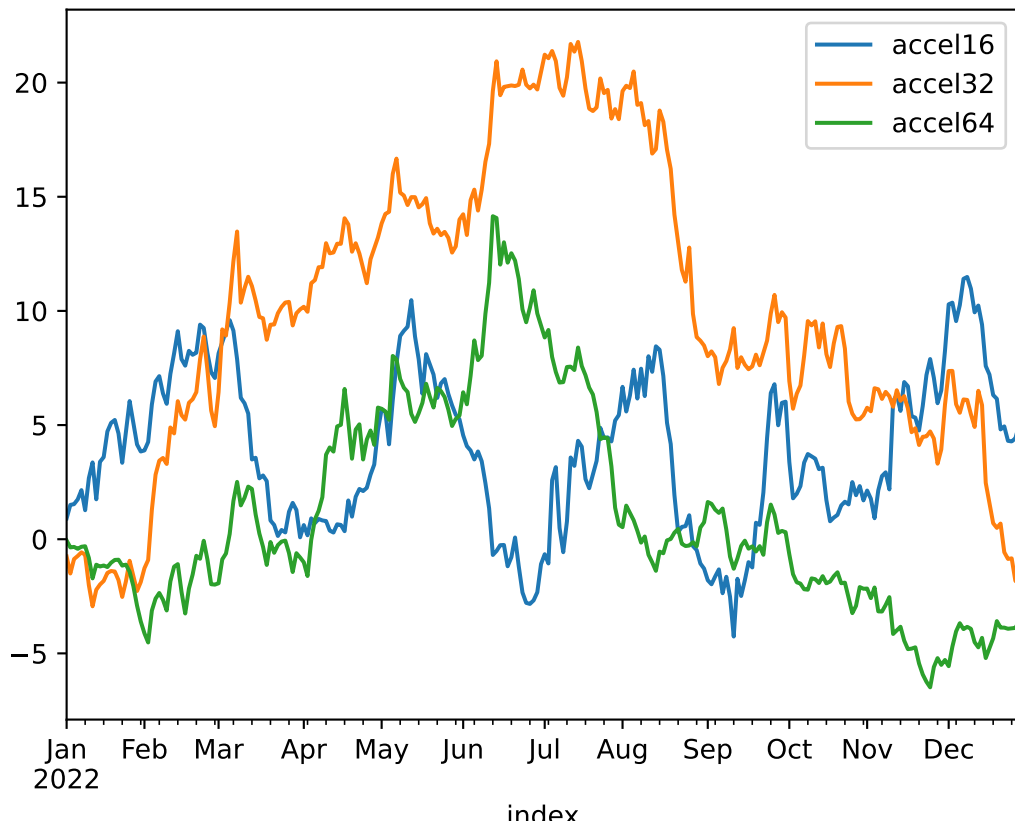
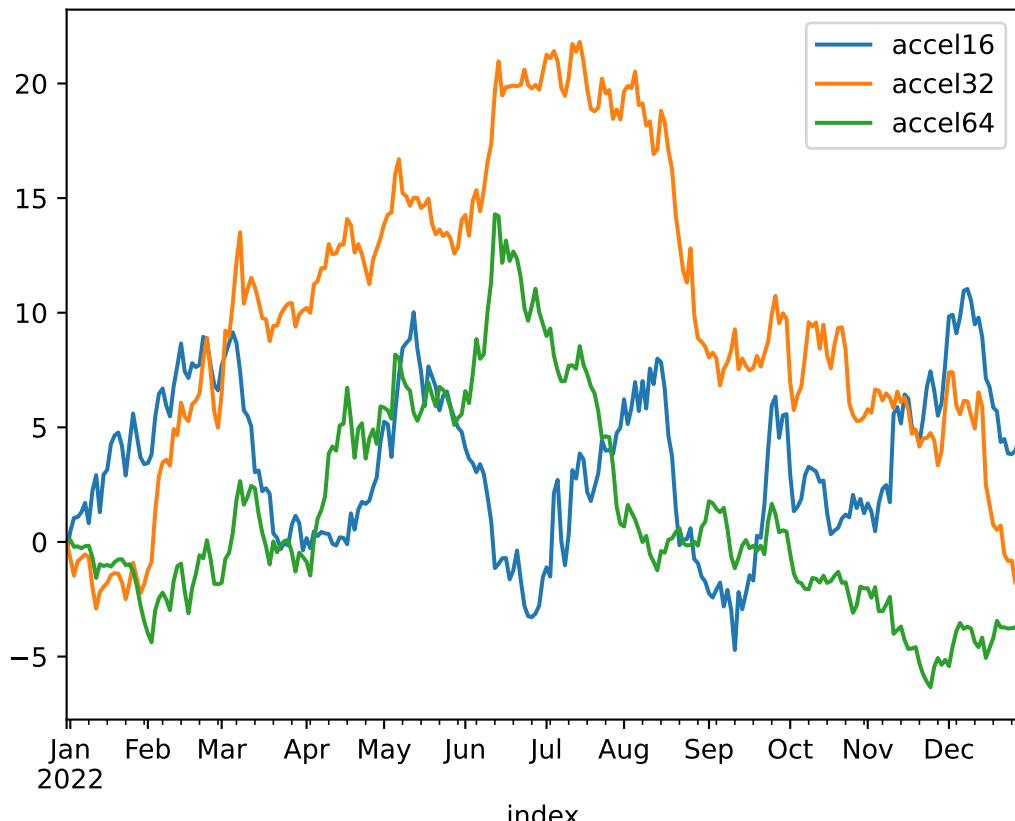


