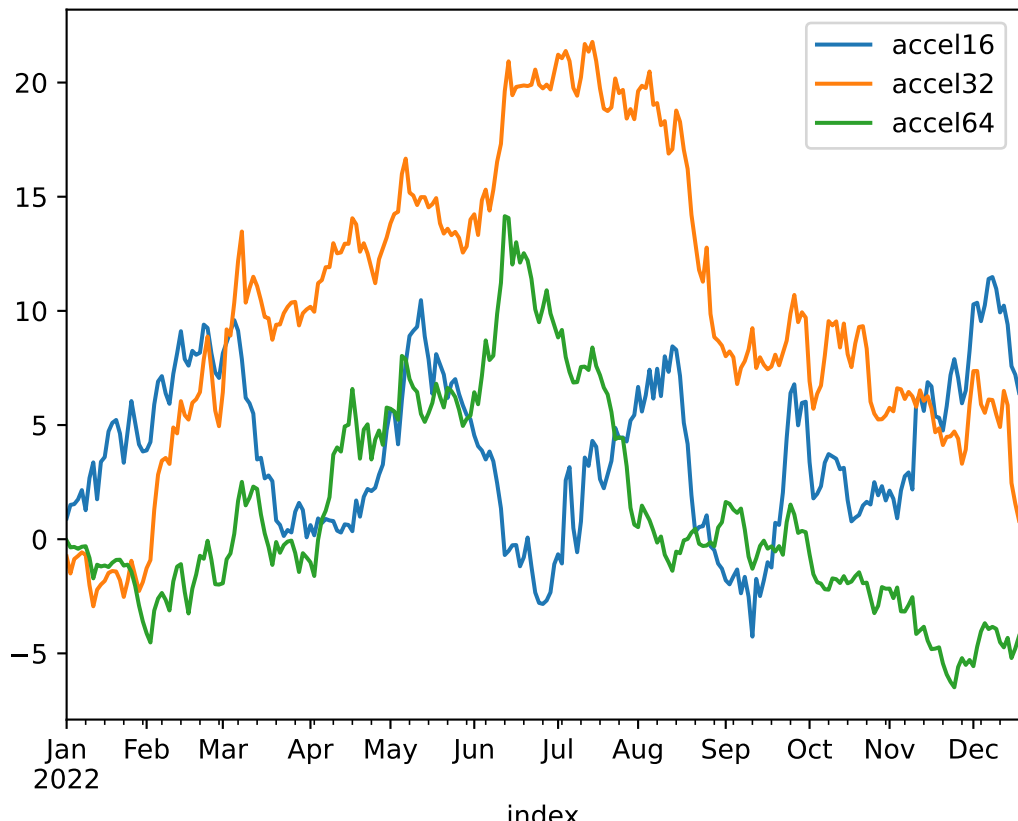
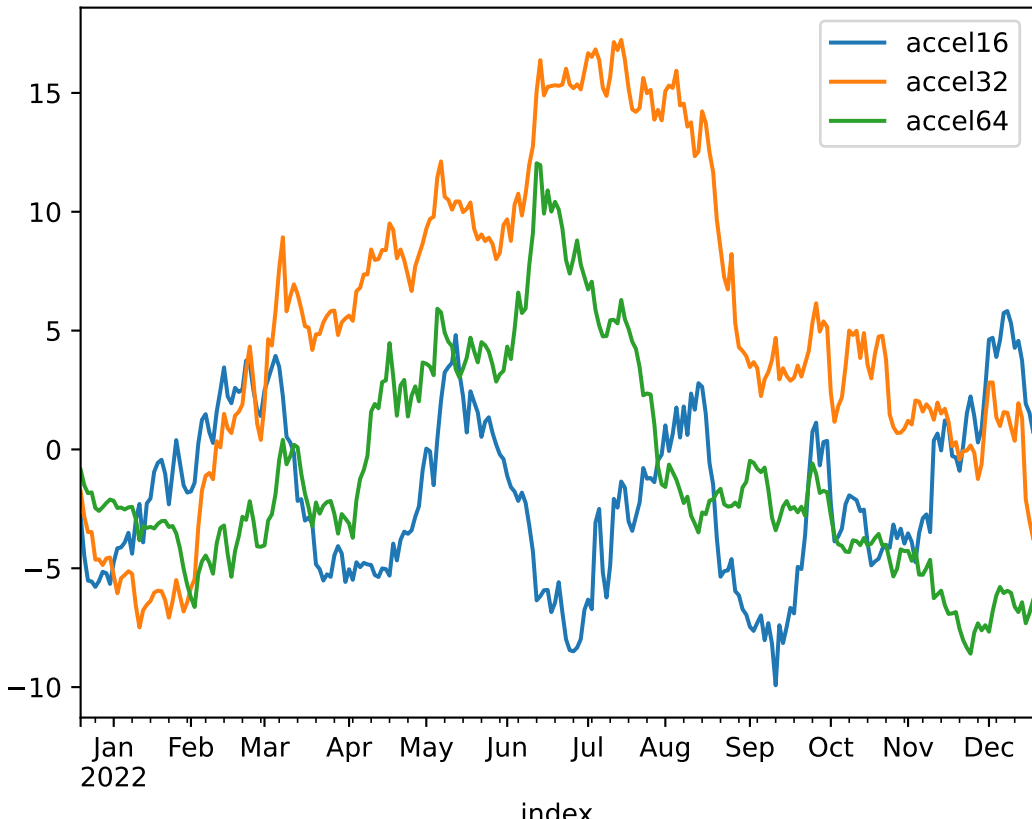


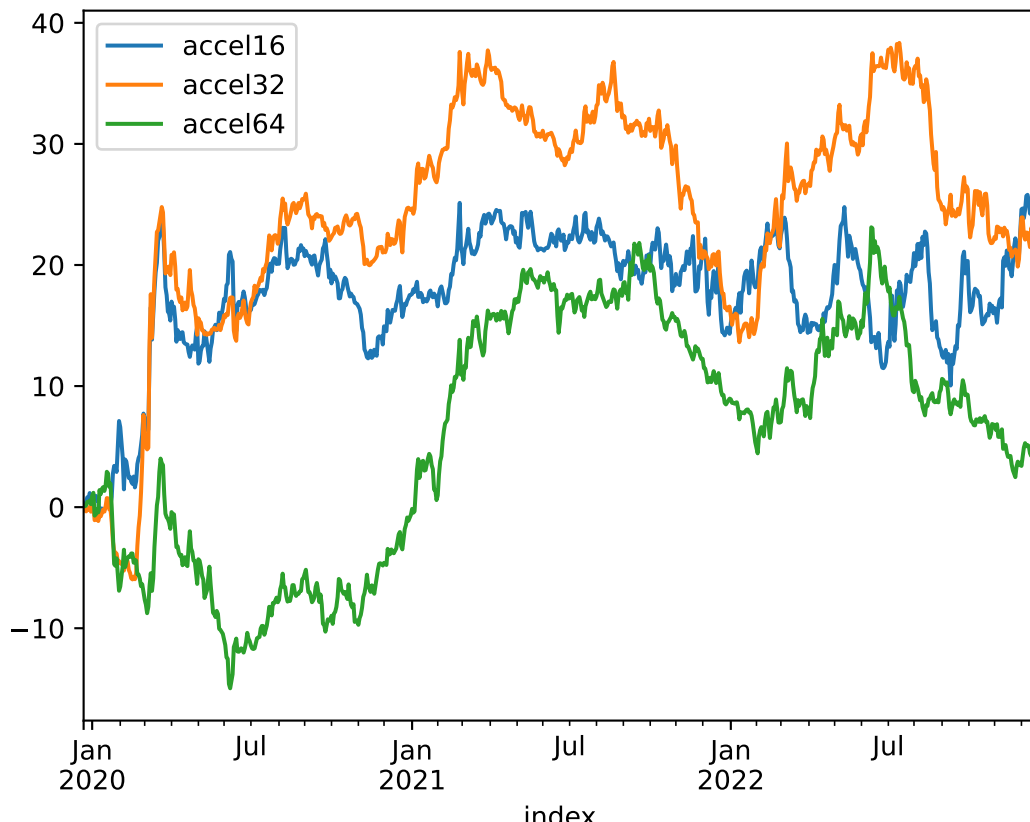
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': 6.538, 'accel32': 0.824, 'accel64': -4.325}
ann. std {'accel16': 16.302, 'accel32': 14.773, 'accel64': 11.793}
ann. SR {'accel16': 0.4, 'accel32': 0.06, 'accel64': -0.37}



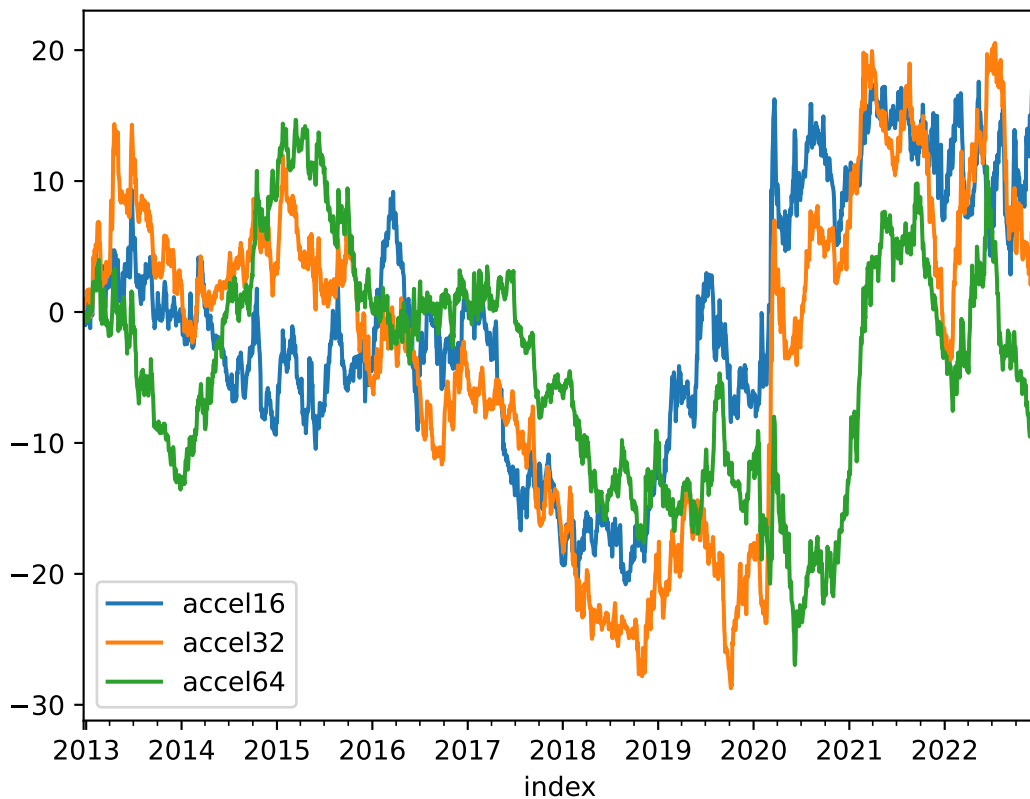
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 0.74, 'accel32': -3.684, 'accel64': -6.25}
ann. std {'accel16': 16.393, 'accel32': 14.721, 'accel64': 11.66}
ann. SR {'accel16': 0.05, 'accel32': -0.25, 'accel64': -0.54}



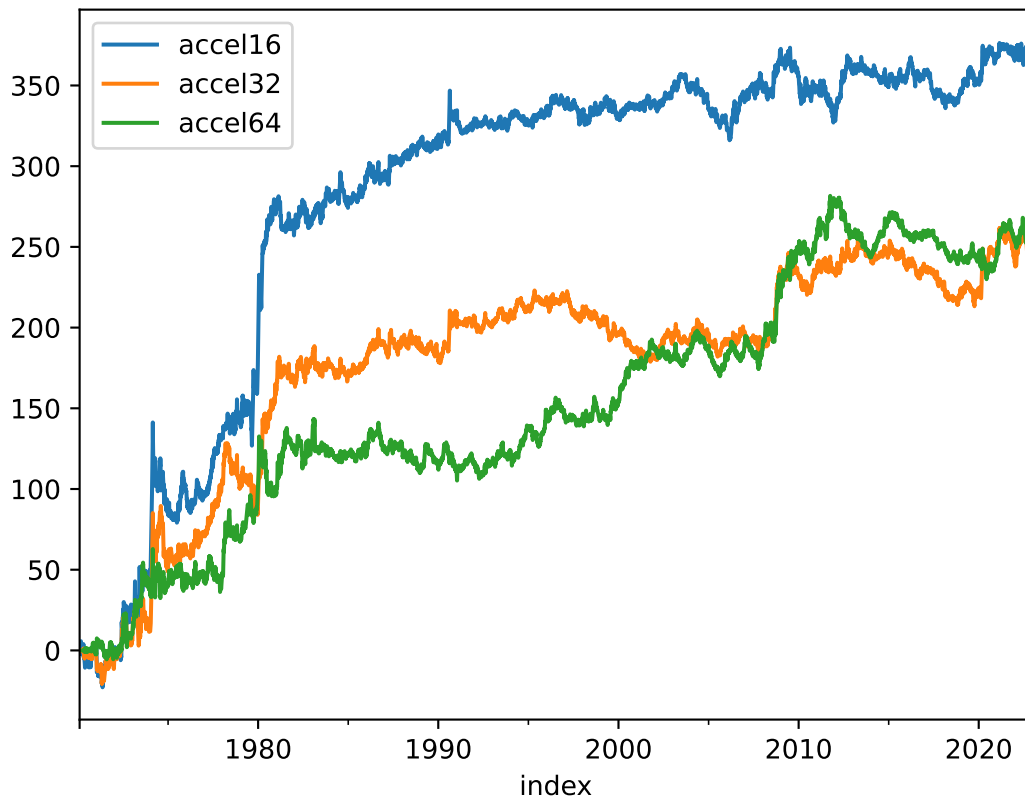
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 6.793, 'accel32': 5.694, 'accel64': 1.549}
ann. std {'accel16': 14.914, 'accel32': 14.258, 'accel64': 11.754}
ann. SR {'accel16': 0.46, 'accel32': 0.4, 'accel64': 0.13}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 1.329, 'accel32': -0.041, 'accel64': -0.714}
ann. std {'accel16': 11.919, 'accel32': 11.195, 'accel64': 9.577}
ann. SR {'accel16': 0.11, 'accel32': -0.0, 'accel64': -0.07}

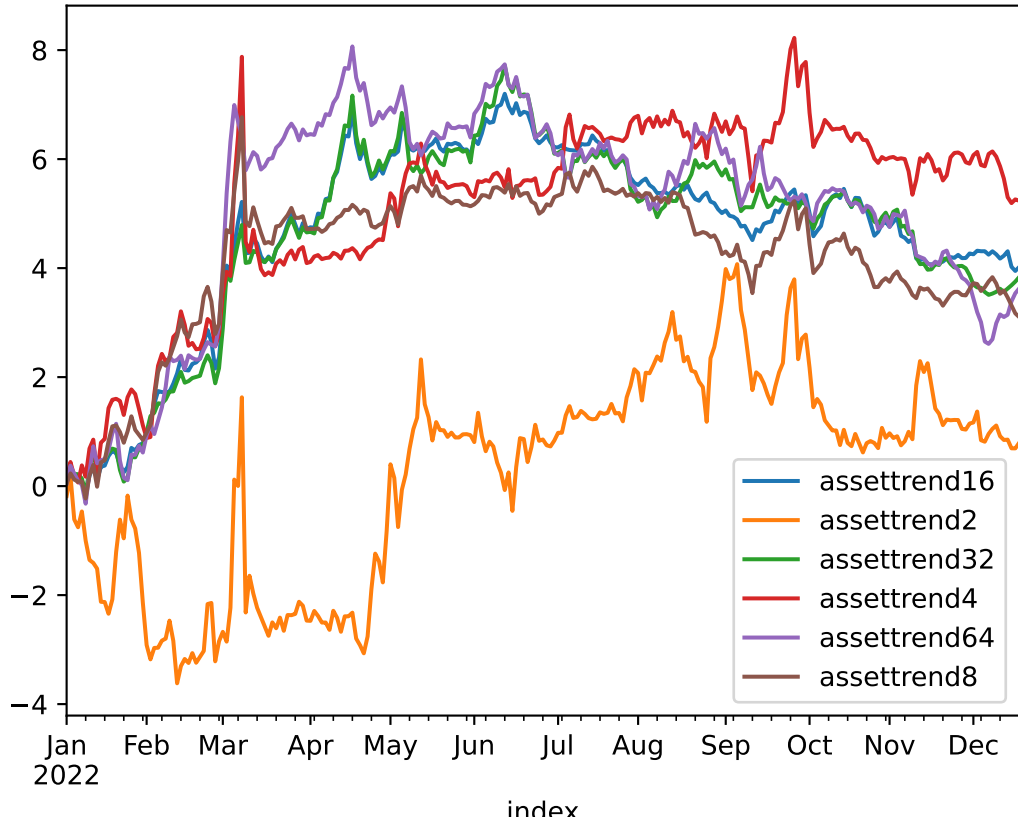


Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.902, 'accel32': 4.482, 'accel64': 4.633}
ann. std {'accel16': 15.732, 'accel32': 13.803, 'accel64': 13.331}
ann. SR {'accel16': 0.44, 'accel32': 0.32, 'accel64': 0.35}



