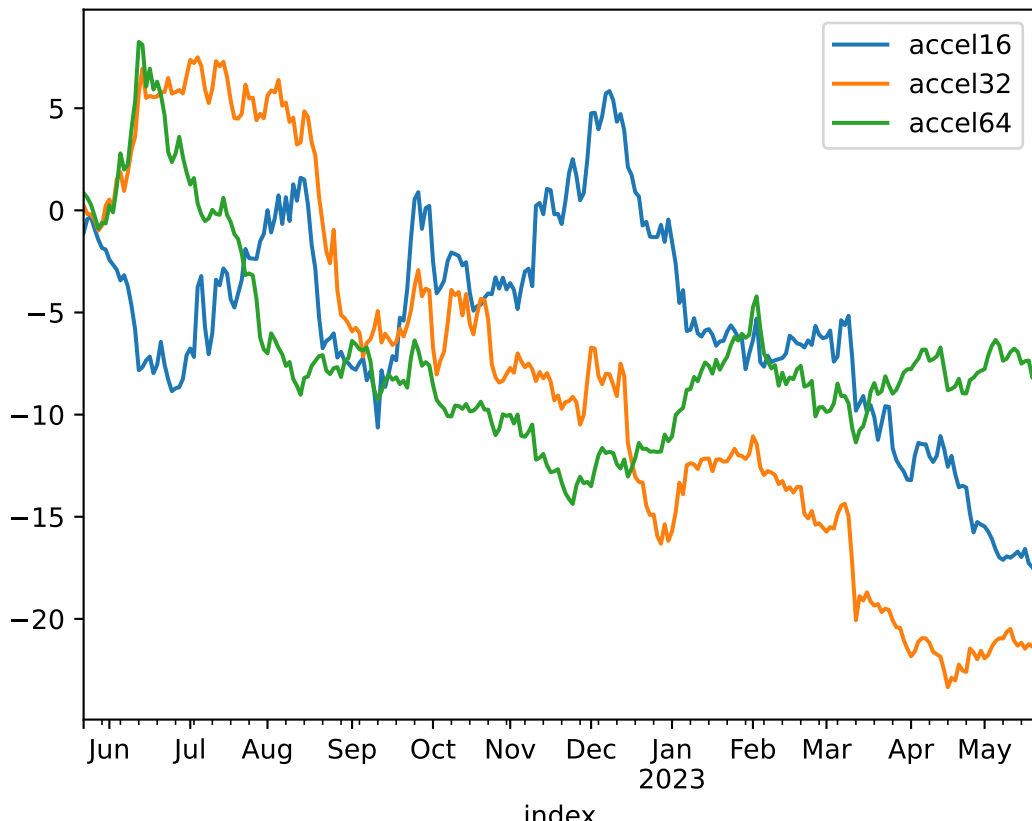


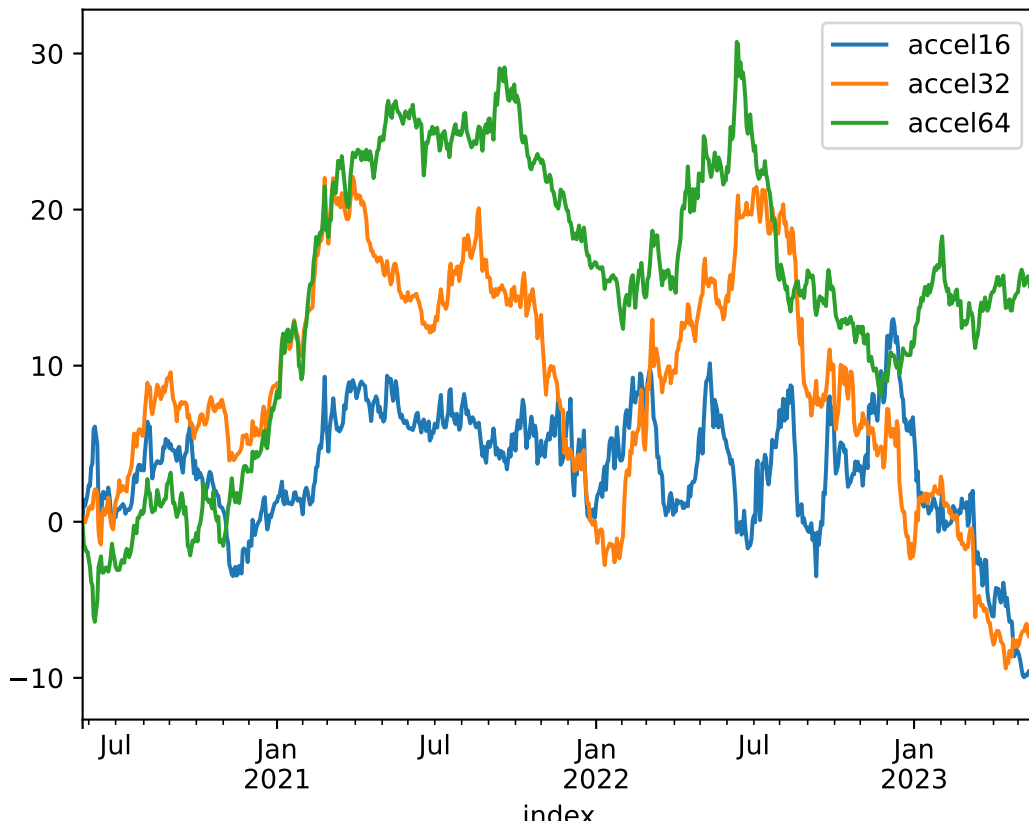
Total Trading Rule P&L for period 'YTD'  
ann. mean {'accel16': -44.293, 'accel32': -12.233, 'accel64': 9.42}  
ann. std {'accel16': 12.099, 'accel32': 9.504, 'accel64': 9.062}  
ann. SR {'accel16': -3.66, 'accel32': -1.29, 'accel64': 1.04}



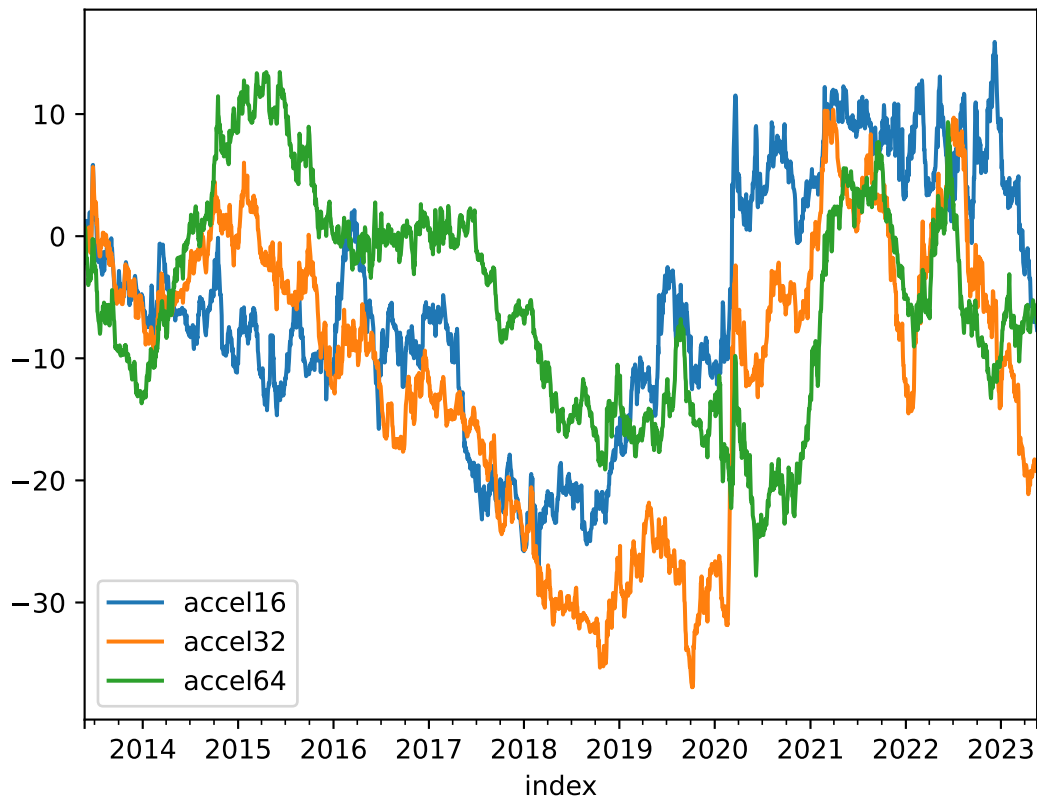
Total Trading Rule P&L for period '1Y'  
ann. mean {'accel16': -17.478, 'accel32': -20.637, 'accel64': -7.504}  
ann. std {'accel16': 15.475, 'accel32': 12.779, 'accel64': 10.248}  
ann. SR {'accel16': -1.13, 'accel32': -1.61, 'accel64': -0.73}



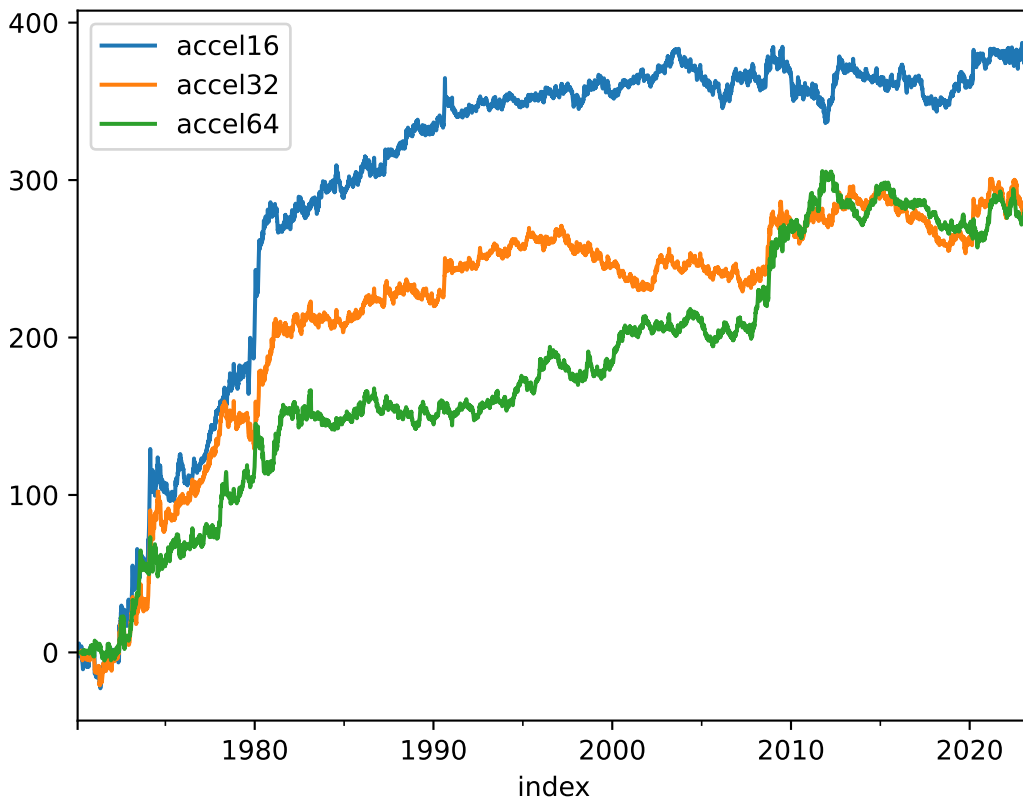
Total Trading Rule P&L for period '3Y'  
ann. mean {'accel16': -3.481, 'accel32': -2.299, 'accel64': 4.882}  
ann. std {'accel16': 13.514, 'accel32': 11.749, 'accel64': 10.436}  
ann. SR {'accel16': -0.26, 'accel32': -0.2, 'accel64': 0.47}



Total Trading Rule P&L for period '10Y'  
ann. mean {'accel16': -0.754, 'accel32': -1.841, 'accel64': -0.64}  
ann. std {'accel16': 11.694, 'accel32': 10.66, 'accel64': 9.319}  
ann. SR {'accel16': -0.06, 'accel32': -0.17, 'accel64': -0.07}



Total Trading Rule P&L for period '99Y'  
ann. mean {'accel16': 6.693, 'accel32': 5.003, 'accel64': 5.127}  
ann. std {'accel16': 14.123, 'accel32': 12.447, 'accel64': 12.098}  
ann. SR {'accel16': 0.47, 'accel32': 0.4, 'accel64': 0.42}

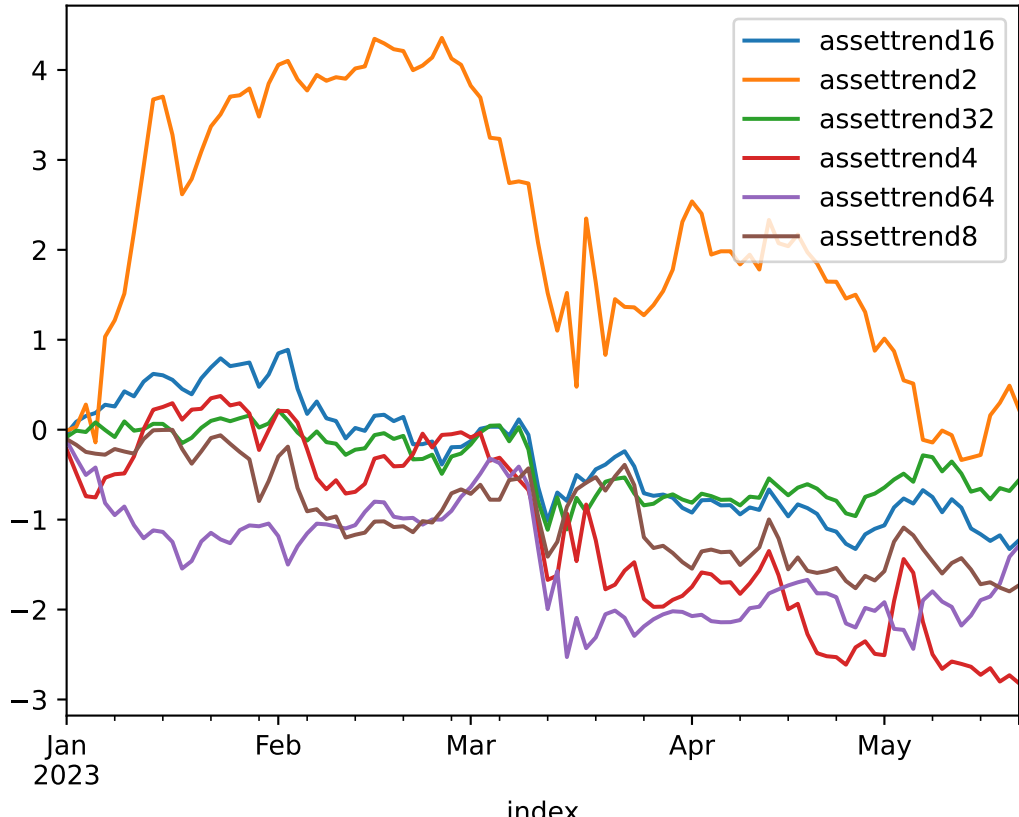


# Total Trading Rule P&L for period 'YTD'

ann. mean {'assetrend16': -3.144, 'assetrend2': 0.576, 'assetrend32': -1.431, 'assetrend4': -7.219, 'assetrend64': -3.297, 'assetrend8': -4.427}

ann. std {'assetrend16': 2.459, 'assetrend2': 6.226, 'assetrend32': 2.26, 'assetrend4': 3.717, 'assetrend64': 3.353, 'assetrend8': 2.774}

ann. SR {'assetrend16': -1.28, 'assetrend2': 0.09, 'assetrend32': -0.63, 'assetrend4': -1.94, 'assetrend64': -0.98, 'assetrend8': -1.6}

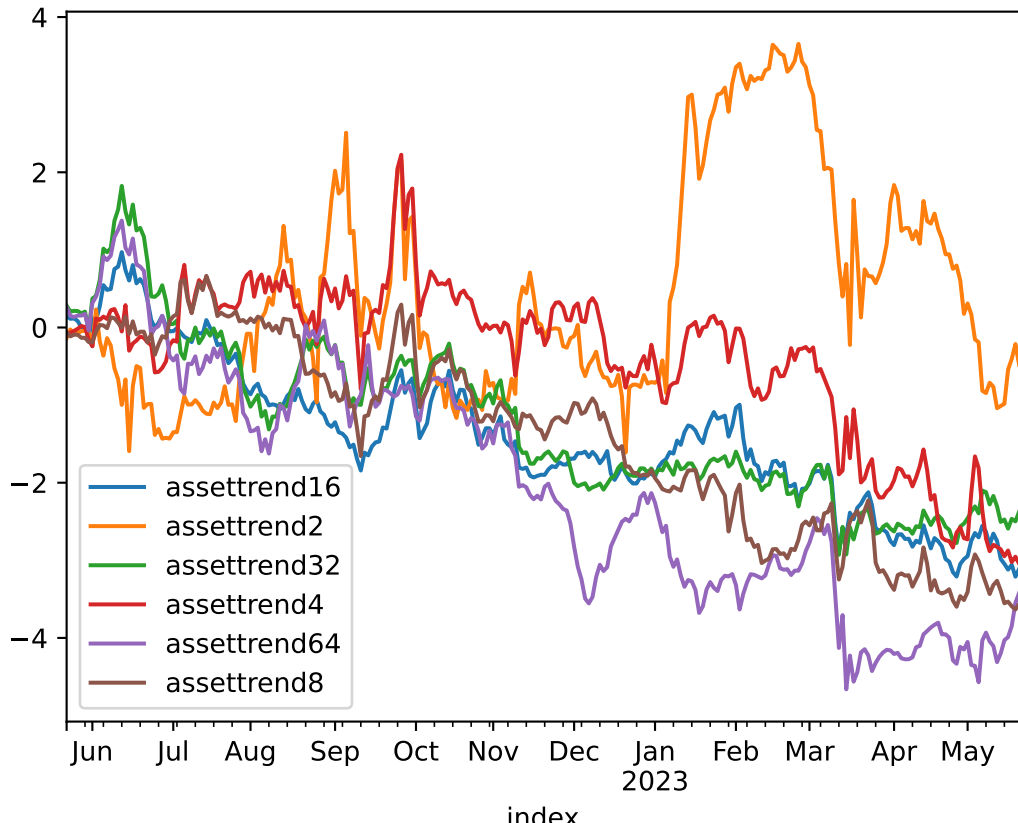


# Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': -3.063, 'assettrend2': -0.47, 'assettrend32': -2.339, 'assettrend4': -2.996, 'assettrend64': -3.369, 'assettrend8': -3.51}

ann. std {'assettrend16': 2.232, 'assettrend2': 6.129, 'assettrend32': 2.473, 'assettrend4': 3.916, 'assettrend64': 3.138, 'assettrend8': 2.634}

ann. SR {'assettrend16': -1.37, 'assettrend2': -0.08, 'assettrend32': -0.95, 'assettrend4': -0.76, 'assettrend64': -1.07, 'assettrend8': -1.33}