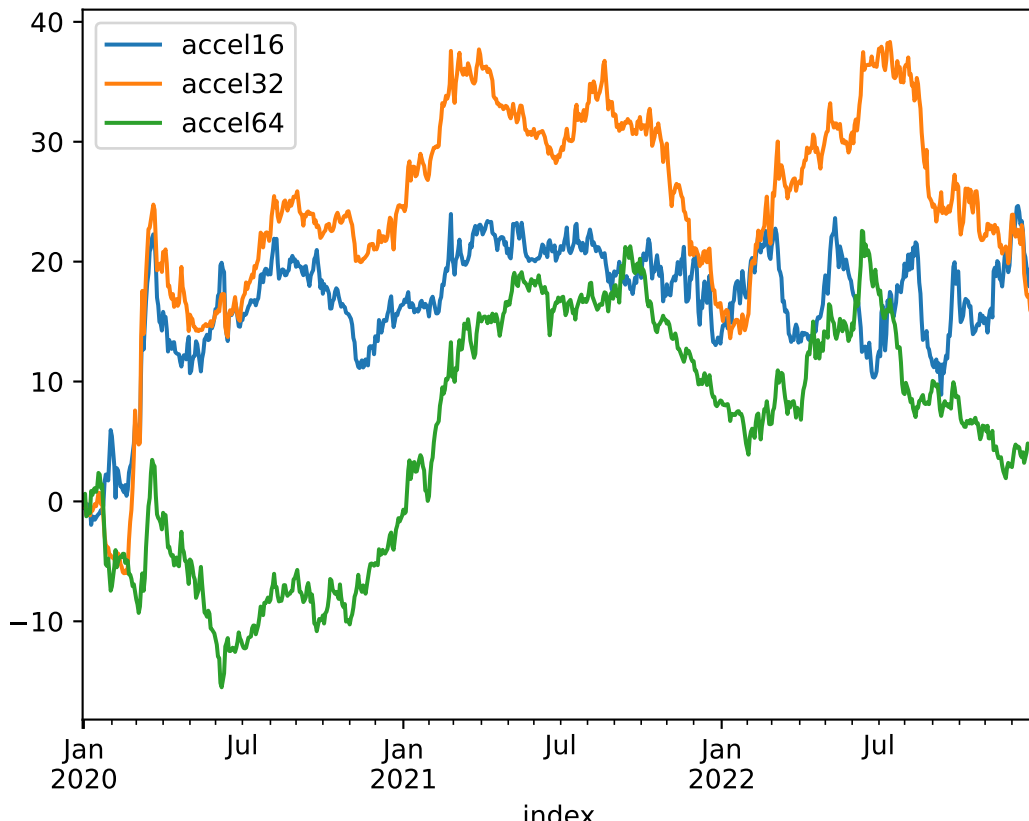
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': 4.974, 'accel32': -1.925, 'accel64': -3.569}
ann. std {'accel16': 16.166, 'accel32': 14.669, 'accel64': 11.66}
ann. SR {'accel16': 0.31, 'accel32': -0.13, 'accel64': -0.31}



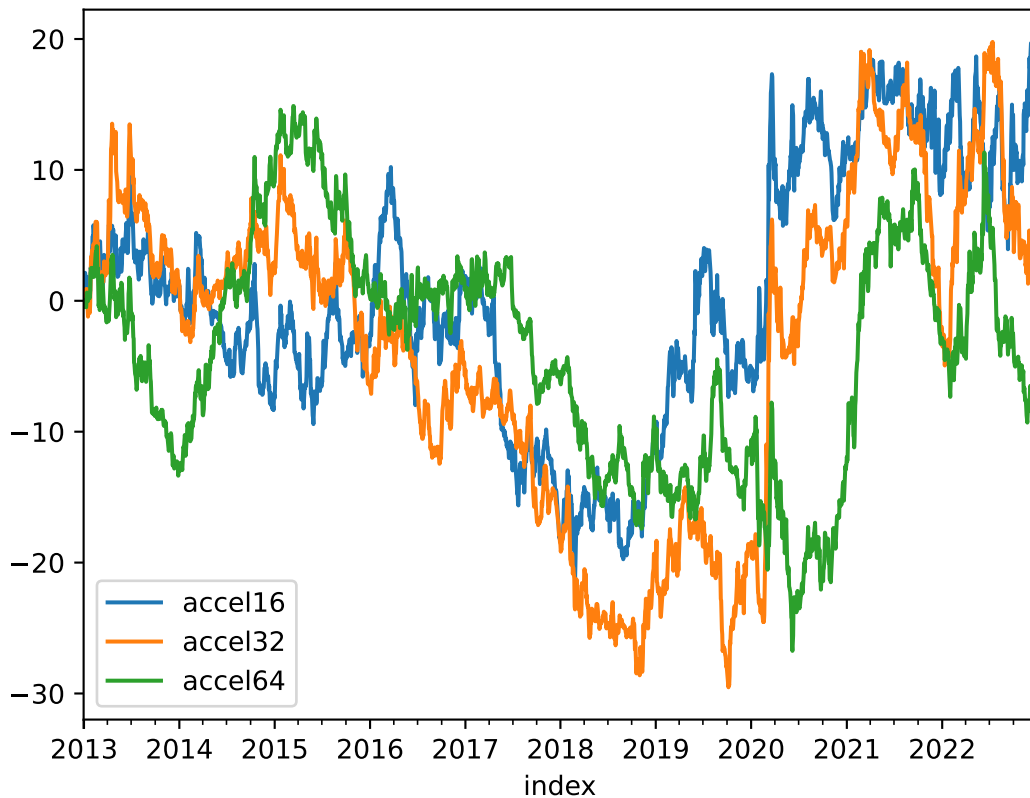
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 4.51, 'accel32': -1.886, 'accel64': -3.411}
ann. std {'accel16': 16.142, 'accel32': 14.641, 'accel64': 11.638}
ann. SR {'accel16': 0.28, 'accel32': -0.13, 'accel64': -0.29}



