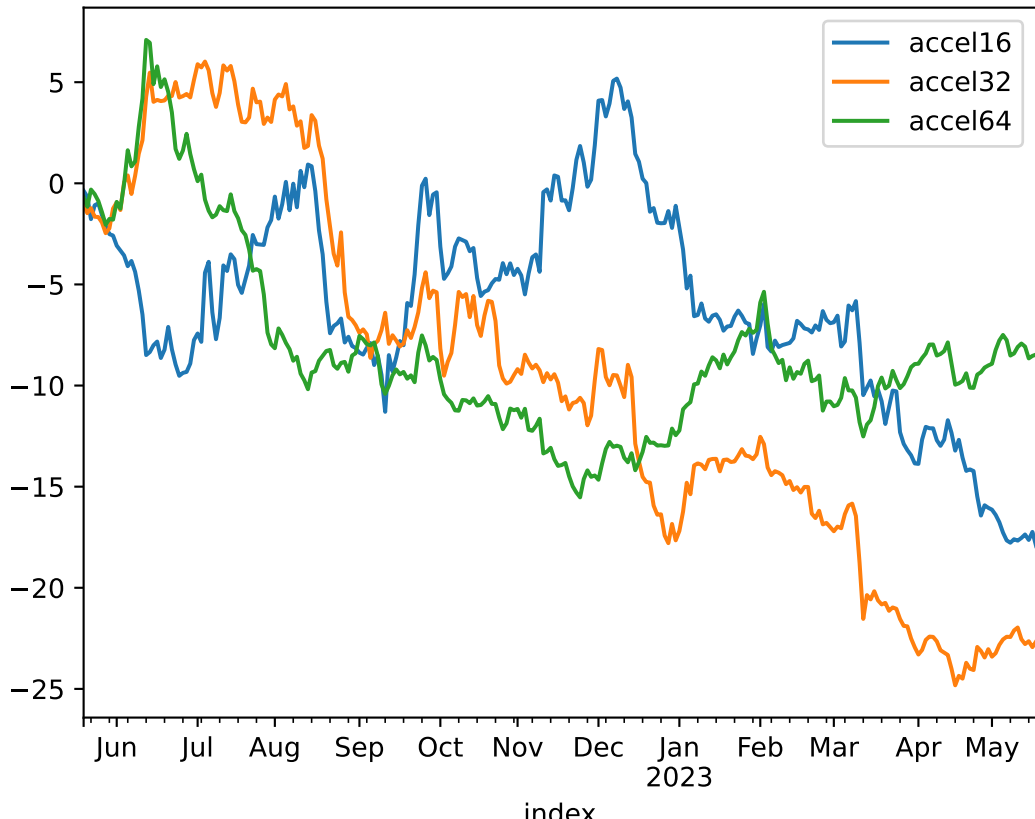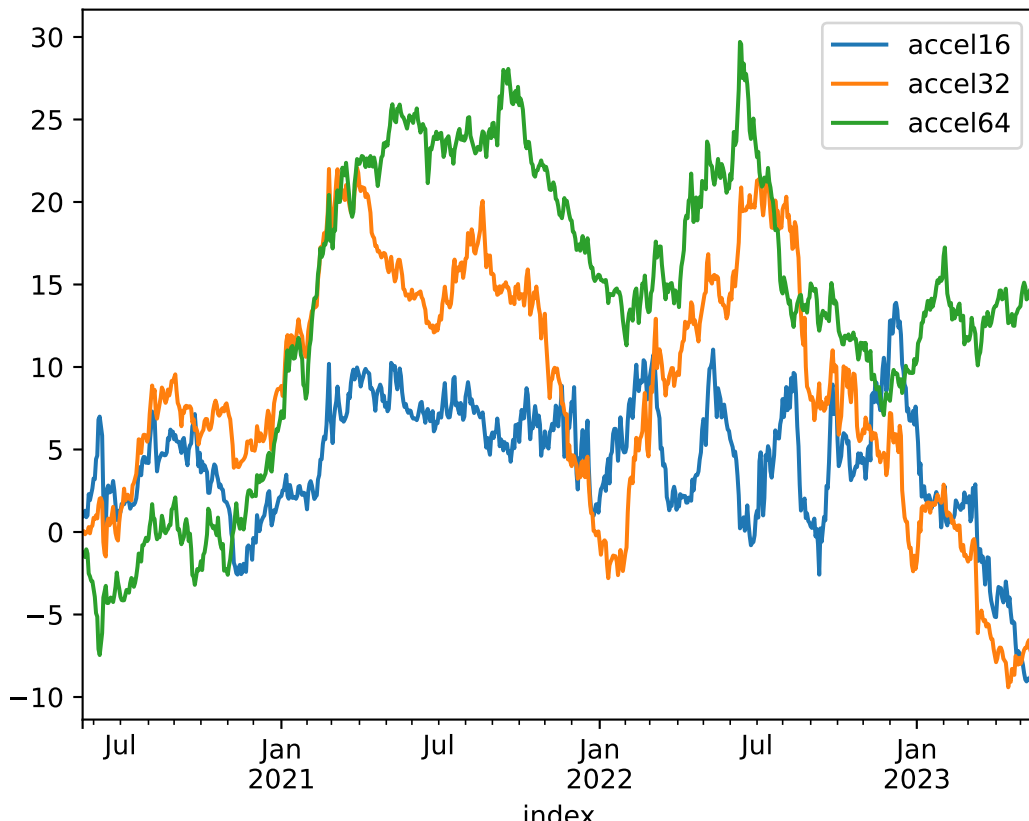Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -43.938, 'accel32': -13.06, 'accel64': 10.416}
ann. std {'accel16': 12.221, 'accel32': 9.576, 'accel64': 8.999}
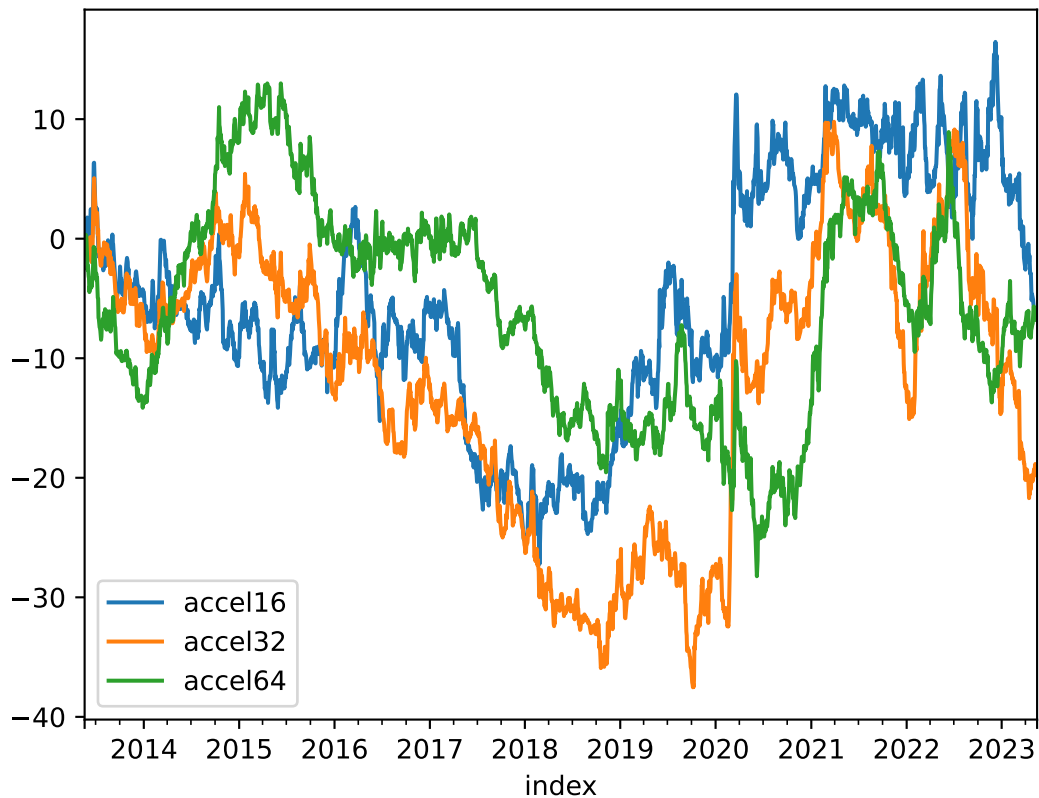ann. SR {'accel16': -3.6, 'accel32': -1.36, 'accel64': 1.16}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -17.656, 'accel32': -22.306, 'accel64': -8.337}
ann. std {'accel16': 15.477, 'accel32': 12.813, 'accel64': 10.228}
ann. SR {'accel16': -1.14, 'accel32': -1.74, 'accel64': -0.82}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -3.018, 'accel32': -2.371, 'accel64': 4.63}
ann. std {'accel16': 13.509, 'accel32': 11.733, 'accel64': 10.434}
ann. SR {'accel16': -0.22, 'accel32': -0.2, 'accel64': 0.44}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.653, 'accel32': -1.918, 'accel64': -0.651}
ann. std {'accel16': 11.693, 'accel32': 10.659, 'accel64': 9.314}
ann. SR {'accel16': -0.06, 'accel32': -0.18, 'accel64': -0.07}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.707, 'accel32': 5.003, 'accel64': 5.137}
ann. std {'accel16': 14.124, 'accel32': 12.448, 'accel64': 12.098}
ann. SR {'accel16': 0.47, 'accel32': 0.4, 'accel64': 0.42}
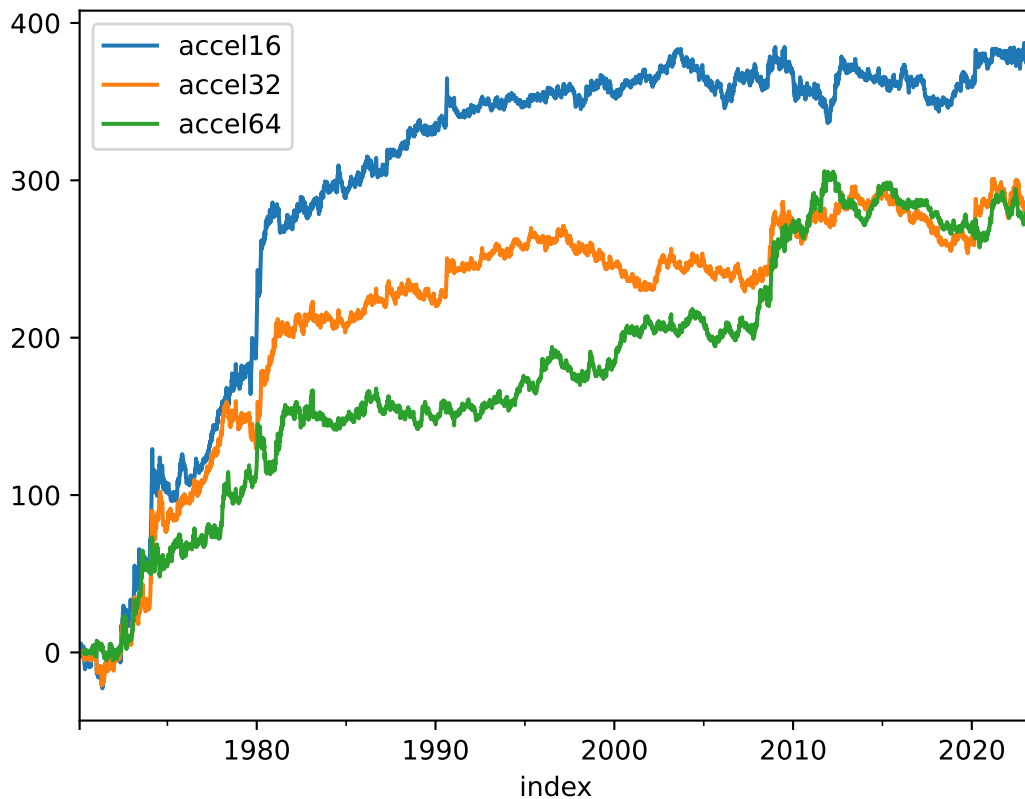
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.063, 'assettrend2': 0.725, 'assettrend32': -1.695, 'assettrend4': -7.346, 'assettrend64': -4.49, 'assettrend8': -4.577}
ann. std {'assettrend16': 2.467, 'assettrend2': 6.266, 'assettrend32': 2.273, 'assettrend4': 3.751, 'assettrend64': 3.34, 'assettrend8': 2.798}
ann. SR {'assettrend16': -1.24, 'assettrend2': 0.12, 'assettrend32': -0.75, 'assettrend4': -1.96, 'assettrend64': -1.34, 'assettrend8': -1.64}
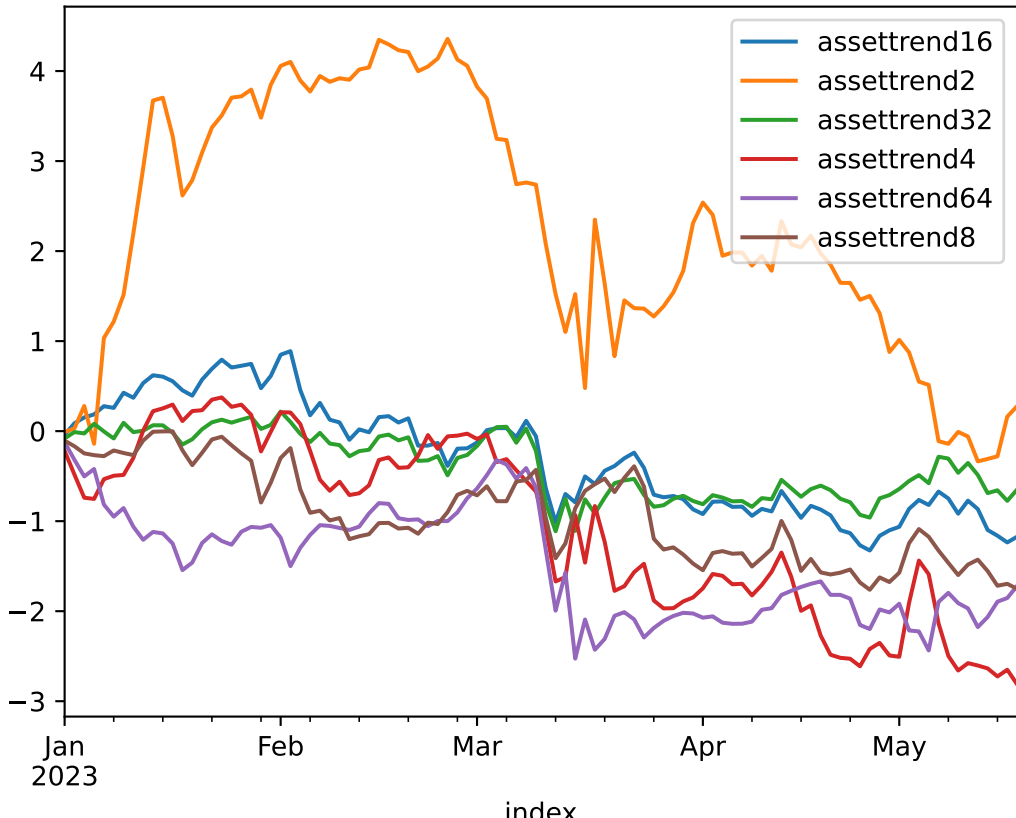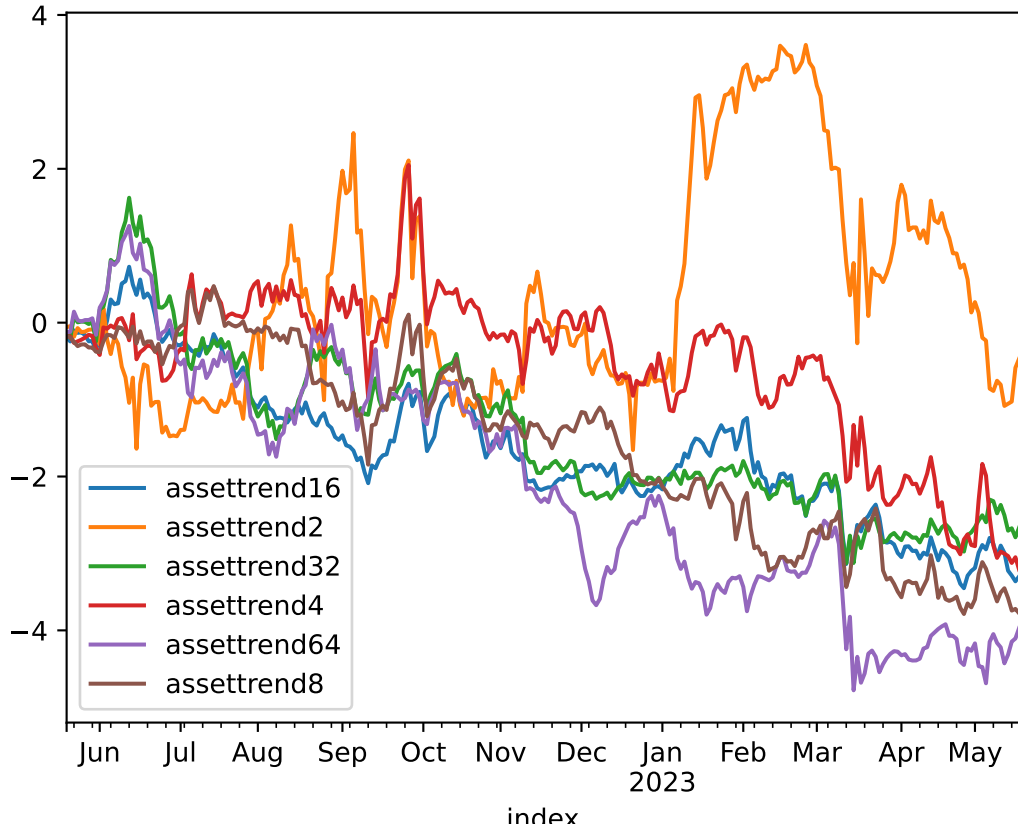
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -3.248, 'assettrend2': -0.462, 'assettrend32': -2.624, 'assettrend4': -3.162, 'assettrend64': -3.909, 'assettrend8': -3.719}
ann. std {'assettrend16': 2.233, 'assettrend2': 6.12, 'assettrend32': 2.474, 'assettrend4': 3.919, 'assettrend64': 3.121, 'assettrend8': 2.637}
