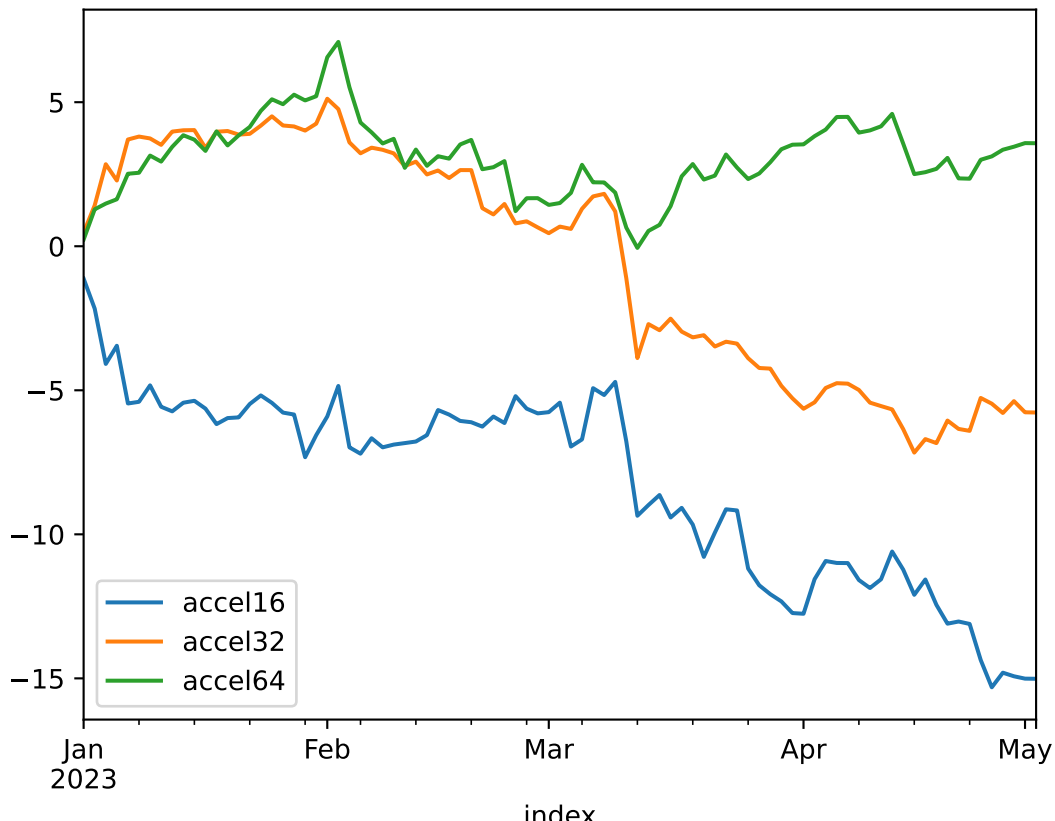
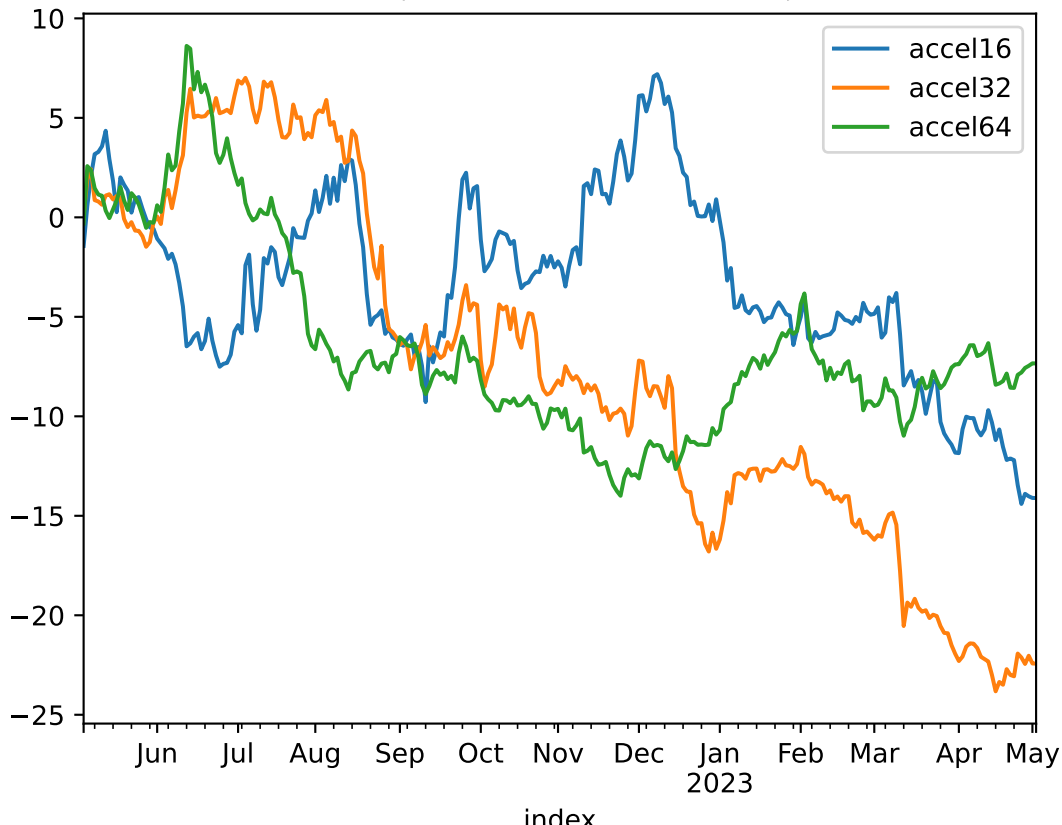


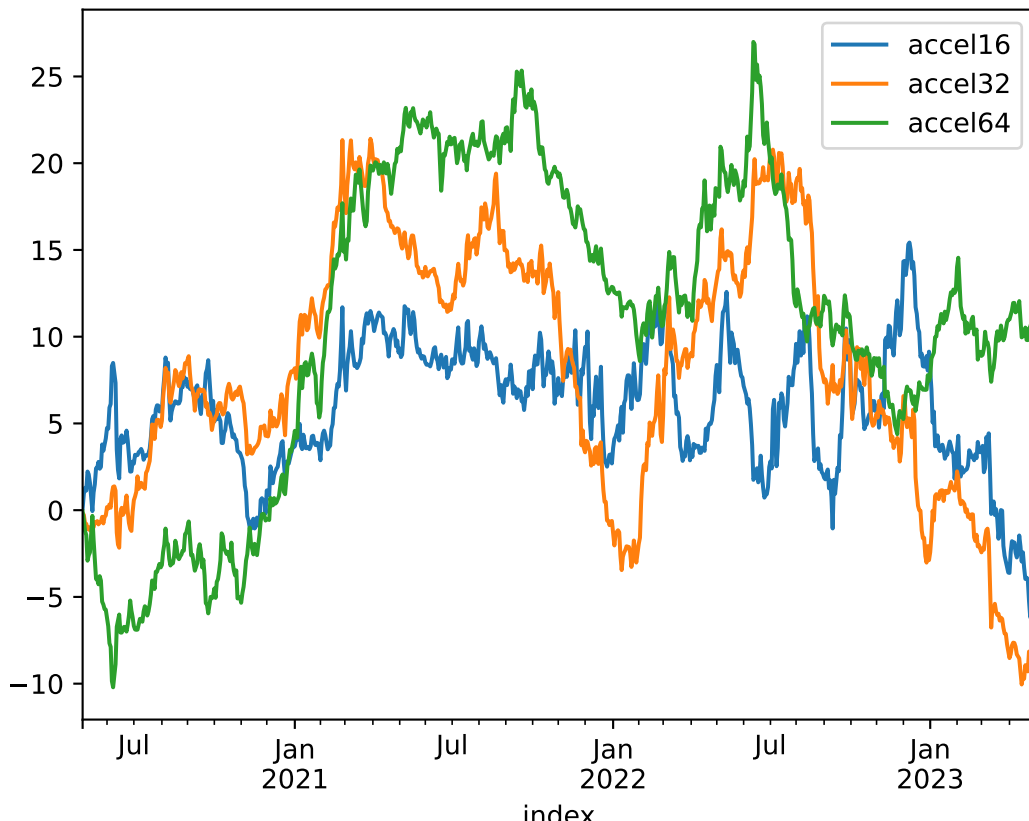
Total Trading Rule P&L for period 'YTD'  
ann. mean {'accel16': -44.18, 'accel32': -16.983, 'accel64': 10.519}  
ann. std {'accel16': 12.849, 'accel32': 10.007, 'accel64': 9.256}  
ann. SR {'accel16': -3.44, 'accel32': -1.7, 'accel64': 1.14}



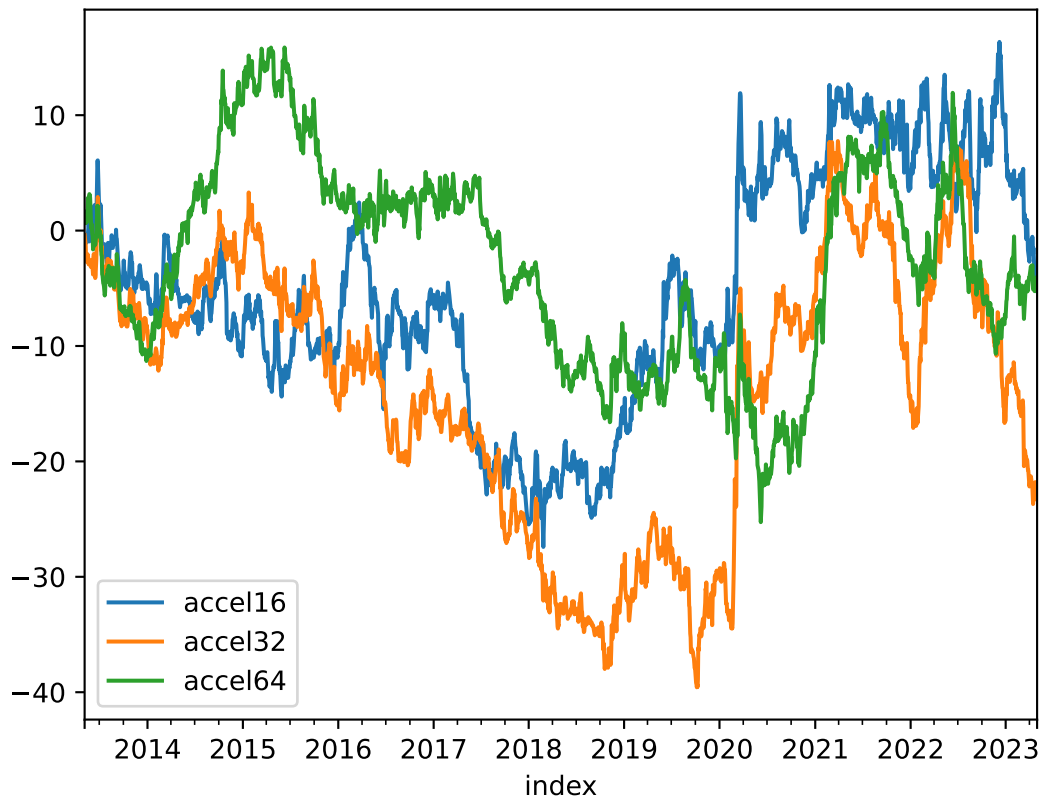
Total Trading Rule P&L for period '1Y'  
ann. mean {'accel16': -13.891, 'accel32': -22.084, 'accel64': -7.23}  
ann. std {'accel16': 16.043, 'accel32': 13.016, 'accel64': 10.659}  
ann. SR {'accel16': -0.87, 'accel32': -1.7, 'accel64': -0.68}



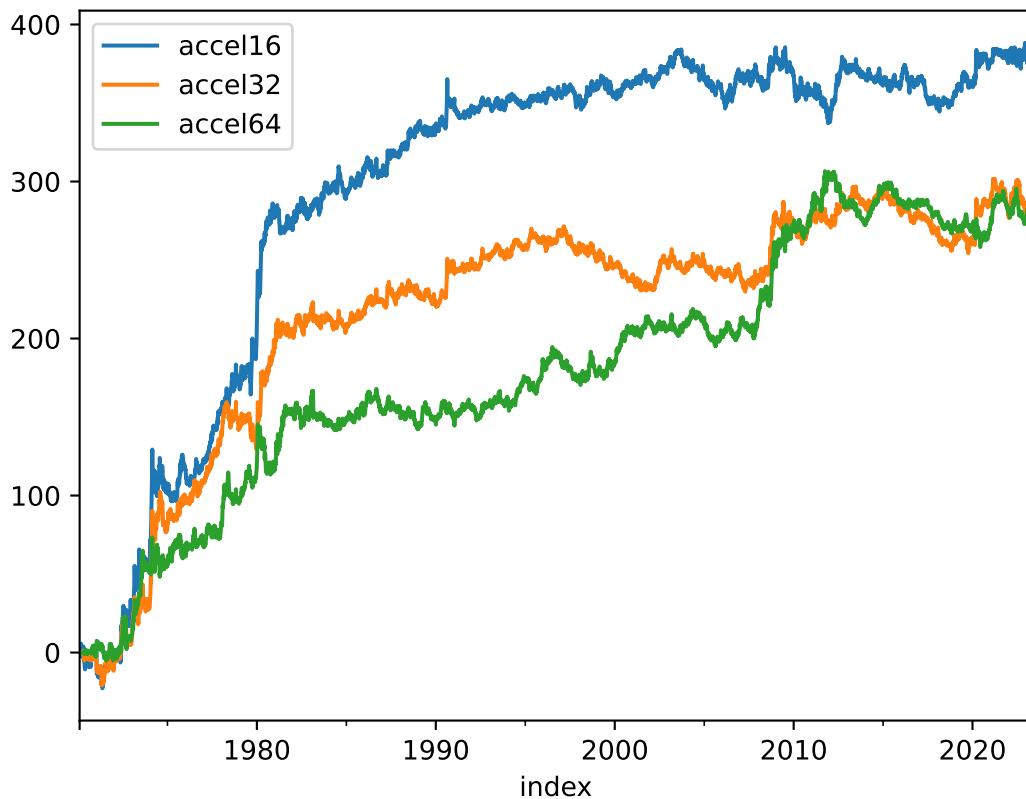
Total Trading Rule P&L for period '3Y'  
ann. mean {'accel16': -1.924, 'accel32': -2.833, 'accel64': 3.612}  
ann. std {'accel16': 13.553, 'accel32': 11.727, 'accel64': 10.534}  
ann. SR {'accel16': -0.14, 'accel32': -0.24, 'accel64': 0.34}



Total Trading Rule P&L for period '10Y'  
ann. mean {'accel16': -0.486, 'accel32': -2.19, 'accel64': -0.395}  
ann. std {'accel16': 11.693, 'accel32': 10.666, 'accel64': 9.326}  
ann. SR {'accel16': -0.04, 'accel32': -0.21, 'accel64': -0.04}



Total Trading Rule P&L for period '99Y'  
ann. mean {'accel16': 6.763, 'accel32': 5.006, 'accel64': 5.151}  
ann. std {'accel16': 14.129, 'accel32': 12.452, 'accel64': 12.102}  
ann. SR {'accel16': 0.48, 'accel32': 0.4, 'accel64': 0.43}

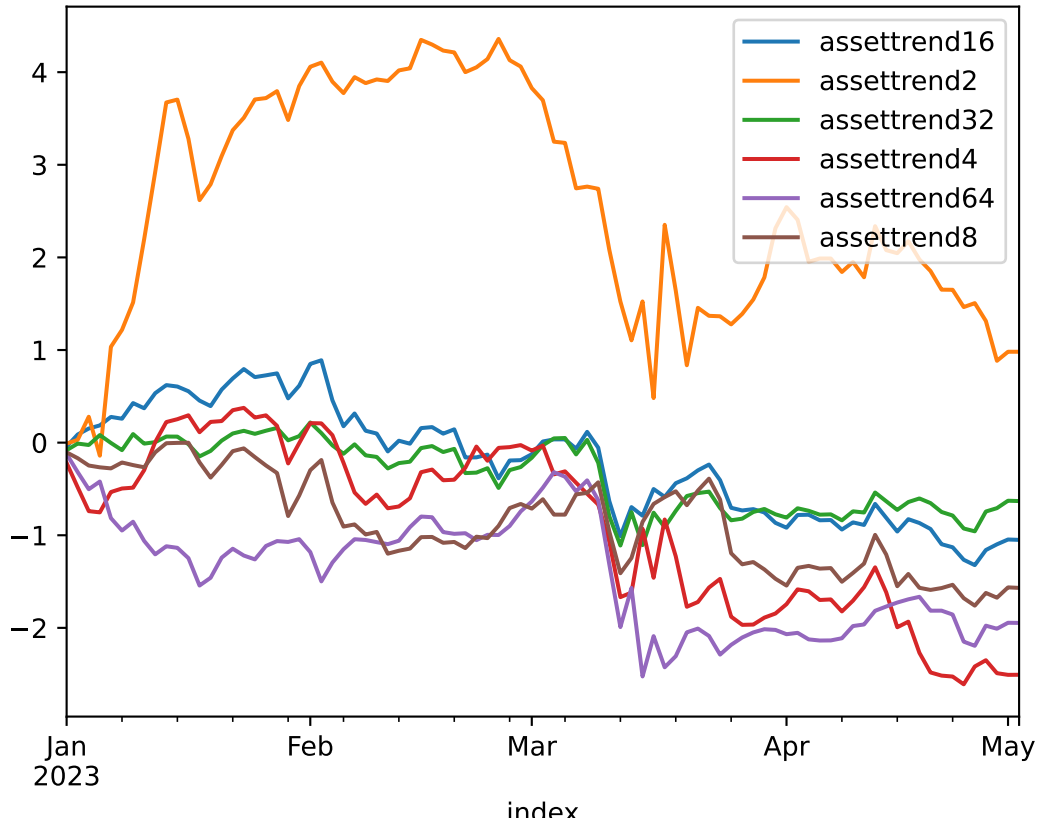


# Total Trading Rule P&L for period 'YTD'

ann. mean {'assetrend16': -3.09, 'assetrend2': 2.887, 'assetrend32': -1.856, 'assetrend4': -7.375, 'assetrend64': -5.728, 'assetrend8': -4.615}

ann. std {'assetrend16': 2.501, 'assetrend2': 6.464, 'assetrend32': 2.267, 'assetrend4': 3.55, 'assetrend64': 3.297, 'assetrend8': 2.84}

ann. SR {'assetrend16': -1.24, 'assetrend2': 0.45, 'assetrend32': -0.82, 'assetrend4': -2.08, 'assetrend64': -1.74, 'assetrend8': -1.63}

