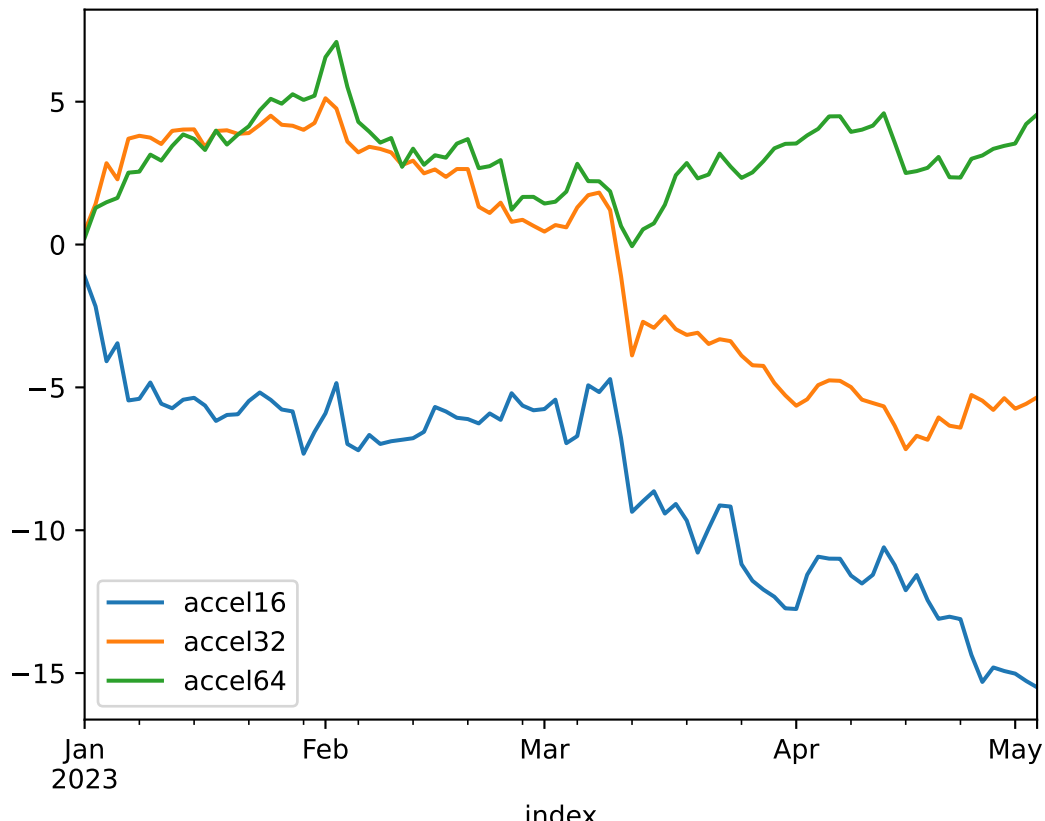
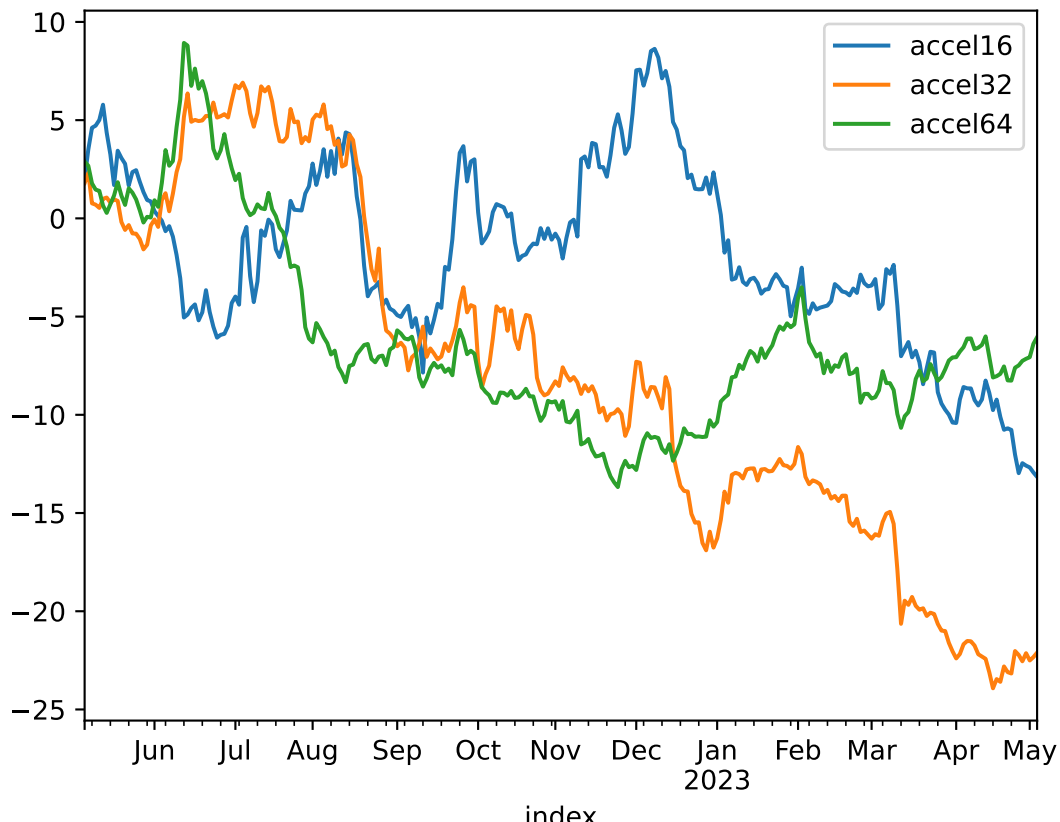


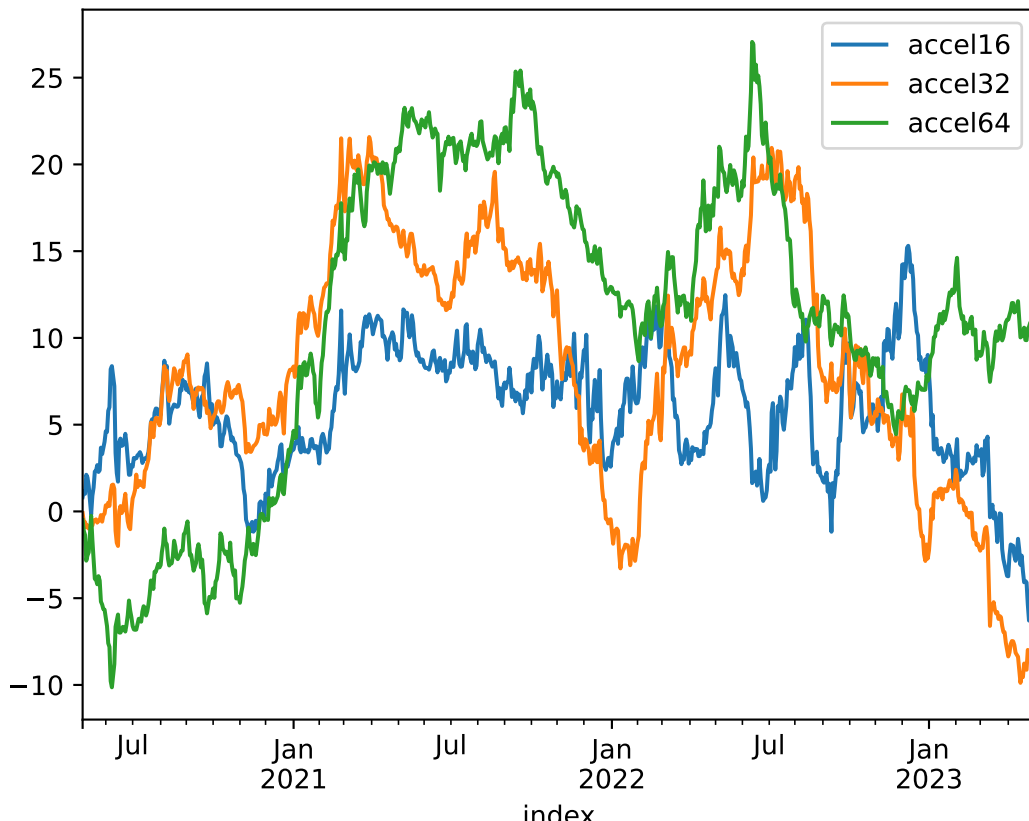
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -45.086, 'accel32': -15.558, 'accel64': 13.248}
ann. std {'accel16': 12.772, 'accel32': 9.967, 'accel64': 9.279}
ann. SR {'accel16': -3.53, 'accel32': -1.56, 'accel64': 1.43}



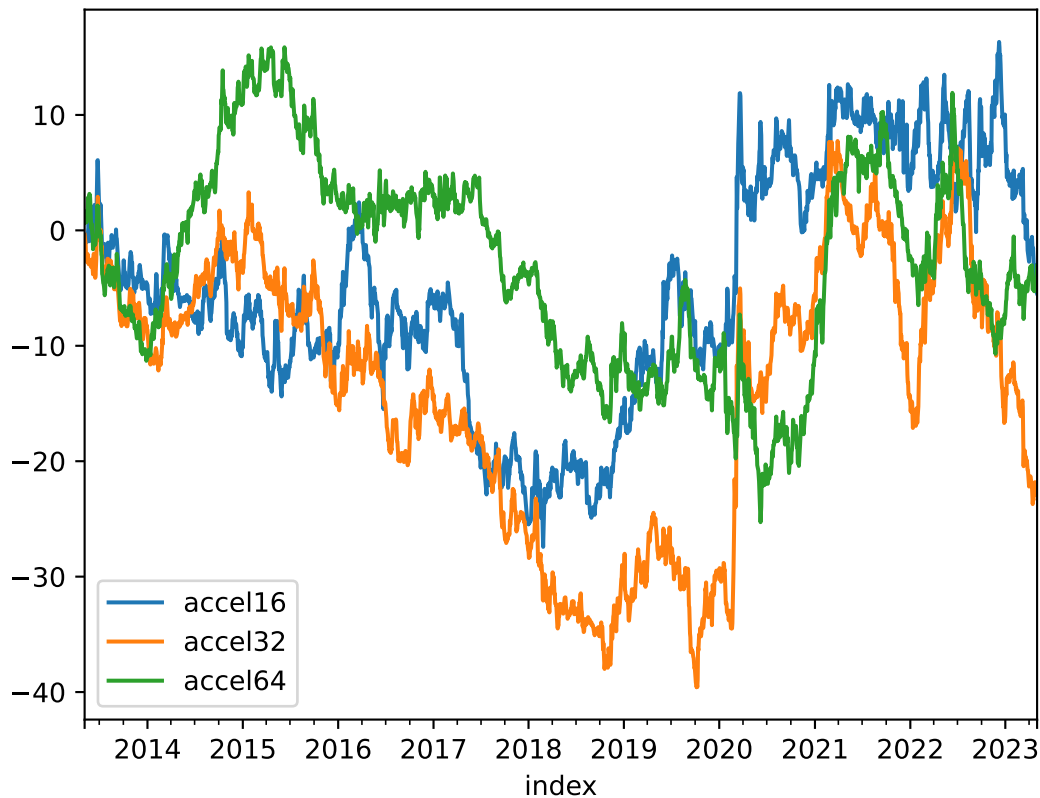
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -12.955, 'accel32': -21.767, 'accel64': -5.956}
ann. std {'accel16': 15.986, 'accel32': 13.021, 'accel64': 10.684}
ann. SR {'accel16': -0.81, 'accel32': -1.67, 'accel64': -0.56}



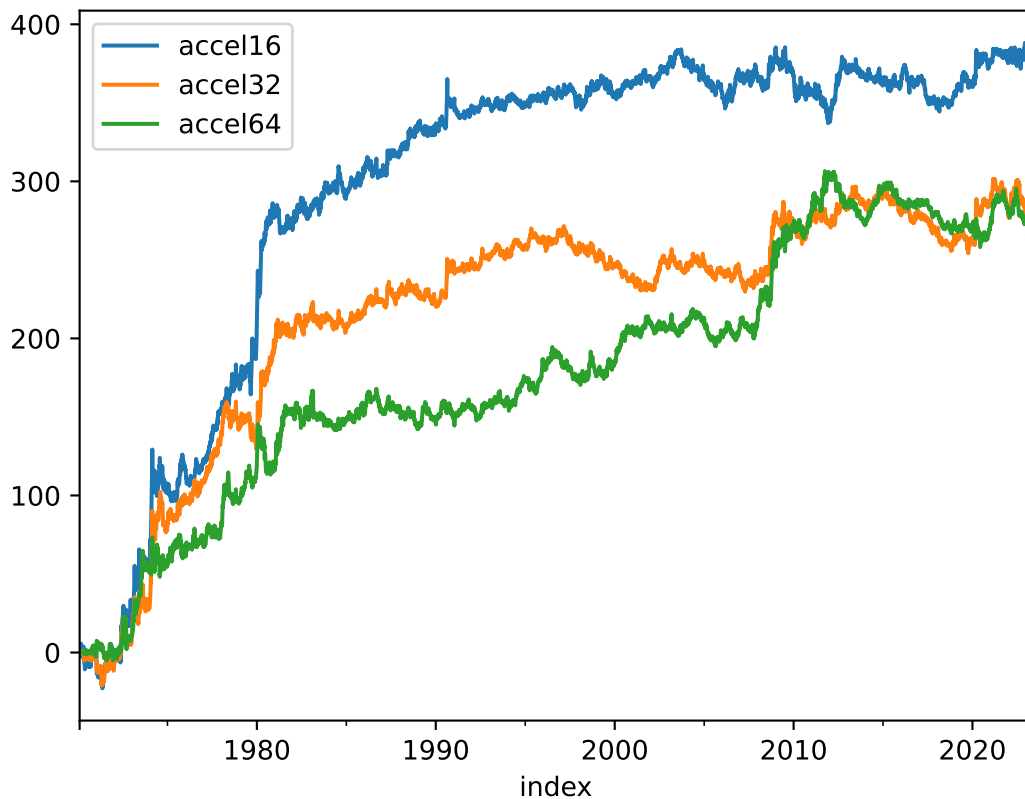
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -2.121, 'accel32': -2.64, 'accel64': 3.954}
ann. std {'accel16': 13.555, 'accel32': 11.728, 'accel64': 10.543}
ann. SR {'accel16': -0.16, 'accel32': -0.23, 'accel64': 0.38}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.536, 'accel32': -2.15, 'accel64': -0.301}
ann. std {'accel16': 11.691, 'accel32': 10.665, 'accel64': 9.327}
ann. SR {'accel16': -0.05, 'accel32': -0.2, 'accel64': -0.03}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.751, 'accel32': 5.012, 'accel64': 5.166}
ann. std {'accel16': 14.128, 'accel32': 12.452, 'accel64': 12.102}
ann. SR {'accel16': 0.48, 'accel32': 0.4, 'accel64': 0.43}

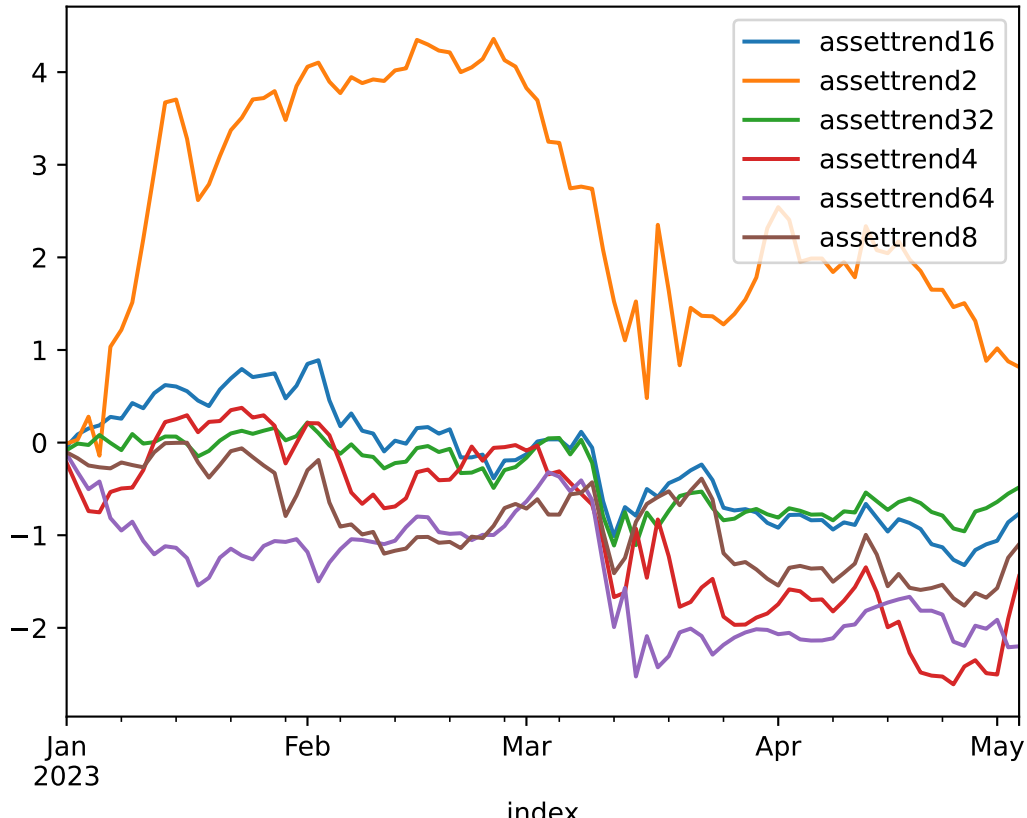


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': -2.232, 'assettrend2': 2.375, 'assettrend32': -1.406, 'assettrend4': -4.195, 'assettrend64': -6.398, 'assettrend8': -3.194}

ann. std {'assettrend16': 2.518, 'assettrend2': 6.435, 'assettrend32': 2.262, 'assettrend4': 3.78, 'assettrend64': 3.315, 'assettrend8': 2.896}

ann. SR {'assettrend16': -0.89, 'assettrend2': 0.37, 'assettrend32': -0.62, 'assettrend4': -1.11, 'assettrend64': -1.93, 'assettrend8': -1.1}

