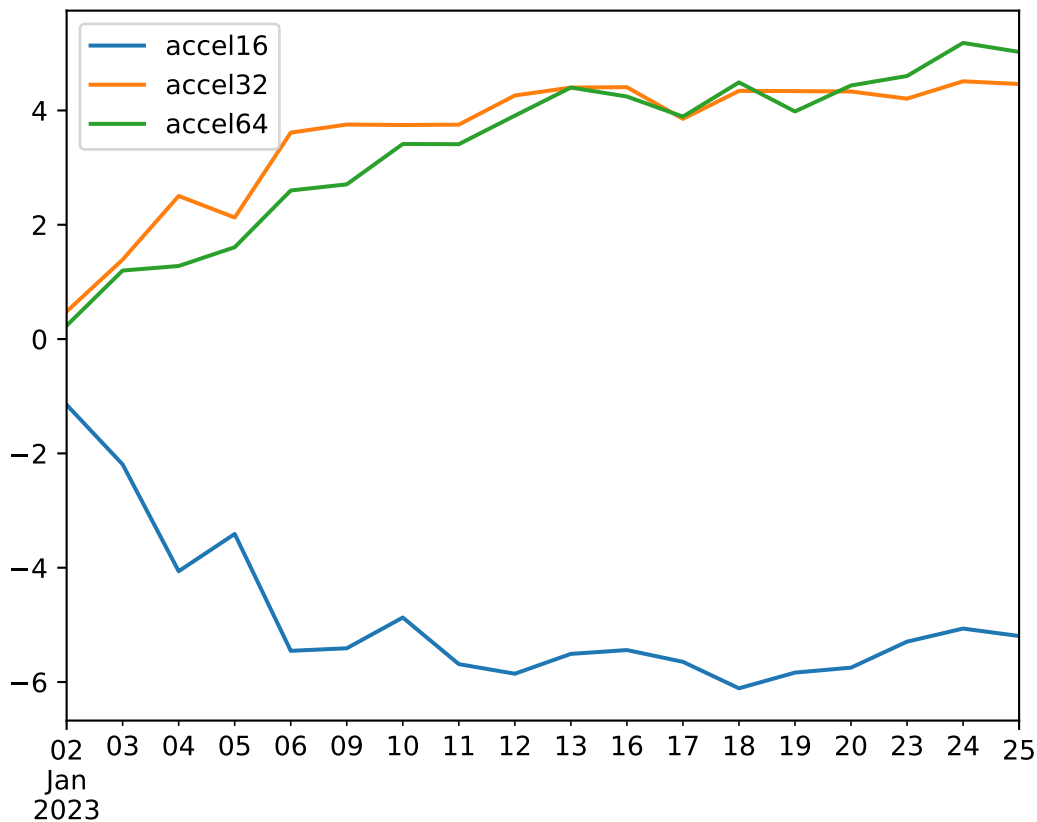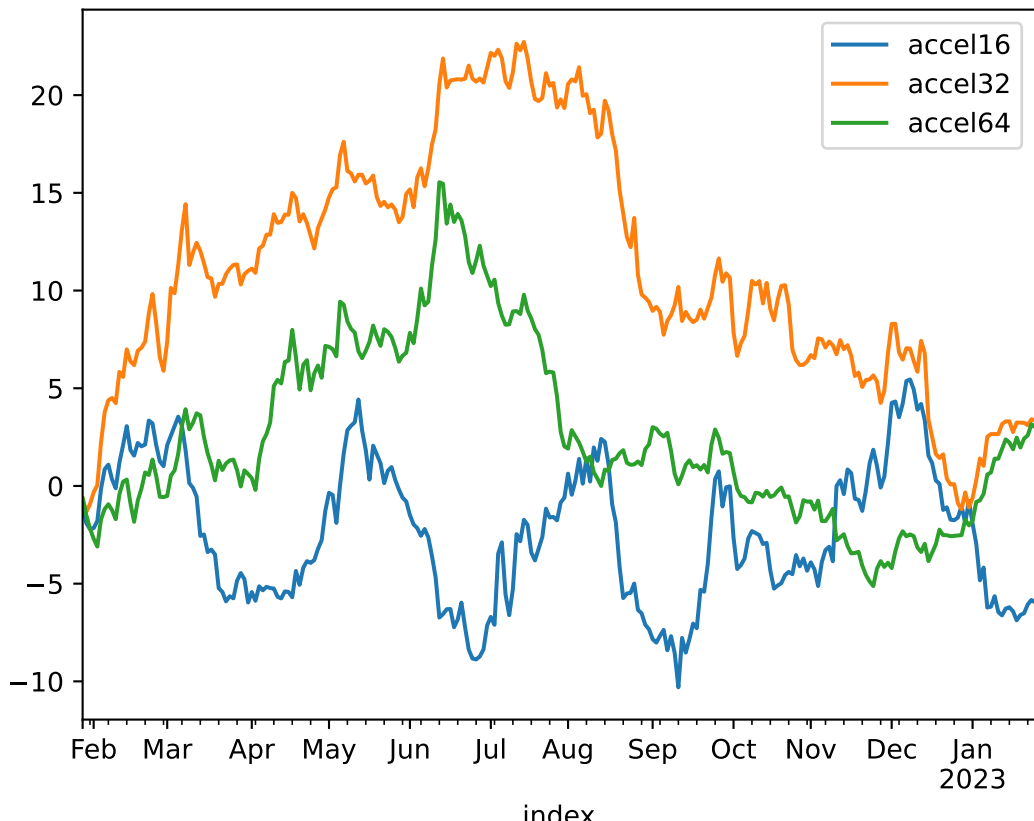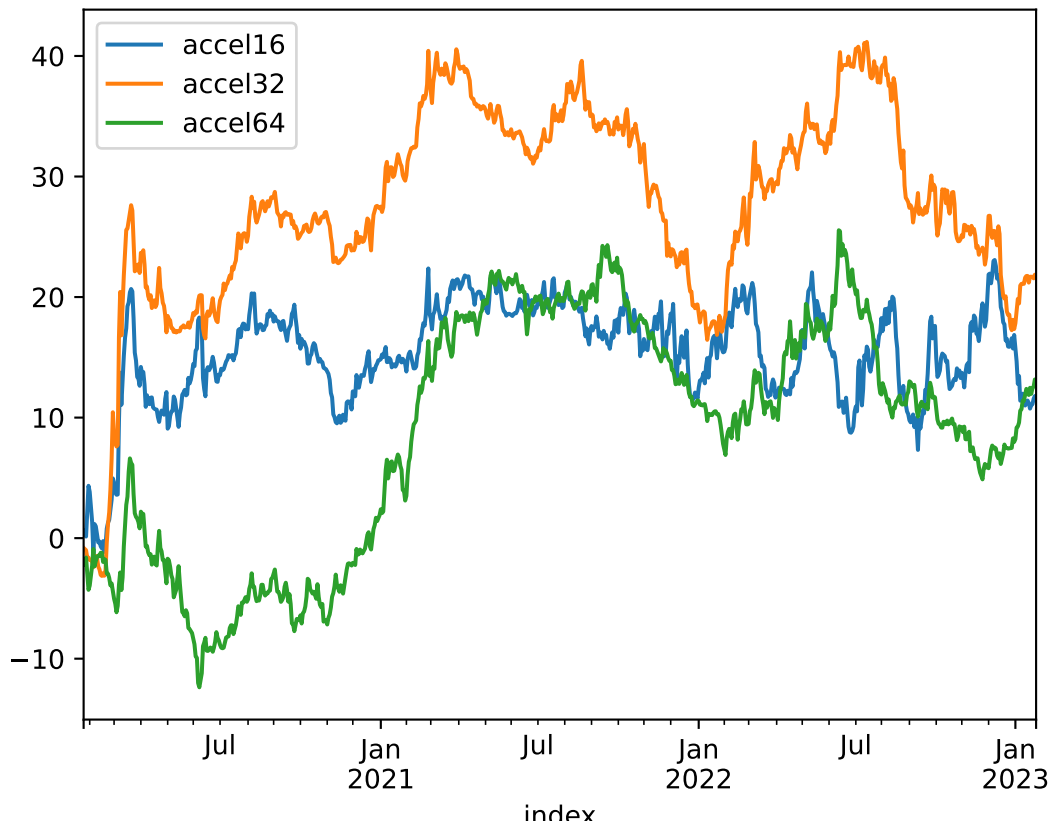Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -73.884, 'accel32': 63.466, 'accel64': 71.452}
ann. std {'accel16': 12.713, 'accel32': 8.228, 'accel64': 6.771}
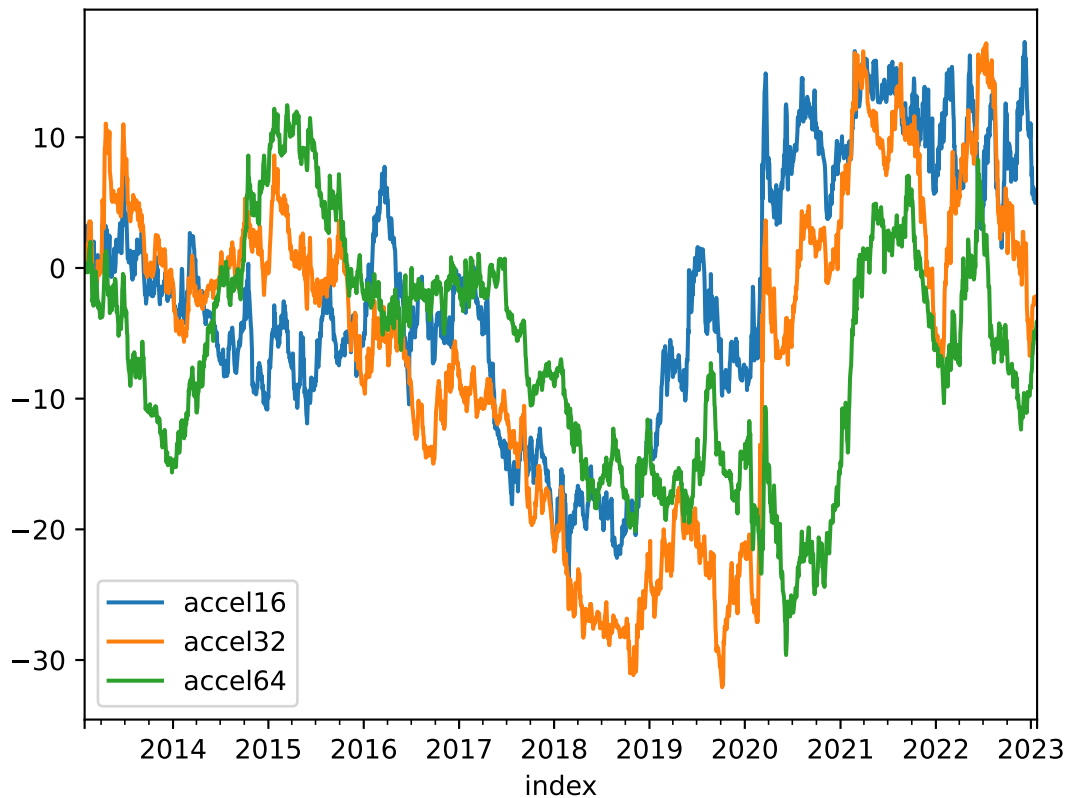ann. SR {'accel16': -5.81, 'accel32': 7.71, 'accel64': 10.55}

Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -5.871, 'accel32': 3.313, 'accel64': 2.961}
ann. std {'accel16': 16.016, 'accel32': 14.612, 'accel64': 11.755}
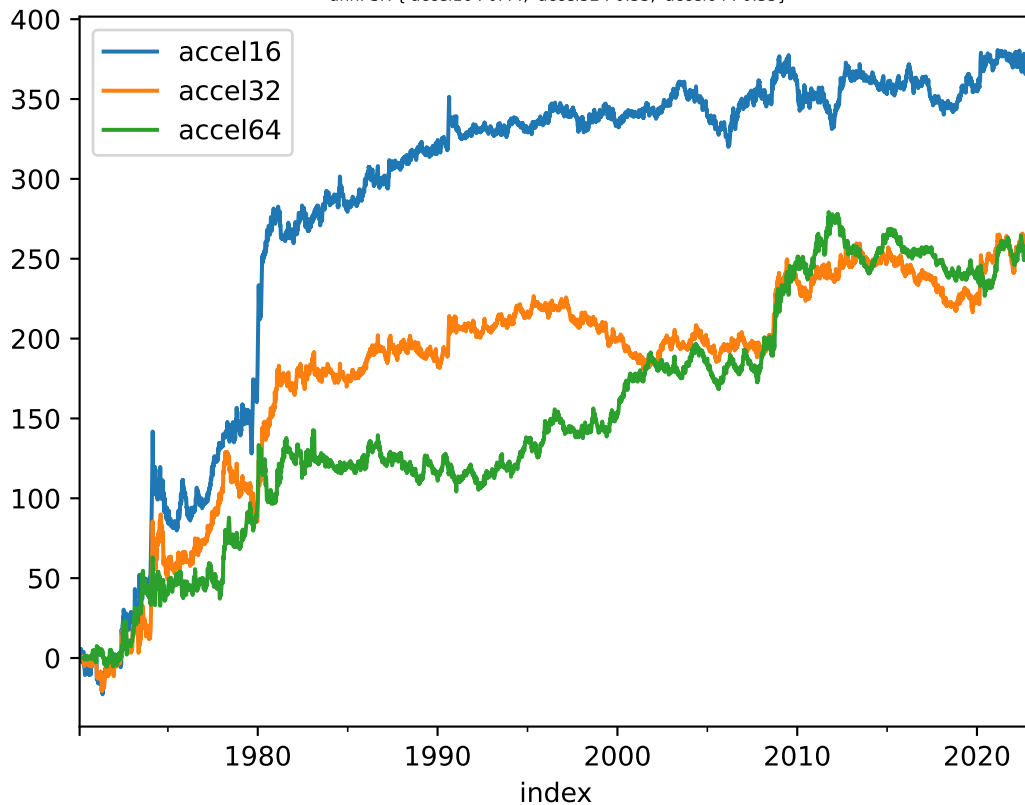ann. SR {'accel16': -0.37, 'accel32': 0.23, 'accel64': 0.25}

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 3.812, 'accel32': 7.13, 'accel64': 4.253}
ann. std {'accel16': 14.993, 'accel32': 14.262, 'accel64': 11.509}
ann. SR {'accel16': 0.25, 'accel32': 0.5, 'accel64': 0.37}

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.578, 'accel32': -0.212, 'accel64': -0.416}
ann. std {'accel16': 11.947, 'accel32': 11.191, 'accel64': 9.581}
ann. SR {'accel16': 0.05, 'accel32': -0.02, 'accel64': -0.04}

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.852, 'accel32': 4.564, 'accel64': 4.67}
ann. std {'accel16': 15.695, 'accel32': 13.784, 'accel64': 13.302}
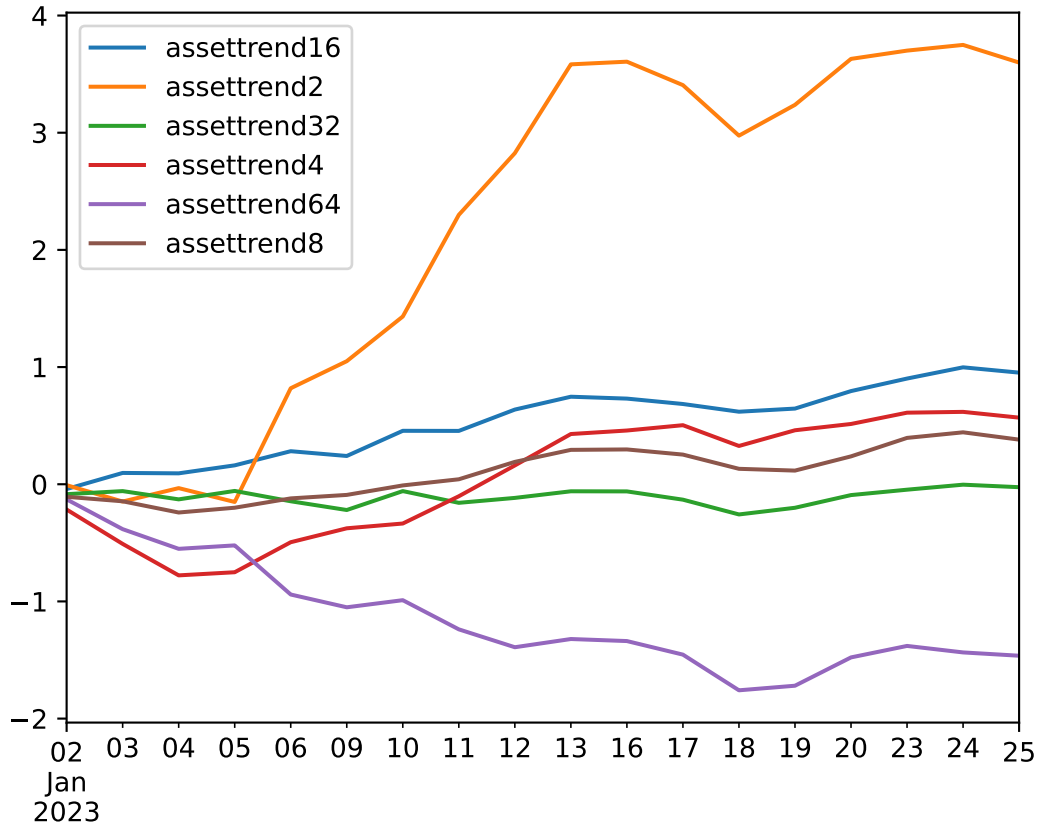ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}

