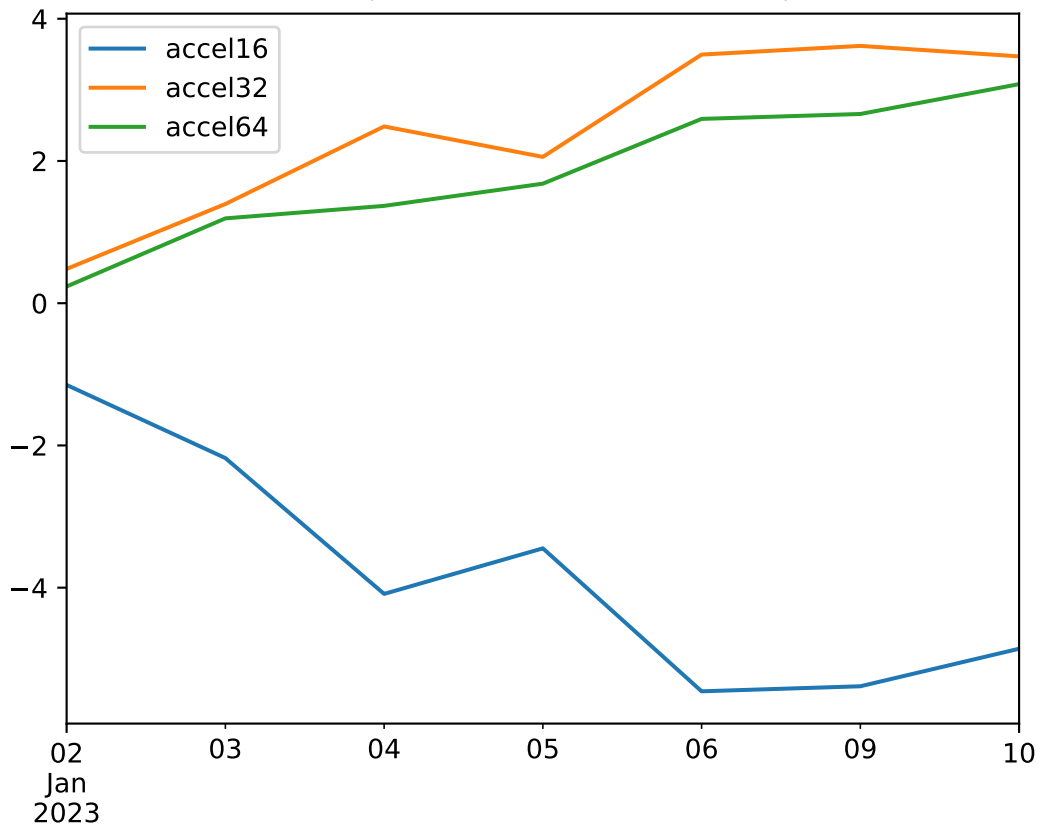
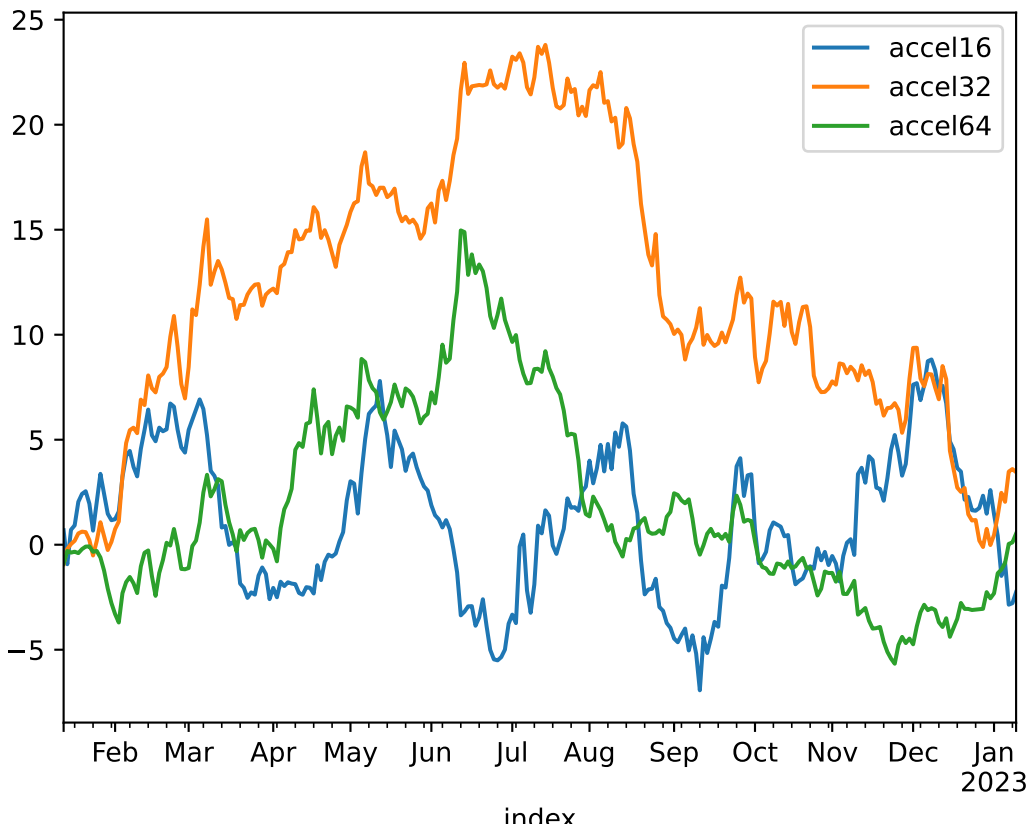


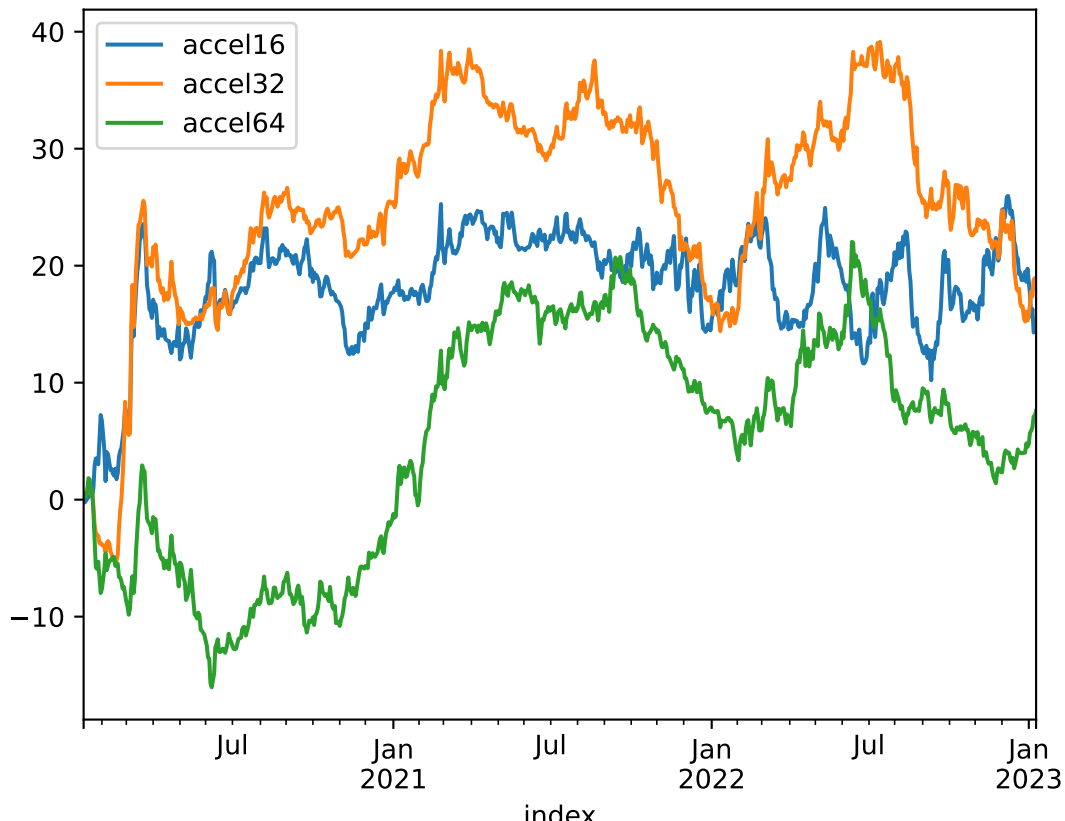
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -177.686, 'accel32': 126.935, 'accel64': 112.666}
ann. std {'accel16': 17.758, 'accel32': 10.977, 'accel64': 5.678}
ann. SR {'accel16': -10.01, 'accel32': 11.56, 'accel64': 19.84}



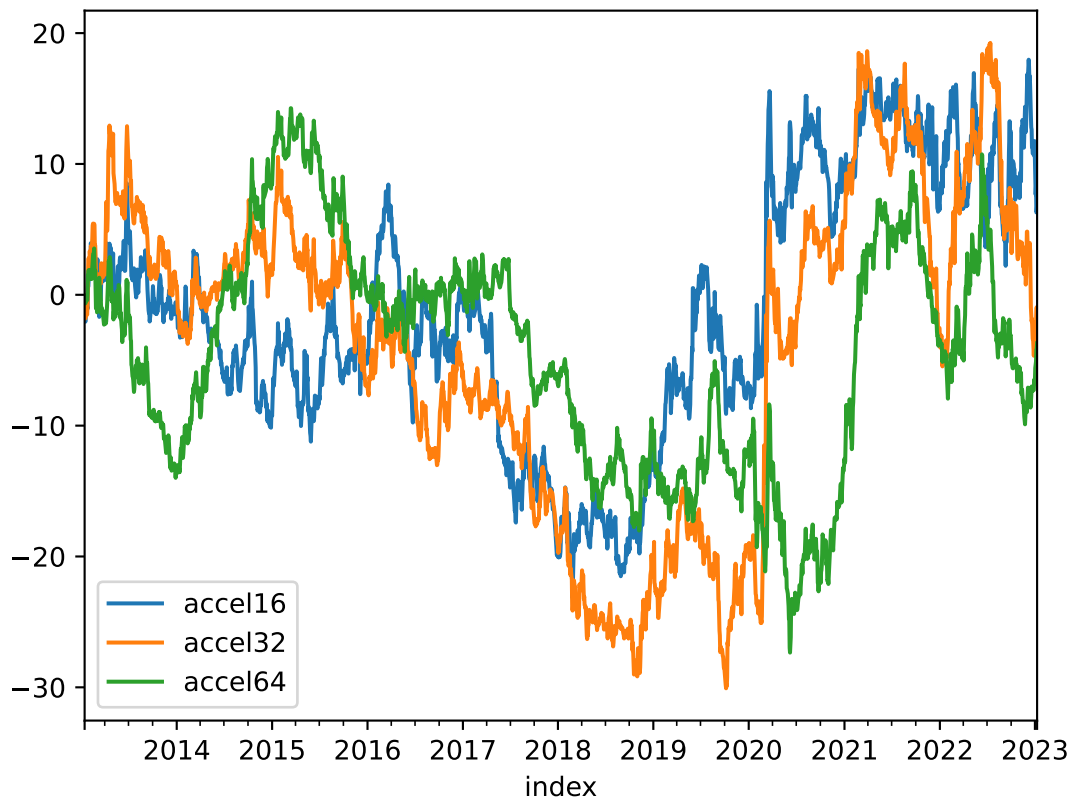
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -2.222, 'accel32': 3.402, 'accel64': 0.52}
ann. std {'accel16': 16.368, 'accel32': 14.696, 'accel64': 11.717}
ann. SR {'accel16': -0.14, 'accel32': 0.23, 'accel64': 0.04}



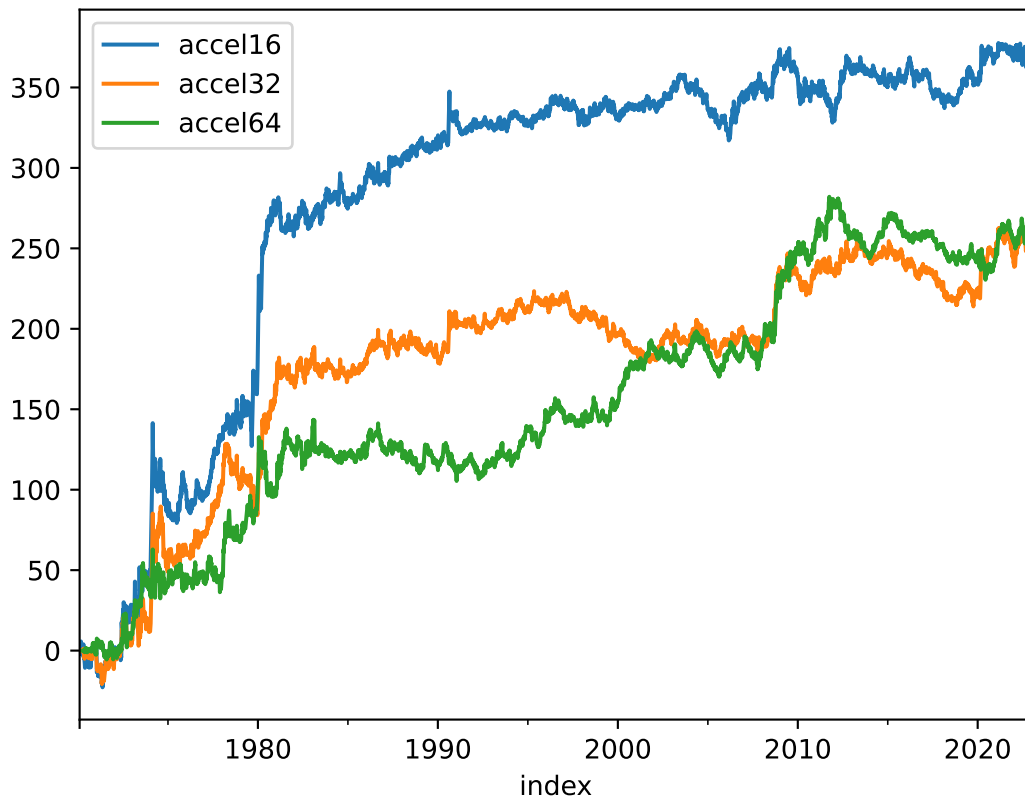
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 4.873, 'accel32': 6.149, 'accel64': 2.488}
ann. std {'accel16': 15.034, 'accel32': 14.322, 'accel64': 11.68}
ann. SR {'accel16': 0.32, 'accel32': 0.43, 'accel64': 0.21}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.677, 'accel32': -0.107, 'accel64': -0.364}
ann. std {'accel16': 11.967, 'accel32': 11.229, 'accel64': 9.585}
ann. SR {'accel16': 0.06, 'accel32': -0.01, 'accel64': -0.04}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.807, 'accel32': 4.502, 'accel64': 4.71}
ann. std {'accel16': 15.732, 'accel32': 13.801, 'accel64': 13.326}
ann. SR {'accel16': 0.43, 'accel32': 0.33, 'accel64': 0.35}

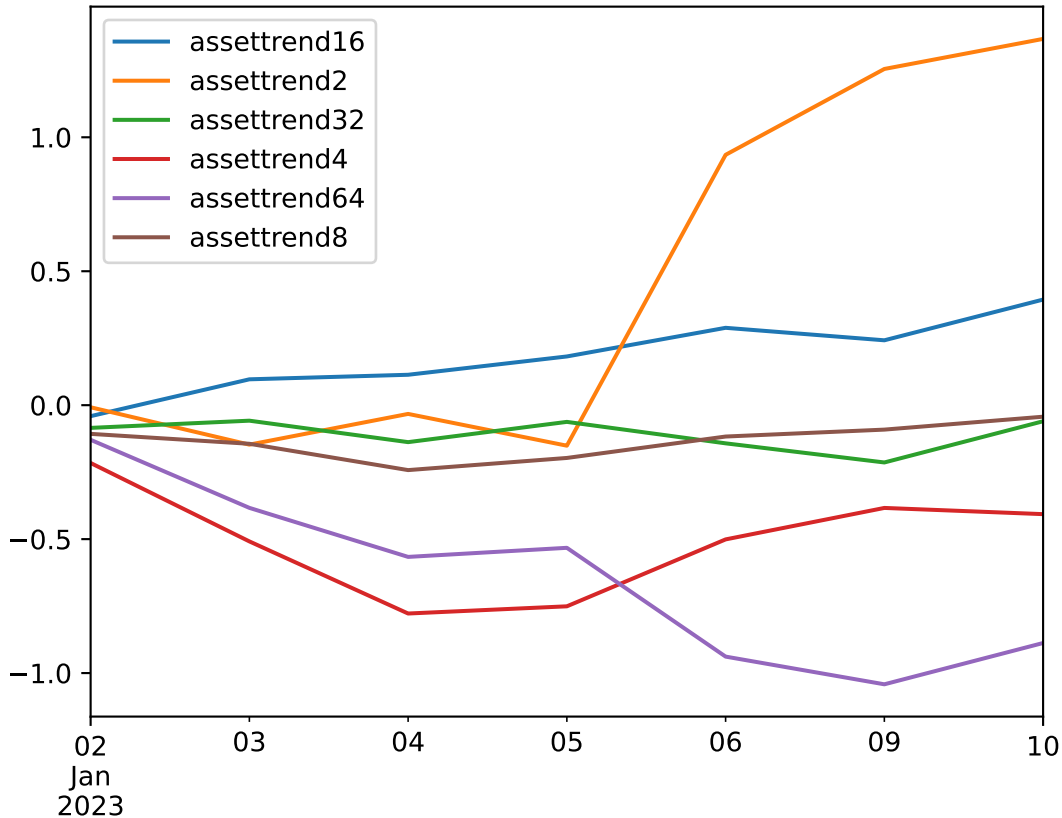


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 14.417, 'assettrend2': 50.001, 'assettrend32': -2.195, 'assettrend4': -14.875, 'assettrend64': -32.467, 'assettrend8': -1.573}

ann. std {'assettrend16': 1.308, 'assettrend2': 6.769, 'assettrend32': 1.528, 'assettrend4': 3.321, 'assettrend64': 2.941, 'assettrend8': 1.198}

ann. SR {'assettrend16': 11.03, 'assettrend2': 7.39, 'assettrend32': -1.44, 'assettrend4': -4.48, 'assettrend64': -11.04, 'assettrend8': -1.31}