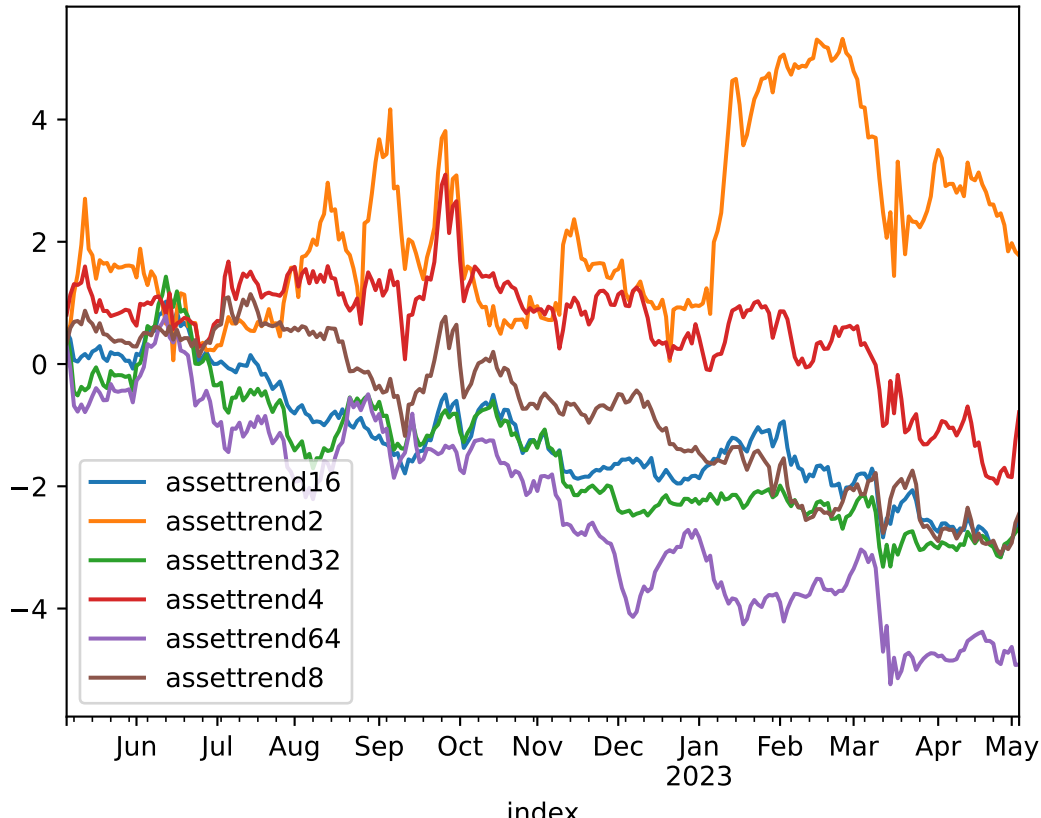


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': -2.554, 'assettrend2': 1.749, 'assettrend32': -2.648, 'assettrend4': -0.777, 'assettrend64': -4.838, 'assettrend8': -2.414}

ann. std {'assettrend16': 2.3, 'assettrend2': 6.245, 'assettrend32': 2.602, 'assettrend4': 3.995, 'assettrend64': 3.152, 'assettrend8': 2.675}

ann. SR {'assettrend16': -1.11, 'assettrend2': 0.28, 'assettrend32': -1.02, 'assettrend4': -0.19, 'assettrend64': -1.54, 'assettrend8': -0.9}

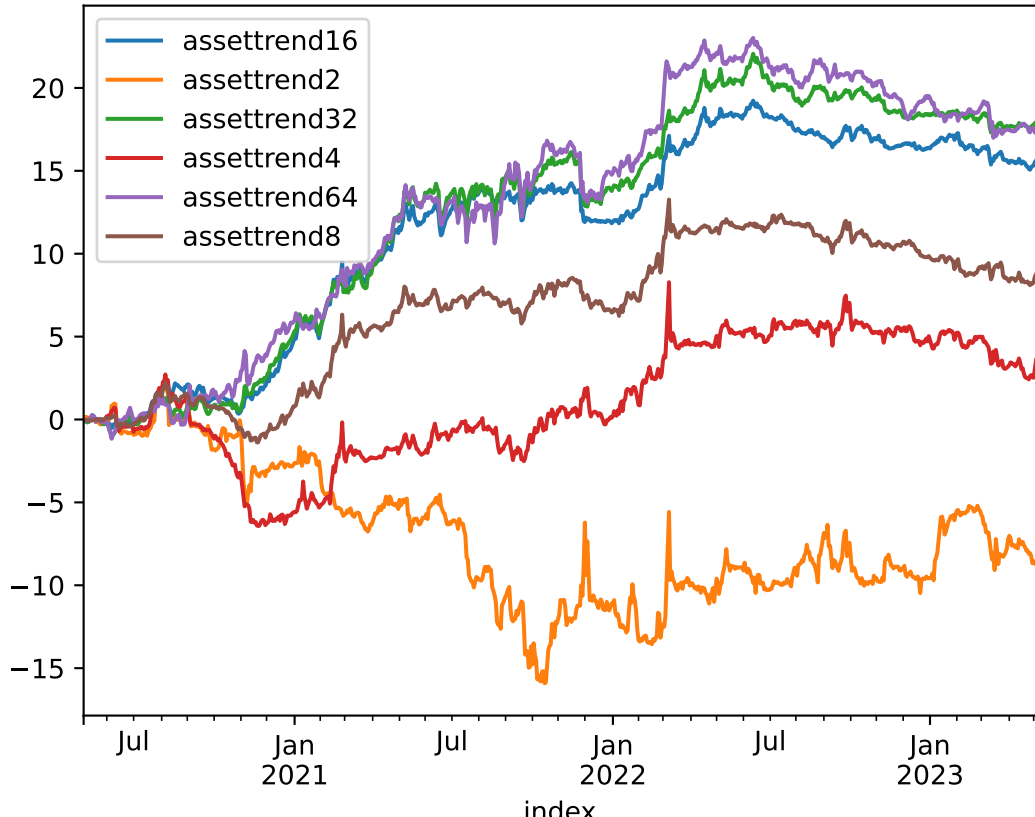


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.114, 'assettrend2': -2.863, 'assettrend32': 5.874, 'assettrend4': 1.174, 'assettrend64': 5.668, 'assettrend8': 2.869}

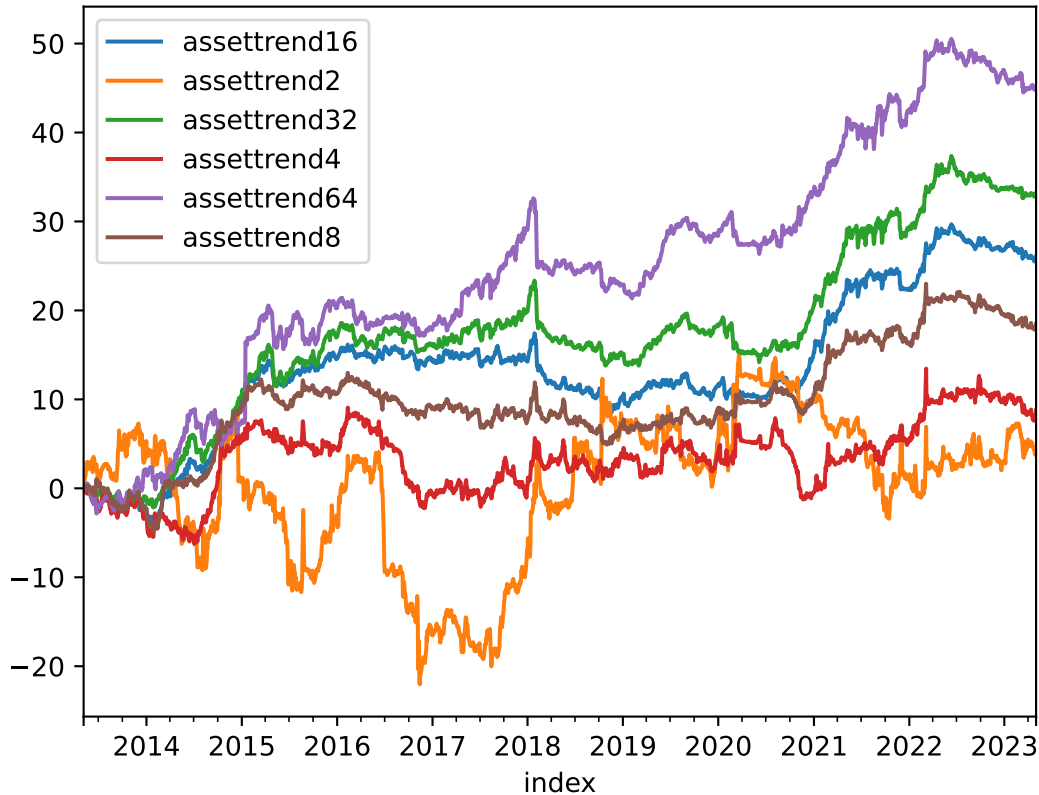
ann. std {'assettrend16': 3.408, 'assettrend2': 7.8, 'assettrend32': 4.121, 'assettrend4': 4.963, 'assettrend64': 5.0, 'assettrend8': 3.523}

ann. SR {'assettrend16': 1.5, 'assettrend2': -0.37, 'assettrend32': 1.43, 'assettrend4': 0.24, 'assettrend64': 1.13, 'assettrend8': 0.81}



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

ann. mean {'assetrend16': 2.558, 'assetrend2': 0.368, 'assetrend32': 3.264, 'assetrend4': 0.86, 'assetrend64': 4.4, 'assetrend8': 1.816}
ann. std {'assetrend16': 3.151, 'assetrend2': 9.769, 'assetrend32': 3.587, 'assetrend4': 4.973, 'assetrend64': 5.189, 'assetrend8': 3.451}
ann. SR {'assetrend16': 0.81, 'assetrend2': 0.04, 'assetrend32': 0.91, 'assetrend4': 0.17, 'assetrend64': 0.85, 'assetrend8': 0.53}

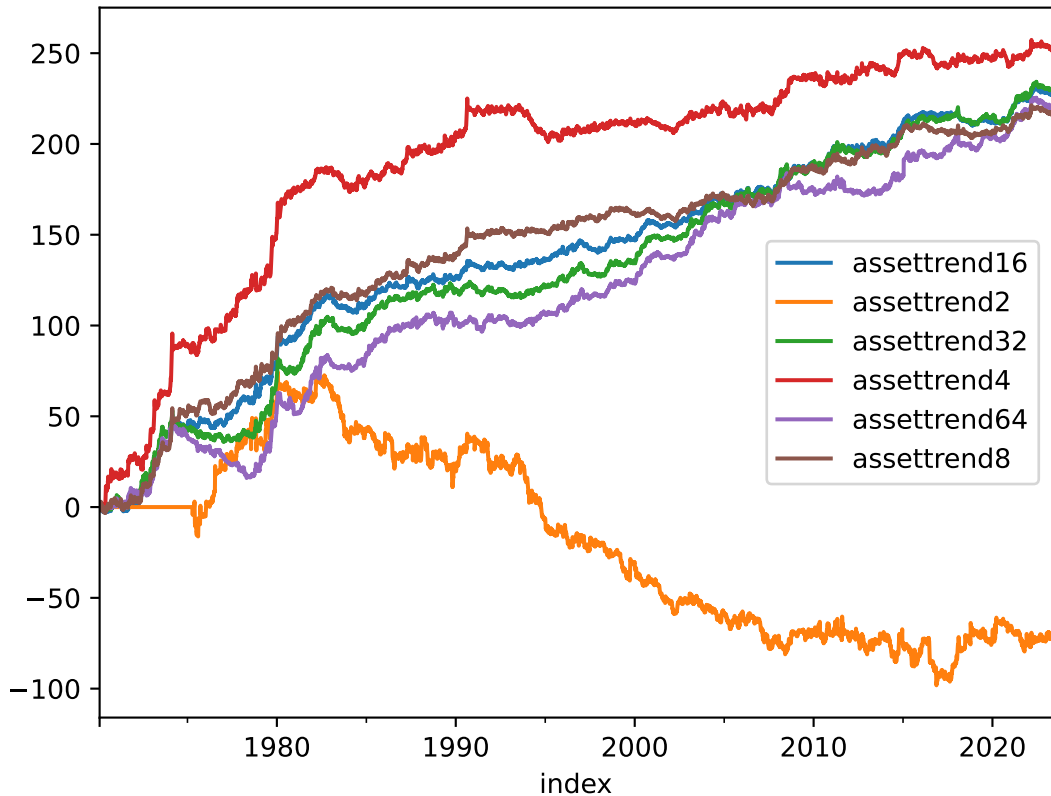


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.193, 'assettrend2': -1.334, 'assettrend32': 4.241, 'assettrend4': 4.655, 'assettrend64': 4.05, 'assettrend8': 3.996}

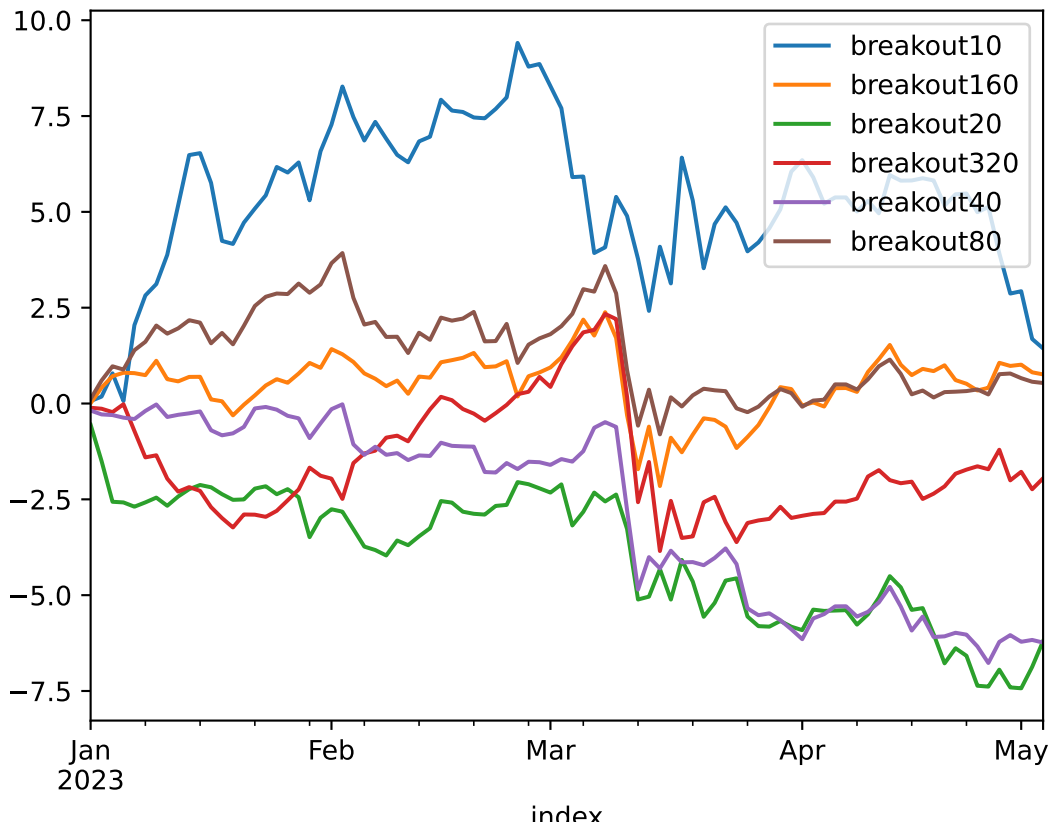
ann. std {'assettrend16': 4.303, 'assettrend2': 10.257, 'assettrend32': 4.494, 'assettrend4': 6.546, 'assettrend64': 4.994, 'assettrend8': 4.632}

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



Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 4.18, 'breakout160': 2.21, 'breakout20': -18.034, 'breakout320': -5.674, 'breakout40': -18.144, 'breakout80': 1.558}
 ann. std {'breakout10': 13.912, 'breakout160': 7.713, 'breakout20': 7.809, 'breakout320': 9.498, 'breakout40': 7.227, 'breakout80': 7.716}
 ann. SR {'breakout10': 0.3, 'breakout160': 0.29, 'breakout20': -2.31, 'breakout320': -0.6, 'breakout40': -2.51, 'breakout80': 0.2}

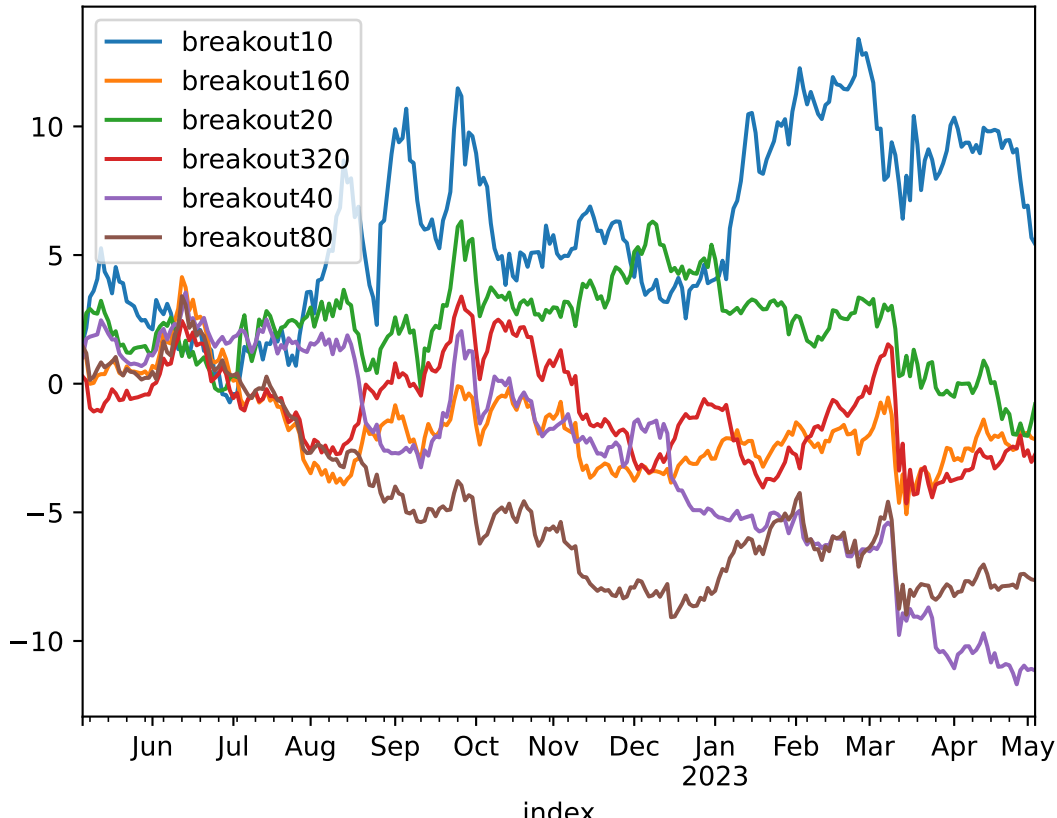


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 5.346, 'breakout160': -2.126, 'breakout20': -0.785, 'breakout320': -2.712, 'breakout40': -10.979, 'breakout80': -7.519}

