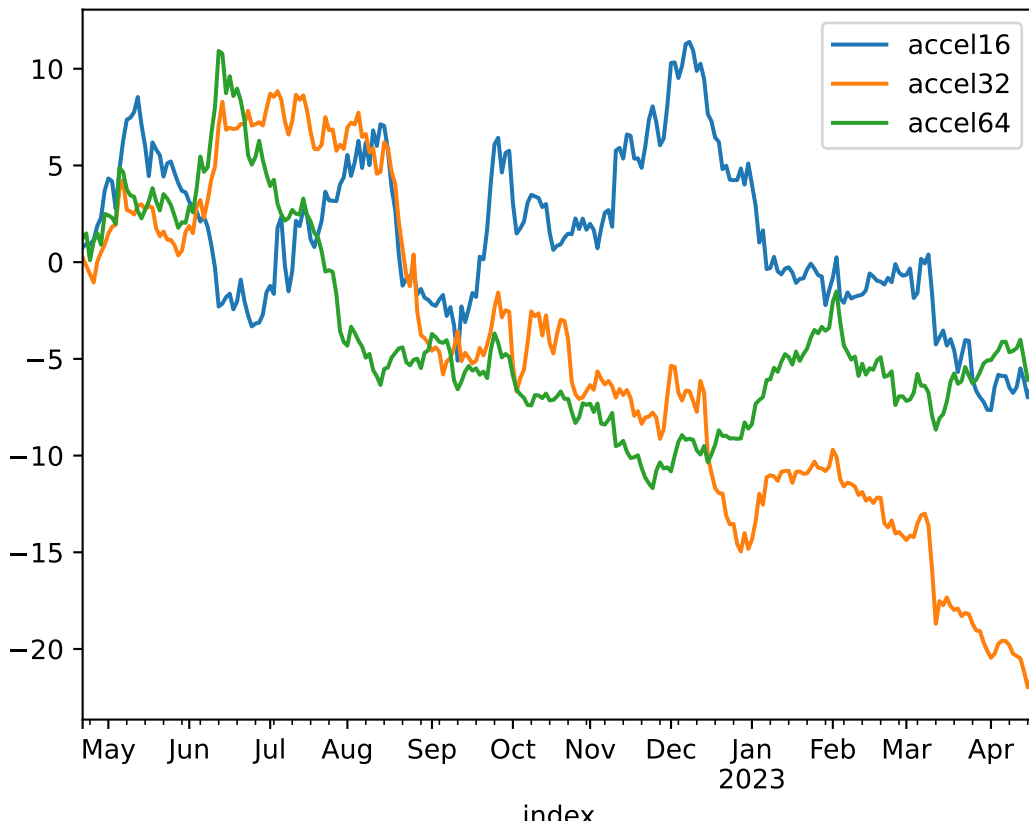


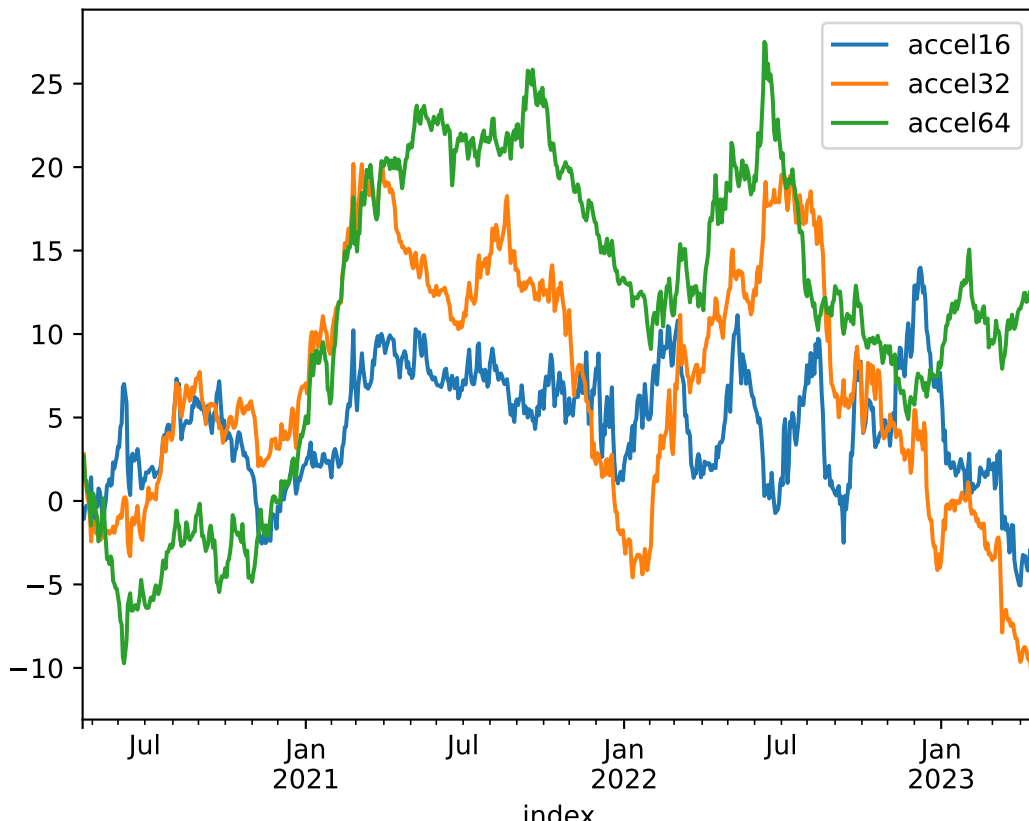
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -40.404, 'accel32': -22.425, 'accel64': 8.69}
ann. std {'accel16': 13.237, 'accel32': 10.143, 'accel64': 9.588}
ann. SR {'accel16': -3.05, 'accel32': -2.21, 'accel64': 0.91}



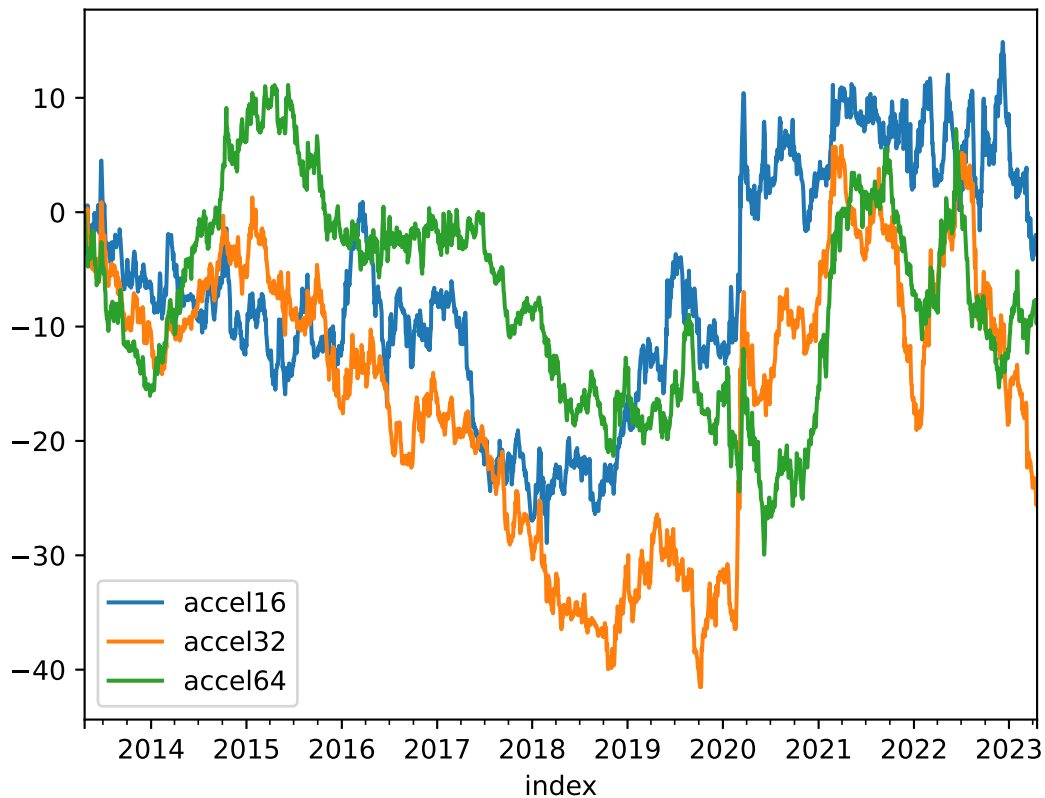
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -7.099, 'accel32': -21.321, 'accel64': -5.868}
ann. std {'accel16': 16.07, 'accel32': 13.027, 'accel64': 10.954}
ann. SR {'accel16': -0.44, 'accel32': -1.64, 'accel64': -0.54}



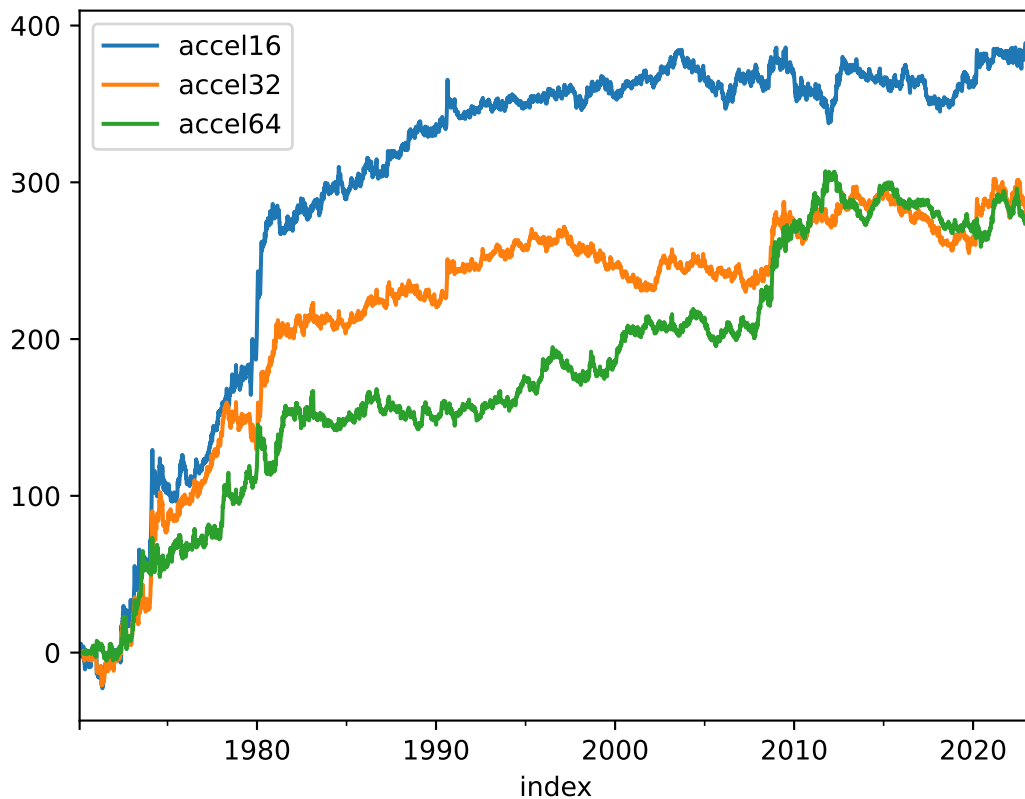
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -1.512, 'accel32': -3.547, 'accel64': 3.477}
ann. std {'accel16': 13.65, 'accel32': 11.857, 'accel64': 10.697}
ann. SR {'accel16': -0.11, 'accel32': -0.3, 'accel64': 0.33}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.364, 'accel32': -2.483, 'accel64': -0.943}
ann. std {'accel16': 11.71, 'accel32': 10.687, 'accel64': 9.34}
ann. SR {'accel16': -0.03, 'accel32': -0.23, 'accel64': -0.1}

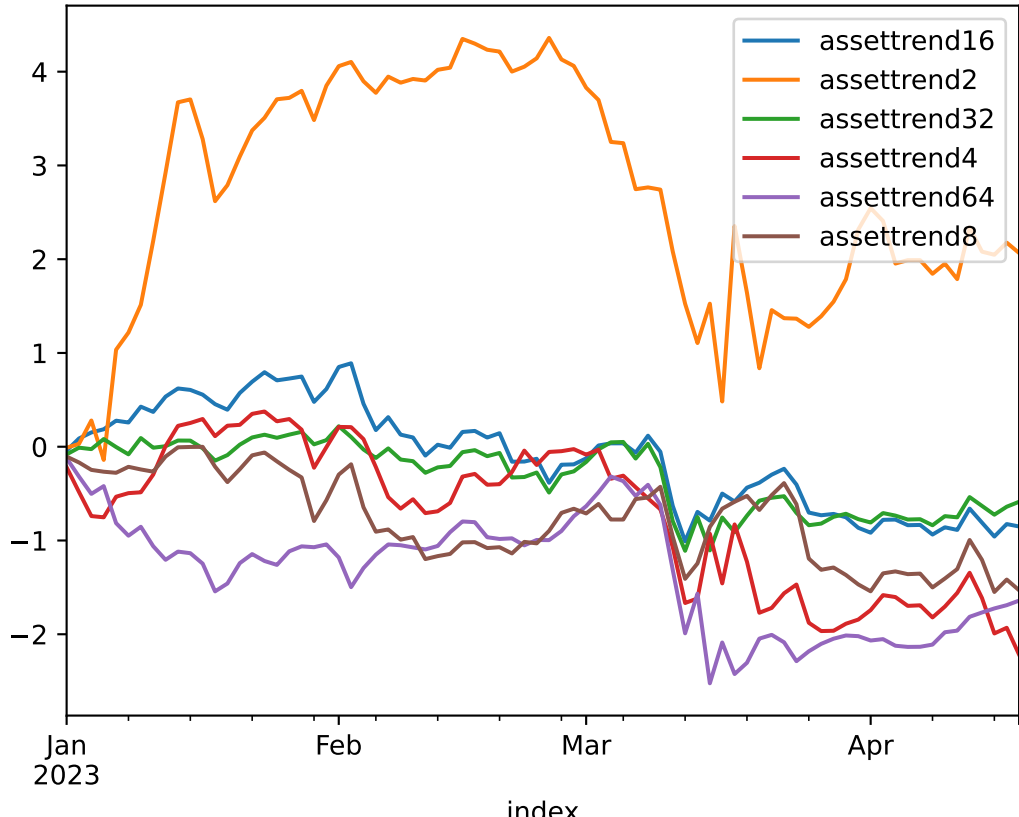


Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.829, 'accel32': 5.0, 'accel64': 5.149}
ann. std {'accel16': 14.131, 'accel32': 12.455, 'accel64': 12.105}
ann. SR {'accel16': 0.48, 'accel32': 0.4, 'accel64': 0.43}



Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': -2.791, 'assettrend2': 6.782, 'assettrend32': -1.927, 'assettrend4': -7.277, 'assettrend64': -5.387, 'assettrend8': -5.024}
ann. std {'assettrend16': 2.589, 'assettrend2': 6.735, 'assettrend32': 2.335, 'assettrend4': 3.69, 'assettrend64': 3.411, 'assettrend8': 2.959}
ann. SR {'assettrend16': -1.08, 'assettrend2': 1.01, 'assettrend32': -0.83, 'assettrend4': -1.97, 'assettrend64': -1.58, 'assettrend8': -1.7}

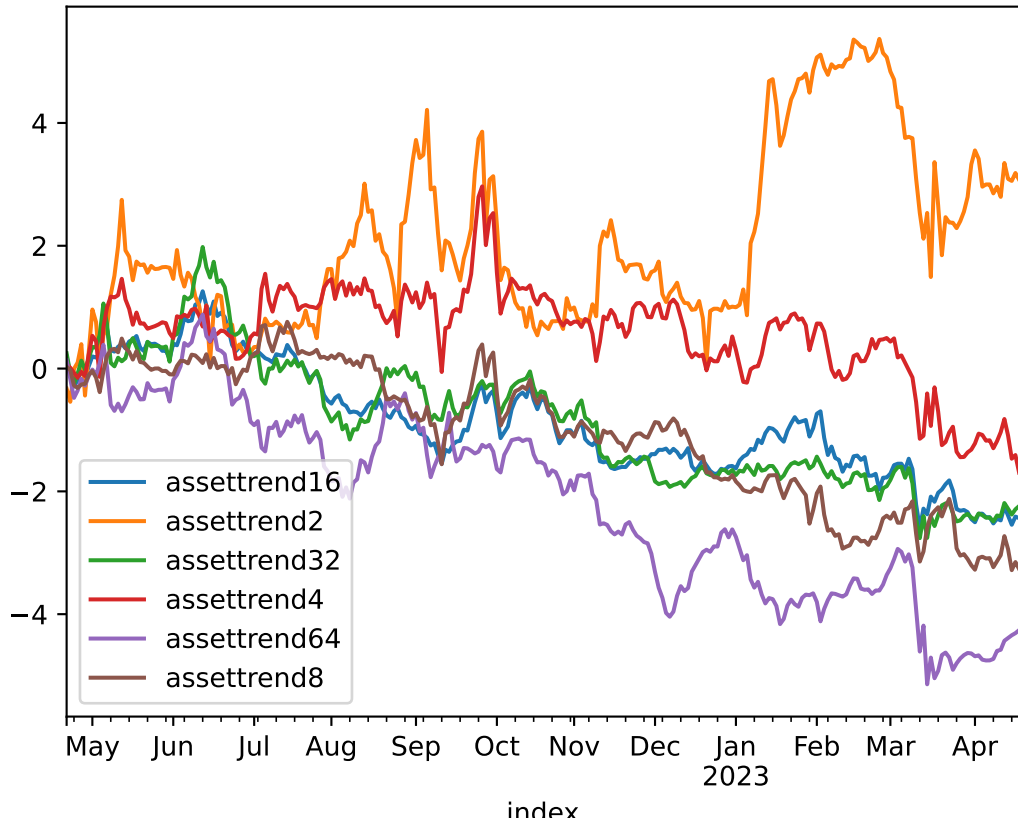


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': -2.399, 'assettrend2': 3.028, 'assettrend32': -2.205, 'assettrend4': -1.668, 'assettrend64': -4.195, 'assettrend8': -3.215}

ann. std {'assettrend16': 2.331, 'assettrend2': 6.429, 'assettrend32': 2.662, 'assettrend4': 3.979, 'assettrend64': 3.171, 'assettrend8': 2.665}

ann. SR {'assettrend16': -1.03, 'assettrend2': 0.47, 'assettrend32': -0.83, 'assettrend4': -0.42, 'assettrend64': -1.32, 'assettrend8': -1.21}

