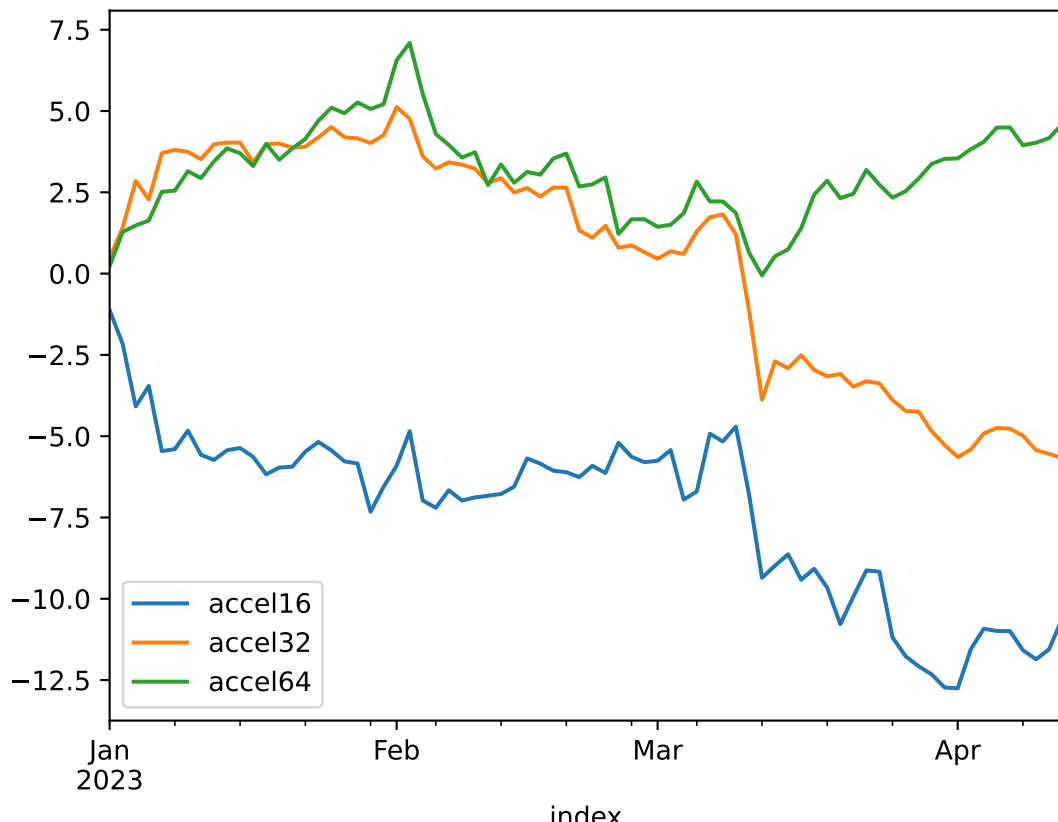
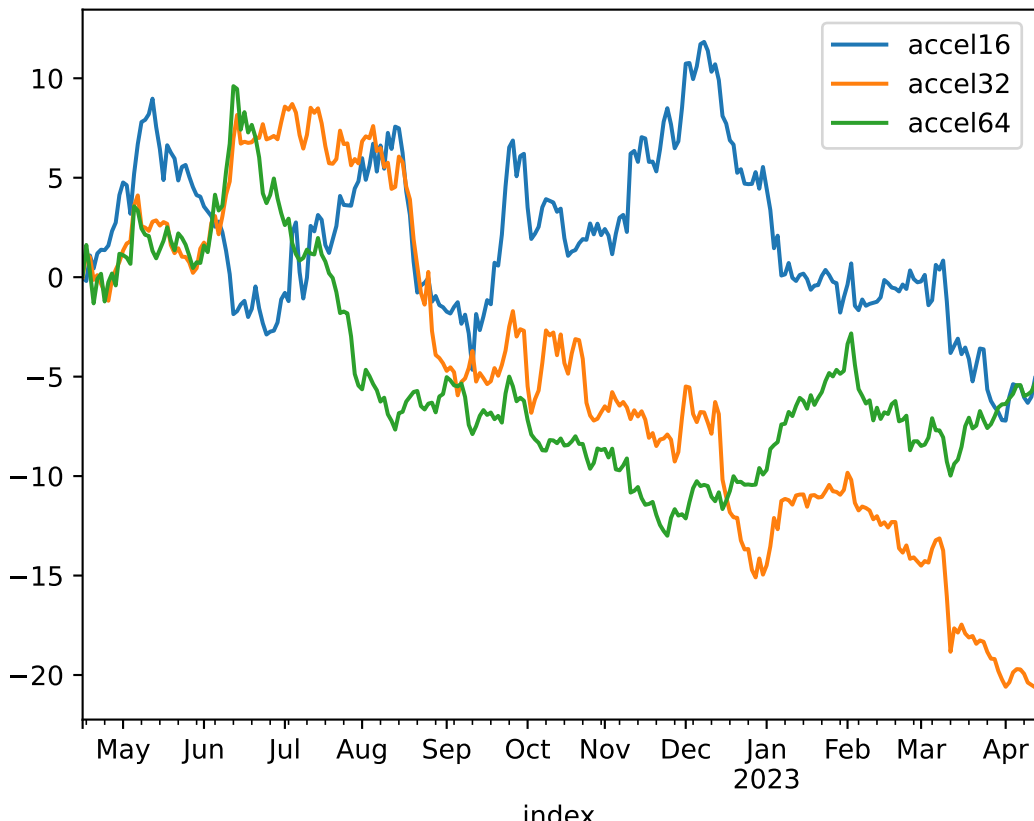


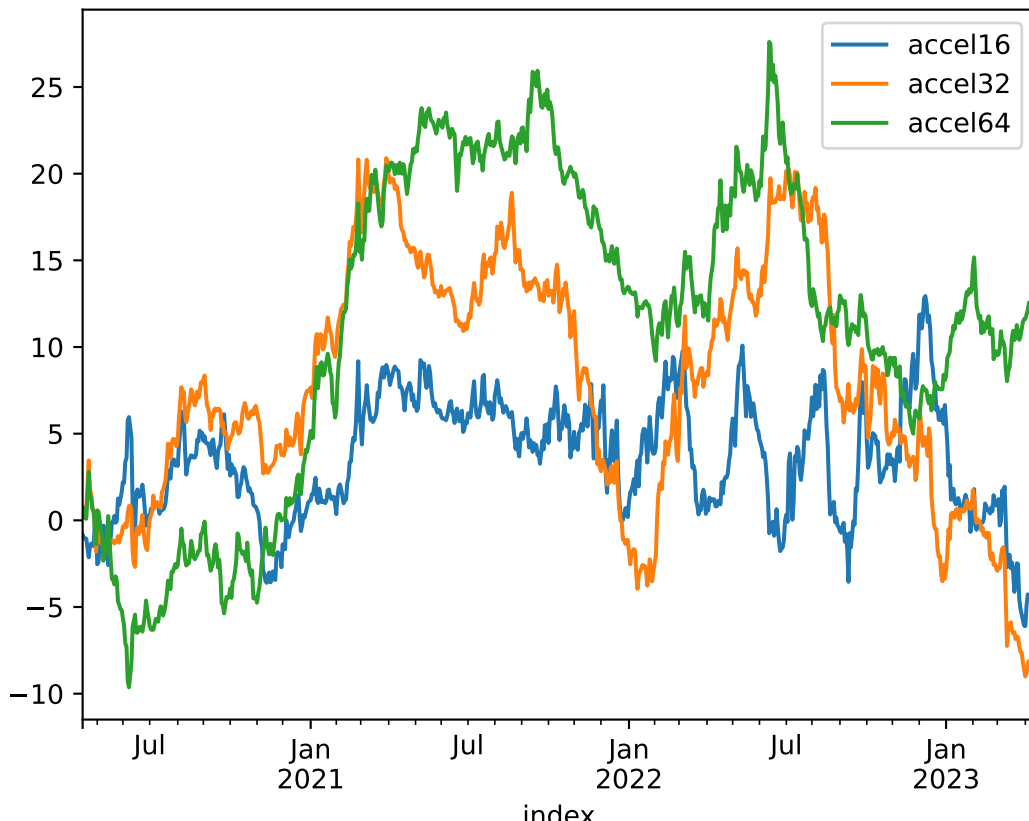
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -36.711, 'accel32': -19.598, 'accel64': 15.883}
ann. std {'accel16': 13.384, 'accel32': 10.212, 'accel64': 9.41}
ann. SR {'accel16': -2.74, 'accel32': -1.92, 'accel64': 1.69}



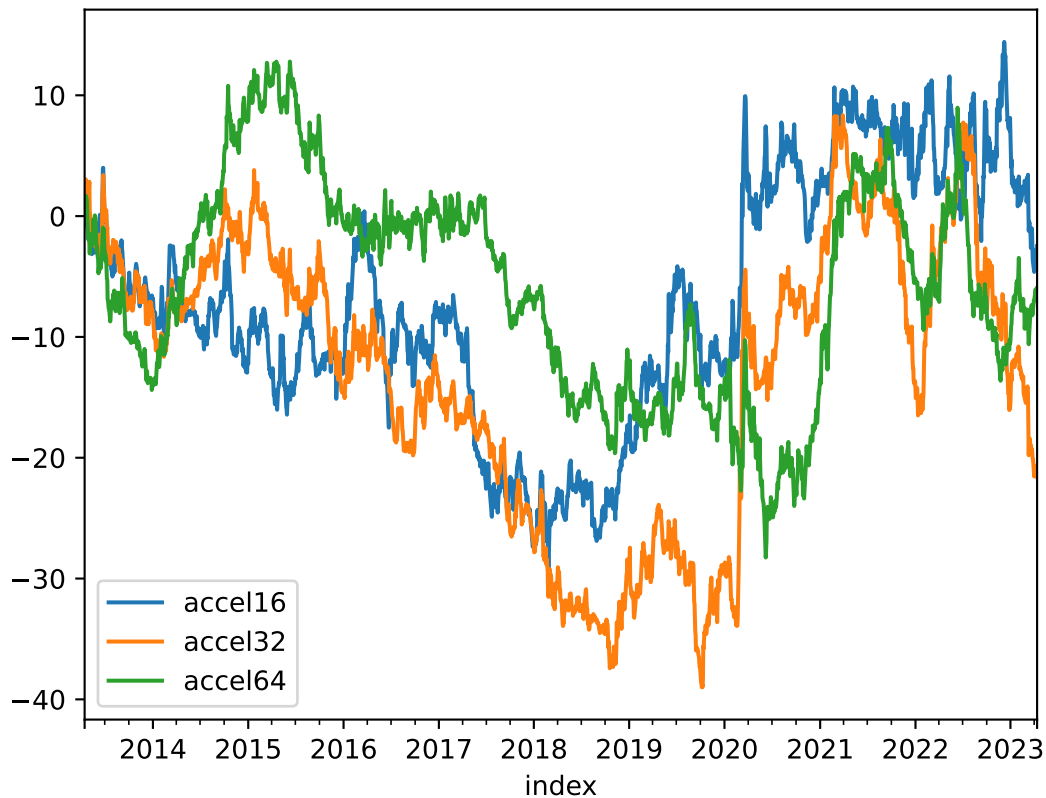
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -4.993, 'accel32': -20.301, 'accel64': -5.248}
ann. std {'accel16': 16.075, 'accel32': 13.085, 'accel64': 11.158}
ann. SR {'accel16': -0.31, 'accel32': -1.55, 'accel64': -0.47}



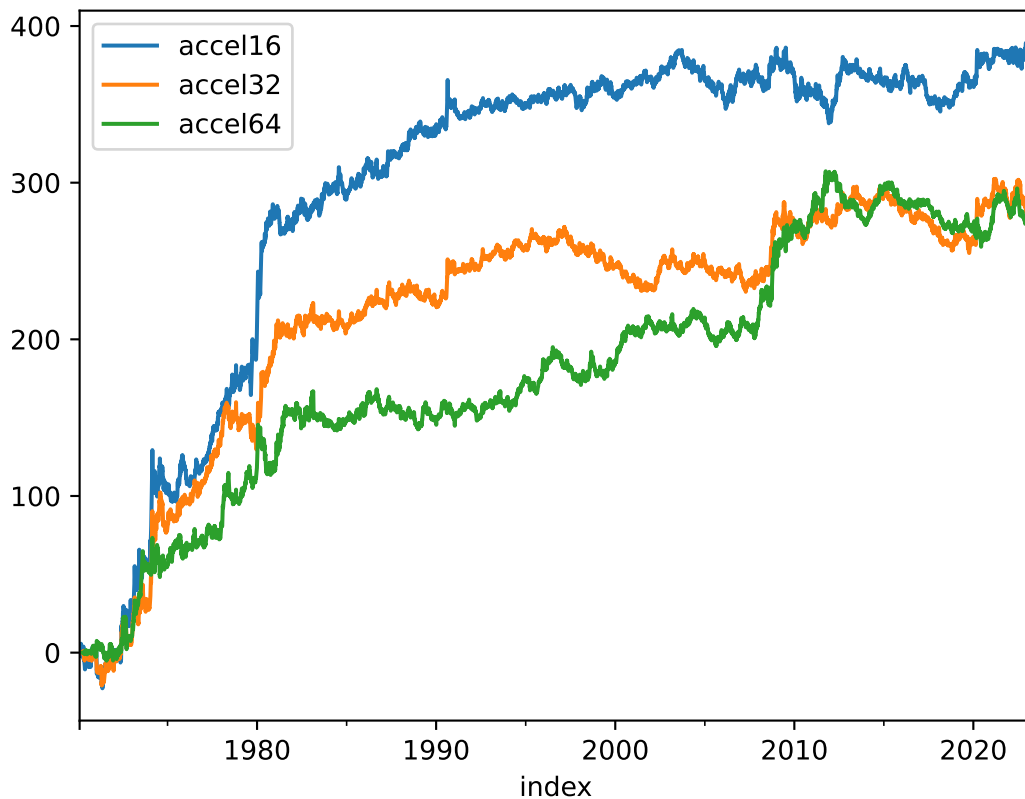
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -1.296, 'accel32': -2.958, 'accel64': 4.147}
ann. std {'accel16': 13.634, 'accel32': 11.849, 'accel64': 10.672}
ann. SR {'accel16': -0.1, 'accel32': -0.25, 'accel64': 0.39}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.243, 'accel32': -2.117, 'accel64': -0.585}
ann. std {'accel16': 11.707, 'accel32': 10.701, 'accel64': 9.337}
ann. SR {'accel16': -0.02, 'accel32': -0.2, 'accel64': -0.06}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.868, 'accel32': 5.027, 'accel64': 5.191}
ann. std {'accel16': 14.132, 'accel32': 12.455, 'accel64': 12.105}
ann. SR {'accel16': 0.49, 'accel32': 0.4, 'accel64': 0.43}

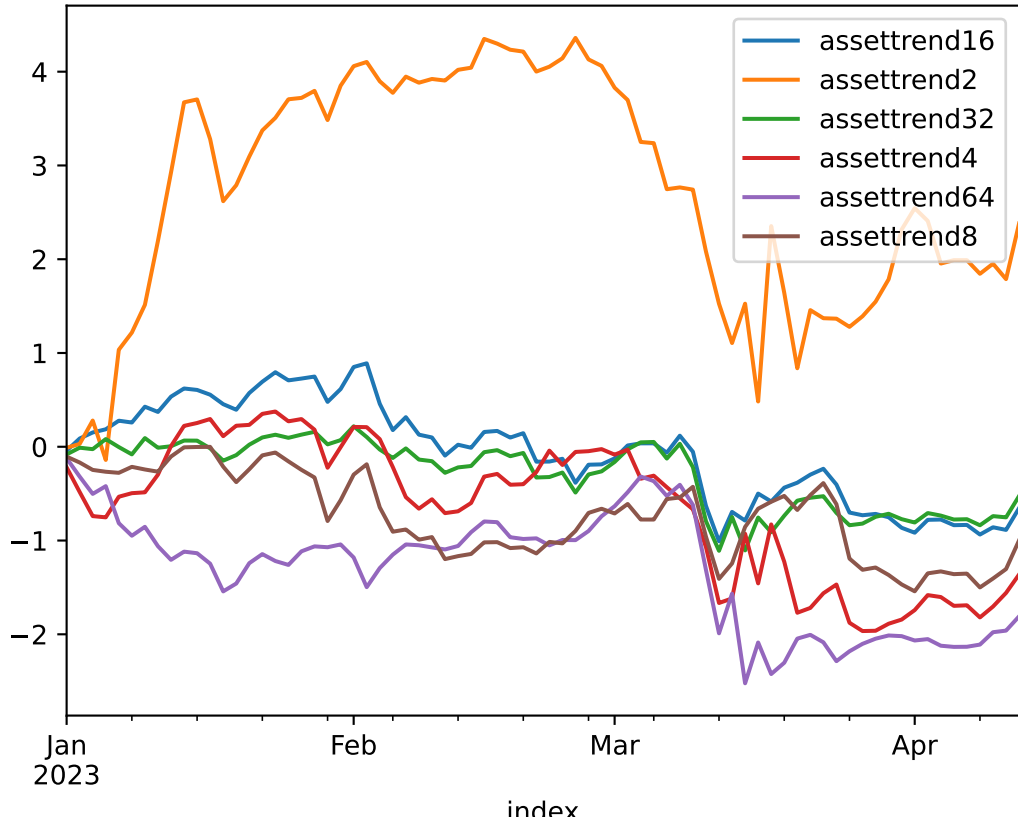


Total Trading Rule P&L for period 'YTD'

ann. mean {'assetrend16': -2.262, 'assetrend2': 8.238, 'assetrend32': -1.817, 'assetrend4': -4.712, 'assetrend64': -6.256, 'assetrend8': -3.451}

ann. std {'assetrend16': 2.621, 'assetrend2': 6.899, 'assetrend32': 2.382, 'assetrend4': 3.663, 'assetrend64': 3.495, 'assetrend8': 2.935}

ann. SR {'assetrend16': -0.86, 'assetrend2': 1.19, 'assetrend32': -0.76, 'assetrend4': -1.29, 'assetrend64': -1.79, 'assetrend8': -1.18}

