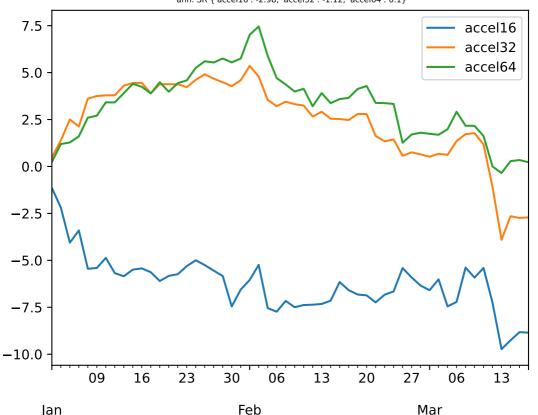
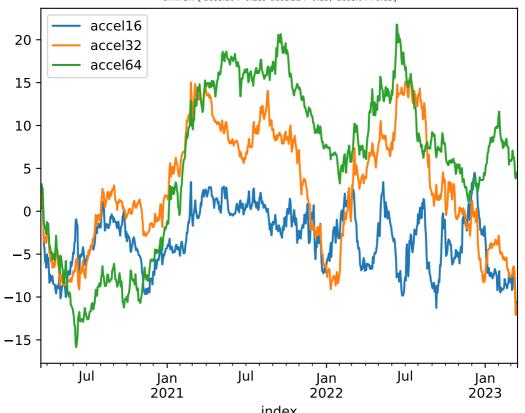
Total Trading Rule P&L for period 'YTD' ann. mean {'accel16': -41.968, 'accel32': -12.85, 'accel64': 1.077} ann. std {'accel16': 14.093, 'accel32': 11.448, 'accel64': 10.528} ann. SR {'accel16': -2.98, 'accel32': -1.12, 'accel64': 0.1}



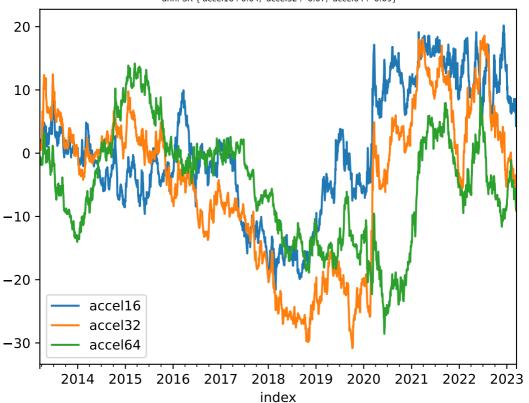
Total Trading Rule P&L for period '1Y' ann. mean {'accel16': -6.247, 'accel32': -14.254, 'accel64': -2.943} ann. std {'accel16': 16.094, 'accel32': -1.3.506, 'accel64': 11.585} ann. SR {'accel16': -0.39, 'accel32': -1.06, 'accel64': -0.25}



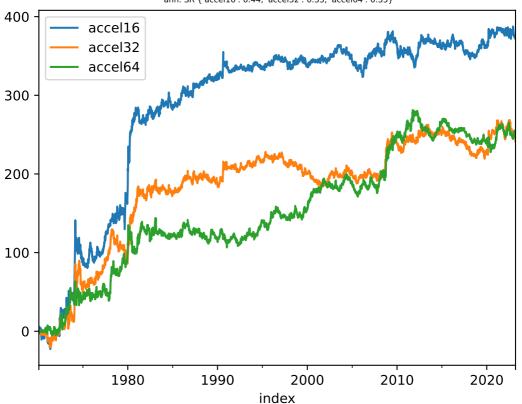
Total Trading Rule P&L for period '3Y' ann. mean {'accel16': -3.469, 'accel32': -3.572, 'accel64': 1.439} ann. std {'accel16': 14.09, 'accel32': 12.486, 'accel64': 11.213} ann. SR {'accel16': -0.25, 'accel32': -0.29, 'accel64': 0.13}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.503, 'accel32': -0.779, 'accel64': -0.816}
ann. std {'accel16': 12.028, 'accel32': 11.222, 'accel64': 9.589}
ann. SR {'accel16': 0.04, 'accel32': -0.07, 'accel64': -0.09}



Total Trading Rule P&L for period '99Y' ann. mean {'accel16': 6.881, 'accel32': 4.474, 'accel64': 4.579} ann. std {'accel16': 15.664, 'accel32': 13.743, 'accel64': 13.251} ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}



Total Trading Rule P&L for period 'YTD' ann. mean {'assettrend16': -4.713, 'assettrend2': 6.70, 'assettrend2': -6.417, 'assettrend4': -4.336, 'assettrend64': -11.976, 'assettrend8': -5.195} ann. std ('assettrend16': 2.829, 'assettrend2': 5.673, 'assettrend2': 2.445, 'assettrend4': 3.404, 'assettrend64': 3.577, 'assettrend8': 2.86}

ann. SR {'assettrend16': -1.67, 'assettrend2': 1.18, 'assettrend32': -2.62, 'assettrend4': -1.27, 'assettrend64': -3.35, 'assettrend8': -1.82} assettrend16 4 assettrend2 assettrend32 3 assettrend4 assettrend64 2 assettrend8 1 0 -1-216 23 30 13 20 27 13 09 06 06

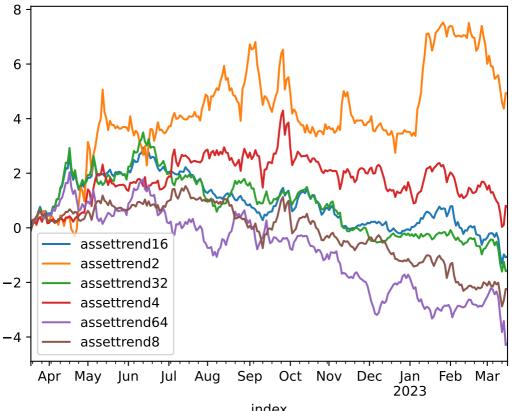
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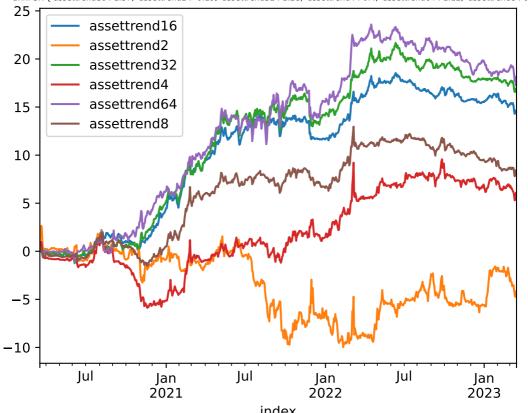
Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': -1.03, 'assettrend2': 4.856, 'assettrend32': -1.536, 'assettrend4': 0.749, 'assettrend64': -4.173, 'assettrend8': -2.25} ann. Std {'assettrend16': 2.543, 'assettrend2': 5.706, 'assettrend32': 2.892, 'assettrend4': 3.652, 'assettrend64': 3.223, 'assettrend8': 2.525} ann. SR {'assettrend16': -0.41, 'assettrend2': 0.85, 'assettrend32': -0.53, 'assettrend4': 0.21, 'assettrend64': -1.29, 'assettrend8': -0.87}