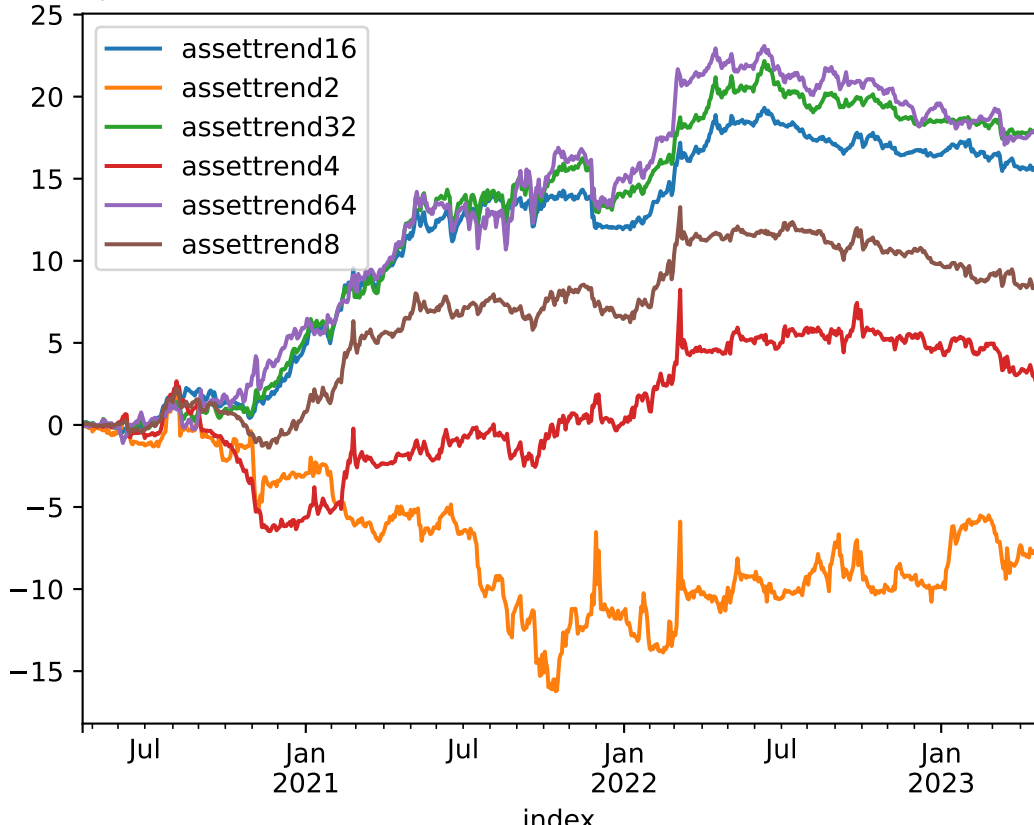


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.115, 'assettrend2': -2.553, 'assettrend32': 5.878, 'assettrend4': 0.909, 'assettrend64': 5.877, 'assettrend8': 2.731}

ann. std {'assettrend16': 3.405, 'assettrend2': 7.795, 'assettrend32': 4.119, 'assettrend4': 4.94, 'assettrend64': 4.992, 'assettrend8': 3.515}

ann. SR {'assettrend16': 1.5, 'assettrend2': -0.33, 'assettrend32': 1.43, 'assettrend4': 0.18, 'assettrend64': 1.18, 'assettrend8': 0.78}

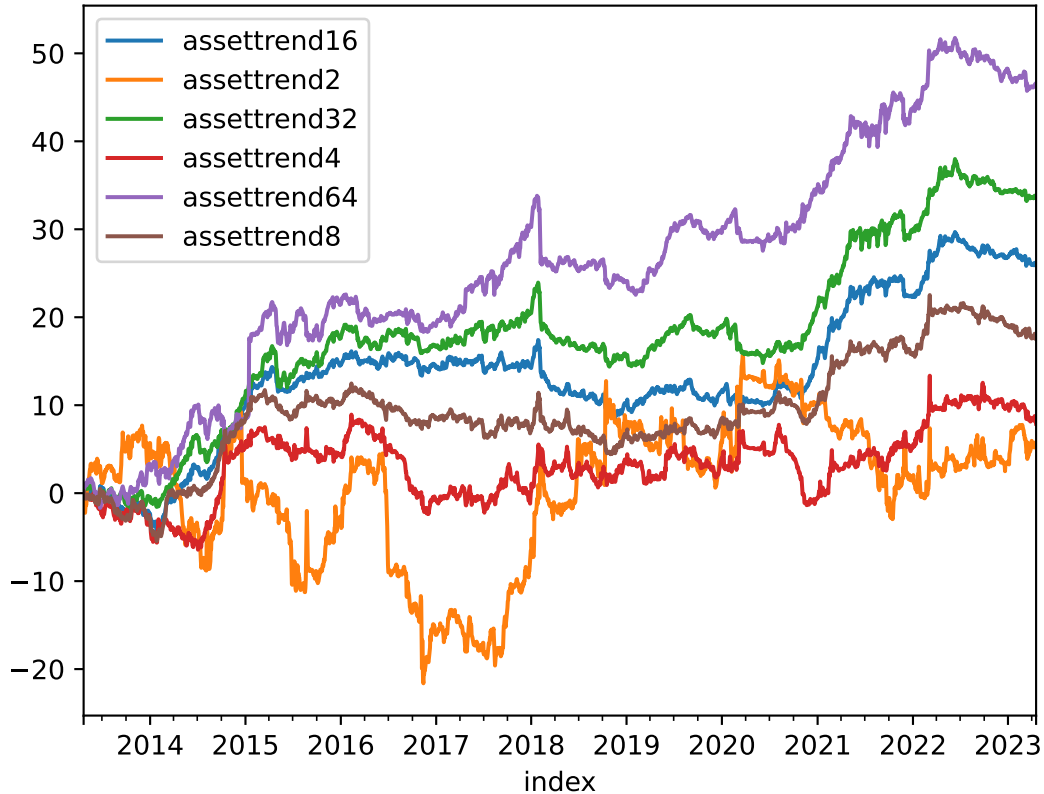


Total Trading Rule P&L for period '10Y'

ann. mean {'assetrend16': 2.552, 'assetrend2': 0.537, 'assetrend32': 3.315, 'assetrend4': 0.775, 'assetrend64': 4.576, 'assetrend8': 1.726}

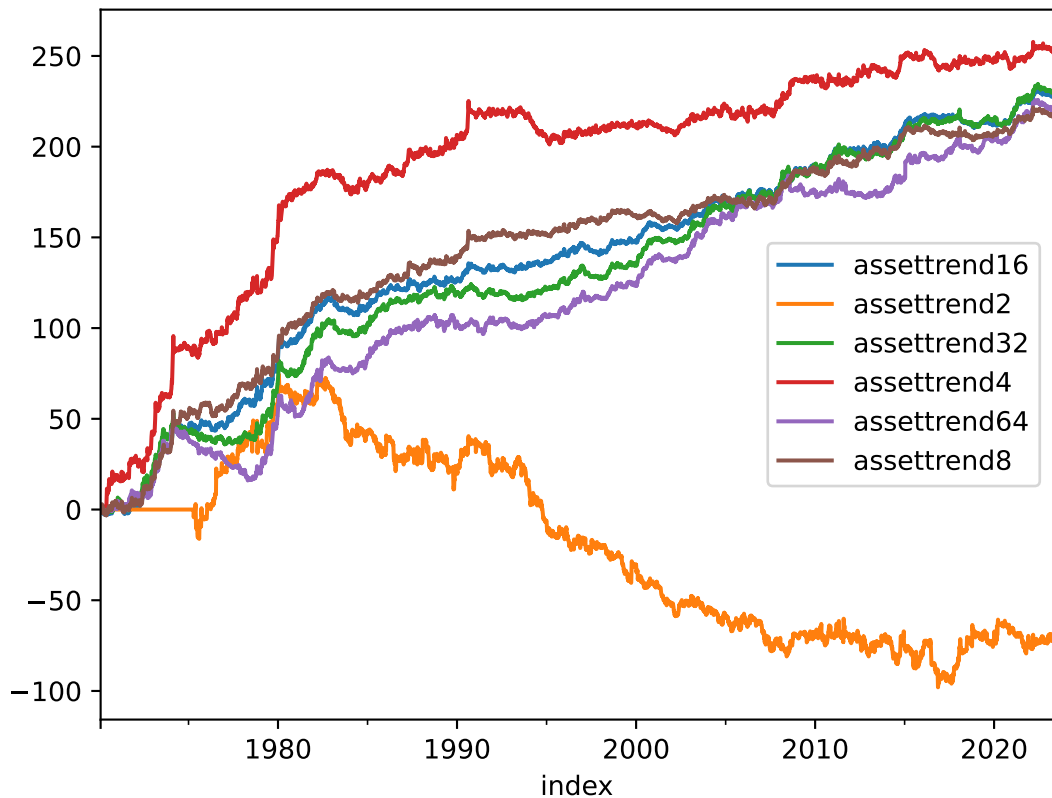
ann. std {'assetrend16': 3.152, 'assetrend2': 9.789, 'assetrend32': 3.588, 'assetrend4': 4.968, 'assetrend64': 5.19, 'assetrend8': 3.454}

ann. SR {'assetrend16': 0.81, 'assetrend2': 0.05, 'assetrend32': 0.92, 'assetrend4': 0.16, 'assetrend64': 0.88, 'assetrend8': 0.5}



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

ann. mean {'assettrend16': 4.2, 'assettrend2': -1.307, 'assettrend32': 4.247, 'assettrend4': 4.652, 'assettrend64': 4.069, 'assettrend8': 3.997}
ann. std {'assettrend16': 4.304, 'assettrend2': 10.26, 'assettrend32': 4.495, 'assettrend4': 6.547, 'assettrend64': 4.995, 'assettrend8': 4.634}
ann. SR {'assettrend16': 0.98, 'assettrend2': -0.13, 'assettrend32': 0.94, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.86}

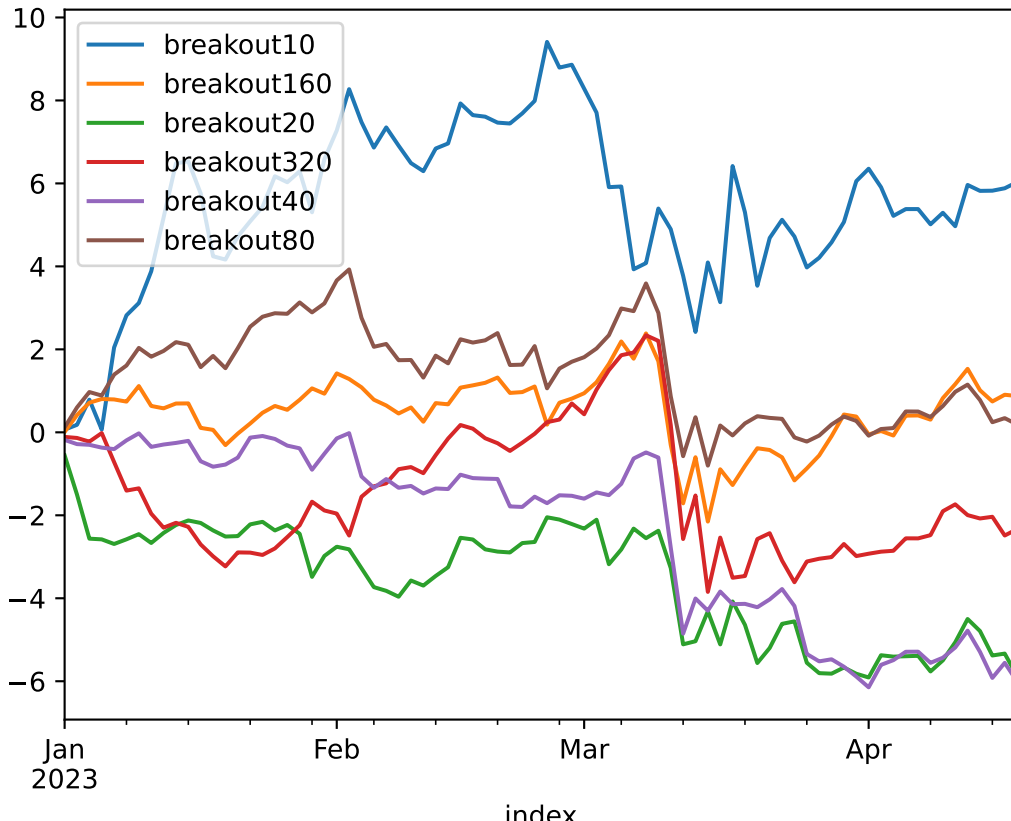


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 19.793, 'breakout160': 2.868, 'breakout20': -19.283, 'breakout320': -7.662, 'breakout40': -19.716, 'breakout80': 0.62}

ann. std {'breakout10': 14.17, 'breakout160': 8.055, 'breakout20': 7.734, 'breakout320': 9.858, 'breakout40': 7.514, 'breakout80': 8.13}

ann. SR {'breakout10': 1.4, 'breakout160': 0.36, 'breakout20': -2.49, 'breakout320': -0.78, 'breakout40': -2.62, 'breakout80': 0.08}

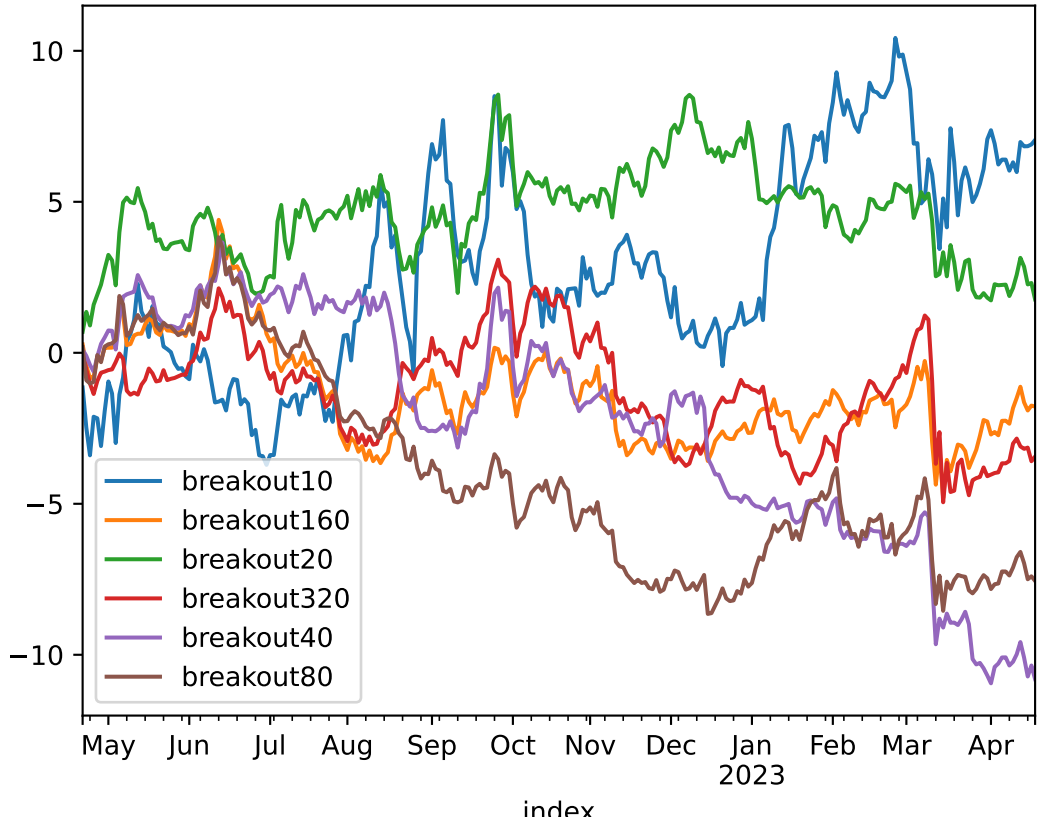


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 6.939, 'breakout160': -1.753, 'breakout20': 1.742, 'breakout320': -3.385, 'breakout40': -10.64, 'breakout80': -7.438}

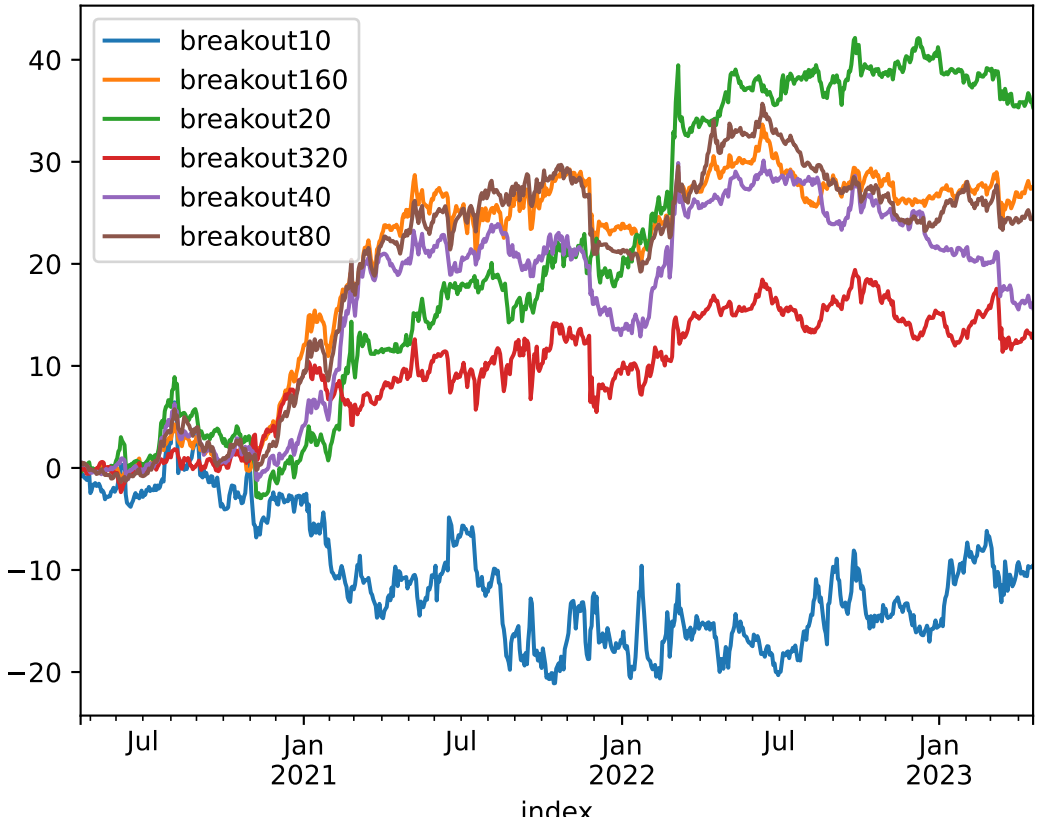
ann. std {'breakout10': 13.535, 'breakout160': 7.069, 'breakout20': 8.626, 'breakout320': 7.563, 'breakout40': 7.24, 'breakout80': 6.87}

ann. SR {'breakout10': 0.51, 'breakout160': -0.25, 'breakout20': 0.2, 'breakout320': -0.45, 'breakout40': -1.47, 'breakout80': -1.08}



