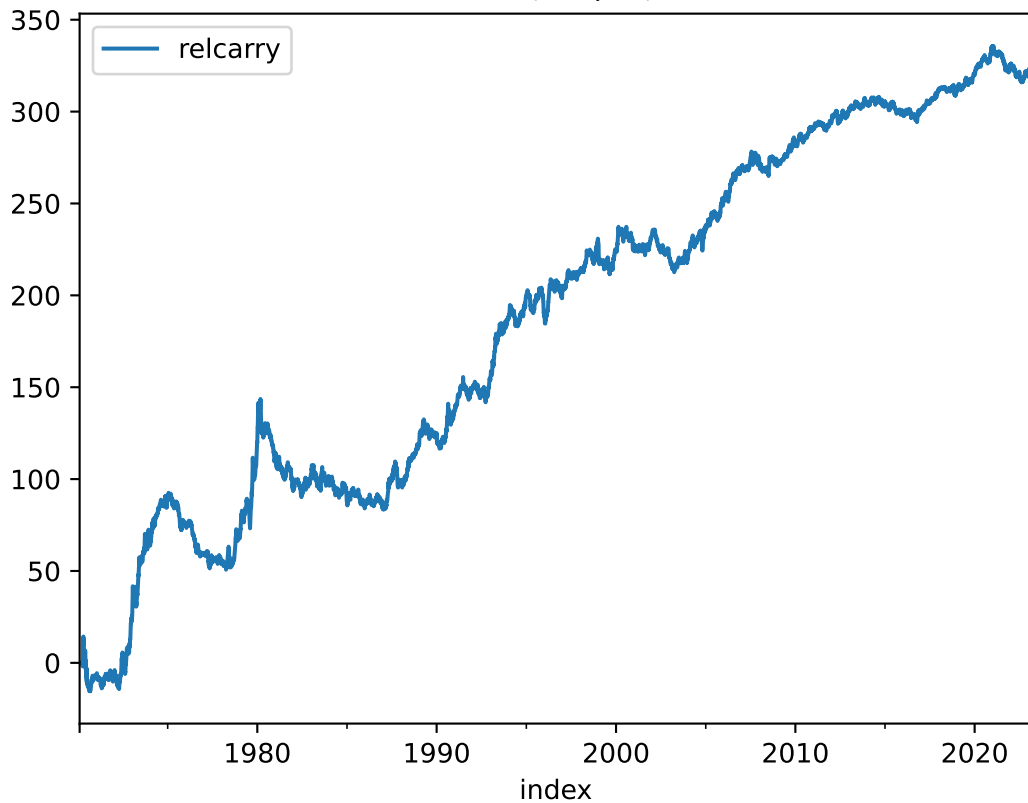ann. std {'relcarry': 7.278}
ann. SR {'relcarry': 0.06}
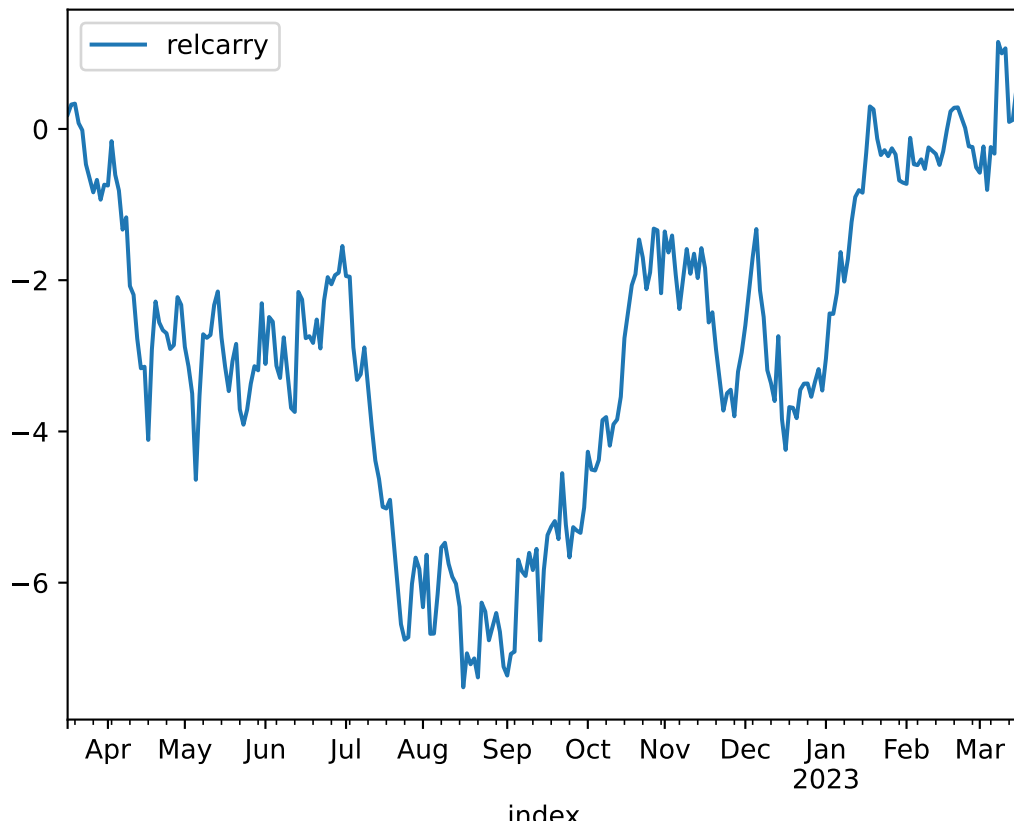
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.779}
ann. std {'relcarry': 6.816}
ann. SR {'relcarry': -0.11}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.139}
ann. std {'relcarry': 6.015}
ann. SR {'relcarry': 0.36}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.98}