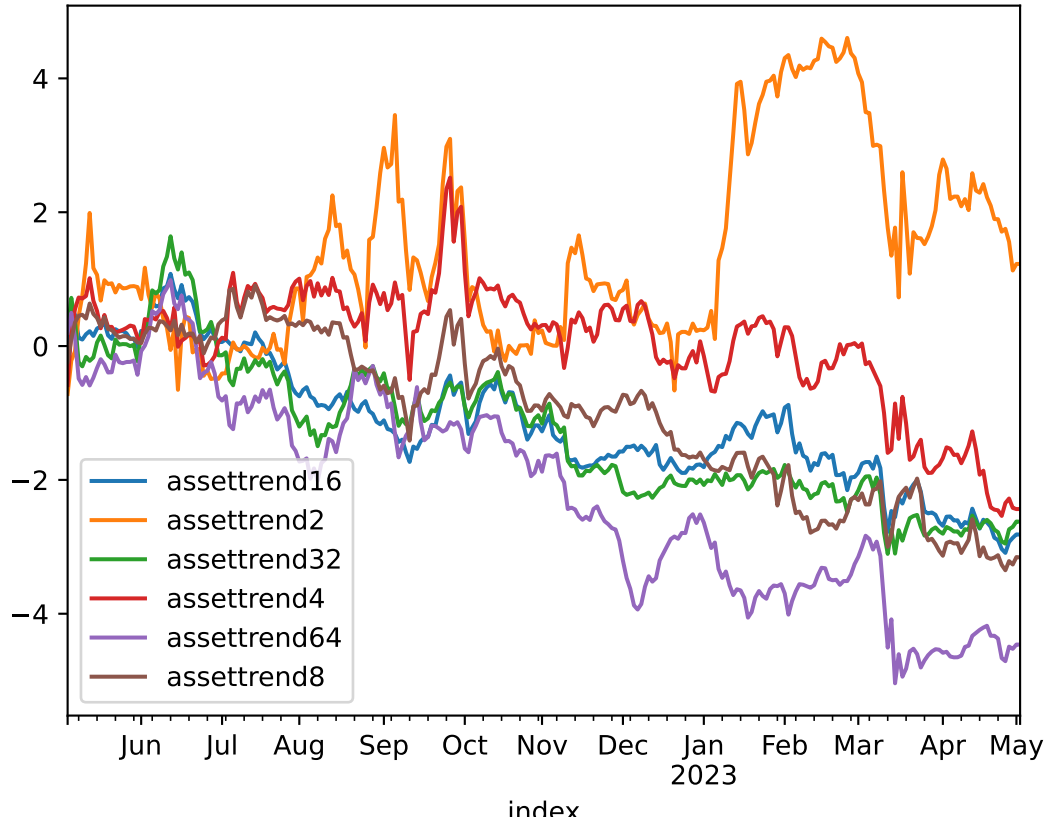


# Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': -2.775, 'assettrend2': 1.208, 'assettrend32': -2.585, 'assettrend4': -2.398, 'assettrend64': -4.393, 'assettrend8': -3.11}

ann. std {'assettrend16': 2.29, 'assettrend2': 6.283, 'assettrend32': 2.609, 'assettrend4': 3.964, 'assettrend64': 3.146, 'assettrend8': 2.659}

ann. SR {'assettrend16': -1.21, 'assettrend2': 0.19, 'assettrend32': -0.99, 'assettrend4': -0.6, 'assettrend64': -1.4, 'assettrend8': -1.17}

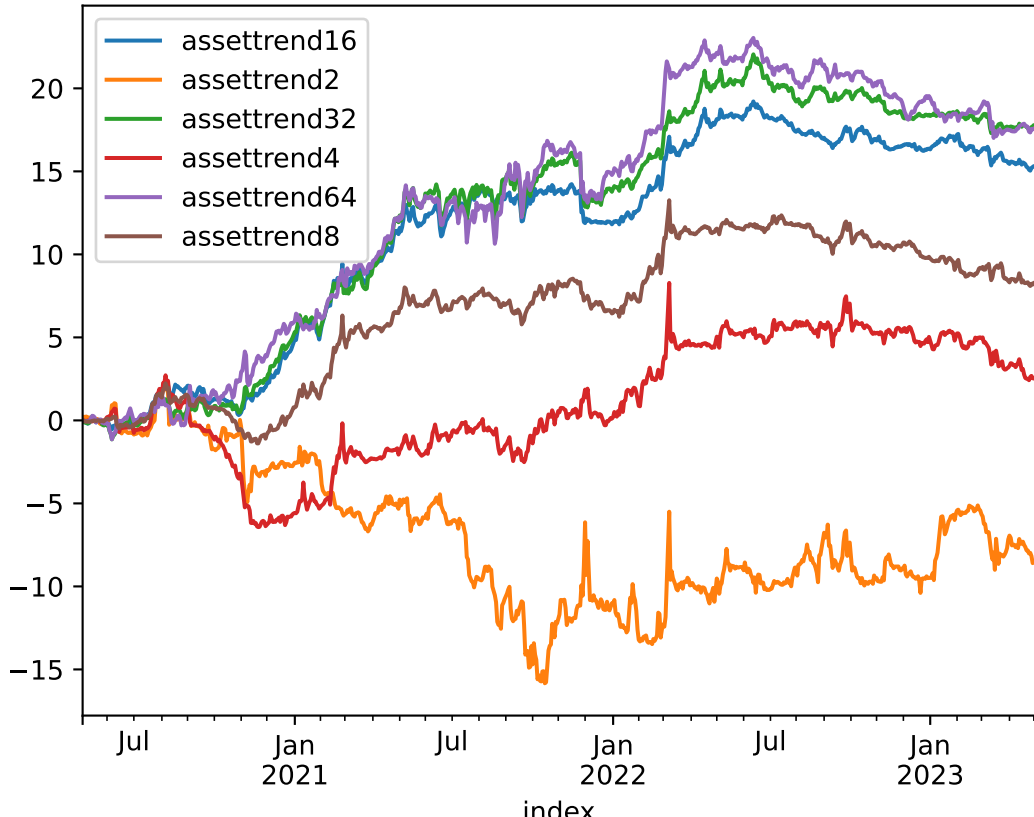


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.014, 'assettrend2': -2.783, 'assettrend32': 5.821, 'assettrend4': 0.826, 'assettrend64': 5.759, 'assettrend8': 2.713}

ann. std {'assettrend16': 3.407, 'assettrend2': 7.8, 'assettrend32': 4.121, 'assettrend4': 4.944, 'assettrend64': 4.997, 'assettrend8': 3.518}

ann. SR {'assettrend16': 1.47, 'assettrend2': -0.36, 'assettrend32': 1.41, 'assettrend4': 0.17, 'assettrend64': 1.15, 'assettrend8': 0.77}



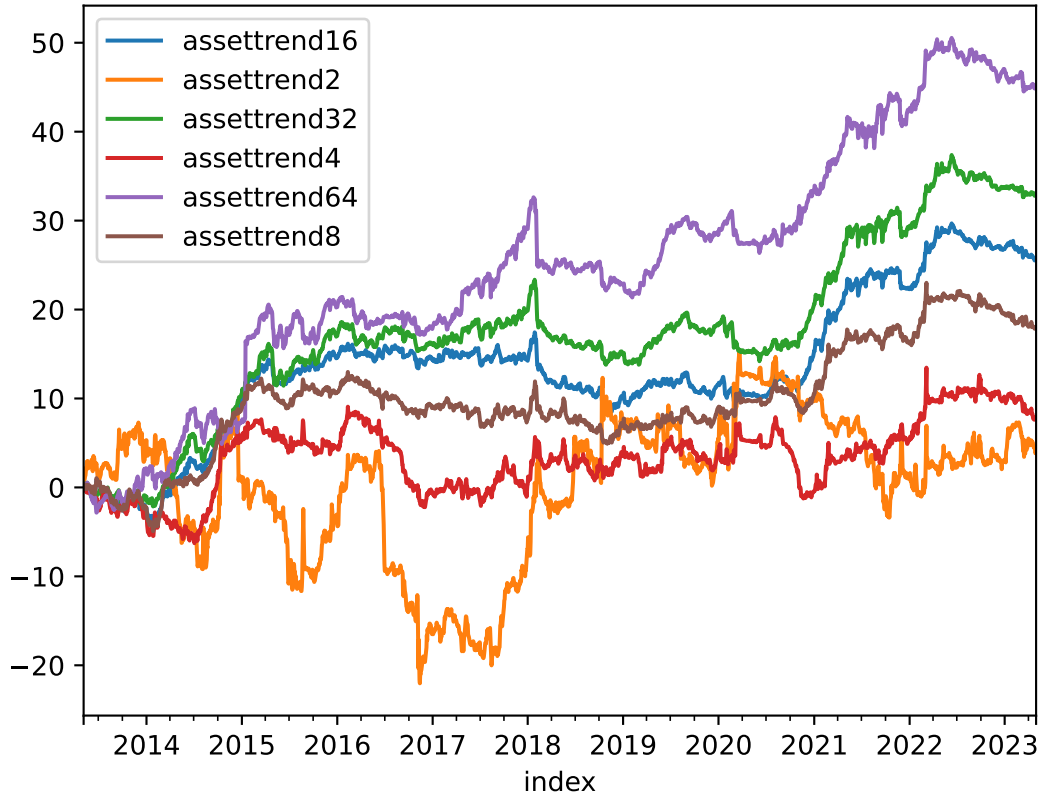


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.532, 'assettrend2': 0.387, 'assettrend32': 3.252, 'assettrend4': 0.757, 'assettrend64': 4.428, 'assettrend8': 1.771}

ann. std {'assettrend16': 3.151, 'assettrend2': 9.771, 'assettrend32': 3.588, 'assettrend4': 4.968, 'assettrend64': 5.189, 'assettrend8': 3.45}

ann. SR {'assettrend16': 0.8, 'assettrend2': 0.04, 'assettrend32': 0.91, 'assettrend4': 0.15, 'assettrend64': 0.85, 'assettrend8': 0.51}

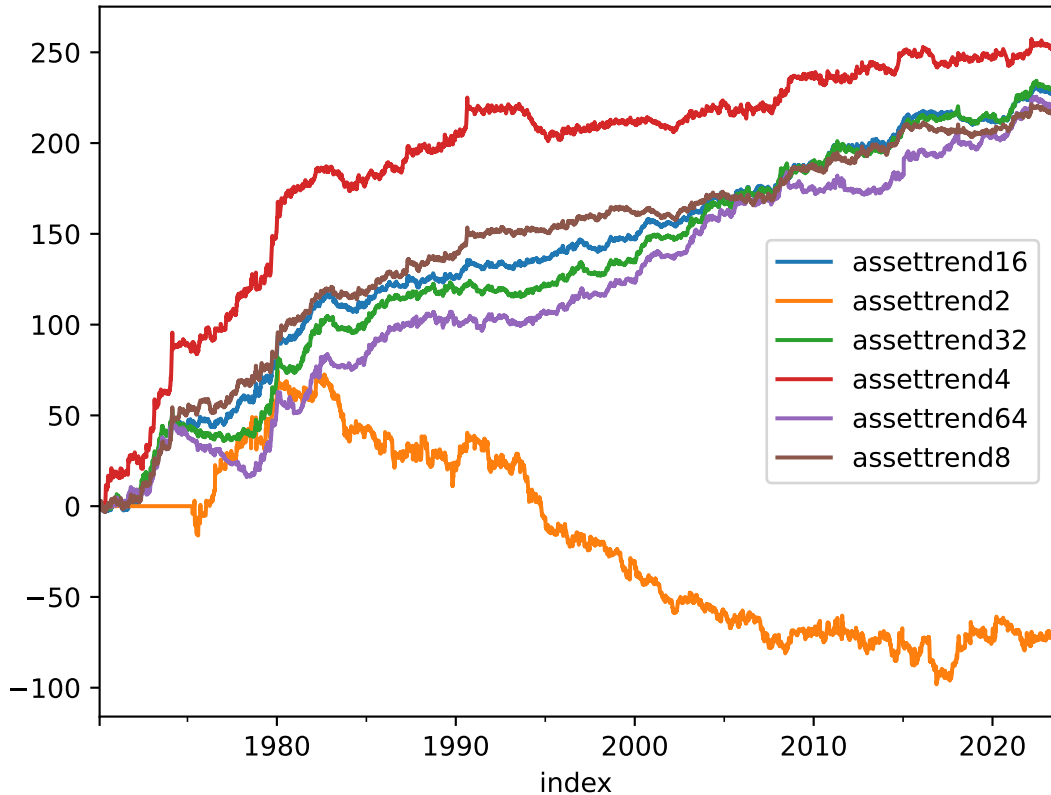


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.189, 'assettrend2': -1.33, 'assettrend32': 4.24, 'assettrend4': 4.637, 'assettrend64': 4.056, 'assettrend8': 3.988}

ann. std {'assettrend16': 4.303, 'assettrend2': 10.257, 'assettrend32': 4.494, 'assettrend4': 6.546, 'assettrend64': 4.994, 'assettrend8': 4.632}

ann. SR {'assettrend16': 0.97, 'assettrend2': -0.13, 'assettrend32': 0.94, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.86}

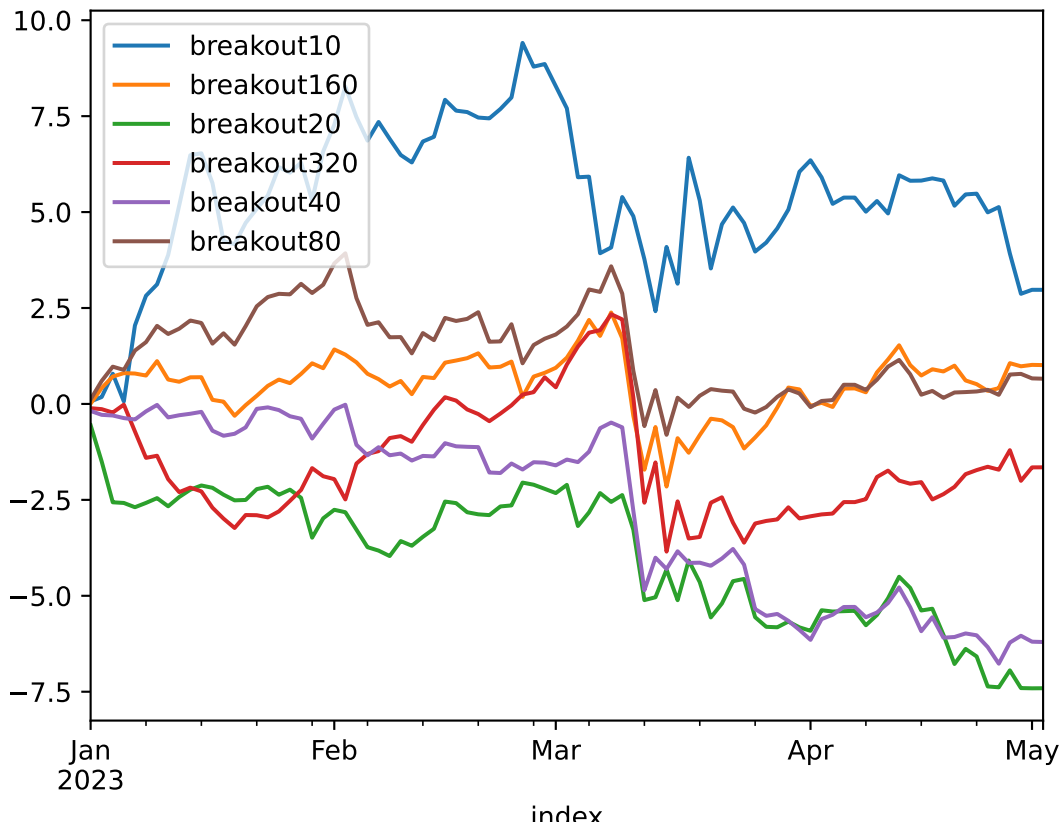


# Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 8.751, 'breakout160': 2.979, 'breakout20': -21.802, 'breakout320': -4.86, 'breakout40': -18.257, 'breakout80': 1.934}

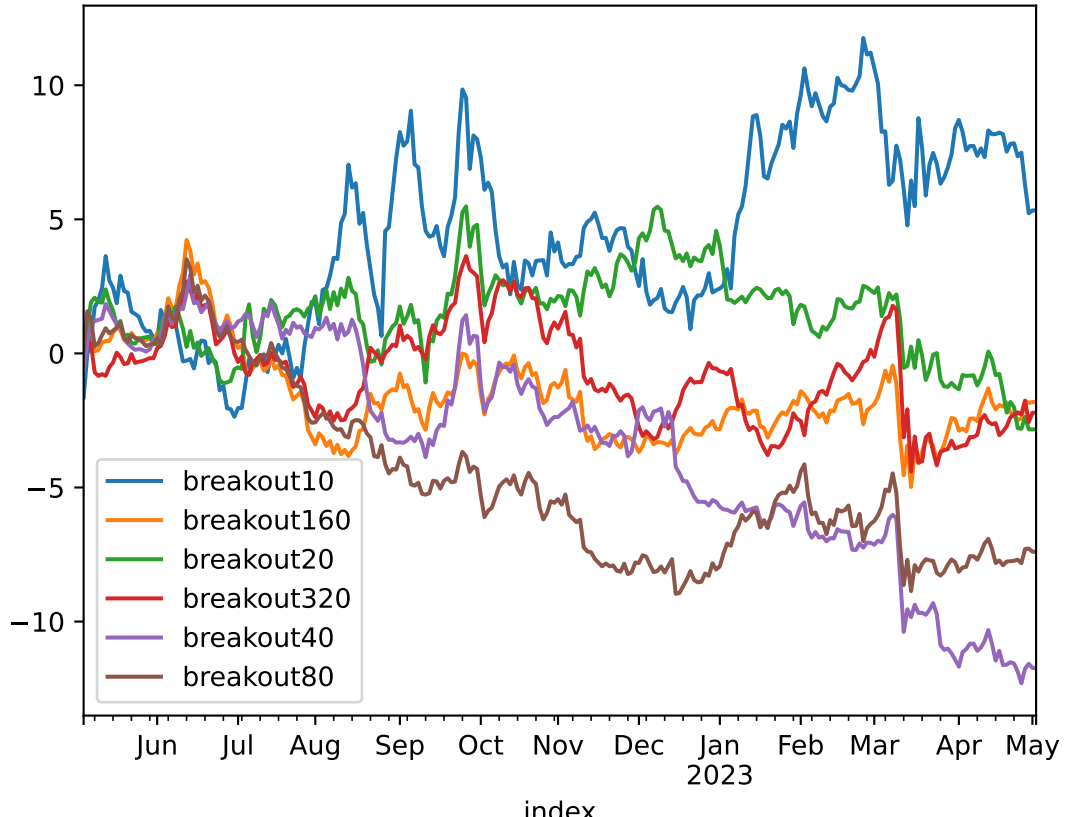
ann. std {'breakout10': 13.812, 'breakout160': 7.748, 'breakout20': 7.67, 'breakout320': 9.521, 'breakout40': 7.266, 'breakout80': 7.758}

ann. SR {'breakout10': 0.63, 'breakout160': 0.38, 'breakout20': -2.84, 'breakout320': -0.51, 'breakout40': -2.51, 'breakout80': 0.25}