ann. SR {'assettrend16': -1.45, 'assettrend2': -0.08, 'assettrend32': -1.06, 'assettrend4': -0.81, 'assettrend64': -1.25, 'assettrend8': -1.41}
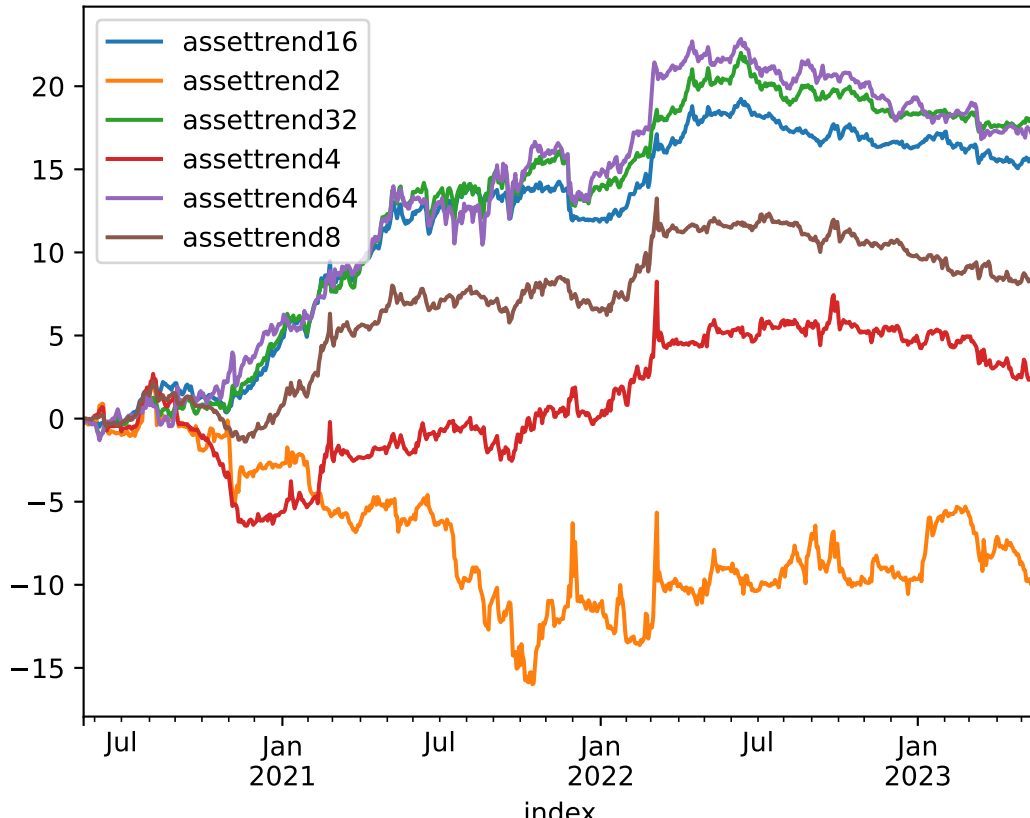
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 4.981, 'assettrend2': -3.068, 'assettrend32': 5.802, 'assettrend4': 0.712, 'assettrend64': 5.768, 'assettrend8': 2.648}
ann. std {'assettrend16': 3.414, 'assettrend2': 7.816, 'assettrend32': 4.126, 'assettrend4': 4.981, 'assettrend64': 5.013, 'assettrend8': 3.53}
ann. SR {'assettrend16': 1.46, 'assettrend2': -0.39, 'assettrend32': 1.41, 'assettrend4': 0.14, 'assettrend64': 1.15, 'assettrend8': 0.75}
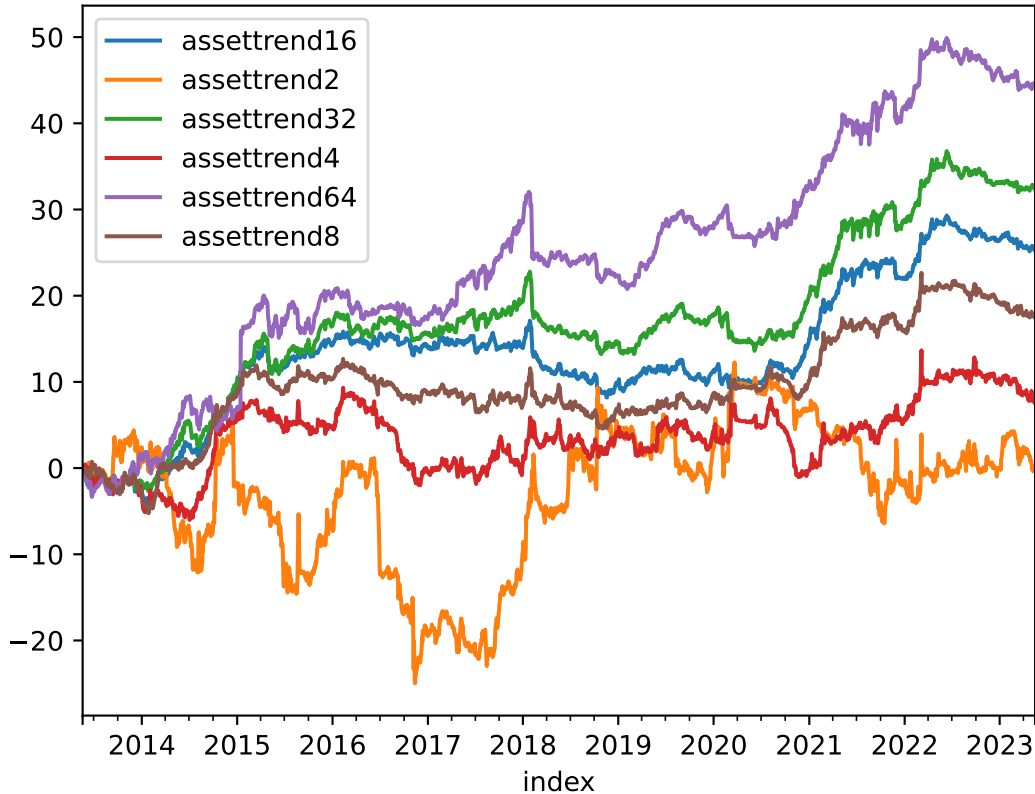
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.482, 'assettrend2': 0.02, 'assettrend32': 3.189, 'assettrend4': 0.745, 'assettrend64': 4.386, 'assettrend8': 1.717}
ann. std {'assettrend16': 3.148, 'assettrend2': 9.766, 'assettrend32': 3.586, 'assettrend4': 4.975, 'assettrend64': 5.191, 'assettrend8': 3.448}
ann. SR {'assettrend16': 0.79, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.15, 'assettrend64': 0.84, 'assettrend8': 0.5}

Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.175, 'assettrend2': -1.35, 'assettrend32': 4.23, 'assettrend4': 4.619, 'assettrend64': 4.05, 'assettrend8': 3.975}
ann. std {'assettrend16': 4.302, 'assettrend2': 10.254, '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}
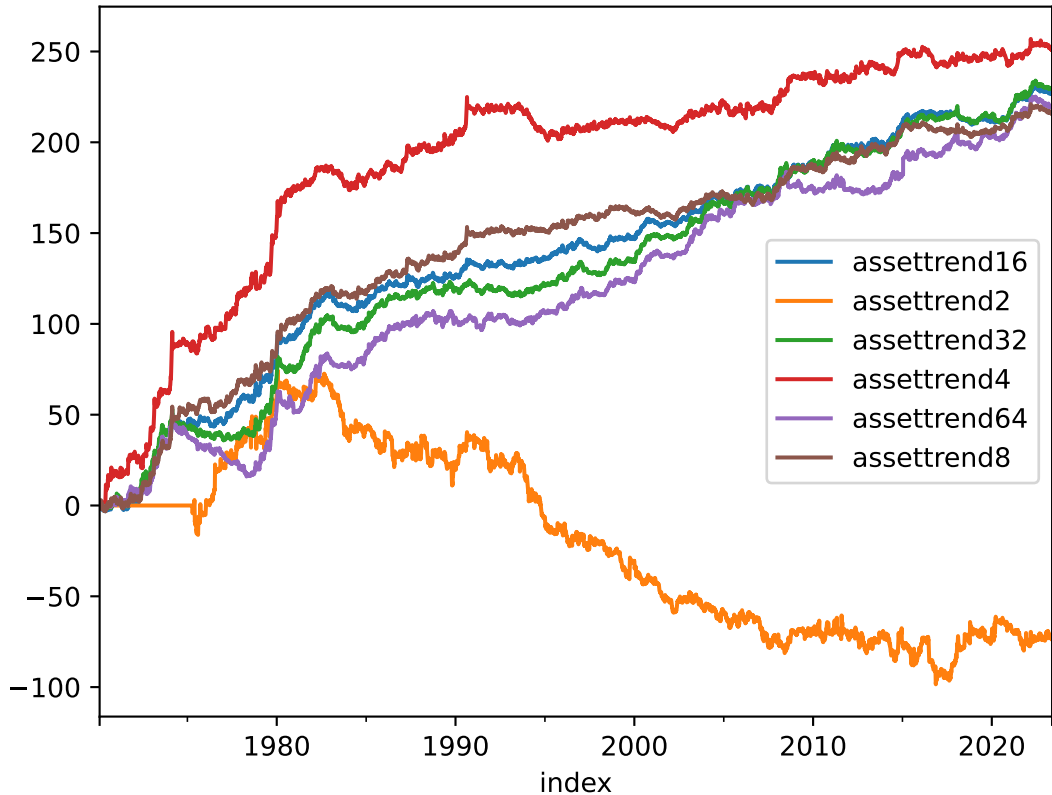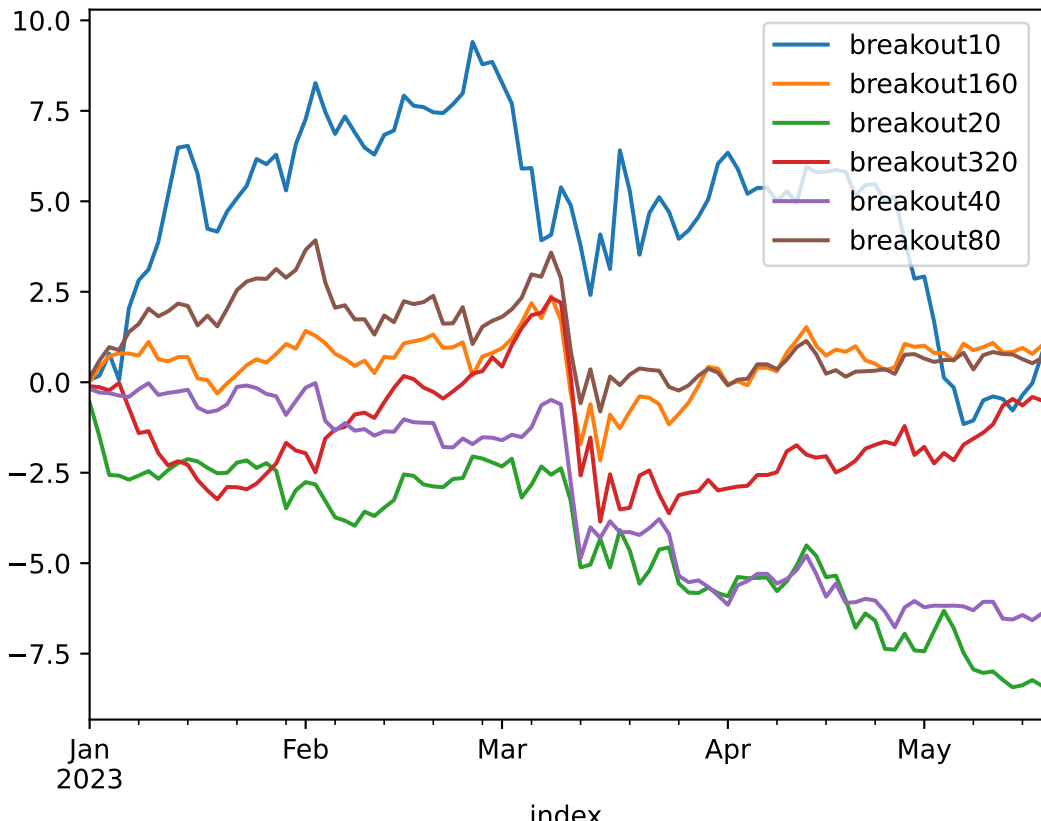
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 2.089, 'breakout160': 2.661, 'breakout20': -21.918, 'breakout320': -1.323, 'breakout40': -16.681, 'breakout80': 1.748}
ann. std {'breakout10': 13.654, 'breakout160': 7.391, 'breakout20': 7.51, 'breakout320': 9.107, 'breakout40': 6.917, 'breakout80': 7.392}
ann. SR {'breakout10': 0.15, 'breakout160': 0.36, 'breakout20': -2.92, 'breakout320': -0.15, 'breakout40': -2.41, 'breakout80': 0.24}
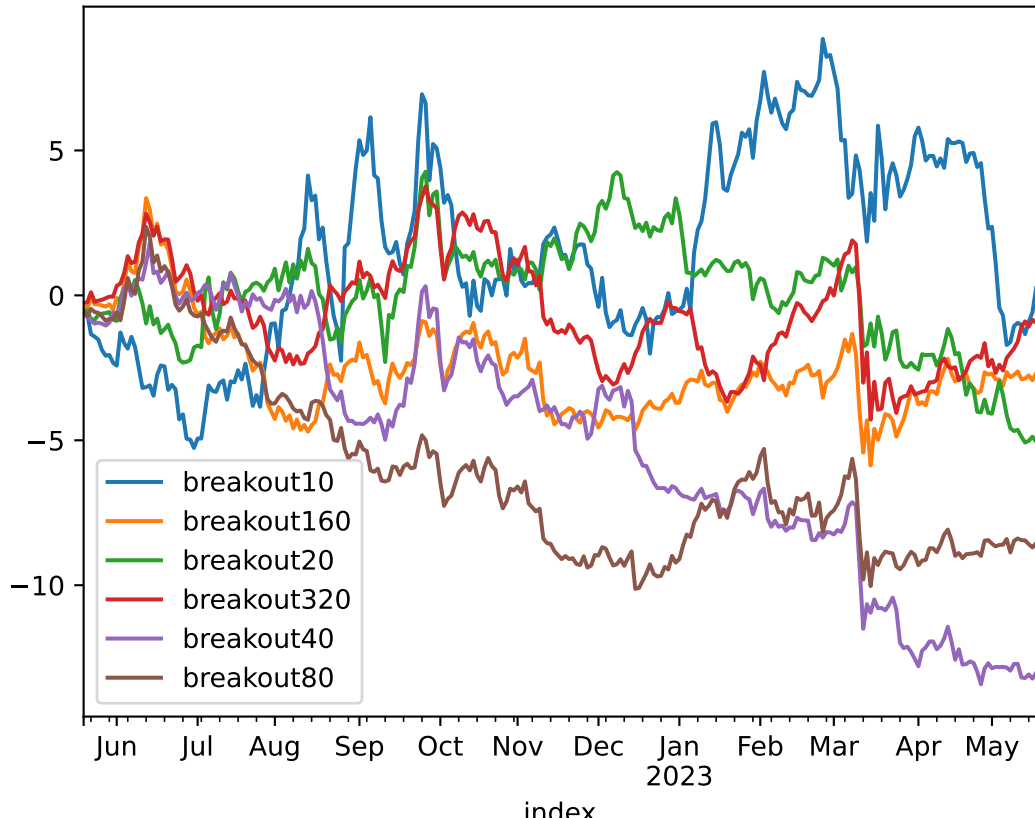
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 0.239, 'breakout160': -2.65, 'breakout20': -4.961, 'breakout320': -0.929, 'breakout40': -12.831, 'breakout80': -8.421}