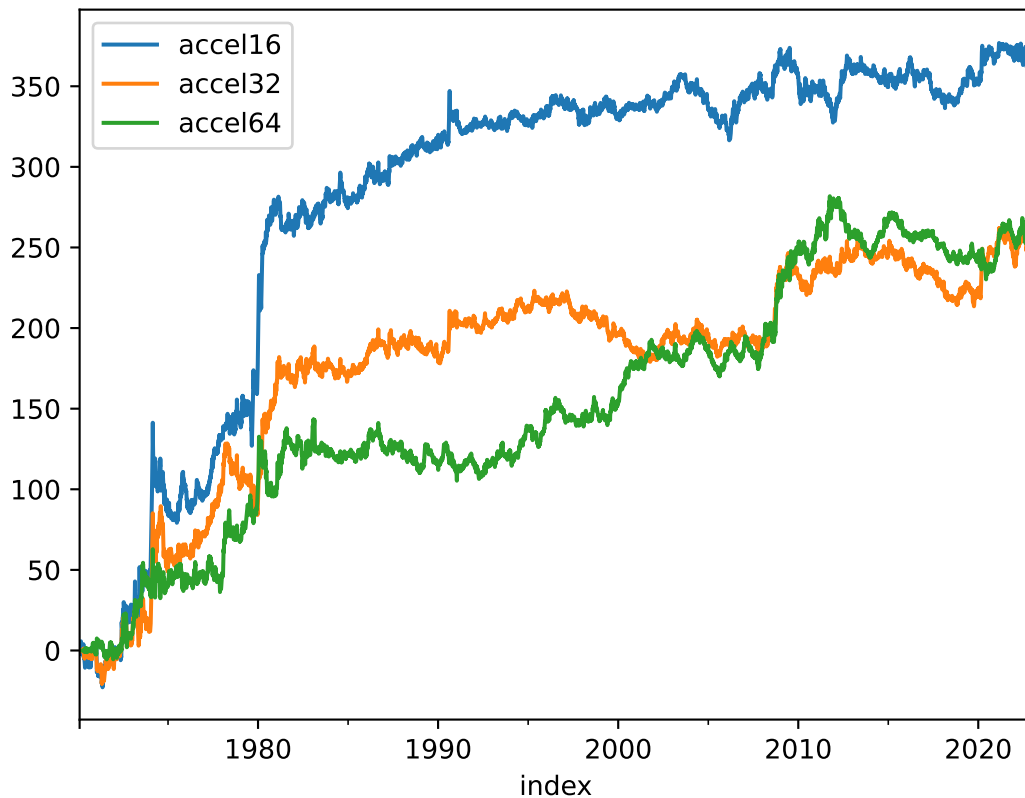
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 5.95, 'accel32': 4.781, 'accel64': 1.58}
ann. std {'accel16': 14.931, 'accel32': 14.282, 'accel64': 11.753}
ann. SR {'accel16': 0.4, 'accel32': 0.33, 'accel64': 0.13}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 1.297, 'accel32': -0.387, 'accel64': -0.63}
ann. std {'accel16': 11.926, 'accel32': 11.205, 'accel64': 9.575}
ann. SR {'accel16': 0.11, 'accel32': -0.03, 'accel64': -0.07}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.882, 'accel32': 4.435, 'accel64': 4.647}
ann. std {'accel16': 15.729, 'accel32': 13.802, 'accel64': 13.328}
ann. SR {'accel16': 0.44, 'accel32': 0.32, 'accel64': 0.35}

