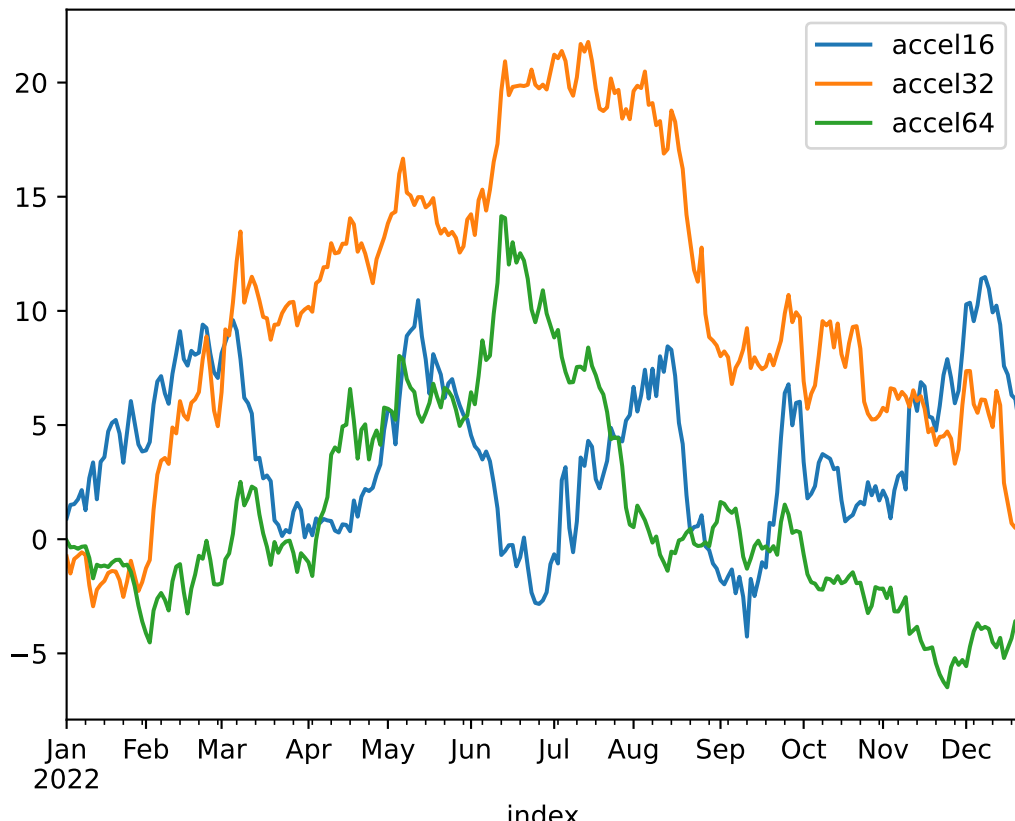
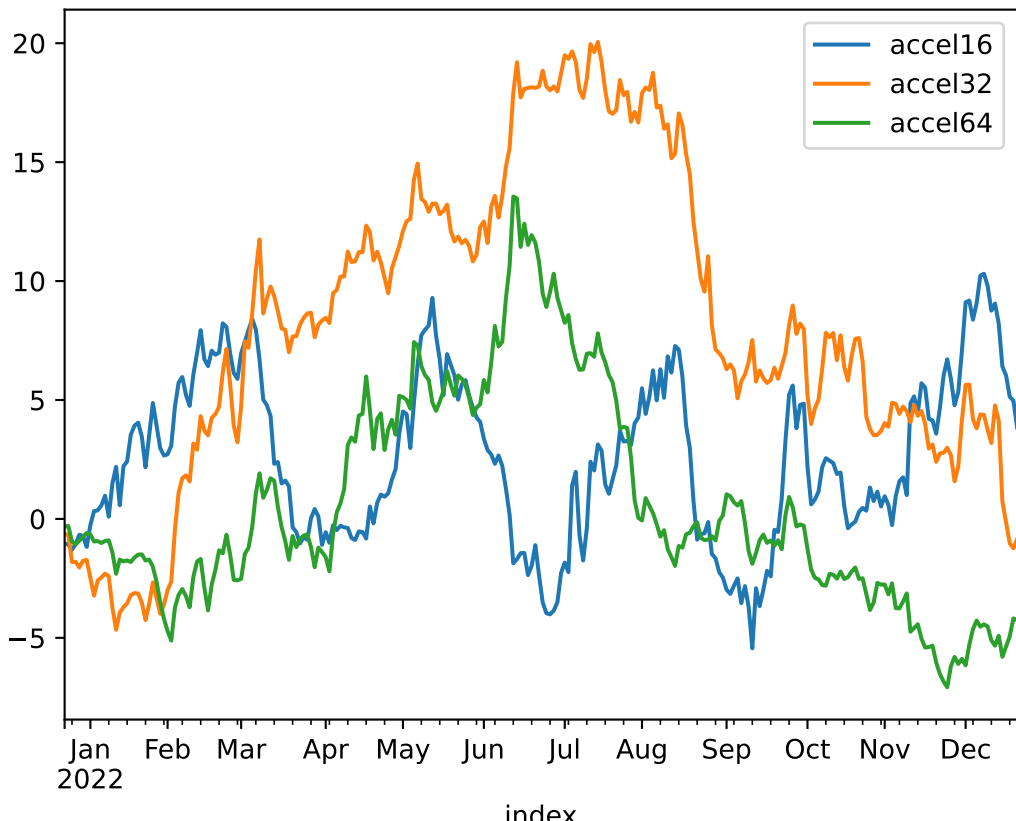


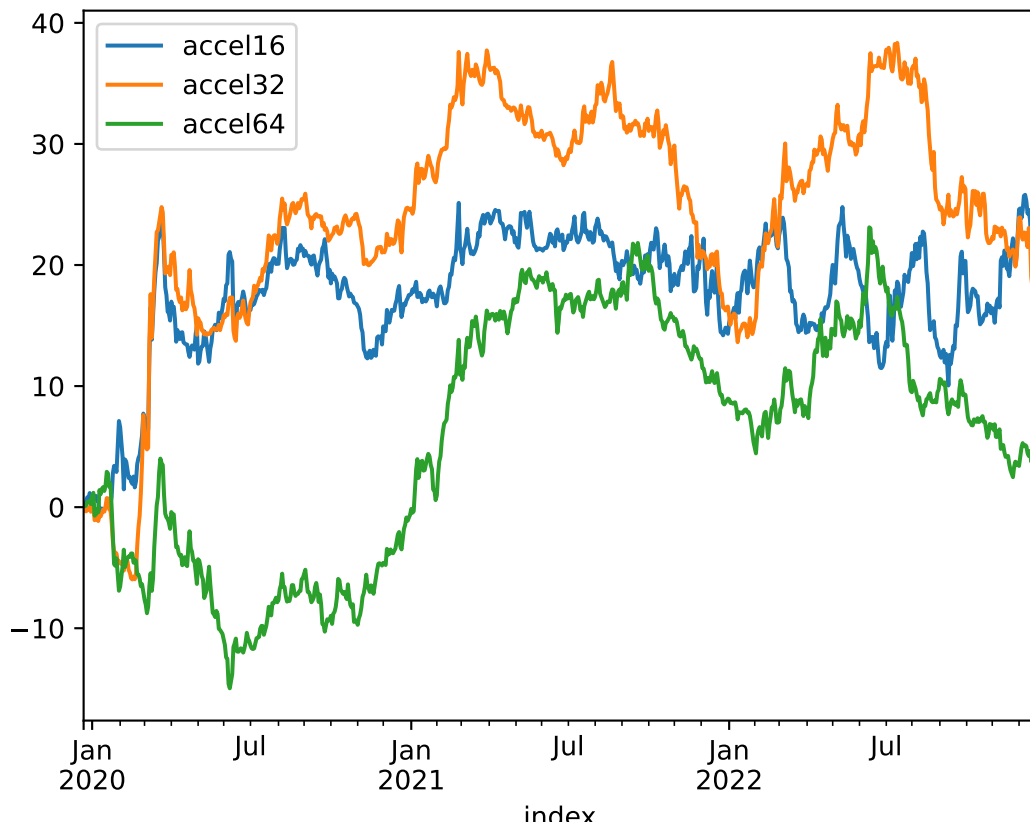
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': 5.084, 'accel32': 0.88, 'accel64': -3.708}
ann. std {'accel16': 16.284, 'accel32': 14.727, 'accel64': 11.768}
ann. SR {'accel16': 0.31, 'accel32': 0.06, 'accel64': -0.32}



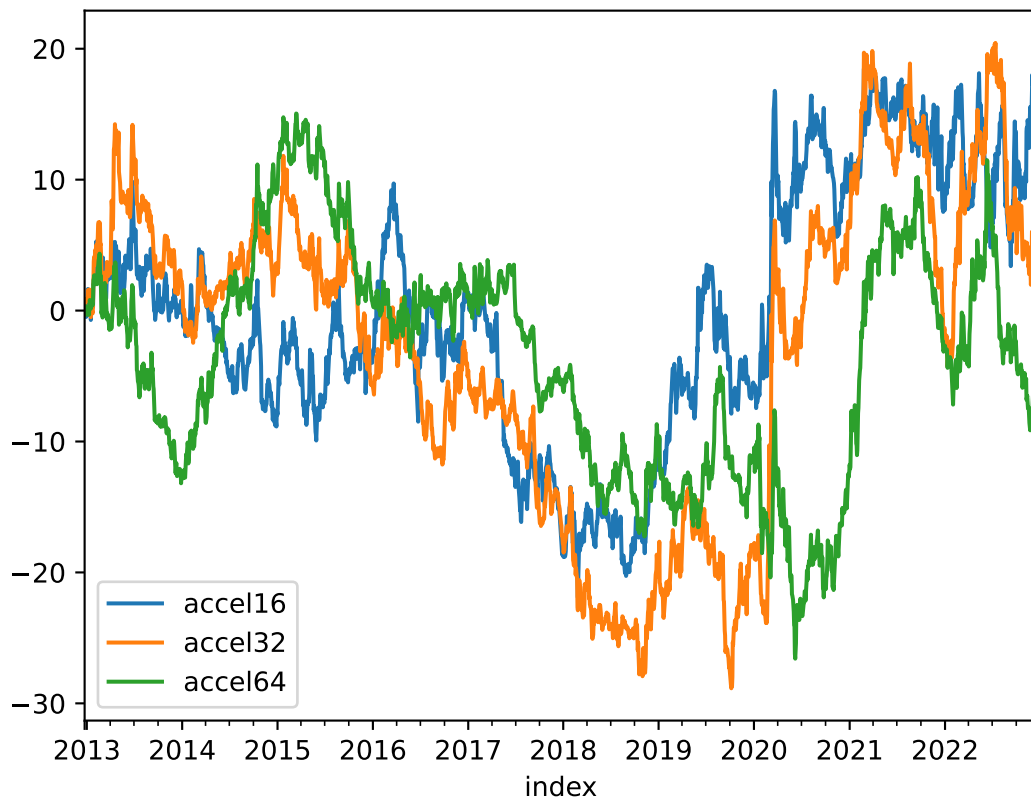
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 3.79, 'accel32': -0.842, 'accel64': -4.192}
ann. std {'accel16': 16.112, 'accel32': 14.592, 'accel64': 11.634}
ann. SR {'accel16': 0.24, 'accel32': -0.06, 'accel64': -0.36}



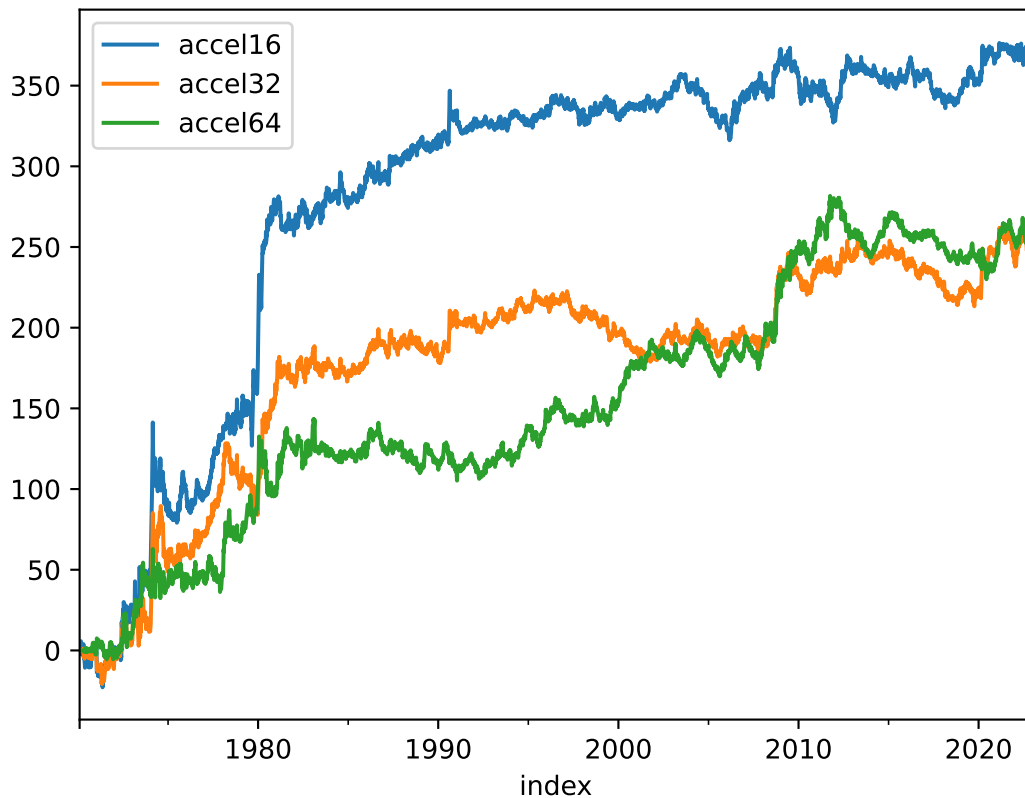
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 6.323, 'accel32': 5.7, 'accel64': 1.733}
ann. std {'accel16': 14.912, 'accel32': 14.244, 'accel64': 11.745}
ann. SR {'accel16': 0.42, 'accel32': 0.4, 'accel64': 0.15}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 1.245, 'accel32': -0.046, 'accel64': -0.621}
ann. std {'accel16': 11.922, 'accel32': 11.195, 'accel64': 9.577}
ann. SR {'accel16': 0.1, 'accel32': -0.0, 'accel64': -0.06}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.877, 'accel32': 4.484, 'accel64': 4.644}
ann. std {'accel16': 15.731, 'accel32': 13.802, 'accel64': 13.331}
ann. SR {'accel16': 0.44, 'accel32': 0.32, 'accel64': 0.35}

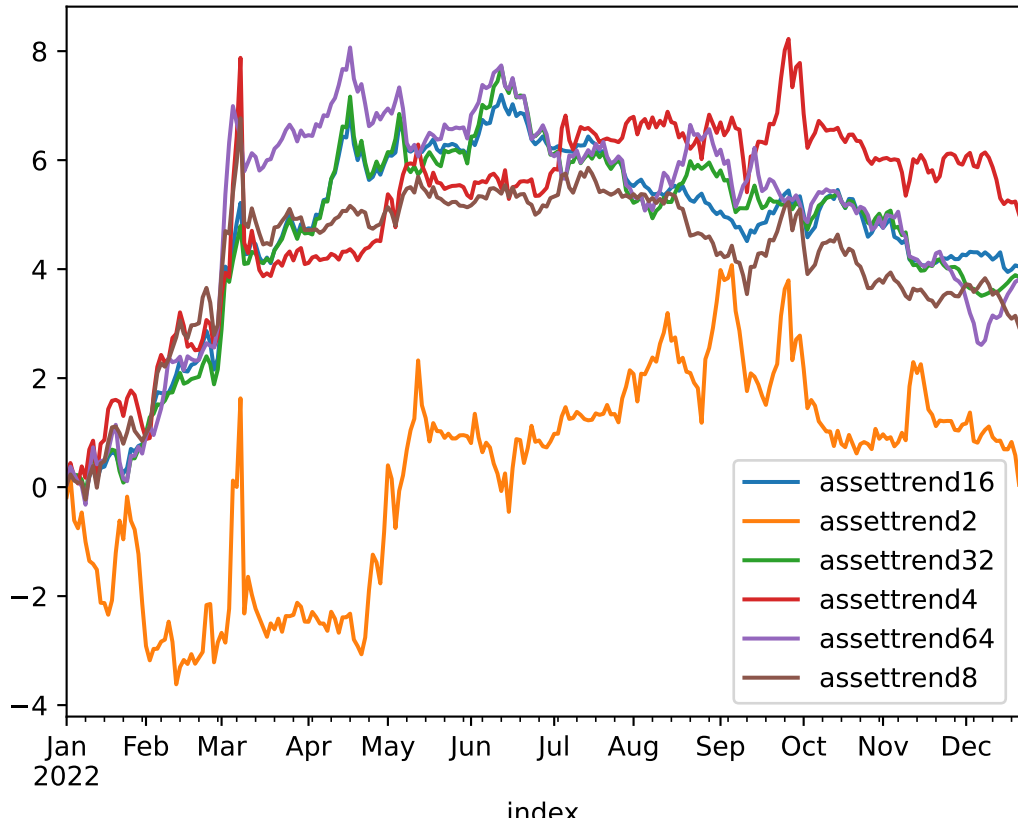


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 4.095, 'assettrend2': 0.044, 'assettrend32': 3.902, 'assettrend4': 5.066, 'assettrend64': 3.856, 'assettrend8': 2.972}

ann. std {'assettrend16': 3.069, 'assettrend2': 7.776, 'assettrend32': 3.373, 'assettrend4': 5.815, 'assettrend64': 4.031, 'assettrend8': 3.809}

ann. SR {'assettrend16': 1.33, 'assettrend2': 0.01, 'assettrend32': 1.16, 'assettrend4': 0.87, 'assettrend64': 0.96, 'assettrend8': 0.78}