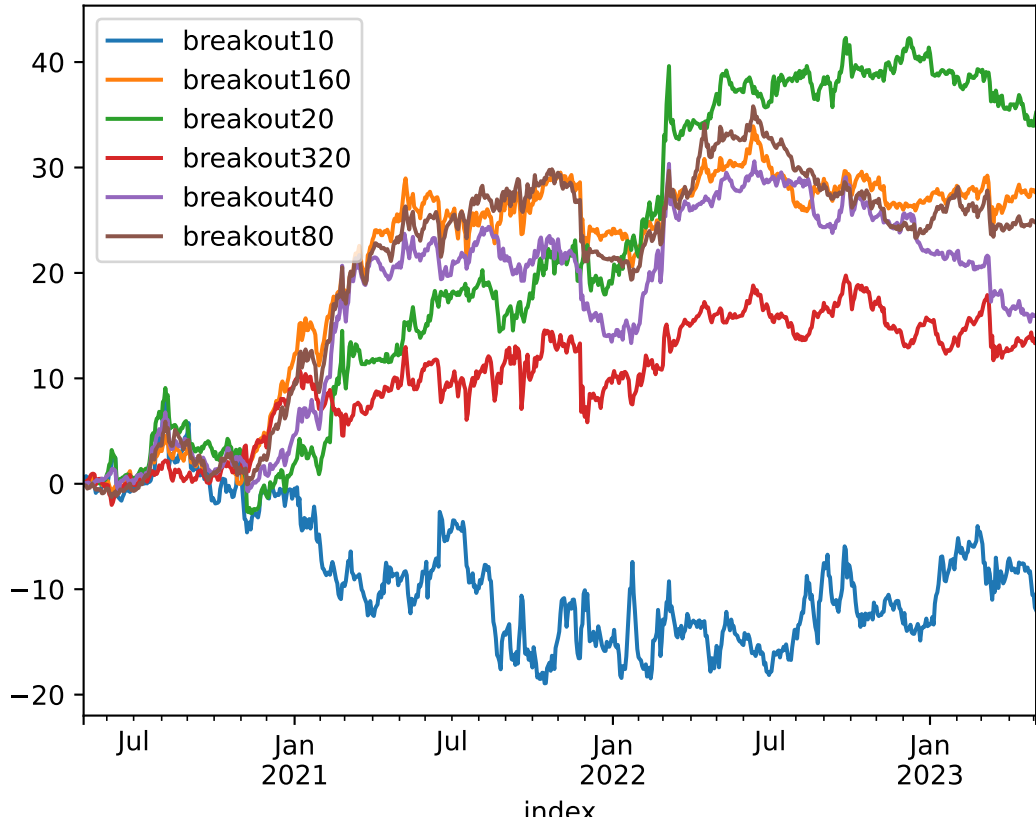
ann. std {'breakout10': 13.295, 'breakout160': 7.027, 'breakout20': 8.61, 'breakout320': 7.587, 'breakout40': 7.213, 'breakout80': 6.721}

ann. SR {'breakout10': 0.4, 'breakout160': -0.3, 'breakout20': -0.09, 'breakout320': -0.36, 'breakout40': -1.52, 'breakout80': -1.12}



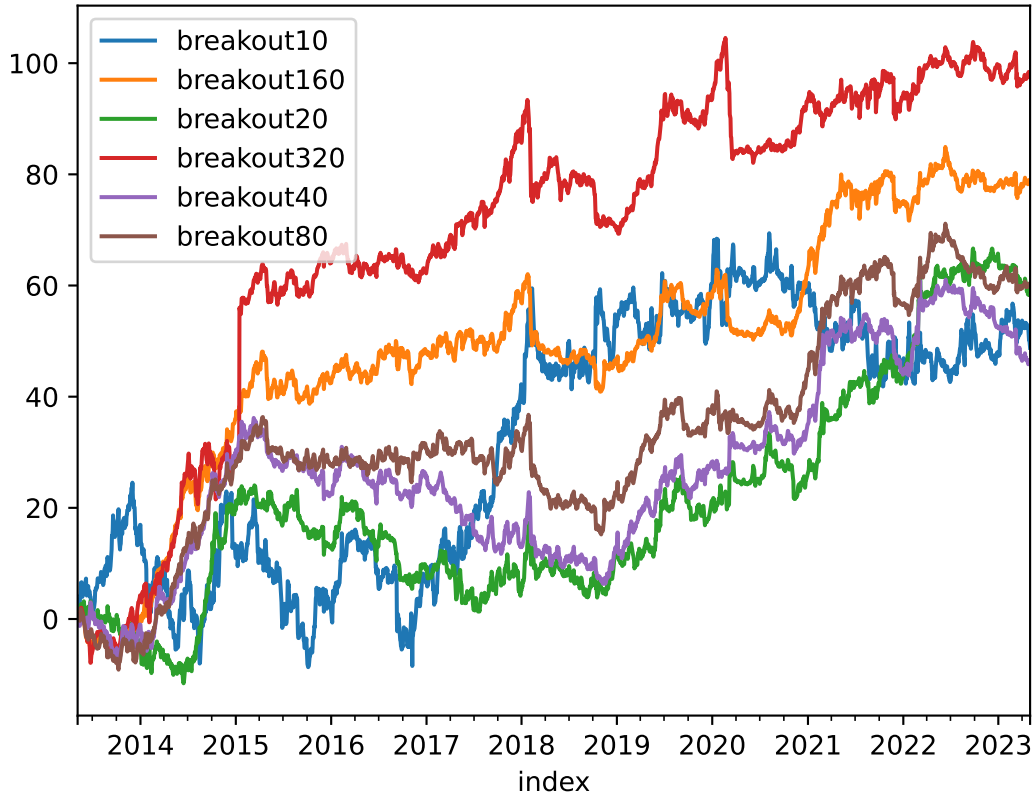
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -3.923, 'breakout160': 9.038, 'breakout20': 11.518, 'breakout320': 4.457, 'breakout40': 5.202, 'breakout80': 8.109}
ann. std {'breakout10': 15.05, 'breakout160': 9.177, 'breakout20': 11.055, 'breakout320': 9.908, 'breakout40': 9.476, 'breakout80': 8.903}
ann. SR {'breakout10': -0.26, 'breakout160': 0.98, 'breakout20': 1.04, 'breakout320': 0.45, 'breakout40': 0.55, 'breakout80': 0.91}



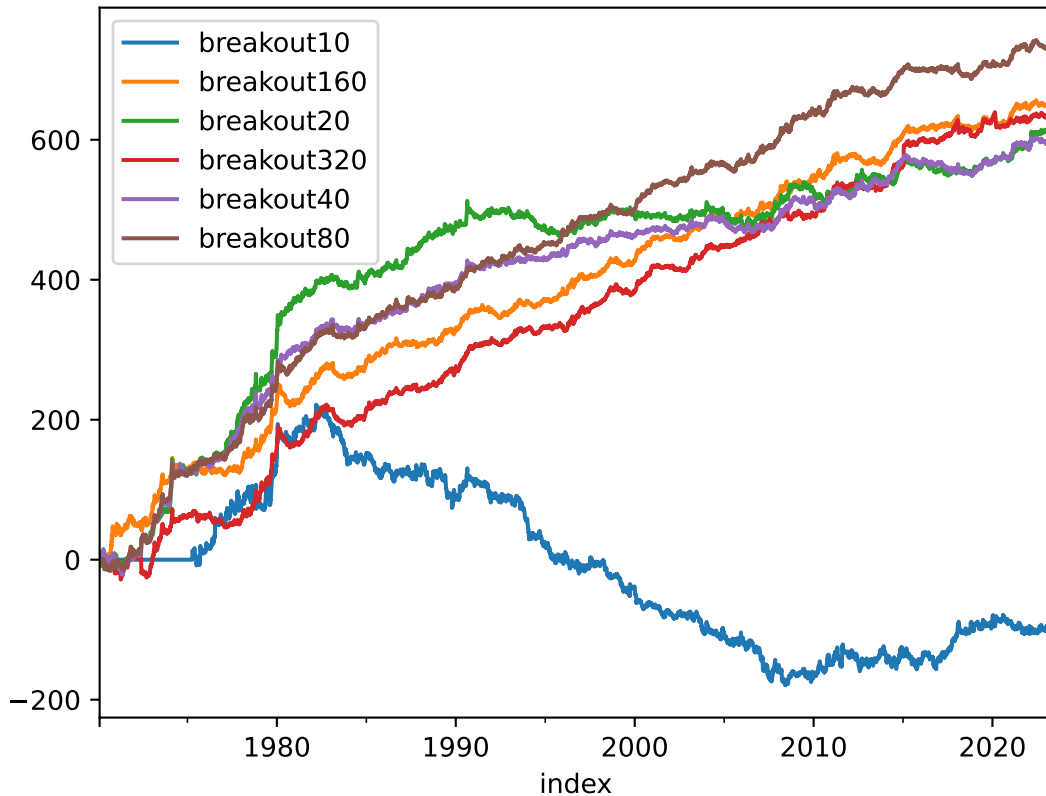
Total Trading Rule P&L for period '10Y'

ann. mean {'breakout10': 4.789, 'breakout160': 7.719, 'breakout20': 5.846, 'breakout320': 9.588, 'breakout40': 4.551, 'breakout80': 5.898}
ann. std {'breakout10': 17.799, 'breakout160': 8.868, 'breakout20': 11.069, 'breakout320': 13.086, 'breakout40': 9.367, 'breakout80': 8.718}
ann. SR {'breakout10': 0.27, 'breakout160': 0.87, 'breakout20': 0.53, 'breakout320': 0.73, 'breakout40': 0.49, 'breakout80': 0.68}



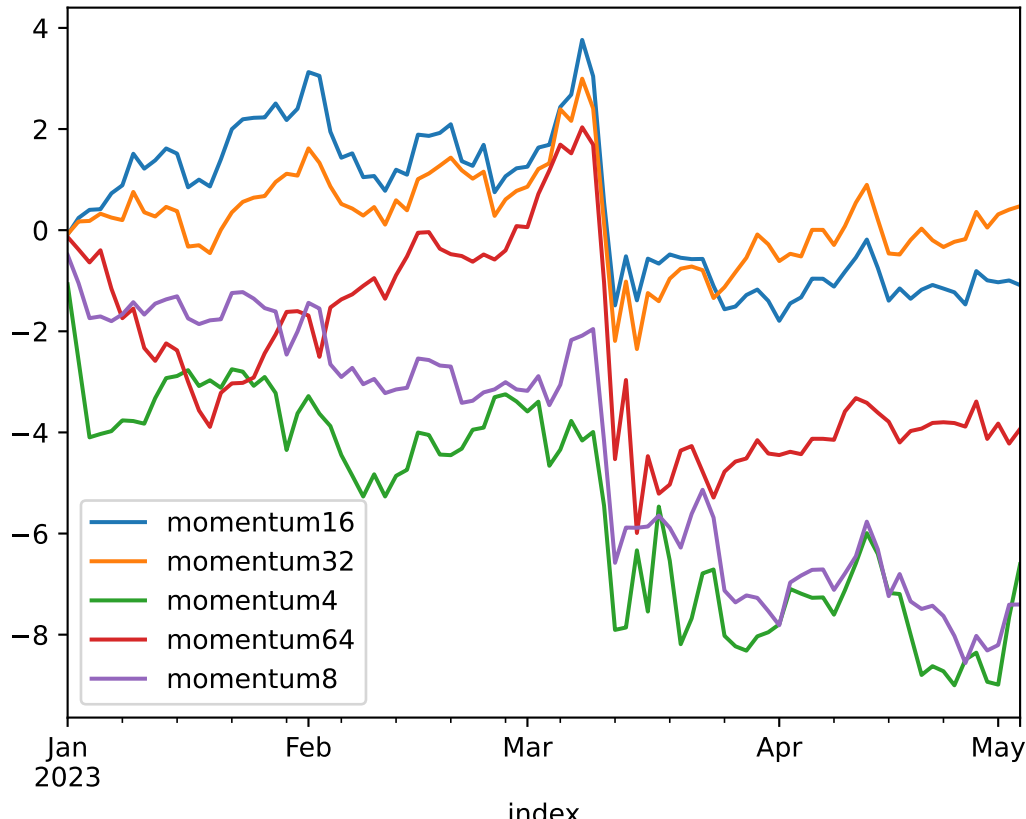
Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -1.83, 'breakout160': 11.983, 'breakout20': 11.188, 'breakout320': 11.655, 'breakout40': 10.842, 'breakout80': 13.482}
ann. std {'breakout10': 21.316, 'breakout160': 11.527, 'breakout20': 14.888, 'breakout320': 12.113, 'breakout40': 12.109, 'breakout80': 11.715}
ann. SR {'breakout10': -0.09, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}



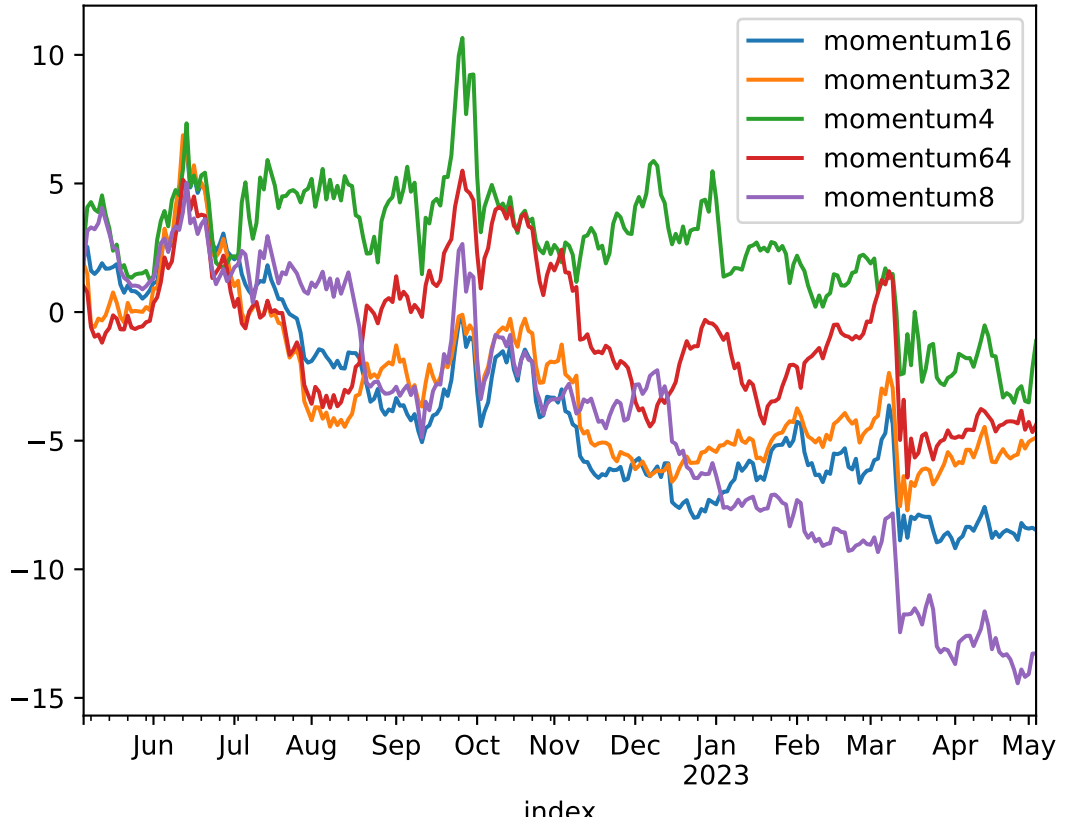
Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': -3.162, 'momentum32': 1.379, 'momentum4': -19.219, 'momentum64': -11.436, 'momentum8': -21.536}
 ann. std {'momentum16': 8.603, 'momentum32': 8.611, 'momentum4': 11.284, 'momentum64': 11.563, 'momentum8': 8.707}
 ann. SR {'momentum16': -0.37, 'momentum32': 0.16, 'momentum4': -1.7, 'momentum64': -0.99, 'momentum8': -2.47}



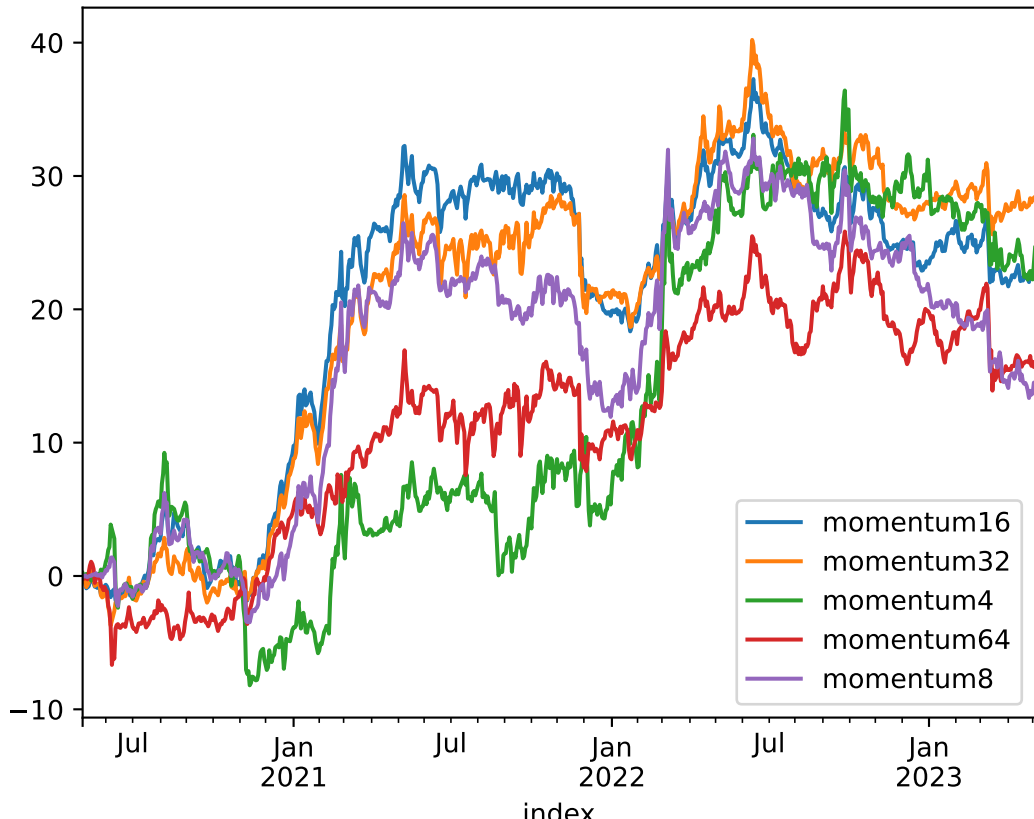
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -8.346, 'momentum32': -4.809, 'momentum4': -1.114, 'momentum64': -4.309, 'momentum8': -13.069}
ann. std {'momentum16': 8.791, 'momentum32': 9.22, 'momentum4': 13.487, 'momentum64': 10.271, 'momentum8': 10.001}
ann. SR {'momentum16': -0.95, 'momentum32': -0.52, 'momentum4': -0.08, 'momentum64': -0.42, 'momentum8': -1.31}