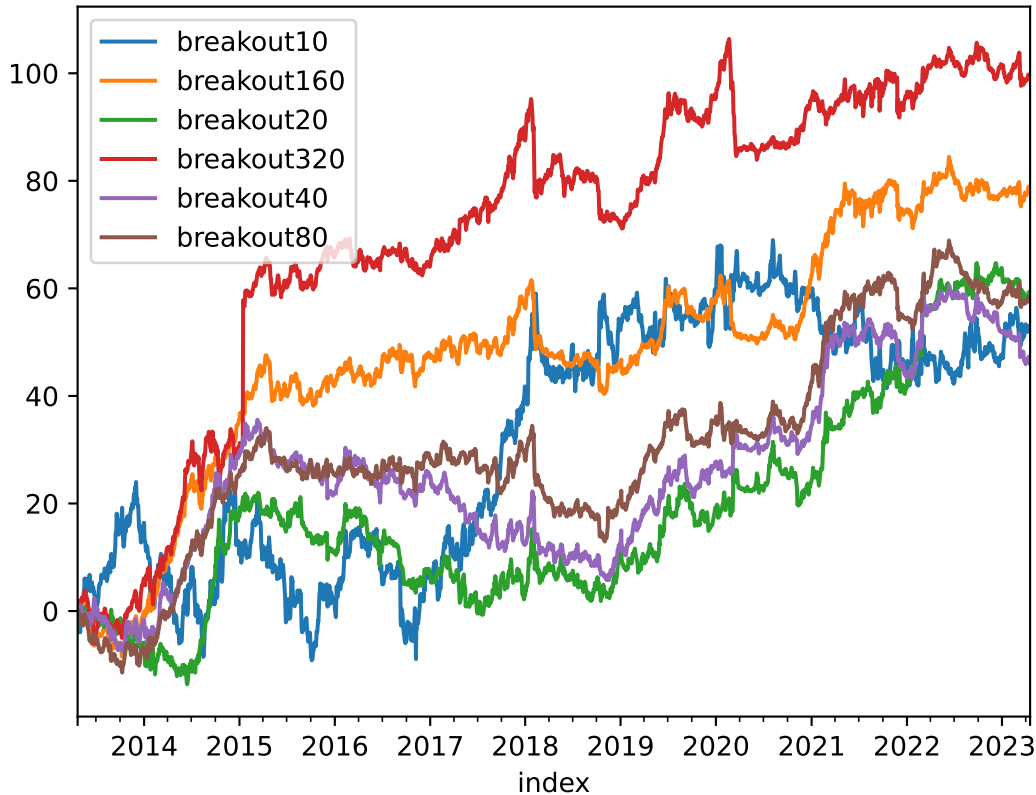
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -3.125, 'breakout160': 8.994, 'breakout20': 11.576, 'breakout320': 4.219, 'breakout40': 5.128, 'breakout80': 7.96}
 ann. std {'breakout10': 15.05, 'breakout160': 9.173, 'breakout20': 11.025, 'breakout320': 9.894, 'breakout40': 9.471, 'breakout80': 8.906}
 ann. SR {'breakout10': -0.21, 'breakout160': 0.98, 'breakout20': 1.05, 'breakout320': 0.43, 'breakout40': 0.54, 'breakout80': 0.89}



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

ann. mean {'breakout10': 5.203, 'breakout160': 7.684, 'breakout20': 5.687, 'breakout320': 9.734, 'breakout40': 4.52, 'breakout80': 5.646}
ann. std {'breakout10': 17.817, 'breakout160': 8.873, 'breakout20': 11.09, 'breakout320': 13.084, 'breakout40': 9.395, 'breakout80': 8.736}
ann. SR {'breakout10': 0.29, 'breakout160': 0.87, 'breakout20': 0.51, 'breakout320': 0.74, 'breakout40': 0.48, 'breakout80': 0.65}

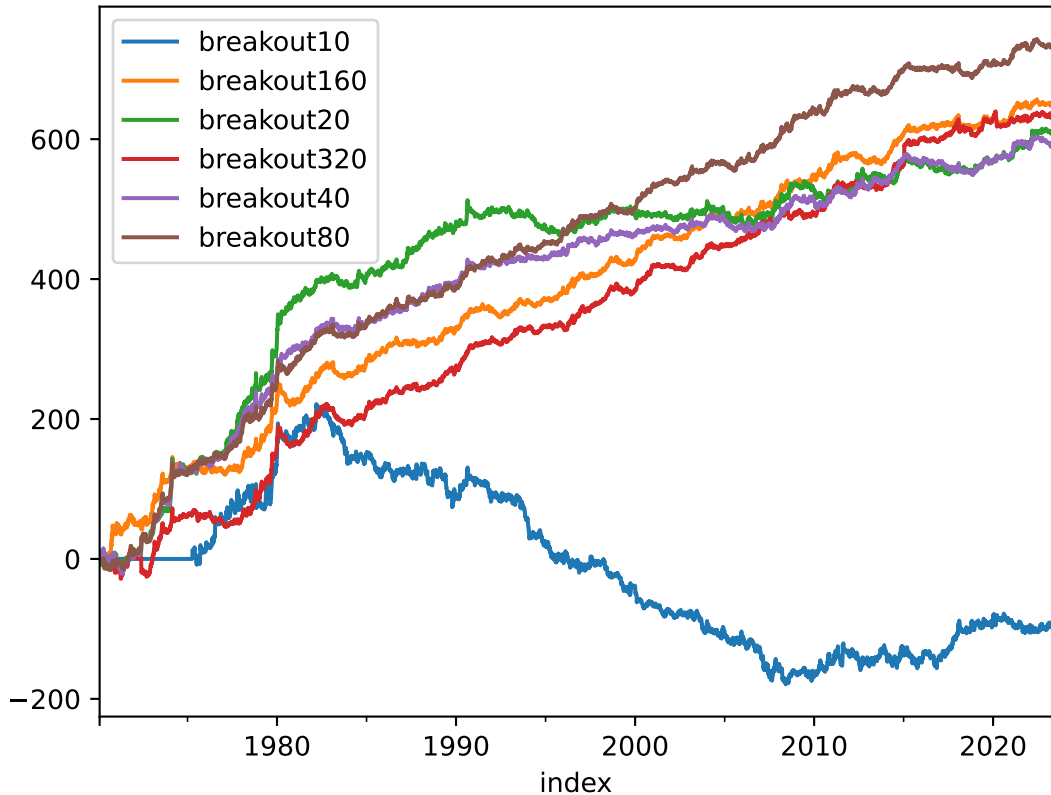


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -1.737, 'breakout160': 12.001, 'breakout20': 11.217, 'breakout320': 11.662, 'breakout40': 10.866, 'breakout80': 13.497}

ann. std {'breakout10': 21.321, 'breakout160': 11.53, 'breakout20': 14.891, 'breakout320': 12.116, 'breakout40': 12.113, 'breakout80': 11.719}

ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}

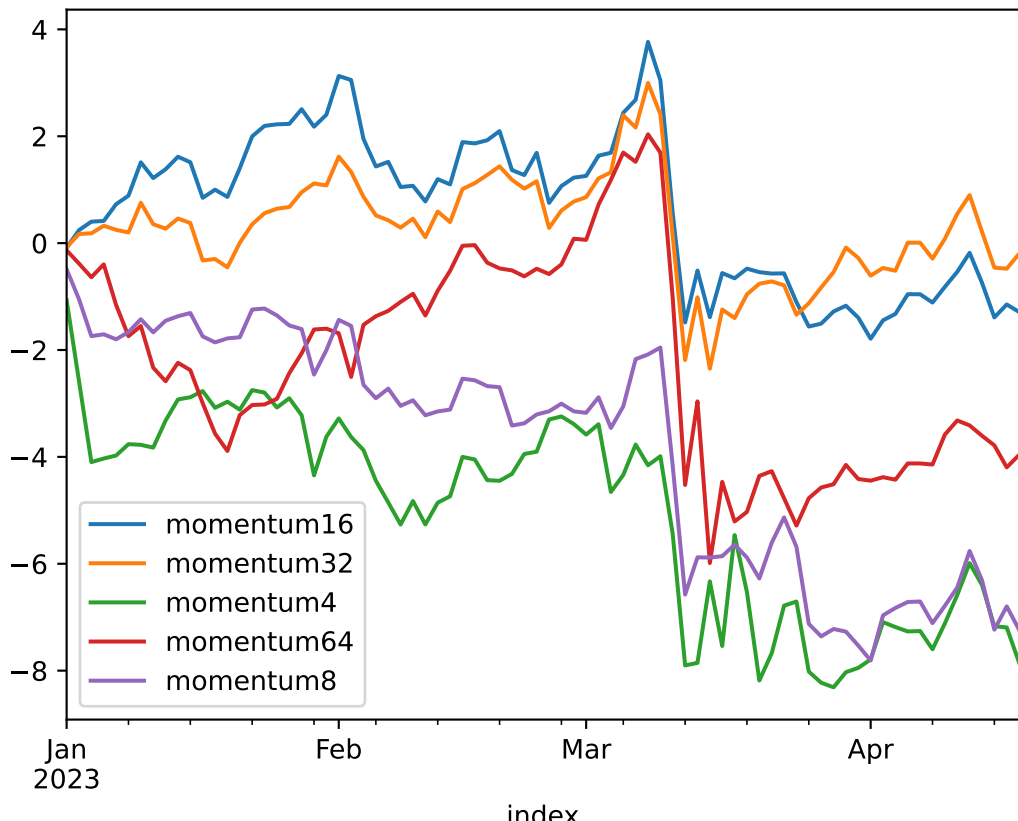


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': -4.227, 'momentum32': -0.655, 'momentum4': -25.764, 'momentum64': -13.009, 'momentum8': -23.745}

ann. std {'momentum16': 9.032, 'momentum32': 9.043, 'momentum4': 11.317, 'momentum64': 12.131, 'momentum8': 8.947}

ann. SR {'momentum16': -0.47, 'momentum32': -0.07, 'momentum4': -2.28, 'momentum64': -1.07, 'momentum8': -2.65}

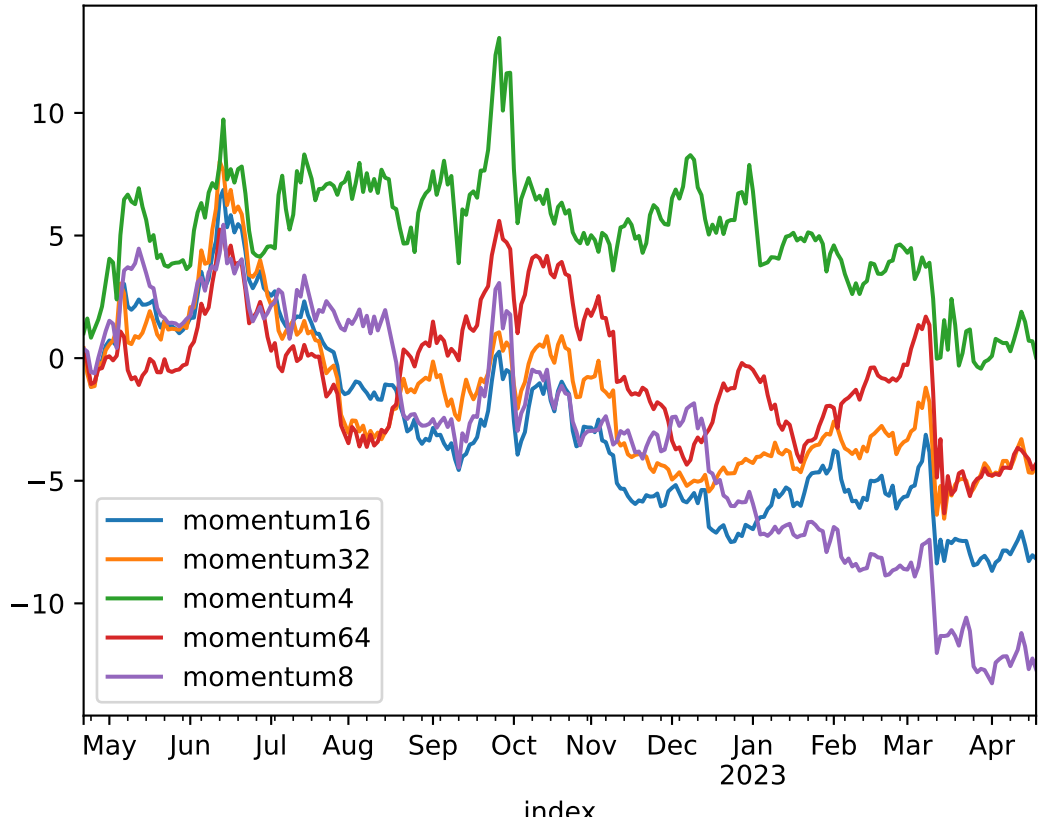


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -8.05, 'momentum32': -4.332, 'momentum4': 0.029, 'momentum64': -4.239, 'momentum8': -12.489}

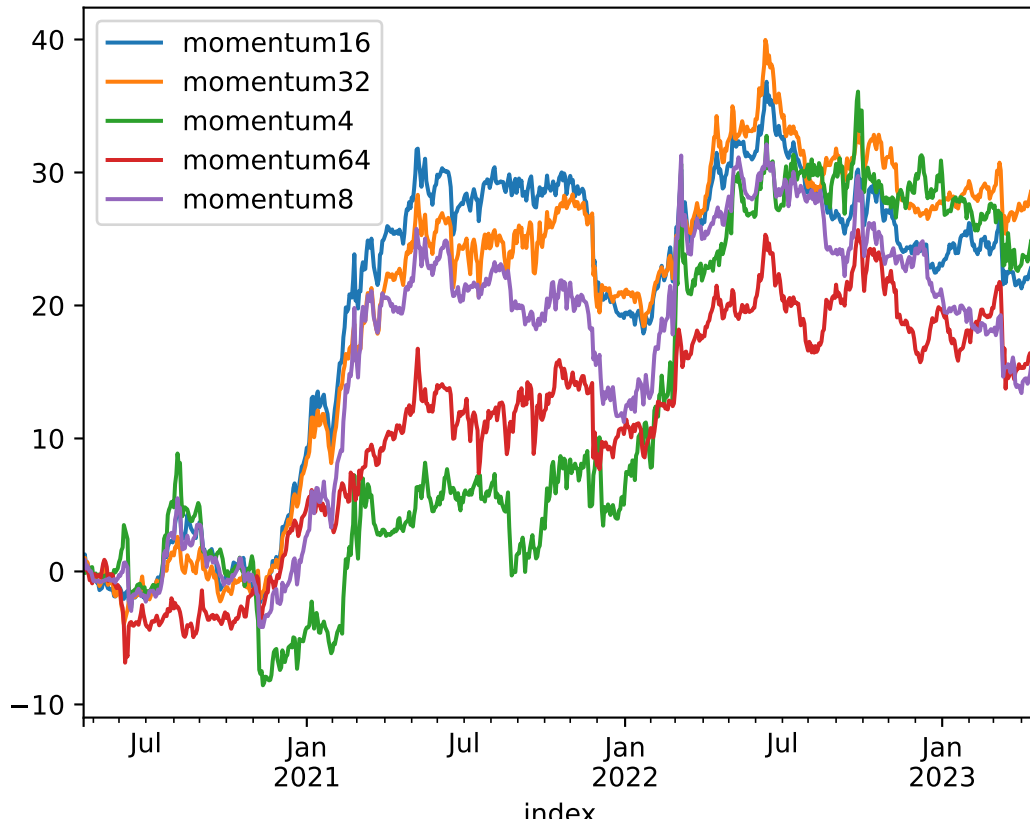
ann. std {'momentum16': 8.882, 'momentum32': 9.362, 'momentum4': 13.571, 'momentum64': 10.298, 'momentum8': 10.072}

ann. SR {'momentum16': -0.91, 'momentum32': -0.46, 'momentum4': 0.0, 'momentum64': -0.41, 'momentum8': -1.24}



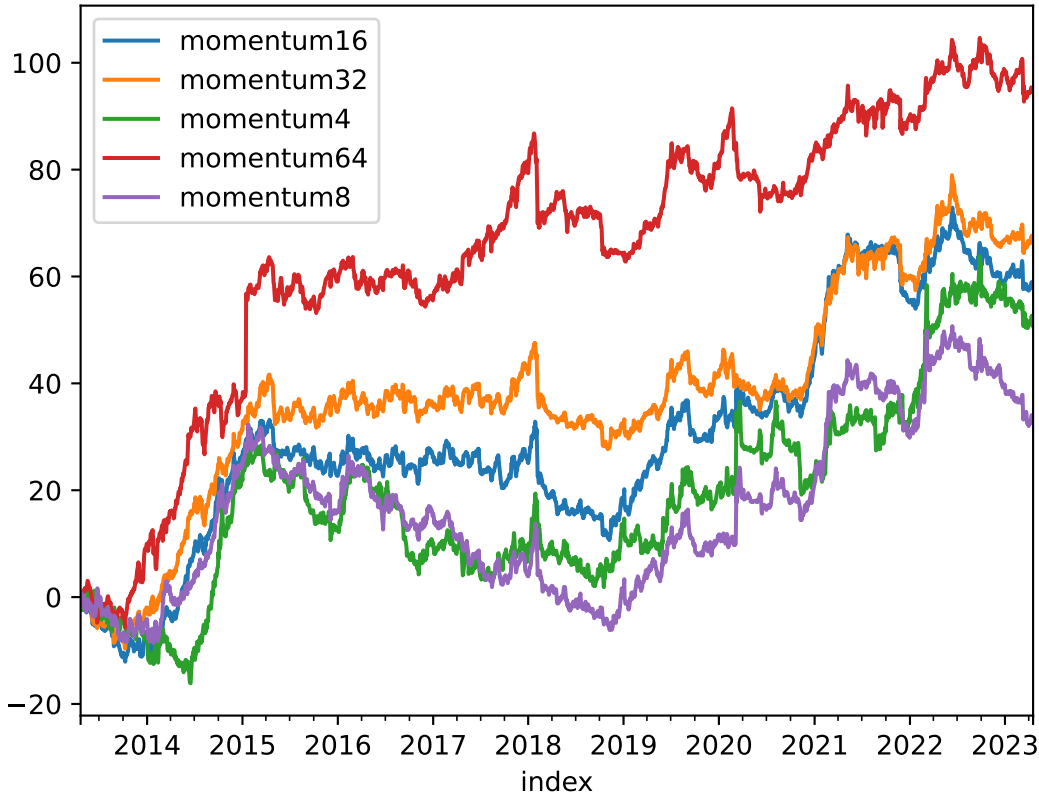
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 7.132, 'momentum32': 9.016, 'momentum4': 7.547, 'momentum64': 5.163, 'momentum8': 4.58}
ann. std {'momentum16': 10.149, 'momentum32': 10.403, 'momentum4': 14.617, 'momentum64': 10.825, 'momentum8': 11.417}
ann. SR {'momentum16': 0.7, 'momentum32': 0.87, 'momentum4': 0.52, 'momentum64': 0.48, 'momentum8': 0.4}