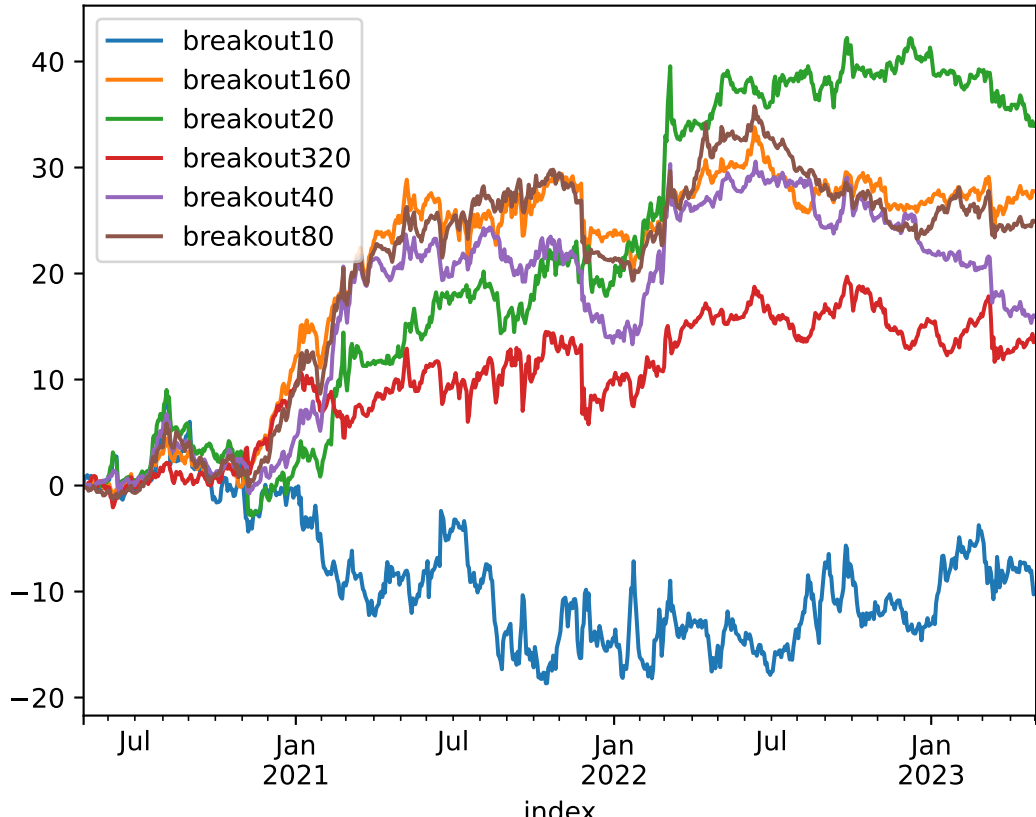
# Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 5.249, 'breakout160': -1.79, 'breakout20': -2.793, 'breakout320': -2.177, 'breakout40': -11.558, 'breakout80': -7.289}  
ann. std {'breakout10': 13.335, 'breakout160': 7.024, 'breakout20': 8.604, 'breakout320': 7.578, 'breakout40': 7.235, 'breakout80': 6.723}  
ann. SR {'breakout10': 0.39, 'breakout160': -0.25, 'breakout20': -0.32, 'breakout320': -0.29, 'breakout40': -1.6, 'breakout80': -1.08}



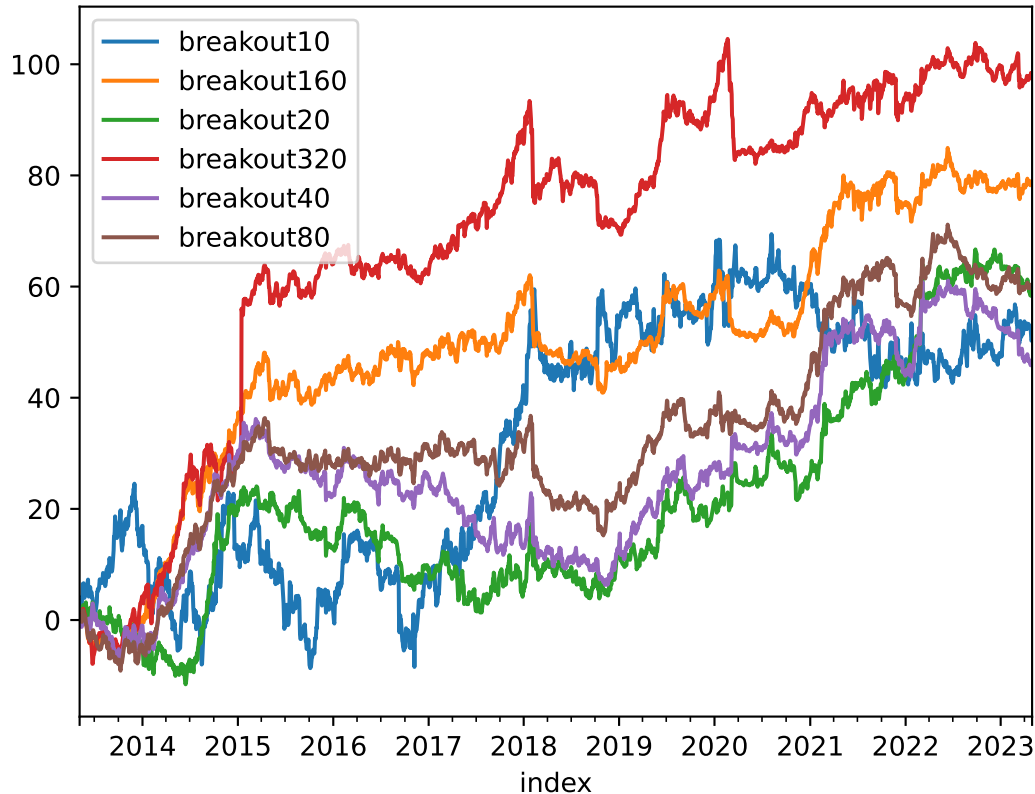
# Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -3.33, 'breakout160': 9.085, 'breakout20': 11.1, 'breakout320': 4.538, 'breakout40': 5.206, 'breakout80': 8.139}  
 ann. std {'breakout10': 15.034, 'breakout160': 9.177, 'breakout20': 11.046, 'breakout320': 9.904, 'breakout40': 9.476, 'breakout80': 8.903}  
 ann. SR {'breakout10': -0.22, 'breakout160': 0.99, 'breakout20': 1.0, 'breakout320': 0.46, 'breakout40': 0.55, 'breakout80': 0.91}



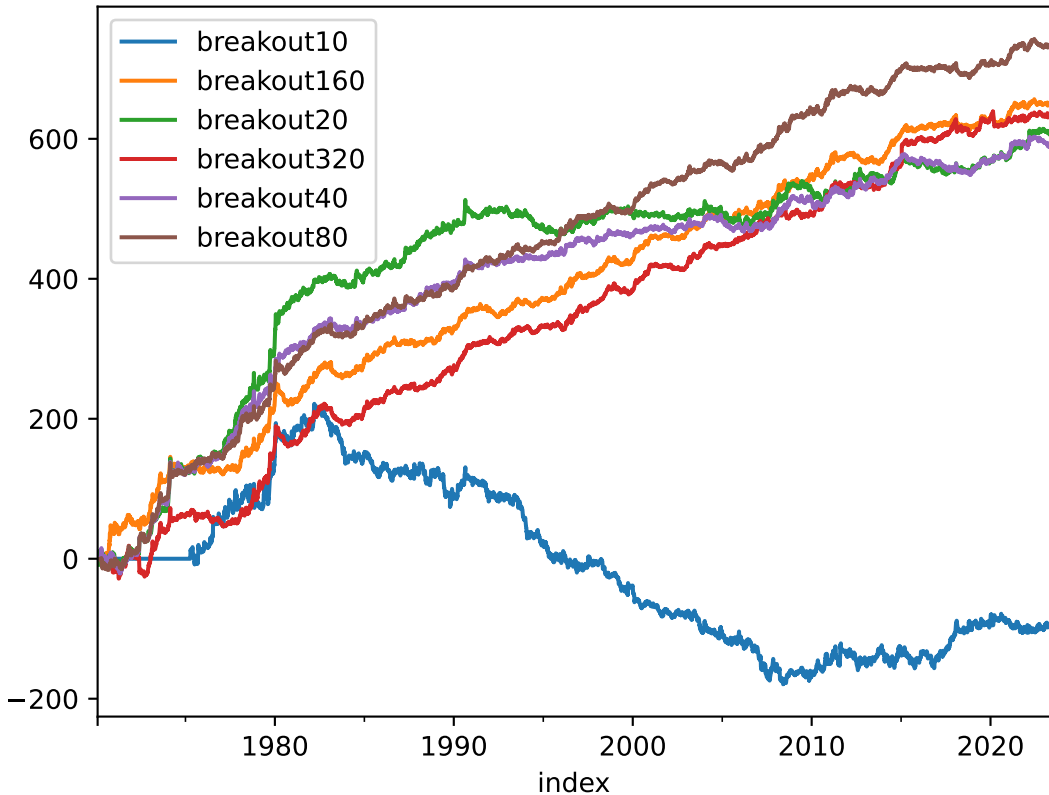
# Total Trading Rule P&L for period '10Y'

ann. mean {'breakout10': 4.945, 'breakout160': 7.748, 'breakout20': 5.731, 'breakout320': 9.624, 'breakout40': 4.557, 'breakout80': 5.915}  
ann. std {'breakout10': 17.798, 'breakout160': 8.869, 'breakout20': 11.068, 'breakout320': 13.087, 'breakout40': 9.369, 'breakout80': 8.719}  
ann. SR {'breakout10': 0.28, 'breakout160': 0.87, 'breakout20': 0.52, 'breakout320': 0.74, 'breakout40': 0.49, 'breakout80': 0.68}



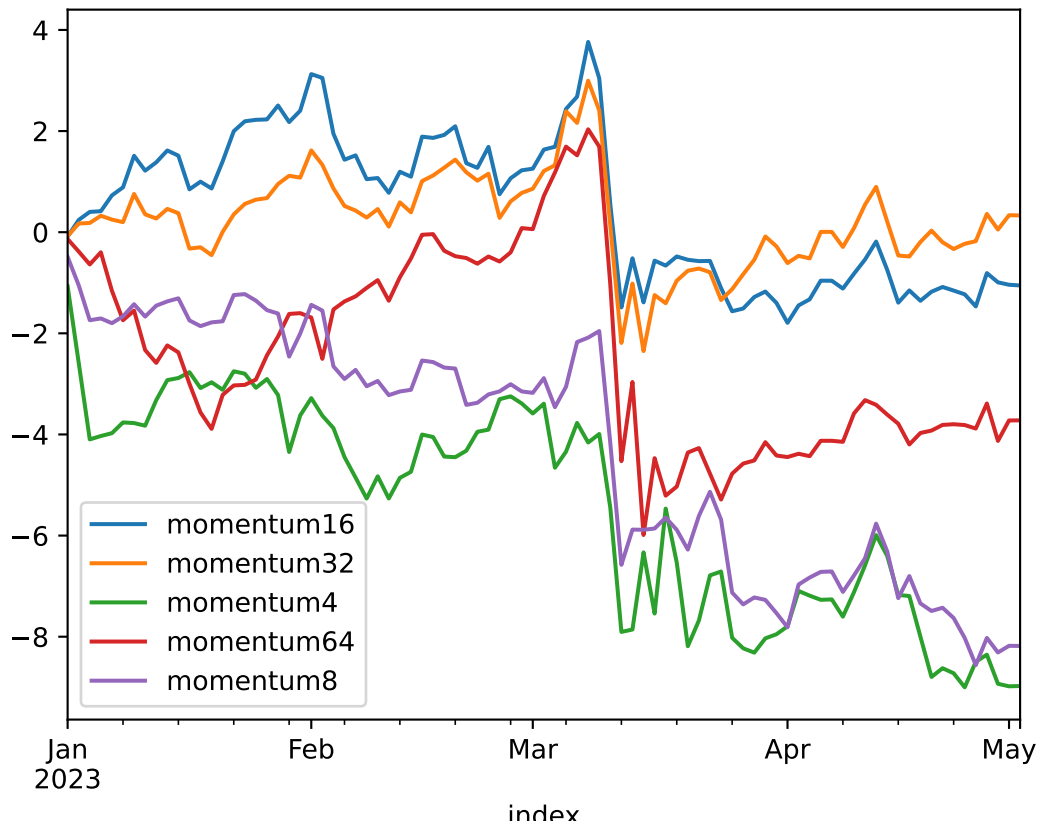
# Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -1.8, 'breakout160': 11.99, 'breakout20': 11.17, 'breakout320': 11.662, 'breakout40': 10.845, 'breakout80': 13.487}  
ann. std {'breakout10': 21.316, 'breakout160': 11.527, 'breakout20': 14.888, 'breakout320': 12.113, 'breakout40': 12.11, 'breakout80': 11.715}  
ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}



# Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': -3.099, 'momentum32': 0.976, 'momentum4': -26.409, 'momentum64': -10.951, 'momentum8': -24.078}  
 ann. std {'momentum16': 8.652, 'momentum32': 8.661, 'momentum4': 10.907, 'momentum64': 11.61, 'momentum8': 8.624}  
 ann. SR {'momentum16': -0.36, 'momentum32': 0.11, 'momentum4': -2.42, 'momentum64': -0.94, 'momentum8': -2.79}



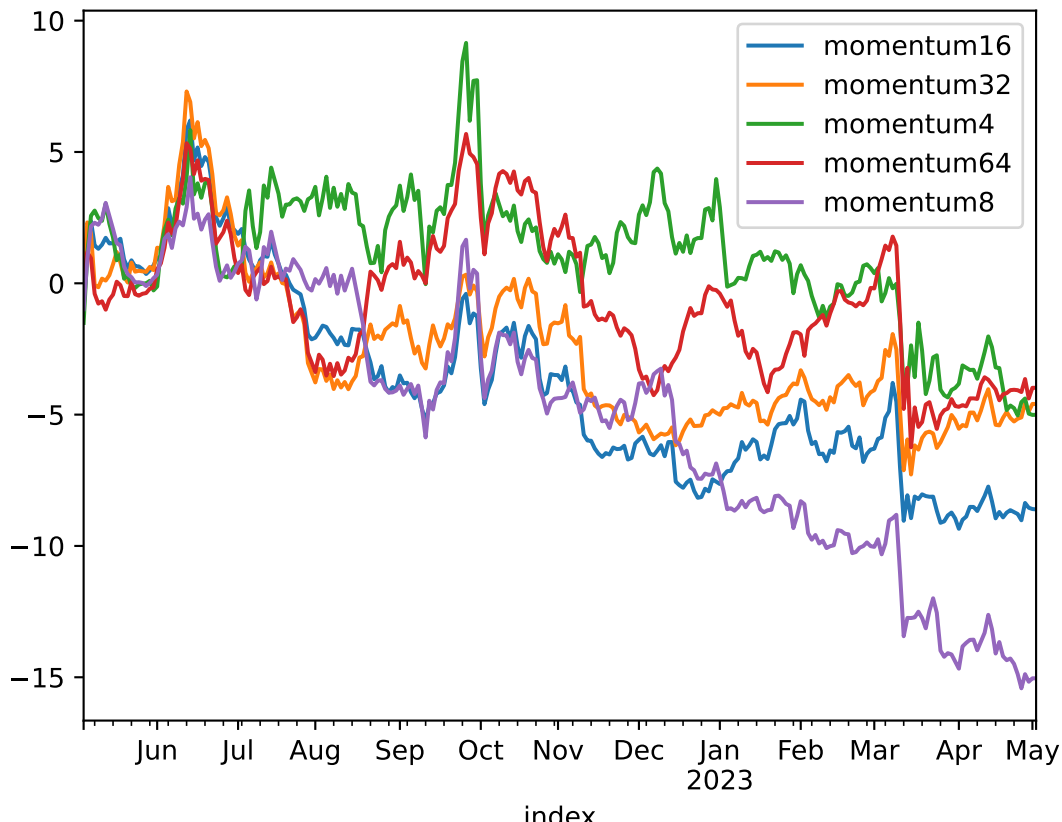


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -8.476, 'momentum32': -4.526, 'momentum4': -4.929, 'momentum64': -3.917, 'momentum8': -14.81}

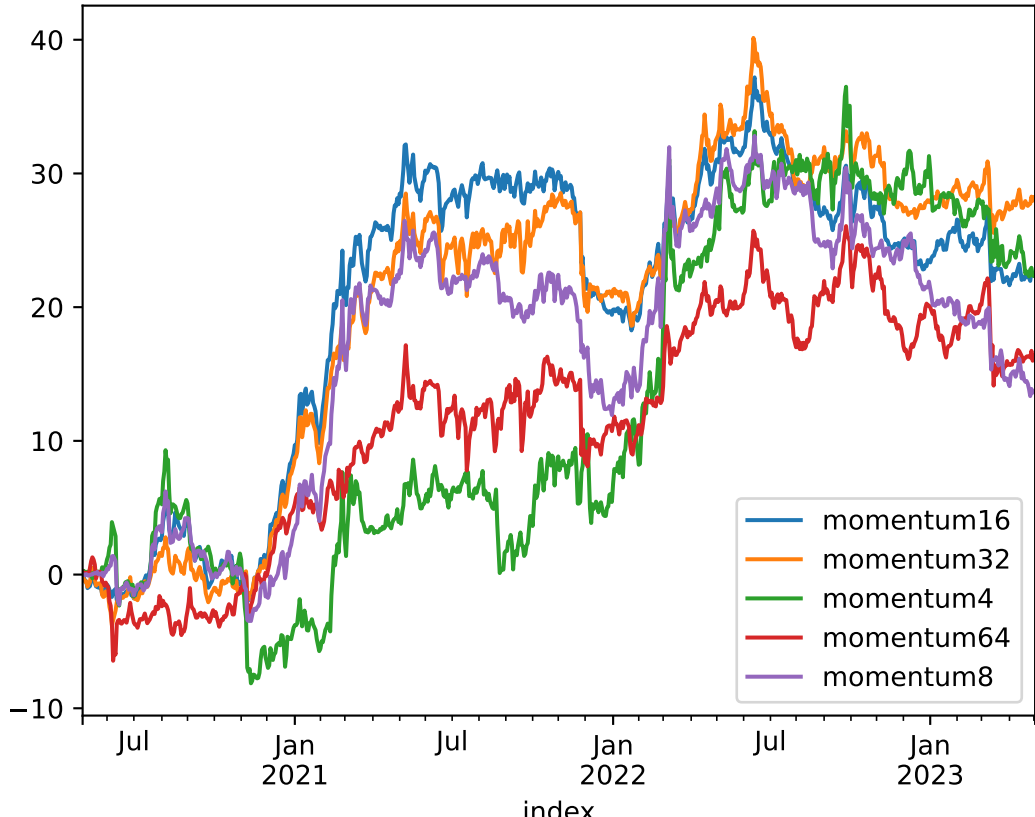
ann. std {'momentum16': 8.791, 'momentum32': 9.231, 'momentum4': 13.461, 'momentum64': 10.266, 'momentum8': 10.008}

ann. SR {'momentum16': -0.96, 'momentum32': -0.49, 'momentum4': -0.37, 'momentum64': -0.38, 'momentum8': -1.48}