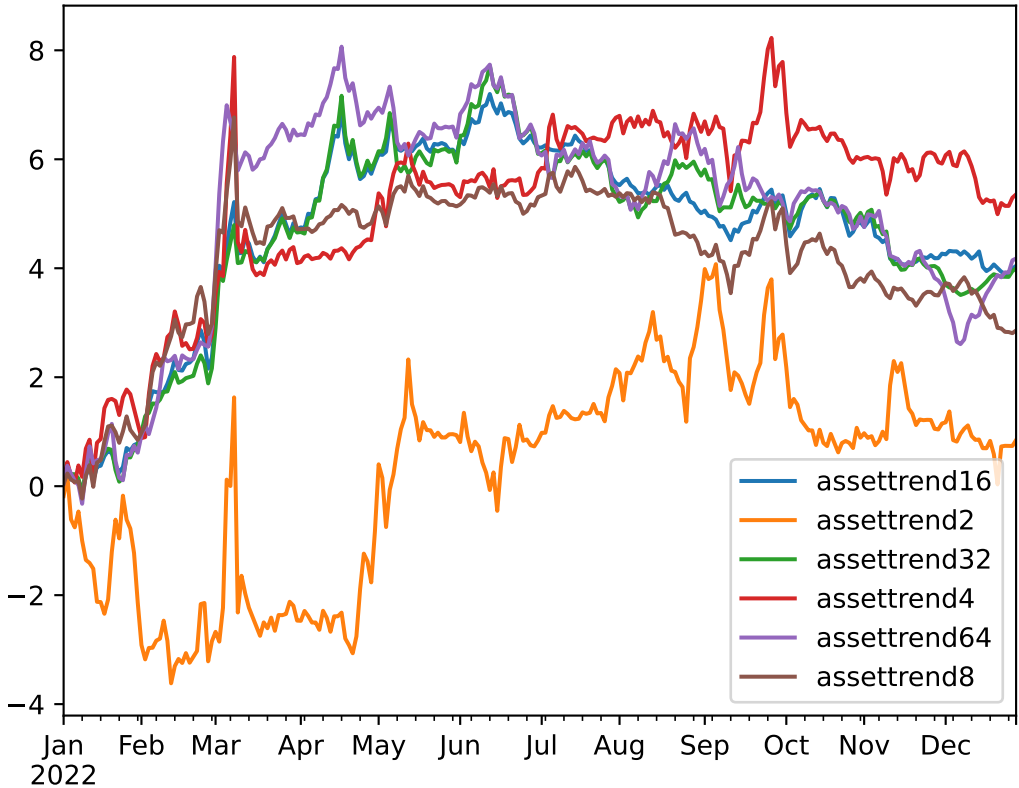


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 4.012, 'assettrend2': 0.84, 'assettrend32': 3.966, 'assettrend4': 5.314, 'assettrend64': 4.146, 'assettrend8': 2.837}

ann. std {'assettrend16': 3.042, 'assettrend2': 7.733, 'assettrend32': 3.341, 'assettrend4': 5.764, 'assettrend64': 4.0, 'assettrend8': 3.775}

ann. SR {'assettrend16': 1.32, 'assettrend2': 0.11, 'assettrend32': 1.19, 'assettrend4': 0.92, 'assettrend64': 1.04, 'assettrend8': 0.75}



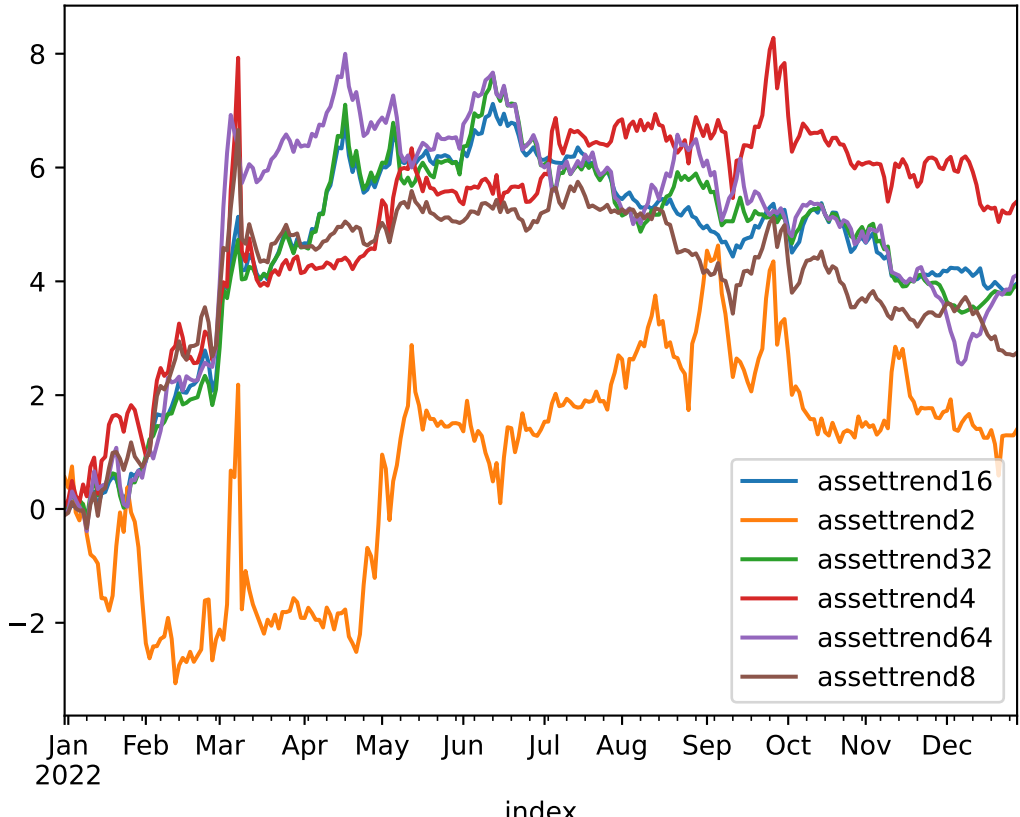
index

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

ann. mean {'assettrend16': 3.918, 'assettrend2': 1.385, 'assettrend32': 3.89, 'assettrend4': 5.344, 'assettrend64': 4.063, 'assettrend8': 2.716}

