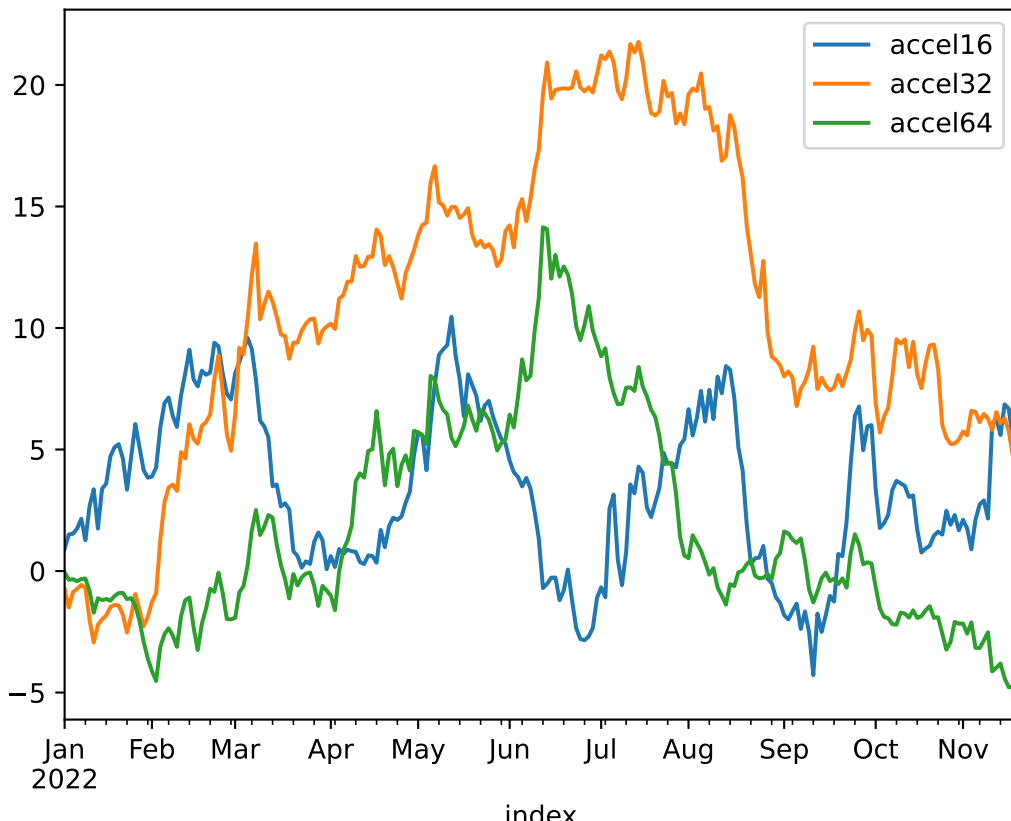
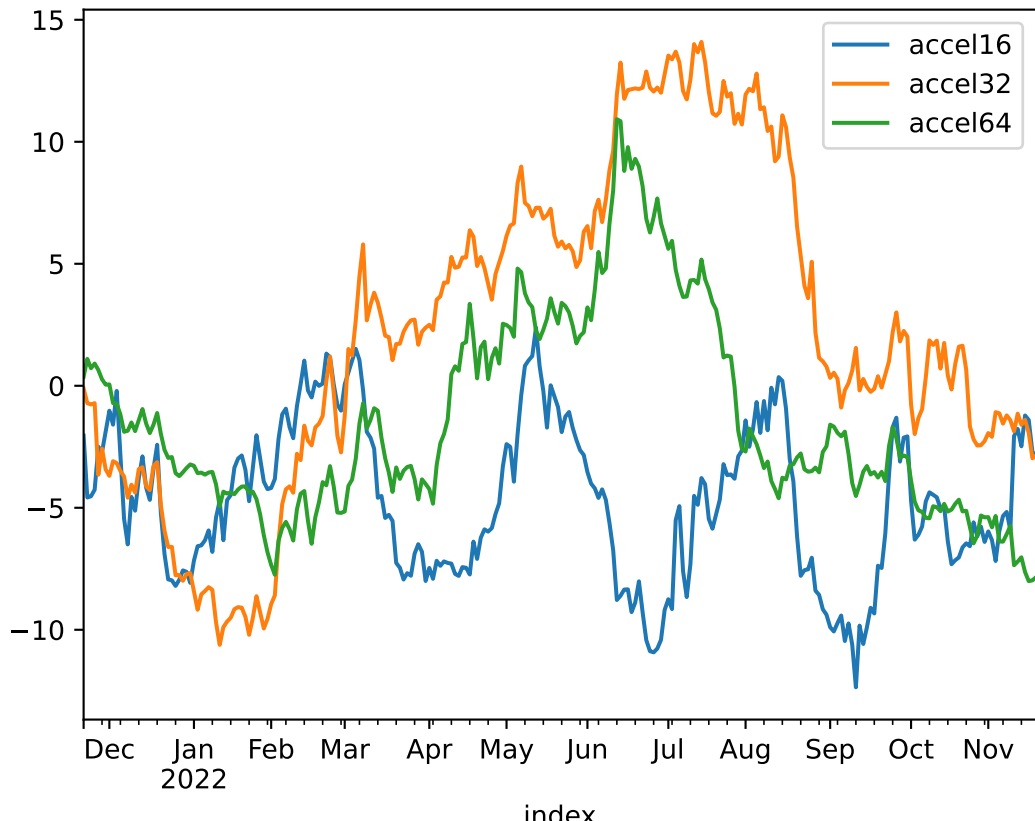


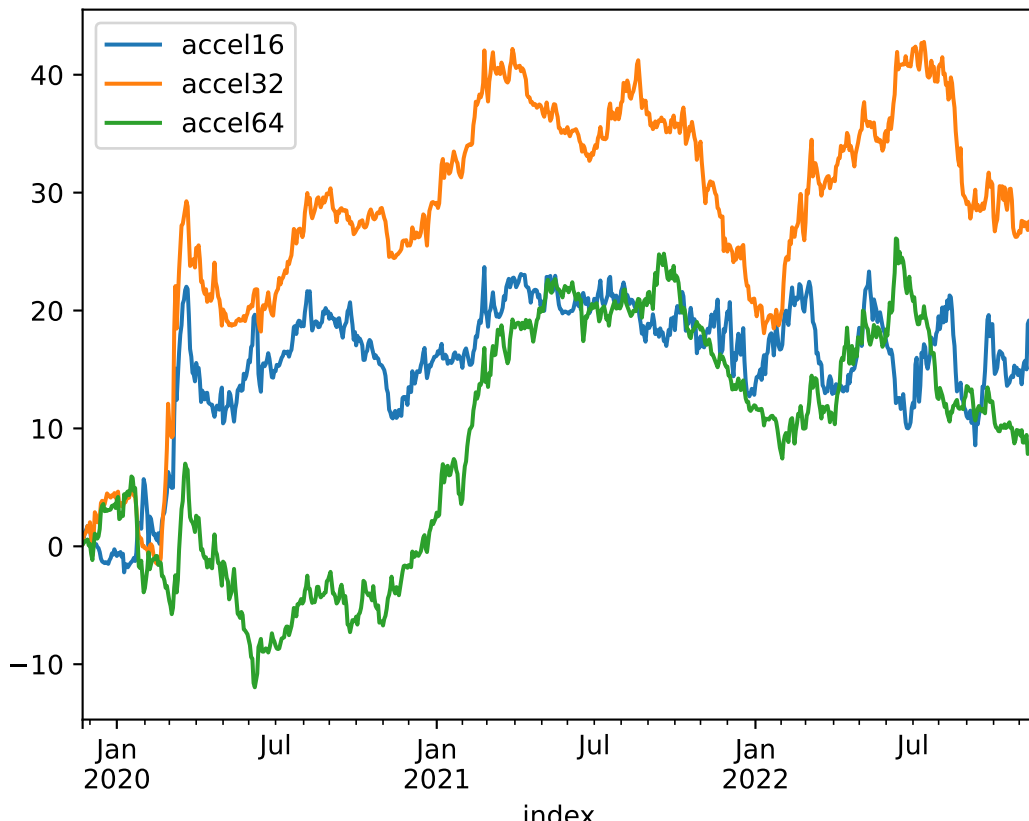
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': 5.797, 'accel32': 5.367, 'accel64': -5.144}
ann. std {'accel16': 16.302, 'accel32': 14.398, 'accel64': 12.083}
ann. SR {'accel16': 0.36, 'accel32': 0.37, 'accel64': -0.43}



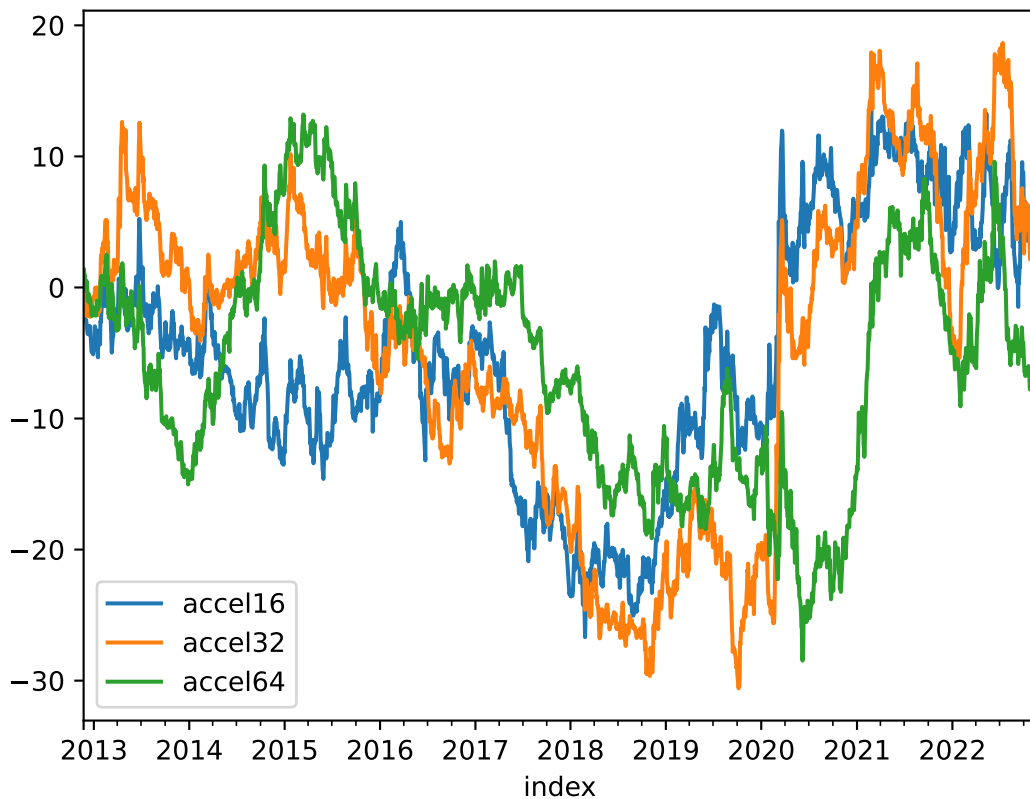
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -2.825, 'accel32': -2.812, 'accel64': -7.724}
ann. std {'accel16': 17.034, 'accel32': 14.298, 'accel64': 11.601}
ann. SR {'accel16': -0.17, 'accel32': -0.2, 'accel64': -0.67}



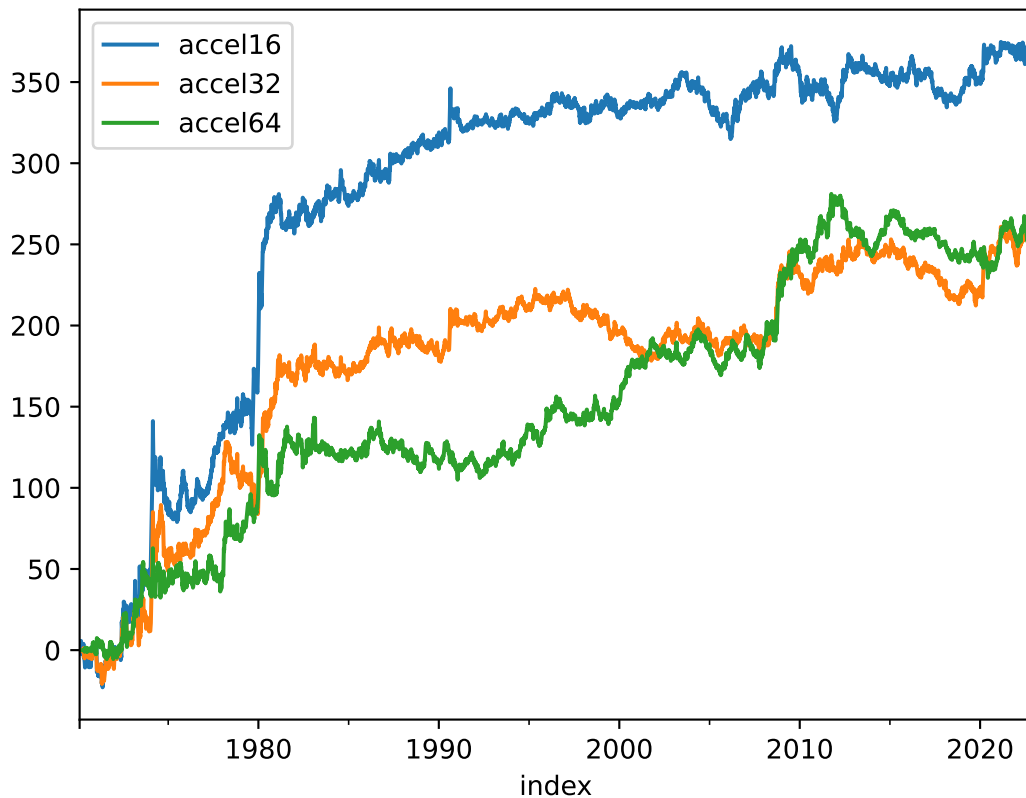
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 5.919, 'accel32': 8.468, 'accel64': 2.407}
ann. std {'accel16': 14.712, 'accel32': 14.114, 'accel64': 11.785}
ann. SR {'accel16': 0.4, 'accel32': 0.6, 'accel64': 0.2}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.786, 'accel32': 0.168, 'accel64': -0.901}
ann. std {'accel16': 11.847, 'accel32': 11.094, 'accel64': 9.575}
ann. SR {'accel16': 0.07, 'accel32': 0.02, 'accel64': -0.09}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.86, 'accel32': 4.547, 'accel64': 4.622}
ann. std {'accel16': 15.731, 'accel32': 13.795, 'accel64': 13.338}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}

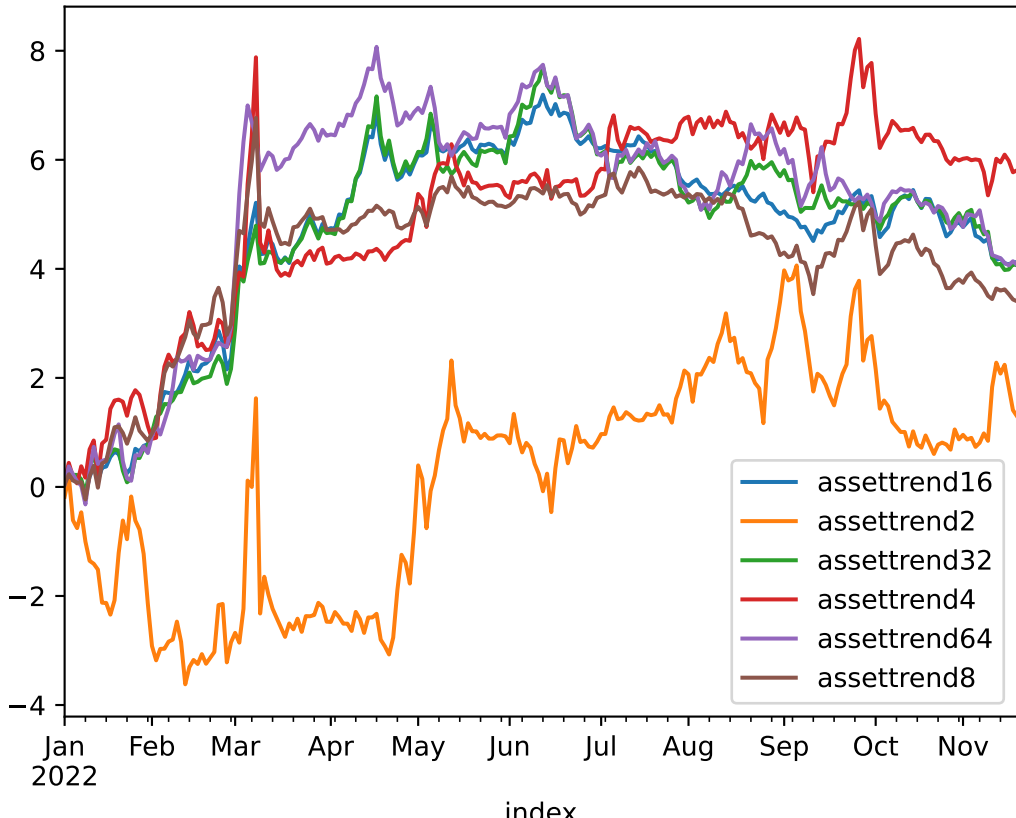


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 4.593, 'assettrend2': 1.44, 'assettrend32': 4.524, 'assettrend4': 6.464, 'assettrend64': 4.533, 'assettrend8': 3.789}

ann. std {'assettrend16': 3.19, 'assettrend2': 8.096, 'assettrend32': 3.515, 'assettrend4': 6.041, 'assettrend64': 4.139, 'assettrend8': 3.957}

ann. SR {'assettrend16': 1.44, 'assettrend2': 0.18, 'assettrend32': 1.29, 'assettrend4': 1.07, 'assettrend64': 1.1, 'assettrend8': 0.96}

