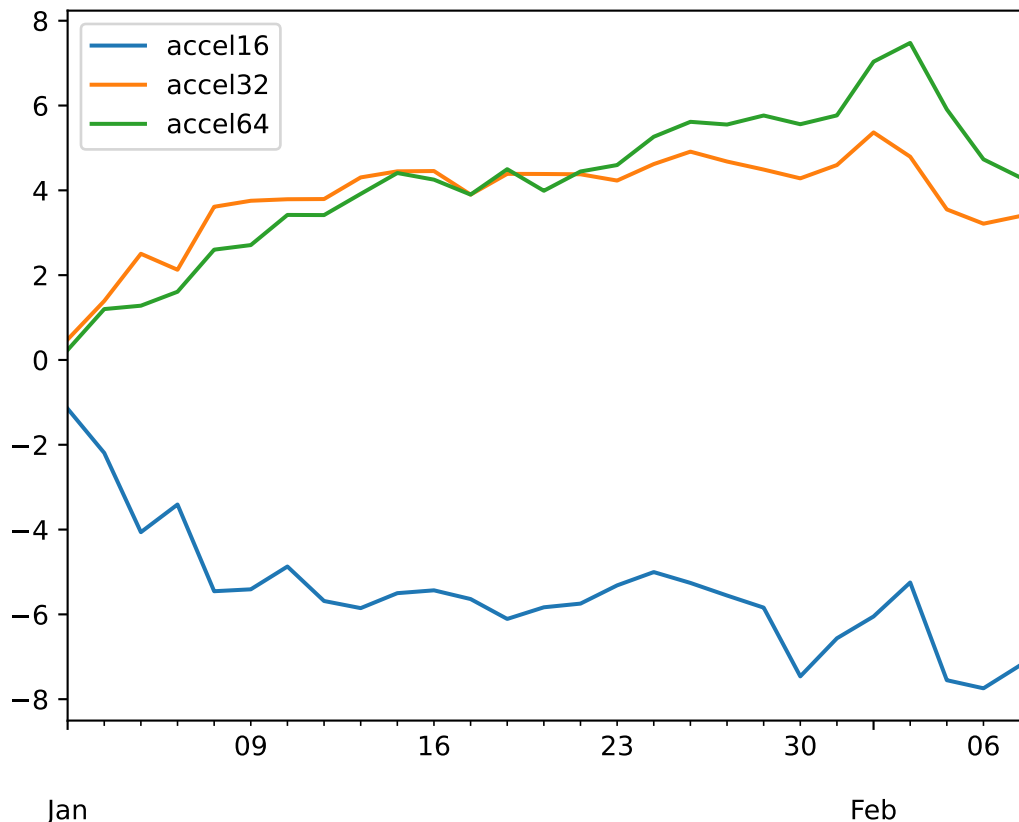
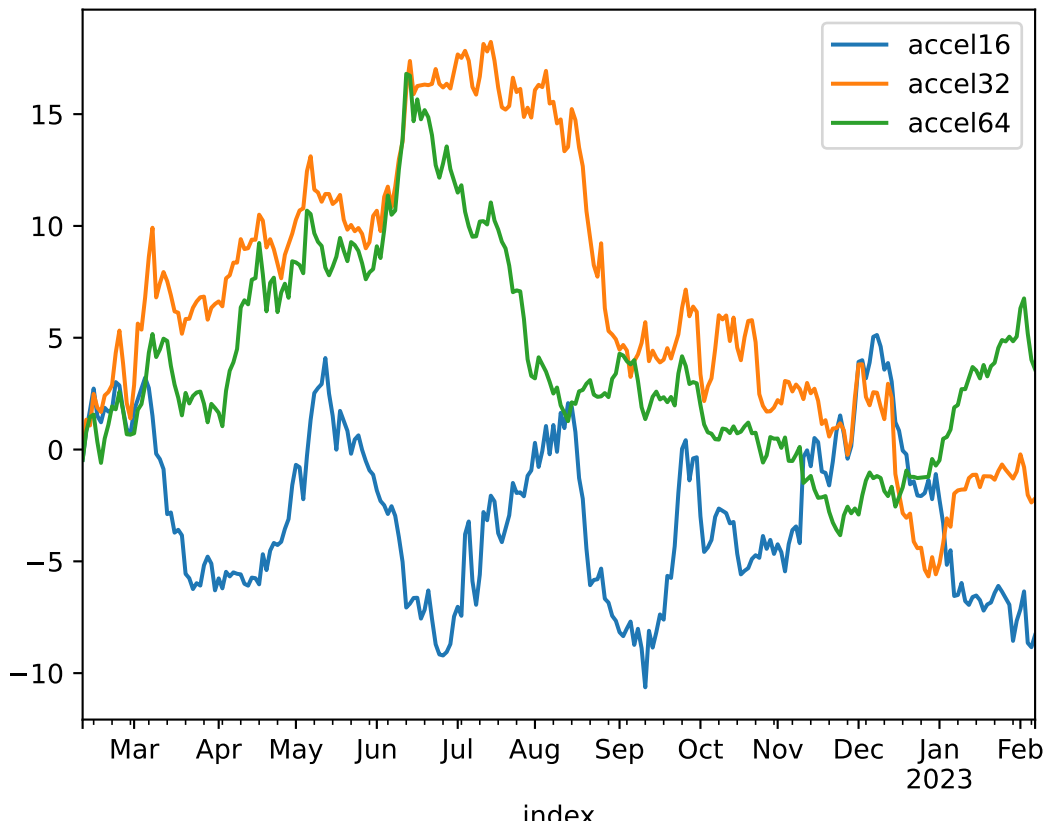


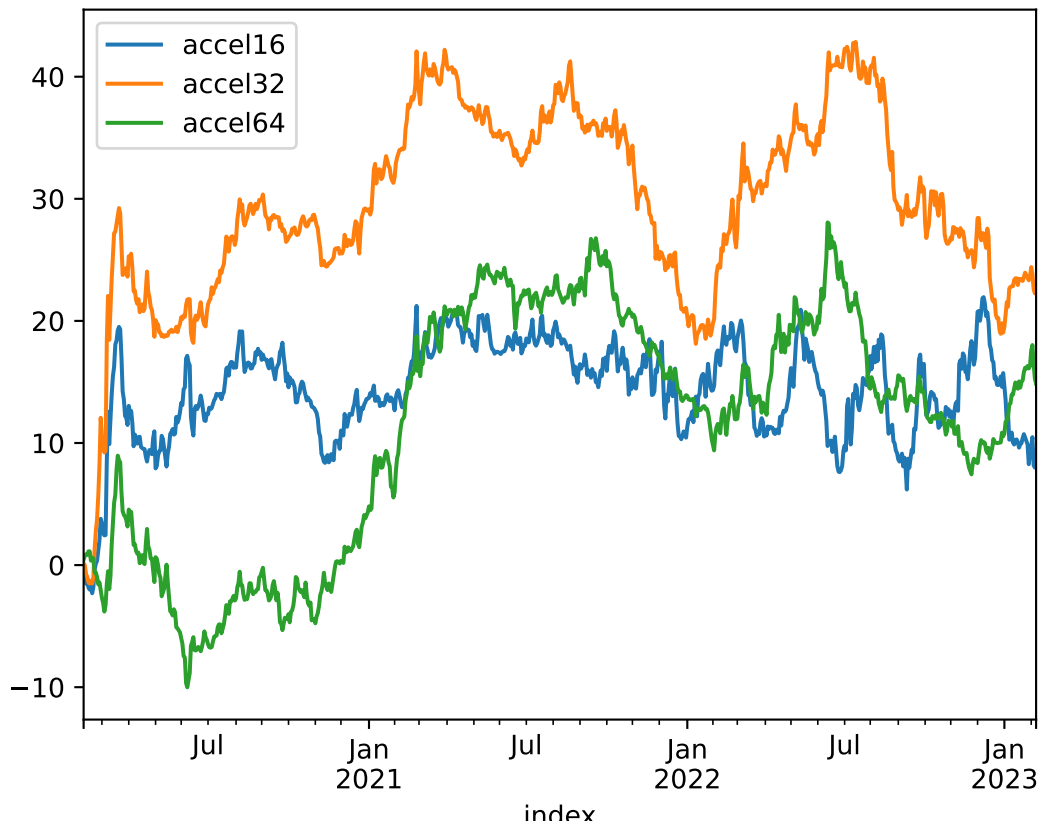
Total Trading Rule P&L for period 'YTD'  
ann. mean {'accel16': -68.284, 'accel32': 32.171, 'accel64': 40.819}  
ann. std {'accel16': 14.221, 'accel32': 8.97, 'accel64': 9.892}  
ann. SR {'accel16': -4.8, 'accel32': 3.59, 'accel64': 4.13}



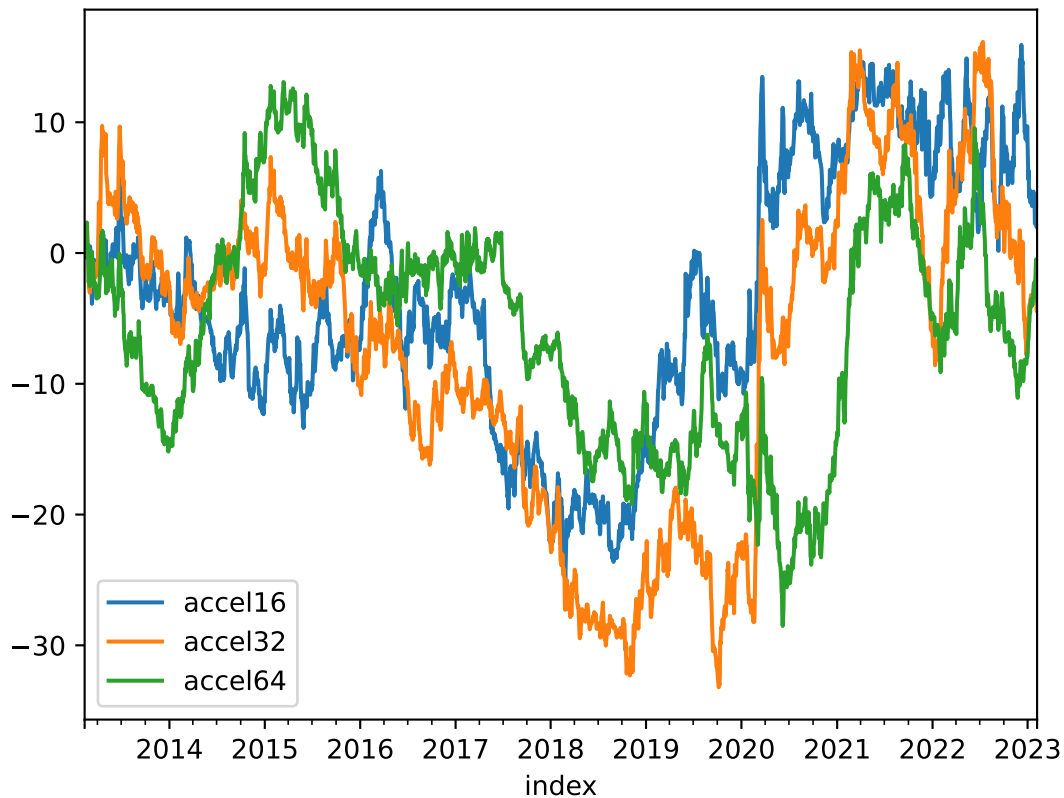
Total Trading Rule P&L for period '1Y'  
ann. mean {'accel16': -8.17, 'accel32': -2.154, 'accel64': 3.532}  
ann. std {'accel16': 16.13, 'accel32': 14.405, 'accel64': 11.829}  
ann. SR {'accel16': -0.51, 'accel32': -0.15, 'accel64': 0.3}



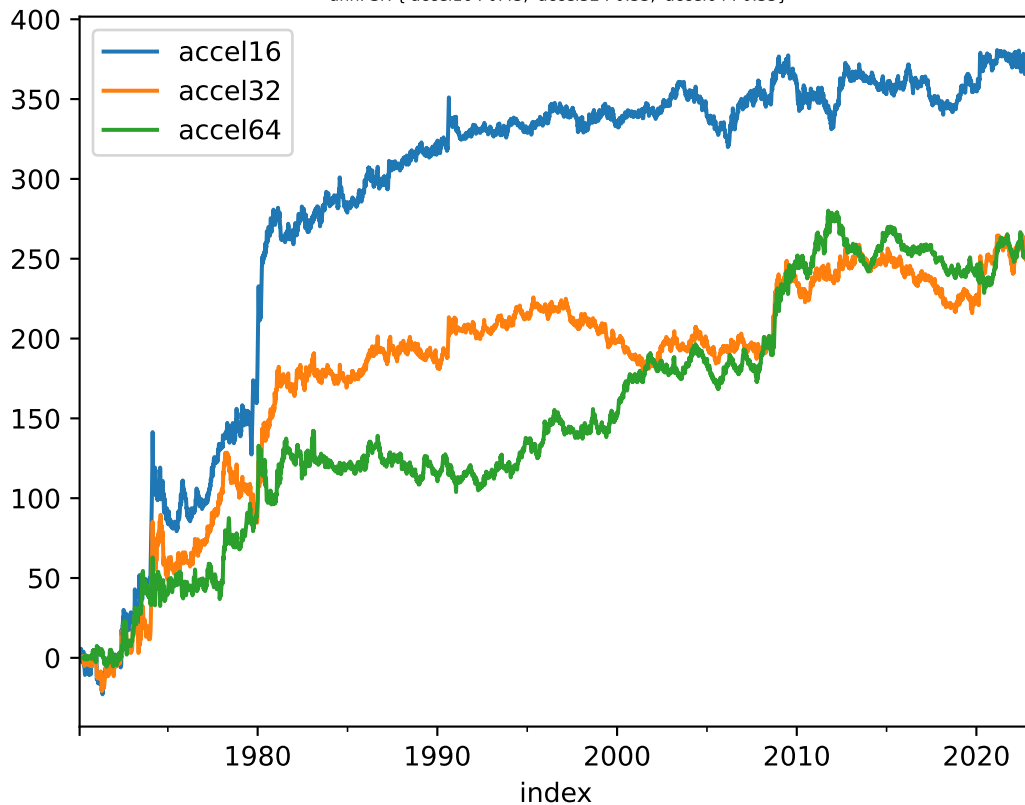
Total Trading Rule P&L for period '3Y'  
ann. mean {'accel16': 2.791, 'accel32': 7.343, 'accel64': 4.862}  
ann. std {'accel16': 14.83, 'accel32': 14.282, 'accel64': 11.406}  
ann. SR {'accel16': 0.19, 'accel32': 0.51, 'accel64': 0.43}



Total Trading Rule P&L for period '10Y'  
ann. mean {'accel16': 0.245, 'accel32': -0.42, 'accel64': -0.359}  
ann. std {'accel16': 11.963, 'accel32': 11.188, 'accel64': 9.606}  
ann. SR {'accel16': 0.02, 'accel32': -0.04, 'accel64': -0.04}



Total Trading Rule P&L for period '99Y'  
ann. mean {'accel16': 6.812, 'accel32': 4.532, 'accel64': 4.691}  
ann. std {'accel16': 15.696, 'accel32': 13.781, 'accel64': 13.302}  
ann. SR {'accel16': 0.43, 'accel32': 0.33, 'accel64': 0.35}

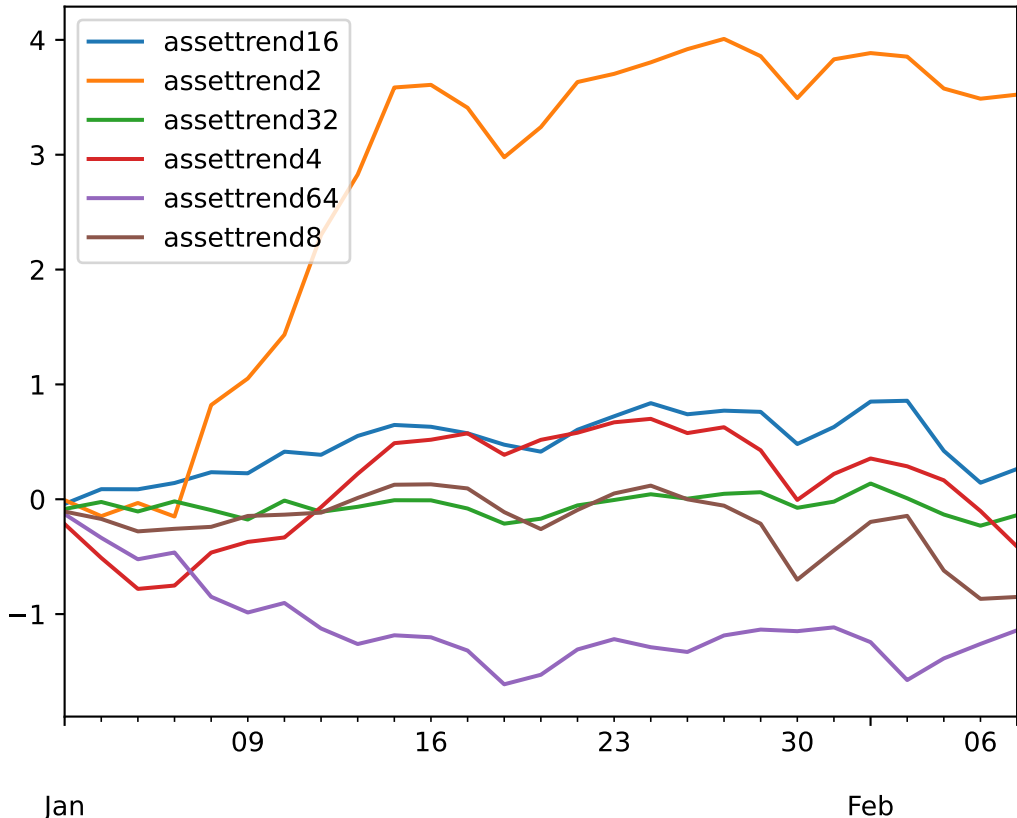


# Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 2.503, 'assettrend2': 33.405, 'assettrend32': -1.314, 'assettrend4': -3.911, 'assettrend8': -8.066}