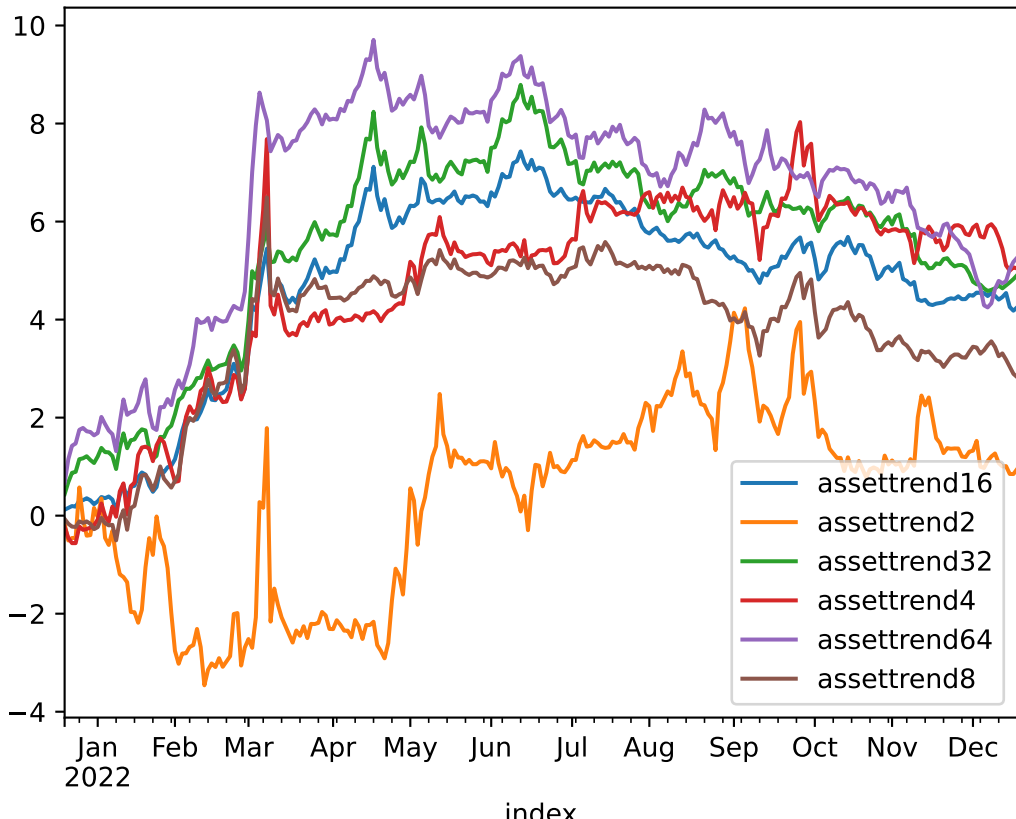
Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 4.098, 'assettrend2': 0.808, 'assettrend32': 3.909, 'assettrend4': 5.341, 'assettrend64': 3.697, 'assettrend8': 3.166}
ann. std {'assettrend16': 3.08, 'assettrend2': 7.783, 'assettrend32': 3.385, 'assettrend4': 5.832, 'assettrend64': 4.046, 'assettrend8': 3.817}
ann. SR {'assettrend16': 1.33, 'assettrend2': 0.1, 'assettrend32': 1.15, 'assettrend4': 0.92, 'assettrend64': 0.91, 'assettrend8': 0.83}



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

ann. mean {'assettrend16': 4.185, 'assettrend2': 0.935, 'assettrend32': 4.831, 'assettrend4': 4.965, 'assettrend64': 5.182, 'assettrend8': 2.783}
ann. std {'assettrend16': 3.033, 'assettrend2': 7.777, 'assettrend32': 3.375, 'assettrend4': 5.751, 'assettrend64': 4.072, 'assettrend8': 3.758}
ann. SR {'assettrend16': 1.38, 'assettrend2': 0.12, 'assettrend32': 1.43, 'assettrend4': 0.86, 'assettrend64': 1.27, 'assettrend8': 0.74}

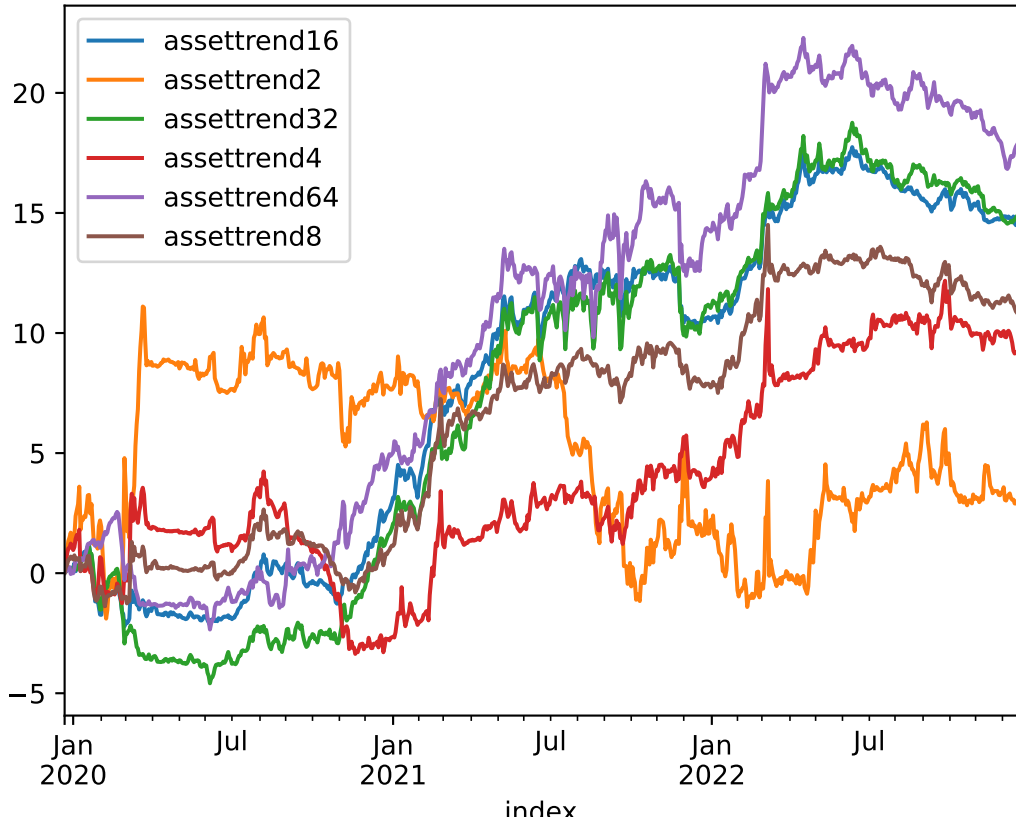


Total Trading Rule P&L for period '3Y'

ann. mean {'assetrend16': 4.773, 'assetrend2': 0.984, 'assetrend32': 4.876, 'assetrend4': 3.013, 'assetrend64': 5.85, 'assetrend8': 3.552}

ann. std {'assetrend16': 3.612, 'assetrend2': 7.866, 'assetrend32': 4.427, 'assetrend4': 5.46, 'assetrend64': 5.135, 'assetrend8': 3.761}

ann. SR {'assetrend16': 1.32, 'assetrend2': 0.13, 'assetrend32': 1.1, 'assetrend4': 0.55, 'assetrend64': 1.14, 'assetrend8': 0.94}

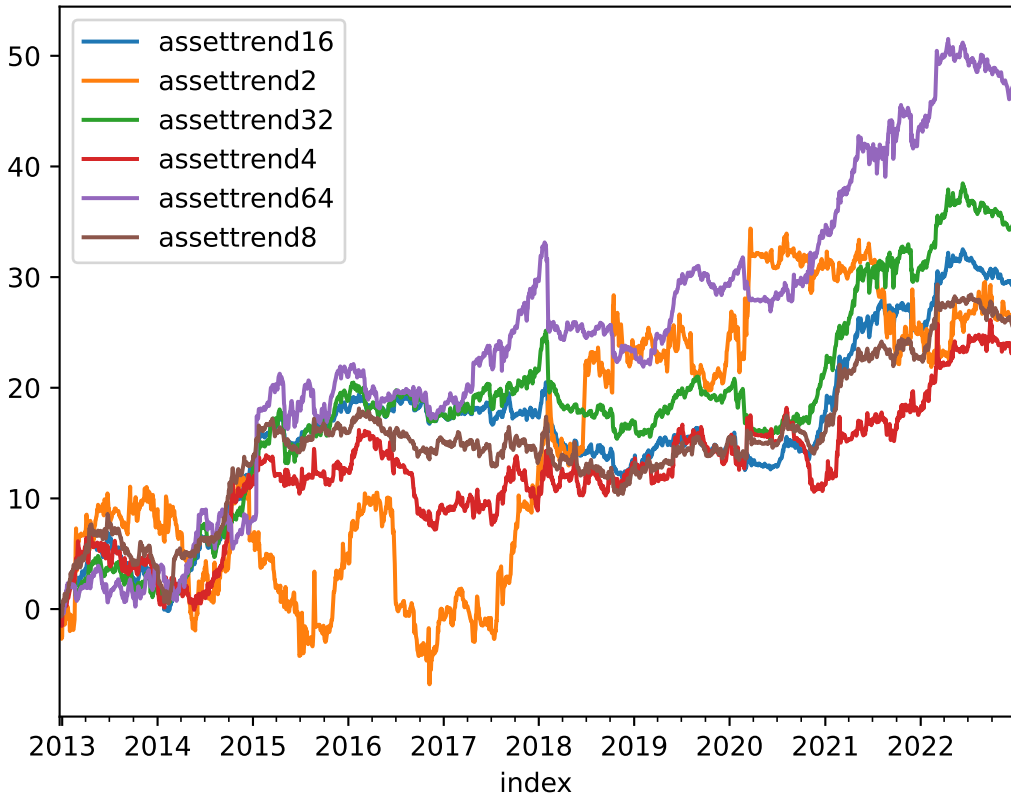


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.881, 'assettrend2': 2.581, 'assettrend32': 3.397, 'assettrend4': 2.273, 'assettrend64': 4.624, 'assettrend8': 2.521}

ann. std {'assettrend16': 3.279, 'assettrend2': 8.444, 'assettrend32': 3.758, 'assettrend4': 5.036, 'assettrend64': 5.314, 'assettrend8': 3.587}

ann. SR {'assettrend16': 0.88, 'assettrend2': 0.31, 'assettrend32': 0.9, 'assettrend4': 0.45, 'assettrend64': 0.87, 'assettrend8': 0.7}

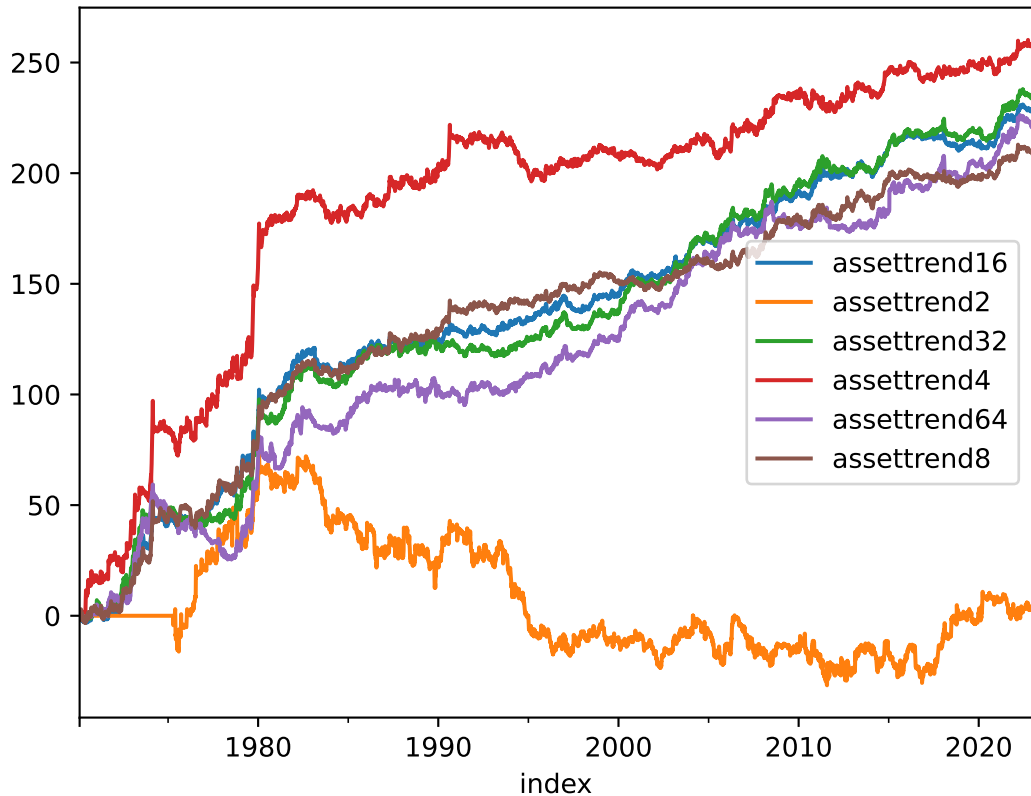


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.229, 'assettrend2': 0.051, 'assettrend32': 4.344, 'assettrend4': 4.774, 'assettrend64': 4.116, 'assettrend8': 3.883}

ann. std {'assettrend16': 4.663, 'assettrend2': 10.053, 'assettrend32': 4.897, 'assettrend4': 7.352, 'assettrend64': 5.472, 'assettrend8': 5.038}

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

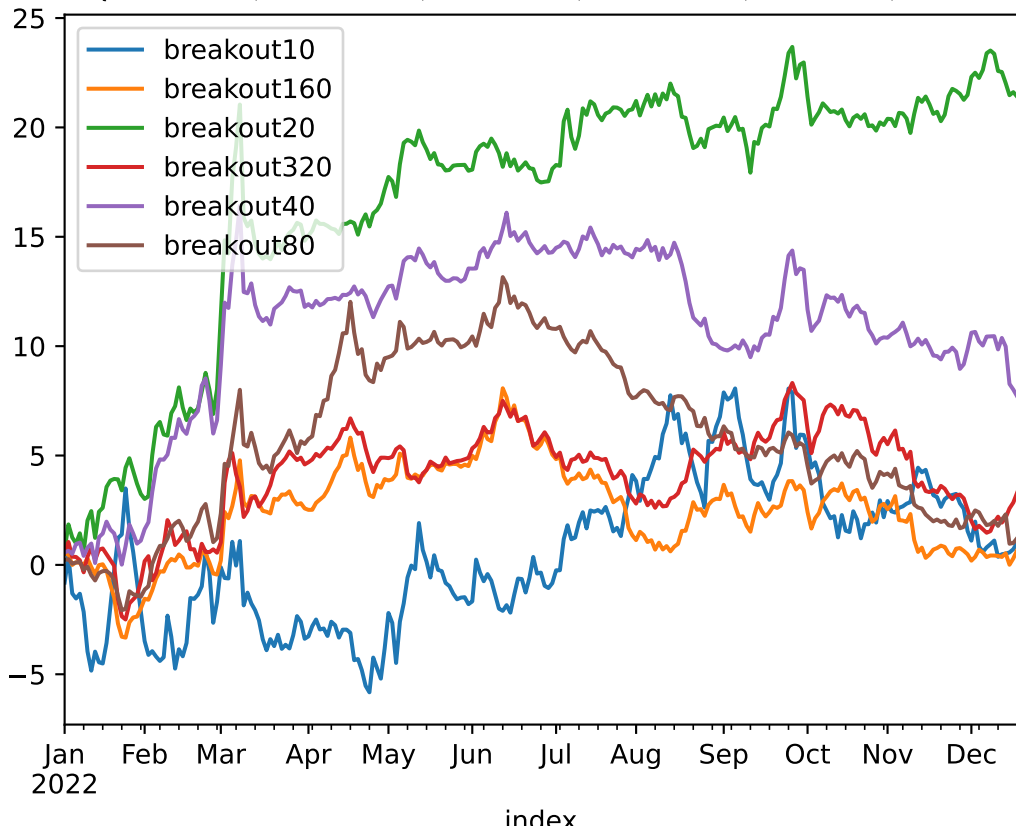


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 1.025, 'breakout160': 0.678, 'breakout20': 21.834, 'breakout320': 3.36, 'breakout40': 7.863, 'breakout80': 1.245}

ann. std {'breakout10': 13.785, 'breakout160': 7.21, 'breakout20': 12.192, 'breakout320': 7.541, 'breakout40': 9.85, 'breakout80': 8.014}

ann. SR {'breakout10': 0.07, 'breakout160': 0.09, 'breakout20': 1.79, 'breakout320': 0.45, 'breakout40': 0.8, 'breakout80': 0.16}

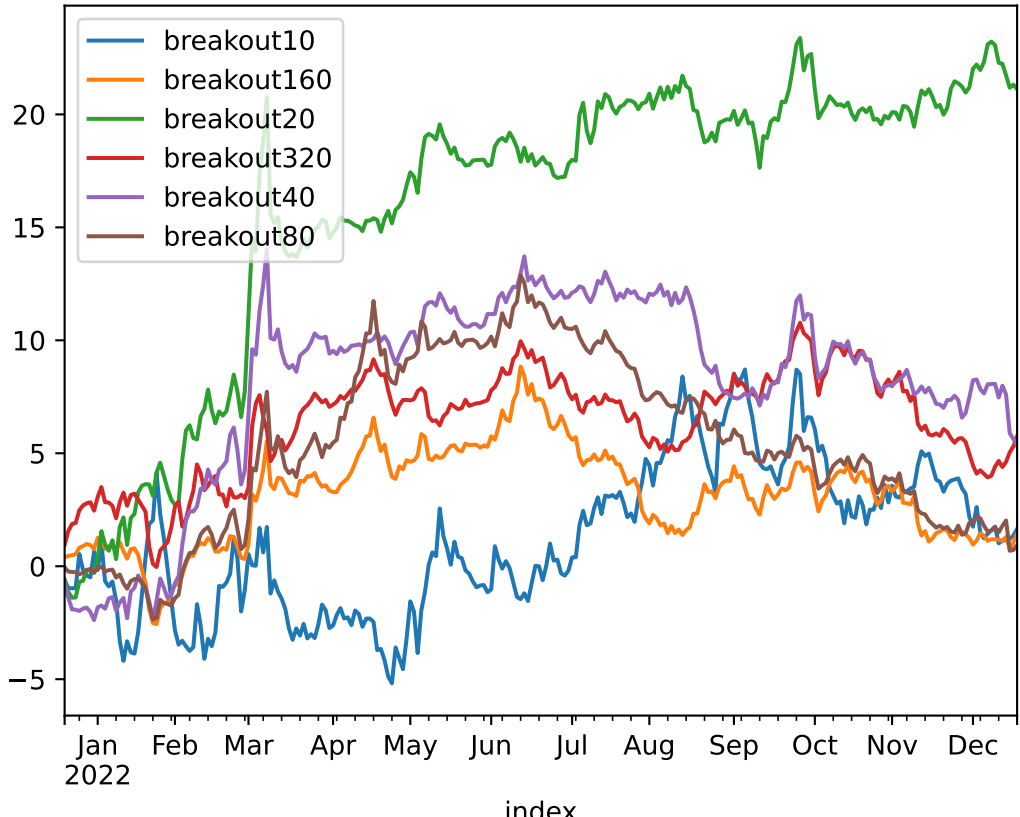


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 1.622, 'breakout160': 1.408, 'breakout20': 20.788, 'breakout320': 5.666, 'breakout40': 5.244, 'breakout80': 0.924}

ann. std {'breakout10': 13.713, 'breakout160': 7.103, 'breakout20': 12.043, 'breakout320': 7.527, 'breakout40': 9.757, 'breakout80': 7.879}

ann. SR {'breakout10': 0.12, 'breakout160': 0.2, 'breakout20': 1.73, 'breakout320': 0.75, 'breakout40': 0.54, 'breakout80': 0.12}