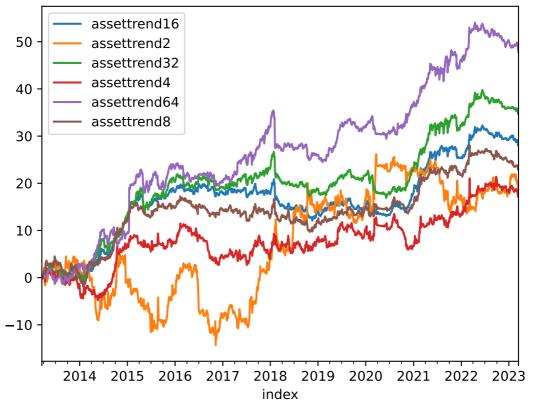
Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 4.766, 'assettrend2': -1.366, 'assettrend32': 5.439, 'assettrend4': 1.974, 'assettrend64': 5.668, 'assettrend8': 2.766} ann. std {'assettrend16': 3.472, 'assettrend2': 7.053, 'assettrend32': 4.253, 'assettrend4': 4.914, 'assettrend64': 5.08, 'assettrend8': 3.548} ann. SR {'assettrend16': 1.37, 'assettrend2': -0.19, 'assettrend32': 1.28, 'assettrend4': 0.4, 'assettrend64': 1.12, 'assettrend8': 0.78}



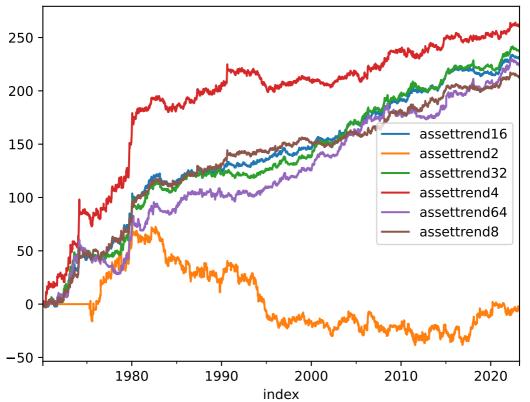
Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.775, 'assettrend2': 1.899, 'assettrend32': 3.409, 'assettrend4': 1.751, 'assettrend64': 4.691, 'assettrend8': 2.31} ann. std {'assettrend16': 3.25, 'assettrend2': 8.218, 'assettrend32': 3.707, 'assettrend4': 4.985, 'assettrend64': 5.299, 'assettrend8': 3.568} ann. SR {'assettrend16': 0.85, 'assettrend2': 0.23, 'assettrend32': 0.92, 'assettrend4': 0.35, 'assettrend64': 0.89, 'assettrend8': 0.65}



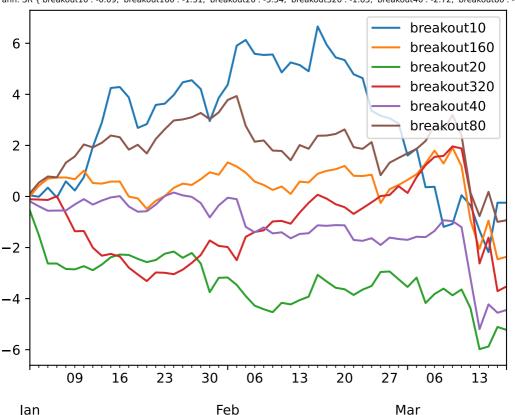
Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.246, 'assettrend2': -0.086, 'assettrend32': 4.373, 'assettrend4': 4.814, 'assettrend64': 4.131, 'assettrend8': 3.93} ann. std {'assettrend16': 4.633, 'assettrend2': 10.015, 'assettrend32': 4.847, 'assettrend4': 7.335, 'assettrend64': 5.408, 'assettrend8': 5.015} ann. SR {'assettrend16': 0.92, 'assettrend2': -0.01, 'assettrend32': 0.9, 'assettrend4': 0.66, 'assettrend64': 0.76, 'assettrend8': 0.78}



Total Trading Rule P&L for period 'YTD'

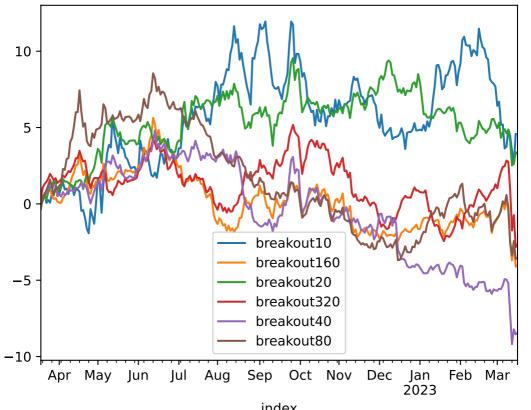
ann. mean {'breakout10': -1.158, 'breakout160': -11.201, 'breakout20': -24.769, 'breakout320': -16.711, 'breakout40': -21.067, 'breakout80': -4.415} ann. std {'breakout10': 12.657, 'breakout160': 8.536, 'breakout20': 7.413, 'breakout320': 10.158, 'breakout40': 7.734, 'breakout80': 9.15} ann. SR {'breakout10': -0.09, 'breakout160': -1.31, 'breakout20': -3.34, 'breakout320': -1.65, 'breakout40': -2.72, 'breakout80': -0.48}



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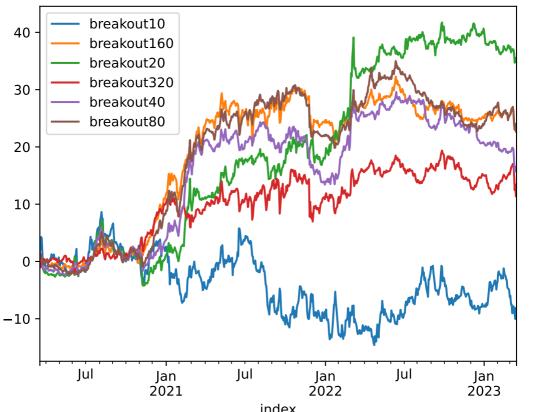
Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 4.505, 'breakout160': -3.949, 'breakout20': 3.223, 'breakout320': -2.609, 'breakout40': -8.307, 'breakout80': -3.487} ann. std {'breakout10': 12.014, 'breakout160': 6.836, 'breakout20': 8.043, 'breakout320': 7.102, 'breakout40': 7.067, 'breakout80': 7.406} ann. SR {'breakout10': 0.37, 'breakout160': -0.58, 'breakout20': 0.4, 'breakout320': -0.37, 'breakout40': -1.18, 'breakout80': -0.47}

