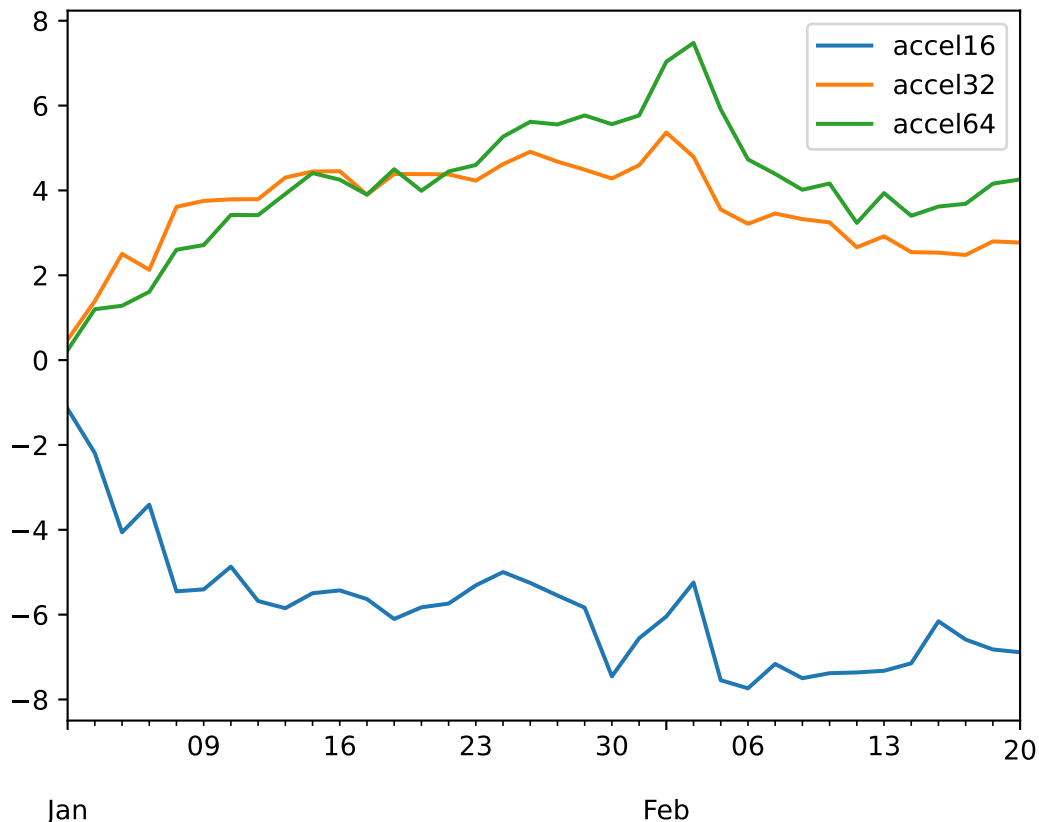
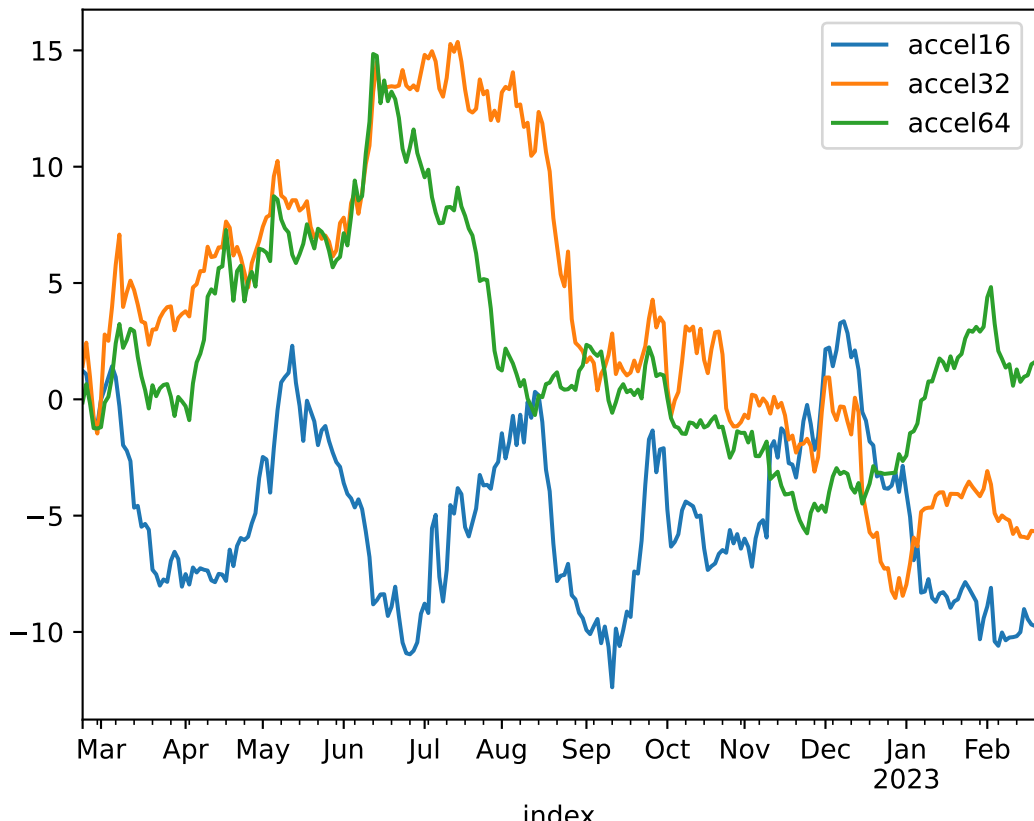


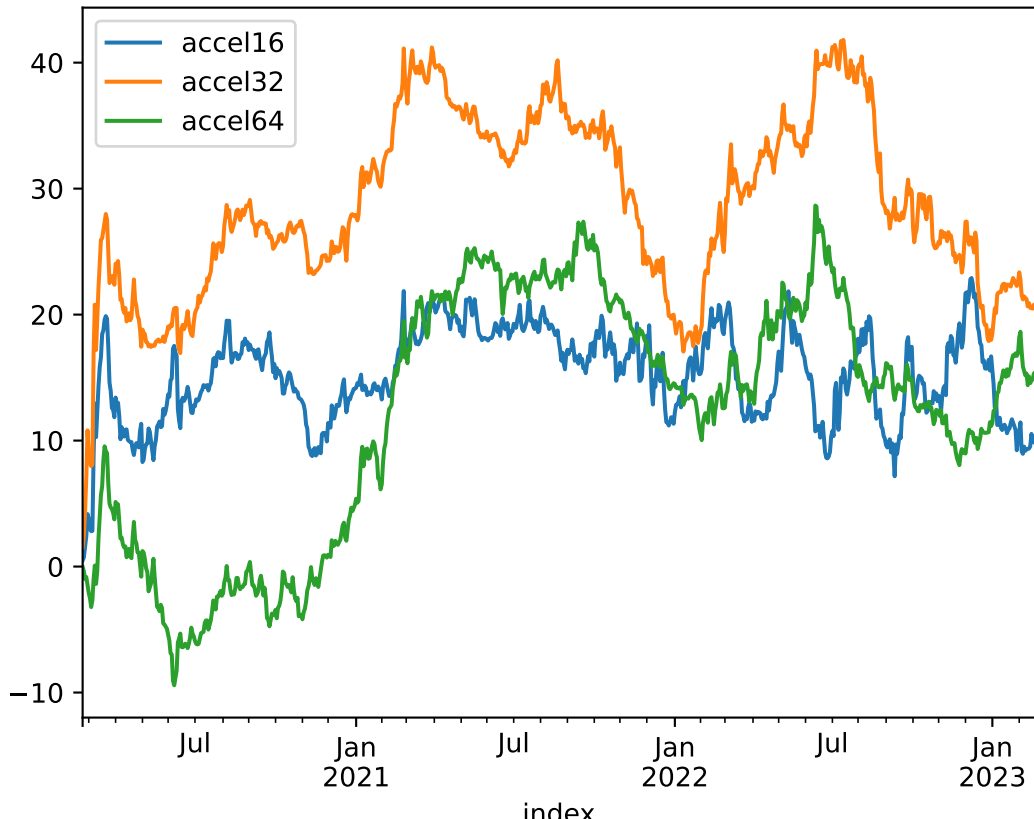
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -48.973, 'accel32': 19.704, 'accel64': 30.293}
ann. std {'accel16': 12.842, 'accel32': 8.152, 'accel64': 9.426}
ann. SR {'accel16': -3.81, 'accel32': 2.42, 'accel64': 3.21}



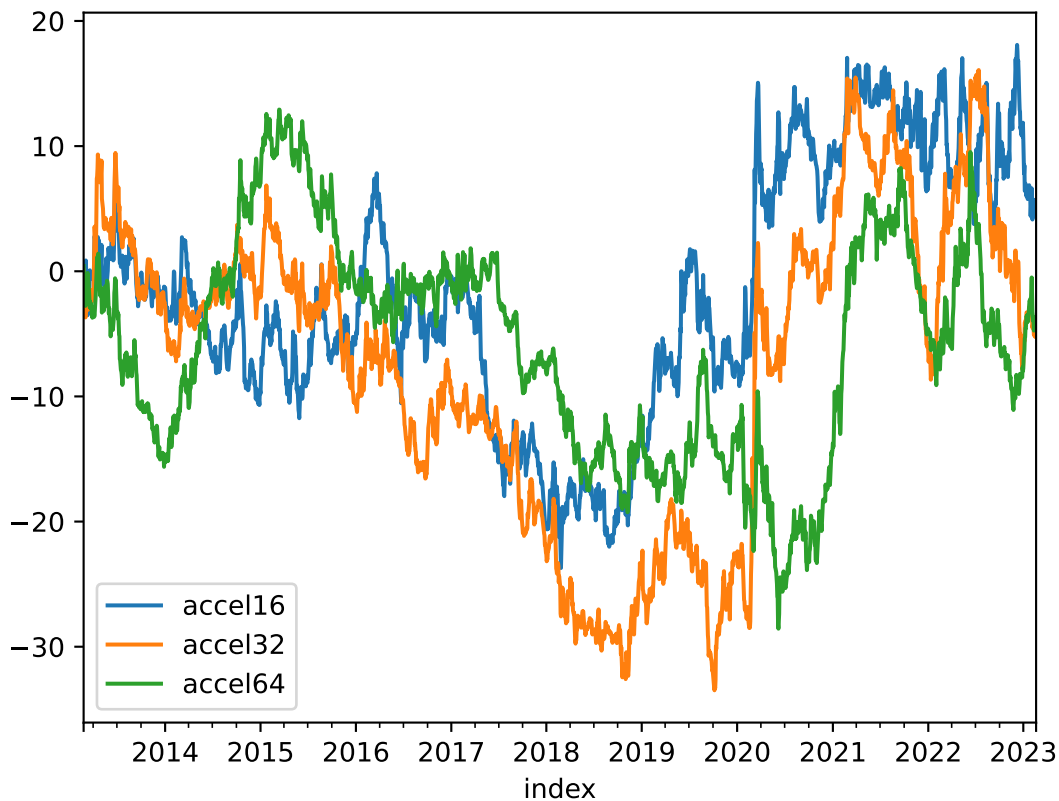
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -9.596, 'accel32': -5.59, 'accel64': 1.583}
ann. std {'accel16': 15.974, 'accel32': 14.218, 'accel64': 11.609}
ann. SR {'accel16': -0.6, 'accel32': -0.39, 'accel64': 0.14}



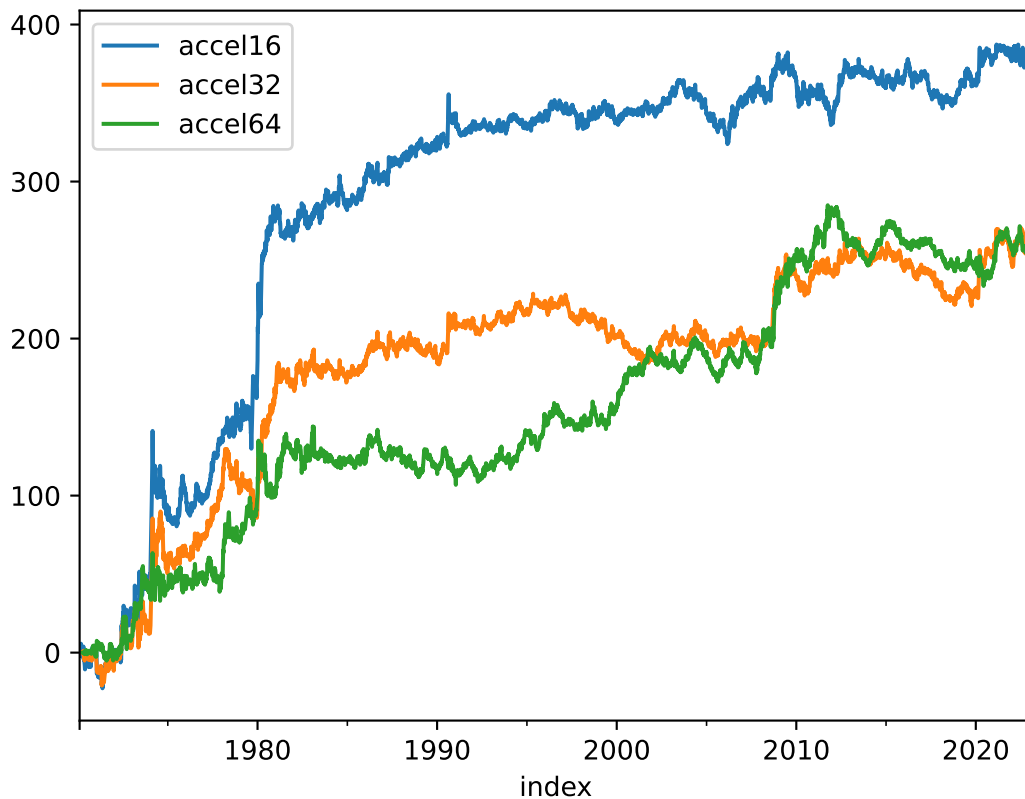
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 3.212, 'accel32': 6.806, 'accel64': 5.054}
ann. std {'accel16': 14.8, 'accel32': 14.218, 'accel64': 11.395}
ann. SR {'accel16': 0.22, 'accel32': 0.48, 'accel64': 0.44}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.489, 'accel32': -0.487, 'accel64': -0.365}
ann. std {'accel16': 11.989, 'accel32': 11.176, 'accel64': 9.581}
ann. SR {'accel16': 0.04, 'accel32': -0.04, 'accel64': -0.04}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.94, 'accel32': 4.61, 'accel64': 4.779}
ann. std {'accel16': 15.663, 'accel32': 13.74, 'accel64': 13.253}
ann. SR {'accel16': 0.44, 'accel32': 0.34, 'accel64': 0.36}

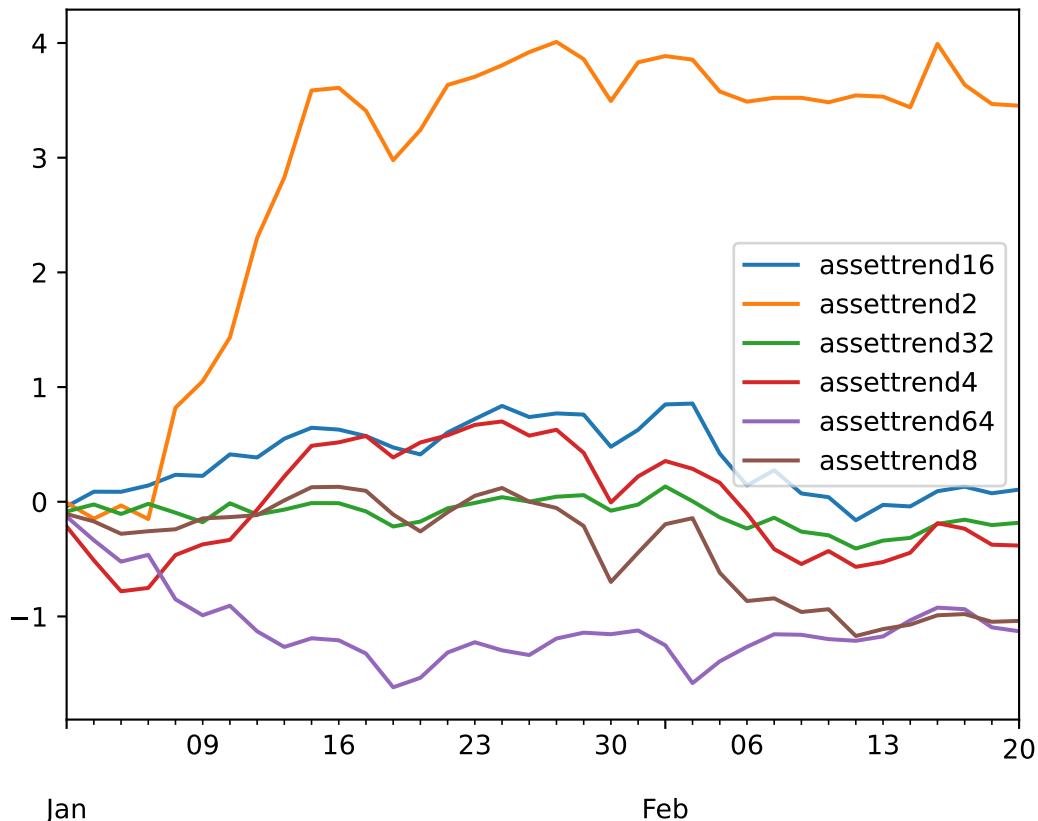


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 0.754, 'assettrend2': 24.556, 'assettrend32': -1.301, 'assettrend4': -2.716, 'assettrend64': -8.03, 'assettrend8': -7.386}

ann. std {'assettrend16': 2.345, 'assettrend2': 5.26, 'assettrend32': 1.43, 'assettrend4': 3.009, 'assettrend64': 2.356, 'assettrend8': 2.62}

ann. SR {'assettrend16': 0.32, 'assettrend2': 4.67, 'assettrend32': -0.91, 'assettrend4': -0.9, 'assettrend64': -3.41, 'assettrend8': -2.82}