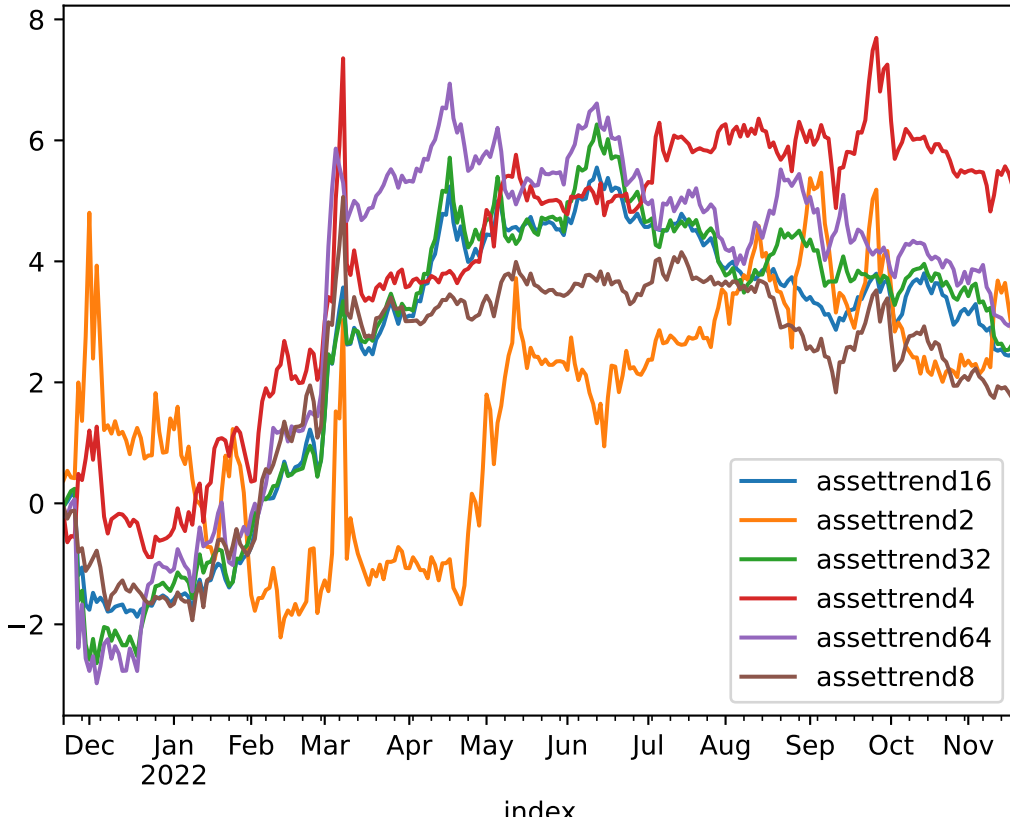


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 2.445, 'assettrend2': 2.656, 'assettrend32': 2.575, 'assettrend4': 5.203, 'assettrend64': 2.895, 'assettrend8': 1.675}

ann. std {'assettrend16': 3.385, 'assettrend2': 9.005, 'assettrend32': 4.033, 'assettrend4': 6.001, 'assettrend64': 4.933, 'assettrend8': 3.882}

ann. SR {'assettrend16': 0.72, 'assettrend2': 0.29, 'assettrend32': 0.64, 'assettrend4': 0.87, 'assettrend64': 0.59, 'assettrend8': 0.43}

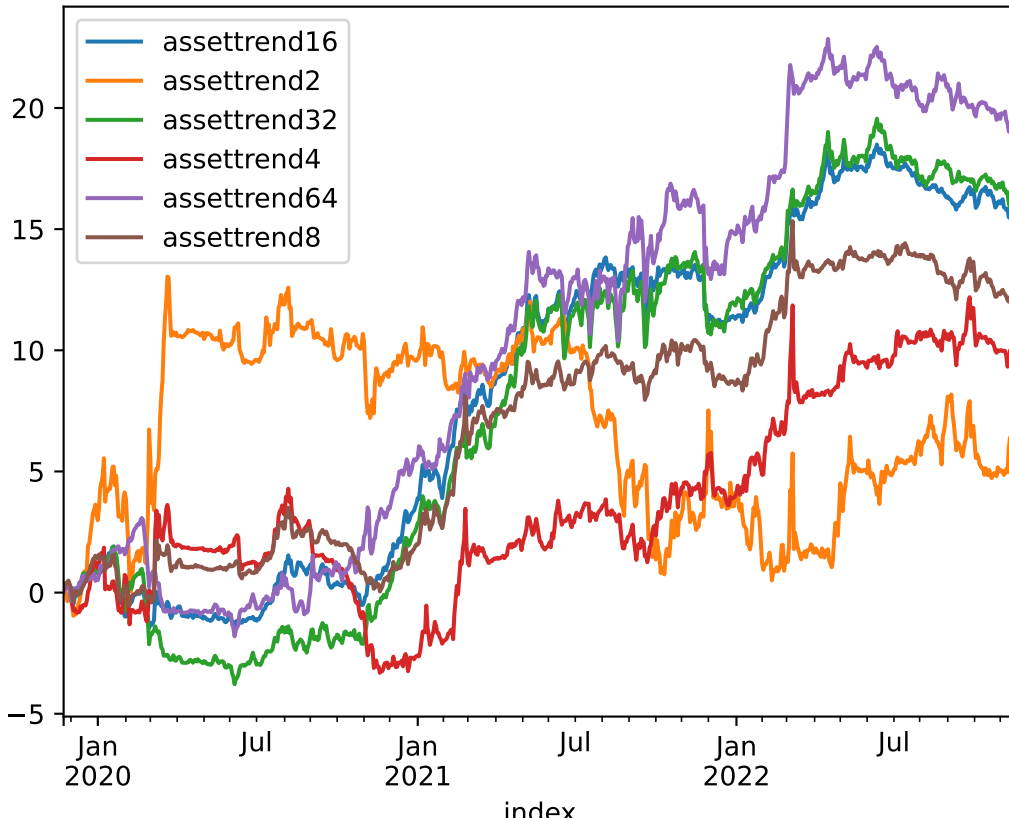


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.055, 'assettrend2': 1.774, 'assettrend32': 5.216, 'assettrend4': 3.207, 'assettrend64': 6.18, 'assettrend8': 3.923}

ann. std {'assettrend16': 3.632, 'assettrend2': 7.898, 'assettrend32': 4.439, 'assettrend4': 5.462, 'assettrend64': 5.136, 'assettrend8': 3.775}

ann. SR {'assettrend16': 1.39, 'assettrend2': 0.22, 'assettrend32': 1.18, 'assettrend4': 0.59, 'assettrend64': 1.2, 'assettrend8': 1.04}

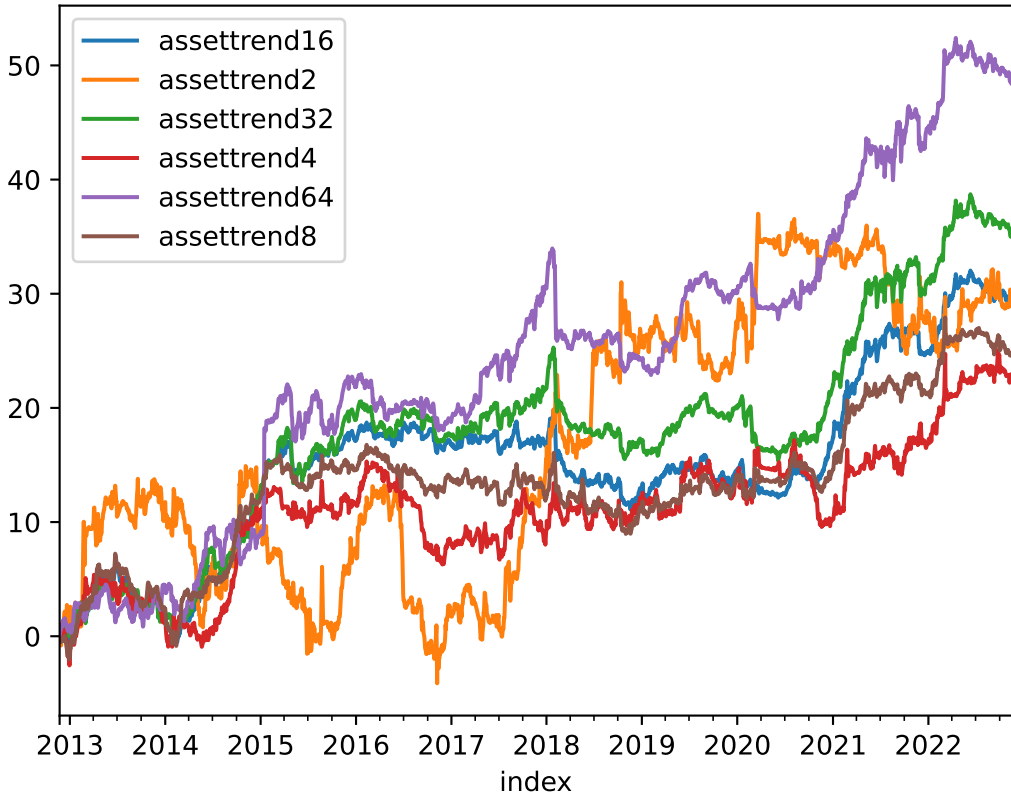


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.844, 'assettrend2': 2.885, 'assettrend32': 3.444, 'assettrend4': 2.226, 'assettrend64': 4.754, 'assettrend8': 2.411}

ann. std {'assettrend16': 3.282, 'assettrend2': 8.486, 'assettrend32': 3.762, 'assettrend4': 5.045, 'assettrend64': 5.295, 'assettrend8': 3.6}

ann. SR {'assettrend16': 0.87, 'assettrend2': 0.34, 'assettrend32': 0.92, 'assettrend4': 0.44, 'assettrend64': 0.9, 'assettrend8': 0.67}

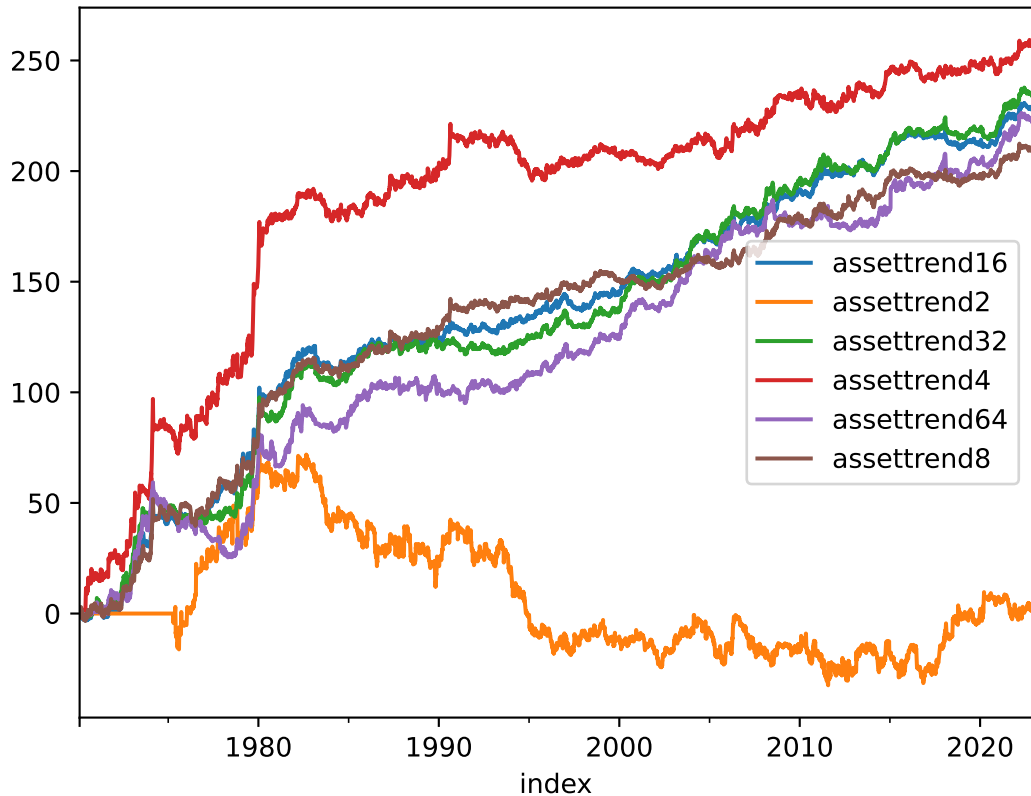


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.232, 'assettrend2': 0.038, 'assettrend32': 4.351, 'assettrend4': 4.774, 'assettrend64': 4.132, 'assettrend8': 3.885}

ann. std {'assettrend16': 4.666, 'assettrend2': 10.06, 'assettrend32': 4.901, 'assettrend4': 7.357, 'assettrend64': 5.472, 'assettrend8': 5.042}

ann. SR {'assettrend16': 0.91, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}

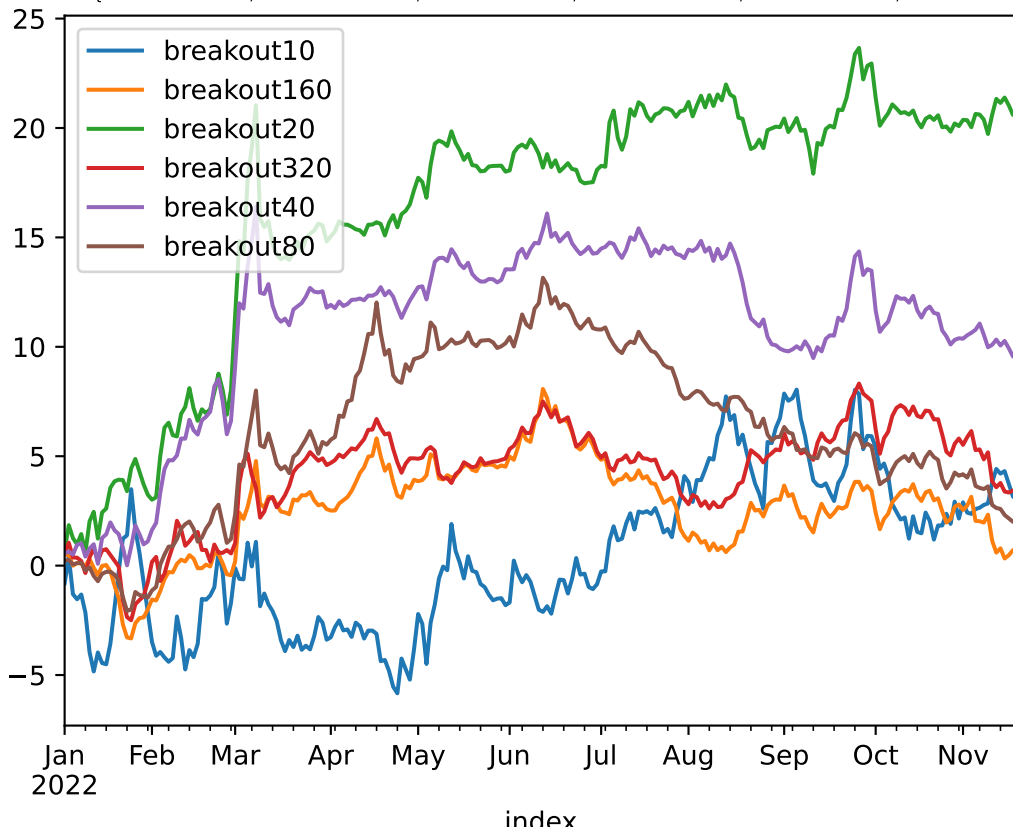


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 3.362, 'breakout160': 0.889, 'breakout20': 23.006, 'breakout320': 3.707, 'breakout40': 10.568, 'breakout80': 2.336}

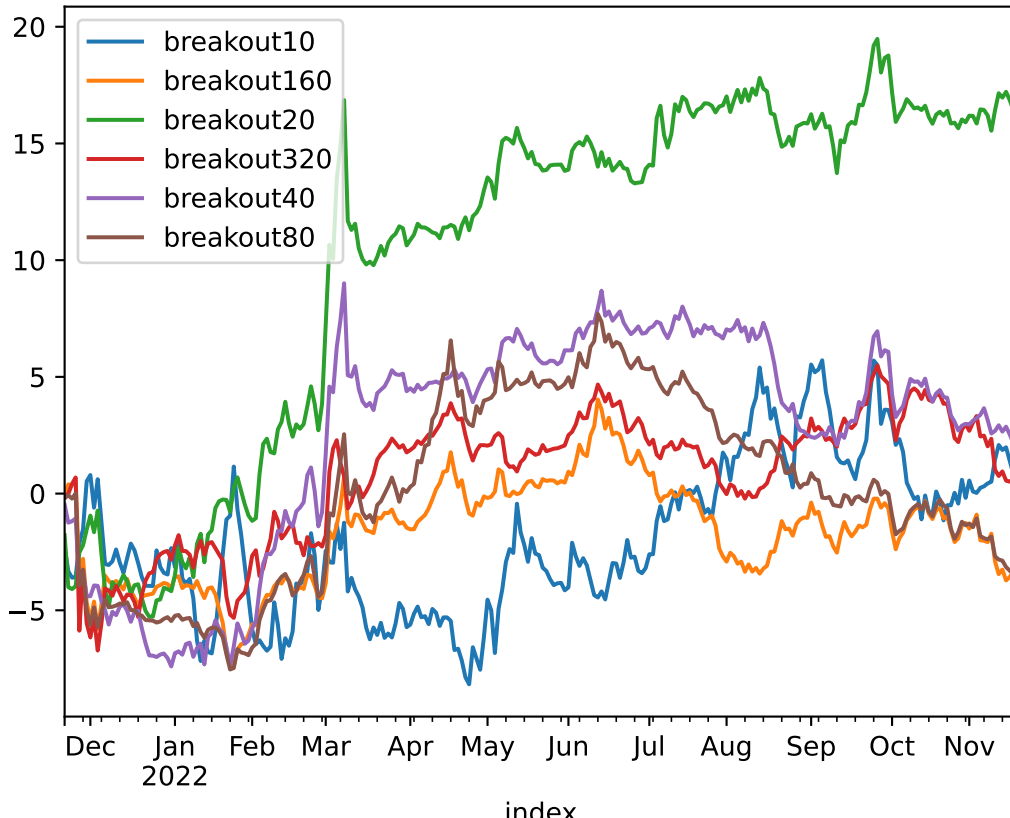
ann. std {'breakout10': 14.219, 'breakout160': 7.451, 'breakout20': 12.558, 'breakout320': 7.746, 'breakout40': 9.941, 'breakout80': 8.179}

ann. SR {'breakout10': 0.24, 'breakout160': 0.12, 'breakout20': 1.83, 'breakout320': 0.48, 'breakout40': 1.06, 'breakout80': 0.29}



