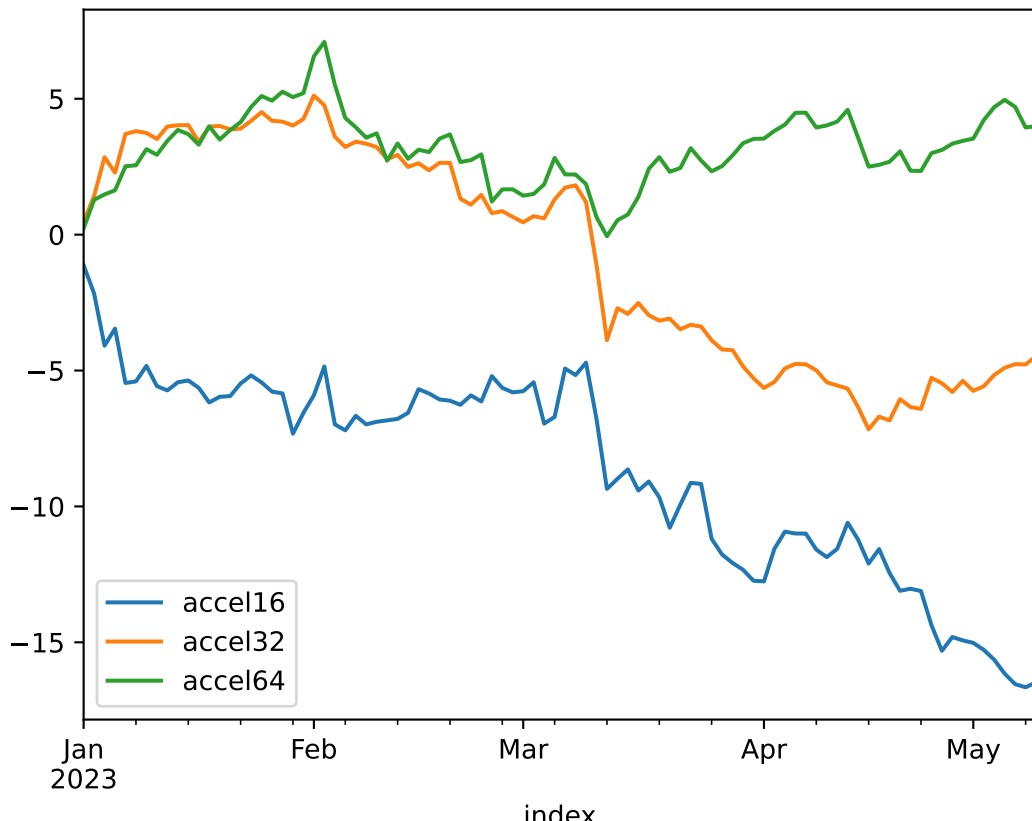
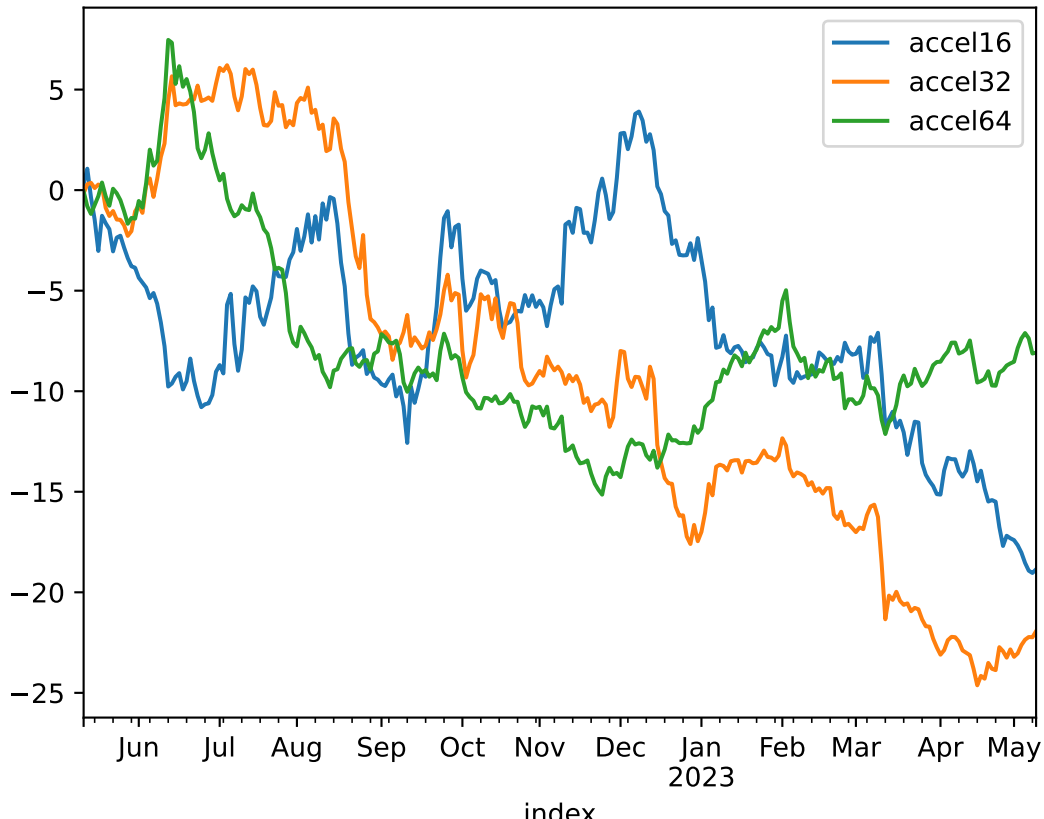


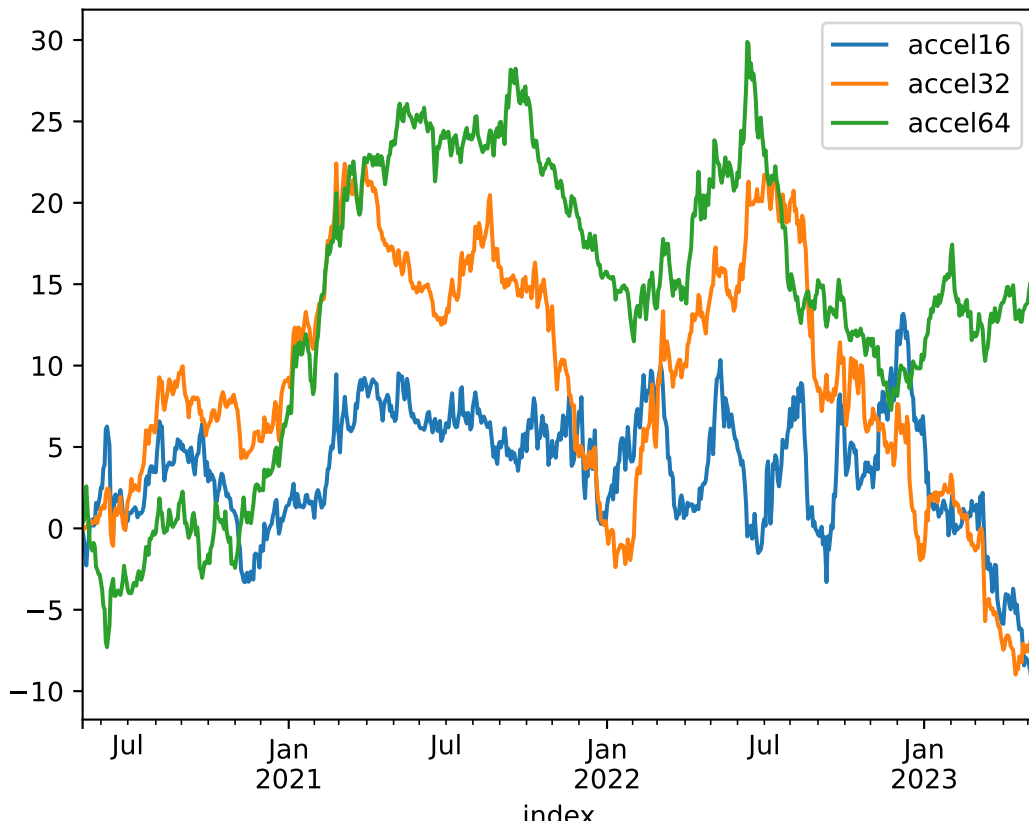
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -45.84, 'accel32': -12.444, 'accel64': 11.097}
ann. std {'accel16': 12.525, 'accel32': 9.805, 'accel64': 9.21}
ann. SR {'accel16': -3.66, 'accel32': -1.27, 'accel64': 1.2}



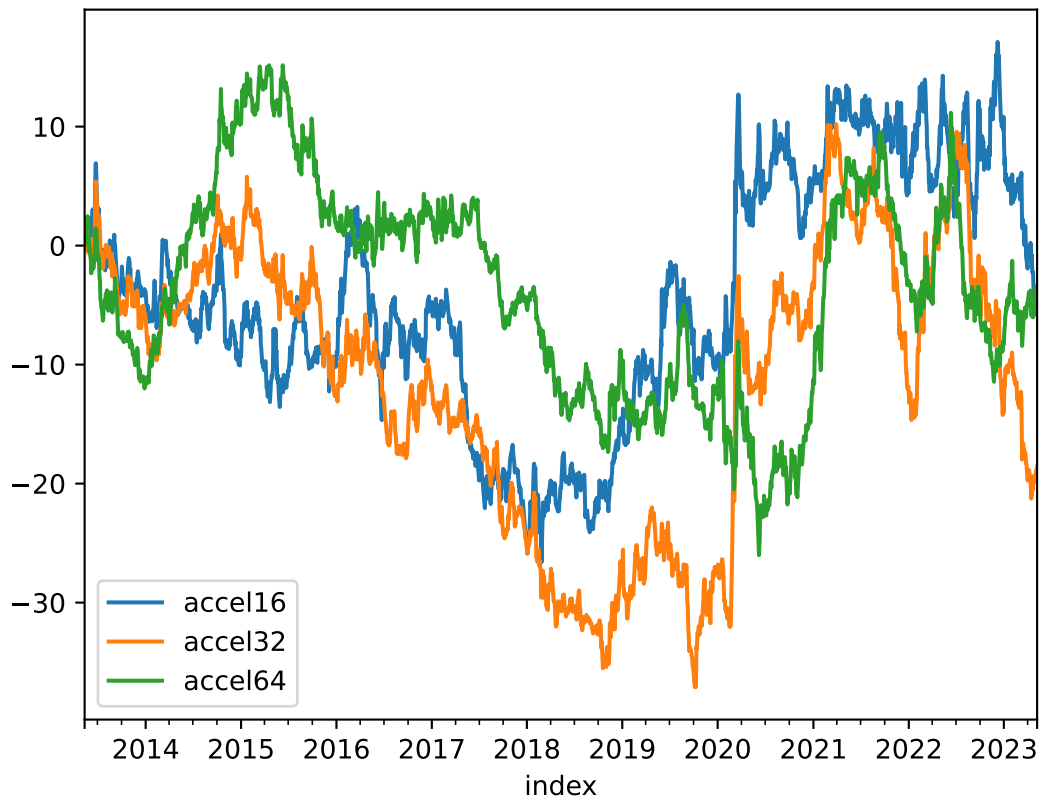
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -18.567, 'accel32': -21.594, 'accel64': -7.956}
ann. std {'accel16': 15.747, 'accel32': 12.807, 'accel64': 10.279}
ann. SR {'accel16': -1.18, 'accel32': -1.69, 'accel64': -0.77}



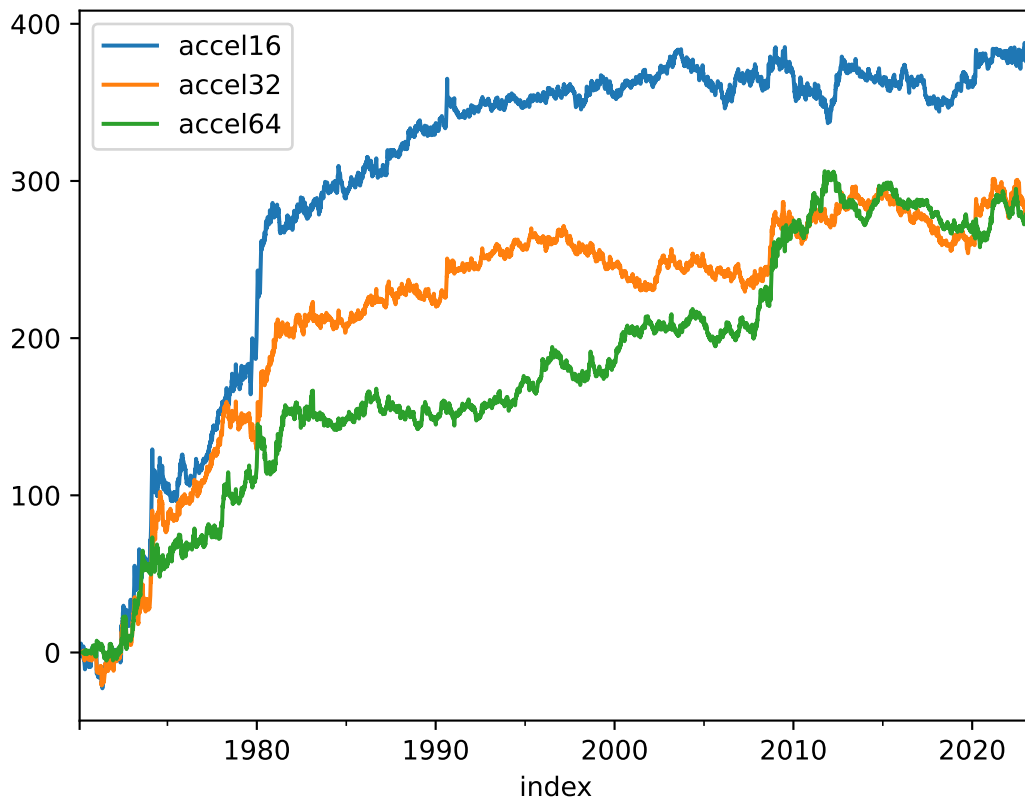
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -3.137, 'accel32': -2.058, 'accel64': 4.692}
ann. std {'accel16': 13.536, 'accel32': 11.727, 'accel64': 10.509}
ann. SR {'accel16': -0.23, 'accel32': -0.18, 'accel64': 0.45}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.554, 'accel32': -1.823, 'accel64': -0.431}
ann. std {'accel16': 11.694, 'accel32': 10.66, 'accel64': 9.328}
ann. SR {'accel16': -0.05, 'accel32': -0.17, 'accel64': -0.05}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.726, 'accel32': 5.022, 'accel64': 5.148}
ann. std {'accel16': 14.127, 'accel32': 12.45, 'accel64': 12.1}
ann. SR {'accel16': 0.48, 'accel32': 0.4, 'accel64': 0.43}

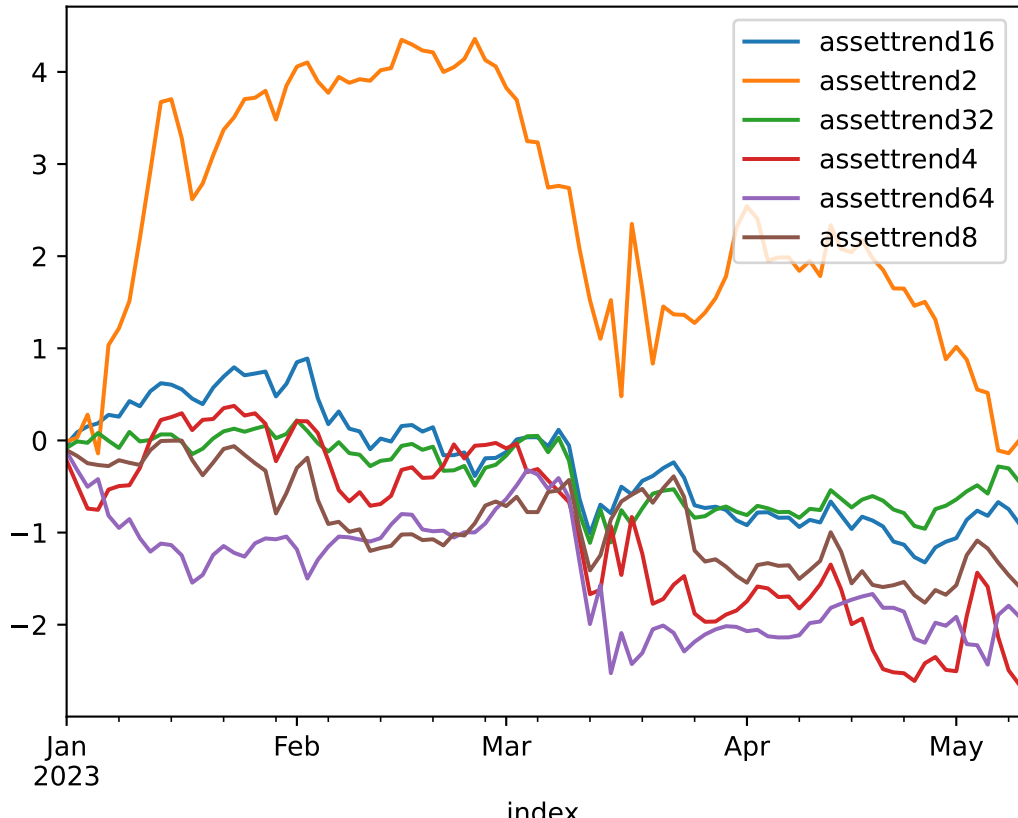


Total Trading Rule P&L for period 'YTD'

ann. mean {'assetrend16': -2.508, 'assetrend2': -0.003, 'assetrend32': -1.242, 'assetrend4': -7.365, 'assetrend64': -5.314, 'assetrend8': -4.407}

ann. std {'assetrend16': 2.493, 'assetrend2': 6.407, 'assetrend32': 2.284, 'assetrend4': 3.856, 'assetrend64': 3.4, 'assetrend8': 2.859}

ann. SR {'assetrend16': -1.01, 'assetrend2': -0.0, 'assetrend32': -0.54, 'assetrend4': -1.91, 'assetrend64': -1.56, 'assetrend8': -1.54}