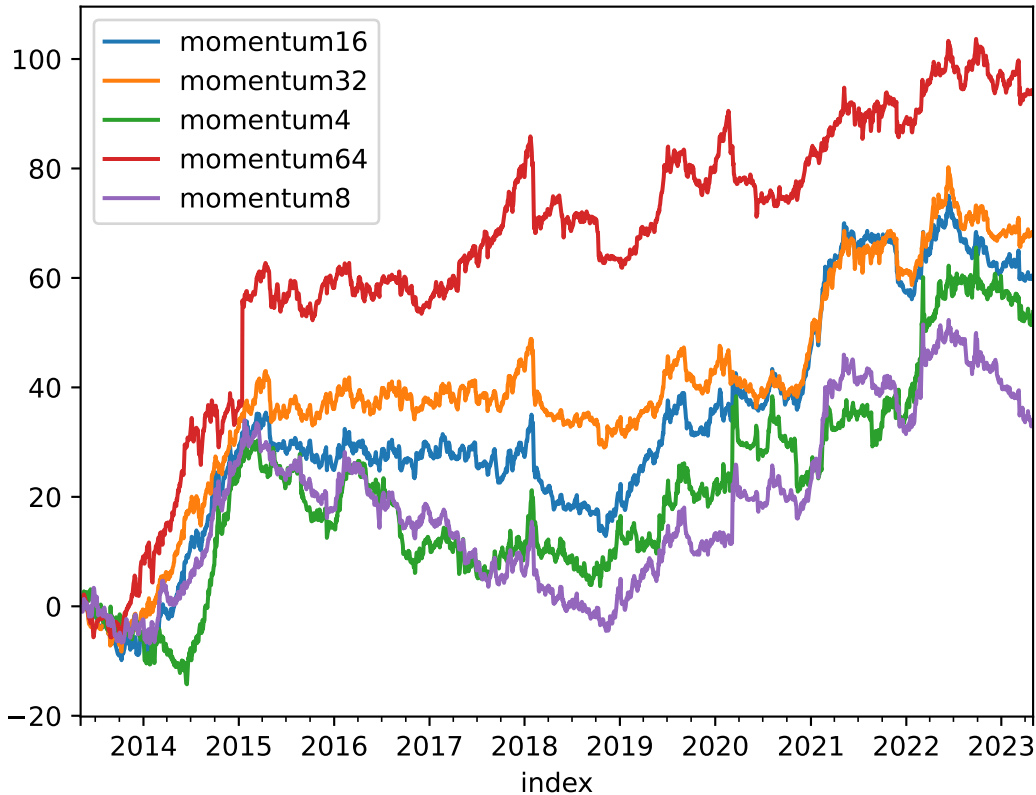
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 7.341, 'momentum32': 9.312, 'momentum4': 8.061, 'momentum64': 5.225, 'momentum8': 4.749}
ann. std {'momentum16': 10.122, 'momentum32': 10.379, 'momentum4': 14.658, 'momentum64': 10.826, 'momentum8': 11.423}
ann. SR {'momentum16': 0.73, 'momentum32': 0.9, 'momentum4': 0.55, 'momentum64': 0.48, 'momentum8': 0.42}



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

ann. mean {'momentum16': 5.906, 'momentum32': 6.722, 'momentum4': 5.279, 'momentum64': 9.207, 'momentum8': 3.341}
ann. std {'momentum16': 9.642, 'momentum32': 9.268, 'momentum4': 13.676, 'momentum64': 11.873, 'momentum8': 10.843}
ann. SR {'momentum16': 0.61, 'momentum32': 0.73, 'momentum4': 0.39, 'momentum64': 0.78, 'momentum8': 0.31}

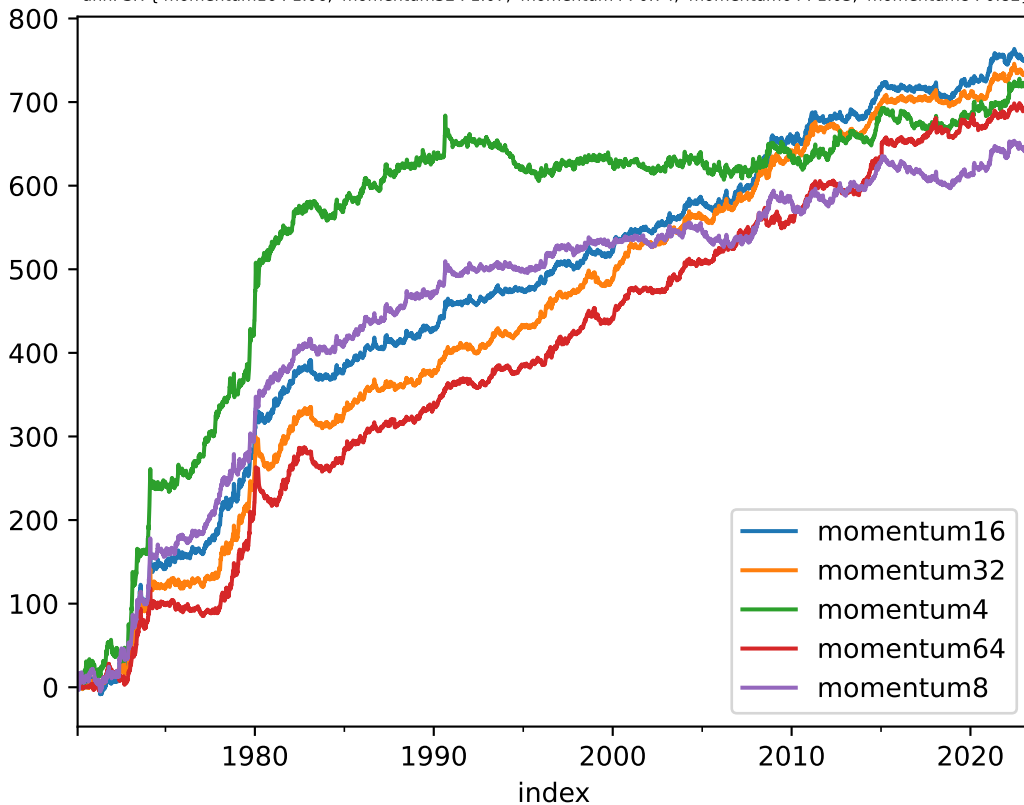


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.798, 'momentum32': 13.529, 'momentum4': 13.197, 'momentum64': 12.696, 'momentum8': 11.71}

ann. std {'momentum16': 13.044, 'momentum32': 12.607, 'momentum4': 17.89, 'momentum64': 12.329, 'momentum8': 14.329}

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

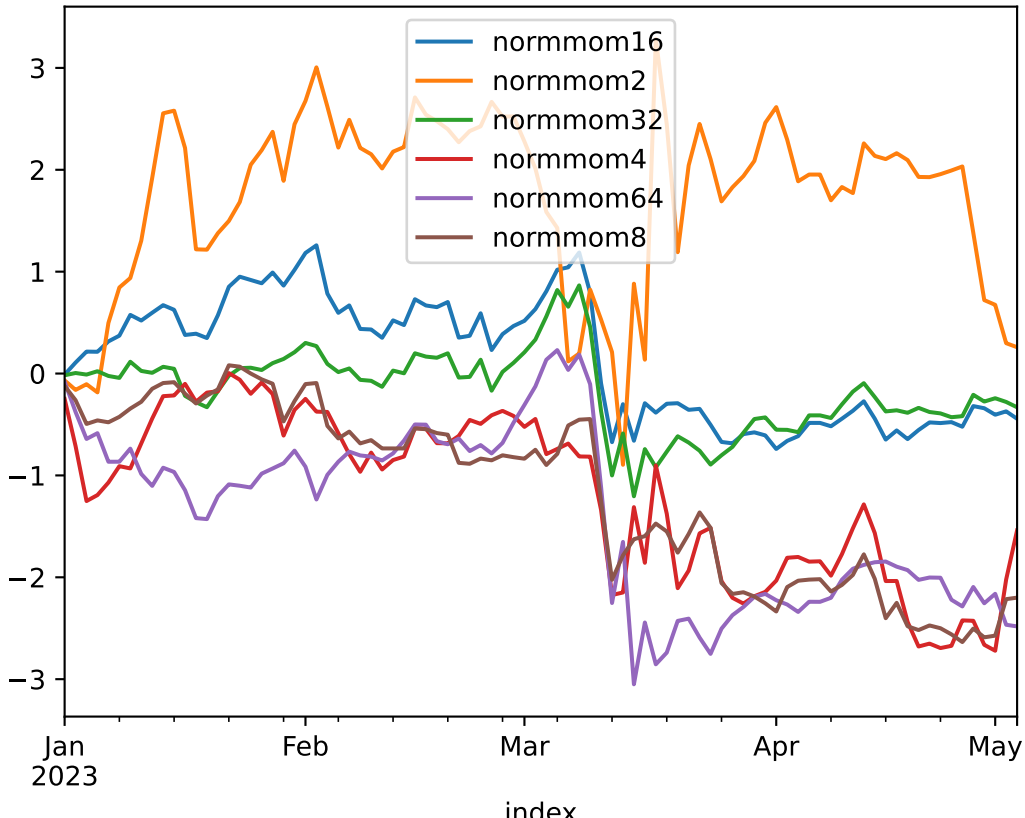


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -1.291, 'normmom2': 0.751, 'normmom32': -0.963, 'normmom4': -4.479, 'normmom64': -7.221, 'normmom8': -6.399}

ann. std {'normmom16': 3.089, 'normmom2': 8.971, 'normmom32': 3.023, 'normmom4': 4.656, 'normmom64': 4.504, 'normmom8': 3.083}

ann. SR {'normmom16': -0.42, 'normmom2': 0.08, 'normmom32': -0.32, 'normmom4': -0.96, 'normmom64': -1.6, 'normmom8': -2.08}

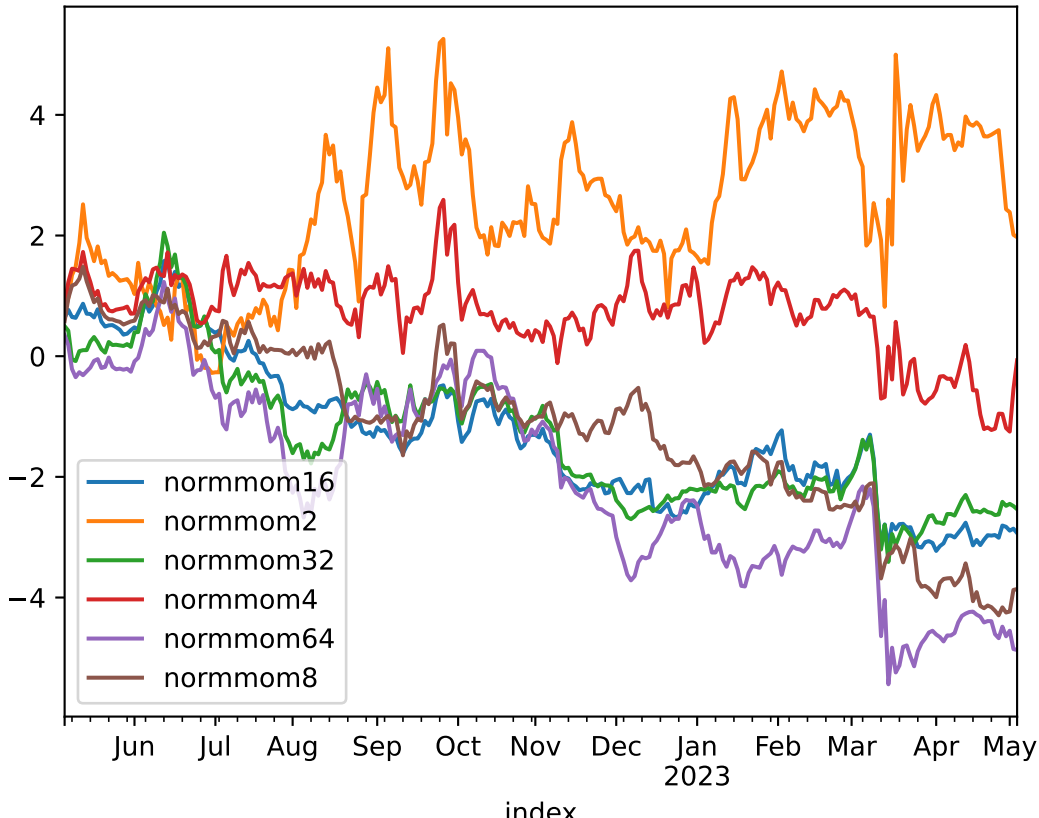


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': -2.886, 'normmom2': 1.942, 'normmom32': -2.497, 'normmom4': -0.068, 'normmom64': -4.795, 'normmom8': -3.8}

ann. std {'normmom16': 2.613, 'normmom2': 7.498, 'normmom32': 2.901, 'normmom4': 4.403, 'normmom64': 3.828, 'normmom8': 2.981}

ann. SR {'normmom16': -1.1, 'normmom2': 0.26, 'normmom32': -0.86, 'normmom4': -0.02, 'normmom64': -1.25, 'normmom8': -1.27}

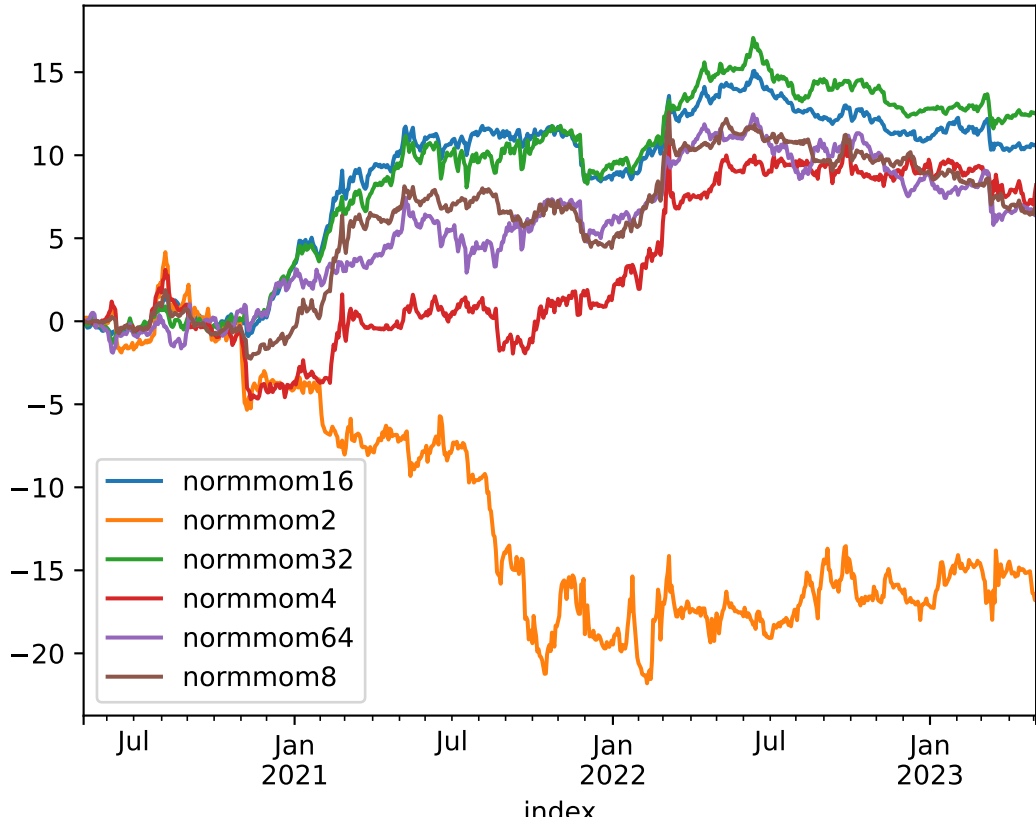


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.456, 'normmom2': -5.509, 'normmom32': 4.086, 'normmom4': 2.682, 'normmom64': 2.085, 'normmom8': 2.243}

ann. std {'normmom16': 3.508, 'normmom2': 8.628, 'normmom32': 3.877, 'normmom4': 5.392, 'normmom64': 4.274, 'normmom8': 3.932}

ann. SR {'normmom16': 0.99, 'normmom2': -0.64, 'normmom32': 1.05, 'normmom4': 0.5, 'normmom64': 0.49, 'normmom8': 0.57}

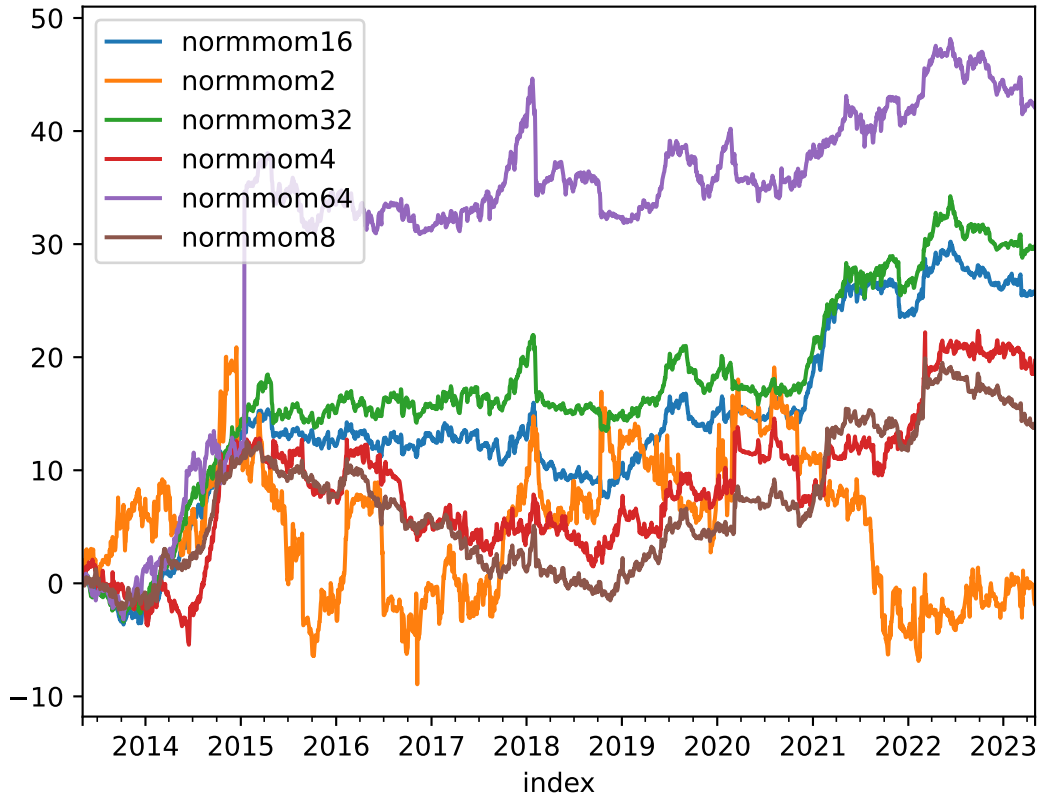


Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 2.522, 'normmom2': -0.186, 'normmom32': 2.912, 'normmom4': 1.931, 'normmom64': 4.128, 'normmom8': 1.391}

ann. std {'normmom16': 3.46, 'normmom2': 10.314, 'normmom32': 3.62, 'normmom4': 5.447, 'normmom64': 8.272, 'normmom8': 3.875}

ann. SR {'normmom16': 0.73, 'normmom2': -0.02, 'normmom32': 0.8, 'normmom4': 0.35, 'normmom64': 0.5, 'normmom8': 0.36}

