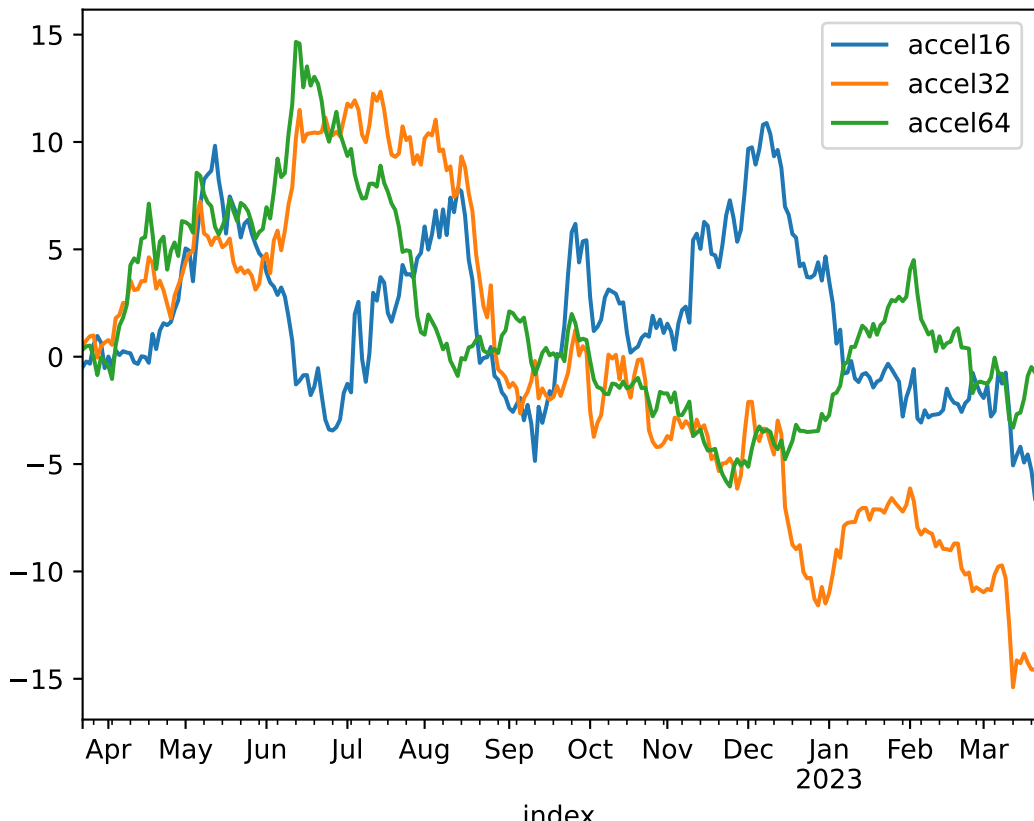


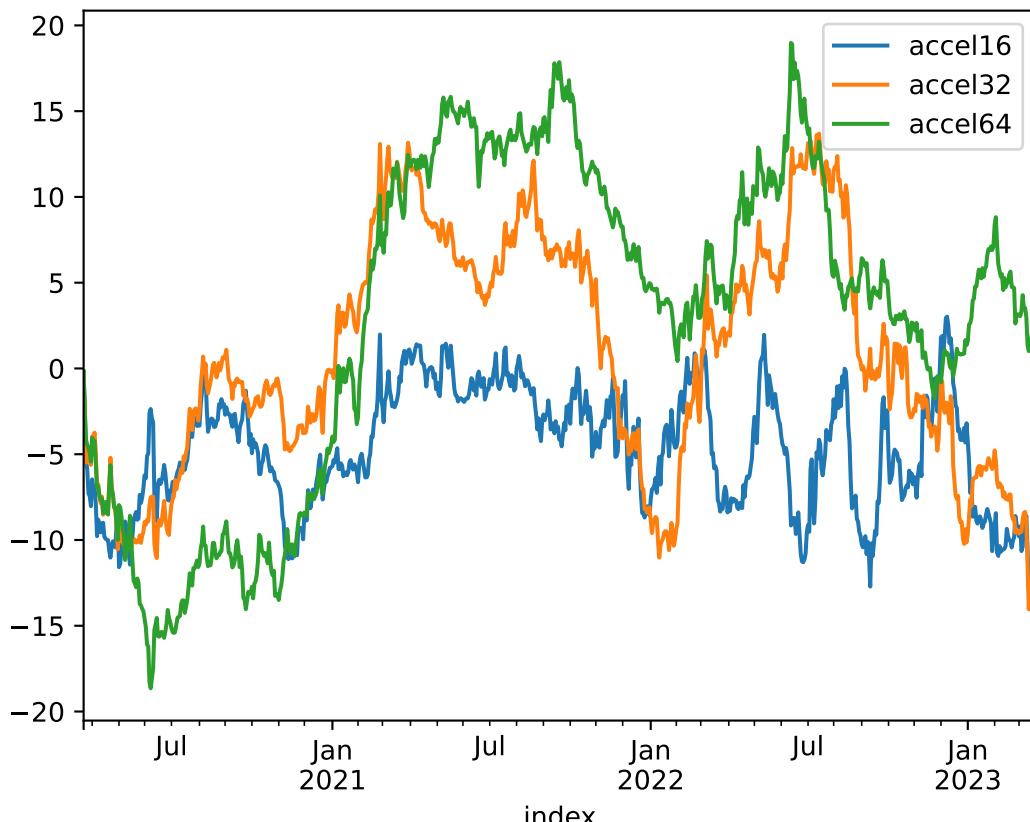
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -50.715, 'accel32': -13.876, 'accel64': 9.985}
ann. std {'accel16': 14.071, 'accel32': 11.23, 'accel64': 10.614}
ann. SR {'accel16': -3.6, 'accel32': -1.24, 'accel64': 0.94}



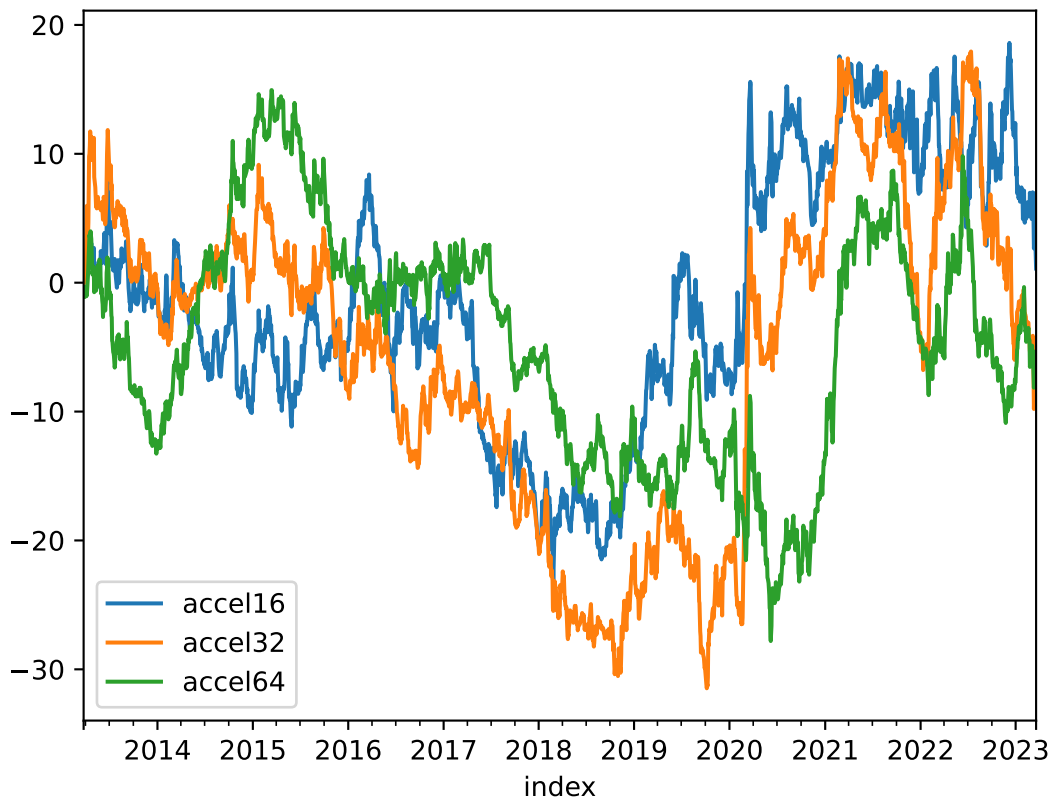
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -6.523, 'accel32': -14.357, 'accel64': -0.722}
ann. std {'accel16': 16.091, 'accel32': 13.476, 'accel64': 11.584}
ann. SR {'accel16': -0.41, 'accel32': -1.07, 'accel64': -0.06}



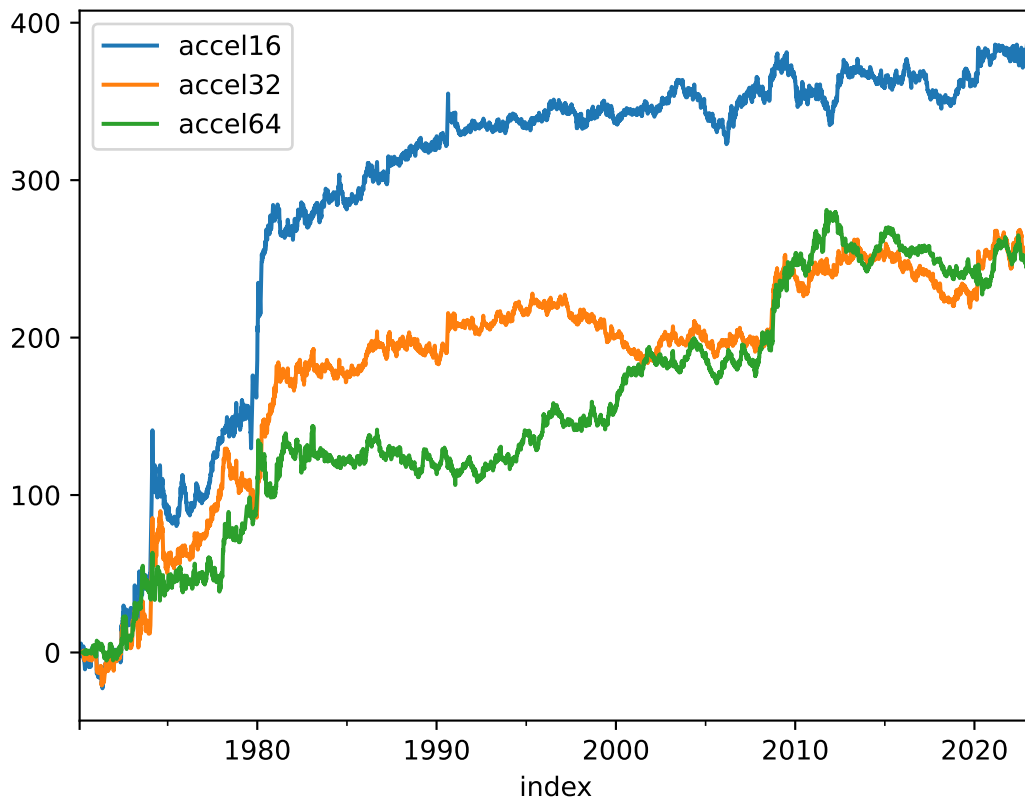
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -4.742, 'accel32': -4.33, 'accel64': 1.174}
ann. std {'accel16': 14.113, 'accel32': 12.475, 'accel64': 11.157}
ann. SR {'accel16': -0.34, 'accel32': -0.35, 'accel64': 0.11}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.108, 'accel32': -0.882, 'accel64': -0.547}
ann. std {'accel16': 12.032, 'accel32': 11.22, 'accel64': 9.596}
ann. SR {'accel16': 0.01, 'accel32': -0.08, 'accel64': -0.06}

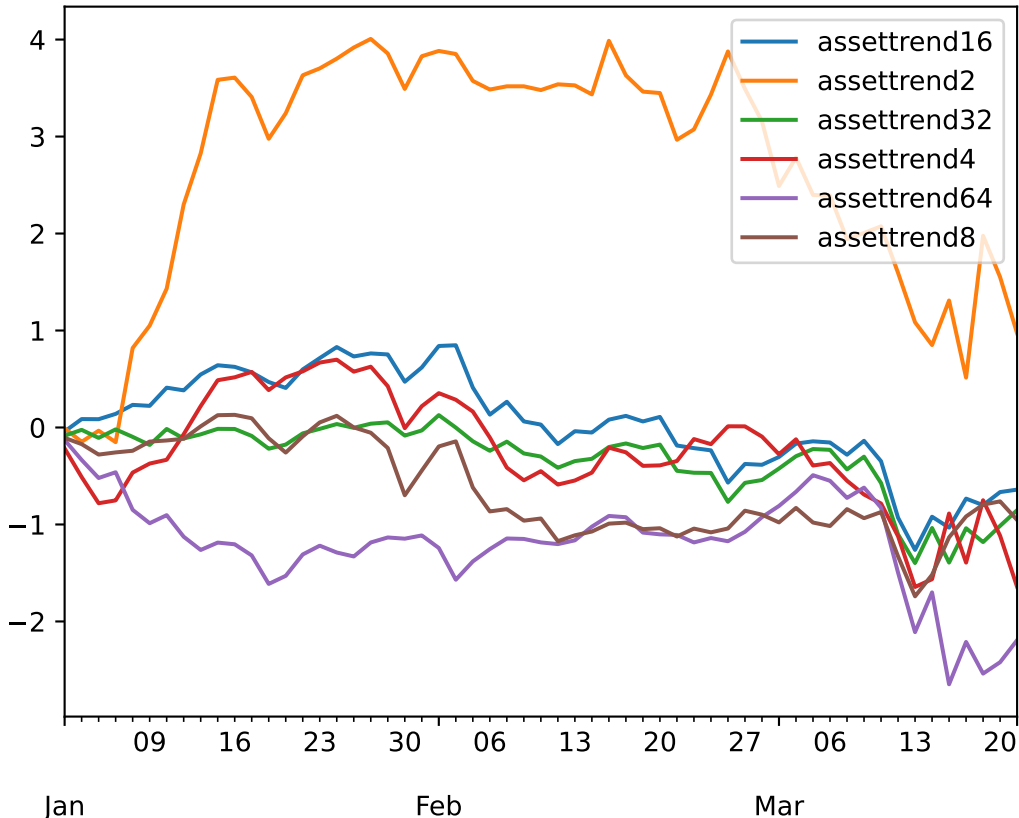


Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.827, 'accel32': 4.461, 'accel64': 4.61}
ann. std {'accel16': 15.664, 'accel32': 13.742, 'accel64': 13.251}
ann. SR {'accel16': 0.44, 'accel32': 0.32, 'accel64': 0.35}



Total Trading Rule P&L for period 'YTD'

ann. mean {'assetrend16': -2.878, 'assetrend2': 4.364, 'assetrend32': -3.83, 'assetrend4': -7.377, 'assetrend64': -9.849, 'assetrend8': -4.282}
 ann. std {'assetrend16': 2.853, 'assetrend2': 6.716, 'assetrend32': 2.587, 'assetrend4': 3.953, 'assetrend64': 3.798, 'assetrend8': 2.85}
 ann. SR {'assetrend16': -1.01, 'assetrend2': 0.65, 'assetrend32': -1.48, 'assetrend4': -1.87, 'assetrend64': -2.59, 'assetrend8': -1.5}

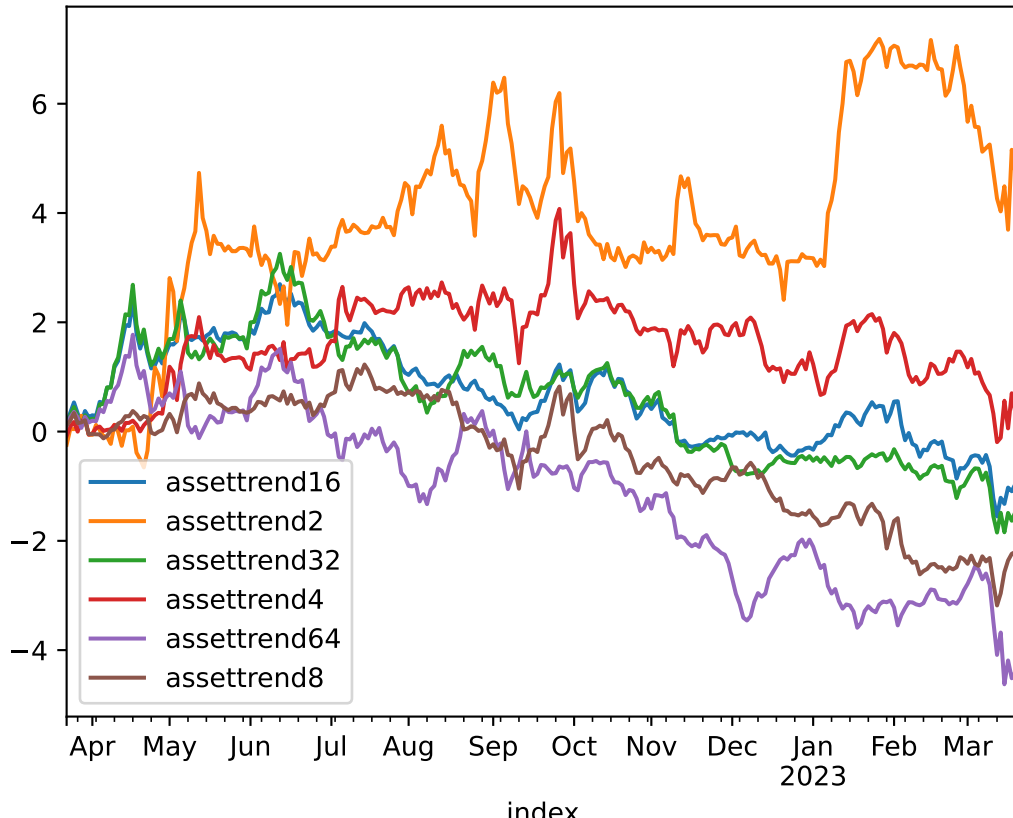


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': -0.918, 'assettrend2': 4.088, 'assettrend32': -1.283, 'assettrend4': -0.189, 'assettrend64': -4.107, 'assettrend8': -2.358}

ann. std {'assettrend16': 2.55, 'assettrend2': 5.968, 'assettrend32': 2.918, 'assettrend4': 3.785, 'assettrend64': 3.289, 'assettrend8': 2.518}

ann. SR {'assettrend16': -0.36, 'assettrend2': 0.68, 'assettrend32': -0.44, 'assettrend4': -0.05, 'assettrend64': -1.25, 'assettrend8': -0.94}