ann. std {'relcarry': 9.976}
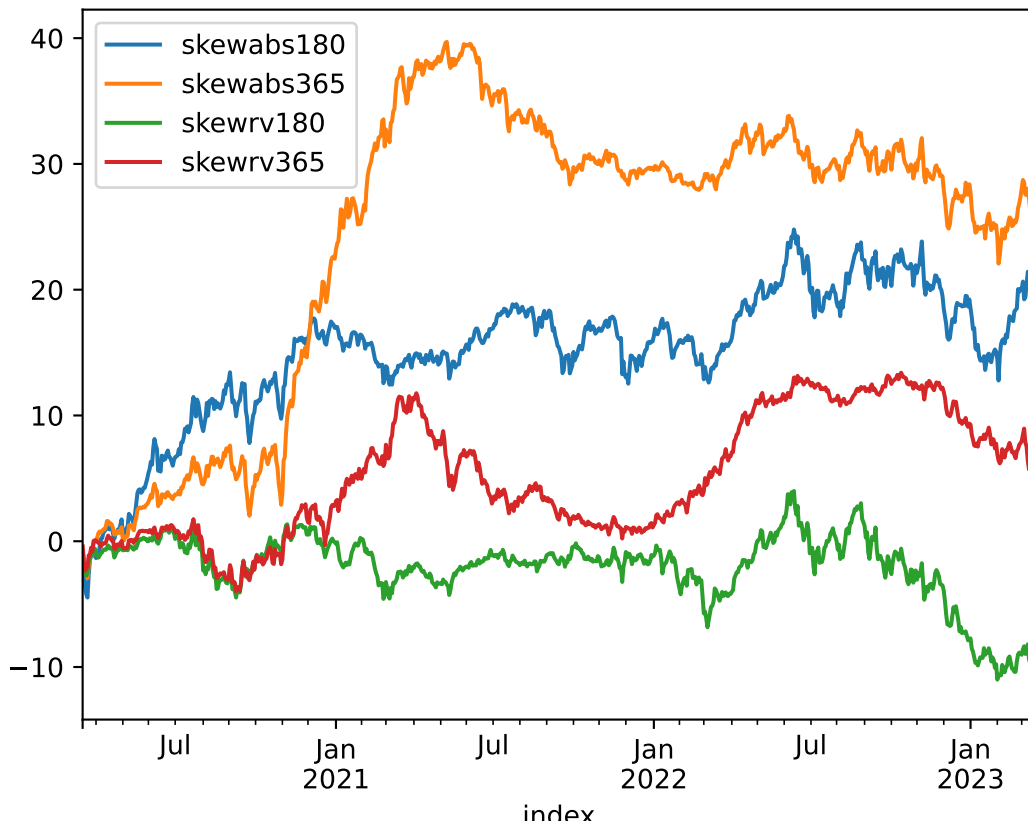ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -2.919, 'skewabs365': -20.267, 'skewrv180': -18.222, 'skewrv365': -23.957}
ann. std {'skewabs180': 12.315, 'skewabs365': 11.858, 'skewrv180': 7.991, 'skewrv365': 7.972}
ann. SR {'skewabs180': -0.24, 'skewabs365': -1.71, 'skewrv180': -2.28, 'skewrv365': -3.01}