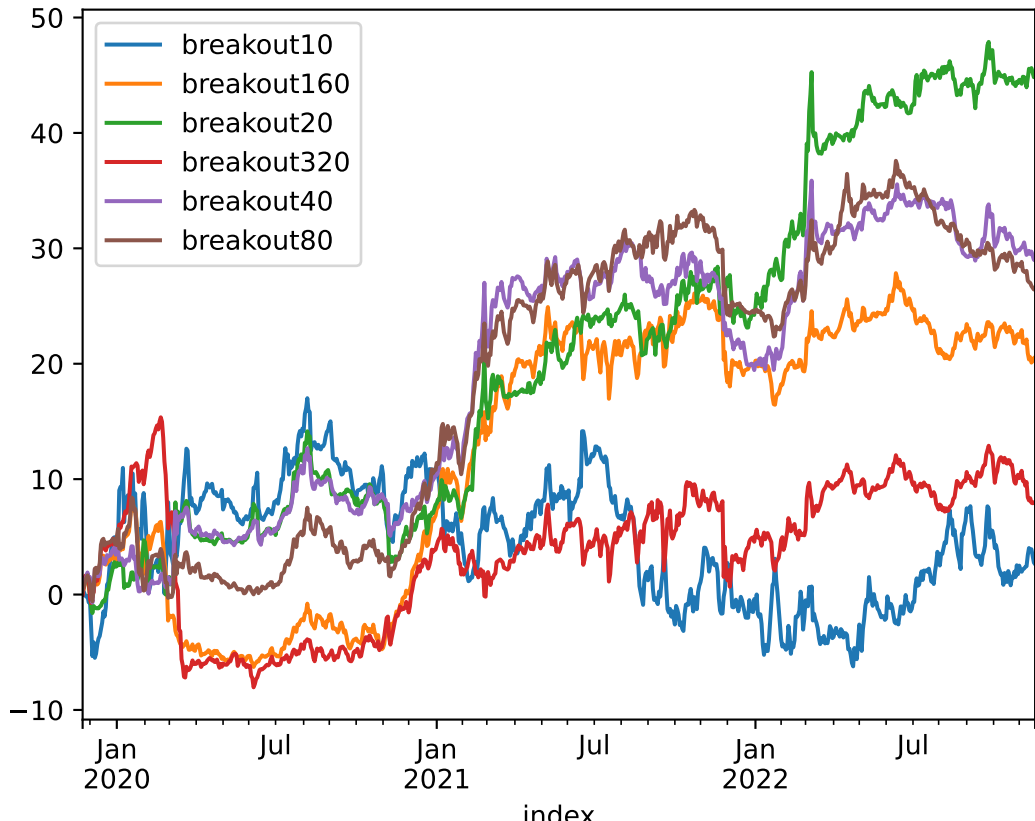
Total Trading Rule P&L for period '1Y'

ann. mean	{'breakout10': 0.674, 'breakout160': -3.198, 'breakout20': 16.235, 'breakout320': 0.494, 'breakout40': 2.058, 'breakout80': -3.31}
ann. std	{'breakout10': 14.432, 'breakout160': 8.723, 'breakout20': 12.737, 'breakout320': 10.83, 'breakout40': 10.078, 'breakout80': 8.986}
ann. SR	{'breakout10': 0.05, 'breakout160': -0.37, 'breakout20': 1.27, 'breakout320': 0.05, 'breakout40': 0.2, 'breakout80': -0.37}



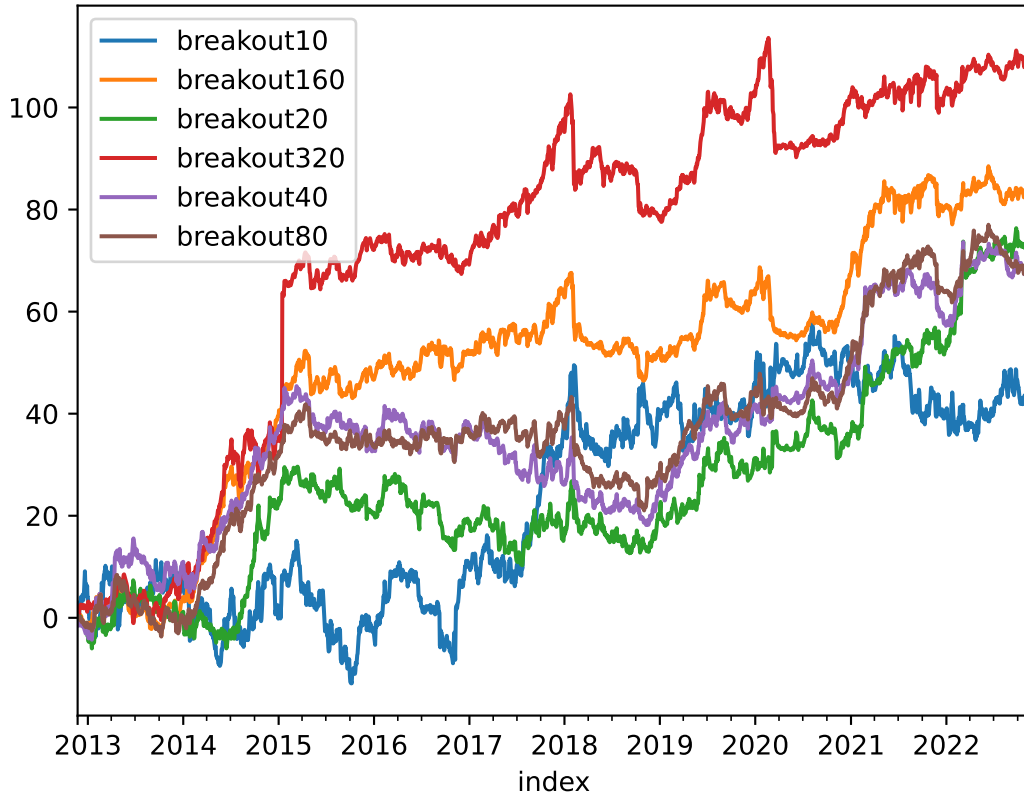
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': 0.862, 'breakout160': 6.743, 'breakout20': 14.717, 'breakout320': 2.59, 'breakout40': 9.488, 'breakout80': 8.695}
ann. std {'breakout10': 15.245, 'breakout160': 9.836, 'breakout20': 11.539, 'breakout320': 10.888, 'breakout40': 10.053, 'breakout80': 9.735}
ann. SR {'breakout10': 0.06, 'breakout160': 0.69, 'breakout20': 1.28, 'breakout320': 0.24, 'breakout40': 0.94, 'breakout80': 0.89}



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

ann. mean {'breakout10': 4.29, 'breakout160': 7.975, 'breakout20': 7.203, 'breakout320': 10.426, 'breakout40': 6.55, 'breakout80': 6.477}
ann. std {'breakout10': 15.815, 'breakout160': 9.149, 'breakout20': 11.208, 'breakout320': 13.354, 'breakout40': 9.845, 'breakout80': 9.019}
ann. SR {'breakout10': 0.27, 'breakout160': 0.87, 'breakout20': 0.64, 'breakout320': 0.78, 'breakout40': 0.67, 'breakout80': 0.72}

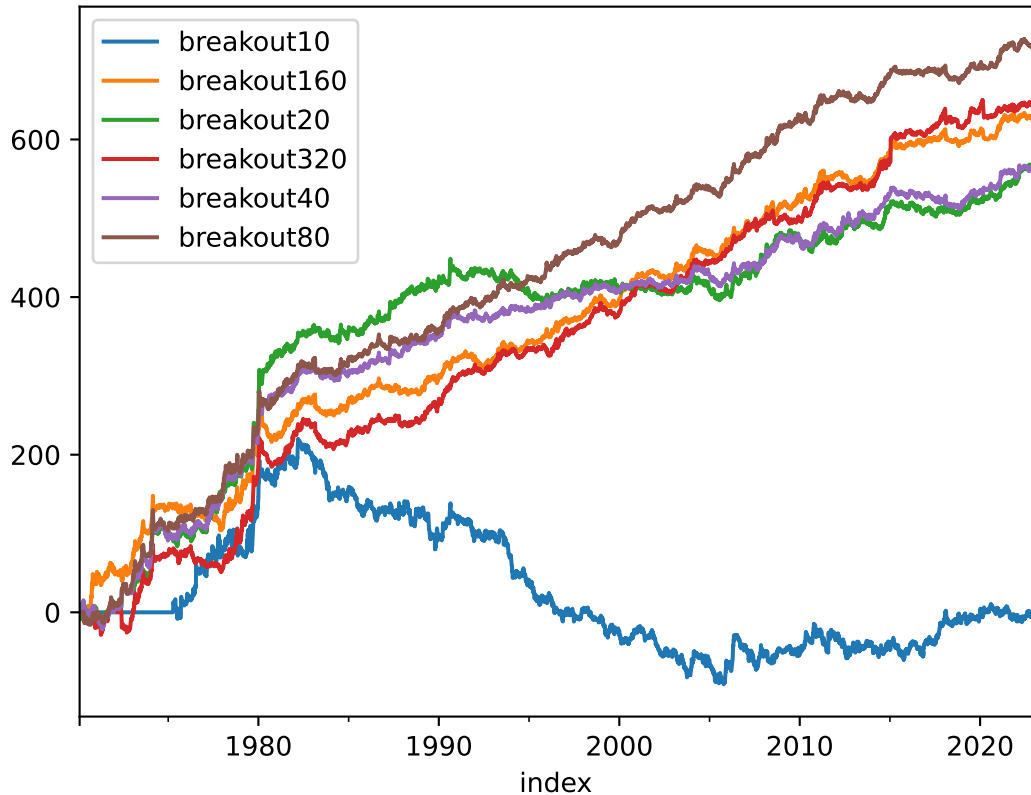


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.069, 'breakout160': 11.648, 'breakout20': 10.506, 'breakout320': 11.946, 'breakout40': 10.415, 'breakout80': 13.318}

ann. std {'breakout10': 20.857, 'breakout160': 12.511, 'breakout20': 16.118, 'breakout320': 13.064, 'breakout40': 13.246, 'breakout80': 12.769}

ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.04}

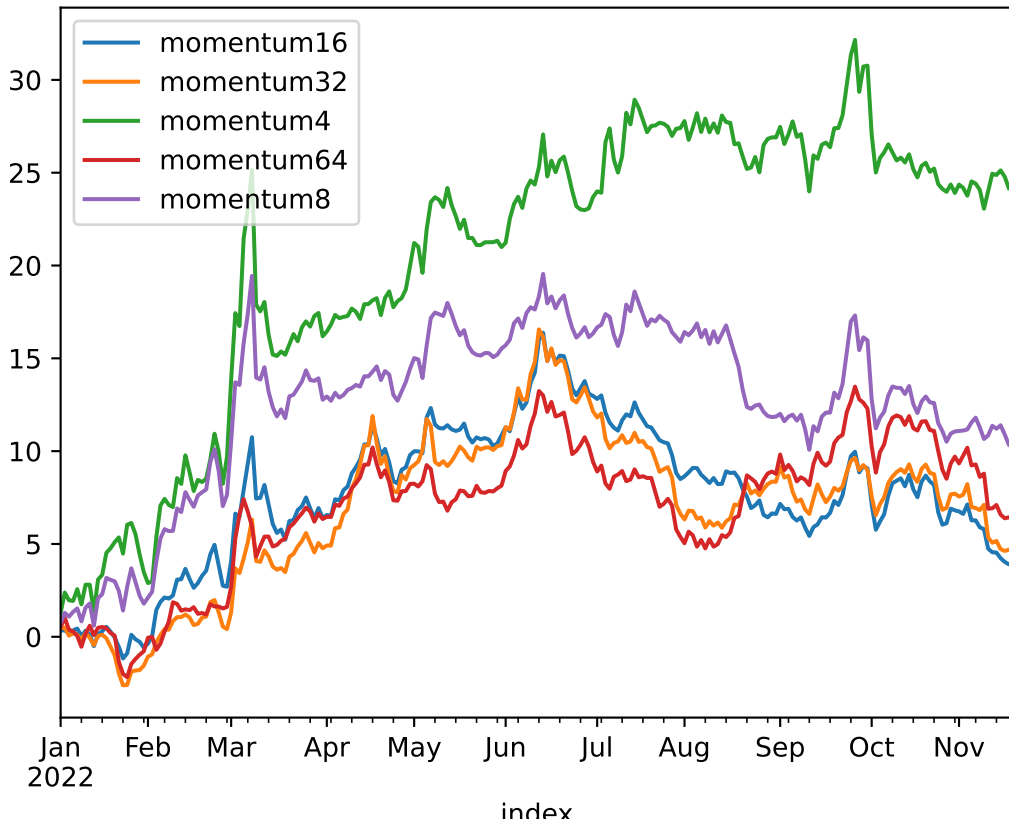


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 4.486, 'momentum32': 5.238, 'momentum4': 26.904, 'momentum64': 7.066, 'momentum8': 11.464}

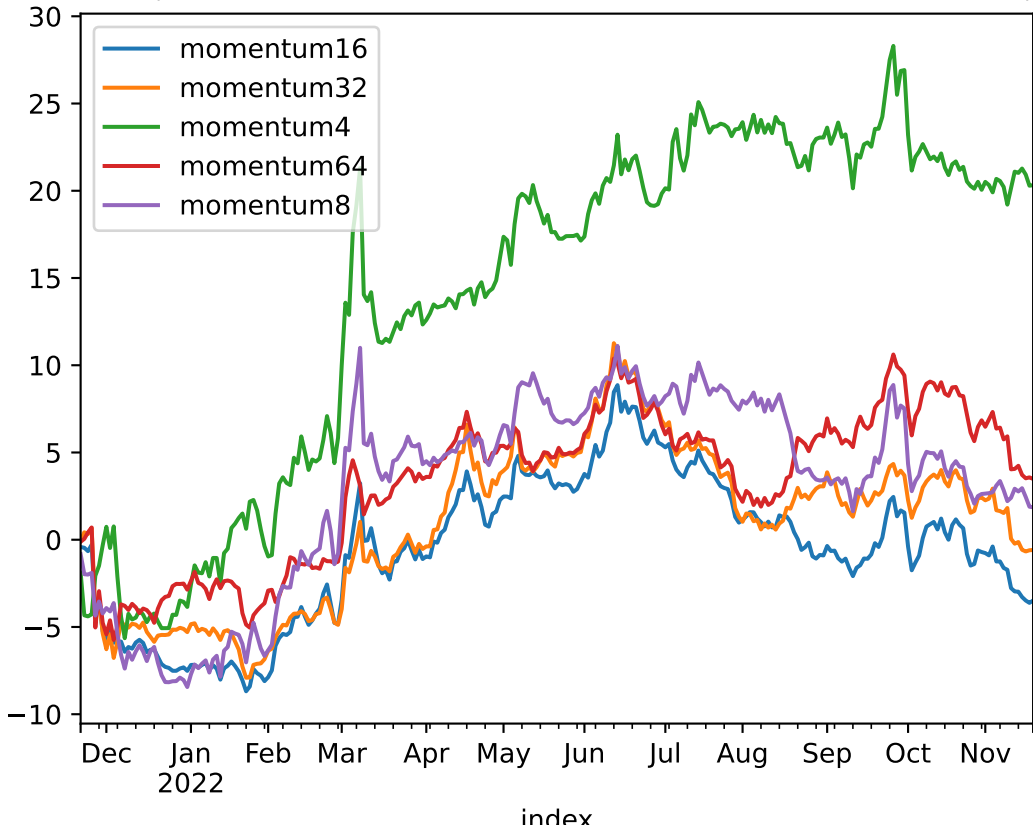
ann. std {'momentum16': 10.492, 'momentum32': 10.149, 'momentum4': 17.99, 'momentum64': 9.741, 'momentum8': 13.738}

ann. SR {'momentum16': 0.43, 'momentum32': 0.52, 'momentum4': 1.5, 'momentum64': 0.73, 'momentum8': 0.83}



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

ann. mean {'momentum16': -3.432, 'momentum32': -0.579, 'momentum4': 20.006, 'momentum64': 3.432, 'momentum8': 1.829}
ann. std {'momentum16': 10.88, 'momentum32': 11.175, 'momentum4': 18.065, 'momentum64': 11.439, 'momentum8': 13.629}
ann. SR {'momentum16': -0.32, 'momentum32': -0.05, 'momentum4': 1.11, 'momentum64': 0.3, 'momentum8': 0.13}

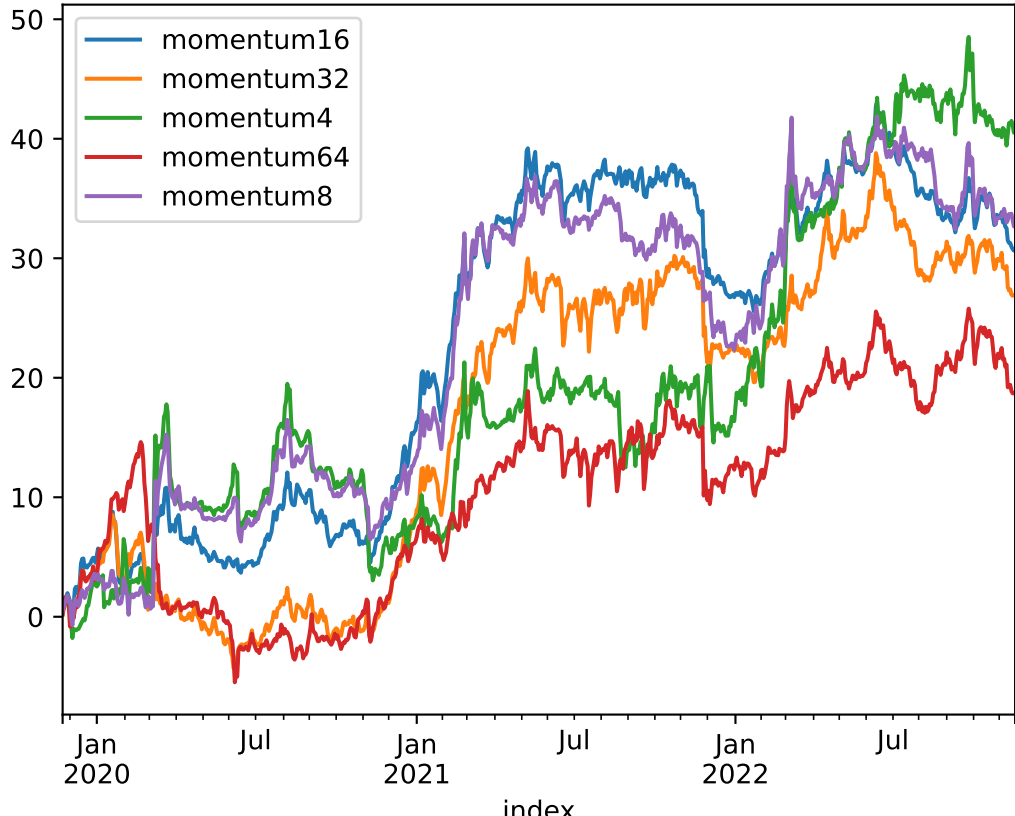


Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 10.086, 'momentum32': 8.831, 'momentum4': 13.289, 'momentum64': 6.115, 'momentum8': 10.696}