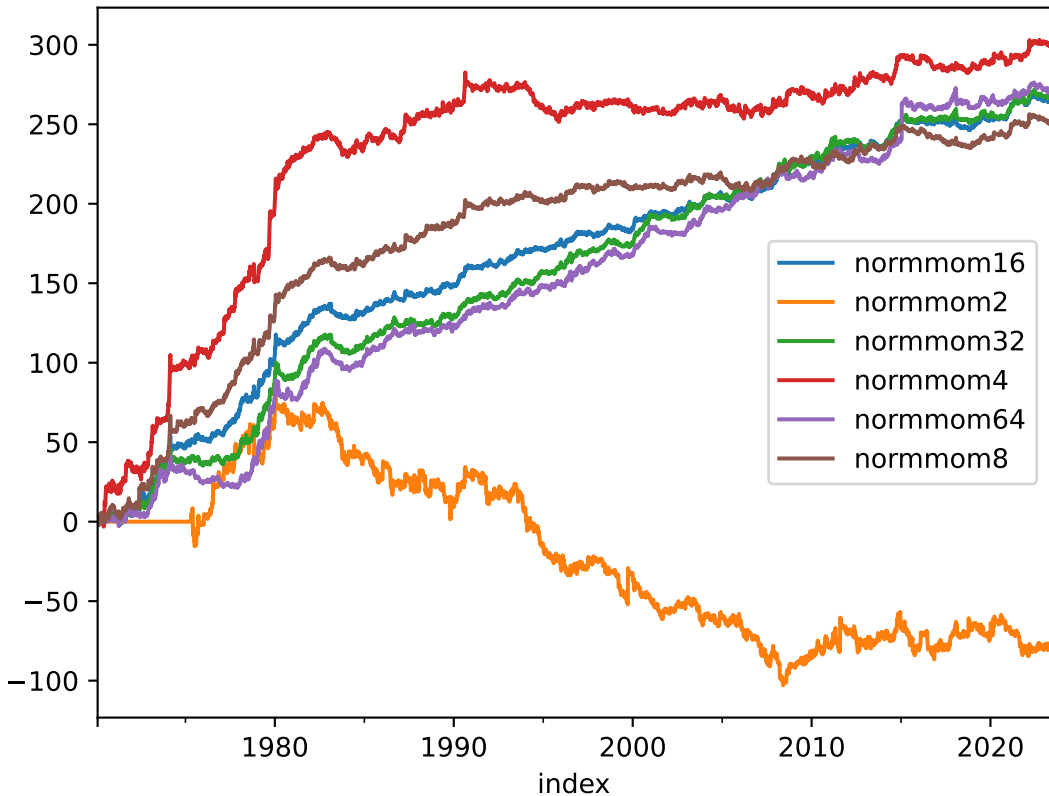


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.872, 'normmom2': -1.467, 'normmom32': 4.923, 'normmom4': 5.536, 'normmom64': 4.98, 'normmom8': 4.619}

ann. std {'normmom16': 4.531, 'normmom2': 11.609, 'normmom32': 4.608, 'normmom4': 7.383, 'normmom64': 5.869, 'normmom8': 5.364}

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

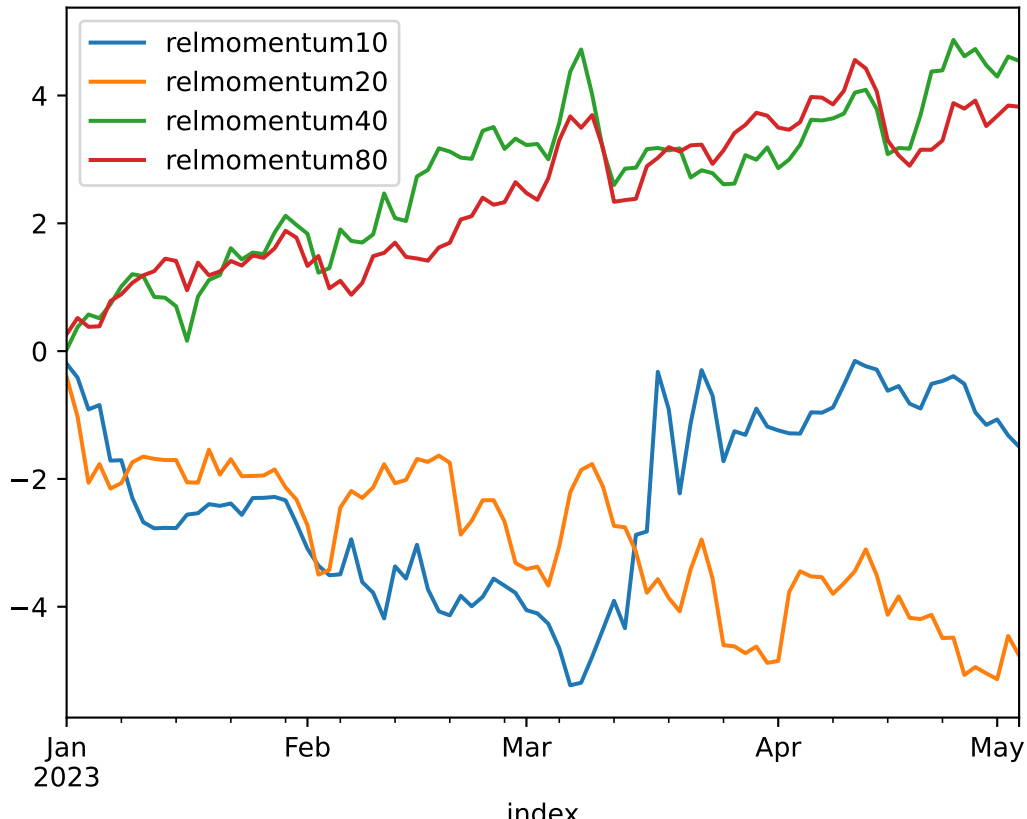


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -4.35, 'relmomentum20': -13.85, 'relmomentum40': 13.215, 'relmomentum80': 11.126}

ann. std {'relmomentum10': 7.93, 'relmomentum20': 6.581, 'relmomentum40': 5.279, 'relmomentum80': 4.309}

ann. SR {'relmomentum10': -0.55, 'relmomentum20': -2.1, 'relmomentum40': 2.5, 'relmomentum80': 2.58}

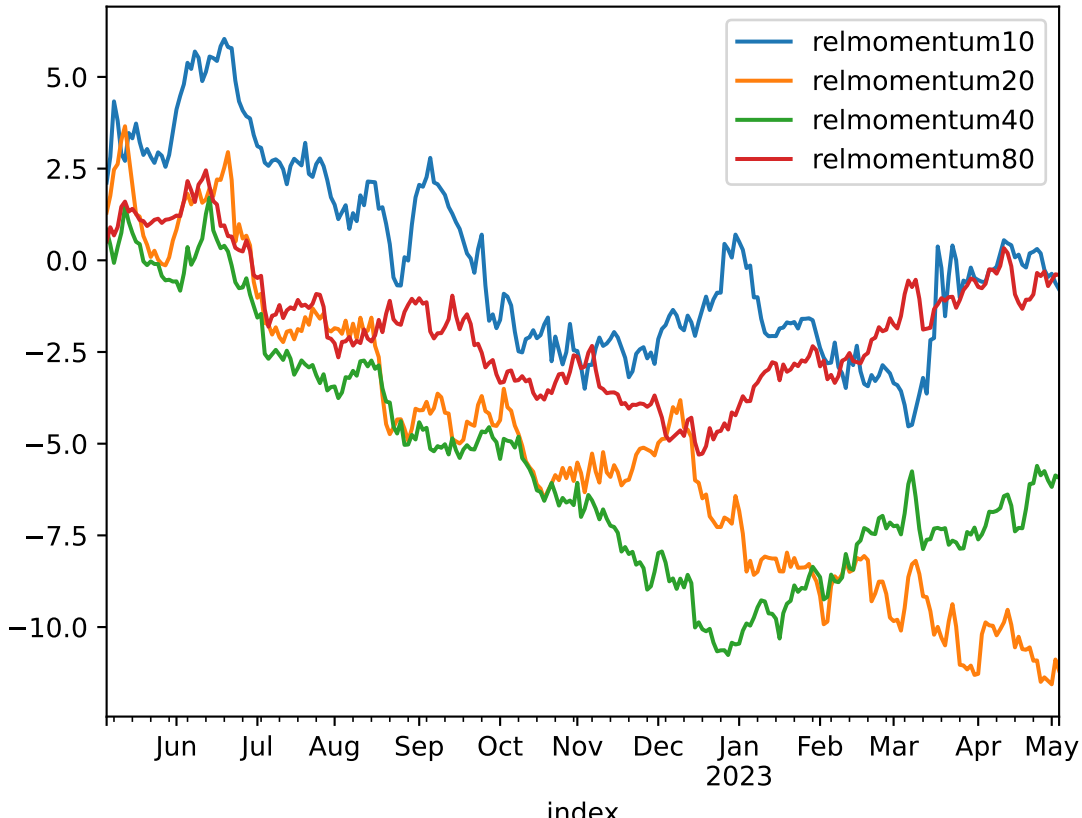


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -0.782, 'relmomentum20': -11.016, 'relmomentum40': -5.841, 'relmomentum80': -0.394}

ann. std {'relmomentum10': 7.72, 'relmomentum20': 6.602, 'relmomentum40': 5.338, 'relmomentum80': 4.535}

ann. SR {'relmomentum10': -0.1, 'relmomentum20': -1.67, 'relmomentum40': -1.09, 'relmomentum80': -0.09}

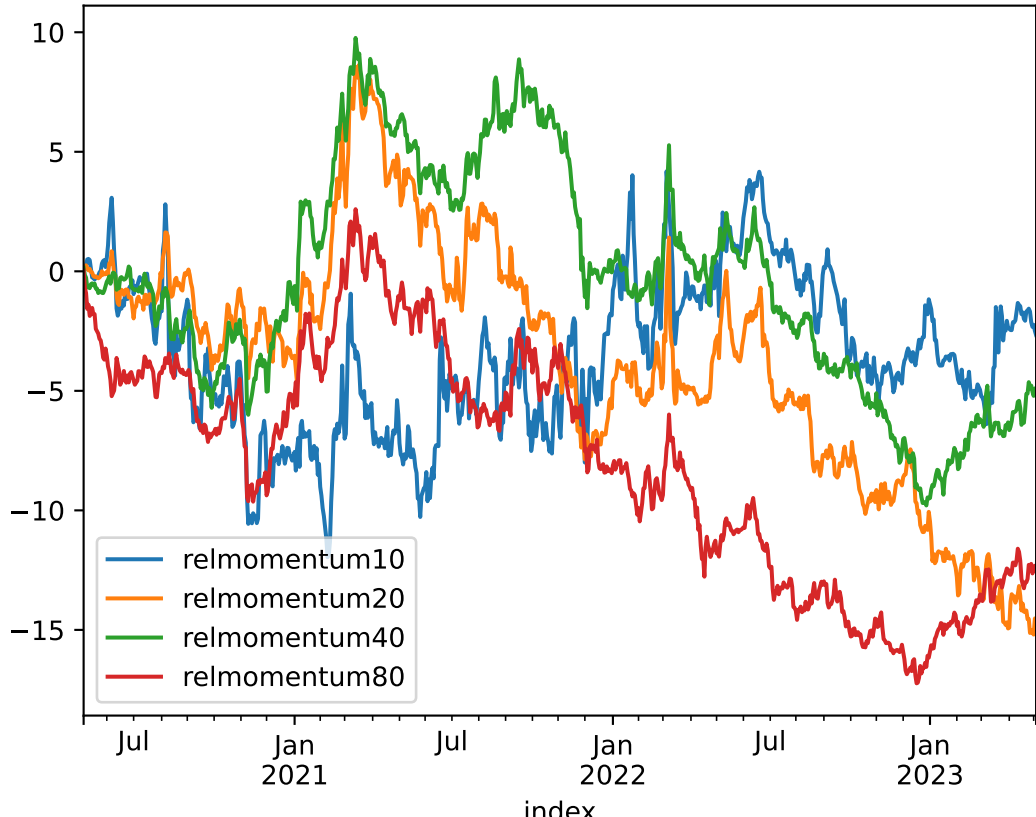


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -0.873, 'relmomentum20': -4.852, 'relmomentum40': -1.625, 'relmomentum80': -4.038}

ann. std {'relmomentum10': 11.907, 'relmomentum20': 8.341, 'relmomentum40': 6.94, 'relmomentum80': 6.33}

ann. SR {'relmomentum10': -0.07, 'relmomentum20': -0.58, 'relmomentum40': -0.23, 'relmomentum80': -0.64}

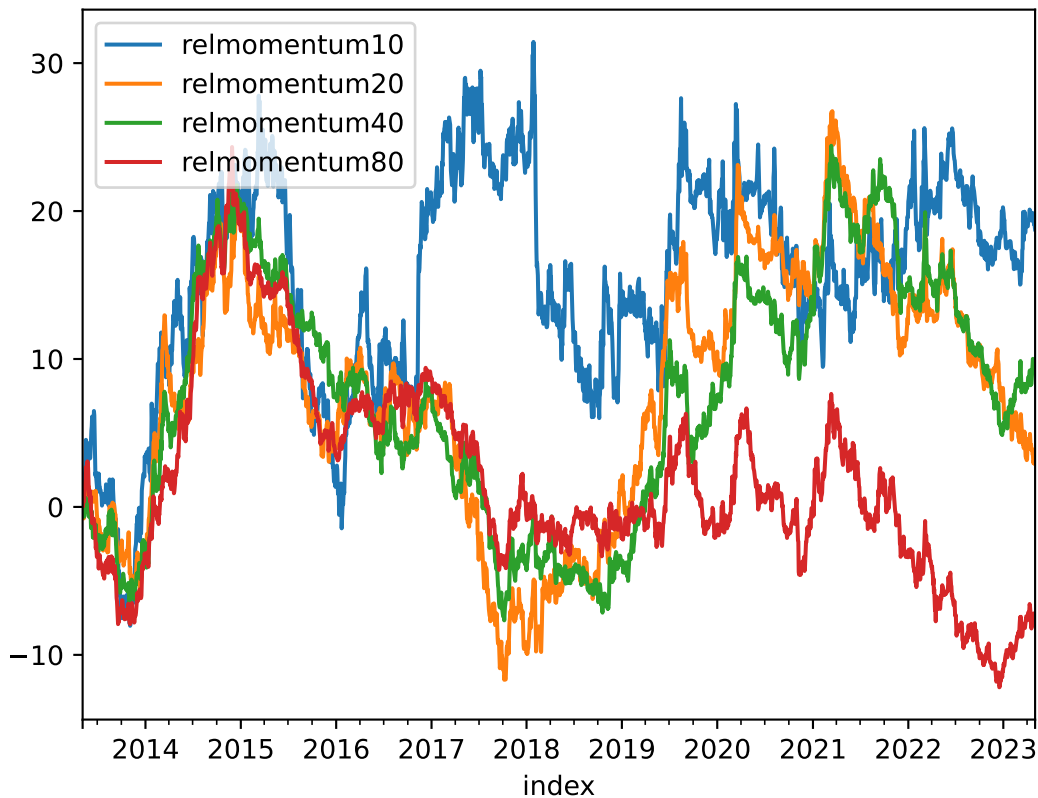


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': 1.841, 'relmomentum20': 0.322, 'relmomentum40': 0.951, 'relmomentum80': -0.716}

ann. std {'relmomentum10': 13.391, 'relmomentum20': 8.539, 'relmomentum40': 6.992, 'relmomentum80': 6.376}

ann. SR {'relmomentum10': 0.14, 'relmomentum20': 0.04, 'relmomentum40': 0.14, 'relmomentum80': -0.11}

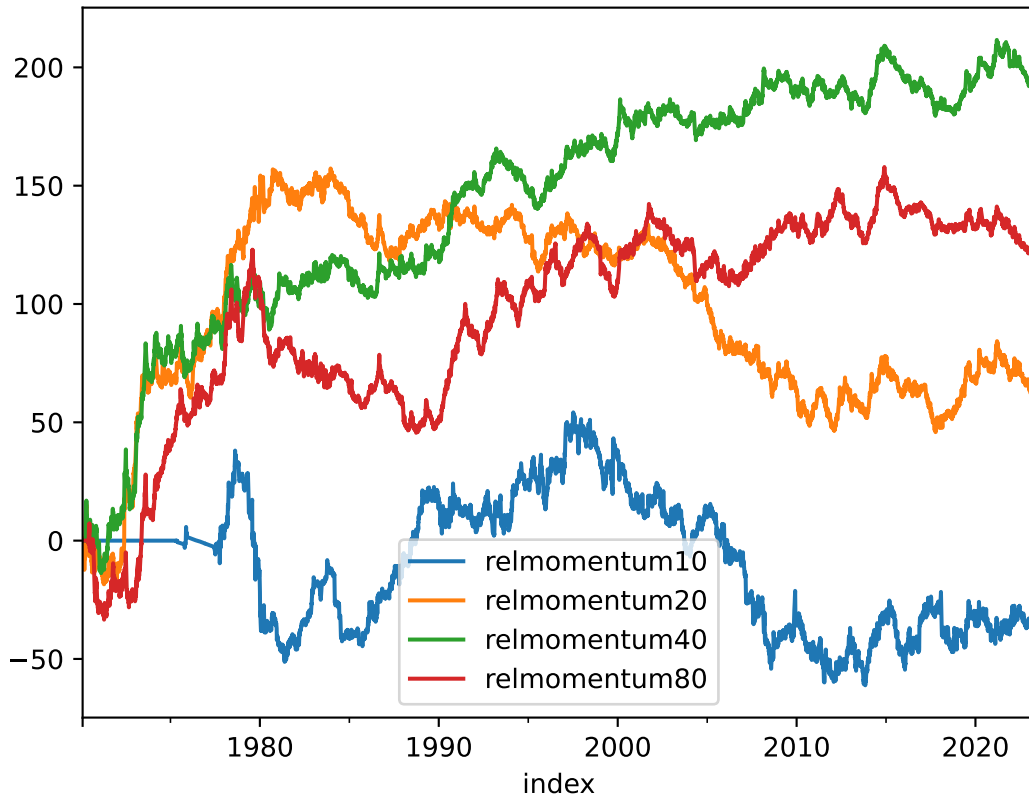


Total Trading Rule P&L for period '99Y'