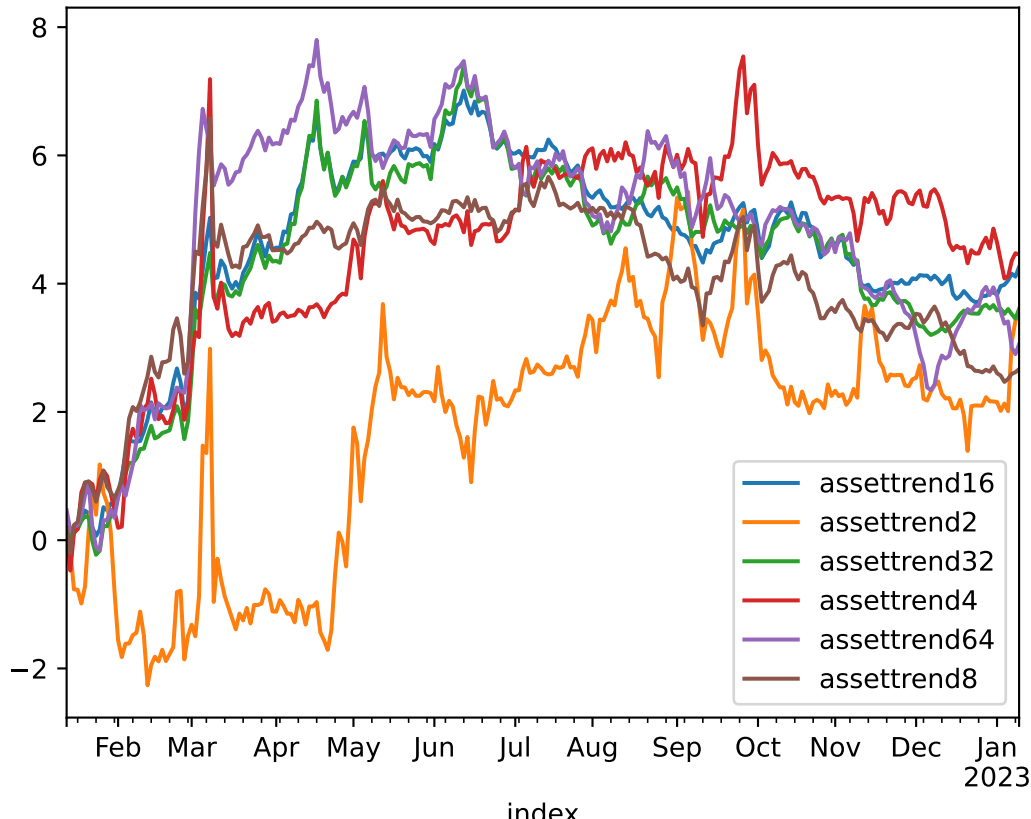


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 4.196, 'assettrend2': 3.476, 'assettrend32': 3.551, 'assettrend4': 4.384, 'assettrend64': 3.008, 'assettrend8': 2.626}

ann. std {'assettrend16': 3.013, 'assettrend2': 7.701, 'assettrend32': 3.291, 'assettrend4': 5.727, 'assettrend64': 3.955, 'assettrend8': 3.723}

ann. SR {'assettrend16': 1.39, 'assettrend2': 0.45, 'assettrend32': 1.08, 'assettrend4': 0.77, 'assettrend64': 0.76, 'assettrend8': 0.71}

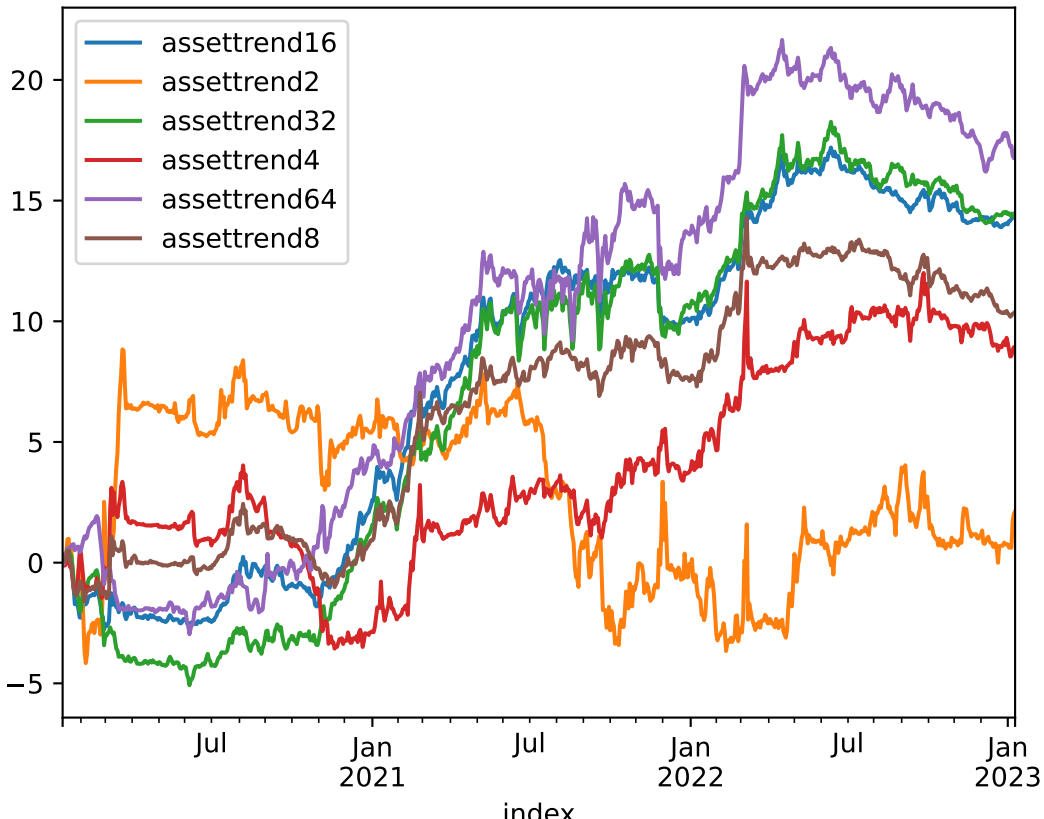


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 4.73, 'assettrend2': 0.698, 'assettrend32': 4.736, 'assettrend4': 2.917, 'assettrend64': 5.536, 'assettrend8': 3.401}

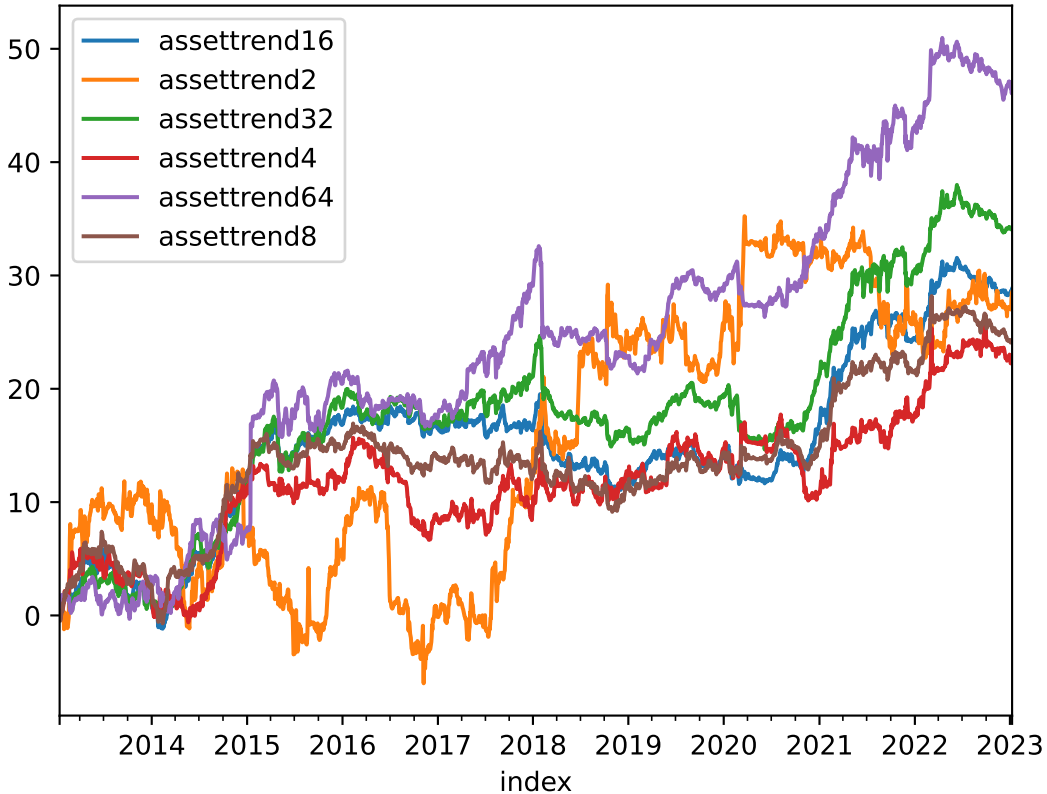
ann. std {'assettrend16': 3.604, 'assettrend2': 7.785, 'assettrend32': 4.422, 'assettrend4': 5.362, 'assettrend64': 5.136, 'assettrend8': 3.742}

ann. SR {'assettrend16': 1.31, 'assettrend2': 0.09, 'assettrend32': 1.07, 'assettrend4': 0.54, 'assettrend64': 1.08, 'assettrend8': 0.91}



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

ann. mean {'assettrend16': 2.829, 'assettrend2': 2.801, 'assettrend32': 3.358, 'assettrend4': 2.22, 'assettrend64': 4.538, 'assettrend8': 2.384}
ann. std {'assettrend16': 3.269, 'assettrend2': 8.403, 'assettrend32': 3.747, 'assettrend4': 5.006, 'assettrend64': 5.309, 'assettrend8': 3.567}
ann. SR {'assettrend16': 0.87, 'assettrend2': 0.33, 'assettrend32': 0.9, 'assettrend4': 0.44, 'assettrend64': 0.85, 'assettrend8': 0.67}

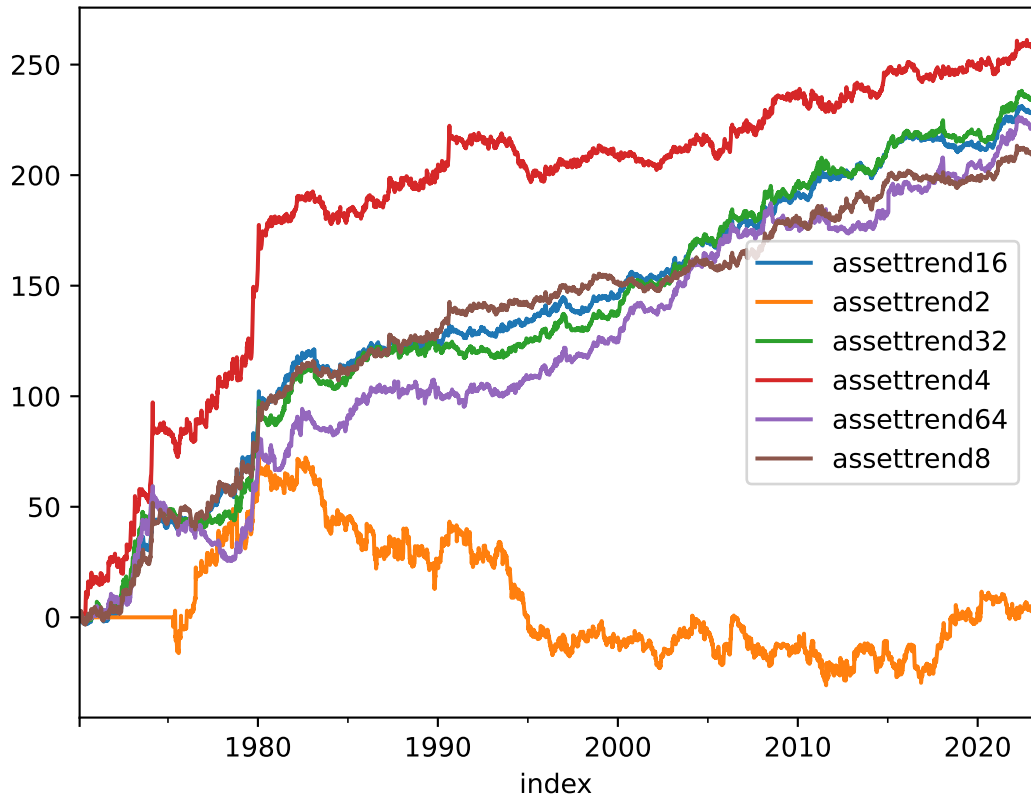


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.236, 'assettrend2': 0.091, 'assettrend32': 4.344, 'assettrend4': 4.784, 'assettrend64': 4.108, 'assettrend8': 3.882}

ann. std {'assettrend16': 4.66, 'assettrend2': 10.049, 'assettrend32': 4.895, 'assettrend4': 7.349, 'assettrend64': 5.47, 'assettrend8': 5.035}

ann. SR {'assettrend16': 0.91, 'assettrend2': 0.01, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}

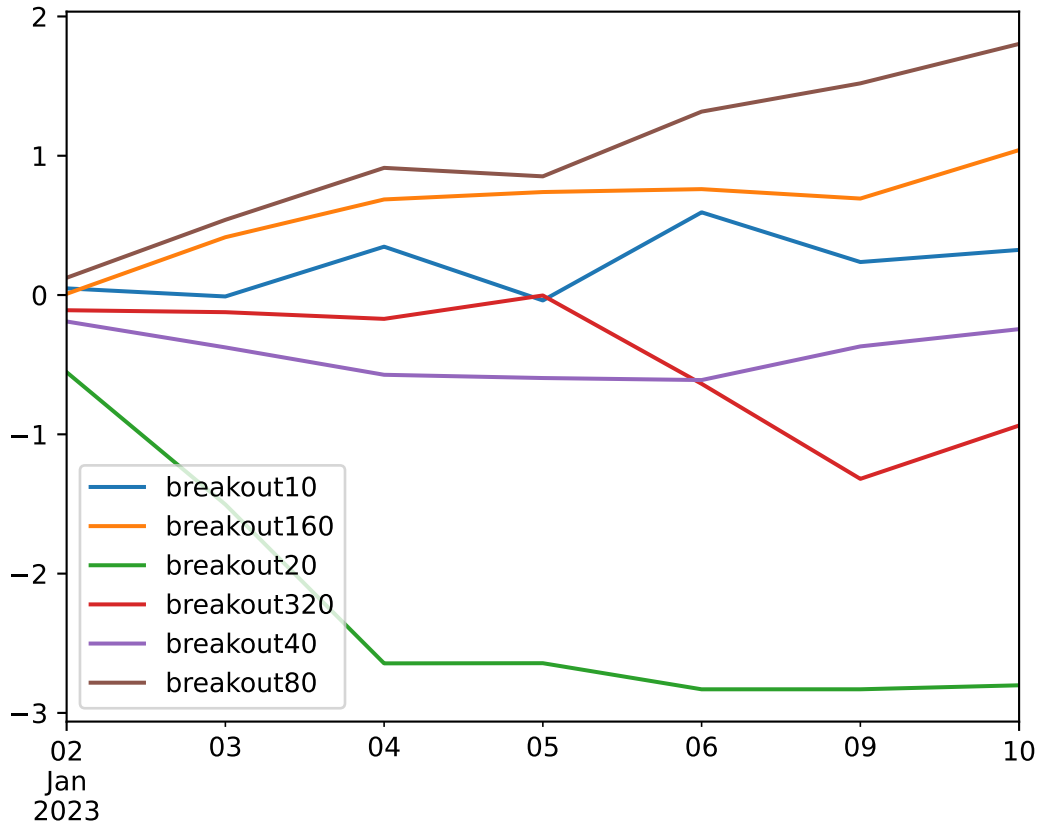


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 11.852, 'breakout160': 38.062, 'breakout20': -102.464, 'breakout320': -34.26, 'breakout40': -8.954, 'breakout80': 65.935}

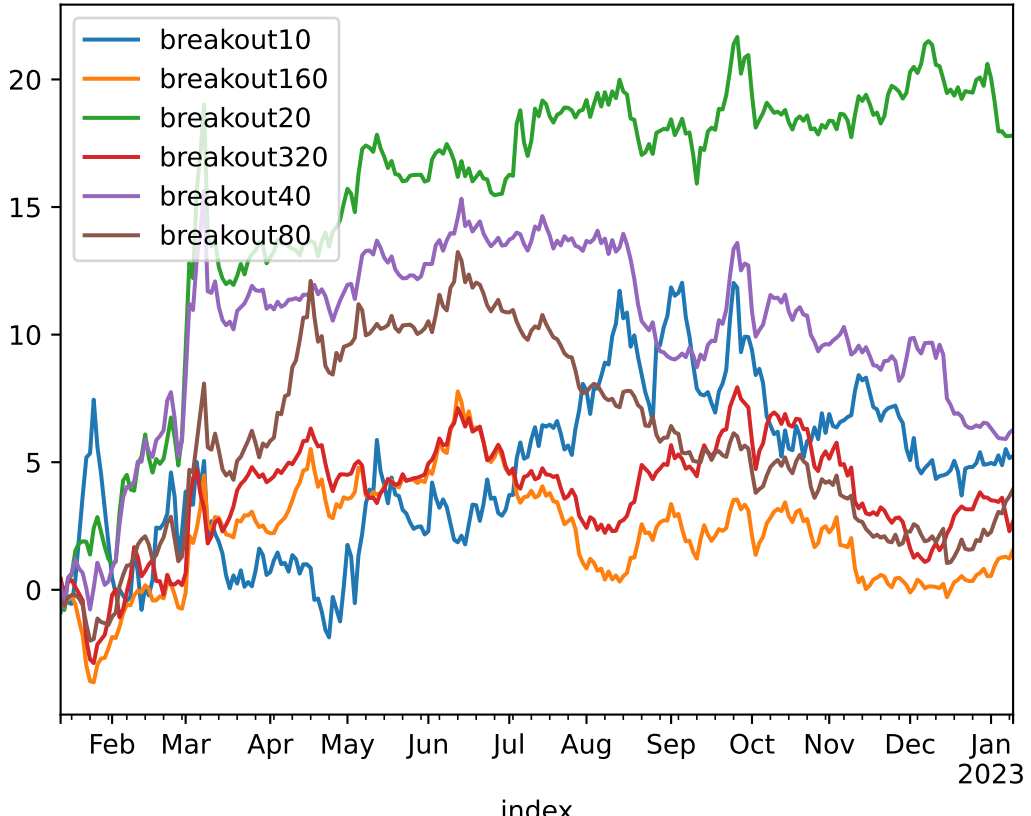
ann. std {'breakout10': 5.854, 'breakout160': 3.016, 'breakout20': 7.796, 'breakout320': 6.306, 'breakout40': 2.735, 'breakout80': 2.953}

ann. SR {'breakout10': 2.02, 'breakout160': 12.62, 'breakout20': -13.14, 'breakout320': -5.43, 'breakout40': -3.27, 'breakout80': 22.33}



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

ann. mean {'breakout10': 5.166, 'breakout160': 1.549, 'breakout20': 17.535, 'breakout320': 2.636, 'breakout40': 6.177, 'breakout80': 3.883}
 ann. std {'breakout10': 13.337, 'breakout160': 7.079, 'breakout20': 11.959, 'breakout320': 7.379, 'breakout40': 9.648, 'breakout80': 7.944}
 ann. SR {'breakout10': 0.39, 'breakout160': 0.22, 'breakout20': 1.47, 'breakout320': 0.36, 'breakout40': 0.64, 'breakout80': 0.49}