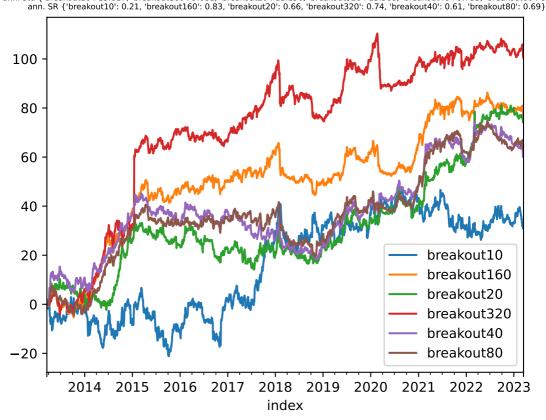


Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -2.654, 'breakout160': 7.418, 'breakout20': 11.606, 'breakout320': 3.78, 'breakout40': 5.352, 'breakout80': 7.493} ann. std {'breakout10': 13.567, 'breakout160': 9.364, 'breakout20': 10.931, 'breakout320': 9.954, 'breakout40': 9.582, 'breakout80': 9.191} ann. SR {'breakout10': -0.2, 'breakout160': 0.79, 'breakout20': 1.06, 'breakout320': 0.38, 'breakout40': 0.56, 'breakout80': 0.82}

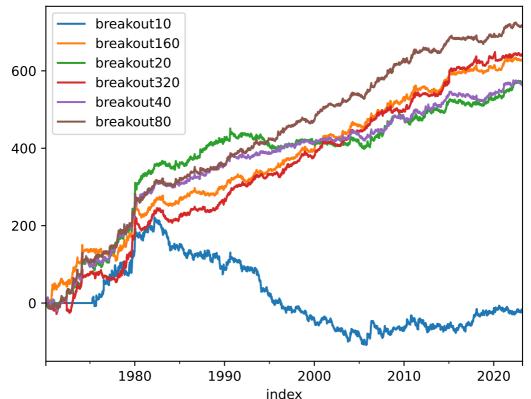


Total Trading Rule P&L for period '10Y' ann. mean {'breakout10': 3.211, 'breakout160': 7.525, 'breakout20': 7.35, 'breakout320': 9.858, 'breakout40': 5.969, 'breakout80': 6.167} ann. std {'breakout10': 15.617, 'breakout160': 9.081, 'breakout20': 11.156, 'breakout320': 13.368, 'breakout40': 9.733, 'breakout80': 8.977}



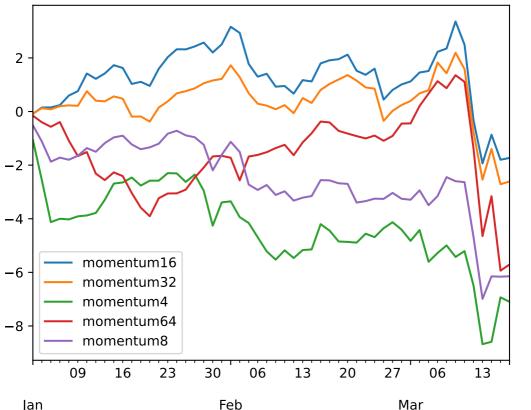
Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.433, 'breakout160': 11.549, 'breakout20': 10.495, 'breakout320': 11.797, 'breakout40': 10.383, 'breakout80': 13.17} ann. std {'breakout10': 20.752, 'breakout160': 12.44, 'breakout20': 15.979, 'breakout320': 13.007, 'breakout40': 13.183, 'breakout80': 12.686} ann. SR {'breakout10': -0.02, 'breakout160': 0.93, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}



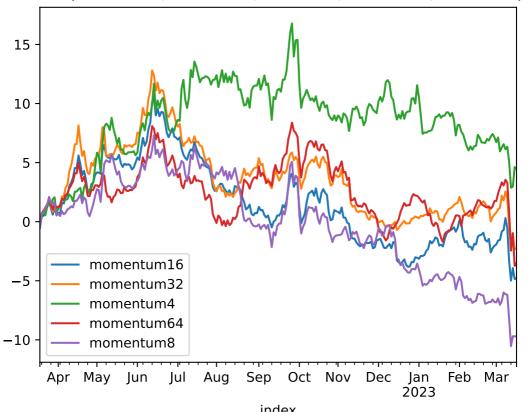
Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': -8.206, 'momentum32': -12.367, 'momentum4': -33.651, 'momentum64': -27.056, 'momentum8': -29.134} ann. std {'momentum16': 10.351, 'momentum32': 9.561, 'momentum4': 10.533, 'momentum64': 12.761, 'momentum8': 9.052} ann. SR {'momentum16': -0.79, 'momentum32': -1.29, 'momentum4': -3.19, 'momentum64': -2.12, 'momentum8': -3.22}



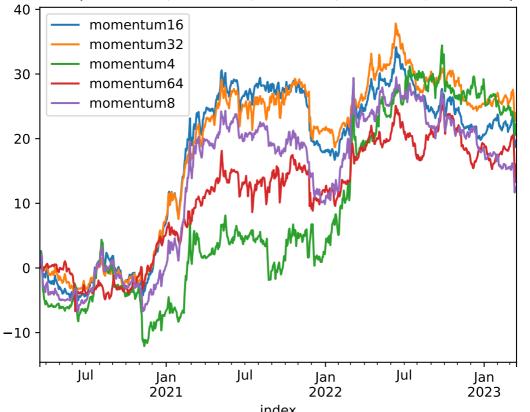
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -4.711, 'momentum32': -2.204, 'momentum4': 4.388, 'momentum64': -3.458, 'momentum8': -9.541} ann. std {'momentum16': 9.189, 'momentum32': 9.471, 'momentum4': 12.903, 'momentum64': 9.889, 'momentum8': 10.064} ann. SR {'momentum16': -0.51, 'momentum8': -0.51, 'momentum64': -0.35, 'momentum88': -0.95, 'momentum88': -0.95,