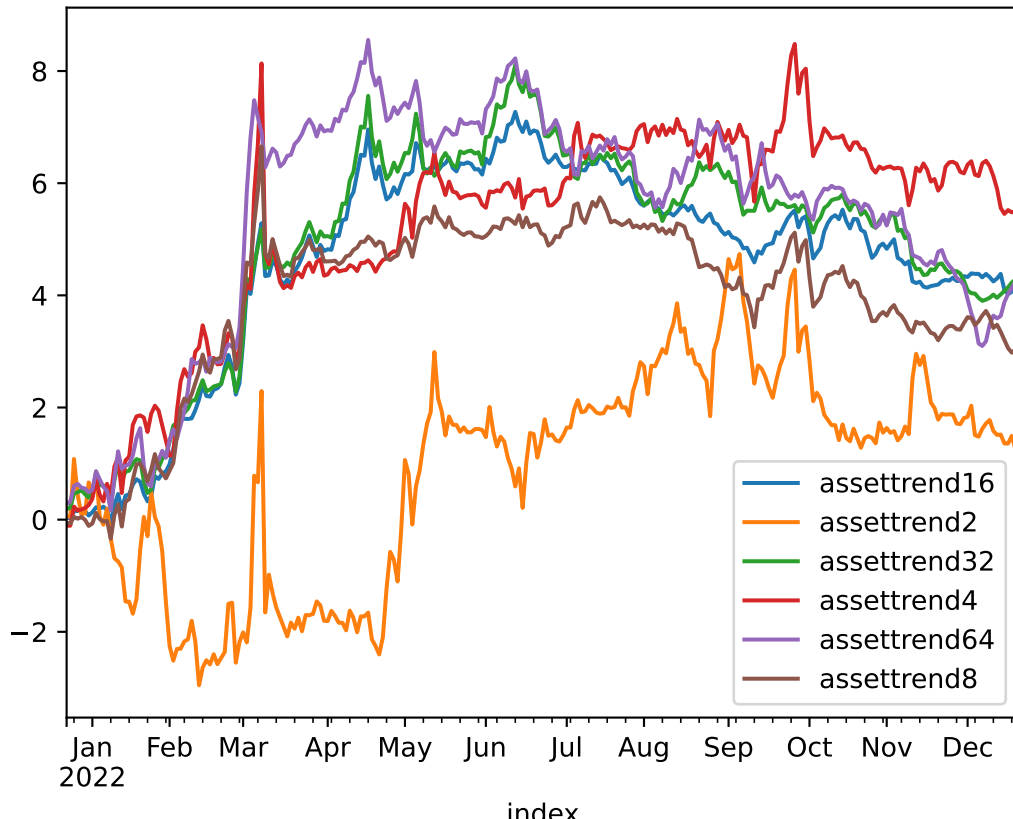


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 4.057, 'assettrend2': 0.696, 'assettrend32': 4.183, 'assettrend4': 5.185, 'assettrend64': 4.232, 'assettrend8': 2.782}

ann. std {'assettrend16': 3.031, 'assettrend2': 7.791, 'assettrend32': 3.342, 'assettrend4': 5.747, 'assettrend64': 3.996, 'assettrend8': 3.762}

ann. SR {'assettrend16': 1.34, 'assettrend2': 0.09, 'assettrend32': 1.25, 'assettrend4': 0.9, 'assettrend64': 1.06, 'assettrend8': 0.74}

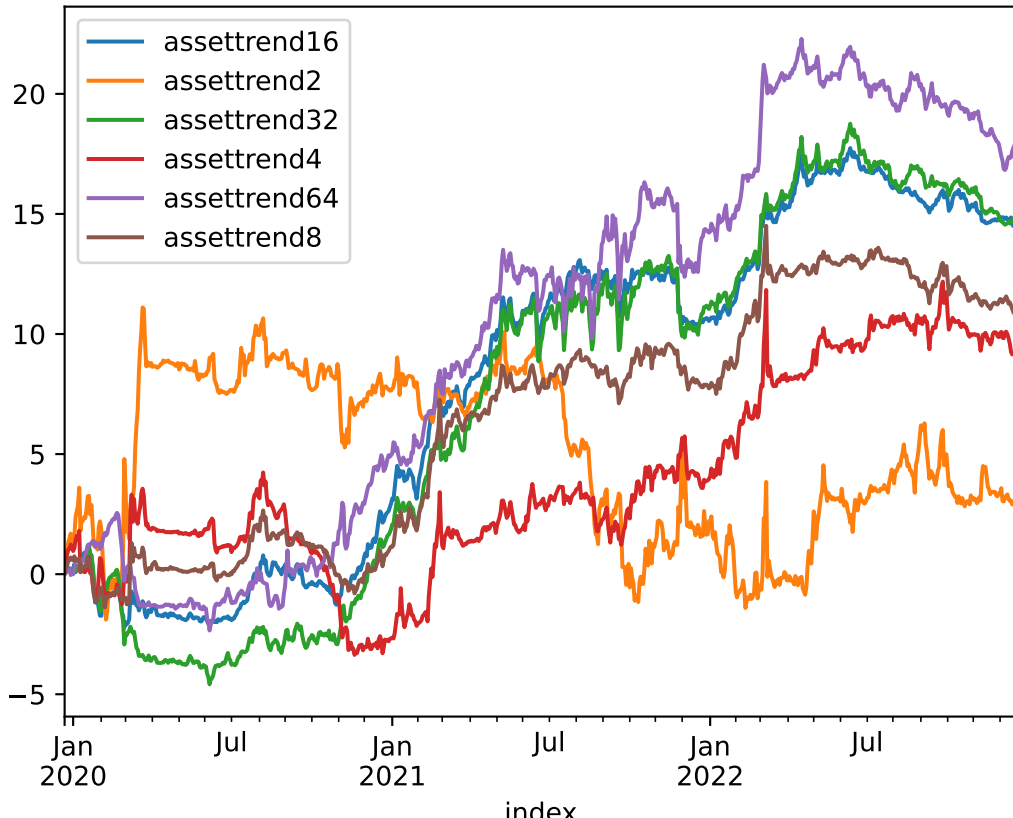


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 4.77, 'assettrend2': 0.737, 'assettrend32': 4.871, 'assettrend4': 2.931, 'assettrend64': 5.895, 'assettrend8': 3.489}

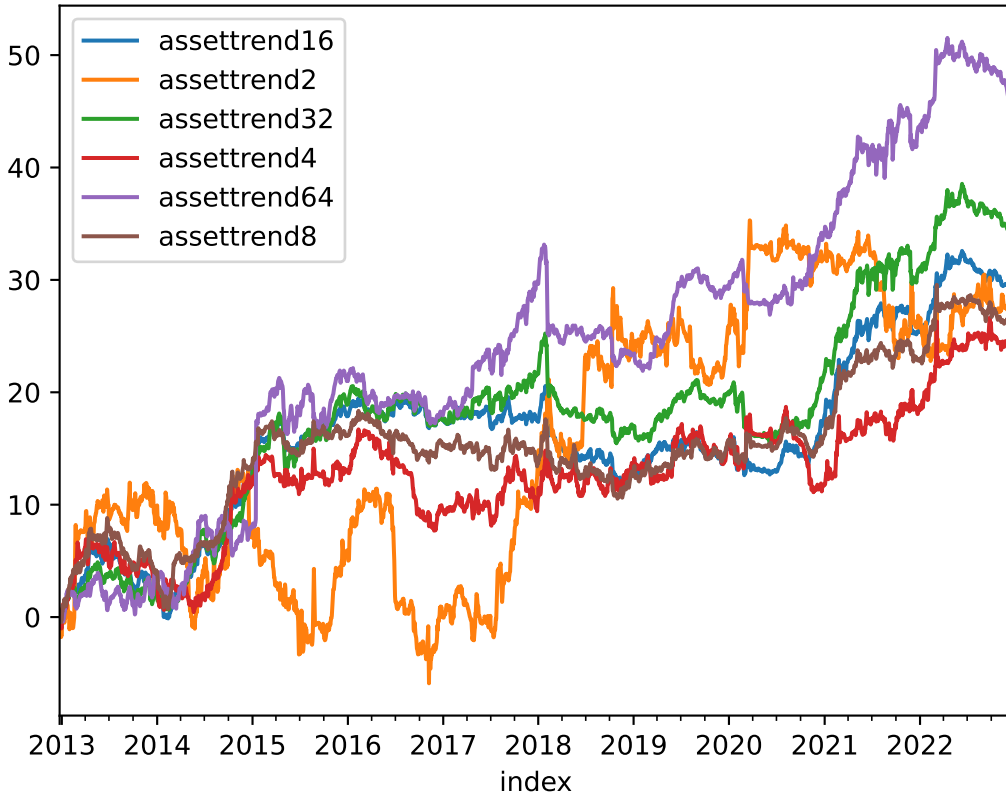
ann. std {'assettrend16': 3.608, 'assettrend2': 7.863, 'assettrend32': 4.421, 'assettrend4': 5.455, 'assettrend64': 5.129, 'assettrend8': 3.759}

ann. SR {'assettrend16': 1.32, 'assettrend2': 0.09, 'assettrend32': 1.1, 'assettrend4': 0.54, 'assettrend64': 1.15, 'assettrend8': 0.93}



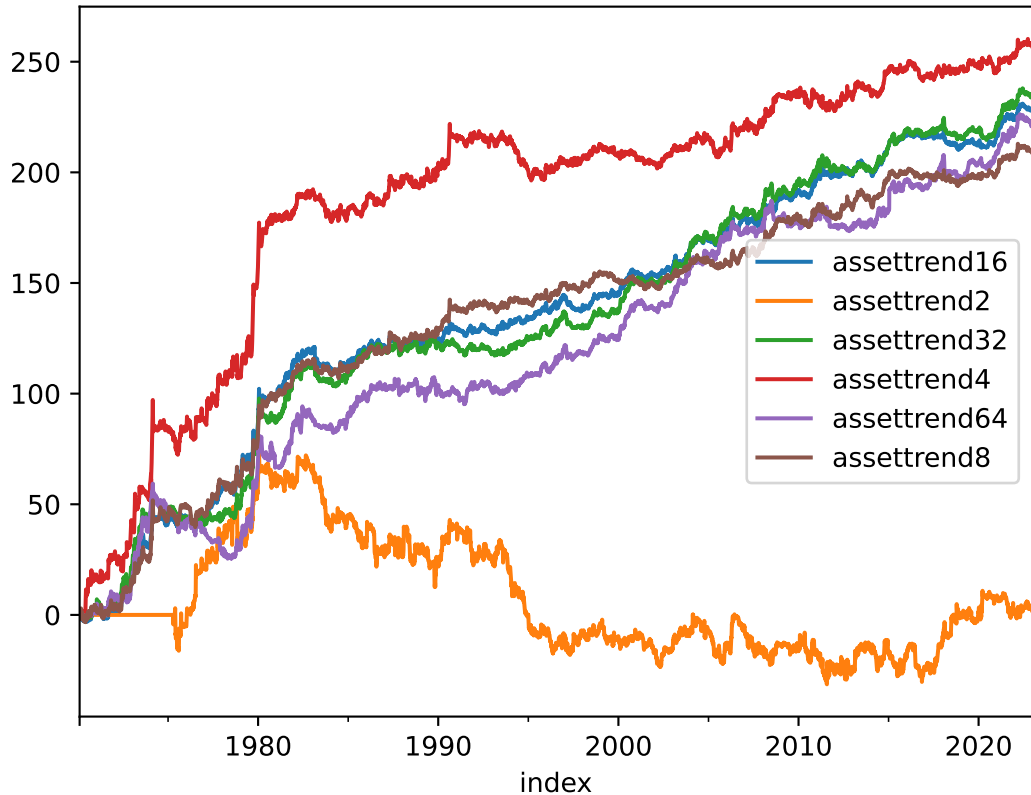
Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.889, 'assettrend2': 2.596, 'assettrend32': 3.405, 'assettrend4': 2.3, 'assettrend64': 4.64, 'assettrend8': 2.525}
ann. std {'assettrend16': 3.278, 'assettrend2': 8.44, 'assettrend32': 3.757, 'assettrend4': 5.033, 'assettrend64': 5.313, 'assettrend8': 3.586}
ann. SR {'assettrend16': 0.88, 'assettrend2': 0.31, 'assettrend32': 0.91, 'assettrend4': 0.46, 'assettrend64': 0.87, 'assettrend8': 0.7}



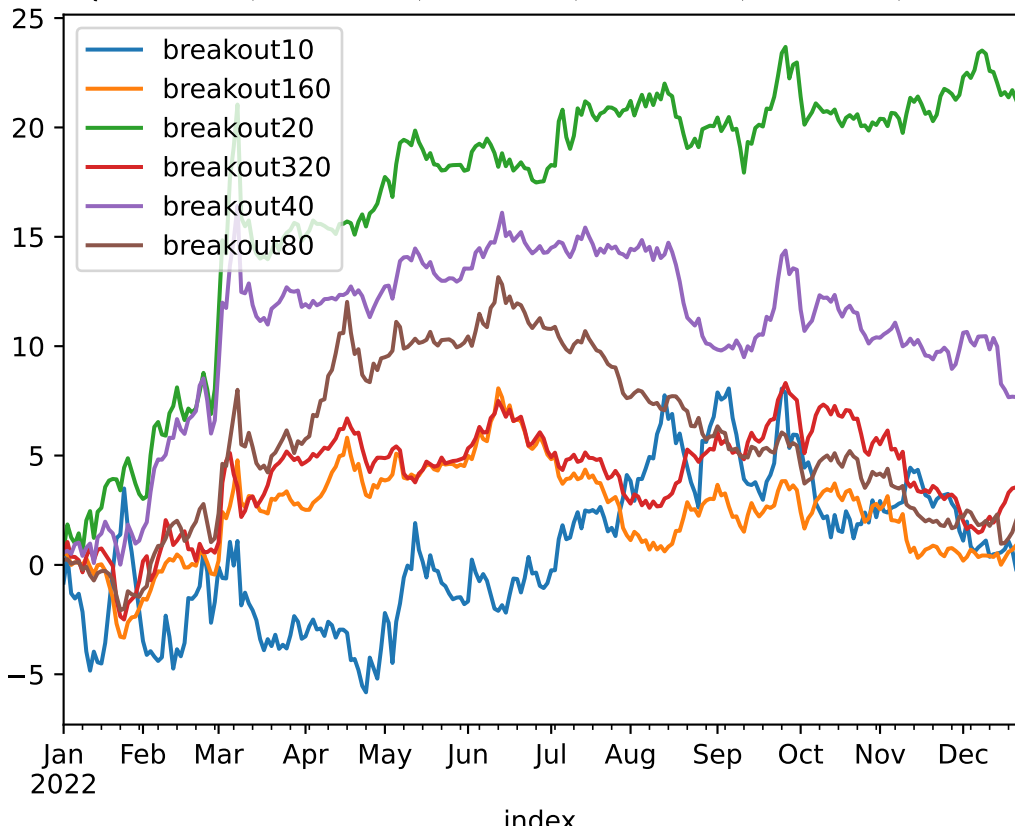
Total Trading Rule P&L for period '99Y'

ann. mean {'assetrend16': 4.229, 'assetrend2': 0.038, 'assetrend32': 4.344, 'assetrend4': 4.77, 'assetrend64': 4.119, 'assetrend8': 3.88}
ann. std {'assetrend16': 4.663, 'assetrend2': 10.053, 'assetrend32': 4.897, 'assetrend4': 7.352, 'assetrend64': 5.472, 'assetrend8': 5.038}
ann. SR {'assetrend16': 0.91, 'assetrend2': 0.0, 'assetrend32': 0.89, 'assetrend4': 0.65, 'assetrend64': 0.75, 'assetrend8': 0.77}



Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': -0.199, 'breakout160': 0.911, 'breakout20': 21.52, 'breakout320': 3.593, 'breakout40': 7.766, 'breakout80': 2.041}
 ann. std {'breakout10': 13.767, 'breakout160': 7.182, 'breakout20': 12.158, 'breakout320': 7.513, 'breakout40': 9.813, 'breakout80': 8.003}
 ann. SR {'breakout10': -0.01, 'breakout160': 0.13, 'breakout20': 1.77, 'breakout320': 0.48, 'breakout40': 0.79, 'breakout80': 0.25}

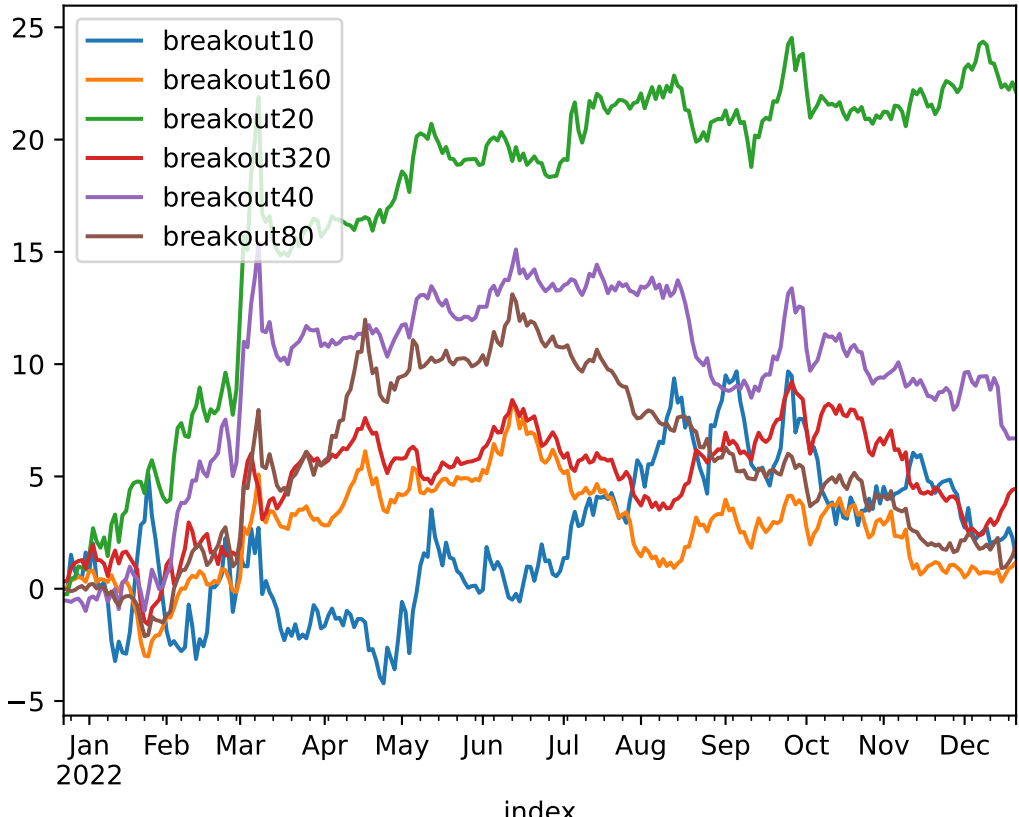


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 1.394, 'breakout160': 1.189, 'breakout20': 21.773, 'breakout320': 4.387, 'breakout40': 6.58, 'breakout80': 1.941}