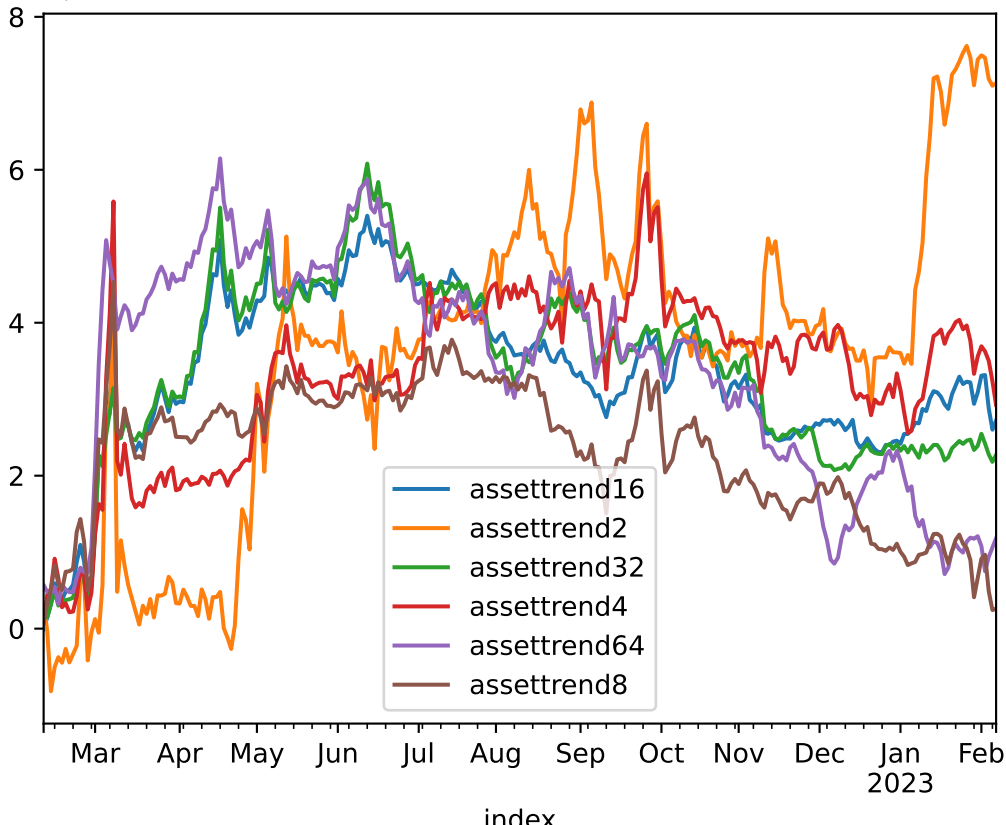
ann. std {'assettrend16': 2.475, 'assettrend2': 5.594, 'assettrend32': 1.493, 'assettrend4': 3.275, 'assettrend64': 2.594, 'assettrend8': 2.903}

ann. SR {'assettrend16': 1.01, 'assettrend2': 5.97, 'assettrend32': -0.88, 'assettrend4': -1.19, 'assettrend64': -4.17, 'assettrend8': -2.78}



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

ann. mean {'assetrend16': 2.68, 'assetrend2': 7.025, 'assetrend32': 2.237, 'assetrend4': 2.88, 'assetrend64': 1.165, 'assetrend8': 0.256}  
ann. std {'assetrend16': 2.998, 'assetrend2': 7.56, 'assetrend32': 3.18, 'assetrend4': 5.593, 'assetrend64': 3.736, 'assetrend8': 3.697}  
ann. SR {'assetrend16': 0.89, 'assetrend2': 0.93, 'assetrend32': 0.7, 'assetrend4': 0.51, 'assetrend64': 0.31, 'assetrend8': 0.07}

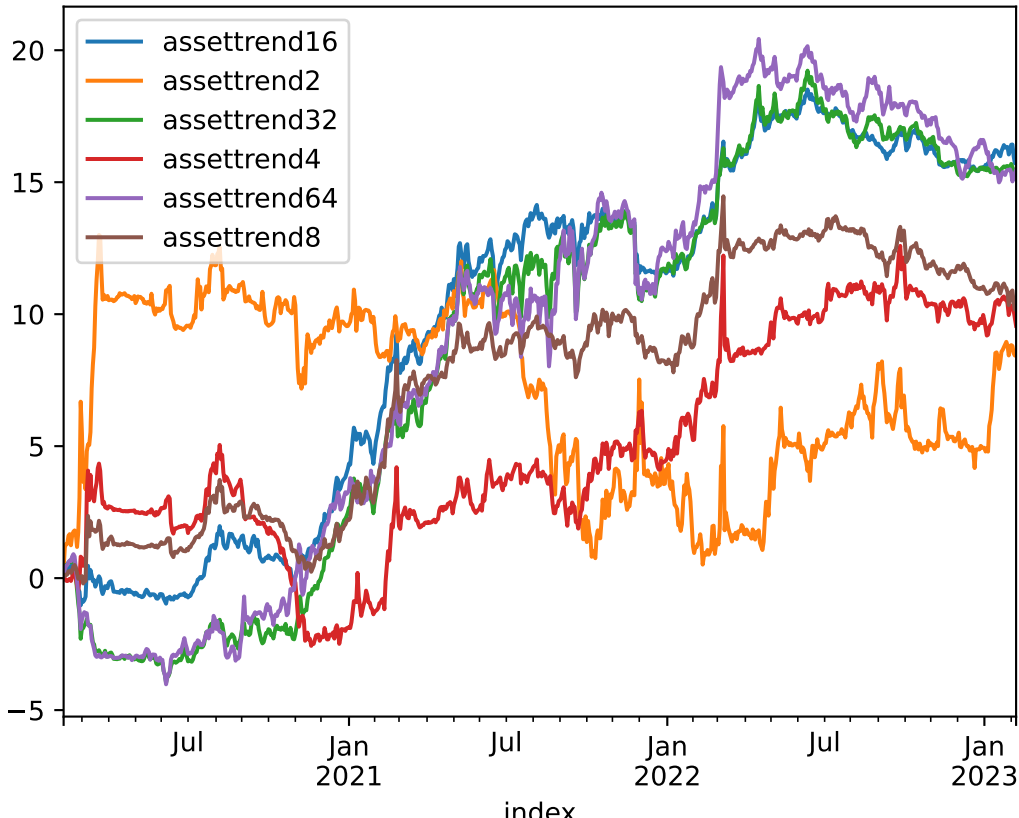


# Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.183, 'assettrend2': 2.772, 'assettrend32': 5.047, 'assettrend4': 3.129, 'assettrend64': 5.062, 'assettrend8': 3.337}

ann. std {'assettrend16': 3.529, 'assettrend2': 7.666, 'assettrend32': 4.328, 'assettrend4': 5.279, 'assettrend64': 5.118, 'assettrend8': 3.728}

ann. SR {'assettrend16': 1.47, 'assettrend2': 0.36, 'assettrend32': 1.17, 'assettrend4': 0.59, 'assettrend64': 0.99, 'assettrend8': 0.9}



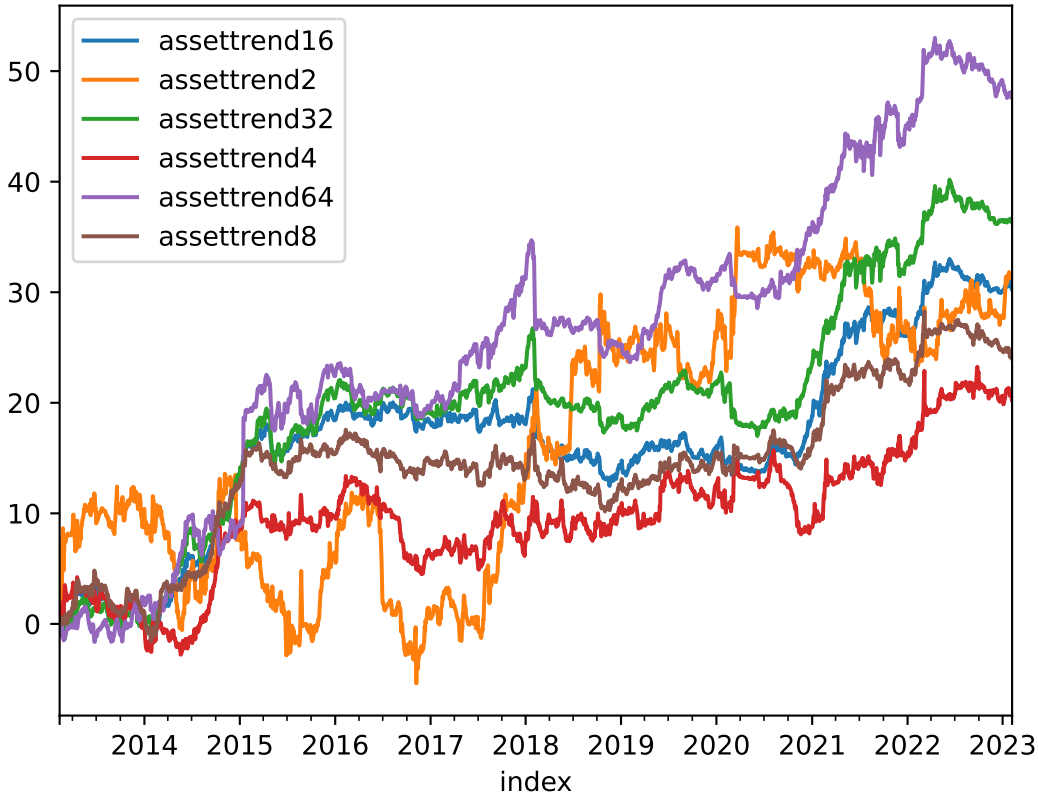


# Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.979, 'assettrend2': 3.077, 'assettrend32': 3.572, 'assettrend4': 1.986, 'assettrend64': 4.717, 'assettrend8': 2.356}

ann. std {'assettrend16': 3.26, 'assettrend2': 8.393, 'assettrend32': 3.727, 'assettrend4': 5.003, 'assettrend64': 5.32, 'assettrend8': 3.565}

ann. SR {'assettrend16': 0.91, 'assettrend2': 0.37, 'assettrend32': 0.96, 'assettrend4': 0.4, 'assettrend64': 0.89, 'assettrend8': 0.66}

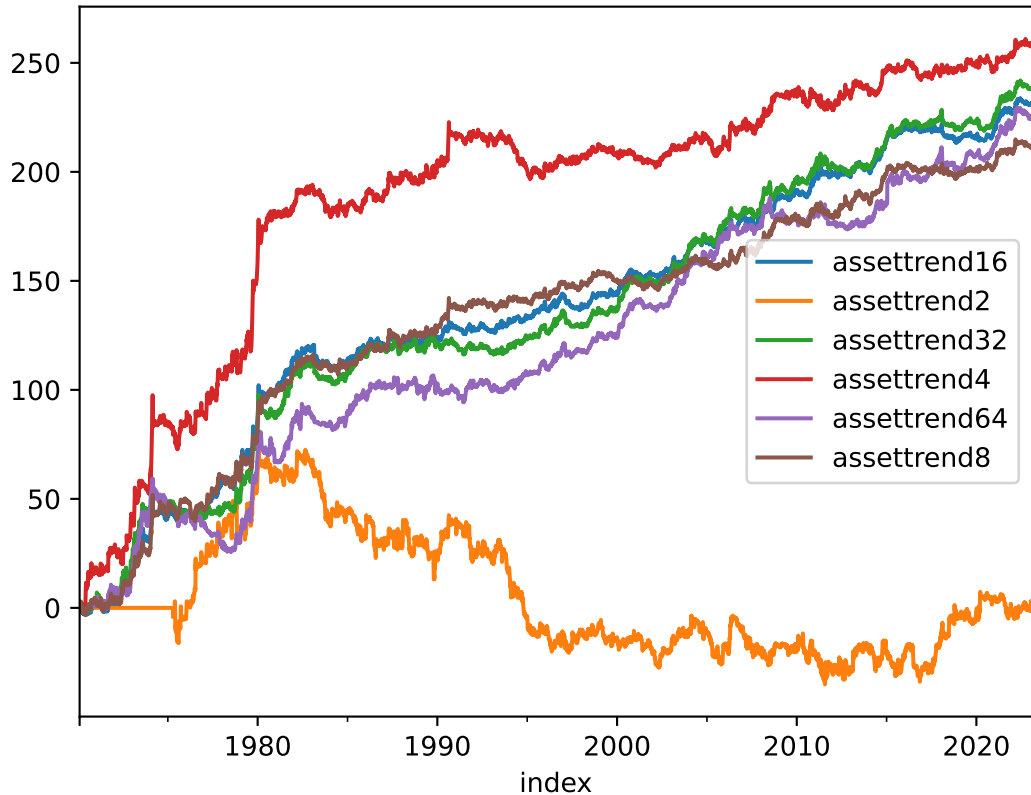


### Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.277, 'assettrend2': 0.052, 'assettrend32': 4.407, 'assettrend4': 4.775, 'assettrend8': 3.898}

ann. std {'assettrend16': 4.646, 'assettrend2': 10.023, 'assettrend32': 4.872, 'assettrend4': 7.341, 'assettrend64': 5.452, 'assettrend8': 5.023}

ann. SR {'assettrend16': 0.92, 'assettrend2': 0.01, 'assettrend32': 0.9, 'assettrend4': 0.65, 'assettrend64': 0.76, 'assettrend8': 0.78}

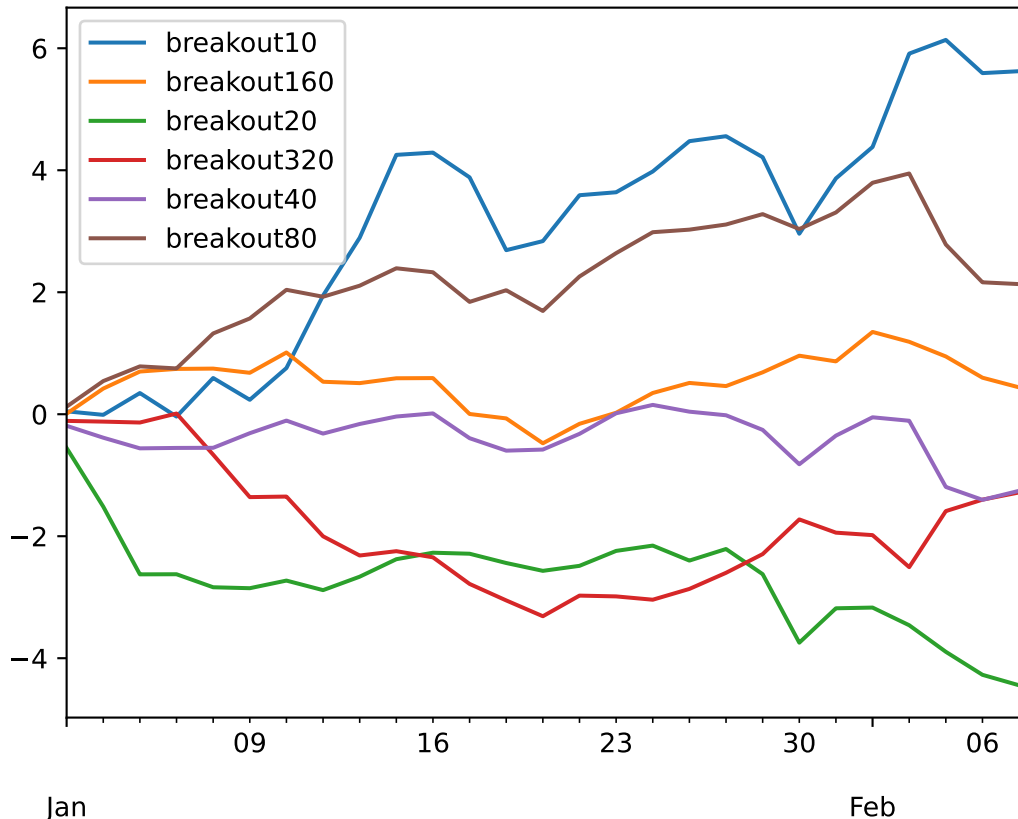


# Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 53.322, 'breakout160': 4.174, 'breakout20': -42.138, 'breakout320': -12.159, 'breakout40': -11.904, 'breakout80': 20.227}

ann. std {'breakout10': 10.912, 'breakout160': 4.416, 'breakout20': 6.556, 'breakout320': 5.983, 'breakout40': 5.049, 'breakout80': 6.252}

ann. SR {'breakout10': 4.89, 'breakout160': 0.95, 'breakout20': -6.43, 'breakout320': -2.03, 'breakout40': -2.36, 'breakout80': 3.24}

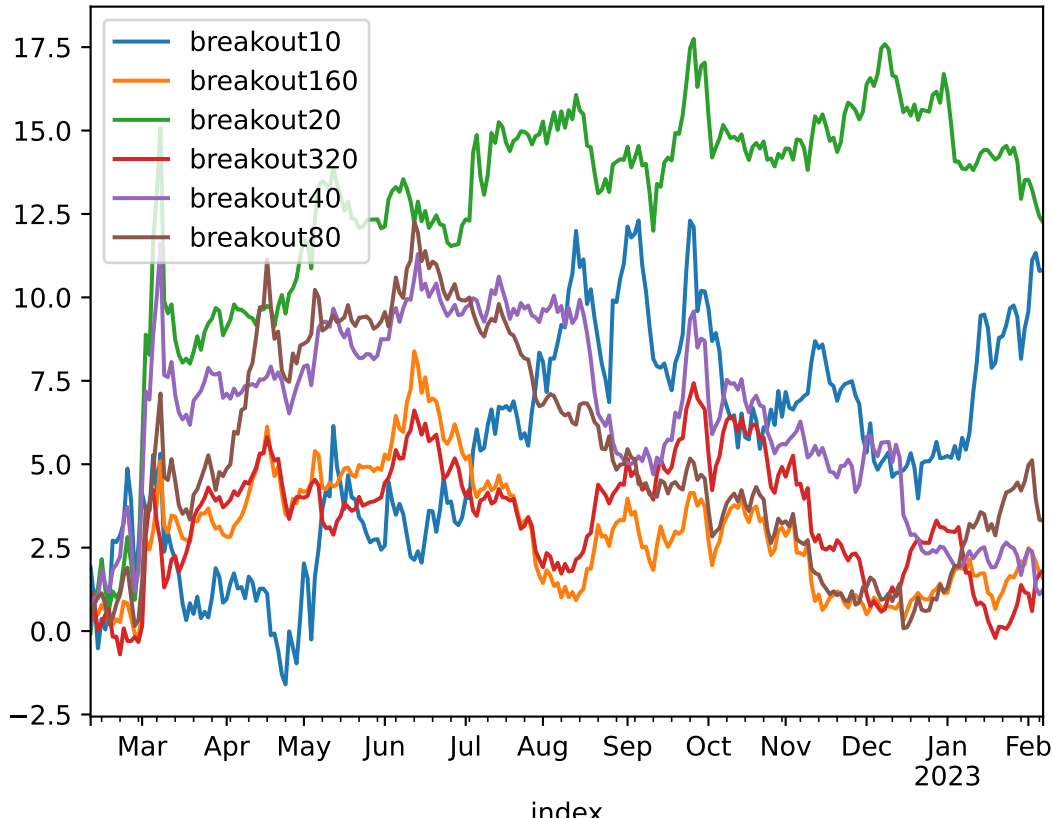


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 10.656, 'breakout160': 1.554, 'breakout20': 12.063, 'breakout320': 1.794, 'breakout40': 1.226, 'breakout80': 3.256}

