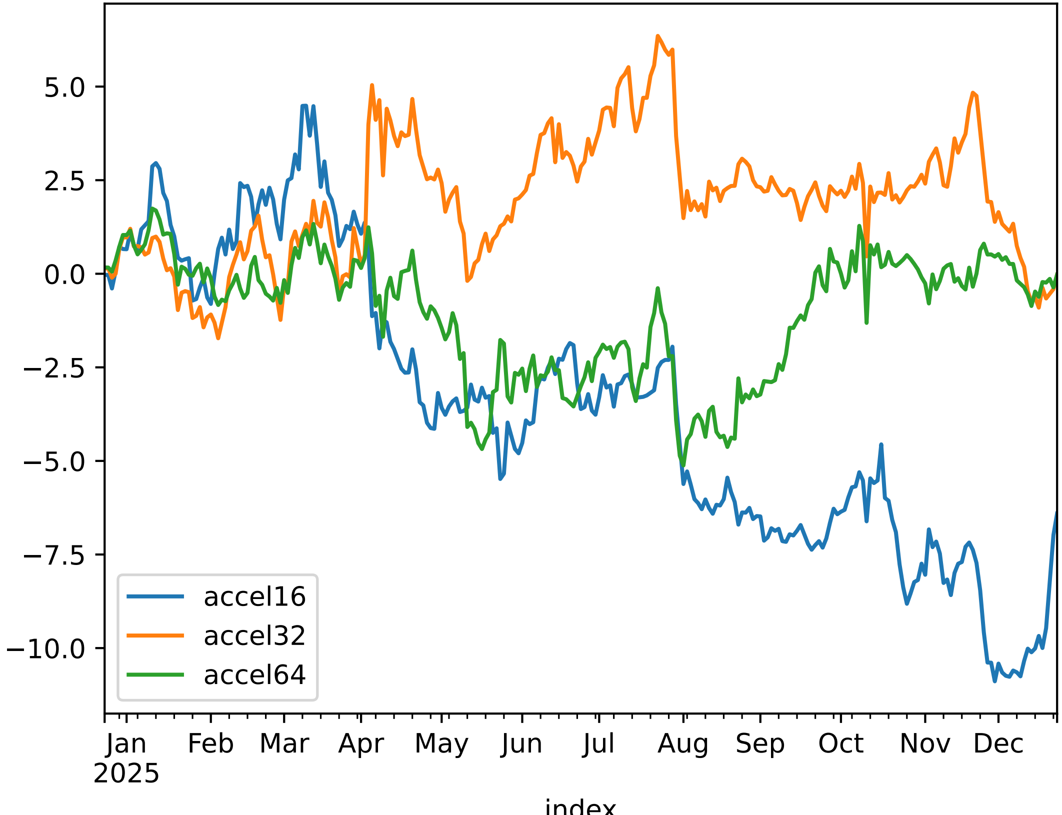
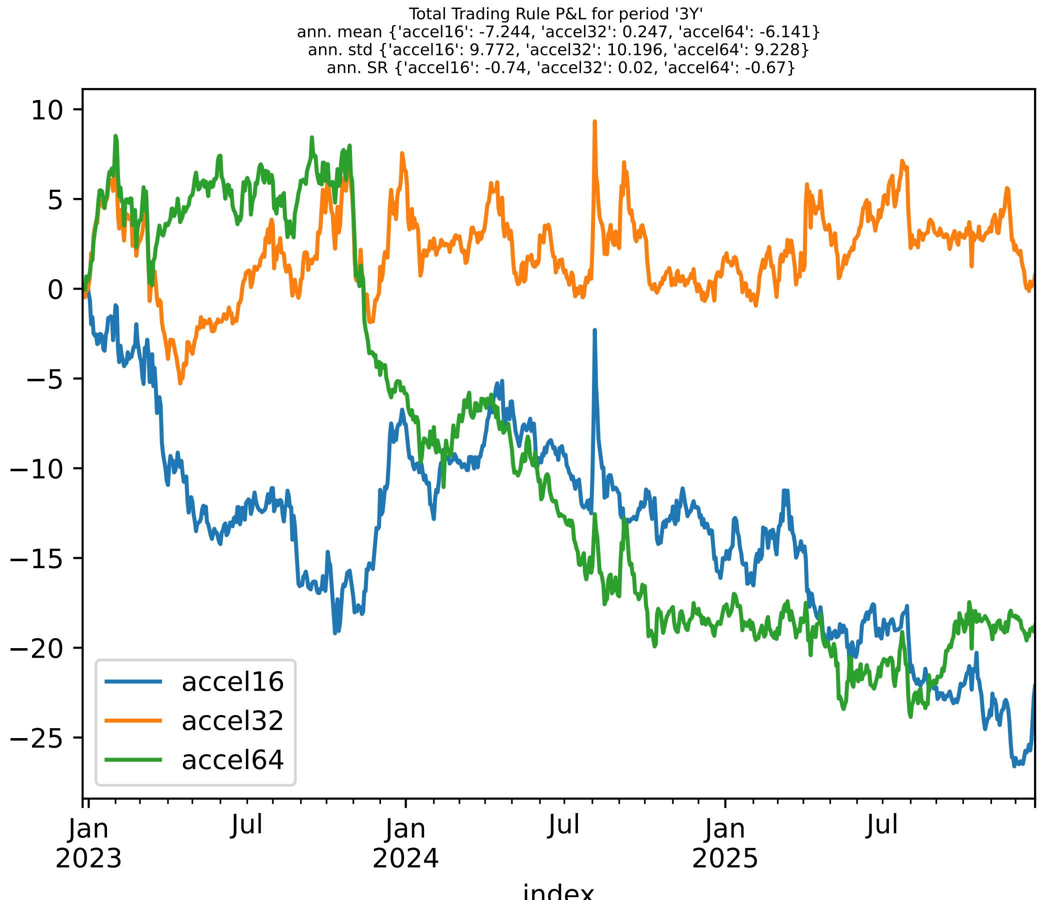
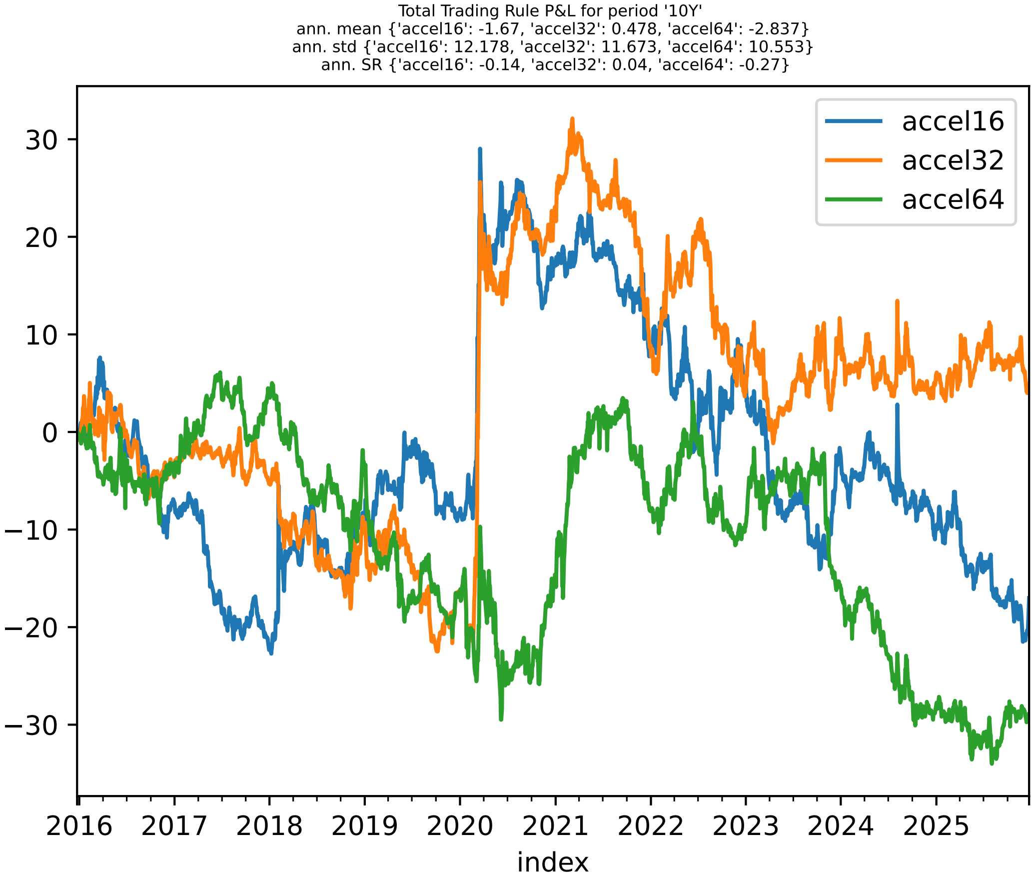
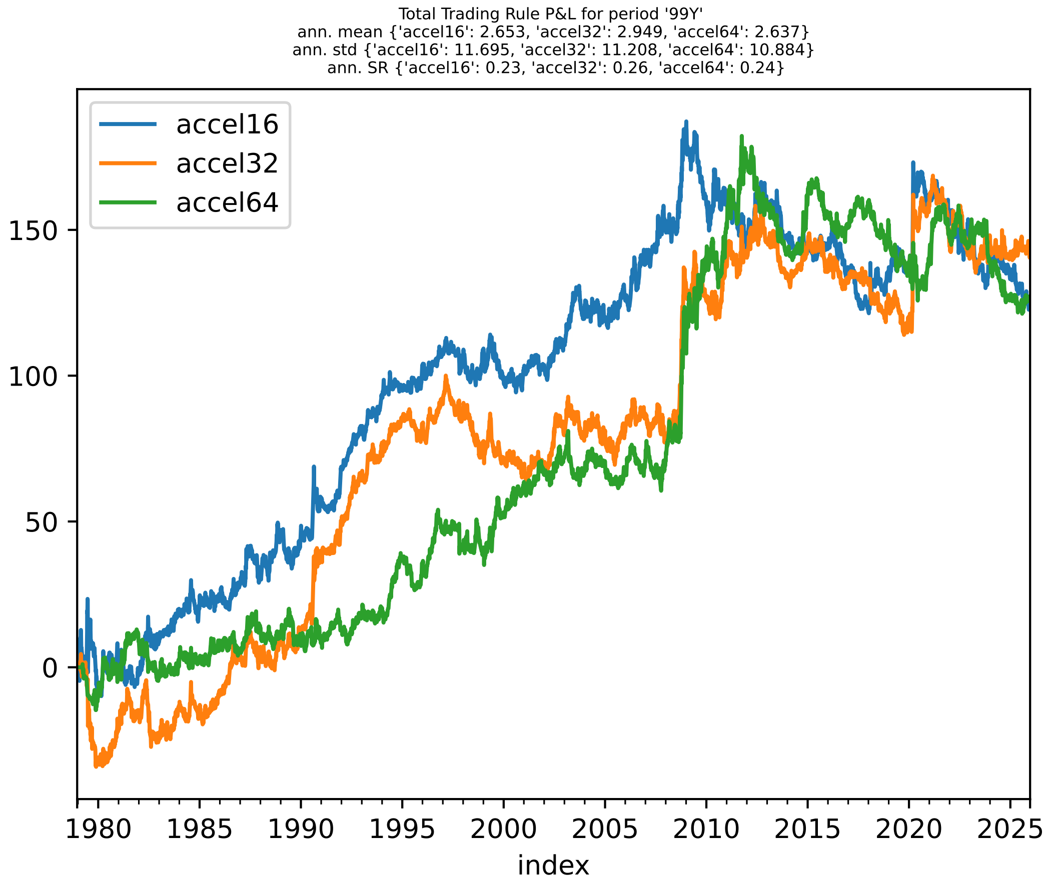
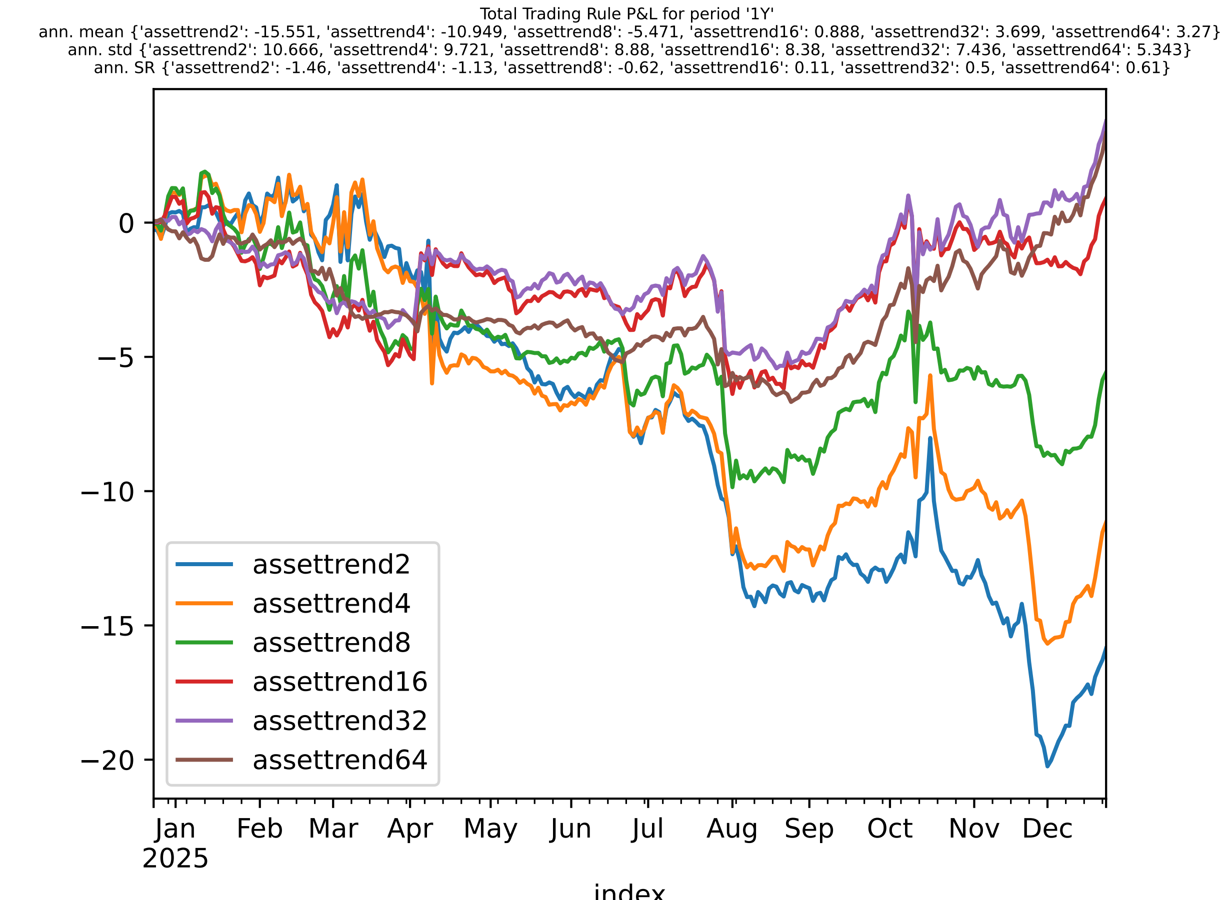
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -6.283, 'accel32': -0.025, 'accel64': -0.023}
ann. std {'accel16': 8.365, 'accel32': 9.098, 'accel64': 8.087}
ann. SR {'accel16': -0.75, 'accel32': -0.0, 'accel64': -0.0}

