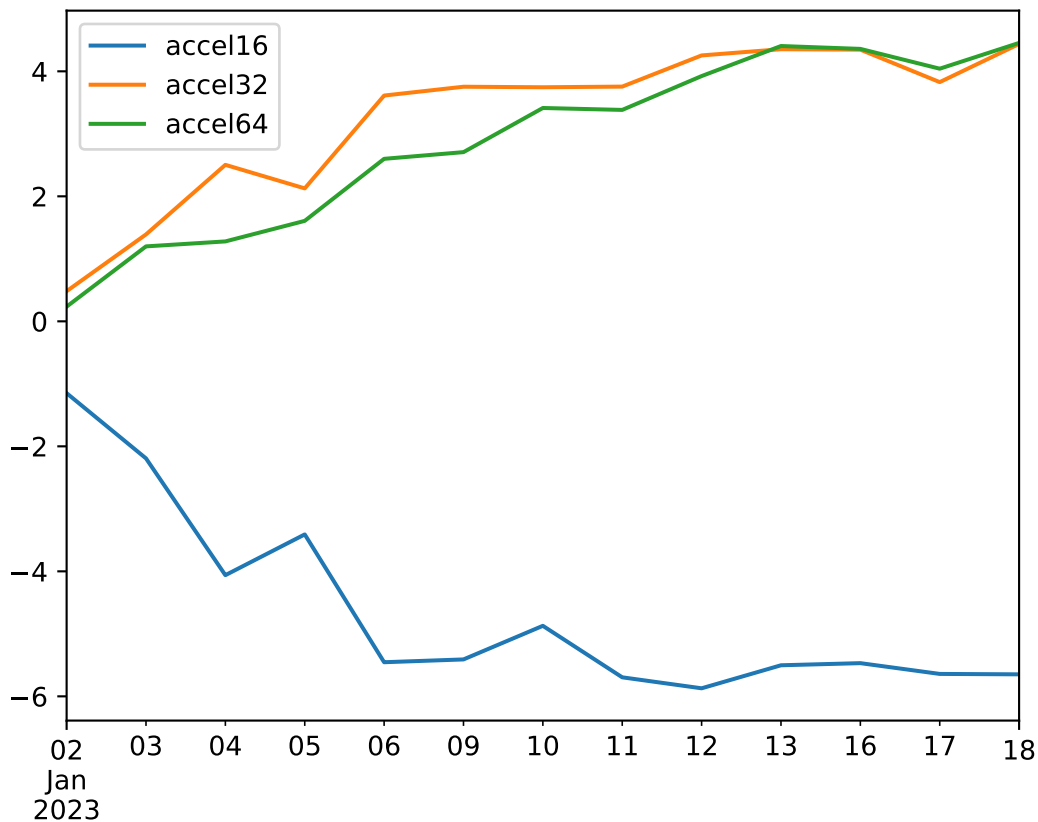
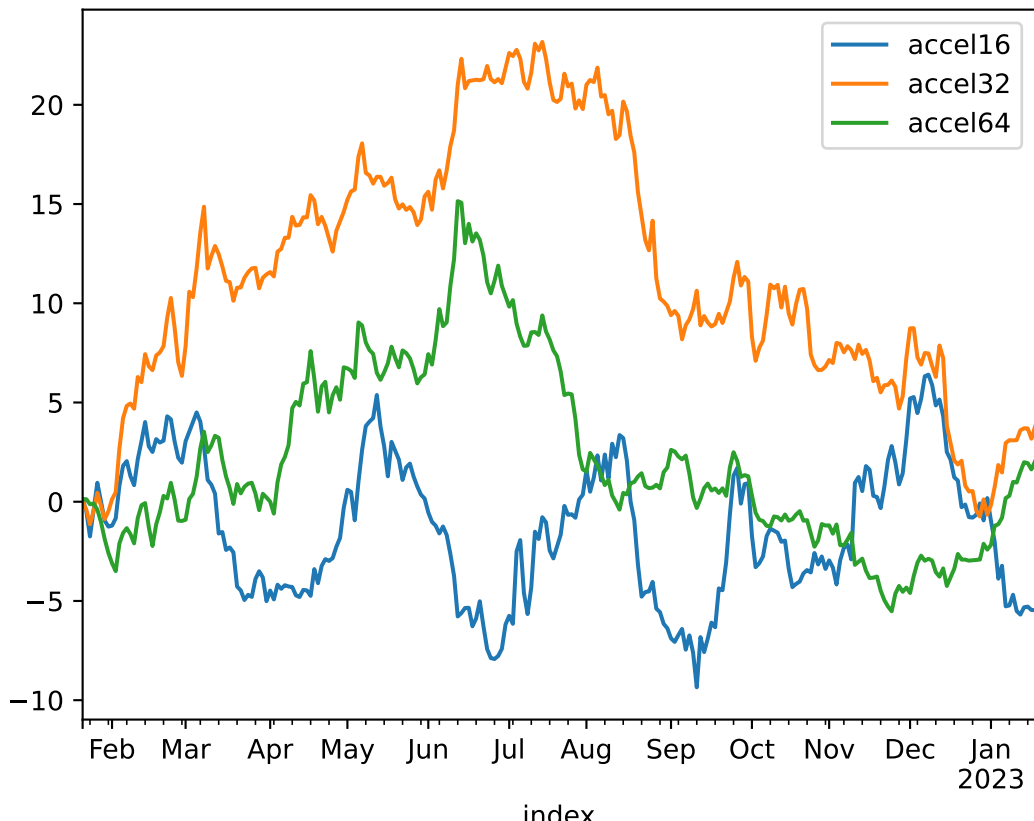


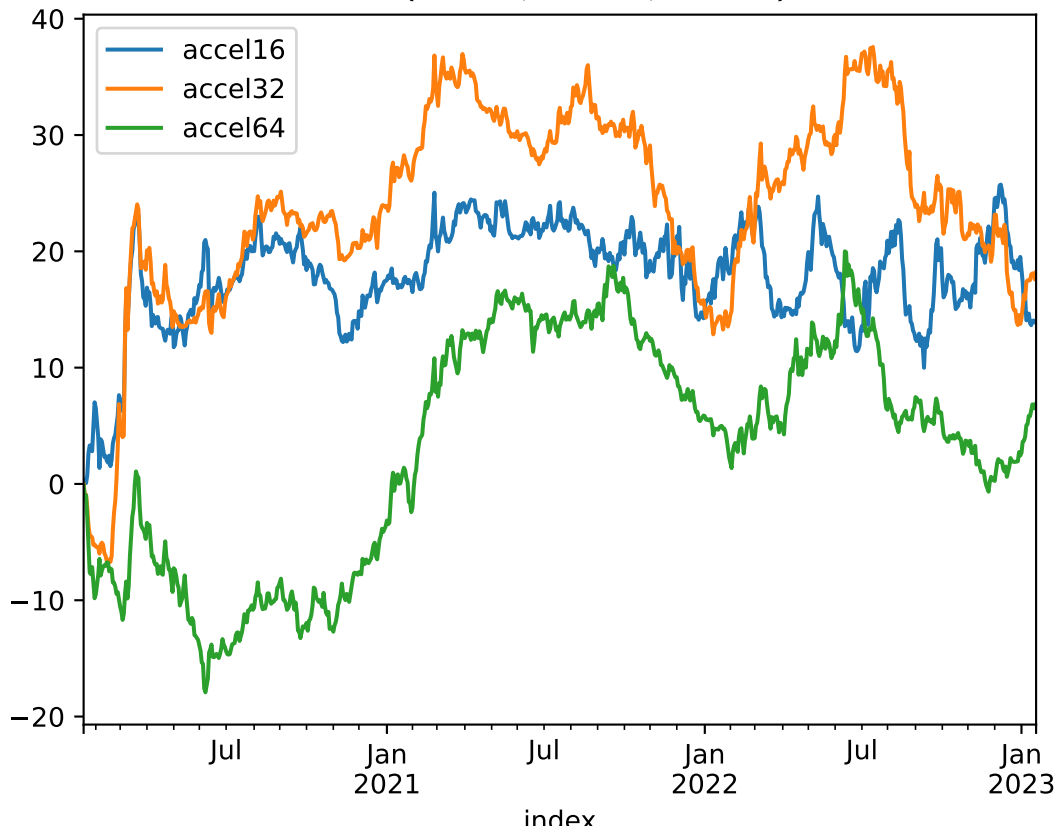
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -111.222, 'accel32': 87.385, 'accel64': 87.721}
ann. std {'accel16': 14.026, 'accel32': 9.297, 'accel64': 6.309}
ann. SR {'accel16': -7.93, 'accel32': 9.4, 'accel64': 13.9}



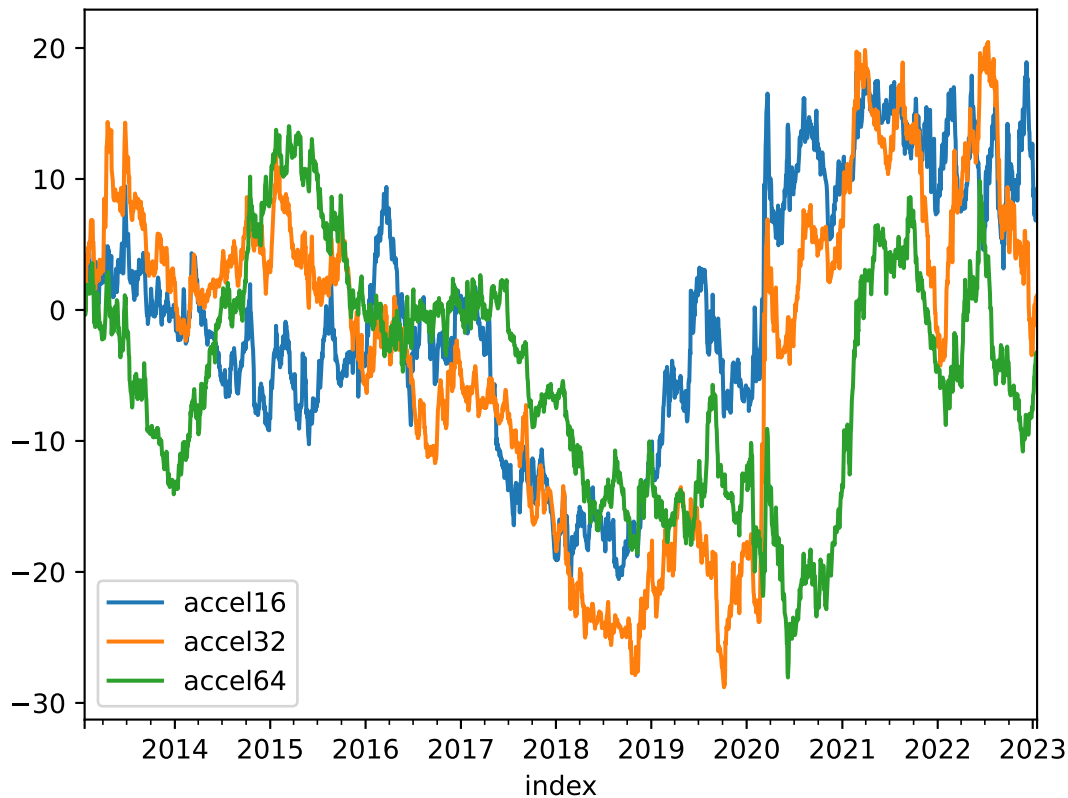
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -5.38, 'accel32': 3.727, 'accel64': 2.01}
ann. std {'accel16': 16.173, 'accel32': 14.677, 'accel64': 11.719}
ann. SR {'accel16': -0.33, 'accel32': 0.25, 'accel64': 0.17}



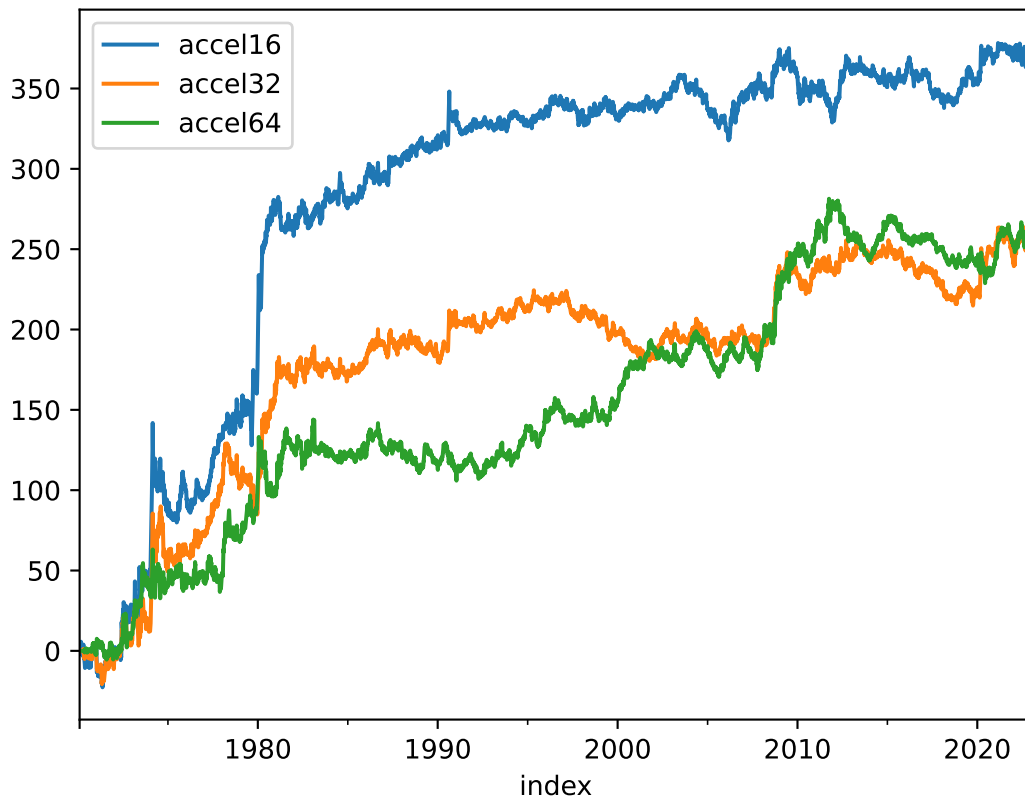
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 4.536, 'accel32': 5.948, 'accel64': 2.255}
ann. std {'accel16': 15.033, 'accel32': 14.315, 'accel64': 11.665}
ann. SR {'accel16': 0.3, 'accel32': 0.42, 'accel64': 0.19}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.692, 'accel32': 0.106, 'accel64': -0.319}
ann. std {'accel16': 11.958, 'accel32': 11.225, 'accel64': 9.588}
ann. SR {'accel16': 0.06, 'accel32': 0.01, 'accel64': -0.03}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.802, 'accel32': 4.535, 'accel64': 4.7}
ann. std {'accel16': 15.729, 'accel32': 13.799, 'accel64': 13.324}
ann. SR {'accel16': 0.43, 'accel32': 0.33, 'accel64': 0.35}

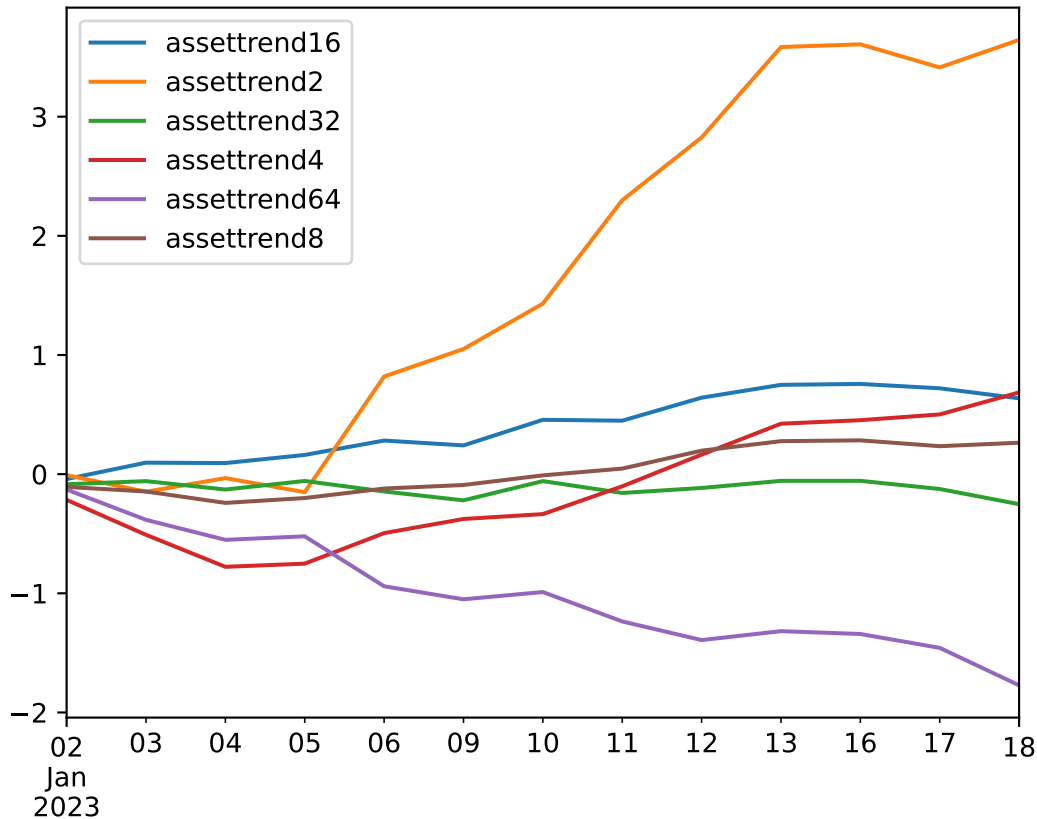


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 12.53, 'assettrend2': 71.765, 'assettrend32': -4.964, 'assettrend4': 13.506, 'assettrend64': -34.898, 'assettrend8': 5.196}

ann. std {'assettrend16': 1.558, 'assettrend2': 6.305, 'assettrend32': 1.375, 'assettrend4': 3.201, 'assettrend64': 2.373, 'assettrend8': 1.202}

ann. SR {'assettrend16': 8.04, 'assettrend2': 11.38, 'assettrend32': -3.61, 'assettrend4': 4.22, 'assettrend64': -14.7, 'assettrend8': 4.32}

