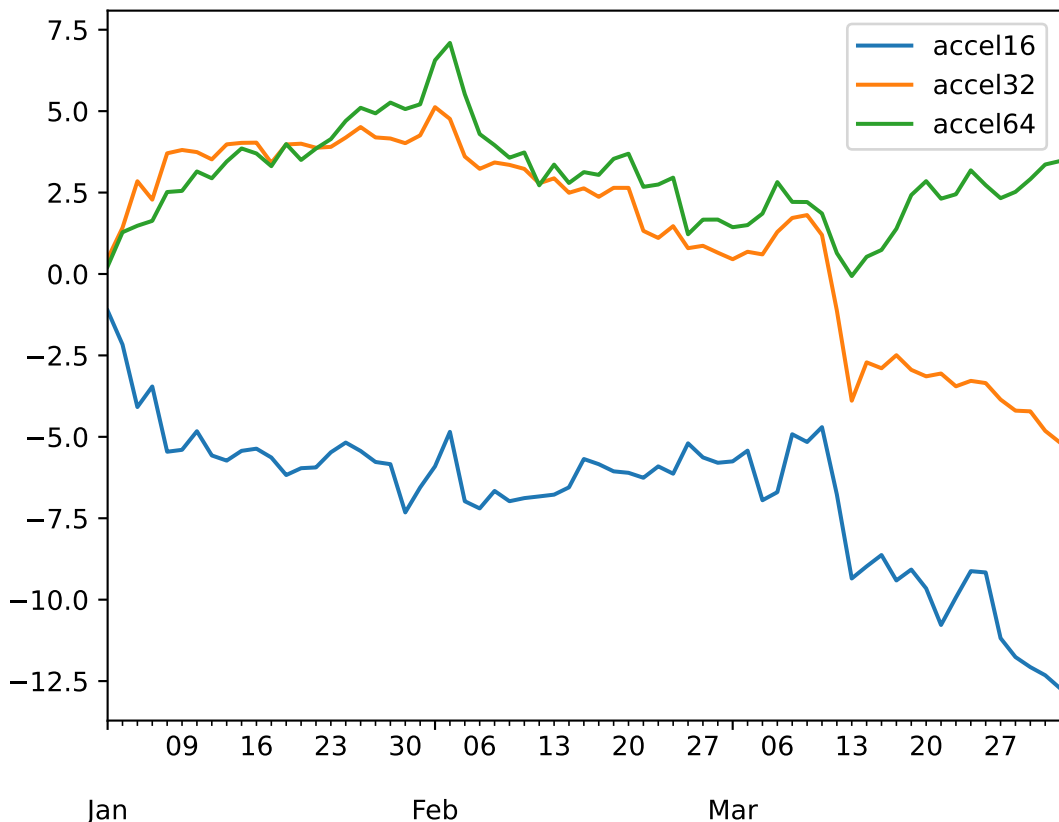
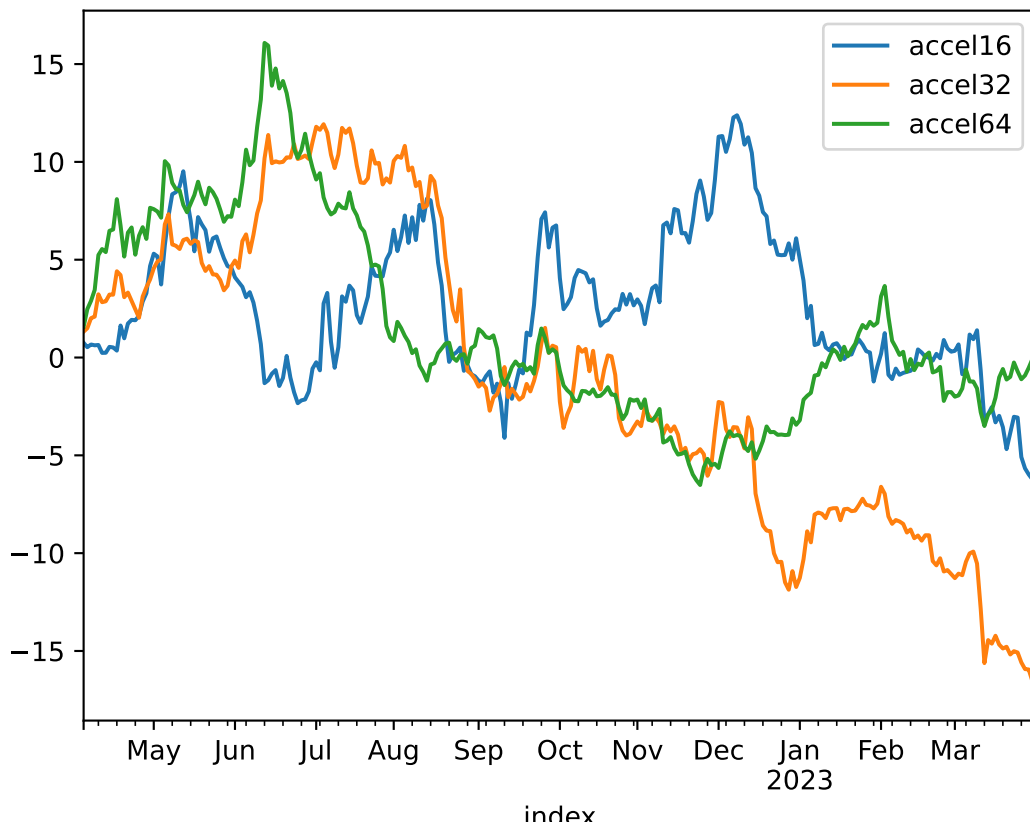


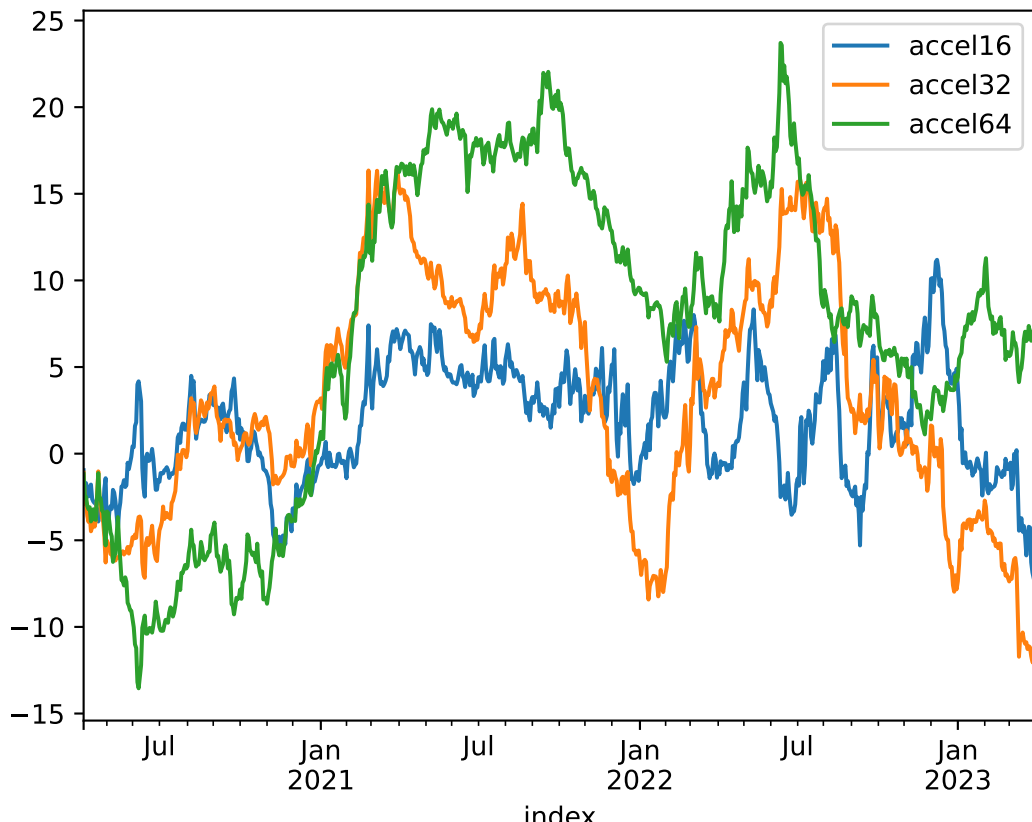
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -50.103, 'accel32': -20.396, 'accel64': 13.66}
ann. std {'accel16': 13.691, 'accel32': 10.762, 'accel64': 9.899}
ann. SR {'accel16': -3.66, 'accel32': -1.9, 'accel64': 1.38}



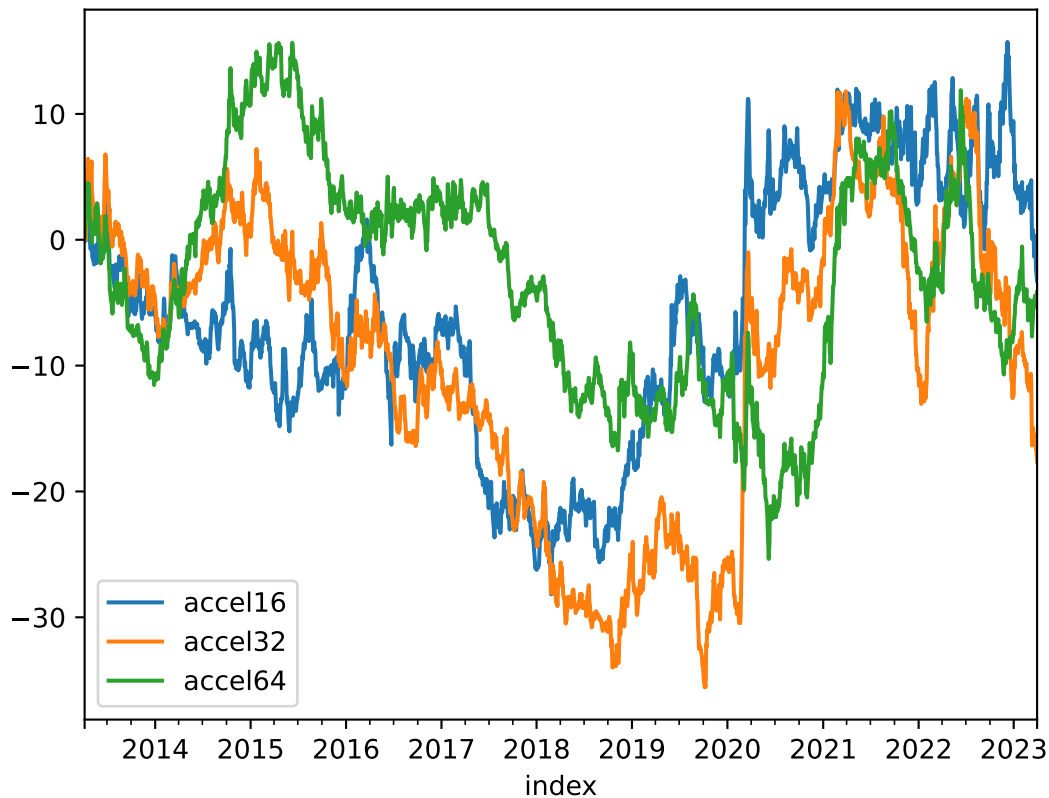
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -6.549, 'accel32': -16.712, 'accel64': 0.03}
ann. std {'accel16': 16.031, 'accel32': 13.237, 'accel64': 11.509}
ann. SR {'accel16': -0.41, 'accel32': -1.26, 'accel64': 0.0}



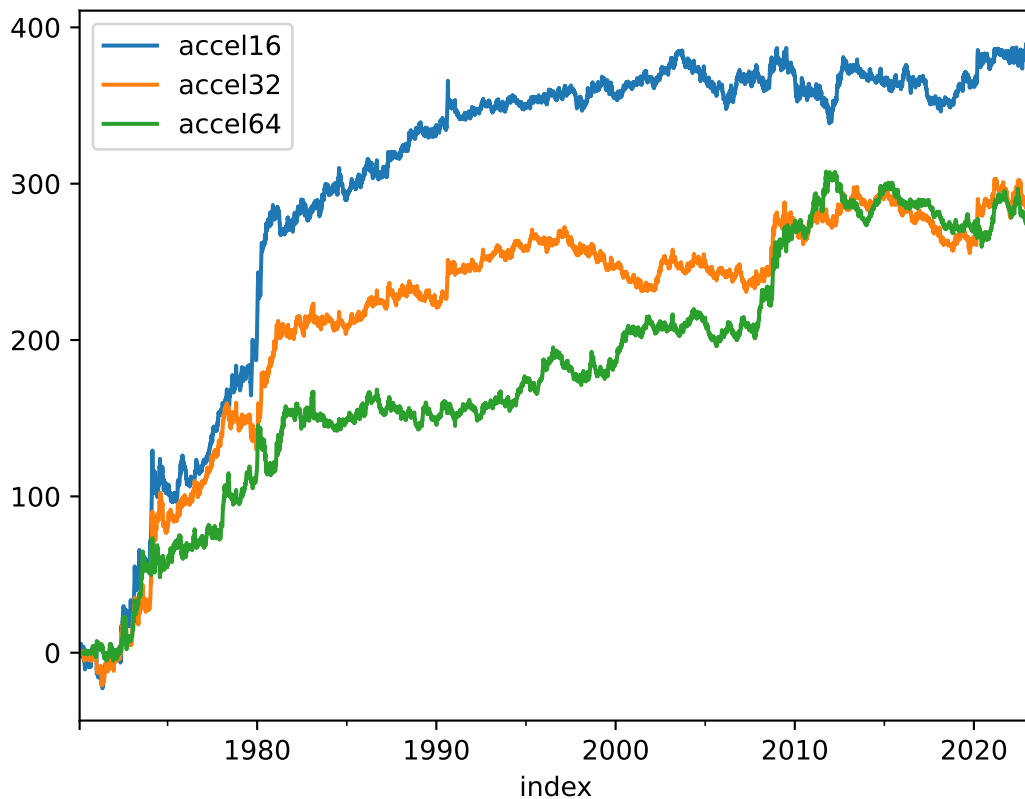
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -2.566, 'accel32': -4.27, 'accel64': 2.513}
ann. std {'accel16': 13.676, 'accel32': 11.938, 'accel64': 10.741}
ann. SR {'accel16': -0.19, 'accel32': -0.36, 'accel64': 0.23}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.323, 'accel32': -1.732, 'accel64': -0.409}
ann. std {'accel16': 11.719, 'accel32': 10.759, 'accel64': 9.347}
ann. SR {'accel16': -0.03, 'accel32': -0.16, 'accel64': -0.04}

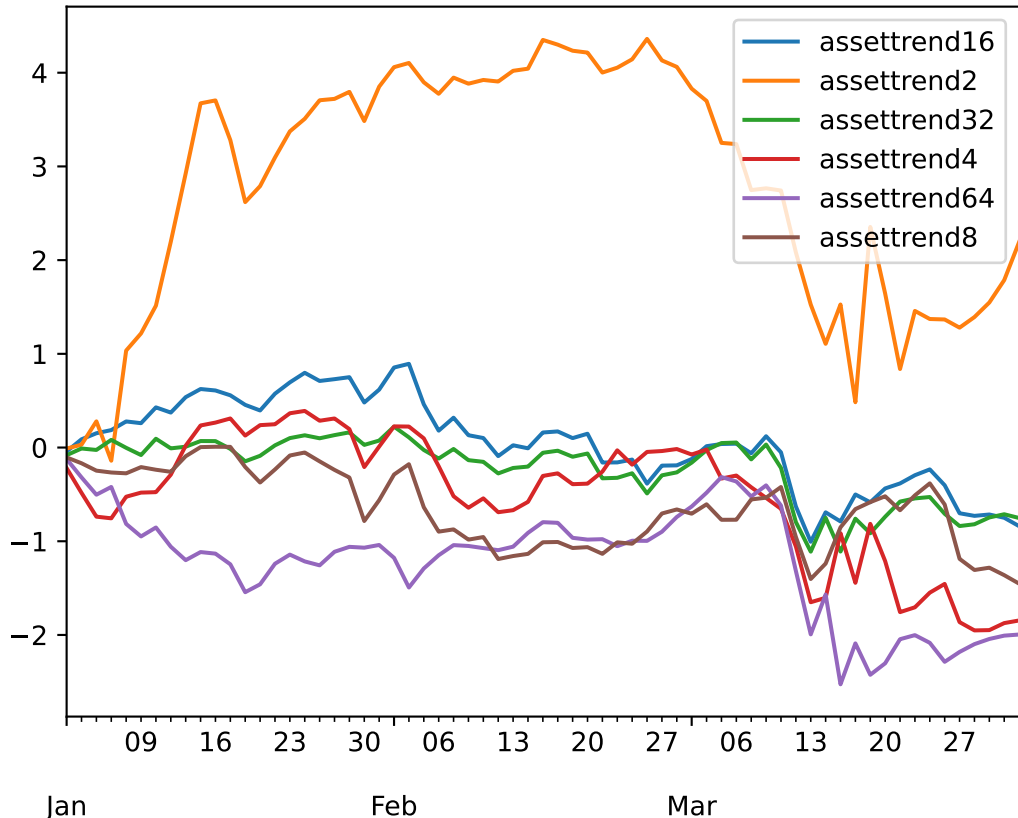


Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.849, 'accel32': 5.05, 'accel64': 5.184}
ann. std {'accel16': 14.134, 'accel32': 12.459, 'accel64': 12.108}
ann. SR {'accel16': 0.48, 'accel32': 0.41, 'accel64': 0.43}