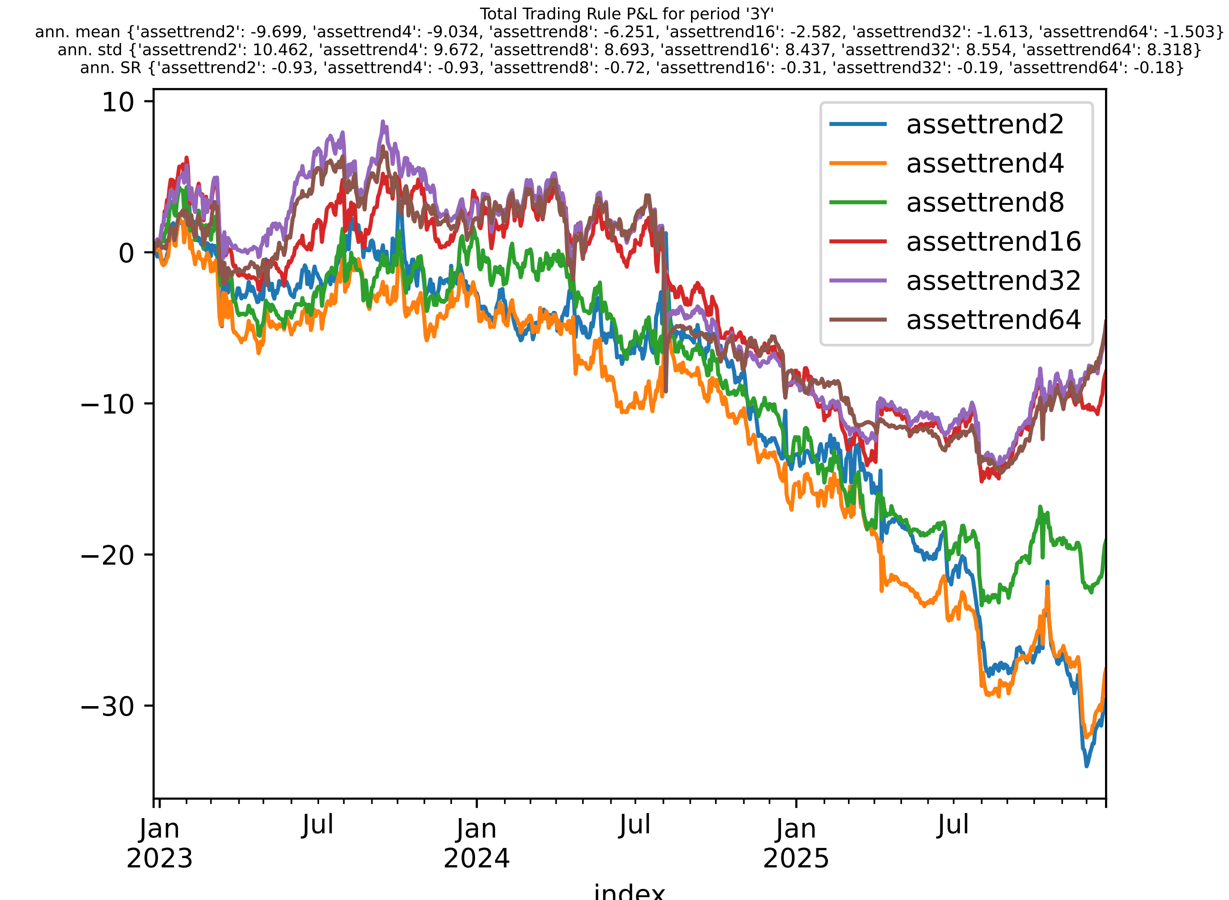


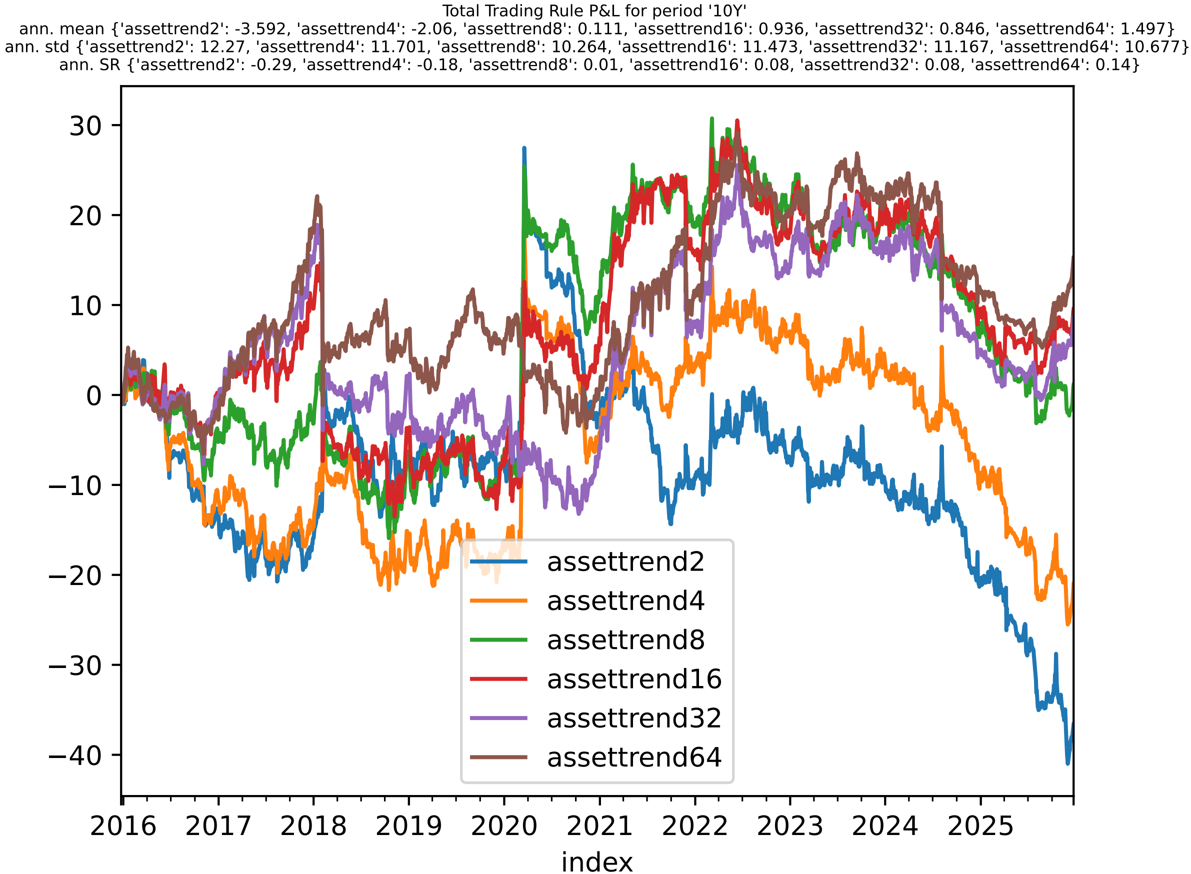

Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -7.244, 'accel32': 0.247, 'accel64': -6.141}
ann. std {'accel16': 9.772, 'accel32': 10.196, 'accel64': 9.228}
ann. SR {'accel16': -0.74, 'accel32': 0.02, 'accel64': -0.67}
10
5
0
−5
−10
−15
−20
−25
accel16
accel32
accel64
Jan 2023
Jul
Jan 2024
Jul
Jan 2025
Jul
index

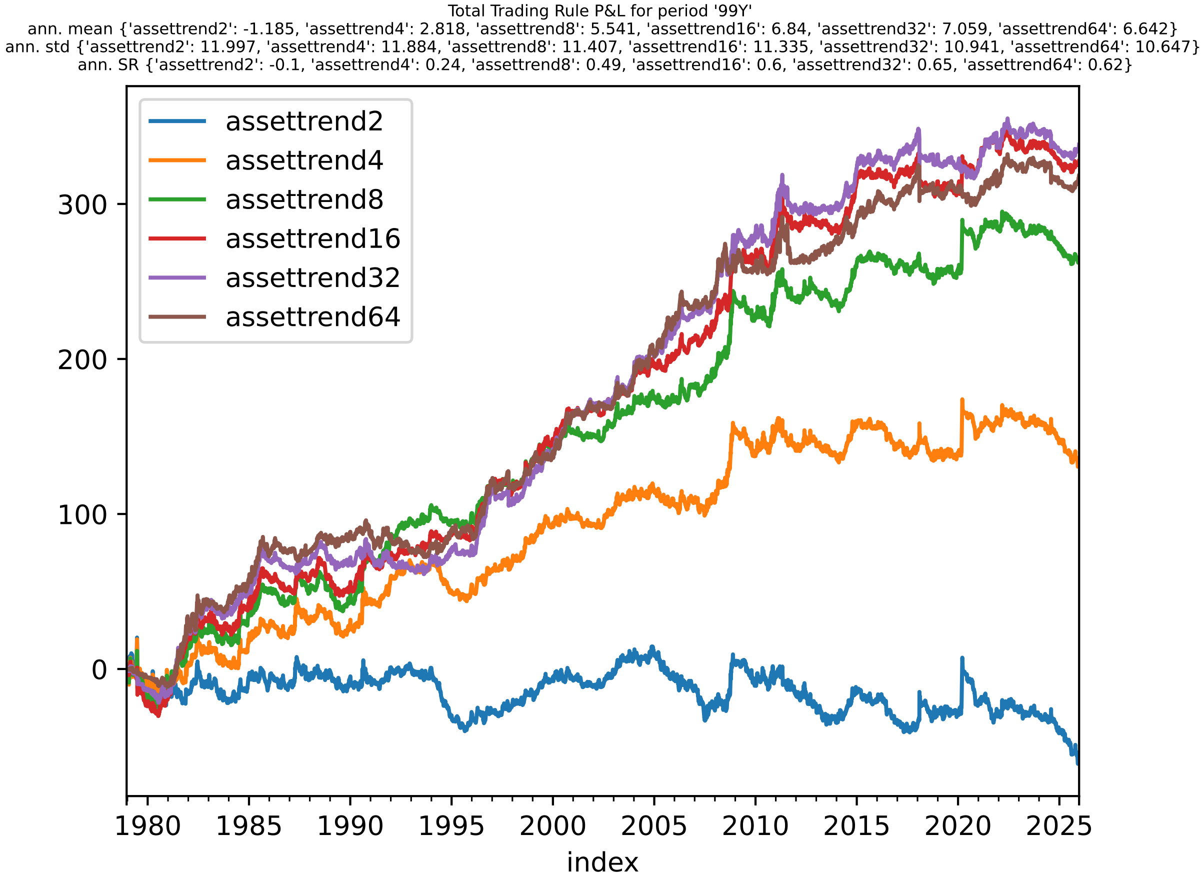

Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -1.67, 'accel32': 0.478, 'accel64': -2.837}
ann. std {'accel16': 12.178, 'accel32': 11.673, 'accel64': 10.553}
ann. SR {'accel16': -0.14, 'accel32': 0.04, 'accel64': -0.27}
accel16
accel32
accel64
30
20
10
0
−10
−20
−30
2016
2017
2018
2019
2020
2021
2022
2023
2024
2025
index

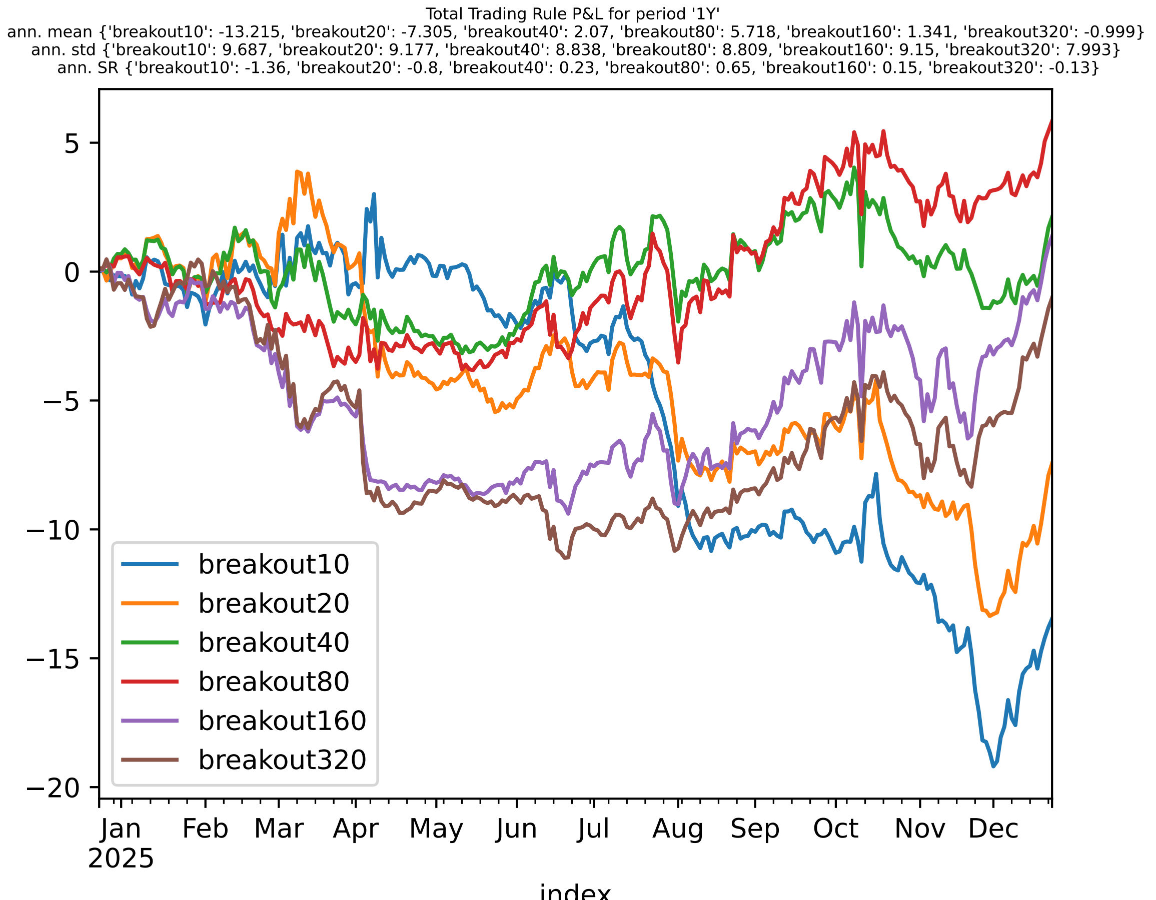

Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 2.653, 'accel32': 2.949, 'accel64': 2.637}
ann. std {'accel16': 11.695, 'accel32': 11.208, 'accel64': 10.884}
ann. SR {'accel16': 0.23, 'accel32': 0.26, 'accel64': 0.24}
accel16
accel32
accel64
150
100
50
0
1980
1985
1990
1995
2000
2005
2010
2015
2020
2025
index

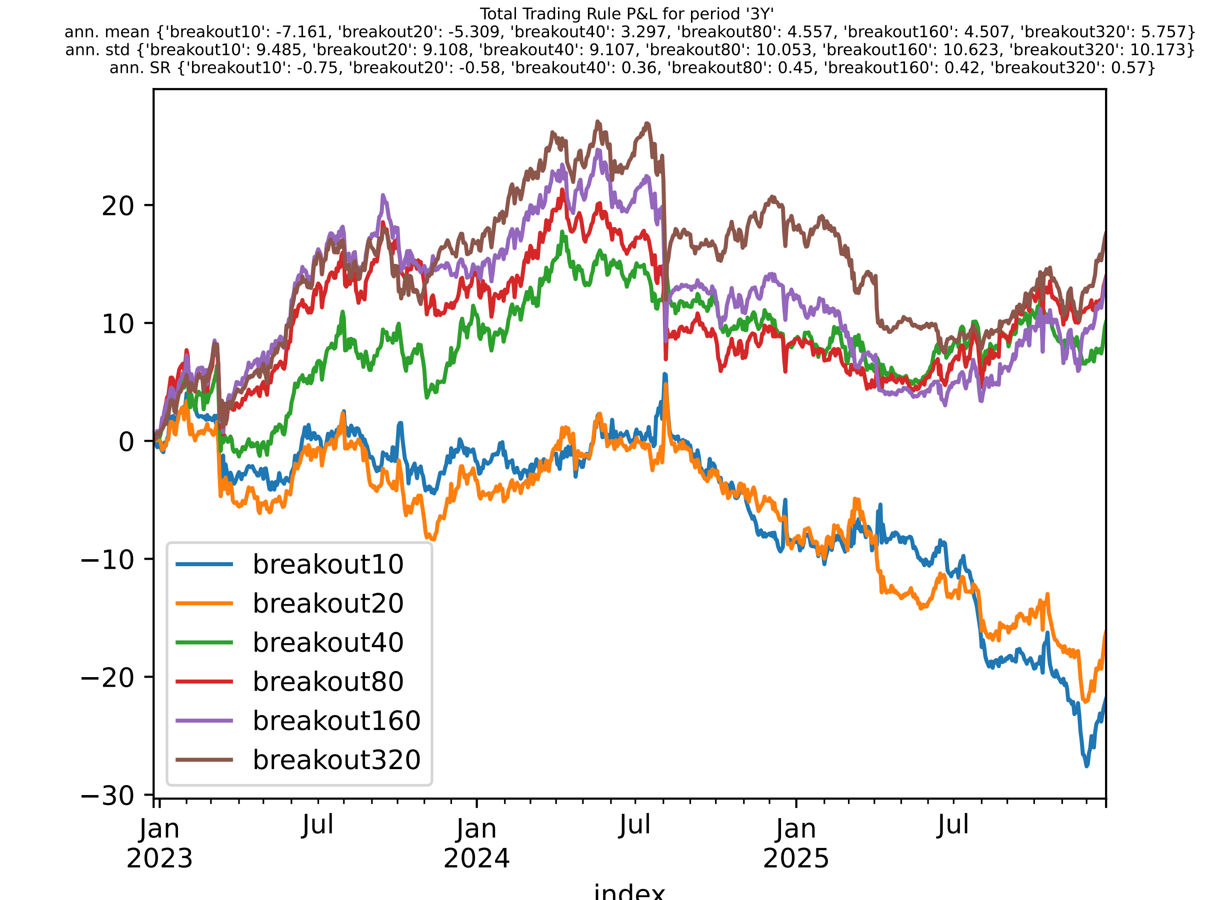

Total Trading Rule P&L for period '1Y'
ann. mean {'assettrend2': -15.551, 'assettrend4': -10.949, 'assettrend8': -5.471, 'assettrend16': 0.888, 'assettrend32': 3.699, 'assettrend64': 3.27}
ann. std {'assettrend2': 10.666, 'assettrend4': 9.721, 'assettrend8': 8.88, 'assettrend16': 8.38, 'assettrend32': 7.436, 'assettrend64': 5.343}
ann. SR {'assettrend2': -1.46, 'assettrend4': -1.13, 'assettrend8': -0.62, 'assettrend16': 0.11, 'assettrend32': 0.5, 'assettrend64': 0.61}
0
−5
−10
−15
−20
assettrend2
assettrend4
assettrend8
assettrend16
assettrend32
assettrend64
Jan
2025
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
Nov
Dec
index


Total Trading Rule P&L for period '3Y'
ann. mean {'assettrend2': -9.699, 'assettrend4': -9.034, 'assettrend8': -6.251, 'assettrend16': -2.582, 'assettrend32': -1.613, 'assettrend64': -1.503}
ann. std {'assettrend2': 10.462, 'assettrend4': 9.672, 'assettrend8': 8.693, 'assettrend16': 8.437, 'assettrend32': 8.554, 'assettrend64': 8.318}
ann. SR {'assettrend2': -0.93, 'assettrend4': -0.93, 'assettrend8': -0.72, 'assettrend16': -0.31, 'assettrend32': -0.19, 'assettrend64': -0.18}
10
0
−10
−20
−30
Jan 2023
Jul
Jan 2024
Jul
Jan 2025
Jul
index
assettrend2
assettrend4
assettrend8
assettrend16
assettrend32
assettrend64

