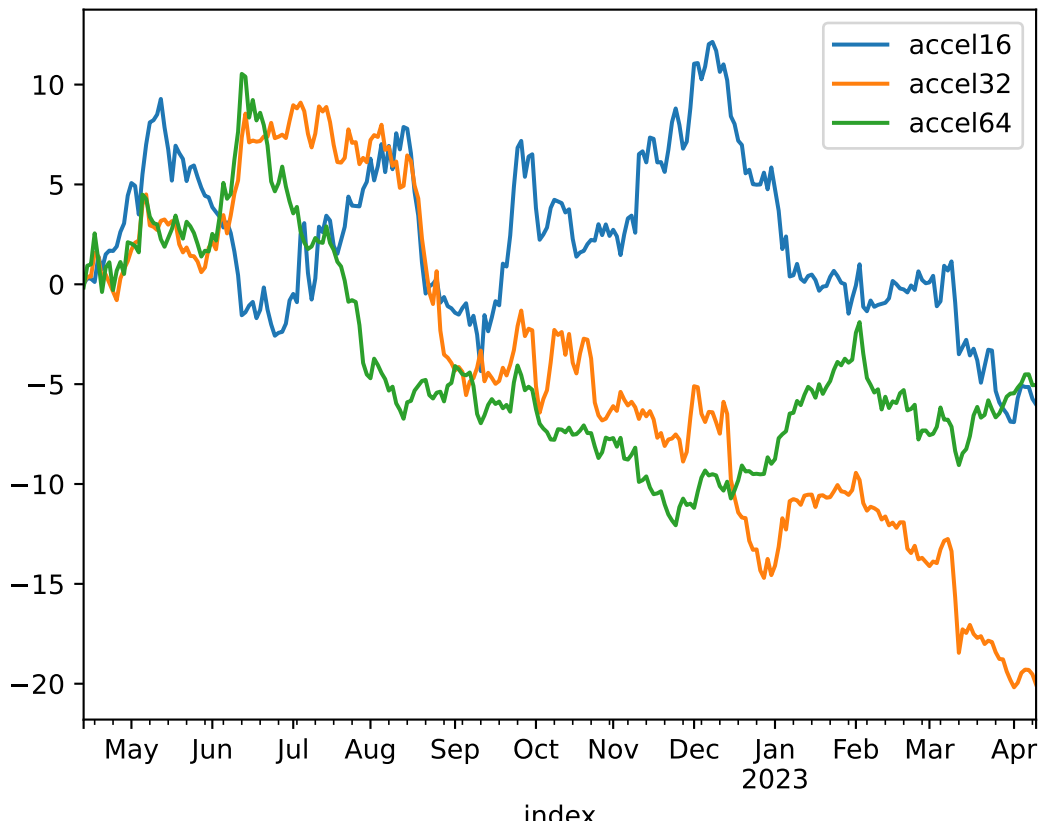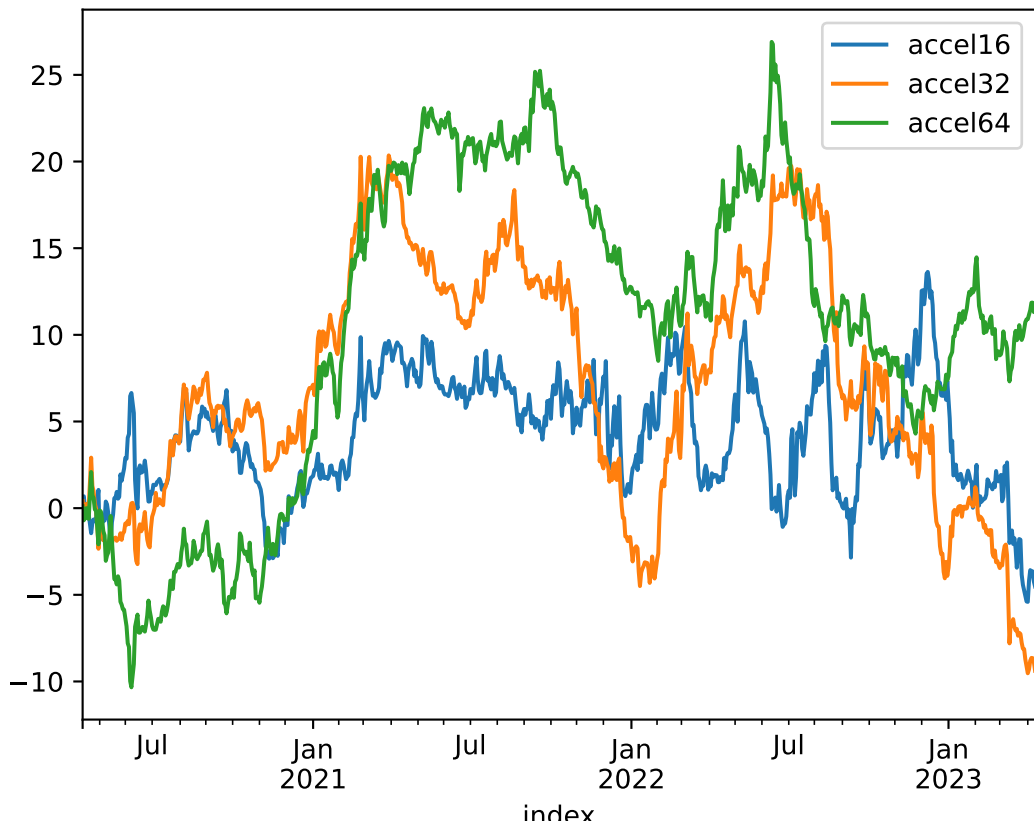Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -42.192, 'accel32': -19.46, 'accel64': 14.036}
ann. std {'accel16': 13.382, 'accel32': 10.361, 'accel64': 9.514}
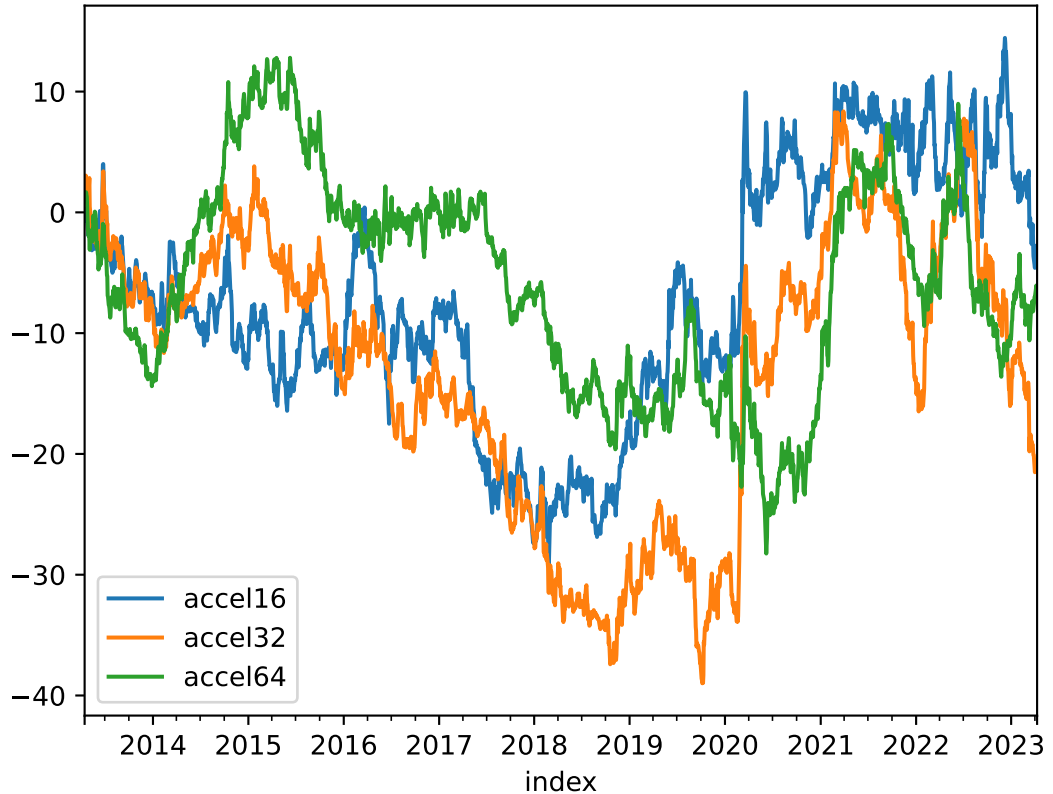ann. SR {'accel16': -3.15, 'accel32': -1.88, 'accel64': 1.48}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -5.924, 'accel32': -19.727, 'accel64': -4.963}
ann. std {'accel16': 16.047, 'accel32': 13.094, 'accel64': 11.203}
ann. SR {'accel16': -0.37, 'accel32': -1.51, 'accel64': -0.44}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -1.48, 'accel32': -3.072, 'accel64': 3.708}
ann. std {'accel16': 13.626, 'accel32': 11.864, 'accel64': 10.679}
ann. SR {'accel16': -0.11, 'accel32': -0.26, 'accel64': 0.35}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.364, 'accel32': -2.099, 'accel64': -0.647}
ann. std {'accel16': 11.707, 'accel32': 10.705, 'accel64': 9.339}
ann. SR {'accel16': -0.03, 'accel32': -0.2, 'accel64': -0.07}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.849, 'accel32': 5.034, '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}
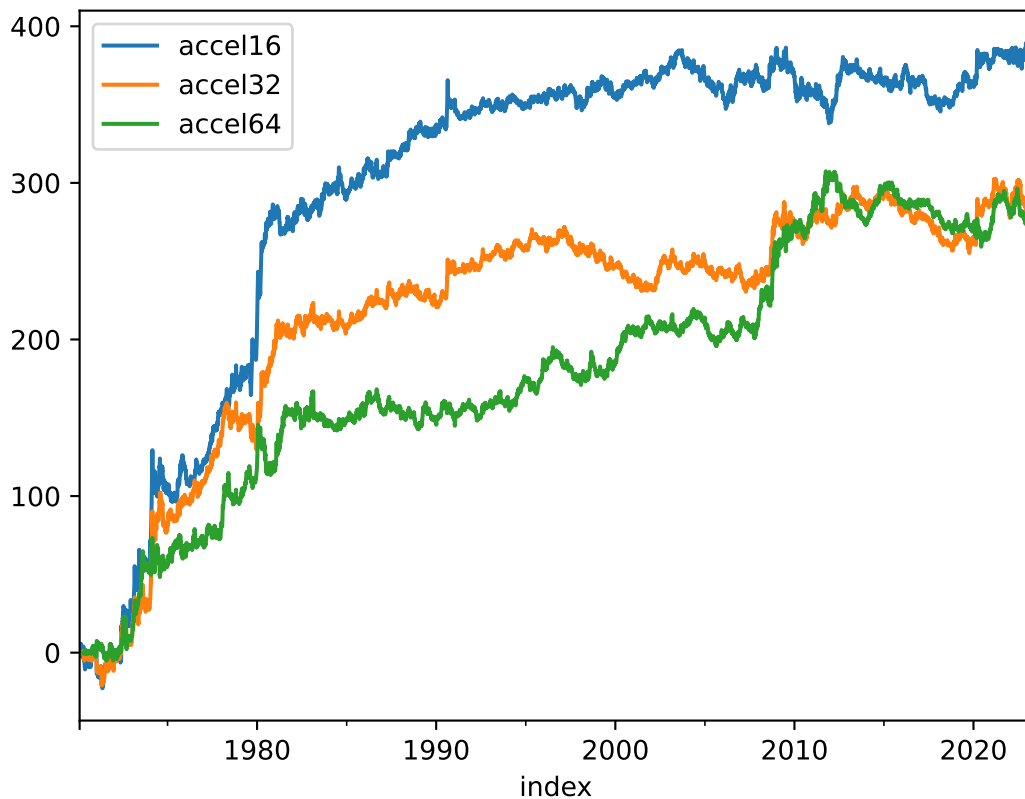
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.082, 'assettrend2': 7.251, 'assettrend32': -2.618, 'assettrend4': -5.983, 'assettrend64': -7.02, 'assettrend8': -4.927}
ann. std {'assettrend16': 2.622, 'assettrend2': 6.908, 'assettrend32': 2.384, 'assettrend4': 3.677, 'assettrend64': 3.536, 'assettrend8': 2.907}
ann. SR {'assettrend16': -1.18, 'assettrend2': 1.05, 'assettrend32': -1.1, 'assettrend4': -1.63, 'assettrend64': -1.99, 'assettrend8': -1.69}
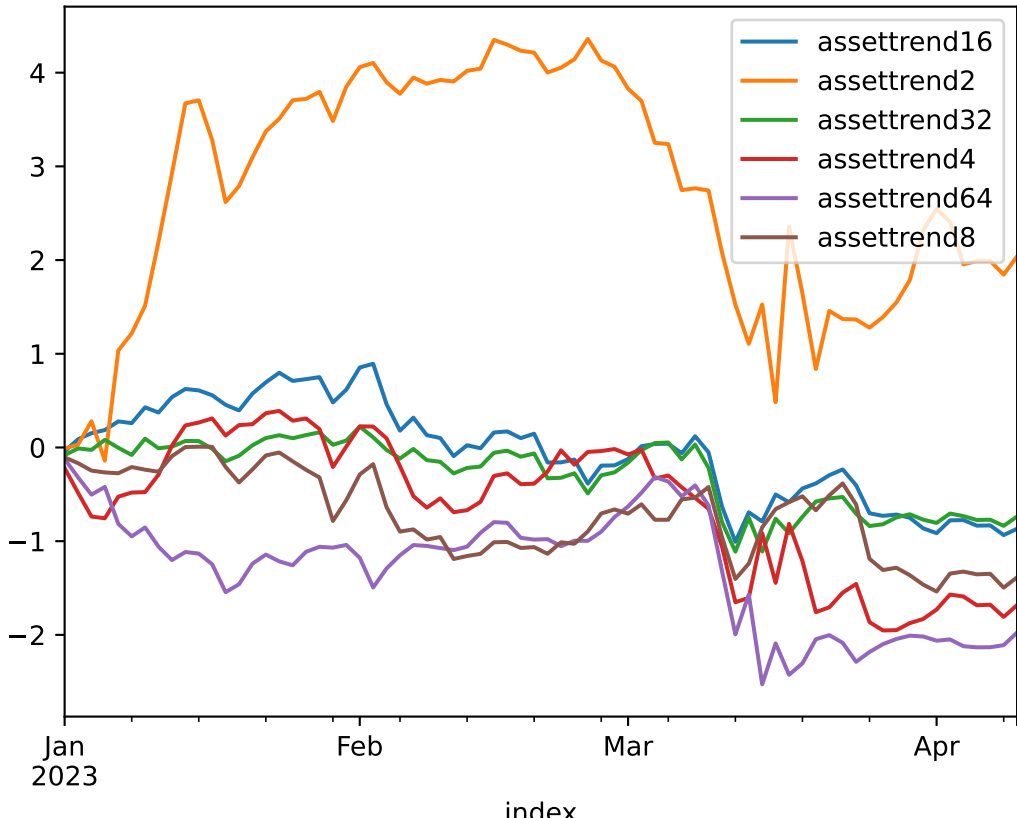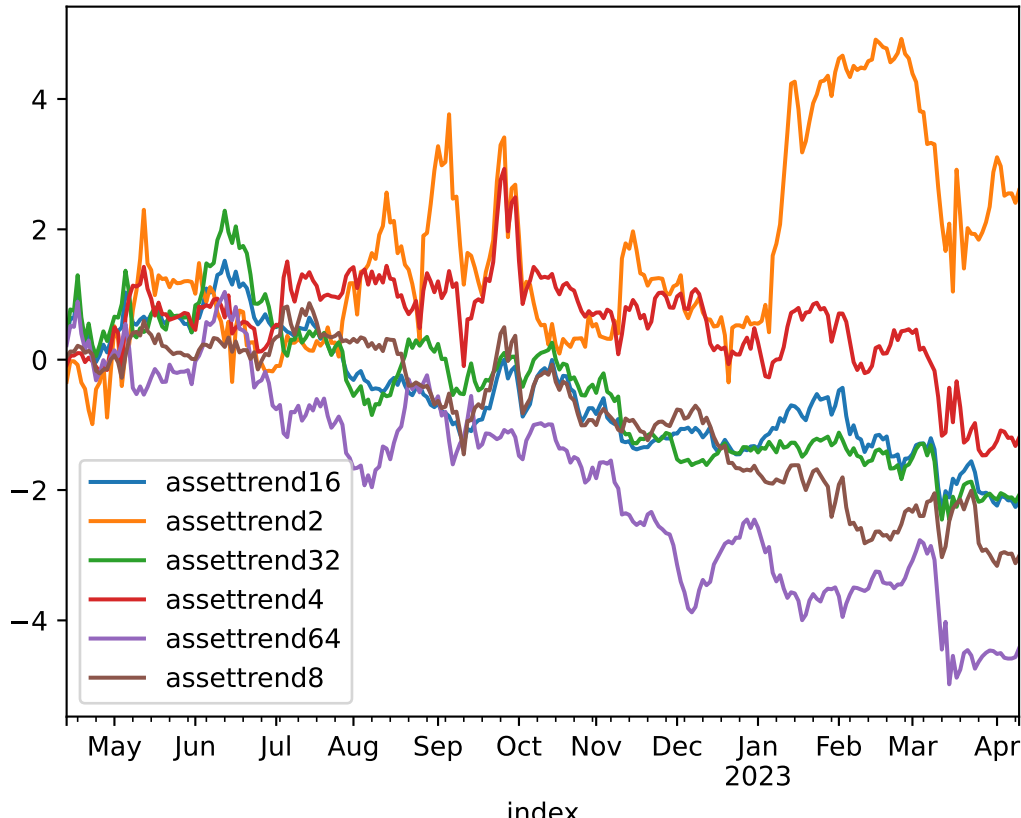
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -2.158, 'assettrend2': 2.561, 'assettrend32': -2.046, 'assettrend4': -1.18, 'assettrend64': -4.359, 'assettrend8': -2.967}
ann. std {'assettrend16': 2.471, 'assettrend2': 6.422, 'assettrend32': 2.854, 'assettrend4': 3.941, 'assettrend64': 3.258, 'assettrend8': 2.616}