ann. std {'breakout10': 13.169, 'breakout160': 6.879, 'breakout20': 8.366, 'breakout320': 7.535, 'breakout40': 7.082, 'breakout80': 6.486}
ann. SR {'breakout10': 0.02, 'breakout160': -0.39, 'breakout20': -0.59, 'breakout320': -0.12, 'breakout40': -1.81, 'breakout80': -1.3}
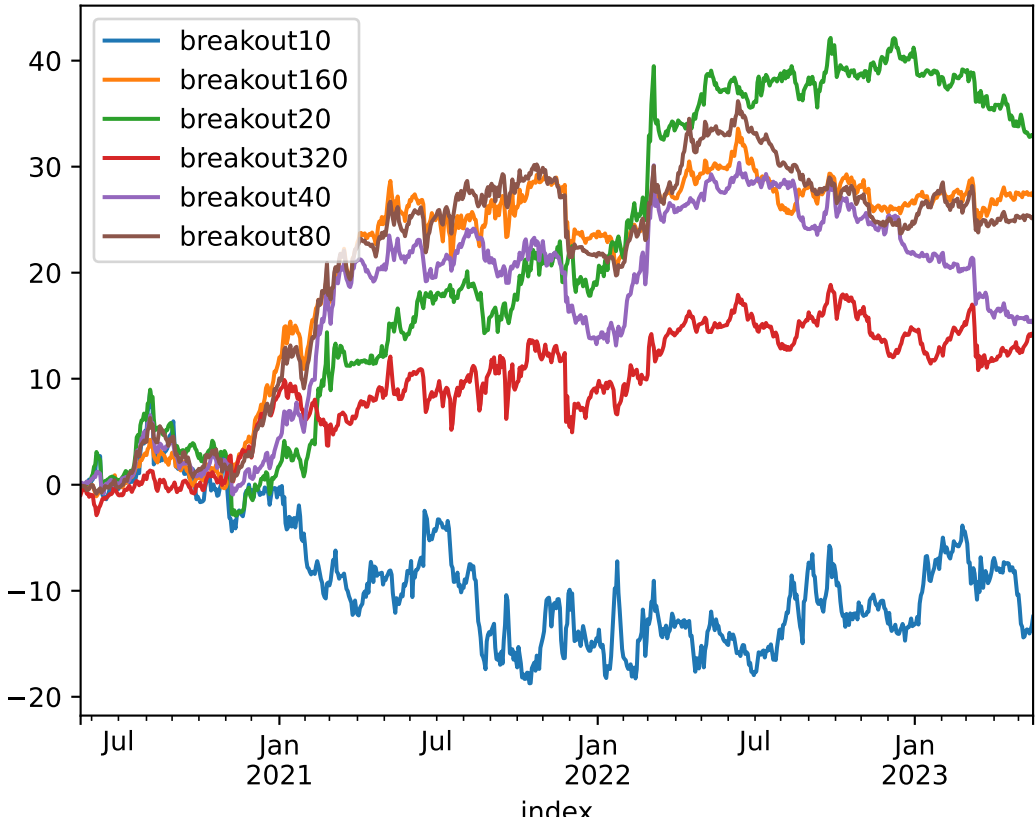
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -4.076, 'breakout160': 9.015, 'breakout20': 10.751, 'breakout320': 4.633, 'breakout40': 5.08, 'breakout80': 8.271}
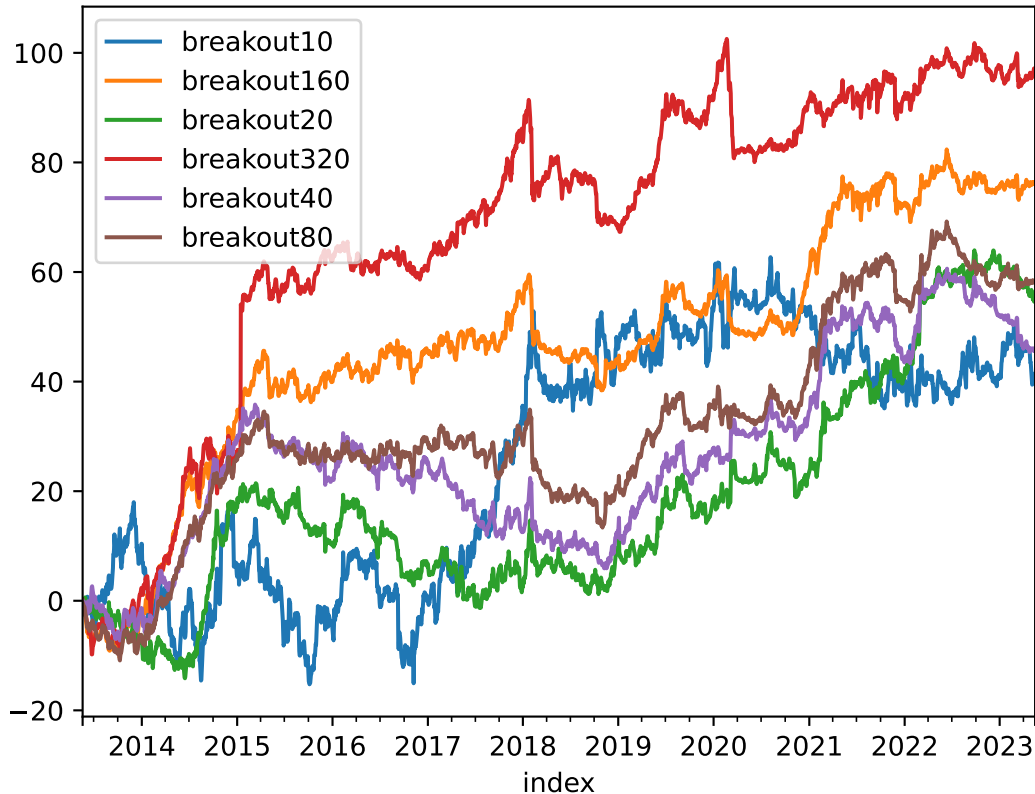ann. std {'breakout10': 15.093, 'breakout160': 9.181, 'breakout20': 11.07, 'breakout320': 9.916, 'breakout40': 9.481, 'breakout80': 8.907}
ann. SR {'breakout10': -0.27, 'breakout160': 0.98, 'breakout20': 0.97, 'breakout320': 0.47, 'breakout40': 0.54, 'breakout80': 0.93}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 4.063, 'breakout160': 7.493, 'breakout20': 5.365, 'breakout320': 9.53, 'breakout40': 4.492, 'breakout80': 5.723}
ann. std {'breakout10': 17.786, 'breakout160': 8.852, 'breakout20': 11.059, 'breakout320': 13.081, 'breakout40': 9.355, 'breakout80': 8.705}
ann. SR {'breakout10': 0.23, 'breakout160': 0.85, 'breakout20': 0.49, 'breakout320': 0.73, 'breakout40': 0.48, 'breakout80': 0.66}
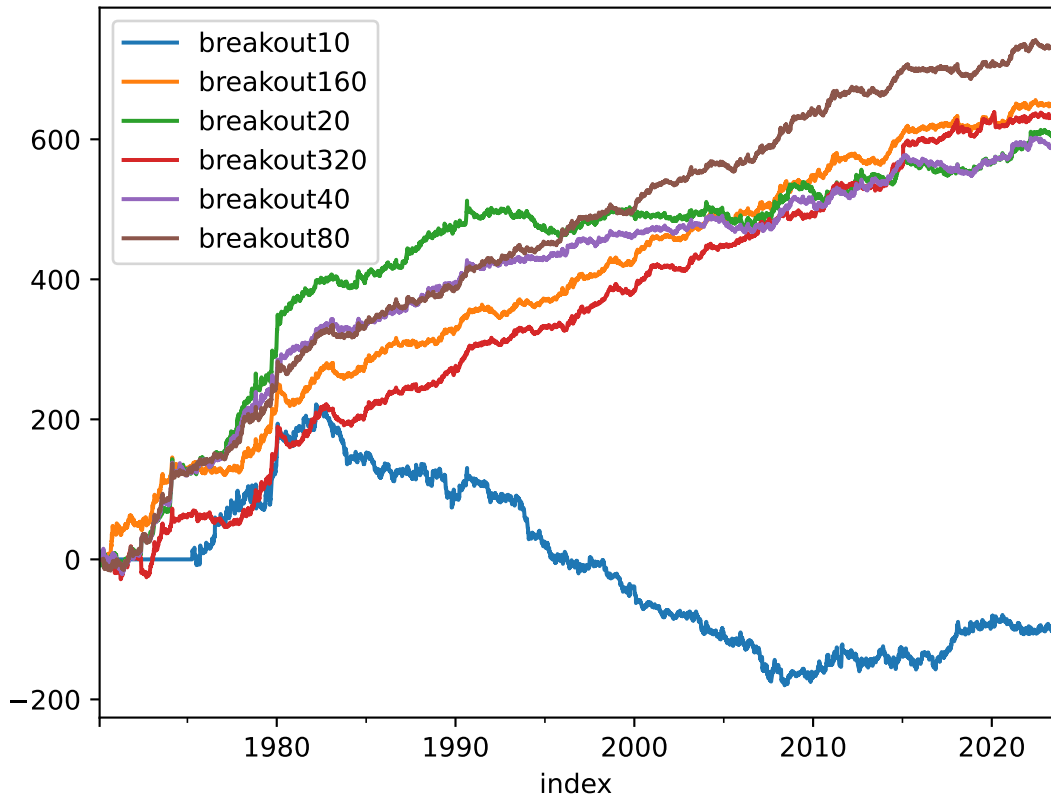
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -1.854, 'breakout160': 11.971, 'breakout20': 11.126, 'breakout320': 11.666, 'breakout40': 10.821, 'breakout80': 13.462}
ann. std {'breakout10': 21.31, 'breakout160': 11.523, 'breakout20': 14.883, 'breakout320': 12.109, 'breakout40': 12.105, 'breakout80': 11.711}
ann. SR {'breakout10': -0.09, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.89, 'breakout80': 1.15}
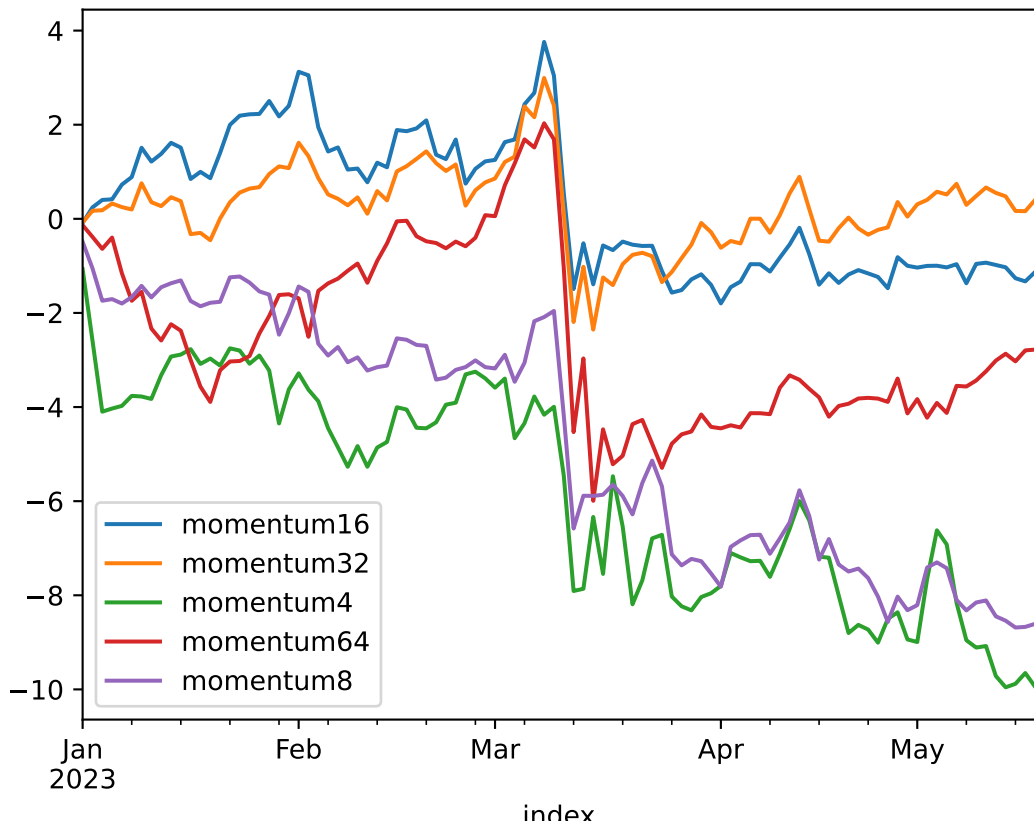
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -2.952, 'momentum32': 1.053, 'momentum4': -25.976, 'momentum64': -7.26, 'momentum8': -22.483}
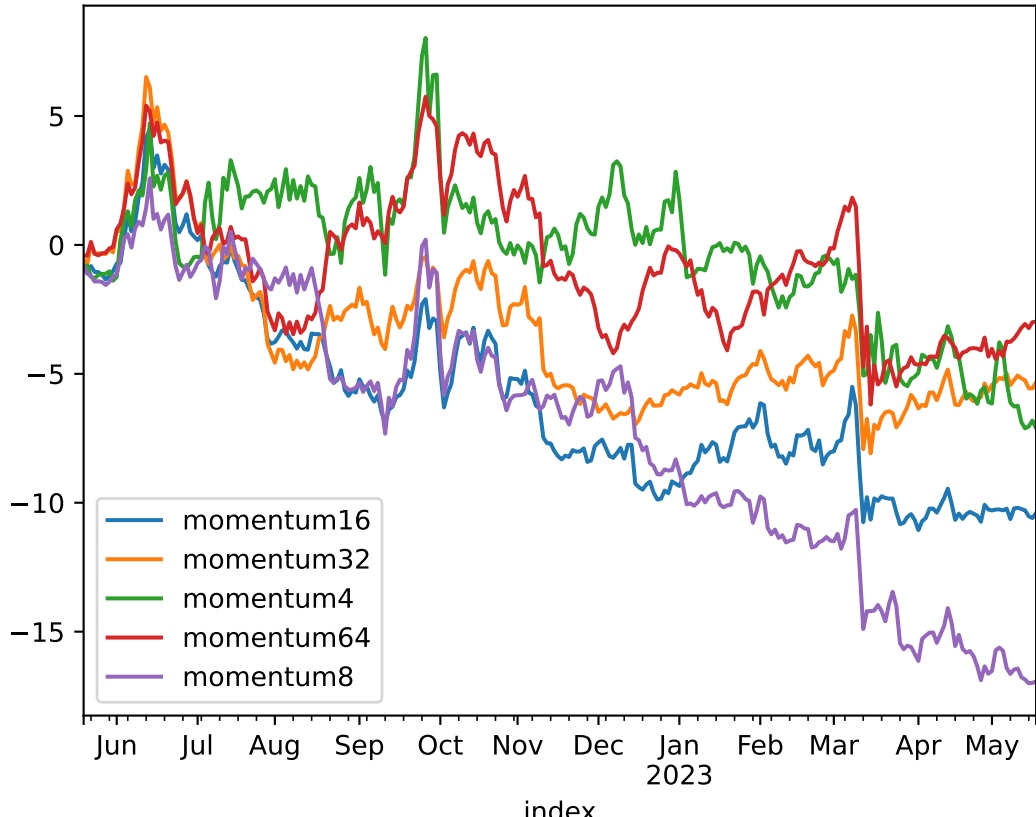ann. std {'momentum16': 8.218, 'momentum32': 8.239, 'momentum4': 10.975, 'momentum64': 11.034, 'momentum8': 8.338}
ann. SR {'momentum16': -0.36, 'momentum32': 0.13, 'momentum4': -2.37, 'momentum64': -0.66, 'momentum8': -2.7}
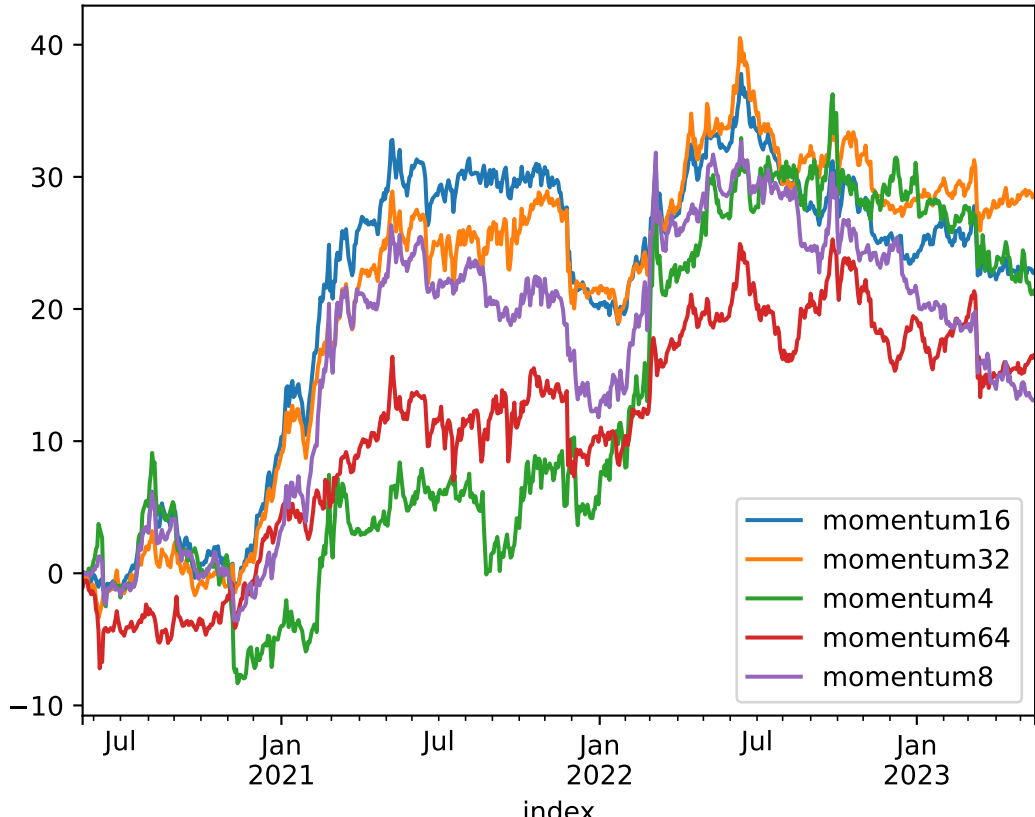