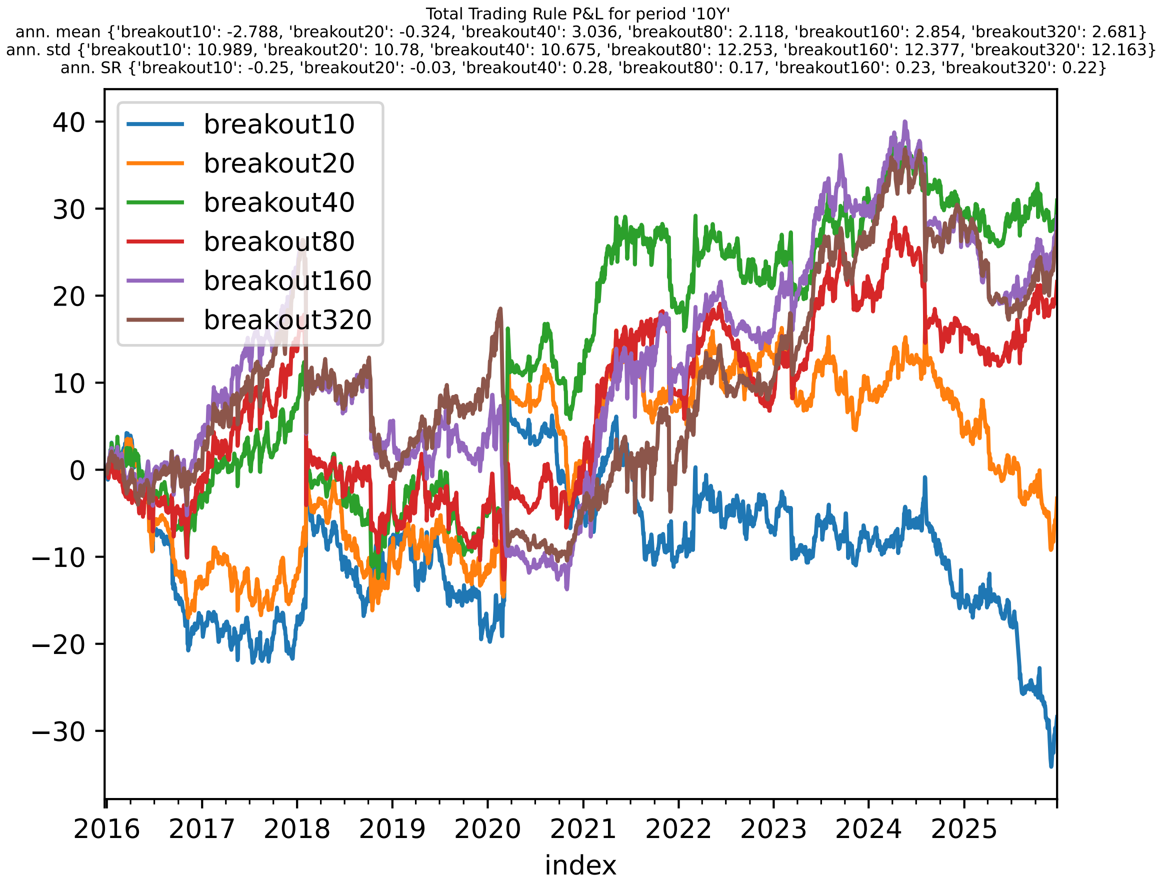

Total Trading Rule P&L for period '10Y'
ann. mean {'assettrend2': -3.592, 'assettrend4': -2.06, 'assettrend8': 0.111, 'assettrend16': 0.936, 'assettrend32': 0.846, 'assettrend64': 1.497}
ann. std {'assettrend2': 12.27, 'assettrend4': 11.701, 'assettrend8': 10.264, 'assettrend16': 11.473, 'assettrend32': 11.167, 'assettrend64': 10.677}
ann. SR {'assettrend2': -0.29, 'assettrend4': -0.18, 'assettrend8': 0.01, 'assettrend16': 0.08, 'assettrend32': 0.08, 'assettrend64': 0.14}
30
20
10
0
−10
−20
−30
−40
2016
2017
2018
2019
2020
2021
2022
2023
2024
2025
index
assettrend2
assettrend4
assettrend8
assettrend16
assettrend32
assettrend64


Total Trading Rule P&L for period '99Y'
ann. mean {'assettrend2': -1.185, 'assettrend4': 2.818, 'assettrend8': 5.541, 'assettrend16': 6.84, 'assettrend32': 7.059, 'assettrend64': 6.642}
ann. std {'assettrend2': 11.997, 'assettrend4': 11.884, 'assettrend8': 11.407, 'assettrend16': 11.335, 'assettrend32': 10.941, 'assettrend64': 10.647}
ann. SR {'assettrend2': -0.1, 'assettrend4': 0.24, 'assettrend8': 0.49, 'assettrend16': 0.6, 'assettrend32': 0.65, 'assettrend64': 0.62}
assettrend2
assettrend4
assettrend8
assettrend16
assettrend32
assettrend64
300
200
100
0
1980
1985
1990
1995
2000
2005
2010
2015
2020
2025
index


Total Trading Rule P&L for period '1Y'
ann. mean {'breakout10': -13.215, 'breakout20': -7.305, 'breakout40': 2.07, 'breakout80': 5.718, 'breakout160': 1.341, 'breakout320': -0.999}
ann. std {'breakout10': 9.687, 'breakout20': 9.177, 'breakout40': 8.838, 'breakout80': 8.809, 'breakout160': 9.15, 'breakout320': 7.993}
ann. SR {'breakout10': -1.36, 'breakout20': -0.8, 'breakout40': 0.23, 'breakout80': 0.65, 'breakout160': 0.15, 'breakout320': -0.13}
5
0
−5
−10
−15
−20
breakout10
breakout20
breakout40
breakout80
breakout160
breakout320
Jan
2025
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
Nov
Dec
index



Total Trading Rule P&L for period '3Y'
ann. mean {'breakout10': -7.161, 'breakout20': -5.309, 'breakout40': 3.297, 'breakout80': 4.557, 'breakout160': 4.507, 'breakout320': 5.757}
ann. std {'breakout10': 9.485, 'breakout20': 9.108, 'breakout40': 9.107, 'breakout80': 10.053, 'breakout160': 10.623, 'breakout320': 10.173}
ann. SR {'breakout10': -0.75, 'breakout20': -0.58, 'breakout40': 0.36, 'breakout80': 0.45, 'breakout160': 0.42, 'breakout320': 0.57}
20
10
0
−10
−20
−30
breakout10
breakout20
breakout40
breakout80
breakout160
breakout320
Jan 2023
Jul
Jan 2024
Jul
Jan 2025
Jul
index


Total Trading Rule P&L for period '10Y'
ann. mean {'breakout10': -2.788, 'breakout20': -0.324, 'breakout40': 3.036, 'breakout80': 2.118, 'breakout160': 2.854, 'breakout320': 2.681}
ann. std {'breakout10': 10.989, 'breakout20': 10.78, 'breakout40': 10.675, 'breakout80': 12.253, 'breakout160': 12.377, 'breakout320': 12.163}
ann. SR {'breakout10': -0.25, 'breakout20': -0.03, 'breakout40': 0.28, 'breakout80': 0.17, 'breakout160': 0.23, 'breakout320': 0.22}
breakout10
breakout20
breakout40
breakout80
breakout160
breakout320
40
30
20
10
0
−10
−20
−30
2016
2017
2018
2019
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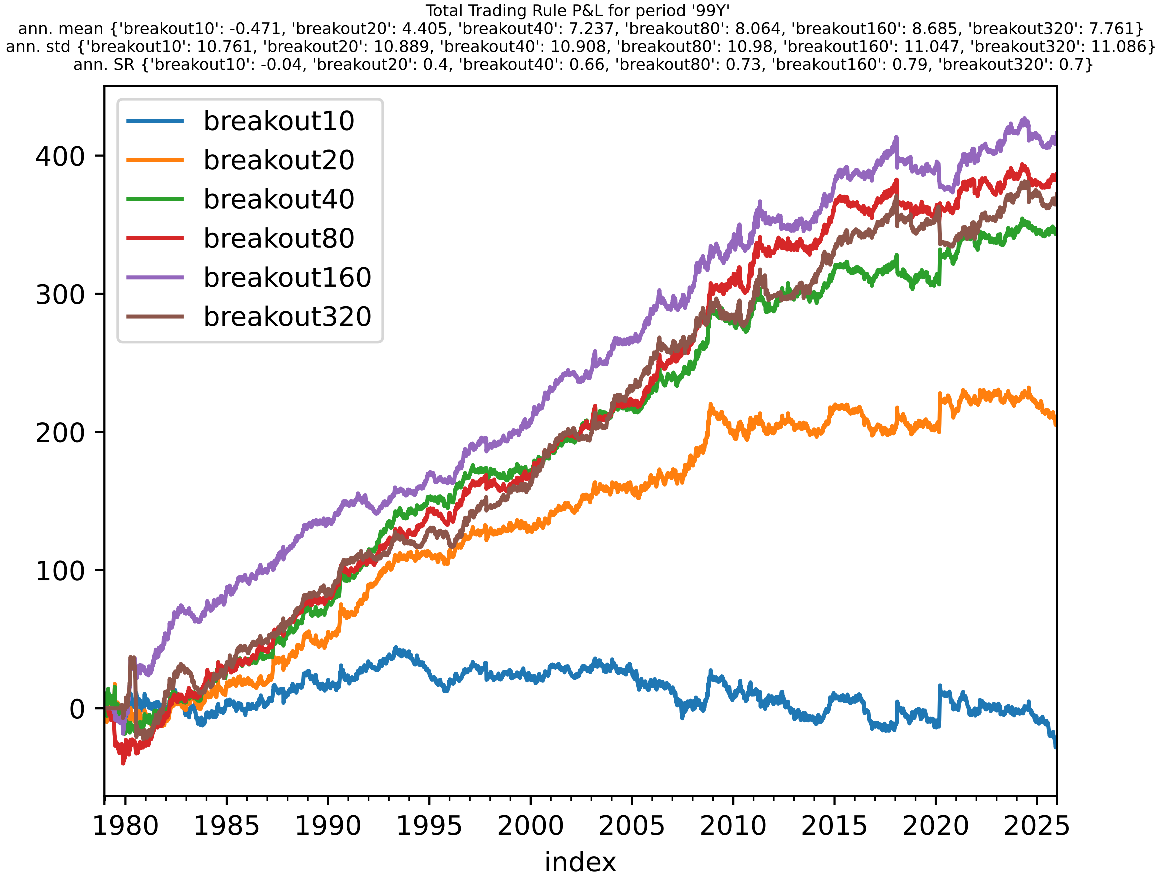
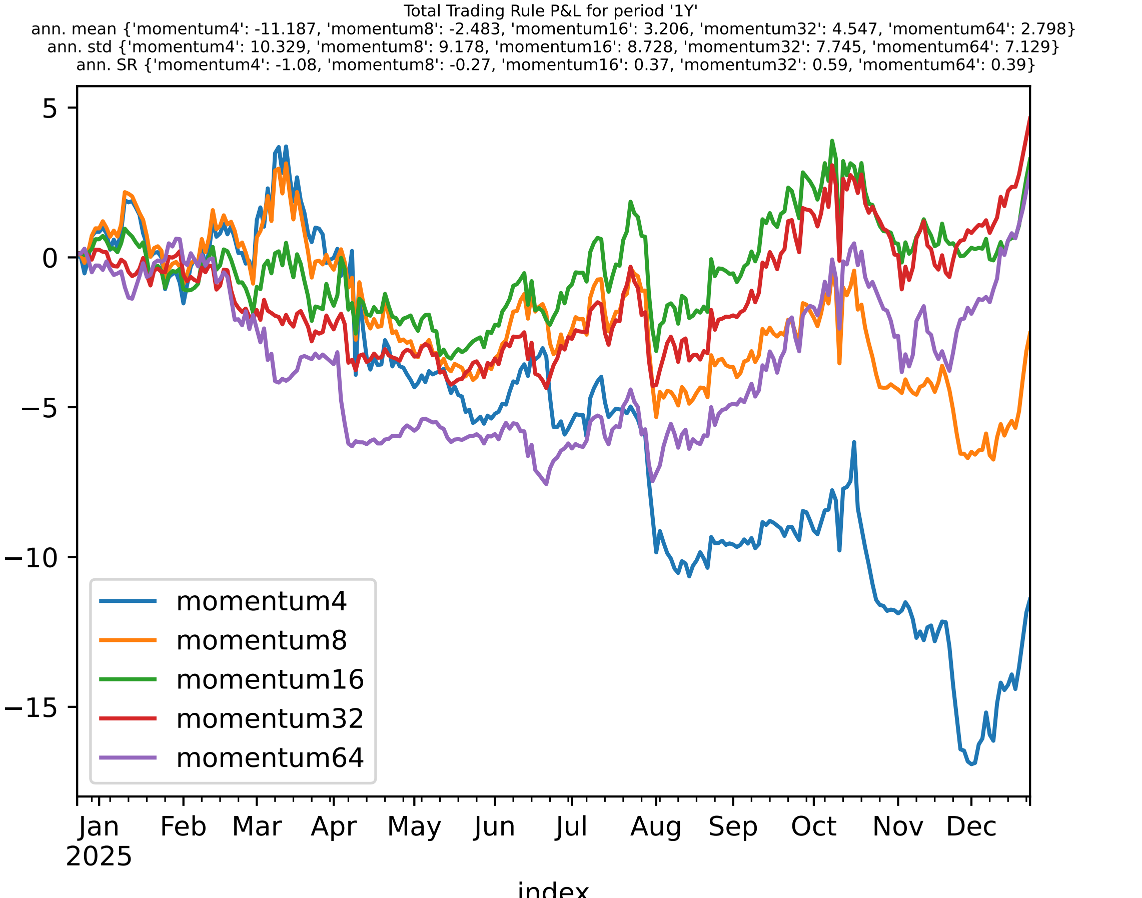
2021
2022
2023
2024
2025
index


Total Trading Rule P&L for period '99Y'
ann. mean {'breakout10': -0.471, 'breakout20': 4.405, 'breakout40': 7.237, 'breakout80': 8.064, 'breakout160': 8.685, 'breakout320': 7.761}
ann. std {'breakout10': 10.761, 'breakout20': 10.889, 'breakout40': 10.908, 'breakout80': 10.98, 'breakout160': 11.047, 'breakout320': 11.086}
ann. SR {'breakout10': -0.04, 'breakout20': 0.4, 'breakout40': 0.66, 'breakout80': 0.73, 'breakout160': 0.79, 'breakout320': 0.7}
breakout10
breakout20
breakout40
breakout80
breakout160
breakout320
400
300
200
100
0
1980
1985
1990
1995
2000
2005
2010
2015
2020
2025
index