ann. SR {'assettrend16': -0.87, 'assettrend2': 0.4, 'assettrend32': -0.72, 'assettrend4': -0.3, 'assettrend64': -1.34, 'assettrend8': -1.13}
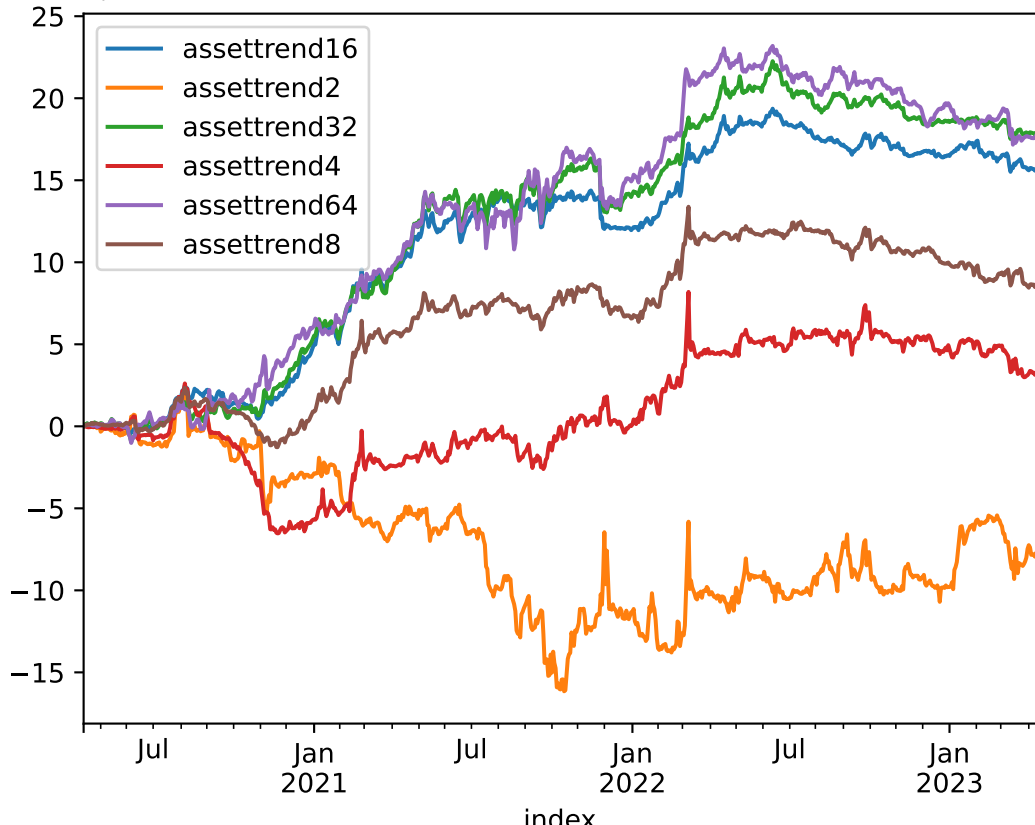
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.124, 'assettrend2': -2.537, 'assettrend32': 5.858, 'assettrend4': 1.069, 'assettrend64': 5.802, 'assettrend8': 2.815}
ann. std {'assettrend16': 3.401, 'assettrend2': 7.787, 'assettrend32': 4.117, 'assettrend4': 4.928, 'assettrend64': 4.992, 'assettrend8': 3.501}
ann. SR {'assettrend16': 1.51, 'assettrend2': -0.33, 'assettrend32': 1.42, 'assettrend4': 0.22, 'assettrend64': 1.16, 'assettrend8': 0.8}
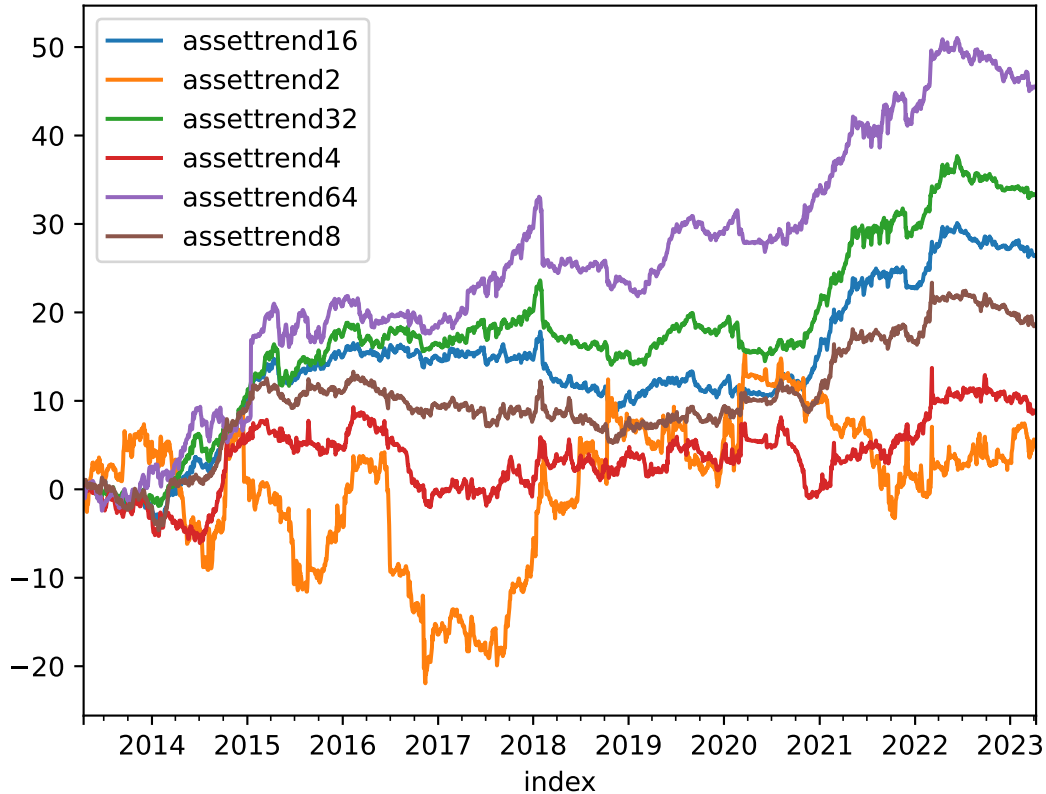
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.593, 'assettrend2': 0.504, 'assettrend32': 3.272, 'assettrend4': 0.864, 'assettrend64': 4.475, 'assettrend8': 1.824}
ann. std {'assettrend16': 3.157, 'assettrend2': 9.793, 'assettrend32': 3.592, 'assettrend4': 4.974, 'assettrend64': 5.197, 'assettrend8': 3.467}
ann. SR {'assettrend16': 0.82, 'assettrend2': 0.05, 'assettrend32': 0.91, 'assettrend4': 0.17, 'assettrend64': 0.86, 'assettrend8': 0.53}
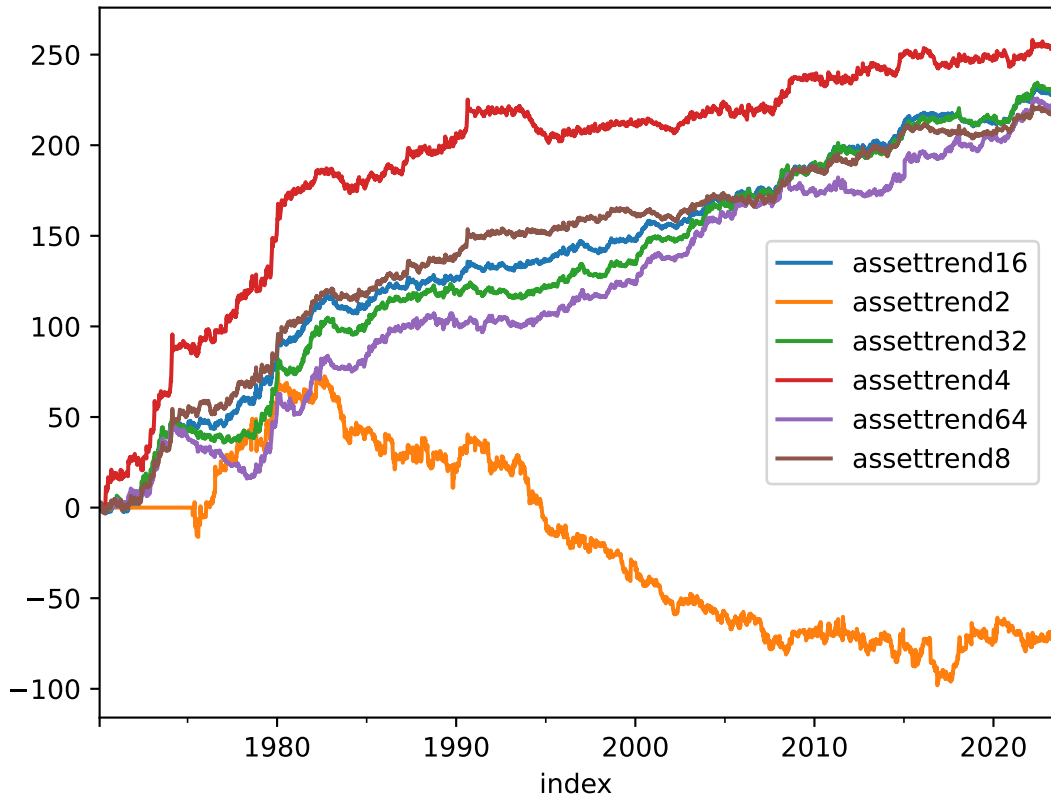
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.204, 'assettrend2': -1.31, 'assettrend32': 4.247, 'assettrend4': 4.671, 'assettrend64': 4.065, 'assettrend8': 4.005}
ann. std {'assettrend16': 4.305, 'assettrend2': 10.262, 'assettrend32': 4.496, 'assettrend4': 6.548, 'assettrend64': 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': 19.274, 'breakout160': 2.749, 'breakout20': -19.472, 'breakout320': -6.712, 'breakout40': -19.292, 'breakout80': 2.181}
ann. std {'breakout10': 14.634, 'breakout160': 8.249, 'breakout20': 7.78, 'breakout320': 10.214, 'breakout40': 7.552, 'breakout80': 8.339}
ann. SR {'breakout10': 1.32, 'breakout160': 0.33, 'breakout20': -2.5, 'breakout320': -0.66, 'breakout40': -2.55, 'breakout80': 0.26}
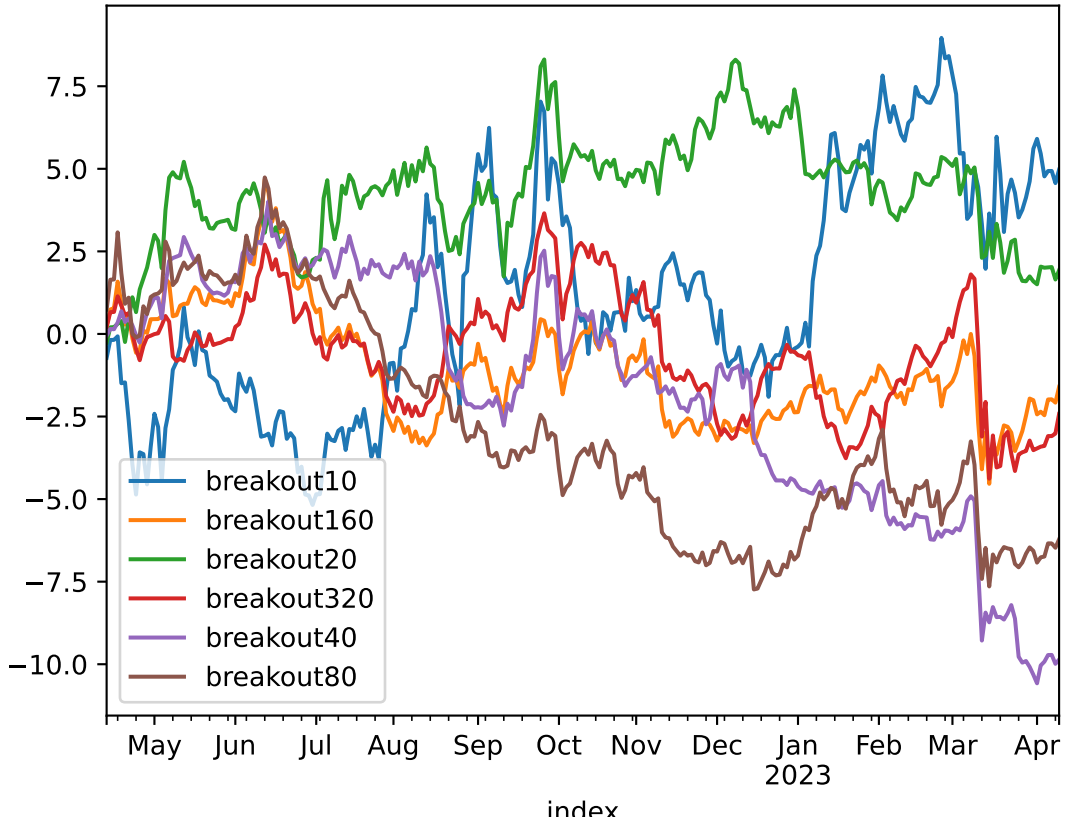
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 4.896, 'breakout160': -1.577, 'breakout20': 1.899, 'breakout320': -2.385, 'breakout40': -9.708, 'breakout80': -6.123}