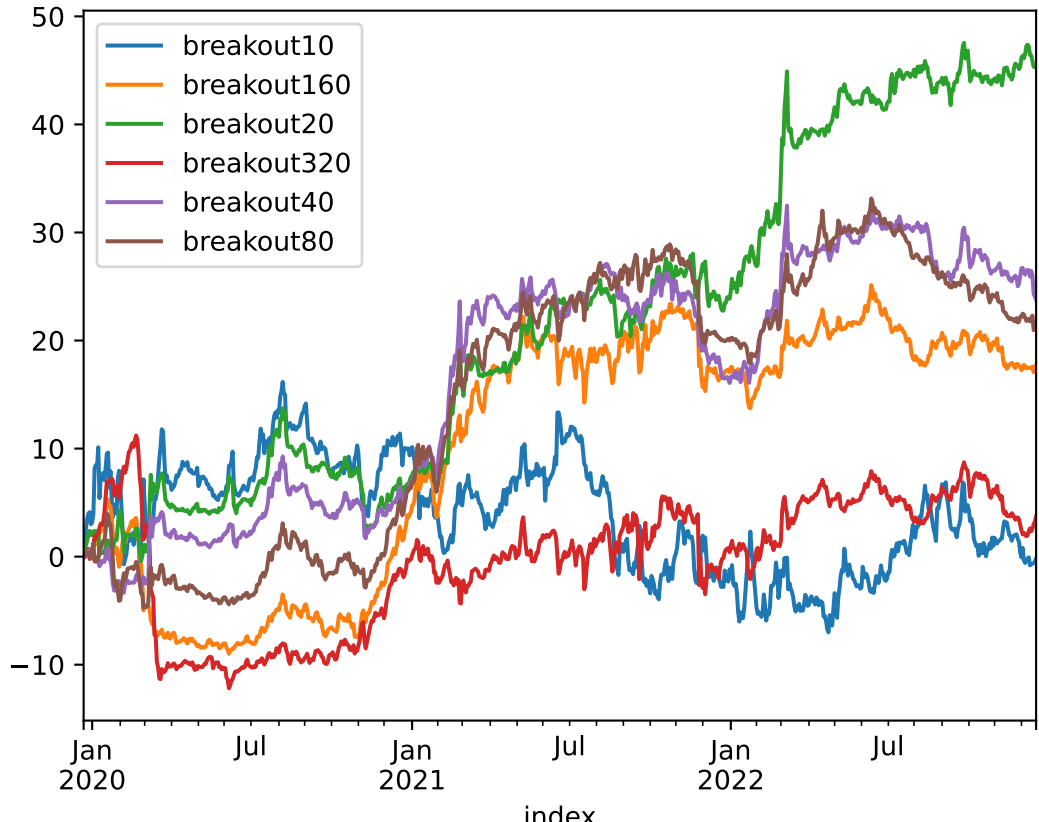


Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -0.058, 'breakout160': 5.809, 'breakout20': 14.839, 'breakout320': 1.215, 'breakout40': 7.794, 'breakout80': 6.955}

ann. std {'breakout10': 15.044, 'breakout160': 9.758, 'breakout20': 11.531, 'breakout320': 10.759, 'breakout40': 9.995, 'breakout80': 9.614}

ann. SR {'breakout10': -0.0, 'breakout160': 0.6, 'breakout20': 1.29, 'breakout320': 0.11, 'breakout40': 0.78, 'breakout80': 0.72}

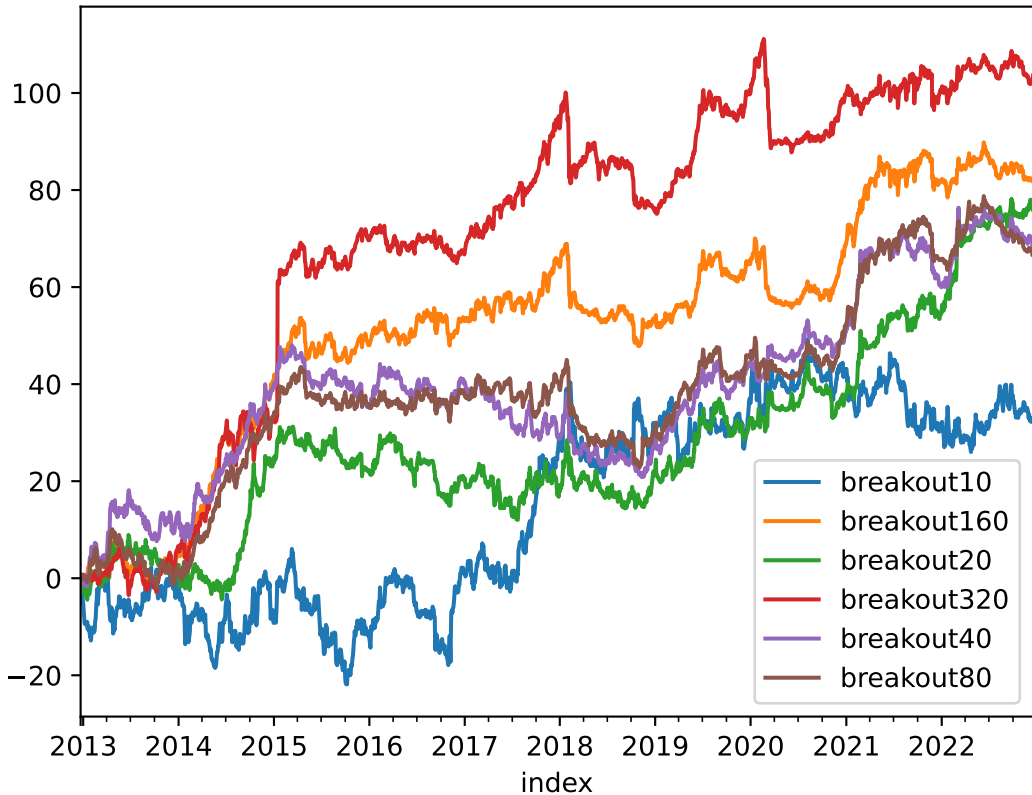


Total Trading Rule P&L for period '10Y'

ann. mean {'breakout10': 3.225, 'breakout160': 8.095, 'breakout20': 7.455, 'breakout320': 10.177, 'breakout40': 6.644, 'breakout80': 6.562}

ann. std {'breakout10': 15.739, 'breakout160': 9.142, 'breakout20': 11.21, 'breakout320': 13.348, 'breakout40': 9.857, 'breakout80': 9.025}

ann. SR {'breakout10': 0.2, 'breakout160': 0.89, 'breakout20': 0.67, 'breakout320': 0.76, 'breakout40': 0.67, 'breakout80': 0.73}

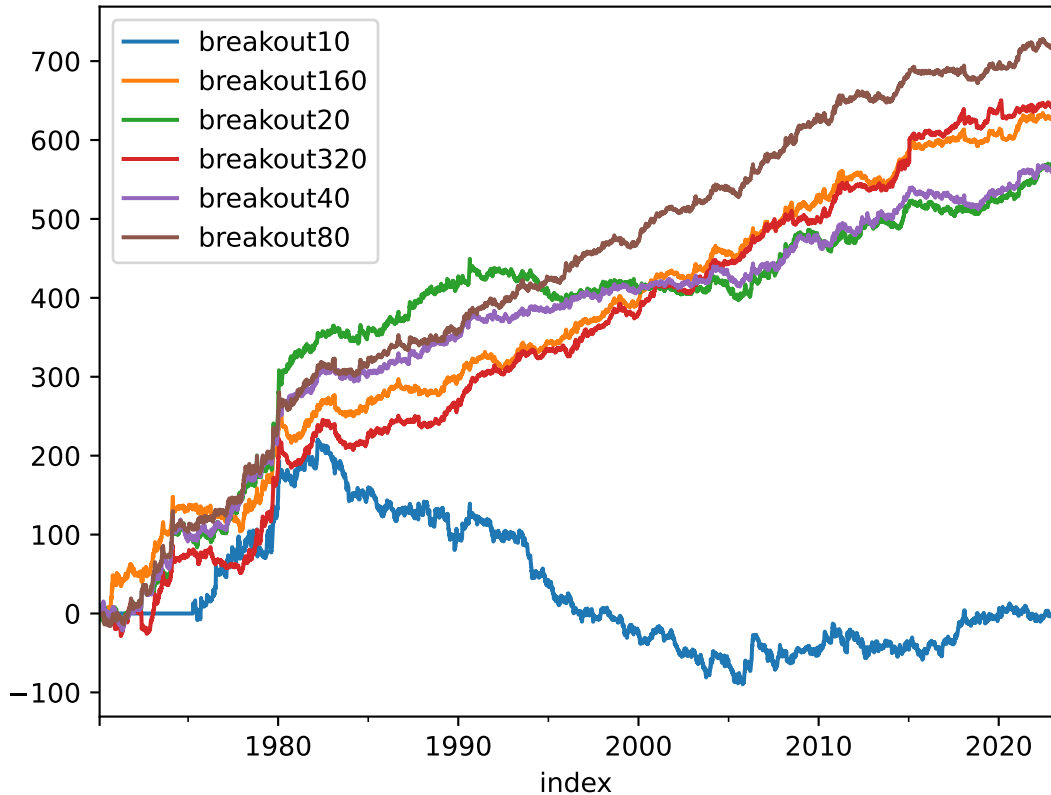


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.066, 'breakout160': 11.634, 'breakout20': 10.538, 'breakout320': 11.93, 'breakout40': 10.384, 'breakout80': 13.291}

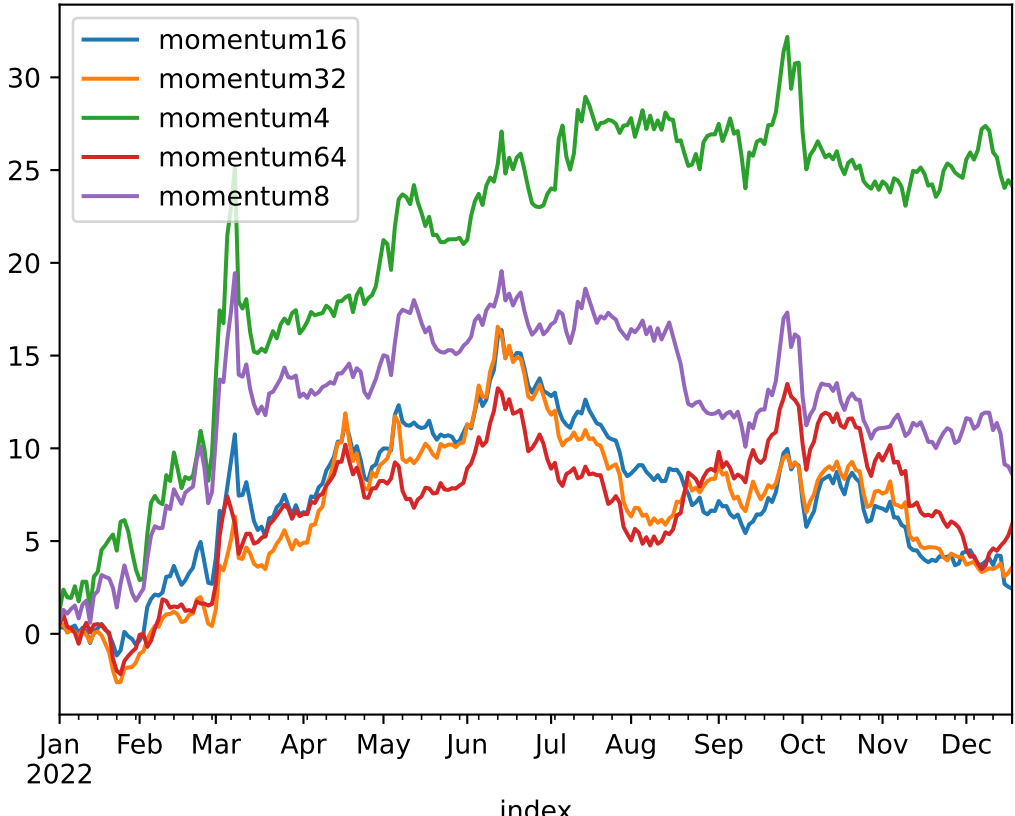
ann. std {'breakout10': 20.843, 'breakout160': 12.502, 'breakout20': 16.108, 'breakout320': 13.055, 'breakout40': 13.241, 'breakout80': 12.762}

ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.04}



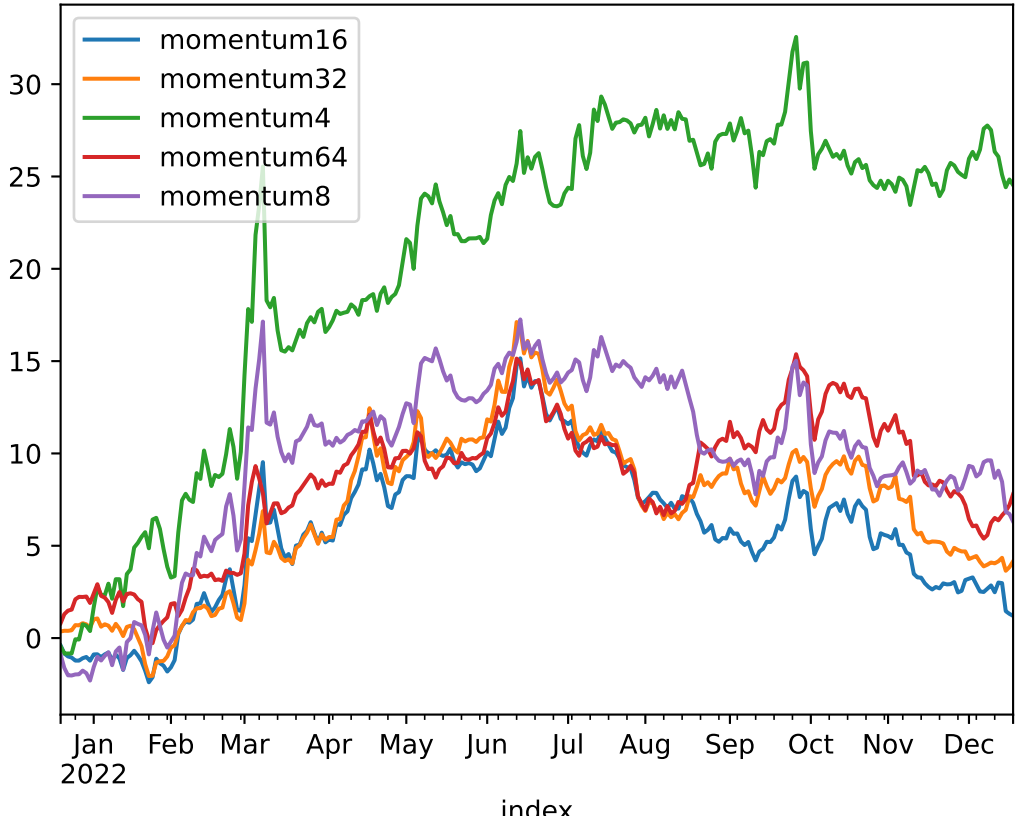
Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 2.477, 'momentum32': 3.67, 'momentum4': 24.638, 'momentum64': 6.011, 'momentum8': 8.788}
ann. std {'momentum16': 10.242, 'momentum32': 9.792, 'momentum4': 17.464, 'momentum64': 9.484, 'momentum8': 13.413}
ann. SR {'momentum16': 0.24, 'momentum32': 0.37, 'momentum4': 1.41, 'momentum64': 0.63, 'momentum8': 0.66}



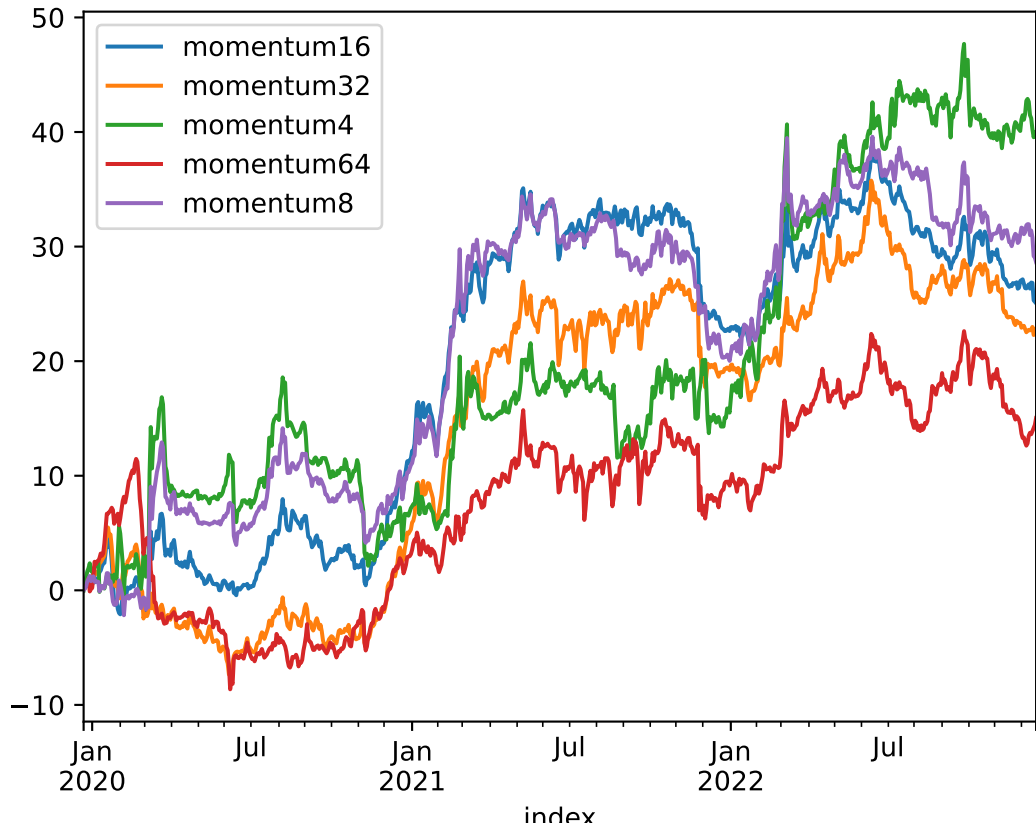
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 1.185, 'momentum32': 4.092, 'momentum4': 24.159, 'momentum64': 7.674, 'momentum8': 6.218}
ann. std {'momentum16': 10.086, 'momentum32': 9.633, 'momentum4': 17.208, 'momentum64': 9.385, 'momentum8': 13.247}
ann. SR {'momentum16': 0.12, 'momentum32': 0.42, 'momentum4': 1.4, 'momentum64': 0.82, 'momentum8': 0.47}