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -10.234, 'momentum32': -5.244, 'momentum4': -6.994, 'momentum64': -2.933, 'momentum8': -16.664}
ann. std {'momentum16': 8.485, 'momentum32': 8.786, 'momentum4': 13.17, 'momentum64': 10.129, 'momentum8': 9.693}
ann. SR {'momentum16': -1.21, 'momentum32': -0.6, 'momentum4': -0.53, 'momentum64': -0.29, 'momentum8': -1.72}
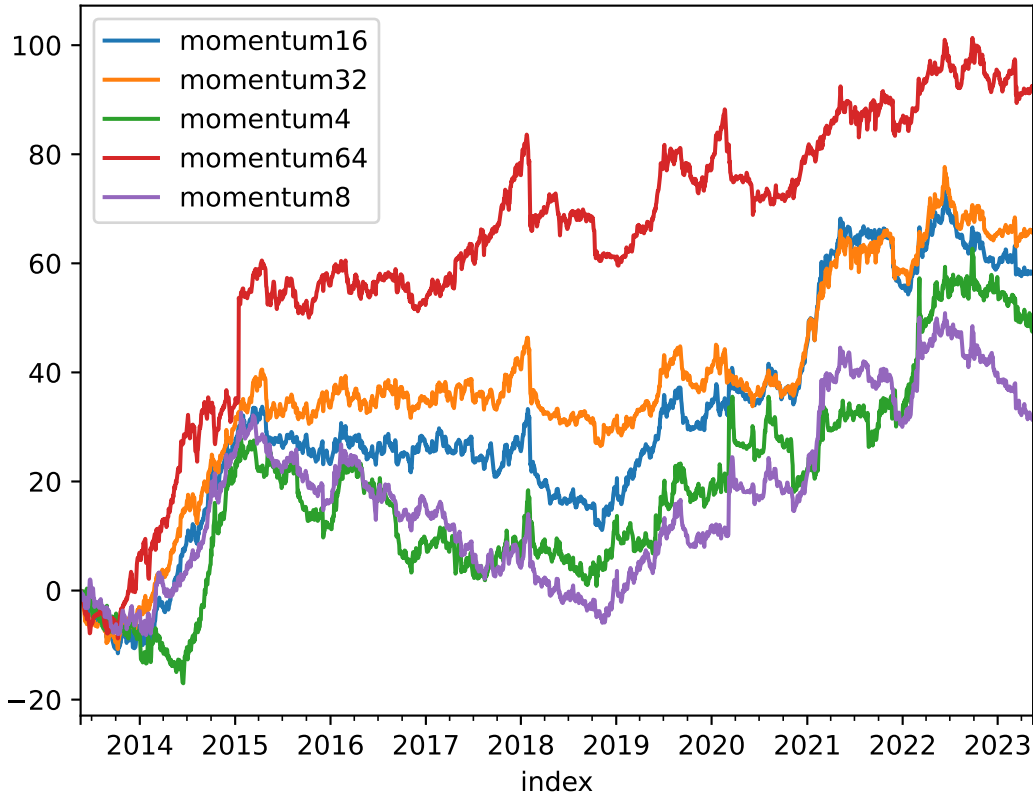
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 7.496, 'momentum32': 9.388, 'momentum4': 6.915, 'momentum64': 5.415, 'momentum8': 4.307}
ann. std {'momentum16': 10.116, 'momentum32': 10.366, 'momentum4': 14.688, 'momentum64': 10.822, 'momentum8': 11.433}
ann. SR {'momentum16': 0.74, 'momentum32': 0.91, 'momentum4': 0.47, 'momentum64': 0.5, 'momentum8': 0.38}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 5.723, 'momentum32': 6.463, 'momentum4': 4.667, 'momentum64': 9.09, 'momentum8': 3.079}
ann. std {'momentum16': 9.628, 'momentum32': 9.253, 'momentum4': 13.671, 'momentum64': 11.868, 'momentum8': 10.834}
ann. SR {'momentum16': 0.59, 'momentum32': 0.7, 'momentum4': 0.34, 'momentum64': 0.77, 'momentum8': 0.28}
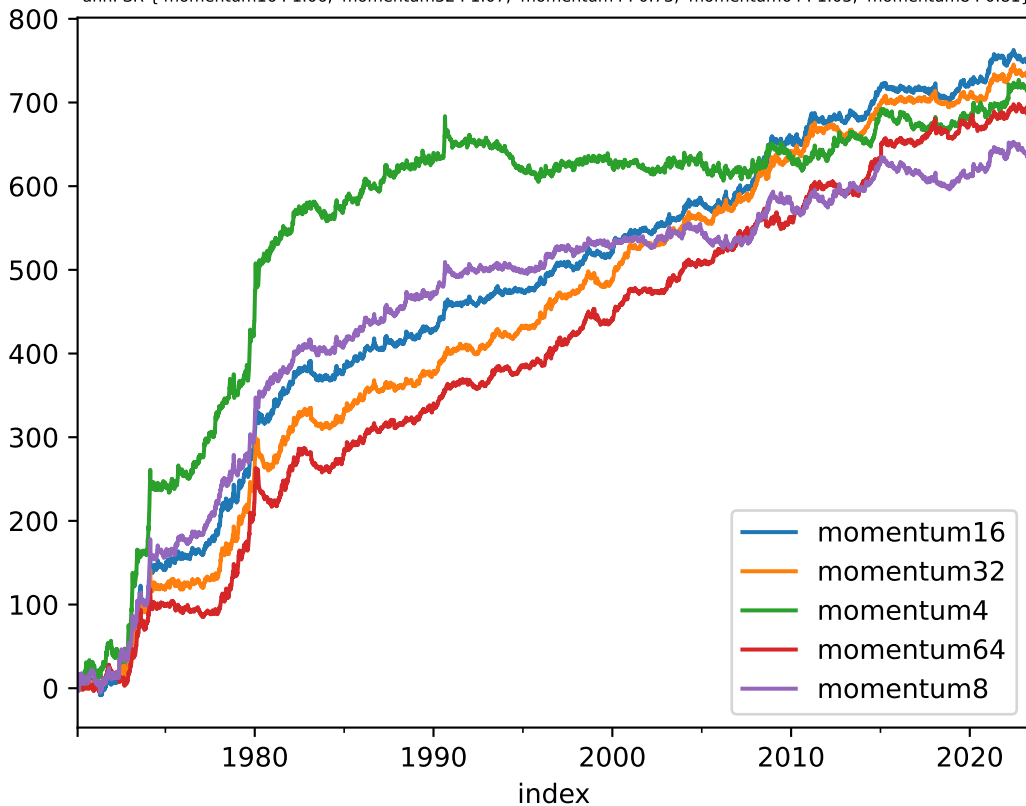
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.773, 'momentum32': 13.508, 'momentum4': 13.11, 'momentum64': 12.699, 'momentum8': 11.666}
ann. std {'momentum16': 13.039, 'momentum32': 12.603, 'momentum4': 17.886, 'momentum64': 12.325, 'momentum8': 14.324}
ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.73, 'momentum64': 1.03, 'momentum8': 0.81}
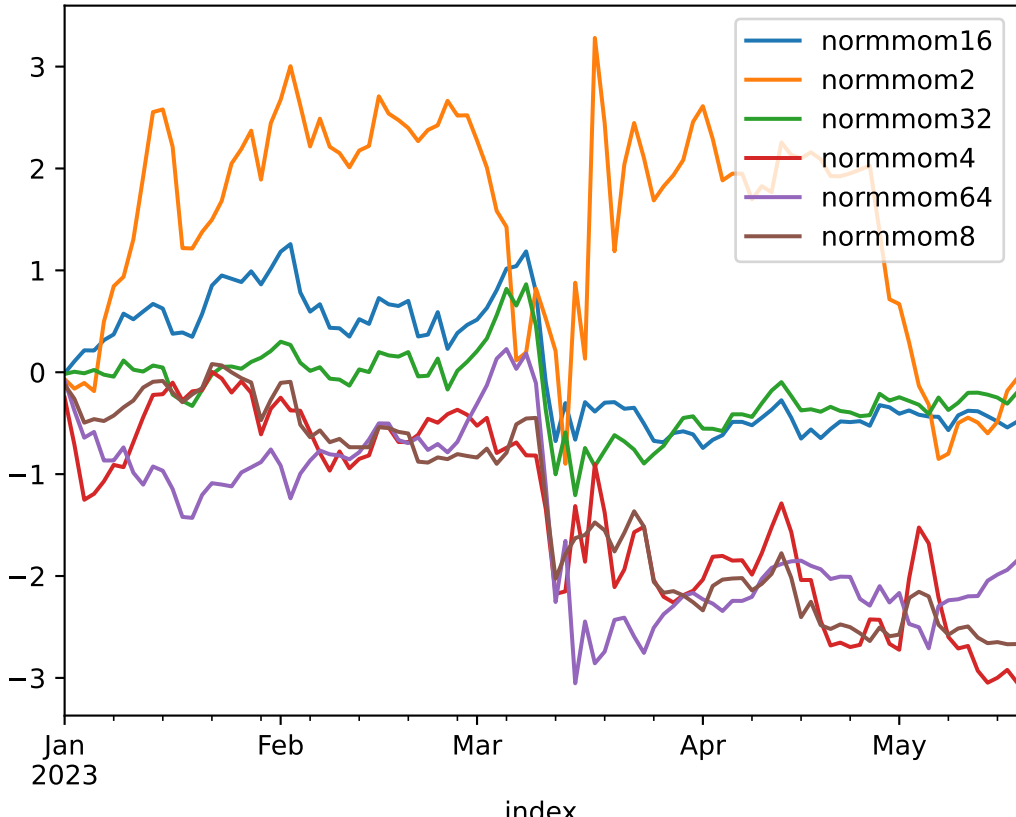
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -1.268, 'normmom2': -0.161, 'normmom32': -0.518, 'normmom4': -7.955, 'normmom64': -4.829, 'normmom8': -6.969}
ann. std {'normmom16': 2.947, 'normmom2': 8.608, 'normmom32': 2.9, 'normmom4': 4.562, 'normmom64': 4.355, 'normmom8': 2.963}
ann. SR {'normmom16': -0.43, 'normmom2': -0.02, 'normmom32': -0.18, 'normmom4': -1.74, 'normmom64': -1.11, 'normmom8': -2.35}
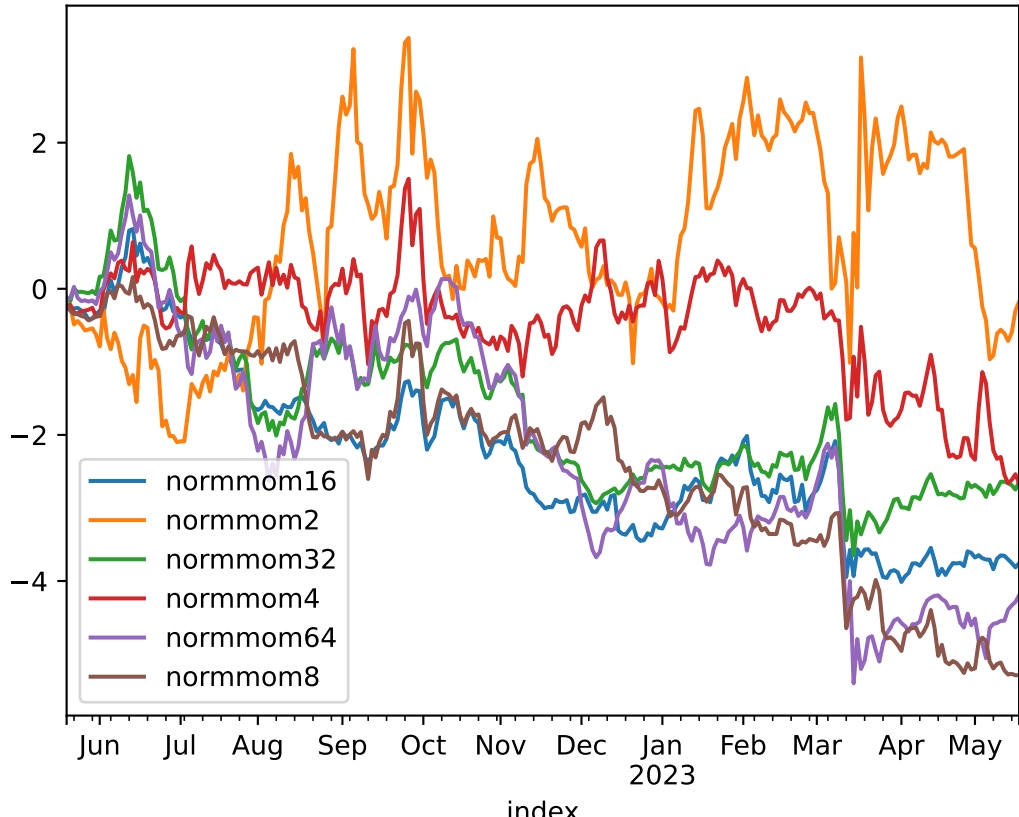
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -3.699, 'normmom2': -0.174, 'normmom32': -2.598, 'normmom4': -2.621, 'normmom64': -4.131, 'normmom8': -5.207}