ann. std {'breakout10': 13.604, 'breakout160': 7.151, 'breakout20': 8.596, 'breakout320': 7.585, 'breakout40': 7.183, 'breakout80': 7.238}
ann. SR {'breakout10': 0.36, 'breakout160': -0.22, 'breakout20': 0.22, 'breakout320': -0.31, 'breakout40': -1.35, 'breakout80': -0.85}
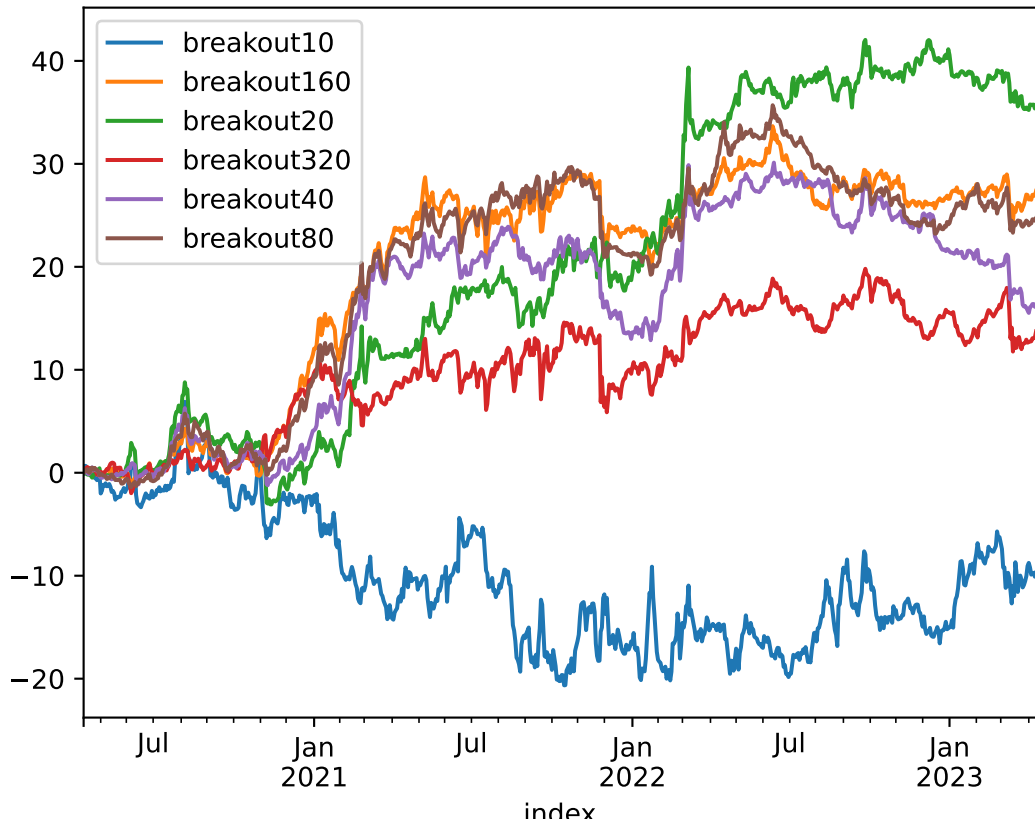
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -3.172, 'breakout160': 8.961, 'breakout20': 11.673, 'breakout320': 4.496, 'breakout40': 5.317, 'breakout80': 8.098}
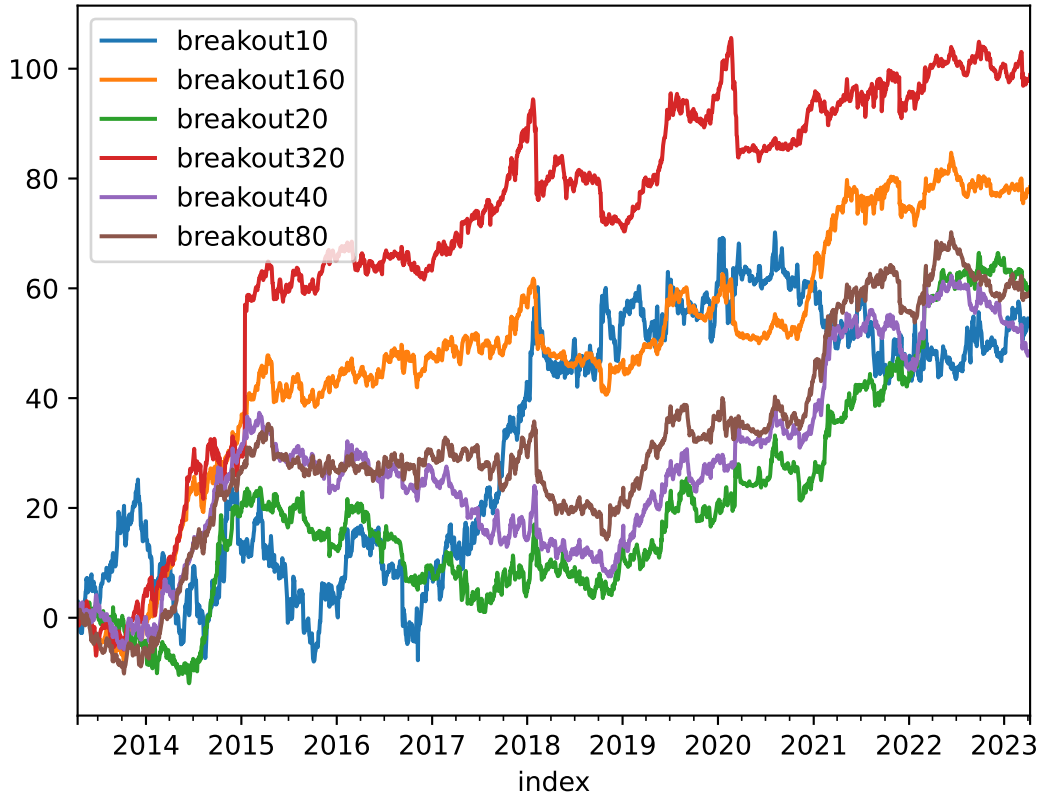ann. std {'breakout10': 15.046, 'breakout160': 9.164, 'breakout20': 11.007, 'breakout320': 9.89, 'breakout40': 9.452, 'breakout80': 8.898}
ann. SR {'breakout10': -0.21, 'breakout160': 0.98, 'breakout20': 1.06, 'breakout320': 0.45, 'breakout40': 0.56, 'breakout80': 0.91}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 5.264, 'breakout160': 7.701, 'breakout20': 5.9, 'breakout320': 9.706, 'breakout40': 4.756, 'breakout80': 5.82}
ann. std {'breakout10': 17.843, 'breakout160': 8.877, 'breakout20': 11.104, 'breakout320': 13.092, 'breakout40': 9.419, 'breakout80': 8.74}
ann. SR {'breakout10': 0.3, 'breakout160': 0.87, 'breakout20': 0.53, 'breakout320': 0.74, 'breakout40': 0.5, 'breakout80': 0.67}
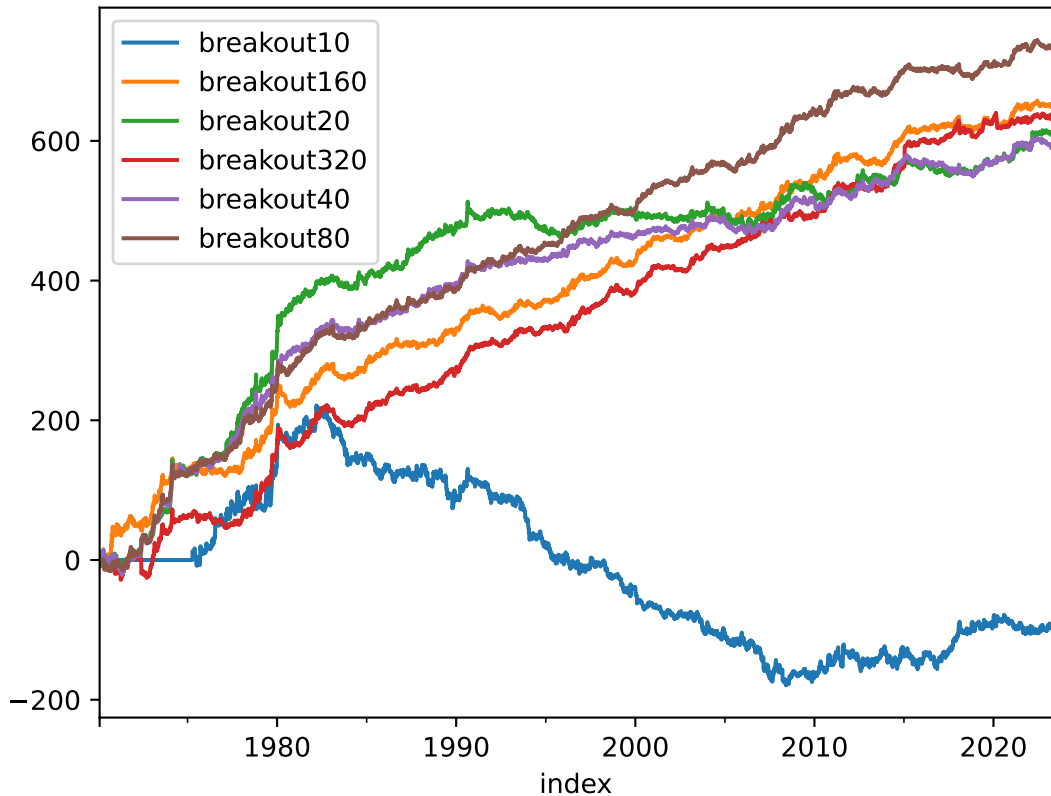
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -1.751, 'breakout160': 12.018, 'breakout20': 11.235, 'breakout320': 11.684, 'breakout40': 10.887, 'breakout80': 13.534}
ann. std {'breakout10': 21.325, 'breakout160': 11.532, 'breakout20': 14.894, 'breakout320': 12.118, 'breakout40': 12.115, 'breakout80': 11.72}
ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}
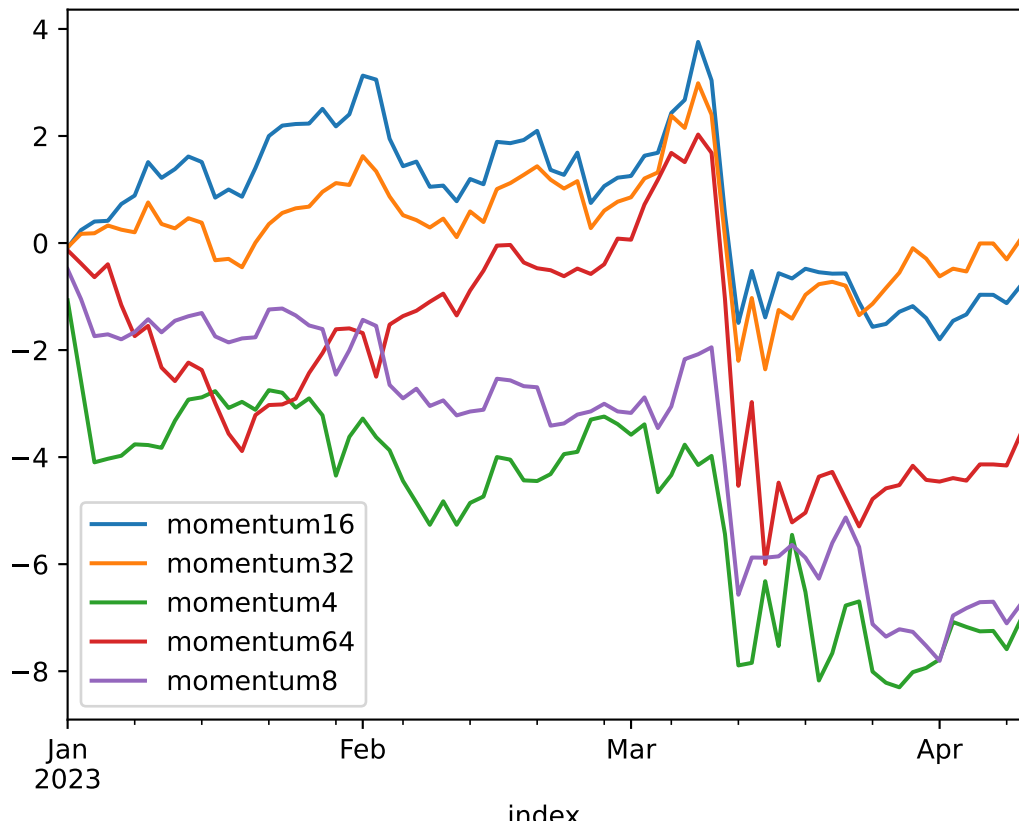
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -2.876, 'momentum32': 0.205, 'momentum4': -25.116, 'momentum64': -12.771, 'momentum8': -24.051}
ann. std {'momentum16': 9.213, 'momentum32': 9.154, 'momentum4': 11.521, 'momentum64': 12.582, 'momentum8': 8.906}
ann. SR {'momentum16': -0.31, 'momentum32': 0.02, 'momentum4': -2.18, 'momentum64': -1.01, 'momentum8': -2.7}
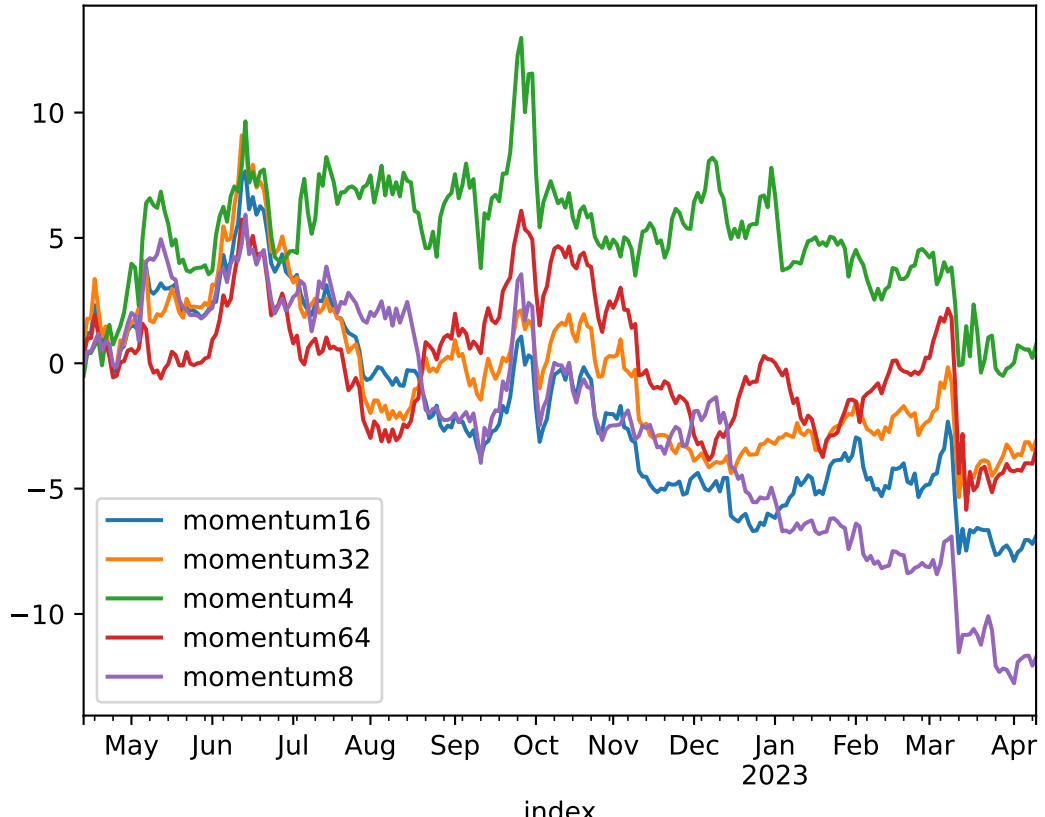