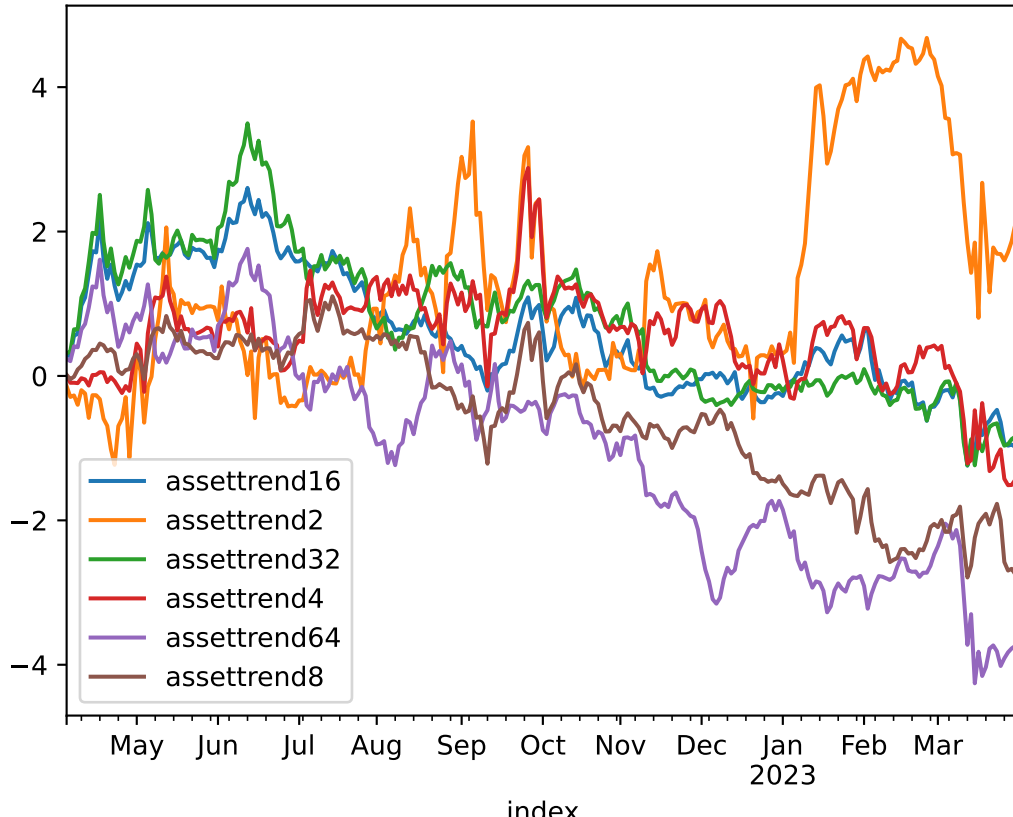
Total Trading Rule P&L for period 'YTD'

ann. mean {'assetrend16': -3.303, 'assetrend2': 8.634, 'assetrend32': -2.961, 'assetrend4': -7.268, 'assetrend64': -7.859, 'assetrend8': -5.72}
 ann. std {'assetrend16': 2.729, 'assetrend2': 7.146, 'assetrend32': 2.486, 'assetrend4': 3.825, 'assetrend64': 3.706, 'assetrend8': 3.006}
 ann. SR {'assetrend16': -1.21, 'assetrend2': 1.21, 'assetrend32': -1.19, 'assetrend4': -1.9, 'assetrend64': -2.12, 'assetrend8': -1.9}



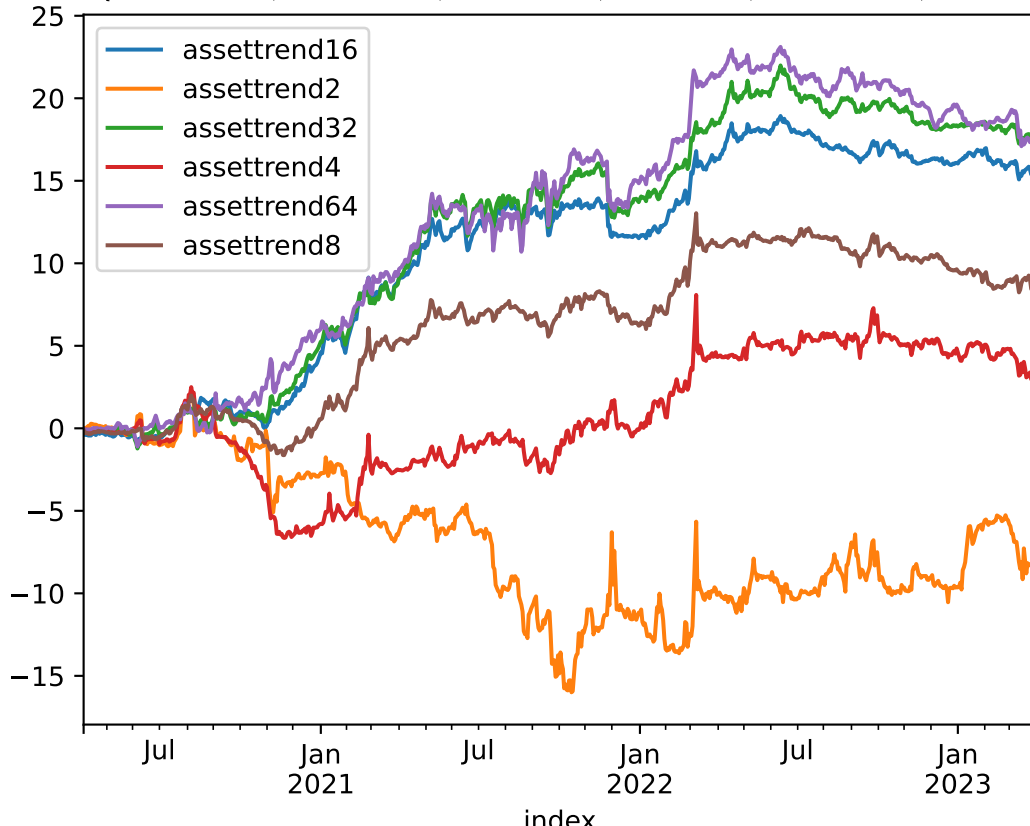
Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': -1.063, 'assettrend2': 2.484, 'assettrend32': -0.87, 'assettrend4': -1.39, 'assettrend64': -3.683, 'assettrend8': -2.808}
ann. std {'assettrend16': 2.534, 'assettrend2': 6.408, 'assettrend32': 2.925, 'assettrend4': 3.941, 'assettrend64': 3.289, 'assettrend8': 2.612}
ann. SR {'assettrend16': -0.42, 'assettrend2': 0.39, 'assettrend32': -0.3, 'assettrend4': -0.35, 'assettrend64': -1.12, 'assettrend8': -1.08}



Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.004, 'assettrend2': -2.441, 'assettrend32': 5.78, 'assettrend4': 0.983, 'assettrend64': 5.785, 'assettrend8': 2.687}
 ann. std {'assettrend16': 3.407, 'assettrend2': 7.788, 'assettrend32': 4.123, 'assettrend4': 4.932, 'assettrend64': 4.998, 'assettrend8': 3.505}
 ann. SR {'assettrend16': 1.47, 'assettrend2': -0.31, 'assettrend32': 1.4, 'assettrend4': 0.2, 'assettrend64': 1.16, 'assettrend8': 0.77}

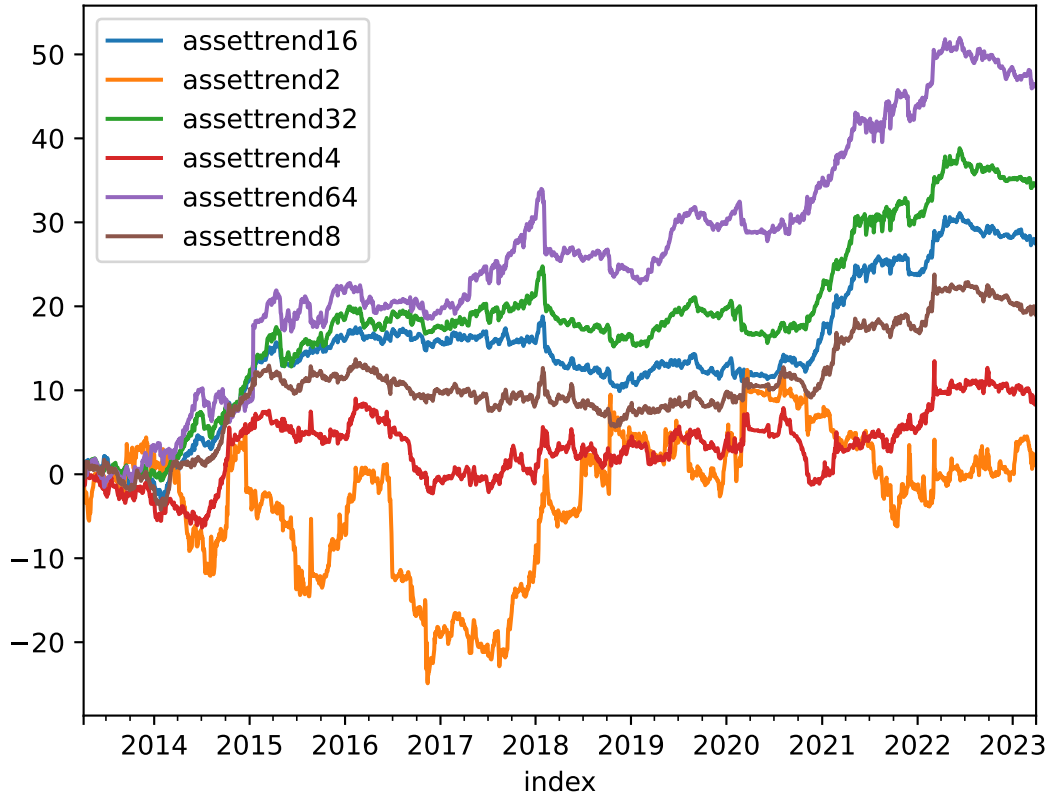


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.695, 'assettrend2': 0.23, 'assettrend32': 3.385, 'assettrend4': 0.824, 'assettrend64': 4.566, 'assettrend8': 1.861}

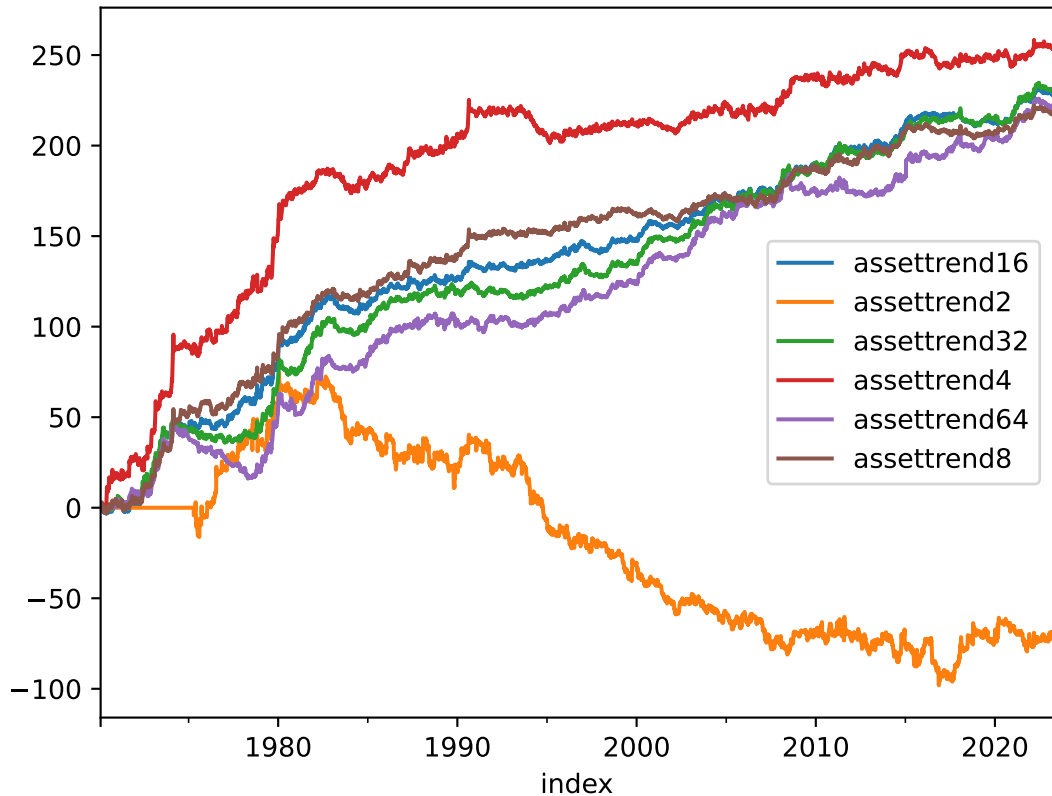
ann. std {'assettrend16': 3.165, 'assettrend2': 9.811, 'assettrend32': 3.597, 'assettrend4': 4.99, 'assettrend64': 5.2, 'assettrend8': 3.474}

ann. SR {'assettrend16': 0.85, 'assettrend2': 0.02, 'assettrend32': 0.94, 'assettrend4': 0.17, 'assettrend64': 0.88, 'assettrend8': 0.54}



Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.21, 'assettrend2': -1.307, 'assettrend32': 4.252, 'assettrend4': 4.675, 'assettrend64': 4.069, 'assettrend8': 4.01}
ann. std {'assettrend16': 4.306, 'assettrend2': 10.264, 'assettrend32': 4.497, 'assettrend4': 6.55, 'assettrend64': 4.998, 'assettrend8': 4.635}
ann. SR {'assettrend16': 0.98, 'assettrend2': -0.13, 'assettrend32': 0.95, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.87}

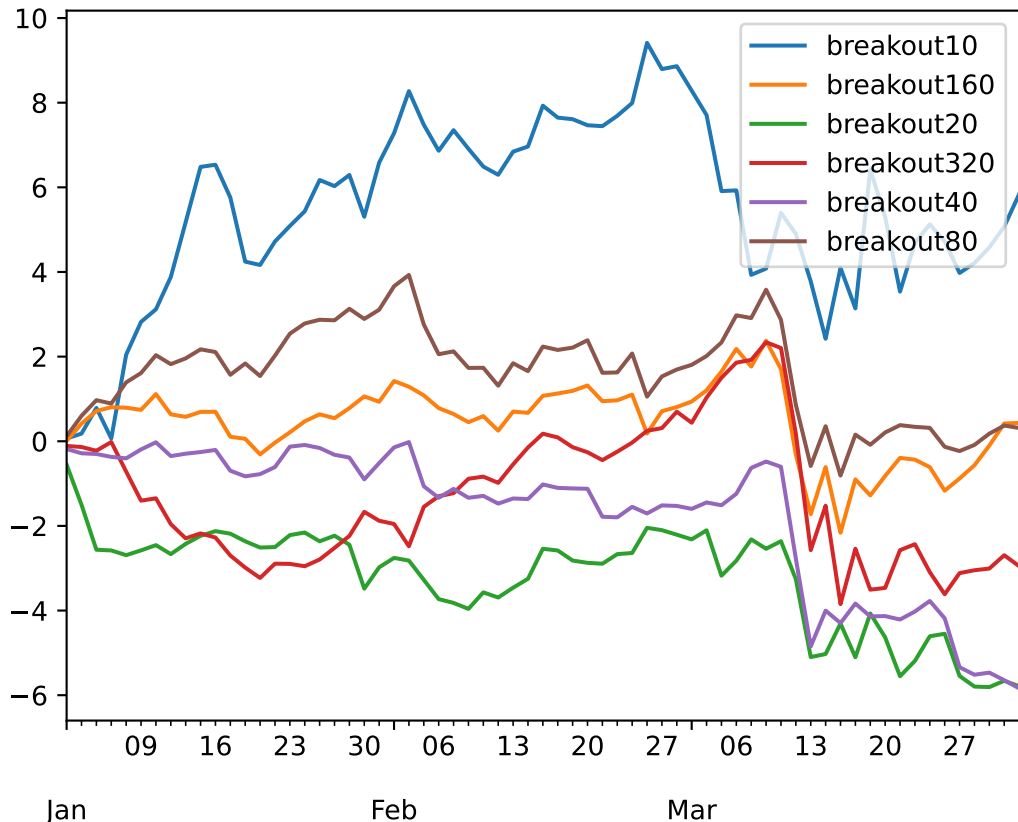


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 22.987, 'breakout160': 1.705, 'breakout20': -22.794, 'breakout320': -11.62, 'breakout40': -22.99, 'breakout80': 1.234}

ann. std {'breakout10': 15.205, 'breakout160': 8.533, 'breakout20': 8.041, 'breakout320': 10.654, 'breakout40': 7.792, 'breakout80': 8.691}

ann. SR {'breakout10': 1.51, 'breakout160': 0.2, 'breakout20': -2.83, 'breakout320': -1.09, 'breakout40': -2.95, 'breakout80': 0.14}

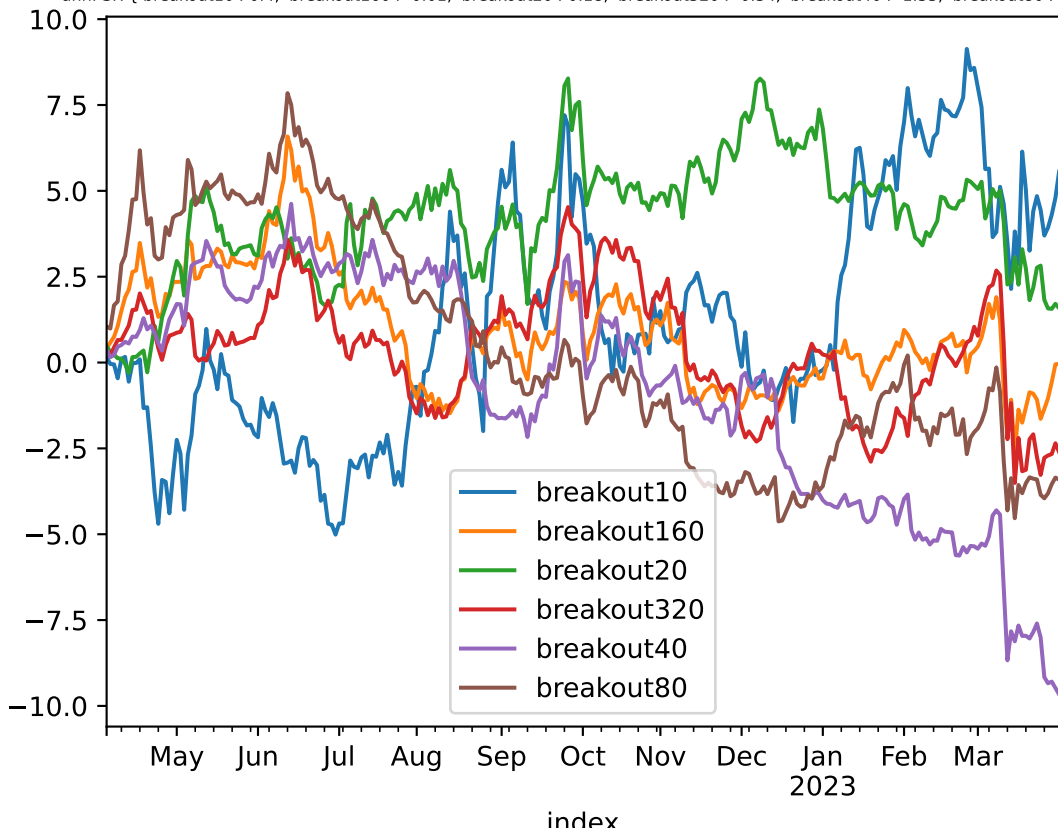


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 5.494, 'breakout160': -0.038, 'breakout20': 1.565, 'breakout320': -2.578, 'breakout40': -3.369, 'breakout80': -3.369}

ann. std {'breakout10': 13.596, 'breakout160': 7.165, 'breakout20': 8.599, 'breakout320': 7.585, 'breakout40': 7.179, 'breakout80': 7.421}

ann. SR {'breakout10': 0.4, 'breakout160': -0.01, 'breakout20': 0.18, 'breakout320': -0.34, 'breakout40': -1.33, 'breakout80': -0.45}