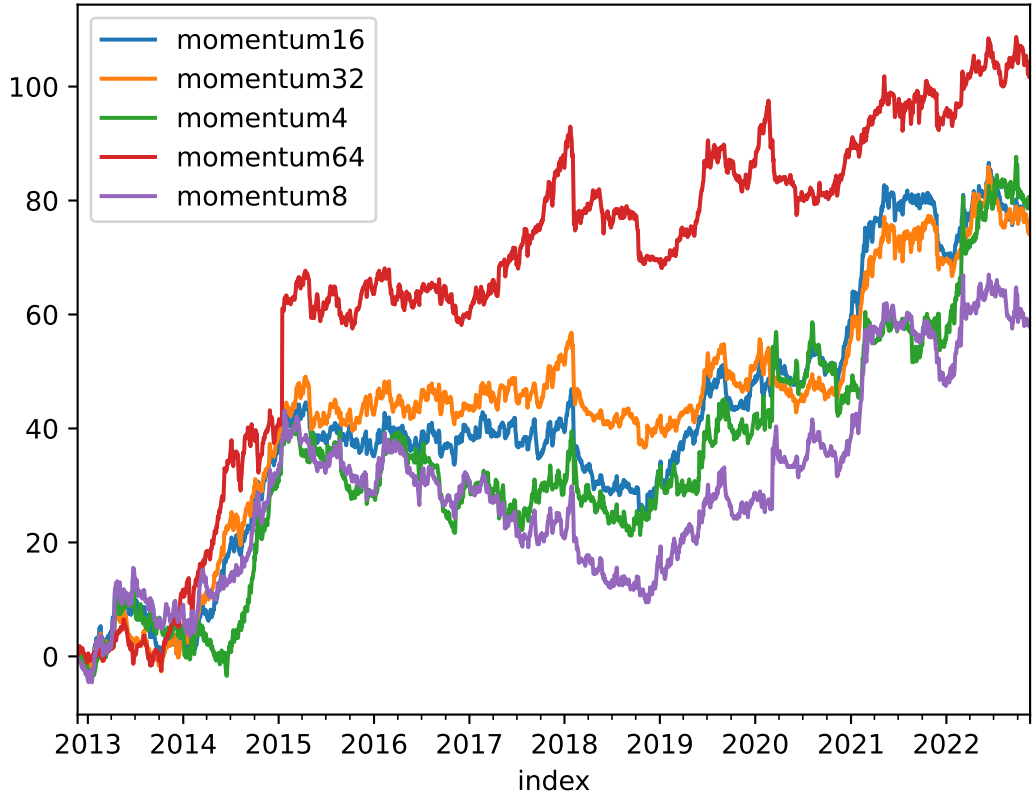
ann. std {'momentum16': 11.108, 'momentum32': 10.948, 'momentum4': 16.064, 'momentum64': 11.072, 'momentum8': 12.79}

ann. SR {'momentum16': 0.91, 'momentum32': 0.81, 'momentum4': 0.83, 'momentum64': 0.55, 'momentum8': 0.84}



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

ann. mean {'momentum16': 7.293, 'momentum32': 7.273, 'momentum4': 7.827, 'momentum64': 9.975, 'momentum8': 5.672}
ann. std {'momentum16': 9.953, 'momentum32': 9.511, 'momentum4': 13.672, 'momentum64': 12.014, 'momentum8': 11.317}
ann. SR {'momentum16': 0.73, 'momentum32': 0.76, 'momentum4': 0.57, 'momentum64': 0.83, 'momentum8': 0.5}

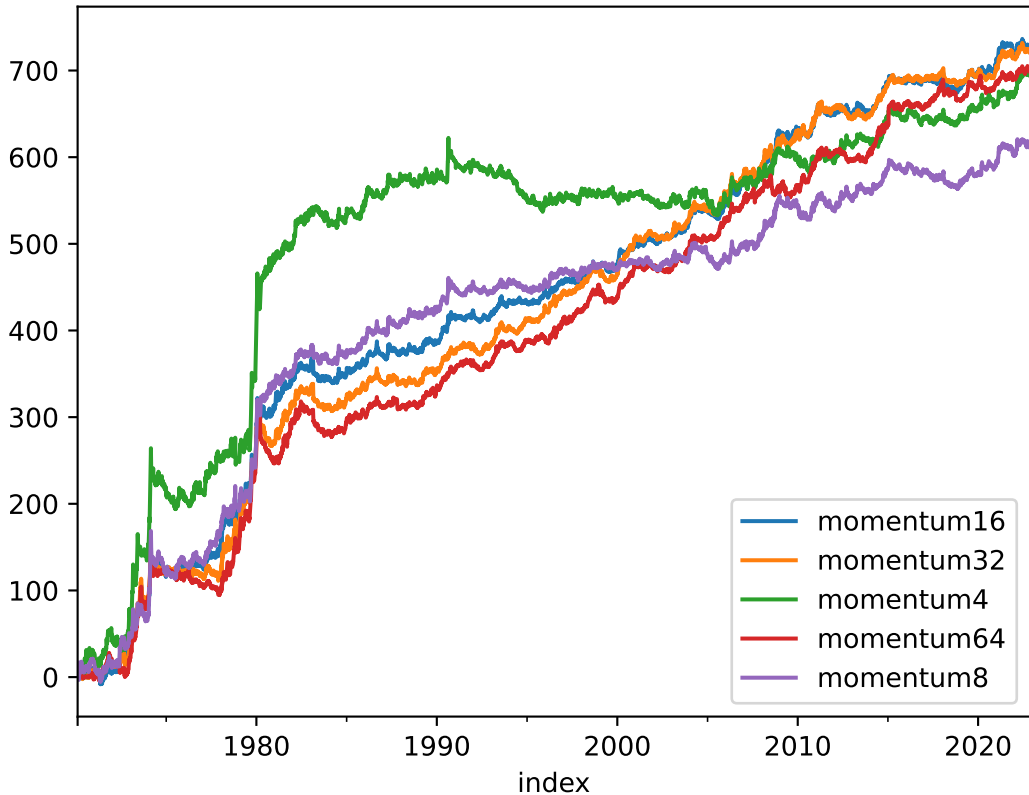


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.458, 'momentum32': 13.382, 'momentum4': 12.917, 'momentum64': 12.975, 'momentum8': 11.367}

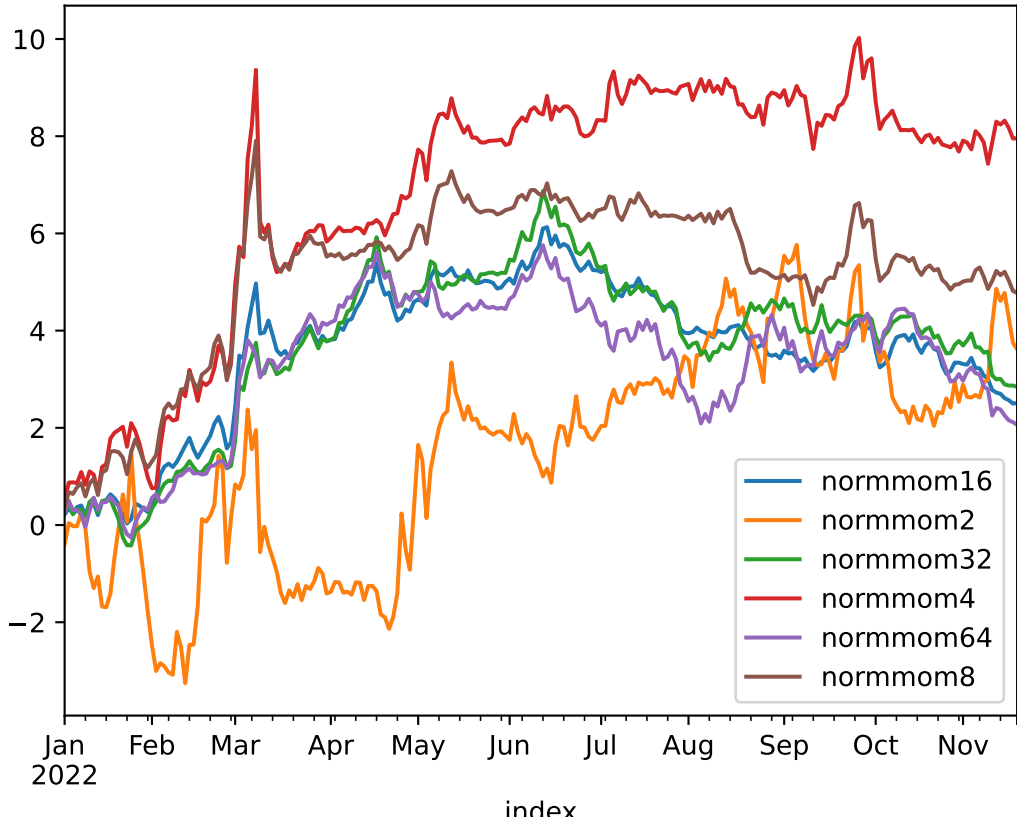
ann. std {'momentum16': 14.238, 'momentum32': 13.869, 'momentum4': 20.096, 'momentum64': 13.504, 'momentum8': 15.888}

ann. SR {'momentum16': 0.95, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.72}



Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 2.793, 'normmom2': 4.027, 'normmom32': 3.165, 'normmom4': 8.856, 'normmom64': 2.294, 'normmom8': 5.314}
ann. std {'normmom16': 3.253, 'normmom2': 8.439, 'normmom32': 3.33, 'normmom4': 6.211, 'normmom64': 3.559, 'normmom8': 4.439}
ann. SR {'normmom16': 0.86, 'normmom2': 0.48, 'normmom32': 0.95, 'normmom4': 1.43, 'normmom64': 0.64, 'normmom8': 1.2}

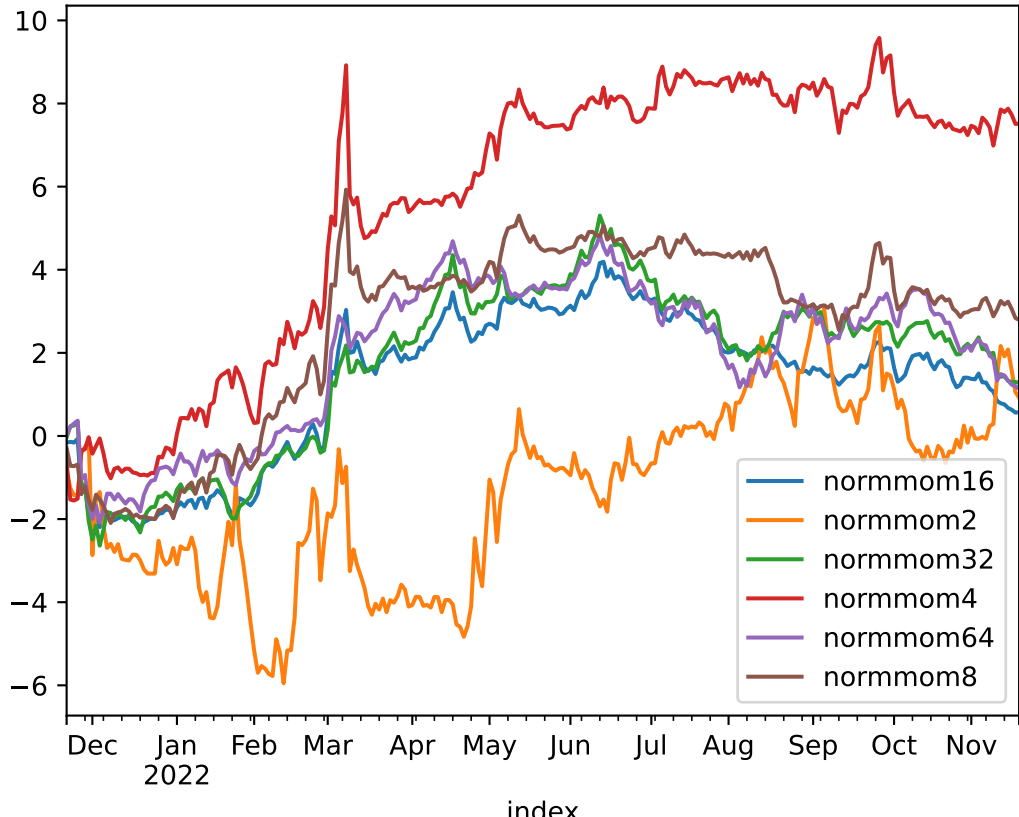


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 0.563, 'normmom2': 0.909, 'normmom32': 1.255, 'normmom4': 7.397, 'normmom64': 1.122, 'normmom8': 2.753}

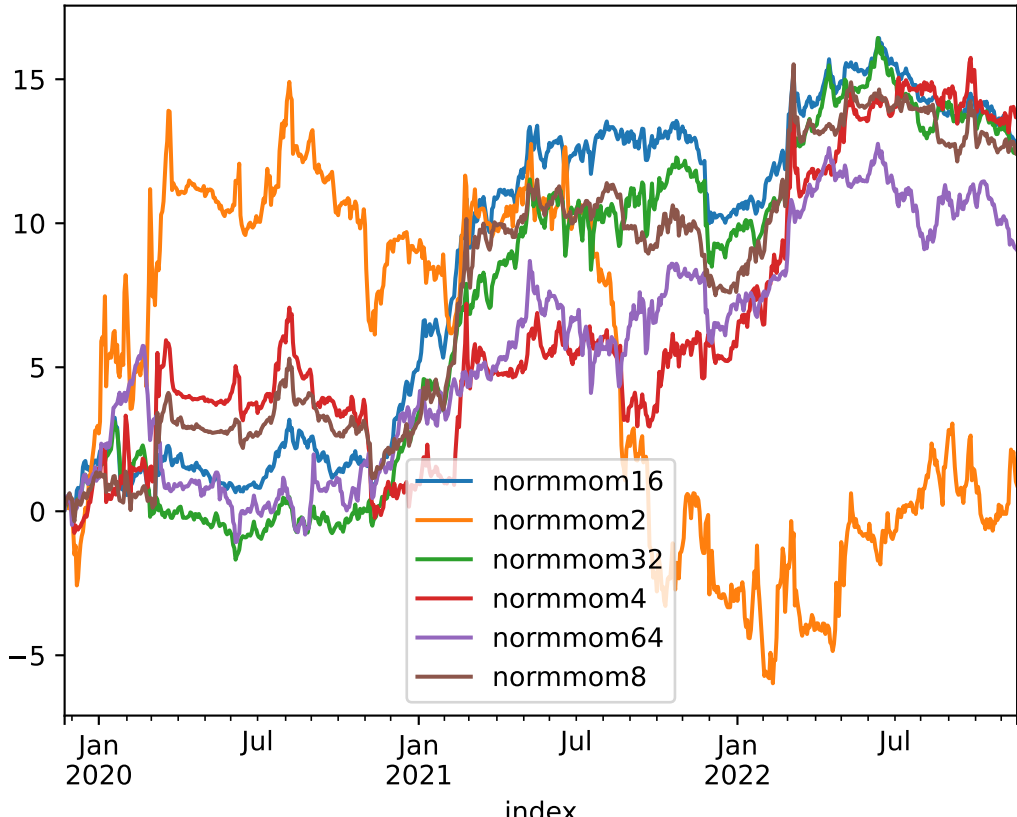
ann. std {'normmom16': 3.464, 'normmom2': 8.752, 'normmom32': 3.79, 'normmom4': 6.136, 'normmom64': 3.846, 'normmom8': 4.348}

ann. SR {'normmom16': 0.16, 'normmom2': 0.1, 'normmom32': 0.33, 'normmom4': 1.21, 'normmom64': 0.29, 'normmom8': 0.63}



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

ann. mean {'normmom16': 4.198, 'normmom2': 0.295, 'normmom32': 4.066, 'normmom4': 4.484, 'normmom64': 2.971, 'normmom8': 4.061}
ann. std {'normmom16': 3.746, 'normmom2': 8.967, 'normmom32': 4.068, 'normmom4': 5.935, 'normmom64': 4.385, 'normmom8': 4.266}
ann. SR {'normmom16': 1.12, 'normmom2': 0.03, 'normmom32': 1.0, 'normmom4': 0.76, 'normmom64': 0.68, 'normmom8': 0.95}

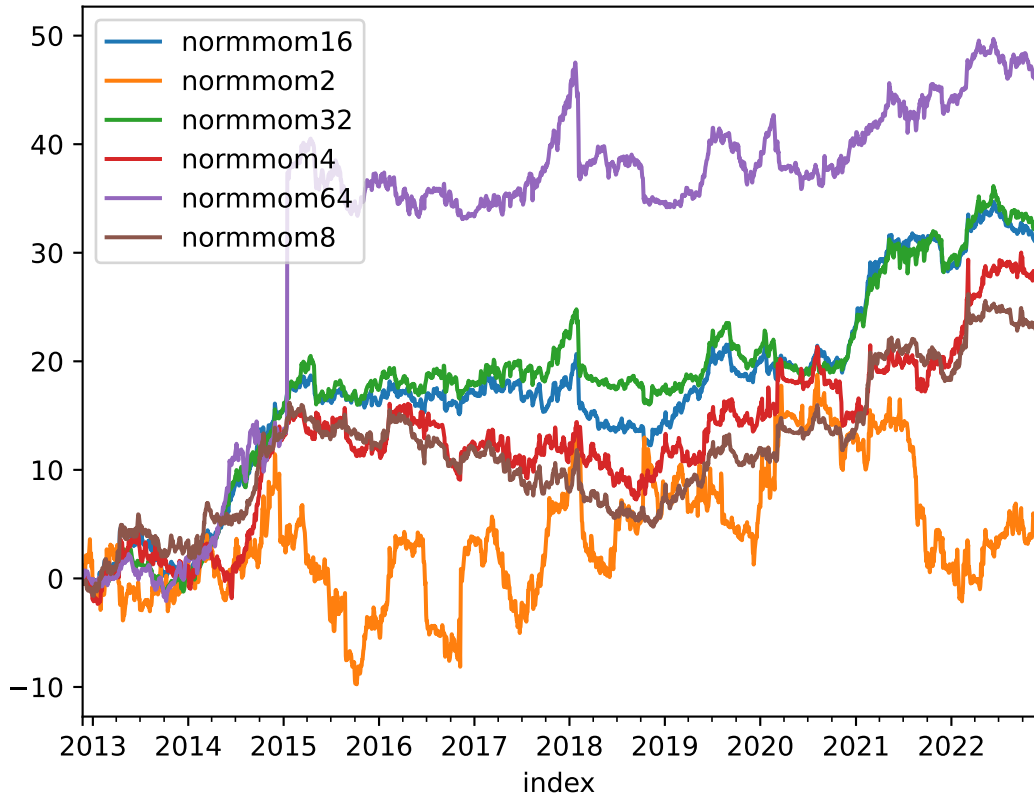


Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 3.051, 'normmom2': 0.467, 'normmom32': 3.154, 'normmom4': 2.745, 'normmom64': 4.517, 'normmom8': 2.265}

ann. std {'normmom16': 3.581, 'normmom2': 9.113, 'normmom32': 3.736, 'normmom4': 5.495, 'normmom64': 8.564, 'normmom8': 4.057}

ann. SR {'normmom16': 0.85, 'normmom2': 0.05, 'normmom32': 0.84, 'normmom4': 0.5, 'normmom64': 0.53, 'normmom8': 0.56}

