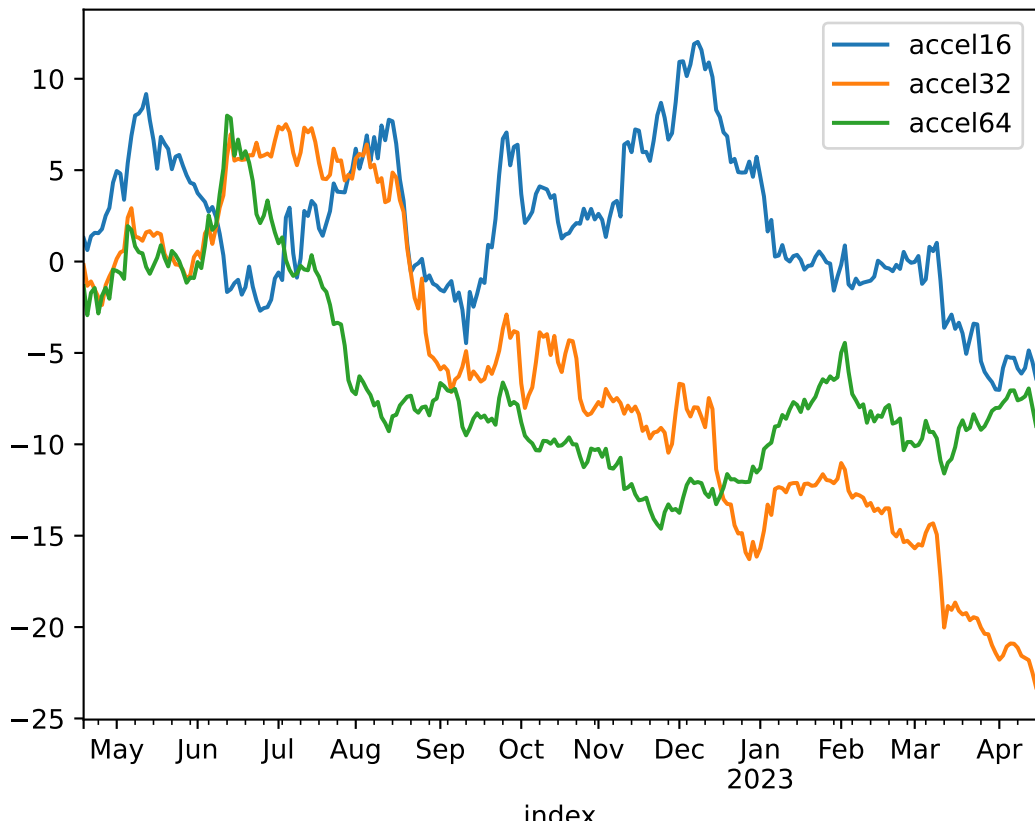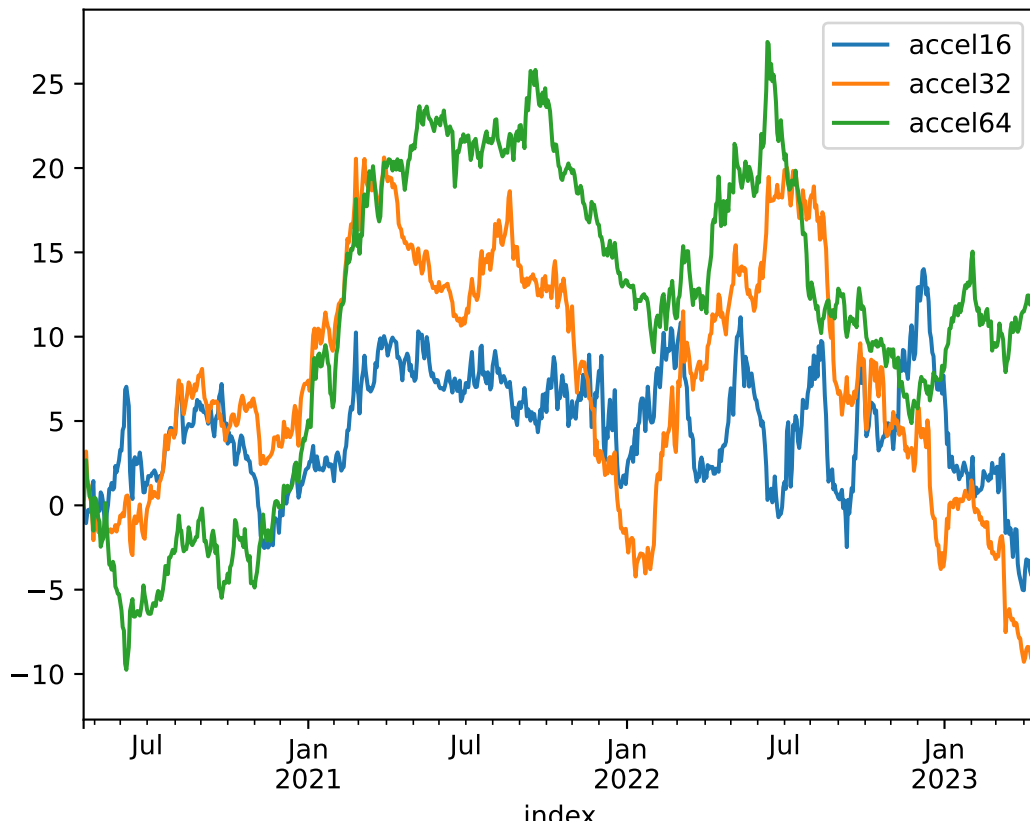Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -40.828, 'accel32': -24.081, 'accel64': 8.6}
ann. std {'accel16': 13.312, 'accel32': 10.223, 'accel64': 9.698}
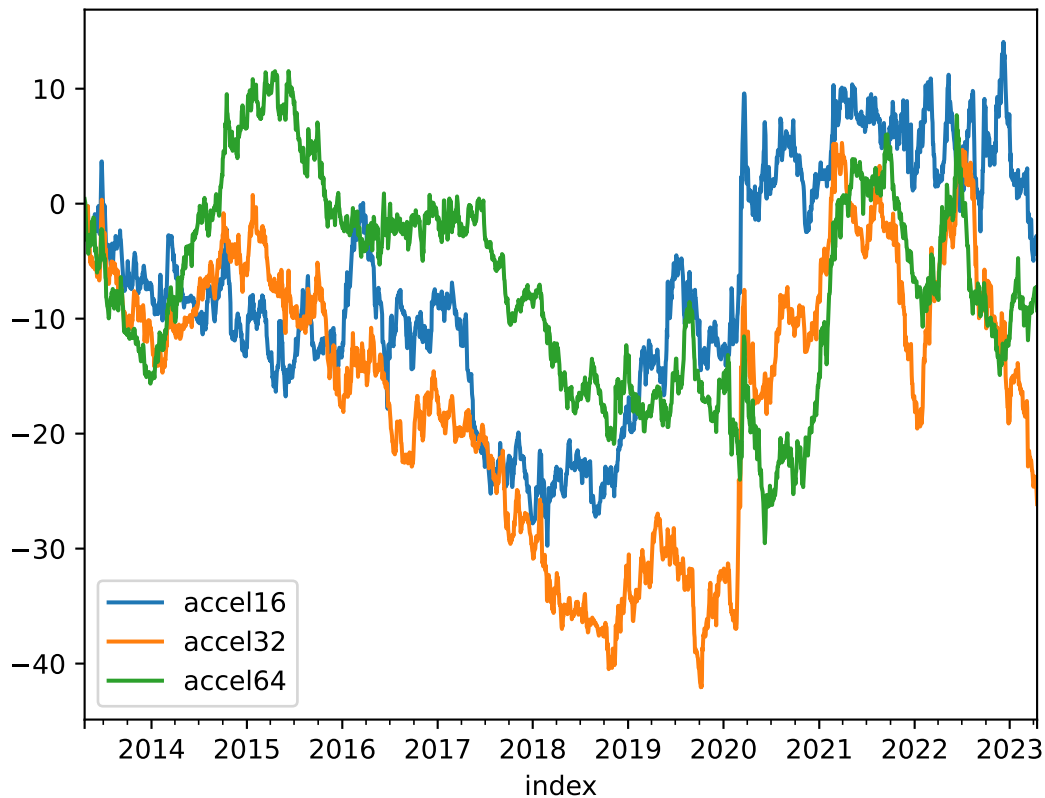ann. SR {'accel16': -3.07, 'accel32': -2.36, 'accel64': 0.89}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -6.293, 'accel32': -22.937, 'accel64': -8.851}
ann. std {'accel16': 16.111, 'accel32': 13.056, 'accel64': 11.136}
ann. SR {'accel16': -0.39, 'accel32': -1.76, 'accel64': -0.79}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -1.443, 'accel32': -3.537, 'accel64': 3.444}
ann. std {'accel16': 13.649, 'accel32': 11.863, 'accel64': 10.703}
ann. SR {'accel16': -0.11, 'accel32': -0.3, 'accel64': 0.32}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.426, 'accel32': -2.566, 'accel64': -0.911}
ann. std {'accel16': 11.712, 'accel32': 10.689, 'accel64': 9.343}
ann. SR {'accel16': -0.04, 'accel32': -0.24, 'accel64': -0.1}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.836, 'accel32': 4.997, 'accel64': 5.15}
ann. std {'accel16': 14.132, 'accel32': 12.455, 'accel64': 12.105}
ann. SR {'accel16': 0.48, 'accel32': 0.4, 'accel64': 0.43}
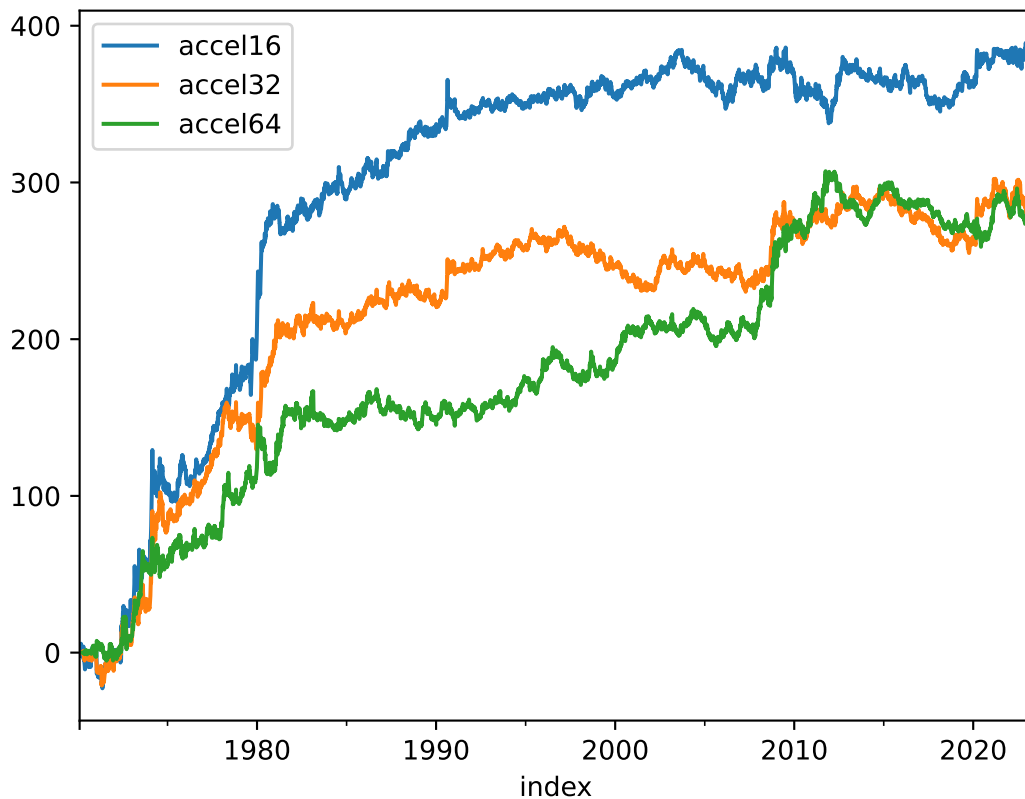
Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': -3.186, 'assettrend2': 6.757, 'assettrend32': -2.391, 'assettrend4': -6.733, 'assettrend64': -5.821, 'assettrend8': -5.193}
ann. std {'assettrend16': 2.608, 'assettrend2': 6.818, 'assettrend32': 2.356, 'assettrend4': 3.708, 'assettrend64': 3.451, 'assettrend8': 2.978}
ann. SR {'assettrend16': -1.22, 'assettrend2': 0.99, 'assettrend32': -1.01, 'assettrend4': -1.82, 'assettrend64': -1.69, 'assettrend8': -1.74}
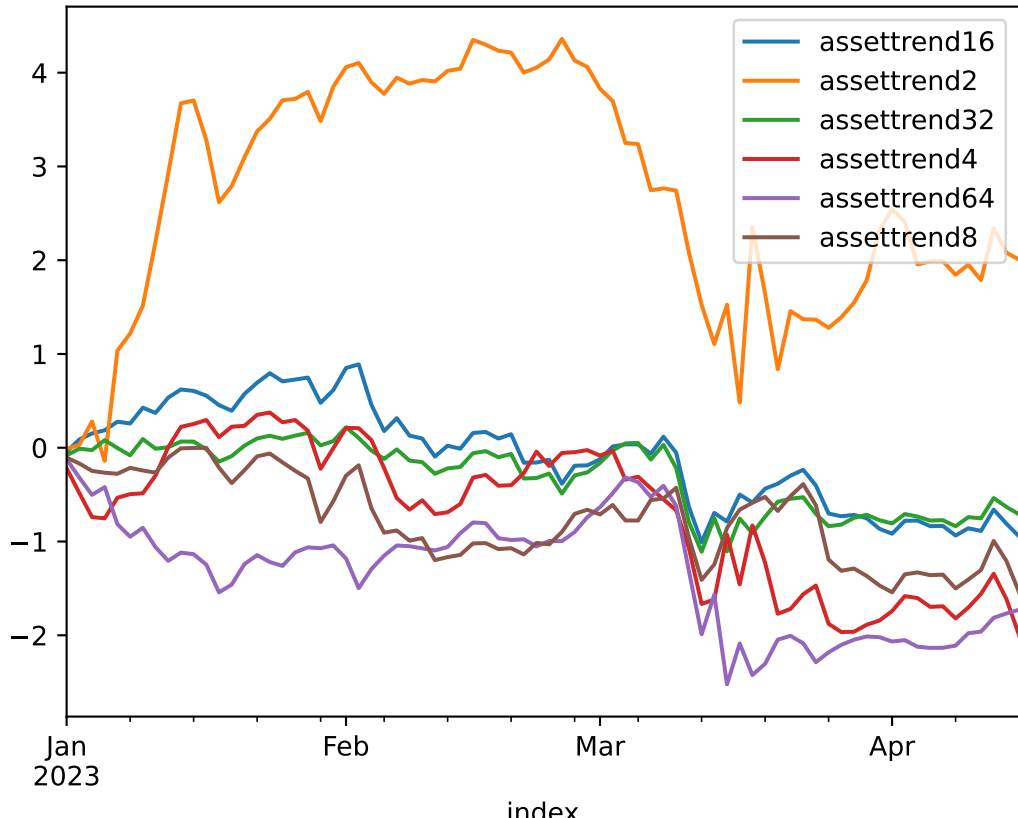
Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': -3.299, 'assettrend2': 2.605, 'assettrend32': -3.3, 'assettrend4': -1.589, 'assettrend64': -4.998, 'assettrend8': -3.331}
ann. std {'assettrend16': 2.4, 'assettrend2': 6.435, 'assettrend32': 2.753, 'assettrend4': 3.971, 'assettrend64': 3.212, 'assettrend8': 2.659}