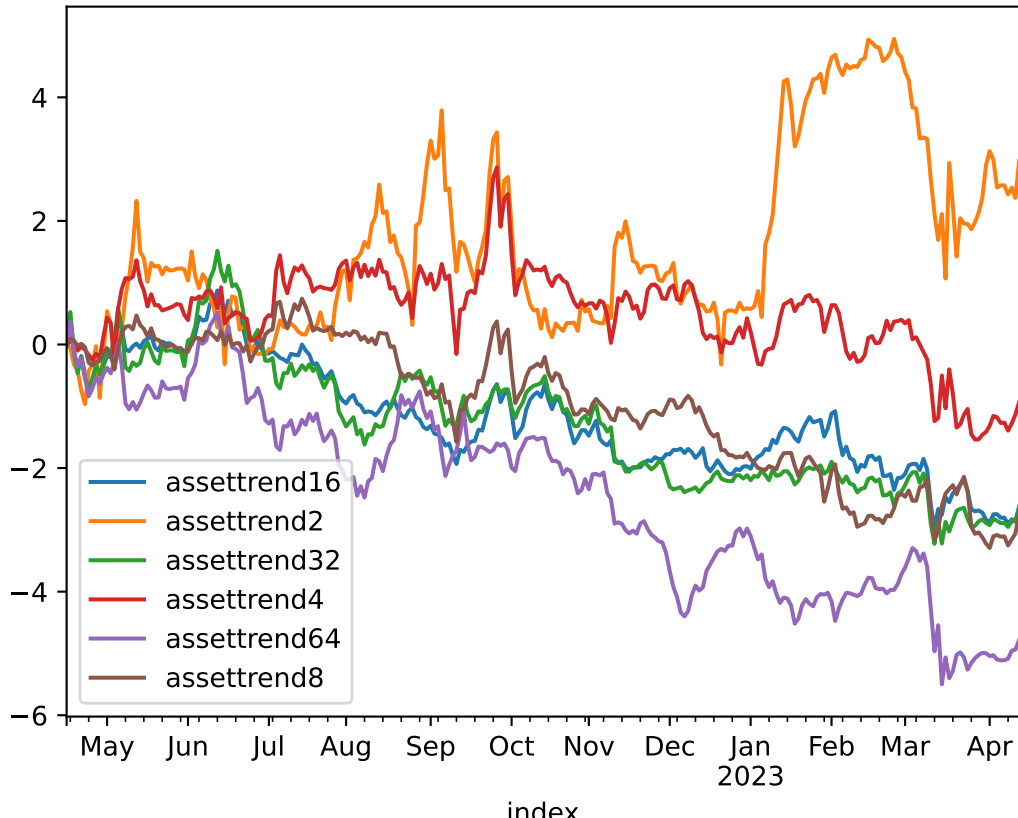


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': -2.582, 'assettrend2': 2.921, 'assettrend32': -2.601, 'assettrend4': -0.922, 'assettrend64': -4.712, 'assettrend8': -2.708}

ann. std {'assettrend16': 2.438, 'assettrend2': 6.433, 'assettrend32': 2.807, 'assettrend4': 3.944, 'assettrend64': 3.236, 'assettrend8': 2.634}

ann. SR {'assettrend16': -1.06, 'assettrend2': 0.45, 'assettrend32': -0.93, 'assettrend4': -0.23, 'assettrend64': -1.46, 'assettrend8': -1.03}

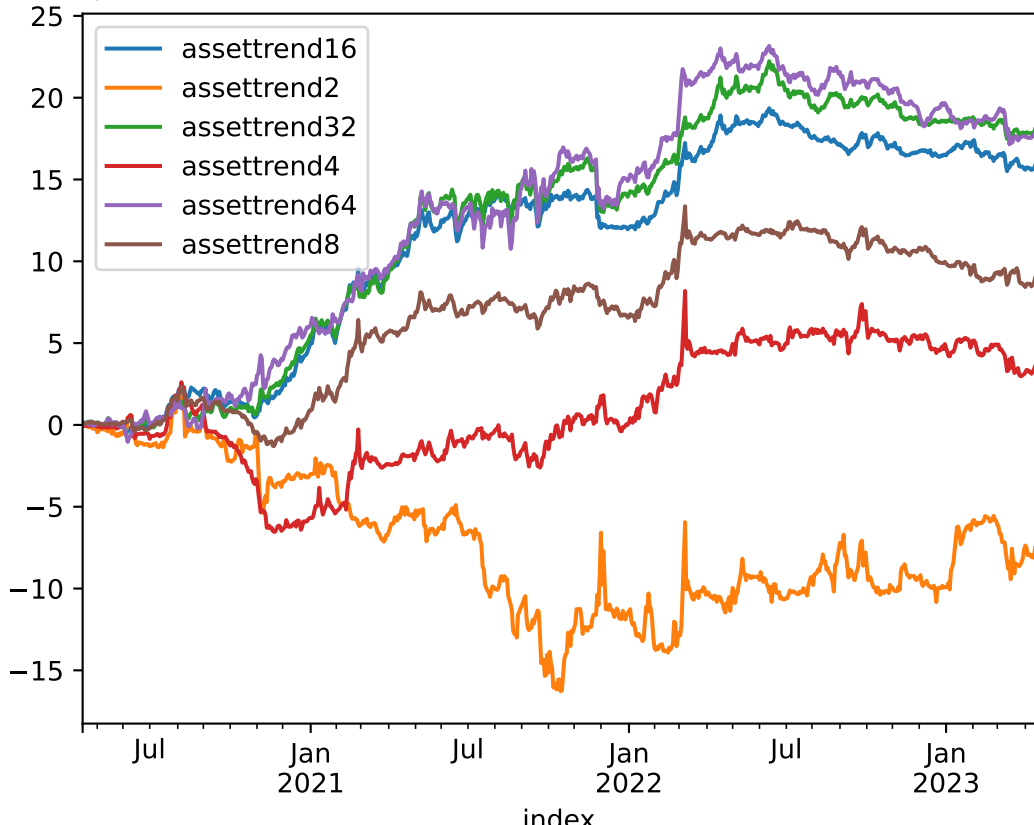


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.192, 'assettrend2': -2.467, 'assettrend32': 5.916, 'assettrend4': 1.173, 'assettrend64': 5.846, 'assettrend8': 2.936}

ann. std {'assettrend16': 3.402, 'assettrend2': 7.794, 'assettrend32': 4.119, 'assettrend4': 4.929, 'assettrend64': 4.992, 'assettrend8': 3.506}

ann. SR {'assettrend16': 1.53, 'assettrend2': -0.32, 'assettrend32': 1.44, 'assettrend4': 0.24, 'assettrend64': 1.17, 'assettrend8': 0.84}

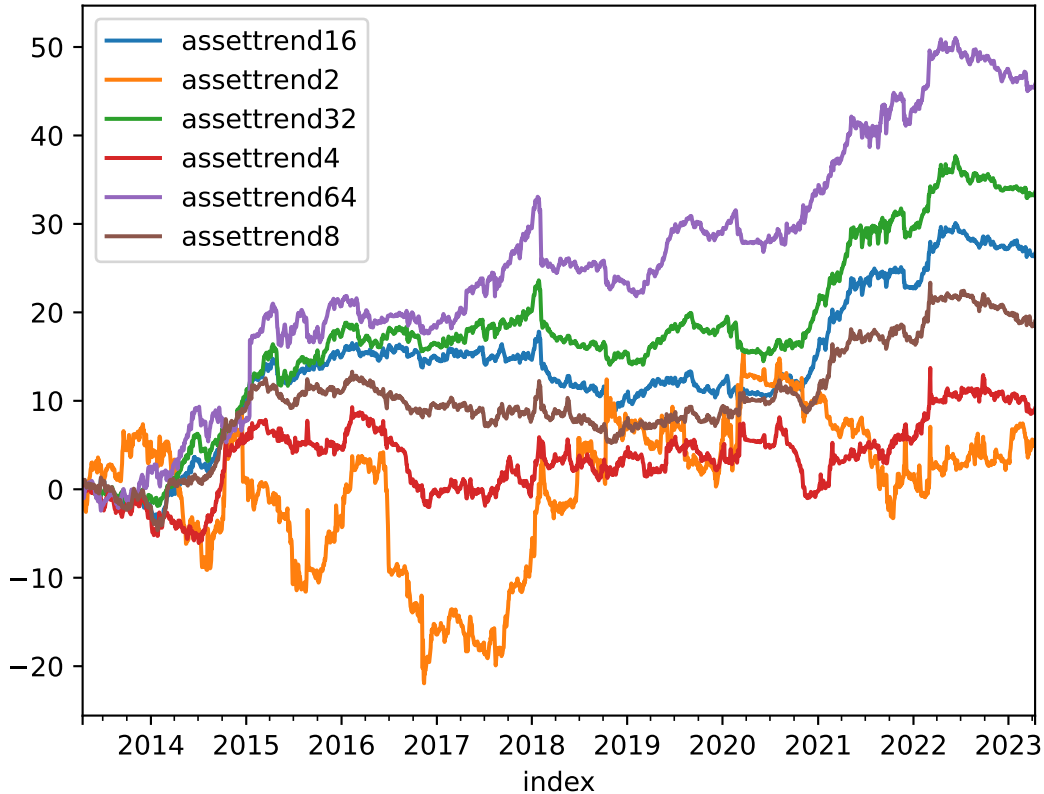


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.611, 'assettrend2': 0.537, 'assettrend32': 3.289, 'assettrend4': 0.894, 'assettrend64': 4.486, 'assettrend8': 1.86}

ann. std {'assettrend16': 3.157, 'assettrend2': 9.791, 'assettrend32': 3.591, 'assettrend4': 4.973, 'assettrend64': 5.195, 'assettrend8': 3.467}

ann. SR {'assettrend16': 0.83, 'assettrend2': 0.05, 'assettrend32': 0.92, 'assettrend4': 0.18, 'assettrend64': 0.86, 'assettrend8': 0.54}

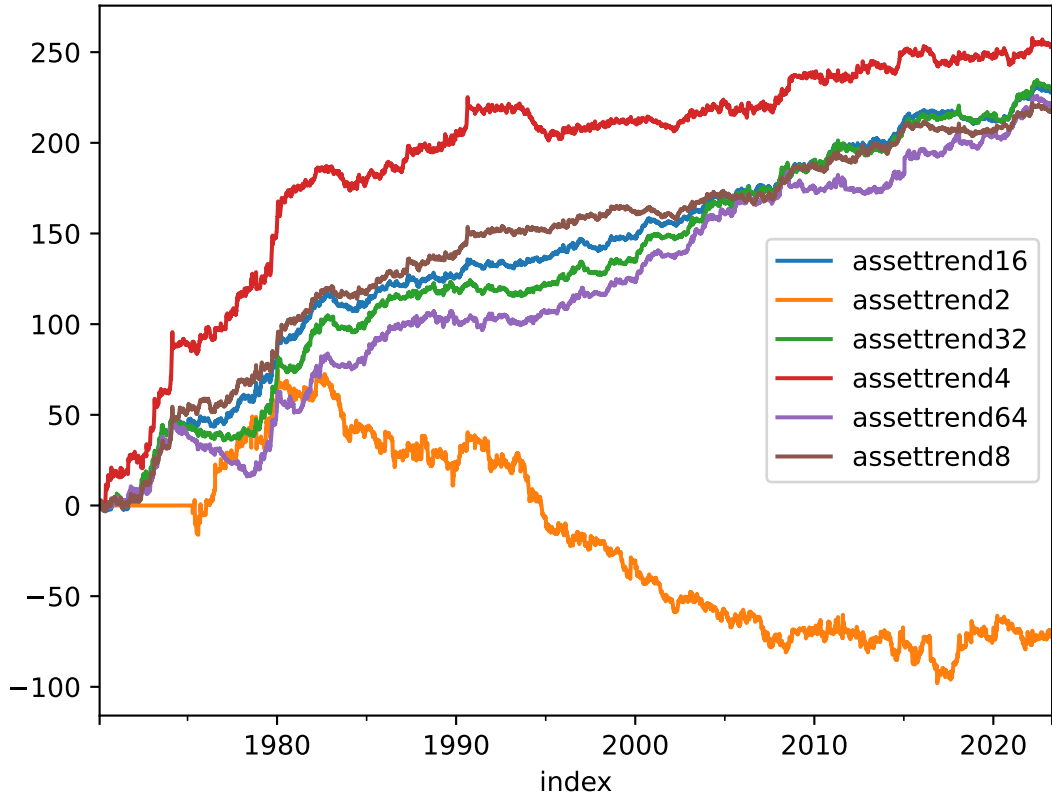


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.207, 'assettrend2': -1.303, 'assettrend32': 4.251, 'assettrend4': 4.672, 'assettrend8': 4.068, 'assettrend64': 4.068, 'assettrend8': 4.01}

ann. std {'assettrend16': 4.305, 'assettrend2': 10.262, 'assettrend32': 4.496, 'assettrend4': 6.548, 'assettrend64': 4.996, 'assettrend8': 4.634}

ann. SR {'assettrend16': 0.98, 'assettrend2': -0.13, 'assettrend32': 0.95, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.87}

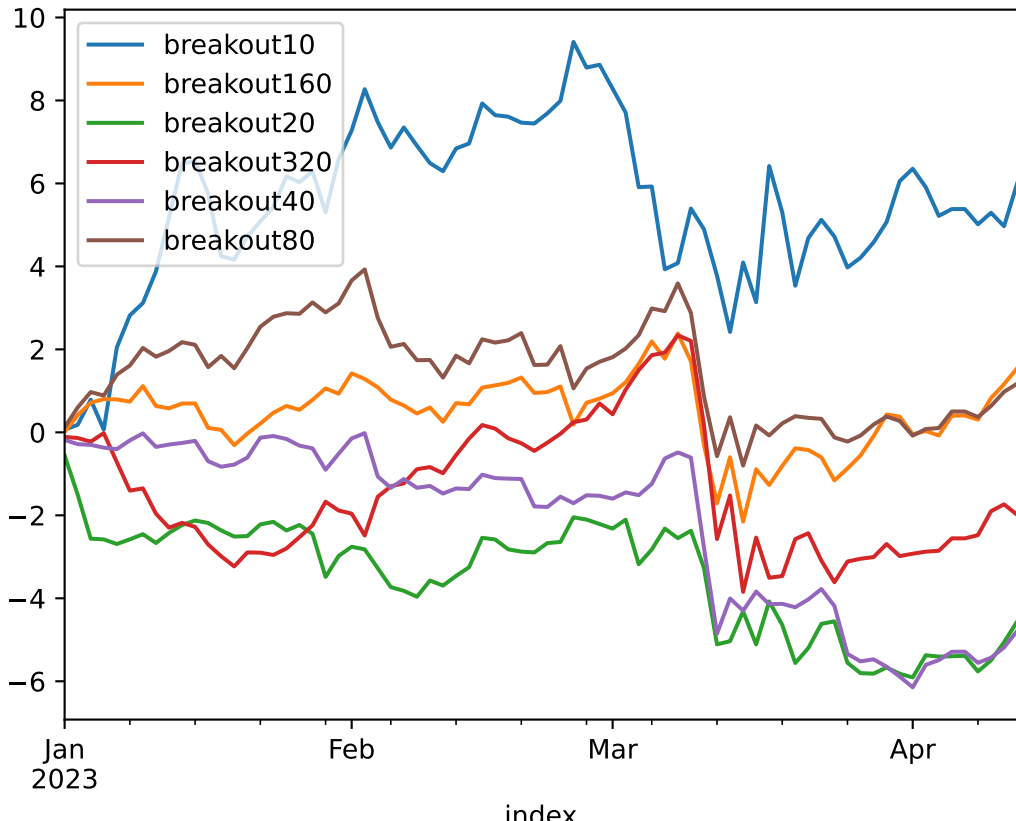


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 20.736, 'breakout160': 5.348, 'breakout20': -15.783, 'breakout320': -6.869, 'breakout40': -16.564, 'breakout80': 4.058}

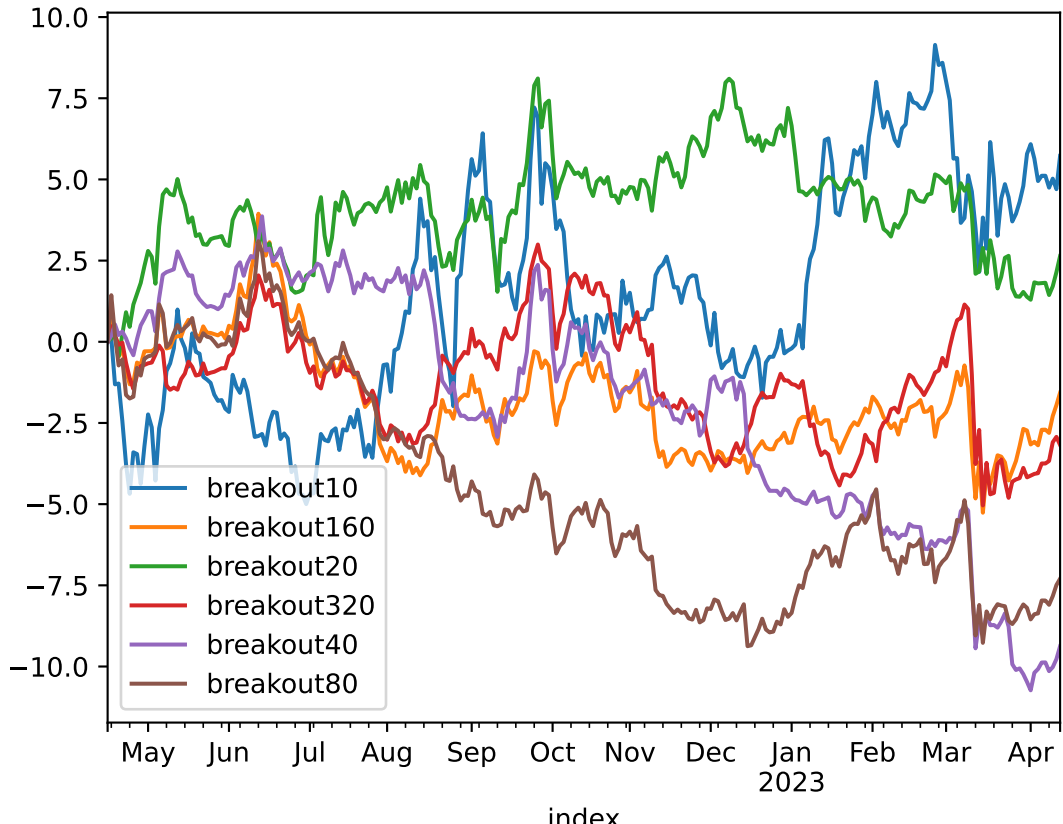
ann. std {'breakout10': 14.552, 'breakout160': 8.192, 'breakout20': 7.801, 'breakout320': 10.085, 'breakout40': 7.522, 'breakout80': 8.251}

ann. SR {'breakout10': 1.42, 'breakout160': 0.65, 'breakout20': -2.02, 'breakout320': -0.68, 'breakout40': -2.2, 'breakout80': 0.49}



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

ann. mean {'breakout10': 5.637, 'breakout160': -1.542, 'breakout20': 2.6, 'breakout320': -3.129, 'breakout40': -9.231, 'breakout80': -7.185}
 ann. std {'breakout10': 13.612, 'breakout160': 7.148, 'breakout20': 8.604, 'breakout320': 7.573, 'breakout40': 7.197, 'breakout80': 7.151}
 ann. SR {'breakout10': 0.41, 'breakout160': -0.22, 'breakout20': 0.3, 'breakout320': -0.41, 'breakout40': -1.28, 'breakout80': -1.0}