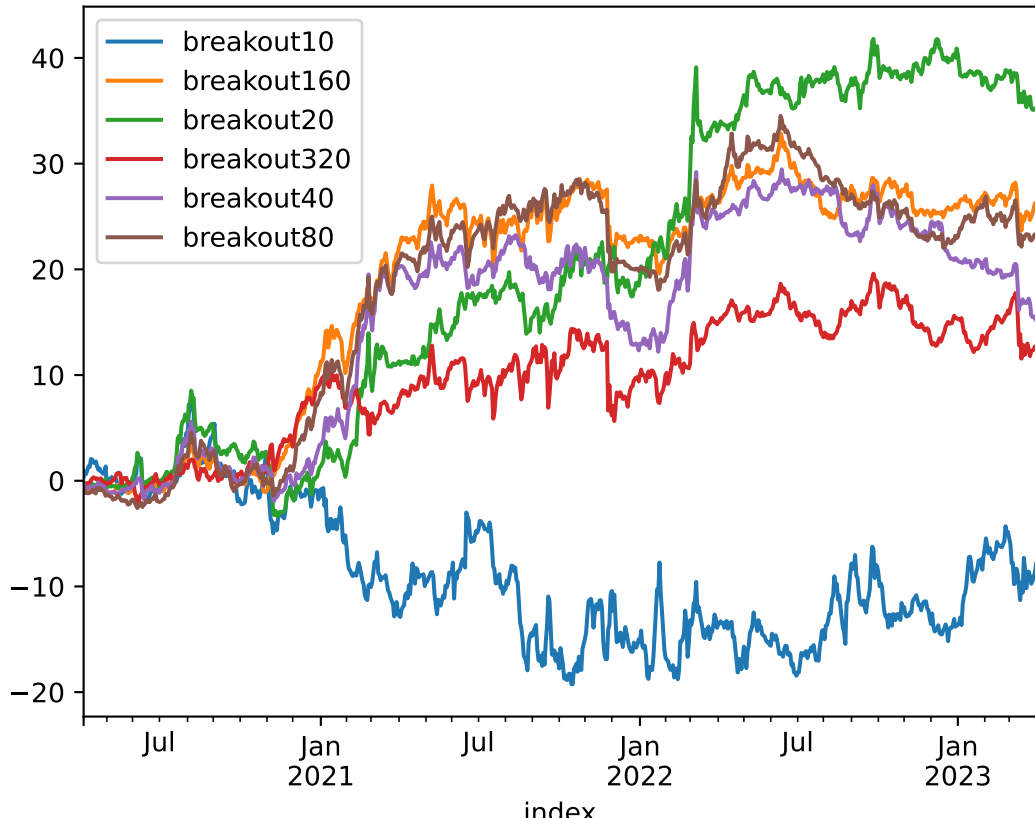


Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -2.587, 'breakout160': 8.621, 'breakout20': 11.523, 'breakout320': 4.087, 'breakout40': 4.977, 'breakout80': 7.636}

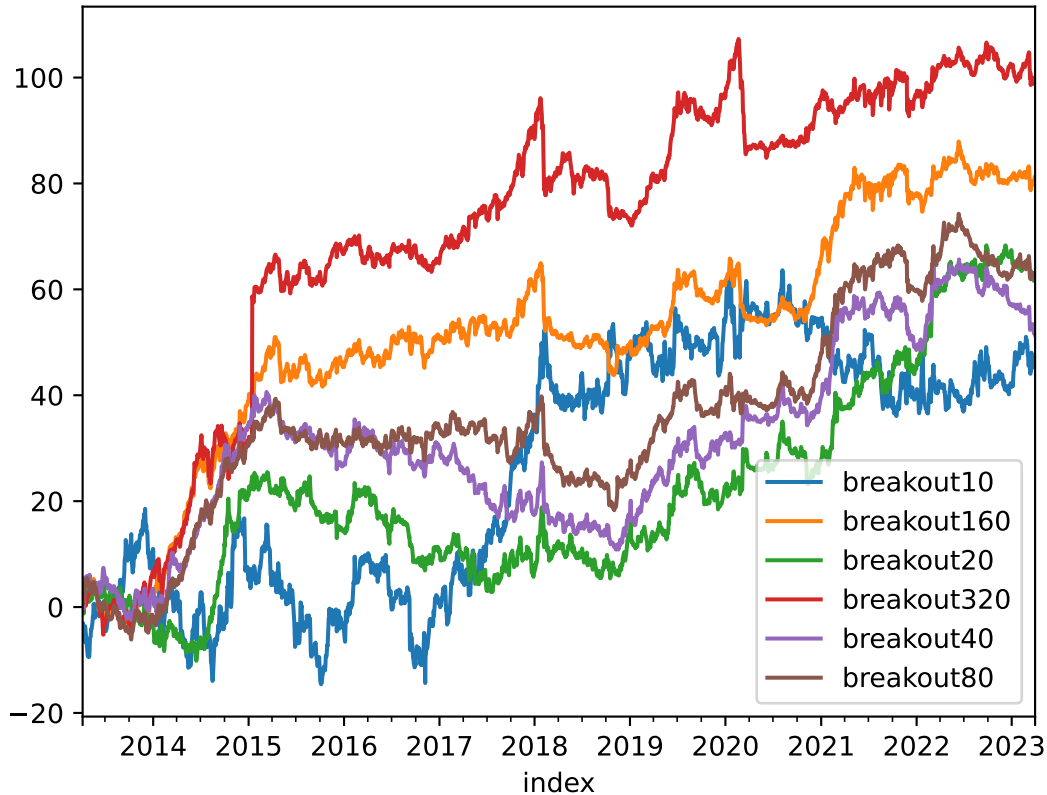
ann. std {'breakout10': 15.057, 'breakout160': 9.174, 'breakout20': 11.015, 'breakout320': 9.899, 'breakout40': 9.462, 'breakout80': 8.916}

ann. SR {'breakout10': -0.17, 'breakout160': 0.94, 'breakout20': 1.05, 'breakout320': 0.41, 'breakout40': 0.53, 'breakout80': 0.86}



Total Trading Rule P&L for period '10Y'

ann. mean {'breakout10': 4.662, 'breakout160': 7.987, 'breakout20': 6.054, 'breakout320': 9.773, 'breakout80': 6.192}
ann. std {'breakout10': 17.884, 'breakout160': 8.888, 'breakout20': 11.133, 'breakout320': 13.099, 'breakout40': 9.463, 'breakout80': 8.769}
ann. SR {'breakout10': 0.26, 'breakout160': 0.9, 'breakout20': 0.54, 'breakout320': 0.75, 'breakout40': 0.53, 'breakout80': 0.71}

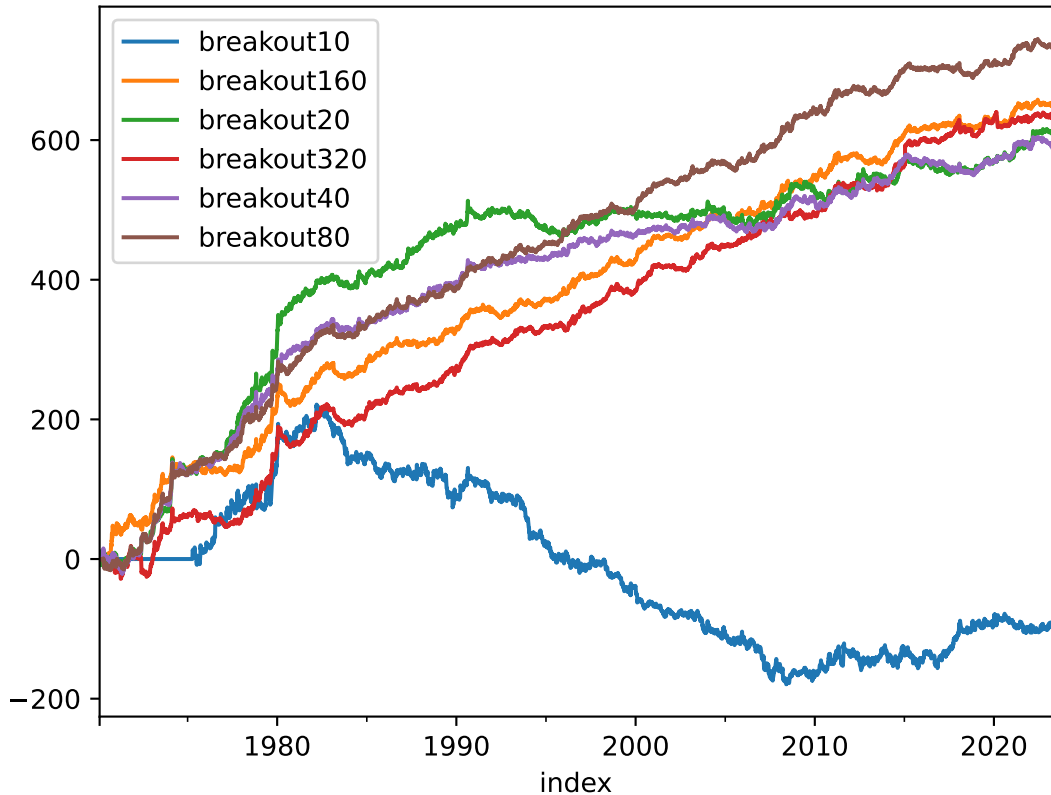


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -1.743, 'breakout160': 12.022, 'breakout20': 11.244, 'breakout320': 11.674, 'breakout40': 10.894, 'breakout80': 13.542}

ann. std {'breakout10': 21.33, 'breakout160': 11.534, 'breakout20': 14.897, 'breakout320': 12.121, 'breakout40': 12.117, 'breakout80': 11.723}

ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.16}

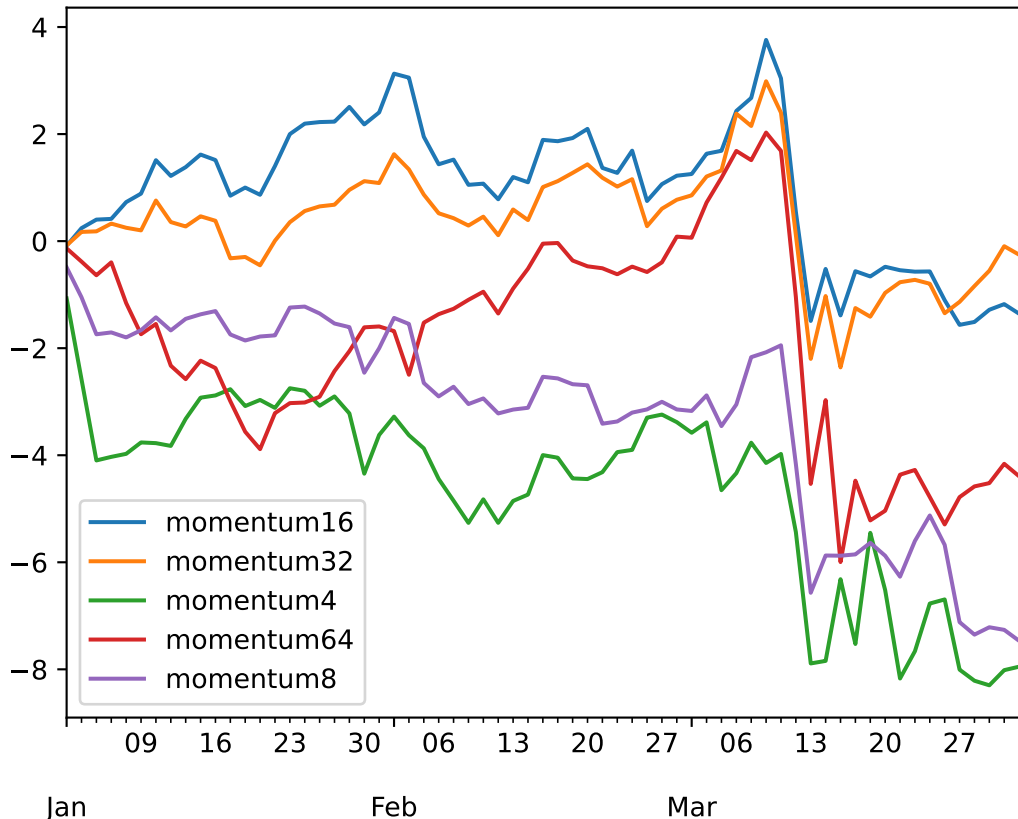


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': -5.339, 'momentum32': -0.998, 'momentum4': -31.314, 'momentum64': -17.301, 'momentum8': -29.408}

ann. std {'momentum16': 9.582, 'momentum32': 9.507, 'momentum4': 11.935, 'momentum64': 13.169, 'momentum8': 9.087}

ann. SR {'momentum16': -0.56, 'momentum32': -0.1, 'momentum4': -2.62, 'momentum64': -1.31, 'momentum8': -3.24}

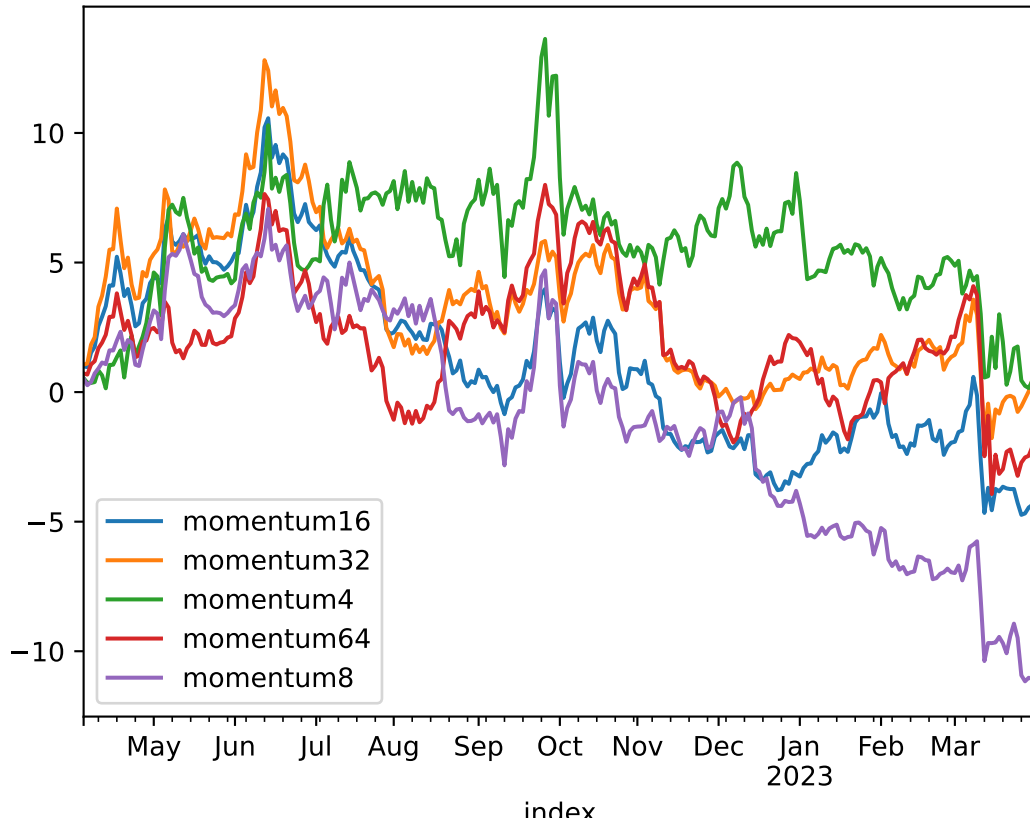


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -4.475, 'momentum32': 0.325, 'momentum4': 0.498, 'momentum64': -2.305, 'momentum8': -11.146}

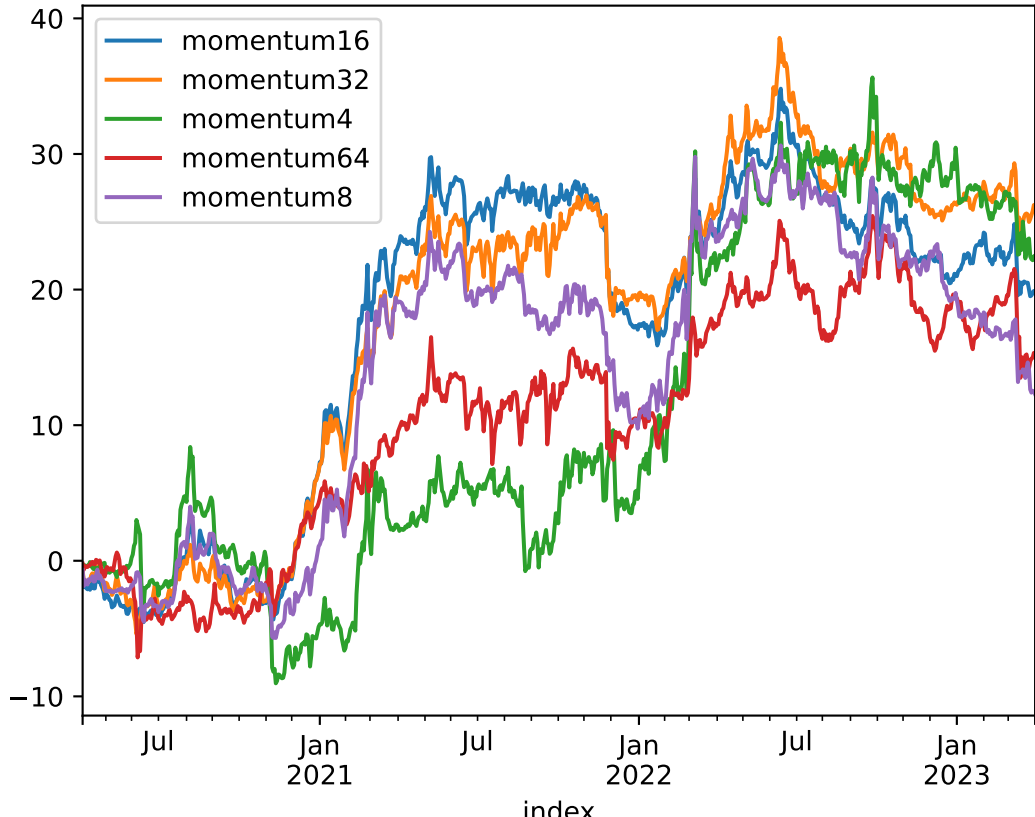
ann. std {'momentum16': 9.116, 'momentum32': 9.8, 'momentum4': 13.603, 'momentum64': 10.442, 'momentum8': 10.016}

ann. SR {'momentum16': -0.49, 'momentum32': 0.03, 'momentum4': 0.04, 'momentum64': -0.22, 'momentum8': -1.11}