ann. SR {'assettrend16': -1.37, 'assettrend2': 0.4, 'assettrend32': -1.2, 'assettrend4': -0.4, 'assettrend64': -1.56, 'assettrend8': -1.25}
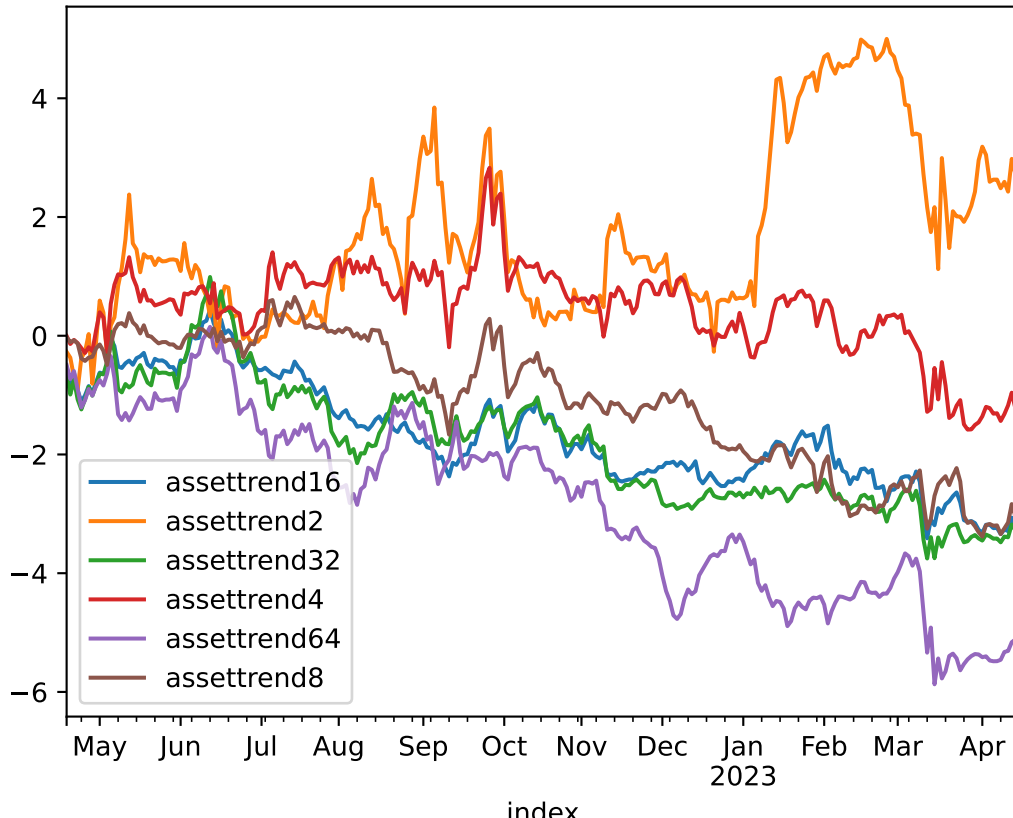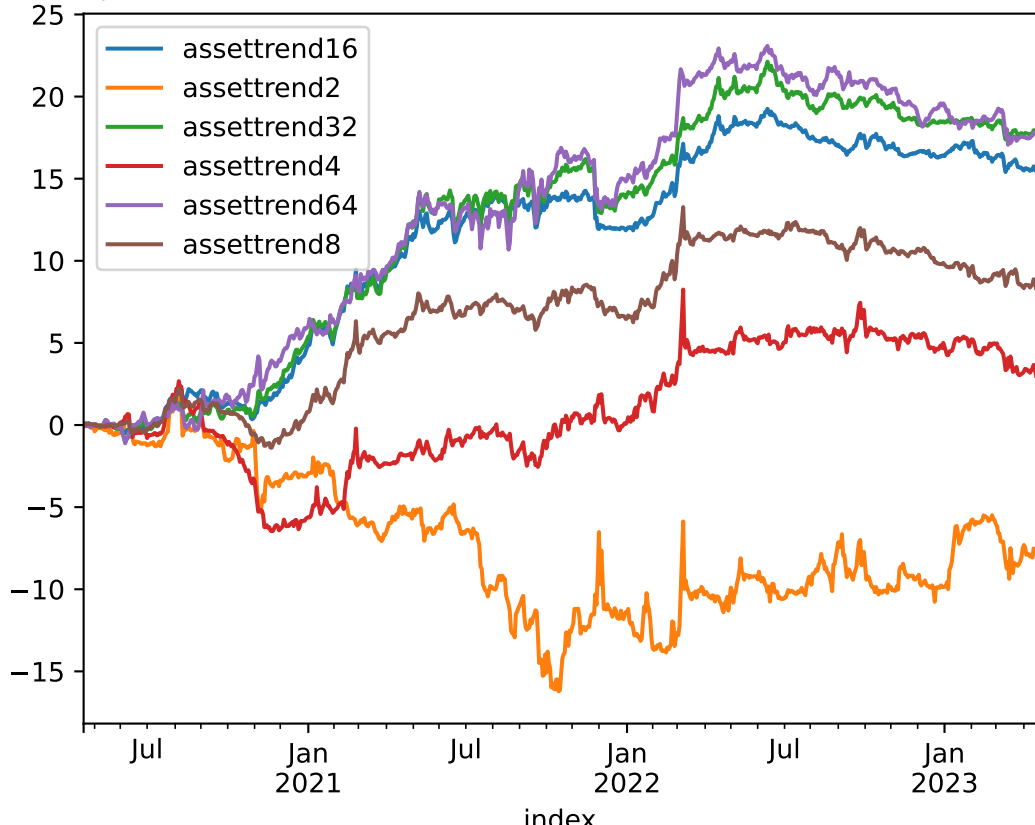
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.07, 'assettrend2': -2.571, 'assettrend32': 5.829, 'assettrend4': 0.985, 'assettrend64': 5.854, 'assettrend8': 2.731}
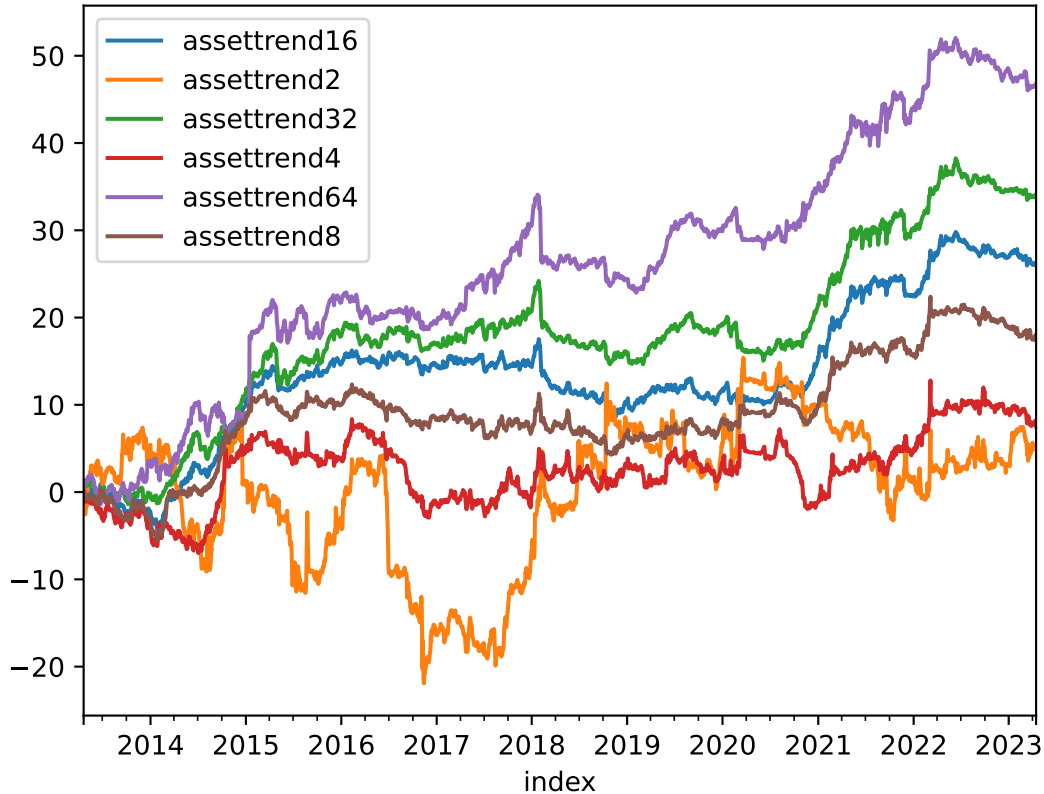ann. std {'assettrend16': 3.406, 'assettrend2': 7.799, 'assettrend32': 4.121, 'assettrend4': 4.94, 'assettrend64': 4.995, 'assettrend8': 3.516}
ann. SR {'assettrend16': 1.49, 'assettrend2': -0.33, 'assettrend32': 1.41, 'assettrend4': 0.2, 'assettrend64': 1.17, 'assettrend8': 0.78}

Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.555, 'assettrend2': 0.503, 'assettrend32': 3.33, 'assettrend4': 0.741, 'assettrend64': 4.598, 'assettrend8': 1.714}
ann. std {'assettrend16': 3.152, 'assettrend2': 9.791, 'assettrend32': 3.589, 'assettrend4': 4.971, 'assettrend64': 5.192, 'assettrend8': 3.454}
ann. SR {'assettrend16': 0.81, 'assettrend2': 0.05, 'assettrend32': 0.93, 'assettrend4': 0.15, 'assettrend64': 0.89, 'assettrend8': 0.5}
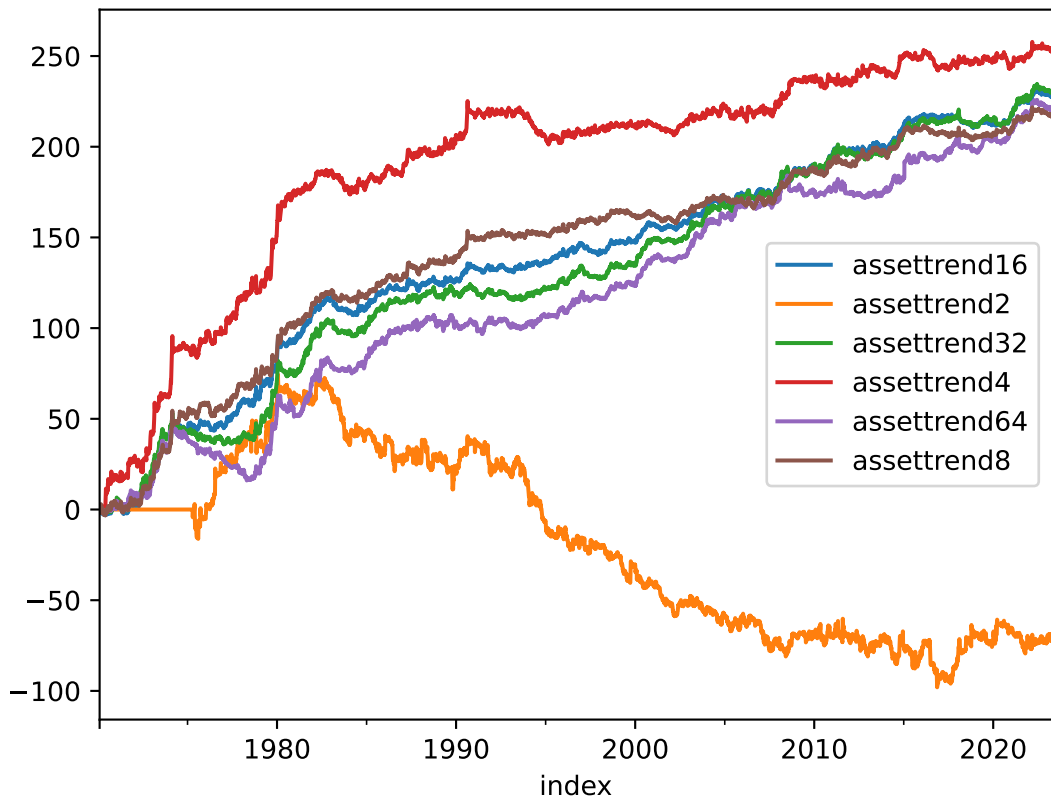
Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.2, 'assettrend2': -1.309, 'assettrend32': 4.246, 'assettrend4': 4.658, 'assettrend64': 4.068, 'assettrend8': 3.998}
ann. std {'assettrend16': 4.304, 'assettrend2': 10.261, 'assettrend32': 4.495, 'assettrend4': 6.548, 'assettrend64': 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}
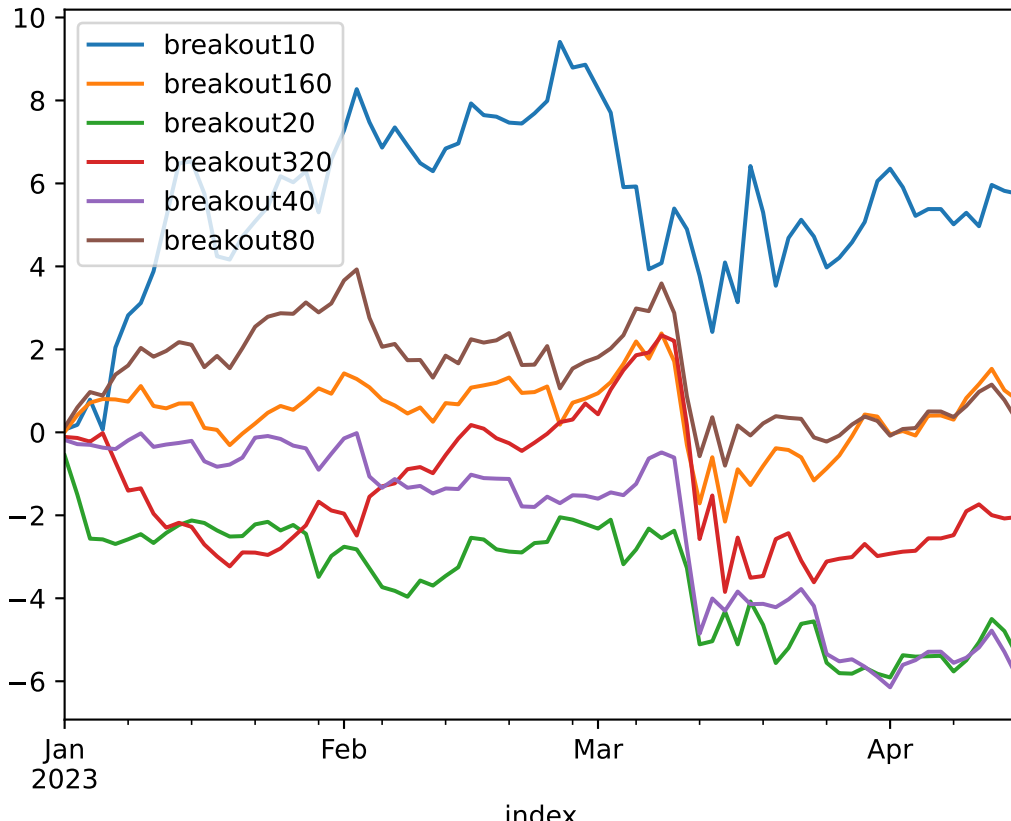
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 19.386, 'breakout160': 2.653, 'breakout20': -18.111, 'breakout320': -6.876, 'breakout40': -19.865, 'breakout80': 0.942}
ann. std {'breakout10': 14.358, 'breakout160': 8.152, 'breakout20': 7.784, 'breakout320': 9.952, 'breakout40': 7.532, 'breakout80': 8.223}
ann. SR {'breakout10': 1.35, 'breakout160': 0.33, 'breakout20': -2.33, 'breakout320': -0.69, 'breakout40': -2.64, 'breakout80': 0.11}
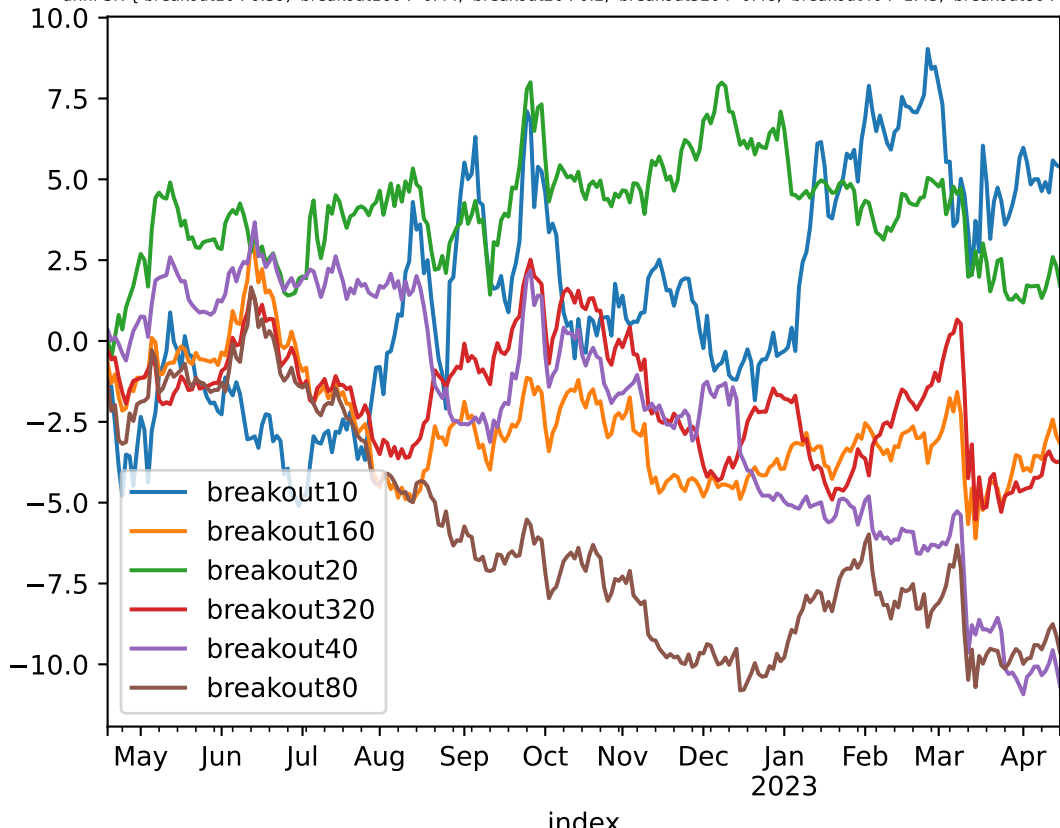
Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 5.295, 'breakout160': -3.121, 'breakout20': 1.692, 'breakout320': -3.659, 'breakout40': -10.514, 'breakout80': -9.478}