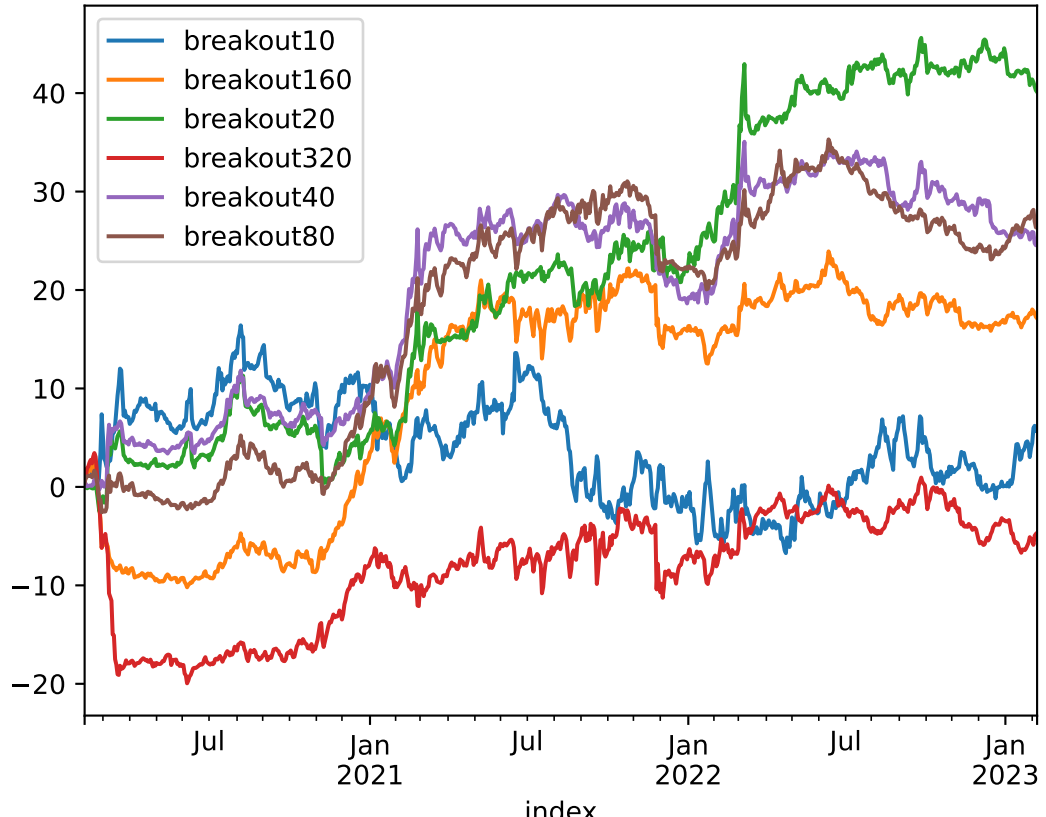
ann. std {'breakout10': 12.833, 'breakout160': 6.873, 'breakout20': 11.578, 'breakout320': 7.012, 'breakout40': 9.29, 'breakout80': 7.937}

ann. SR {'breakout10': 0.83, 'breakout160': 0.23, 'breakout20': 1.04, 'breakout320': 0.26, 'breakout40': 0.13, 'breakout80': 0.41}



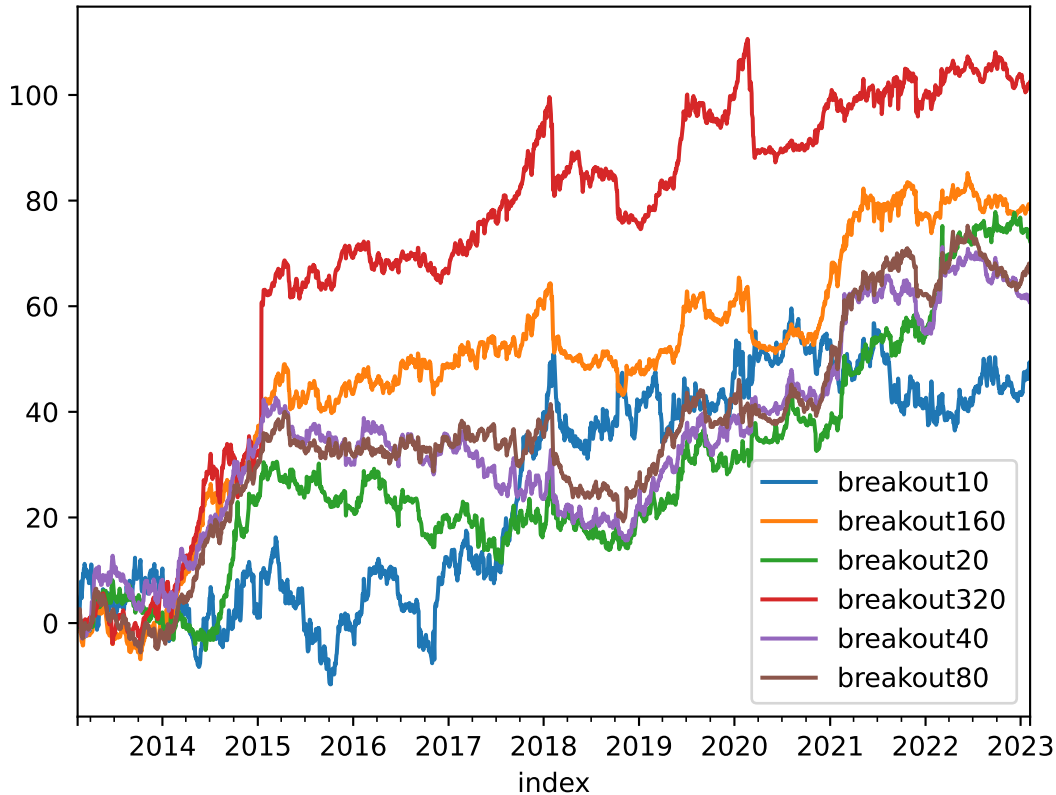
# Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': 1.863, 'breakout160': 5.604, 'breakout20': 13.132, 'breakout320': -1.525, 'breakout40': 8.083, 'breakout80': 8.62}  
 ann. std {'breakout10': 13.944, 'breakout160': 9.462, 'breakout20': 11.352, 'breakout320': 10.581, 'breakout40': 9.889, 'breakout80': 9.251}  
 ann. SR {'breakout10': 0.13, 'breakout160': 0.59, 'breakout20': 1.16, 'breakout320': -0.14, 'breakout40': 0.82, 'breakout80': 0.93}



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

ann. mean {'breakout10': 4.8, 'breakout160': 7.701, 'breakout20': 7.105, 'breakout320': 10.067, 'breakout40': 5.973, 'breakout80': 6.509}  
ann. std {'breakout10': 15.686, 'breakout160': 9.095, 'breakout20': 11.155, 'breakout320': 13.332, 'breakout40': 9.732, 'breakout80': 8.993}  
ann. SR {'breakout10': 0.31, 'breakout160': 0.85, 'breakout20': 0.64, 'breakout320': 0.76, 'breakout40': 0.61, 'breakout80': 0.72}

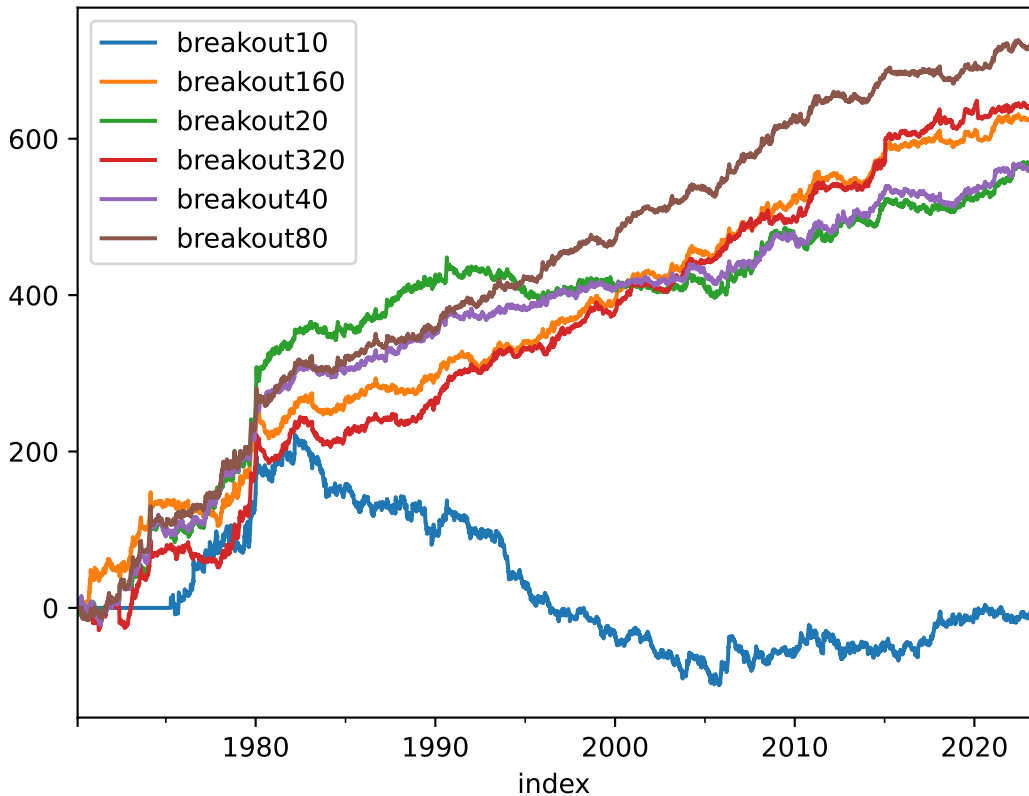


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.123, 'breakout160': 11.562, 'breakout20': 10.453, 'breakout320': 11.856, 'breakout40': 10.328, 'breakout80': 13.279}

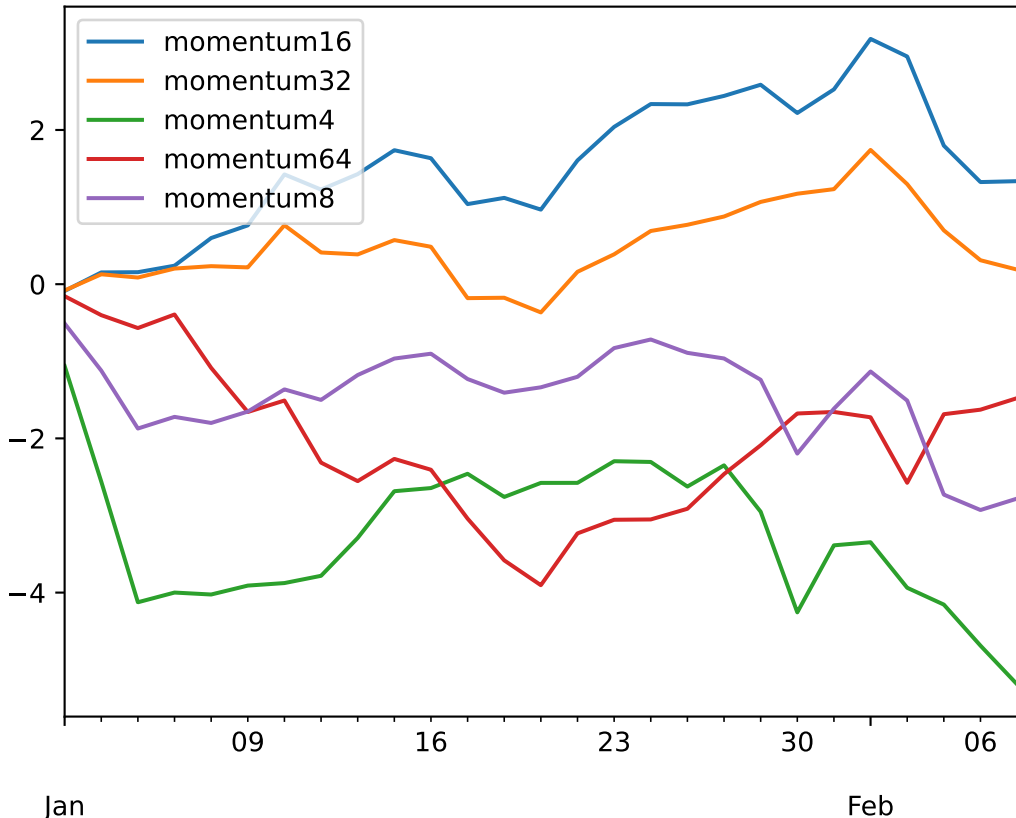
ann. std {'breakout10': 20.774, 'breakout160': 12.462, 'breakout20': 16.041, 'breakout320': 13.018, 'breakout40': 13.199, 'breakout80': 12.719}

ann. SR {'breakout10': -0.01, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.04}



# Total Trading Rule P&L for period 'YTD'

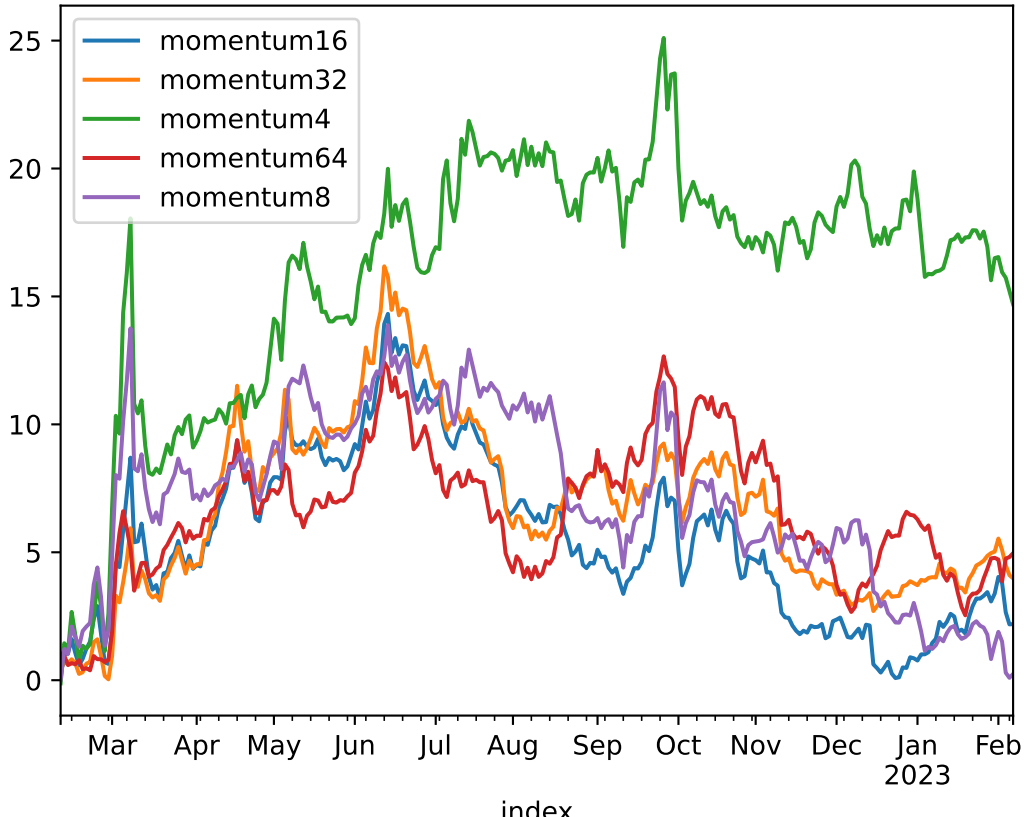
ann. mean {'momentum16': 12.668, 'momentum32': 1.792, 'momentum4': -49.203, 'momentum64': -14.012, 'momentum8': -26.365}  
 ann. std {'momentum16': 6.395, 'momentum32': 4.943, 'momentum4': 9.745, 'momentum64': 7.057, 'momentum8': 6.891}  
 ann. SR {'momentum16': 1.98, 'momentum32': 0.36, 'momentum4': -5.05, 'momentum64': -1.99, 'momentum8': -3.83}





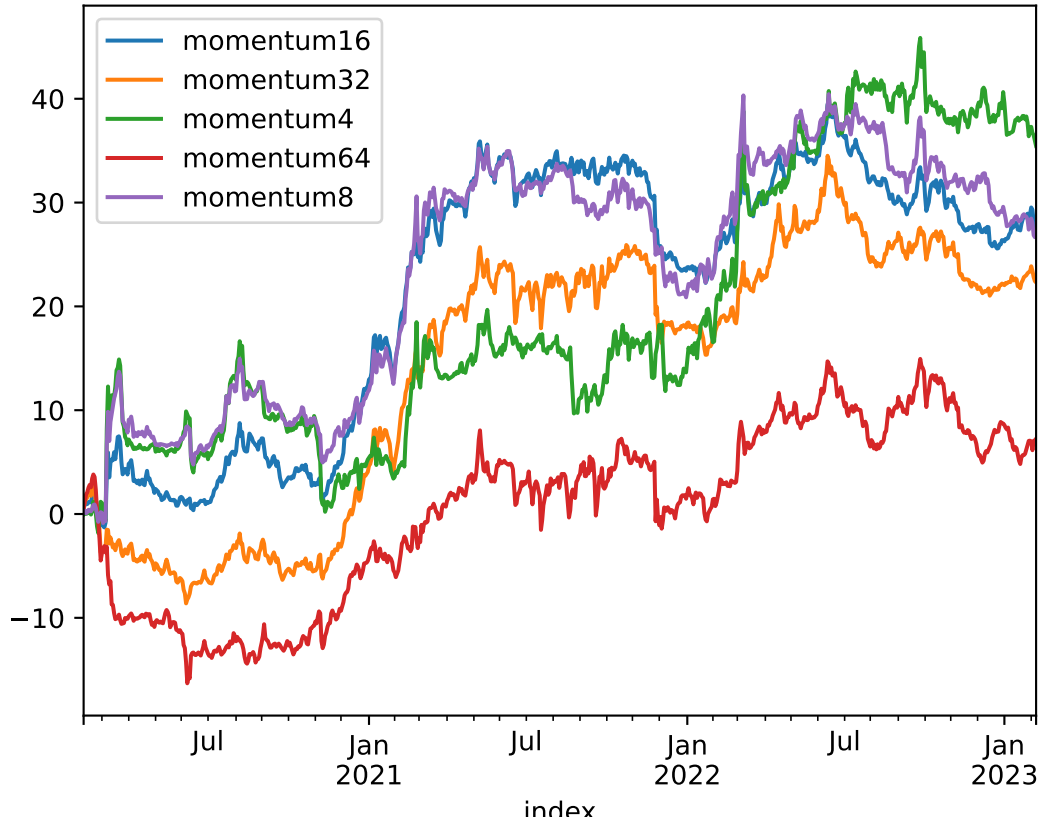
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 2.16, 'momentum32': 3.922, 'momentum4': 14.471, 'momentum64': 4.887, 'momentum8': 0.238}  
ann. std {'momentum16': 10.014, 'momentum32': 9.529, 'momentum4': 16.872, 'momentum64': 9.24, 'momentum8': 12.782}  
ann. SR {'momentum16': 0.22, 'momentum32': 0.41, 'momentum4': 0.86, 'momentum64': 0.53, 'momentum8': 0.02}