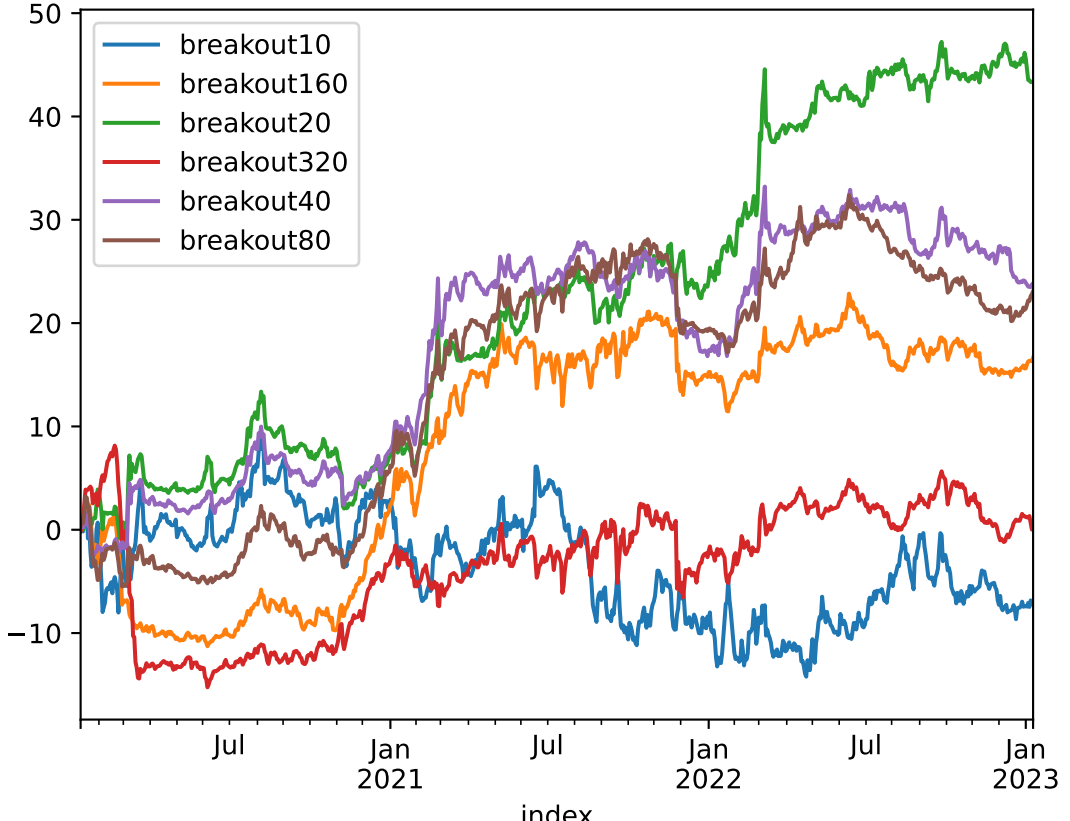


Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -2.326, 'breakout160': 5.451, 'breakout20': 14.195, 'breakout320': 0.129, 'breakout40': 7.81, 'breakout80': 7.558}

ann. std {'breakout10': 14.49, 'breakout160': 9.723, 'breakout20': 11.5, 'breakout320': 10.72, 'breakout40': 9.963, 'breakout80': 9.533}

ann. SR {'breakout10': -0.16, 'breakout160': 0.56, 'breakout20': 1.23, 'breakout320': 0.01, 'breakout40': 0.78, 'breakout80': 0.79}

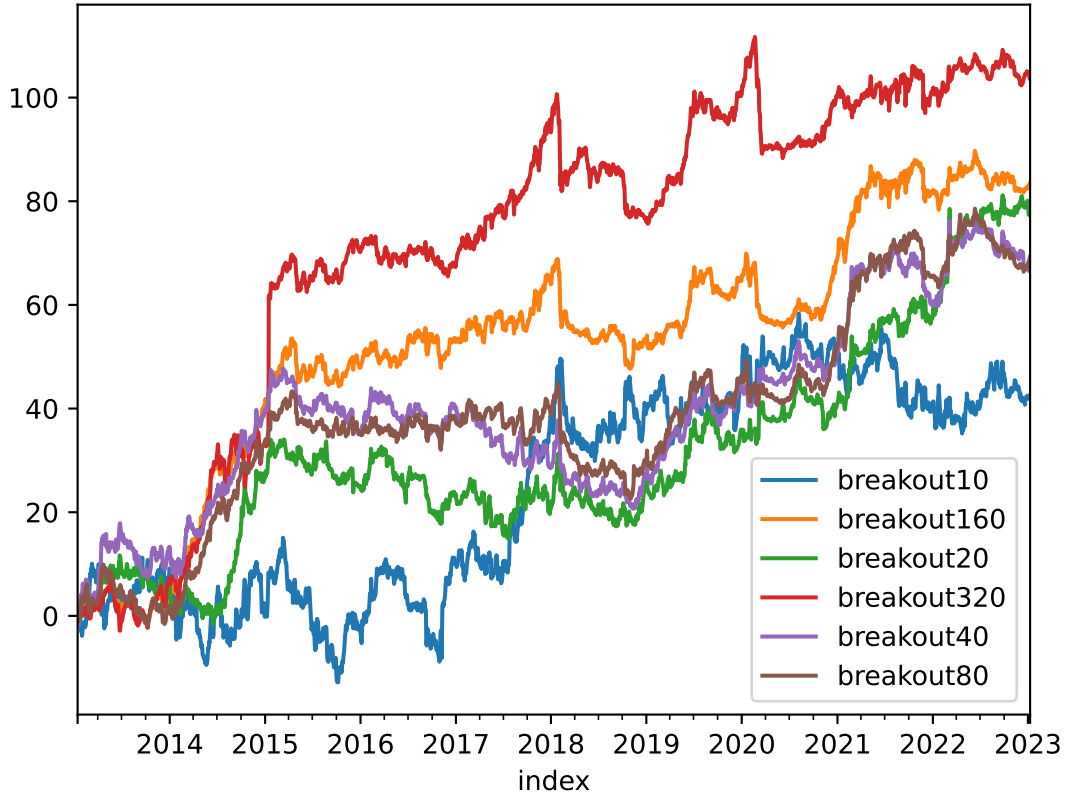


Total Trading Rule P&L for period '10Y'

ann. mean {'breakout10': 4.153, 'breakout160': 8.203, 'breakout20': 7.591, 'breakout320': 10.208, 'breakout40': 6.565, 'breakout80': 6.804}

ann. std {'breakout10': 15.686, 'breakout160': 9.117, 'breakout20': 11.2, 'breakout320': 13.334, 'breakout40': 9.828, 'breakout80': 9.02}

ann. SR {'breakout10': 0.26, 'breakout160': 0.9, 'breakout20': 0.68, 'breakout320': 0.77, 'breakout40': 0.67, 'breakout80': 0.75}

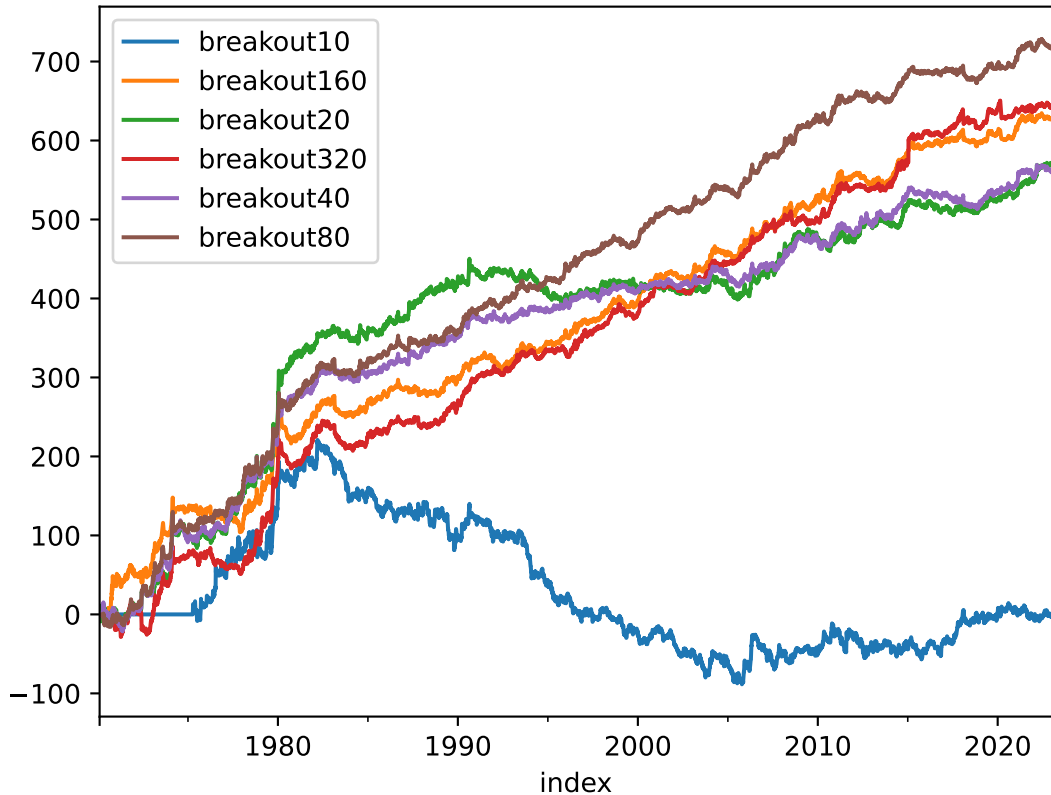


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.032, 'breakout160': 11.648, 'breakout20': 10.528, 'breakout320': 11.915, 'breakout40': 10.376, 'breakout80': 13.334}

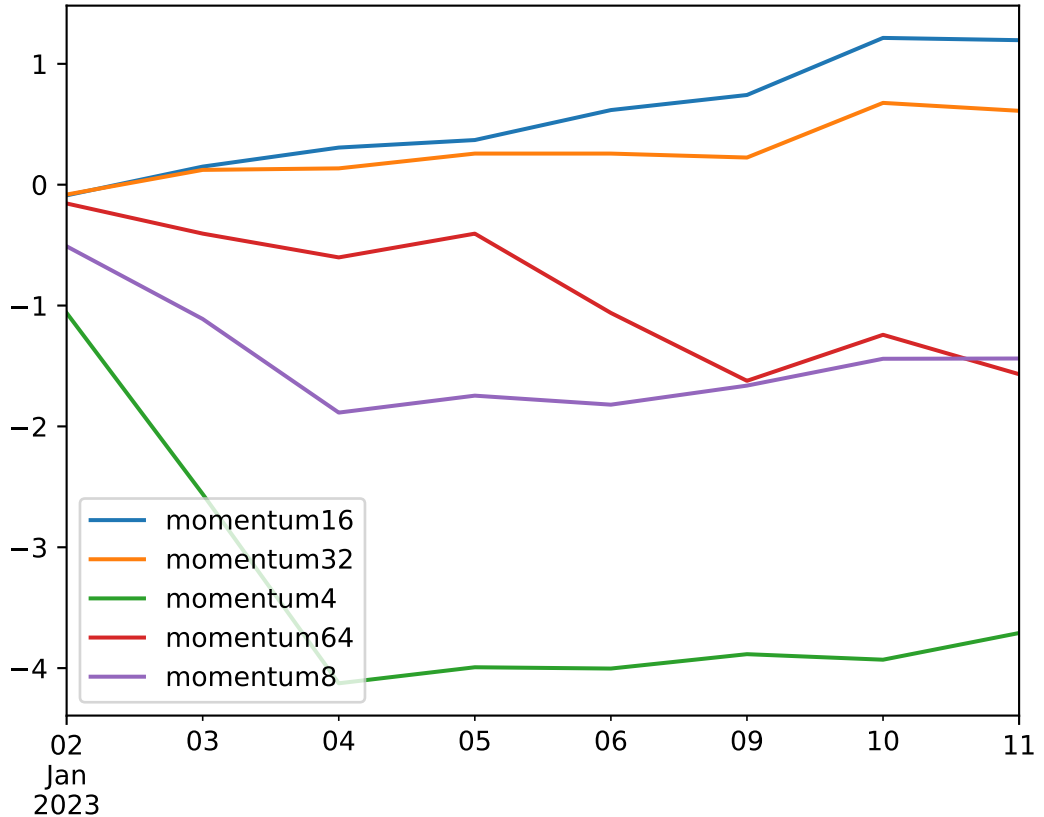
ann. std {'breakout10': 20.832, 'breakout160': 12.495, 'breakout20': 16.101, 'breakout320': 13.049, 'breakout40': 13.233, 'breakout80': 12.755}

ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.05}



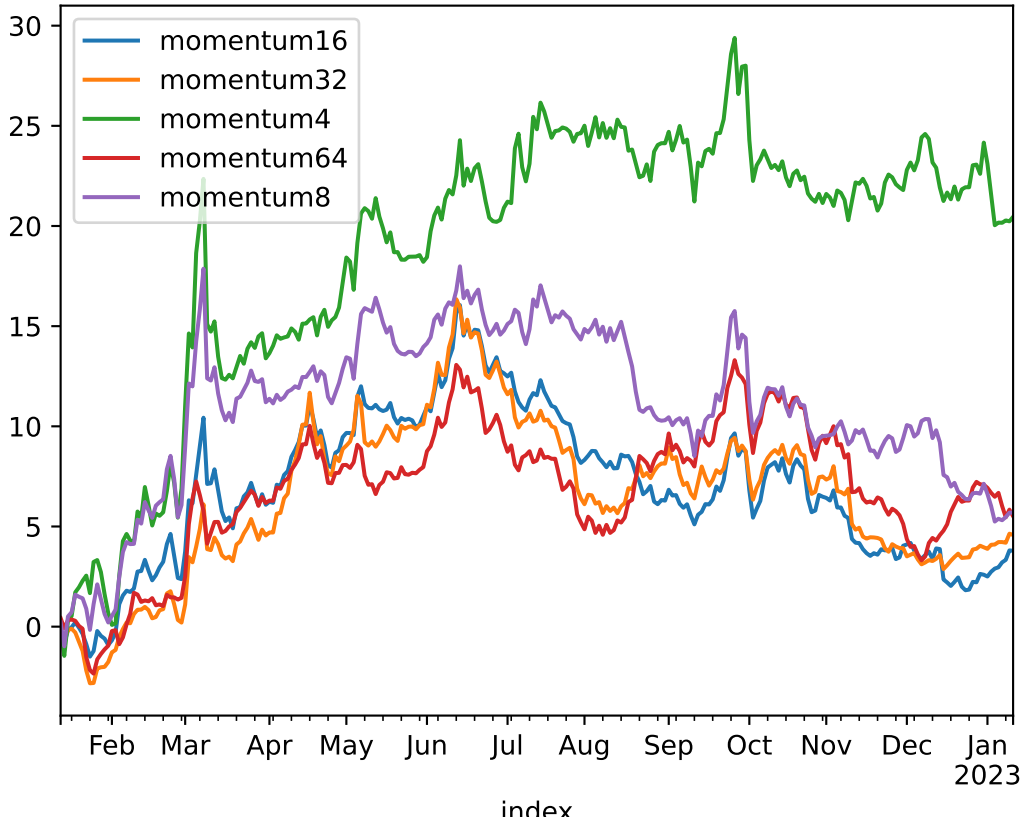
Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 38.265, 'momentum32': 19.562, 'momentum4': -118.705, 'momentum64': -50.18, 'momentum8': -46.021}
 ann. std {'momentum16': 2.803, 'momentum32': 2.879, 'momentum4': 12.374, 'momentum64': 5.588, 'momentum8': 6.233}
 ann. SR {'momentum16': 13.65, 'momentum32': 6.79, 'momentum4': -9.59, 'momentum64': -8.98, 'momentum8': -7.38}



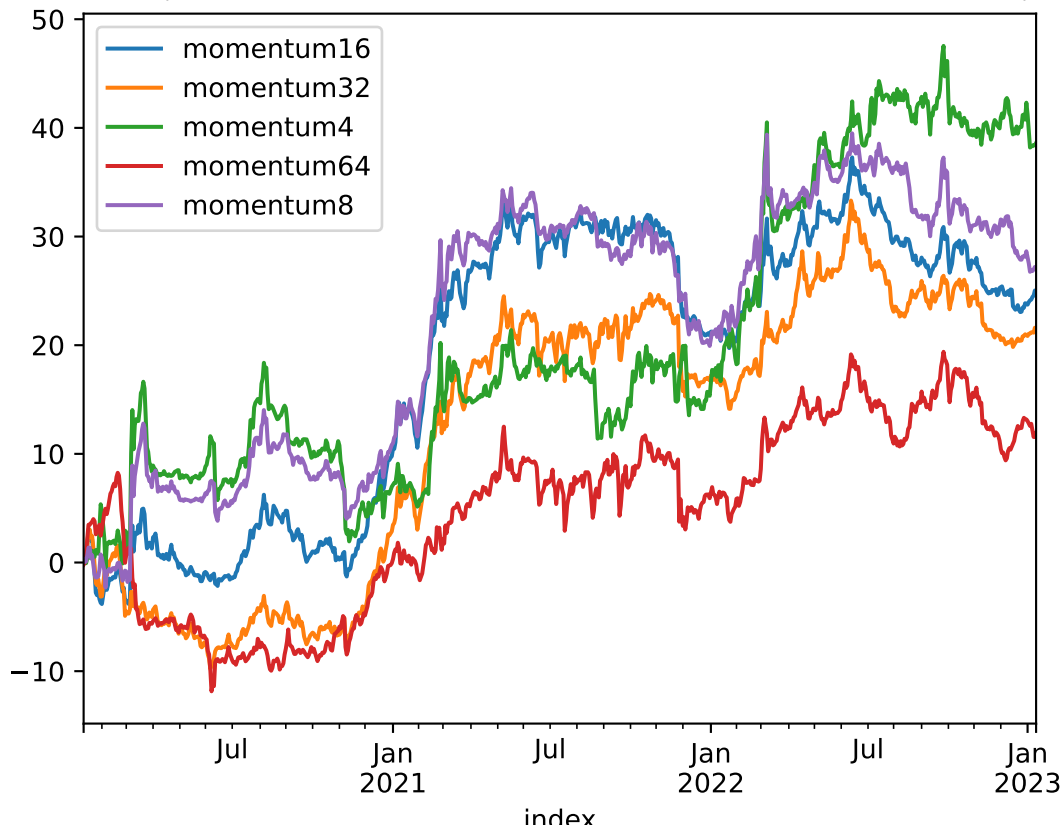
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 3.715, 'momentum32': 4.488, 'momentum4': 20.062, 'momentum64': 5.41, 'momentum8': 5.585}
ann. std {'momentum16': 10.073, 'momentum32': 9.593, 'momentum4': 17.308, 'momentum64': 9.312, 'momentum8': 13.159}
ann. SR {'momentum16': 0.37, 'momentum32': 0.47, 'momentum4': 1.16, 'momentum64': 0.58, 'momentum8': 0.42}