Total Trading Rule P&L for period '1Y'
ann. mean {'momentum4': -11.187, 'momentum8': -2.483, 'momentum16': 3.206, 'momentum32': 4.547, 'momentum64': 2.798}
ann. std {'momentum4': 10.329, 'momentum8': 9.178, 'momentum16': 8.728, 'momentum32': 7.745, 'momentum64': 7.129}
ann. SR {'momentum4': -1.08, 'momentum8': -0.27, 'momentum16': 0.37, 'momentum32': 0.59, 'momentum64': 0.39}
5
0
−5
−10
−15
momentum4
momentum8
momentum16
momentum32
momentum64
Jan
2025
Feb
Mar
Apr
May
Jun
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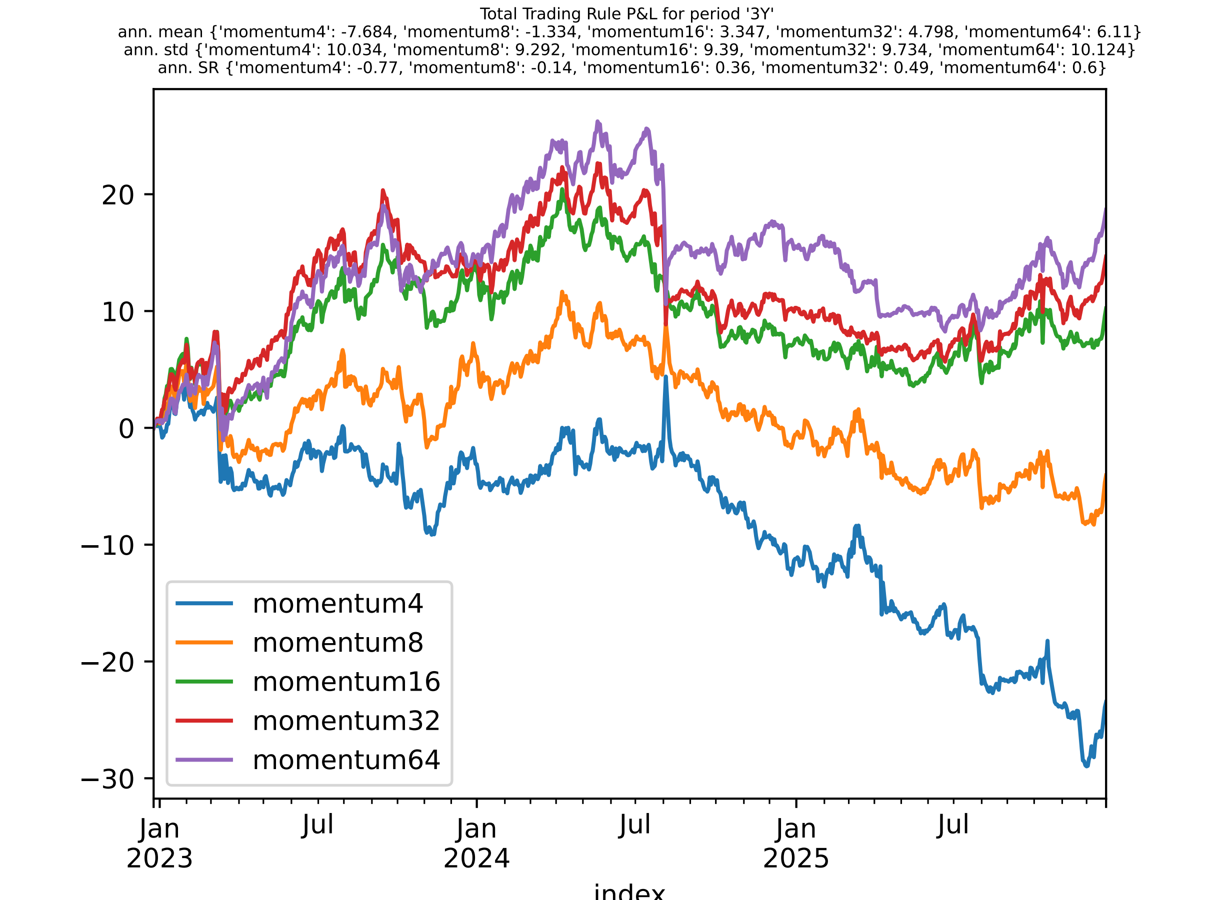
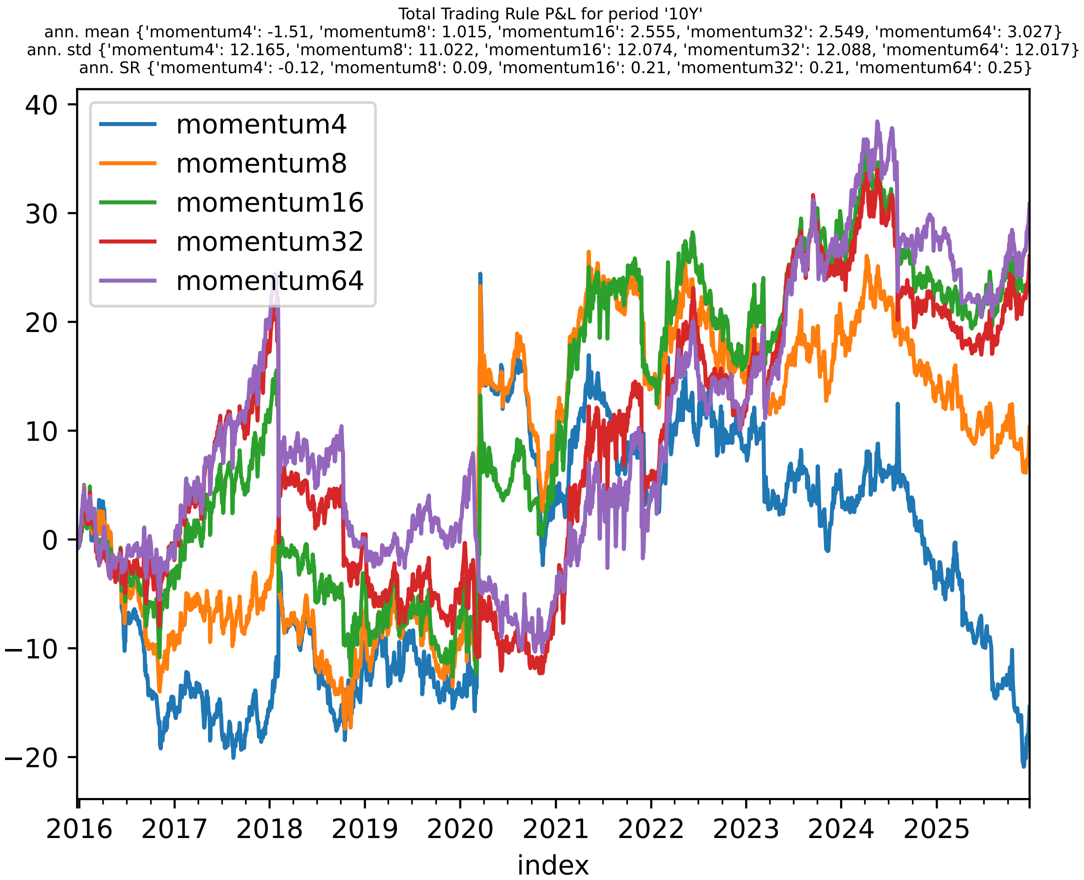
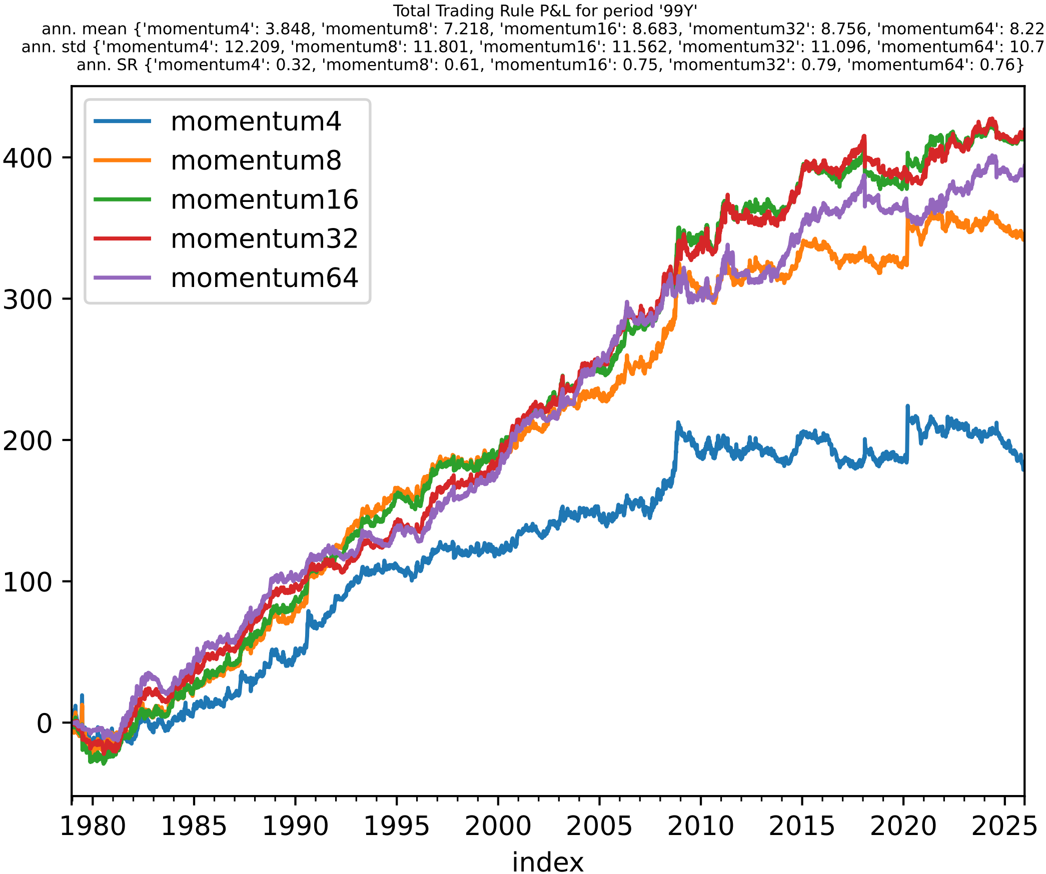
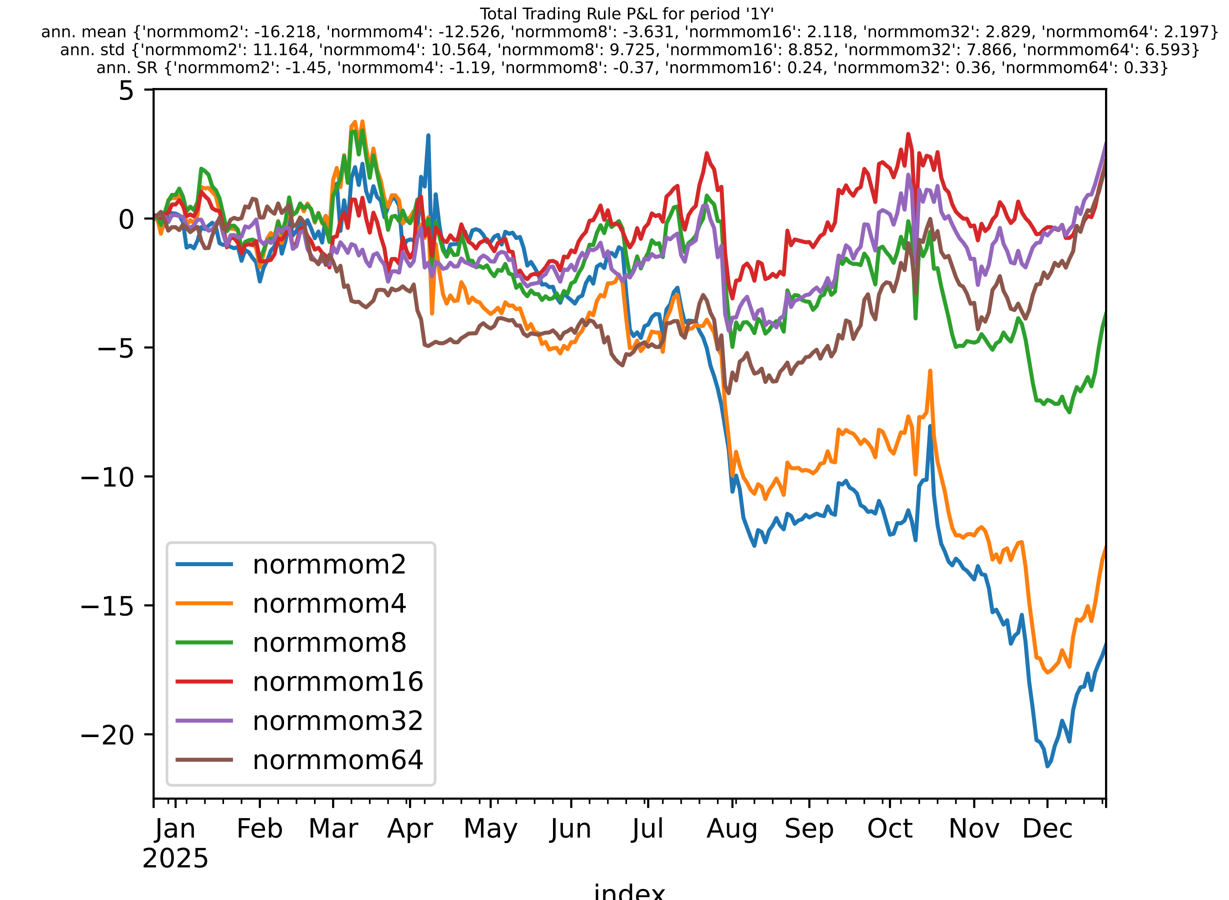
index


Total Trading Rule P&L for period '3Y'
ann. mean {'momentum4': -7.684, 'momentum8': -1.334, 'momentum16': 3.347, 'momentum32': 4.798, 'momentum64': 6.11}
ann. std {'momentum4': 10.034, 'momentum8': 9.292, 'momentum16': 9.39, 'momentum32': 9.734, 'momentum64': 10.124}
ann. SR {'momentum4': -0.77, 'momentum8': -0.14, 'momentum16': 0.36, 'momentum32': 0.49, 'momentum64': 0.6}
momentum4
momentum8
momentum16
momentum32
momentum64
20
10
0
−10
−20
−30
Jan 2023
Jul
Jan 2024
Jul
Jan 2025
Jul
index



Total Trading Rule P&L for period '10Y'
ann. mean {'momentum4': -1.51, 'momentum8': 1.015, 'momentum16': 2.555, 'momentum32': 2.549, 'momentum64': 3.027}
ann. std {'momentum4': 12.165, 'momentum8': 11.022, 'momentum16': 12.074, 'momentum32': 12.088, 'momentum64': 12.017}
ann. SR {'momentum4': -0.12, 'momentum8': 0.09, 'momentum16': 0.21, 'momentum32': 0.21, 'momentum64': 0.25}
momentum4
momentum8
momentum16
momentum32
momentum64
40
30
20
10
0
−10
−20
2016
2017
2018
2019
2020
2021
2022
2023
2024
2025
index


Total Trading Rule P&L for period '99Y'
ann. mean {'momentum4': 3.848, 'momentum8': 7.218, 'momentum16': 8.683, 'momentum32': 8.756, 'momentum64': 8.22}
ann. std {'momentum4': 12.209, 'momentum8': 11.801, 'momentum16': 11.562, 'momentum32': 11.096, 'momentum64': 10.779}
ann. SR {'momentum4': 0.32, 'momentum8': 0.61, 'momentum16': 0.75, 'momentum32': 0.79, 'momentum64': 0.76}
momentum4
momentum8
momentum16
momentum32
momentum64
400
300
200
100
0
1980
1985
1990
1995
2000
2005
2010
2015
2020
2025
index


Total Trading Rule P&L for period '1Y'
ann. mean {'normmom2': -16.218, 'normmom4': -12.526, 'normmom8': -3.631, 'normmom16': 2.118, 'normmom32': 2.829, 'normmom64': 2.197}
ann. std {'normmom2': 11.164, 'normmom4': 10.564, 'normmom8': 9.725, 'normmom16': 8.852, 'normmom32': 7.866, 'normmom64': 6.593}
ann. SR {'normmom2': -1.45, 'normmom4': -1.19, 'normmom8': -0.37, 'normmom16': 0.24, 'normmom32': 0.36, 'normmom64': 0.33}
5
0
−5
−10
−15
−20
normmom2
normmom4
normmom8
normmom16
normmom32
normmom64
Jan
2025
Feb
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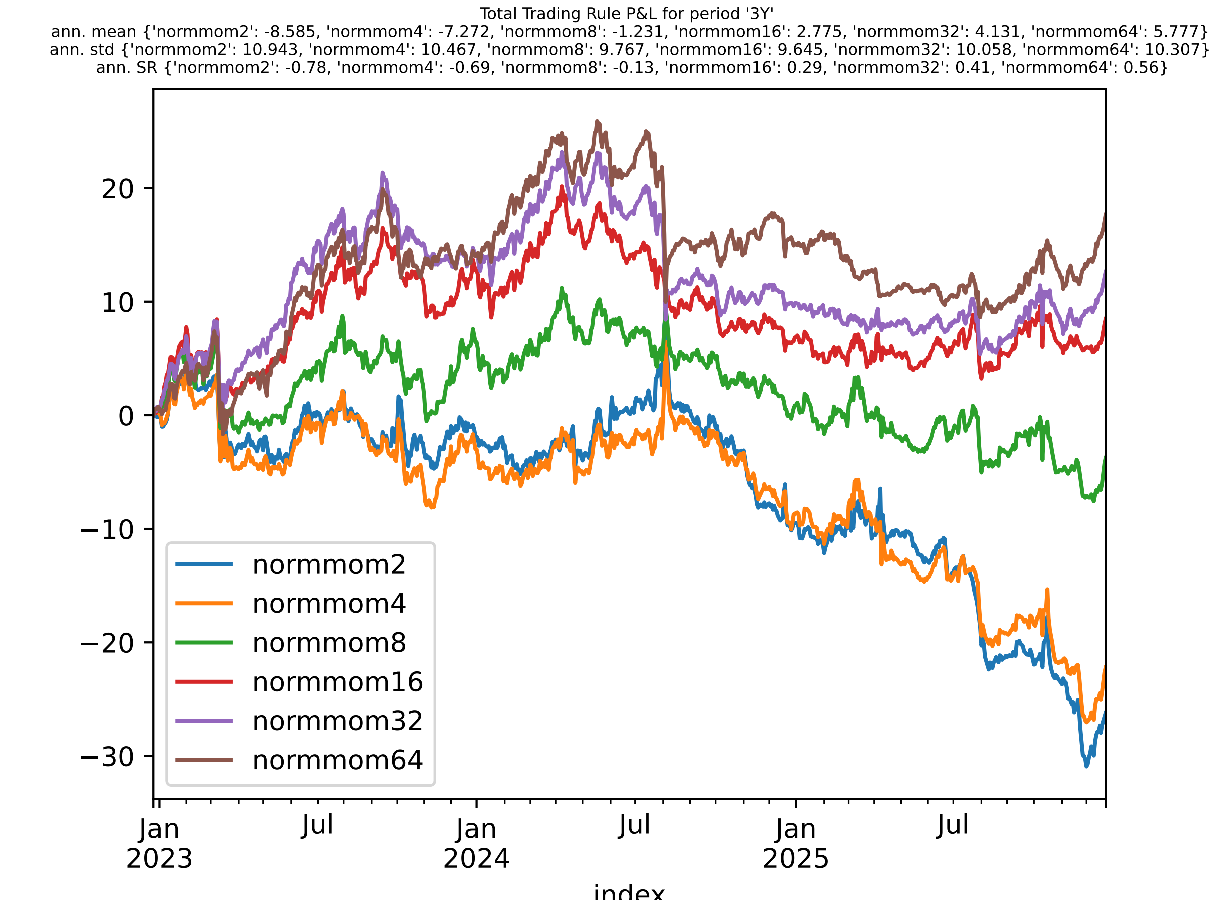
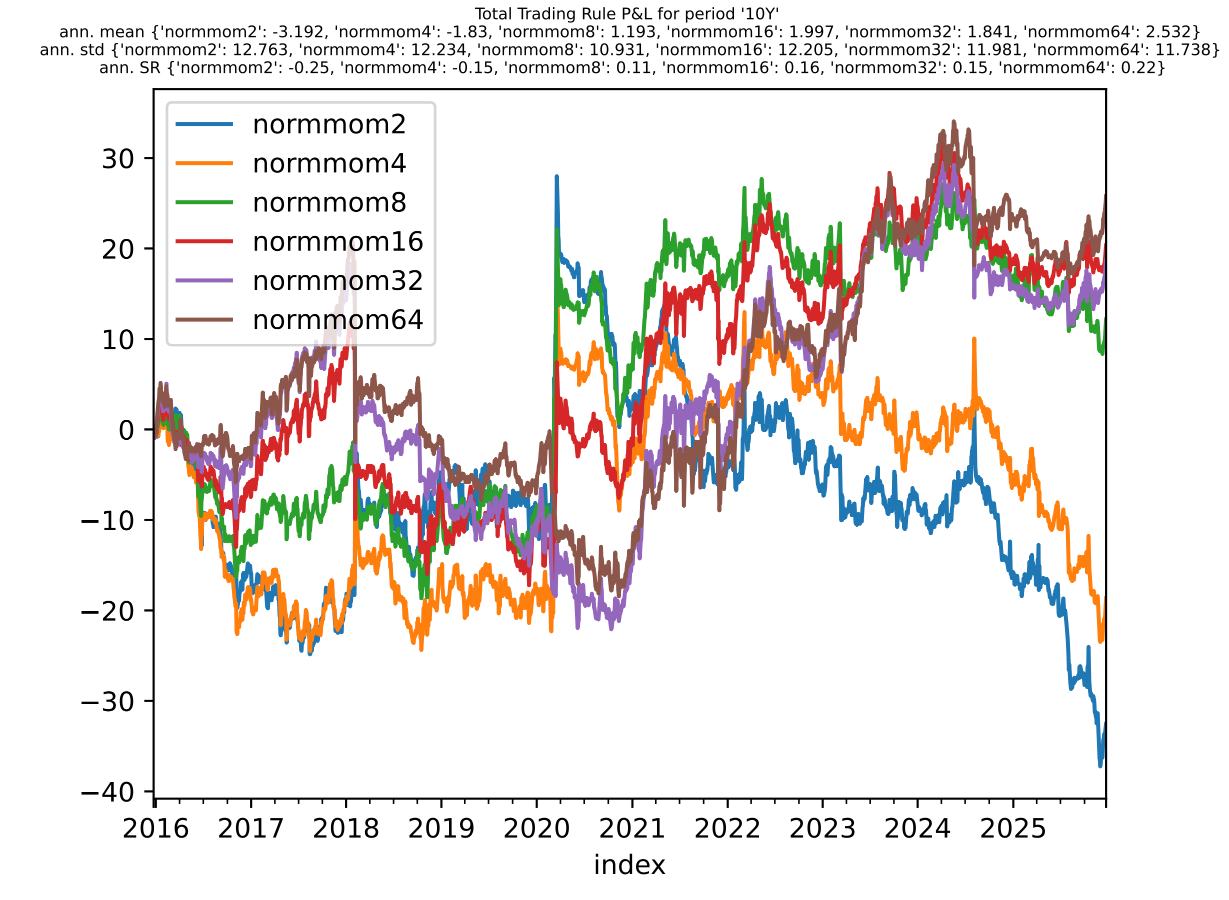

Total Trading Rule P&L for period '3Y'
ann. mean {'normmom2': -8.585, 'normmom4': -7.272, 'normmom8': -1.231, 'normmom16': 2.775, 'normmom32': 4.131, 'normmom64': 5.777}
ann. std {'normmom2': 10.943, 'normmom4': 10.467, 'normmom8': 9.767, 'normmom16': 9.645, 'normmom32': 10.058, 'normmom64': 10.307}
ann. SR {'normmom2': -0.78, 'normmom4': -0.69, 'normmom8': -0.13, 'normmom16': 0.29, 'normmom32': 0.41, 'normmom64': 0.56}
20
10
0
−10
−20
−30
normmom2
normmom4
normmom8
normmom16
normmom32
normmom64
Jan 2023
Jul
Jan 2024
Jul
Jan 2025
Jul
index