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -6.787, 'momentum32': -3.035, 'momentum4': 0.725, 'momentum64': -3.391, 'momentum8': -11.543}
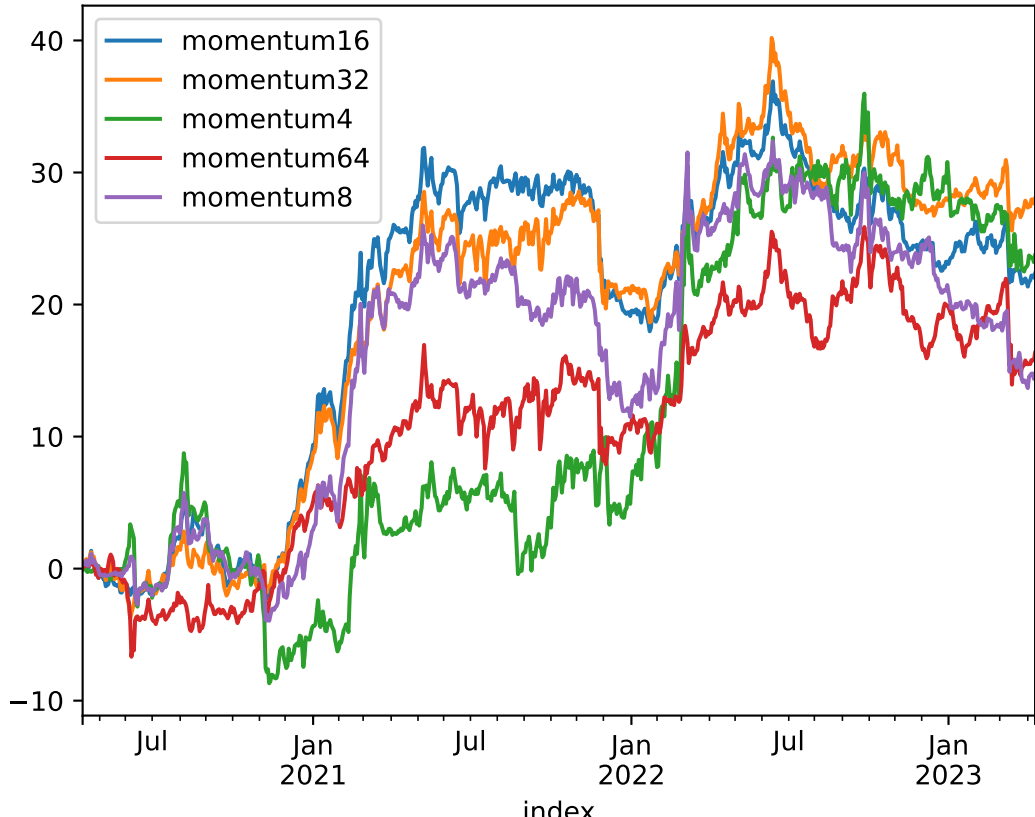ann. std {'momentum16': 9.008, 'momentum32': 9.643, 'momentum4': 13.589, 'momentum64': 10.395, 'momentum8': 10.024}
ann. SR {'momentum16': -0.75, 'momentum32': -0.31, 'momentum4': 0.05, 'momentum64': -0.33, 'momentum8': -1.15}
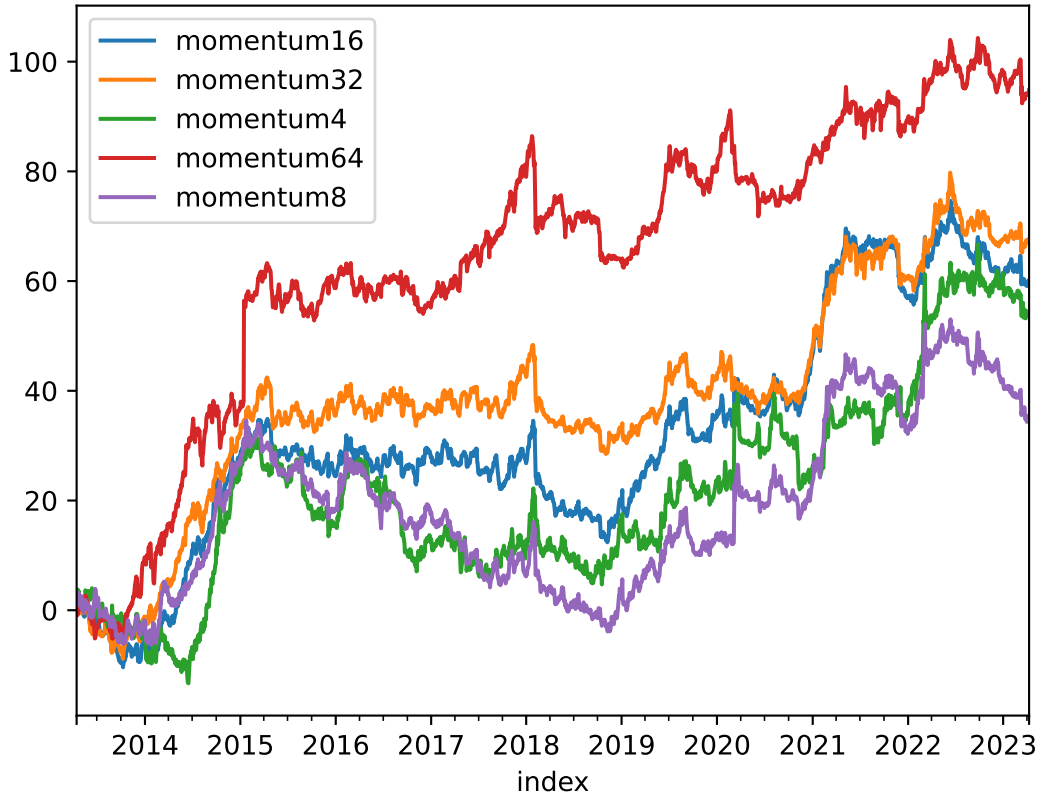
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 7.317, 'momentum32': 9.173, 'momentum4': 7.769, 'momentum64': 5.349, 'momentum8': 4.817}
ann. std {'momentum16': 10.141, 'momentum32': 10.388, 'momentum4': 14.598, 'momentum64': 10.82, 'momentum8': 11.392}
ann. SR {'momentum16': 0.72, 'momentum32': 0.88, 'momentum4': 0.53, 'momentum64': 0.49, 'momentum8': 0.42}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 5.899, 'momentum32': 6.638, 'momentum4': 5.346, 'momentum64': 9.309, 'momentum8': 3.474}
ann. std {'momentum16': 9.68, 'momentum32': 9.278, 'momentum4': 13.707, 'momentum64': 11.876, 'momentum8': 10.895}
ann. SR {'momentum16': 0.61, 'momentum32': 0.72, 'momentum4': 0.39, 'momentum64': 0.78, 'momentum8': 0.32}
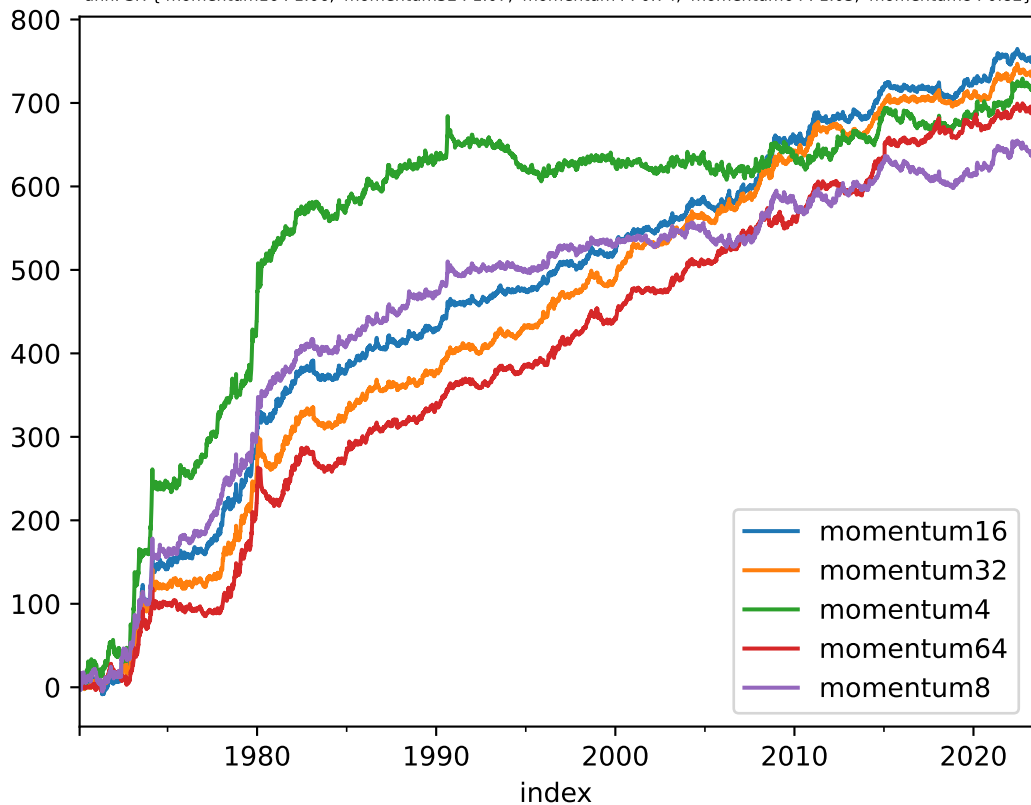
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.841, 'momentum32': 13.556, 'momentum4': 13.228, 'momentum64': 12.731, 'momentum8': 11.759}
ann. std {'momentum16': 13.05, 'momentum32': 12.613, 'momentum4': 17.897, 'momentum64': 12.334, 'momentum8': 14.334}
ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.74, 'momentum64': 1.03, 'momentum8': 0.82}
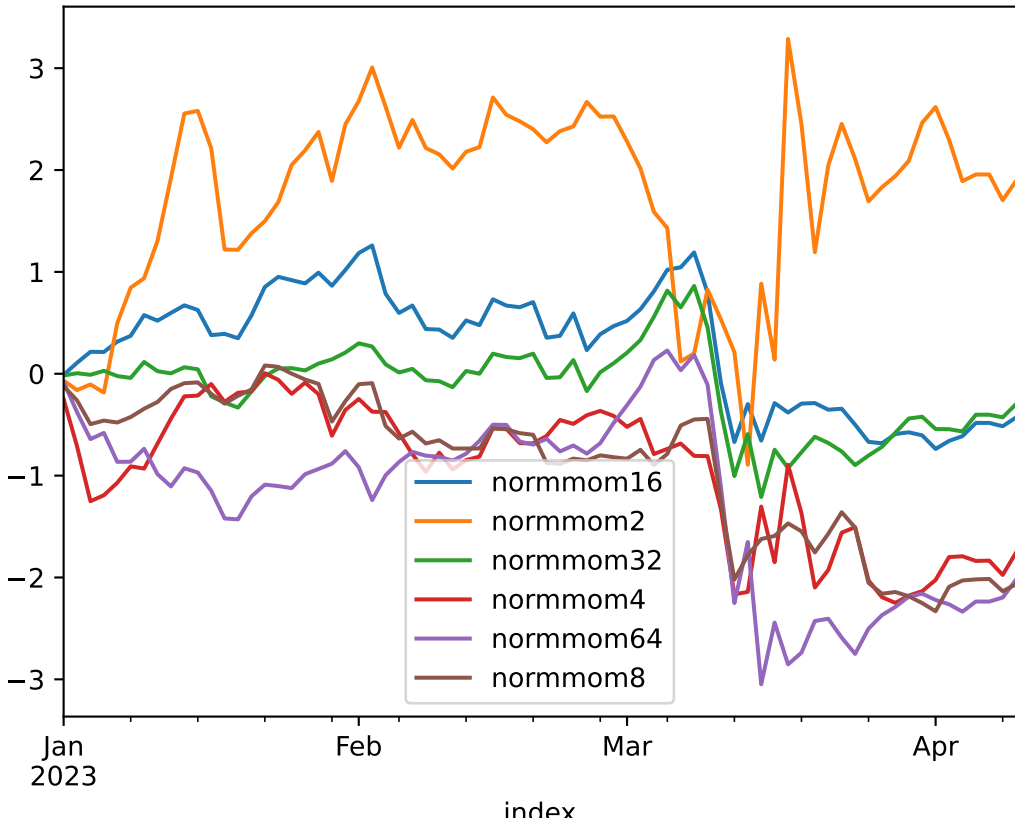
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -1.523, 'normmom2': 6.733, 'normmom32': -1.06, 'normmom4': -6.24, 'normmom64': -7.186, 'normmom8': -7.348}
ann. std {'normmom16': 3.33, 'normmom2': 9.685, 'normmom32': 3.284, 'normmom4': 4.6, 'normmom64': 4.9, 'normmom8': 3.134}
ann. SR {'normmom16': -0.46, 'normmom2': 0.7, 'normmom32': -0.32, 'normmom4': -1.36, 'normmom64': -1.47, 'normmom8': -2.34}
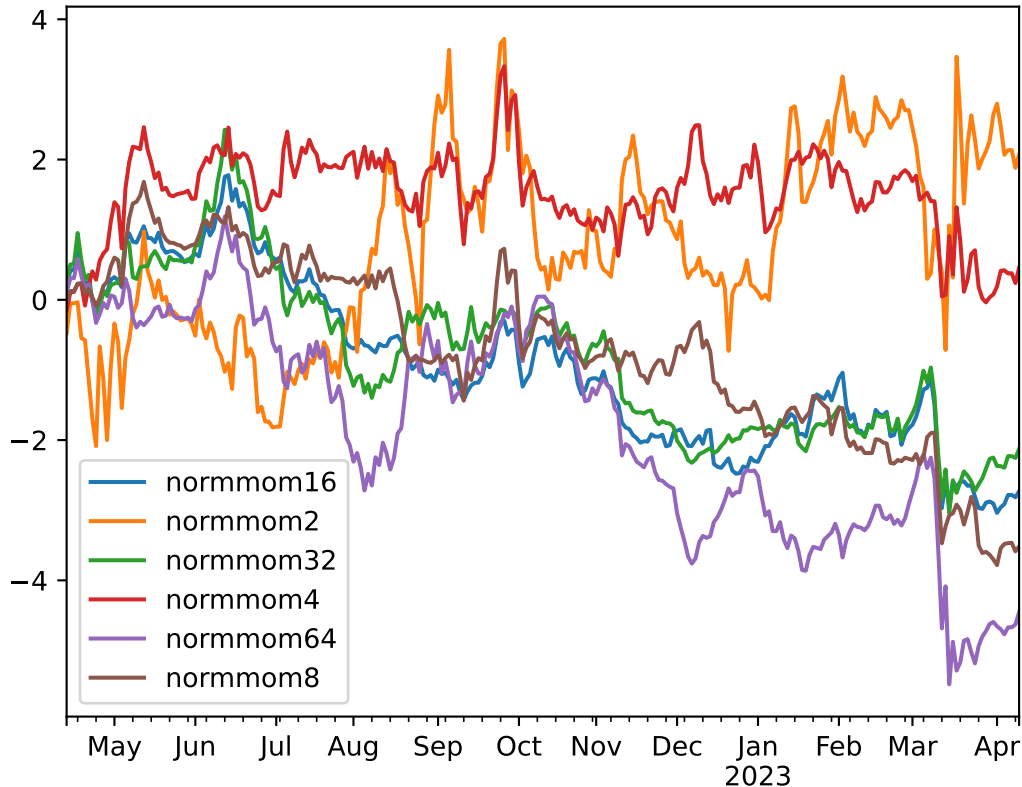
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -2.686, 'normmom2': 2.04, 'normmom32': -2.092, 'normmom4': 0.451, 'normmom64': -4.386, 'normmom8': -3.463}