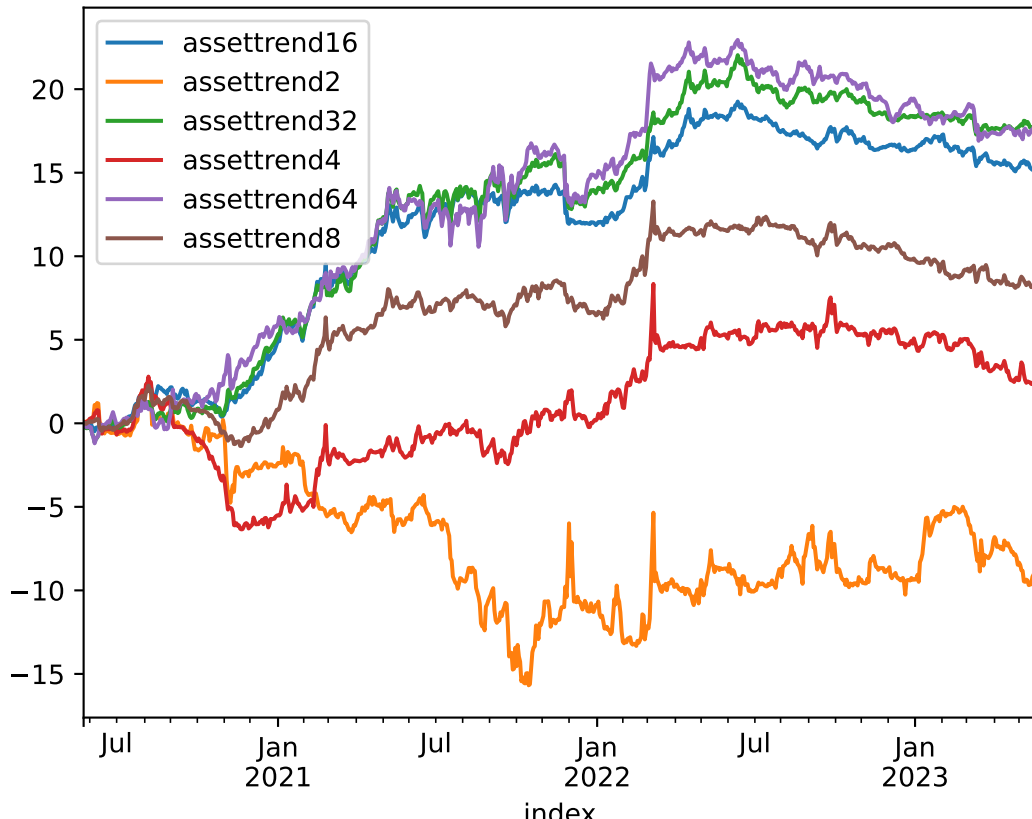


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 4.981, 'assettrend2': -2.994, 'assettrend32': 5.854, 'assettrend4': 0.743, 'assettrend64': 5.957, 'assettrend8': 2.671}

ann. std {'assettrend16': 3.419, 'assettrend2': 7.826, 'assettrend32': 4.131, 'assettrend4': 4.987, 'assettrend64': 5.019, 'assettrend8': 3.534}

ann. SR {'assettrend16': 1.46, 'assettrend2': -0.38, 'assettrend32': 1.42, 'assettrend4': 0.15, 'assettrend64': 1.19, 'assettrend8': 0.76}



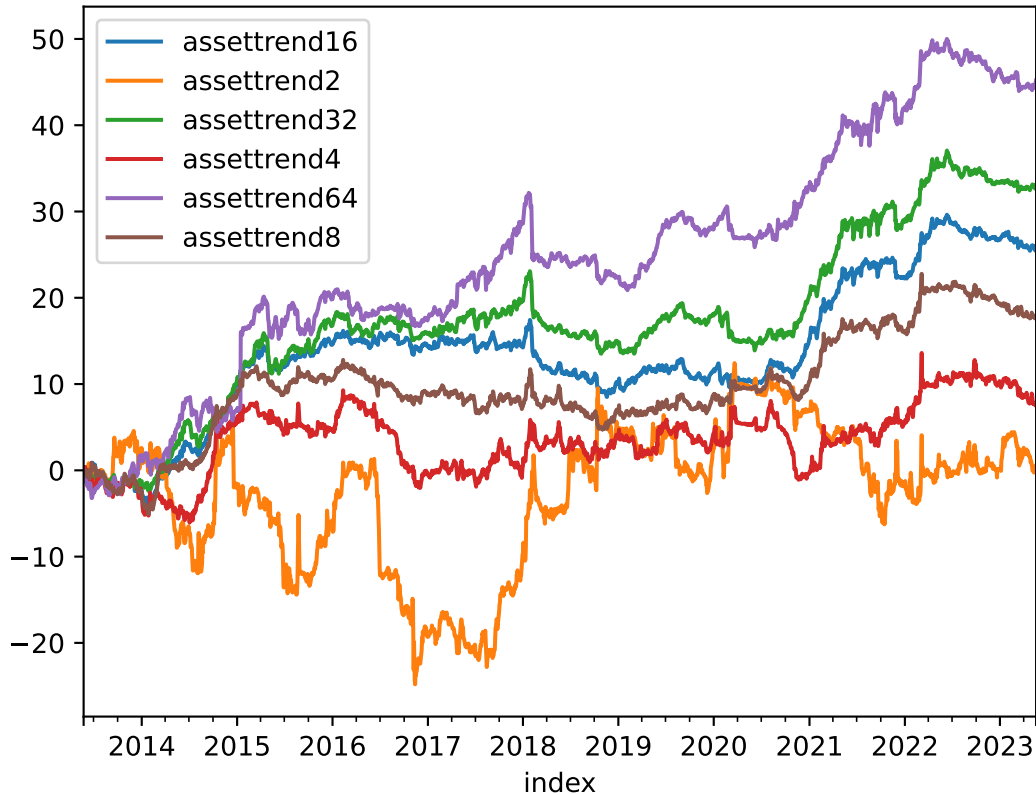


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.508, 'assettrend2': 0.03, 'assettrend32': 3.227, 'assettrend4': 0.739, 'assettrend64': 4.439, 'assettrend8': 1.732}

ann. std {'assettrend16': 3.148, 'assettrend2': 9.768, 'assettrend32': 3.586, 'assettrend4': 4.976, 'assettrend64': 5.193, 'assettrend8': 3.448}

ann. SR {'assettrend16': 0.8, 'assettrend2': 0.0, 'assettrend32': 0.9, 'assettrend4': 0.15, 'assettrend64': 0.85, 'assettrend8': 0.5}

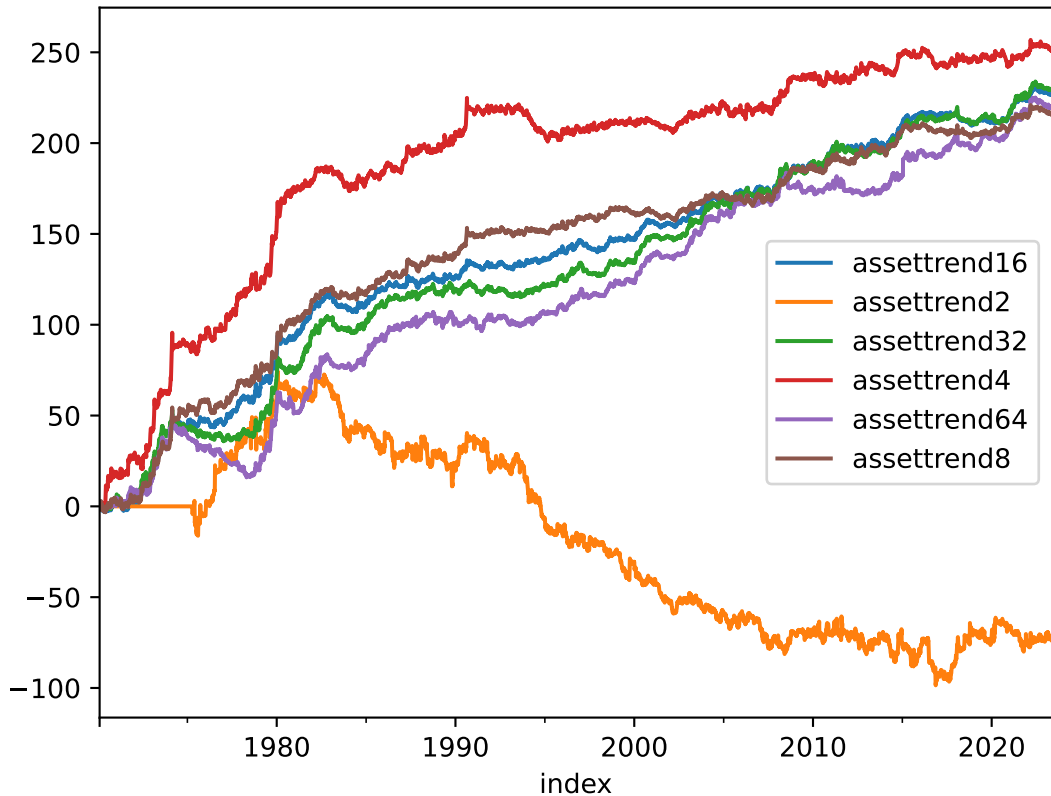


Total Trading Rule P&L for period '99Y'

ann. mean {'assetrend16': 4.172, 'assetrend2': -1.352, 'assetrend32': 4.23, 'assetrend4': 4.617, 'assetrend64': 4.056, 'assetrend8': 3.973}

ann. std {'assetrend16': 4.301, 'assetrend2': 10.253, 'assetrend32': 4.492, 'assetrend4': 6.544, 'assetrend64': 4.993, 'assetrend8': 4.631}

ann. SR {'assetrend16': 0.97, 'assetrend2': -0.13, 'assetrend32': 0.94, 'assetrend4': 0.71, 'assetrend64': 0.81, 'assetrend8': 0.86}

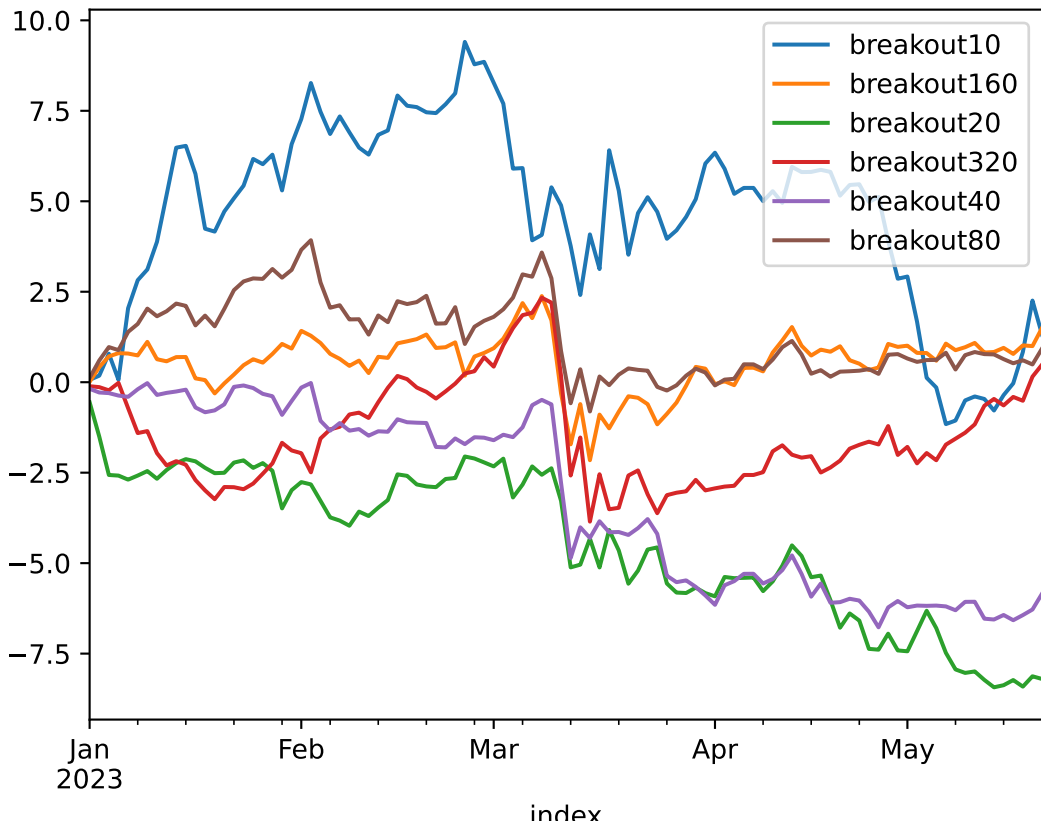


# Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 3.355, 'breakout160': 3.849, 'breakout20': -20.995, 'breakout320': 1.249, 'breakout40': -14.953, 'breakout80': 2.388}

ann. std {'breakout10': 13.797, 'breakout160': 7.359, 'breakout20': 7.458, 'breakout320': 9.094, 'breakout40': 6.898, 'breakout80': 7.351}

ann. SR {'breakout10': 0.24, 'breakout160': 0.52, 'breakout20': -2.81, 'breakout320': 0.14, 'breakout40': -2.17, 'breakout80': 0.32}

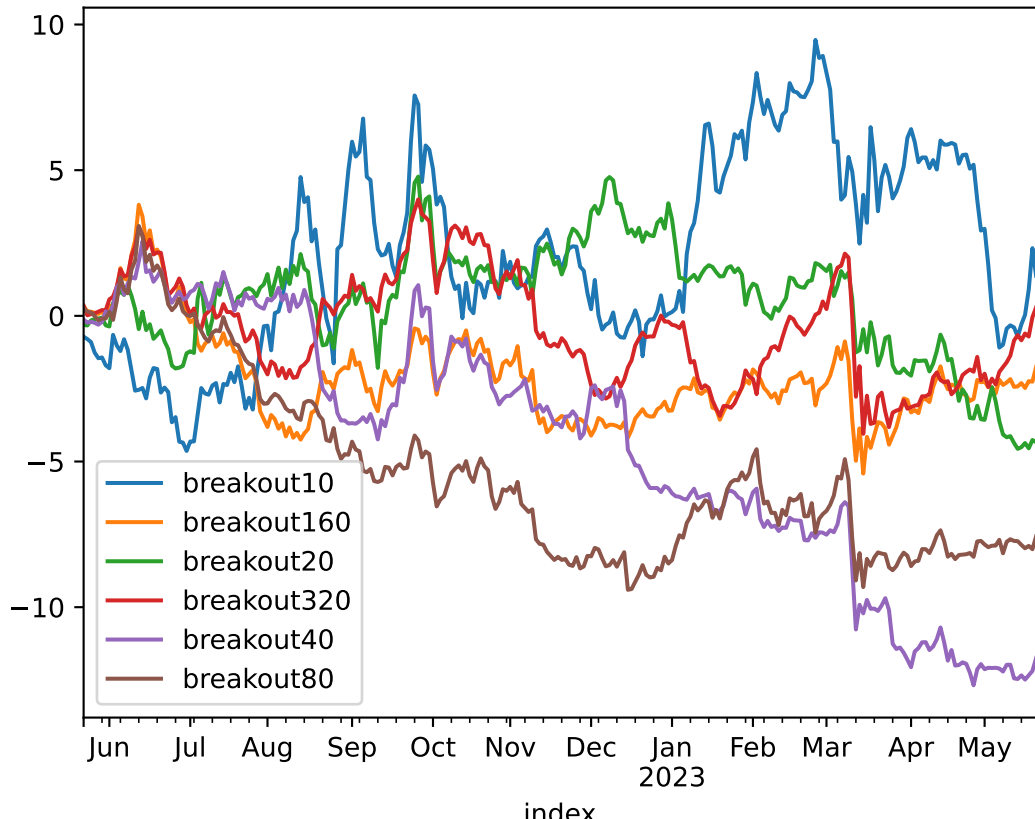


# Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 1.357, 'breakout160': -1.727, 'breakout20': -4.27, 'breakout320': 0.285, 'breakout40': -11.569, 'breakout80': -7.452}

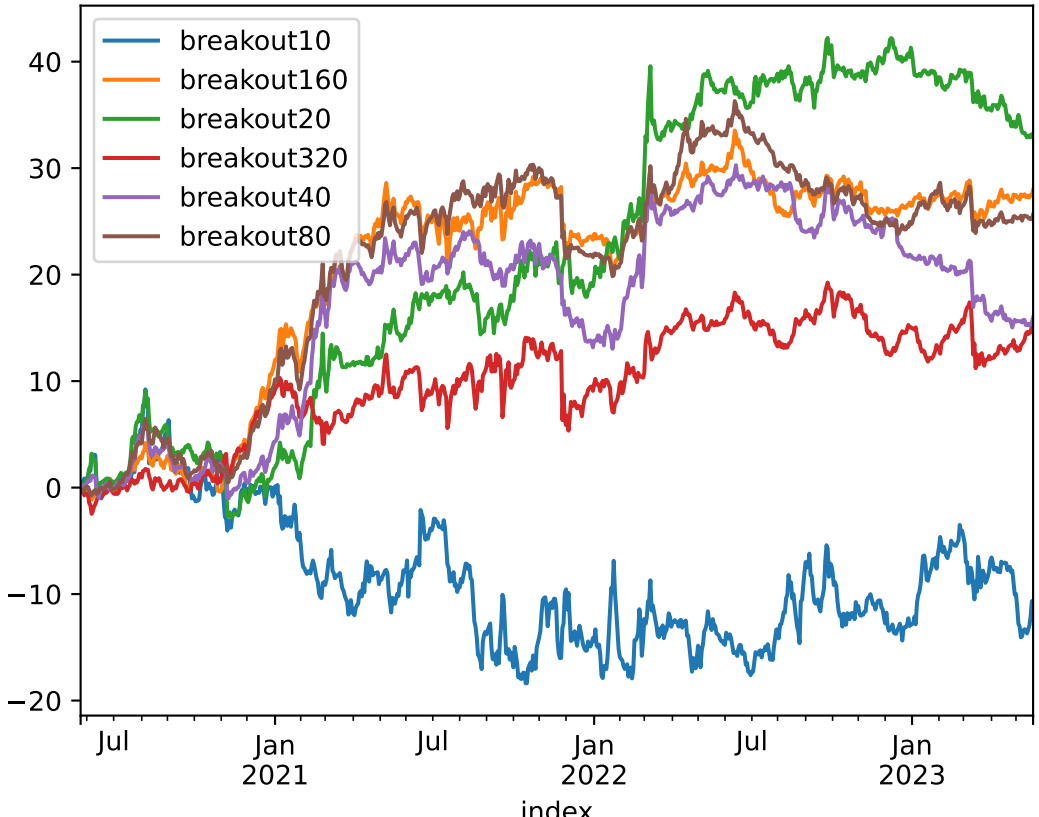
ann. std {'breakout10': 13.268, 'breakout160': 6.888, 'breakout20': 8.353, 'breakout320': 7.567, 'breakout40': 7.081, 'breakout80': 6.479}

ann. SR {'breakout10': 0.1, 'breakout160': -0.25, 'breakout20': -0.51, 'breakout320': 0.04, 'breakout40': -1.63, 'breakout80': -1.15}