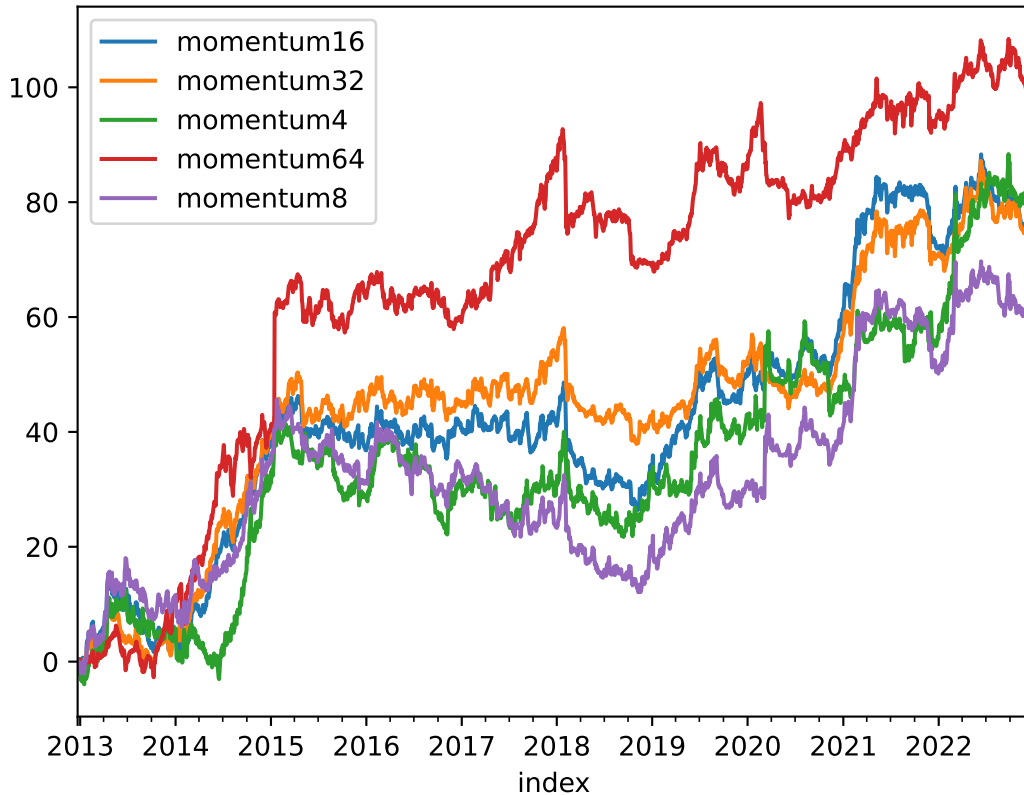
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.213, 'momentum32': 7.472, 'momentum4': 13.002, 'momentum64': 4.929, 'momentum8': 9.389}
ann. std {'momentum16': 11.025, 'momentum32': 10.87, 'momentum4': 16.097, 'momentum64': 10.971, 'momentum8': 12.785}
ann. SR {'momentum16': 0.74, 'momentum32': 0.69, 'momentum4': 0.81, 'momentum64': 0.45, 'momentum8': 0.73}



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

ann. mean {'momentum16': 7.303, 'momentum32': 7.29, 'momentum4': 7.89, 'momentum64': 9.903, 'momentum8': 5.769}
ann. std {'momentum16': 9.964, 'momentum32': 9.508, 'momentum4': 13.692, 'momentum64': 12.016, 'momentum8': 11.336}
ann. SR {'momentum16': 0.73, 'momentum32': 0.77, 'momentum4': 0.58, 'momentum64': 0.82, 'momentum8': 0.51}

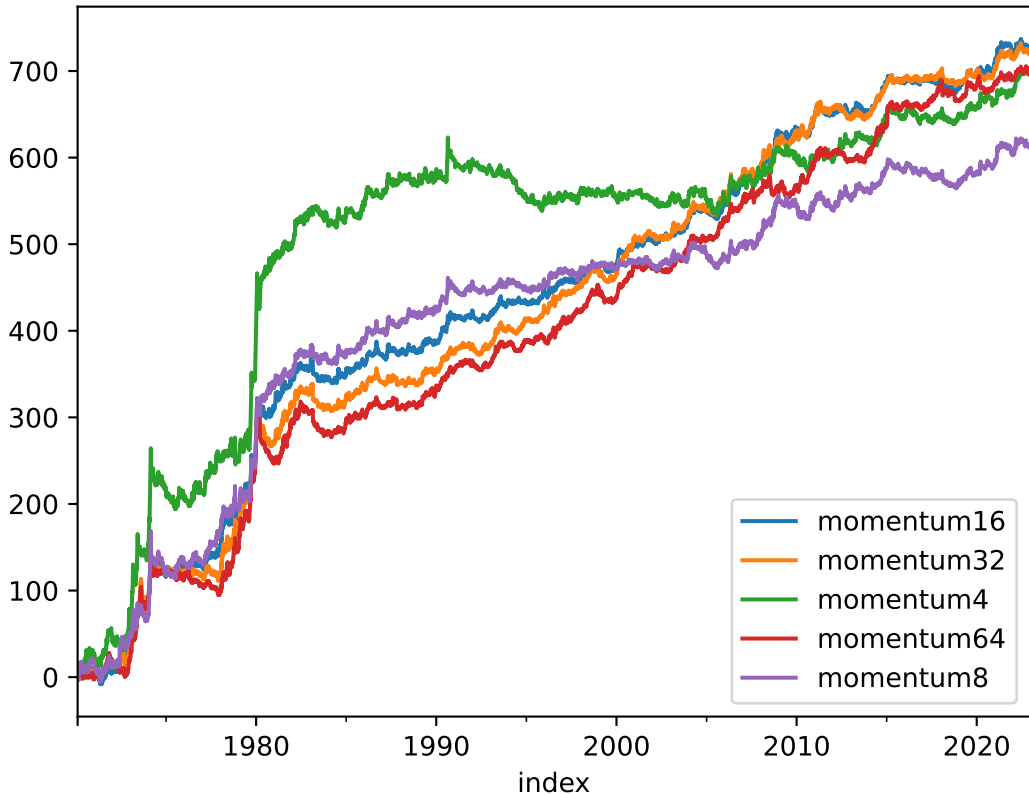


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.419, 'momentum32': 13.348, 'momentum4': 12.941, 'momentum64': 12.951, 'momentum8': 11.343}

ann. std {'momentum16': 14.23, 'momentum32': 13.86, 'momentum4': 20.085, 'momentum64': 13.496, 'momentum8': 15.88}

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

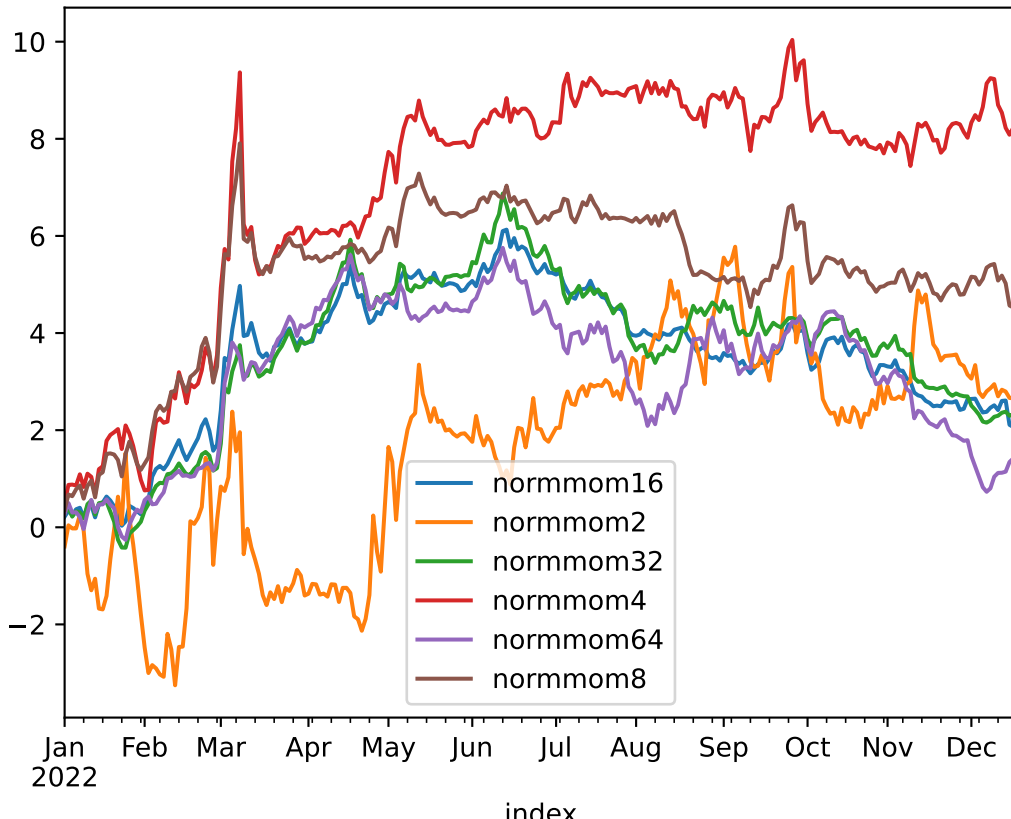


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 2.083, 'normmom2': 2.827, 'normmom32': 2.429, 'normmom4': 8.312, 'normmom64': 1.523, 'normmom8': 4.483}

ann. std {'normmom16': 3.186, 'normmom2': 8.121, 'normmom32': 3.209, 'normmom4': 6.047, 'normmom64': 3.475, 'normmom8': 4.327}

ann. SR {'normmom16': 0.65, 'normmom2': 0.35, 'normmom32': 0.76, 'normmom4': 1.37, 'normmom64': 0.44, 'normmom8': 1.04}

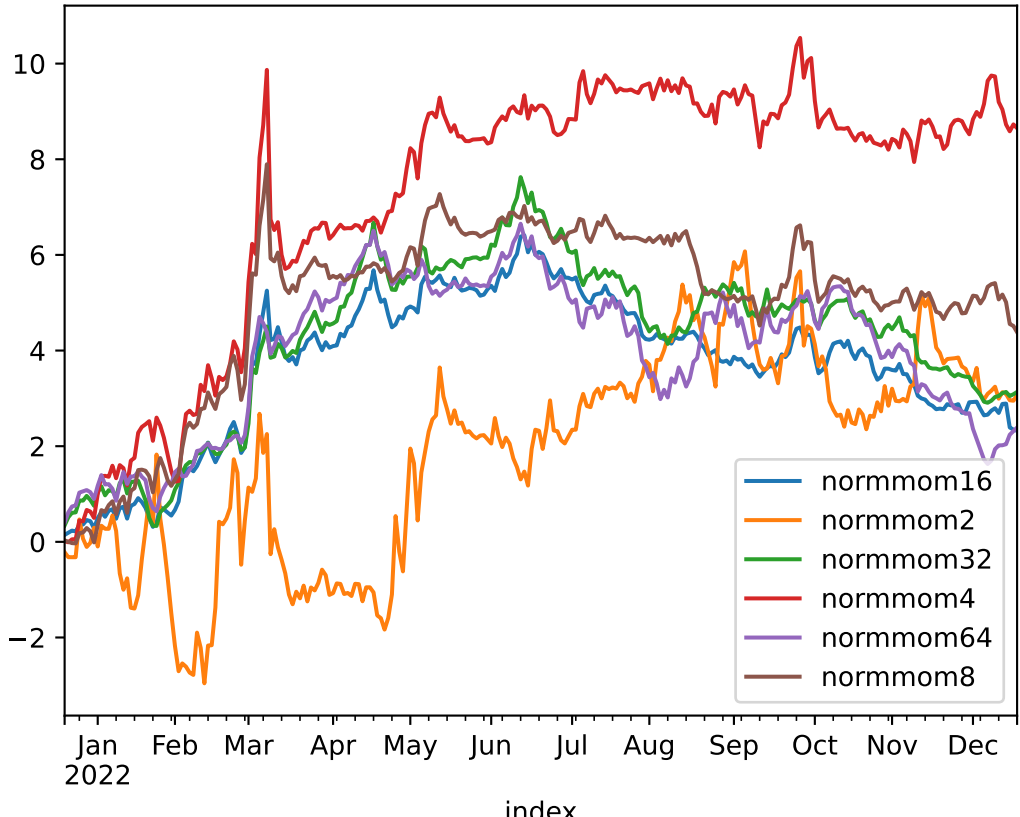


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 2.287, 'normmom2': 3.021, 'normmom32': 3.086, 'normmom4': 8.517, 'normmom64': 2.353, 'normmom8': 4.316}

ann. std {'normmom16': 3.141, 'normmom2': 8.038, 'normmom32': 3.189, 'normmom4': 5.959, 'normmom64': 3.458, 'normmom8': 4.265}

ann. SR {'normmom16': 0.73, 'normmom2': 0.38, 'normmom32': 0.97, 'normmom4': 1.43, 'normmom64': 0.68, 'normmom8': 1.01}

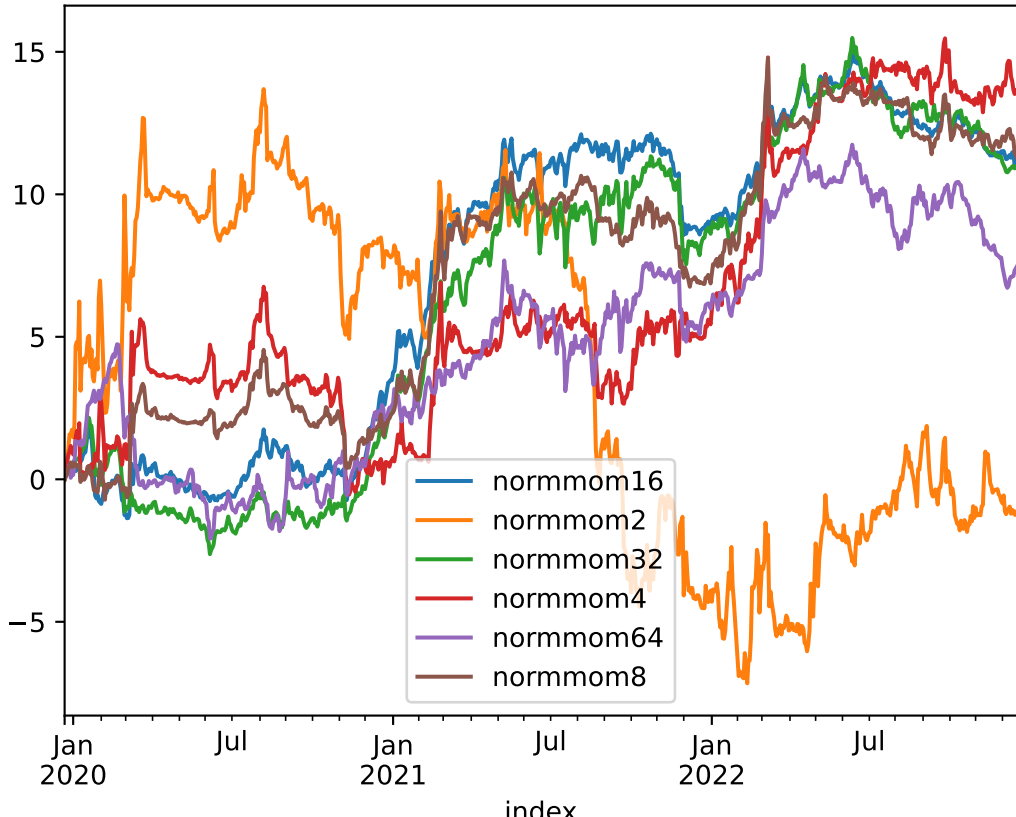


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.577, 'normmom2': -0.371, 'normmom32': 3.605, 'normmom4': 4.453, 'normmom64': 2.452, 'normmom8': 3.694}

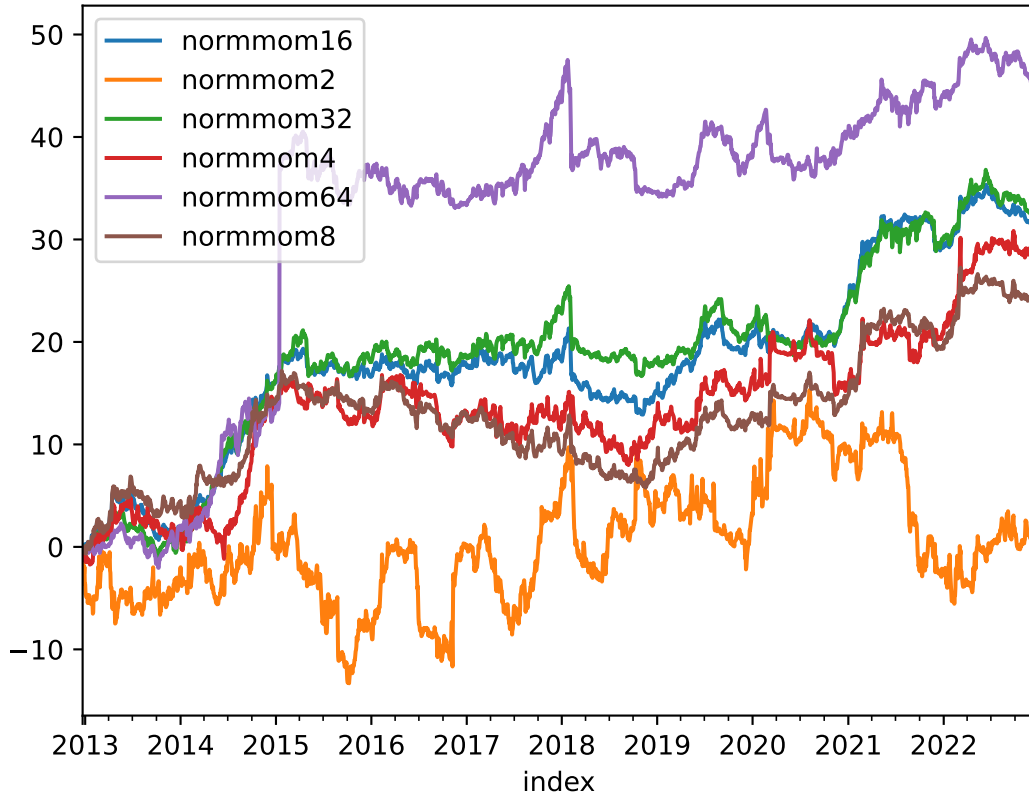
ann. std {'normmom16': 3.713, 'normmom2': 8.867, 'normmom32': 4.049, 'normmom4': 5.949, 'normmom64': 4.347, 'normmom8': 4.258}

ann. SR {'normmom16': 0.96, 'normmom2': -0.04, 'normmom32': 0.89, 'normmom4': 0.75, 'normmom64': 0.56, 'normmom8': 0.87}