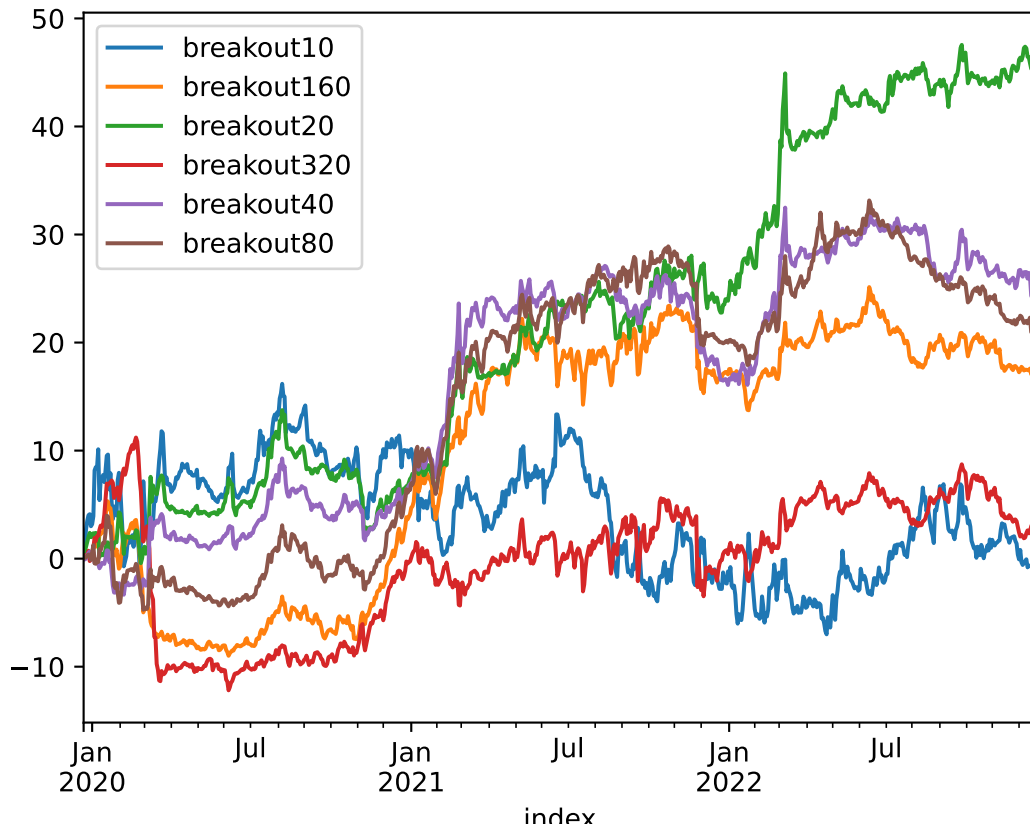
ann. std {'breakout10': 13.73, 'breakout160': 7.093, 'breakout20': 12.022, 'breakout320': 7.45, 'breakout40': 9.705, 'breakout80': 7.898}

ann. SR {'breakout10': 0.1, 'breakout160': 0.17, 'breakout20': 1.81, 'breakout320': 0.59, 'breakout40': 0.68, 'breakout80': 0.25}



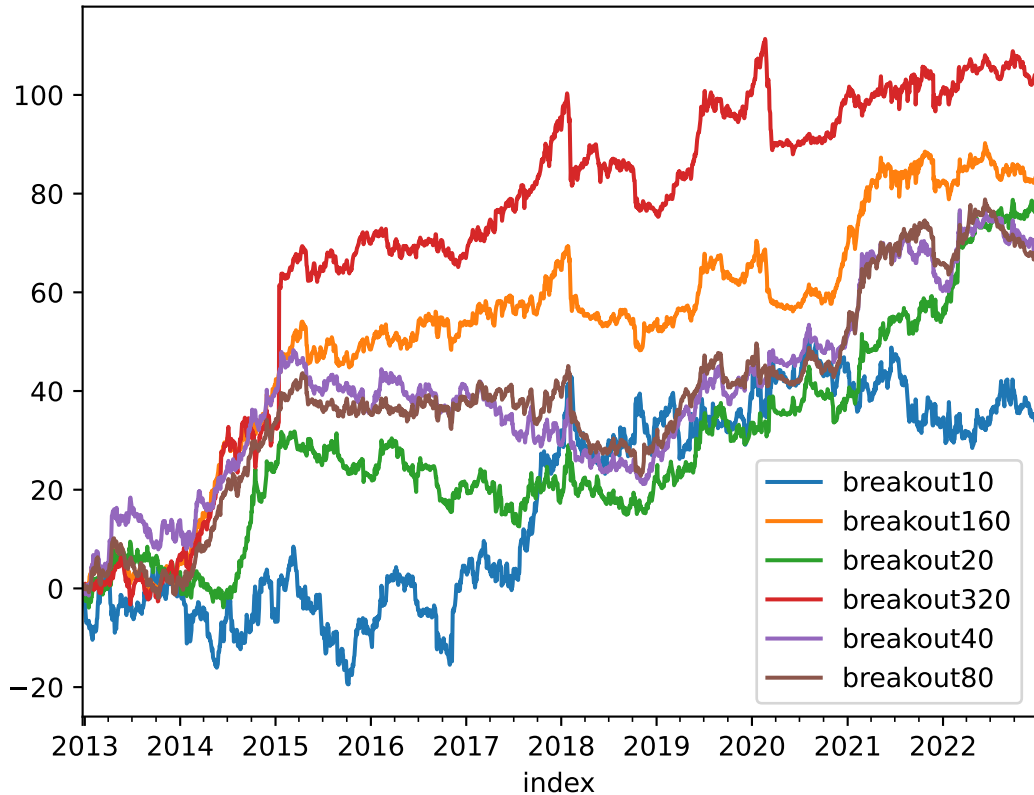
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -0.45, 'breakout160': 5.872, 'breakout20': 14.757, 'breakout320': 1.295, 'breakout40': 7.764, 'breakout80': 7.197}
ann. std {'breakout10': 15.036, 'breakout160': 9.745, 'breakout20': 11.521, 'breakout320': 10.746, 'breakout40': 9.983, 'breakout80': 9.607}
ann. SR {'breakout10': -0.03, 'breakout160': 0.6, 'breakout20': 1.28, 'breakout320': 0.12, 'breakout40': 0.78, 'breakout80': 0.75}



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

ann. mean {'breakout10': 3.345, 'breakout160': 8.154, 'breakout20': 7.494, 'breakout320': 10.219, 'breakout40': 6.665, 'breakout80': 6.645}
ann. std {'breakout10': 15.721, 'breakout160': 9.139, 'breakout20': 11.208, 'breakout320': 13.345, 'breakout40': 9.854, 'breakout80': 9.025}
ann. SR {'breakout10': 0.21, 'breakout160': 0.89, 'breakout20': 0.67, 'breakout320': 0.77, 'breakout40': 0.68, 'breakout80': 0.74}

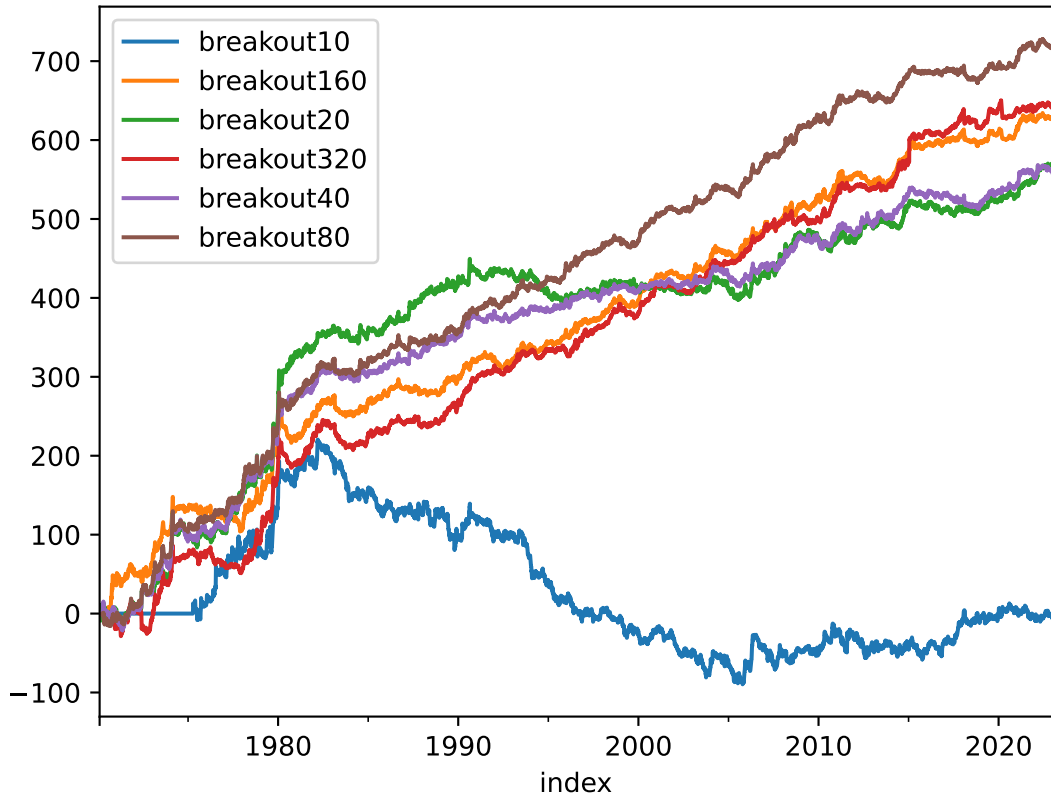


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.086, 'breakout160': 11.637, 'breakout20': 10.536, 'breakout320': 11.934, 'breakout40': 10.383, 'breakout80': 13.305}

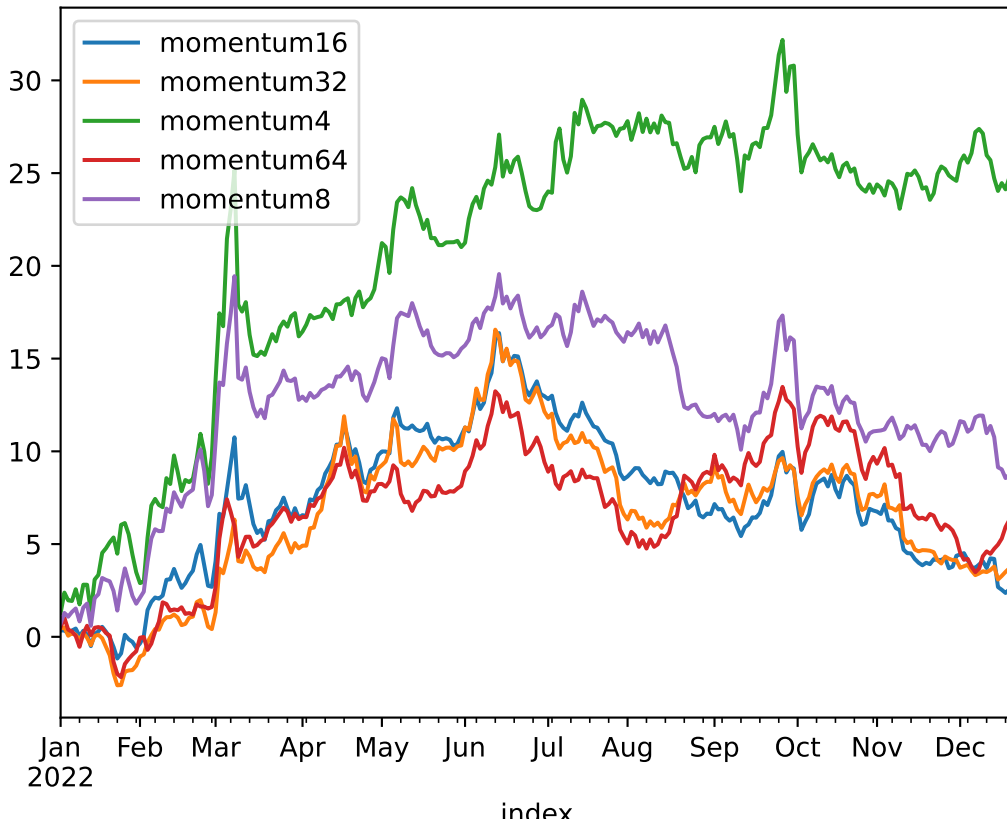
ann. std {'breakout10': 20.842, 'breakout160': 12.501, 'breakout20': 16.107, 'breakout320': 13.054, 'breakout40': 13.24, 'breakout80': 12.761}

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



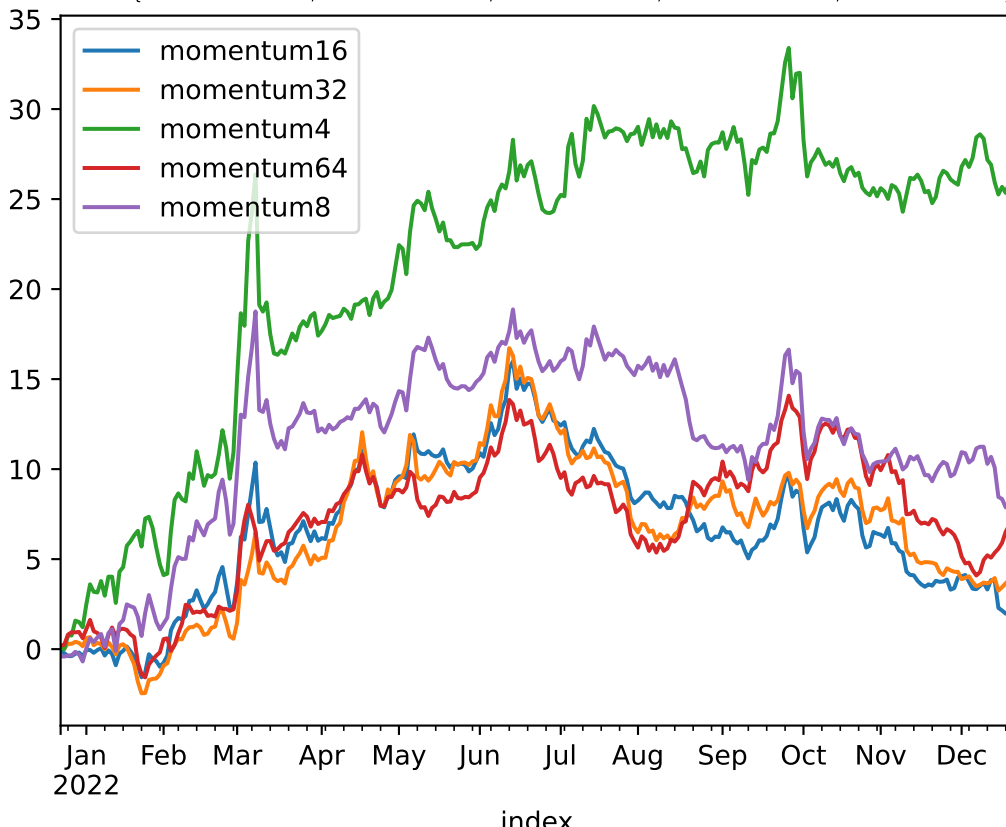
Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 3.011, 'momentum32': 4.005, 'momentum4': 24.437, 'momentum64': 6.65, 'momentum8': 8.53}
ann. std {'momentum16': 10.212, 'momentum32': 9.755, 'momentum4': 17.419, 'momentum64': 9.458, 'momentum8': 13.368}
ann. SR {'momentum16': 0.29, 'momentum32': 0.41, 'momentum4': 1.4, 'momentum64': 0.7, 'momentum8': 0.64}



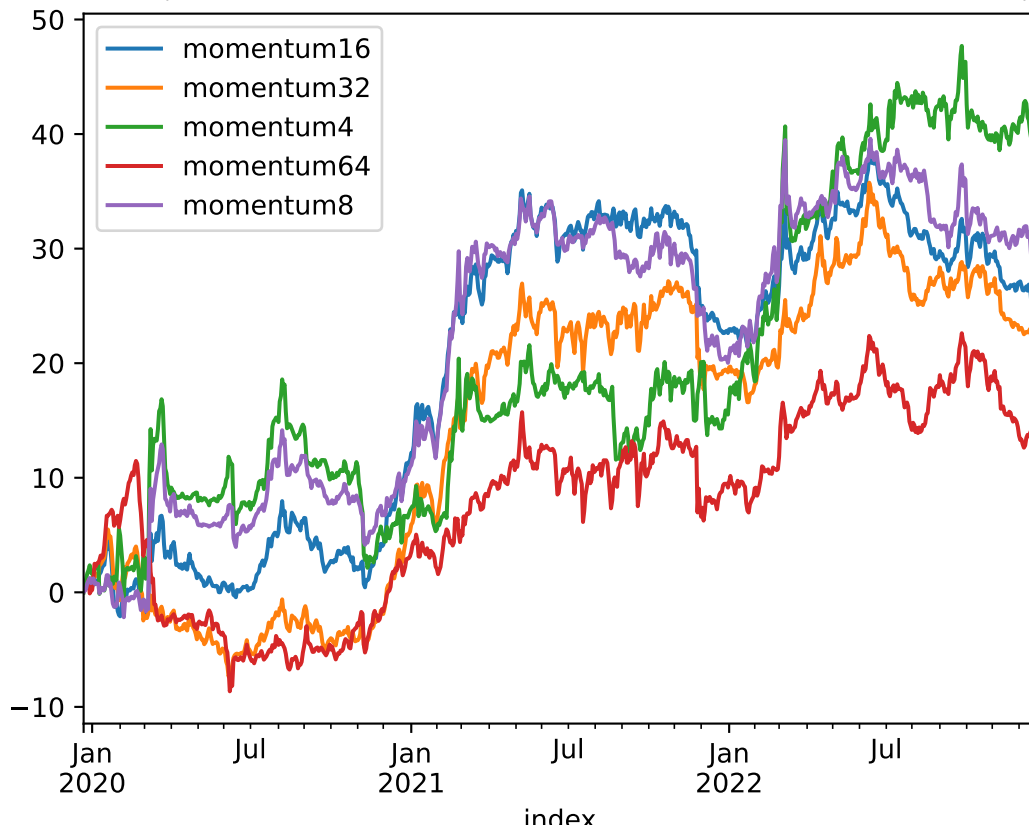
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 2.544, 'momentum32': 4.056, 'momentum4': 24.977, 'momentum64': 7.068, 'momentum8': 7.625}
ann. std {'momentum16': 10.079, 'momentum32': 9.629, 'momentum4': 17.216, 'momentum64': 9.354, 'momentum8': 13.202}
ann. SR {'momentum16': 0.25, 'momentum32': 0.42, 'momentum4': 1.45, 'momentum64': 0.76, 'momentum8': 0.58}