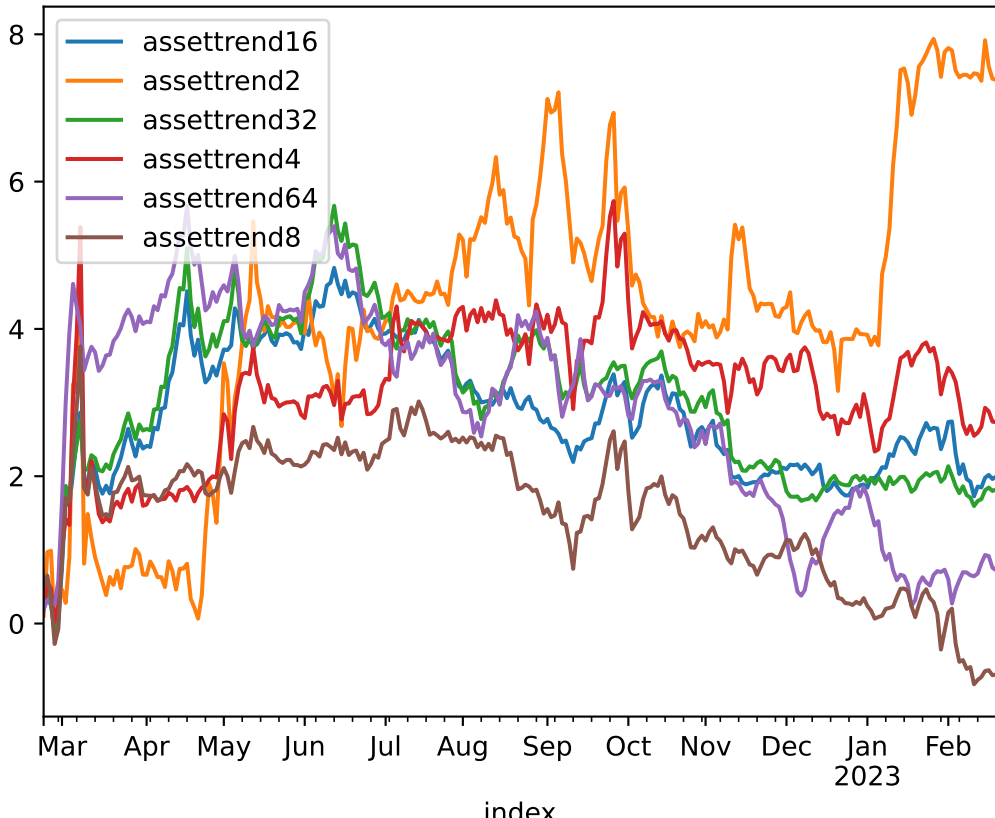


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 1.963, 'assettrend2': 7.267, 'assettrend32': 1.792, 'assettrend4': 2.692, 'assettrend64': 0.713, 'assettrend8': -0.683}

ann. std {'assettrend16': 2.99, 'assettrend2': 7.52, 'assettrend32': 3.168, 'assettrend4': 5.566, 'assettrend64': 3.684, 'assettrend8': 3.668}

ann. SR {'assettrend16': 0.66, 'assettrend2': 0.97, 'assettrend32': 0.57, 'assettrend4': 0.48, 'assettrend64': 0.19, 'assettrend8': -0.19}

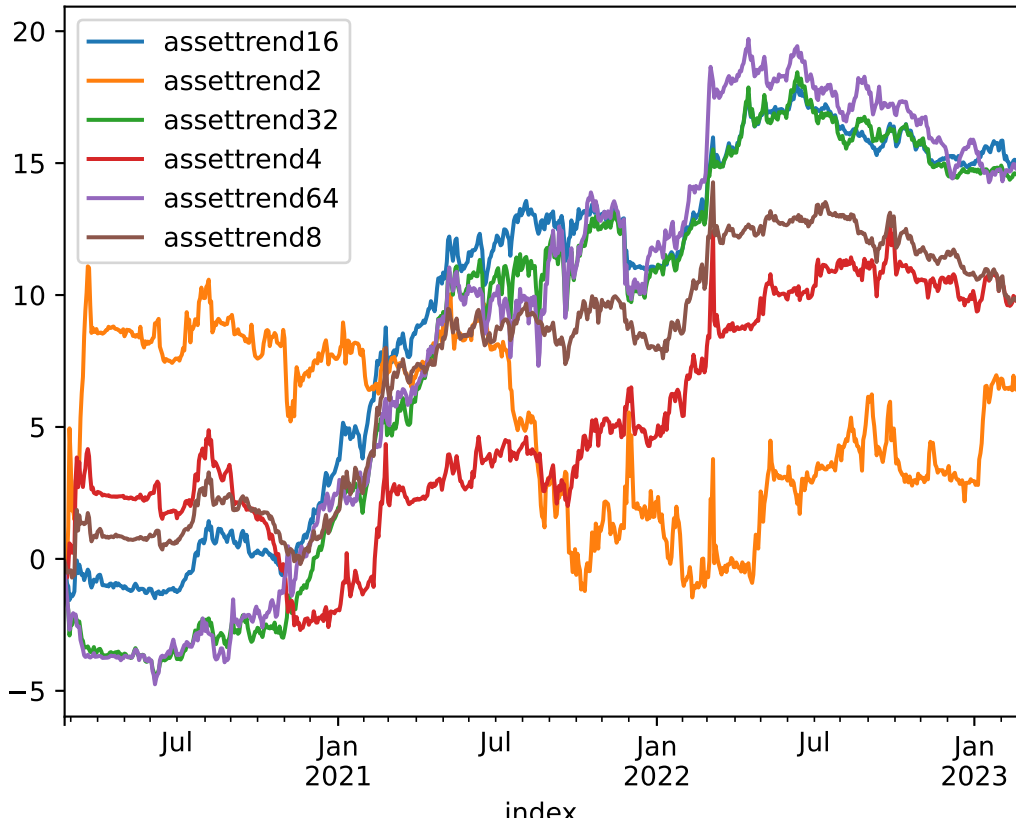


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 4.951, 'assettrend2': 2.099, 'assettrend32': 4.783, 'assettrend4': 3.204, 'assettrend64': 4.839, 'assettrend8': 3.218}

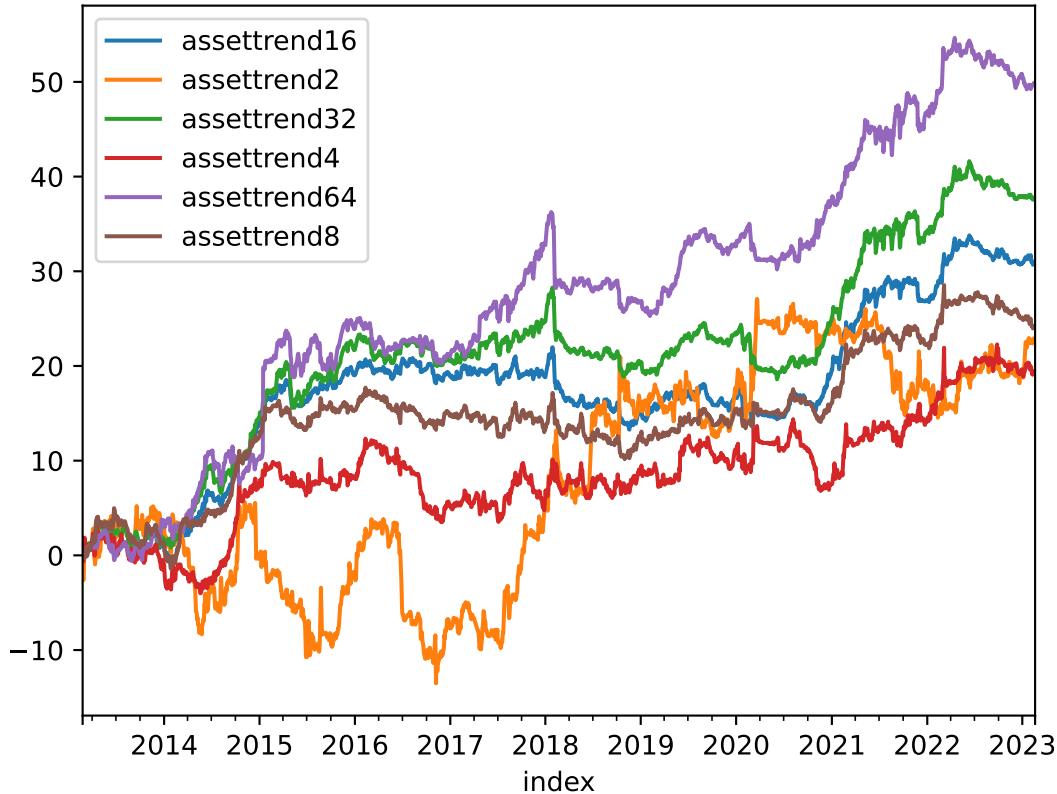
ann. std {'assettrend16': 3.536, 'assettrend2': 7.674, 'assettrend32': 4.315, 'assettrend4': 5.286, 'assettrend64': 5.095, 'assettrend8': 3.741}

ann. SR {'assettrend16': 1.4, 'assettrend2': 0.27, 'assettrend32': 1.11, 'assettrend4': 0.61, 'assettrend64': 0.95, 'assettrend8': 0.86}



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

ann. mean {'assettrend16': 3.04, 'assettrend2': 2.199, 'assettrend32': 3.71, 'assettrend4': 1.893, 'assettrend64': 4.88, 'assettrend8': 2.366}
ann. std {'assettrend16': 3.247, 'assettrend2': 8.287, 'assettrend32': 3.705, 'assettrend4': 5.007, 'assettrend64': 5.287, 'assettrend8': 3.573}
ann. SR {'assettrend16': 0.94, 'assettrend2': 0.27, 'assettrend32': 1.0, 'assettrend4': 0.38, 'assettrend64': 0.92, 'assettrend8': 0.66}

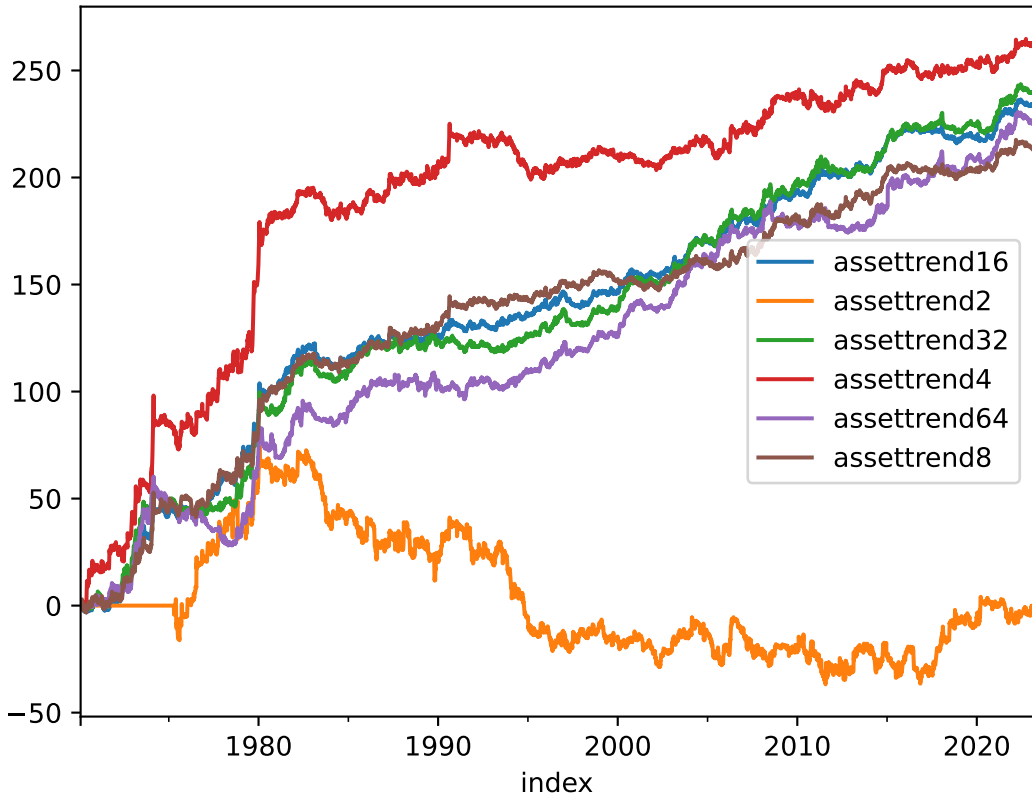


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.321, 'assettrend2': -0.01, 'assettrend32': 4.434, 'assettrend4': 4.842, 'assettrend8': 3.943}

ann. std {'assettrend16': 4.634, 'assettrend2': 10.019, 'assettrend32': 4.848, 'assettrend4': 7.339, 'assettrend64': 5.408, 'assettrend8': 5.017}

ann. SR {'assettrend16': 0.93, 'assettrend2': -0.0, 'assettrend32': 0.91, 'assettrend4': 0.66, 'assettrend64': 0.77, 'assettrend8': 0.79}

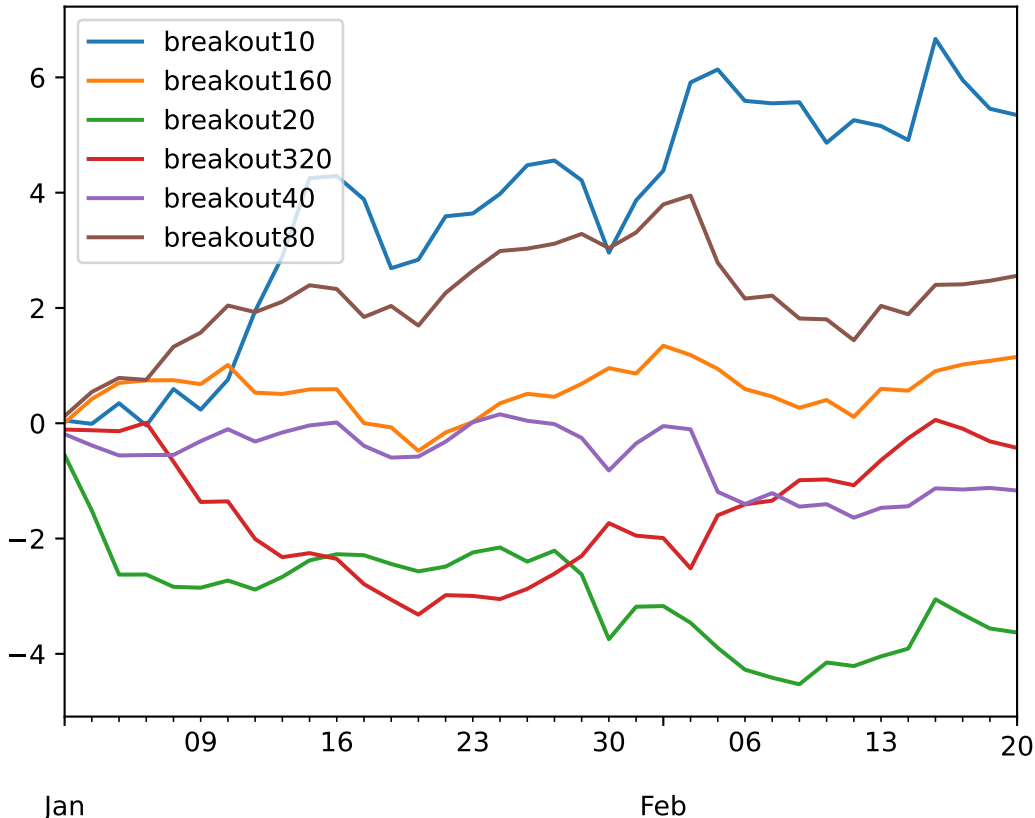


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 38.017, 'breakout160': 8.193, 'breakout20': -25.819, 'breakout320': -3.042, 'breakout40': -8.302, 'breakout80': 18.188}

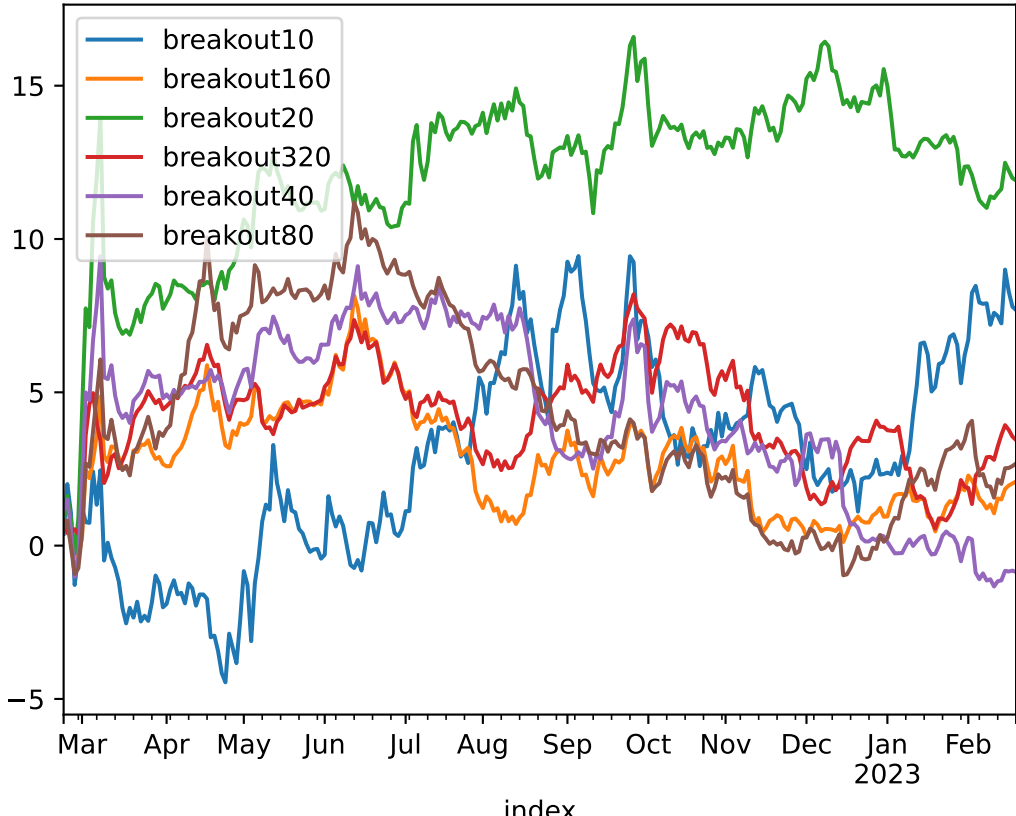
ann. std {'breakout10': 11.163, 'breakout160': 4.242, 'breakout20': 6.51, 'breakout320': 5.64, 'breakout40': 4.579, 'breakout80': 5.986}

ann. SR {'breakout10': 3.41, 'breakout160': 1.93, 'breakout20': -3.97, 'breakout320': -0.54, 'breakout40': -1.81, 'breakout80': 3.04}



