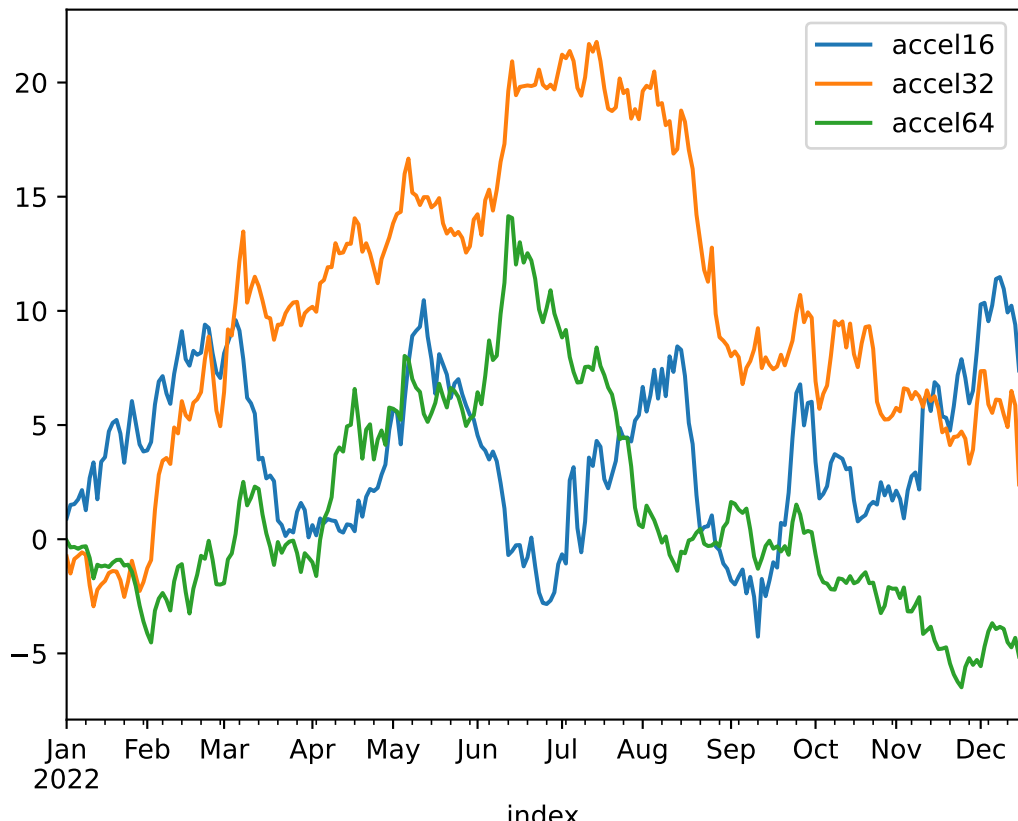
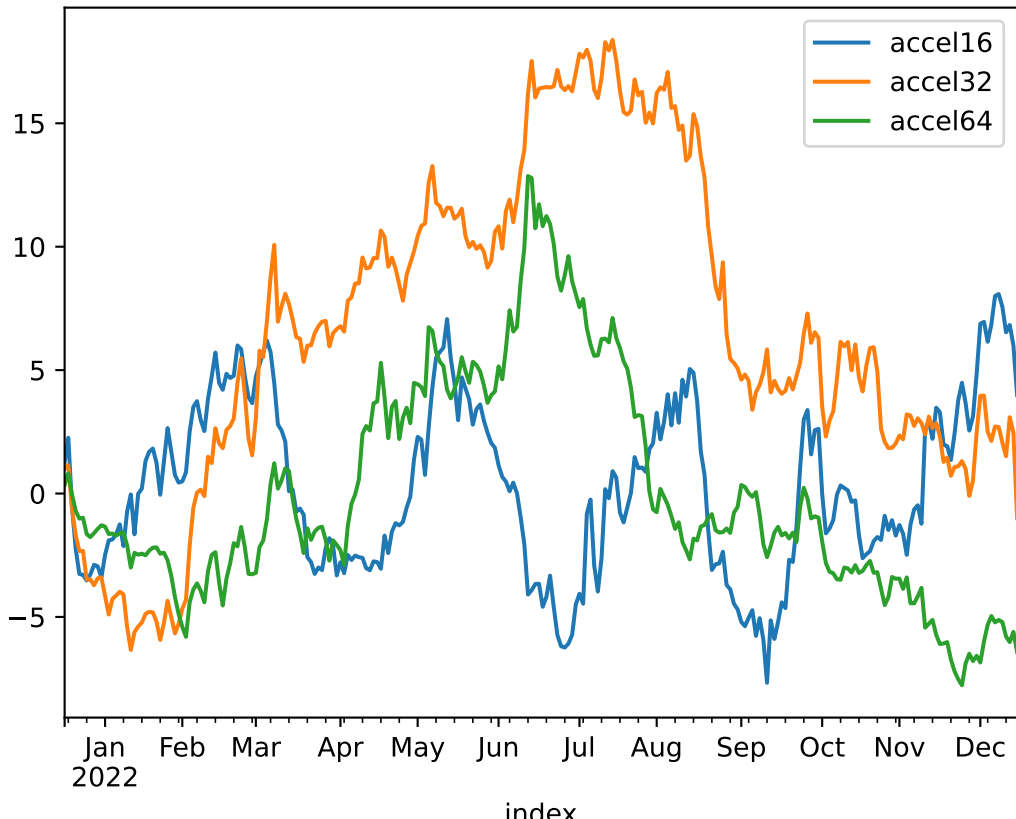


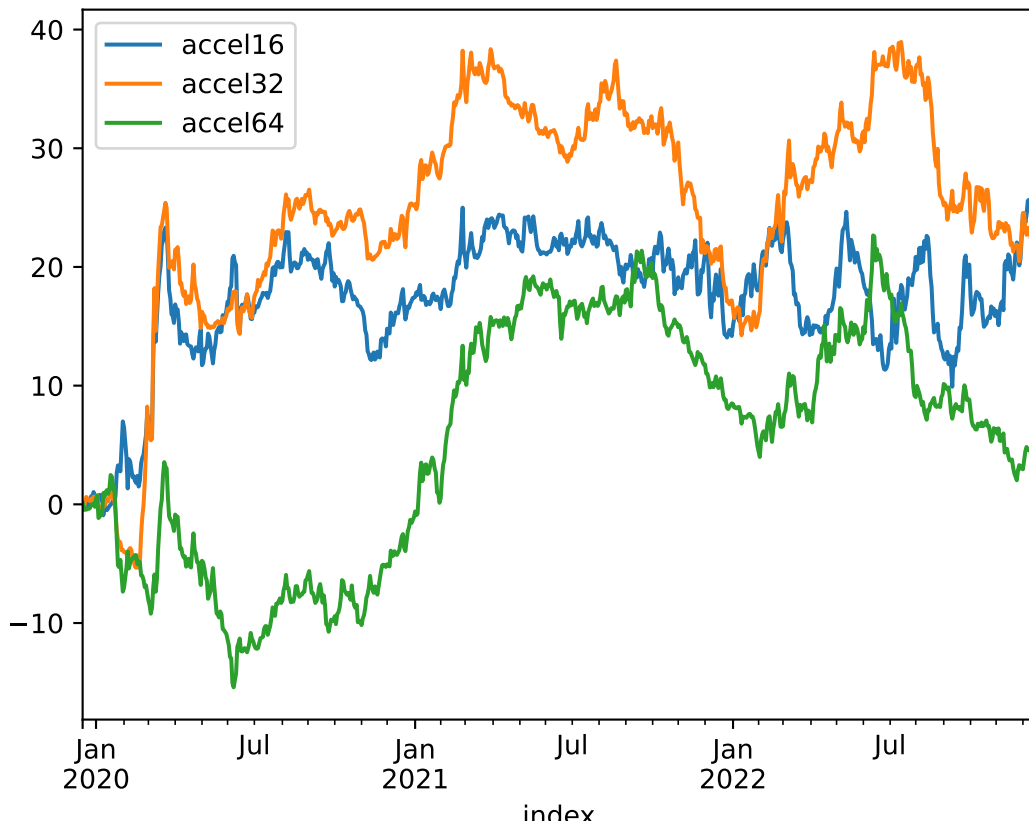
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': 7.598, 'accel32': 2.469, 'accel64': -5.282}
ann. std {'accel16': 16.364, 'accel32': 14.798, 'accel64': 11.814}
ann. SR {'accel16': 0.46, 'accel32': 0.17, 'accel64': -0.45}



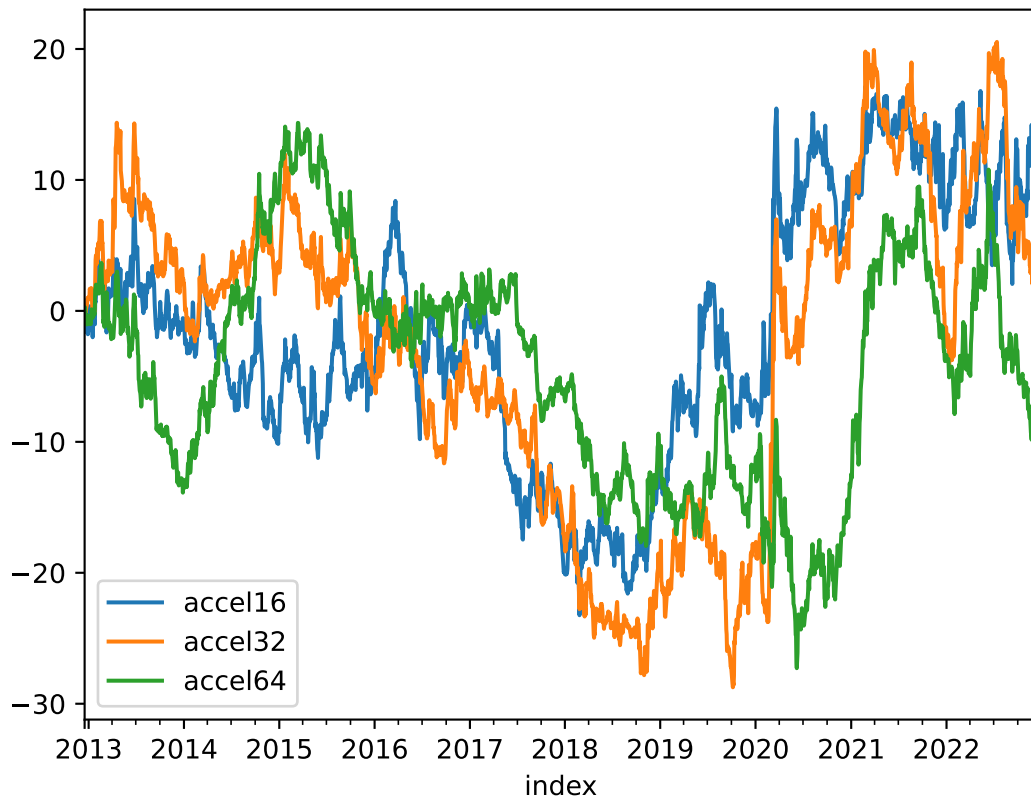
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 3.93, 'accel32': -0.984, 'accel64': -6.323}
ann. std {'accel16': 16.467, 'accel32': 14.724, 'accel64': 11.649}
ann. SR {'accel16': 0.24, 'accel32': -0.07, 'accel64': -0.54}



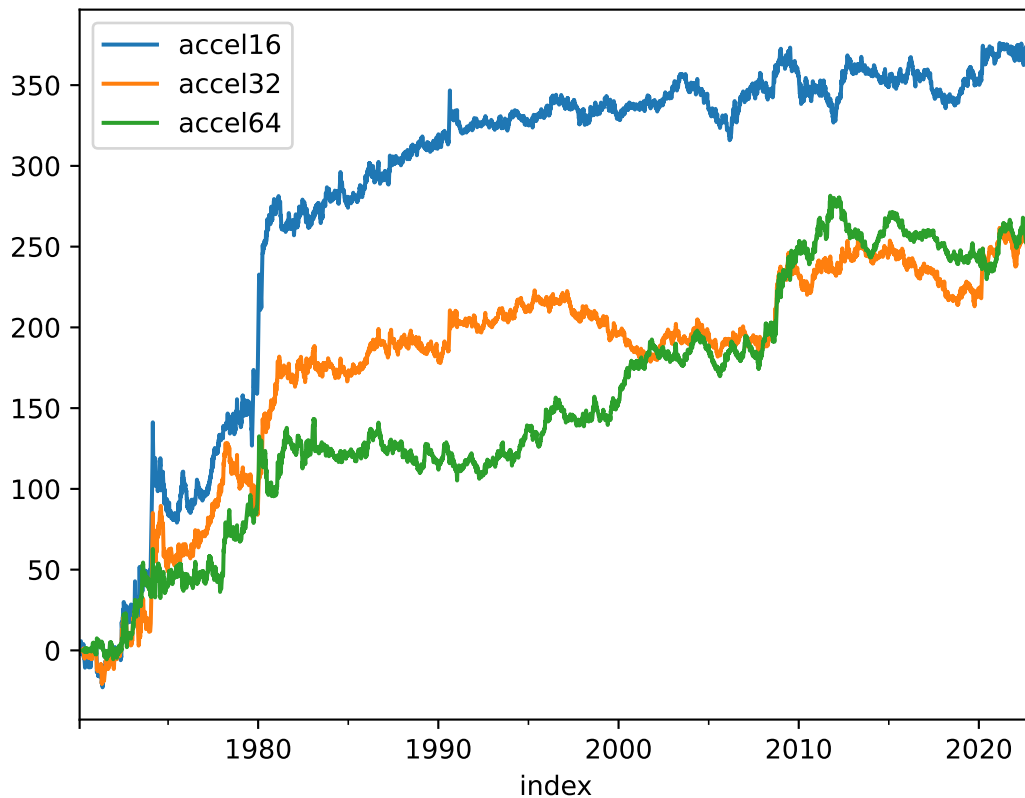
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 7.052, 'accel32': 6.402, 'accel64': 1.103}
ann. std {'accel16': 14.894, 'accel32': 14.234, 'accel64': 11.737}
ann. SR {'accel16': 0.47, 'accel32': 0.45, 'accel64': 0.09}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 1.346, 'accel32': 0.114, 'accel64': -0.834}
ann. std {'accel16': 11.918, 'accel32': 11.188, 'accel64': 9.572}
ann. SR {'accel16': 0.11, 'accel32': 0.01, 'accel64': -0.09}

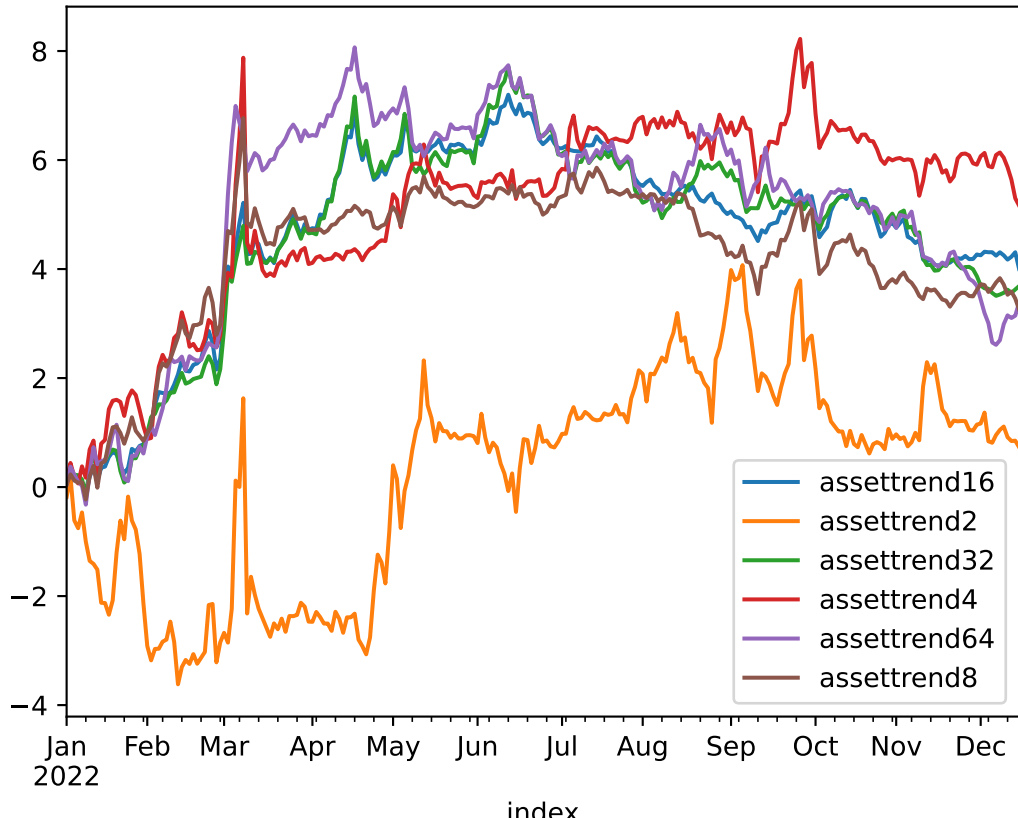


Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.917, 'accel32': 4.51, 'accel64': 4.615}
ann. std {'accel16': 15.733, 'accel32': 13.803, 'accel64': 13.332}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.35}



Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 4.115, 'assettrend2': 0.752, 'assettrend32': 3.791, 'assettrend4': 5.31, 'assettrend64': 3.48, 'assettrend8': 3.35}
ann. std {'assettrend16': 3.093, 'assettrend2': 7.813, 'assettrend32': 3.398, 'assettrend4': 5.856, 'assettrend64': 4.059, 'assettrend8': 3.831}
ann. SR {'assettrend16': 1.33, 'assettrend2': 0.1, 'assettrend32': 1.12, 'assettrend4': 0.91, 'assettrend64': 0.86, 'assettrend8': 0.87}