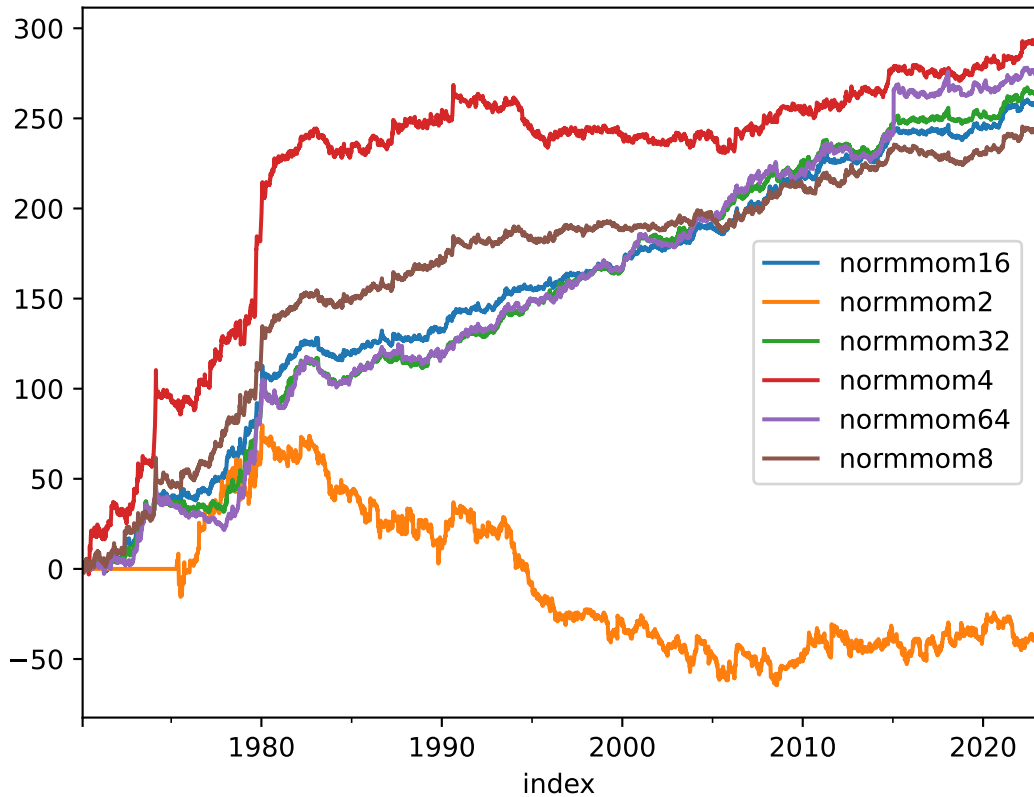


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.774, 'normmom2': -0.709, 'normmom32': 4.892, 'normmom4': 5.417, 'normmom64': 5.101, 'normmom8': 4.505}

ann. std {'normmom16': 4.928, 'normmom2': 11.212, 'normmom32': 4.997, 'normmom4': 8.331, 'normmom64': 6.317, 'normmom8': 5.938}

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

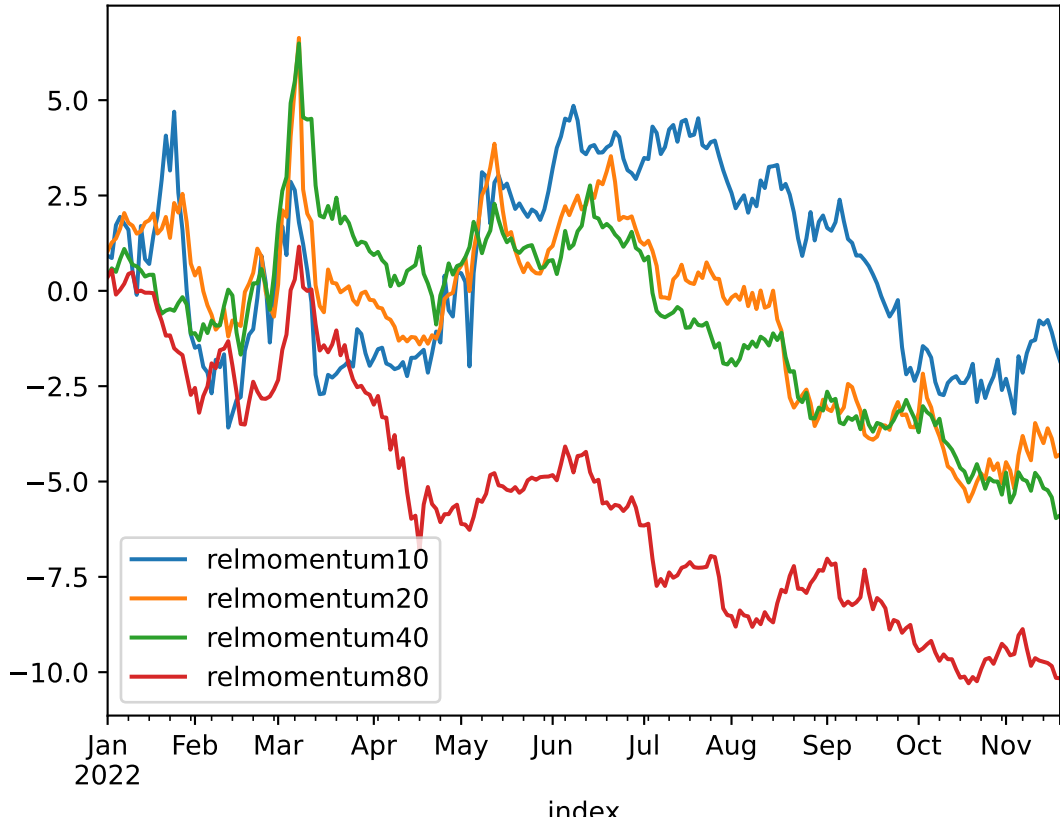


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -2.049, 'relmomentum20': -4.774, 'relmomentum40': -6.552, 'relmomentum80': -11.308}

ann. std {'relmomentum10': 10.446, 'relmomentum20': 8.765, 'relmomentum40': 6.782, 'relmomentum80': 5.838}

ann. SR {'relmomentum10': -0.2, 'relmomentum20': -0.54, 'relmomentum40': -0.97, 'relmomentum80': -1.94}

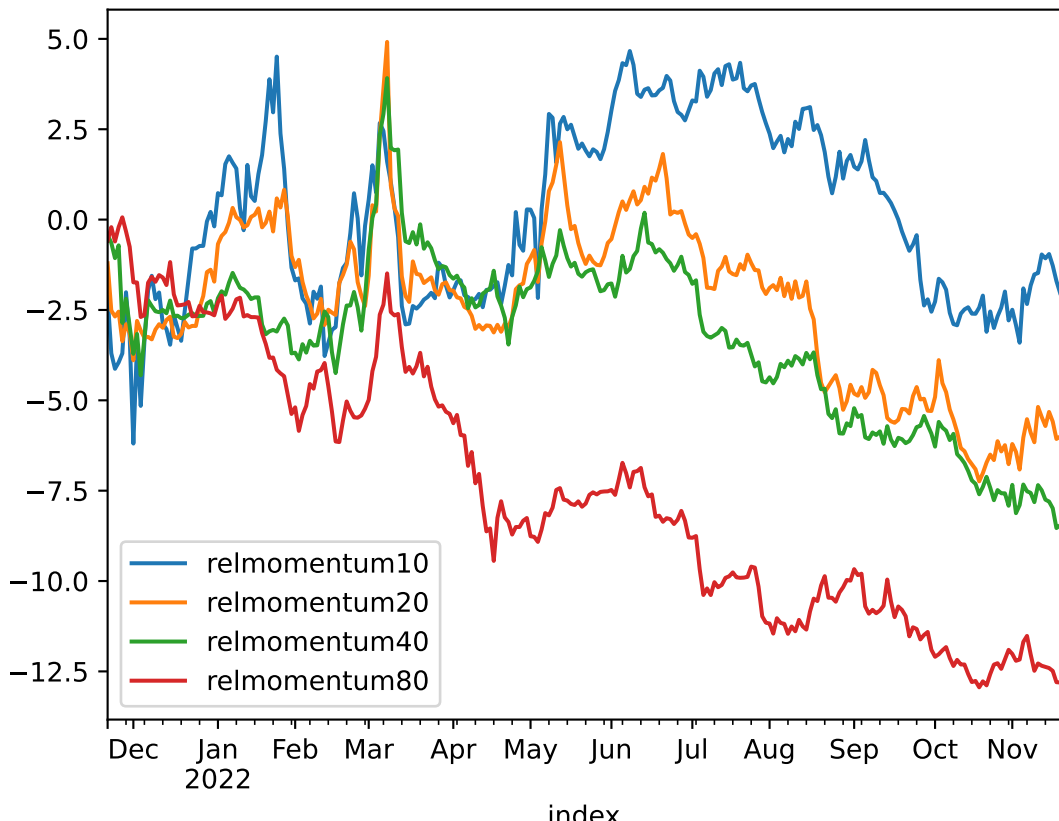


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -1.997, 'relmomentum20': -5.913, 'relmomentum40': -8.33, 'relmomentum80': -12.611}

ann. std {'relmomentum10': 11.722, 'relmomentum20': 8.68, 'relmomentum40': 7.18, 'relmomentum80': 5.957}

ann. SR {'relmomentum10': -0.17, 'relmomentum20': -0.68, 'relmomentum40': -1.16, 'relmomentum80': -2.12}

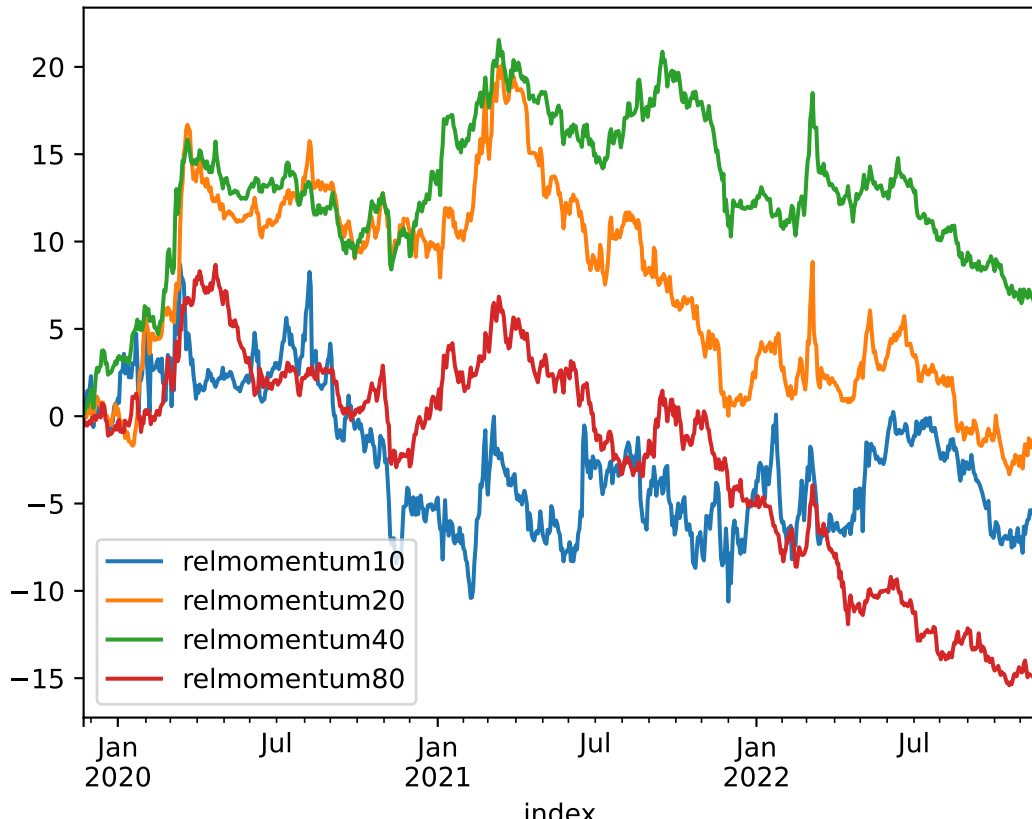


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -2.113, 'relmomentum20': -0.685, 'relmomentum40': 2.009, 'relmomentum80': -5.007}

ann. std {'relmomentum10': 12.803, 'relmomentum20': 9.066, 'relmomentum40': 7.499, 'relmomentum80': 6.968}

ann. SR {'relmomentum10': -0.17, 'relmomentum20': -0.08, 'relmomentum40': 0.27, 'relmomentum80': -0.72}

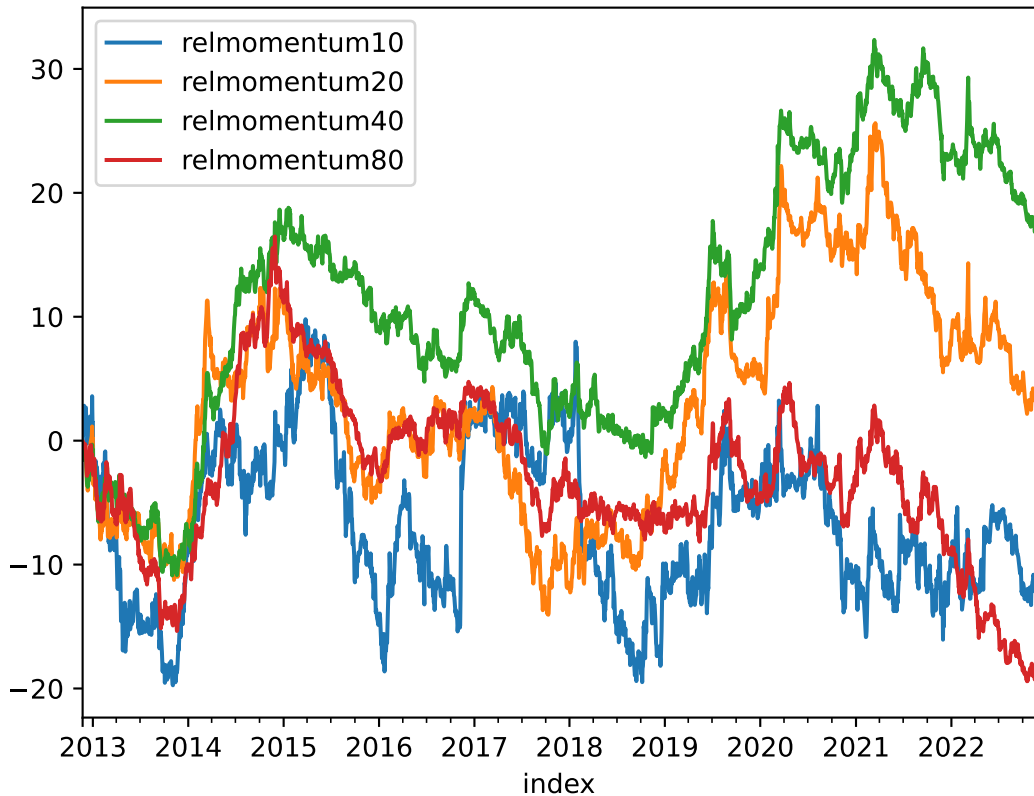


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -1.168, 'relmomentum20': 0.334, 'relmomentum40': 1.662, 'relmomentum80': -1.894}

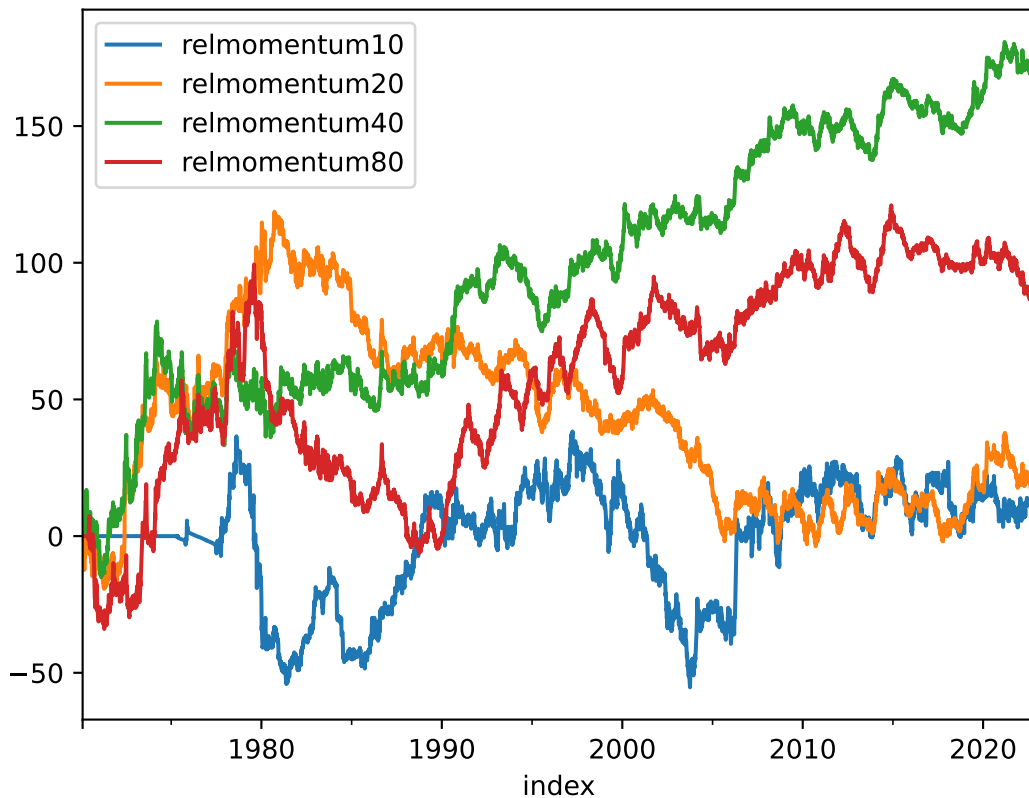
ann. std {'relmomentum10': 13.023, 'relmomentum20': 9.058, 'relmomentum40': 7.391, 'relmomentum80': 6.852}

ann. SR {'relmomentum10': -0.09, 'relmomentum20': 0.04, 'relmomentum40': 0.22, 'relmomentum80': -0.28}