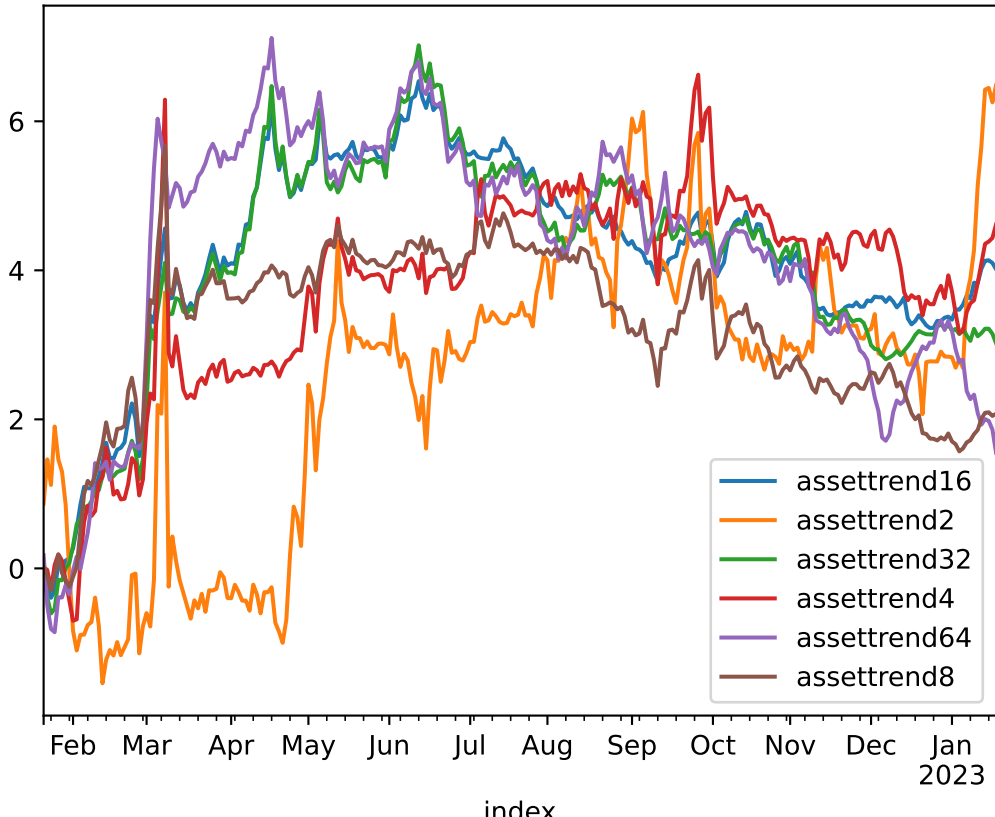


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 3.953, 'assettrend2': 6.385, 'assettrend32': 2.974, 'assettrend4': 4.548, 'assettrend64': 1.525, 'assettrend8': 2.043}

ann. std {'assettrend16': 2.993, 'assettrend2': 7.76, 'assettrend32': 3.265, 'assettrend4': 5.65, 'assettrend64': 3.927, 'assettrend8': 3.65}

ann. SR {'assettrend16': 1.32, 'assettrend2': 0.82, 'assettrend32': 0.91, 'assettrend4': 0.8, 'assettrend64': 0.39, 'assettrend8': 0.56}

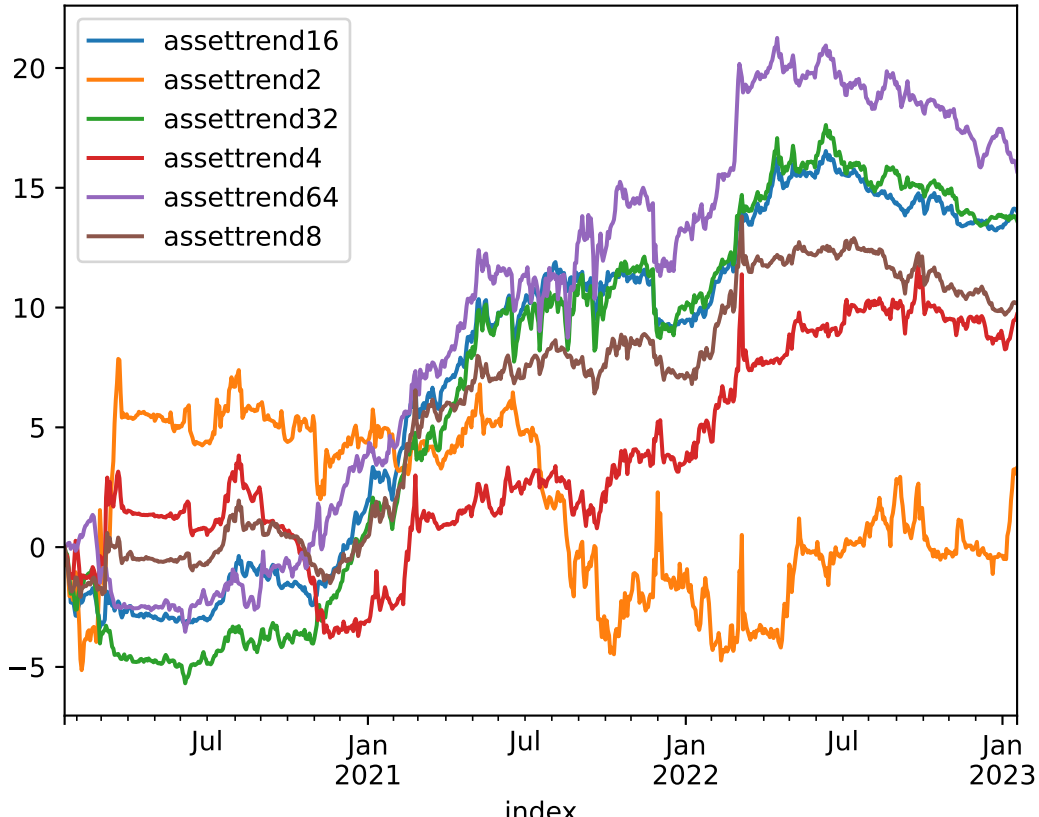


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 4.581, 'assettrend2': 1.077, 'assettrend32': 4.454, 'assettrend4': 3.177, 'assettrend64': 5.129, 'assettrend8': 3.337}

ann. std {'assettrend16': 3.6, 'assettrend2': 7.803, 'assettrend32': 4.417, 'assettrend4': 5.363, 'assettrend64': 5.137, 'assettrend8': 3.737}

ann. SR {'assettrend16': 1.27, 'assettrend2': 0.14, 'assettrend32': 1.01, 'assettrend4': 0.59, 'assettrend64': 1.0, 'assettrend8': 0.89}

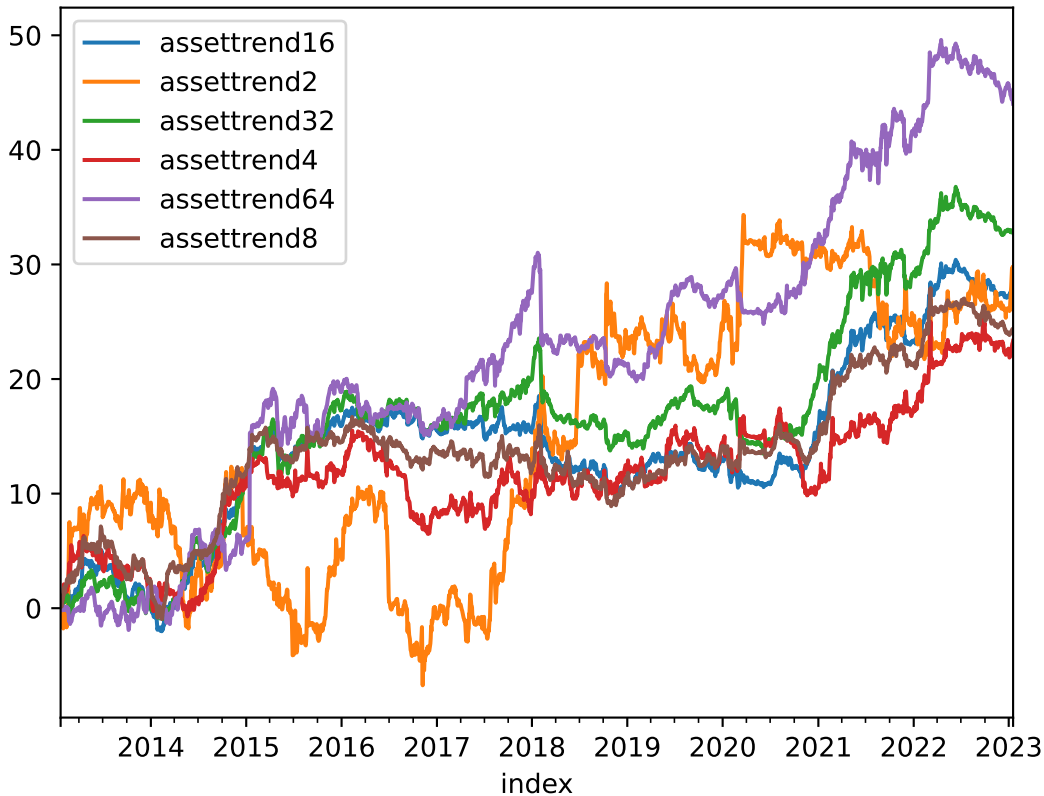


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.737, 'assettrend2': 2.921, 'assettrend32': 3.217, 'assettrend4': 2.291, 'assettrend64': 4.322, 'assettrend8': 2.389}

ann. std {'assettrend16': 3.265, 'assettrend2': 8.408, 'assettrend32': 3.743, 'assettrend4': 5.005, 'assettrend64': 5.301, 'assettrend8': 3.561}

ann. SR {'assettrend16': 0.84, 'assettrend2': 0.35, 'assettrend32': 0.86, 'assettrend4': 0.46, 'assettrend64': 0.82, 'assettrend8': 0.67}

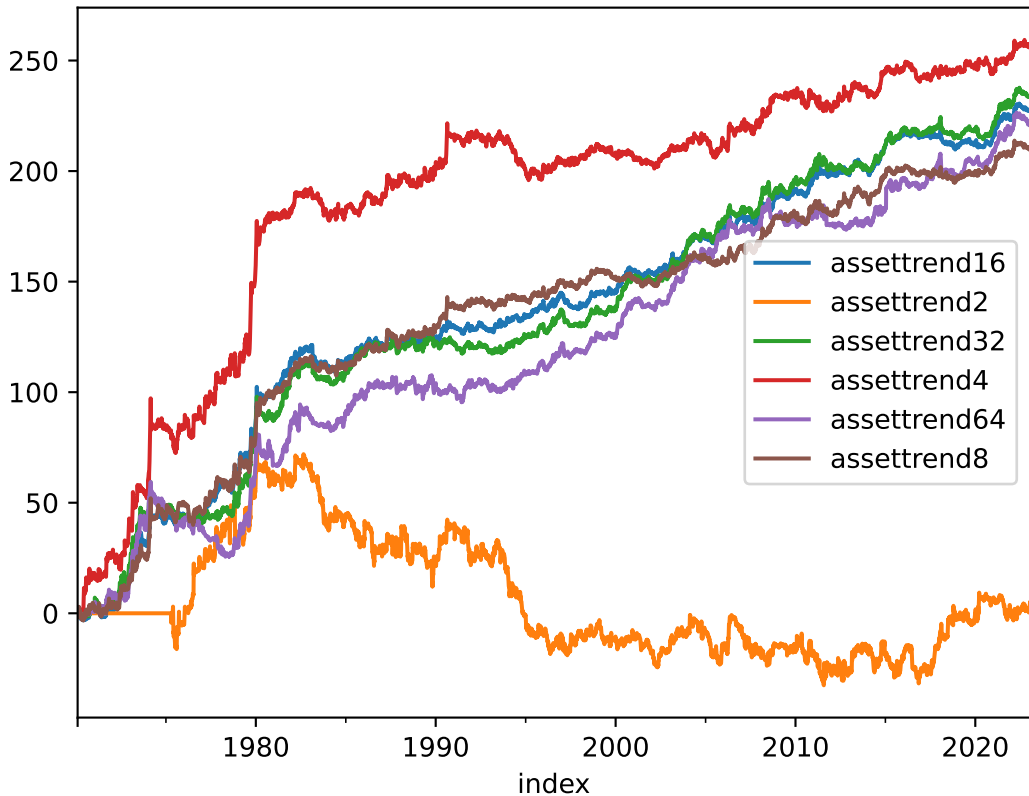


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.225, 'assettrend2': 0.088, 'assettrend32': 4.33, 'assettrend4': 4.768, 'assettrend64': 4.092, 'assettrend8': 3.894}

ann. std {'assettrend16': 4.659, 'assettrend2': 10.048, 'assettrend32': 4.894, 'assettrend4': 7.347, 'assettrend64': 5.469, 'assettrend8': 5.034}

ann. SR {'assettrend16': 0.91, 'assettrend2': 0.01, 'assettrend32': 0.88, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}

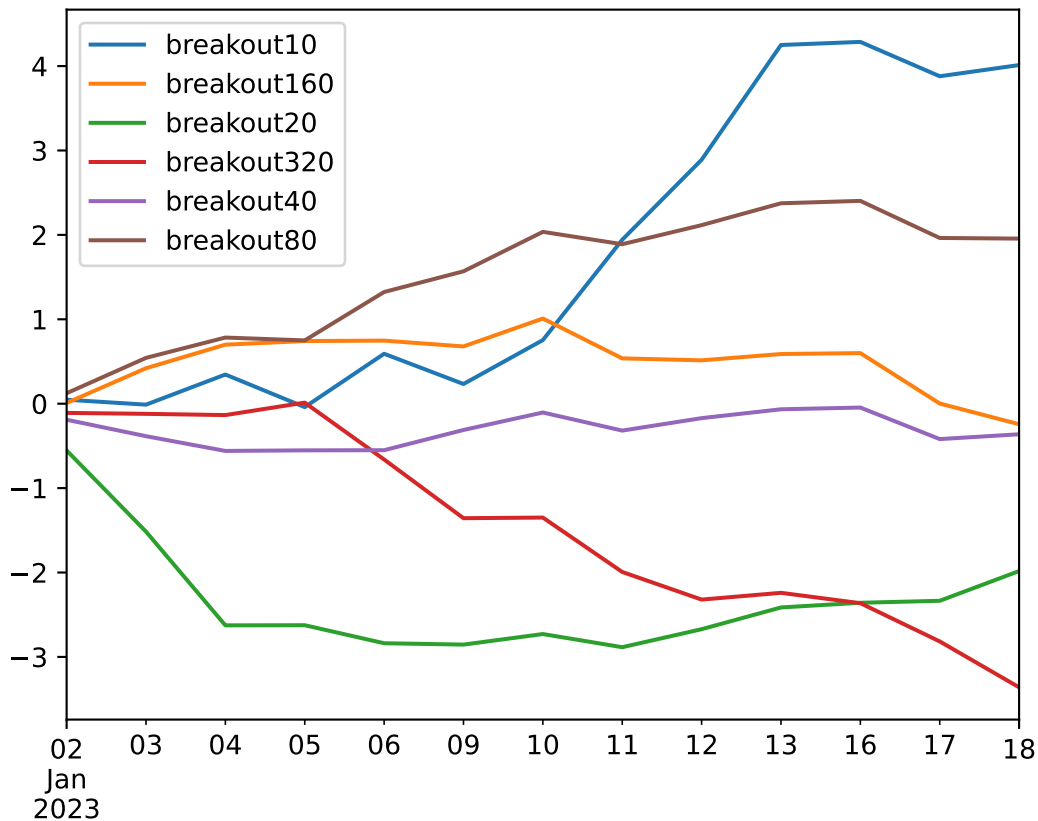


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 79.003, 'breakout160': -4.789, 'breakout20': -39.045, 'breakout320': -66.165, 'breakout40': -7.132, 'breakout80': 38.518}

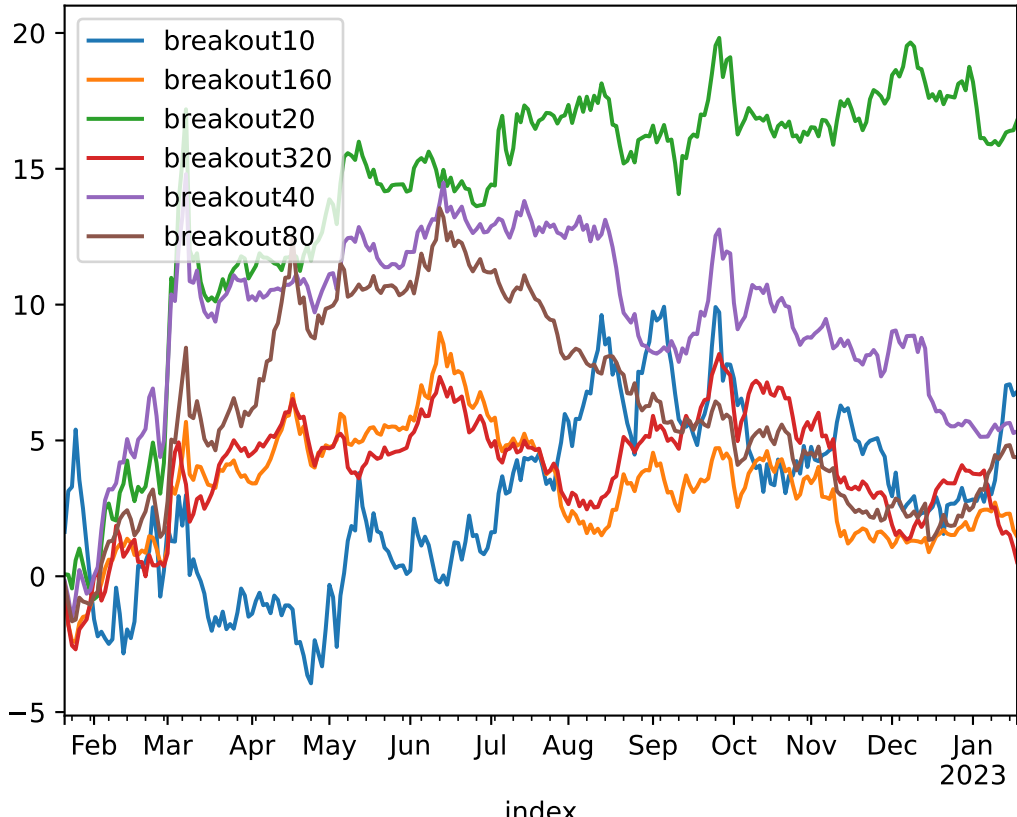
ann. std {'breakout10': 9.452, 'breakout160': 4.63, 'breakout20': 7.284, 'breakout320': 4.949, 'breakout40': 2.981, 'breakout80': 4.374}

ann. SR {'breakout10': 8.36, 'breakout160': -1.03, 'breakout20': -5.36, 'breakout320': -13.37, 'breakout40': -2.39, 'breakout80': 8.81}