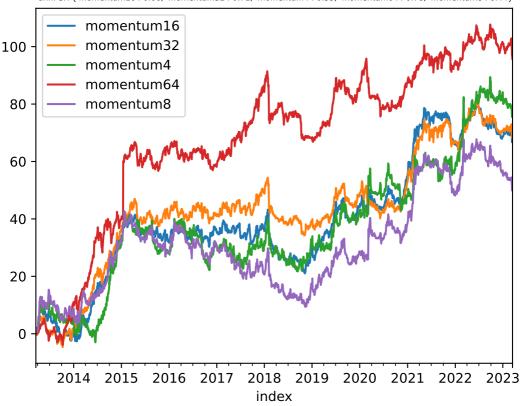
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 6.173, 'momentum32': 7.459, 'momentum4': 7.239, 'momentum64': 4.415, 'momentum8': 4.096} ann. std {'momentum16': 10.491, 'momentum32': 10.604, 'momentum4': 14.667, 'momentum64': 10.844, 'momentum8': 11.811} ann. SR {'momentum16': 0.59, 'momentum32': 0.7, 'momentum4': 0.49, 'momentum64': 0.41, 'momentum8': 0.35}



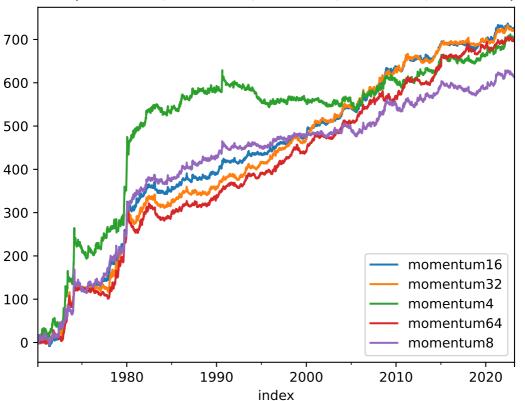
Total Trading Rule P&L for period '10Y'

ann. mean {'momentum16': 6.567, 'momentum32': 6.687, 'momentum4': 7.563, 'momentum64': 9.403, 'momentum8': 4.981} ann. std {'momentum16': 9.924, 'momentum32': 9.461, 'momentum4': 13.708, 'momentum64': 12.068, 'momentum8': 11.291} ann. SR {'momentum16': 0.66, 'momentum32': 0.71, 'momentum4': 0.55, 'momentum64': 0.78, 'momentum8': 0.44}



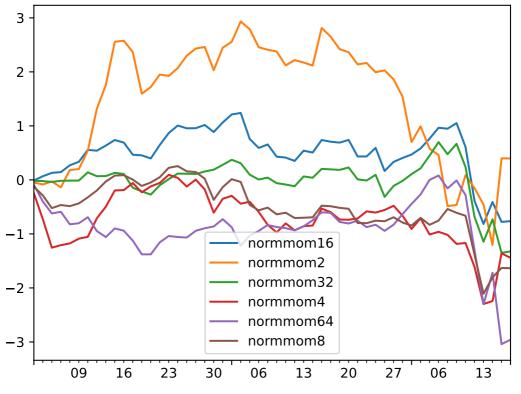
Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.333, 'momentum32': 13.269, 'momentum4': 12.925, 'momentum64': 12.827, 'momentum8': 11.302} ann. std {'momentum16': 14.137, 'momentum32': 13.746, 'momentum4': 19.997, 'momentum64': 13.37, 'momentum8': 15.791} ann. SR {'momentum16': 0.94, 'momentum32': 0.97, 'momentum4': 0.65, 'momentum64': 0.96, 'momentum8': 0.72}



Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -3.622, 'normmom2': 1.885, 'normmom32': -6.274, 'normmom4': -6.84, 'normmom64': -14.028, 'normmom8': -7.754} ann. std {'normmom16': 3.729, 'normmom2': 6.748, 'normmom32': 3.541, 'normmom4': 3.97, 'normmom64': 4.985, 'normmom8': 3.158} ann. SR {'normmom16': -0.97, 'normmom2': 0.28, 'normmom32': -1.77, 'normmom4': -1.72, 'normmom64': -2.81, 'normmom8': -2.46}



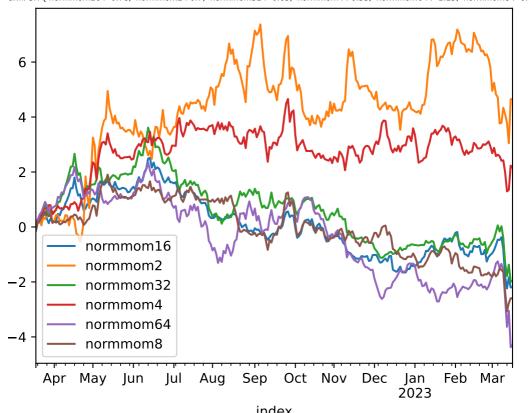
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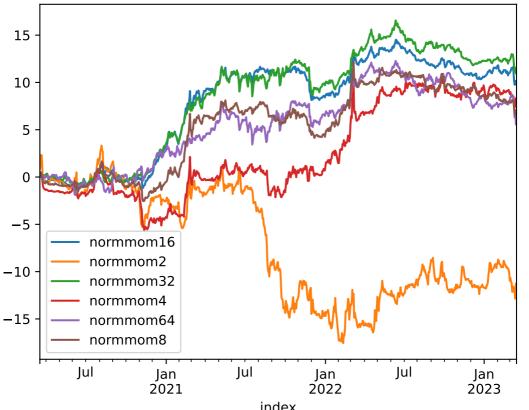
Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': -2.153, 'normmom2': 4.579, 'normmom32': -1.934, 'normmom4': 2.116, 'normmom64': -4.225, 'normmom8': -2.558} ann. std {'normmom16': 2.748, 'normmom2': 6.529, 'normmom32': 2.999, 'normmom4': 3.957, 'normmom64': 3.69, 'normmom8': 2.896} ann. SR {'normmom16': -0.78, 'normmom2': 0.7, 'normmom32': -0.65, 'normmom4': 0.53, 'normmom64': -1.15, 'normmom8': -0.88}



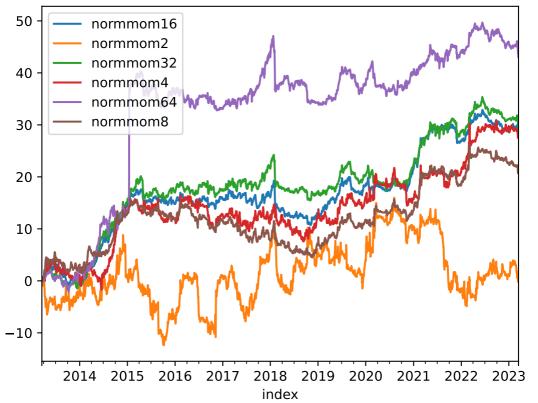
Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.21, 'normmom2': -3.686, 'normmom32': 3.592, 'normmom4': 2.701, 'normmom64': 1.846, 'normmom8': 2.311} ann. std {'normmom16': 3.574, 'normmom2': 7.692, 'normmom32': 3.963, 'normmom4': 5.308, 'normmom64': 4.263, 'normmom8': 3.963} ann. SR {'normmom16': 0.9, 'normmom2': -0.48, 'normmom32': 0.91, 'normmom4': 0.51, 'normmom64': 0.43, 'normmom8': 0.58}