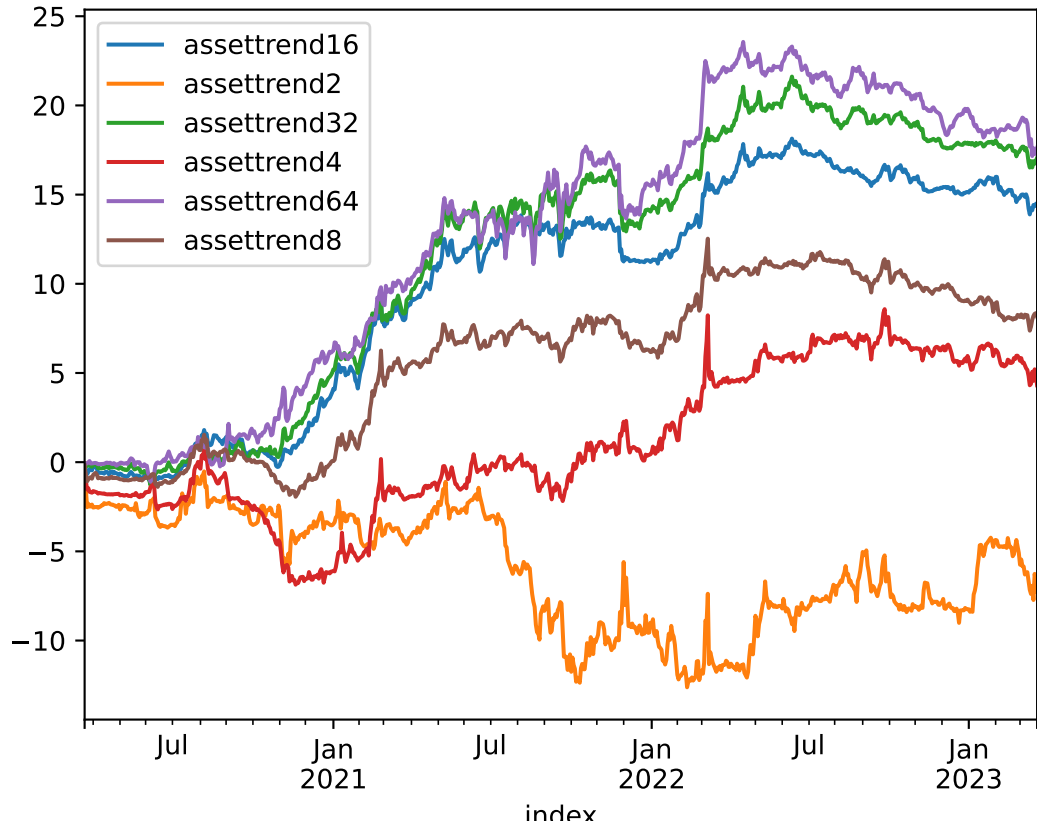


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 4.75, 'assettrend2': -2.38, 'assettrend32': 5.585, 'assettrend4': 1.412, 'assettrend64': 5.768, 'assettrend8': 2.672}

ann. std {'assettrend16': 3.475, 'assettrend2': 7.071, 'assettrend32': 4.26, 'assettrend4': 4.936, 'assettrend64': 5.095, 'assettrend8': 3.547}

ann. SR {'assettrend16': 1.37, 'assettrend2': -0.34, 'assettrend32': 1.31, 'assettrend4': 0.29, 'assettrend64': 1.13, 'assettrend8': 0.75}

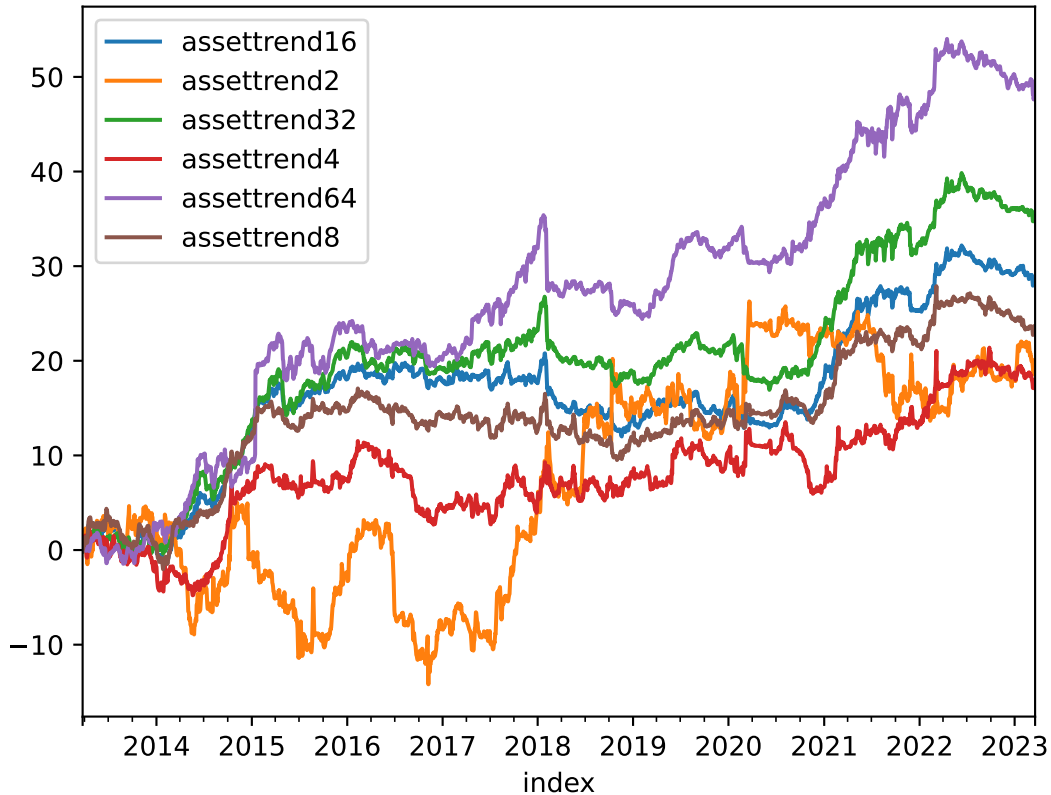


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.804, 'assettrend2': 1.866, 'assettrend32': 3.465, 'assettrend4': 1.681, 'assettrend64': 4.721, 'assettrend8': 2.309}

ann. std {'assettrend16': 3.251, 'assettrend2': 8.24, 'assettrend32': 3.71, 'assettrend4': 4.997, 'assettrend64': 5.305, 'assettrend8': 3.568}

ann. SR {'assettrend16': 0.86, 'assettrend2': 0.23, 'assettrend32': 0.93, 'assettrend4': 0.34, 'assettrend64': 0.89, 'assettrend8': 0.65}

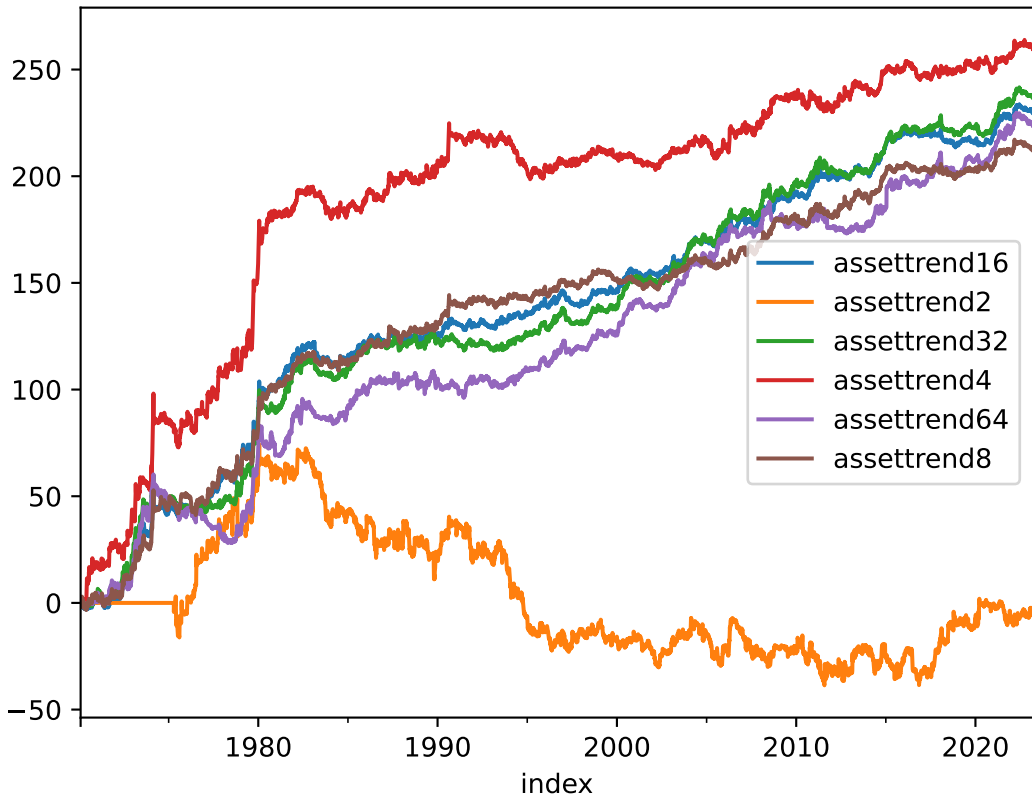


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.249, 'assettrend2': -0.098, 'assettrend32': 4.379, 'assettrend4': 4.795, 'assettrend64': 4.134, 'assettrend8': 3.929}

ann. std {'assettrend16': 4.632, 'assettrend2': 10.017, 'assettrend32': 4.847, 'assettrend4': 7.336, 'assettrend64': 5.408, 'assettrend8': 5.014}

ann. SR {'assettrend16': 0.92, 'assettrend2': -0.01, 'assettrend32': 0.9, 'assettrend4': 0.65, 'assettrend64': 0.76, 'assettrend8': 0.78}

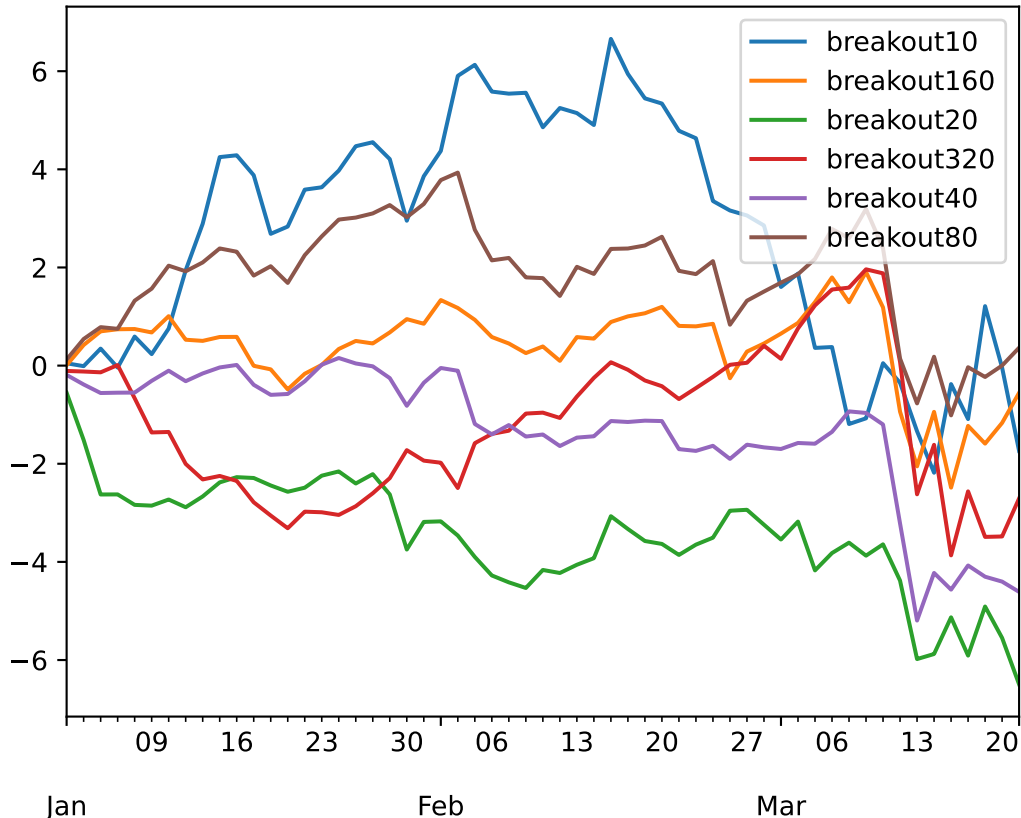


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': -7.81, 'breakout160': -2.49, 'breakout20': -29.169, 'breakout320': -12.159, 'breakout40': -20.709, 'breakout80': 1.634}

ann. std {'breakout10': 14.001, 'breakout160': 8.951, 'breakout20': 8.004, 'breakout320': 10.751, 'breakout40': 7.625, 'breakout80': 9.215}

ann. SR {'breakout10': -0.56, 'breakout160': -0.28, 'breakout20': -3.64, 'breakout320': -1.13, 'breakout40': -2.72, 'breakout80': 0.18}

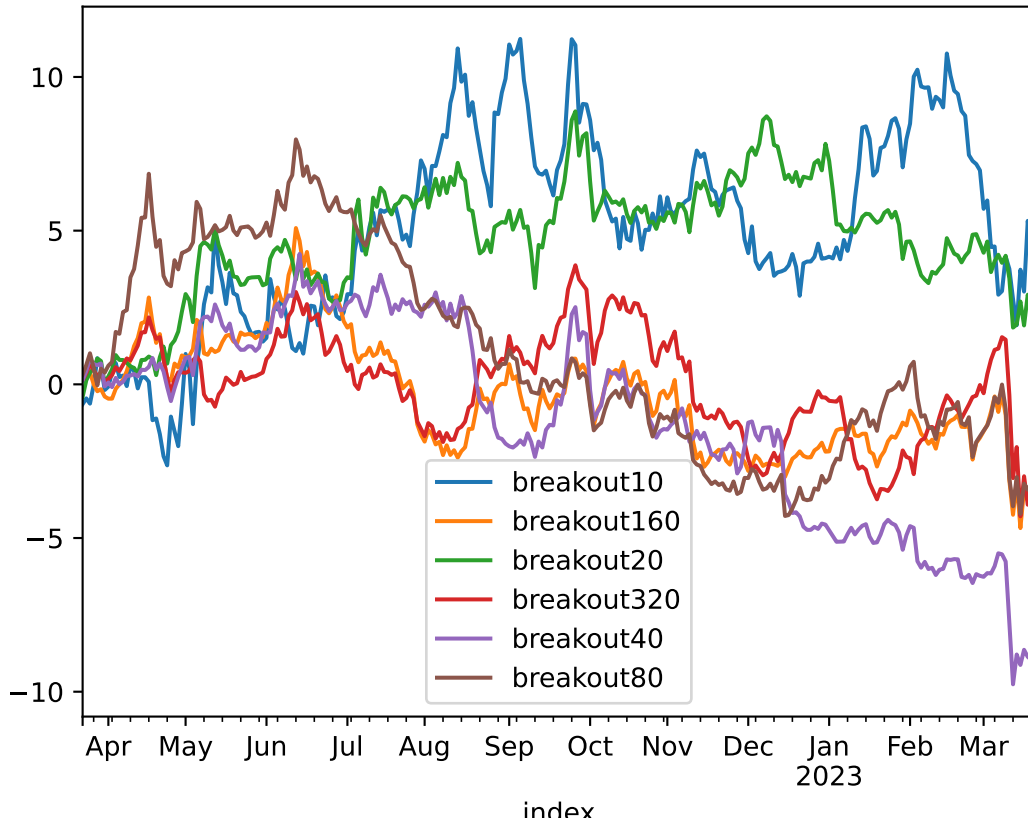


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 2.331, 'breakout160': -2.703, 'breakout20': 1.31, 'breakout320': -3.086, 'breakout40': -9.034, 'breakout80': -2.791}

ann. std {'breakout10': 12.387, 'breakout160': 6.973, 'breakout20': 8.198, 'breakout320': 7.319, 'breakout40': 7.043, 'breakout80': 7.444}

ann. SR {'breakout10': 0.19, 'breakout160': -0.39, 'breakout20': 0.16, 'breakout320': -0.42, 'breakout40': -1.28, 'breakout80': -0.37}