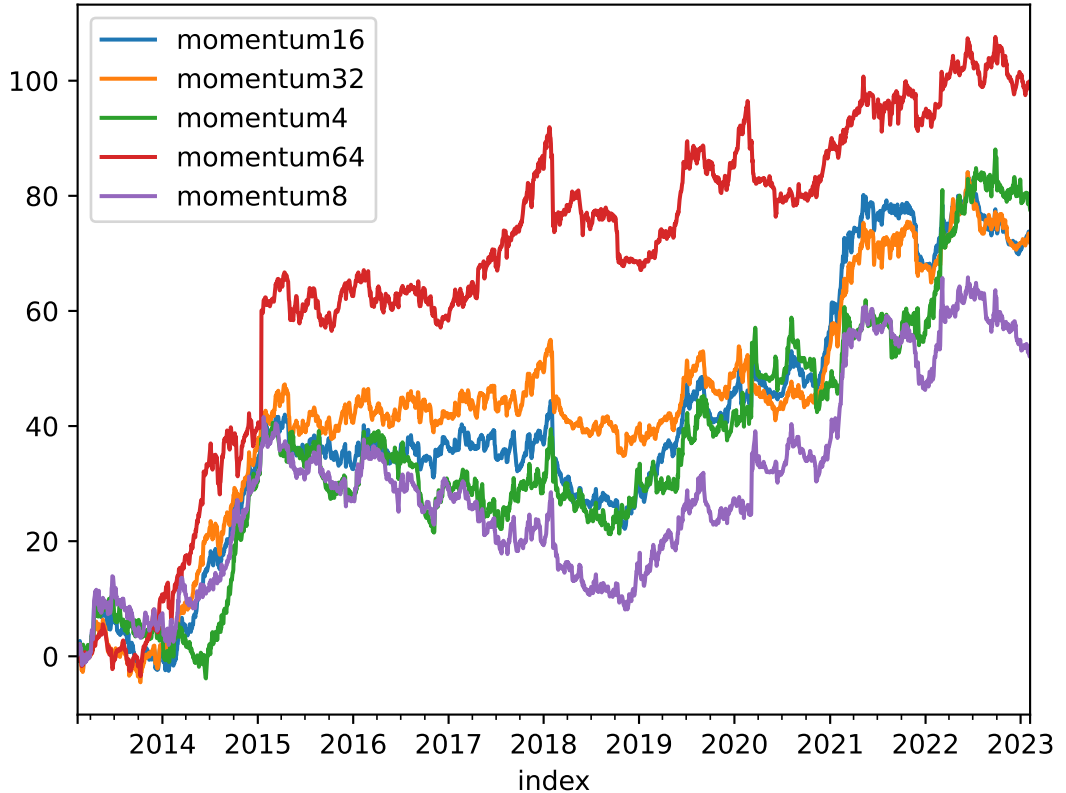
# Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 9.063, 'momentum32': 7.305, 'momentum4': 11.606, 'momentum64': 2.372, 'momentum8': 8.778}  
ann. std {'momentum16': 10.843, 'momentum32': 10.637, 'momentum4': 15.856, 'momentum64': 10.851, 'momentum8': 12.69}  
ann. SR {'momentum16': 0.84, 'momentum32': 0.69, 'momentum4': 0.73, 'momentum64': 0.22, 'momentum8': 0.69}



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

ann. mean {'momentum16': 7.065, 'momentum32': 7.062, 'momentum4': 7.625, 'momentum64': 9.811, 'momentum8': 5.127}  
ann. std {'momentum16': 9.915, 'momentum32': 9.475, 'momentum4': 13.689, 'momentum64': 12.013, 'momentum8': 11.267}  
ann. SR {'momentum16': 0.71, 'momentum32': 0.75, 'momentum4': 0.56, 'momentum64': 0.82, 'momentum8': 0.46}

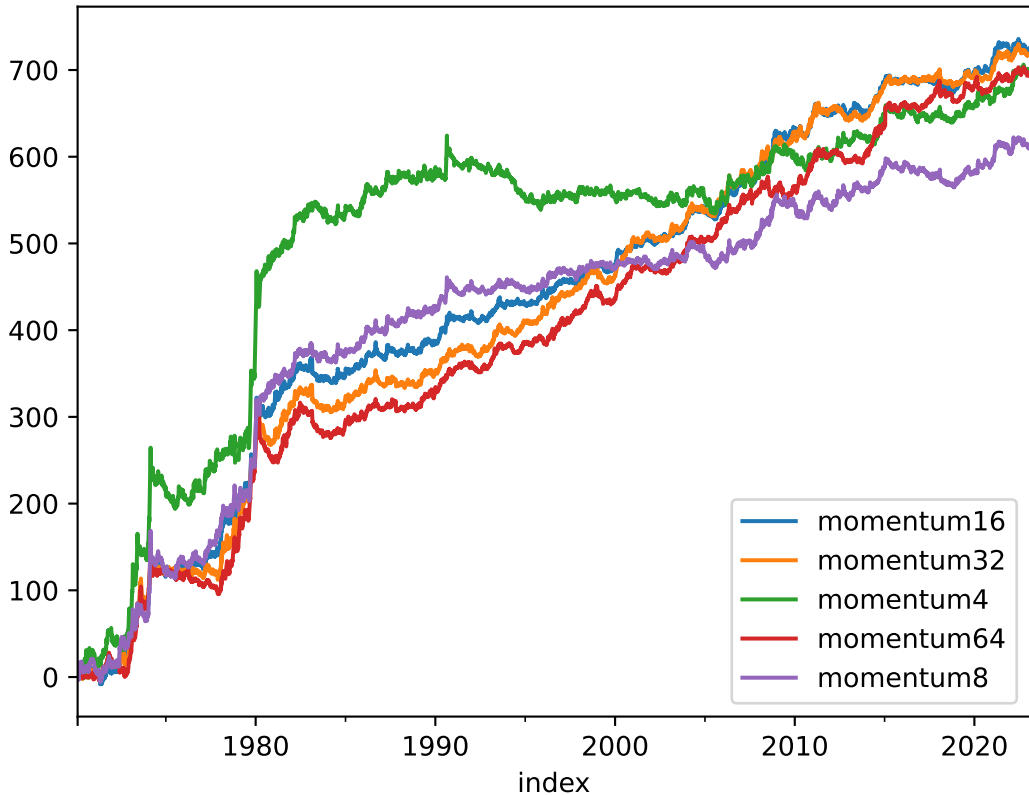


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.396, 'momentum32': 13.285, 'momentum4': 12.879, 'momentum64': 12.876, 'momentum8': 11.27}

ann. std {'momentum16': 14.187, 'momentum32': 13.809, 'momentum4': 20.047, 'momentum64': 13.444, 'momentum8': 15.833}

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

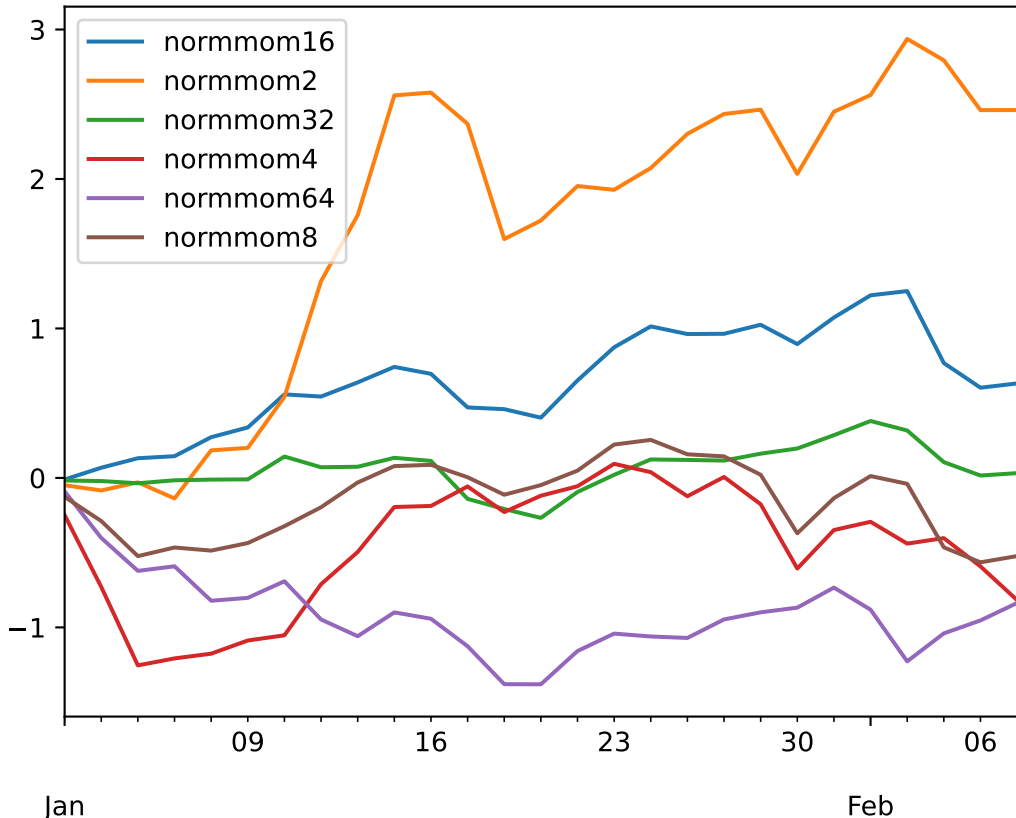


# Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 5.995, 'normmom2': 23.335, 'normmom32': 0.304, 'normmom4': -7.75, 'normmom64': -7.933, 'normmom8': -4.957}

ann. std {'normmom16': 2.449, 'normmom2': 5.338, 'normmom32': 1.529, 'normmom4': 3.629, 'normmom64': 2.617, 'normmom8': 2.583}

ann. SR {'normmom16': 2.45, 'normmom2': 4.37, 'normmom32': 0.2, 'normmom4': -2.14, 'normmom64': -3.03, 'normmom8': -1.92}

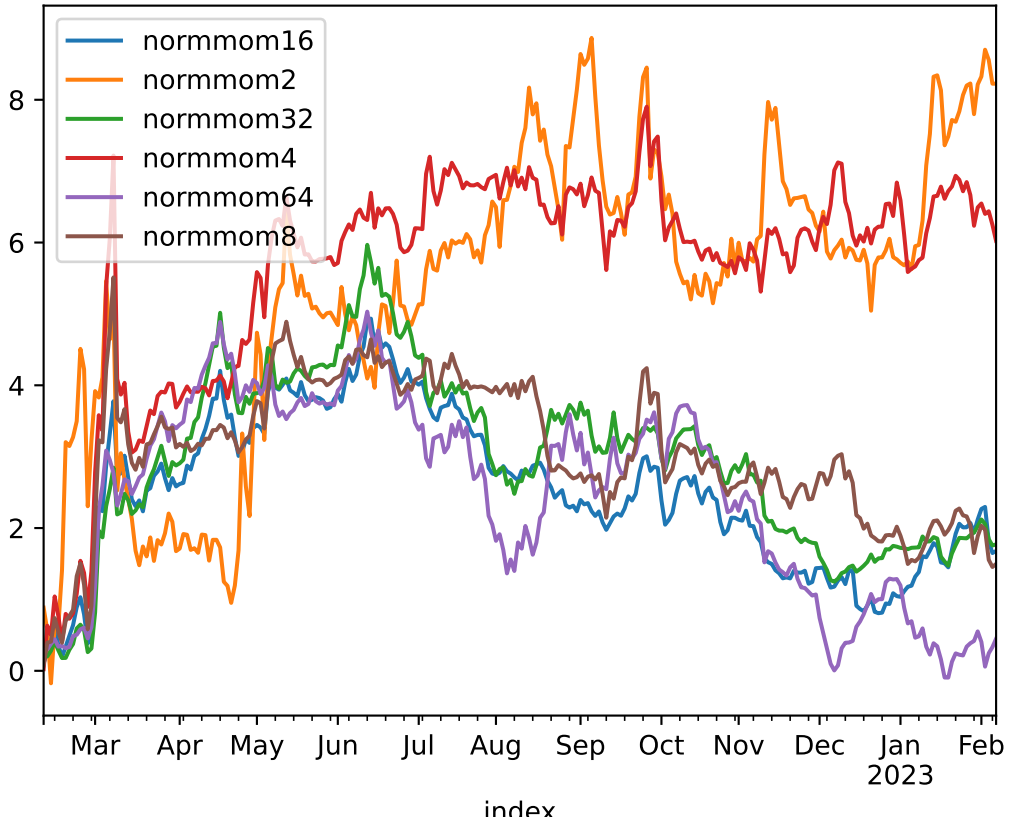


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 1.653, 'normmom2': 8.099, 'normmom32': 1.744, 'normmom4': 5.931, 'normmom64': 0.442, 'normmom8': 1.474}

ann. std {'normmom16': 3.108, 'normmom2': 7.609, 'normmom32': 3.057, 'normmom4': 5.845, 'normmom64': 3.393, 'normmom8': 4.12}

ann. SR {'normmom16': 0.53, 'normmom2': 1.06, 'normmom32': 0.57, 'normmom4': 1.01, 'normmom64': 0.13, 'normmom8': 0.36}

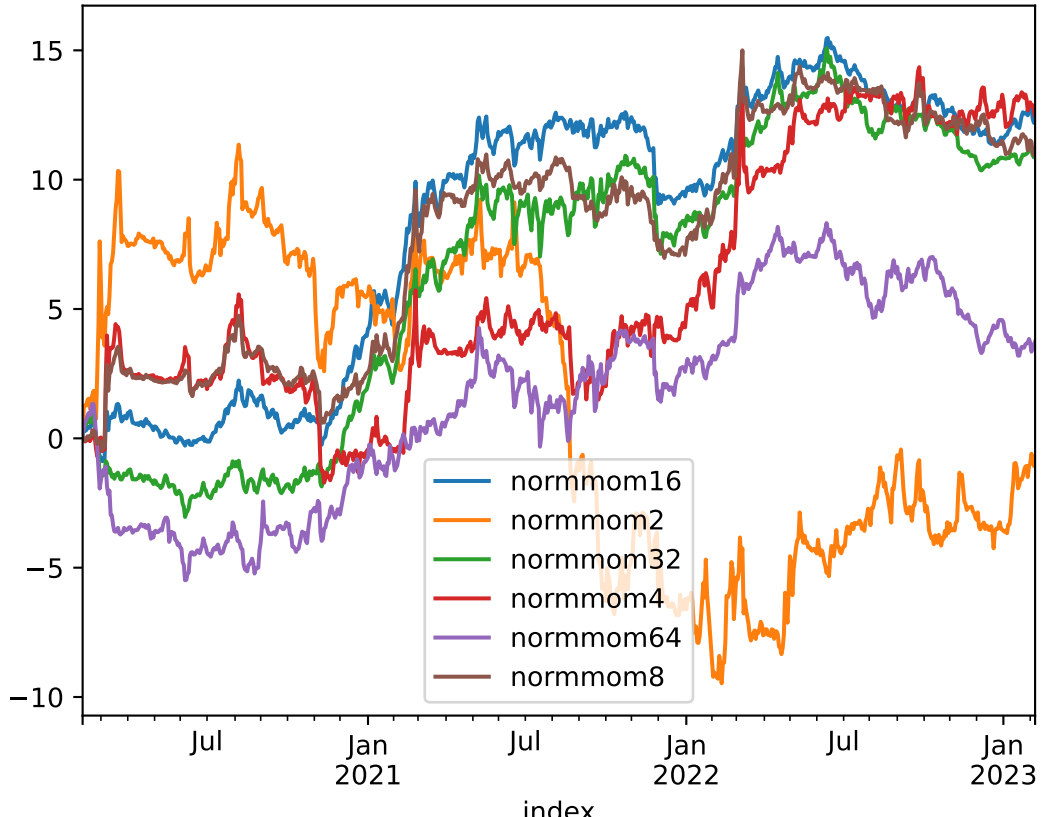


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 4.002, 'normmom2': -0.35, 'normmom32': 3.562, 'normmom4': 4.082, 'normmom64': 1.224, 'normmom8': 3.596}

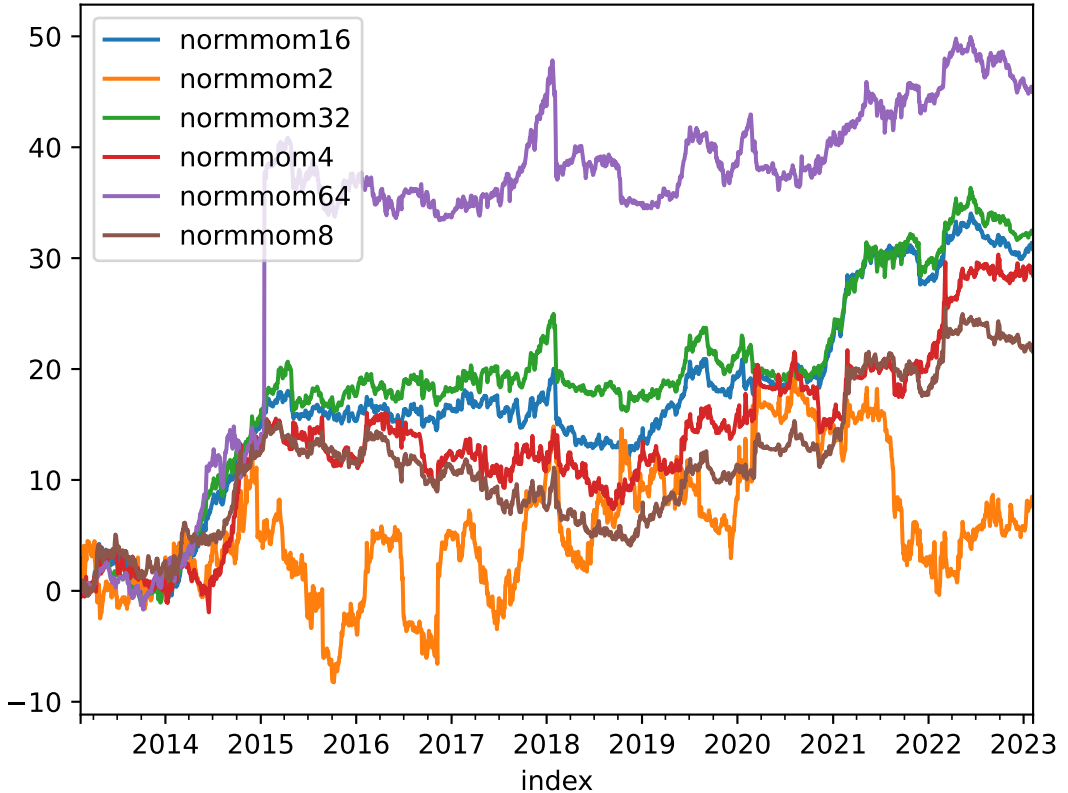
ann. std {'normmom16': 3.628, 'normmom2': 8.208, 'normmom32': 3.962, 'normmom4': 5.685, 'normmom64': 4.289, 'normmom8': 4.192}

ann. SR {'normmom16': 1.1, 'normmom2': -0.04, 'normmom32': 0.9, 'normmom4': 0.72, 'normmom64': 0.29, 'normmom8': 0.86}