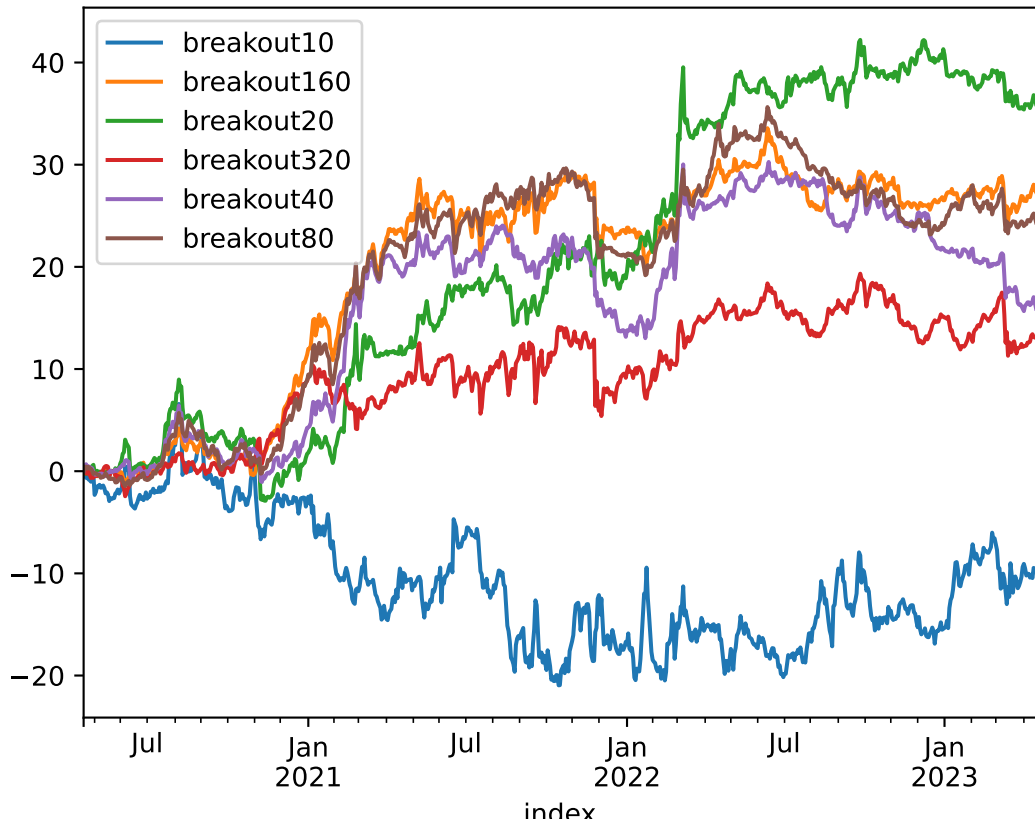ann. std {'breakout10': 13.611, 'breakout160': 7.123, 'breakout20': 8.632, 'breakout320': 7.559, 'breakout40': 7.231, 'breakout80': 7.025}
ann. SR {'breakout10': 0.39, 'breakout160': -0.44, 'breakout20': 0.2, 'breakout320': -0.48, 'breakout40': -1.45, 'breakout80': -1.35}
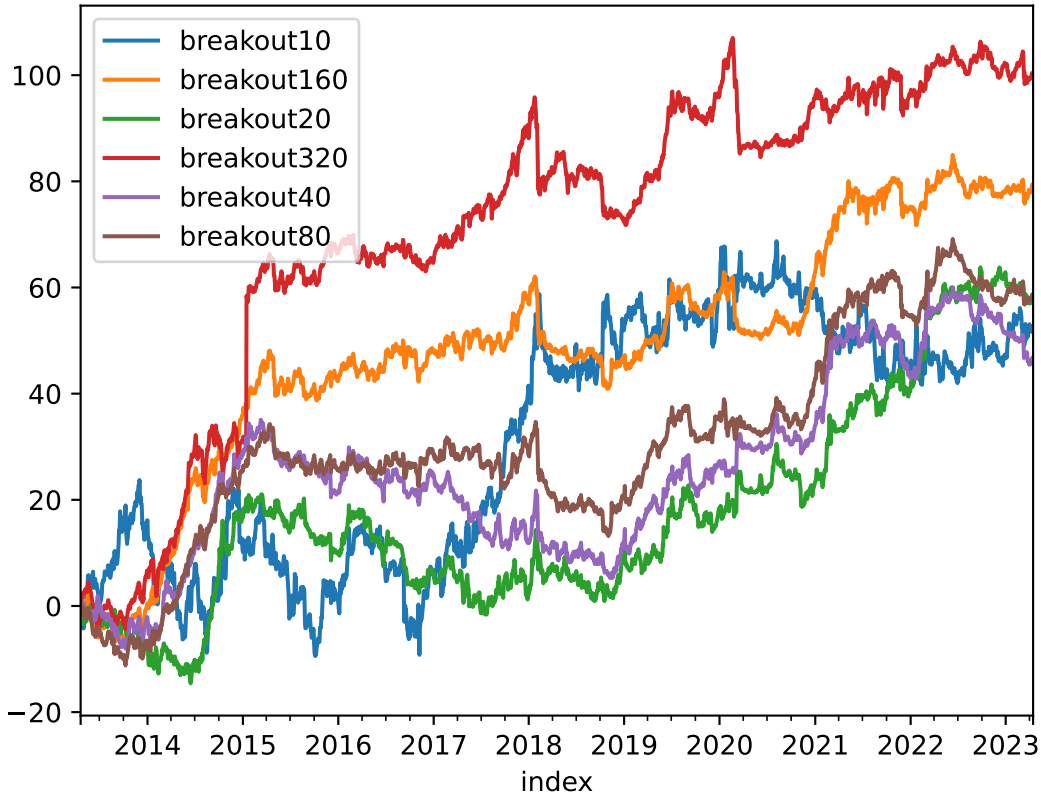
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -3.171, 'breakout160': 8.949, 'breakout20': 11.777, 'breakout320': 4.295, 'breakout40': 5.217, 'breakout80': 7.982}
ann. std {'breakout10': 15.06, 'breakout160': 9.178, 'breakout20': 11.027, 'breakout320': 9.897, 'breakout40': 9.471, 'breakout80': 8.911}
ann. SR {'breakout10': -0.21, 'breakout160': 0.98, 'breakout20': 1.07, 'breakout320': 0.43, 'breakout40': 0.55, 'breakout80': 0.9}
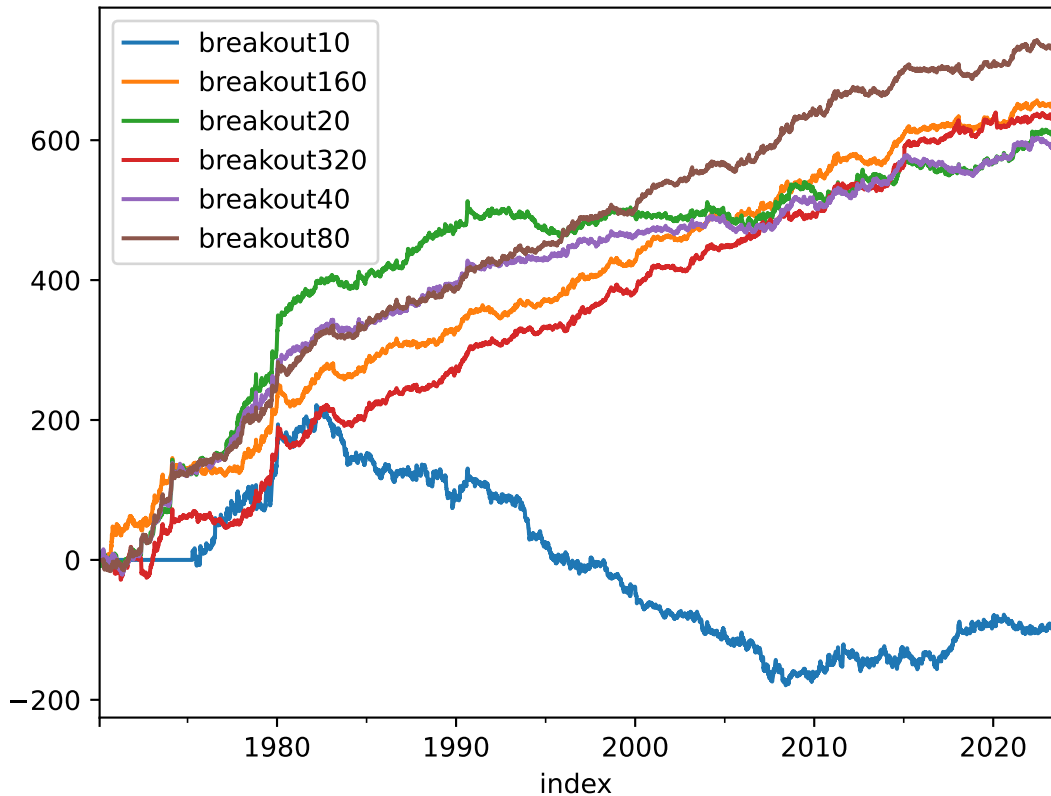
Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 5.153, 'breakout160': 7.73, 'breakout20': 5.647, 'breakout320': 9.829, 'breakout40': 4.486, 'breakout80': 5.682}
ann. std {'breakout10': 17.821, 'breakout160': 8.876, 'breakout20': 11.095, 'breakout320': 13.087, 'breakout40': 9.396, 'breakout80': 8.738}
ann. SR {'breakout10': 0.29, 'breakout160': 0.87, 'breakout20': 0.51, 'breakout320': 0.75, 'breakout40': 0.48, 'breakout80': 0.65}

Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -1.743, 'breakout160': 12.002, 'breakout20': 11.229, 'breakout320': 11.67, 'breakout40': 10.871, 'breakout80': 13.502}
ann. std {'breakout10': 21.323, 'breakout160': 11.531, 'breakout20': 14.892, 'breakout320': 12.117, 'breakout40': 12.114, 'breakout80': 11.719}
ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}
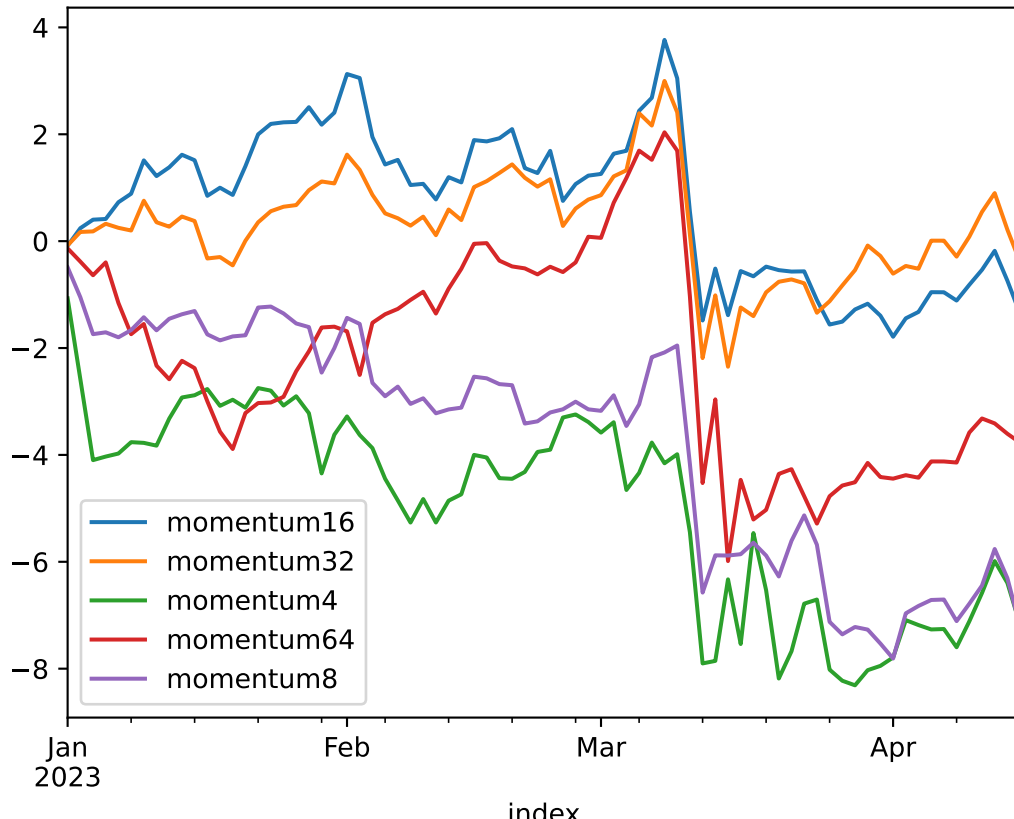
Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': -4.587, 'momentum32': -1.325, 'momentum4': -24.183, 'momentum64': -12.704, 'momentum8': -24.297}
ann. std {'momentum16': 9.13, 'momentum32': 9.132, 'momentum4': 11.421, 'momentum64': 12.262, 'momentum8': 8.983}
ann. SR {'momentum16': -0.5, 'momentum32': -0.15, 'momentum4': -2.12, 'momentum64': -1.04, 'momentum8': -2.7}
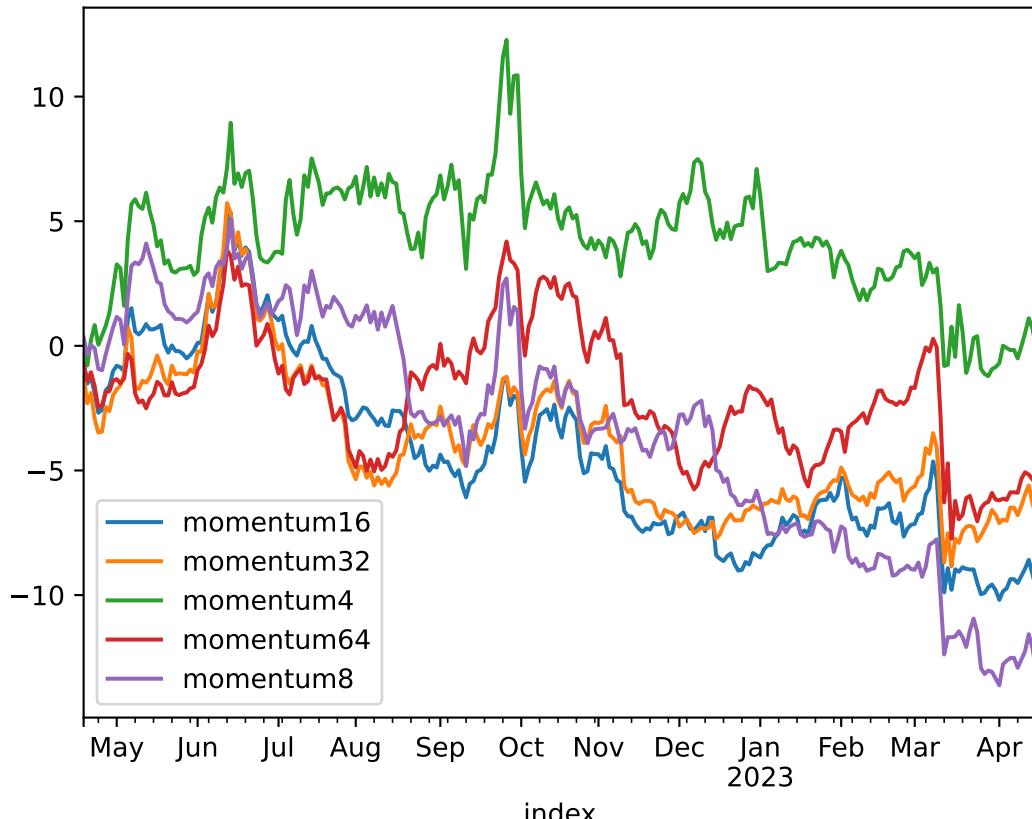