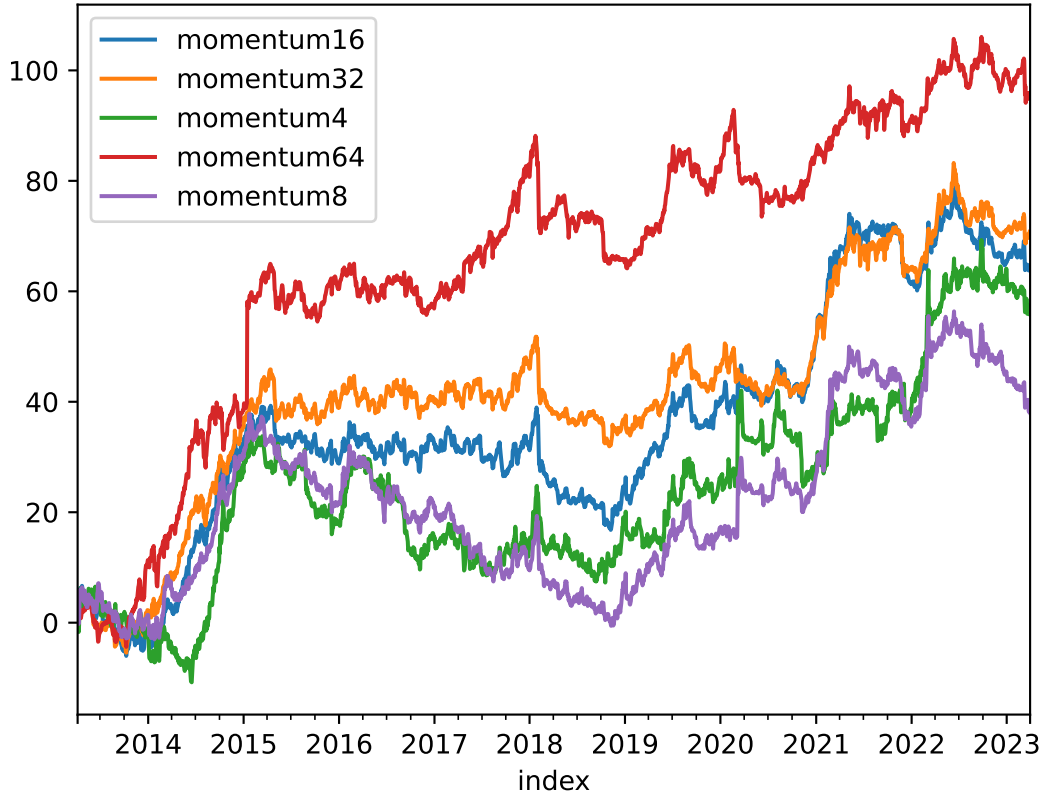
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 6.472, 'momentum32': 8.559, 'momentum4': 7.389, 'momentum64': 4.955, 'momentum8': 4.032}
ann. std {'momentum16': 10.18, 'momentum32': 10.414, 'momentum4': 14.609, 'momentum64': 10.833, 'momentum8': 11.423}
ann. SR {'momentum16': 0.64, 'momentum32': 0.82, 'momentum4': 0.51, 'momentum64': 0.46, 'momentum8': 0.35}



Total Trading Rule P&L for period '10Y'

ann. mean {'momentum16': 6.285, 'momentum32': 6.951, 'momentum4': 5.517, 'momentum64': 9.404, 'momentum8': 3.735}
ann. std {'momentum16': 9.716, 'momentum32': 9.292, 'momentum4': 13.749, 'momentum64': 11.879, 'momentum8': 10.933}
ann. SR {'momentum16': 0.65, 'momentum32': 0.75, 'momentum4': 0.4, 'momentum64': 0.79, 'momentum8': 0.34}

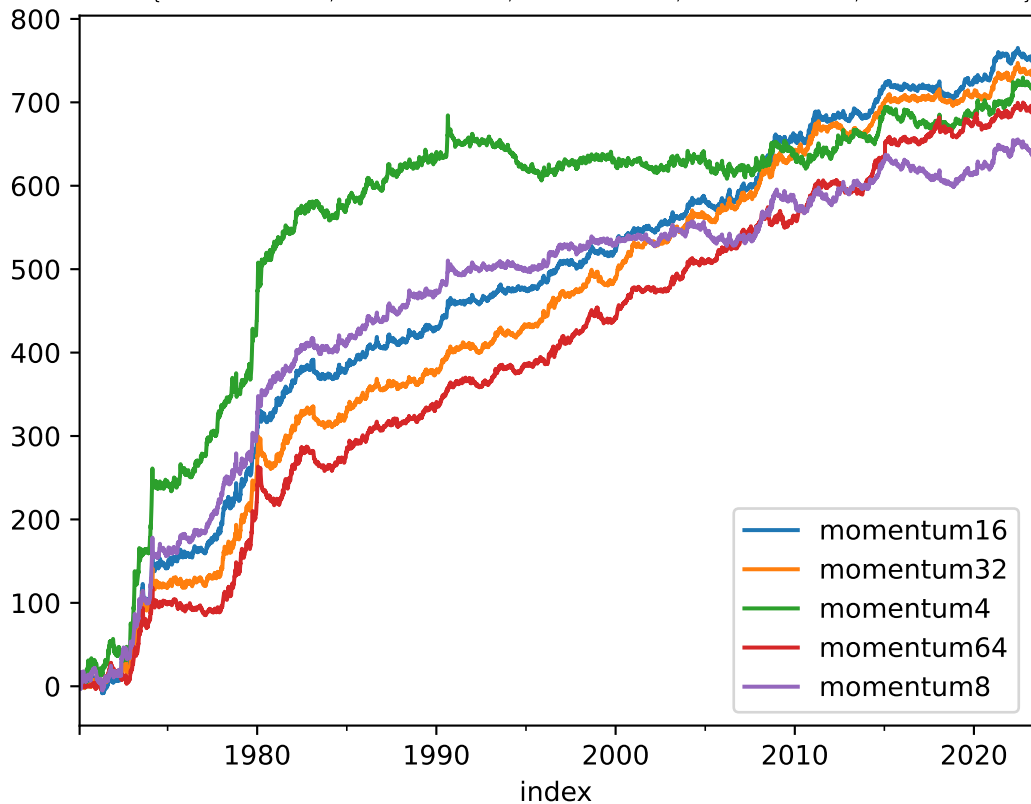


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.847, 'momentum32': 13.563, 'momentum4': 13.229, 'momentum64': 12.727, 'momentum8': 11.763}

ann. std {'momentum16': 13.053, 'momentum32': 12.616, 'momentum4': 17.901, 'momentum64': 12.337, 'momentum8': 14.337}

ann. SR {'momentum16': 1.06, 'momentum32': 1.08, 'momentum4': 0.74, 'momentum64': 1.03, 'momentum8': 0.82}

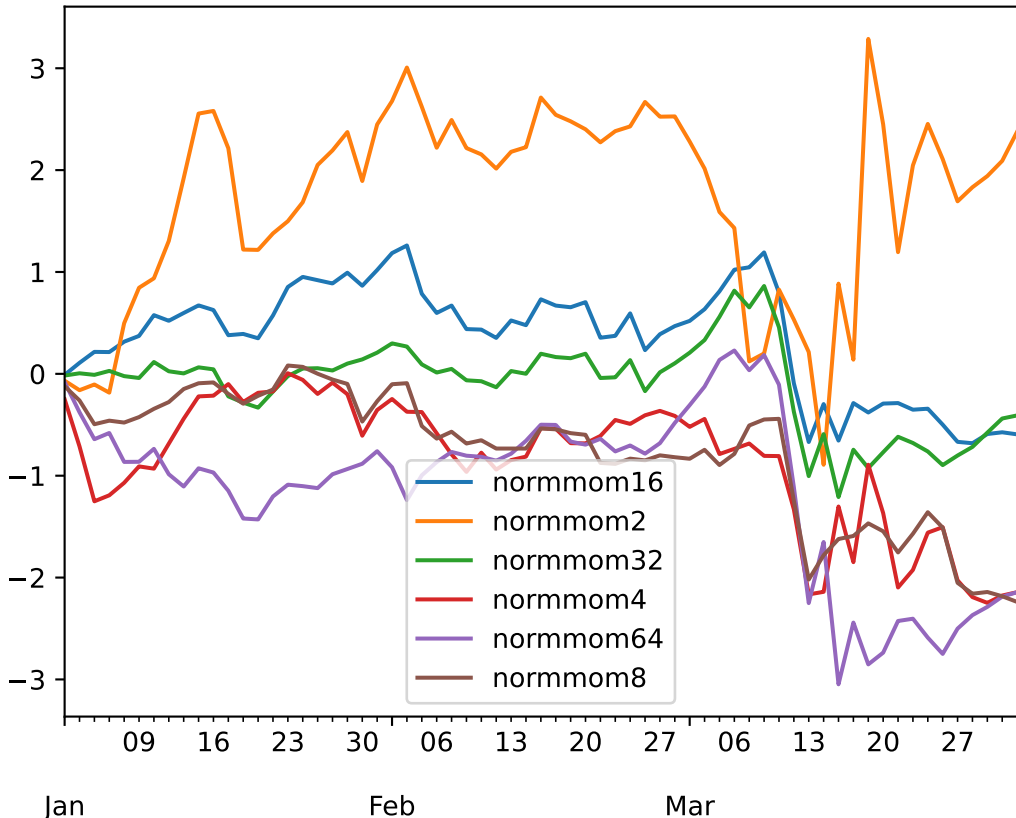


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -2.339, 'normmom2': 9.36, 'normmom32': -1.608, 'normmom4': -8.442, 'normmom64': -8.818}

ann. std {'normmom16': 3.475, 'normmom2': 10.104, 'normmom32': 3.423, 'normmom4': 4.777, 'normmom64': 5.135, 'normmom8': 3.236}

ann. SR {'normmom16': -0.67, 'normmom2': 0.93, 'normmom32': -0.47, 'normmom4': -1.77, 'normmom64': -1.64, 'normmom8': -2.73}

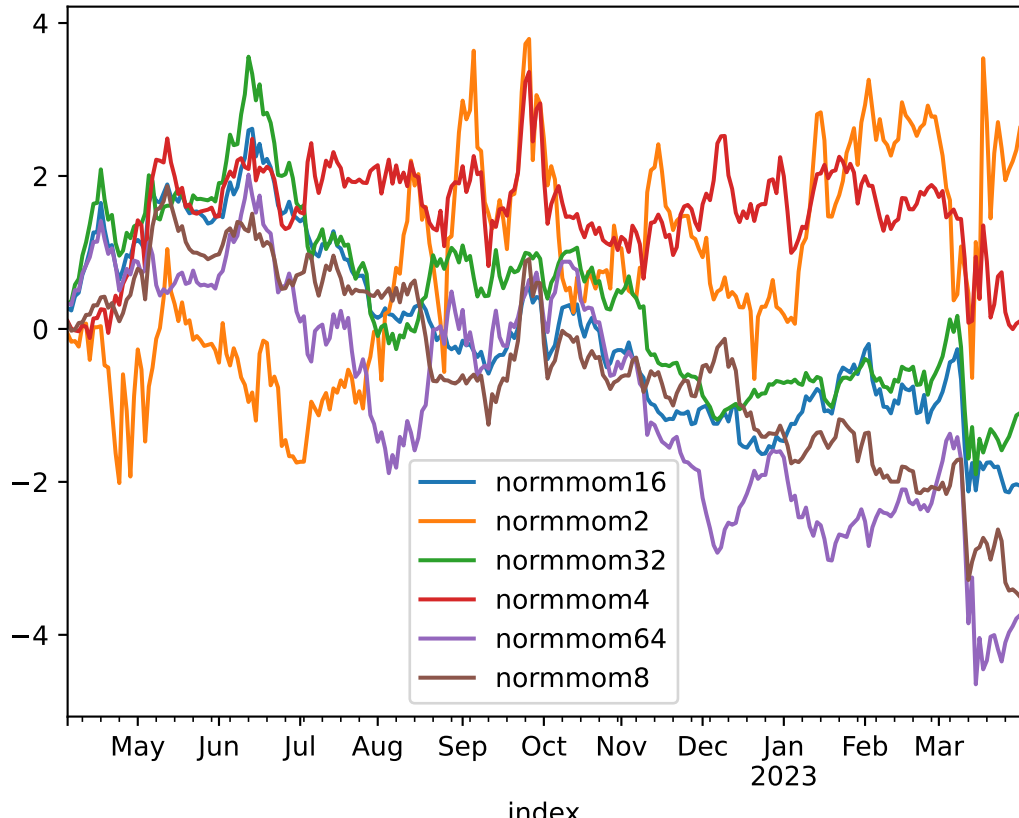


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': -2.027, 'normmom2': 2.598, 'normmom32': -1.087, 'normmom4': 0.101, 'normmom64': -3.699, 'normmom8': -3.462}

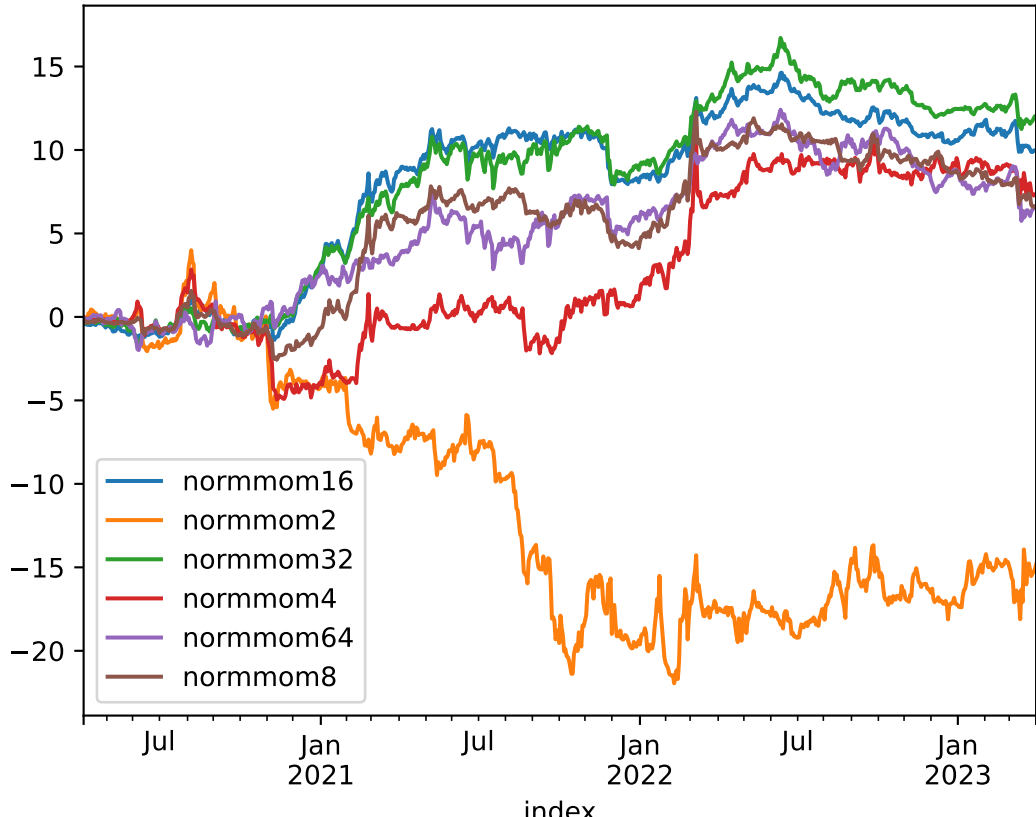
ann. std {'normmom16': 2.731, 'normmom2': 7.85, 'normmom32': 3.065, 'normmom4': 4.345, 'normmom64': 3.892, 'normmom8': 2.949}

ann. SR {'normmom16': -0.74, 'normmom2': 0.33, 'normmom32': -0.35, 'normmom4': 0.02, 'normmom64': -0.95, 'normmom8': -1.17}



Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.269, 'normmom2': -4.87, 'normmom32': 3.956, 'normmom4': 2.42, 'normmom64': 2.184, 'normmom8': 2.144}
ann. std {'normmom16': 3.514, 'normmom2': 8.615, 'normmom32': 3.885, 'normmom4': 5.352, 'normmom64': 4.279, 'normmom8': 3.918}
ann. SR {'normmom16': 0.93, 'normmom2': -0.57, 'normmom32': 1.02, 'normmom4': 0.45, 'normmom64': 0.51, 'normmom8': 0.55}

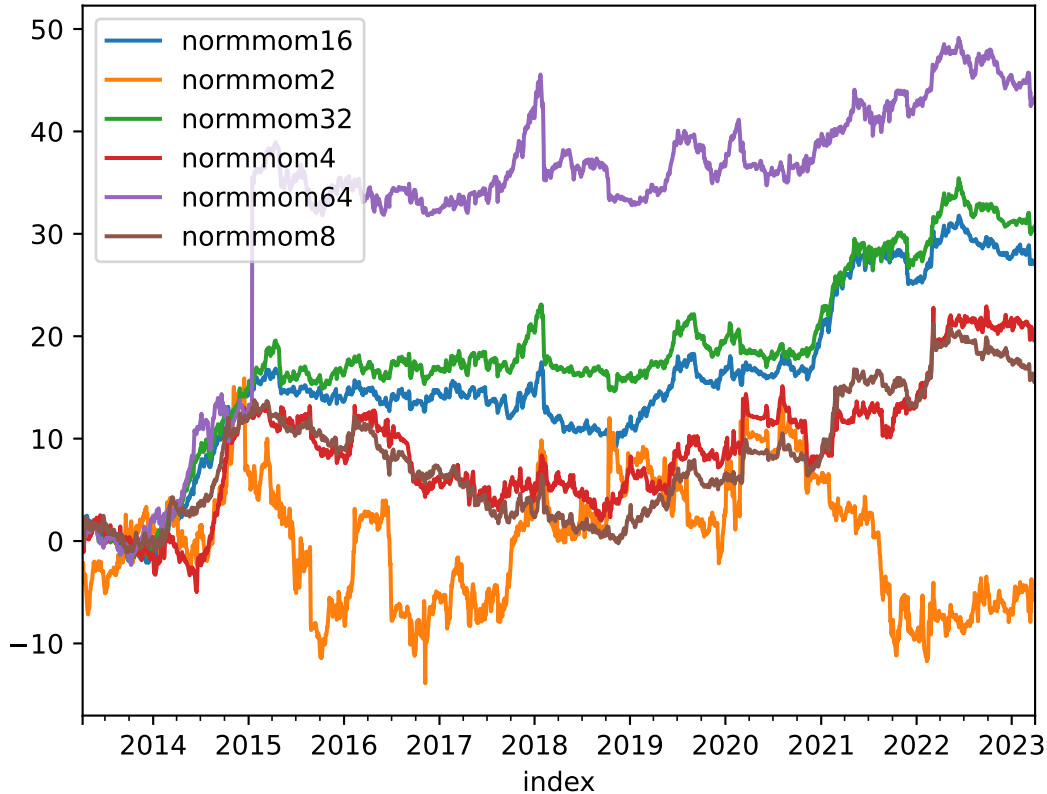


Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 2.663, 'normmom2': -0.455, 'normmom32': 3.023, 'normmom4': 1.932, 'normmom64': 4.261, 'normmom8': 1.521}

ann. std {'normmom16': 3.491, 'normmom2': 10.369, 'normmom32': 3.633, 'normmom4': 5.471, 'normmom64': 8.275, 'normmom8': 3.912}

ann. SR {'normmom16': 0.76, 'normmom2': -0.04, 'normmom32': 0.83, 'normmom4': 0.35, 'normmom64': 0.51, 'normmom8': 0.39}

