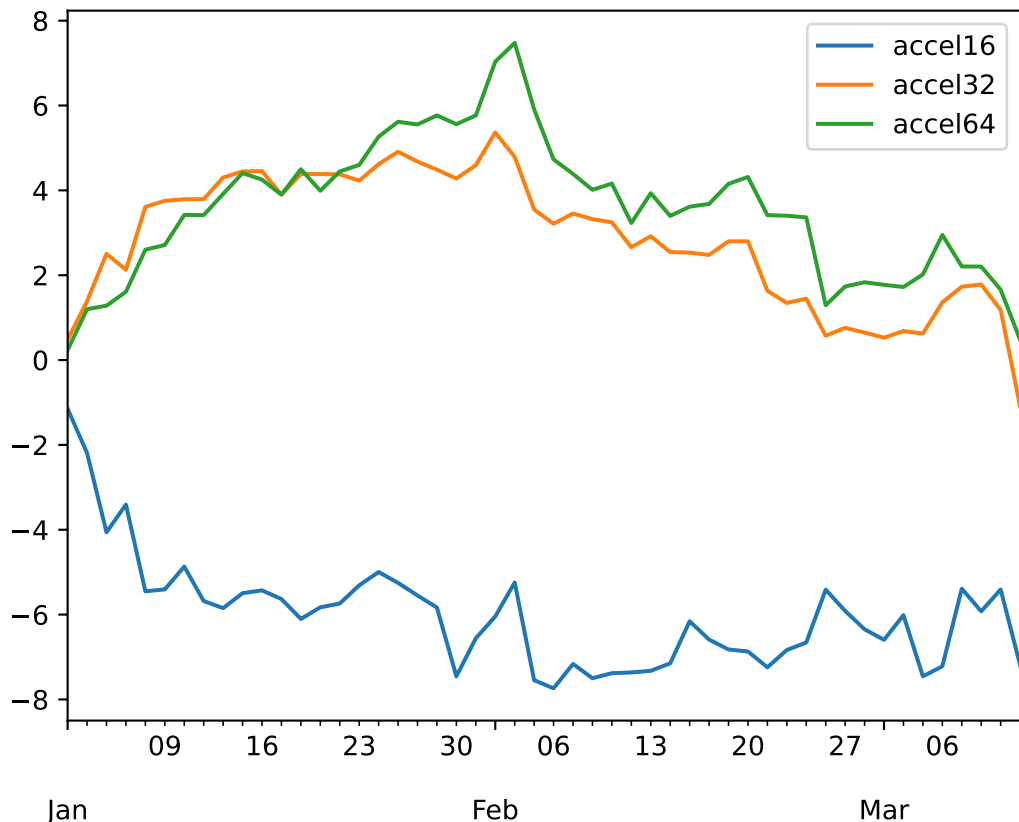
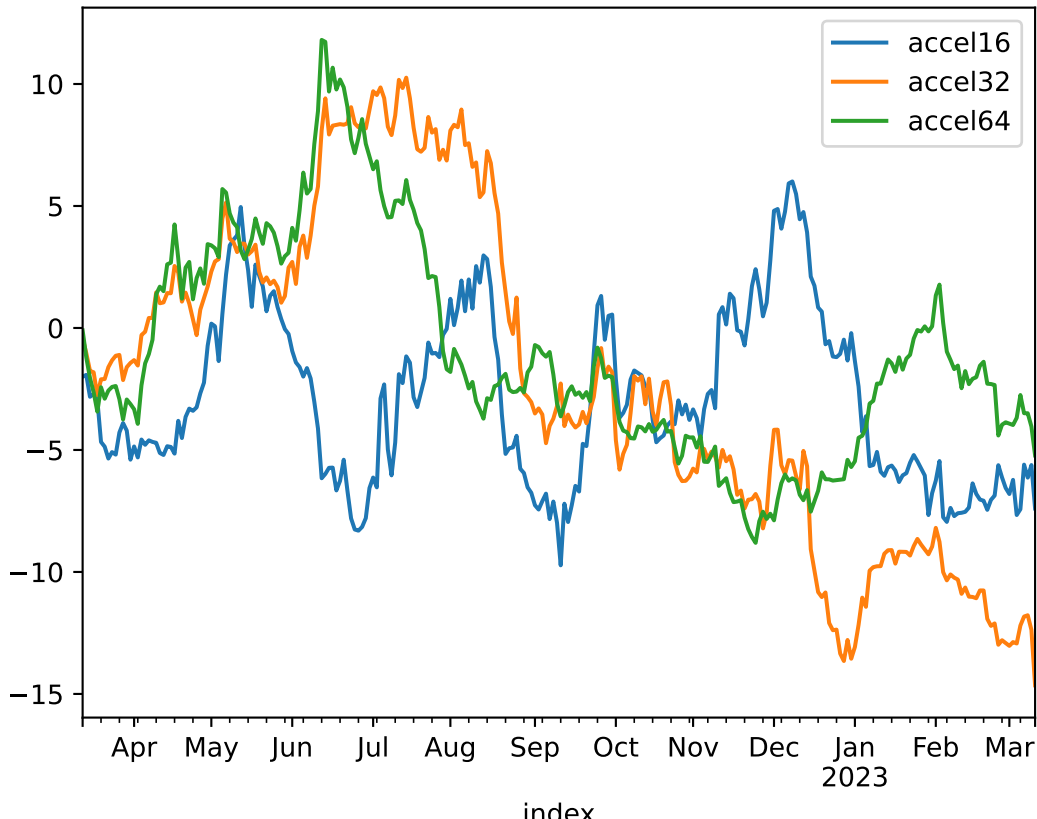


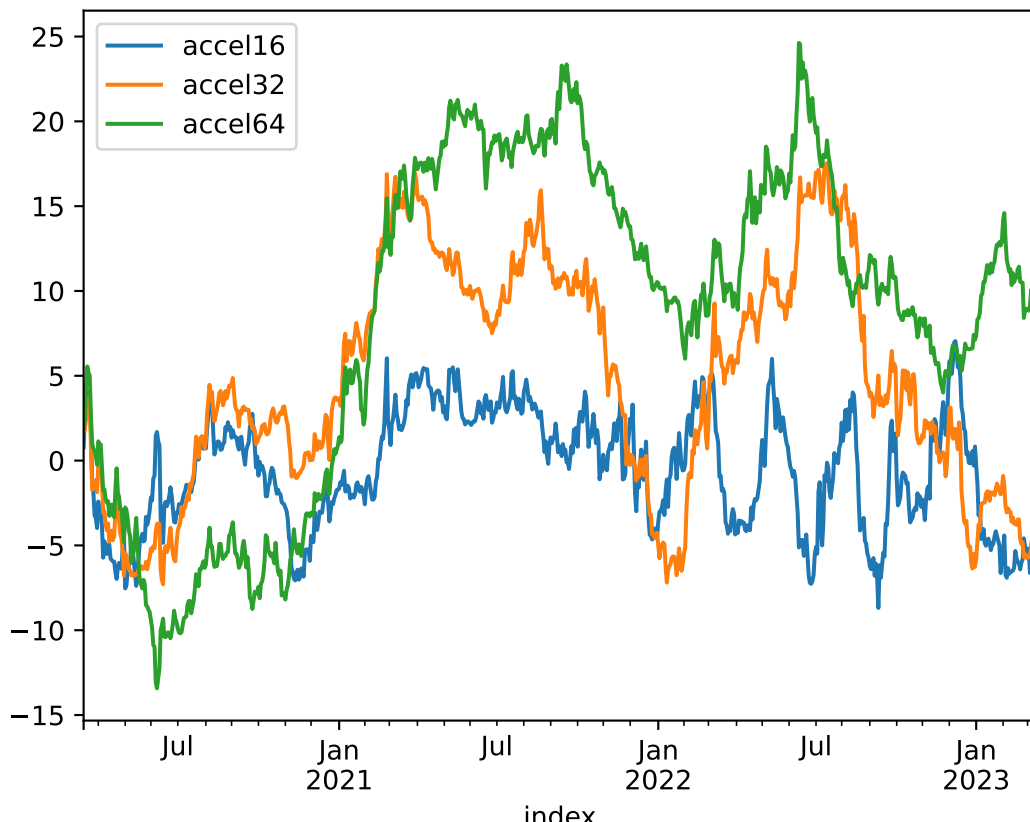
Total Trading Rule P&L for period 'YTD'  
ann. mean {'accel16': -36.798, 'accel32': -5.579, 'accel64': 2.439}  
ann. std {'accel16': 13.474, 'accel32': 9.638, 'accel64': 10.519}  
ann. SR {'accel16': -2.73, 'accel32': -0.58, 'accel64': 0.23}



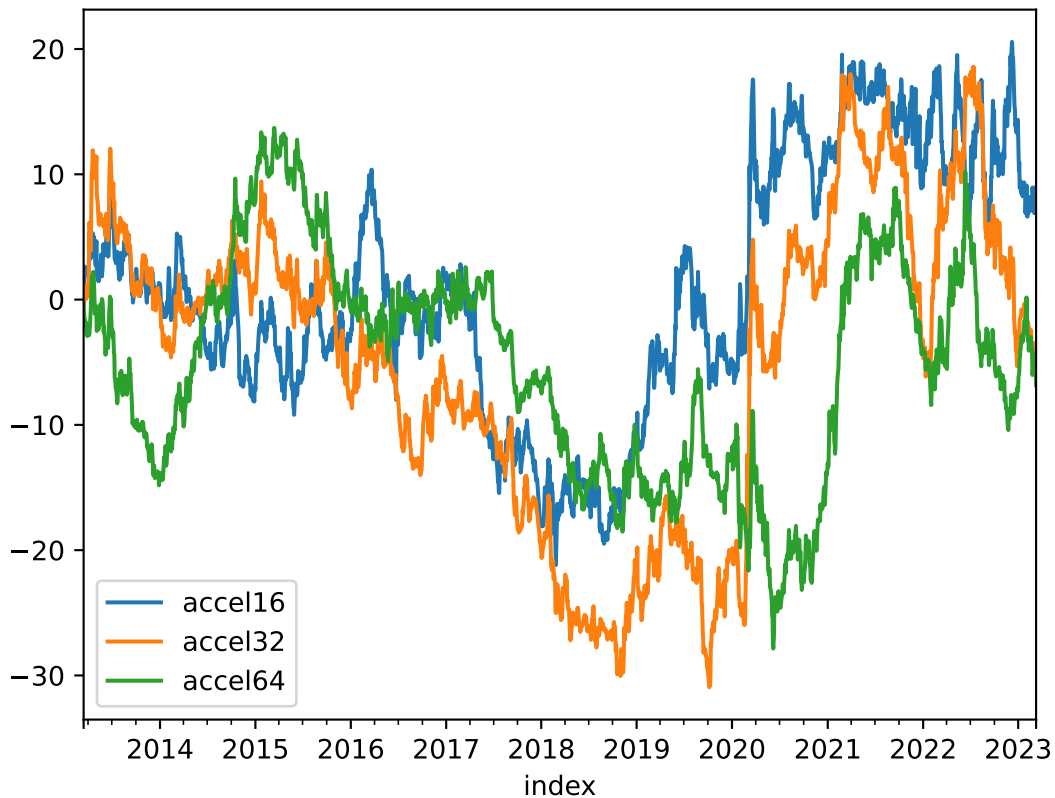
Total Trading Rule P&L for period '1Y'  
ann. mean {'accel16': -7.284, 'accel32': -14.421, 'accel64': -5.143}  
ann. std {'accel16': 16.032, 'accel32': 13.195, 'accel64': 11.606}  
ann. SR {'accel16': -0.45, 'accel32': -1.09, 'accel64': -0.44}



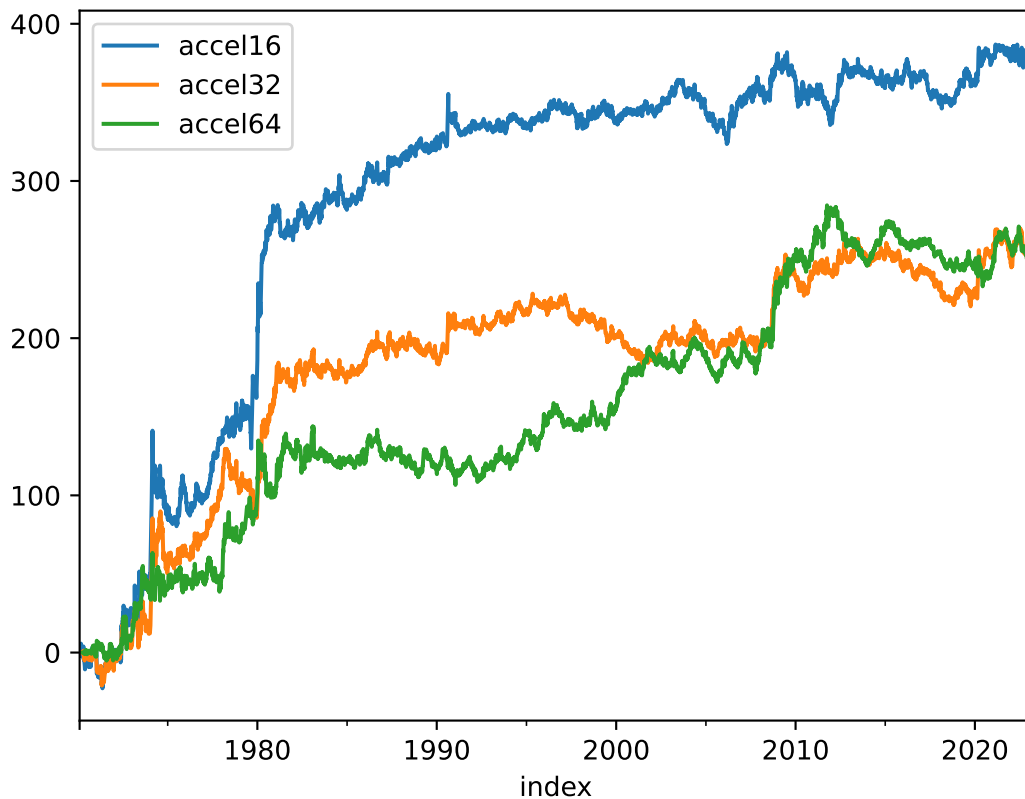
Total Trading Rule P&L for period '3Y'  
ann. mean {'accel16': -2.087, 'accel32': -2.415, 'accel64': 2.492}  
ann. std {'accel16': 14.077, 'accel32': 12.417, 'accel64': 11.25}  
ann. SR {'accel16': -0.15, 'accel32': -0.19, 'accel64': 0.22}



Total Trading Rule P&L for period '10Y'  
ann. mean {'accel16': 0.703, 'accel32': -0.62, 'accel64': -0.671}  
ann. std {'accel16': 12.005, 'accel32': 11.185, 'accel64': 9.587}  
ann. SR {'accel16': 0.06, 'accel32': -0.06, 'accel64': -0.07}



Total Trading Rule P&L for period '99Y'  
ann. mean {'accel16': 6.919, 'accel32': 4.525, 'accel64': 4.694}  
ann. std {'accel16': 15.662, 'accel32': 13.739, 'accel64': 13.252}  
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}

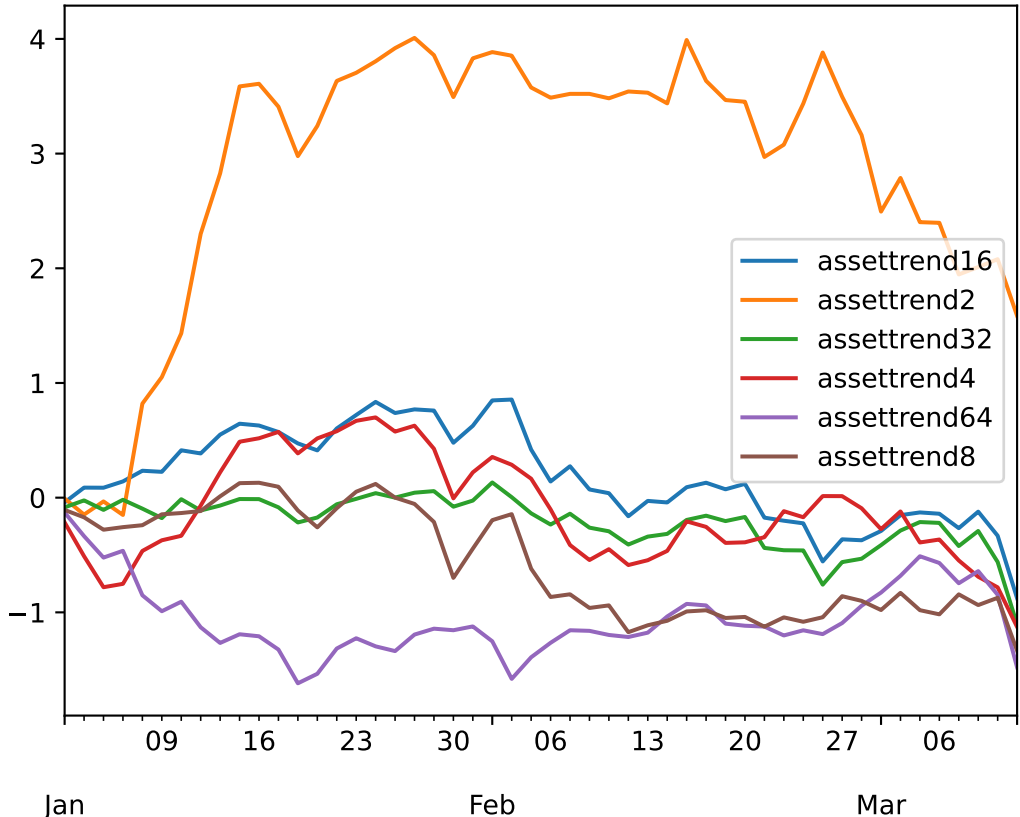


# Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': -4.487, 'assettrend2': 8.119, 'assettrend32': -5.661, 'assettrend4': -5.768, 'assettrend64': -7.572, 'assettrend8': -6.829}

ann. std {'assettrend16': 2.682, 'assettrend2': 5.613, 'assettrend32': 2.195, 'assettrend4': 2.914, 'assettrend64': 2.647, 'assettrend8': 2.6}

ann. SR {'assettrend16': -1.67, 'assettrend2': 1.45, 'assettrend32': -2.58, 'assettrend4': -1.98, 'assettrend64': -2.86, 'assettrend8': -2.63}