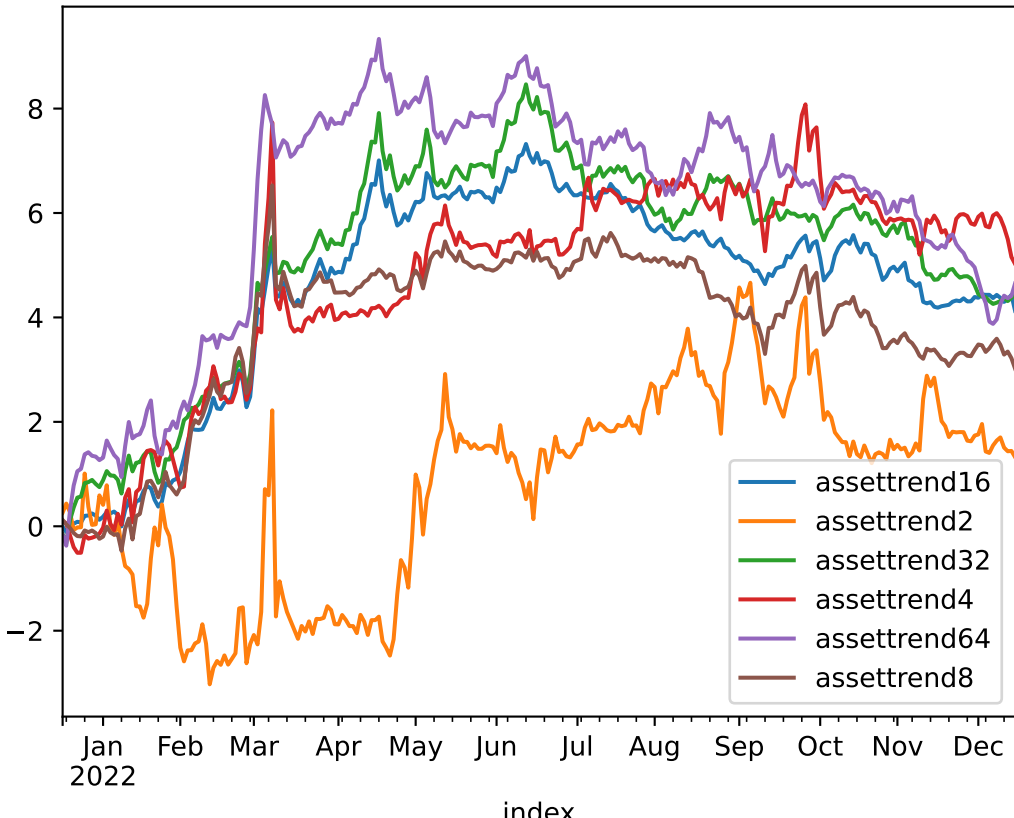


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 4.063, 'assettrend2': 1.303, 'assettrend32': 4.369, 'assettrend4': 4.946, 'assettrend64': 4.58, 'assettrend8': 2.972}

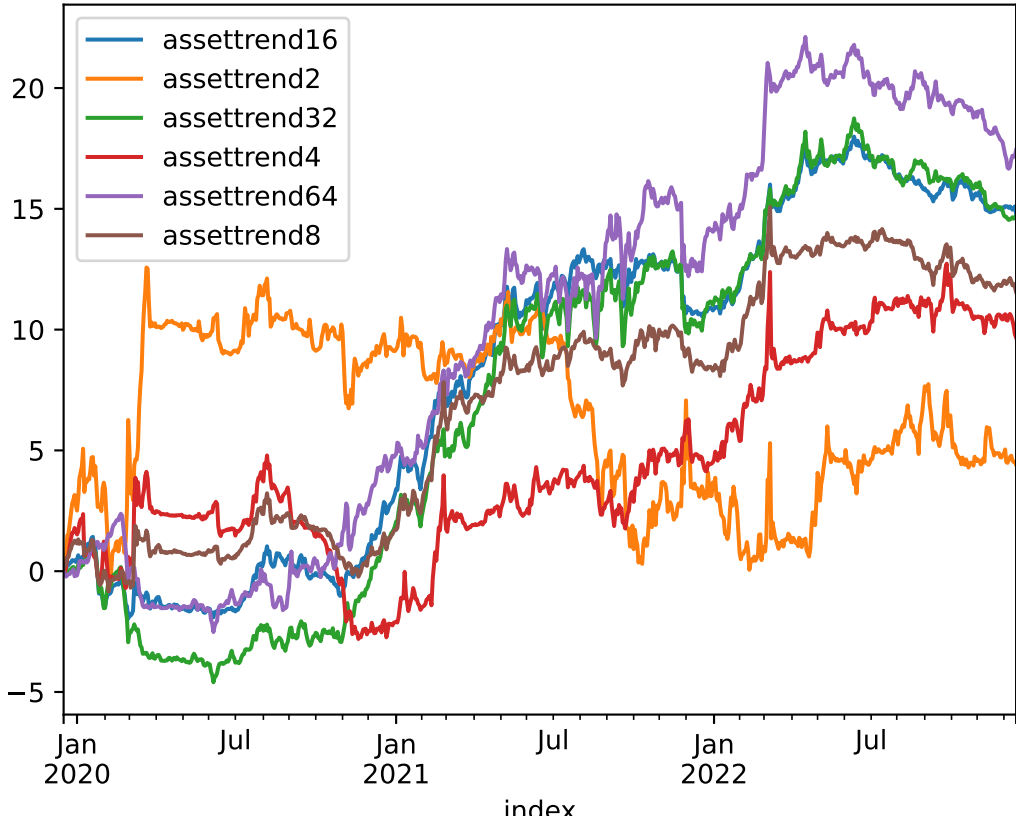
ann. std {'assettrend16': 3.035, 'assettrend2': 7.782, 'assettrend32': 3.384, 'assettrend4': 5.753, 'assettrend64': 4.079, 'assettrend8': 3.759}

ann. SR {'assettrend16': 1.34, 'assettrend2': 0.17, 'assettrend32': 1.29, 'assettrend4': 0.86, 'assettrend64': 1.12, 'assettrend8': 0.79}



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

ann. mean {'assetrend16': 4.837, 'assetrend2': 1.44, 'assetrend32': 4.811, 'assetrend4': 3.162, 'assetrend64': 5.7, 'assetrend8': 3.781}
ann. std {'assetrend16': 3.608, 'assetrend2': 7.881, 'assetrend32': 4.421, 'assetrend4': 5.459, 'assetrend64': 5.129, 'assetrend8': 3.76}
ann. SR {'assetrend16': 1.34, 'assetrend2': 0.18, 'assetrend32': 1.09, 'assetrend4': 0.58, 'assetrend64': 1.11, 'assetrend8': 1.01}

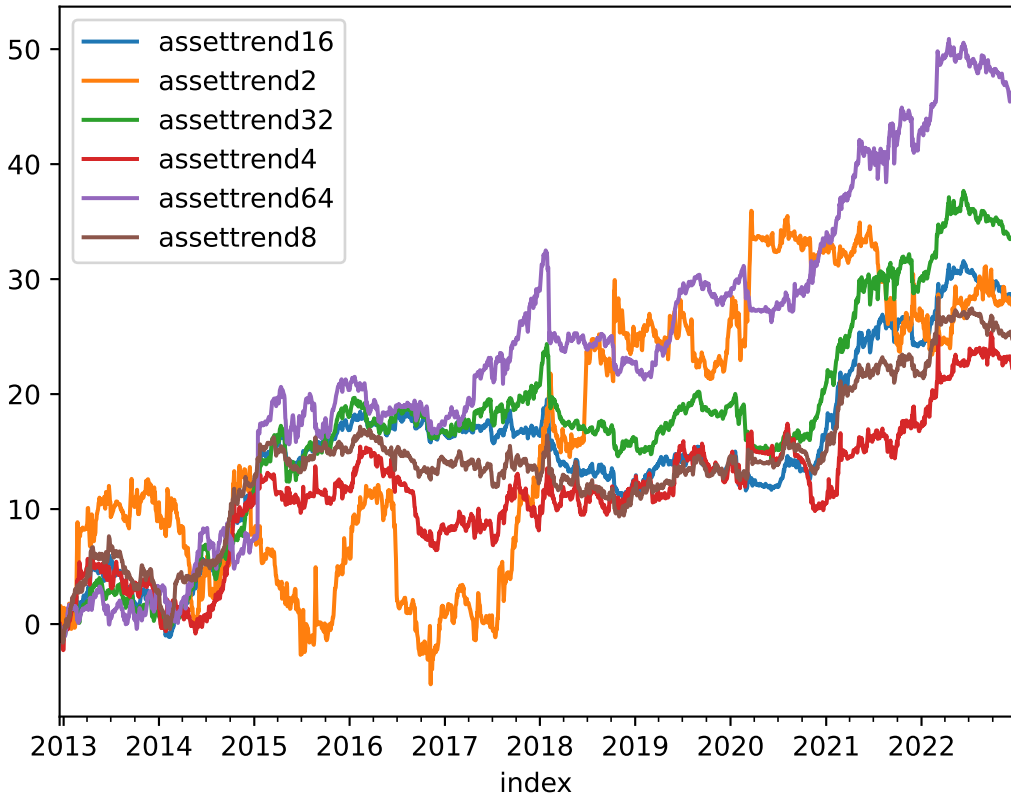


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.785, 'assettrend2': 2.726, 'assettrend32': 3.302, 'assettrend4': 2.189, 'assettrend64': 4.534, 'assettrend8': 2.439}

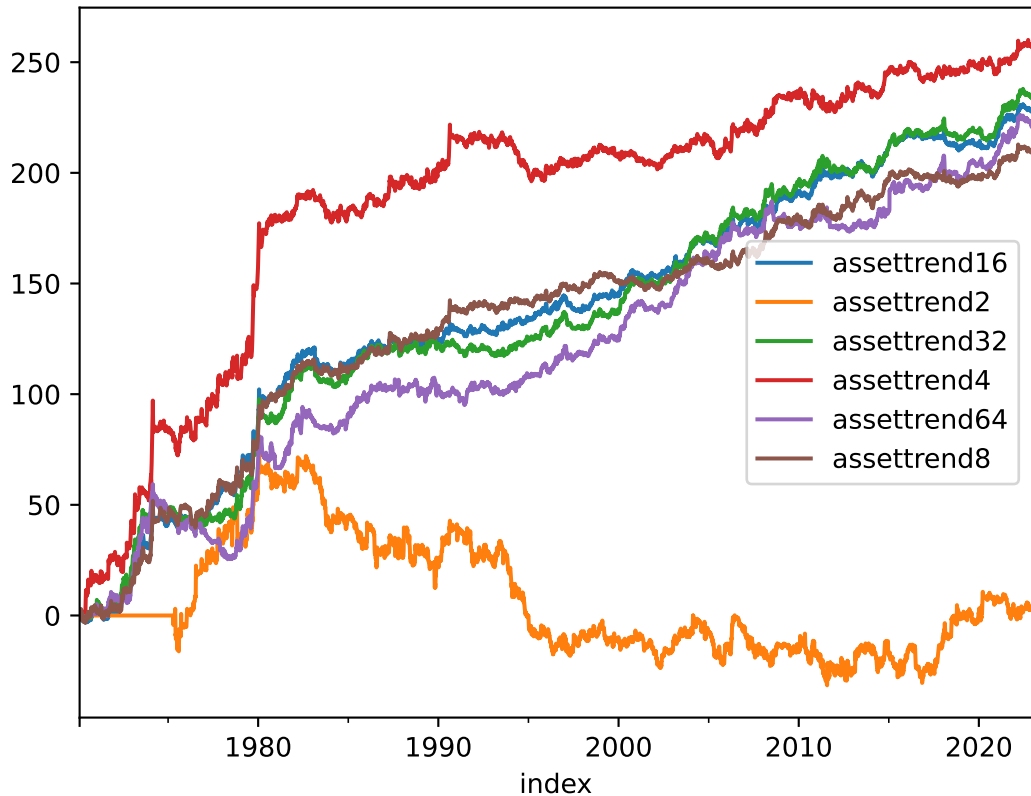
ann. std {'assettrend16': 3.282, 'assettrend2': 8.446, 'assettrend32': 3.759, 'assettrend4': 5.038, 'assettrend64': 5.313, 'assettrend8': 3.59}

ann. SR {'assettrend16': 0.85, 'assettrend2': 0.32, 'assettrend32': 0.88, 'assettrend4': 0.43, 'assettrend64': 0.85, 'assettrend8': 0.68}



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

ann. mean {'assettrend16': 4.228, 'assettrend2': 0.047, 'assettrend32': 4.341, 'assettrend4': 4.77, 'assettrend64': 4.111, 'assettrend8': 3.885}
ann. std {'assettrend16': 4.663, 'assettrend2': 10.054, 'assettrend32': 4.898, 'assettrend4': 7.353, 'assettrend64': 5.473, 'assettrend8': 5.038}
ann. SR {'assettrend16': 0.91, 'assettrend2': 0.0, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}

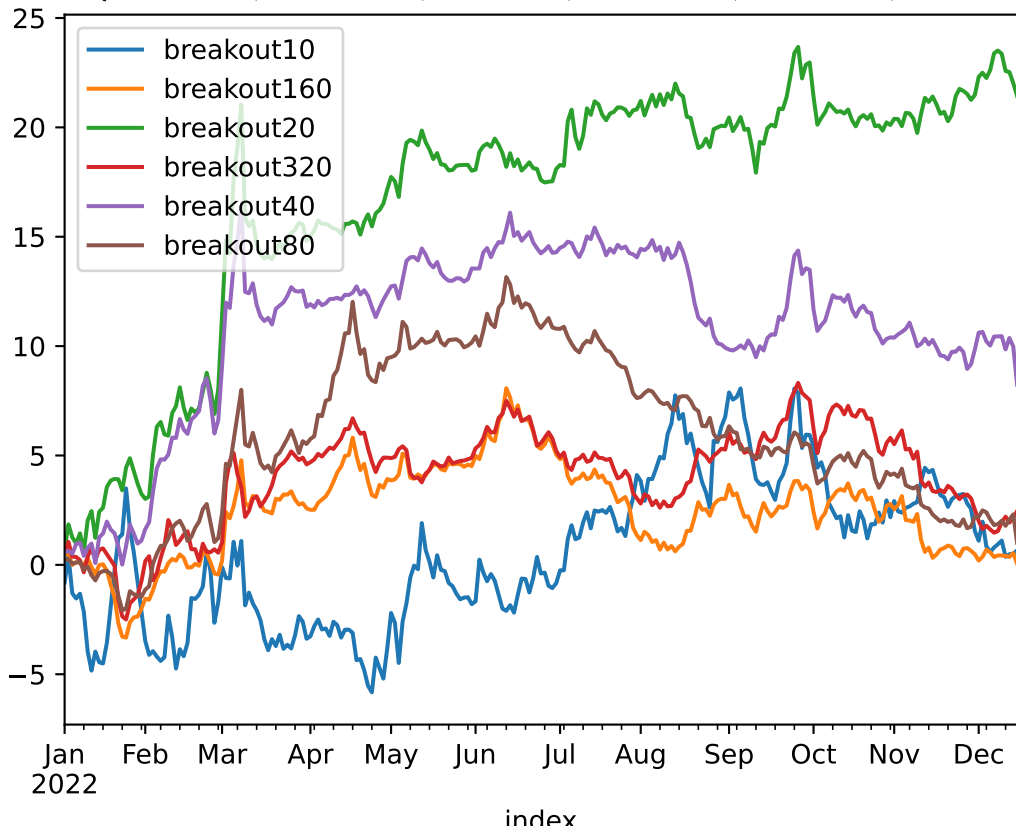


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 0.675, 'breakout160': 0.058, 'breakout20': 22.037, 'breakout320': 2.522, 'breakout40': 8.467, 'breakout80': 1.041}

ann. std {'breakout10': 13.838, 'breakout160': 7.22, 'breakout20': 12.239, 'breakout320': 7.548, 'breakout40': 9.886, 'breakout80': 8.035}

ann. SR {'breakout10': 0.05, 'breakout160': 0.01, 'breakout20': 1.8, 'breakout320': 0.33, 'breakout40': 0.86, 'breakout80': 0.13}

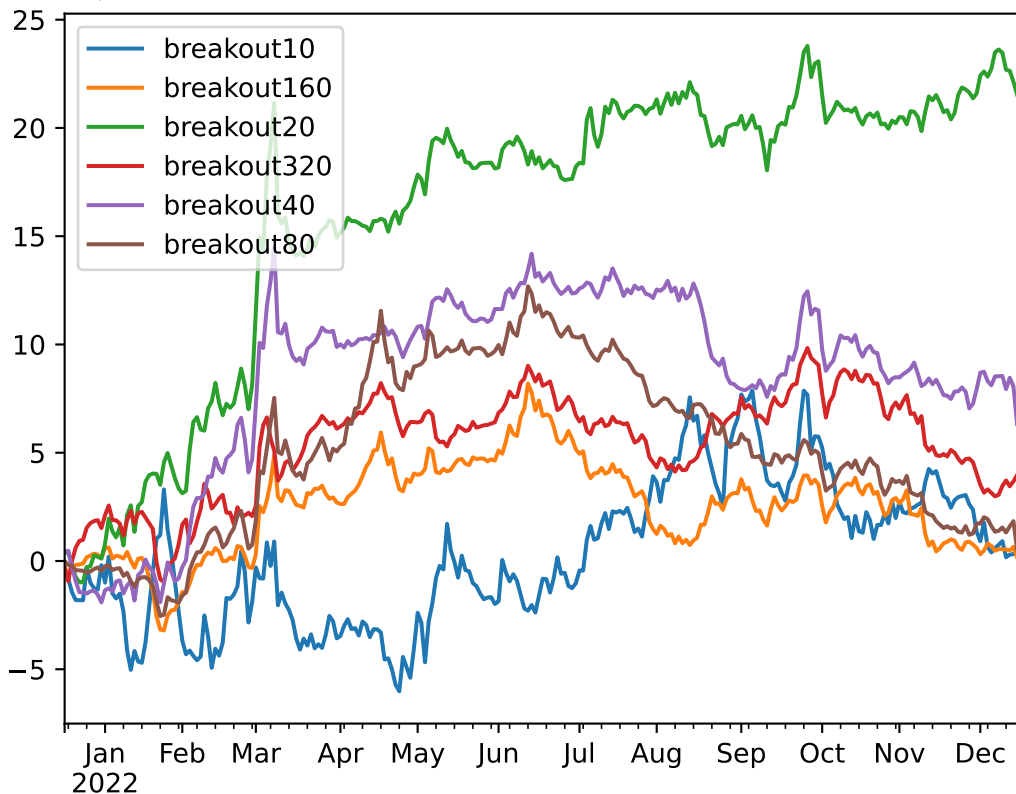


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 0.457, 'breakout160': 0.172, 'breakout20': 21.214, 'breakout320': 3.909, 'breakout40': 6.227, 'breakout80': 0.536}

ann. std {'breakout10': 13.724, 'breakout160': 7.1, 'breakout20': 12.045, 'breakout320': 7.541, 'breakout40': 9.762, 'breakout80': 7.871}