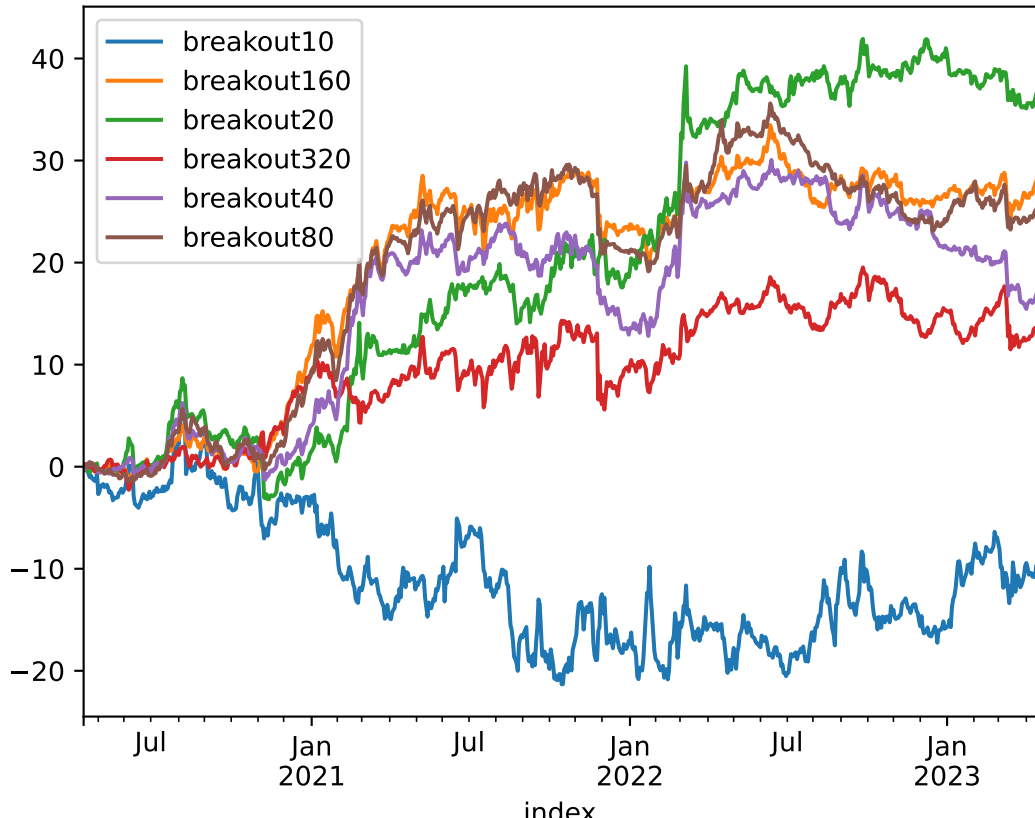


Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -3.208, 'breakout160': 9.154, 'breakout20': 11.933, 'breakout320': 4.371, 'breakout40': 5.505, 'breakout80': 8.252}

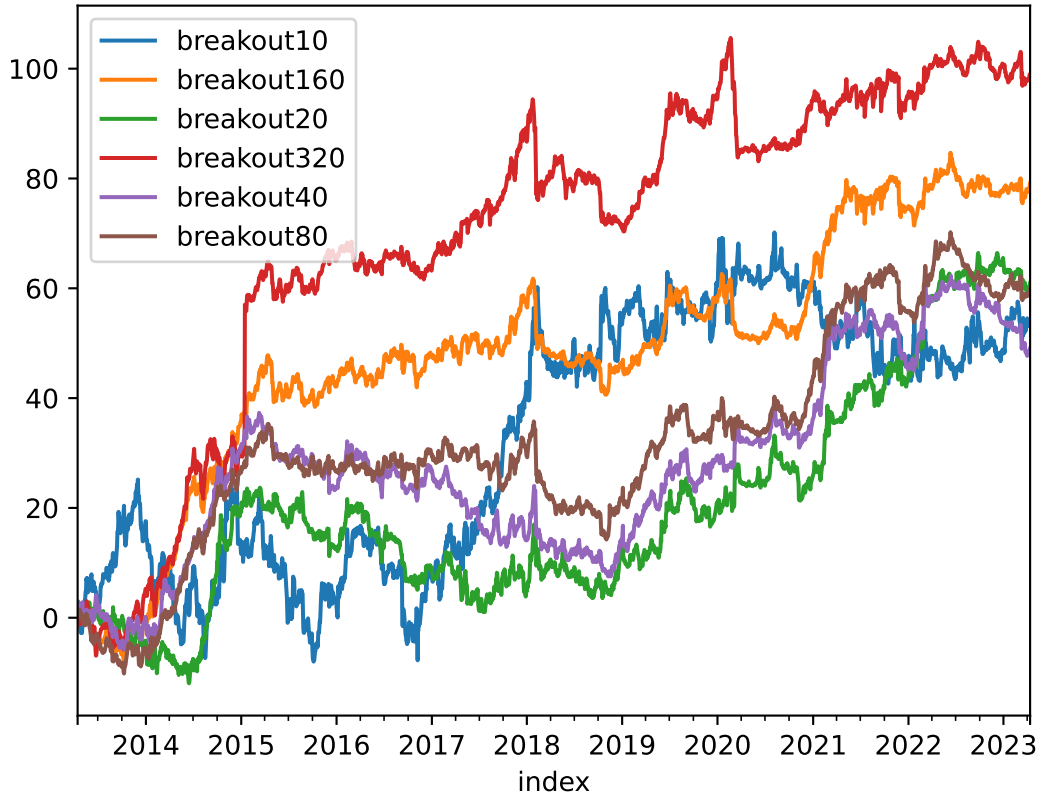
ann. std {'breakout10': 15.051, 'breakout160': 9.168, 'breakout20': 11.012, 'breakout320': 9.891, 'breakout40': 9.455, 'breakout80': 8.9}

ann. SR {'breakout10': -0.21, 'breakout160': 1.0, 'breakout20': 1.08, 'breakout320': 0.44, 'breakout40': 0.58, 'breakout80': 0.93}



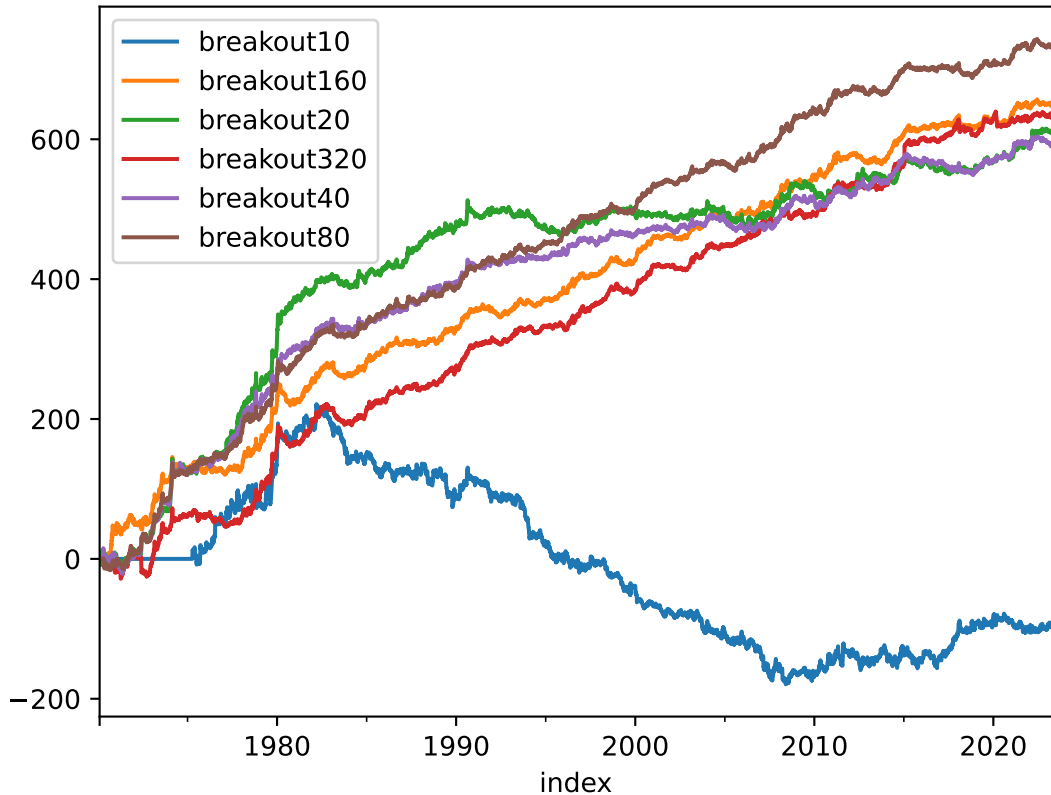
Total Trading Rule P&L for period '10Y'

ann. mean {'breakout10': 5.315, 'breakout160': 7.77, 'breakout20': 5.983, 'breakout320': 9.688, 'breakout40': 4.813, 'breakout80': 5.87}
ann. std {'breakout10': 17.839, 'breakout160': 8.875, 'breakout20': 11.102, 'breakout320': 13.088, 'breakout40': 9.416, 'breakout80': 8.737}
ann. SR {'breakout10': 0.3, 'breakout160': 0.88, 'breakout20': 0.54, 'breakout320': 0.74, 'breakout40': 0.51, 'breakout80': 0.67}



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

ann. mean {'breakout10': -1.74, 'breakout160': 12.02, 'breakout20': 11.248, 'breakout320': 11.674, 'breakout40': 10.895, 'breakout80': 13.523}
ann. std {'breakout10': 21.324, 'breakout160': 11.531, 'breakout20': 14.893, 'breakout320': 12.118, 'breakout40': 12.114, 'breakout80': 11.72}
ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.76, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}

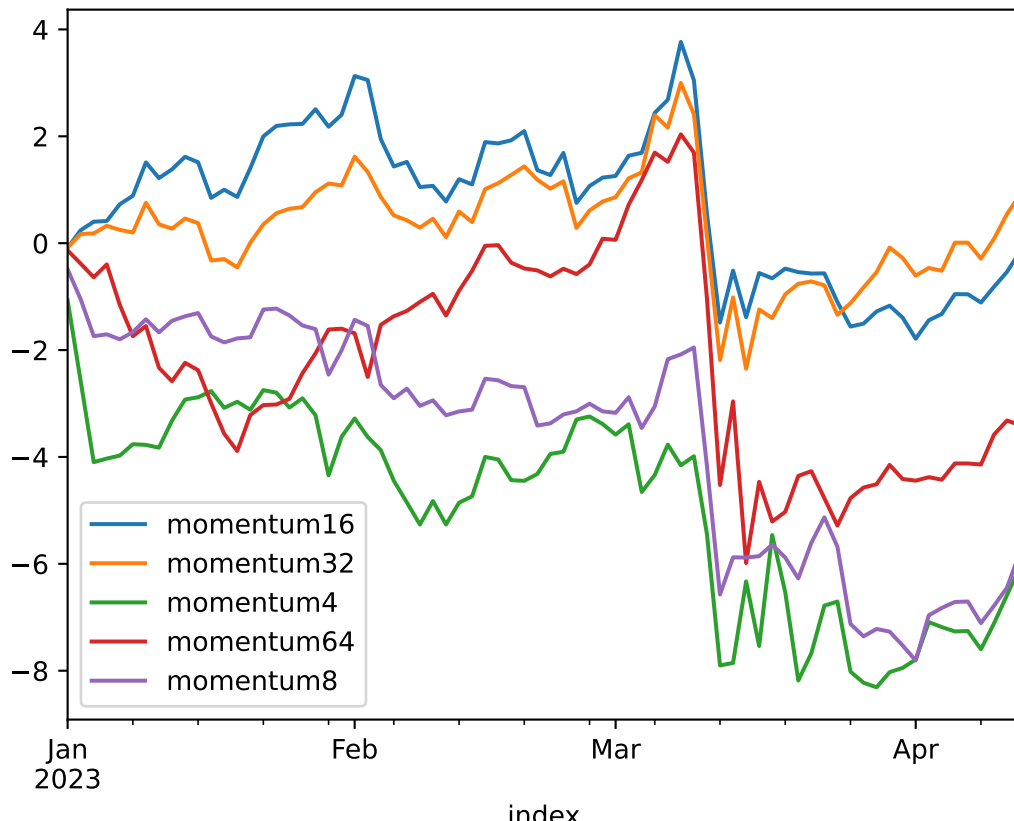


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': -0.532, 'momentum32': 3.147, 'momentum4': -20.927, 'momentum64': -11.791, 'momentum8': -19.976}

ann. std {'momentum16': 9.129, 'momentum32': 9.096, 'momentum4': 11.474, 'momentum64': 12.424, 'momentum8': 8.929}

ann. SR {'momentum16': -0.06, 'momentum32': 0.35, 'momentum4': -1.82, 'momentum64': -0.95, 'momentum8': -2.24}

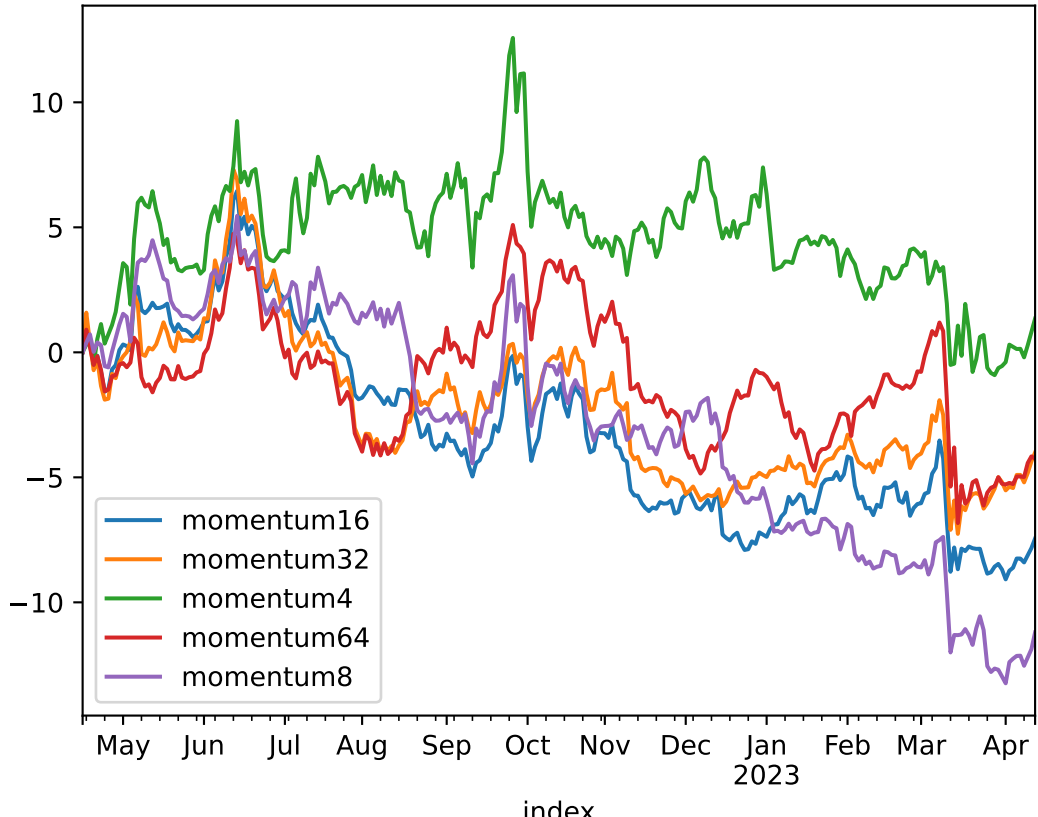


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -7.332, 'momentum32': -3.942, 'momentum4': 1.328, 'momentum64': -4.187, 'momentum8': -11.031}

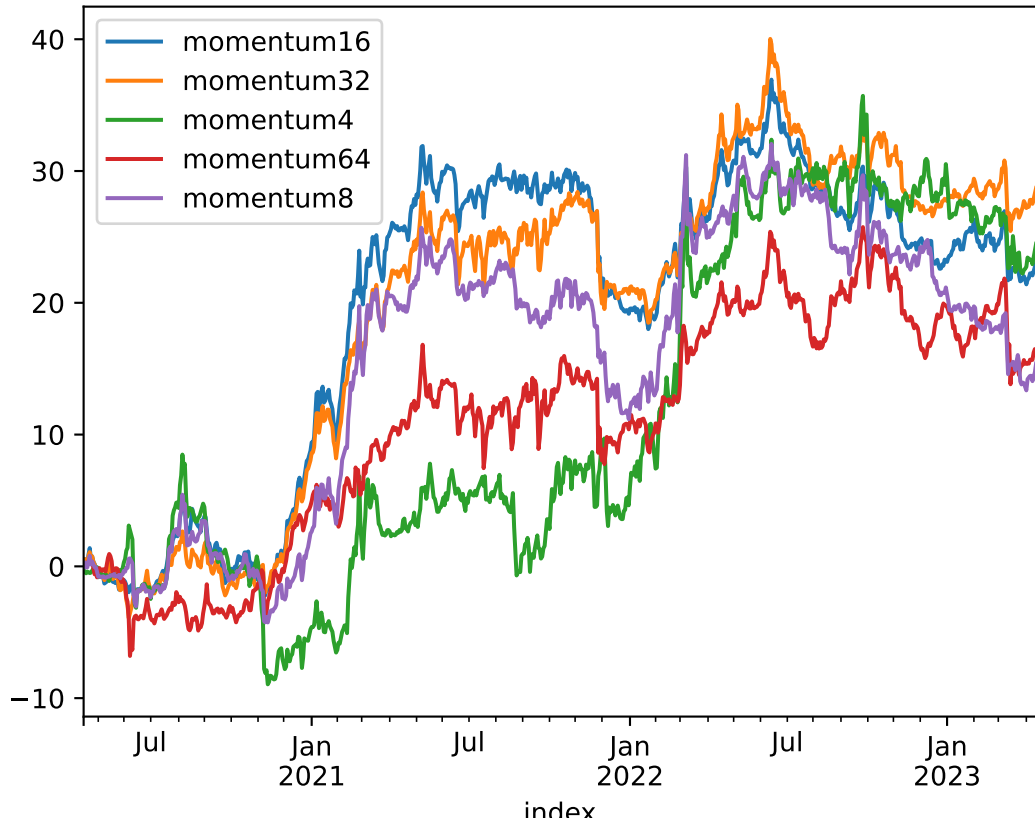
ann. std {'momentum16': 8.974, 'momentum32': 9.578, 'momentum4': 13.57, 'momentum64': 10.371, 'momentum8': 10.039}

ann. SR {'momentum16': -0.82, 'momentum32': -0.41, 'momentum4': 0.1, 'momentum64': -0.4, 'momentum8': -1.1}