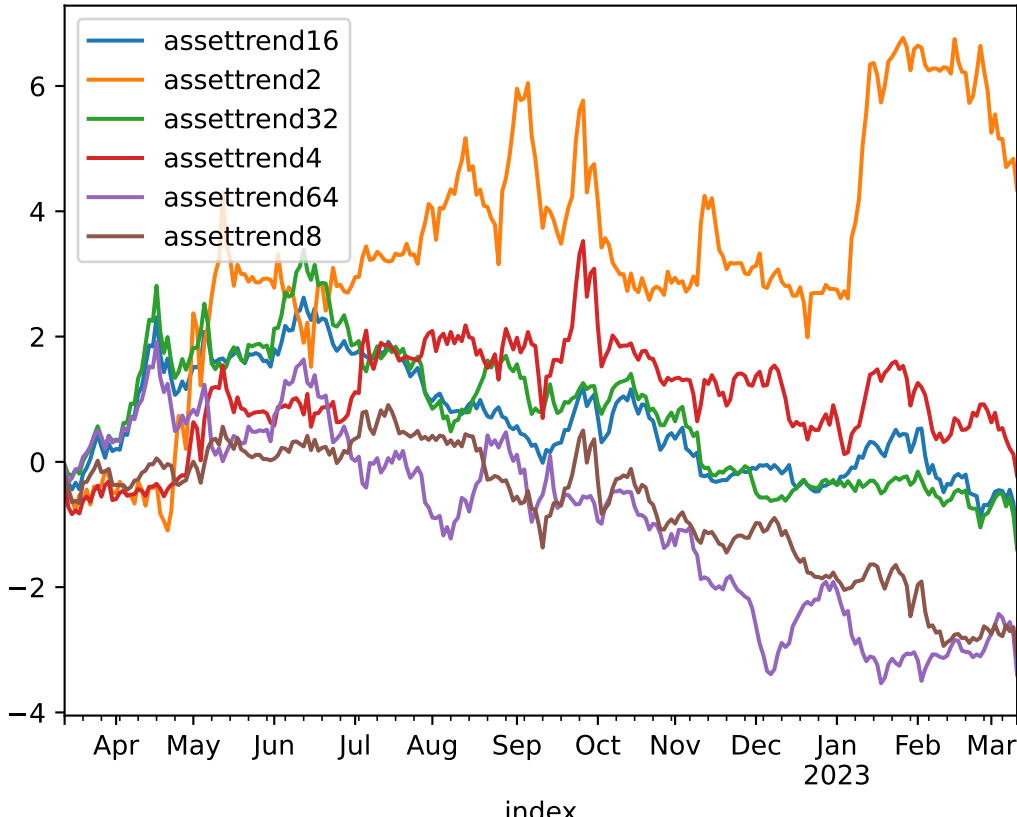


# Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': -1.181, 'assettrend2': 4.278, 'assettrend32': -1.373, 'assettrend4': -0.219, 'assettrend64': -3.343, 'assettrend8': -3.052}

ann. std {'assettrend16': 2.505, 'assettrend2': 5.667, 'assettrend32': 2.843, 'assettrend4': 3.586, 'assettrend64': 3.023, 'assettrend8': 2.472}

ann. SR {'assettrend16': -0.47, 'assettrend2': 0.75, 'assettrend32': -0.48, 'assettrend4': -0.06, 'assettrend64': -1.11, 'assettrend8': -1.23}

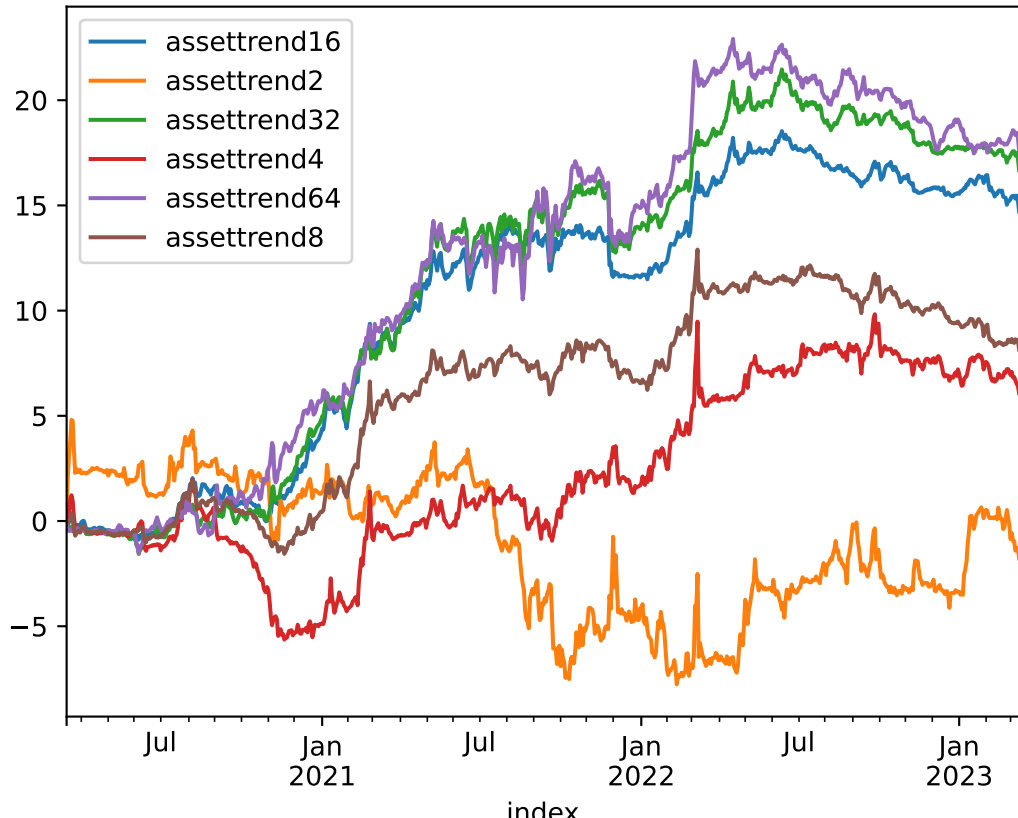


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 4.828, 'assettrend2': -0.581, 'assettrend32': 5.476, 'assettrend4': 1.996, 'assettrend64': 5.779, 'assettrend8': 2.674}

ann. std {'assettrend16': 3.466, 'assettrend2': 7.113, 'assettrend32': 4.249, 'assettrend4': 4.903, 'assettrend64': 5.044, 'assettrend8': 3.535}

ann. SR {'assettrend16': 1.39, 'assettrend2': -0.08, 'assettrend32': 1.29, 'assettrend4': 0.41, 'assettrend64': 1.15, 'assettrend8': 0.76}



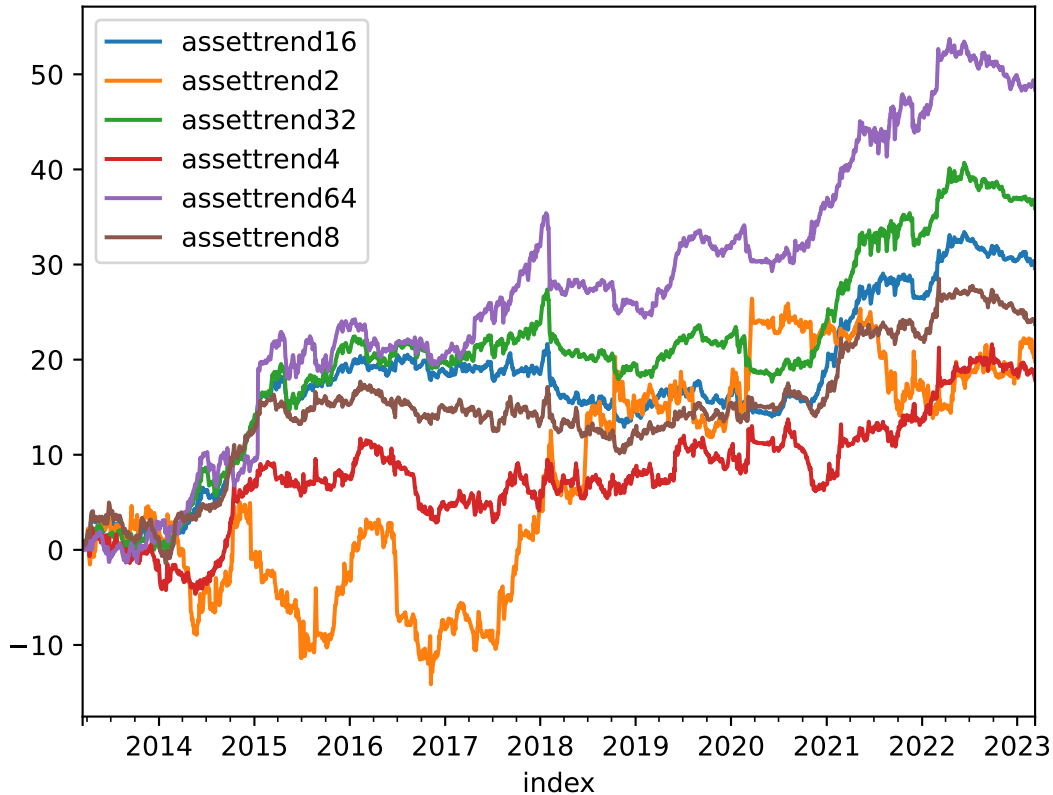


# Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.907, 'assettrend2': 1.948, 'assettrend32': 3.528, 'assettrend4': 1.755, 'assettrend64': 4.754, 'assettrend8': 2.333}

ann. std {'assettrend16': 3.247, 'assettrend2': 8.217, 'assettrend32': 3.704, 'assettrend4': 4.98, 'assettrend64': 5.288, 'assettrend8': 3.565}

ann. SR {'assettrend16': 0.9, 'assettrend2': 0.24, 'assettrend32': 0.95, 'assettrend4': 0.35, 'assettrend64': 0.9, 'assettrend8': 0.65}

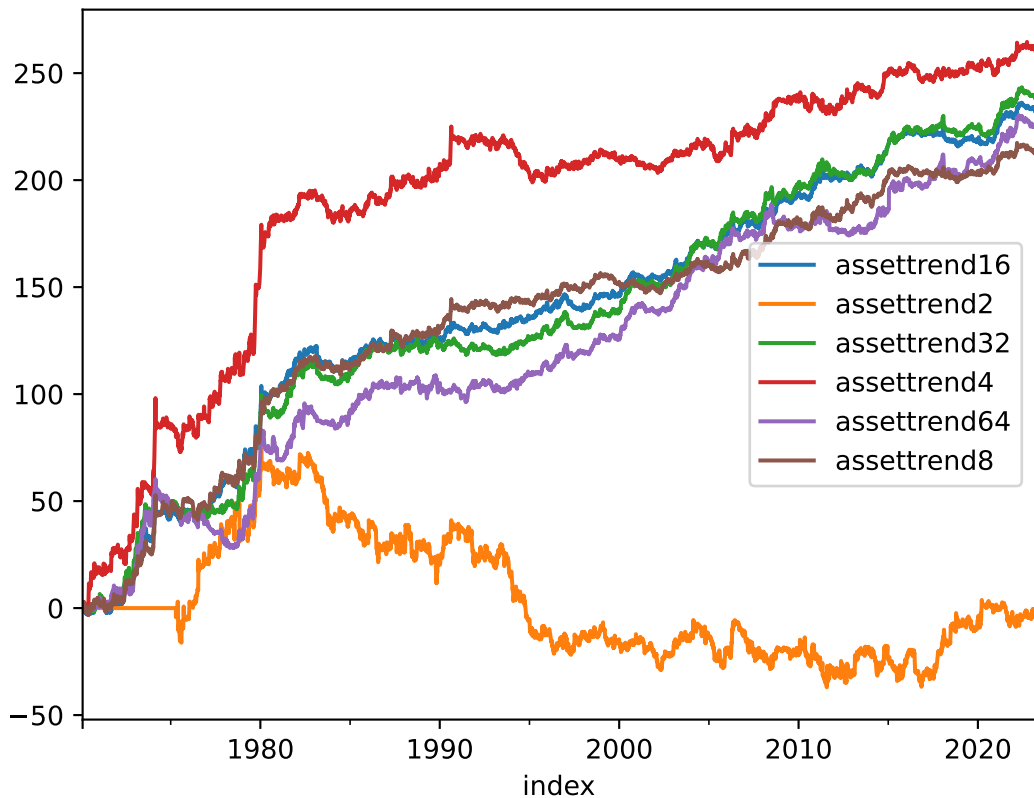


# Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.294, 'assettrend2': -0.052, 'assettrend32': 4.409, 'assettrend4': 4.82, 'assettrend64': 4.158, 'assettrend8': 3.929}

ann. std {'assettrend16': 4.633, 'assettrend2': 10.016, 'assettrend32': 4.847, 'assettrend4': 7.336, 'assettrend64': 5.406, 'assettrend8': 5.015}

ann. SR {'assettrend16': 0.93, 'assettrend2': -0.01, 'assettrend32': 0.91, 'assettrend4': 0.66, 'assettrend64': 0.77, 'assettrend8': 0.78}

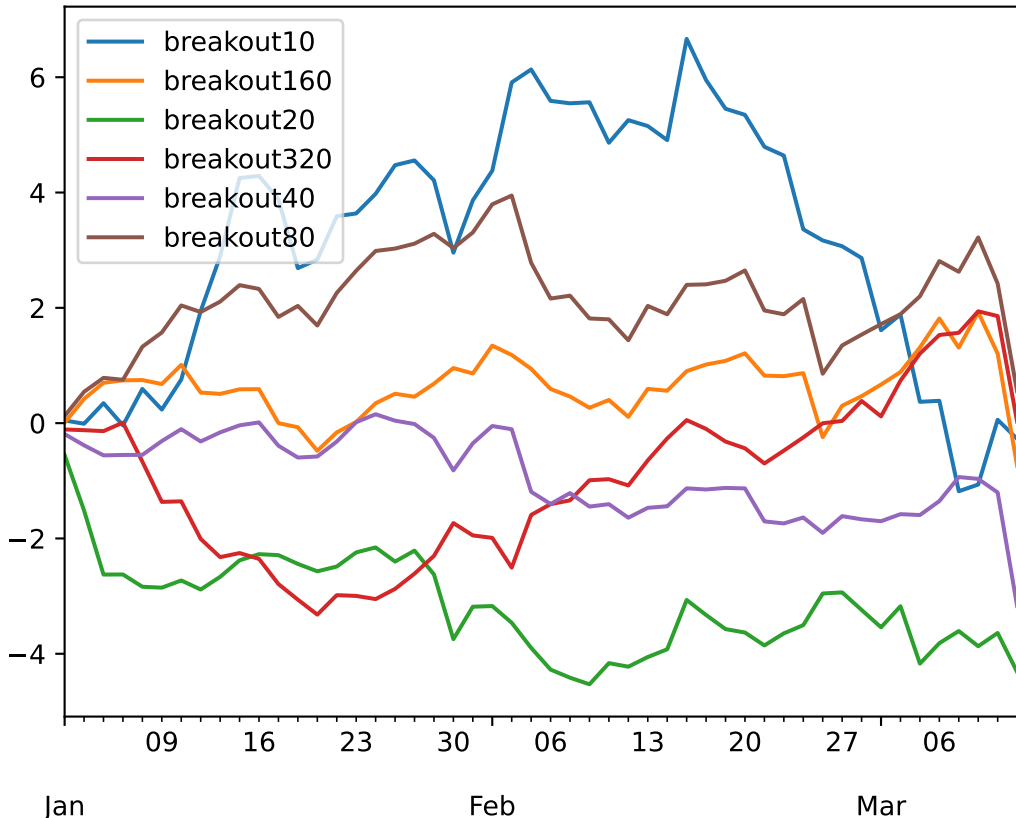


# Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': -1.395, 'breakout160': -3.777, 'breakout20': -22.095, 'breakout320': 0.147, 'breakout40': -16.229, 'breakout80': 2.831}

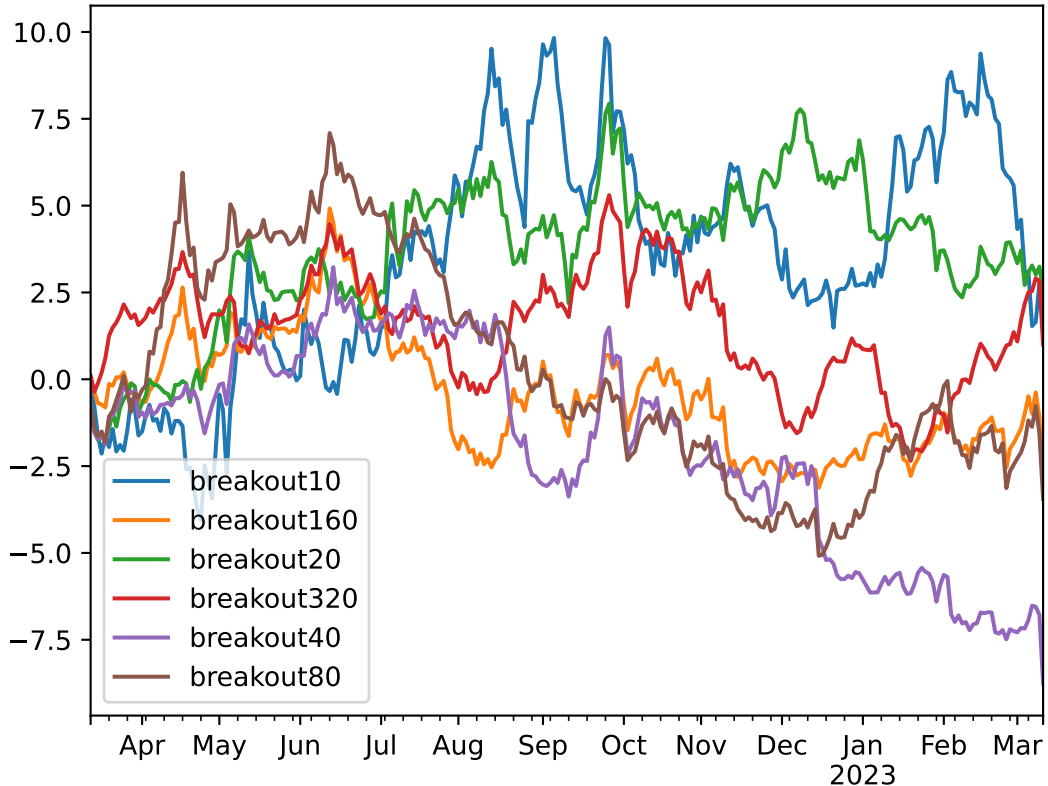
ann. std {'breakout10': 12.023, 'breakout160': 7.104, 'breakout20': 6.566, 'breakout320': 6.84, 'breakout40': 6.208, 'breakout80': 8.133}

ann. SR {'breakout10': -0.12, 'breakout160': -0.53, 'breakout20': -3.37, 'breakout320': 0.02, 'breakout40': -2.61, 'breakout80': 0.35}



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

ann. mean {'breakout10': 2.404, 'breakout160': -2.995, 'breakout20': 2.528, 'breakout320': 0.985, 'breakout40': -8.619, 'breakout80': -3.388}  
 ann. std {'breakout10': 11.843, 'breakout160': 6.444, 'breakout20': 7.929, 'breakout320': 6.193, 'breakout40': 6.791, 'breakout80': 7.16}  
 ann. SR {'breakout10': 0.2, 'breakout160': -0.46, 'breakout20': 0.32, 'breakout320': 0.16, 'breakout40': -1.27, 'breakout80': -0.47}