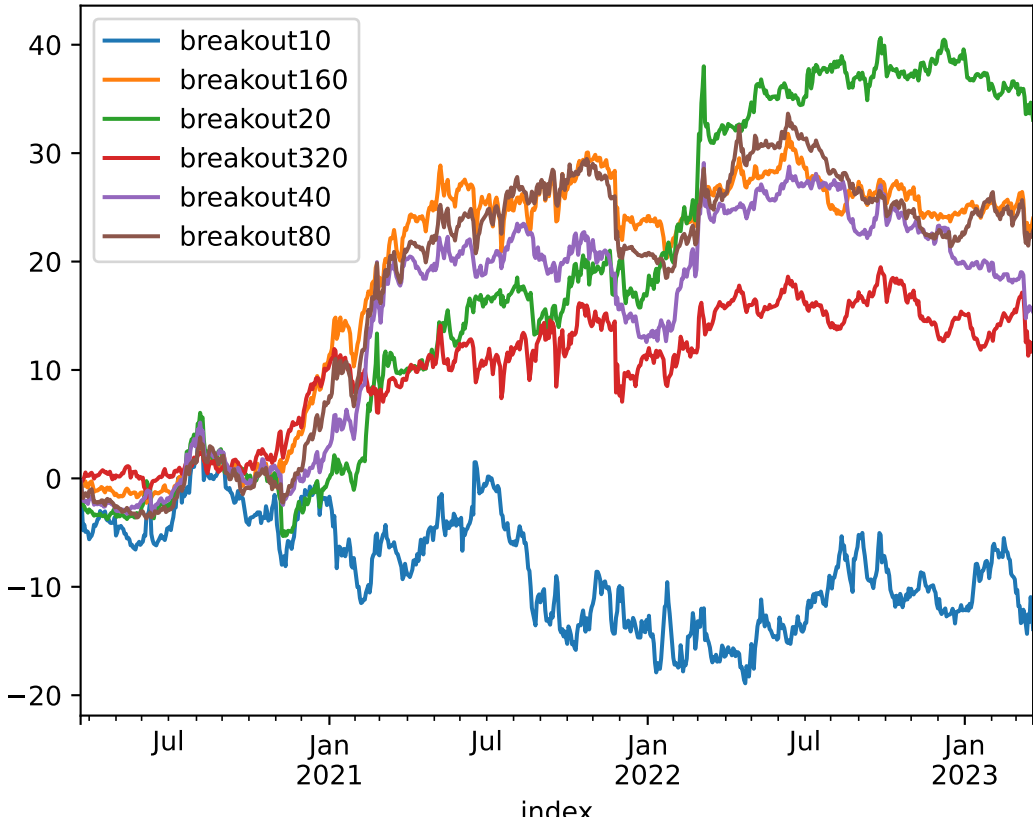


Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -4.55, 'breakout160': 7.844, 'breakout20': 10.829, 'breakout320': 4.083, 'breakout40': 5.025, 'breakout80': 7.478}

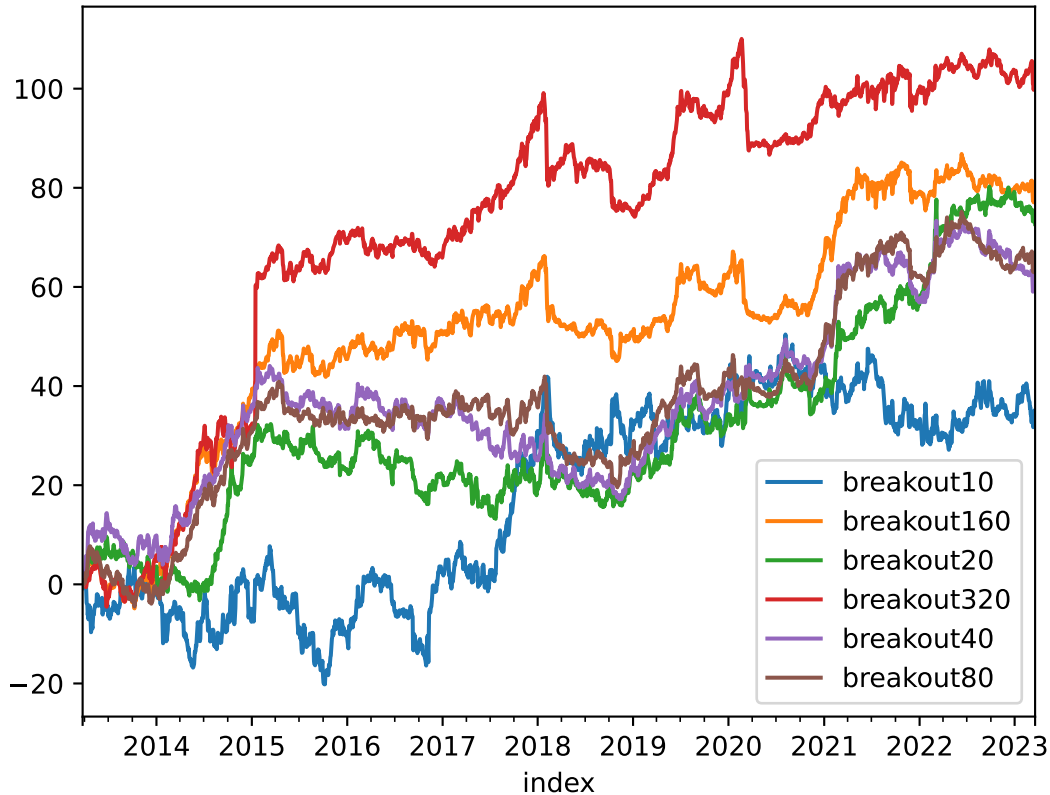
ann. std {'breakout10': 13.607, 'breakout160': 9.401, 'breakout20': 10.97, 'breakout320': 9.986, 'breakout40': 9.584, 'breakout80': 9.199}

ann. SR {'breakout10': -0.33, 'breakout160': 0.83, 'breakout20': 0.99, 'breakout320': 0.41, 'breakout40': 0.52, 'breakout80': 0.81}



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

ann. mean {'breakout10': 3.156, 'breakout160': 7.757, 'breakout20': 7.138, 'breakout320': 9.91, 'breakout40': 5.855, 'breakout80': 6.319}
ann. std {'breakout10': 15.638, 'breakout160': 9.093, 'breakout20': 11.168, 'breakout320': 13.386, 'breakout40': 9.729, 'breakout80': 8.986}
ann. SR {'breakout10': 0.2, 'breakout160': 0.85, 'breakout20': 0.64, 'breakout320': 0.74, 'breakout40': 0.6, 'breakout80': 0.7}

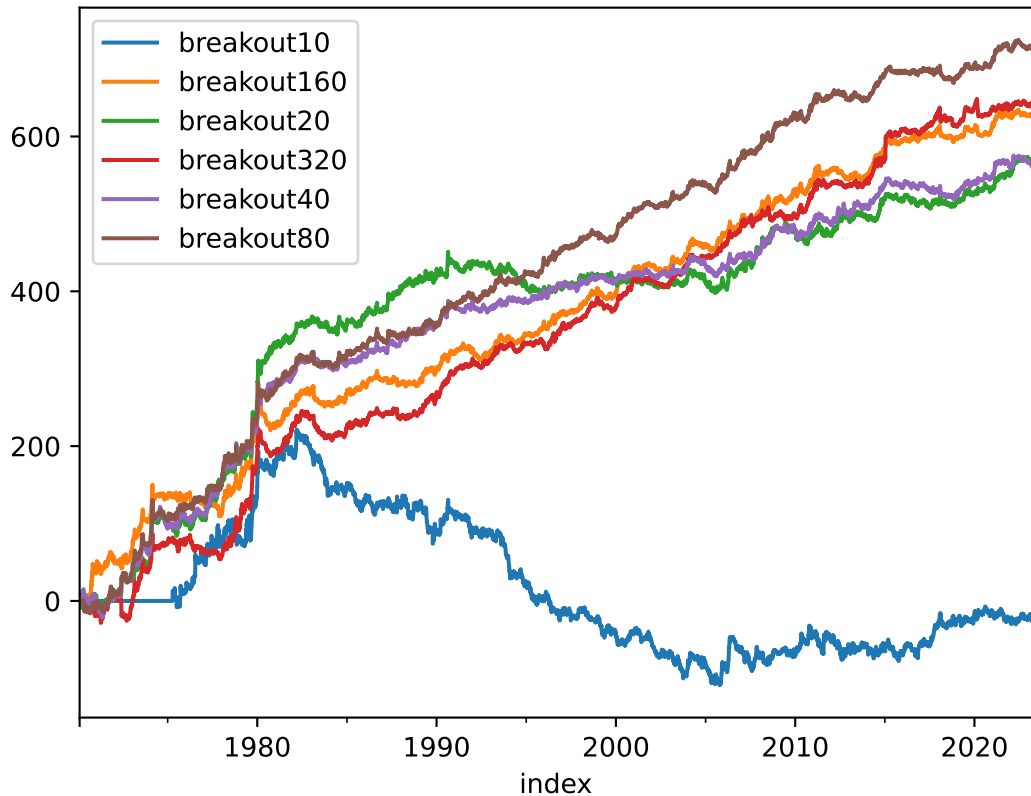


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.468, 'breakout160': 11.577, 'breakout20': 10.461, 'breakout320': 11.807, 'breakout40': 10.373, 'breakout80': 13.186}

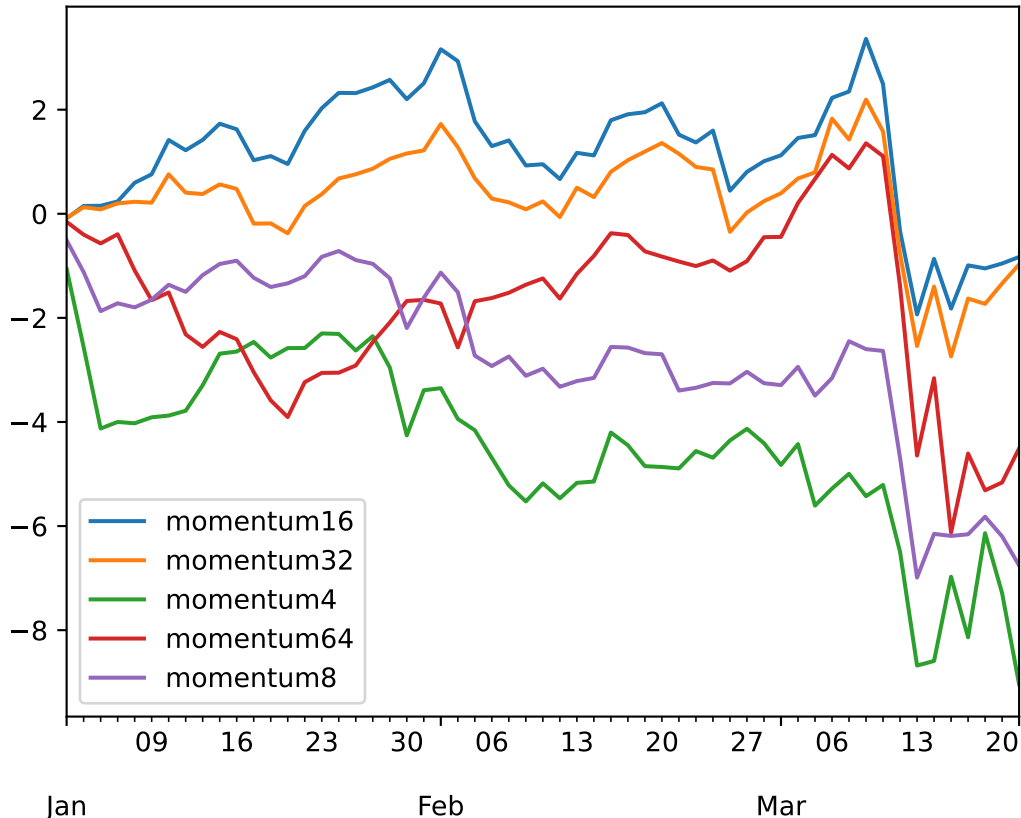
ann. std {'breakout10': 20.754, 'breakout160': 12.44, 'breakout20': 15.979, 'breakout320': 13.008, 'breakout40': 13.182, 'breakout80': 12.686}

ann. SR {'breakout10': -0.02, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}



Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': -3.727, 'momentum32': -4.371, 'momentum4': -40.601, 'momentum64': -20.249, 'momentum8': -30.341}
 ann. std {'momentum16': 10.25, 'momentum32': 9.713, 'momentum4': 12.108, 'momentum64': 13.223, 'momentum8': 8.927}
 ann. SR {'momentum16': -0.36, 'momentum32': -0.45, 'momentum4': -3.35, 'momentum64': -1.53, 'momentum8': -3.4}

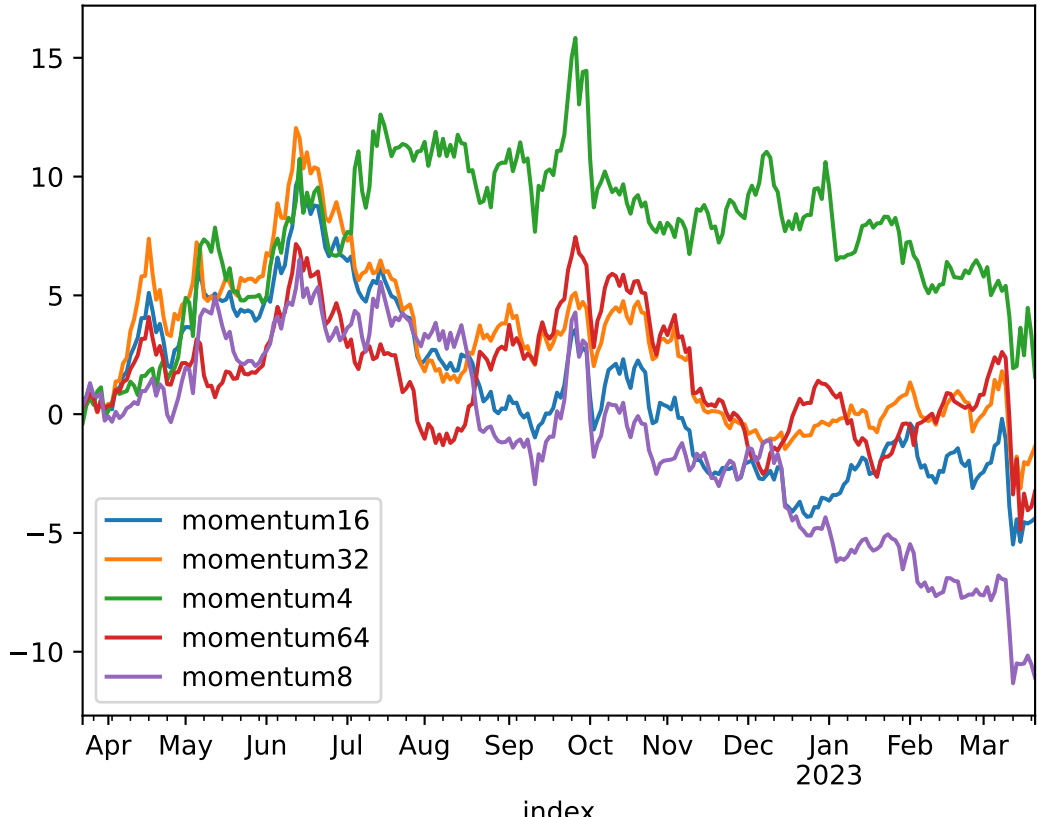


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -4.317, 'momentum32': -1.337, 'momentum4': 1.549, 'momentum64': -3.194, 'momentum8': -10.924}

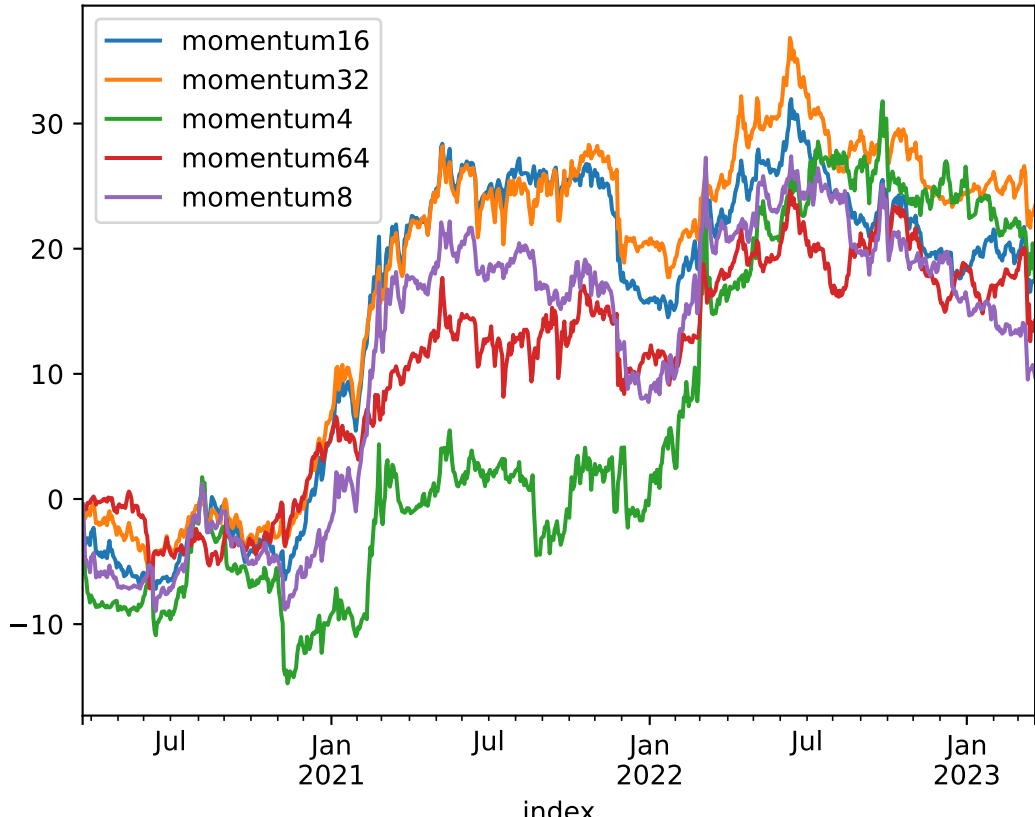
ann. std {'momentum16': 9.16, 'momentum32': 9.515, 'momentum4': 13.244, 'momentum64': 10.08, 'momentum8': 10.008}

ann. SR {'momentum16': -0.47, 'momentum32': -0.14, 'momentum4': 0.12, 'momentum64': -0.32, 'momentum8': -1.09}