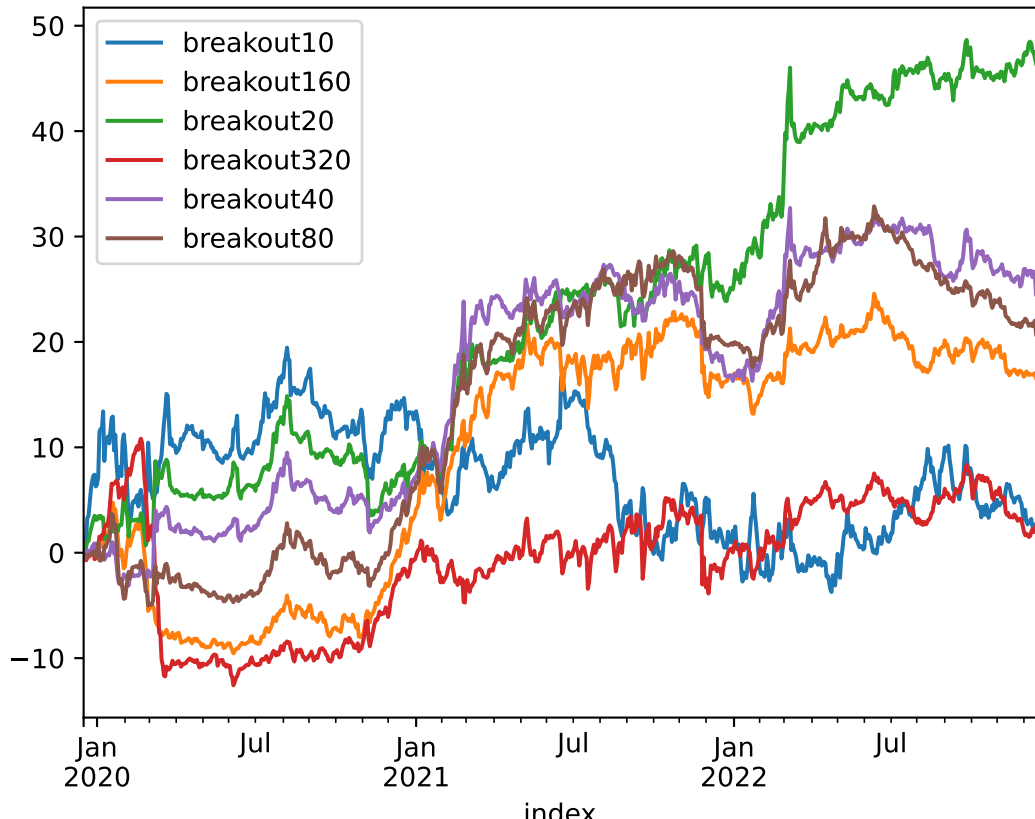
ann. SR {'breakout10': 0.03, 'breakout160': 0.02, 'breakout20': 1.76, 'breakout320': 0.52, 'breakout40': 0.64, 'breakout80': 0.07}



index

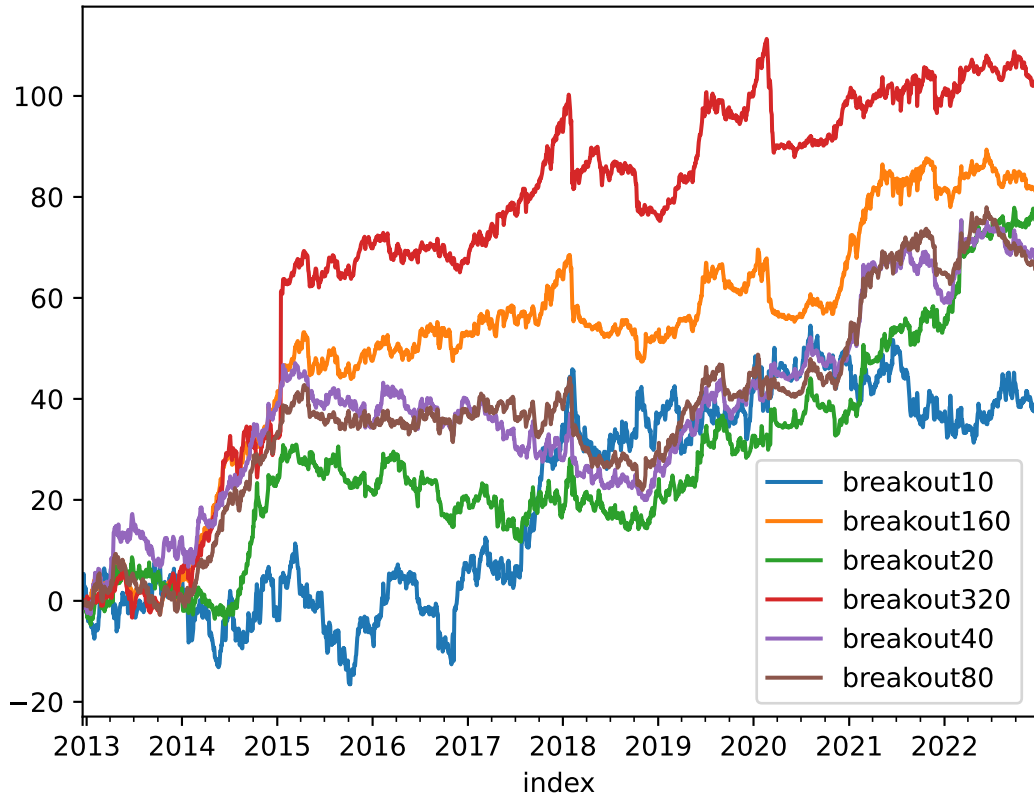
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': 0.901, 'breakout160': 5.414, 'breakout20': 15.174, 'breakout320': 0.81, 'breakout40': 8.019, 'breakout80': 6.776}
ann. std {'breakout10': 15.085, 'breakout160': 9.749, 'breakout20': 11.522, 'breakout320': 10.745, 'breakout40': 9.989, 'breakout80': 9.607}
ann. SR {'breakout10': 0.06, 'breakout160': 0.56, 'breakout20': 1.32, 'breakout320': 0.08, 'breakout40': 0.8, 'breakout80': 0.71}



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

ann. mean {'breakout10': 3.709, 'breakout160': 7.984, 'breakout20': 7.421, 'breakout320': 10.102, 'breakout40': 6.597, 'breakout80': 6.458}
ann. std {'breakout10': 15.762, 'breakout160': 9.139, 'breakout20': 11.208, 'breakout320': 13.343, 'breakout40': 9.854, 'breakout80': 9.023}
ann. SR {'breakout10': 0.24, 'breakout160': 0.87, 'breakout20': 0.66, 'breakout320': 0.76, 'breakout40': 0.67, 'breakout80': 0.72}

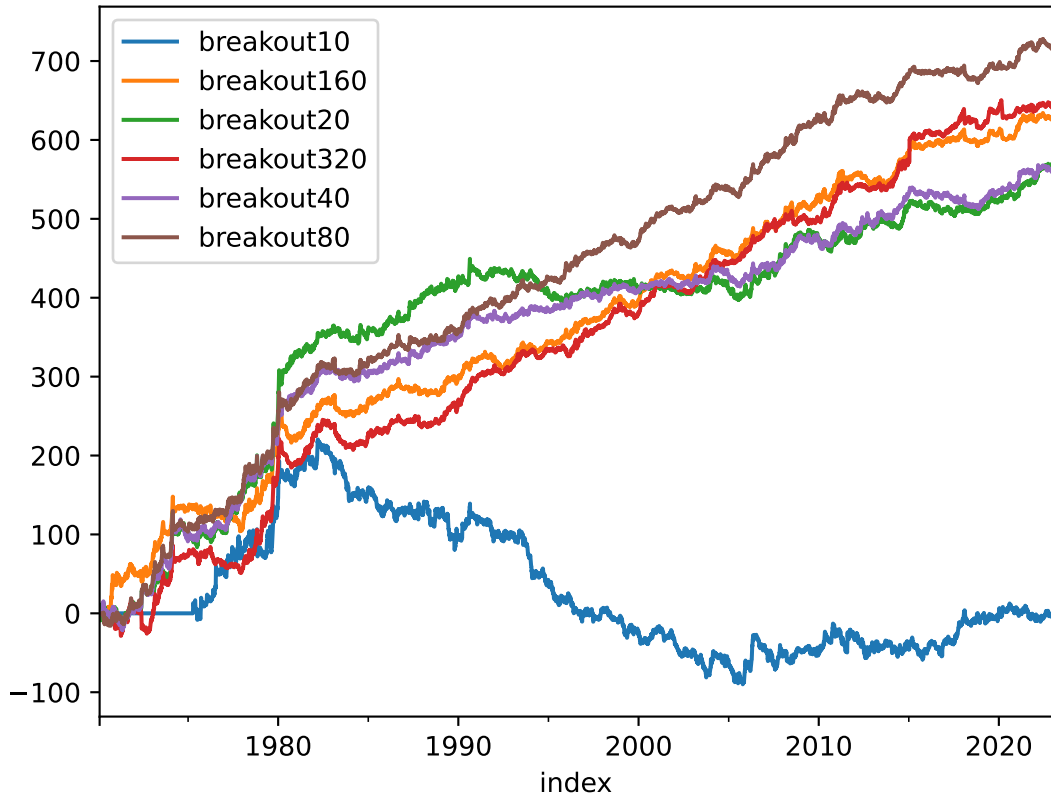


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.078, 'breakout160': 11.623, 'breakout20': 10.535, 'breakout320': 11.916, 'breakout40': 10.393, 'breakout80': 13.287}

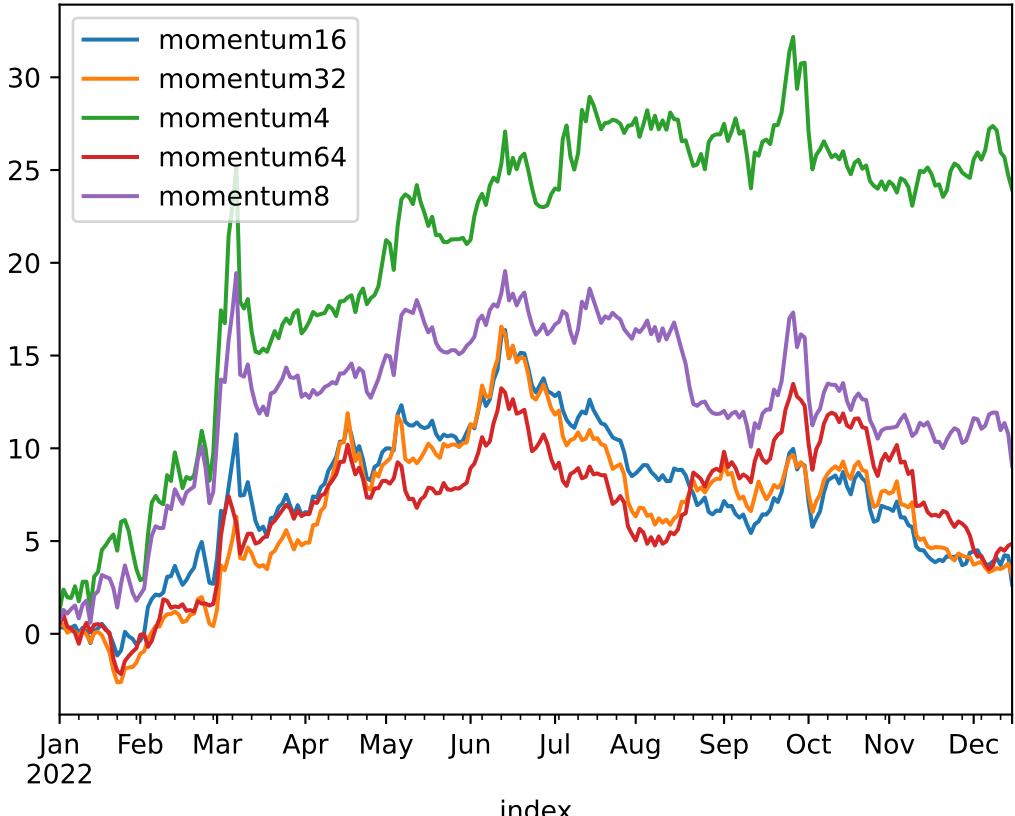
ann. std {'breakout10': 20.844, 'breakout160': 12.503, 'breakout20': 16.109, 'breakout320': 13.056, 'breakout40': 13.241, 'breakout80': 12.763}

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



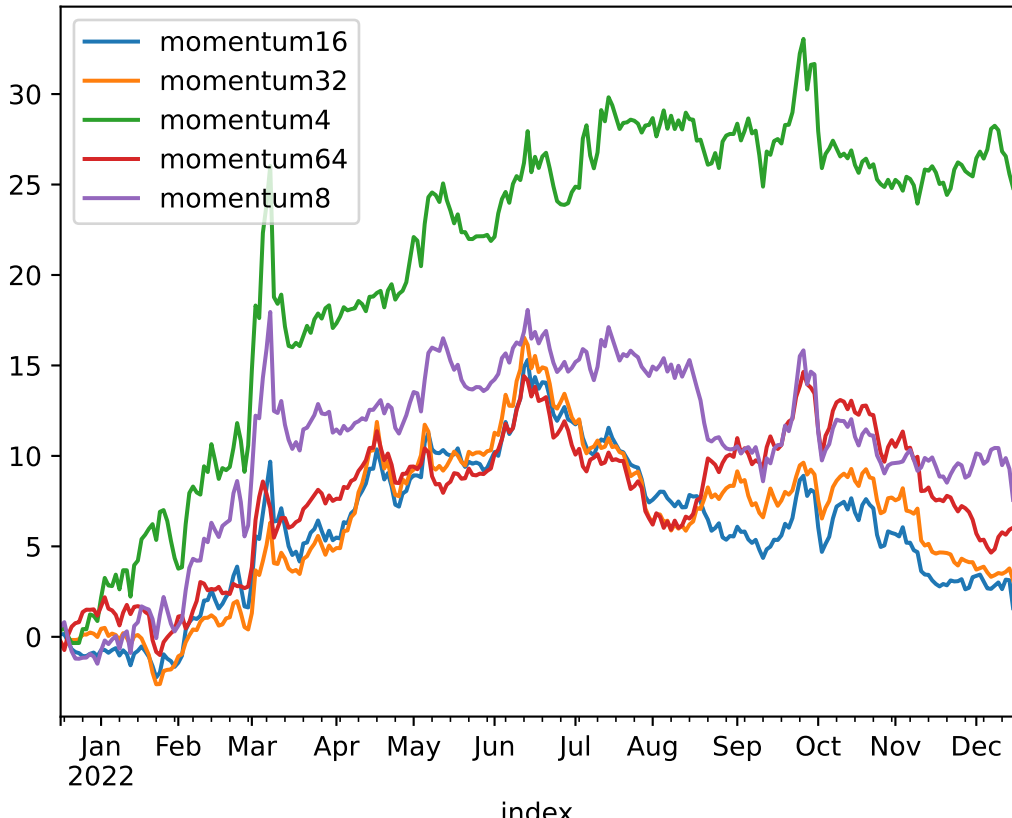
Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 2.735, 'momentum32': 3.224, 'momentum4': 24.619, 'momentum64': 5.004, 'momentum8': 9.313}
ann. std {'momentum16': 10.285, 'momentum32': 9.821, 'momentum4': 17.531, 'momentum64': 9.497, 'momentum8': 13.469}
ann. SR {'momentum16': 0.27, 'momentum32': 0.33, 'momentum4': 1.4, 'momentum64': 0.53, 'momentum8': 0.69}



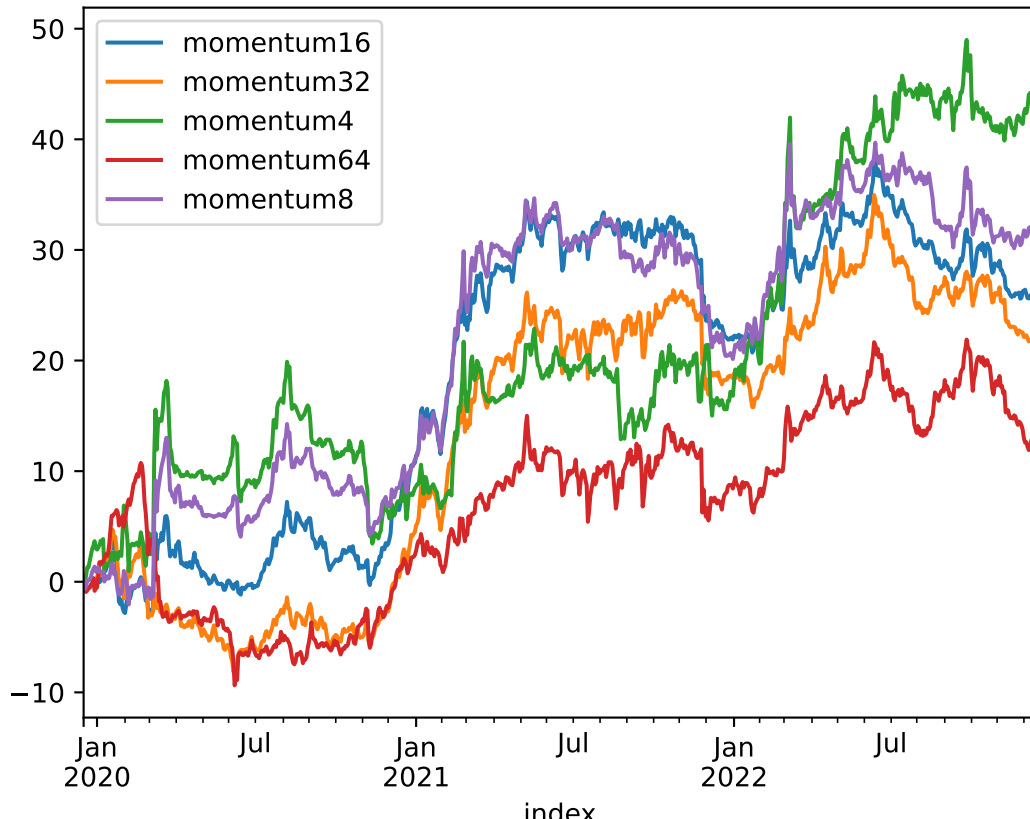
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 1.564, 'momentum32': 3.078, 'momentum4': 24.436, 'momentum64': 5.943, 'momentum8': 7.454}
ann. std {'momentum16': 10.089, 'momentum32': 9.632, 'momentum4': 17.206, 'momentum64': 9.379, 'momentum8': 13.262}
ann. SR {'momentum16': 0.16, 'momentum32': 0.32, 'momentum4': 1.42, 'momentum64': 0.63, 'momentum8': 0.56}