Total Trading Rule P&L for period 'YTD'
ann. mean {'assettrend16': 13.547, 'assettrend2': 51.182, 'assettrend32': -0.358, 'assettrend4': 8.084, 'assettrend64': -20.814, 'assettrend8': 5.414}
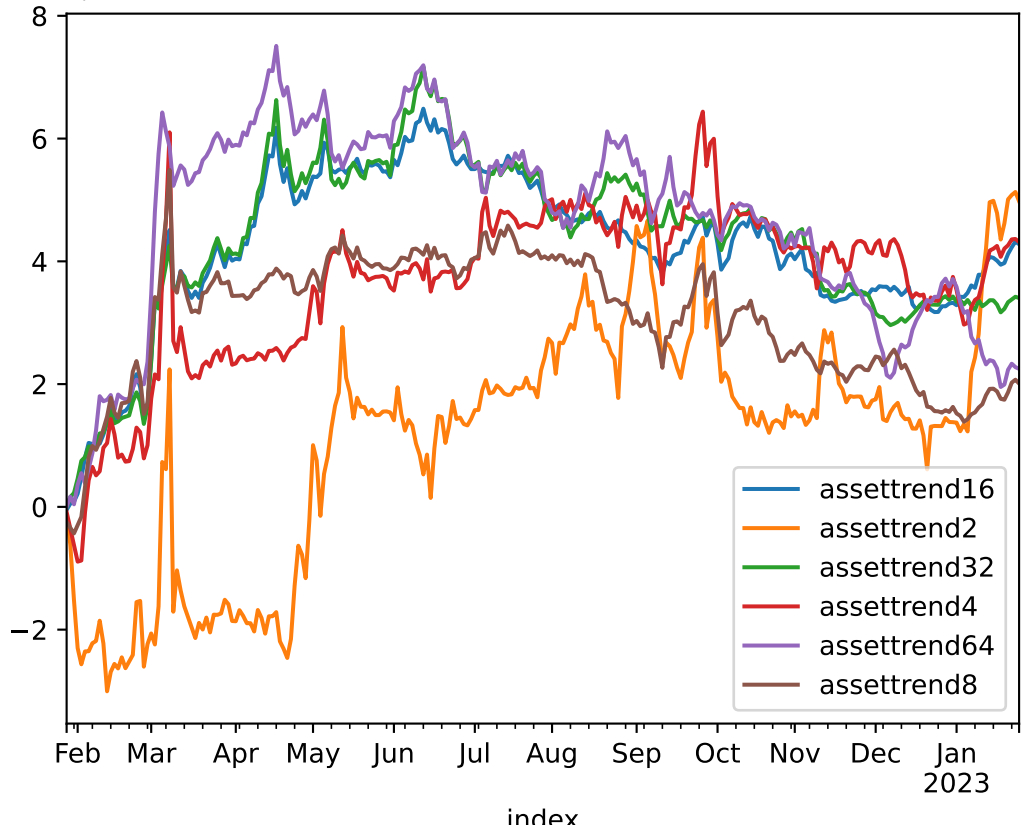ann. std {'assettrend16': 1.425, 'assettrend2': 6.199, 'assettrend32': 1.302, 'assettrend4': 2.828, 'assettrend64': 2.611, 'assettrend8': 1.386}
ann. SR {'assettrend16': 9.51, 'assettrend2': 8.26, 'assettrend32': -0.28, 'assettrend4': 2.86, 'assettrend64': -7.97, 'assettrend8': 3.91}

Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend16': 4.213, 'assettrend2': 4.902, 'assettrend32': 3.35, 'assettrend4': 4.249, 'assettrend64': 2.214, 'assettrend8': 1.979}
ann. std {'assettrend16': 2.965, 'assettrend2': 7.659, 'assettrend32': 3.215, 'assettrend4': 5.637, 'assettrend64': 3.831, 'assettrend8': 3.635}
ann. SR {'assettrend16': 1.42, 'assettrend2': 0.64, 'assettrend32': 1.04, 'assettrend4': 0.75, 'assettrend64': 0.58, 'assettrend8': 0.54}
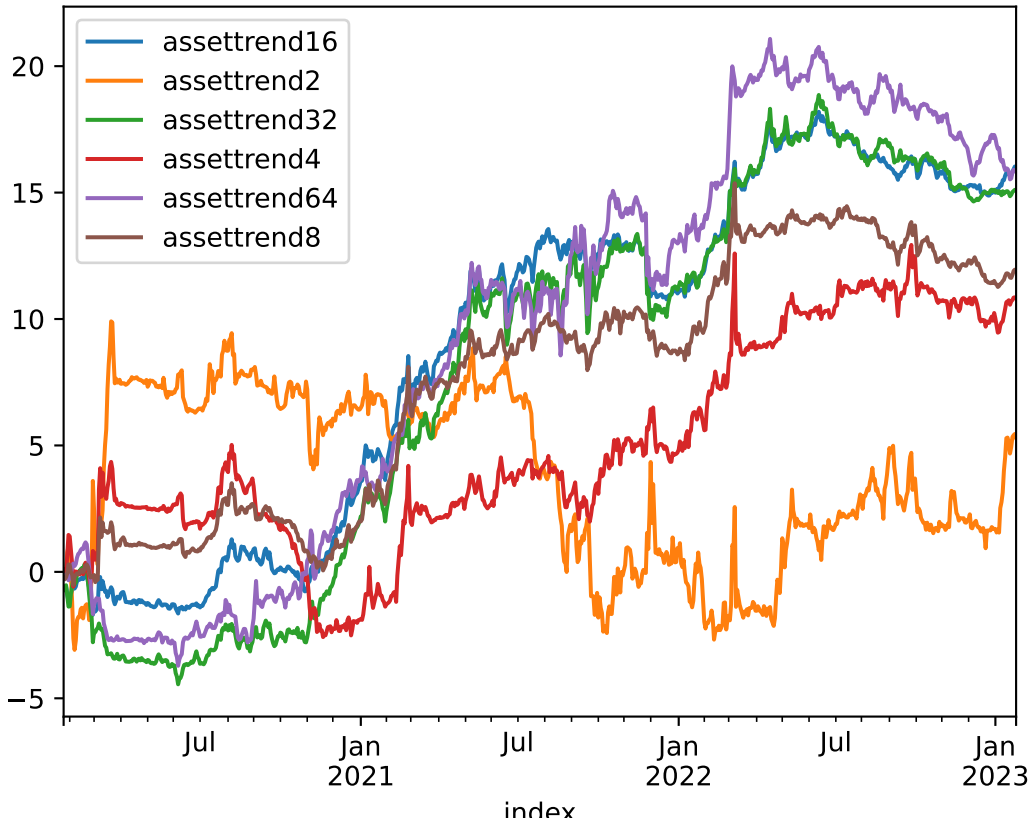
Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend16': 5.227, 'assettrend2': 1.734, 'assettrend32': 4.933, 'assettrend4': 3.533, 'assettrend64': 5.171, 'assettrend8': 3.887}
ann. std {'assettrend16': 3.553, 'assettrend2': 7.765, 'assettrend32': 4.396, 'assettrend4': 5.348, 'assettrend64': 5.138, 'assettrend8': 3.706}
ann. SR {'assettrend16': 1.47, 'assettrend2': 0.22, 'assettrend32': 1.12, 'assettrend4': 0.66, 'assettrend64': 1.01, 'assettrend8': 1.05}
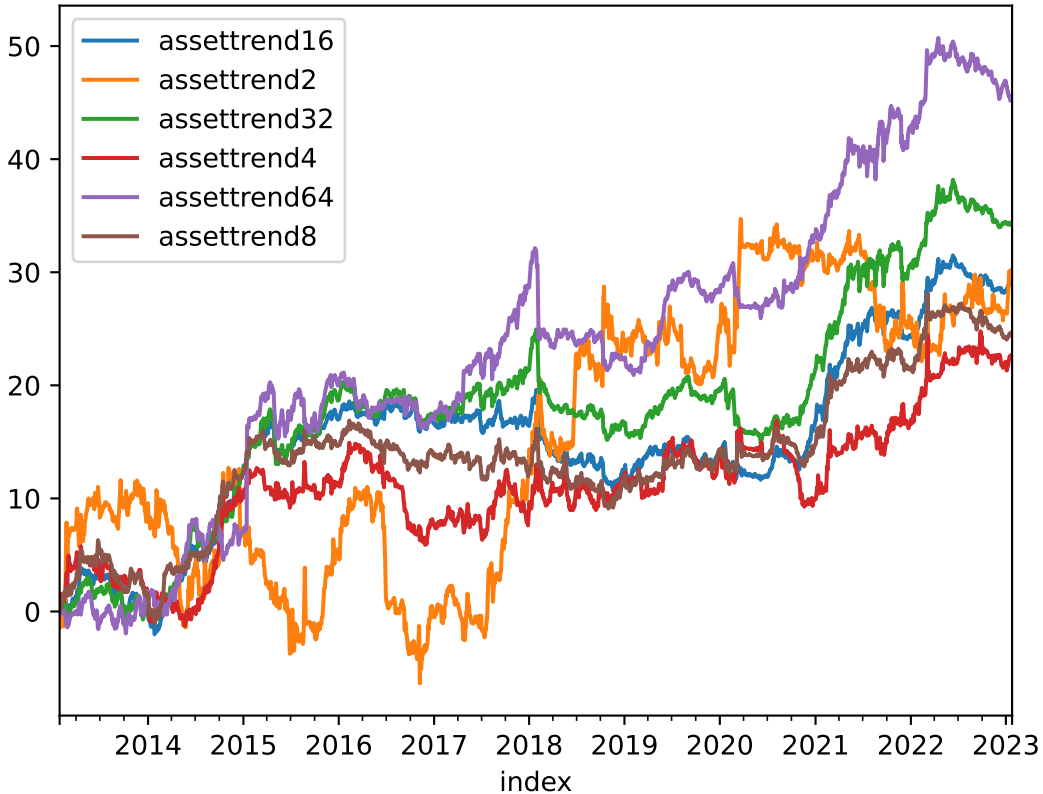
Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend16': 2.874, 'assettrend2': 2.955, 'assettrend32': 3.378, 'assettrend4': 2.224, 'assettrend64': 4.462, 'assettrend8': 2.421}
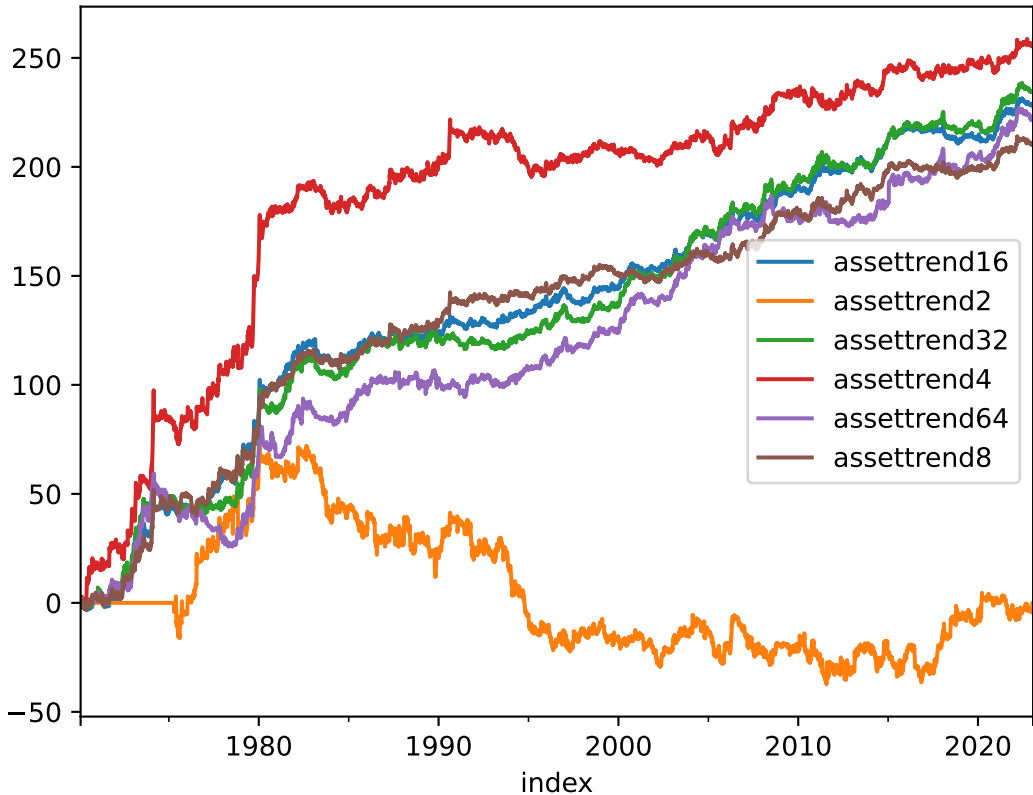ann. std {'assettrend16': 3.27, 'assettrend2': 8.408, 'assettrend32': 3.746, 'assettrend4': 5.008, 'assettrend64': 5.301, 'assettrend8': 3.559}
ann. SR {'assettrend16': 0.88, 'assettrend2': 0.35, 'assettrend32': 0.9, 'assettrend4': 0.44, 'assettrend64': 0.84, 'assettrend8': 0.68}

Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend16': 4.246, 'assettrend2': -0.0, 'assettrend32': 4.348, 'assettrend4': 4.752, 'assettrend64': 4.106, 'assettrend8': 3.9}
ann. std {'assettrend16': 4.646, 'assettrend2': 10.025, 'assettrend32': 4.877, 'assettrend4': 7.342, 'assettrend64': 5.446, 'assettrend8': 5.022}
ann. SR {'assettrend16': 0.91, 'assettrend2': -0.0, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.78}
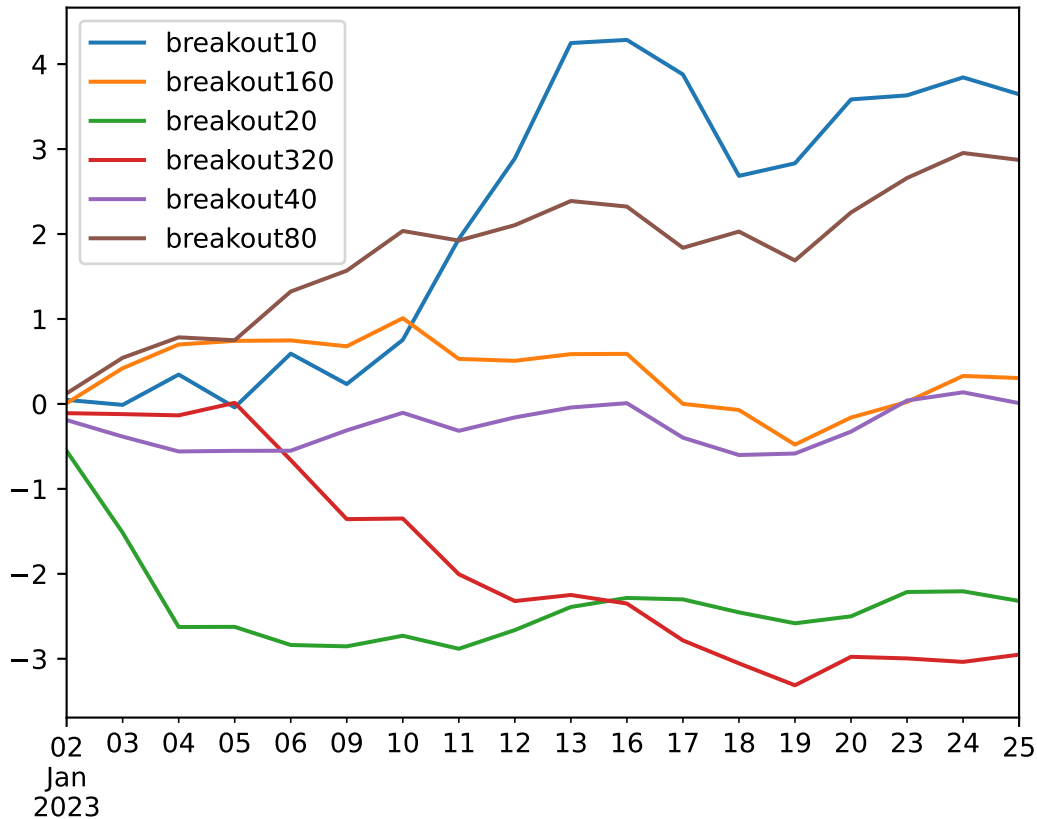
Total Trading Rule P&L for period 'YTD'
ann. mean {'breakout10': 51.843, 'breakout160': 4.328, 'breakout20': -32.986, 'breakout320': -41.978, 'breakout40': 0.134, 'breakout80': 40.846}
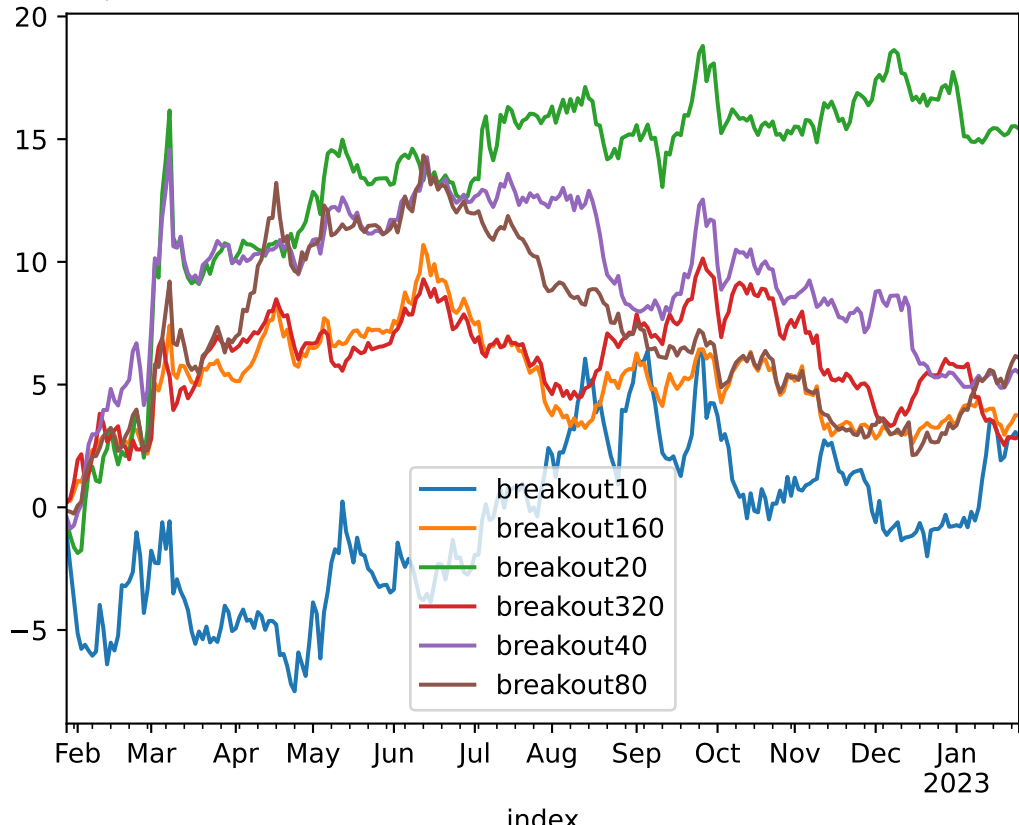ann. std {'breakout10': 10.094, 'breakout160': 4.496, 'breakout20': 6.168, 'breakout320': 4.725, 'breakout40': 3.302, 'breakout80': 4.746}
ann. SR {'breakout10': 5.14, 'breakout160': 0.96, 'breakout20': -5.35, 'breakout320': -8.88, 'breakout40': 0.04, 'breakout80': 8.61}

Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': 2.827, 'breakout160': 3.677, 'breakout20': 15.18, 'breakout320': 2.843, 'breakout40': 5.391, 'breakout80': 5.994}
ann. std {'breakout10': 12.905, 'breakout160': 6.894, 'breakout20': 11.747, 'breakout320': 7.135, 'breakout40': 9.395, 'breakout80': 7.891}
ann. SR {'breakout10': 0.22, 'breakout160': 0.53, 'breakout20': 1.29, 'breakout320': 0.4, 'breakout40': 0.57, 'breakout80': 0.76}
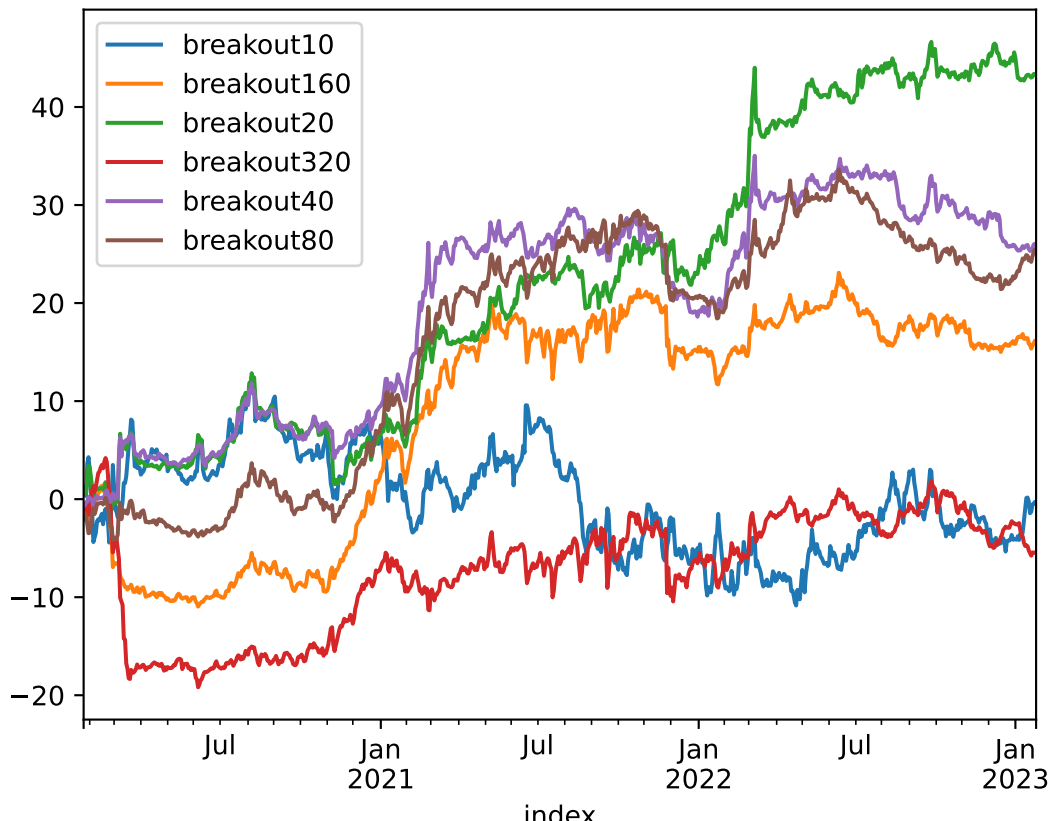
Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -0.156, 'breakout160': 5.276, 'breakout20': 14.143, 'breakout320': -1.767, 'breakout40': 8.478, 'breakout80': 8.299}
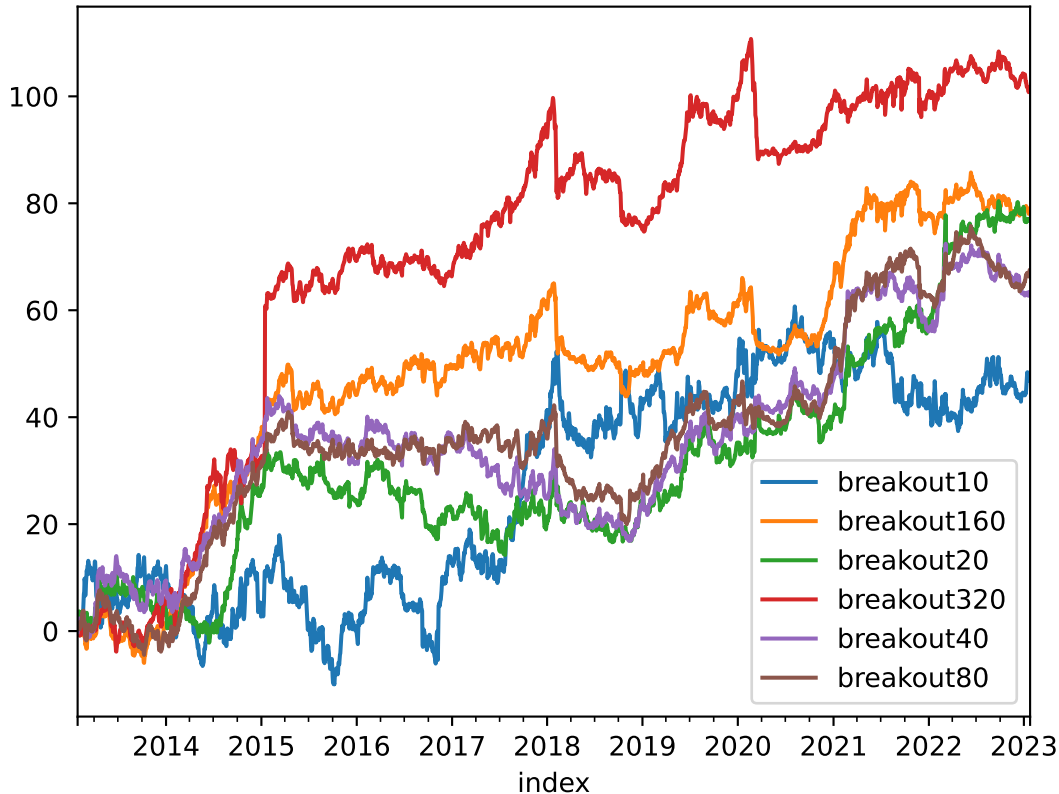ann. std {'breakout10': 14.262, 'breakout160': 9.594, 'breakout20': 11.477, 'breakout320': 10.646, 'breakout40': 9.883, 'breakout80': 9.349}
ann. SR {'breakout10': -0.01, 'breakout160': 0.55, 'breakout20': 1.23, 'breakout320': -0.17, 'breakout40': 0.86, 'breakout80': 0.89}

Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': 4.689, 'breakout160': 7.736, 'breakout20': 7.561, 'breakout320': 9.928, 'breakout40': 6.216, 'breakout80': 6.625}
ann. std {'breakout10': 15.685, 'breakout160': 9.106, 'breakout20': 11.178, 'breakout320': 13.332, 'breakout40': 9.756, 'breakout80': 9.003}
ann. SR {'breakout10': 0.3, 'breakout160': 0.85, 'breakout20': 0.68, 'breakout320': 0.74, 'breakout40': 0.64, 'breakout80': 0.74}
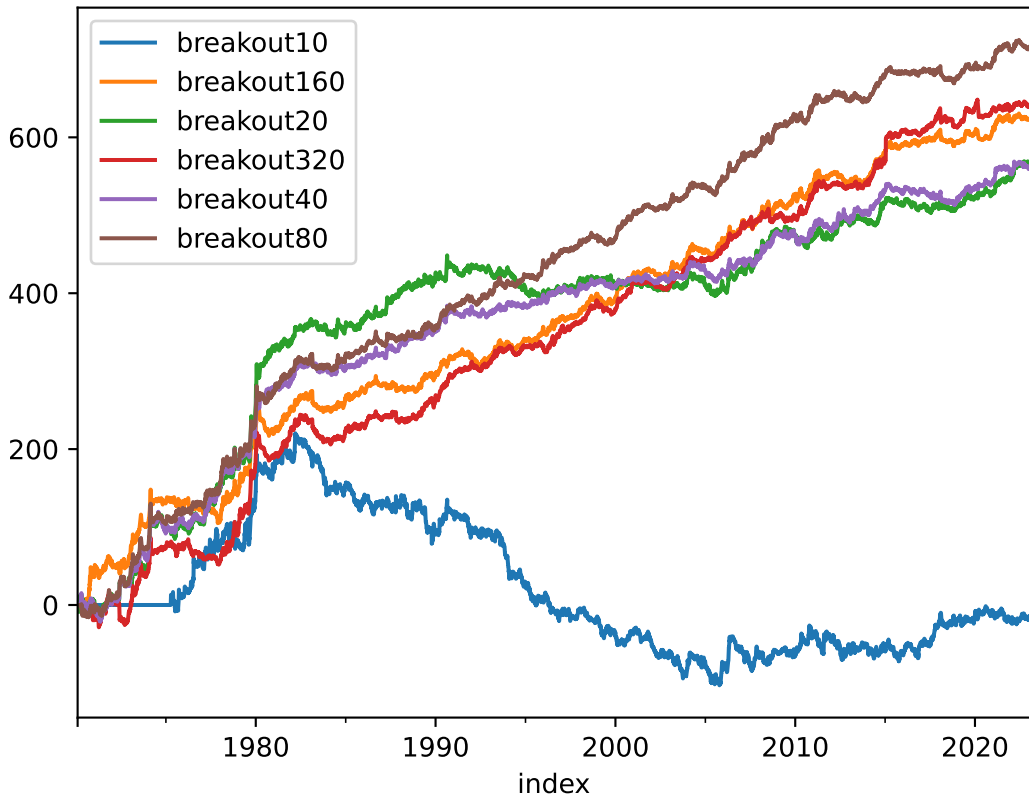
Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.268, 'breakout160': 11.551, 'breakout20': 10.483, 'breakout320': 11.832, 'breakout40': 10.369, 'breakout80': 13.275}
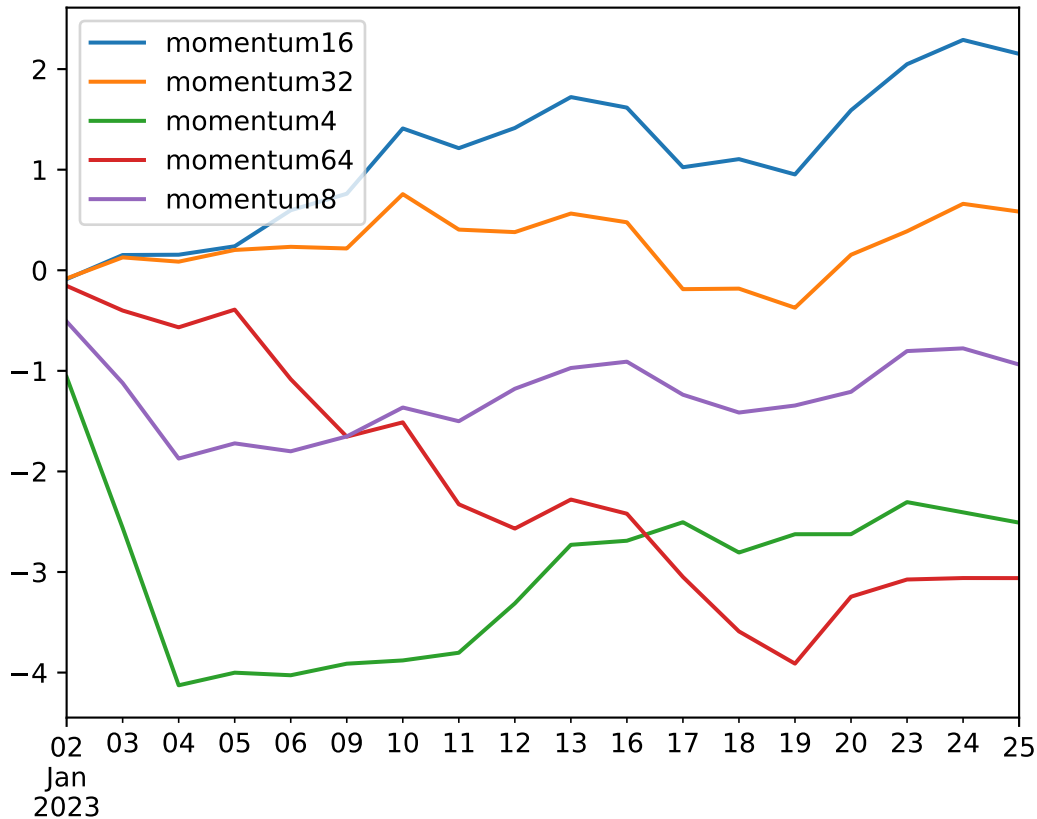ann. std {'breakout10': 20.778, 'breakout160': 12.466, 'breakout20': 16.045, 'breakout320': 13.021, 'breakout40': 13.202, 'breakout80': 12.721}
ann. SR {'breakout10': -0.01, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}

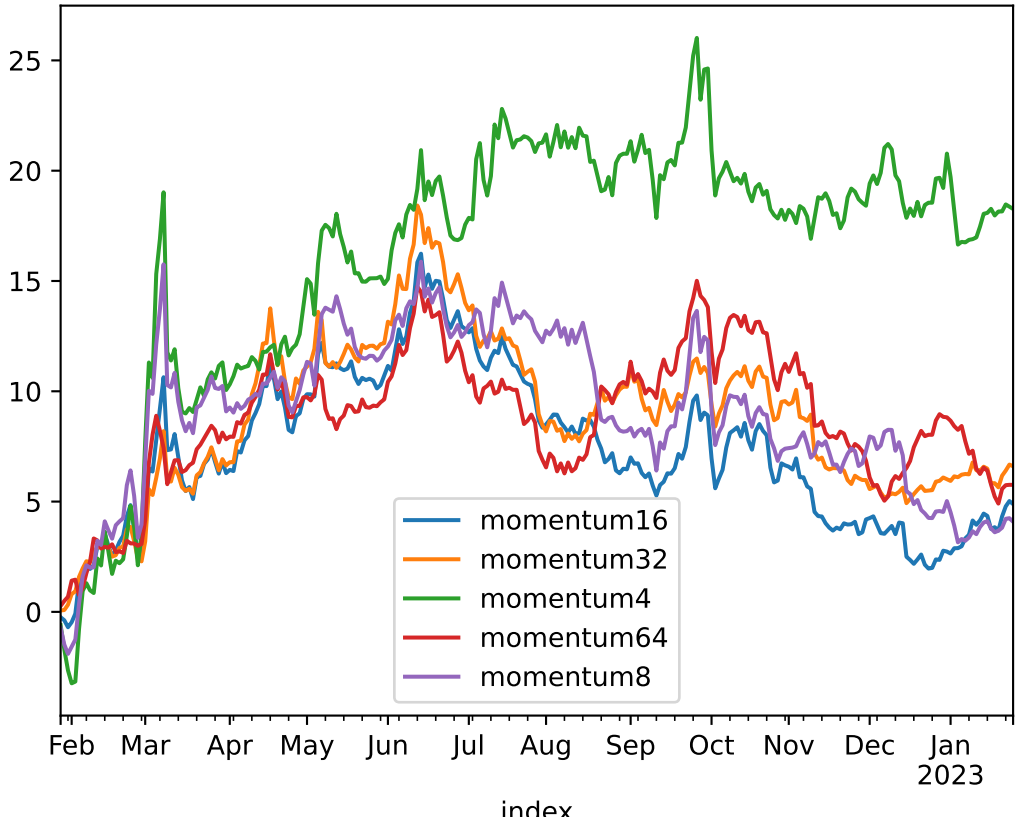Total Trading Rule P&L for period 'YTD'
ann. mean {'momentum16': 30.601, 'momentum32': 8.292, 'momentum4': -35.687, 'momentum64': -43.532, 'momentum8': -13.331}
ann. std {'momentum16': 4.988, 'momentum32': 4.588, 'momentum4': 9.798, 'momentum64': 6.181, 'momentum8': 5.214}
ann. SR {'momentum16': 6.14, 'momentum32': 1.81, 'momentum4': -3.64, 'momentum64': -7.04, 'momentum8': -2.56}
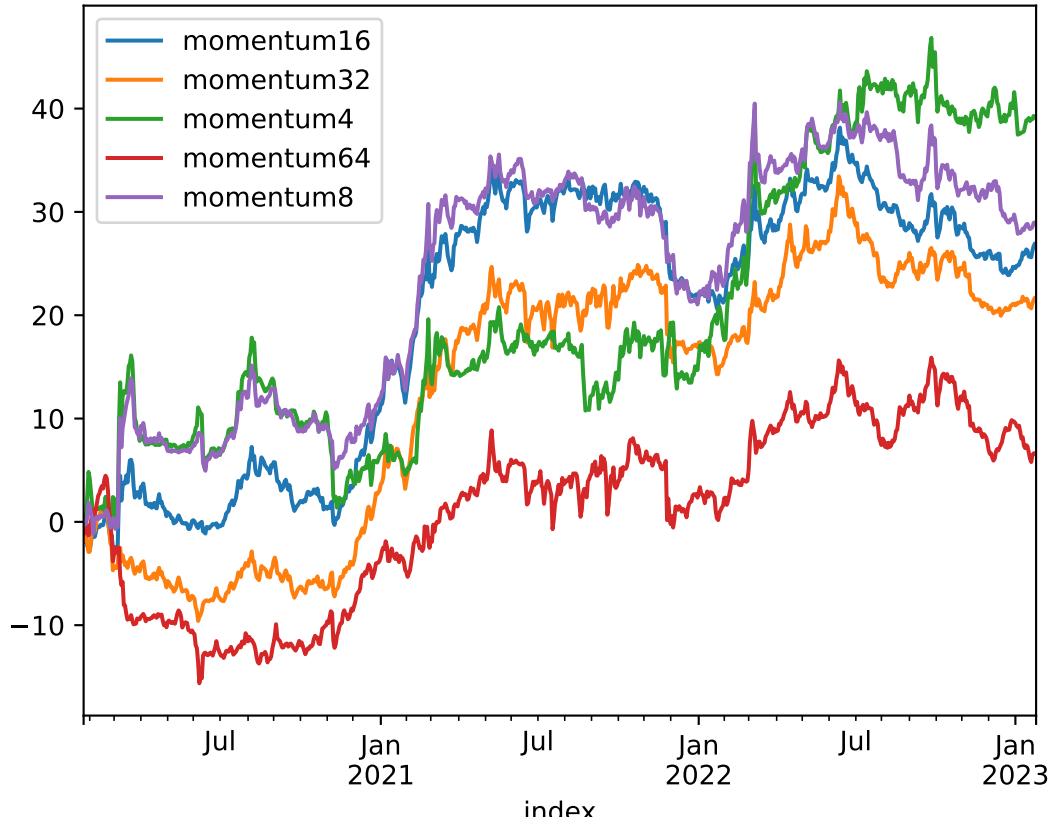
Total Trading Rule P&L for period '1Y'
ann. mean {'momentum16': 4.811, 'momentum32': 6.499, 'momentum4': 17.986, 'momentum64': 5.67, 'momentum8': 4.023}
ann. std {'momentum16': 10.026, 'momentum32': 9.52, 'momentum4': 17.085, 'momentum64': 9.235, 'momentum8': 12.882}
ann. SR {'momentum16': 0.48, 'momentum32': 0.68, 'momentum4': 1.05, 'momentum64': 0.61, 'momentum8': 0.31}