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

ann. mean {'normmom16': 3.023, 'normmom2': 0.788, 'normmom32': 3.157, 'normmom4': 2.793, 'normmom64': 4.455, 'normmom8': 2.118}  
ann. std {'normmom16': 3.566, 'normmom2': 9.044, 'normmom32': 3.72, 'normmom4': 5.478, 'normmom64': 8.562, 'normmom8': 4.027}  
ann. SR {'normmom16': 0.85, 'normmom2': 0.09, 'normmom32': 0.85, 'normmom4': 0.51, 'normmom64': 0.52, 'normmom8': 0.53}



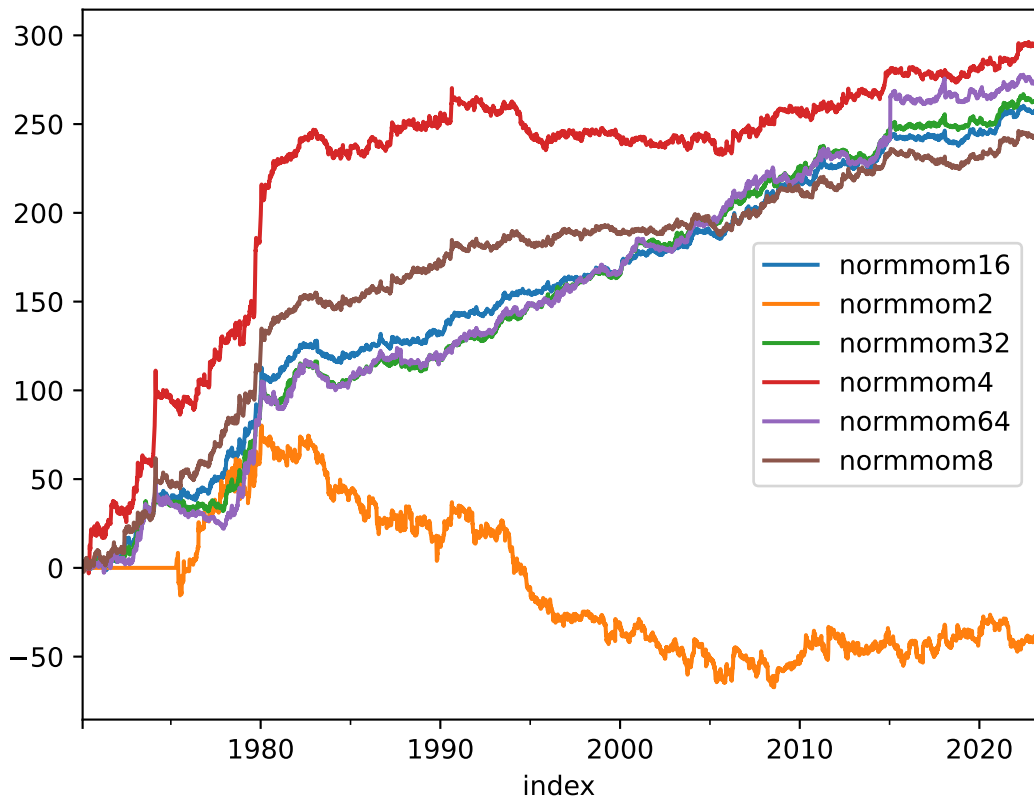


# Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.758, 'normmom2': -0.718, 'normmom32': 4.863, 'normmom4': 5.449, 'normmom64': 5.058, 'normmom8': 4.482}

ann. std {'normmom16': 4.909, 'normmom2': 11.172, 'normmom32': 4.975, 'normmom4': 8.308, 'normmom64': 6.291, 'normmom8': 5.914}

ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}



Total Trading Rule P&L for period 'YTD'  
ann. mean {'relmomentum10': -13.733, 'relmomentum20': -25.322, 'relmomentum40': 11.163, 'relmomentum80': 9.278}  
ann. std {'relmomentum10': 6.13, 'relmomentum20': 6.787, 'relmomentum40': 4.664, 'relmomentum80': 4.142}  
ann. SR {'relmomentum10': -2.24, 'relmomentum20': -3.73, 'relmomentum40': 2.39, 'relmomentum80': 2.24}

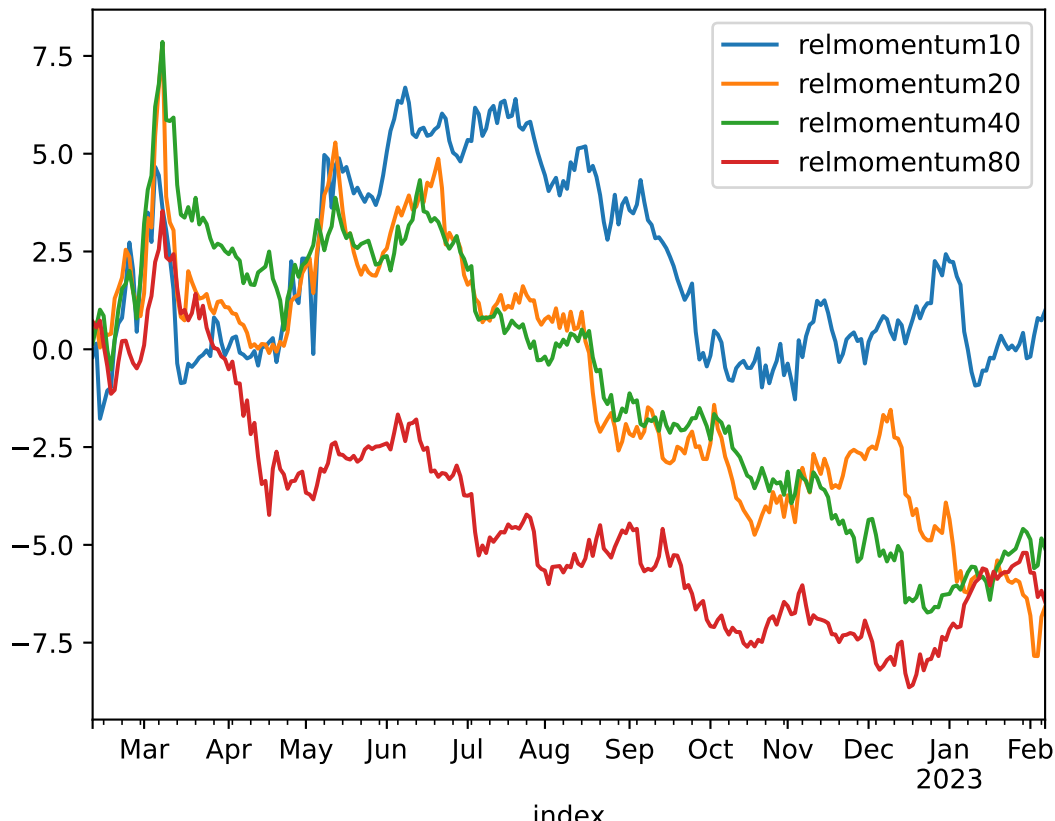


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': 0.969, 'relmomentum20': -6.486, 'relmomentum40': -5.012, 'relmomentum80': -6.355}

ann. std {'relmomentum10': 8.955, 'relmomentum20': 8.485, 'relmomentum40': 6.721, 'relmomentum80': 5.676}

ann. SR {'relmomentum10': 0.11, 'relmomentum20': -0.76, 'relmomentum40': -0.75, 'relmomentum80': -1.12}

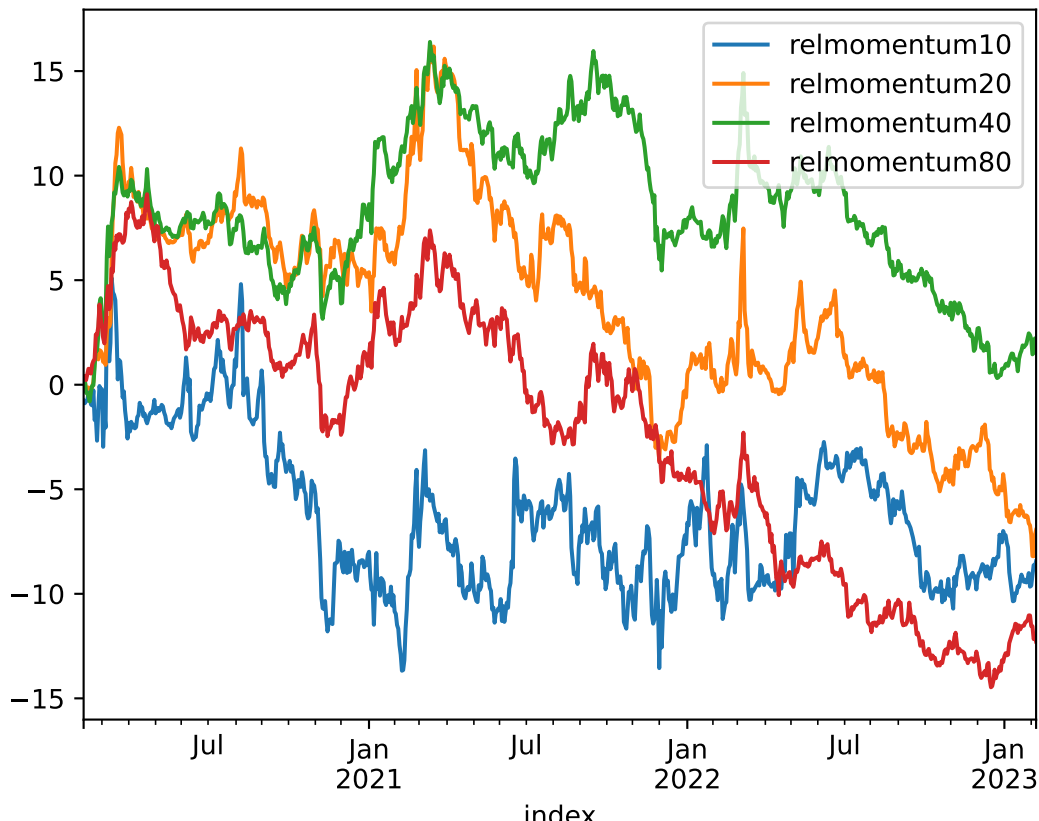


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -2.764, 'relmomentum20': -2.274, 'relmomentum40': 0.641, 'relmomentum80': -4.021}

ann. std {'relmomentum10': 12.2, 'relmomentum20': 8.91, 'relmomentum40': 7.439, 'relmomentum80': 6.864}

ann. SR {'relmomentum10': -0.23, 'relmomentum20': -0.26, 'relmomentum40': 0.09, 'relmomentum80': -0.59}

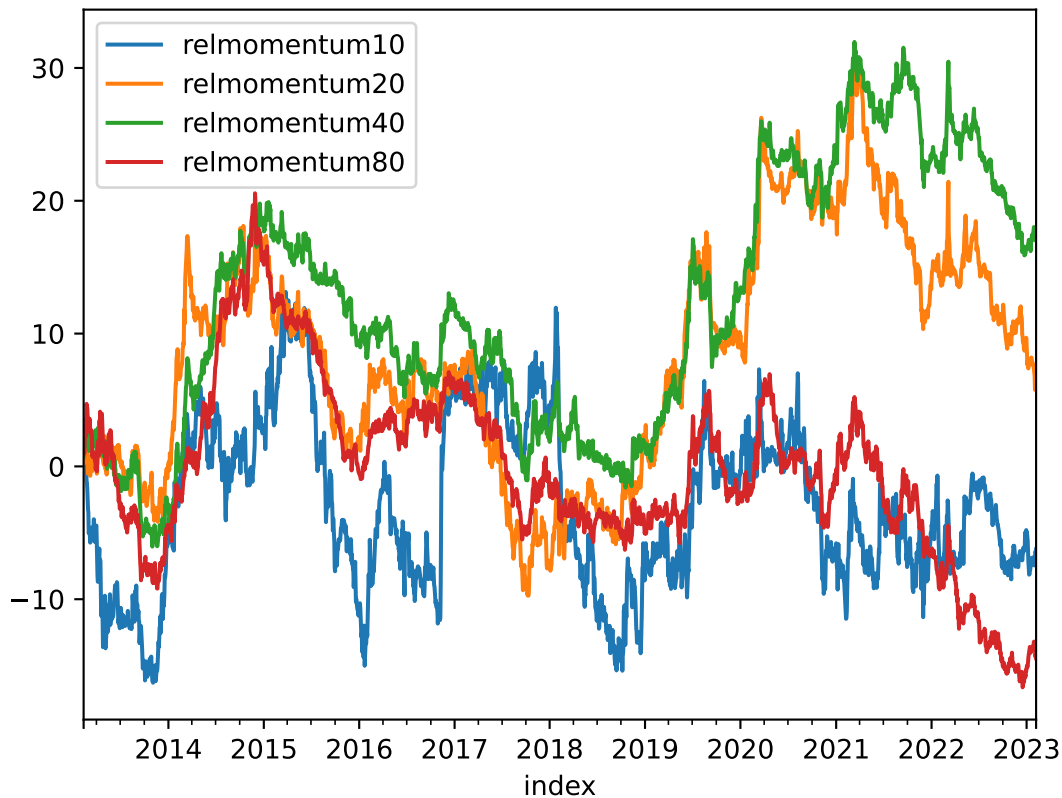


Total Trading Rule P&L for period '10Y'

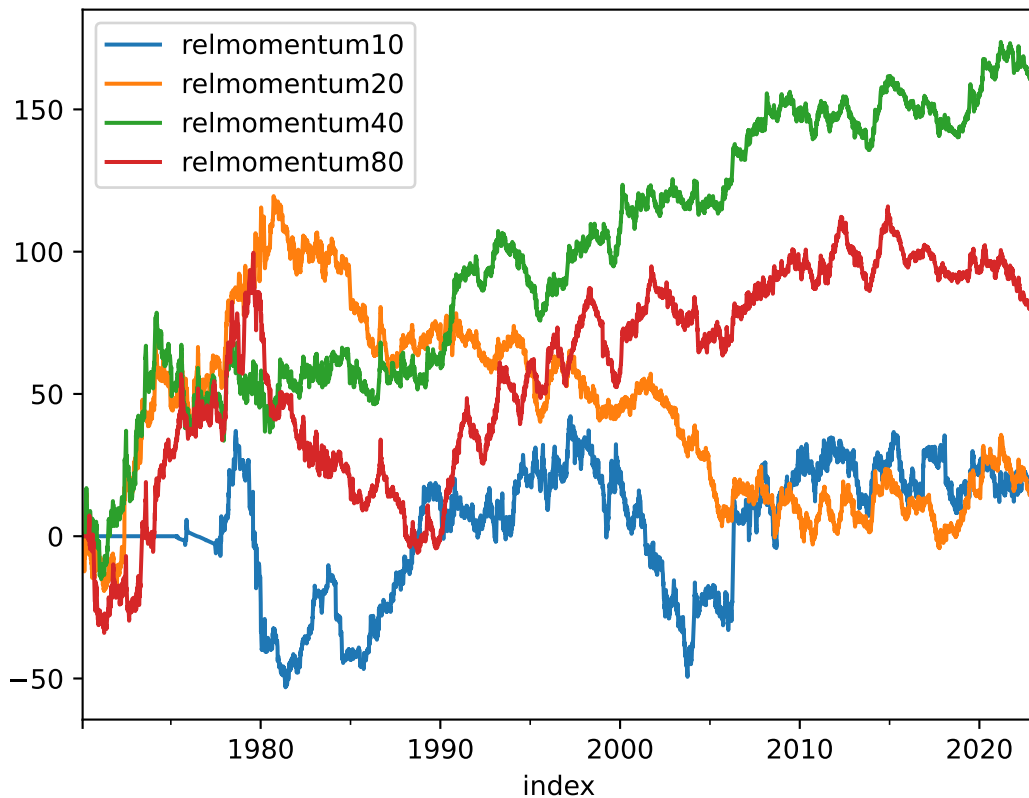
ann. mean {'relmomentum10': -0.613, 'relmomentum20': 0.689, 'relmomentum40': 1.721, 'relmomentum80': -1.418}

ann. std {'relmomentum10': 12.85, 'relmomentum20': 8.893, 'relmomentum40': 7.283, 'relmomentum80': 6.743}

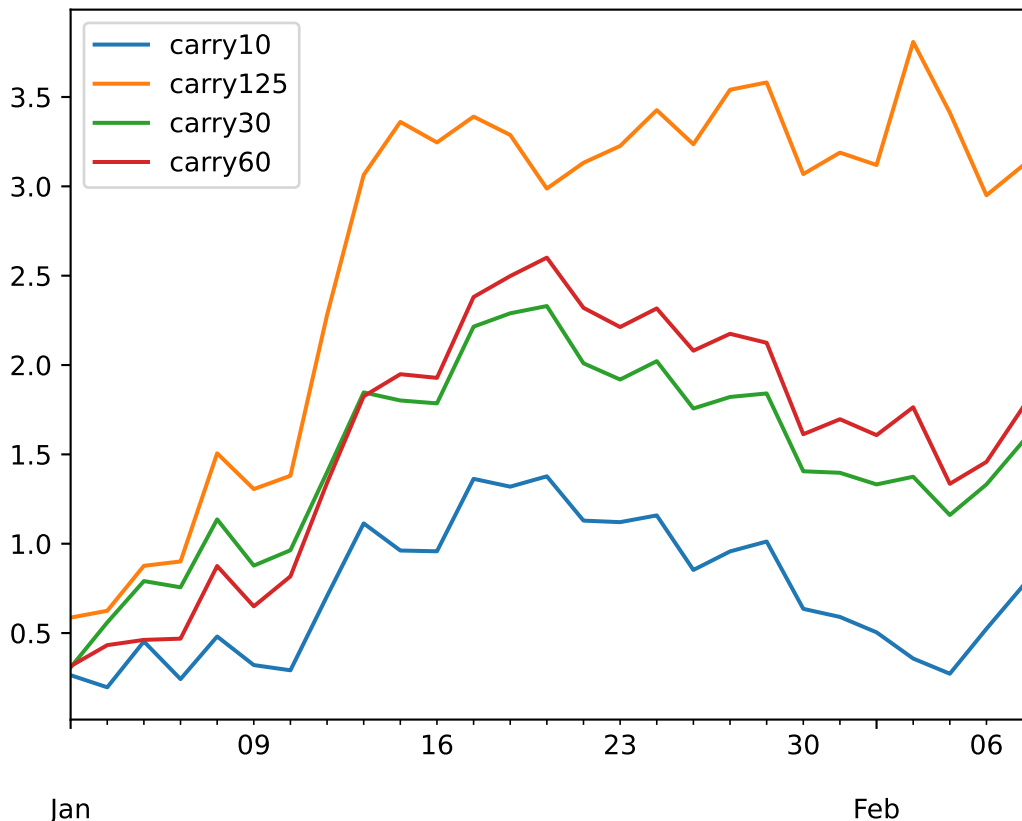
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.08, 'relmomentum40': 0.24, 'relmomentum80': -0.21}