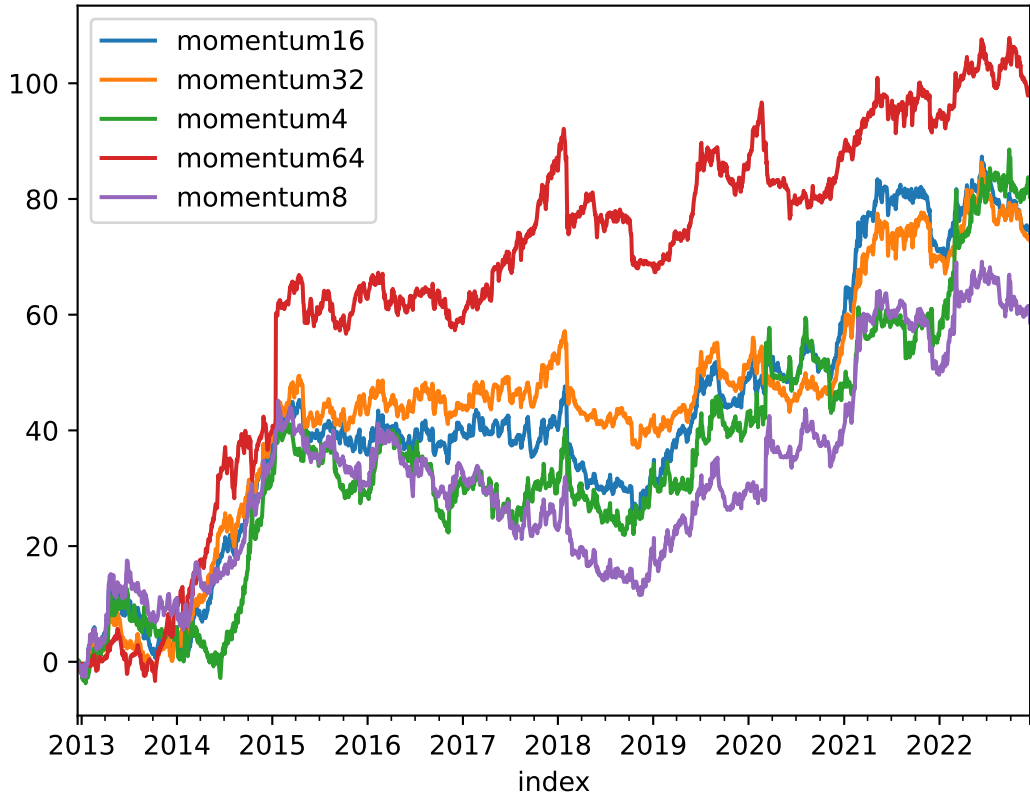
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.027, 'momentum32': 7.04, 'momentum4': 13.325, 'momentum64': 4.345, 'momentum8': 9.546}
ann. std {'momentum16': 11.021, 'momentum32': 10.863, 'momentum4': 16.083, 'momentum64': 10.958, 'momentum8': 12.776}
ann. SR {'momentum16': 0.73, 'momentum32': 0.65, 'momentum4': 0.83, 'momentum64': 0.4, 'momentum8': 0.75}



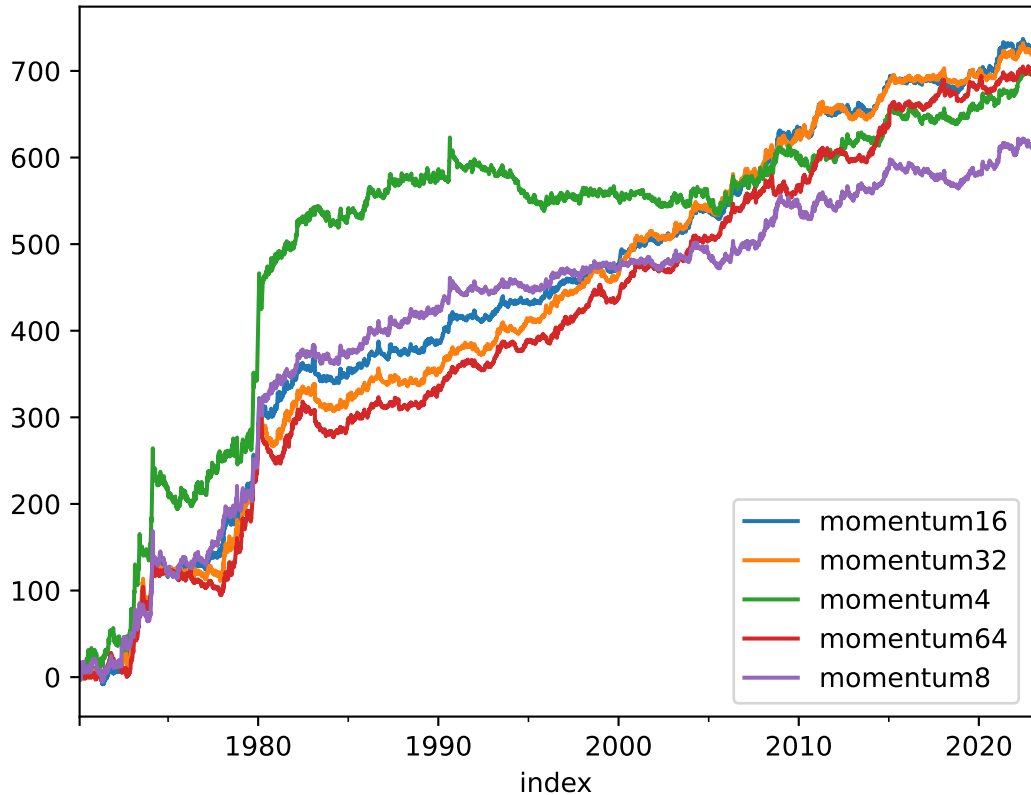
Total Trading Rule P&L for period '10Y'

ann. mean {'momentum16': 7.223, 'momentum32': 7.149, 'momentum4': 7.882, 'momentum64': 9.737, 'momentum8': 5.756}
ann. std {'momentum16': 9.963, 'momentum32': 9.506, 'momentum4': 13.687, 'momentum64': 12.01, 'momentum8': 11.334}
ann. SR {'momentum16': 0.73, 'momentum32': 0.75, 'momentum4': 0.58, 'momentum64': 0.81, 'momentum8': 0.51}



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

ann. mean {'momentum16': 13.424, 'momentum32': 13.34, 'momentum4': 12.932, 'momentum64': 12.933, 'momentum8': 11.35}
ann. std {'momentum16': 14.231, 'momentum32': 13.861, 'momentum4': 20.086, 'momentum64': 13.496, 'momentum8': 15.881}
ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}

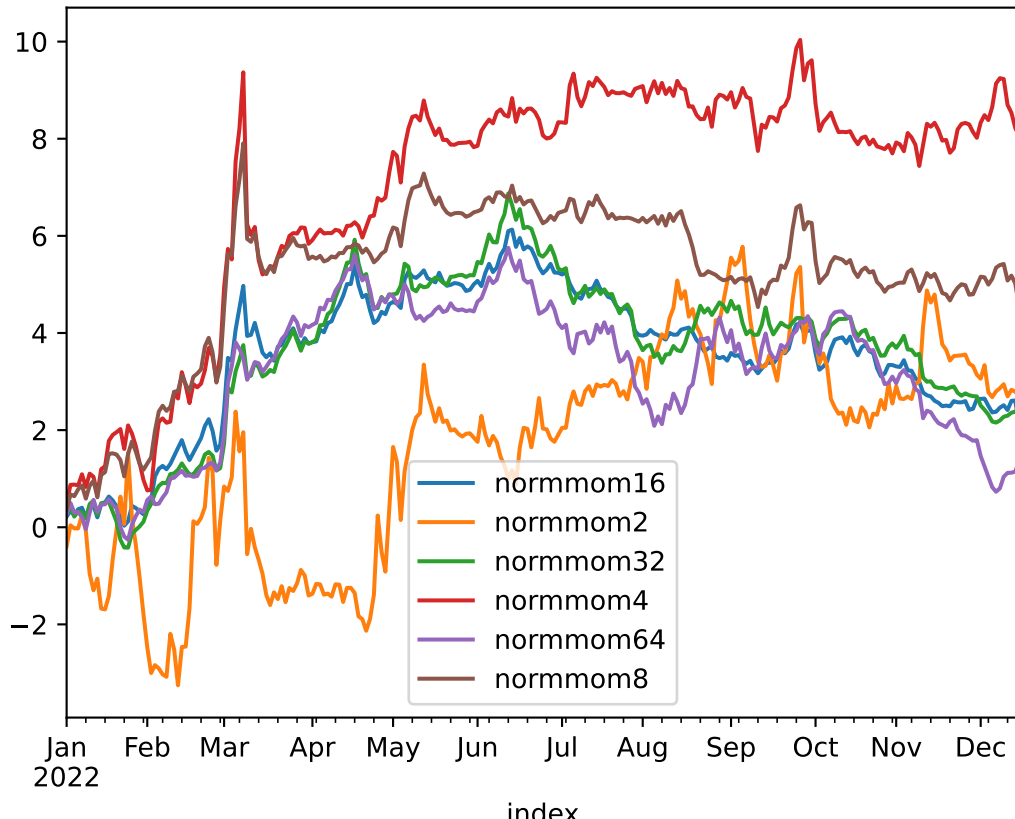


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 2.162, 'normmom2': 2.766, 'normmom32': 2.364, 'normmom4': 8.276, 'normmom64': 1.401, 'normmom8': 4.662}

ann. std {'normmom16': 3.199, 'normmom2': 8.152, 'normmom32': 3.221, 'normmom4': 6.07, 'normmom64': 3.489, 'normmom8': 4.345}

ann. SR {'normmom16': 0.68, 'normmom2': 0.34, 'normmom32': 0.73, 'normmom4': 1.36, 'normmom64': 0.4, 'normmom8': 1.07}

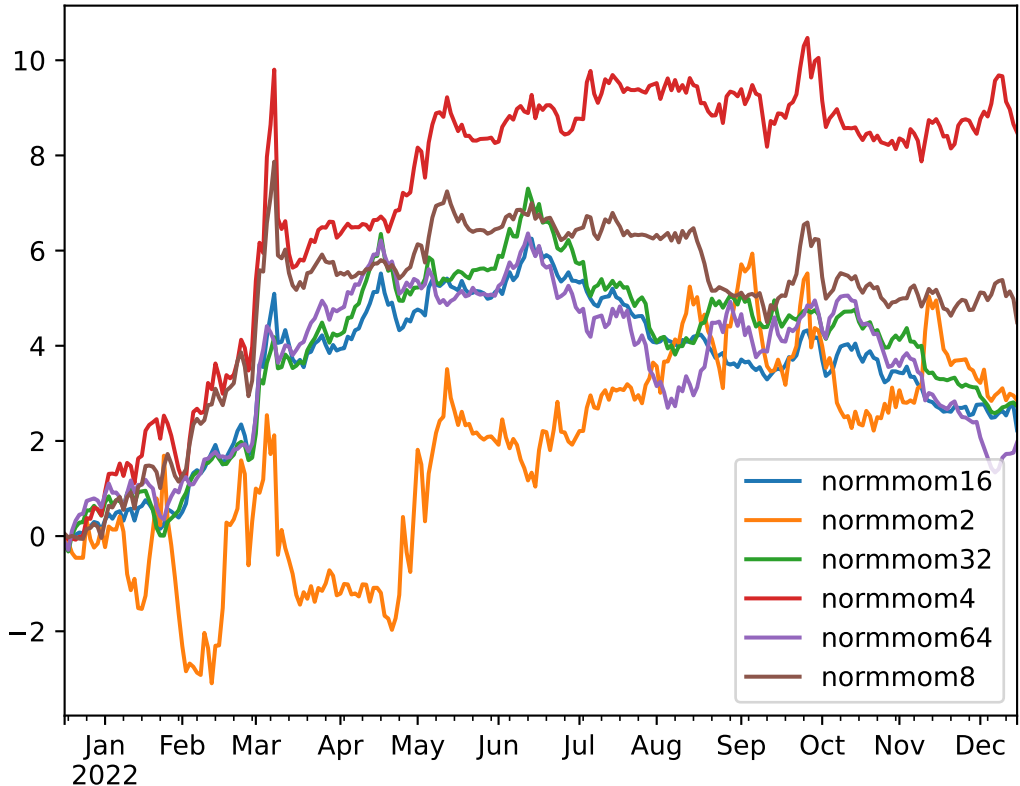


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 2.191, 'normmom2': 2.807, 'normmom32': 2.687, 'normmom4': 8.354, 'normmom64': 1.939, 'normmom8': 4.427}

ann. std {'normmom16': 3.144, 'normmom2': 8.039, 'normmom32': 3.198, 'normmom4': 5.958, 'normmom64': 3.465, 'normmom8': 4.266}

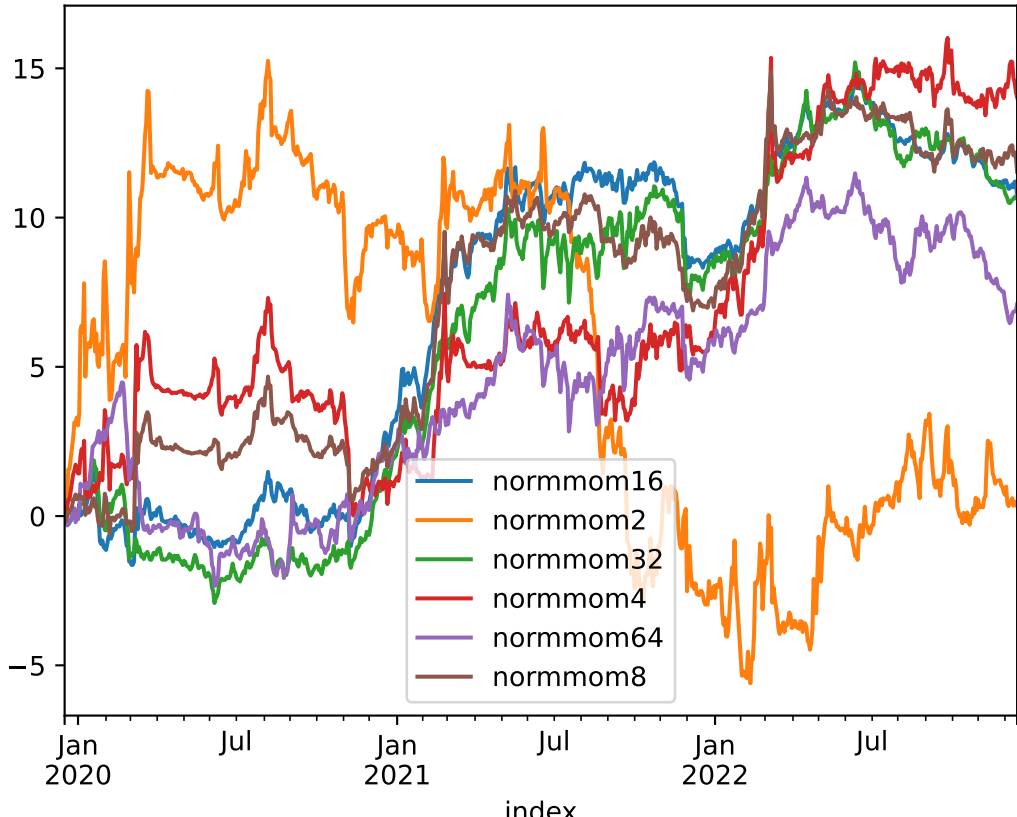
ann. SR {'normmom16': 0.7, 'normmom2': 0.35, 'normmom32': 0.84, 'normmom4': 1.4, 'normmom64': 0.56, 'normmom8': 1.04}



index

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

ann. mean {'normmom16': 3.499, 'normmom2': 0.112, 'normmom32': 3.475, 'normmom4': 4.588, 'normmom64': 2.319, 'normmom8': 3.772}
ann. std {'normmom16': 3.713, 'normmom2': 8.882, 'normmom32': 4.047, 'normmom4': 5.944, 'normmom64': 4.344, 'normmom8': 4.255}
ann. SR {'normmom16': 0.94, 'normmom2': 0.01, 'normmom32': 0.86, 'normmom4': 0.77, 'normmom64': 0.53, 'normmom8': 0.89}

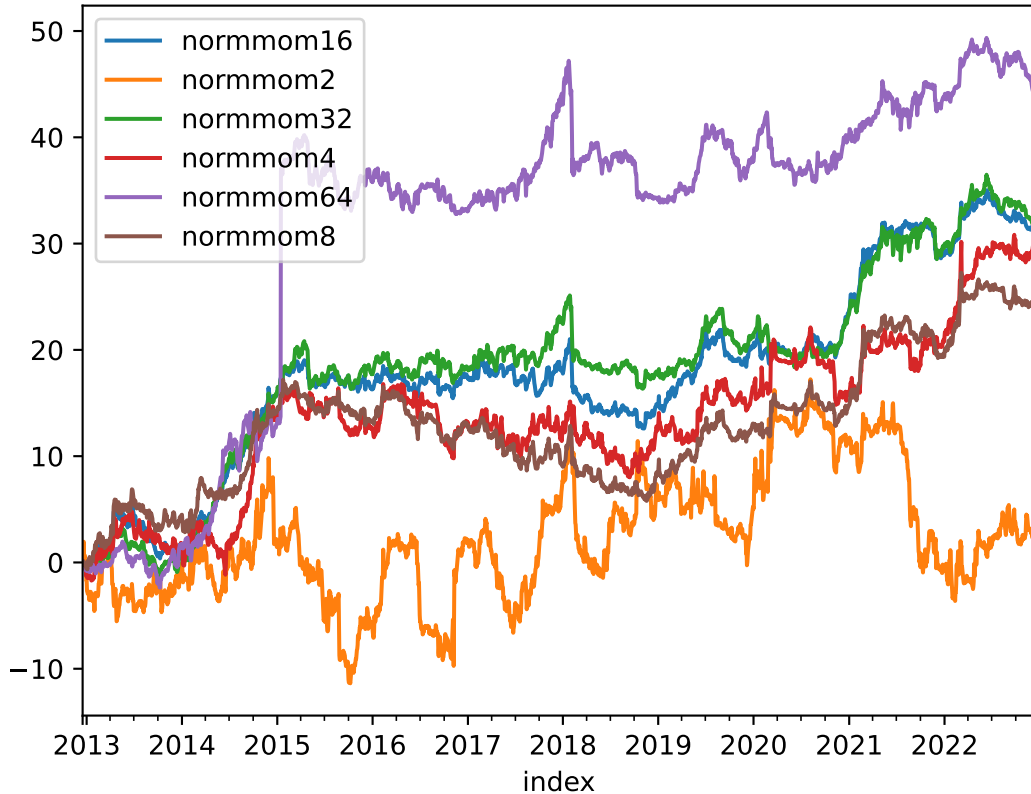


Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 3.041, 'normmom2': 0.228, 'normmom32': 3.131, 'normmom4': 2.83, 'normmom64': 4.412, 'normmom8': 2.343}

ann. std {'normmom16': 3.582, 'normmom2': 9.096, 'normmom32': 3.732, 'normmom4': 5.497, 'normmom64': 8.561, 'normmom8': 4.057}

ann. SR {'normmom16': 0.85, 'normmom2': 0.03, 'normmom32': 0.84, 'normmom4': 0.51, 'normmom64': 0.52, 'normmom8': 0.58}