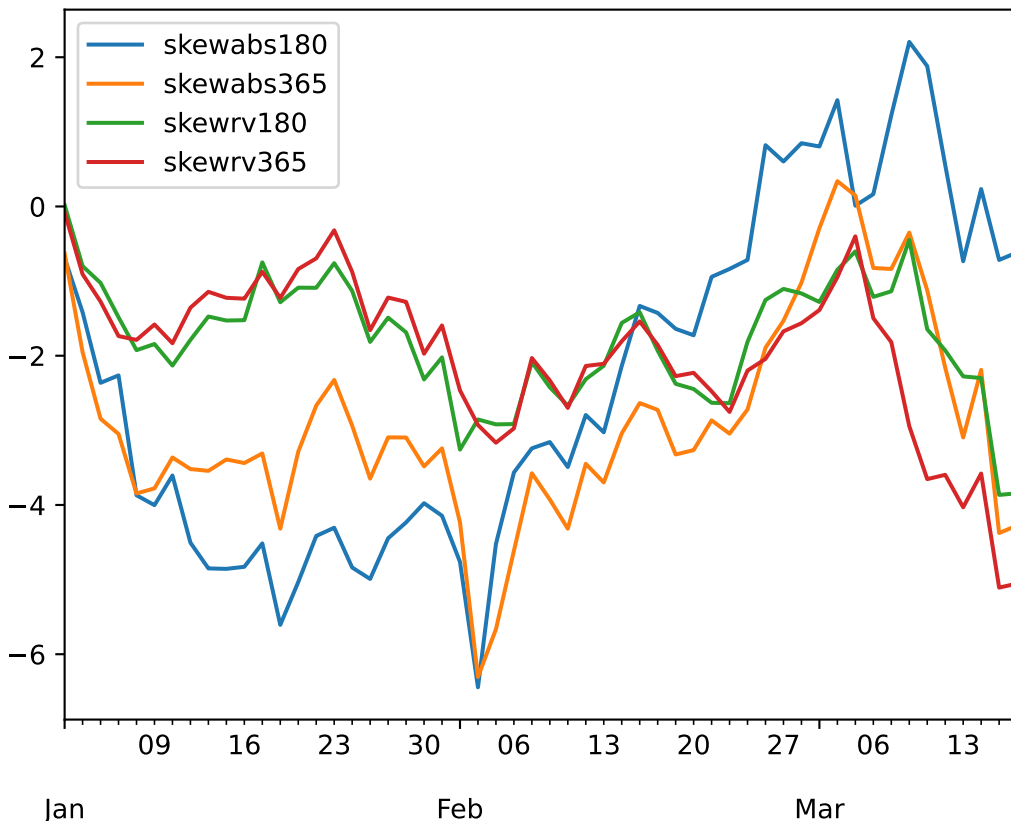
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 3.847, 'skewabs365': -4.466, 'skewrv180': -7.284, 'skewrv365': -1.187}
ann. std {'skewabs180': 10.816, 'skewabs365': 9.383, 'skewrv180': 9.137, 'skewrv365': 5.703}
ann. SR {'skewabs180': 0.36, 'skewabs365': -0.48, 'skewrv180': -0.8, 'skewrv365': -0.21}
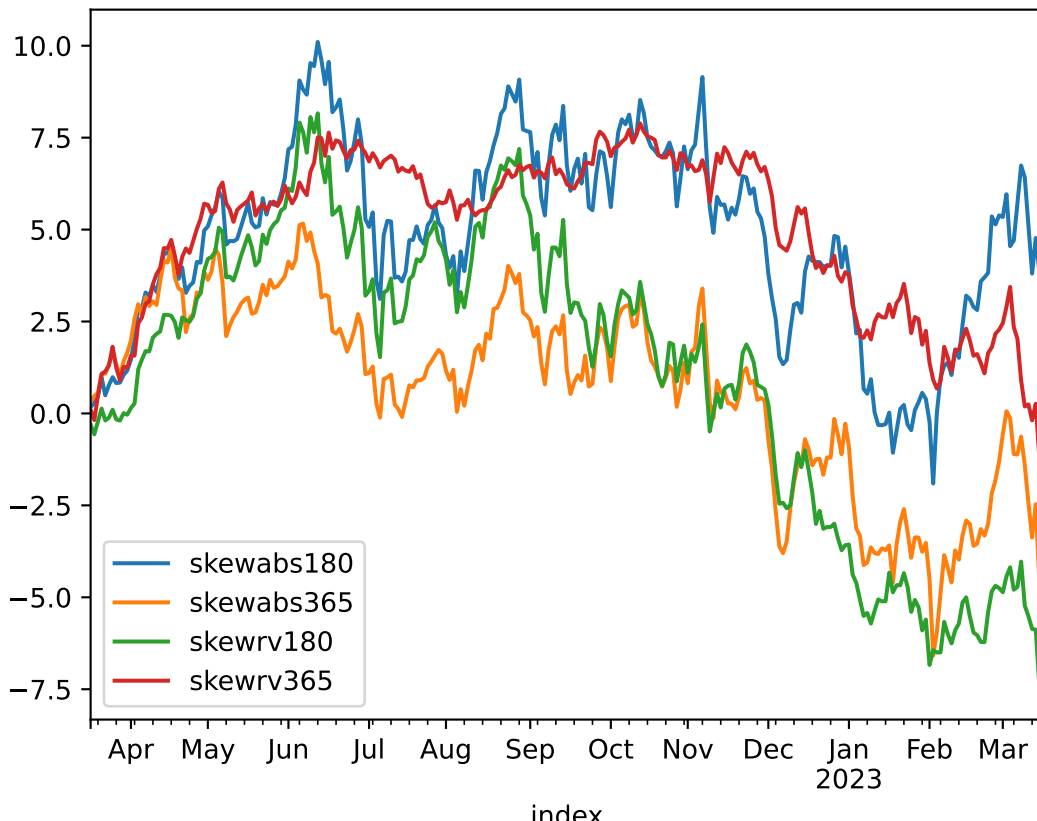