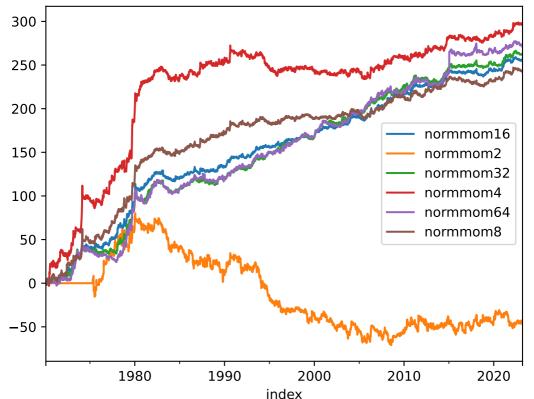
Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 2.765, 'normmom2': 0.138, 'normmom32': 2.925, 'normmom4': 2.781, 'normmom64': 4.225, 'normmom8': 2.076} ann. std {'normmom16': 3.571, 'normmom2': 8.992, 'normmom32': 3.721, 'normmom4': 5.469, 'normmom64': 8.503, 'normmom8': 4.029} ann. SR {'normmom16': 0.77, 'normmom2': 0.02, 'normmom32': 0.79, 'normmom4': 0.51, 'normmom64': 0.5, 'normmom8': 0.52}



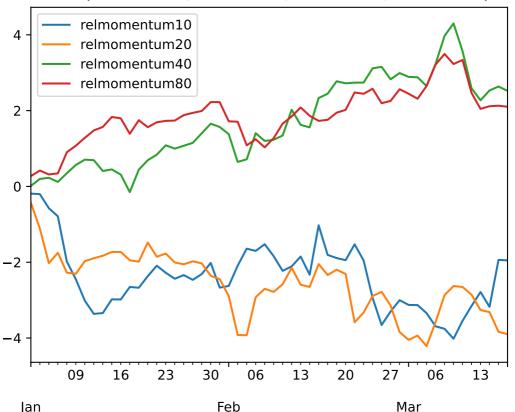
Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.699, 'normmom2': -0.836, 'normmom32': 4.821, 'normmom4': 5.474, 'normmom64': 5.002, 'normmom8': 4.472} ann. std {'normmom16': 4.891, 'normmom2': 11.169, 'normmom32': 4.949, 'normmom4': 8.288, 'normmom64': 6.239, 'normmom8': 5.002} ann. SR {'normmom16': 0.96, 'normmom2': -0.07, 'normmom32': 0.97, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}



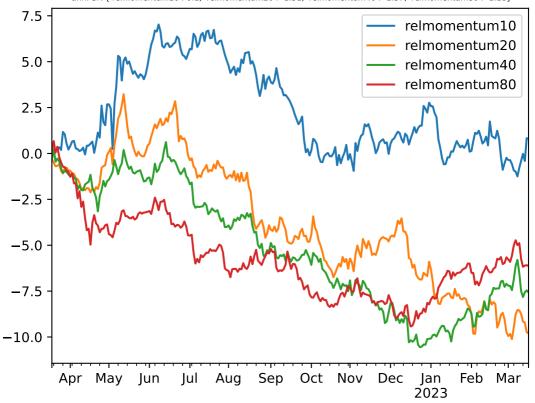
Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -9.248, 'relmomentum20': -18.477, 'relmomentum40': 11.955, 'relmomentum80': 9.97} ann. std {'relmomentum10': 7.354, 'relmomentum20': 6.832, 'relmomentum40': 5.605, 'relmomentum80': 4.46} ann. SR {'relmomentum10': -1.26, 'relmomentum20': -2.7, 'relmomentum40': 2.13, 'relmomentum80': 2.24}



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

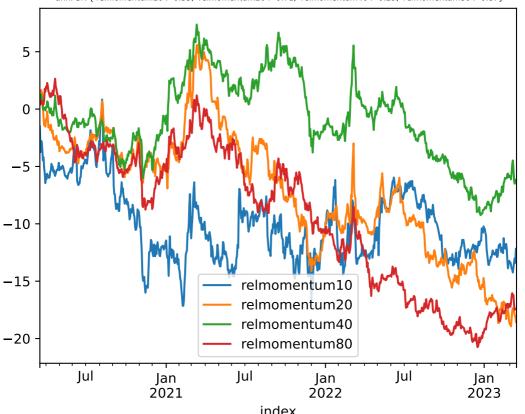
ann. mean {'relmomentum10': 0.804, 'relmomentum20': -9.646, 'relmomentum40': -7.457, 'relmomentum80': -6.025} ann. std {'relmomentum10': 7.944, 'relmomentum20': 6.388, 'relmomentum40': 5.441, 'relmomentum80': 5.125} ann. SR {'relmomentum10': 0.1, 'relmomentum20': -1.51, 'relmomentum40': -1.37, 'relmomentum80': -1.18}



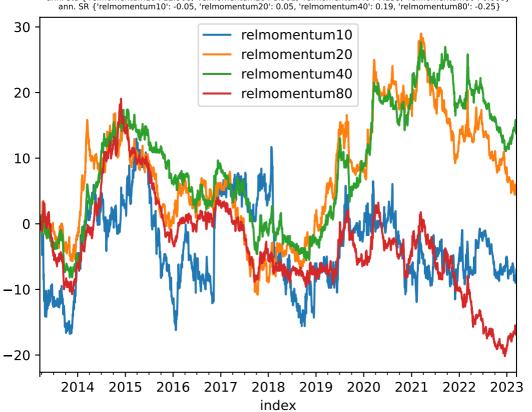
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Total Trading Rule P&L for period '3Y' ann. mean {'relmomentum10': -3.986, 'relmomentum20': -6.096, 'relmomentum40': -2.047, 'relmomentum80': -5.709}

ann. std { reimomentum10 : -3.986, reimomentum20 : -6.096, reimomentum40 : -2.047, reimomentum80 : -5.709, ann. std { reimomentum10 : 1.462, reimomentum20 : 8.546, reimomentum40 : 7.022, reimomentum80 : 6.573} ann. SR { reimomentum10 : -0.35, reimomentum20 : -0.71, reimomentum40 : -0.29, reimomentum80 : -0.87}