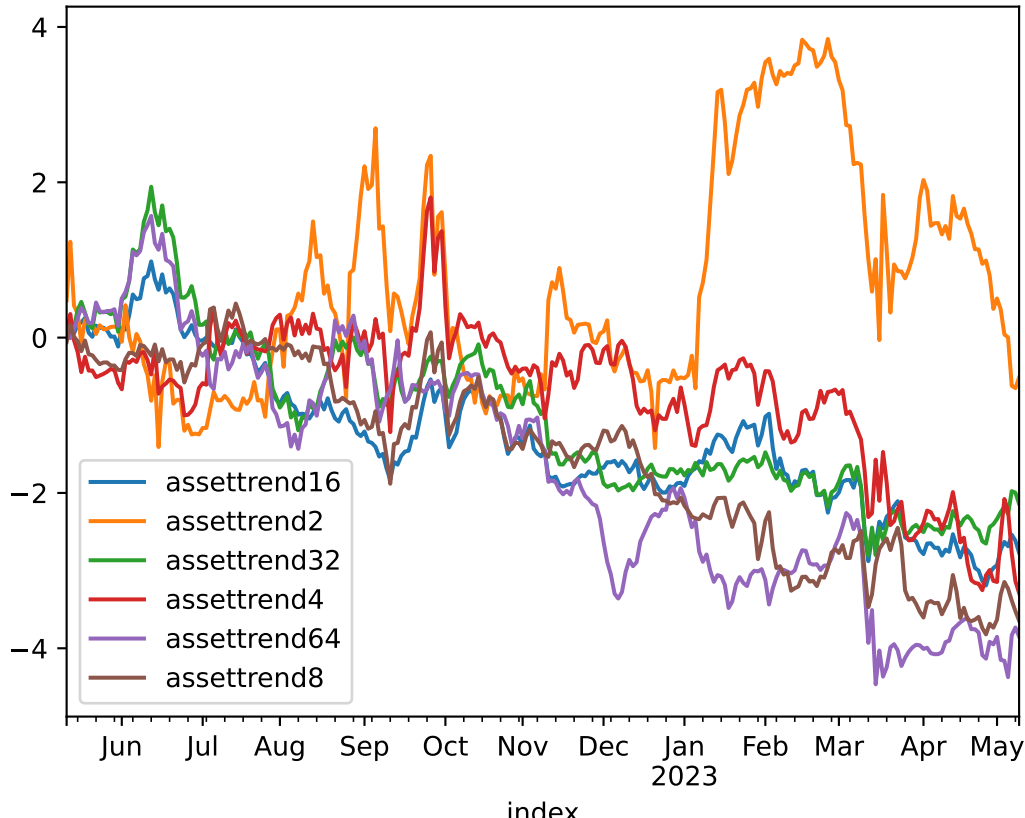


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': -2.727, 'assettrend2': -0.505, 'assettrend32': -2.107, 'assettrend4': -3.238, 'assettrend64': -3.789, 'assettrend8': -3.588}

ann. std {'assettrend16': 2.219, 'assettrend2': 6.236, 'assettrend32': 2.476, 'assettrend4': 3.952, 'assettrend64': 3.118, 'assettrend8': 2.647}

ann. SR {'assettrend16': -1.23, 'assettrend2': -0.08, 'assettrend32': -0.85, 'assettrend4': -0.82, 'assettrend64': -1.22, 'assettrend8': -1.36}

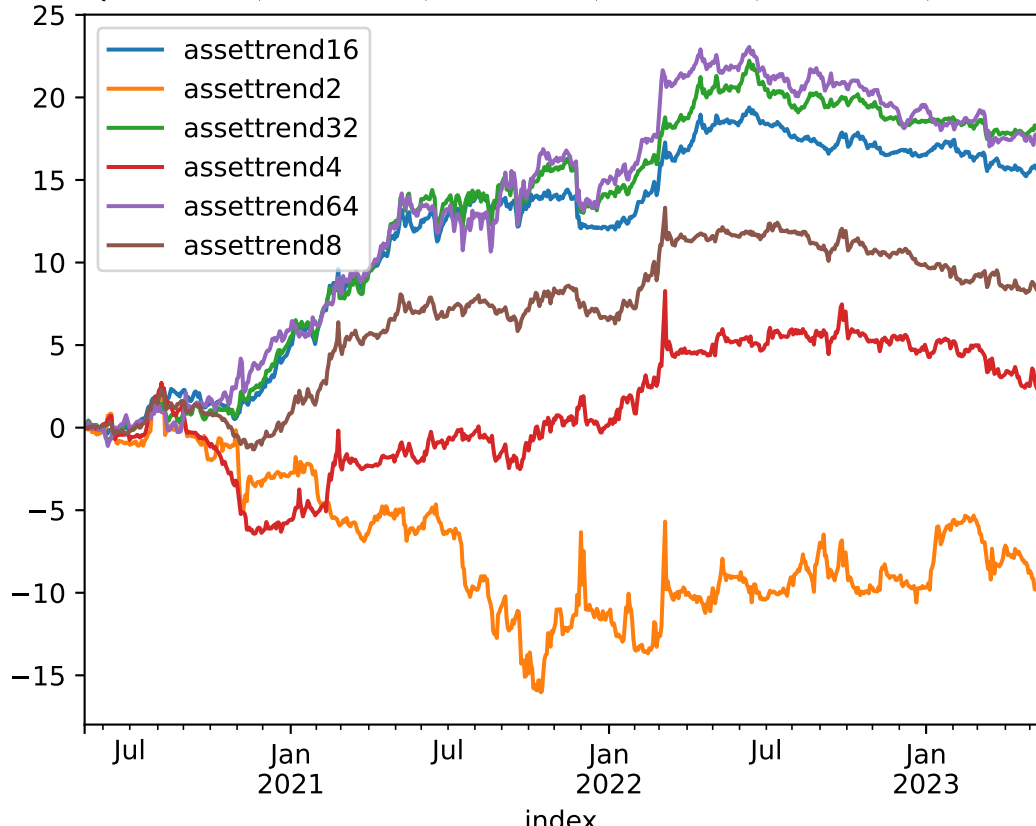


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.122, 'assettrend2': -3.17, 'assettrend32': 5.939, 'assettrend4': 0.778, 'assettrend64': 5.776, 'assettrend8': 2.728}

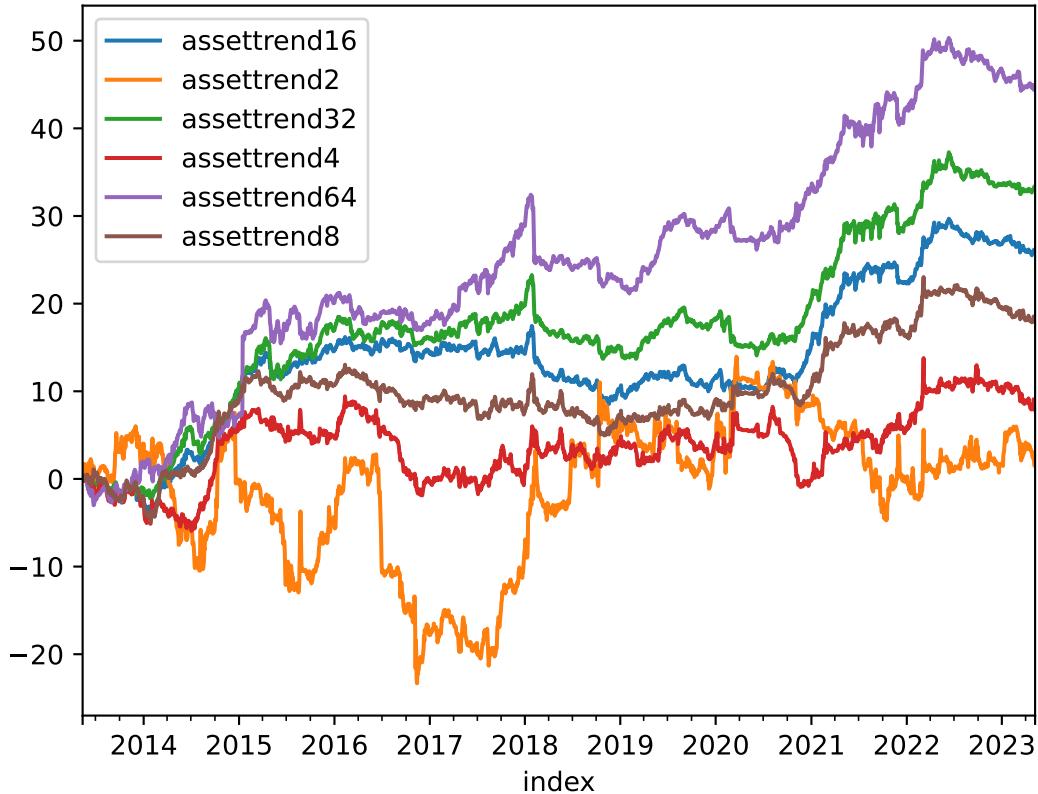
ann. std {'assettrend16': 3.411, 'assettrend2': 7.81, 'assettrend32': 4.125, 'assettrend4': 4.979, 'assettrend64': 5.012, 'assettrend8': 3.527}

ann. SR {'assettrend16': 1.5, 'assettrend2': -0.41, 'assettrend32': 1.44, 'assettrend4': 0.16, 'assettrend64': 1.15, 'assettrend8': 0.77}



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

ann. mean {'assettrend16': 2.547, 'assettrend2': 0.159, 'assettrend32': 3.259, 'assettrend4': 0.774, 'assettrend64': 4.41, 'assettrend8': 1.772}
ann. std {'assettrend16': 3.149, 'assettrend2': 9.771, 'assettrend32': 3.587, 'assettrend4': 4.978, 'assettrend64': 5.192, 'assettrend8': 3.45}
ann. SR {'assettrend16': 0.81, 'assettrend2': 0.02, 'assettrend32': 0.91, 'assettrend4': 0.16, 'assettrend64': 0.85, 'assettrend8': 0.51}

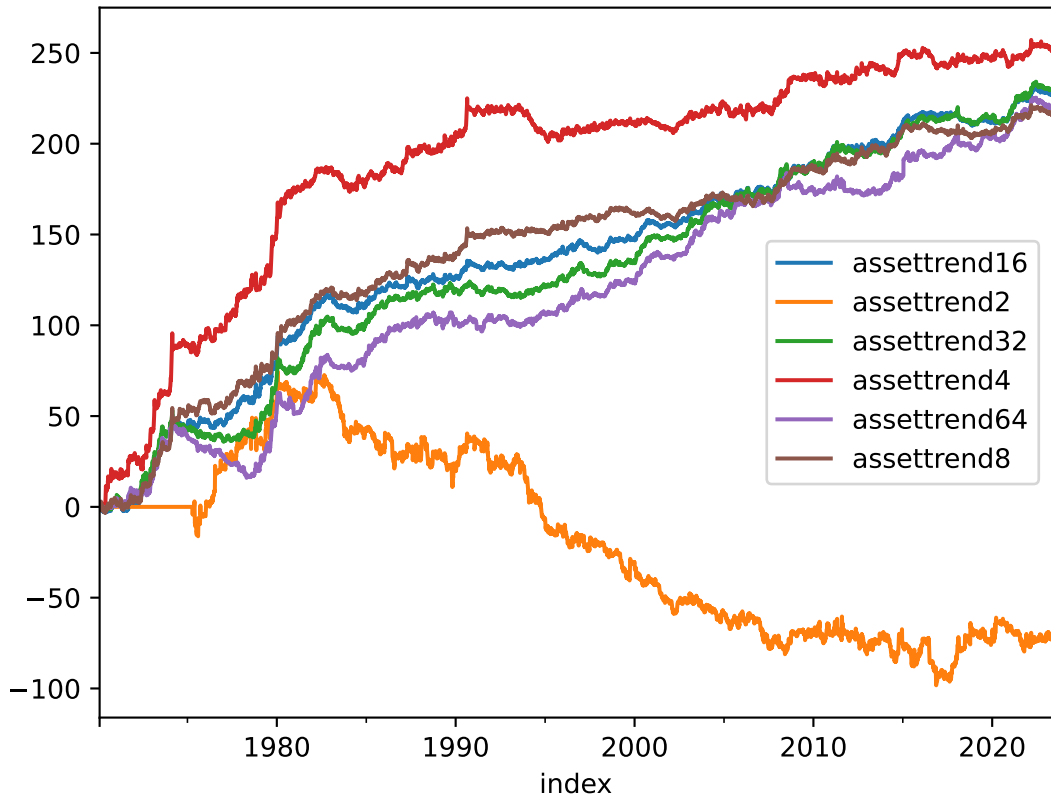


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.186, 'assettrend2': -1.351, 'assettrend32': 4.239, 'assettrend4': 4.629, 'assettrend8': 3.983}

ann. std {'assettrend16': 4.302, 'assettrend2': 10.256, 'assettrend32': 4.493, 'assettrend4': 6.546, 'assettrend64': 4.994, 'assettrend8': 4.632}

ann. SR {'assettrend16': 0.97, 'assettrend2': -0.13, 'assettrend32': 0.94, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.86}

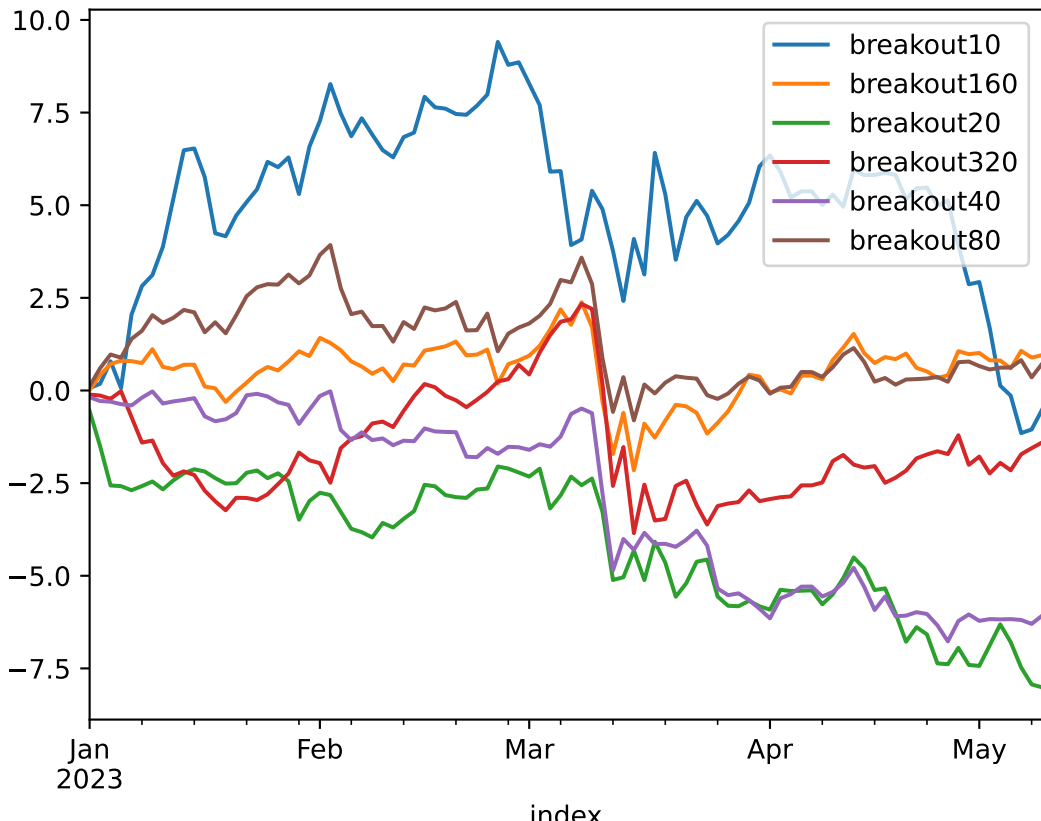


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': -1.439, 'breakout160': 2.654, 'breakout20': -22.289, 'breakout320': -3.902, 'breakout40': -16.909, 'breakout80': 2.006}

ann. std {'breakout10': 13.986, 'breakout160': 7.597, 'breakout20': 7.73, 'breakout320': 9.332, 'breakout40': 7.085, 'breakout80': 7.616}

ann. SR {'breakout10': -0.1, 'breakout160': 0.35, 'breakout20': -2.88, 'breakout320': -0.42, 'breakout40': -2.39, 'breakout80': 0.26}

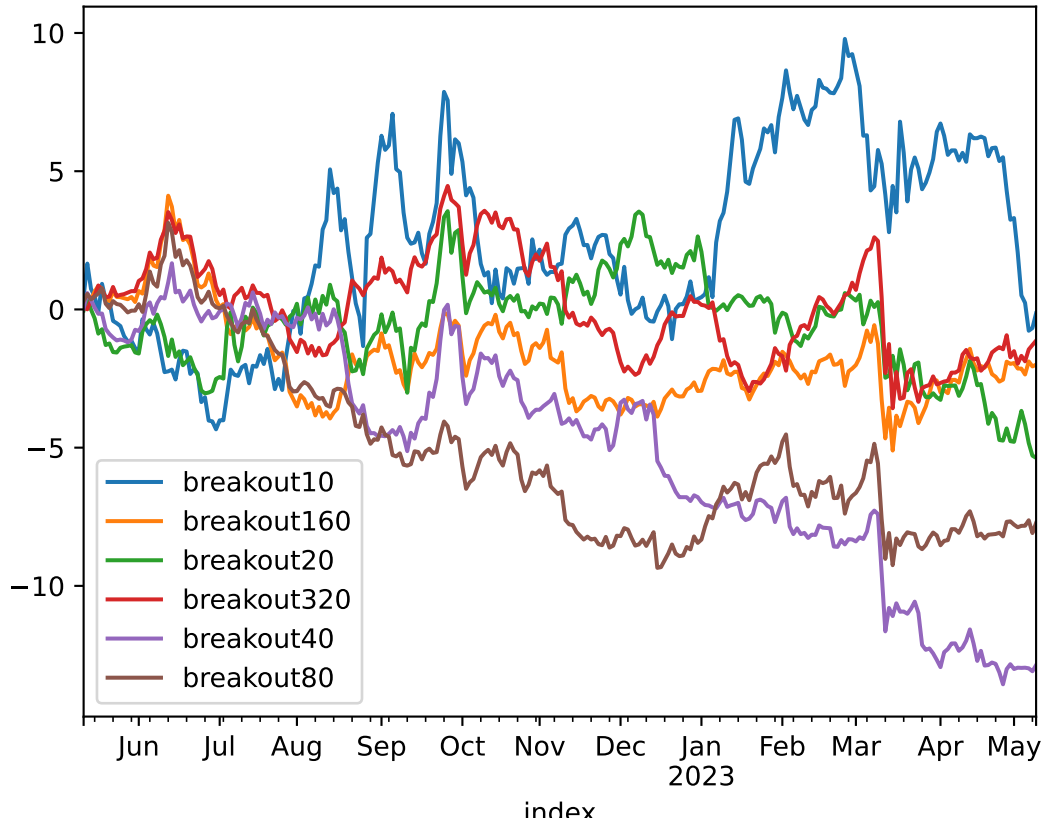


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': -0.136, 'breakout160': -1.966, 'breakout20': -5.285, 'breakout320': -1.111, 'breakout40': -12.669, 'breakout80': -7.606}