ann. std {'normmom16': 2.52, 'normmom2': 7.431, 'normmom32': 2.821, 'normmom4': 4.329, 'normmom64': 3.818, 'normmom8': 2.874}
ann. SR {'normmom16': -1.47, 'normmom2': -0.02, 'normmom32': -0.92, 'normmom4': -0.61, 'normmom64': -1.08, 'normmom8': -1.81}
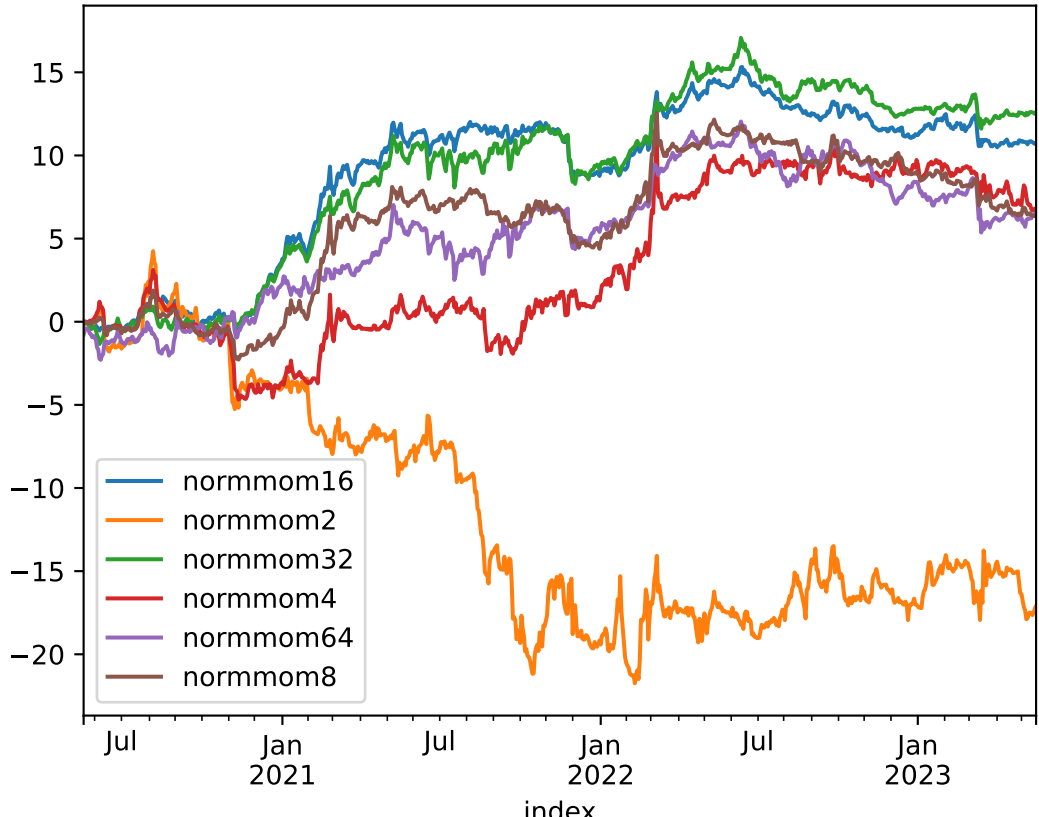
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.519, 'normmom2': -5.599, 'normmom32': 4.129, 'normmom4': 2.188, 'normmom64': 2.15, 'normmom8': 2.079}
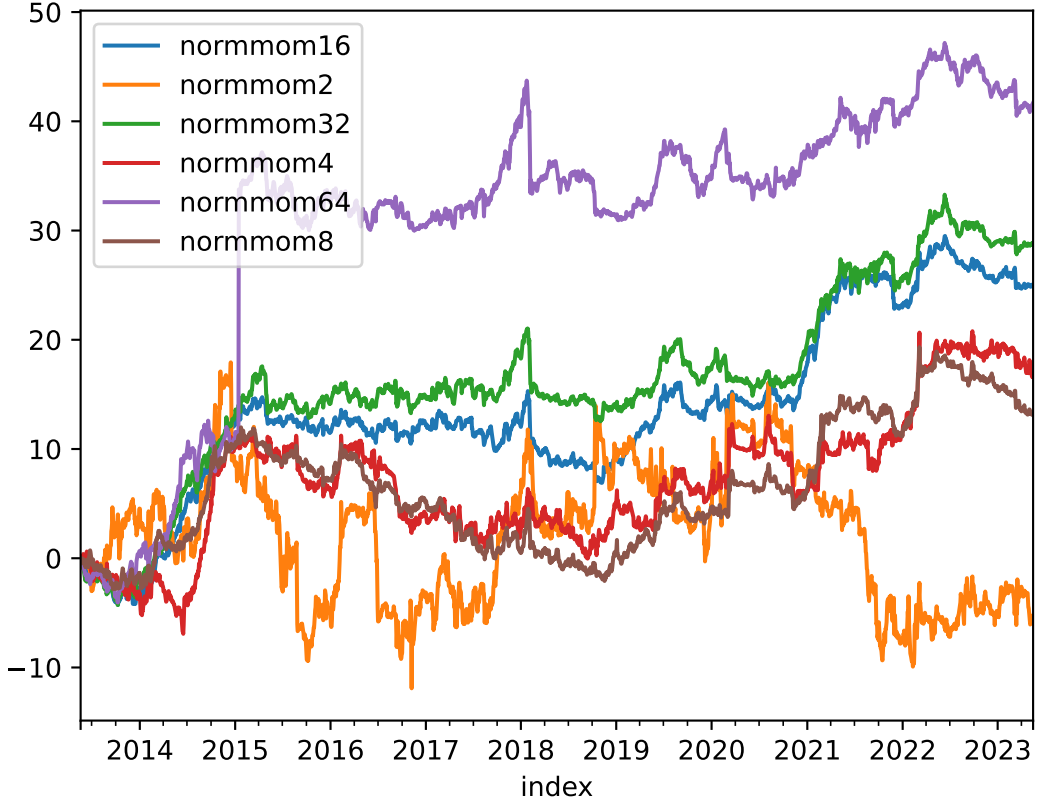ann. std {'normmom16': 3.505, 'normmom2': 8.64, 'normmom32': 3.874, 'normmom4': 5.41, 'normmom64': 4.279, 'normmom8': 3.937}
ann. SR {'normmom16': 1.0, 'normmom2': -0.65, 'normmom32': 1.07, 'normmom4': 0.4, 'normmom64': 0.5, 'normmom8': 0.53}
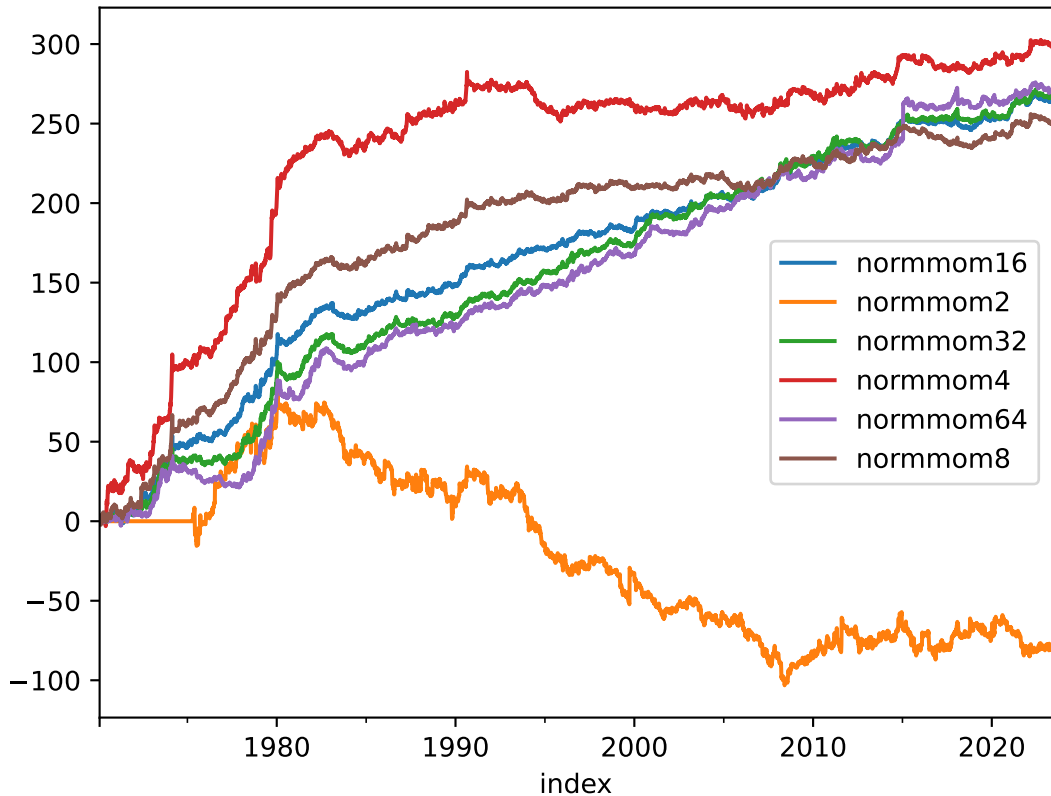
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.447, 'normmom2': -0.518, 'normmom32': 2.83, 'normmom4': 1.631, 'normmom64': 4.093, 'normmom8': 1.288}
ann. std {'normmom16': 3.455, 'normmom2': 10.309, 'normmom32': 3.615, 'normmom4': 5.446, 'normmom64': 8.272, 'normmom8': 3.874}
ann. SR {'normmom16': 0.71, 'normmom2': -0.05, 'normmom32': 0.78, 'normmom4': 0.3, 'normmom64': 0.49, 'normmom8': 0.33}

Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.86, 'normmom2': -1.479, 'normmom32': 4.916, 'normmom4': 5.496, 'normmom64': 4.981, 'normmom8': 4.6}
ann. std {'normmom16': 4.53, 'normmom2': 11.605, 'normmom32': 4.607, 'normmom4': 7.382, 'normmom64': 5.867, 'normmom8': 5.362}
ann. SR {'normmom16': 1.07, 'normmom2': -0.13, 'normmom32': 1.07, 'normmom4': 0.74, 'normmom64': 0.85, 'normmom8': 0.86}
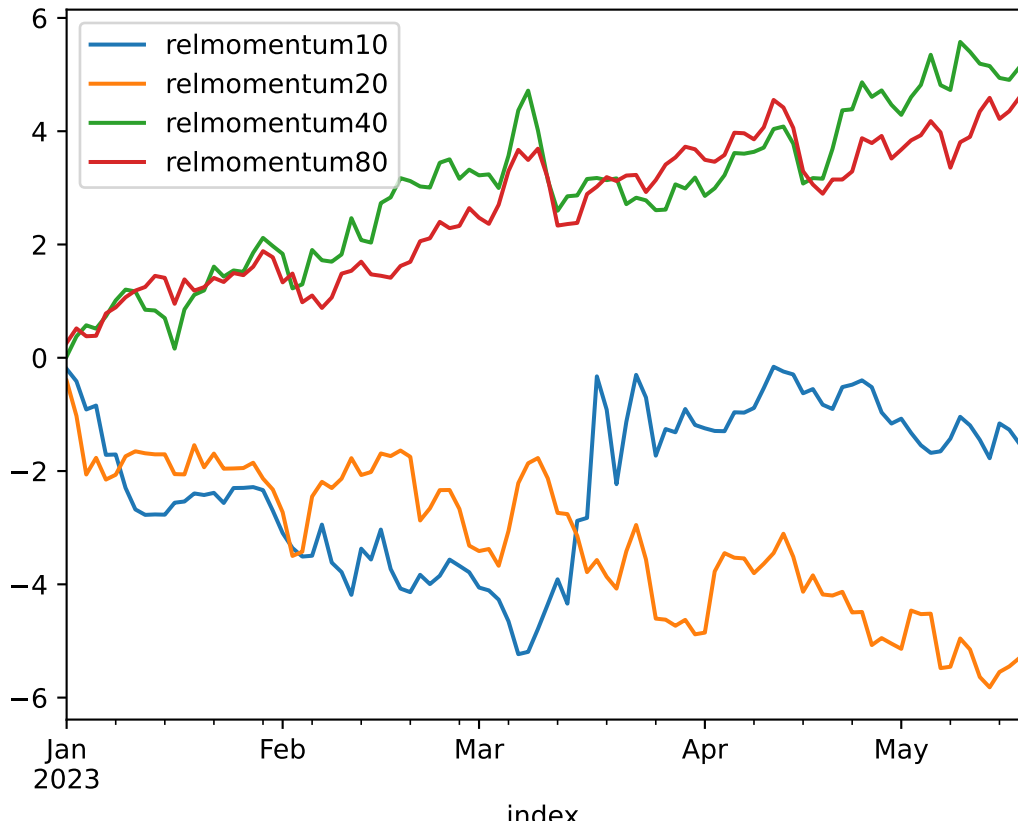
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -3.942, 'relmomentum20': -13.859, 'relmomentum40': 13.38, 'relmomentum80': 11.987}
ann. std {'relmomentum10': 7.663, 'relmomentum20': 6.536, 'relmomentum40': 5.375, 'relmomentum80': 4.431}
ann. SR {'relmomentum10': -0.51, 'relmomentum20': -2.12, 'relmomentum40': 2.49, 'relmomentum80': 2.71}
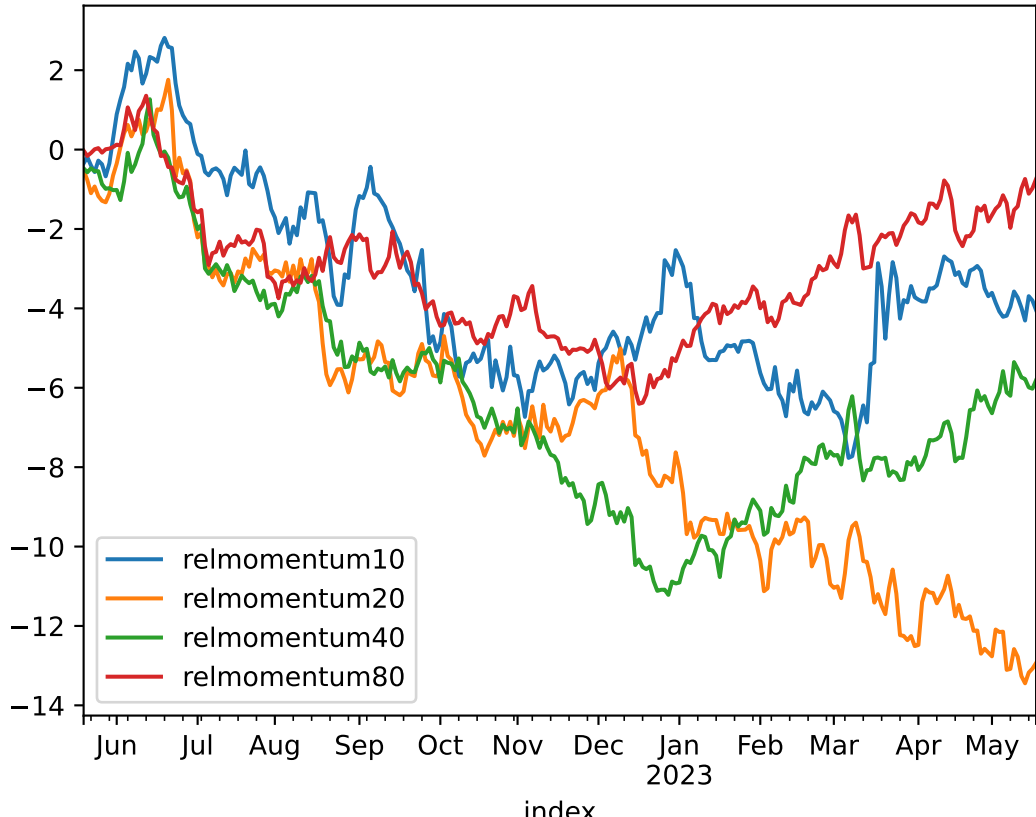
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -3.98, 'relmomentum20': -12.733, 'relmomentum40': -5.719, 'relmomentum80': -0.729}