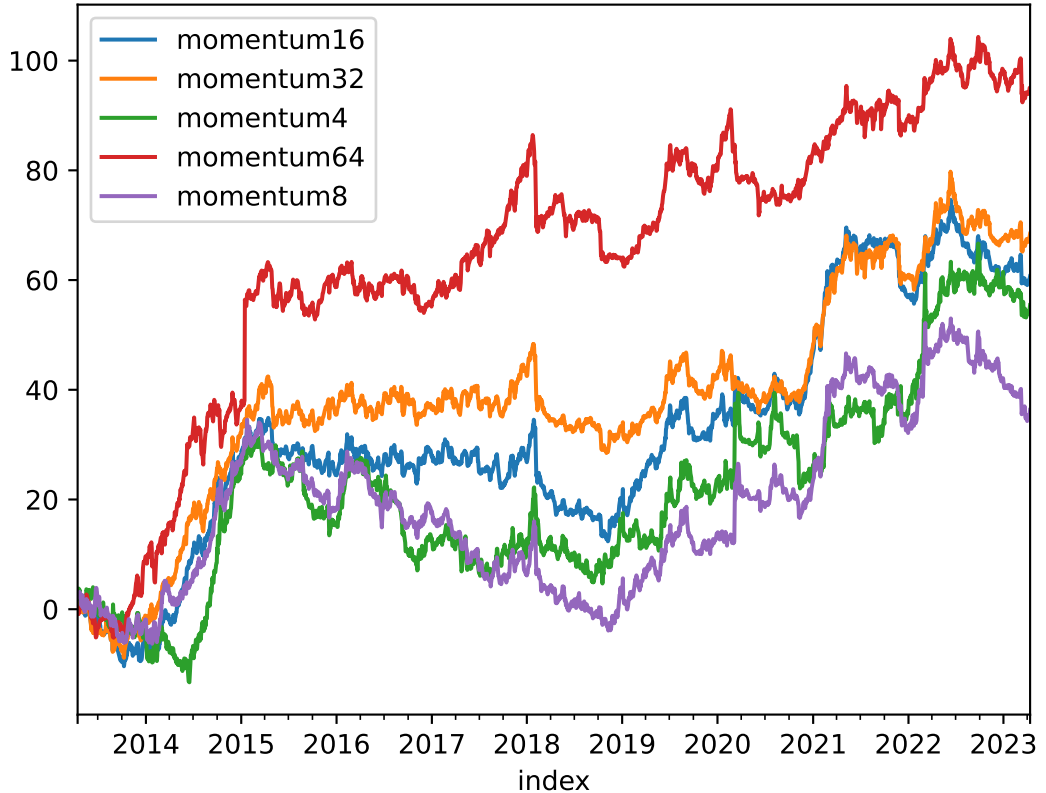
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 7.541, 'momentum32': 9.398, 'momentum4': 8.013, 'momentum64': 5.368, 'momentum8': 5.039}
ann. std {'momentum16': 10.141, 'momentum32': 10.392, 'momentum4': 14.603, 'momentum64': 10.822, 'momentum8': 11.398}
ann. SR {'momentum16': 0.74, 'momentum32': 0.9, 'momentum4': 0.55, 'momentum64': 0.5, 'momentum8': 0.44}



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

ann. mean {'momentum16': 5.957, 'momentum32': 6.716, 'momentum4': 5.44, 'momentum64': 9.319, 'momentum8': 3.566}
ann. std {'momentum16': 9.677, 'momentum32': 9.276, 'momentum4': 13.704, 'momentum64': 11.872, 'momentum8': 10.893}
ann. SR {'momentum16': 0.62, 'momentum32': 0.72, 'momentum4': 0.4, 'momentum64': 0.78, 'momentum8': 0.33}

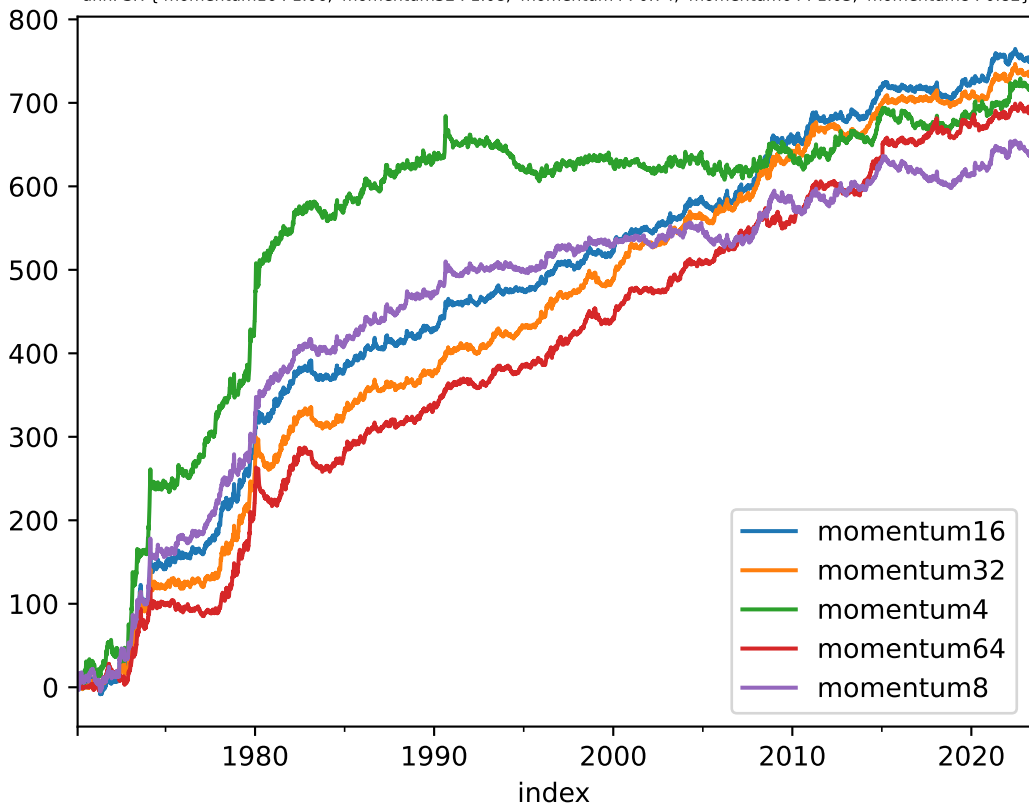


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.848, 'momentum32': 13.564, 'momentum4': 13.243, 'momentum64': 12.73, 'momentum8': 11.772}

ann. std {'momentum16': 13.049, 'momentum32': 12.613, 'momentum4': 17.896, 'momentum64': 12.334, 'momentum8': 14.334}

ann. SR {'momentum16': 1.06, 'momentum32': 1.08, 'momentum4': 0.74, 'momentum64': 1.03, 'momentum8': 0.82}

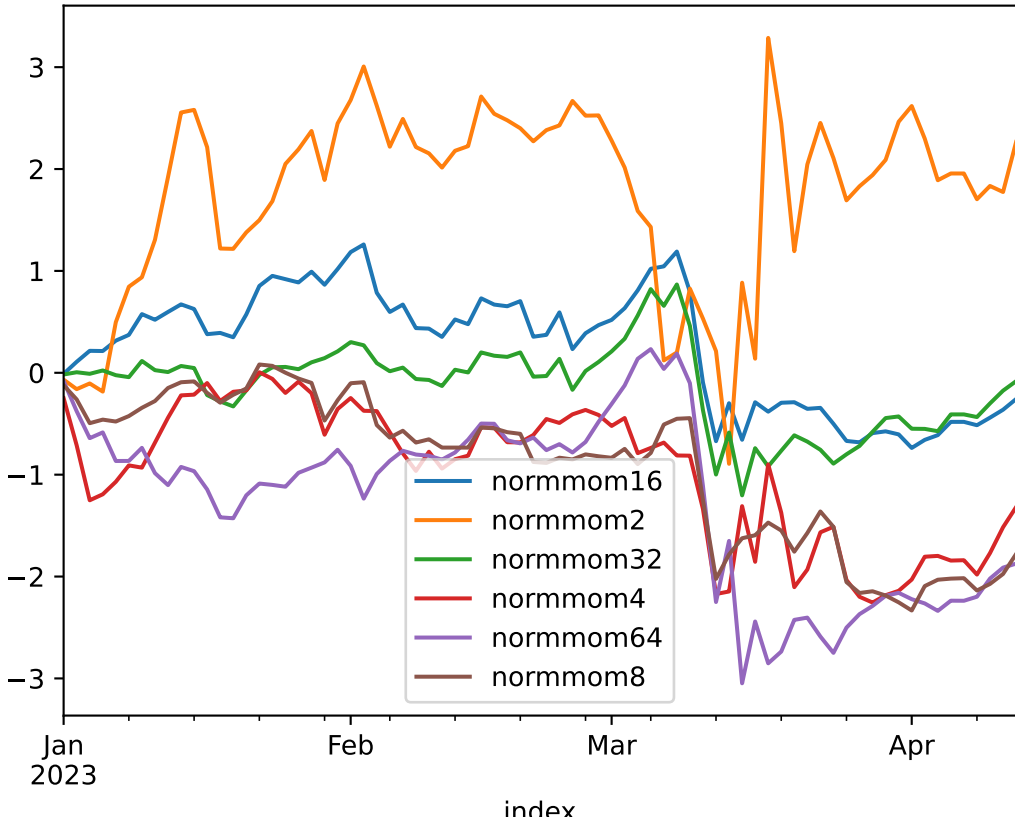


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -0.891, 'normmom2': 7.835, 'normmom32': -0.285, 'normmom4': -4.561, 'normmom64': -6.479, 'normmom8': -6.155}

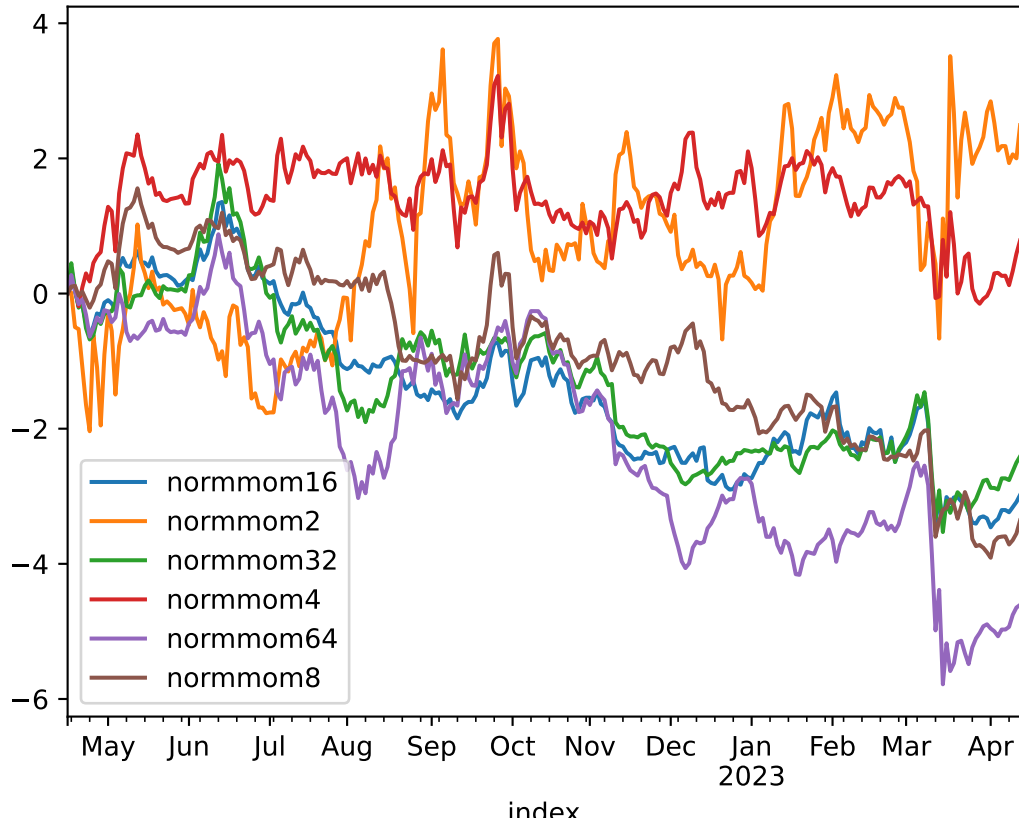
ann. std {'normmom16': 3.292, 'normmom2': 9.589, 'normmom32': 3.249, 'normmom4': 4.582, 'normmom64': 4.843, 'normmom8': 3.127}

ann. SR {'normmom16': -0.27, 'normmom2': 0.82, 'normmom32': -0.09, 'normmom4': -1.0, 'normmom64': -1.34, 'normmom8': -1.97}



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

ann. mean {'normmom16': -2.934, 'normmom2': 2.453, 'normmom32': -2.372, 'normmom4': 0.774, 'normmom64': -4.537, 'normmom8': -3.304}
ann. std {'normmom16': 2.684, 'normmom2': 7.846, 'normmom32': 3.001, 'normmom4': 4.35, 'normmom64': 3.856, 'normmom8': 2.959}
ann. SR {'normmom16': -1.09, 'normmom2': 0.31, 'normmom32': -0.79, 'normmom4': 0.18, 'normmom64': -1.18, 'normmom8': -1.12}

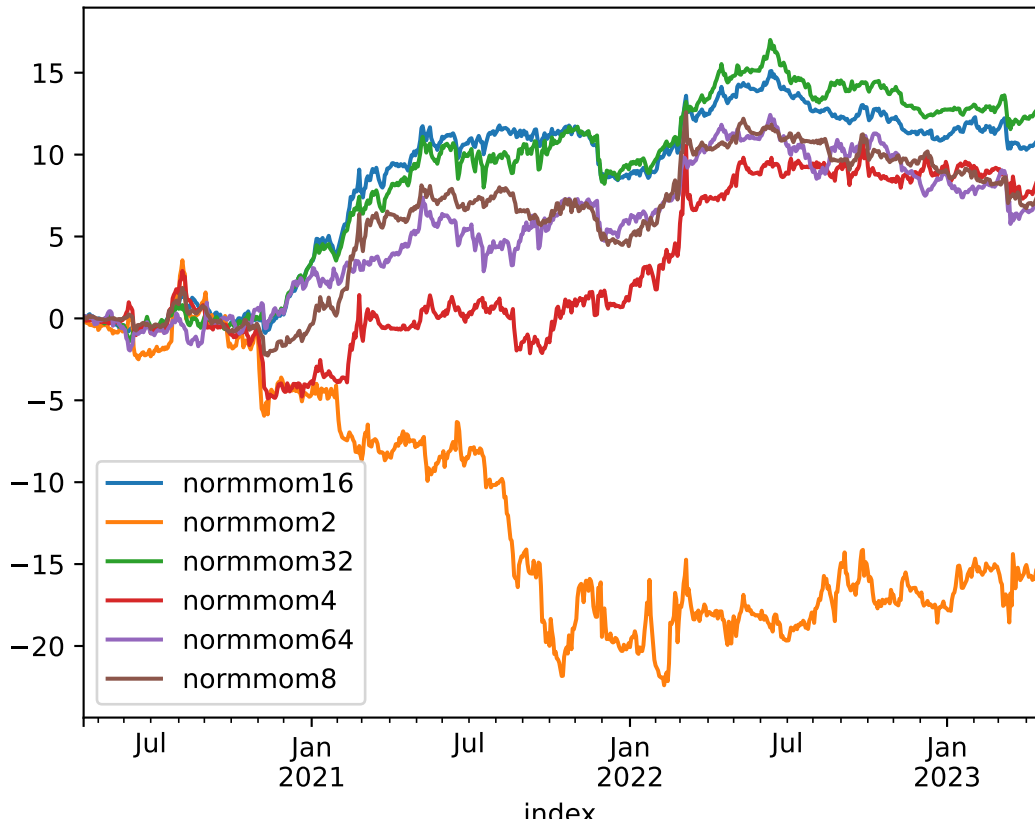


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.526, 'normmom2': -5.044, 'normmom32': 4.149, 'normmom4': 2.699, 'normmom64': 2.273, 'normmom8': 2.384}

ann. std {'normmom16': 3.507, 'normmom2': 8.614, 'normmom32': 3.879, 'normmom4': 5.351, 'normmom64': 4.275, 'normmom8': 3.915}

ann. SR {'normmom16': 1.01, 'normmom2': -0.59, 'normmom32': 1.07, 'normmom4': 0.5, 'normmom64': 0.53, 'normmom8': 0.61}

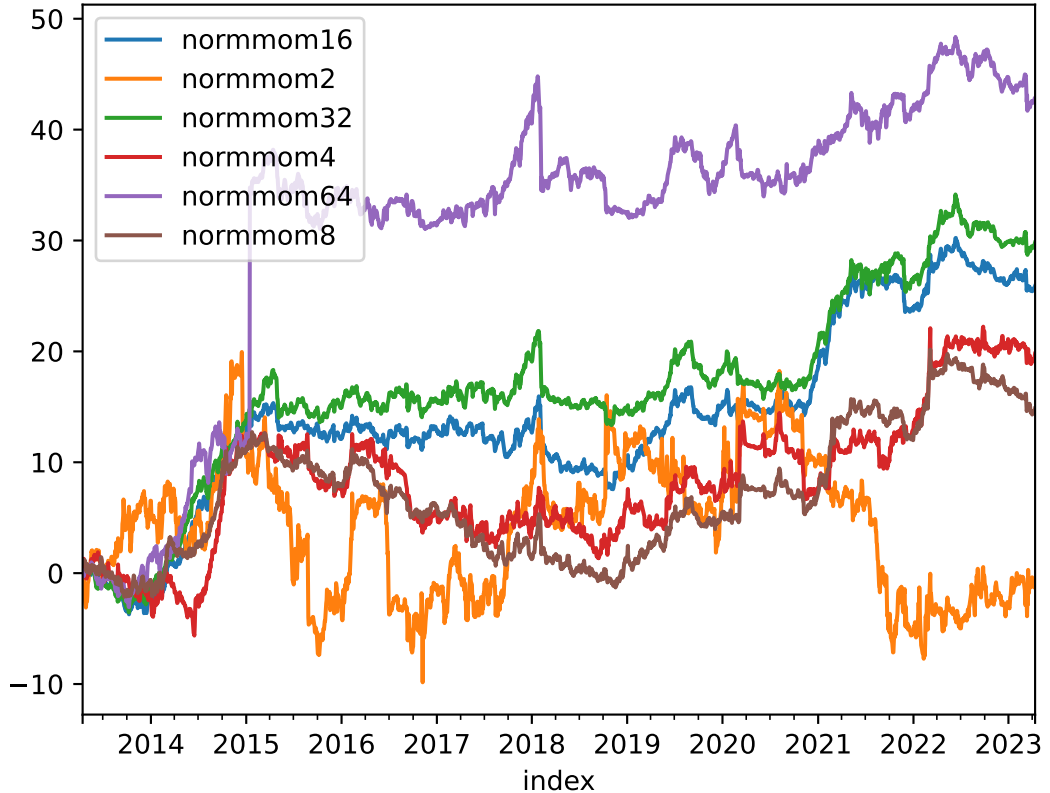


Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 2.541, 'normmom2': -0.071, 'normmom32': 2.926, 'normmom4': 1.942, 'normmom64': 4.207, 'normmom8': 1.458}

ann. std {'normmom16': 3.475, 'normmom2': 10.331, 'normmom32': 3.626, 'normmom4': 5.453, 'normmom64': 8.27, 'normmom8': 3.894}

ann. SR {'normmom16': 0.73, 'normmom2': -0.01, 'normmom32': 0.81, 'normmom4': 0.36, 'normmom64': 0.51, 'normmom8': 0.37}