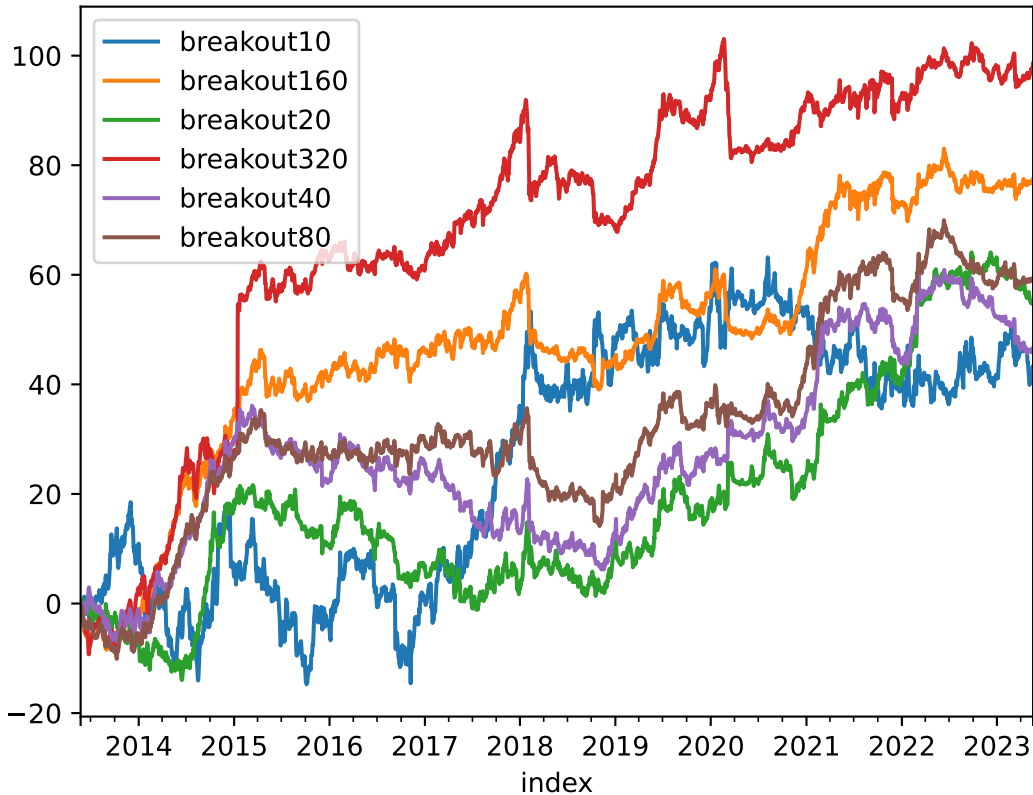
# Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -3.806, 'breakout160': 9.18, 'breakout20': 10.868, 'breakout320': 5.104, 'breakout40': 5.241, 'breakout80': 8.416}  
 ann. std {'breakout10': 15.14, 'breakout160': 9.196, 'breakout20': 11.085, 'breakout320': 9.919, 'breakout40': 9.495, 'breakout80': 8.921}  
 ann. SR {'breakout10': -0.25, 'breakout160': 1.0, 'breakout20': 0.98, 'breakout320': 0.51, 'breakout40': 0.55, 'breakout80': 0.94}



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

ann. mean {'breakout10': 4.161, 'breakout160': 7.608, 'breakout20': 5.4, 'breakout320': 9.68, 'breakout40': 4.575, 'breakout80': 5.826}  
ann. std {'breakout10': 17.796, 'breakout160': 8.853, 'breakout20': 11.061, 'breakout320': 13.084, 'breakout40': 9.357, 'breakout80': 8.706}  
ann. SR {'breakout10': 0.23, 'breakout160': 0.86, 'breakout20': 0.49, 'breakout320': 0.74, 'breakout40': 0.49, 'breakout80': 0.67}

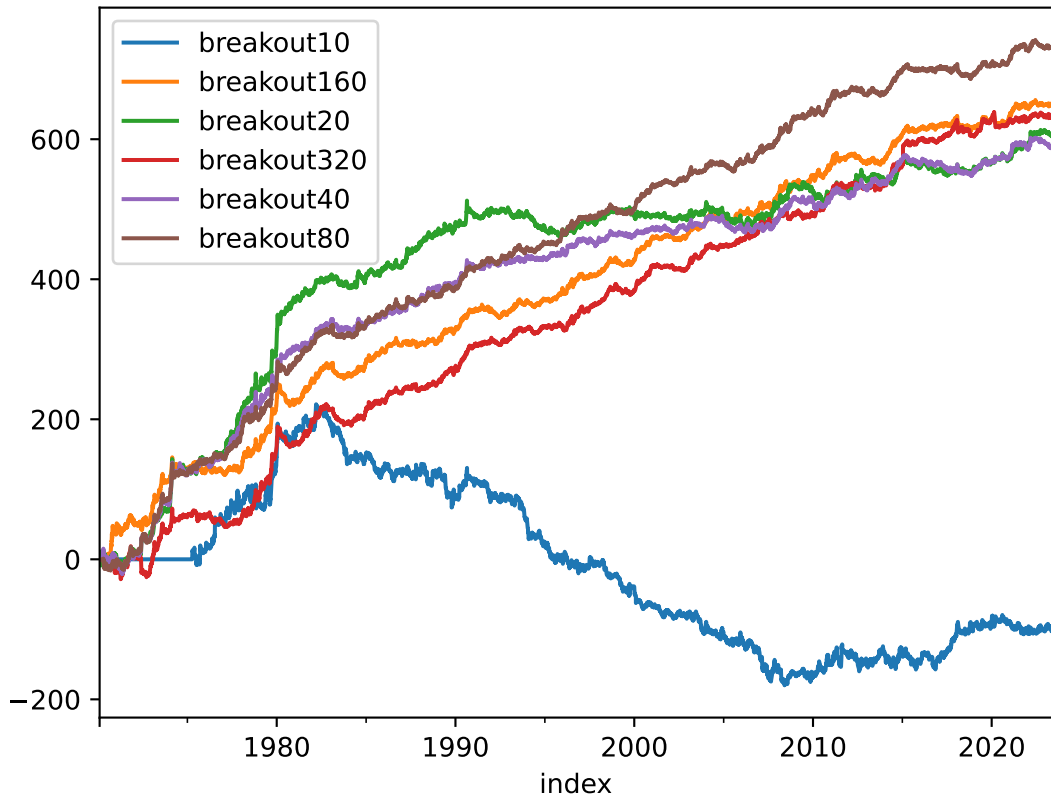


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -1.847, 'breakout160': 11.976, 'breakout20': 11.124, 'breakout320': 11.681, 'breakout40': 10.827, 'breakout80': 13.463}

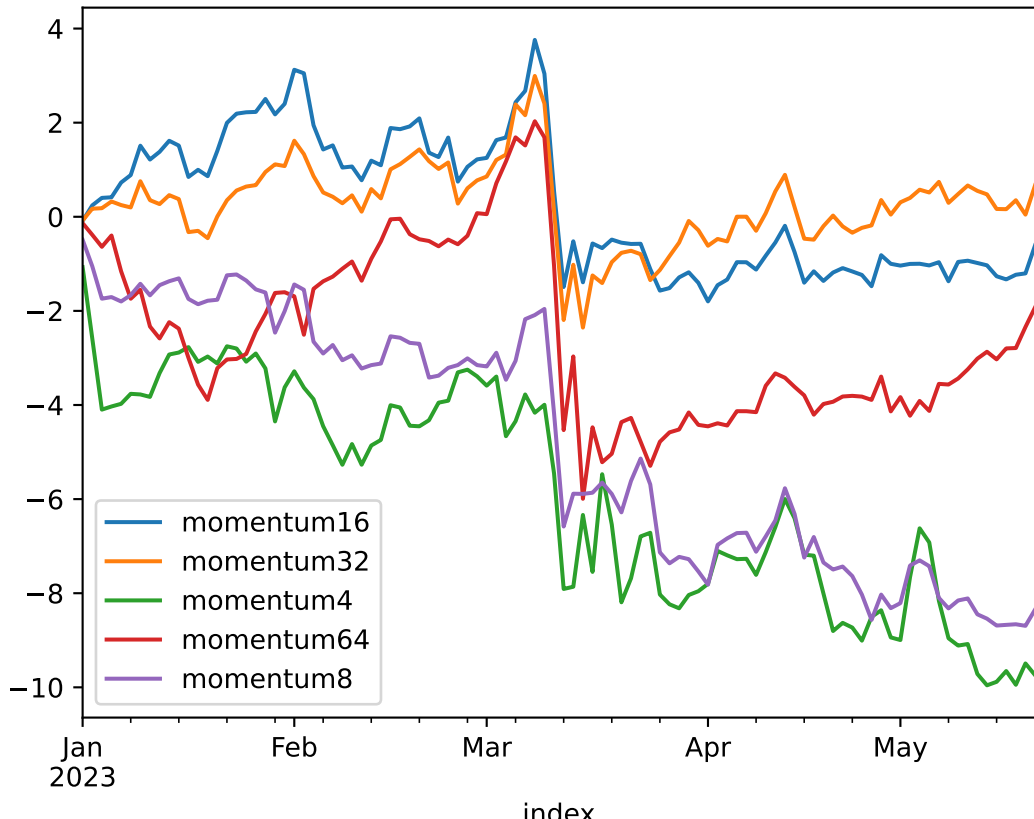
ann. std {'breakout10': 21.31, 'breakout160': 11.522, 'breakout20': 14.882, 'breakout320': 12.108, 'breakout40': 12.105, 'breakout80': 11.71}

ann. SR {'breakout10': -0.09, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.89, 'breakout80': 1.15}



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

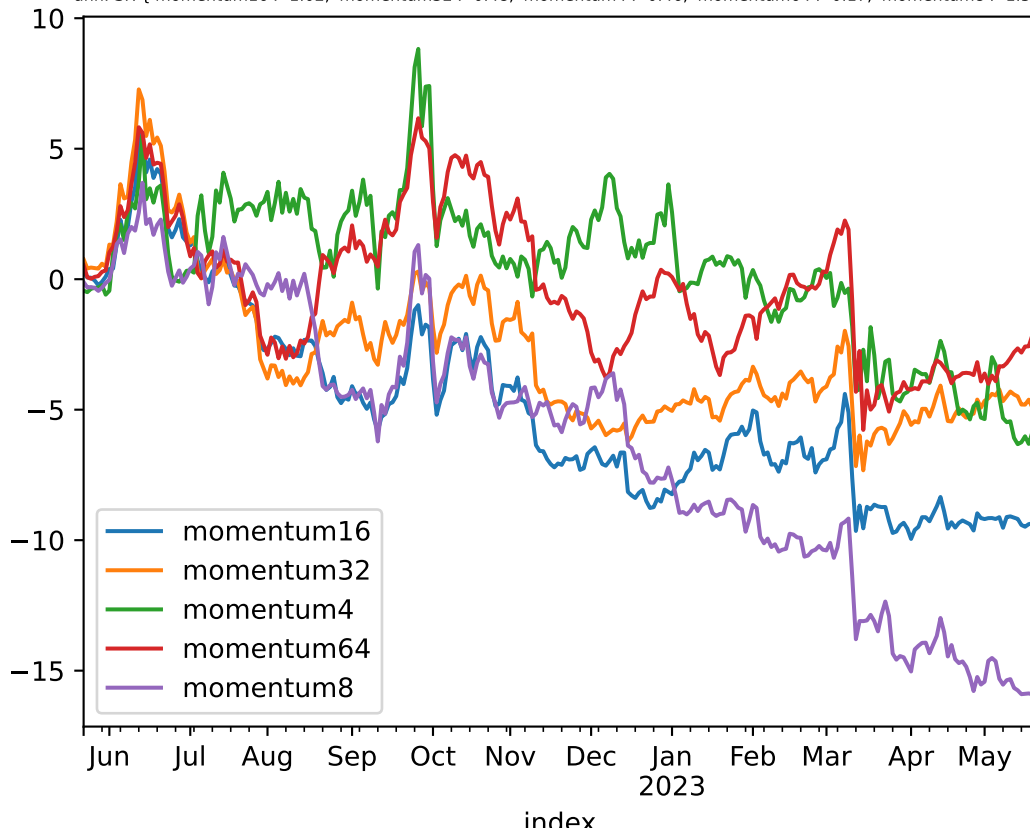
ann. mean {'momentum16': -1.551, 'momentum32': 1.716, 'momentum4': -24.94, 'momentum64': -21.366}  
 ann. std {'momentum16': 8.188, 'momentum32': 8.228, 'momentum4': 10.902, 'momentum64': 10.971, 'momentum8': 8.281}  
 ann. SR {'momentum16': -0.19, 'momentum32': 0.21, 'momentum4': -2.29, 'momentum64': -0.45, 'momentum8': -2.58}





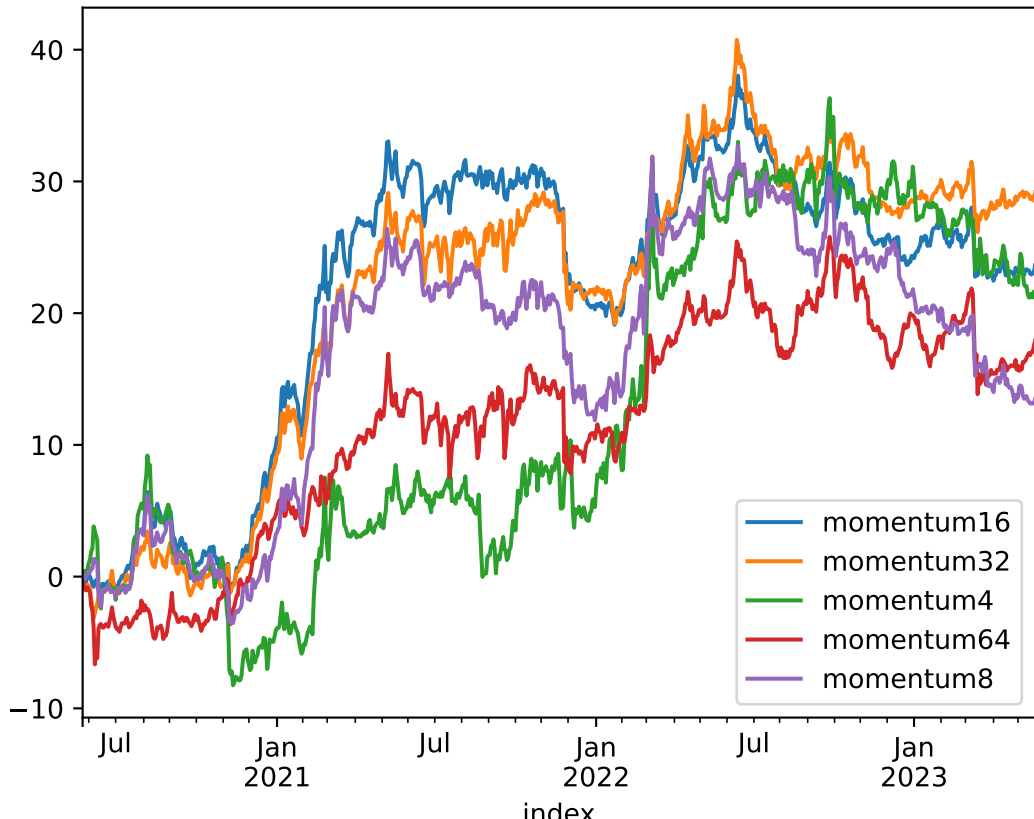
# Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -8.625, 'momentum32': -4.232, 'momentum4': -6.014, 'momentum64': -1.679, 'momentum8': -15.32}  
ann. std {'momentum16': 8.469, 'momentum32': 8.794, 'momentum4': 13.148, 'momentum64': 10.141, 'momentum8': 9.67}  
ann. SR {'momentum16': -1.02, 'momentum32': -0.48, 'momentum4': -0.46, 'momentum64': -0.17, 'momentum8': -1.58}



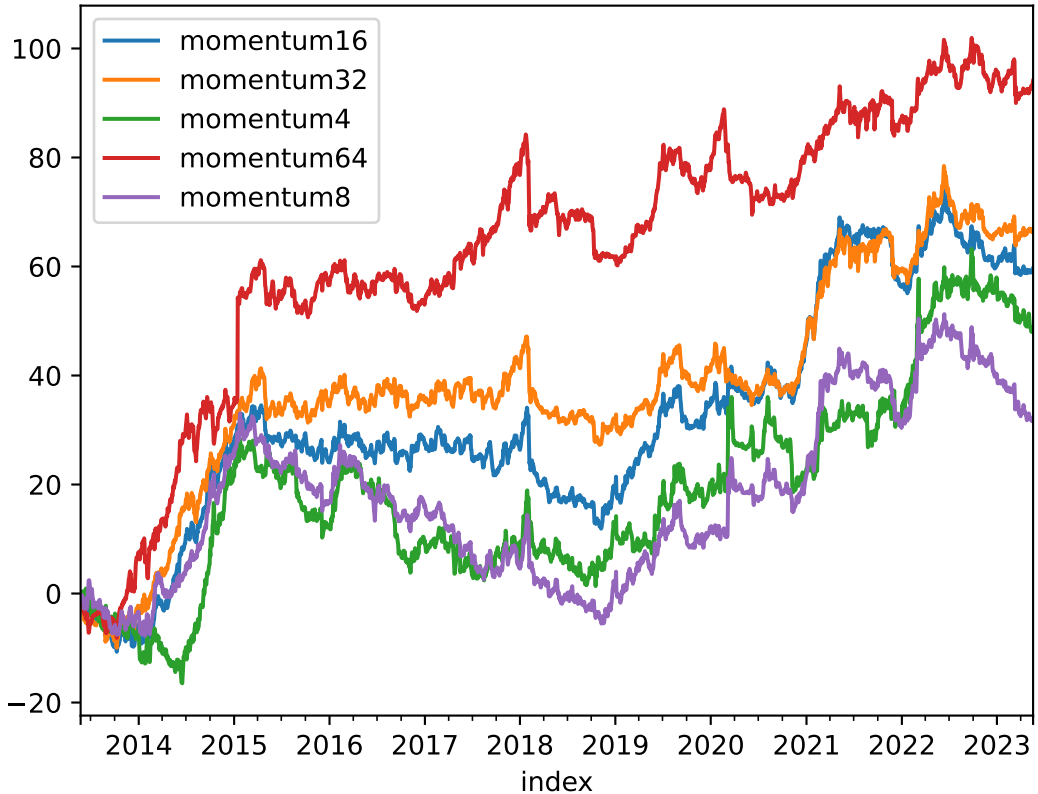
# Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 7.764, 'momentum32': 9.574, 'momentum4': 7.021, 'momentum64': 5.882, 'momentum8': 4.423}  
ann. std {'momentum16': 10.132, 'momentum32': 10.382, 'momentum4': 14.709, 'momentum64': 10.822, 'momentum8': 11.449}  
ann. SR {'momentum16': 0.77, 'momentum32': 0.92, 'momentum4': 0.48, 'momentum64': 0.54, 'momentum8': 0.39}