ann. std {'relmomentum10': 7.148, 'relmomentum20': 6.327, 'relmomentum40': 5.265, 'relmomentum80': 4.557}
ann. SR {'relmomentum10': -0.56, 'relmomentum20': -2.01, 'relmomentum40': -1.09, 'relmomentum80': -0.16}
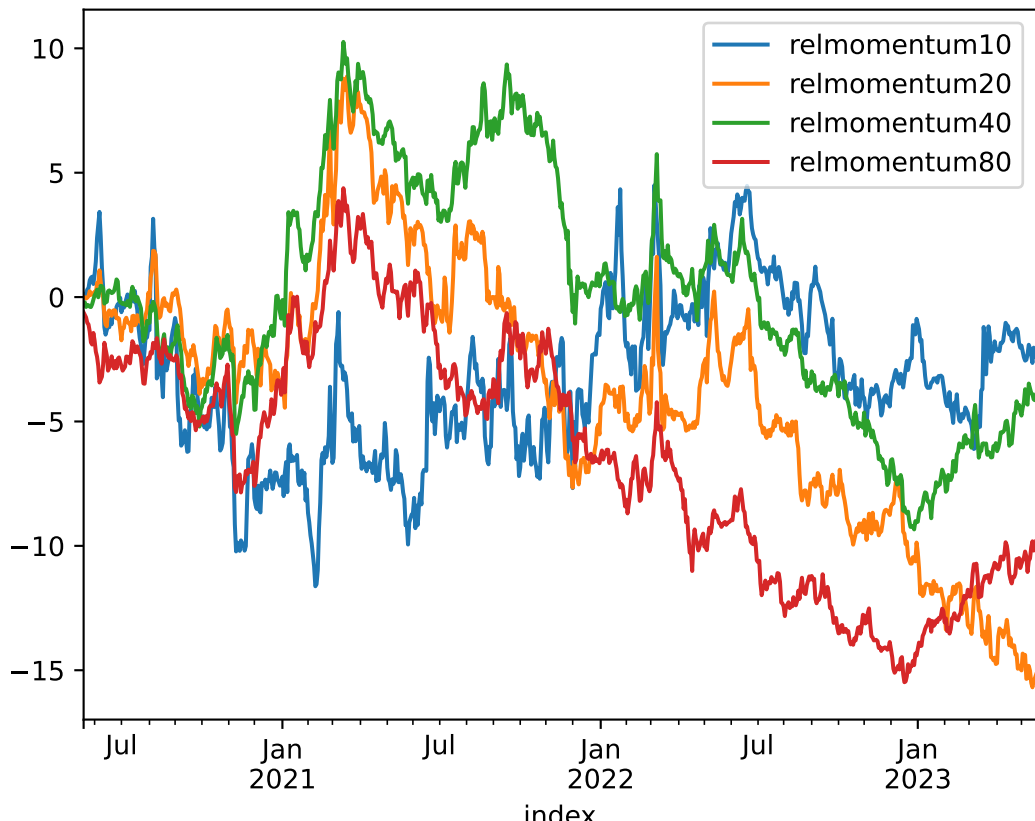
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -0.78, 'relmomentum20': -4.967, 'relmomentum40': -1.286, 'relmomentum80': -3.214}
ann. std {'relmomentum10': 11.913, 'relmomentum20': 8.368, 'relmomentum40': 6.967, 'relmomentum80': 6.327}
ann. SR {'relmomentum10': -0.07, 'relmomentum20': -0.59, 'relmomentum40': -0.18, 'relmomentum80': -0.51}
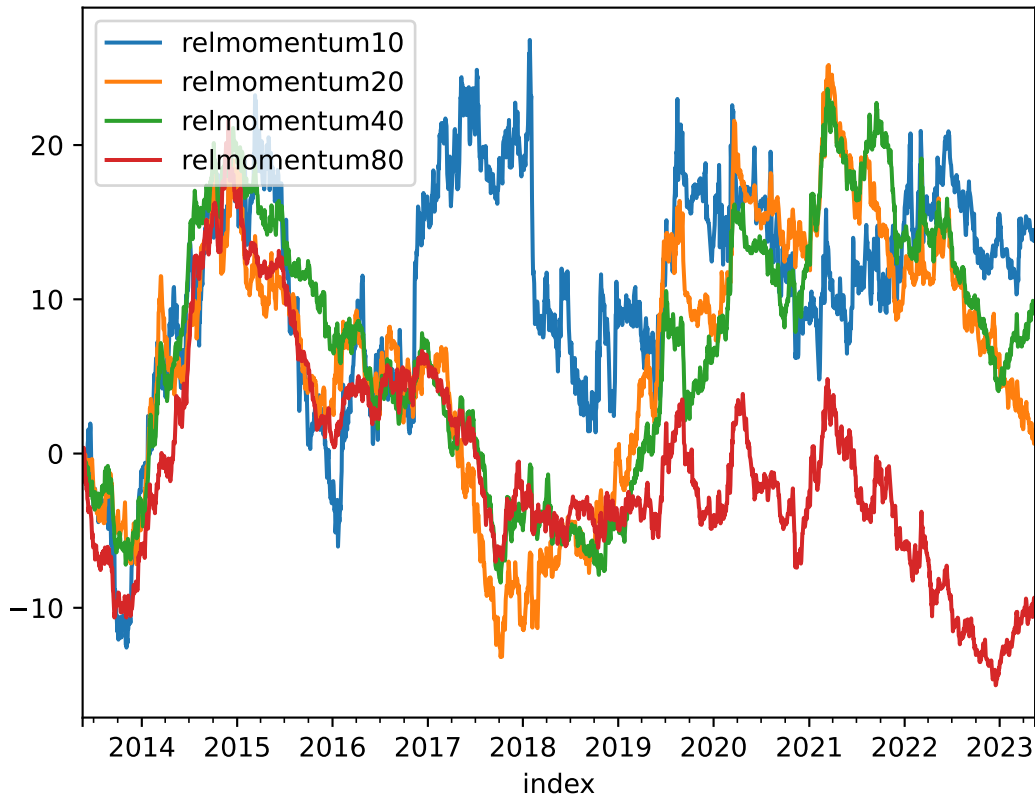
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': 1.378, 'relmomentum20': 0.113, 'relmomentum40': 0.928, 'relmomentum80': -0.919}
ann. std {'relmomentum10': 13.379, 'relmomentum20': 8.538, 'relmomentum40': 6.993, 'relmomentum80': 6.353}
ann. SR {'relmomentum10': 0.1, 'relmomentum20': 0.01, 'relmomentum40': 0.13, 'relmomentum80': -0.14}
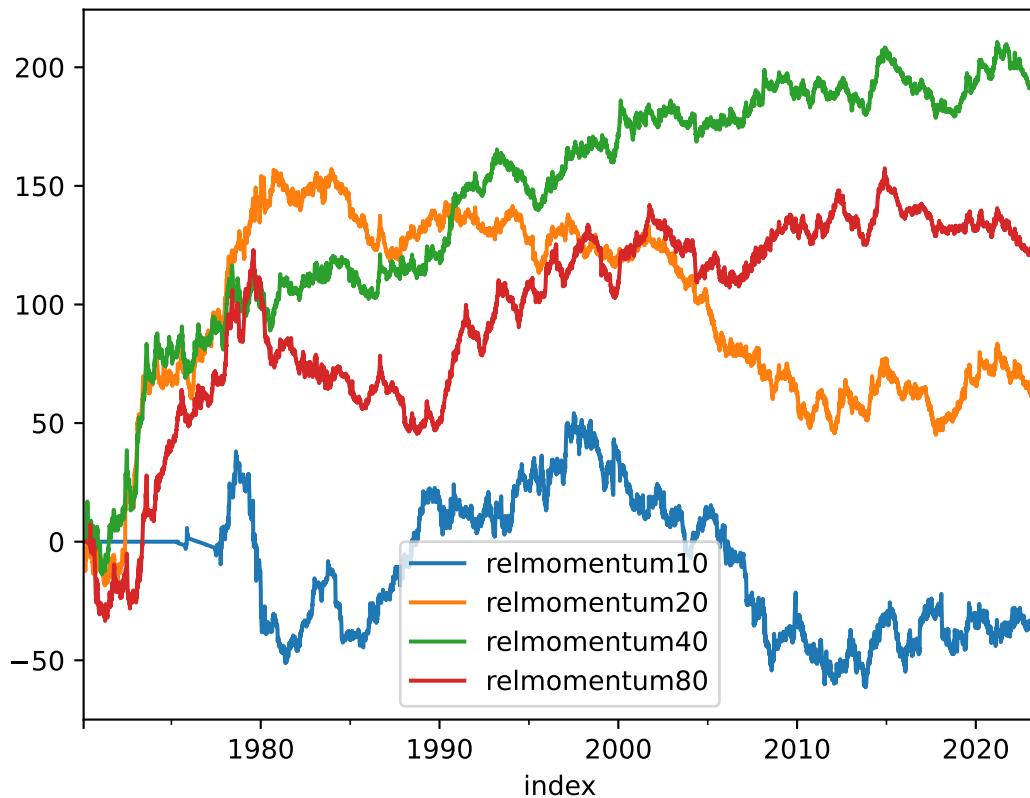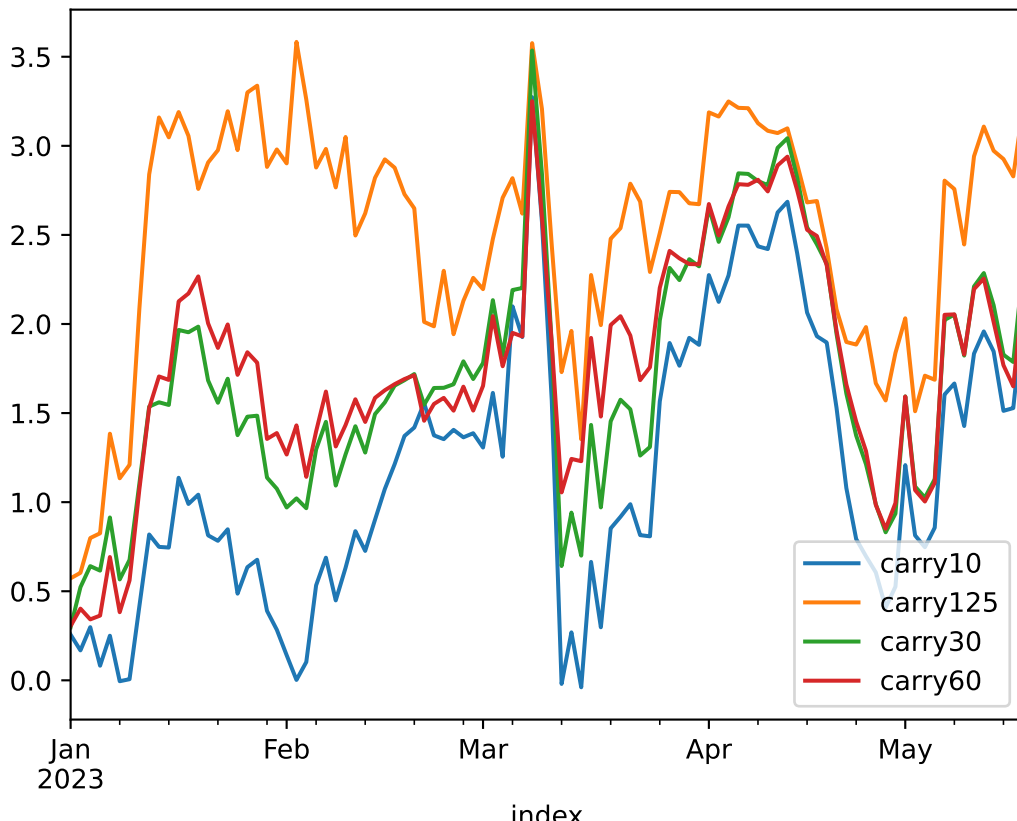
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.64, 'relmomentum20': 1.095, 'relmomentum40': 3.619, 'relmomentum80': 2.328}
ann. std {'relmomentum10': 13.383, 'relmomentum20': 10.465, 'relmomentum40': 9.635, 'relmomentum80': 9.779}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.1, 'relmomentum40': 0.38, 'relmomentum80': 0.24}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 5.362, 'carry125': 8.414, 'carry30': 6.061, 'carry60': 5.7}
ann. std {'carry10': 5.889, 'carry125': 5.582, 'carry30': 5.533, 'carry60': 5.078}
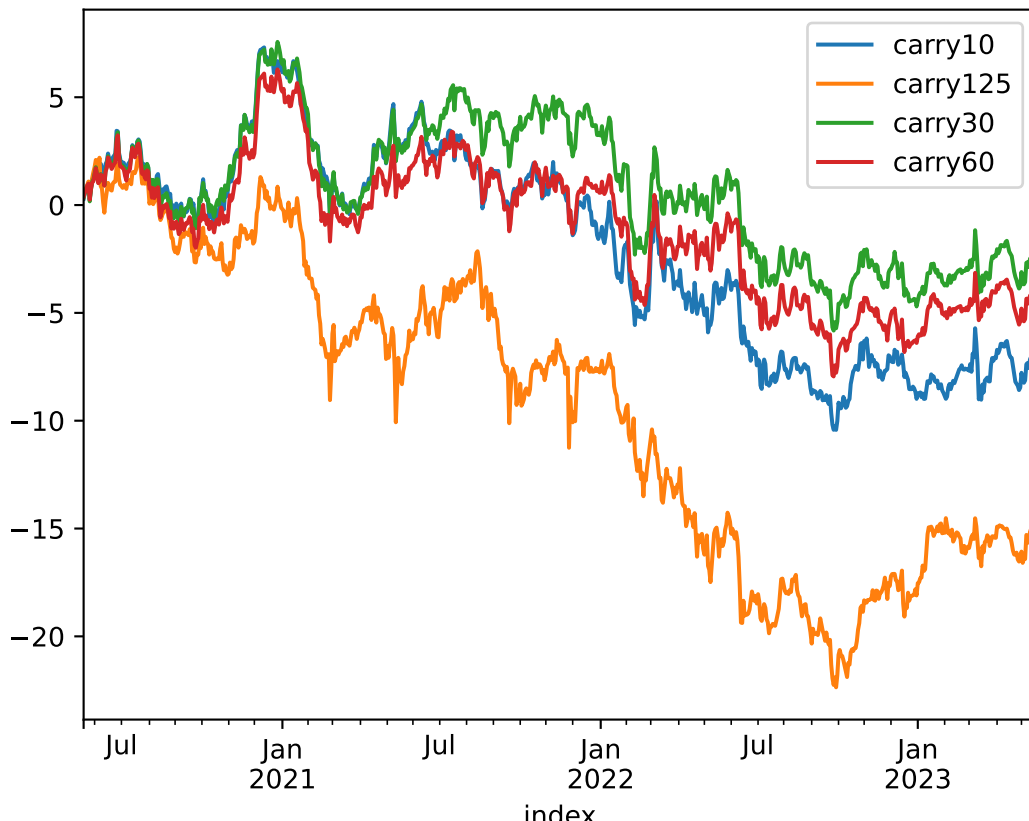ann. SR {'carry10': 0.91, 'carry125': 1.51, 'carry30': 1.1, 'carry60': 1.12}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -2.325, 'carry125': 1.401, 'carry30': -2.444, 'carry60': -2.101}
ann. std {'carry10': 5.924, 'carry125': 6.396, 'carry30': 5.89, 'carry60': 5.83}
ann. SR {'carry10': -0.39, 'carry125': 0.22, 'carry30': -0.41, 'carry60': -0.36}
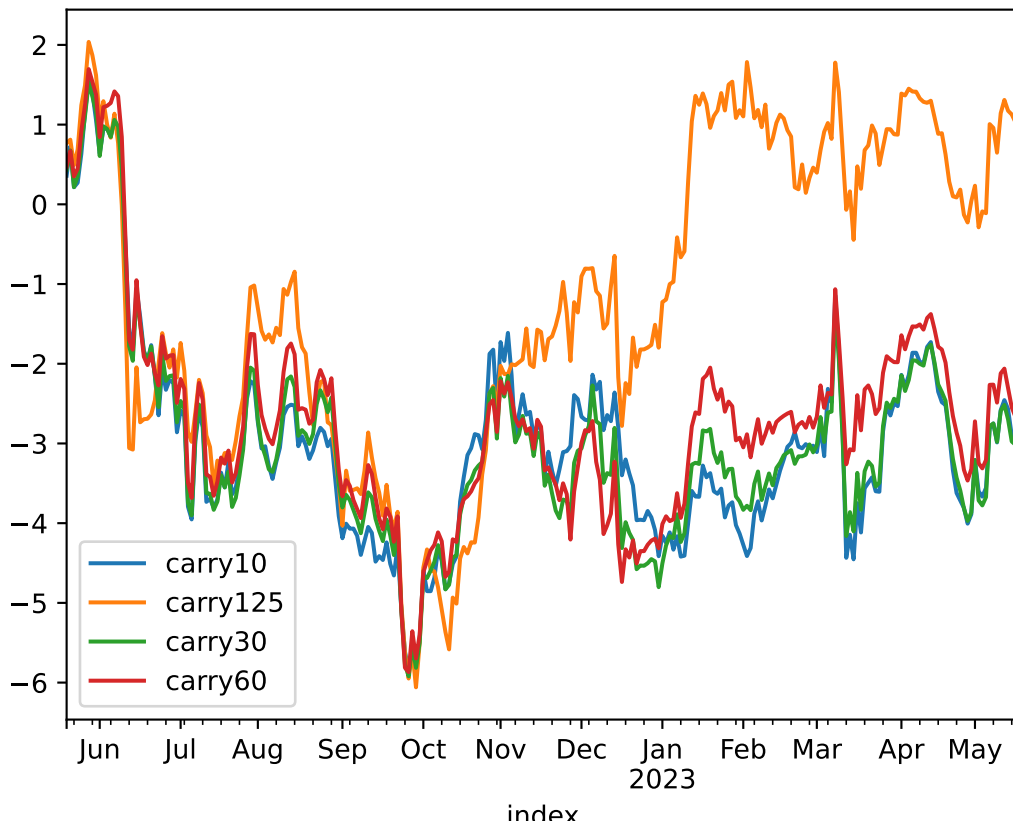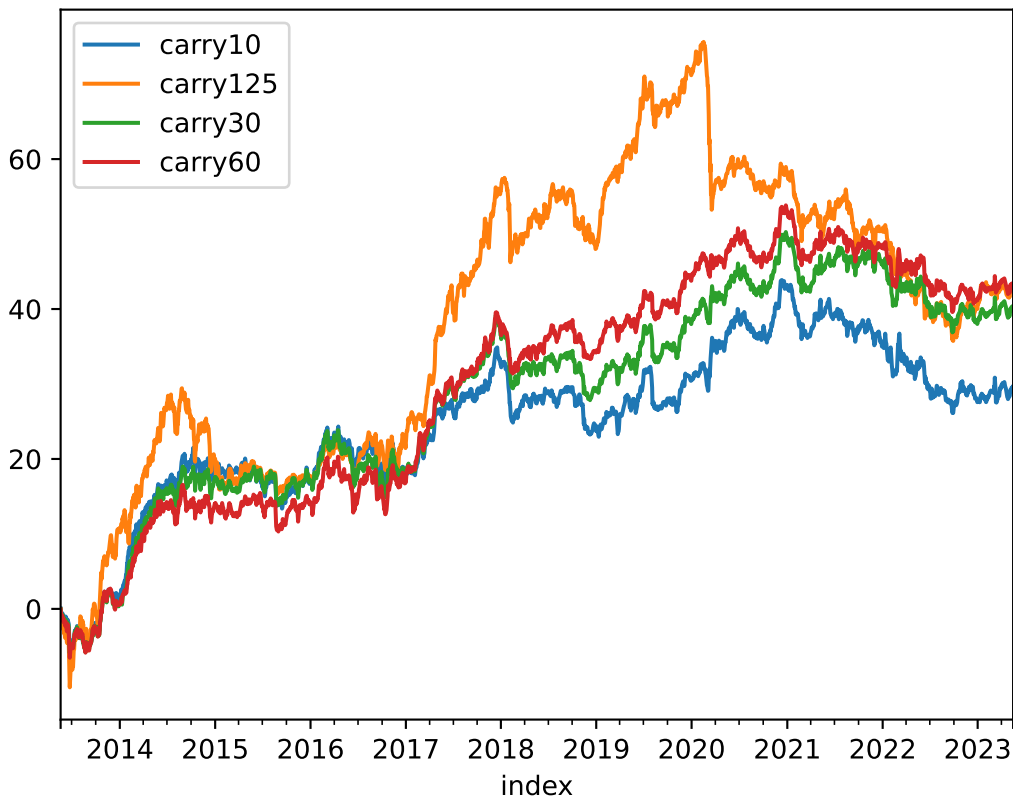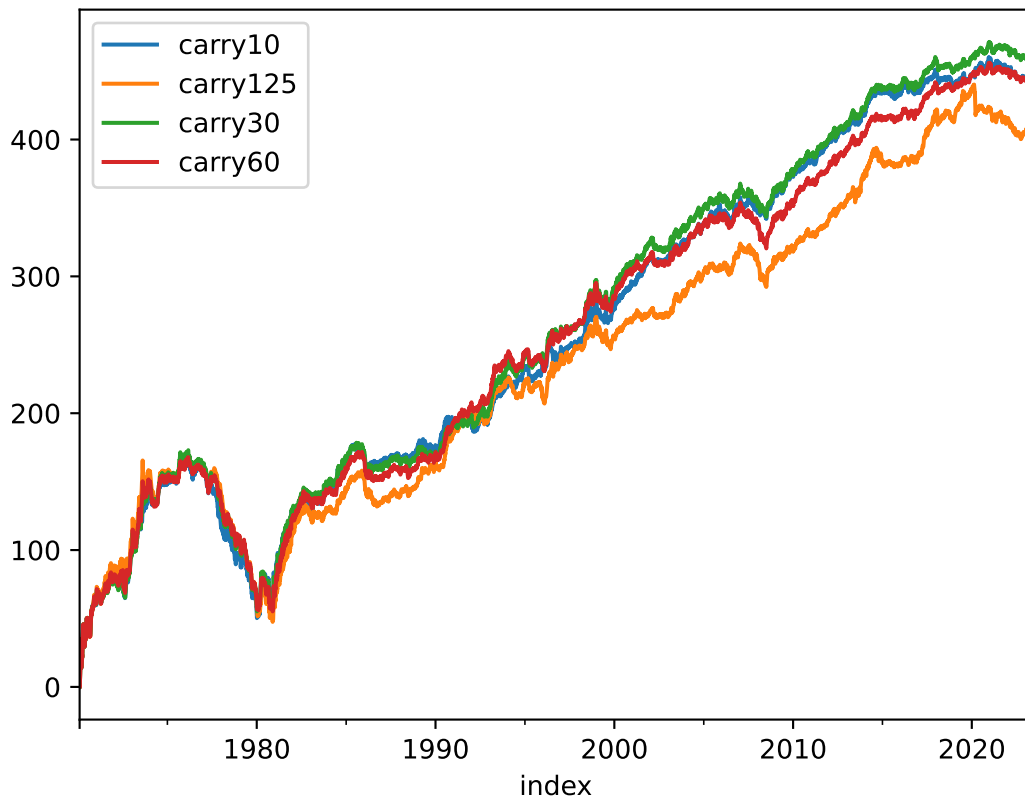