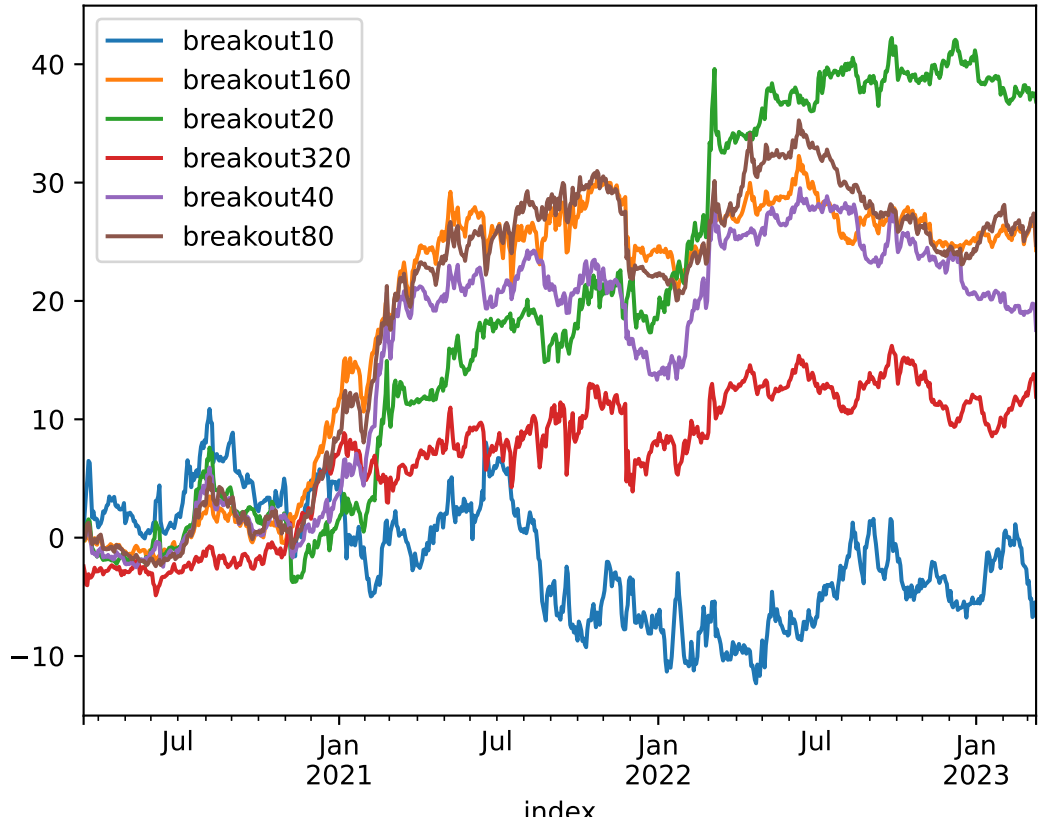
index

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

ann. mean {'breakout10': -1.904, 'breakout160': 7.973, 'breakout20': 12.097, 'breakout320': 3.909, 'breakout40': 5.758, 'breakout80': 8.116}

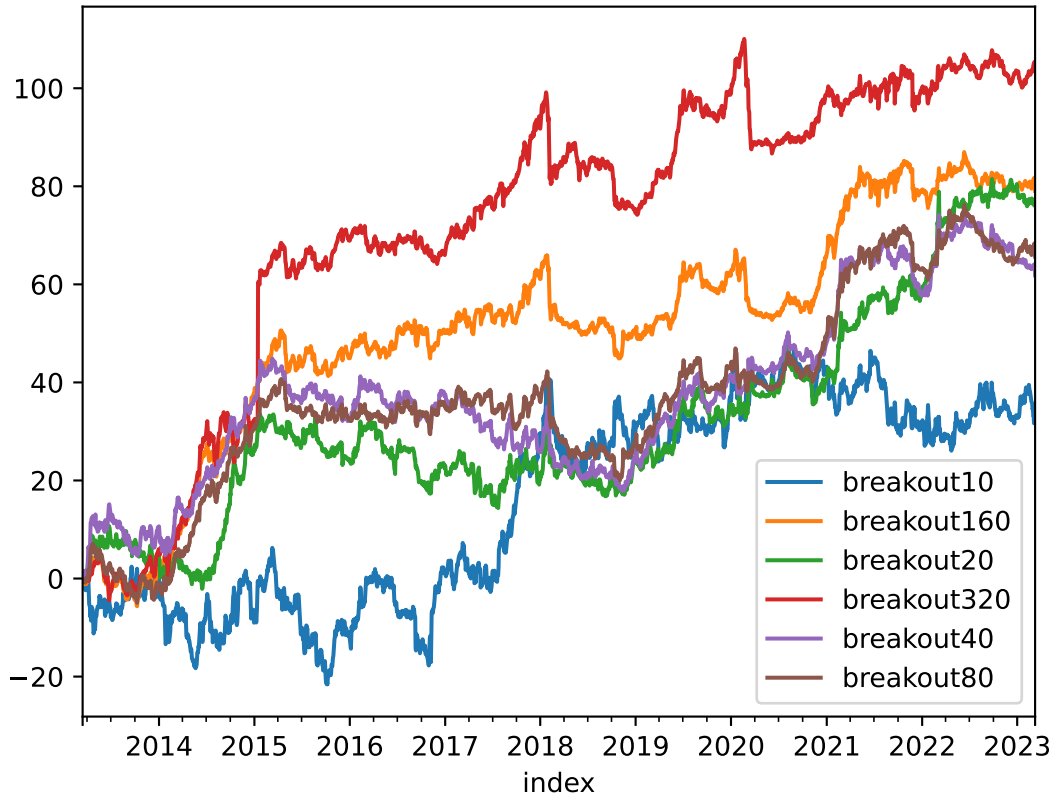
ann. std {'breakout10': 13.552, 'breakout160': 9.279, 'breakout20': 10.901, 'breakout320': 9.86, 'breakout40': 9.505, 'breakout80': 9.121}

ann. SR {'breakout10': -0.14, 'breakout160': 0.86, 'breakout20': 1.11, 'breakout320': 0.4, 'breakout40': 0.61, 'breakout80': 0.89}



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

ann. mean {'breakout10': 3.199, 'breakout160': 7.76, 'breakout20': 7.476, 'breakout320': 10.16, 'breakout80': 6.073, 'breakout80': 6.45}  
ann. std {'breakout10': 15.607, 'breakout160': 9.054, 'breakout20': 11.148, 'breakout320': 13.325, 'breakout40': 9.711, 'breakout80': 8.955}  
ann. SR {'breakout10': 0.2, 'breakout160': 0.86, 'breakout20': 0.67, 'breakout320': 0.76, 'breakout40': 0.63, 'breakout80': 0.72}

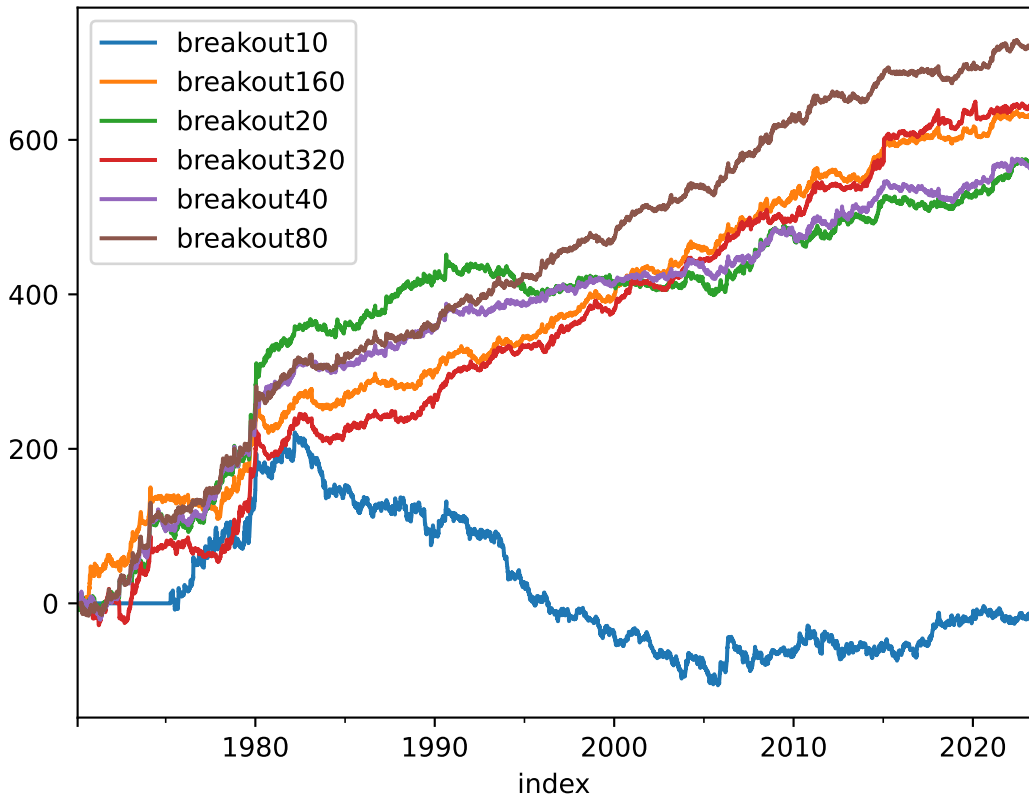


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.371, 'breakout160': 11.633, 'breakout20': 10.529, 'breakout320': 11.881, 'breakout40': 10.414, 'breakout80': 13.284}

ann. std {'breakout10': 20.752, 'breakout160': 12.438, 'breakout20': 15.98, 'breakout320': 13.0, 'breakout40': 13.181, 'breakout80': 12.685}

ann. SR {'breakout10': -0.02, 'breakout160': 0.94, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.05}

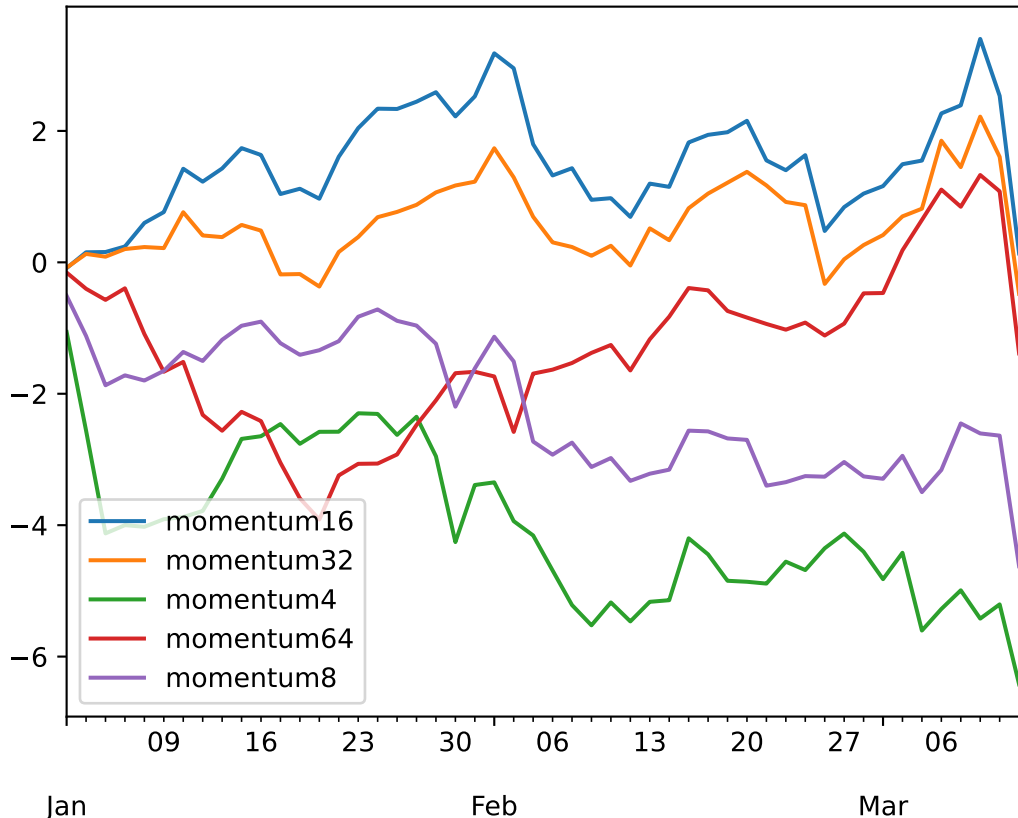


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 0.696, 'momentum32': -2.451, 'momentum4': -32.88, 'momentum64': -7.093, 'momentum8': -23.675}

ann. std {'momentum16': 8.98, 'momentum32': 7.813, 'momentum4': 8.953, 'momentum64': 8.406, 'momentum8': 7.567}

ann. SR {'momentum16': 0.08, 'momentum32': -0.31, 'momentum4': -3.67, 'momentum64': -0.84, 'momentum8': -3.13}



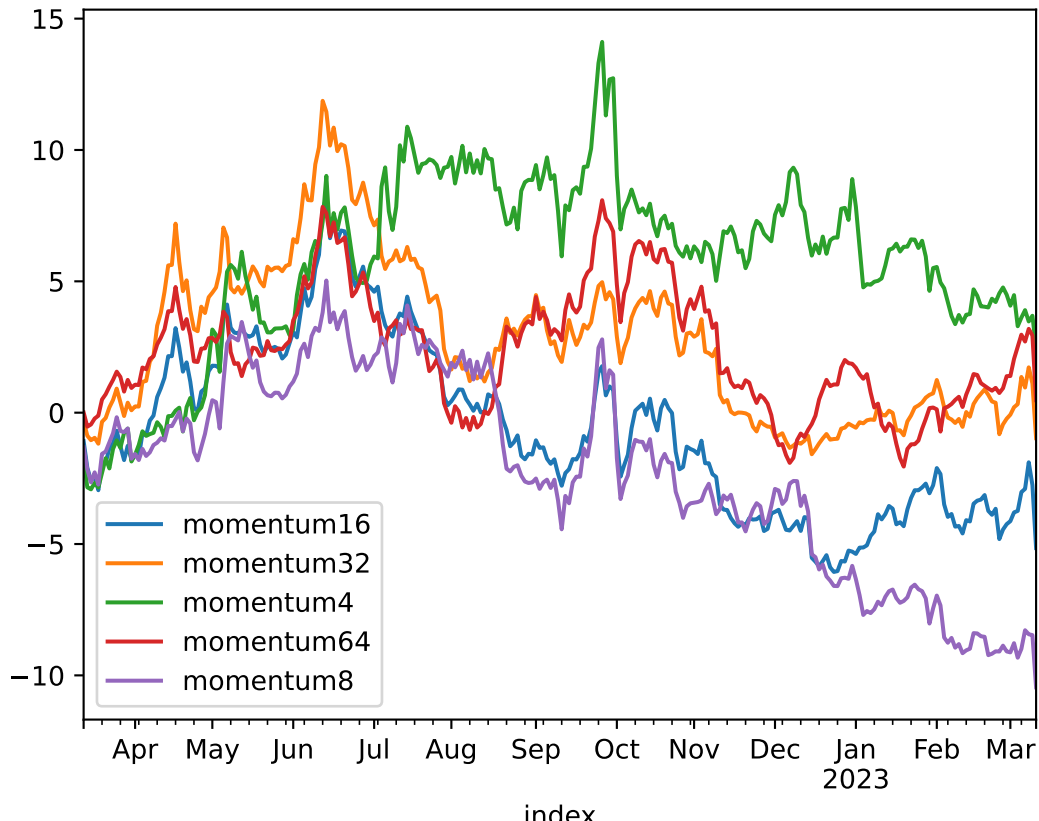


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -5.074, 'momentum32': -0.956, 'momentum4': 2.435, 'momentum64': 0.469, 'momentum8': -10.293}

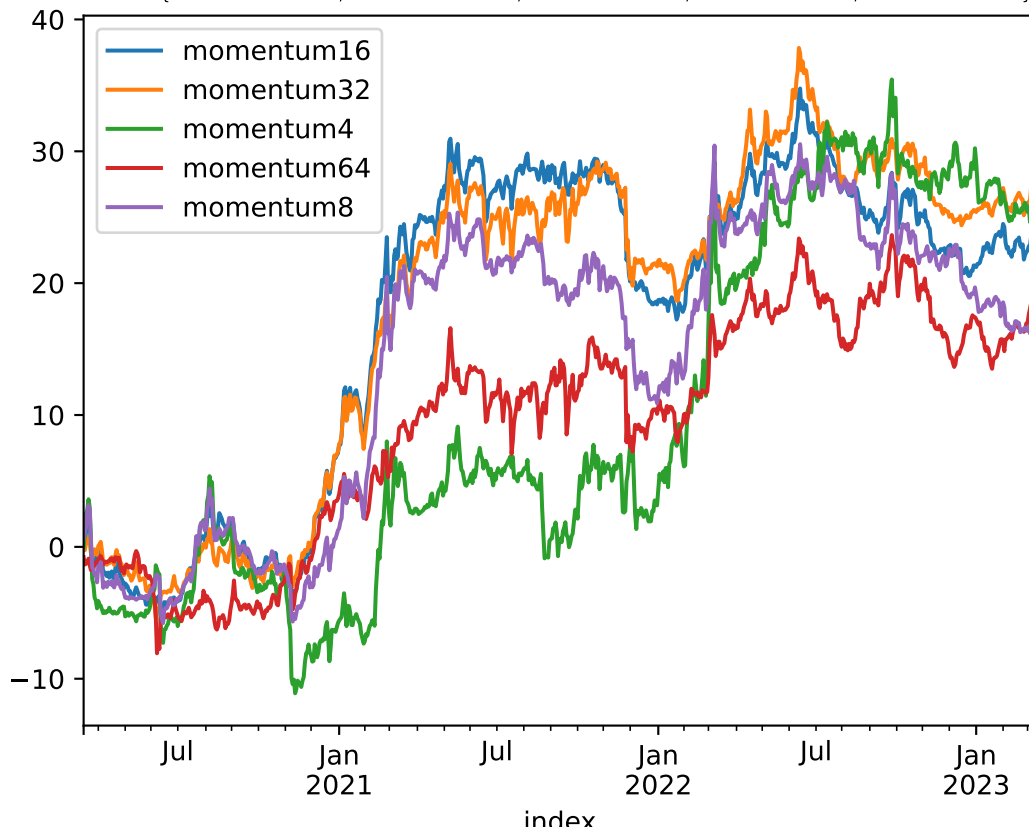
ann. std {'momentum16': 8.952, 'momentum32': 9.104, 'momentum4': 12.774, 'momentum64': 8.813, 'momentum8': 9.89}

ann. SR {'momentum16': -0.57, 'momentum32': -0.1, 'momentum4': 0.19, 'momentum64': 0.05, 'momentum8': -1.04}