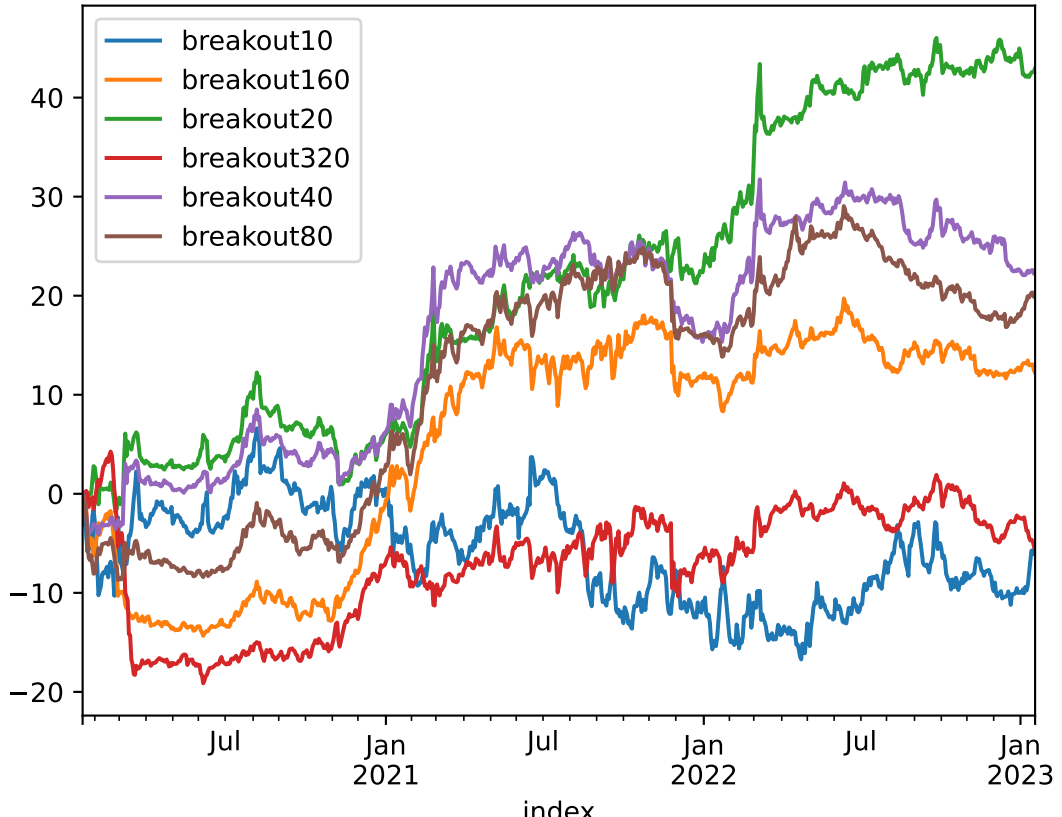
Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 6.69, 'breakout160': 1.442, 'breakout20': 16.513, 'breakout320': 0.515, 'breakout40': 5.247, 'breakout80': 4.315}
ann. std {'breakout10': 13.304, 'breakout160': 7.058, 'breakout20': 11.802, 'breakout320': 7.385, 'breakout40': 9.524, 'breakout80': 7.953}
ann. SR {'breakout10': 0.5, 'breakout160': 0.2, 'breakout20': 1.4, 'breakout320': 0.07, 'breakout40': 0.55, 'breakout80': 0.54}



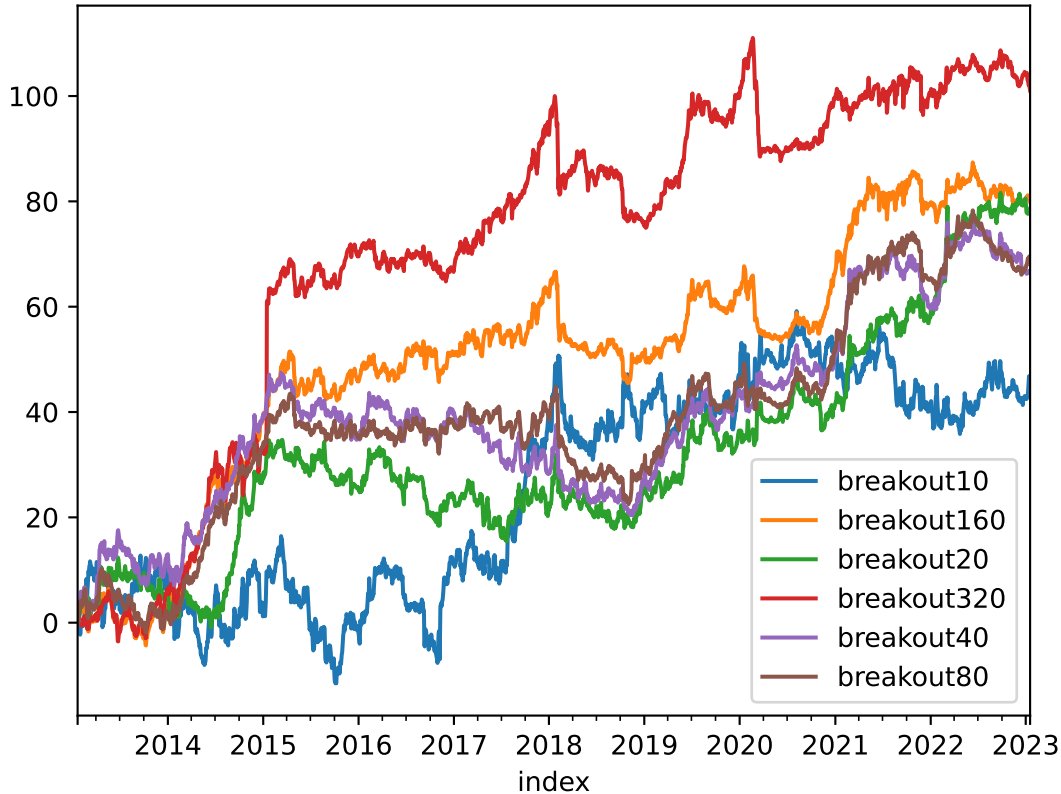
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -1.956, 'breakout160': 3.993, 'breakout20': 14.052, 'breakout320': -1.88, 'breakout40': 7.282, 'breakout80': 6.498}
ann. std {'breakout10': 14.492, 'breakout160': 9.67, 'breakout20': 11.487, 'breakout320': 10.65, 'breakout40': 9.947, 'breakout80': 9.477}
ann. SR {'breakout10': -0.13, 'breakout160': 0.41, 'breakout20': 1.22, 'breakout320': -0.18, 'breakout40': 0.73, 'breakout80': 0.69}



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

ann. mean {'breakout10': 4.571, 'breakout160': 7.843, 'breakout20': 7.713, 'breakout320': 9.916, 'breakout40': 6.523, 'breakout80': 6.785}
ann. std {'breakout10': 15.686, 'breakout160': 9.111, 'breakout20': 11.185, 'breakout320': 13.334, 'breakout40': 9.804, 'breakout80': 9.017}
ann. SR {'breakout10': 0.29, 'breakout160': 0.86, 'breakout20': 0.69, 'breakout320': 0.74, 'breakout40': 0.67, 'breakout80': 0.75}

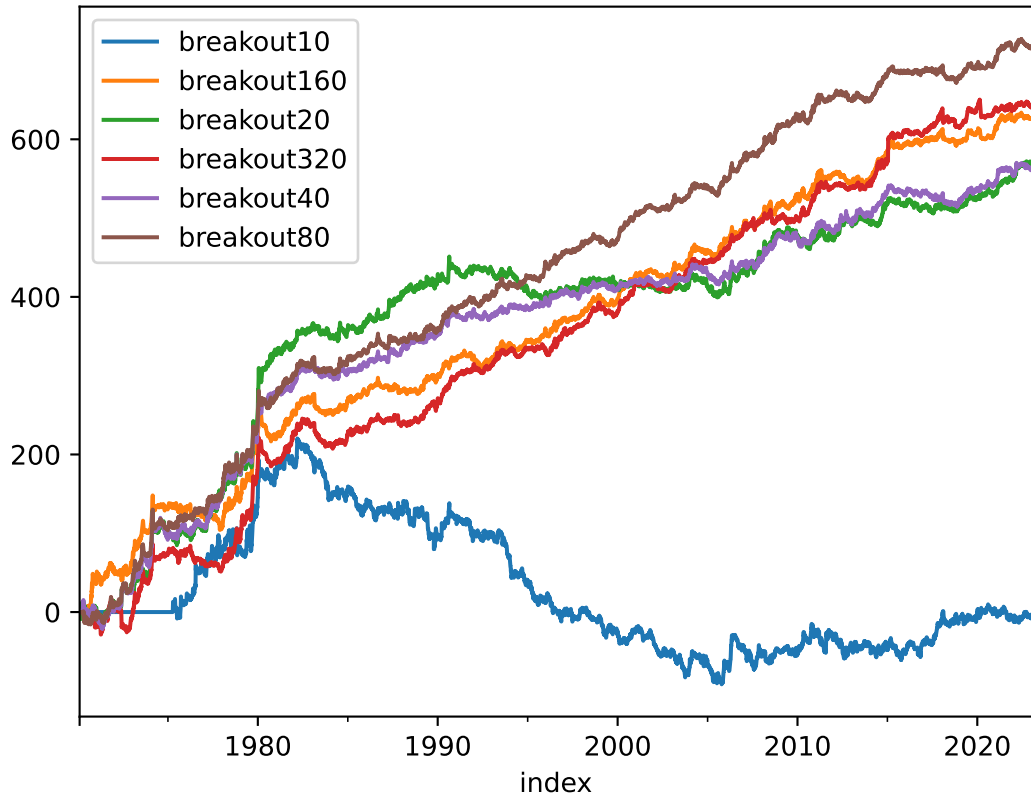


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.053, 'breakout160': 11.605, 'breakout20': 10.544, 'breakout320': 11.865, 'breakout40': 10.388, 'breakout80': 13.308}

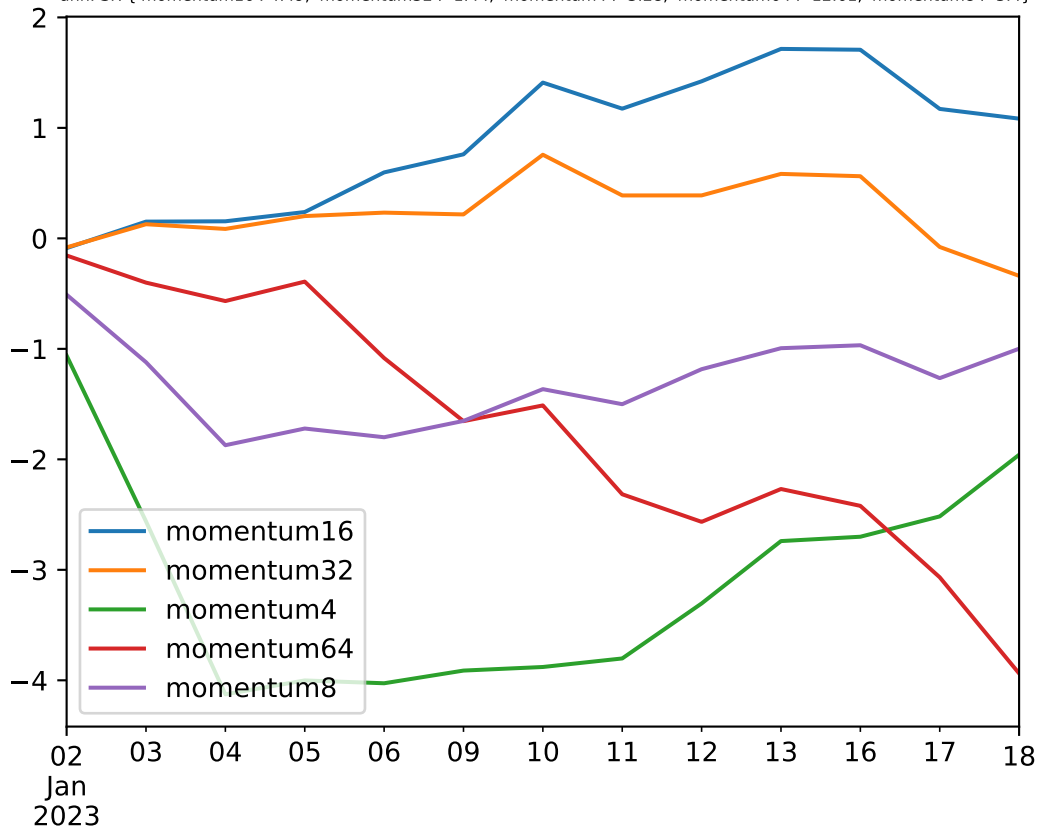
ann. std {'breakout10': 20.83, 'breakout160': 12.493, 'breakout20': 16.098, 'breakout320': 13.047, 'breakout40': 13.231, 'breakout80': 12.753}

ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}



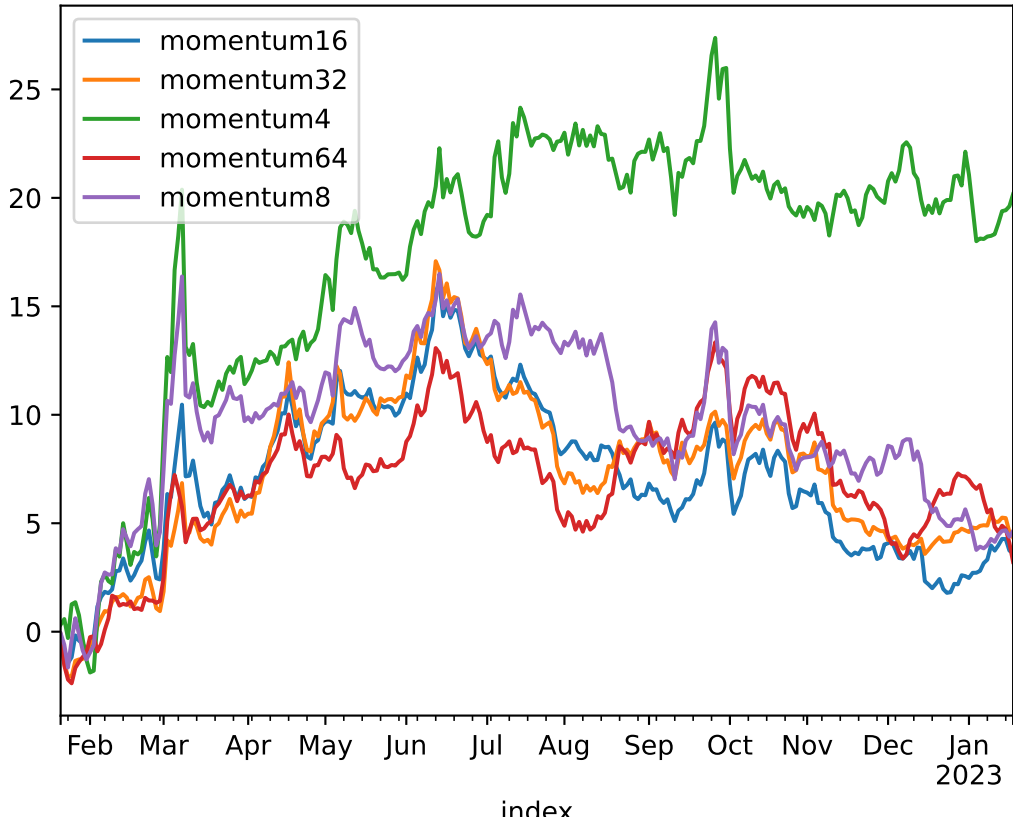
Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 21.338, 'momentum32': -6.684, 'momentum4': -38.571, 'momentum64': -19.665}
ann. std {'momentum16': 4.748, 'momentum32': 4.625, 'momentum4': 11.759, 'momentum64': 6.147, 'momentum8': 5.787}
ann. SR {'momentum16': 4.49, 'momentum32': -1.44, 'momentum4': -3.28, 'momentum64': -12.61, 'momentum8': -3.4}



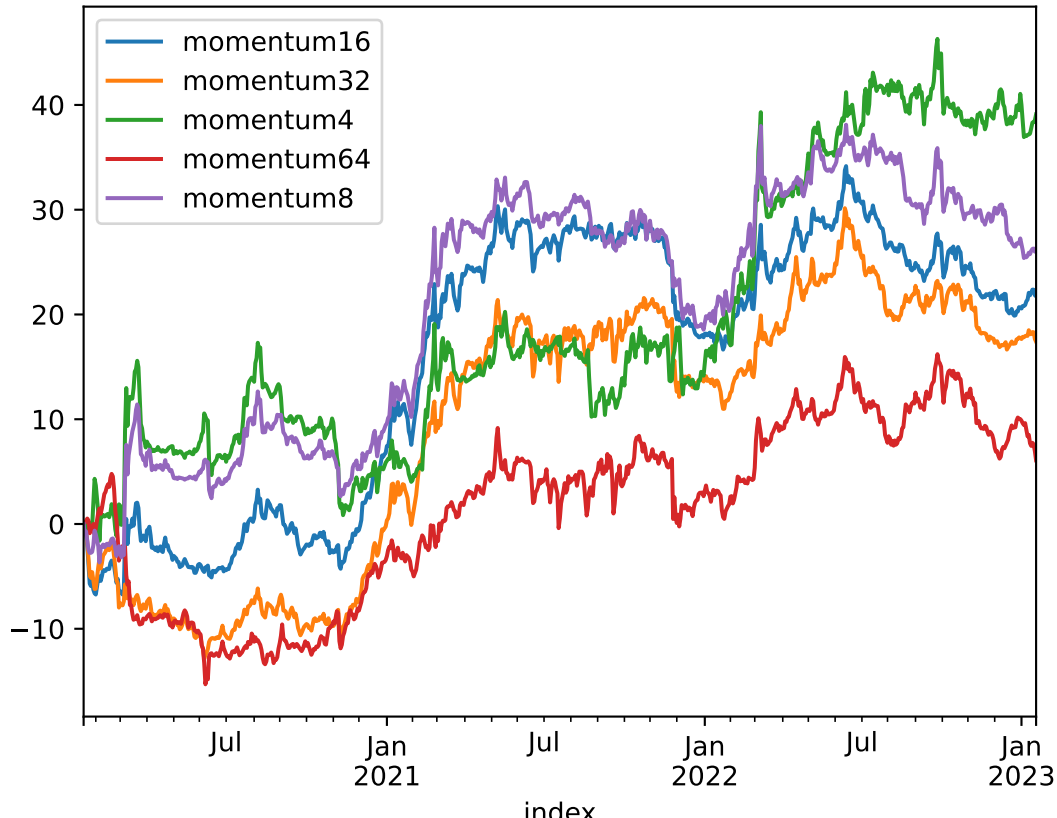
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 3.59, 'momentum32': 4.27, 'momentum4': 19.86, 'momentum64': 3.166, 'momentum8': 4.572}
ann. std {'momentum16': 10.08, 'momentum32': 9.612, 'momentum4': 17.176, 'momentum64': 9.393, 'momentum8': 13.027}
ann. SR {'momentum16': 0.36, 'momentum32': 0.44, 'momentum4': 1.16, 'momentum64': 0.34, 'momentum8': 0.35}