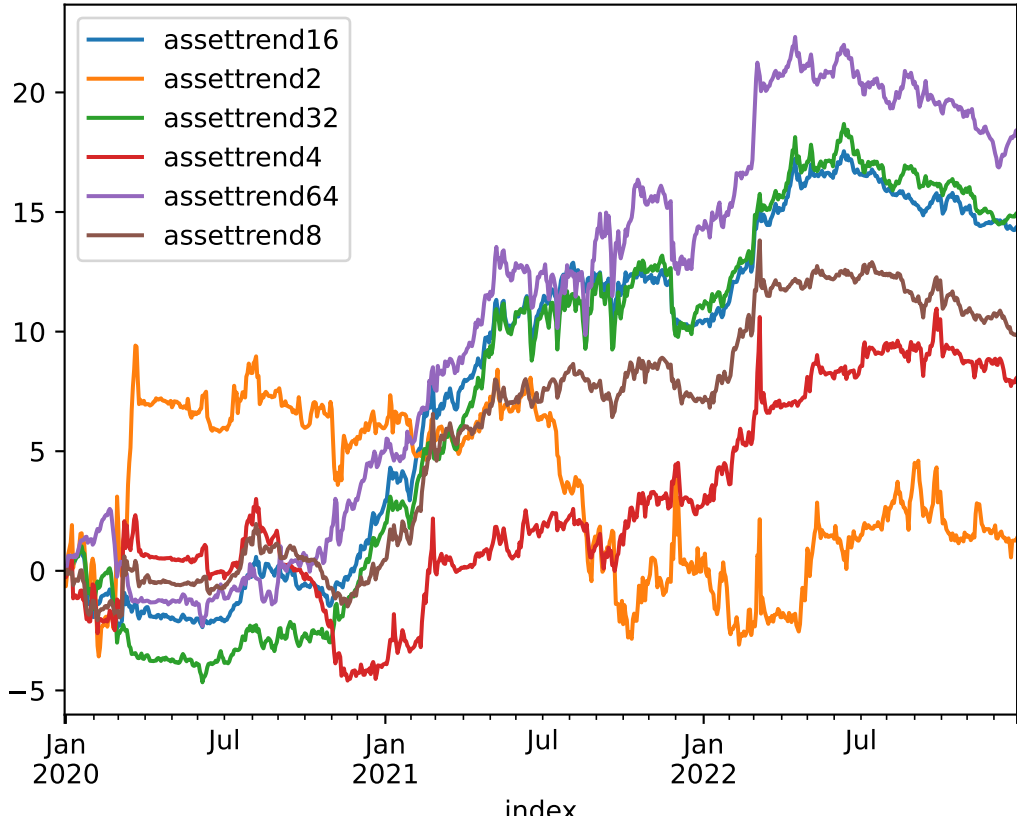
ann. std {'assettrend16': 3.038, 'assettrend2': 7.737, 'assettrend32': 3.336, 'assettrend4': 5.753, 'assettrend64': 3.993, 'assettrend8': 3.77}

ann. SR {'assettrend16': 1.29, 'assettrend2': 0.18, 'assettrend32': 1.17, 'assettrend4': 0.93, 'assettrend64': 1.02, 'assettrend8': 0.72}



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

ann. mean {'assettrend16': 4.71, 'assettrend2': 0.45, 'assettrend32': 4.899, 'assettrend4': 2.648, 'assettrend64': 6.034, 'assettrend8': 3.242}
ann. std {'assettrend16': 3.611, 'assettrend2': 7.867, 'assettrend32': 4.424, 'assettrend4': 5.452, 'assettrend64': 5.13, 'assettrend8': 3.758}
ann. SR {'assettrend16': 1.3, 'assettrend2': 0.06, 'assettrend32': 1.11, 'assettrend4': 0.49, 'assettrend64': 1.18, 'assettrend8': 0.86}

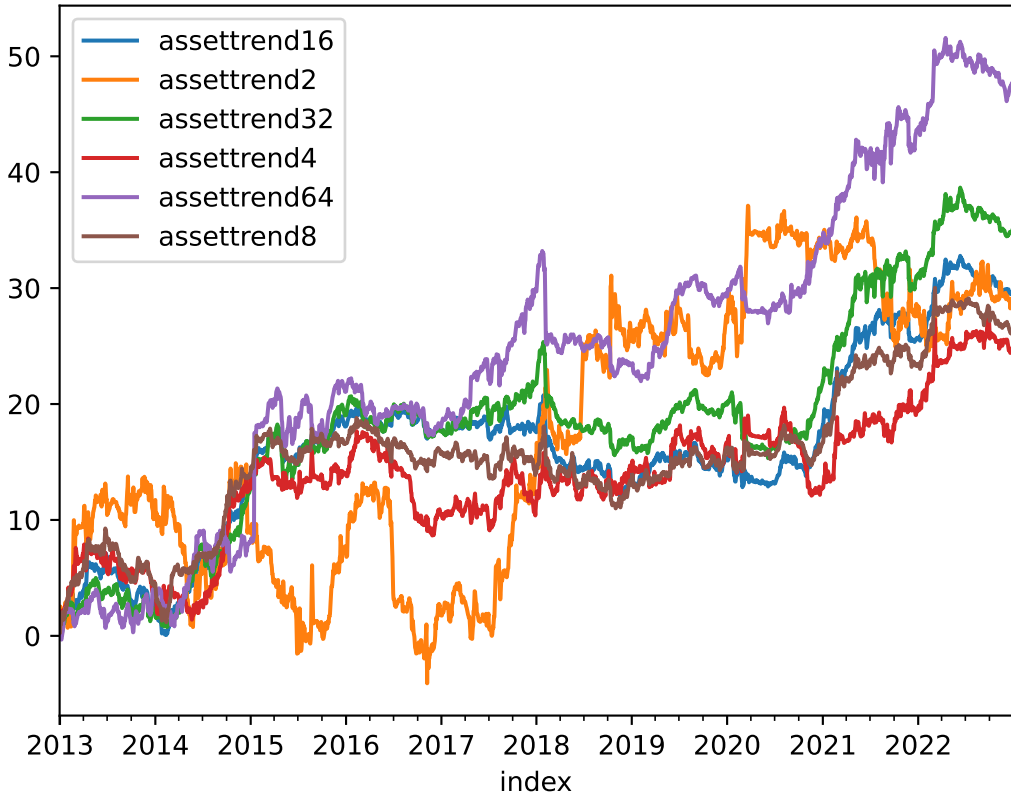


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.909, 'assettrend2': 2.853, 'assettrend32': 3.431, 'assettrend4': 2.432, 'assettrend64': 4.682, 'assettrend8': 2.563}

ann. std {'assettrend16': 3.275, 'assettrend2': 8.433, 'assettrend32': 3.753, 'assettrend4': 5.028, 'assettrend64': 5.31, 'assettrend8': 3.583}

ann. SR {'assettrend16': 0.89, 'assettrend2': 0.34, 'assettrend32': 0.91, 'assettrend4': 0.48, 'assettrend64': 0.88, 'assettrend8': 0.72}