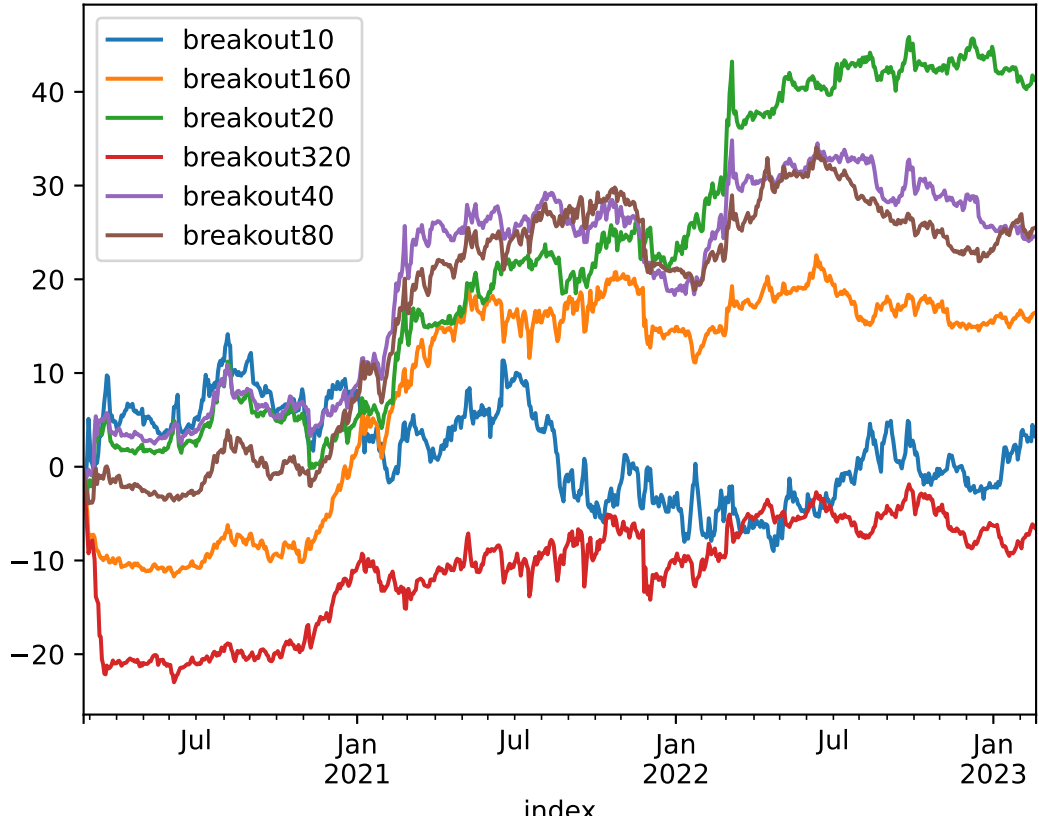
Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 7.563, 'breakout160': 2.061, 'breakout20': 11.728, 'breakout320': 3.391, 'breakout40': -0.848, 'breakout80': 2.64}
ann. std {'breakout10': 12.544, 'breakout160': 6.874, 'breakout20': 11.501, 'breakout320': 6.845, 'breakout40': 9.195, 'breakout80': 7.922}
ann. SR {'breakout10': 0.6, 'breakout160': 0.3, 'breakout20': 1.02, 'breakout320': 0.5, 'breakout40': -0.09, 'breakout80': 0.33}



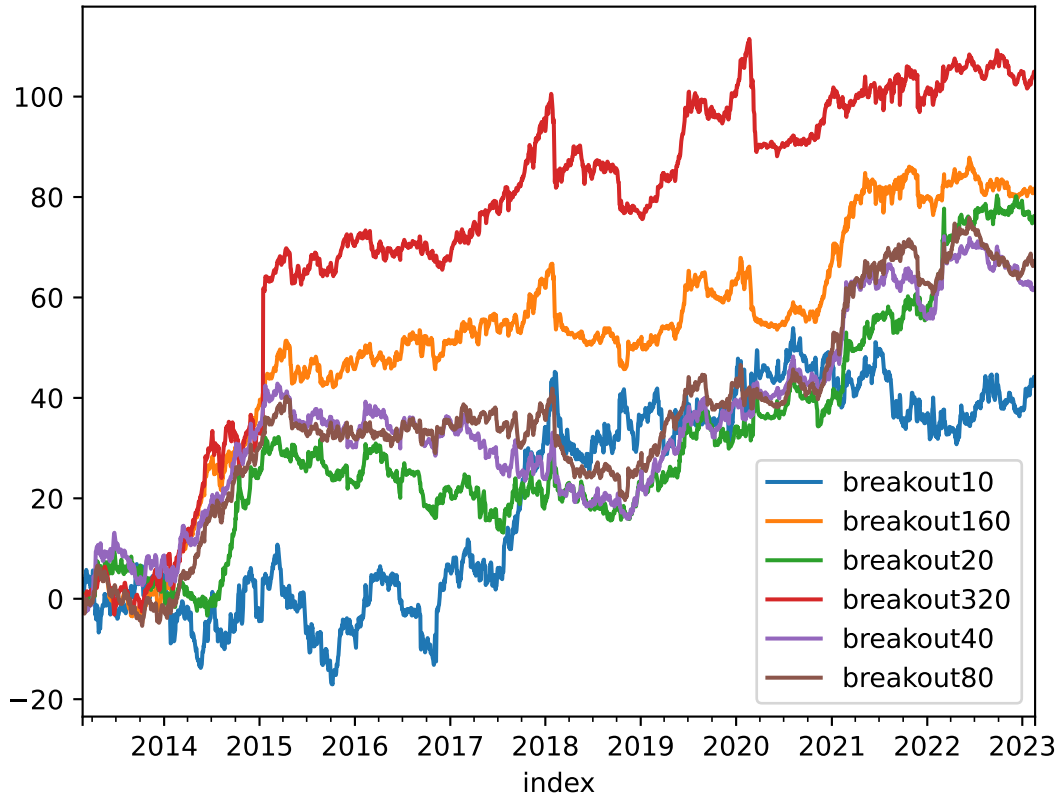
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': 1.031, 'breakout160': 5.408, 'breakout20': 13.499, 'breakout320': -2.171, 'breakout40': 8.042, 'breakout80': 8.381}
 ann. std {'breakout10': 13.949, 'breakout160': 9.436, 'breakout20': 11.39, 'breakout320': 10.57, 'breakout40': 9.915, 'breakout80': 9.261}
 ann. SR {'breakout10': 0.07, 'breakout160': 0.57, 'breakout20': 1.19, 'breakout320': -0.21, 'breakout40': 0.81, 'breakout80': 0.9}



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

ann. mean {'breakout10': 4.213, 'breakout160': 8.03, 'breakout20': 7.428, 'breakout320': 10.26, 'breakout40': 6.079, 'breakout80': 6.614}
ann. std {'breakout10': 15.654, 'breakout160': 9.058, 'breakout20': 11.169, 'breakout320': 13.32, 'breakout40': 9.724, 'breakout80': 8.963}
ann. SR {'breakout10': 0.27, 'breakout160': 0.89, 'breakout20': 0.67, 'breakout320': 0.77, 'breakout40': 0.63, 'breakout80': 0.74}

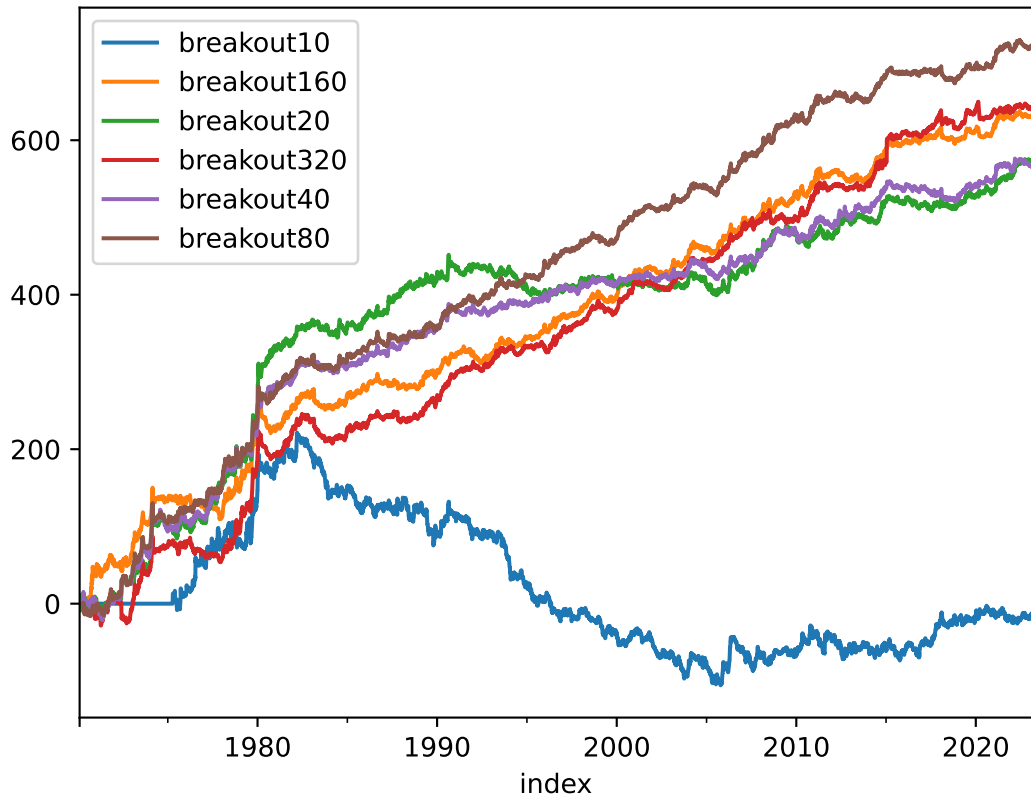


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.252, 'breakout160': 11.685, 'breakout20': 10.56, 'breakout320': 11.891, 'breakout40': 10.469, 'breakout80': 13.343}

ann. std {'breakout10': 20.759, 'breakout160': 12.439, 'breakout20': 15.986, 'breakout320': 13.003, 'breakout40': 13.184, 'breakout80': 12.685}

ann. SR {'breakout10': -0.01, 'breakout160': 0.94, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.05}

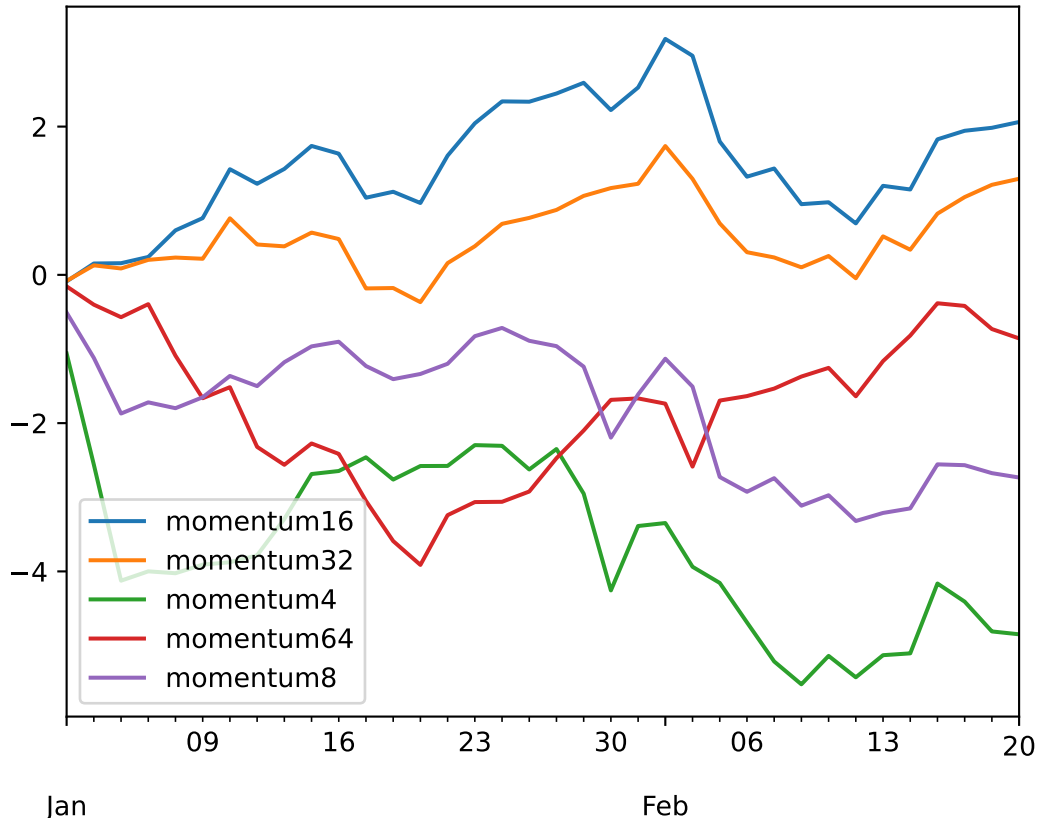


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 14.663, 'momentum32': 9.218, 'momentum4': -34.478, 'momentum64': -6.096, 'momentum8': -19.44}

ann. std {'momentum16': 6.149, 'momentum32': 4.862, 'momentum4': 9.187, 'momentum64': 6.598, 'momentum8': 6.384}

ann. SR {'momentum16': 2.38, 'momentum32': 1.9, 'momentum4': -3.75, 'momentum64': -0.92, 'momentum8': -3.04}

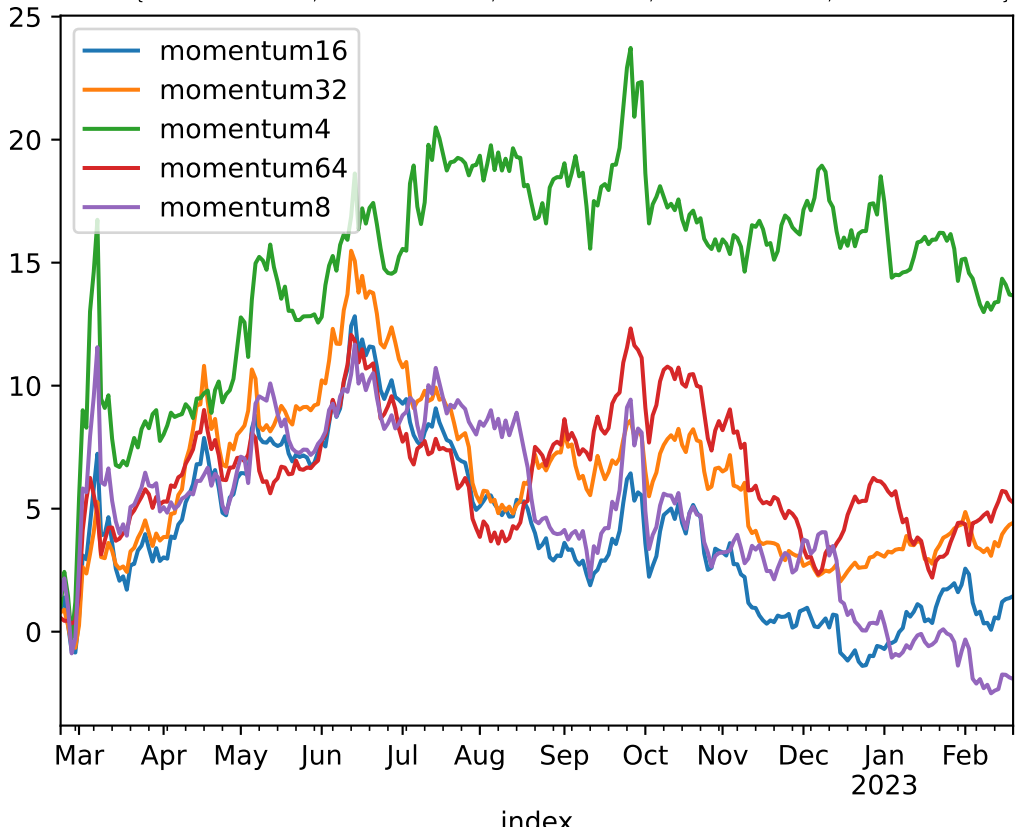


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 1.421, 'momentum32': 4.357, 'momentum4': 13.454, 'momentum64': 5.169, 'momentum8': -1.889}

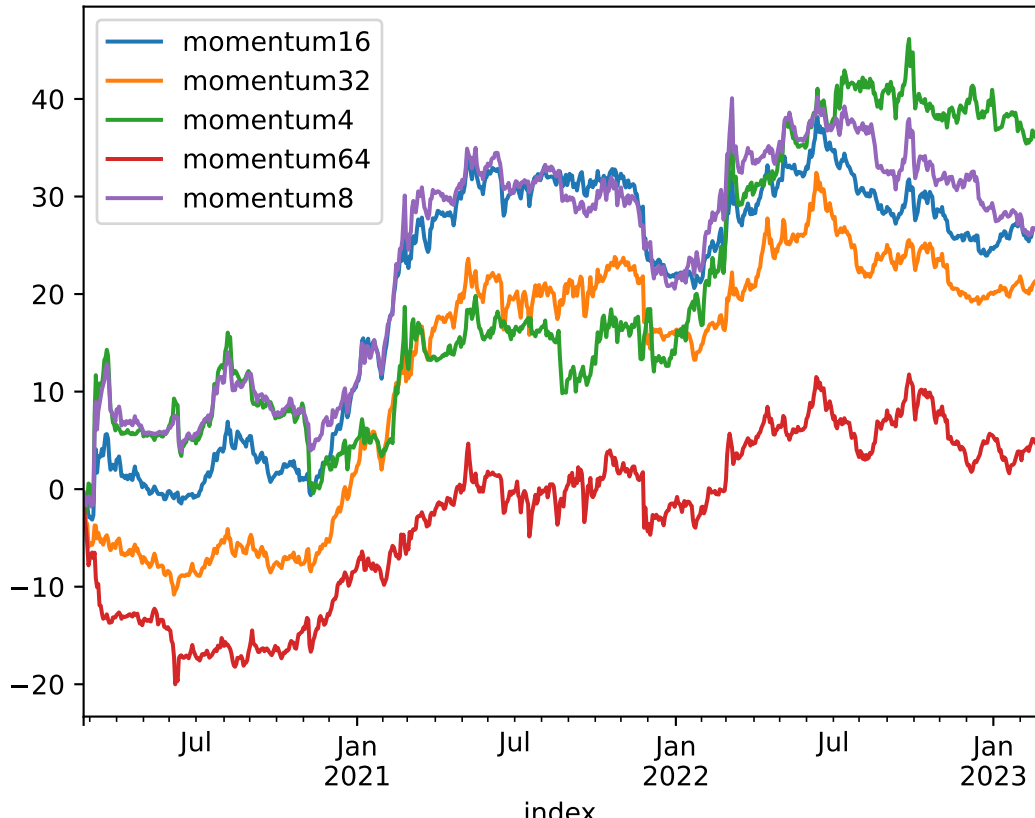
ann. std {'momentum16': 9.97, 'momentum32': 9.532, 'momentum4': 16.736, 'momentum64': 9.219, 'momentum8': 12.678}

ann. SR {'momentum16': 0.14, 'momentum32': 0.46, 'momentum4': 0.8, 'momentum64': 0.56, 'momentum8': -0.15}