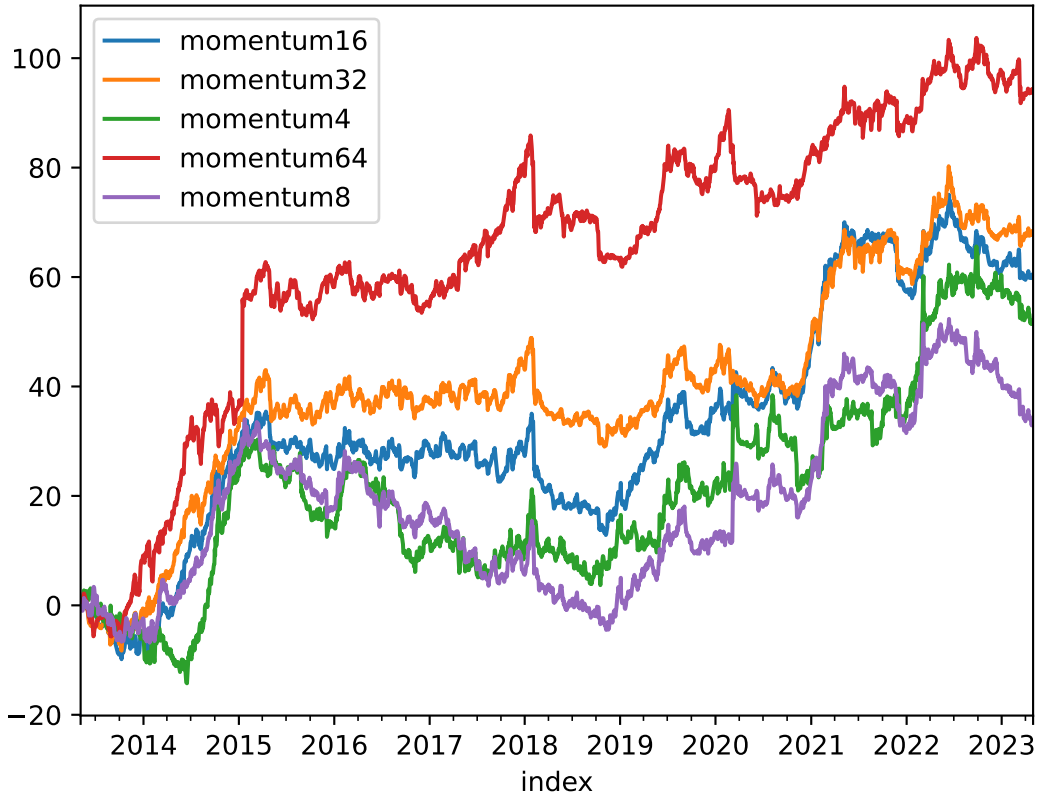
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 7.326, 'momentum32': 9.244, 'momentum4': 7.309, 'momentum64': 5.369, 'momentum8': 4.494}  
ann. std {'momentum16': 10.122, 'momentum32': 10.379, 'momentum4': 14.628, 'momentum64': 10.824, 'momentum8': 11.414}  
ann. SR {'momentum16': 0.72, 'momentum32': 0.89, 'momentum4': 0.5, 'momentum64': 0.5, 'momentum8': 0.39}



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

ann. mean {'momentum16': 5.914, 'momentum32': 6.712, 'momentum4': 5.051, 'momentum64': 9.234, 'momentum8': 3.267}  
ann. std {'momentum16': 9.644, 'momentum32': 9.27, 'momentum4': 13.669, 'momentum64': 11.874, 'momentum8': 10.842}  
ann. SR {'momentum16': 0.61, 'momentum32': 0.72, 'momentum4': 0.37, 'momentum64': 0.78, 'momentum8': 0.3}

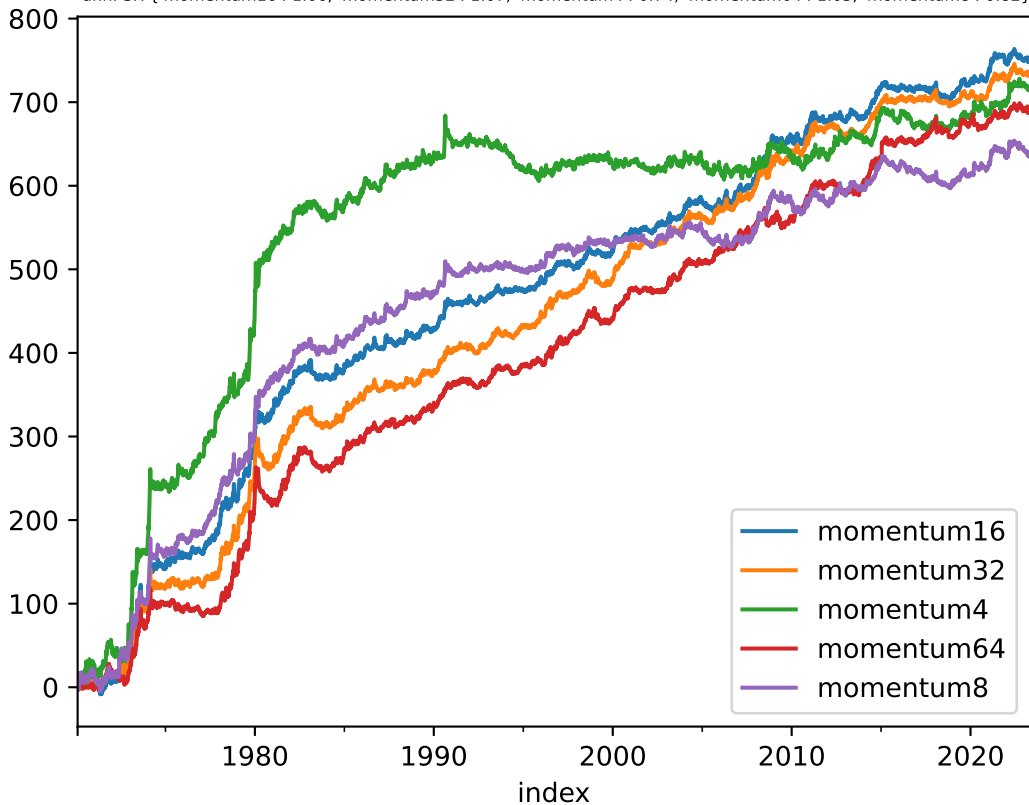


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.802, 'momentum32': 13.529, 'momentum4': 13.157, 'momentum64': 12.703, 'momentum8': 11.699}

ann. std {'momentum16': 13.044, 'momentum32': 12.608, 'momentum4': 17.89, 'momentum64': 12.329, 'momentum8': 14.329}

ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.74, 'momentum64': 1.03, 'momentum8': 0.82}

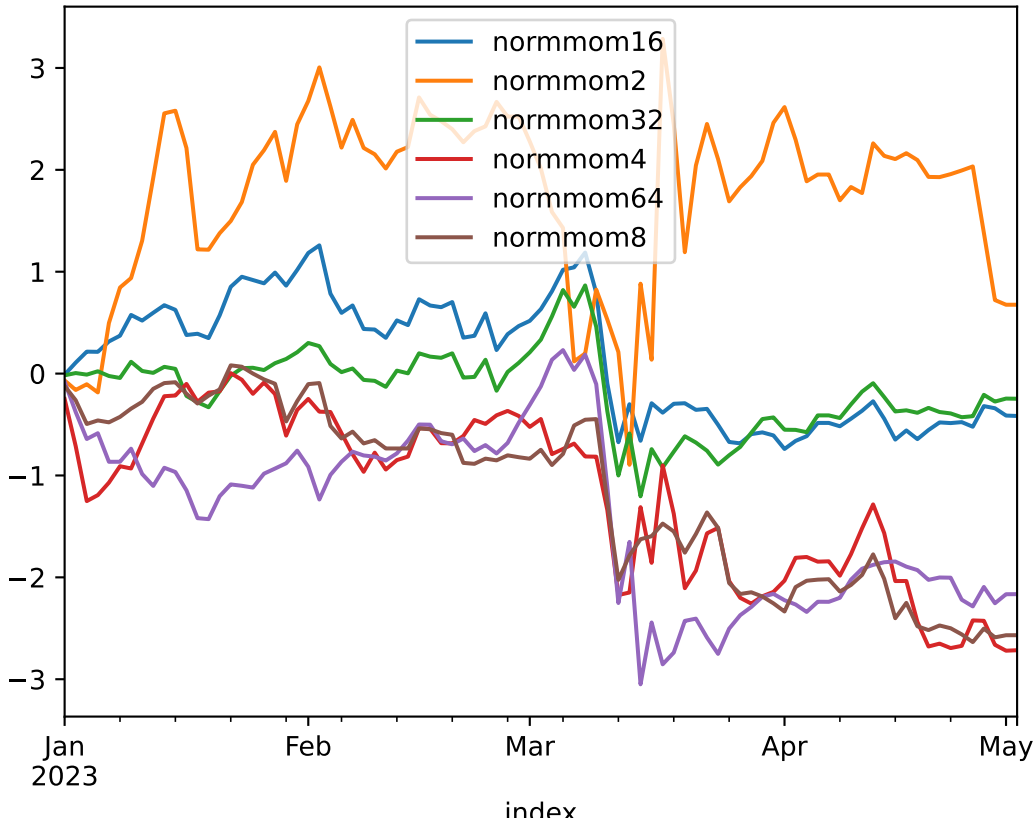


# Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -1.224, 'normmom2': 1.989, 'normmom32': -0.726, 'normmom64': -6.37, 'normmom8': -7.556}

ann. std {'normmom16': 3.104, 'normmom2': 8.998, 'normmom32': 3.039, 'normmom4': 4.429, 'normmom64': 4.505, 'normmom8': 3.028}

ann. SR {'normmom16': -0.39, 'normmom2': 0.22, 'normmom32': -0.24, 'normmom4': -1.8, 'normmom64': -1.41, 'normmom8': -2.5}

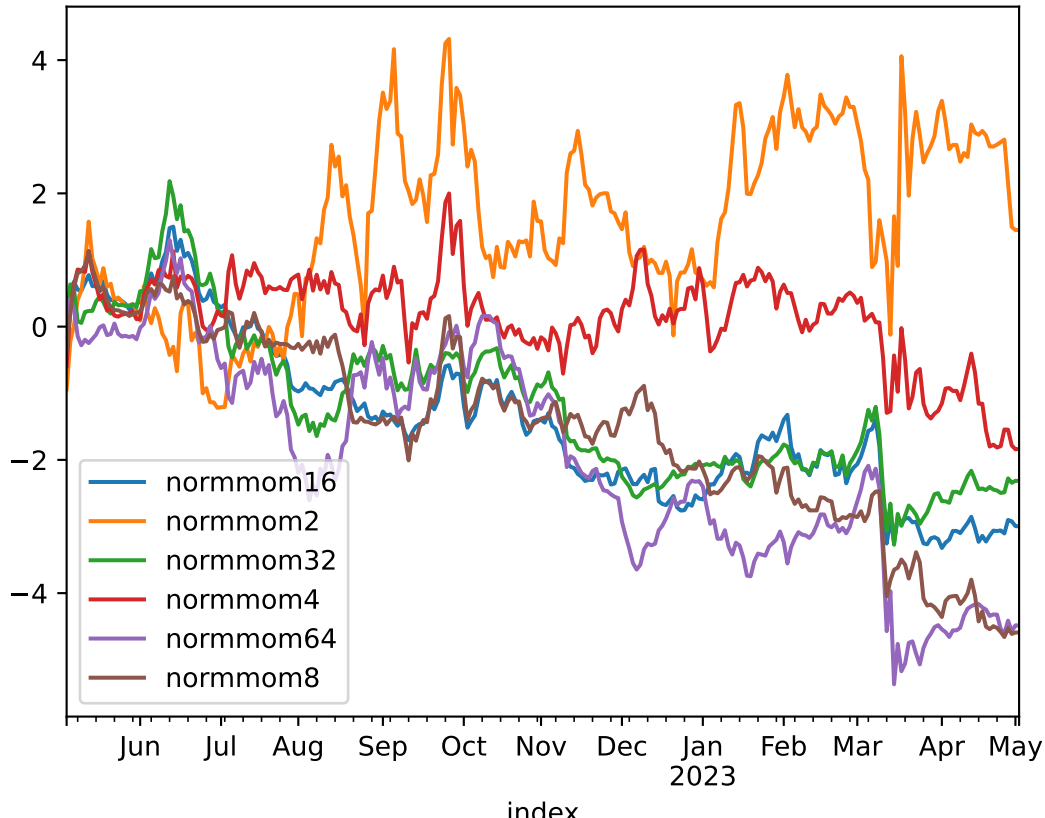


# Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': -2.952, 'normmom2': 1.427, 'normmom32': -2.28, 'normmom4': -1.808, 'normmom64': -4.414, 'normmom8': -4.52}

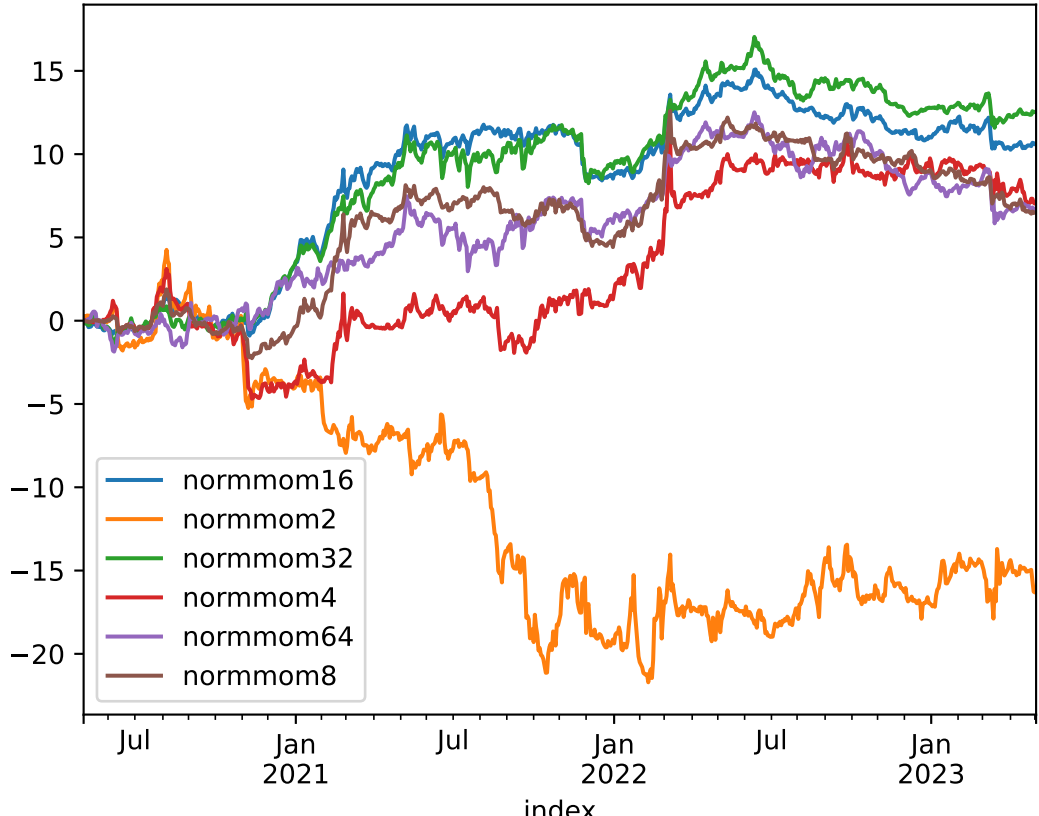
ann. std {'normmom16': 2.614, 'normmom2': 7.547, 'normmom32': 2.904, 'normmom4': 4.36, 'normmom64': 3.818, 'normmom8': 2.977}

ann. SR {'normmom16': -1.13, 'normmom2': 0.19, 'normmom32': -0.78, 'normmom4': -0.41, 'normmom64': -1.16, 'normmom8': -1.52}



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

ann. mean {'normmom16': 3.466, 'normmom2': -5.34, 'normmom32': 4.105, 'normmom4': 2.302, 'normmom64': 2.203, 'normmom8': 2.125}  
ann. std {'normmom16': 3.507, 'normmom2': 8.626, 'normmom32': 3.877, 'normmom4': 5.371, 'normmom64': 4.27, 'normmom8': 3.927}  
ann. SR {'normmom16': 0.99, 'normmom2': -0.62, 'normmom32': 1.06, 'normmom4': 0.43, 'normmom64': 0.52, 'normmom8': 0.54}

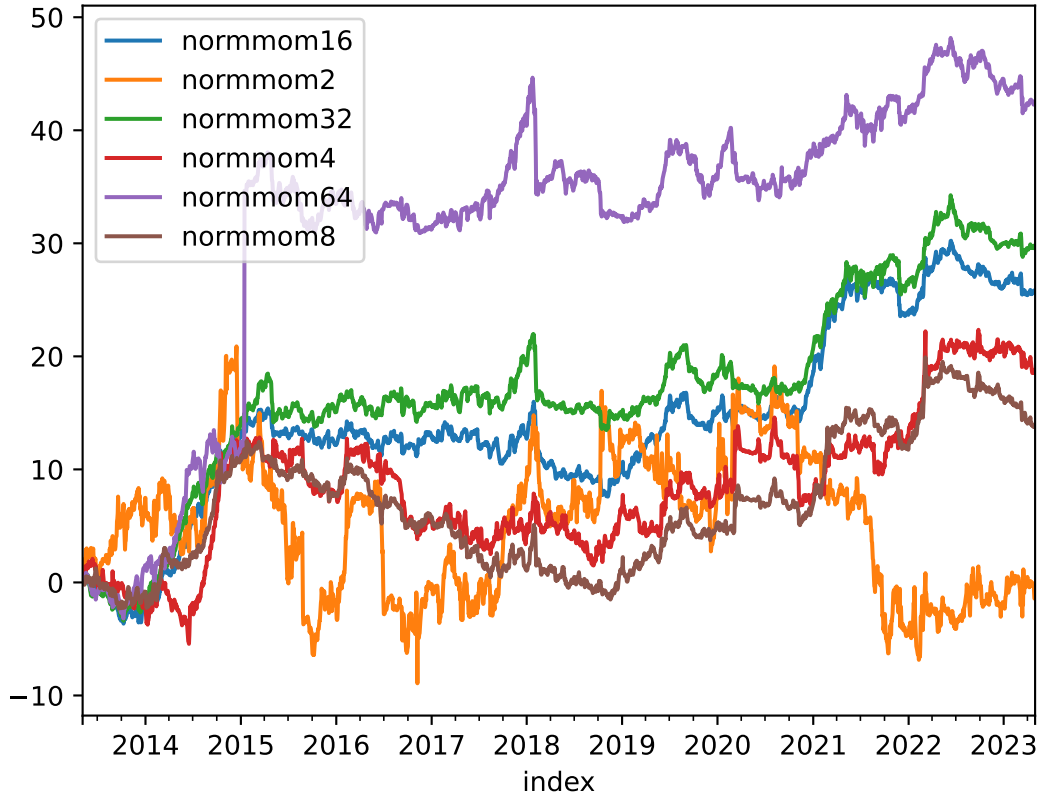


# Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 2.527, 'normmom2': -0.143, 'normmom32': 2.922, 'normmom4': 1.818, 'normmom64': 4.162, 'normmom8': 1.356}

ann. std {'normmom16': 3.46, 'normmom2': 10.315, 'normmom32': 3.621, 'normmom4': 5.442, 'normmom64': 8.273, 'normmom8': 3.874}

ann. SR {'normmom16': 0.73, 'normmom2': -0.01, 'normmom32': 0.81, 'normmom4': 0.33, 'normmom64': 0.5, 'normmom8': 0.35}



