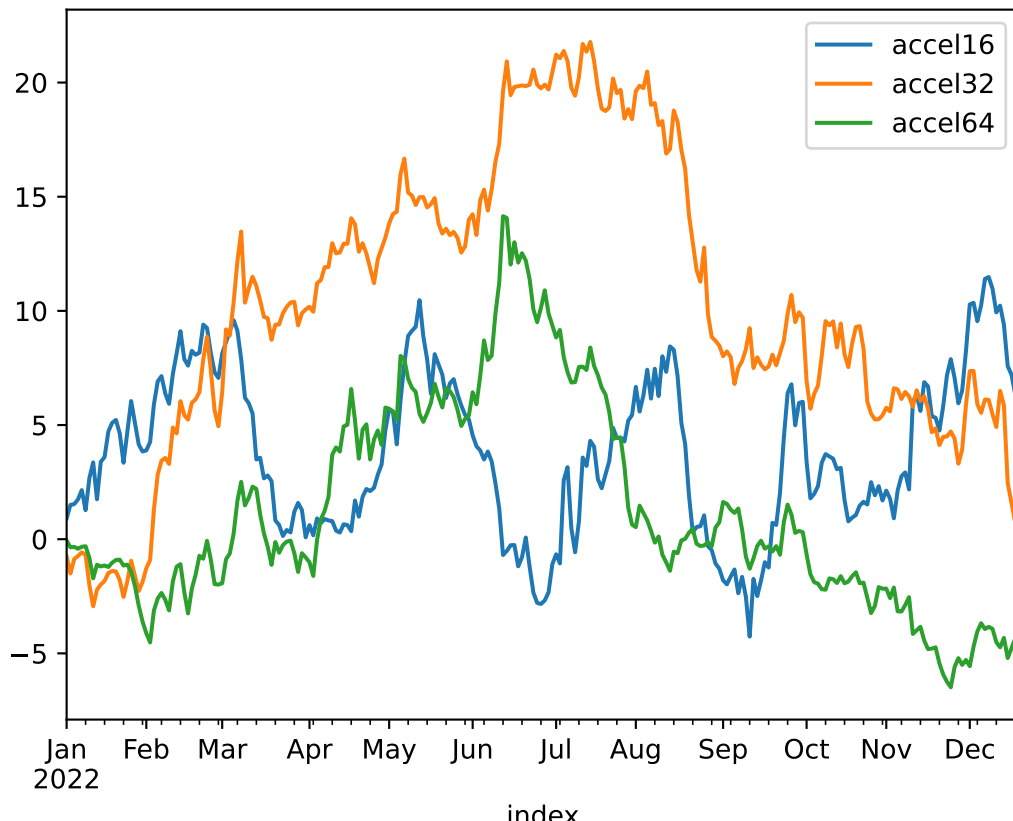
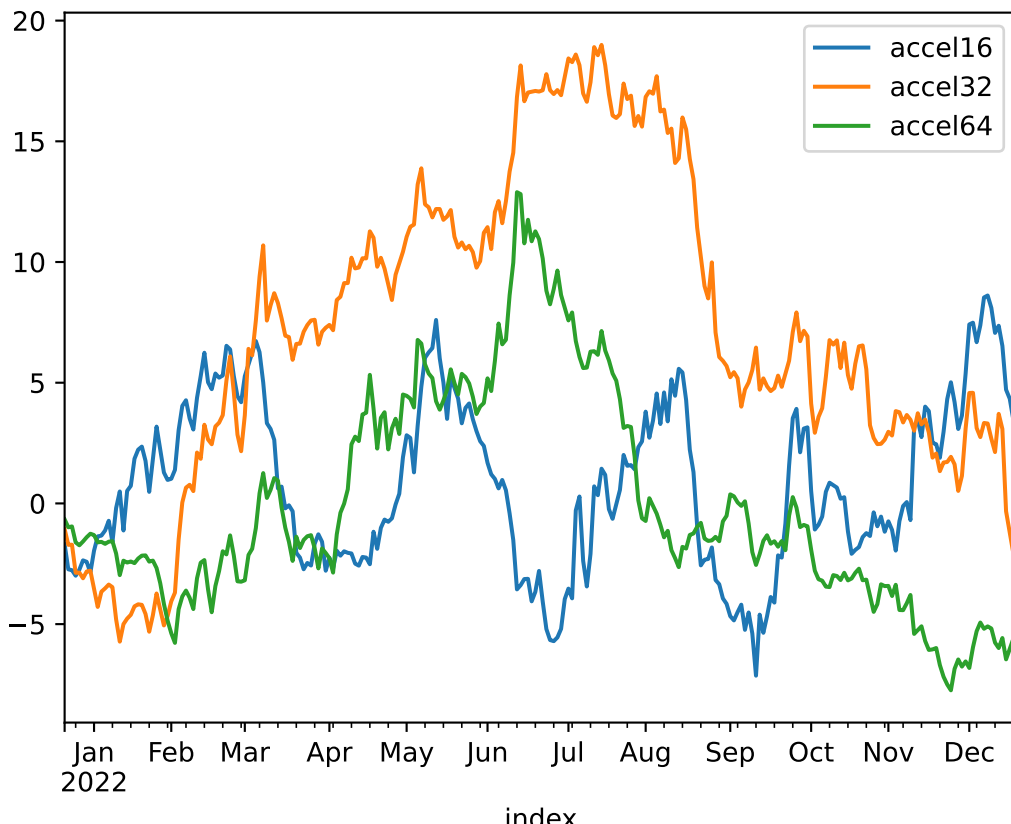


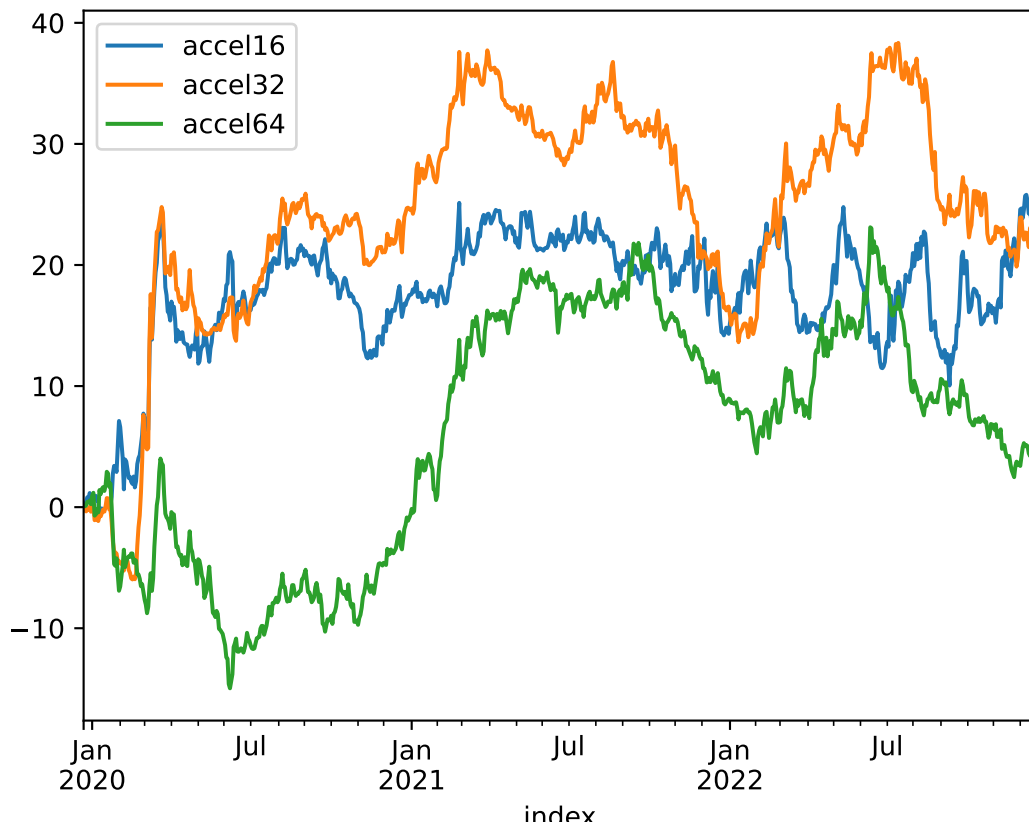
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': 6.382, 'accel32': 0.604, 'accel64': -3.475}
ann. std {'accel16': 16.275, 'accel32': 14.75, 'accel64': 11.803}
ann. SR {'accel16': 0.39, 'accel32': 0.04, 'accel64': -0.29}



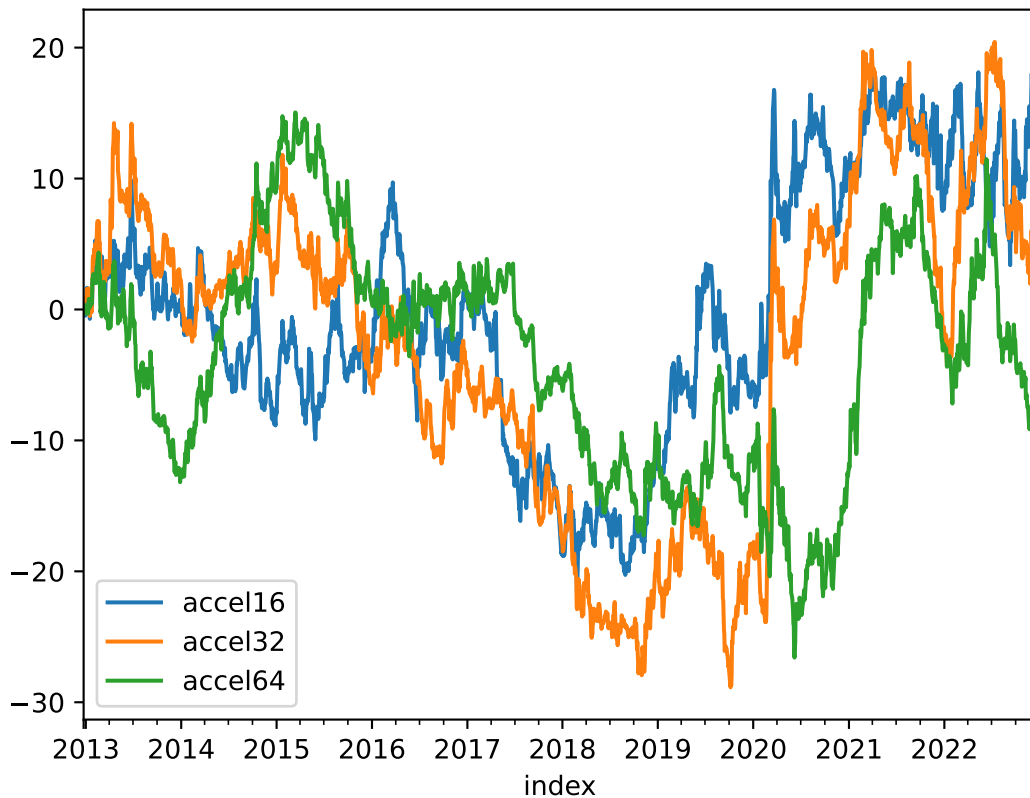
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 3.36, 'accel32': -2.159, 'accel64': -4.604}
ann. std {'accel16': 16.161, 'accel32': 14.624, 'accel64': 11.664}
ann. SR {'accel16': 0.21, 'accel32': -0.15, 'accel64': -0.39}



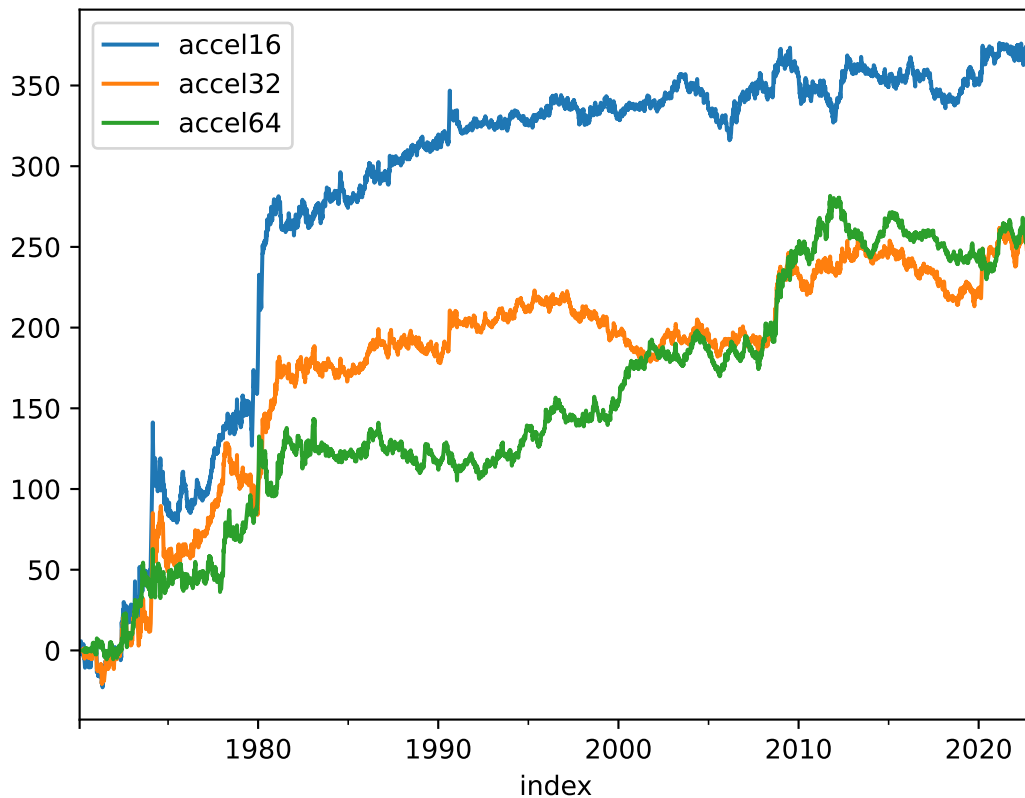
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 6.742, 'accel32': 5.617, 'accel64': 1.815}
ann. std {'accel16': 14.906, 'accel32': 14.251, 'accel64': 11.756}
ann. SR {'accel16': 0.45, 'accel32': 0.39, 'accel64': 0.15}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 1.368, 'accel32': -0.074, 'accel64': -0.597}
ann. std {'accel16': 11.919, 'accel32': 11.196, 'accel64': 9.58}
ann. SR {'accel16': 0.11, 'accel32': -0.01, 'accel64': -0.06}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.899, 'accel32': 4.478, 'accel64': 4.648}
ann. std {'accel16': 15.731, 'accel32': 13.803, 'accel64': 13.331}
ann. SR {'accel16': 0.44, 'accel32': 0.32, 'accel64': 0.35}

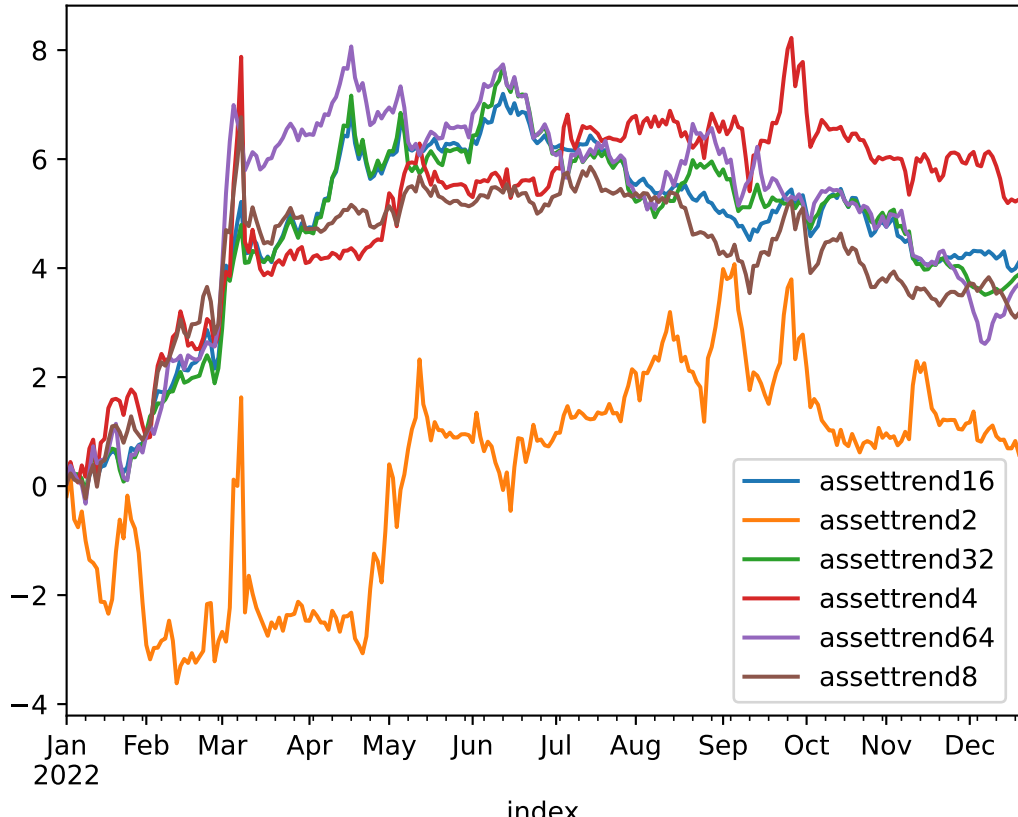


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 4.177, 'assettrend2': 0.587, 'assettrend32': 3.948, 'assettrend4': 5.343, 'assettrend64': 3.771, 'assettrend8': 3.228}