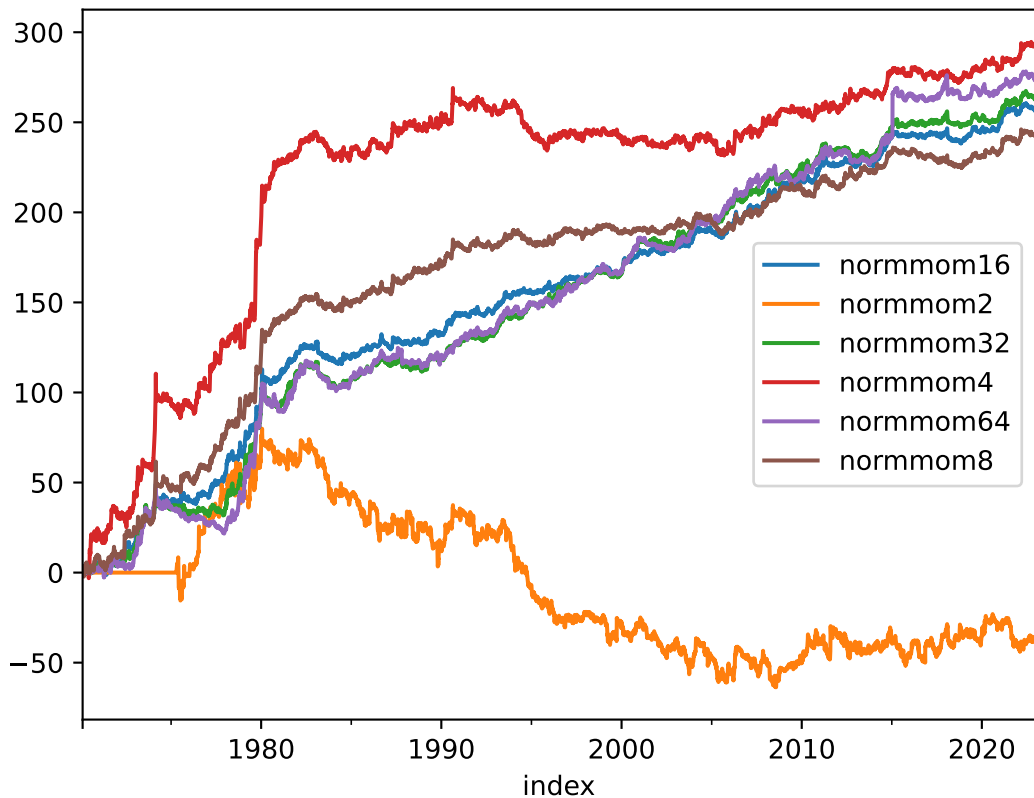


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.764, 'normmom2': -0.704, 'normmom32': 4.879, 'normmom4': 5.432, 'normmom64': 5.084, 'normmom8': 4.505}

ann. std {'normmom16': 4.926, 'normmom2': 11.205, 'normmom32': 4.994, 'normmom4': 8.327, 'normmom64': 6.314, 'normmom8': 5.935}

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

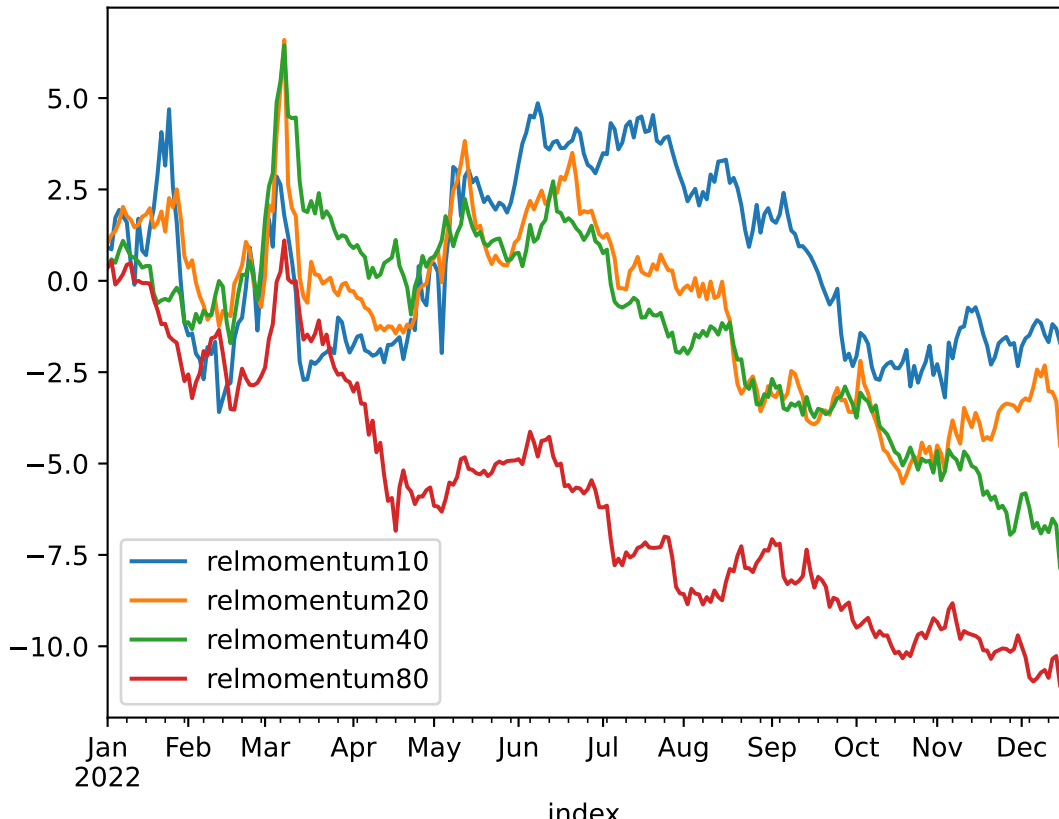


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -1.744, 'relmomentum20': -4.637, 'relmomentum40': -8.06, 'relmomentum80': -11.379}

ann. std {'relmomentum10': 10.137, 'relmomentum20': 8.602, 'relmomentum40': 6.767, 'relmomentum80': 5.763}

ann. SR {'relmomentum10': -0.17, 'relmomentum20': -0.54, 'relmomentum40': -1.19, 'relmomentum80': -1.97}

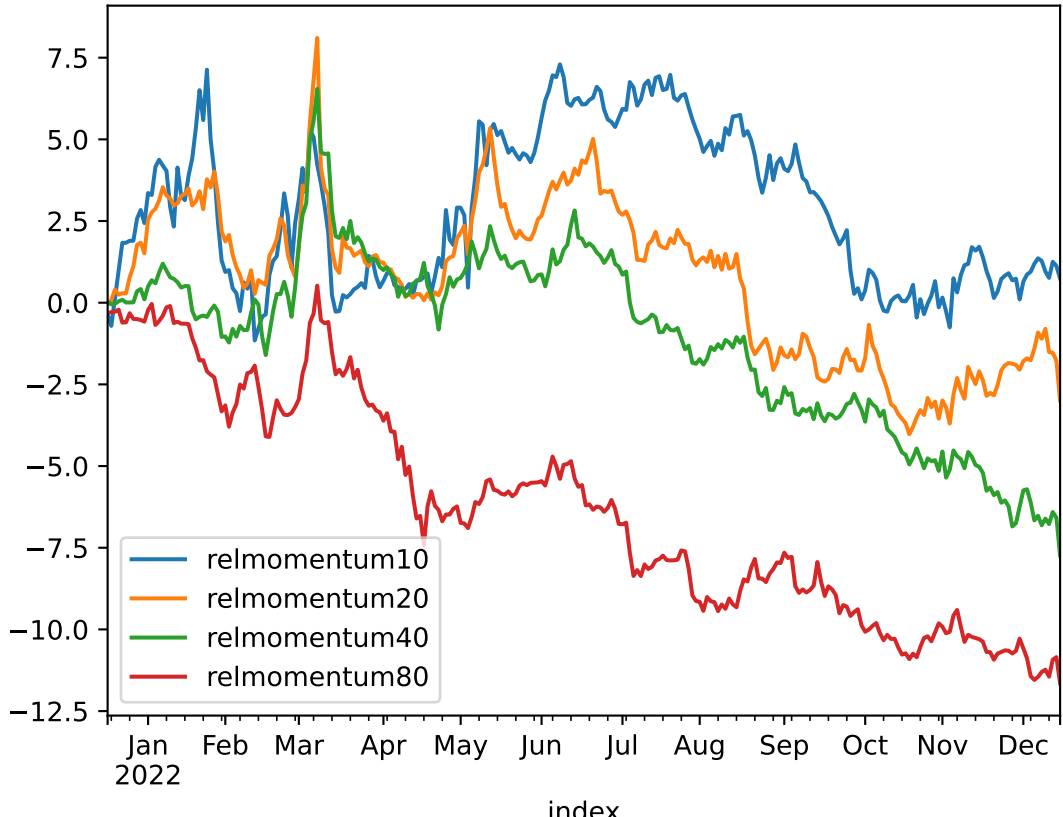


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': 0.729, 'relmomentum20': -2.951, 'relmomentum40': -7.618, 'relmomentum80': -11.47}

ann. std {'relmomentum10': 10.073, 'relmomentum20': 8.481, 'relmomentum40': 6.641, 'relmomentum80': 5.669}

ann. SR {'relmomentum10': 0.07, 'relmomentum20': -0.35, 'relmomentum40': -1.15, 'relmomentum80': -2.02}

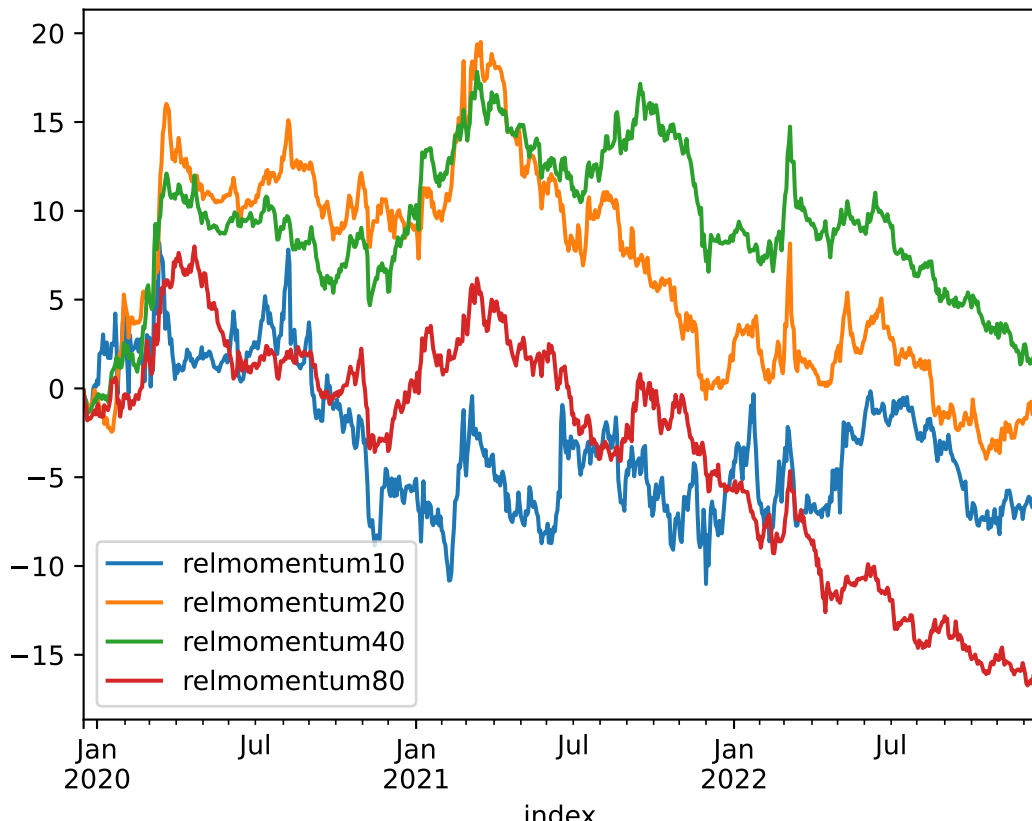


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -2.196, 'relmomentum20': -0.961, 'relmomentum40': 0.151, 'relmomentum80': -5.503}

ann. std {'relmomentum10': 12.723, 'relmomentum20': 9.066, 'relmomentum40': 7.473, 'relmomentum80': 6.969}

ann. SR {'relmomentum10': -0.17, 'relmomentum20': -0.11, 'relmomentum40': 0.02, 'relmomentum80': -0.79}

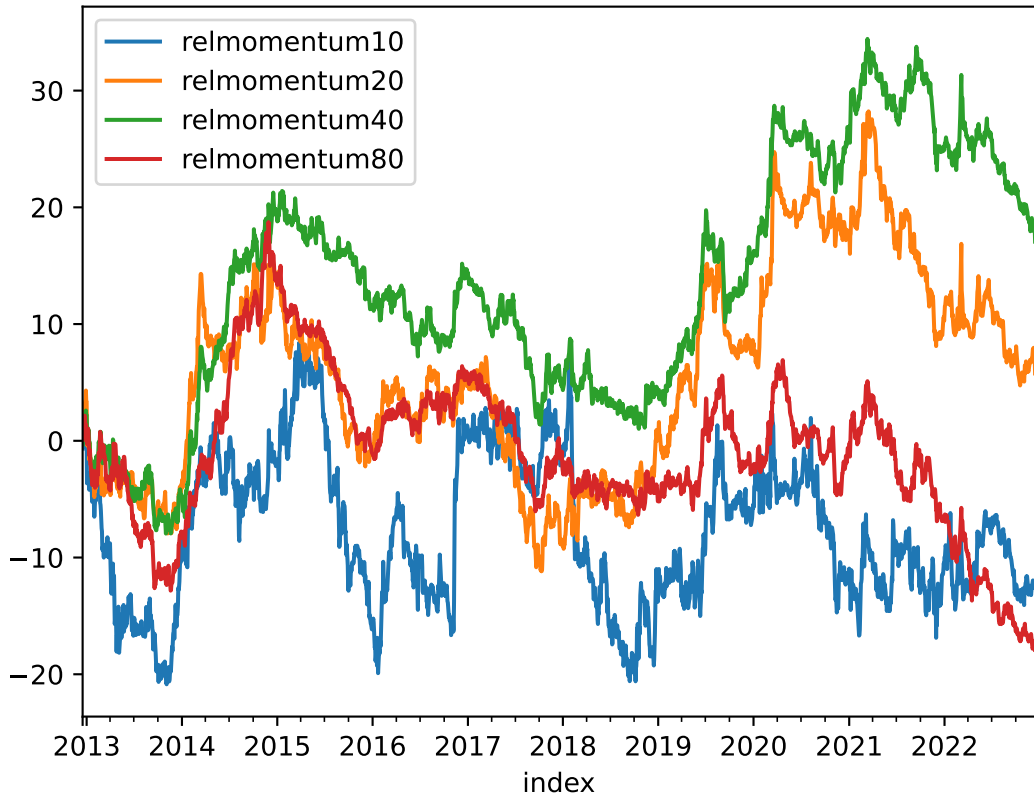


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -1.234, 'relmomentum20': 0.566, 'relmomentum40': 1.674, 'relmomentum80': -1.758}

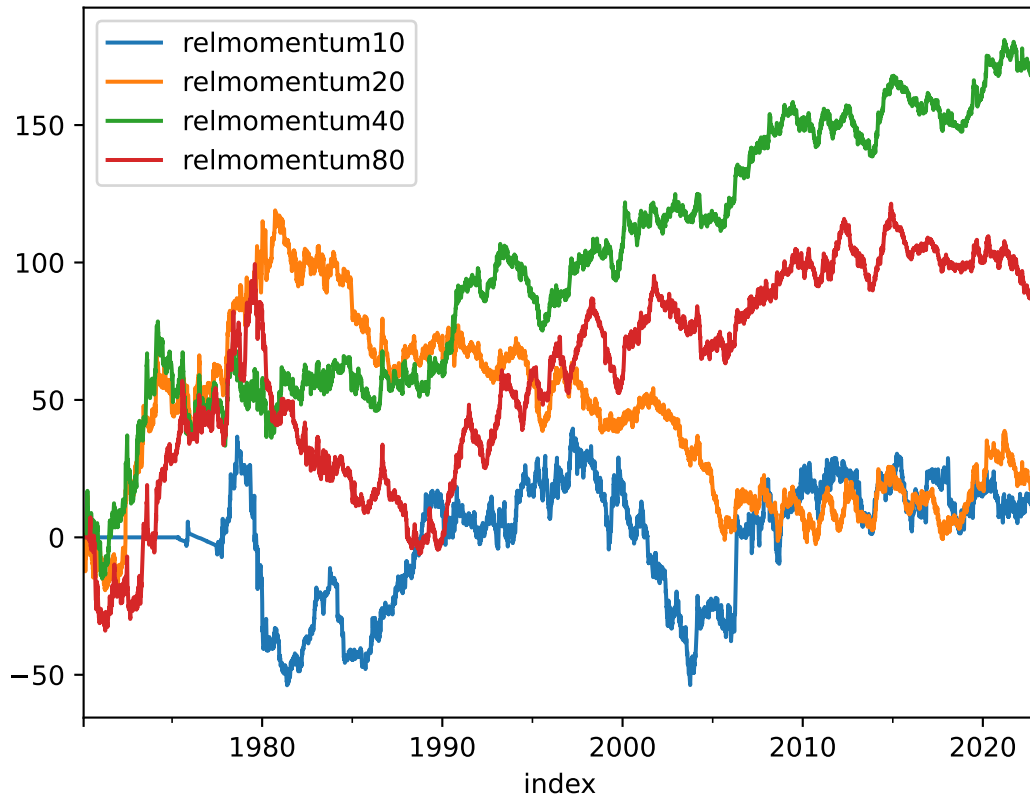
ann. std {'relmomentum10': 12.983, 'relmomentum20': 9.046, 'relmomentum40': 7.38, 'relmomentum80': 6.84}

ann. SR {'relmomentum10': -0.1, 'relmomentum20': 0.06, 'relmomentum40': 0.23, 'relmomentum80': -0.26}