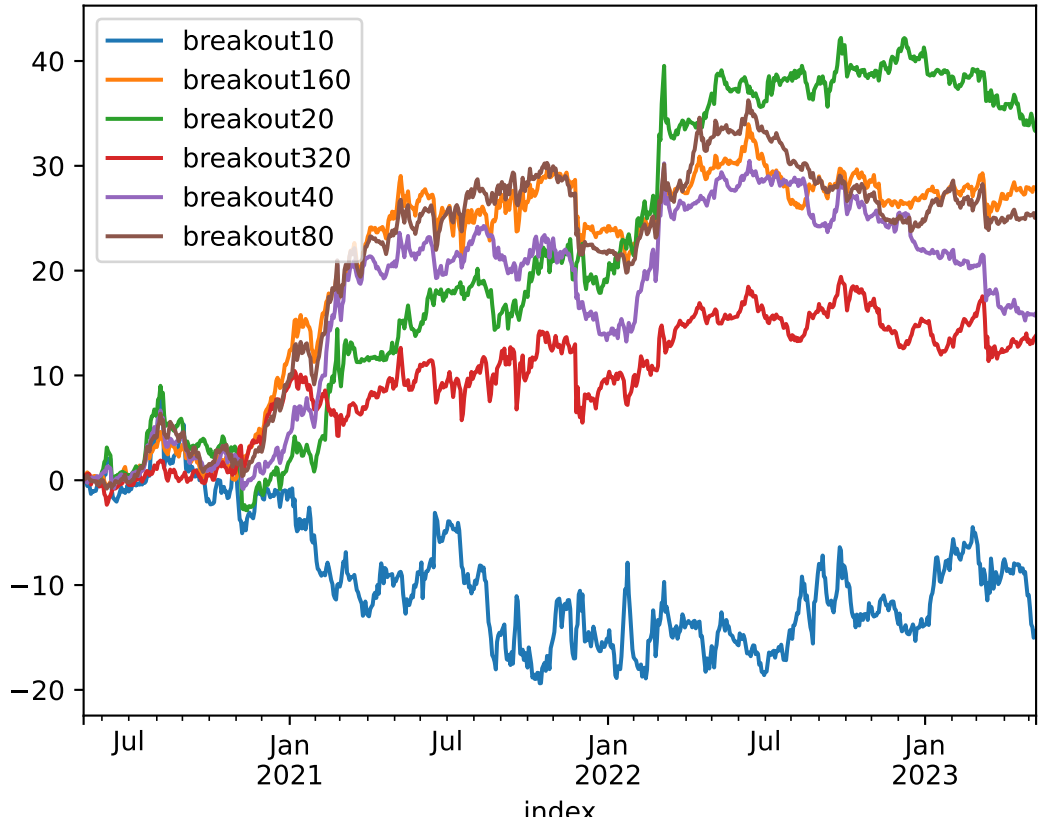
ann. std {'breakout10': 13.274, 'breakout160': 6.883, 'breakout20': 8.41, 'breakout320': 7.525, 'breakout40': 7.097, 'breakout80': 6.503}

ann. SR {'breakout10': -0.01, 'breakout160': -0.29, 'breakout20': -0.63, 'breakout320': -0.15, 'breakout40': -1.78, 'breakout80': -1.17}



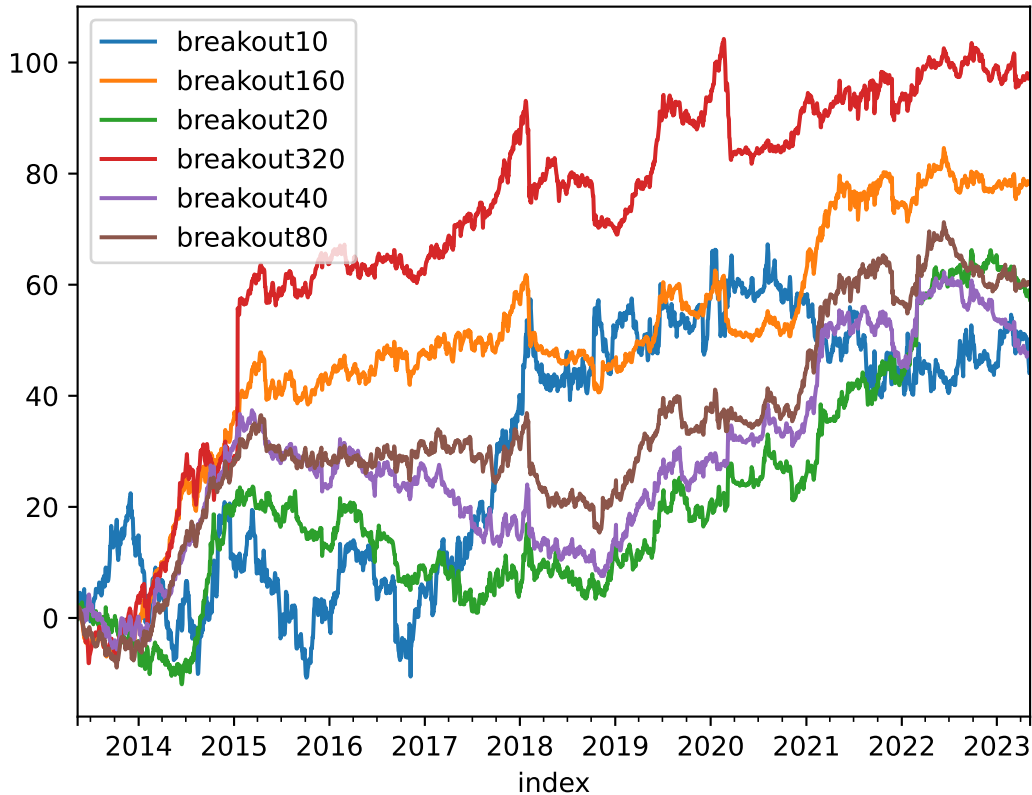
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -4.713, 'breakout160': 9.122, 'breakout20': 10.896, 'breakout320': 4.523, 'breakout40': 5.216, 'breakout80': 8.314}
 ann. std {'breakout10': 15.085, 'breakout160': 9.182, 'breakout20': 11.068, 'breakout320': 9.911, 'breakout40': 9.477, 'breakout80': 8.908}
 ann. SR {'breakout10': -0.31, 'breakout160': 0.99, 'breakout20': 0.98, 'breakout320': 0.46, 'breakout40': 0.55, 'breakout80': 0.93}



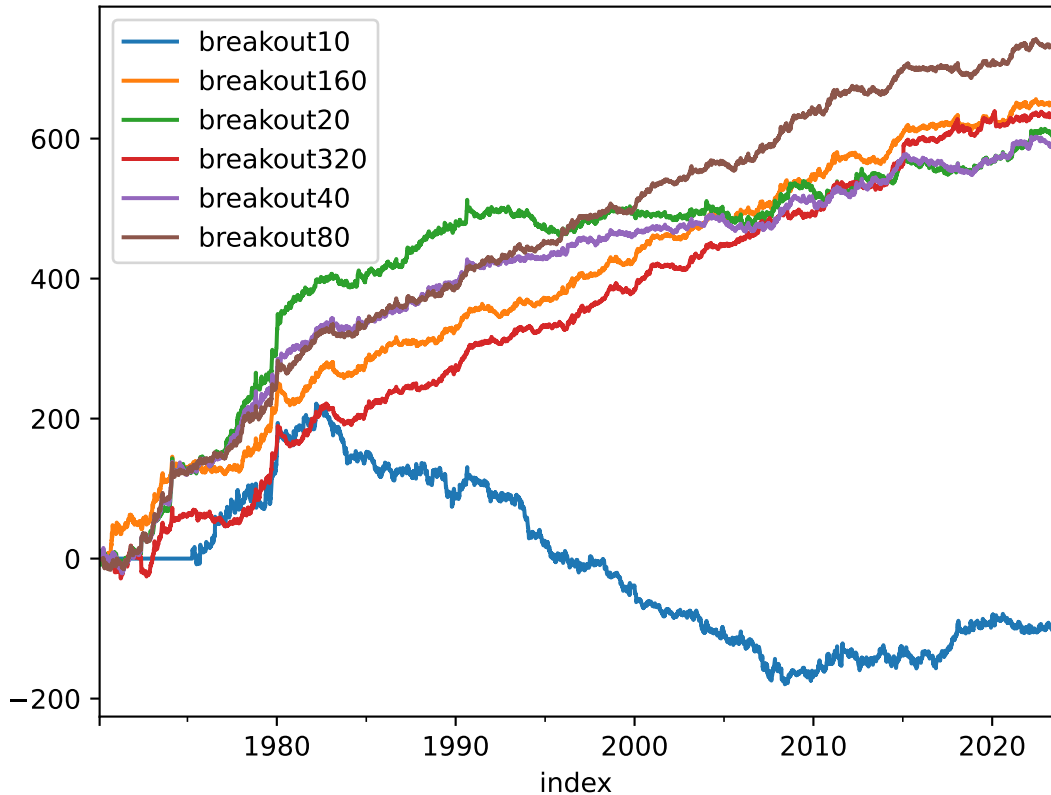
Total Trading Rule P&L for period '10Y'

ann. mean {'breakout10': 4.388, 'breakout160': 7.709, 'breakout20': 5.629, 'breakout320': 9.616, 'breakout40': 4.686, 'breakout80': 5.932}
ann. std {'breakout10': 17.808, 'breakout160': 8.864, 'breakout20': 11.073, 'breakout320': 13.086, 'breakout40': 9.359, 'breakout80': 8.716}
ann. SR {'breakout10': 0.25, 'breakout160': 0.87, 'breakout20': 0.51, 'breakout320': 0.73, 'breakout40': 0.5, 'breakout80': 0.68}



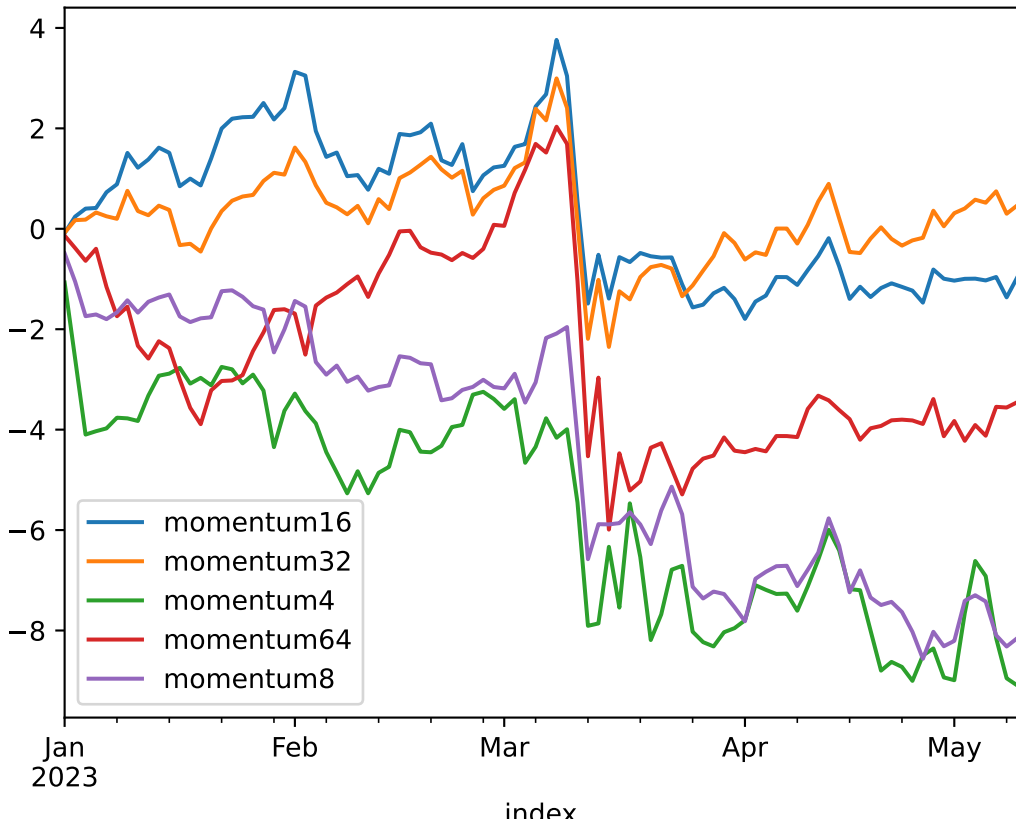
Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -1.87, 'breakout160': 11.98, 'breakout20': 11.146, 'breakout320': 11.659, 'breakout40': 10.838, 'breakout80': 13.477}
ann. std {'breakout10': 21.314, 'breakout160': 11.525, 'breakout20': 14.886, 'breakout320': 12.111, 'breakout40': 12.108, 'breakout80': 11.713}
ann. SR {'breakout10': -0.09, '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': -2.709, 'momentum32': 1.287, 'momentum4': -25.298, 'momentum64': -9.614, 'momentum8': -22.693}
ann. std {'momentum16': 8.465, 'momentum32': 8.471, 'momentum4': 11.268, 'momentum64': 11.361, 'momentum8': 8.589}
ann. SR {'momentum16': -0.32, 'momentum32': 0.15, 'momentum4': -2.25, 'momentum64': -0.85, 'momentum8': -2.64}

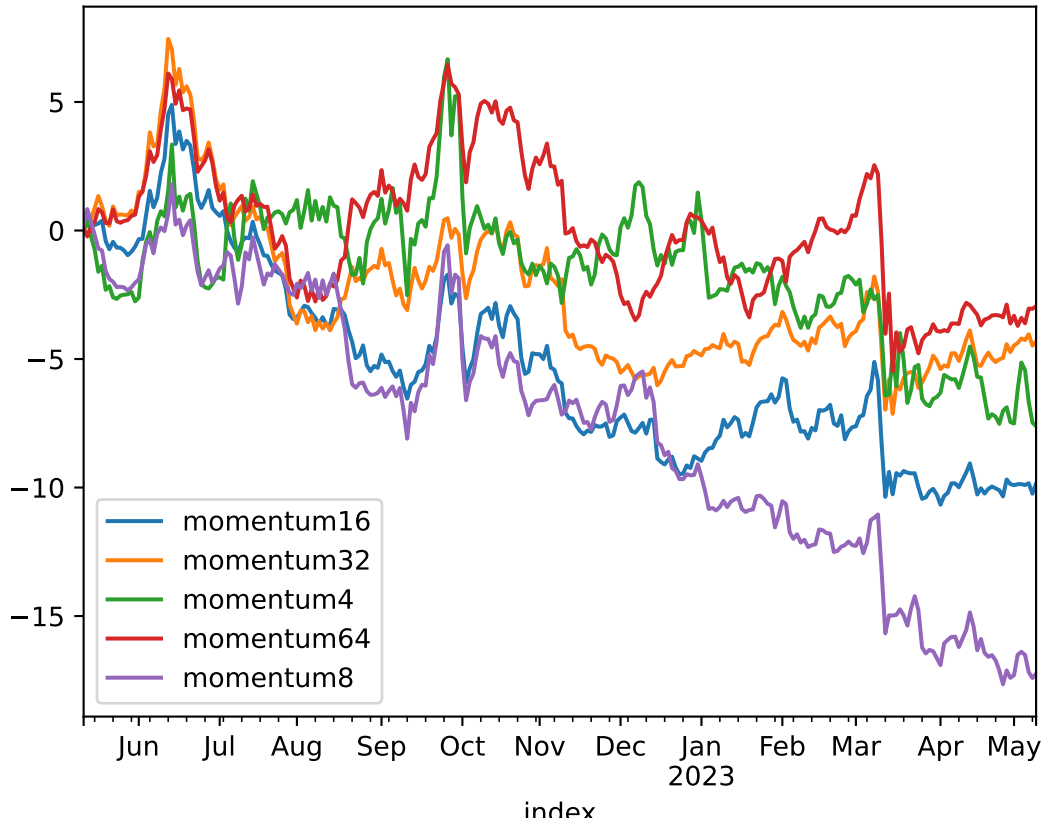


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -9.696, 'momentum32': -4.252, 'momentum4': -7.494, 'momentum64': -2.899, 'momentum8': -16.981}

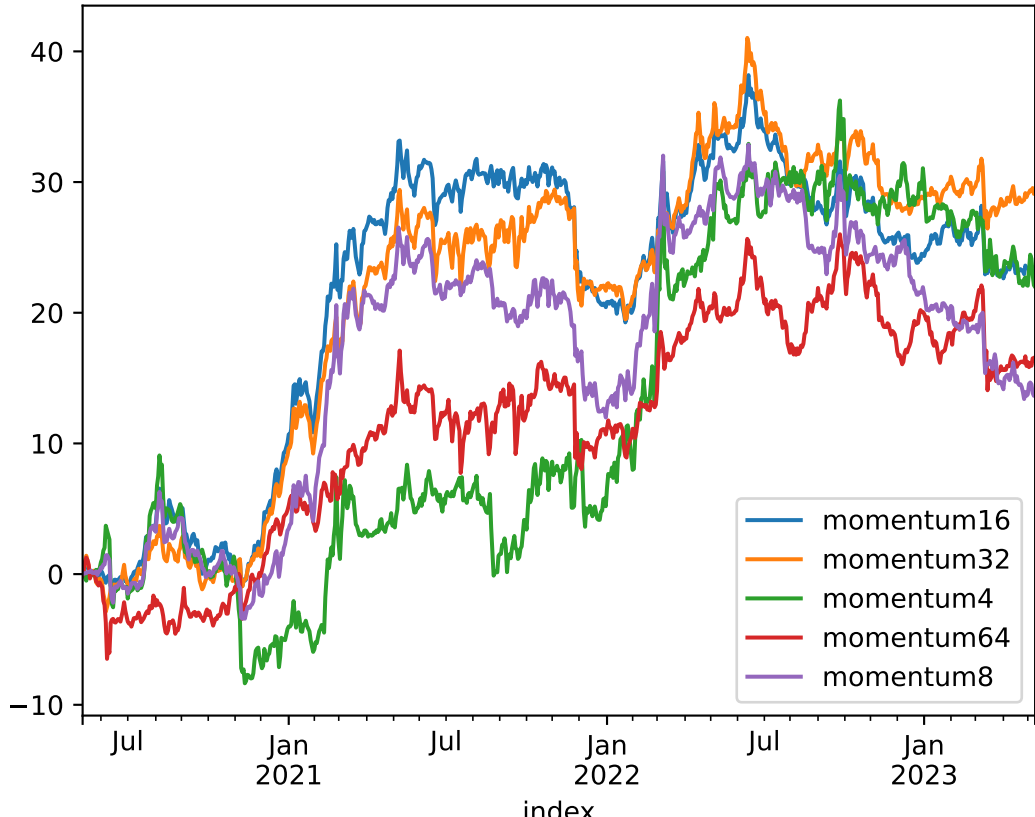
ann. std {'momentum16': 8.49, 'momentum32': 8.816, 'momentum4': 13.225, 'momentum64': 10.147, 'momentum8': 9.745}

ann. SR {'momentum16': -1.14, 'momentum32': -0.48, 'momentum4': -0.57, 'momentum64': -0.29, 'momentum8': -1.74}