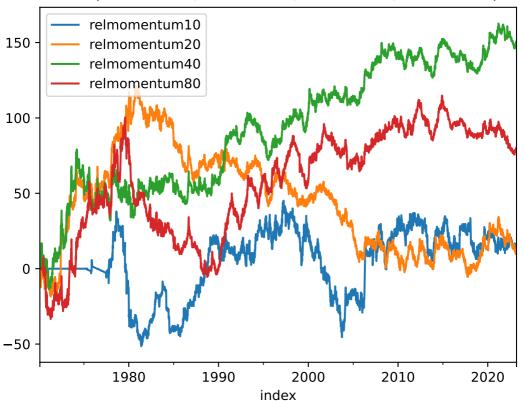


Total Trading Rule P&L for period '10Y' ann. mean {'relmomentum10': -0.681, 'relmomentum20': 0.463, 'relmomentum40': 1.377, 'relmomentum80': -1.654} ann. std {'relmomentum10': 12.908, 'relmomentum20': 8.901, 'relmomentum40': 7.253, 'relmomentum80': 6.668}

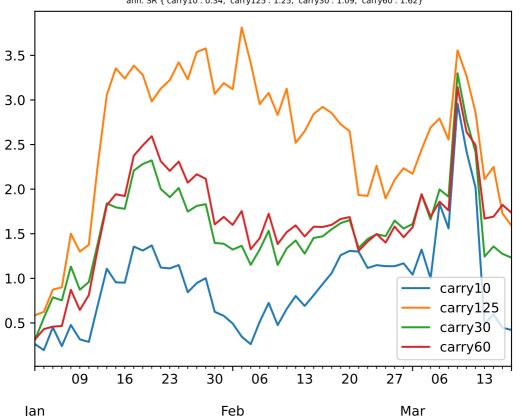


Total Trading Rule P&L for period '99Y'

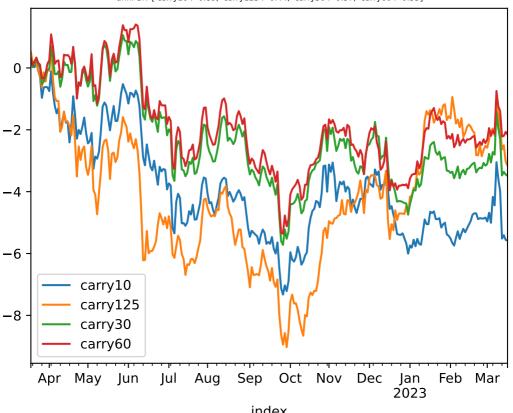
ann. mean {'relmomentum10': 0.276, 'relmomentum20': 0.186, 'relmomentum40': 2.753, 'relmomentum80': 1.458} ann. std {'relmomentum10': 13.739, 'relmomentum70': 10.778, 'relmomentum80': 11.044} ann. SR {'relmomentum10': 0.02, 'relmomentum40': 0.26, 'relmomentum80': 0.13}



Total Trading Rule P&L for period 'YTD' ann. mean {'carry10': 1.998, 'carry125': 7.546, 'carry30': 5.84, 'carry60': 8.223} ann. std {'carry10': 5.923, 'carry125': 6.025, 'carry30': 5.35, 'carry60': 5.074} ann. SR {'carry10': 0.34, 'carry125': 1.25, 'carry30': 1.09, 'carry60': 1.62}

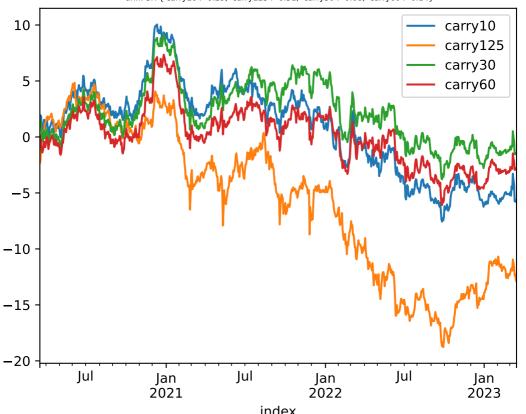


Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -5.497, 'carry125': -3.111, 'carry30': -3.433, 'carry60': -2.121}
ann. std {'carry10': 6.199, 'carry125': 7.099, 'carry30': 6.046, 'carry60': 6.146}
ann. SR {'carry10': -0.89, 'carry125': -0.44, 'carry30': -0.57, 'carry60': -0.35}

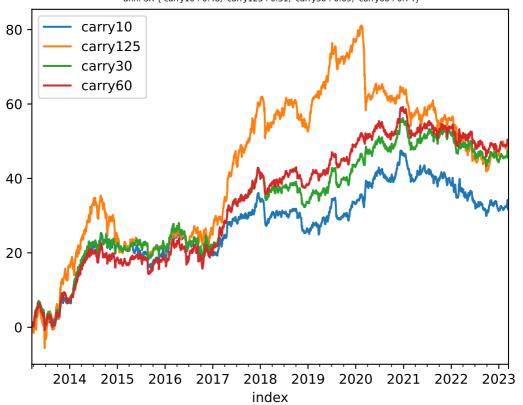


Total Trading Rule P&L for period '3Y'

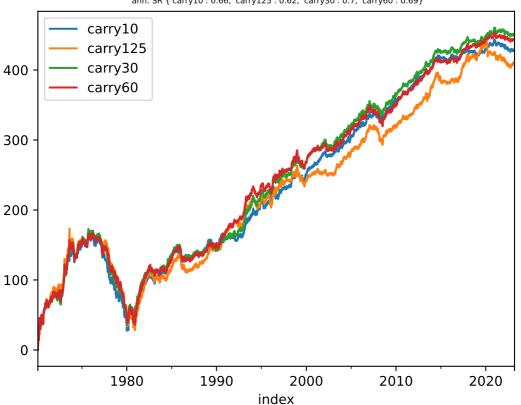
ann. mean {'carry10': -1.905, 'carry125': -4.225, 'carry30': -0.508, 'carry60': -0.942} ann. std {'carry10': 6.646, 'carry125': 8.27, 'carry30': 6.538, 'carry60': 6.504} ann. SR {'carry10': -0.29, 'carry125': -0.51, 'carry30': -0.08, 'carry60': -0.14}