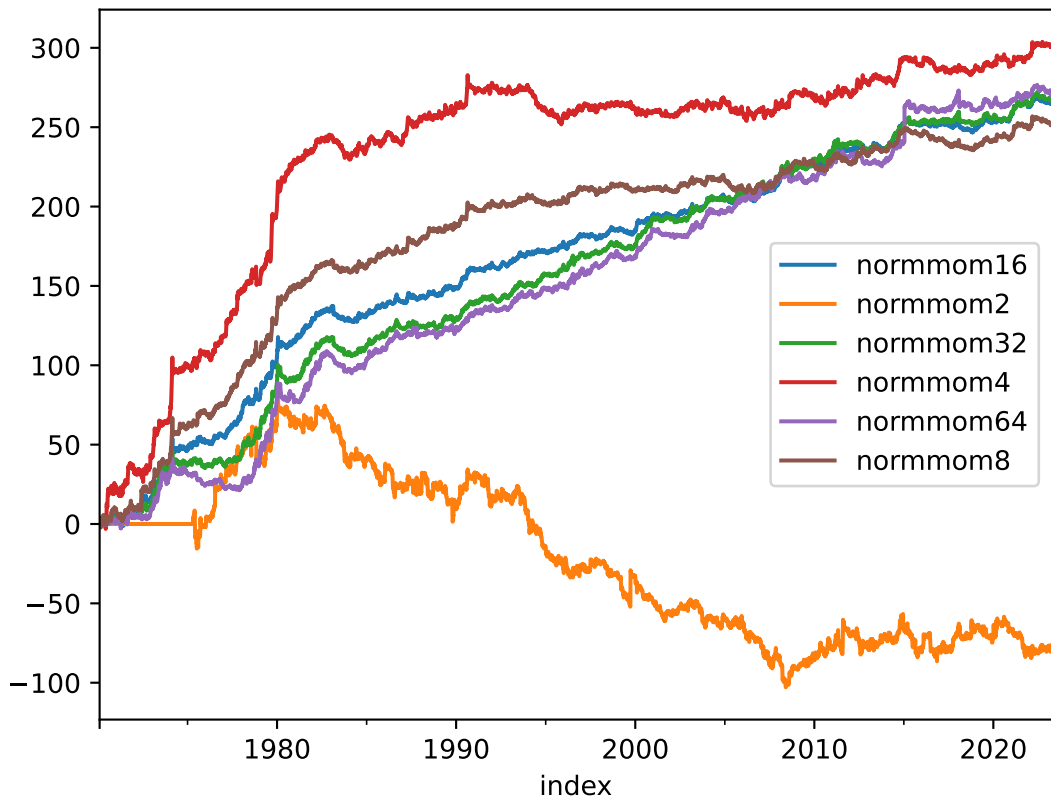


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.889, 'normmom2': -1.427, 'normmom32': 4.94, 'normmom4': 5.558, 'normmom64': 5.003, 'normmom8': 4.641}

ann. std {'normmom16': 4.533, 'normmom2': 11.614, 'normmom32': 4.61, 'normmom4': 7.385, 'normmom64': 5.871, 'normmom8': 5.366}

ann. SR {'normmom16': 1.08, 'normmom2': -0.12, 'normmom32': 1.07, 'normmom4': 0.75, 'normmom64': 0.85, 'normmom8': 0.86}

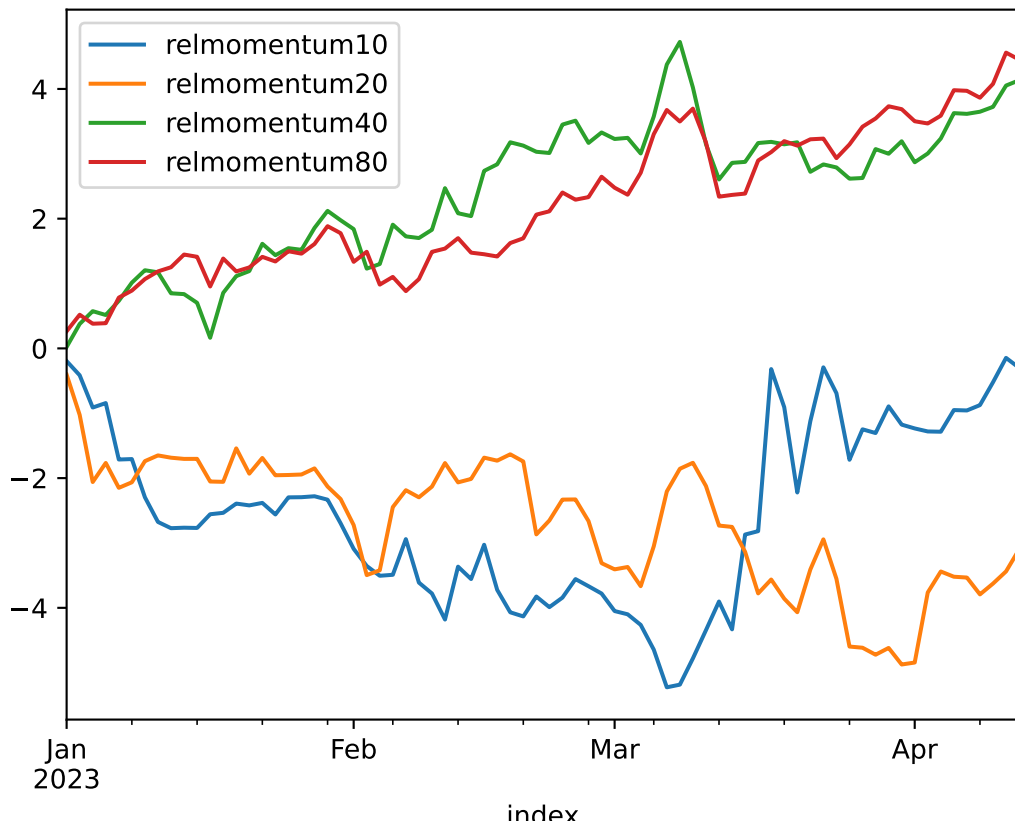


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -1.035, 'relmomentum20': -10.723, 'relmomentum40': 14.301, 'relmomentum80': 15.405}

ann. std {'relmomentum10': 8.521, 'relmomentum20': 6.762, 'relmomentum40': 5.176, 'relmomentum80': 4.078}

ann. SR {'relmomentum10': -0.12, 'relmomentum20': -1.59, 'relmomentum40': 2.76, 'relmomentum80': 3.78}

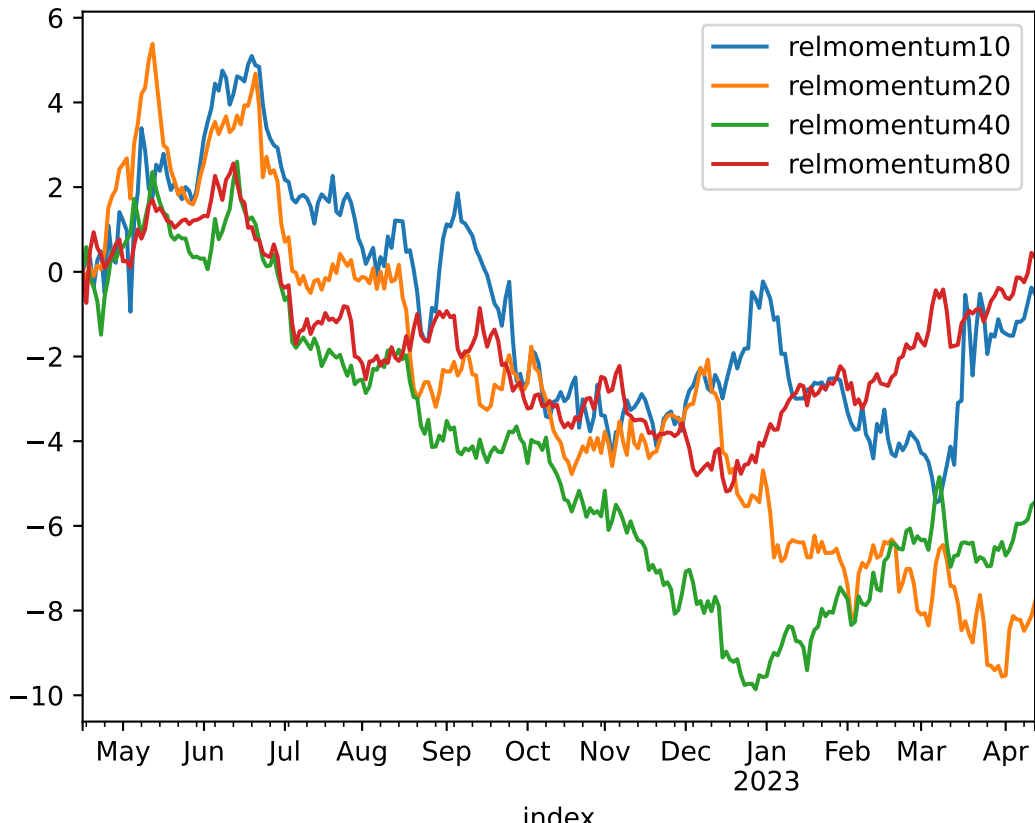


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -0.517, 'relmomentum20': -7.667, 'relmomentum40': -5.354, 'relmomentum80': 0.336}

ann. std {'relmomentum10': 8.318, 'relmomentum20': 6.686, 'relmomentum40': 5.465, 'relmomentum80': 4.706}

ann. SR {'relmomentum10': -0.06, 'relmomentum20': -1.15, 'relmomentum40': -0.98, 'relmomentum80': 0.07}

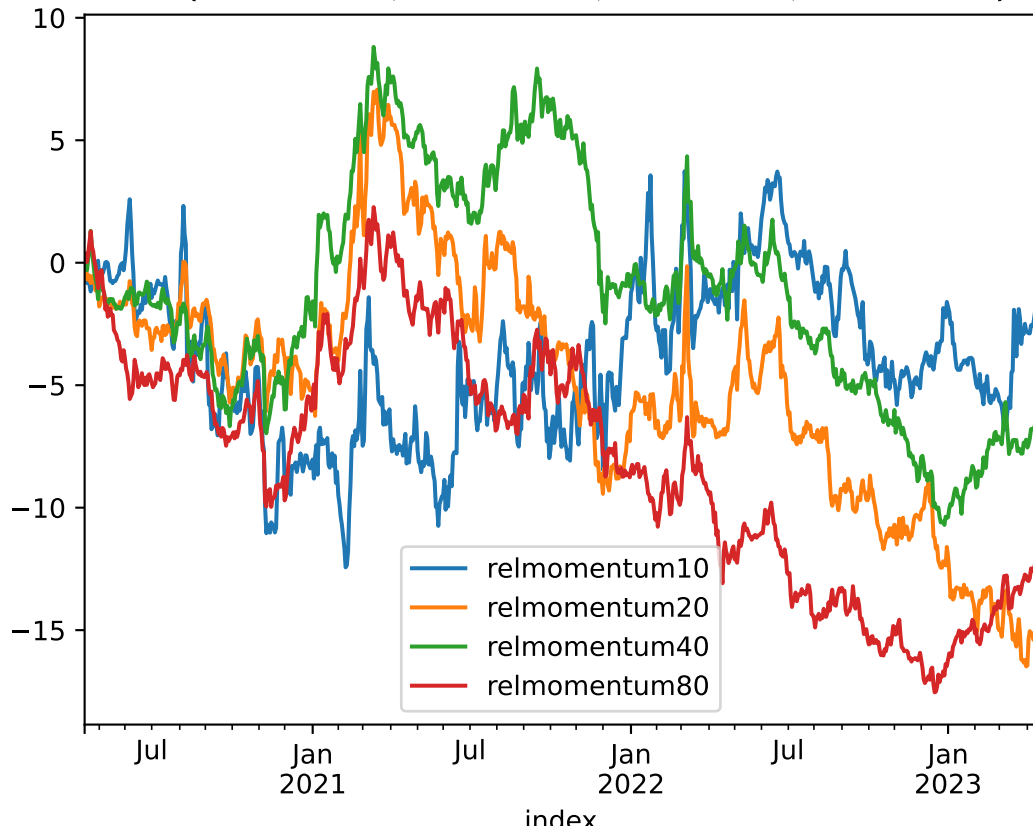


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -0.622, 'relmomentum20': -4.813, 'relmomentum40': -2.057, 'relmomentum80': -3.932}

ann. std {'relmomentum10': 11.919, 'relmomentum20': 8.339, 'relmomentum40': 6.965, 'relmomentum80': 6.347}

ann. SR {'relmomentum10': -0.05, 'relmomentum20': -0.58, 'relmomentum40': -0.3, 'relmomentum80': -0.62}

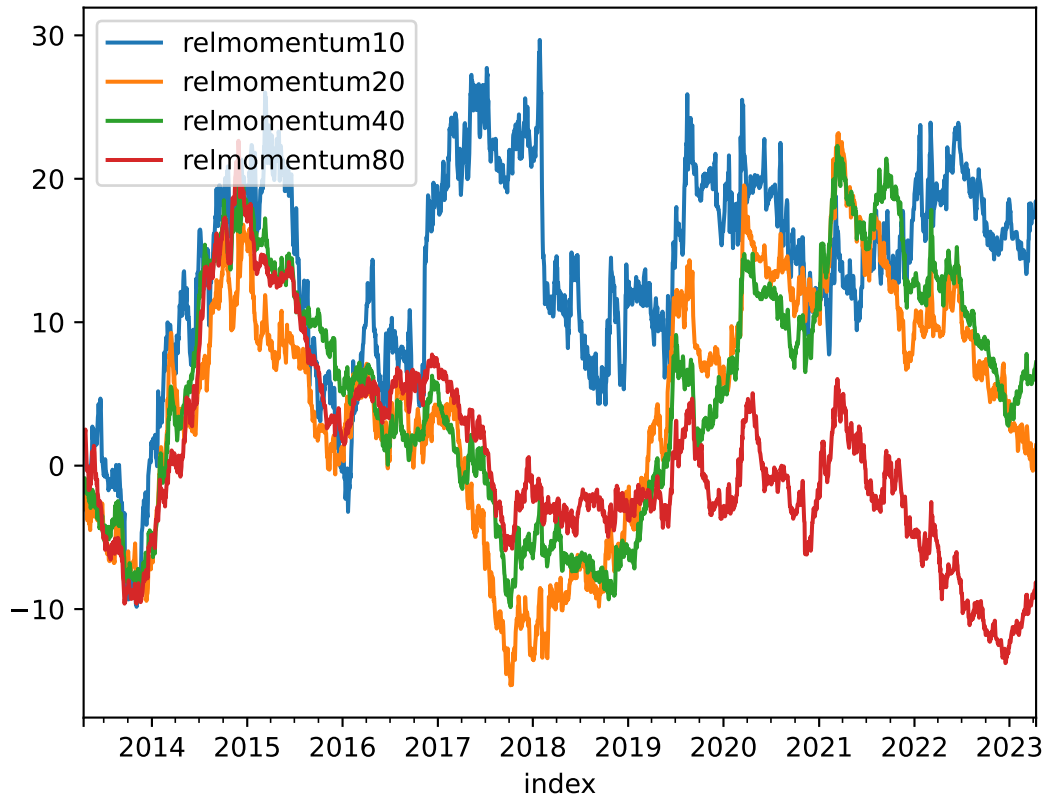


Total Trading Rule P&L for period '10Y'

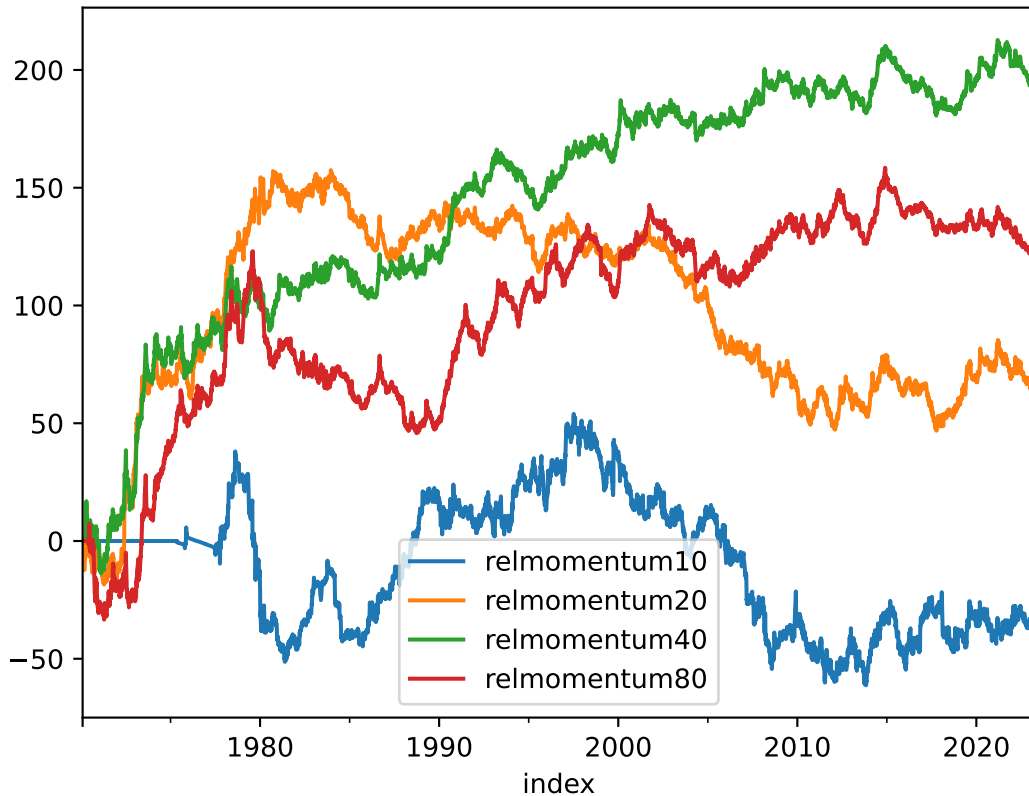
ann. mean {'relmomentum10': 1.794, 'relmomentum20': 0.139, 'relmomentum40': 0.706, 'relmomentum80': -0.809}

ann. std {'relmomentum10': 13.444, 'relmomentum20': 8.611, 'relmomentum40': 7.014, 'relmomentum80': 6.434}