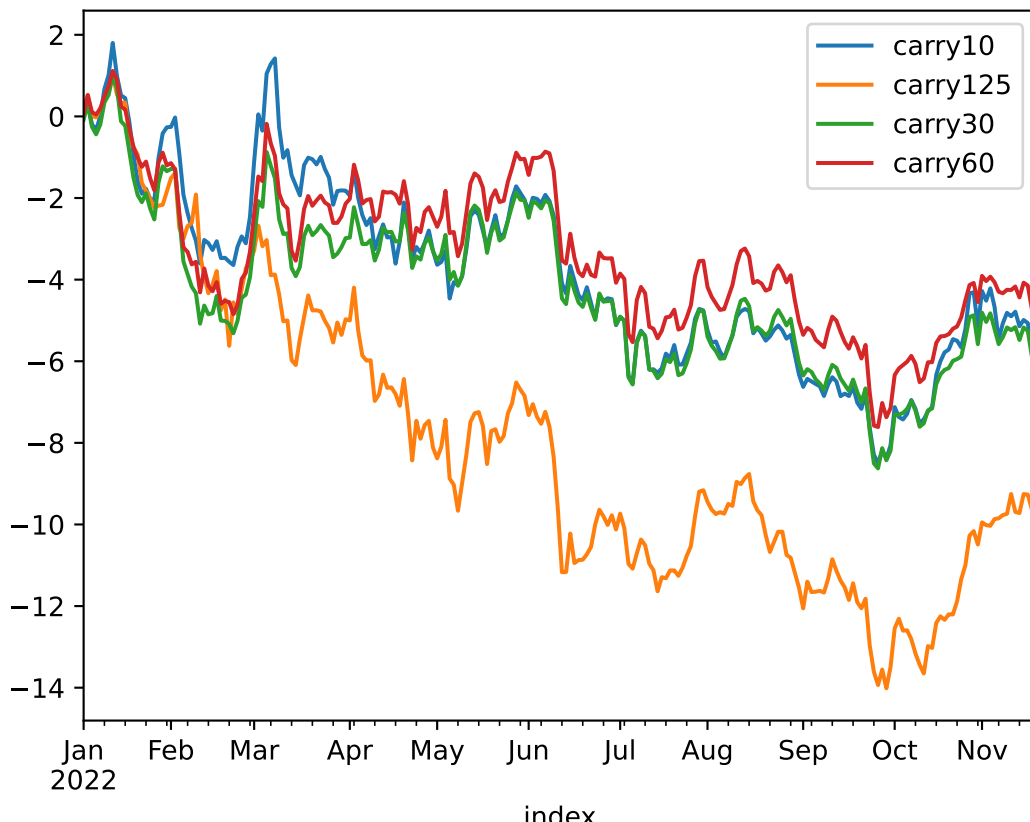


Total Trading Rule P&L for period '99Y'

ann. mean {'relmomentum10': 0.136, 'relmomentum20': 0.289, 'relmomentum40': 3.074, 'relmomentum80': 1.584}
ann. std {'relmomentum10': 13.334, 'relmomentum20': 11.535, 'relmomentum40': 10.805, 'relmomentum80': 11.073}
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': -6.018, 'carry125': -10.434, 'carry30': -6.403, 'carry60': -5.223}
ann. std {'carry10': 7.364, 'carry125': 7.696, 'carry30': 6.899, 'carry60': 6.895}
ann. SR {'carry10': -0.82, 'carry125': -1.36, 'carry30': -0.93, 'carry60': -0.76}

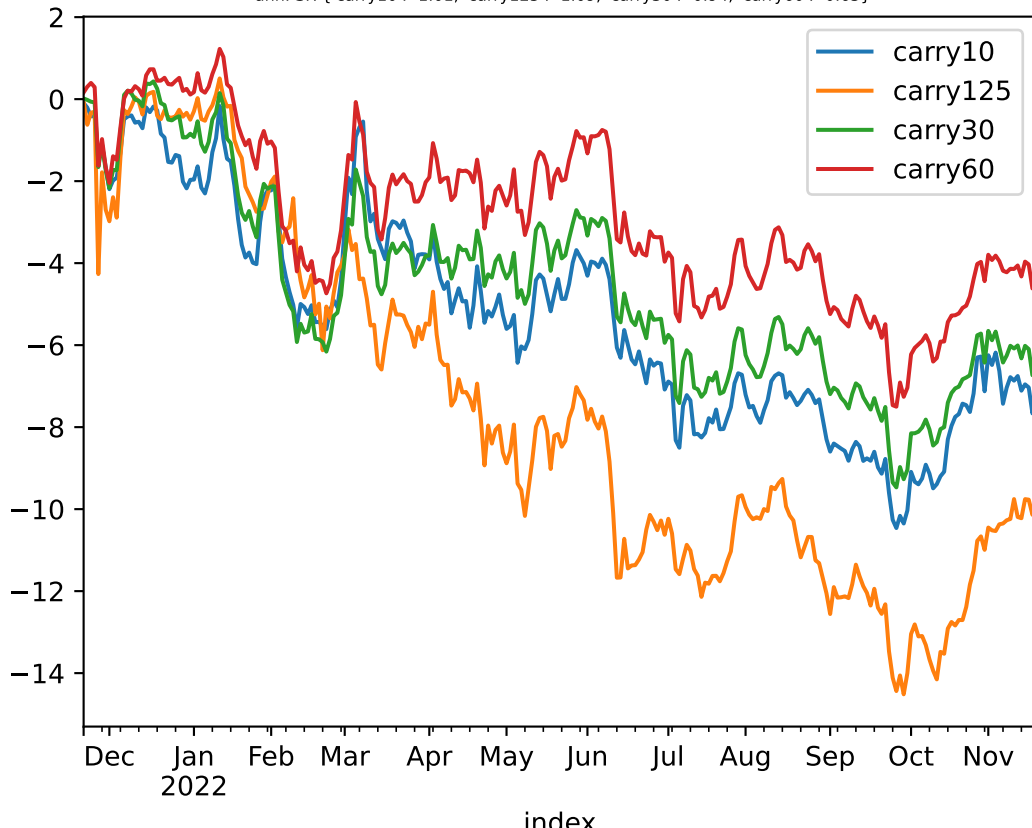


Total Trading Rule P&L for period '1Y'

ann. mean {'carry10': -7.261, 'carry125': -9.724, 'carry30': -6.495, 'carry60': -4.511}

ann. std {'carry10': 7.219, 'carry125': 8.956, 'carry30': 6.943, 'carry60': 6.993}

ann. SR {'carry10': -1.01, 'carry125': -1.09, 'carry30': -0.94, 'carry60': -0.65}

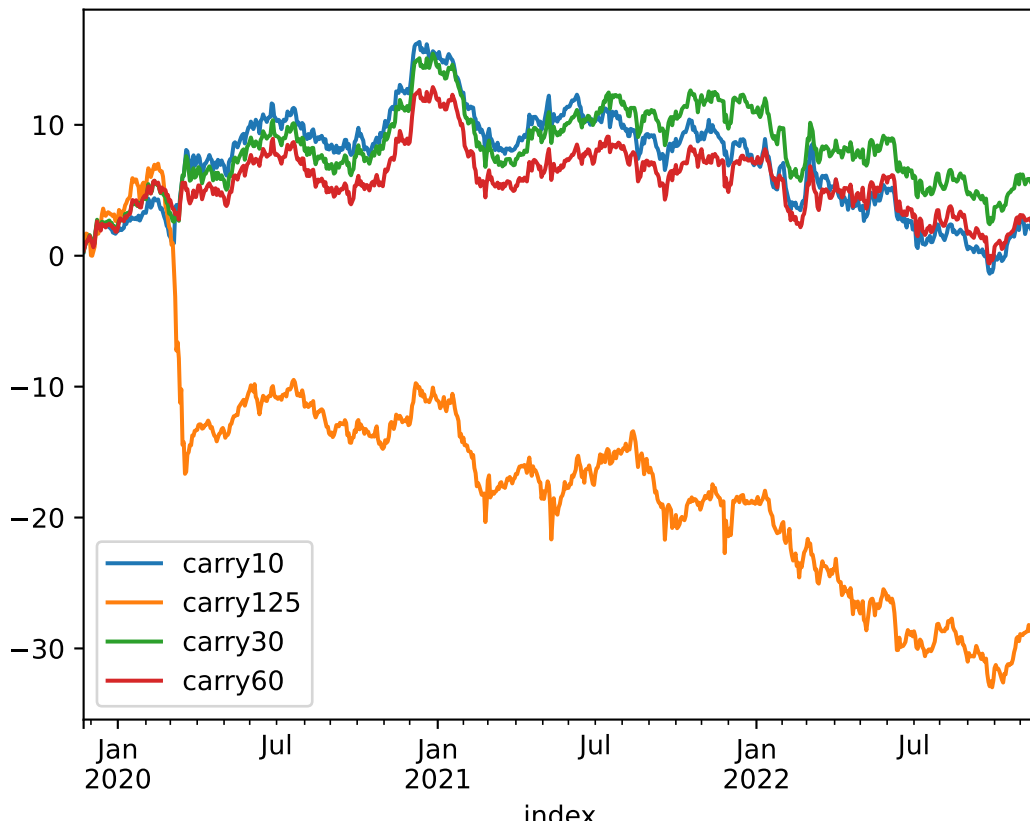


Total Trading Rule P&L for period '3Y'

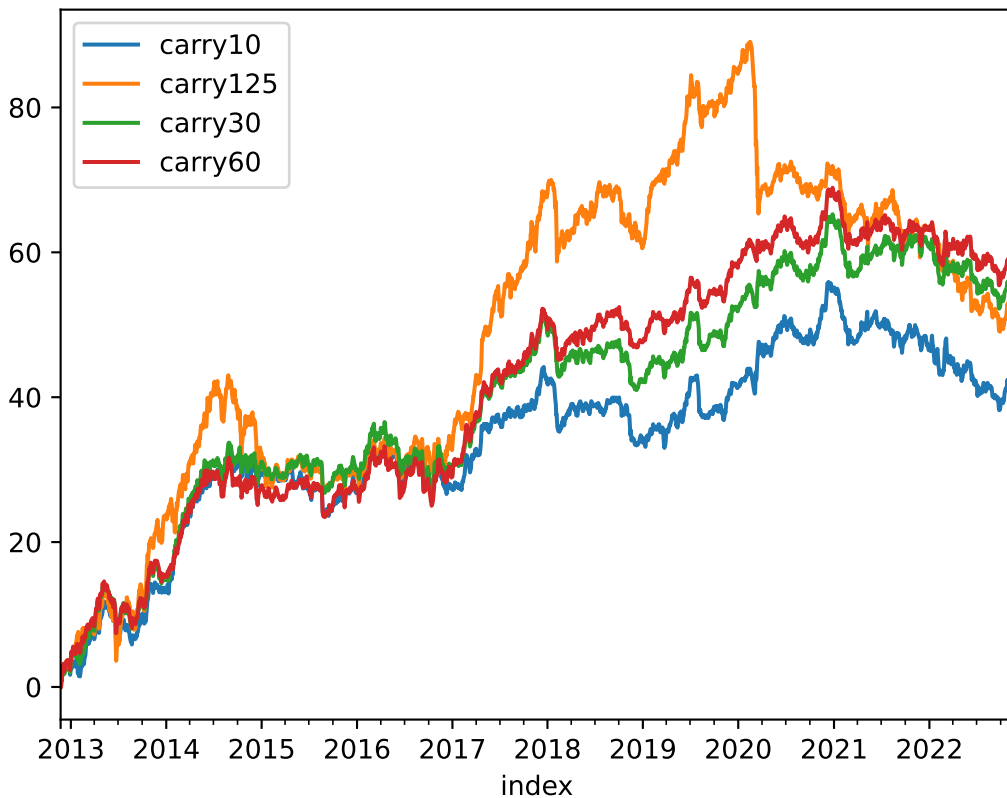
ann. mean {'carry10': 0.561, 'carry125': -9.286, 'carry30': 1.731, 'carry60': 0.764}

ann. std {'carry10': 6.816, 'carry125': 9.462, 'carry30': 6.617, 'carry60': 6.552}

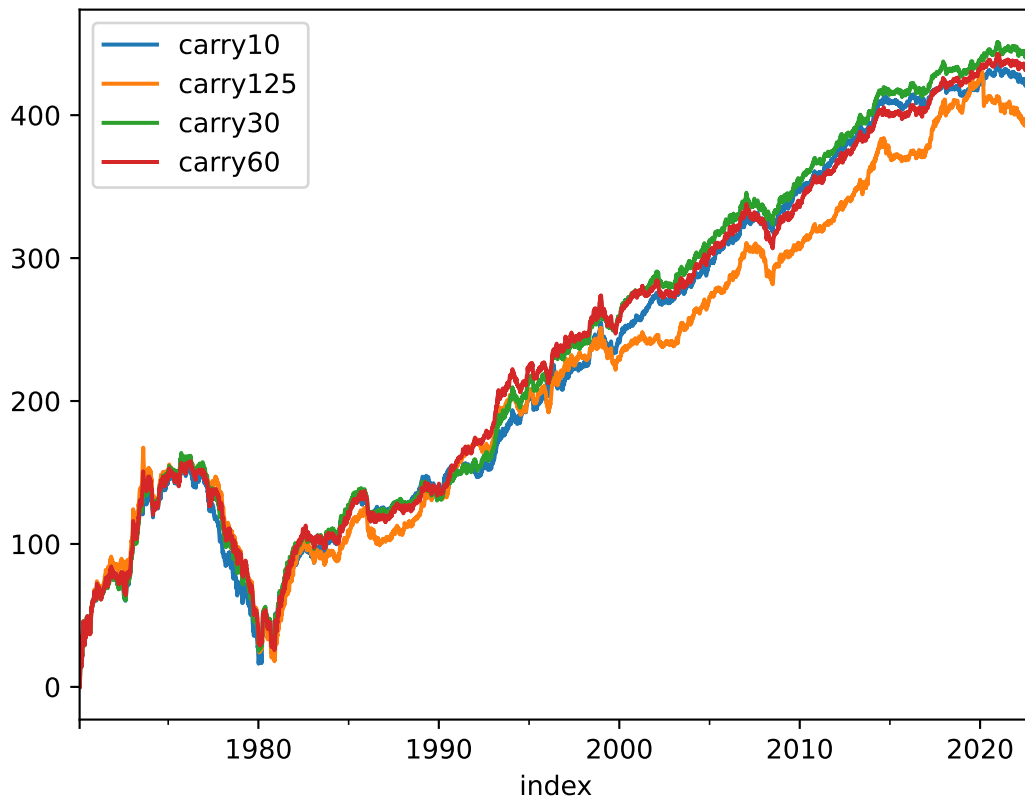
ann. SR {'carry10': 0.08, 'carry125': -0.98, 'carry30': 0.26, 'carry60': 0.12}



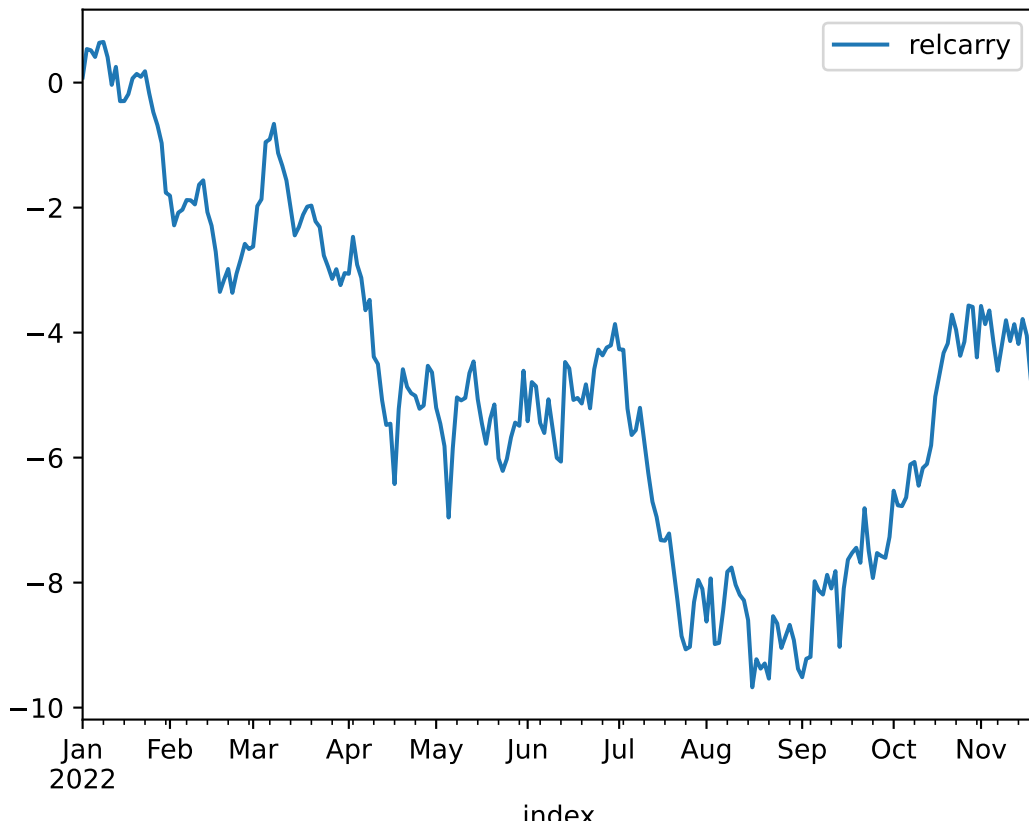
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 4.055, 'carry125': 5.271, 'carry30': 5.41, 'carry60': 5.731}
ann. std {'carry10': 6.475, 'carry125': 9.133, 'carry30': 6.586, 'carry60': 6.548}
ann. SR {'carry10': 0.63, 'carry125': 0.58, 'carry30': 0.82, 'carry60': 0.88}