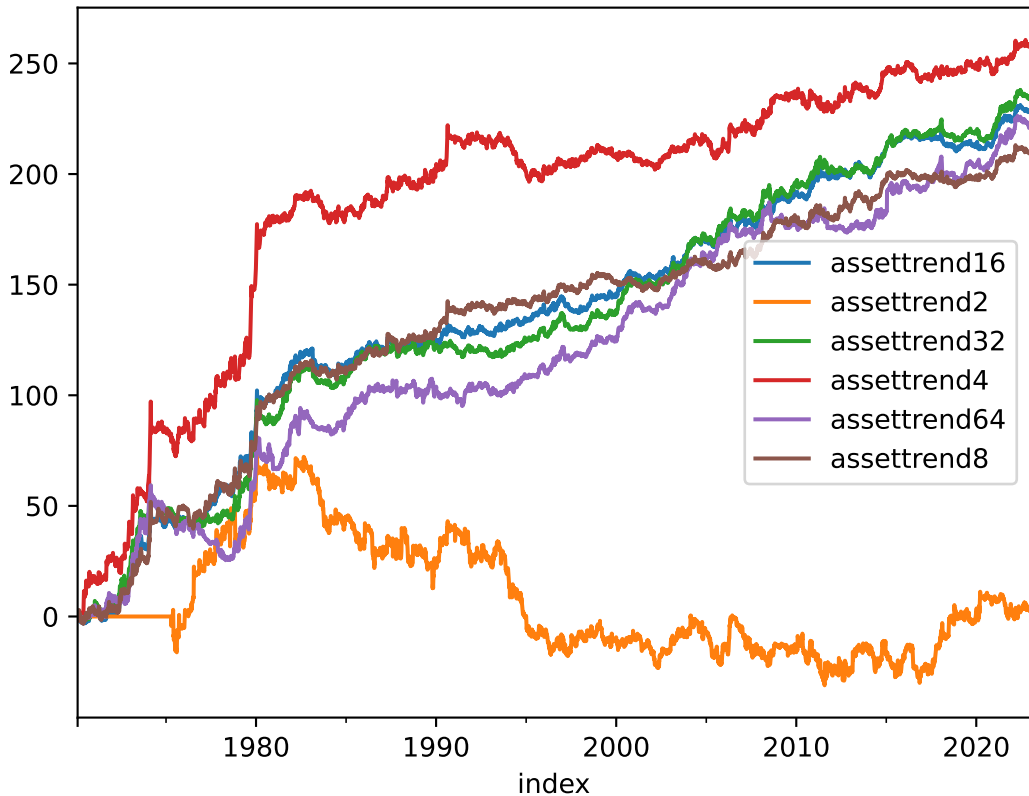


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.229, 'assettrend2': 0.059, 'assettrend32': 4.346, 'assettrend4': 4.781, 'assettrend64': 4.125, 'assettrend8': 3.88}

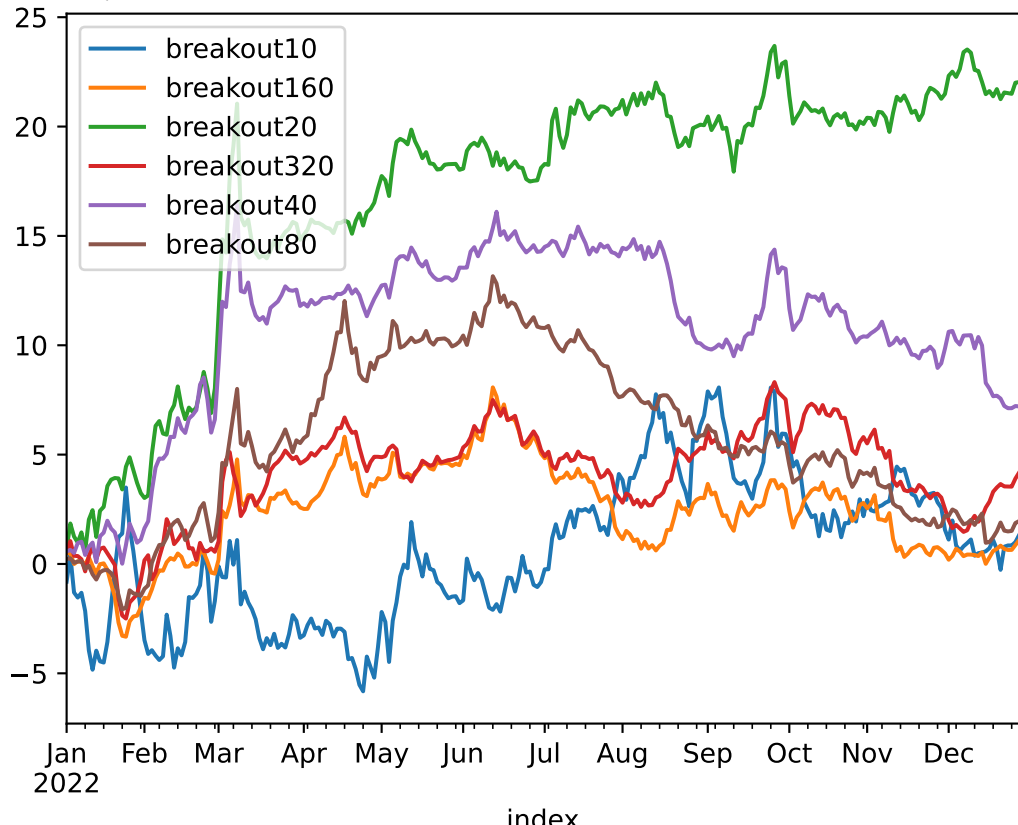
ann. std {'assettrend16': 4.662, 'assettrend2': 10.051, 'assettrend32': 4.896, 'assettrend4': 7.35, 'assettrend64': 5.471, 'assettrend8': 5.037}