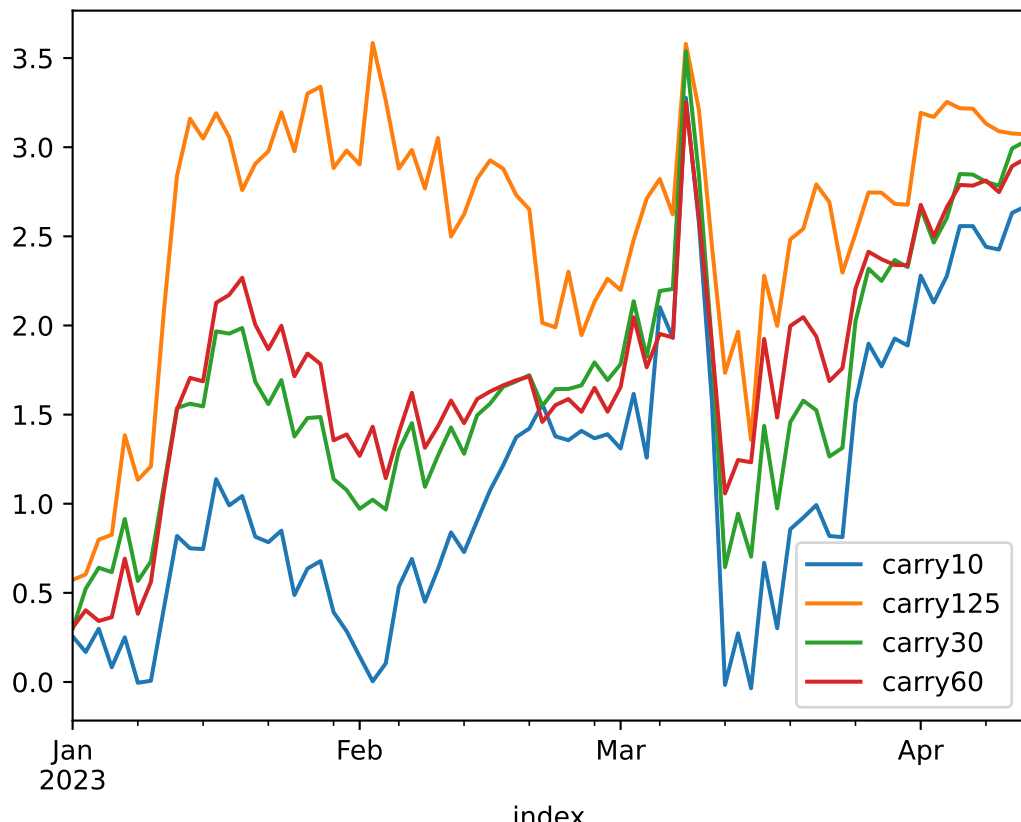
ann. SR {'relmomentum10': 0.13, 'relmomentum20': 0.02, 'relmomentum40': 0.1, 'relmomentum80': -0.13}



Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.611, 'relmomentum20': 1.173, 'relmomentum40': 3.646, 'relmomentum80': 2.354}
ann. std {'relmomentum10': 13.393, 'relmomentum20': 10.471, 'relmomentum40': 9.64, 'relmomentum80': 9.785}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 9.226, 'carry125': 10.628, 'carry30': 10.49, 'carry60': 10.153}
ann. std {'carry10': 6.081, 'carry125': 5.658, 'carry30': 5.567, 'carry60': 4.962}
ann. SR {'carry10': 1.52, 'carry125': 1.88, 'carry30': 1.88, 'carry60': 2.05}

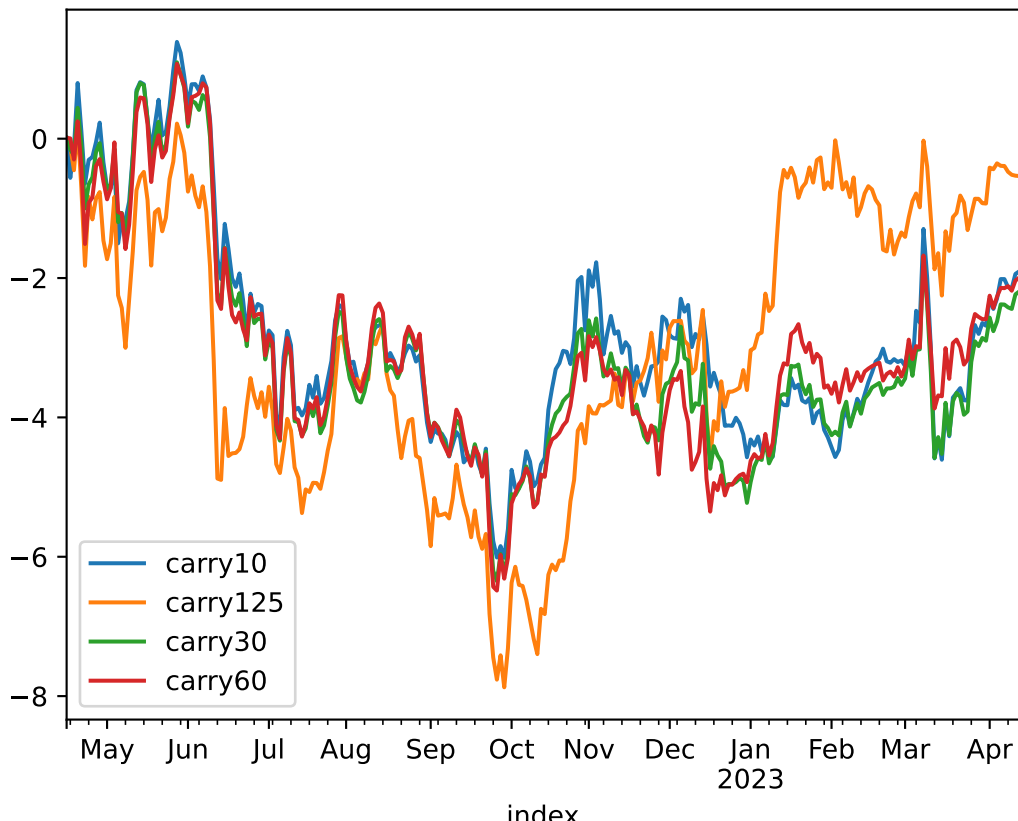


Total Trading Rule P&L for period '1Y'

ann. mean {'carry10': -1.876, 'carry125': -0.528, 'carry30': -2.161, 'carry60': -1.964}

ann. std {'carry10': 6.242, 'carry125': 6.942, 'carry30': 6.157, 'carry60': 6.169}

ann. SR {'carry10': -0.3, 'carry125': -0.08, 'carry30': -0.35, 'carry60': -0.32}

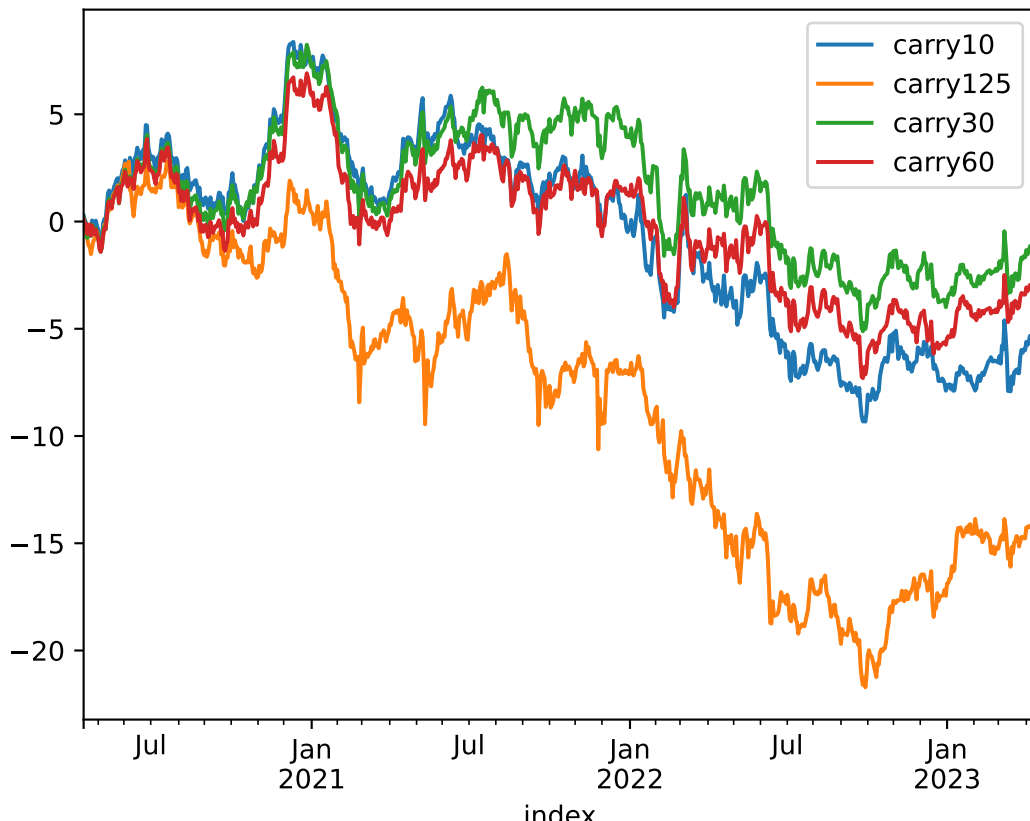


Total Trading Rule P&L for period '3Y'

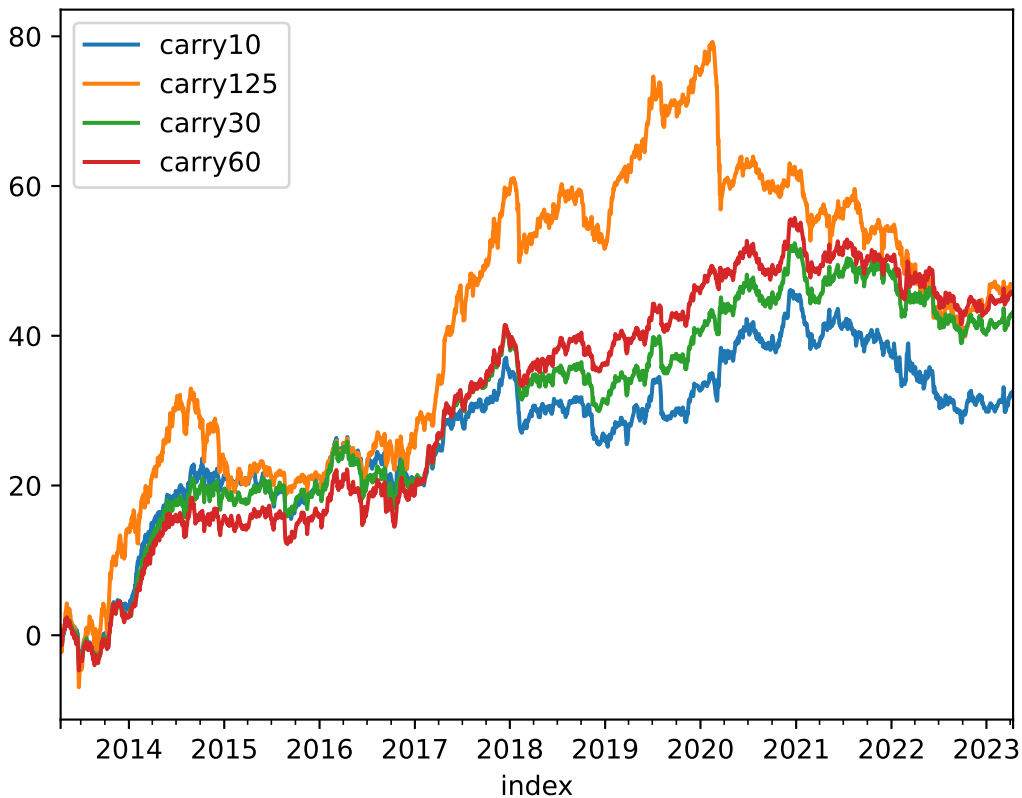
ann. mean {'carry10': -1.708, 'carry125': -4.707, 'carry30': -0.314, 'carry60': -0.92}

ann. std {'carry10': 6.569, 'carry125': 7.997, 'carry30': 6.495, 'carry60': 6.475}

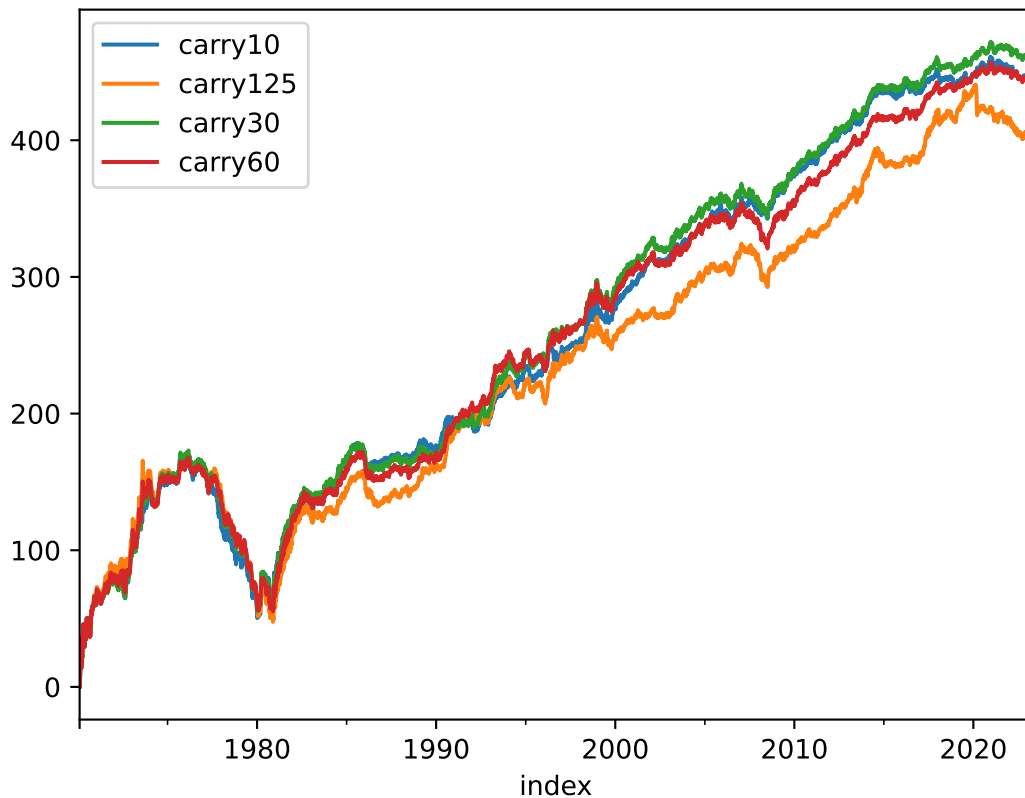
ann. SR {'carry10': -0.26, 'carry125': -0.59, 'carry30': -0.05, 'carry60': -0.14}



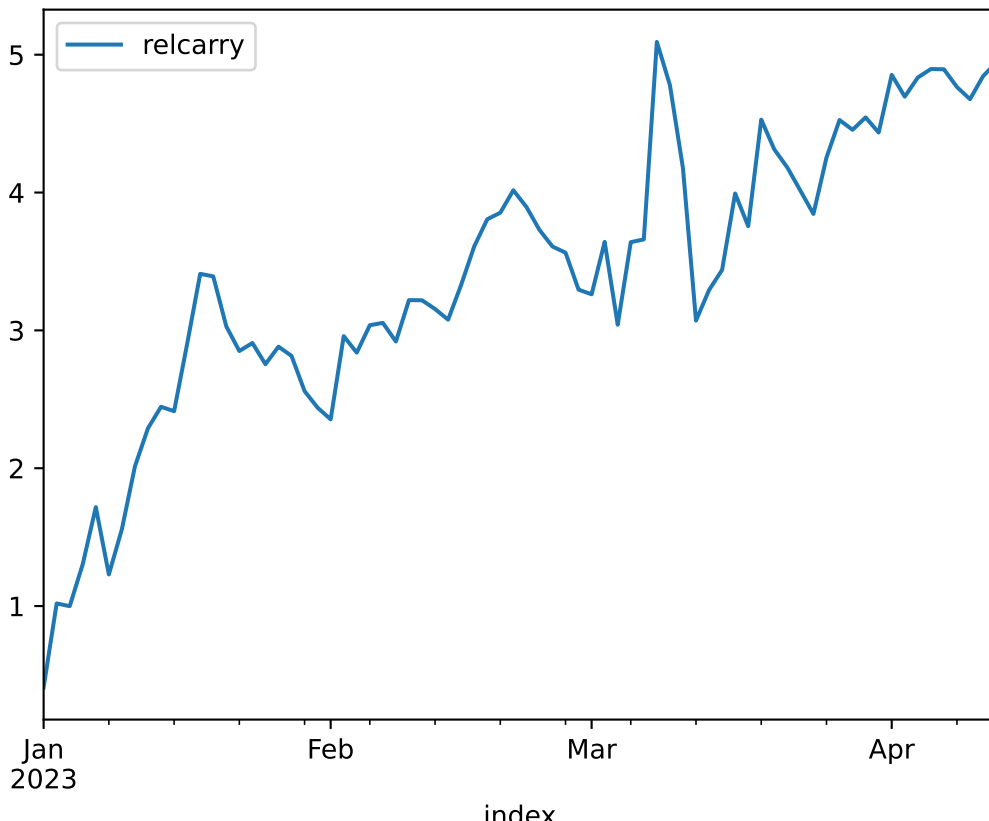
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.191, 'carry125': 4.587, 'carry30': 4.235, 'carry60': 4.516}
ann. std {'carry10': 6.385, 'carry125': 8.988, 'carry30': 6.47, 'carry60': 6.423}
ann. SR {'carry10': 0.5, 'carry125': 0.51, 'carry30': 0.65, 'carry60': 0.7}