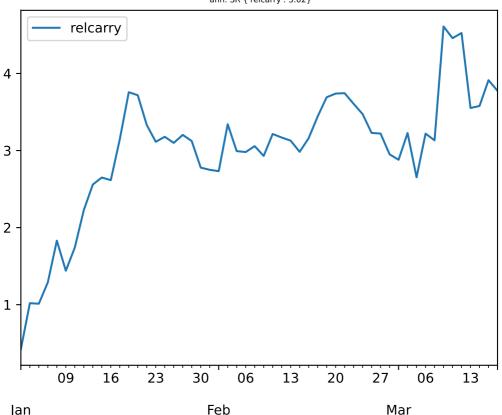
Total Trading Rule P&L for period '10Y' ann. mean {'carry10': 3.105, 'carry125': 4.684, 'carry30': 4.466, 'carry60': 4.811} ann. std {'carry10': 6.414, 'carry125': 9.242, 'carry30': 6.513, 'carry60': 6.474} ann. SR {'carry10': 0.48, 'carry125': 0.51, 'carry30': 0.69, 'carry60': 0.74}



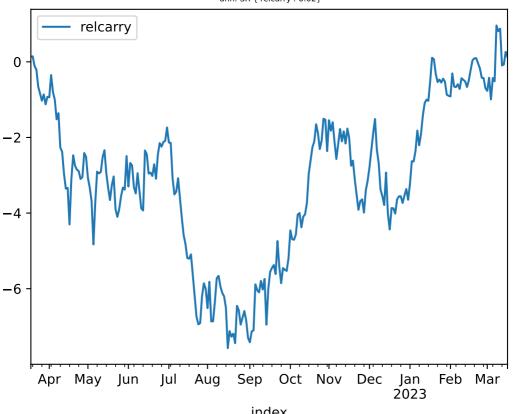
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.897, 'carry125': 7.552, 'carry30': 8.314, 'carry60': 8.194}
ann. std {'carry10': 11.894, 'carry125': 12.17, 'carry30': 11.913, 'carry60': 11.866}
ann. SR {'carry10': 0.66, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}



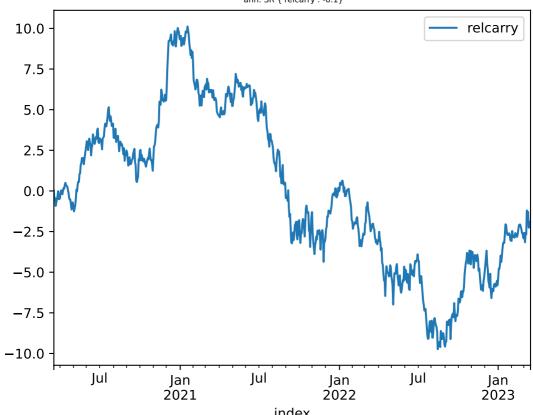
Total Trading Rule P&L for period 'YTD' ann. mean {'relcarry': 17.896} ann. std {'relcarry': 5.929} ann. SR {'relcarry': 3.02}



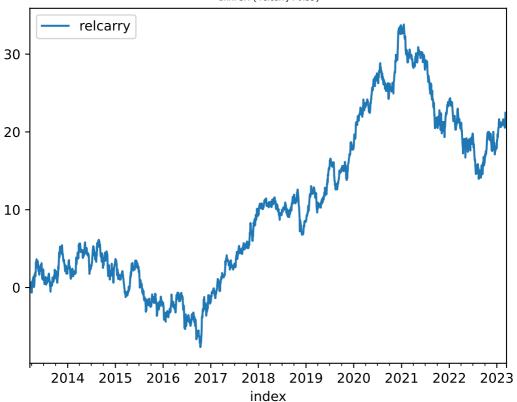
Total Trading Rule P&L for period '1Y' ann. mean {'relcarry': 0.125} ann. std {'relcarry': 7.287} ann. SR {'relcarry': 0.02}



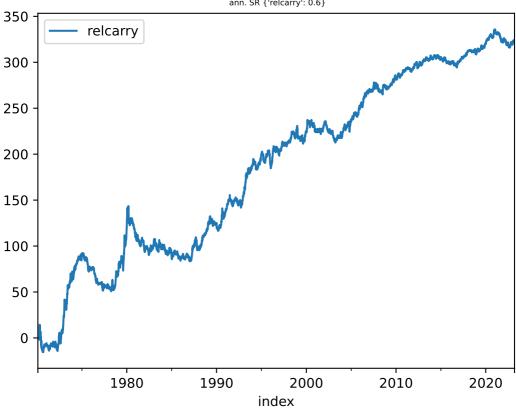
Total Trading Rule P&L for period '3Y' ann. mean {'relcarry': -0.666} ann. std {'relcarry': 6.813} ann. SR {'relcarry': -0.1}



Total Trading Rule P&L for period '10Y' ann. mean {'relcarry': 2.125} ann. std {'relcarry': 6.014} ann. SR {'relcarry': 0.35}

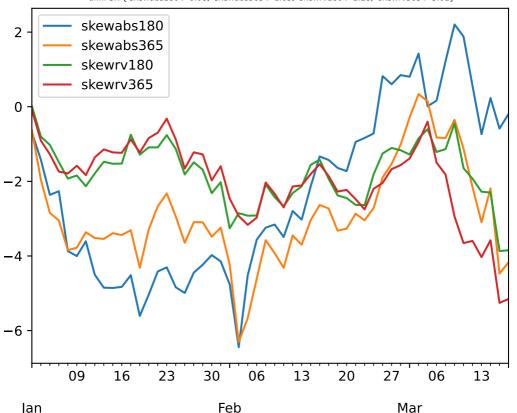


Total Trading Rule P&L for period '99Y' ann. mean {'relcarry': 5.978} ann. std {'relcarry': 9.976} ann. SR {'relcarry': 0.6}

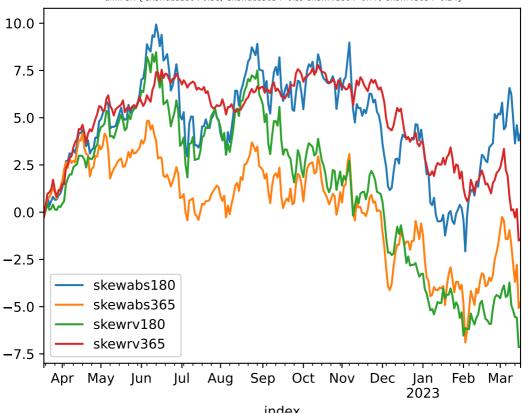


Total Trading Rule P&L for period 'YTD'