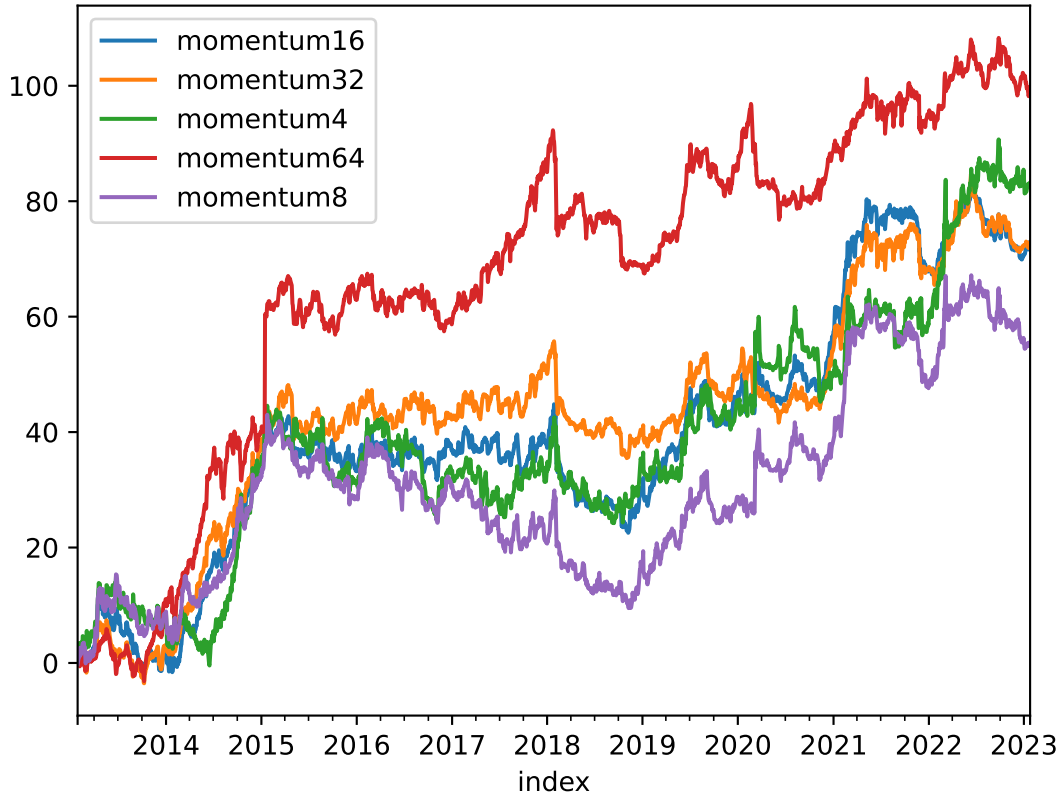momentum16
momentum32
momentum4
momentum64
momentum8

index

Total Trading Rule P&L for period '3Y'
ann. mean {'momentum16': 8.762, 'momentum32': 7.069, 'momentum4': 12.78, 'momentum64': 2.173, 'momentum8': 9.42}
ann. std {'momentum16': 10.882, 'momentum32': 10.74, 'momentum4': 16.082, 'momentum64': 10.882, 'momentum8': 12.735}
ann. SR {'momentum16': 0.81, 'momentum32': 0.66, 'momentum4': 0.79, 'momentum64': 0.2, 'momentum8': 0.74}

Total Trading Rule P&L for period '10Y'
ann. mean {'momentum16': 7.148, 'momentum32': 7.149, 'momentum4': 8.143, 'momentum64': 9.722, 'momentum8': 5.436}
ann. std {'momentum16': 9.927, 'momentum32': 9.486, 'momentum4': 13.698, 'momentum64': 12.01, 'momentum8': 11.282}
ann. SR {'momentum16': 0.72, 'momentum32': 0.75, 'momentum4': 0.59, 'momentum64': 0.81, 'momentum8': 0.48}
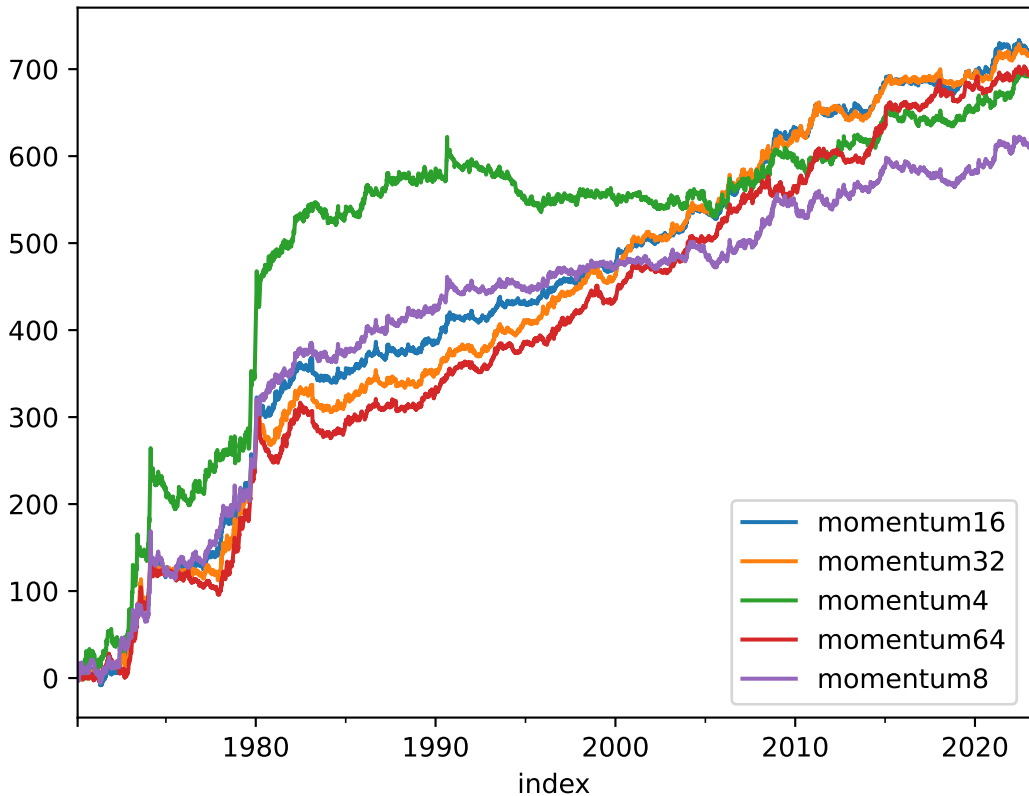
Total Trading Rule P&L for period '99Y'
ann. mean {'momentum16': 13.377, 'momentum32': 13.281, 'momentum4': 12.833, 'momentum64': 12.855, 'momentum8': 11.309}
ann. std {'momentum16': 14.19, 'momentum32': 13.812, 'momentum4': 20.051, 'momentum64': 13.447, 'momentum8': 15.836}
ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}
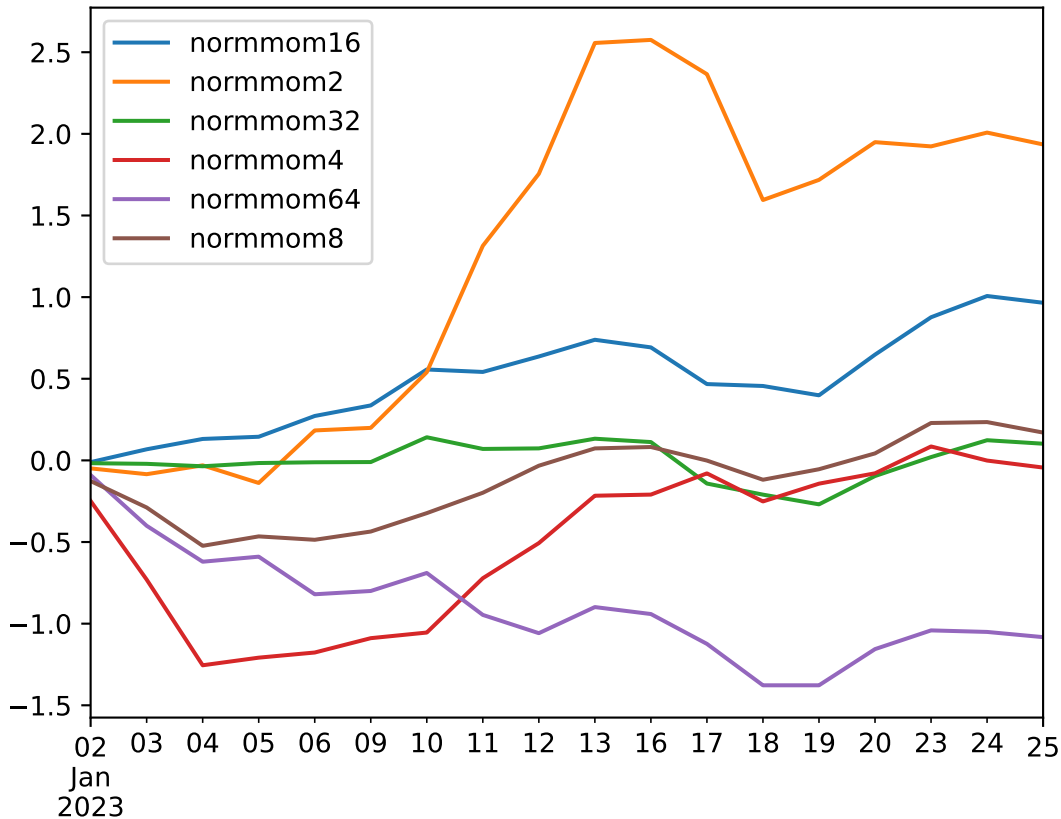
Total Trading Rule P&L for period 'YTD'
ann. mean {'normmom16': 13.731, 'normmom2': 27.522, 'normmom32': 1.453, 'normmom4': -0.624, 'normmom64': -15.396, 'normmom8': 2.423}
ann. std {'normmom16': 1.887, 'normmom2': 5.738, 'normmom32': 1.552, 'normmom4': 3.724, 'normmom64': 2.52, 'normmom8': 1.91}
ann. SR {'normmom16': 7.28, 'normmom2': 4.8, 'normmom32': 0.94, 'normmom4': -0.17, 'normmom64': -6.11, 'normmom8': 1.27}
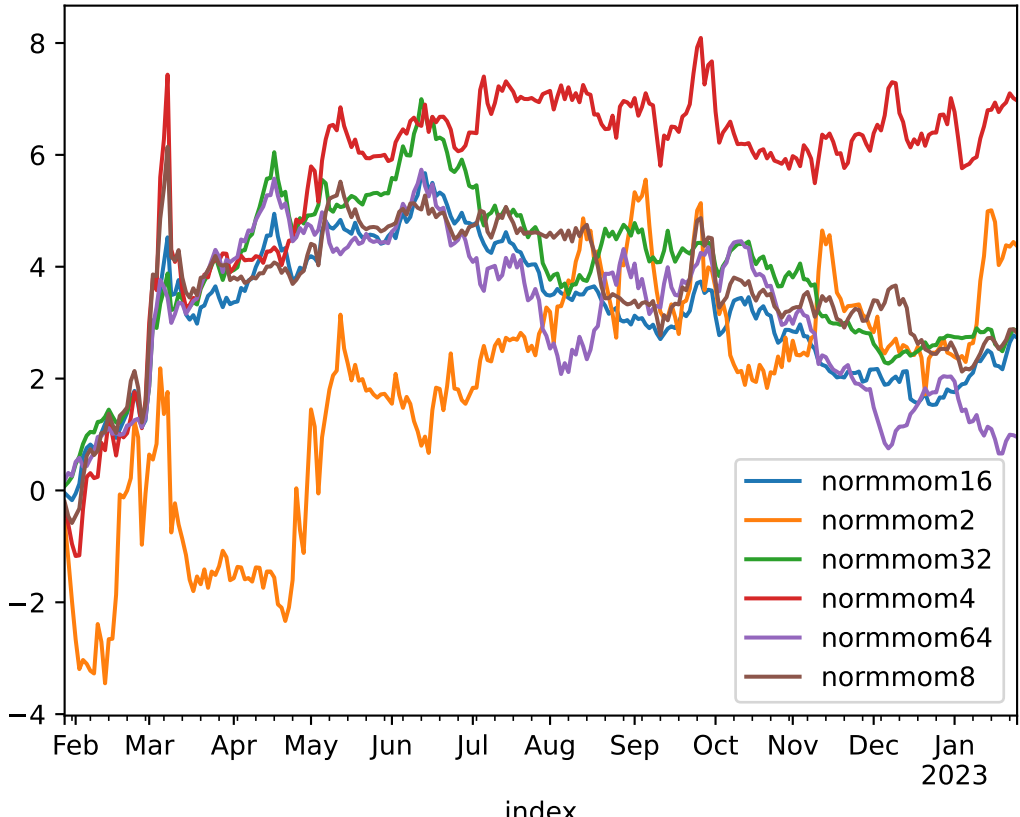
Total Trading Rule P&L for period '1Y'
ann. mean {'normmom16': 2.691, 'normmom2': 4.303, 'normmom32': 2.816, 'normmom4': 6.864, 'normmom64': 0.941, 'normmom8': 2.775}
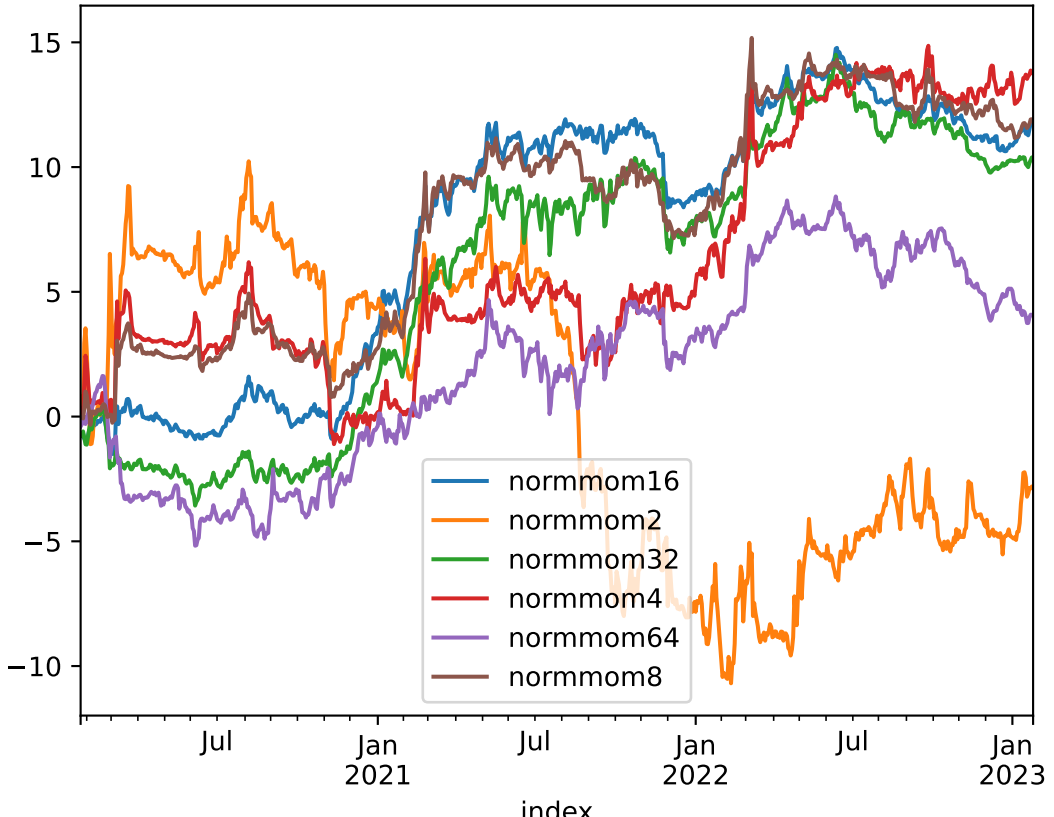ann. std {'normmom16': 3.103, 'normmom2': 7.711, 'normmom32': 3.069, 'normmom4': 5.92, 'normmom64': 3.383, 'normmom8': 4.14}
ann. SR {'normmom16': 0.87, 'normmom2': 0.56, 'normmom32': 0.92, 'normmom4': 1.16, 'normmom64': 0.28, 'normmom8': 0.67}
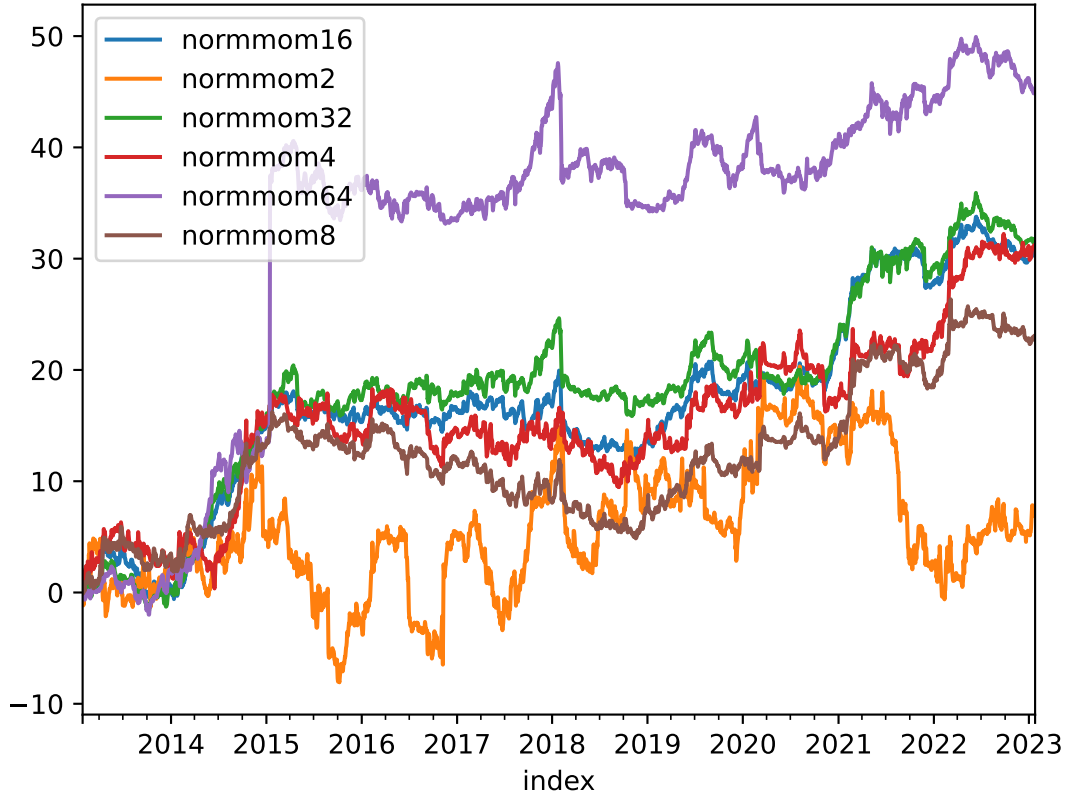
Total Trading Rule P&L for period '3Y'
ann. mean {'normmom16': 3.87, 'normmom2': -0.939, 'normmom32': 3.39, 'normmom4': 4.493, 'normmom64': 1.322, 'normmom8': 3.875}
ann. std {'normmom16': 3.642, 'normmom2': 8.442, 'normmom32': 4.002, 'normmom4': 5.832, 'normmom64': 4.294, 'normmom8': 4.226}
ann. SR {'normmom16': 1.06, 'normmom2': -0.11, 'normmom32': 0.85, 'normmom4': 0.77, 'normmom64': 0.31, 'normmom8': 0.92}