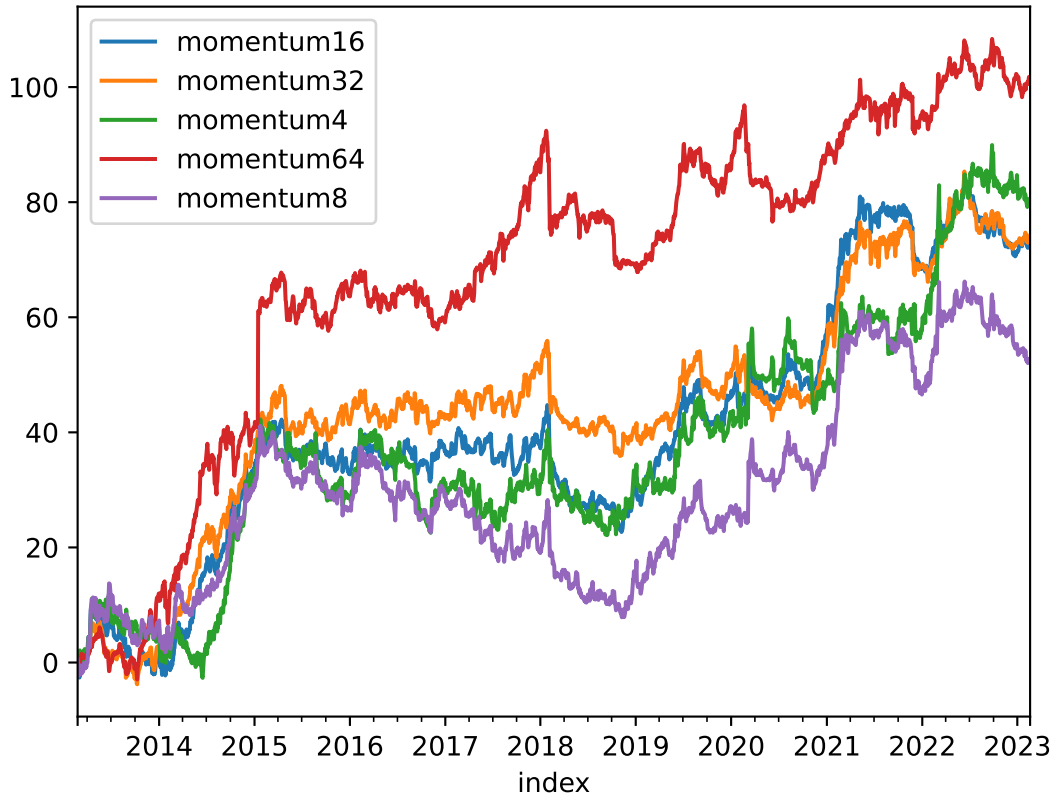
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.774, 'momentum32': 7.006, 'momentum4': 11.83, 'momentum64': 1.535, 'momentum8': 8.718}
ann. std {'momentum16': 10.844, 'momentum32': 10.601, 'momentum4': 15.884, 'momentum64': 10.849, 'momentum8': 12.718}
ann. SR {'momentum16': 0.81, 'momentum32': 0.66, 'momentum4': 0.74, 'momentum64': 0.14, 'momentum8': 0.69}



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

ann. mean {'momentum16': 7.21, 'momentum32': 7.293, 'momentum4': 7.842, 'momentum64': 9.947, 'momentum8': 5.167}
ann. std {'momentum16': 9.884, 'momentum32': 9.425, 'momentum4': 13.706, 'momentum64': 11.969, 'momentum8': 11.276}
ann. SR {'momentum16': 0.73, 'momentum32': 0.77, 'momentum4': 0.57, 'momentum64': 0.83, 'momentum8': 0.46}

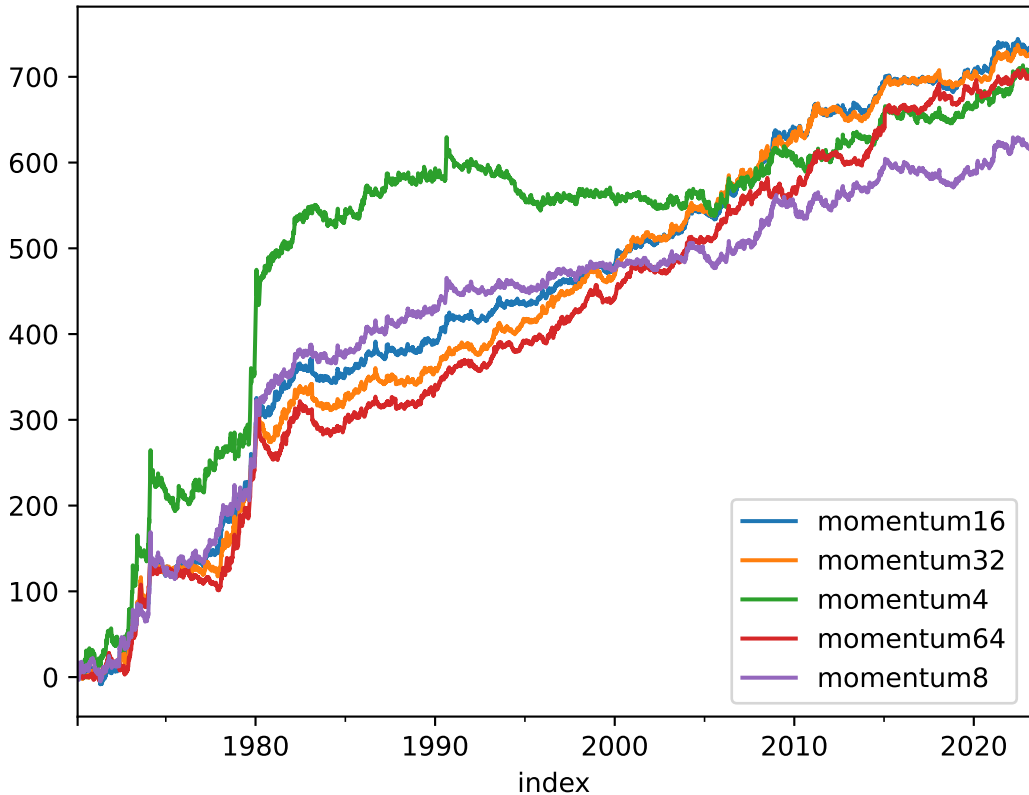


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.555, 'momentum32': 13.432, 'momentum4': 13.011, 'momentum64': 12.96, 'momentum8': 11.393}

ann. std {'momentum16': 14.135, 'momentum32': 13.744, 'momentum4': 20.004, 'momentum64': 13.359, 'momentum8': 15.794}

ann. SR {'momentum16': 0.96, 'momentum32': 0.98, 'momentum4': 0.65, 'momentum64': 0.97, 'momentum8': 0.72}

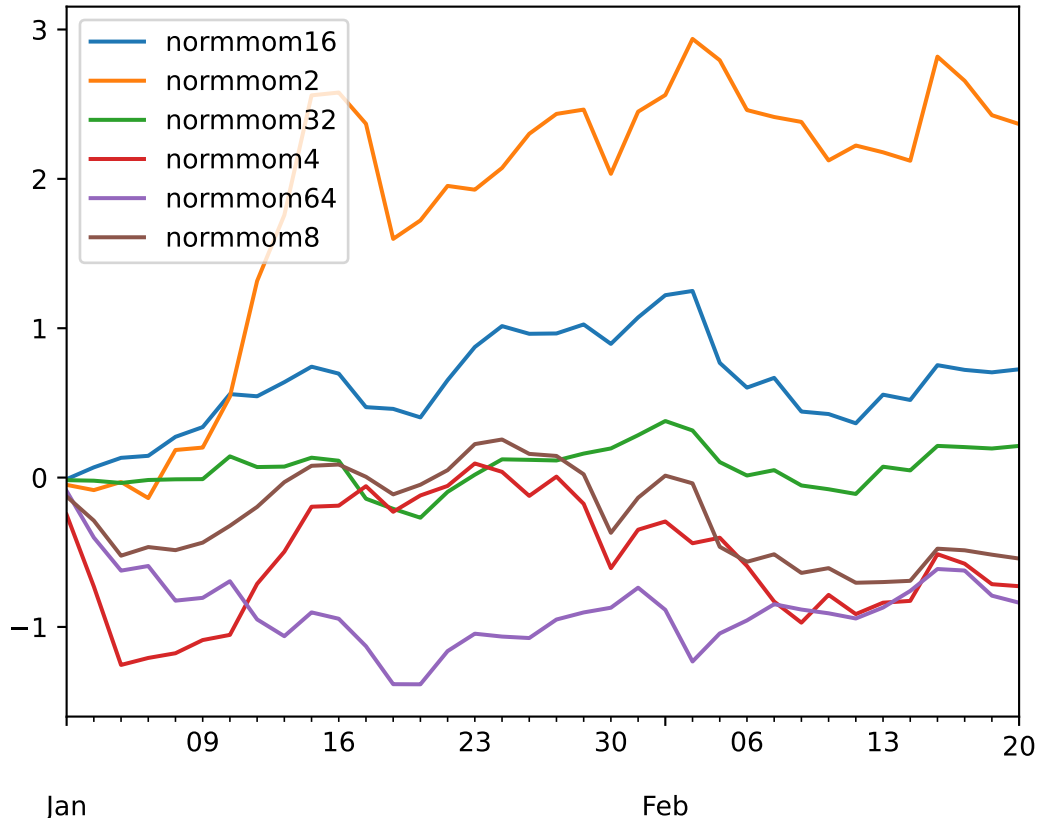


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 5.155, 'normmom2': 16.831, 'normmom32': 1.507, 'normmom4': -5.172, 'normmom64': -5.957, 'normmom8': -3.856}

ann. std {'normmom16': 2.362, 'normmom2': 5.143, 'normmom32': 1.507, 'normmom4': 3.369, 'normmom64': 2.381, 'normmom8': 2.349}

ann. SR {'normmom16': 2.18, 'normmom2': 3.27, 'normmom32': 1.0, 'normmom4': -1.54, 'normmom64': -2.5, 'normmom8': -1.64}

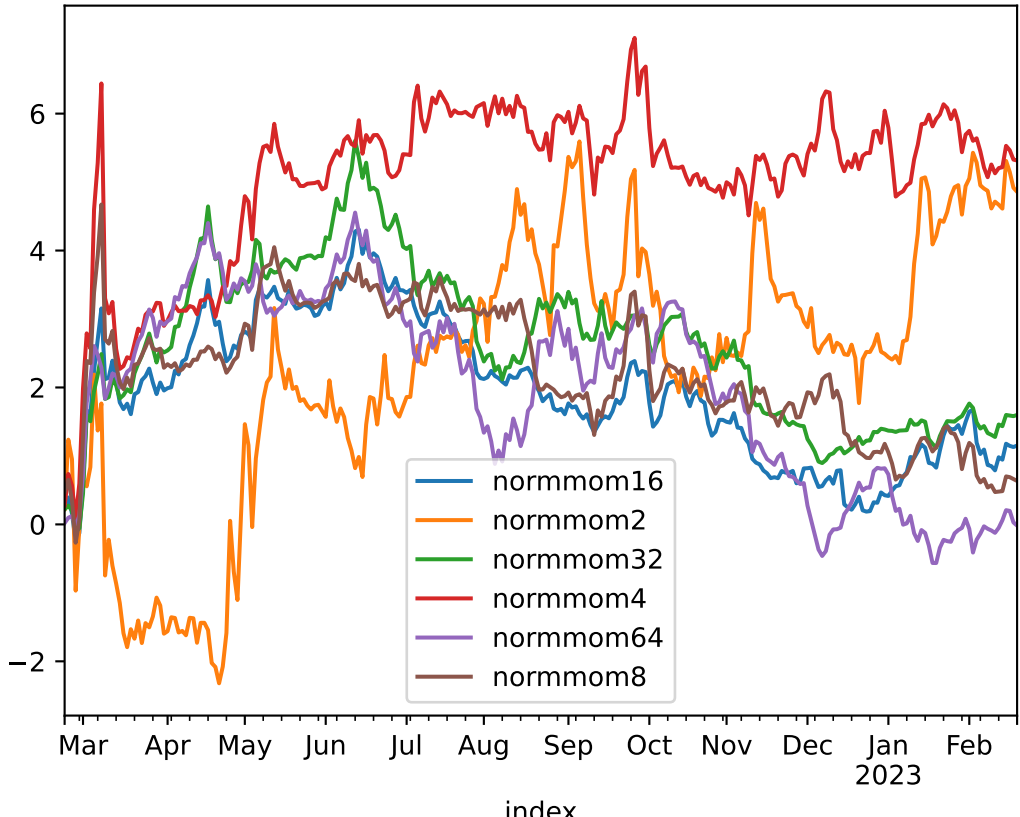


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 1.133, 'normmom2': 4.783, 'normmom32': 1.574, 'normmom4': 5.233, 'normmom64': -0.018, 'normmom8': 0.625}

ann. std {'normmom16': 3.095, 'normmom2': 7.27, 'normmom32': 3.053, 'normmom4': 5.785, 'normmom64': 3.387, 'normmom8': 4.085}

ann. SR {'normmom16': 0.37, 'normmom2': 0.66, 'normmom32': 0.52, 'normmom4': 0.9, 'normmom64': -0.01, 'normmom8': 0.15}

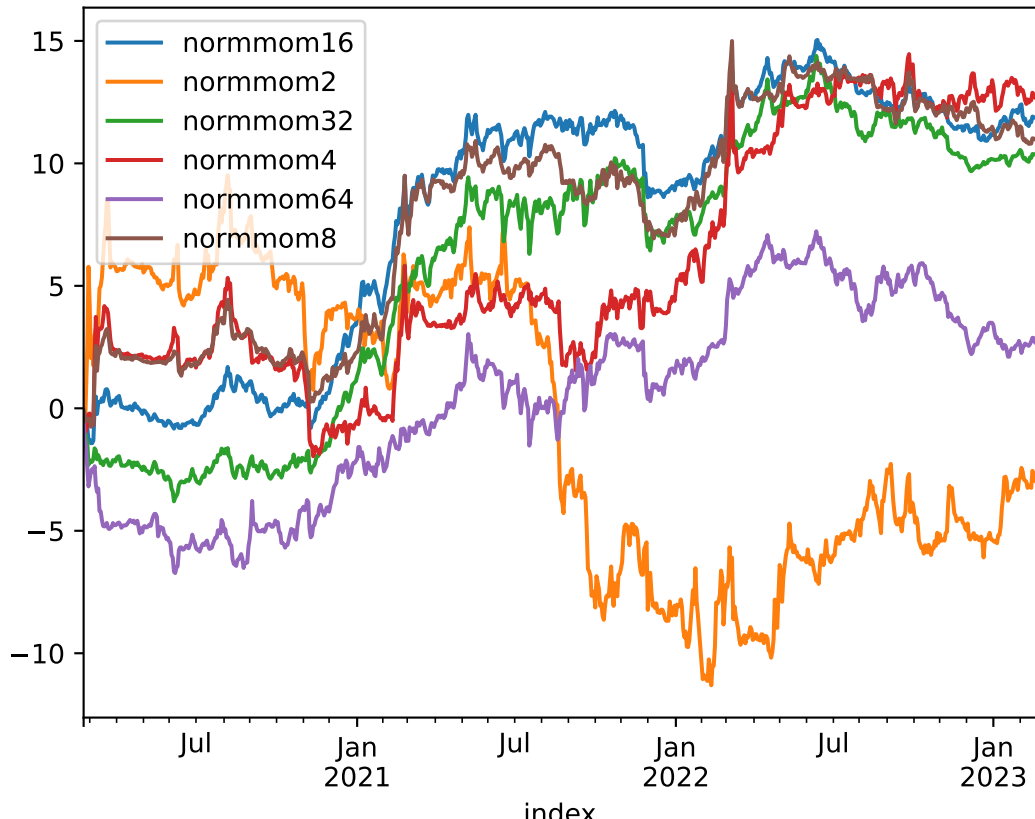


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.896, 'normmom2': -0.984, 'normmom32': 3.403, 'normmom4': 4.154, 'normmom64': 0.87, 'normmom8': 3.592}

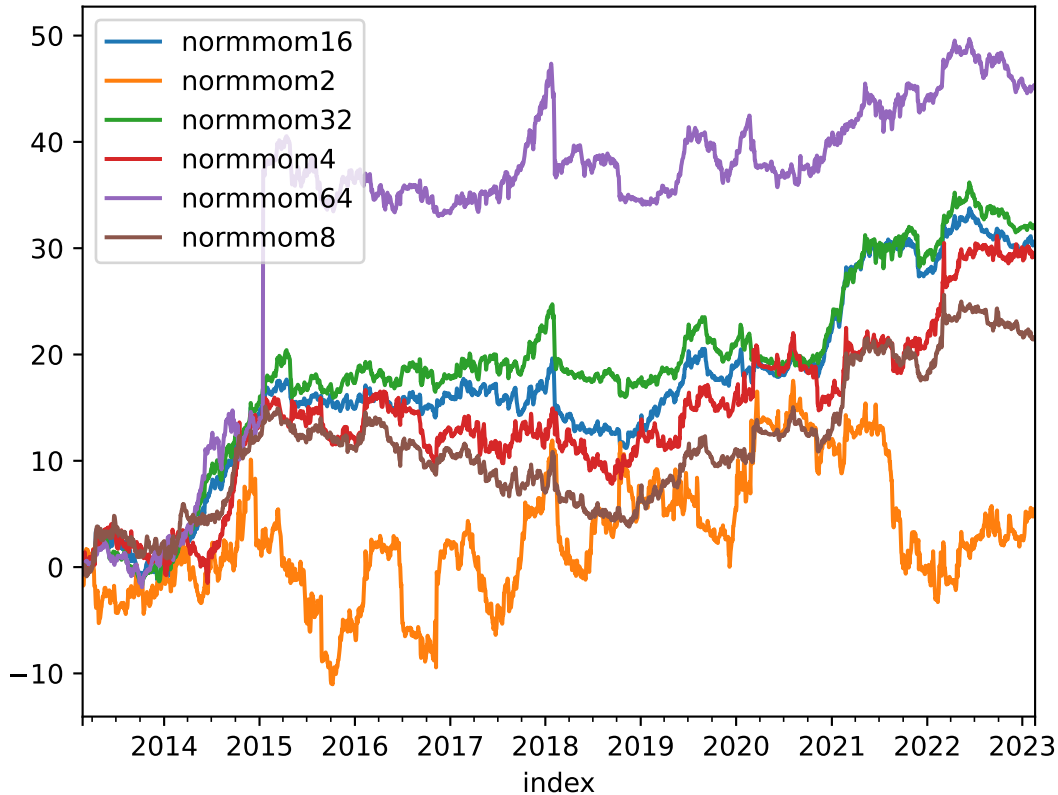
ann. std {'normmom16': 3.634, 'normmom2': 8.201, 'normmom32': 3.949, 'normmom4': 5.696, 'normmom64': 4.254, 'normmom8': 4.209}

ann. SR {'normmom16': 1.07, 'normmom2': -0.12, 'normmom32': 0.86, 'normmom4': 0.73, 'normmom64': 0.2, 'normmom8': 0.85}