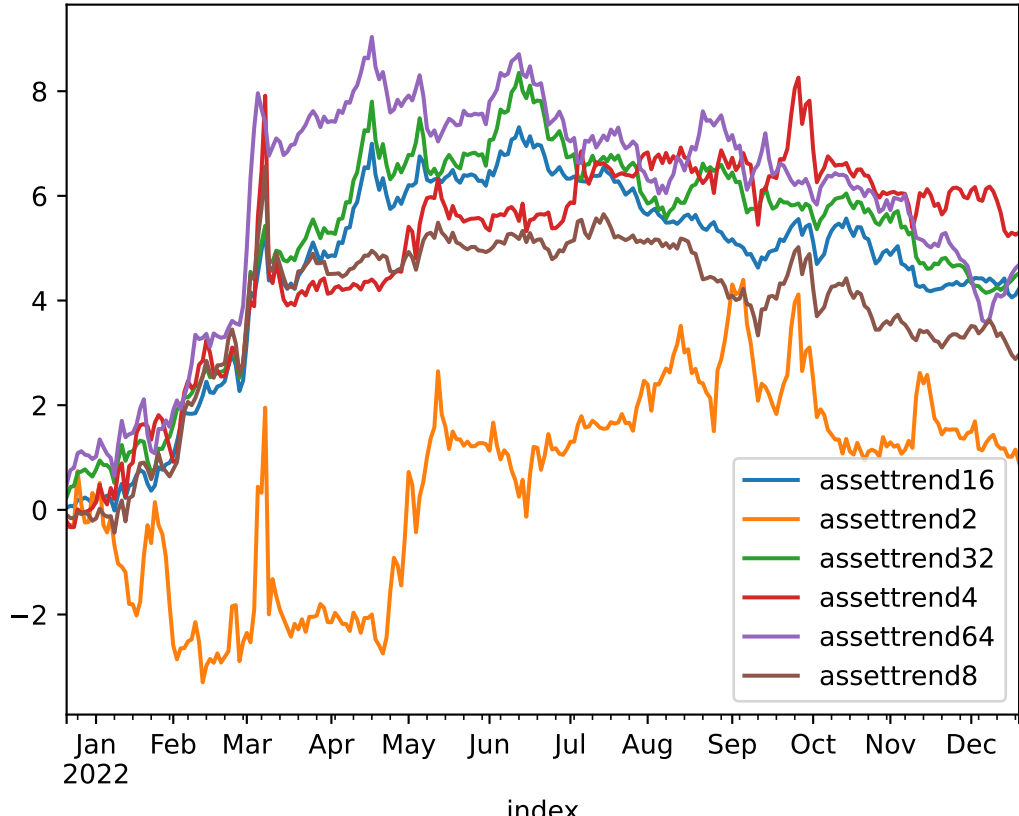
ann. std {'assettrend16': 3.076, 'assettrend2': 7.772, 'assettrend32': 3.379, 'assettrend4': 5.821, 'assettrend64': 4.038, 'assettrend8': 3.811}

ann. SR {'assettrend16': 1.36, 'assettrend2': 0.08, 'assettrend32': 1.17, 'assettrend4': 0.92, 'assettrend64': 0.93, 'assettrend8': 0.85}



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

ann. mean {'assettrend16': 4.16, 'assettrend2': 0.886, 'assettrend32': 4.453, 'assettrend4': 5.215, 'assettrend64': 4.61, 'assettrend8': 2.922}
ann. std {'assettrend16': 3.032, 'assettrend2': 7.78, 'assettrend32': 3.35, 'assettrend4': 5.746, 'assettrend64': 4.021, 'assettrend8': 3.758}
ann. SR {'assettrend16': 1.37, 'assettrend2': 0.11, 'assettrend32': 1.33, 'assettrend4': 0.91, 'assettrend64': 1.15, 'assettrend8': 0.78}

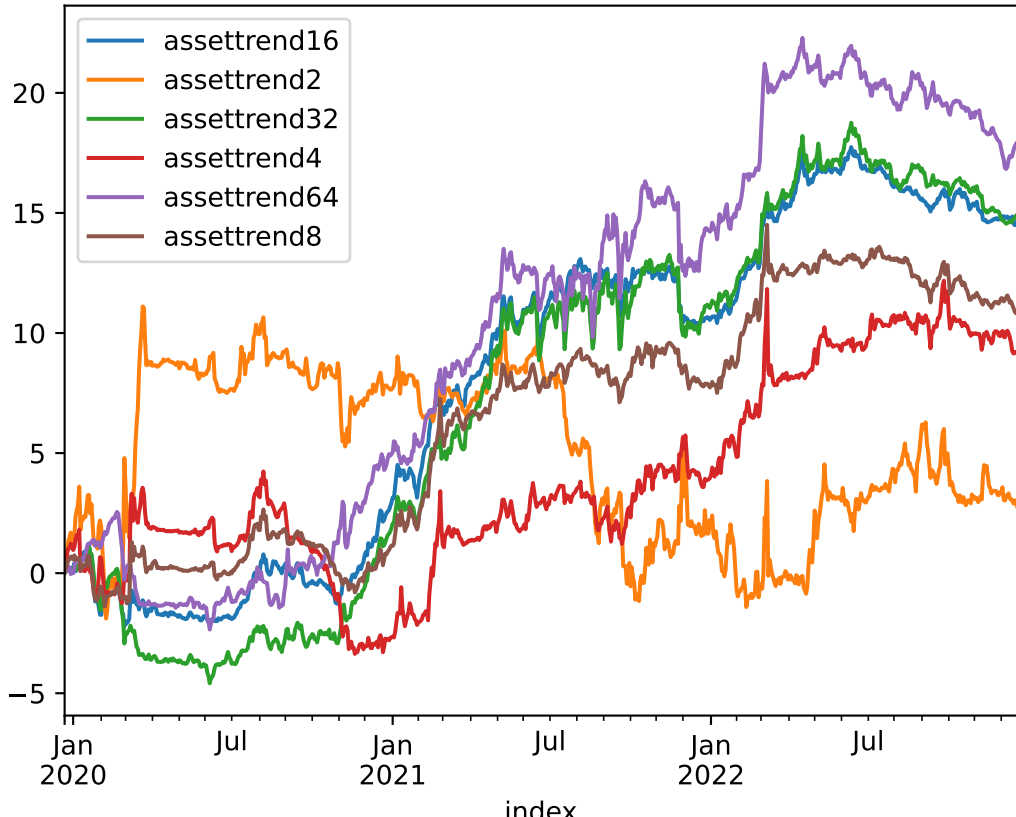


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 4.798, 'assettrend2': 0.912, 'assettrend32': 4.887, 'assettrend4': 3.017, 'assettrend64': 5.871, 'assettrend8': 3.572}

ann. std {'assettrend16': 3.61, 'assettrend2': 7.862, 'assettrend32': 4.424, 'assettrend4': 5.457, 'assettrend64': 5.132, 'assettrend8': 3.759}

ann. SR {'assettrend16': 1.33, 'assettrend2': 0.12, 'assettrend32': 1.1, 'assettrend4': 0.55, 'assettrend64': 1.14, 'assettrend8': 0.95}

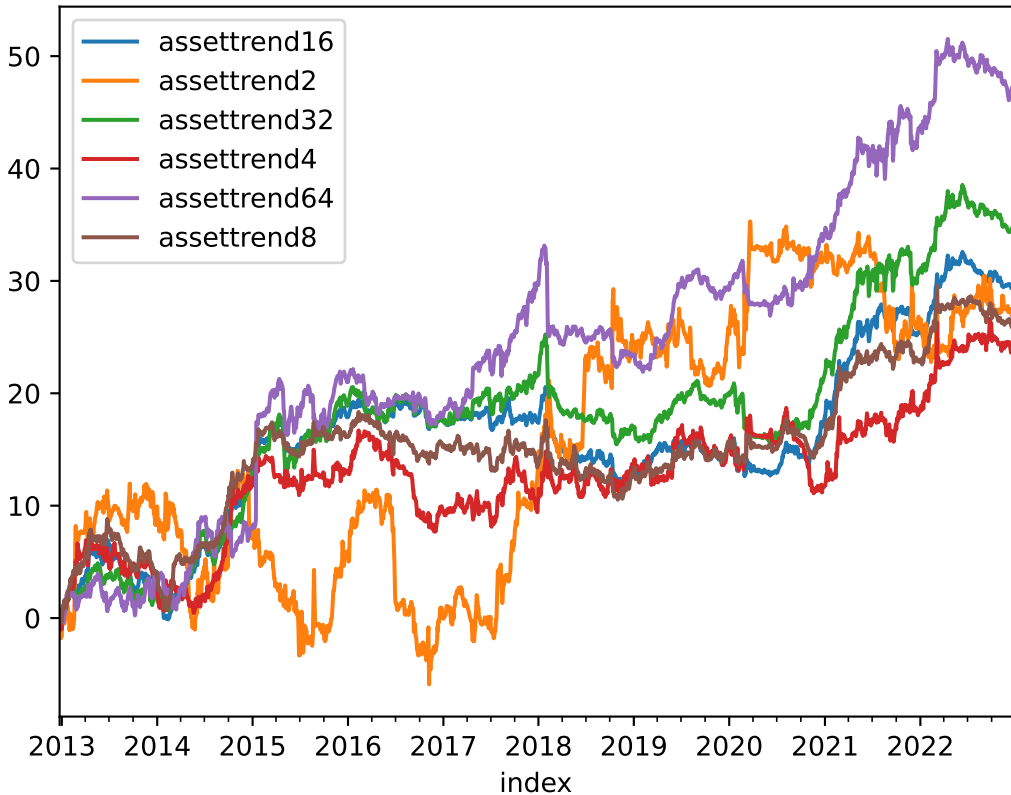


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.896, 'assettrend2': 2.649, 'assettrend32': 3.409, 'assettrend4': 2.325, 'assettrend64': 4.633, 'assettrend8': 2.549}

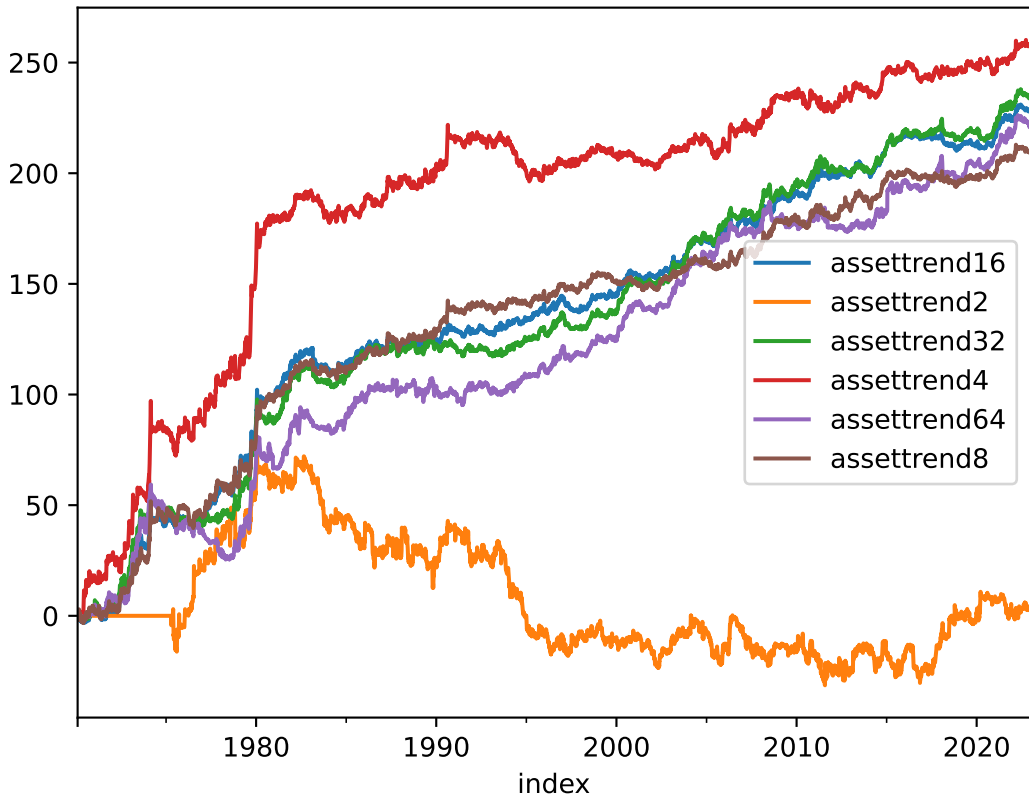
ann. std {'assettrend16': 3.279, 'assettrend2': 8.44, 'assettrend32': 3.758, 'assettrend4': 5.033, 'assettrend64': 5.314, 'assettrend8': 3.586}

ann. SR {'assettrend16': 0.88, 'assettrend2': 0.31, 'assettrend32': 0.91, 'assettrend4': 0.46, 'assettrend64': 0.87, 'assettrend8': 0.71}



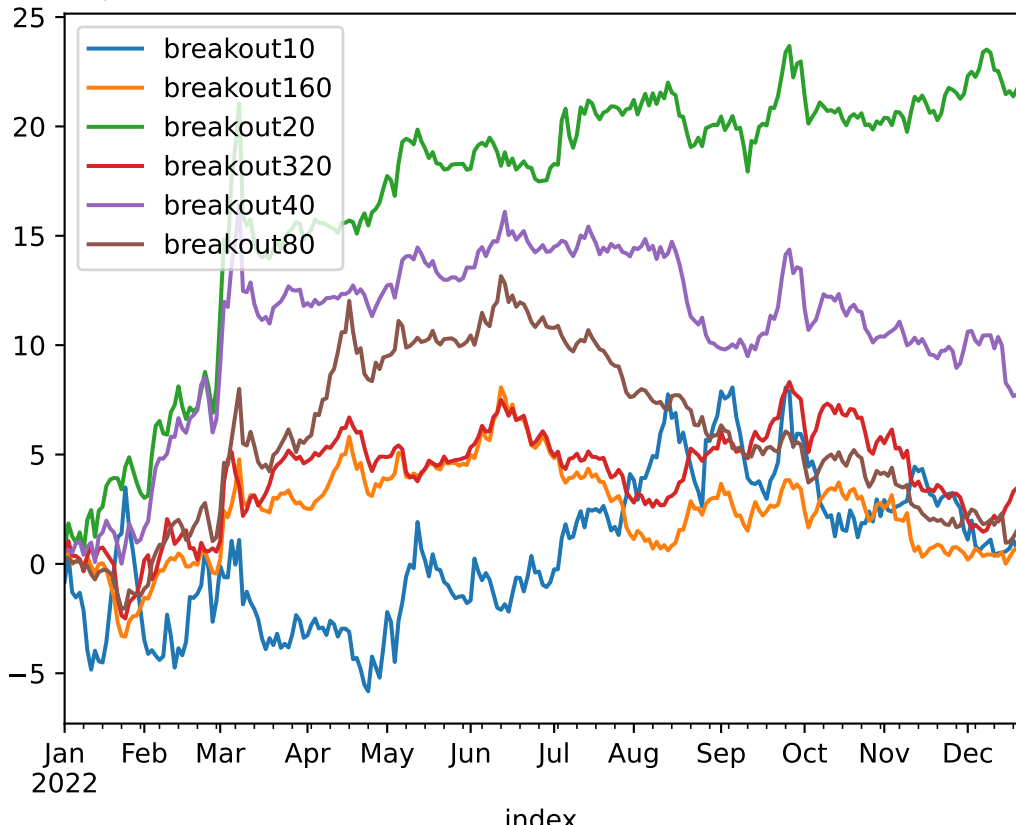
Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.23, 'assettrend2': 0.047, 'assettrend32': 4.345, 'assettrend4': 4.774, 'assettrend64': 4.117, 'assettrend8': 3.884}
ann. std {'assettrend16': 4.663, 'assettrend2': 10.053, 'assettrend32': 4.897, 'assettrend4': 7.352, 'assettrend64': 5.472, 'assettrend8': 5.038}
ann. SR {'assettrend16': 0.91, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}



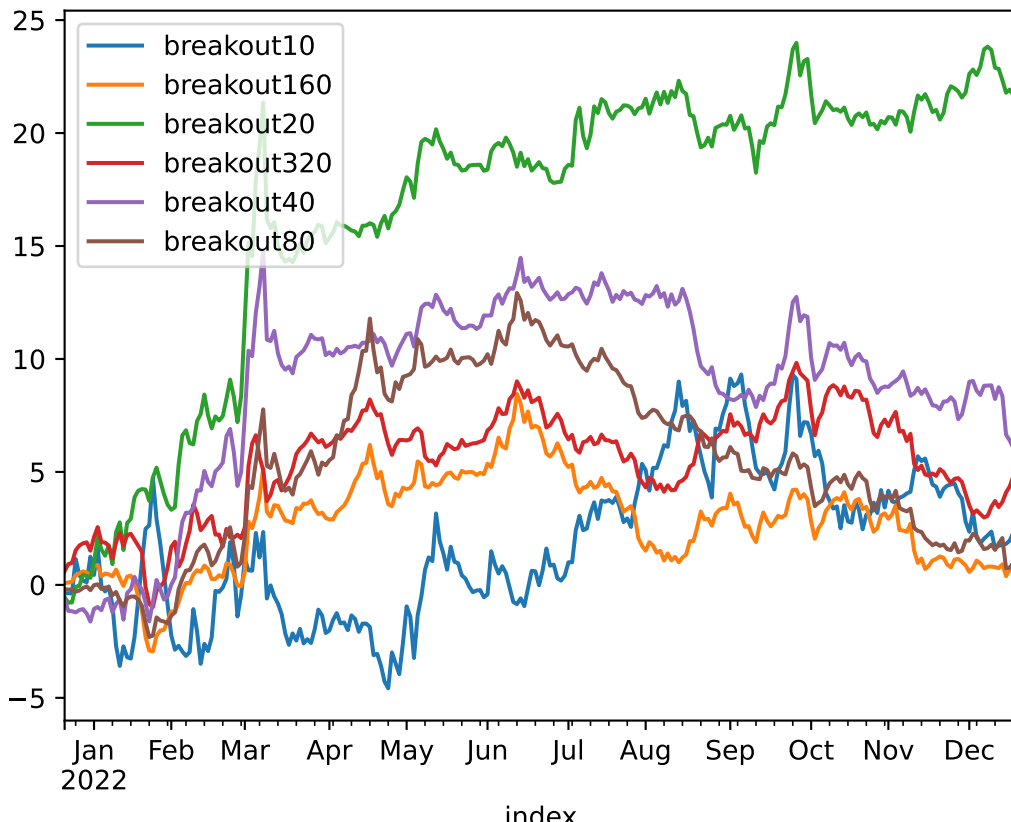
Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 0.692, 'breakout160': 0.766, 'breakout20': 22.055, 'breakout320': 3.529, 'breakout40': 7.861, 'breakout80': 1.553}
 ann. std {'breakout10': 13.766, 'breakout160': 7.194, 'breakout20': 12.171, 'breakout320': 7.528, 'breakout40': 9.832, 'breakout80': 8.004}
 ann. SR {'breakout10': 0.05, 'breakout160': 0.11, 'breakout20': 1.81, 'breakout320': 0.47, 'breakout40': 0.8, 'breakout80': 0.19}