Total Trading Rule P&L for period '99Y'  
ann. mean {'relmomentum10': 0.32, 'relmomentum20': 0.232, 'relmomentum40': 2.948, 'relmomentum80': 1.498}  
ann. std {'relmomentum10': 13.325, 'relmomentum20': 11.519, 'relmomentum40': 10.783, 'relmomentum80': 11.063}  
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': 7.254, 'carry125': 29.557, 'carry30': 14.915, 'carry60': 16.731}  
ann. std {'carry10': 3.506, 'carry125': 5.841, 'carry30': 3.778, 'carry60': 4.162}  
ann. SR {'carry10': 2.07, 'carry125': 5.06, 'carry30': 3.95, 'carry60': 4.02}

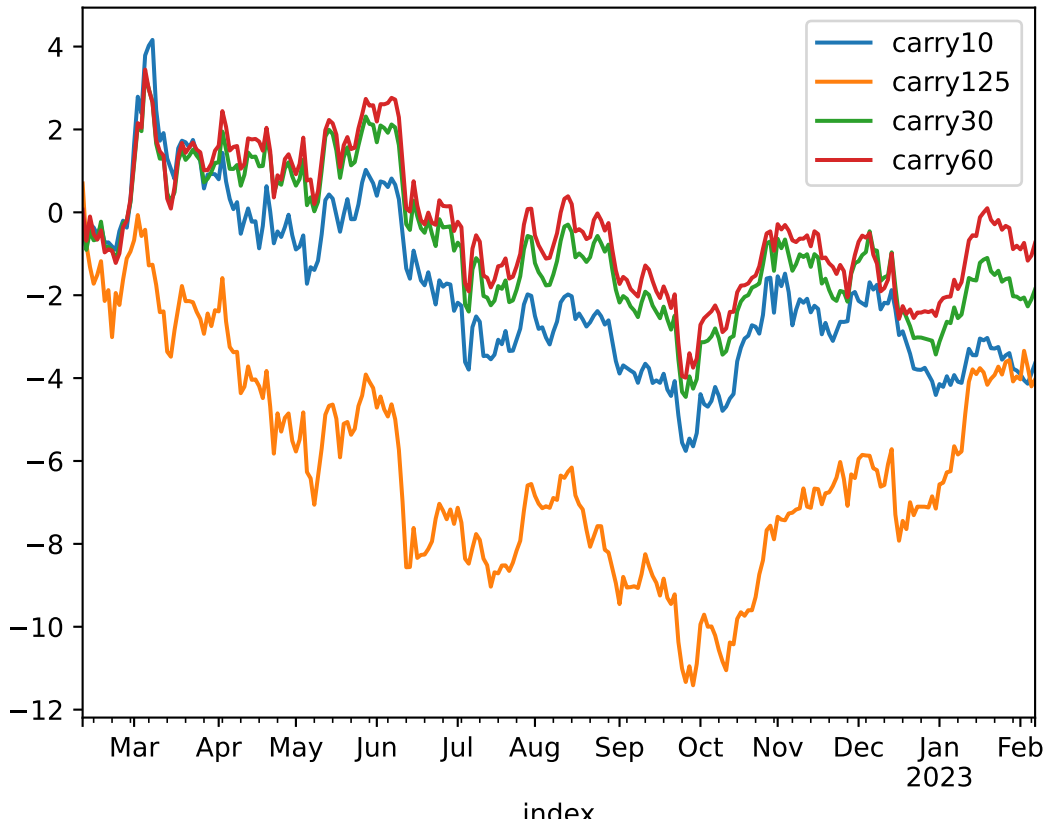


Total Trading Rule P&L for period '1Y'

ann. mean {'carry10': -3.587, 'carry125': -3.97, 'carry30': -1.829, 'carry60': -0.725}

ann. std {'carry10': 6.637, 'carry125': 7.616, 'carry30': 6.364, 'carry60': 6.591}

ann. SR {'carry10': -0.54, 'carry125': -0.52, 'carry30': -0.29, 'carry60': -0.11}



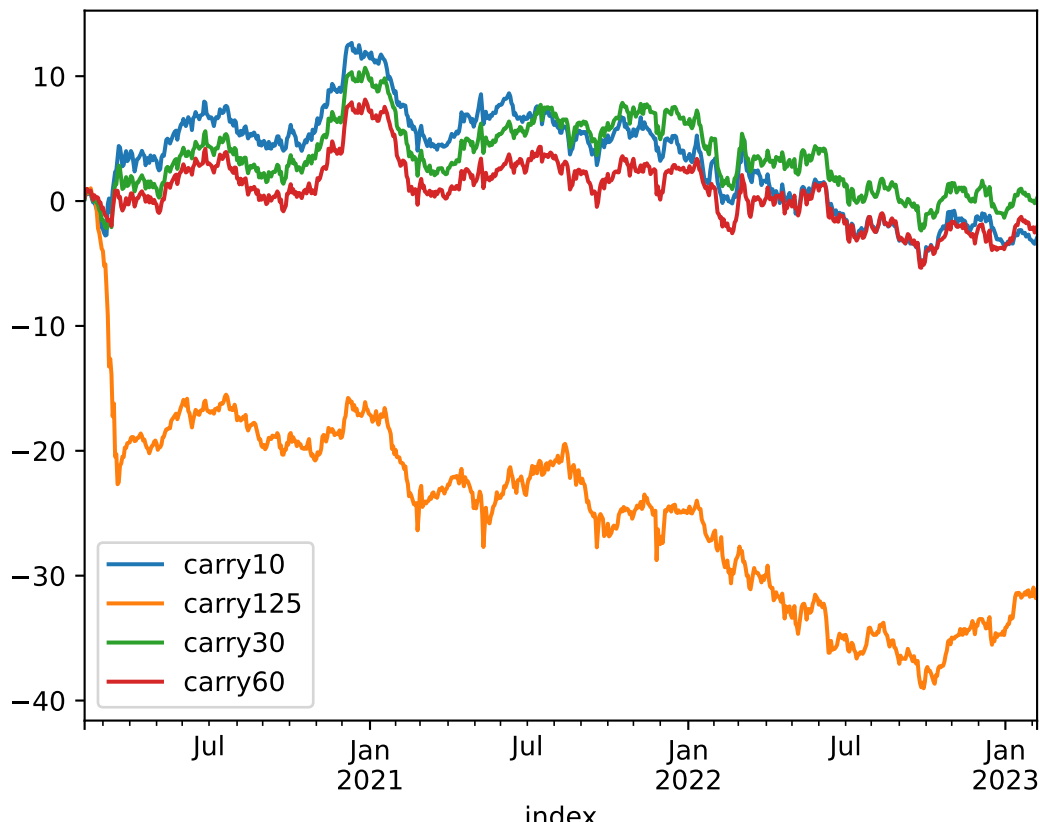


Total Trading Rule P&L for period '3Y'

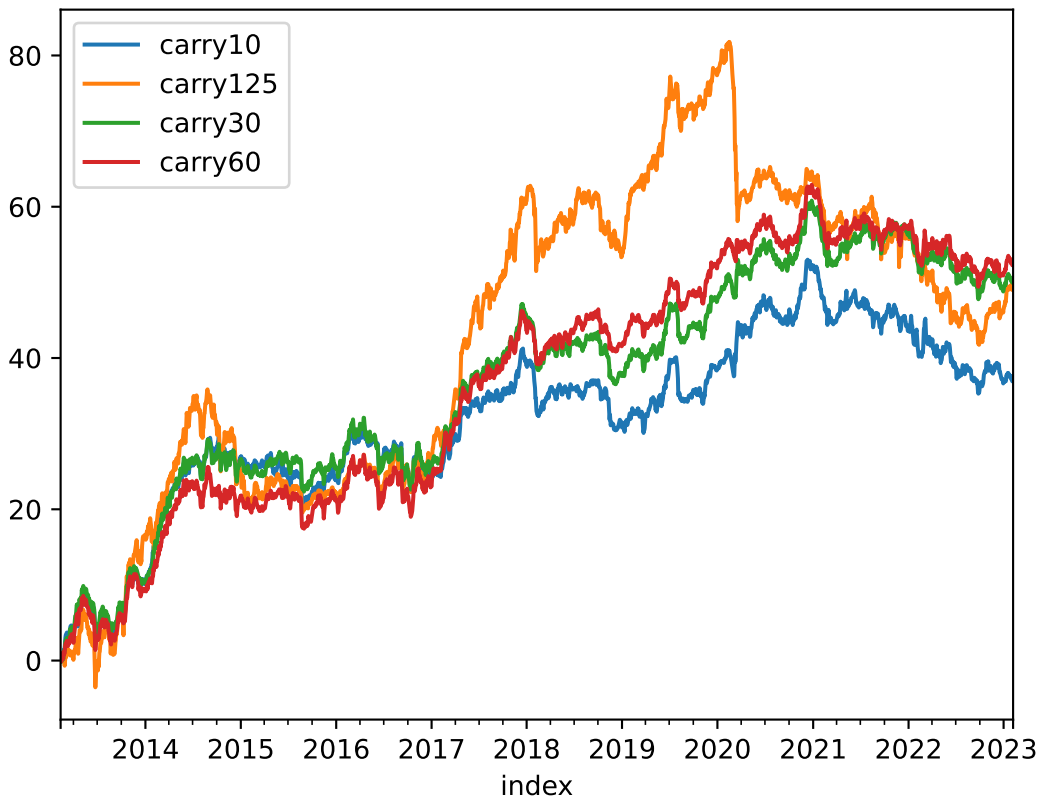
ann. mean {'carry10': -0.961, 'carry125': -10.358, 'carry30': 0.077, 'carry60': -0.686}

ann. std {'carry10': 6.812, 'carry125': 9.386, 'carry30': 6.61, 'carry60': 6.559}

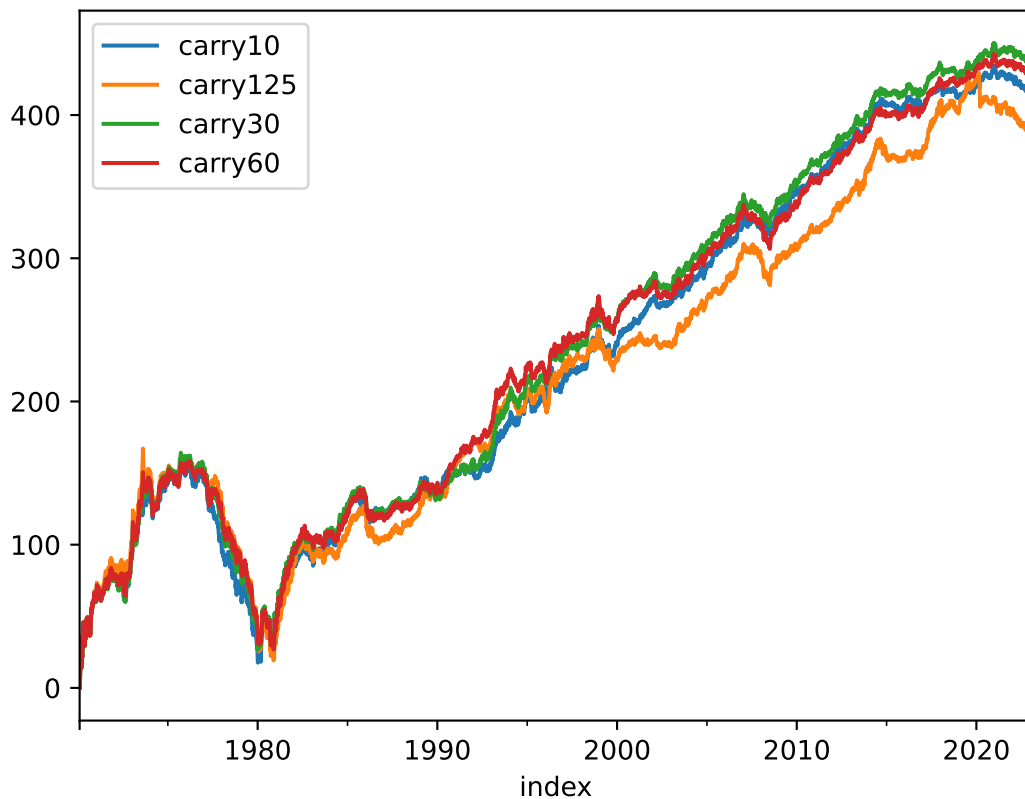
ann. SR {'carry10': -0.14, 'carry125': -1.1, 'carry30': 0.01, 'carry60': -0.1}



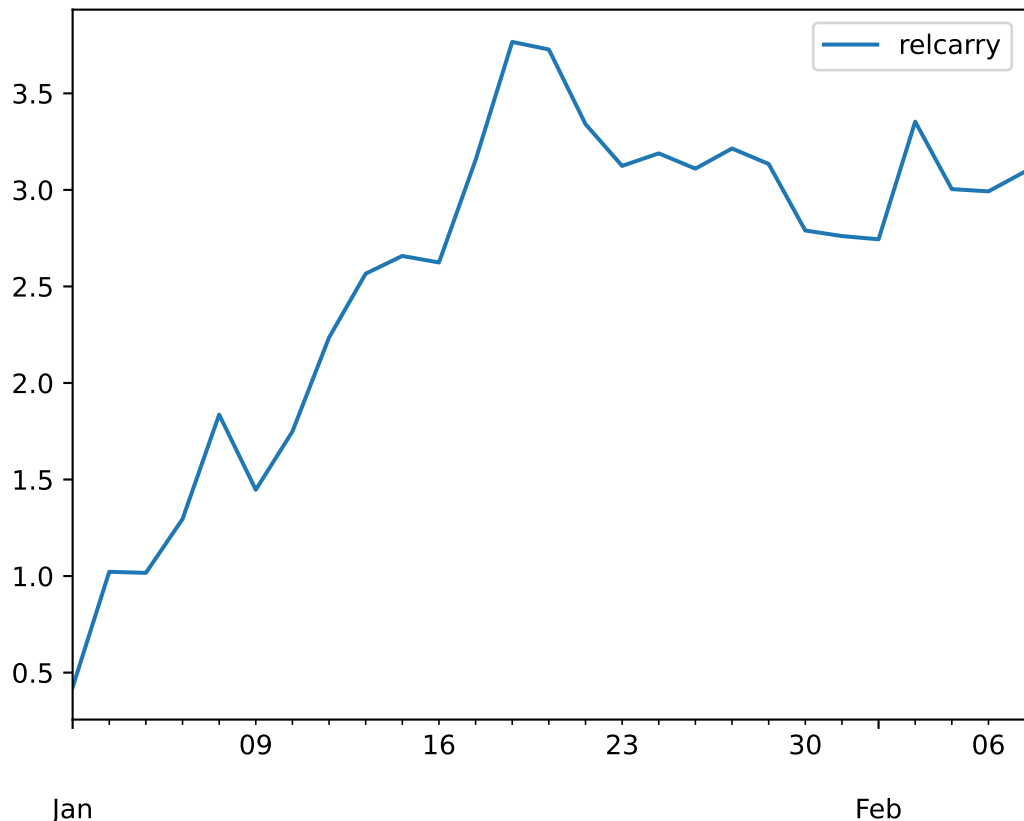
Total Trading Rule P&L for period '10Y'  
ann. mean {'carry10': 3.673, 'carry125': 4.824, 'carry30': 4.946, 'carry60': 5.173}  
ann. std {'carry10': 6.419, 'carry125': 9.12, 'carry30': 6.522, 'carry60': 6.492}  
ann. SR {'carry10': 0.57, 'carry125': 0.53, 'carry30': 0.76, 'carry60': 0.8}



Total Trading Rule P&L for period '99Y'  
ann. mean {'carry10': 7.753, 'carry125': 7.345, 'carry30': 8.143, 'carry60': 8.002}  
ann. std {'carry10': 11.83, 'carry125': 12.065, 'carry30': 11.842, 'carry60': 11.79}  
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}



Total Trading Rule P&L for period 'YTD'  
ann. mean {'relcarry': 29.346}  
ann. std {'relcarry': 5.115}  
ann. SR {'relcarry': 5.74}

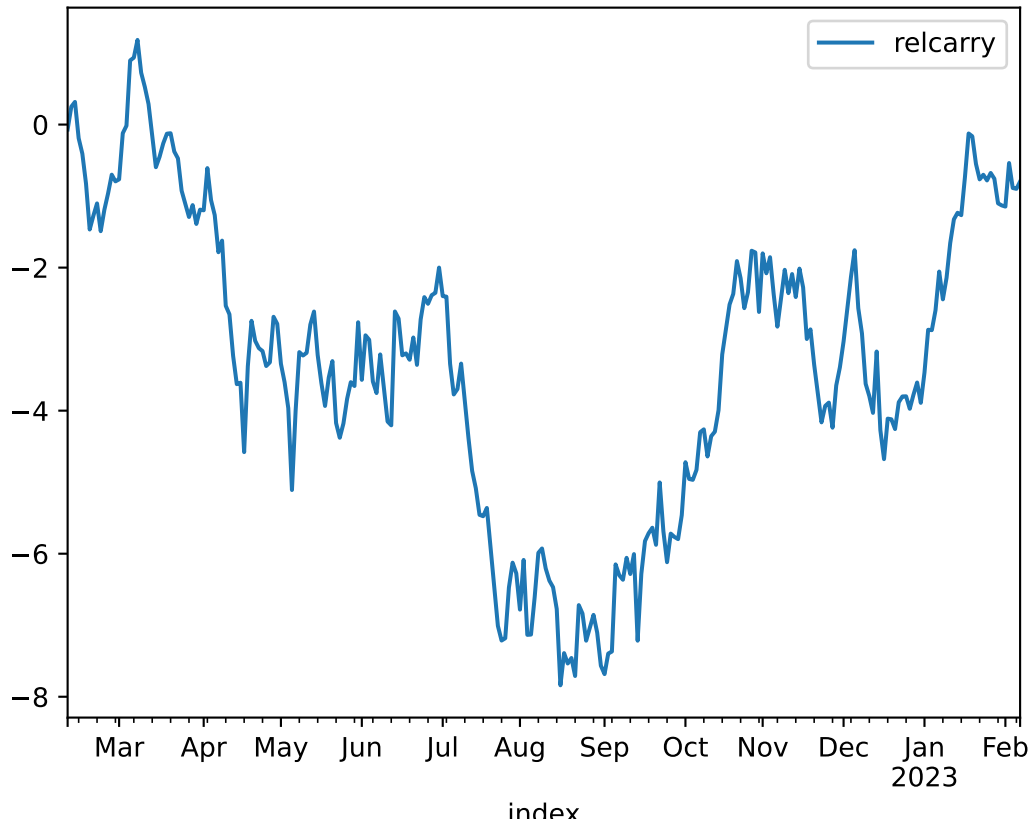


Total Trading Rule P&L for period '1Y'