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

ann. mean {'momentum16': 5.678, 'momentum32': 6.531, 'momentum4': 4.985, 'momentum64': 9.3, 'momentum8': 3.198}
ann. std {'momentum16': 9.671, 'momentum32': 9.278, 'momentum4': 13.686, 'momentum64': 11.871, 'momentum8': 10.875}
ann. SR {'momentum16': 0.59, 'momentum32': 0.7, 'momentum4': 0.36, 'momentum64': 0.78, 'momentum8': 0.29}

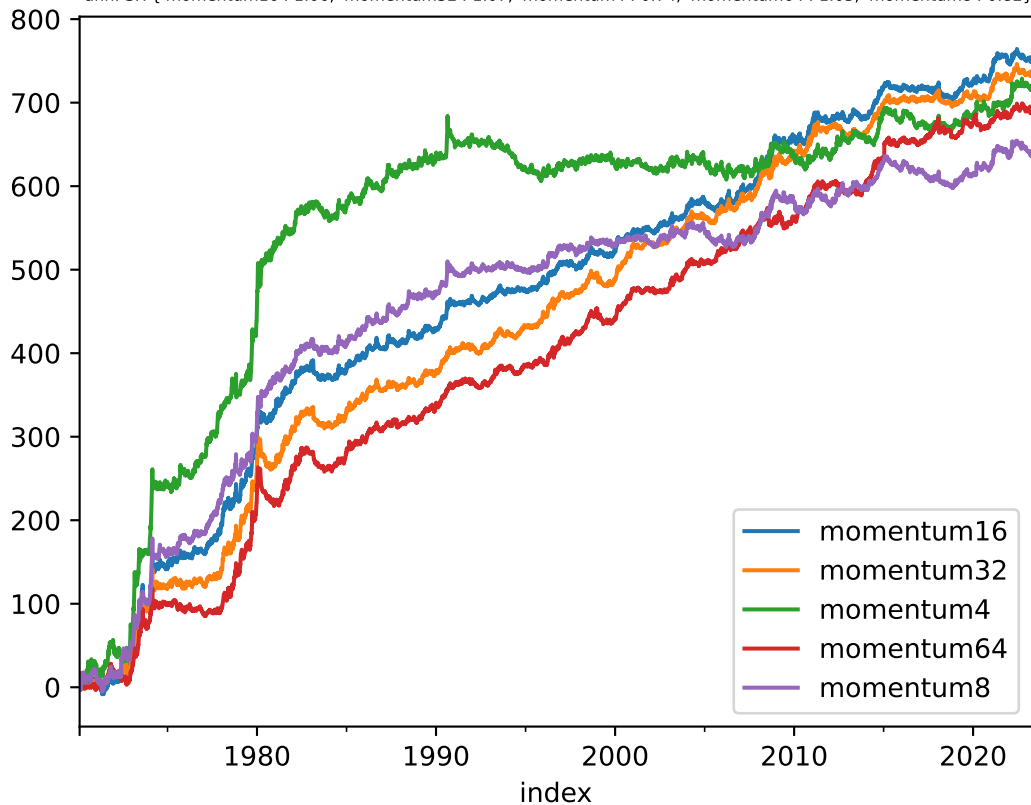


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.818, 'momentum32': 13.536, 'momentum4': 13.201, 'momentum64': 12.713, 'momentum8': 11.736}

ann. std {'momentum16': 13.048, 'momentum32': 12.612, 'momentum4': 17.894, 'momentum64': 12.332, 'momentum8': 14.333}

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

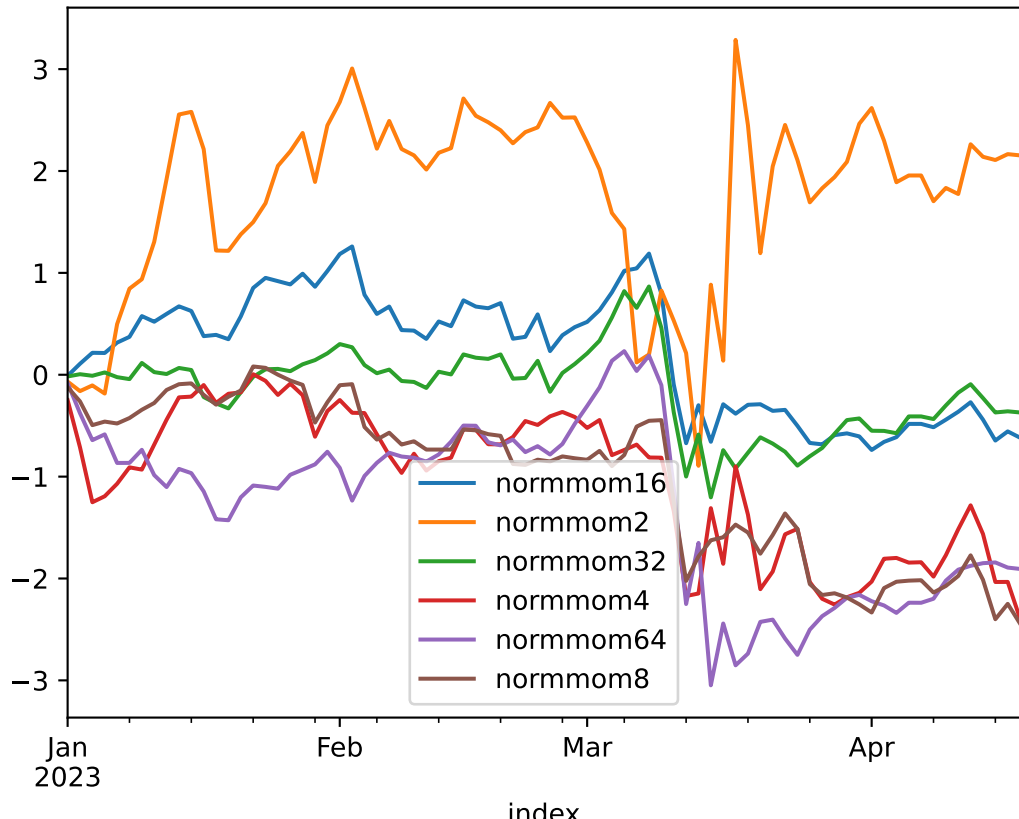


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -2.028, 'normmom2': 7.067, 'normmom32': -1.215, 'normmom4': -7.86, 'normmom64': -6.257, 'normmom8': -8.02}

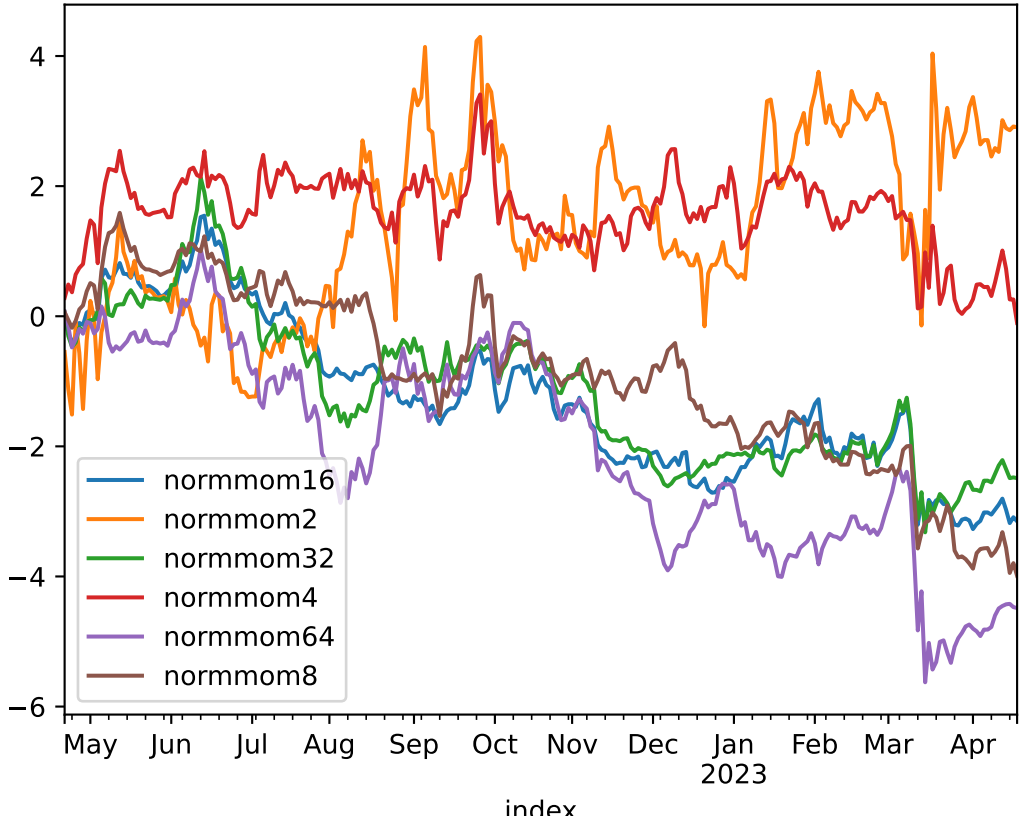
ann. std {'normmom16': 3.245, 'normmom2': 9.342, 'normmom32': 3.182, 'normmom4': 4.608, 'normmom64': 4.717, 'normmom8': 3.172}

ann. SR {'normmom16': -0.62, 'normmom2': 0.76, 'normmom32': -0.38, 'normmom4': -1.71, 'normmom64': -1.33, 'normmom8': -2.53}



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

ann. mean {'normmom16': -3.103, 'normmom2': 2.86, 'normmom32': -2.45, 'normmom4': -0.101, 'normmom64': -4.416, 'normmom8': -3.929}
ann. std {'normmom16': 2.639, 'normmom2': 7.83, 'normmom32': 2.938, 'normmom4': 4.389, 'normmom64': 3.836, 'normmom8': 2.995}
ann. SR {'normmom16': -1.18, 'normmom2': 0.37, 'normmom32': -0.83, 'normmom4': -0.02, 'normmom64': -1.15, 'normmom8': -1.31}

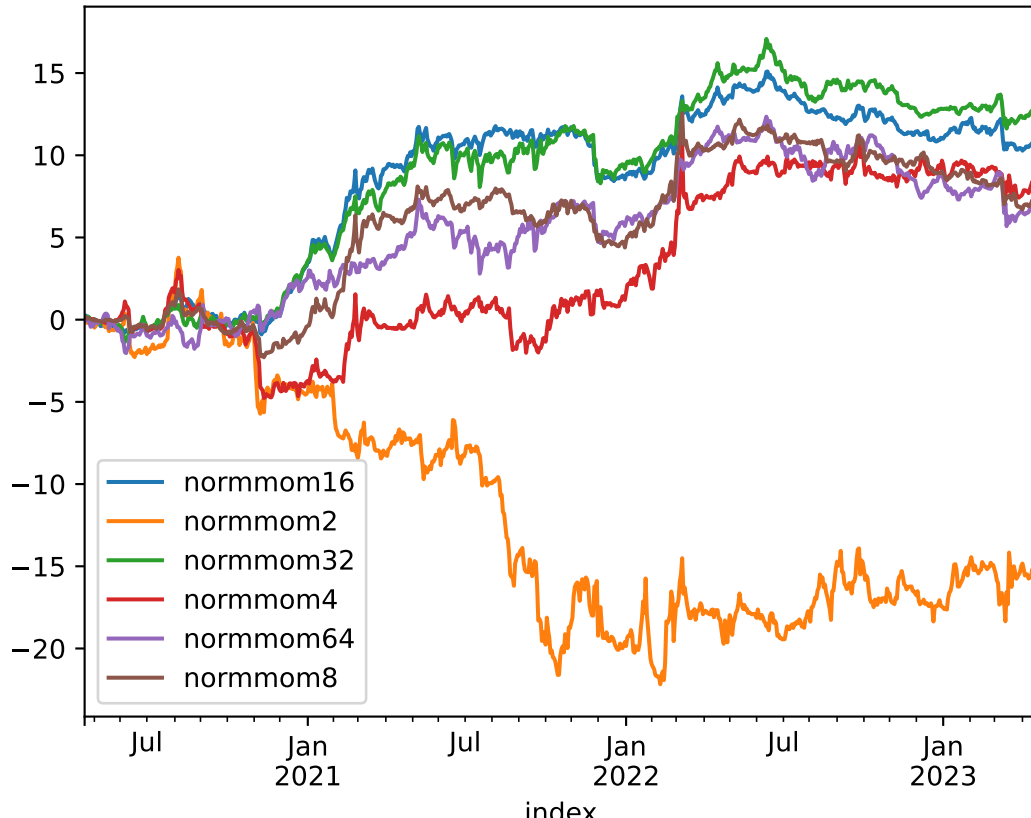


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.405, 'normmom2': -5.008, 'normmom32': 4.079, 'normmom4': 2.384, 'normmom64': 2.235, 'normmom8': 2.158}

ann. std {'normmom16': 3.51, 'normmom2': 8.614, 'normmom32': 3.879, 'normmom4': 5.365, 'normmom64': 4.275, 'normmom8': 3.926}

ann. SR {'normmom16': 0.97, 'normmom2': -0.58, 'normmom32': 1.05, 'normmom4': 0.44, 'normmom64': 0.52, 'normmom8': 0.55}

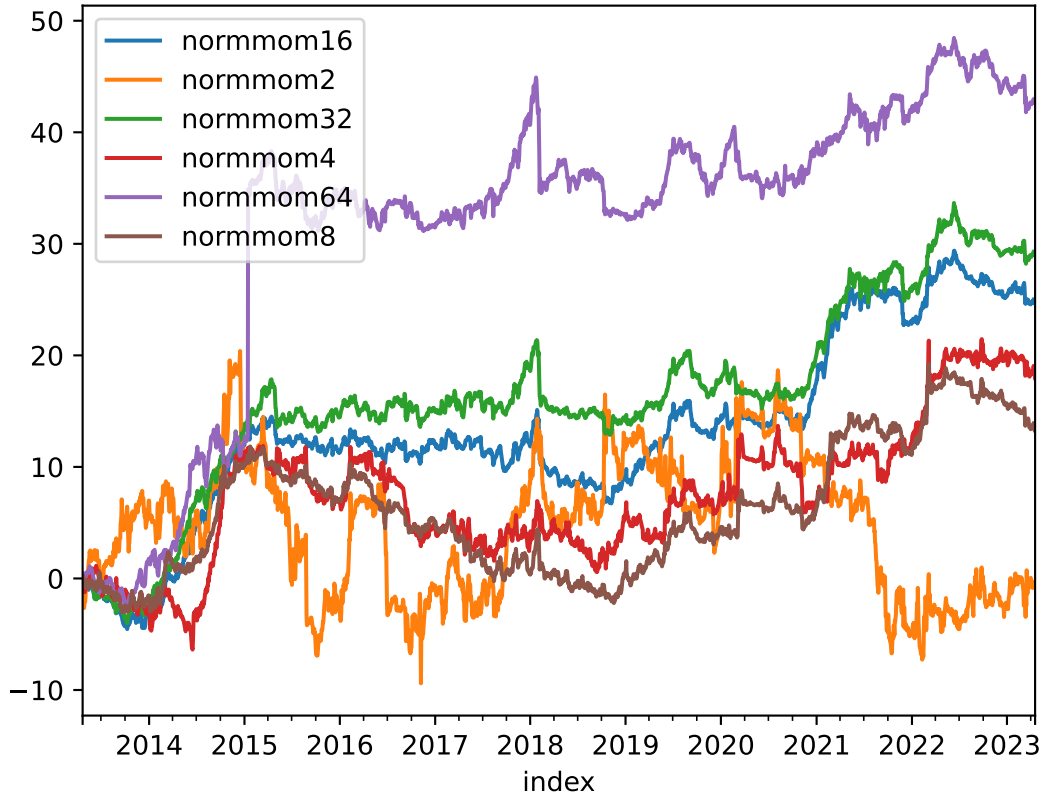


Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 2.424, 'normmom2': -0.039, 'normmom32': 2.851, 'normmom4': 1.762, 'normmom64': 4.215, 'normmom8': 1.302}

ann. std {'normmom16': 3.468, 'normmom2': 10.326, 'normmom32': 3.624, 'normmom4': 5.447, 'normmom64': 8.271, 'normmom8': 3.885}

ann. SR {'normmom16': 0.7, 'normmom2': -0.0, 'normmom32': 0.79, 'normmom4': 0.32, 'normmom64': 0.51, 'normmom8': 0.34}