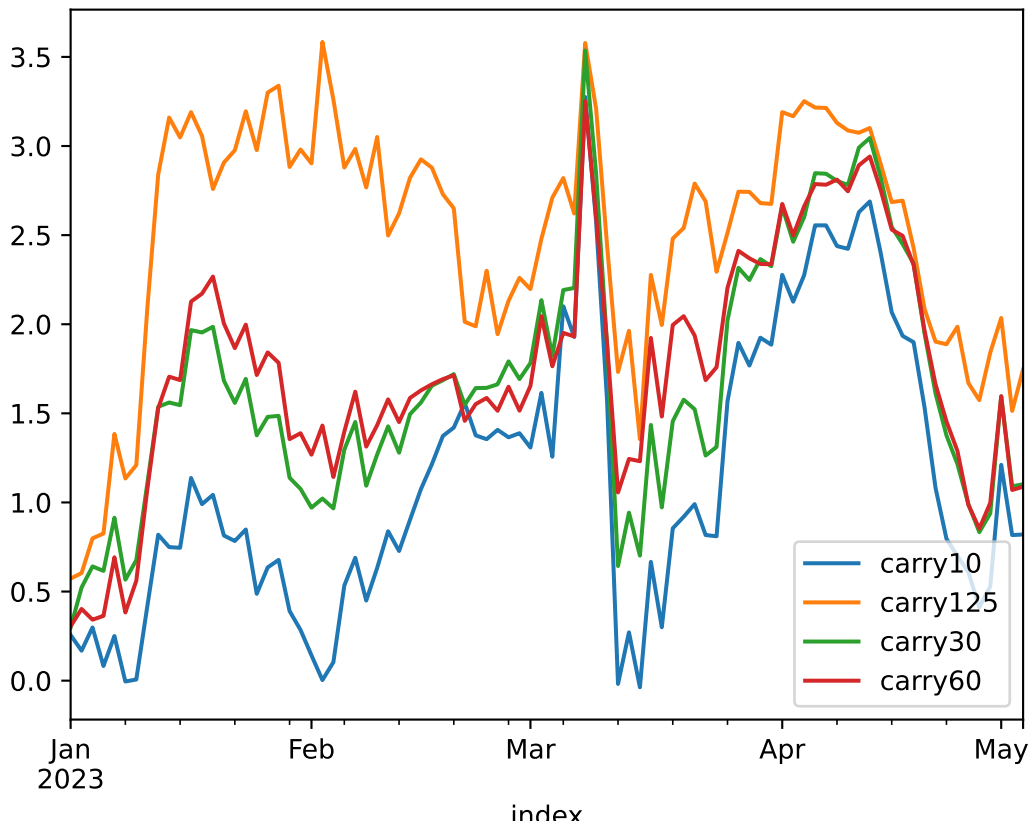
ann. mean {'relmomentum10': -0.633, 'relmomentum20': 1.121, 'relmomentum40': 3.628, 'relmomentum80': 2.327}

ann. std {'relmomentum10': 13.387, 'relmomentum20': 10.467, 'relmomentum40': 9.637, 'relmomentum80': 9.782}

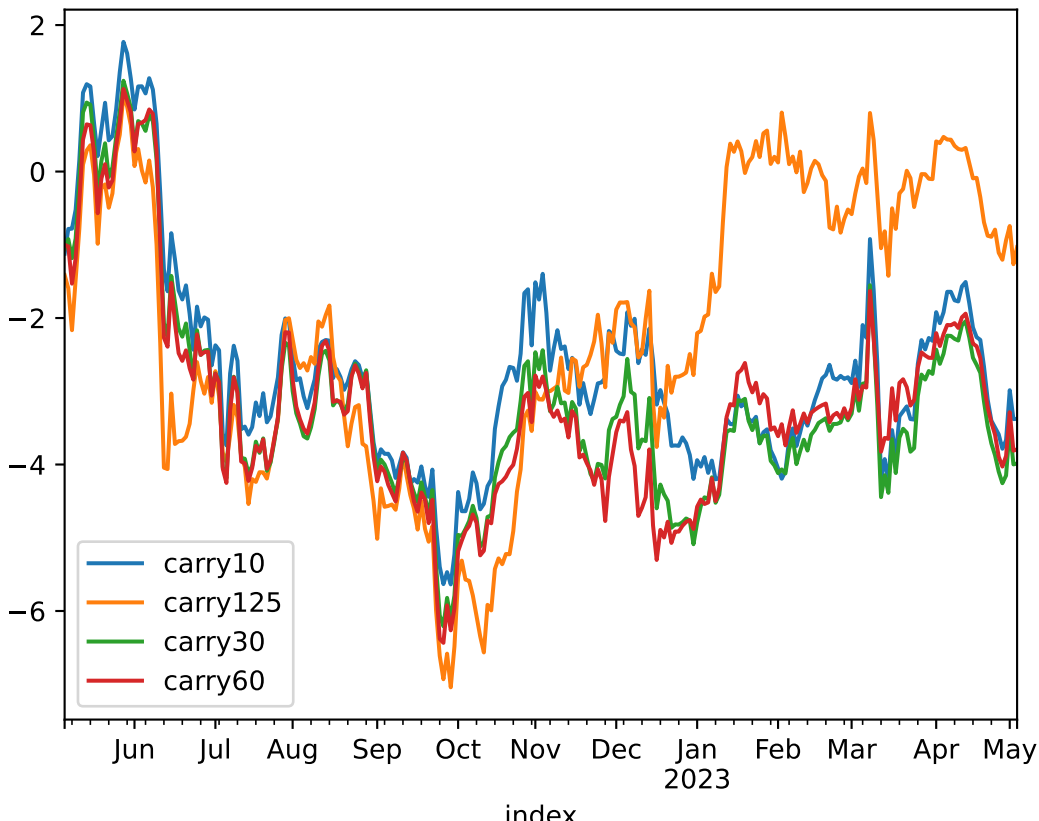
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 2.386, 'carry125': 5.08, 'carry30': 3.206, 'carry60': 3.165}
ann. std {'carry10': 5.932, 'carry125': 5.447, 'carry30': 5.484, 'carry60': 4.942}
ann. SR {'carry10': 0.4, 'carry125': 0.93, 'carry30': 0.58, 'carry60': 0.64}



Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -3.325, 'carry125': -1.016, 'carry30': -3.925, 'carry60': -3.735}
ann. std {'carry10': 6.086, 'carry125': 6.652, 'carry30': 6.062, 'carry60': 5.998}
ann. SR {'carry10': -0.55, 'carry125': -0.15, 'carry30': -0.65, 'carry60': -0.62}

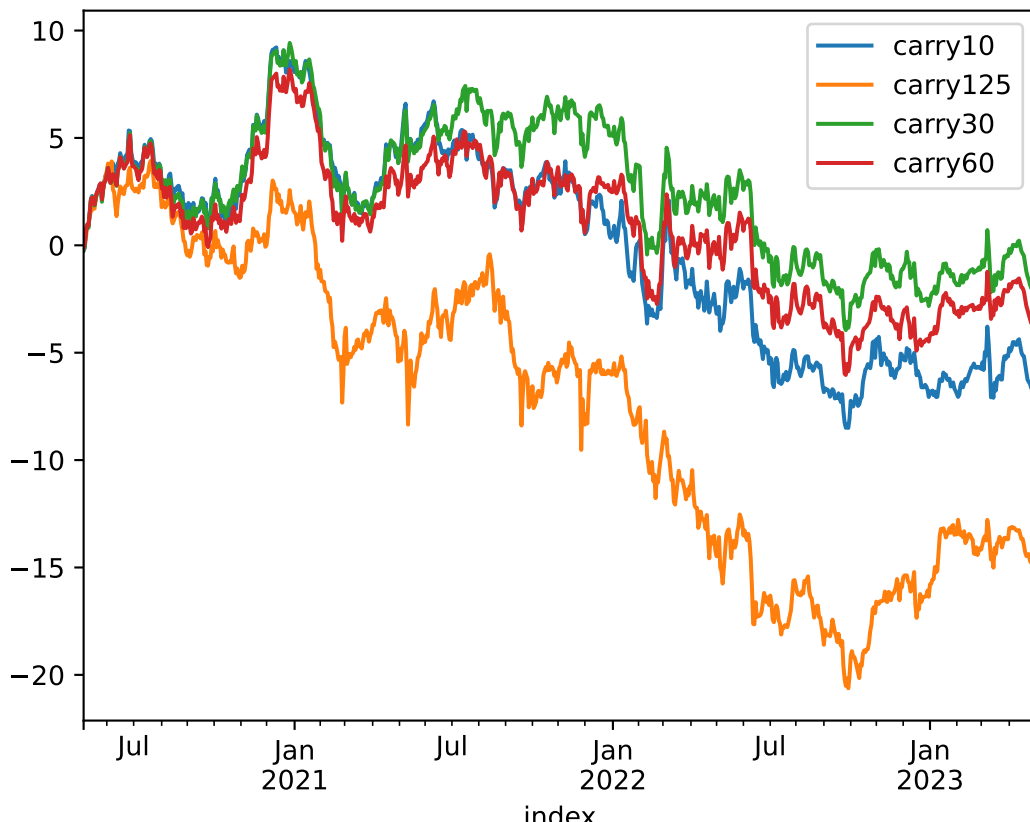


Total Trading Rule P&L for period '3Y'

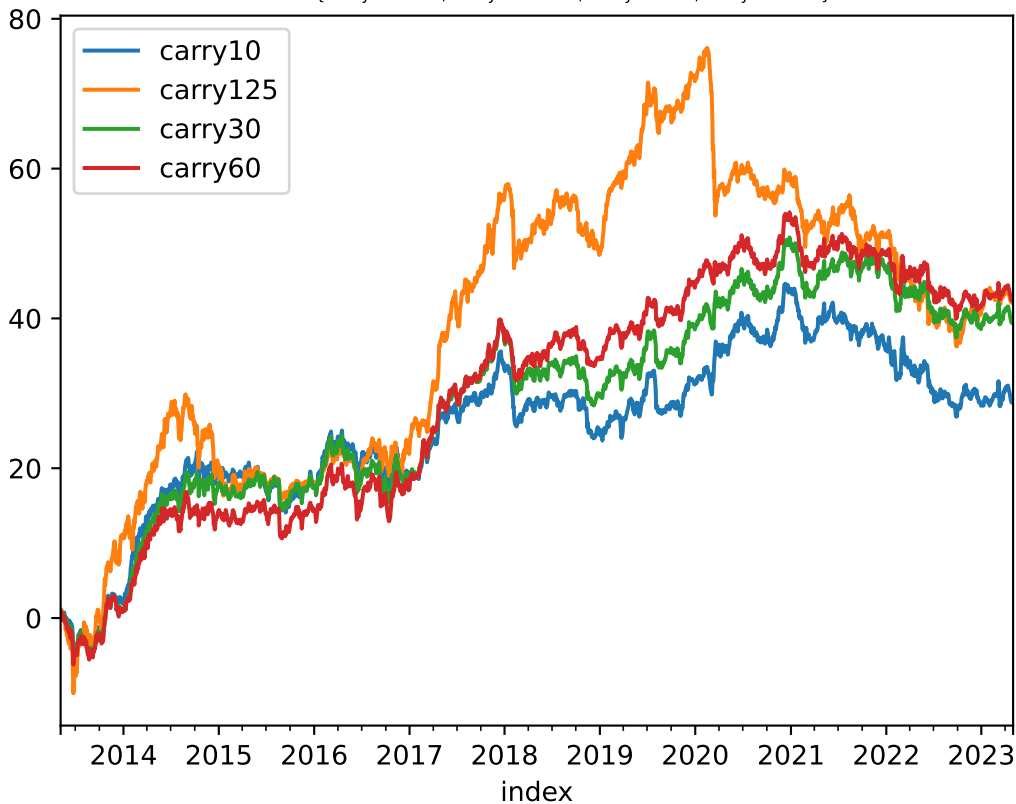
ann. mean {'carry10': -2.043, 'carry125': -4.785, 'carry30': -0.565, 'carry60': -1.112}

ann. std {'carry10': 6.557, 'carry125': 7.993, 'carry30': 6.486, 'carry60': 6.471}

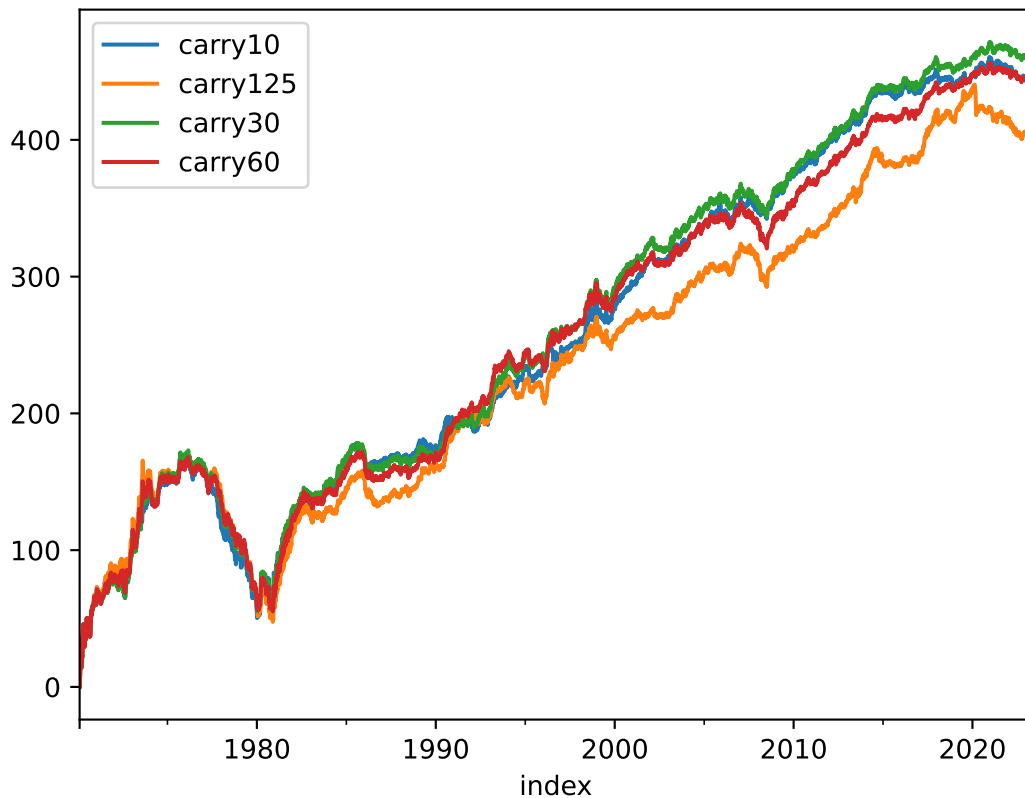
ann. SR {'carry10': -0.31, 'carry125': -0.6, 'carry30': -0.09, 'carry60': -0.17}



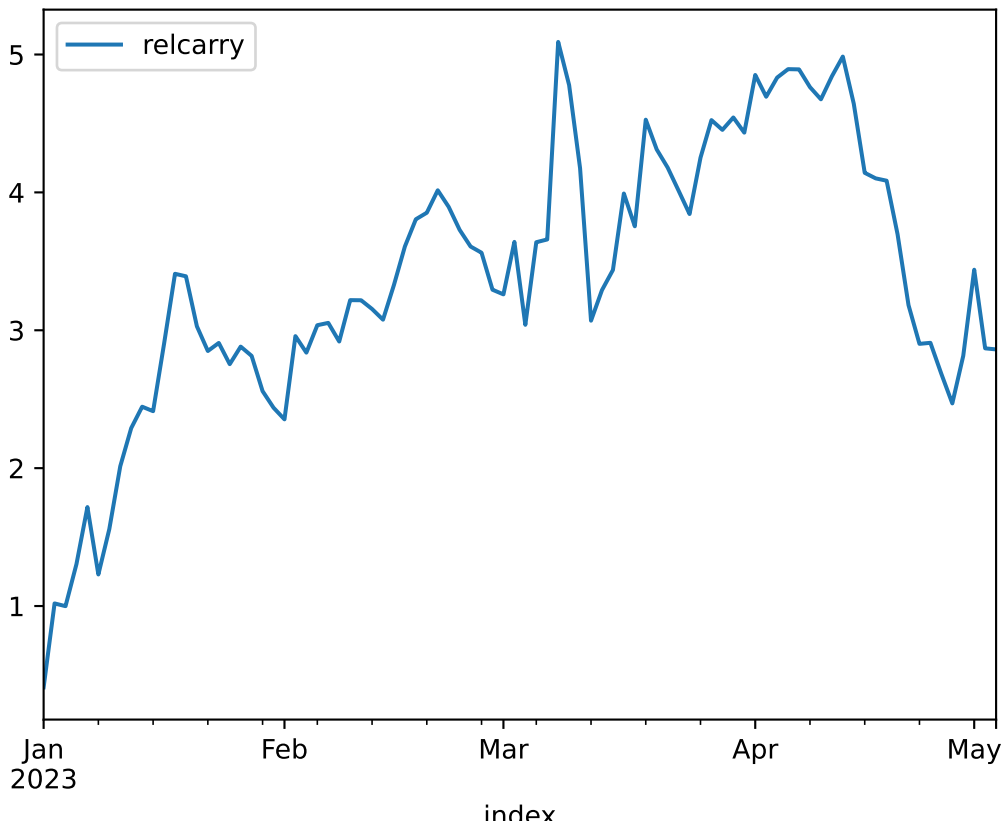
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 2.863, 'carry125': 4.148, 'carry30': 3.894, 'carry60': 4.18}
ann. std {'carry10': 6.366, 'carry125': 8.947, 'carry30': 6.452, 'carry60': 6.399}
ann. SR {'carry10': 0.45, 'carry125': 0.46, 'carry30': 0.6, 'carry60': 0.65}