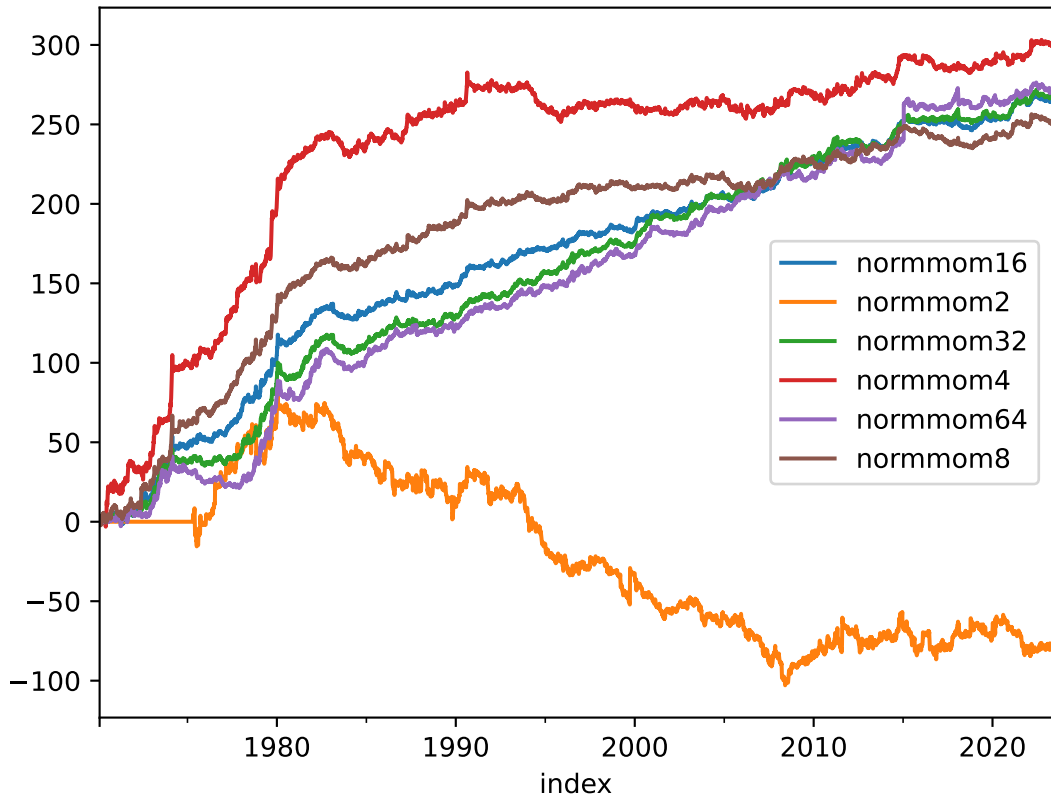


# Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.873, 'normmom2': -1.458, 'normmom32': 4.926, 'normmom4': 5.516, 'normmom64': 4.987, 'normmom8': 4.613}

ann. std {'normmom16': 4.531, 'normmom2': 11.609, 'normmom32': 4.609, 'normmom4': 7.383, 'normmom64': 5.869, 'normmom8': 5.364}

ann. SR {'normmom16': 1.08, 'normmom2': -0.13, 'normmom32': 1.07, 'normmom4': 0.75, 'normmom64': 0.85, 'normmom8': 0.86}

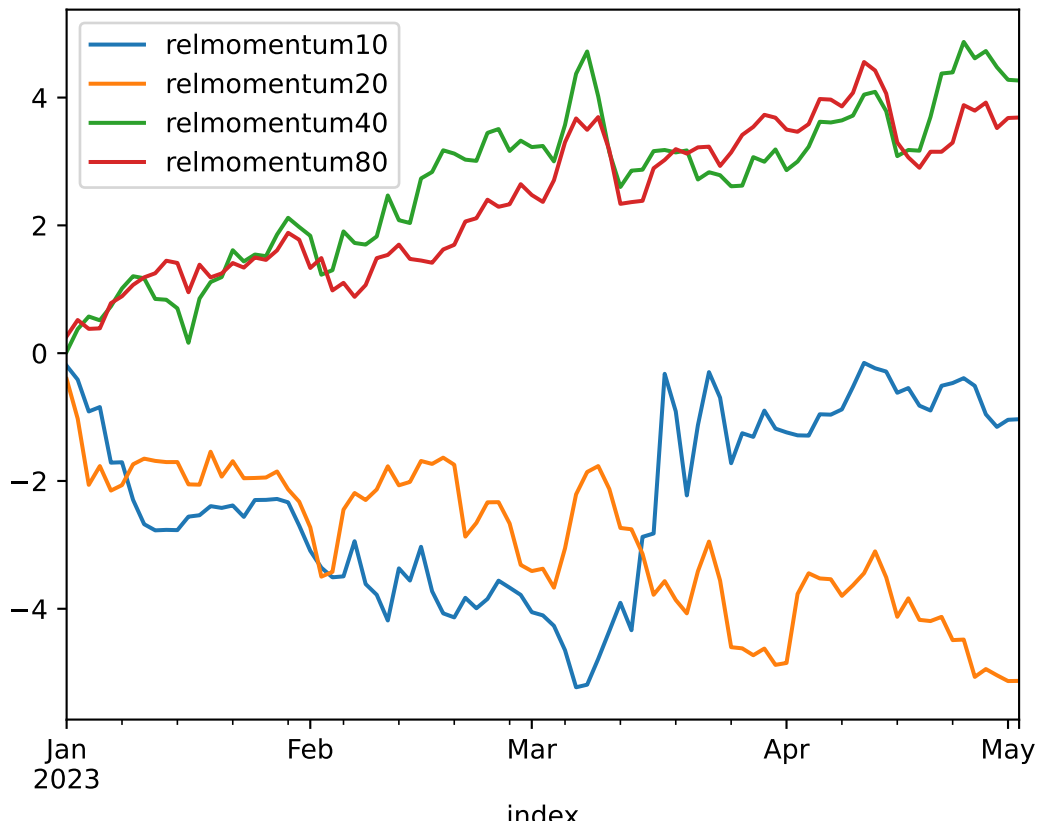


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -3.041, 'relmomentum20': -15.091, 'relmomentum40': 12.554, 'relmomentum80': 10.852}

ann. std {'relmomentum10': 7.962, 'relmomentum20': 6.485, 'relmomentum40': 5.29, 'relmomentum80': 4.328}

ann. SR {'relmomentum10': -0.38, 'relmomentum20': -2.33, 'relmomentum40': 2.37, 'relmomentum80': 2.51}

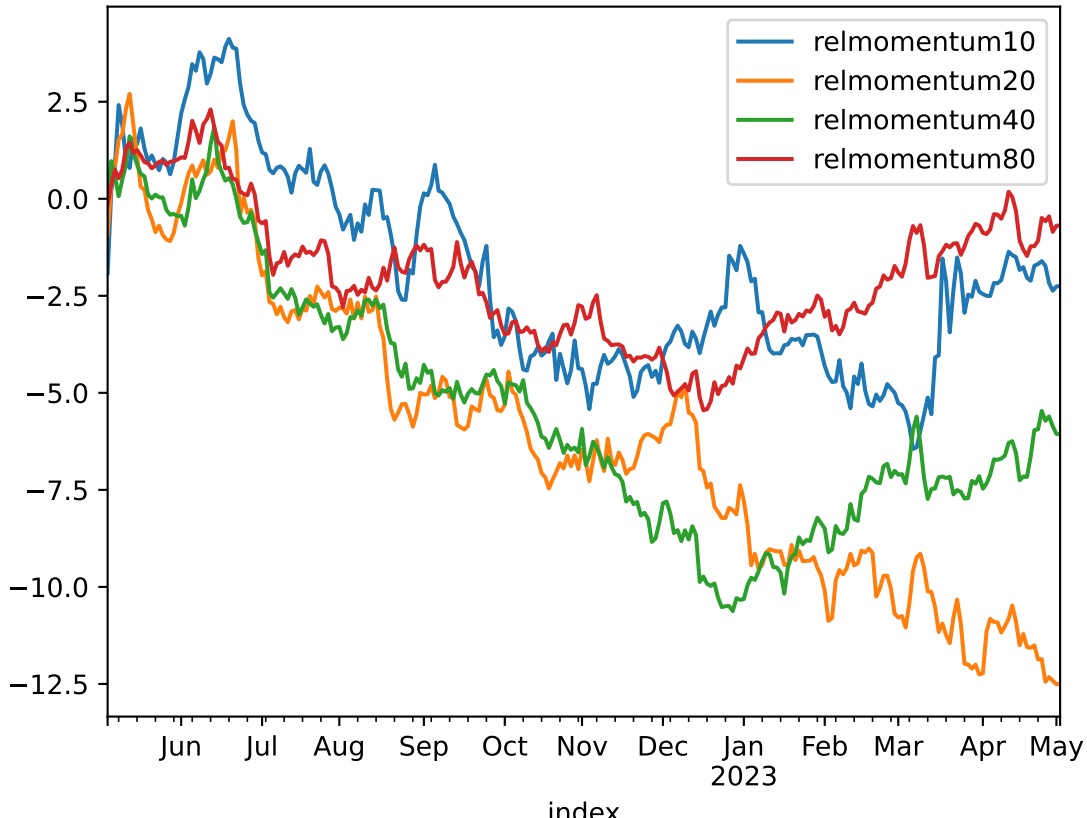


# Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -2.214, 'relmomentum20': -12.314, 'relmomentum40': -5.976, 'relmomentum80': -0.677}

ann. std {'relmomentum10': 7.945, 'relmomentum20': 6.62, 'relmomentum40': 5.33, 'relmomentum80': 4.534}

ann. SR {'relmomentum10': -0.28, 'relmomentum20': -1.86, 'relmomentum40': -1.12, 'relmomentum80': -0.15}

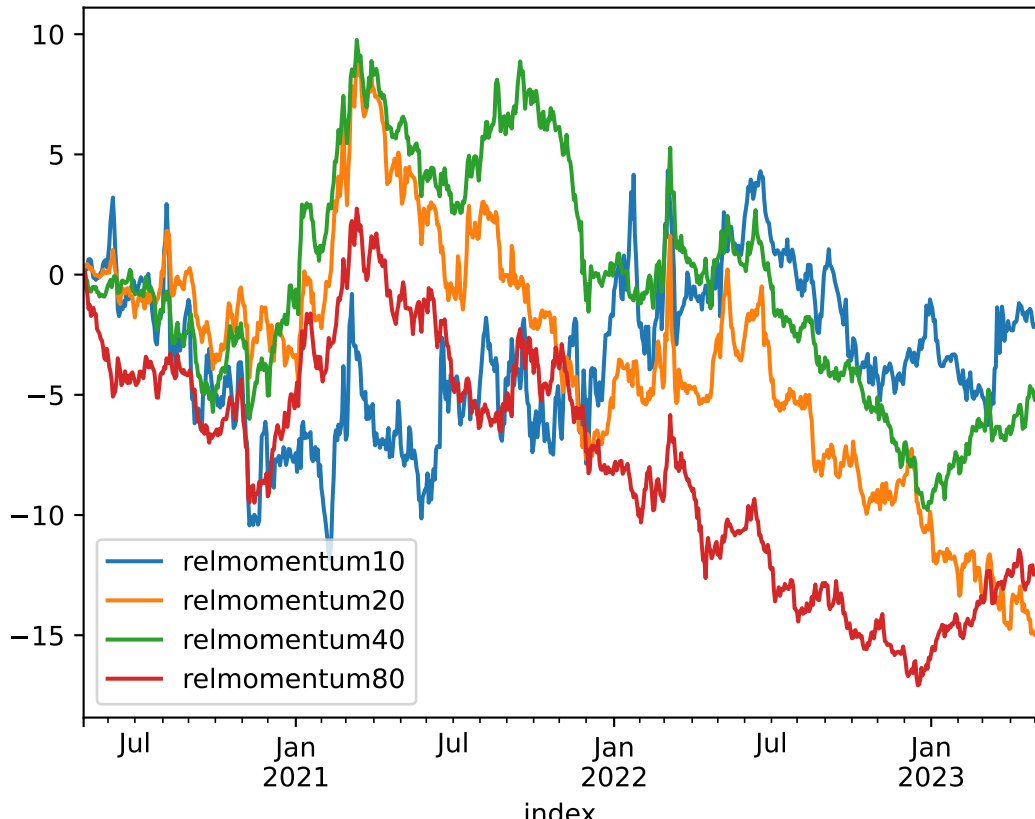


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -0.677, 'relmomentum20': -4.908, 'relmomentum40': -1.714, 'relmomentum80': -4.033}

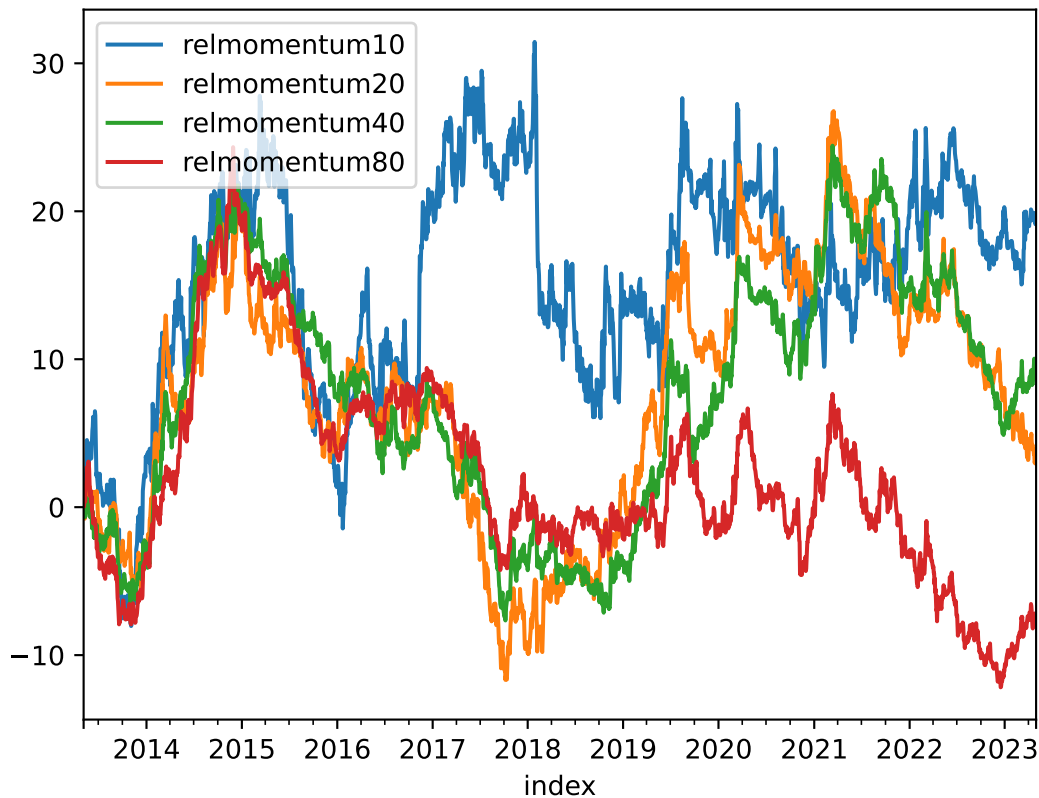
ann. std {'relmomentum10': 11.906, 'relmomentum20': 8.33, 'relmomentum40': 6.937, 'relmomentum80': 6.33}

ann. SR {'relmomentum10': -0.06, 'relmomentum20': -0.59, 'relmomentum40': -0.25, 'relmomentum80': -0.64}



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

ann. mean {'relmomentum10': 1.89, 'relmomentum20': 0.288, 'relmomentum40': 0.926, 'relmomentum80': -0.728}  
ann. std {'relmomentum10': 13.393, 'relmomentum20': 8.538, 'relmomentum40': 6.993, 'relmomentum80': 6.377}  
ann. SR {'relmomentum10': 0.14, 'relmomentum20': 0.03, 'relmomentum40': 0.13, 'relmomentum80': -0.11}

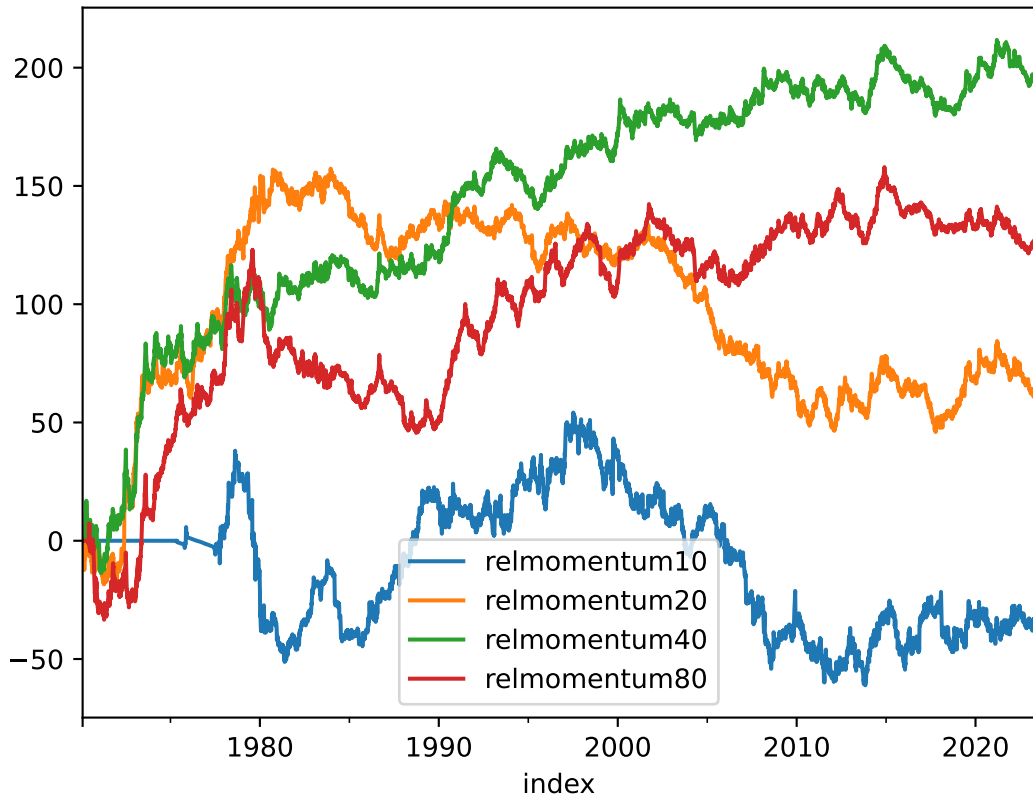


Total Trading Rule P&L for period '99Y'