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

ann. mean {'normmom16': 3.068, 'normmom2': 0.047, 'normmom32': 3.173, 'normmom4': 2.842, 'normmom64': 4.459, 'normmom8': 2.331}
ann. std {'normmom16': 3.582, 'normmom2': 9.093, 'normmom32': 3.732, 'normmom4': 5.499, 'normmom64': 8.564, 'normmom8': 4.057}
ann. SR {'normmom16': 0.86, 'normmom2': 0.01, 'normmom32': 0.85, 'normmom4': 0.52, 'normmom64': 0.52, 'normmom8': 0.57}

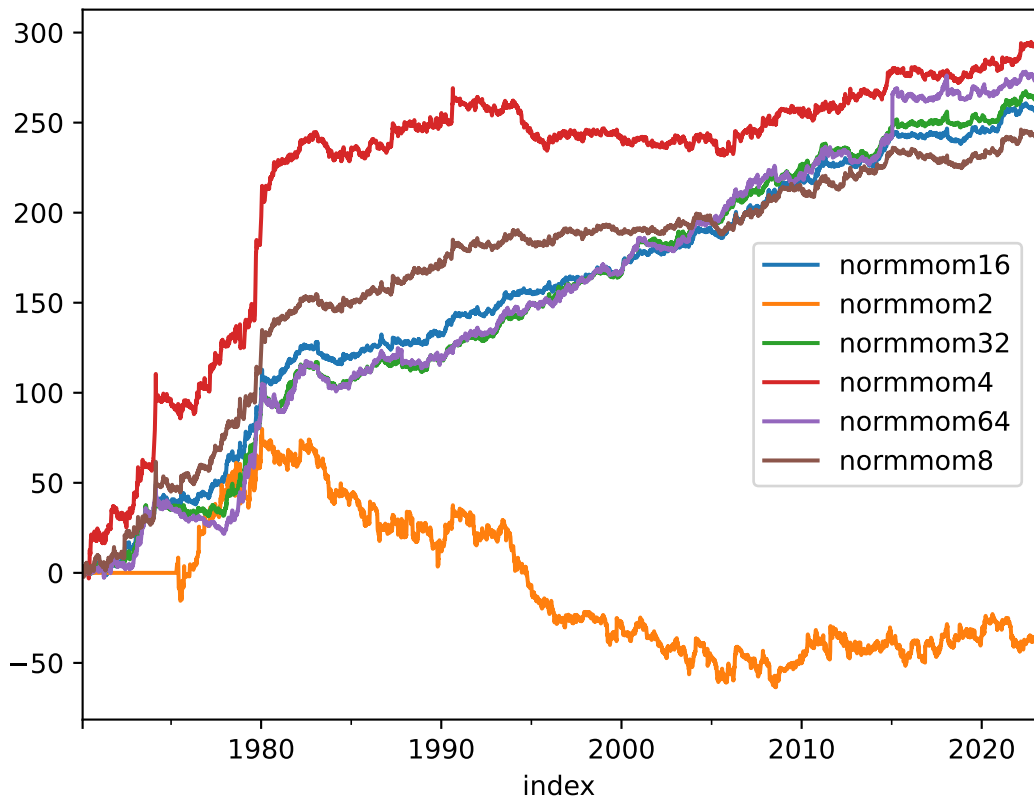


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.763, 'normmom2': -0.699, 'normmom32': 4.881, 'normmom4': 5.436, 'normmom64': 5.086, 'normmom8': 4.503}

ann. std {'normmom16': 4.925, 'normmom2': 11.204, 'normmom32': 4.994, 'normmom4': 8.326, 'normmom64': 6.313, 'normmom8': 5.935}

ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.81, 'normmom8': 0.76}

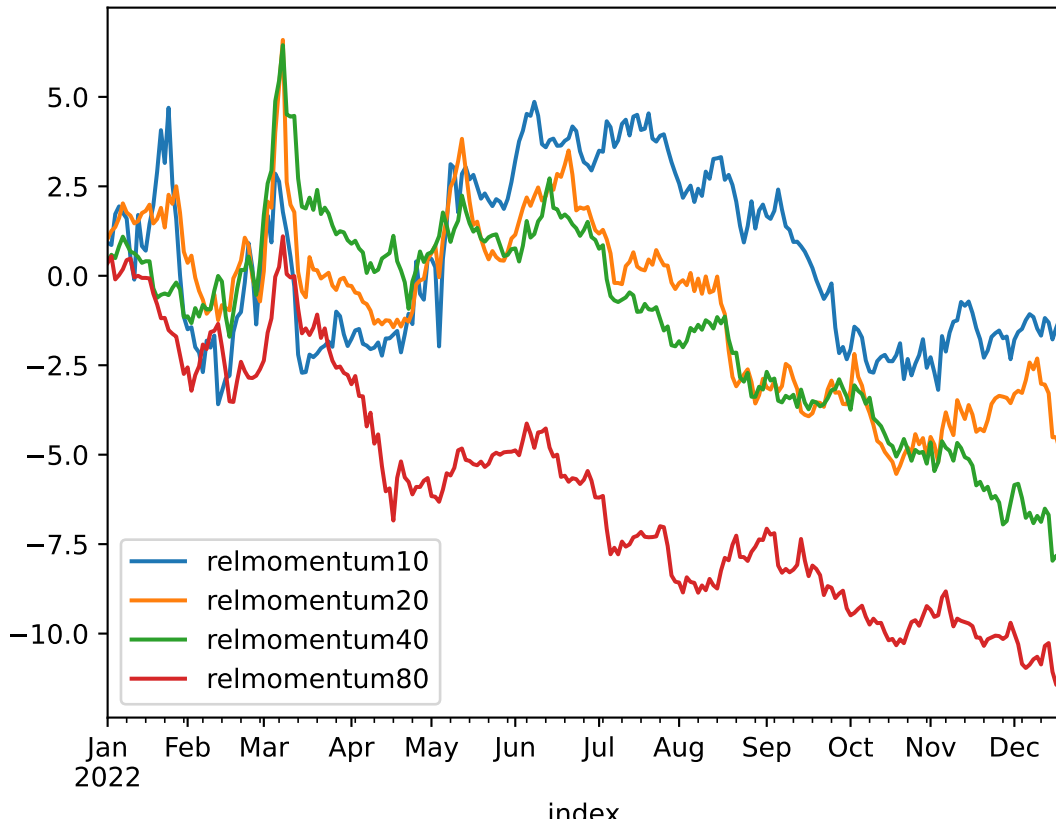


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -1.2, 'relmomentum20': -5.012, 'relmomentum40': -8.164, 'relmomentum80': -11.674}

ann. std {'relmomentum10': 10.11, 'relmomentum20': 8.577, 'relmomentum40': 6.766, 'relmomentum80': 5.749}

ann. SR {'relmomentum10': -0.12, 'relmomentum20': -0.58, 'relmomentum40': -1.21, 'relmomentum80': -2.03}

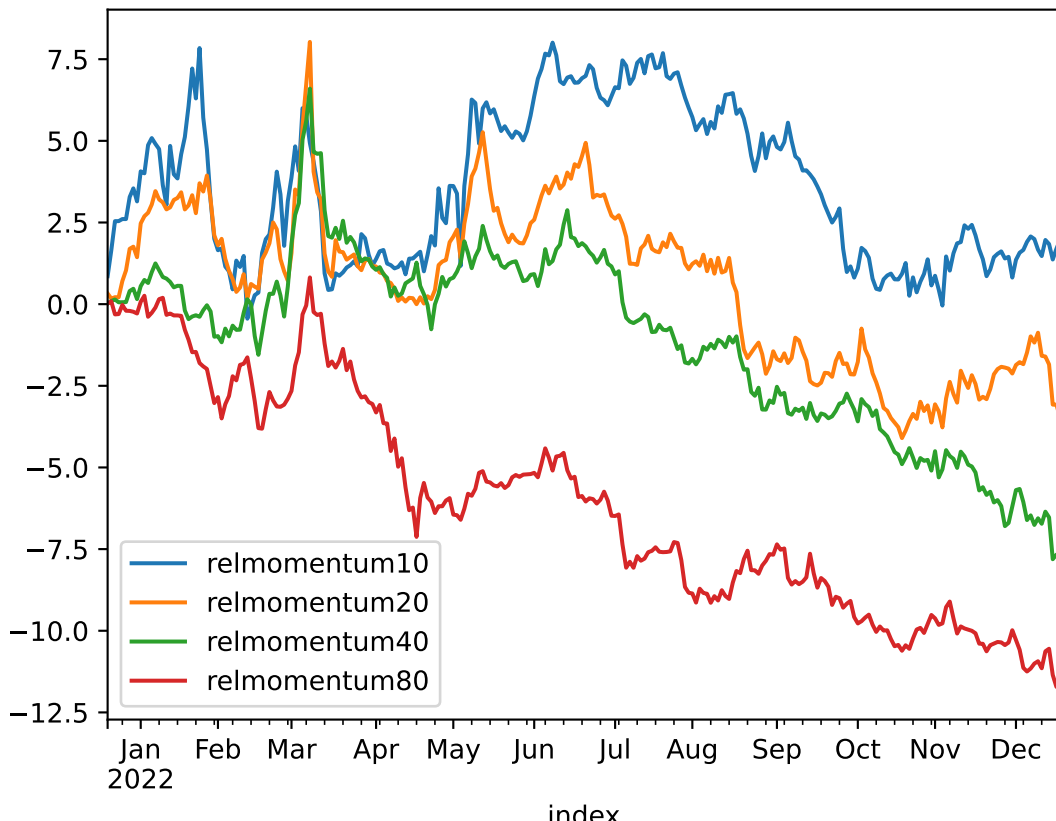


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': 1.939, 'relmomentum20': -3.424, 'relmomentum40': -7.73, 'relmomentum80': -11.551}

ann. std {'relmomentum10': 10.073, 'relmomentum20': 8.49, 'relmomentum40': 6.667, 'relmomentum80': 5.671}

ann. SR {'relmomentum10': 0.19, 'relmomentum20': -0.4, 'relmomentum40': -1.16, 'relmomentum80': -2.04}

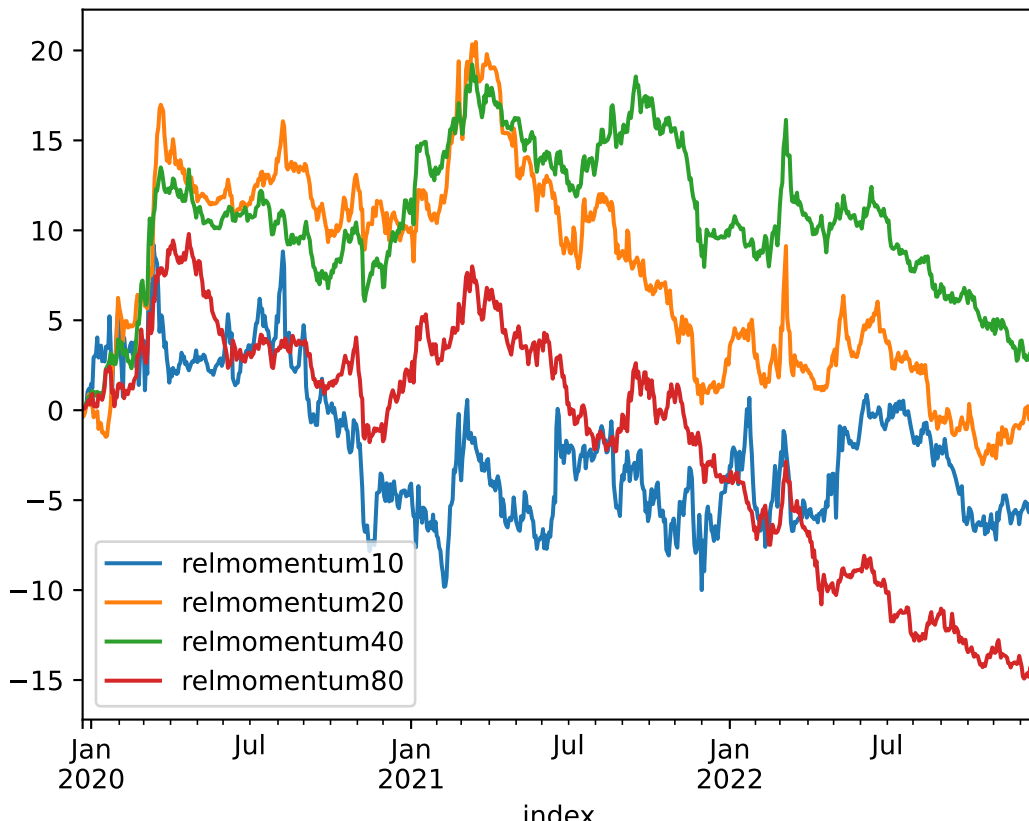


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -1.699, 'relmomentum20': -0.78, 'relmomentum40': 0.554, 'relmomentum80': -5.049}

ann. std {'relmomentum10': 12.74, 'relmomentum20': 9.074, 'relmomentum40': 7.47, 'relmomentum80': 6.953}

ann. SR {'relmomentum10': -0.13, 'relmomentum20': -0.09, 'relmomentum40': 0.07, 'relmomentum80': -0.73}

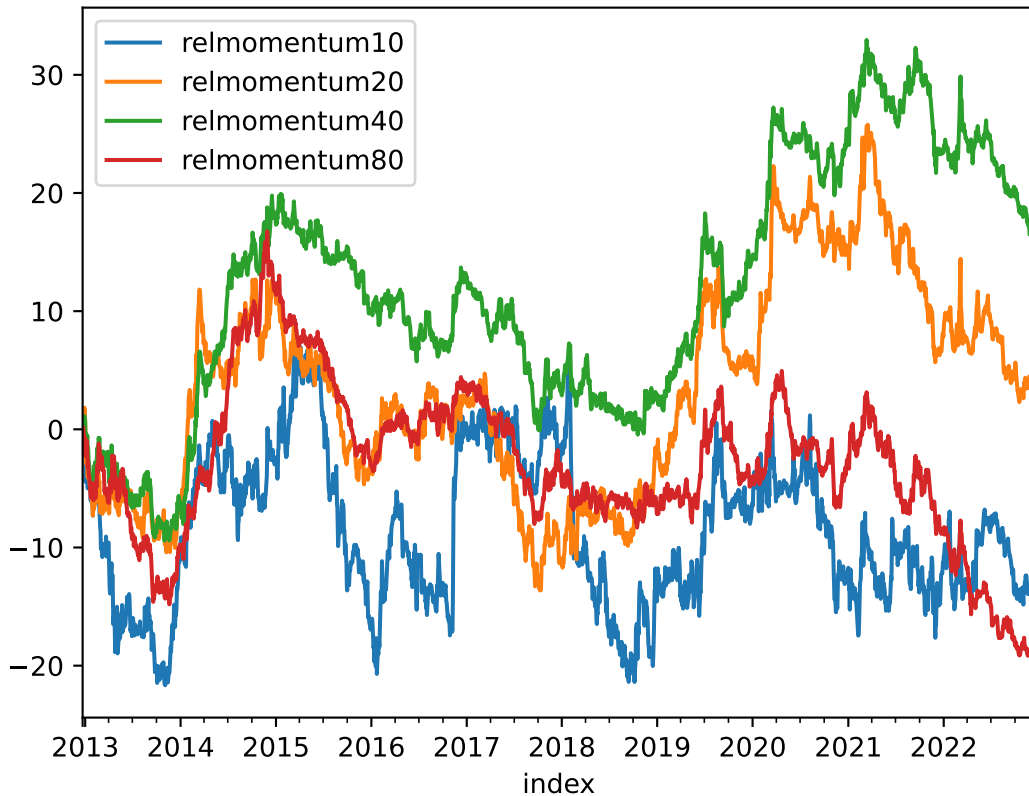


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -1.26, 'relmomentum20': 0.287, 'relmomentum40': 1.514, 'relmomentum80': -1.99}

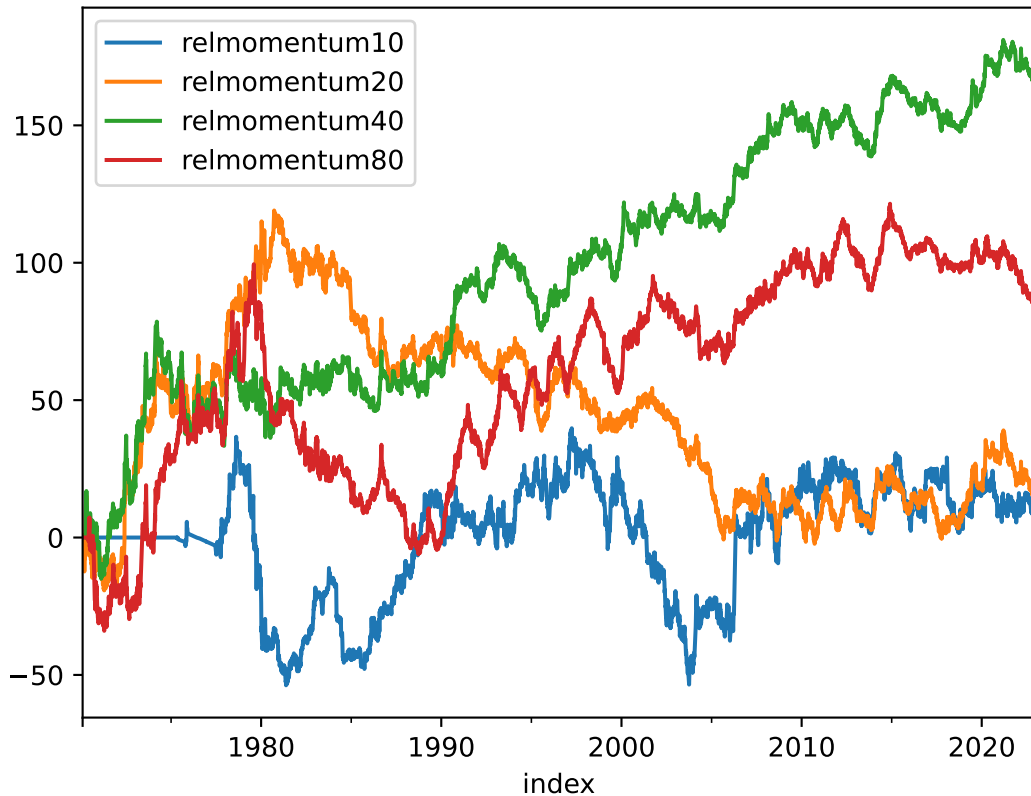
ann. std {'relmomentum10': 12.983, 'relmomentum20': 9.04, 'relmomentum40': 7.374, 'relmomentum80': 6.831}

ann. SR {'relmomentum10': -0.1, 'relmomentum20': 0.03, 'relmomentum40': 0.21, 'relmomentum80': -0.29}