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

ann. mean {'normmom16': 3.006, 'normmom2': 0.492, 'normmom32': 3.16, 'normmom4': 2.884, 'normmom64': 4.43, 'normmom8': 2.118}
ann. std {'normmom16': 3.555, 'normmom2': 9.023, 'normmom32': 3.703, 'normmom4': 5.481, 'normmom64': 8.483, 'normmom8': 4.03}
ann. SR {'normmom16': 0.85, 'normmom2': 0.05, 'normmom32': 0.85, 'normmom4': 0.53, 'normmom64': 0.52, 'normmom8': 0.53}

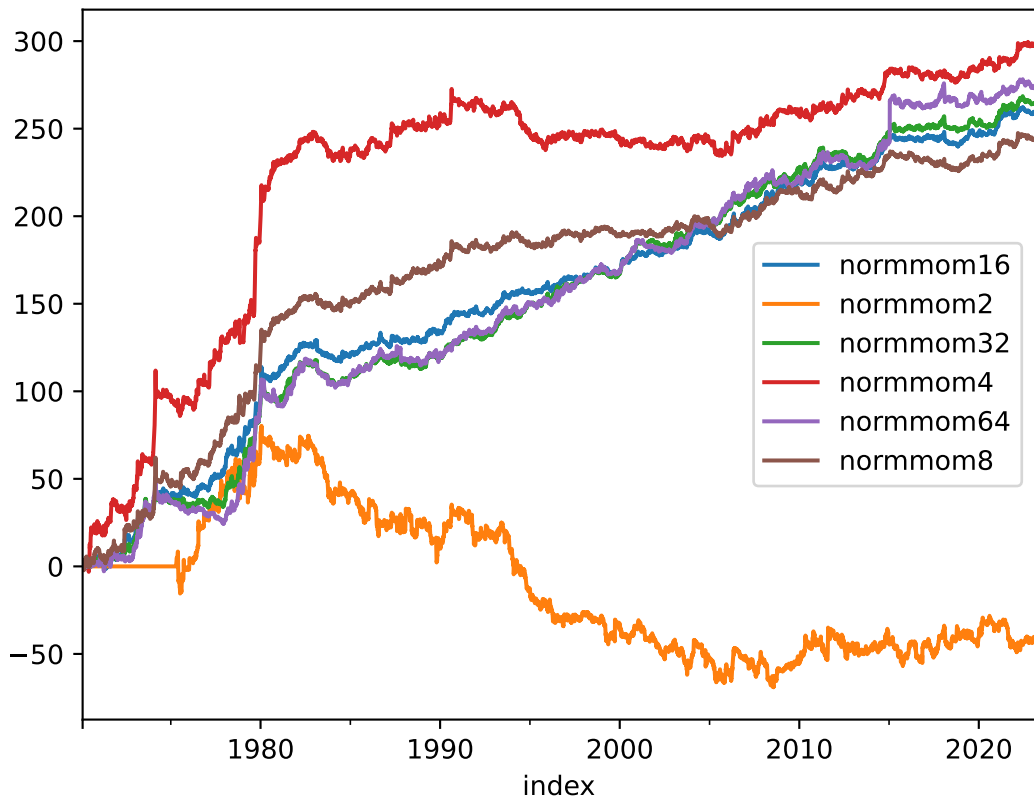


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.795, 'normmom2': -0.754, 'normmom32': 4.894, 'normmom4': 5.508, 'normmom64': 5.062, 'normmom8': 4.504}

ann. std {'normmom16': 4.89, 'normmom2': 11.171, 'normmom32': 4.948, 'normmom4': 8.292, 'normmom64': 6.236, 'normmom8': 5.904}

ann. SR {'normmom16': 0.98, 'normmom2': -0.07, 'normmom32': 0.99, 'normmom4': 0.66, 'normmom64': 0.81, 'normmom8': 0.76}

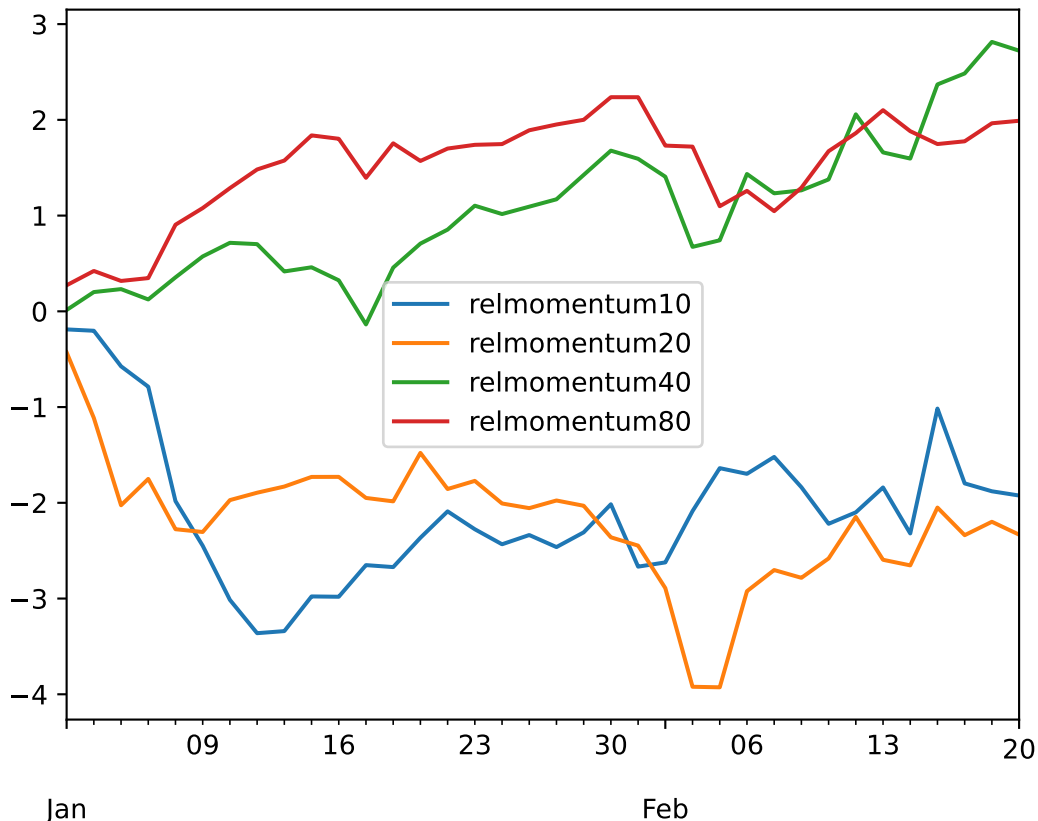


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -13.681, 'relmomentum20': -16.588, 'relmomentum40': 19.359, 'relmomentum80': 14.154}

ann. std {'relmomentum10': 6.968, 'relmomentum20': 6.455, 'relmomentum40': 4.986, 'relmomentum80': 3.869}

ann. SR {'relmomentum10': -1.96, 'relmomentum20': -2.57, 'relmomentum40': 3.88, 'relmomentum80': 3.66}

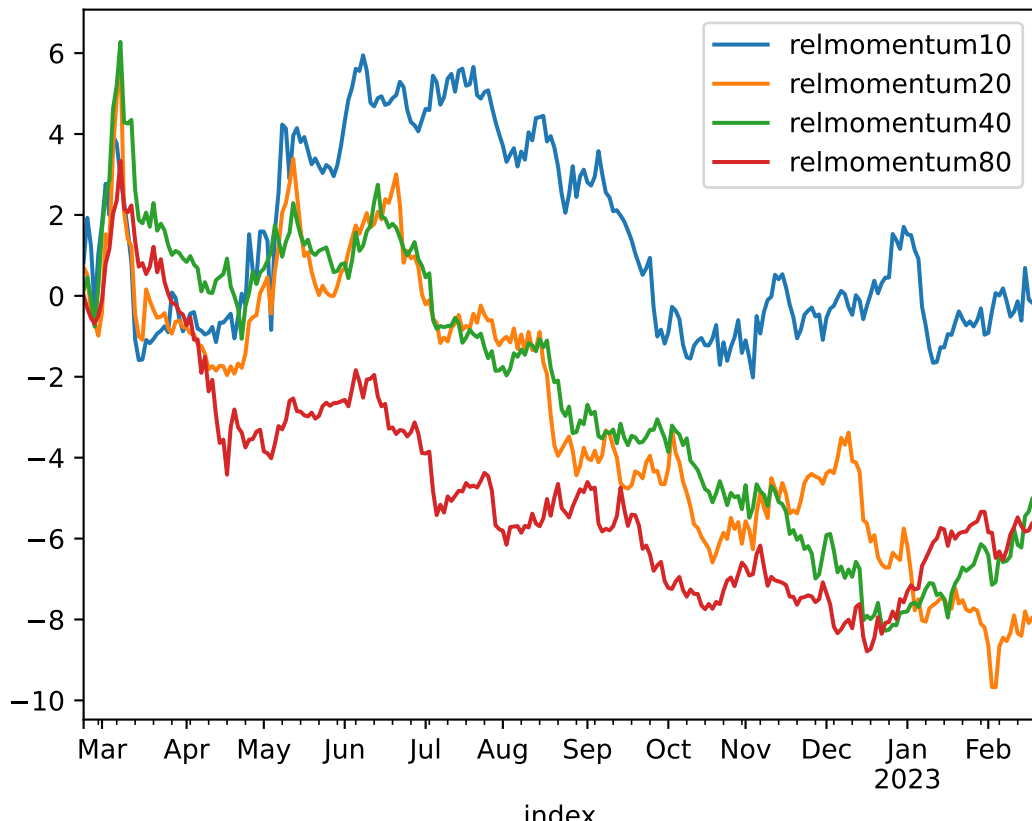


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -0.215, 'relmomentum20': -7.958, 'relmomentum40': -5.015, 'relmomentum80': -5.499}

ann. std {'relmomentum10': 8.8, 'relmomentum20': 8.423, 'relmomentum40': 6.589, 'relmomentum80': 5.479}

ann. SR {'relmomentum10': -0.02, 'relmomentum20': -0.94, 'relmomentum40': -0.76, 'relmomentum80': -1.0}

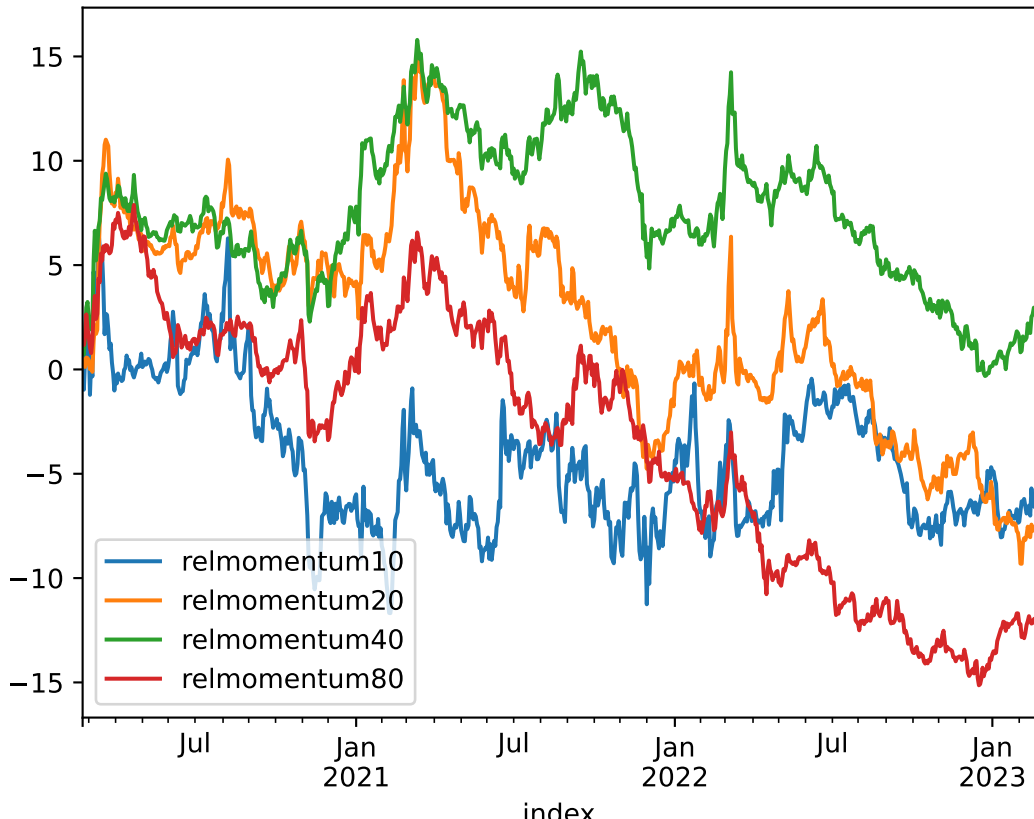


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -2.166, 'relmomentum20': -2.53, 'relmomentum40': 0.941, 'relmomentum80': -3.912}

ann. std {'relmomentum10': 12.152, 'relmomentum20': 8.881, 'relmomentum40': 7.415, 'relmomentum80': 6.845}

ann. SR {'relmomentum10': -0.18, 'relmomentum20': -0.28, 'relmomentum40': 0.13, 'relmomentum80': -0.57}

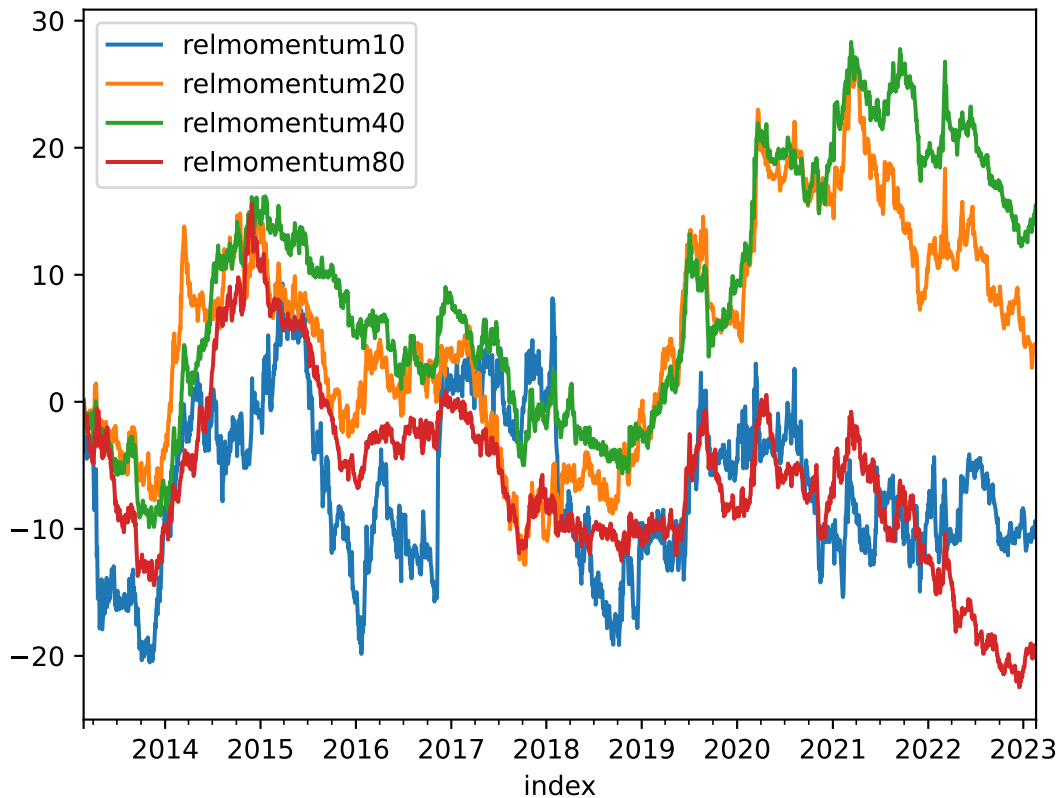


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -1.011, 'relmomentum20': 0.42, 'relmomentum40': 1.513, 'relmomentum80': -1.892}

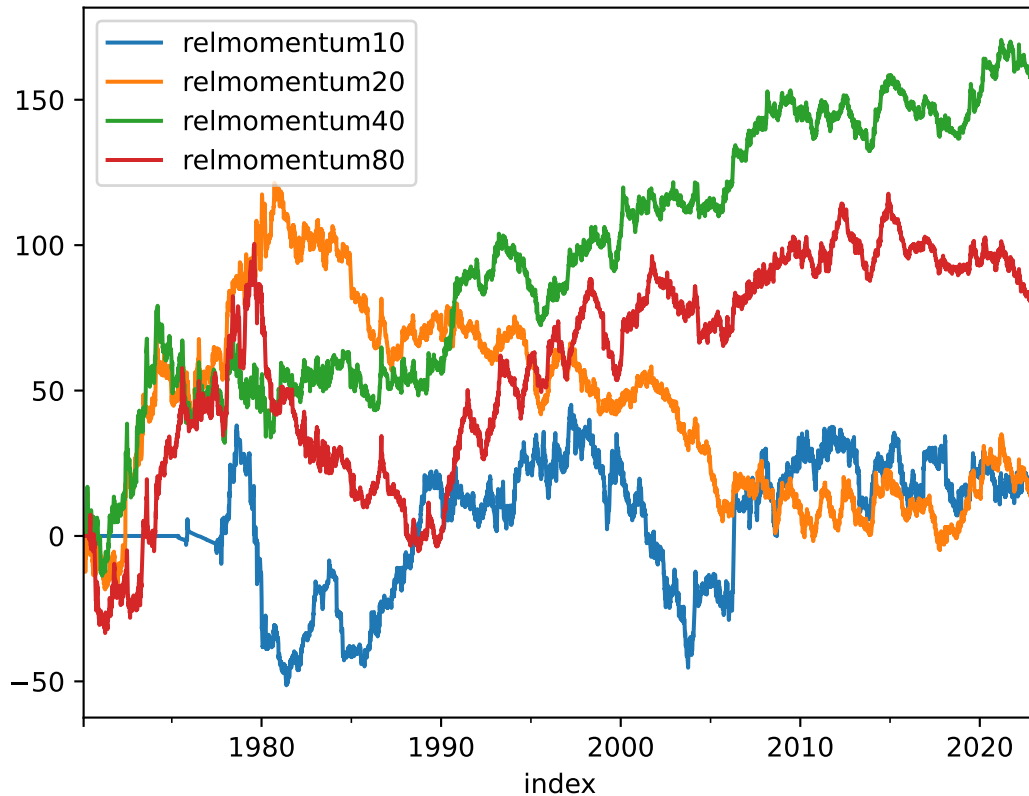
ann. std {'relmomentum10': 12.924, 'relmomentum20': 8.918, 'relmomentum40': 7.27, 'relmomentum80': 6.688}

ann. SR {'relmomentum10': -0.08, 'relmomentum20': 0.05, 'relmomentum40': 0.21, 'relmomentum80': -0.28}