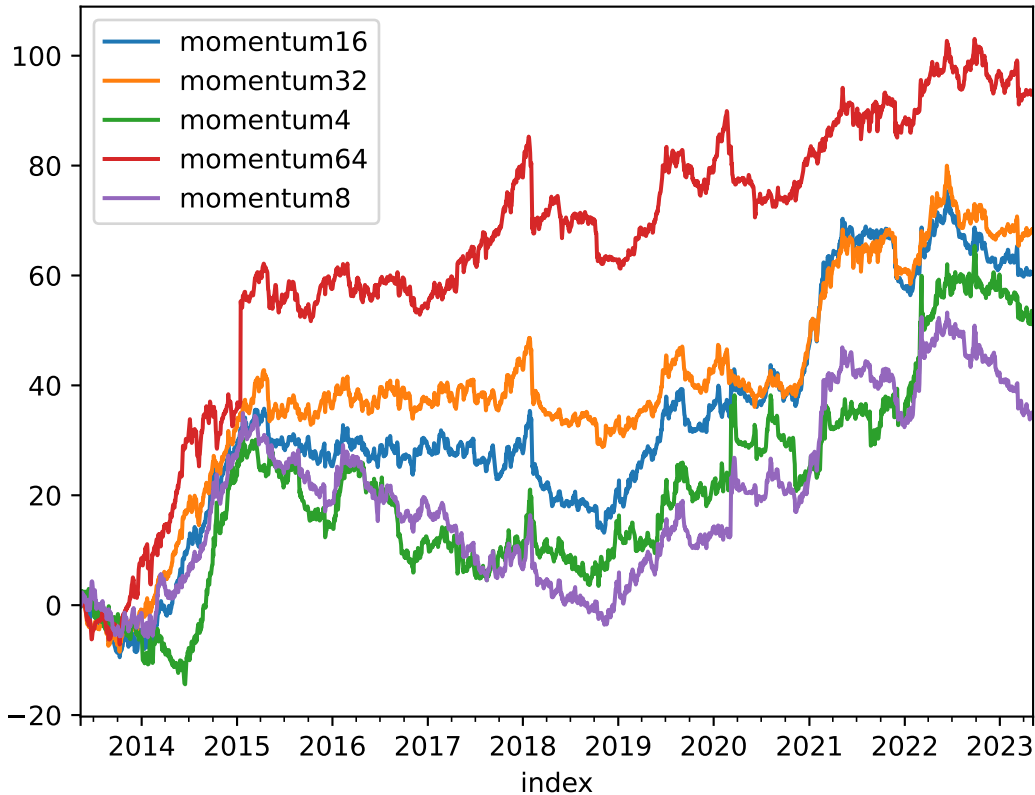
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 7.677, 'momentum32': 9.578, 'momentum4': 7.192, 'momentum64': 5.436, 'momentum8': 4.519}
ann. std {'momentum16': 10.121, 'momentum32': 10.378, 'momentum4': 14.684, 'momentum64': 10.831, 'momentum8': 11.431}
ann. SR {'momentum16': 0.76, 'momentum32': 0.92, 'momentum4': 0.49, 'momentum64': 0.5, 'momentum8': 0.4}



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

ann. mean {'momentum16': 5.95, 'momentum32': 6.699, 'momentum4': 5.017, 'momentum64': 9.197, 'momentum8': 3.359}
ann. std {'momentum16': 9.639, 'momentum32': 9.265, 'momentum4': 13.686, 'momentum64': 11.874, 'momentum8': 10.844}
ann. SR {'momentum16': 0.62, 'momentum32': 0.72, 'momentum4': 0.37, 'momentum64': 0.77, 'momentum8': 0.31}

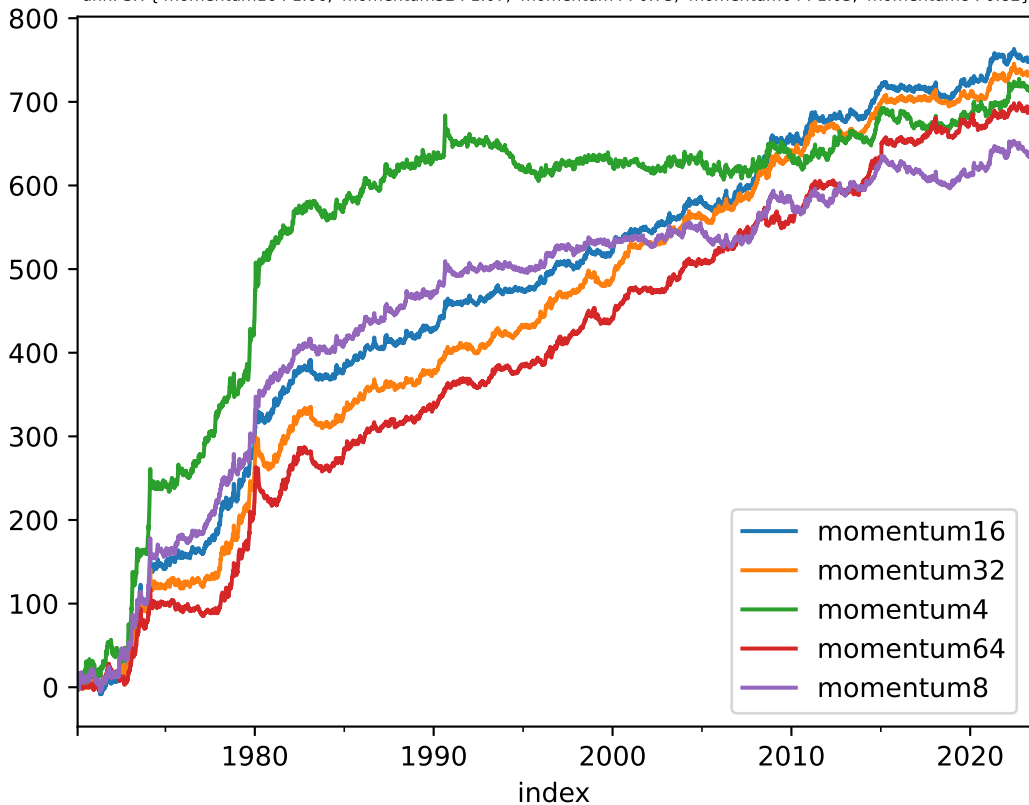


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.791, 'momentum32': 13.521, 'momentum4': 13.141, 'momentum64': 12.698, 'momentum8': 11.688}

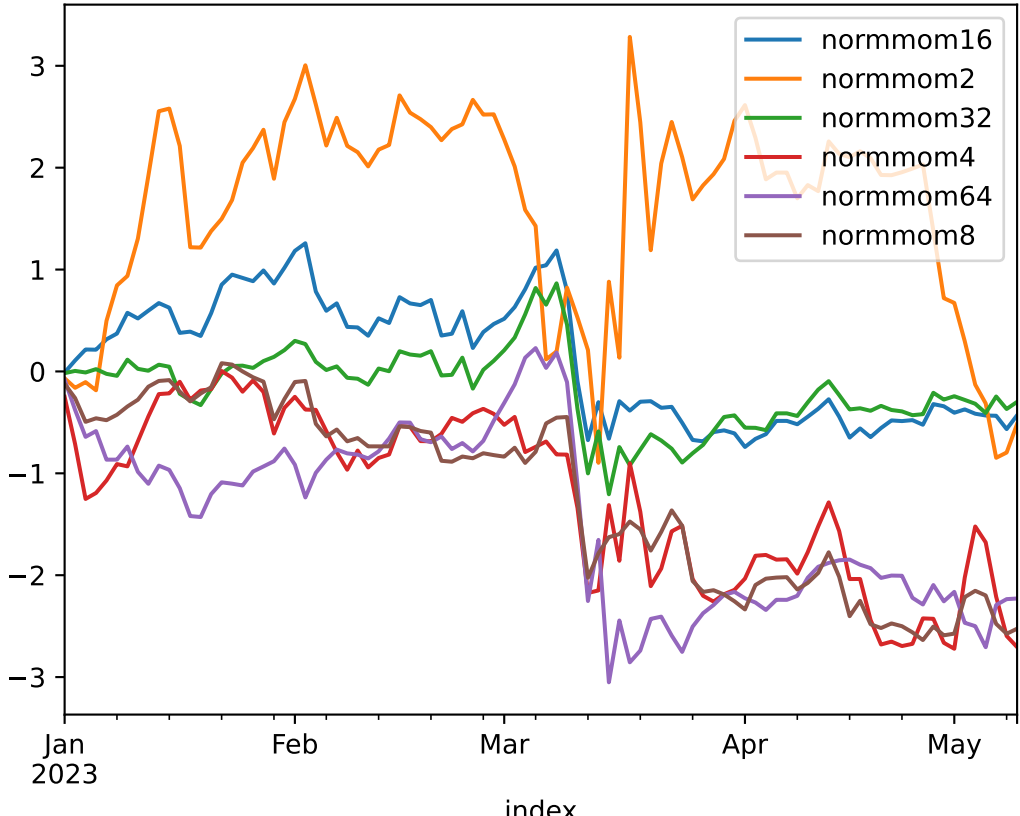
ann. std {'momentum16': 13.042, 'momentum32': 12.606, 'momentum4': 17.889, 'momentum64': 12.327, 'momentum8': 14.327}

ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.73, 'momentum64': 1.03, 'momentum8': 0.82}



Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -1.197, 'normmom2': -1.435, 'normmom32': -0.831, 'normmom4': -7.529, 'normmom64': -6.201, 'normmom8': -7.026}
 ann. std {'normmom16': 3.035, 'normmom2': 8.864, 'normmom32': 2.981, 'normmom4': 4.685, 'normmom64': 4.478, 'normmom8': 3.052}
 ann. SR {'normmom16': -0.39, 'normmom2': -0.16, 'normmom32': -0.28, 'normmom4': -1.61, 'normmom64': -1.38, 'normmom8': -2.3}

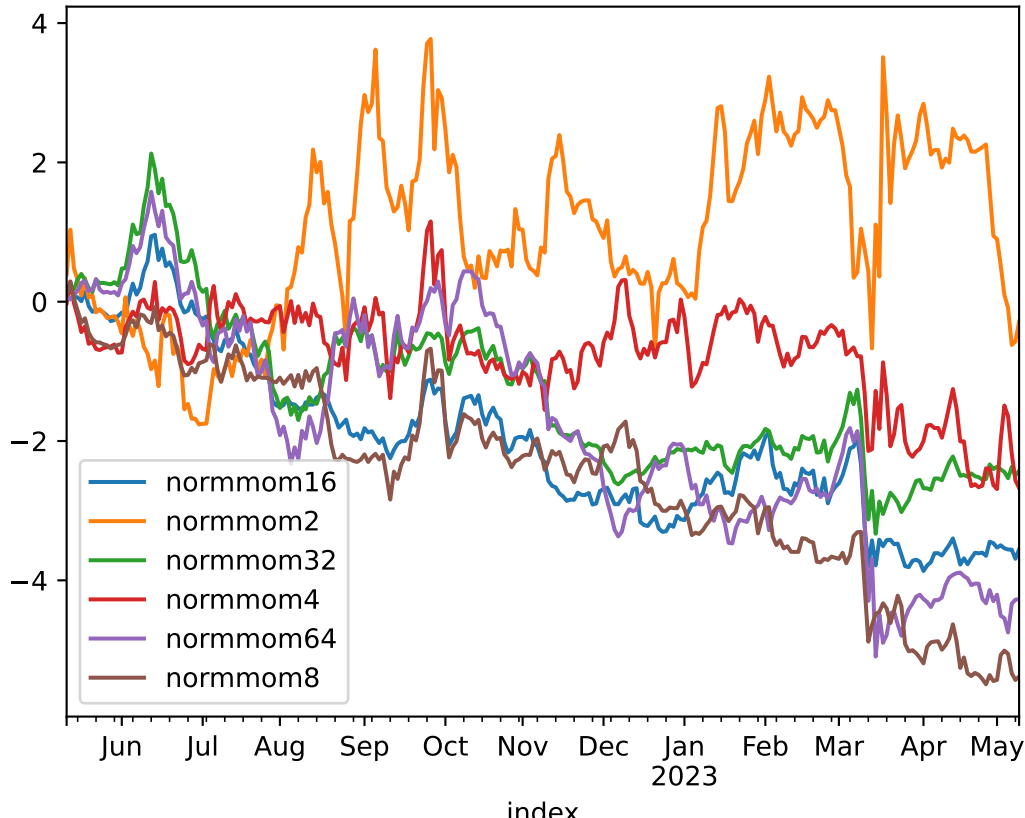


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': -3.5, 'normmom2': -0.285, 'normmom32': -2.388, 'normmom4': -2.633, 'normmom64': -4.205, 'normmom8': -5.298}

ann. std {'normmom16': 2.533, 'normmom2': 7.488, 'normmom32': 2.827, 'normmom4': 4.351, 'normmom64': 3.817, 'normmom8': 2.899}

ann. SR {'normmom16': -1.38, 'normmom2': -0.04, 'normmom32': -0.84, 'normmom4': -0.6, 'normmom64': -1.1, 'normmom8': -1.83}

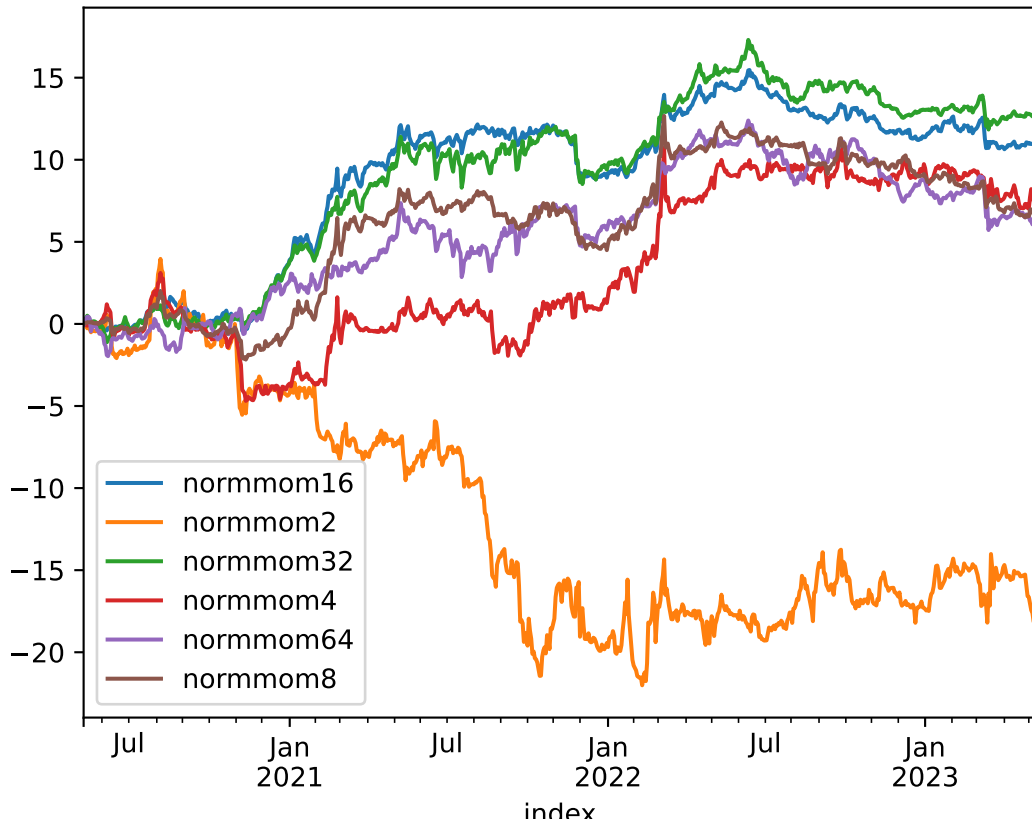


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.585, 'normmom2': -5.832, 'normmom32': 4.173, 'normmom4': 2.301, 'normmom64': 2.141, 'normmom8': 2.163}

ann. std {'normmom16': 3.506, 'normmom2': 8.637, 'normmom32': 3.878, 'normmom4': 5.408, 'normmom64': 4.281, 'normmom8': 3.936}

ann. SR {'normmom16': 1.02, 'normmom2': -0.68, 'normmom32': 1.08, 'normmom4': 0.43, 'normmom64': 0.5, 'normmom8': 0.55}

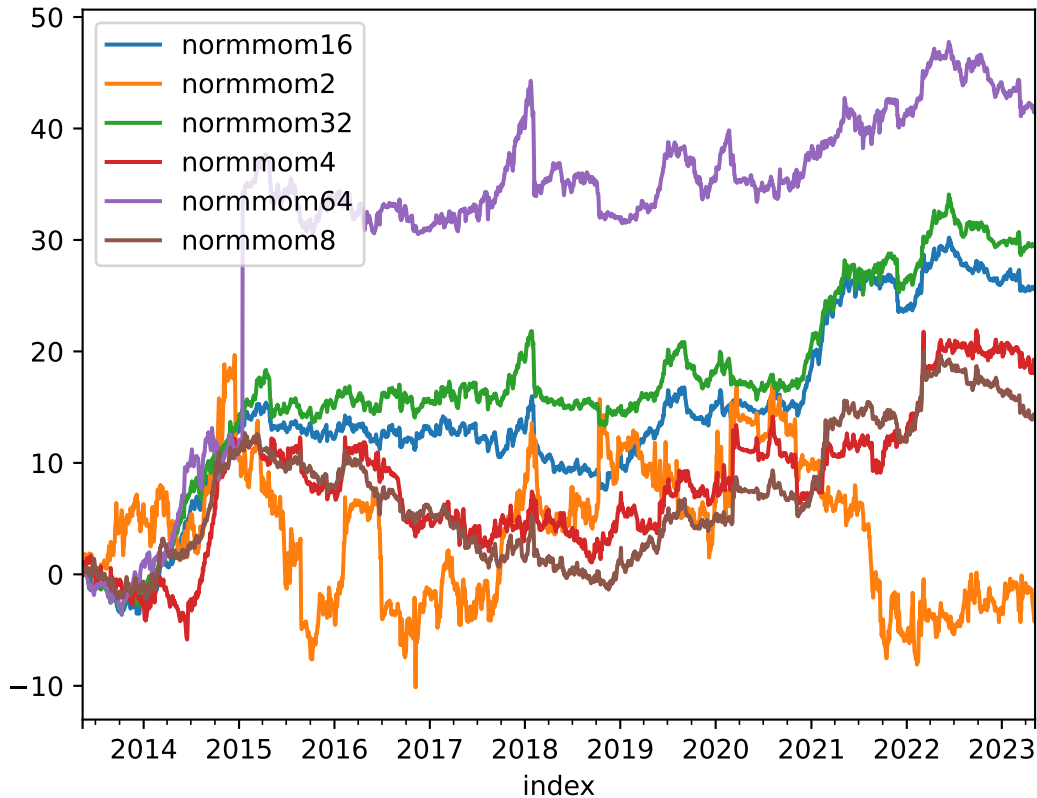


Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 2.523, 'normmom2': -0.383, 'normmom32': 2.901, 'normmom4': 1.775, 'normmom64': 4.116, 'normmom8': 1.373}