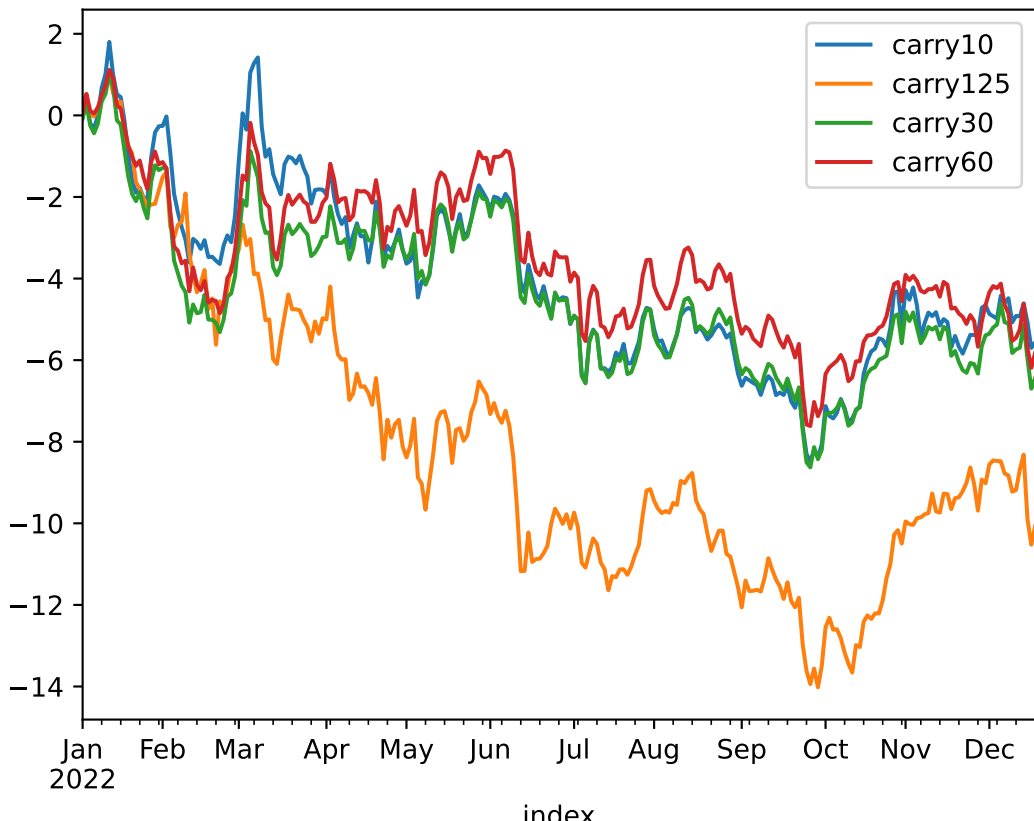


Total Trading Rule P&L for period '99Y'

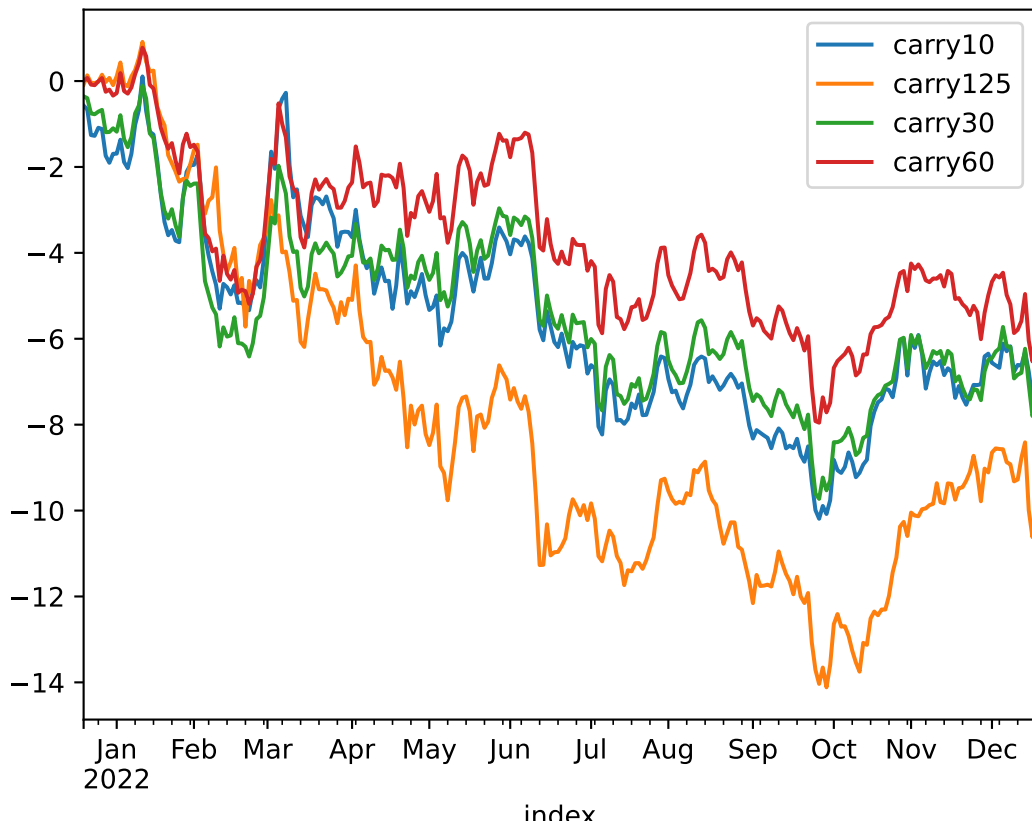
ann. mean {'relmomentum10': 0.191, 'relmomentum20': 0.299, 'relmomentum40': 3.035, 'relmomentum80': 1.567}
ann. std {'relmomentum10': 13.327, 'relmomentum20': 11.529, 'relmomentum40': 10.799, 'relmomentum80': 11.066}
ann. SR {'relmomentum10': 0.01, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}



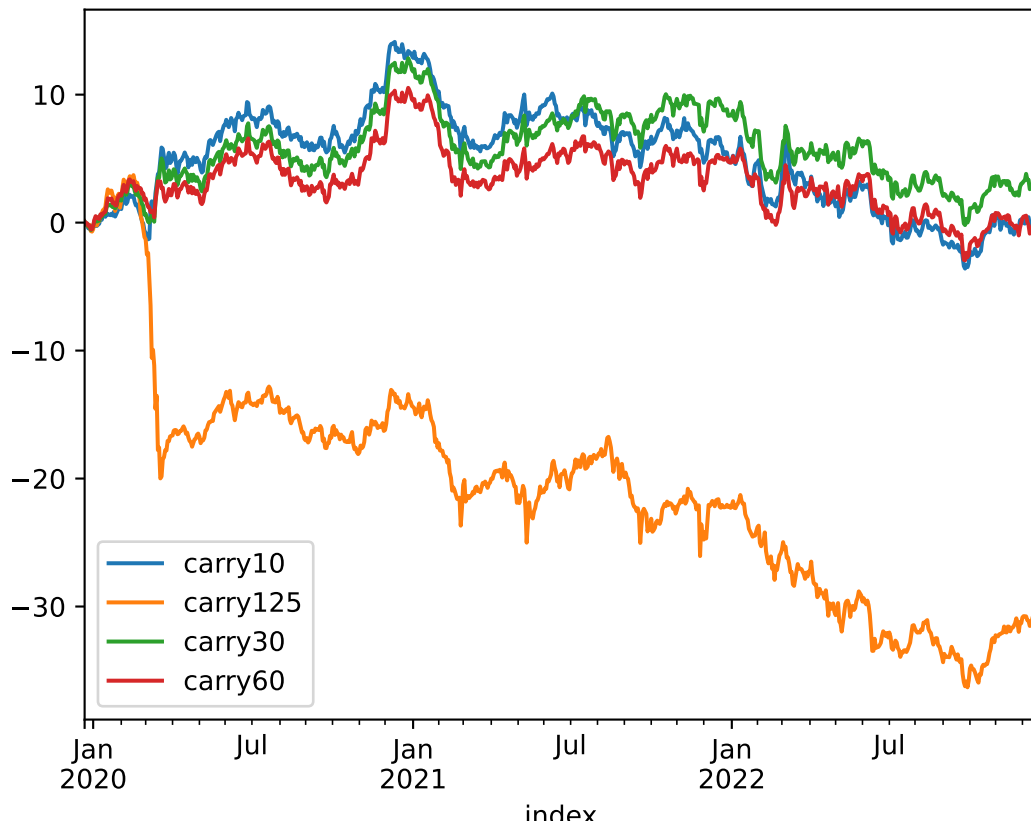
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': -5.676, 'carry125': -10.281, 'carry30': -6.57, 'carry60': -5.939}
ann. std {'carry10': 7.199, 'carry125': 7.726, 'carry30': 6.858, 'carry60': 6.897}
ann. SR {'carry10': -0.79, 'carry125': -1.33, 'carry30': -0.96, 'carry60': -0.86}



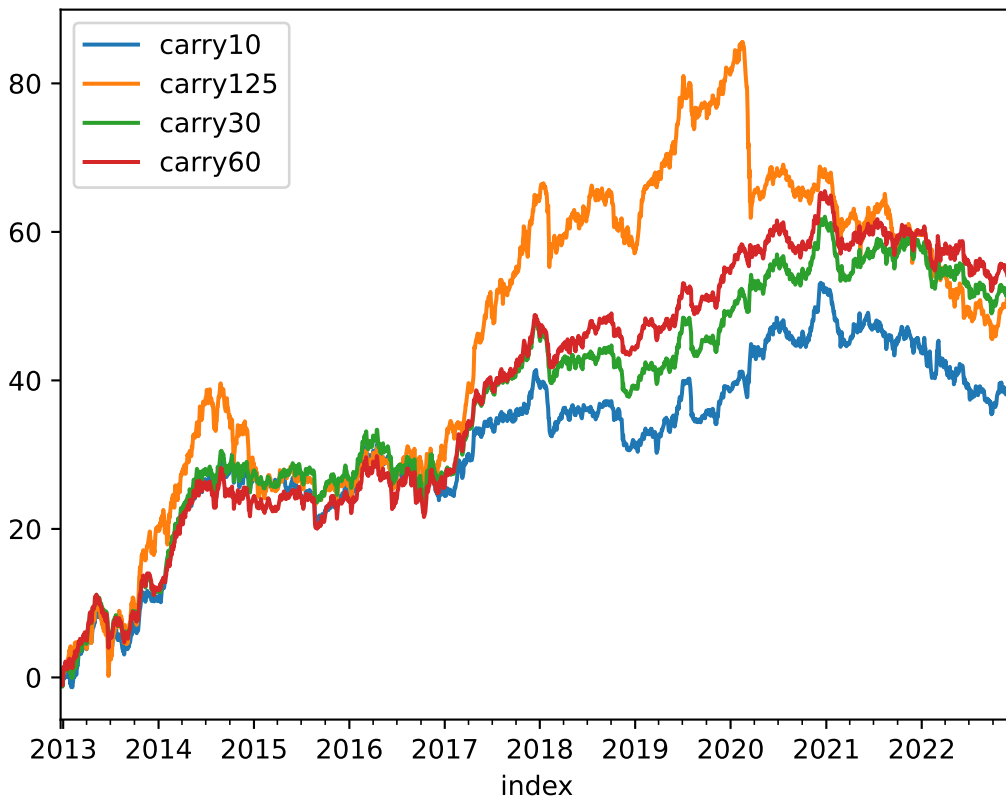
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -7.148, 'carry125': -10.018, 'carry30': -7.425, 'carry60': -6.067}
ann. std {'carry10': 7.15, 'carry125': 7.602, 'carry30': 6.774, 'carry60': 6.788}
ann. SR {'carry10': -1.0, 'carry125': -1.32, 'carry30': -1.1, 'carry60': -0.89}



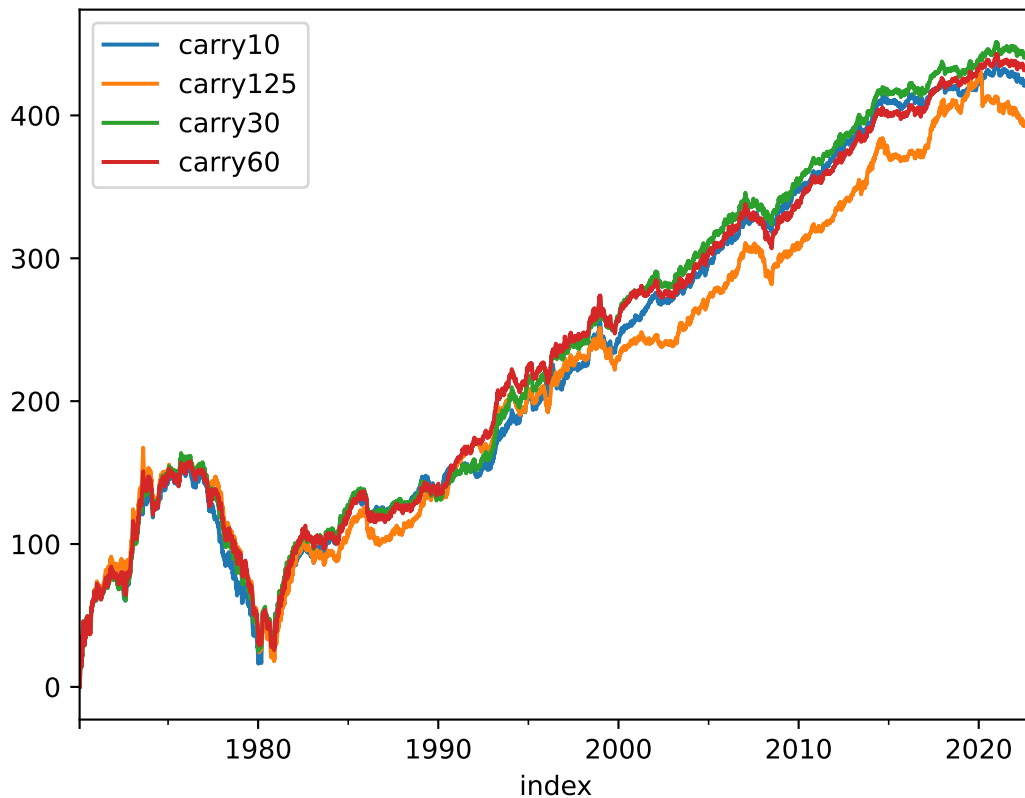
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.217, 'carry125': -10.611, 'carry30': 0.653, 'carry60': -0.378}
ann. std {'carry10': 6.826, 'carry125': 9.441, 'carry30': 6.628, 'carry60': 6.574}
ann. SR {'carry10': -0.03, 'carry125': -1.12, 'carry30': 0.1, 'carry60': -0.06}



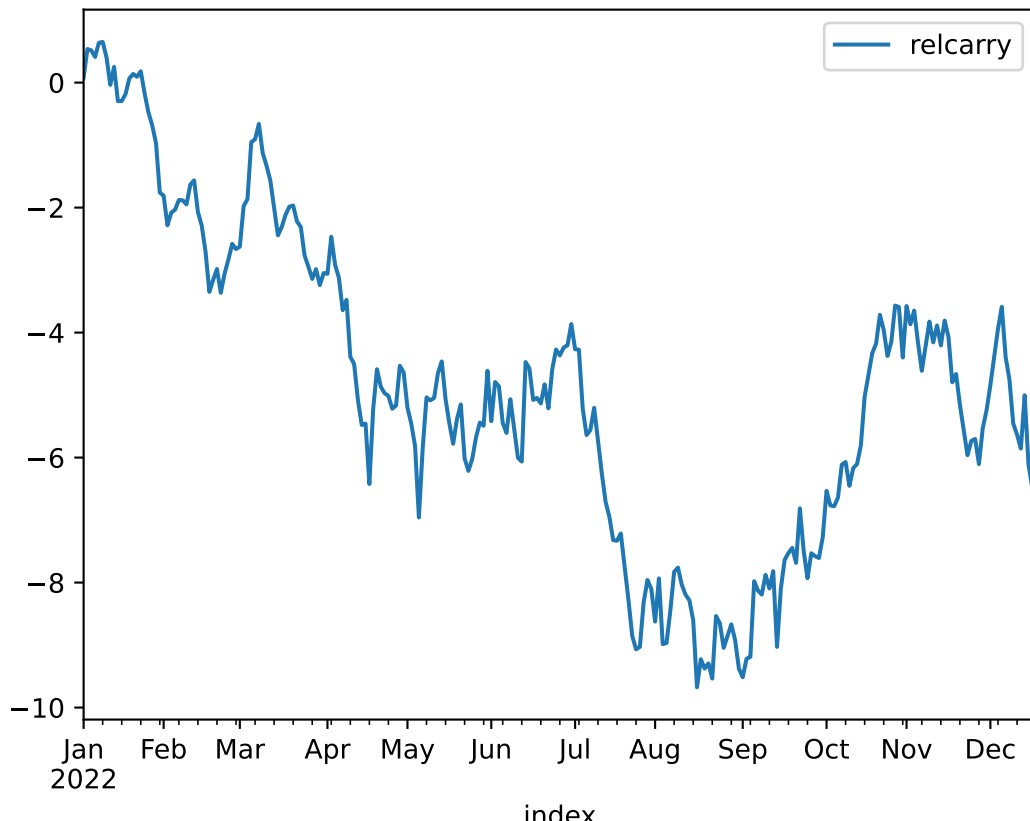
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.768, 'carry125': 4.861, 'carry30': 5.028, 'carry60': 5.284}
ann. std {'carry10': 6.464, 'carry125': 9.144, 'carry30': 6.578, 'carry60': 6.547}
ann. SR {'carry10': 0.58, 'carry125': 0.53, 'carry30': 0.76, 'carry60': 0.81}