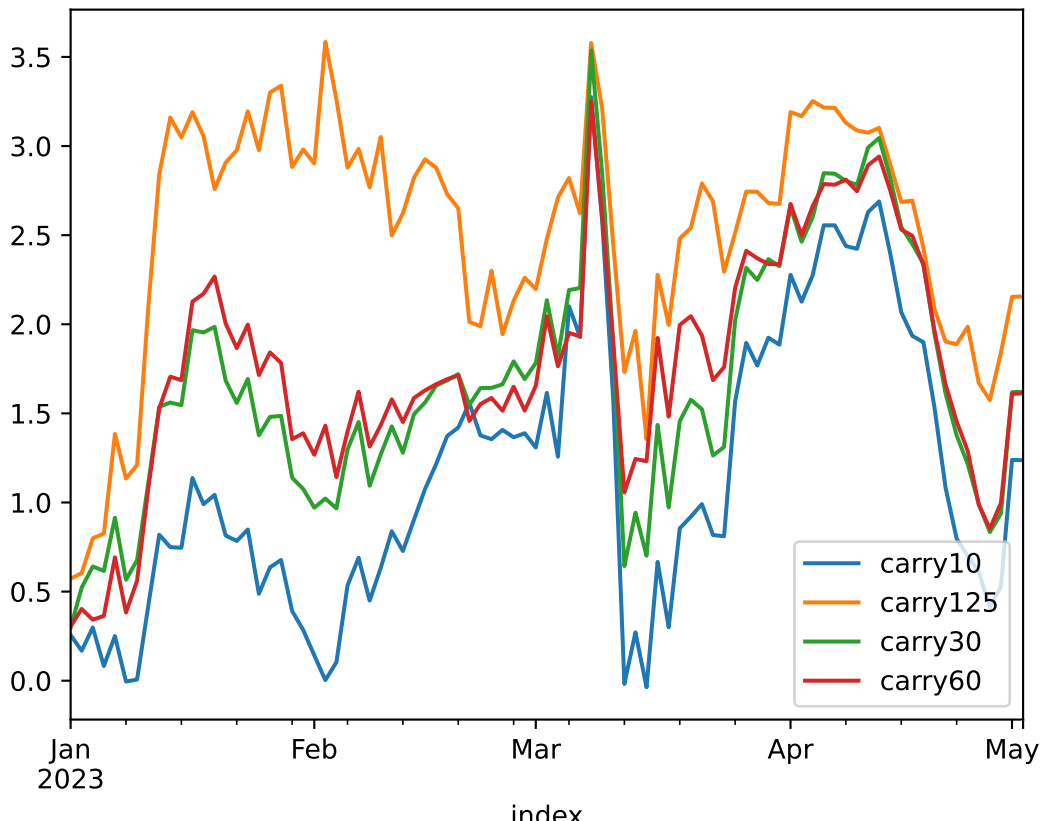
ann. mean {'relmomentum10': -0.624, 'relmomentum20': 1.117, 'relmomentum40': 3.626, 'relmomentum80': 2.326}

ann. std {'relmomentum10': 13.388, 'relmomentum20': 10.467, 'relmomentum40': 9.637, 'relmomentum80': 9.782}

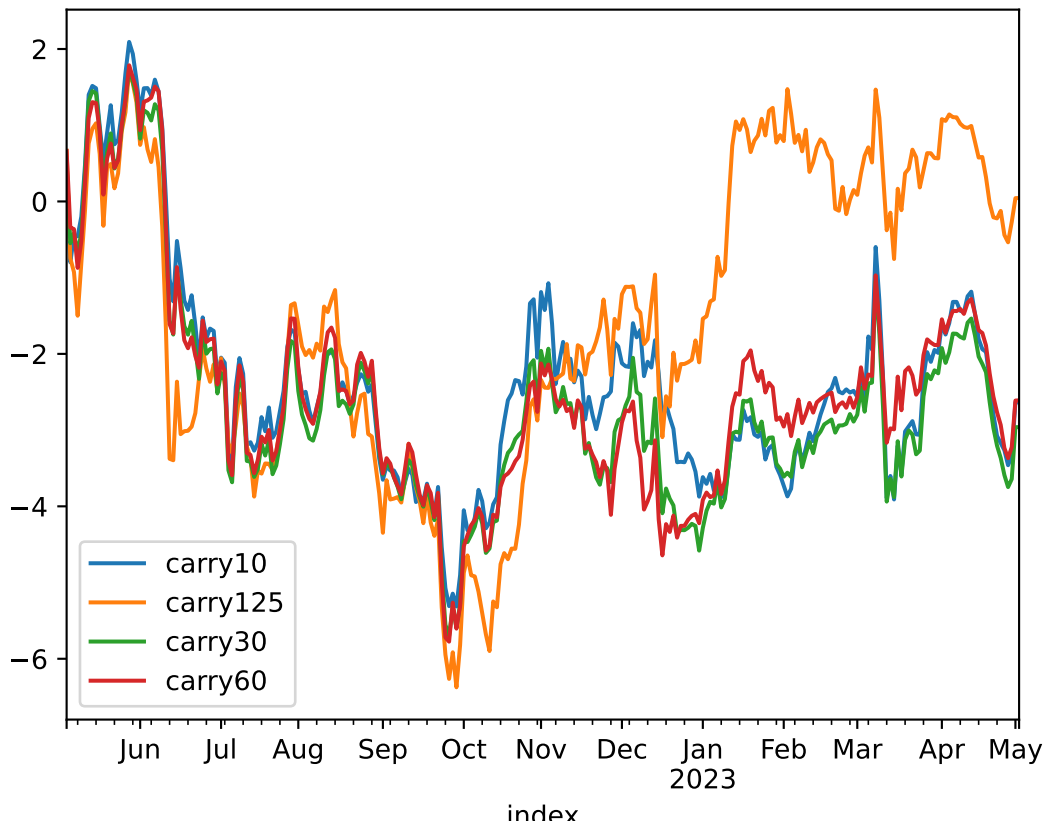
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}



Total Trading Rule P&L for period 'YTD'  
ann. mean {'carry10': 3.64, 'carry125': 6.345, 'carry30': 4.768, 'carry60': 4.745}  
ann. std {'carry10': 5.935, 'carry125': 5.401, 'carry30': 5.45, 'carry60': 4.887}  
ann. SR {'carry10': 0.61, 'carry125': 1.17, 'carry30': 0.87, 'carry60': 0.97}



Total Trading Rule P&L for period '1Y'  
ann. mean {'carry10': -2.595, 'carry125': 0.045, 'carry30': -2.915, 'carry60': -2.569}  
ann. std {'carry10': 6.087, 'carry125': 6.666, 'carry30': 6.067, 'carry60': 6.015}  
ann. SR {'carry10': -0.43, 'carry125': 0.01, 'carry30': -0.48, 'carry60': -0.43}



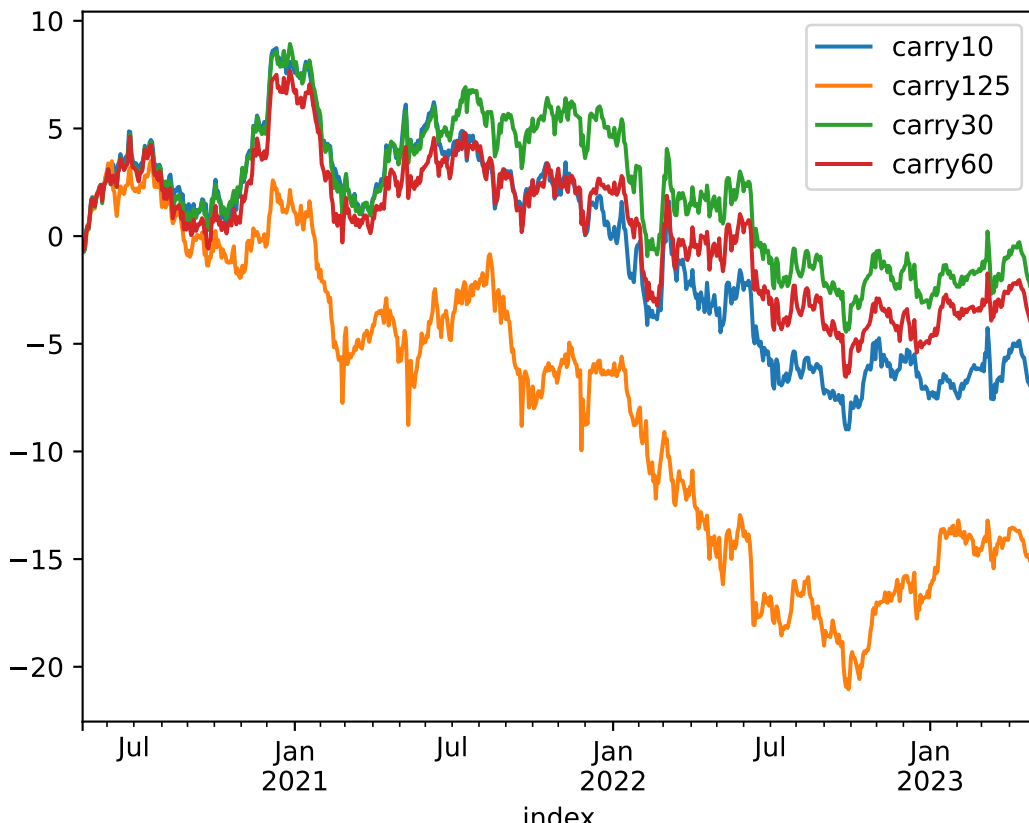


Total Trading Rule P&L for period '3Y'

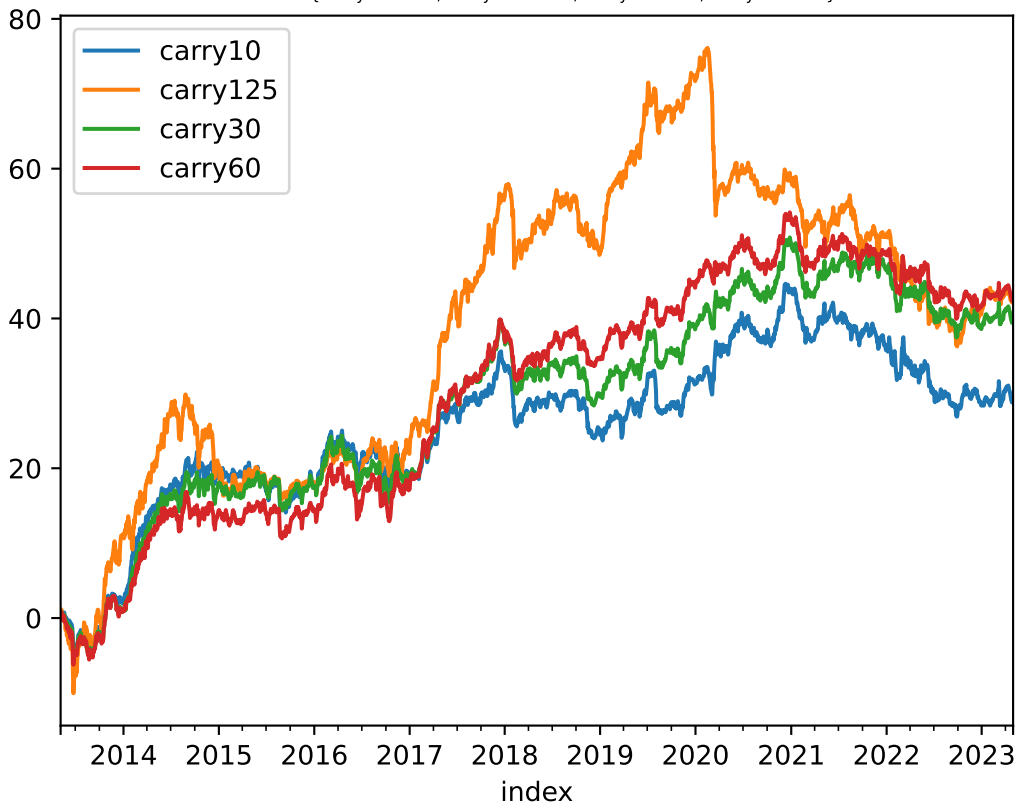
ann. mean {'carry10': -2.064, 'carry125': -4.788, 'carry30': -0.557, 'carry60': -1.103}

ann. std {'carry10': 6.559, 'carry125': 7.991, 'carry30': 6.486, 'carry60': 6.47}

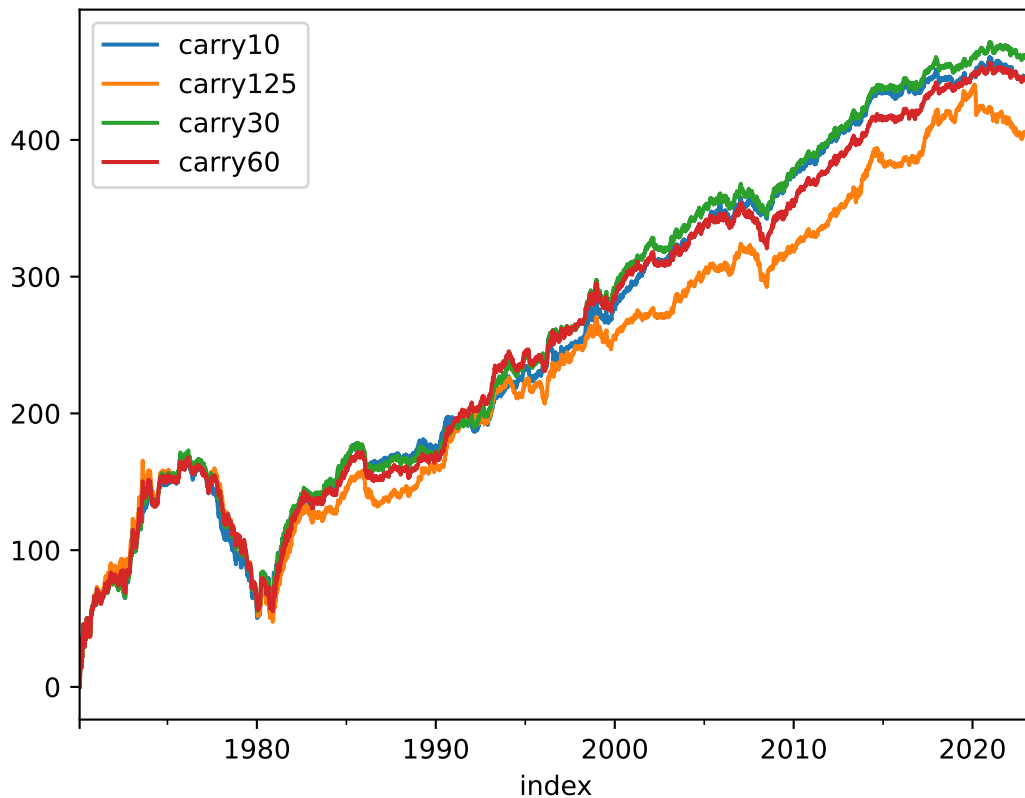
ann. SR {'carry10': -0.31, 'carry125': -0.6, 'carry30': -0.09, 'carry60': -0.17}



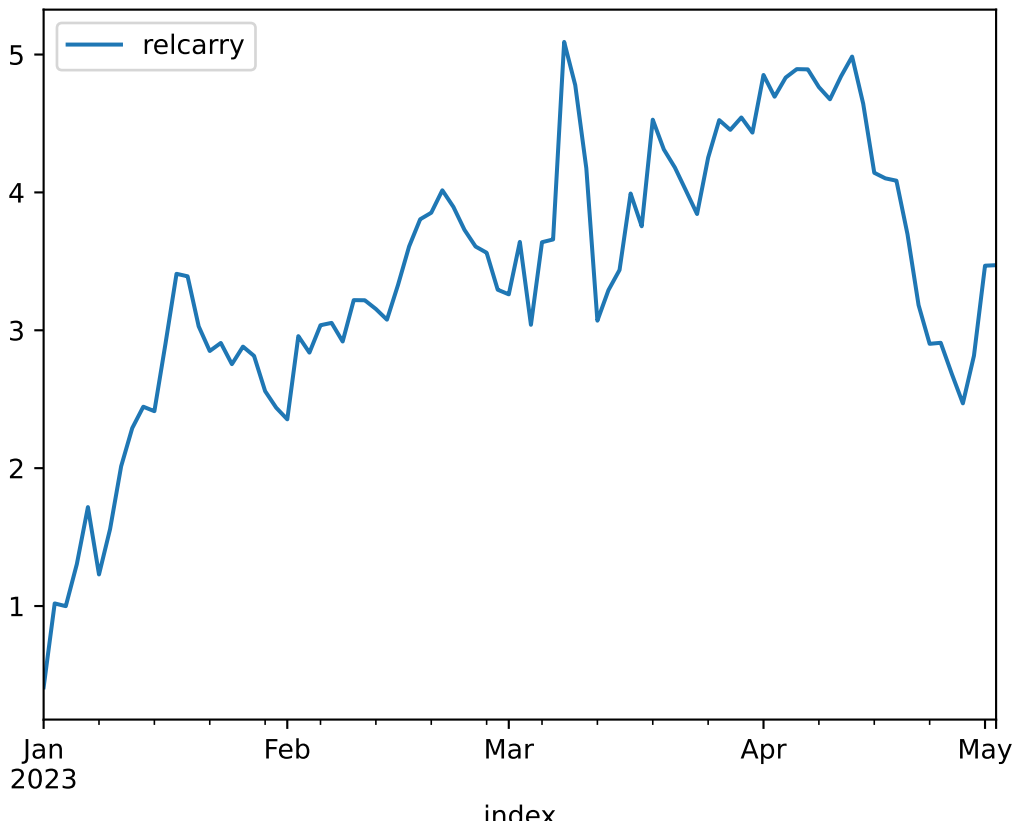
Total Trading Rule P&L for period '10Y'  
ann. mean {'carry10': 2.906, 'carry125': 4.192, 'carry30': 3.947, 'carry60': 4.234}  
ann. std {'carry10': 6.366, 'carry125': 8.947, 'carry30': 6.452, 'carry60': 6.398}  
ann. SR {'carry10': 0.46, 'carry125': 0.47, 'carry30': 0.61, 'carry60': 0.66}



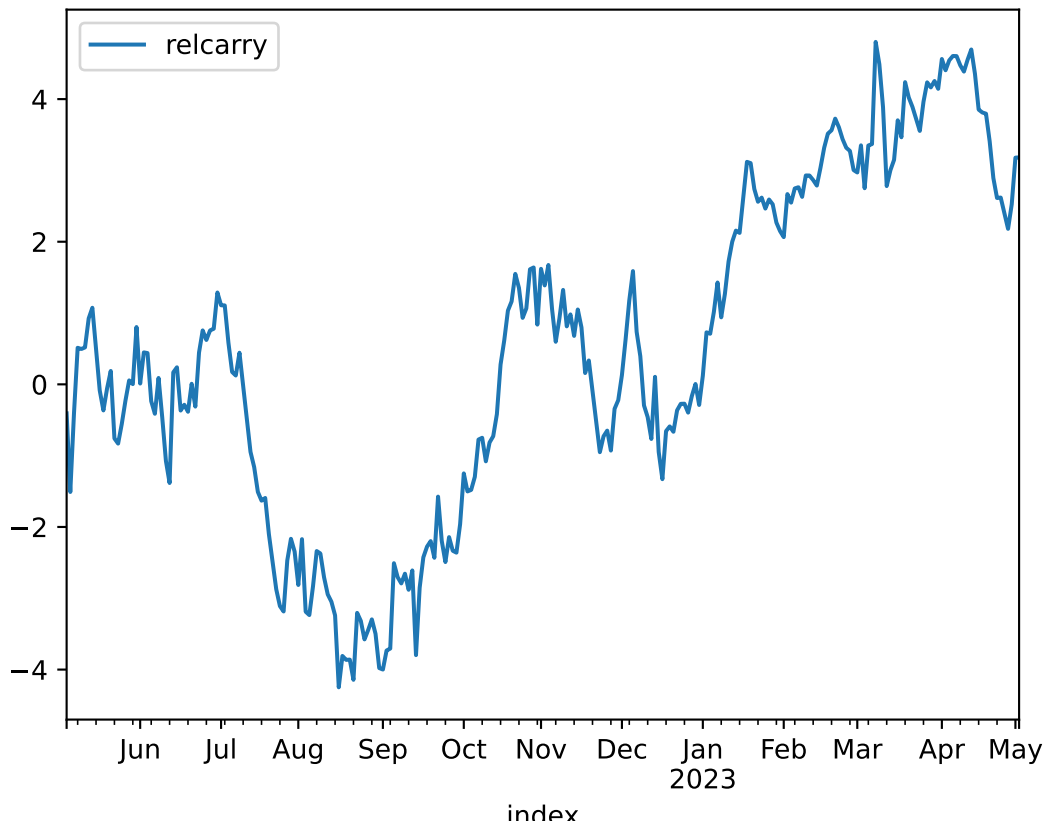
Total Trading Rule P&L for period '99Y'  
ann. mean {'carry10': 8.21, 'carry125': 7.501, 'carry30': 8.496, 'carry60': 8.208}  
ann. std {'carry10': 11.2, 'carry125': 11.556, 'carry30': 11.256, 'carry60': 11.26}  
ann. SR {'carry10': 0.73, 'carry125': 0.65, 'carry30': 0.75, 'carry60': 0.73}