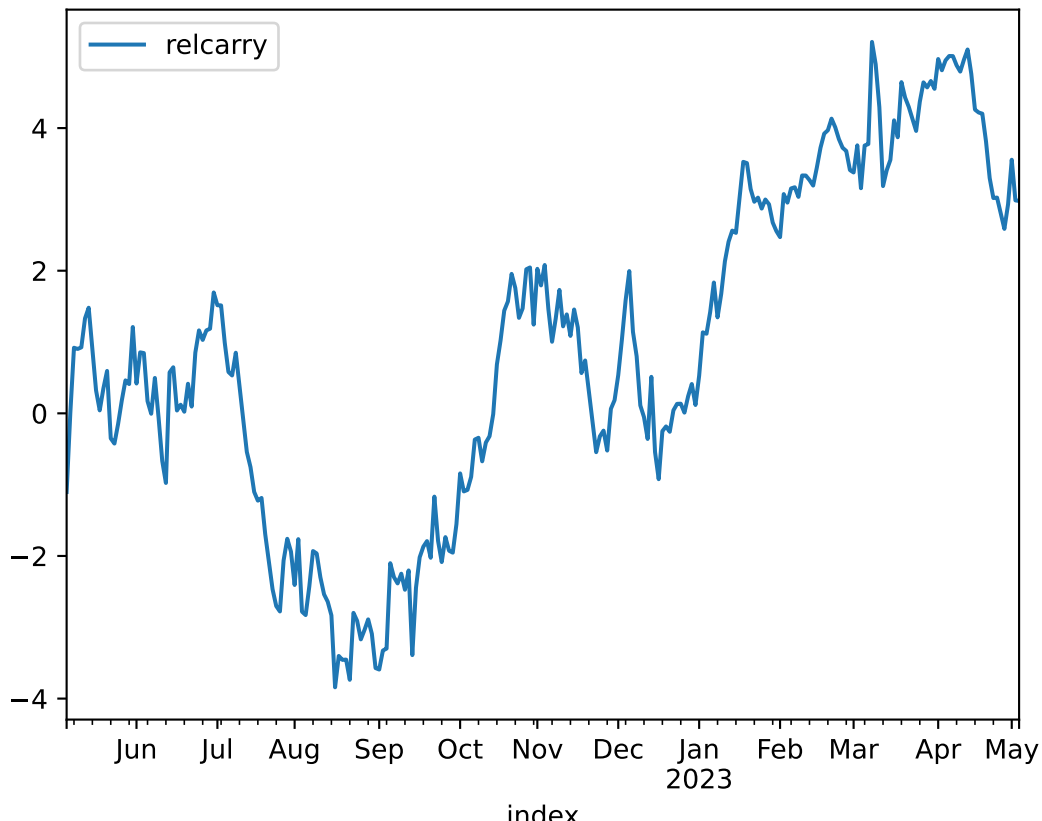
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.2, 'carry125': 7.492, 'carry30': 8.486, 'carry60': 8.197}
ann. std {'carry10': 11.199, 'carry125': 11.556, 'carry30': 11.256, 'carry60': 11.259}
ann. SR {'carry10': 0.73, 'carry125': 0.65, 'carry30': 0.75, 'carry60': 0.73}



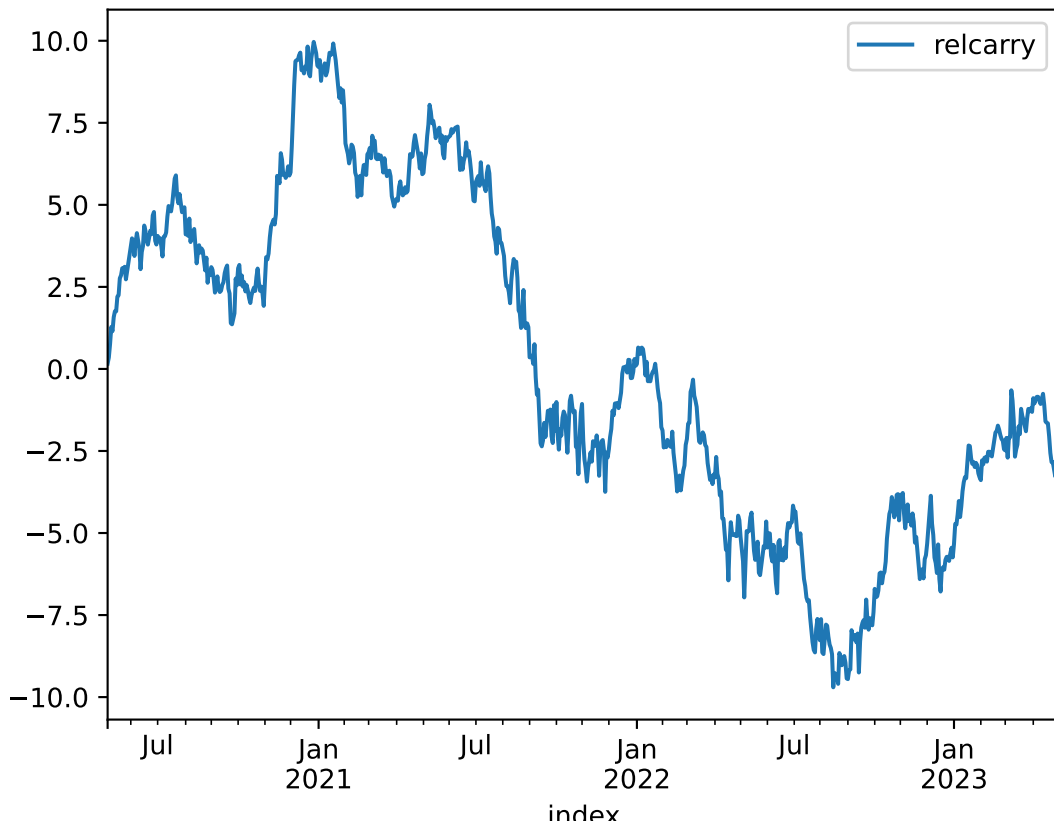
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 8.323}
ann. std {'relcarry': 5.729}
ann. SR {'relcarry': 1.45}



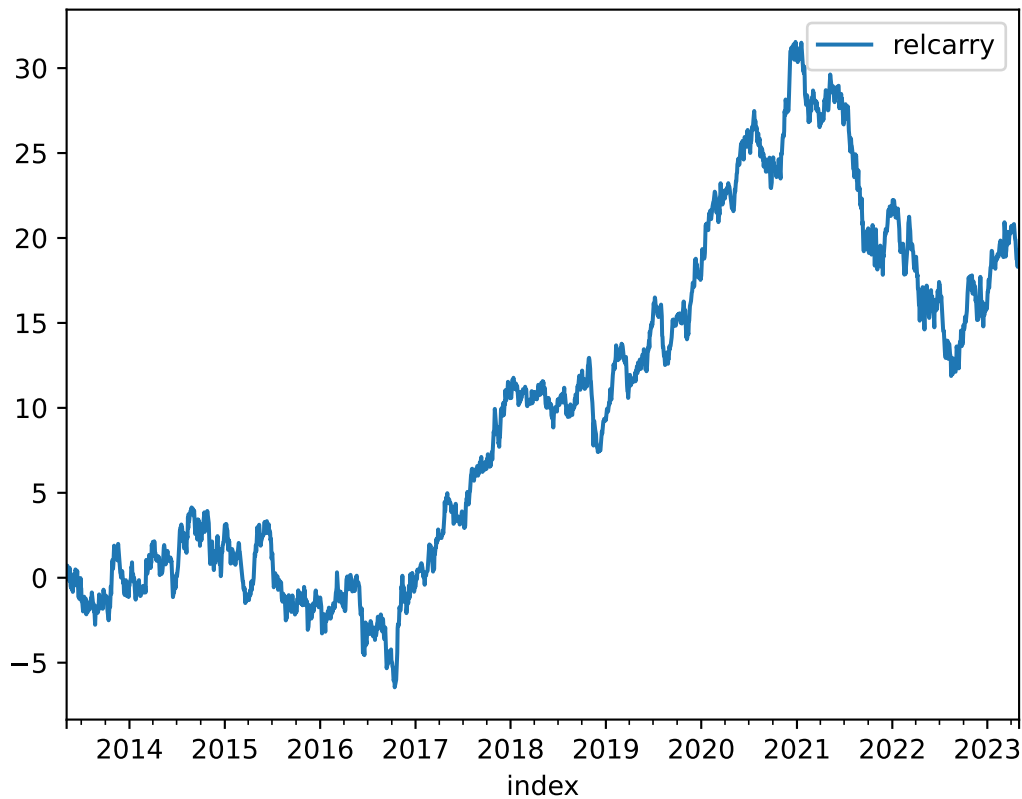
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 2.932}
ann. std {'relcarry': 6.963}
ann. SR {'relcarry': 0.42}



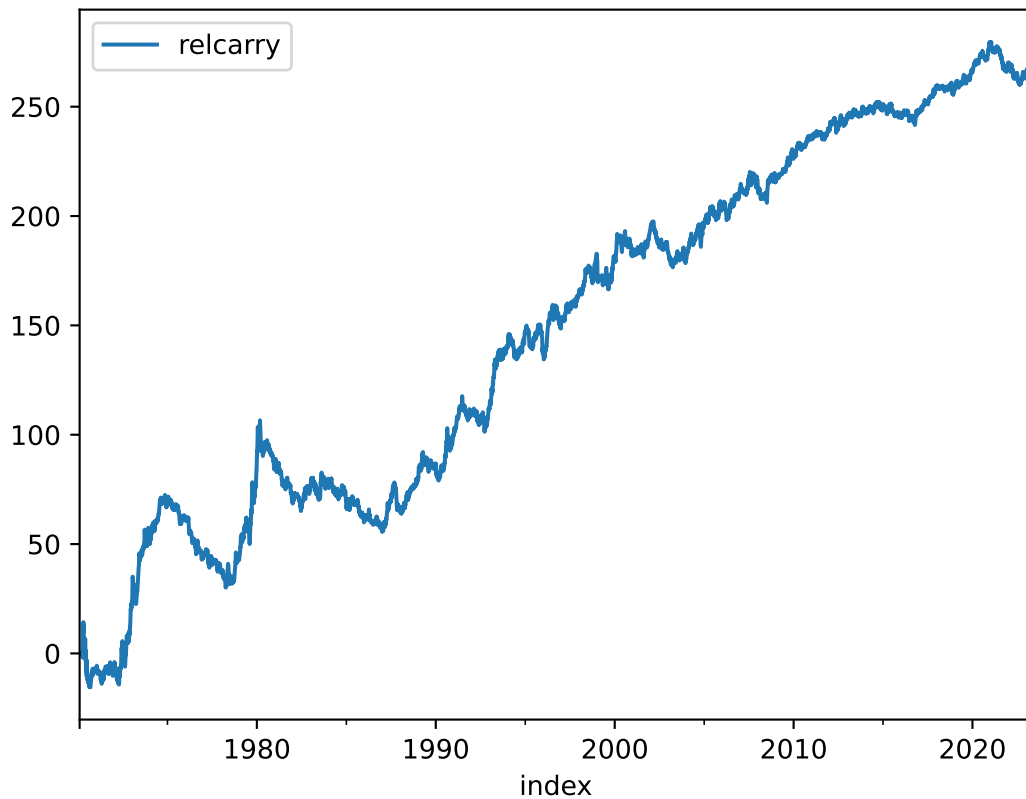
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.943}
ann. std {'relcarry': 6.671}
ann. SR {'relcarry': -0.14}



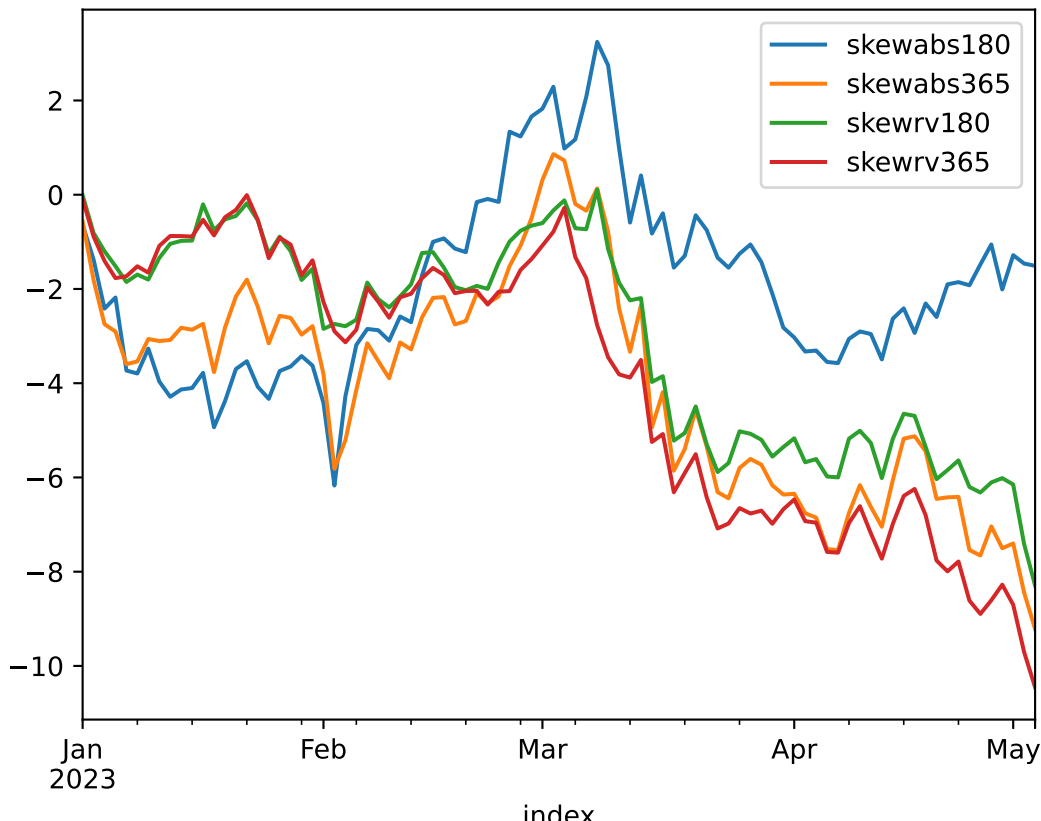
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 1.835}
ann. std {'relcarry': 5.817}
ann. SR {'relcarry': 0.32}



Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.916}
ann. std {'relcarry': 8.959}
ann. SR {'relcarry': 0.55}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -4.388, 'skewabs365': -26.814, 'skewrv180': -24.126, 'skewrv365': -30.411}
ann. std {'skewabs180': 11.333, 'skewabs365': 11.685, 'skewrv180': 8.362, 'skewrv365': 8.109}
ann. SR {'skewabs180': -0.39, 'skewabs365': -2.29, 'skewrv180': -2.89, 'skewrv365': -3.75}

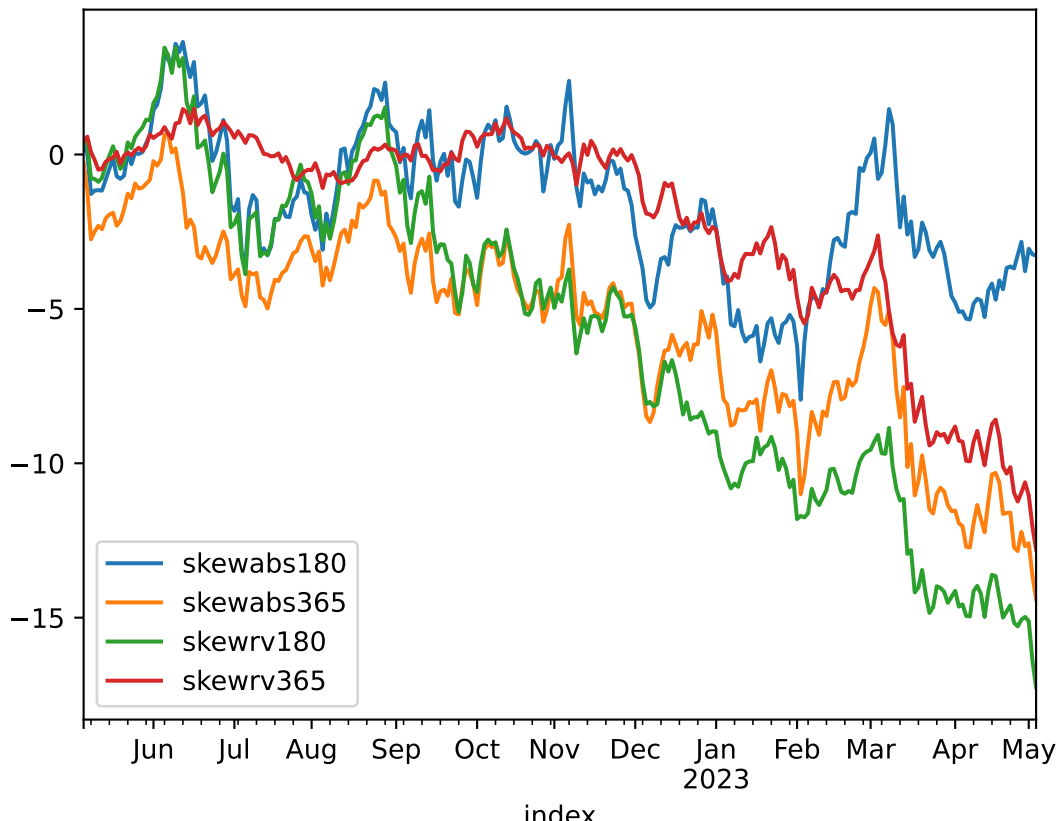


Total Trading Rule P&L for period '1Y'

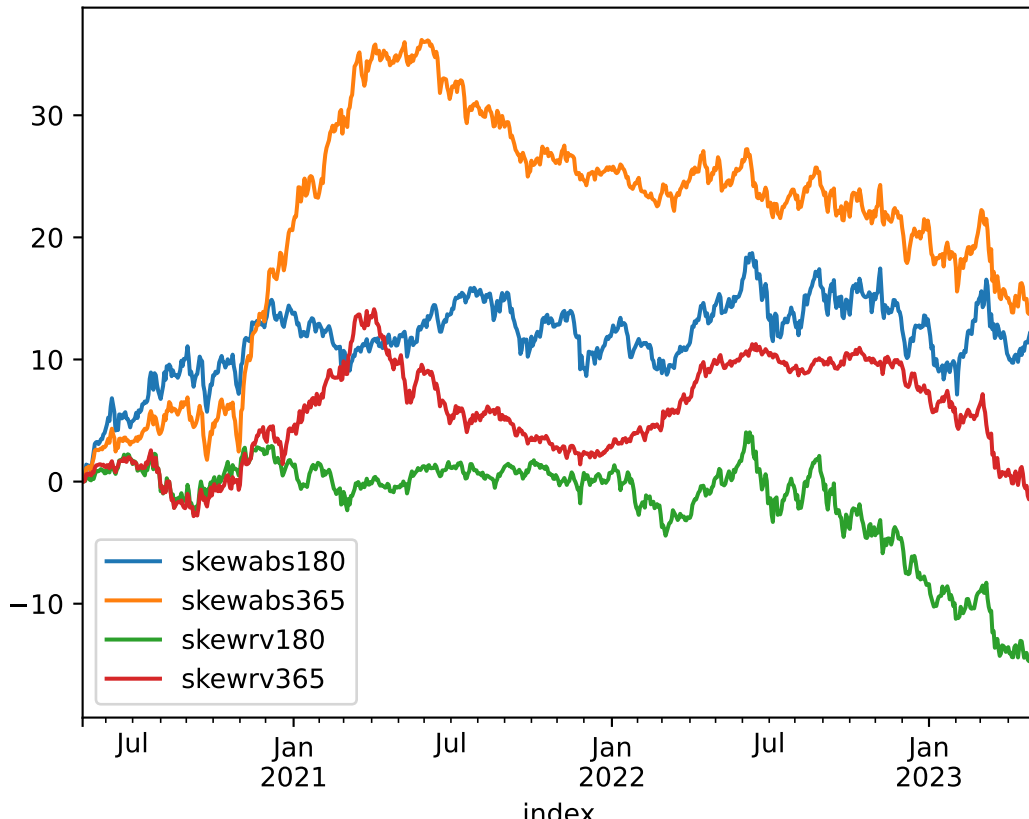
ann. mean {'skewabs180': -3.228, 'skewabs365': -14.181, 'skewrv180': -16.99, 'skewrv365': -12.599}

ann. std {'skewabs180': 11.084, 'skewabs365': 10.002, 'skewrv180': 9.391, 'skewrv365': 5.909}