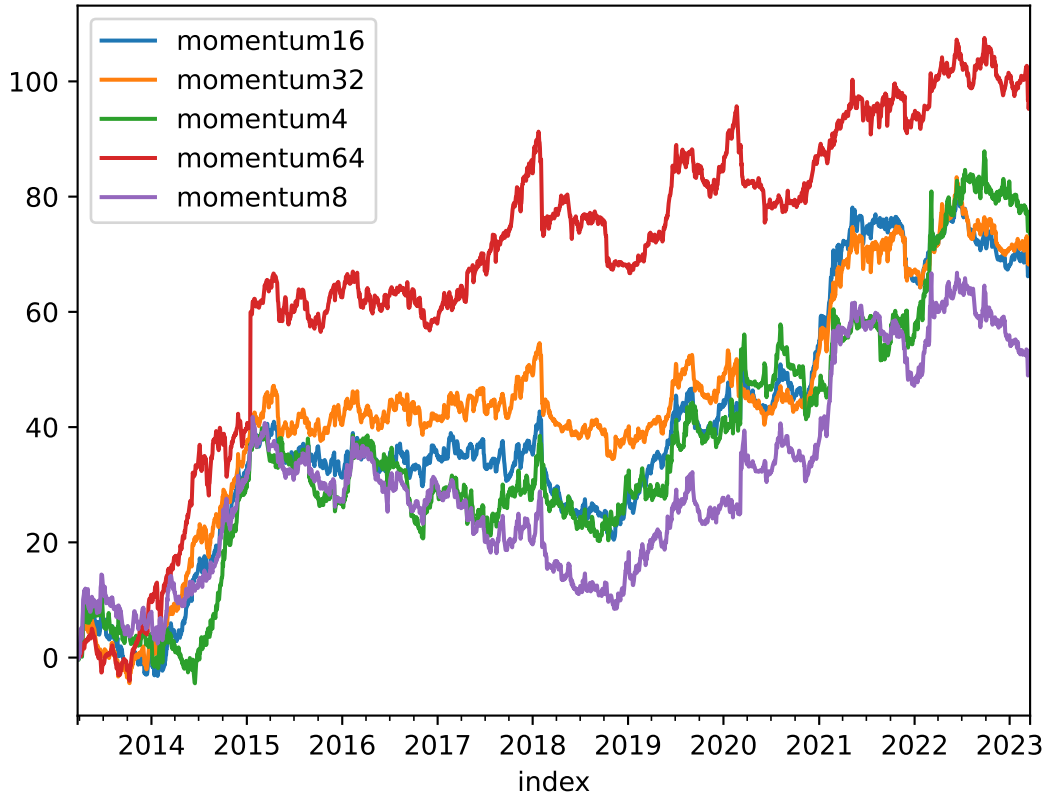
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 5.746, 'momentum32': 7.674, 'momentum4': 5.736, 'momentum64': 4.656, 'momentum8': 3.2}
ann. std {'momentum16': 10.468, 'momentum32': 10.622, 'momentum4': 14.741, 'momentum64': 10.907, 'momentum8': 11.797}
ann. SR {'momentum16': 0.55, 'momentum32': 0.72, 'momentum4': 0.39, 'momentum64': 0.43, 'momentum8': 0.27}



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

ann. mean {'momentum16': 6.606, 'momentum32': 6.871, 'momentum4': 7.228, 'momentum64': 9.51, 'momentum8': 4.83}
ann. std {'momentum16': 9.93, 'momentum32': 9.471, 'momentum4': 13.741, 'momentum64': 12.09, 'momentum8': 11.292}
ann. SR {'momentum16': 0.67, 'momentum32': 0.73, 'momentum4': 0.53, 'momentum64': 0.79, 'momentum8': 0.43}

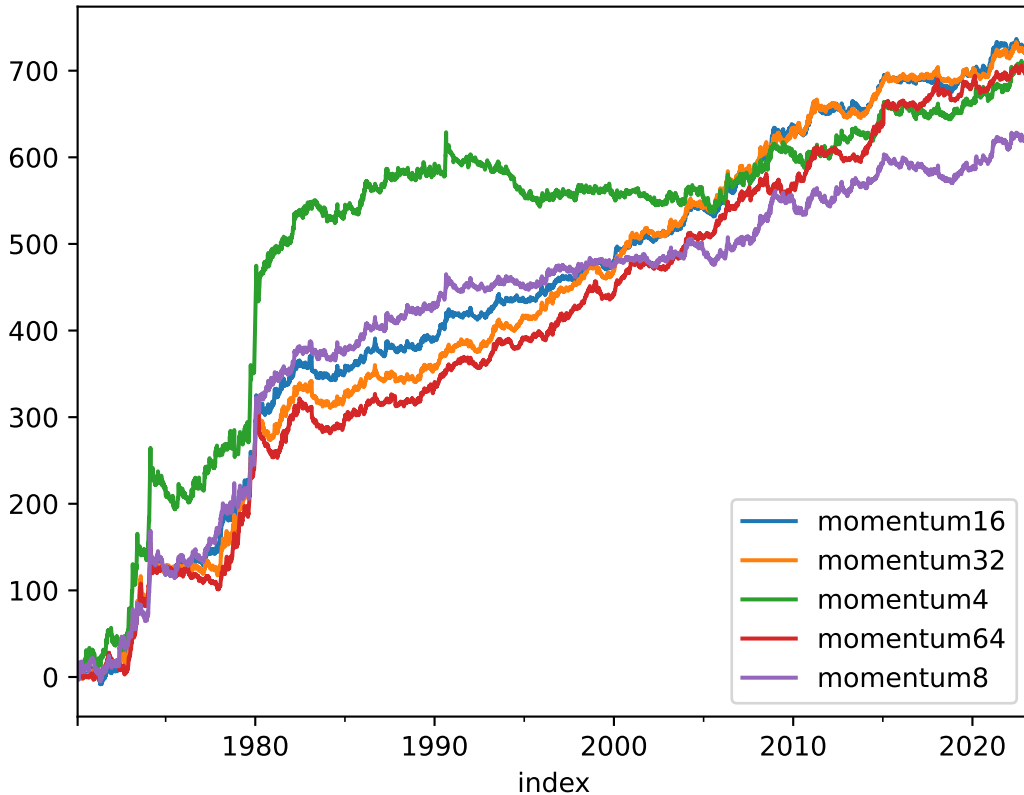


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.34, 'momentum32': 13.292, 'momentum4': 12.876, 'momentum64': 12.843, 'momentum8': 11.283}

ann. std {'momentum16': 14.136, 'momentum32': 13.746, 'momentum4': 19.999, 'momentum64': 13.372, 'momentum8': 15.79}

ann. SR {'momentum16': 0.94, 'momentum32': 0.97, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}

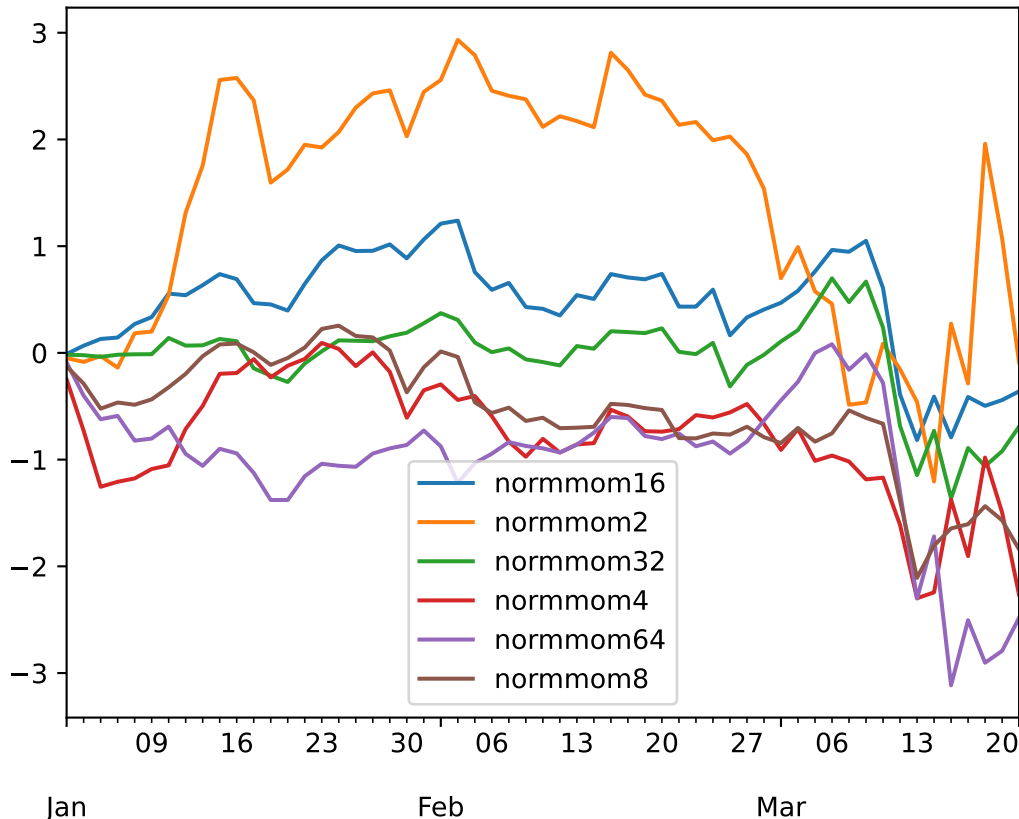


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -1.617, 'normmom2': -0.404, 'normmom32': -3.1, 'normmom4': -10.184, 'normmom64': -11.147, 'normmom8': -8.269}

ann. std {'normmom16': 3.738, 'normmom2': 8.699, 'normmom32': 3.679, 'normmom4': 4.863, 'normmom64': 5.251, 'normmom8': 3.151}

ann. SR {'normmom16': -0.43, 'normmom2': -0.05, 'normmom32': -0.84, 'normmom4': -2.09, 'normmom64': -2.12, 'normmom8': -2.62}

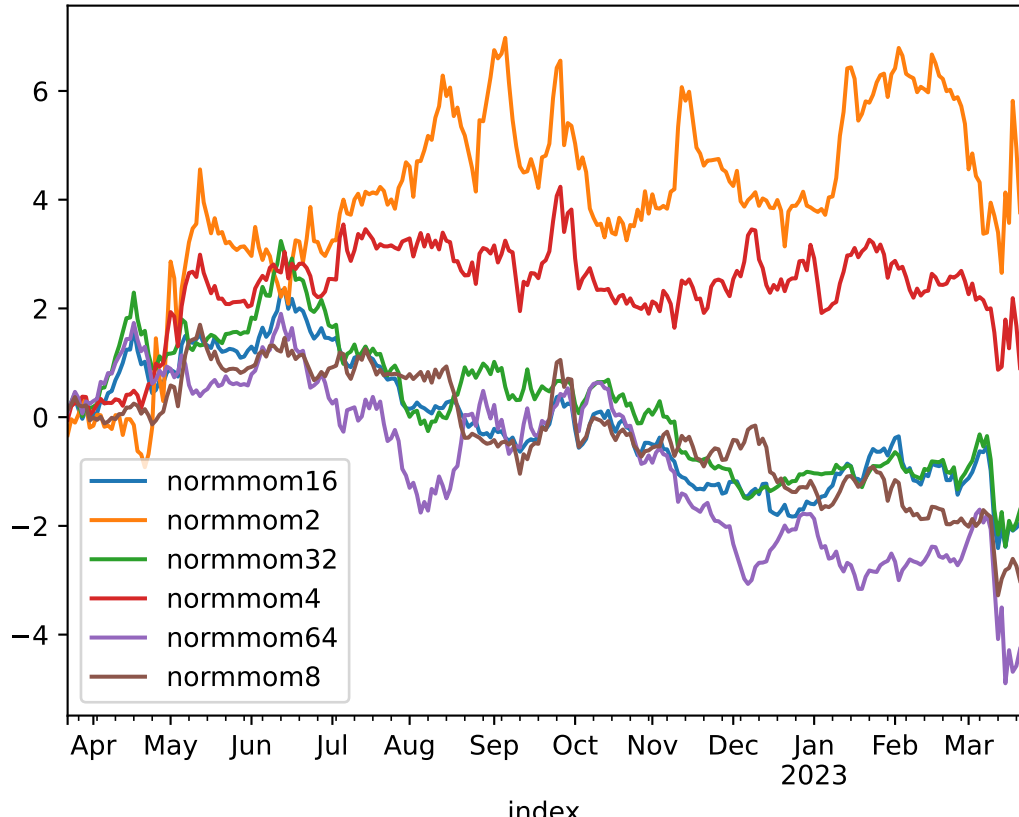


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': -1.922, 'normmom2': 3.711, 'normmom32': -1.68, 'normmom4': 0.889, 'normmom64': -4.197, 'normmom8': -2.965}

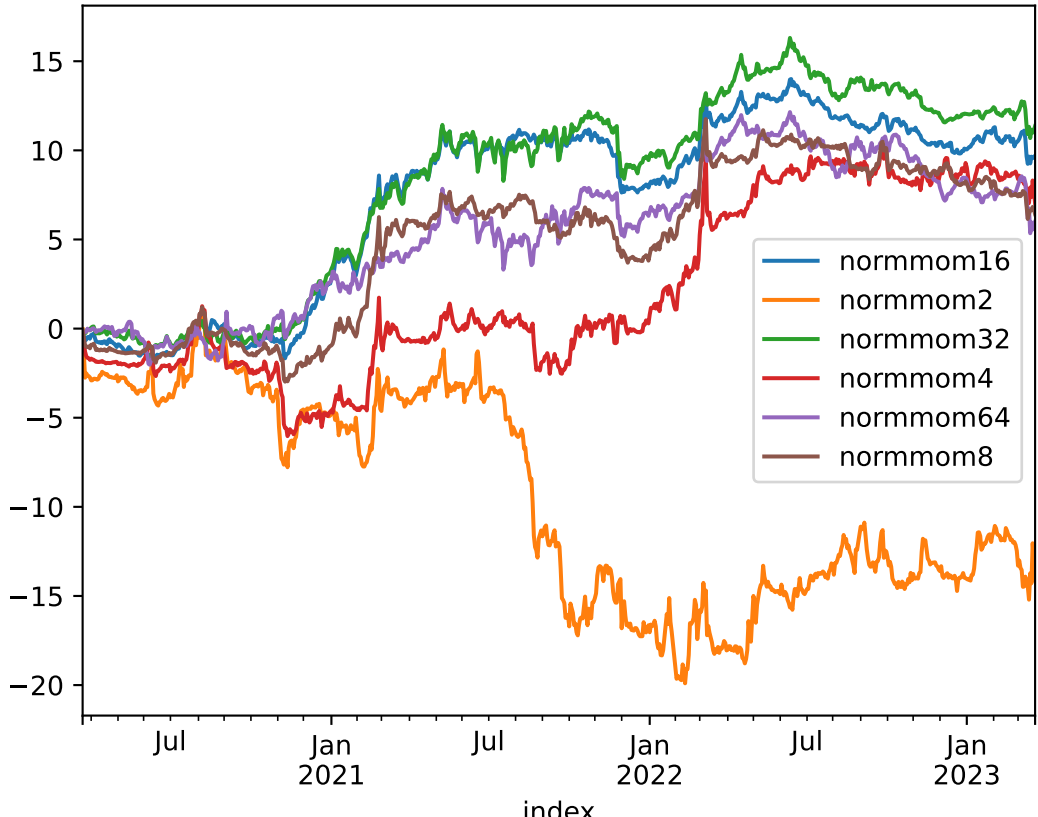
ann. std {'normmom16': 2.76, 'normmom2': 7.038, 'normmom32': 3.039, 'normmom4': 4.185, 'normmom64': 3.789, 'normmom8': 2.895}

ann. SR {'normmom16': -0.7, 'normmom2': 0.53, 'normmom32': -0.55, 'normmom4': 0.21, 'normmom64': -1.11, 'normmom8': -1.02}



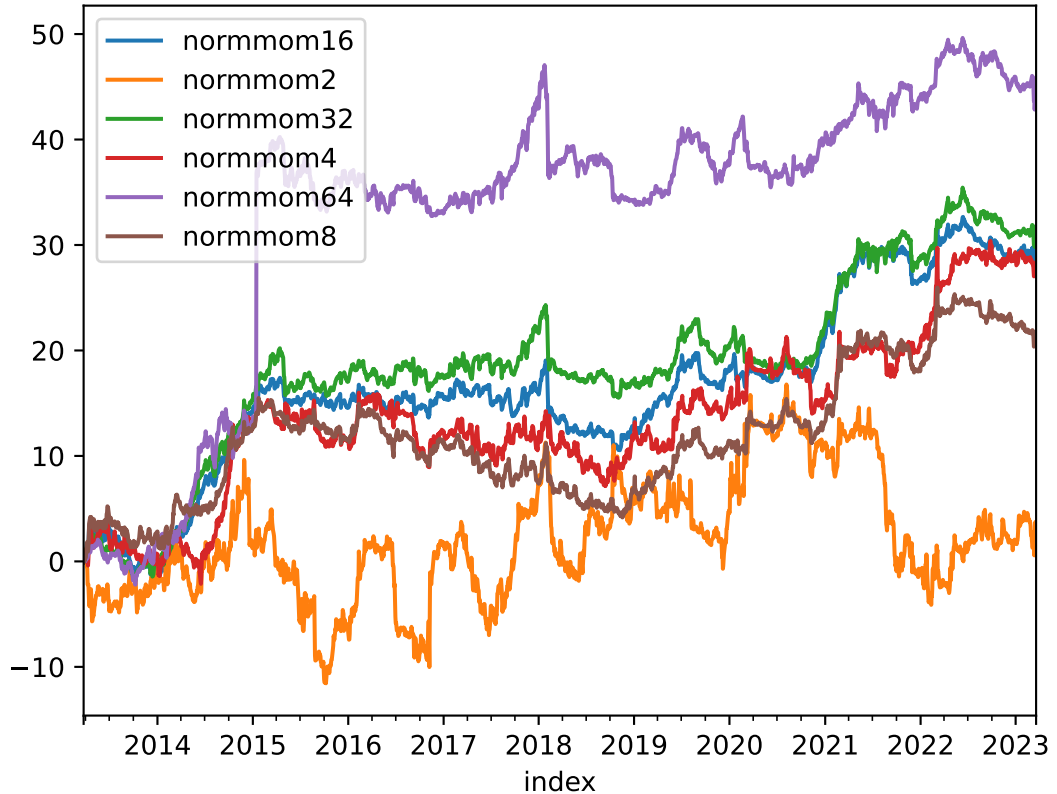
Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.175, 'normmom2': -4.613, 'normmom32': 3.719, 'normmom4': 2.3, 'normmom64': 1.959, 'normmom8': 2.102}
ann. std {'normmom16': 3.577, 'normmom2': 7.798, 'normmom32': 3.976, 'normmom4': 5.361, 'normmom64': 4.294, 'normmom8': 3.966}
ann. SR {'normmom16': 0.89, 'normmom2': -0.59, 'normmom32': 0.94, 'normmom4': 0.43, 'normmom64': 0.46, 'normmom8': 0.53}