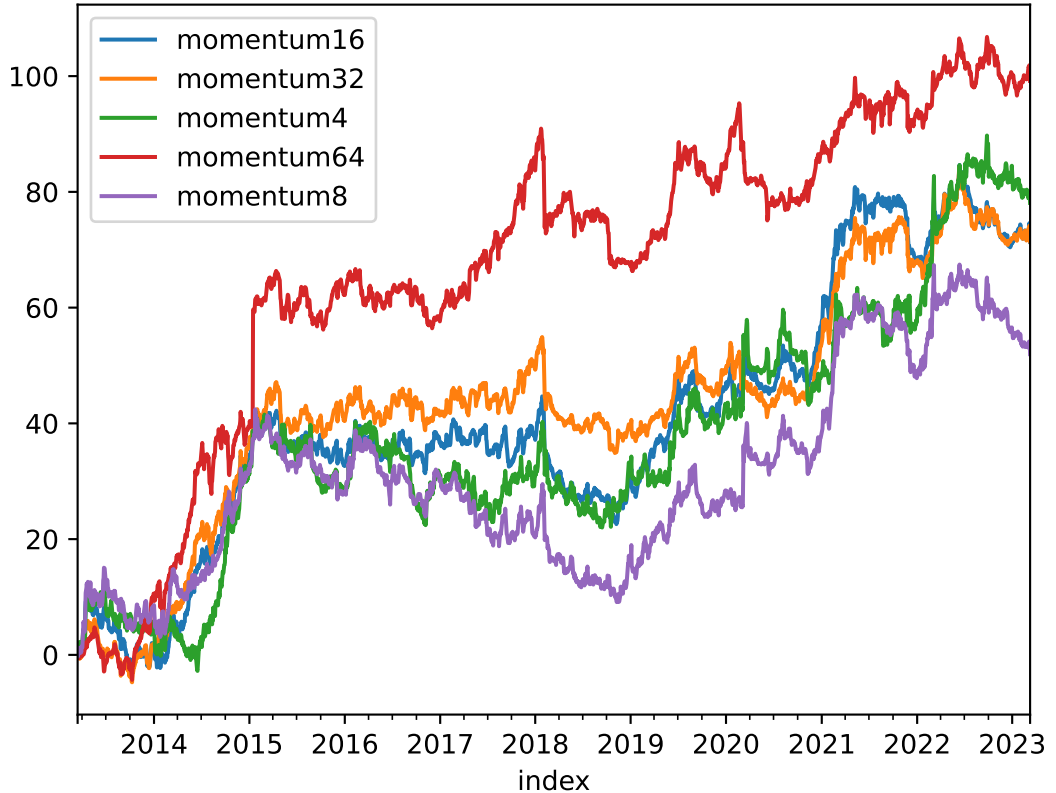
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 7.039, 'momentum32': 8.205, 'momentum4': 7.814, 'momentum64': 5.263, 'momentum8': 4.941}  
ann. std {'momentum16': 10.413, 'momentum32': 10.507, 'momentum4': 14.609, 'momentum64': 10.552, 'momentum8': 11.746}  
ann. SR {'momentum16': 0.68, 'momentum32': 0.78, 'momentum4': 0.53, 'momentum64': 0.5, 'momentum8': 0.42}



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

ann. mean {'momentum16': 7.005, 'momentum32': 7.015, 'momentum4': 7.669, 'momentum64': 9.738, 'momentum8': 5.102}  
ann. std {'momentum16': 9.894, 'momentum32': 9.426, 'momentum4': 13.686, 'momentum64': 11.988, 'momentum8': 11.269}  
ann. SR {'momentum16': 0.71, 'momentum32': 0.74, 'momentum4': 0.56, 'momentum64': 0.81, 'momentum8': 0.45}

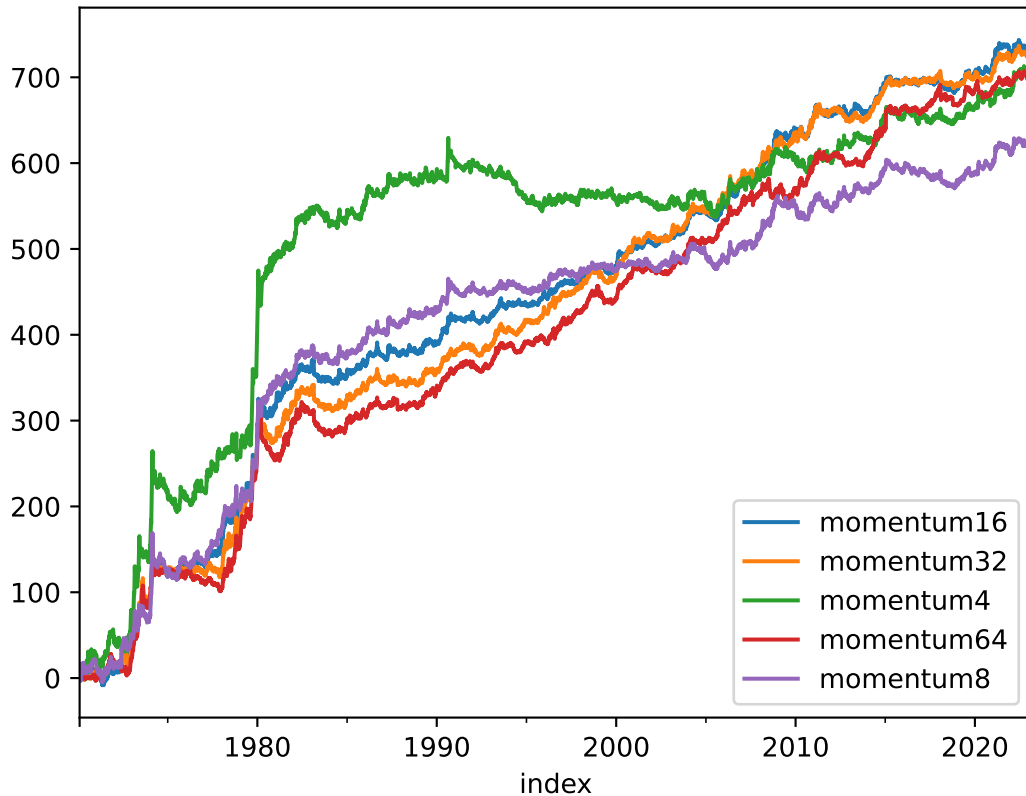


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.494, 'momentum32': 13.378, 'momentum4': 12.961, 'momentum64': 12.928, 'momentum8': 11.338}

ann. std {'momentum16': 14.135, 'momentum32': 13.743, 'momentum4': 19.996, 'momentum64': 13.357, 'momentum8': 15.79}

ann. SR {'momentum16': 0.95, 'momentum32': 0.97, 'momentum4': 0.65, 'momentum64': 0.97, 'momentum8': 0.72}

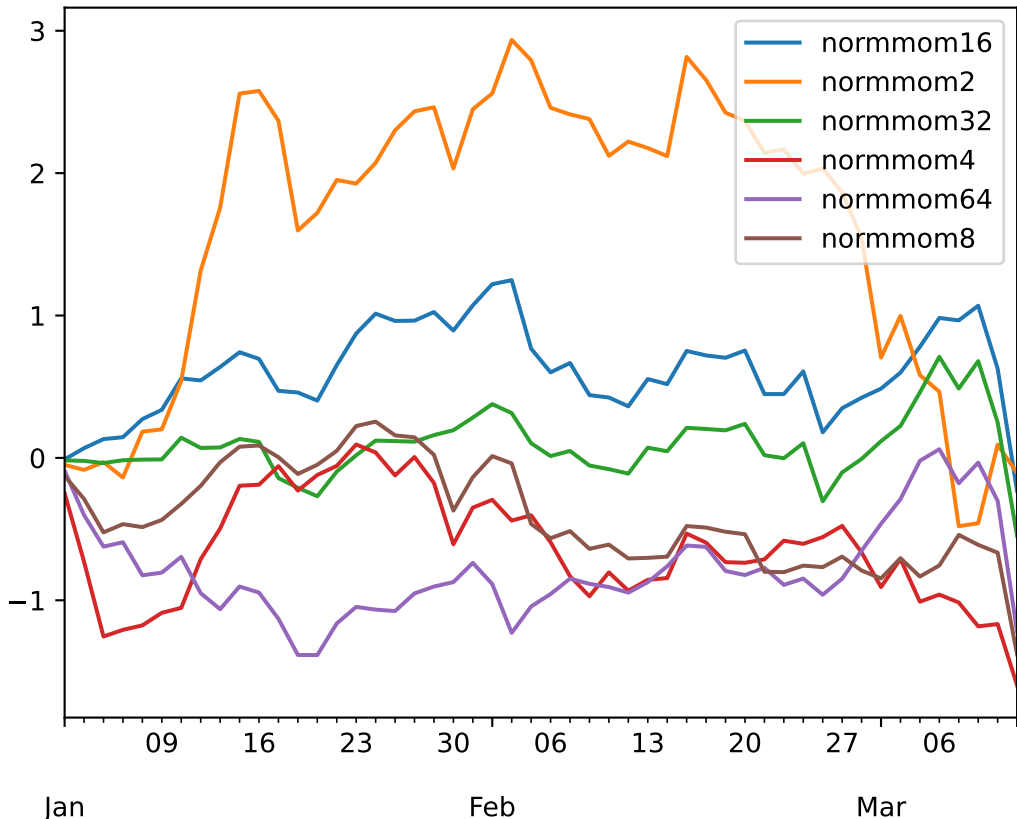


# Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -1.188, 'normmom2': -0.544, 'normmom32': -2.804, 'normmom4': -8.177, 'normmom64': -6.245, 'normmom8': -7.064}

ann. std {'normmom16': 3.35, 'normmom2': 5.69, 'normmom32': 2.924, 'normmom4': 3.214, 'normmom64': 3.219, 'normmom8': 2.725}

ann. SR {'normmom16': -0.35, 'normmom2': -0.1, 'normmom32': -0.96, 'normmom4': -2.54, 'normmom64': -1.94, 'normmom8': -2.59}

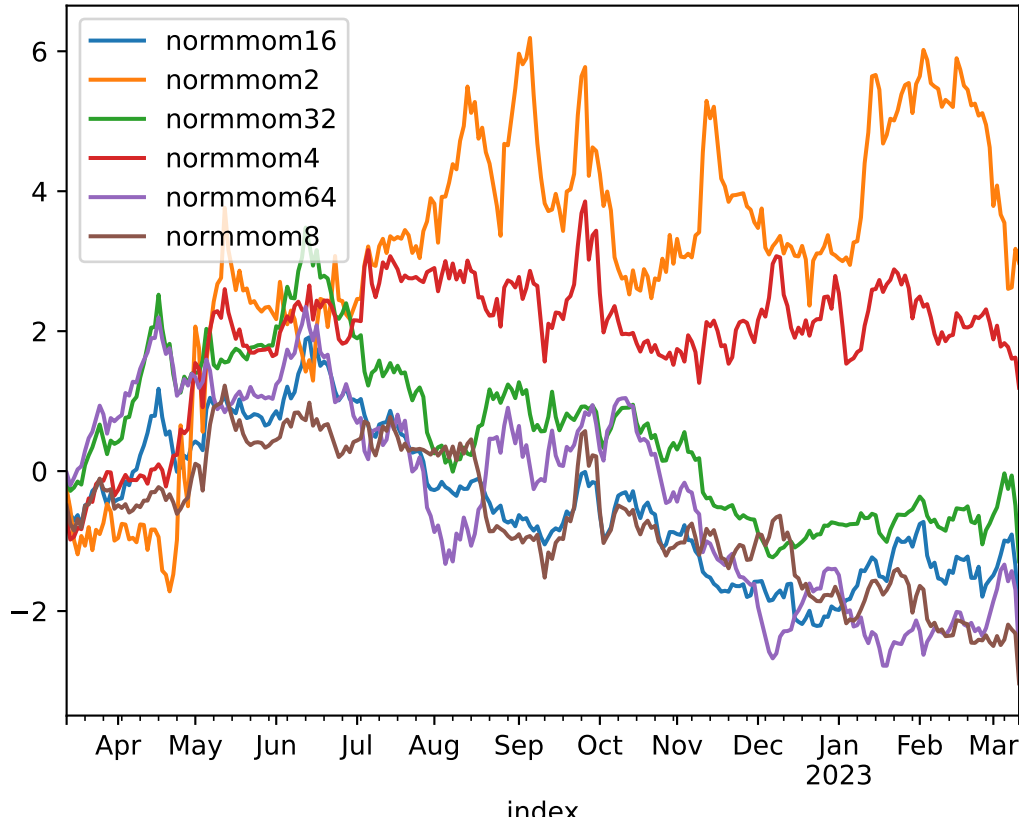


# Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': -2.172, 'normmom2': 2.932, 'normmom32': -1.27, 'normmom4': 1.174, 'normmom64': -2.576, 'normmom8': -2.986}

ann. std {'normmom16': 2.65, 'normmom2': 6.313, 'normmom32': 2.843, 'normmom4': 3.87, 'normmom64': 3.235, 'normmom8': 2.841}

ann. SR {'normmom16': -0.82, 'normmom2': 0.46, 'normmom32': -0.45, 'normmom4': 0.3, 'normmom64': -0.8, 'normmom8': -1.05}

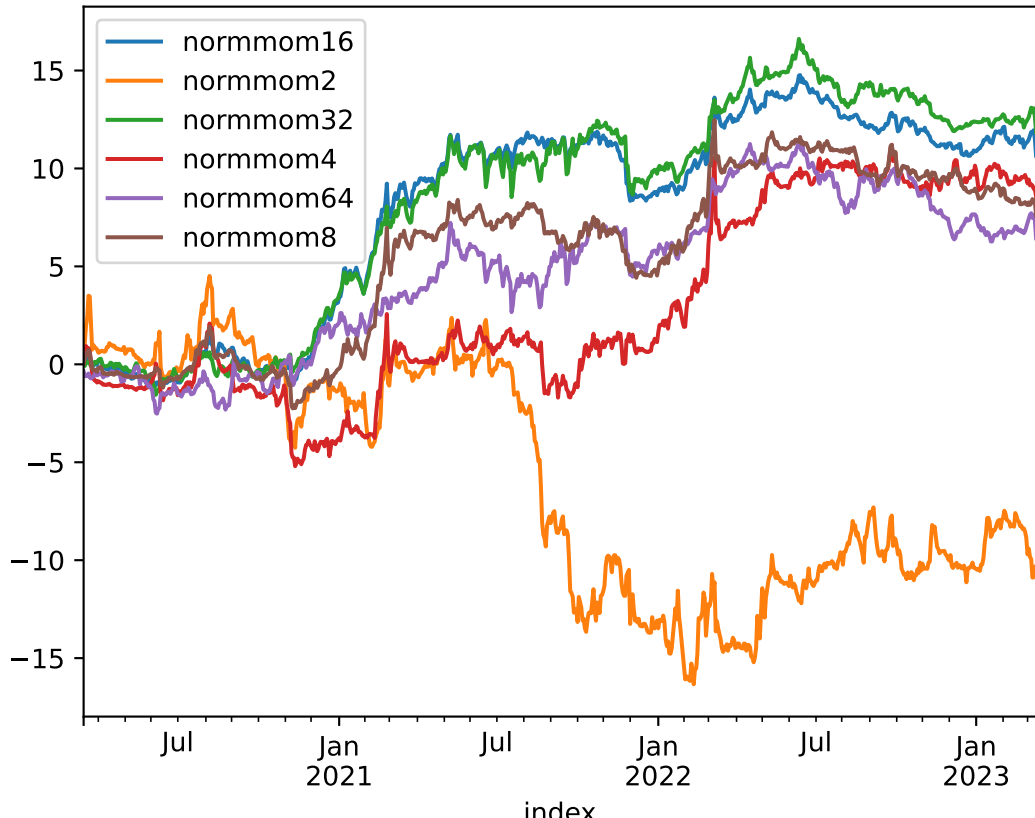


# Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.495, 'normmom2': -3.452, 'normmom32': 3.887, 'normmom4': 2.806, 'normmom64': 2.112, 'normmom8': 2.492}

ann. std {'normmom16': 3.546, 'normmom2': 7.65, 'normmom32': 3.928, 'normmom4': 5.28, 'normmom64': 4.147, 'normmom8': 3.943}

ann. SR {'normmom16': 0.99, 'normmom2': -0.45, 'normmom32': 0.99, 'normmom4': 0.53, 'normmom64': 0.51, 'normmom8': 0.63}

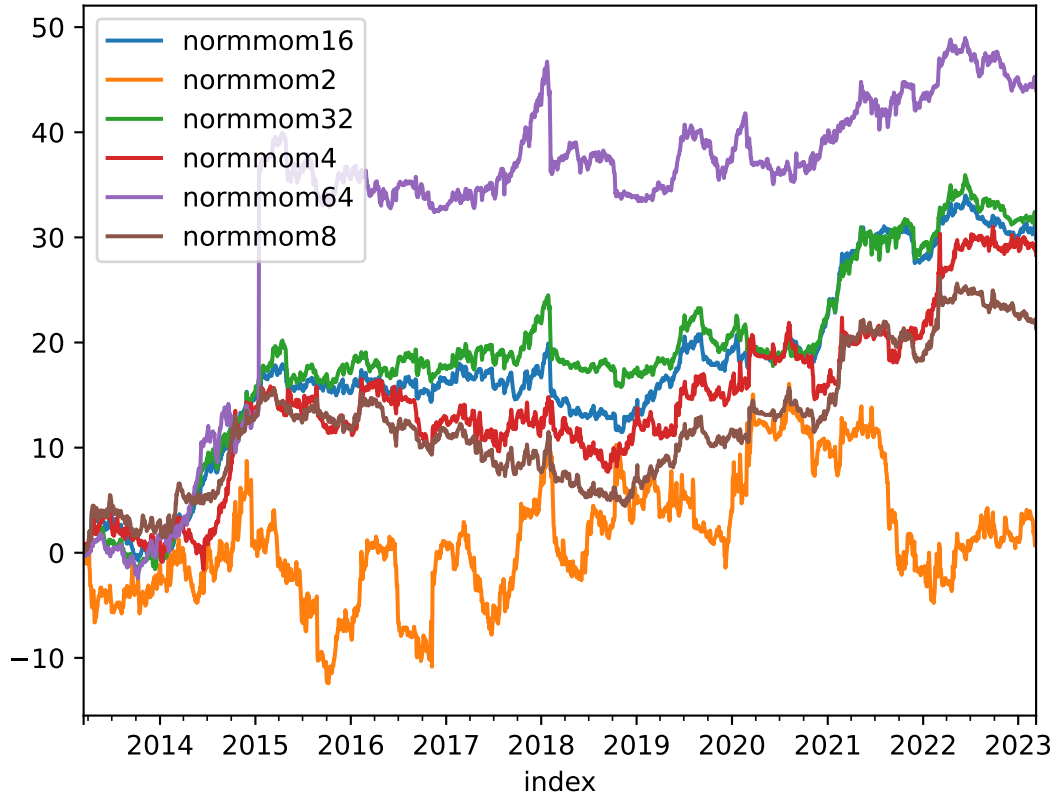


# Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 2.933, 'normmom2': 0.103, 'normmom32': 3.059, 'normmom4': 2.783, 'normmom64': 4.322, 'normmom8': 2.097}

ann. std {'normmom16': 3.562, 'normmom2': 8.979, 'normmom32': 3.709, 'normmom4': 5.461, 'normmom64': 8.488, 'normmom8': 4.023}

ann. SR {'normmom16': 0.82, 'normmom2': 0.01, 'normmom32': 0.82, 'normmom4': 0.51, 'normmom64': 0.51, 'normmom8': 0.52}