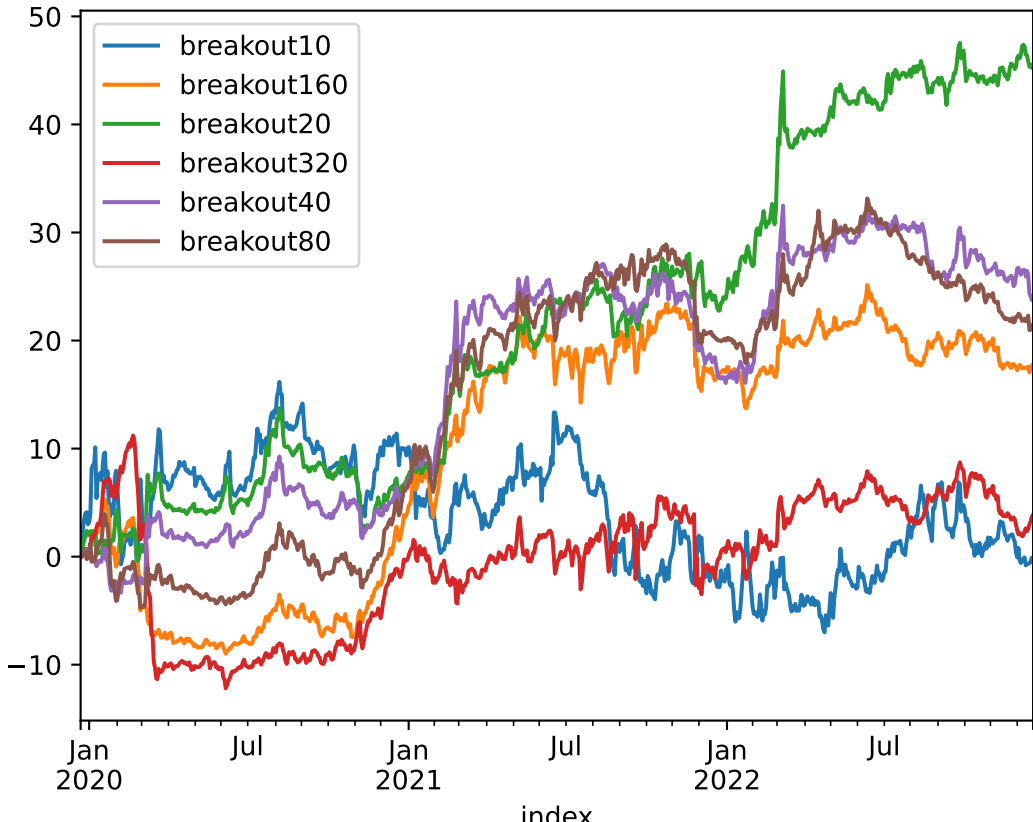
Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 1.898, 'breakout160': 1.116, 'breakout20': 21.681, 'breakout320': 4.909, 'breakout40': 6.02, 'breakout80': 1.275}
ann. std {'breakout10': 13.708, 'breakout160': 7.092, 'breakout20': 12.027, 'breakout320': 7.473, 'breakout40': 9.727, 'breakout80': 7.885}
ann. SR {'breakout10': 0.14, 'breakout160': 0.16, 'breakout20': 1.8, 'breakout320': 0.66, 'breakout40': 0.62, 'breakout80': 0.16}



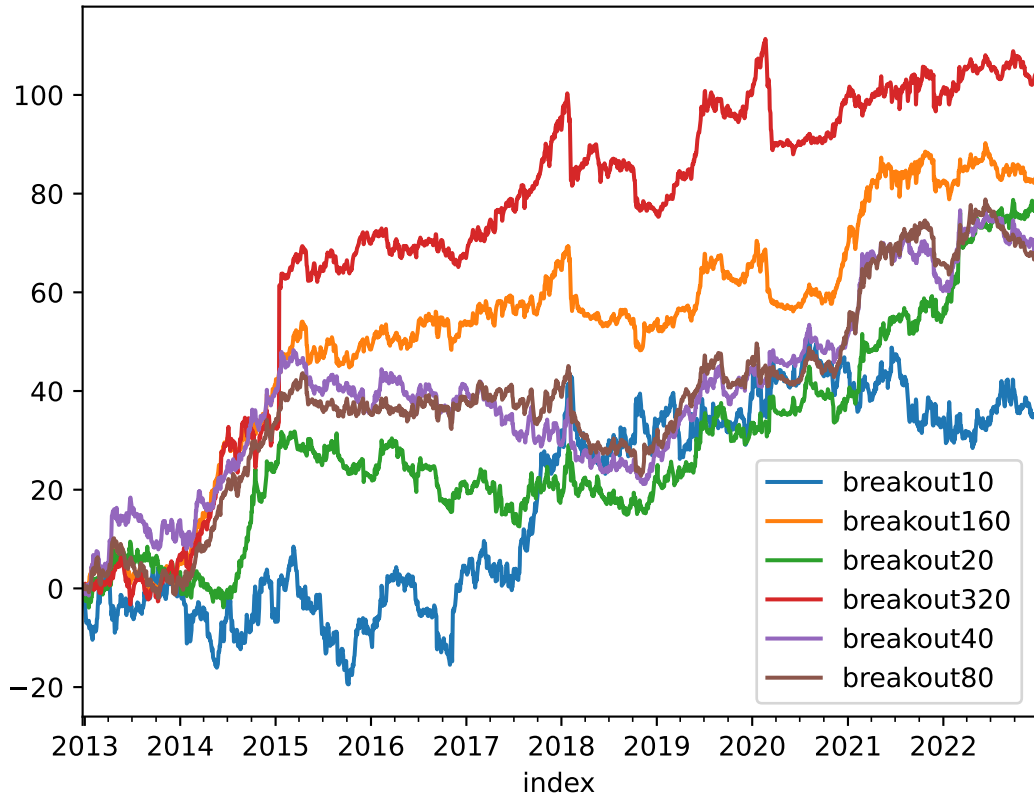
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -0.164, 'breakout160': 5.831, 'breakout20': 14.92, 'breakout320': 1.272, 'breakout40': 7.794, 'breakout80': 7.047}
ann. std {'breakout10': 15.037, 'breakout160': 9.751, 'breakout20': 11.525, 'breakout320': 10.753, 'breakout40': 9.99, 'breakout80': 9.609}
ann. SR {'breakout10': -0.01, 'breakout160': 0.6, 'breakout20': 1.29, 'breakout320': 0.12, 'breakout40': 0.78, 'breakout80': 0.73}



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

ann. mean {'breakout10': 3.432, 'breakout160': 8.143, 'breakout20': 7.539, 'breakout320': 10.216, 'breakout40': 6.673, 'breakout80': 6.599}
ann. std {'breakout10': 15.721, 'breakout160': 9.141, 'breakout20': 11.209, 'breakout320': 13.348, 'breakout40': 9.856, 'breakout80': 9.026}
ann. SR {'breakout10': 0.22, 'breakout160': 0.89, 'breakout20': 0.67, 'breakout320': 0.77, 'breakout40': 0.68, 'breakout80': 0.73}

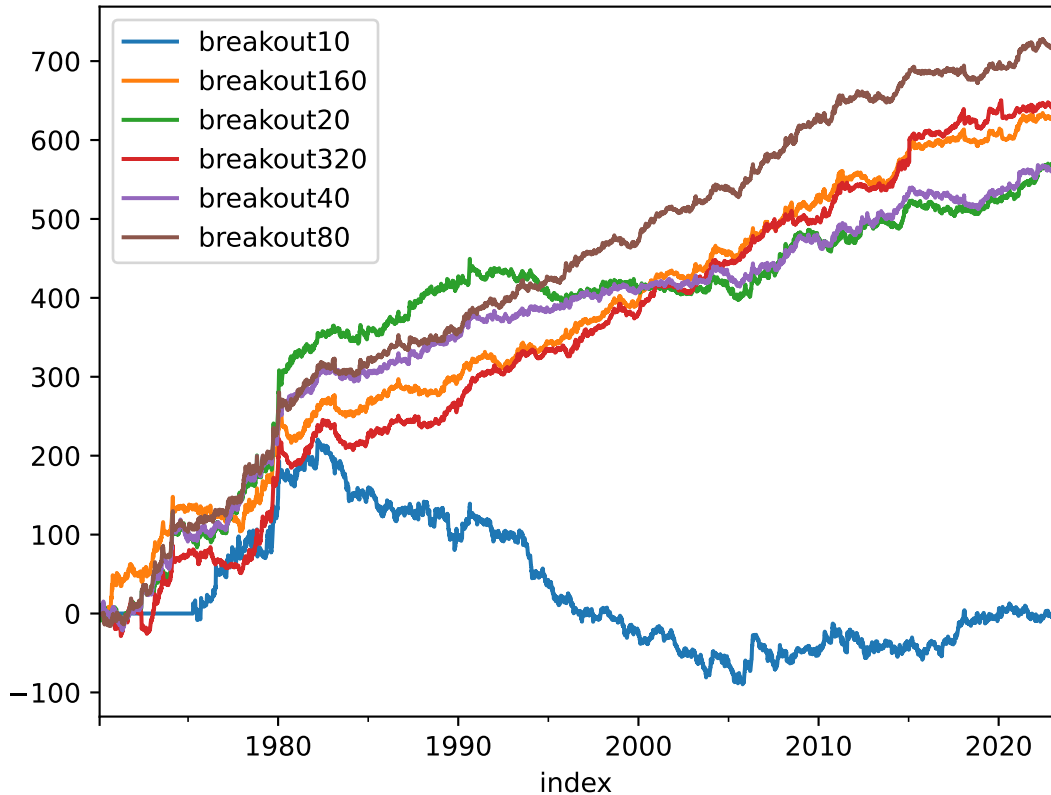


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.072, 'breakout160': 11.634, 'breakout20': 10.543, 'breakout320': 11.933, 'breakout40': 10.384, 'breakout80': 13.296}

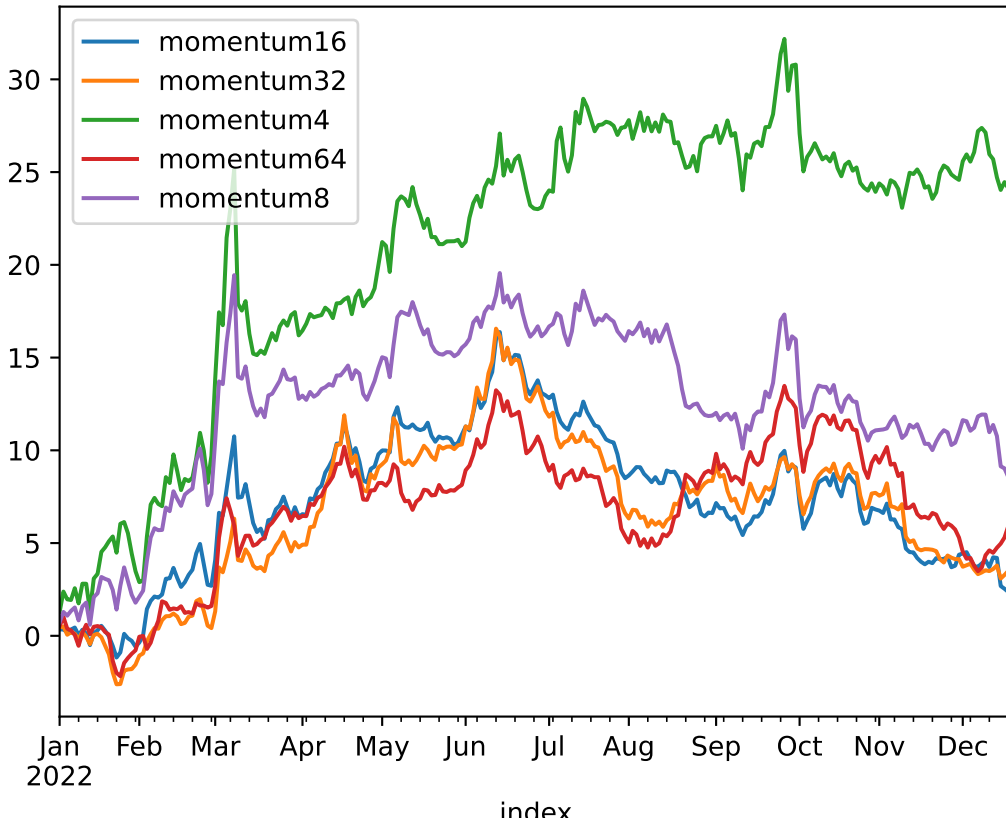
ann. std {'breakout10': 20.842, 'breakout160': 12.502, 'breakout20': 16.108, 'breakout320': 13.055, 'breakout40': 13.24, 'breakout80': 12.761}

ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.04}



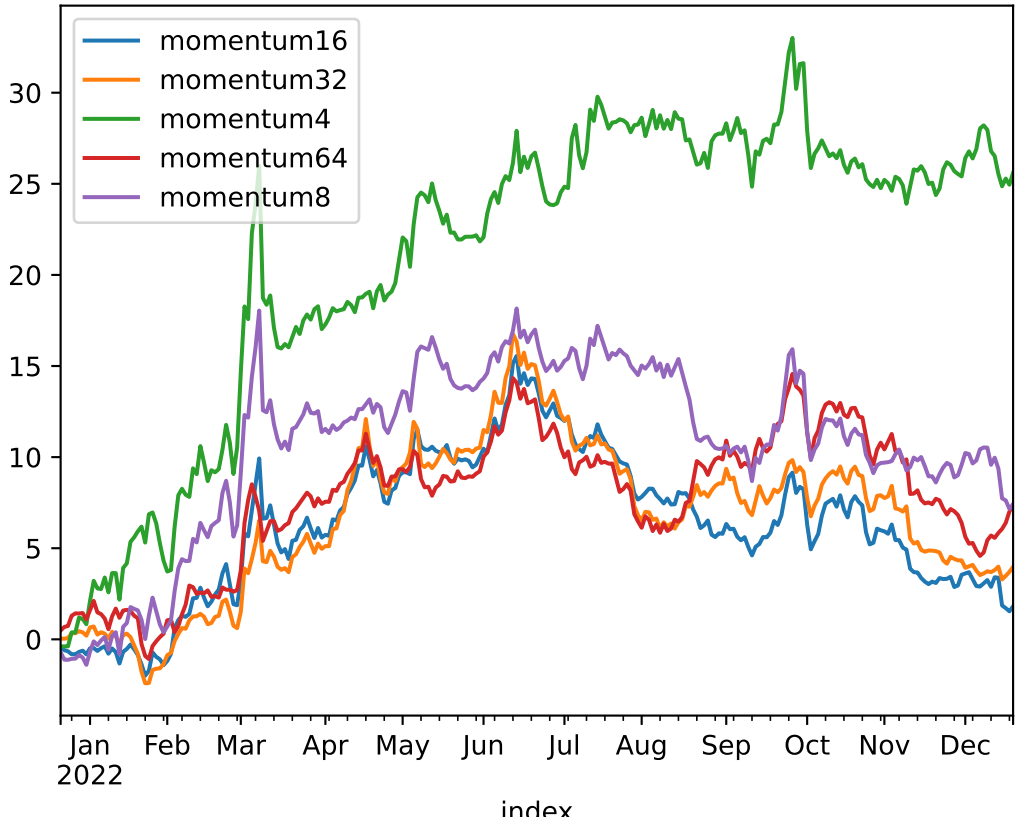
Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 2.678, 'momentum32': 3.835, 'momentum4': 25.166, 'momentum64': 6.4, 'momentum8': 8.952}
ann. std {'momentum16': 10.226, 'momentum32': 9.773, 'momentum4': 17.439, 'momentum64': 9.473, 'momentum8': 13.391}
ann. SR {'momentum16': 0.26, 'momentum32': 0.39, 'momentum4': 1.44, 'momentum64': 0.68, 'momentum8': 0.67}



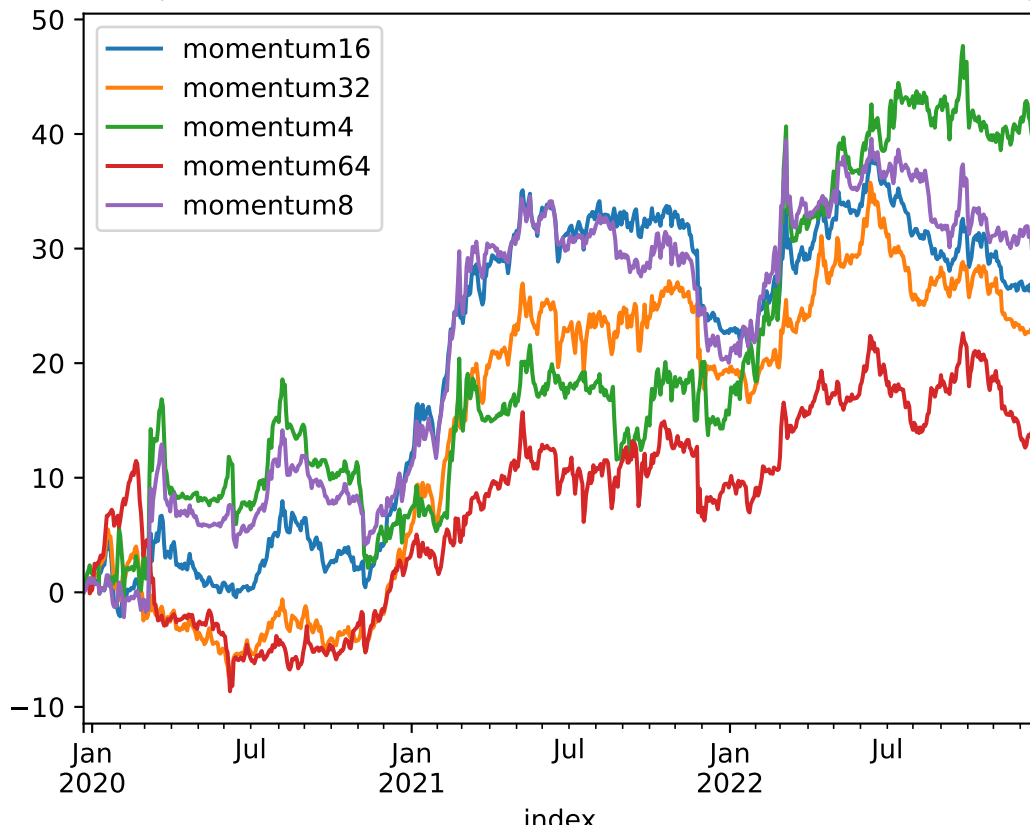
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 1.783, 'momentum32': 3.915, 'momentum4': 25.206, 'momentum64': 7.279, 'momentum8': 7.297}
ann. std {'momentum16': 10.082, 'momentum32': 9.628, 'momentum4': 17.209, 'momentum64': 9.362, 'momentum8': 13.219}
ann. SR {'momentum16': 0.18, 'momentum32': 0.41, 'momentum4': 1.46, 'momentum64': 0.78, 'momentum8': 0.55}