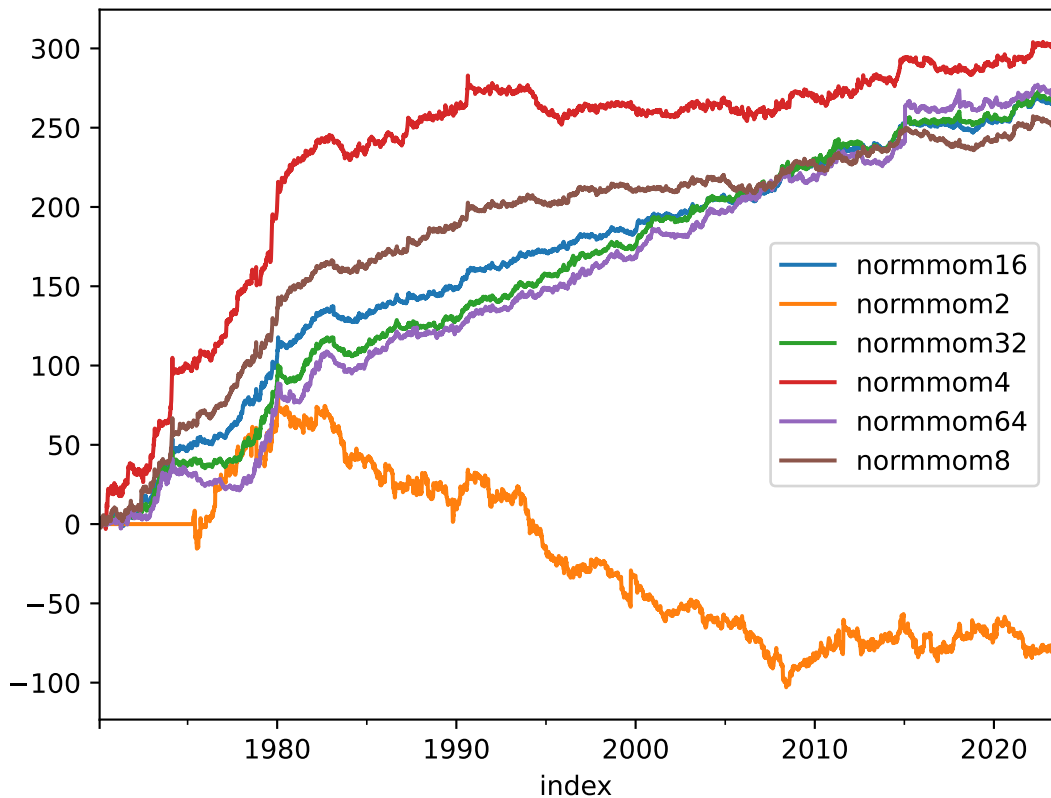


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.892, 'normmom2': -1.426, 'normmom32': 4.945, 'normmom4': 5.553, 'normmom64': 5.009, 'normmom8': 4.642}

ann. std {'normmom16': 4.535, 'normmom2': 11.617, 'normmom32': 4.612, 'normmom4': 7.387, 'normmom64': 5.873, 'normmom8': 5.368}

ann. SR {'normmom16': 1.08, 'normmom2': -0.12, 'normmom32': 1.07, 'normmom4': 0.75, 'normmom64': 0.85, 'normmom8': 0.86}

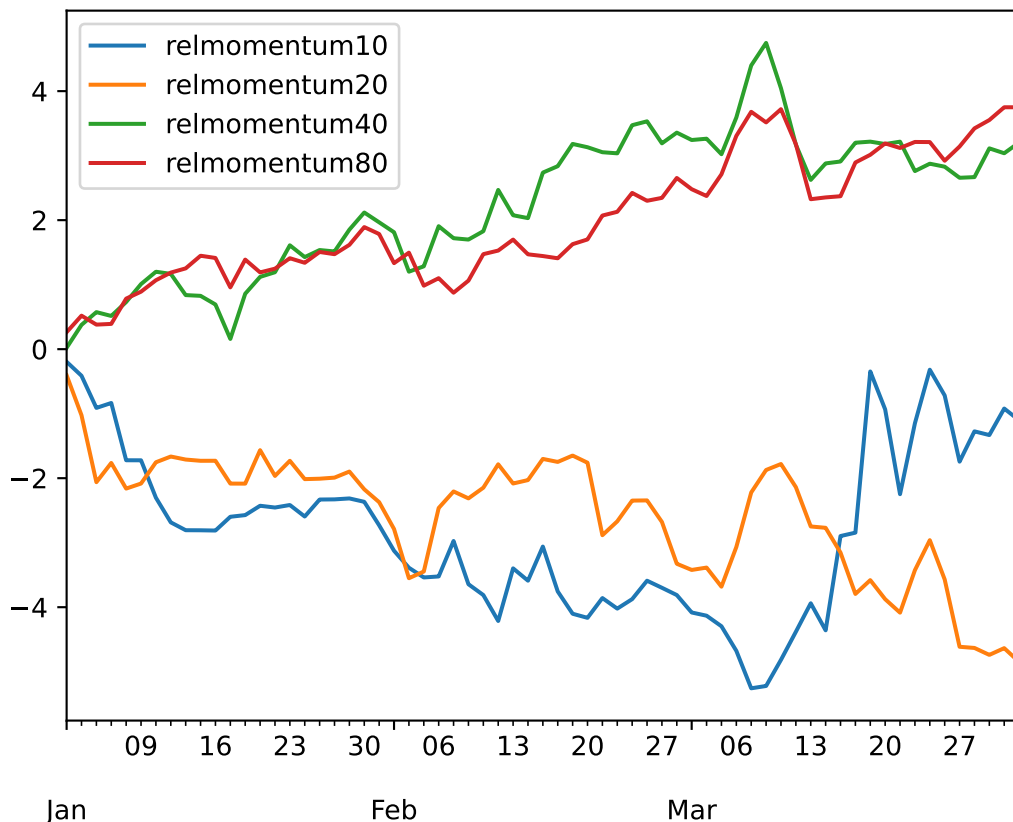


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -4.341, 'relmomentum20': -19.096, 'relmomentum40': 12.616, 'relmomentum80': 14.769}

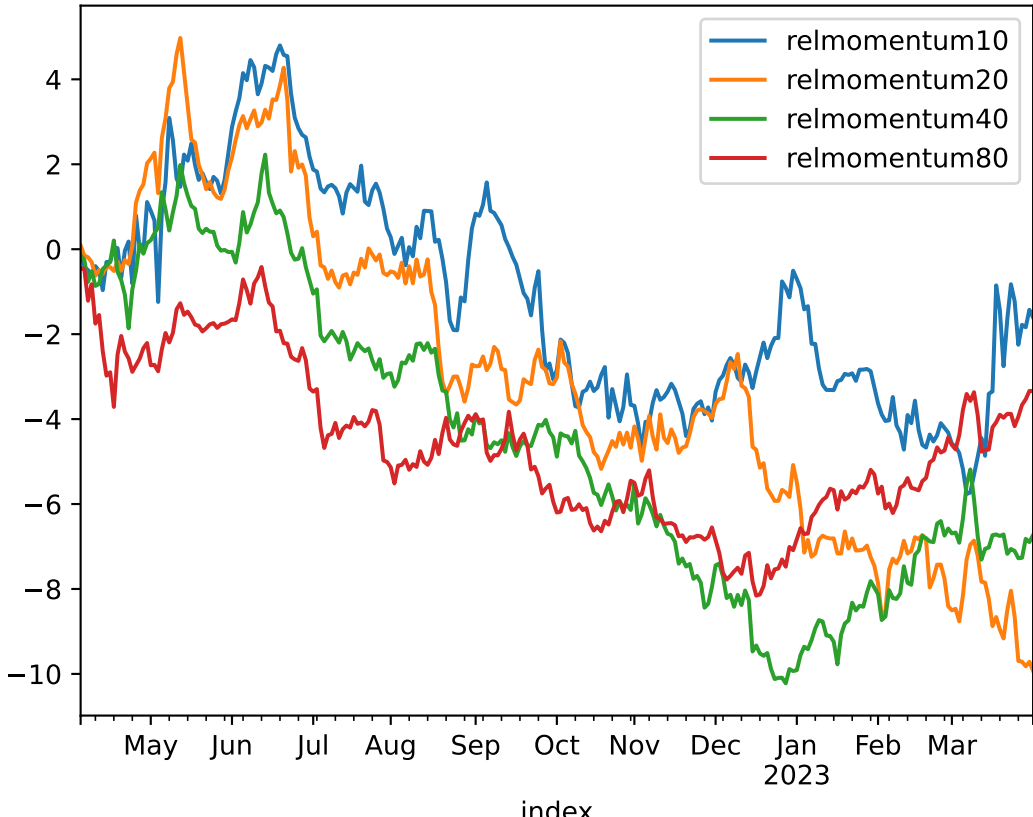
ann. std {'relmomentum10': 8.999, 'relmomentum20': 6.73, 'relmomentum40': 5.412, 'relmomentum80': 4.184}

ann. SR {'relmomentum10': -0.48, 'relmomentum20': -2.84, 'relmomentum40': 2.33, 'relmomentum80': 3.53}



Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -1.59, 'relmomentum20': -9.814, 'relmomentum40': -6.652, 'relmomentum80': -3.299}
ann. std {'relmomentum10': 8.359, 'relmomentum20': 6.593, 'relmomentum40': 5.491, 'relmomentum80': 4.957}
ann. SR {'relmomentum10': -0.19, 'relmomentum20': -1.49, 'relmomentum40': -1.21, 'relmomentum80': -0.67}

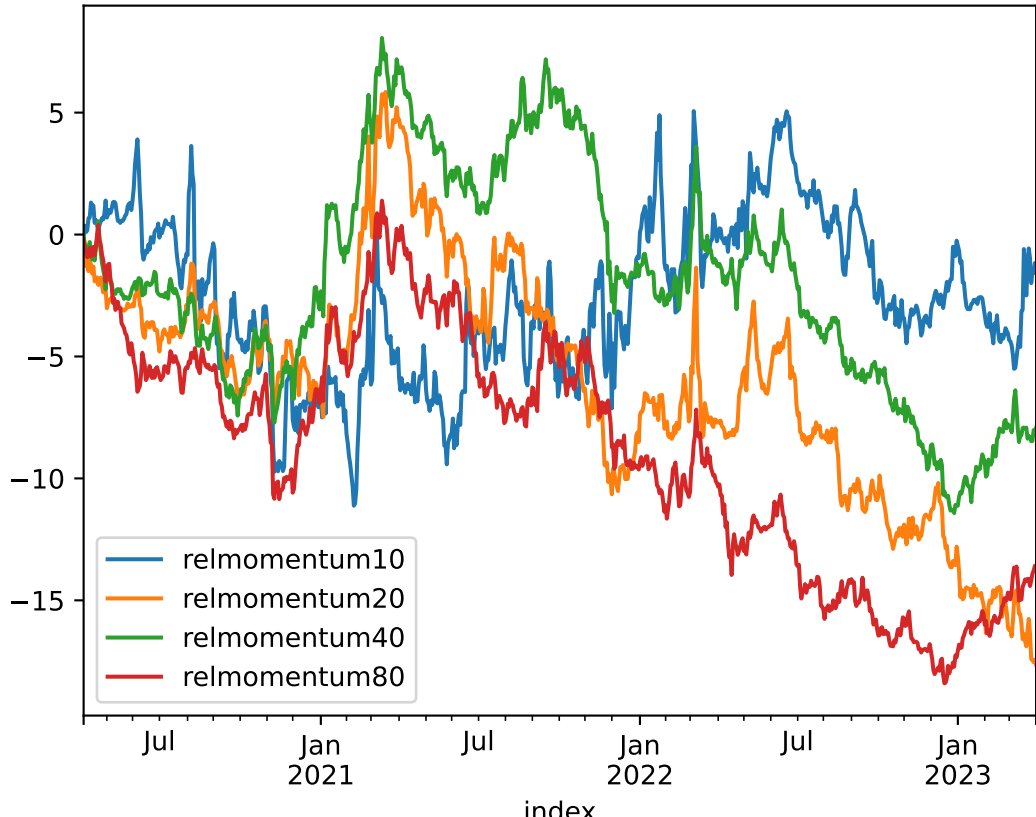


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -0.444, 'relmomentum20': -5.792, 'relmomentum40': -2.602, 'relmomentum80': -4.458}

ann. std {'relmomentum10': 11.941, 'relmomentum20': 8.344, 'relmomentum40': 6.978, 'relmomentum80': 6.353}

ann. SR {'relmomentum10': -0.04, 'relmomentum20': -0.69, 'relmomentum40': -0.37, 'relmomentum80': -0.7}

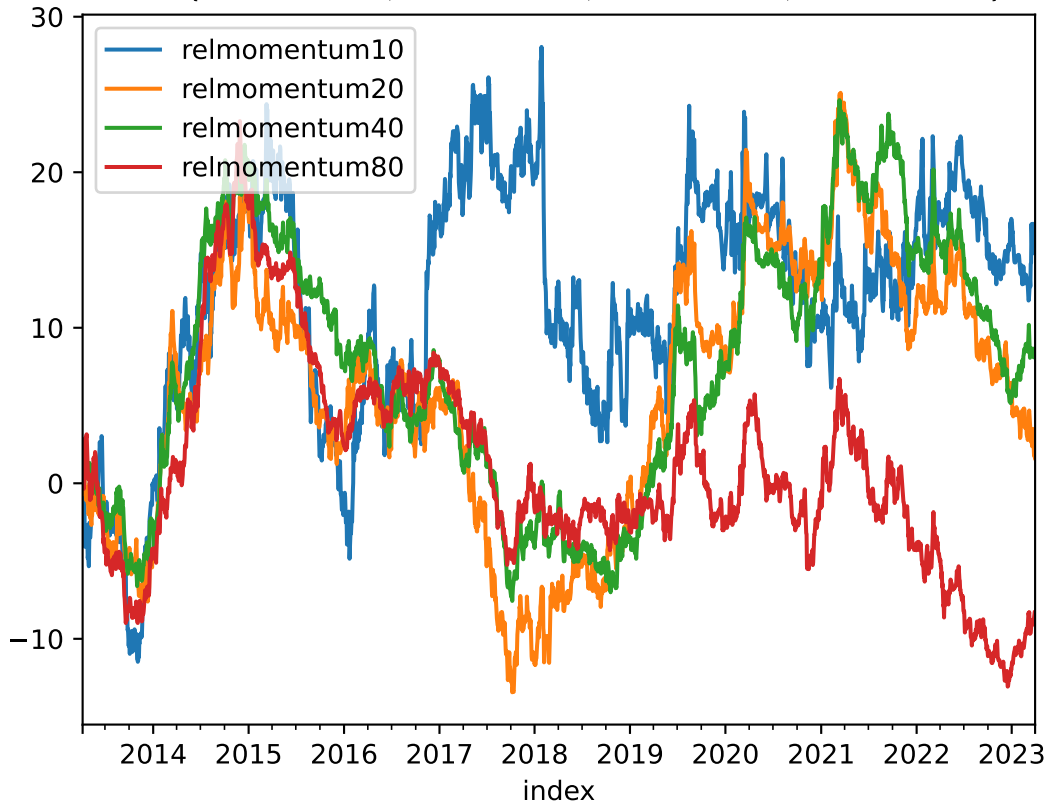


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': 1.562, 'relmomentum20': 0.158, 'relmomentum40': 0.849, 'relmomentum80': -0.811}

ann. std {'relmomentum10': 13.485, 'relmomentum20': 8.642, 'relmomentum40': 7.064, 'relmomentum80': 6.452}

ann. SR {'relmomentum10': 0.12, 'relmomentum20': 0.02, 'relmomentum40': 0.12, 'relmomentum80': -0.13}

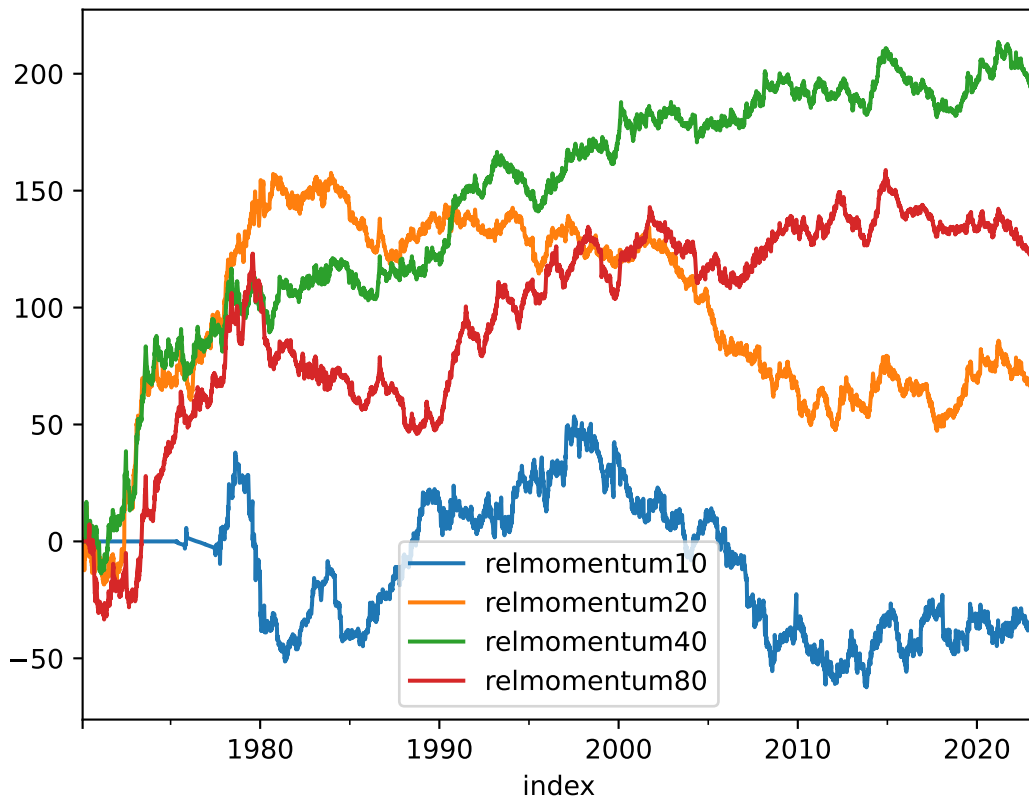


Total Trading Rule P&L for period '99Y'