Total Trading Rule P&L for period '10Y'
ann. mean {'normmom2': -3.192, 'normmom4': -1.83, 'normmom8': 1.193, 'normmom16': 1.997, 'normmom32': 1.841, 'normmom64': 2.532}
ann. std {'normmom2': 12.763, 'normmom4': 12.234, 'normmom8': 10.931, 'normmom16': 12.205, 'normmom32': 11.981, 'normmom64': 11.738}
ann. SR {'normmom2': -0.25, 'normmom4': -0.15, 'normmom8': 0.11, 'normmom16': 0.16, 'normmom32': 0.15, 'normmom64': 0.22}
normmom2
normmom4
normmom8
normmom16
normmom32
normmom64
30
20
10
0
−10
−20
−30
−40
2016
2017
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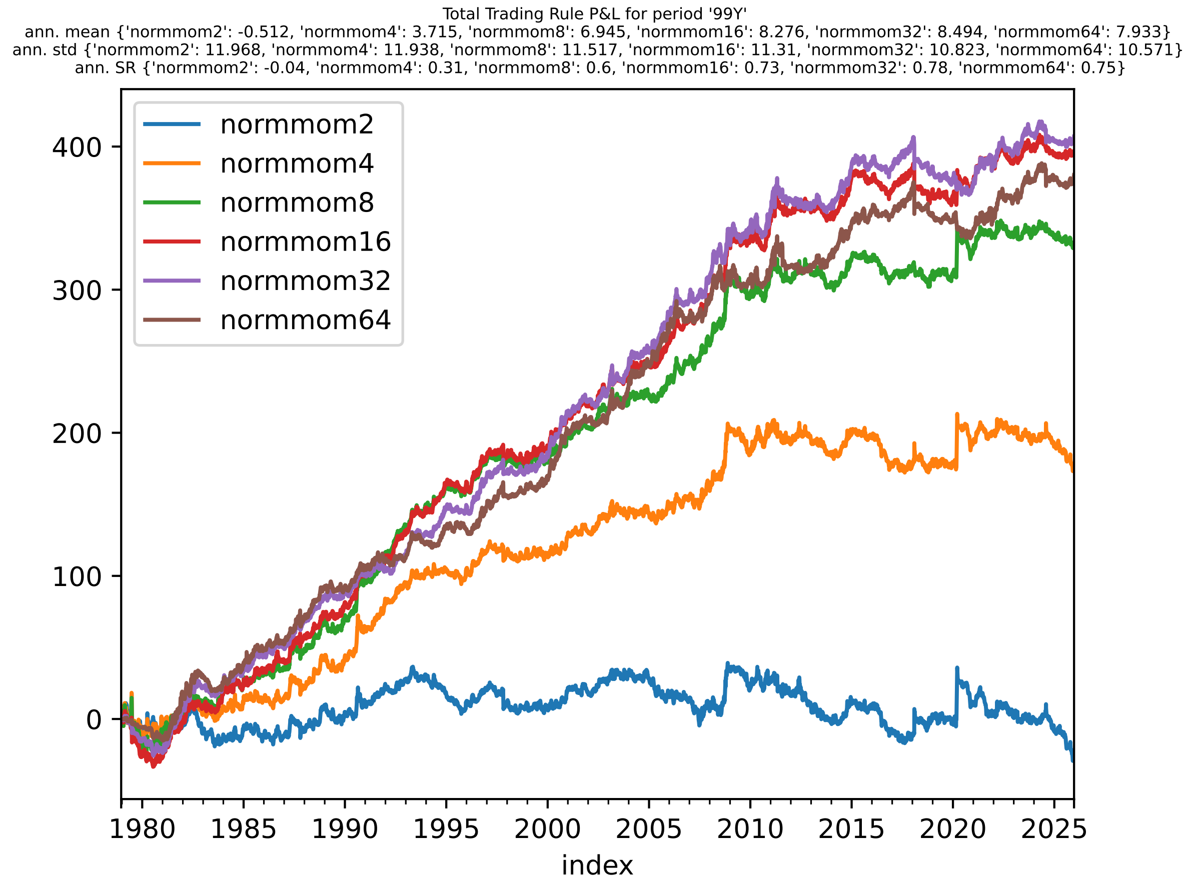
2023
2024
2025
index


Total Trading Rule P&L for period '99Y'
ann. mean {'normmom2': -0.512, 'normmom4': 3.715, 'normmom8': 6.945, 'normmom16': 8.276, 'normmom32': 8.494, 'normmom64': 7.933}
ann. std {'normmom2': 11.968, 'normmom4': 11.938, 'normmom8': 11.517, 'normmom16': 11.31, 'normmom32': 10.823, 'normmom64': 10.571}
ann. SR {'normmom2': -0.04, 'normmom4': 0.31, 'normmom8': 0.6, 'normmom16': 0.73, 'normmom32': 0.78, 'normmom64': 0.75}
normmom2
normmom4
normmom8
normmom16
normmom32
normmom64
400
300
200
100
0
1980
1985
1990
1995
2000
2005
2010
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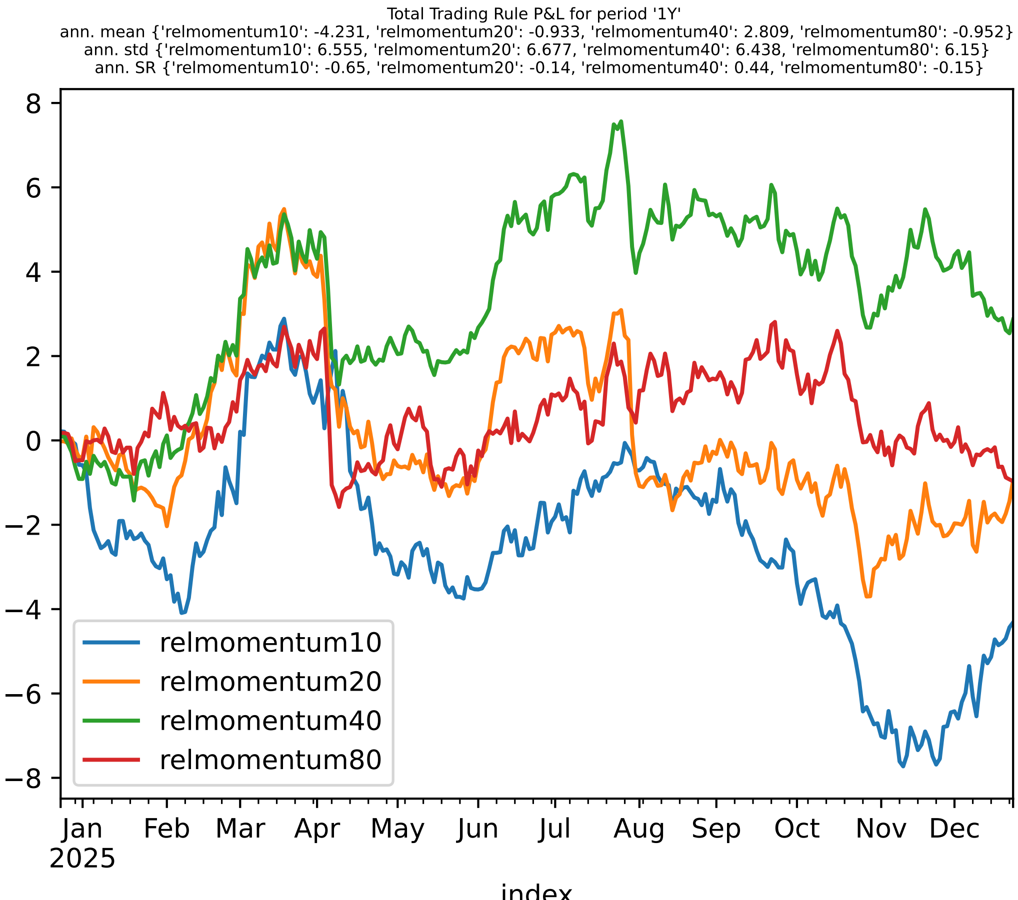
2020
2025
index


Total Trading Rule P&L for period '1Y'
ann. mean {'relmomentum10': -4.231, 'relmomentum20': -0.933, 'relmomentum40': 2.809, 'relmomentum80': -0.952}
ann. std {'relmomentum10': 6.555, 'relmomentum20': 6.677, 'relmomentum40': 6.438, 'relmomentum80': 6.15}
ann. SR {'relmomentum10': -0.65, 'relmomentum20': -0.14, 'relmomentum40': 0.44, 'relmomentum80': -0.15}
8
6
4
2
0
−2
−4
−6
−8
relmomentum10
relmomentum20
relmomentum40
relmomentum80
Jan
2025
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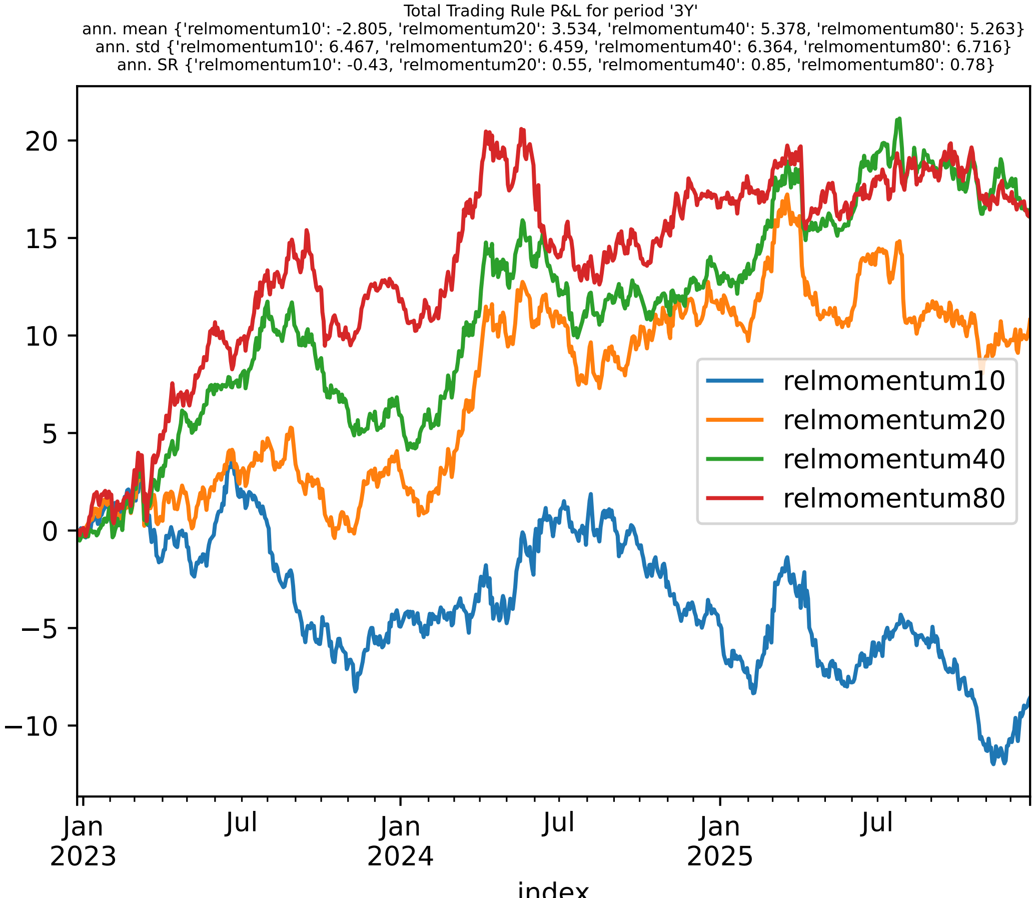
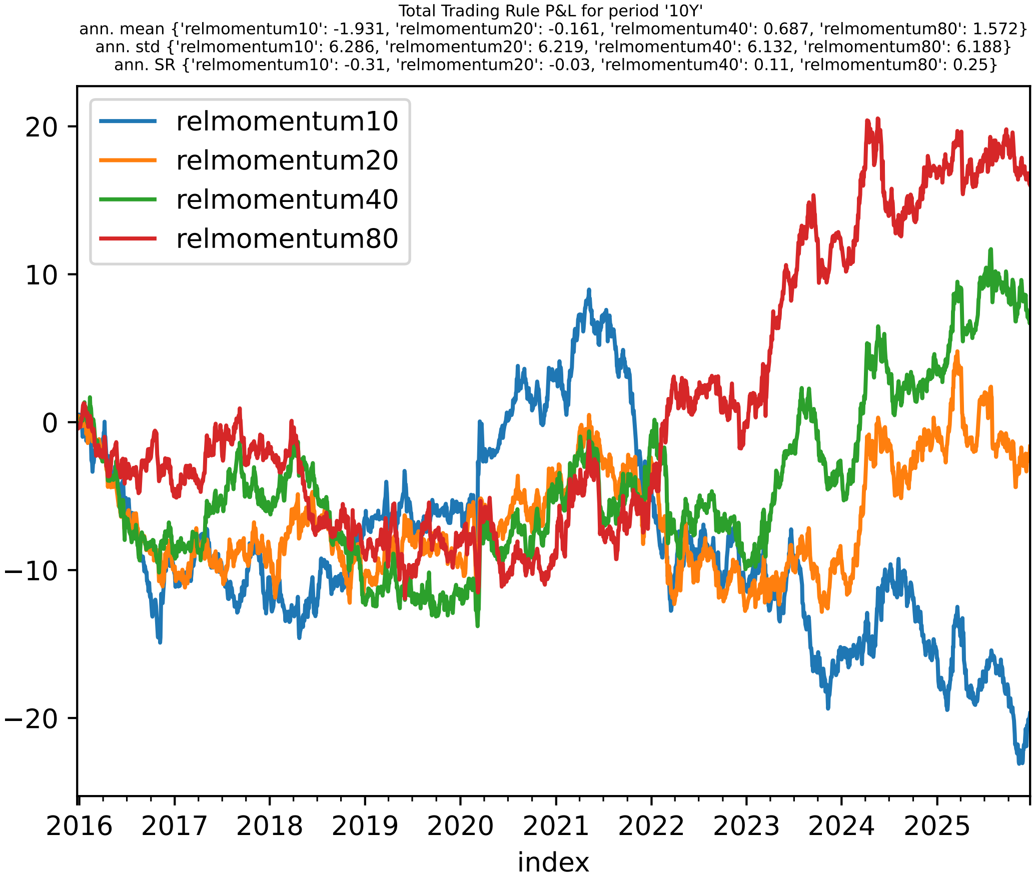
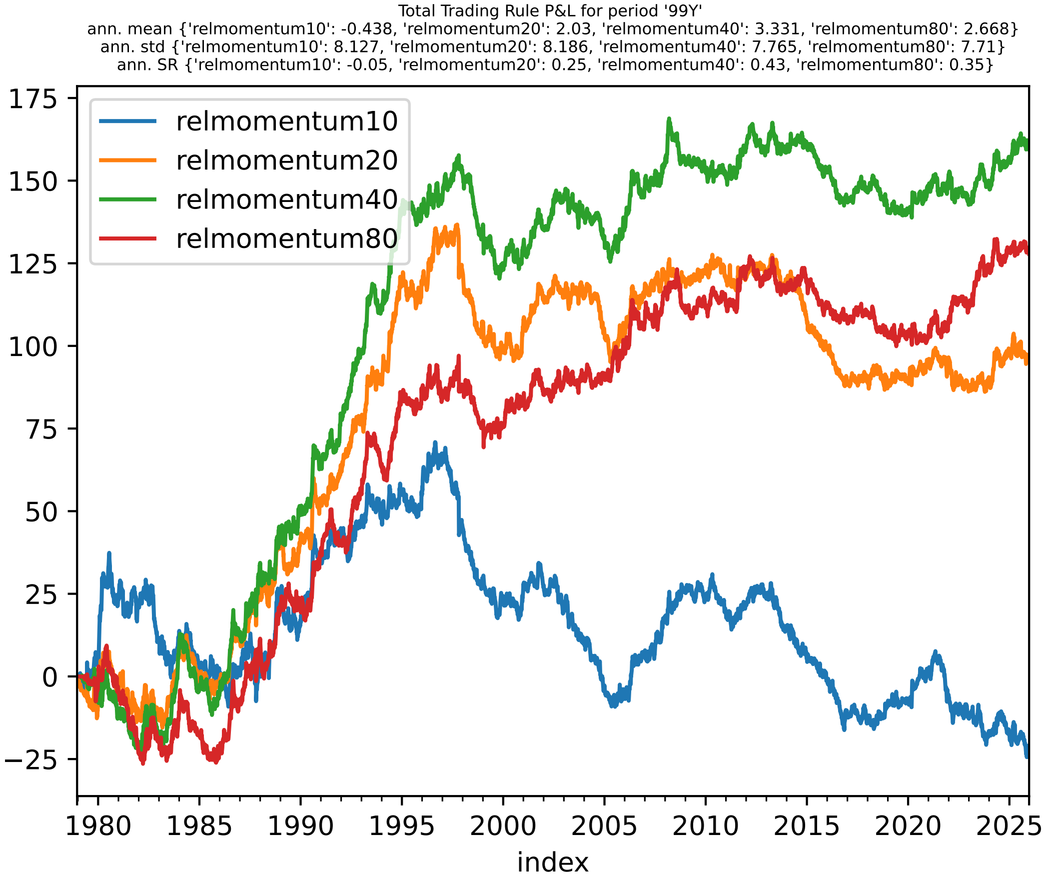
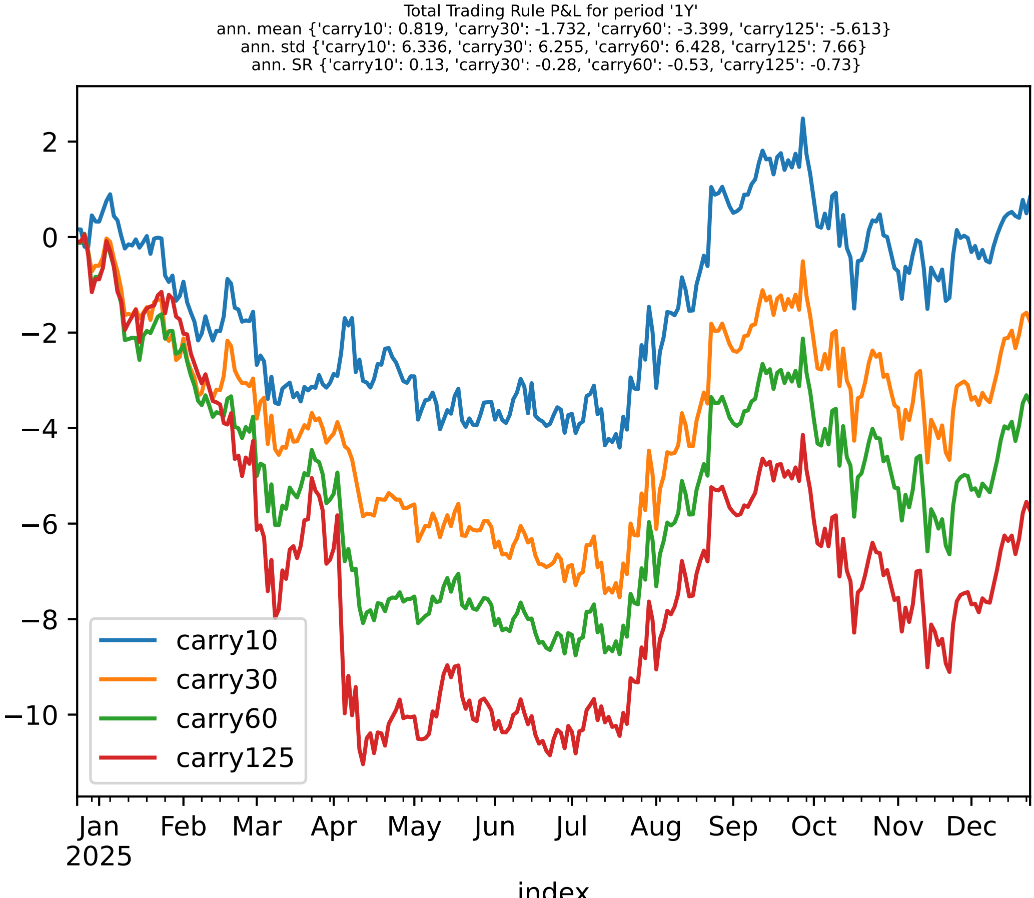
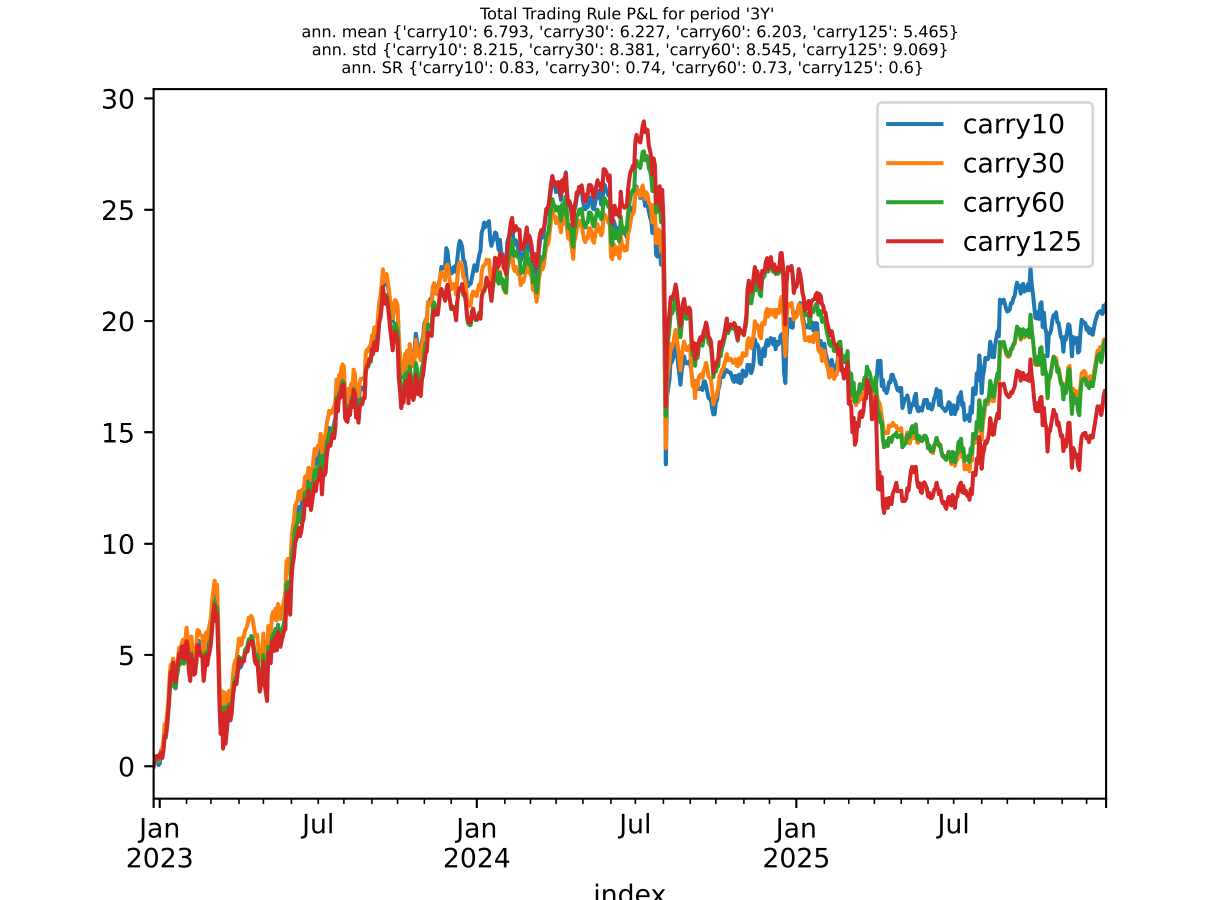

Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.805, 'relmomentum20': 3.534, 'relmomentum40': 5.378, 'relmomentum80': 5.263}
ann. std {'relmomentum10': 6.467, 'relmomentum20': 6.459, 'relmomentum40': 6.364, 'relmomentum80': 6.716}
ann. SR {'relmomentum10': -0.43, 'relmomentum20': 0.55, 'relmomentum40': 0.85, 'relmomentum80': 0.78}
20
15
10
5
0
−5
−10
Jan 2023
Jul
Jan 2024
Jul
Jan 2025
Jul
index
relmomentum10
relmomentum20
relmomentum40
relmomentum80


Total Trading Rule P&L for period '10Y'
ann. mean {'relmomentum10': -1.931, 'relmomentum20': -0.161, 'relmomentum40': 0.687, 'relmomentum80': 1.572}
ann. std {'relmomentum10': 6.286, 'relmomentum20': 6.219, 'relmomentum40': 6.132, 'relmomentum80': 6.188}
ann. SR {'relmomentum10': -0.31, 'relmomentum20': -0.03, 'relmomentum40': 0.11, 'relmomentum80': 0.25}
relmomentum10
relmomentum20
relmomentum40
relmomentum80
20
10
0
−10
−20
2016
2017
2018
2019
2020
2021
2022
2023
2024
2025
index

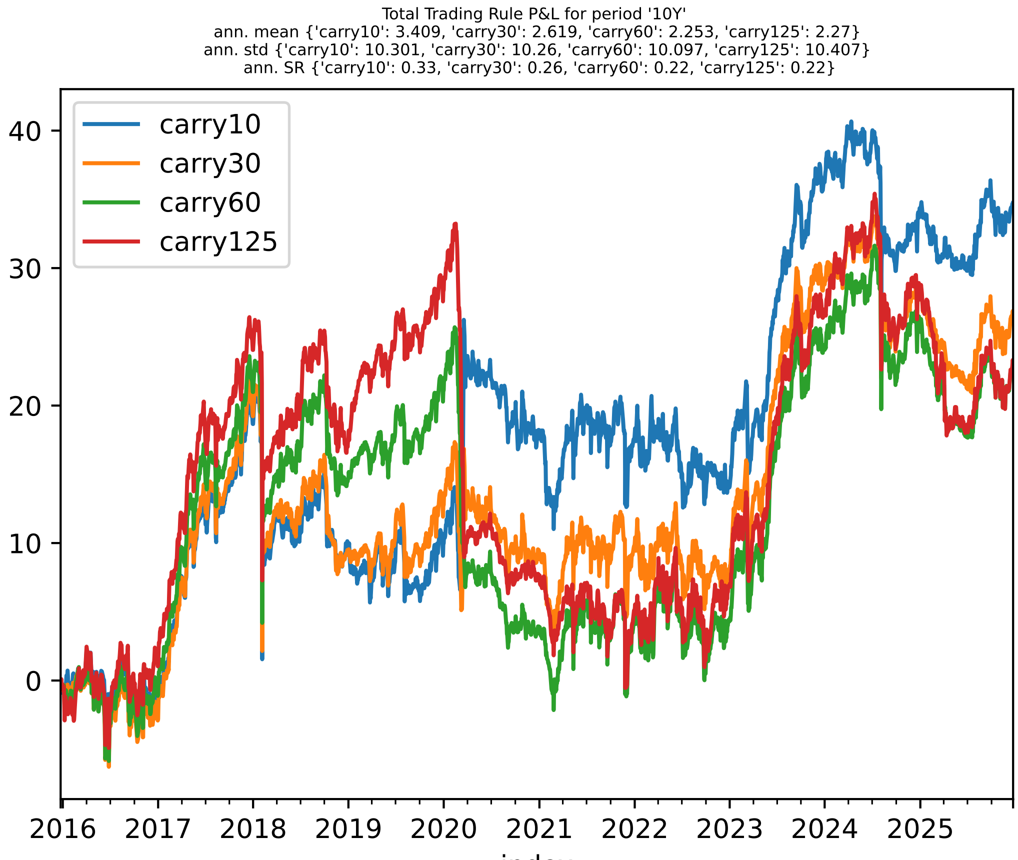


Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.438, 'relmomentum20': 2.03, 'relmomentum40': 3.331, 'relmomentum80': 2.668}
ann. std {'relmomentum10': 8.127, 'relmomentum20': 8.186, 'relmomentum40': 7.765, 'relmomentum80': 7.71}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.25, 'relmomentum40': 0.43, 'relmomentum80': 0.35}
relmomentum10
relmomentum20
relmomentum40
relmomentum80
175
150
125
100
75
50
25
0
−25
1980
1985
1990
1995
2000
2005
2010
2015
2020
2025
index

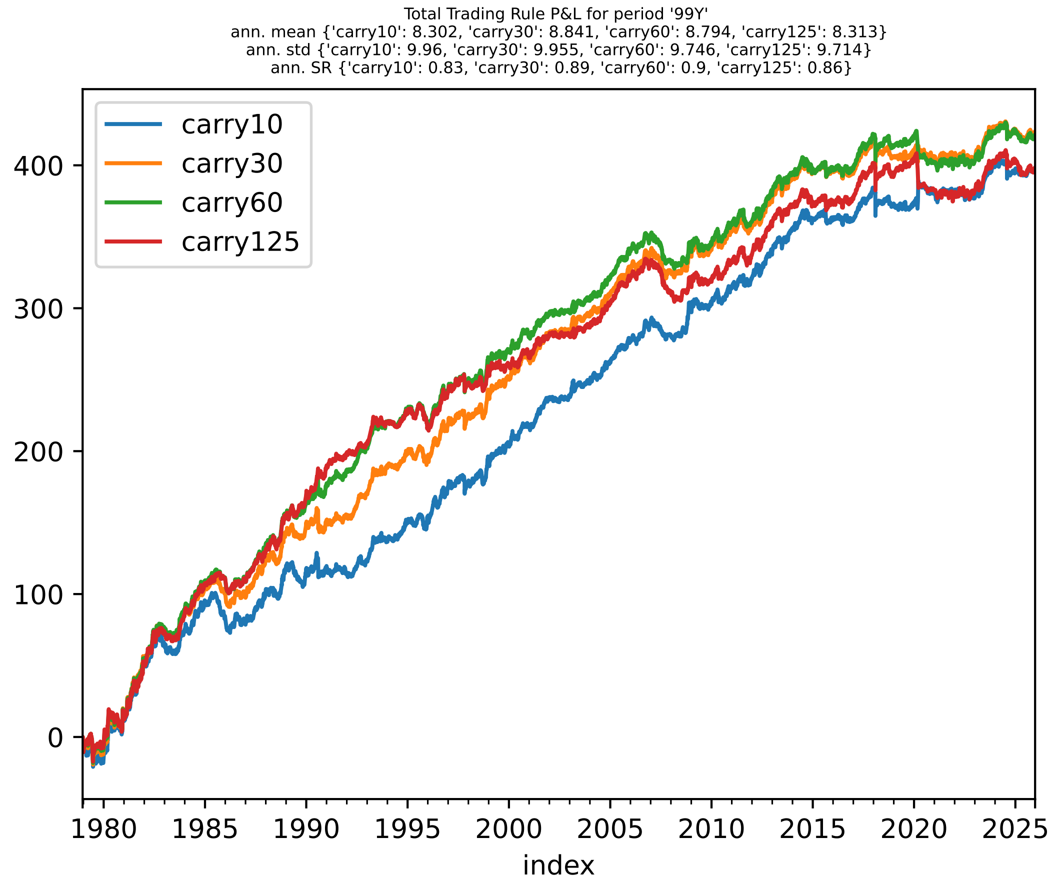

Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': 0.819, 'carry30': -1.732, 'carry60': -3.399, 'carry125': -5.613}
ann. std {'carry10': 6.336, 'carry30': 6.255, 'carry60': 6.428, 'carry125': 7.66}
ann. SR {'carry10': 0.13, 'carry30': -0.28, 'carry60': -0.53, 'carry125': -0.73}
2
0
−2
−4
−6
−8
−10
carry10
carry30
carry60
carry125
Jan
2025
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
Nov
Dec
index

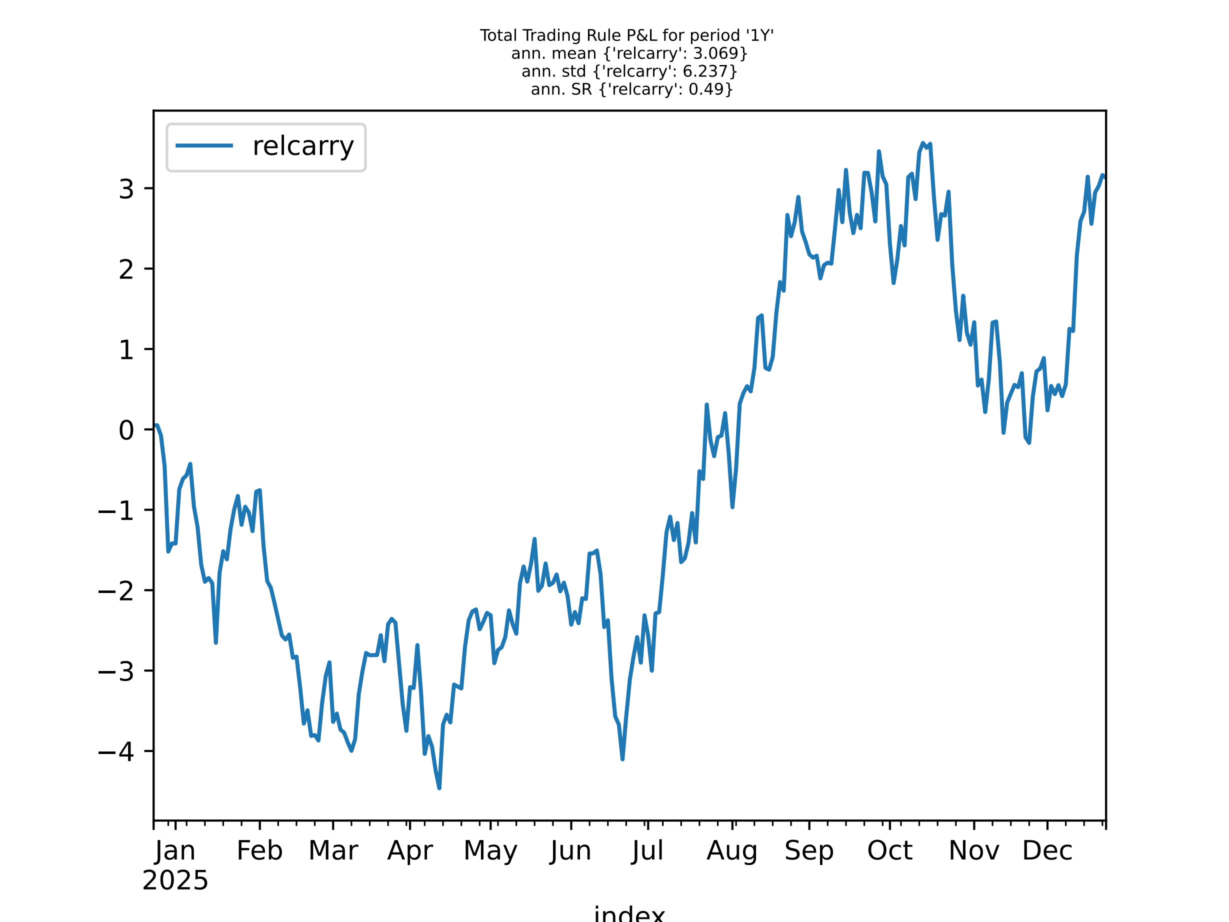


Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': 6.793, 'carry30': 6.227, 'carry60': 6.203, 'carry125': 5.465}
ann. std {'carry10': 8.215, 'carry30': 8.381, 'carry60': 8.545, 'carry125': 9.069}
ann. SR {'carry10': 0.83, 'carry30': 0.74, 'carry60': 0.73, 'carry125': 0.6}
carry10
carry30
carry60
carry125
30
25
20
15
10
5
0
Jan 2023
Jul
Jan 2024
Jul
Jan 2025
Jul
index