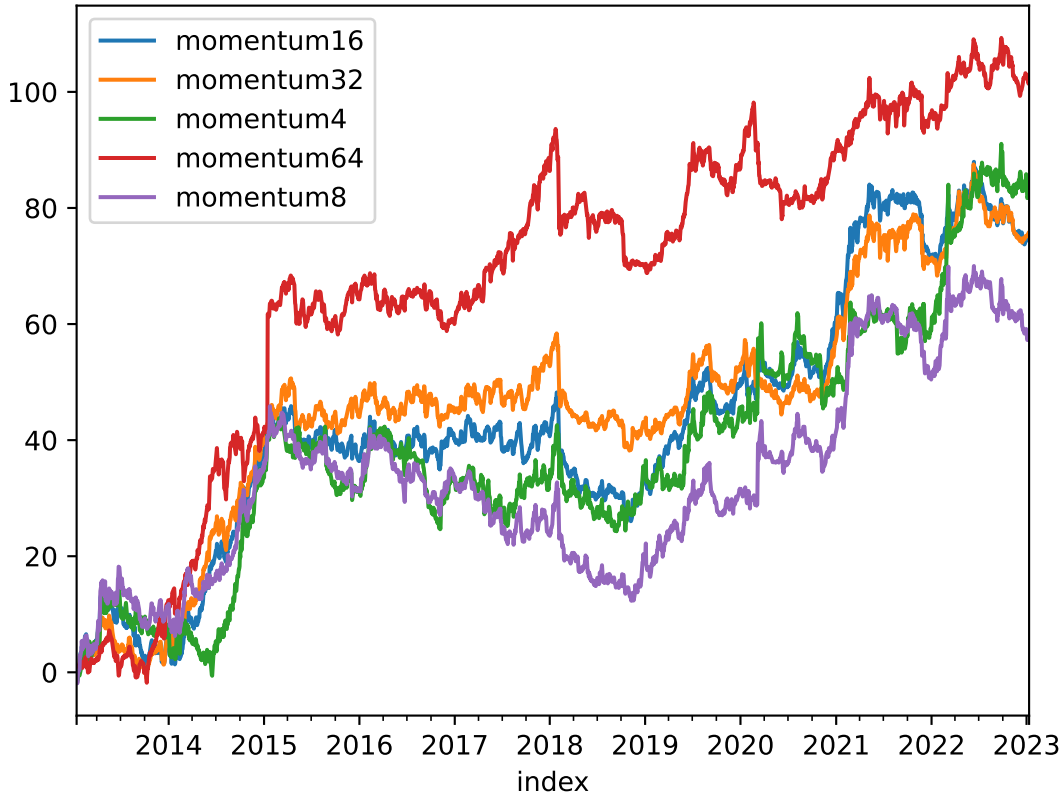
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.179, 'momentum32': 7.043, 'momentum4': 12.623, 'momentum64': 3.794, 'momentum8': 8.894}
ann. std {'momentum16': 10.993, 'momentum32': 10.836, 'momentum4': 16.093, 'momentum64': 10.916, 'momentum8': 12.774}
ann. SR {'momentum16': 0.74, 'momentum32': 0.65, 'momentum4': 0.78, 'momentum64': 0.35, 'momentum8': 0.7}



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

ann. mean {'momentum16': 7.43, 'momentum32': 7.435, 'momentum4': 8.06, 'momentum64': 9.965, 'momentum8': 5.665}
ann. std {'momentum16': 9.946, 'momentum32': 9.487, 'momentum4': 13.703, 'momentum64': 12.004, 'momentum8': 11.317}
ann. SR {'momentum16': 0.75, 'momentum32': 0.78, 'momentum4': 0.59, 'momentum64': 0.83, 'momentum8': 0.5}

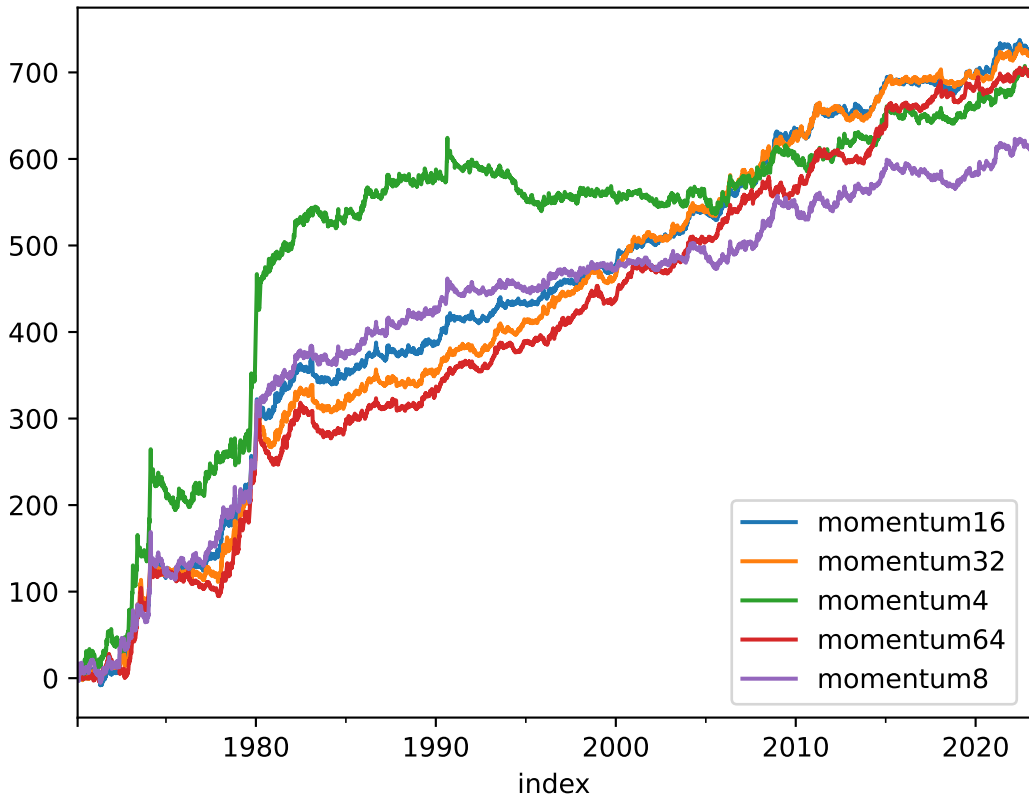


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.443, 'momentum32': 13.361, 'momentum4': 12.947, 'momentum64': 12.935, 'momentum8': 11.325}

ann. std {'momentum16': 14.222, 'momentum32': 13.852, 'momentum4': 20.078, 'momentum64': 13.489, 'momentum8': 15.871}

ann. SR {'momentum16': 0.95, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}

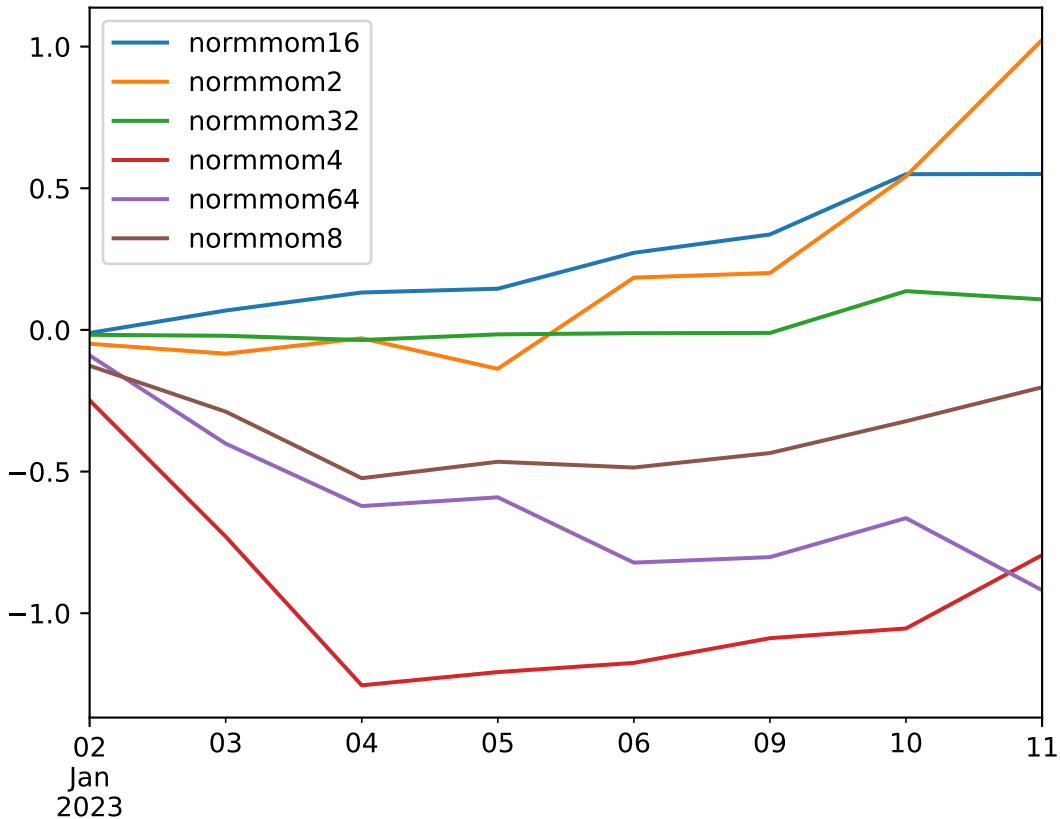


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 17.61, 'normmom2': 32.755, 'normmom32': 3.445, 'normmom4': -25.438, 'normmom64': -29.401, 'normmom8': -6.481}

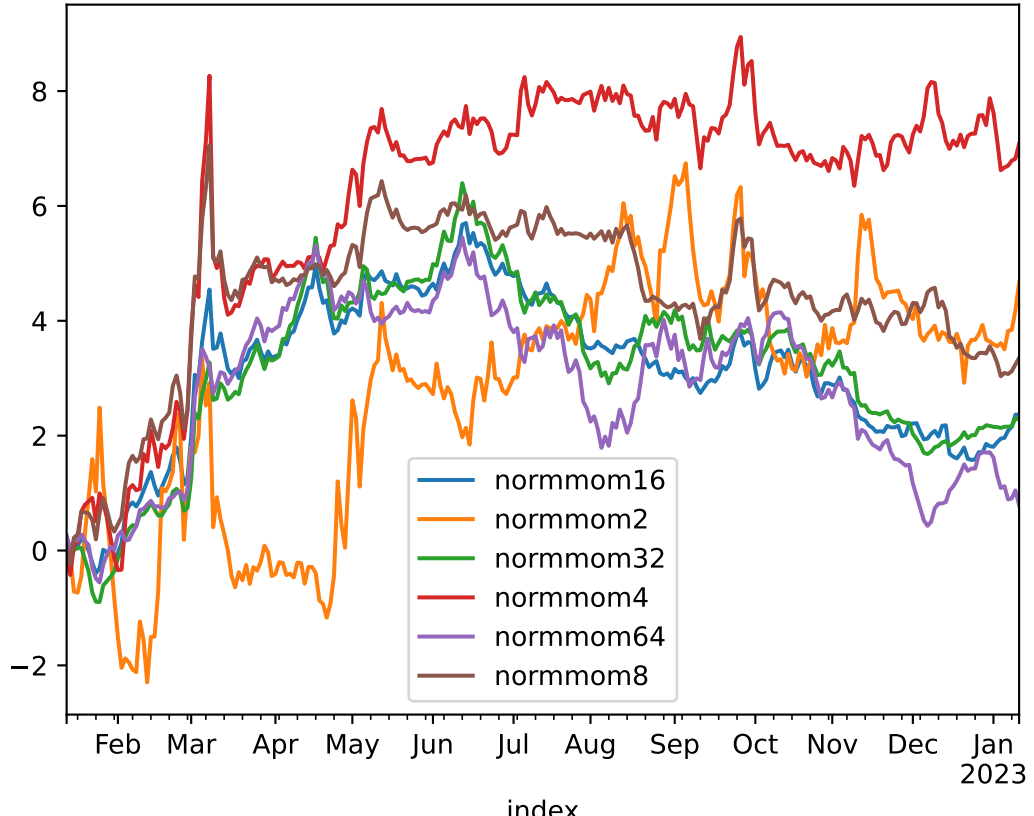
ann. std {'normmom16': 1.183, 'normmom2': 3.523, 'normmom32': 0.899, 'normmom4': 4.56, 'normmom64': 2.61, 'normmom8': 2.144}

ann. SR {'normmom16': 14.88, 'normmom2': 9.3, 'normmom32': 3.83, 'normmom4': -5.58, 'normmom64': -11.26, 'normmom8': -3.02}



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

ann. mean {'normmom16': 2.321, 'normmom2': 4.575, 'normmom32': 2.234, 'normmom4': 6.946, 'normmom64': 0.776, 'normmom8': 3.291}
ann. std {'normmom16': 3.122, 'normmom2': 7.97, 'normmom32': 3.119, 'normmom4': 5.98, 'normmom64': 3.418, 'normmom8': 4.223}
ann. SR {'normmom16': 0.74, 'normmom2': 0.57, 'normmom32': 0.72, 'normmom4': 1.16, 'normmom64': 0.23, 'normmom8': 0.78}

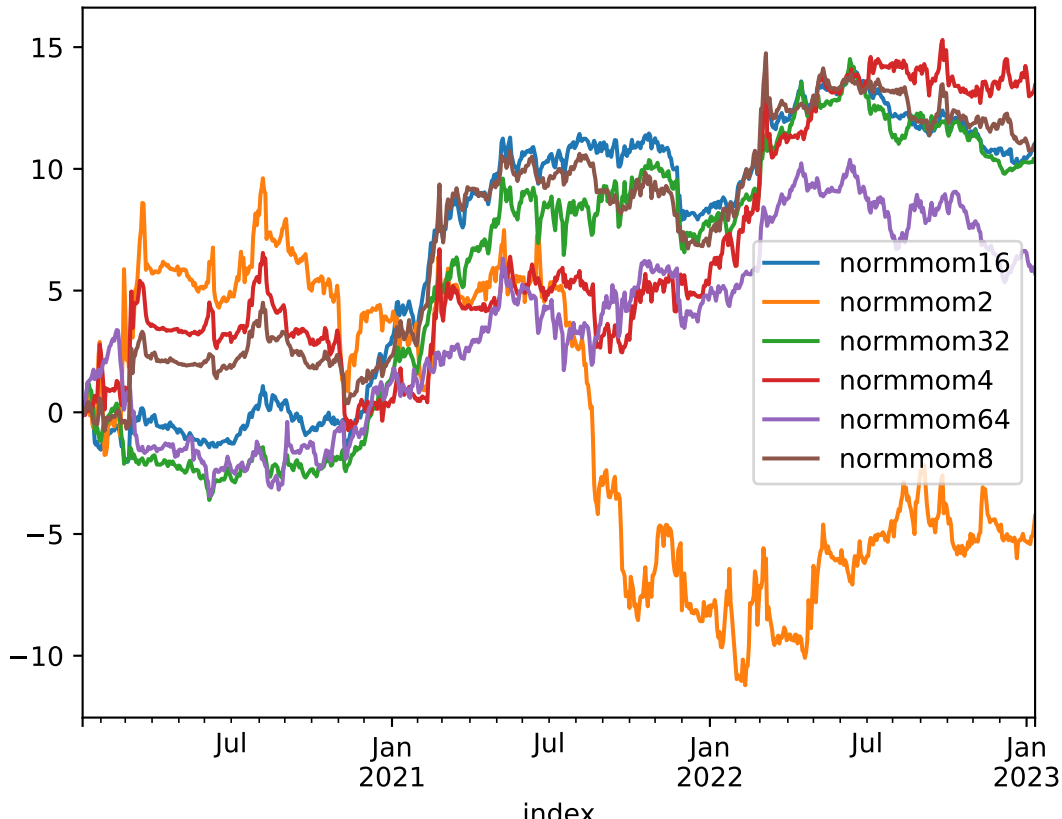


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.594, 'normmom2': -1.392, 'normmom32': 3.399, 'normmom4': 4.393, 'normmom64': 1.867, 'normmom8': 3.614}

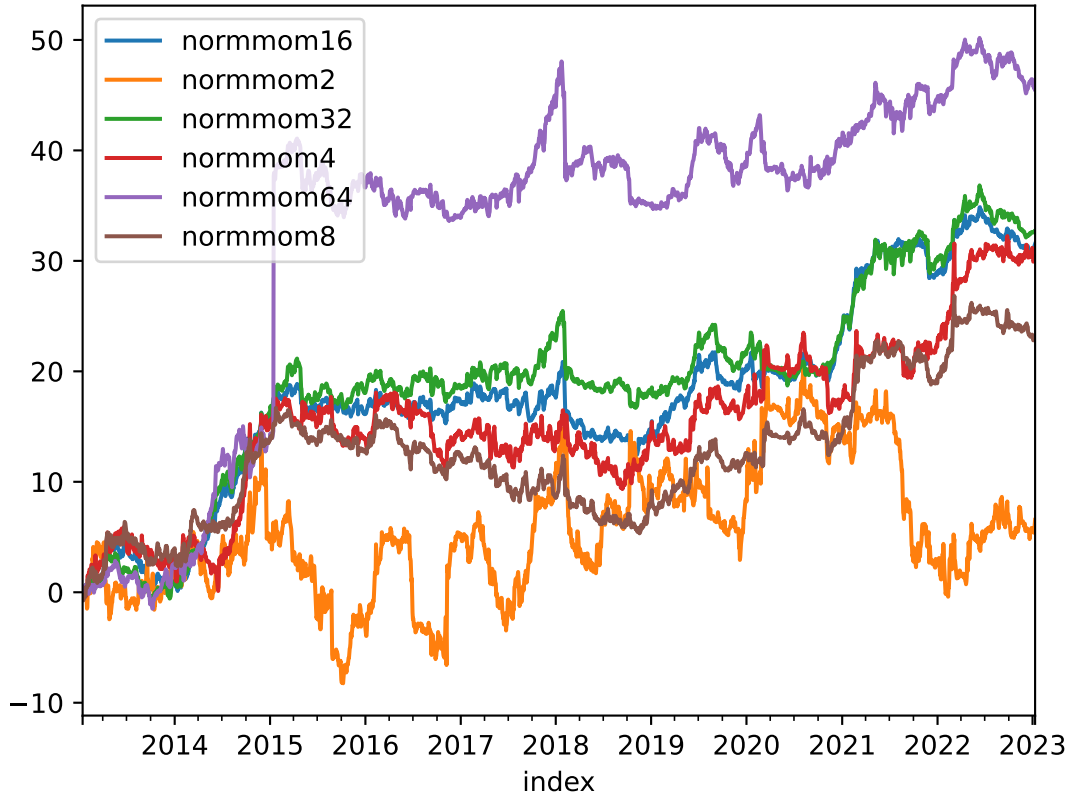
ann. std {'normmom16': 3.7, 'normmom2': 8.462, 'normmom32': 4.039, 'normmom4': 5.831, 'normmom64': 4.312, 'normmom8': 4.24}

ann. SR {'normmom16': 0.97, 'normmom2': -0.16, 'normmom32': 0.84, 'normmom4': 0.75, 'normmom64': 0.43, 'normmom8': 0.85}



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

ann. mean {'normmom16': 3.095, 'normmom2': 0.644, 'normmom32': 3.211, 'normmom4': 2.983, 'normmom64': 4.468, 'normmom8': 2.27}
ann. std {'normmom16': 3.576, 'normmom2': 9.051, 'normmom32': 3.726, 'normmom4': 5.497, 'normmom64': 8.561, 'normmom8': 4.043}
ann. SR {'normmom16': 0.87, 'normmom2': 0.07, 'normmom32': 0.86, 'normmom4': 0.54, 'normmom64': 0.52, 'normmom8': 0.56}