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': -9.617, 'momentum32': -6.789, 'momentum4': -0.083, 'momentum64': -5.44, 'momentum8': -12.822}
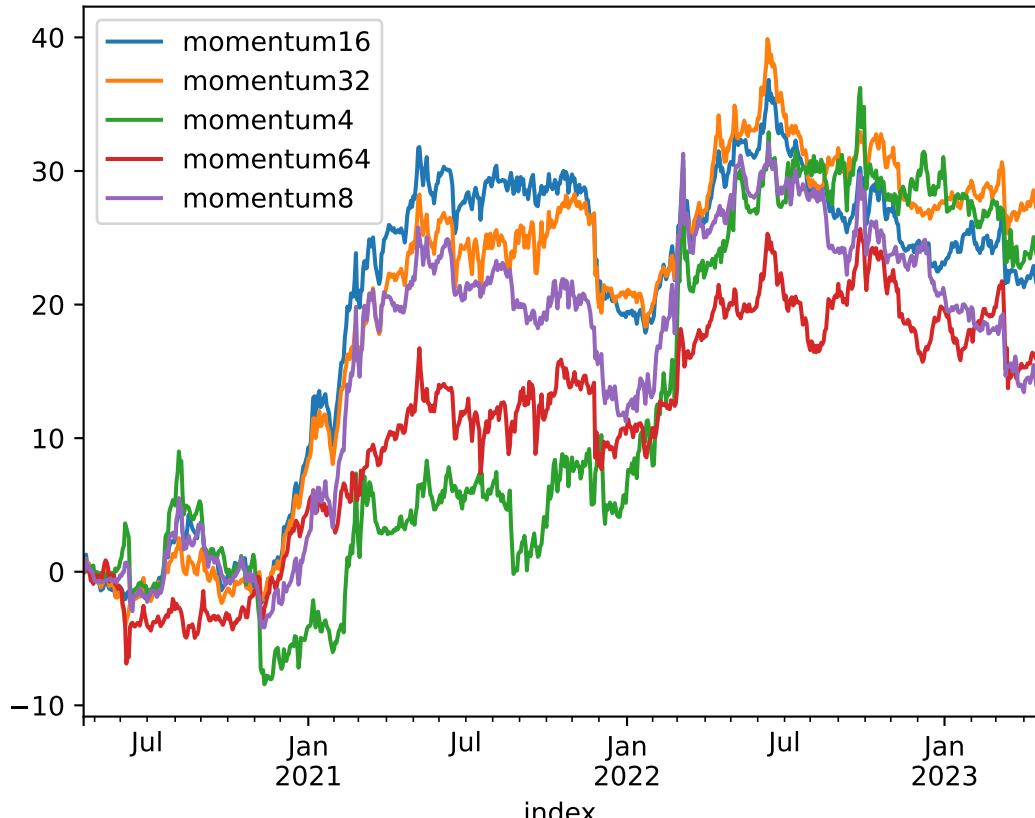ann. std {'momentum16': 8.935, 'momentum32': 9.487, 'momentum4': 13.598, 'momentum64': 10.333, 'momentum8': 10.08}
ann. SR {'momentum16': -1.08, 'momentum32': -0.72, 'momentum4': -0.01, 'momentum64': -0.53, 'momentum8': -1.27}
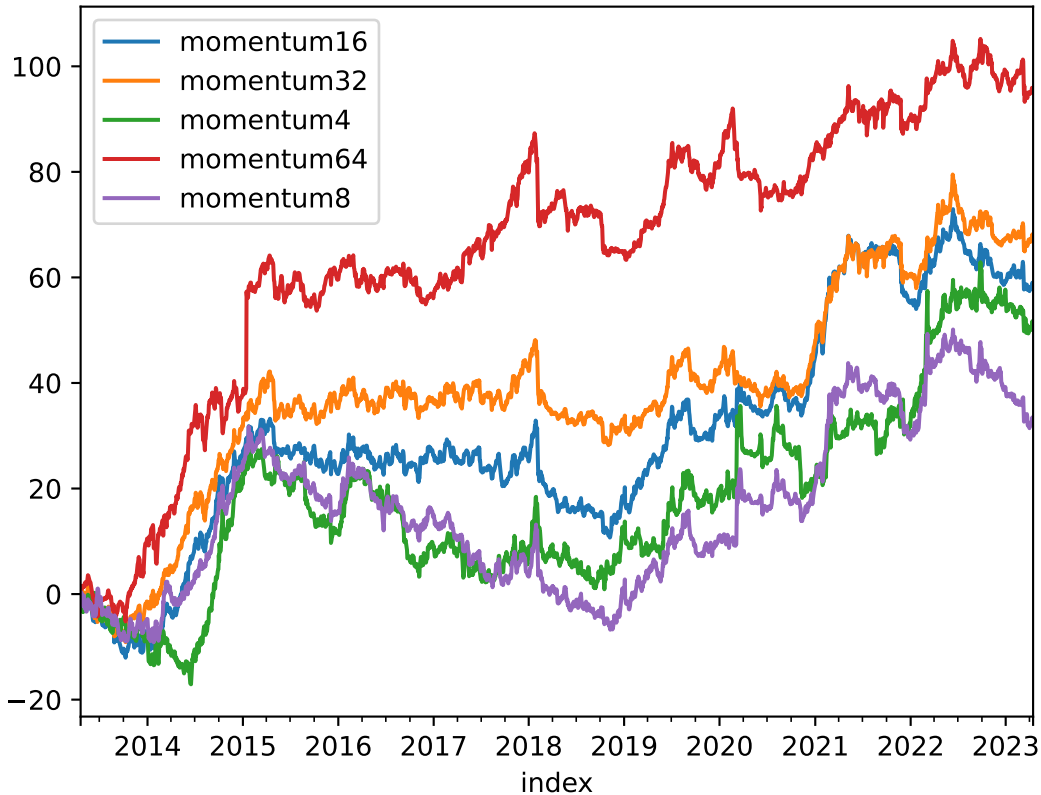
Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 7.118, 'momentum32': 8.937, 'momentum4': 7.822, 'momentum64': 5.227, 'momentum8': 4.599}
ann. std {'momentum16': 10.154, 'momentum32': 10.408, 'momentum4': 14.621, 'momentum64': 10.829, 'momentum8': 11.419}
ann. SR {'momentum16': 0.7, 'momentum32': 0.86, 'momentum4': 0.54, 'momentum64': 0.48, 'momentum8': 0.4}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 5.679, 'momentum32': 6.568, 'momentum4': 4.96, 'momentum64': 9.376, 'momentum8': 3.145}
ann. std {'momentum16': 9.672, 'momentum32': 9.28, 'momentum4': 13.691, 'momentum64': 11.873, 'momentum8': 10.876}
ann. SR {'momentum16': 0.59, 'momentum32': 0.71, 'momentum4': 0.36, 'momentum64': 0.79, 'momentum8': 0.29}

Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.821, 'momentum32': 13.536, 'momentum4': 13.217, 'momentum64': 12.72, 'momentum8': 11.74}
ann. std {'momentum16': 13.049, 'momentum32': 12.612, 'momentum4': 17.895, 'momentum64': 12.333, 'momentum8': 14.333}
ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.74, 'momentum64': 1.03, 'momentum8': 0.82}
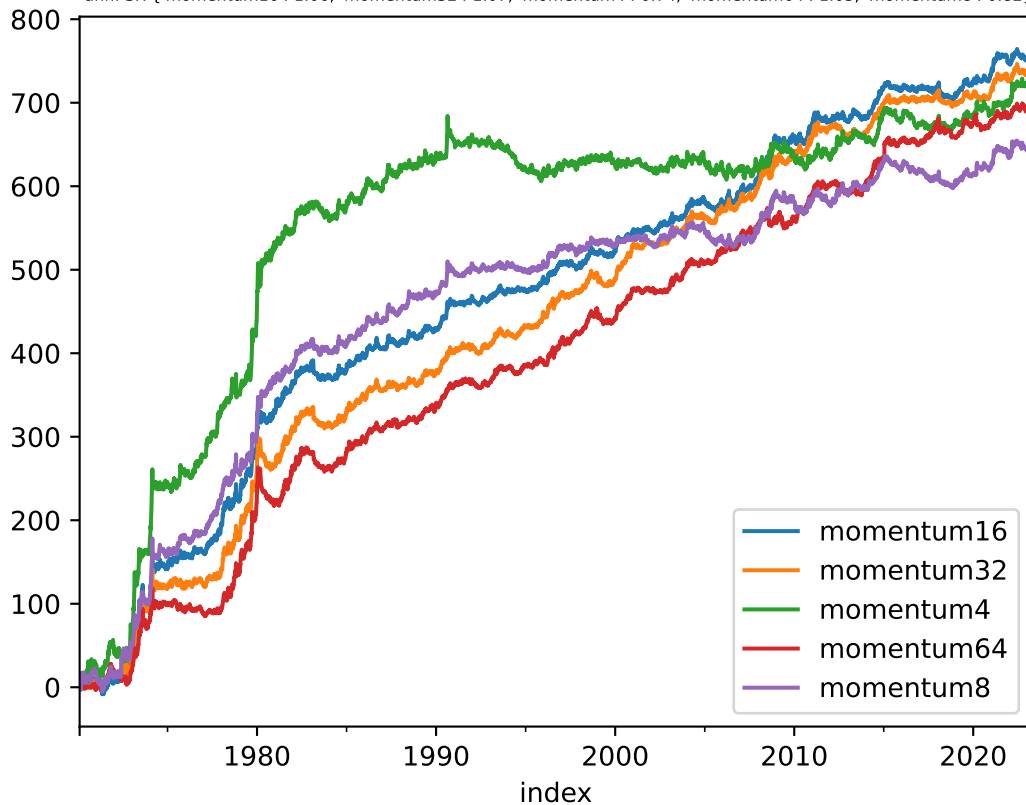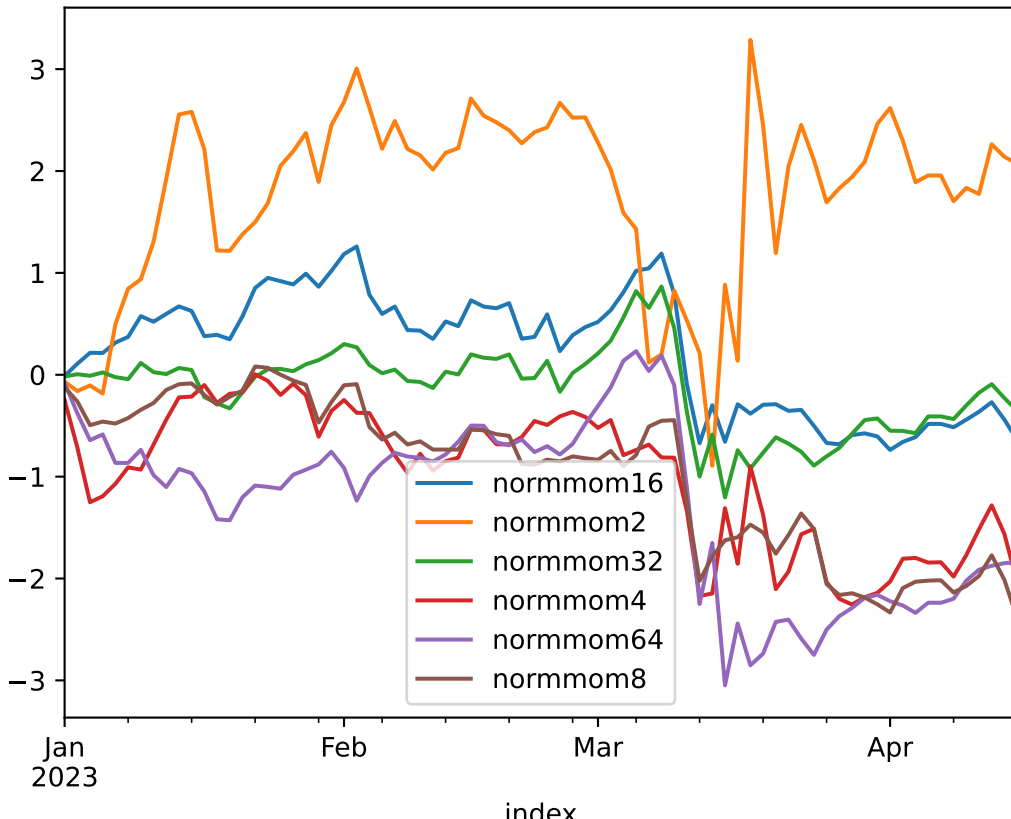
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': -2.154, 'normmom2': 6.985, 'normmom32': -1.19, 'normmom4': -6.86, 'normmom64': -6.194, 'normmom8': -8.048}
ann. std {'normmom16': 3.281, 'normmom2': 9.466, 'normmom32': 3.222, 'normmom4': 4.629, 'normmom64': 4.779, 'normmom8': 3.178}
ann. SR {'normmom16': -0.66, 'normmom2': 0.74, 'normmom32': -0.37, 'normmom4': -1.48, 'normmom64': -1.3, 'normmom8': -2.53}
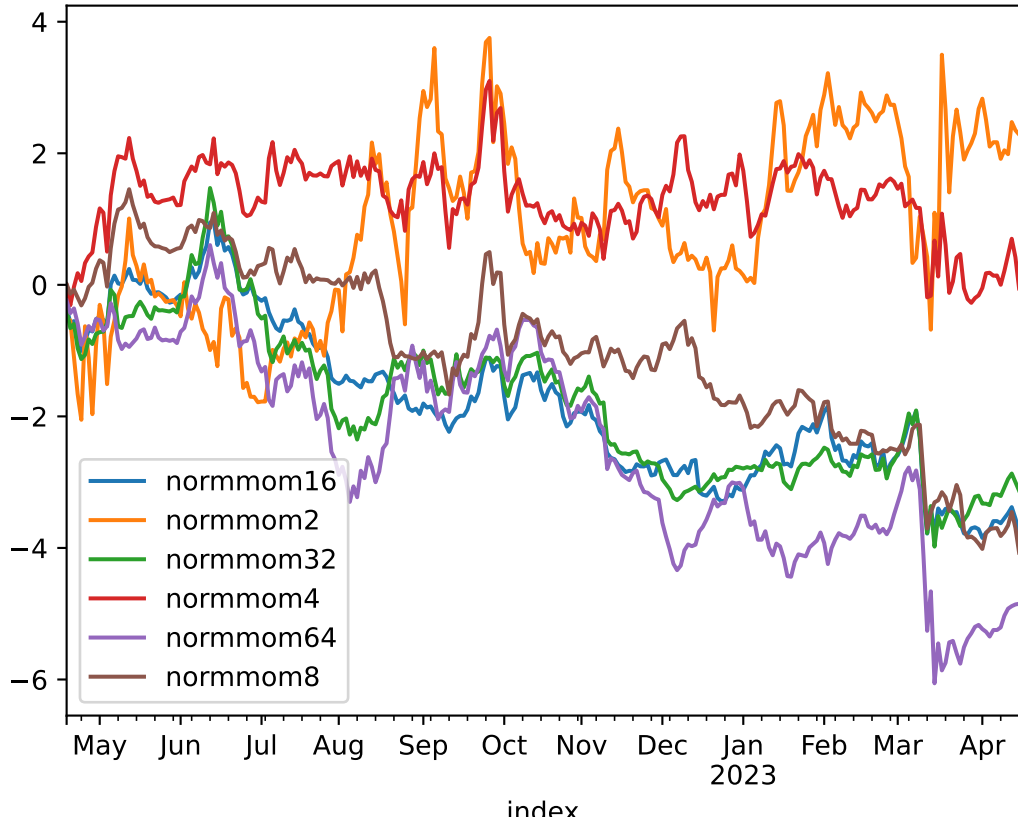