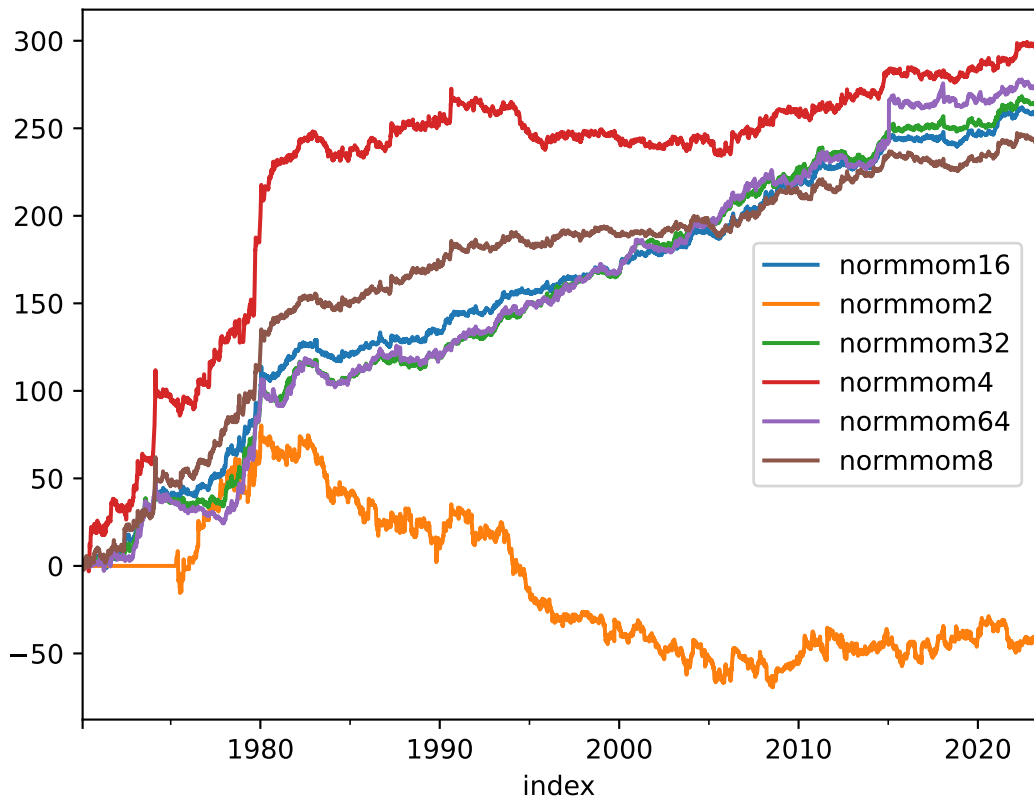


# Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.767, 'normmom2': -0.807, 'normmom32': 4.871, 'normmom4': 5.482, 'normmom64': 5.044, 'normmom8': 4.48}

ann. std {'normmom16': 4.89, 'normmom2': 11.168, 'normmom32': 4.948, 'normmom4': 8.288, 'normmom64': 6.235, 'normmom8': 5.902}

ann. SR {'normmom16': 0.97, 'normmom2': -0.07, 'normmom32': 0.98, 'normmom4': 0.66, 'normmom64': 0.81, 'normmom8': 0.76}

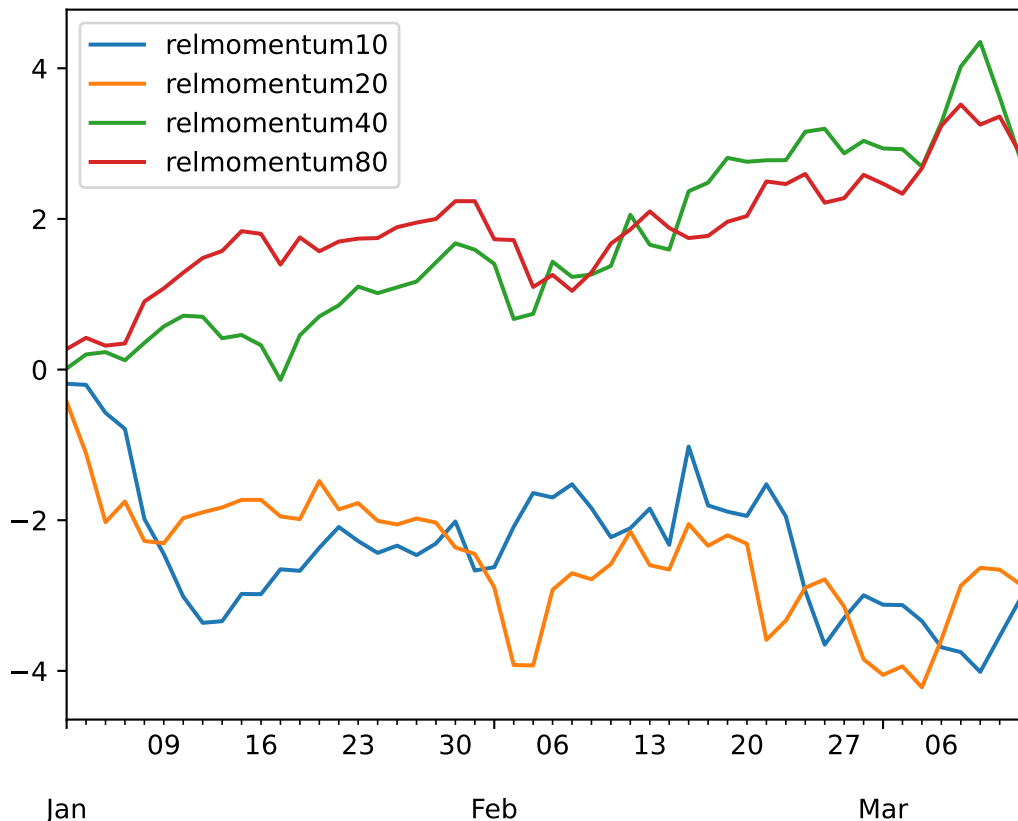


# Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -15.733, 'relmomentum20': -14.534, 'relmomentum40': 14.588, 'relmomentum80': 14.801}

ann. std {'relmomentum10': 6.977, 'relmomentum20': 6.983, 'relmomentum40': 5.555, 'relmomentum80': 4.163}

ann. SR {'relmomentum10': -2.26, 'relmomentum20': -2.08, 'relmomentum40': 2.63, 'relmomentum80': 3.56}

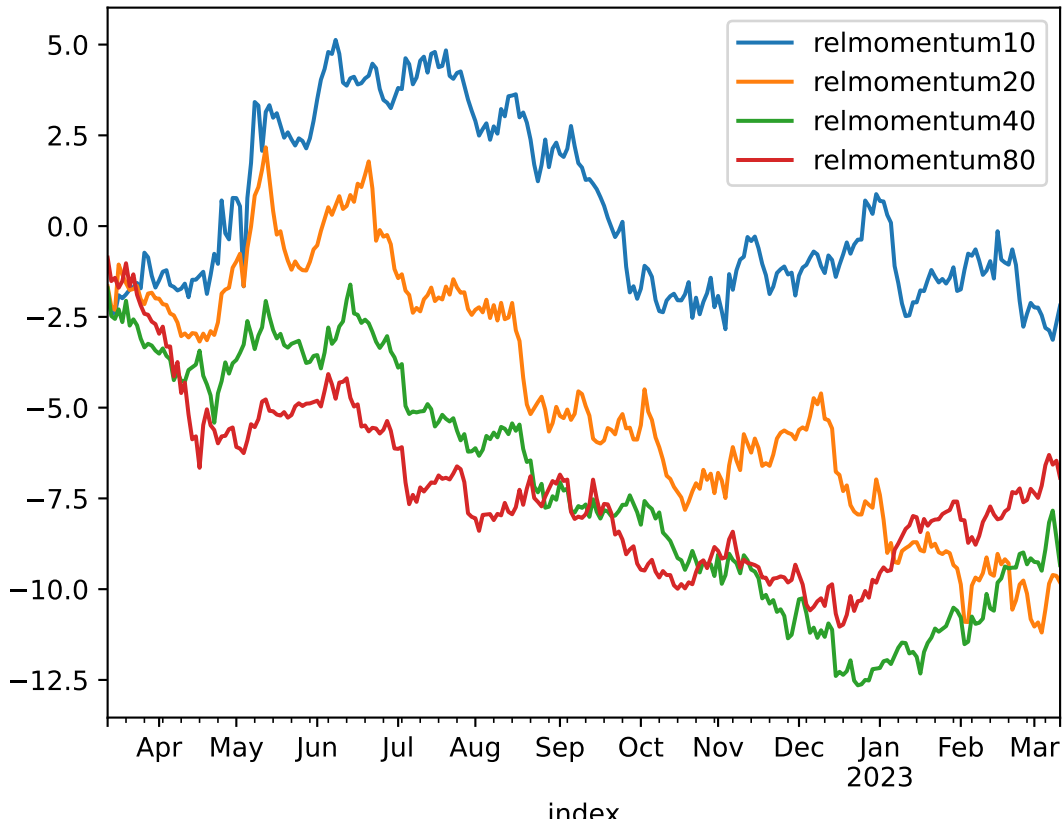


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -2.158, 'relmomentum20': -9.664, 'relmomentum40': -9.193, 'relmomentum80': -6.824}

ann. std {'relmomentum10': 8.085, 'relmomentum20': 6.704, 'relmomentum40': 5.7, 'relmomentum80': 5.172}

ann. SR {'relmomentum10': -0.27, 'relmomentum20': -1.44, 'relmomentum40': -1.61, 'relmomentum80': -1.32}

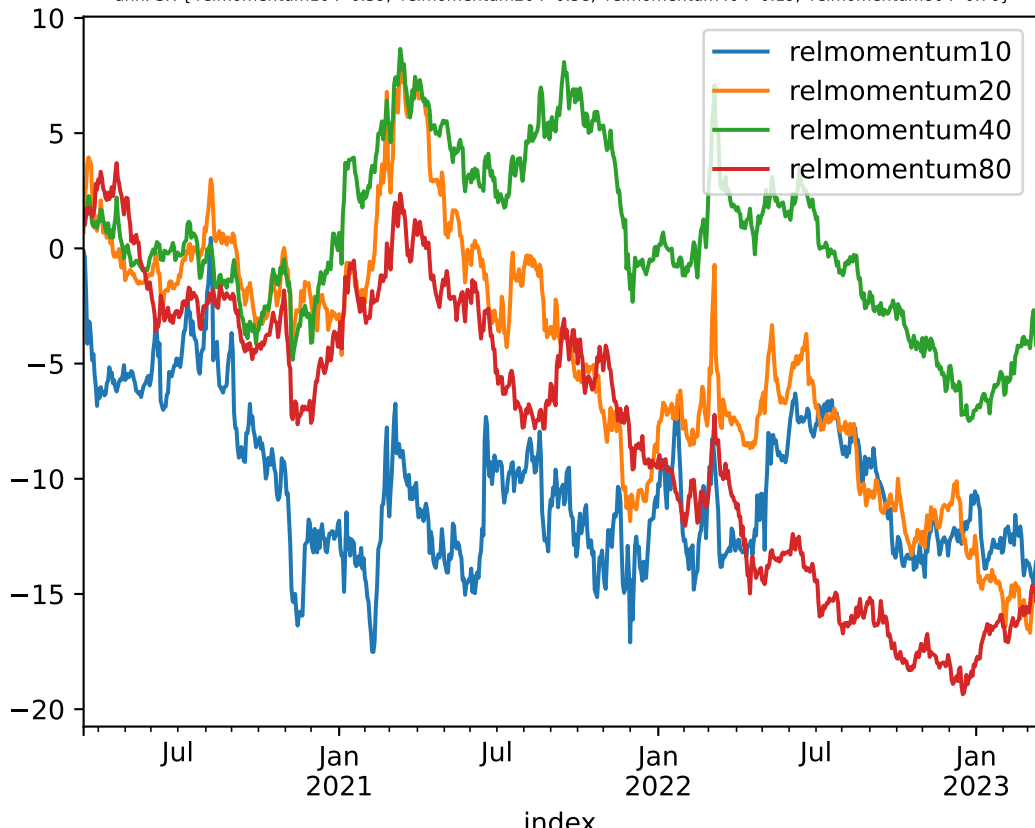


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -4.469, 'relmomentum20': -5.026, 'relmomentum40': -1.372, 'relmomentum80': -5.006}

ann. std {'relmomentum10': 11.452, 'relmomentum20': 8.609, 'relmomentum40': 7.047, 'relmomentum80': 6.615}

ann. SR {'relmomentum10': -0.39, 'relmomentum20': -0.58, 'relmomentum40': -0.19, 'relmomentum80': -0.76}

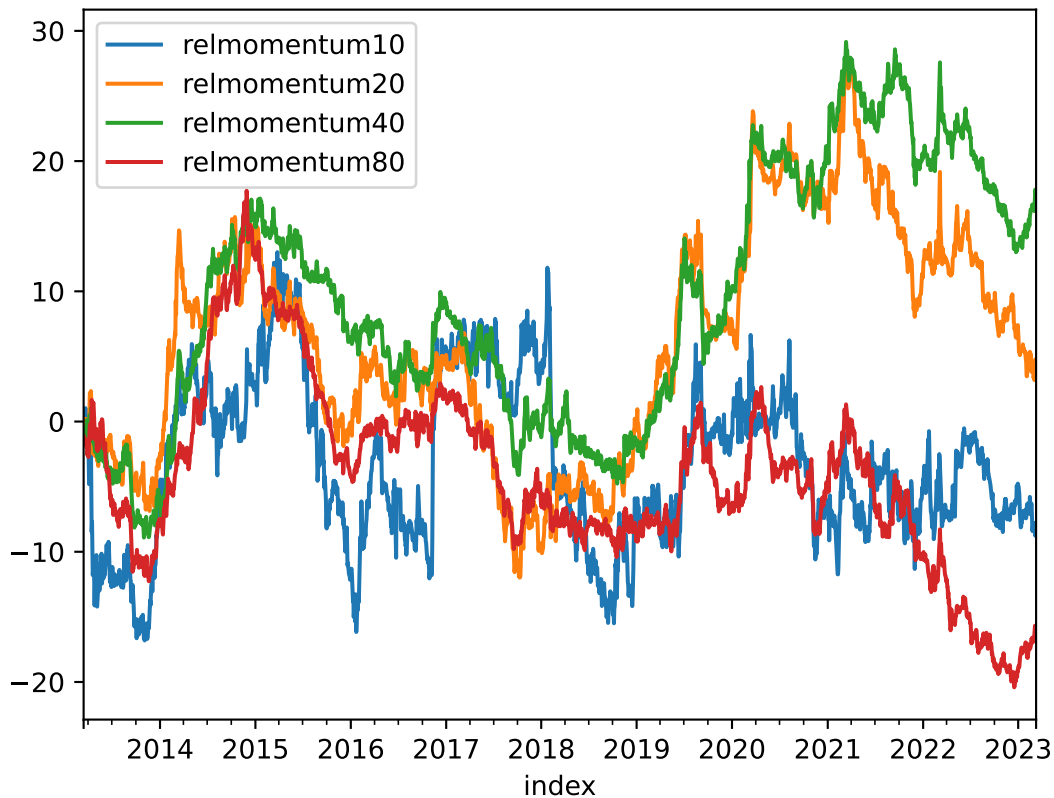


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -0.77, 'relmomentum20': 0.449, 'relmomentum40': 1.602, 'relmomentum80': -1.601}

ann. std {'relmomentum10': 12.909, 'relmomentum20': 8.908, 'relmomentum40': 7.255, 'relmomentum80': 6.677}

ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.05, 'relmomentum40': 0.22, 'relmomentum80': -0.24}

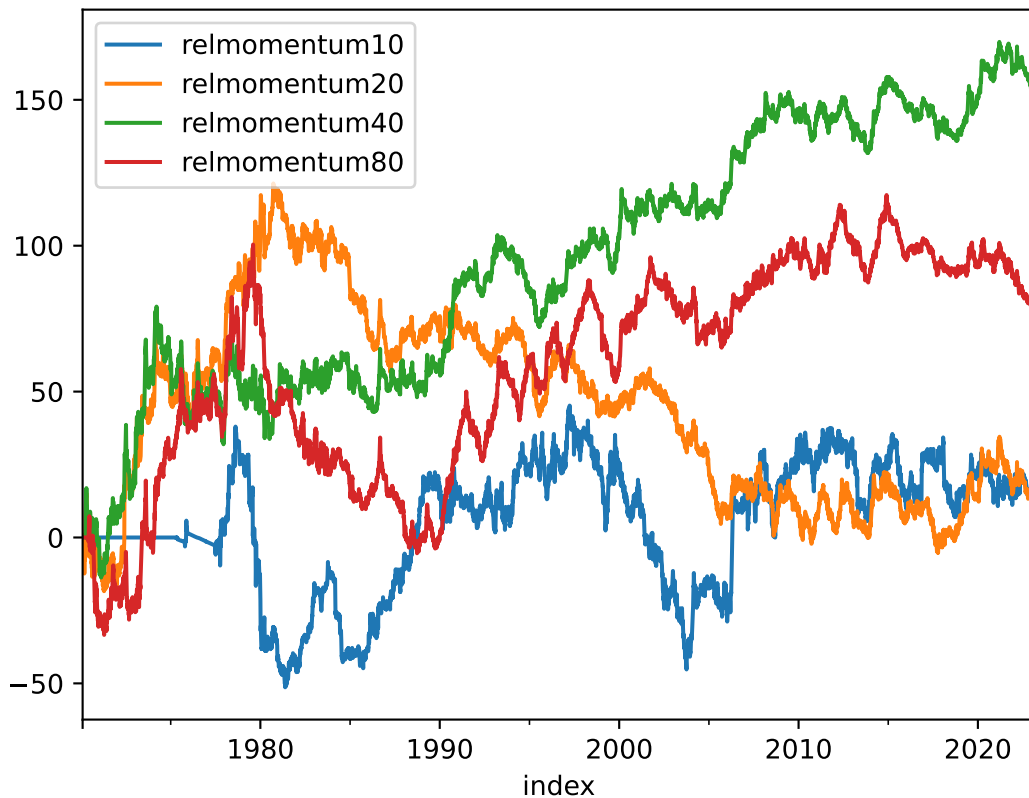


Total Trading Rule P&L for period '99Y'