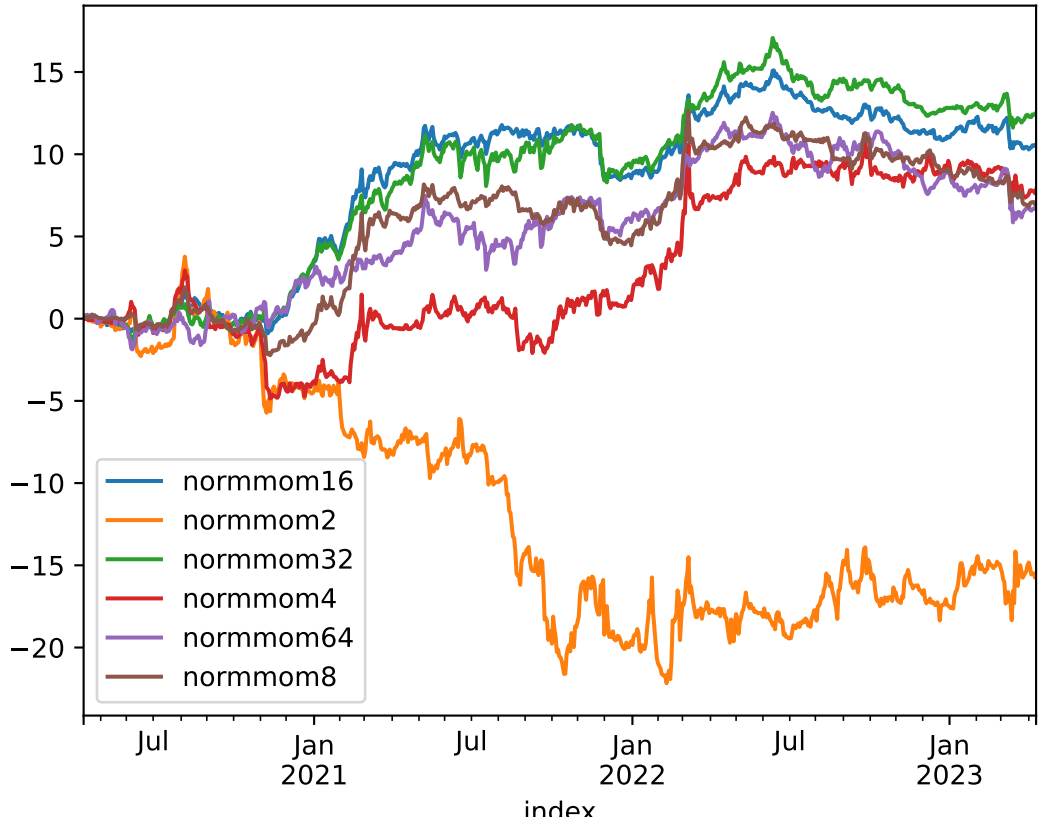ann. std {'normmom16': 2.699, 'normmom2': 7.858, 'normmom32': 3.02, 'normmom4': 4.349, 'normmom64': 3.861, 'normmom8': 2.952}
ann. SR {'normmom16': -1.0, 'normmom2': 0.26, 'normmom32': -0.69, 'normmom4': 0.1, 'normmom64': -1.14, 'normmom8': -1.17}

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.469, 'normmom2': -5.092, 'normmom32': 4.1, 'normmom4': 2.569, 'normmom64': 2.253, 'normmom8': 2.305}
ann. std {'normmom16': 3.507, 'normmom2': 8.611, 'normmom32': 3.879, 'normmom4': 5.348, 'normmom64': 4.275, 'normmom8': 3.914}
ann. SR {'normmom16': 0.99, 'normmom2': -0.59, 'normmom32': 1.06, 'normmom4': 0.48, 'normmom64': 0.53, 'normmom8': 0.59}
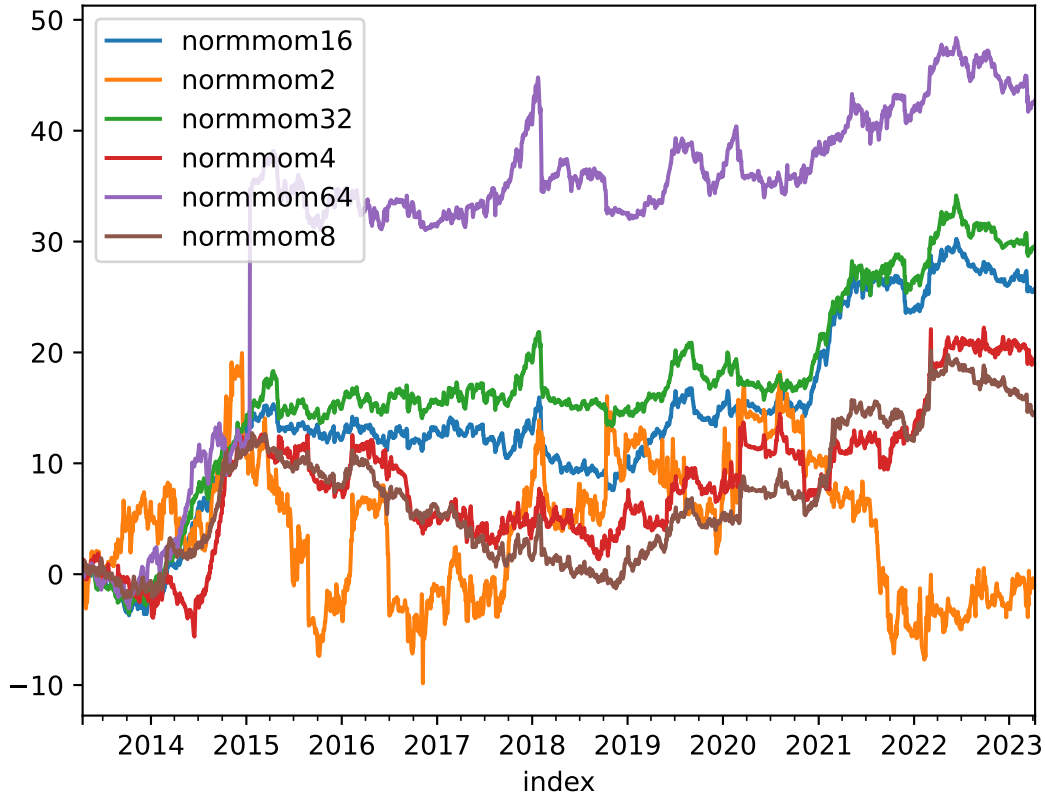
Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.528, 'normmom2': -0.107, 'normmom32': 2.907, 'normmom4': 1.902, 'normmom64': 4.196, 'normmom8': 1.432}
ann. std {'normmom16': 3.476, 'normmom2': 10.333, 'normmom32': 3.627, 'normmom4': 5.454, 'normmom64': 8.274, 'normmom8': 3.895}
ann. SR {'normmom16': 0.73, 'normmom2': -0.01, 'normmom32': 0.8, 'normmom4': 0.35, 'normmom64': 0.51, 'normmom8': 0.37}
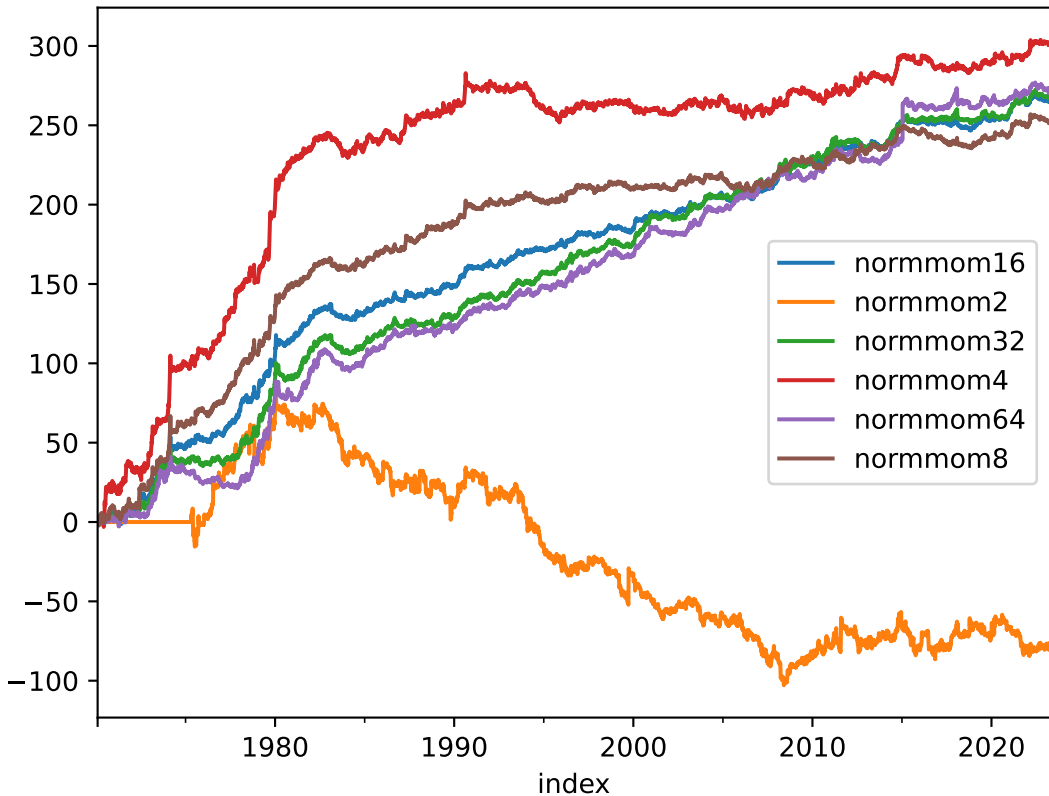
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.888, 'normmom2': -1.434, 'normmom32': 4.941, 'normmom4': 5.552, 'normmom64': 5.006, 'normmom8': 4.638}
ann. std {'normmom16': 4.534, 'normmom2': 11.614, 'normmom32': 4.611, 'normmom4': 7.386, 'normmom64': 5.872, 'normmom8': 5.366}
ann. 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': -2.039, 'relmomentum20': -12.983, 'relmomentum40': 13.455, 'relmomentum80': 14.413}
ann. std {'relmomentum10': 8.606, 'relmomentum20': 6.818, 'relmomentum40': 5.246, 'relmomentum80': 4.077}
ann. SR {'relmomentum10': -0.24, 'relmomentum20': -1.9, 'relmomentum40': 2.56, 'relmomentum80': 3.54}
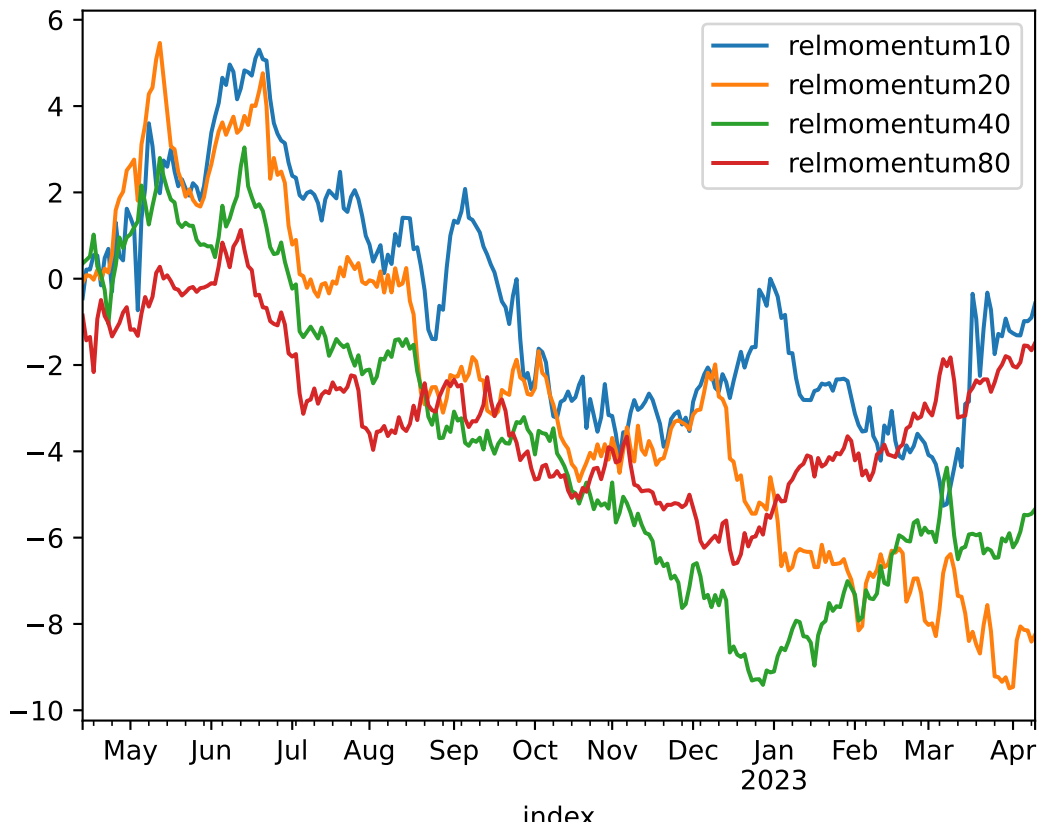
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -0.566, 'relmomentum20': -8.123, 'relmomentum40': -5.258, 'relmomentum80': -1.466}
ann. std {'relmomentum10': 8.346, 'relmomentum20': 6.678, 'relmomentum40': 5.474, 'relmomentum80': 4.79}