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': -3.692, 'normmom2': 2.25, 'normmom32': -3.081, 'normmom4': -0.054, 'normmom64': -4.774, 'normmom8': -4.008}
ann. std {'normmom16': 2.665, 'normmom2': 7.847, 'normmom32': 2.972, 'normmom4': 4.385, 'normmom64': 3.846, 'normmom8': 2.987}
ann. SR {'normmom16': -1.39, 'normmom2': 0.29, 'normmom32': -1.04, 'normmom4': -0.01, 'normmom64': -1.24, 'normmom8': -1.34}
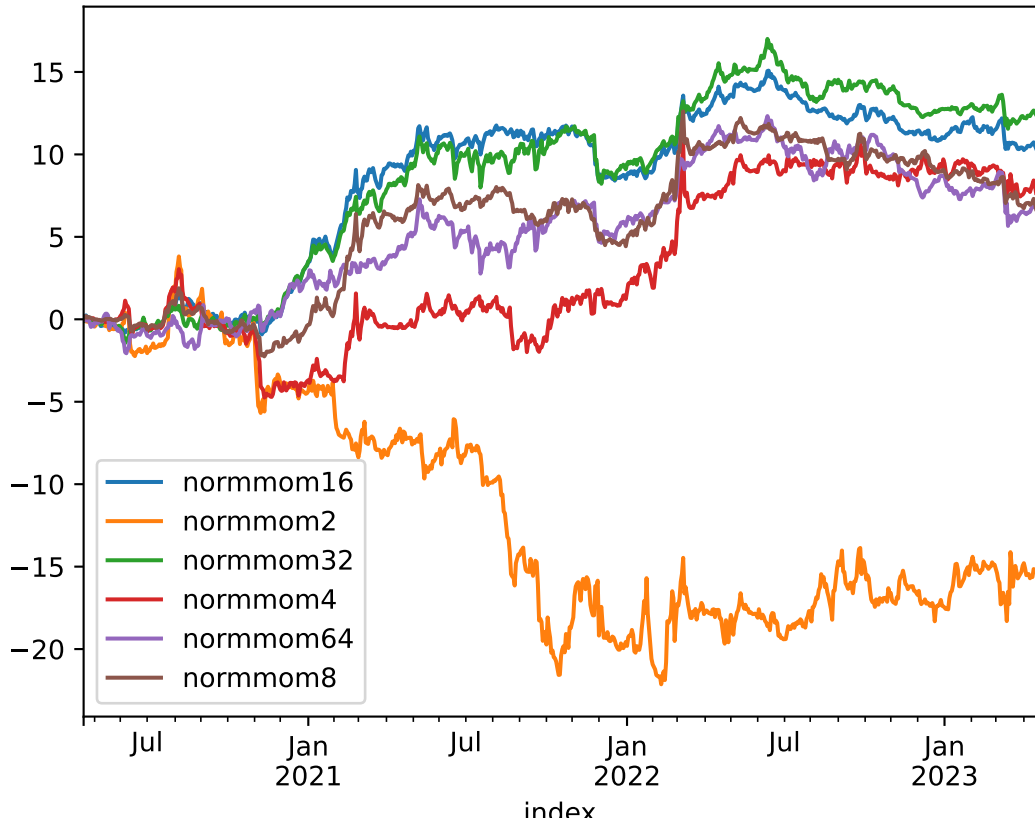
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.396, 'normmom2': -5.027, 'normmom32': 4.065, 'normmom4': 2.513, 'normmom64': 2.252, 'normmom8': 2.192}
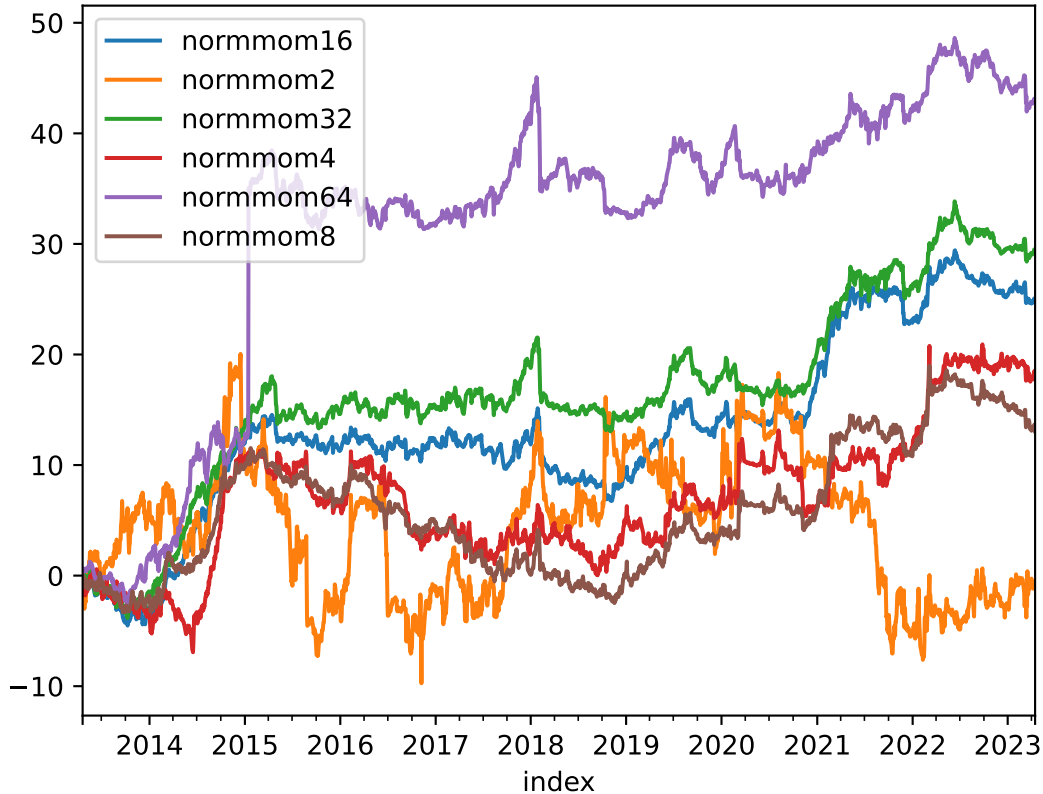ann. std {'normmom16': 3.512, 'normmom2': 8.619, 'normmom32': 3.882, 'normmom4': 5.364, 'normmom64': 4.277, 'normmom8': 3.926}
ann. SR {'normmom16': 0.97, 'normmom2': -0.58, 'normmom32': 1.05, 'normmom4': 0.47, 'normmom64': 0.53, 'normmom8': 0.56}

Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 2.426, 'normmom2': -0.08, 'normmom32': 2.872, 'normmom4': 1.744, 'normmom64': 4.24, 'normmom8': 1.281}
ann. std {'normmom16': 3.469, 'normmom2': 10.329, 'normmom32': 3.625, 'normmom4': 5.45, 'normmom64': 8.273, 'normmom8': 3.886}
ann. SR {'normmom16': 0.7, 'normmom2': -0.01, 'normmom32': 0.79, 'normmom4': 0.32, 'normmom64': 0.51, 'normmom8': 0.33}
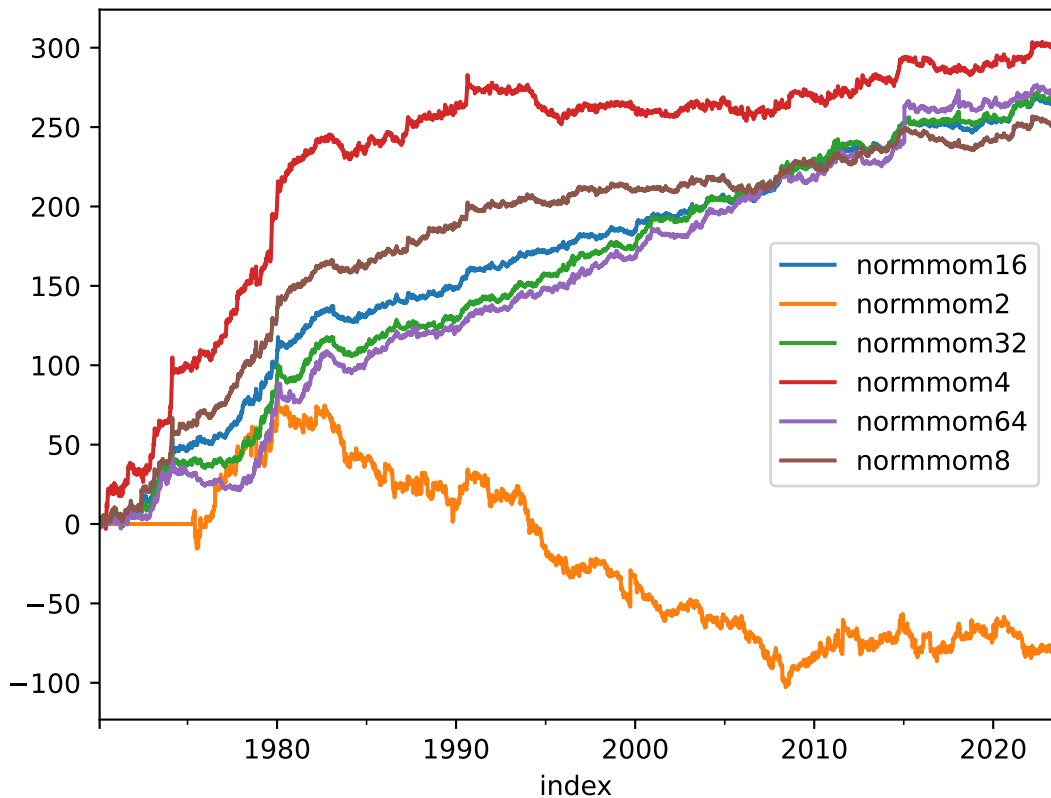
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.88, 'normmom2': -1.43, 'normmom32': 4.933, 'normmom4': 5.542, 'normmom64': 5.002, 'normmom8': 4.627}
ann. std {'normmom16': 4.533, 'normmom2': 11.613, 'normmom32': 4.61, 'normmom4': 7.385, 'normmom64': 5.871, 'normmom8': 5.366}
ann. SR {'normmom16': 1.08, 'normmom2': -0.12, 'normmom32': 1.07, 'normmom4': 0.75, 'normmom64': 0.85, 'normmom8': 0.86}
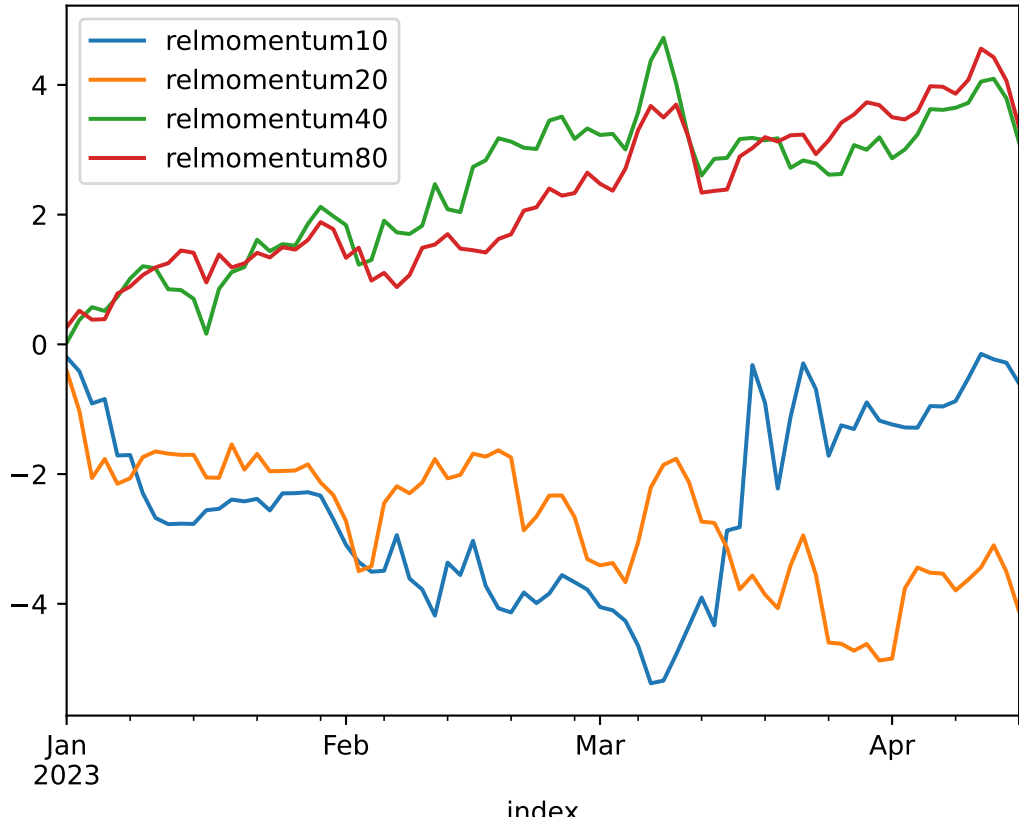
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -2.03, 'relmomentum20': -13.871, 'relmomentum40': 10.495, 'relmomentum80': 11.287}
ann. std {'relmomentum10': 8.424, 'relmomentum20': 6.786, 'relmomentum40': 5.318, 'relmomentum80': 4.337}
ann. SR {'relmomentum10': -0.24, 'relmomentum20': -2.04, 'relmomentum40': 1.97, 'relmomentum80': 2.6}
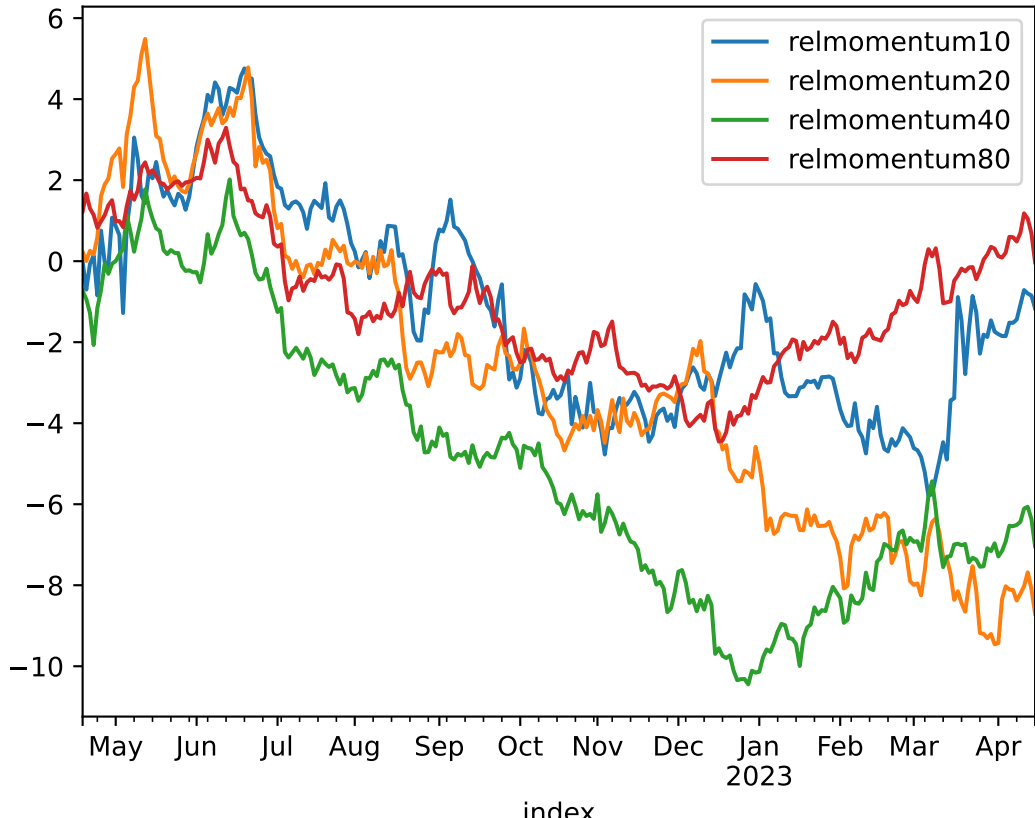