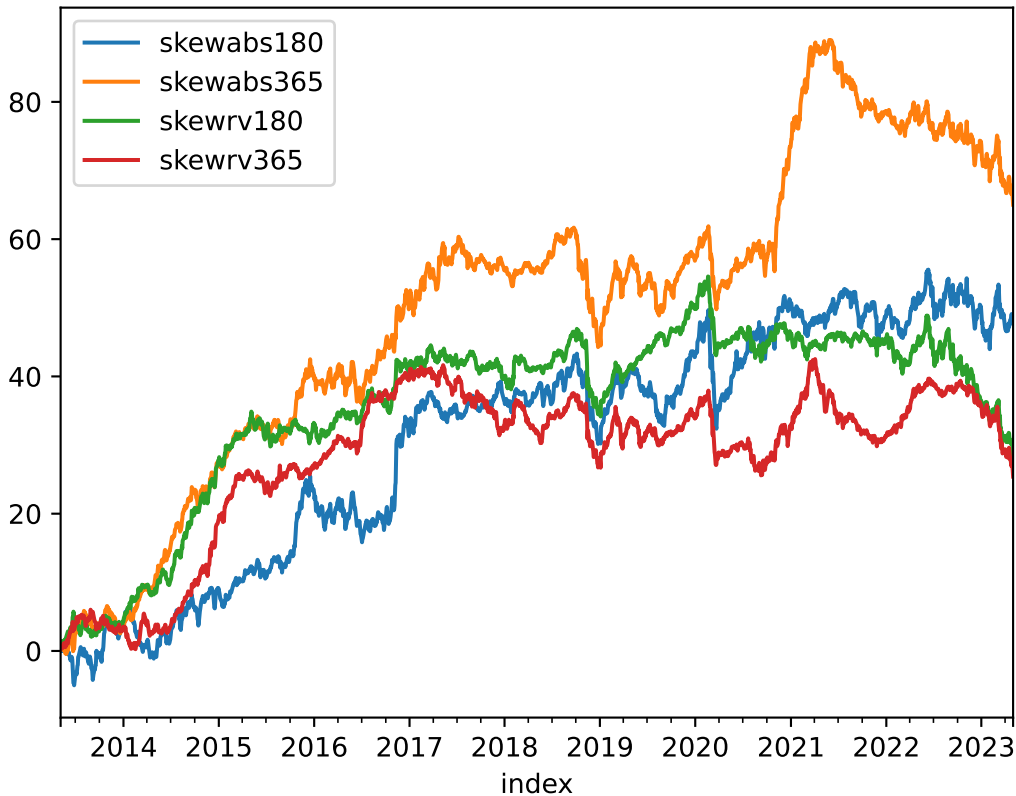
ann. SR {'skewabs180': -0.29, 'skewabs365': -1.42, 'skewrv180': -1.81, 'skewrv365': -2.13}



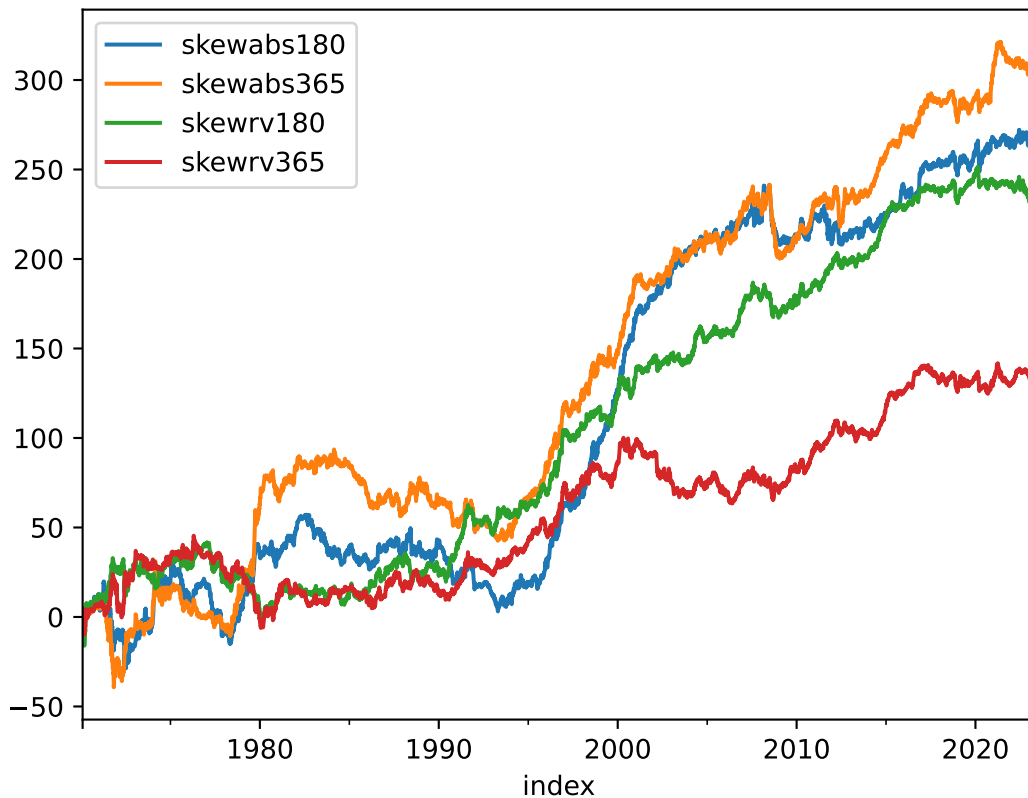
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.86, 'skewabs365': 3.982, 'skewrv180': -5.461, 'skewrv365': -0.986}
ann. std {'skewabs180': 9.139, 'skewabs365': 8.951, 'skewrv180': 7.29, 'skewrv365': 6.392}
ann. SR {'skewabs180': 0.42, 'skewabs365': 0.44, 'skewrv180': -0.75, 'skewrv365': -0.15}



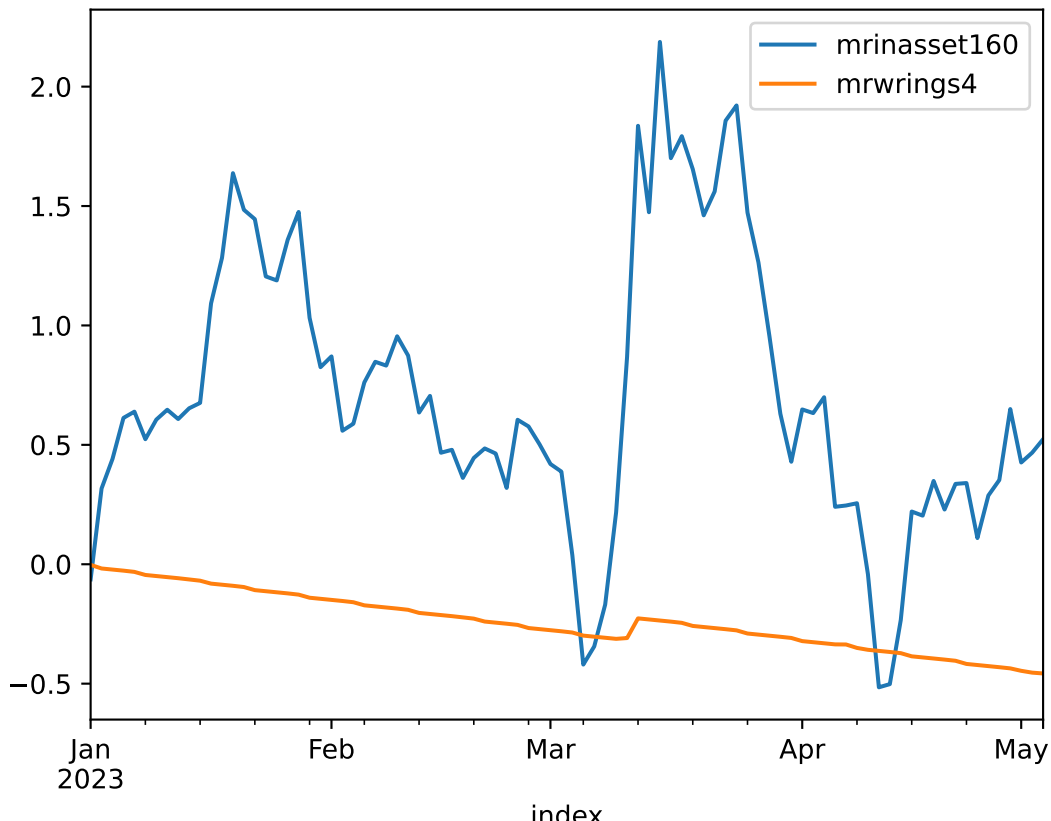
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.774, 'skewabs365': 6.383, 'skewrv180': 2.762, 'skewrv365': 2.494}
ann. std {'skewabs180': 8.02, 'skewabs365': 7.957, 'skewrv180': 6.407, 'skewrv365': 6.061}
ann. SR {'skewabs180': 0.6, 'skewabs365': 0.8, 'skewrv180': 0.43, 'skewrv365': 0.41}



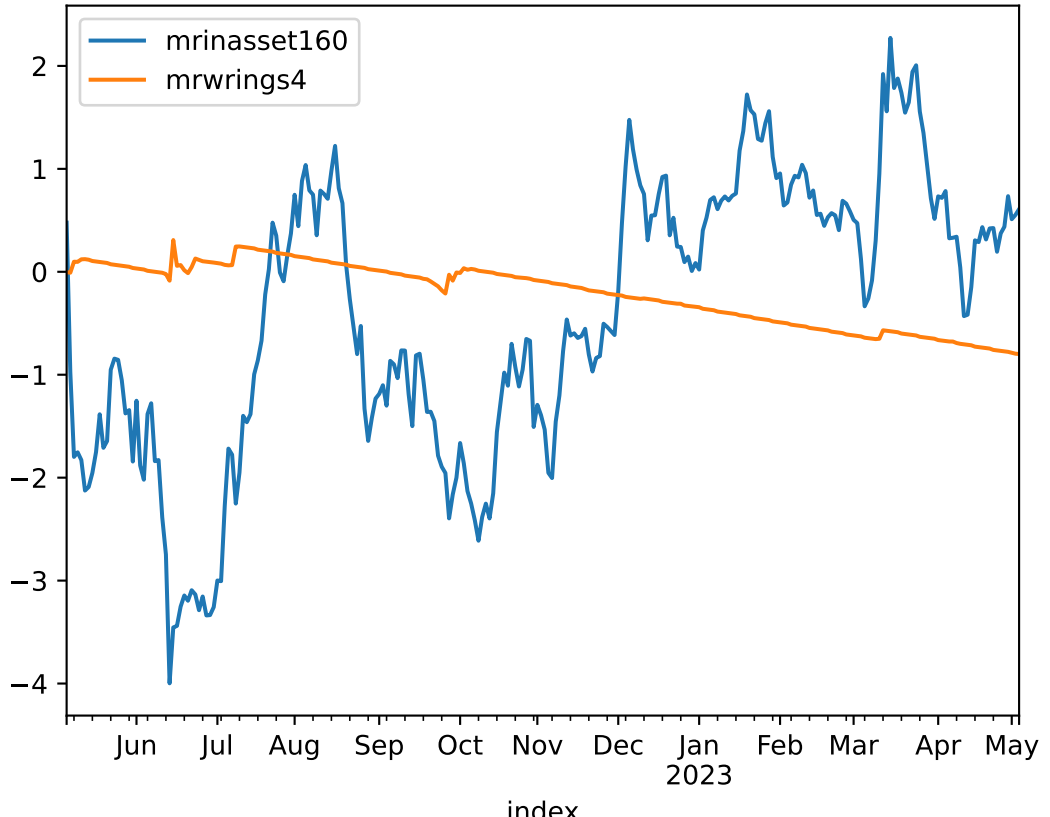
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.887, 'skewabs365': 5.478, 'skewrv180': 4.149, 'skewrv365': 2.295}
ann. std {'skewabs180': 10.1, 'skewabs365': 9.87, 'skewrv180': 8.752, 'skewrv365': 8.126}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.47, 'skewrv365': 0.28}



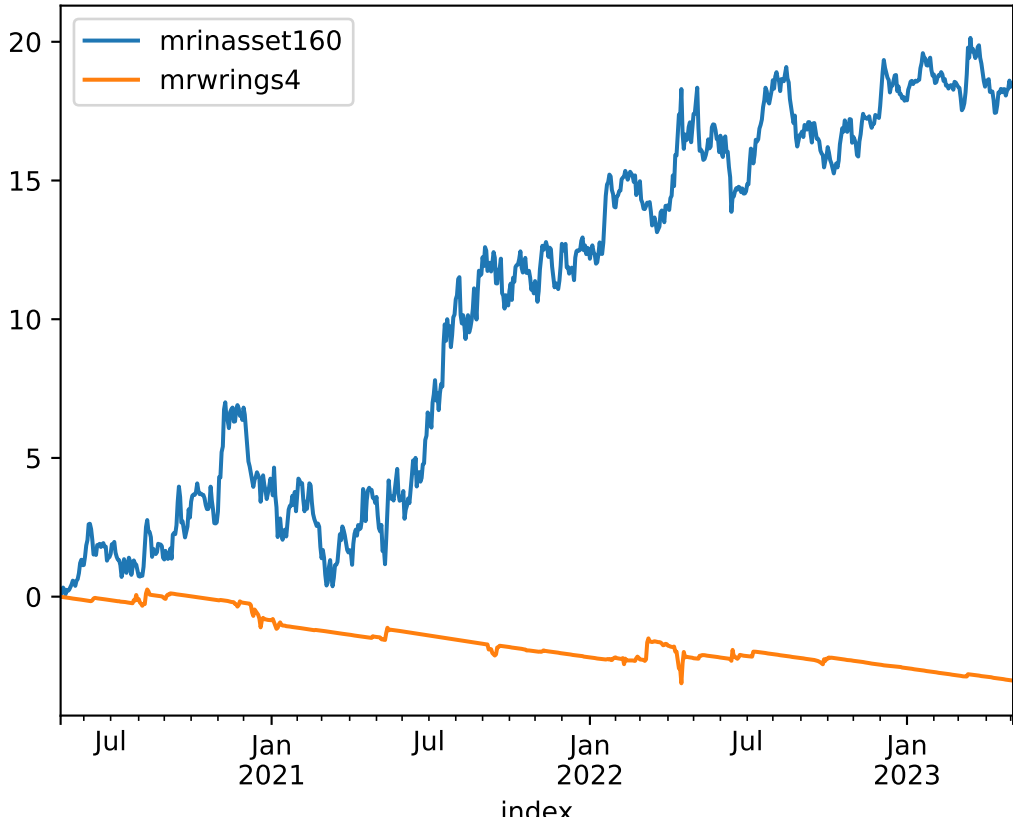
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.523, 'mrwrings4': -1.33}
ann. std {'mrinasset160': 4.158, 'mrwrings4': 0.162}
ann. SR {'mrinasset160': 0.37, 'mrwrings4': -8.23}



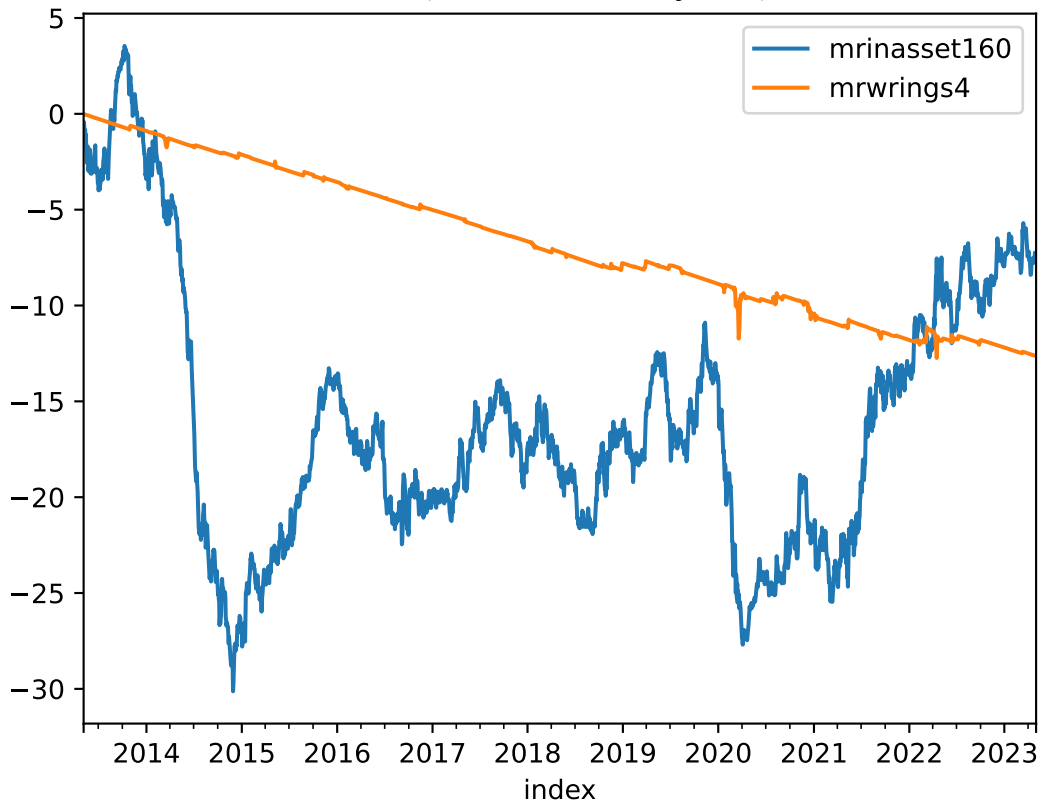
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 0.599, 'mrwrings4': -0.787}
ann. std {'mrinasset160': 5.094, 'mrwrings4': 0.585}
ann. SR {'mrinasset160': 0.12, 'mrwrings4': -1.34}



Total Trading Rule P&L for period '3Y'
ann. mean {'mriasset160': 6.049, 'mrwrings4': -0.991}
ann. std {'mriasset160': 6.257, 'mrwrings4': 1.017}
ann. SR {'mriasset160': 0.97, 'mrwrings4': -0.97}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.723, 'mrwrings4': -1.241}
ann. std {'mrinasset160': 6.197, 'mrwrings4': 0.879}
ann. SR {'mrinasset160': -0.12, 'mrwrings4': -1.41}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.556, 'mrwrings4': -2.155}
ann. std {'mrinasset160': 9.866, 'mrwrings4': 2.087}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.03}