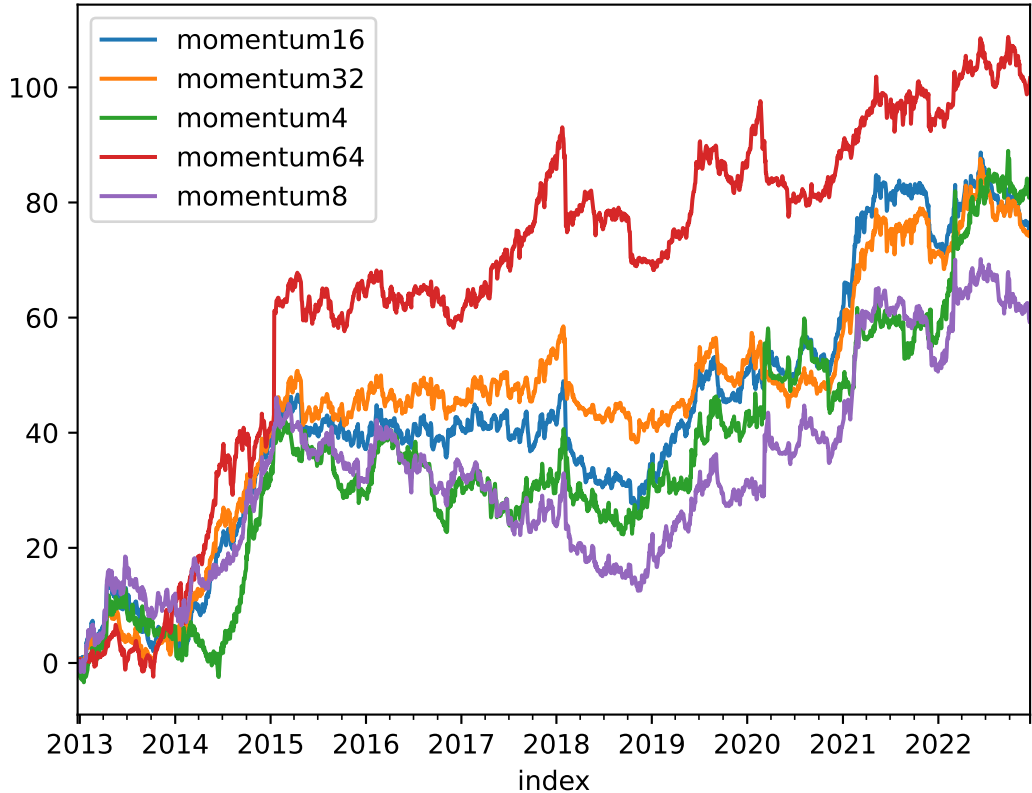
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.27, 'momentum32': 7.52, 'momentum4': 13.187, 'momentum64': 5.055, 'momentum8': 9.441}
ann. std {'momentum16': 11.019, 'momentum32': 10.864, 'momentum4': 16.091, 'momentum64': 10.967, 'momentum8': 12.778}
ann. SR {'momentum16': 0.75, 'momentum32': 0.69, 'momentum4': 0.82, 'momentum64': 0.46, 'momentum8': 0.74}



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

ann. mean {'momentum16': 7.359, 'momentum32': 7.347, 'momentum4': 8.009, 'momentum64': 9.976, 'momentum8': 5.835}
ann. std {'momentum16': 9.964, 'momentum32': 9.508, 'momentum4': 13.692, 'momentum64': 12.016, 'momentum8': 11.335}
ann. SR {'momentum16': 0.74, 'momentum32': 0.77, 'momentum4': 0.58, 'momentum64': 0.83, 'momentum8': 0.51}

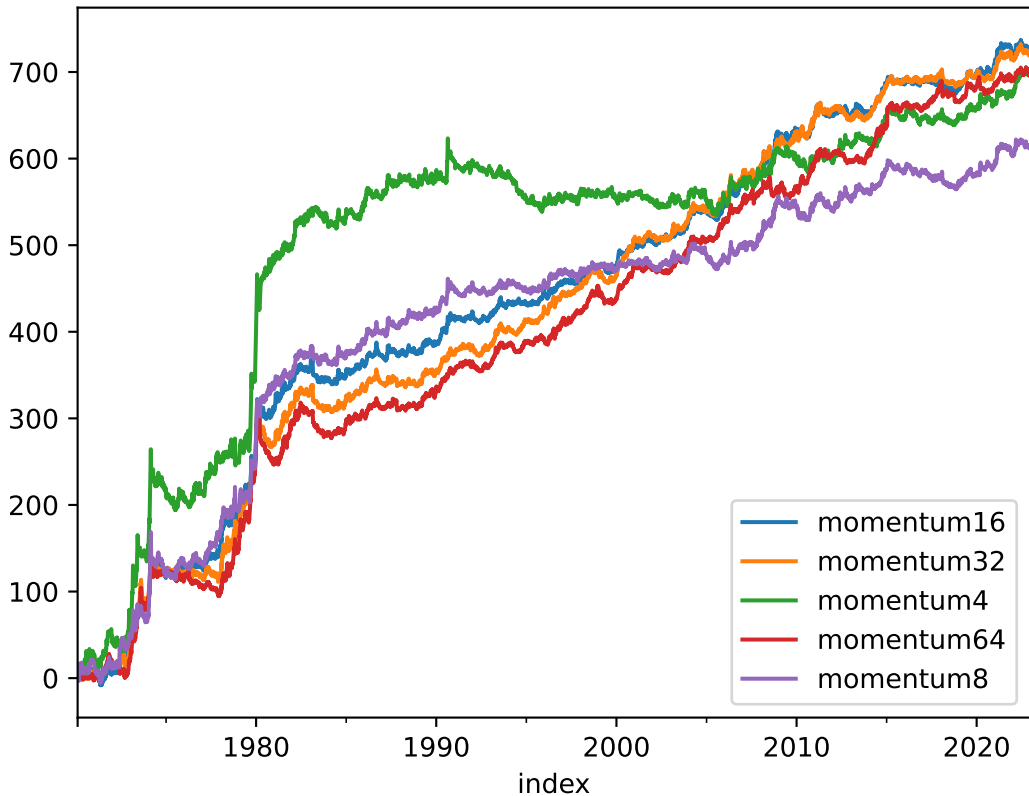


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.422, 'momentum32': 13.351, 'momentum4': 12.952, 'momentum64': 12.957, 'momentum8': 11.346}

ann. std {'momentum16': 14.229, 'momentum32': 13.859, 'momentum4': 20.084, 'momentum64': 13.495, 'momentum8': 15.879}

ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}

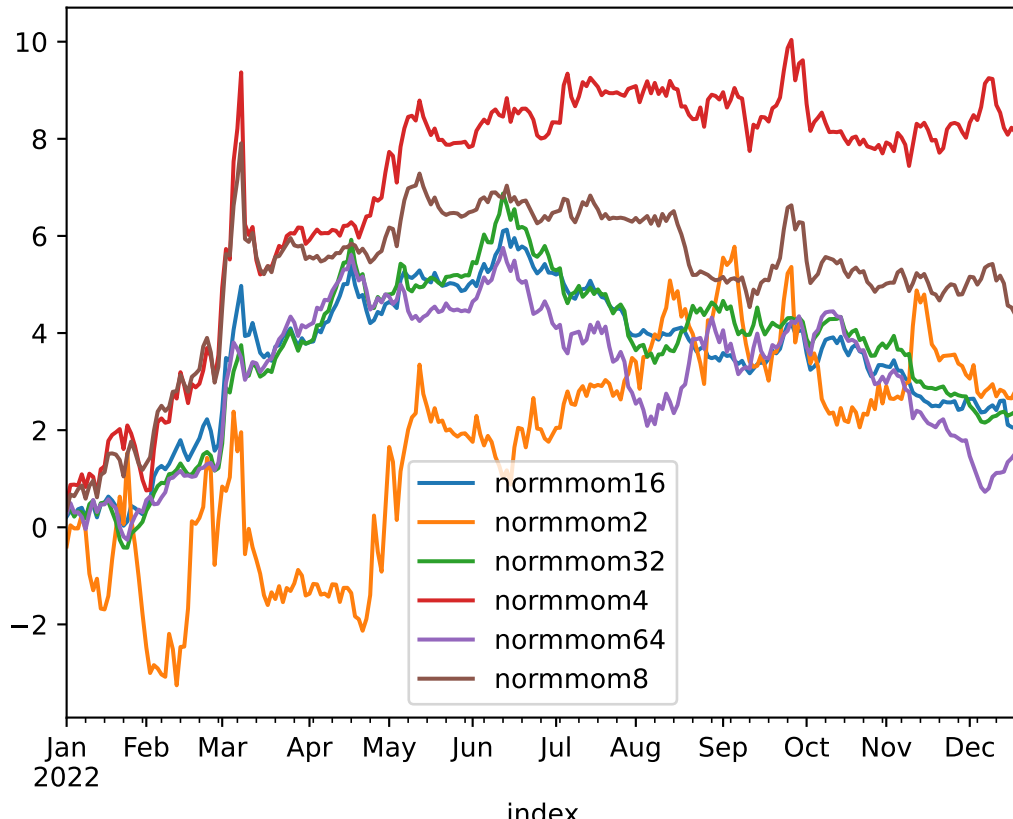


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 2.158, 'normmom2': 2.643, 'normmom32': 2.475, 'normmom4': 8.467, 'normmom64': 1.646, 'normmom8': 4.541}

ann. std {'normmom16': 3.181, 'normmom2': 8.108, 'normmom32': 3.203, 'normmom4': 6.038, 'normmom64': 3.47, 'normmom8': 4.319}

ann. SR {'normmom16': 0.68, 'normmom2': 0.33, 'normmom32': 0.77, 'normmom4': 1.4, 'normmom64': 0.47, 'normmom8': 1.05}

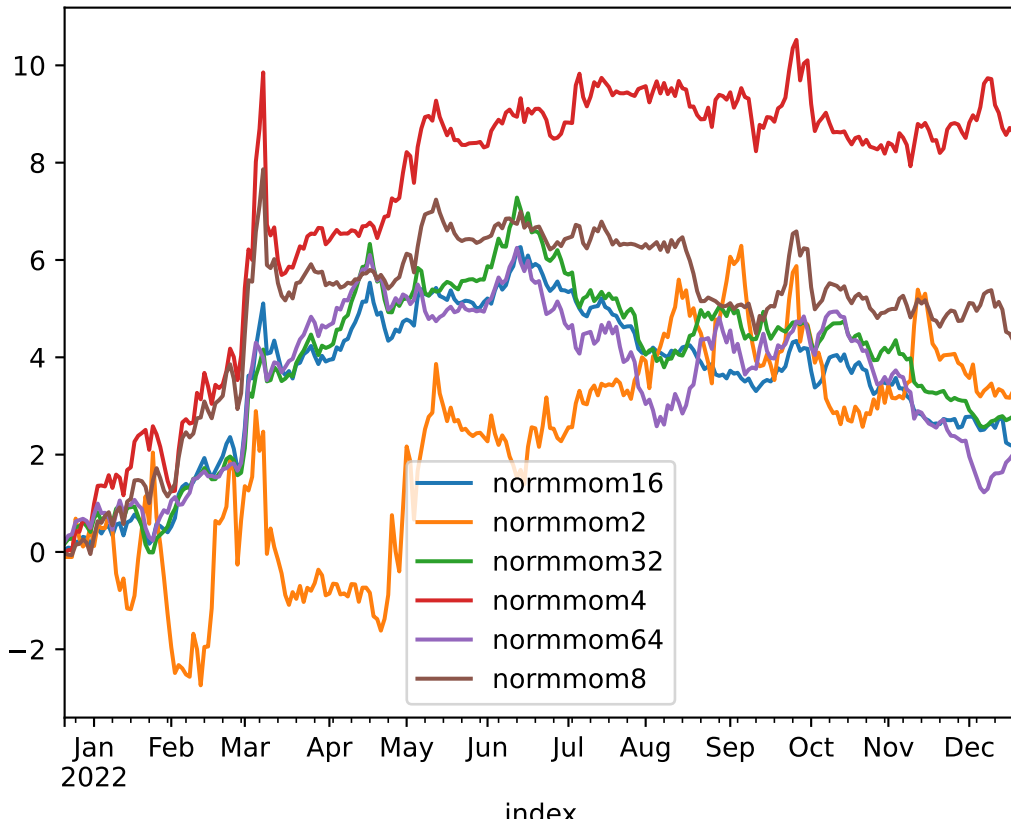


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 2.225, 'normmom2': 3.068, 'normmom32': 2.802, 'normmom4': 8.685, 'normmom64': 2.083, 'normmom8': 4.359}

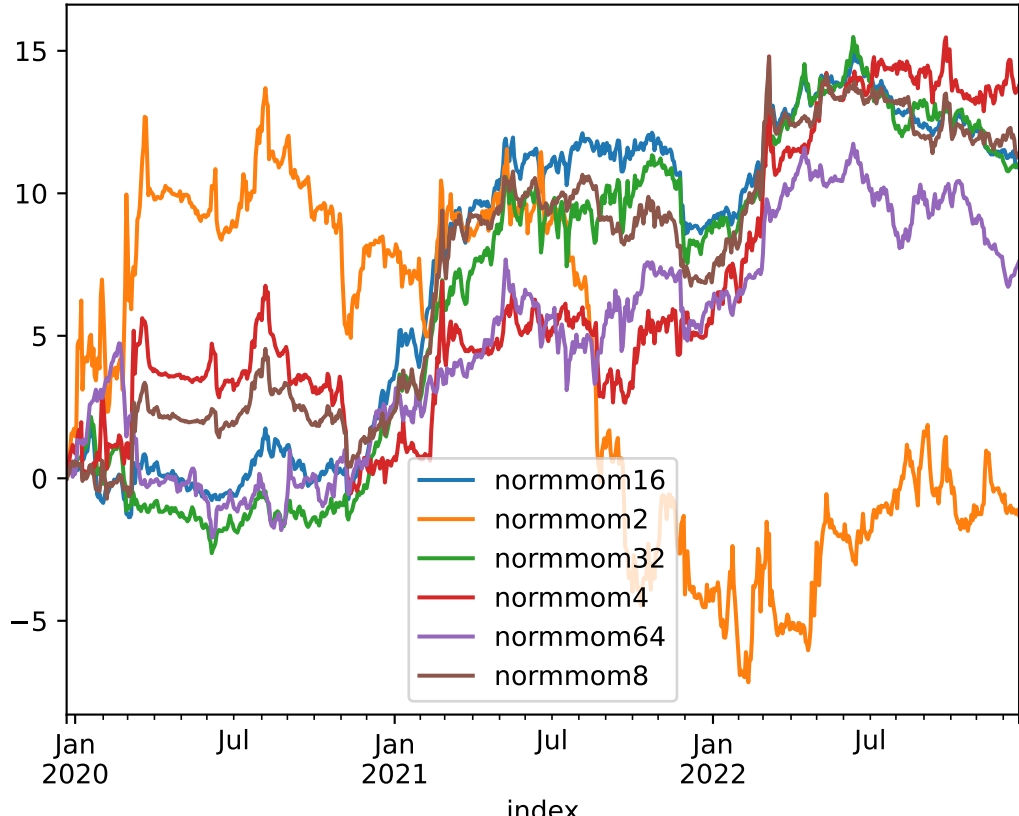
ann. std {'normmom16': 3.139, 'normmom2': 8.039, 'normmom32': 3.172, 'normmom4': 5.961, 'normmom64': 3.438, 'normmom8': 4.266}

ann. SR {'normmom16': 0.71, 'normmom2': 0.38, 'normmom32': 0.88, 'normmom4': 1.46, 'normmom64': 0.61, 'normmom8': 1.02}



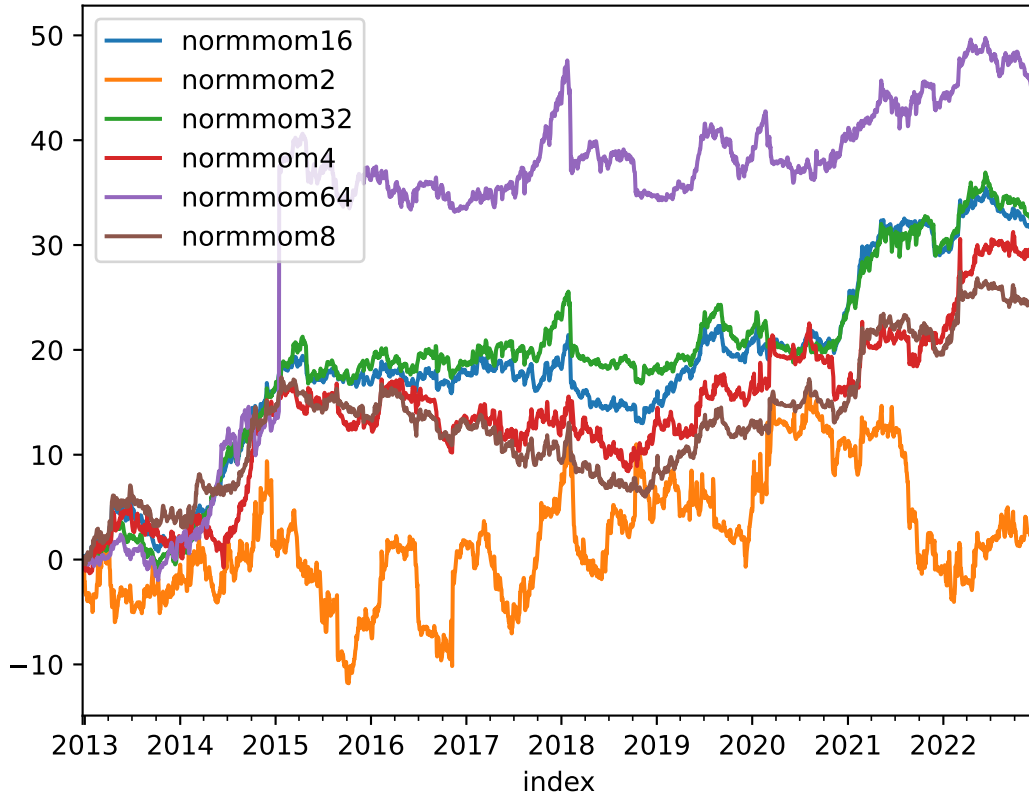
Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.599, 'normmom2': -0.426, 'normmom32': 3.618, 'normmom4': 4.508, 'normmom64': 2.49, 'normmom8': 3.713}
ann. std {'normmom16': 3.711, 'normmom2': 8.863, 'normmom32': 4.047, 'normmom4': 5.946, 'normmom64': 4.345, 'normmom8': 4.255}
ann. SR {'normmom16': 0.97, 'normmom2': -0.05, 'normmom32': 0.89, 'normmom4': 0.76, 'normmom64': 0.57, 'normmom8': 0.87}