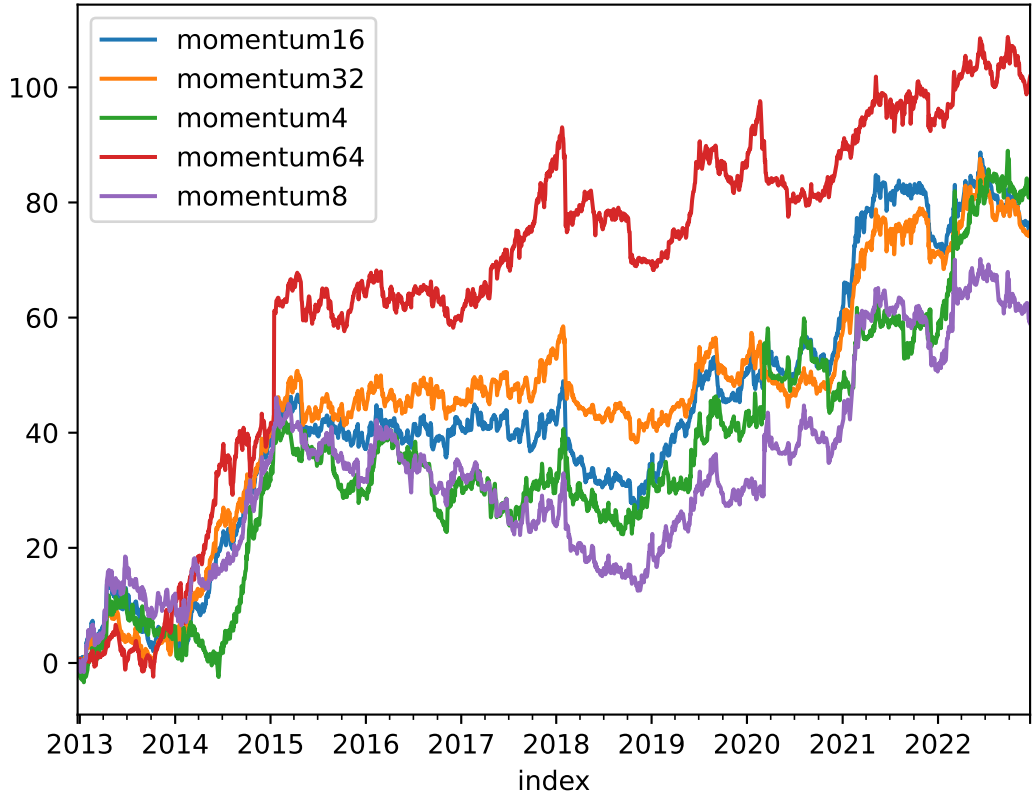
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.371, 'momentum32': 7.571, 'momentum4': 12.968, 'momentum64': 5.137, 'momentum8': 9.305}
ann. std {'momentum16': 11.014, 'momentum32': 10.857, 'momentum4': 16.085, 'momentum64': 10.961, 'momentum8': 12.771}
ann. SR {'momentum16': 0.76, 'momentum32': 0.7, 'momentum4': 0.81, 'momentum64': 0.47, 'momentum8': 0.73}



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

ann. mean {'momentum16': 7.39, 'momentum32': 7.362, 'momentum4': 7.947, 'momentum64': 9.998, 'momentum8': 5.796}
ann. std {'momentum16': 9.962, 'momentum32': 9.506, 'momentum4': 13.691, 'momentum64': 12.013, 'momentum8': 11.334}
ann. SR {'momentum16': 0.74, 'momentum32': 0.77, 'momentum4': 0.58, 'momentum64': 0.83, 'momentum8': 0.51}

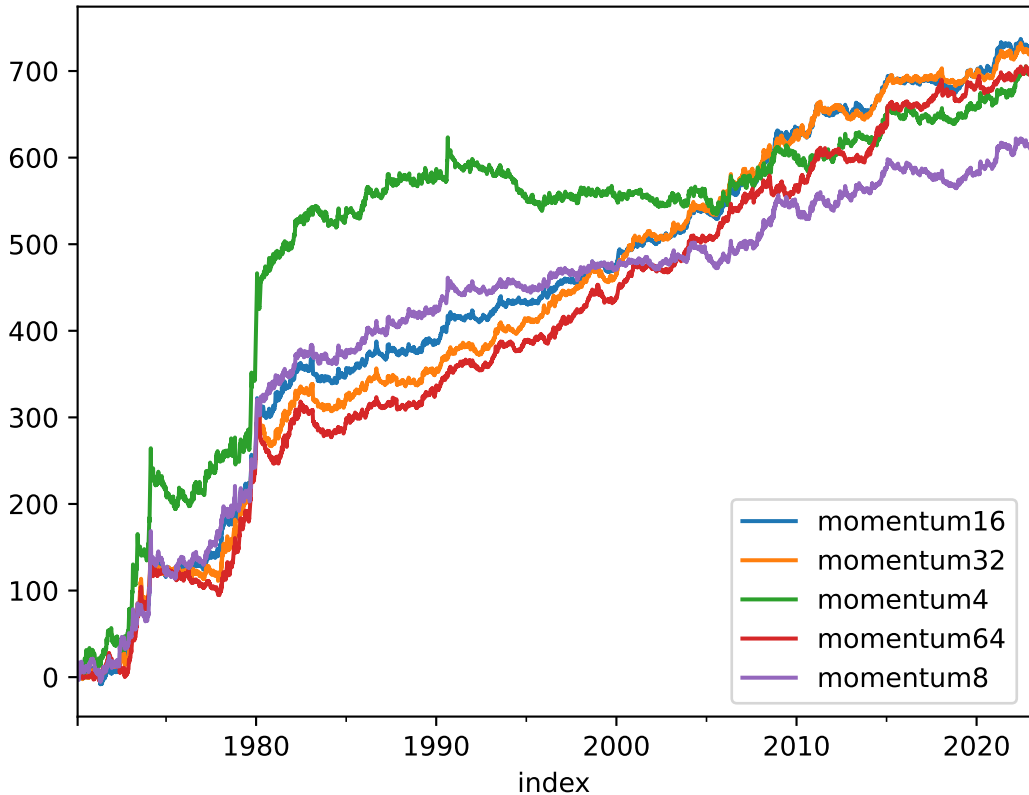


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.428, 'momentum32': 13.354, 'momentum4': 12.942, 'momentum64': 12.962, 'momentum8': 11.34}

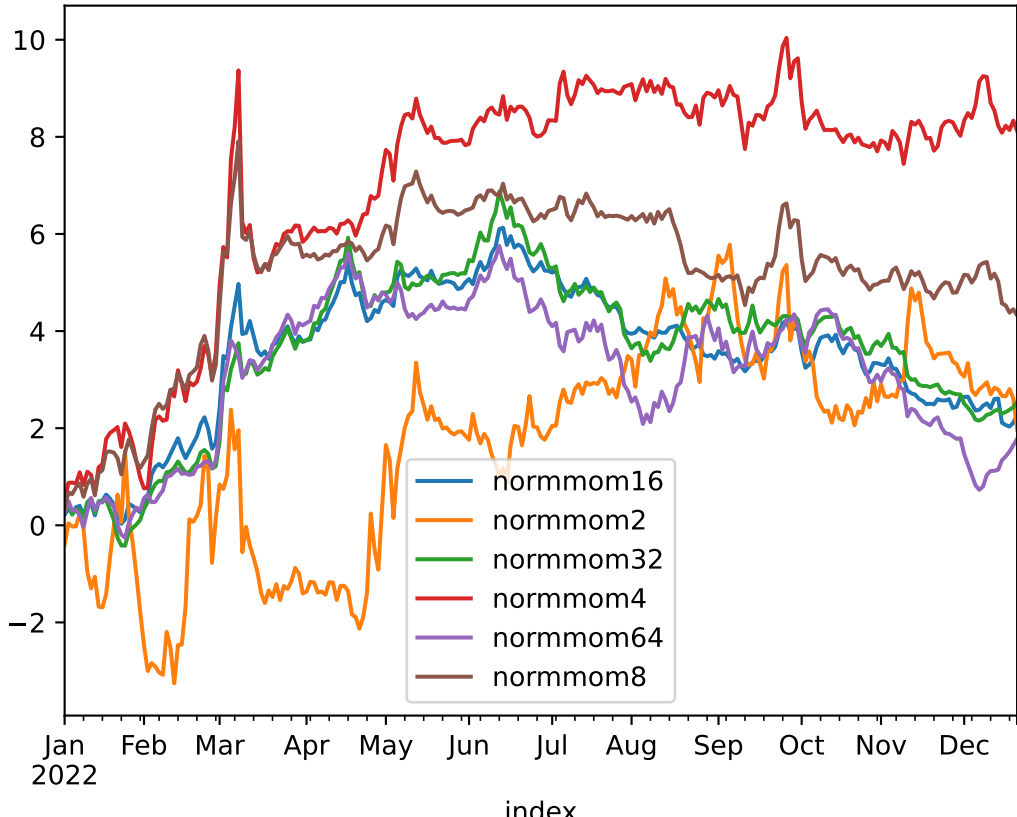
ann. std {'momentum16': 14.229, 'momentum32': 13.859, 'momentum4': 20.084, 'momentum64': 13.495, 'momentum8': 15.879}

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': 2.289, 'normmom2': 1.996, 'normmom32': 2.573, 'normmom4': 8.221, 'normmom64': 1.801, 'normmom8': 4.375}
ann. std {'normmom16': 3.177, 'normmom2': 8.118, 'normmom32': 3.198, 'normmom4': 6.03, 'normmom64': 3.466, 'normmom8': 4.313}
ann. SR {'normmom16': 0.72, 'normmom2': 0.25, 'normmom32': 0.8, 'normmom4': 1.36, 'normmom64': 0.52, 'normmom8': 1.01}

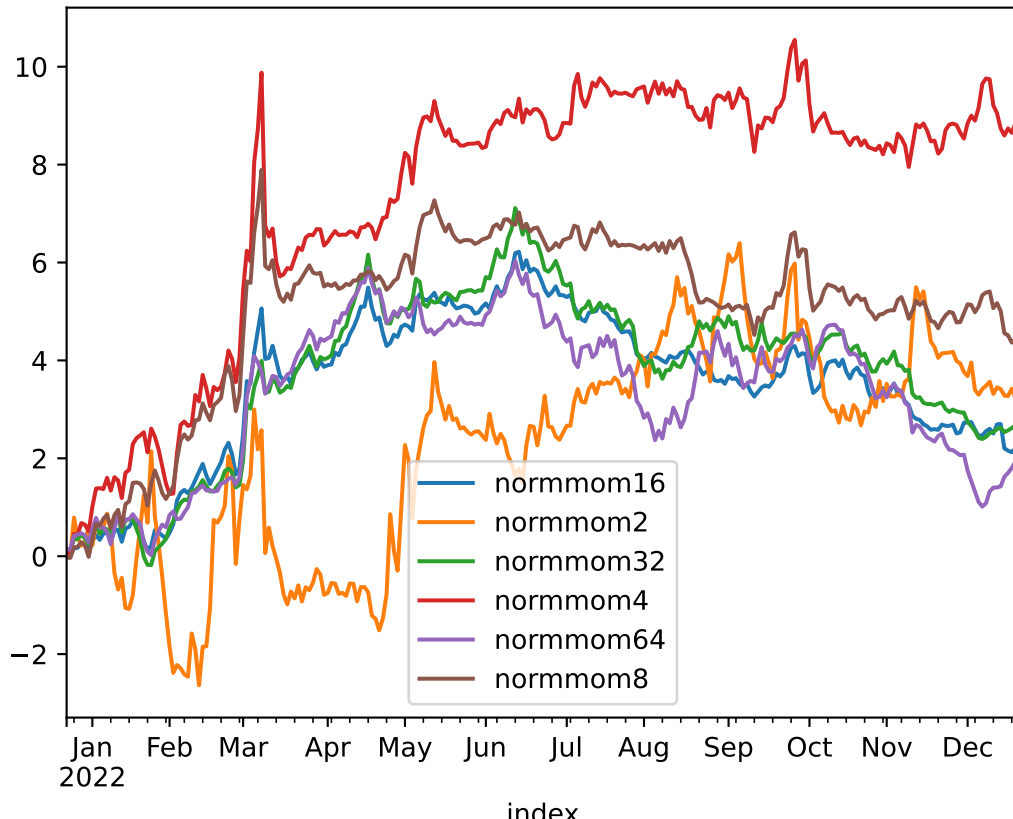


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 2.317, 'normmom2': 2.549, 'normmom32': 2.739, 'normmom4': 8.501, 'normmom64': 2.031, 'normmom8': 4.243}

ann. std {'normmom16': 3.142, 'normmom2': 8.064, 'normmom32': 3.17, 'normmom4': 5.966, 'normmom64': 3.435, 'normmom8': 4.268}

ann. SR {'normmom16': 0.74, 'normmom2': 0.32, 'normmom32': 0.86, 'normmom4': 1.43, 'normmom64': 0.59, 'normmom8': 0.99}

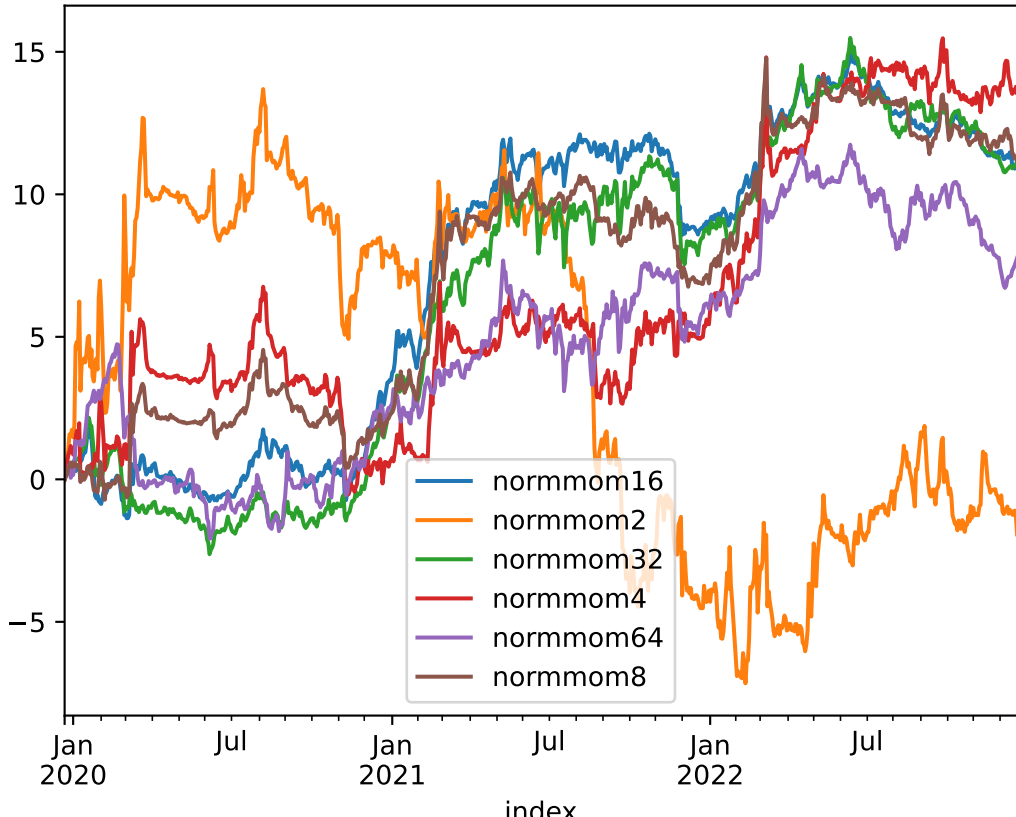


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.639, 'normmom2': -0.631, 'normmom32': 3.648, 'normmom4': 4.434, 'normmom64': 2.539, 'normmom8': 3.661}

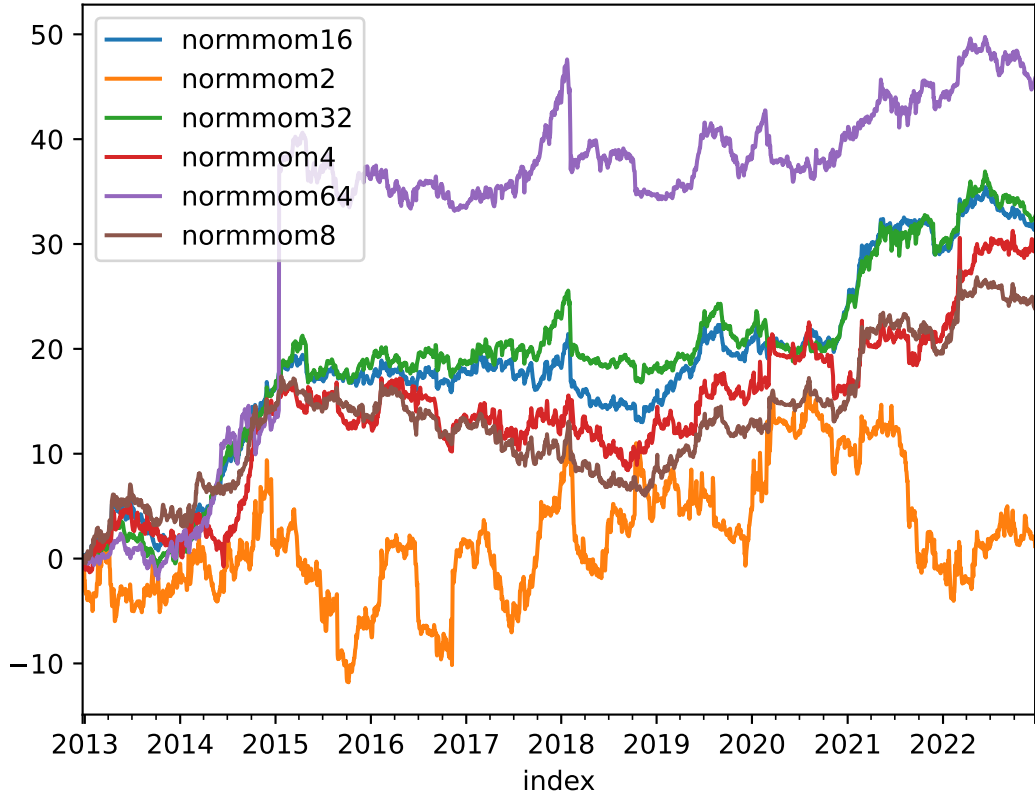
ann. std {'normmom16': 3.709, 'normmom2': 8.864, 'normmom32': 4.045, 'normmom4': 5.944, 'normmom64': 4.343, 'normmom8': 4.253}

ann. SR {'normmom16': 0.98, 'normmom2': -0.07, 'normmom32': 0.9, 'normmom4': 0.75, 'normmom64': 0.58, 'normmom8': 0.86}



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

ann. mean {'normmom16': 3.098, 'normmom2': 0.117, 'normmom32': 3.199, 'normmom4': 2.88, 'normmom64': 4.494, 'normmom8': 2.344}
ann. std {'normmom16': 3.582, 'normmom2': 9.082, 'normmom32': 3.731, 'normmom4': 5.497, 'normmom64': 8.562, 'normmom8': 4.056}
ann. SR {'normmom16': 0.87, 'normmom2': 0.01, 'normmom32': 0.86, 'normmom4': 0.52, 'normmom64': 0.52, 'normmom8': 0.58}