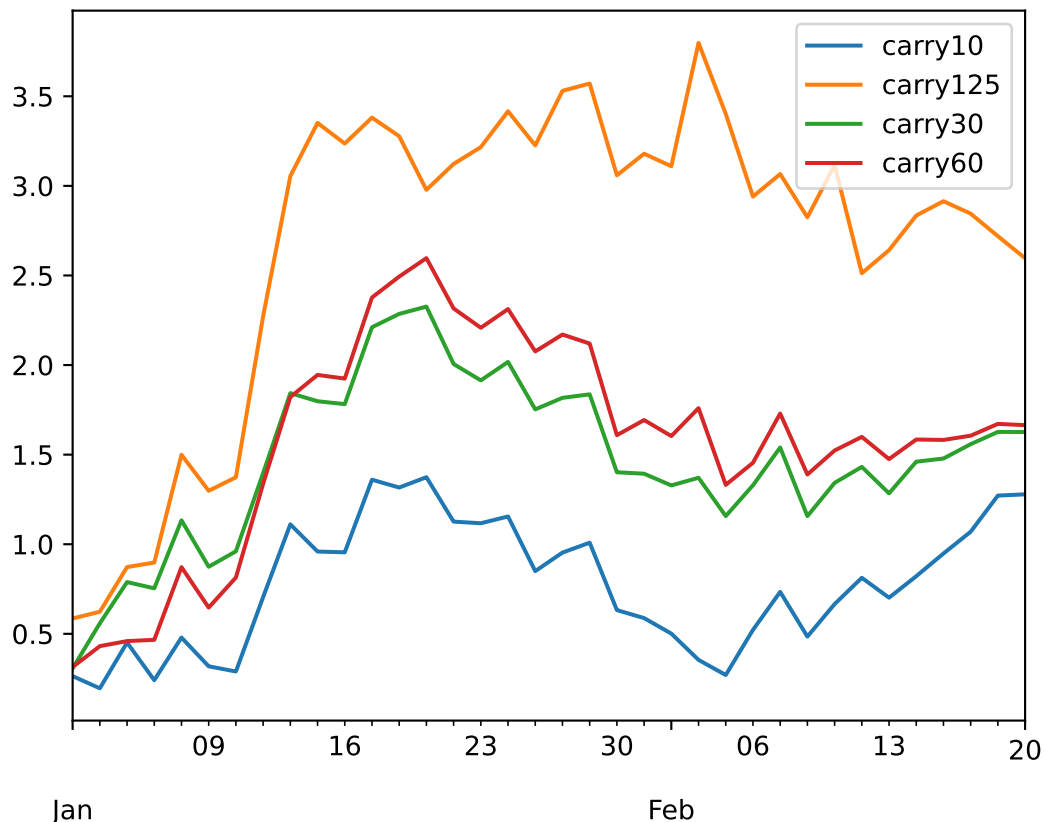


Total Trading Rule P&L for period '99Y'

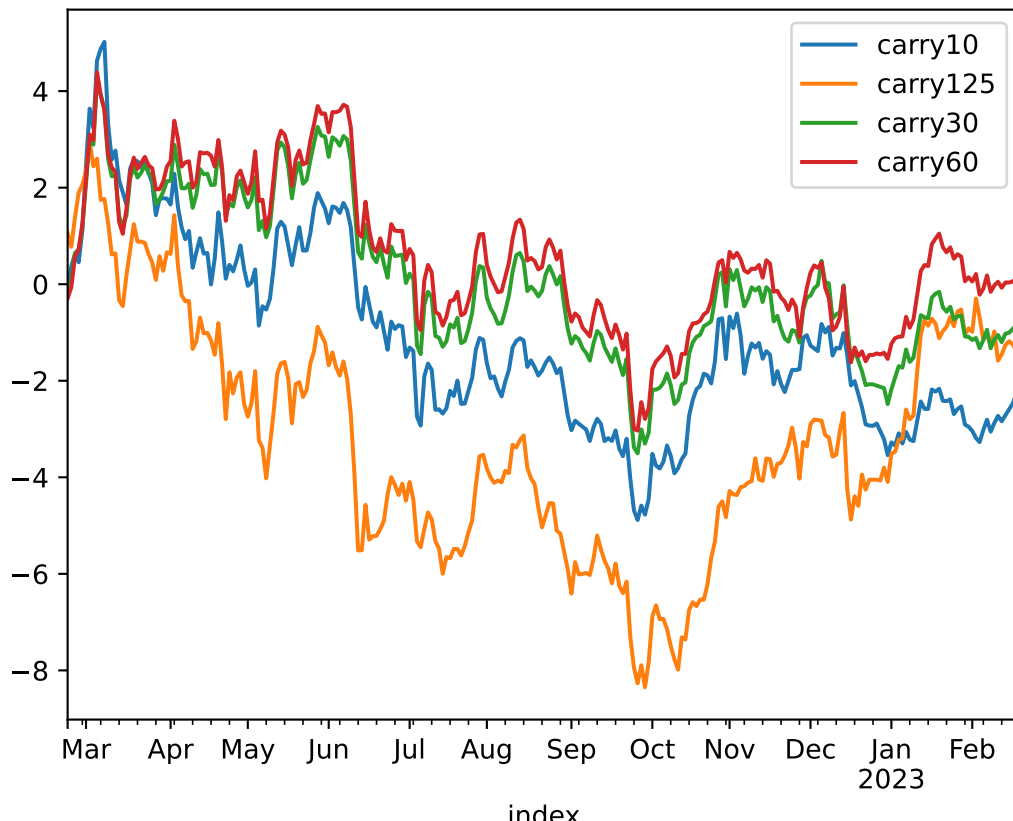
ann. mean {'relmomentum10': 0.294, 'relmomentum20': 0.227, 'relmomentum40': 2.916, 'relmomentum80': 1.533}
ann. std {'relmomentum10': 13.405, 'relmomentum20': 11.502, 'relmomentum40': 10.782, 'relmomentum80': 11.05}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 9.092, 'carry125': 18.463, 'carry30': 11.565, 'carry60': 11.837}
ann. std {'carry10': 3.227, 'carry125': 5.553, 'carry30': 3.532, 'carry60': 3.775}
ann. SR {'carry10': 2.82, 'carry125': 3.32, 'carry30': 3.27, 'carry60': 3.14}



Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -2.227, 'carry125': -1.476, 'carry30': -0.845, 'carry60': 0.115}
ann. std {'carry10': 6.582, 'carry125': 7.273, 'carry30': 6.277, 'carry60': 6.492}
ann. SR {'carry10': -0.34, 'carry125': -0.2, 'carry30': -0.13, 'carry60': 0.02}

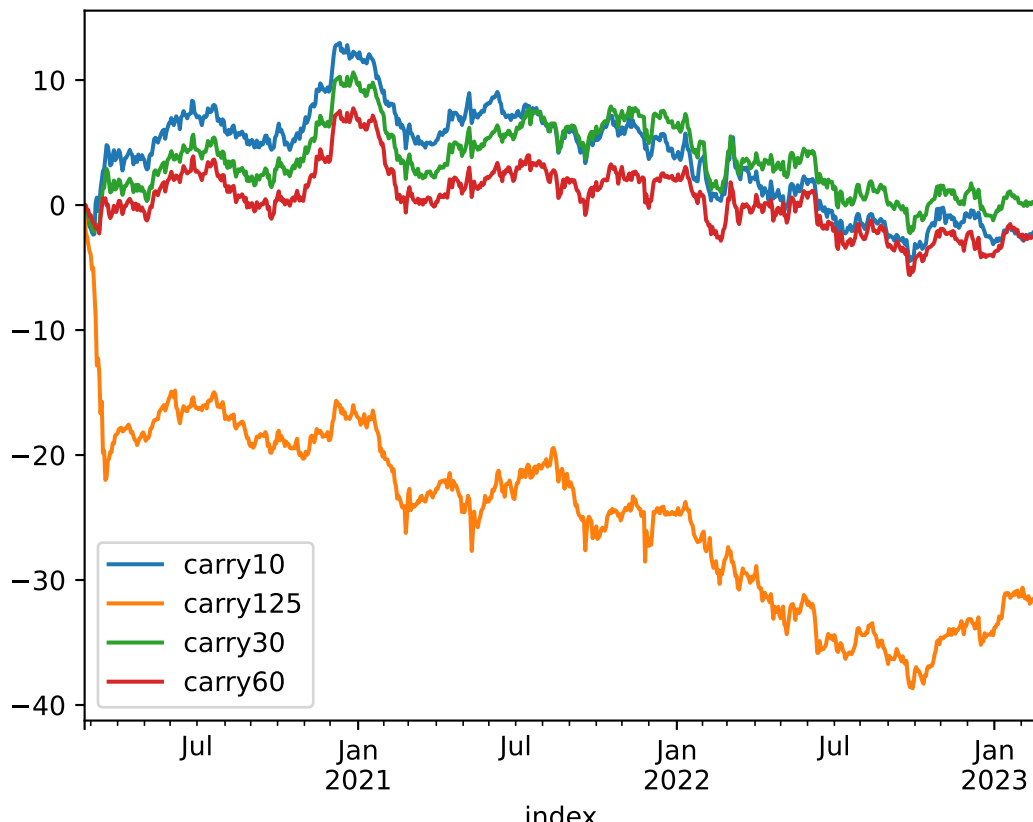


Total Trading Rule P&L for period '3Y'

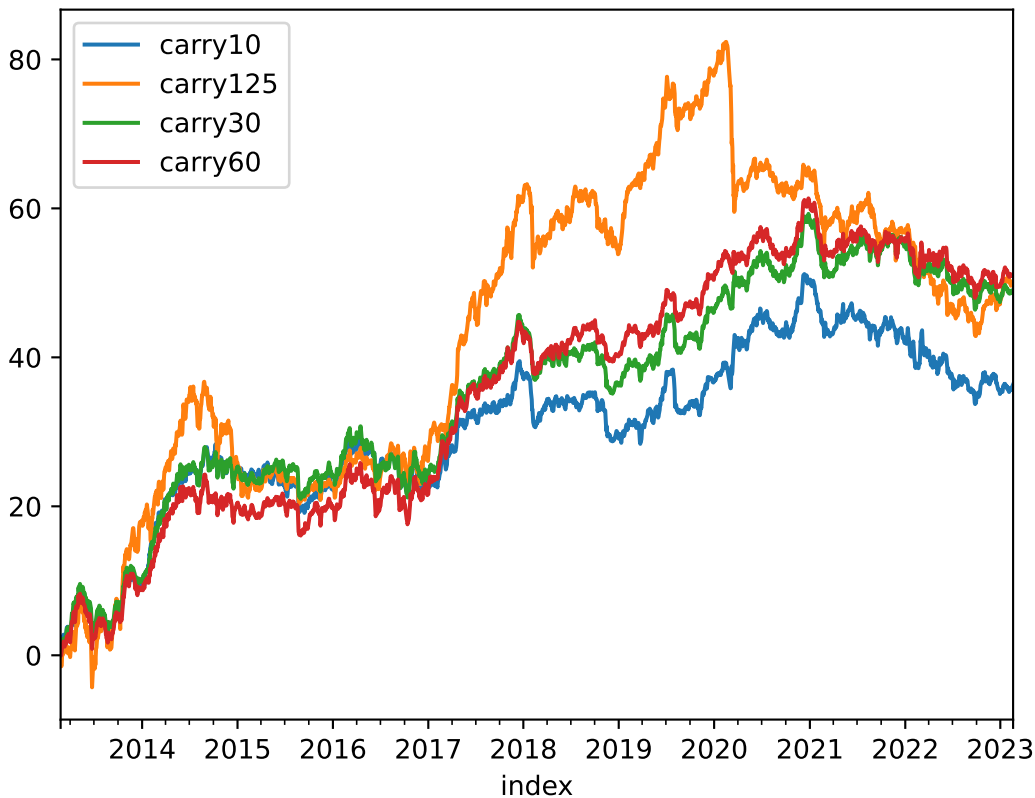
ann. mean {'carry10': -0.608, 'carry125': -10.428, 'carry30': 0.131, 'carry60': -0.803}

ann. std {'carry10': 6.785, 'carry125': 9.282, 'carry30': 6.576, 'carry60': 6.521}

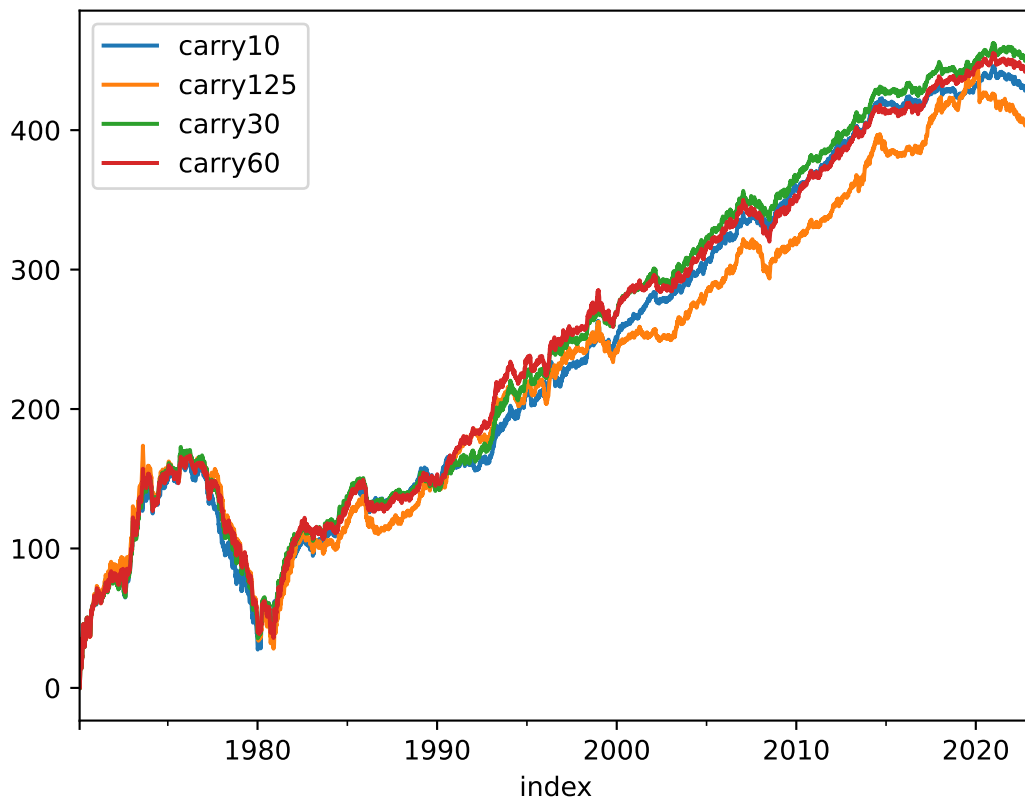
ann. SR {'carry10': -0.09, 'carry125': -1.12, 'carry30': 0.02, 'carry60': -0.12}



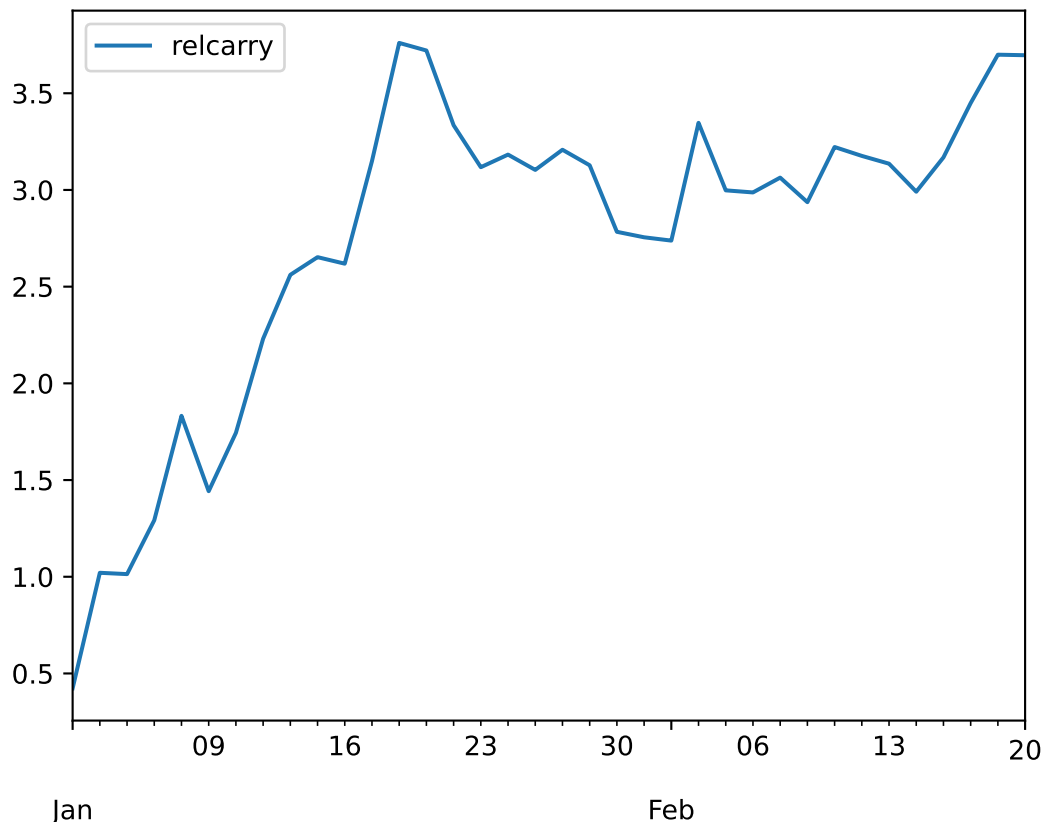
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.57, 'carry125': 4.881, 'carry30': 4.816, 'carry60': 5.023}
ann. std {'carry10': 6.388, 'carry125': 9.266, 'carry30': 6.496, 'carry60': 6.463}
ann. SR {'carry10': 0.56, 'carry125': 0.53, 'carry30': 0.74, 'carry60': 0.78}