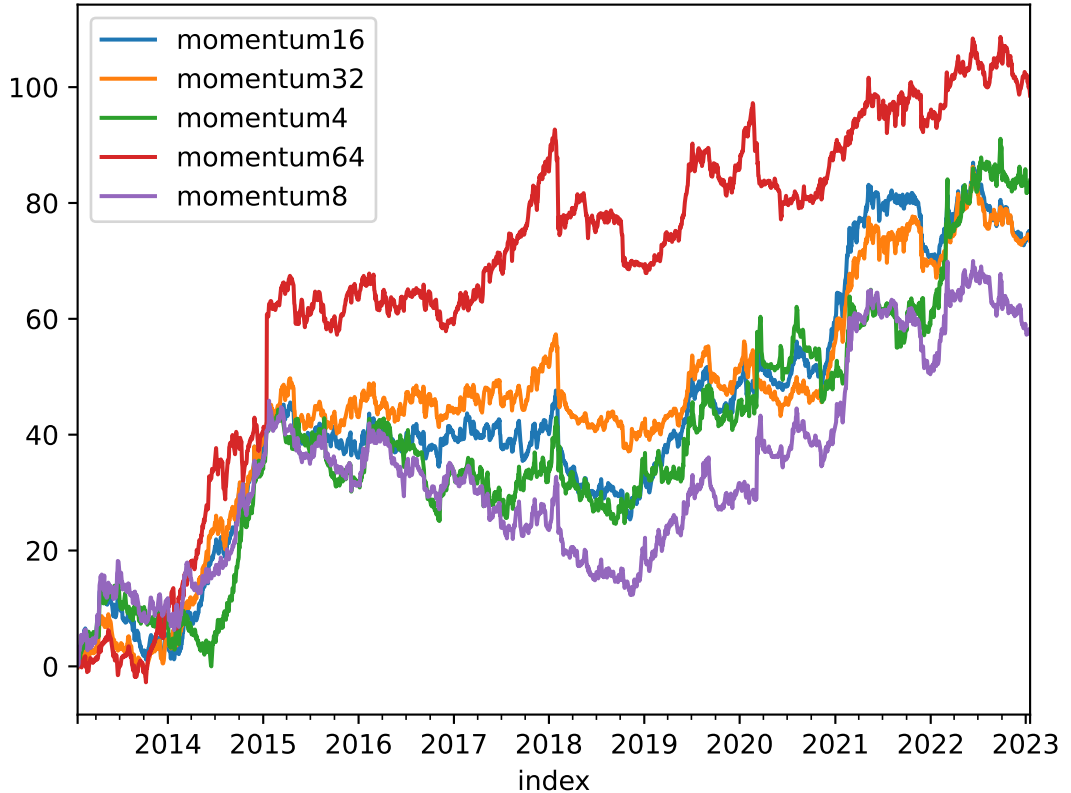
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 7.108, 'momentum32': 5.689, 'momentum4': 12.784, 'momentum64': 1.989, 'momentum8': 8.586}
ann. std {'momentum16': 10.965, 'momentum32': 10.798, 'momentum4': 16.095, 'momentum64': 10.881, 'momentum8': 12.767}
ann. SR {'momentum16': 0.65, 'momentum32': 0.53, 'momentum4': 0.79, 'momentum64': 0.18, 'momentum8': 0.67}



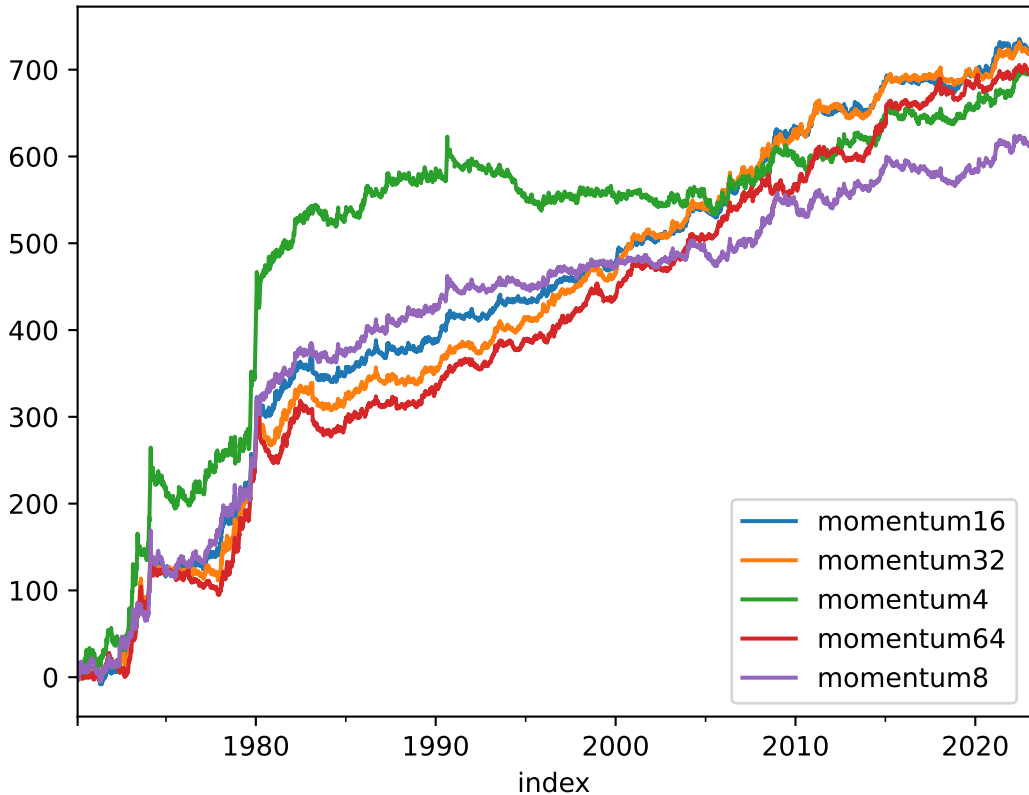
Total Trading Rule P&L for period '10Y'

ann. mean {'momentum16': 7.317, 'momentum32': 7.215, 'momentum4': 8.234, 'momentum64': 9.673, 'momentum8': 5.707}
ann. std {'momentum16': 9.944, 'momentum32': 9.487, 'momentum4': 13.699, 'momentum64': 12.009, 'momentum8': 11.304}
ann. SR {'momentum16': 0.74, 'momentum32': 0.76, 'momentum4': 0.6, 'momentum64': 0.81, 'momentum8': 0.5}



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

ann. mean {'momentum16': 13.396, 'momentum32': 13.32, 'momentum4': 12.9, 'momentum64': 12.888, 'momentum8': 11.34}
ann. std {'momentum16': 14.22, 'momentum32': 13.85, 'momentum4': 20.075, 'momentum64': 13.488, 'momentum8': 15.869}
ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}

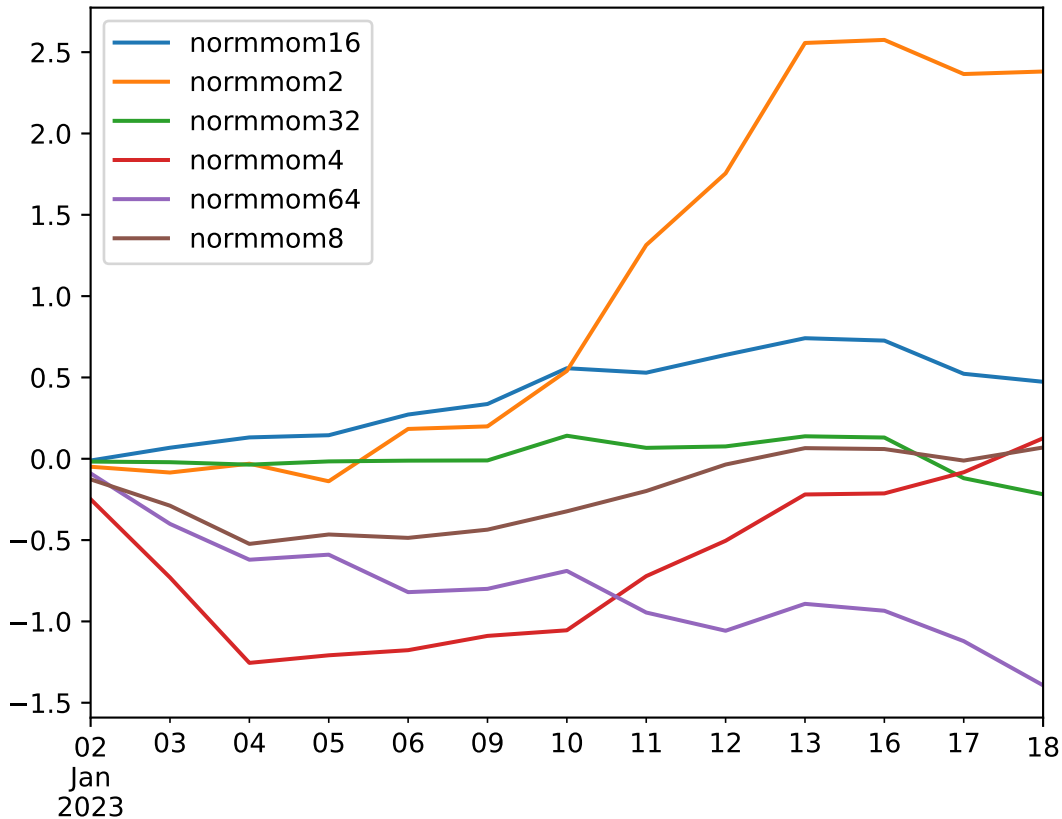


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 9.321, 'normmom2': 46.889, 'normmom32': -4.299, 'normmom4': 2.485, 'normmom64': -27.428, 'normmom8': 1.366}

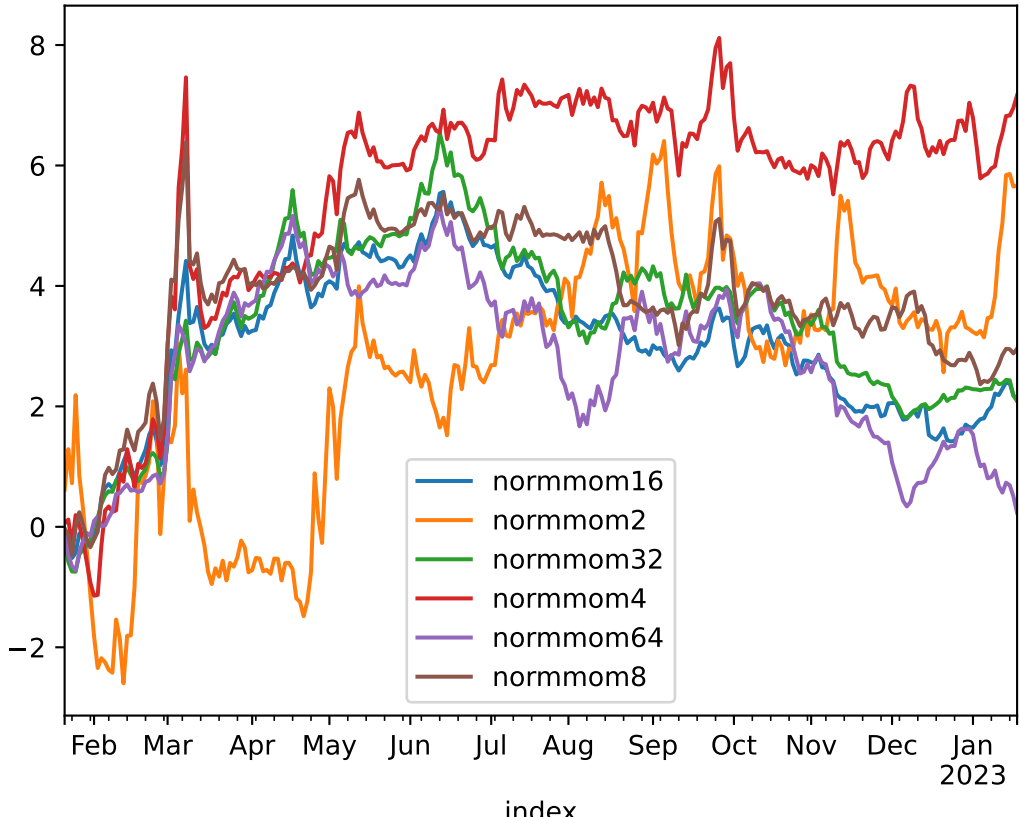
ann. std {'normmom16': 1.663, 'normmom2': 5.231, 'normmom32': 1.477, 'normmom4': 4.332, 'normmom64': 2.471, 'normmom8': 1.959}

ann. SR {'normmom16': 5.61, 'normmom2': 8.96, 'normmom32': -2.91, 'normmom4': 0.57, 'normmom64': -11.1, 'normmom8': 0.7}



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

ann. mean {'normmom16': 2.097, 'normmom2': 5.578, 'normmom32': 2.052, 'normmom4': 7.057, 'normmom64': 0.229, 'normmom8': 2.914}
ann. std {'normmom16': 3.115, 'normmom2': 7.986, 'normmom32': 3.109, 'normmom4': 5.953, 'normmom64': 3.419, 'normmom8': 4.18}
ann. SR {'normmom16': 0.67, 'normmom2': 0.7, 'normmom32': 0.66, 'normmom4': 1.19, 'normmom64': 0.07, 'normmom8': 0.7}

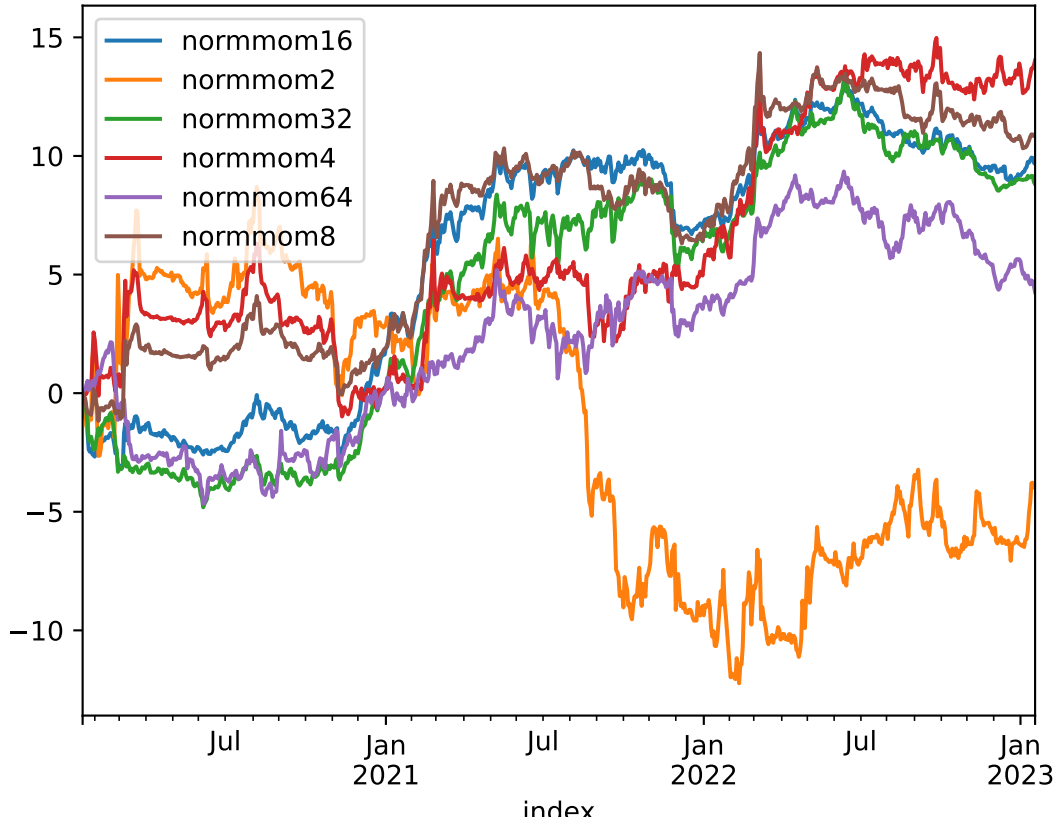


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.16, 'normmom2': -1.298, 'normmom32': 2.879, 'normmom4': 4.586, 'normmom64': 1.391, 'normmom8': 3.568}

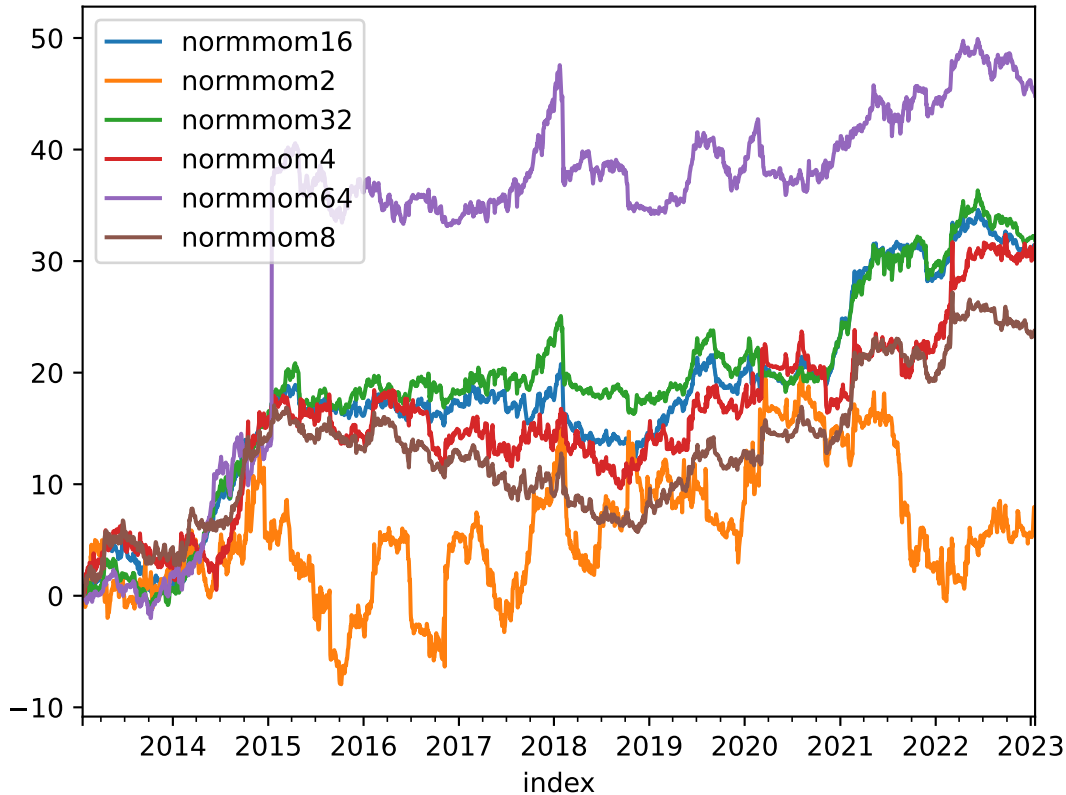
ann. std {'normmom16': 3.686, 'normmom2': 8.477, 'normmom32': 4.023, 'normmom4': 5.835, 'normmom64': 4.295, 'normmom8': 4.237}

ann. SR {'normmom16': 0.86, 'normmom2': -0.15, 'normmom32': 0.72, 'normmom4': 0.79, 'normmom64': 0.32, 'normmom8': 0.84}