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -1.15, 'relmomentum20': -8.568, 'relmomentum40': -6.934, 'relmomentum80': -0.027}
ann. std {'relmomentum10': 8.317, 'relmomentum20': 6.721, 'relmomentum40': 5.483, 'relmomentum80': 4.703}
ann. SR {'relmomentum10': -0.14, 'relmomentum20': -1.27, 'relmomentum40': -1.26, 'relmomentum80': -0.01}
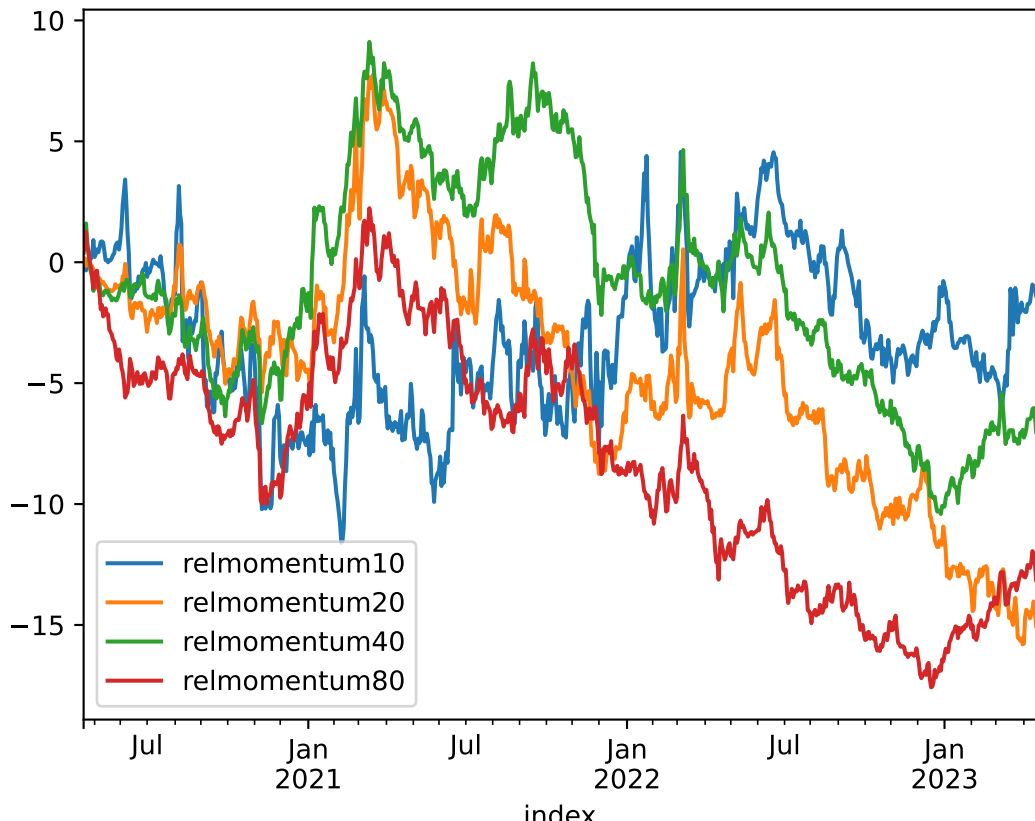
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -0.451, 'relmomentum20': -4.932, 'relmomentum40': -2.297, 'relmomentum80': -4.311}
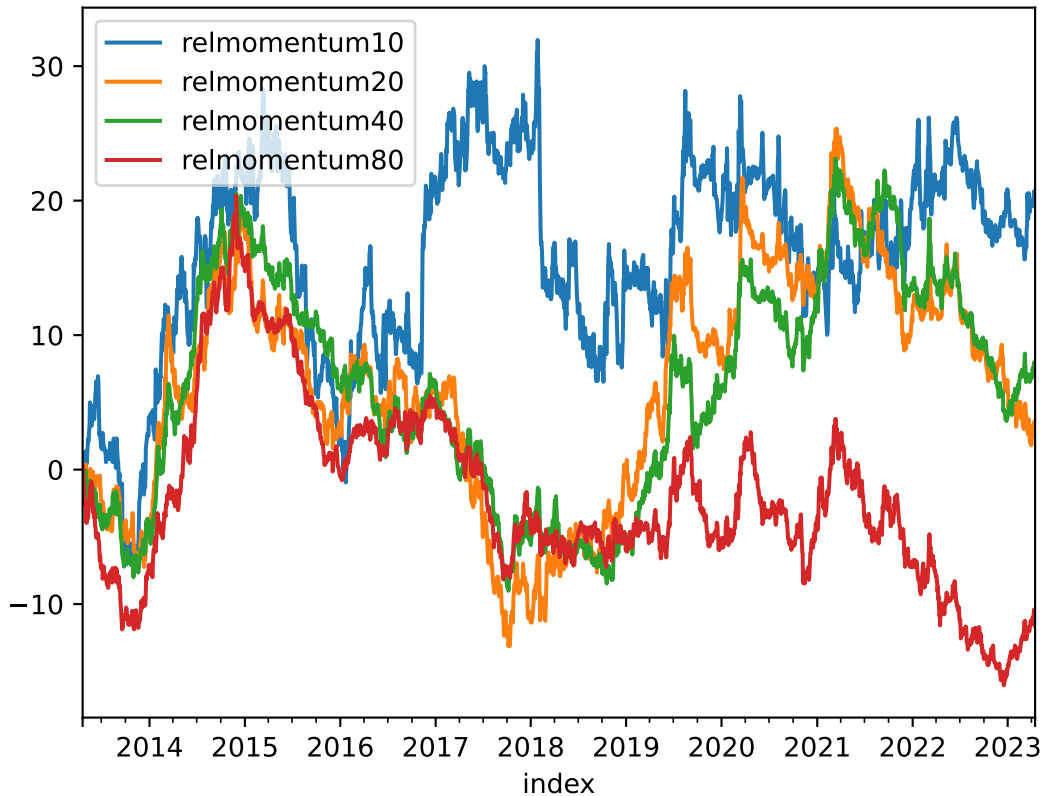ann. std {'relmomentum10': 11.921, 'relmomentum20': 8.343, 'relmomentum40': 6.977, 'relmomentum80': 6.361}
ann. SR {'relmomentum10': -0.04, 'relmomentum20': -0.59, 'relmomentum40': -0.33, 'relmomentum80': -0.68}
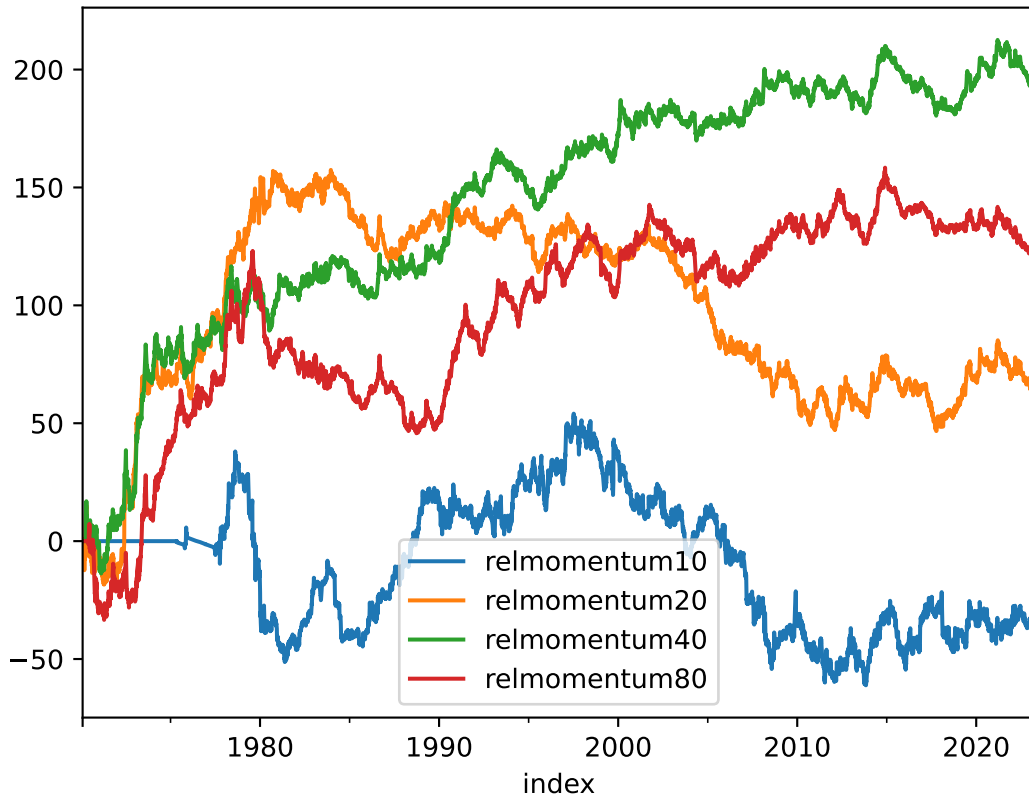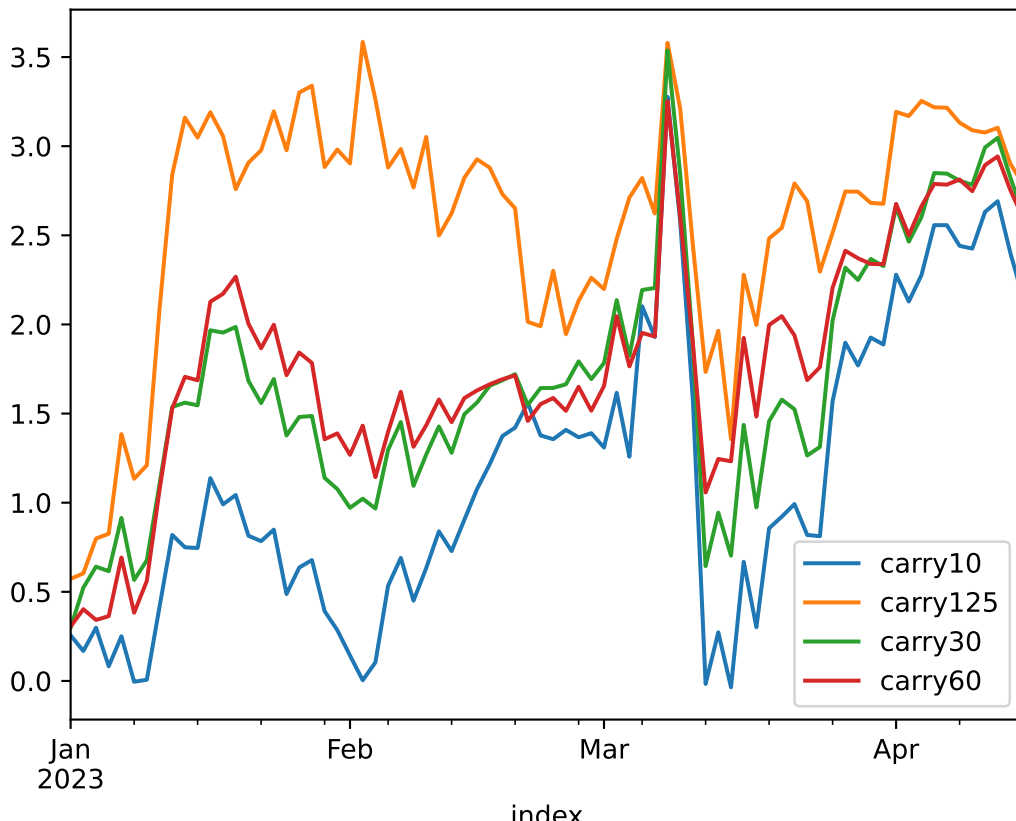
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': 1.988, 'relmomentum20': 0.252, 'relmomentum40': 0.689, 'relmomentum80': -1.14}
ann. std {'relmomentum10': 13.421, 'relmomentum20': 8.579, 'relmomentum40': 7.005, 'relmomentum80': 6.4}
ann. SR {'relmomentum10': 0.15, 'relmomentum20': 0.03, 'relmomentum40': 0.1, 'relmomentum80': -0.18}
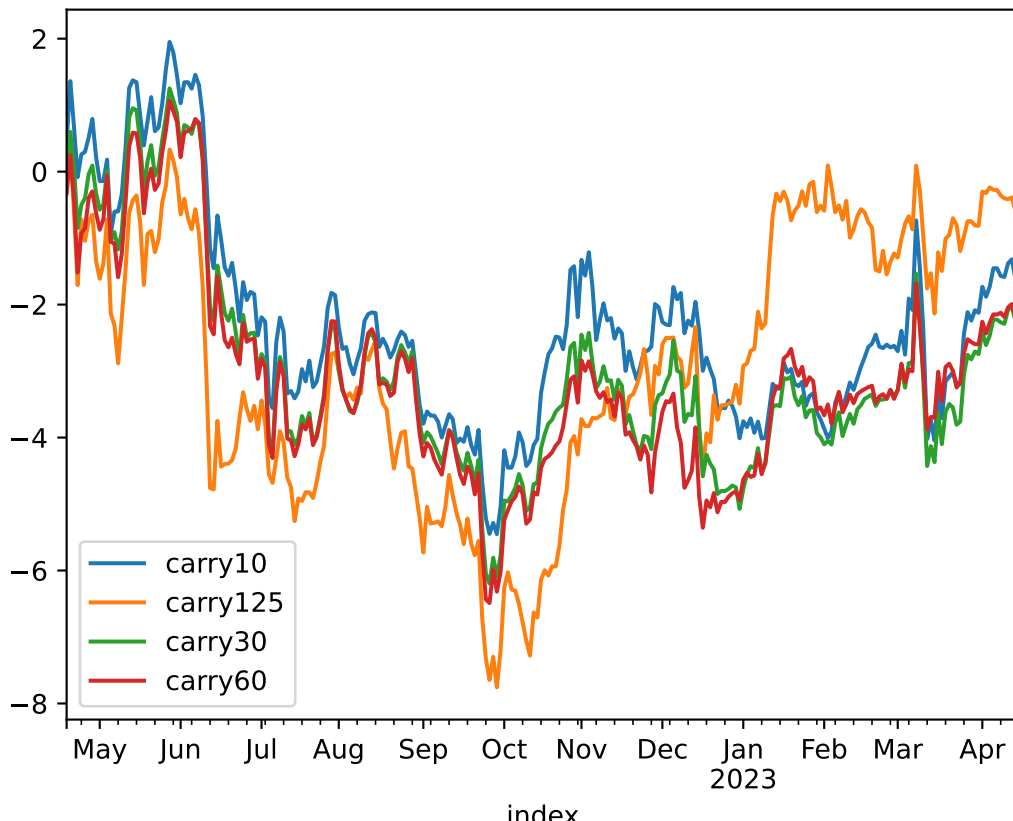
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.615, 'relmomentum20': 1.151, 'relmomentum40': 3.623, 'relmomentum80': 2.331}
ann. std {'relmomentum10': 13.392, 'relmomentum20': 10.47, 'relmomentum40': 9.64, 'relmomentum80': 9.785}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 7.235, 'carry125': 9.387, 'carry30': 8.824, 'carry60': 8.75}
ann. std {'carry10': 6.052, 'carry125': 5.607, 'carry30': 5.532, 'carry60': 4.926}
ann. SR {'carry10': 1.2, 'carry125': 1.67, 'carry30': 1.6, 'carry60': 1.78}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -1.834, 'carry125': -0.694, 'carry30': -2.416, 'carry60': -2.301}
ann. std {'carry10': 6.228, 'carry125': 6.944, 'carry30': 6.161, 'carry60': 6.174}
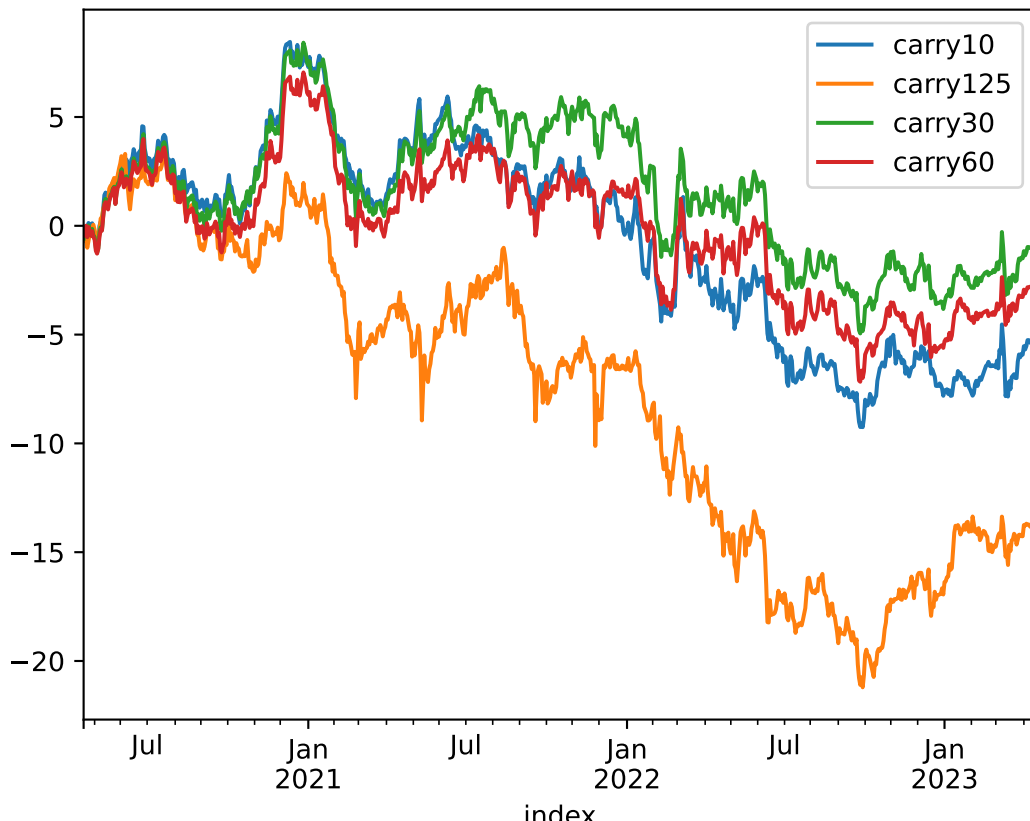ann. SR {'carry10': -0.29, 'carry125': -0.1, 'carry30': -0.39, 'carry60': -0.37}
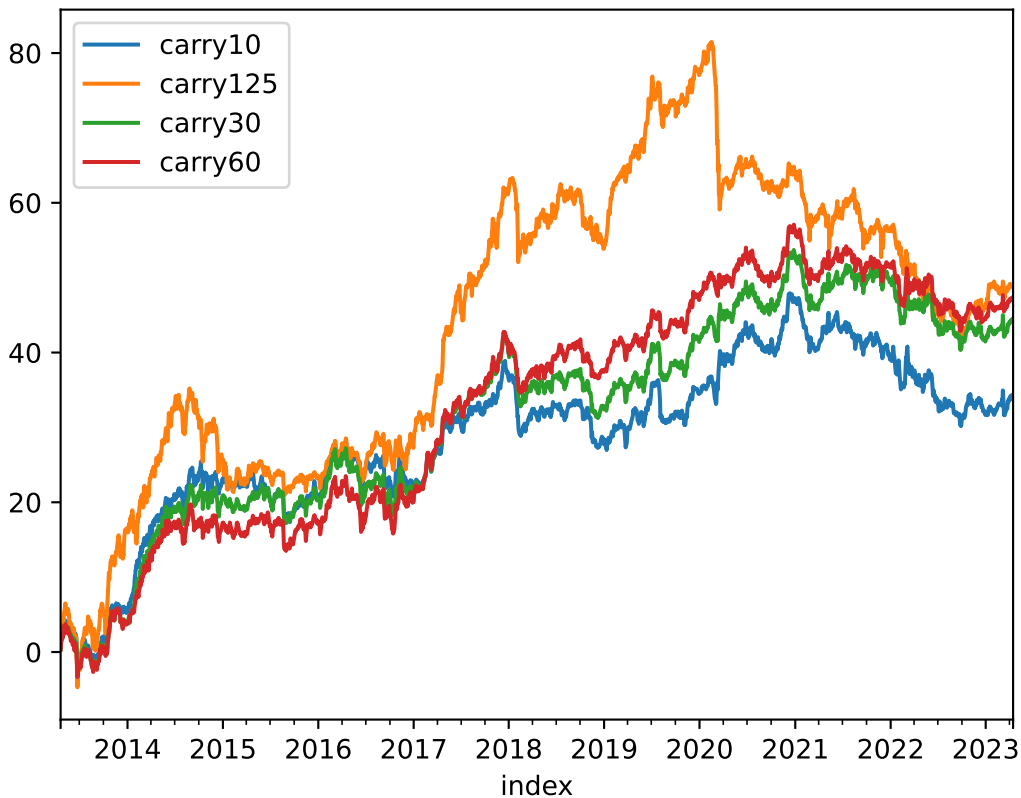
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -1.856, 'carry125': -4.641, 'carry30': -0.395, 'carry60': -0.988}