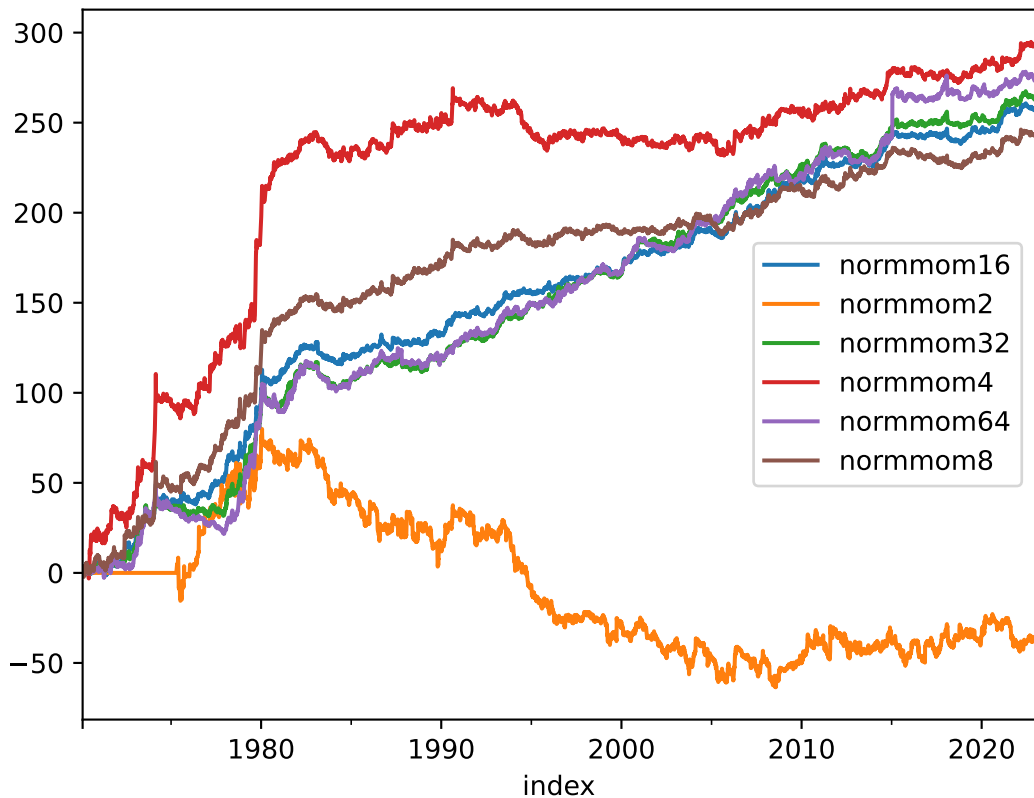
Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 3.086, 'normmom2': 0.178, 'normmom32': 3.19, 'normmom4': 2.901, 'normmom64': 4.48, 'normmom8': 2.359}
ann. std {'normmom16': 3.582, 'normmom2': 9.081, 'normmom32': 3.732, 'normmom4': 5.497, 'normmom64': 8.564, 'normmom8': 4.057}
ann. SR {'normmom16': 0.86, 'normmom2': 0.02, 'normmom32': 0.85, 'normmom4': 0.53, 'normmom64': 0.52, 'normmom8': 0.58}



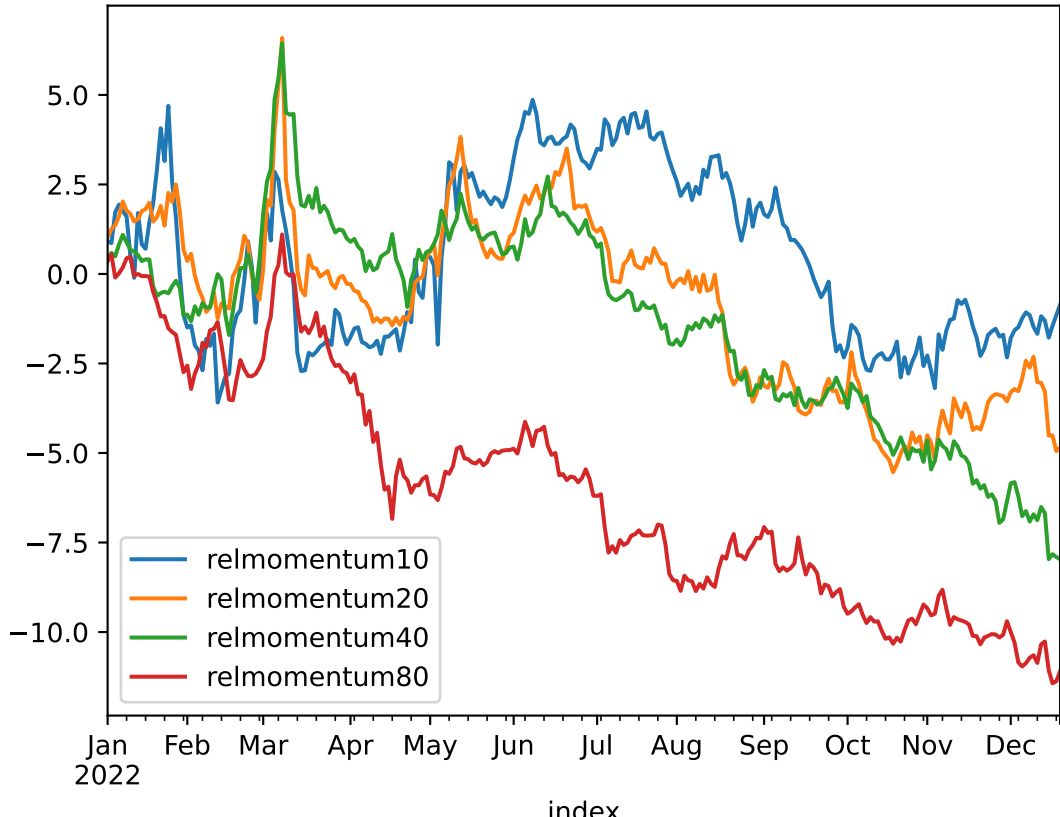
Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.764, 'normmom2': -0.702, 'normmom32': 4.881, 'normmom4': 5.44, 'normmom64': 5.088, 'normmom8': 4.504}
ann. std {'normmom16': 4.925, 'normmom2': 11.203, 'normmom32': 4.994, 'normmom4': 8.326, 'normmom64': 6.313, 'normmom8': 5.935}
ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.81, 'normmom8': 0.76}



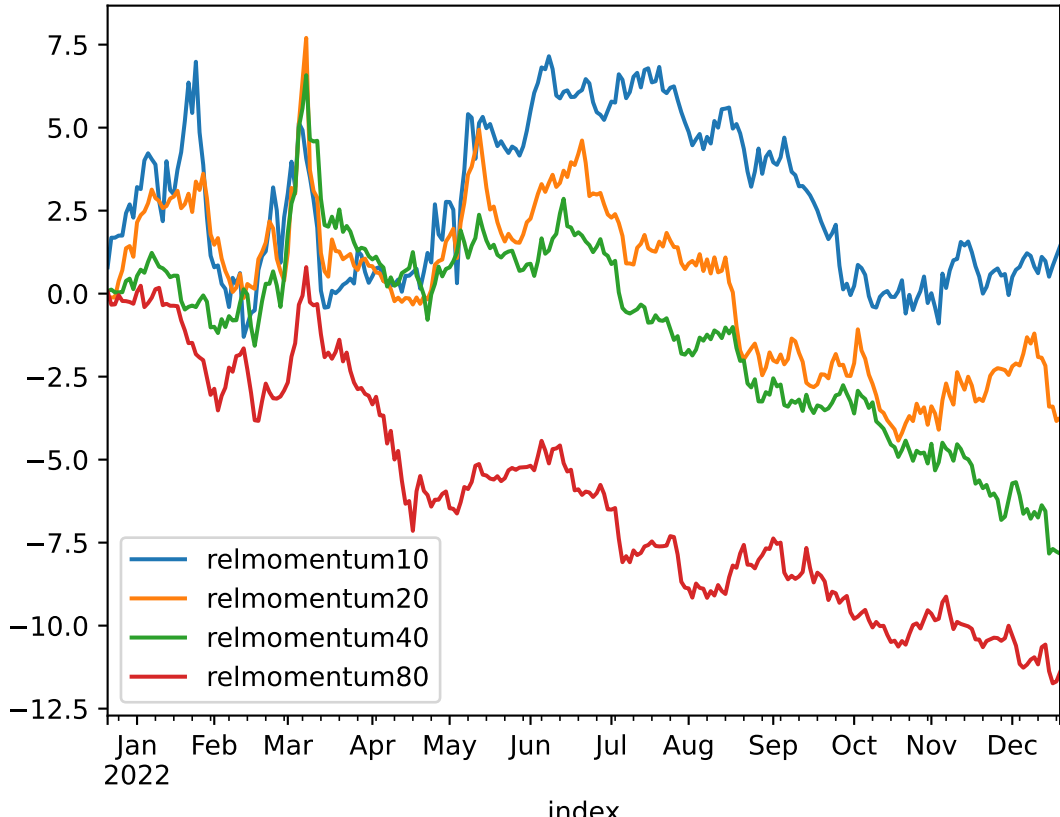
Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -0.874, 'relmomentum20': -4.935, 'relmomentum40': -8.091, 'relmomentum80': -11.271}
ann. std {'relmomentum10': 10.095, 'relmomentum20': 8.562, 'relmomentum40': 6.751, 'relmomentum80': 5.748}
ann. SR {'relmomentum10': -0.09, 'relmomentum20': -0.58, 'relmomentum40': -1.2, 'relmomentum80': -1.96}



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

ann. mean {'relmomentum10': 1.406, 'relmomentum20': -3.69, 'relmomentum40': -7.709, 'relmomentum80': -11.225}
ann. std {'relmomentum10': 10.042, 'relmomentum20': 8.485, 'relmomentum40': 6.665, 'relmomentum80': 5.681}
ann. SR {'relmomentum10': 0.14, 'relmomentum20': -0.43, 'relmomentum40': -1.16, 'relmomentum80': -1.98}

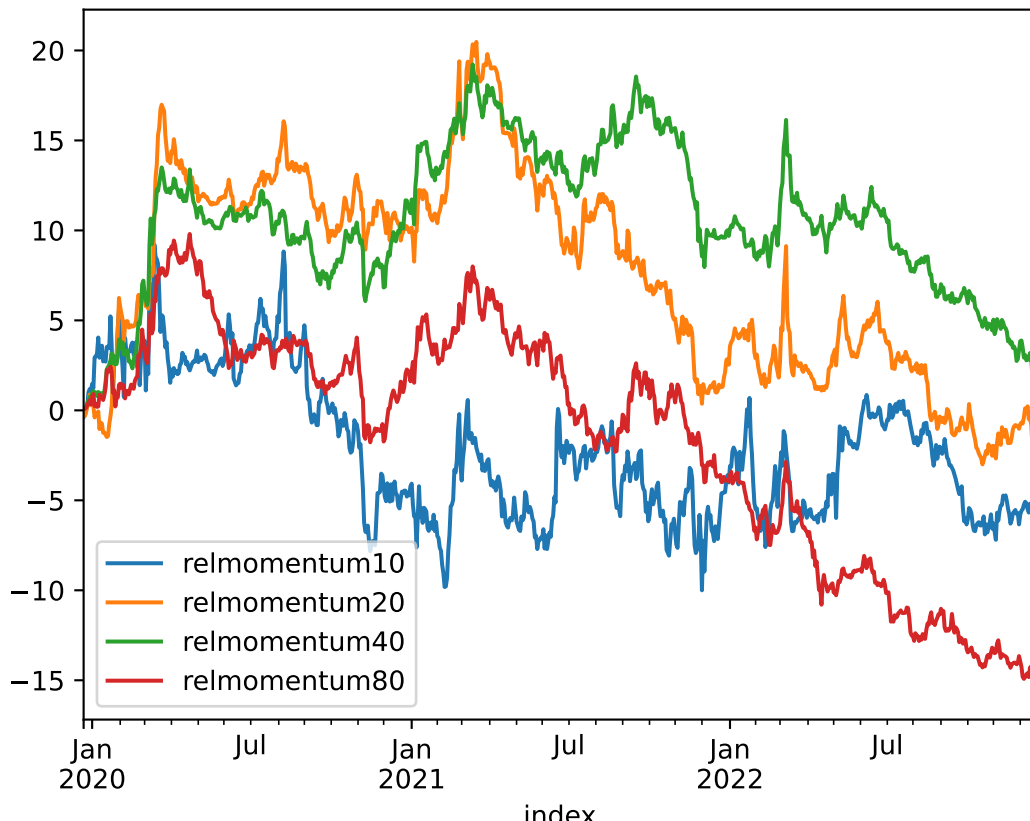


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -1.593, 'relmomentum20': -0.76, 'relmomentum40': 0.566, 'relmomentum80': -4.928}

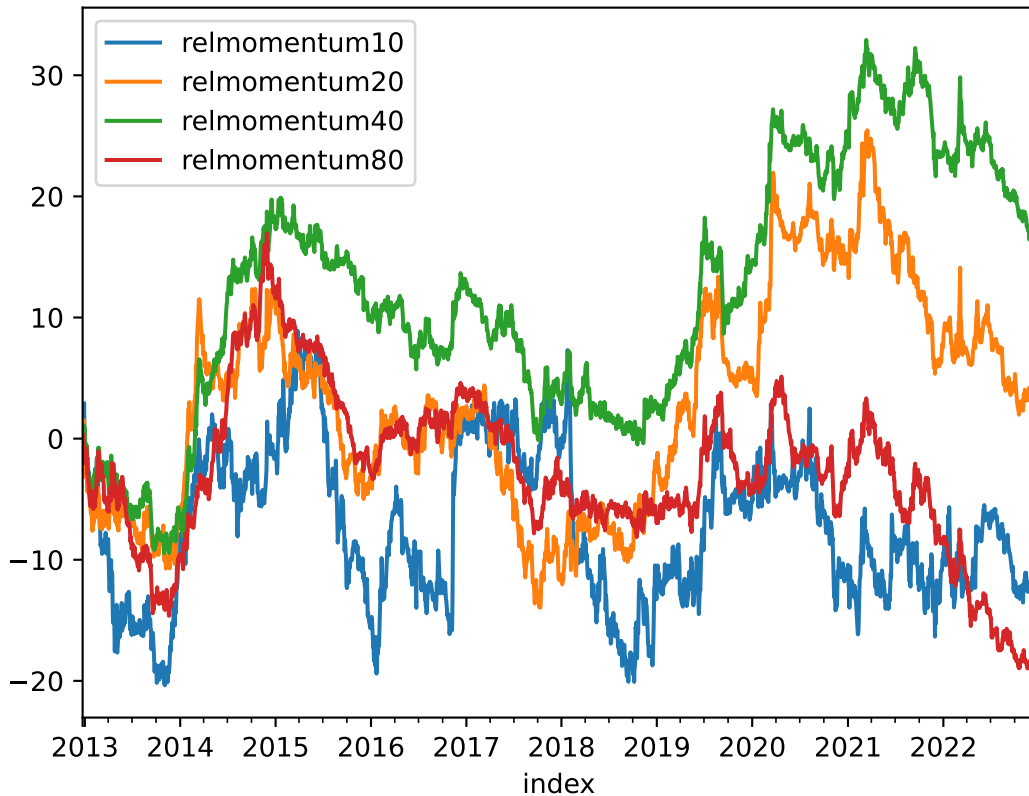
ann. std {'relmomentum10': 12.733, 'relmomentum20': 9.069, 'relmomentum40': 7.465, 'relmomentum80': 6.951}

ann. SR {'relmomentum10': -0.13, 'relmomentum20': -0.08, 'relmomentum40': 0.08, 'relmomentum80': -0.71}



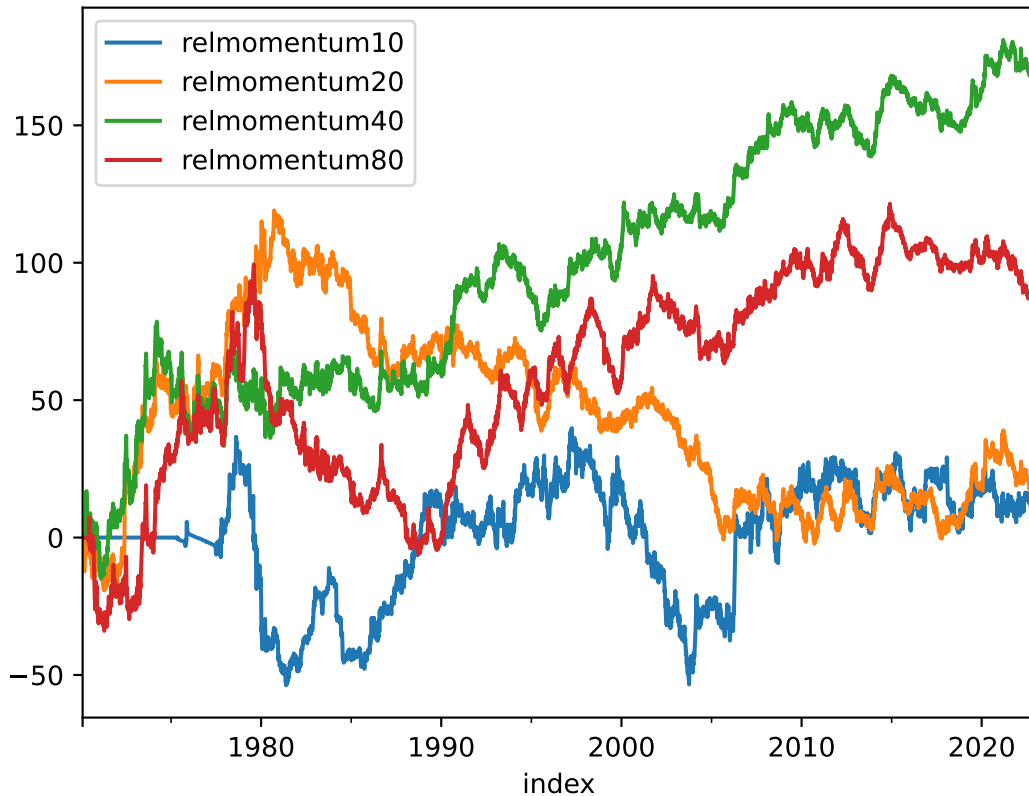
Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -1.101, 'relmomentum20': 0.261, 'relmomentum40': 1.515, 'relmomentum80': -1.937}
ann. std {'relmomentum10': 12.977, 'relmomentum20': 9.039, 'relmomentum40': 7.374, 'relmomentum80': 6.831}
ann. SR {'relmomentum10': -0.08, 'relmomentum20': 0.03, 'relmomentum40': 0.21, 'relmomentum80': -0.28}