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

ann. mean {'normmom16': 3.059, 'normmom2': 0.763, 'normmom32': 3.13, 'normmom4': 3.083, 'normmom64': 4.4, 'normmom8': 2.332}
ann. std {'normmom16': 3.575, 'normmom2': 9.054, 'normmom32': 3.725, 'normmom4': 5.498, 'normmom64': 8.561, 'normmom8': 4.041}
ann. SR {'normmom16': 0.86, 'normmom2': 0.08, 'normmom32': 0.84, 'normmom4': 0.56, 'normmom64': 0.51, 'normmom8': 0.58}

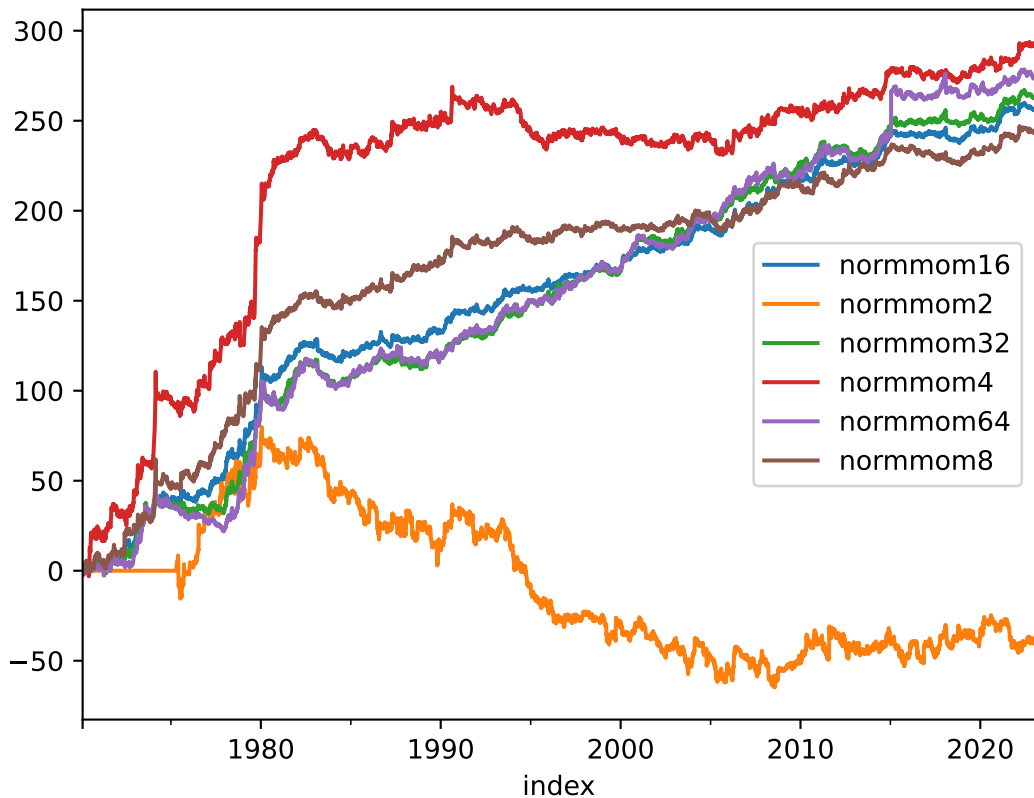


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.754, 'normmom2': -0.692, 'normmom32': 4.869, 'normmom4': 5.426, 'normmom64': 5.067, 'normmom8': 4.513}

ann. std {'normmom16': 4.922, 'normmom2': 11.197, 'normmom32': 4.99, 'normmom4': 8.321, 'normmom64': 6.309, 'normmom8': 5.931}

ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.8, 'normmom8': 0.76}

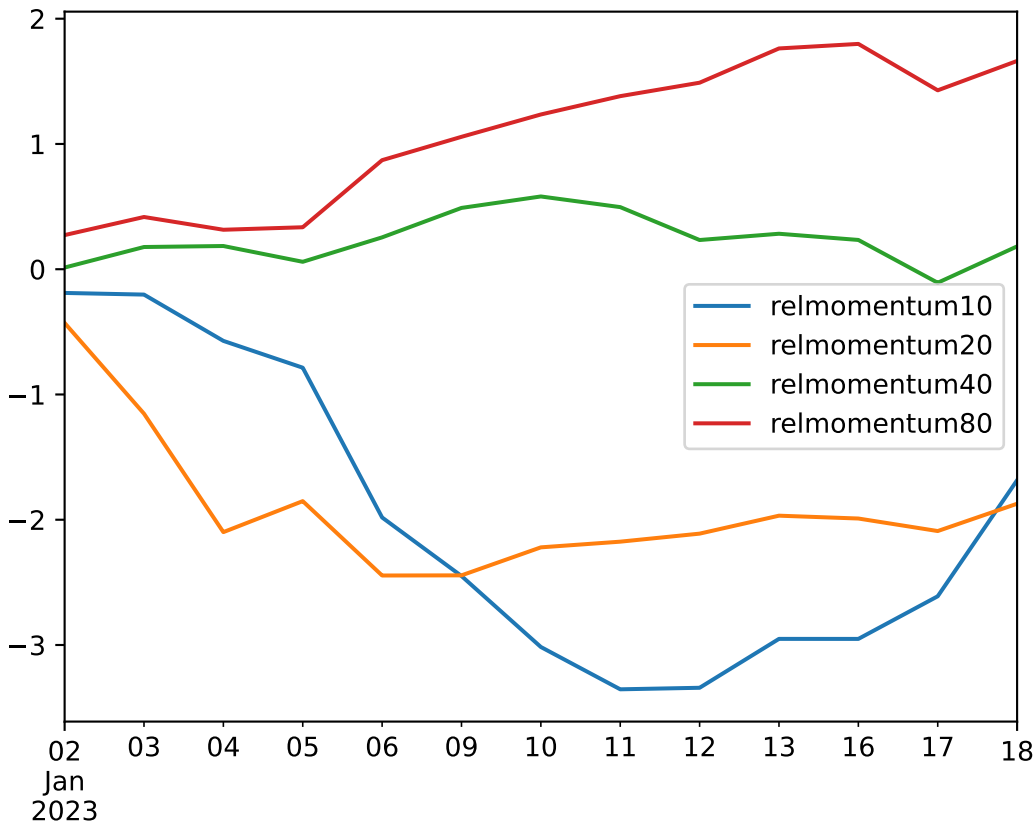


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -33.172, 'relmomentum20': -36.868, 'relmomentum40': 3.588, 'relmomentum80': 32.742}

ann. std {'relmomentum10': 8.276, 'relmomentum20': 6.336, 'relmomentum40': 3.009, 'relmomentum80': 3.419}

ann. SR {'relmomentum10': -4.01, 'relmomentum20': -5.82, 'relmomentum40': 1.19, 'relmomentum80': 9.58}

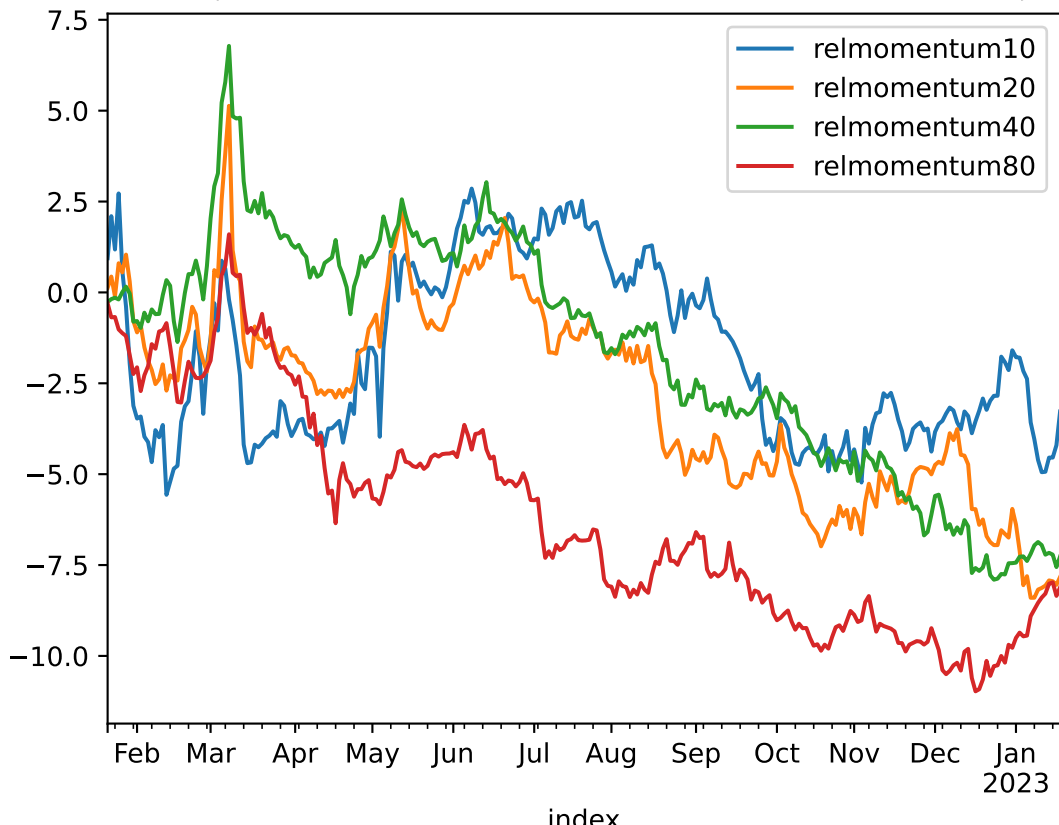


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -3.226, 'relmomentum20': -7.707, 'relmomentum40': -7.153, 'relmomentum80': -7.989}

ann. std {'relmomentum10': 9.785, 'relmomentum20': 8.501, 'relmomentum40': 6.641, 'relmomentum80': 5.719}

ann. SR {'relmomentum10': -0.33, 'relmomentum20': -0.91, 'relmomentum40': -1.08, 'relmomentum80': -1.4}

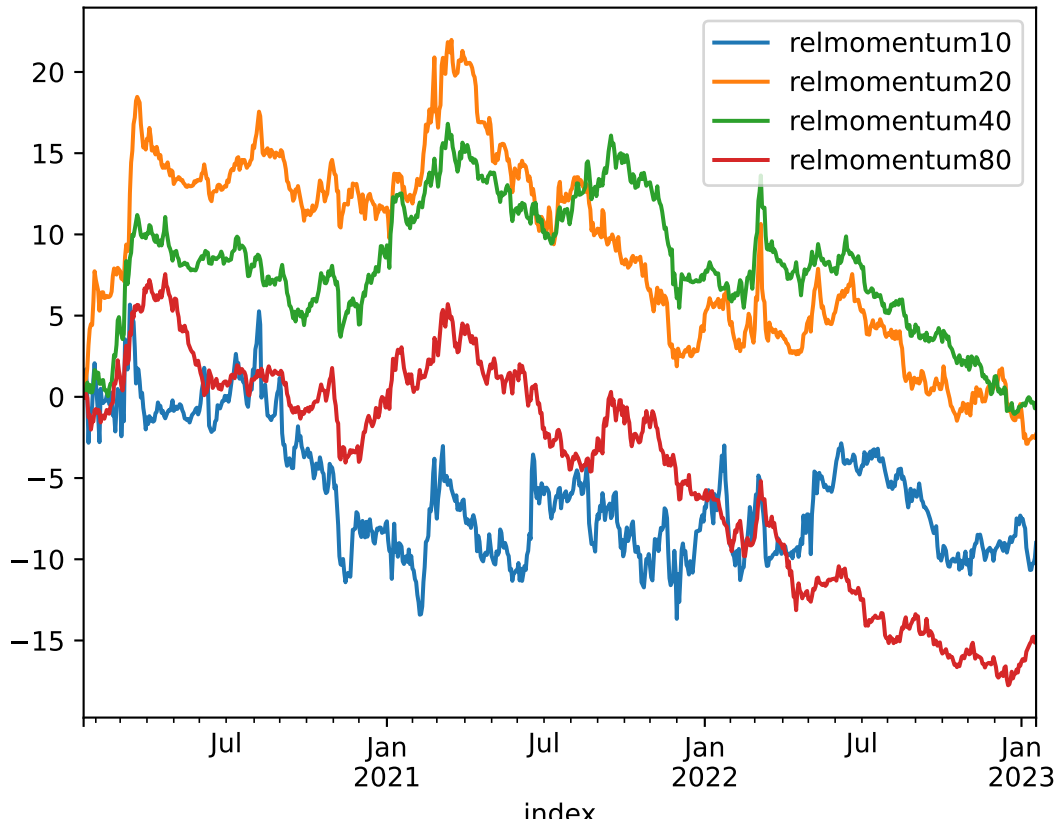


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -2.94, 'relmomentum20': -0.757, 'relmomentum40': -0.137, 'relmomentum80': -4.871}

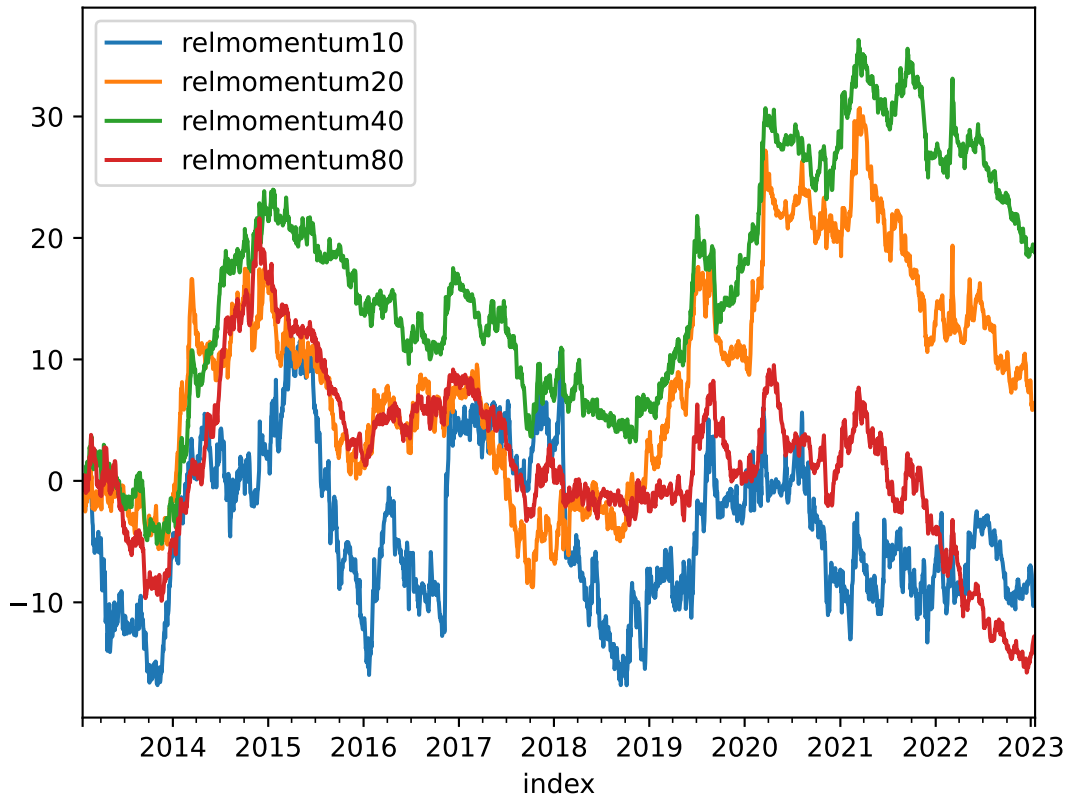
ann. std {'relmomentum10': 12.687, 'relmomentum20': 9.065, 'relmomentum40': 7.447, 'relmomentum80': 6.925}

ann. SR {'relmomentum10': -0.23, 'relmomentum20': -0.08, 'relmomentum40': -0.02, 'relmomentum80': -0.7}



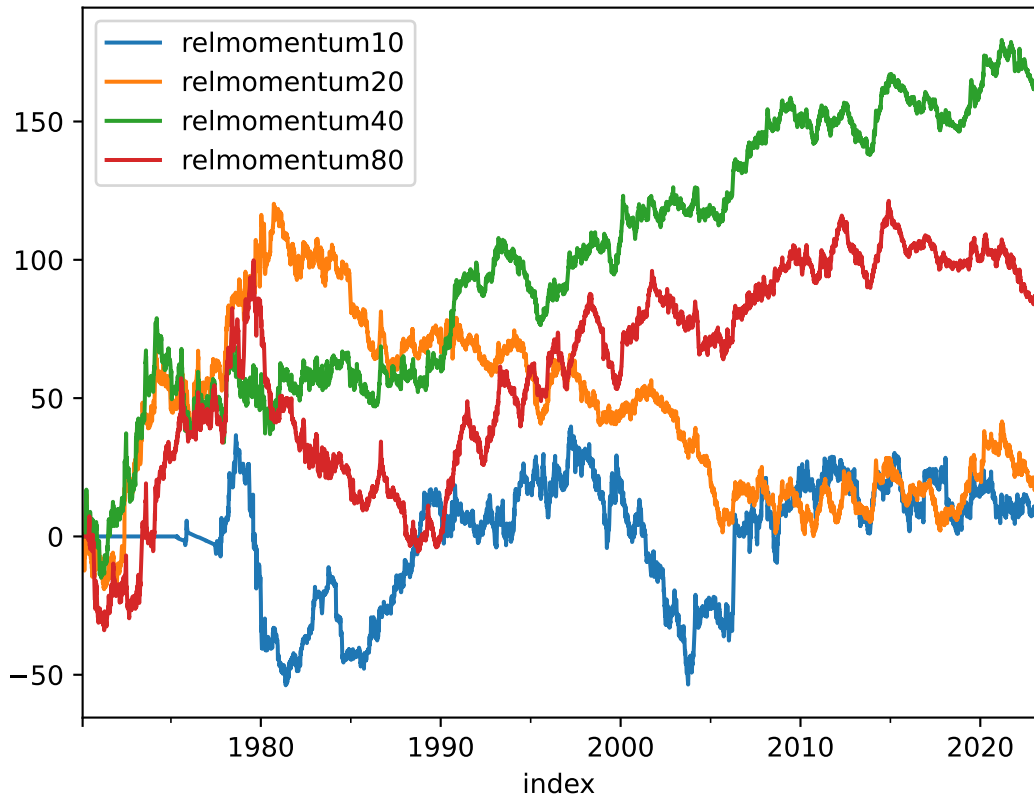
Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -0.847, 'relmomentum20': 0.629, 'relmomentum40': 1.872, 'relmomentum80': -1.269}
ann. std {'relmomentum10': 12.868, 'relmomentum20': 8.949, 'relmomentum40': 7.341, 'relmomentum80': 6.788}
ann. SR {'relmomentum10': -0.07, 'relmomentum20': 0.07, 'relmomentum40': 0.26, 'relmomentum80': -0.19}