ann. std {'carry10': 6.574, 'carry125': 7.999, 'carry30': 6.499, 'carry60': 6.479}
ann. SR {'carry10': -0.28, 'carry125': -0.58, 'carry30': -0.06, 'carry60': -0.15}
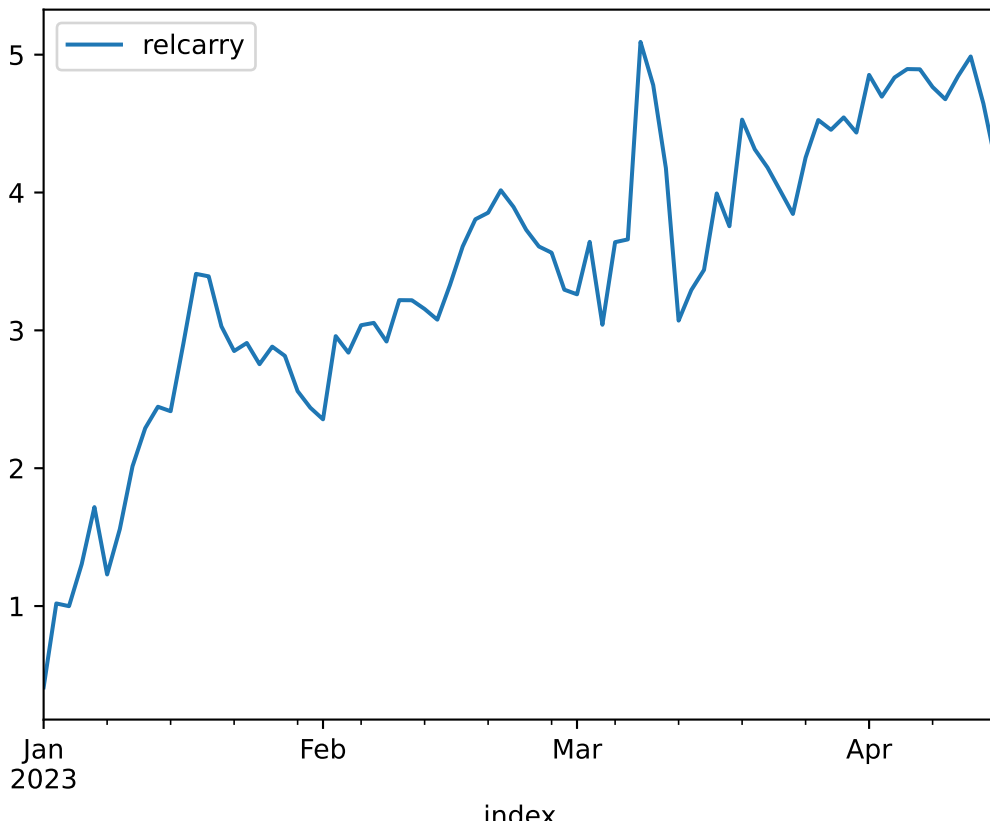
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.32, 'carry125': 4.782, 'carry30': 4.329, 'carry60': 4.617}
ann. std {'carry10': 6.372, 'carry125': 8.974, 'carry30': 6.463, 'carry60': 6.415}
ann. SR {'carry10': 0.52, 'carry125': 0.53, 'carry30': 0.67, 'carry60': 0.72}

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.239, 'carry125': 7.522, 'carry30': 8.526, 'carry60': 8.236}
ann. std {'carry10': 11.203, 'carry125': 11.56, 'carry30': 11.26, 'carry60': 11.263}
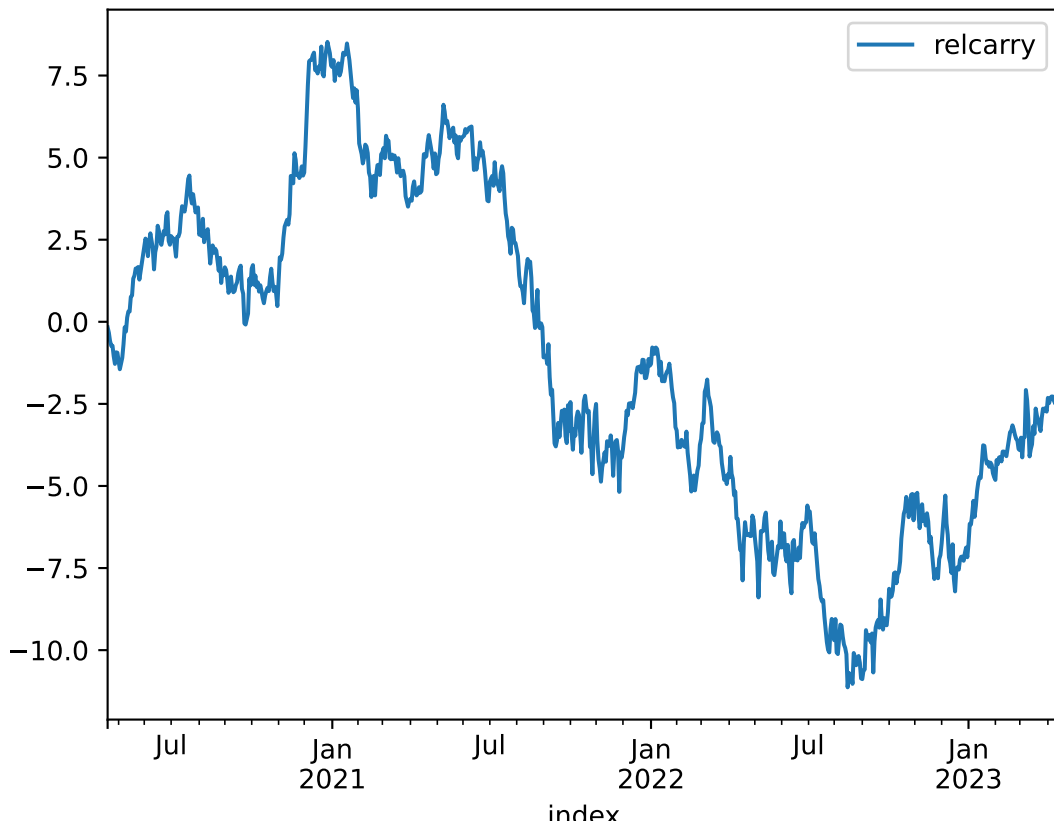ann. SR {'carry10': 0.74, 'carry125': 0.65, 'carry30': 0.76, 'carry60': 0.73}
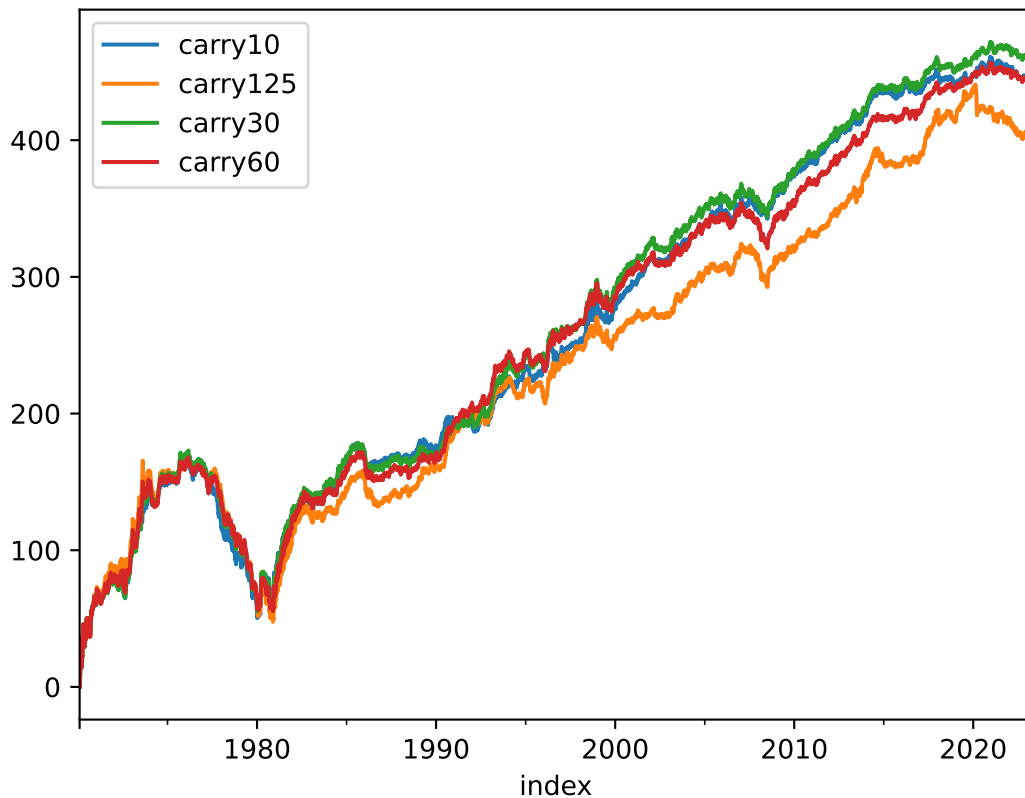
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 14.161}
ann. std {'relcarry': 5.704}
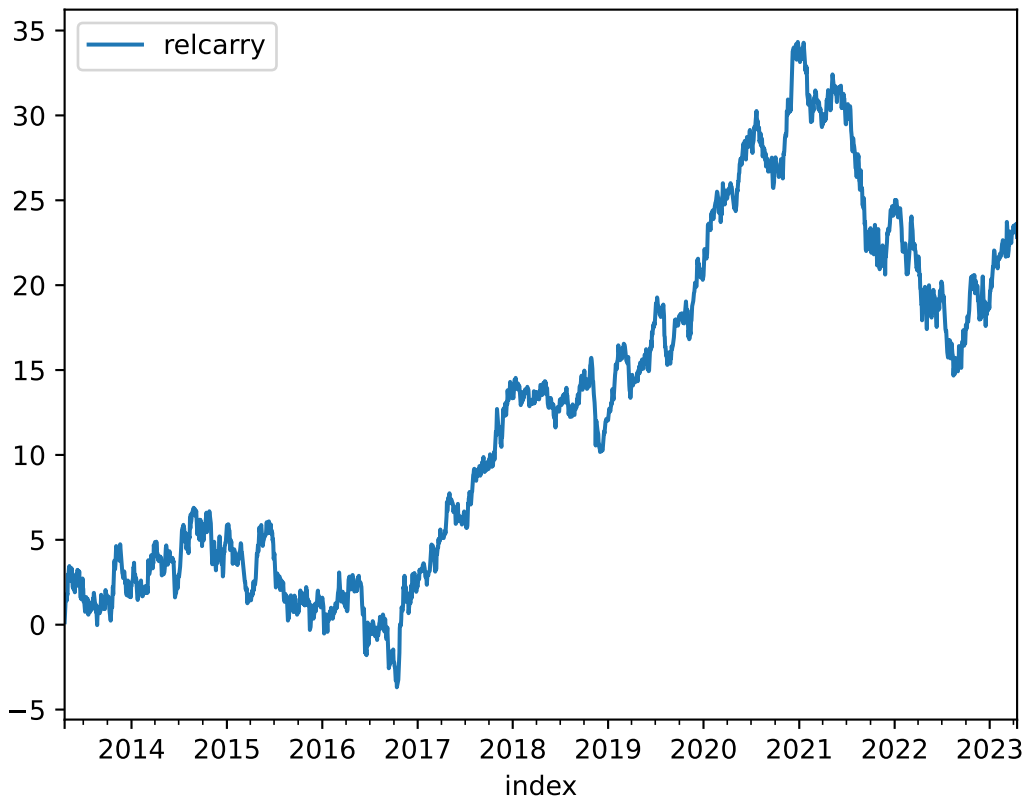ann. SR {'relcarry': 2.48}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 4.833}
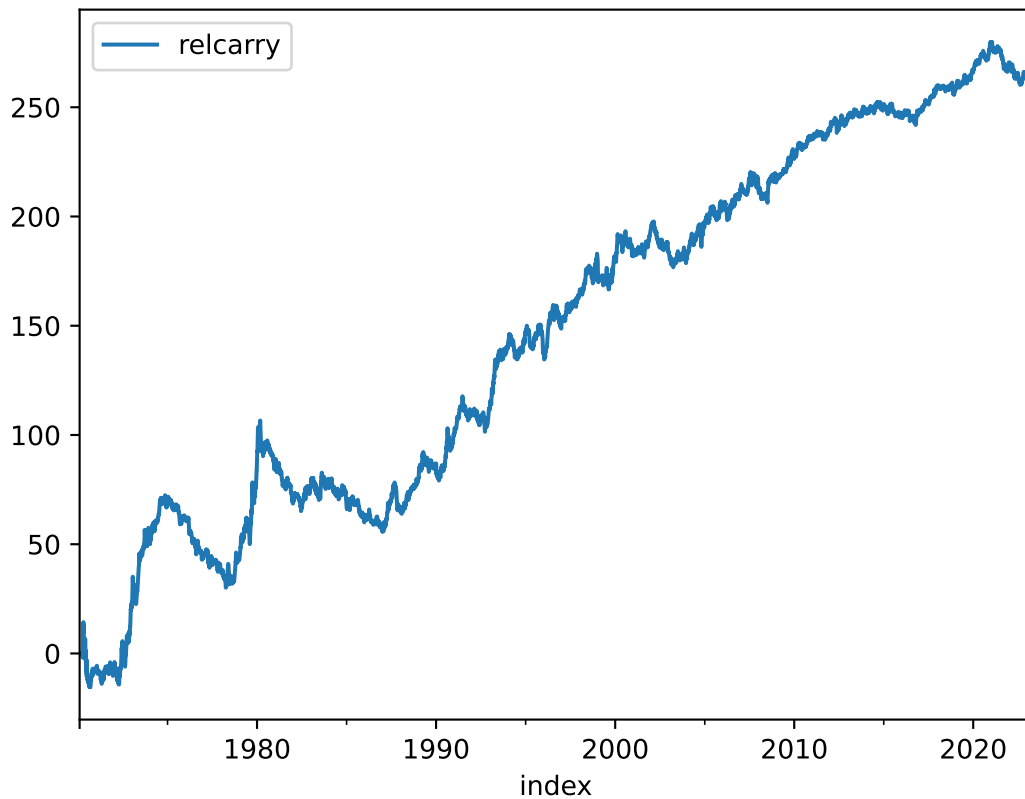ann. std {'relcarry': 7.049}
ann. SR {'relcarry': 0.69}
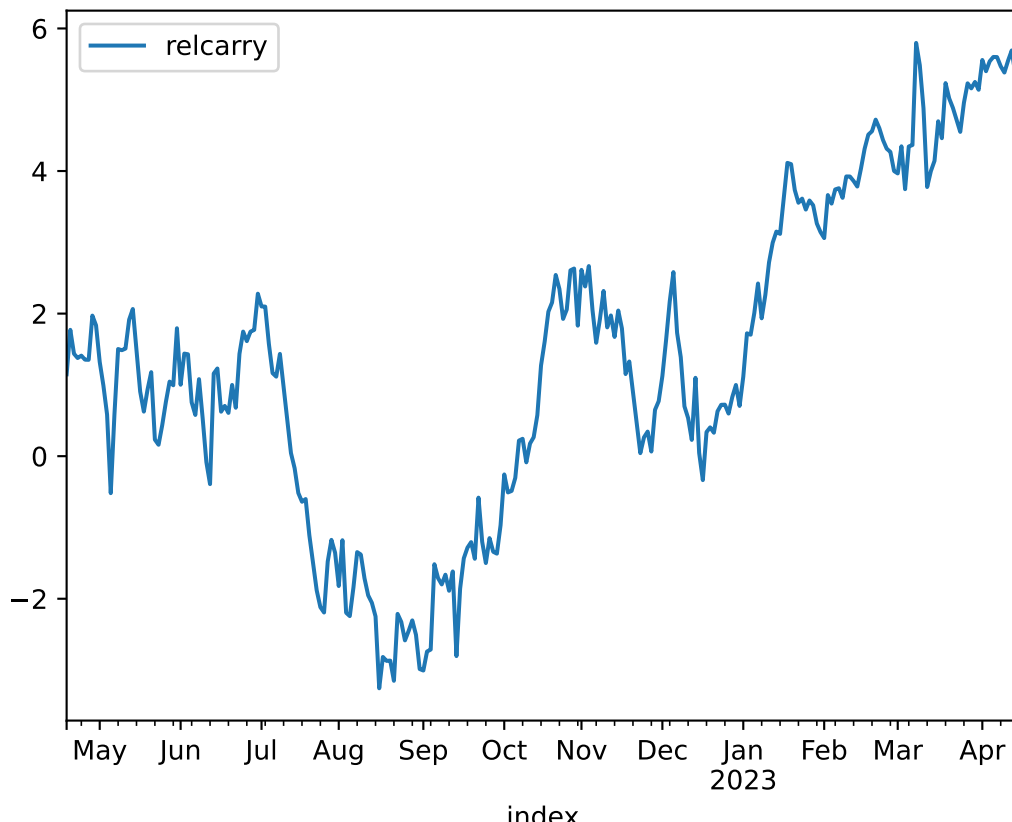
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.972}
ann. std {'relcarry': 6.652}
ann. SR {'relcarry': -0.15}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.243}
ann. std {'relcarry': 5.826}
ann. SR {'relcarry': 0.38}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.951}
ann. std {'relcarry': 8.962}
ann. SR {'relcarry': 0.55}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -7.844, 'skewabs365': -17.377, 'skewrv180': -15.533, 'skewrv365': -21.577}
ann. std {'skewabs180': 11.767, 'skewabs365': 12.022, 'skewrv180': 8.373, 'skewrv365': 8.045}
ann. SR {'skewabs180': -0.67, 'skewabs365': -1.45, 'skewrv180': -1.86, 'skewrv365': -2.68}
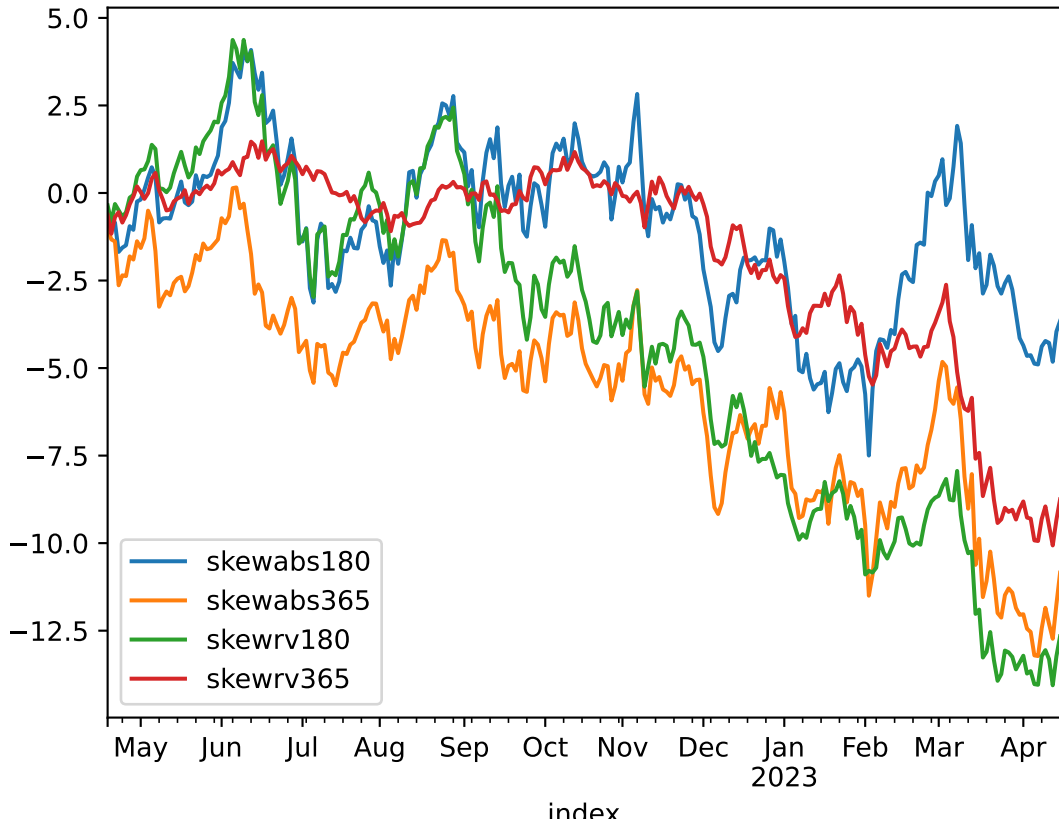
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -3.6, 'skewabs365': -10.677, 'skewrv180': -12.465, 'skewrv365': -8.615}
ann. std {'skewabs180': 11.061, 'skewabs365': 9.992, 'skewrv180': 9.286, 'skewrv365': 5.707}