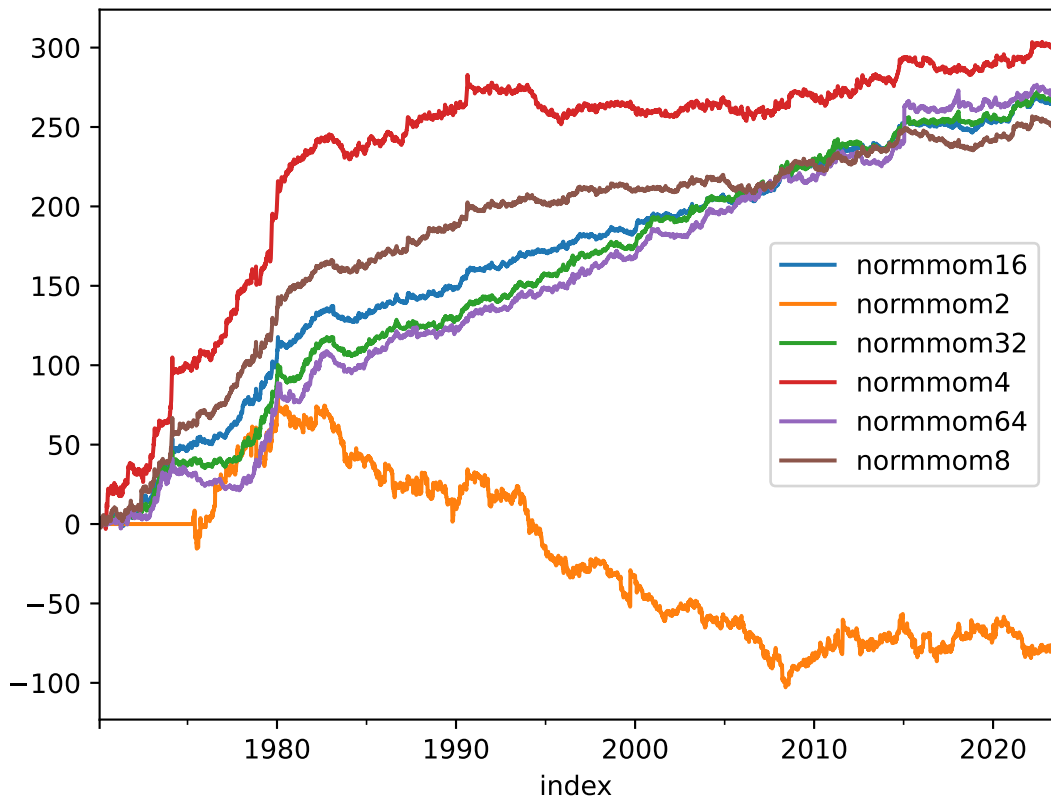


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.879, 'normmom2': -1.427, 'normmom32': 4.932, 'normmom4': 5.534, 'normmom64': 4.999, 'normmom8': 4.624}

ann. std {'normmom16': 4.533, 'normmom2': 11.612, 'normmom32': 4.61, 'normmom4': 7.385, 'normmom64': 5.871, 'normmom8': 5.366}

ann. SR {'normmom16': 1.08, 'normmom2': -0.12, 'normmom32': 1.07, 'normmom4': 0.75, 'normmom64': 0.85, 'normmom8': 0.86}

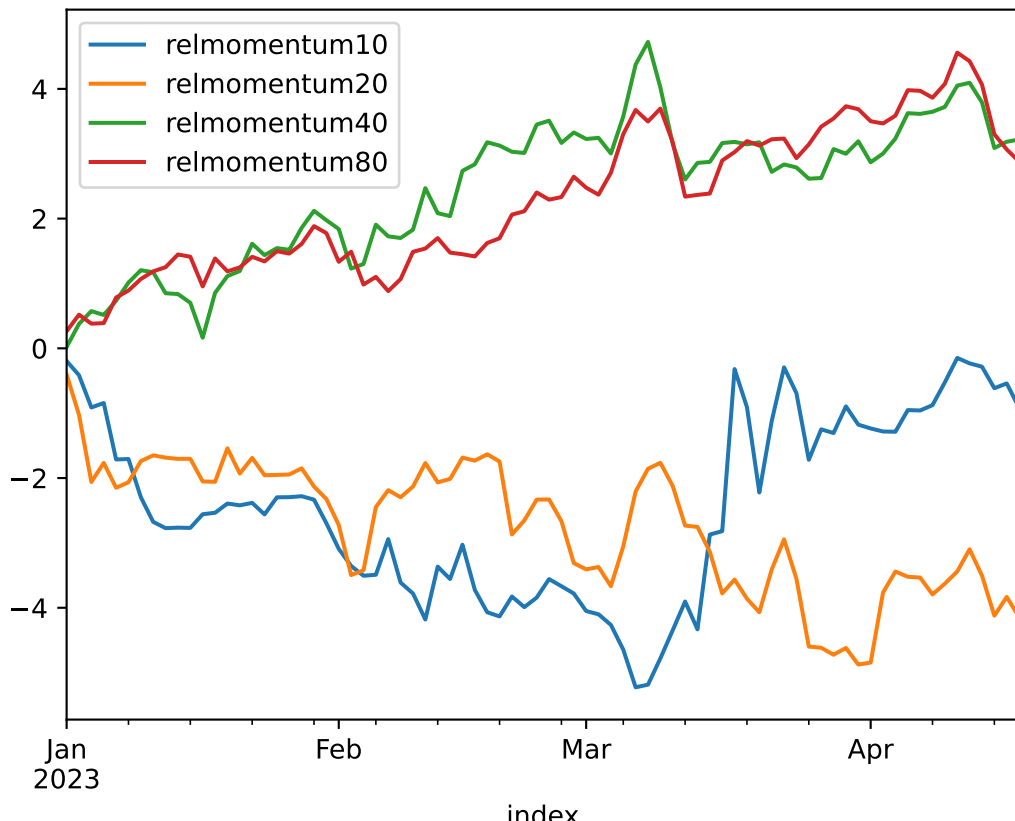


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -3.008, 'relmomentum20': -13.605, 'relmomentum40': 10.568, 'relmomentum80': 9.45}

ann. std {'relmomentum10': 8.343, 'relmomentum20': 6.744, 'relmomentum40': 5.262, 'relmomentum80': 4.359}

ann. SR {'relmomentum10': -0.36, 'relmomentum20': -2.02, 'relmomentum40': 2.01, 'relmomentum80': 2.17}

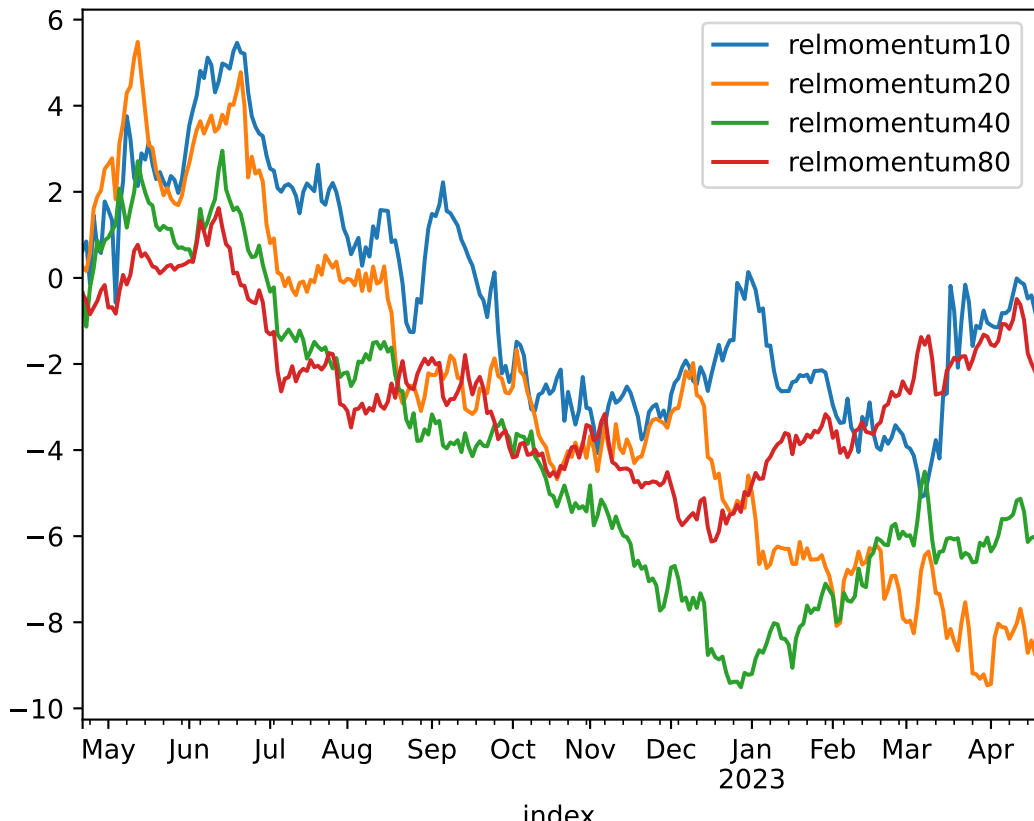


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -0.769, 'relmomentum20': -8.601, 'relmomentum40': -5.911, 'relmomentum80': -2.137}

ann. std {'relmomentum10': 8.298, 'relmomentum20': 6.727, 'relmomentum40': 5.439, 'relmomentum80': 4.536}

ann. SR {'relmomentum10': -0.09, 'relmomentum20': -1.28, 'relmomentum40': -1.09, 'relmomentum80': -0.47}

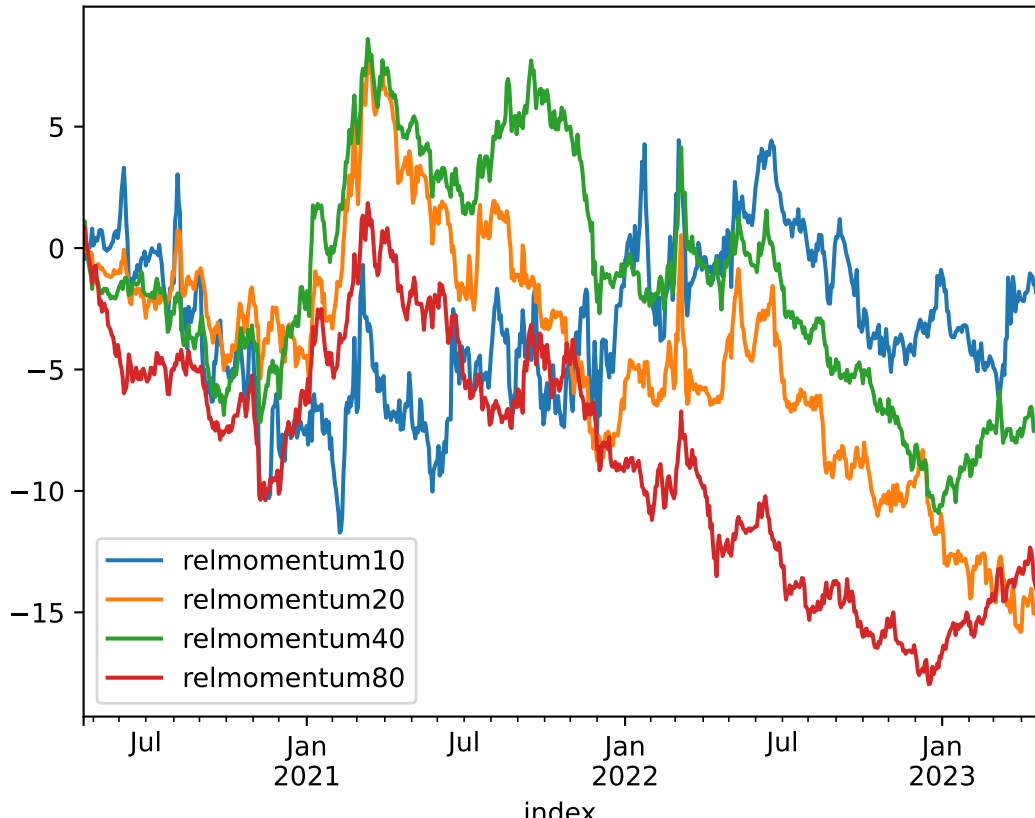


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -0.593, 'relmomentum20': -4.935, 'relmomentum40': -2.425, 'relmomentum80': -4.585}

ann. std {'relmomentum10': 11.915, 'relmomentum20': 8.341, 'relmomentum40': 6.967, 'relmomentum80': 6.356}

ann. SR {'relmomentum10': -0.05, 'relmomentum20': -0.59, 'relmomentum40': -0.35, 'relmomentum80': -0.72}

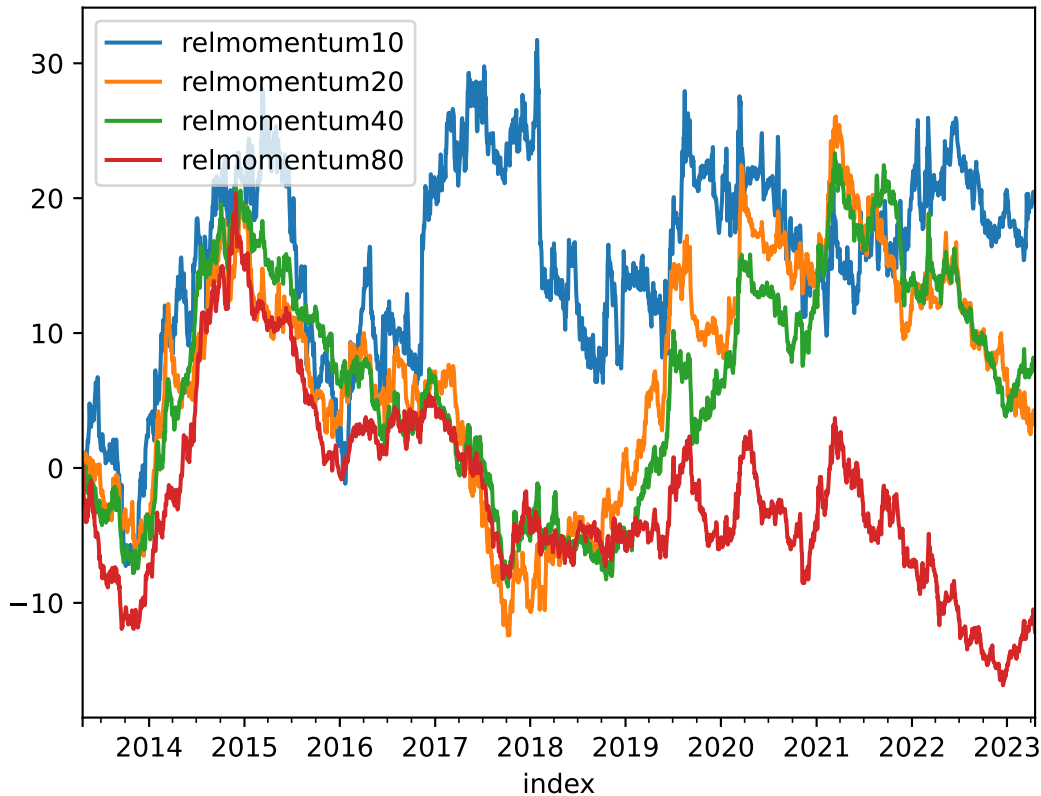


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': 1.934, 'relmomentum20': 0.317, 'relmomentum40': 0.718, 'relmomentum80': -1.193}

ann. std {'relmomentum10': 13.419, 'relmomentum20': 8.575, 'relmomentum40': 7.004, 'relmomentum80': 6.4}

ann. SR {'relmomentum10': 0.14, 'relmomentum20': 0.04, 'relmomentum40': 0.1, 'relmomentum80': -0.19}

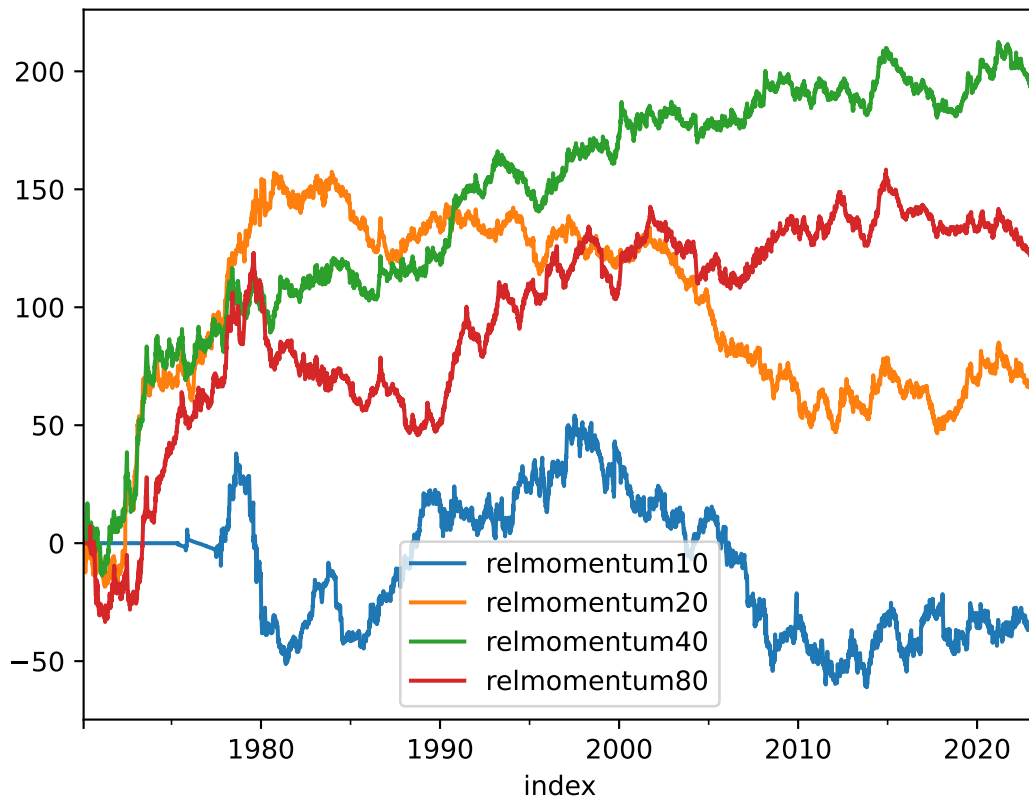


Total Trading Rule P&L for period '99Y'