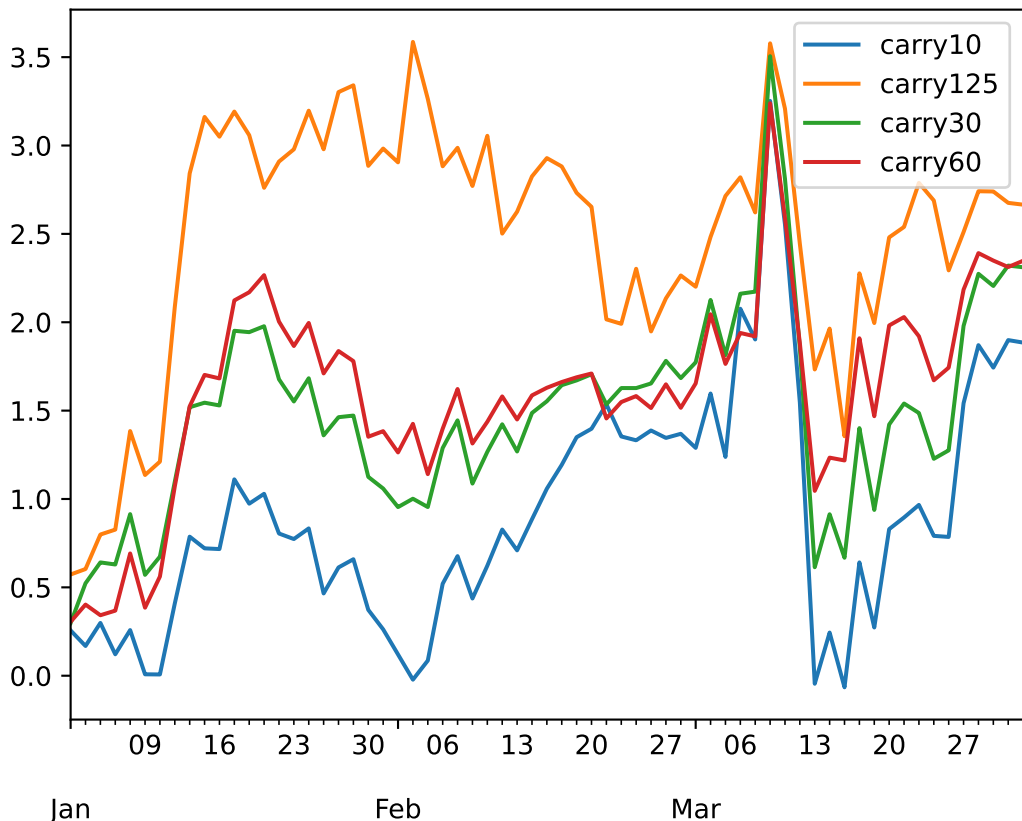
ann. mean {'relmomentum10': -0.646, 'relmomentum20': 1.151, 'relmomentum40': 3.648, 'relmomentum80': 2.35}

ann. std {'relmomentum10': 13.399, 'relmomentum20': 10.473, 'relmomentum40': 9.643, 'relmomentum80': 9.788}

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': 7.424, 'carry125': 10.497, 'carry30': 9.102, 'carry60': 9.247}
ann. std {'carry10': 6.396, 'carry125': 5.952, 'carry30': 5.849, 'carry60': 5.219}
ann. SR {'carry10': 1.16, 'carry125': 1.76, 'carry30': 1.56, 'carry60': 1.77}

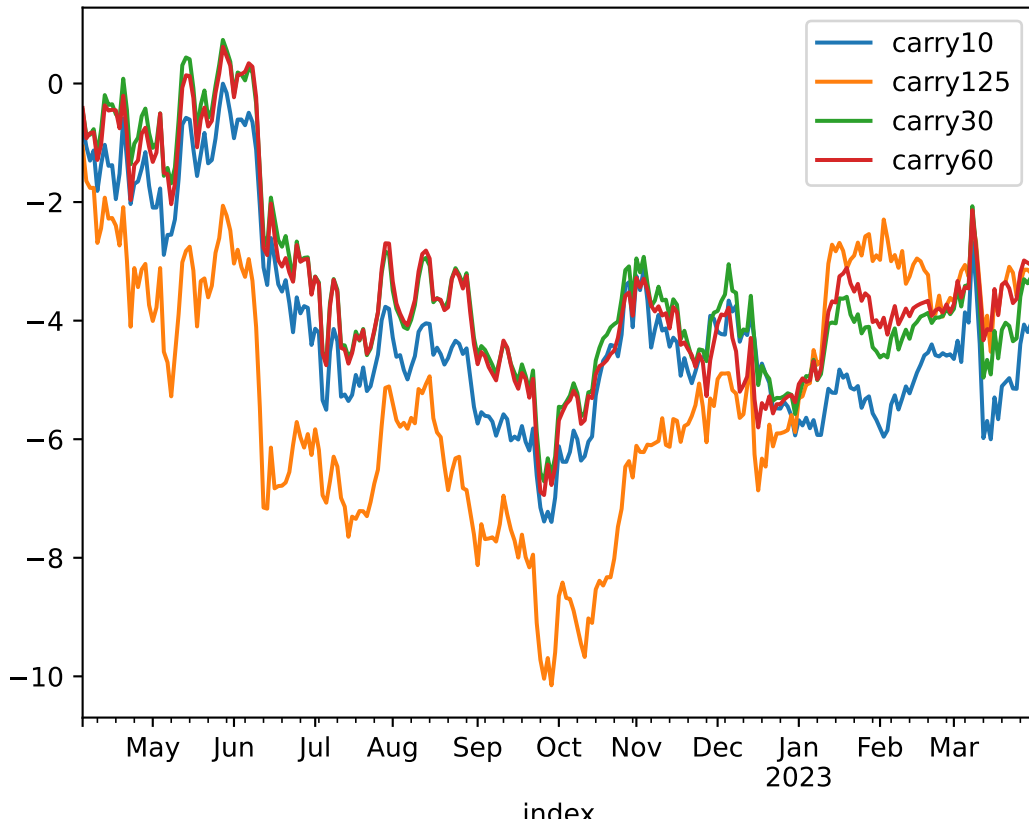


Total Trading Rule P&L for period '1Y'

ann. mean {'carry10': -4.004, 'carry125': -3.178, 'carry30': -3.226, 'carry60': -2.993}

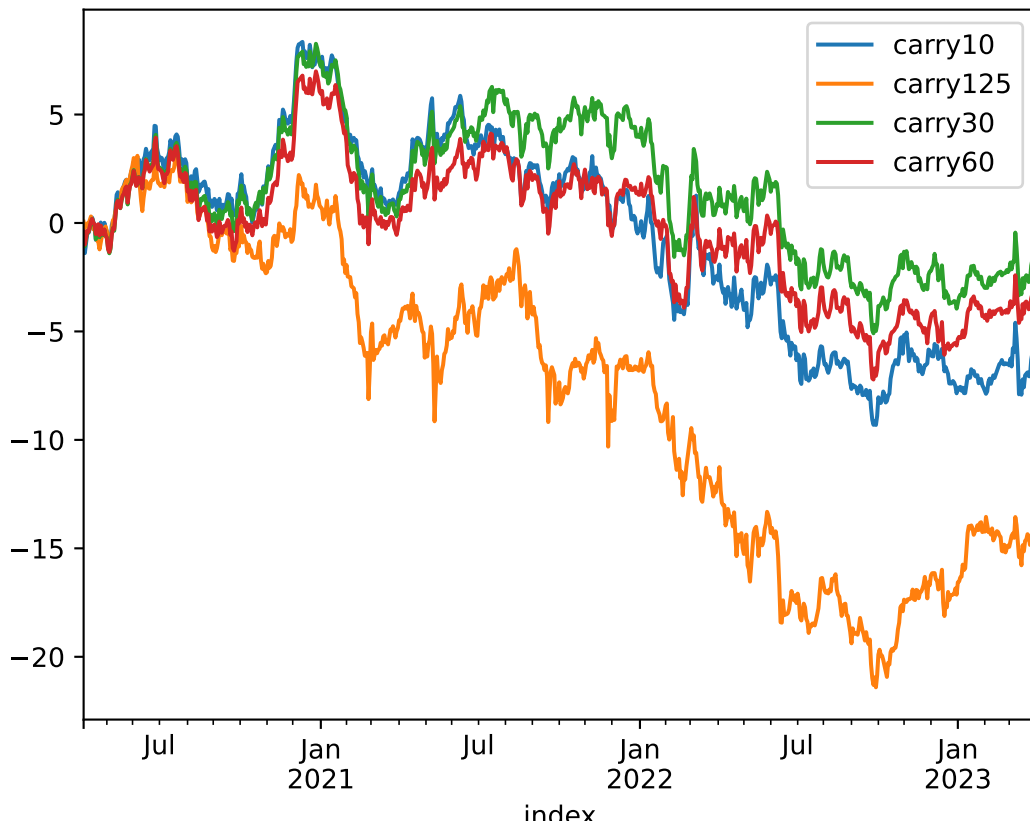
ann. std {'carry10': 6.355, 'carry125': 7.129, 'carry30': 6.235, 'carry60': 6.258}

ann. SR {'carry10': -0.63, 'carry125': -0.45, 'carry30': -0.52, 'carry60': -0.48}

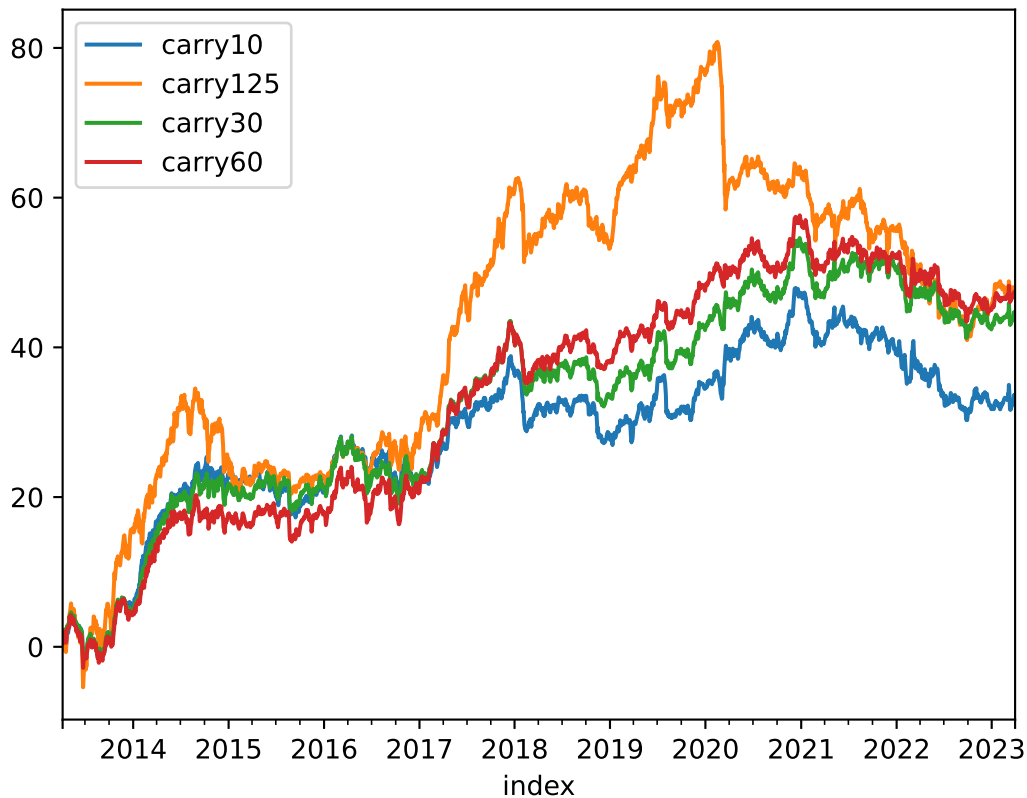


Total Trading Rule P&L for period '3Y'

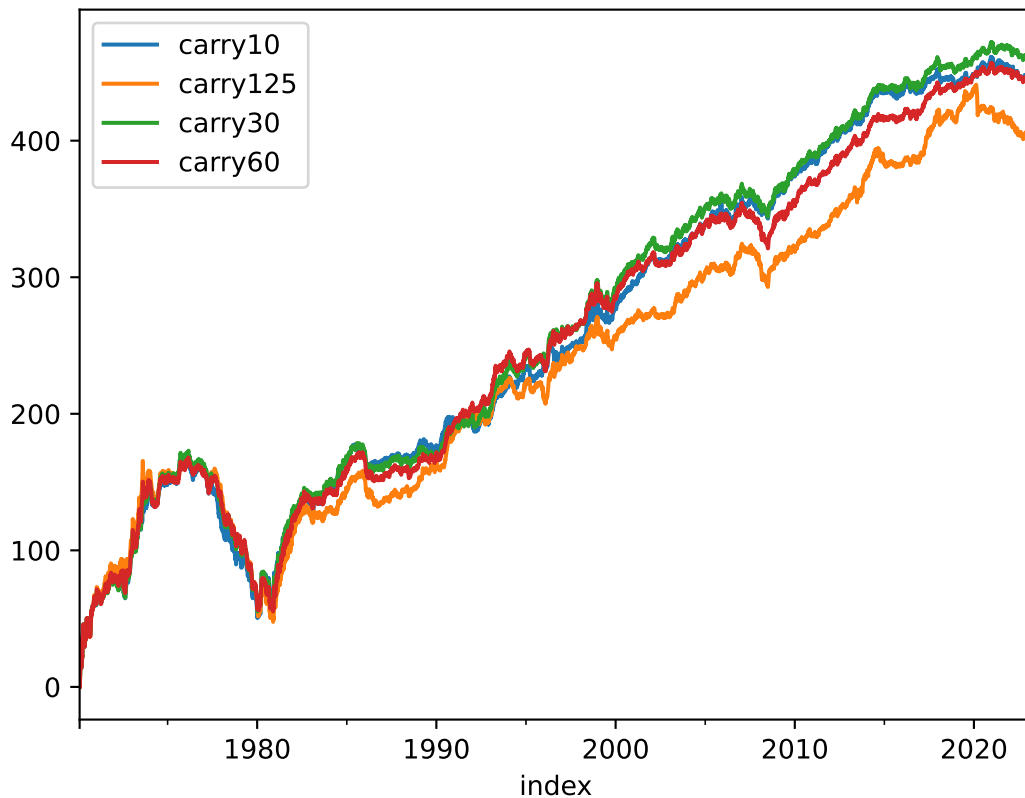
ann. mean	{'carry10': -1.959, 'carry125': -4.749, 'carry30': -0.538, 'carry60': -1.084}
ann. std	{'carry10': 6.608, 'carry125': 8.004, 'carry30': 6.52, 'carry60': 6.498}
ann. SR	{'carry10': -0.3, 'carry125': -0.59, 'carry30': -0.08, 'carry60': -0.17}



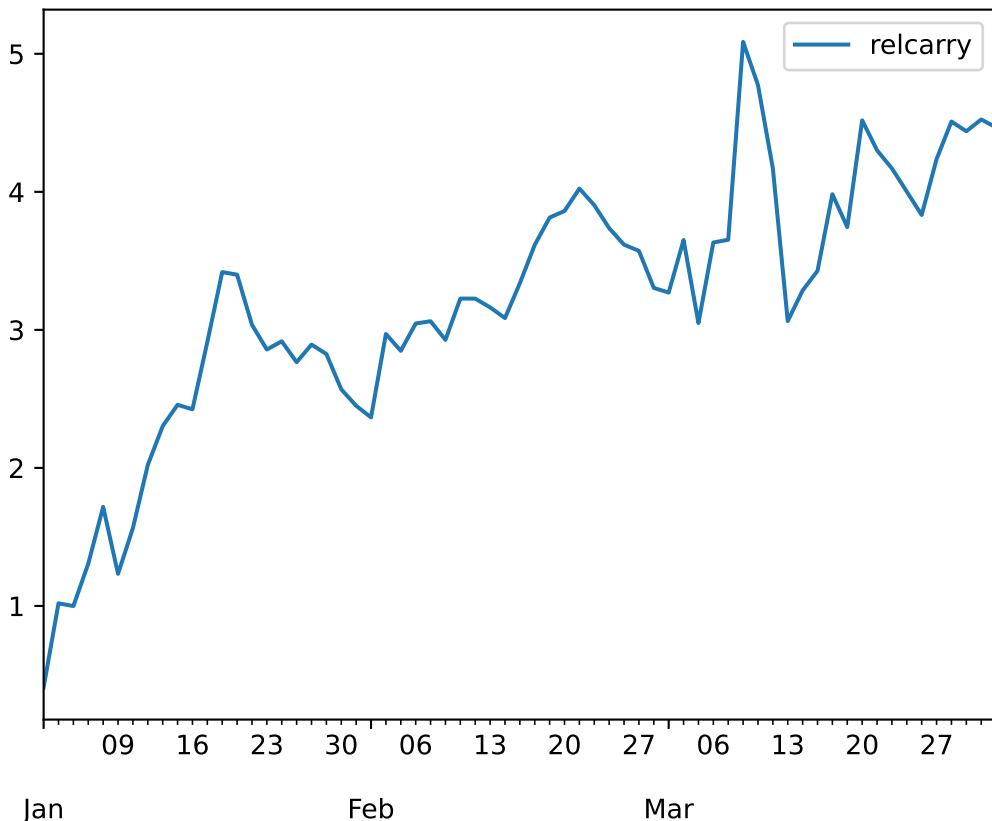
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.303, 'carry125': 4.707, 'carry30': 4.392, 'carry60': 4.651}
ann. std {'carry10': 6.392, 'carry125': 8.999, 'carry30': 6.482, 'carry60': 6.433}
ann. SR {'carry10': 0.52, 'carry125': 0.52, 'carry30': 0.68, 'carry60': 0.72}