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -2.27, 'carry125': -4.871, 'carry30': -0.779, 'carry60': -1.379}
ann. std {'carry10': 6.541, 'carry125': 8.018, 'carry30': 6.48, 'carry60': 6.476}
ann. SR {'carry10': -0.35, 'carry125': -0.61, 'carry30': -0.12, 'carry60': -0.21}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 2.908, 'carry125': 4.243, 'carry30': 3.958, 'carry60': 4.253}
ann. std {'carry10': 6.368, 'carry125': 8.947, 'carry30': 6.455, 'carry60': 6.399}
ann. SR {'carry10': 0.46, 'carry125': 0.47, 'carry30': 0.61, 'carry60': 0.66}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.21, 'carry125': 7.509, 'carry30': 8.496, 'carry60': 8.206}
ann. std {'carry10': 11.196, 'carry125': 11.553, 'carry30': 11.253, 'carry60': 11.256}
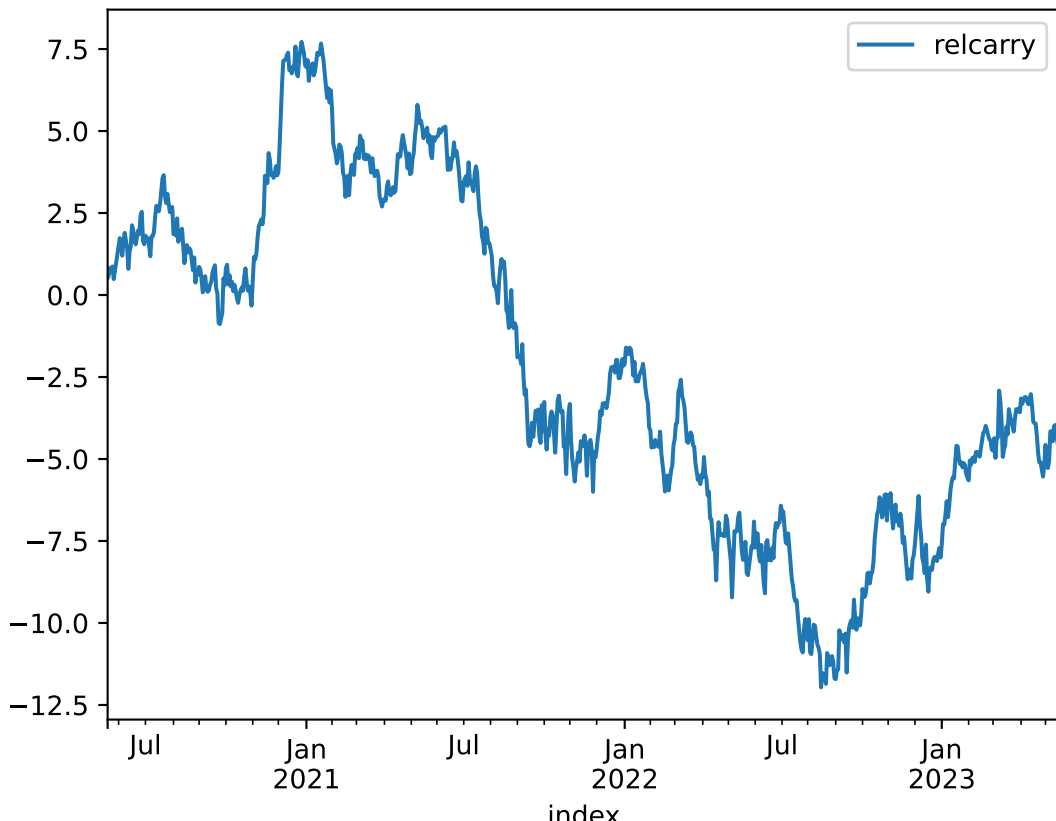ann. SR {'carry10': 0.73, 'carry125': 0.65, 'carry30': 0.75, 'carry60': 0.73}

Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 10.205}
ann. std {'relcarry': 5.809}
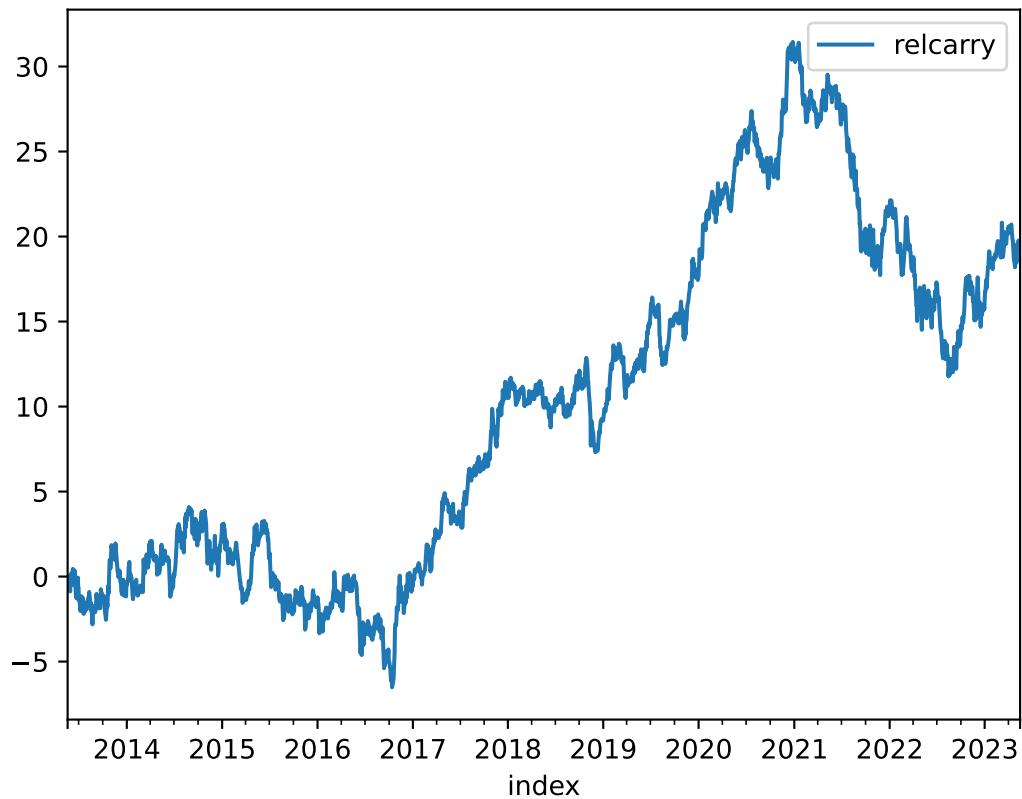ann. SR {'relcarry': 1.76}
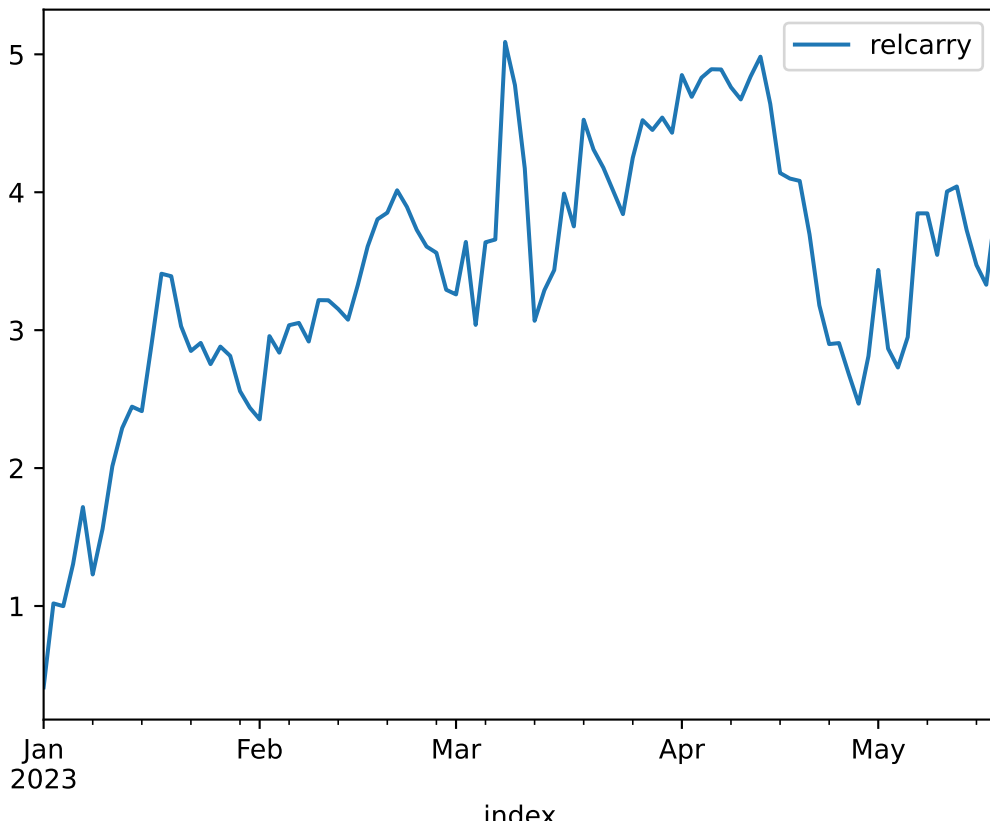
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 3.917}
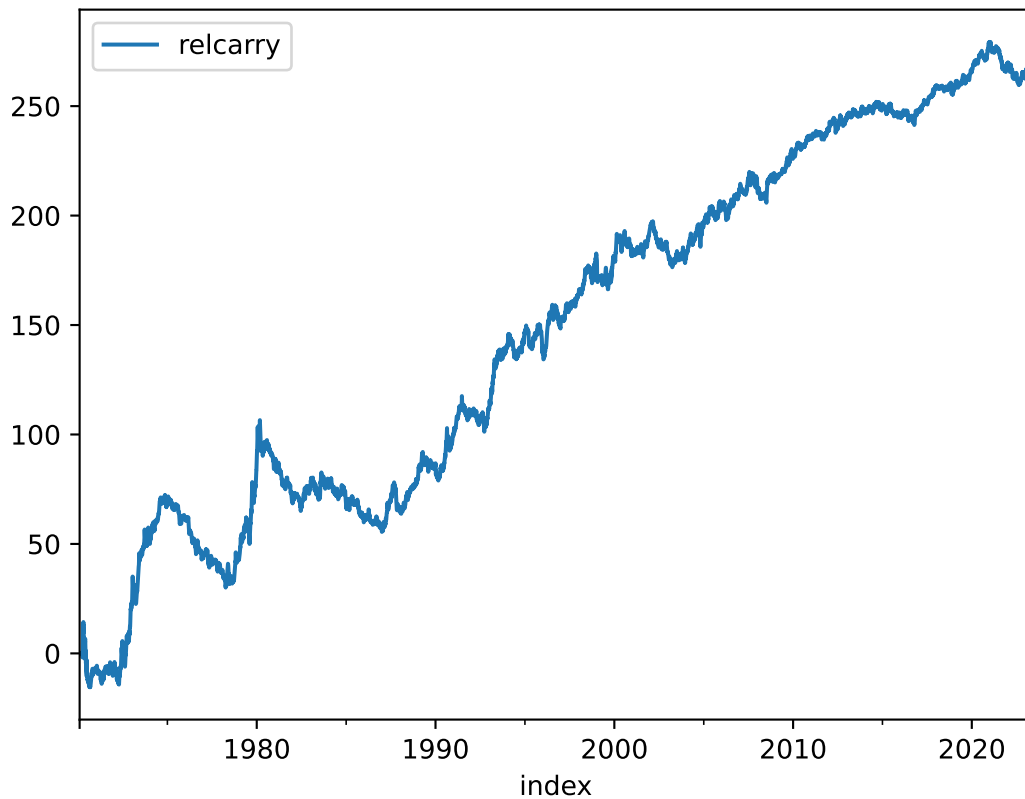ann. std {'relcarry': 6.779}
ann. SR {'relcarry': 0.58}
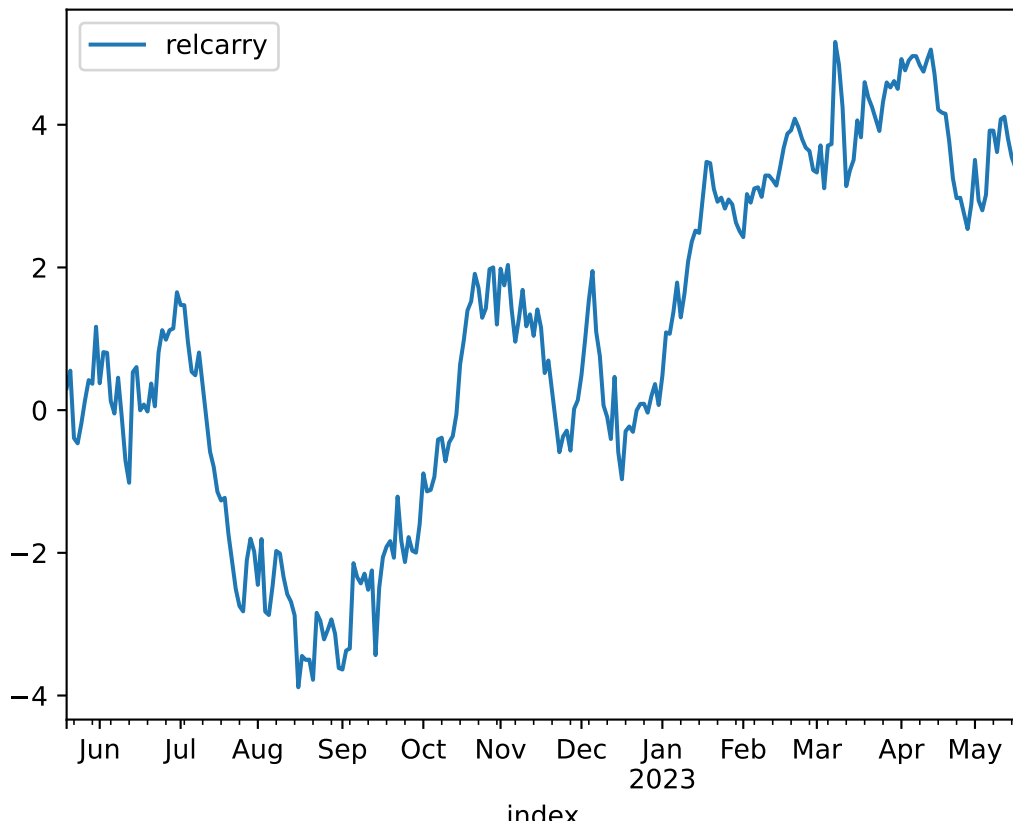
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -1.342}
ann. std {'relcarry': 6.689}
ann. SR {'relcarry': -0.2}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 1.927}
ann. std {'relcarry': 5.82}
ann. SR {'relcarry': 0.33}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.926}
ann. std {'relcarry': 8.958}
ann. SR {'relcarry': 0.55}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -1.954, 'skewabs365': -18.695, 'skewrv180': -15.752, 'skewrv365': -23.108}
ann. std {'skewabs180': 10.992, 'skewabs365': 11.578, 'skewrv180': 8.407, 'skewrv365': 8.293}
ann. SR {'skewabs180': -0.18, 'skewabs365': -1.61, 'skewrv180': -1.87, 'skewrv365': -2.79}
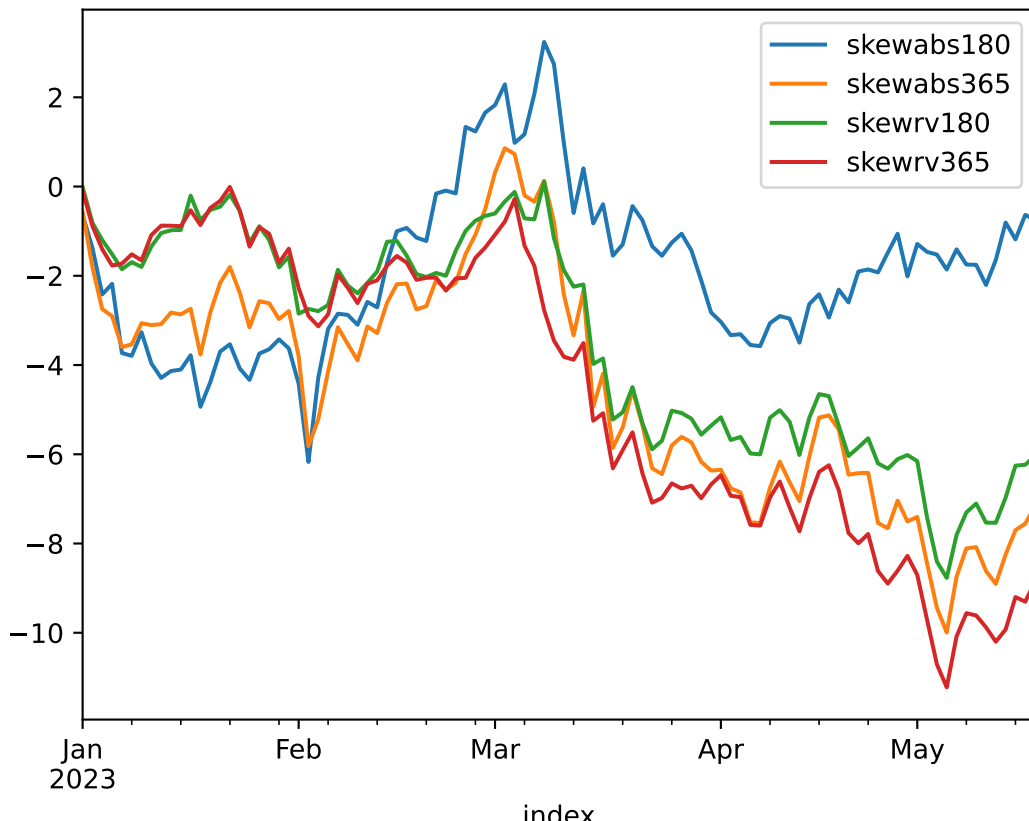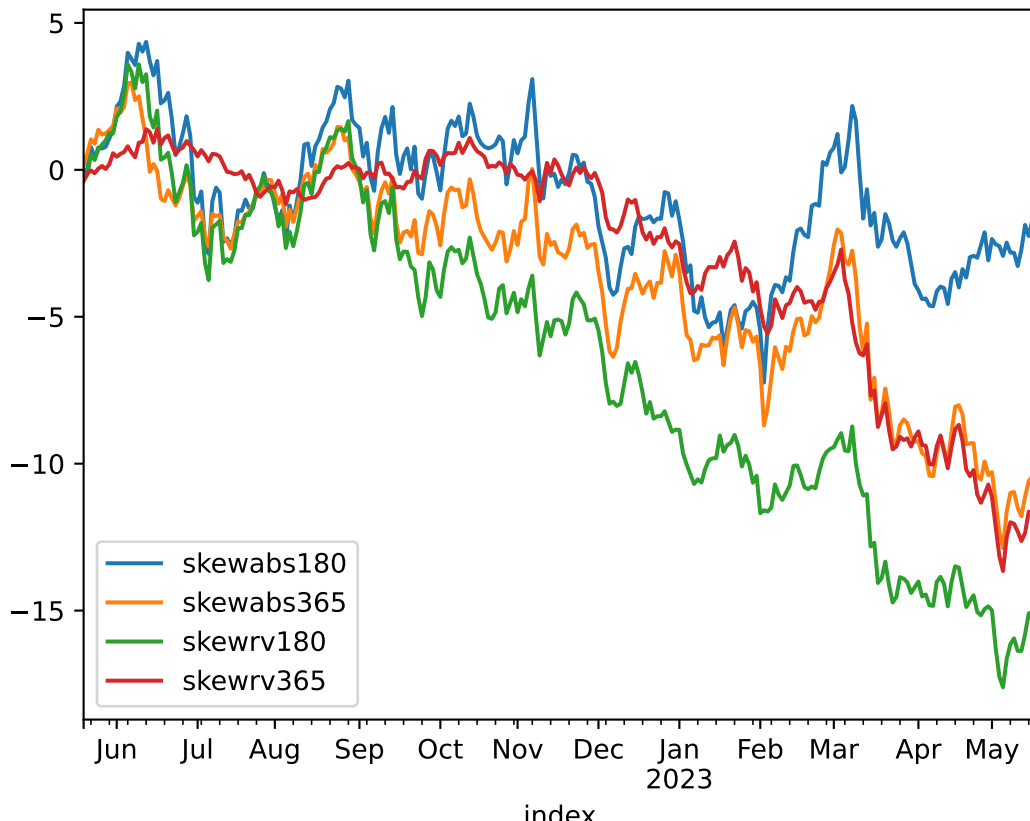
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -1.788, 'skewabs365': -9.886, 'skewrv180': -14.641, 'skewrv365': -11.104}
ann. std {'skewabs180': 11.063, 'skewabs365': 10.029, 'skewrv180': 9.437, 'skewrv365': 6.13}