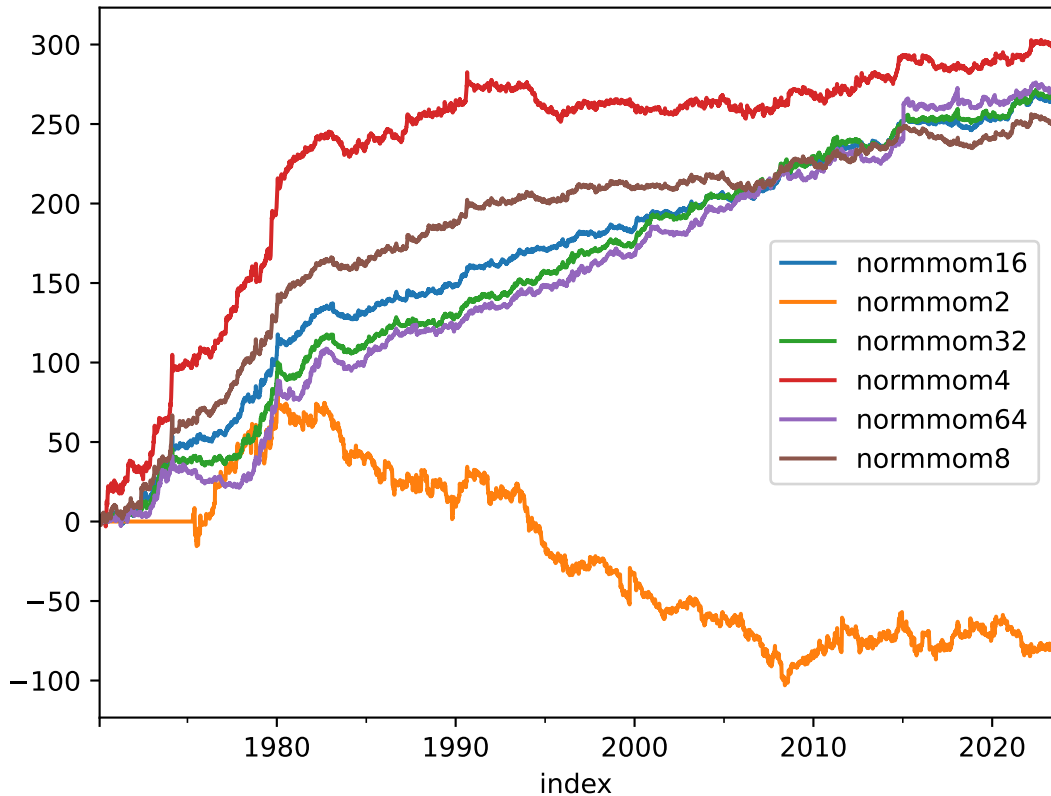
ann. std {'normmom16': 3.459, 'normmom2': 10.316, 'normmom32': 3.619, 'normmom4': 5.452, 'normmom64': 8.274, 'normmom8': 3.877}

ann. SR {'normmom16': 0.73, 'normmom2': -0.04, 'normmom32': 0.8, 'normmom4': 0.33, 'normmom64': 0.5, 'normmom8': 0.35}



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

ann. mean {'normmom16': 4.868, 'normmom2': -1.483, 'normmom32': 4.92, 'normmom4': 5.51, 'normmom64': 4.981, 'normmom8': 4.609}
ann. std {'normmom16': 4.531, 'normmom2': 11.607, 'normmom32': 4.608, 'normmom4': 7.383, 'normmom64': 5.868, 'normmom8': 5.364}
ann. SR {'normmom16': 1.07, 'normmom2': -0.13, 'normmom32': 1.07, 'normmom4': 0.75, 'normmom64': 0.85, 'normmom8': 0.86}

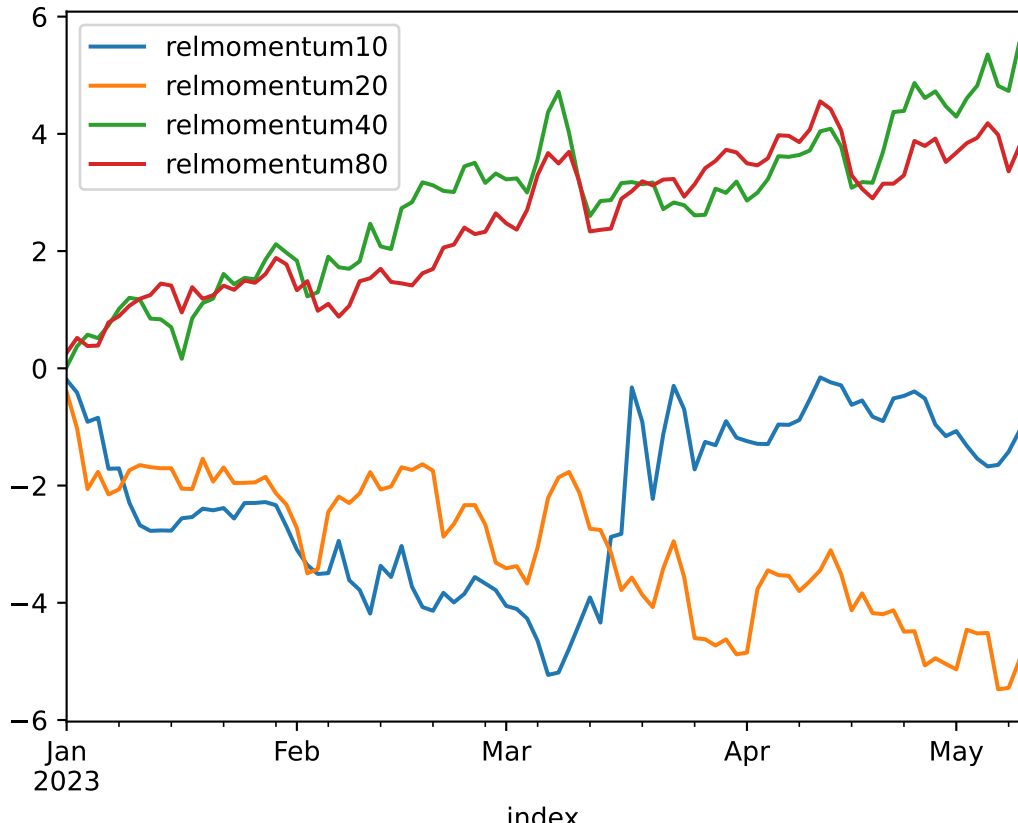


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -3.003, 'relmomentum20': -13.893, 'relmomentum40': 15.401, 'relmomentum80': 10.508}

ann. std {'relmomentum10': 7.793, 'relmomentum20': 6.658, 'relmomentum40': 5.47, 'relmomentum80': 4.435}

ann. SR {'relmomentum10': -0.39, 'relmomentum20': -2.09, 'relmomentum40': 2.82, 'relmomentum80': 2.37}

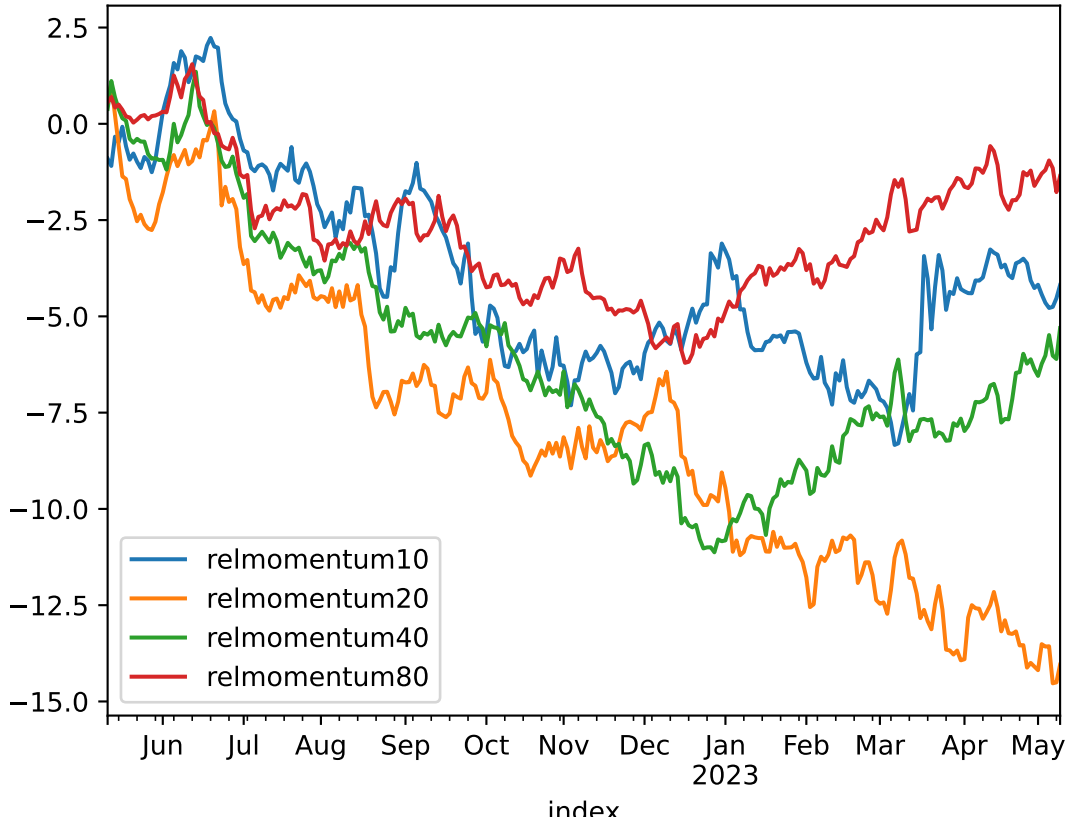


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -4.123, 'relmomentum20': -13.829, 'relmomentum40': -5.223, 'relmomentum80': -1.335}

ann. std {'relmomentum10': 7.23, 'relmomentum20': 6.476, 'relmomentum40': 5.338, 'relmomentum80': 4.551}

ann. SR {'relmomentum10': -0.57, 'relmomentum20': -2.14, 'relmomentum40': -0.98, 'relmomentum80': -0.29}

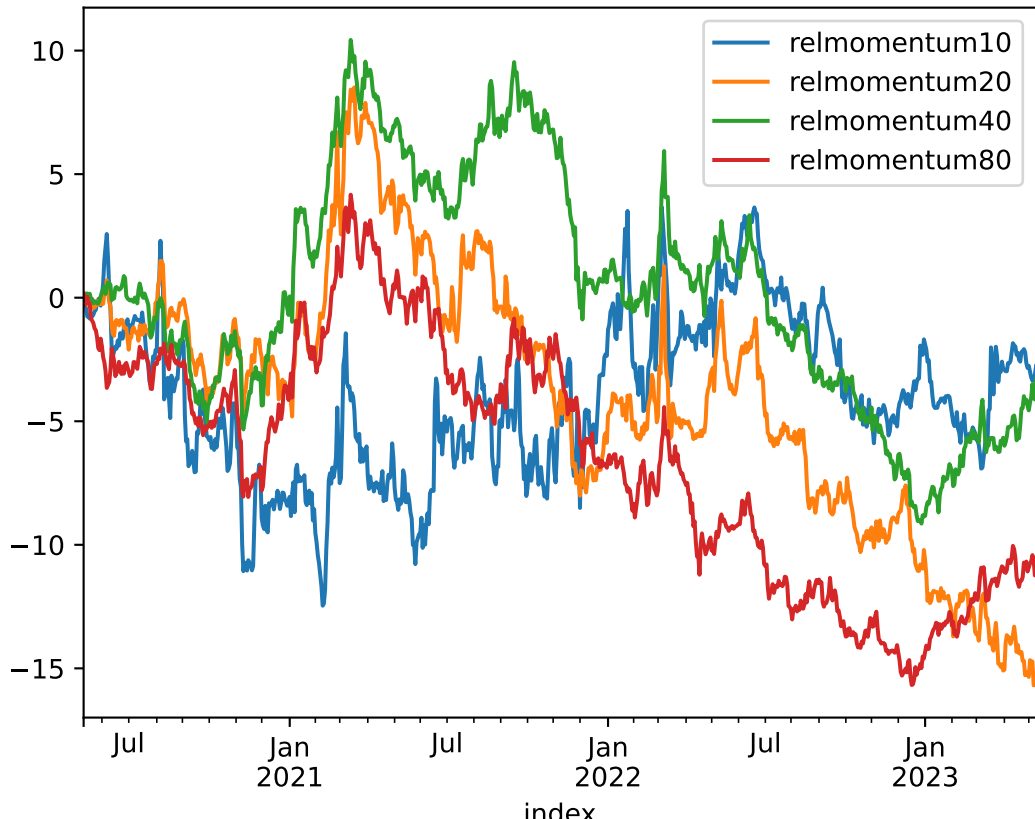


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -0.905, 'relmomentum20': -4.977, 'relmomentum40': -1.086, 'relmomentum80': -3.543}

ann. std {'relmomentum10': 11.908, 'relmomentum20': 8.36, 'relmomentum40': 6.963, 'relmomentum80': 6.323}

ann. SR {'relmomentum10': -0.08, 'relmomentum20': -0.6, 'relmomentum40': -0.16, 'relmomentum80': -0.56}

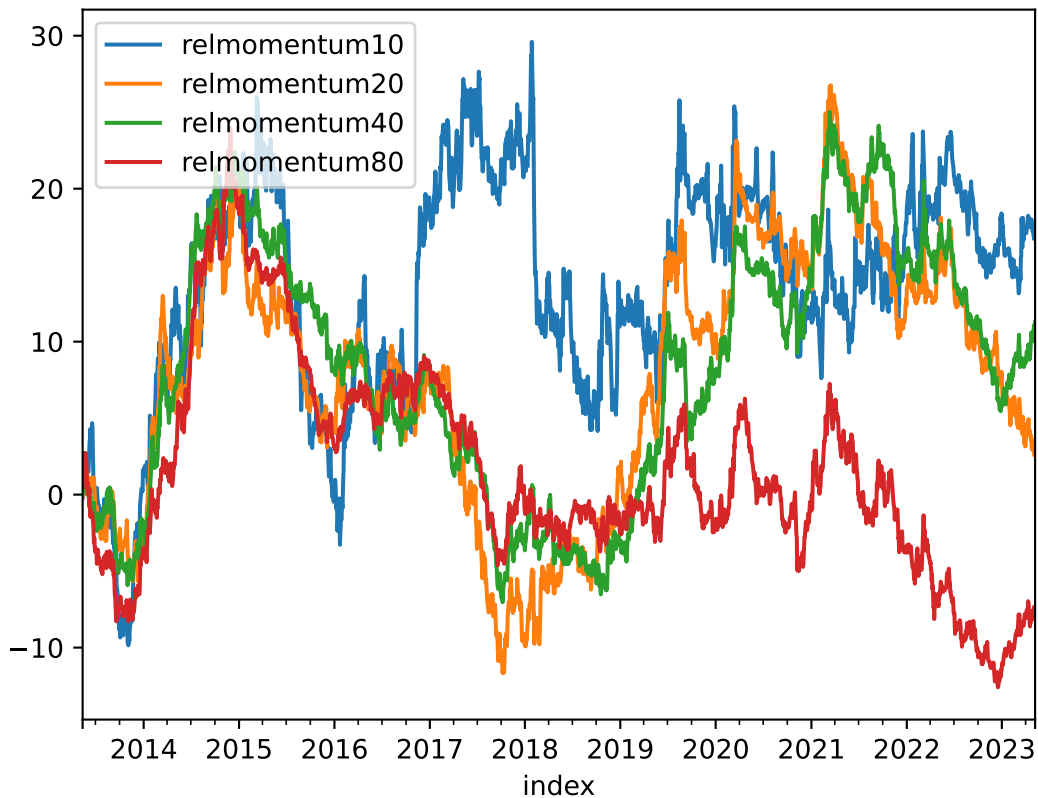


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': 1.699, 'relmomentum20': 0.299, 'relmomentum40': 1.107, 'relmomentum80': -0.761}

ann. std {'relmomentum10': 13.391, 'relmomentum20': 8.542, 'relmomentum40': 6.995, 'relmomentum80': 6.362}

ann. SR {'relmomentum10': 0.13, 'relmomentum20': 0.03, 'relmomentum40': 0.16, 'relmomentum80': -0.12}

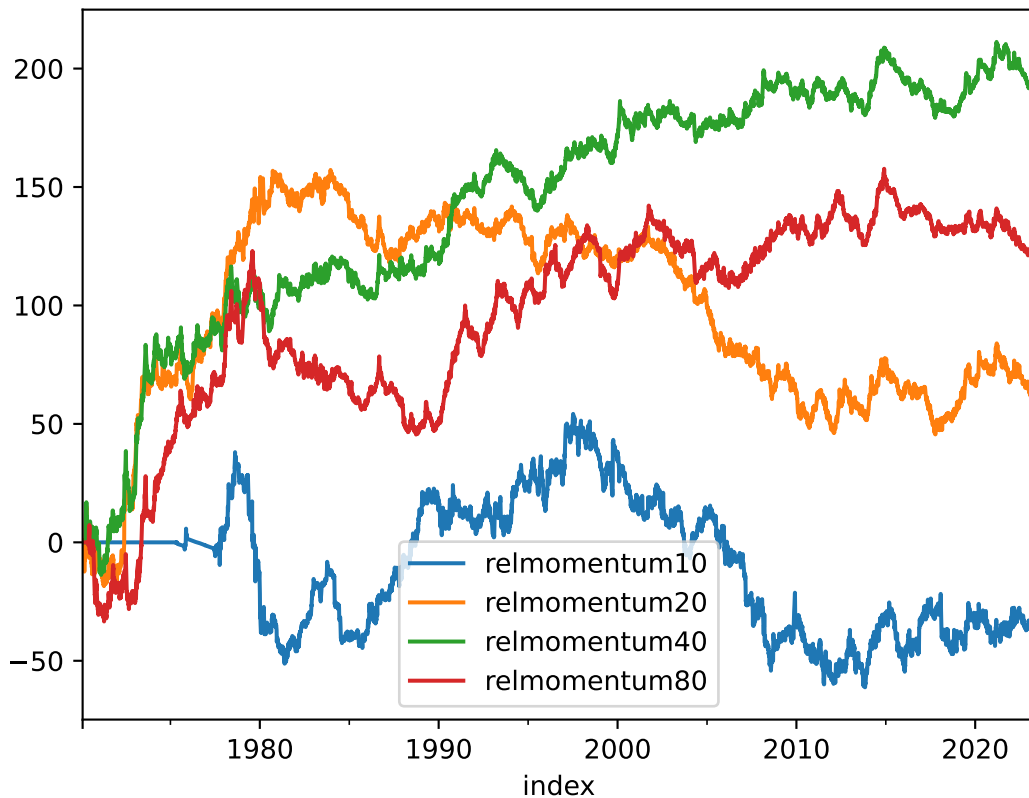


Total Trading Rule P&L for period '99Y'