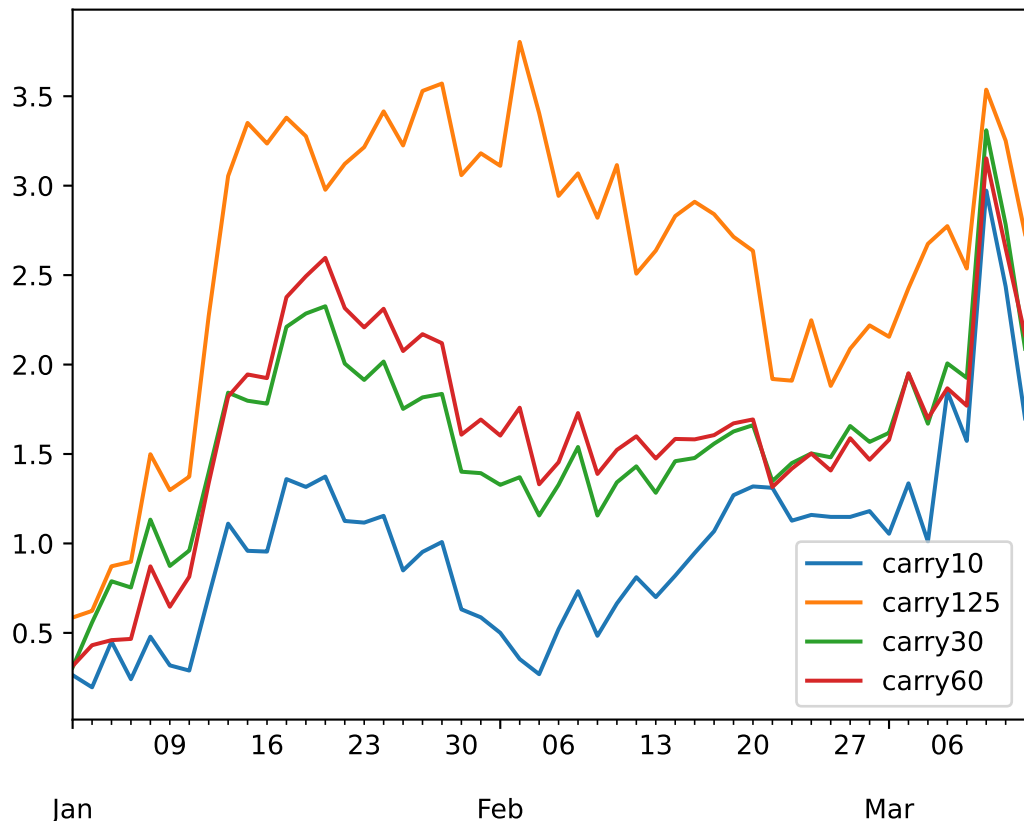
ann. mean {'relmomentum10': 0.271, 'relmomentum20': 0.208, 'relmomentum40': 2.901, 'relmomentum80': 1.54}

ann. std {'relmomentum10': 13.4, 'relmomentum20': 11.499, 'relmomentum40': 10.779, 'relmomentum80': 11.045}

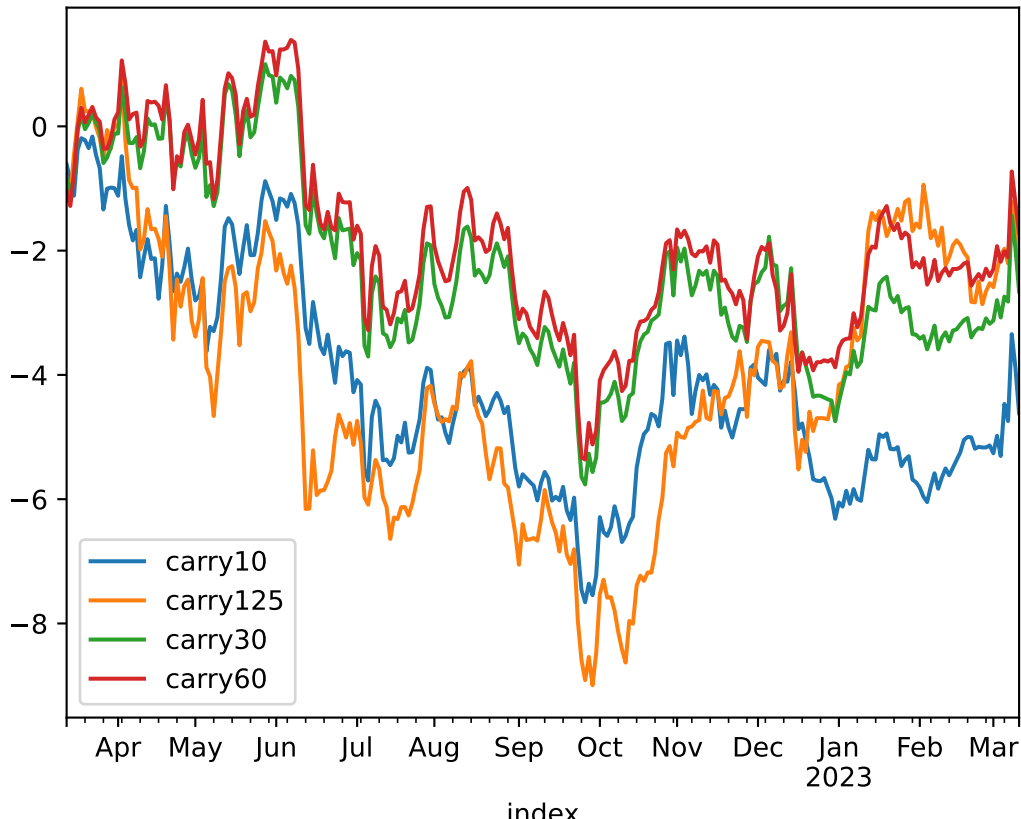
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}



Total Trading Rule P&L for period 'YTD'  
ann. mean {'carry10': 8.699, 'carry125': 13.973, 'carry30': 10.692, 'carry60': 11.077}  
ann. std {'carry10': 5.223, 'carry125': 5.892, 'carry30': 5.023, 'carry60': 5.009}  
ann. SR {'carry10': 1.67, 'carry125': 2.37, 'carry30': 2.13, 'carry60': 2.21}

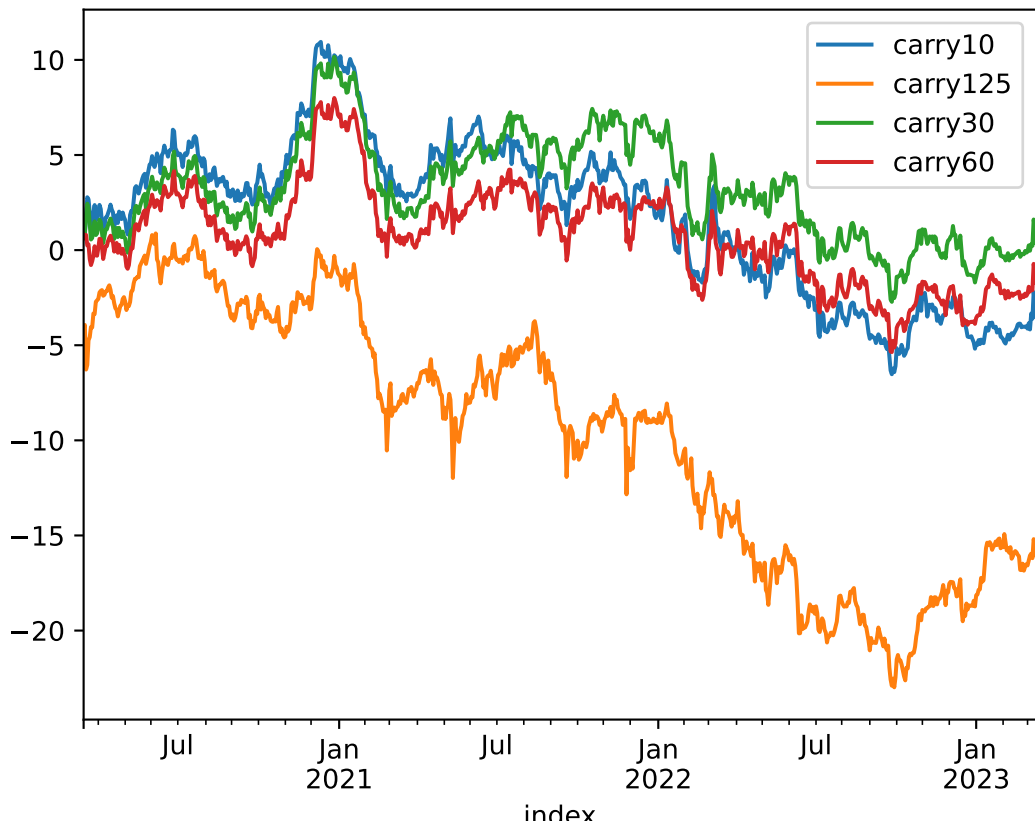


Total Trading Rule P&L for period '1Y'  
ann. mean {'carry10': -4.546, 'carry125': -1.983, 'carry30': -2.616, 'carry60': -1.689}  
ann. std {'carry10': 6.127, 'carry125': 7.162, 'carry30': 6.076, 'carry60': 6.263}  
ann. SR {'carry10': -0.74, 'carry125': -0.28, 'carry30': -0.43, 'carry60': -0.27}

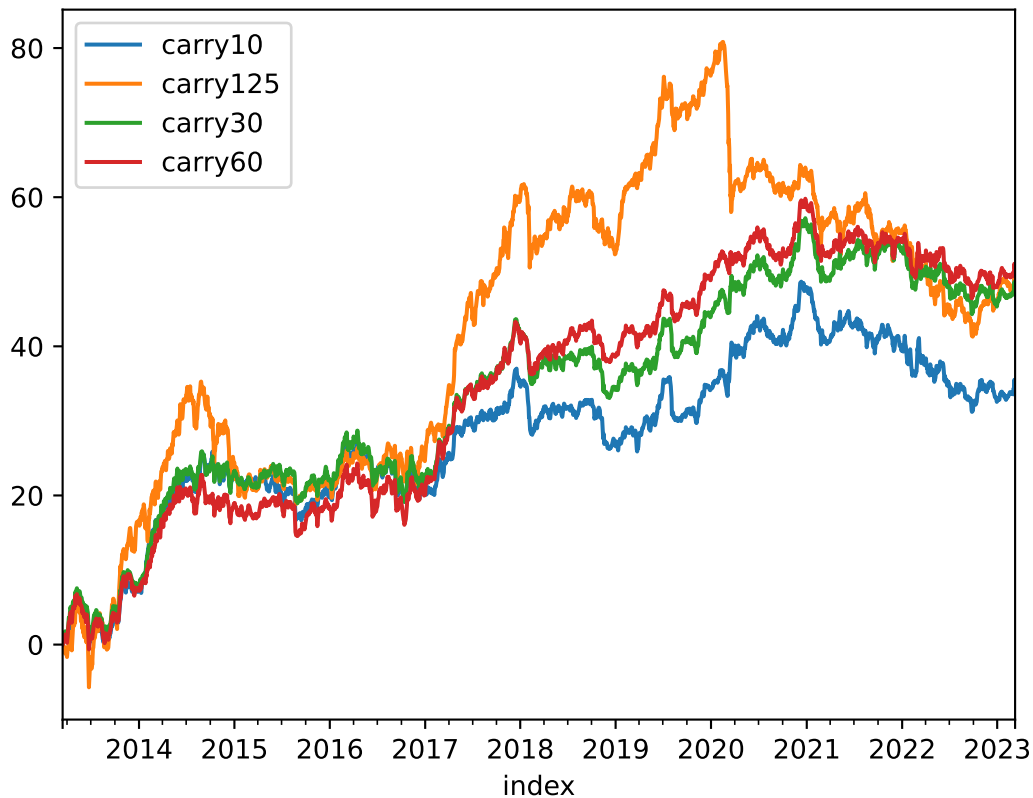




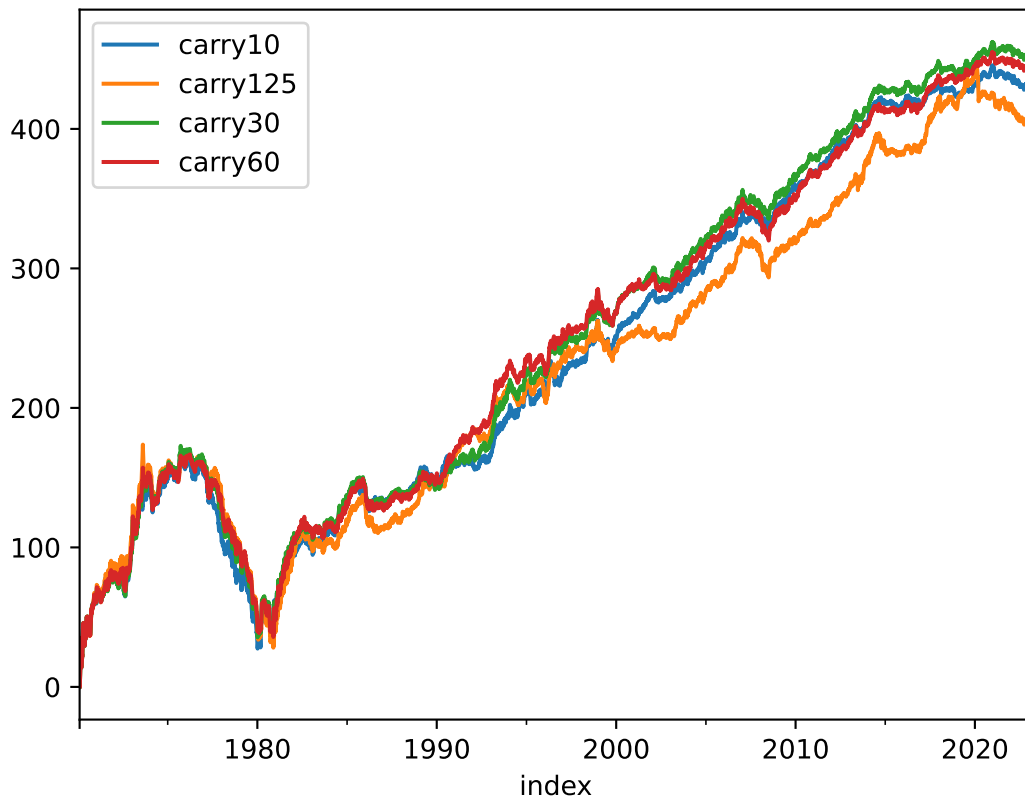
Total Trading Rule P&L for period '3Y'  
ann. mean {'carry10': -1.143, 'carry125': -5.252, 'carry30': 0.127, 'carry60': -0.562}  
ann. std {'carry10': 6.618, 'carry125': 8.597, 'carry30': 6.544, 'carry60': 6.517}  
ann. SR {'carry10': -0.17, 'carry125': -0.61, 'carry30': 0.02, 'carry60': -0.09}



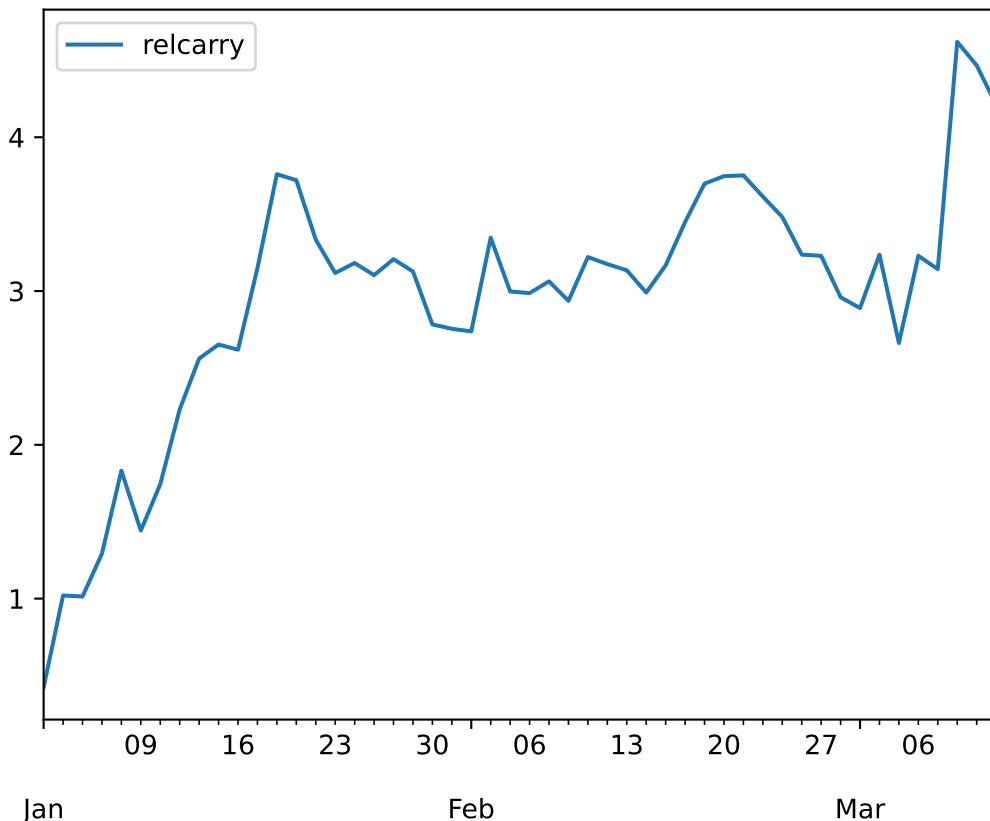
Total Trading Rule P&L for period '10Y'  
ann. mean {'carry10': 3.363, 'carry125': 4.741, 'carry30': 4.656, 'carry60': 4.918}  
ann. std {'carry10': 6.402, 'carry125': 9.242, 'carry30': 6.508, 'carry60': 6.472}  
ann. SR {'carry10': 0.53, 'carry125': 0.51, 'carry30': 0.72, 'carry60': 0.76}



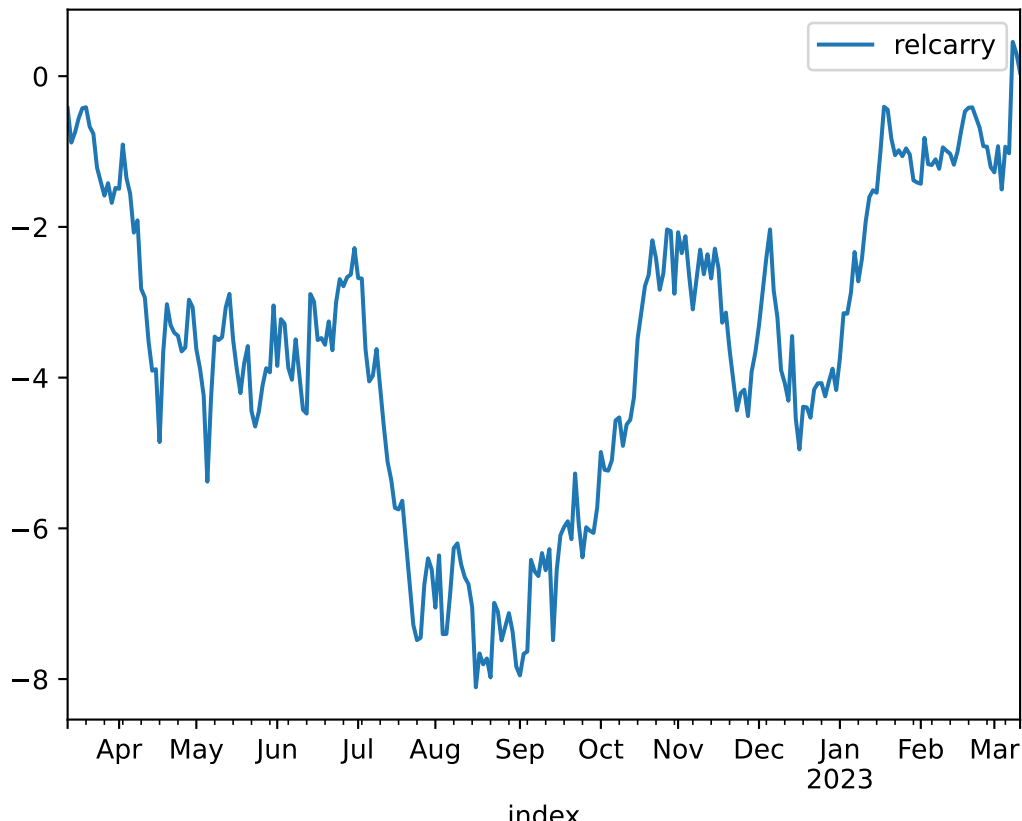
Total Trading Rule P&L for period '99Y'  
ann. mean {'carry10': 7.966, 'carry125': 7.577, 'carry30': 8.363, 'carry60': 8.229}  
ann. std {'carry10': 11.894, 'carry125': 12.171, 'carry30': 11.913, 'carry60': 11.868}  
ann. SR {'carry10': 0.67, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}