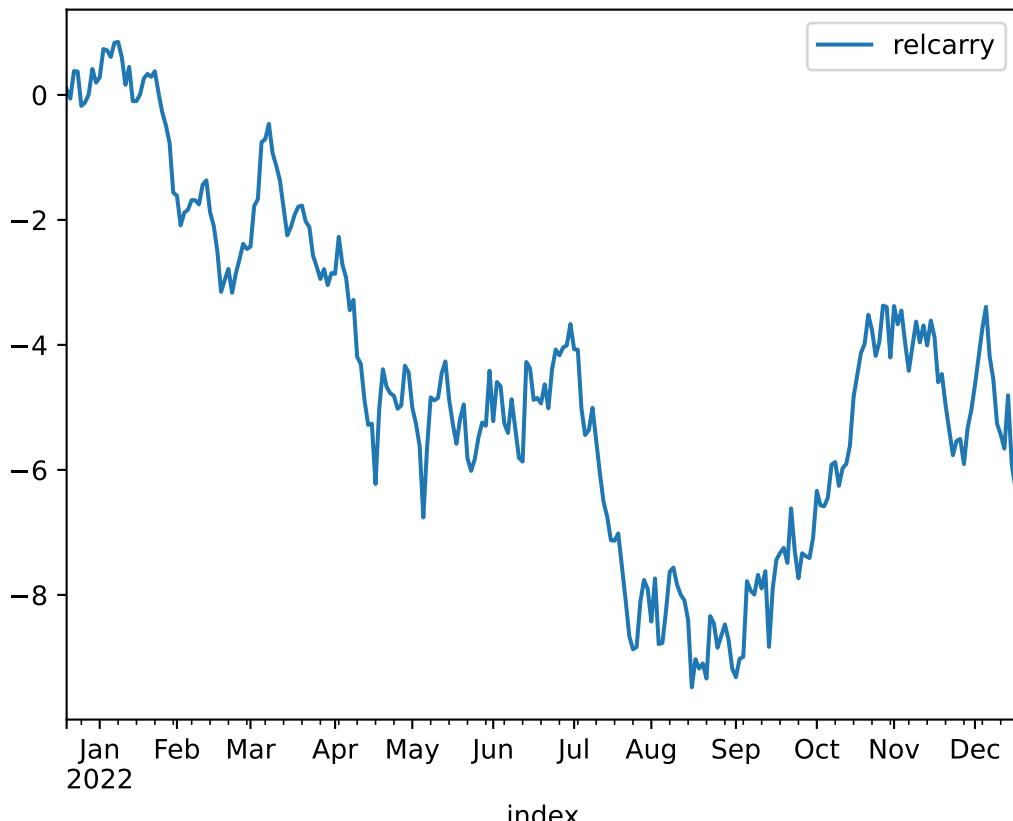
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.827, 'carry125': 7.312, 'carry30': 8.177, 'carry60': 8.003}
ann. std {'carry10': 11.863, 'carry125': 12.104, 'carry30': 11.875, 'carry60': 11.826}
ann. SR {'carry10': 0.66, 'carry125': 0.6, 'carry30': 0.69, 'carry60': 0.68}



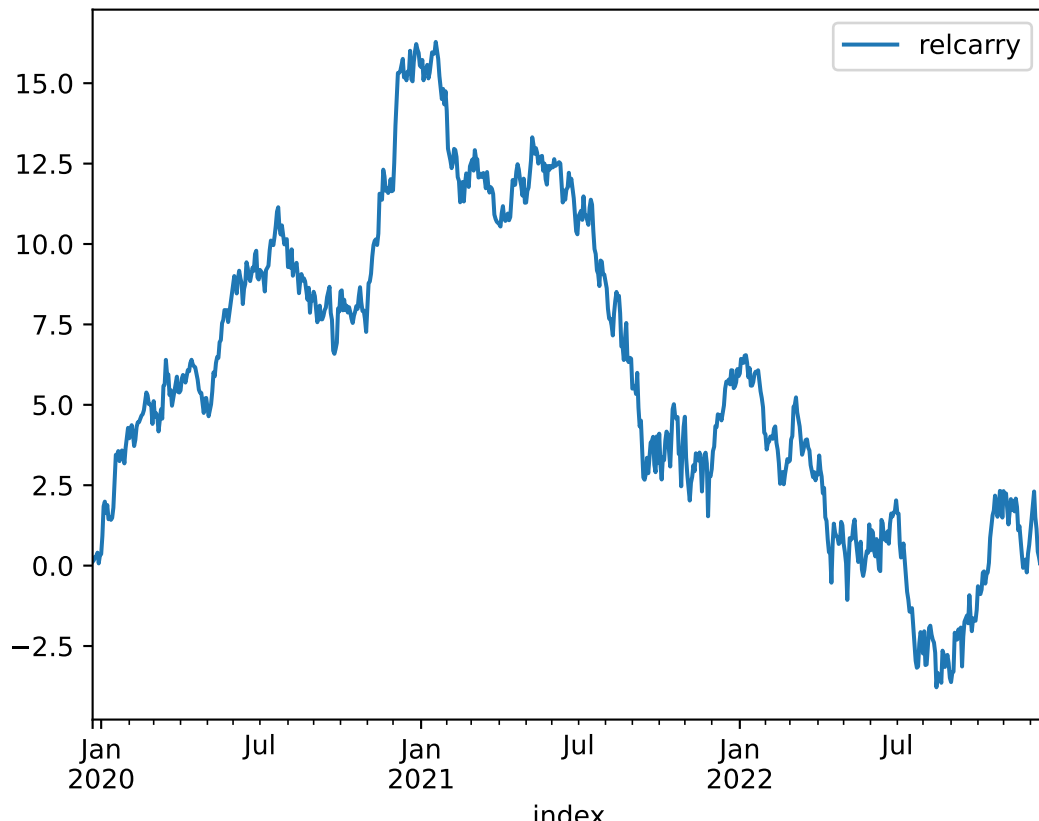
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': -5.942}
ann. std {'relcarry': 7.285}
ann. SR {'relcarry': -0.82}



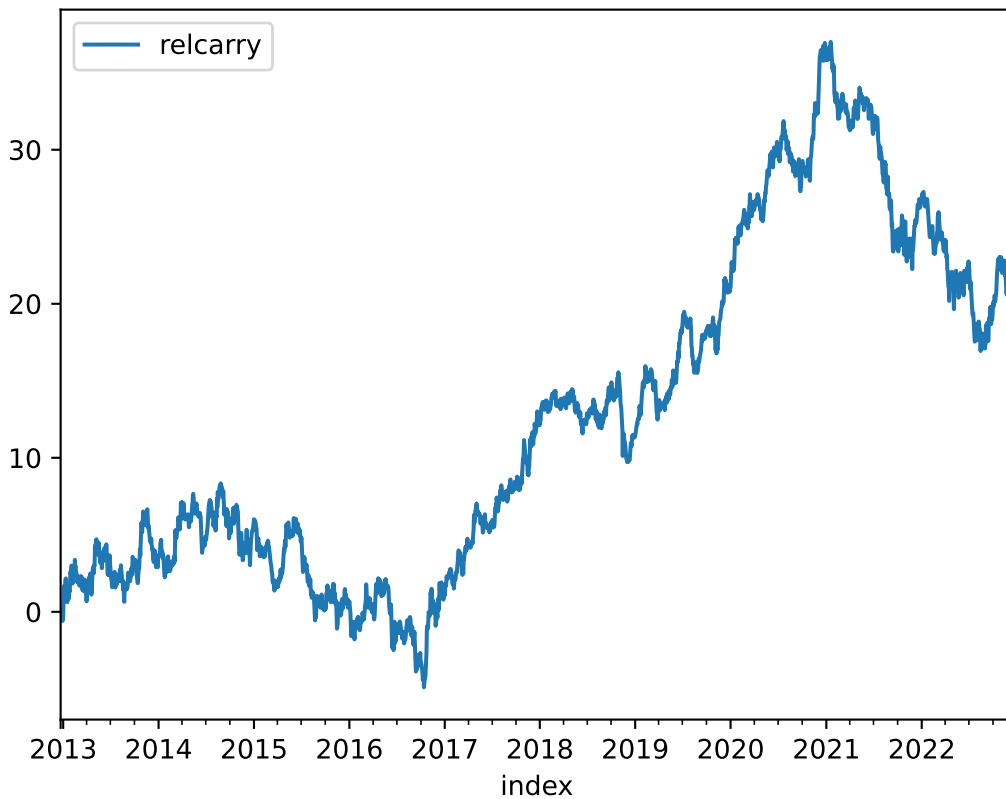
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -5.542}
ann. std {'relcarry': 7.21}
ann. SR {'relcarry': -0.77}



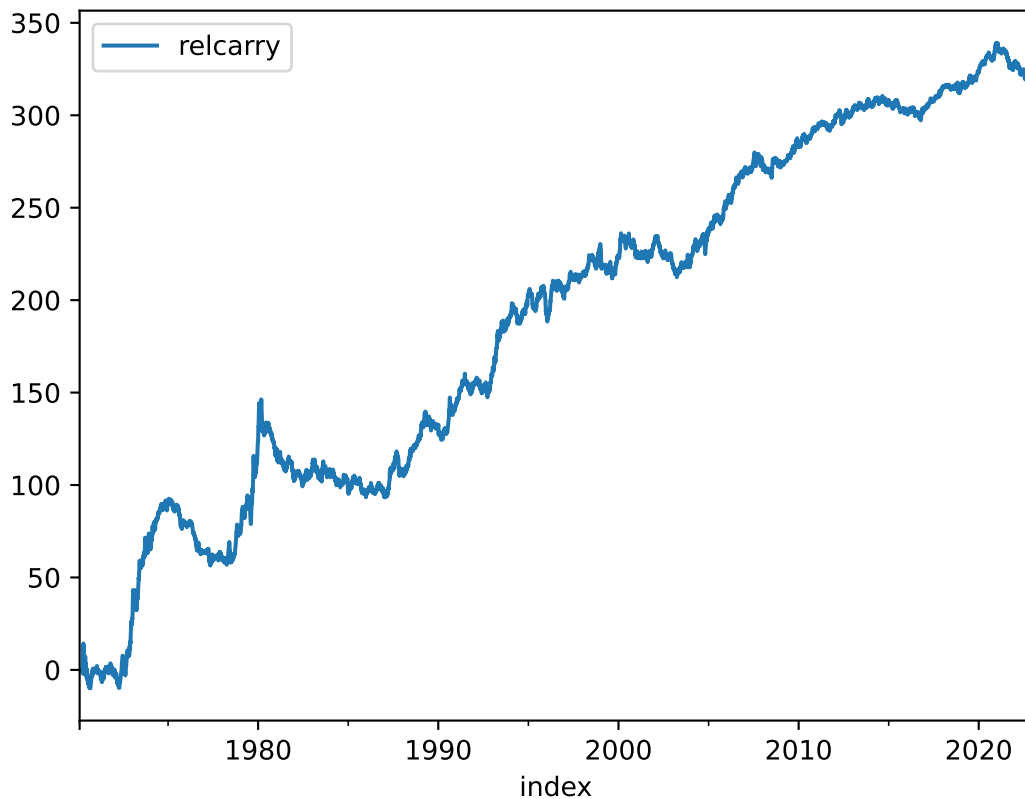
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': 0.022}
ann. std {'relcarry': 6.875}
ann. SR {'relcarry': 0.0}



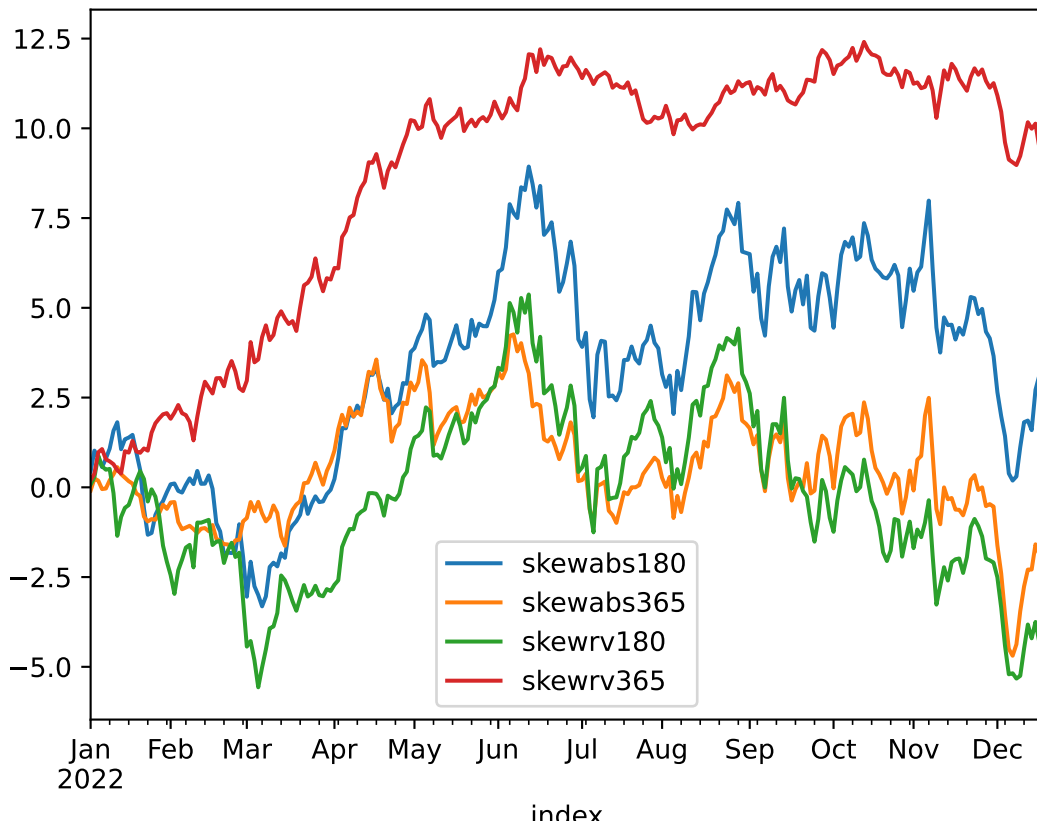
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.041}
ann. std {'relcarry': 6.056}
ann. SR {'relcarry': 0.34}



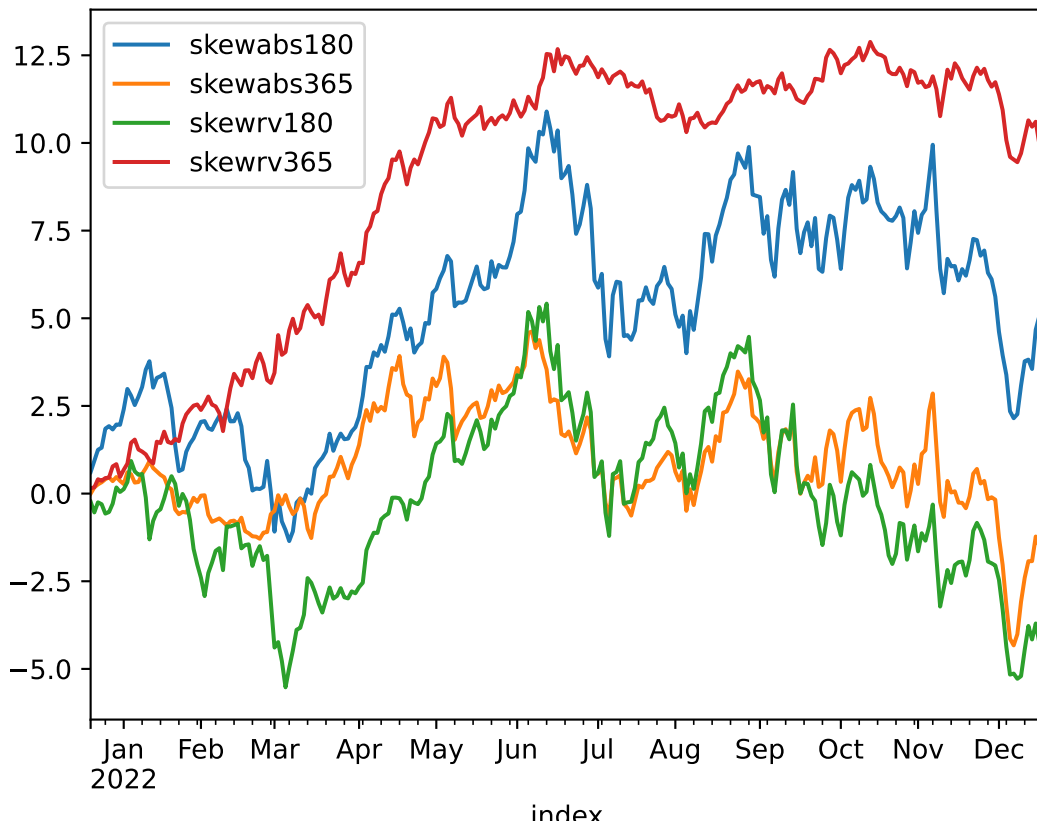
Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.993}
ann. std {'relcarry': 9.561}
ann. SR {'relcarry': 0.63}



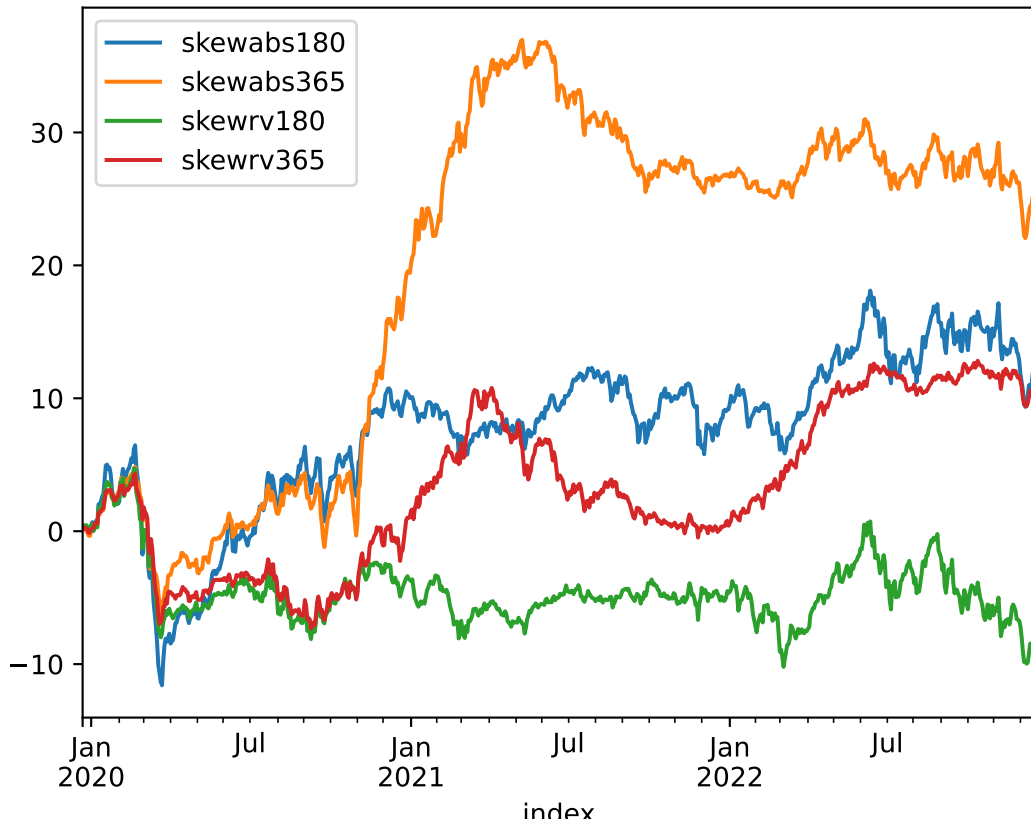
Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 3.086, 'skewabs365': -2.281, 'skewrv180': -4.98, 'skewrv365': 9.166}
ann. std {'skewabs180': 10.016, 'skewabs365': 7.891, 'skewrv180': 9.376, 'skewrv365': 5.017}
ann. SR {'skewabs180': 0.31, 'skewabs365': -0.29, 'skewrv180': -0.53, 'skewrv365': 1.83}



Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 4.911, 'skewabs365': -1.845, 'skewrv180': -4.762, 'skewrv365': 9.316}
ann. std {'skewabs180': 9.883, 'skewabs365': 7.759, 'skewrv180': 9.244, 'skewrv365': 4.96}
ann. SR {'skewabs180': 0.5, 'skewabs365': -0.24, 'skewrv180': -0.52, 'skewrv365': 1.88}



Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 3.998, 'skewabs365': 8.032, 'skewrv180': -3.12, 'skewrv365': 3.082}
ann. std {'skewabs180': 9.625, 'skewabs365': 8.766, 'skewrv180': 7.804, 'skewrv365': 6.59}
ann. SR {'skewabs180': 0.42, 'skewabs365': 0.92, 'skewrv180': -0.4, 'skewrv365': 0.47}

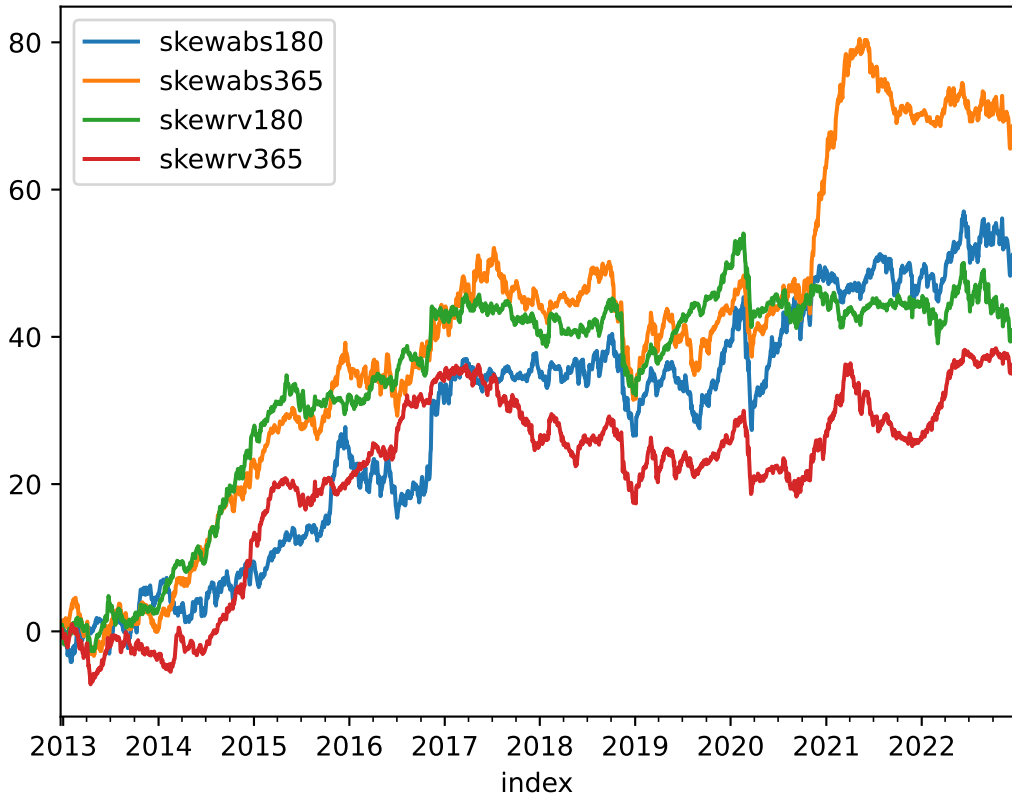


Total Trading Rule P&L for period '10Y'

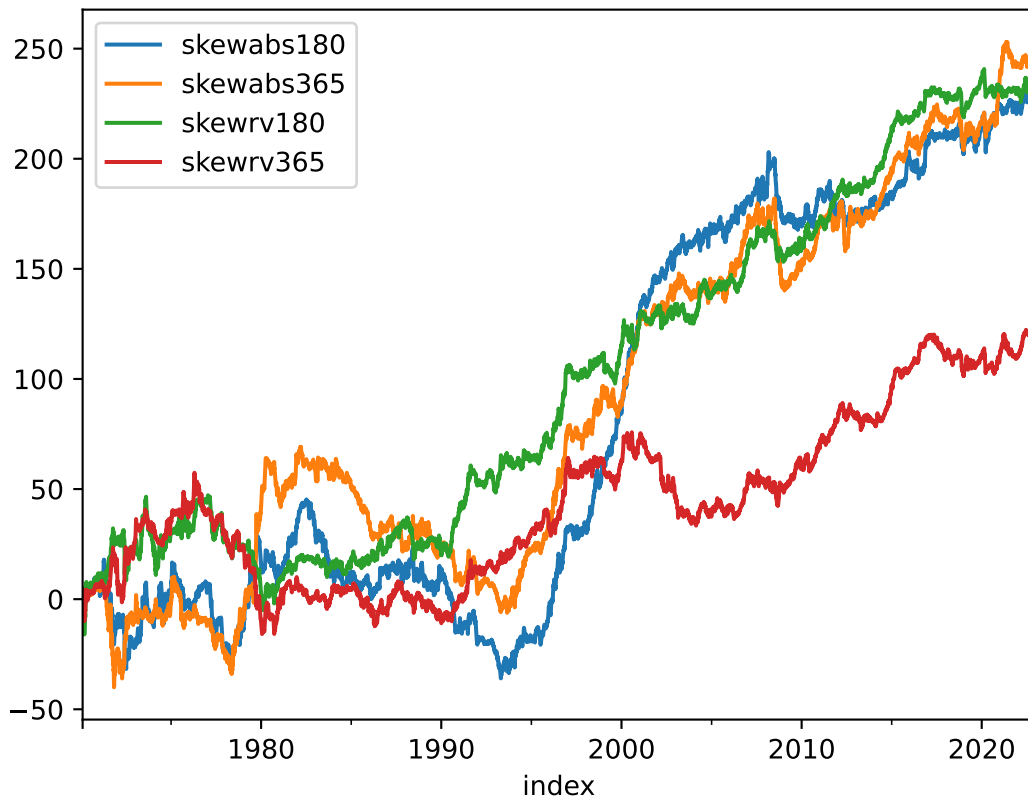
ann. mean {'skewabs180': 5.021, 'skewabs365': 6.678, 'skewrv180': 3.908, 'skewrv365': 3.44}

ann. std {'skewabs180': 8.08, 'skewabs365': 7.998, 'skewrv180': 6.599, 'skewrv365': 6.178}

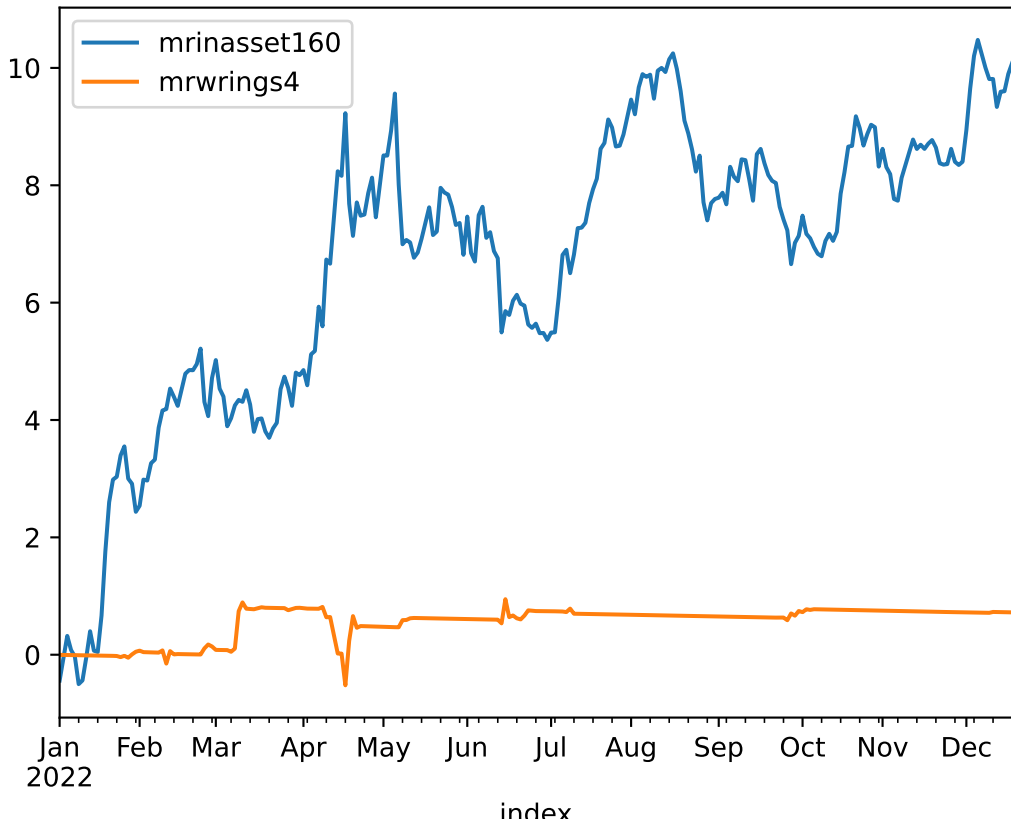
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.83, 'skewrv180': 0.59, 'skewrv365': 0.56}



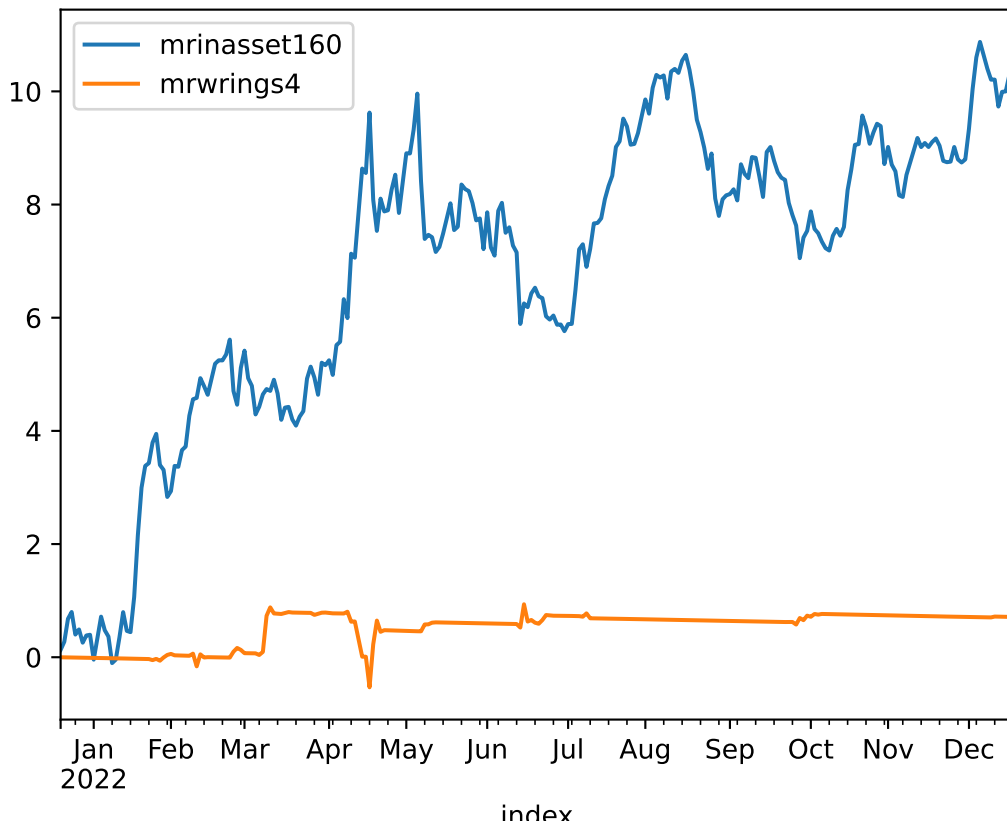
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.207, 'skewabs365': 4.465, 'skewrv180': 4.203, 'skewrv365': 2.208}
ann. std {'skewabs180': 10.794, 'skewabs365': 10.299, 'skewrv180': 9.309, 'skewrv365': 8.604}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.26}



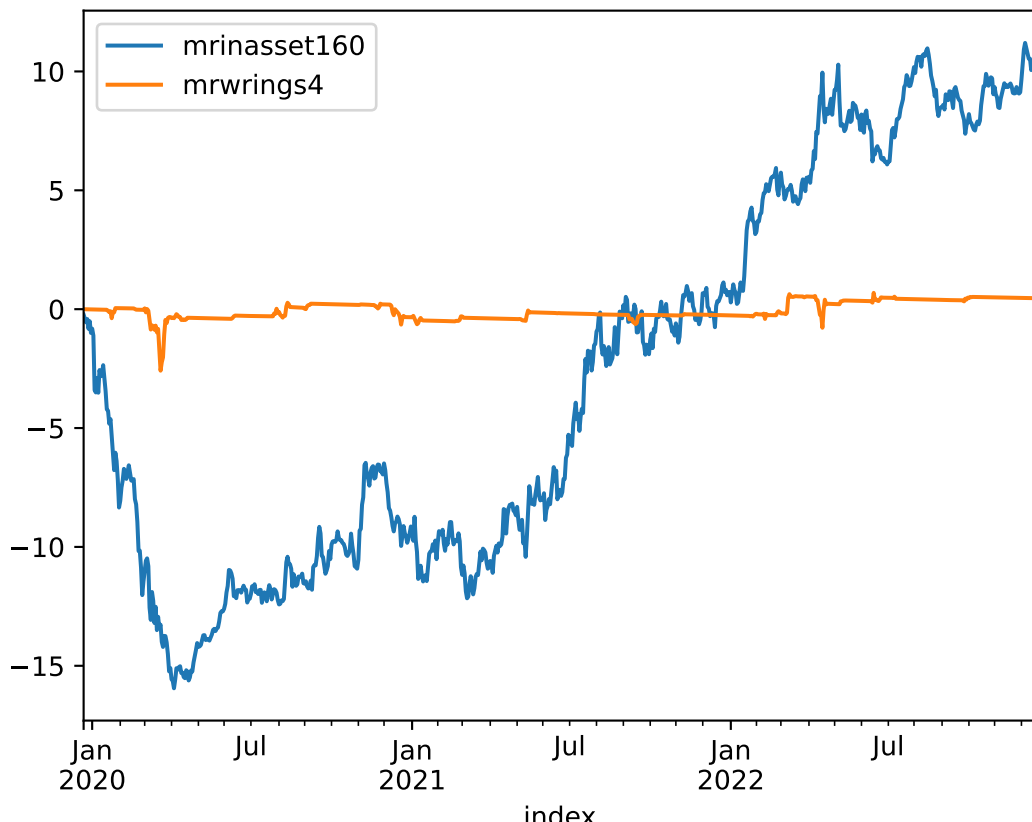
Total Trading Rule P&L for period 'YTD'
ann. mean {'mriasset160': 10.281, 'mrwrings4': 0.736}
ann. std {'mriasset160': 6.279, 'mrwrings4': 1.508}
ann. SR {'mriasset160': 1.64, 'mrwrings4': 0.49}



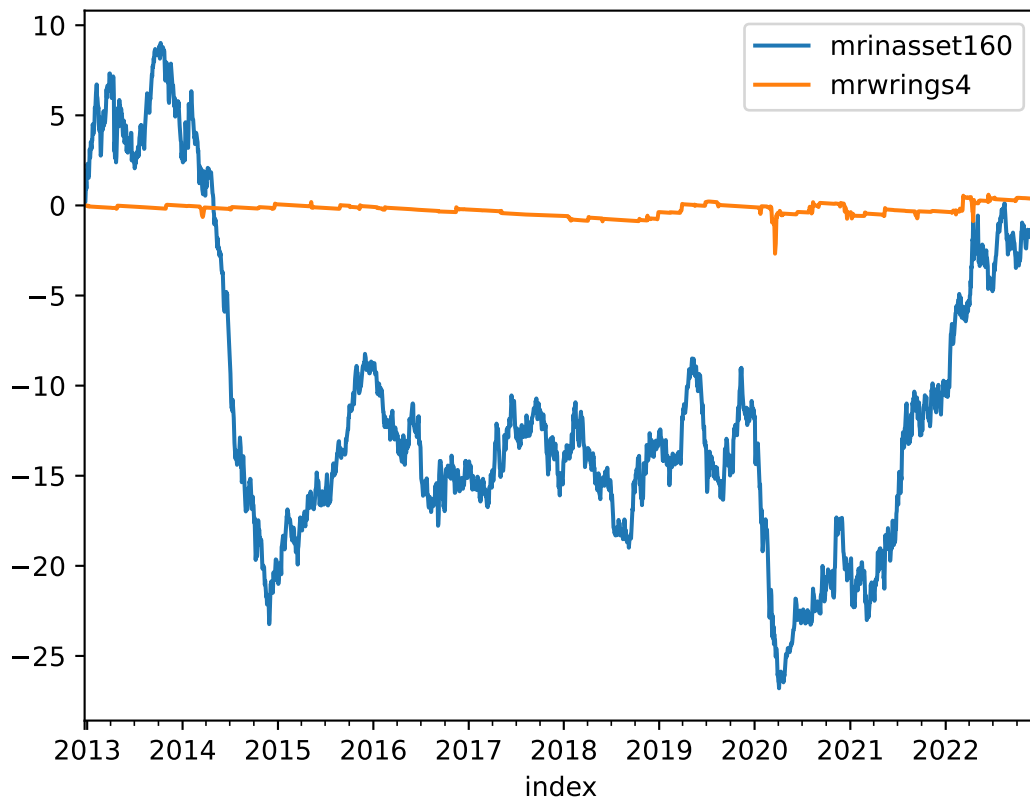
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 10.316, 'mrwrings4': 0.7}
ann. std {'mrinasset160': 6.204, 'mrwrings4': 1.481}
ann. SR {'mrinasset160': 1.66, 'mrwrings4': 0.47}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 3.541, 'mrwrings4': 0.151}
ann. std {'mrinasset160': 7.089, 'mrwrings4': 1.537}
ann. SR {'mrinasset160': 0.5, 'mrwrings4': 0.1}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.005, 'mrwrings4': 0.036}
ann. std {'mrinasset160': 6.628, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': -0.0, 'mrwrings4': 0.04}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.346, 'mrwrings4': -1.172}
ann. std {'mrinasset160': 10.923, 'mrwrings4': 2.632}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}