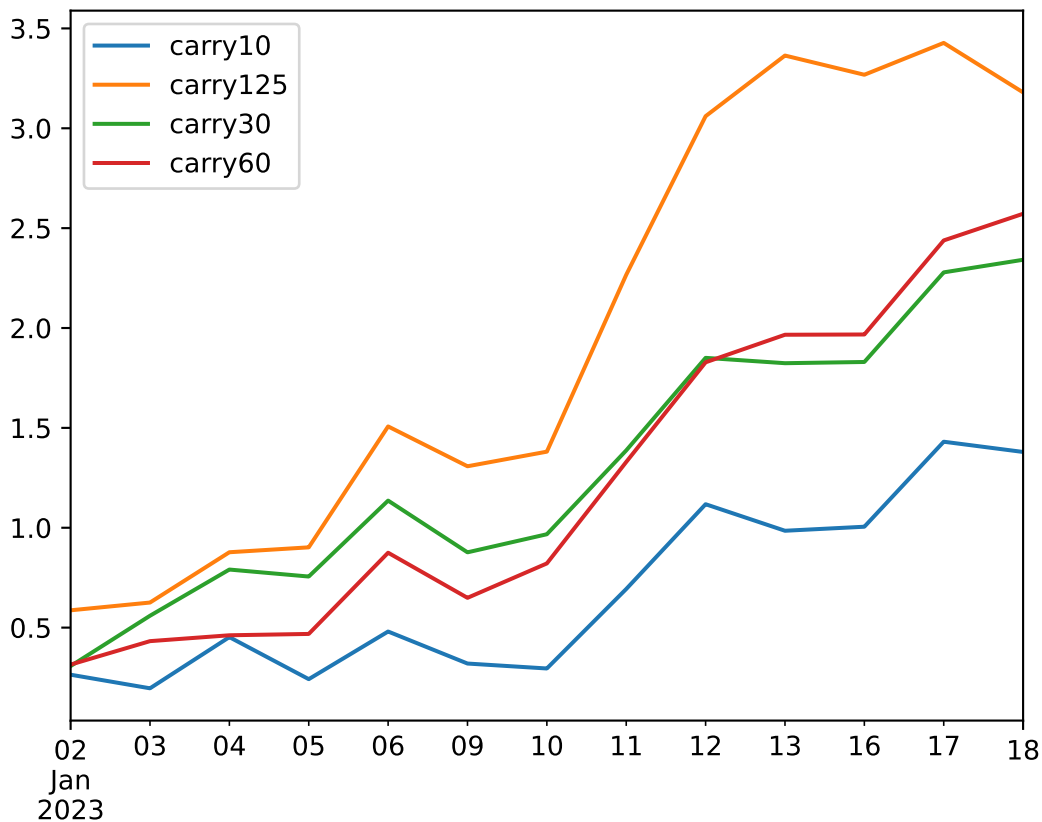


Total Trading Rule P&L for period '99Y'

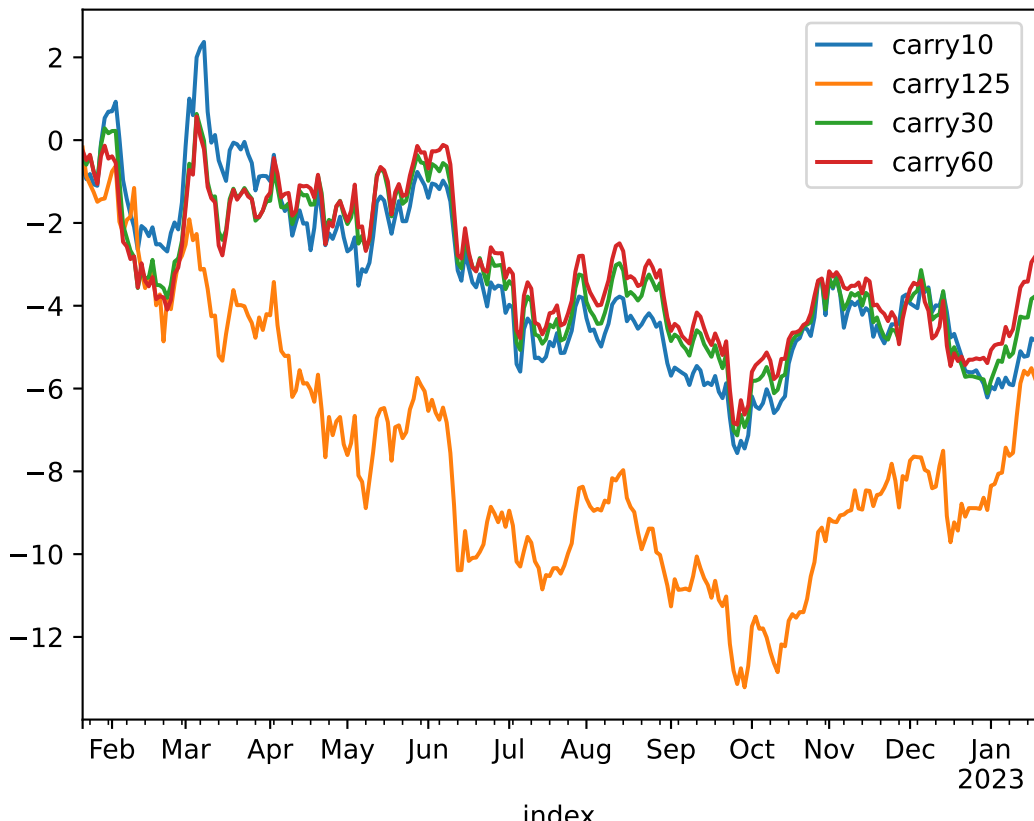
ann. mean {'relmomentum10': 0.171, 'relmomentum20': 0.321, 'relmomentum40': 3.006, 'relmomentum80': 1.608}
ann. std {'relmomentum10': 13.32, 'relmomentum20': 11.522, 'relmomentum40': 10.791, 'relmomentum80': 11.059}
ann. SR {'relmomentum10': 0.01, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.15}



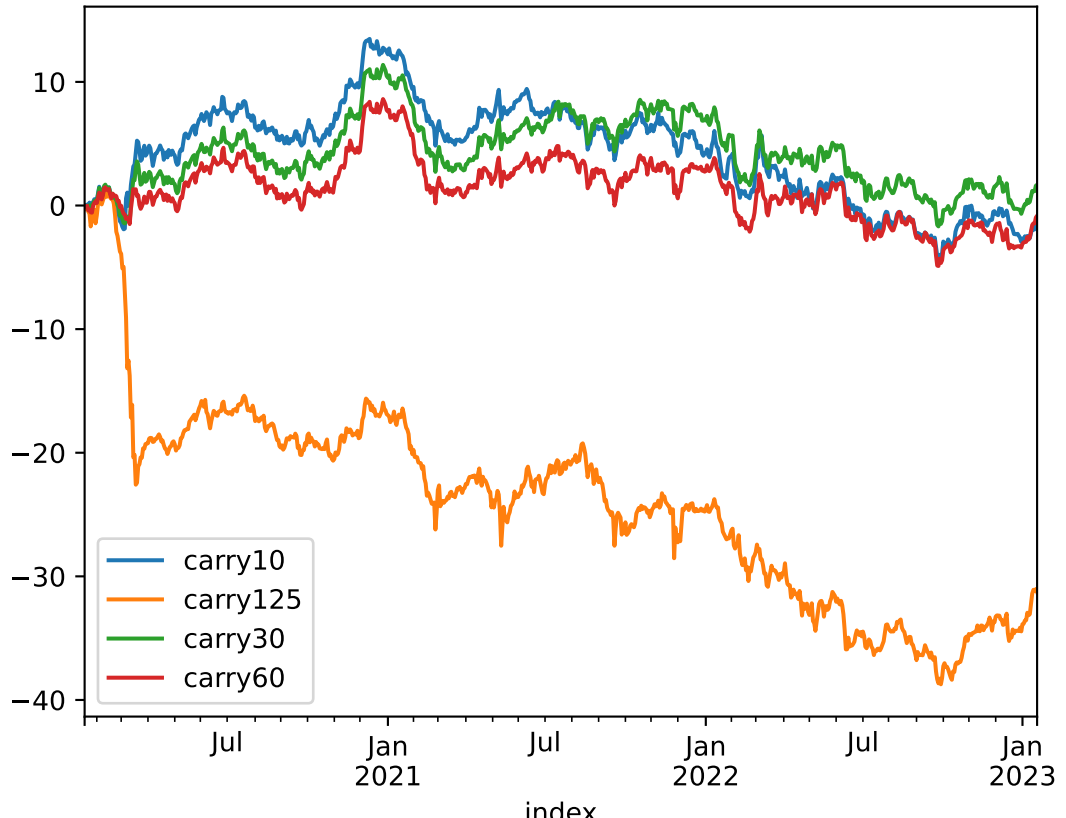
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 27.164, 'carry125': 62.615, 'carry30': 46.113, 'carry60': 50.649}
ann. std {'carry10': 3.757, 'carry125': 5.927, 'carry30': 3.6, 'carry60': 3.627}
ann. SR {'carry10': 7.23, 'carry125': 10.56, 'carry30': 12.81, 'carry60': 13.96}



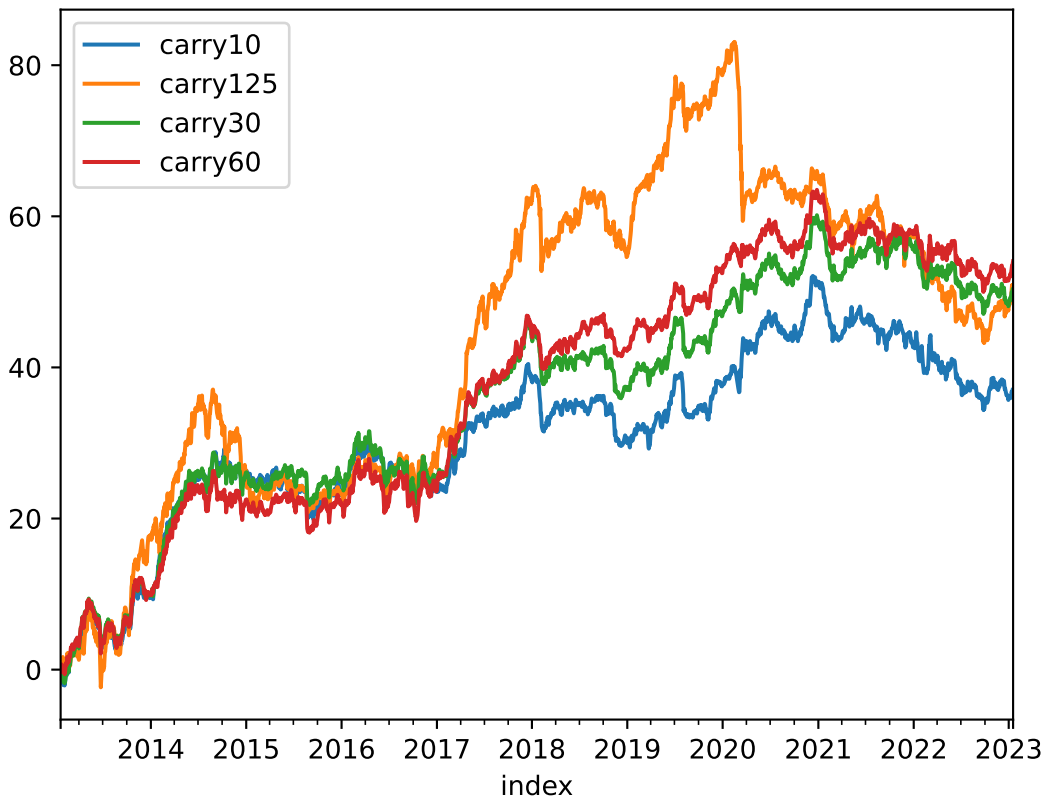
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -4.762, 'carry125': -5.666, 'carry30': -3.713, 'carry60': -2.771}
ann. std {'carry10': 6.909, 'carry125': 7.705, 'carry30': 6.644, 'carry60': 6.754}
ann. SR {'carry10': -0.69, 'carry125': -0.74, 'carry30': -0.56, 'carry60': -0.41}



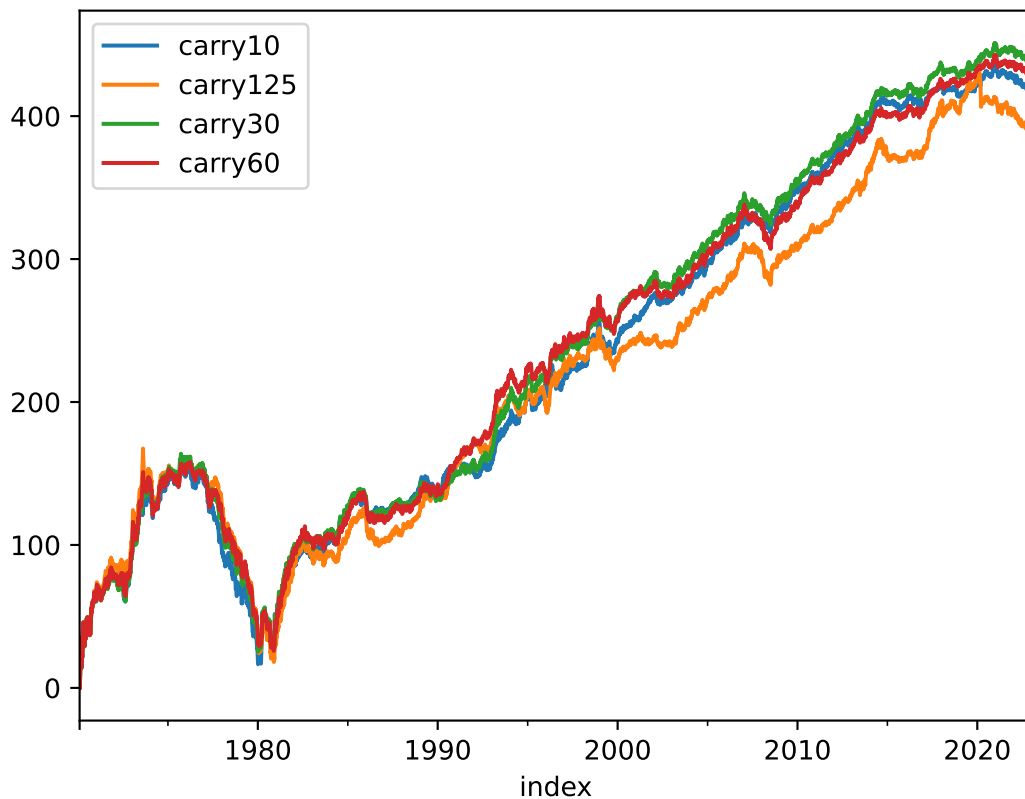
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.511, 'carry125': -10.224, 'carry30': 0.546, 'carry60': -0.273}
ann. std {'carry10': 6.827, 'carry125': 9.447, 'carry30': 6.628, 'carry60': 6.564}
ann. SR {'carry10': -0.07, 'carry125': -1.08, 'carry30': 0.08, 'carry60': -0.04}



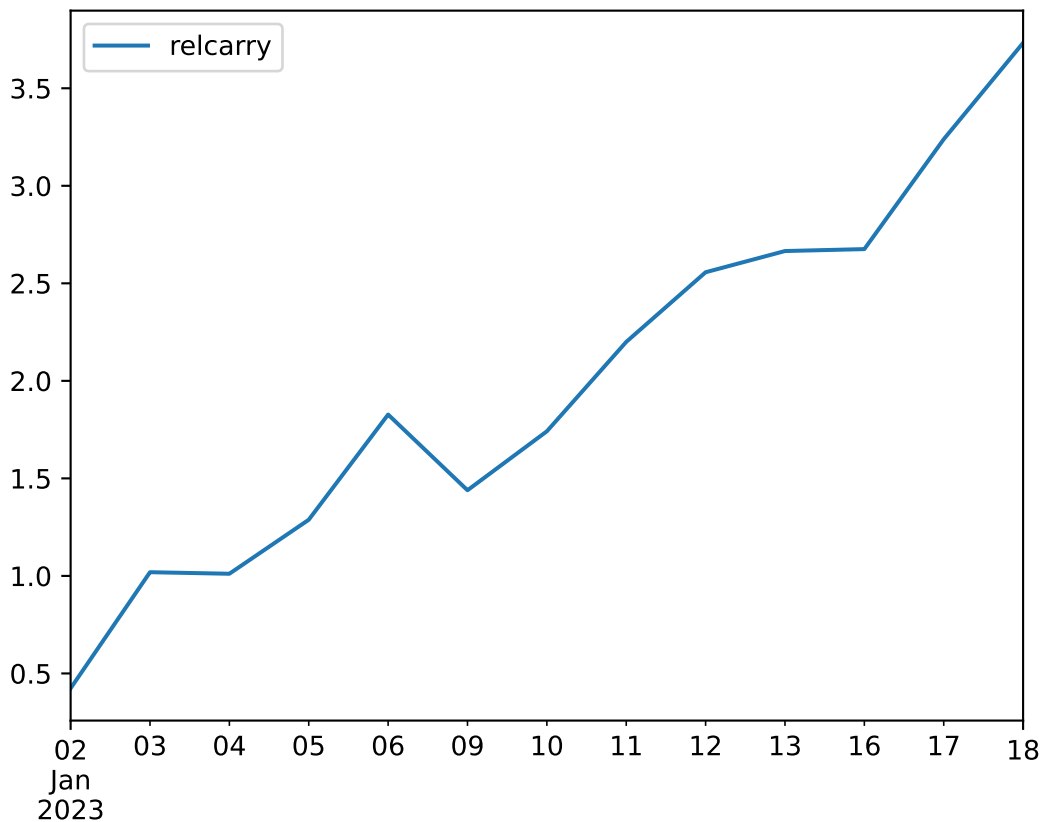
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.639, 'carry125': 4.977, 'carry30': 4.951, 'carry60': 5.306}
ann. std {'carry10': 6.445, 'carry125': 9.134, 'carry30': 6.544, 'carry60': 6.507}
ann. SR {'carry10': 0.56, 'carry125': 0.54, 'carry30': 0.76, 'carry60': 0.82}