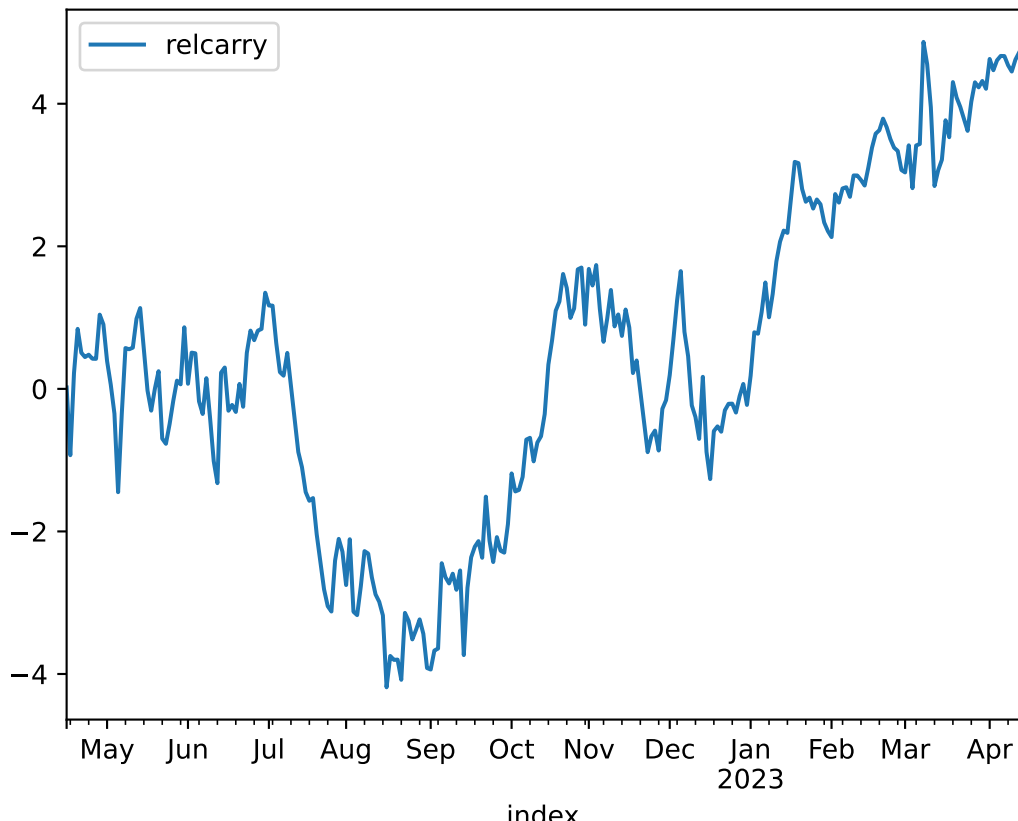
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.251, 'carry125': 7.529, 'carry30': 8.536, 'carry60': 8.245}
ann. std {'carry10': 11.204, 'carry125': 11.561, 'carry30': 11.261, 'carry60': 11.264}
ann. SR {'carry10': 0.74, 'carry125': 0.65, 'carry30': 0.76, 'carry60': 0.73}



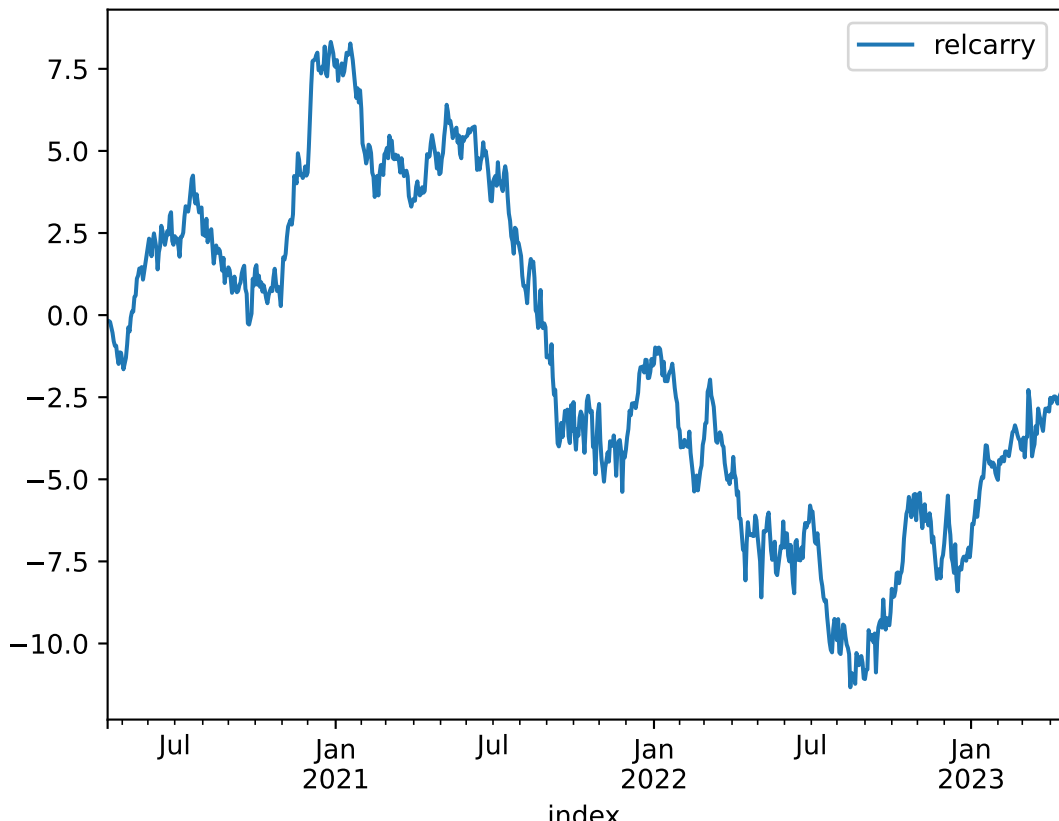
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 17.1}
ann. std {'relcarry': 5.653}
ann. SR {'relcarry': 3.03}



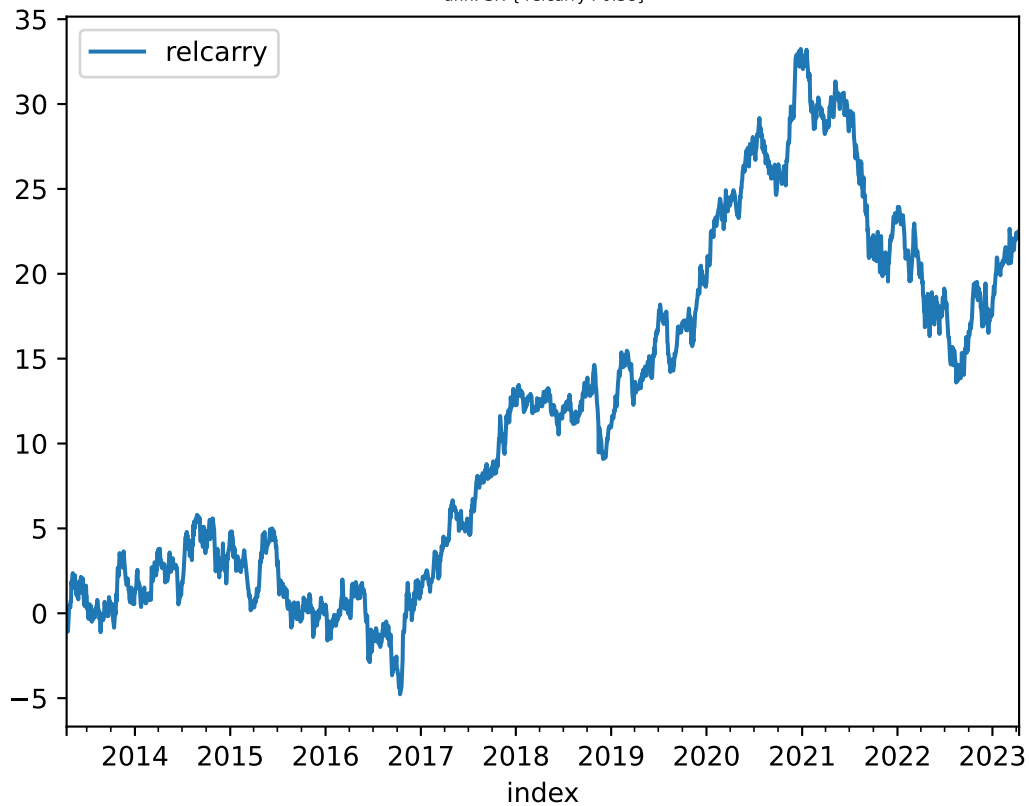
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 4.645}
ann. std {'relcarry': 7.09}
ann. SR {'relcarry': 0.66}



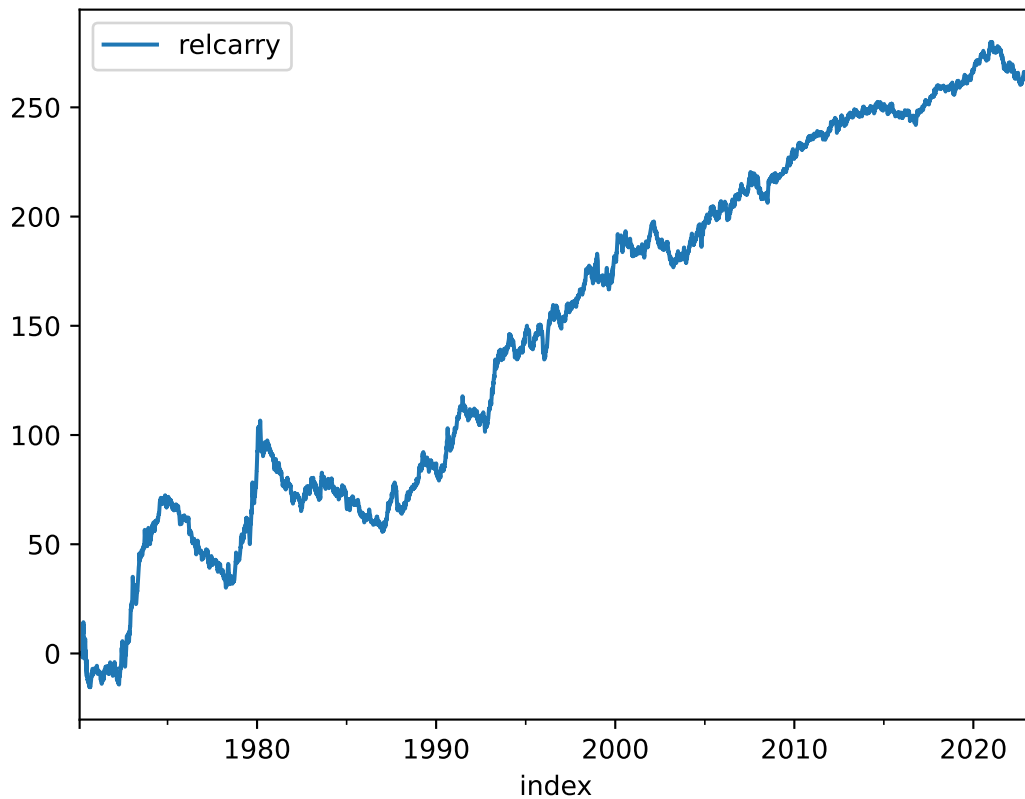
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.795}
ann. std {'relcarry': 6.641}
ann. SR {'relcarry': -0.12}



Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.208}
ann. std {'relcarry': 5.83}
ann. SR {'relcarry': 0.38}



Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.966}
ann. std {'relcarry': 8.962}
ann. SR {'relcarry': 0.55}

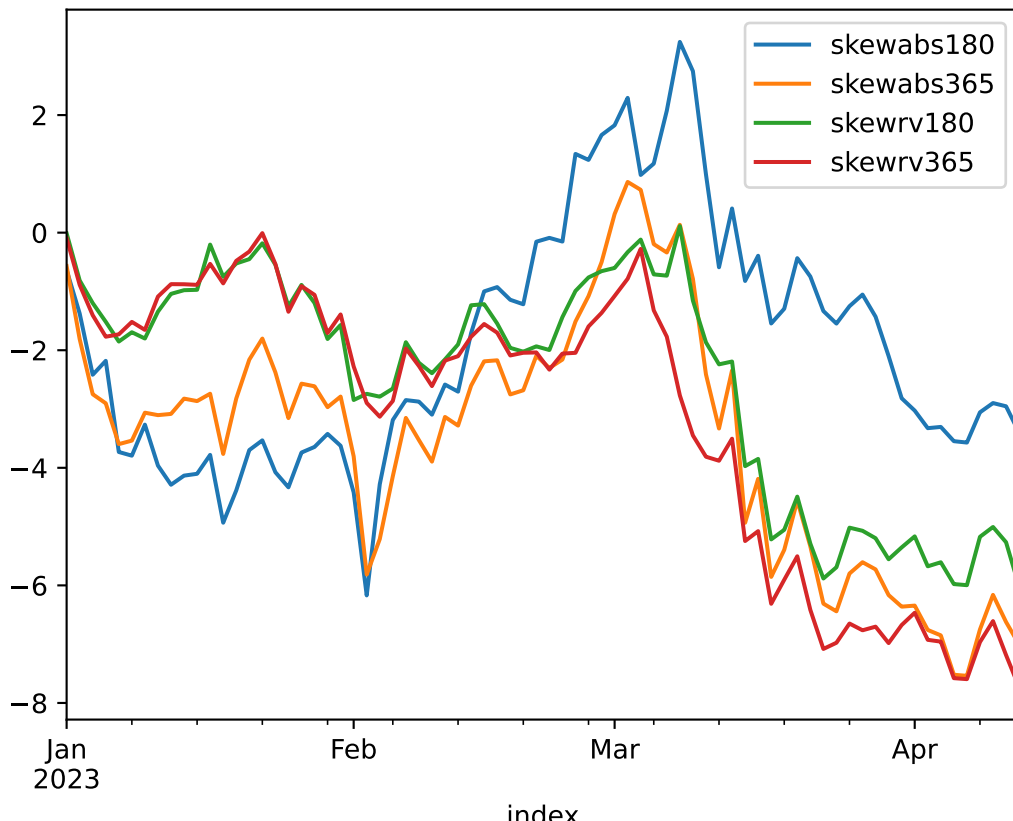


Total Trading Rule P&L for period 'YTD'

ann. mean {'skewabs180': -11.77, 'skewabs365': -24.241, 'skewrv180': -20.824, 'skewrv365': -26.755}

ann. std {'skewabs180': 11.777, 'skewabs365': 11.876, 'skewrv180': 8.233, 'skewrv365': 7.906}

ann. SR {'skewabs180': -1.0, 'skewabs365': -2.04, 'skewrv180': -2.53, 'skewrv365': -3.38}

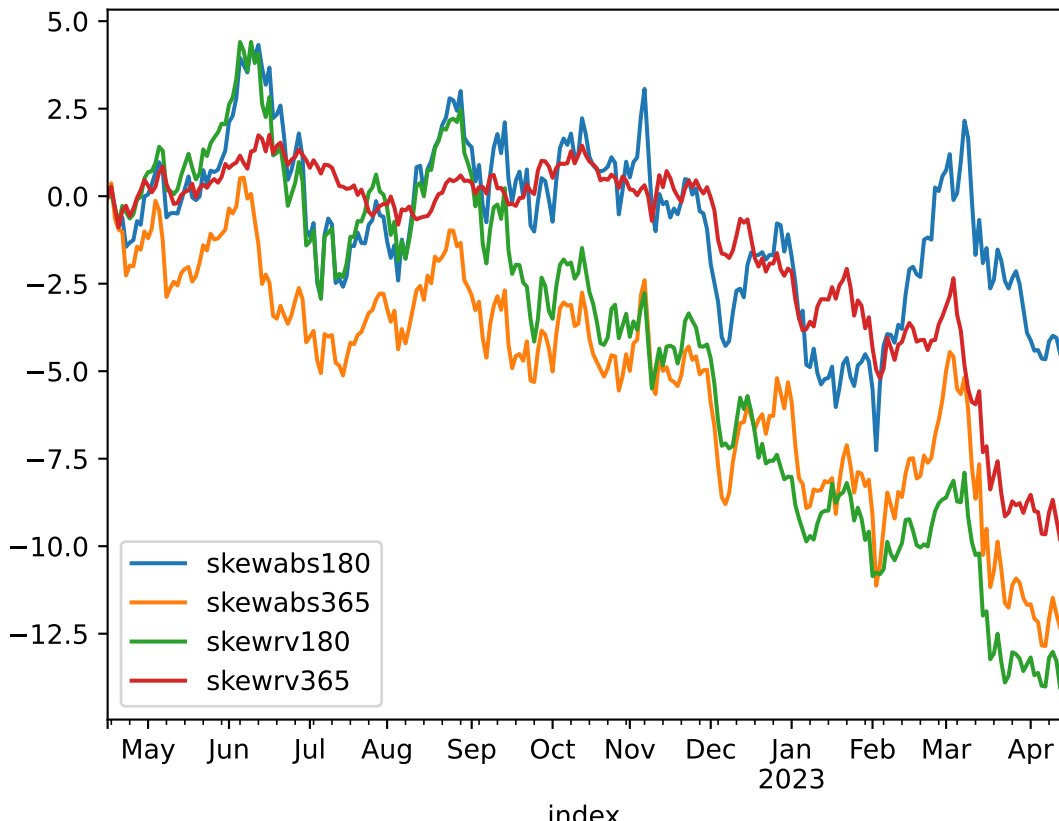


Total Trading Rule P&L for period '1Y'

ann. mean {'skewabs180': -4.424, 'skewabs365': -12.132, 'skewrv180': -13.816, 'skewrv365': -9.65}

ann. std {'skewabs180': 11.022, 'skewabs365': 9.905, 'skewrv180': 9.226, 'skewrv365': 5.632}

ann. SR {'skewabs180': -0.4, 'skewabs365': -1.22, 'skewrv180': -1.5, 'skewrv365': -1.71}

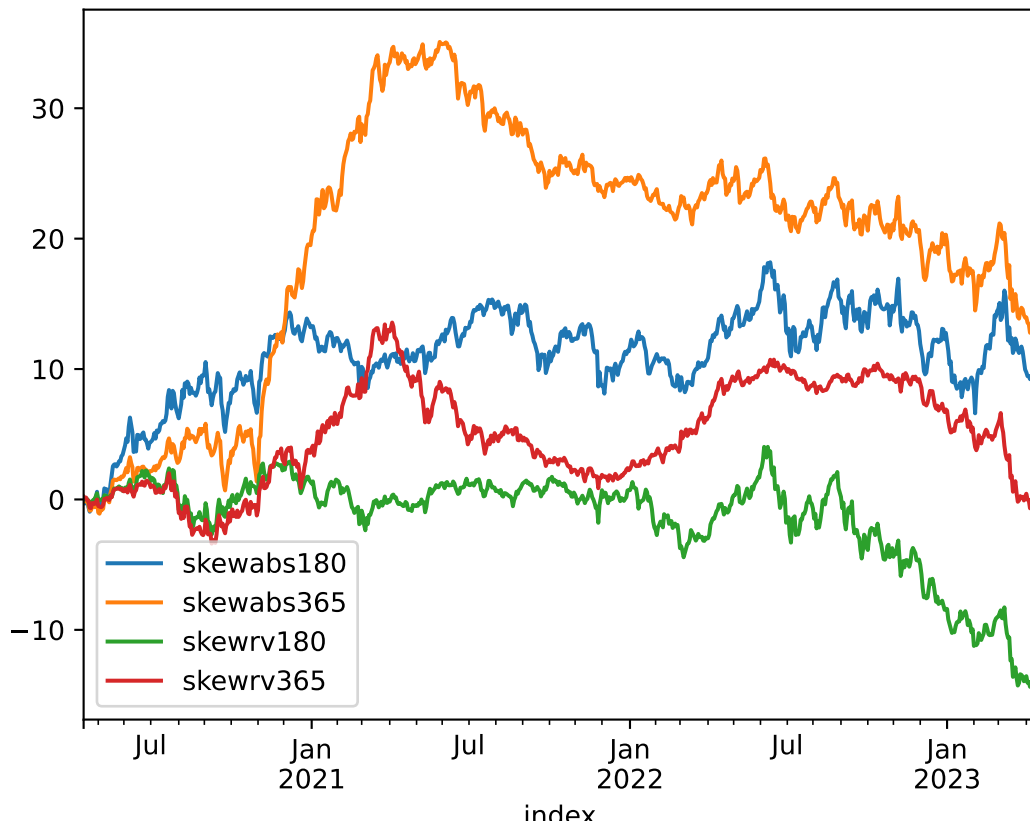


Total Trading Rule P&L for period '3Y'