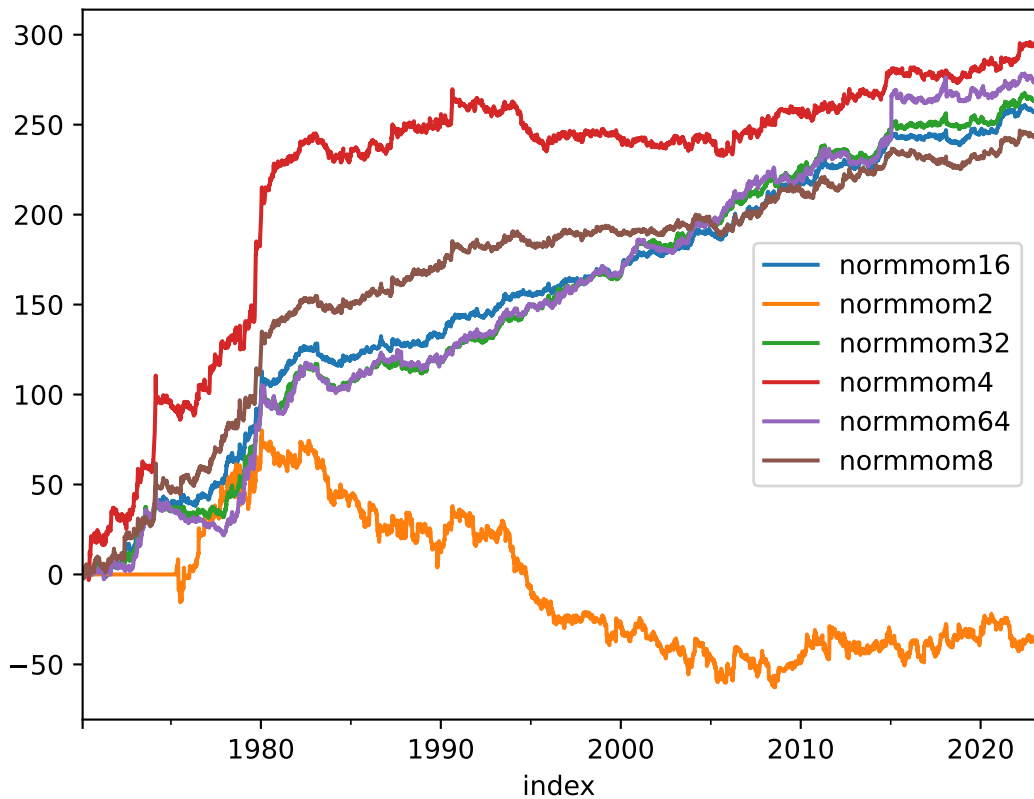


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.776, 'normmom2': -0.663, 'normmom32': 4.886, 'normmom4': 5.452, 'normmom64': 5.075, 'normmom8': 4.505}

ann. std {'normmom16': 4.923, 'normmom2': 11.198, 'normmom32': 4.991, 'normmom4': 8.322, 'normmom64': 6.31, 'normmom8': 5.932}

ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}

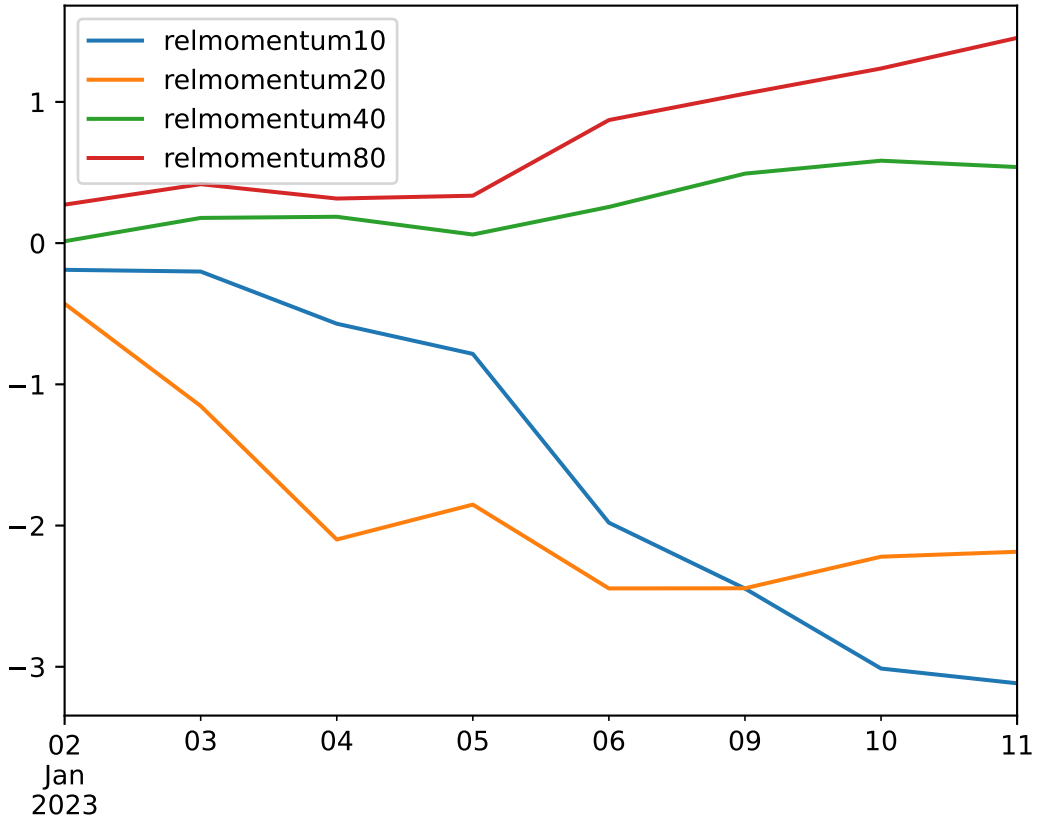


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -99.748, 'relmomentum20': -69.941, 'relmomentum40': 17.238, 'relmomentum80': 46.503}

ann. std {'relmomentum10': 5.991, 'relmomentum20': 7.334, 'relmomentum40': 2.018, 'relmomentum80': 2.979}

ann. SR {'relmomentum10': -16.65, 'relmomentum20': -9.54, 'relmomentum40': 8.54, 'relmomentum80': 15.61}

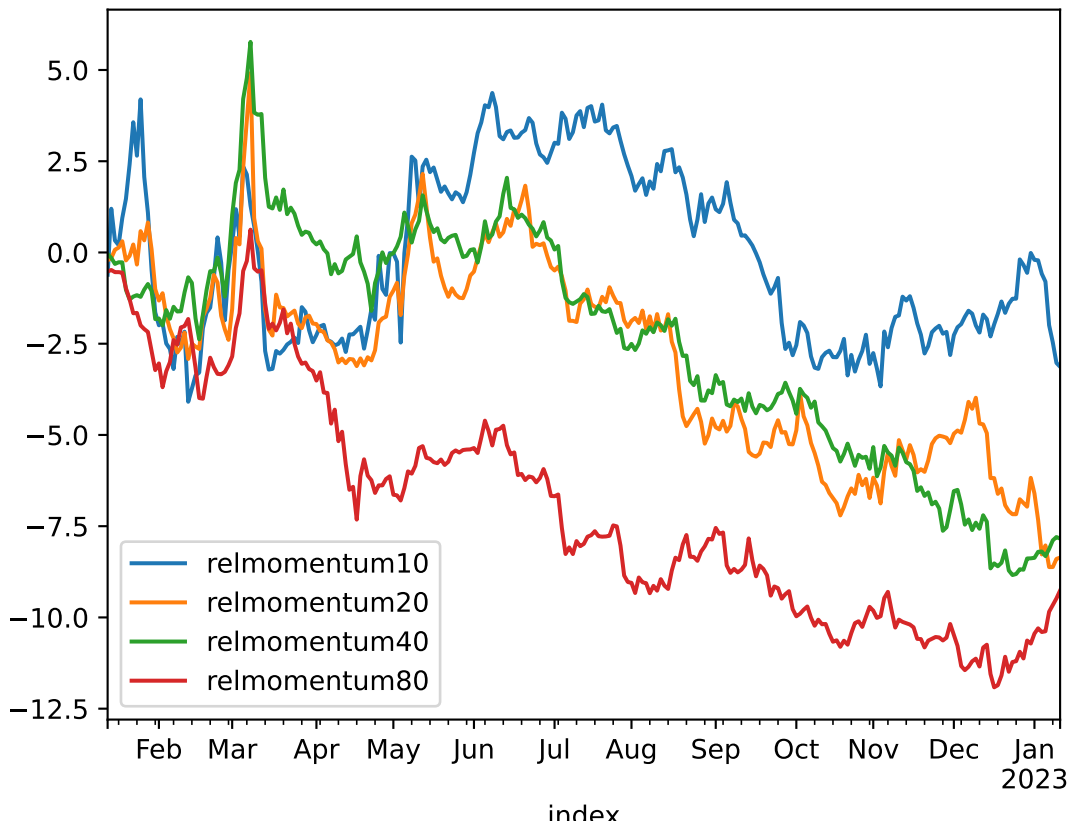


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -3.071, 'relmomentum20': -8.201, 'relmomentum40': -7.692, 'relmomentum80': -9.085}

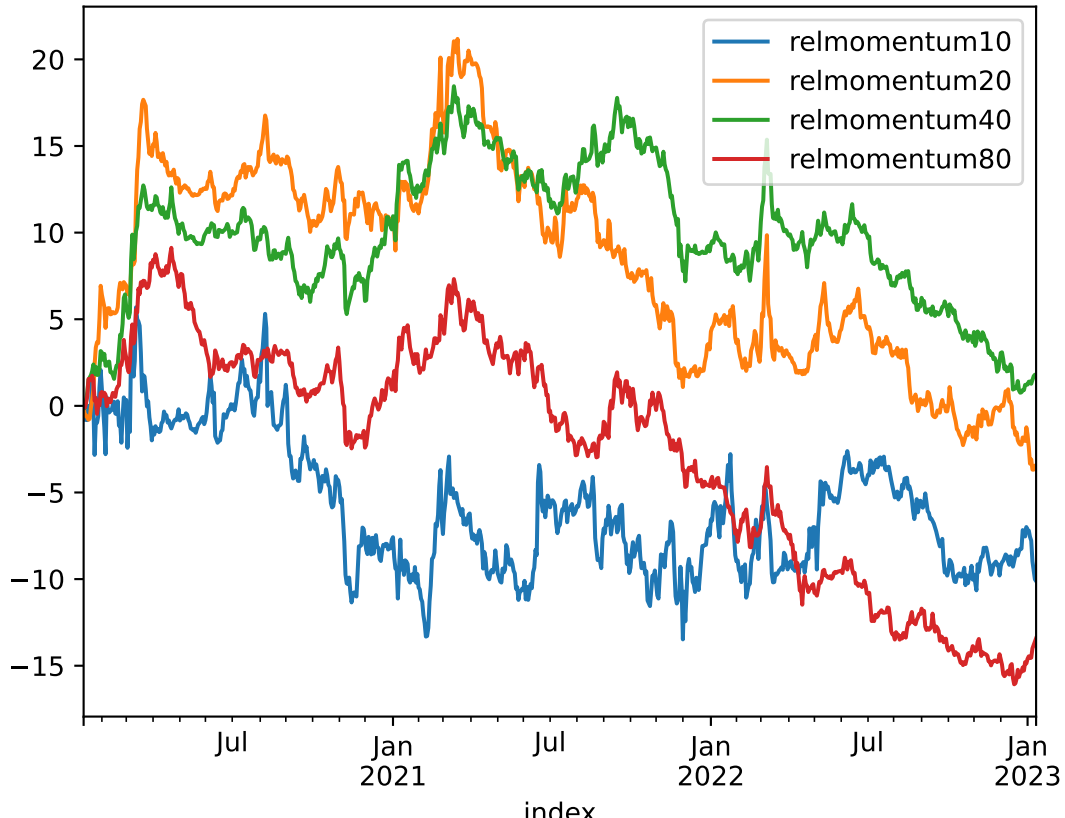
ann. std {'relmomentum10': 9.966, 'relmomentum20': 8.502, 'relmomentum40': 6.651, 'relmomentum80': 5.719}

ann. SR {'relmomentum10': -0.31, 'relmomentum20': -0.96, 'relmomentum40': -1.16, 'relmomentum80': -1.59}



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

ann. mean {'relmomentum10': -3.306, 'relmomentum20': -1.119, 'relmomentum40': 0.573, 'relmomentum80': -4.388}
ann. std {'relmomentum10': 12.69, 'relmomentum20': 9.069, 'relmomentum40': 7.465, 'relmomentum80': 6.949}
ann. SR {'relmomentum10': -0.26, 'relmomentum20': -0.12, 'relmomentum40': 0.08, 'relmomentum80': -0.63}

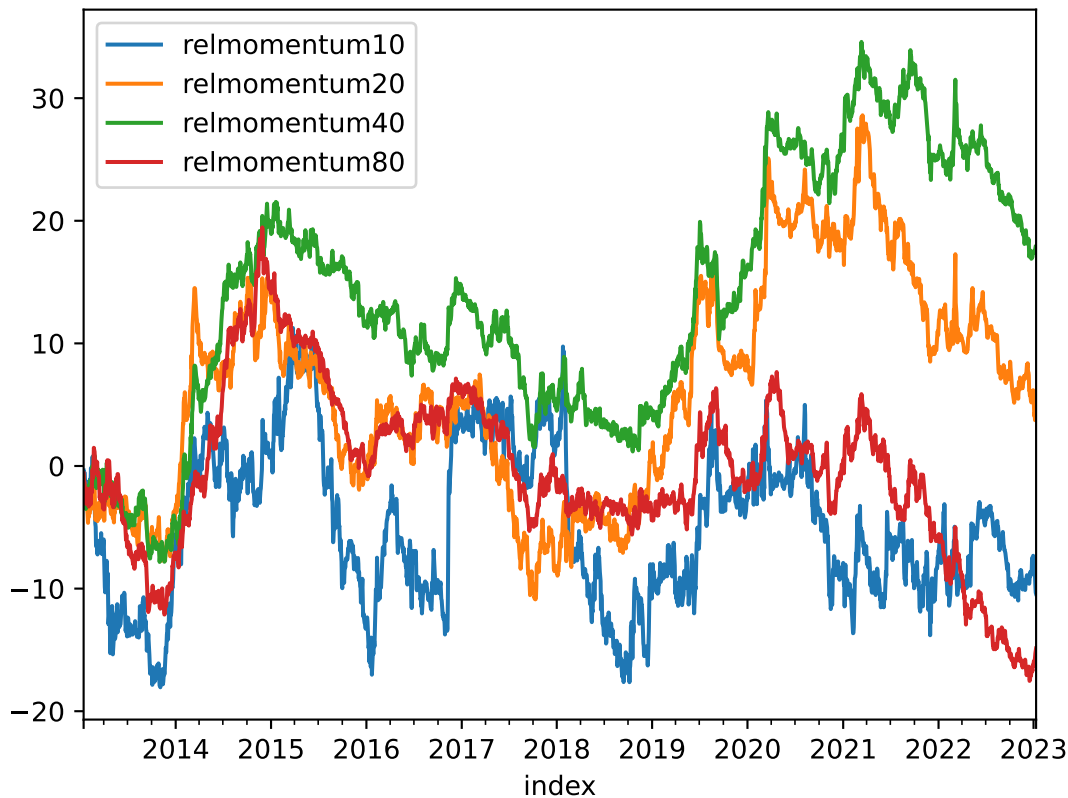


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -1.024, 'relmomentum20': 0.393, 'relmomentum40': 1.756, 'relmomentum80': -1.46}

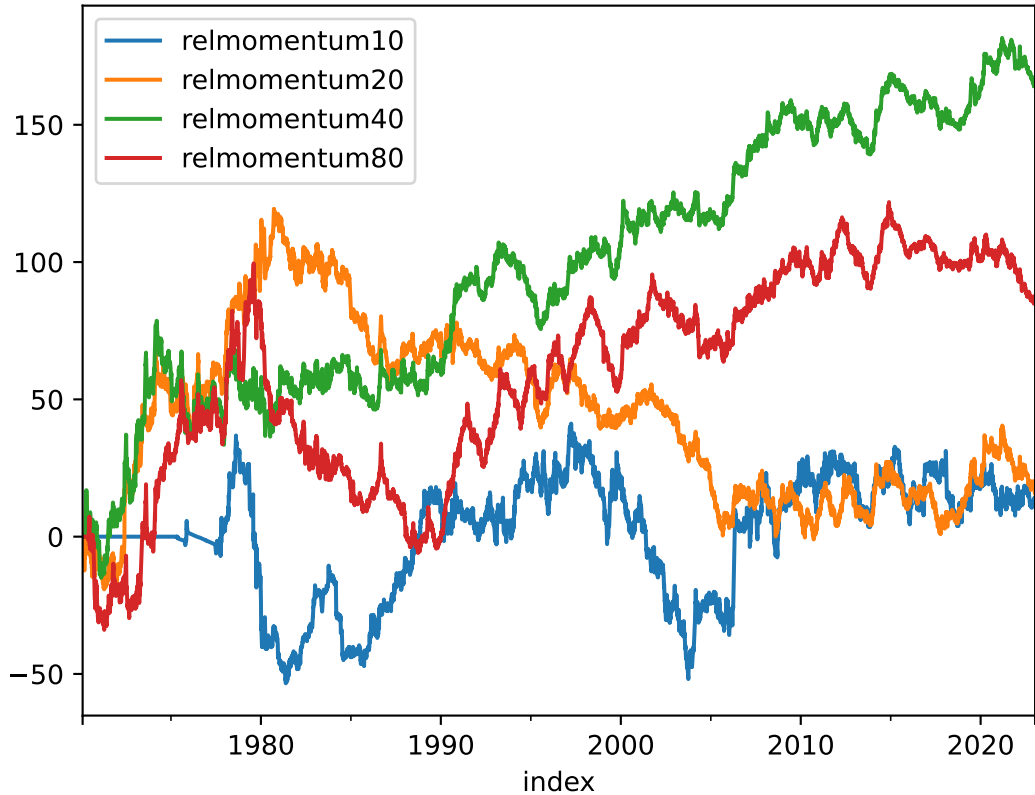
ann. std {'relmomentum10': 12.87, 'relmomentum20': 8.956, 'relmomentum40': 7.353, 'relmomentum80': 6.796}

ann. SR {'relmomentum10': -0.08, 'relmomentum20': 0.04, 'relmomentum40': 0.24, 'relmomentum80': -0.21}