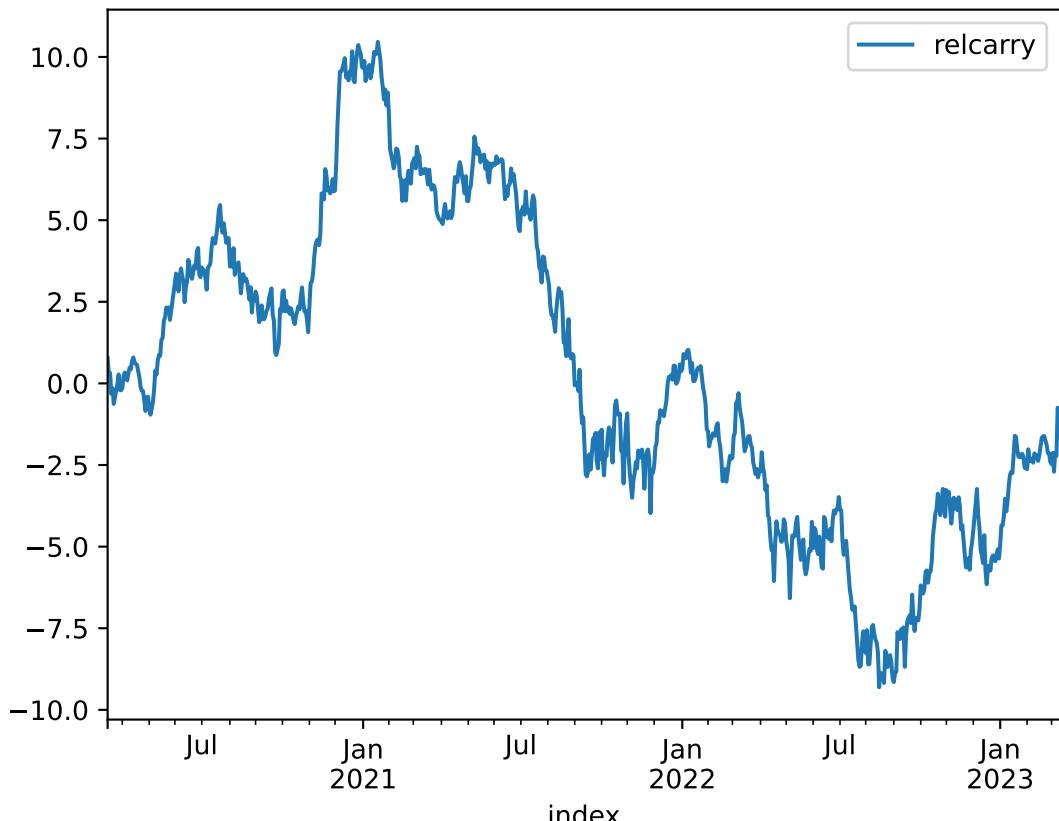
Total Trading Rule P&L for period 'YTD'  
ann. mean {'relcarry': 21.562}  
ann. std {'relcarry': 5.678}  
ann. SR {'relcarry': 3.8}



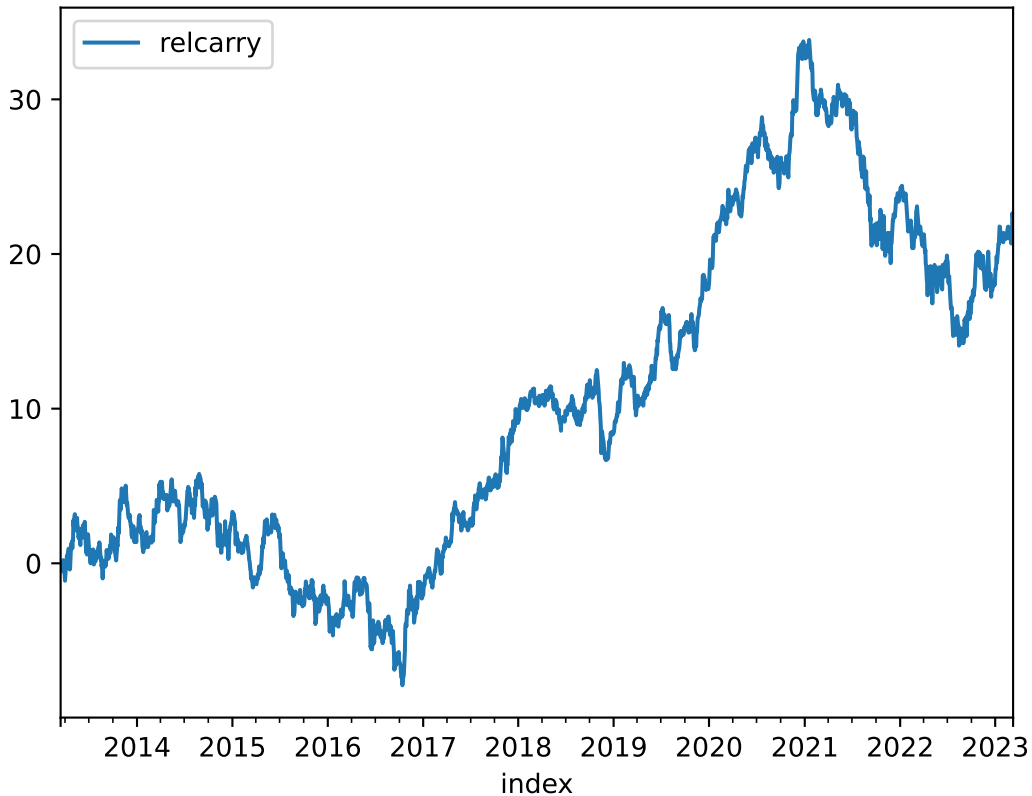
Total Trading Rule P&L for period '1Y'  
ann. mean {'relcarry': 0.045}  
ann. std {'relcarry': 7.247}  
ann. SR {'relcarry': 0.01}



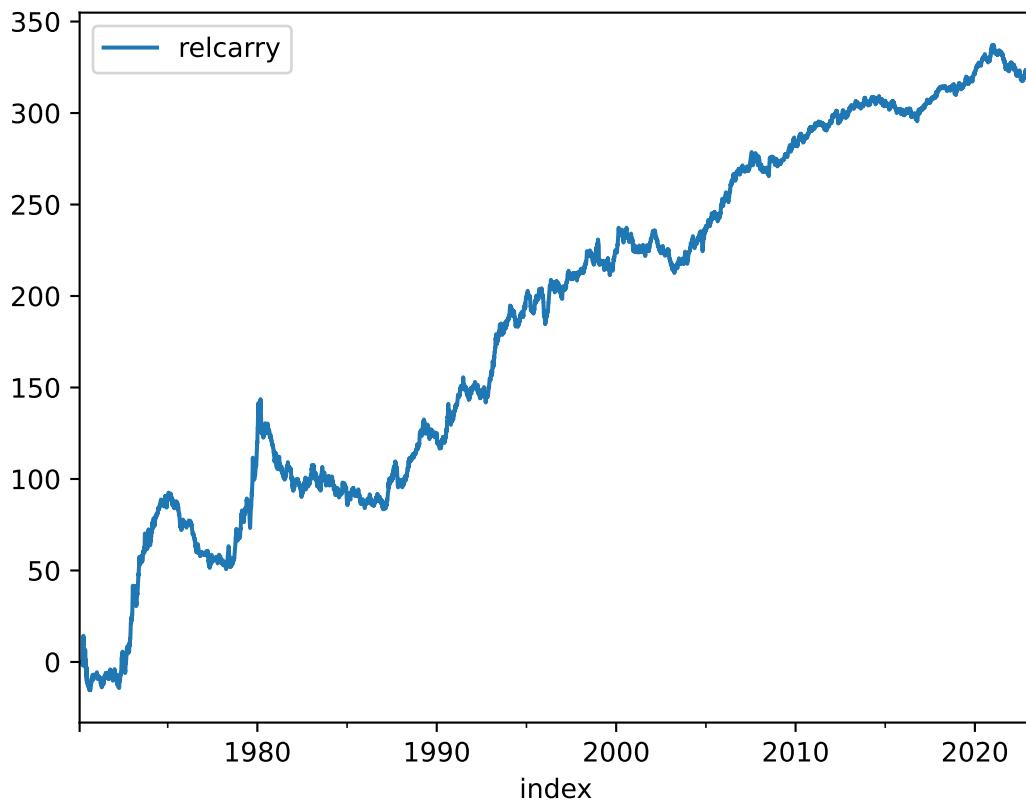
Total Trading Rule P&L for period '3Y'  
ann. mean {'relcarry': -0.379}  
ann. std {'relcarry': 6.818}  
ann. SR {'relcarry': -0.06}



Total Trading Rule P&L for period '10Y'  
ann. mean {'relcarry': 2.183}  
ann. std {'relcarry': 6.009}  
ann. SR {'relcarry': 0.36}

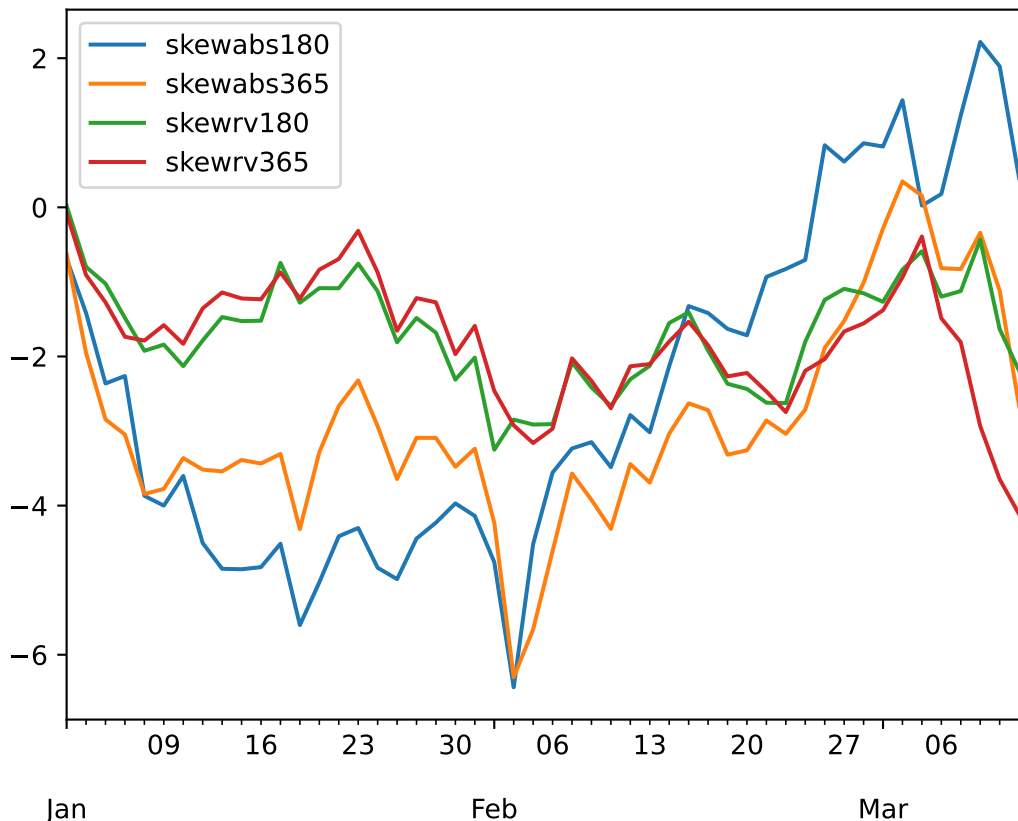


Total Trading Rule P&L for period '99Y'  
ann. mean {'relcarry': 6.017}  
ann. std {'relcarry': 9.976}  
ann. SR {'relcarry': 0.6}





Total Trading Rule P&L for period 'YTD'  
ann. mean {'skewabs180': 2.015, 'skewabs365': -13.65, 'skewrv180': -11.22, 'skewrv365': -21.07}  
ann. std {'skewabs180': 12.177, 'skewabs365': 11.232, 'skewrv180': 7.601, 'skewrv365': 7.503}  
ann. SR {'skewabs180': 0.17, 'skewabs365': -1.22, 'skewrv180': -1.48, 'skewrv365': -2.81}

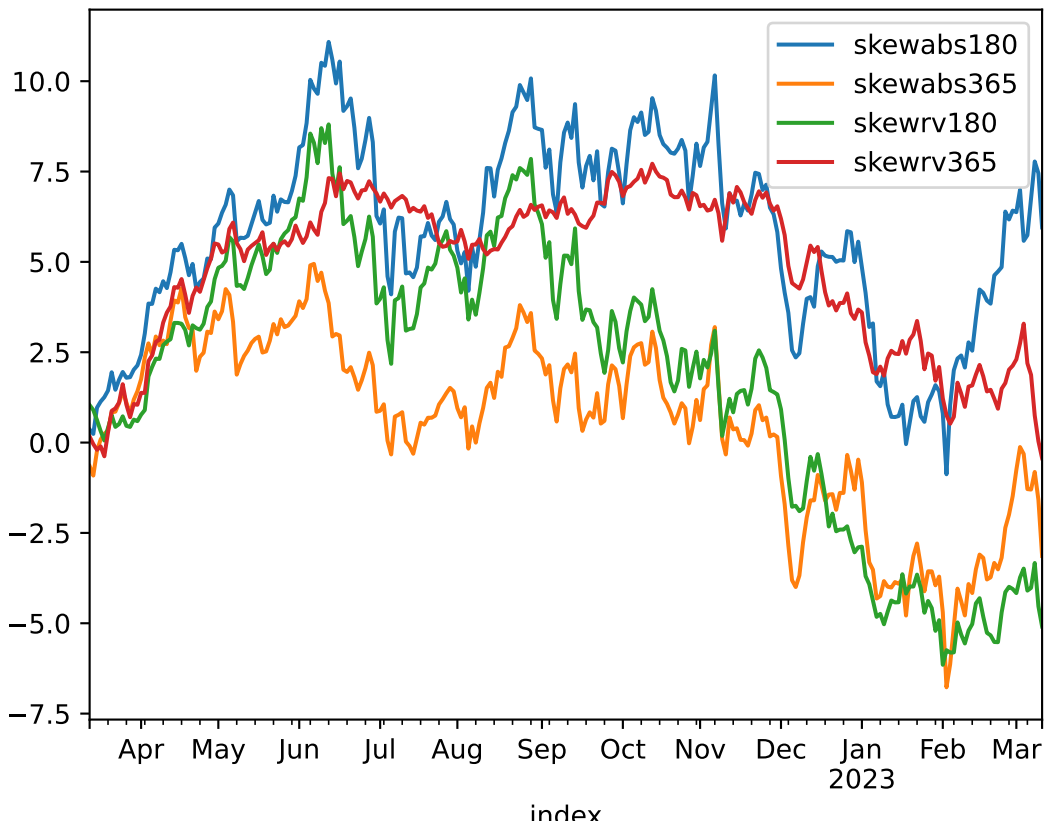


Total Trading Rule P&L for period '1Y'

ann. mean {'skewabs180': 5.862, 'skewabs365': -3.089, 'skewrv180': -5.012, 'skewrv365': -0.427}

ann. std {'skewabs180': 10.726, 'skewabs365': 9.18, 'skewrv180': 9.097, 'skewrv365': 5.501}

ann. SR {'skewabs180': 0.55, 'skewabs365': -0.34, 'skewrv180': -0.55, 'skewrv365': -0.08}

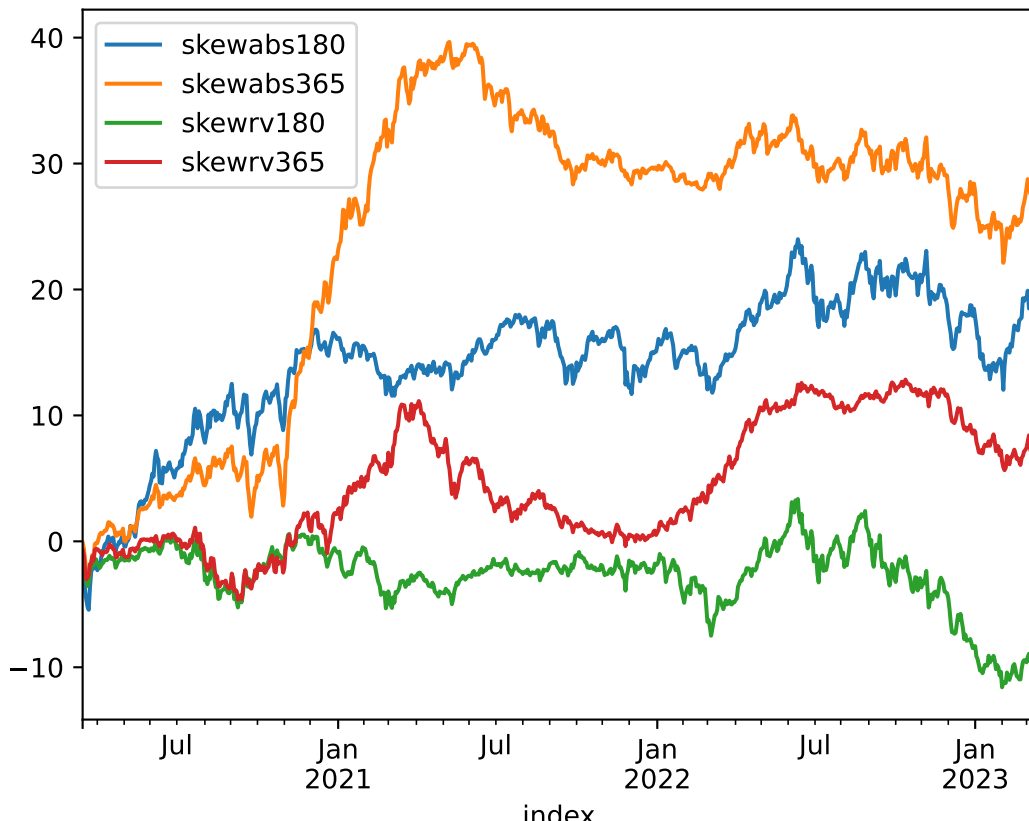


Total Trading Rule P&L for period '3Y'

ann. mean {'skewabs180': 6.19, 'skewabs365': 8.452, 'skewrv180': -3.457, 'skewrv365': 1.542}

ann. std {'skewabs180': 9.323, 'skewabs365': 8.825, 'skewrv180': 7.389, 'skewrv365': 6.406}

ann. SR {'skewabs180': 0.66, 'skewabs365': 0.96, 'skewrv180': -0.47, 'skewrv365': 0.24}