Total Trading Rule P&L for period '10Y'
ann. mean {'normmom16': 3.027, 'normmom2': 0.707, 'normmom32': 3.119, 'normmom4': 3.053, 'normmom64': 4.432, 'normmom8': 2.26}
ann. std {'normmom16': 3.57, 'normmom2': 9.056, 'normmom32': 3.725, 'normmom4': 5.498, 'normmom64': 8.561, 'normmom8': 4.033}
ann. SR {'normmom16': 0.85, 'normmom2': 0.08, 'normmom32': 0.84, 'normmom4': 0.56, 'normmom64': 0.52, 'normmom8': 0.56}
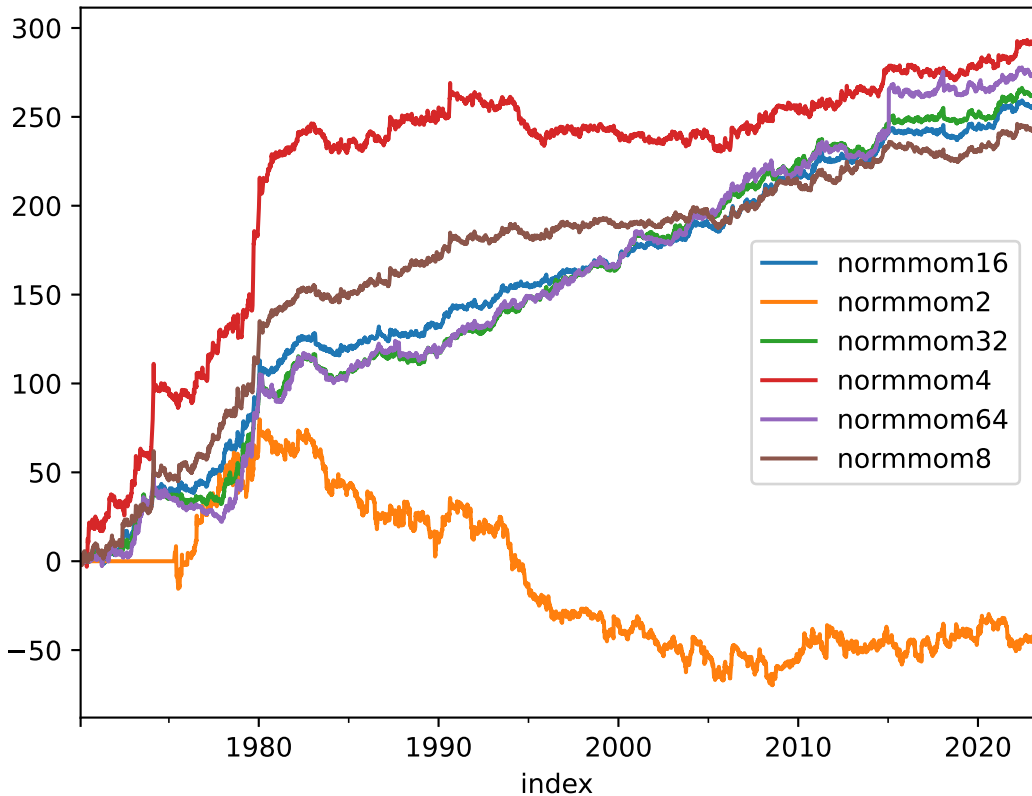
Total Trading Rule P&L for period '99Y'
ann. mean {'normmom16': 4.748, 'normmom2': -0.792, 'normmom32': 4.856, 'normmom4': 5.412, 'normmom64': 5.058, 'normmom8': 4.496}
ann. std {'normmom16': 4.91, 'normmom2': 11.175, 'normmom32': 4.976, 'normmom4': 8.31, 'normmom64': 6.293, 'normmom8': 5.915}
ann. SR {'normmom16': 0.97, 'normmom2': -0.07, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.8, 'normmom8': 0.76}
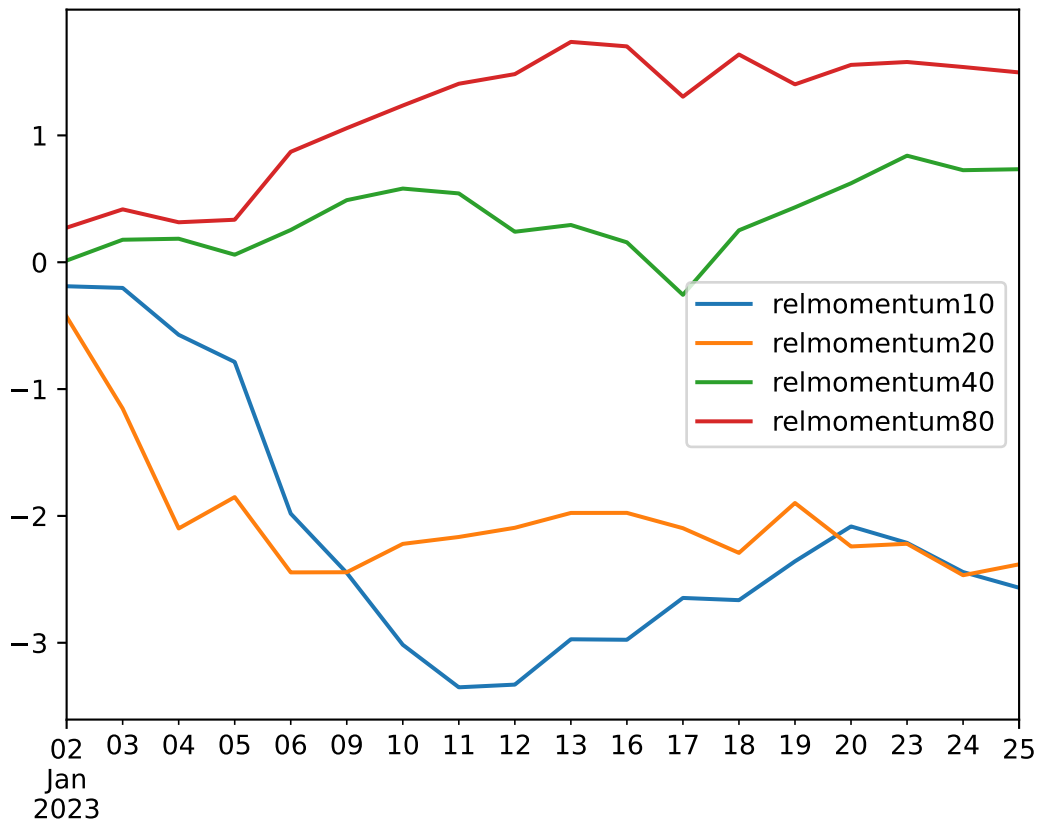
Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -36.497, 'relmomentum20': -33.873, 'relmomentum40': 10.43, 'relmomentum80': 21.284}
ann. std {'relmomentum10': 6.044, 'relmomentum20': 5.713, 'relmomentum40': 3.446, 'relmomentum80': 3.443}
ann. SR {'relmomentum10': -6.04, 'relmomentum20': -5.93, 'relmomentum40': 3.03, 'relmomentum80': 6.18}
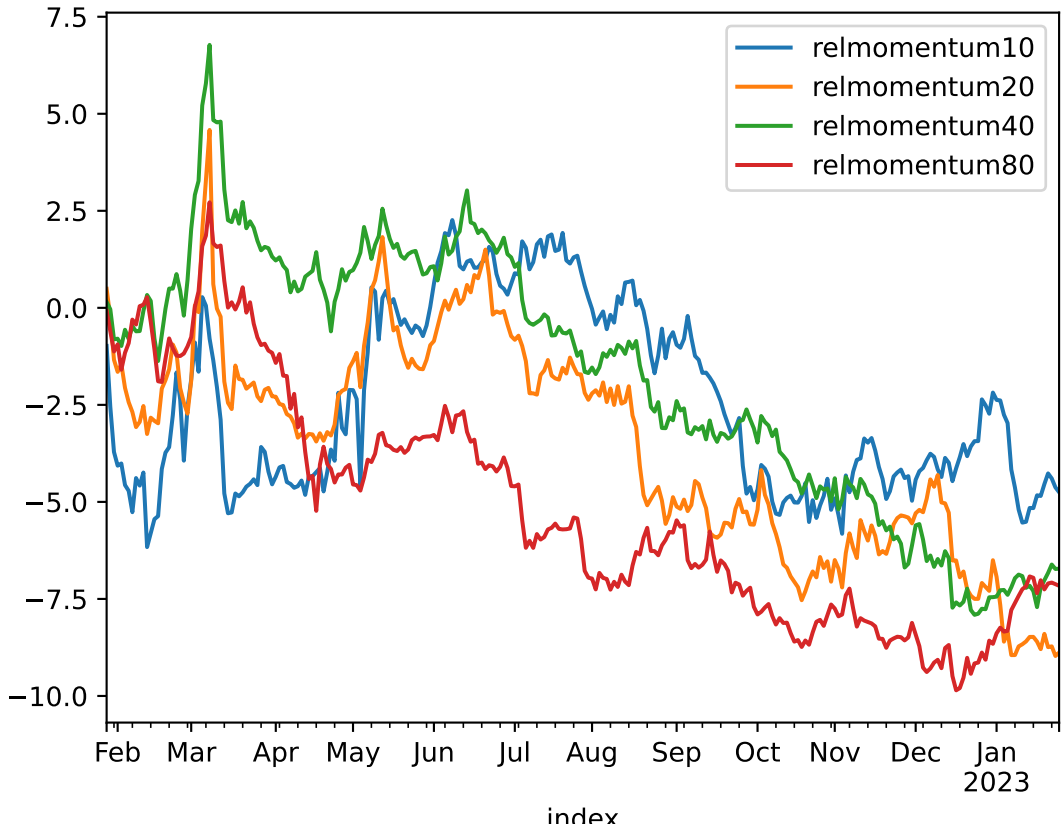
Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -4.676, 'relmomentum20': -8.747, 'relmomentum40': -6.617, 'relmomentum80': -7.05}
ann. std {'relmomentum10': 9.231, 'relmomentum20': 8.439, 'relmomentum40': 6.664, 'relmomentum80': 5.705}
ann. SR {'relmomentum10': -0.51, 'relmomentum20': -1.04, 'relmomentum40': -0.99, 'relmomentum80': -1.24}
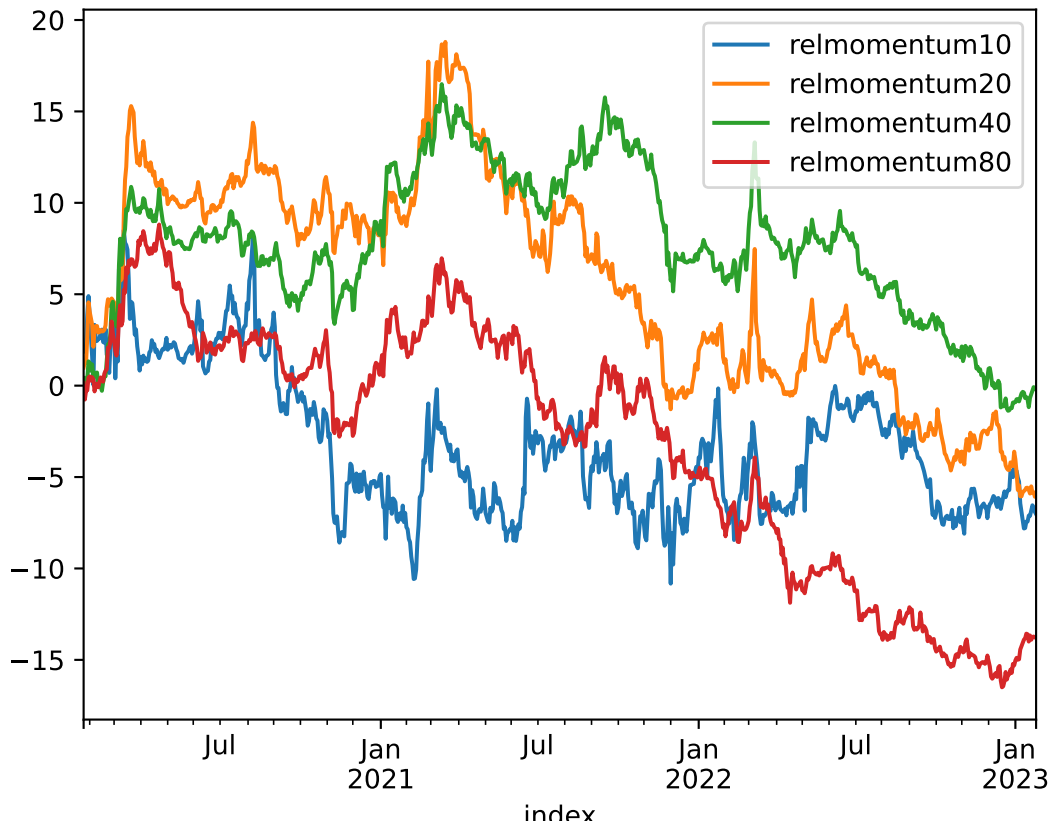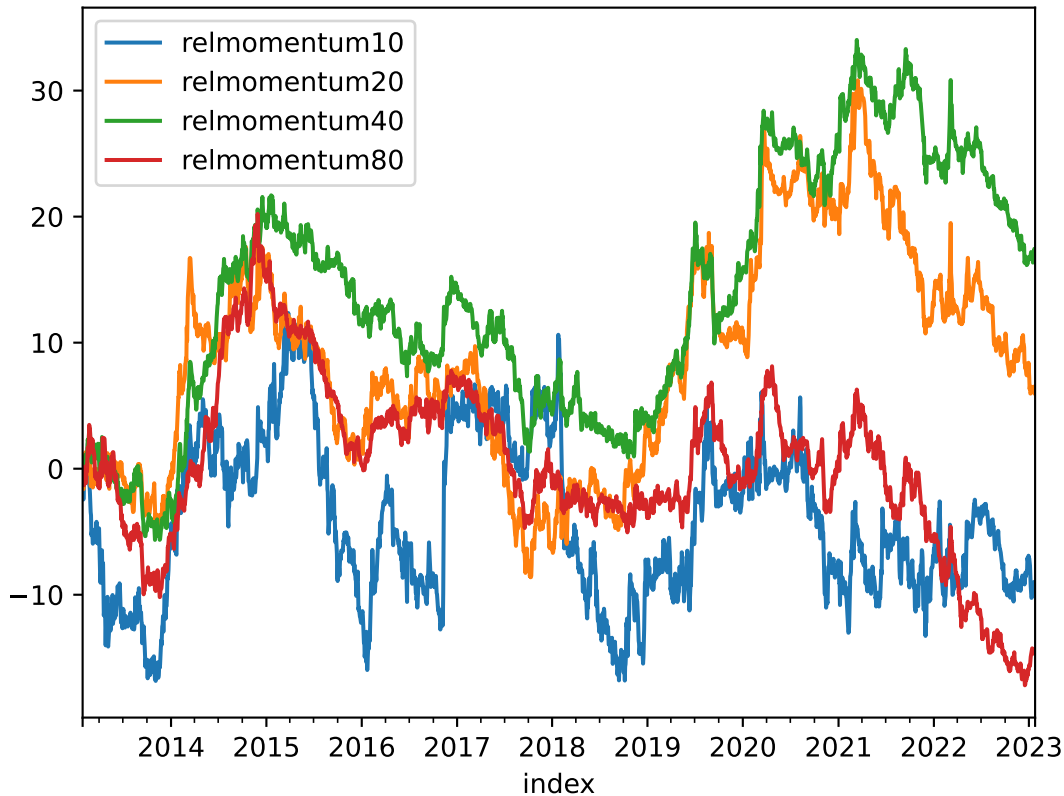
Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.298, 'relmomentum20': -1.959, 'relmomentum40': -0.061, 'relmomentum80': -4.514}
ann. std {'relmomentum10': 12.497, 'relmomentum20': 9.016, 'relmomentum40': 7.444, 'relmomentum80': 6.892}
ann. SR {'relmomentum10': -0.18, 'relmomentum20': -0.22, 'relmomentum40': -0.01, 'relmomentum80': -0.65}
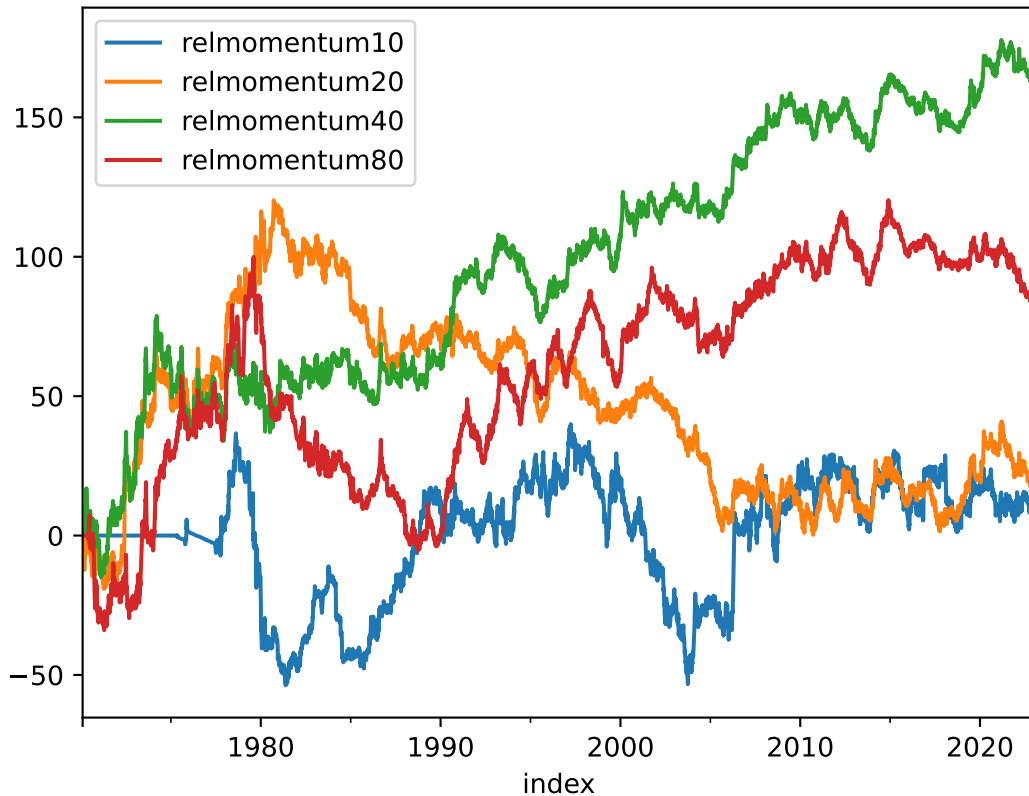
Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -0.929, 'relmomentum20': 0.591, 'relmomentum40': 1.702, 'relmomentum80': -1.423}
ann. std {'relmomentum10': 12.86, 'relmomentum20': 8.941, 'relmomentum40': 7.322, 'relmomentum80': 6.77}
ann. SR {'relmomentum10': -0.07, 'relmomentum20': 0.07, 'relmomentum40': 0.23, 'relmomentum80': -0.21}
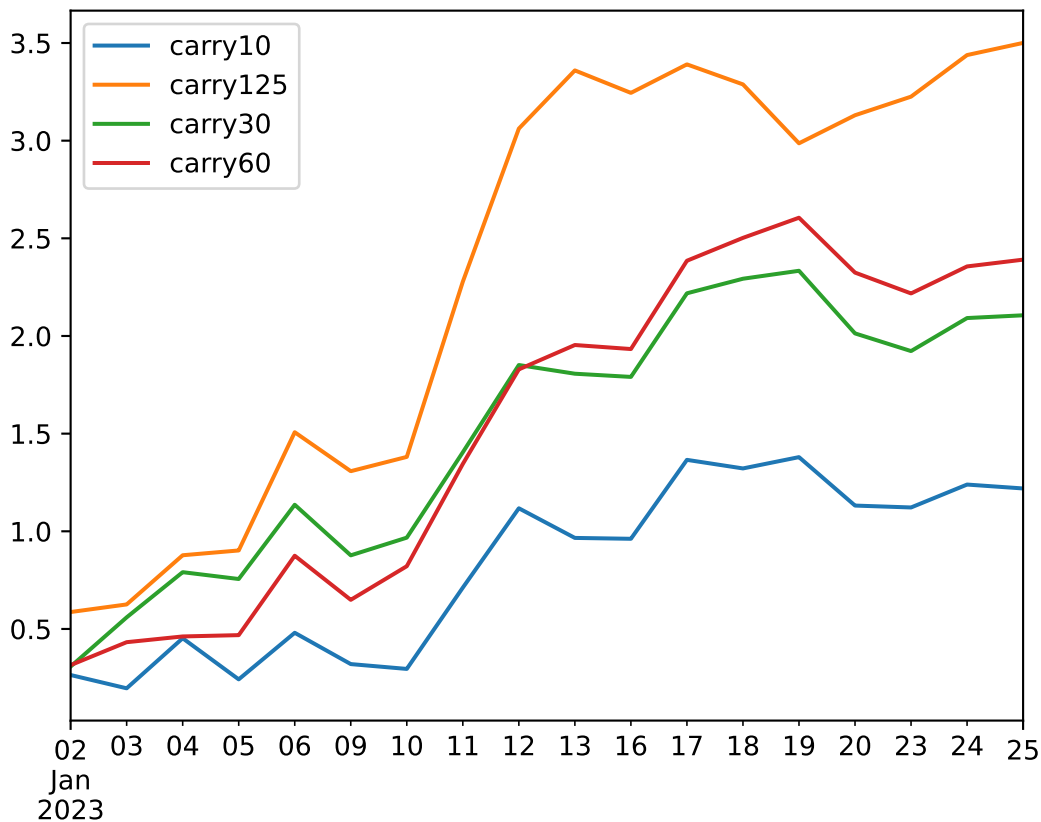
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': 0.161, 'relmomentum20': 0.3, 'relmomentum40': 2.984, 'relmomentum80': 1.586}
ann. std {'relmomentum10': 13.316, 'relmomentum20': 11.511, 'relmomentum40': 10.781, 'relmomentum80': 11.051}
ann. SR {'relmomentum10': 0.01, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}

Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 17.342, 'carry125': 49.785, 'carry30': 29.951, 'carry60': 34.003}
ann. std {'carry10': 3.451, 'carry125': 5.297, 'carry30': 3.7, 'carry60': 3.694}
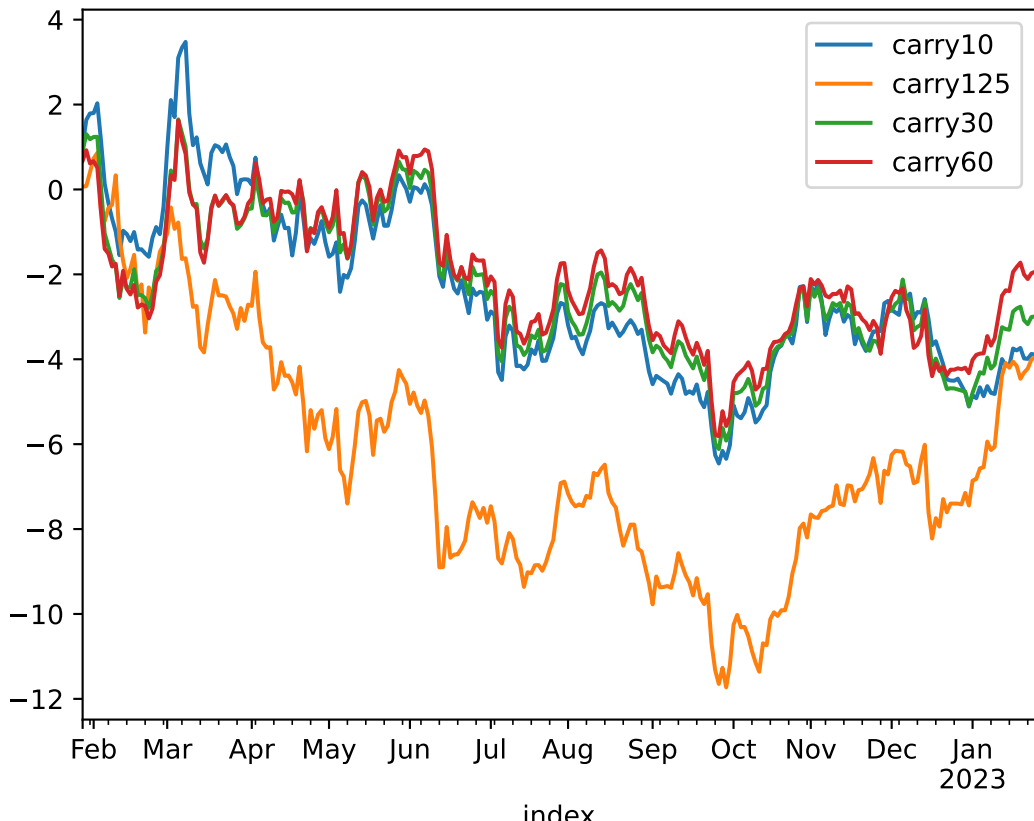ann. SR {'carry10': 5.03, 'carry125': 9.4, 'carry30': 8.09, 'carry60': 9.2}

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -3.834, 'carry125': -3.885, 'carry30': -2.944, 'carry60': -1.908}
ann. std {'carry10': 6.875, 'carry125': 7.675, 'carry30': 6.621, 'carry60': 6.734}
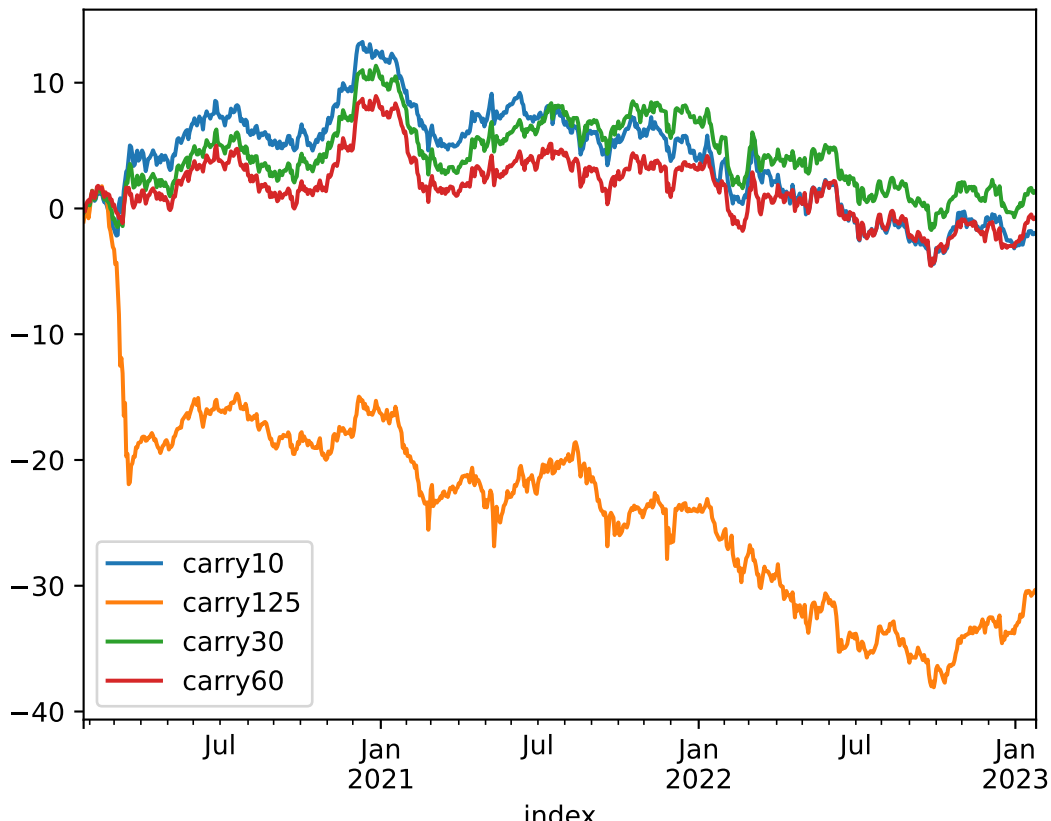ann. SR {'carry10': -0.56, 'carry125': -0.51, 'carry30': -0.44, 'carry60': -0.28}
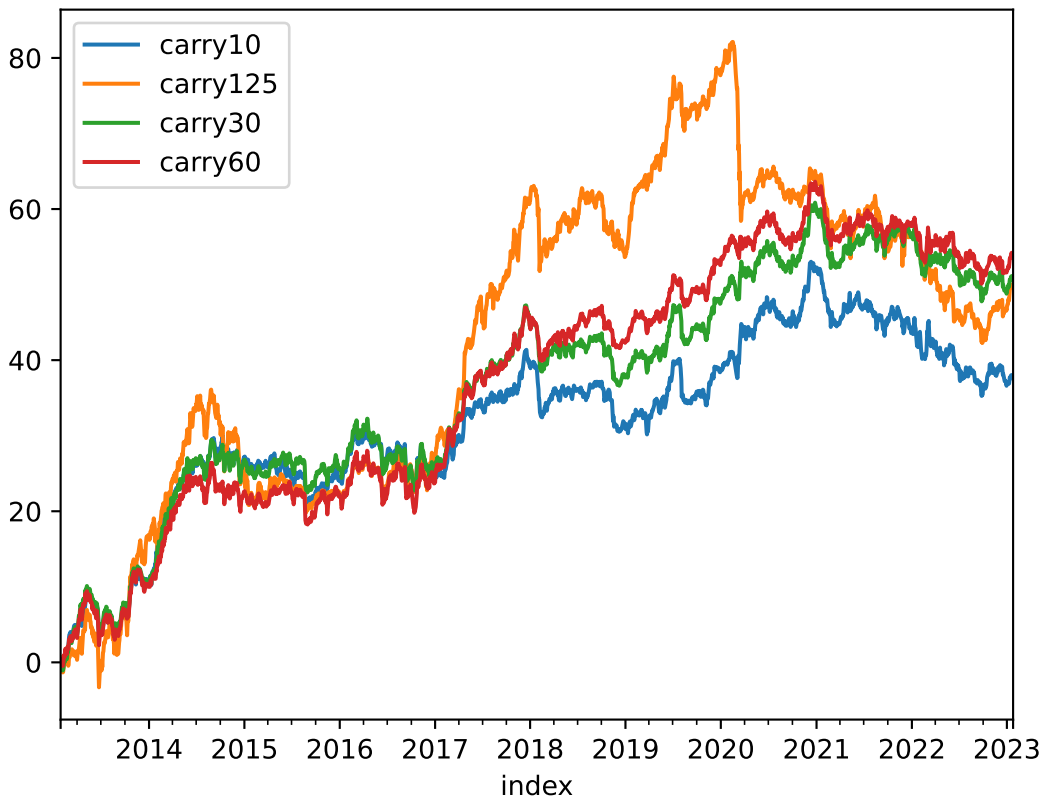
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.639, 'carry125': -9.904, 'carry30': 0.46, 'carry60': -0.224}
ann. std {'carry10': 6.825, 'carry125': 9.445, 'carry30': 6.628, 'carry60': 6.562}
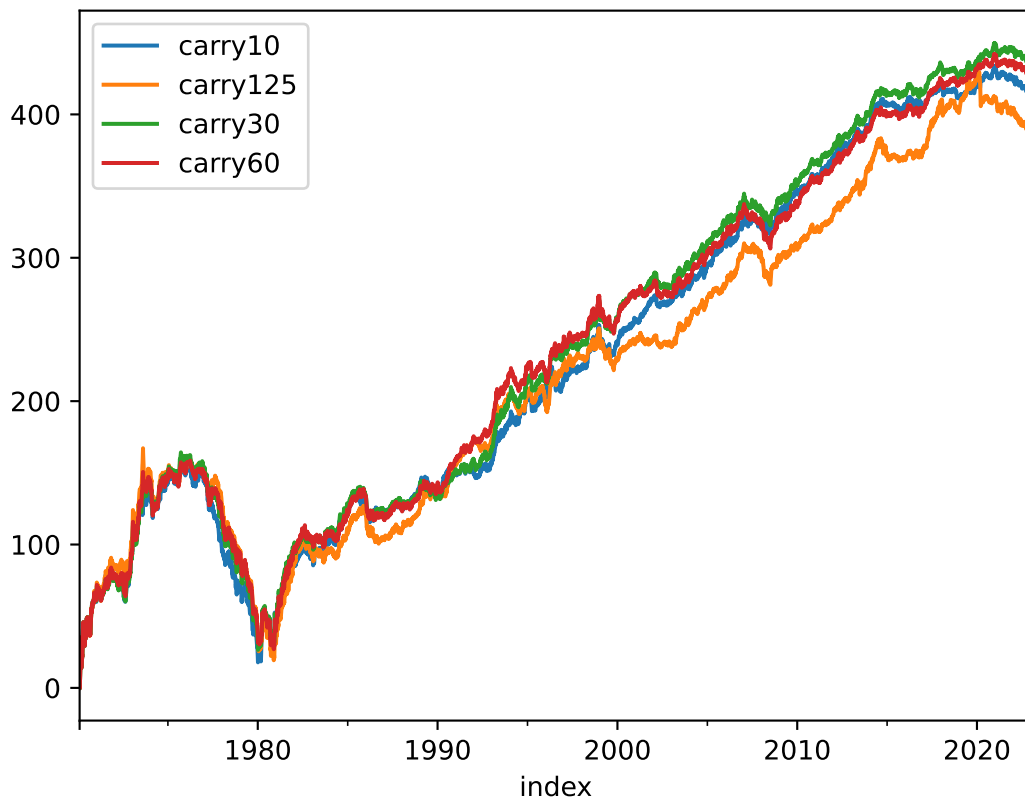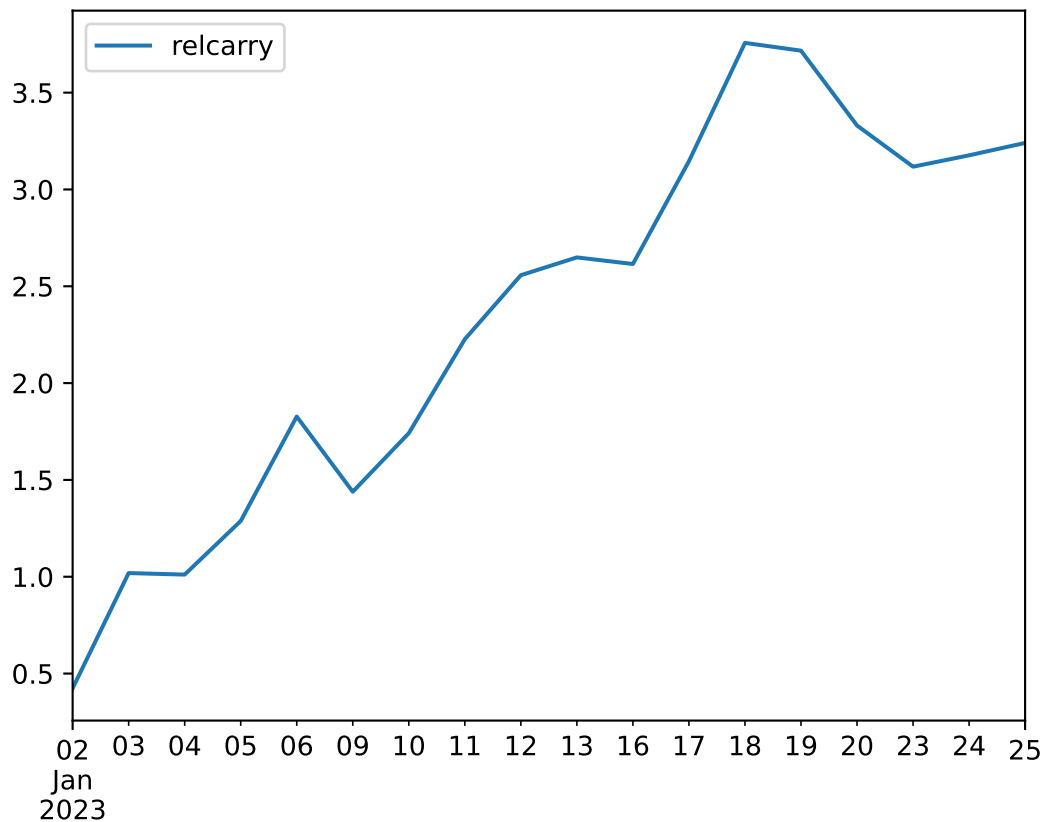ann. SR {'carry10': -0.09, 'carry125': -1.05, 'carry30': 0.07, 'carry60': -0.03}

Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.713, 'carry125': 4.914, 'carry30': 4.997, 'carry60': 5.3}
ann. std {'carry10': 6.43, 'carry125': 9.132, 'carry30': 6.531, 'carry60': 6.5}
ann. SR {'carry10': 0.58, 'carry125': 0.54, 'carry30': 0.77, 'carry60': 0.82}
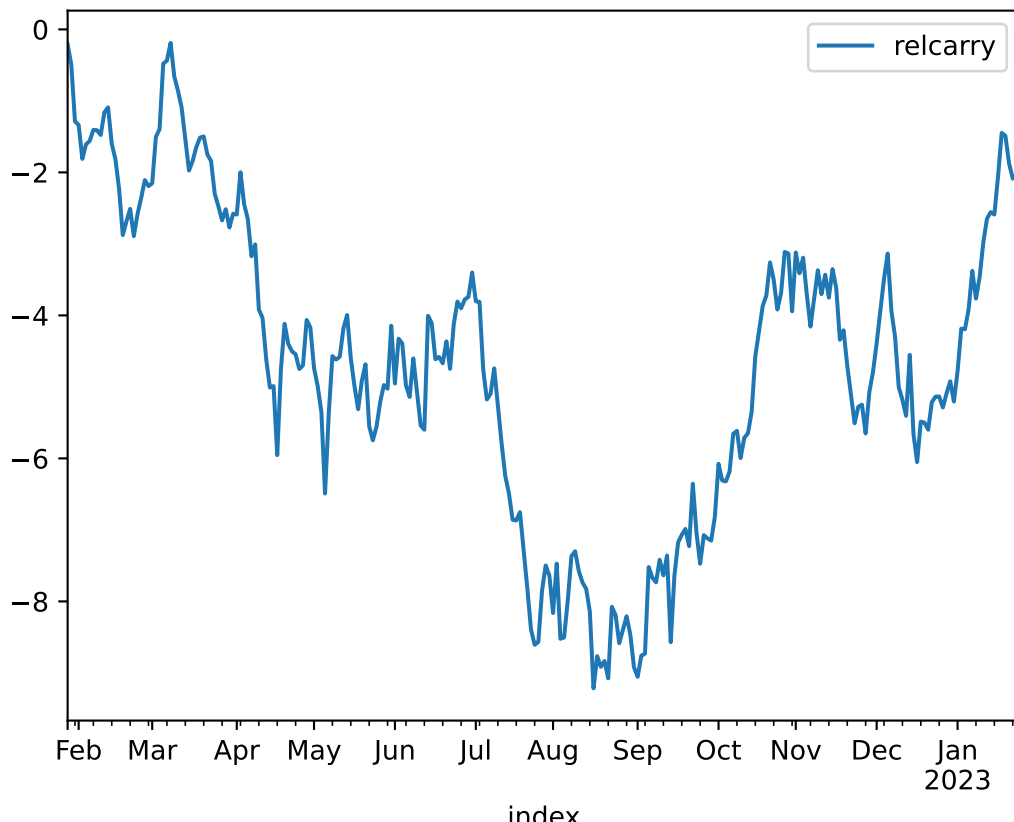
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.753, 'carry125': 7.36, 'carry30': 8.148, 'carry60': 8.01}
ann. std {'carry10': 11.834, 'carry125': 12.068, 'carry30': 11.845, 'carry60': 11.794}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}
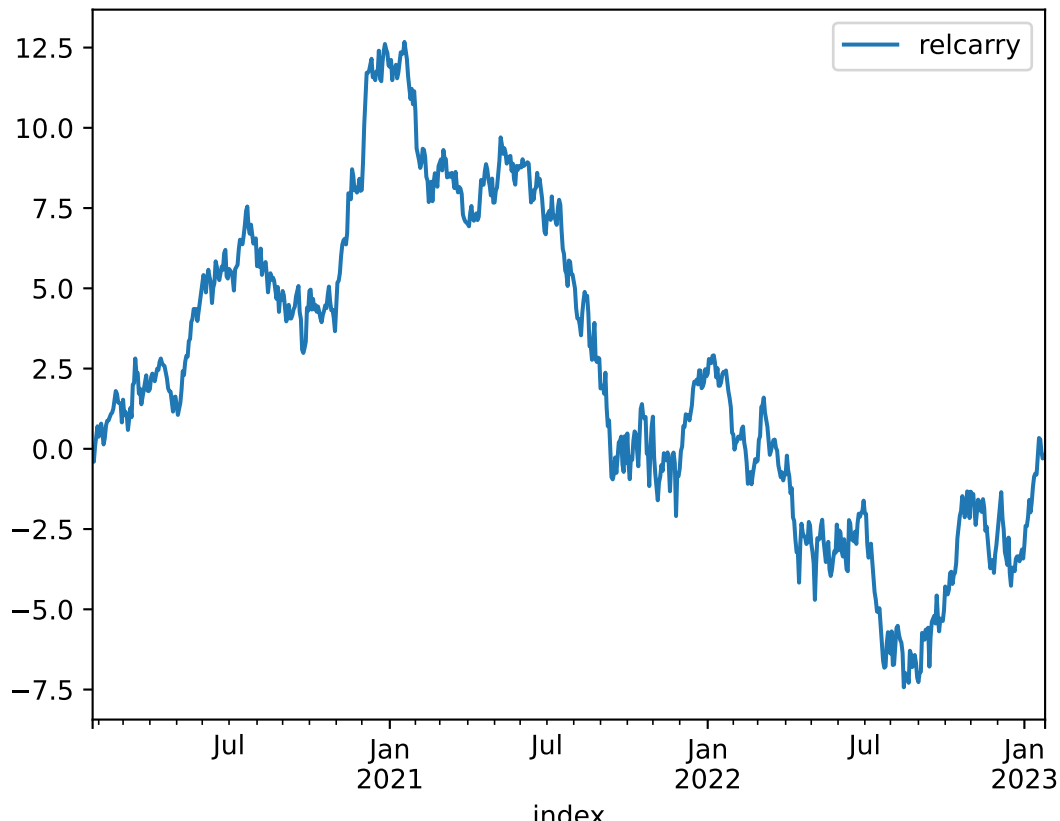
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 46.084}
ann. std {'relcarry': 5.168}
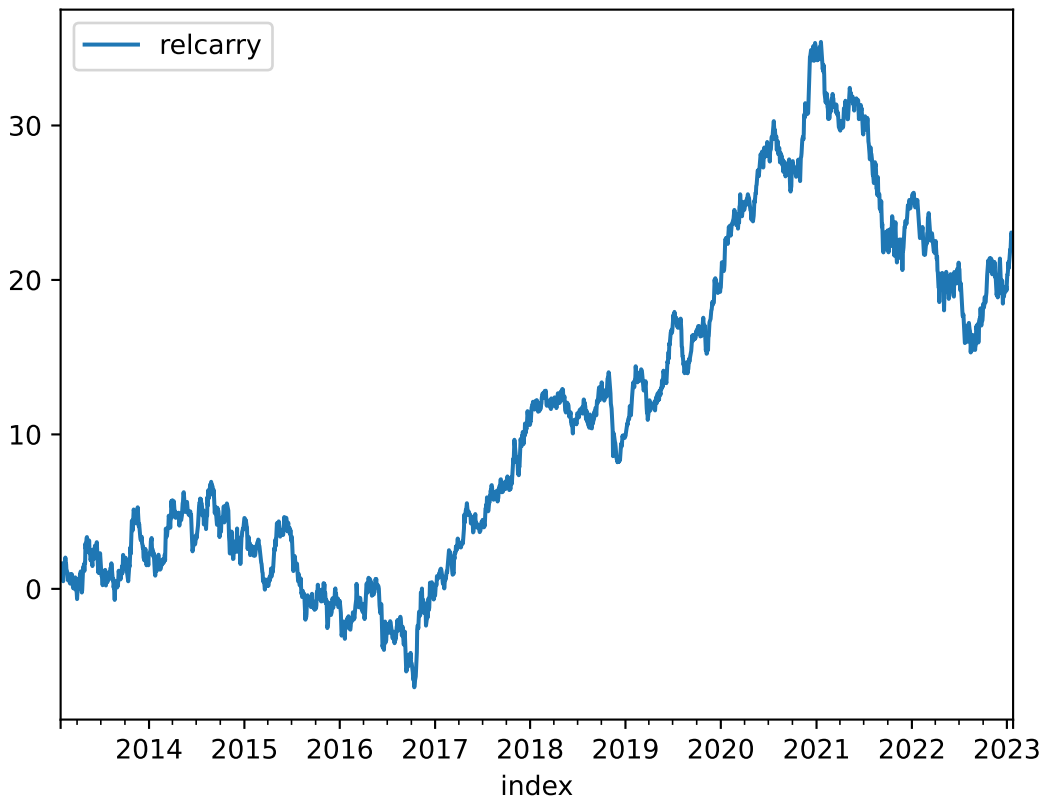ann. SR {'relcarry': 8.92}

Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -1.934}
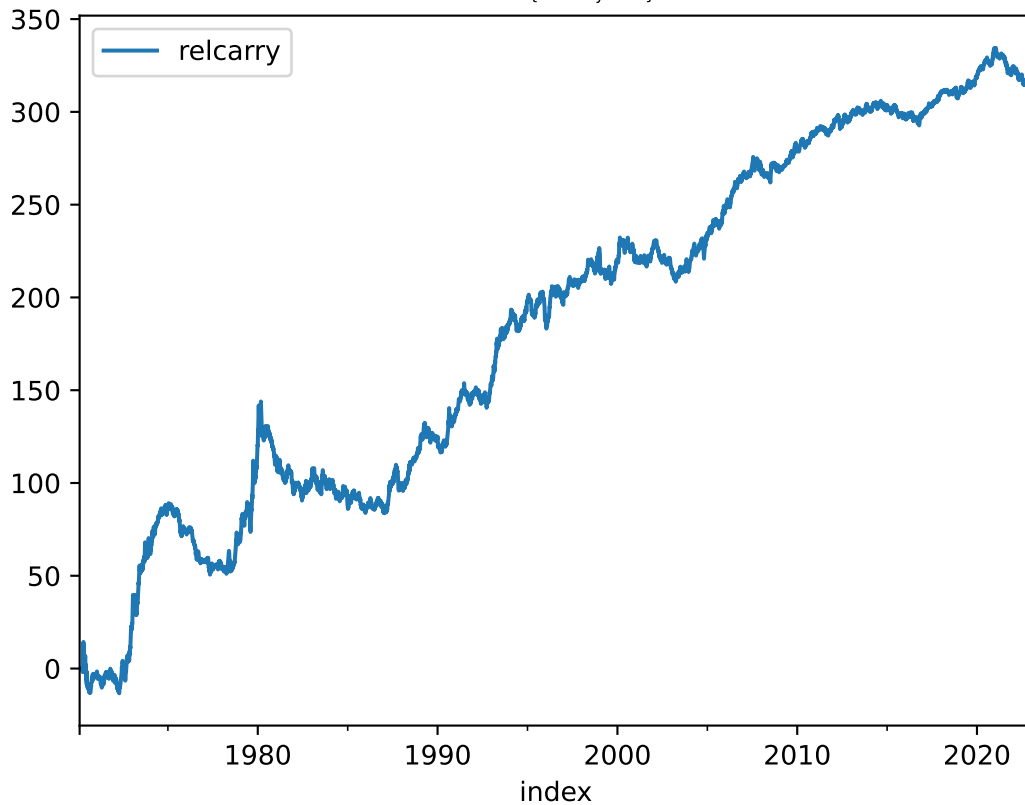ann. std {'relcarry': 7.259}
ann. SR {'relcarry': -0.27}

Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.058}
ann. std {'relcarry': 6.846}
ann. SR {'relcarry': -0.01}

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.214}
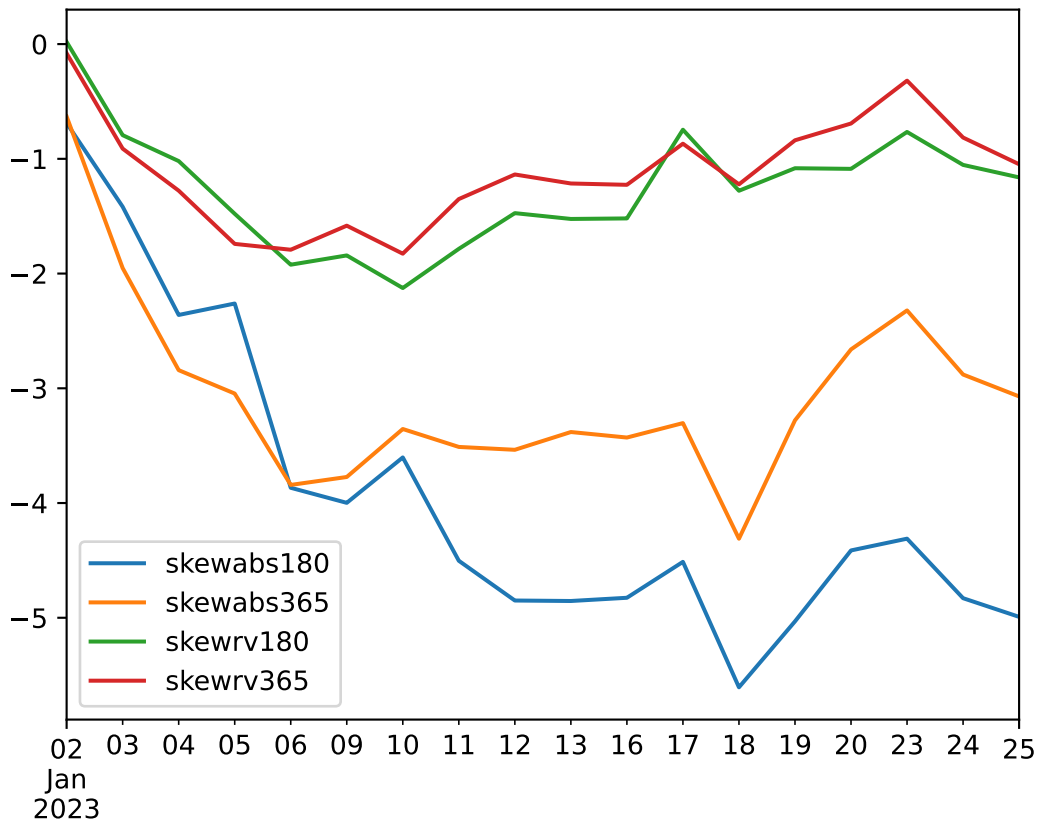ann. std {'relcarry': 6.03}
ann. SR {'relcarry': 0.37}

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.957}
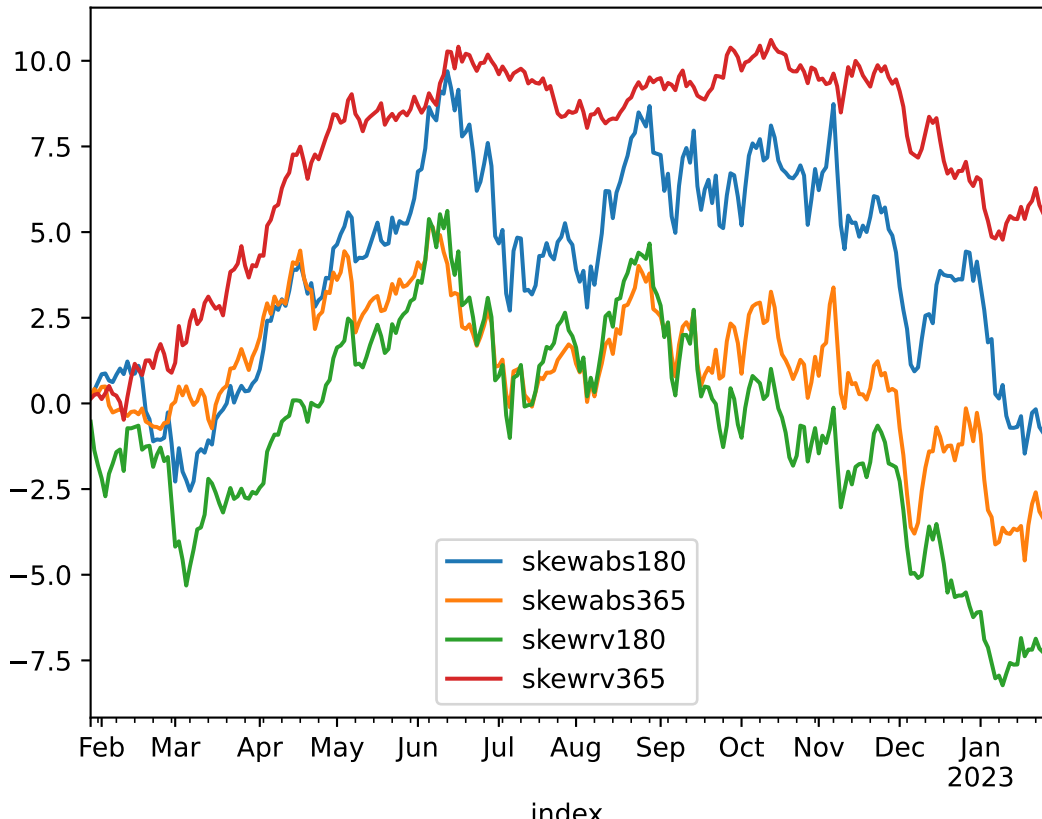ann. std {'relcarry': 9.882}
ann. SR {'relcarry': 0.6}

Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -70.997, 'skewabs365': -43.675, 'skewrv180': -16.525, 'skewrv365': -14.892}
ann. std {'skewabs180': 9.907, 'skewabs365': 9.709, 'skewrv180': 6.093, 'skewrv365': 5.798}
ann. SR {'skewabs180': -7.17, 'skewabs365': -4.5, 'skewrv180': -2.71, 'skewrv365': -2.57}

Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -0.838, 'skewabs365': -3.292, 'skewrv180': -7.151, 'skewrv365': 5.473}
ann. std {'skewabs180': 10.112, 'skewabs365': 8.29, 'skewrv180': 9.223, 'skewrv365': 5.113}
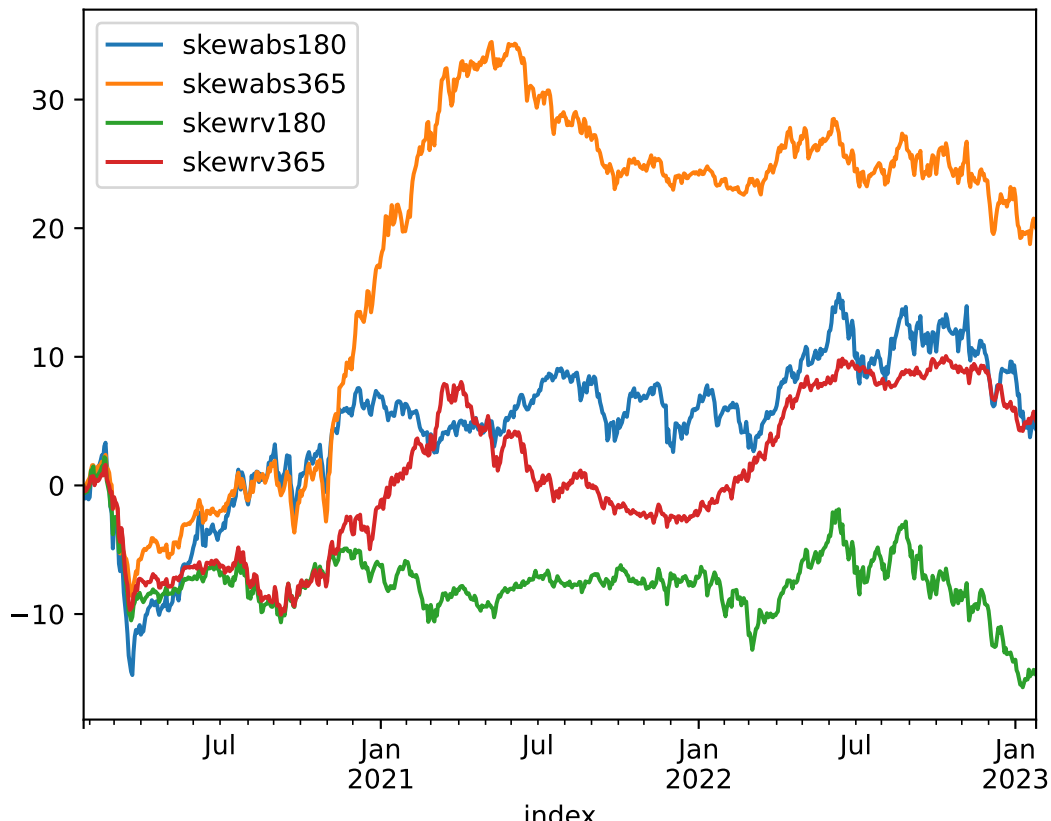ann. SR {'skewabs180': -0.08, 'skewabs365': -0.4, 'skewrv180': -0.78, 'skewrv365': 1.07}