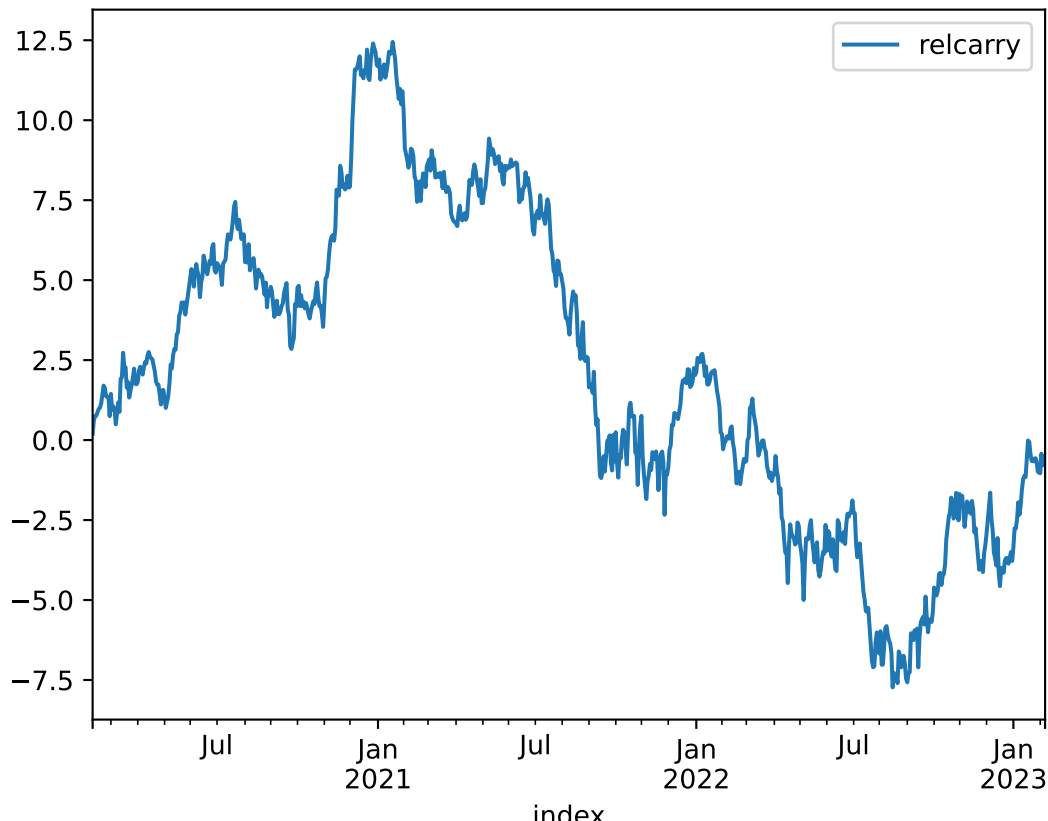
ann. mean {'relcarry': -0.784}

ann. std {'relcarry': 7.232}

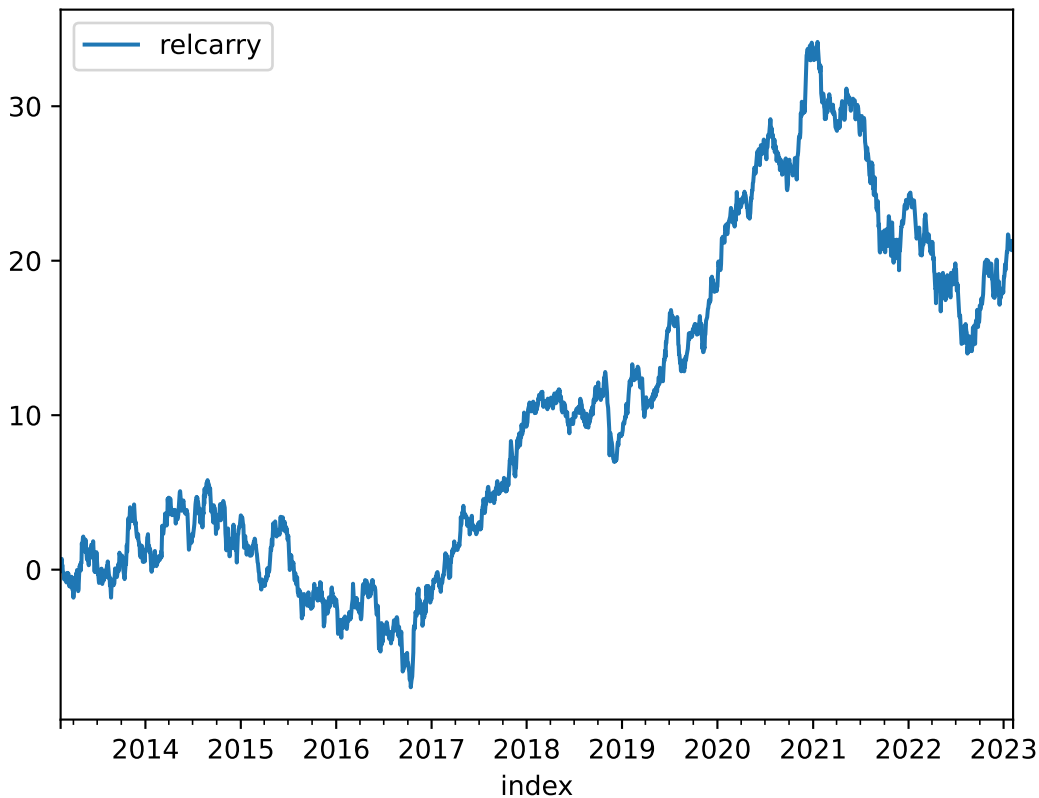
ann. SR {'relcarry': -0.11}



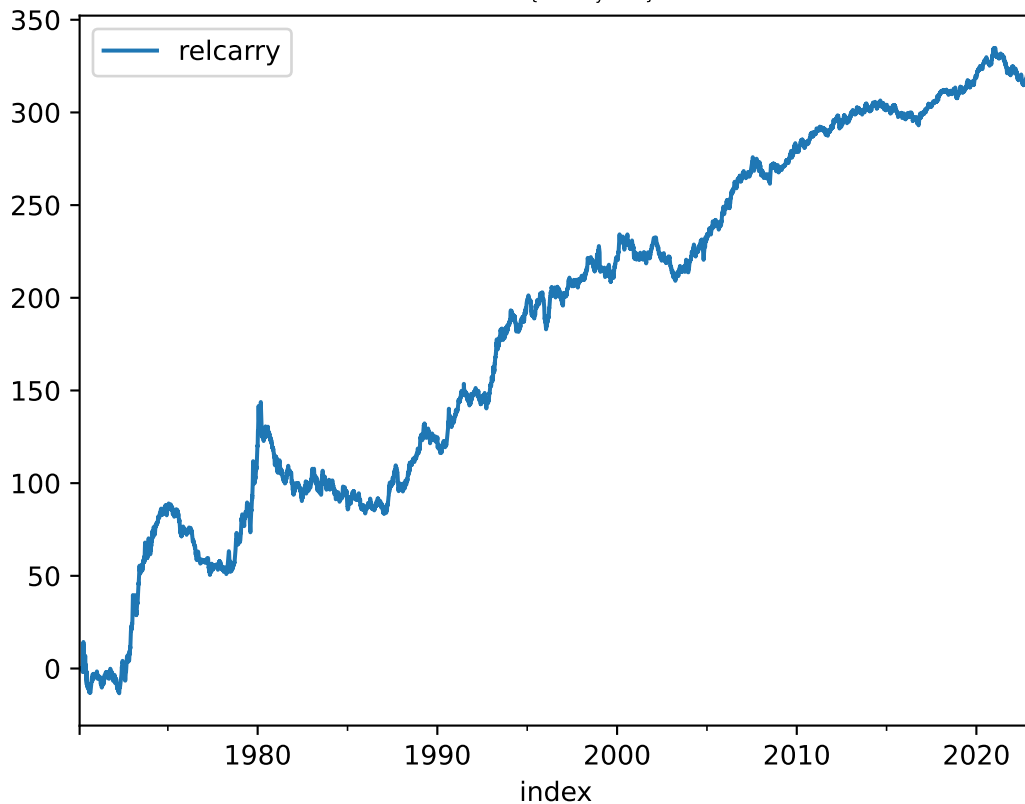
Total Trading Rule P&L for period '3Y'  
ann. mean {'relcarry': -0.224}  
ann. std {'relcarry': 6.842}  
ann. SR {'relcarry': -0.03}



Total Trading Rule P&L for period '10Y'  
ann. mean {'relcarry': 2.065}  
ann. std {'relcarry': 6.013}  
ann. SR {'relcarry': 0.34}

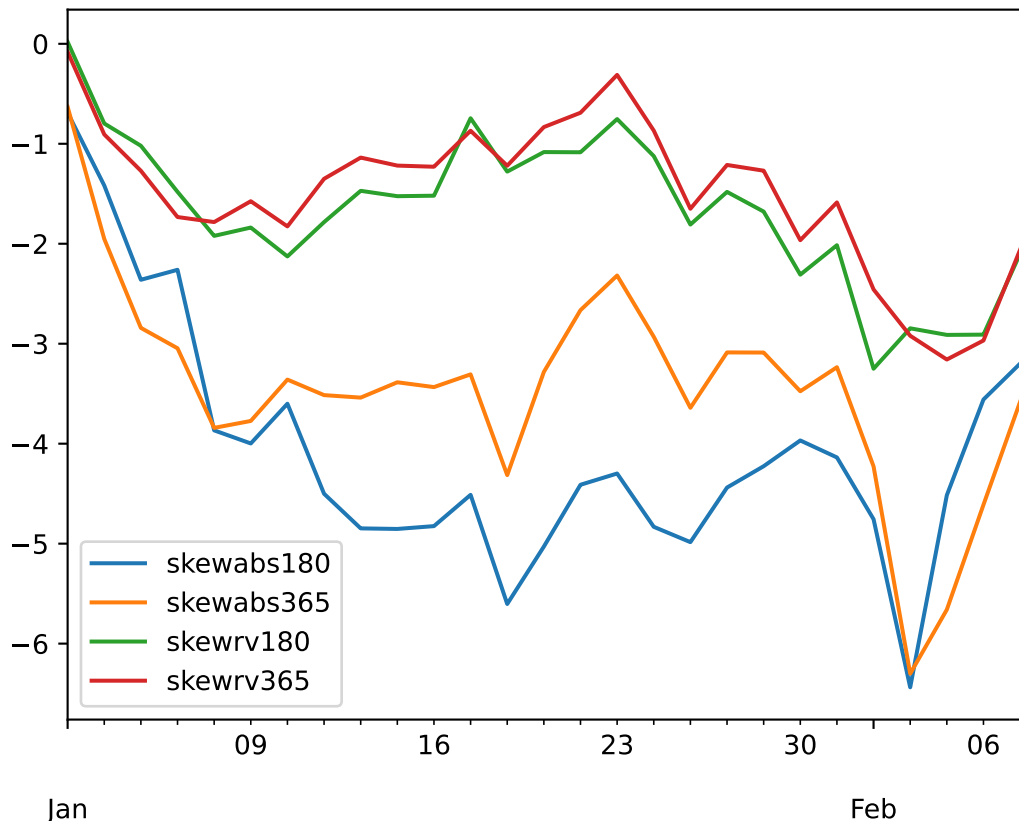


Total Trading Rule P&L for period '99Y'  
ann. mean {'relcarry': 5.954}  
ann. std {'relcarry': 9.882}  
ann. SR {'relcarry': 0.6}

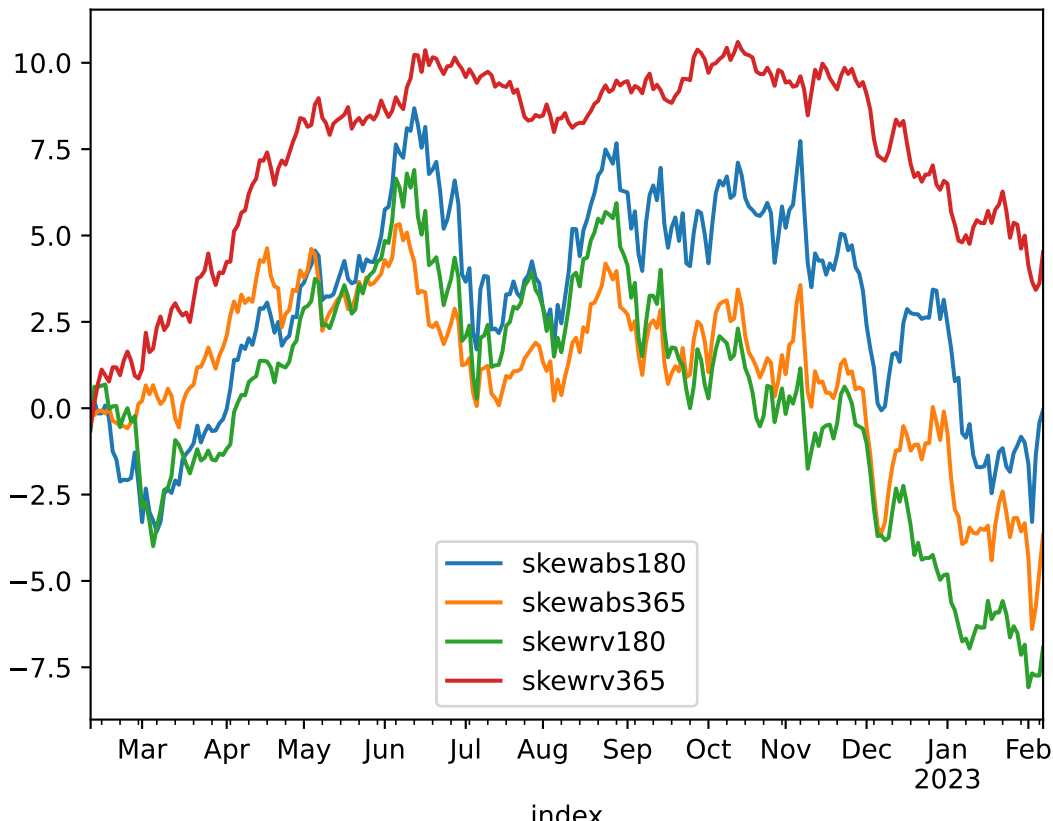




Total Trading Rule P&L for period 'YTD'  
ann. mean {'skewabs180': -30.33, 'skewabs365': -33.956, 'skewrv180': -19.901, 'skewrv365': -19.53}  
ann. std {'skewabs180': 12.52, 'skewabs365': 12.238, 'skewrv180': 7.615, 'skewrv365': 7.335}  
ann. SR {'skewabs180': -2.42, 'skewabs365': -2.77, 'skewrv180': -2.61, 'skewrv365': -2.66}



Total Trading Rule P&L for period '1Y'  
ann. mean {'skewabs180': -0.055, 'skewabs365': -3.618, 'skewrv180': -6.822, 'skewrv365': 4.454}  
ann. std {'skewabs180': 10.5, 'skewabs365': 8.776, 'skewrv180': 9.287, 'skewrv365': 5.399}  
ann. SR {'skewabs180': -0.01, 'skewabs365': -0.41, 'skewrv180': -0.73, 'skewrv365': 0.83}

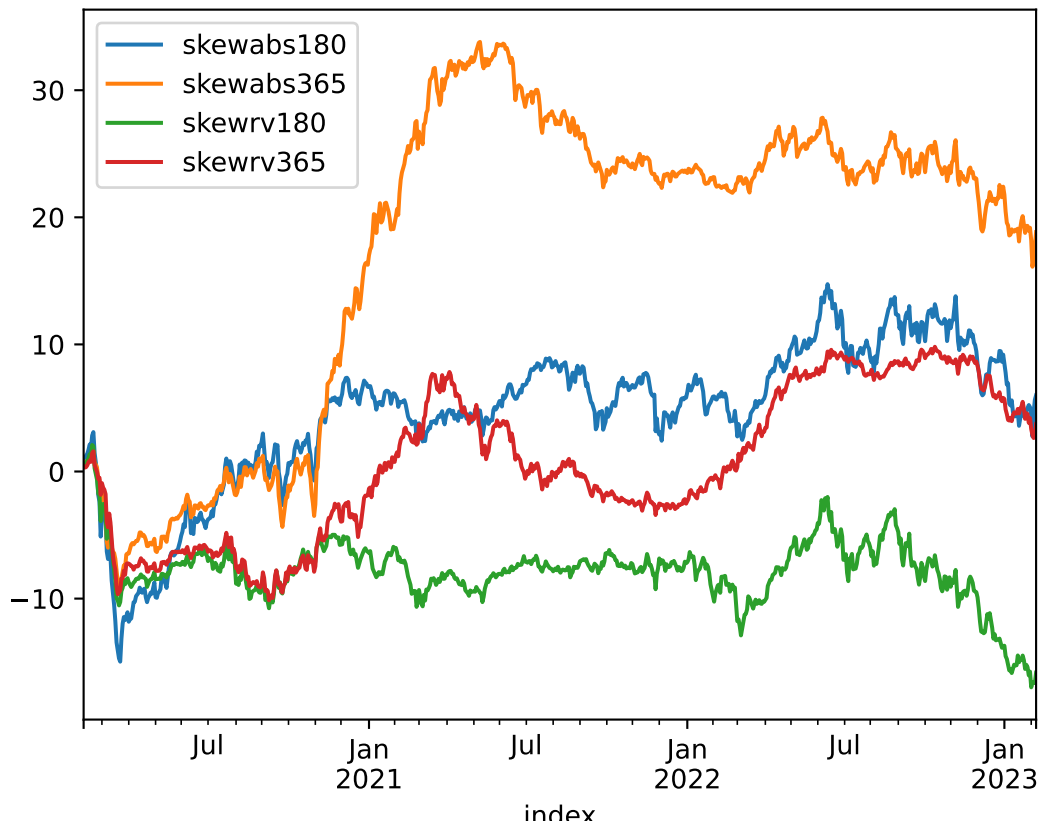


Total Trading Rule P&L for period '3Y'