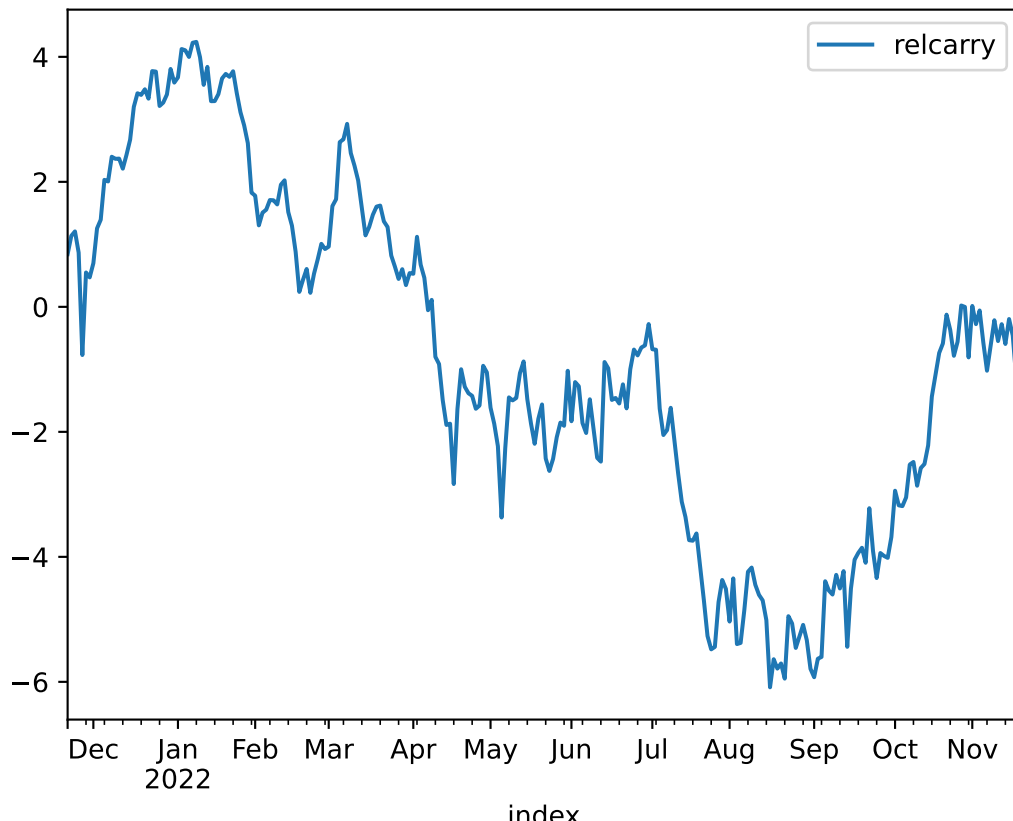
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.837, 'carry125': 7.335, 'carry30': 8.198, 'carry60': 8.033}
ann. std {'carry10': 11.87, 'carry125': 12.109, 'carry30': 11.881, 'carry60': 11.832}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}



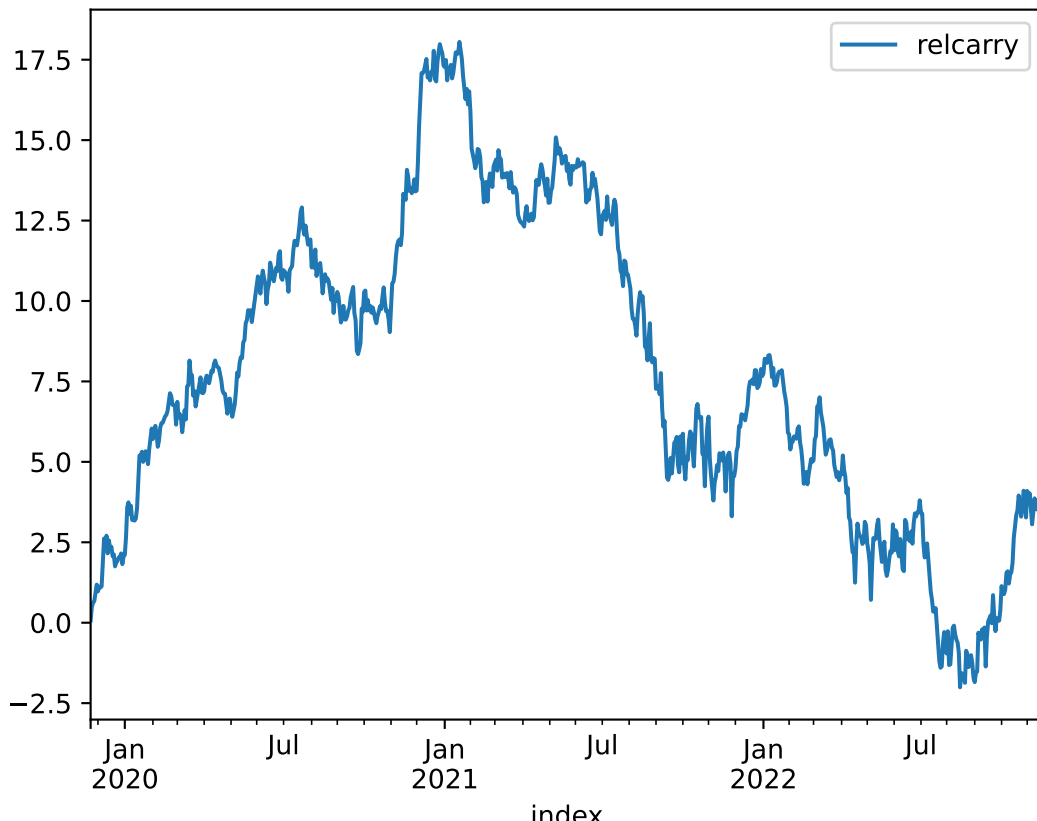
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': -5.108}
ann. std {'relcarry': 7.179}
ann. SR {'relcarry': -0.71}



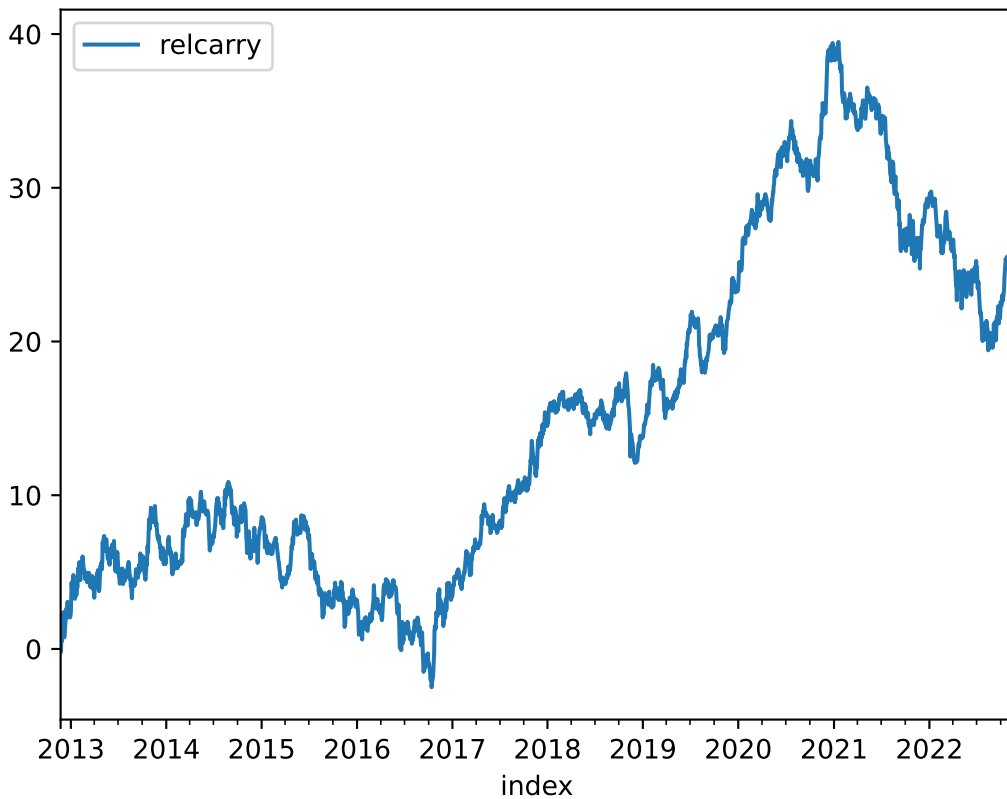
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -0.986}
ann. std {'relcarry': 7.286}
ann. SR {'relcarry': -0.14}



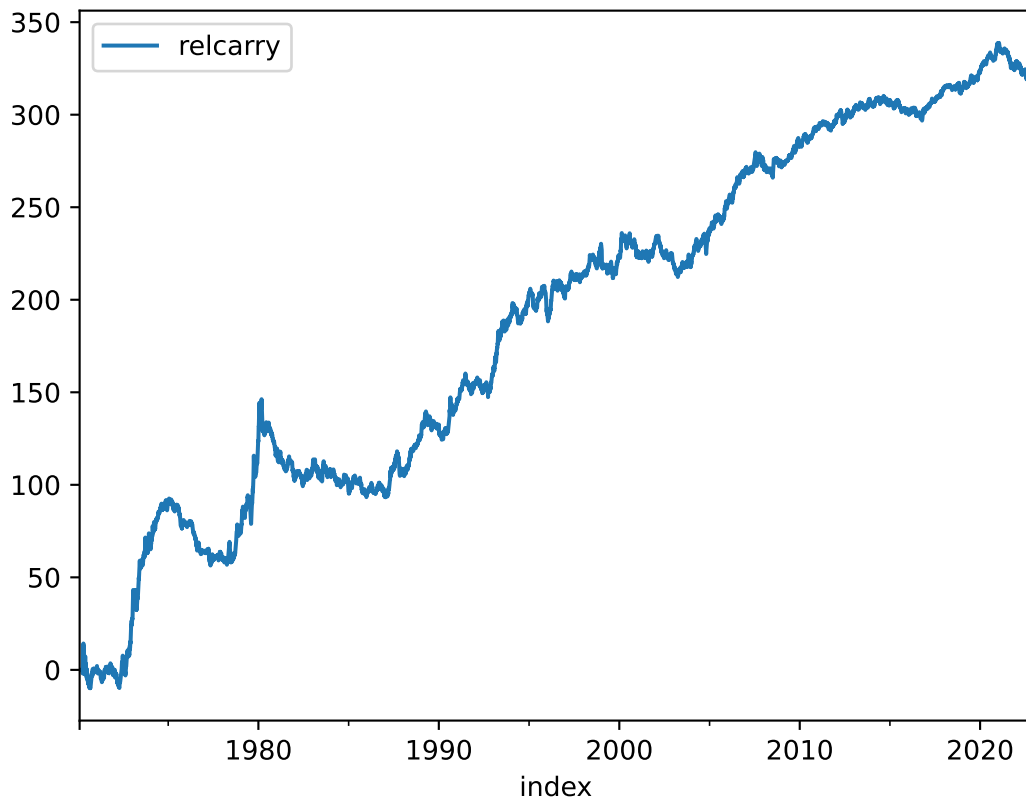
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': 1.009}
ann. std {'relcarry': 6.796}
ann. SR {'relcarry': 0.15}



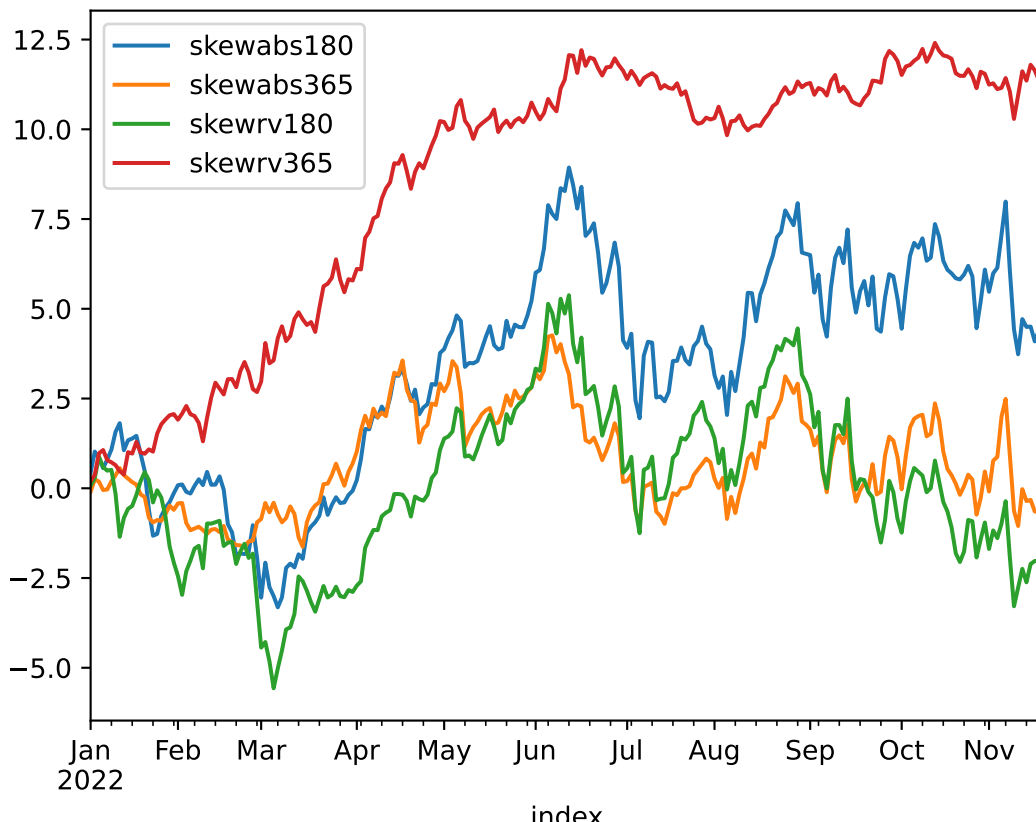
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.407}
ann. std {'relcarry': 6.055}
ann. SR {'relcarry': 0.4}



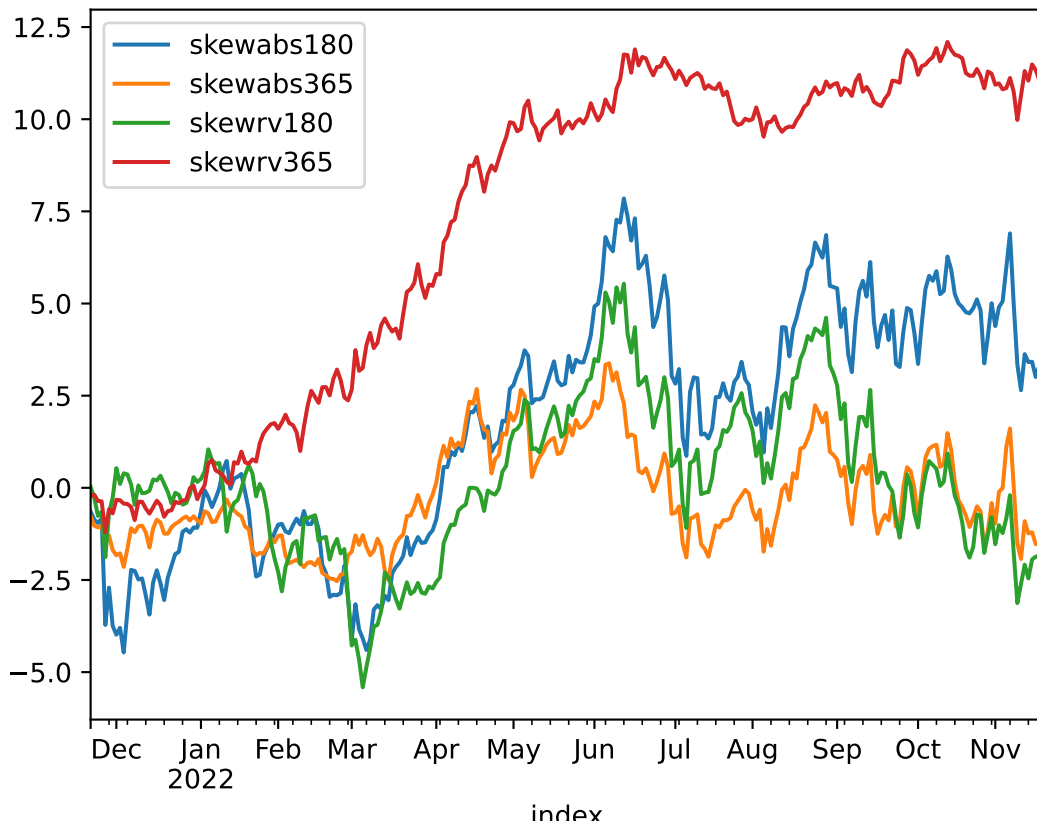
Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.018}
ann. std {'relcarry': 9.563}
ann. SR {'relcarry': 0.63}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 4.681, 'skewabs365': -0.937, 'skewrv180': -2.733, 'skewrv365': 12.459}
ann. std {'skewabs180': 10.09, 'skewabs365': 7.735, 'skewrv180': 9.456, 'skewrv365': 4.895}
ann. SR {'skewabs180': 0.46, 'skewabs365': -0.12, 'skewrv180': -0.29, 'skewrv365': 2.55}

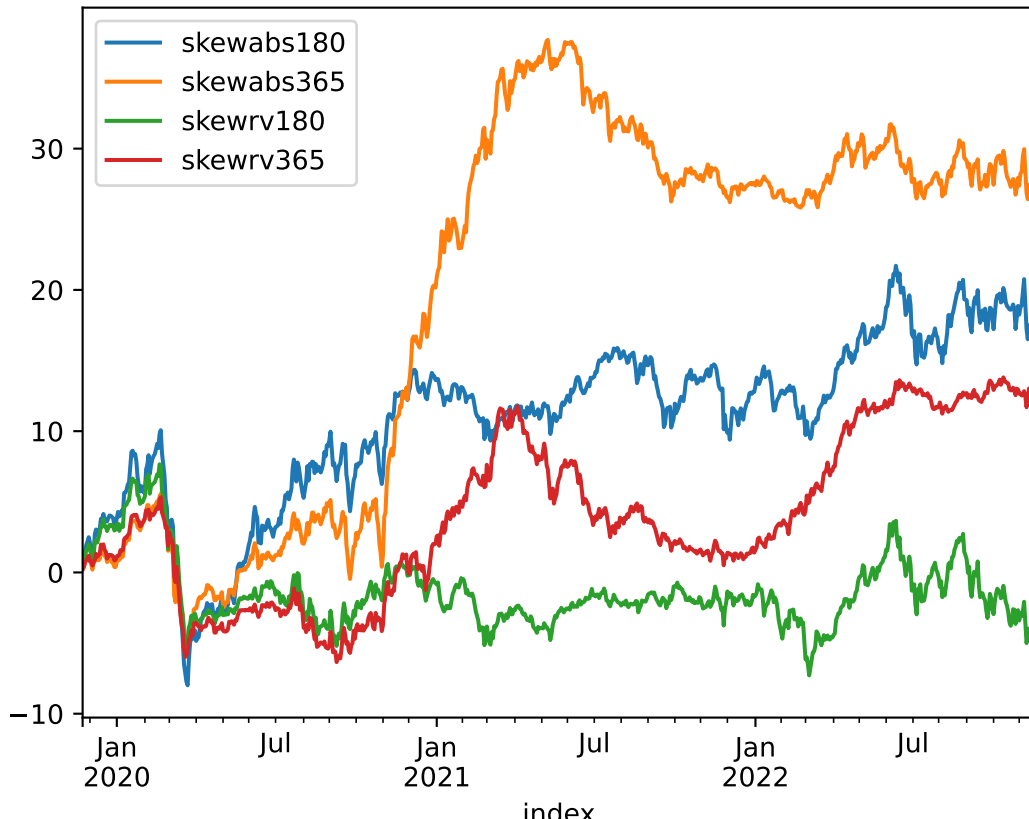


Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 3.073, 'skewabs365': -1.695, 'skewrv180': -2.26, 'skewrv365': 10.717}
ann. std {'skewabs180': 10.319, 'skewabs365': 7.444, 'skewrv180': 9.211, 'skewrv365': 4.849}
ann. SR {'skewabs180': 0.3, 'skewabs365': -0.23, 'skewrv180': -0.25, 'skewrv365': 2.21}