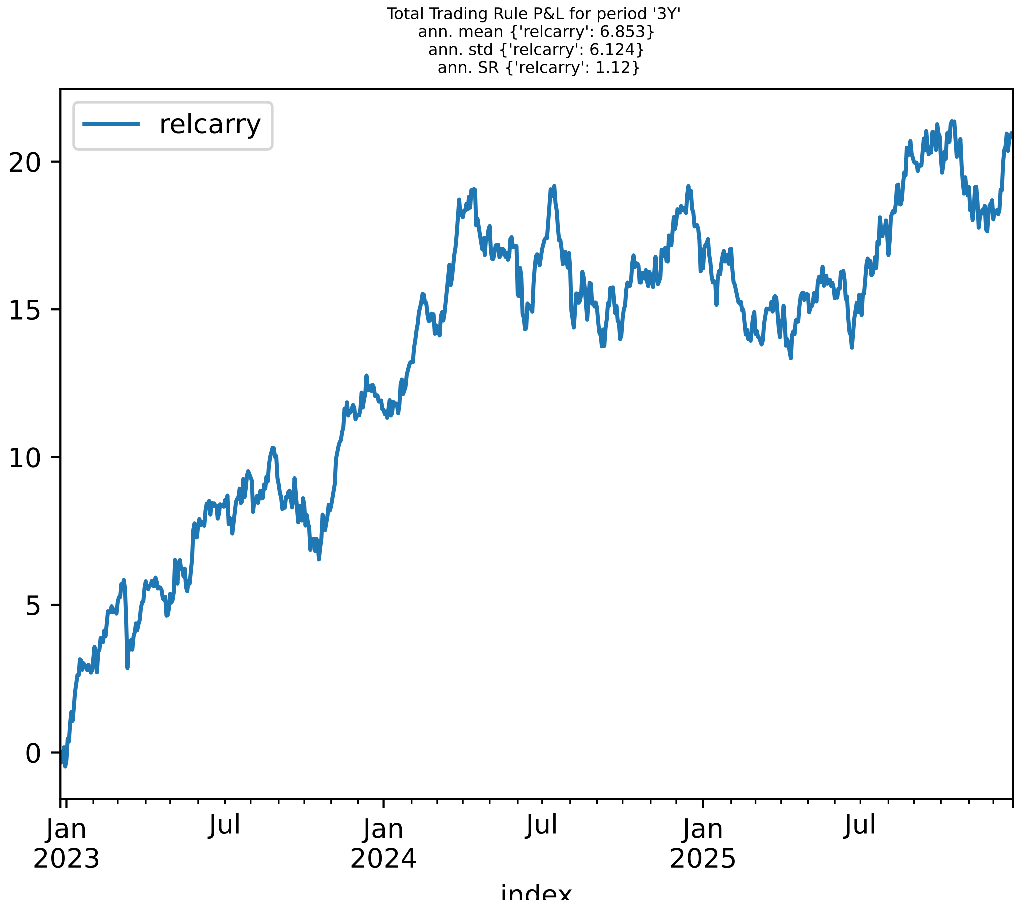


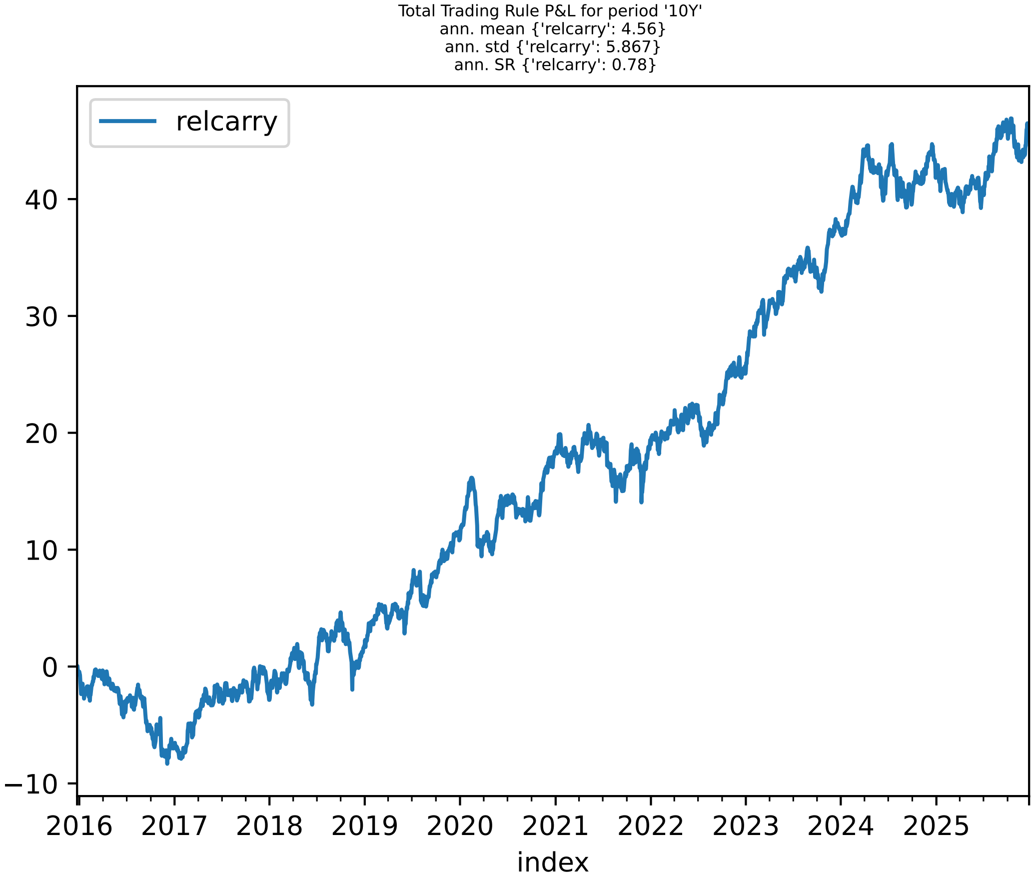
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.409, 'carry30': 2.619, 'carry60': 2.253, 'carry125': 2.27}
ann. std {'carry10': 10.301, 'carry30': 10.26, 'carry60': 10.097, 'carry125': 10.407}
ann. SR {'carry10': 0.33, 'carry30': 0.26, 'carry60': 0.22, 'carry125': 0.22}
carry10
carry30
carry60
carry125
40
30
20
10
0
2016
2017
2018
2019
2020
2021
2022
2023
2024
2025
index

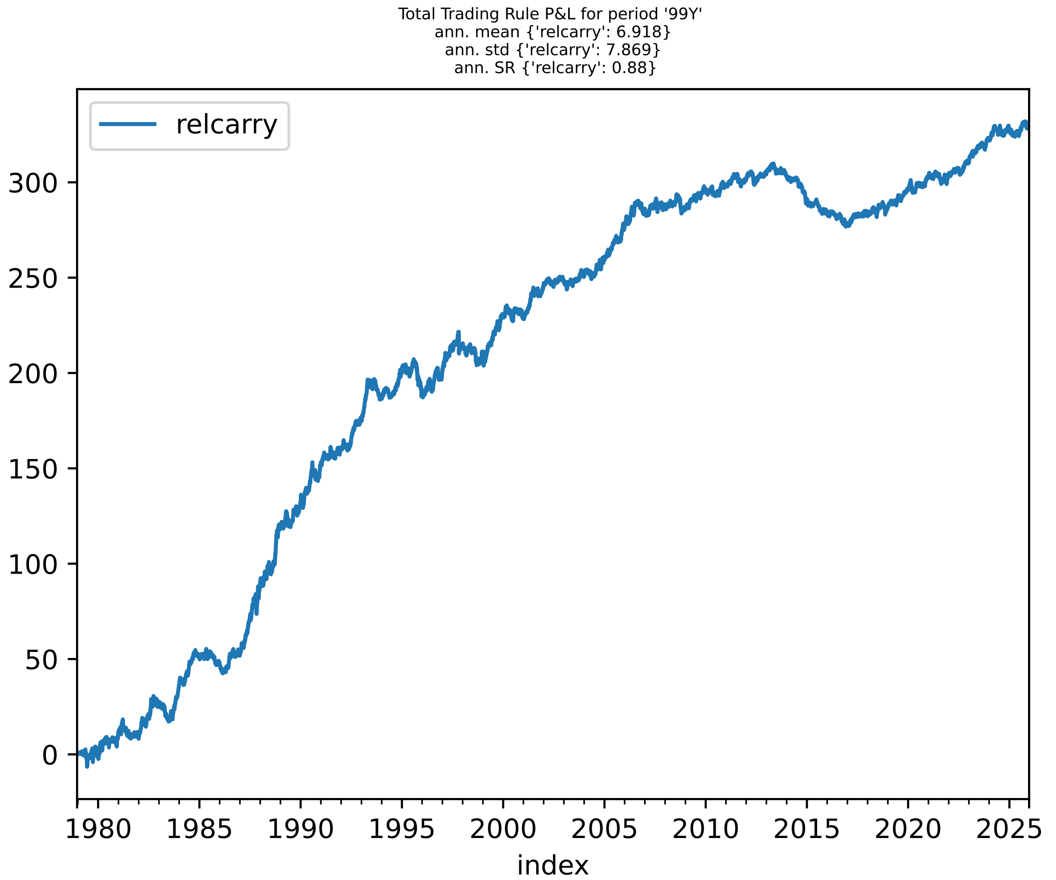

Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.302, 'carry30': 8.841, 'carry60': 8.794, 'carry125': 8.313}
ann. std {'carry10': 9.96, 'carry30': 9.955, 'carry60': 9.746, 'carry125': 9.714}
ann. SR {'carry10': 0.83, 'carry30': 0.89, 'carry60': 0.9, 'carry125': 0.86}
carry10
carry30
carry60
carry125
400
300
200
100
0
1980
1985
1990
1995
2000
2005
2010
2015
2020
2025
index

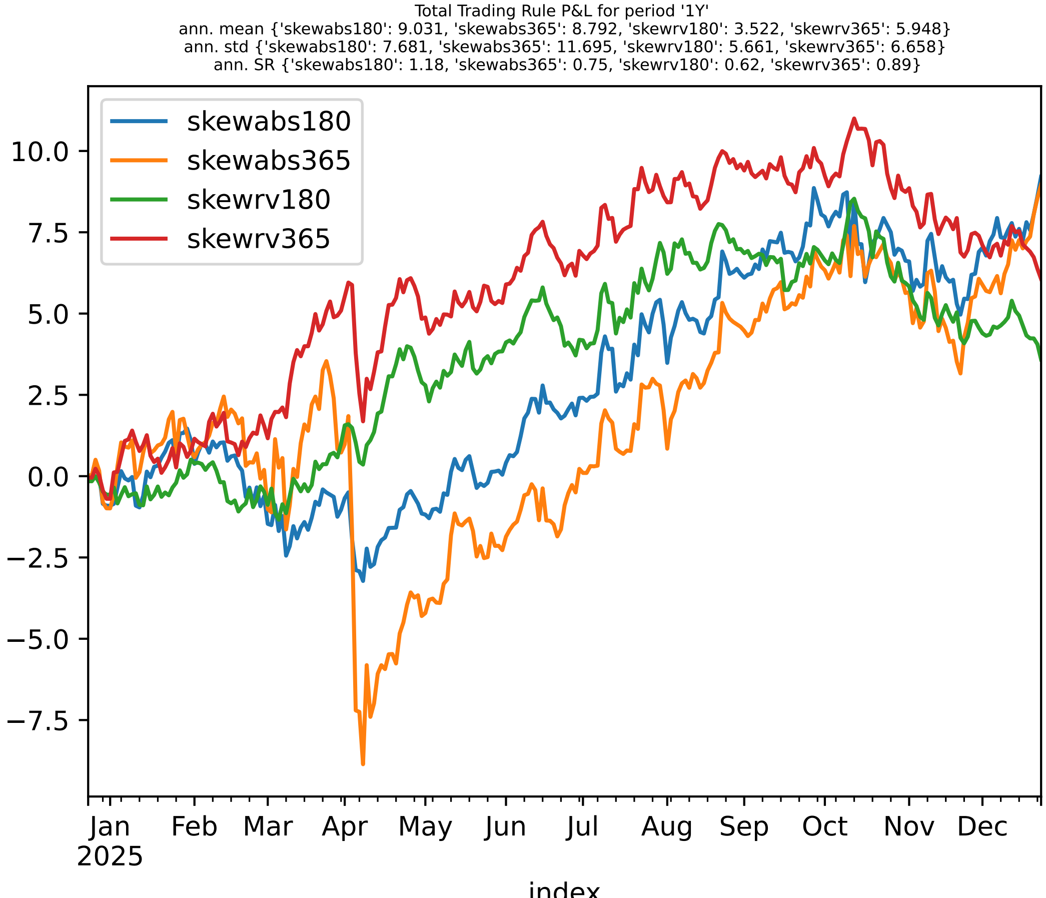


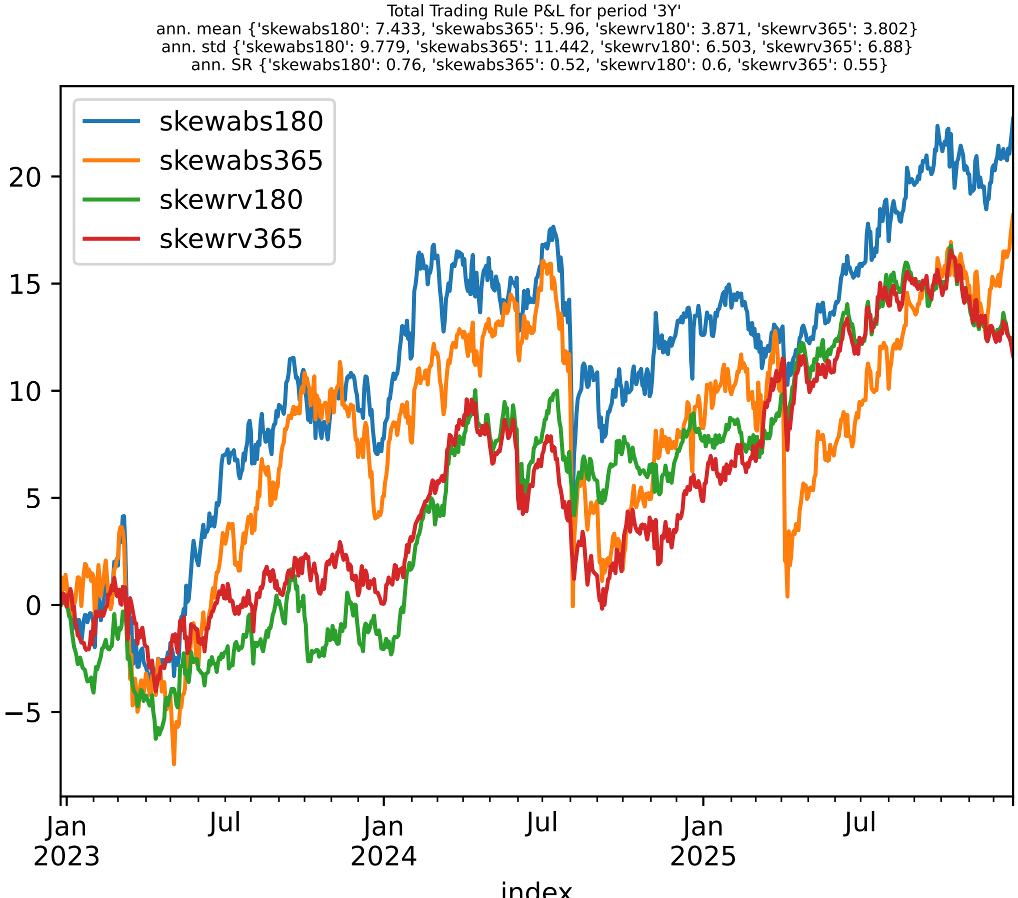
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 3.069}
ann. std {'relcarry': 6.237}
ann. SR {'relcarry': 0.49}
relcarry
3
2
1
0
−1
−2
−3
−4
Jan
2025
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
Nov
Dec
index


Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': 6.853}
ann. std {'relcarry': 6.124}
ann. SR {'relcarry': 1.12}
relcarry
20
15
10
5
0
Jan 2023
Jul
Jan 2024
Jul
Jan 2025
Jul
index

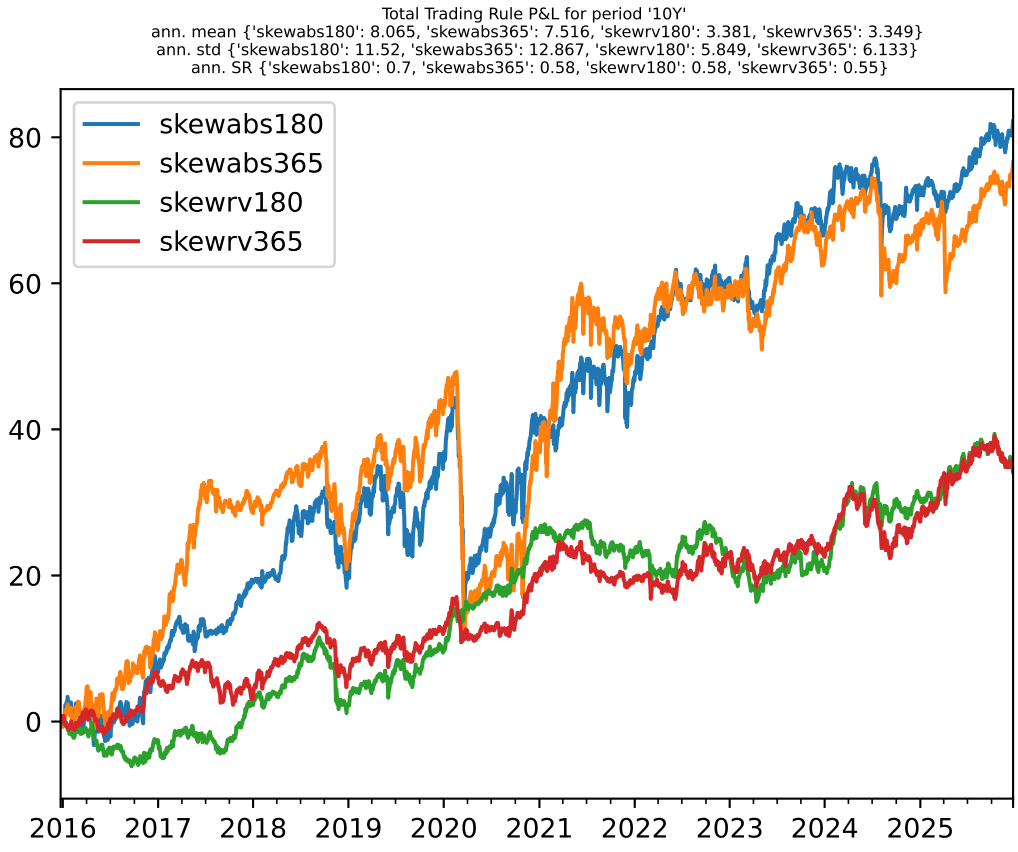

Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 4.56}
ann. std {'relcarry': 5.867}
ann. SR {'relcarry': 0.78}
relcarry
40
30
20
10
0
−10
2016
2017
2018
2019
2020
2021
2022
2023
2024
2025
index