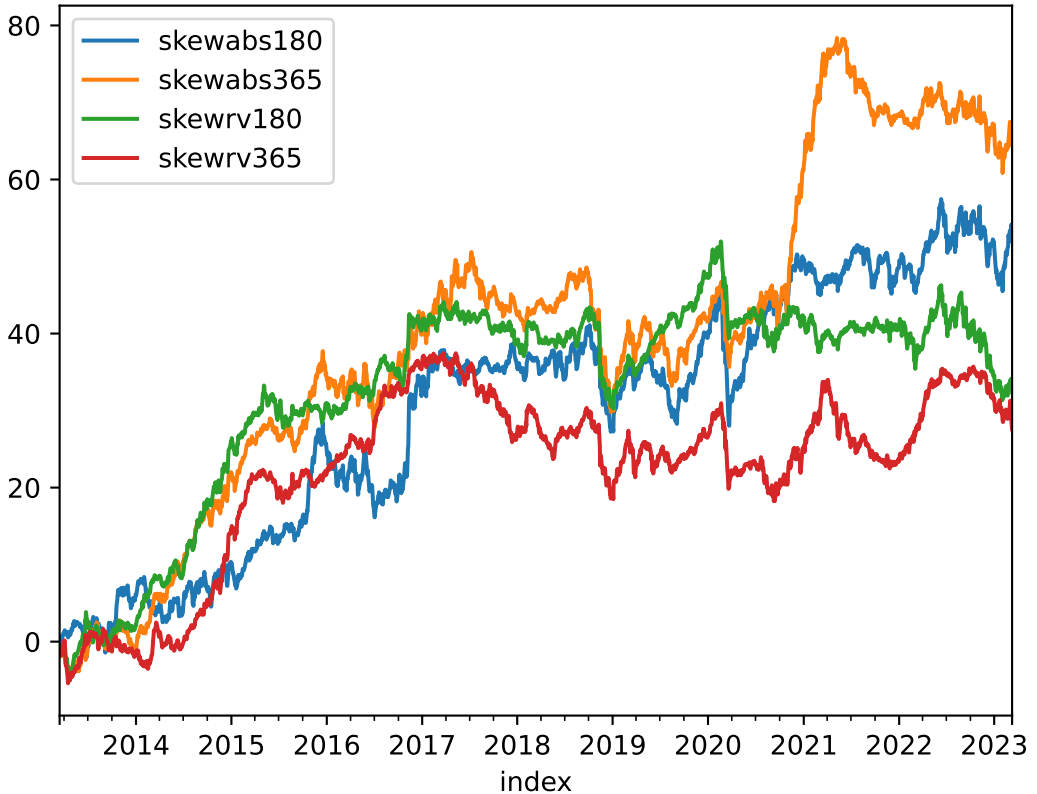


Total Trading Rule P&L for period '10Y'

ann. mean {'skewabs180': 5.138, 'skewabs365': 6.331, 'skewrv180': 3.18, 'skewrv365': 2.706}

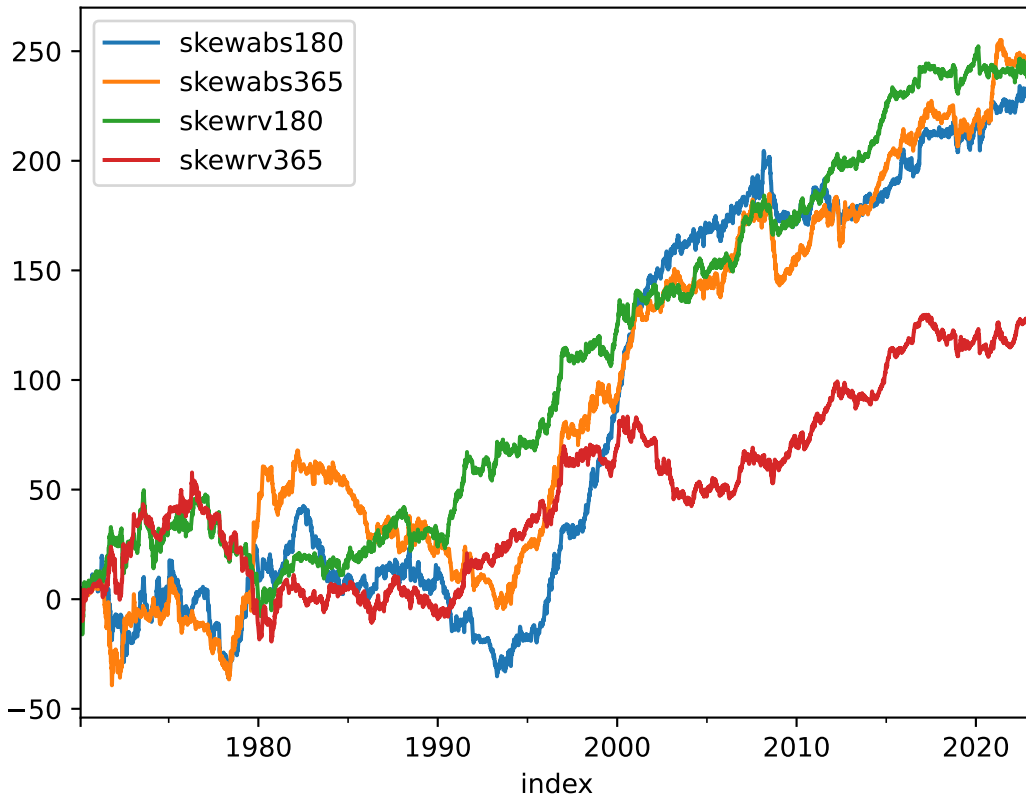
ann. std {'skewabs180': 8.119, 'skewabs365': 8.045, 'skewrv180': 6.575, 'skewrv365': 6.169}

ann. SR {'skewabs180': 0.63, 'skewabs365': 0.79, 'skewrv180': 0.48, 'skewrv365': 0.44}

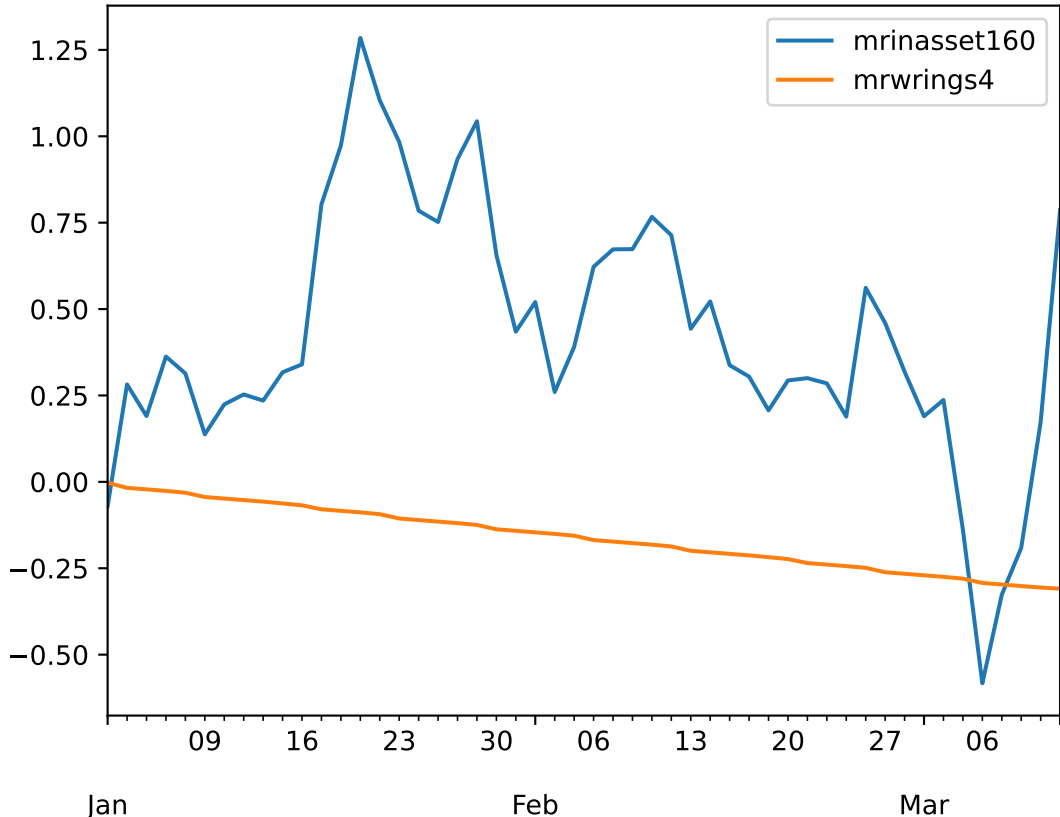


Total Trading Rule P&L for period '99Y'

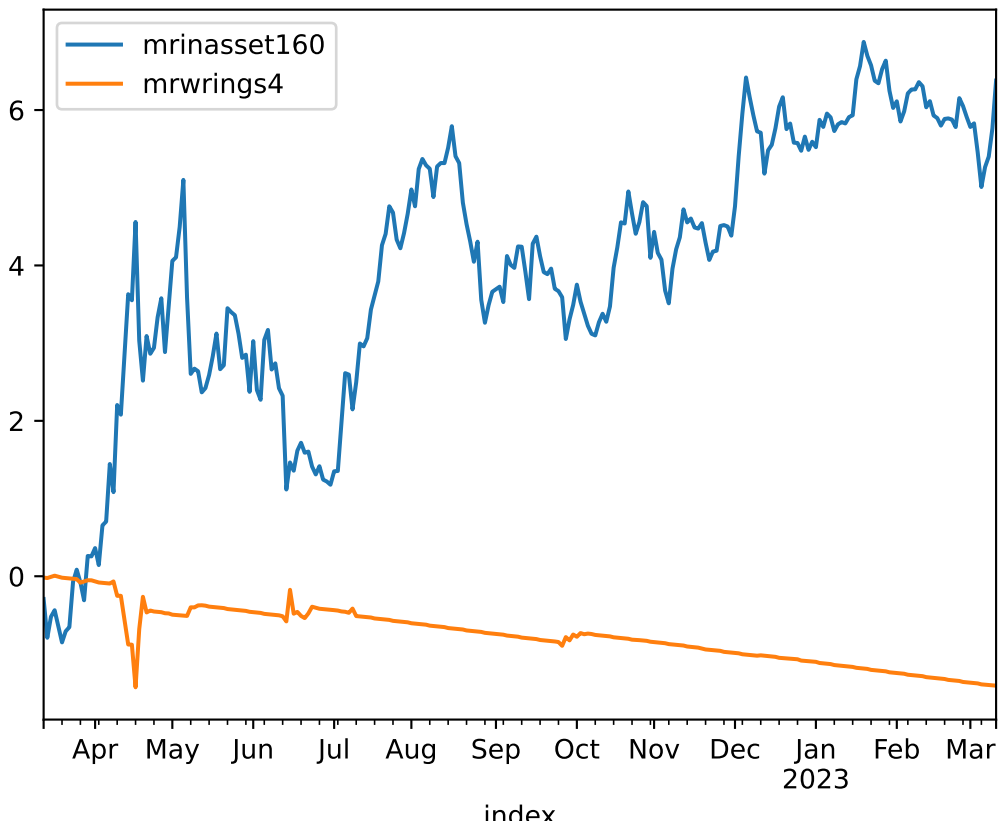
ann. mean {'skewabs180': 4.232, 'skewabs365': 4.458, 'skewrv180': 4.3, 'skewrv365': 2.215}  
ann. std {'skewabs180': 10.782, 'skewabs365': 10.241, 'skewrv180': 9.45, 'skewrv365': 8.743}  
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.45, 'skewrv365': 0.25}



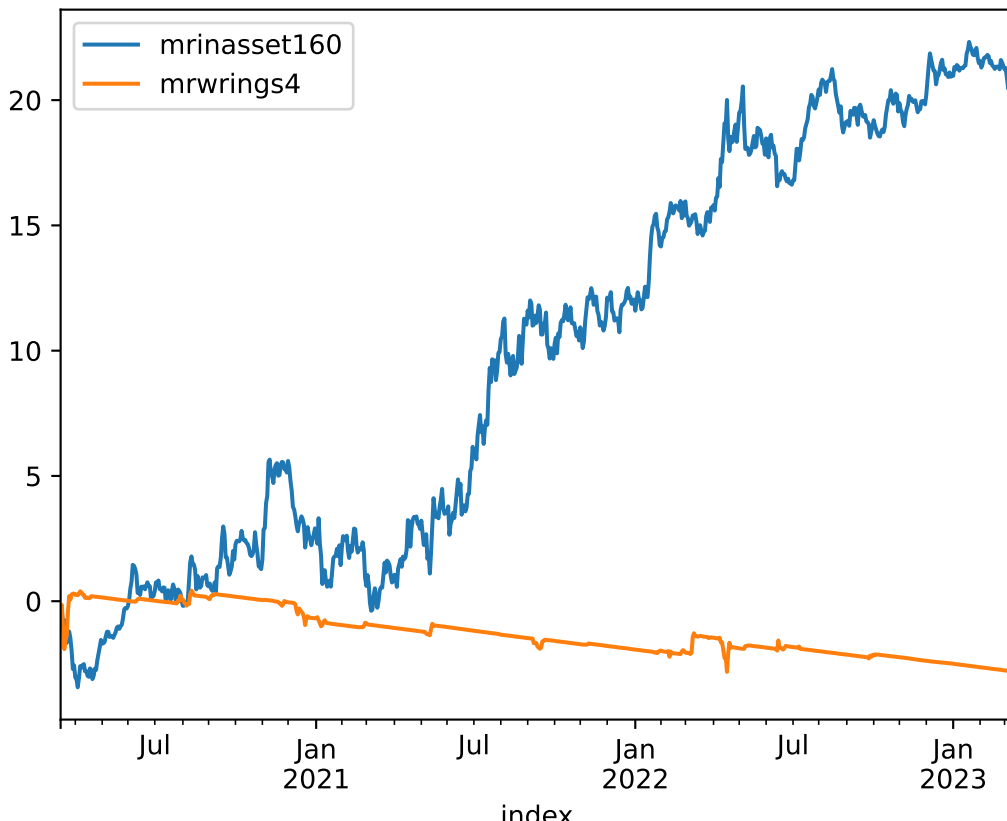
Total Trading Rule P&L for period 'YTD'  
ann. mean {'mrinasset160': 4.028, 'mrwrings4': -1.582}  
ann. std {'mrinasset160': 3.464, 'mrwrings4': 0.053}  
ann. SR {'mrinasset160': 1.16, 'mrwrings4': -30.0}



Total Trading Rule P&L for period '1Y'  
ann. mean {'mriasset160': 6.281, 'mrwrings4': -1.386}  
ann. std {'mriasset160': 5.626, 'mrwrings4': 1.276}  
ann. SR {'mriasset160': 1.12, 'mrwrings4': -1.09}

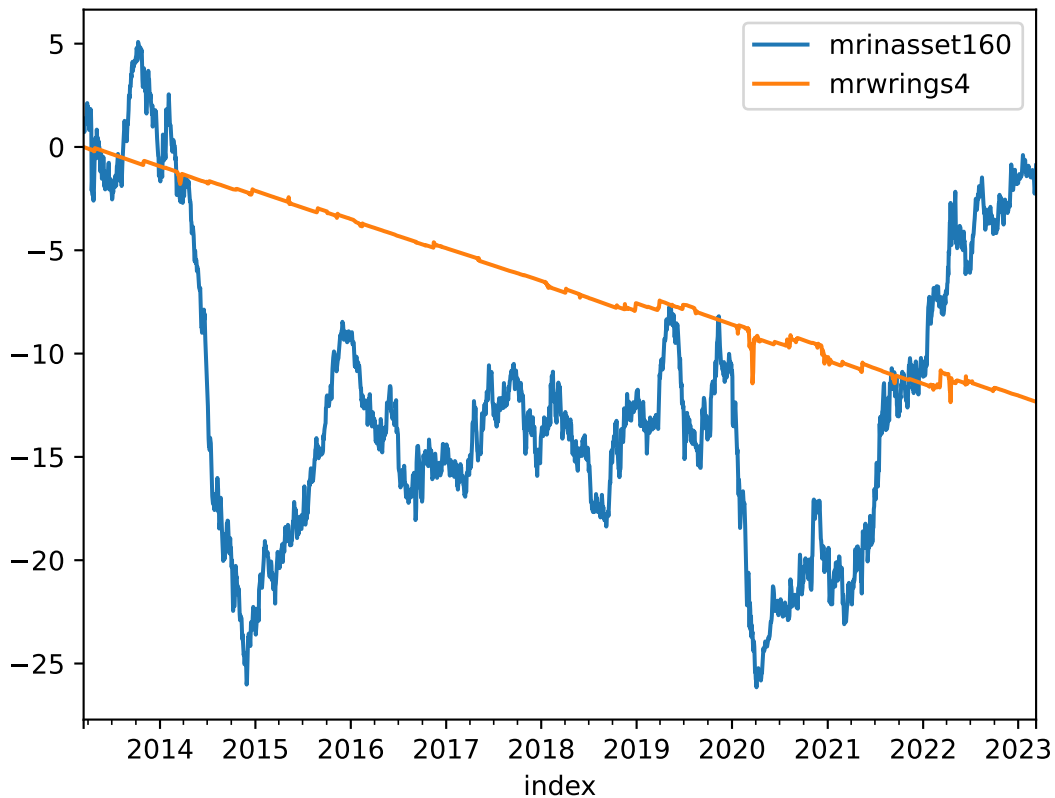


Total Trading Rule P&L for period '3Y'  
ann. mean {'mrinasset160': 7.163, 'mrwrings4': -0.919}  
ann. std {'mrinasset160': 6.419, 'mrwrings4': 1.467}  
ann. SR {'mrinasset160': 1.12, 'mrwrings4': -0.63}





Total Trading Rule P&L for period '10Y'  
ann. mean {'mrinasset160': -0.087, 'mrwrings4': -1.211}  
ann. std {'mrinasset160': 6.495, 'mrwrings4': 0.898}  
ann. SR {'mrinasset160': -0.01, 'mrwrings4': -1.35}



Total Trading Rule P&L for period '99Y'  
ann. mean {'mrinasset160': -3.125, 'mrwrings4': -2.326}  
ann. std {'mrinasset160': 11.149, 'mrwrings4': 2.615}  
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.89}