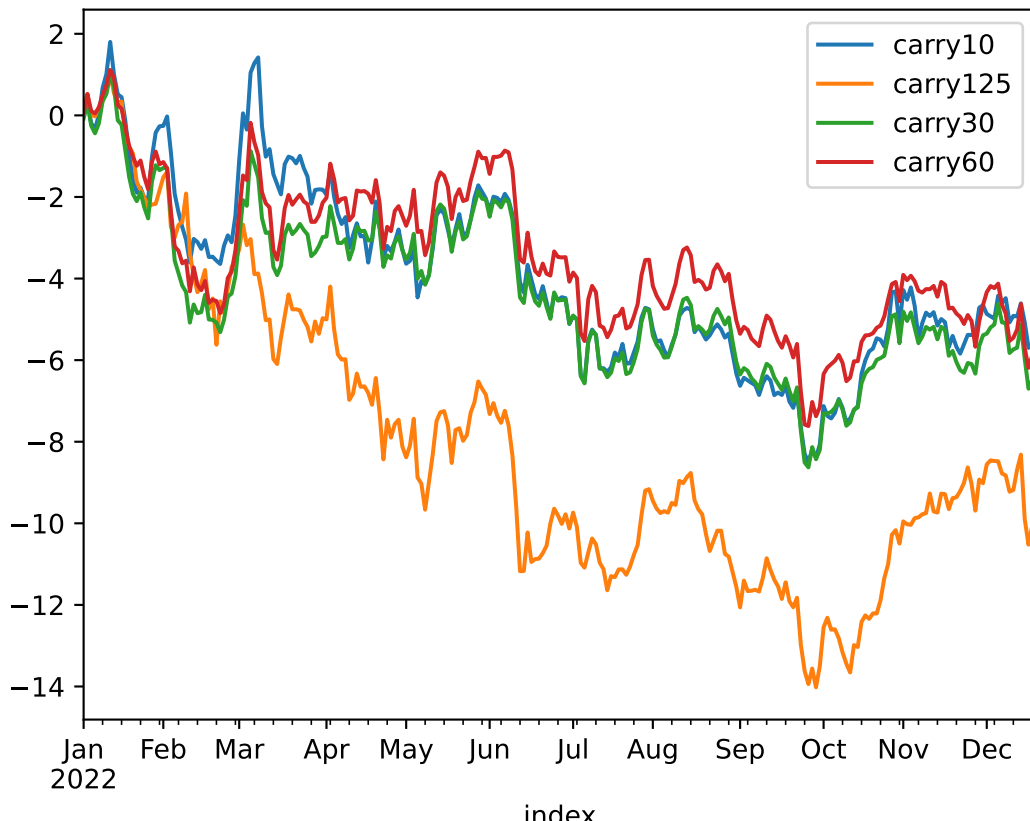


Total Trading Rule P&L for period '99Y'

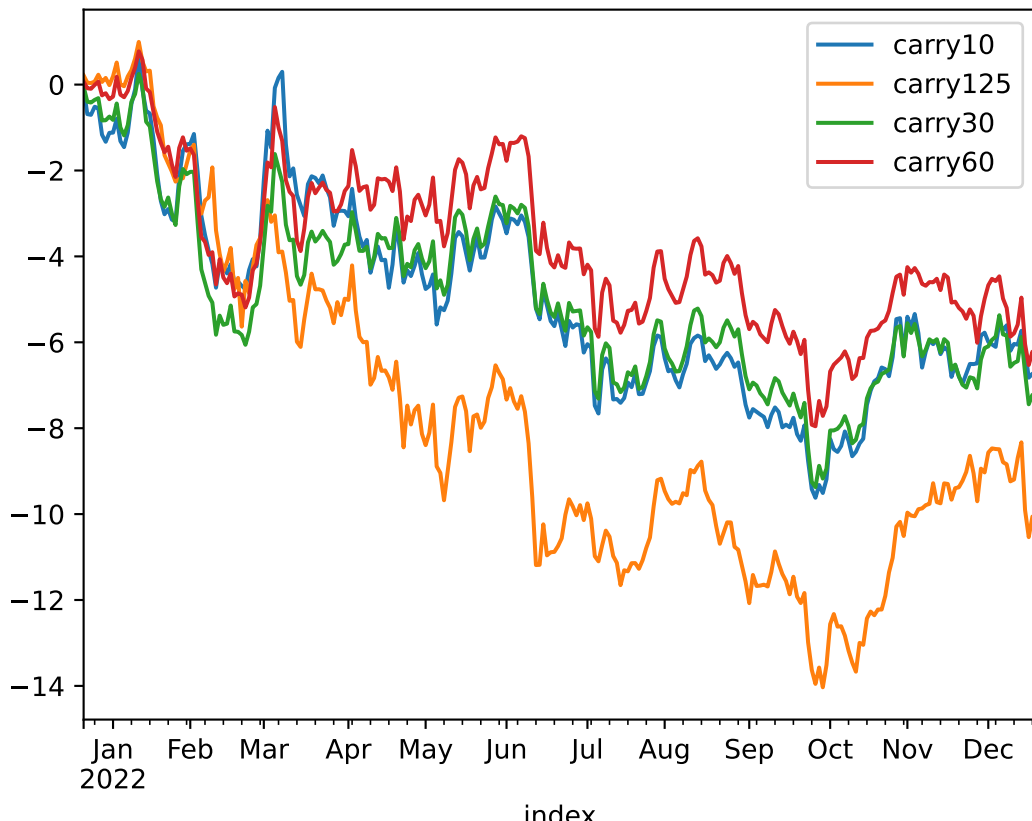
ann. mean {'relmomentum10': 0.198, 'relmomentum20': 0.301, 'relmomentum40': 3.036, 'relmomentum80': 1.574}
ann. std {'relmomentum10': 13.327, 'relmomentum20': 11.529, 'relmomentum40': 10.798, 'relmomentum80': 11.066}
ann. SR {'relmomentum10': 0.01, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}



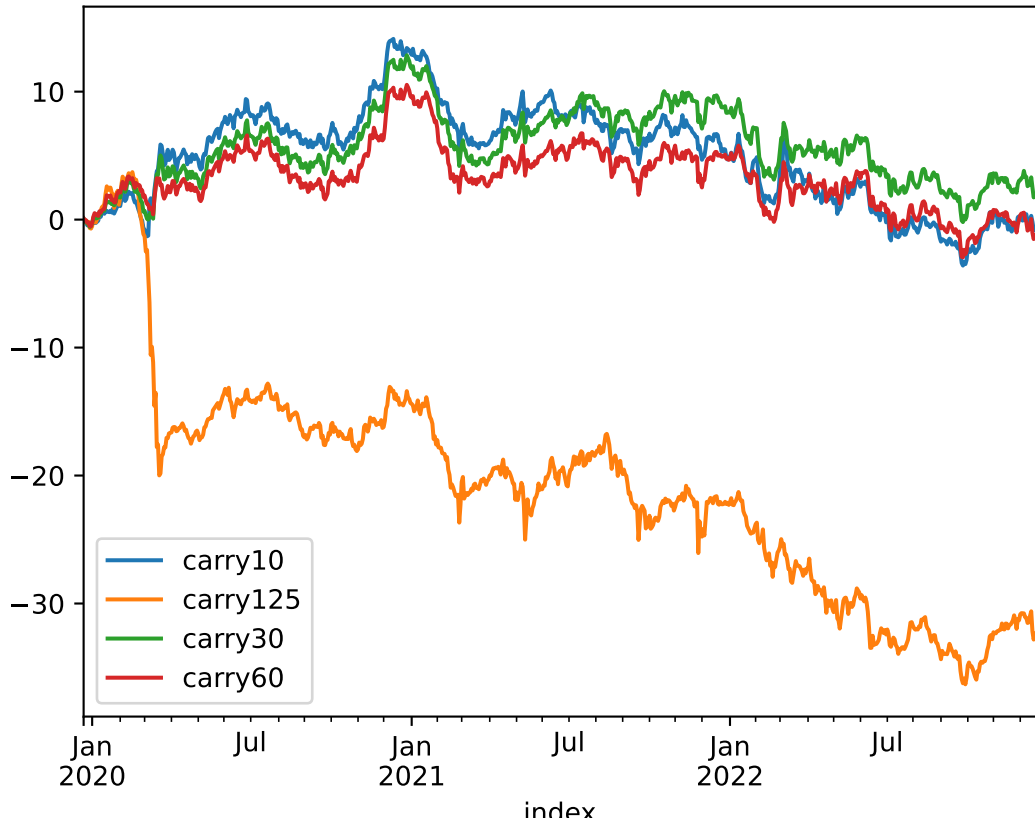
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': -5.874, 'carry125': -10.26, 'carry30': -6.758, 'carry60': -6.168}
ann. std {'carry10': 7.186, 'carry125': 7.713, 'carry30': 6.845, 'carry60': 6.883}
ann. SR {'carry10': -0.82, 'carry125': -1.33, 'carry30': -0.99, 'carry60': -0.9}



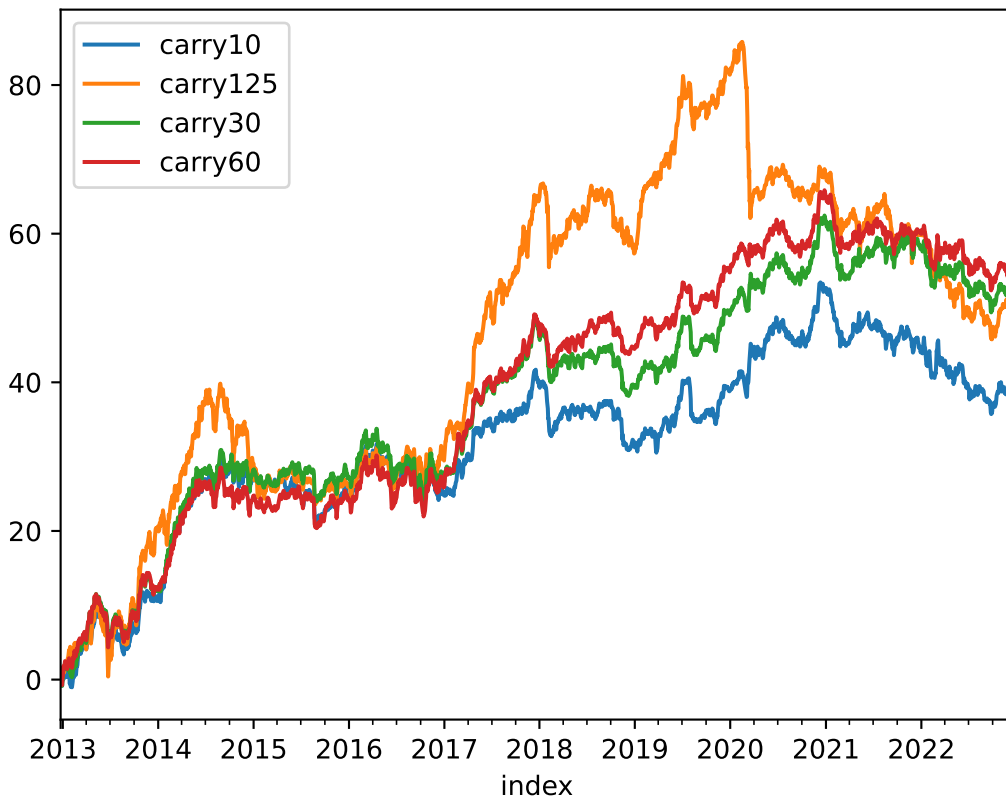
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -6.8, 'carry125': -9.957, 'carry30': -7.282, 'carry60': -6.313}
ann. std {'carry10': 7.13, 'carry125': 7.605, 'carry30': 6.766, 'carry60': 6.787}
ann. SR {'carry10': -0.95, 'carry125': -1.31, 'carry30': -1.08, 'carry60': -0.93}



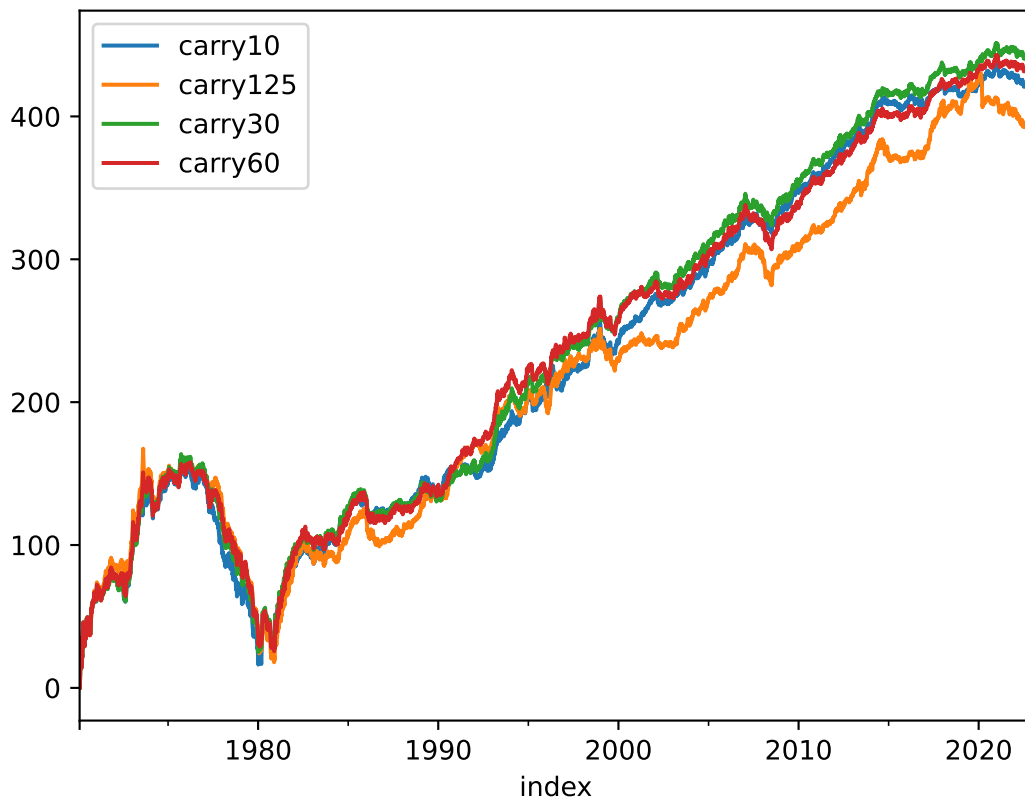
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.288, 'carry125': -10.604, 'carry30': 0.584, 'carry60': -0.459}
ann. std {'carry10': 6.822, 'carry125': 9.435, 'carry30': 6.624, 'carry60': 6.57}
ann. SR {'carry10': -0.04, 'carry125': -1.12, 'carry30': 0.09, 'carry60': -0.07}



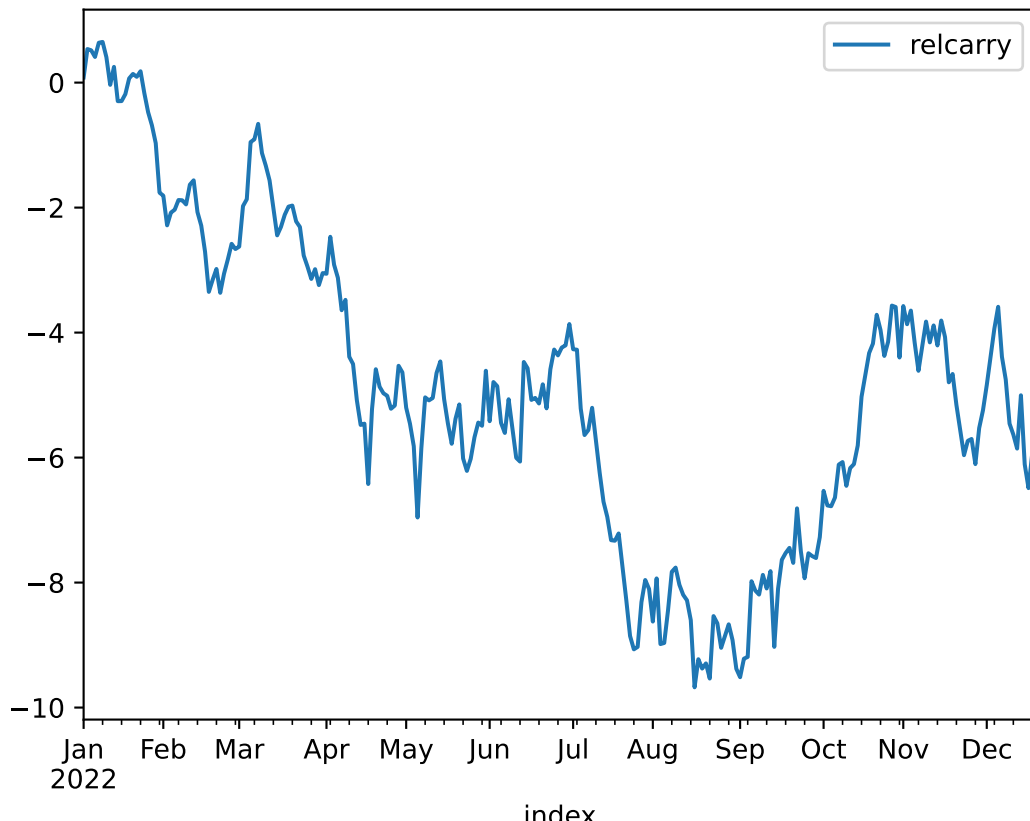
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.775, 'carry125': 4.88, 'carry30': 5.046, 'carry60': 5.294}
ann. std {'carry10': 6.464, 'carry125': 9.144, 'carry30': 6.577, 'carry60': 6.546}
ann. SR {'carry10': 0.58, 'carry125': 0.53, 'carry30': 0.77, 'carry60': 0.81}