ann. SR {'assettrend16': 0.91, 'assettrend2': 0.01, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}



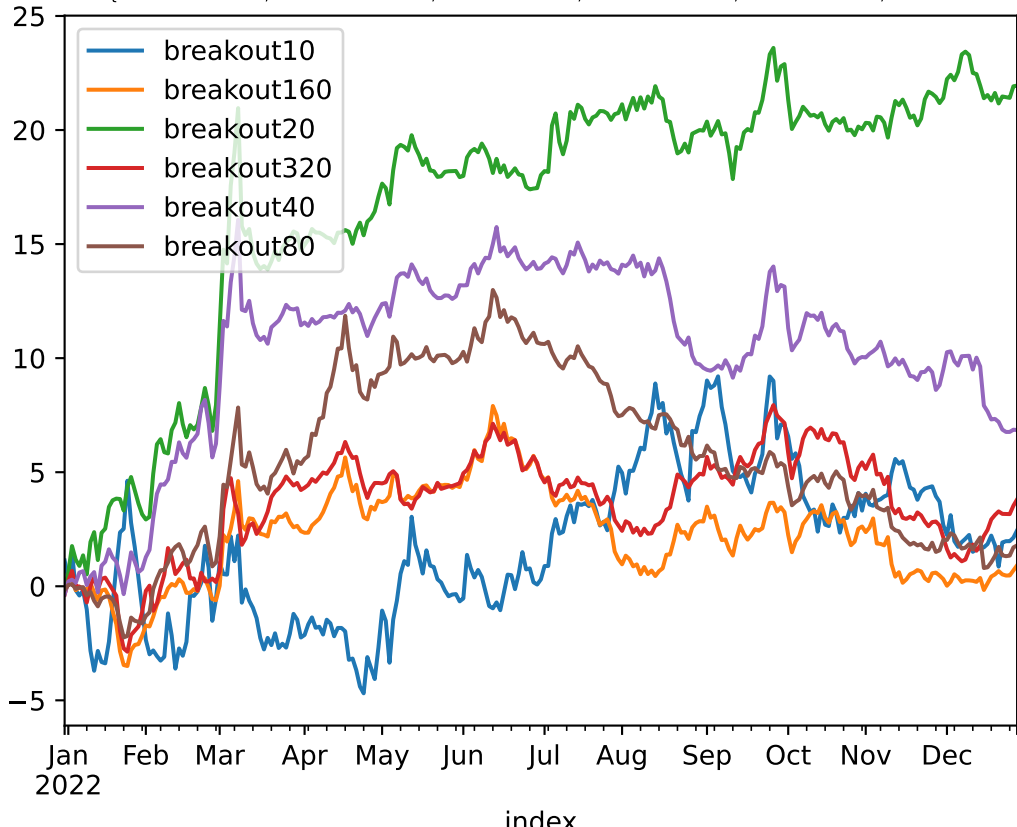
Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 1.31, 'breakout160': 1.08, 'breakout20': 21.862, 'breakout320': 4.146, 'breakout40': 7.148, 'breakout80': 1.946}
ann. std {'breakout10': 13.683, 'breakout160': 7.119, 'breakout20': 12.051, 'breakout320': 7.455, 'breakout40': 9.726, 'breakout80': 7.935}
ann. SR {'breakout10': 0.1, 'breakout160': 0.15, 'breakout20': 1.81, 'breakout320': 0.56, 'breakout40': 0.73, 'breakout80': 0.25}