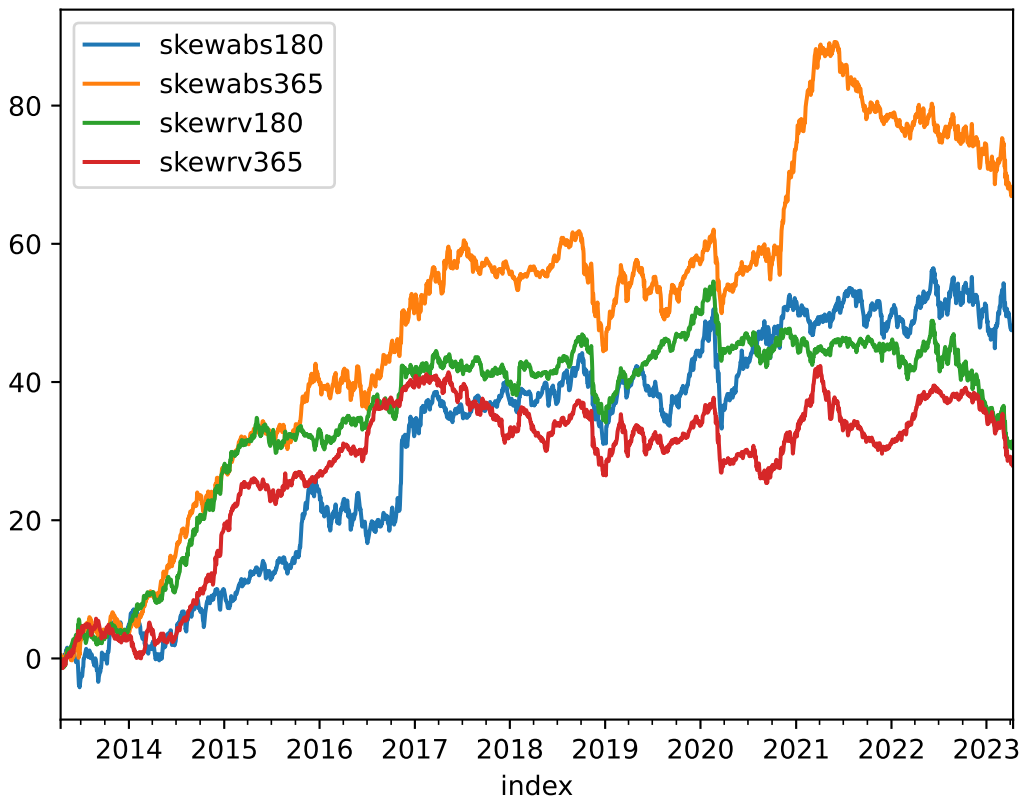
ann. mean {'skewabs180': 3.069, 'skewabs365': 4.354, 'skewrv180': -4.716, 'skewrv365': -0.271}

ann. std {'skewabs180': 9.11, 'skewabs365': 8.857, 'skewrv180': 7.206, 'skewrv365': 6.287}

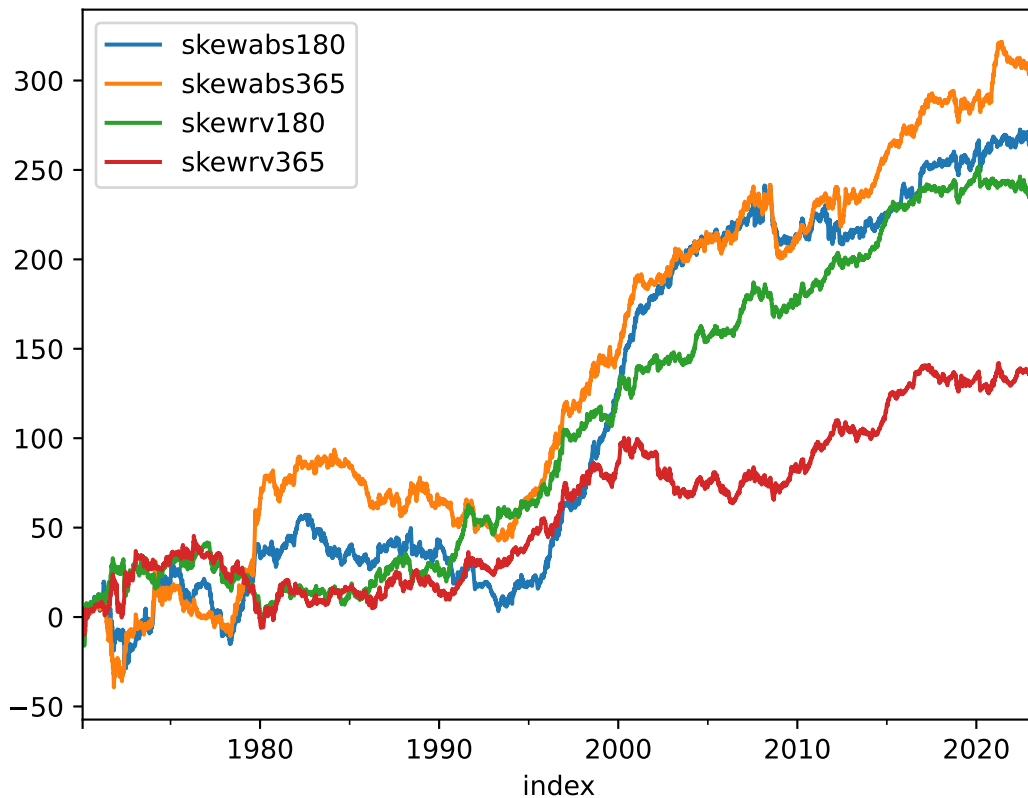
ann. SR {'skewabs180': 0.34, 'skewabs365': 0.49, 'skewrv180': -0.65, 'skewrv365': -0.04}



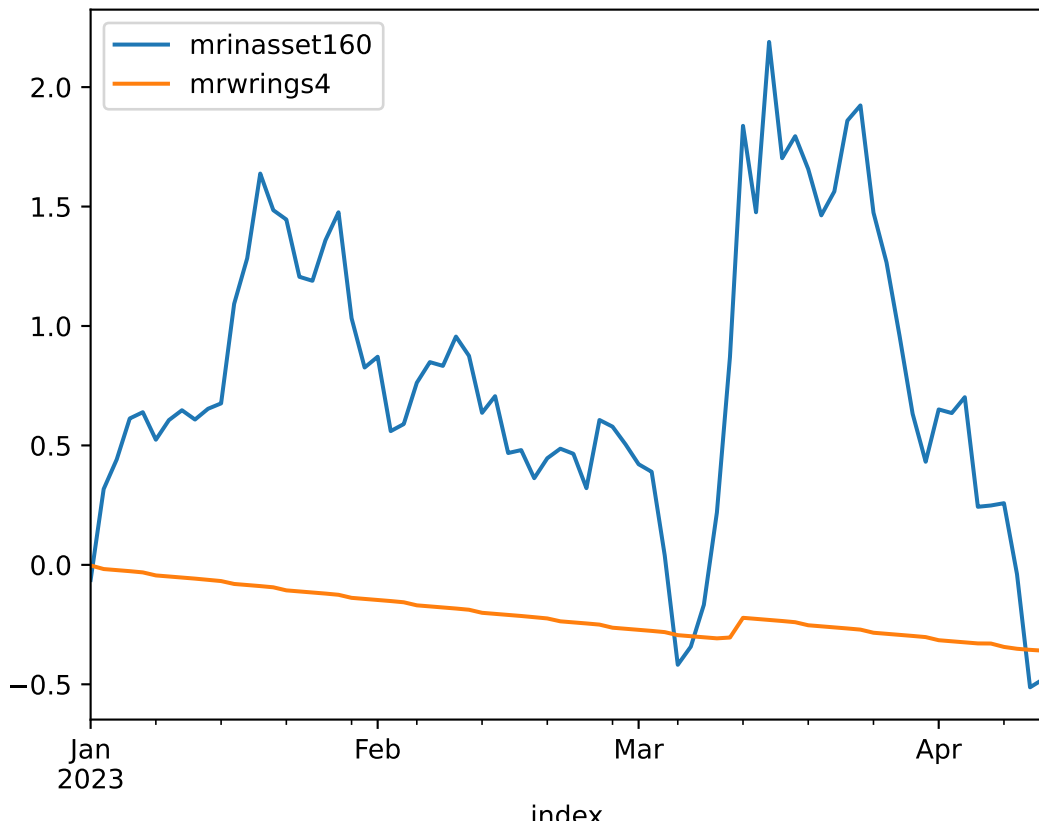
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.676, 'skewabs365': 6.616, 'skewrv180': 2.986, 'skewrv365': 2.741}
ann. std {'skewabs180': 8.004, 'skewabs365': 7.952, 'skewrv180': 6.385, 'skewrv365': 6.051}
ann. SR {'skewabs180': 0.58, 'skewabs365': 0.83, 'skewrv180': 0.47, 'skewrv365': 0.45}



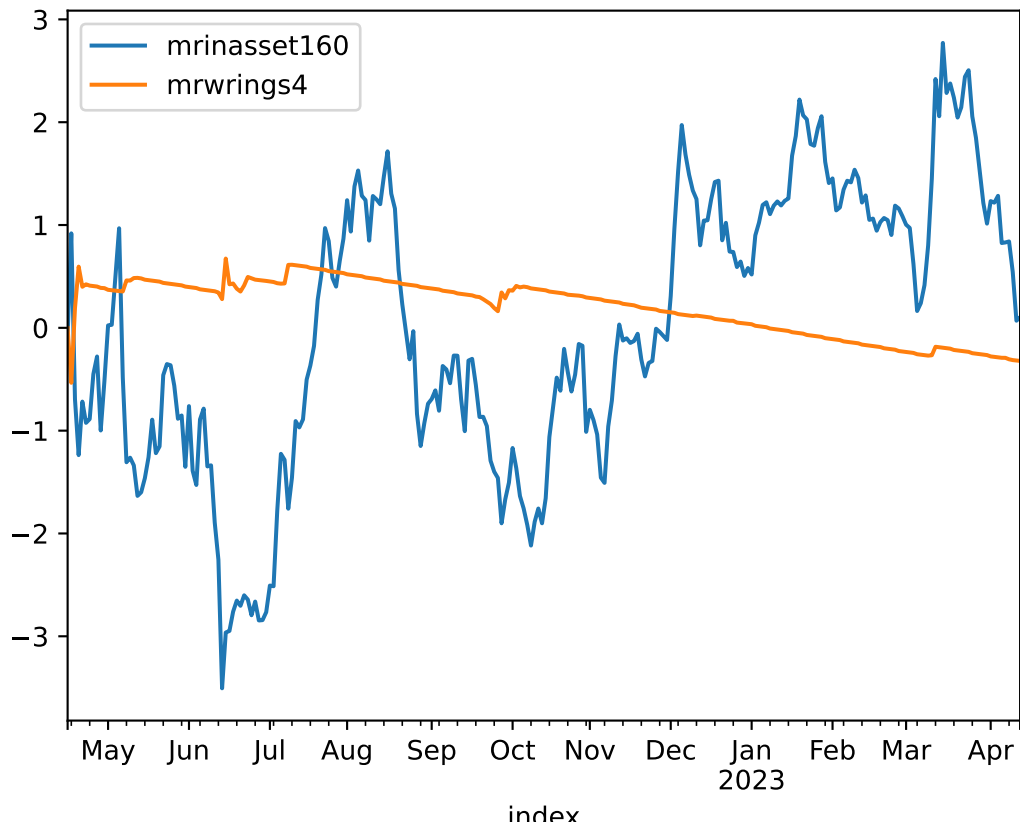
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.865, 'skewabs365': 5.53, 'skewrv180': 4.204, 'skewrv365': 2.354}
ann. std {'skewabs180': 10.102, 'skewabs365': 9.869, 'skewrv180': 8.752, 'skewrv365': 8.124}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}



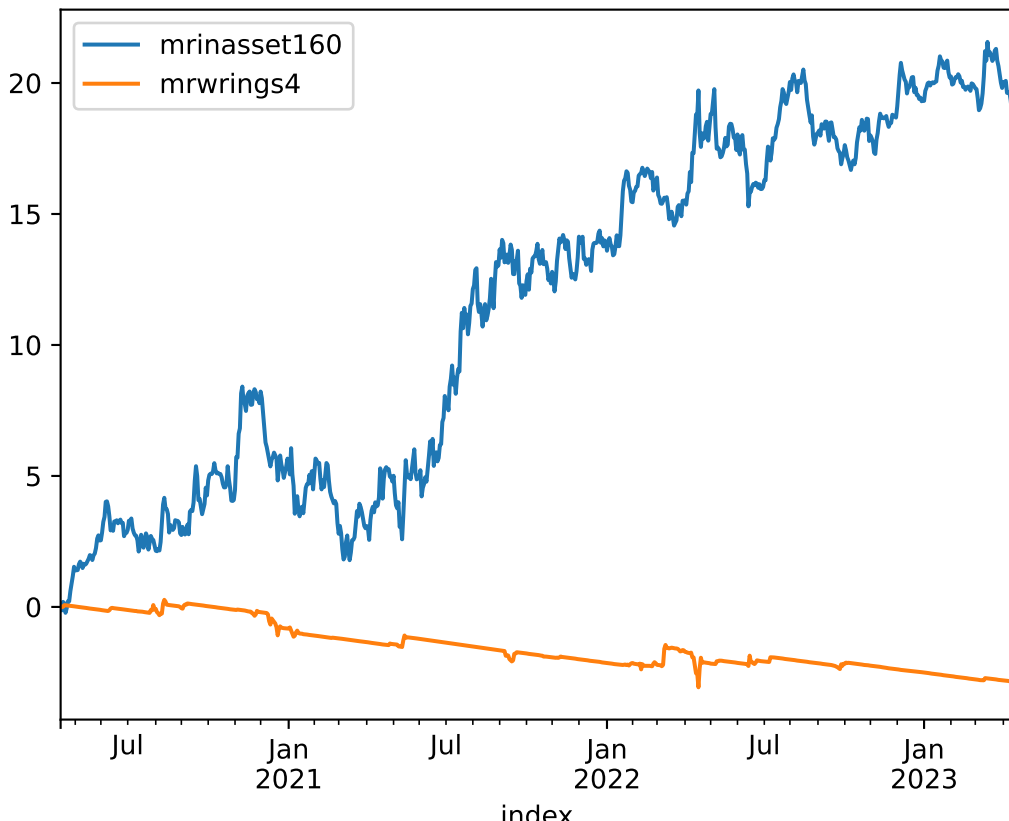
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': -1.657, 'mrwrings4': -1.243}
ann. std {'mrinasset160': 4.319, 'mrwrings4': 0.175}
ann. SR {'mrinasset160': -0.38, 'mrwrings4': -7.12}



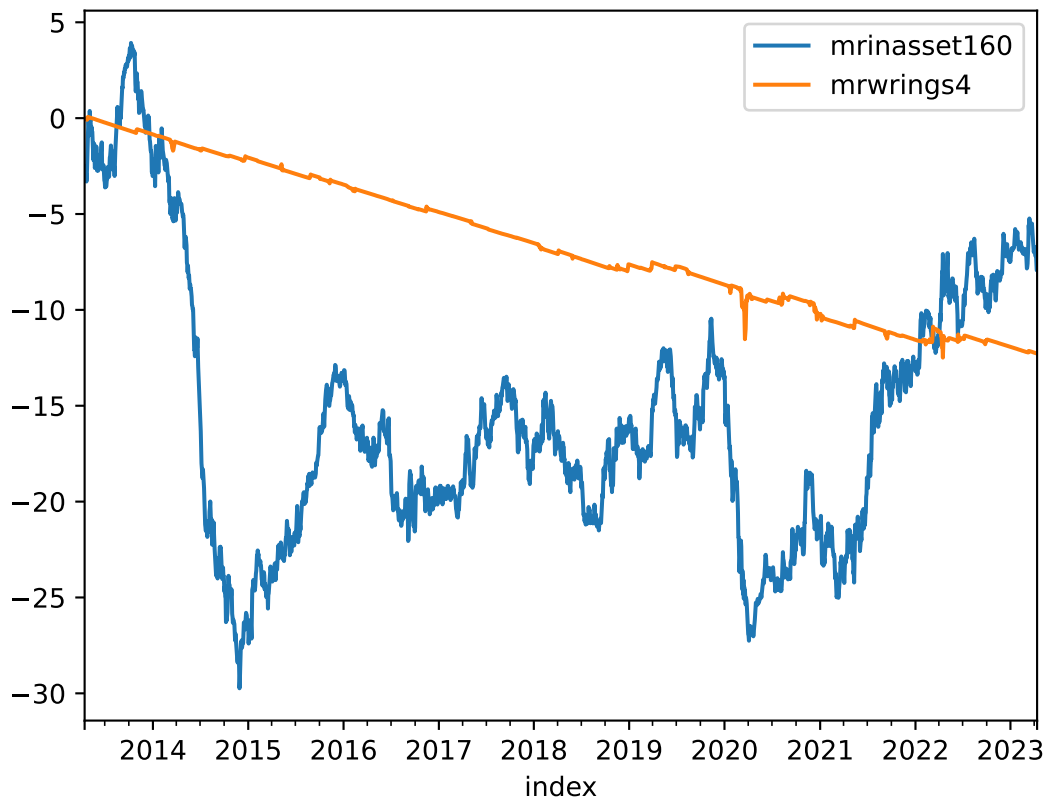
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 0.101, 'mrwrings4': -0.317}
ann. std {'mrinasset160': 5.569, 'mrwrings4': 1.16}
ann. SR {'mrinasset160': 0.02, 'mrwrings4': -0.27}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.187, 'mrwrings4': -0.935}
ann. std {'mrinasset160': 6.263, 'mrwrings4': 1.018}
ann. SR {'mrinasset160': 0.99, 'mrwrings4': -0.92}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.775, 'mrwrings4': -1.205}
ann. std {'mrinasset160': 6.304, 'mrwrings4': 0.88}
ann. SR {'mrinasset160': -0.12, 'mrwrings4': -1.37}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.57, 'mrwrings4': -2.131}
ann. std {'mrinasset160': 9.87, 'mrwrings4': 2.088}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.02}