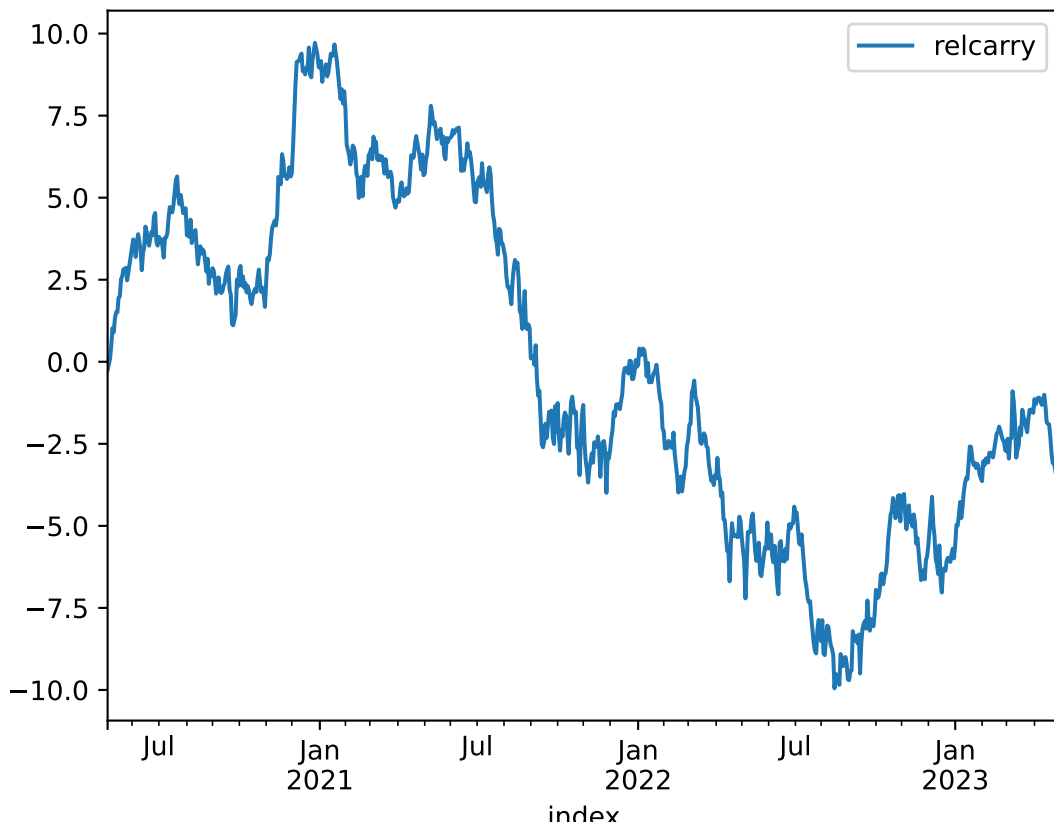
Total Trading Rule P&L for period 'YTD'  
ann. mean {'relcarry': 10.217}  
ann. std {'relcarry': 5.675}  
ann. SR {'relcarry': 1.8}



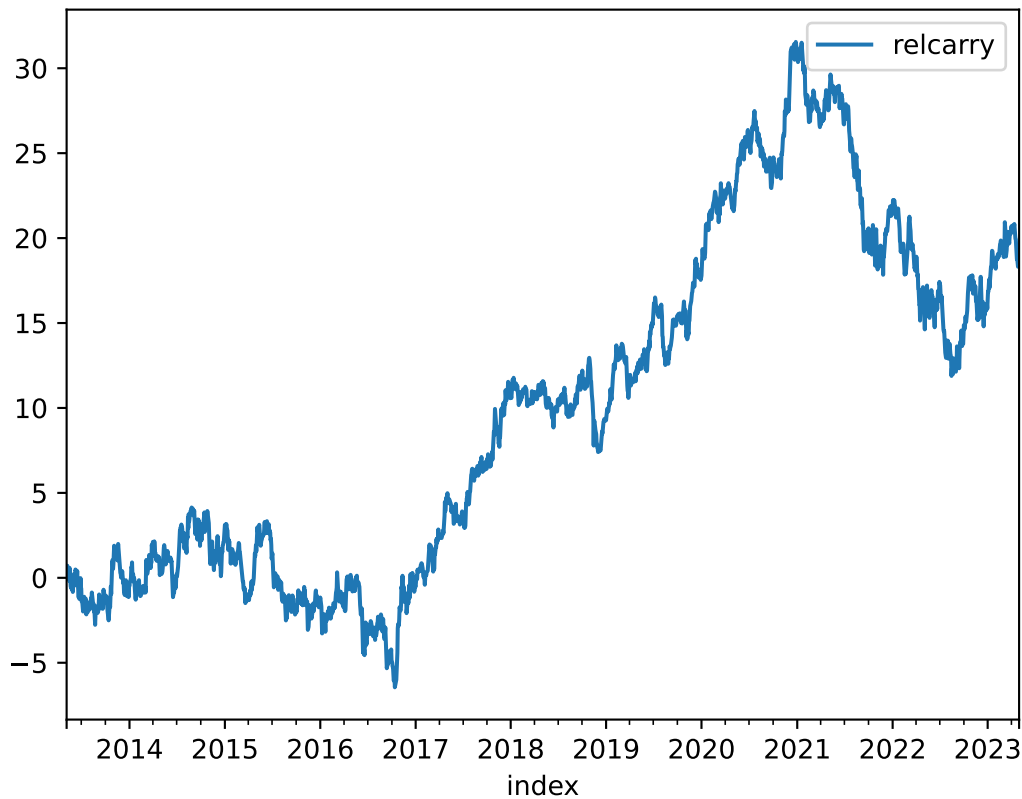
Total Trading Rule P&L for period '1Y'  
ann. mean {'relcarry': 3.134}  
ann. std {'relcarry': 6.953}  
ann. SR {'relcarry': 0.45}



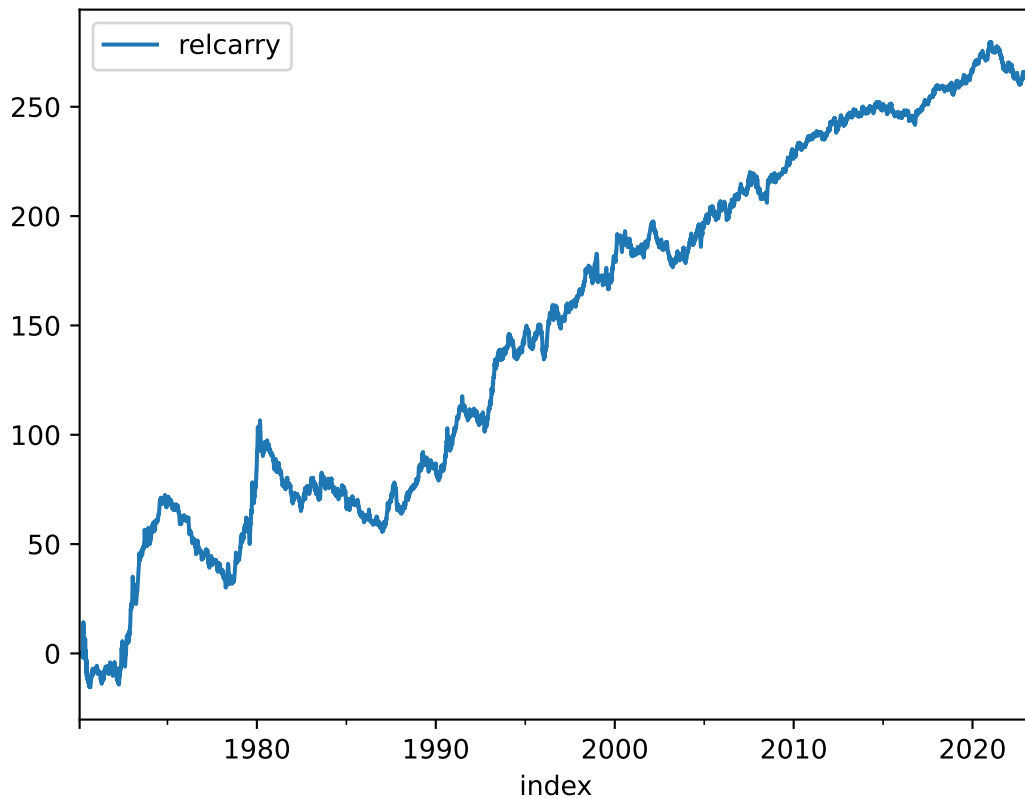
Total Trading Rule P&L for period '3Y'  
ann. mean {'relcarry': -0.824}  
ann. std {'relcarry': 6.665}  
ann. SR {'relcarry': -0.12}



Total Trading Rule P&L for period '10Y'  
ann. mean {'relcarry': 1.897}  
ann. std {'relcarry': 5.816}  
ann. SR {'relcarry': 0.33}



Total Trading Rule P&L for period '99Y'  
ann. mean {'relcarry': 4.929}  
ann. std {'relcarry': 8.959}  
ann. SR {'relcarry': 0.55}



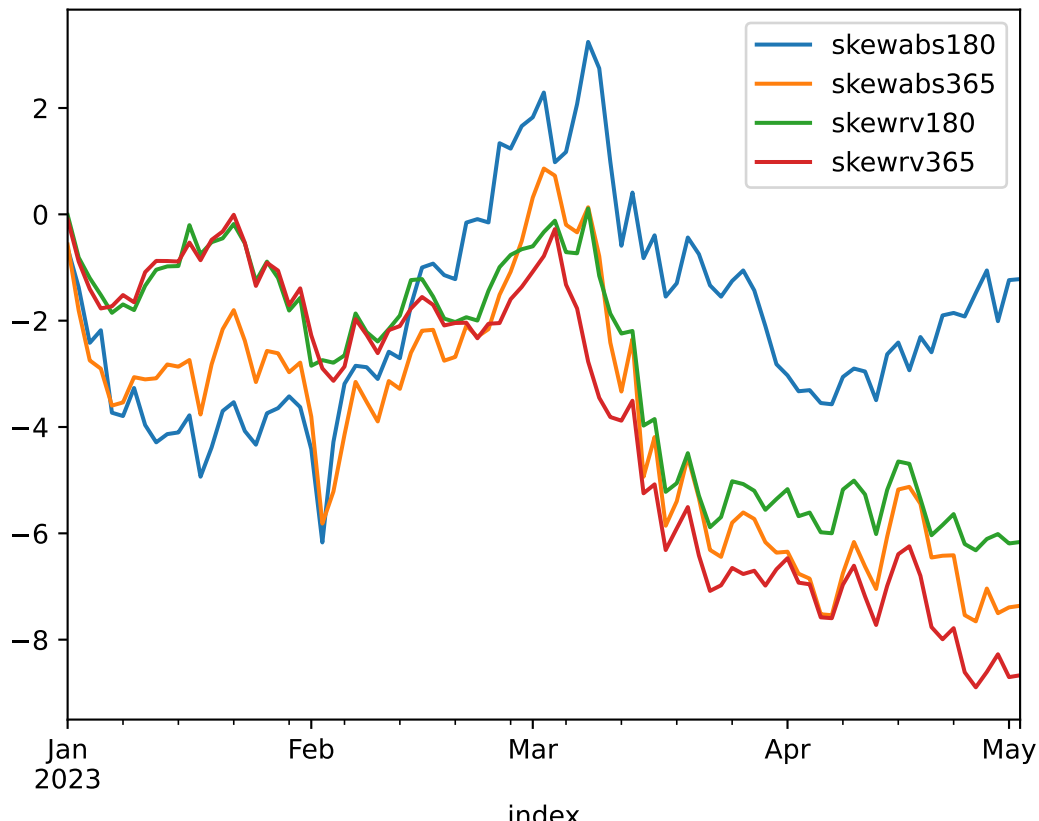


Total Trading Rule P&L for period 'YTD'

ann. mean {'skewabs180': -3.584, 'skewabs365': -21.665, 'skewrv180': -18.135, 'skewrv365': -25.511}

ann. std {'skewabs180': 11.405, 'skewabs365': 11.582, 'skewrv180': 8.046, 'skewrv365': 7.936}

ann. SR {'skewabs180': -0.31, 'skewabs365': -1.87, 'skewrv180': -2.25, 'skewrv365': -3.21}

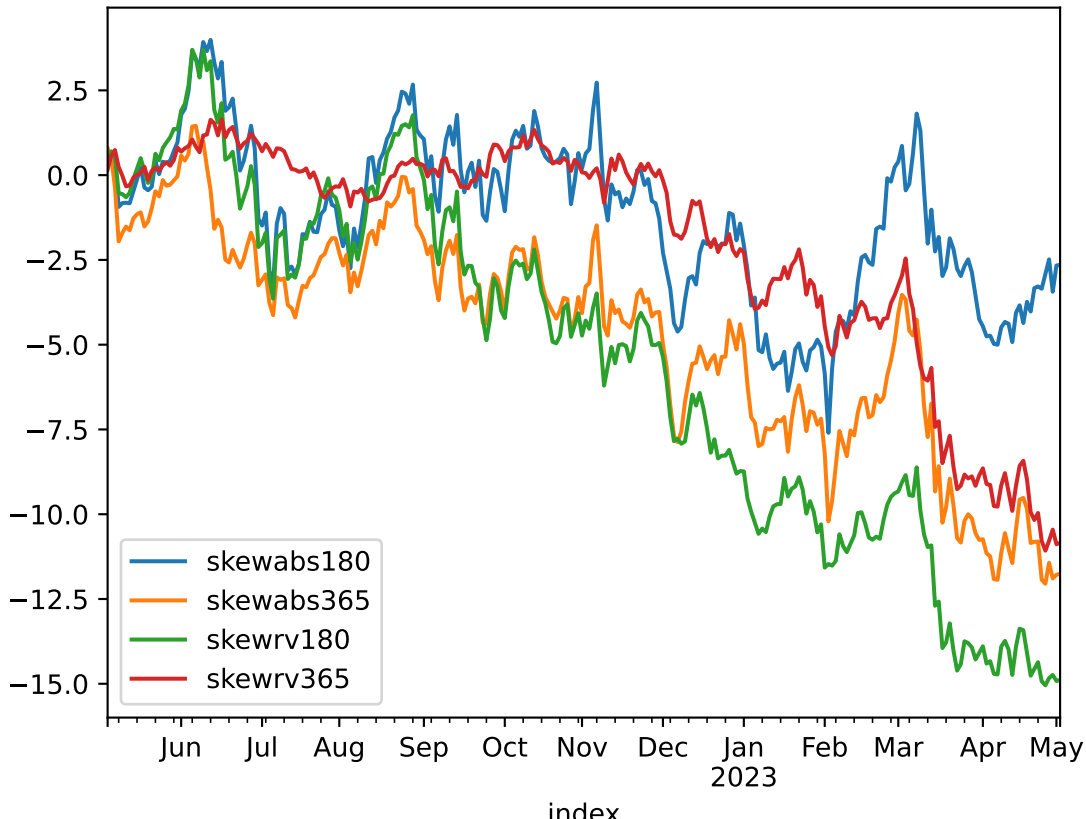


Total Trading Rule P&L for period '1Y'

ann. mean {'skewabs180': -2.605, 'skewabs365': -11.575, 'skewrv180': -14.66, 'skewrv365': -10.682}

ann. std {'skewabs180': 11.091, 'skewabs365': 9.963, 'skewrv180': 9.284, 'skewrv365': 5.793}

ann. SR {'skewabs180': -0.23, 'skewabs365': -1.16, 'skewrv180': -1.58, 'skewrv365': -1.84}

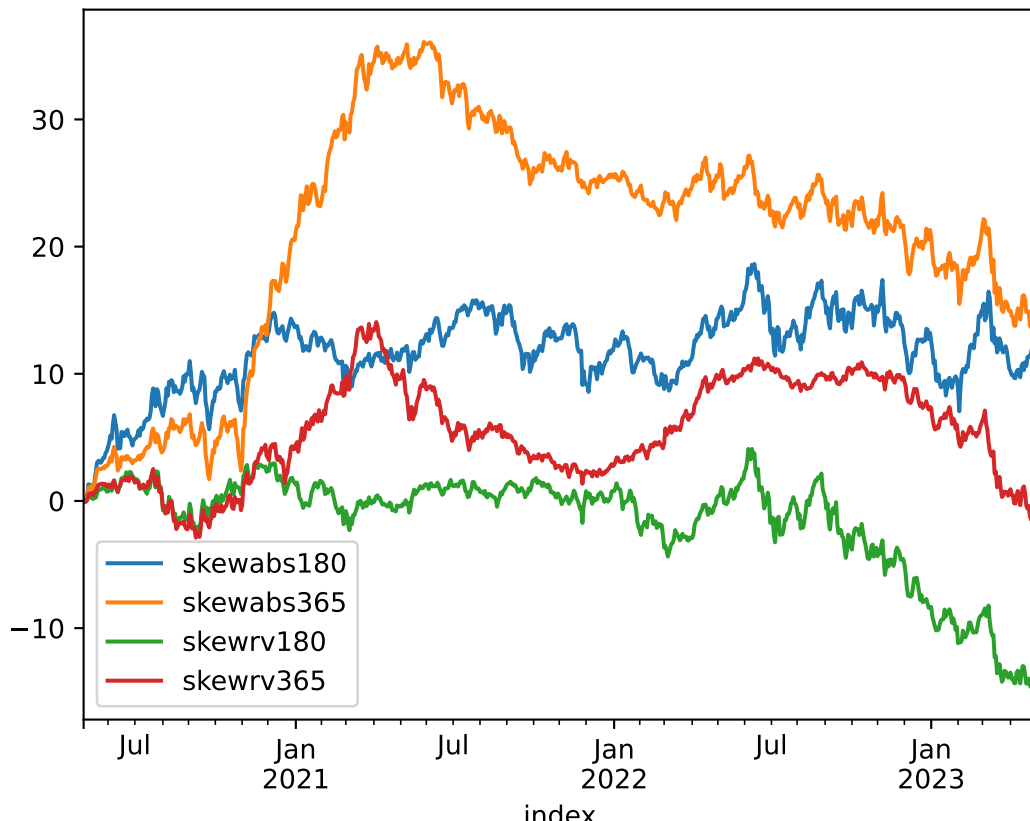


Total Trading Rule P&L for period '3Y'