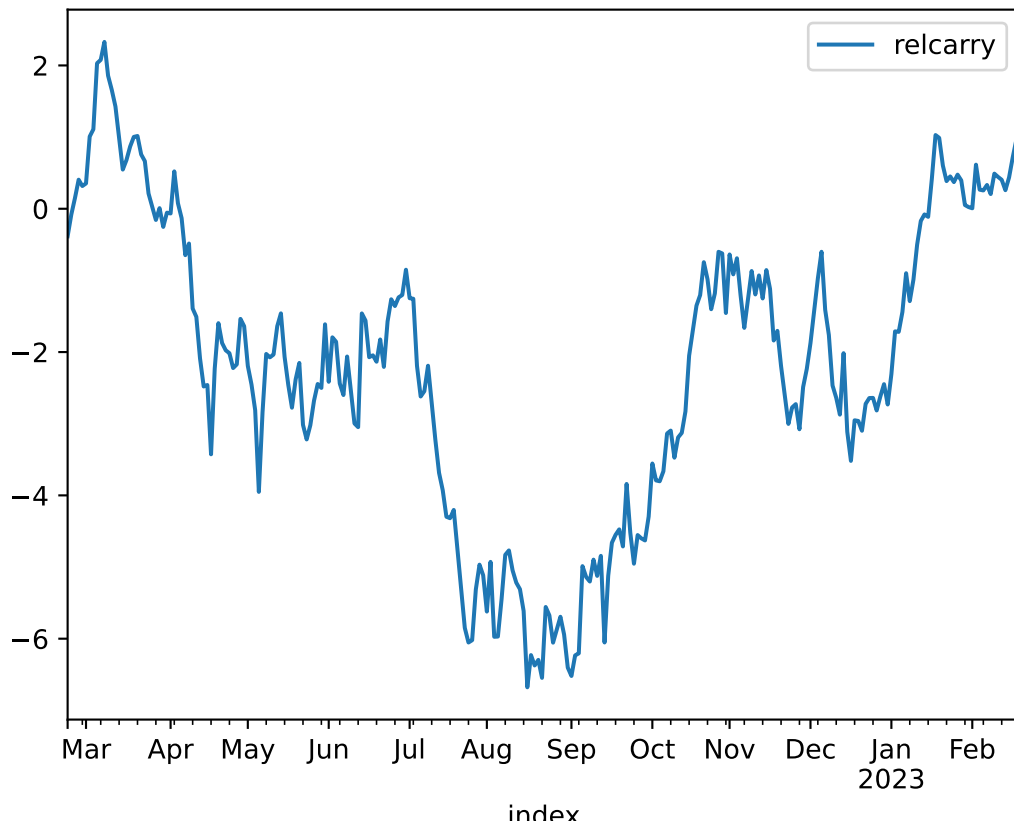
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.971, 'carry125': 7.587, 'carry30': 8.367, 'carry60': 8.231}
ann. std {'carry10': 11.897, 'carry125': 12.176, 'carry30': 11.917, 'carry60': 11.872}
ann. SR {'carry10': 0.67, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}



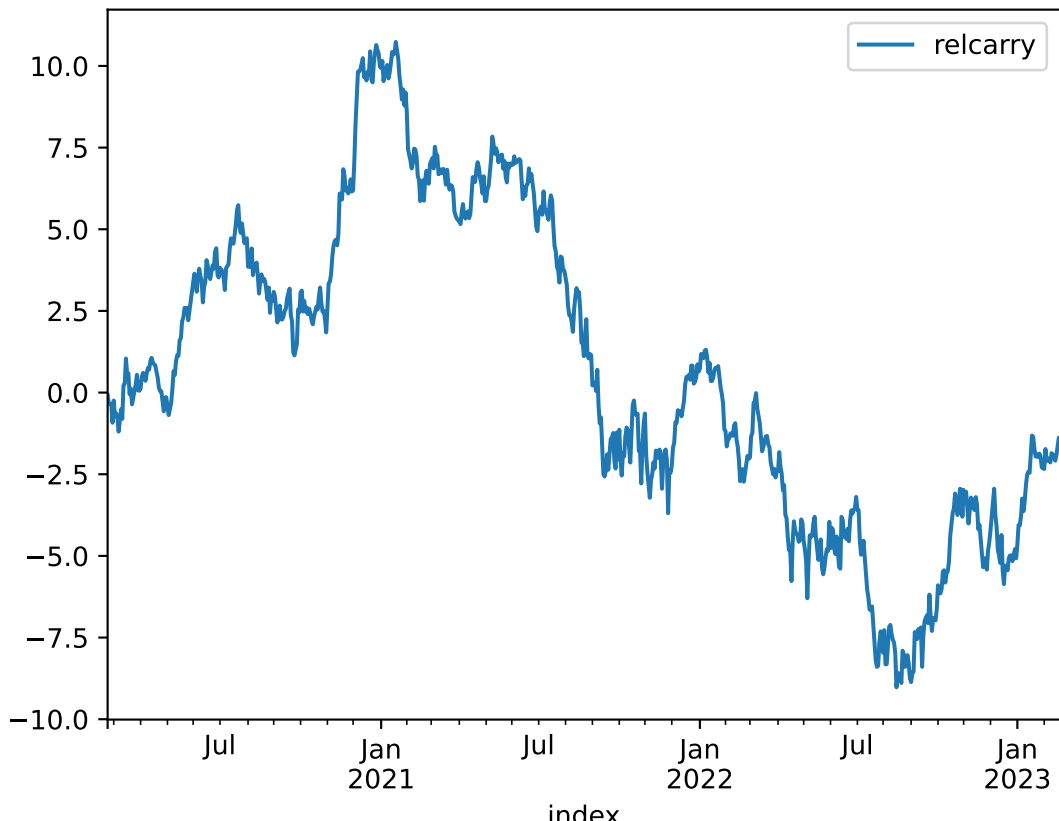
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 26.287}
ann. std {'relcarry': 4.619}
ann. SR {'relcarry': 5.69}



Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 0.95}
ann. std {'relcarry': 7.165}
ann. SR {'relcarry': 0.13}



Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.452}
ann. std {'relcarry': 6.801}
ann. SR {'relcarry': -0.07}

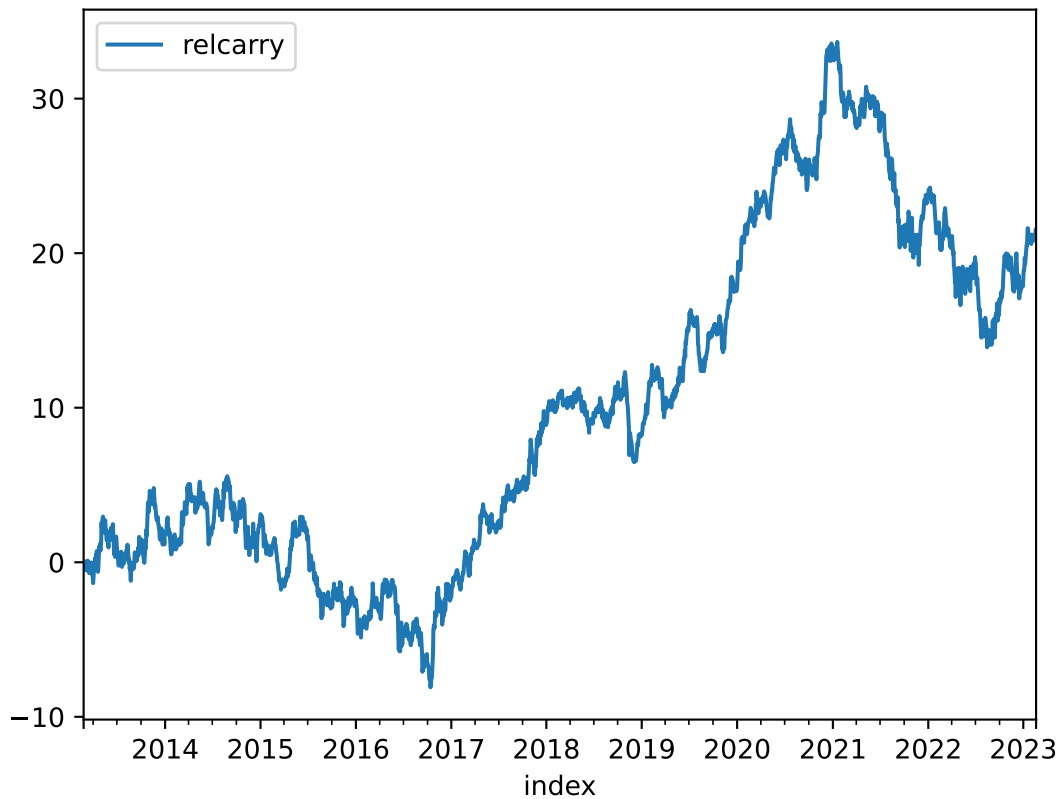


Total Trading Rule P&L for period '10Y'

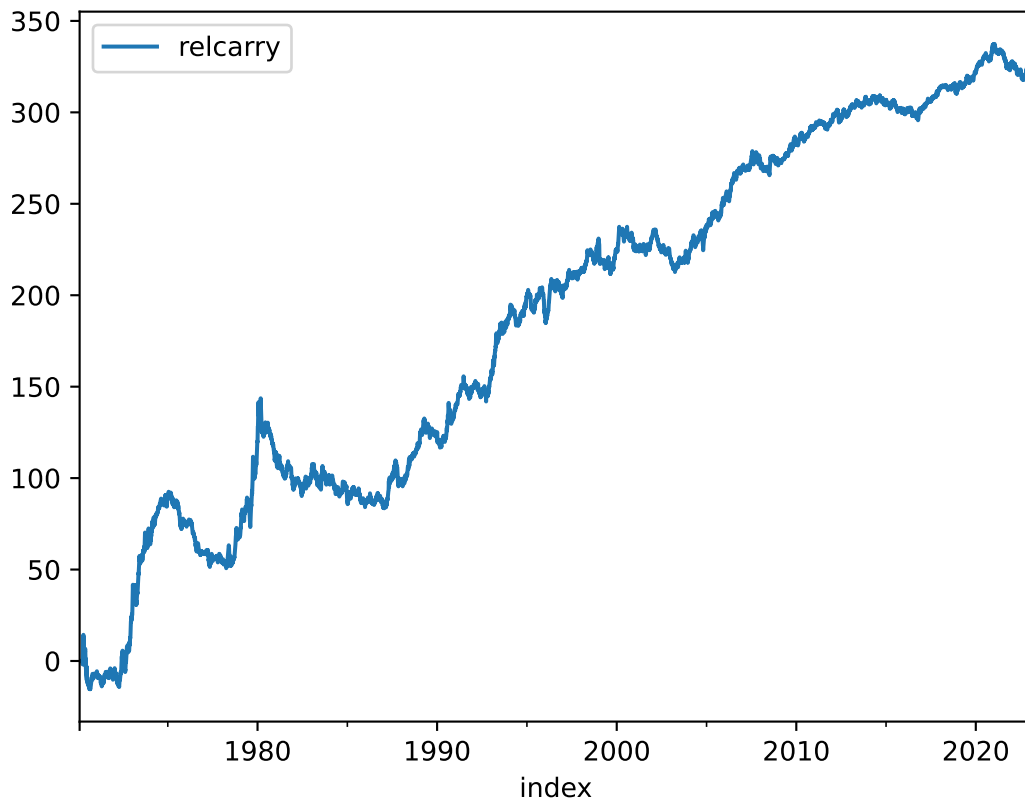
ann. mean {'relcarry': 2.117}

ann. std {'relcarry': 5.99}

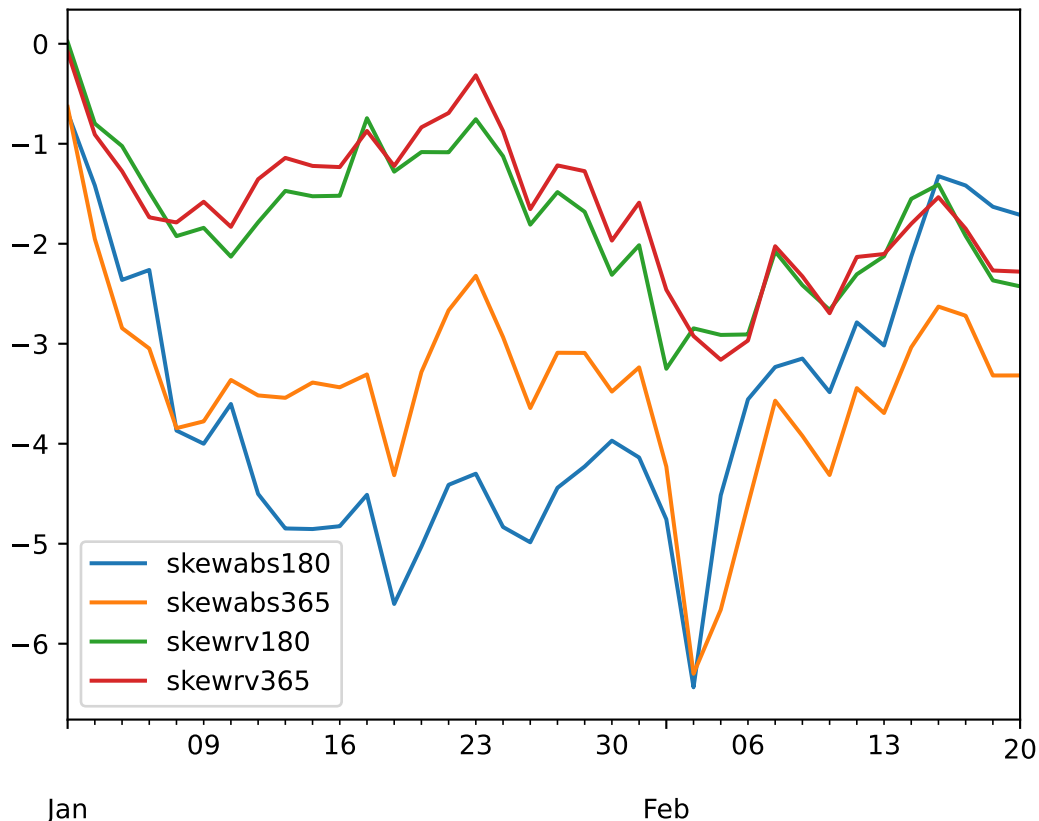
ann. SR {'relcarry': 0.35}



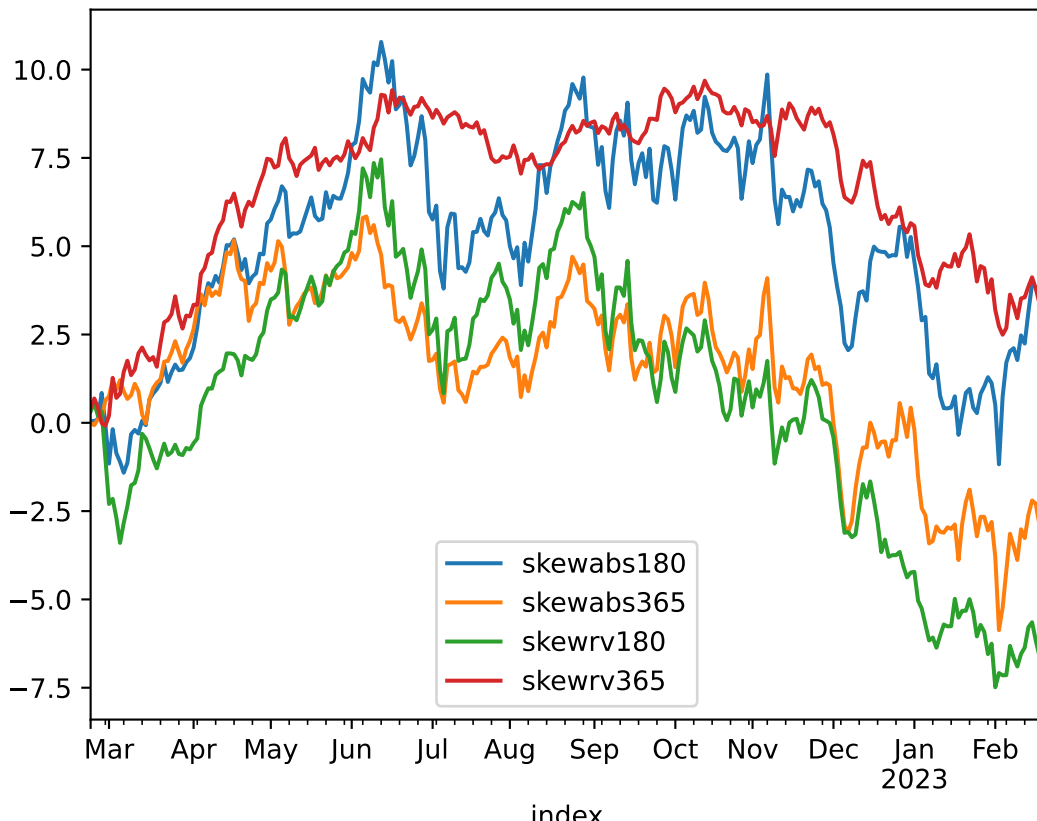
Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.017}
ann. std {'relcarry': 9.978}
ann. SR {'relcarry': 0.6}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -12.17, 'skewabs365': -23.588, 'skewrv180': -17.251, 'skewrv365': -16.207}
ann. std {'skewabs180': 11.583, 'skewabs365': 11.3, 'skewrv180': 7.193, 'skewrv365': 6.908}
ann. SR {'skewabs180': -1.05, 'skewabs365': -2.09, 'skewrv180': -2.4, 'skewrv365': -2.35}



Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 3.495, 'skewabs365': -2.843, 'skewrv180': -6.562, 'skewrv365': 3.323}
ann. std {'skewabs180': 10.495, 'skewabs365': 8.876, 'skewrv180': 9.184, 'skewrv365': 5.362}
ann. SR {'skewabs180': 0.33, 'skewabs365': -0.32, 'skewrv180': -0.71, 'skewrv365': 0.62}

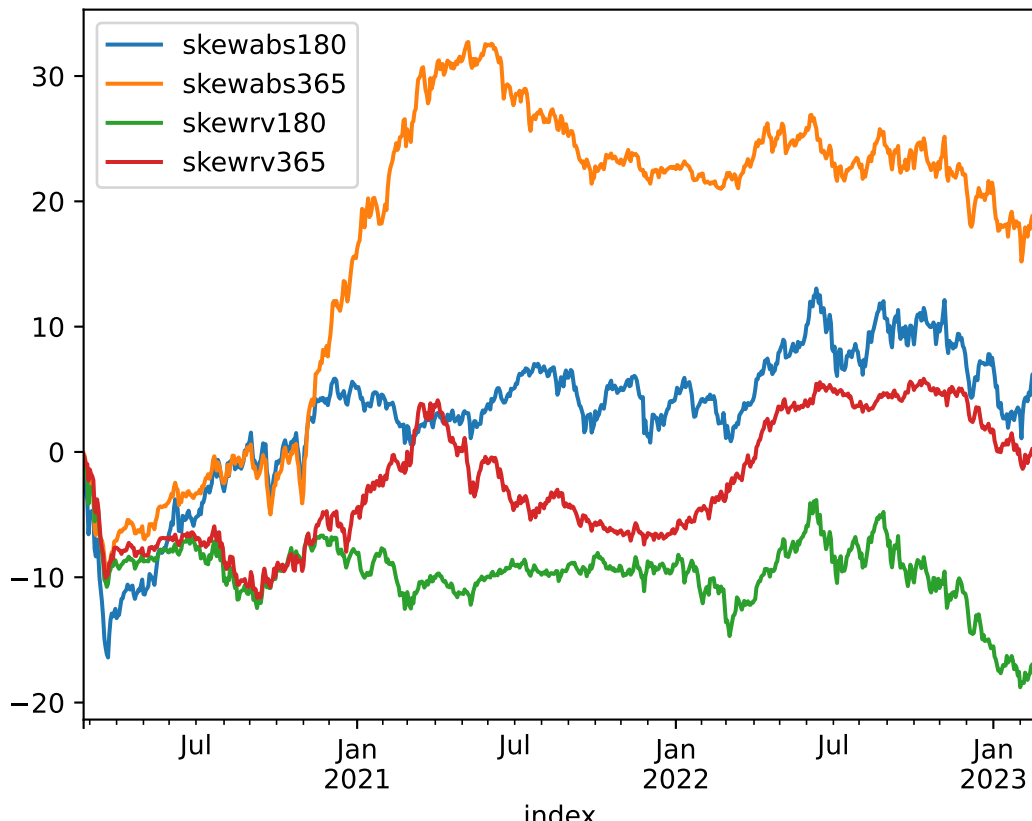


Total Trading Rule P&L for period '3Y'