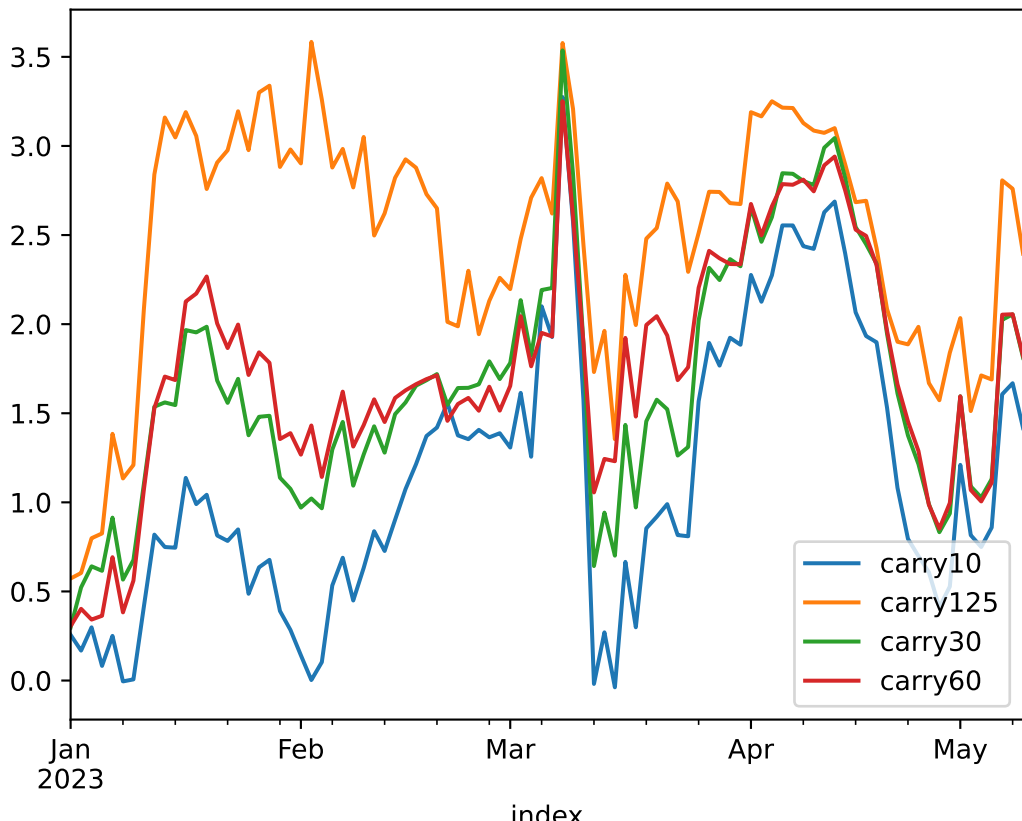
ann. mean {'relmomentum10': -0.627, 'relmomentum20': 1.111, 'relmomentum40': 3.639, 'relmomentum80': 2.321}

ann. std {'relmomentum10': 13.385, 'relmomentum20': 10.466, 'relmomentum40': 9.637, 'relmomentum80': 9.781}

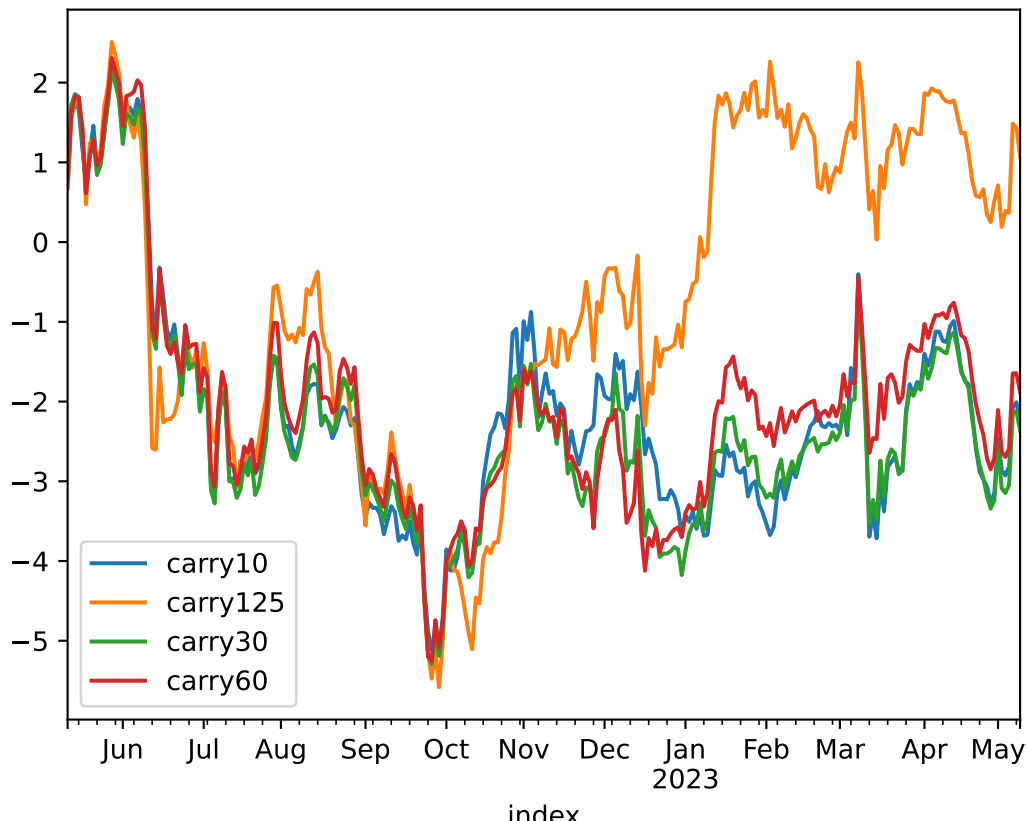
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 3.942, 'carry125': 6.666, 'carry30': 5.039, 'carry60': 5.065}
ann. std {'carry10': 5.951, 'carry125': 5.67, 'carry30': 5.581, 'carry60': 5.097}
ann. SR {'carry10': 0.66, 'carry125': 1.18, 'carry30': 0.9, 'carry60': 0.99}

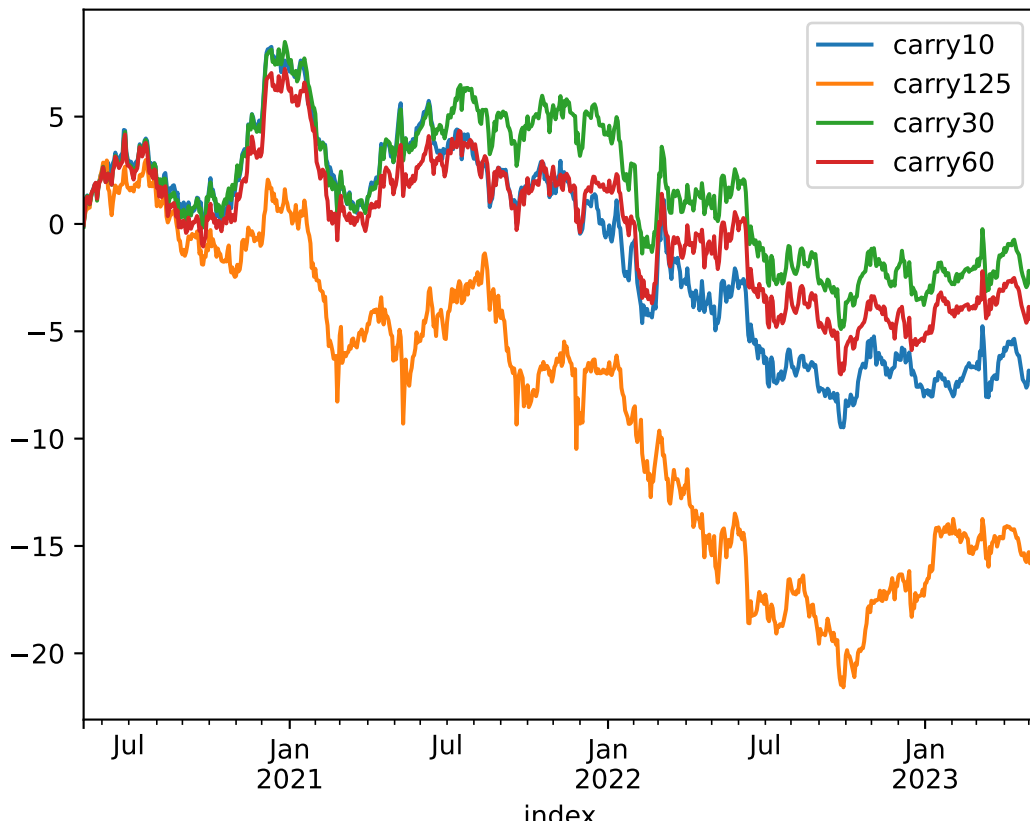


Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -2.226, 'carry125': 1.057, 'carry30': -2.329, 'carry60': -1.852}
ann. std {'carry10': 6.024, 'carry125': 6.541, 'carry30': 6.033, 'carry60': 5.967}
ann. SR {'carry10': -0.37, 'carry125': 0.16, 'carry30': -0.39, 'carry60': -0.31}

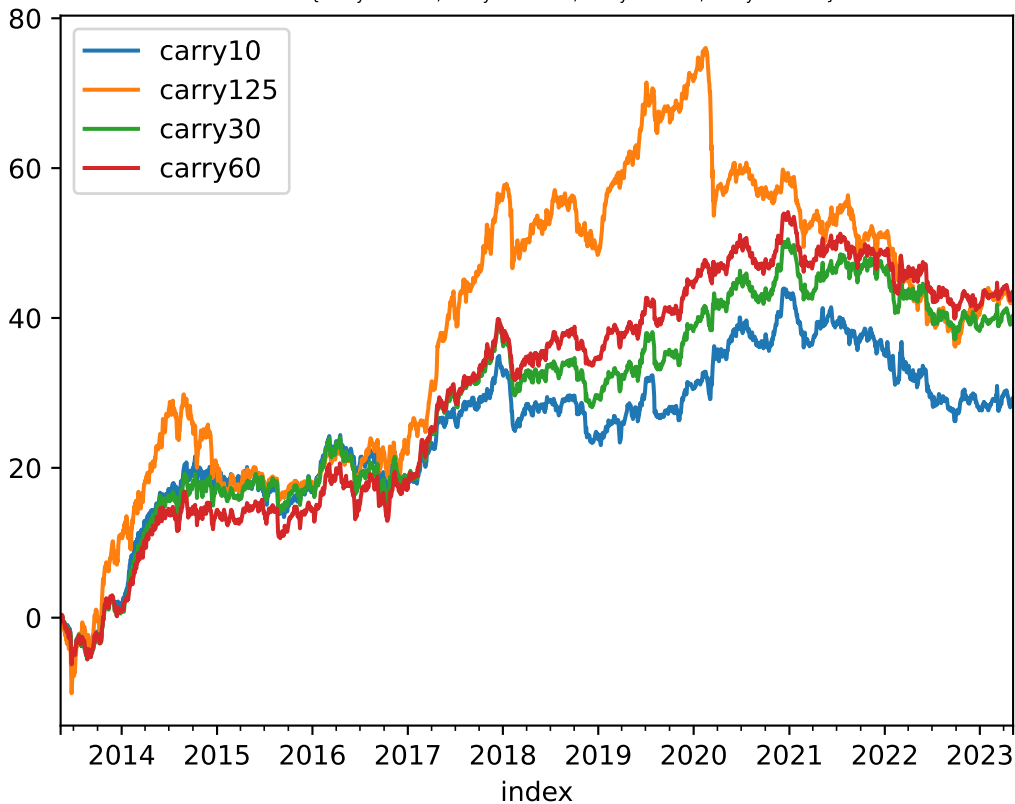


Total Trading Rule P&L for period '3Y'

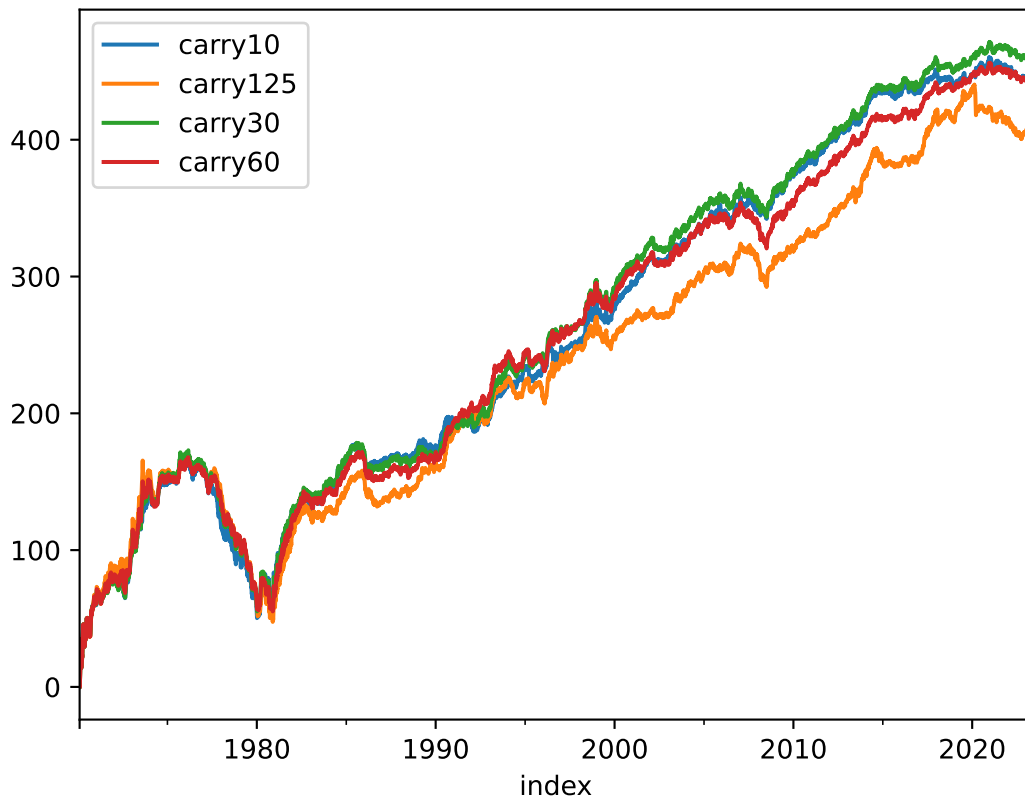
ann. mean	{'carry10': -2.167, 'carry125': -4.886, 'carry30': -0.644, 'carry60': -1.19}
ann. std	{'carry10': 6.55, 'carry125': 8.014, 'carry30': 6.49, 'carry60': 6.483}
ann. SR	{'carry10': -0.33, 'carry125': -0.61, 'carry30': -0.1, 'carry60': -0.18}



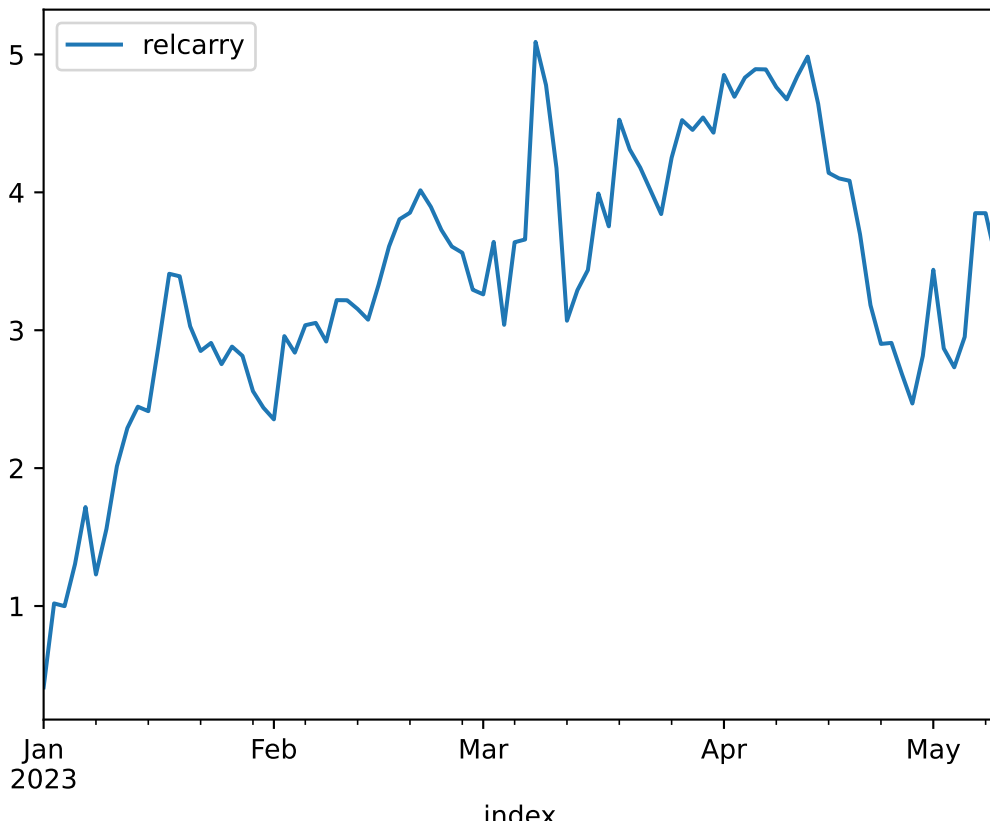
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 2.856, 'carry125': 4.206, 'carry30': 3.935, 'carry60': 4.251}
ann. std {'carry10': 6.368, 'carry125': 8.95, 'carry30': 6.455, 'carry60': 6.401}
ann. SR {'carry10': 0.45, 'carry125': 0.47, 'carry30': 0.61, 'carry60': 0.66}