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 6.084, 'skewabs365': 7.881, 'skewrv180': -3.79, 'skewrv365': 1.407}
ann. std {'skewabs180': 9.342, 'skewabs365': 8.905, 'skewrv180': 7.411, 'skewrv365': 6.445}
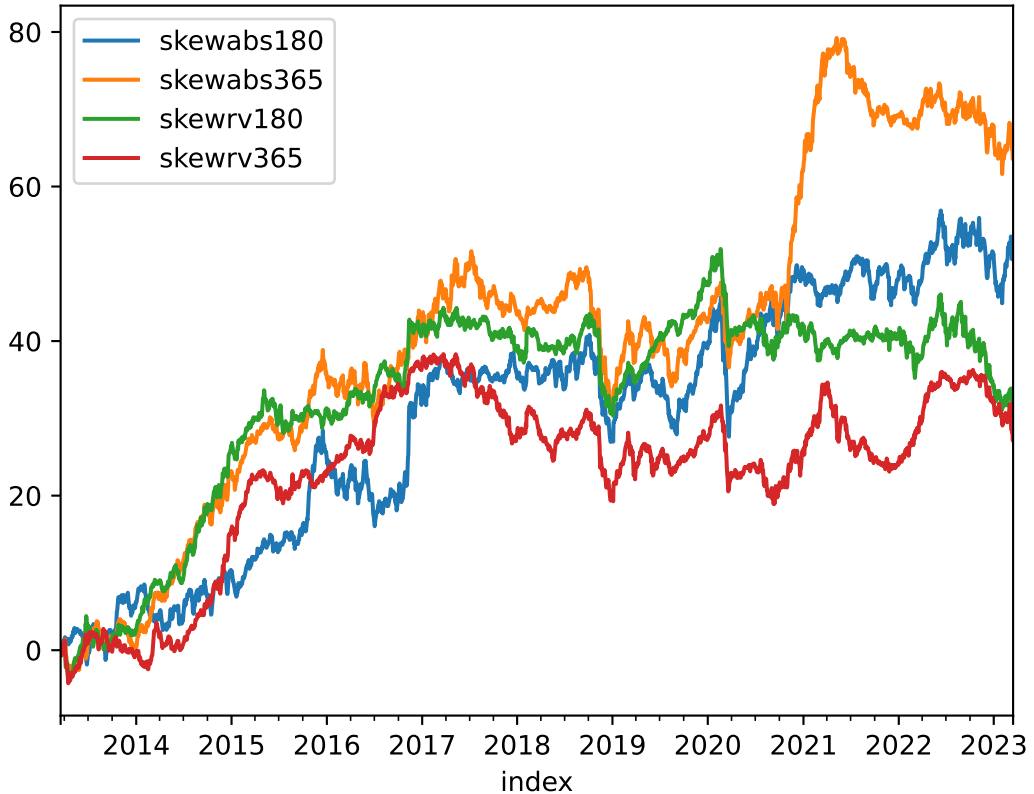ann. SR {'skewabs180': 0.65, 'skewabs365': 0.89, 'skewrv180': -0.51, 'skewrv365': 0.22}
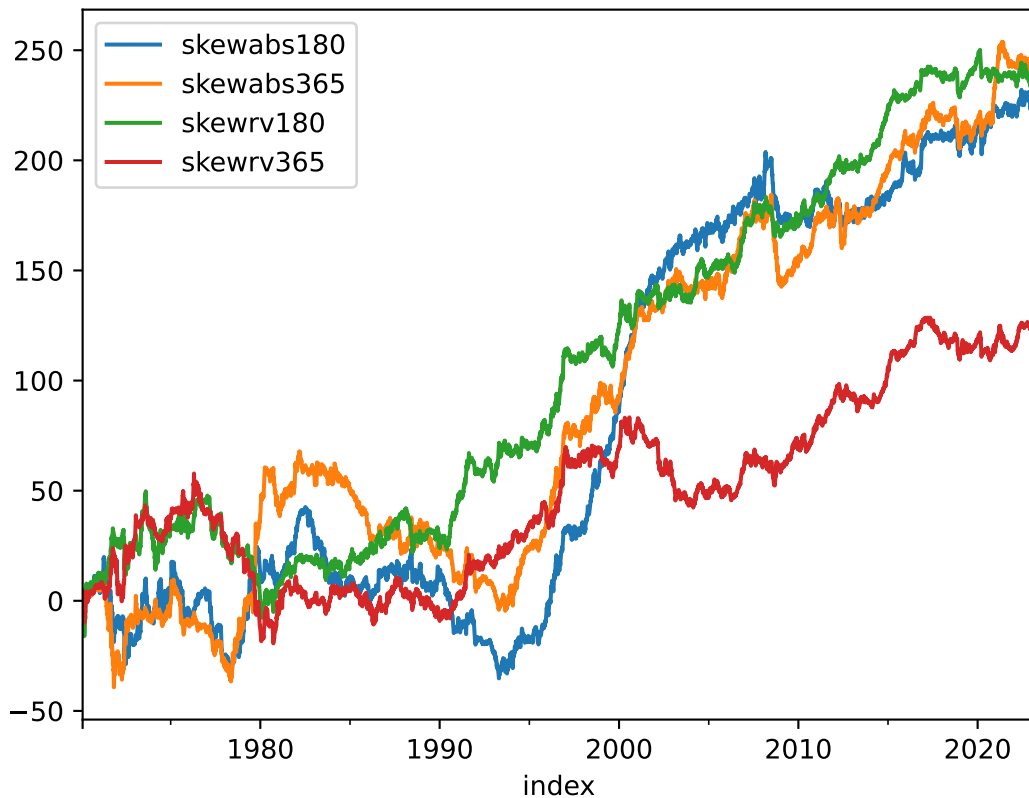