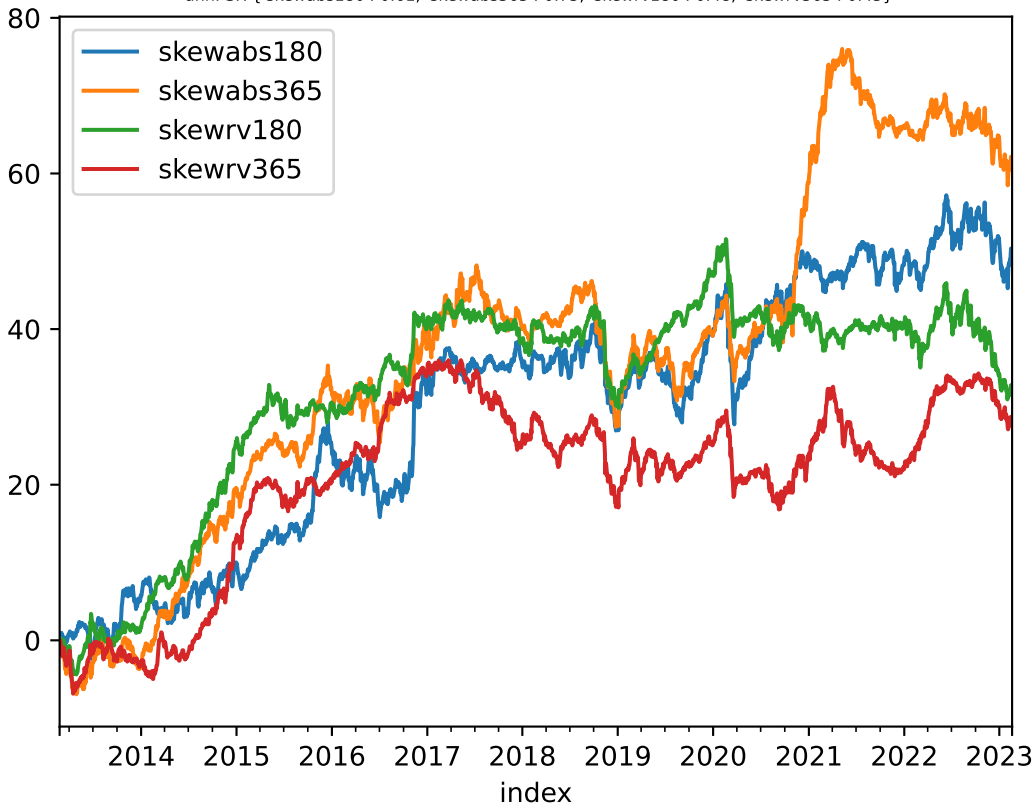
ann. mean {'skewabs180': 1.905, 'skewabs365': 5.957, 'skewrv180': -5.887, 'skewrv365': -0.155}

ann. std {'skewabs180': 9.663, 'skewabs365': 8.998, 'skewrv180': 7.676, 'skewrv365': 6.622}

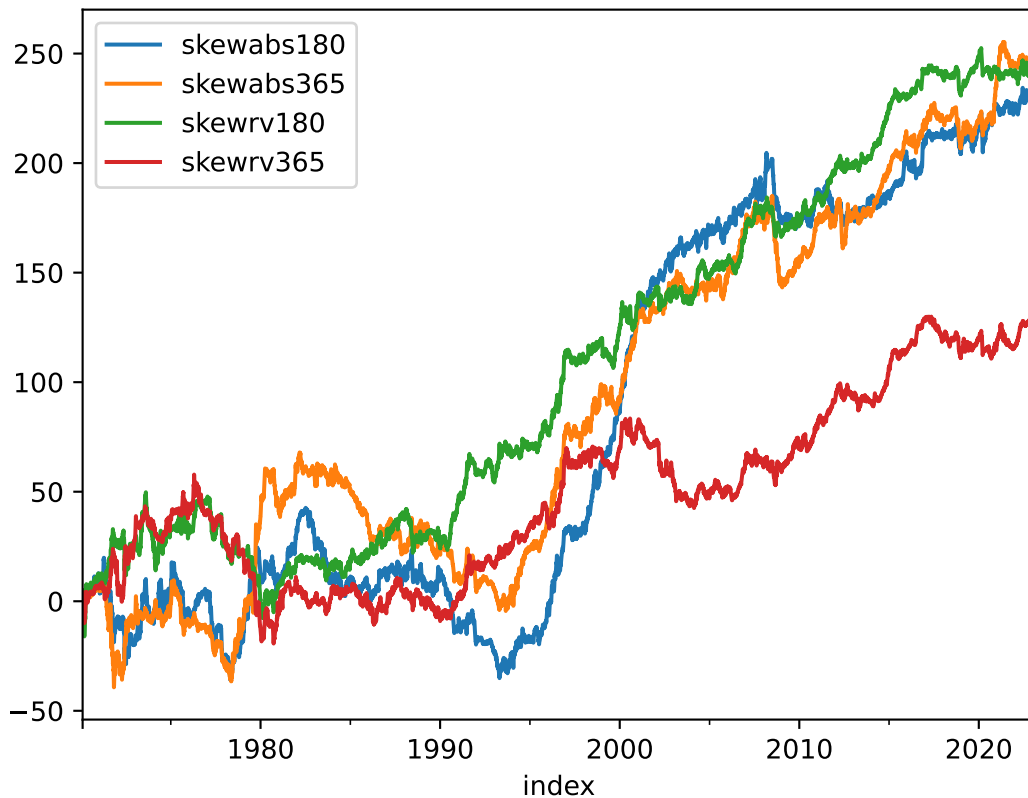
ann. SR {'skewabs180': 0.2, 'skewabs365': 0.66, 'skewrv180': -0.77, 'skewrv365': -0.02}



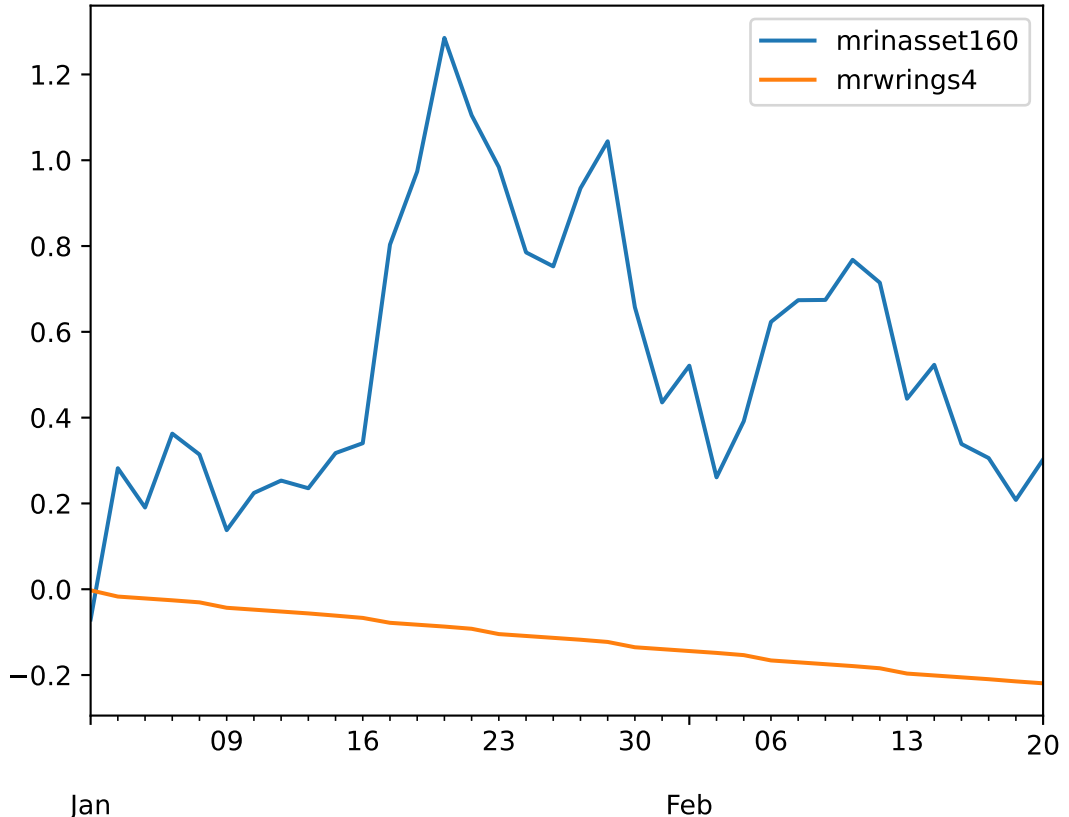
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.907, 'skewabs365': 6.035, 'skewrv180': 3.122, 'skewrv365': 2.749}
ann. std {'skewabs180': 8.071, 'skewabs365': 8.024, 'skewrv180': 6.557, 'skewrv365': 6.148}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.75, 'skewrv180': 0.48, 'skewrv365': 0.45}



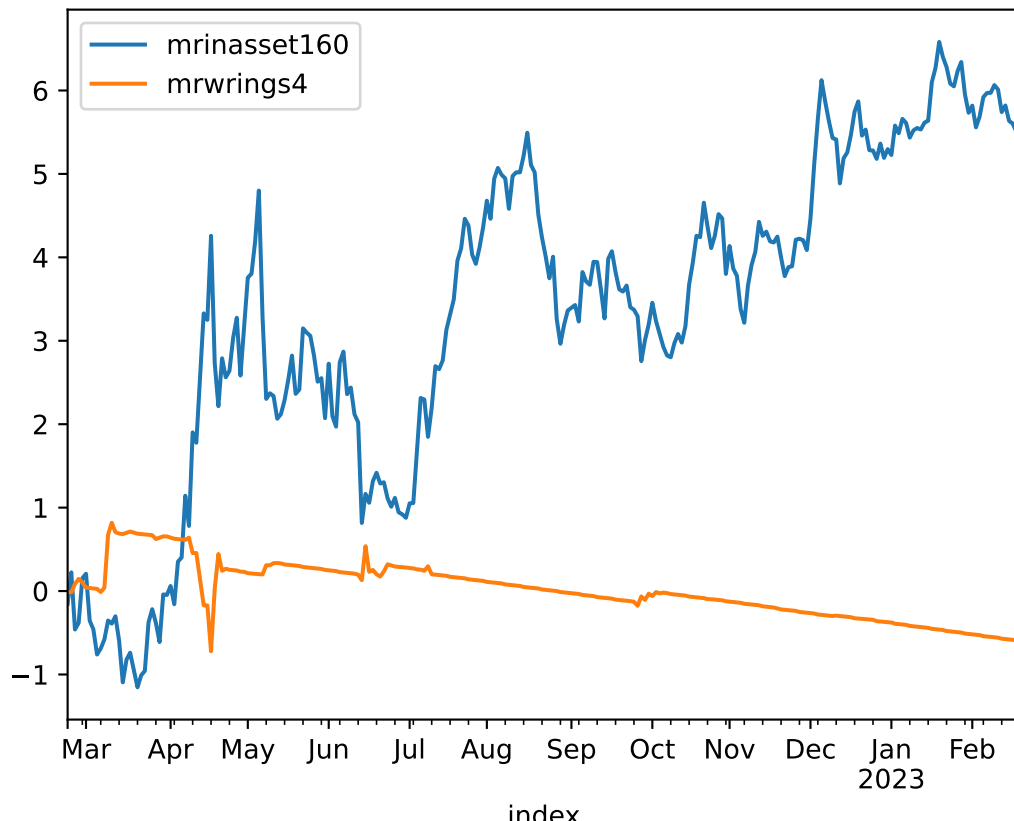
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.201, 'skewabs365': 4.454, 'skewrv180': 4.305, 'skewrv365': 2.255}
ann. std {'skewabs180': 10.779, 'skewabs365': 10.24, 'skewrv180': 9.451, 'skewrv365': 8.743}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.46, 'skewrv365': 0.26}



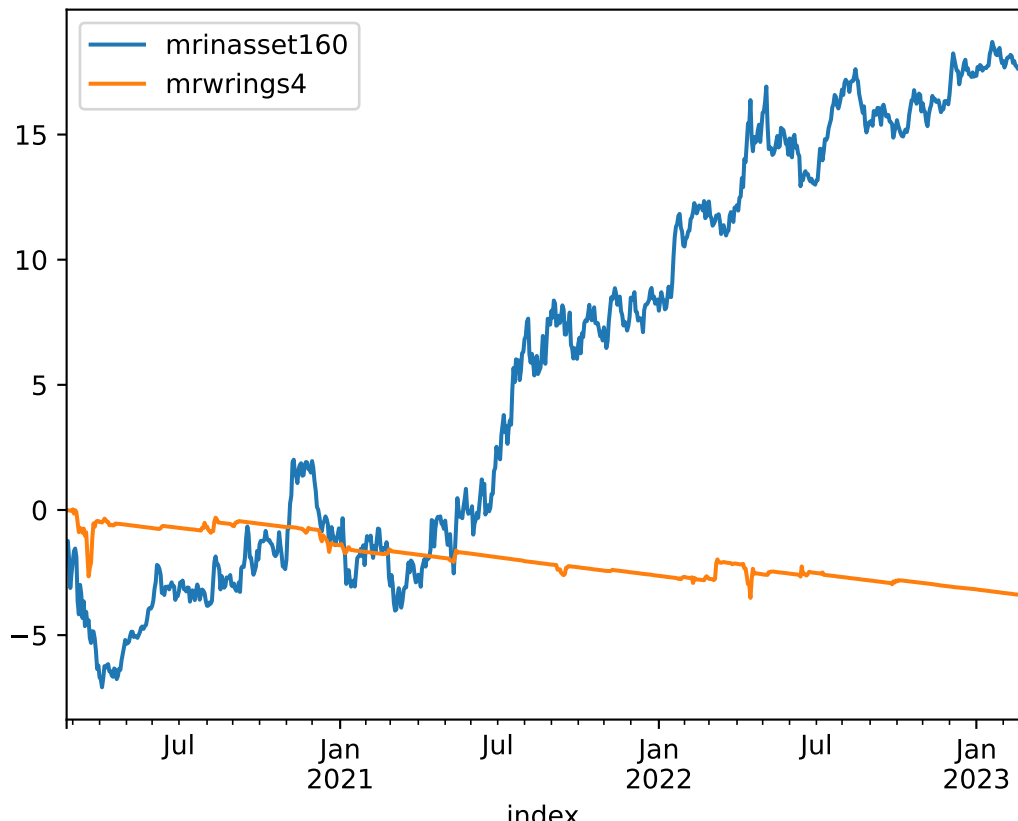
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 2.151, 'mrwrings4': -1.559}
ann. std {'mrinasset160': 2.937, 'mrwrings4': 0.053}
ann. SR {'mrinasset160': 0.73, 'mrwrings4': -29.5}



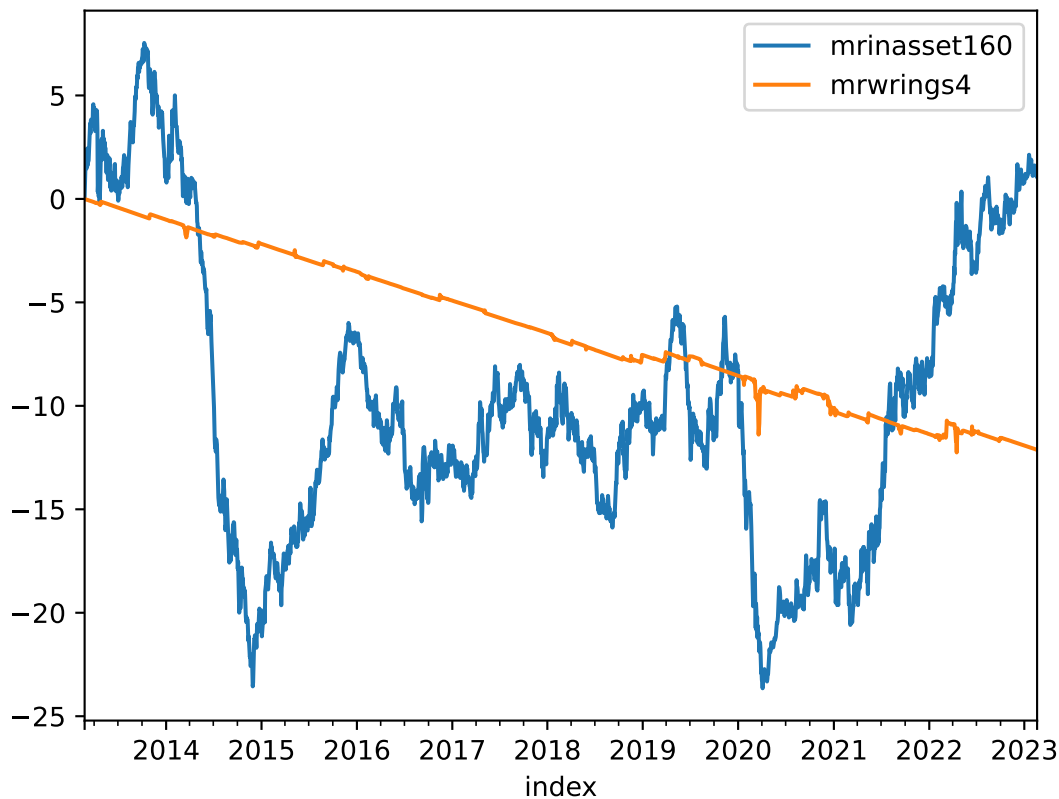
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 5.513, 'mrwrings4': -0.585}
ann. std {'mrinasset160': 5.655, 'mrwrings4': 1.445}
ann. SR {'mrinasset160': 0.97, 'mrwrings4': -0.4}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.808, 'mrwrings4': -1.11}
ann. std {'mrinasset160': 6.658, 'mrwrings4': 1.517}
ann. SR {'mrinasset160': 0.87, 'mrwrings4': -0.73}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': 0.113, 'mrwrings4': -1.191}
ann. std {'mrinasset160': 6.507, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': 0.02, 'mrwrings4': -1.33}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.132, 'mrwrings4': -2.312}
ann. std {'mrinasset160': 11.154, 'mrwrings4': 2.617}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.88}