ann. SR {'relmomentum10': -0.07, 'relmomentum20': -1.22, 'relmomentum40': -0.96, 'relmomentum80': -0.31}
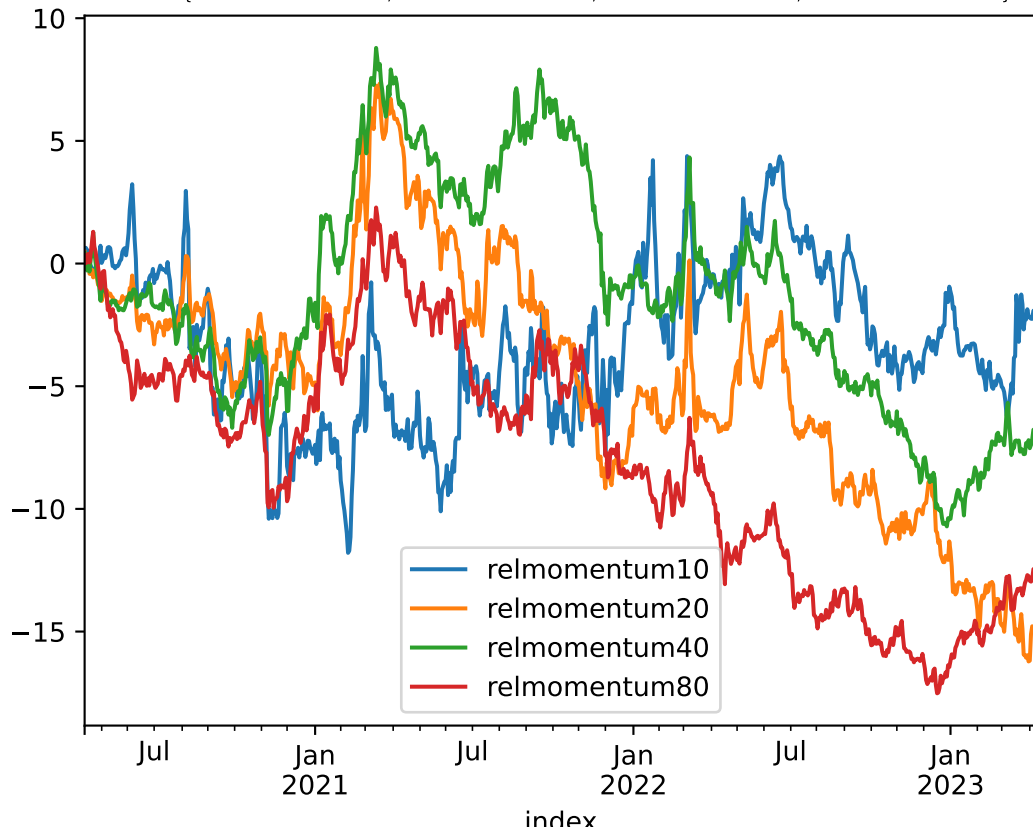
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -0.496, 'relmomentum20': -4.903, 'relmomentum40': -2.174, 'relmomentum80': -4.058}
ann. std {'relmomentum10': 11.922, 'relmomentum20': 8.342, 'relmomentum40': 6.973, 'relmomentum80': 6.346}
ann. SR {'relmomentum10': -0.04, 'relmomentum20': -0.59, 'relmomentum40': -0.31, 'relmomentum80': -0.64}
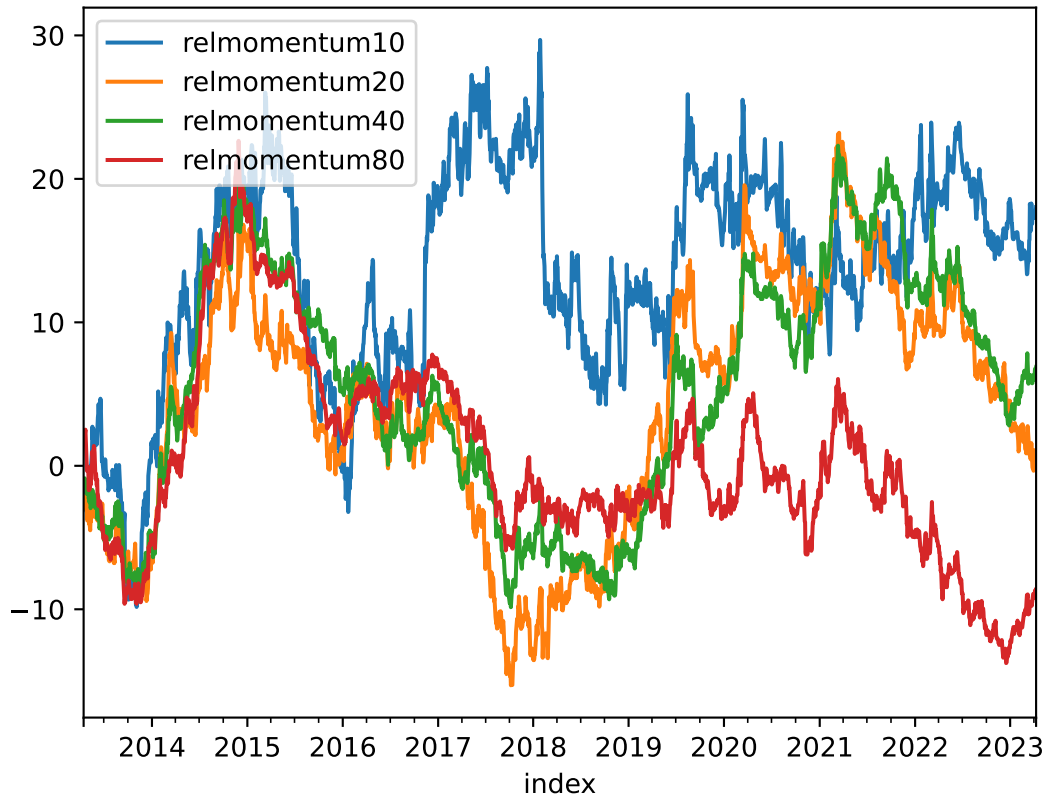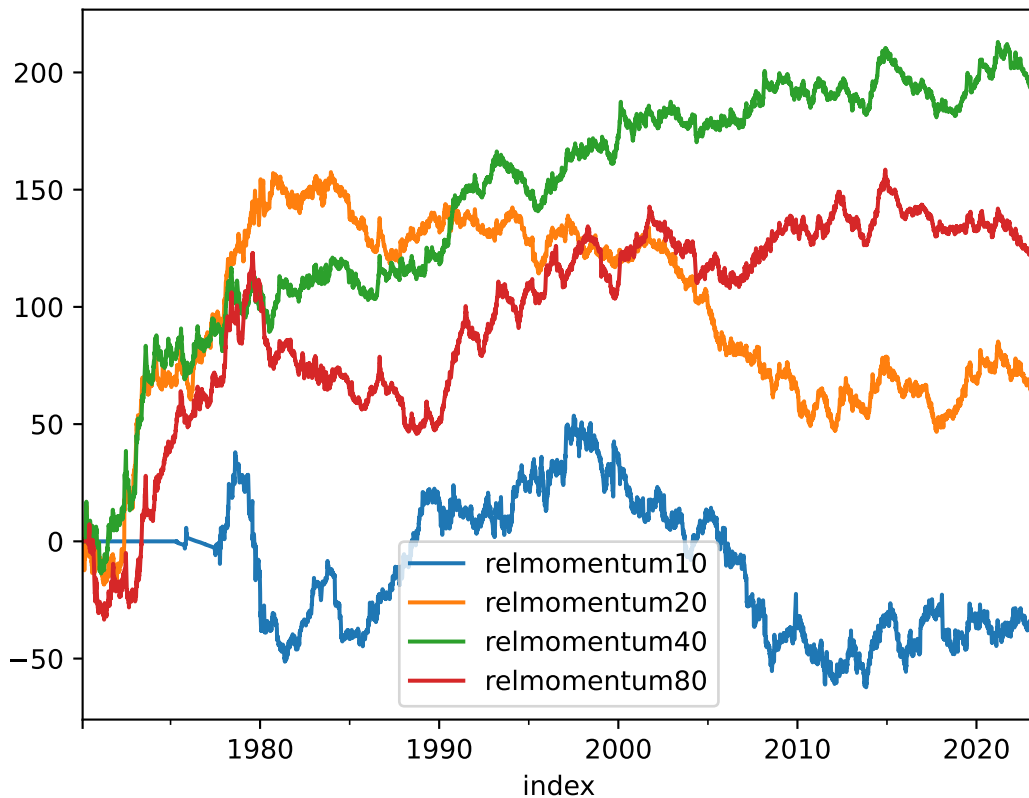
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': 1.771, 'relmomentum20': 0.088, 'relmomentum40': 0.676, 'relmomentum80': -0.847}
ann. std {'relmomentum10': 13.448, 'relmomentum20': 8.614, 'relmomentum40': 7.017, 'relmomentum80': 6.435}
ann. SR {'relmomentum10': 0.13, 'relmomentum20': 0.01, 'relmomentum40': 0.1, 'relmomentum80': -0.13}

Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.634, 'relmomentum20': 1.161, 'relmomentum40': 3.645, 'relmomentum80': 2.348}
ann. std {'relmomentum10': 13.395, 'relmomentum20': 10.471, 'relmomentum40': 9.641, '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': 8.35, 'carry125': 10.863, 'carry30': 9.598, 'carry60': 9.515}
ann. std {'carry10': 6.152, 'carry125': 5.735, 'carry30': 5.623, 'carry60': 5.02}
ann. SR {'carry10': 1.36, 'carry125': 1.89, 'carry30': 1.71, 'carry60': 1.9}
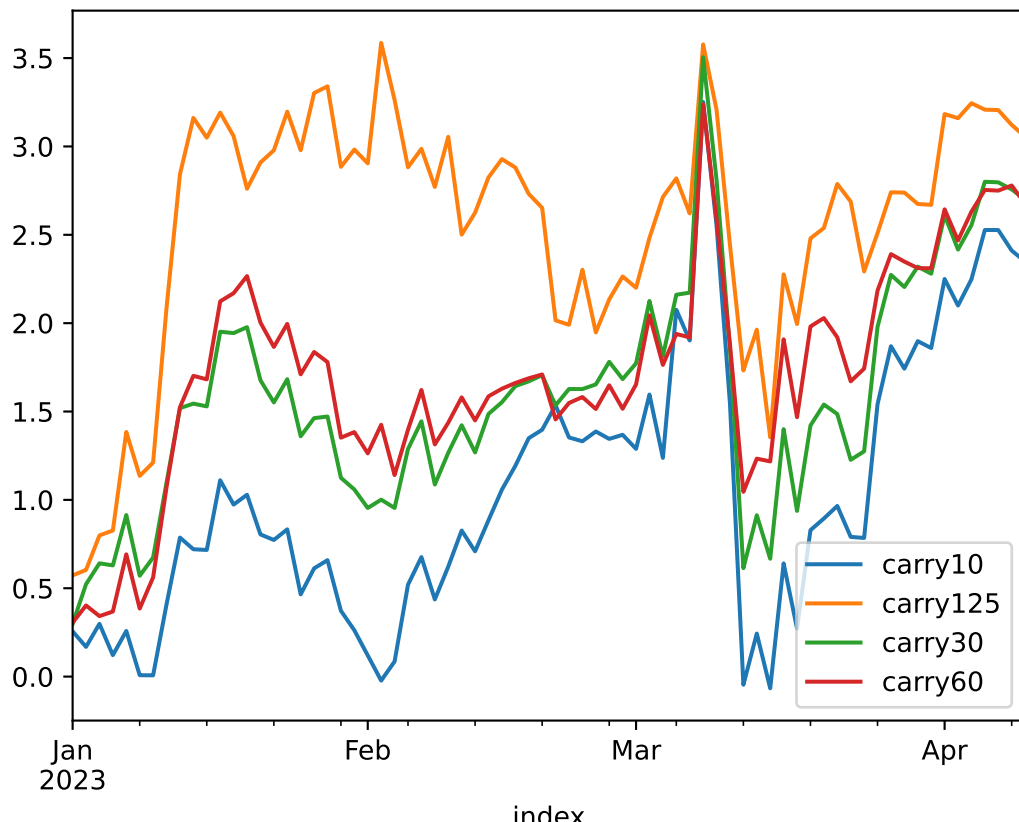
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -2.186, 'carry125': -0.378, 'carry30': -2.062, 'carry60': -1.643}
ann. std {'carry10': 6.262, 'carry125': 6.969, 'carry30': 6.186, 'carry60': 6.206}
ann. SR {'carry10': -0.35, 'carry125': -0.05, 'carry30': -0.33, 'carry60': -0.26}
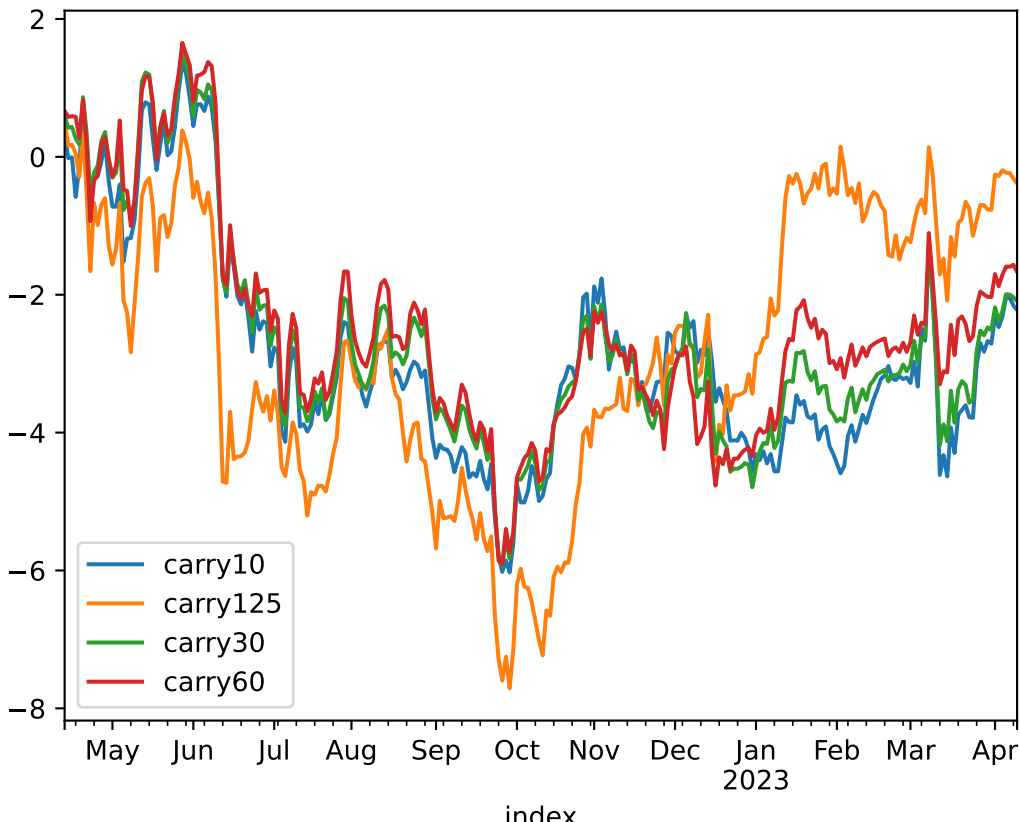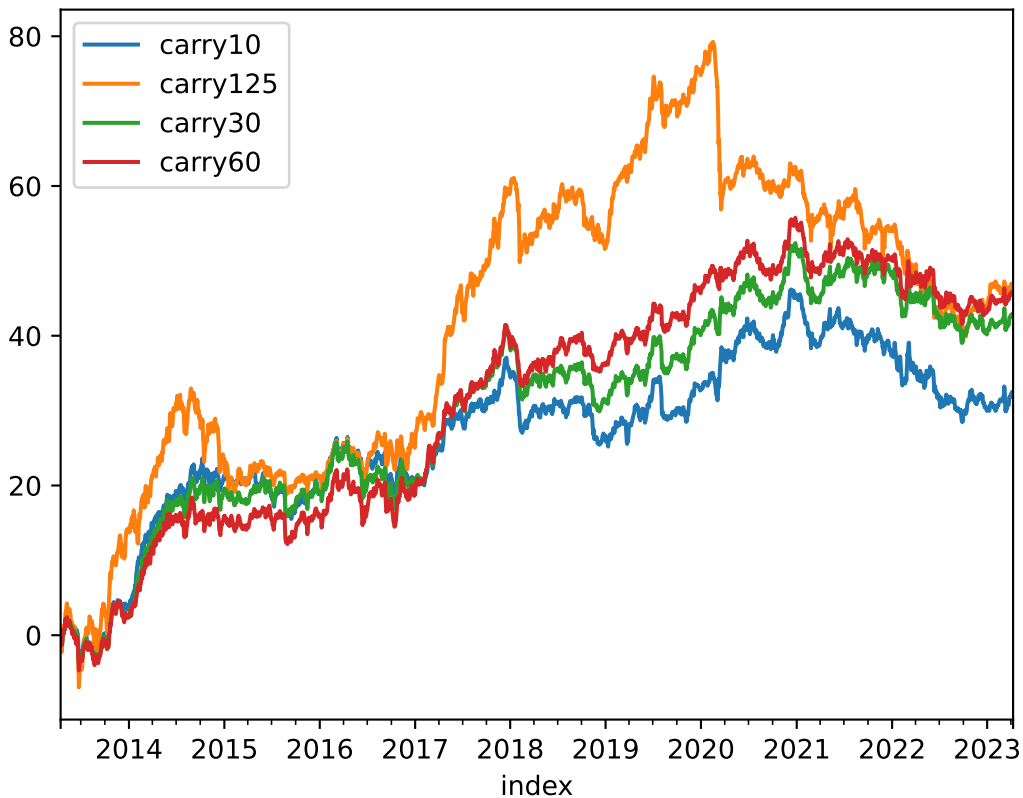
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -1.657, 'carry125': -4.597, 'carry30': -0.273, 'carry60': -0.843}
ann. std {'carry10': 6.572, 'carry125': 7.997, 'carry30': 6.497, 'carry60': 6.477}
ann. SR {'carry10': -0.25, 'carry125': -0.57, 'carry30': -0.04, 'carry60': -0.13}