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

ann. mean {'momentum16': 5.855, 'momentum32': 6.567, 'momentum4': 4.738, 'momentum64': 9.237, 'momentum8': 3.143}  
ann. std {'momentum16': 9.629, 'momentum32': 9.255, 'momentum4': 13.674, 'momentum64': 11.871, 'momentum8': 10.835}  
ann. SR {'momentum16': 0.61, 'momentum32': 0.71, 'momentum4': 0.35, 'momentum64': 0.78, 'momentum8': 0.29}

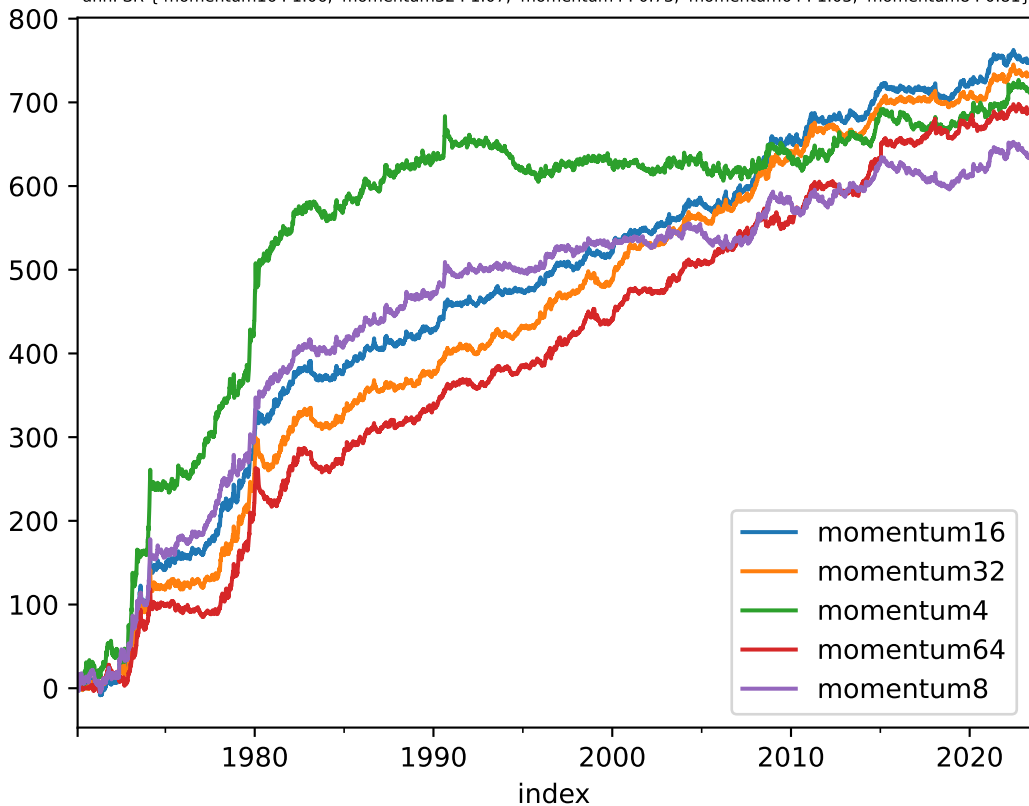


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.778, 'momentum32': 13.509, 'momentum4': 13.108, 'momentum64': 12.711, 'momentum8': 11.666}

ann. std {'momentum16': 13.039, 'momentum32': 12.603, 'momentum4': 17.884, 'momentum64': 12.324, 'momentum8': 14.323}

ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.73, 'momentum64': 1.03, 'momentum8': 0.81}

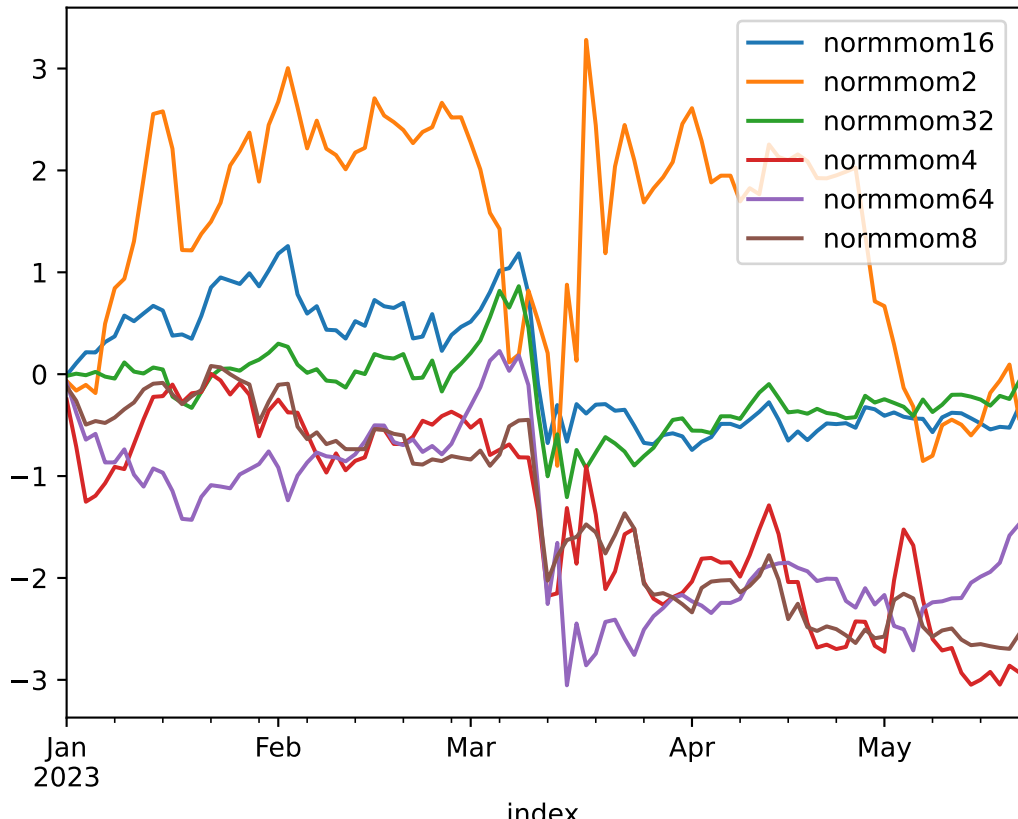


# Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -0.818, 'normmom2': -1.104, 'normmom32': -0.18, 'normmom4': -7.492, 'normmom64': -3.769, 'normmom8': -6.533}

ann. std {'normmom16': 2.935, 'normmom2': 8.566, 'normmom32': 2.883, 'normmom4': 4.53, 'normmom64': 4.34, 'normmom8': 2.945}

ann. SR {'normmom16': -0.28, 'normmom2': -0.13, 'normmom32': -0.06, 'normmom4': -1.65, 'normmom64': -0.87, 'normmom8': -2.22}

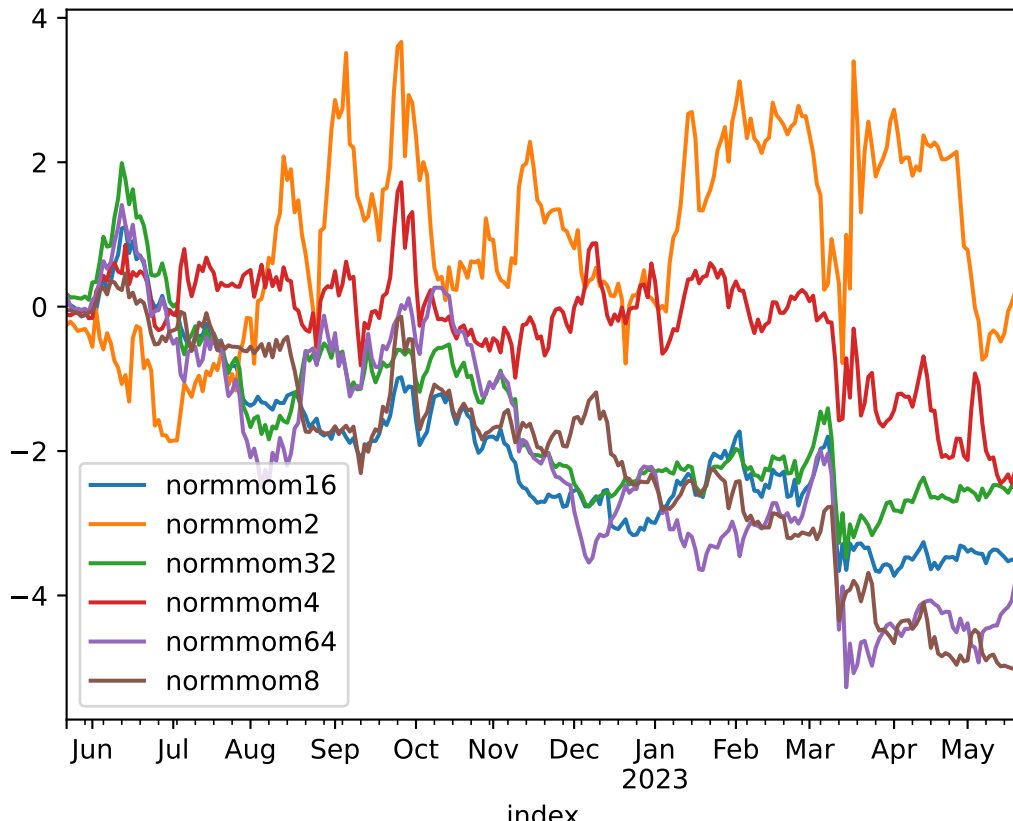


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': -3.254, 'normmom2': -0.309, 'normmom32': -2.304, 'normmom4': -2.291, 'normmom64': -3.634, 'normmom8': -4.799}

ann. std {'normmom16': 2.521, 'normmom2': 7.446, 'normmom32': 2.824, 'normmom4': 4.327, 'normmom64': 3.828, 'normmom8': 2.872}

ann. SR {'normmom16': -1.29, 'normmom2': -0.04, 'normmom32': -0.82, 'normmom4': -0.53, 'normmom64': -0.95, 'normmom8': -1.67}

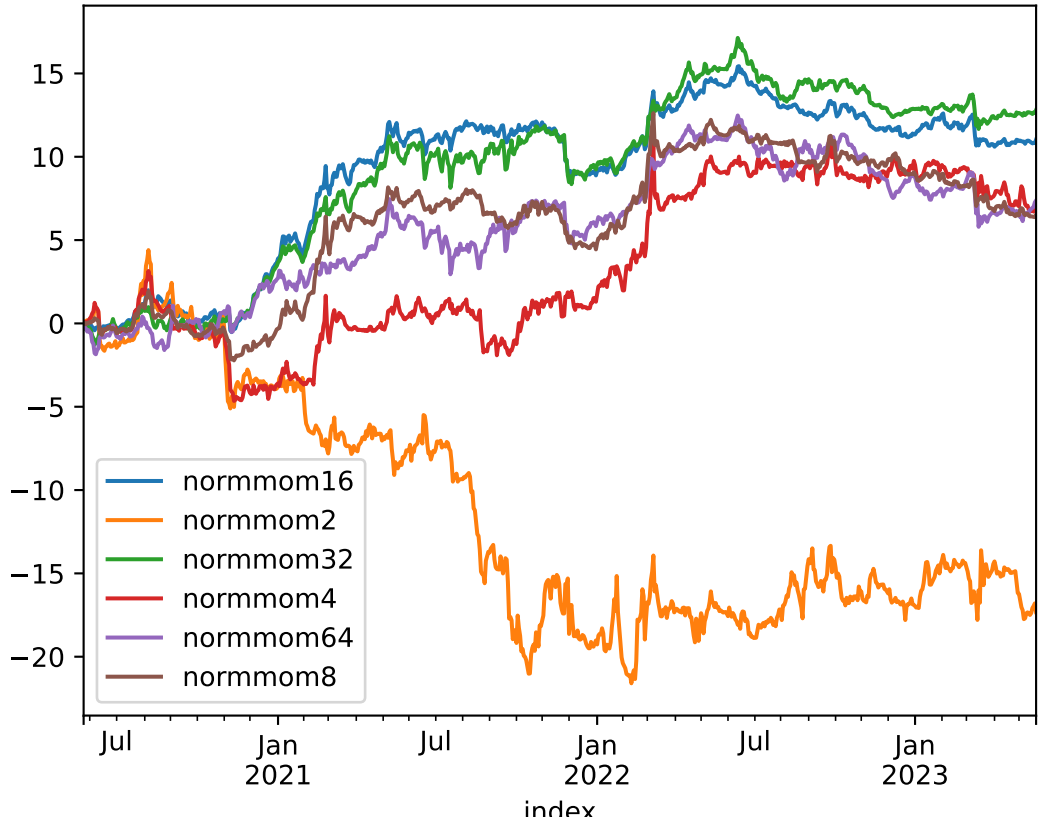


# Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.619, 'normmom2': -5.686, 'normmom32': 4.202, 'normmom4': 2.241, 'normmom64': 2.421, 'normmom8': 2.141}

ann. std {'normmom16': 3.511, 'normmom2': 8.655, 'normmom32': 3.879, 'normmom4': 5.418, 'normmom64': 4.261, 'normmom8': 3.943}

ann. SR {'normmom16': 1.03, 'normmom2': -0.66, 'normmom32': 1.08, 'normmom4': 0.41, 'normmom64': 0.57, 'normmom8': 0.54}

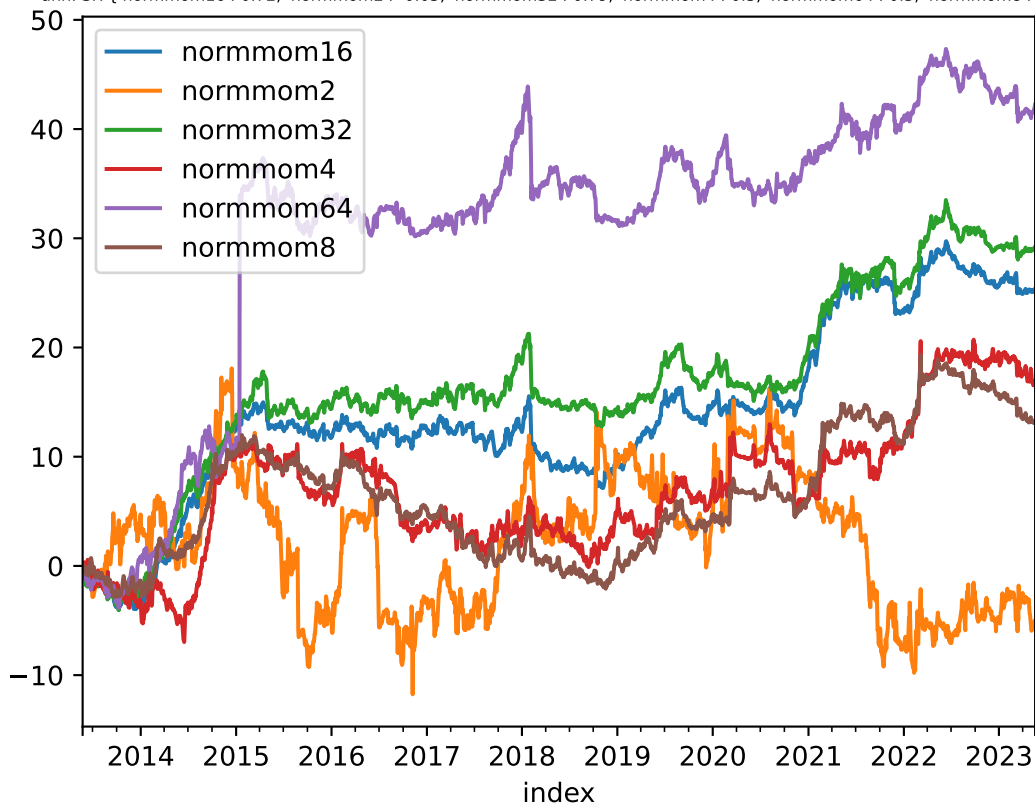


### Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 2.487, 'normmom2': -0.542, 'normmom32': 2.865, 'normmom4': 1.636, 'normmom64': 4.148, 'normmom8': 1.298}

ann. std {'normmom16': 3.456, 'normmom2': 10.312, 'normmom32': 3.615, 'normmom4': 5.447, 'normmom64': 8.274, 'normmom8': 3.874}