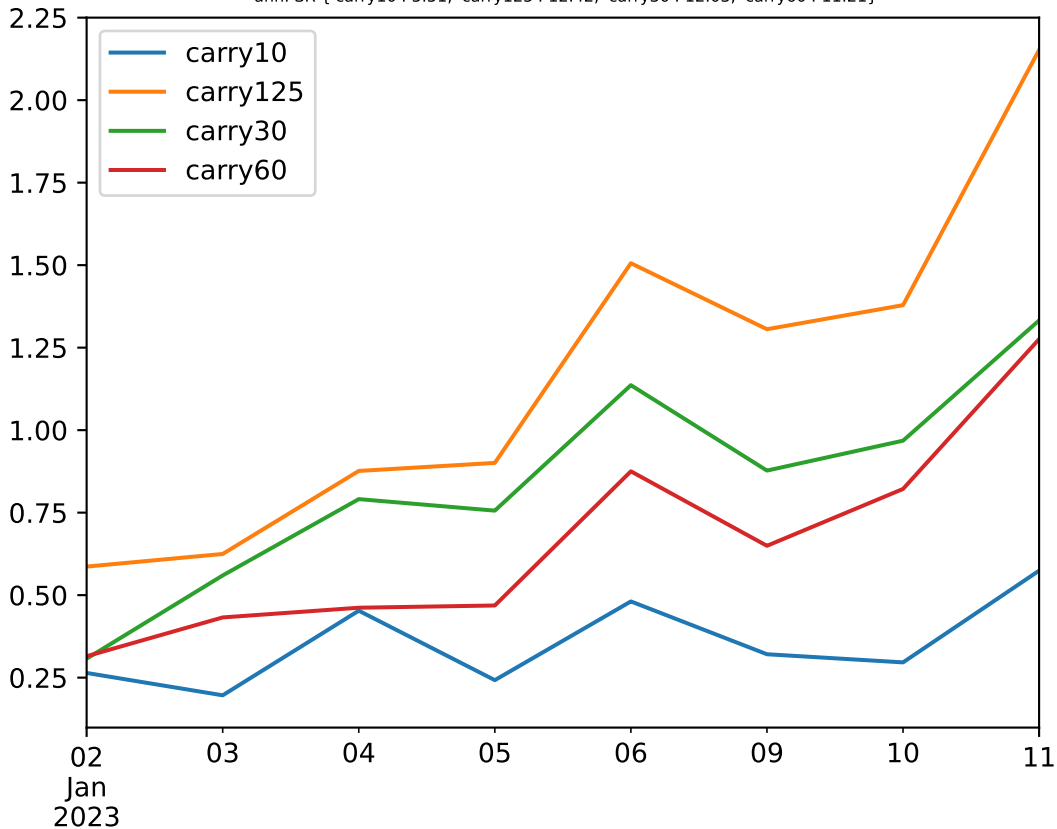


Total Trading Rule P&L for period '99Y'

ann. mean {'relmomentum10': 0.205, 'relmomentum20': 0.294, 'relmomentum40': 3.057, 'relmomentum80': 1.622}
ann. std {'relmomentum10': 13.322, 'relmomentum20': 11.524, 'relmomentum40': 10.792, 'relmomentum80': 11.06}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.15}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 18.373, 'carry125': 68.872, 'carry30': 42.643, 'carry60': 40.824}
ann. std {'carry10': 3.332, 'carry125': 5.544, 'carry30': 3.544, 'carry60': 3.641}
ann. SR {'carry10': 5.51, 'carry125': 12.42, 'carry30': 12.03, 'carry60': 11.21}

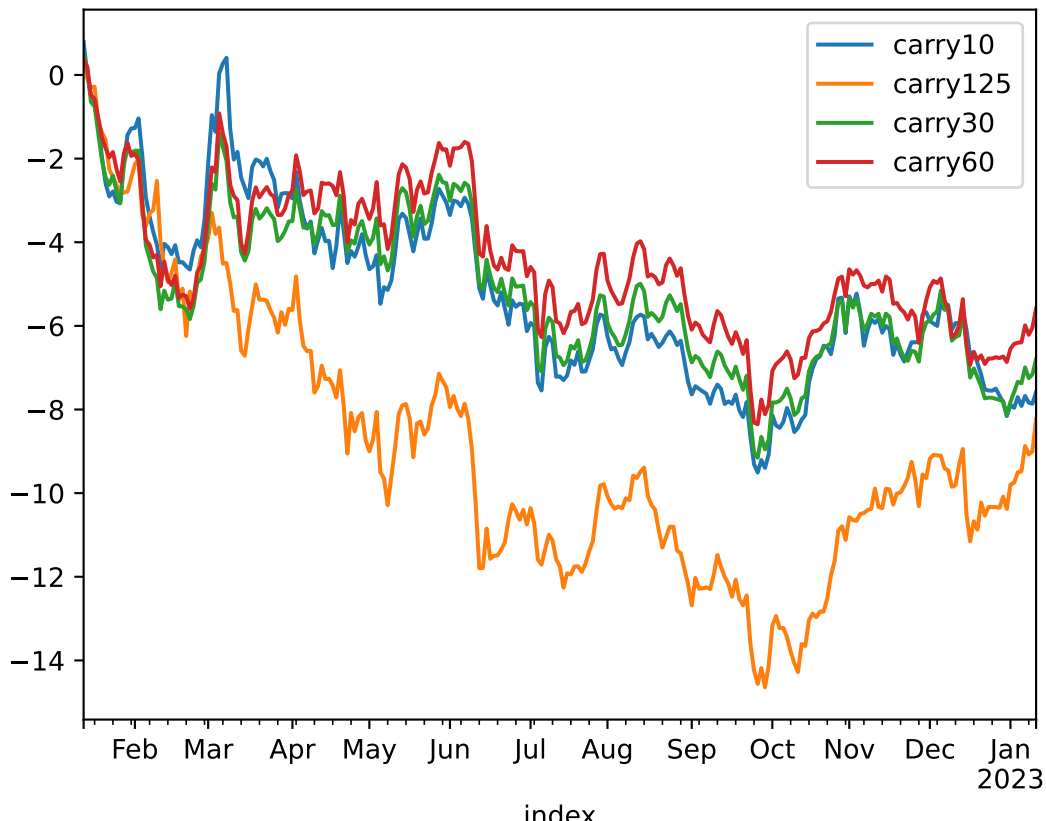


Total Trading Rule P&L for period '1Y'

ann. mean {'carry10': -7.438, 'carry125': -8.069, 'carry30': -6.666, 'carry60': -5.481}

ann. std {'carry10': 7.032, 'carry125': 7.692, 'carry30': 6.721, 'carry60': 6.771}

ann. SR {'carry10': -1.06, 'carry125': -1.05, 'carry30': -0.99, 'carry60': -0.81}

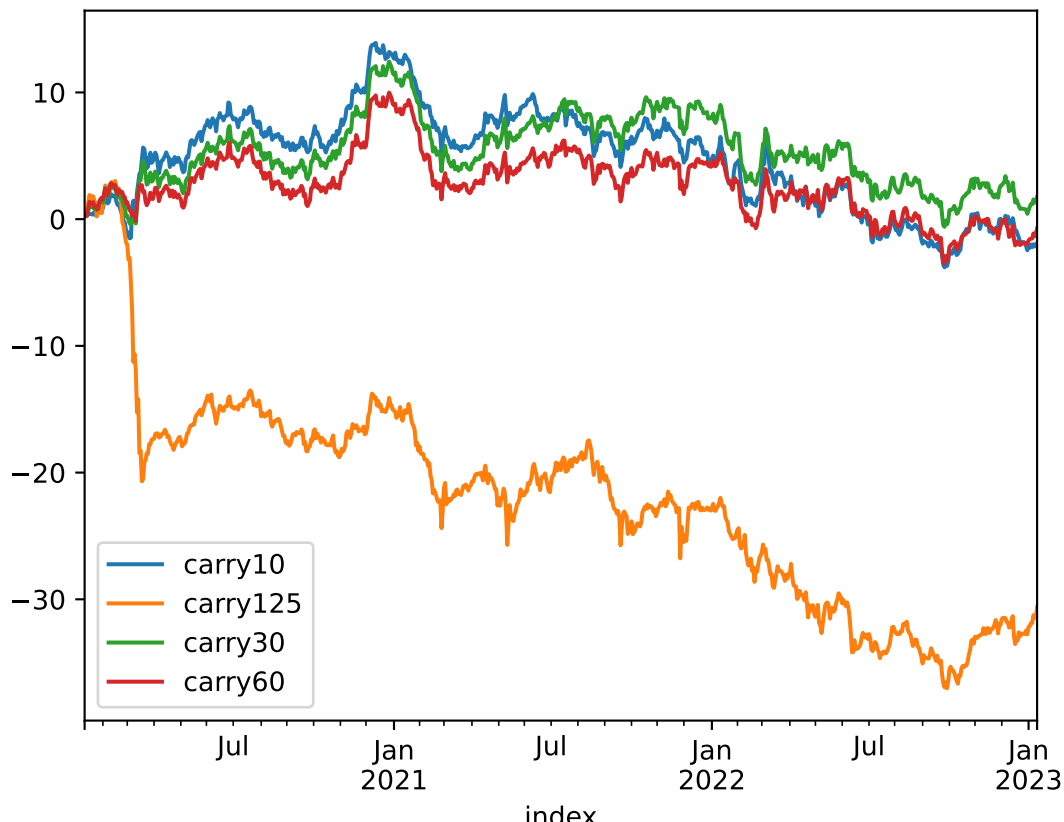


Total Trading Rule P&L for period '3Y'

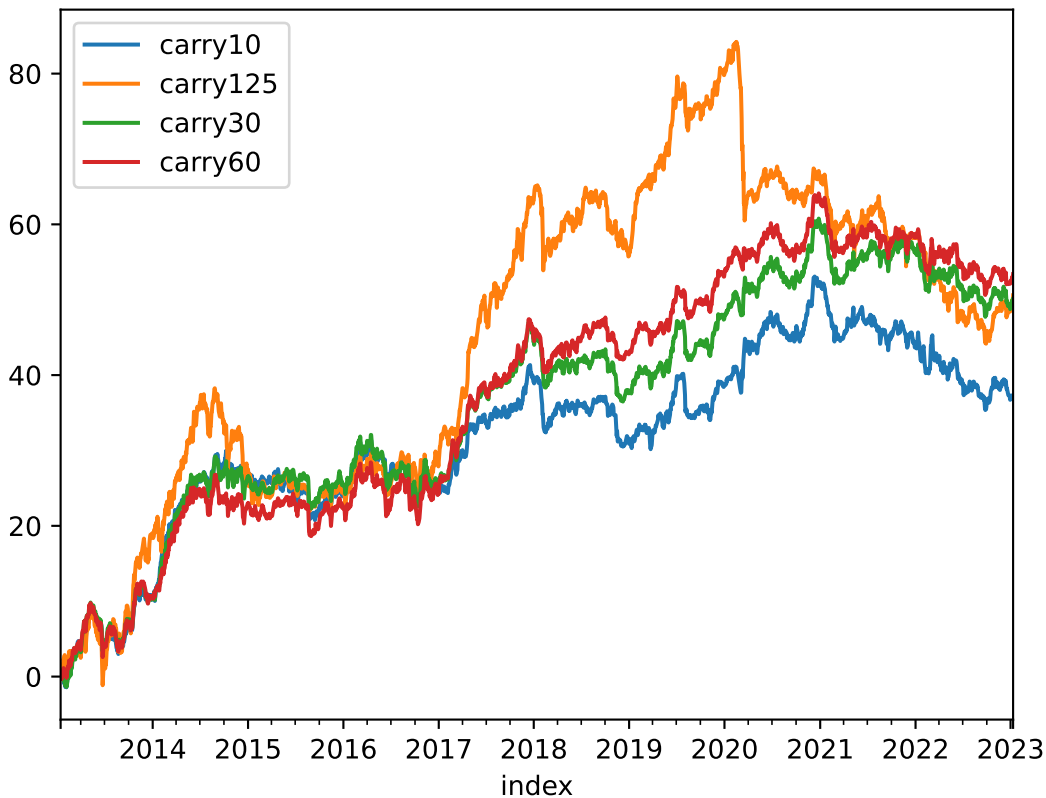
ann. mean {'carry10': -0.615, 'carry125': -10.007, 'carry30': 0.573, 'carry60': -0.237}

ann. std {'carry10': 6.822, 'carry125': 9.45, 'carry30': 6.626, 'carry60': 6.565}

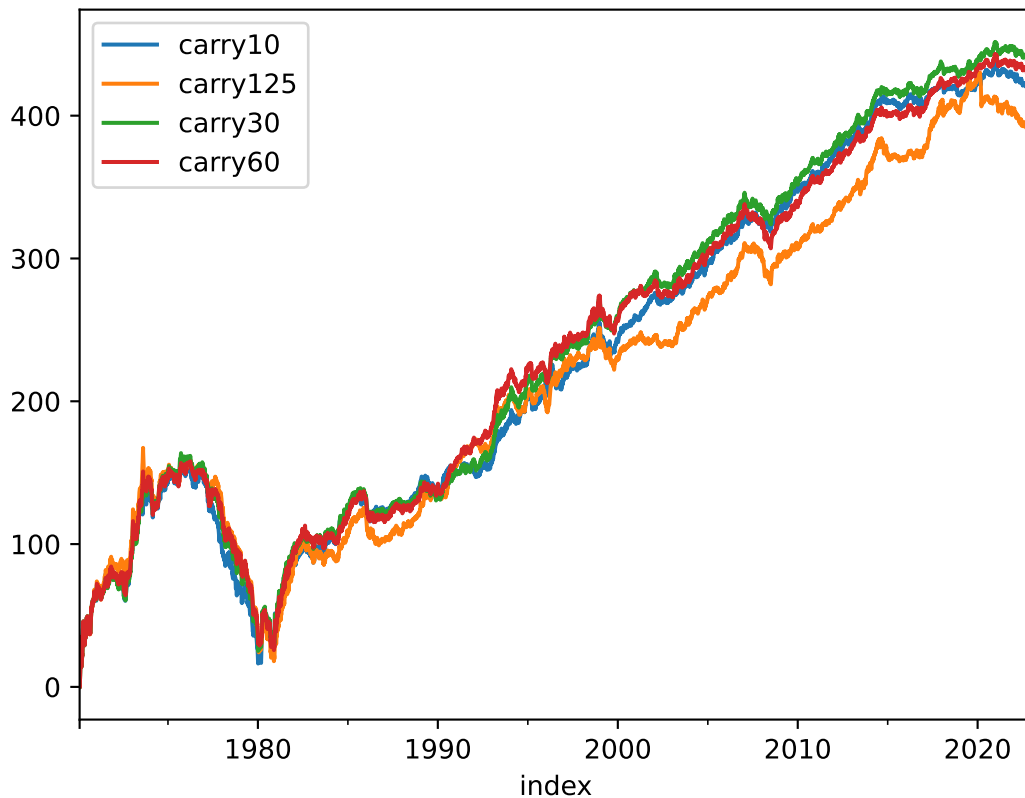
ann. SR {'carry10': -0.09, 'carry125': -1.06, 'carry30': 0.09, 'carry60': -0.04}



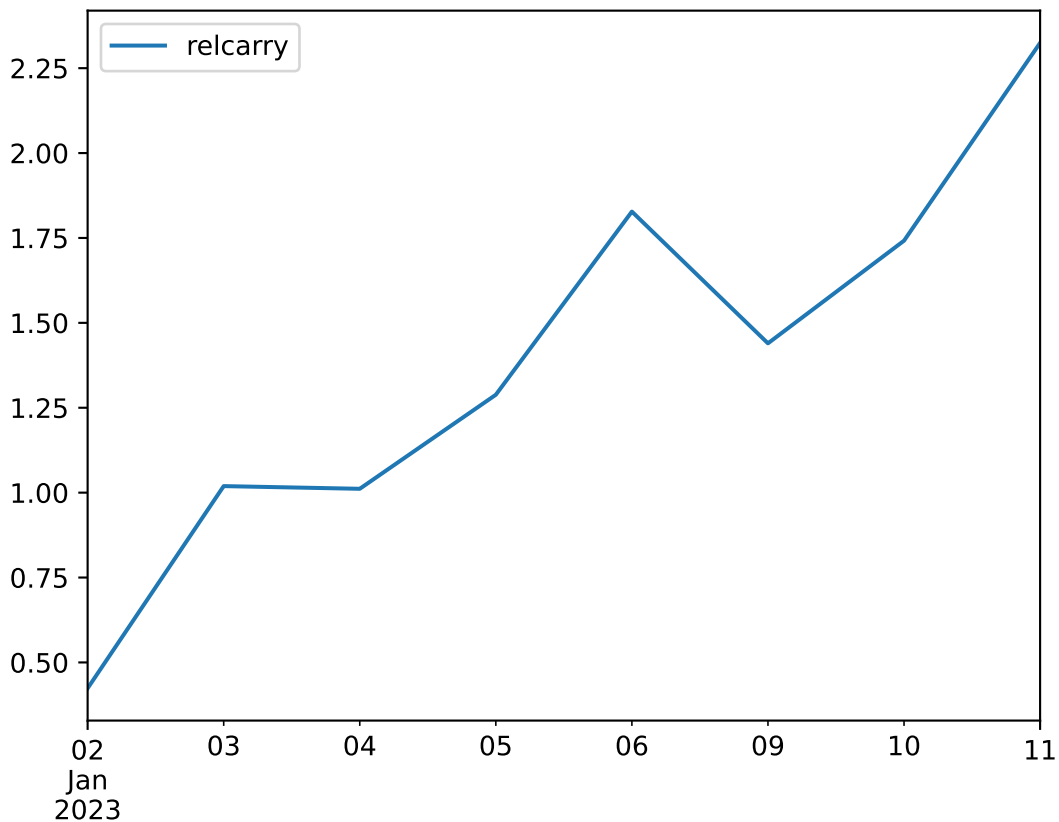
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.661, 'carry125': 4.965, 'carry30': 4.917, 'carry60': 5.241}
ann. std {'carry10': 6.449, 'carry125': 9.132, 'carry30': 6.547, 'carry60': 6.509}
ann. SR {'carry10': 0.57, 'carry125': 0.54, 'carry30': 0.75, 'carry60': 0.81}