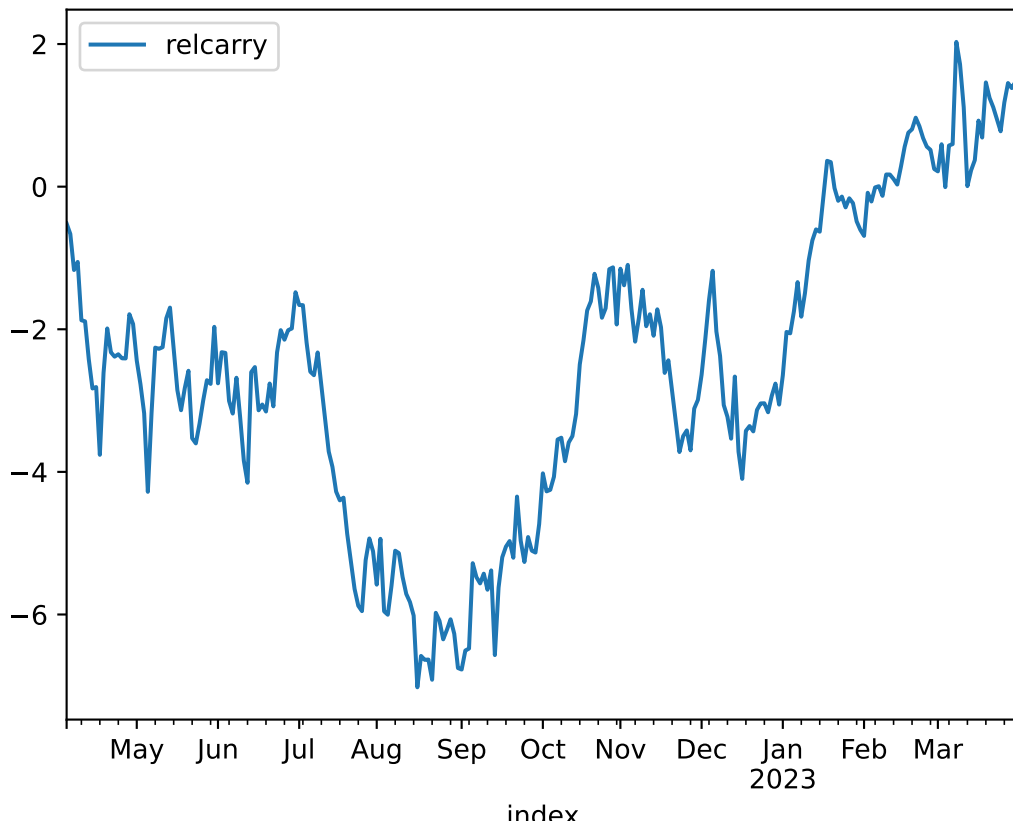
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.252, 'carry125': 7.532, 'carry30': 8.536, 'carry60': 8.245}
ann. std {'carry10': 11.205, 'carry125': 11.563, 'carry30': 11.262, 'carry60': 11.265}
ann. SR {'carry10': 0.74, 'carry125': 0.65, 'carry30': 0.76, 'carry60': 0.73}



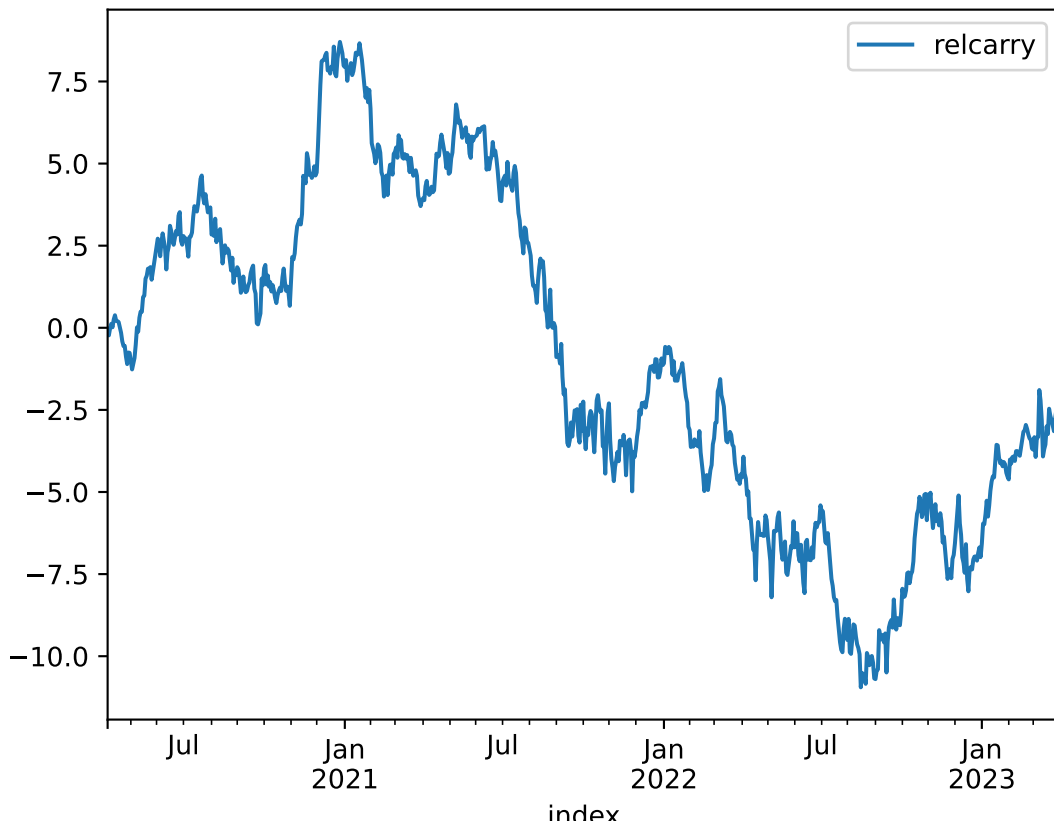
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 17.592}
ann. std {'relcarry': 5.94}
ann. SR {'relcarry': 2.96}



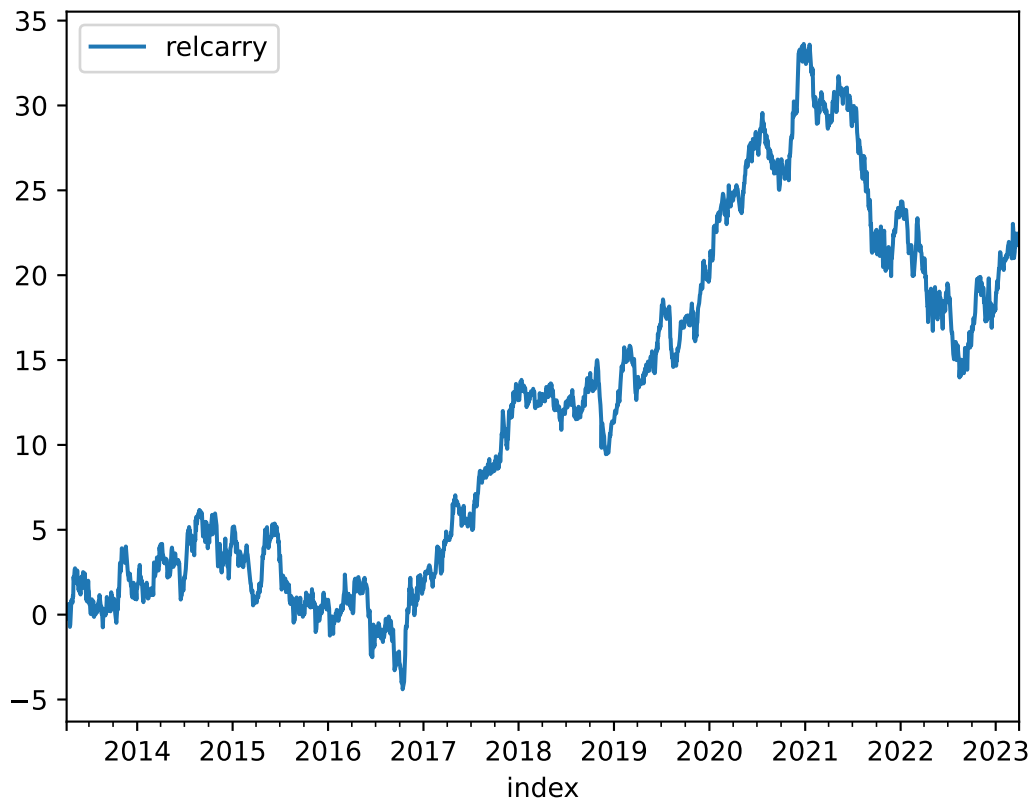
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 1.394}
ann. std {'relcarry': 7.204}
ann. SR {'relcarry': 0.19}



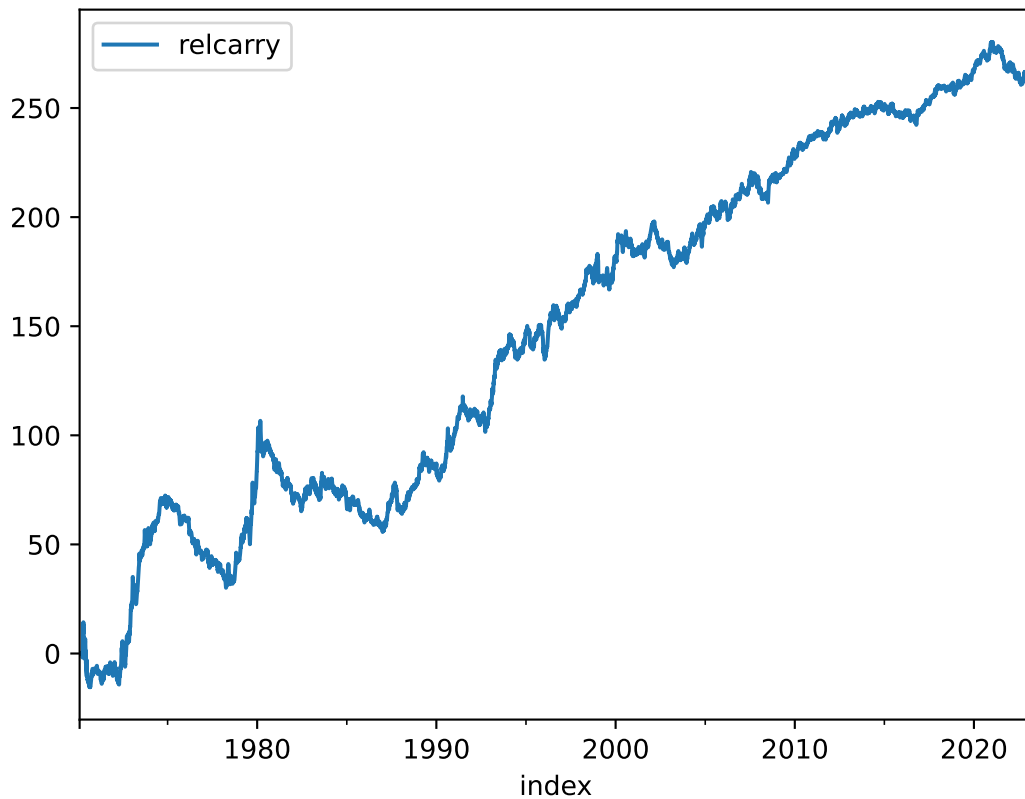
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.826}
ann. std {'relcarry': 6.644}
ann. SR {'relcarry': -0.12}



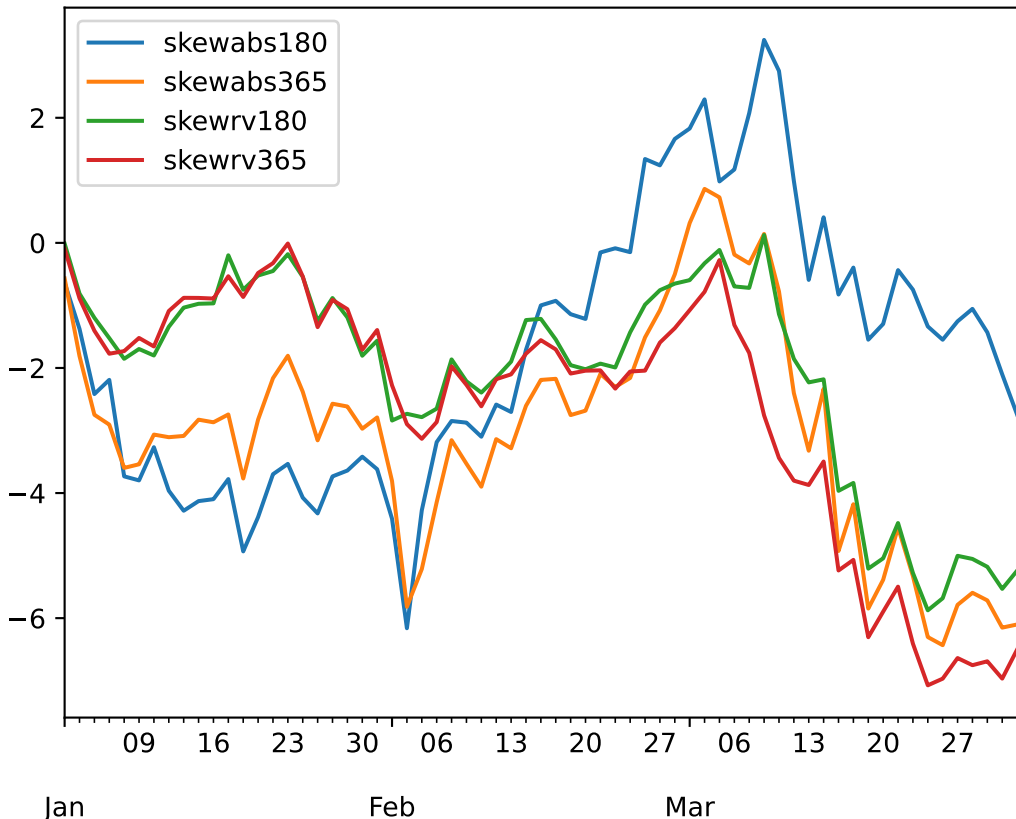
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.201}
ann. std {'relcarry': 5.837}
ann. SR {'relcarry': 0.38}



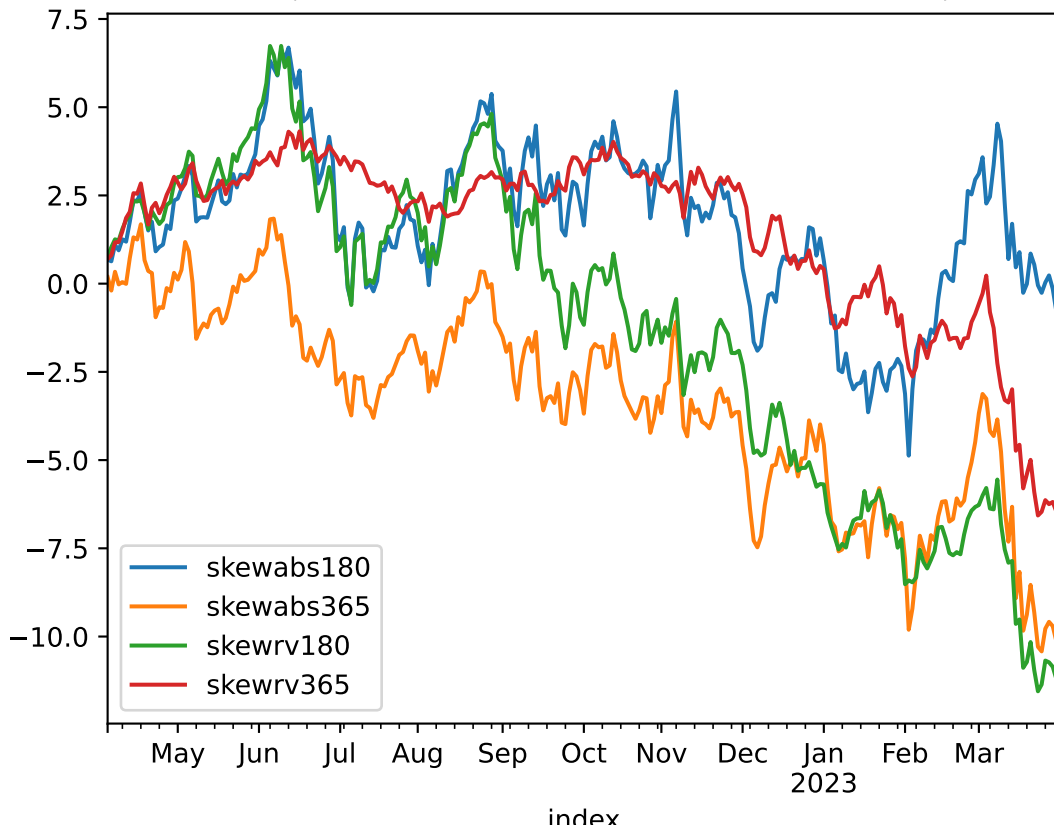
Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.967}
ann. std {'relcarry': 8.961}
ann. SR {'relcarry': 0.55}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -10.813, 'skewabs365': -24.03, 'skewrv180': -20.642, 'skewrv365': -25.612}
ann. std {'skewabs180': 12.452, 'skewabs365': 12.379, 'skewrv180': 8.41, 'skewrv365': 8.072}
ann. SR {'skewabs180': -0.87, 'skewabs365': -1.94, 'skewrv180': -2.45, 'skewrv365': -3.17}



Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -1.44, 'skewabs365': -9.973, 'skewrv180': -10.792, 'skewrv365': -5.93}
ann. std {'skewabs180': 11.075, 'skewabs365': 9.906, 'skewrv180': 9.224, 'skewrv365': 5.617}
ann. SR {'skewabs180': -0.13, 'skewabs365': -1.01, 'skewrv180': -1.17, 'skewrv365': -1.06}

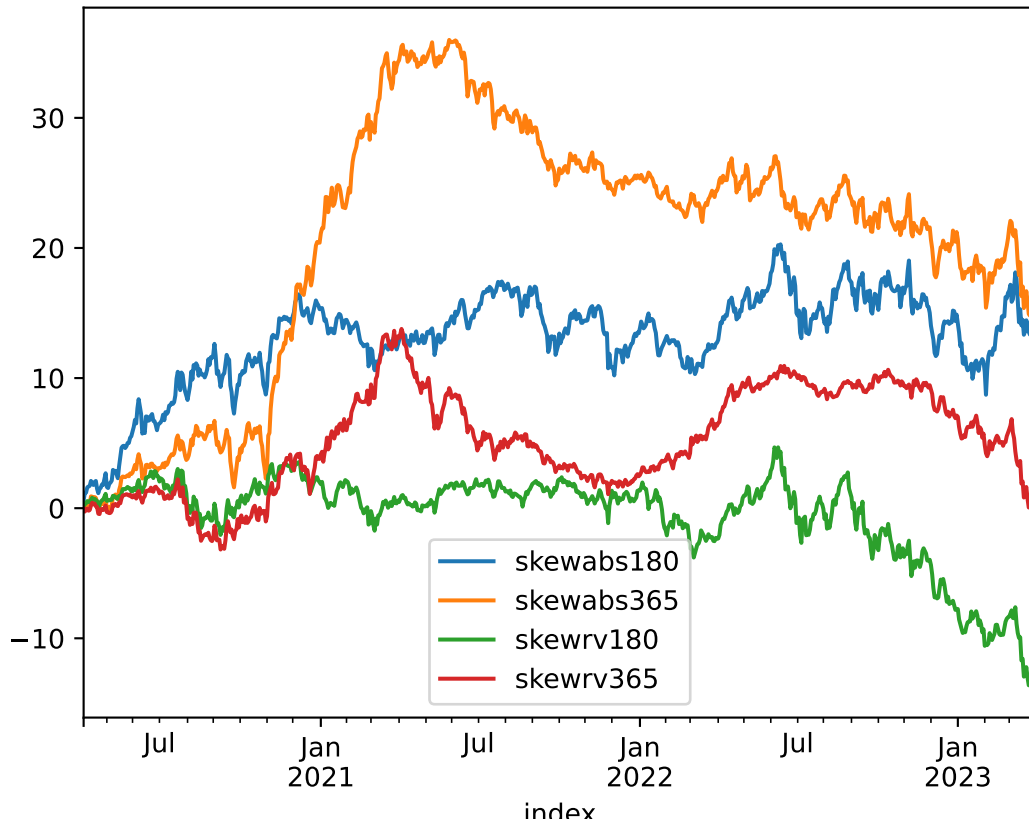


Total Trading Rule P&L for period '3Y'