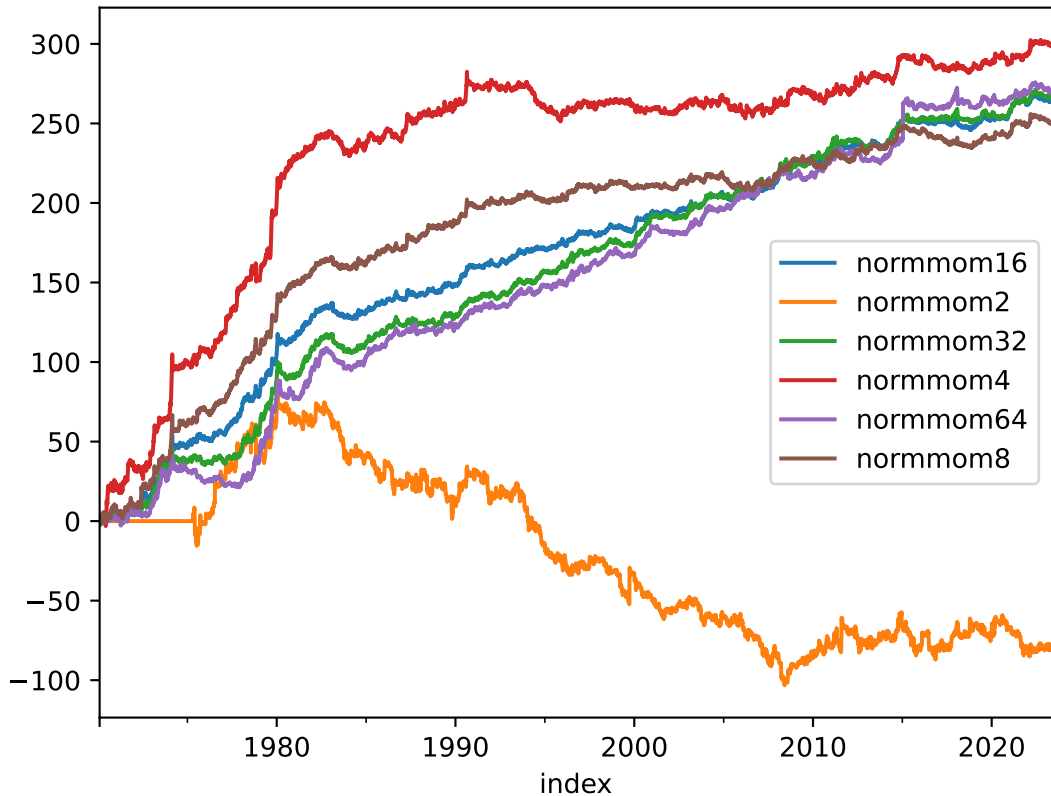
ann. SR {'normmom16': 0.72, 'normmom2': -0.05, 'normmom32': 0.79, 'normmom4': 0.3, 'normmom64': 0.5, 'normmom8': 0.34}





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

ann. mean {'normmom16': 4.861, 'normmom2': -1.488, 'normmom32': 4.917, 'normmom4': 5.495, 'normmom64': 4.986, 'normmom8': 4.6}  
ann. std {'normmom16': 4.529, 'normmom2': 11.604, 'normmom32': 4.607, 'normmom4': 7.381, 'normmom64': 5.867, 'normmom8': 5.362}  
ann. SR {'normmom16': 1.07, 'normmom2': -0.13, 'normmom32': 1.07, 'normmom4': 0.74, 'normmom64': 0.85, 'normmom8': 0.86}

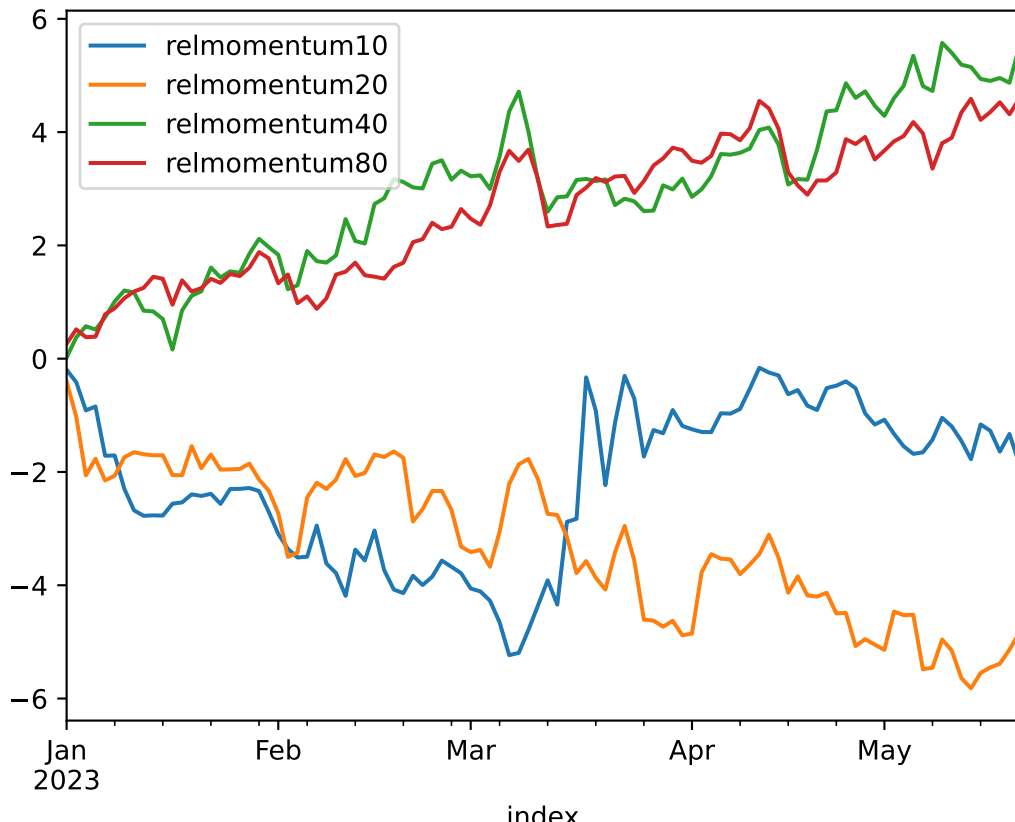


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -4.737, 'relmomentum20': -12.401, 'relmomentum40': 14.082, 'relmomentum80': 11.734}

ann. std {'relmomentum10': 7.66, 'relmomentum20': 6.507, 'relmomentum40': 5.398, 'relmomentum80': 4.414}

ann. SR {'relmomentum10': -0.62, 'relmomentum20': -1.91, 'relmomentum40': 2.61, 'relmomentum80': 2.66}

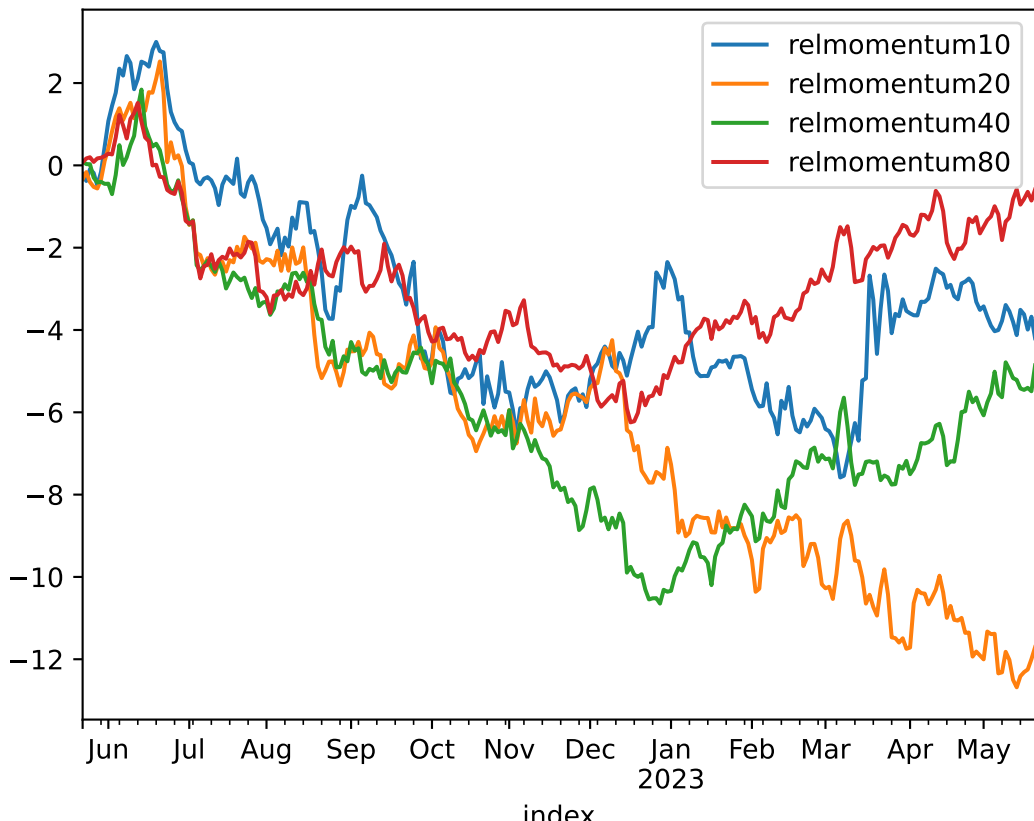


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -4.135, 'relmomentum20': -11.527, 'relmomentum40': -4.785, 'relmomentum80': -0.578}

ann. std {'relmomentum10': 7.168, 'relmomentum20': 6.321, 'relmomentum40': 5.281, 'relmomentum80': 4.565}

ann. SR {'relmomentum10': -0.58, 'relmomentum20': -1.82, 'relmomentum40': -0.91, 'relmomentum80': -0.13}

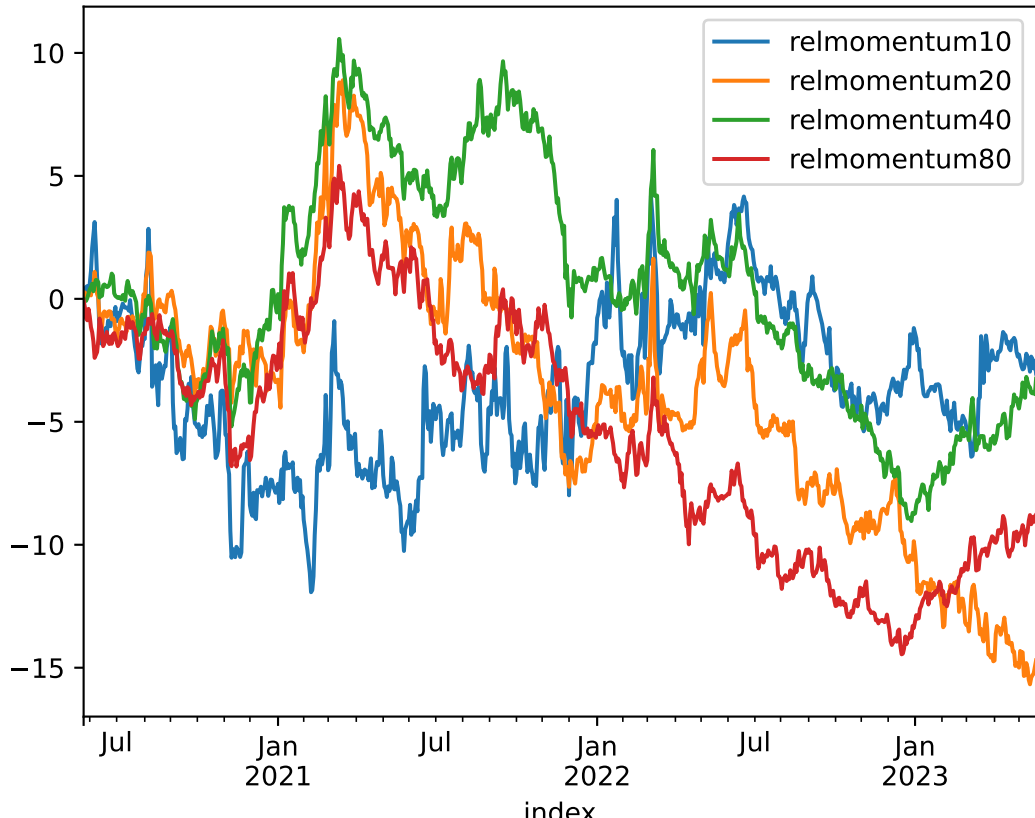


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -0.997, 'relmomentum20': -4.824, 'relmomentum40': -1.066, 'relmomentum80': -2.887}

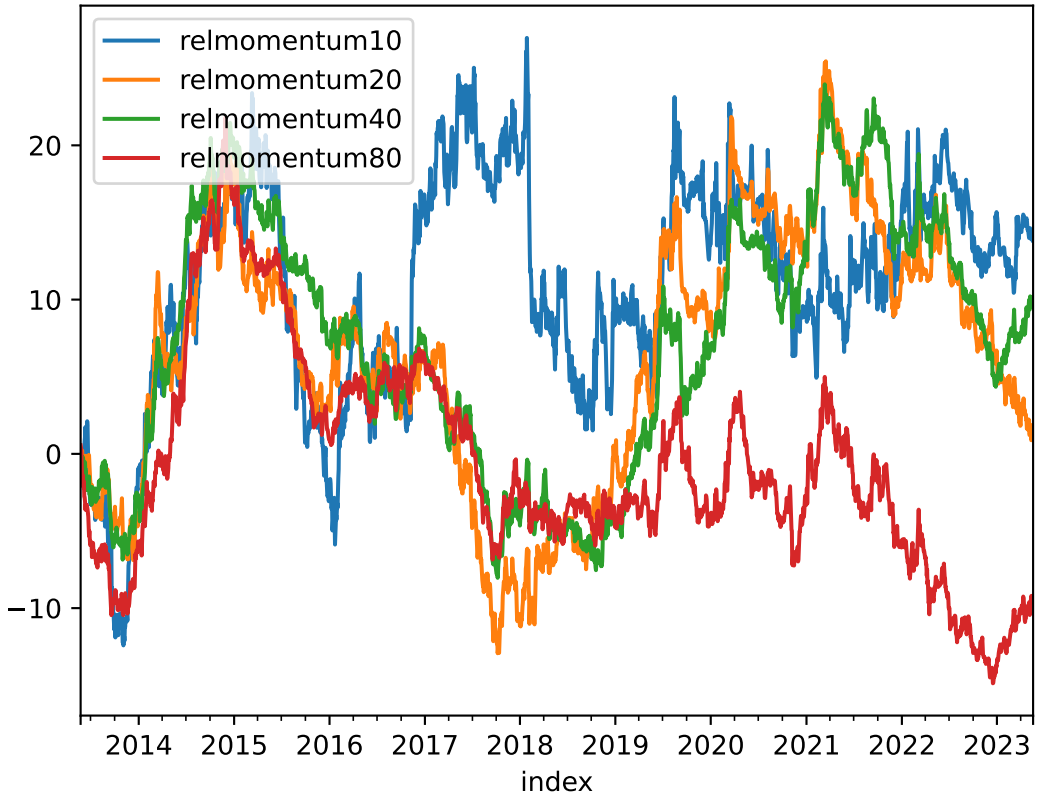
ann. std {'relmomentum10': 11.934, 'relmomentum20': 8.382, 'relmomentum40': 6.983, 'relmomentum80': 6.326}

ann. SR {'relmomentum10': -0.08, 'relmomentum20': -0.58, 'relmomentum40': -0.15, 'relmomentum80': -0.46}

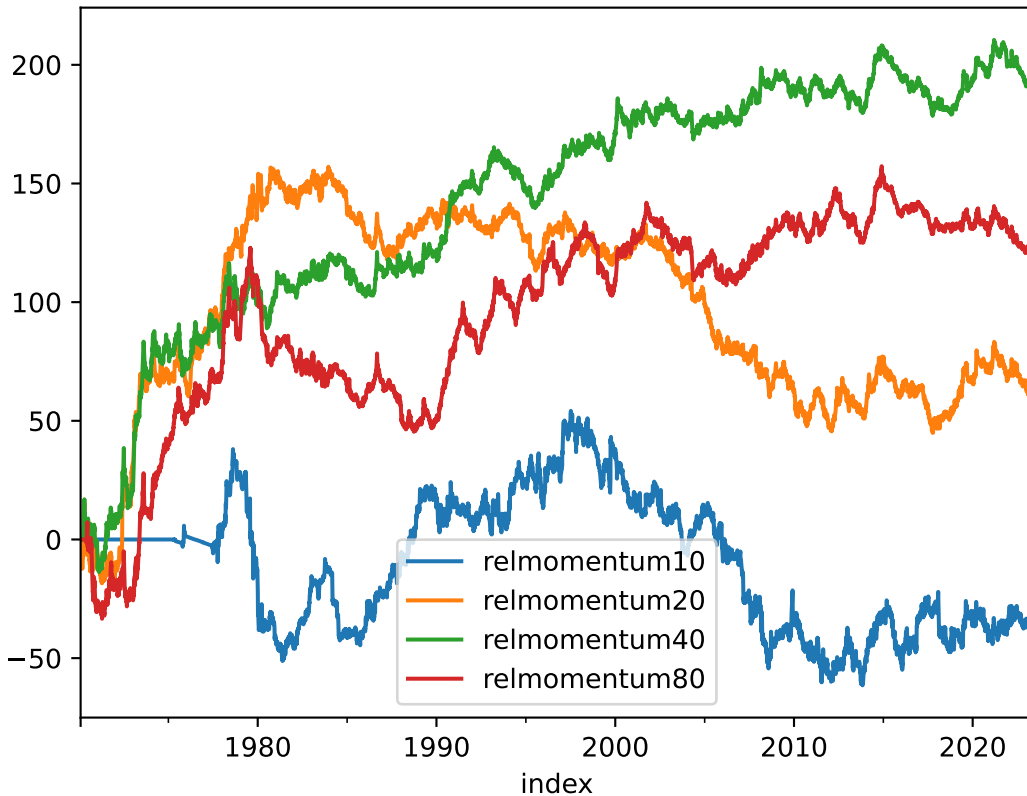


Total Trading Rule P&L for period '10Y'

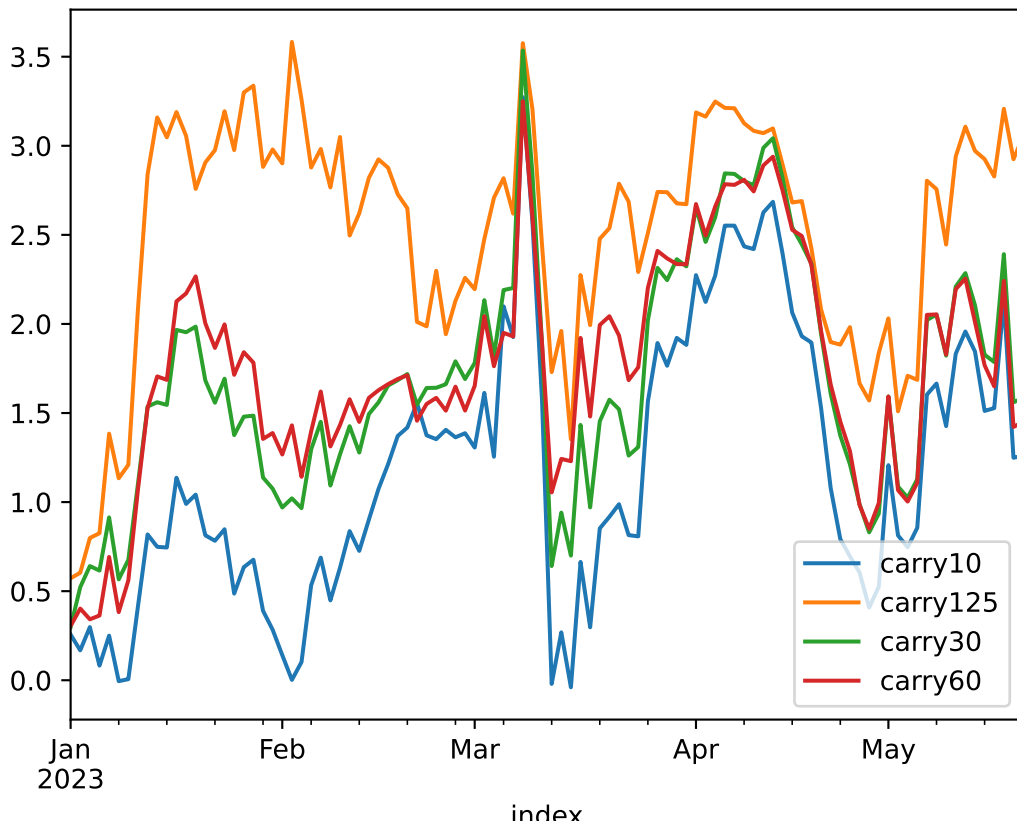
ann. mean {'relmomentum10': 1.357, 'relmomentum20': 0.182, 'relmomentum40': 0.995, 'relmomentum80': -0.905}  
ann. std {'relmomentum10': 13.379, 'relmomentum20': 8.539, 'relmomentum40': 6.994, 'relmomentum80': 6.353}  
ann. SR {'relmomentum10': 0.1, 'relmomentum20': 0.02, 'relmomentum40': 0.14, 'relmomentum80': -0.14}