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

ann. mean {'normmom16': 2.785, 'normmom2': 0.166, 'normmom32': 2.995, 'normmom4': 2.657, 'normmom64': 4.269, 'normmom8': 2.026}
ann. std {'normmom16': 3.573, 'normmom2': 9.026, 'normmom32': 3.727, 'normmom4': 5.486, 'normmom64': 8.511, 'normmom8': 4.03}
ann. SR {'normmom16': 0.78, 'normmom2': 0.02, 'normmom32': 0.8, 'normmom4': 0.48, 'normmom64': 0.5, 'normmom8': 0.5}

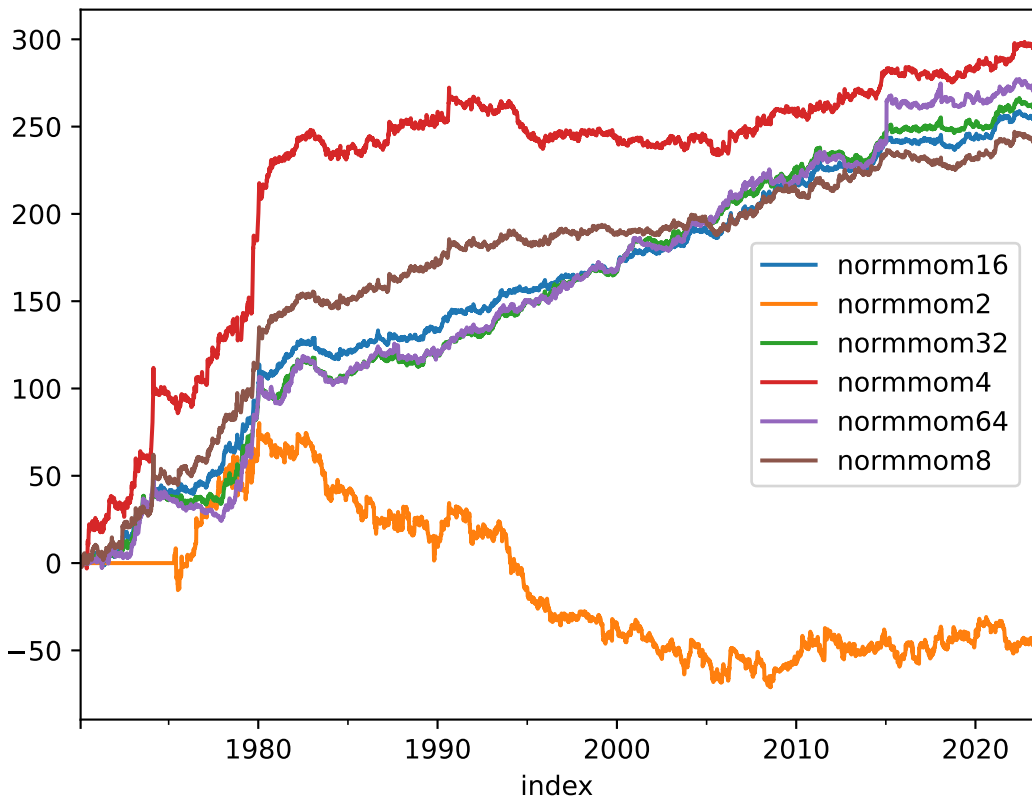


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.703, 'normmom2': -0.849, 'normmom32': 4.829, 'normmom4': 5.452, 'normmom64': 5.008, 'normmom8': 4.464}

ann. std {'normmom16': 4.891, 'normmom2': 11.173, 'normmom32': 4.949, 'normmom4': 8.29, 'normmom64': 6.24, 'normmom8': 5.902}

ann. SR {'normmom16': 0.96, 'normmom2': -0.08, 'normmom32': 0.98, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}

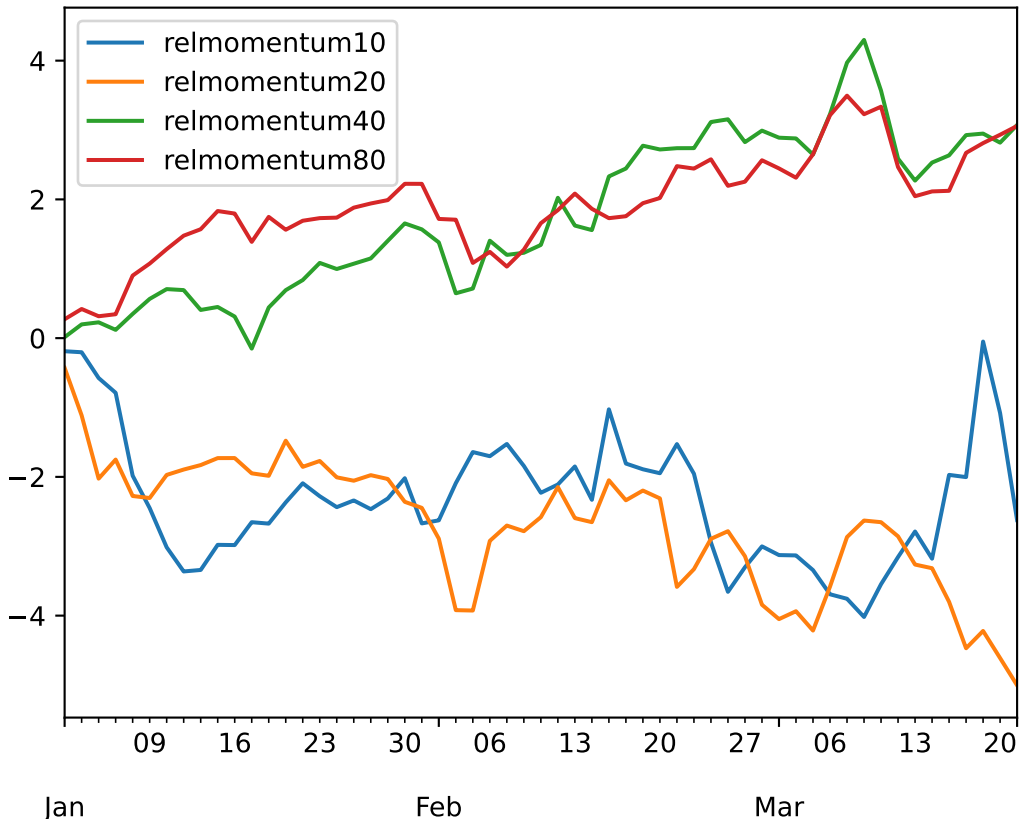


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -11.777, 'relmomentum20': -22.476, 'relmomentum40': 13.799, 'relmomentum80': 13.736}

ann. std {'relmomentum10': 9.154, 'relmomentum20': 6.856, 'relmomentum40': 5.497, 'relmomentum80': 4.477}

ann. SR {'relmomentum10': -1.29, 'relmomentum20': -3.28, 'relmomentum40': 2.51, 'relmomentum80': 3.07}

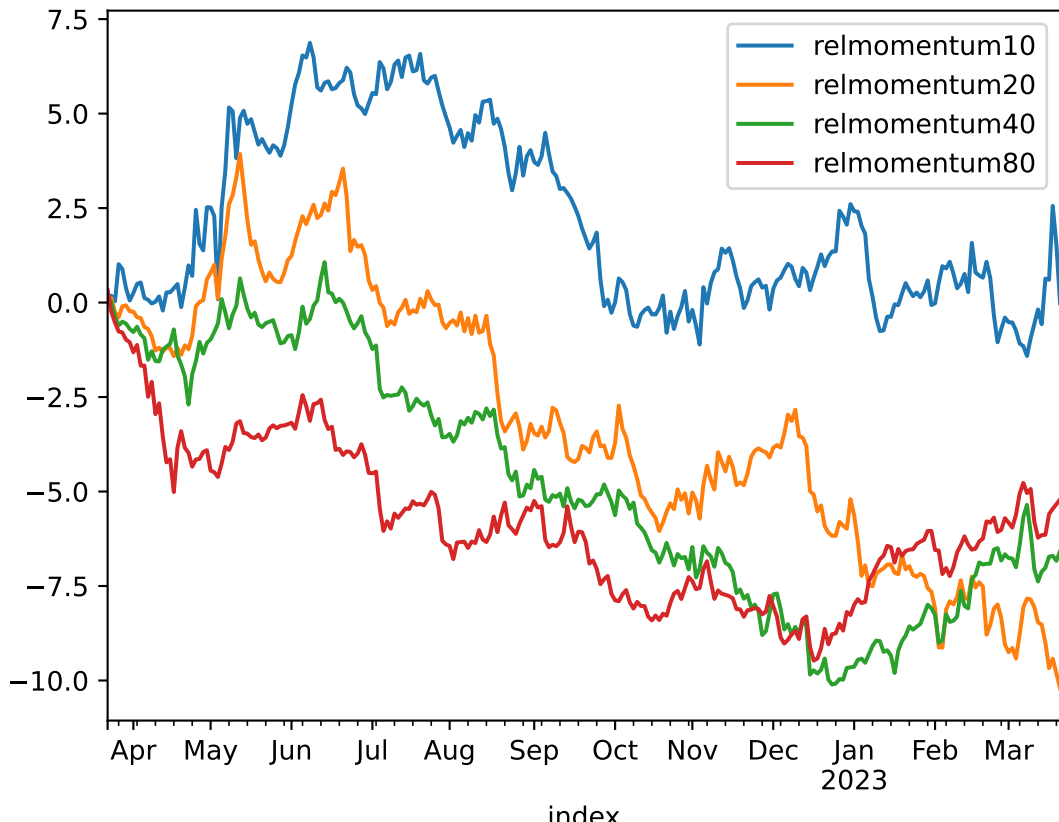


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -0.017, 'relmomentum20': -10.05, 'relmomentum40': -6.477, 'relmomentum80': -5.129}

ann. std {'relmomentum10': 8.377, 'relmomentum20': 6.432, 'relmomentum40': 5.376, 'relmomentum80': 5.098}

ann. SR {'relmomentum10': -0.0, 'relmomentum20': -1.56, 'relmomentum40': -1.2, 'relmomentum80': -1.01}

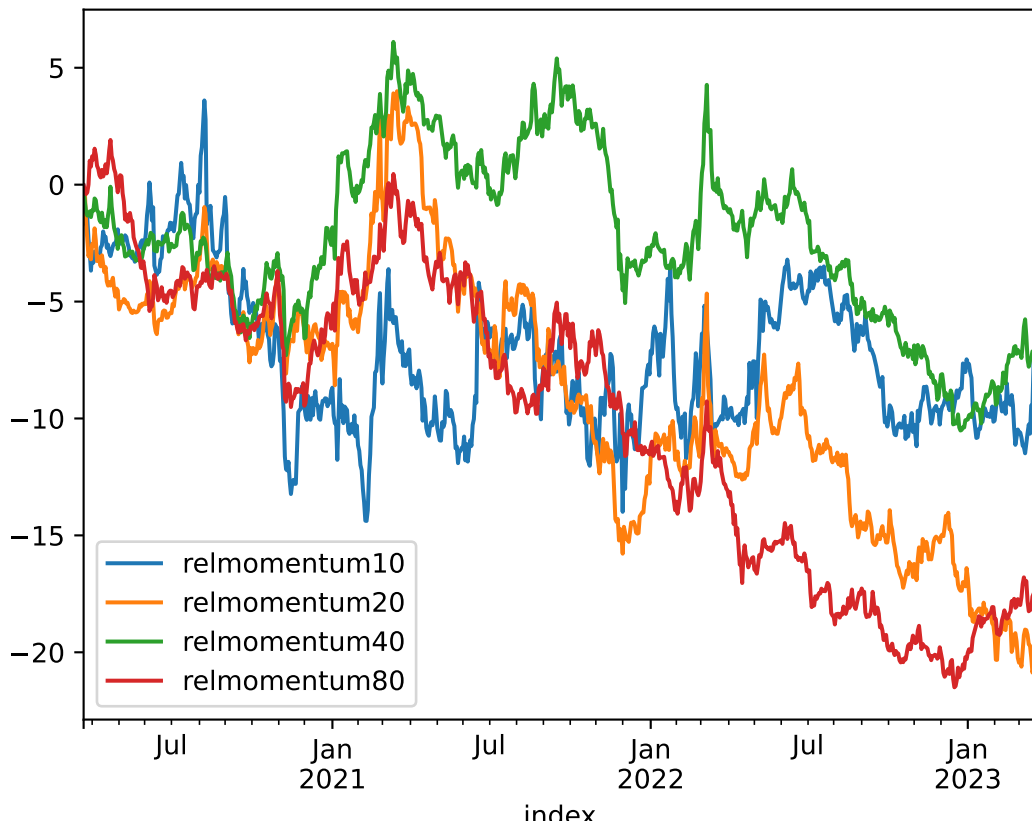


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -3.304, 'relmomentum20': -7.007, 'relmomentum40': -2.287, 'relmomentum80': -5.641}

ann. std {'relmomentum10': 11.448, 'relmomentum20': 8.534, 'relmomentum40': 7.013, 'relmomentum80': 6.566}

ann. SR {'relmomentum10': -0.29, 'relmomentum20': -0.82, 'relmomentum40': -0.33, 'relmomentum80': -0.86}

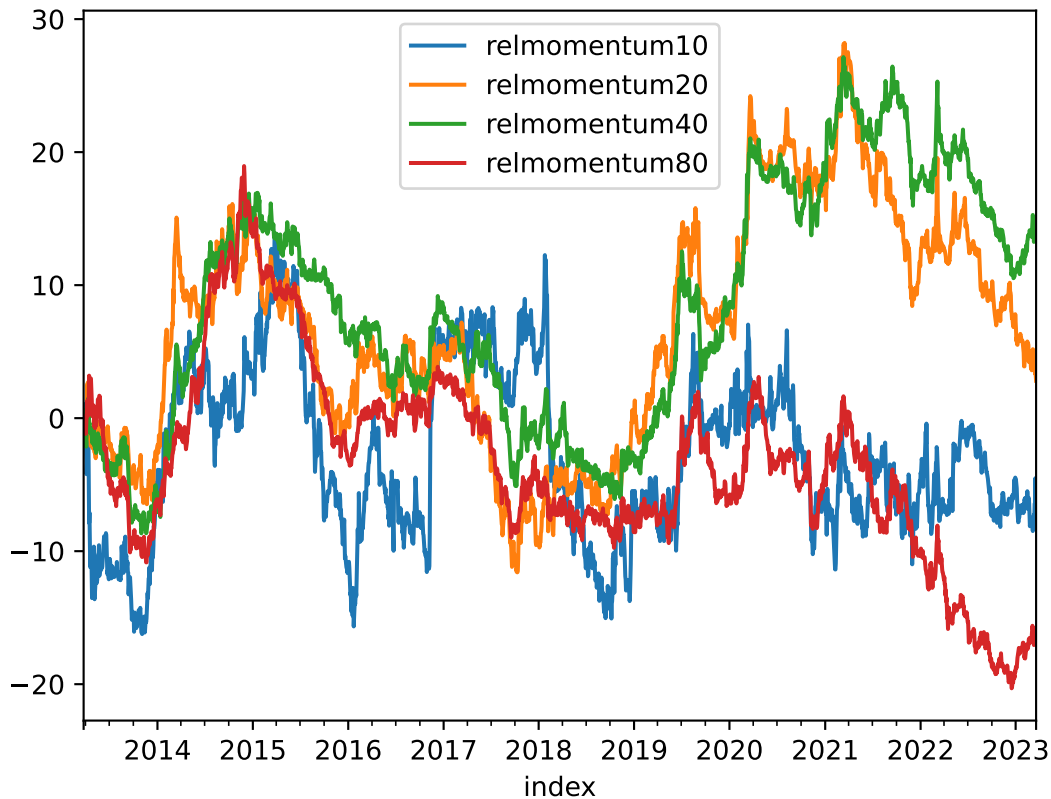


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -0.696, 'relmomentum20': 0.276, 'relmomentum40': 1.38, 'relmomentum80': -1.576}

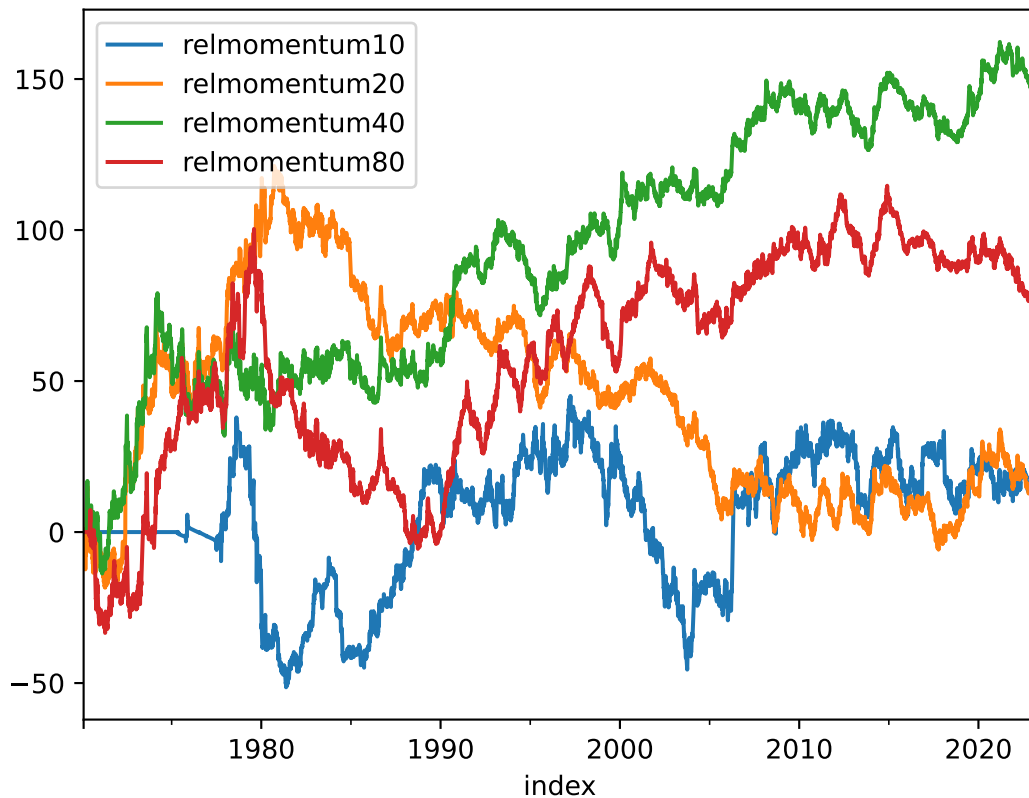
ann. std {'relmomentum10': 12.927, 'relmomentum20': 8.899, 'relmomentum40': 7.256, 'relmomentum80': 6.671}

ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.03, 'relmomentum40': 0.19, 'relmomentum80': -0.24}

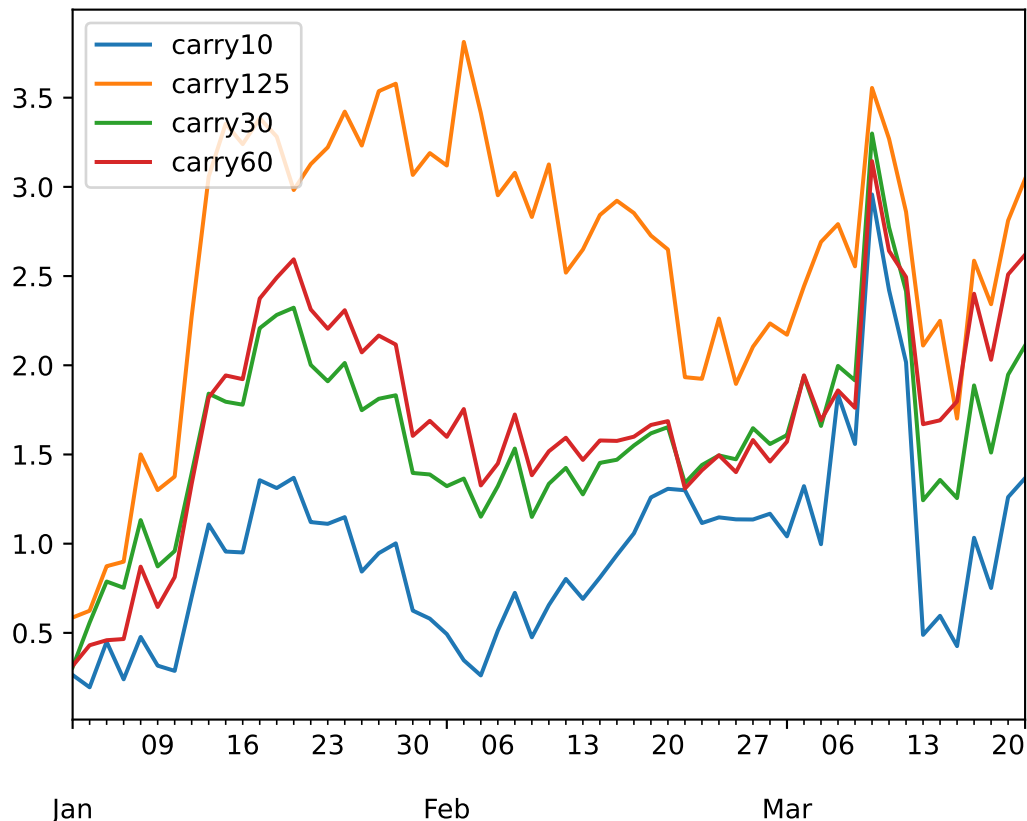


Total Trading Rule P&L for period '99Y'

ann. mean {'relmomentum10': 0.261, 'relmomentum20': 0.159, 'relmomentum40': 2.756, 'relmomentum80': 1.471}
ann. std {'relmomentum10': 13.403, 'relmomentum20': 11.498, 'relmomentum40': 10.776, 'relmomentum80': 11.044}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.01, 'relmomentum40': 0.26, 'relmomentum80': 0.13}

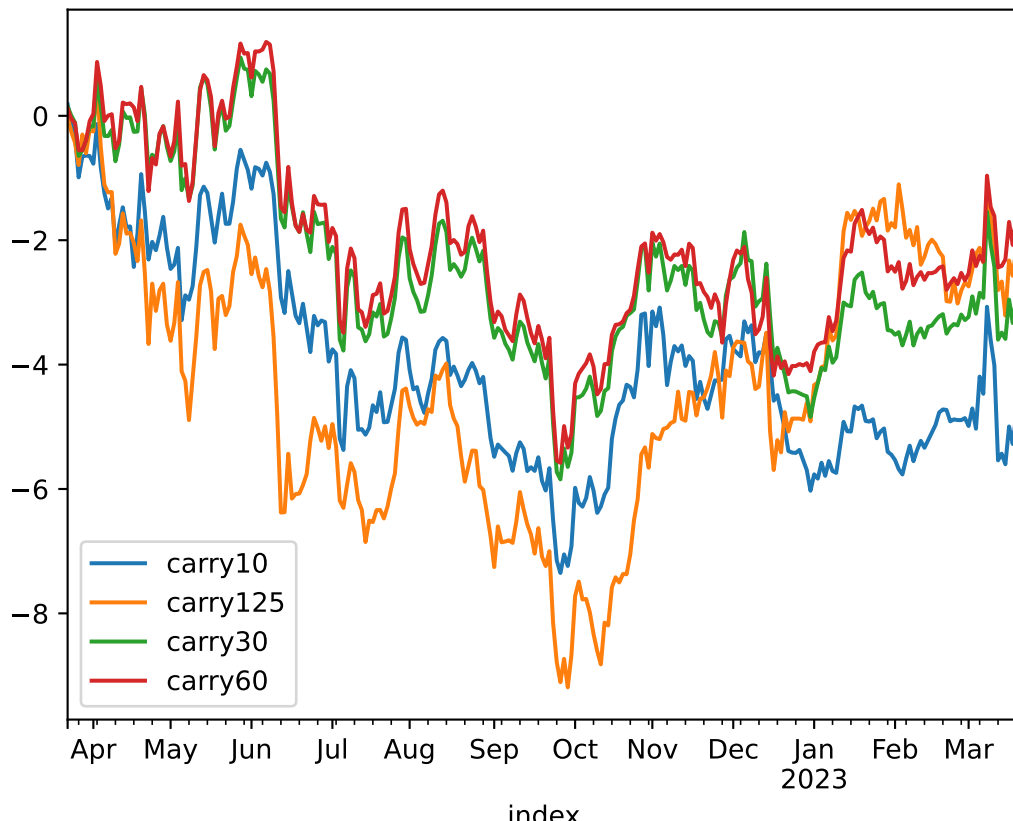


Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 6.141, 'carry125': 13.673, 'carry30': 9.48, 'carry60': 11.765}
ann. std {'carry10': 6.032, 'carry125': 6.243, 'carry30': 5.508, 'carry60': 5.235}
ann. SR {'carry10': 1.02, 'carry125': 2.19, 'carry30': 1.72, 'carry60': 2.25}



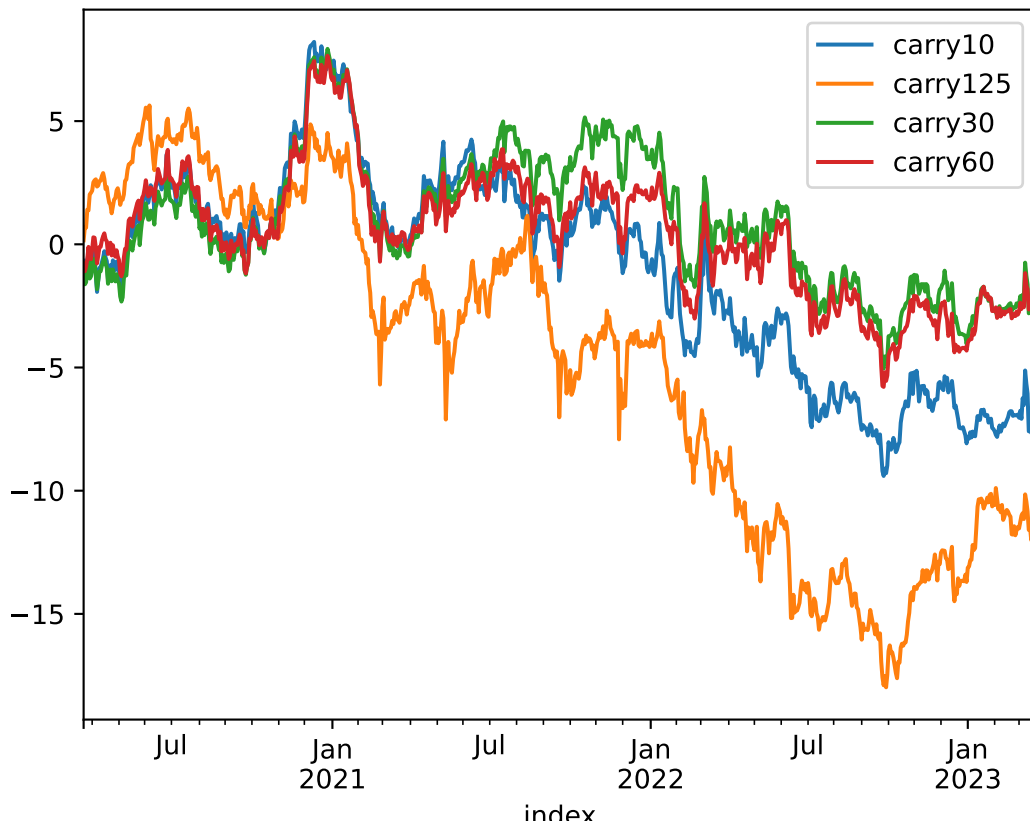
Total Trading Rule P&L for period '1Y'

ann. mean	{'carry10': -4.589, 'carry125': -1.84, 'carry30': -2.69, 'carry60': -1.464}
ann. std	{'carry10': 6.255, 'carry125': 7.151, 'carry30': 6.099, 'carry60': 6.191}
ann. SR	{'carry10': -0.73, 'carry125': -0.26, 'carry30': -0.44, 'carry60': -0.24}

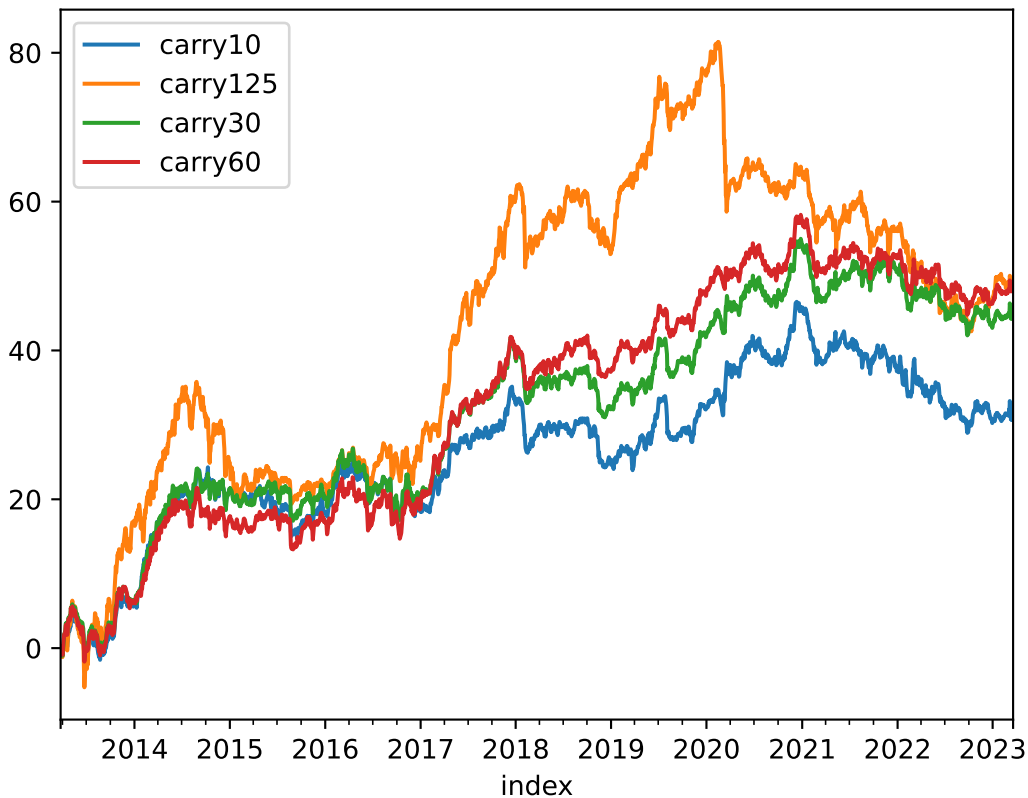


Total Trading Rule P&L for period '3Y'

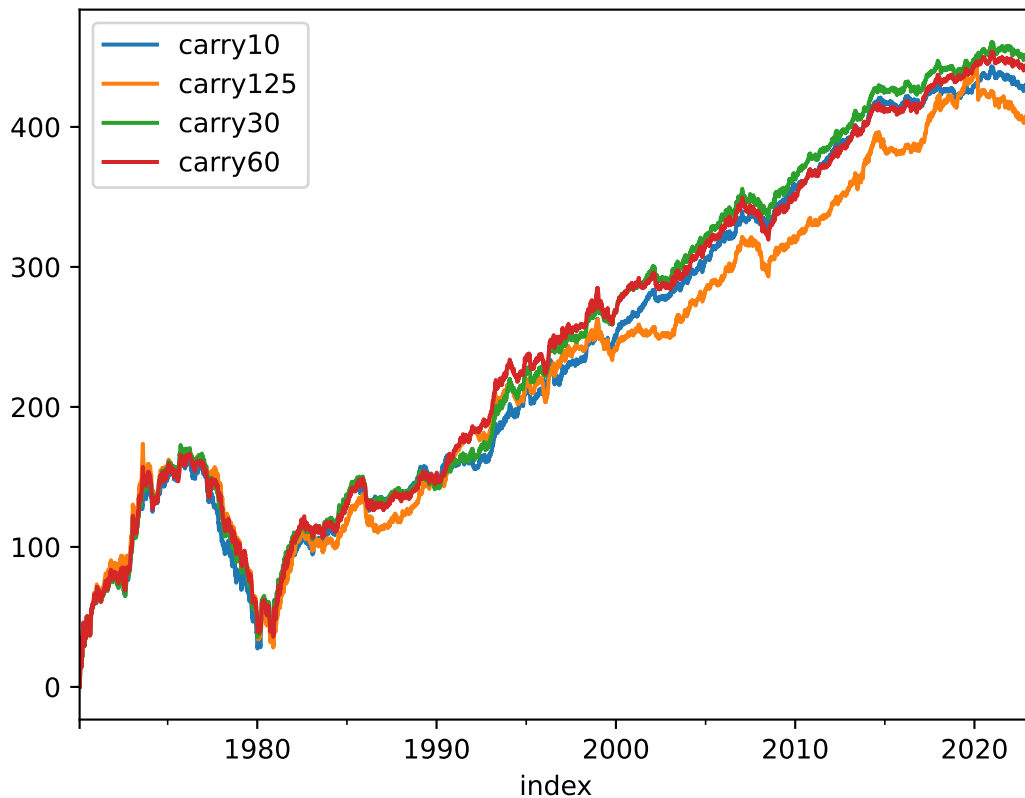
ann. mean	{'carry10': -2.197, 'carry125': -3.49, 'carry30': -0.633, 'carry60': -0.555}
ann. std	{'carry10': 6.616, 'carry125': 8.15, 'carry30': 6.524, 'carry60': 6.514}
ann. SR	{'carry10': -0.33, 'carry125': -0.43, 'carry30': -0.1, 'carry60': -0.09}



Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.104, 'carry125': 4.864, 'carry30': 4.433, 'carry60': 4.8}
ann. std {'carry10': 6.419, 'carry125': 9.244, 'carry30': 6.516, 'carry60': 6.478}
ann. SR {'carry10': 0.48, 'carry125': 0.53, 'carry30': 0.68, 'carry60': 0.74}



Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.91, 'carry125': 7.576, 'carry30': 8.327, 'carry60': 8.207}
ann. std {'carry10': 11.893, 'carry125': 12.17, 'carry30': 11.912, 'carry60': 11.866}
ann. SR {'carry10': 0.67, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}

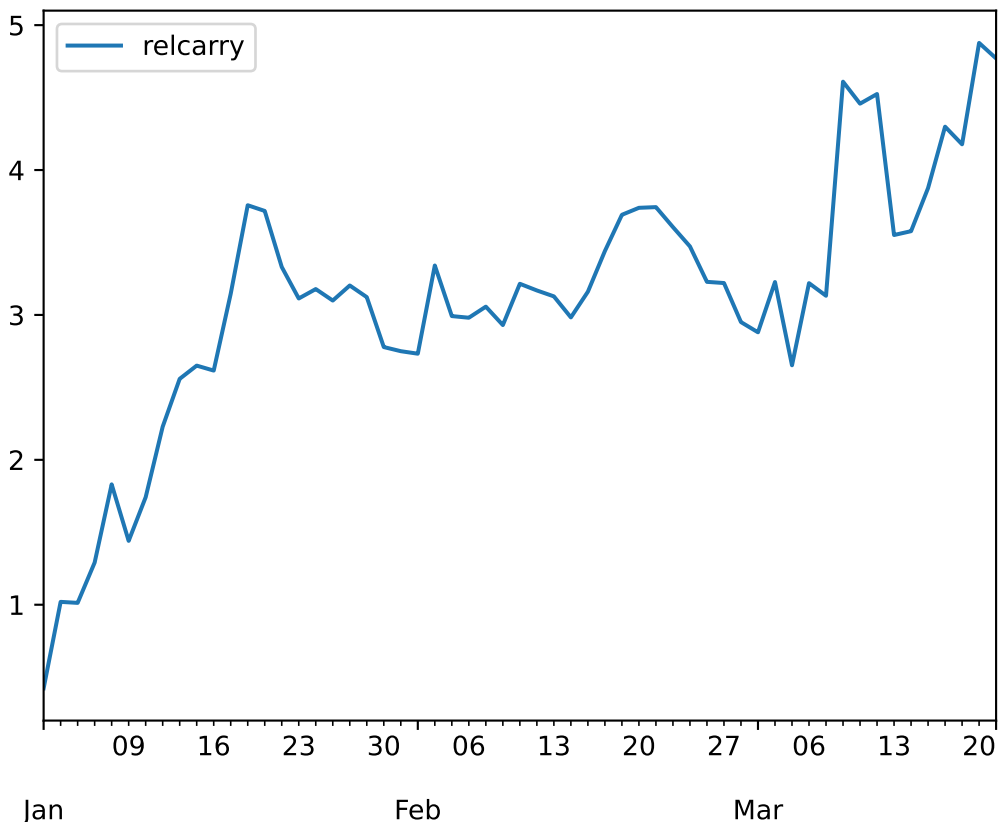


Total Trading Rule P&L for period 'YTD'