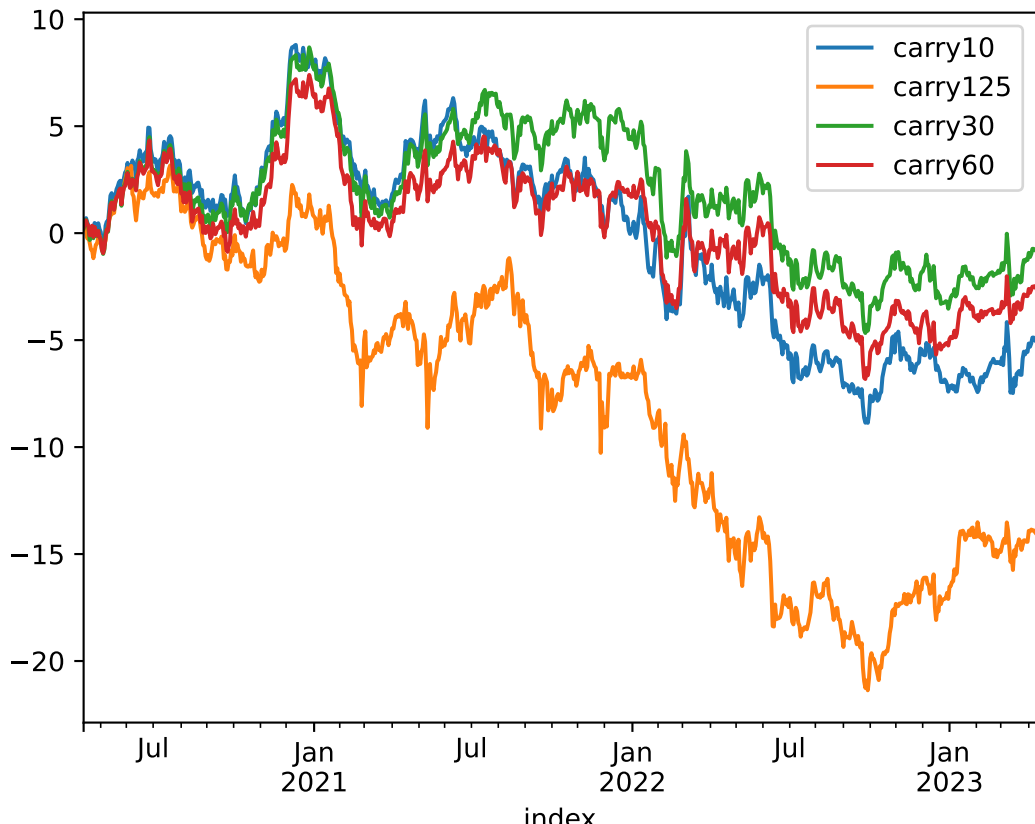
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.174, 'carry125': 4.589, 'carry30': 4.209, 'carry60': 4.496}
ann. std {'carry10': 6.388, 'carry125': 8.991, 'carry30': 6.472, 'carry60': 6.426}
ann. SR {'carry10': 0.5, 'carry125': 0.51, 'carry30': 0.65, 'carry60': 0.7}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.253, 'carry125': 7.534, 'carry30': 8.536, 'carry60': 8.245}
ann. std {'carry10': 11.202, 'carry125': 11.56, 'carry30': 11.259, 'carry60': 11.262}
ann. SR {'carry10': 0.74, 'carry125': 0.65, 'carry30': 0.76, 'carry60': 0.73}
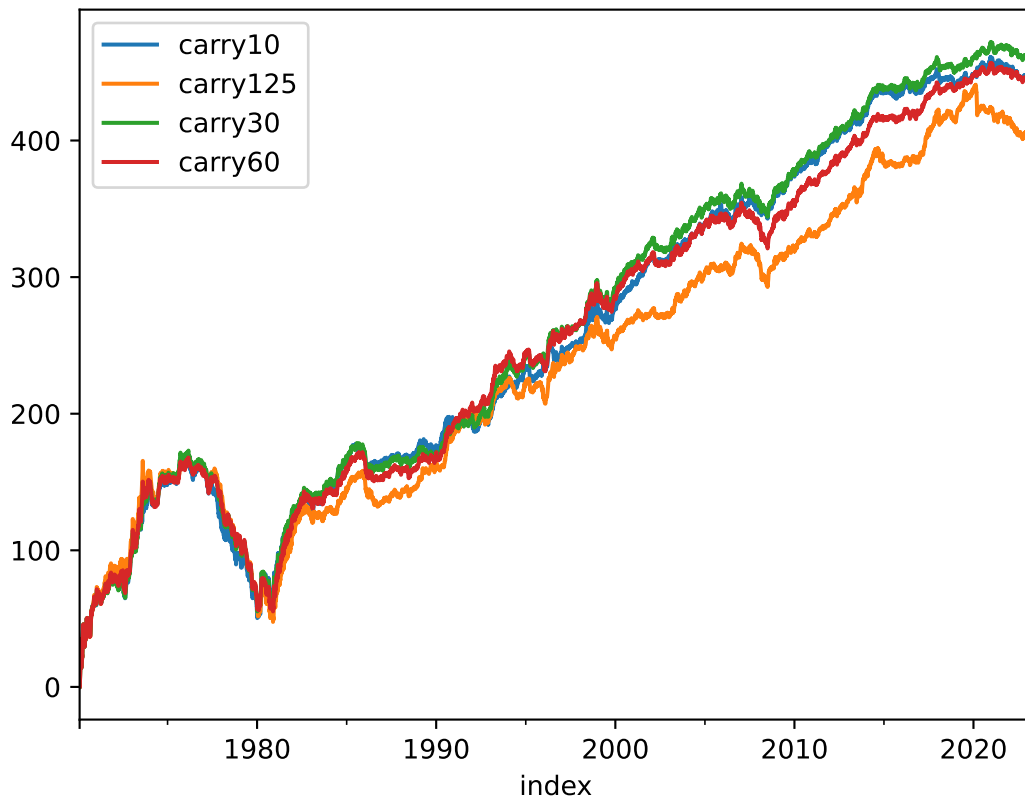
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 16.258}
ann. std {'relcarry': 5.732}
ann. SR {'relcarry': 2.84}
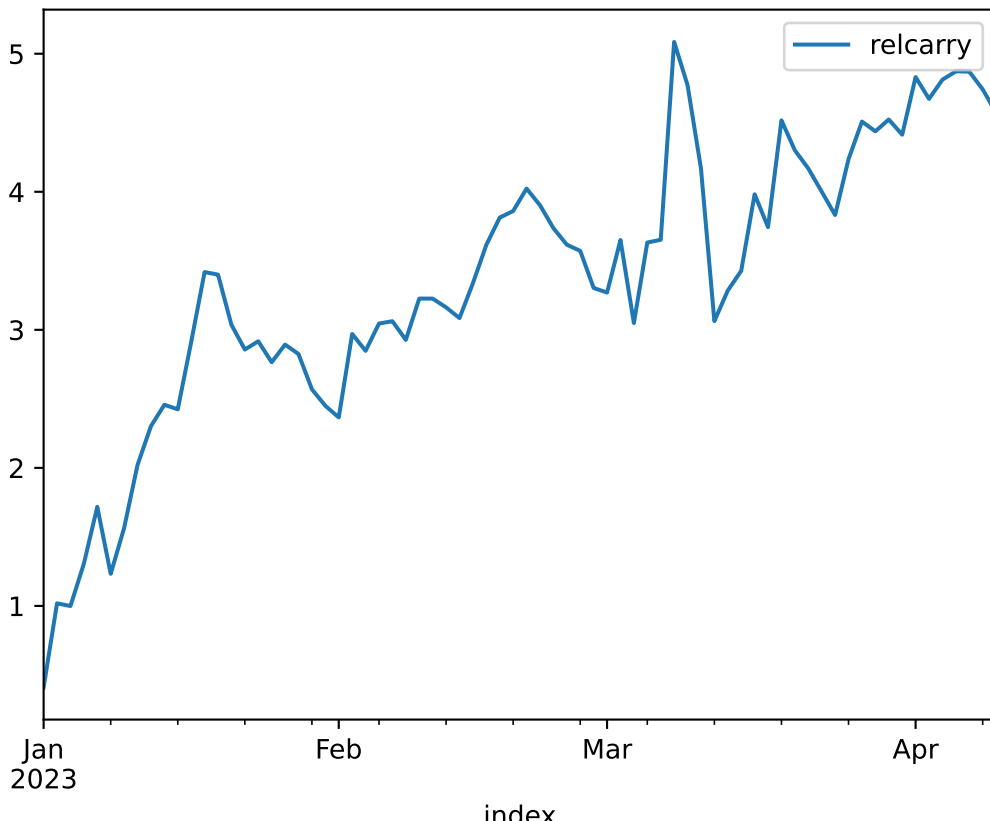
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 3.351}
ann. std {'relcarry': 7.122}
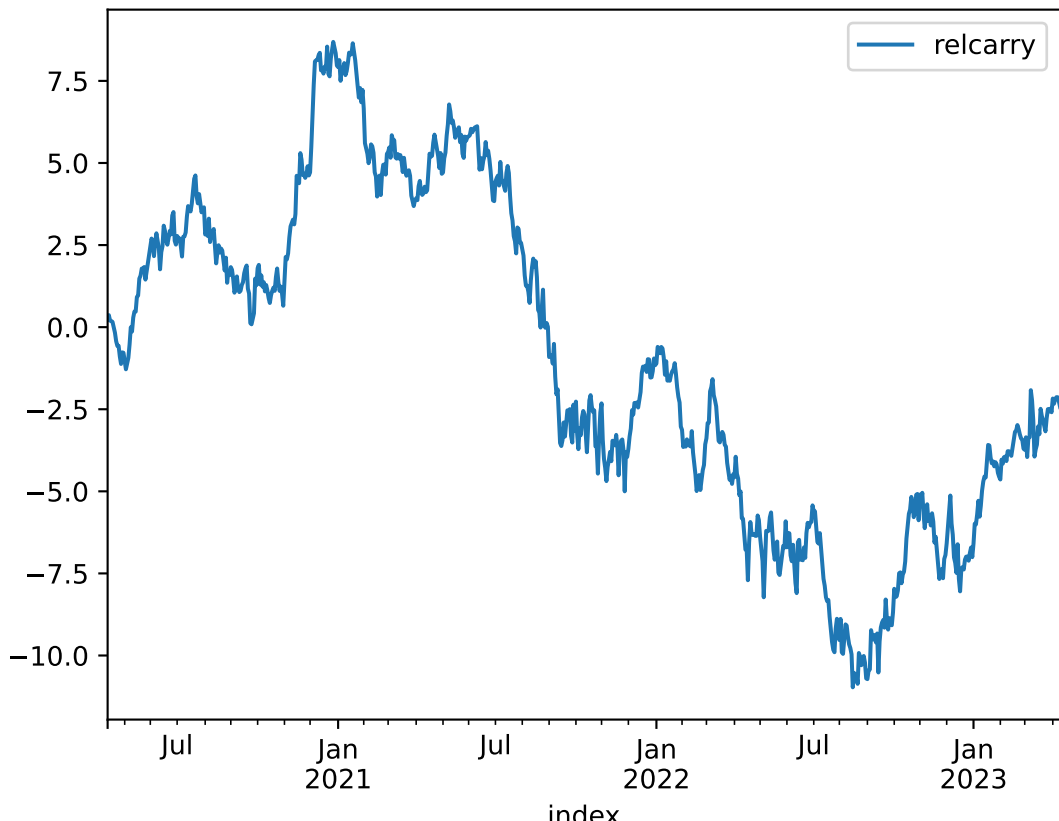ann. SR {'relcarry': 0.47}
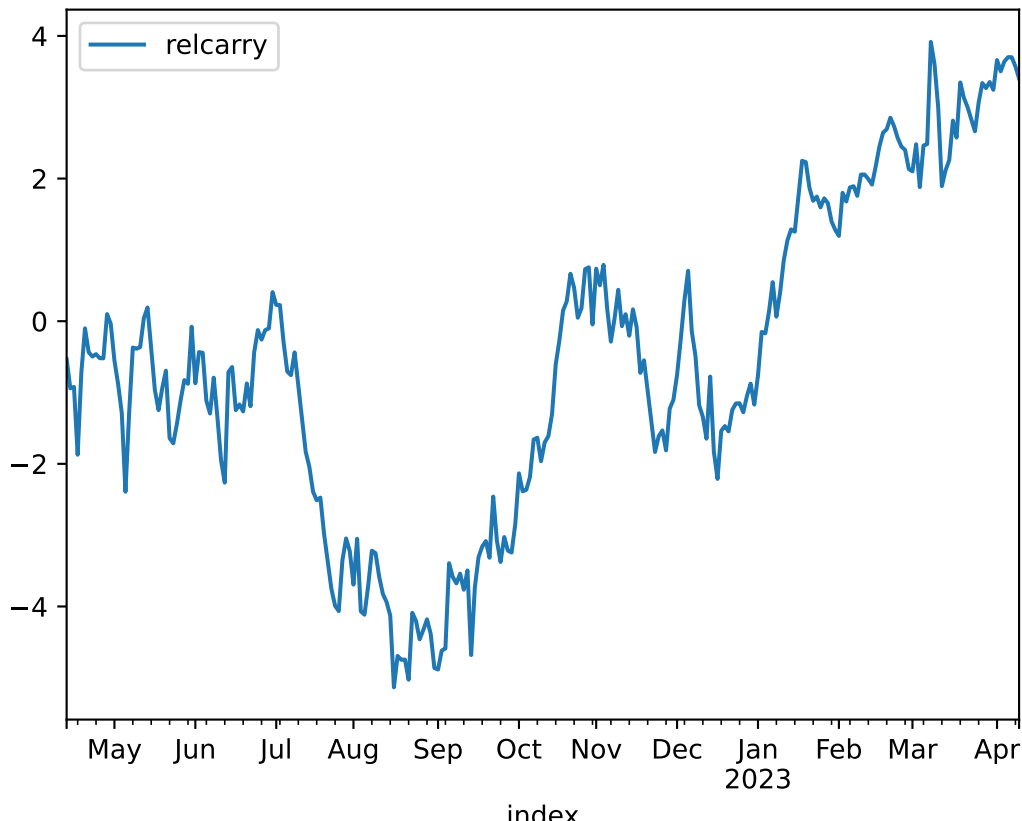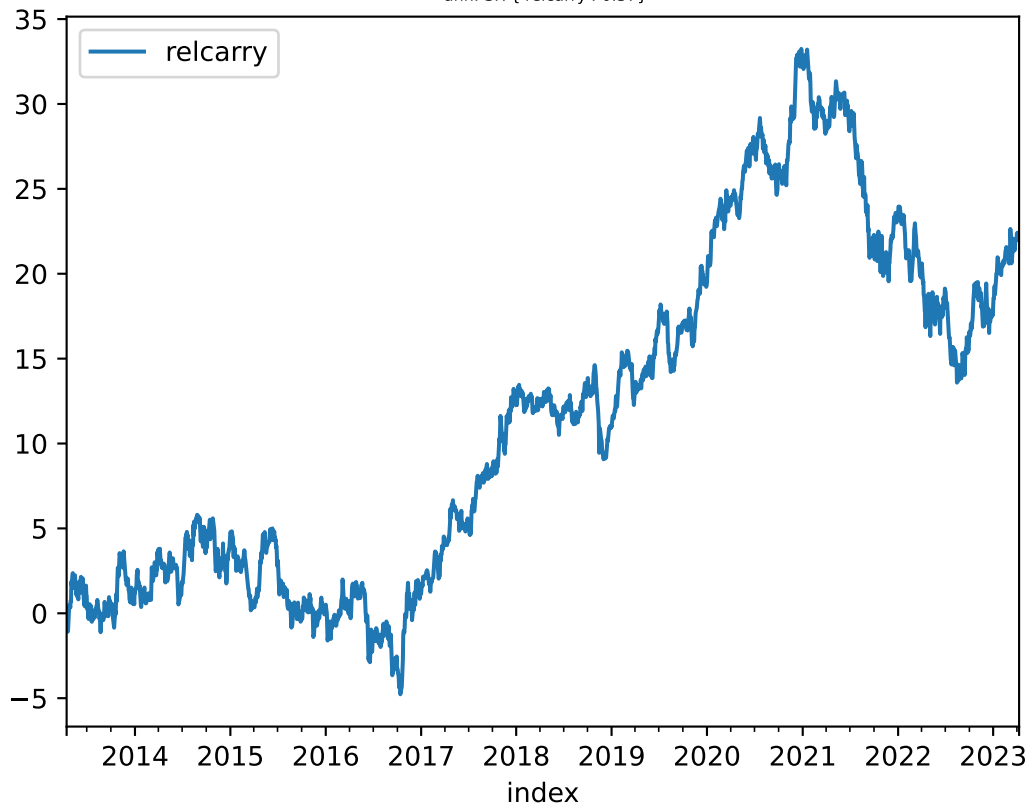
Total Trading Rule P&L for period '3Y'
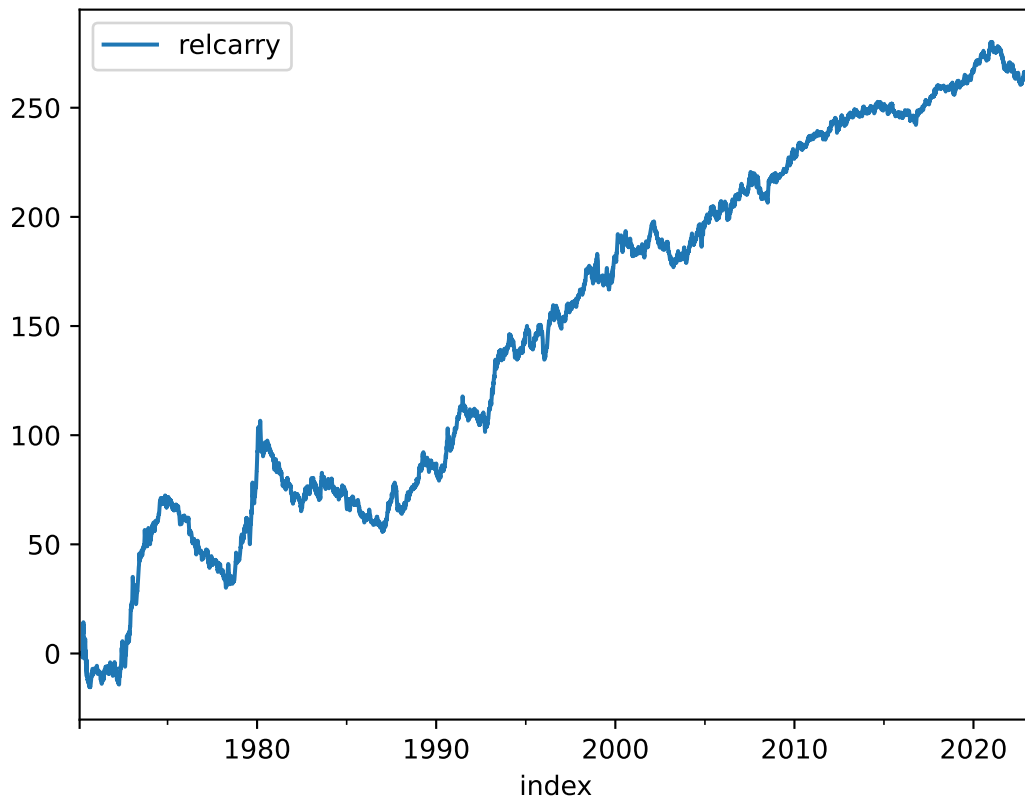ann. mean {'relcarry': -0.796}
ann. std {'relcarry': 6.64}
ann. SR {'relcarry': -0.12}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.172}
ann. std {'relcarry': 5.832}
ann. SR {'relcarry': 0.37}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.963}
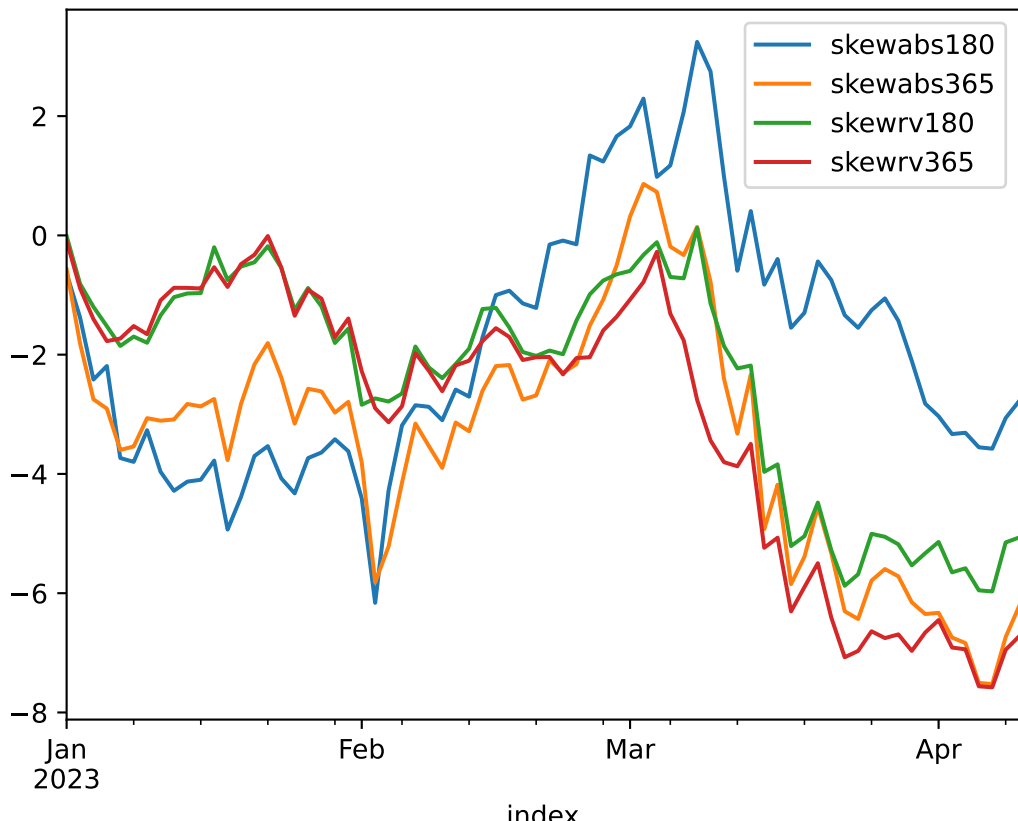ann. std {'relcarry': 8.959}
ann. SR {'relcarry': 0.55}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -9.878, 'skewabs365': -22.115, 'skewrv180': -18.013, 'skewrv365': -23.906}
ann. std {'skewabs180': 11.921, 'skewabs365': 11.993, 'skewrv180': 8.239, 'skewrv365': 7.894}
ann. SR {'skewabs180': -0.83, 'skewabs365': -1.84, 'skewrv180': -2.19, 'skewrv365': -3.03}
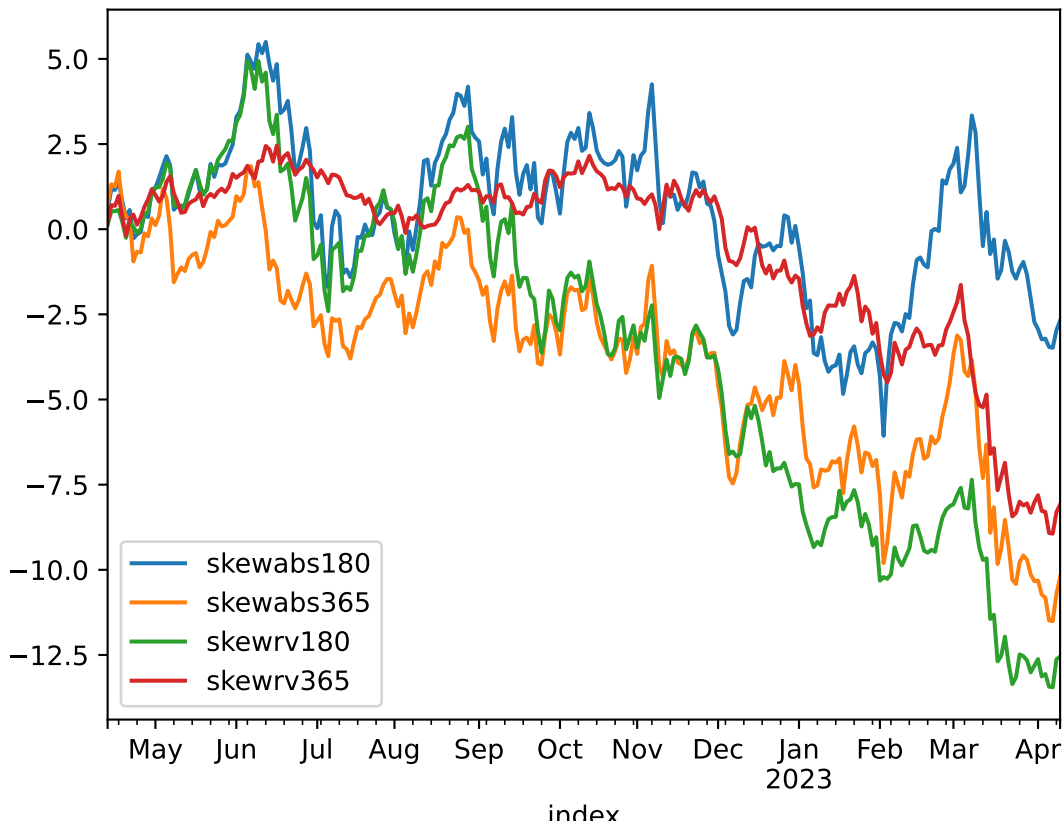
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -2.641, 'skewabs365': -10.047, 'skewrv180': -12.352, 'skewrv365': -7.958}
ann. std {'skewabs180': 11.046, 'skewabs365': 9.933, 'skewrv180': 9.209, 'skewrv365': 5.605}
ann. SR {'skewabs180': -0.24, 'skewabs365': -1.01, 'skewrv180': -1.34, 'skewrv365': -1.42}