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.976, 'skewabs365': 6.244, 'skewrv180': 2.99, 'skewrv365': 2.667}
ann. std {'skewabs180': 8.132, 'skewabs365': 8.067, 'skewrv180': 6.588, 'skewrv365': 6.182}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.77, 'skewrv180': 0.45, 'skewrv365': 0.43}
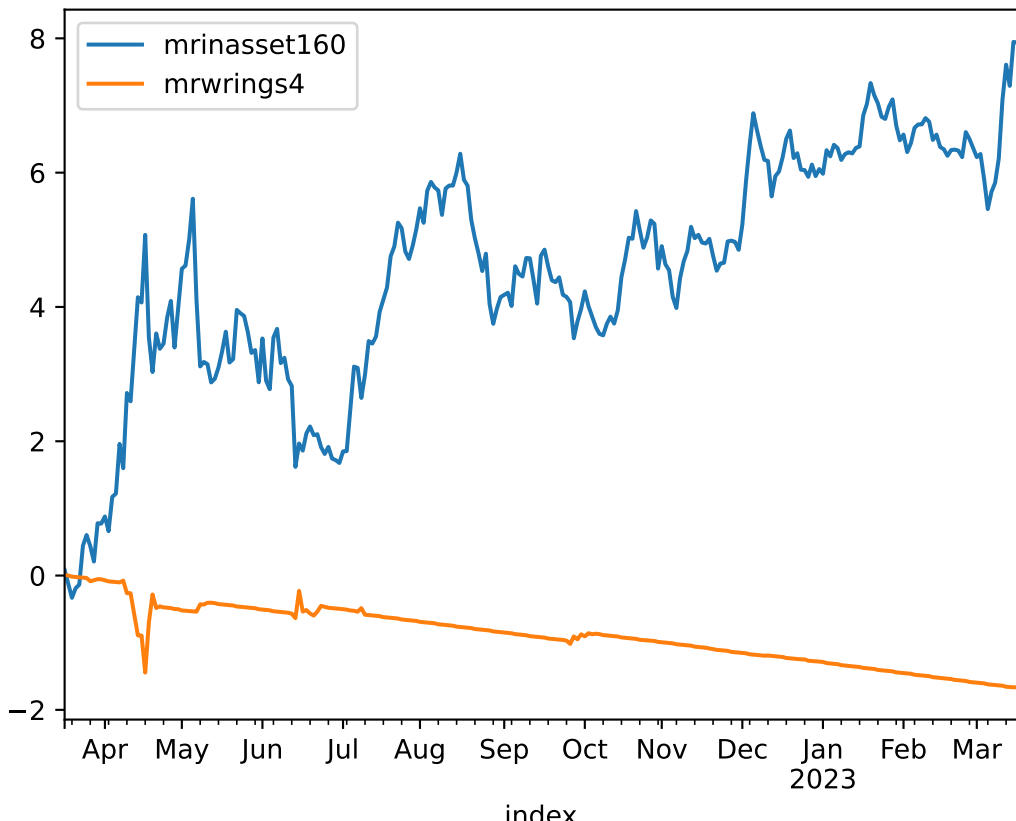
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.172, 'skewabs365': 4.4, 'skewrv180': 4.226, 'skewrv365': 2.17}