ann. SR {'skewabs180': -0.33, 'skewabs365': -1.07, 'skewrv180': -1.34, 'skewrv365': -1.51}
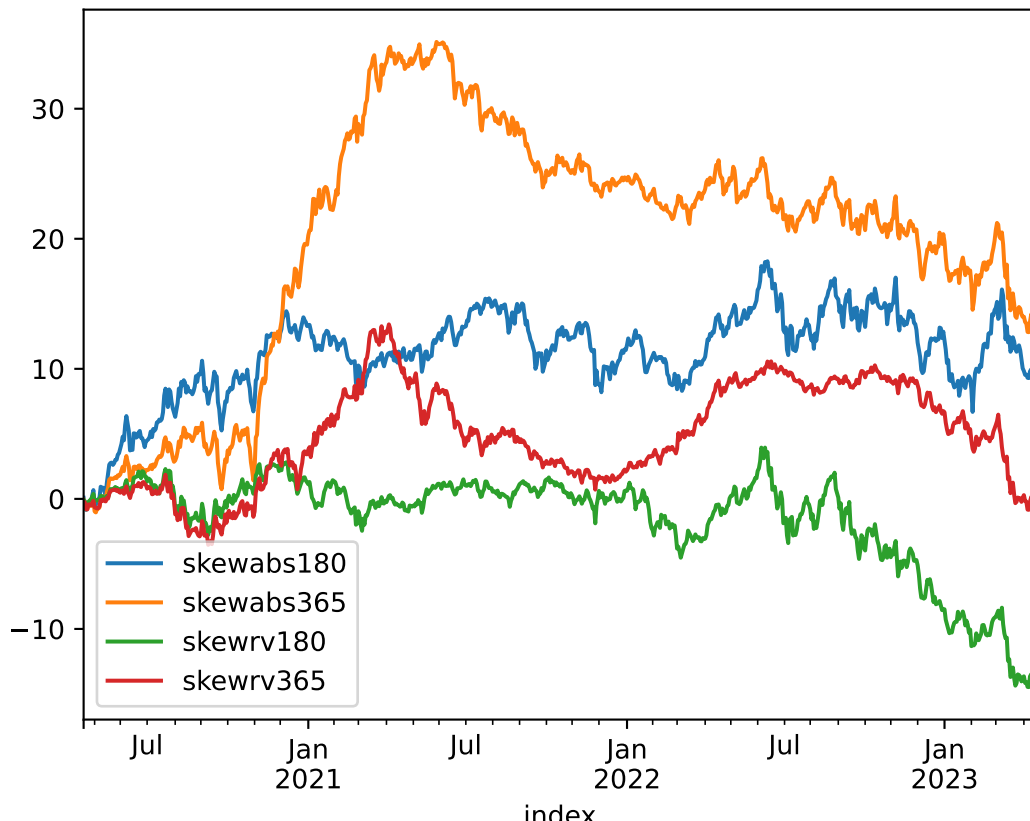
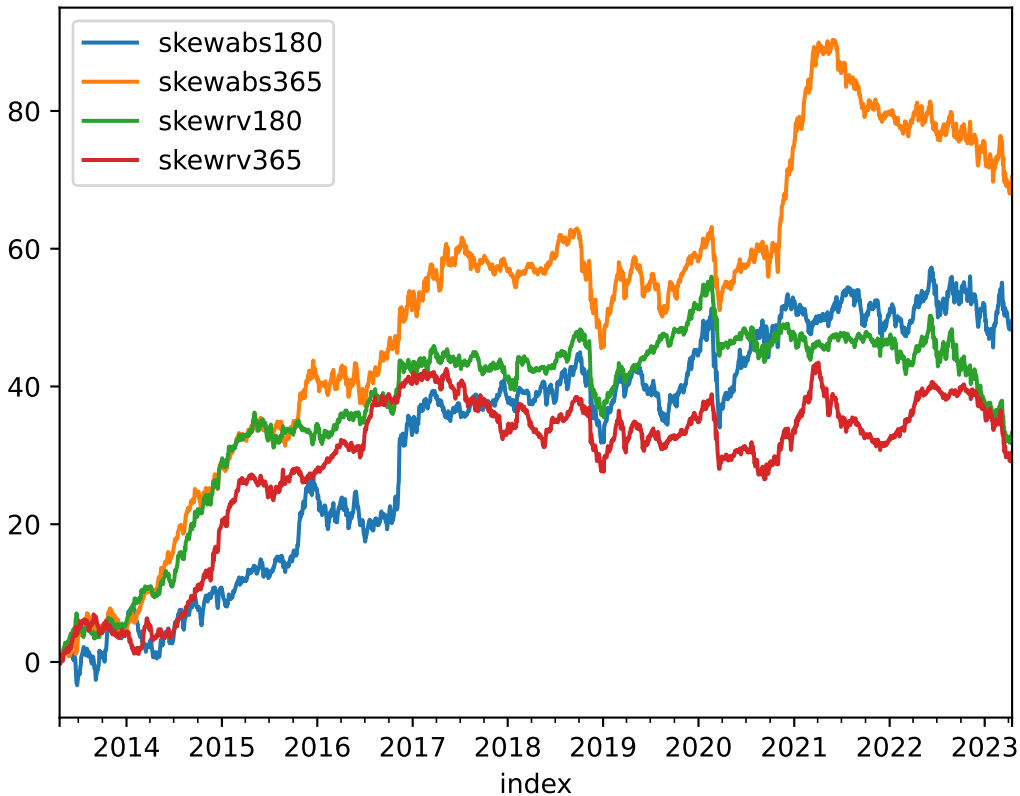Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.452, 'skewabs365': 4.982, 'skewrv180': -4.29, 'skewrv365': 0.114}
ann. std {'skewabs180': 9.13, 'skewabs365': 8.895, 'skewrv180': 7.233, 'skewrv365': 6.311}
ann. SR {'skewabs180': 0.38, 'skewabs365': 0.56, 'skewrv180': -0.59, 'skewrv365': 0.02}
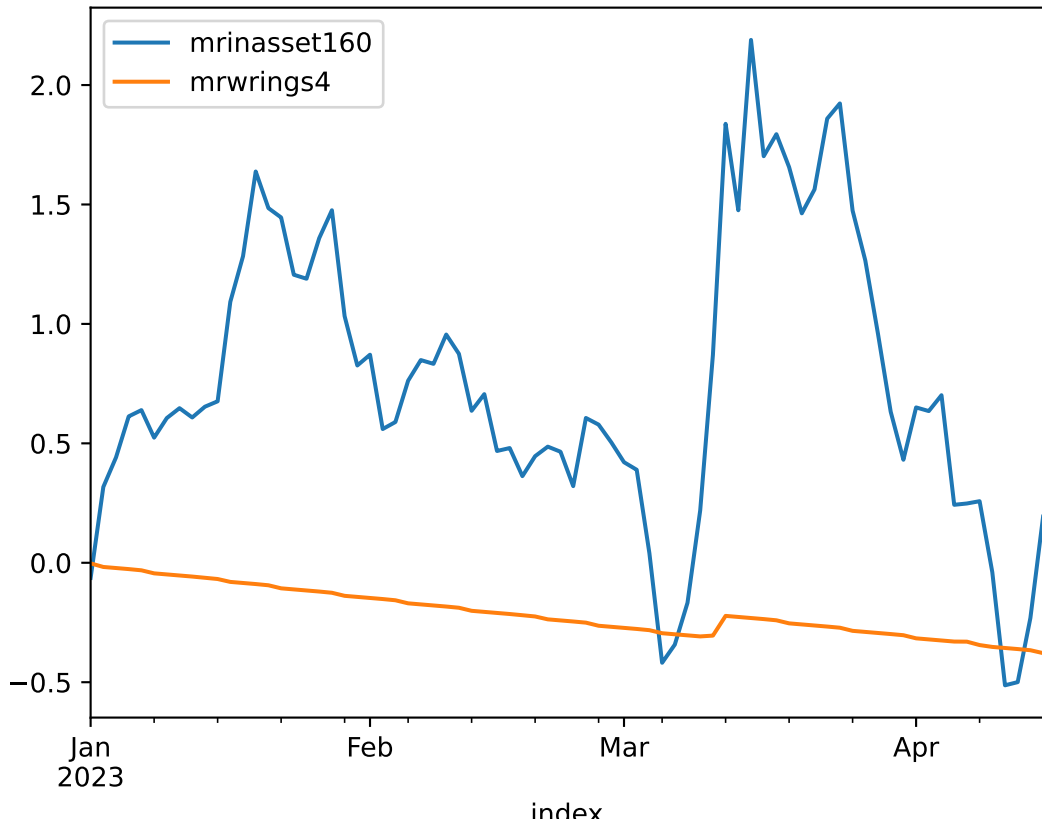
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.861, 'skewabs365': 6.911, 'skewrv180': 3.262, 'skewrv365': 2.985}
ann. std {'skewabs180': 8.007, 'skewabs365': 7.949, 'skewrv180': 6.387, 'skewrv365': 6.045}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.87, 'skewrv180': 0.51, 'skewrv365': 0.49}
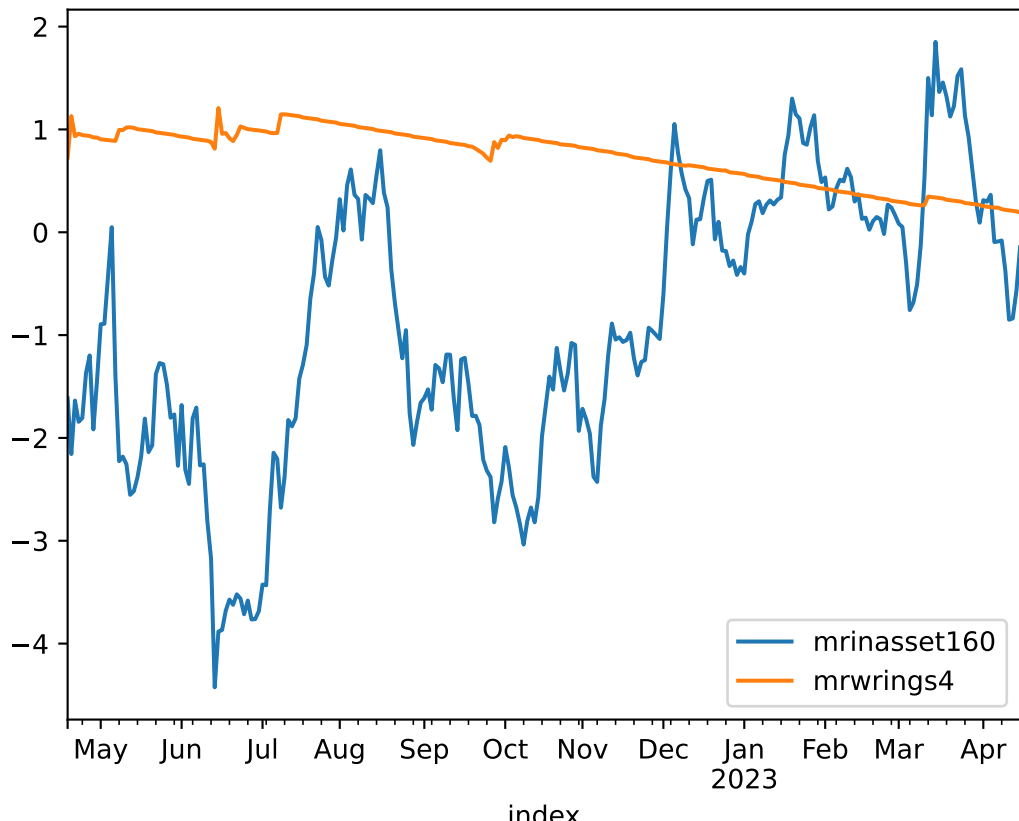
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.883, 'skewabs365': 5.563, 'skewrv180': 4.228, 'skewrv365': 2.377}
ann. std {'skewabs180': 10.102, 'skewabs365': 9.87, 'skewrv180': 8.752, 'skewrv365': 8.125}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}
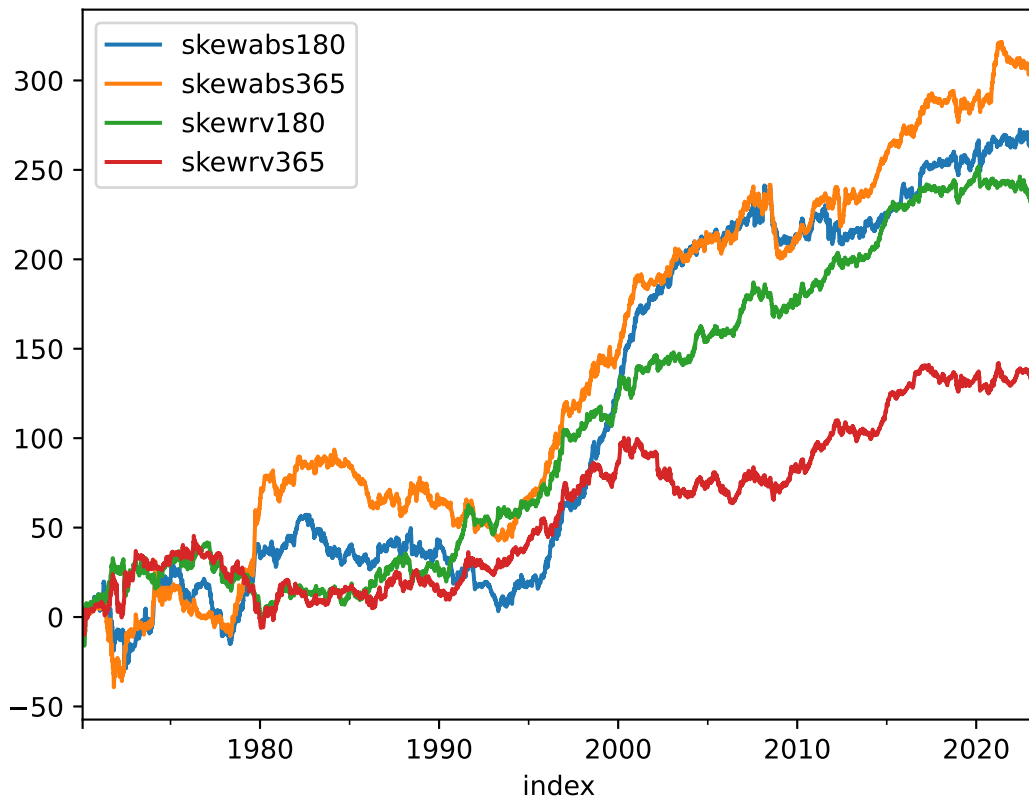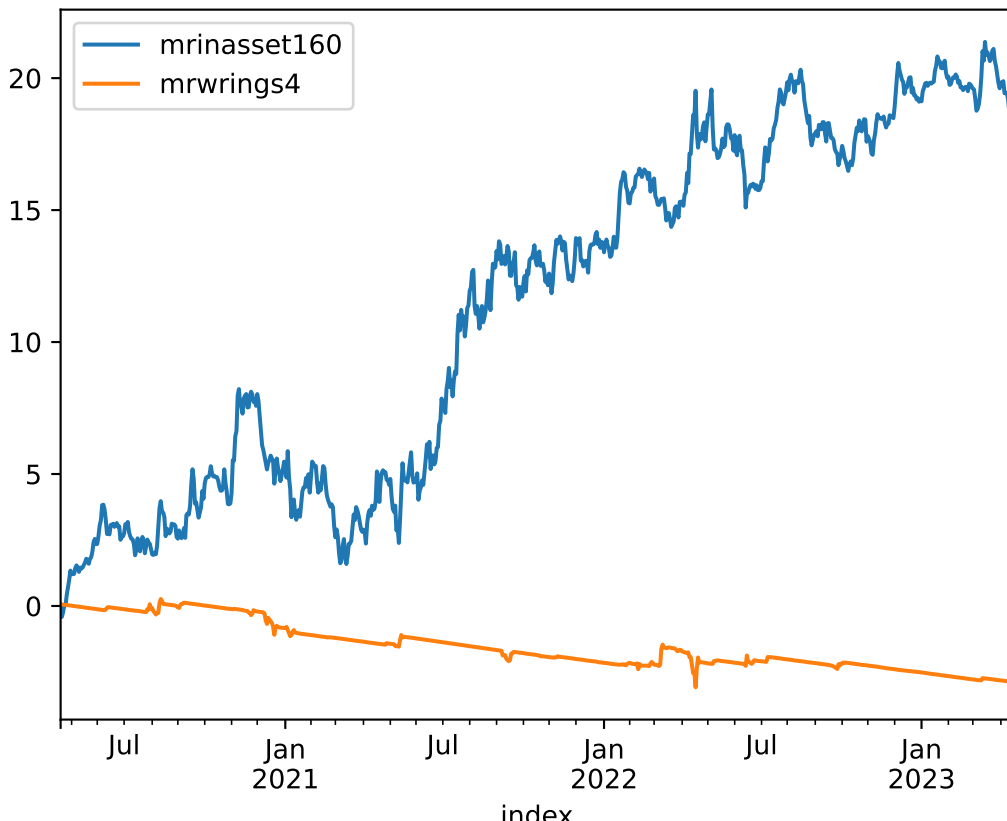
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 0.651, 'mrwrings4': -1.274}
ann. std {'mrinasset160': 4.361, 'mrwrings4': 0.173}
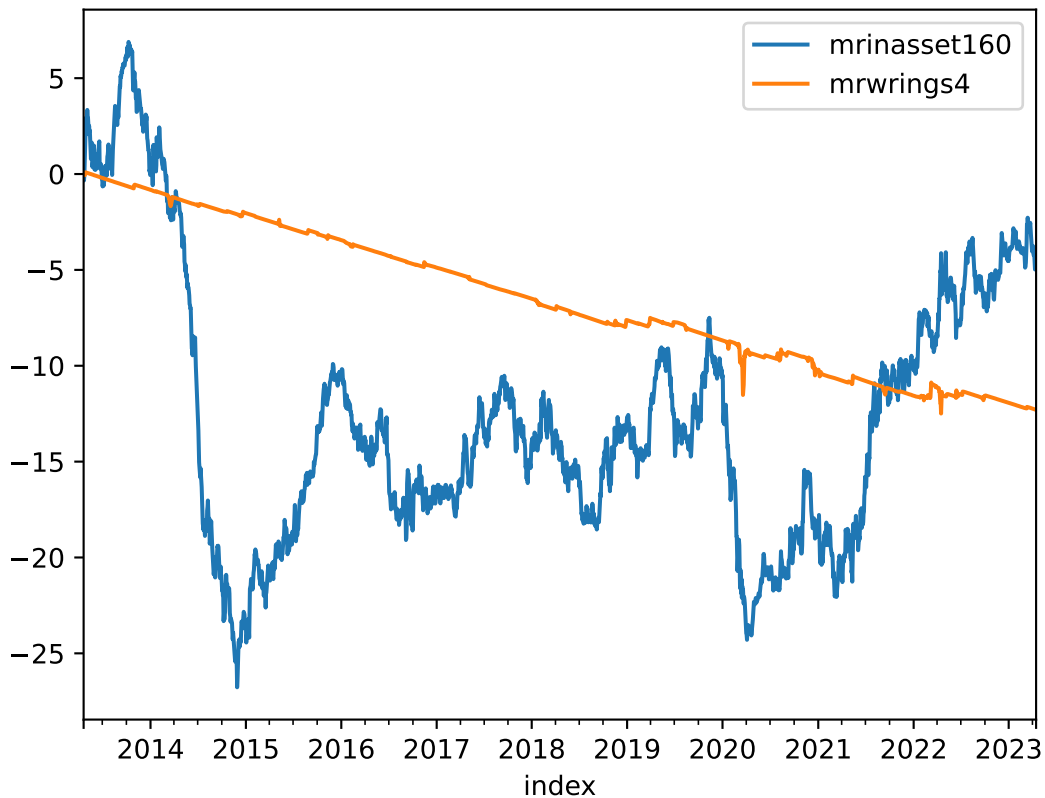ann. SR {'mrinasset160': 0.15, 'mrwrings4': -7.37}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': -0.142, 'mrwrings4': 0.188}
ann. std {'mrinasset160': 5.503, 'mrwrings4': 1.032}
ann. SR {'mrinasset160': -0.03, 'mrwrings4': 0.18}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.351, 'mrwrings4': -0.947}
ann. std {'mrinasset160': 6.27, 'mrwrings4': 1.018}
ann. SR {'mrinasset160': 1.01, 'mrwrings4': -0.93}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.42, 'mrwrings4': -1.208}
ann. std {'mrinasset160': 6.231, 'mrwrings4': 0.88}
ann. SR {'mrinasset160': -0.07, 'mrwrings4': -1.37}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.558, 'mrwrings4': -2.135}
ann. std {'mrinasset160': 9.87, 'mrwrings4': 2.088}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.02}