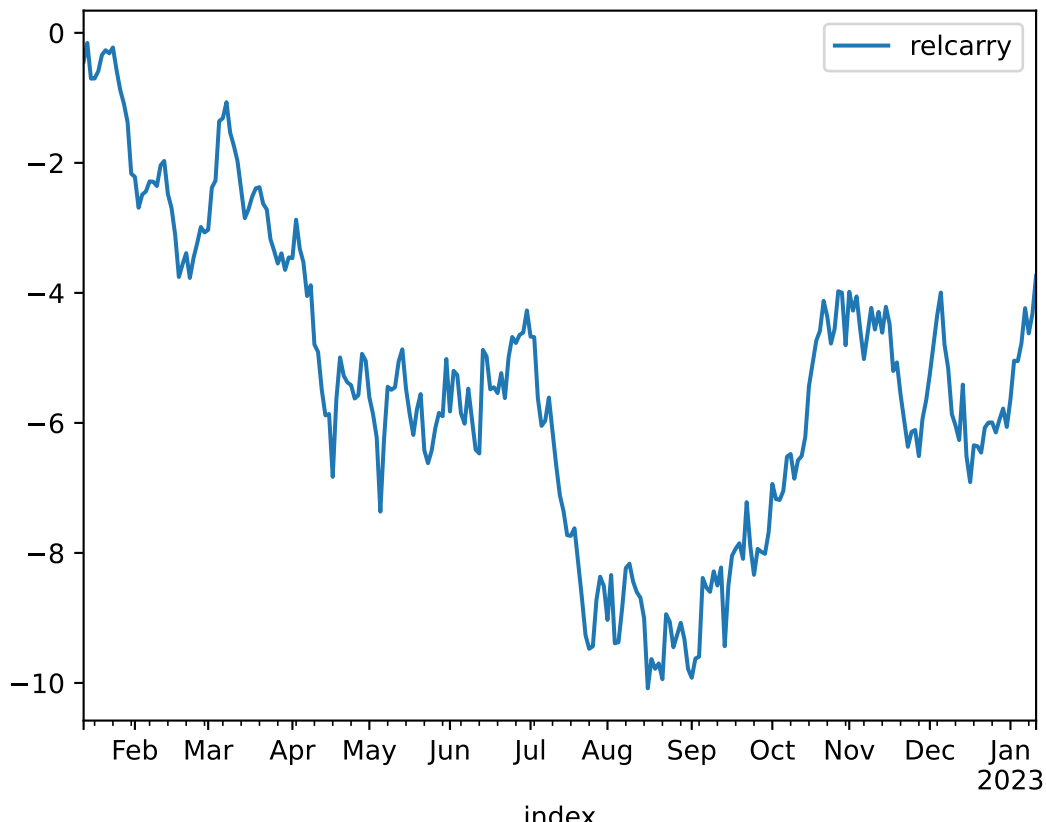
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.803, 'carry125': 7.351, 'carry30': 8.173, 'carry60': 8.014}
ann. std {'carry10': 11.856, 'carry125': 12.098, 'carry30': 11.868, 'carry60': 11.819}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}



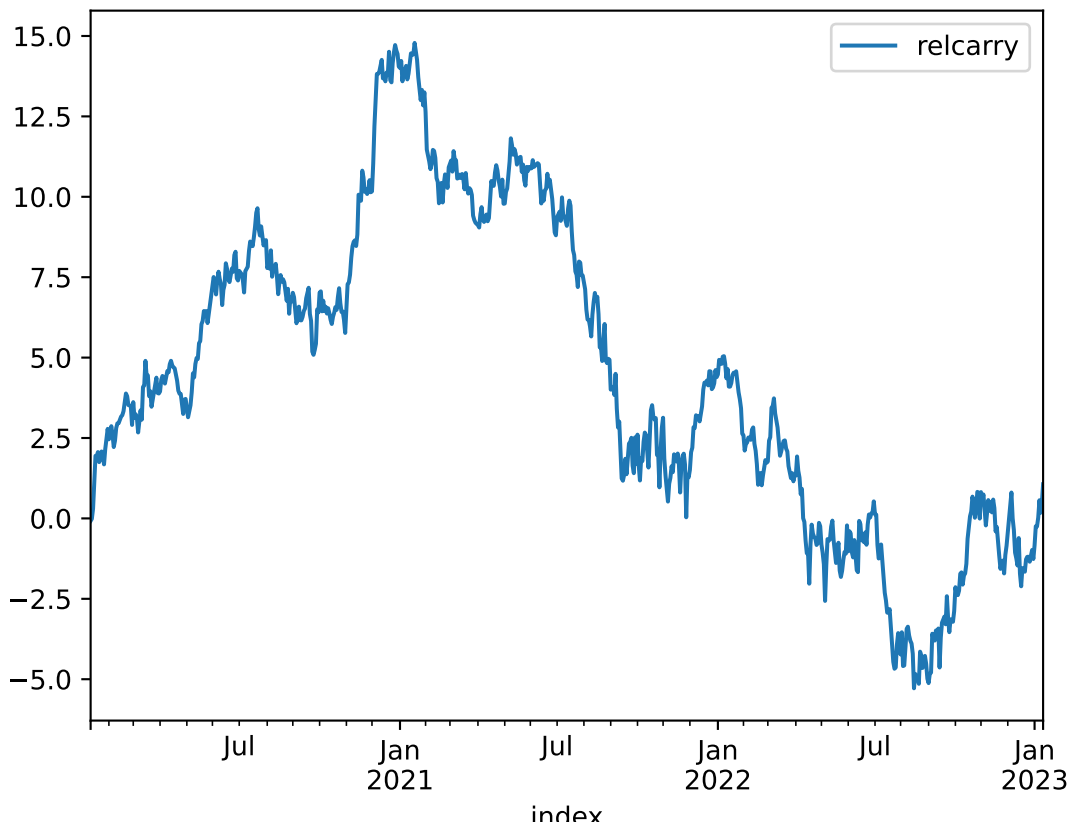
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 74.381}
ann. std {'relcarry': 5.435}
ann. SR {'relcarry': 13.69}



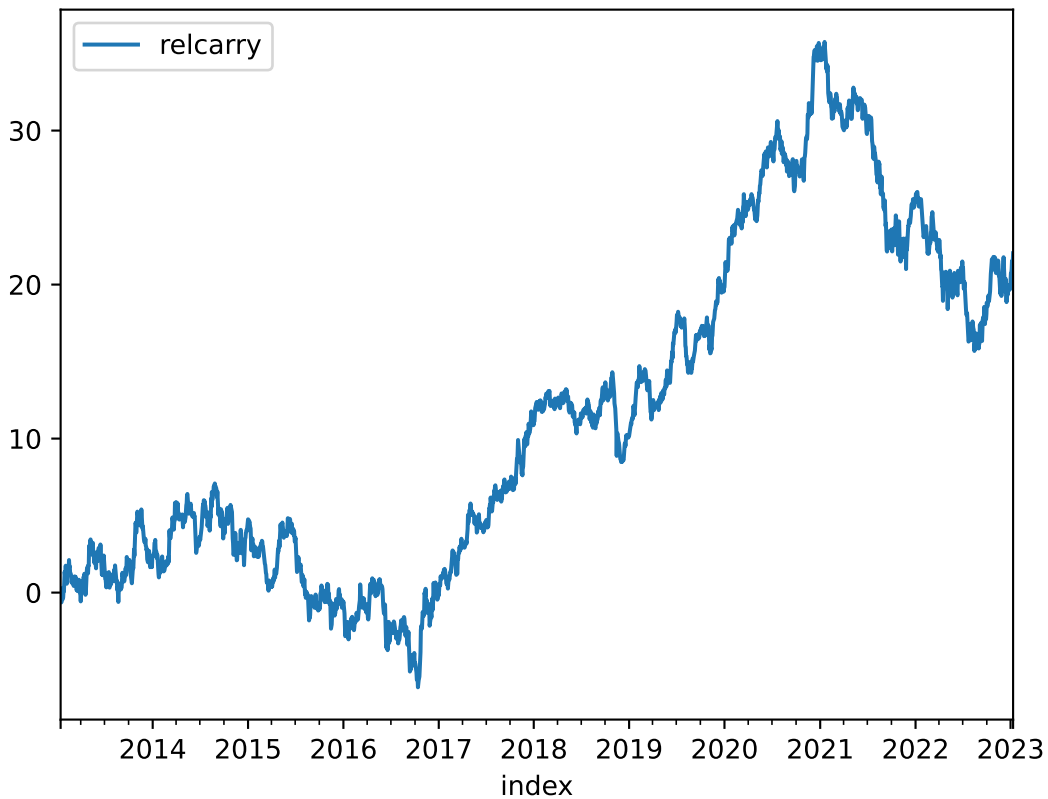
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -3.666}
ann. std {'relcarry': 7.243}
ann. SR {'relcarry': -0.51}



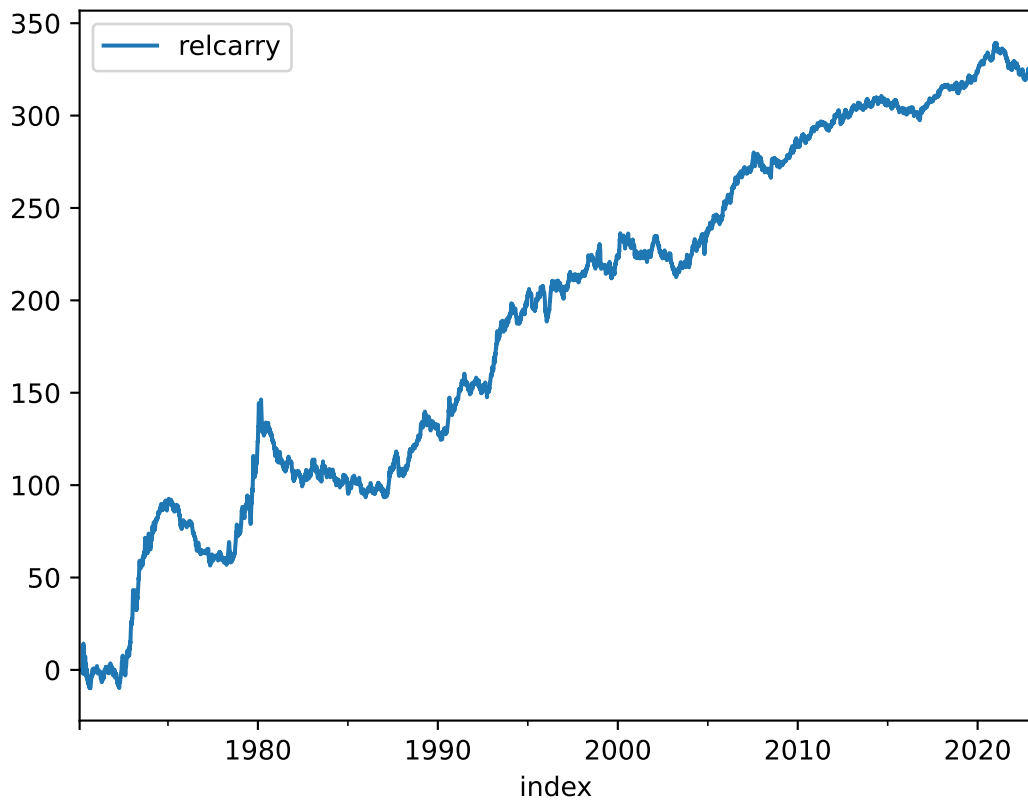
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': 0.347}
ann. std {'relcarry': 6.864}
ann. SR {'relcarry': 0.05}



Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.163}
ann. std {'relcarry': 6.031}
ann. SR {'relcarry': 0.36}



Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.035}
ann. std {'relcarry': 9.557}
ann. SR {'relcarry': 0.63}

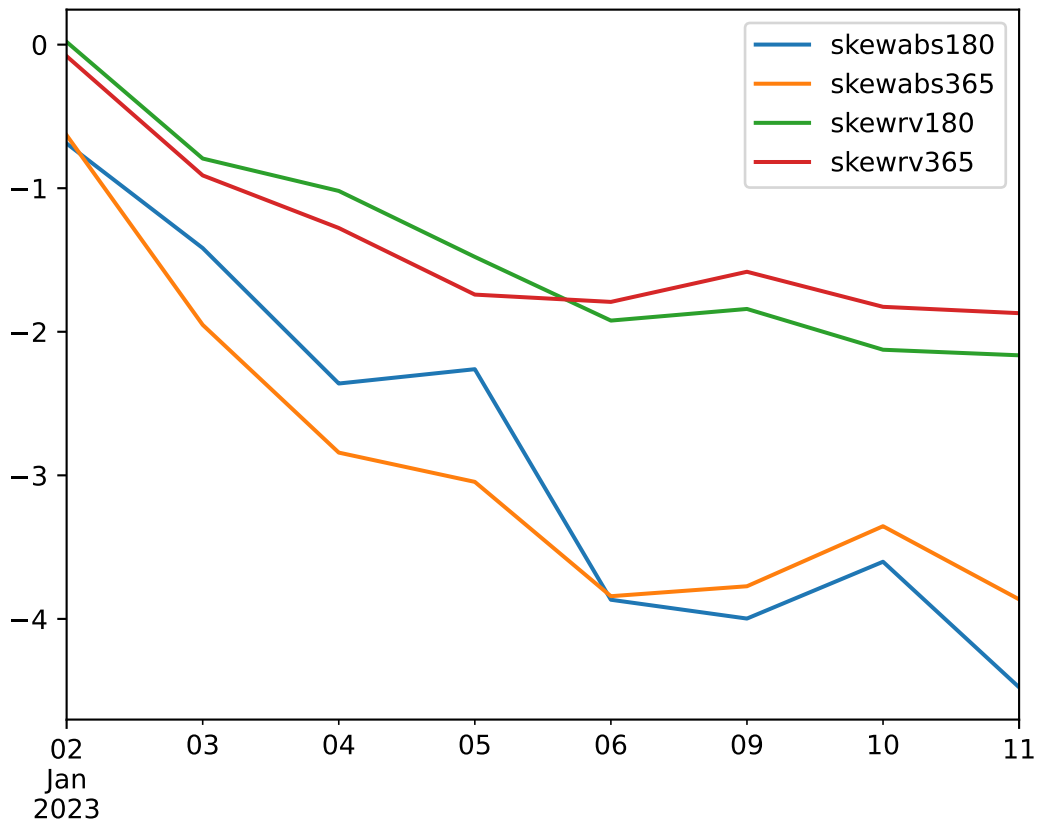


Total Trading Rule P&L for period 'YTD'

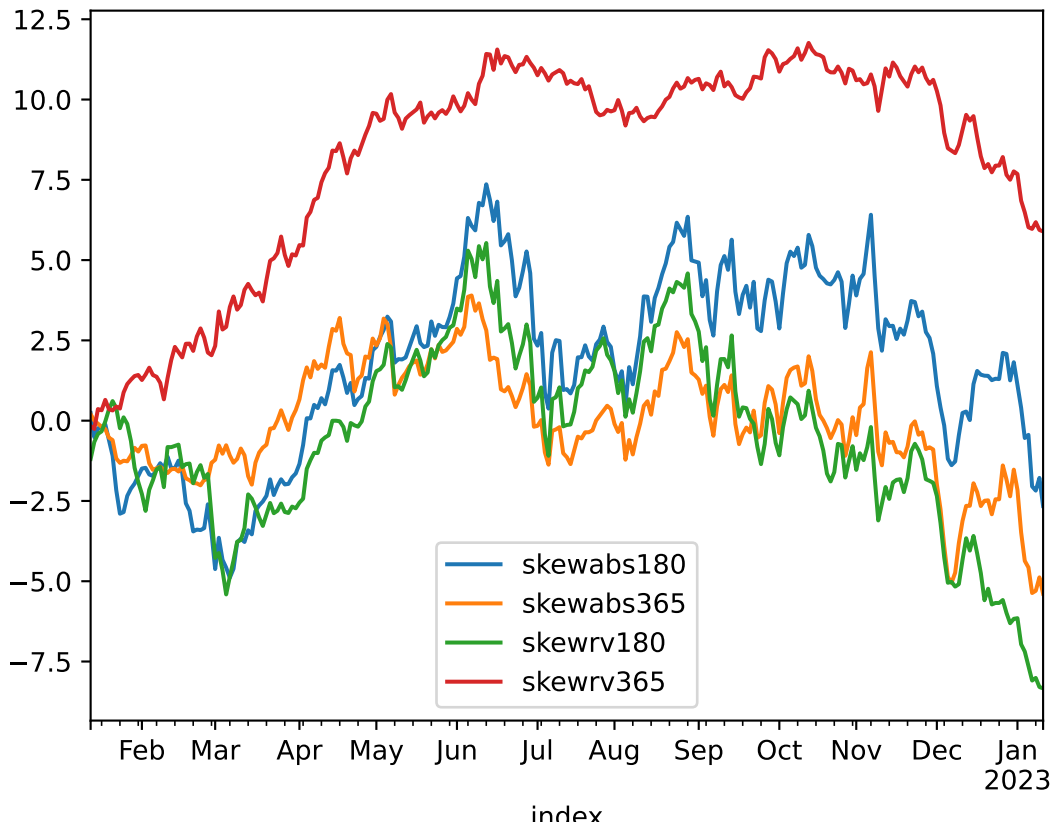
ann. mean {'skewabs180': -143.248, 'skewabs365': -123.642, 'skewrv180': -69.248, 'skewrv365': -59.855}

ann. std {'skewabs180': 10.33, 'skewabs365': 8.936, 'skewrv180': 4.772, 'skewrv365': 5.119}

ann. SR {'skewabs180': -13.87, 'skewabs365': -13.84, 'skewrv180': -14.51, 'skewrv365': -11.69}



Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': -2.606, 'skewabs365': -5.286, 'skewrv180': -8.175, 'skewrv365': 5.78}
ann. std {'skewabs180': 10.123, 'skewabs365': 8.138, 'skewrv180': 9.273, 'skewrv365': 5.084}
ann. SR {'skewabs180': -0.26, 'skewabs365': -0.65, 'skewrv180': -0.88, 'skewrv365': 1.14}

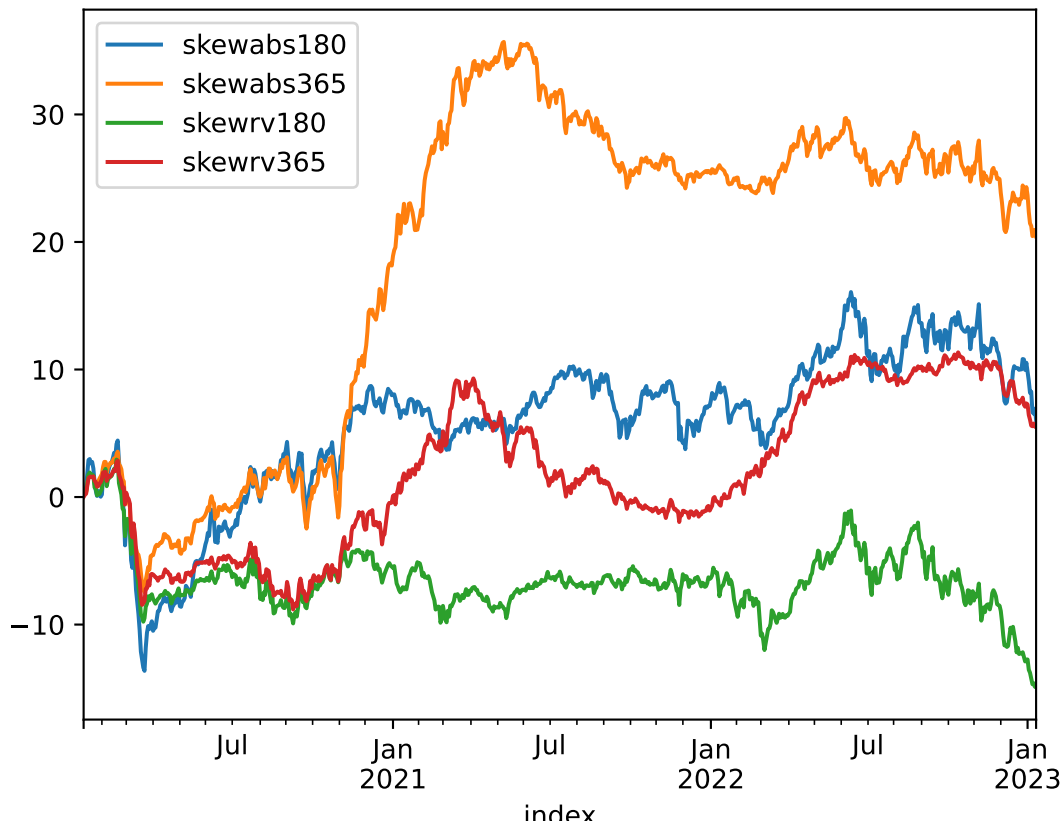


Total Trading Rule P&L for period '3Y'