ann. std {'skewabs180': 10.783, 'skewabs365': 10.244, 'skewrv180': 9.451, 'skewrv365': 8.745}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.25}
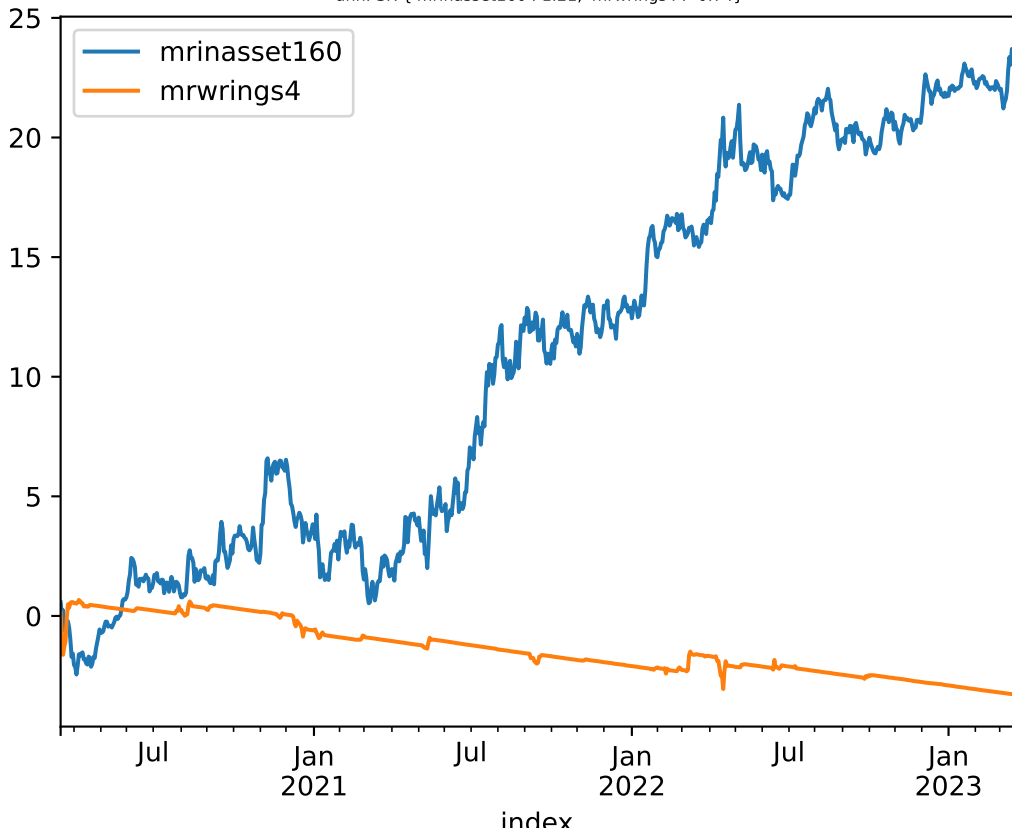
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 8.933, 'mrwrings4': -1.803}
ann. std {'mrinasset160': 4.07, 'mrwrings4': 0.064}
ann. SR {'mrinasset160': 2.19, 'mrwrings4': -28.08}