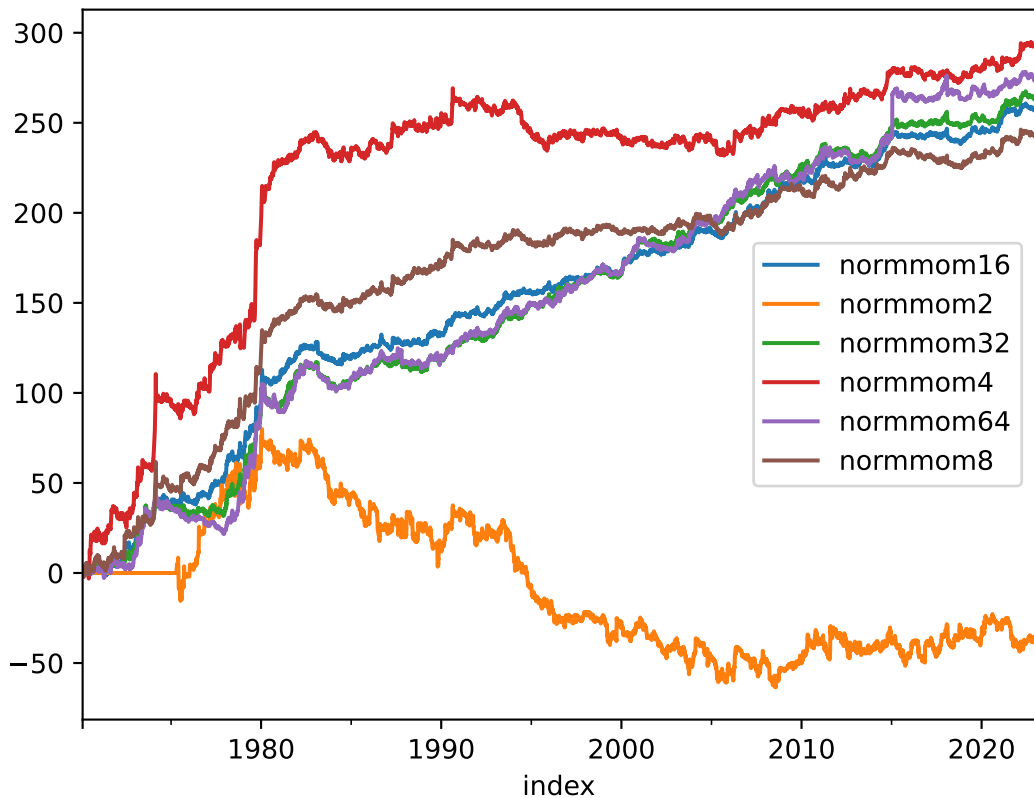


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.767, 'normmom2': -0.713, 'normmom32': 4.883, 'normmom4': 5.437, 'normmom64': 5.091, 'normmom8': 4.502}

ann. std {'normmom16': 4.925, 'normmom2': 11.203, 'normmom32': 4.993, 'normmom4': 8.326, 'normmom64': 6.313, 'normmom8': 5.934}

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

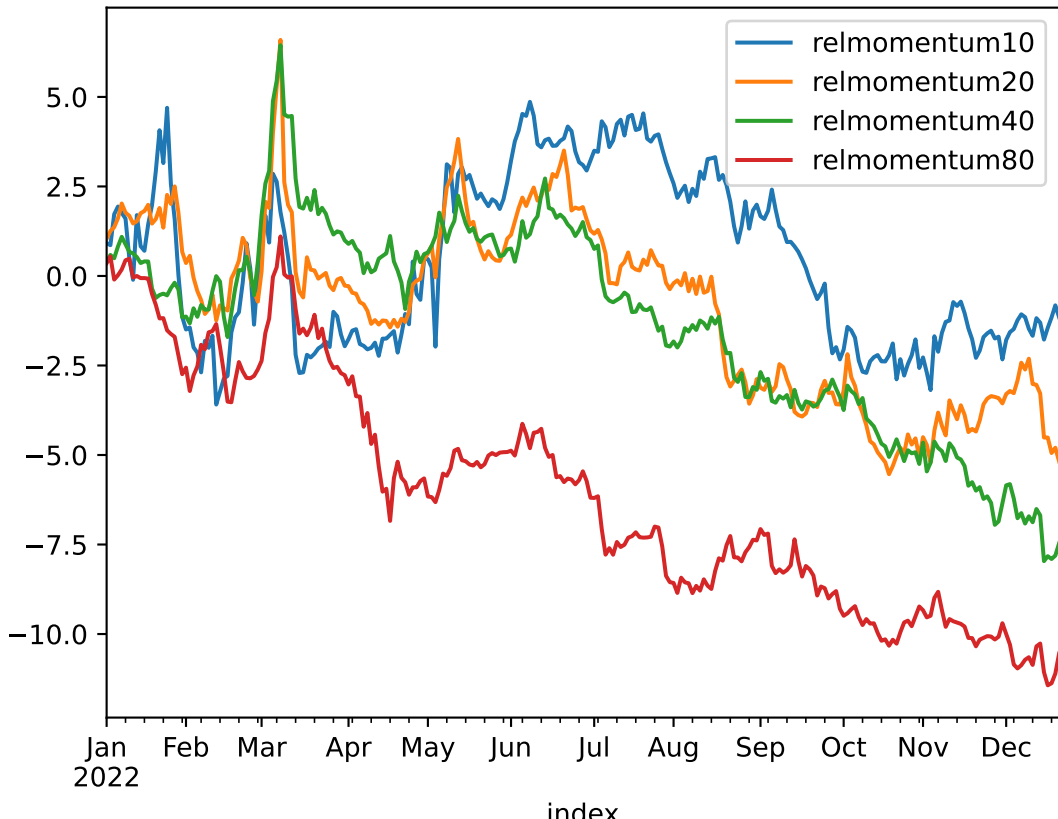


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -1.166, 'relmomentum20': -5.239, 'relmomentum40': -7.556, 'relmomentum80': -10.673}

ann. std {'relmomentum10': 10.082, 'relmomentum20': 8.554, 'relmomentum40': 6.75, 'relmomentum80': 5.767}

ann. SR {'relmomentum10': -0.12, 'relmomentum20': -0.61, 'relmomentum40': -1.12, 'relmomentum80': -1.85}

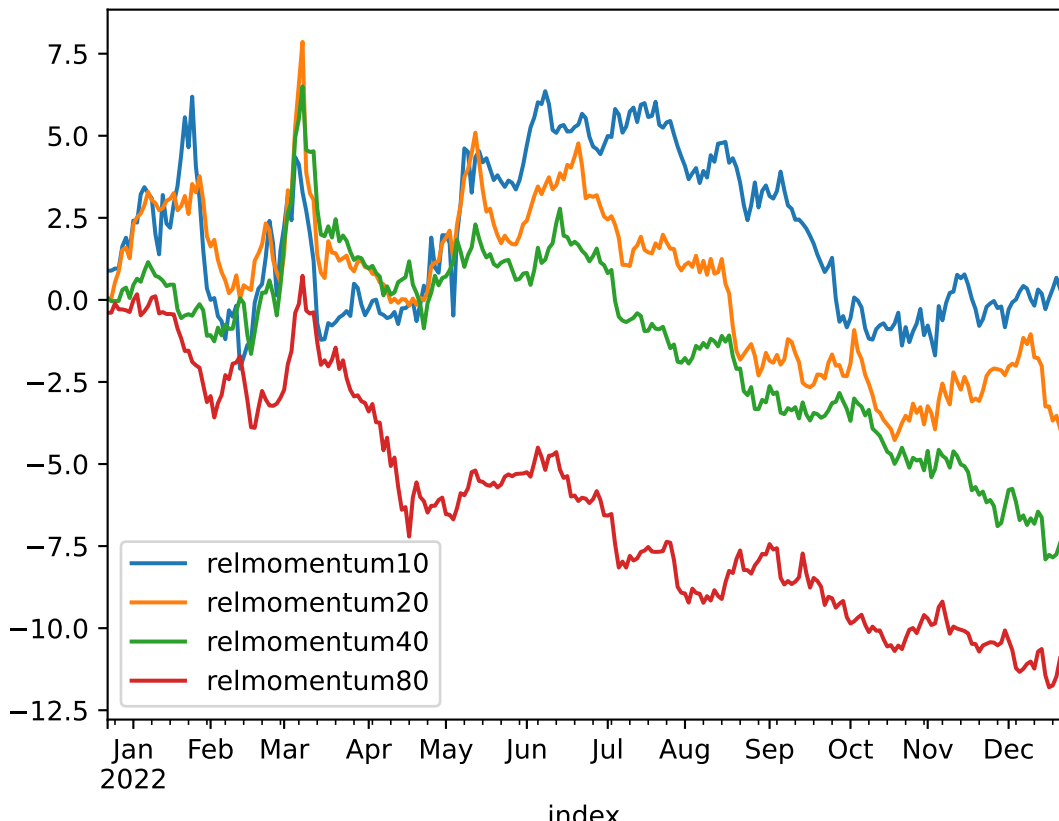


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': 0.338, 'relmomentum20': -3.851, 'relmomentum40': -7.295, 'relmomentum80': -10.75}

ann. std {'relmomentum10': 10.018, 'relmomentum20': 8.493, 'relmomentum40': 6.675, 'relmomentum80': 5.711}

ann. SR {'relmomentum10': 0.03, 'relmomentum20': -0.45, 'relmomentum40': -1.09, 'relmomentum80': -1.88}

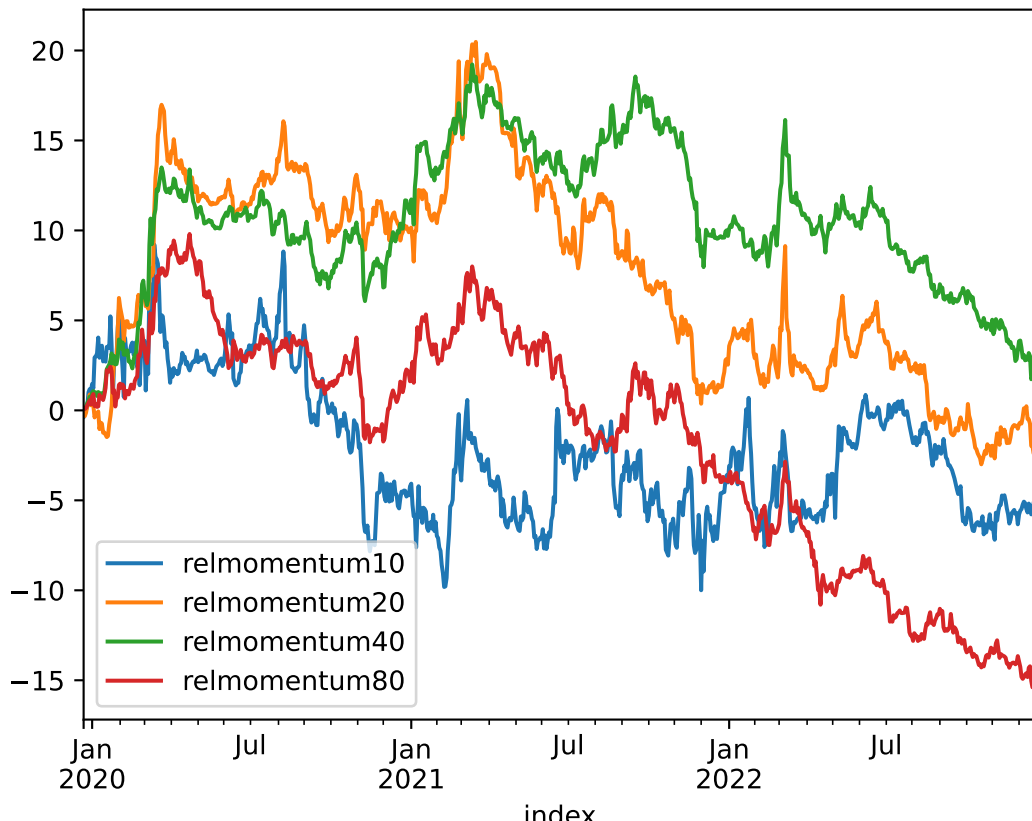


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -1.686, 'relmomentum20': -0.863, 'relmomentum40': 0.728, 'relmomentum80': -4.743}

ann. std {'relmomentum10': 12.726, 'relmomentum20': 9.066, 'relmomentum40': 7.463, 'relmomentum80': 6.954}

ann. SR {'relmomentum10': -0.13, 'relmomentum20': -0.1, 'relmomentum40': 0.1, 'relmomentum80': -0.68}

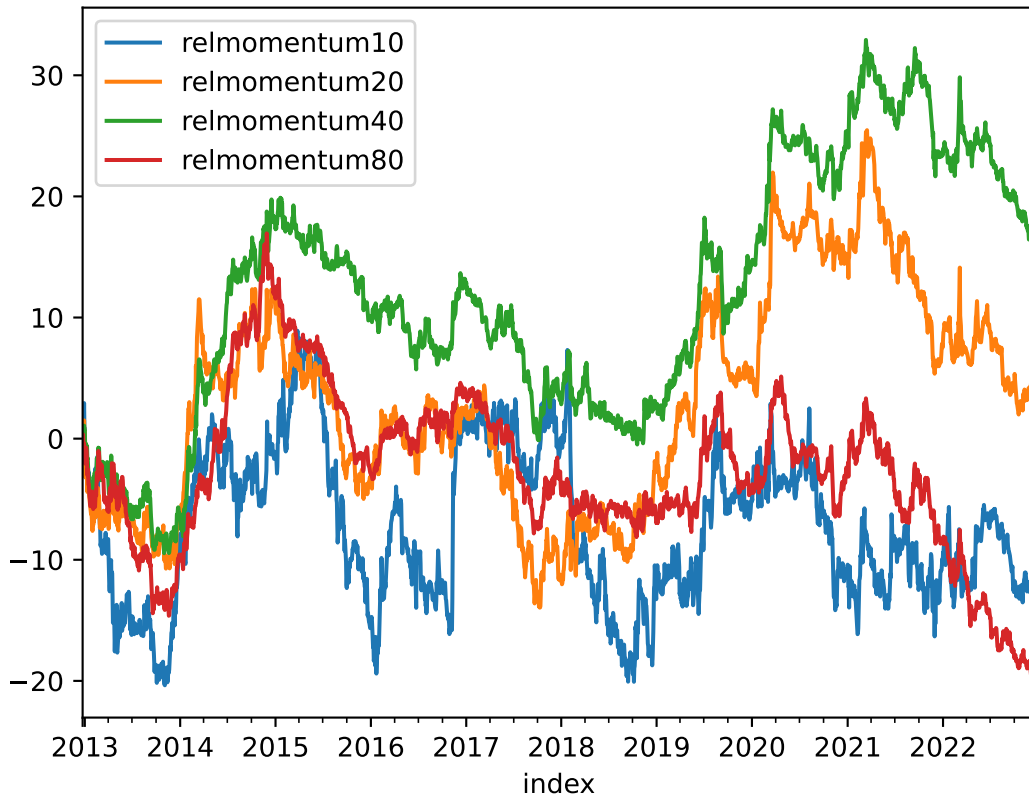


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -1.127, 'relmomentum20': 0.231, 'relmomentum40': 1.563, 'relmomentum80': -1.883}

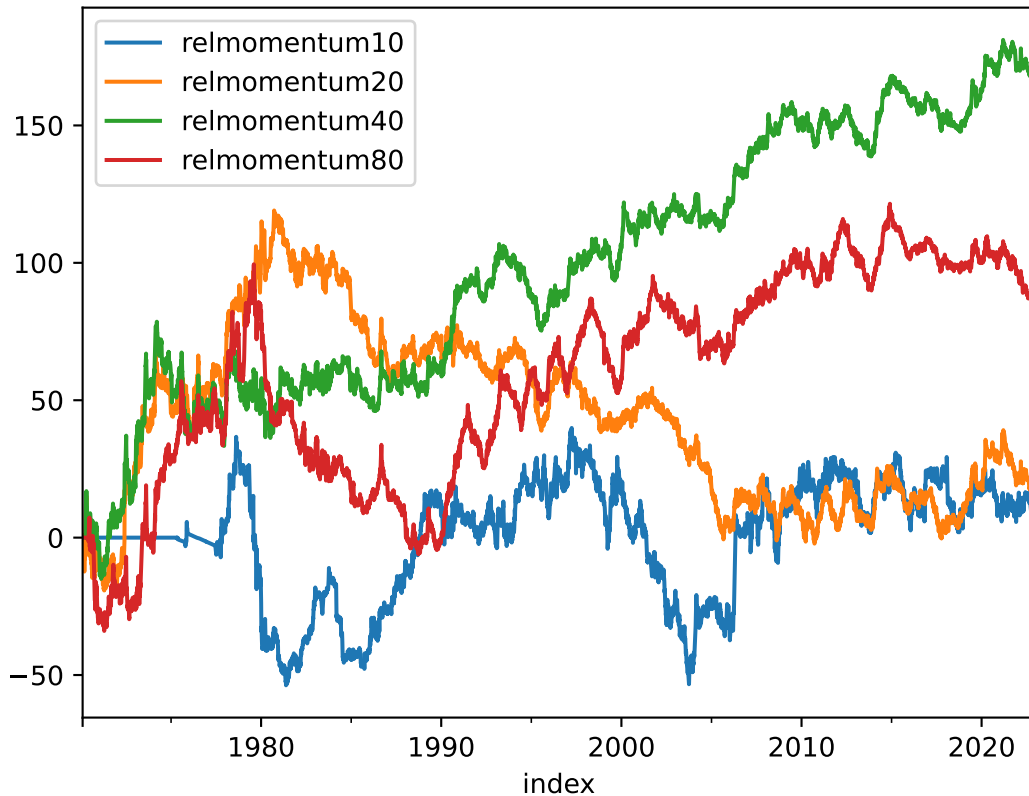
ann. std {'relmomentum10': 12.975, 'relmomentum20': 9.038, 'relmomentum40': 7.374, 'relmomentum80': 6.832}

ann. SR {'relmomentum10': -0.09, 'relmomentum20': 0.03, 'relmomentum40': 0.21, 'relmomentum80': -0.28}



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

ann. mean {'relmomentum10': 0.195, 'relmomentum20': 0.297, 'relmomentum40': 3.045, 'relmomentum80': 1.584}
ann. std {'relmomentum10': 13.326, 'relmomentum20': 11.528, 'relmomentum40': 10.798, 'relmomentum80': 11.066}
ann. SR {'relmomentum10': 0.01, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}