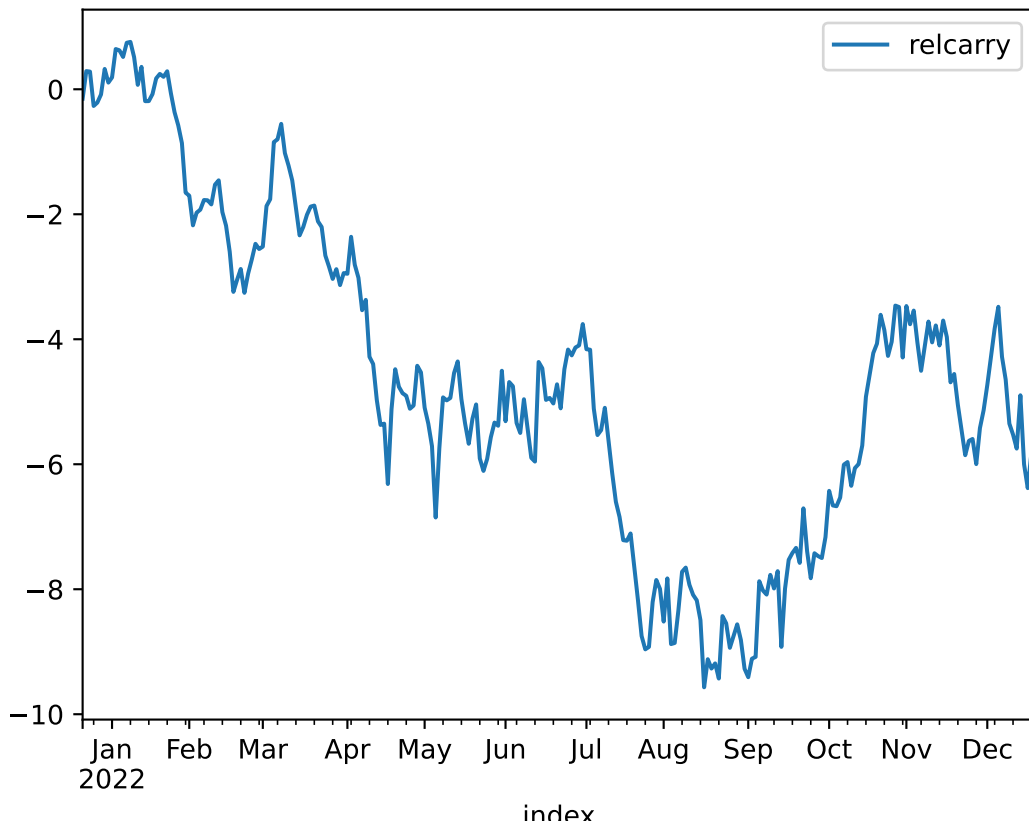
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.822, 'carry125': 7.312, 'carry30': 8.172, 'carry60': 7.998}
ann. std {'carry10': 11.862, 'carry125': 12.104, 'carry30': 11.875, 'carry60': 11.825}
ann. SR {'carry10': 0.66, 'carry125': 0.6, 'carry30': 0.69, 'carry60': 0.68}



Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': -5.998}
ann. std {'relcarry': 7.262}
ann. SR {'relcarry': -0.83}



Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -5.709}
ann. std {'relcarry': 7.201}
ann. SR {'relcarry': -0.79}

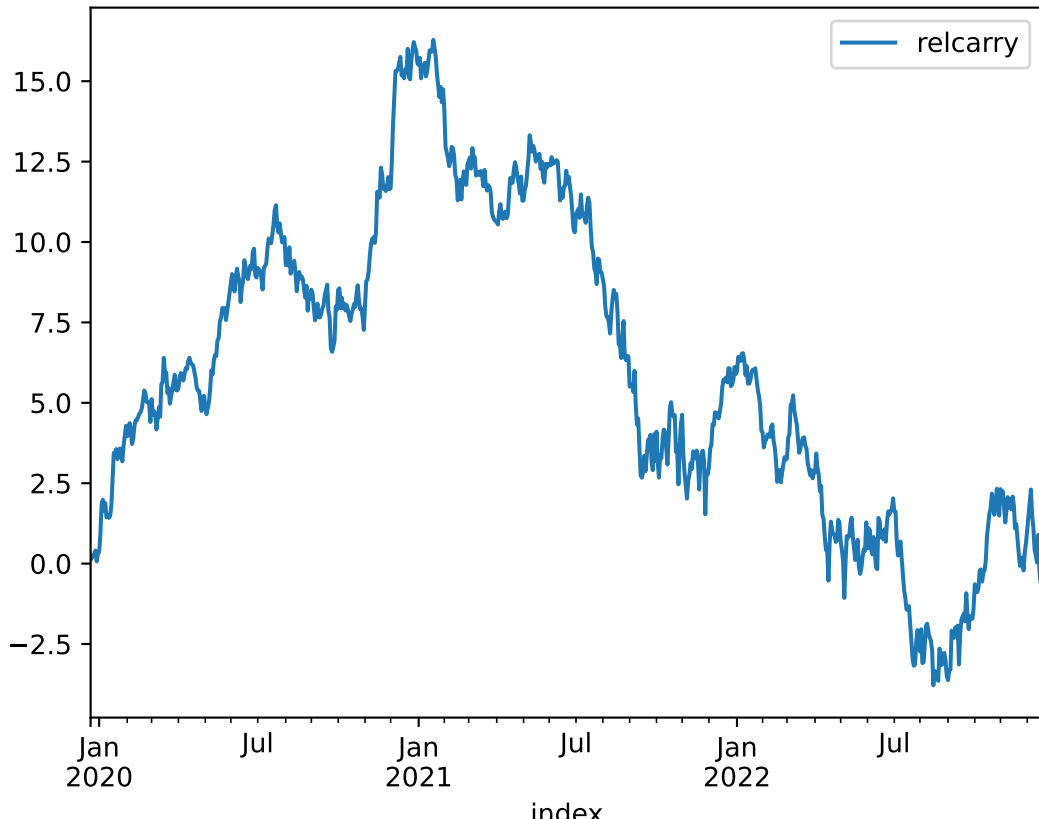


Total Trading Rule P&L for period '3Y'

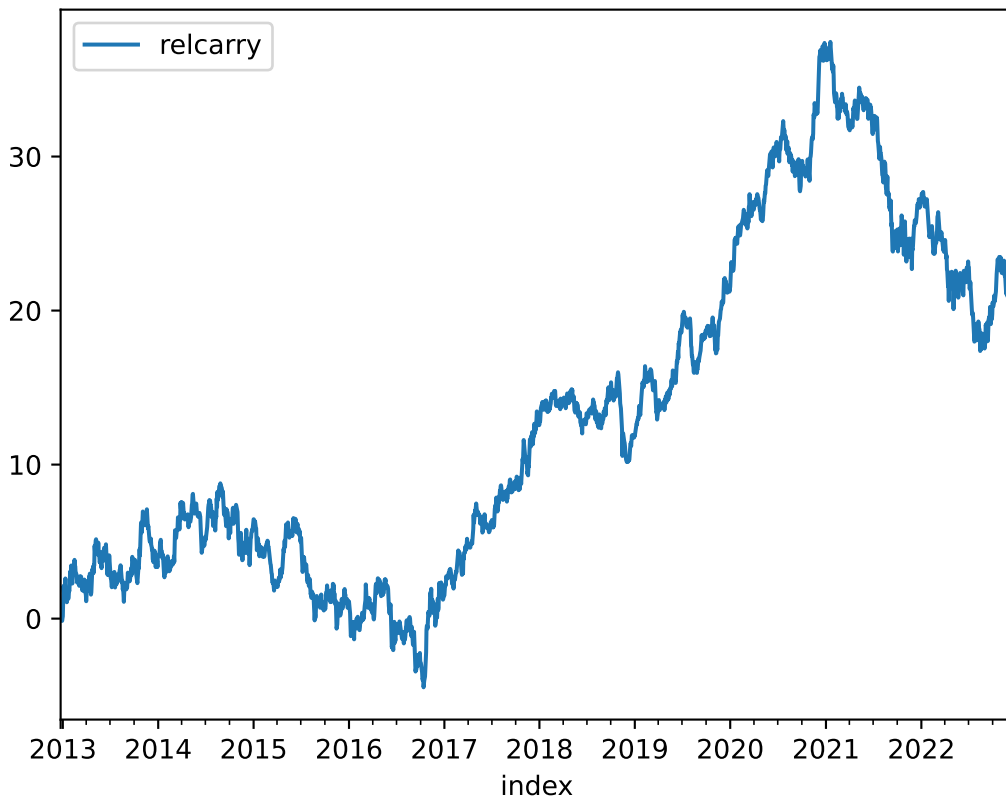
ann. mean {'relcarry': -0.004}

ann. std {'relcarry': 6.868}

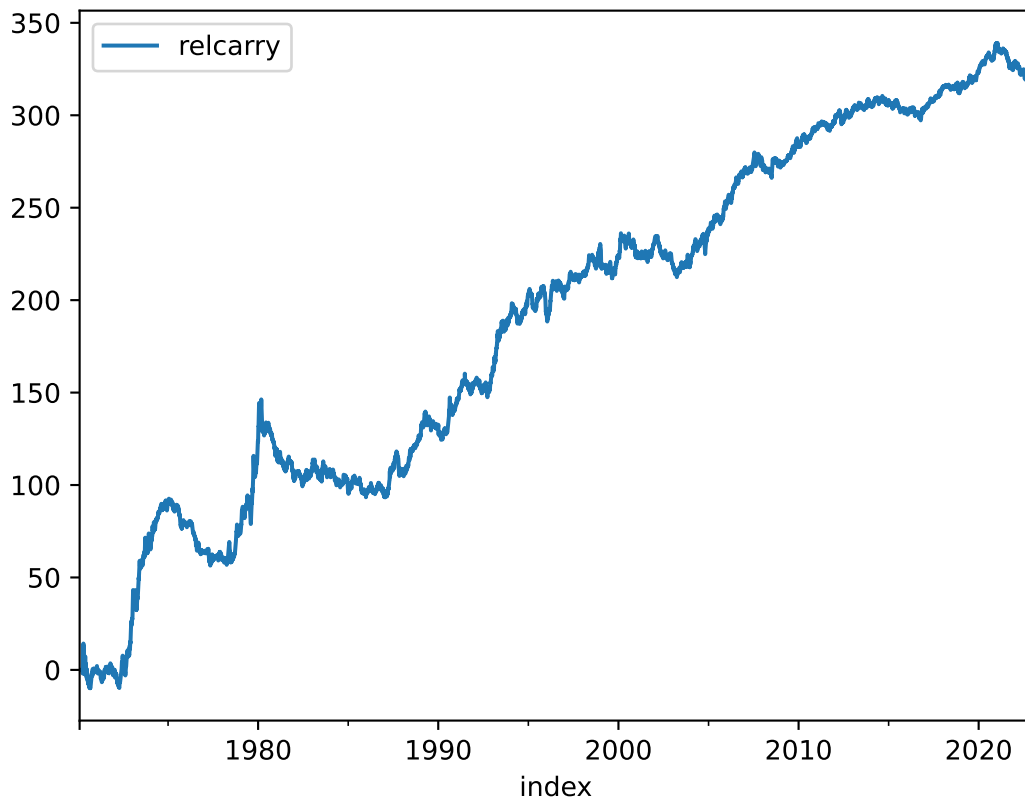
ann. SR {'relcarry': -0.0}



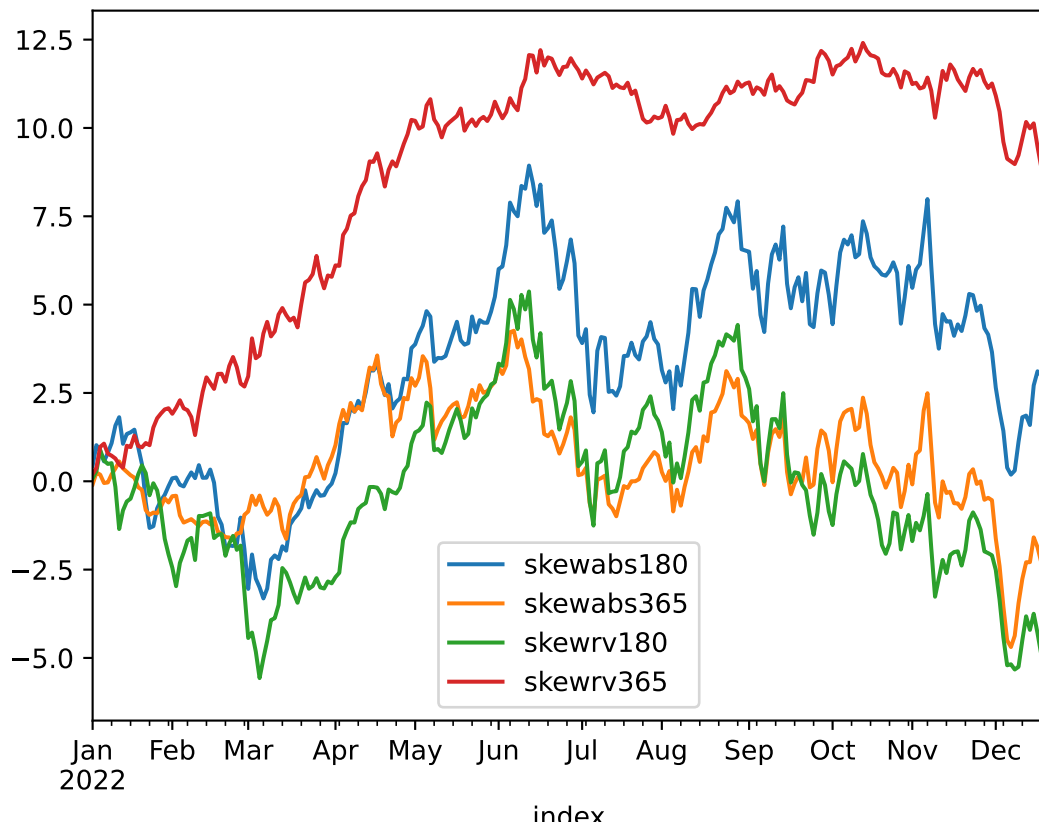
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.077}
ann. std {'relcarry': 6.053}
ann. SR {'relcarry': 0.34}



Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.991}
ann. std {'relcarry': 9.561}
ann. SR {'relcarry': 0.63}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 2.902, 'skewabs365': -2.317, 'skewrv180': -5.953, 'skewrv365': 8.619}
ann. std {'skewabs180': 9.998, 'skewabs365': 7.878, 'skewrv180': 9.406, 'skewrv365': 5.039}
ann. SR {'skewabs180': 0.29, 'skewabs365': -0.29, 'skewrv180': -0.63, 'skewrv365': 1.71}

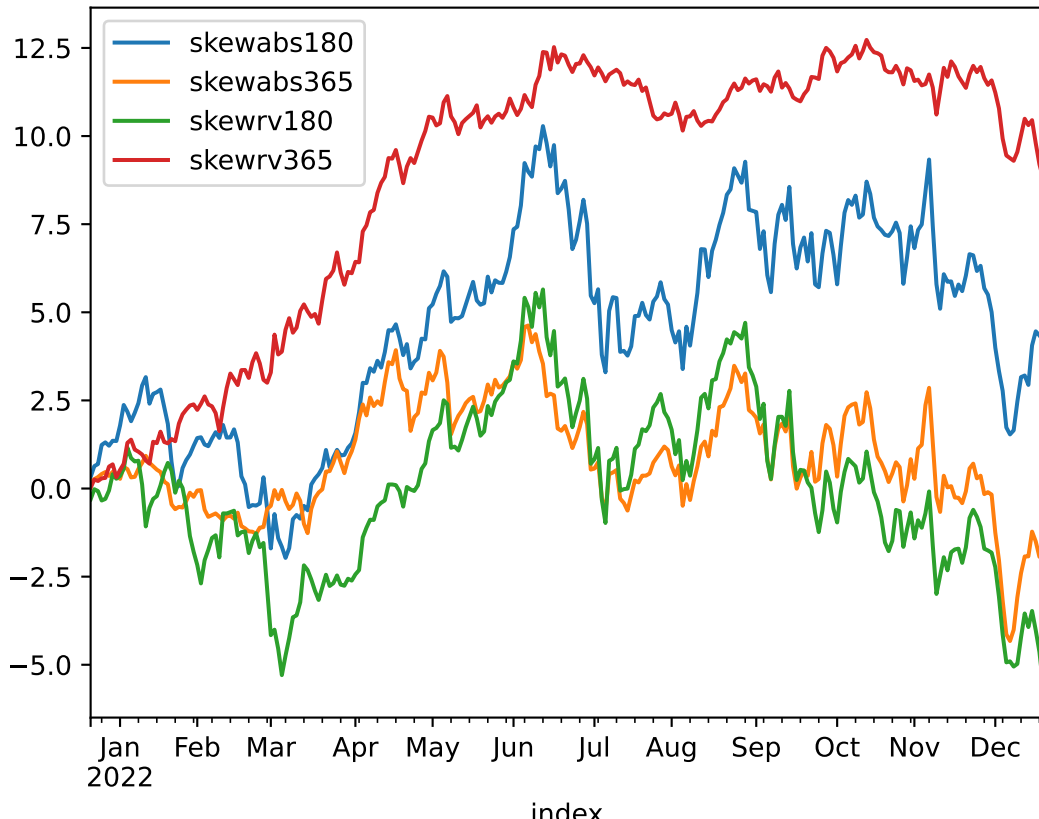


Total Trading Rule P&L for period '1Y'

ann. mean {'skewabs180': 4.14, 'skewabs365': -1.886, 'skewrv180': -5.497, 'skewrv365': 8.67}

ann. std {'skewabs180': 9.867, 'skewabs365': 7.762, 'skewrv180': 9.289, 'skewrv365': 4.989}

ann. SR {'skewabs180': 0.42, 'skewabs365': -0.24, 'skewrv180': -0.59, 'skewrv365': 1.74}

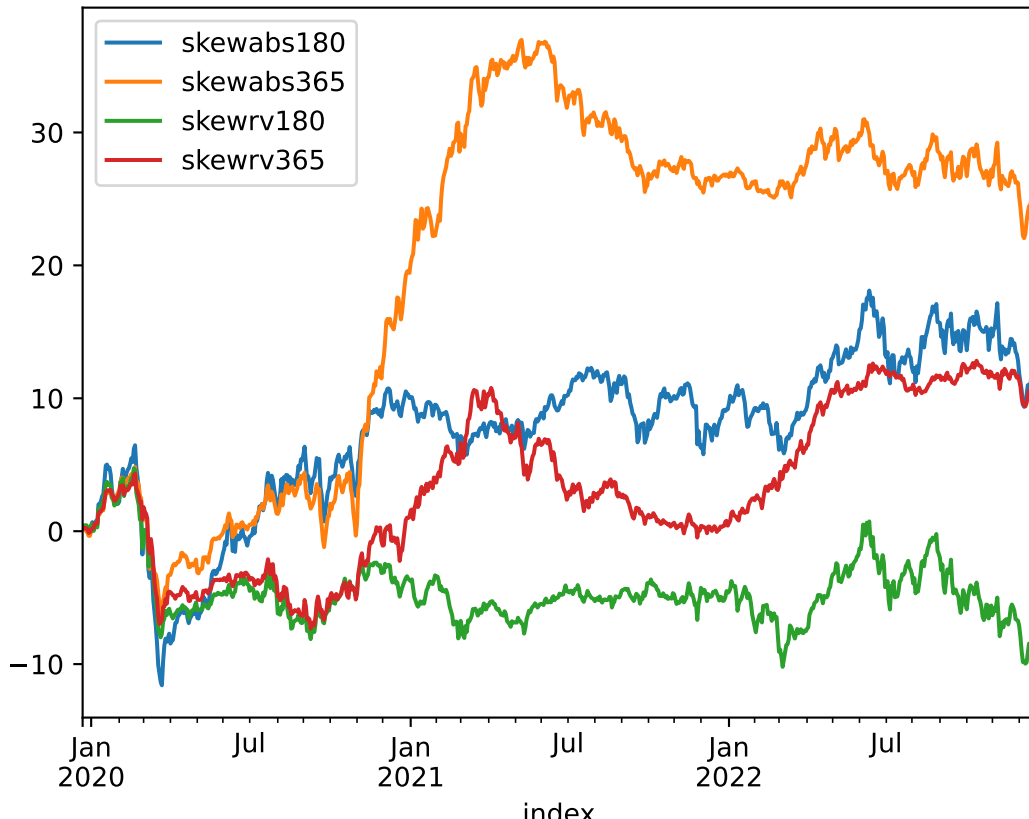


Total Trading Rule P&L for period '3Y'