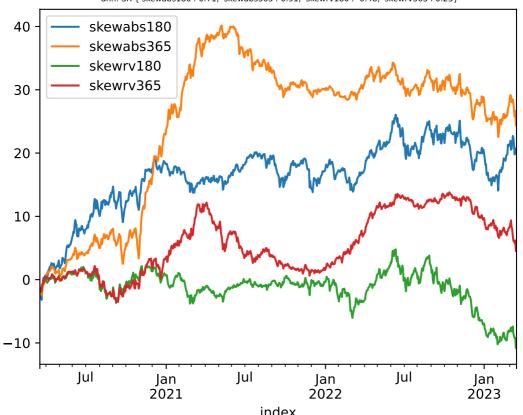
ann. mean {'skewabs180': -0.927, 'skewabs365': -19.775, 'skewrv180': -18.233, 'skewrv365': -24.427} ann. std {'skewabs180': 12.299, 'skewabs365': 11.965, 'skewrv180': 7.993, 'skewrv365': 8.113} ann. SR {'skewabs180': -0.08, 'skewabs365': -1.65, 'skewrv180': -2.28, 'skewry365': -3.01}



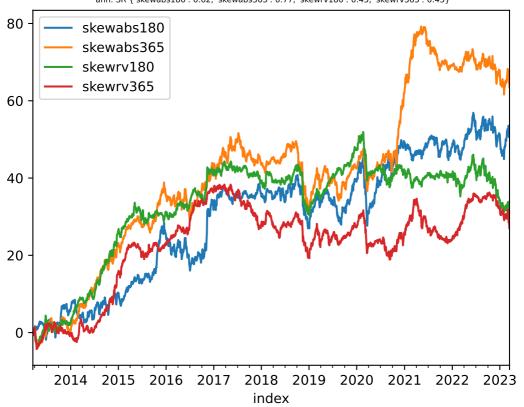
Total Trading Rule P&L for period '1Y' ann. mean {'skewabs180': 4.109, 'skewabs365': -4.693, 'skewrv180': -7.012, 'skewrv365': -1.382} ann. std {'skewabs180': 10.831, 'skewabs365': 9.422, 'skewrv180': 9.151, 'skewrv365': 5.755} ann. SR {'skewabs180': 0.38, 'skewabs365': -0.5, 'skewrv180': -0.77, 'skewrv365': -0.24}



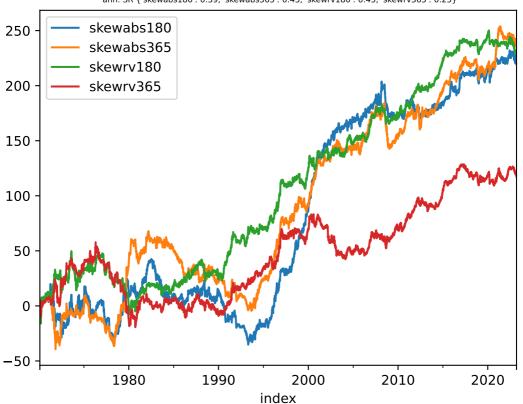
Total Trading Rule P&L for period '3Y' ann. mean {'skewabs180': 6.649, 'skewabs365': 8.077, 'skewrv180': -3.536, 'skewrv365': 1.51} ann. std {'skewabs180': 9.316, 'skewabs365': 8.915, 'skewrv180': 7.402, 'skewrv365': 6.458} ann. SR {'skewabs180': 0.71, 'skewabs365': 0.91, 'skewrv180': -0.48, 'skewrv365': 0.23}



Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.018, 'skewabs365': 6.254, 'skewrv180': 2.989, 'skewrv365': 2.658}
ann. std {'skewabs180': 8.131, 'skewabs365': 8.07, 'skewrv180': 6.588, 'skewrv365': 6.186}
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.77, 'skewrv180': 0.45, 'skewrv365': 0.43}



Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.179, 'skewabs365': 4.402, 'skewrv180': 4.226, 'skewrv365': 2.168}
ann. std {'skewabs180': 10.783, 'skewabs365': 10.244, 'skewrv180': 9.451, 'skewrv365': 8.745}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.25}



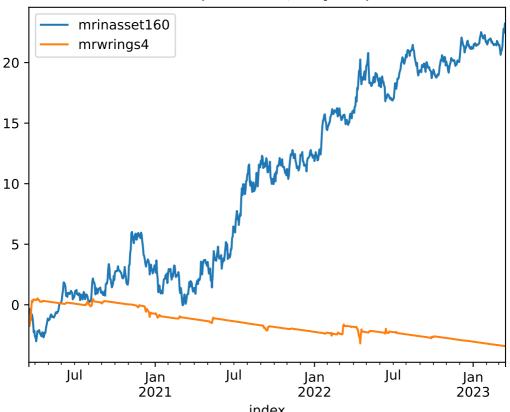
Total Trading Rule P&L for period 'YTD' ann. mean {'mrinasset160': 9.335, 'mrwrings4': -1.806} ann. std {'mrinasset160': 4.149, 'mrwrings4': 0.064} ann. SR {'mrinasset160': 2.25, 'mrwrings4': -28.2}



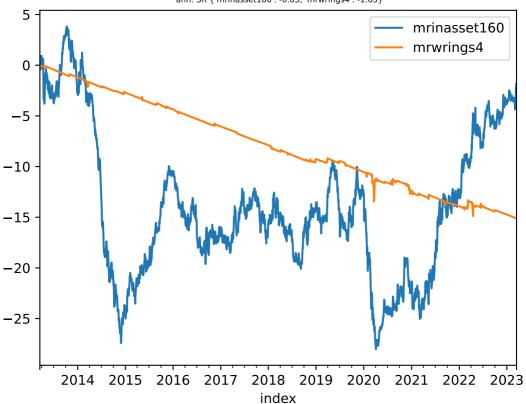
Total Trading Rule P&L for period '1Y' ann. mean {'mrinasset160': 7.817, 'mrwrings4': -1.652} ann. std {'mrinasset160': 5.697, 'mrwrings4': 1.277} ann. SR {'mrinasset160': 1.37, 'mrwrings4': -1.29}



Total Trading Rule P&L for period '3Y' ann. mean {'mrinasset160': 7.598, 'mrwrings4': -1.118} ann. std {'mrinasset160': 6.409, 'mrwrings4': 1.455} ann. SR {'mrinasset160': 1.19, 'mrwrings4': -0.77}



Total Trading Rule P&L for period '10Y' ann. mean {'mrinasset160': -0.176, 'mrwrings4': -1.482} ann. std {'mrinasset160': 6.496, 'mrwrings4': 0.898} ann. SR {'mrinasset160': -0.03, 'mrwrings4': -1.65}



Total Trading Rule P&L for period '99Y' ann. mean {'mrinasset160': -3.143, 'mrwrings4': -2.46} ann. std {'mrinasset160': 11.148, 'mrwrings4': 2.615} ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.94}