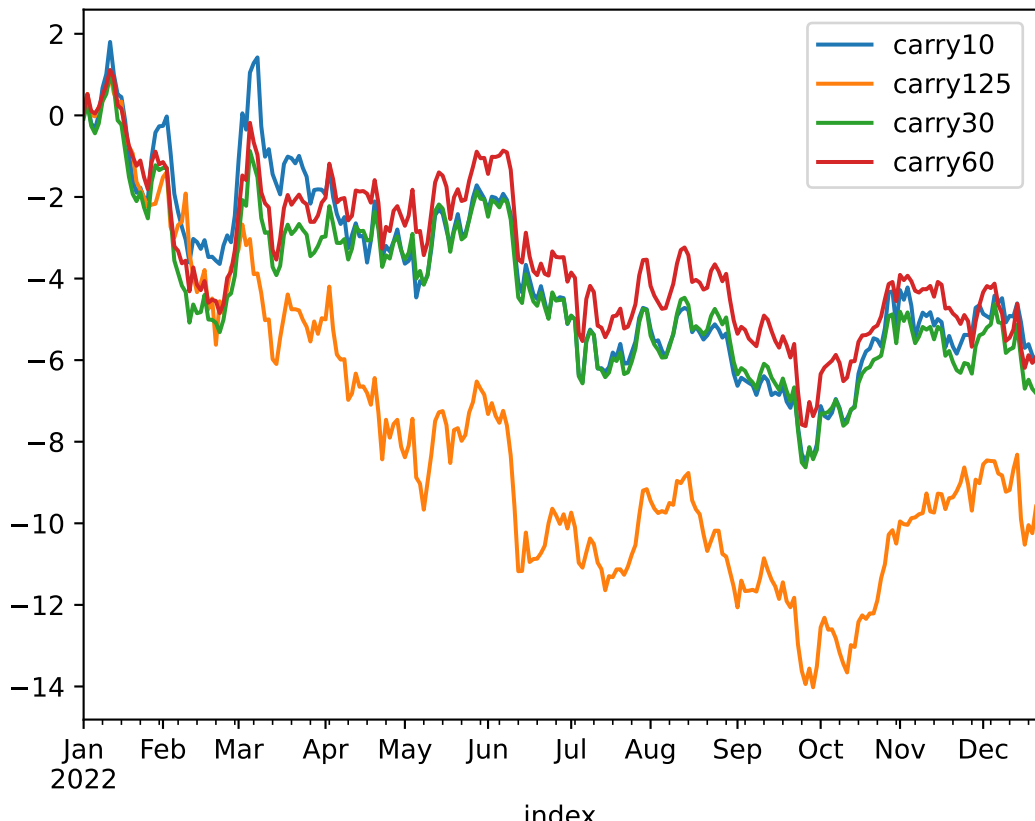


Total Trading Rule P&L for period 'YTD'

ann. mean {'carry10': -6.115, 'carry125': -9.701, 'carry30': -6.893, 'carry60': -5.989}

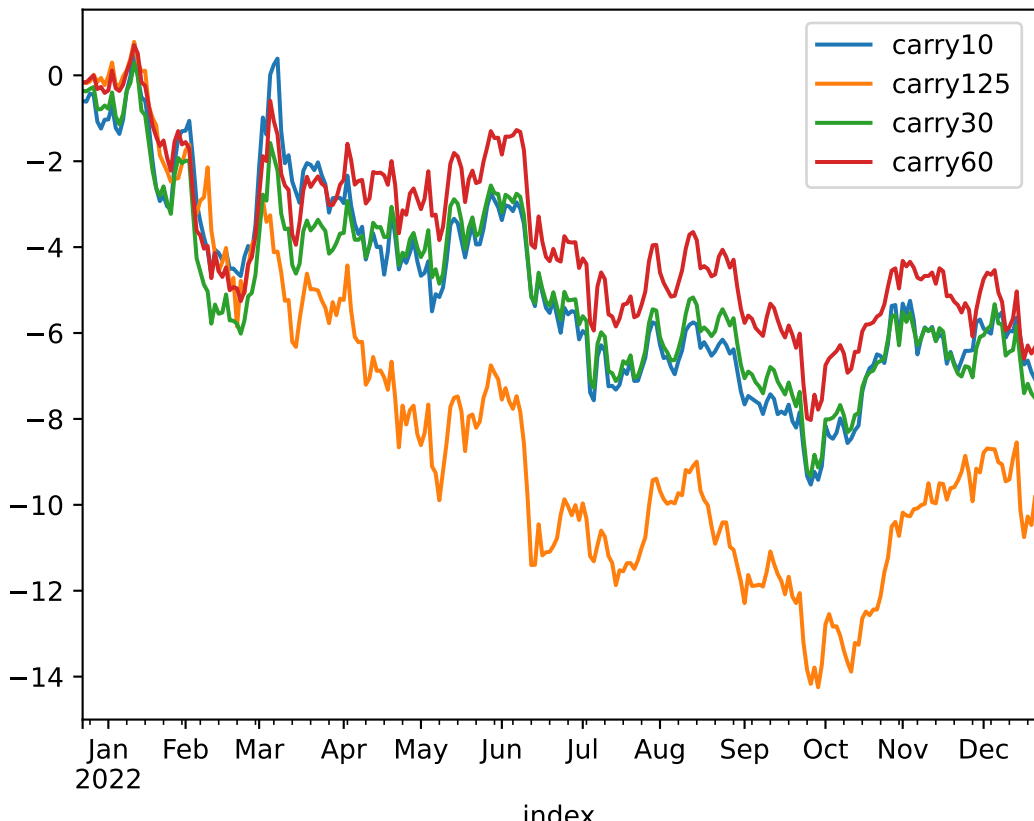
ann. std {'carry10': 7.176, 'carry125': 7.731, 'carry30': 6.833, 'carry60': 6.871}

ann. SR {'carry10': -0.85, 'carry125': -1.25, 'carry30': -1.01, 'carry60': -0.87}



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

ann. mean	{'carry10': -6.968, 'carry125': -9.665, 'carry30': -7.398, 'carry60': -6.231}
ann. std	{'carry10': 7.134, 'carry125': 7.633, 'carry30': 6.768, 'carry60': 6.788}
ann. SR	{'carry10': -0.98, 'carry125': -1.27, 'carry30': -1.09, 'carry60': -0.92}

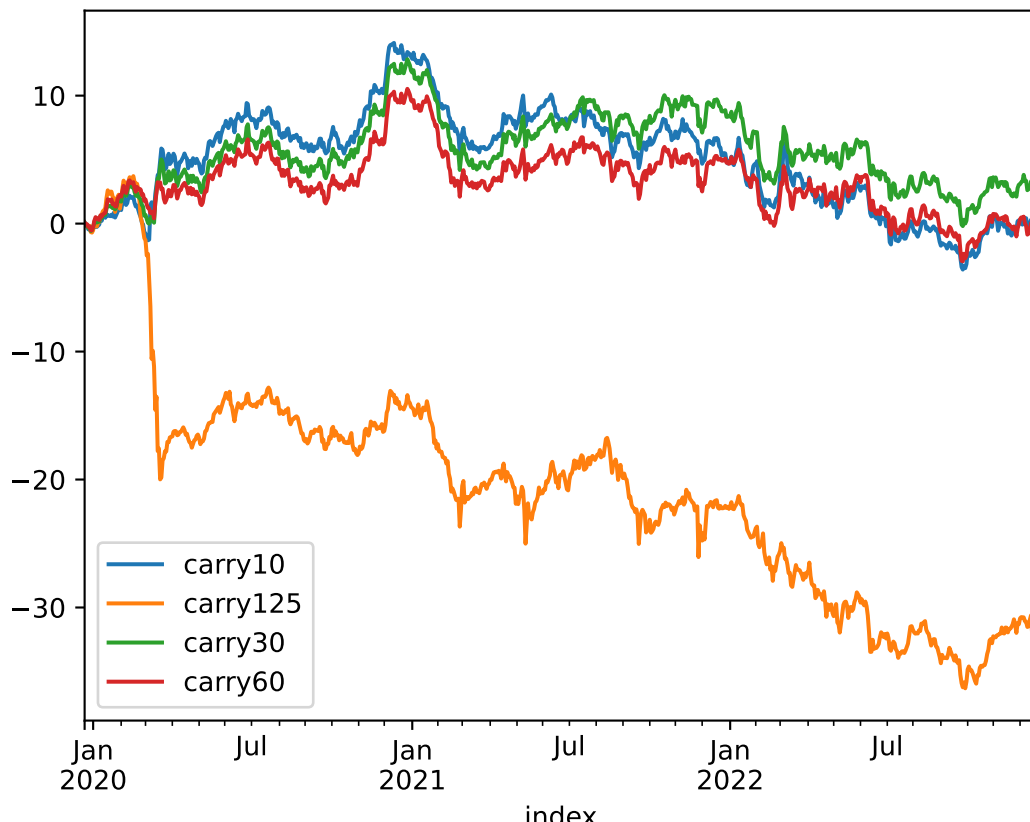


Total Trading Rule P&L for period '3Y'

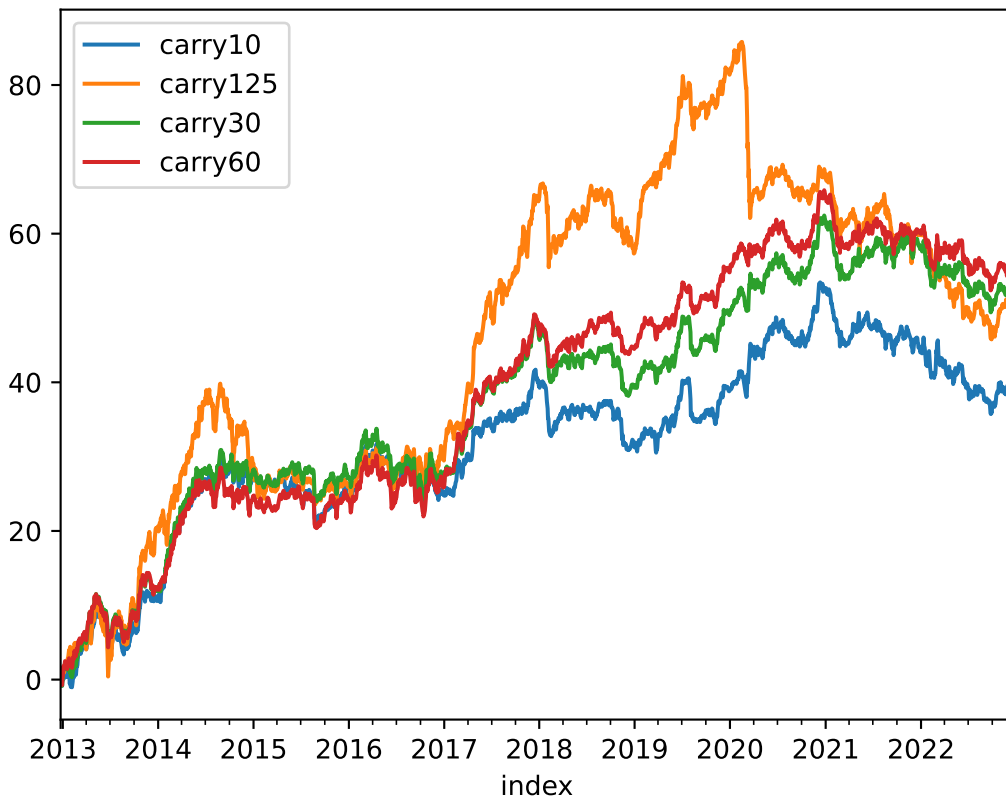
ann. mean {'carry10': -0.373, 'carry125': -10.424, 'carry30': 0.531, 'carry60': -0.408}

ann. std {'carry10': 6.82, 'carry125': 9.438, 'carry30': 6.621, 'carry60': 6.567}

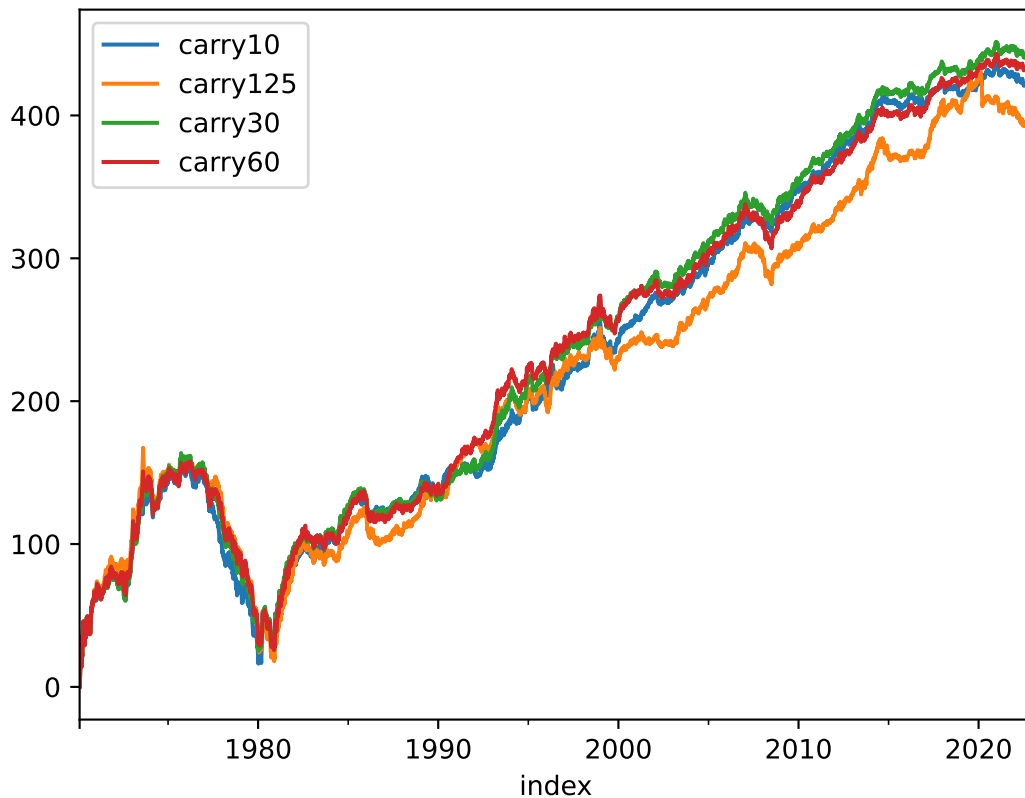
ann. SR {'carry10': -0.05, 'carry125': -1.1, 'carry30': 0.08, 'carry60': -0.06}



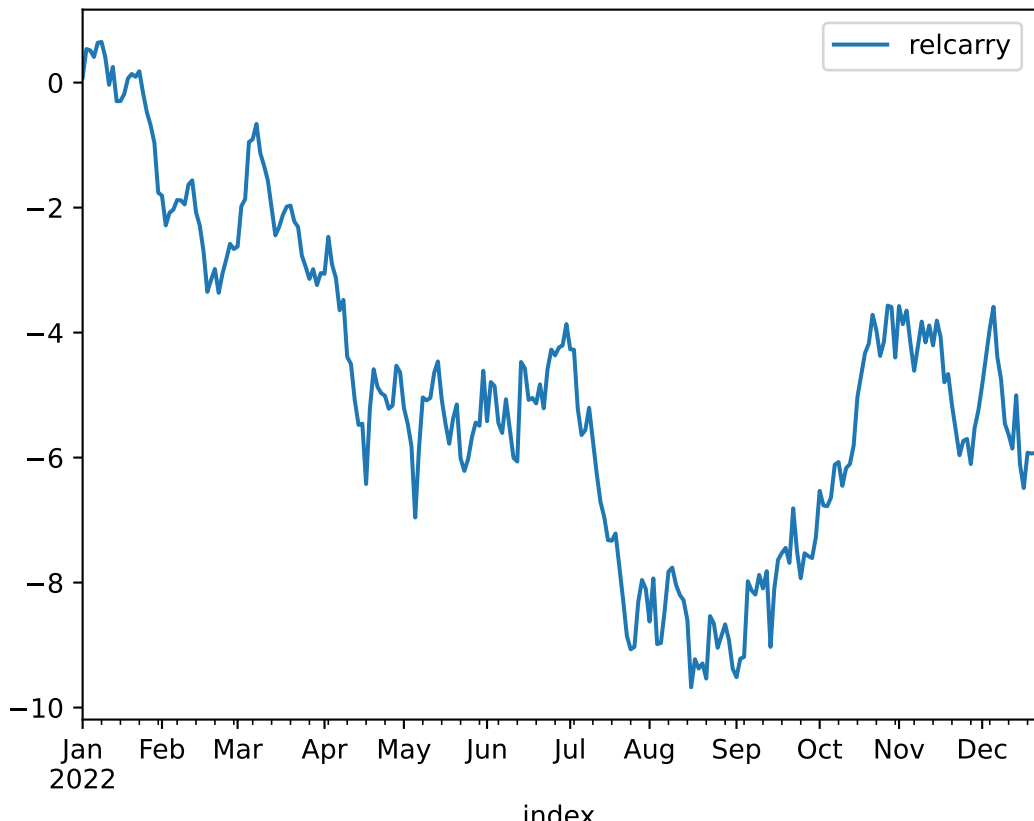
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.748, 'carry125': 4.928, 'carry30': 5.028, 'carry60': 5.307}
ann. std {'carry10': 6.463, 'carry125': 9.144, 'carry30': 6.576, 'carry60': 6.545}
ann. SR {'carry10': 0.58, 'carry125': 0.54, 'carry30': 0.76, 'carry60': 0.81}