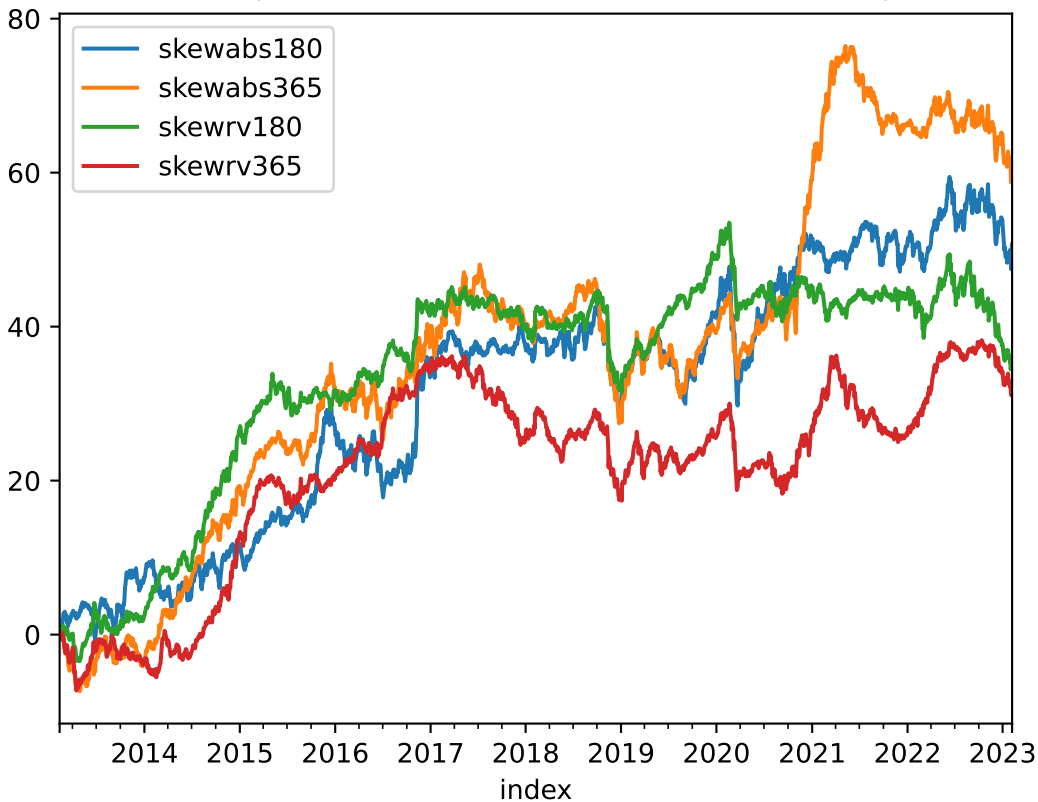
ann. mean {'skewabs180': 1.964, 'skewabs365': 6.165, 'skewrv180': -5.182, 'skewrv365': 1.222}

ann. std {'skewabs180': 9.712, 'skewabs365': 9.034, 'skewrv180': 7.764, 'skewrv365': 6.671}

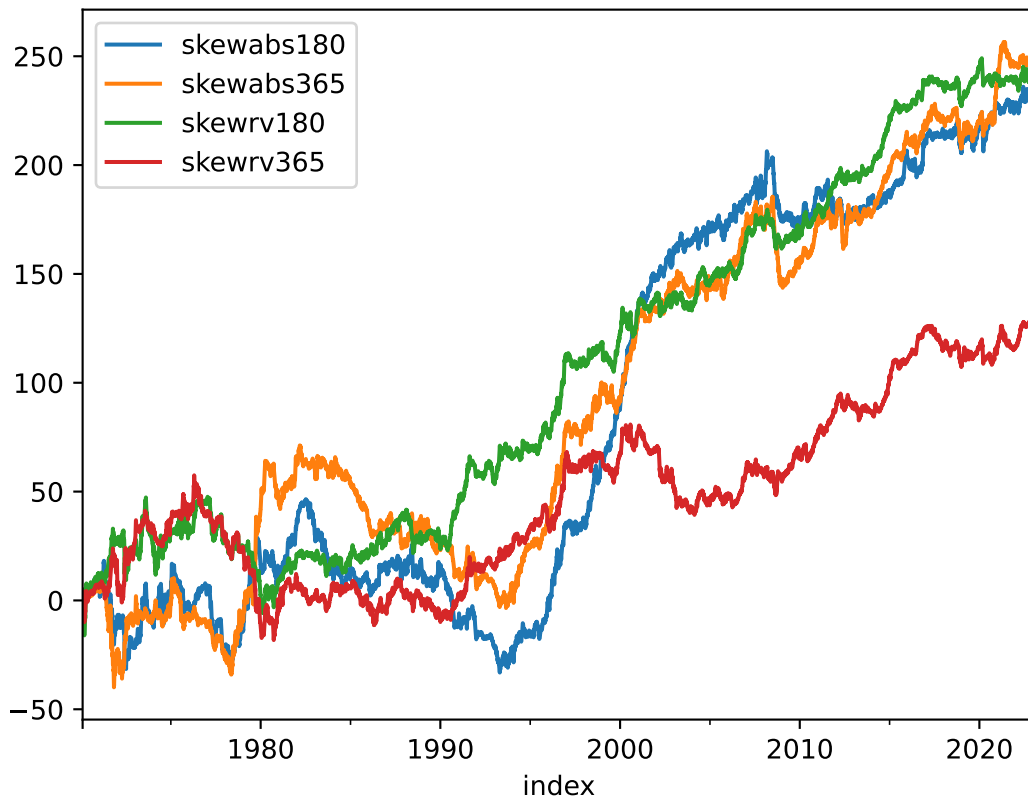
ann. SR {'skewabs180': 0.2, 'skewabs365': 0.68, 'skewrv180': -0.67, 'skewrv365': 0.18}



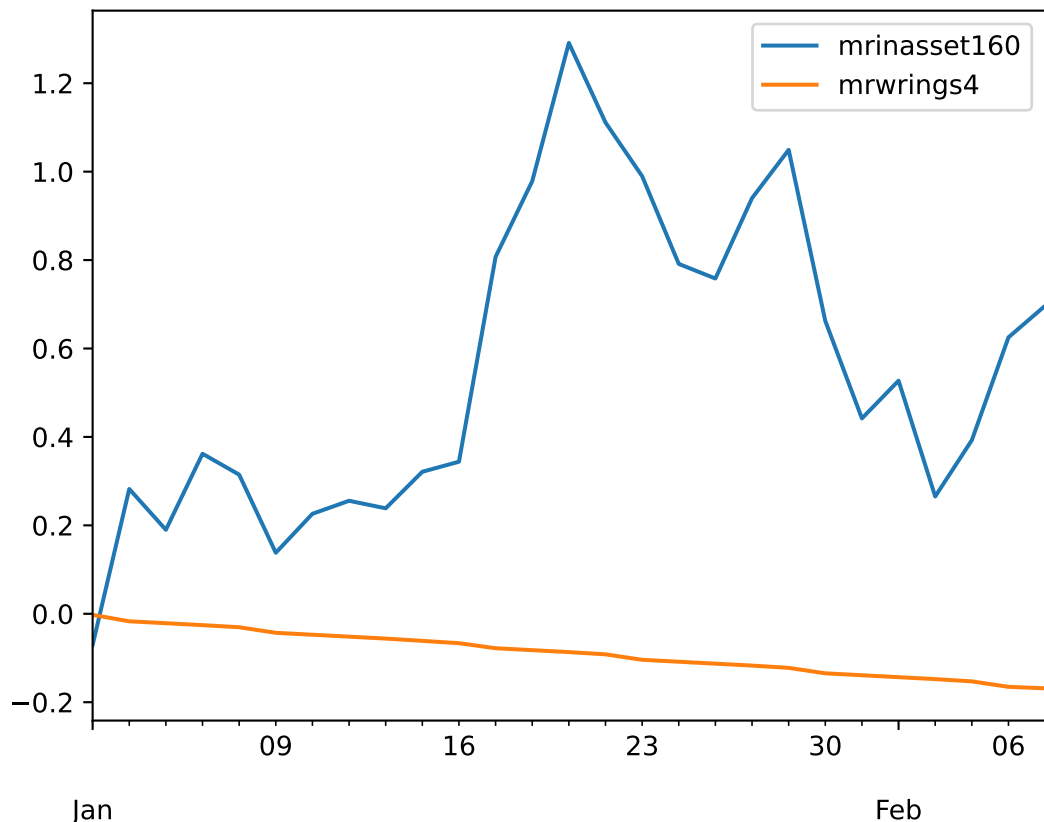
Total Trading Rule P&L for period '10Y'  
ann. mean {'skewabs180': 4.979, 'skewabs365': 6.038, 'skewrv180': 3.495, 'skewrv365': 3.157}  
ann. std {'skewabs180': 8.097, 'skewabs365': 8.059, 'skewrv180': 6.584, 'skewrv365': 6.192}  
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.75, 'skewrv180': 0.53, 'skewrv365': 0.51}



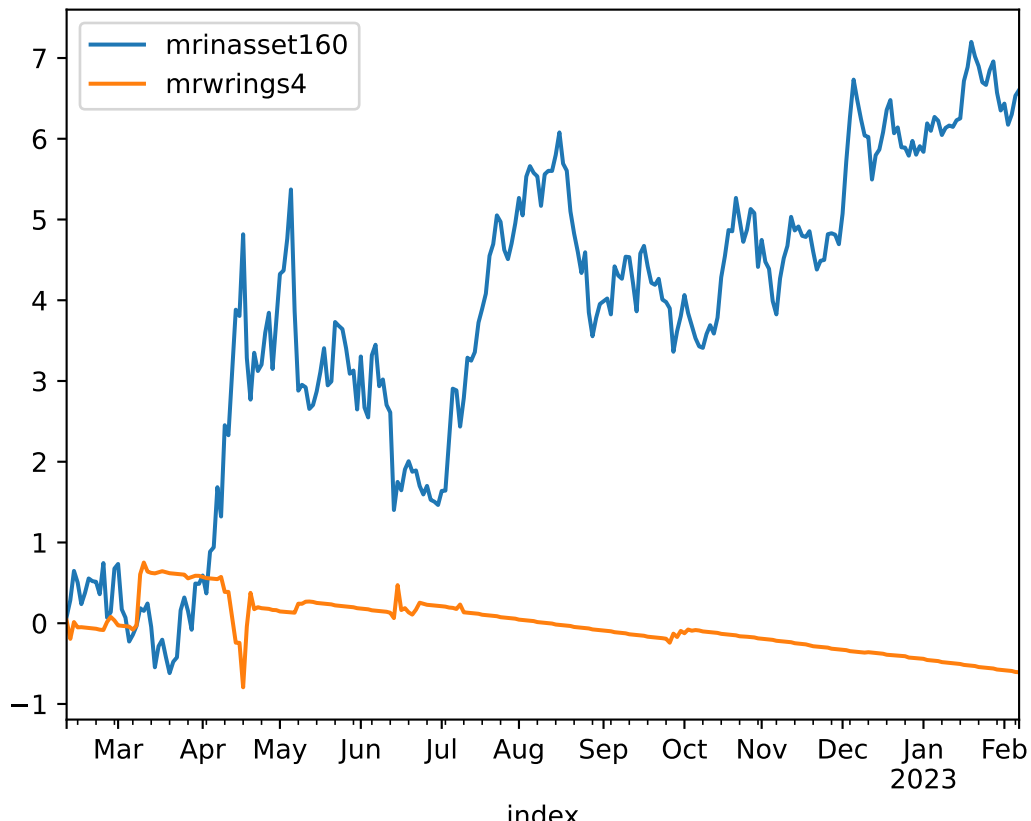
Total Trading Rule P&L for period '99Y'  
ann. mean {'skewabs180': 4.206, 'skewabs365': 4.472, 'skewrv180': 4.279, 'skewrv365': 2.26}  
ann. std {'skewabs180': 10.794, 'skewabs365': 10.302, 'skewrv180': 9.476, 'skewrv365': 8.785}  
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.26}



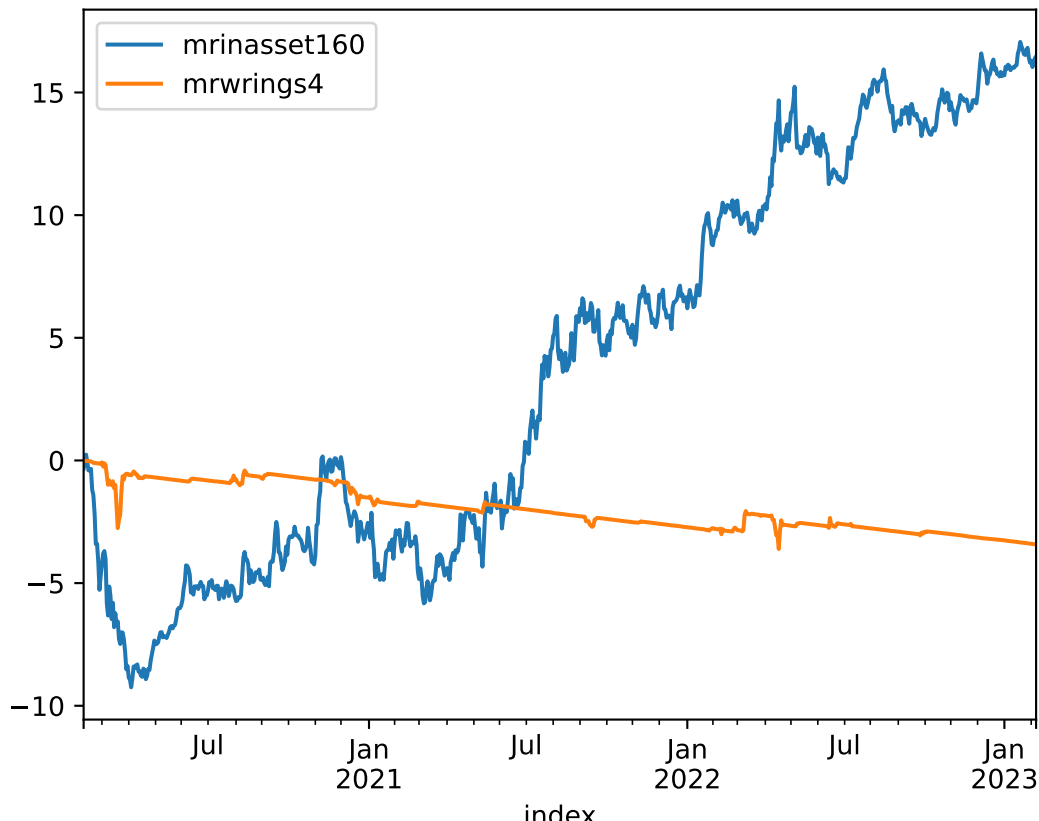
Total Trading Rule P&L for period 'YTD'  
ann. mean {'mriasset160': 6.605, 'mrwrings4': -1.598}  
ann. std {'mriasset160': 3.174, 'mrwrings4': 0.057}  
ann. SR {'mriasset160': 2.08, 'mrwrings4': -28.25}



Total Trading Rule P&L for period '1Y'  
ann. mean {'mrinasset160': 6.503, 'mrwrings4': -0.598}  
ann. std {'mrinasset160': 5.675, 'mrwrings4': 1.483}  
ann. SR {'mrinasset160': 1.15, 'mrwrings4': -0.4}

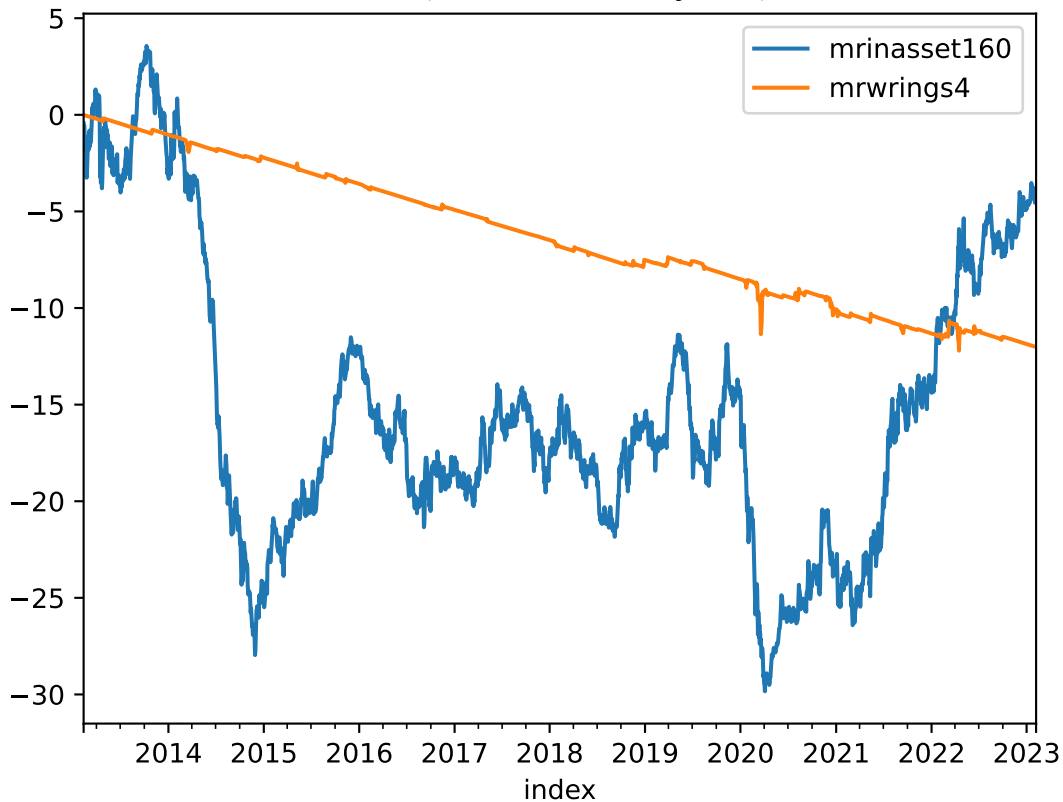


Total Trading Rule P&L for period '3Y'  
ann. mean {'mrinasset160': 5.391, 'mrwrings4': -1.12}  
ann. std {'mrinasset160': 6.706, 'mrwrings4': 1.517}  
ann. SR {'mrinasset160': 0.8, 'mrwrings4': -0.74}





Total Trading Rule P&L for period '10Y'  
ann. mean {'mrinasset160': -0.405, 'mrwrings4': -1.18}  
ann. std {'mrinasset160': 6.557, 'mrwrings4': 0.899}  
ann. SR {'mrinasset160': -0.06, 'mrwrings4': -1.31}



Total Trading Rule P&L for period '99Y'  
ann. mean {'mrinasset160': -3.162, 'mrwrings4': -2.311}  
ann. std {'mrinasset160': 11.166, 'mrwrings4': 2.622}  
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.88}