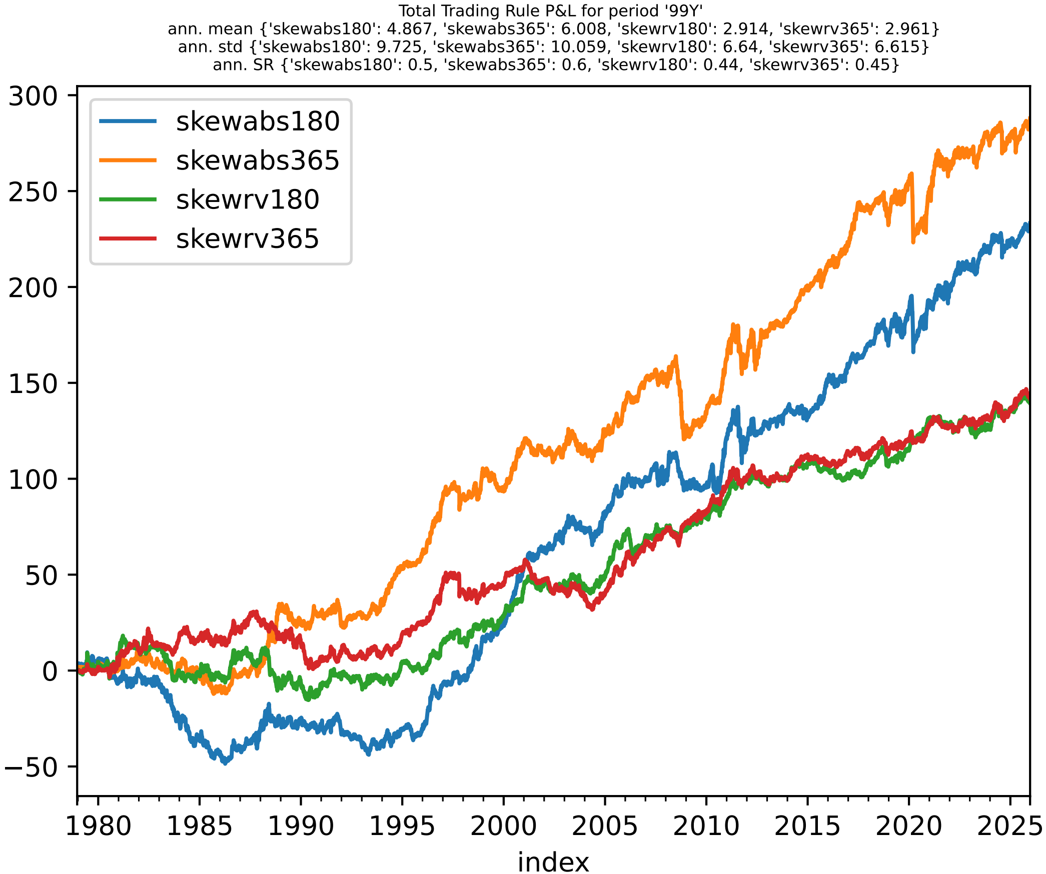

Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.918}
ann. std {'relcarry': 7.869}
ann. SR {'relcarry': 0.88}
relcarry
0
50
100
150
200
250
300
1980
1985
1990
1995
2000
2005
2010
2015
2020
2025
index

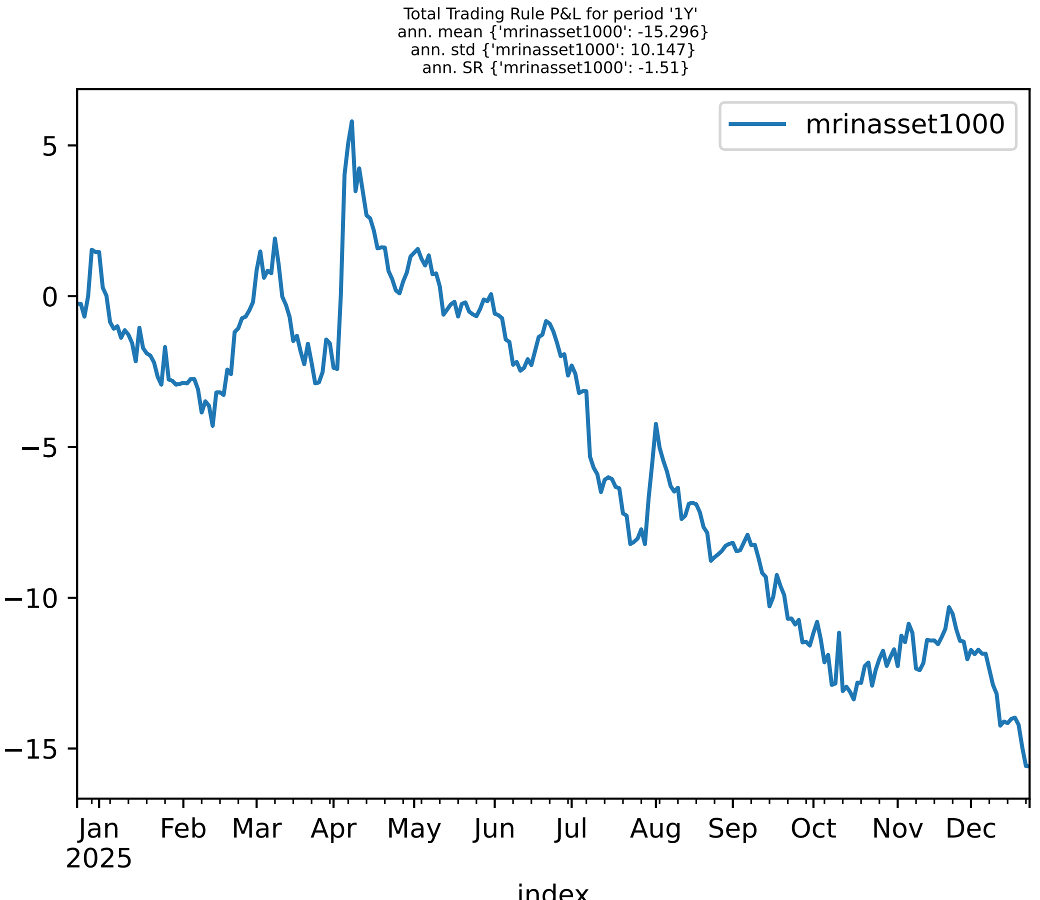

Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 9.031, 'skewabs365': 8.792, 'skewrv180': 3.522, 'skewrv365': 5.948}
ann. std {'skewabs180': 7.681, 'skewabs365': 11.695, 'skewrv180': 5.661, 'skewrv365': 6.658}
ann. SR {'skewabs180': 1.18, 'skewabs365': 0.75, 'skewrv180': 0.62, 'skewrv365': 0.89}
skewabs180
skewabs365
skewrv180
skewrv365
10.0
7.5
5.0
2.5
0.0
−2.5
−5.0
−7.5
Jan
2025
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
Nov
Dec
index

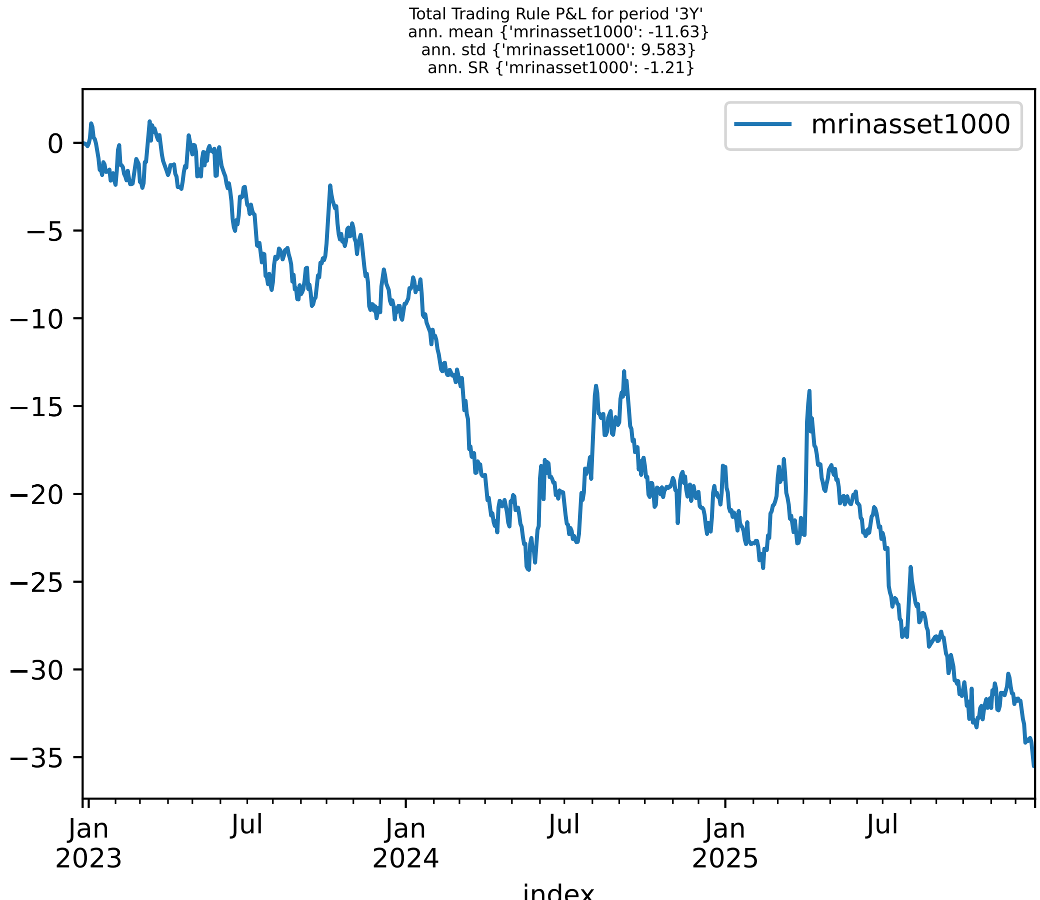


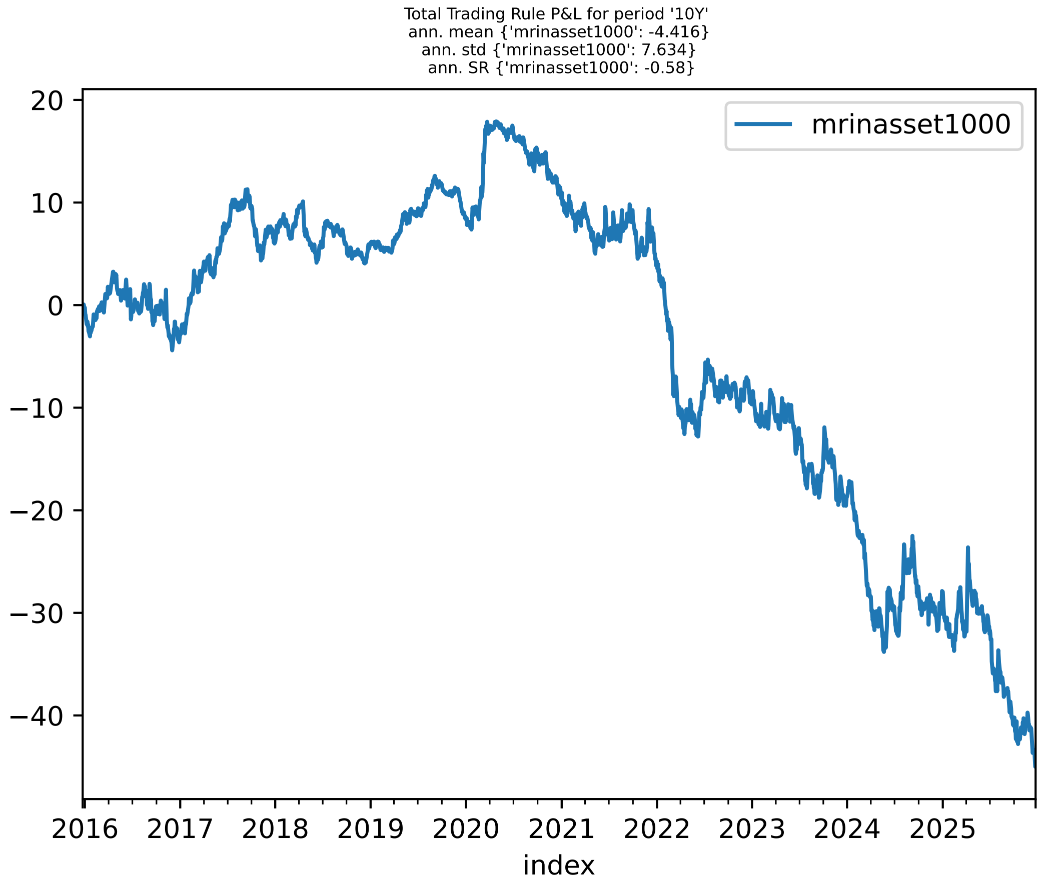
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 7.433, 'skewabs365': 5.96, 'skewrv180': 3.871, 'skewrv365': 3.802}
ann. std {'skewabs180': 9.779, 'skewabs365': 11.442, 'skewrv180': 6.503, 'skewrv365': 6.88}
ann. SR {'skewabs180': 0.76, 'skewabs365': 0.52, 'skewrv180': 0.6, 'skewrv365': 0.55}
skewabs180
skewabs365
skewrv180
skewrv365
20
15
10
5
0
−5
Jan 2023
Jul
Jan 2024
Jul
Jan 2025
Jul
index

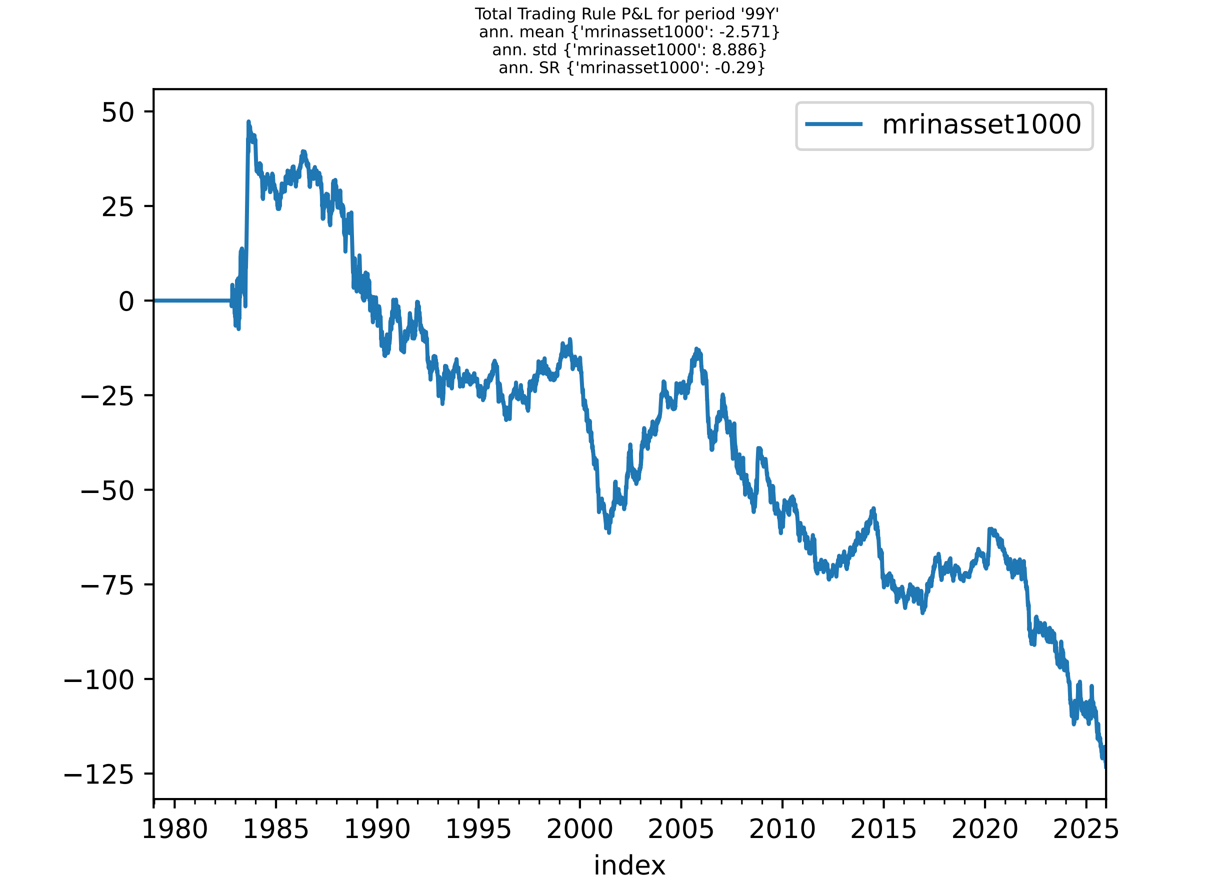

Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 8.065, 'skewabs365': 7.516, 'skewrv180': 3.381, 'skewrv365': 3.349}
ann. std {'skewabs180': 11.52, 'skewabs365': 12.867, 'skewrv180': 5.849, 'skewrv365': 6.133}
ann. SR {'skewabs180': 0.7, 'skewabs365': 0.58, 'skewrv180': 0.58, 'skewrv365': 0.55}
skewabs180
skewabs365
skewrv180
skewrv365
80
60
40
20
0
2016
2017
2018
2019
2020
2021
2022
2023
2024
2025
index


Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.867, 'skewabs365': 6.008, 'skewrv180': 2.914, 'skewrv365': 2.961}
ann. std {'skewabs180': 9.725, 'skewabs365': 10.059, 'skewrv180': 6.64, 'skewrv365': 6.615}
ann. SR {'skewabs180': 0.5, 'skewabs365': 0.6, 'skewrv180': 0.44, 'skewrv365': 0.45}
skewabs180
skewabs365
skewrv180
skewrv365
300
250
200
150
100
50
0
−50
1980
1985
1990
1995
2000
2005
2010
2015
2020
2025
index


Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset1000': -15.296}
ann. std {'mrinasset1000': 10.147}
ann. SR {'mrinasset1000': -1.51}
mrinasset1000
5
0
−5
−10
−15
Jan
2025
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
Nov
Dec
index


Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset1000': -11.63}
ann. std {'mrinasset1000': 9.583}
ann. SR {'mrinasset1000': -1.21}
mrinasset1000
0
−5
−10
−15
−20
−25
−30
−35
Jan
2023
Jul
Jan
2024
Jul
Jan
2025
Jul
index


Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset1000': -4.416}
ann. std {'mrinasset1000': 7.634}
ann. SR {'mrinasset1000': -0.58}
mrinasset1000
20
10
0
−10
−20
−30
−40
2016
2017
2018
2019
2020
2021
2022
2023
2024
2025
index


Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset1000': -2.571}
ann. std {'mrinasset1000': 8.886}
ann. SR {'mrinasset1000': -0.29}
mrinasset1000
50
25
0
−25
−50
−75
−100
−125
1980
1985
1990
1995
2000
2005
2010
2015
2020
2025
index