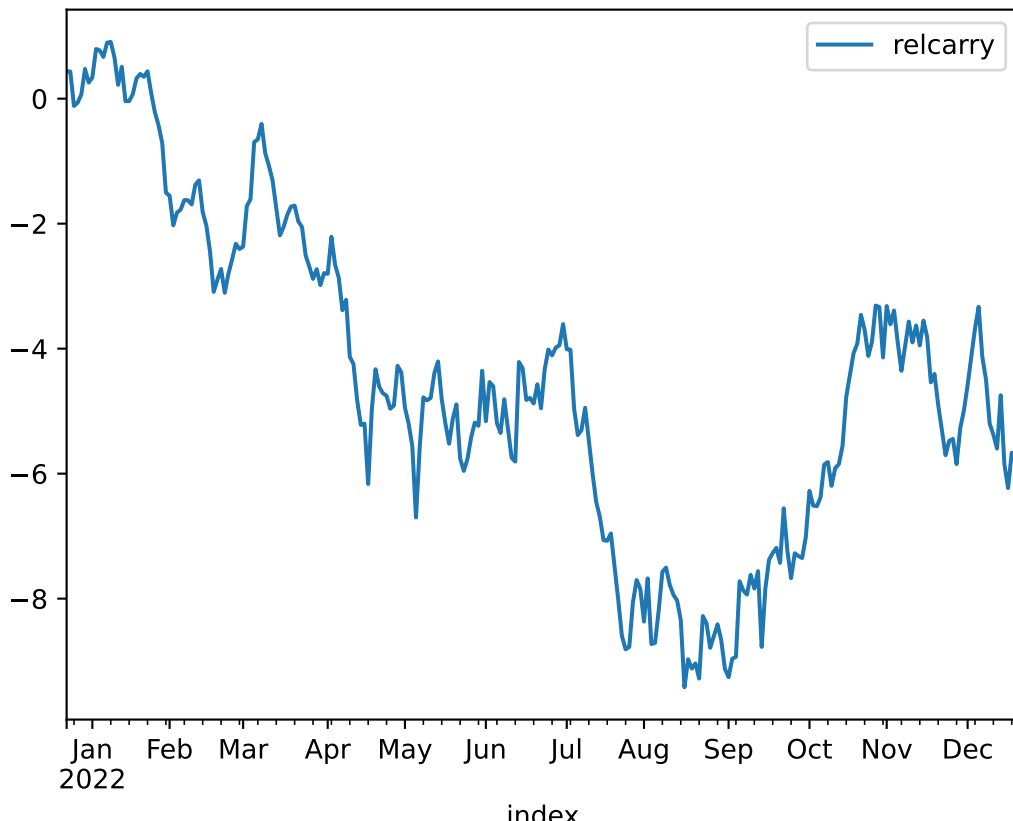
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.817, 'carry125': 7.321, 'carry30': 8.169, 'carry60': 8.0}
ann. std {'carry10': 11.862, 'carry125': 12.104, 'carry30': 11.874, 'carry60': 11.825}
ann. SR {'carry10': 0.66, 'carry125': 0.6, 'carry30': 0.69, 'carry60': 0.68}



Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': -5.998}
ann. std {'relcarry': 7.247}
ann. SR {'relcarry': -0.83}



Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -5.583}
ann. std {'relcarry': 7.2}
ann. SR {'relcarry': -0.78}

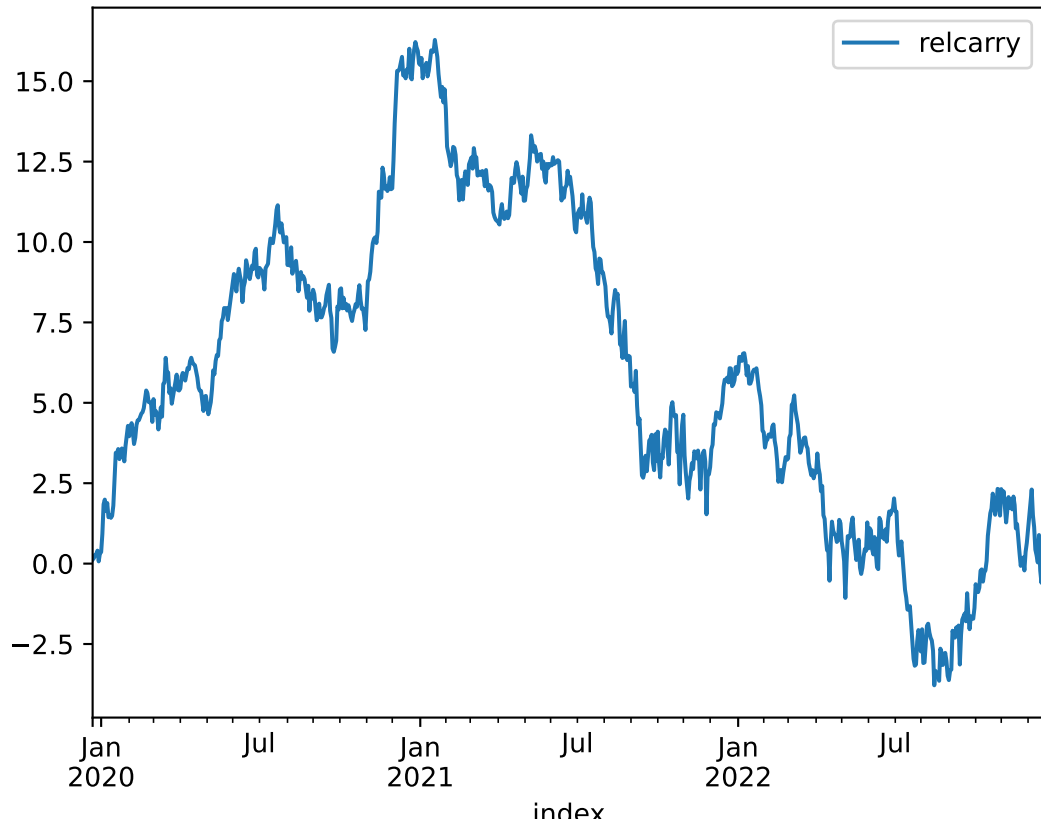


Total Trading Rule P&L for period '3Y'

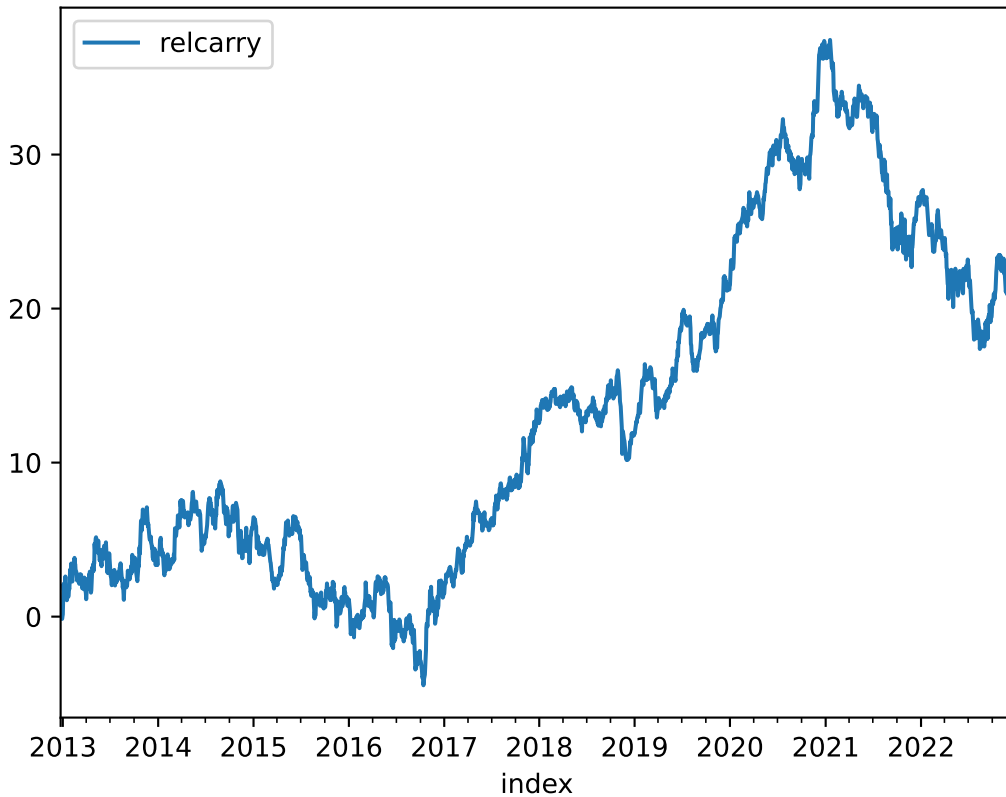
ann. mean {'relcarry': -0.012}

ann. std {'relcarry': 6.864}

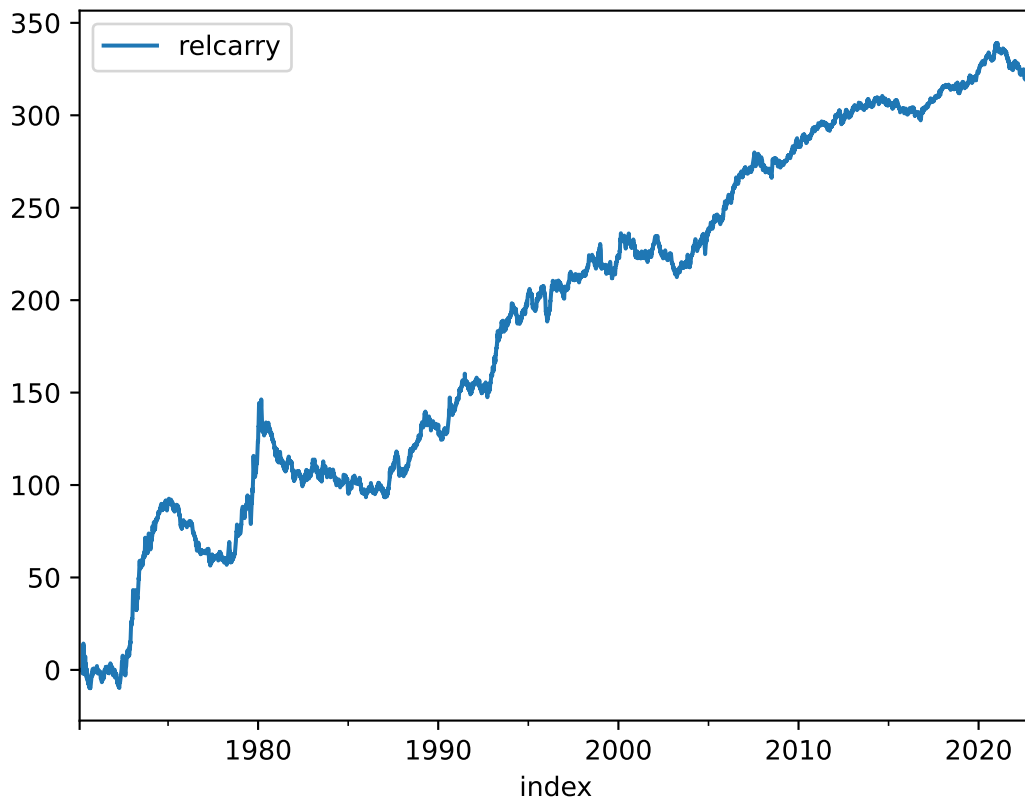
ann. SR {'relcarry': -0.0}



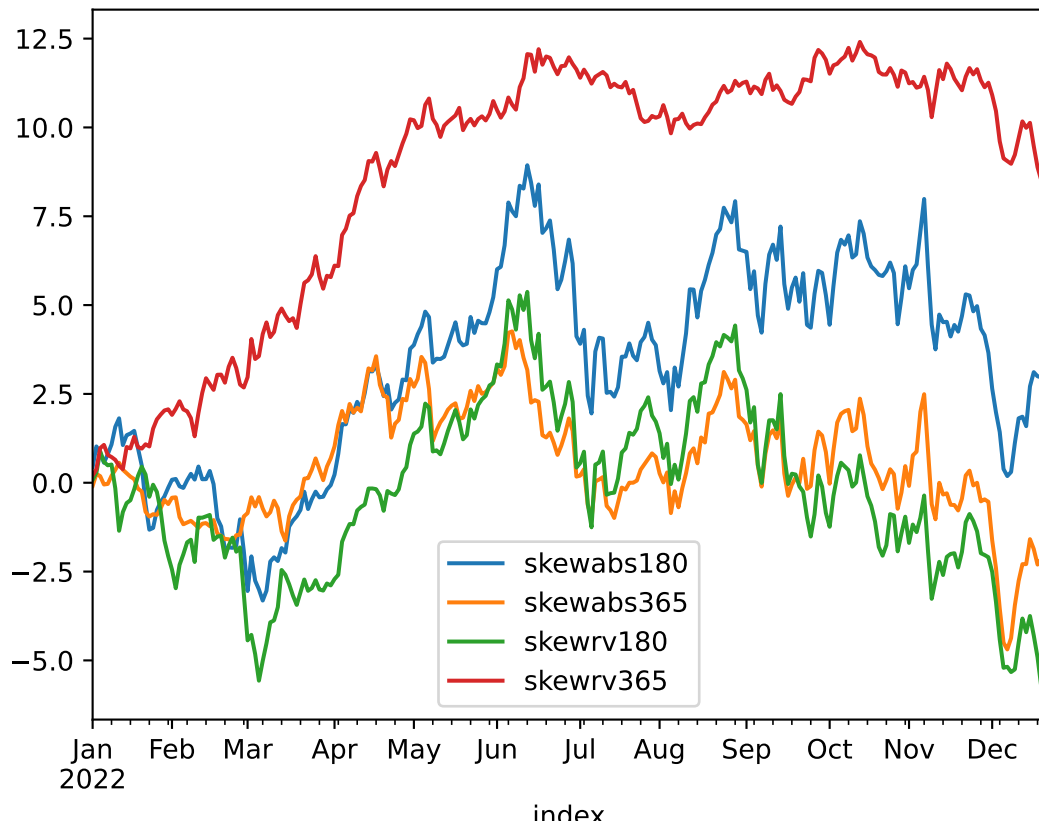
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.074}
ann. std {'relcarry': 6.052}
ann. SR {'relcarry': 0.34}



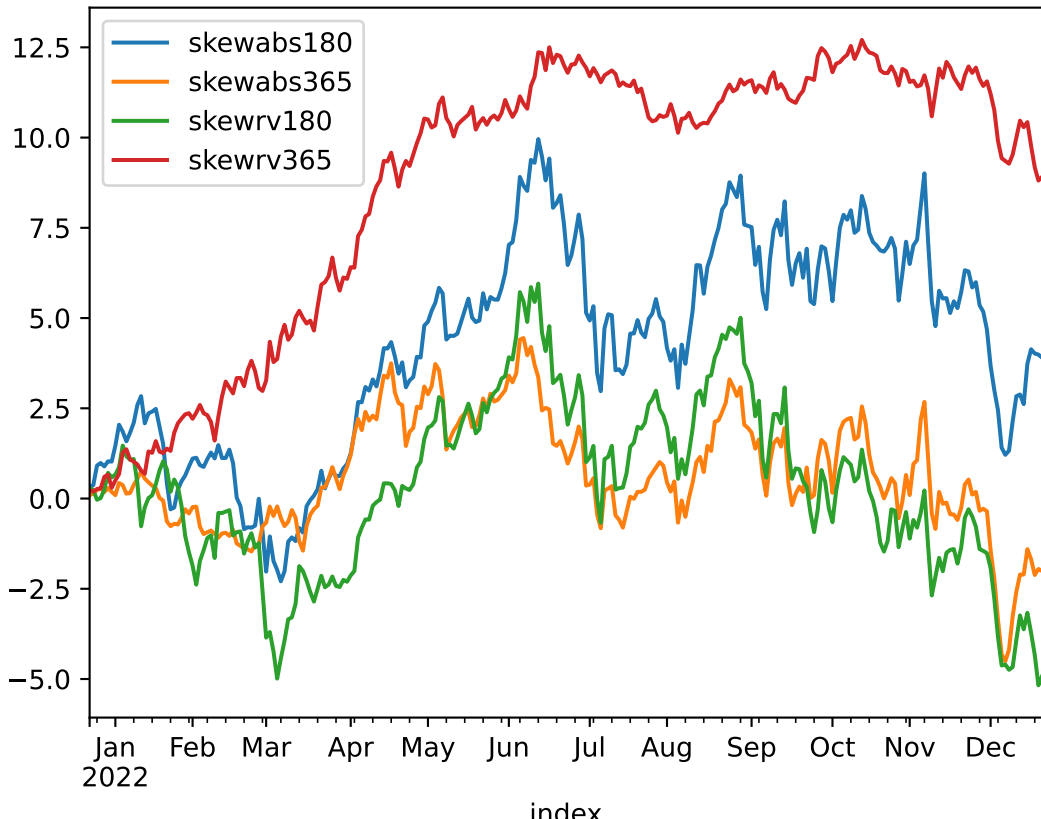
Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.99}
ann. std {'relcarry': 9.56}
ann. SR {'relcarry': 0.63}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 2.914, 'skewabs365': -2.219, 'skewrv180': -5.567, 'skewrv365': 8.715}
ann. std {'skewabs180': 9.977, 'skewabs365': 7.865, 'skewrv180': 9.382, 'skewrv365': 5.027}
ann. SR {'skewabs180': 0.29, 'skewabs365': -0.28, 'skewrv180': -0.59, 'skewrv365': 1.73}



Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 3.843, 'skewabs365': -1.977, 'skewrv180': -4.843, 'skewrv365': 8.775}
ann. std {'skewabs180': 9.862, 'skewabs365': 7.762, 'skewrv180': 9.279, 'skewrv365': 4.987}
ann. SR {'skewabs180': 0.39, 'skewabs365': -0.25, 'skewrv180': -0.52, 'skewrv365': 1.76}

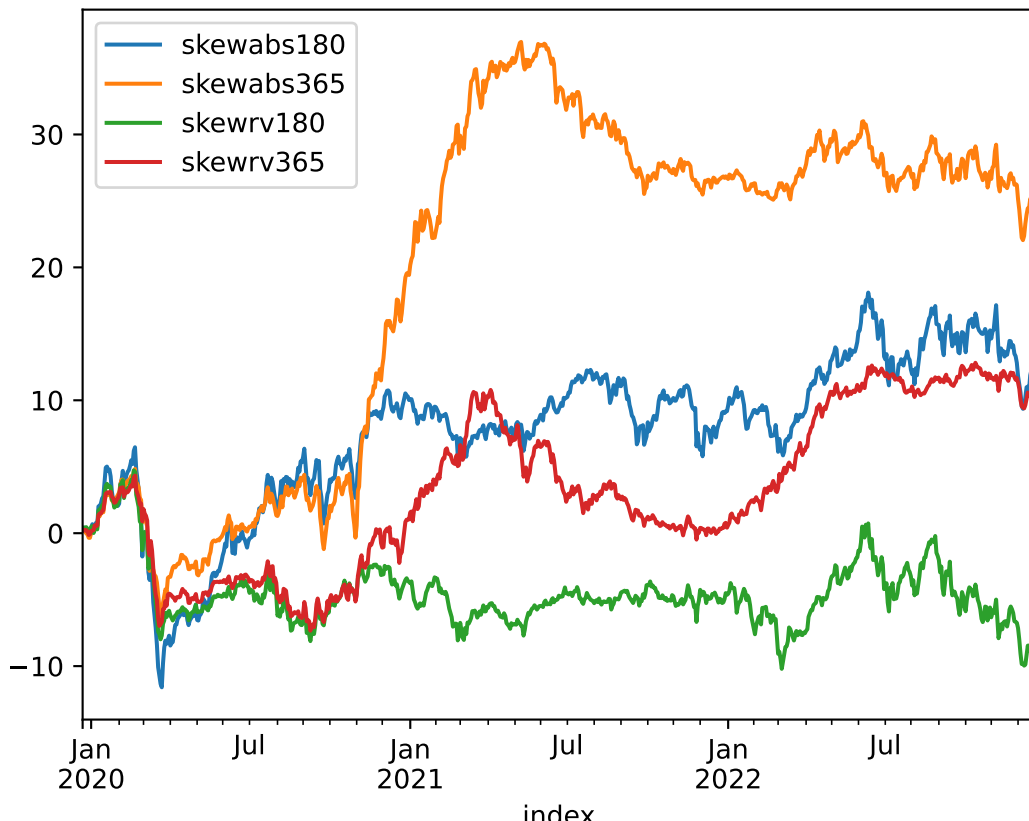


Total Trading Rule P&L for period '3Y'