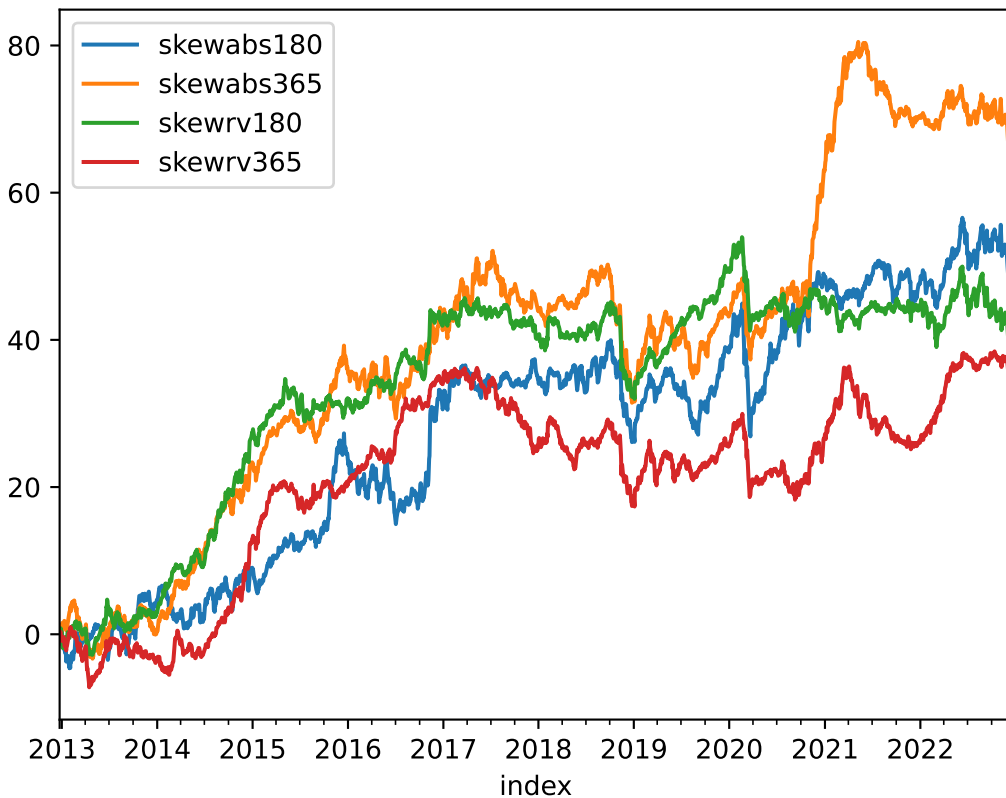
ann. mean {'skewabs180': 3.937, 'skewabs365': 8.007, 'skewrv180': -3.436, 'skewrv365': 2.914}

ann. std {'skewabs180': 9.62, 'skewabs365': 8.761, 'skewrv180': 7.818, 'skewrv365': 6.593}

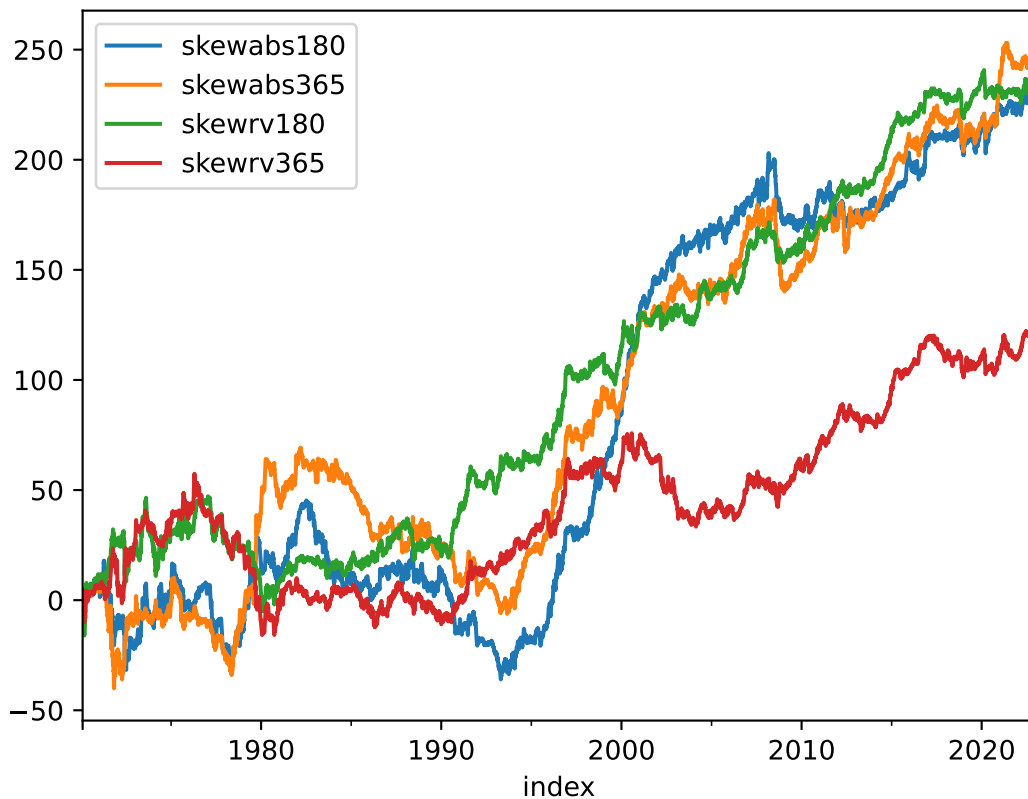
ann. SR {'skewabs180': 0.41, 'skewabs365': 0.91, 'skewrv180': -0.44, 'skewrv365': 0.44}



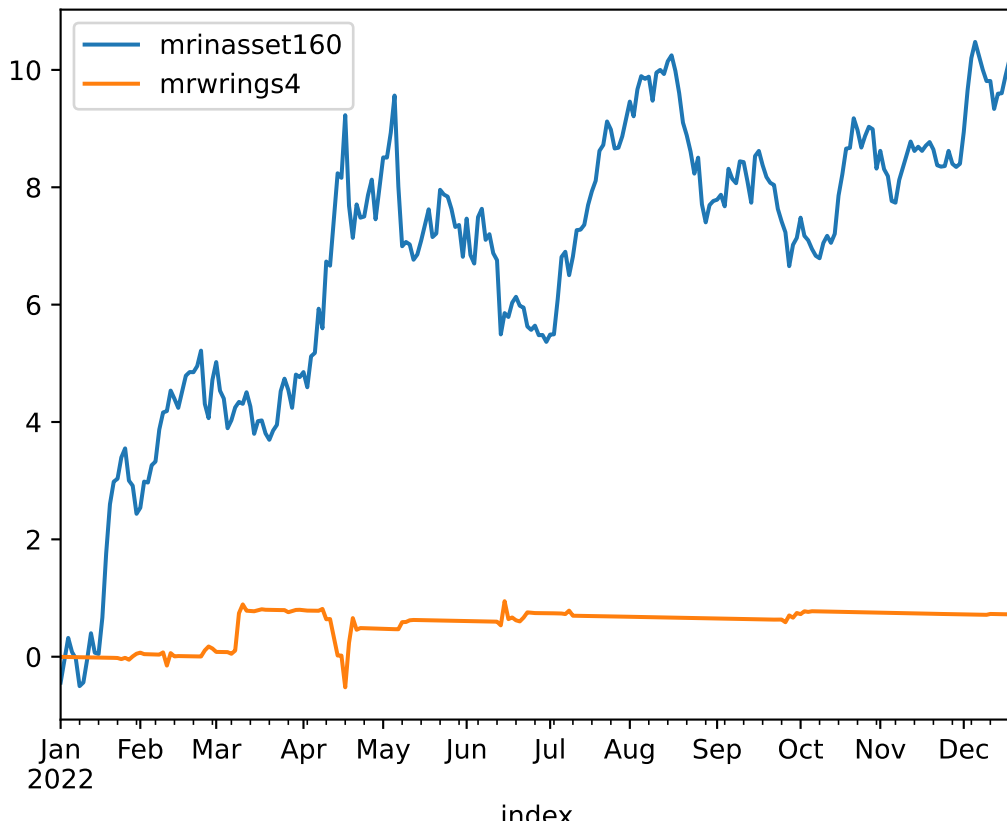
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.96, 'skewabs365': 6.676, 'skewrv180': 3.803, 'skewrv365': 3.389}
ann. std {'skewabs180': 8.079, 'skewabs365': 7.998, 'skewrv180': 6.606, 'skewrv365': 6.18}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.83, 'skewrv180': 0.58, 'skewrv365': 0.55}



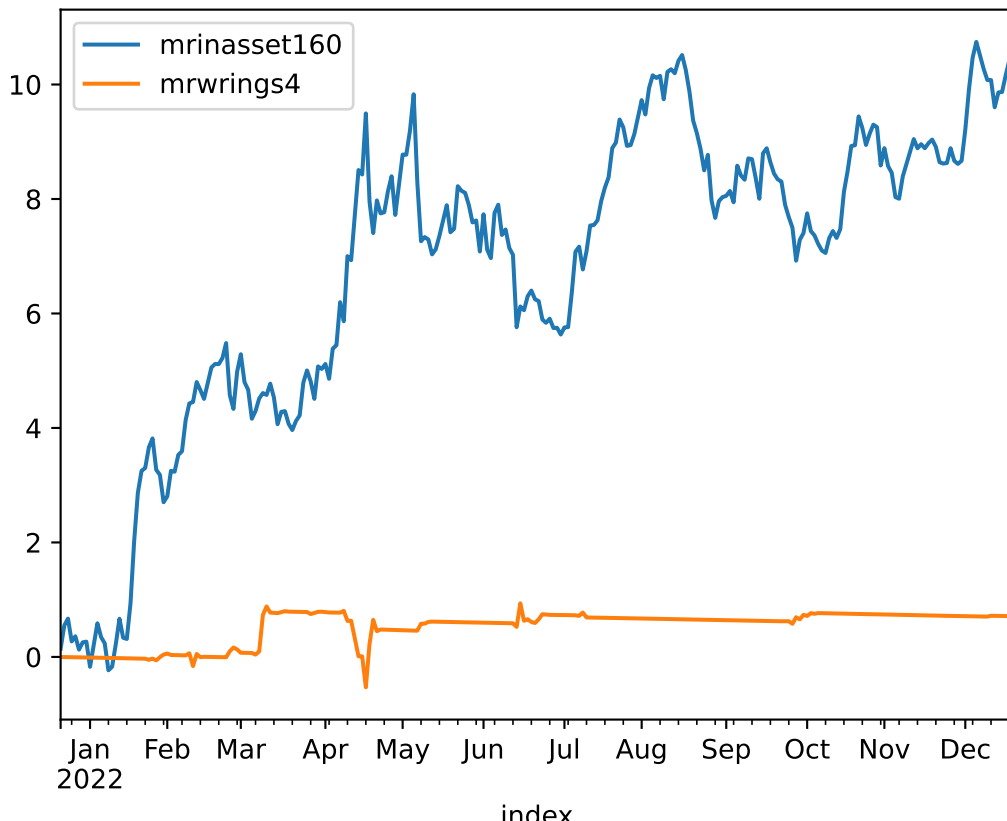
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.203, 'skewabs365': 4.464, 'skewrv180': 4.185, 'skewrv365': 2.199}
ann. std {'skewabs180': 10.793, 'skewabs365': 10.299, 'skewrv180': 9.31, 'skewrv365': 8.604}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.26}



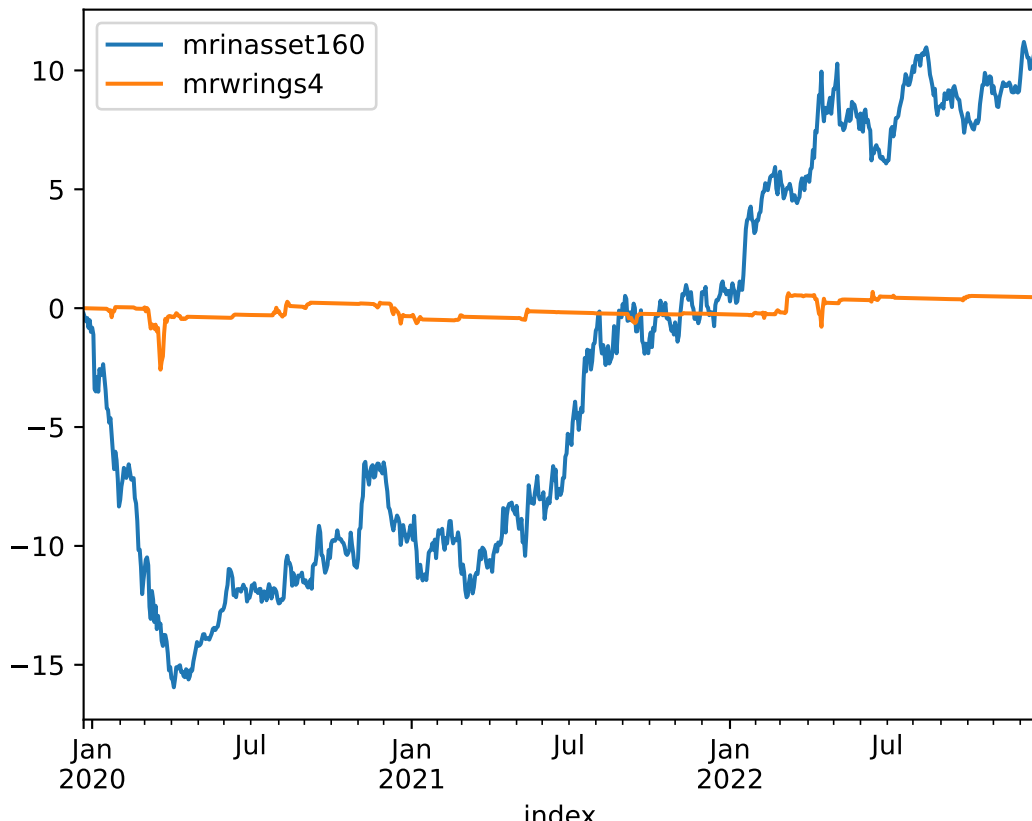
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 10.357, 'mrwrings4': 0.732}
ann. std {'mrinasset160': 6.269, 'mrwrings4': 1.505}
ann. SR {'mrinasset160': 1.65, 'mrwrings4': 0.49}



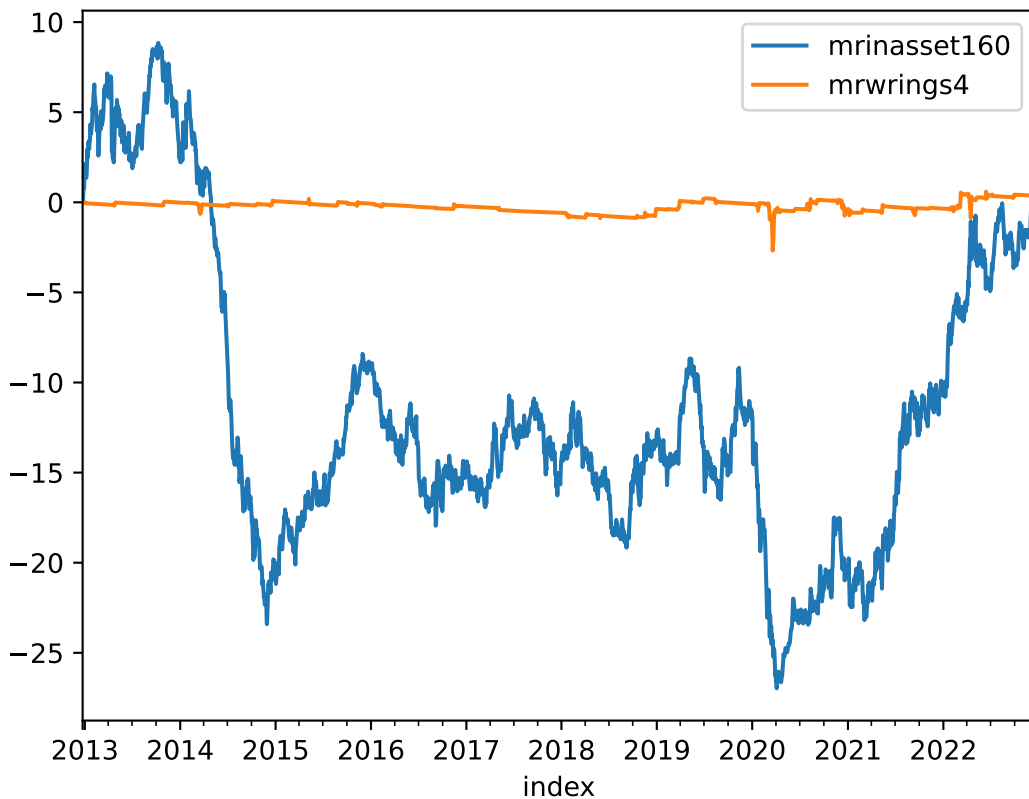
Total Trading Rule P&L for period '1Y'
ann. mean {'mriasset160': 10.302, 'mrwrings4': 0.7}
ann. std {'mriasset160': 6.206, 'mrwrings4': 1.481}
ann. SR {'mriasset160': 1.66, 'mrwrings4': 0.47}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 3.574, 'mrwrings4': 0.151}
ann. std {'mrinasset160': 7.085, 'mrwrings4': 1.536}
ann. SR {'mrinasset160': 0.5, 'mrwrings4': 0.1}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.01, 'mrwrings4': 0.036}
ann. std {'mrinasset160': 6.629, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': -0.0, 'mrwrings4': 0.04}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.344, 'mrwrings4': -1.172}
ann. std {'mrinasset160': 10.923, 'mrwrings4': 2.631}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}