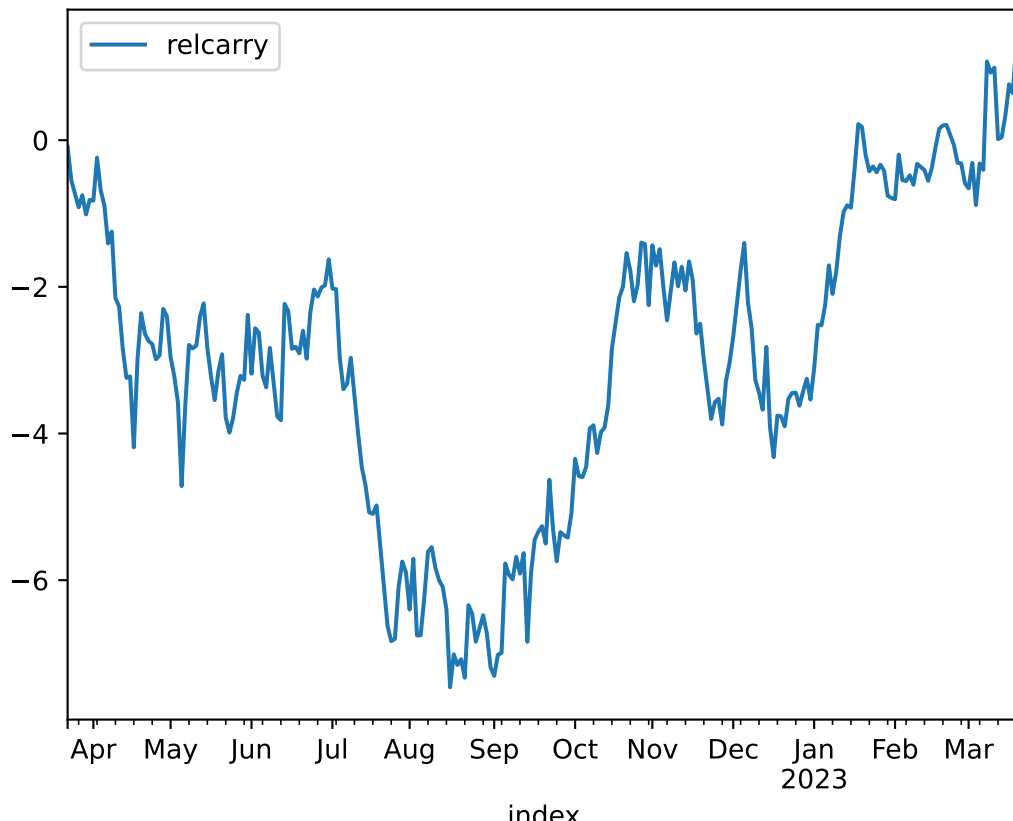
ann. mean {'relcarry': 21.425}

ann. std {'relcarry': 5.97}

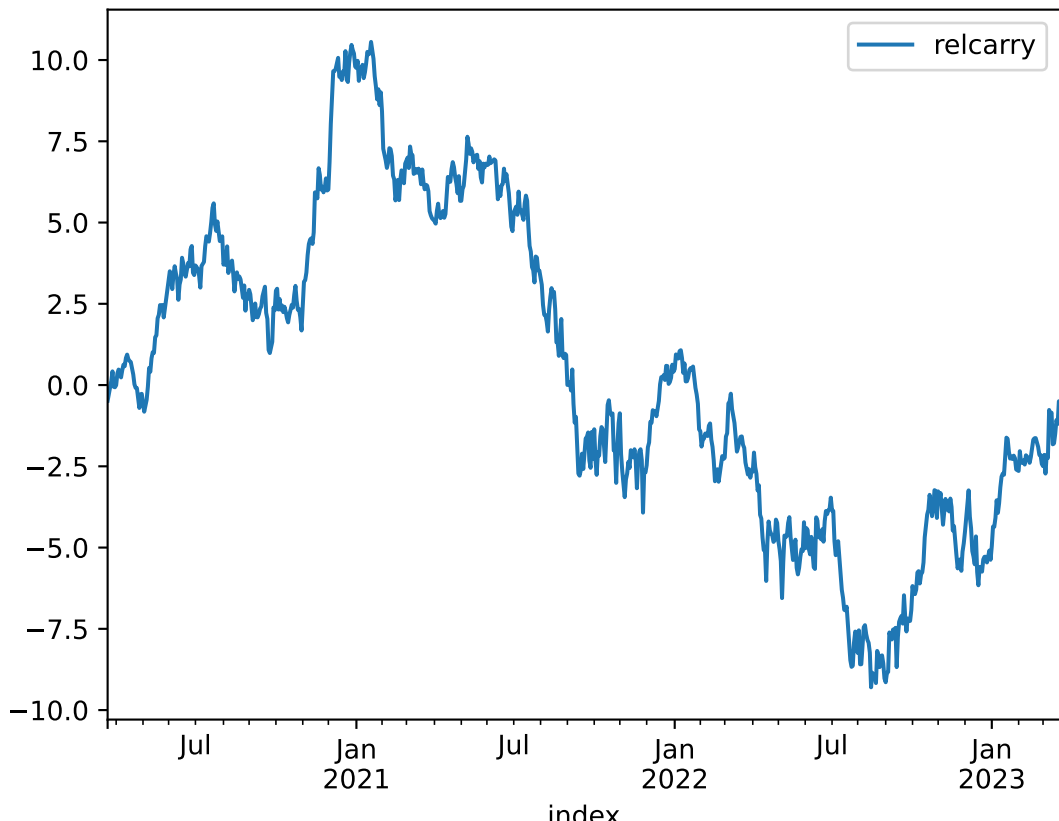
ann. SR {'relcarry': 3.59}



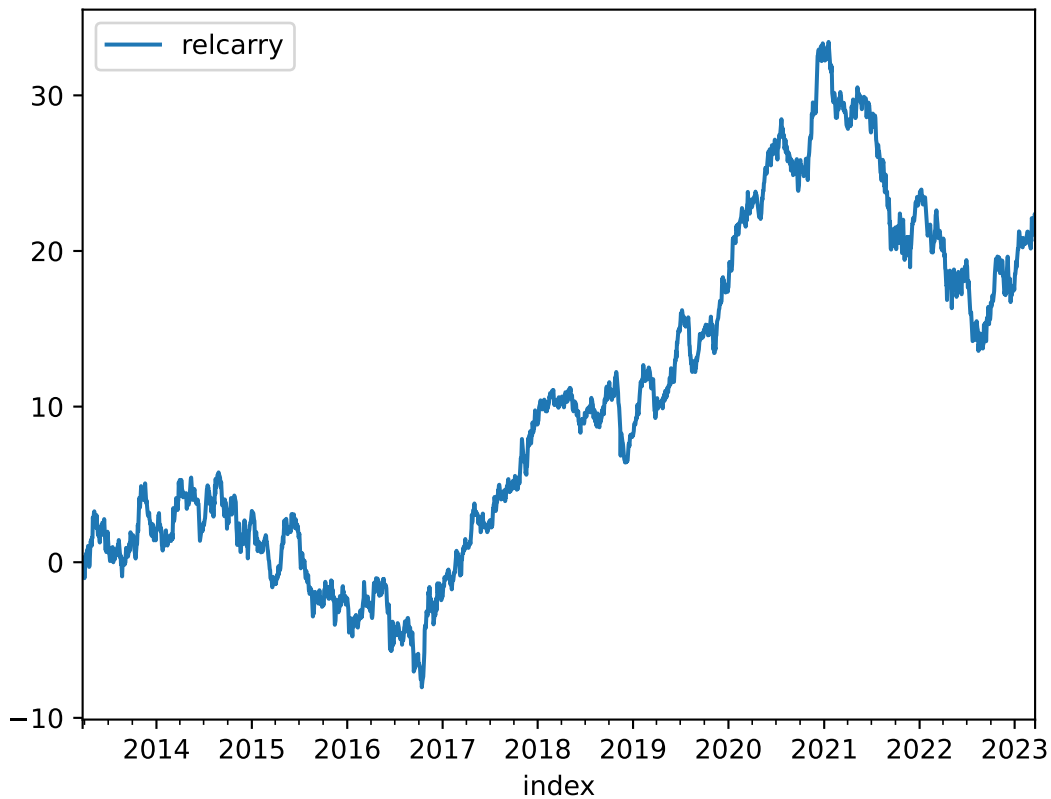
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 1.214}
ann. std {'relcarry': 7.325}
ann. SR {'relcarry': 0.17}



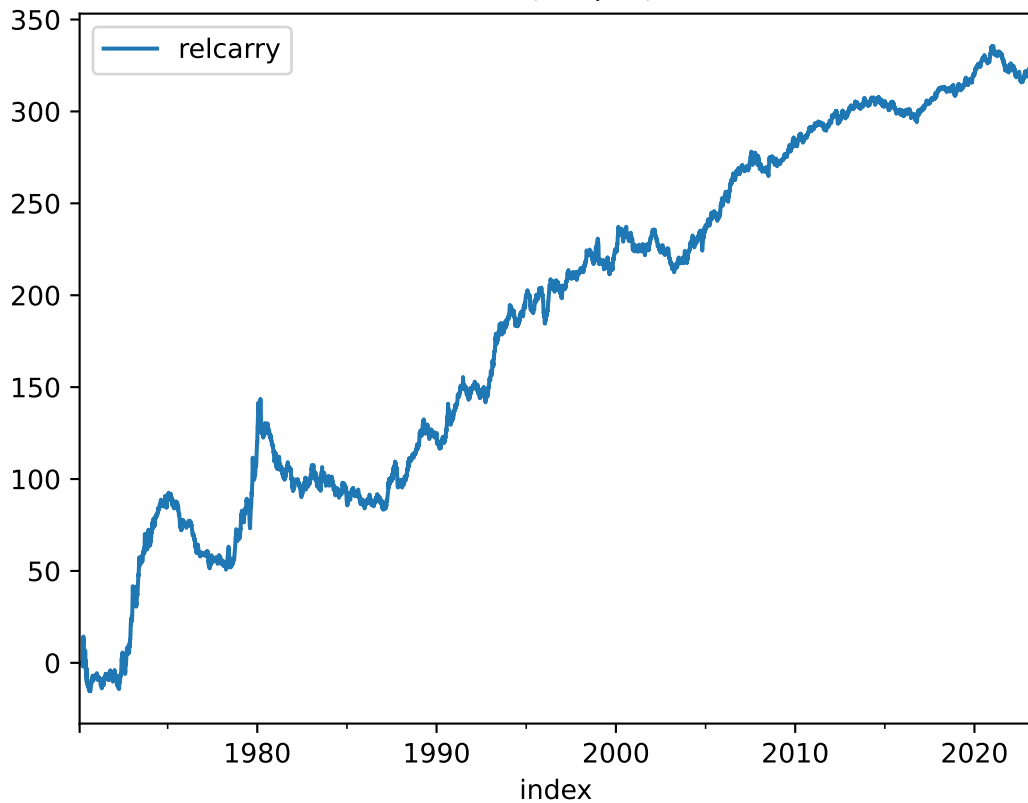
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.198}
ann. std {'relcarry': 6.819}
ann. SR {'relcarry': -0.03}



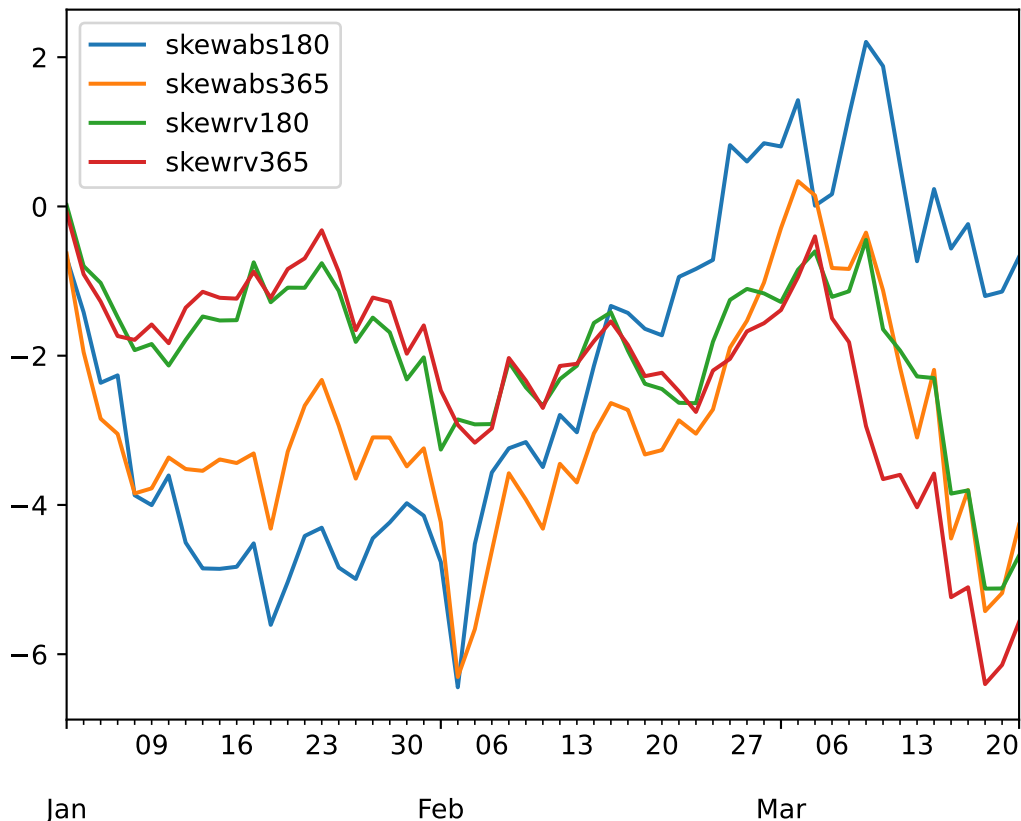
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.187}
ann. std {'relcarry': 6.019}
ann. SR {'relcarry': 0.36}



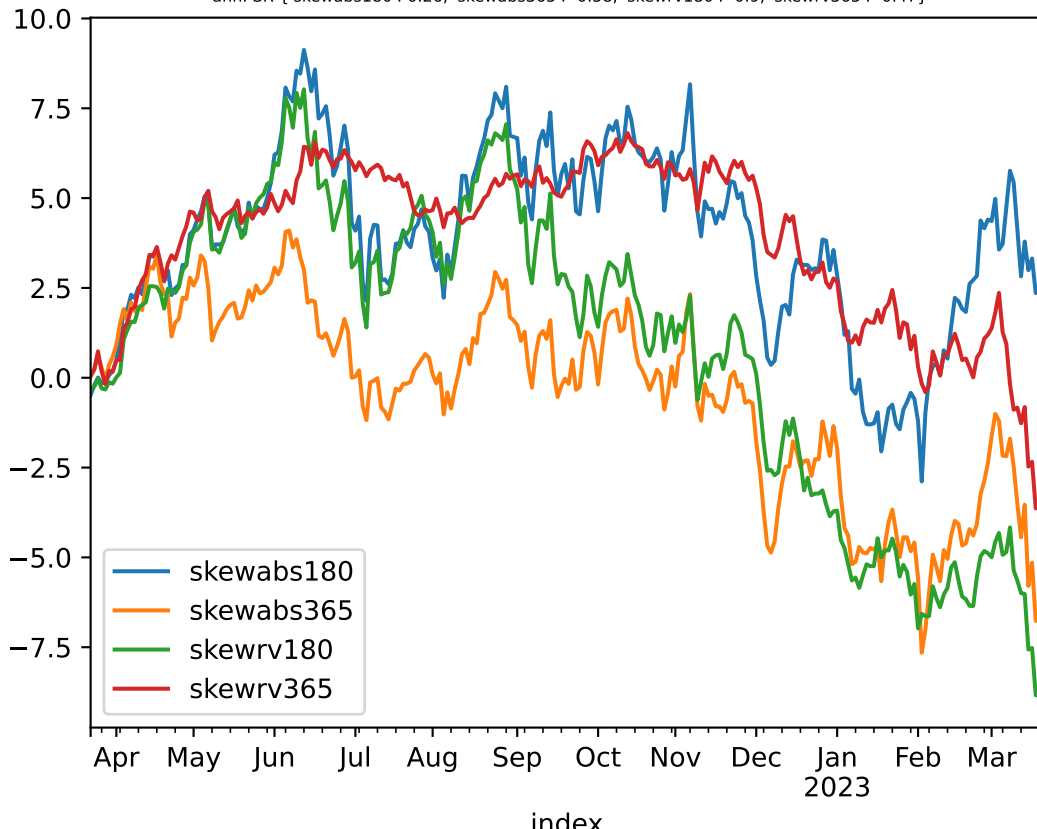
Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.993}
ann. std {'relcarry': 9.975}
ann. SR {'relcarry': 0.6}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -3.028, 'skewabs365': -19.15, 'skewrv180': -21.012, 'skewrv365': -25.011}
ann. std {'skewabs180': 12.166, 'skewabs365': 12.357, 'skewrv180': 8.277, 'skewrv365': 8.442}
ann. SR {'skewabs180': -0.25, 'skewabs365': -1.55, 'skewrv180': -2.54, 'skewrv365': -2.96}