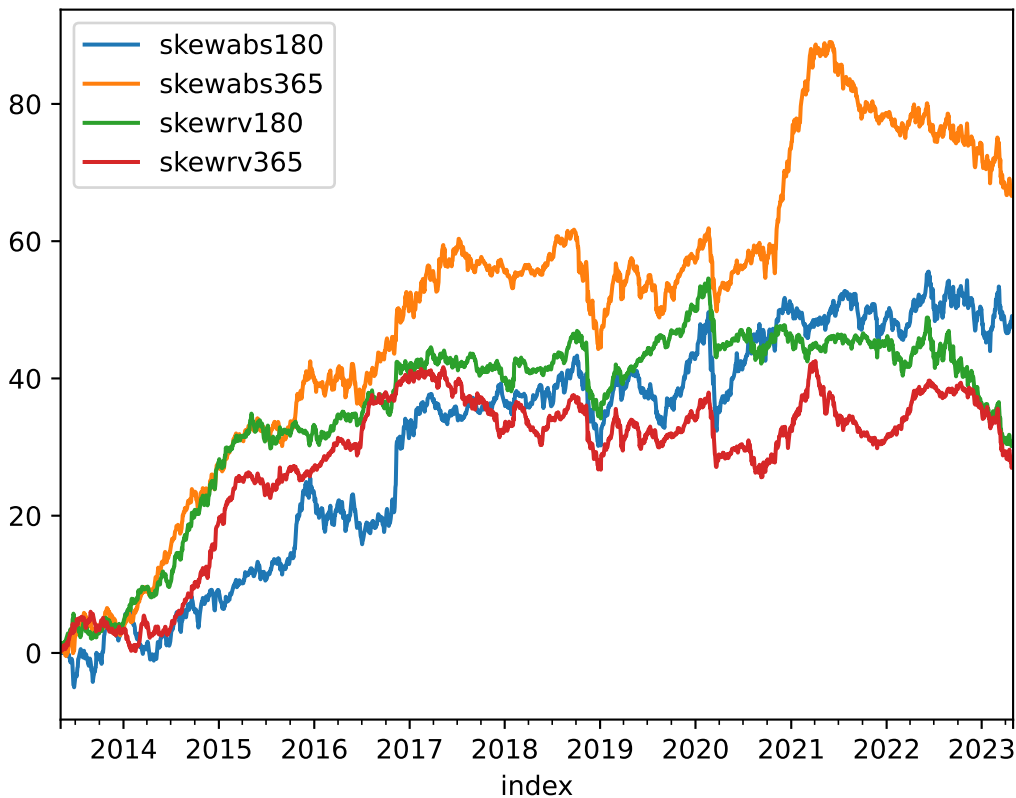
ann. mean {'skewabs180': 3.93, 'skewabs365': 4.565, 'skewrv180': -4.746, 'skewrv365': -0.418}

ann. std {'skewabs180': 9.139, 'skewabs365': 8.919, 'skewrv180': 7.239, 'skewrv365': 6.352}

ann. SR {'skewabs180': 0.43, 'skewabs365': 0.51, 'skewrv180': -0.66, 'skewrv365': -0.07}



Total Trading Rule P&L for period '10Y'  
ann. mean {'skewabs180': 4.805, 'skewabs365': 6.568, 'skewrv180': 2.974, 'skewrv365': 2.671}  
ann. std {'skewabs180': 8.022, 'skewabs365': 7.948, 'skewrv180': 6.389, 'skewrv365': 6.049}  
ann. SR {'skewabs180': 0.6, 'skewabs365': 0.83, 'skewrv180': 0.47, 'skewrv365': 0.44}

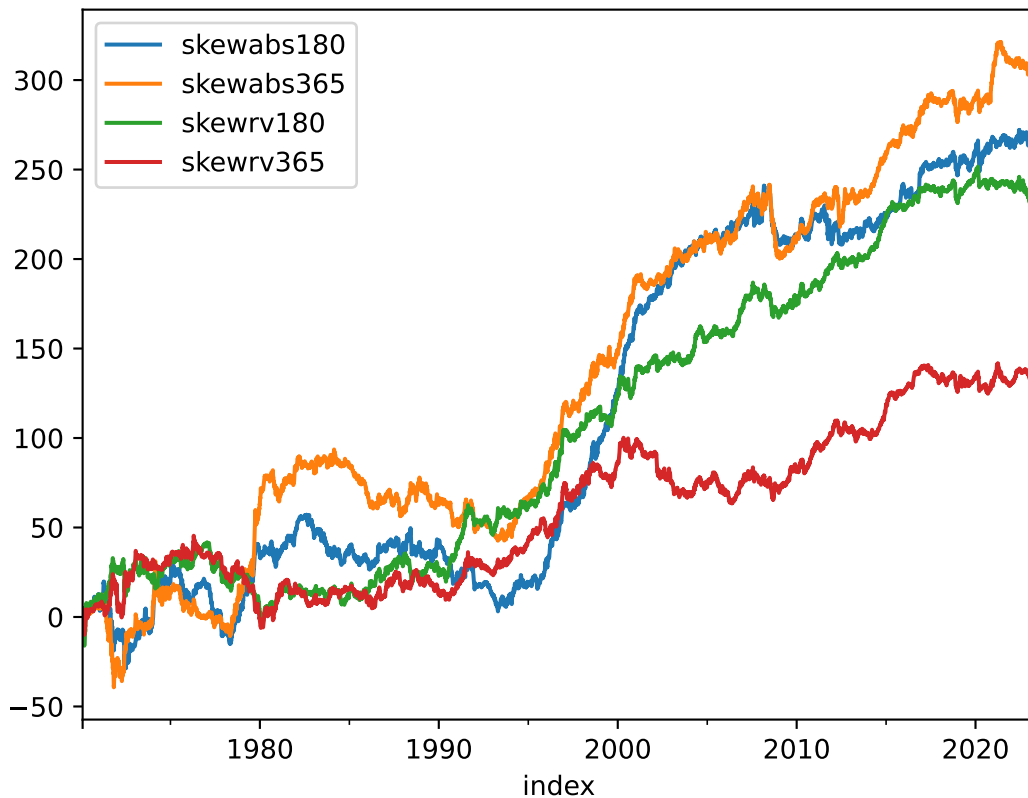


Total Trading Rule P&L for period '99Y'

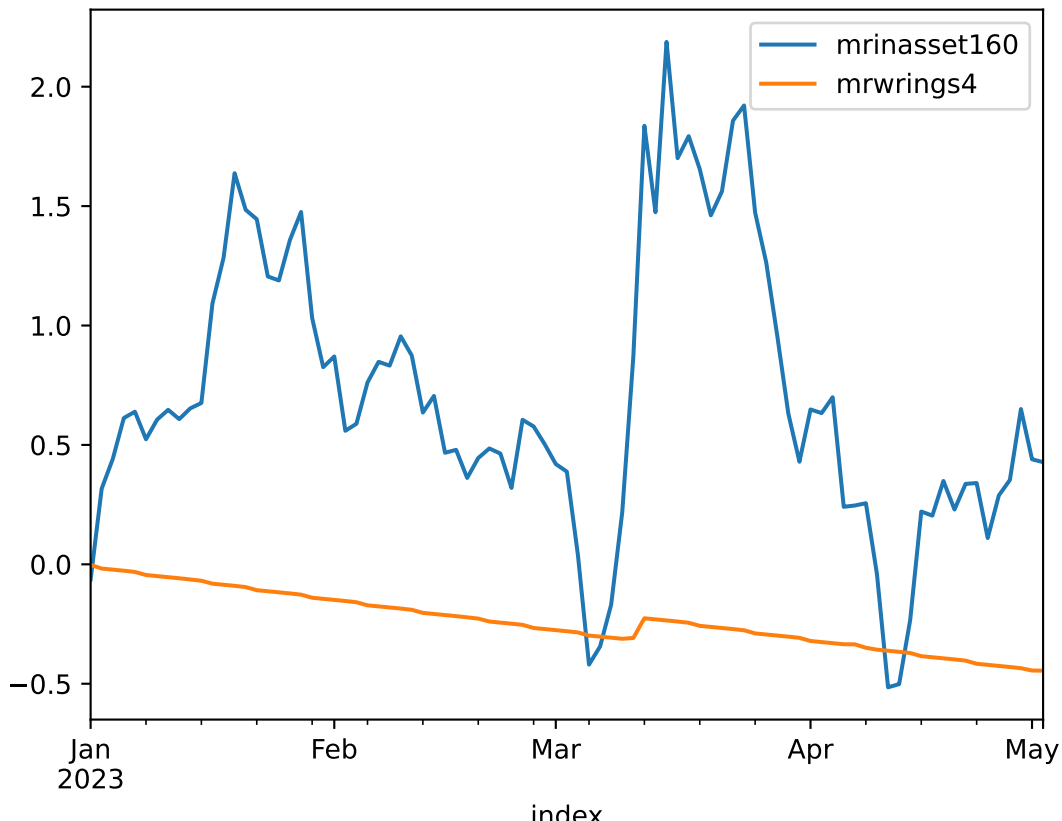
ann. mean {'skewabs180': 4.894, 'skewabs365': 5.514, 'skewrv180': 4.19, 'skewrv365': 2.329}

ann. std {'skewabs180': 10.101, 'skewabs365': 9.869, 'skewrv180': 8.75, 'skewrv365': 8.124}

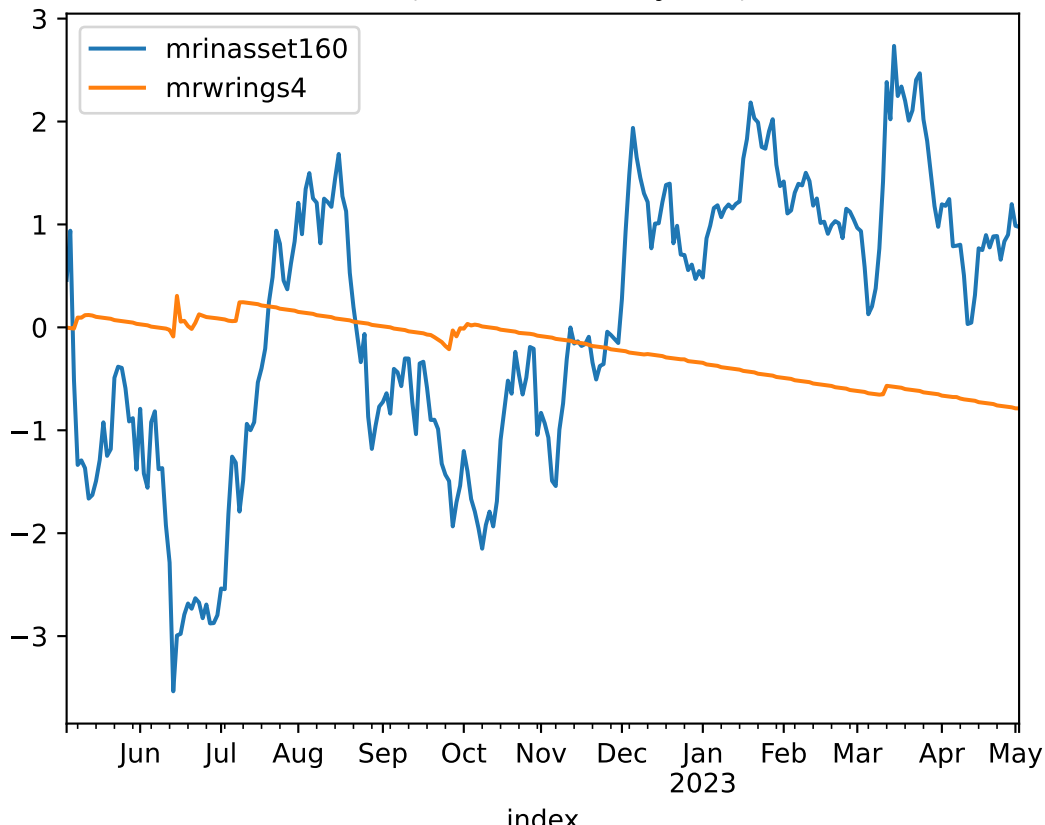
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}



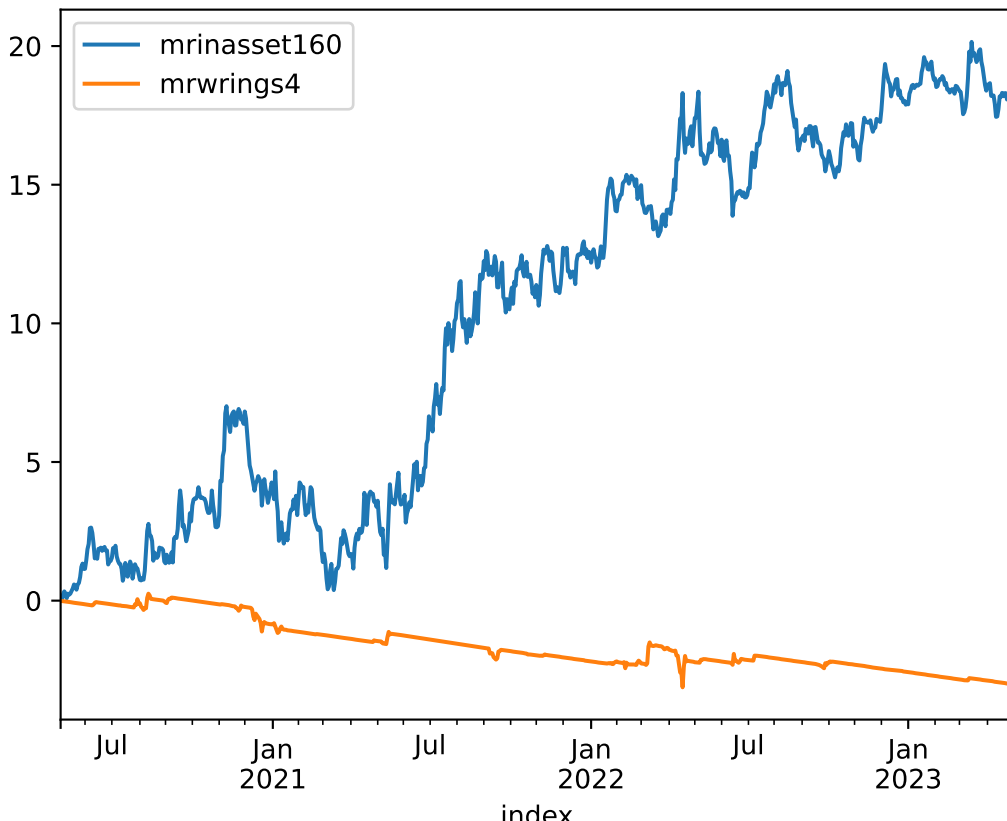
Total Trading Rule P&L for period 'YTD'  
ann. mean {'mrinasset160': 1.259, 'mrwrings4': -1.31}  
ann. std {'mrinasset160': 4.179, 'mrwrings4': 0.163}  
ann. SR {'mrinasset160': 0.3, 'mrwrings4': -8.06}



Total Trading Rule P&L for period '1Y'  
ann. mean {'mrinasset160': 0.96, 'mrwrings4': -0.775}  
ann. std {'mrinasset160': 5.113, 'mrwrings4': 0.585}  
ann. SR {'mrinasset160': 0.19, 'mrwrings4': -1.33}

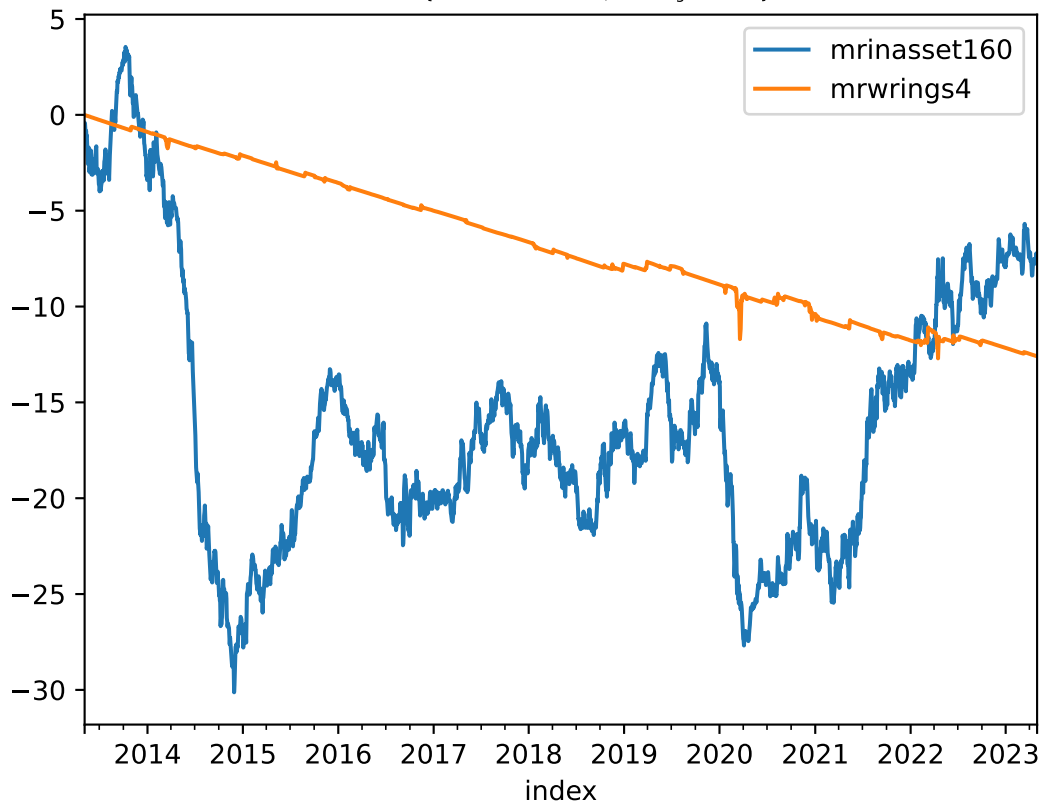


Total Trading Rule P&L for period '3Y'  
ann. mean {'mriasset160': 6.02, 'mrwrings4': -0.987}  
ann. std {'mriasset160': 6.256, 'mrwrings4': 1.017}  
ann. SR {'mriasset160': 0.96, 'mrwrings4': -0.97}





Total Trading Rule P&L for period '10Y'  
ann. mean {'mrinasset160': -0.731, 'mrwrings4': -1.237}  
ann. std {'mrinasset160': 6.198, 'mrwrings4': 0.879}  
ann. SR {'mrinasset160': -0.12, 'mrwrings4': -1.41}



Total Trading Rule P&L for period '99Y'  
ann. mean {'mrinasset160': -3.557, 'mrwrings4': -2.152}  
ann. std {'mrinasset160': 9.866, 'mrwrings4': 2.087}  
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.03}