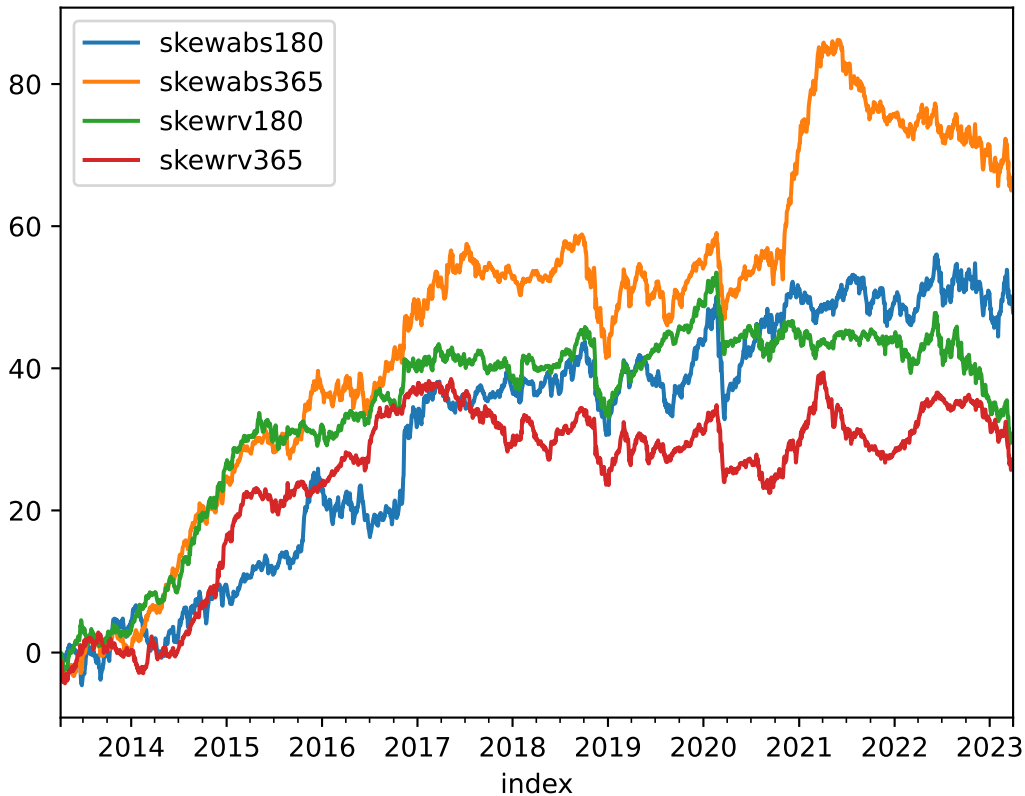
ann. mean {'skewabs180': 3.982, 'skewabs365': 4.964, 'skewrv180': -4.26, 'skewrv365': 0.204}

ann. std {'skewabs180': 9.122, 'skewabs365': 8.835, 'skewrv180': 7.179, 'skewrv365': 6.256}

ann. SR {'skewabs180': 0.44, 'skewabs365': 0.56, 'skewrv180': -0.59, 'skewrv365': 0.03}



Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.704, 'skewabs365': 6.419, 'skewrv180': 2.961, 'skewrv365': 2.581}
ann. std {'skewabs180': 8.004, 'skewabs365': 7.964, 'skewrv180': 6.389, 'skewrv365': 6.071}
ann. SR {'skewabs180': 0.59, 'skewabs365': 0.81, 'skewrv180': 0.46, 'skewrv365': 0.43}

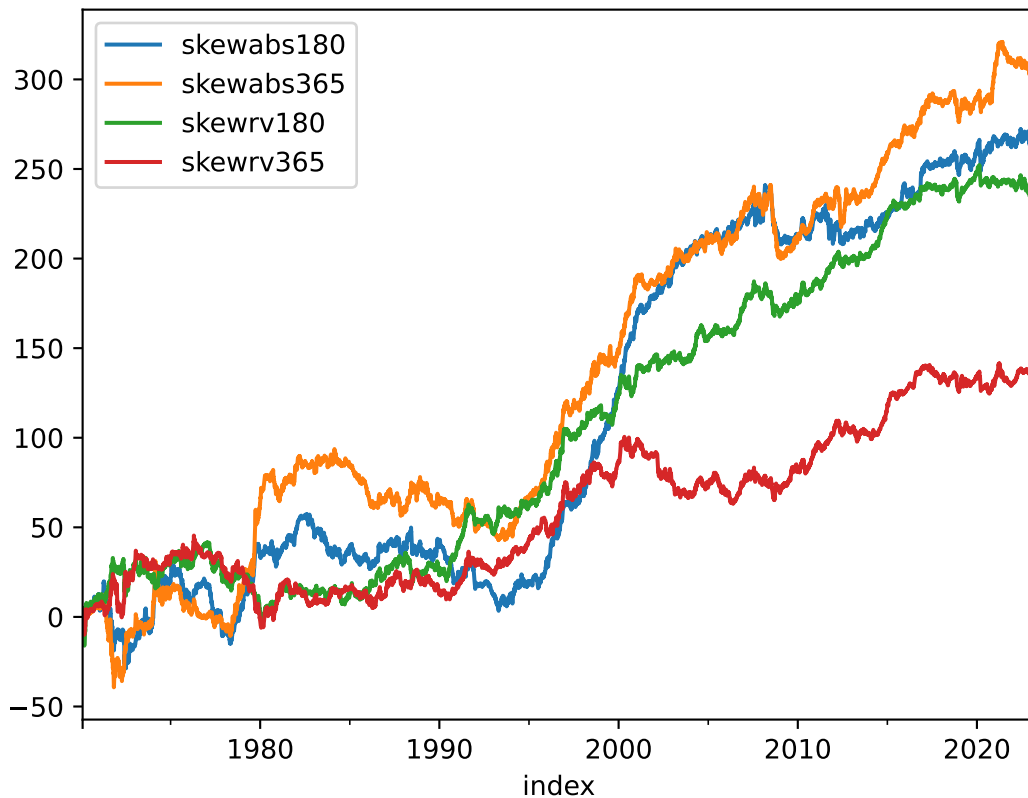


Total Trading Rule P&L for period '99Y'

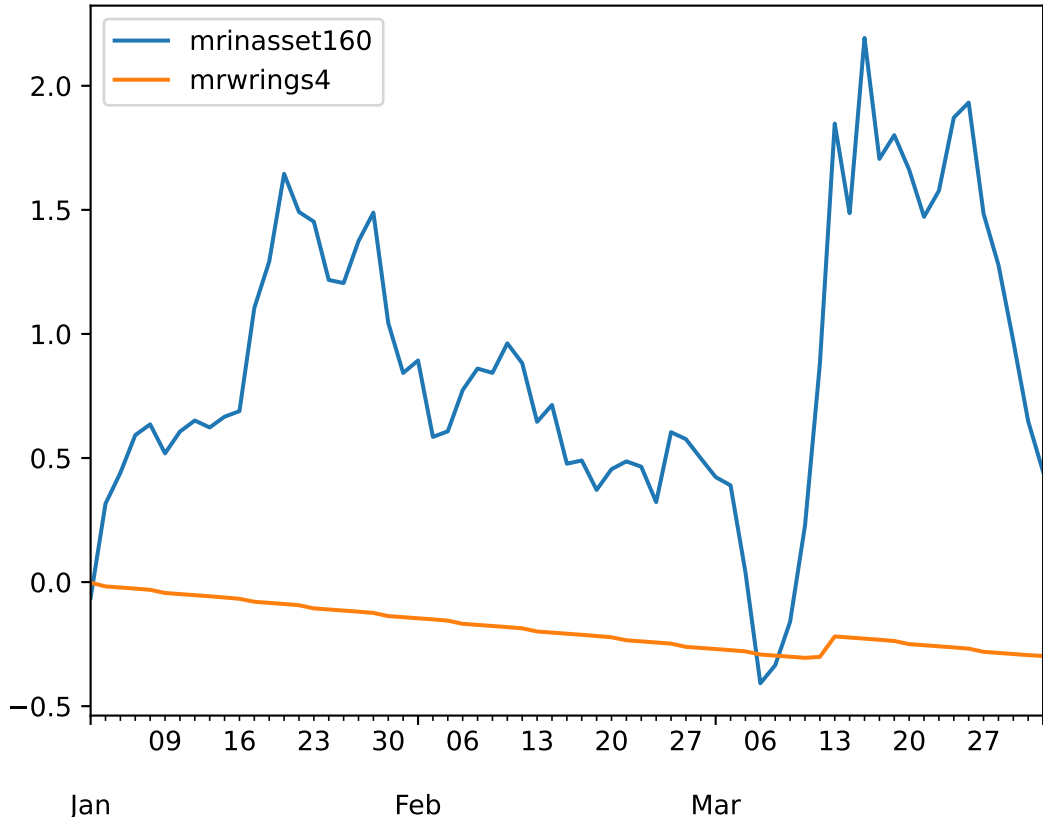
ann. mean {'skewabs180': 4.874, 'skewabs365': 5.539, 'skewrv180': 4.225, 'skewrv365': 2.37}

ann. std {'skewabs180': 10.103, 'skewabs365': 9.868, 'skewrv180': 8.752, 'skewrv365': 8.123}

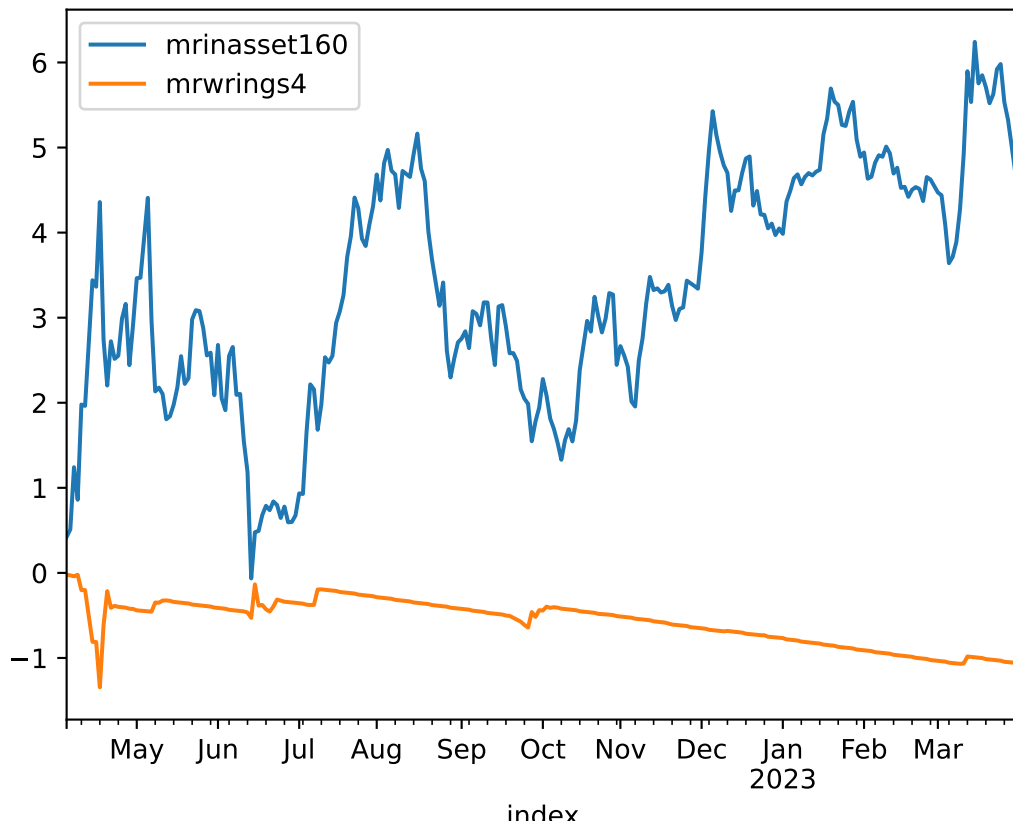
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}



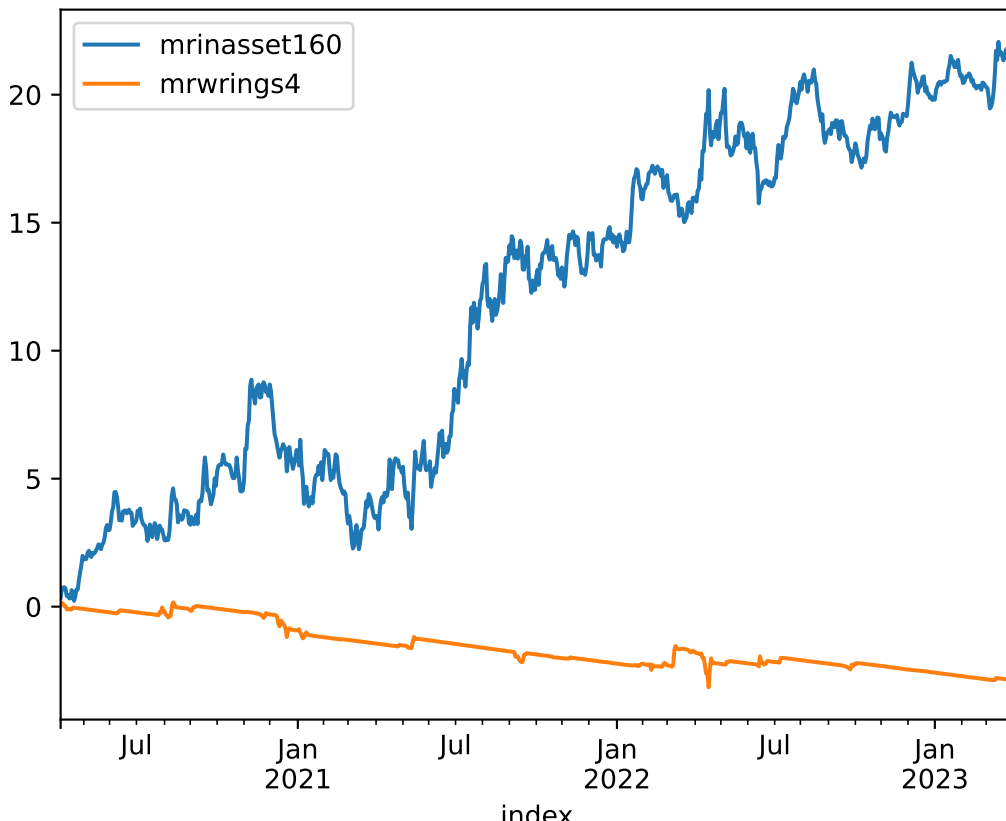
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.752, 'mrwrings4': -1.173}
ann. std {'mrinasset160': 4.337, 'mrwrings4': 0.184}
ann. SR {'mrinasset160': 0.4, 'mrwrings4': -6.37}



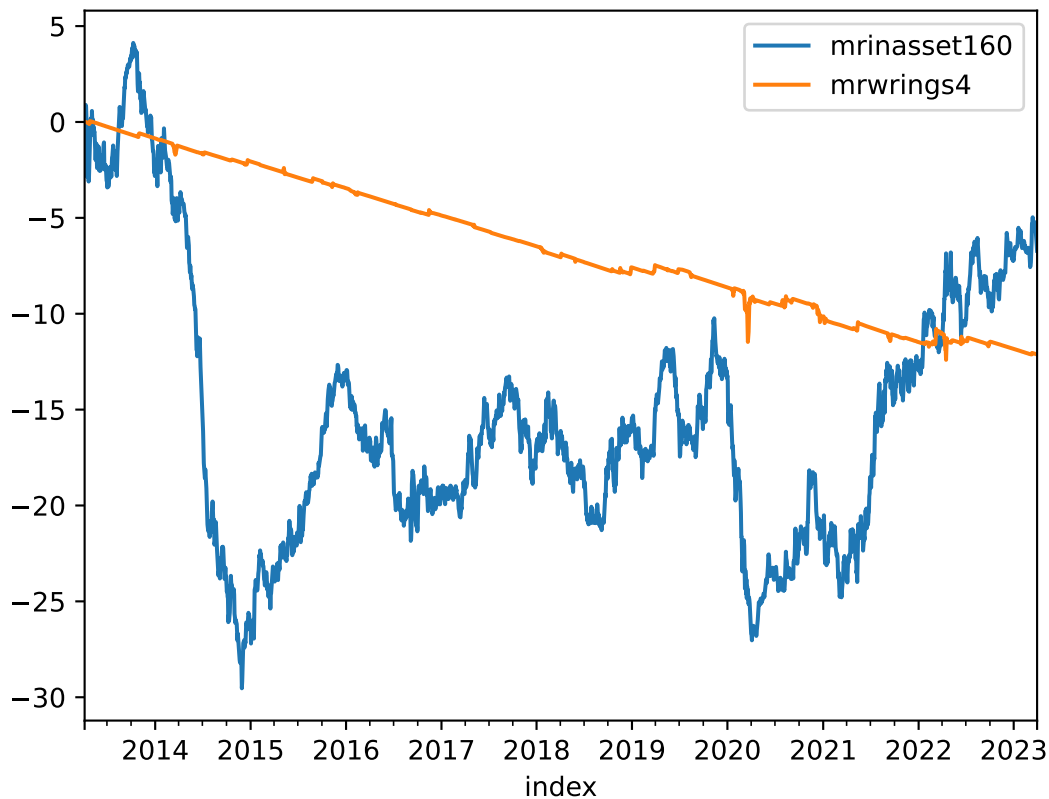
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 4.442, 'mrwrings4': -1.049}
ann. std {'mrinasset160': 5.795, 'mrwrings4': 1.251}
ann. SR {'mrinasset160': 0.77, 'mrwrings4': -0.84}



Total Trading Rule P&L for period '3Y'
ann. mean {'mriasset160': 6.667, 'mrwrings4': -0.941}
ann. std {'mriasset160': 6.262, 'mrwrings4': 1.025}
ann. SR {'mriasset160': 1.06, 'mrwrings4': -0.92}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.66, 'mrwrings4': -1.191}
ann. std {'mrinasset160': 6.31, 'mrwrings4': 0.881}
ann. SR {'mrinasset160': -0.1, 'mrwrings4': -1.35}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.557, 'mrwrings4': -2.115}
ann. std {'mrinasset160': 9.872, 'mrwrings4': 2.089}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.01}