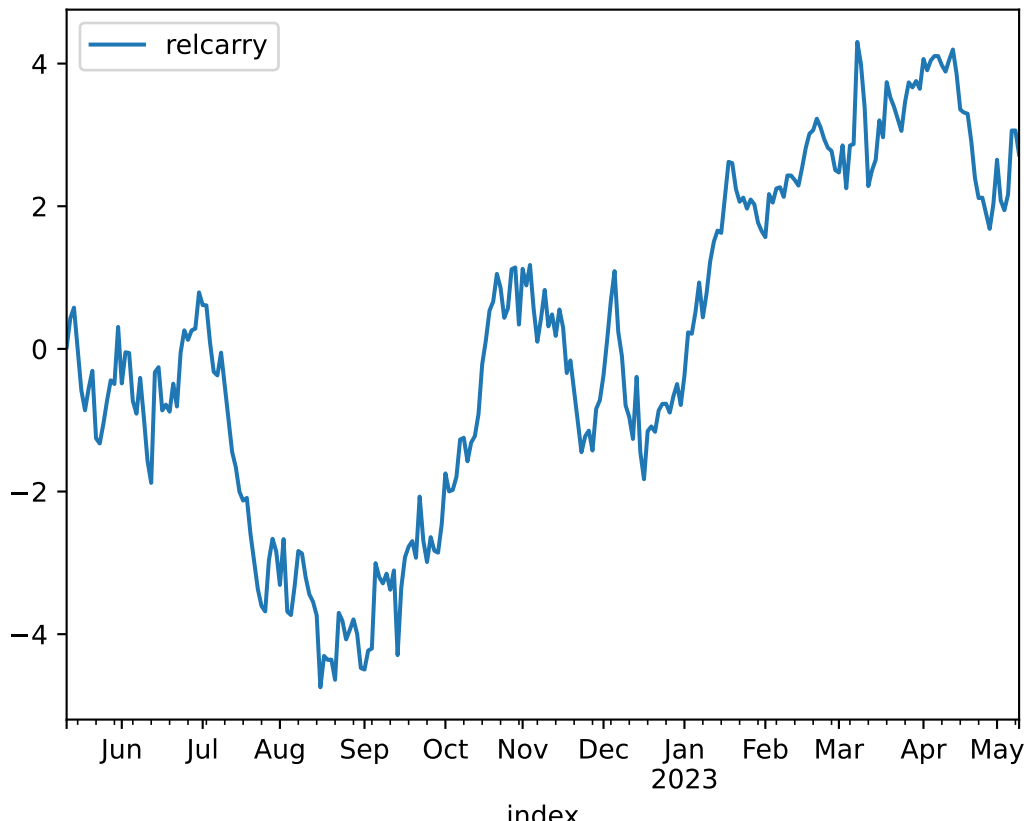
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.206, 'carry125': 7.5, 'carry30': 8.494, 'carry60': 8.206}
ann. std {'carry10': 11.198, 'carry125': 11.555, 'carry30': 11.255, 'carry60': 11.258}
ann. SR {'carry10': 0.73, 'carry125': 0.65, 'carry30': 0.75, 'carry60': 0.73}



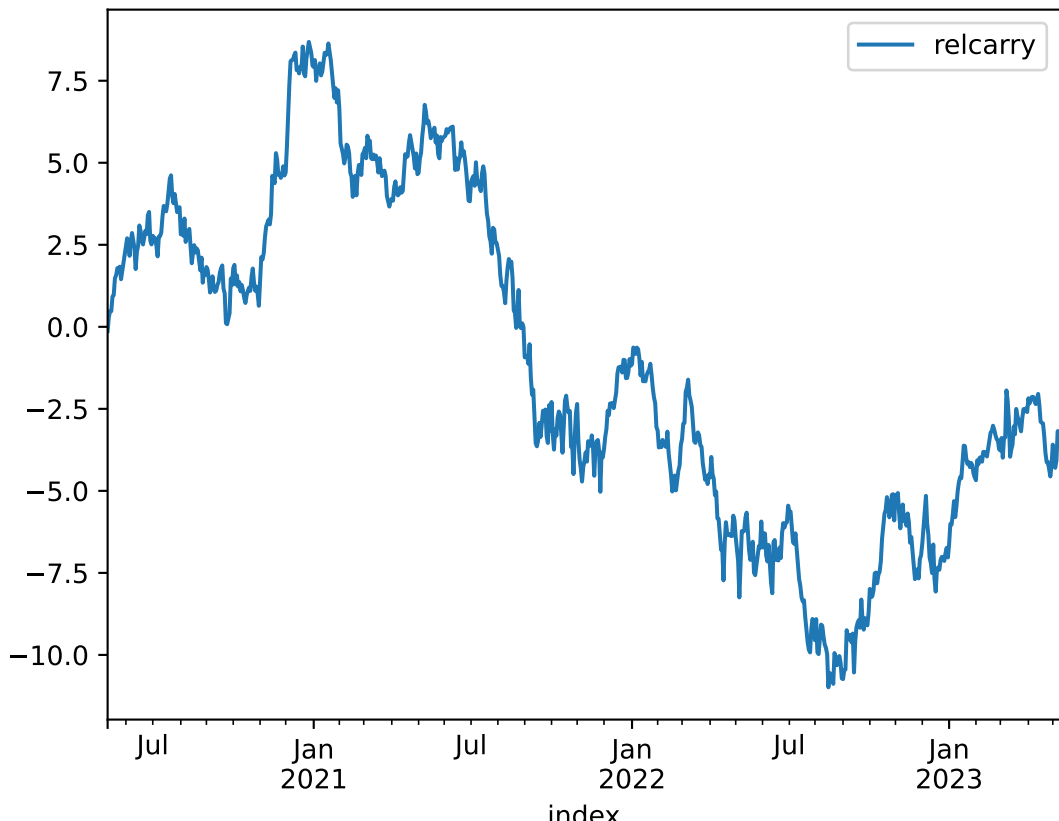
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 9.768}
ann. std {'relcarry': 5.835}
ann. SR {'relcarry': 1.67}



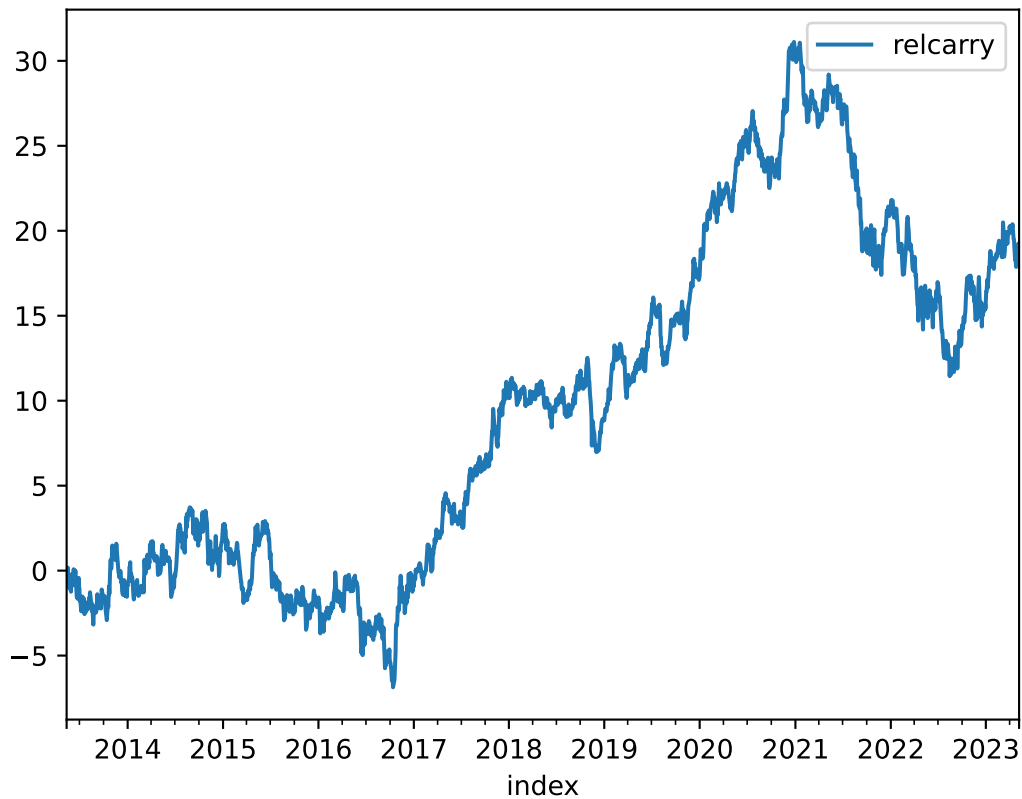
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 2.681}
ann. std {'relcarry': 6.798}
ann. SR {'relcarry': 0.39}



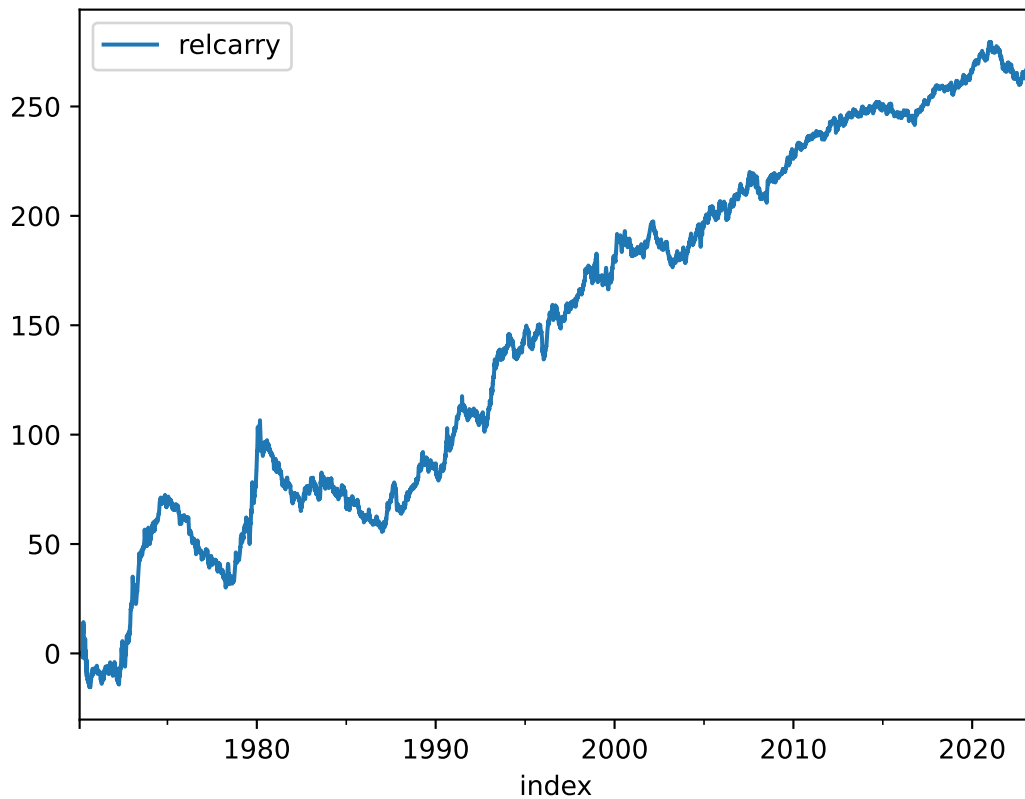
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -1.152}
ann. std {'relcarry': 6.682}
ann. SR {'relcarry': -0.17}



Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 1.857}
ann. std {'relcarry': 5.824}
ann. SR {'relcarry': 0.32}



Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.925}
ann. std {'relcarry': 8.959}
ann. SR {'relcarry': 0.55}

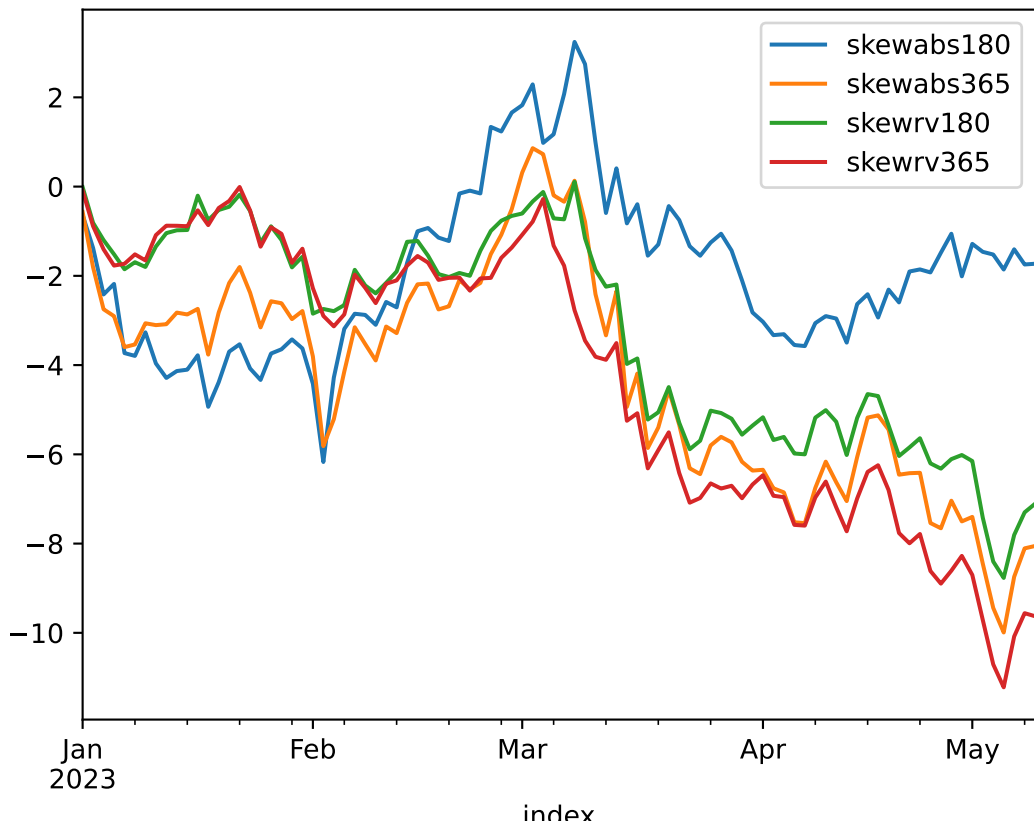


Total Trading Rule P&L for period 'YTD'

ann. mean {'skewabs180': -4.81, 'skewabs365': -22.409, 'skewrv180': -19.776, 'skewrv365': -26.792}

ann. std {'skewabs180': 11.136, 'skewabs365': 11.78, 'skewrv180': 8.478, 'skewrv365': 8.362}

ann. SR {'skewabs180': -0.43, 'skewabs365': -1.9, 'skewrv180': -2.33, 'skewrv365': -3.2}

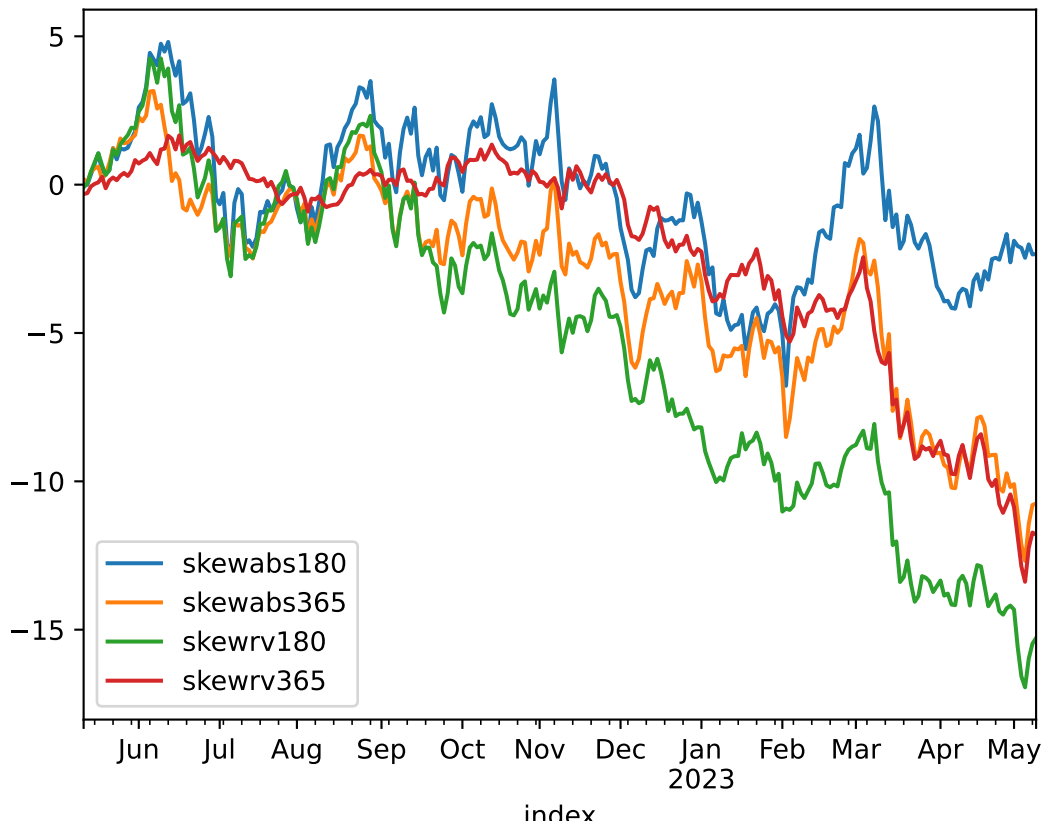


Total Trading Rule P&L for period '1Y'

ann. mean {'skewabs180': -2.3, 'skewabs365': -10.578, 'skewrv180': -15.045, 'skewrv365': -11.612}

ann. std {'skewabs180': 11.02, 'skewabs365': 9.981, 'skewrv180': 9.407, 'skewrv365': 6.062}

ann. SR {'skewabs180': -0.21, 'skewabs365': -1.06, 'skewrv180': -1.6, 'skewrv365': -1.92}

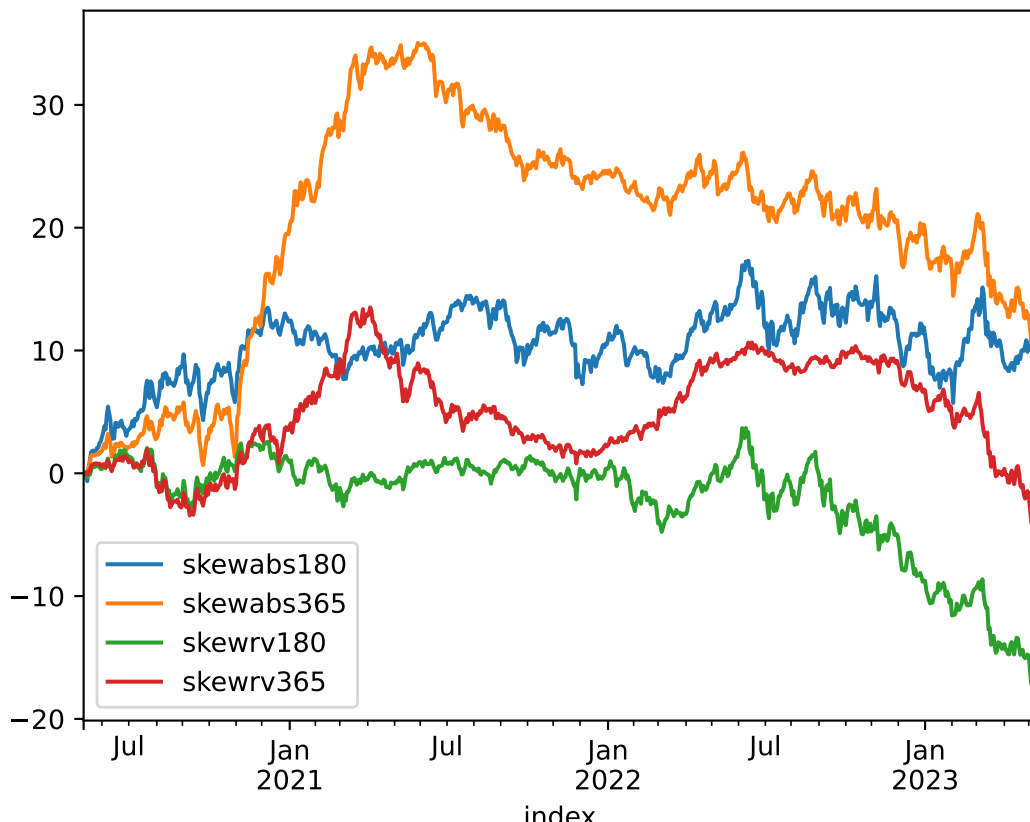


Total Trading Rule P&L for period '3Y'