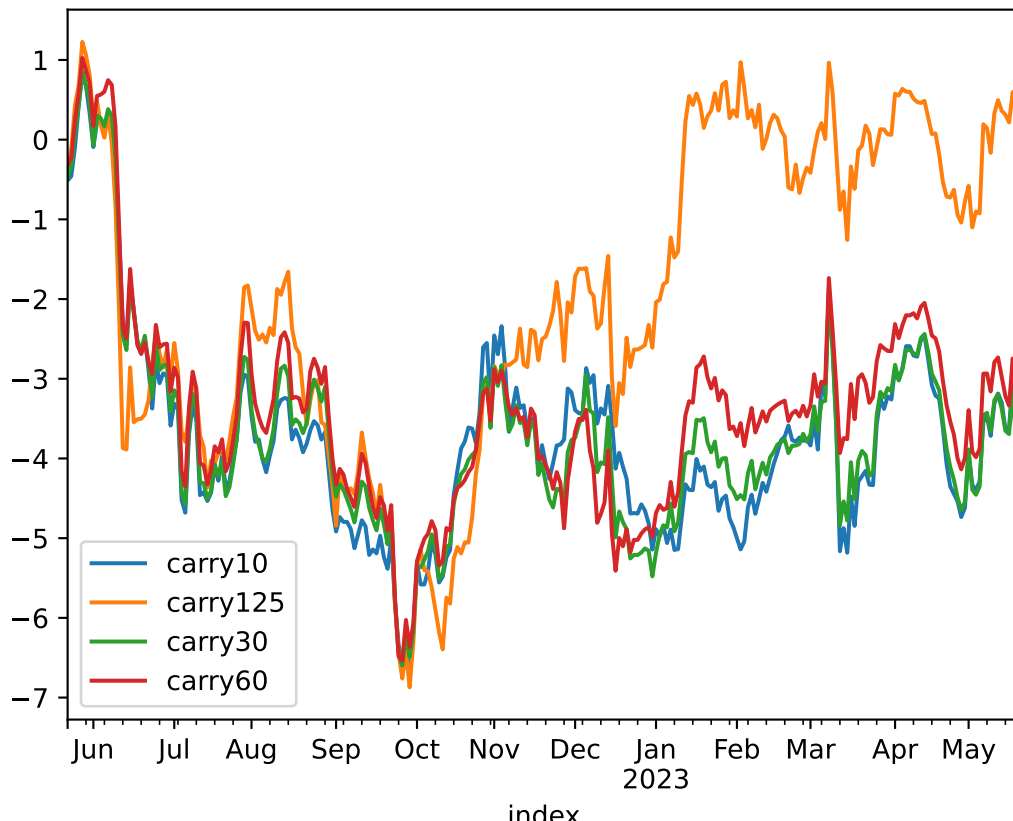
Total Trading Rule P&L for period '99Y'  
ann. mean {'relmomentum10': -0.648, 'relmomentum20': 1.099, 'relmomentum40': 3.621, 'relmomentum80': 2.325}  
ann. std {'relmomentum10': 13.382, 'relmomentum20': 10.464, 'relmomentum40': 9.634, 'relmomentum80': 9.779}  
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}



Total Trading Rule P&L for period 'YTD'  
ann. mean {'carry10': 3.225, 'carry125': 7.817, 'carry30': 4.058, 'carry60': 3.713}  
ann. std {'carry10': 6.026, 'carry125': 5.548, 'carry30': 5.663, 'carry60': 5.221}  
ann. SR {'carry10': 0.54, 'carry125': 1.41, 'carry30': 0.72, 'carry60': 0.71}

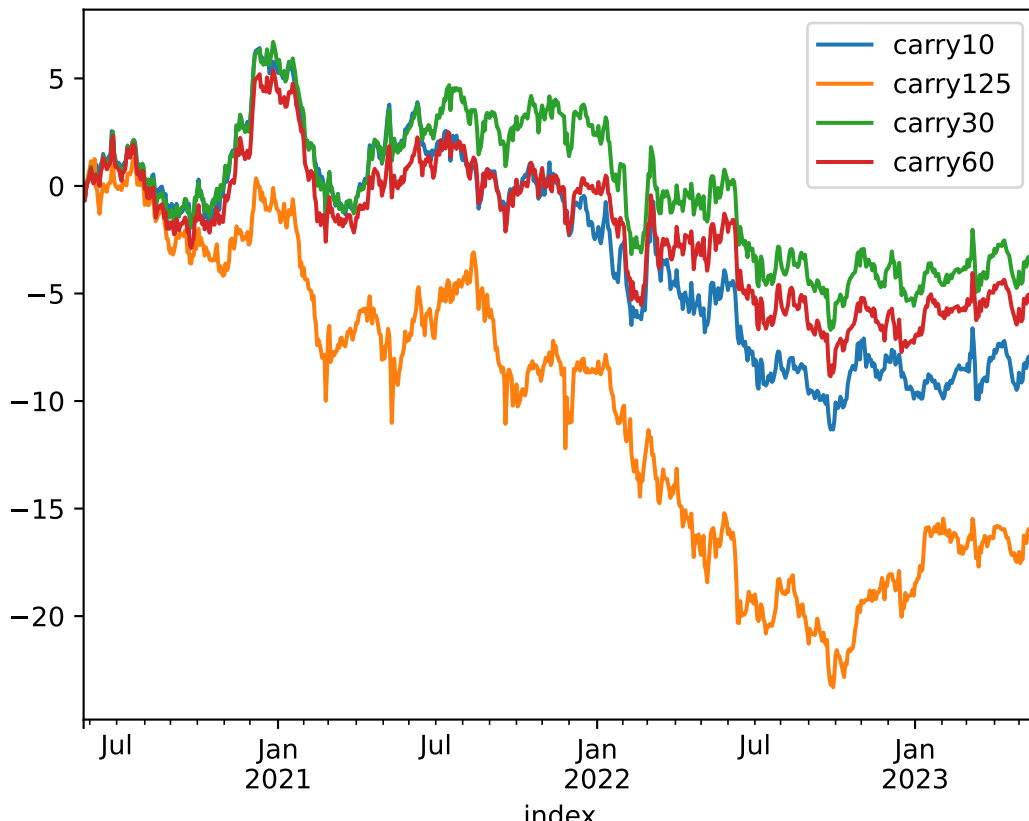


Total Trading Rule P&L for period '1Y'  
ann. mean {'carry10': -3.823, 'carry125': 0.436, 'carry30': -3.835, 'carry60': -3.482}  
ann. std {'carry10': 5.972, 'carry125': 6.358, 'carry30': 5.932, 'carry60': 5.868}  
ann. SR {'carry10': -0.64, 'carry125': 0.07, 'carry30': -0.65, 'carry60': -0.59}

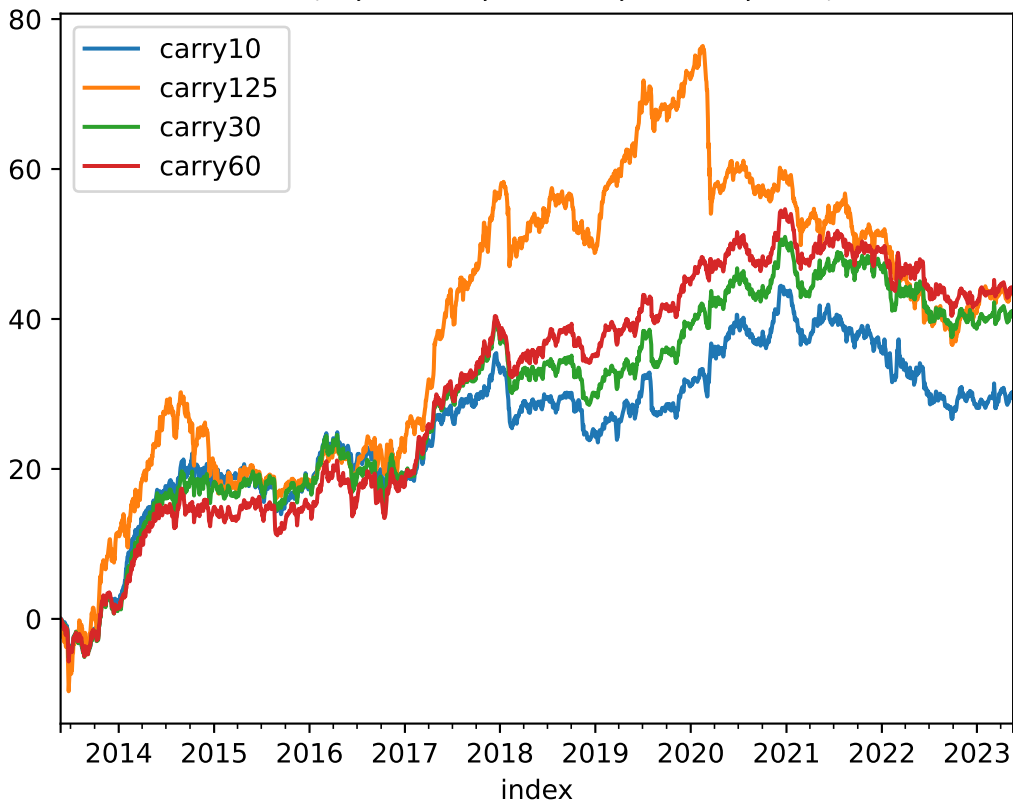




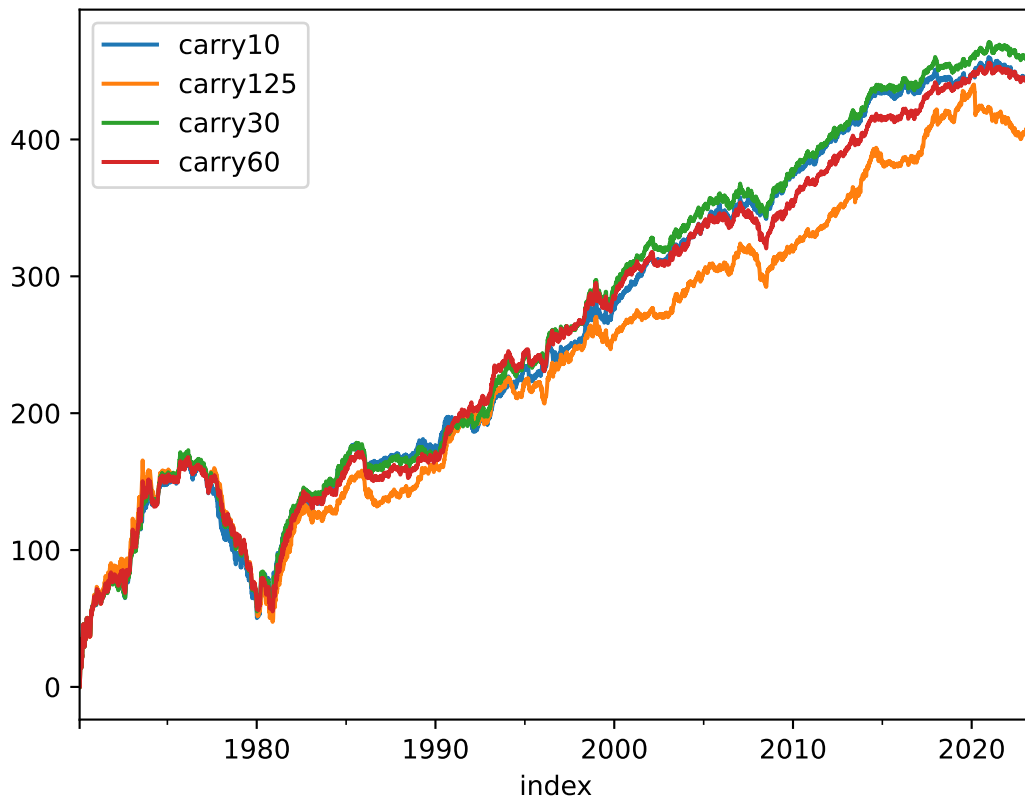
Total Trading Rule P&L for period '3Y'  
ann. mean {'carry10': -2.832, 'carry125': -5.25, 'carry30': -1.309, 'carry60': -1.92}  
ann. std {'carry10': 6.565, 'carry125': 8.021, 'carry30': 6.502, 'carry60': 6.496}  
ann. SR {'carry10': -0.43, 'carry125': -0.65, 'carry30': -0.2, 'carry60': -0.3}



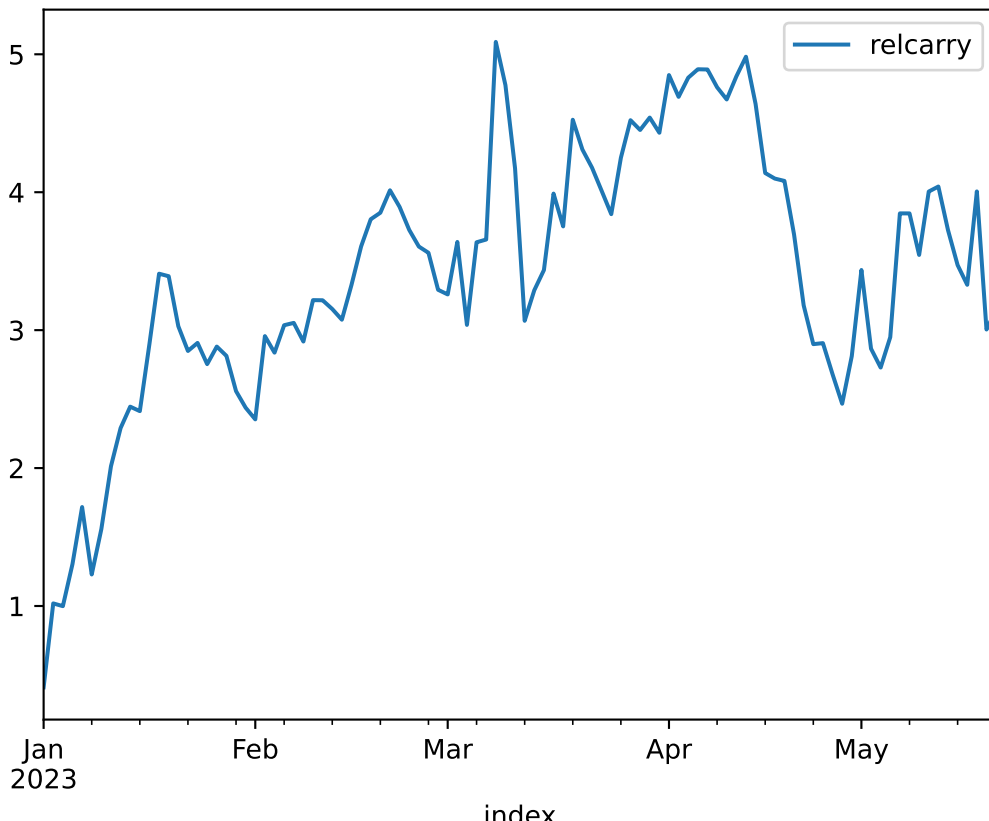
Total Trading Rule P&L for period '10Y'  
ann. mean {'carry10': 2.887, 'carry125': 4.305, 'carry30': 3.955, 'carry60': 4.263}  
ann. std {'carry10': 6.374, 'carry125': 8.945, 'carry30': 6.46, 'carry60': 6.403}  
ann. SR {'carry10': 0.45, 'carry125': 0.48, 'carry30': 0.61, 'carry60': 0.67}



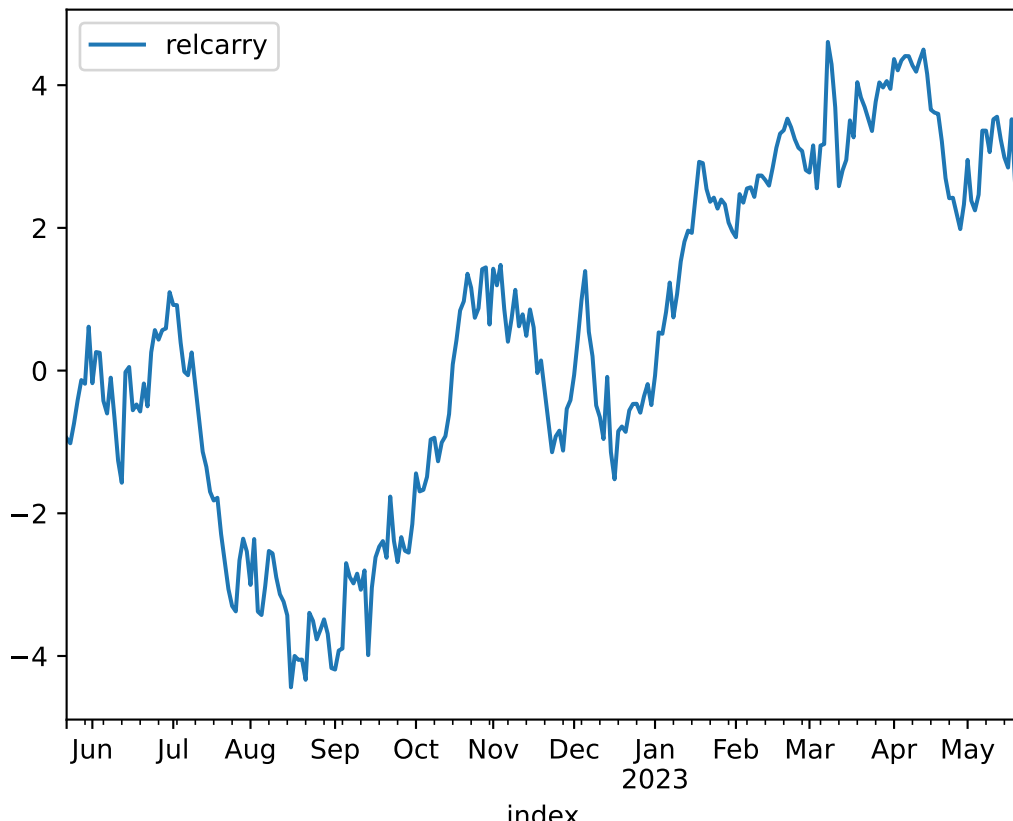
Total Trading Rule P&L for period '99Y'  
ann. mean {'carry10': 8.193, 'carry125': 7.504, 'carry30': 8.48, 'carry60': 8.19}  
ann. std {'carry10': 11.196, 'carry125': 11.552, 'carry30': 11.253, 'carry60': 11.256}  
ann. SR {'carry10': 0.73, 'carry125': 0.65, 'carry30': 0.75, 'carry60': 0.73}