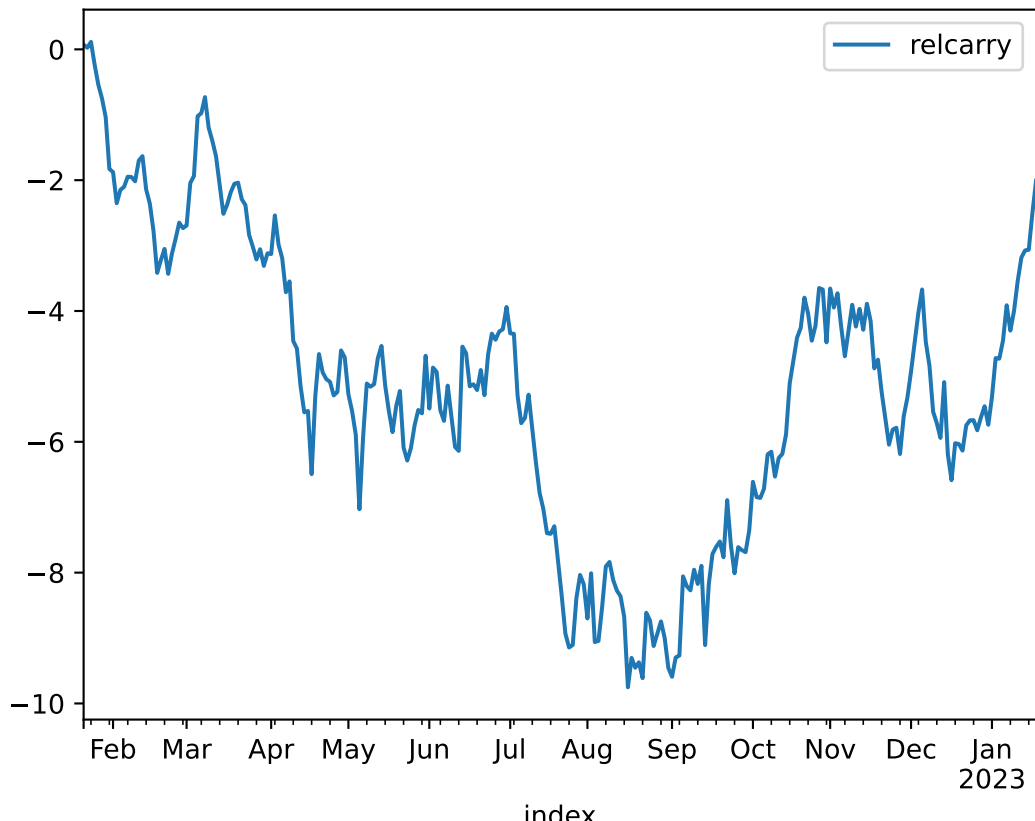
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.803, 'carry125': 7.37, 'carry30': 8.18, 'carry60': 8.028}
ann. std {'carry10': 11.854, 'carry125': 12.097, 'carry30': 11.866, 'carry60': 11.817}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}



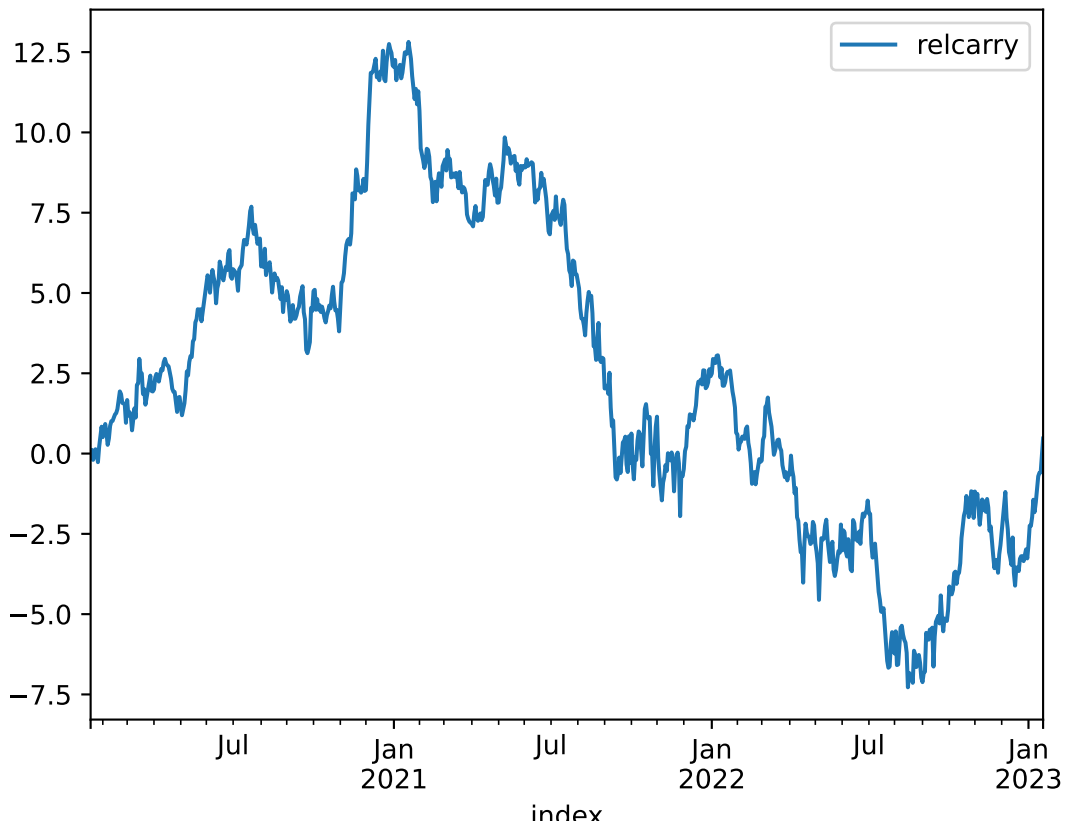
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 73.503}
ann. std {'relcarry': 4.578}
ann. SR {'relcarry': 16.05}



Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -1.976}
ann. std {'relcarry': 7.254}
ann. SR {'relcarry': -0.27}



Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': 0.153}
ann. std {'relcarry': 6.843}
ann. SR {'relcarry': 0.02}

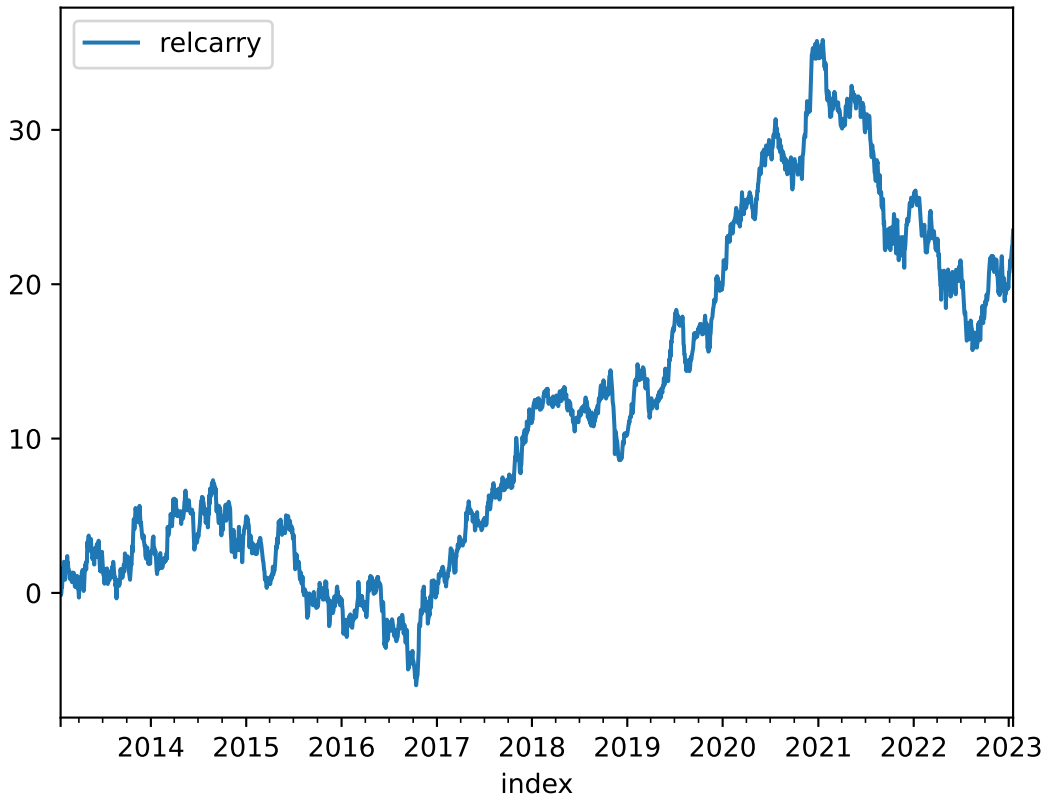


Total Trading Rule P&L for period '10Y'

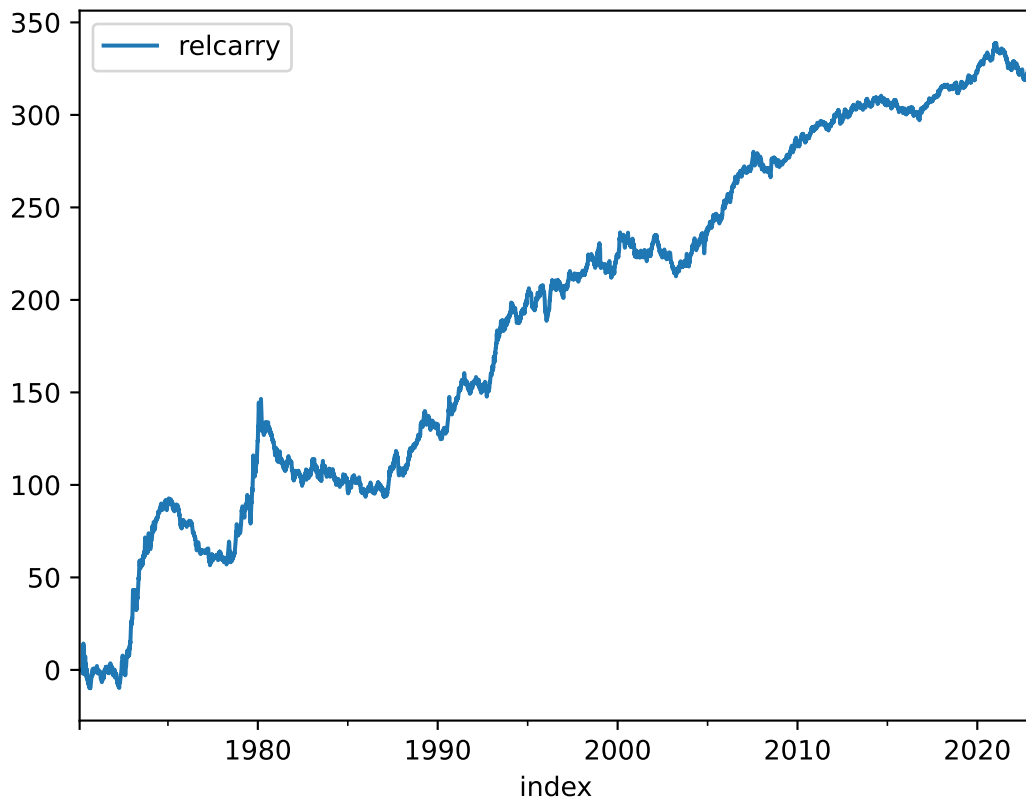
ann. mean {'relcarry': 2.305}

ann. std {'relcarry': 6.03}

ann. SR {'relcarry': 0.38}



Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.051}
ann. std {'relcarry': 9.556}
ann. SR {'relcarry': 0.63}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -110.7, 'skewabs365': -81.969, 'skewrv180': -20.253, 'skewrv365': -19.966}
ann. std {'skewabs180': 9.72, 'skewabs365': 8.668, 'skewrv180': 6.573, 'skewrv365': 5.738}
ann. SR {'skewabs180': -11.39, 'skewabs365': -9.46, 'skewrv180': -3.08, 'skewrv365': -3.48}

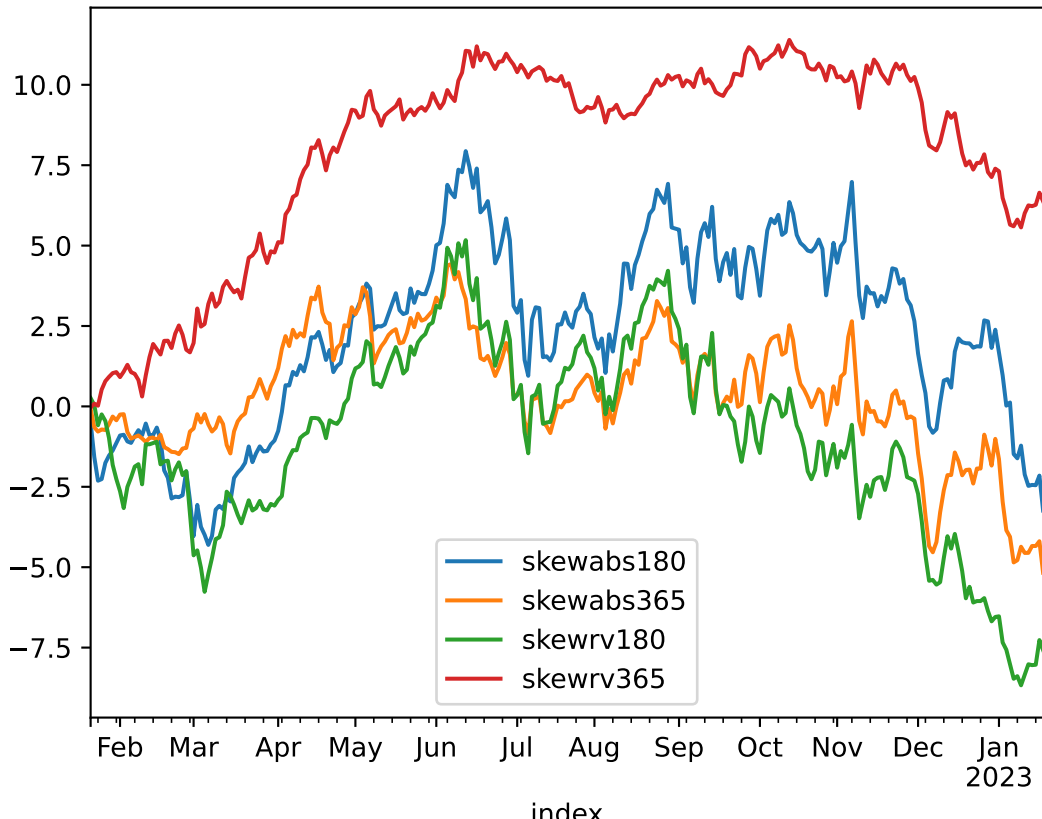


Total Trading Rule P&L for period '1Y'

ann. mean {'skewabs180': -3.188, 'skewabs365': -5.092, 'skewrv180': -7.459, 'skewrv365': 6.28}

ann. std {'skewabs180': 10.166, 'skewabs365': 8.192, 'skewrv180': 9.234, 'skewrv365': 5.077}

ann. SR {'skewabs180': -0.31, 'skewabs365': -0.62, 'skewrv180': -0.81, 'skewrv365': 1.24}

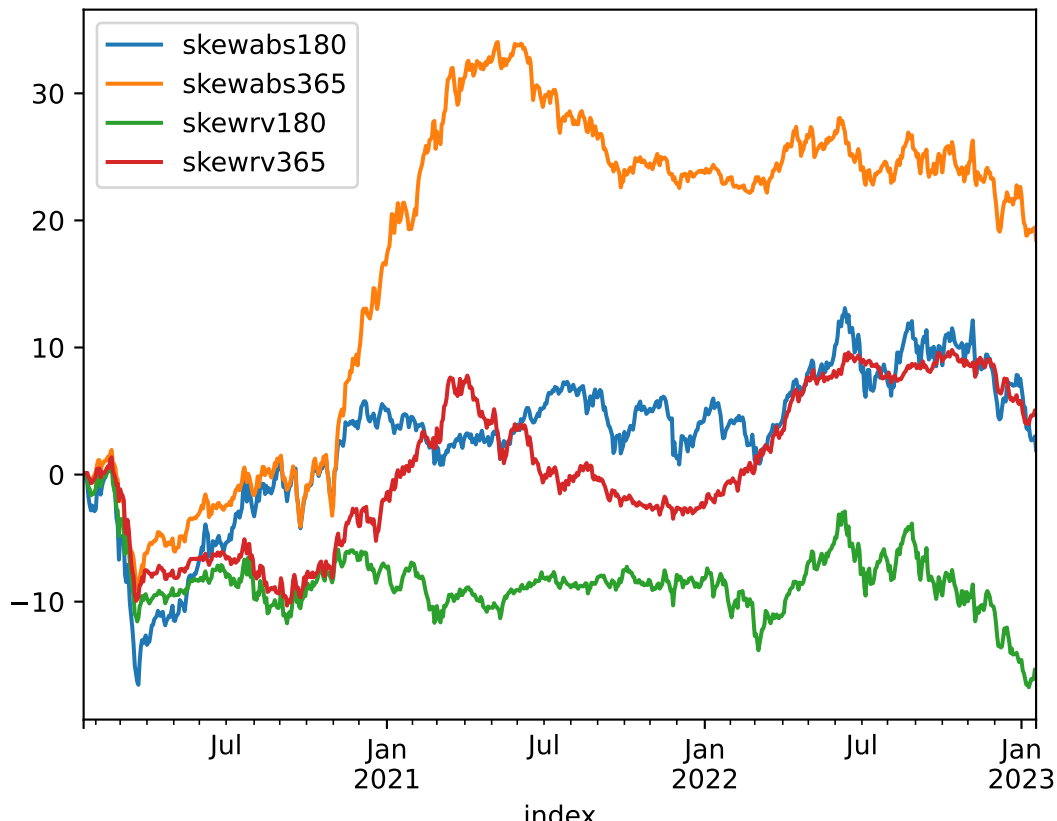


Total Trading Rule P&L for period '3Y'