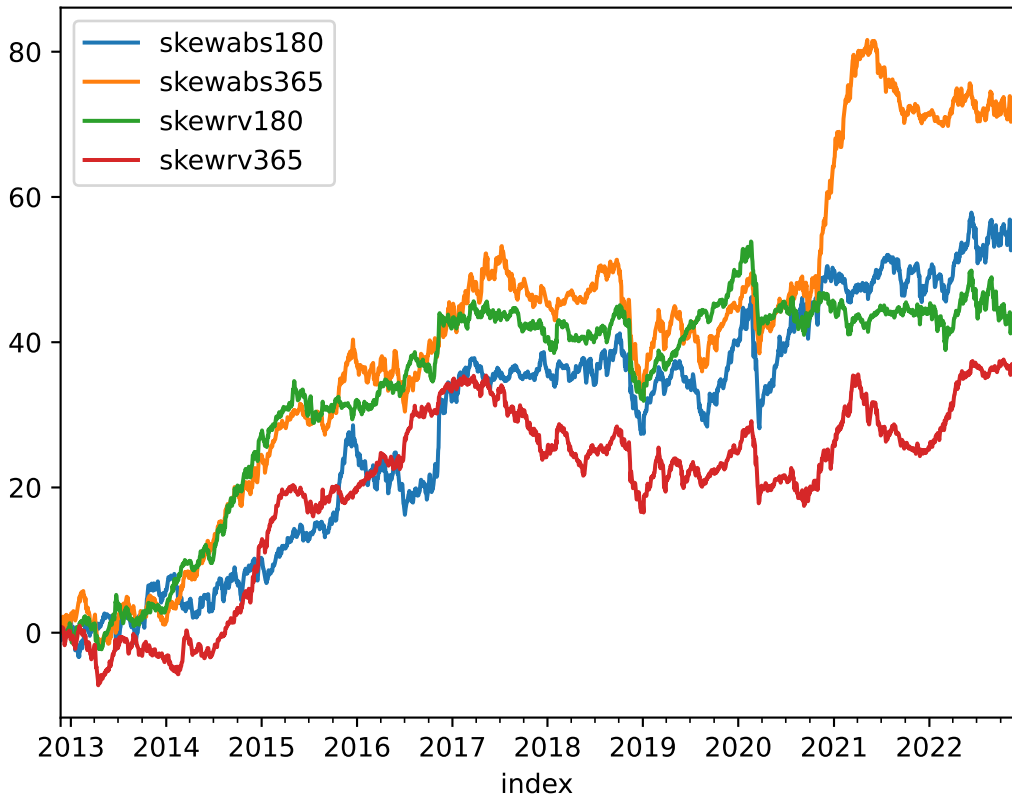
Total Trading Rule P&L for period '3Y'

ann. mean	{'skewabs180': 5.566, 'skewabs365': 8.729, 'skewrv180': -1.368, 'skewrv365': 4.129}
ann. std	{'skewabs180': 9.593, 'skewabs365': 8.662, 'skewrv180': 7.753, 'skewrv365': 6.56}
ann. SR	{'skewabs180': 0.58, 'skewabs365': 1.01, 'skewrv180': -0.18, 'skewrv365': 0.63}

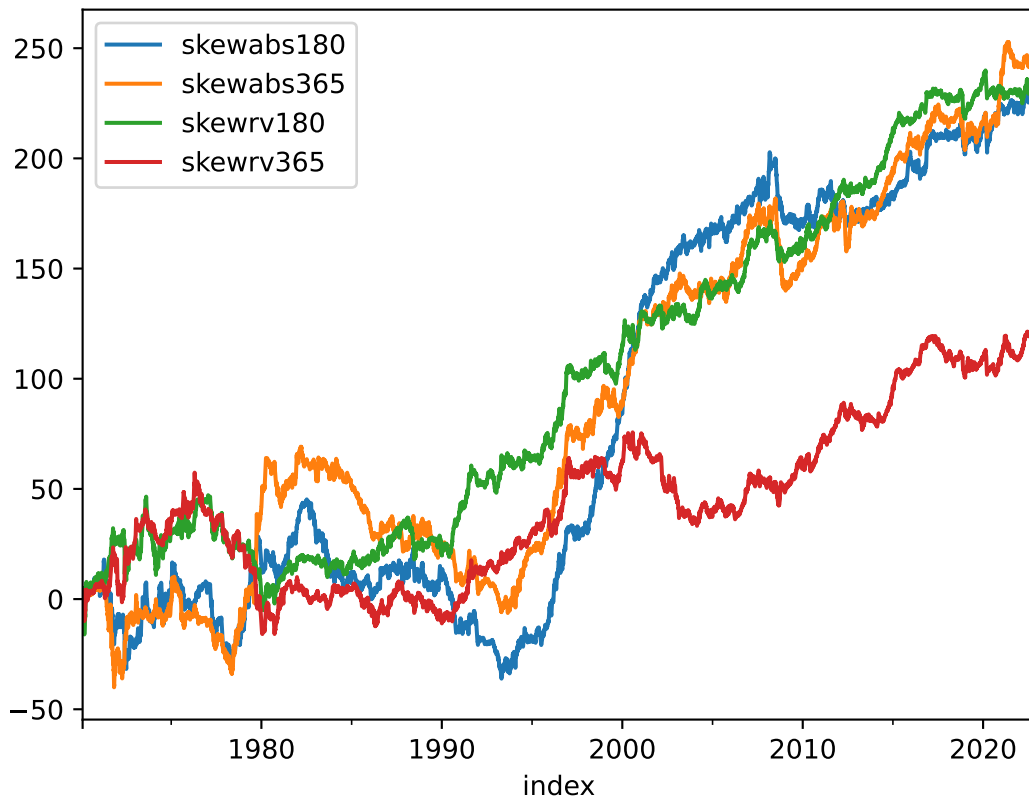


Total Trading Rule P&L for period '10Y'

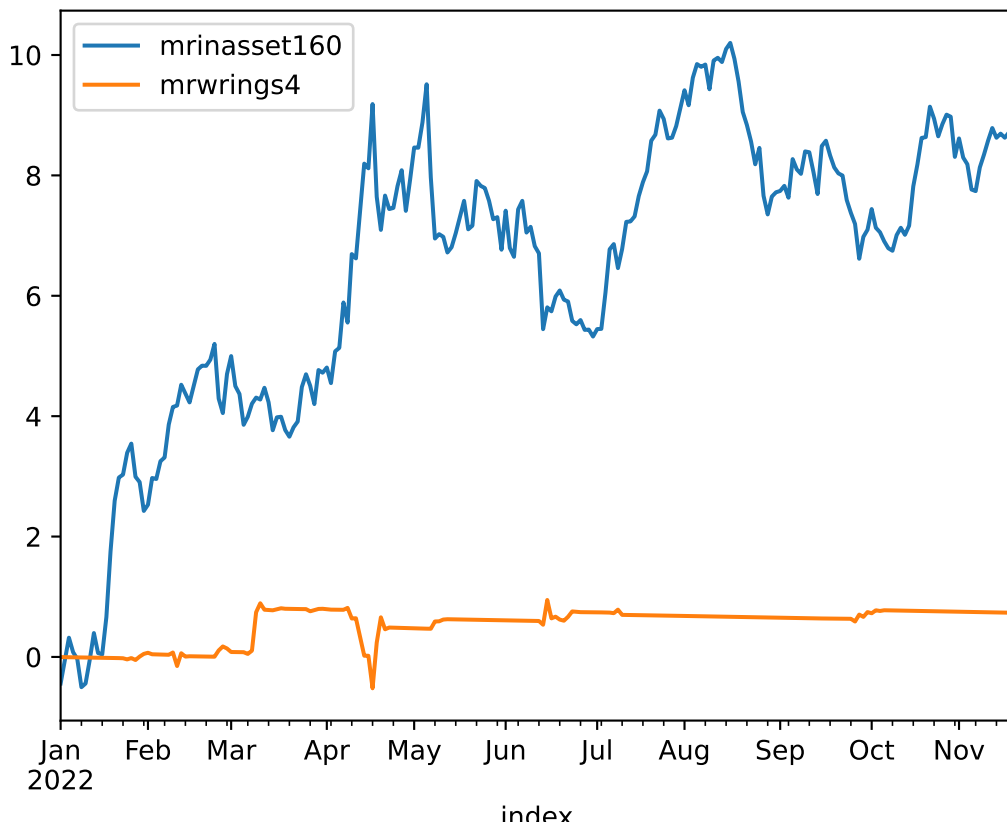
ann. mean	{'skewabs180': 5.216, 'skewabs365': 6.929, 'skewrv180': 4.128, 'skewrv365': 3.575}
ann. std	{'skewabs180': 8.073, 'skewabs365': 7.984, 'skewrv180': 6.572, 'skewrv365': 6.192}
ann. SR	{'skewabs180': 0.65, 'skewabs365': 0.87, 'skewrv180': 0.63, 'skewrv365': 0.58}



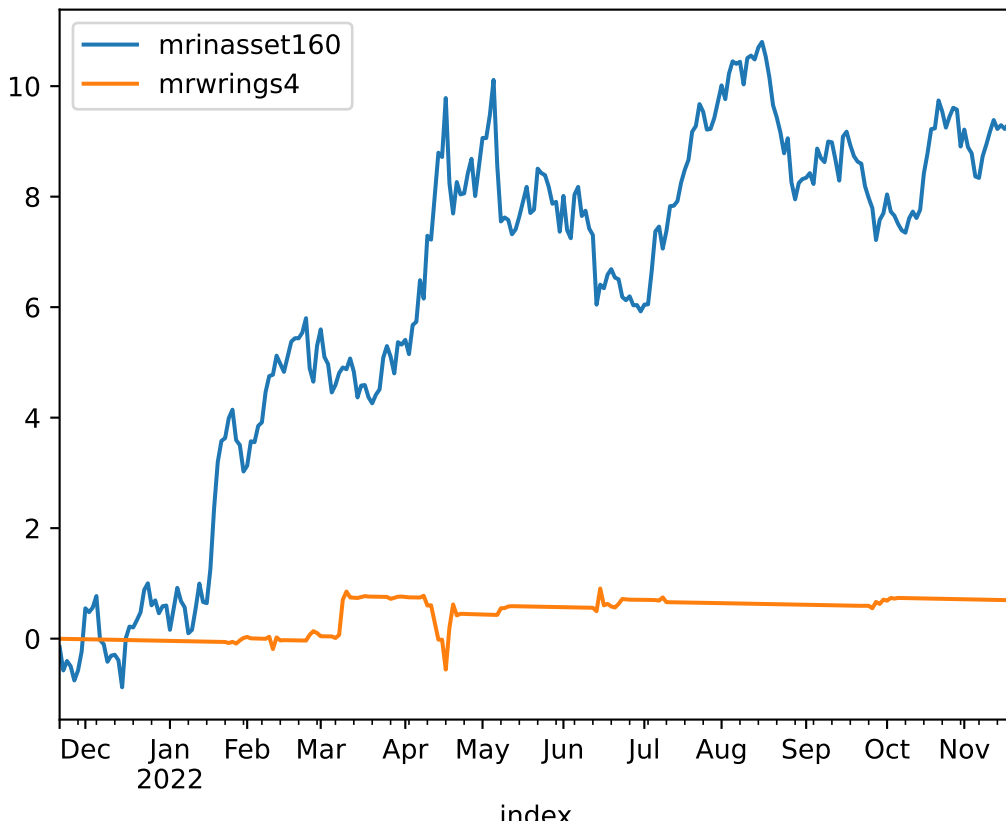
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.23, 'skewabs365': 4.494, 'skewrv180': 4.239, 'skewrv365': 2.238}
ann. std {'skewabs180': 10.796, 'skewabs365': 10.3, 'skewrv180': 9.31, 'skewrv365': 8.608}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.46, 'skewrv365': 0.26}



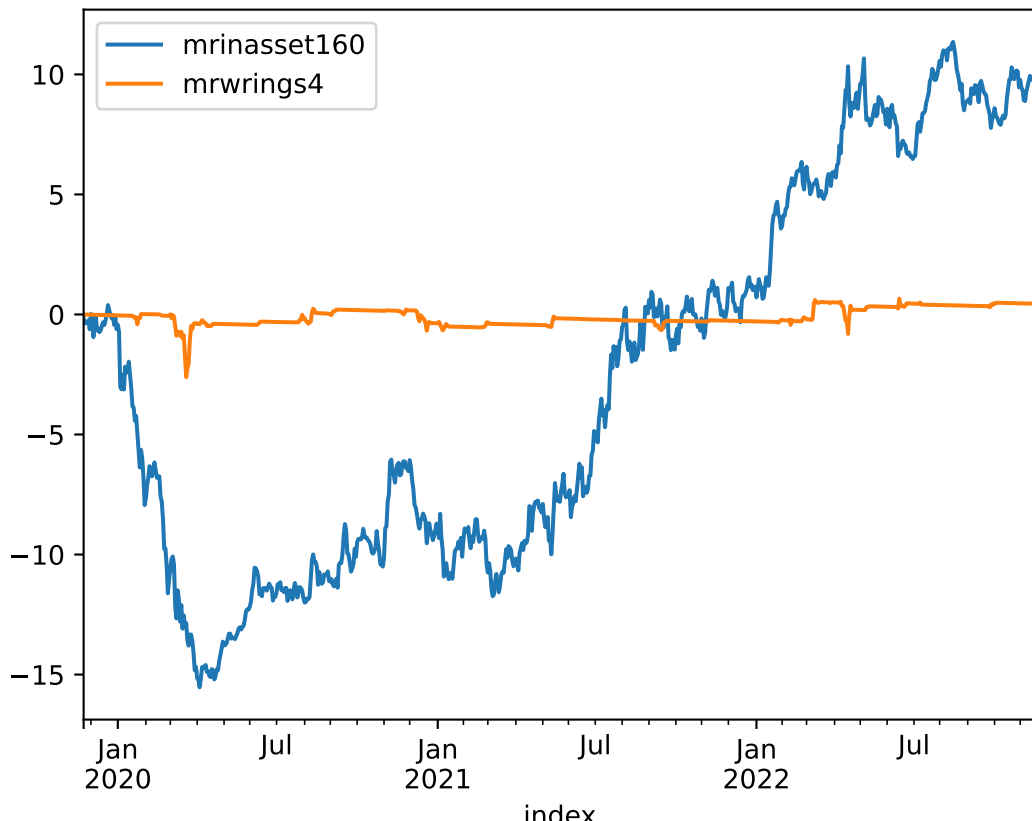
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 9.797, 'mrwrings4': 0.817}
ann. std {'mrinasset160': 6.395, 'mrwrings4': 1.575}
ann. SR {'mrinasset160': 1.53, 'mrwrings4': 0.52}



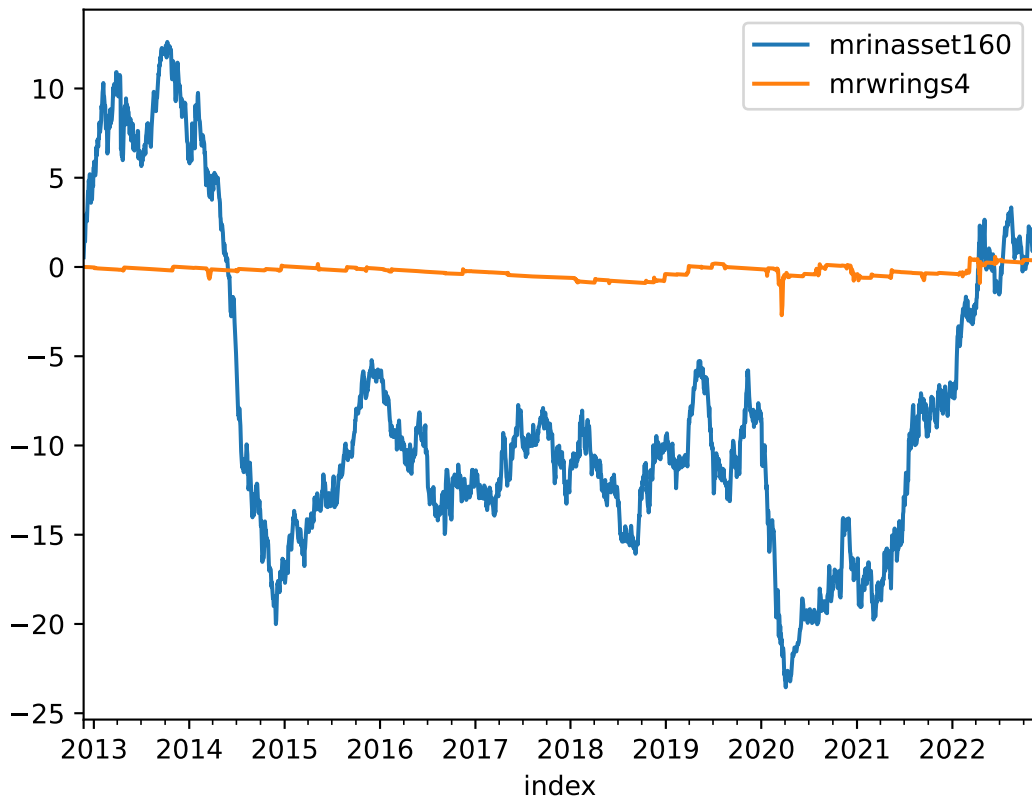
Total Trading Rule P&L for period '1Y'
ann. mean {'mriasset160': 9.257, 'mrwrings4': 0.685}
ann. std {'mriasset160': 6.288, 'mrwrings4': 1.481}
ann. SR {'mriasset160': 1.47, 'mrwrings4': 0.46}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 3.263, 'mrwrings4': 0.146}
ann. std {'mrinasset160': 7.094, 'mrwrings4': 1.537}
ann. SR {'mrinasset160': 0.46, 'mrwrings4': 0.1}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': 0.19, 'mrwrings4': 0.035}
ann. std {'mrinasset160': 6.665, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': 0.03, 'mrwrings4': 0.04}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.384, 'mrwrings4': -1.176}
ann. std {'mrinasset160': 10.931, 'mrwrings4': 2.634}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}