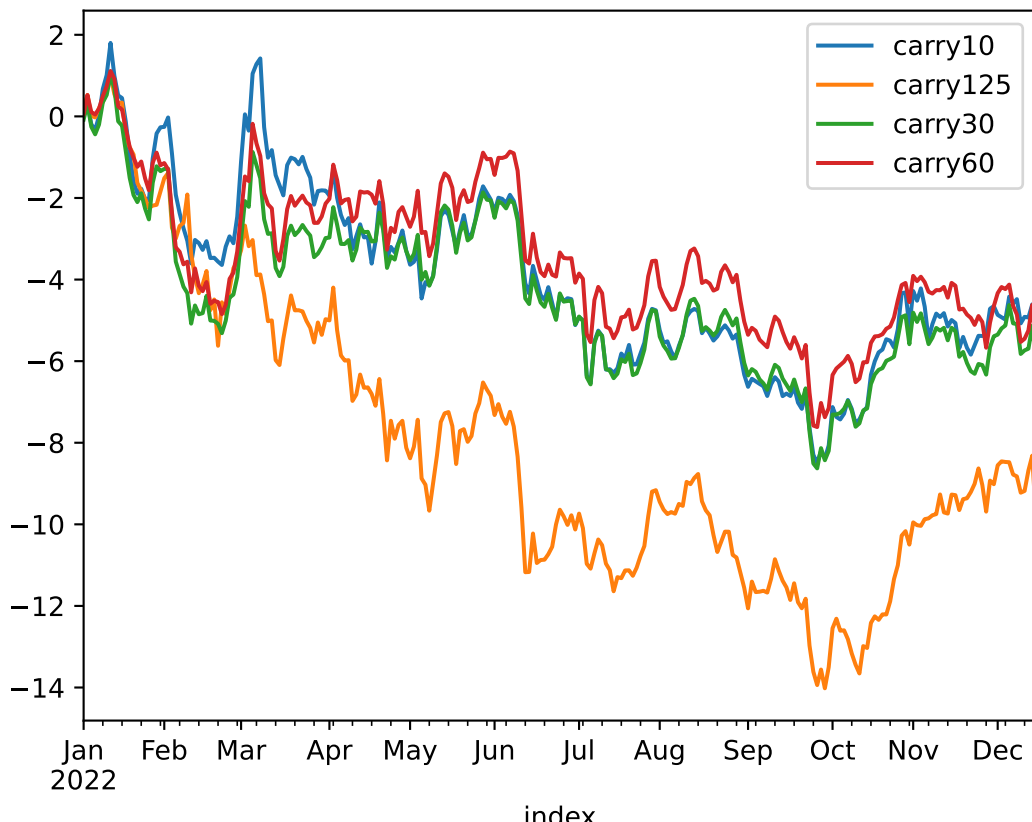


Total Trading Rule P&L for period '99Y'

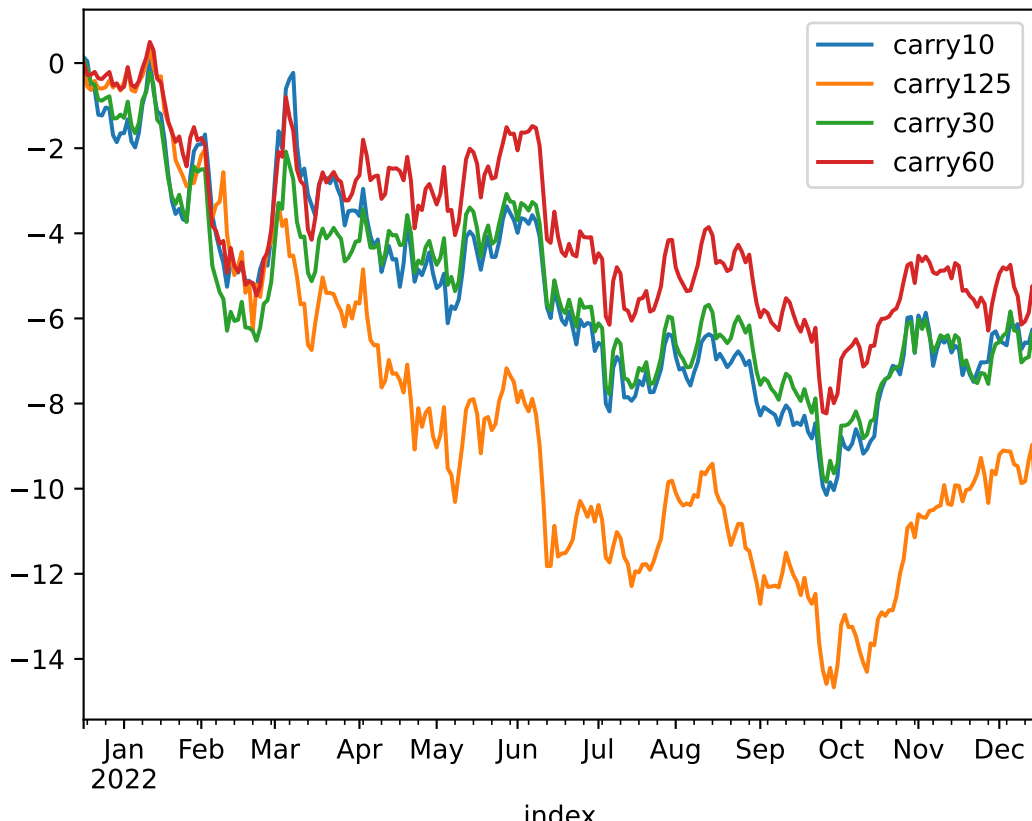
ann. mean {'relmomentum10': 0.176, 'relmomentum20': 0.303, 'relmomentum40': 3.037, 'relmomentum80': 1.573}
ann. std {'relmomentum10': 13.328, 'relmomentum20': 11.53, 'relmomentum40': 10.799, 'relmomentum80': 11.067}
ann. SR {'relmomentum10': 0.01, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}



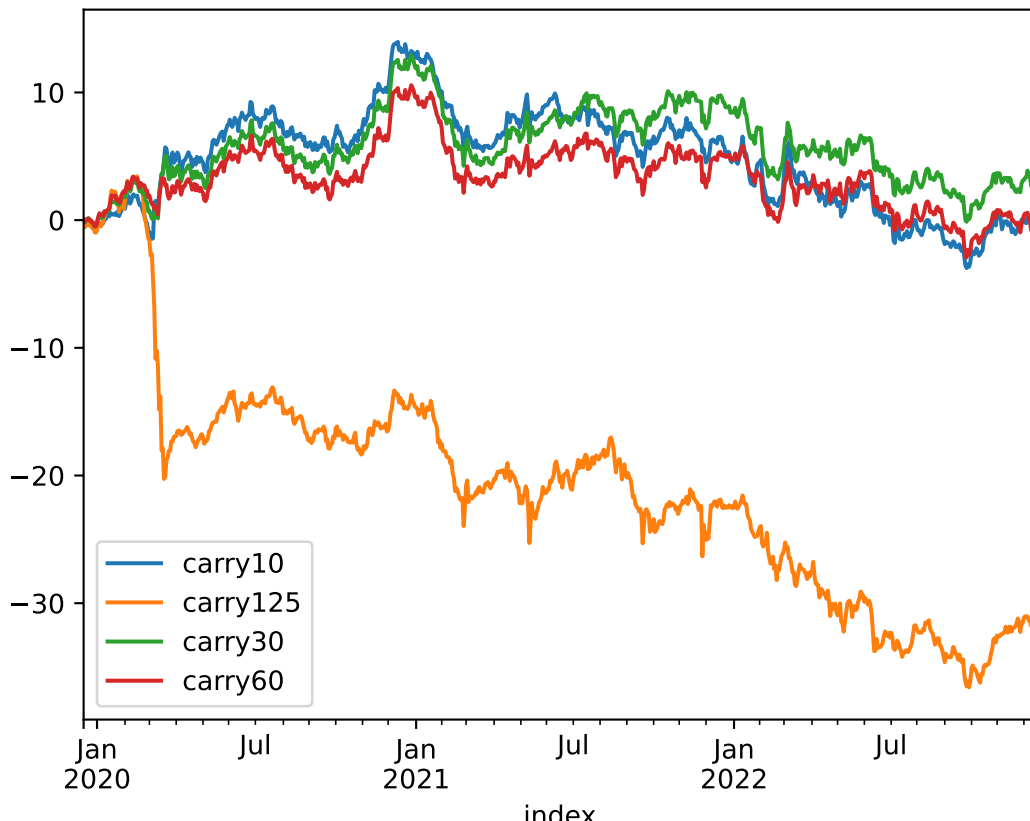
Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': -5.316, 'carry125': -10.242, 'carry30': -6.167, 'carry60': -5.789}
ann. std {'carry10': 7.207, 'carry125': 7.733, 'carry30': 6.847, 'carry60': 6.887}
ann. SR {'carry10': -0.74, 'carry125': -1.32, 'carry30': -0.9, 'carry60': -0.84}



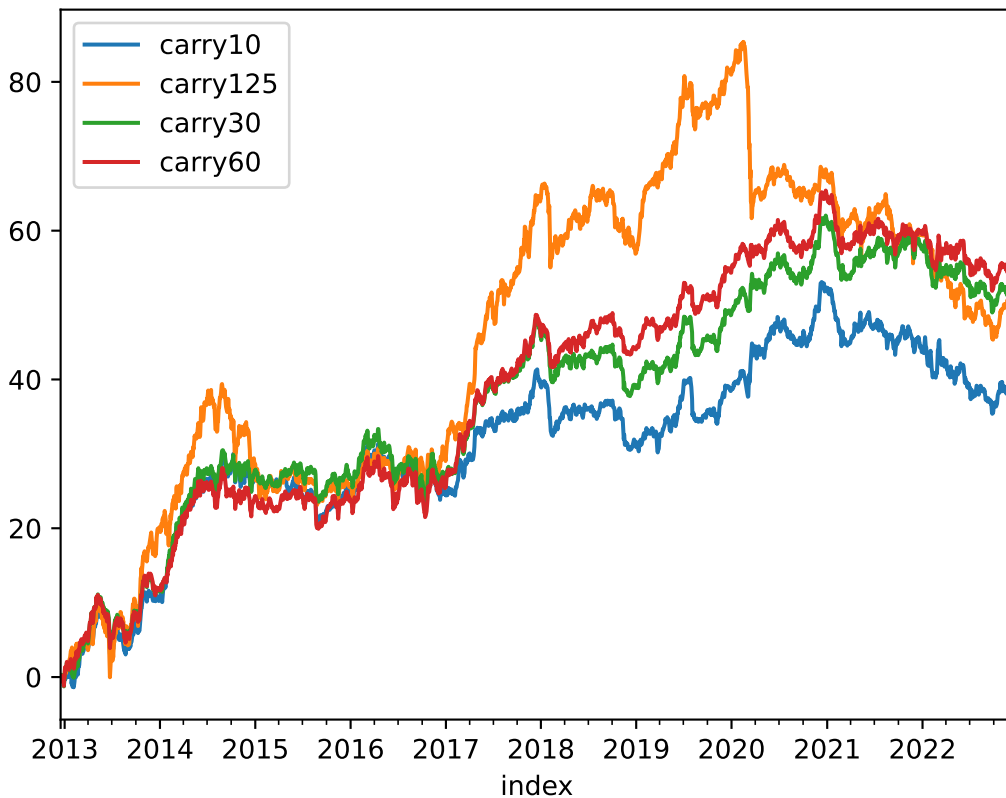
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -6.716, 'carry125': -10.446, 'carry30': -7.098, 'carry60': -6.151}
ann. std {'carry10': 7.132, 'carry125': 7.598, 'carry30': 6.738, 'carry60': 6.755}
ann. SR {'carry10': -0.94, 'carry125': -1.37, 'carry30': -1.05, 'carry60': -0.91}



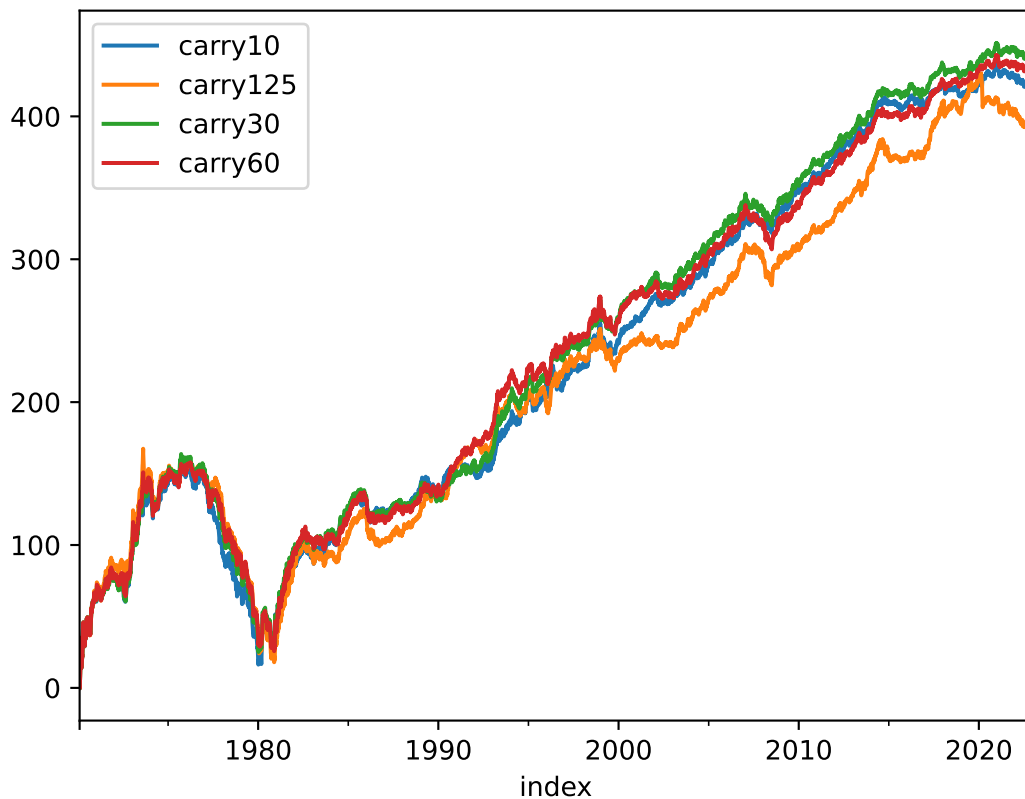
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.14, 'carry125': -10.635, 'carry30': 0.818, 'carry60': -0.302}
ann. std {'carry10': 6.81, 'carry125': 9.426, 'carry30': 6.608, 'carry60': 6.555}
ann. SR {'carry10': -0.02, 'carry125': -1.13, 'carry30': 0.12, 'carry60': -0.05}



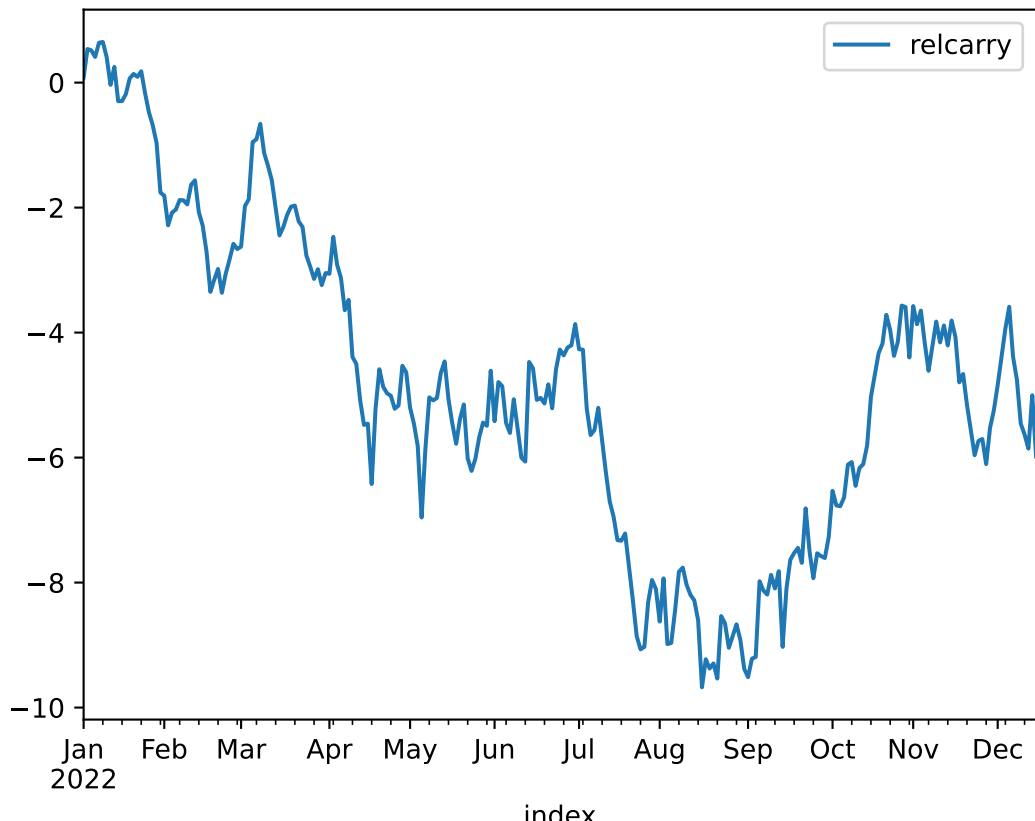
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.799, 'carry125': 4.848, 'carry30': 5.066, 'carry60': 5.289}
ann. std {'carry10': 6.462, 'carry125': 9.142, 'carry30': 6.577, 'carry60': 6.546}
ann. SR {'carry10': 0.59, 'carry125': 0.53, 'carry30': 0.77, 'carry60': 0.81}