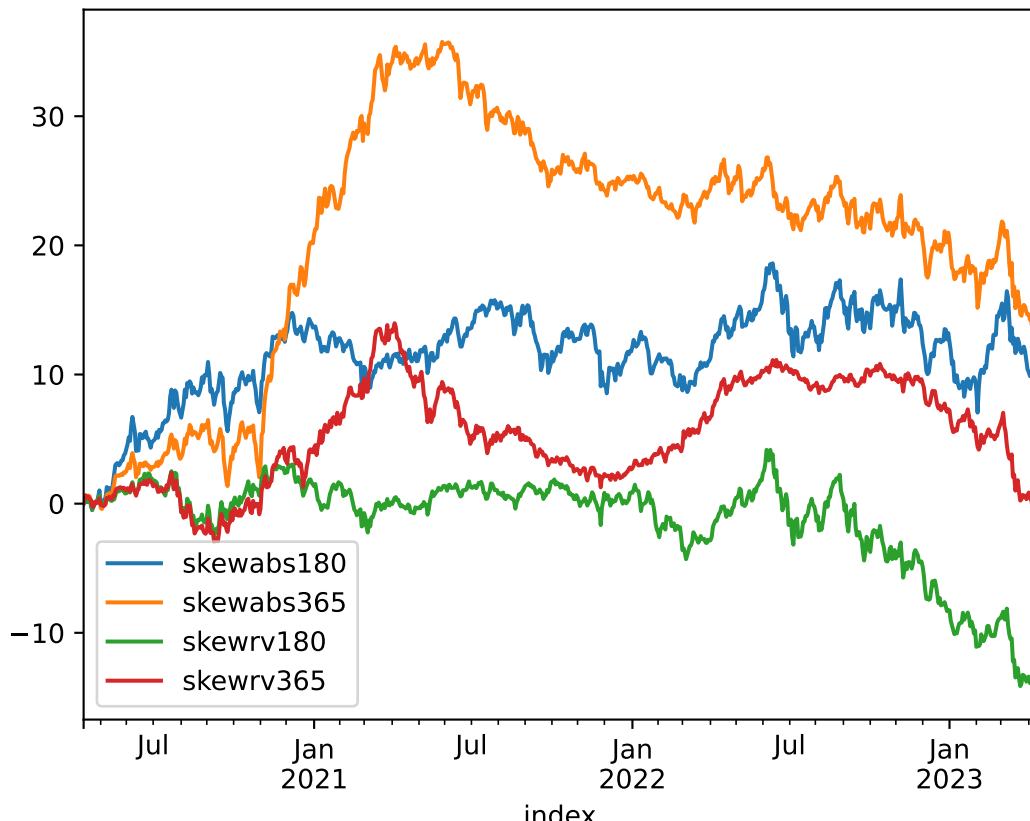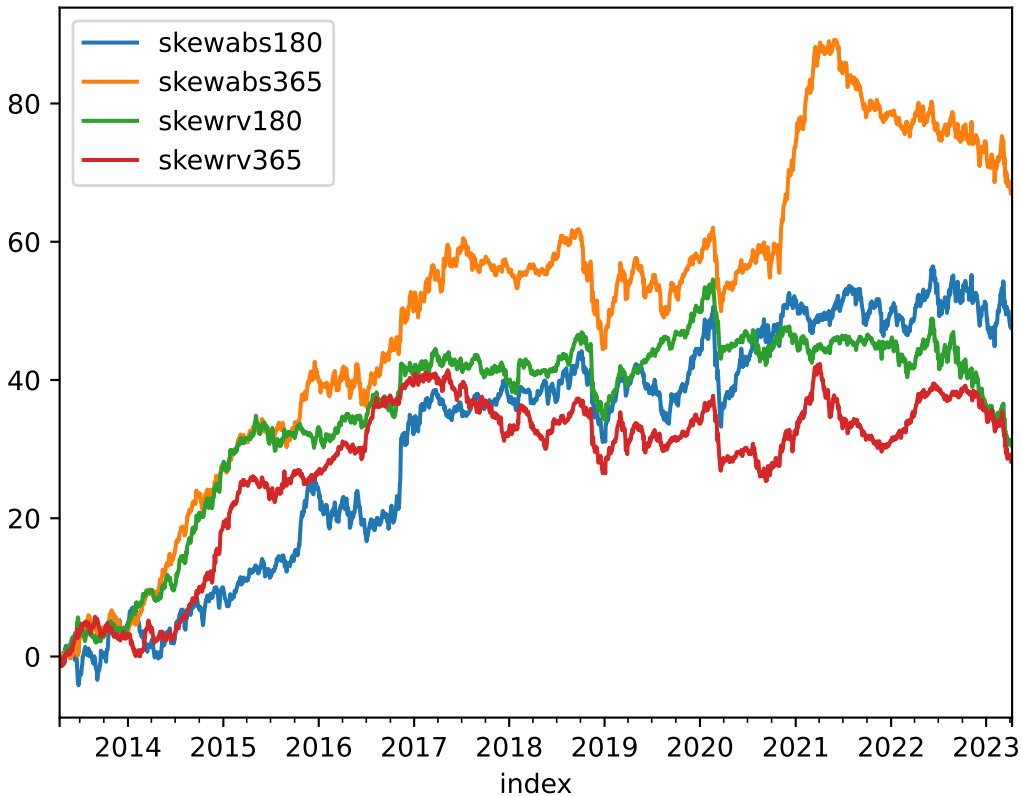
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.415, 'skewabs365': 4.834, 'skewrv180': -4.359, 'skewrv365': 0.193}
ann. std {'skewabs180': 9.107, 'skewabs365': 8.852, 'skewrv180': 7.193, 'skewrv365': 6.271}
ann. SR {'skewabs180': 0.38, 'skewabs365': 0.55, 'skewrv180': -0.61, 'skewrv365': 0.03}
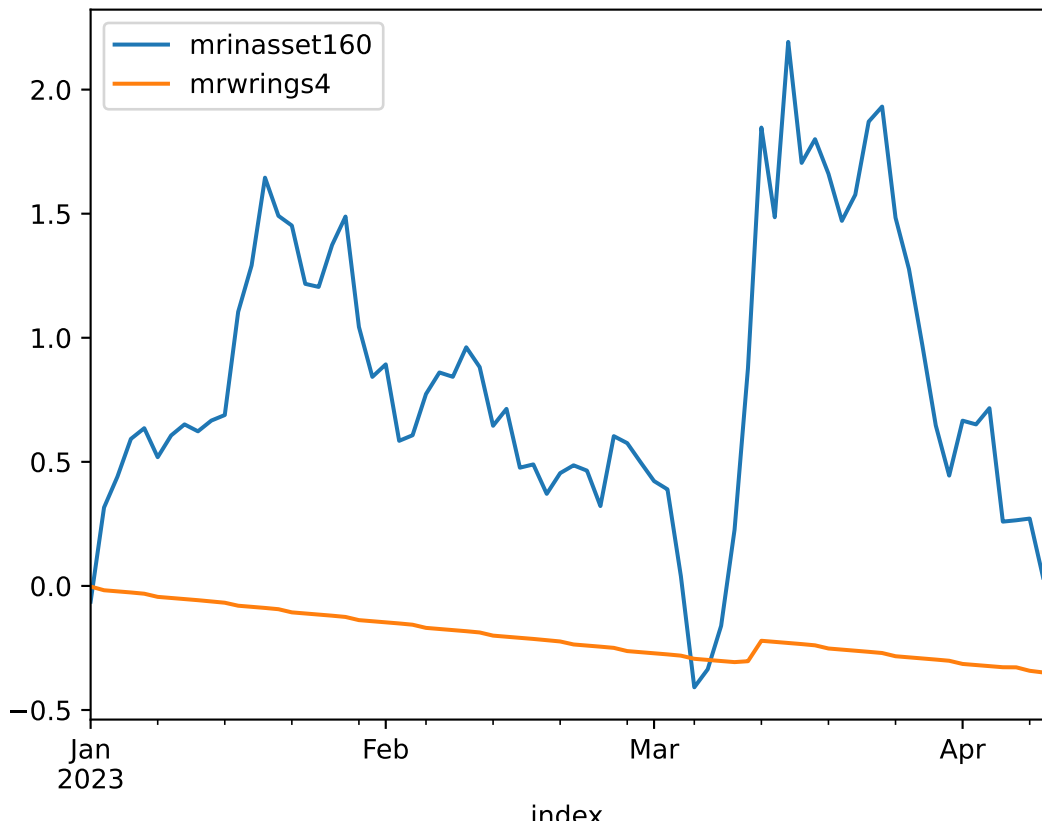
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.739, 'skewabs365': 6.698, 'skewrv180': 3.083, 'skewrv365': 2.843}
ann. std {'skewabs180': 8.006, 'skewabs365': 7.951, 'skewrv180': 6.383, 'skewrv365': 6.047}
ann. SR {'skewabs180': 0.59, 'skewabs365': 0.84, 'skewrv180': 0.48, 'skewrv365': 0.47}
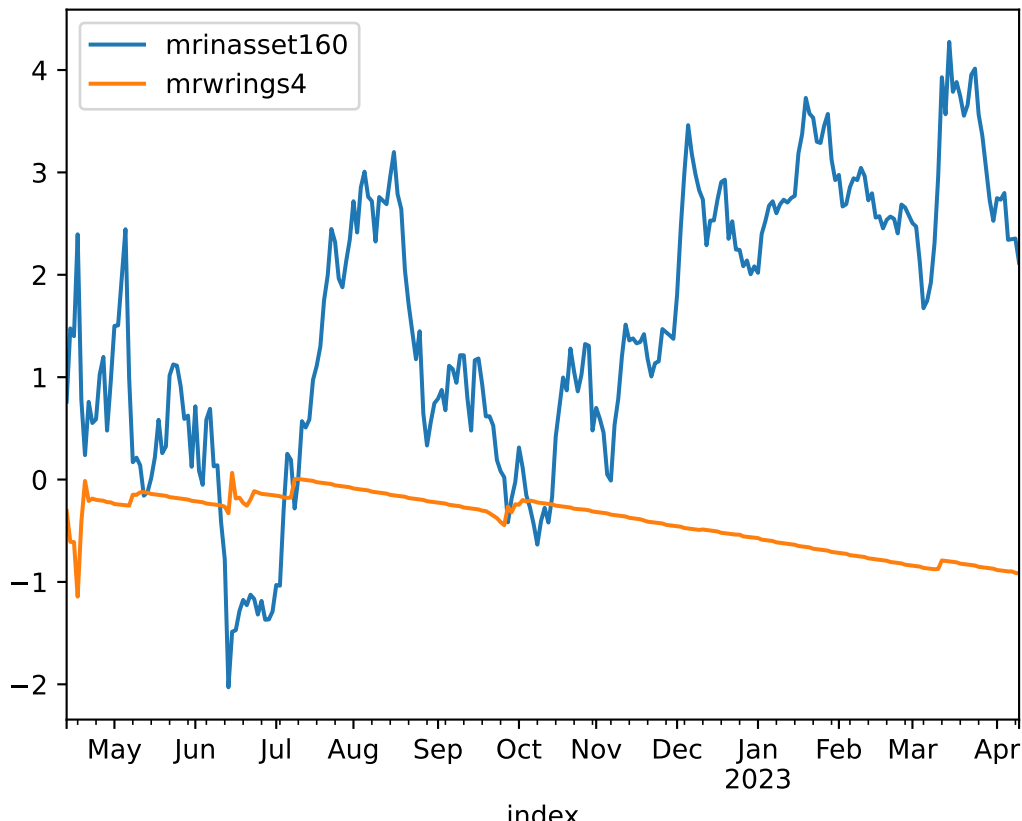
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.868, 'skewabs365': 5.531, 'skewrv180': 4.222, 'skewrv365': 2.362}
ann. std {'skewabs180': 10.101, 'skewabs365': 9.867, 'skewrv180': 8.751, 'skewrv365': 8.122}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}
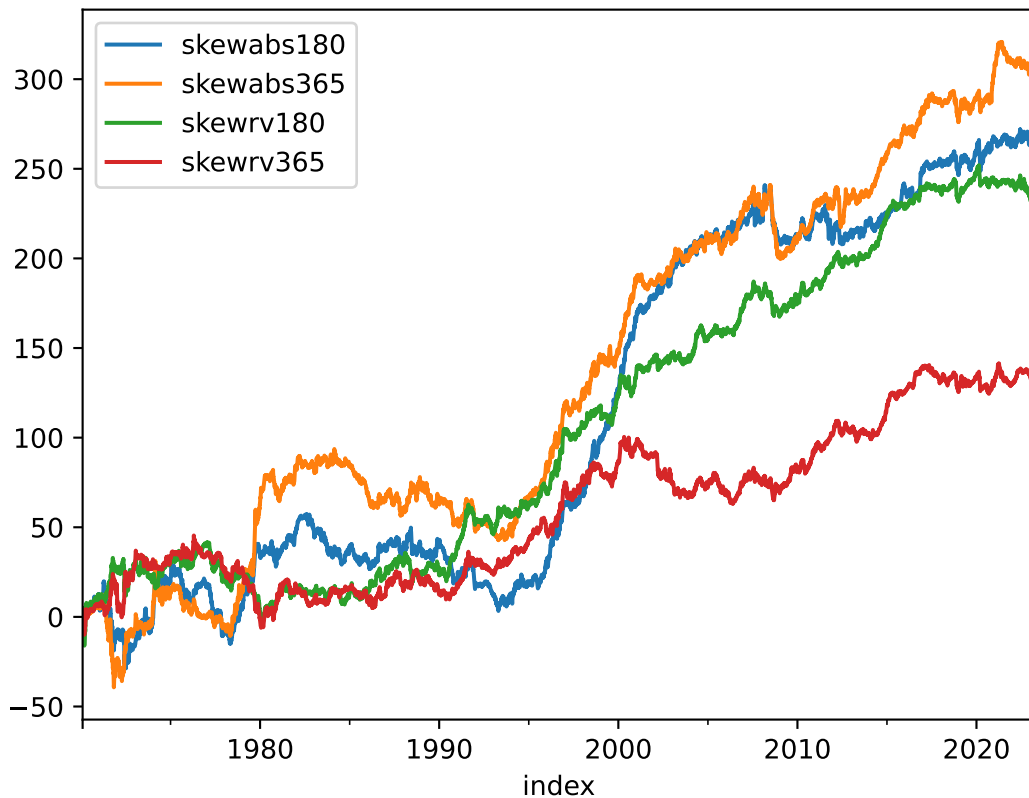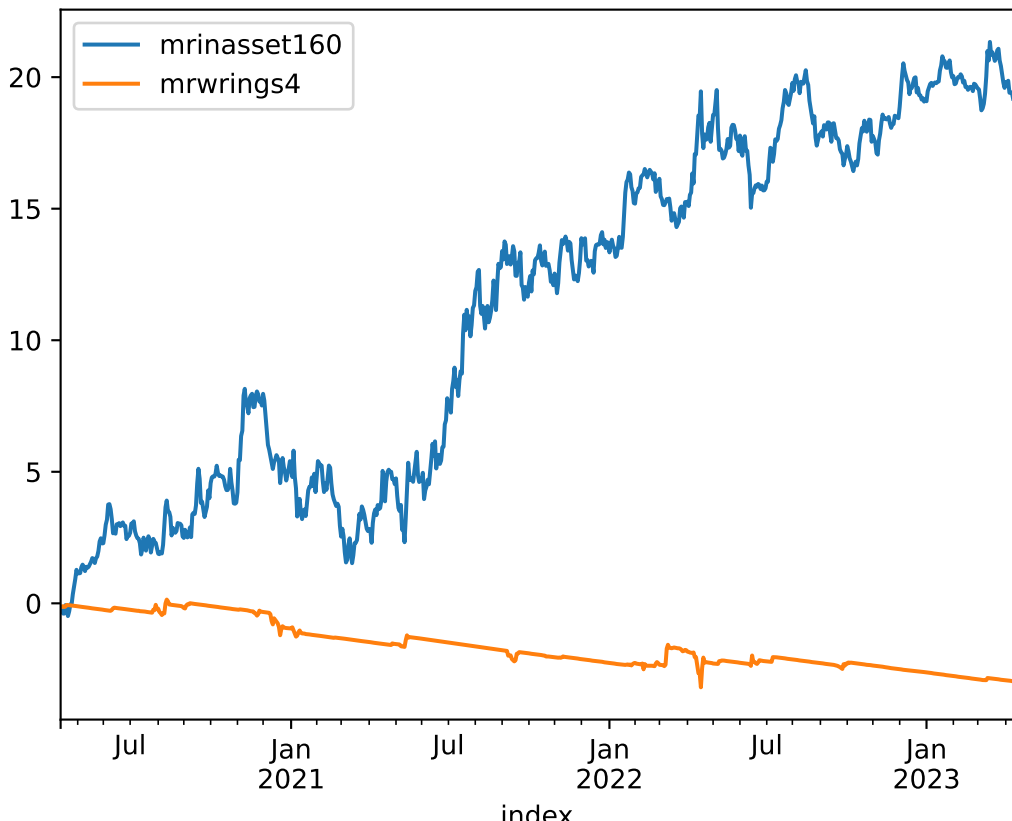
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 0.121, 'mrwrings4': -1.24}
ann. std {'mrinasset160': 4.256, 'mrwrings4': 0.176}
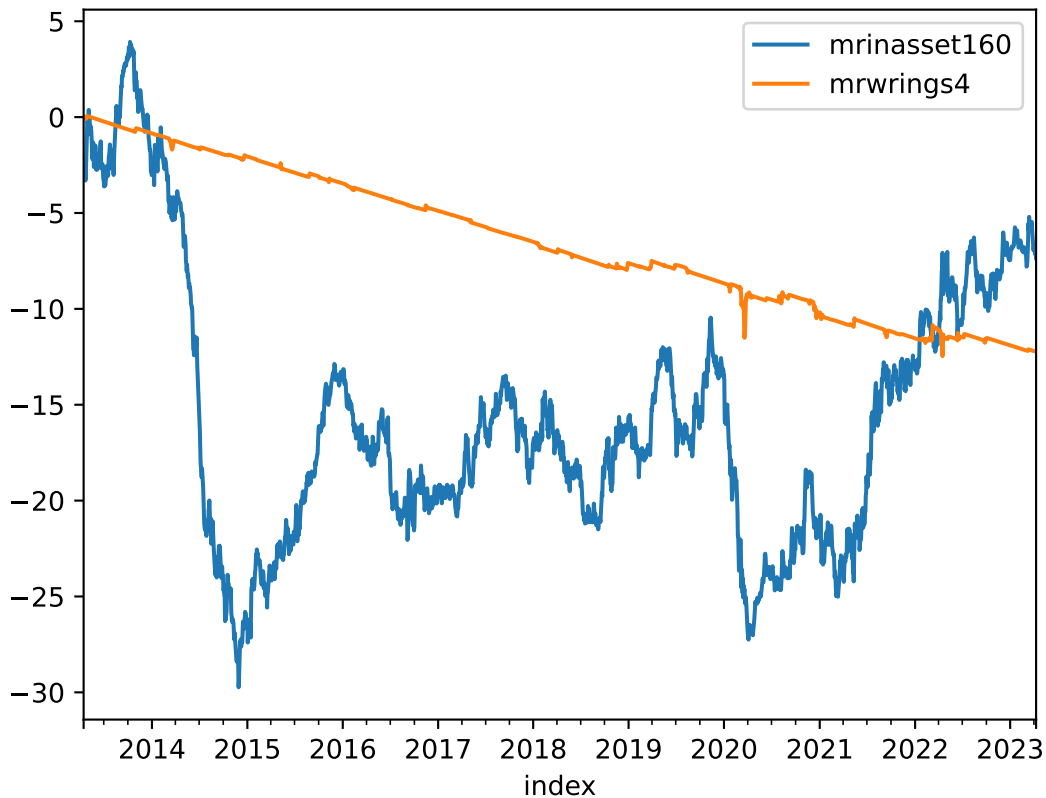ann. SR {'mrinasset160': 0.03, 'mrwrings4': -7.02}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 2.084, 'mrwrings4': -0.904}
ann. std {'mrinasset160': 5.634, 'mrwrings4': 1.236}
ann. SR {'mrinasset160': 0.37, 'mrwrings4': -0.73}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.279, 'mrwrings4': -0.971}
ann. std {'mrinasset160': 6.256, 'mrwrings4': 1.02}
ann. SR {'mrinasset160': 1.0, 'mrwrings4': -0.95}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.723, 'mrwrings4': -1.202}
ann. std {'mrinasset160': 6.304, 'mrwrings4': 0.88}
ann. SR {'mrinasset160': -0.11, 'mrwrings4': -1.37}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.566, 'mrwrings4': -2.126}
ann. std {'mrinasset160': 9.87, 'mrwrings4': 2.089}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.02}