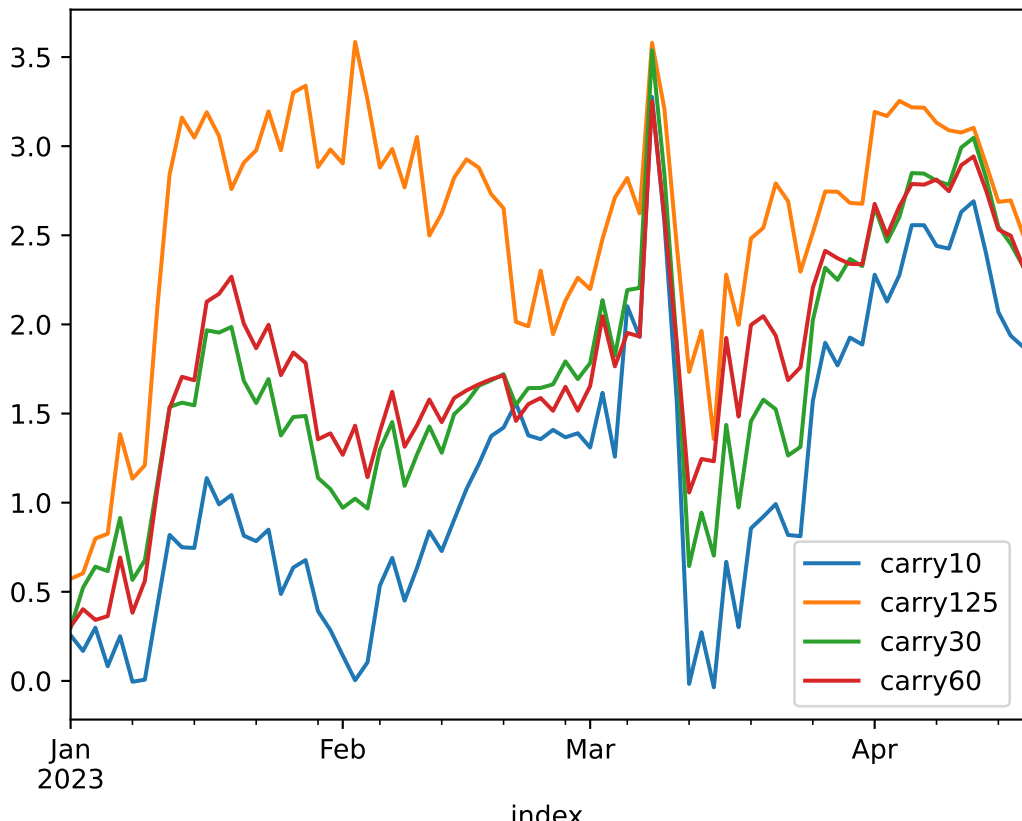
ann. mean {'relmomentum10': -0.62, 'relmomentum20': 1.148, 'relmomentum40': 3.623, 'relmomentum80': 2.321}

ann. std {'relmomentum10': 13.392, 'relmomentum20': 10.47, 'relmomentum40': 9.639, 'relmomentum80': 9.785}

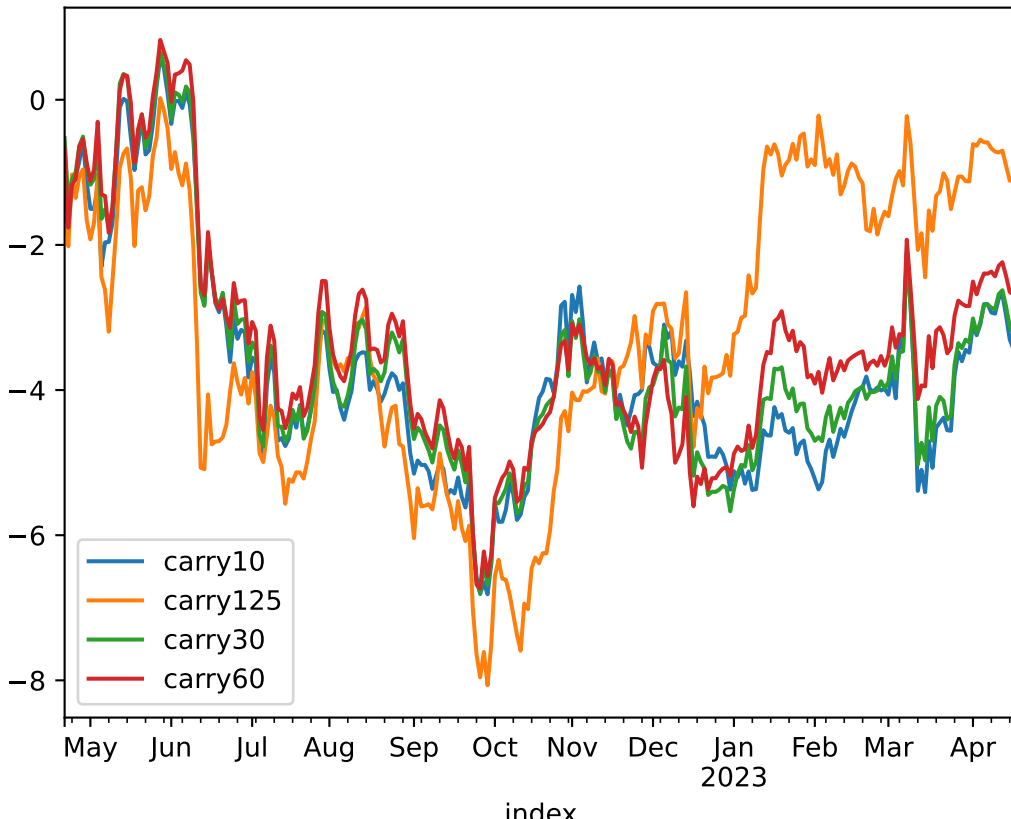
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 6.151, 'carry125': 8.219, 'carry30': 7.636, 'carry60': 7.63}
ann. std {'carry10': 5.996, 'carry125': 5.561, 'carry30': 5.484, 'carry60': 4.887}
ann. SR {'carry10': 1.03, 'carry125': 1.48, 'carry30': 1.39, 'carry60': 1.56}

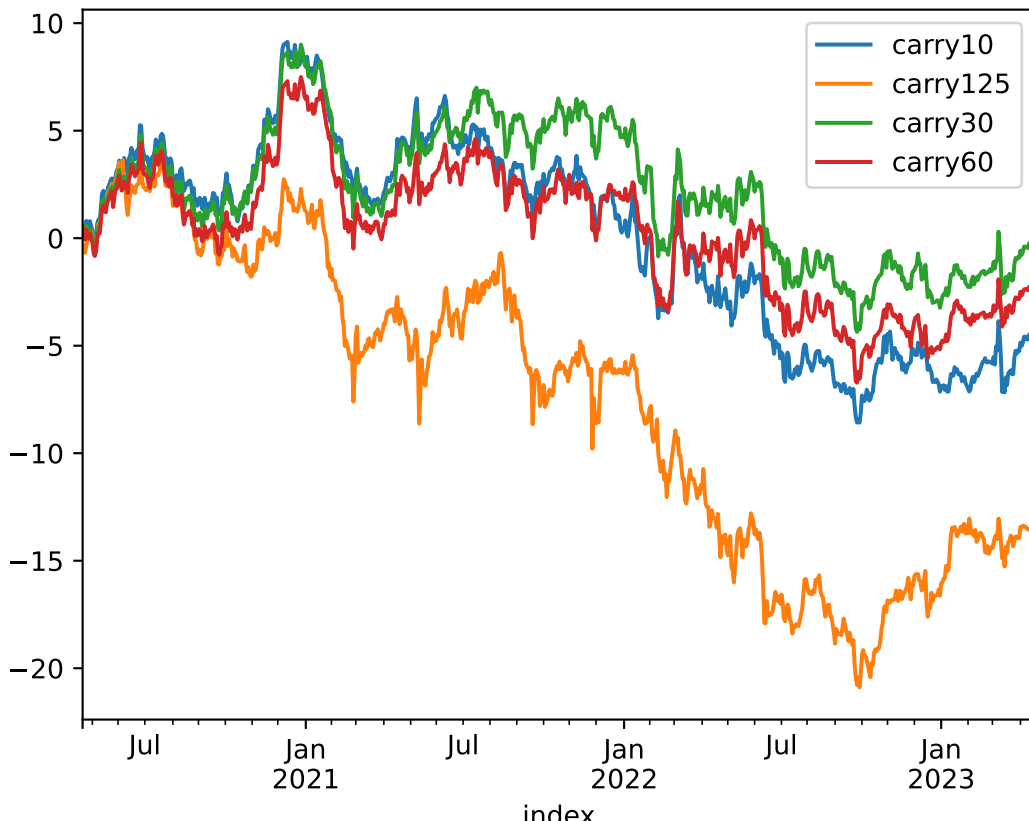


Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -3.445, 'carry125': -1.279, 'carry30': -3.293, 'carry60': -2.812}
ann. std {'carry10': 6.146, 'carry125': 6.911, 'carry30': 6.126, 'carry60': 6.146}
ann. SR {'carry10': -0.56, 'carry125': -0.19, 'carry30': -0.54, 'carry60': -0.46}

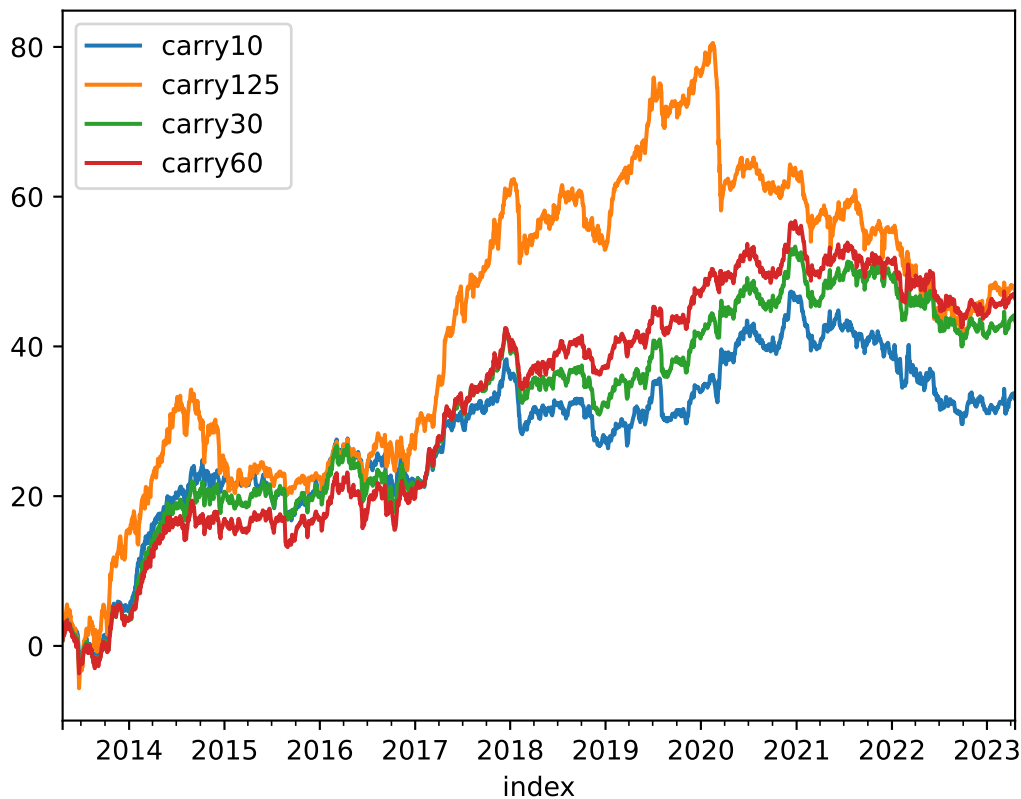


Total Trading Rule P&L for period '3Y'

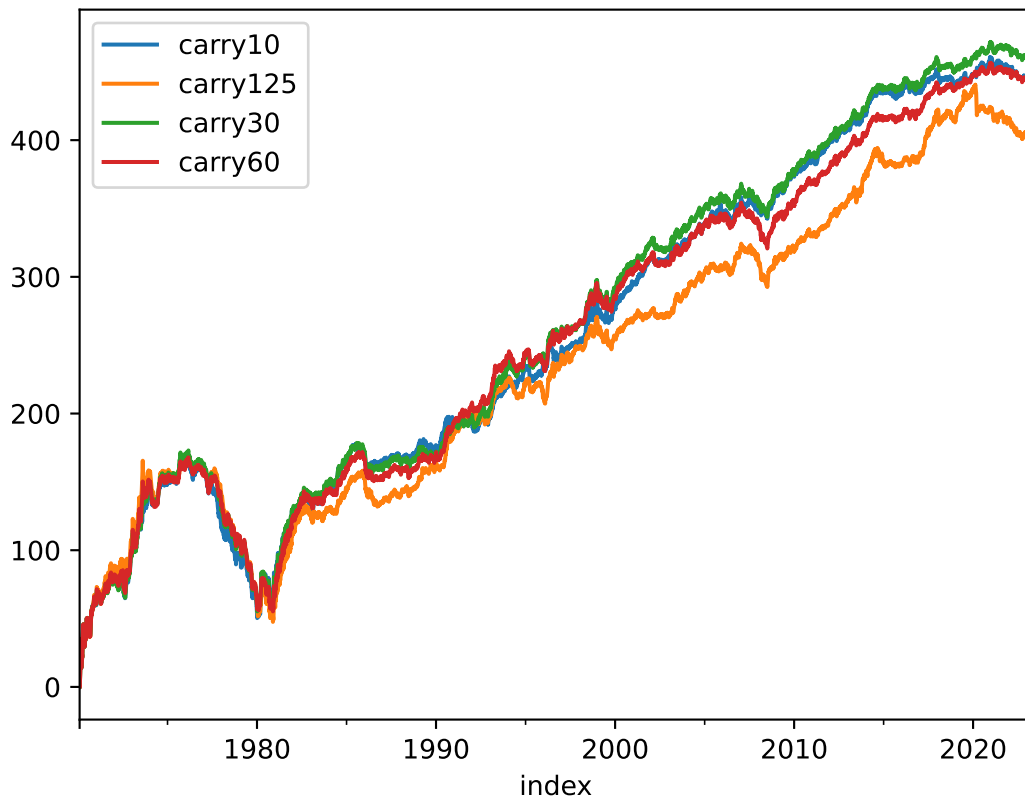
ann. mean	{'carry10': -1.723, 'carry125': -4.622, 'carry30': -0.298, 'carry60': -0.93}
ann. std	{'carry10': 6.56, 'carry125': 7.993, 'carry30': 6.488, 'carry60': 6.471}
ann. SR	{'carry10': -0.26, 'carry125': -0.58, 'carry30': -0.05, 'carry60': -0.14}



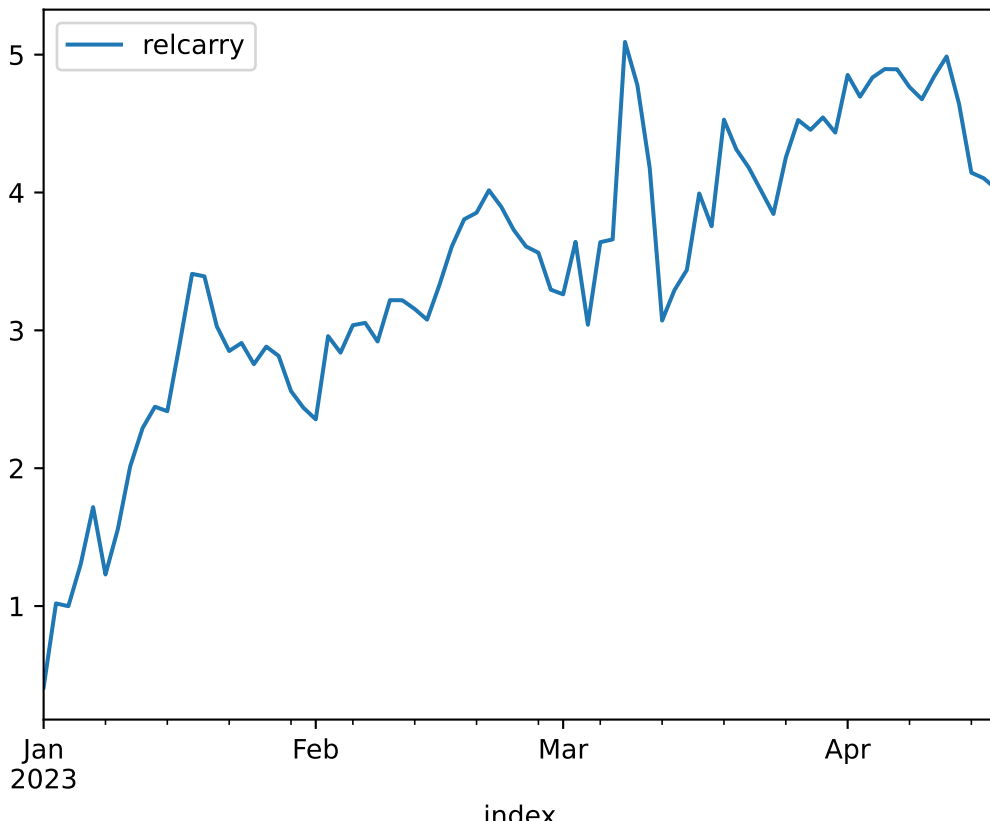
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.233, 'carry125': 4.659, 'carry30': 4.263, 'carry60': 4.557}
ann. std {'carry10': 6.369, 'carry125': 8.968, 'carry30': 6.461, 'carry60': 6.414}
ann. SR {'carry10': 0.51, 'carry125': 0.52, 'carry30': 0.66, 'carry60': 0.71}



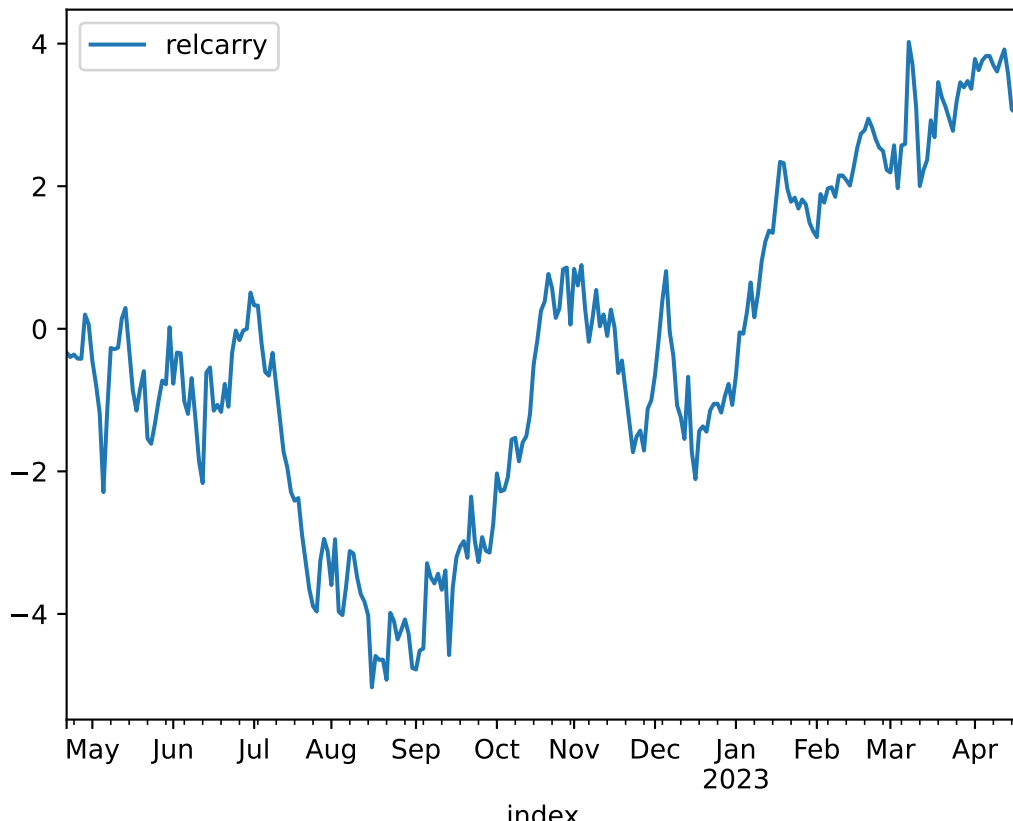
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.232, 'carry125': 7.516, 'carry30': 8.519, 'carry60': 8.23}
ann. std {'carry10': 11.202, 'carry125': 11.56, 'carry30': 11.259, 'carry60': 11.262}
ann. SR {'carry10': 0.73, 'carry125': 0.65, 'carry30': 0.76, 'carry60': 0.73}