ann. SR {'skewabs180': -0.16, 'skewabs365': -0.99, 'skewrv180': -1.55, 'skewrv365': -1.81}
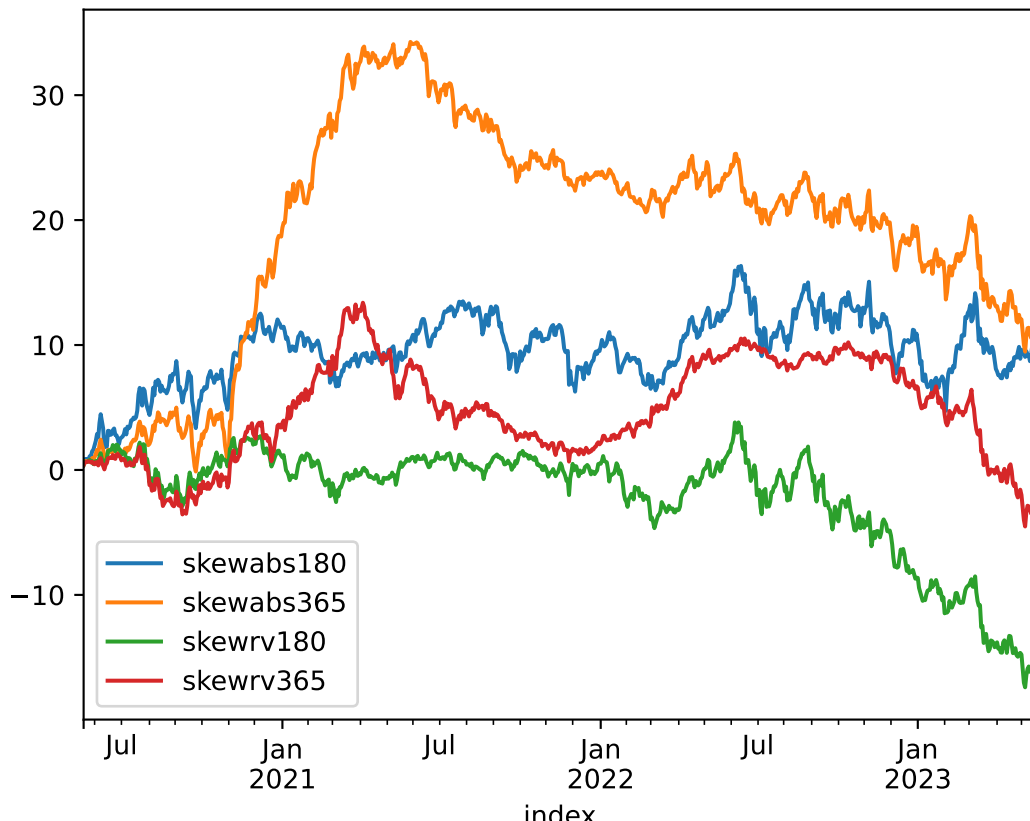
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.327, 'skewabs365': 4.028, 'skewrv180': -4.798, 'skewrv365': -0.703}
ann. std {'skewabs180': 9.136, 'skewabs365': 8.999, 'skewrv180': 7.346, 'skewrv365': 6.467}
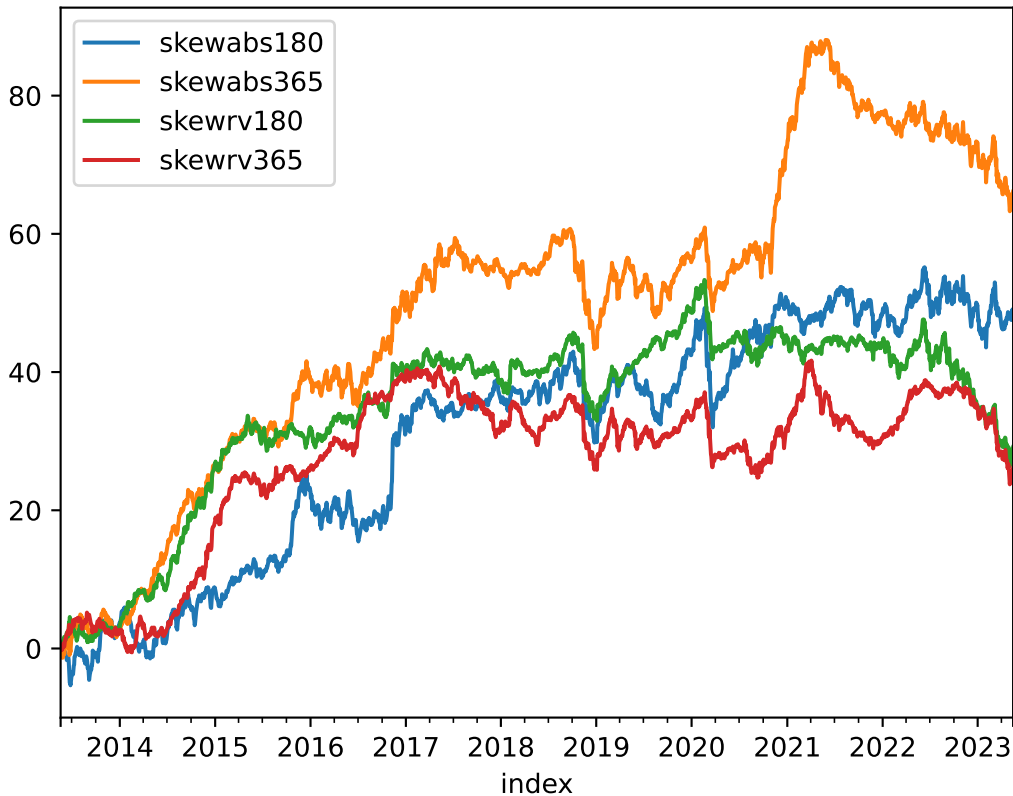ann. SR {'skewabs180': 0.36, 'skewabs365': 0.45, 'skewrv180': -0.65, 'skewrv365': -0.11}
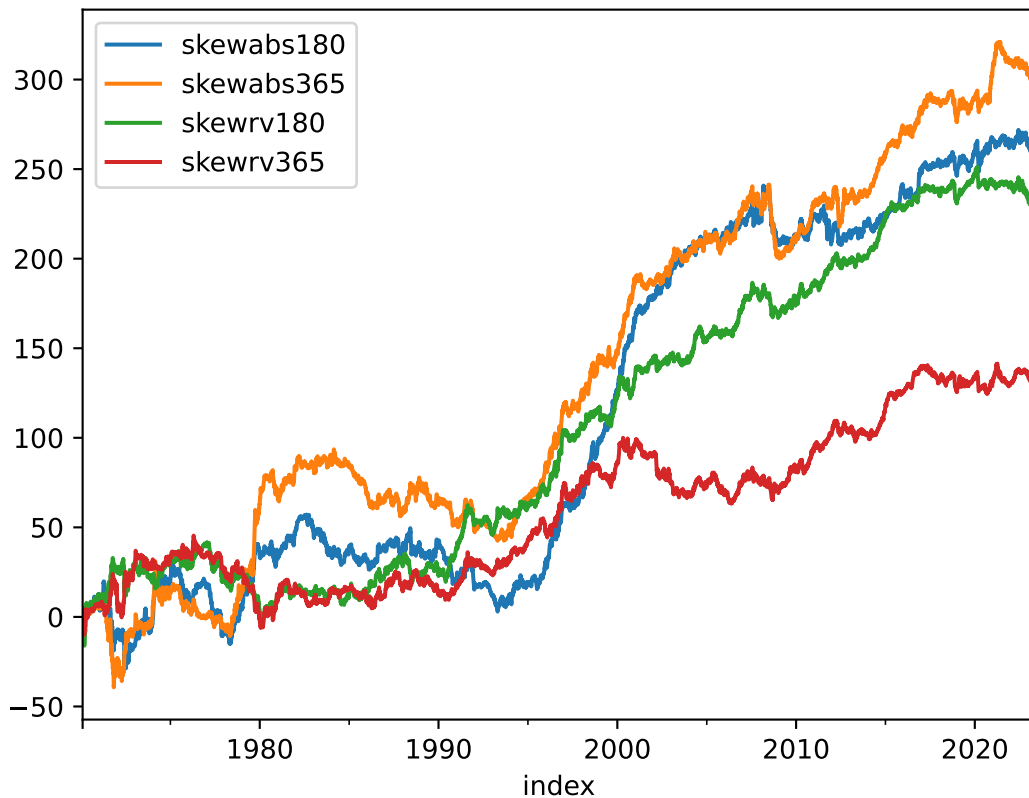
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.809, 'skewabs365': 6.489, 'skewrv180': 2.86, 'skewrv365': 2.565}
ann. std {'skewabs180': 8.026, 'skewabs365': 7.971, 'skewrv180': 6.42, 'skewrv365': 6.082}
ann. SR {'skewabs180': 0.6, 'skewabs365': 0.81, 'skewrv180': 0.45, 'skewrv365': 0.42}
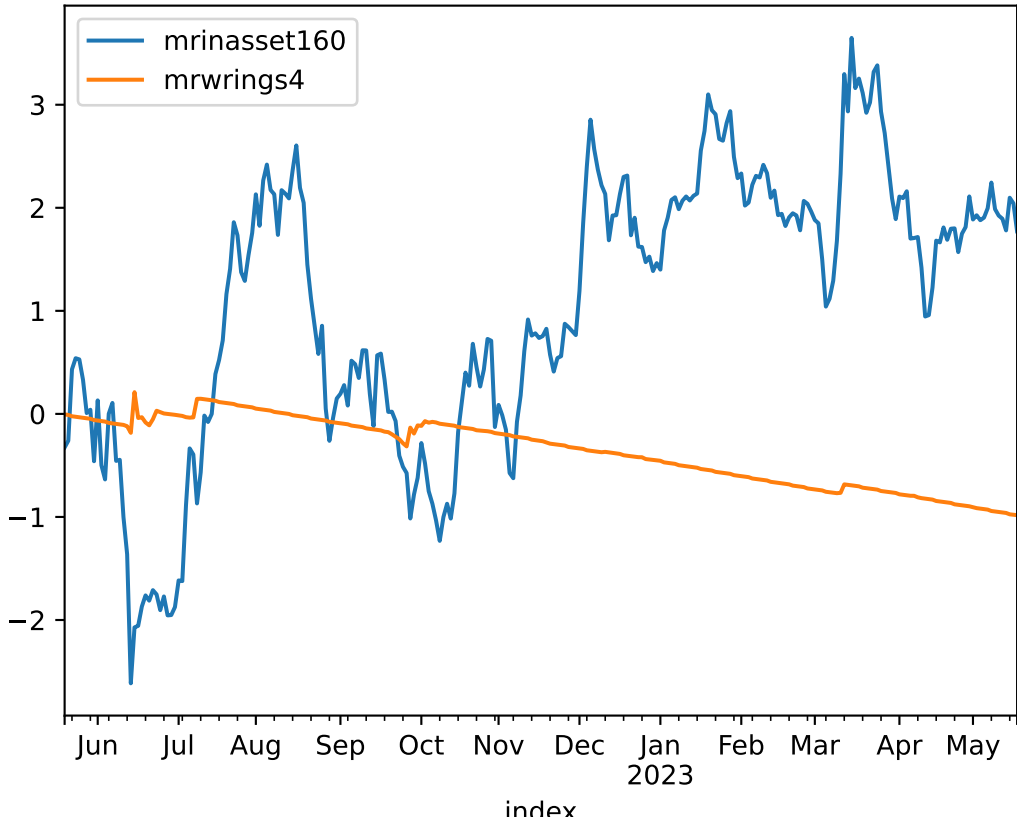
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.89, 'skewabs365': 5.507, 'skewrv180': 4.181, 'skewrv365': 2.318}
ann. std {'skewabs180': 10.098, 'skewabs365': 9.87, 'skewrv180': 8.752, 'skewrv365': 8.127}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}
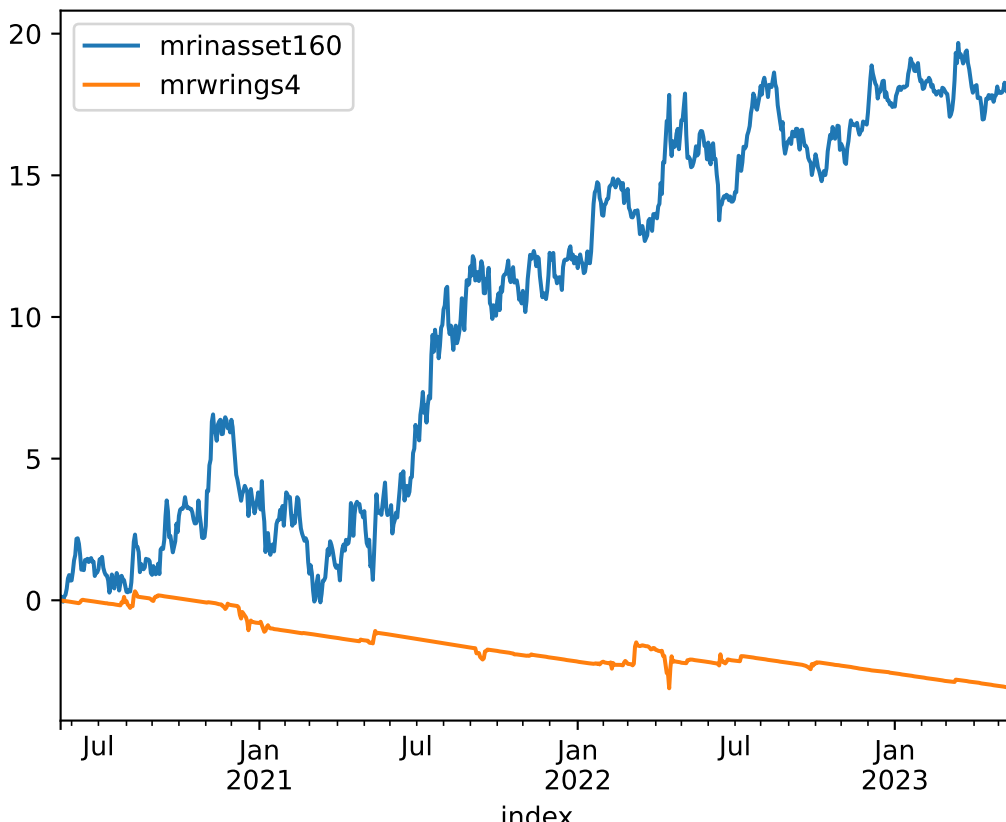
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 0.806, 'mrwrings4': -1.385}
ann. std {'mrinasset160': 4.048, 'mrwrings4': 0.154}
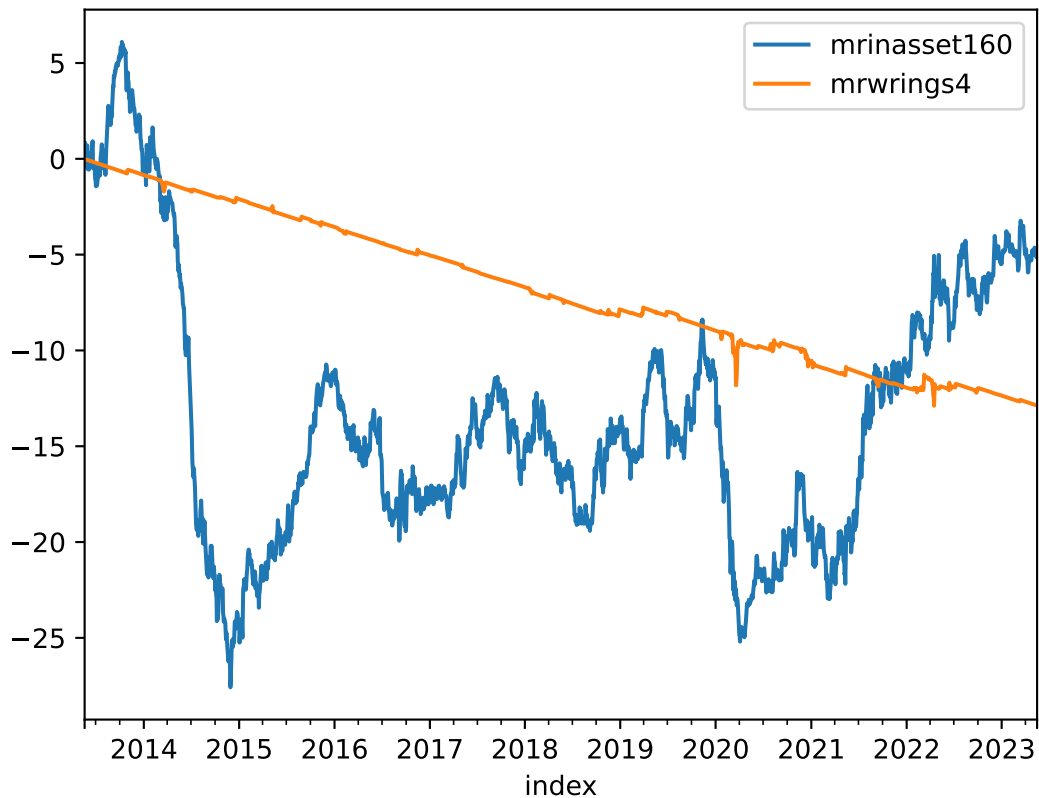ann. SR {'mrinasset160': 0.2, 'mrwrings4': -8.98}
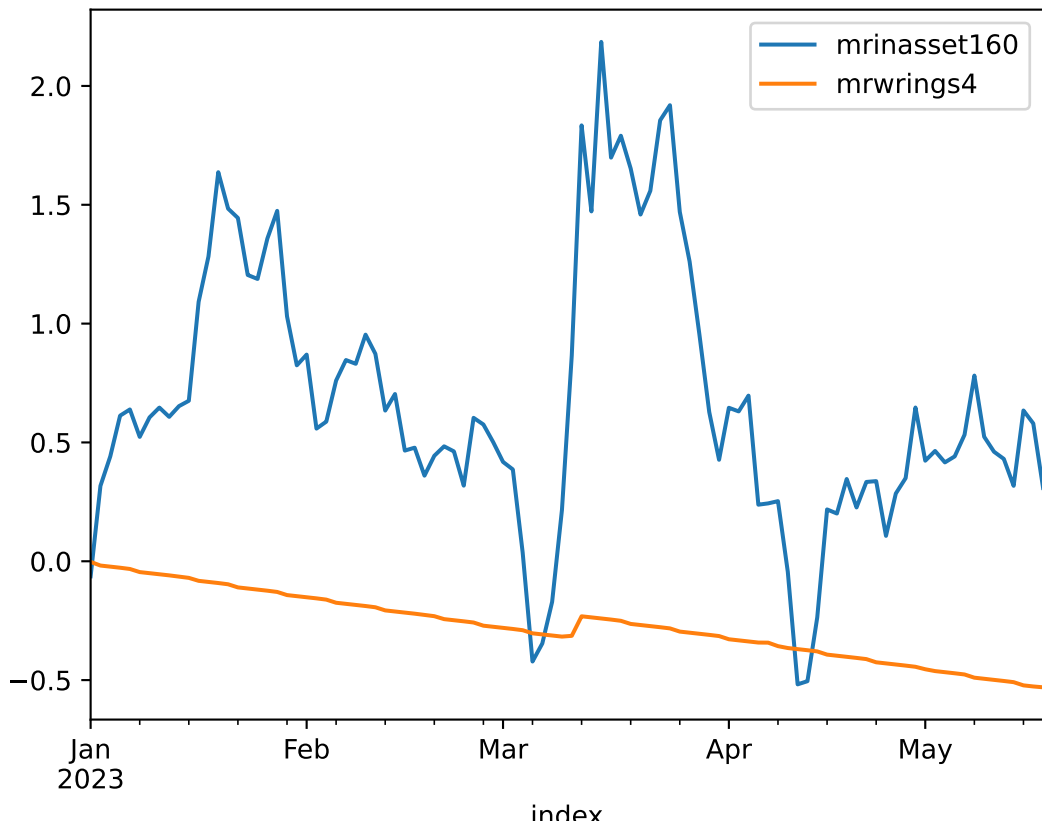
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 1.744, 'mrwrings4': -0.968}
ann. std {'mrinasset160': 4.795, 'mrwrings4': 0.574}
ann. SR {'mrinasset160': 0.36, 'mrwrings4': -1.69}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.826, 'mrwrings4': -1.015}
ann. std {'mrinasset160': 6.262, 'mrwrings4': 1.017}
ann. SR {'mrinasset160': 0.93, 'mrwrings4': -1.0}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.501, 'mrwrings4': -1.264}
ann. std {'mrinasset160': 6.188, 'mrwrings4': 0.879}
ann. SR {'mrinasset160': -0.08, 'mrwrings4': -1.44}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.565, 'mrwrings4': -2.175}
ann. std {'mrinasset160': 9.863, 'mrwrings4': 2.087}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.04}