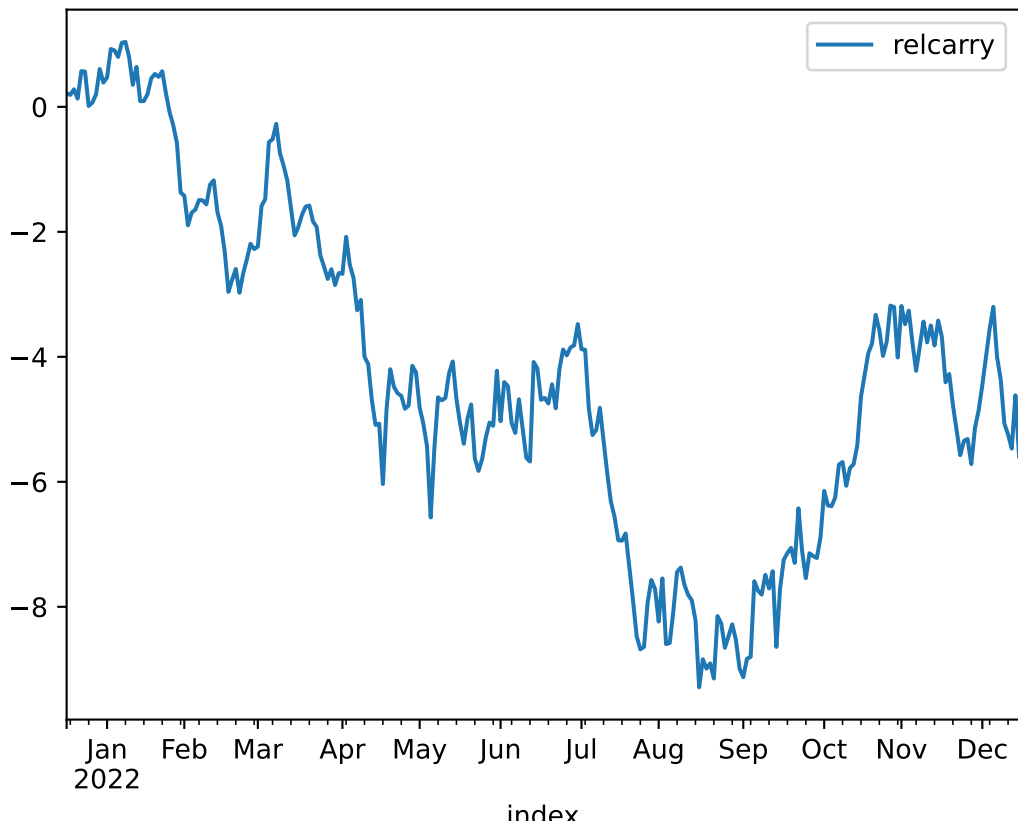
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.834, 'carry125': 7.315, 'carry30': 8.185, 'carry60': 8.007}
ann. std {'carry10': 11.863, 'carry125': 12.105, 'carry30': 11.875, 'carry60': 11.826}
ann. SR {'carry10': 0.66, 'carry125': 0.6, 'carry30': 0.69, 'carry60': 0.68}



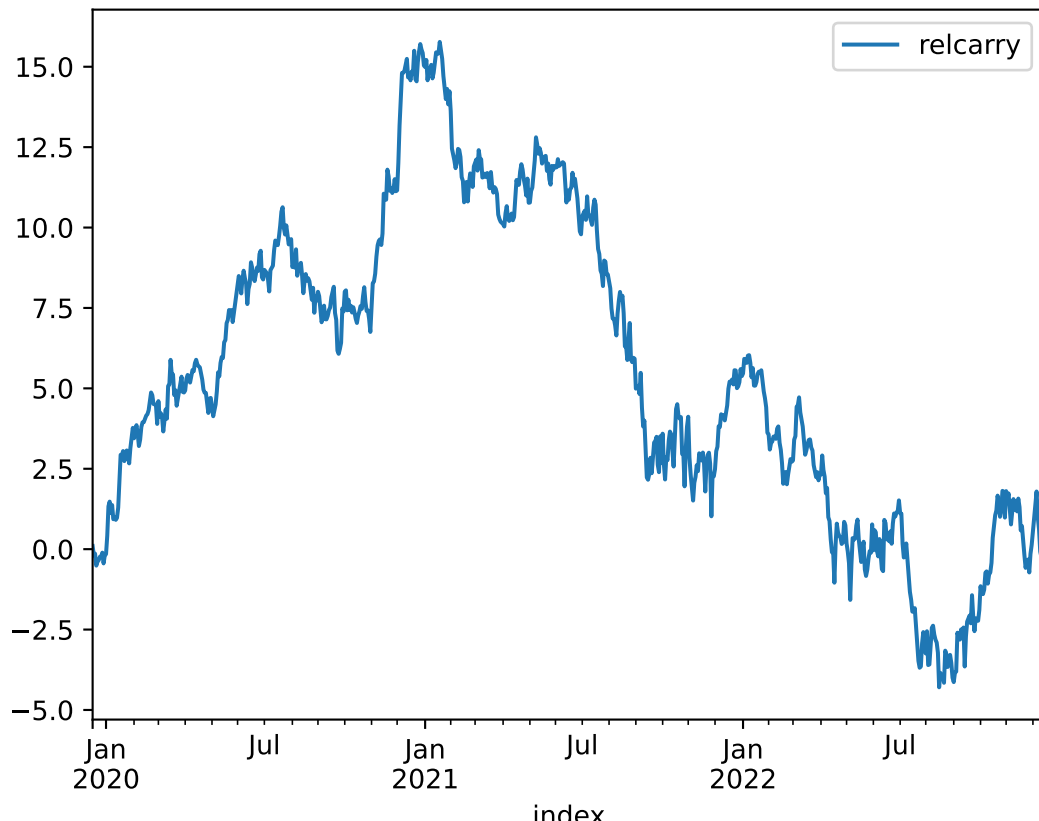
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': -6.151}
ann. std {'relcarry': 7.253}
ann. SR {'relcarry': -0.85}



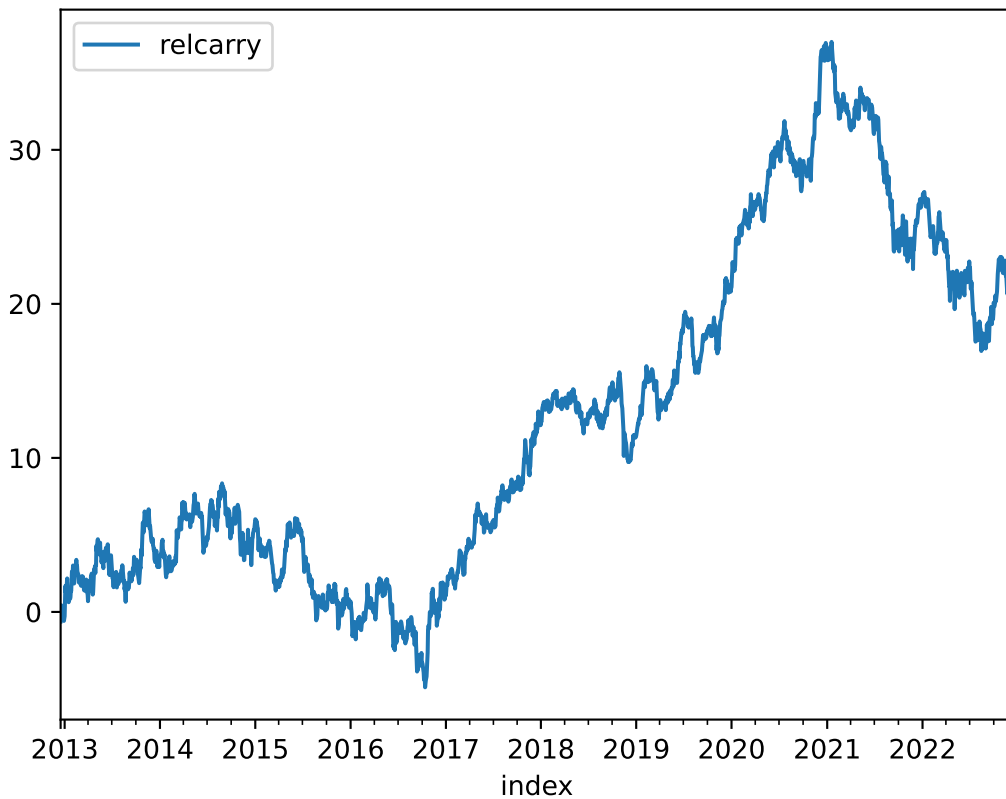
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -5.509}
ann. std {'relcarry': 7.156}
ann. SR {'relcarry': -0.77}



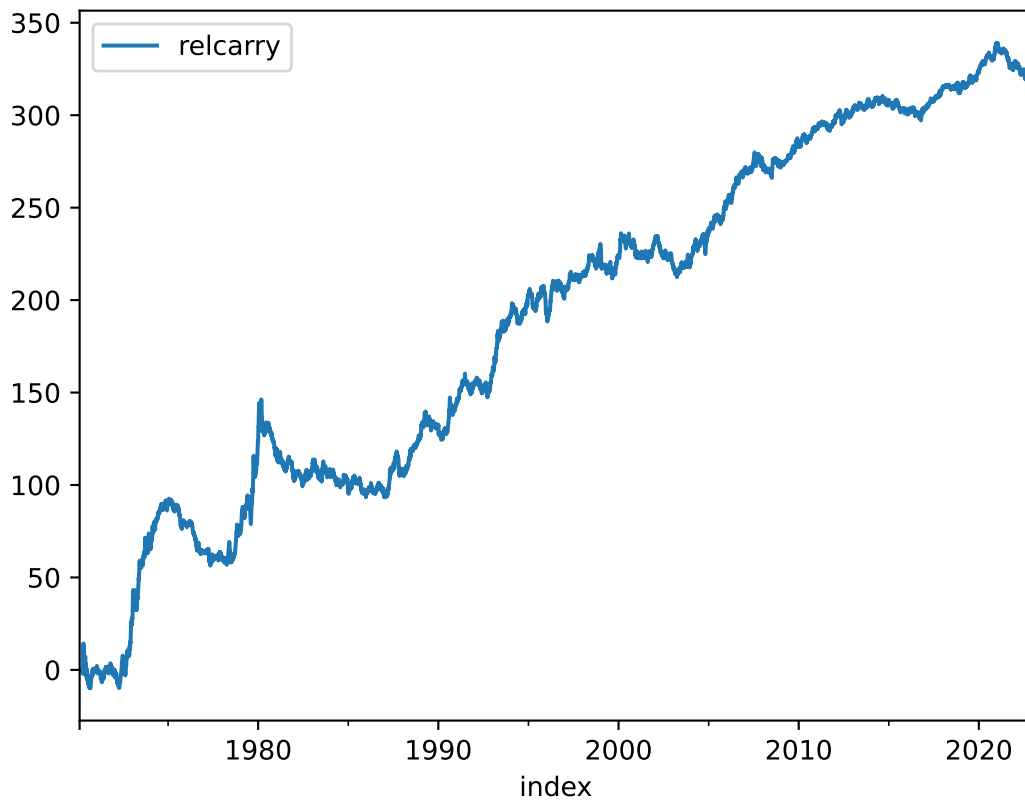
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.197}
ann. std {'relcarry': 6.852}
ann. SR {'relcarry': -0.03}



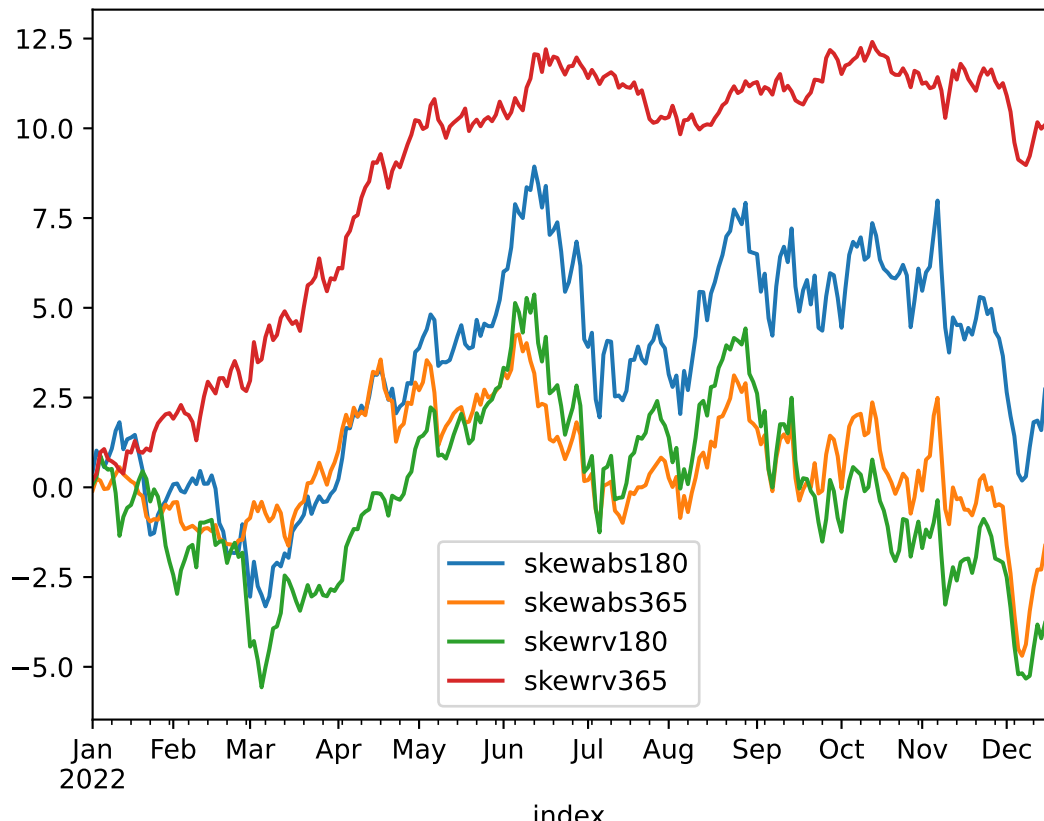
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.025}
ann. std {'relcarry': 6.059}
ann. SR {'relcarry': 0.33}



Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.99}
ann. std {'relcarry': 9.561}
ann. SR {'relcarry': 0.63}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 2.799, 'skewabs365': -1.677, 'skewrv180': -3.886, 'skewrv365': 10.381}
ann. std {'skewabs180': 10.049, 'skewabs365': 7.905, 'skewrv180': 9.379, 'skewrv365': 4.959}
ann. SR {'skewabs180': 0.28, 'skewabs365': -0.21, 'skewrv180': -0.41, 'skewrv365': 2.09}

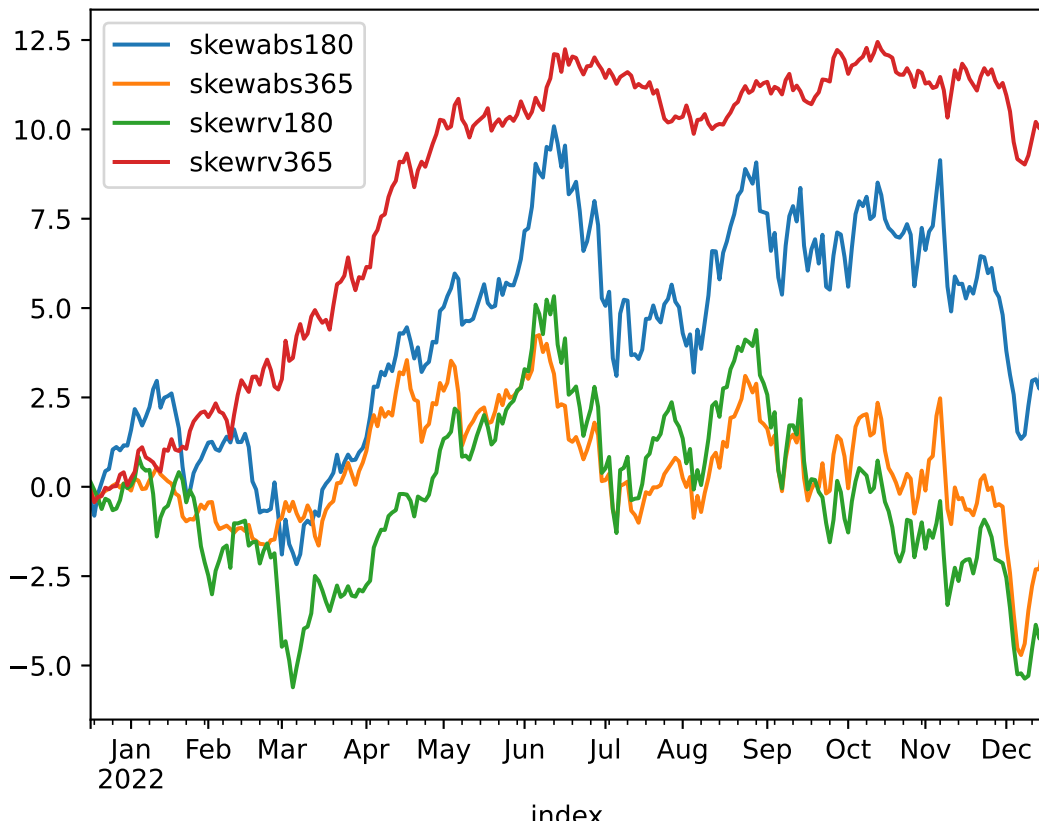


Total Trading Rule P&L for period '1Y'

ann. mean {'skewabs180': 3.814, 'skewabs365': -1.621, 'skewrv180': -3.761, 'skewrv365': 9.982}

ann. std {'skewabs180': 9.894, 'skewabs365': 7.747, 'skewrv180': 9.213, 'skewrv365': 4.898}

ann. SR {'skewabs180': 0.39, 'skewabs365': -0.21, 'skewrv180': -0.41, 'skewrv365': 2.04}

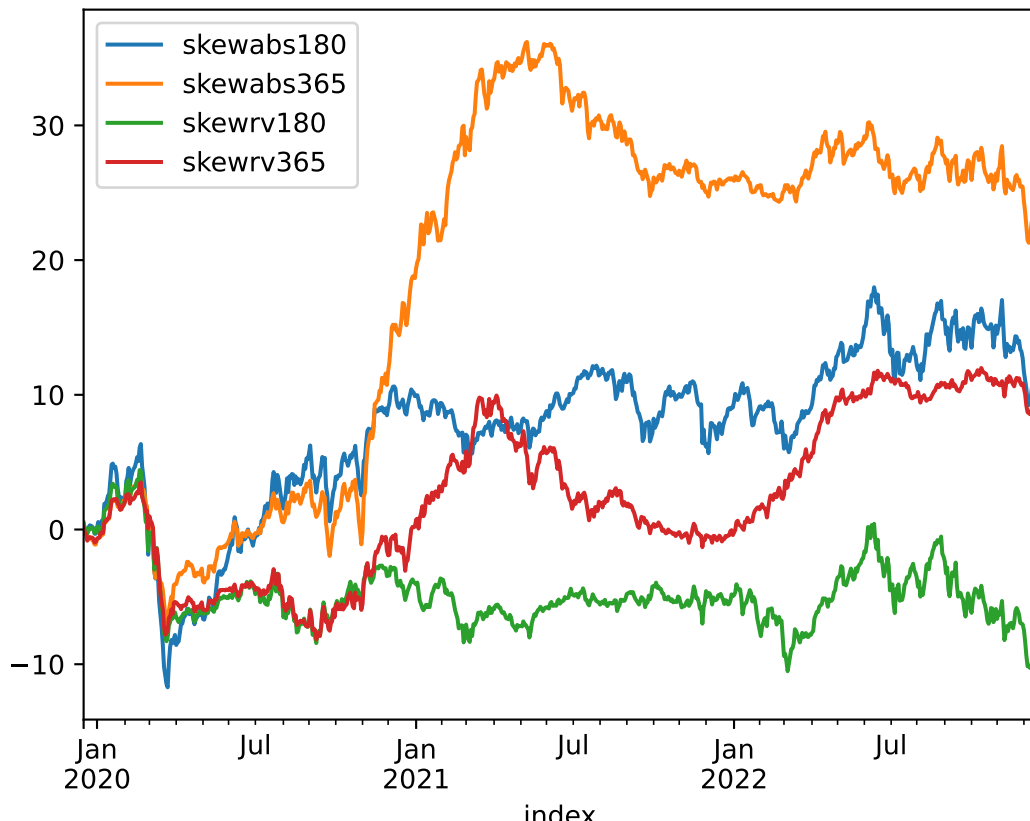


Total Trading Rule P&L for period '3Y'