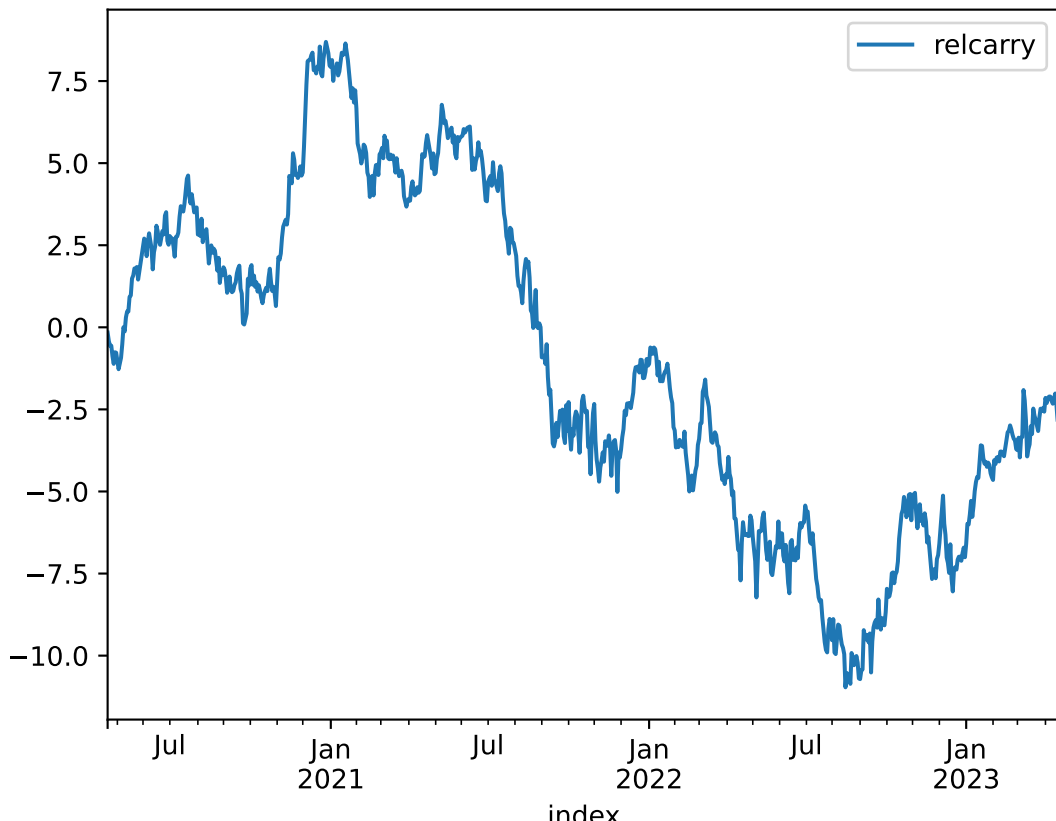
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 13.216}
ann. std {'relcarry': 5.656}
ann. SR {'relcarry': 2.34}



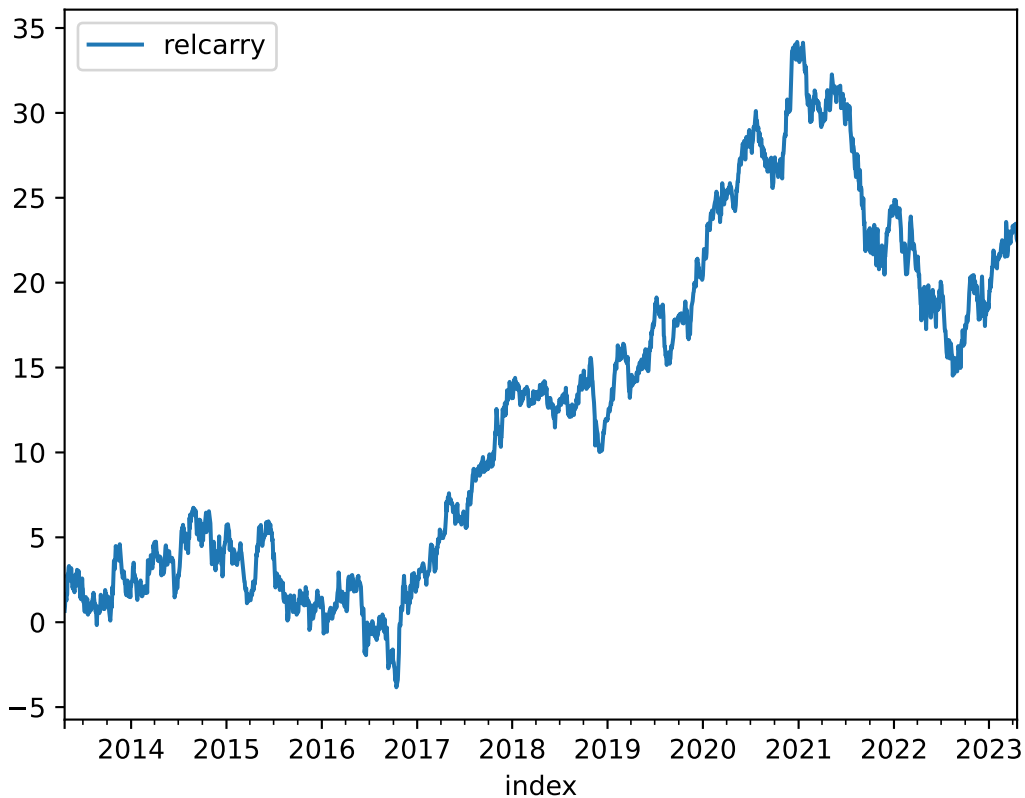
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 2.913}
ann. std {'relcarry': 6.937}
ann. SR {'relcarry': 0.42}



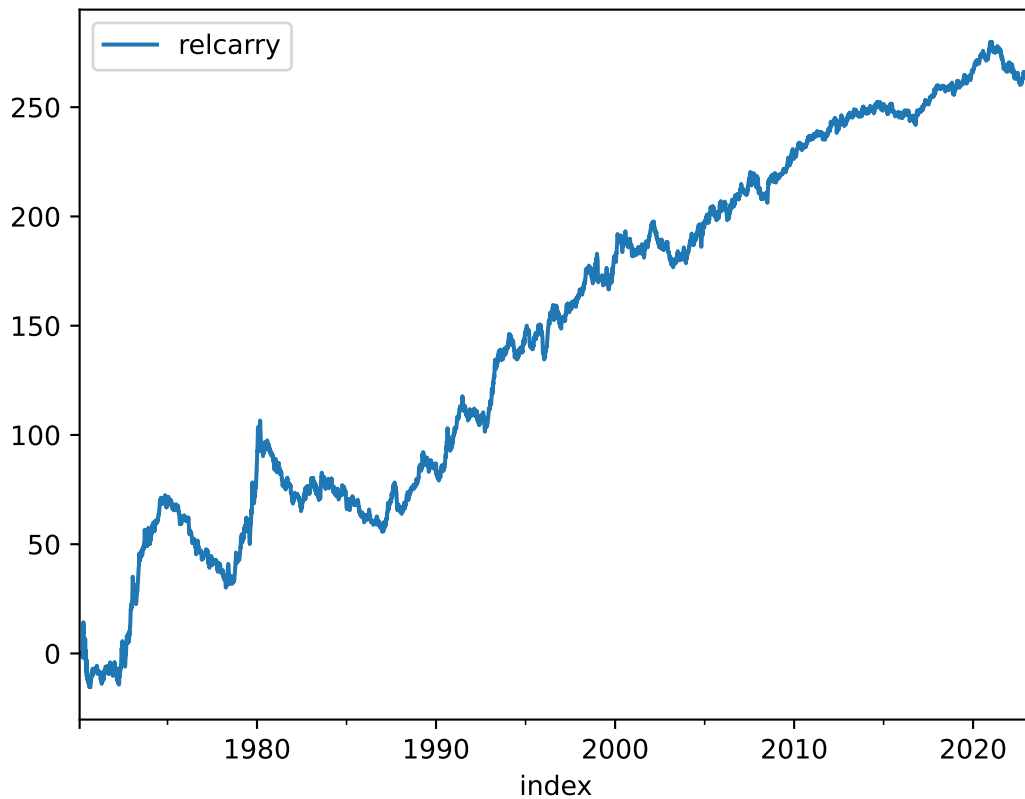
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.975}
ann. std {'relcarry': 6.649}
ann. SR {'relcarry': -0.15}



Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.21}
ann. std {'relcarry': 5.825}
ann. SR {'relcarry': 0.38}



Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.946}
ann. std {'relcarry': 8.961}
ann. SR {'relcarry': 0.55}

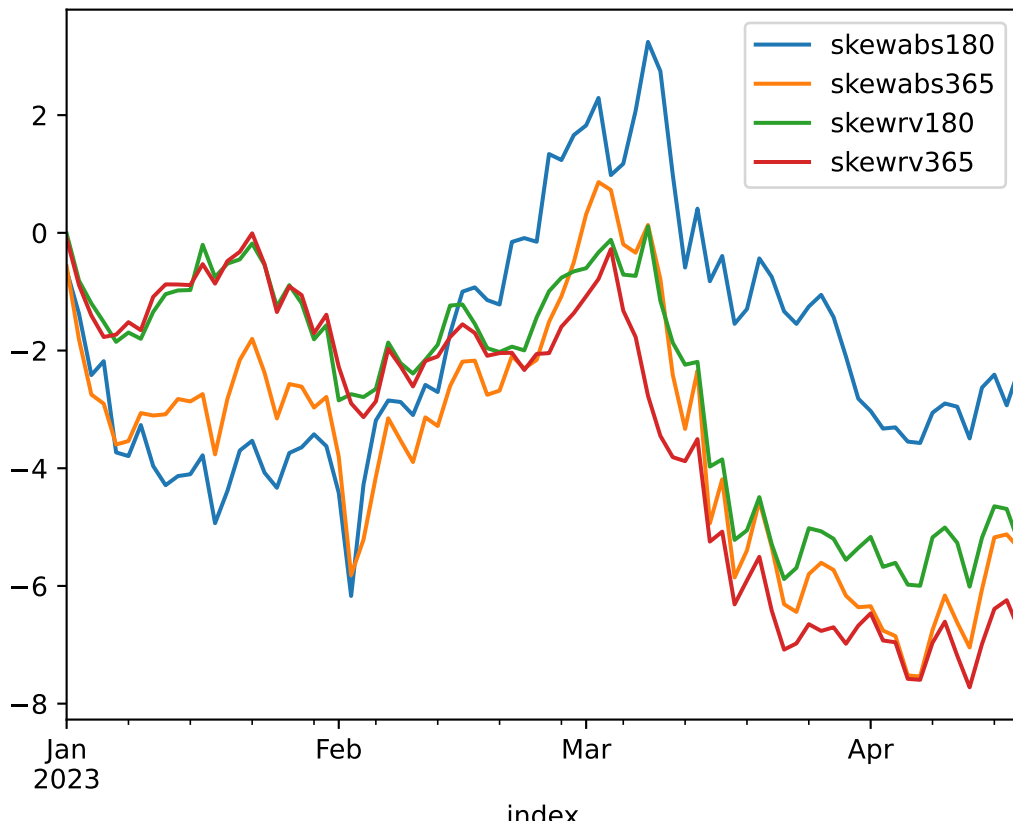


Total Trading Rule P&L for period 'YTD'

ann. mean {'skewabs180': -7.574, 'skewabs365': -17.603, 'skewrv180': -17.327, 'skewrv365': -22.138}

ann. std {'skewabs180': 11.702, 'skewabs365': 11.867, 'skewrv180': 8.31, 'skewrv365': 7.991}

ann. SR {'skewabs180': -0.65, 'skewabs365': -1.48, 'skewrv180': -2.08, 'skewrv365': -2.77}

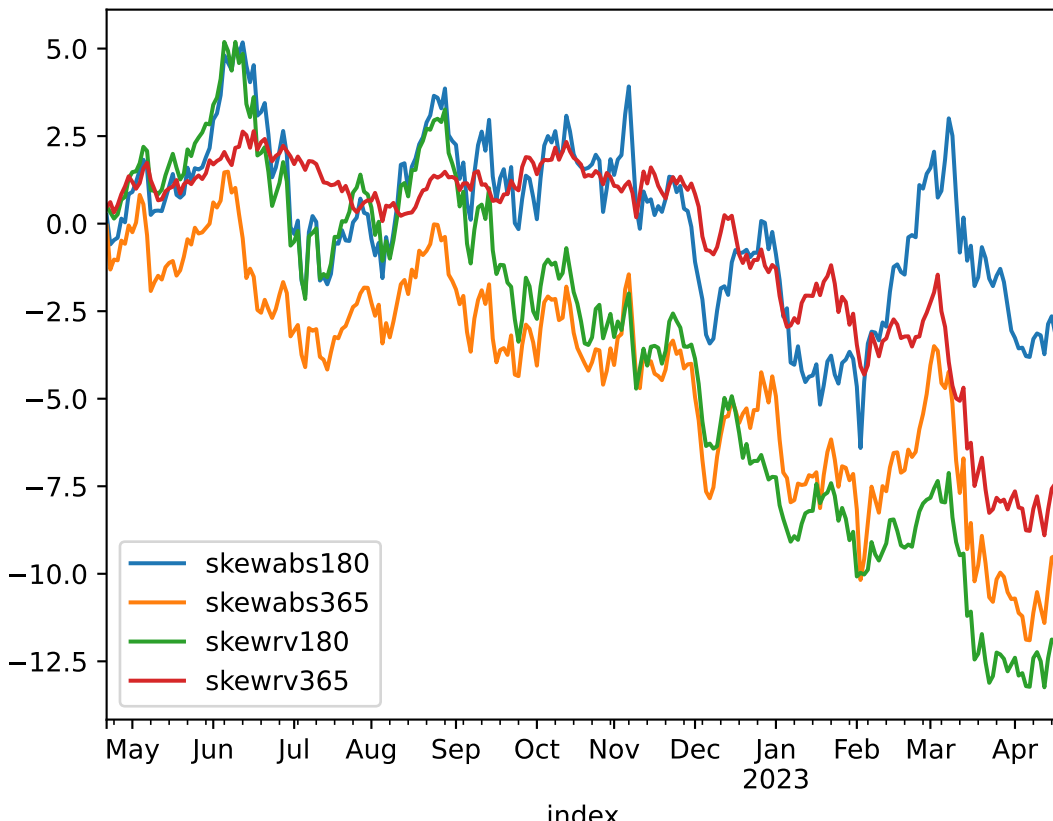


Total Trading Rule P&L for period '1Y'

ann. mean {'skewabs180': -2.505, 'skewabs365': -9.574, 'skewrv180': -12.317, 'skewrv365': -7.803}

ann. std {'skewabs180': 11.063, 'skewabs365': 9.942, 'skewrv180': 9.286, 'skewrv365': 5.678}

ann. SR {'skewabs180': -0.23, 'skewabs365': -0.96, 'skewrv180': -1.33, 'skewrv365': -1.37}

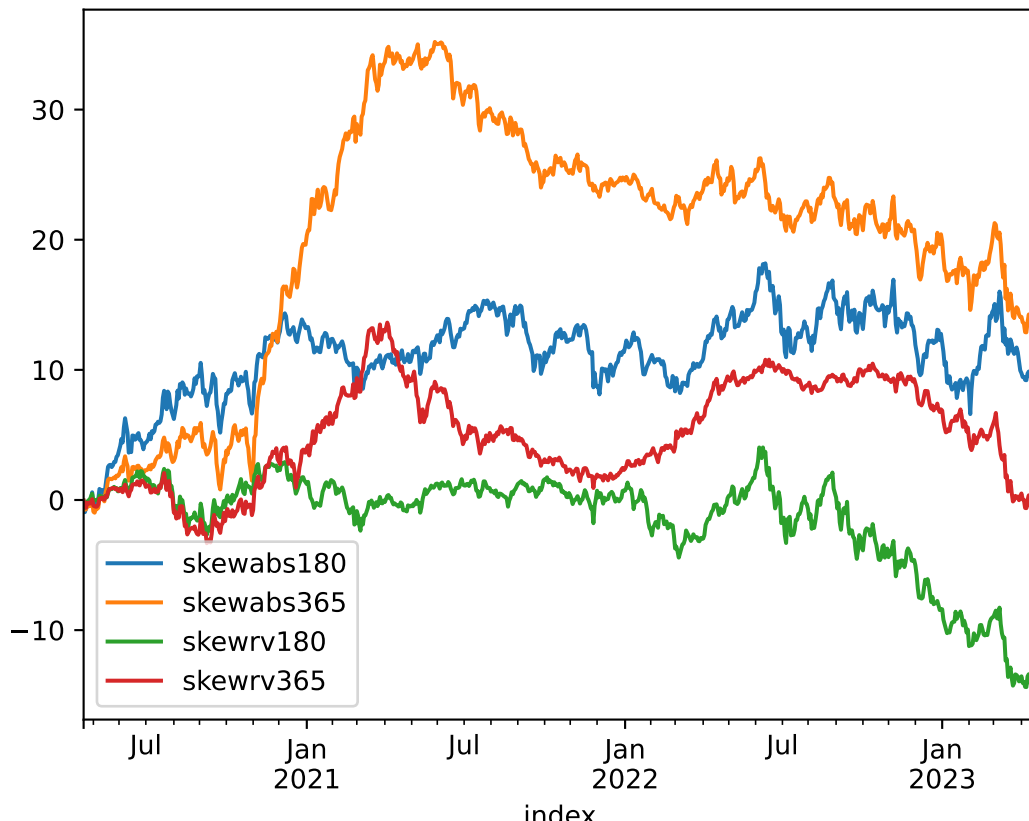


Total Trading Rule P&L for period '3Y'