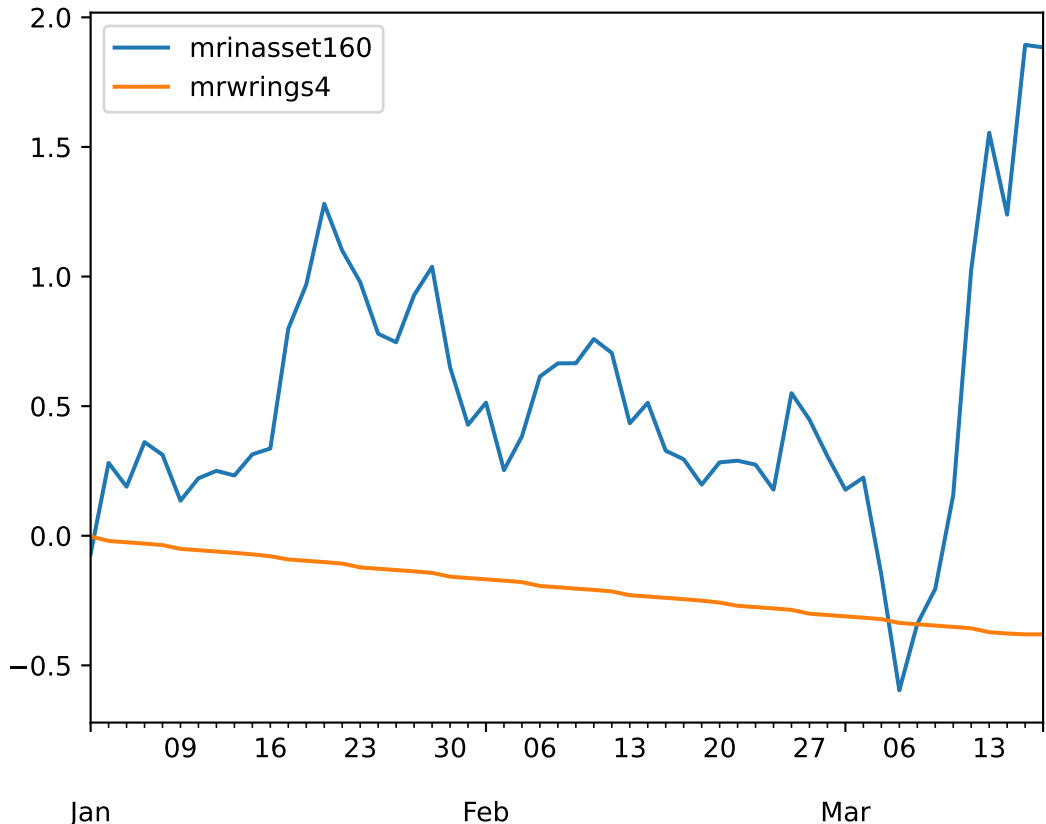
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 7.786, 'mrwrings4': -1.632}
ann. std {'mrinasset160': 5.675, 'mrwrings4': 1.275}
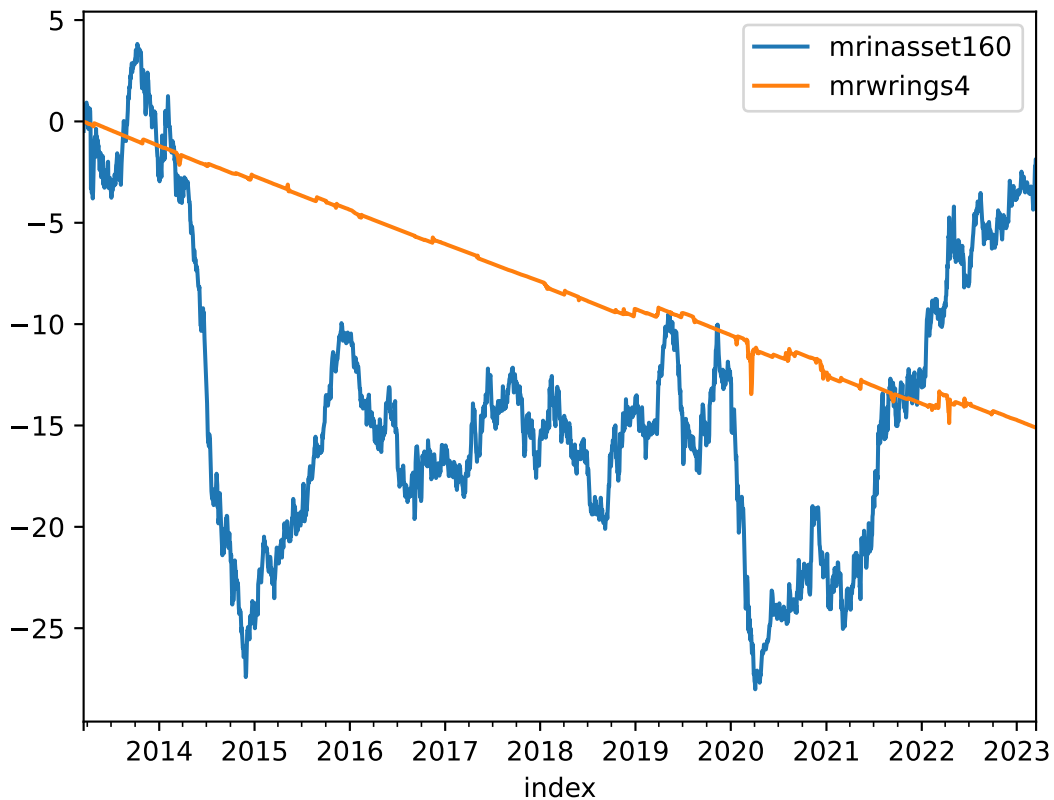ann. SR {'mrinasset160': 1.37, 'mrwrings4': -1.28}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 7.747, 'mrwrings4': -1.071}
ann. std {'mrinasset160': 6.408, 'mrwrings4': 1.456}
ann. SR {'mrinasset160': 1.21, 'mrwrings4': -0.74}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.184, 'mrwrings4': -1.482}
ann. std {'mrinasset160': 6.495, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': -0.03, 'mrwrings4': -1.65}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.145, 'mrwrings4': -2.46}
ann. std {'mrinasset160': 11.148, 'mrwrings4': 2.615}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.94}