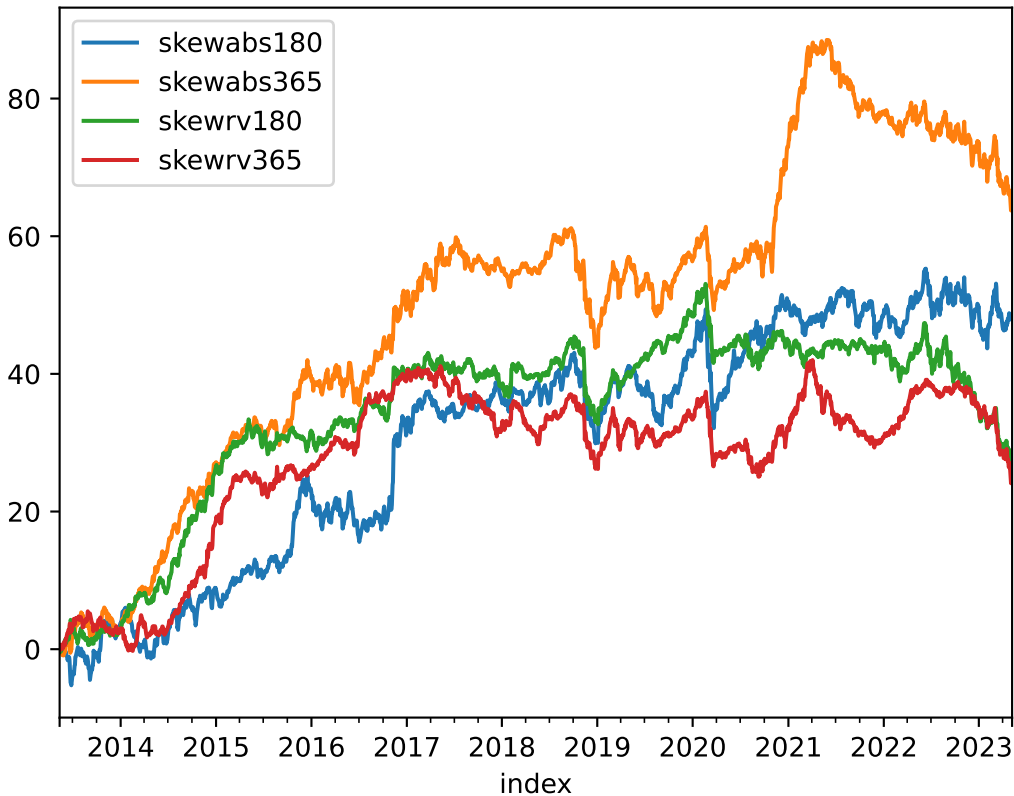
ann. mean {'skewabs180': 3.328, 'skewabs365': 3.994, 'skewrv180': -5.188, 'skewrv365': -0.915}

ann. std {'skewabs180': 9.133, 'skewabs365': 8.988, 'skewrv180': 7.324, 'skewrv365': 6.445}

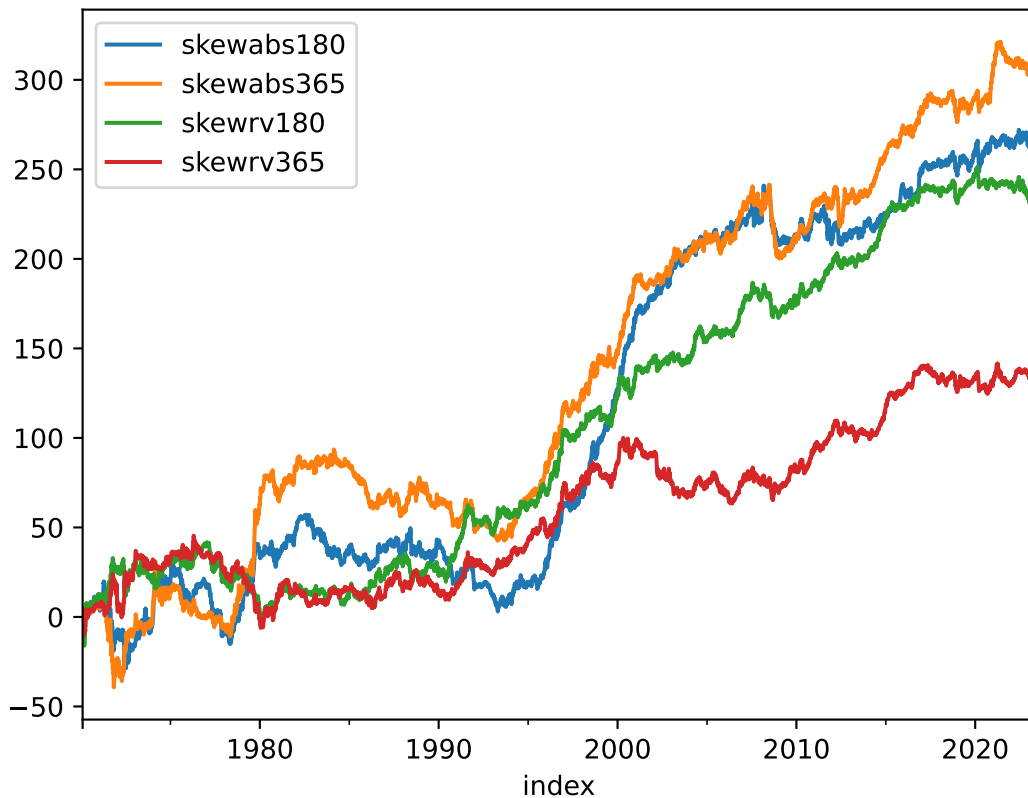
ann. SR {'skewabs180': 0.36, 'skewabs365': 0.44, 'skewrv180': -0.71, 'skewrv365': -0.14}



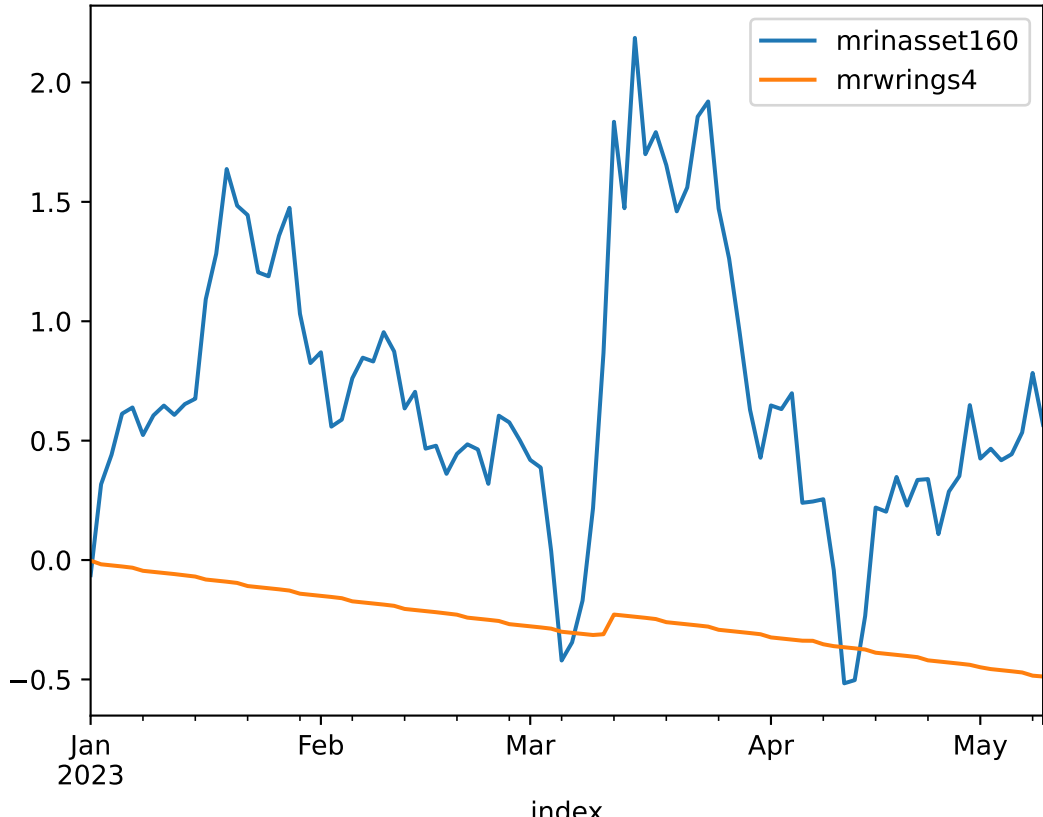
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.728, 'skewabs365': 6.449, 'skewrv180': 2.732, 'skewrv365': 2.524}
ann. std {'skewabs180': 8.018, 'skewabs365': 7.971, 'skewrv180': 6.416, 'skewrv365': 6.079}
ann. SR {'skewabs180': 0.59, 'skewabs365': 0.81, 'skewrv180': 0.43, 'skewrv365': 0.42}



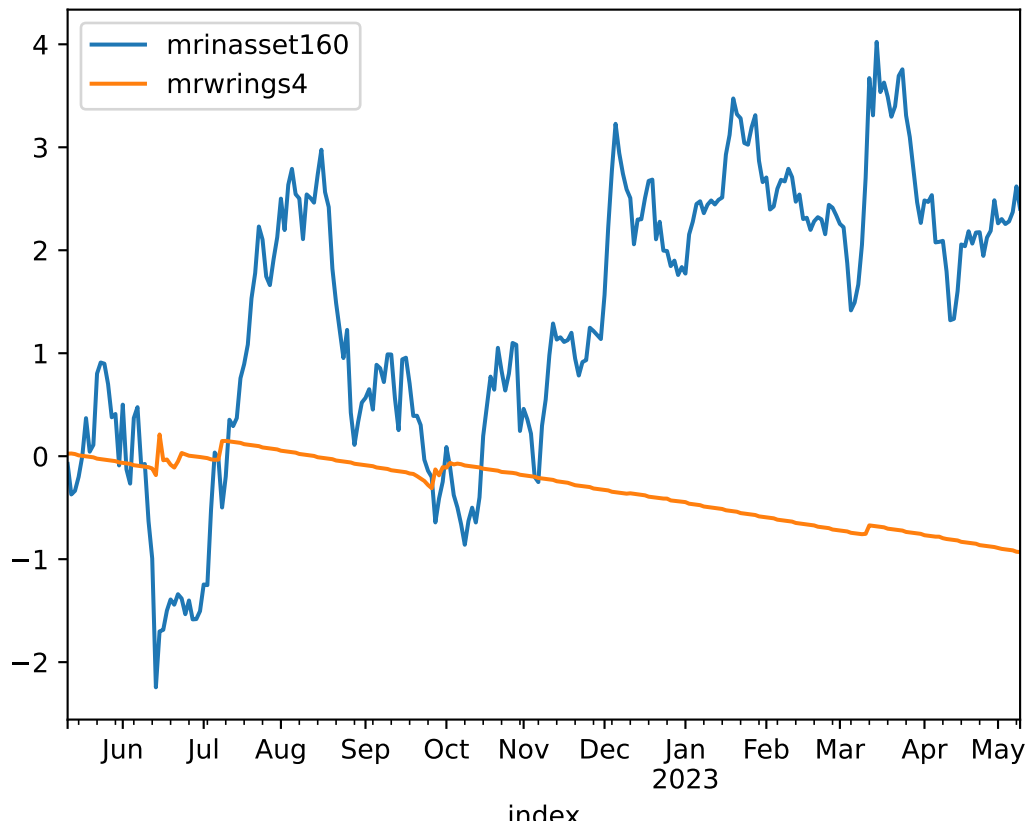
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.879, 'skewabs365': 5.496, 'skewrv180': 4.167, 'skewrv365': 2.308}
ann. std {'skewabs180': 10.099, 'skewabs365': 9.871, 'skewrv180': 8.753, 'skewrv365': 8.127}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.28}



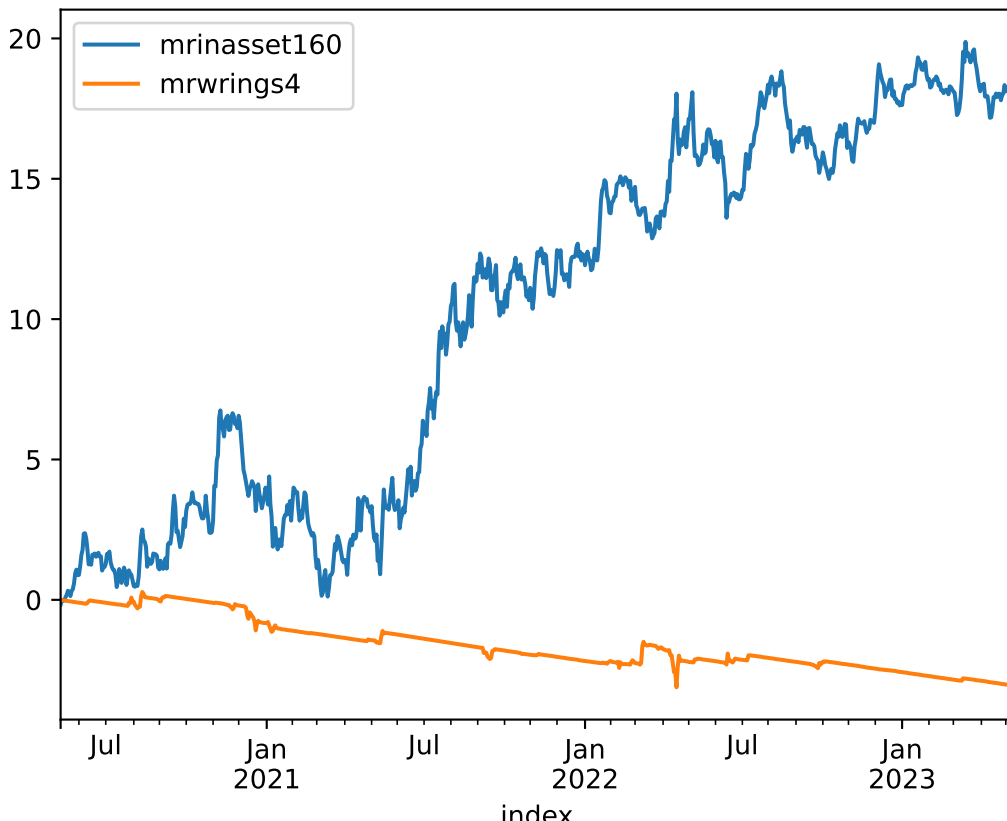
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 1.575, 'mrwrings4': -1.357}
ann. std {'mrinasset160': 4.106, 'mrwrings4': 0.159}
ann. SR {'mrinasset160': 0.38, 'mrwrings4': -8.56}



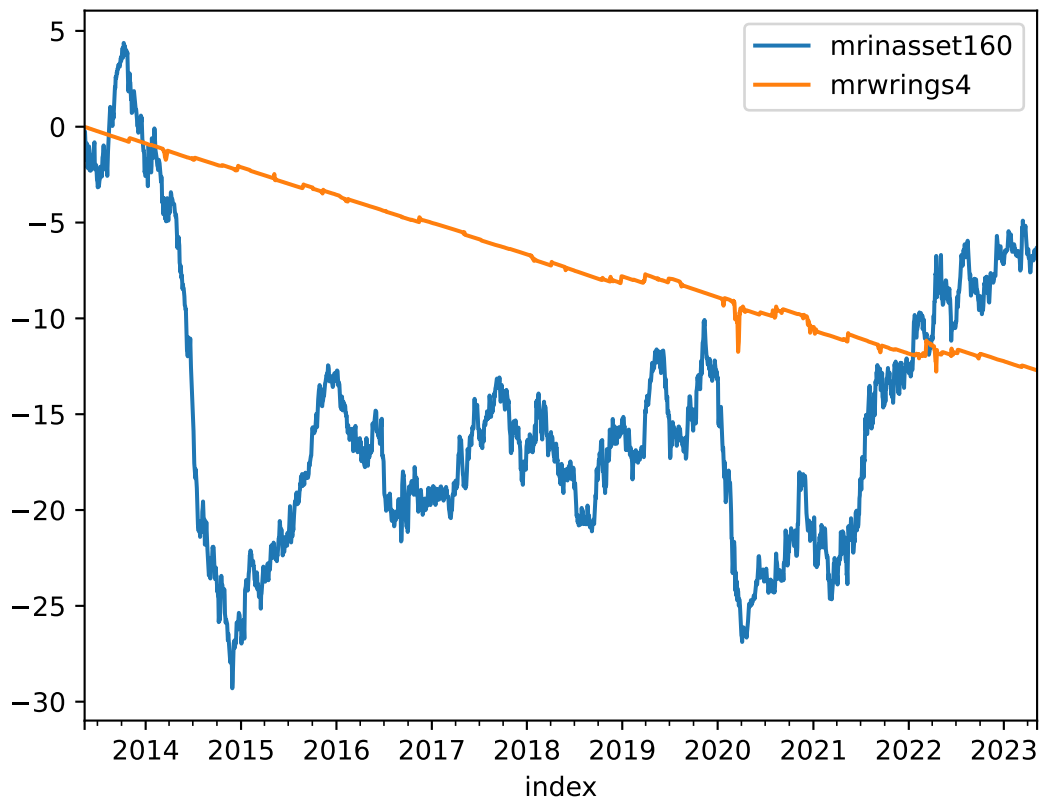
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 2.366, 'mrwrings4': -0.917}
ann. std {'mrinasset160': 4.802, 'mrwrings4': 0.575}
ann. SR {'mrinasset160': 0.49, 'mrwrings4': -1.6}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.976, 'mrwrings4': -1.0}
ann. std {'mrinasset160': 6.258, 'mrwrings4': 1.017}
ann. SR {'mrinasset160': 0.95, 'mrwrings4': -0.98}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.64, 'mrwrings4': -1.249}
ann. std {'mrinasset160': 6.194, 'mrwrings4': 0.879}
ann. SR {'mrinasset160': -0.1, 'mrwrings4': -1.42}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.557, 'mrwrings4': -2.163}
ann. std {'mrinasset160': 9.864, 'mrwrings4': 2.087}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.04}