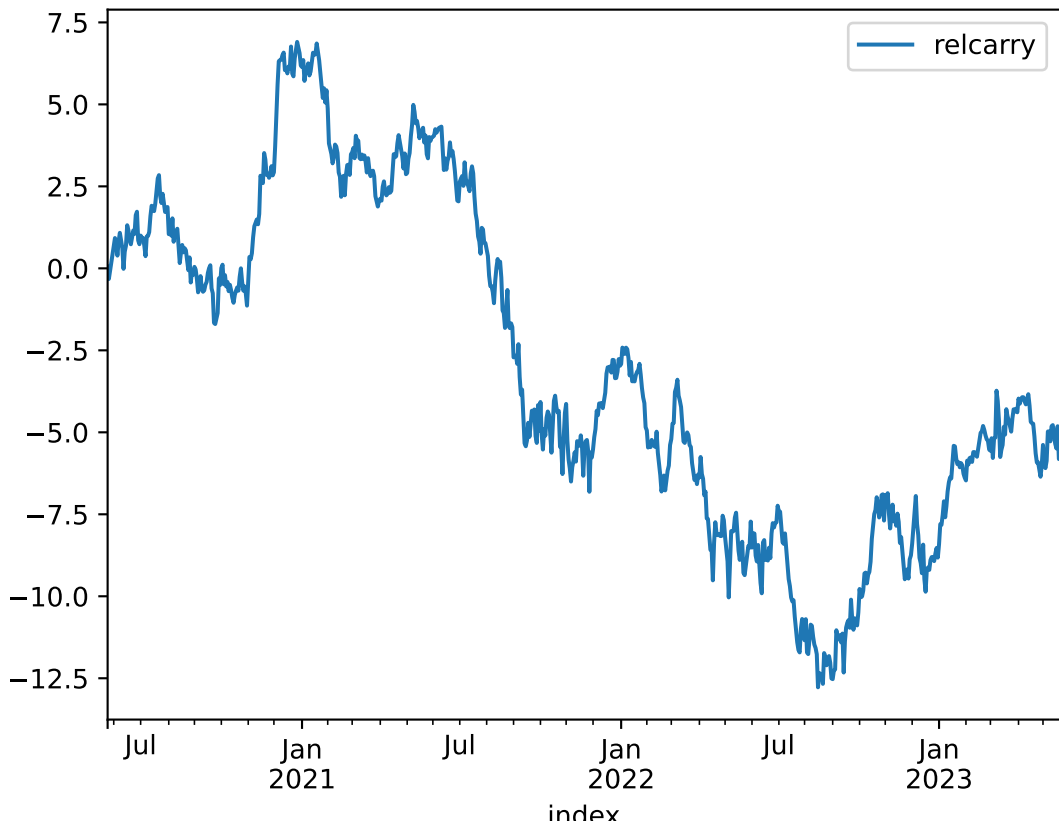
Total Trading Rule P&L for period 'YTD'  
ann. mean {'relcarry': 8.058}  
ann. std {'relcarry': 6.015}  
ann. SR {'relcarry': 1.34}



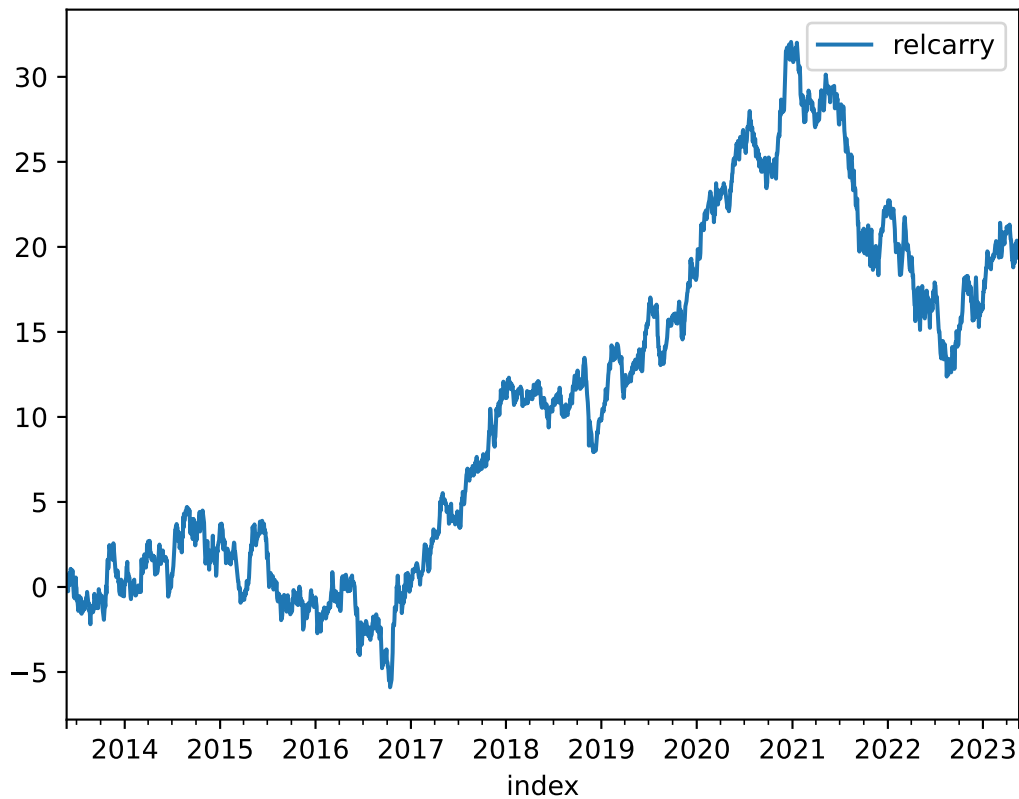
Total Trading Rule P&L for period '1Y'  
ann. mean {'relcarry': 2.623}  
ann. std {'relcarry': 6.854}  
ann. SR {'relcarry': 0.38}



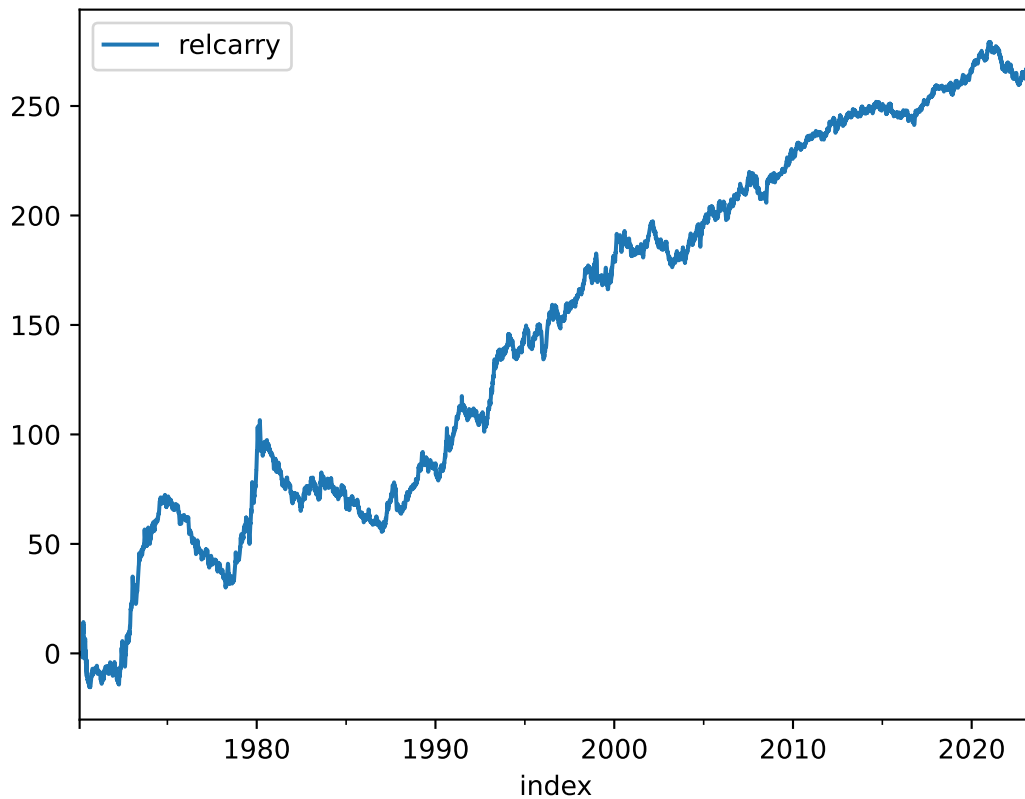
Total Trading Rule P&L for period '3Y'  
ann. mean {'relcarry': -1.862}  
ann. std {'relcarry': 6.717}  
ann. SR {'relcarry': -0.28}



Total Trading Rule P&L for period '10Y'  
ann. mean {'relcarry': 1.913}  
ann. std {'relcarry': 5.828}  
ann. SR {'relcarry': 0.33}



Total Trading Rule P&L for period '99Y'  
ann. mean {'relcarry': 4.91}  
ann. std {'relcarry': 8.958}  
ann. SR {'relcarry': 0.55}



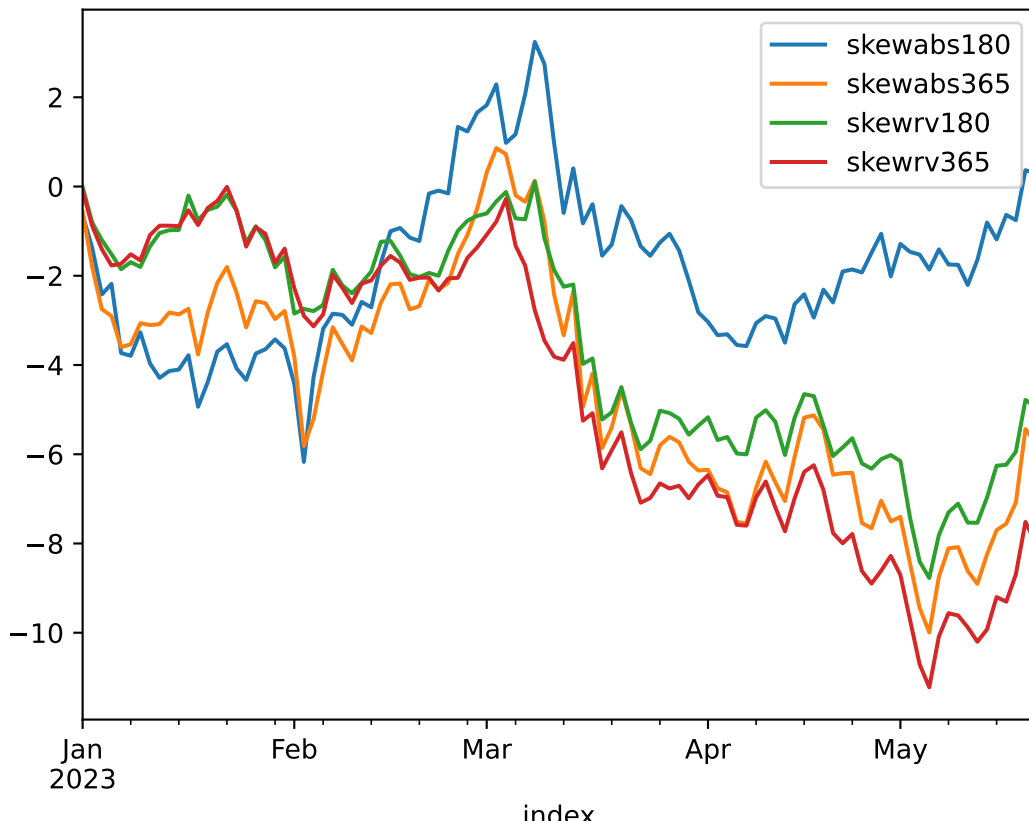


Total Trading Rule P&L for period 'YTD'

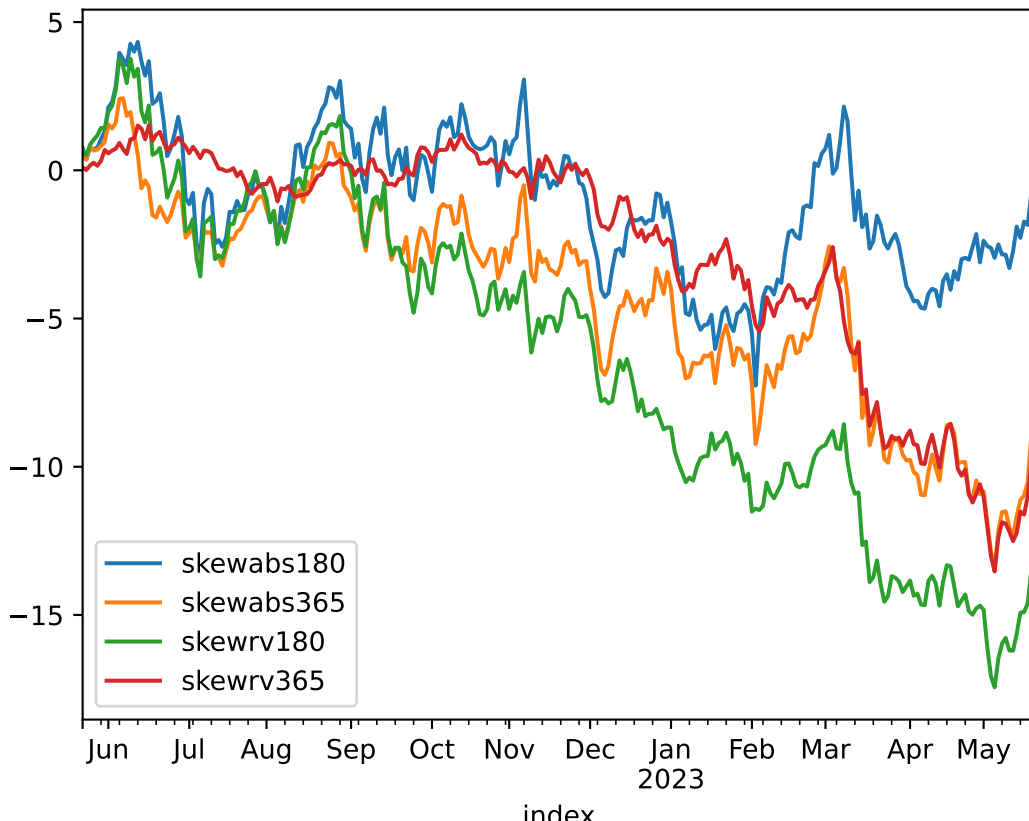
ann. mean {'skewabs180': 0.759, 'skewabs365': -14.693, 'skewrv180': -12.632, 'skewrv365': -20.388}

ann. std {'skewabs180': 11.03, 'skewabs365': 11.801, 'skewrv180': 8.558, 'skewrv365': 8.505}

ann. SR {'skewabs180': 0.07, 'skewabs365': -1.25, 'skewrv180': -1.48, 'skewrv365': -2.4}



Total Trading Rule P&L for period '1Y'  
ann. mean {'skewabs180': -0.783, 'skewabs365': -9.02, 'skewrv180': -13.393, 'skewrv365': -10.116}  
ann. std {'skewabs180': 11.118, 'skewabs365': 10.165, 'skewrv180': 9.51, 'skewrv365': 6.259}  
ann. SR {'skewabs180': -0.07, 'skewabs365': -0.89, 'skewrv180': -1.41, 'skewrv365': -1.62}

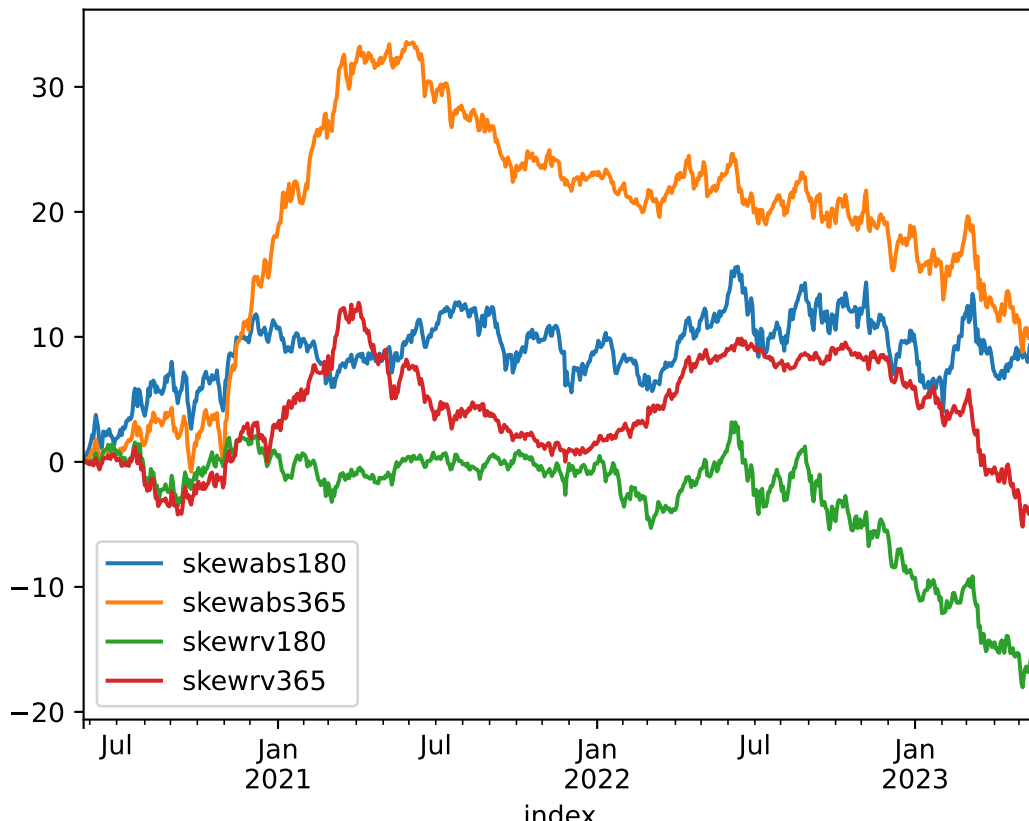


Total Trading Rule P&L for period '3Y'