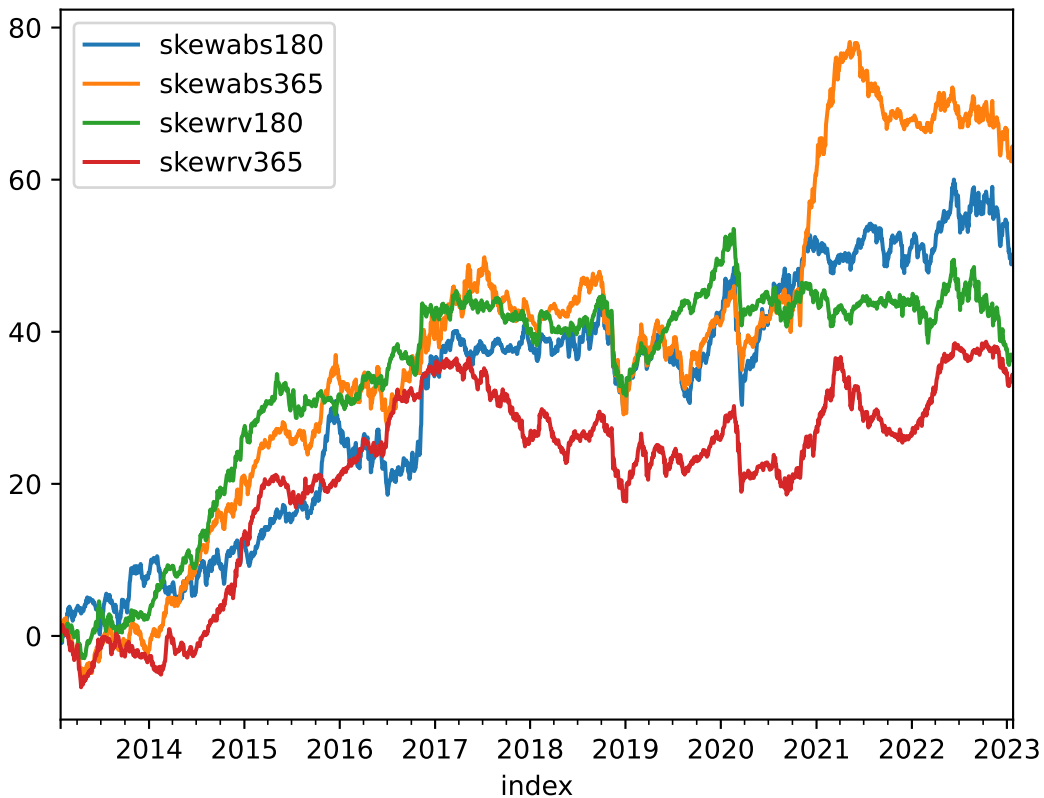Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 1.424, 'skewabs365': 6.539, 'skewrv180': -4.816, 'skewrv365': 1.638}
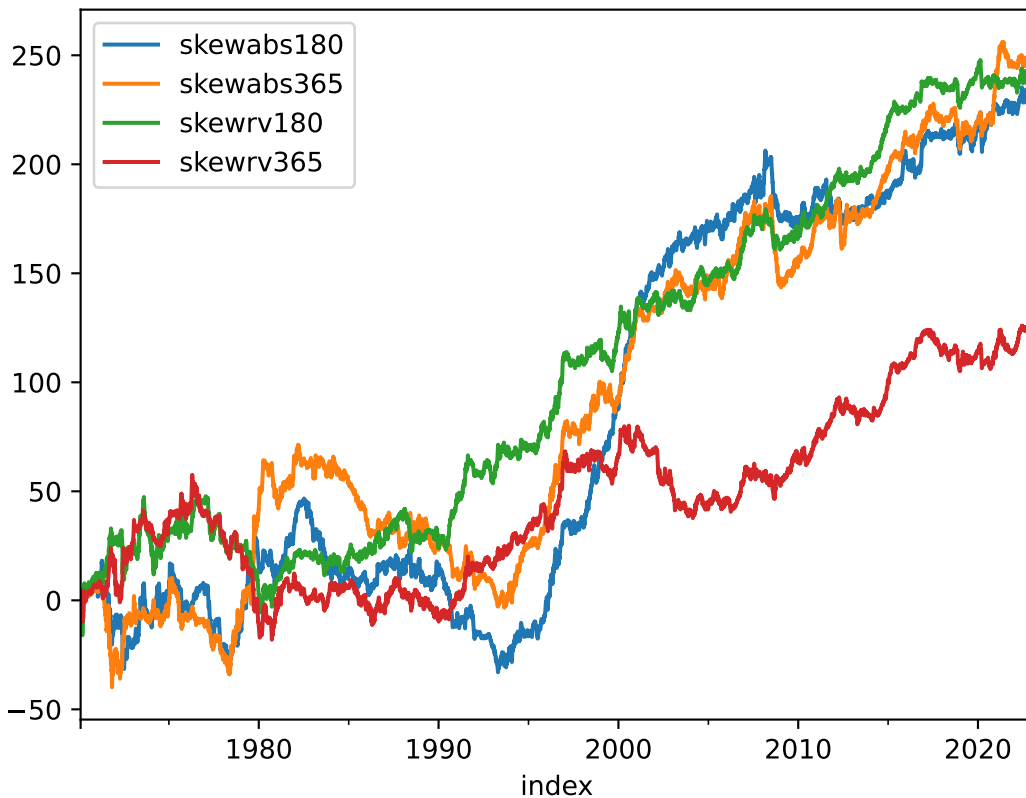ann. std {'skewabs180': 9.653, 'skewabs365': 8.891, 'skewrv180': 7.771, 'skewrv365': 6.613}
ann. SR {'skewabs180': 0.15, 'skewabs365': 0.74, 'skewrv180': -0.62, 'skewrv365': 0.25}
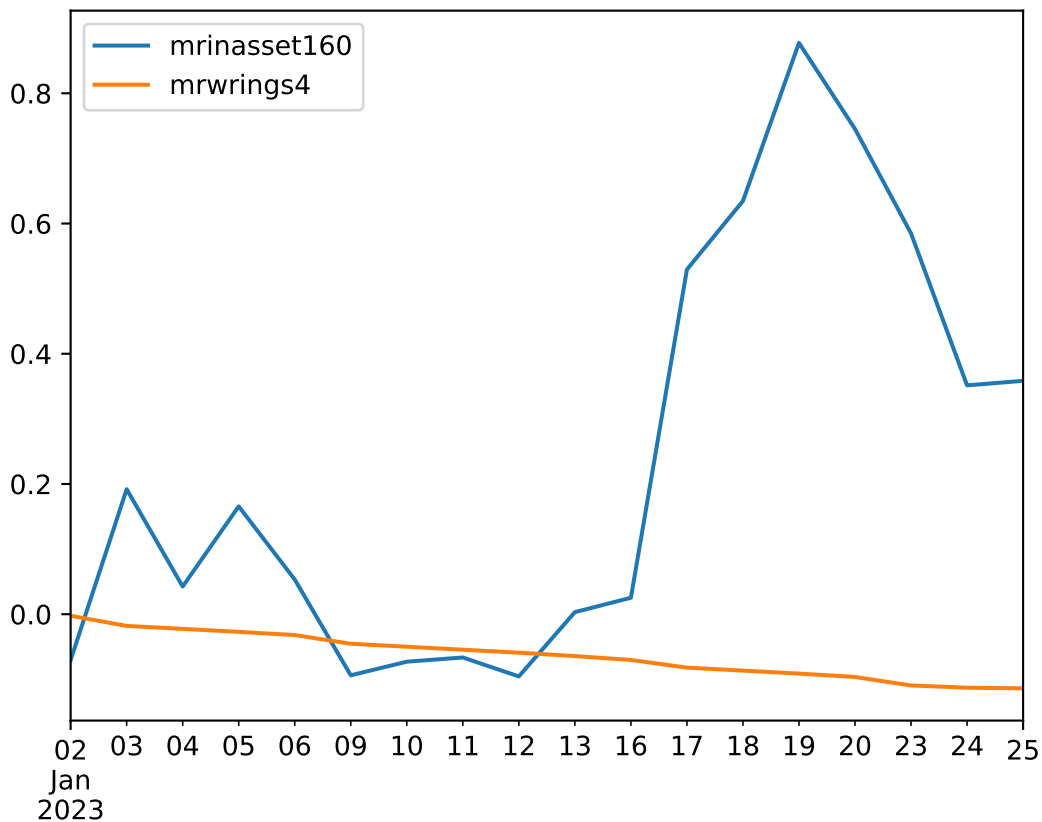
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.856, 'skewabs365': 6.246, 'skewrv180': 3.592, 'skewrv365': 3.303}
ann. std {'skewabs180': 8.061, 'skewabs365': 8.013, 'skewrv180': 6.578, 'skewrv365': 6.178}
ann. SR {'skewabs180': 0.6, 'skewabs365': 0.78, 'skewrv180': 0.55, 'skewrv365': 0.53}
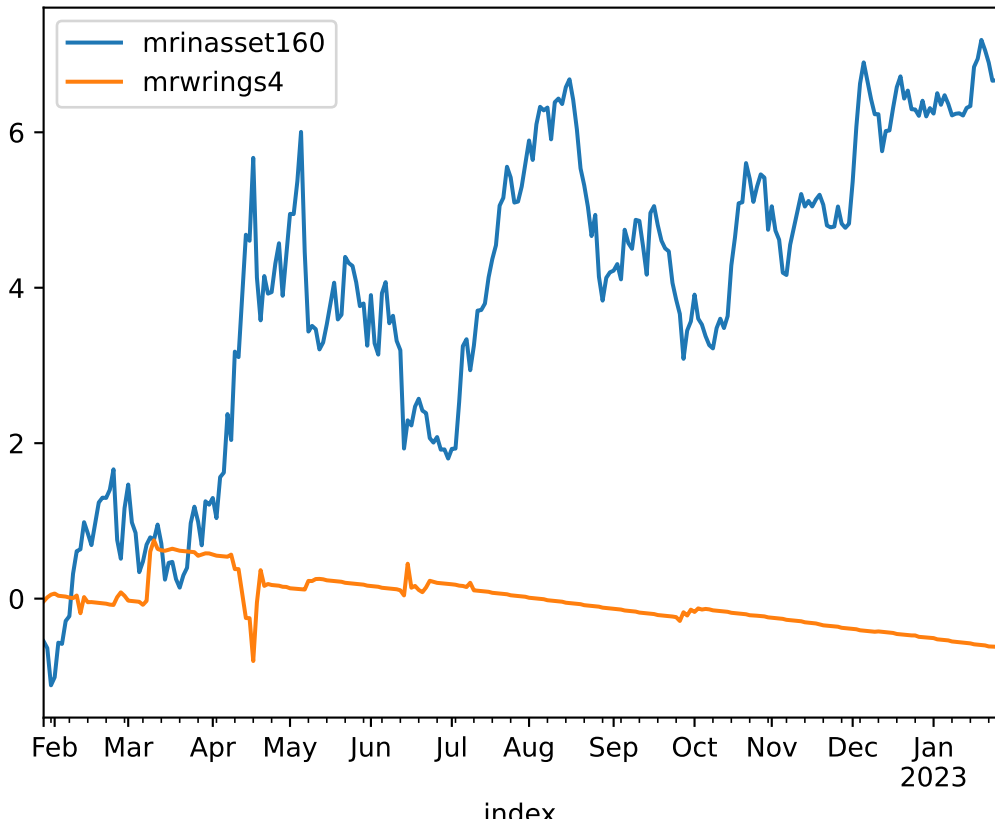
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.163, 'skewabs365': 4.476, 'skewrv180': 4.277, 'skewrv365': 2.244}
ann. std {'skewabs180': 10.79, 'skewabs365': 10.297, 'skewrv180': 9.478, 'skewrv365': 8.789}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.26}
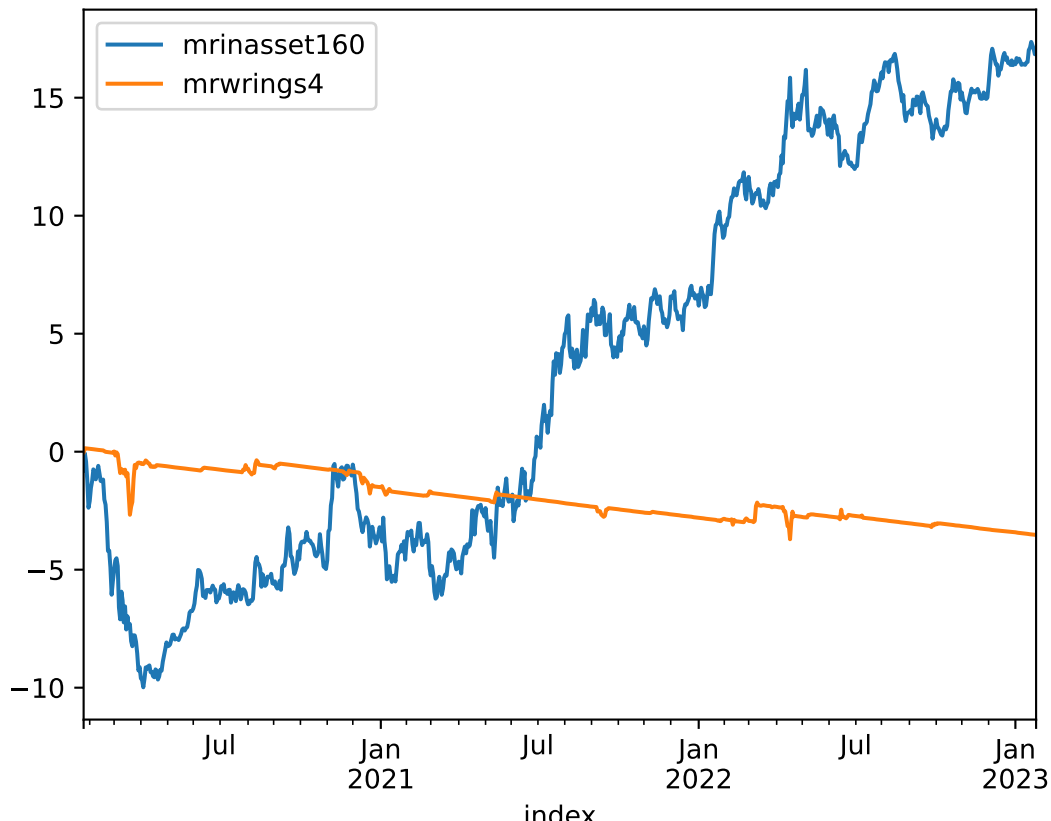
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 5.097, 'mrwrings4': -1.618}
ann. std {'mrinasset160': 2.934, 'mrwrings4': 0.066}
ann. SR {'mrinasset160': 1.74, 'mrwrings4': -24.54}

Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 6.567, 'mrwrings4': -0.61}
ann. std {'mrinasset160': 5.947, 'mrwrings4': 1.485}
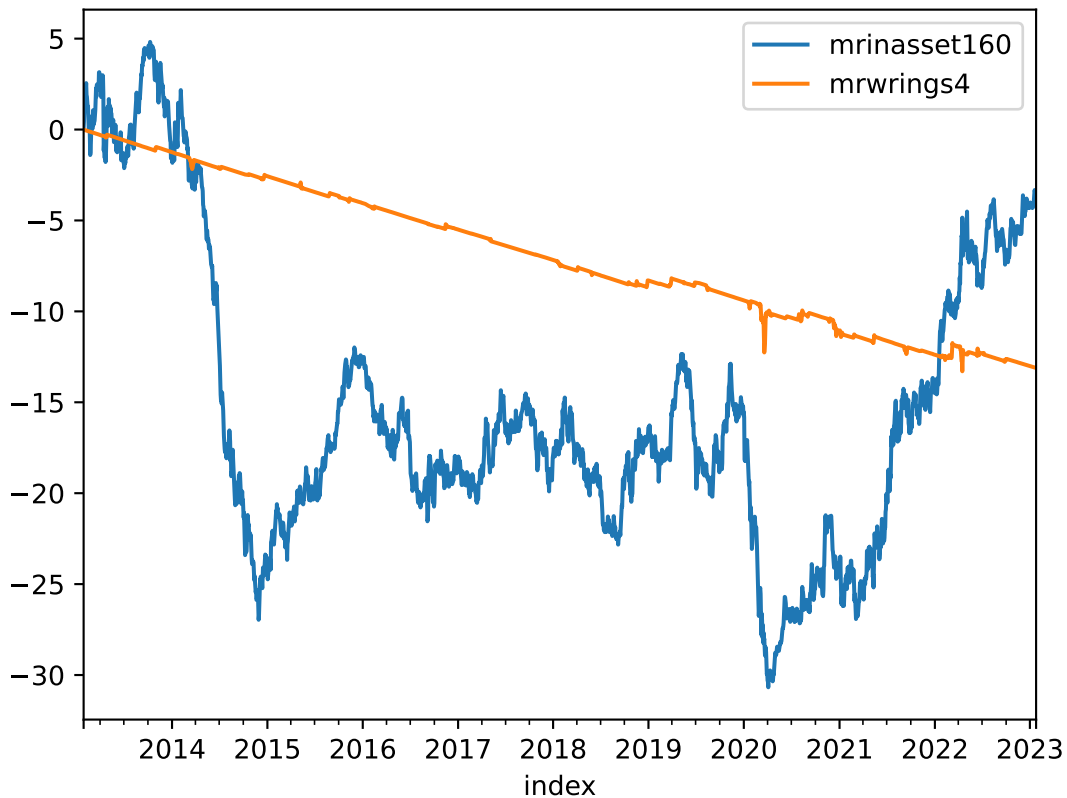ann. SR {'mrinasset160': 1.1, 'mrwrings4': -0.41}

Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.507, 'mrwrings4': -1.153}
ann. std {'mrinasset160': 6.852, 'mrwrings4': 1.52}
ann. SR {'mrinasset160': 0.8, 'mrwrings4': -0.76}

Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.378, 'mrwrings4': -1.287}
ann. std {'mrinasset160': 6.587, 'mrwrings4': 0.899}
ann. SR {'mrinasset160': -0.06, 'mrwrings4': -1.43}

Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.269, 'mrwrings4': -2.353}
ann. std {'mrinasset160': 11.164, 'mrwrings4': 2.623}
ann. SR {'mrinasset160': -0.29, 'mrwrings4': -0.9}