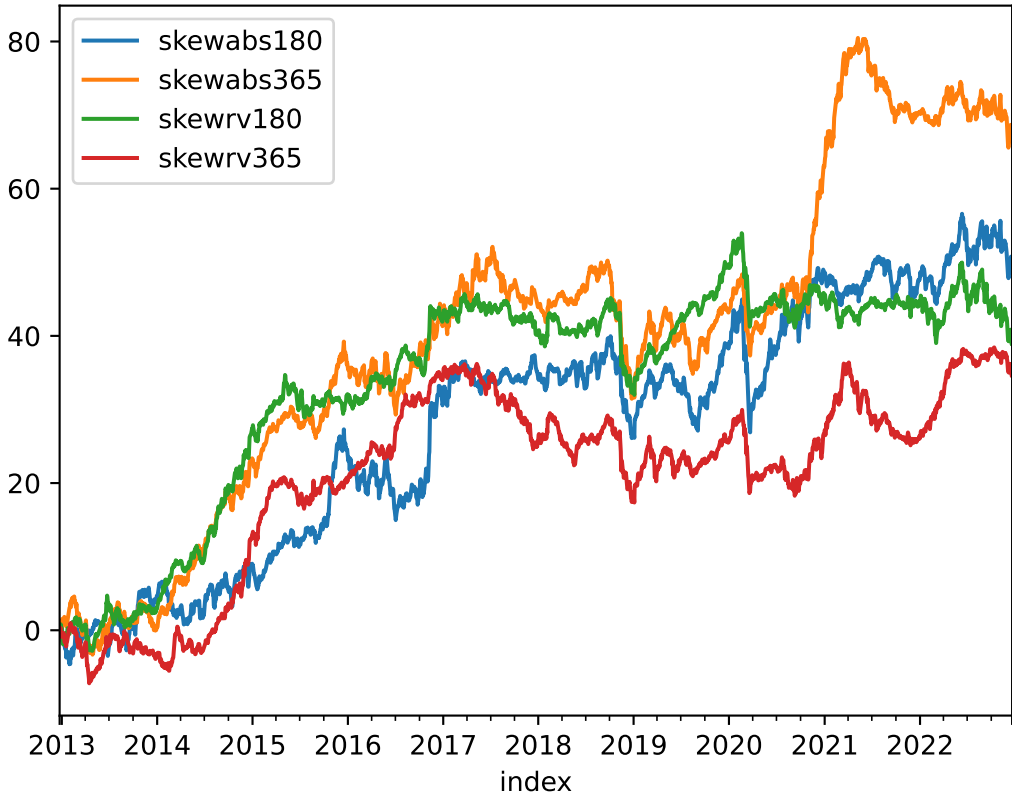
ann. mean {'skewabs180': 3.94, 'skewabs365': 8.025, 'skewrv180': -3.314, 'skewrv365': 2.952}

ann. std {'skewabs180': 9.613, 'skewabs365': 8.756, 'skewrv180': 7.811, 'skewrv365': 6.589}

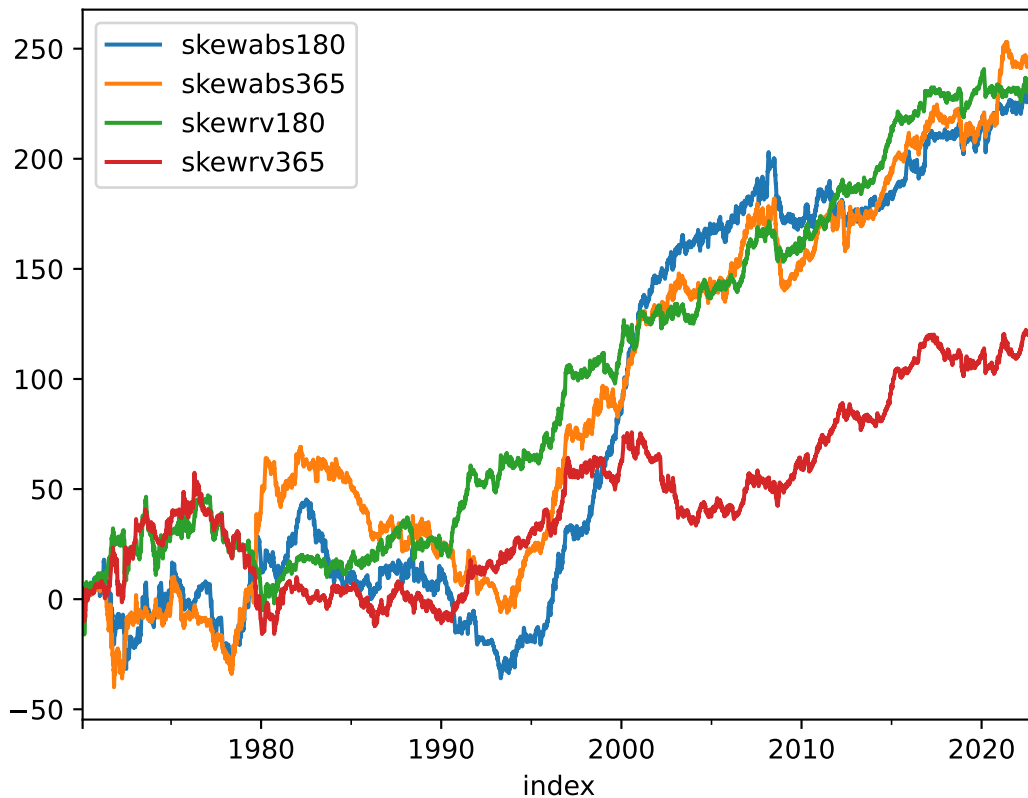
ann. SR {'skewabs180': 0.41, 'skewabs365': 0.92, 'skewrv180': -0.42, 'skewrv365': 0.45}



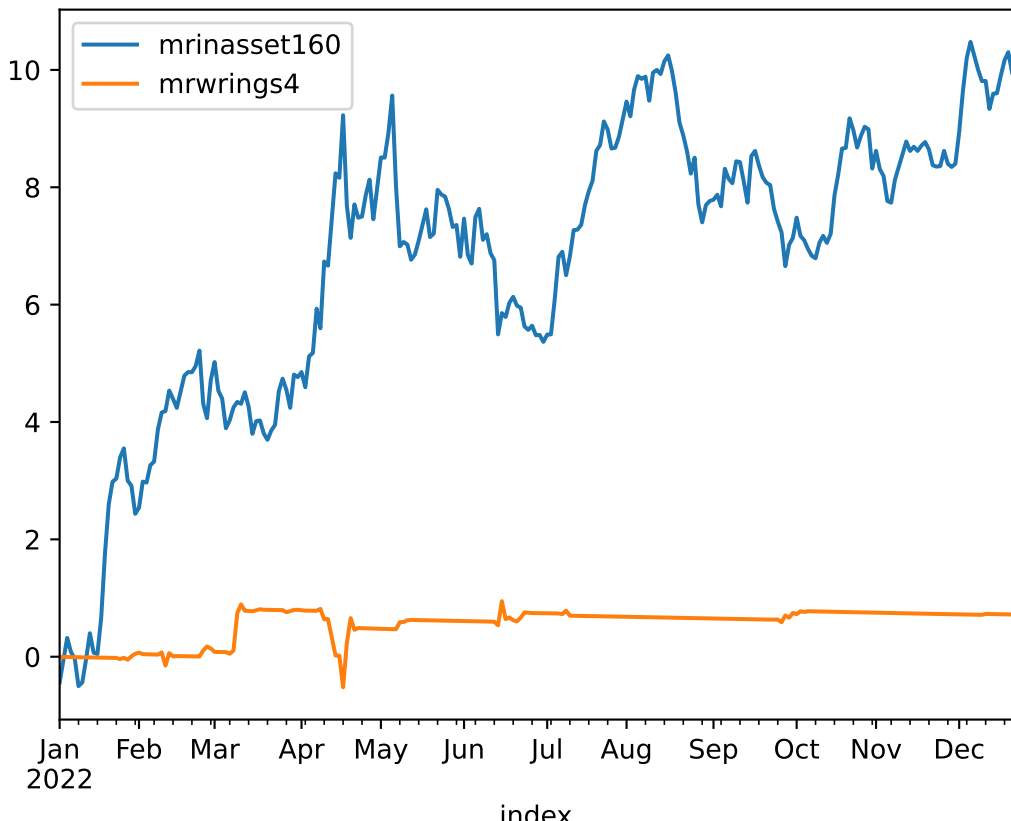
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.96, 'skewabs365': 6.682, 'skewrv180': 3.837, 'skewrv365': 3.4}
ann. std {'skewabs180': 8.077, 'skewabs365': 7.997, 'skewrv180': 6.604, 'skewrv365': 6.179}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.84, 'skewrv180': 0.58, 'skewrv365': 0.55}



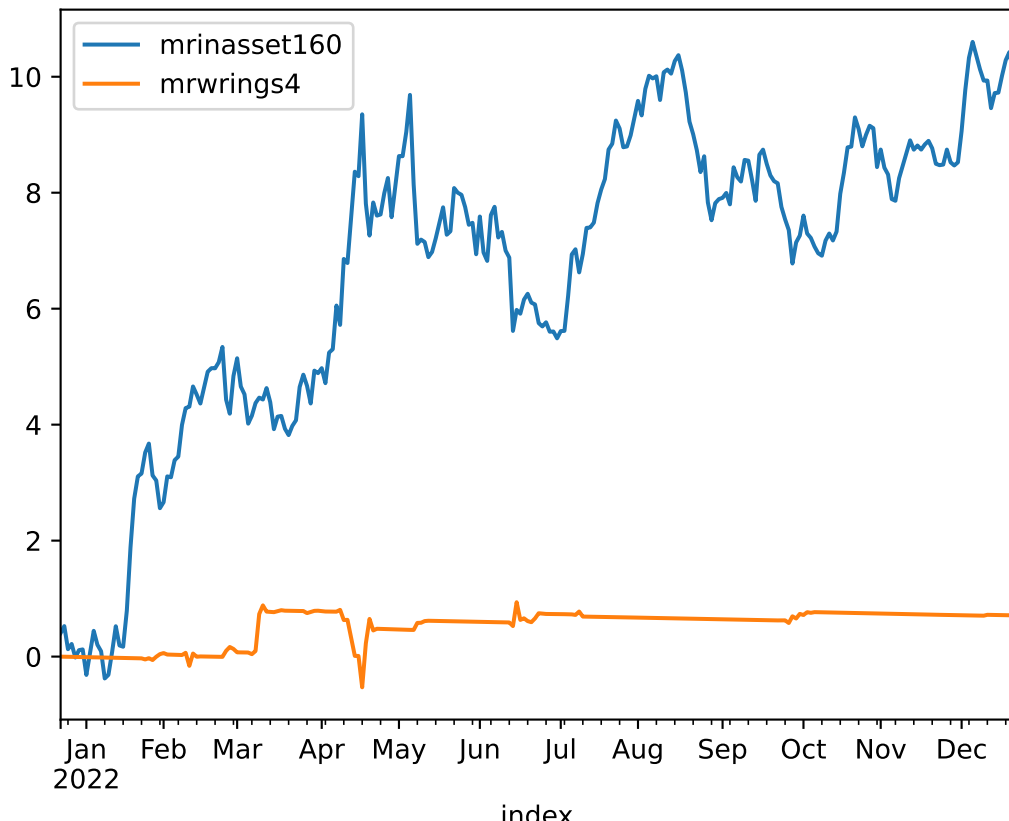
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.204, 'skewabs365': 4.465, 'skewrv180': 4.192, 'skewrv365': 2.201}
ann. std {'skewabs180': 10.793, 'skewabs365': 10.298, 'skewrv180': 9.31, 'skewrv365': 8.604}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.26}



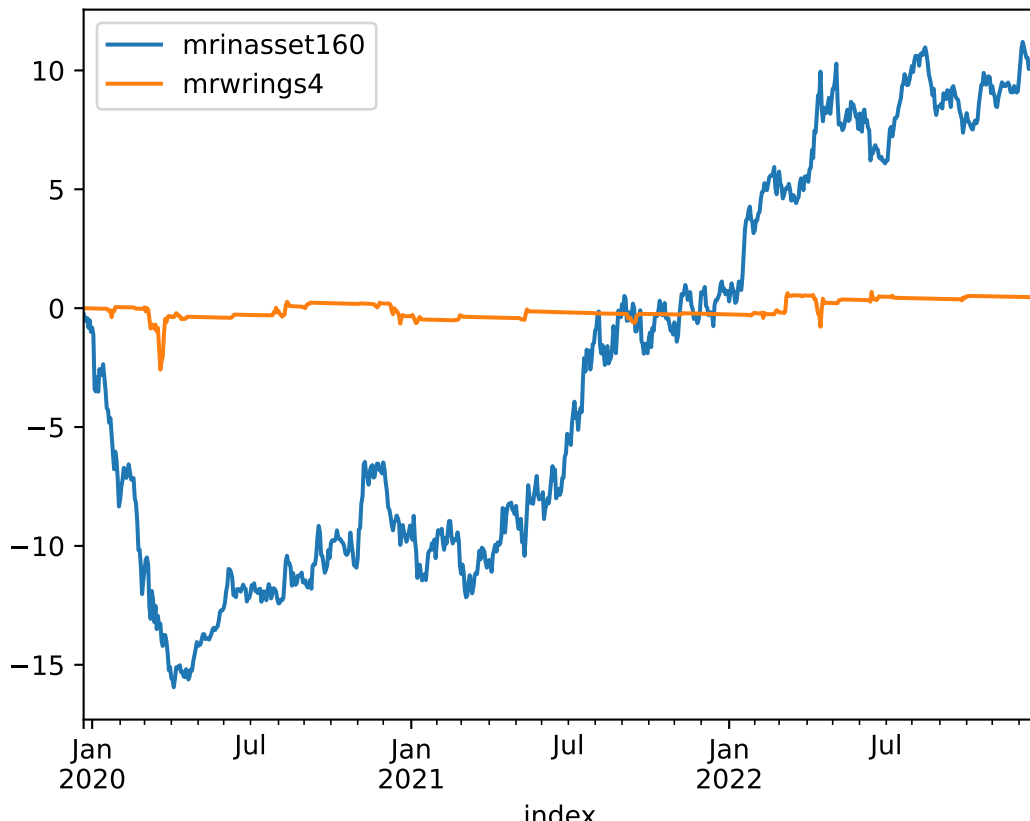
Total Trading Rule P&L for period 'YTD'
ann. mean {'mriasset160': 10.075, 'mrwrings4': 0.728}
ann. std {'mriasset160': 6.269, 'mrwrings4': 1.502}
ann. SR {'mriasset160': 1.61, 'mrwrings4': 0.49}



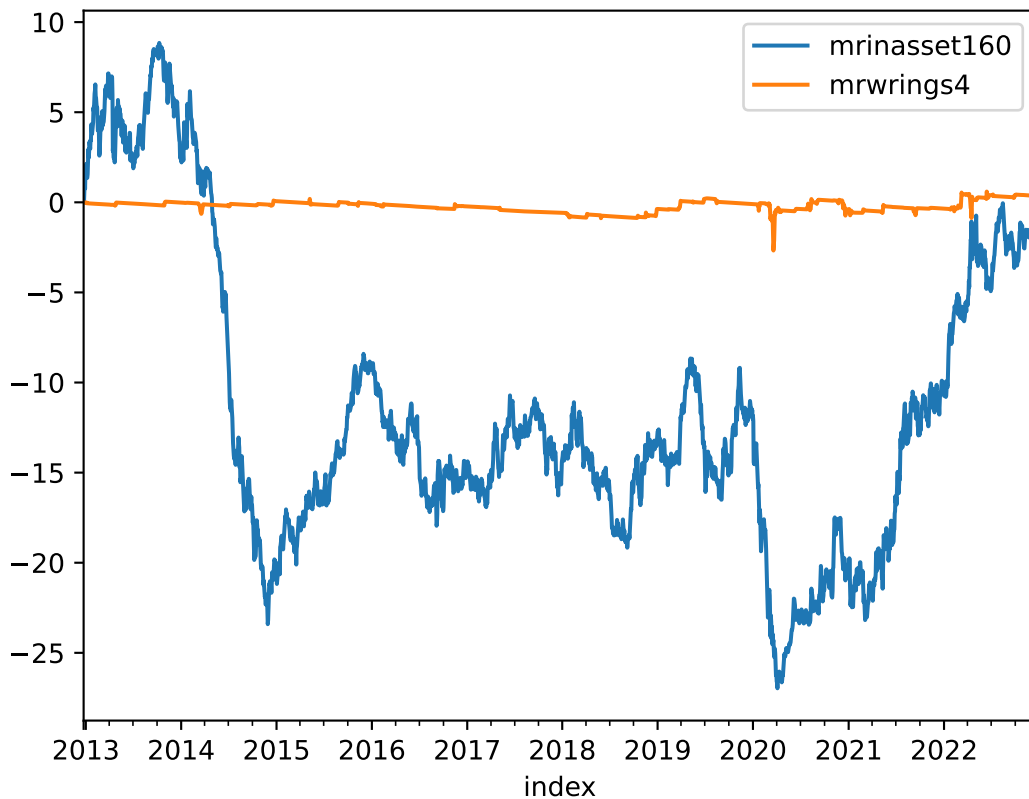
Total Trading Rule P&L for period '1Y'
ann. mean {'mriasset160': 9.926, 'mrwrings4': 0.7}
ann. std {'mriasset160': 6.217, 'mrwrings4': 1.481}
ann. SR {'mriasset160': 1.6, 'mrwrings4': 0.47}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 3.492, 'mrwrings4': 0.15}
ann. std {'mrinasset160': 7.084, 'mrwrings4': 1.535}
ann. SR {'mrinasset160': 0.49, 'mrwrings4': 0.1}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.033, 'mrwrings4': 0.036}
ann. std {'mrinasset160': 6.628, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': -0.01, 'mrwrings4': 0.04}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.347, 'mrwrings4': -1.171}
ann. std {'mrinasset160': 10.923, 'mrwrings4': 2.631}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.45}