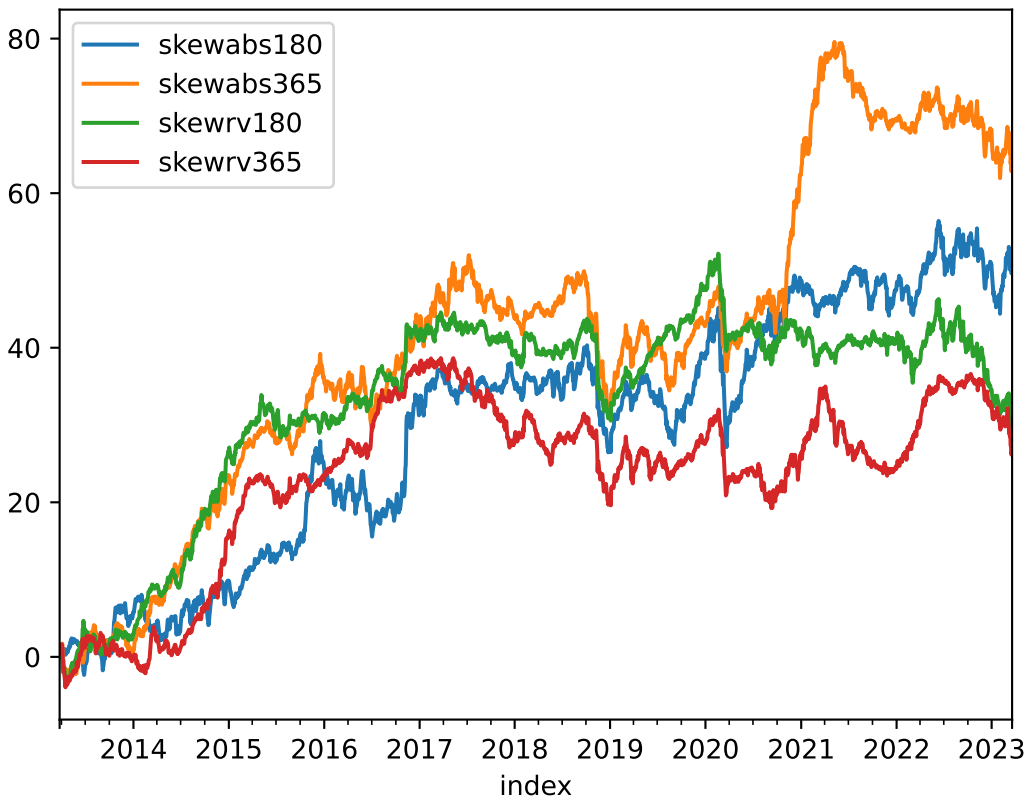
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 2.839, 'skewabs365': -5.523, 'skewrv180': -8.266, 'skewrv365': -2.762}
ann. std {'skewabs180': 10.867, 'skewabs365': 9.601, 'skewrv180': 9.23, 'skewrv365': 5.851}
ann. SR {'skewabs180': 0.26, 'skewabs365': -0.58, 'skewrv180': -0.9, 'skewrv365': -0.47}



Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 7.451, 'skewabs365': 8.761, 'skewrv180': -3.173, 'skewrv365': 1.956}
ann. std {'skewabs180': 9.268, 'skewabs365': 8.948, 'skewrv180': 7.398, 'skewrv365': 6.454}
ann. SR {'skewabs180': 0.8, 'skewabs365': 0.98, 'skewrv180': -0.43, 'skewrv365': 0.3}



Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.926, 'skewabs365': 6.283, 'skewrv180': 2.934, 'skewrv365': 2.652}
ann. std {'skewabs180': 8.135, 'skewabs365': 8.094, 'skewrv180': 6.603, 'skewrv365': 6.199}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.78, 'skewrv180': 0.44, 'skewrv365': 0.43}

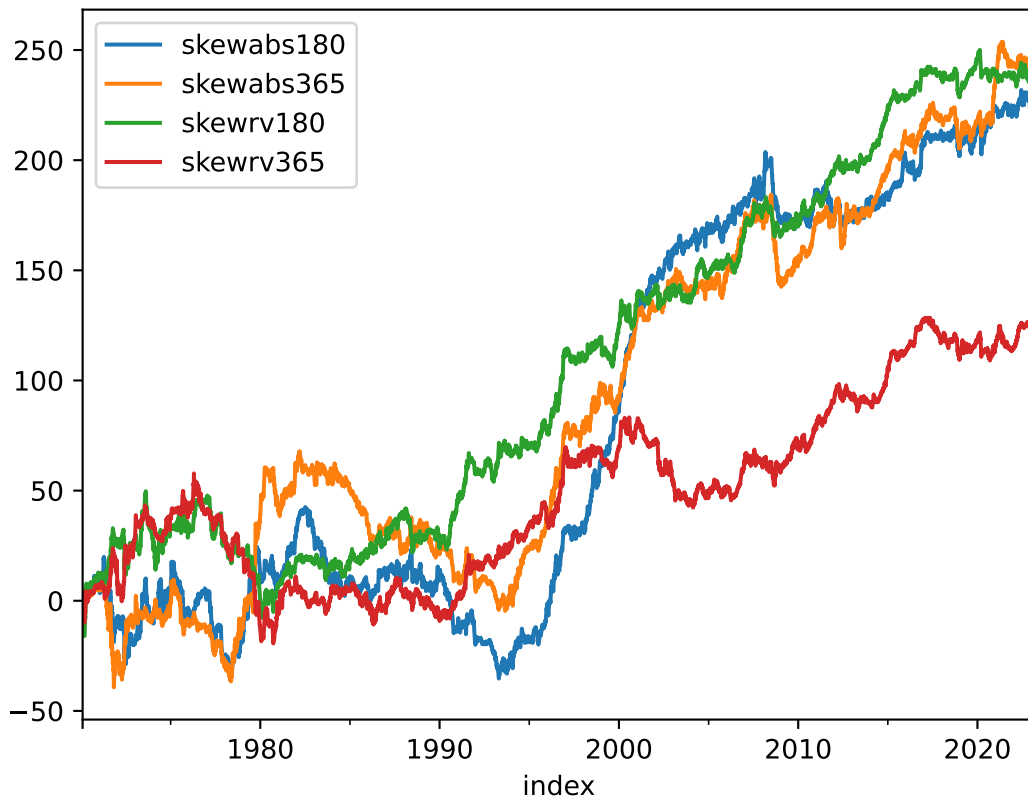


Total Trading Rule P&L for period '99Y'

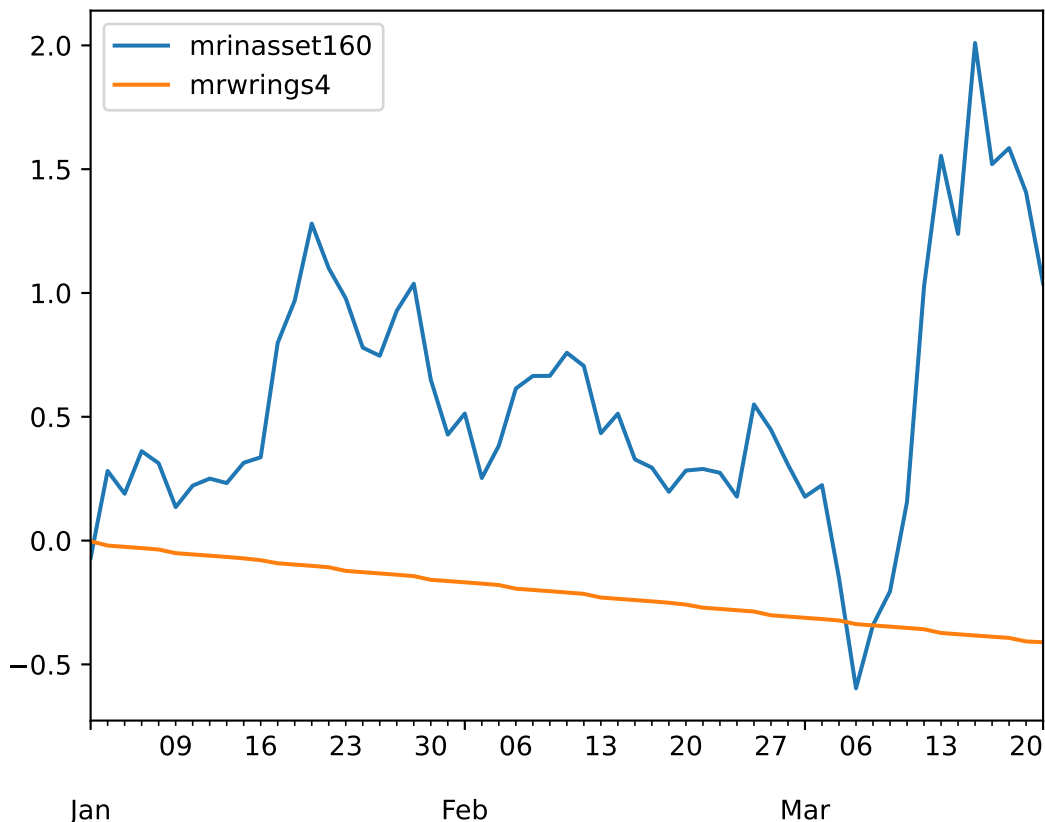
ann. mean {'skewabs180': 4.167, 'skewabs365': 4.397, 'skewrv180': 4.207, 'skewrv365': 2.158}

ann. std {'skewabs180': 10.783, 'skewabs365': 10.247, 'skewrv180': 9.452, 'skewrv365': 8.746}

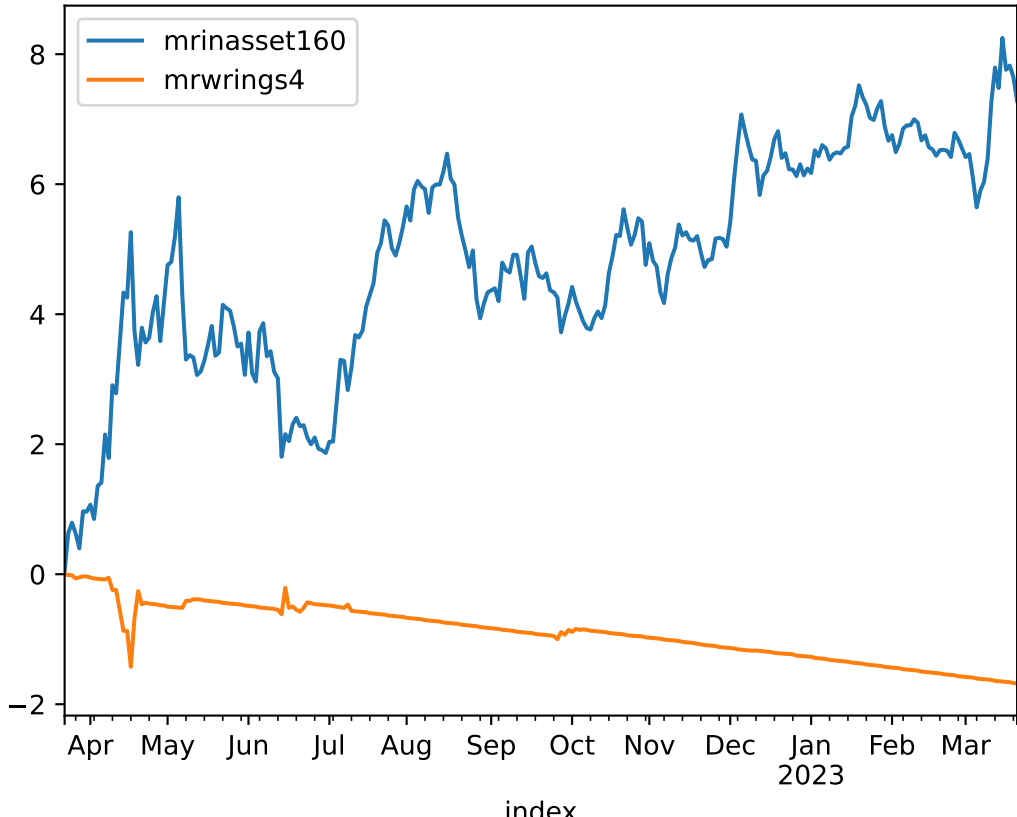
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.25}



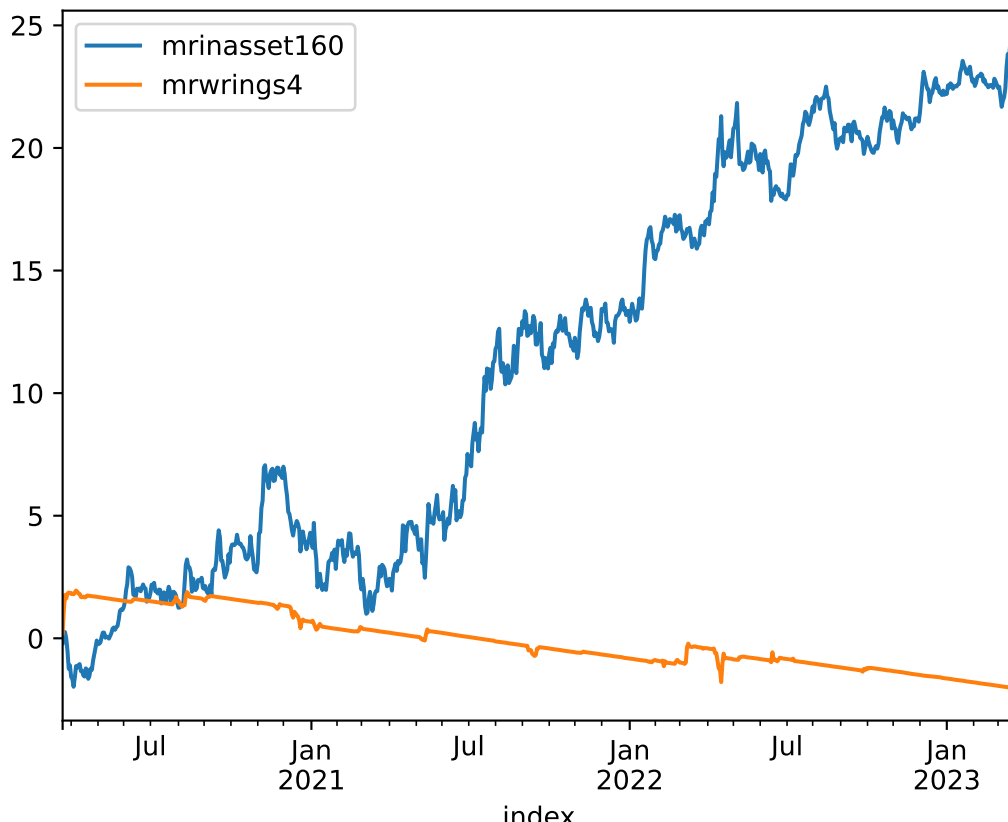
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 4.665, 'mrwrings4': -1.844}
ann. std {'mrinasset160': 4.305, 'mrwrings4': 0.063}
ann. SR {'mrinasset160': 1.08, 'mrwrings4': -29.15}



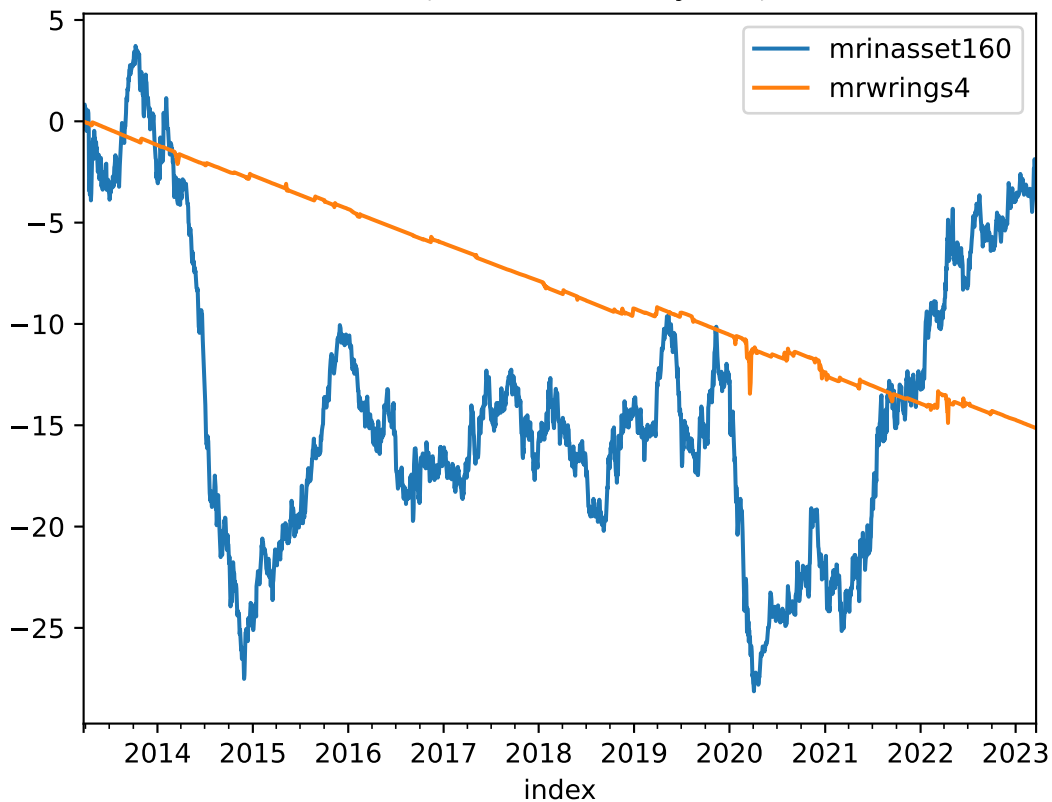
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 7.167, 'mrwrings4': -1.652}
ann. std {'mrinasset160': 5.729, 'mrwrings4': 1.277}
ann. SR {'mrinasset160': 1.25, 'mrwrings4': -1.29}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 7.632, 'mrwrings4': -0.668}
ann. std {'mrinasset160': 6.4, 'mrwrings4': 1.254}
ann. SR {'mrinasset160': 1.19, 'mrwrings4': -0.53}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.279, 'mrwrings4': -1.487}
ann. std {'mrinasset160': 6.497, 'mrwrings4': 0.899}
ann. SR {'mrinasset160': -0.04, 'mrwrings4': -1.65}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.162, 'mrwrings4': -2.467}
ann. std {'mrinasset160': 11.148, 'mrwrings4': 2.615}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.94}