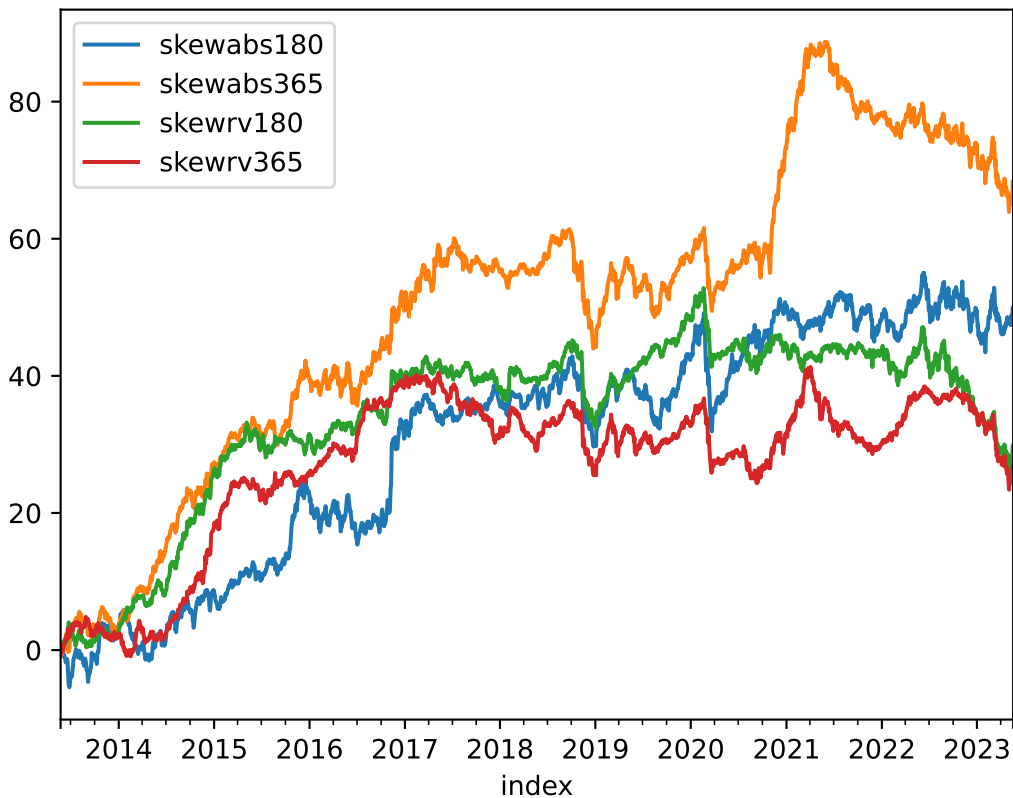
ann. mean {'skewabs180': 3.444, 'skewabs365': 4.284, 'skewrv180': -4.659, 'skewrv365': -0.632}

ann. std {'skewabs180': 9.159, 'skewabs365': 9.055, 'skewrv180': 7.383, 'skewrv365': 6.515}

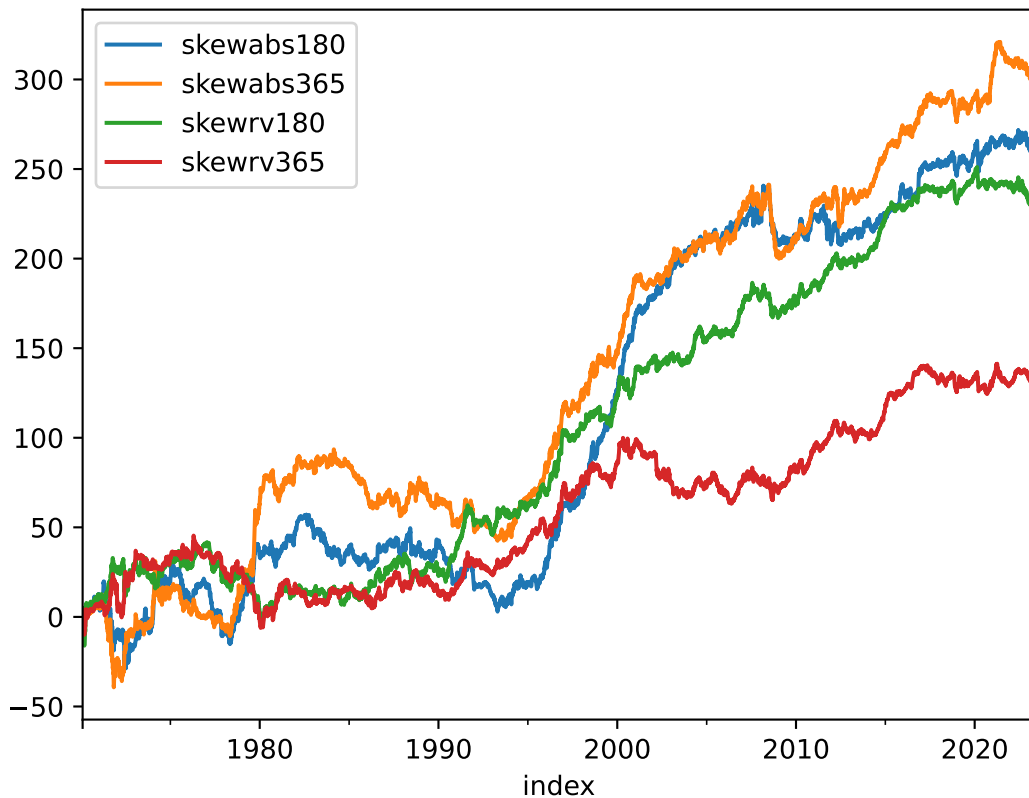
ann. SR {'skewabs180': 0.38, 'skewabs365': 0.47, 'skewrv180': -0.63, 'skewrv365': -0.1}



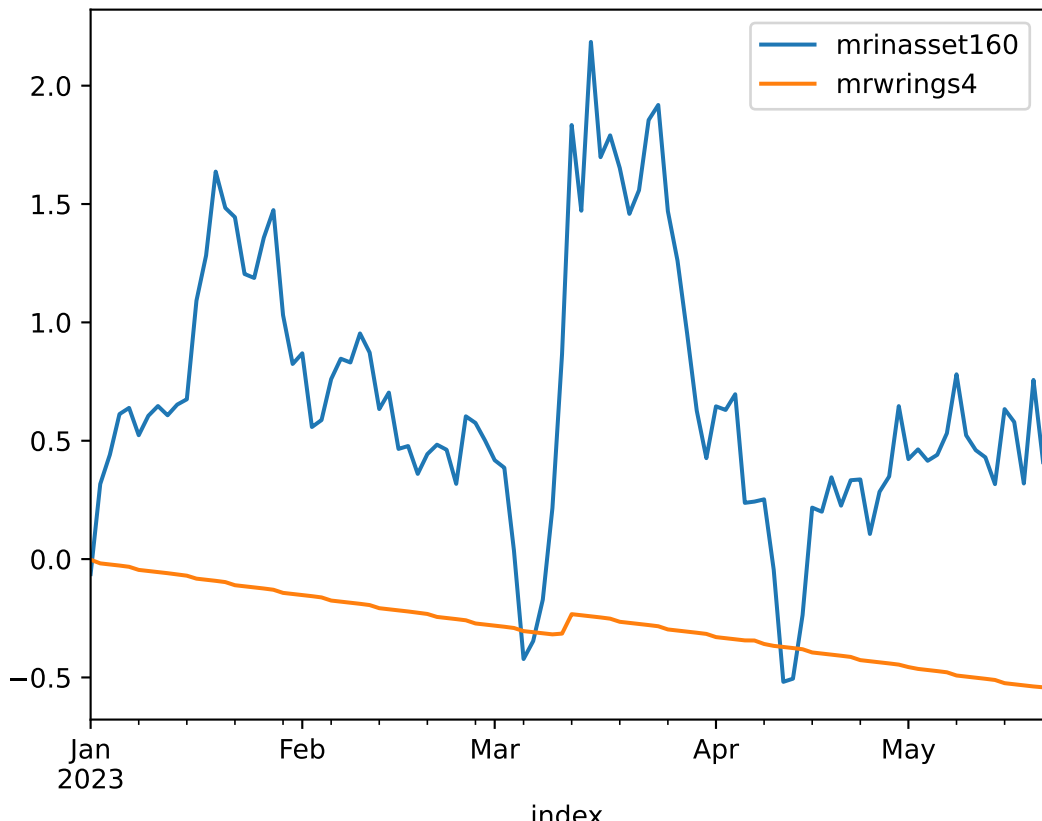
Total Trading Rule P&L for period '10Y'  
ann. mean {'skewabs180': 4.901, 'skewabs365': 6.694, 'skewrv180': 2.918, 'skewrv365': 2.617}  
ann. std {'skewabs180': 8.035, 'skewabs365': 7.988, 'skewrv180': 6.432, 'skewrv365': 6.097}  
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.84, 'skewrv180': 0.45, 'skewrv365': 0.43}



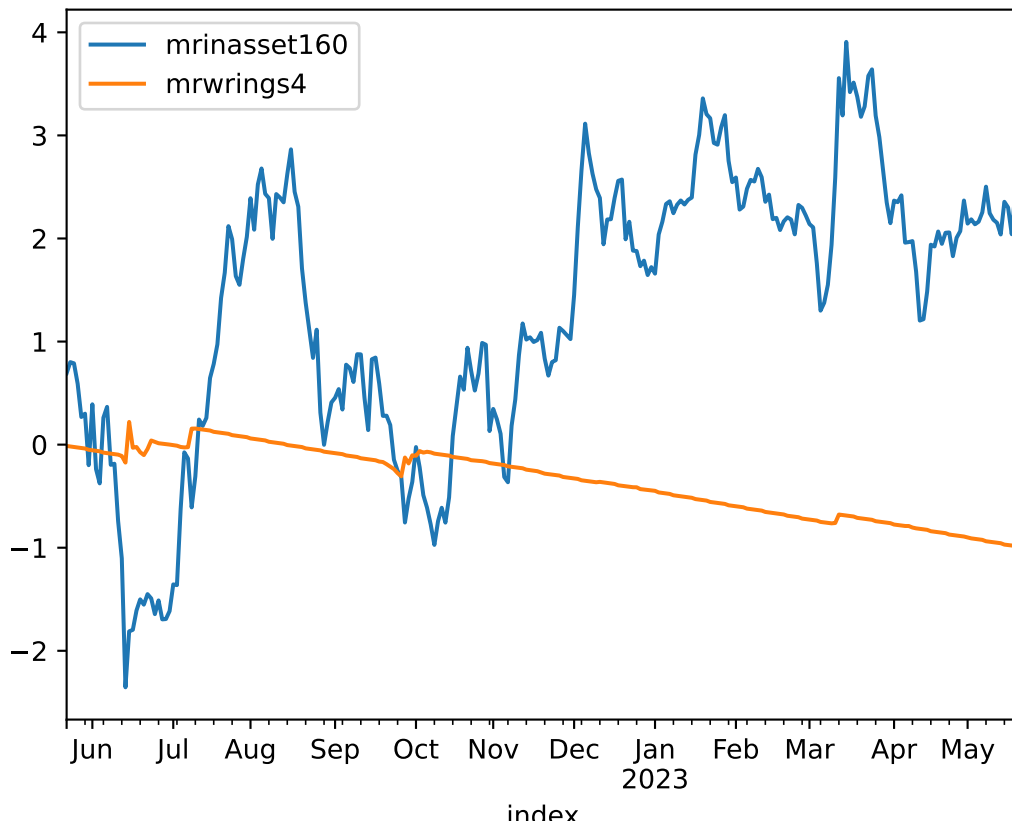
Total Trading Rule P&L for period '99Y'  
ann. mean {'skewabs180': 4.907, 'skewabs365': 5.531, 'skewrv180': 4.198, 'skewrv365': 2.333}  
ann. std {'skewabs180': 10.099, 'skewabs365': 9.872, 'skewrv180': 8.753, 'skewrv365': 8.128}  
ann. SR {'skewabs180': 0.49, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}



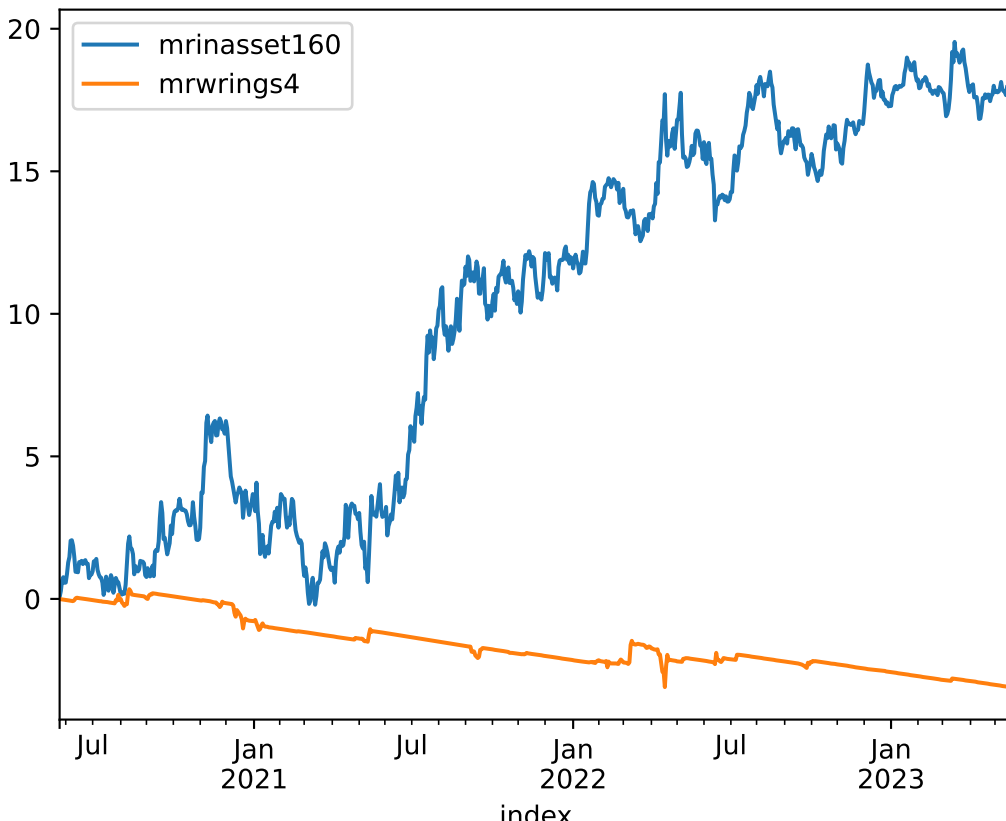
Total Trading Rule P&L for period 'YTD'  
ann. mean {'mrinasset160': 1.05, 'mrwrings4': -1.387}  
ann. std {'mrinasset160': 4.104, 'mrwrings4': 0.153}  
ann. SR {'mrinasset160': 0.26, 'mrwrings4': -9.07}



Total Trading Rule P&L for period '1Y'  
ann. mean {'mrinasset160': 2.099, 'mrwrings4': -0.972}  
ann. std {'mrinasset160': 4.815, 'mrwrings4': 0.574}  
ann. SR {'mrinasset160': 0.44, 'mrwrings4': -1.69}

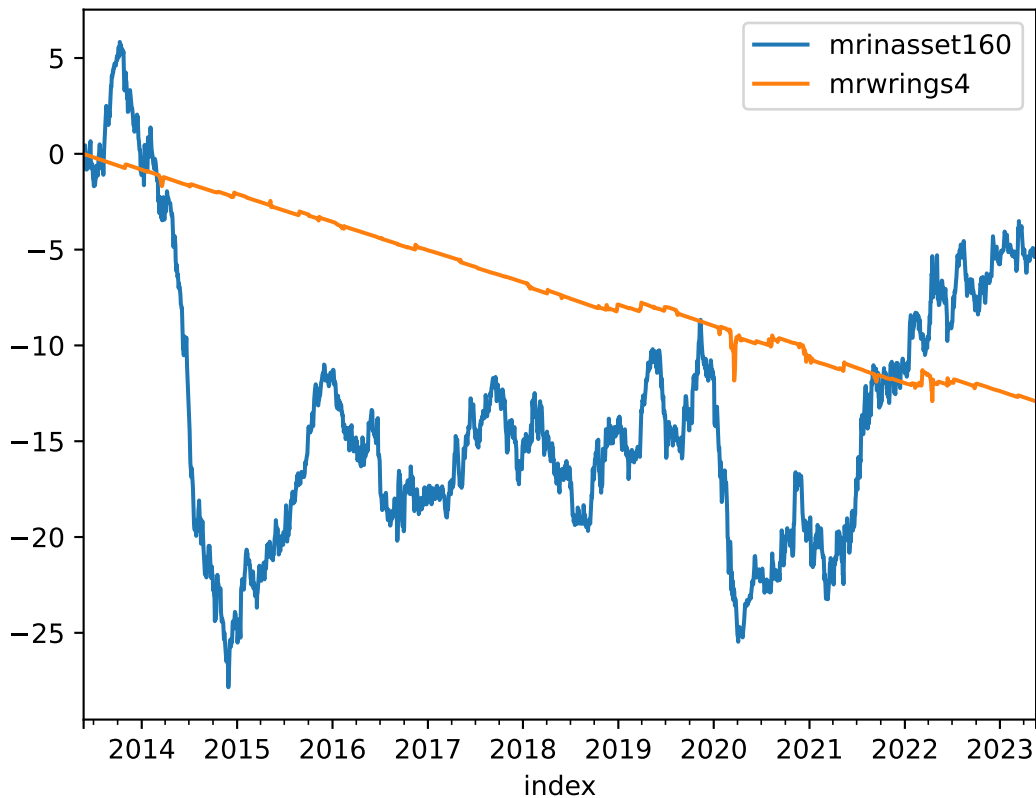


Total Trading Rule P&L for period '3Y'  
ann. mean {'mriasset160': 5.83, 'mrwrings4': -1.018}  
ann. std {'mriasset160': 6.276, 'mrwrings4': 1.018}  
ann. SR {'mriasset160': 0.93, 'mrwrings4': -1.0}





Total Trading Rule P&L for period '10Y'  
ann. mean {'mrinasset160': -0.519, 'mrwrings4': -1.269}  
ann. std {'mrinasset160': 6.185, 'mrwrings4': 0.879}  
ann. SR {'mrinasset160': -0.08, 'mrwrings4': -1.44}



Total Trading Rule P&L for period '99Y'  
ann. mean {'mrinasset160': -3.564, 'mrwrings4': -2.179}  
ann. std {'mrinasset160': 9.862, 'mrwrings4': 2.087}  
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.04}