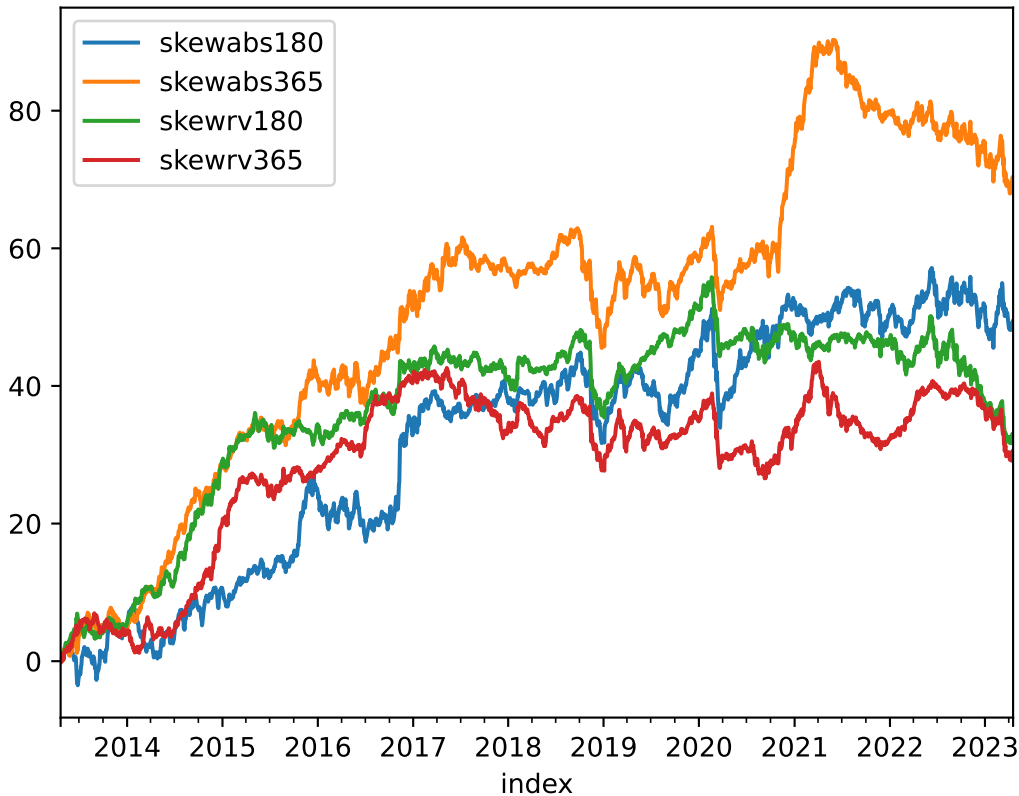
ann. mean {'skewabs180': 3.426, 'skewabs365': 4.929, 'skewrv180': -4.472, 'skewrv365': 0.073}

ann. std {'skewabs180': 9.135, 'skewabs365': 8.889, 'skewrv180': 7.234, 'skewrv365': 6.314}

ann. SR {'skewabs180': 0.38, 'skewabs365': 0.55, 'skewrv180': -0.62, 'skewrv365': 0.01}



Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.849, 'skewabs365': 6.885, 'skewrv180': 3.182, 'skewrv365': 2.955}
ann. std {'skewabs180': 8.009, 'skewabs365': 7.948, 'skewrv180': 6.388, 'skewrv365': 6.047}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.87, 'skewrv180': 0.5, 'skewrv365': 0.49}

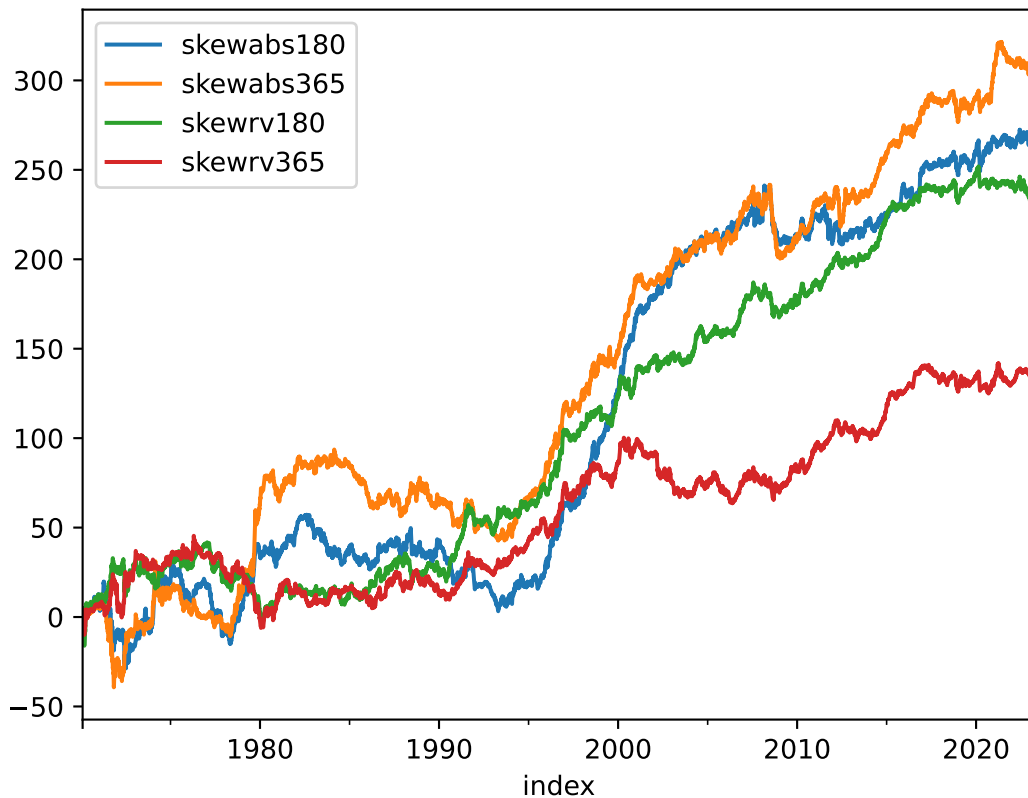


Total Trading Rule P&L for period '99Y'

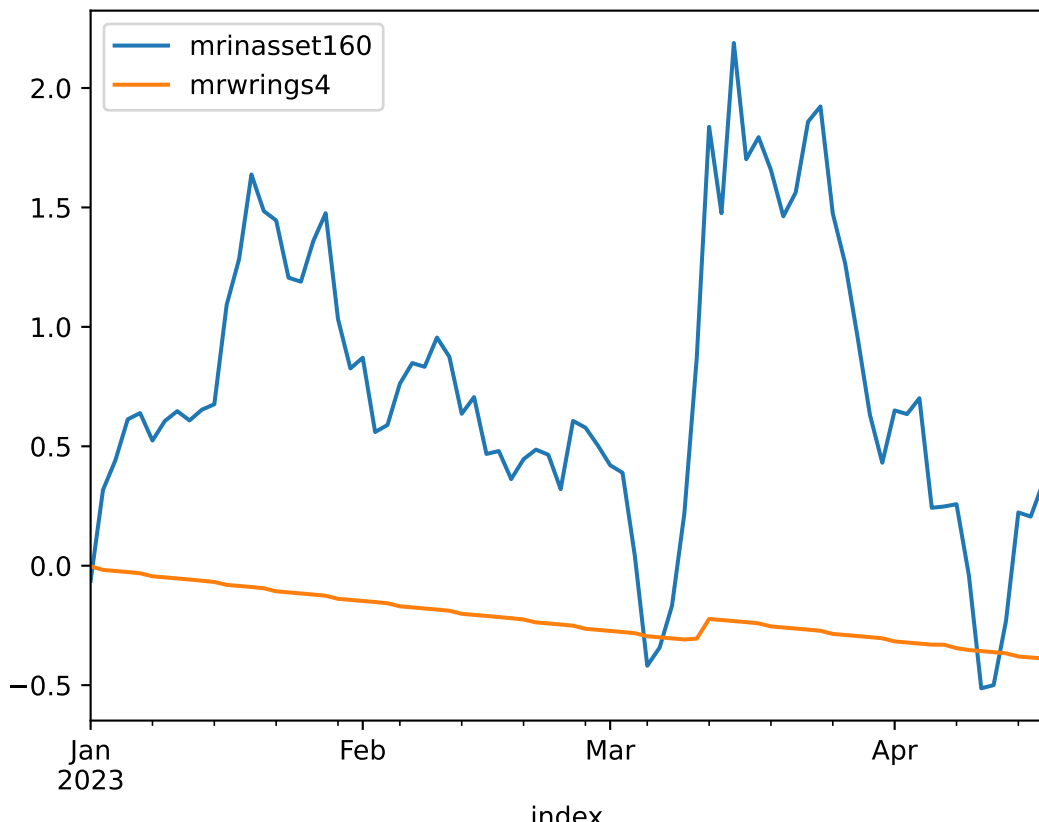
ann. mean {'skewabs180': 4.882, 'skewabs365': 5.558, 'skewrv180': 4.215, 'skewrv365': 2.37}

ann. std {'skewabs180': 10.102, 'skewabs365': 9.869, 'skewrv180': 8.752, 'skewrv365': 8.124}

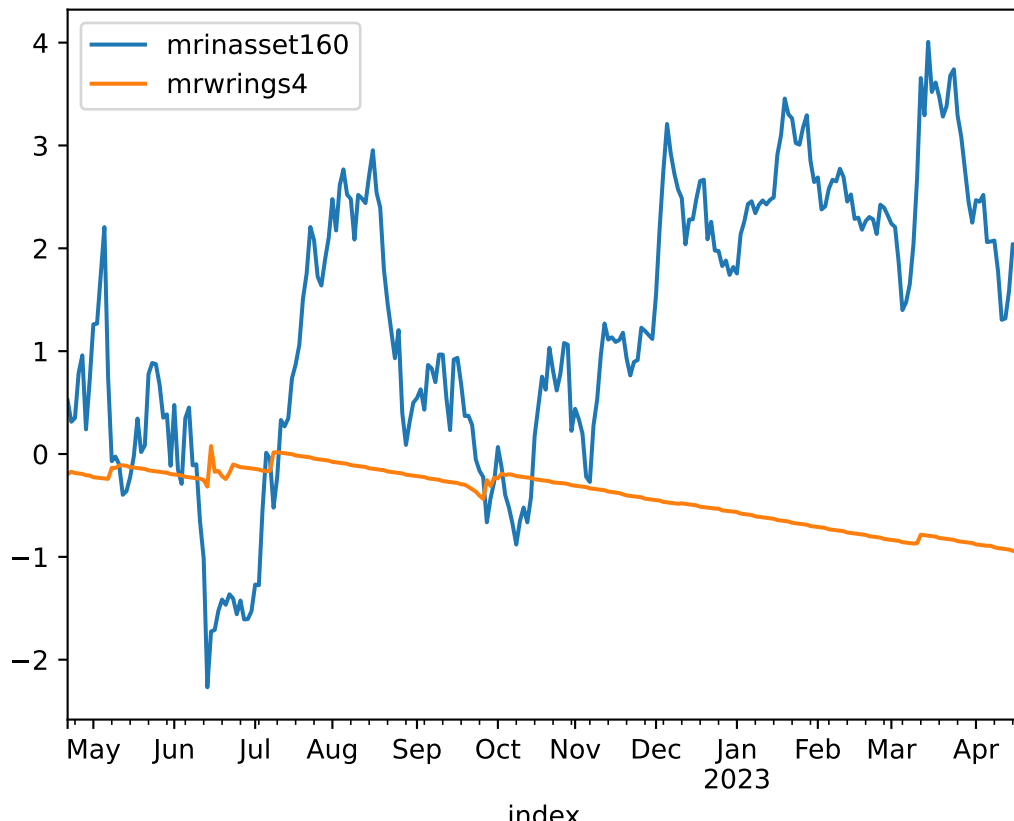
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}



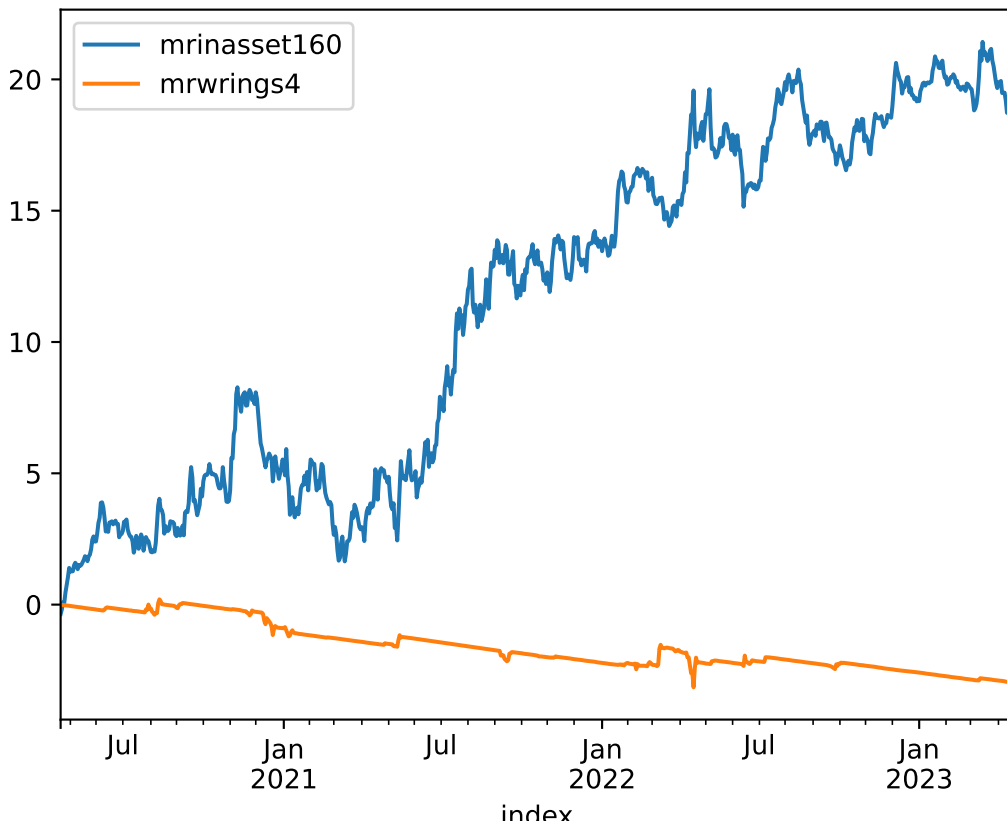
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.141, 'mrwrings4': -1.273}
ann. std {'mrinasset160': 4.322, 'mrwrings4': 0.171}
ann. SR {'mrinasset160': 0.26, 'mrwrings4': -7.46}



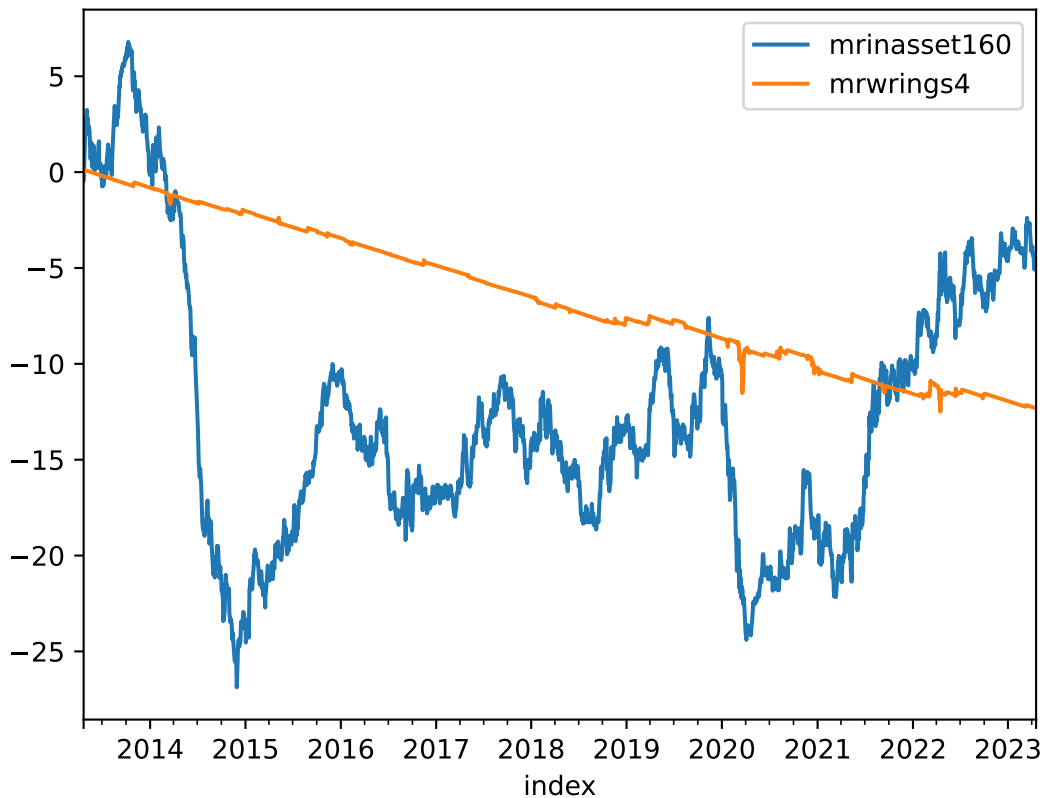
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 2.133, 'mrwrings4': -0.935}
ann. std {'mrinasset160': 5.239, 'mrwrings4': 0.616}
ann. SR {'mrinasset160': 0.41, 'mrwrings4': -1.52}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.412, 'mrwrings4': -0.972}
ann. std {'mrinasset160': 6.267, 'mrwrings4': 1.017}
ann. SR {'mrinasset160': 1.02, 'mrwrings4': -0.96}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.415, 'mrwrings4': -1.209}
ann. std {'mrinasset160': 6.23, 'mrwrings4': 0.88}
ann. SR {'mrinasset160': -0.07, 'mrwrings4': -1.37}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.555, 'mrwrings4': -2.137}
ann. std {'mrinasset160': 9.869, 'mrwrings4': 2.088}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.02}