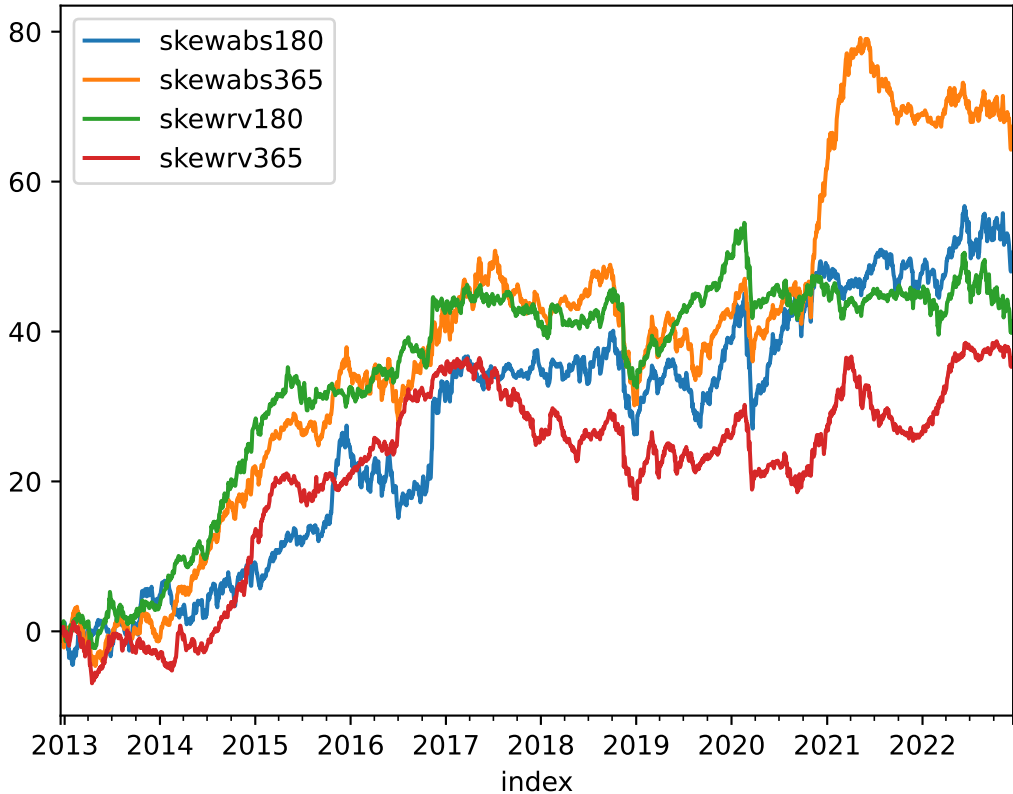
ann. mean {'skewabs180': 3.849, 'skewabs365': 7.959, 'skewrv180': -2.853, 'skewrv365': 3.166}

ann. std {'skewabs180': 9.617, 'skewabs365': 8.755, 'skewrv180': 7.793, 'skewrv365': 6.576}

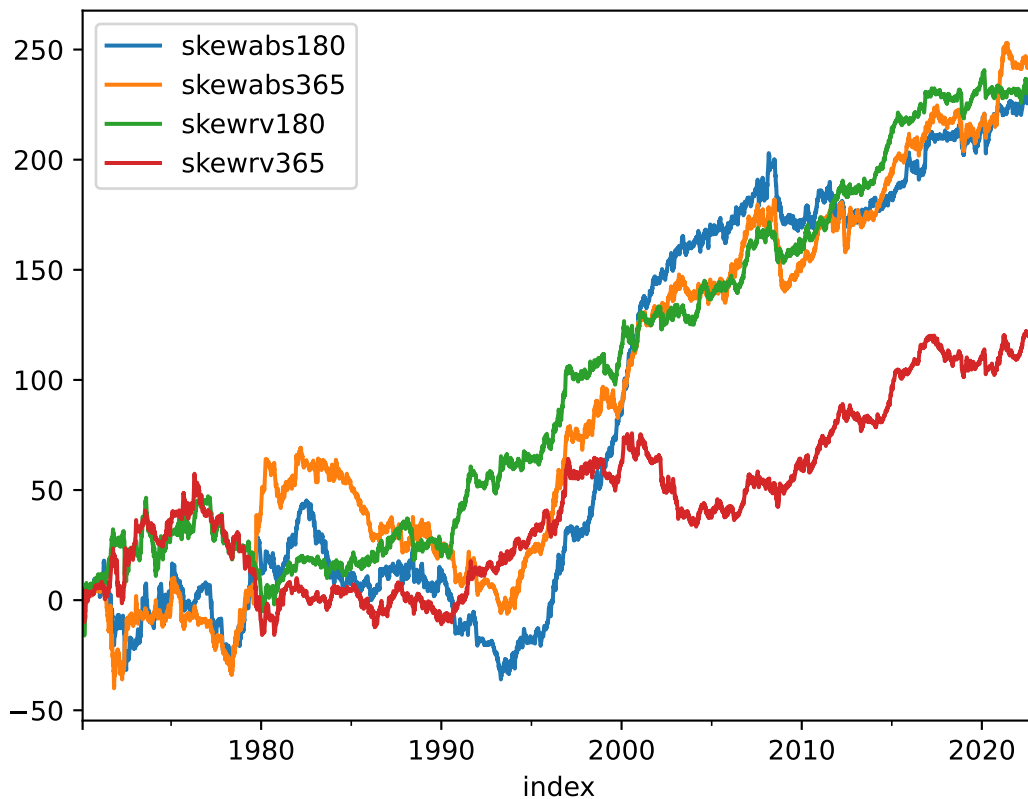
ann. SR {'skewabs180': 0.4, 'skewabs365': 0.91, 'skewrv180': -0.37, 'skewrv365': 0.48}



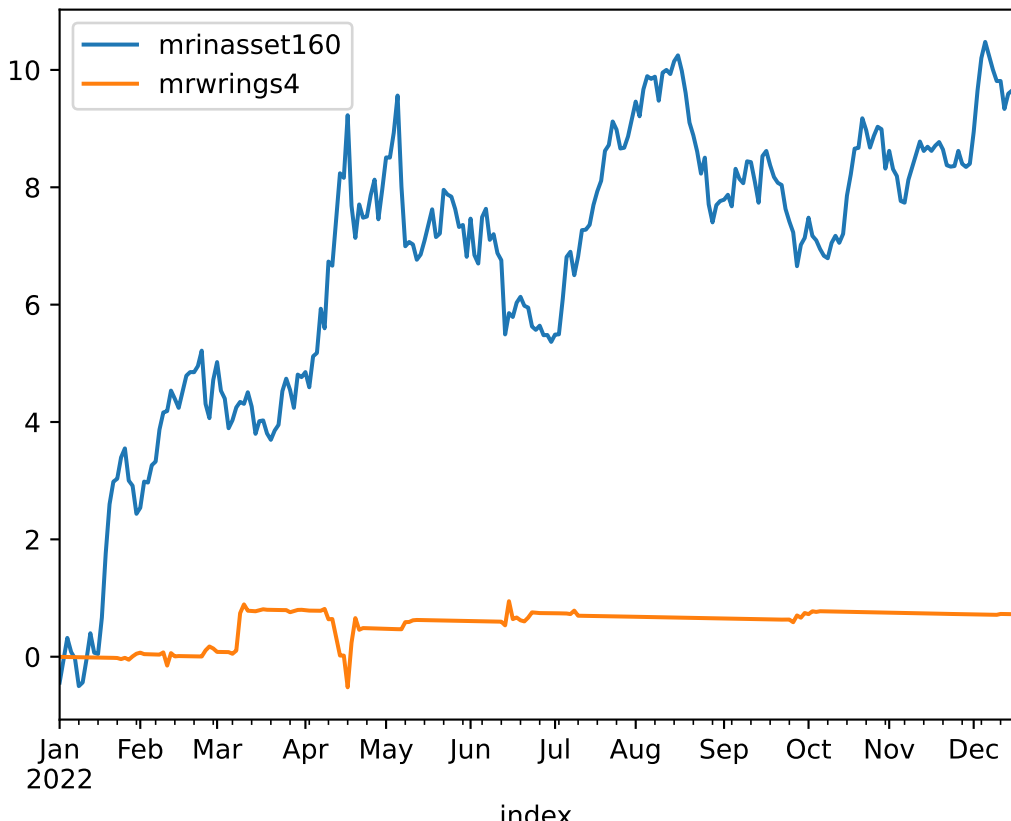
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.958, 'skewabs365': 6.605, 'skewrv180': 4.058, 'skewrv365': 3.571}
ann. std {'skewabs180': 8.077, 'skewabs365': 8.001, 'skewrv180': 6.594, 'skewrv365': 6.172}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.83, 'skewrv180': 0.62, 'skewrv365': 0.58}



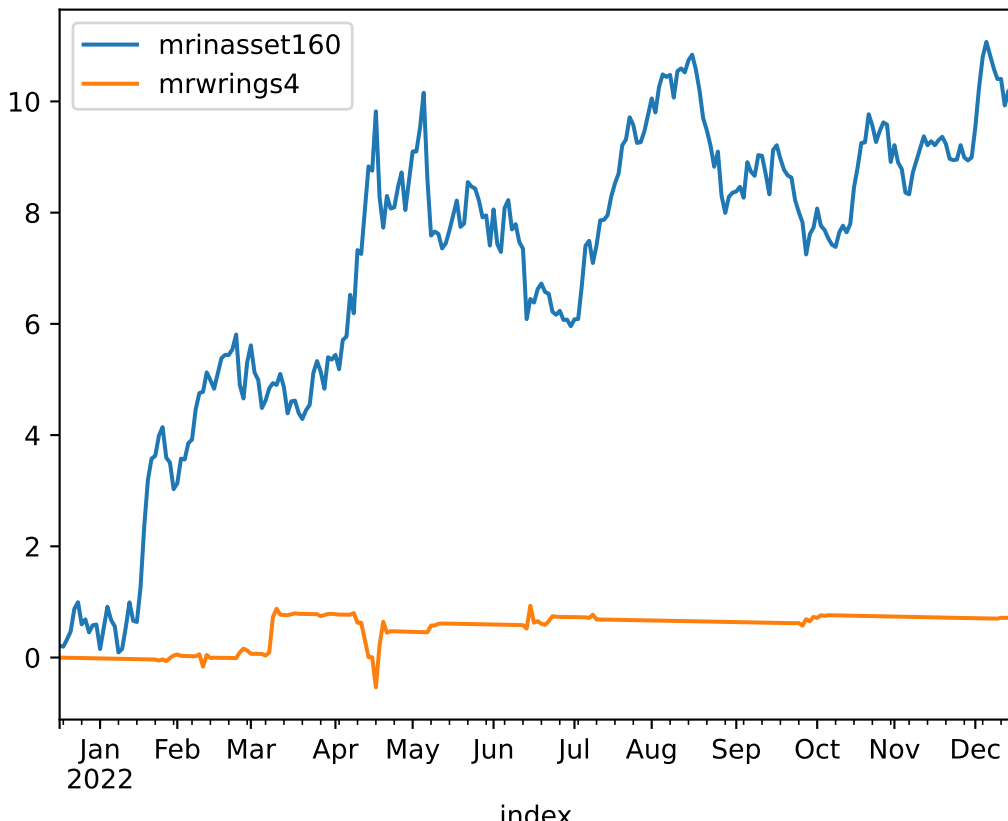
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.201, 'skewabs365': 4.476, 'skewrv180': 4.223, 'skewrv365': 2.228}
ann. std {'skewabs180': 10.794, 'skewabs365': 10.3, 'skewrv180': 9.309, 'skewrv365': 8.604}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.26}



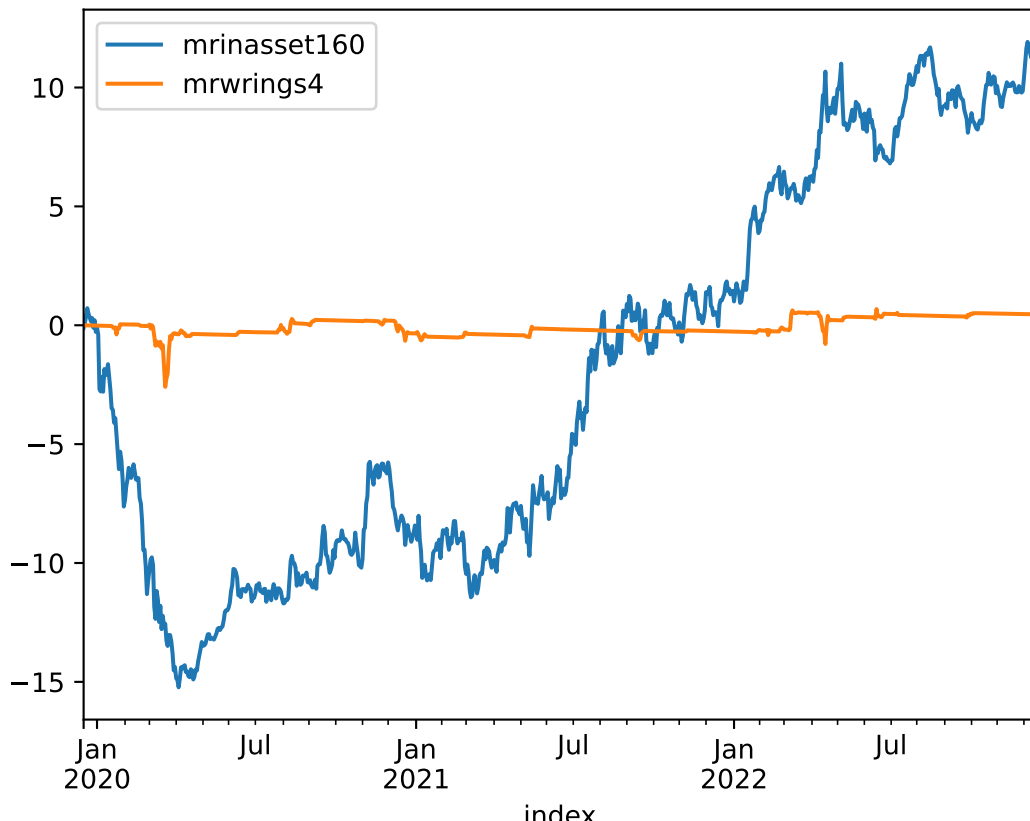
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 9.921, 'mrwrings4': 0.746}
ann. std {'mrinasset160': 6.297, 'mrwrings4': 1.514}
ann. SR {'mrinasset160': 1.58, 'mrwrings4': 0.49}



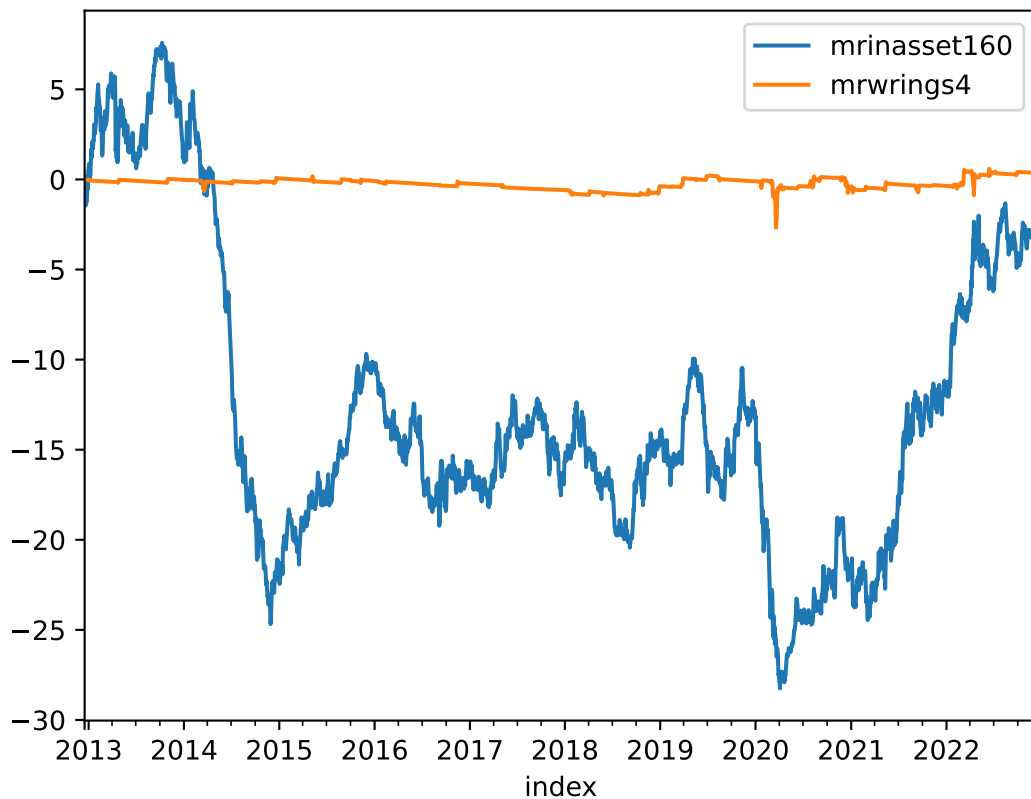
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 10.084, 'mrwrings4': 0.7}
ann. std {'mrinasset160': 6.2, 'mrwrings4': 1.481}
ann. SR {'mrinasset160': 1.63, 'mrwrings4': 0.47}



Total Trading Rule P&L for period '3Y'
ann. mean {'mriasset160': 3.626, 'mrwrings4': 0.15}
ann. std {'mriasset160': 7.082, 'mrwrings4': 1.535}
ann. SR {'mriasset160': 0.51, 'mrwrings4': 0.1}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.189, 'mrwrings4': 0.036}
ann. std {'mrinasset160': 6.64, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': -0.03, 'mrwrings4': 0.04}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.355, 'mrwrings4': -1.172}
ann. std {'mrinasset160': 10.924, 'mrwrings4': 2.632}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}