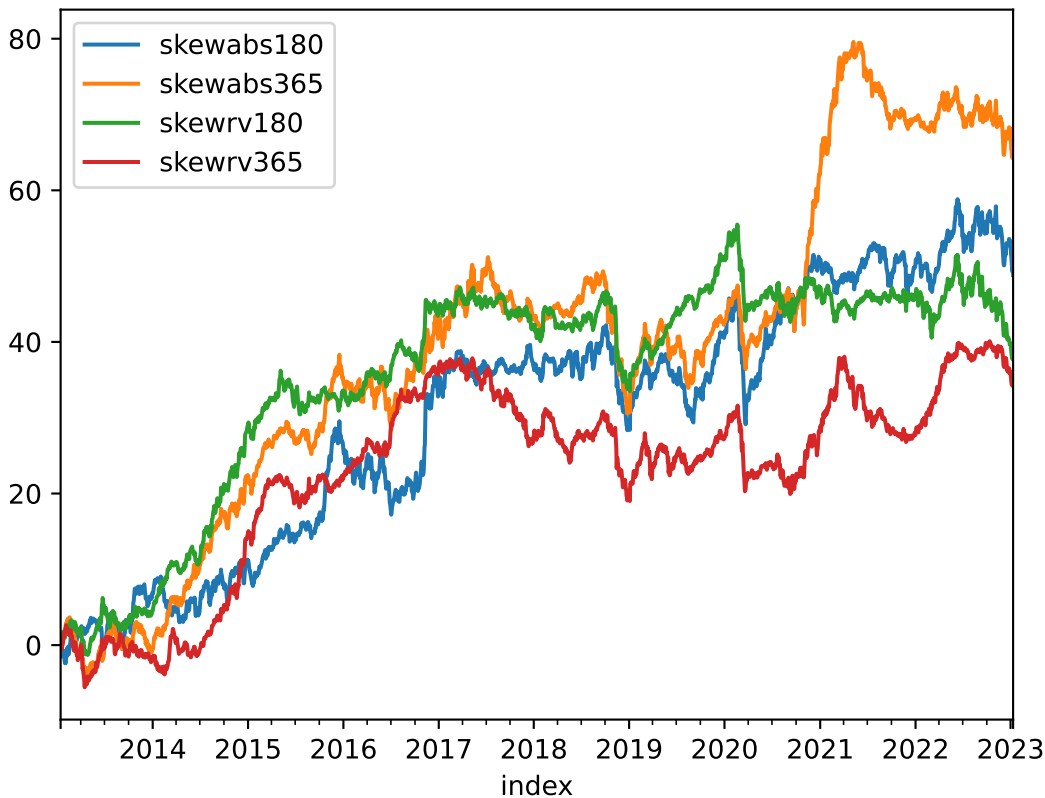
ann. mean {'skewabs180': 1.98, 'skewabs365': 6.682, 'skewrv180': -4.878, 'skewrv365': 1.79}

ann. std {'skewabs180': 9.683, 'skewabs365': 8.861, 'skewrv180': 7.787, 'skewrv365': 6.61}

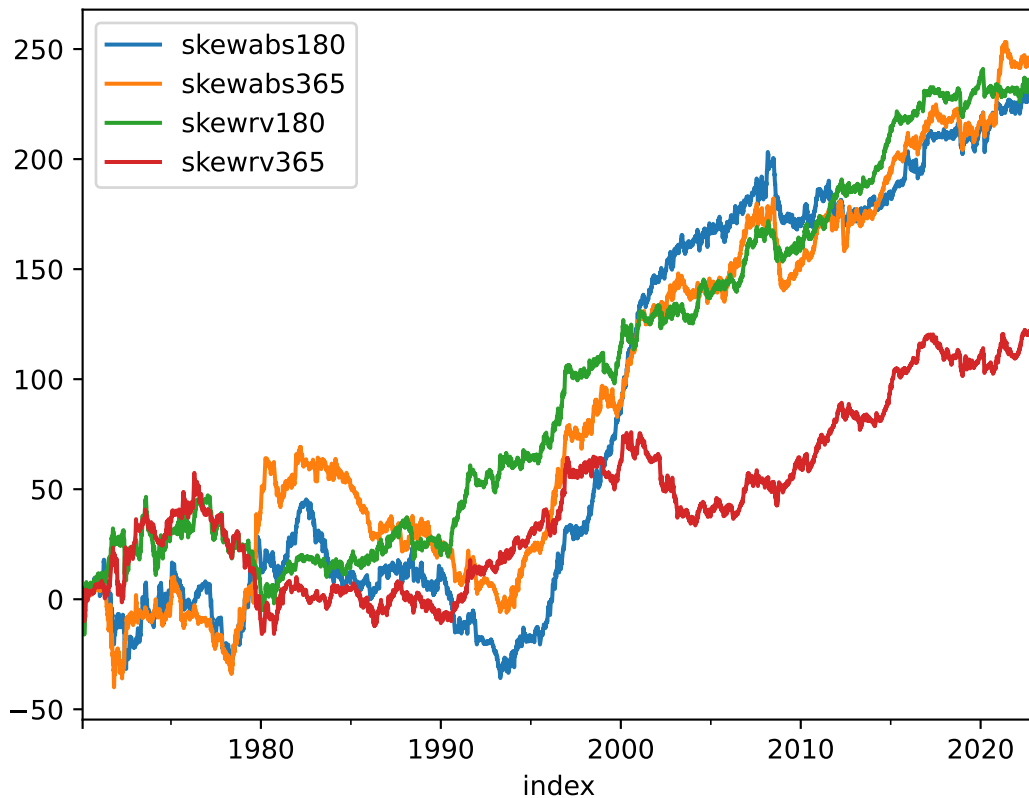
ann. SR {'skewabs180': 0.2, 'skewabs365': 0.75, 'skewrv180': -0.63, 'skewrv365': 0.27}



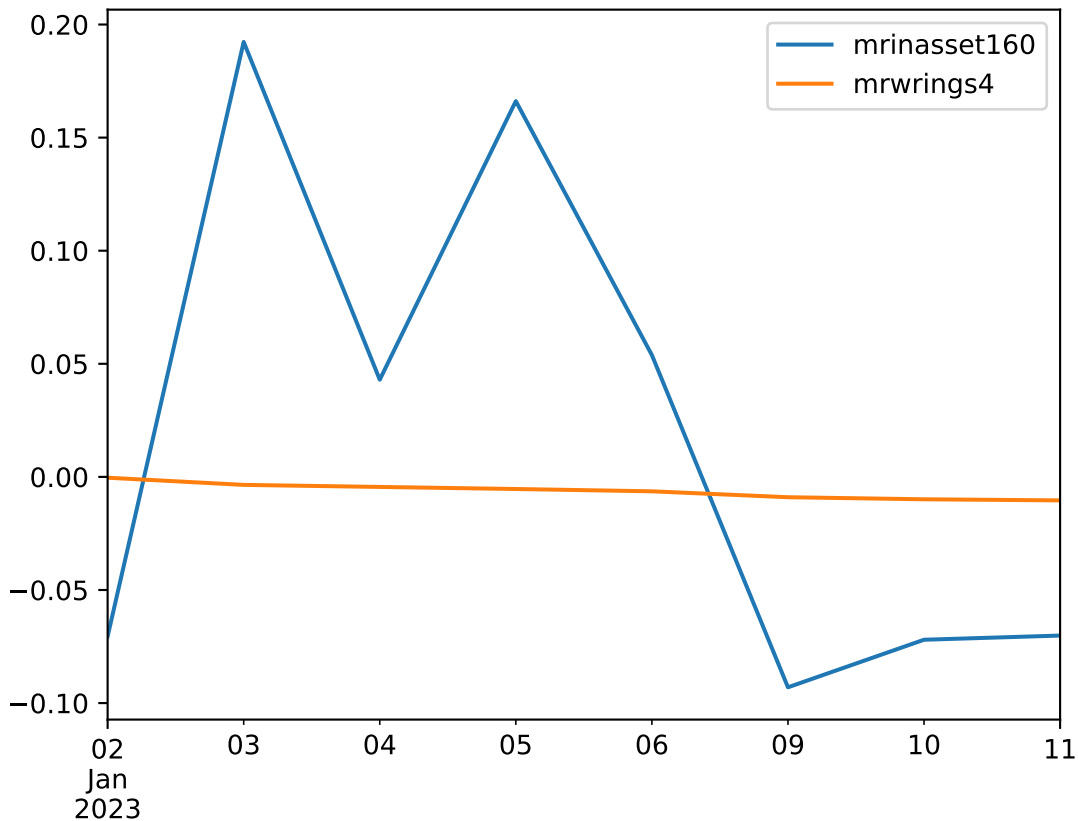
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.792, 'skewabs365': 6.315, 'skewrv180': 3.694, 'skewrv365': 3.359}
ann. std {'skewabs180': 8.067, 'skewabs365': 8.001, 'skewrv180': 6.59, 'skewrv365': 6.179}
ann. SR {'skewabs180': 0.59, 'skewabs365': 0.79, 'skewrv180': 0.56, 'skewrv365': 0.54}



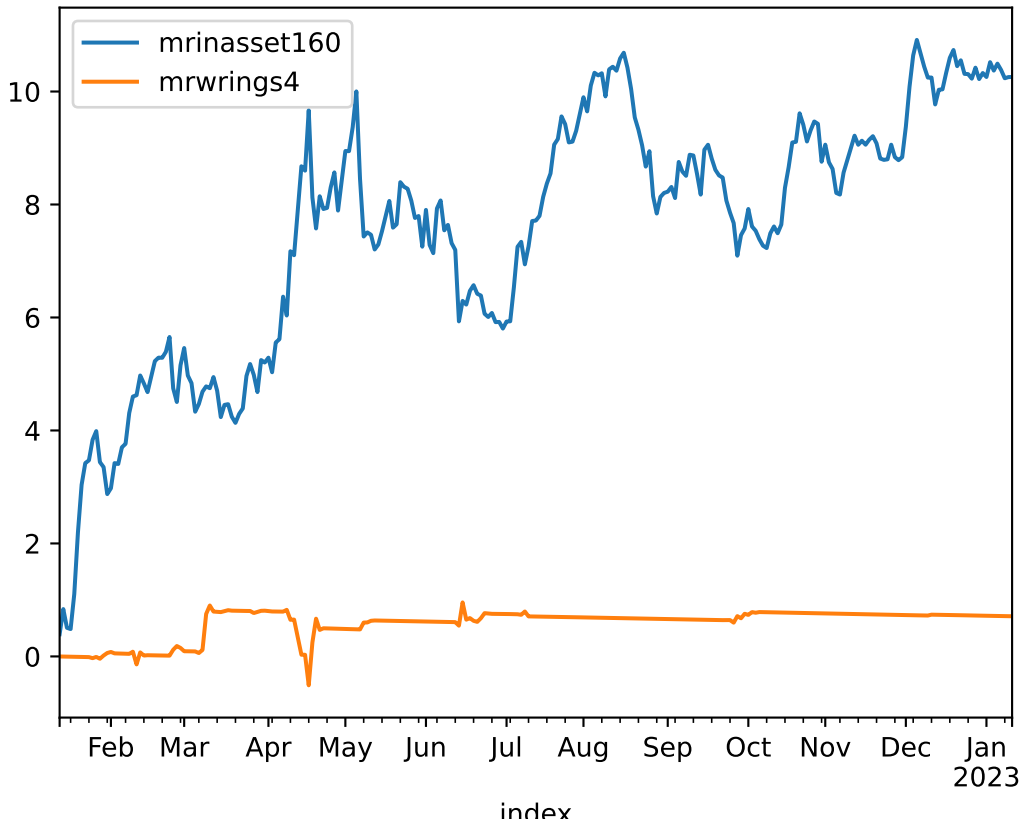
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.13, 'skewabs365': 4.411, 'skewrv180': 4.136, 'skewrv365': 2.164}
ann. std {'skewabs180': 10.793, 'skewabs365': 10.299, 'skewrv180': 9.306, 'skewrv365': 8.601}
ann. SR {'skewabs180': 0.38, 'skewabs365': 0.43, 'skewrv180': 0.44, 'skewrv365': 0.25}



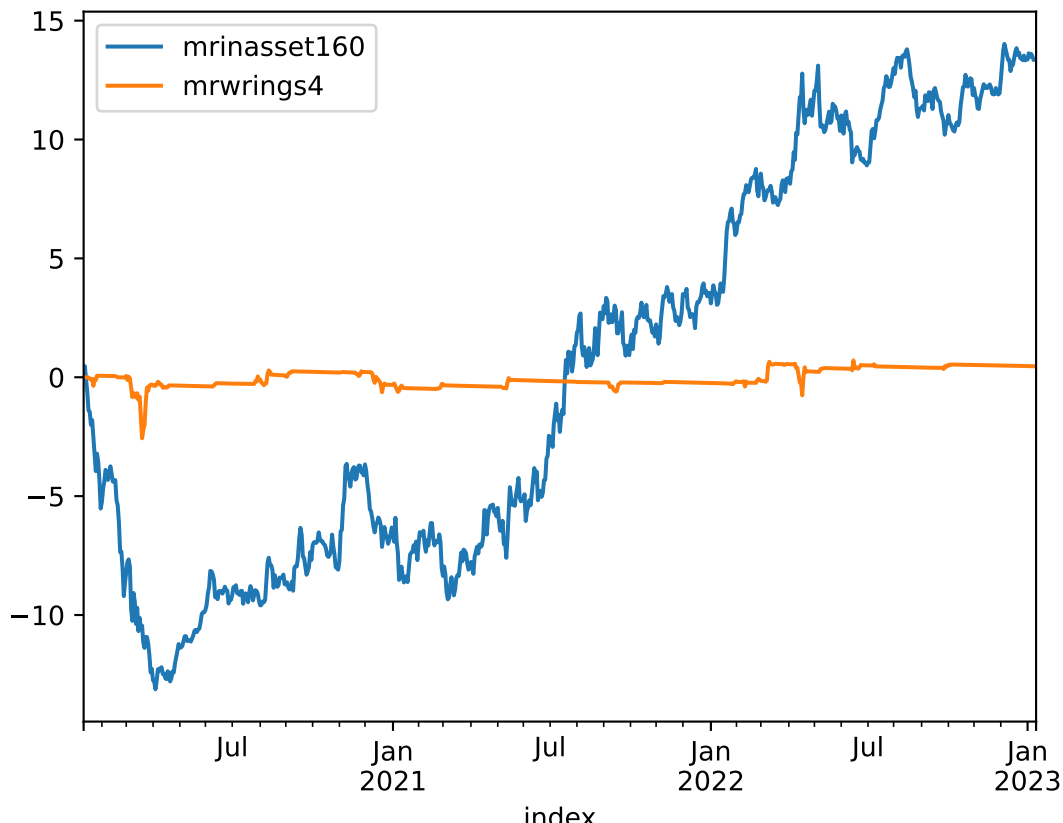
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': -2.245, 'mrwrings4': -0.332}
ann. std {'mrinasset160': 2.307, 'mrwrings4': 0.016}
ann. SR {'mrinasset160': -0.97, 'mrwrings4': -20.34}



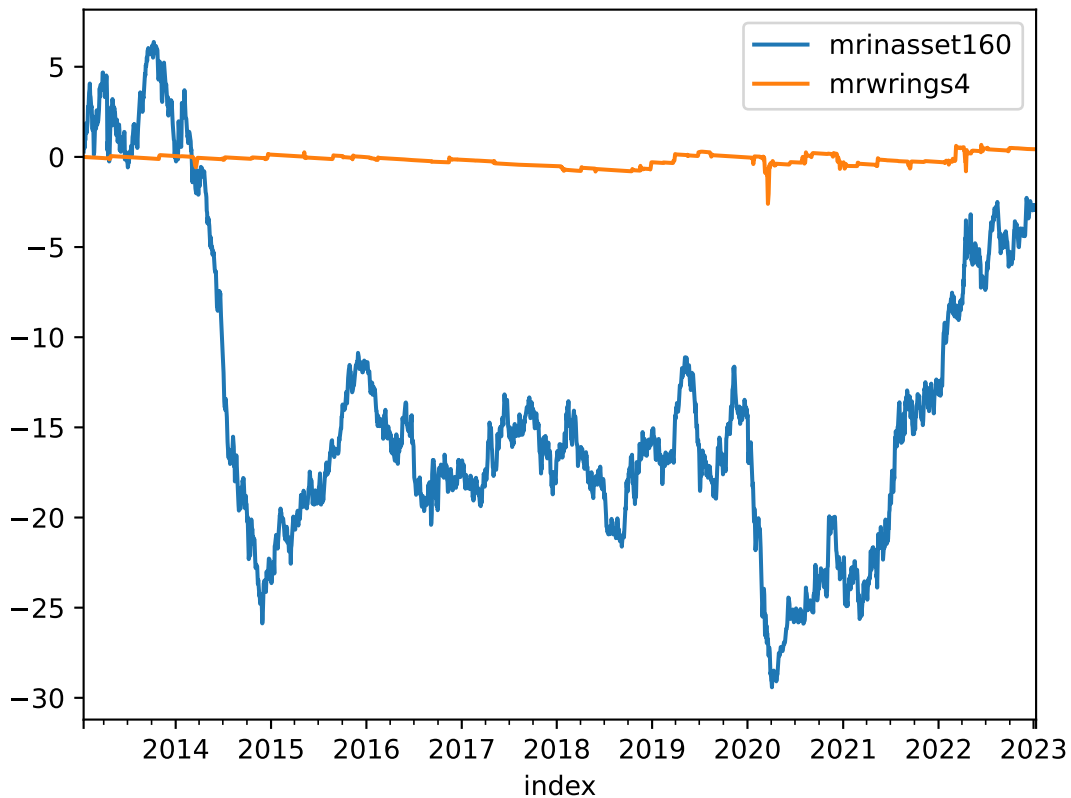
Total Trading Rule P&L for period '1Y'
ann. mean {'mriasset160': 10.061, 'mrwrings4': 0.697}
ann. std {'mriasset160': 6.131, 'mrwrings4': 1.478}
ann. SR {'mriasset160': 1.64, 'mrwrings4': 0.47}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 4.37, 'mrwrings4': 0.151}
ann. std {'mrinasset160': 6.907, 'mrwrings4': 1.535}
ann. SR {'mrinasset160': 0.63, 'mrwrings4': 0.1}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.287, 'mrwrings4': 0.042}
ann. std {'mrinasset160': 6.603, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': -0.04, 'mrwrings4': 0.05}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.342, 'mrwrings4': -1.168}
ann. std {'mrinasset160': 10.917, 'mrwrings4': 2.63}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.44}