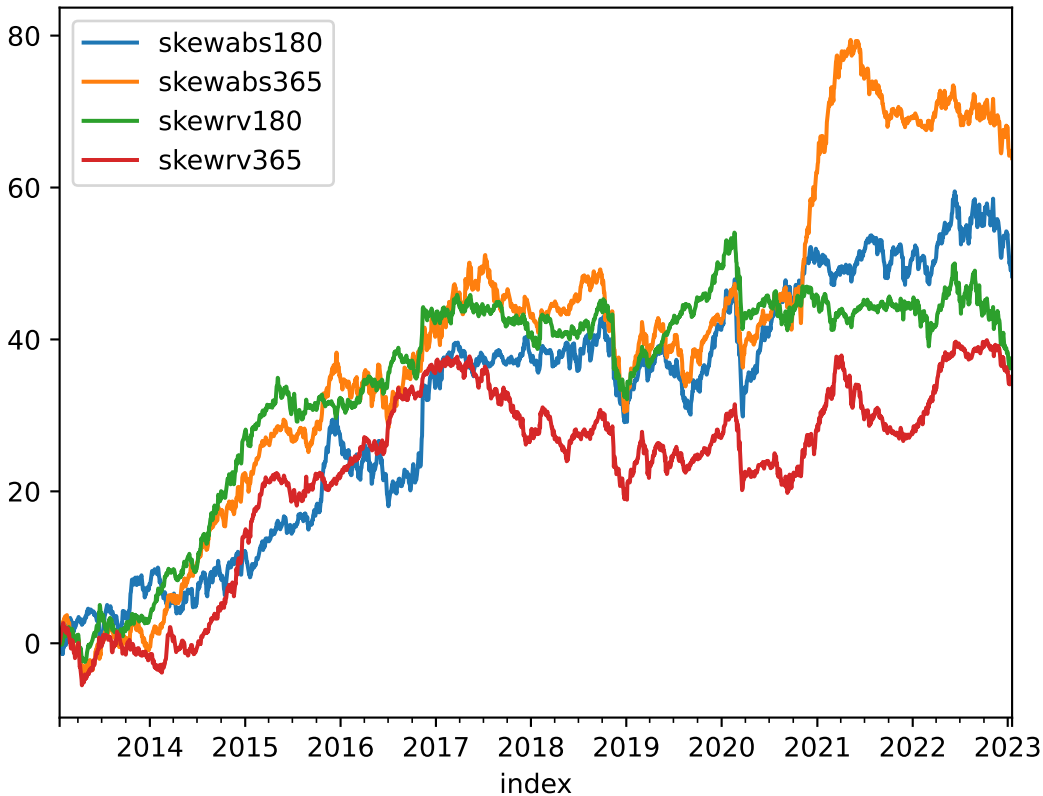
ann. mean {'skewabs180': 0.629, 'skewabs365': 6.04, 'skewrv180': -5.115, 'skewrv365': 1.567}

ann. std {'skewabs180': 9.665, 'skewabs365': 8.86, 'skewrv180': 7.784, 'skewrv365': 6.602}

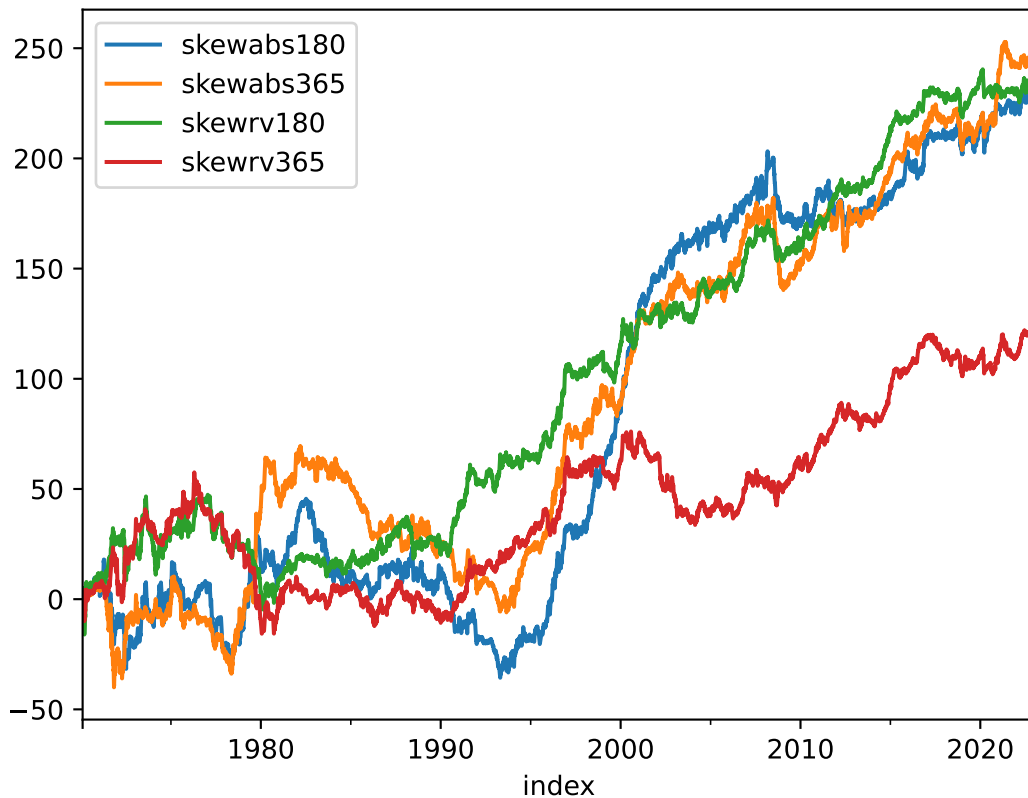
ann. SR {'skewabs180': 0.07, 'skewabs365': 0.68, 'skewrv180': -0.66, 'skewrv365': 0.24}



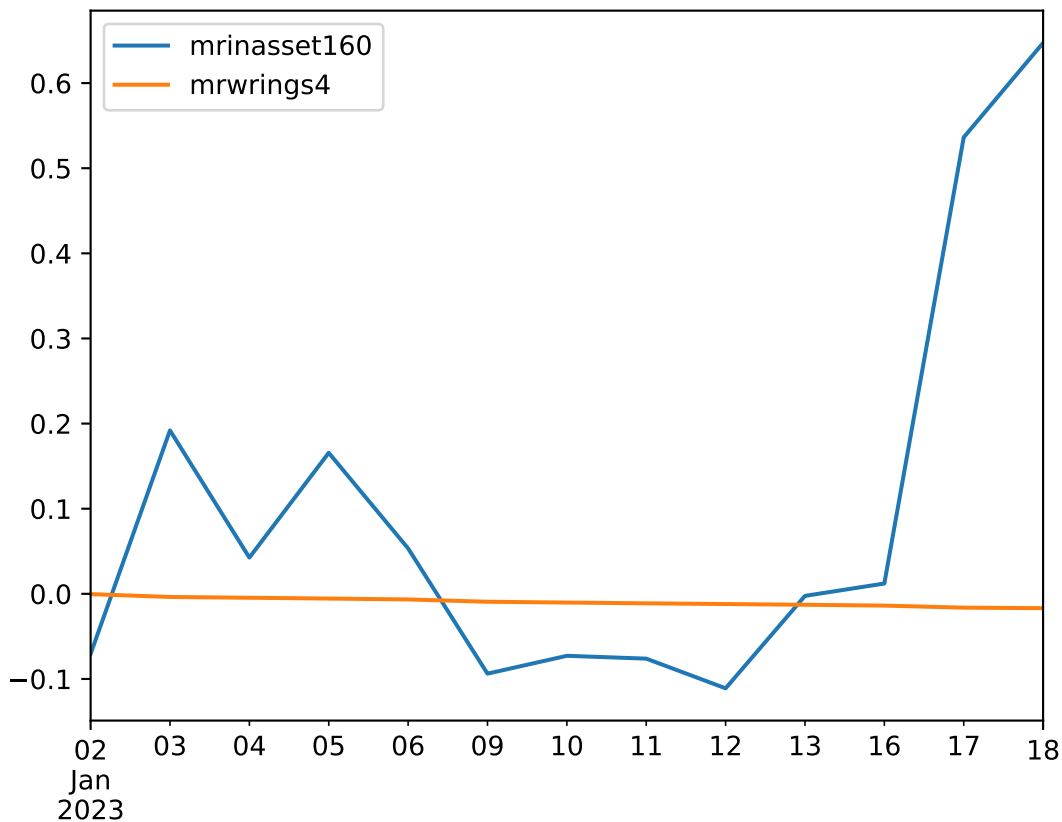
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.743, 'skewabs365': 6.268, 'skewrv180': 3.658, 'skewrv365': 3.425}
ann. std {'skewabs180': 8.061, 'skewabs365': 8.004, 'skewrv180': 6.578, 'skewrv365': 6.176}
ann. SR {'skewabs180': 0.59, 'skewabs365': 0.78, 'skewrv180': 0.56, 'skewrv365': 0.55}



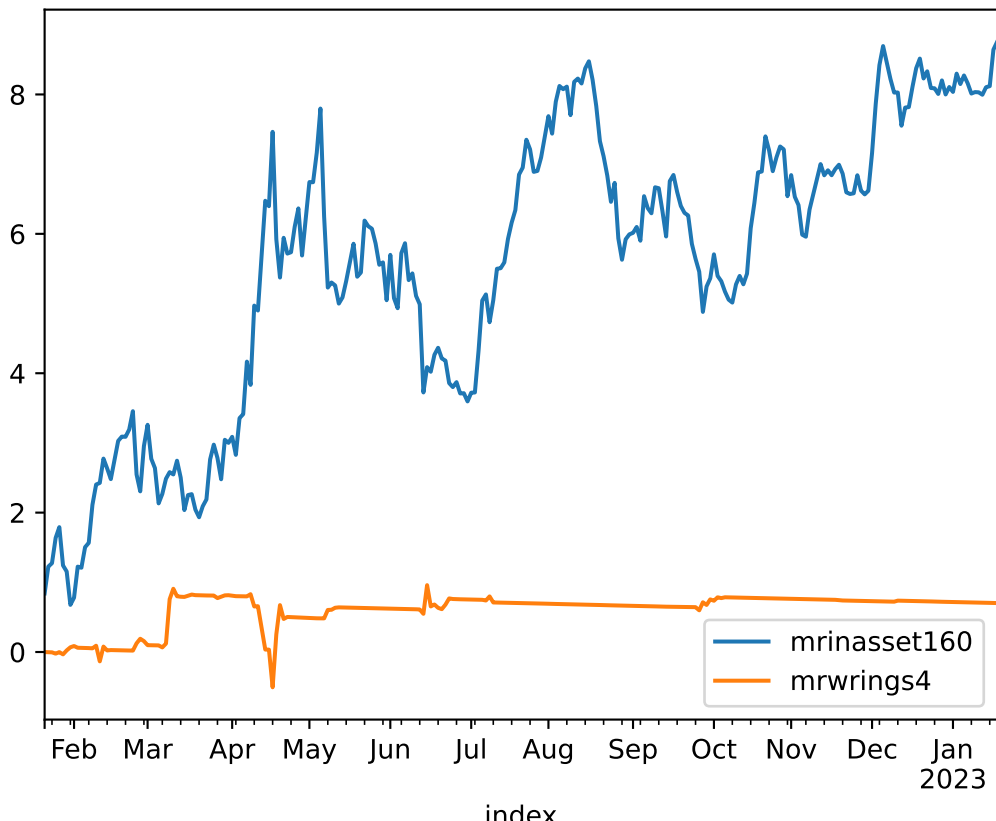
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.096, 'skewabs365': 4.396, 'skewrv180': 4.143, 'skewrv365': 2.171}
ann. std {'skewabs180': 10.793, 'skewabs365': 10.298, 'skewrv180': 9.306, 'skewrv365': 8.6}
ann. SR {'skewabs180': 0.38, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.25}



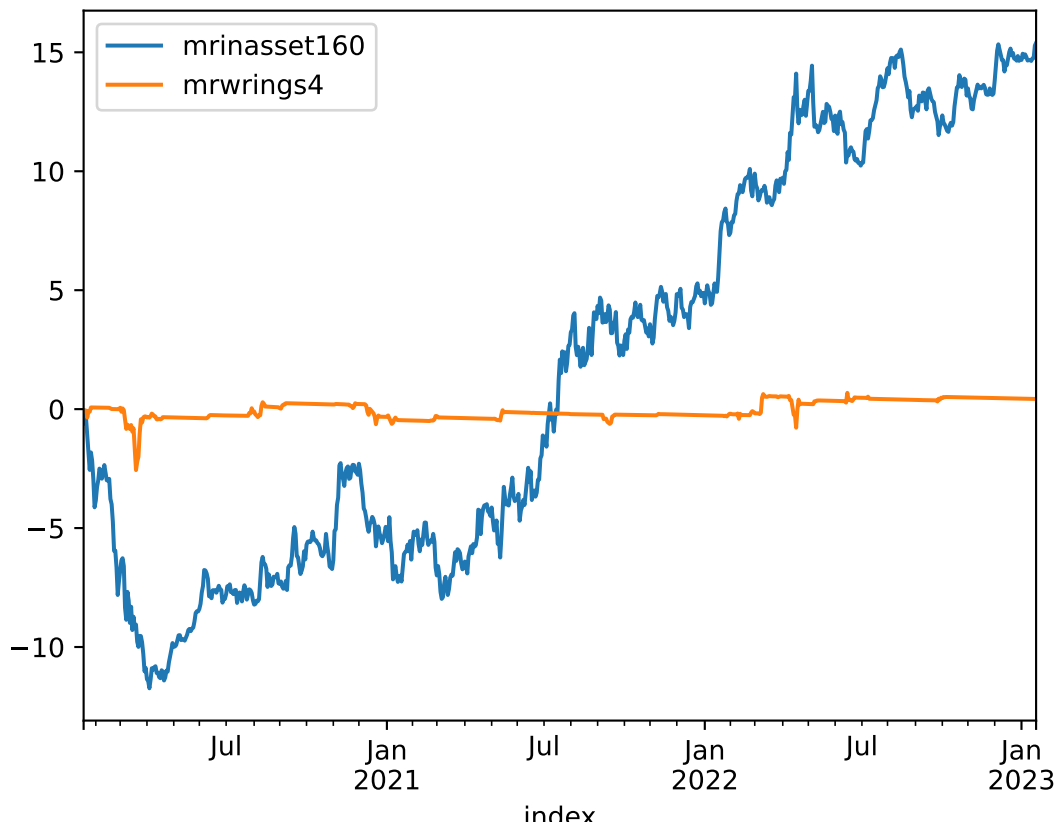
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 12.745, 'mrwrings4': -0.331}
ann. std {'mrinasset160': 2.972, 'mrwrings4': 0.014}
ann. SR {'mrinasset160': 4.29, 'mrwrings4': -22.92}



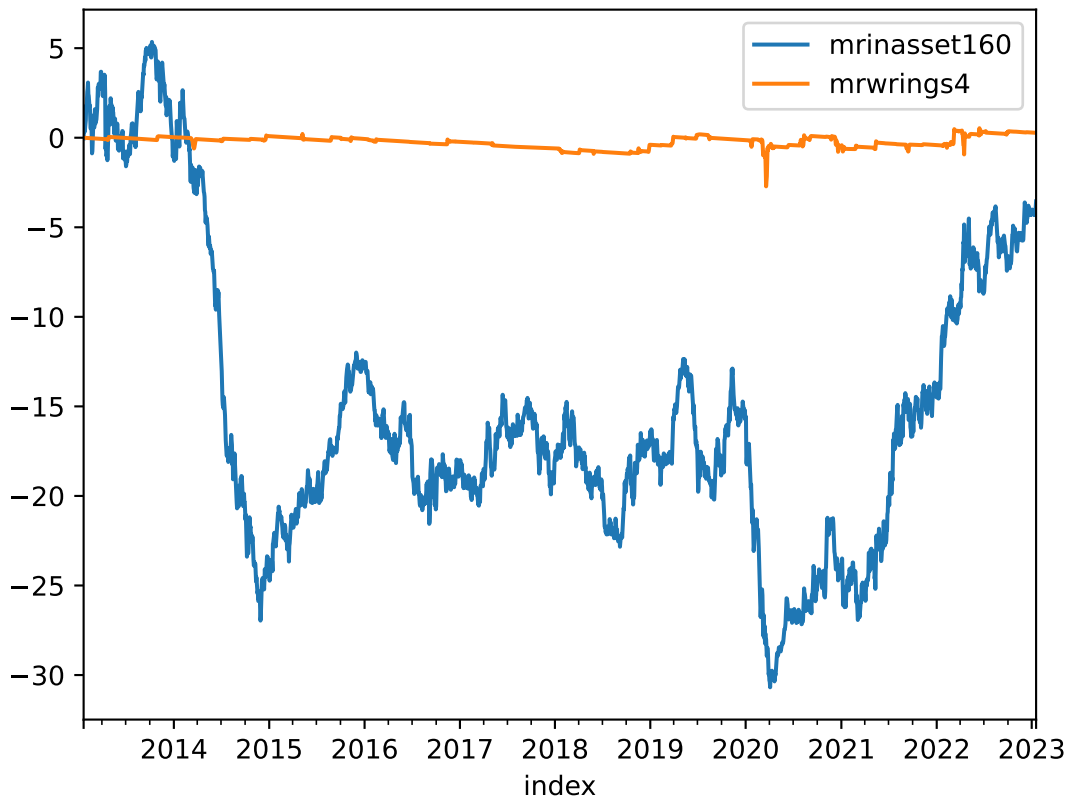
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 8.619, 'mrwrings4': 0.691}
ann. std {'mrinasset160': 6.01, 'mrwrings4': 1.481}
ann. SR {'mrinasset160': 1.43, 'mrwrings4': 0.47}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.033, 'mrwrings4': 0.14}
ann. std {'mrinasset160': 6.88, 'mrwrings4': 1.535}
ann. SR {'mrinasset160': 0.73, 'mrwrings4': 0.09}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.349, 'mrwrings4': 0.027}
ann. std {'mrinasset160': 6.6, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': -0.05, 'mrwrings4': 0.03}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.339, 'mrwrings4': -1.173}
ann. std {'mrinasset160': 10.915, 'mrwrings4': 2.629}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}