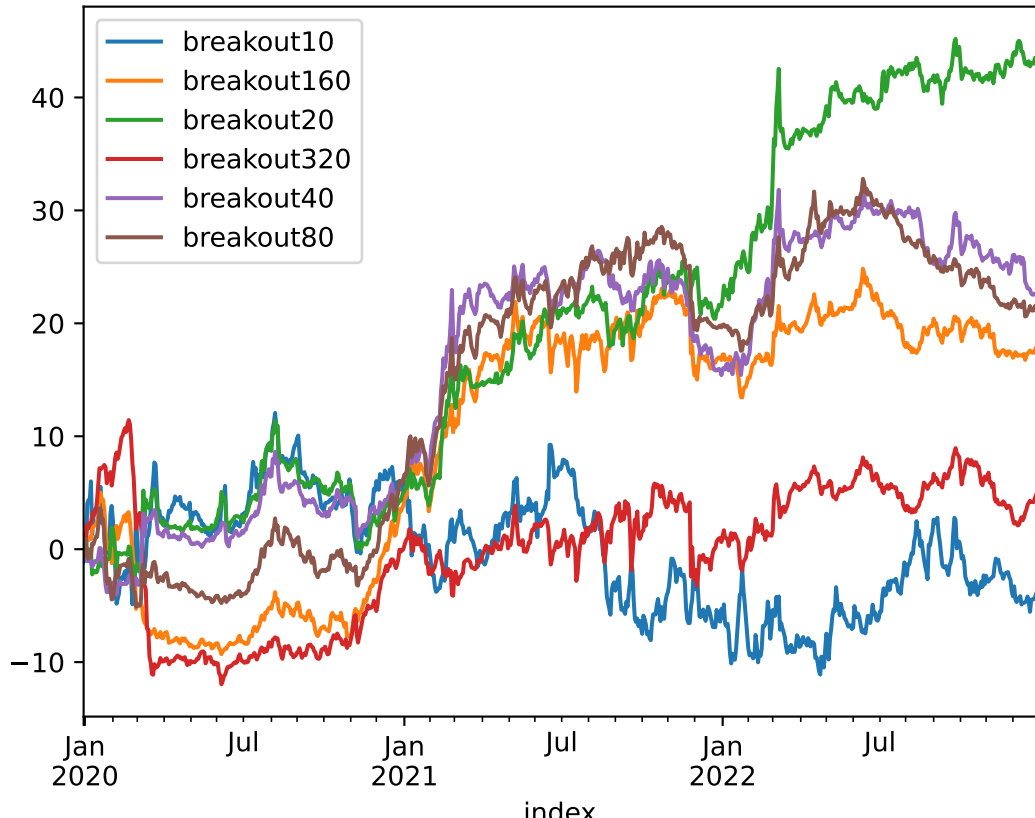
Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 2.422, 'breakout160': 0.908, 'breakout20': 21.691, 'breakout320': 3.762, 'breakout40': 6.768, 'breakout80': 1.771}
ann. std {'breakout10': 13.702, 'breakout160': 7.107, 'breakout20': 12.029, 'breakout320': 7.451, 'breakout40': 9.715, 'breakout80': 7.922}
ann. SR {'breakout10': 0.18, 'breakout160': 0.13, 'breakout20': 1.8, 'breakout320': 0.5, 'breakout40': 0.7, 'breakout80': 0.22}



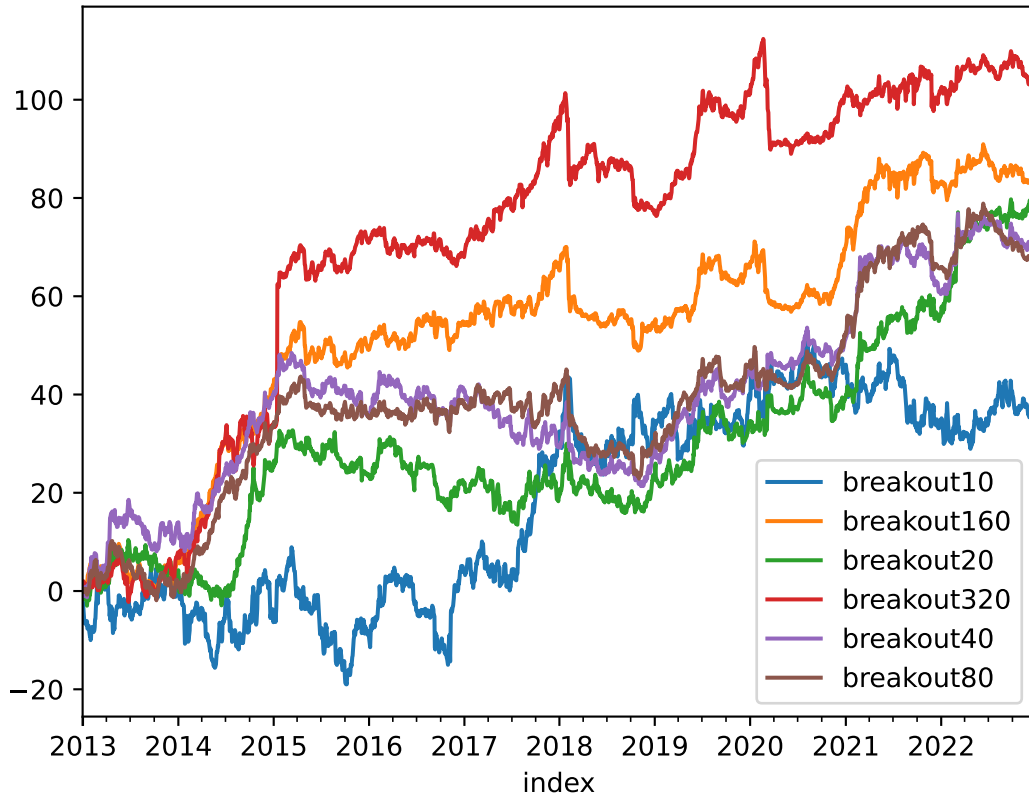
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -1.296, 'breakout160': 5.842, 'breakout20': 14.251, 'breakout320': 1.574, 'breakout40': 7.404, 'breakout80': 7.071}
ann. std {'breakout10': 15.015, 'breakout160': 9.748, 'breakout20': 11.519, 'breakout320': 10.739, 'breakout40': 9.99, 'breakout80': 9.615}
ann. SR {'breakout10': -0.09, 'breakout160': 0.6, 'breakout20': 1.24, 'breakout320': 0.15, 'breakout40': 0.74, 'breakout80': 0.74}



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

ann. mean {'breakout10': 3.542, 'breakout160': 8.242, 'breakout20': 7.664, 'breakout320': 10.381, 'breakout40': 6.638, 'breakout80': 6.643}
ann. std {'breakout10': 15.713, 'breakout160': 9.127, 'breakout20': 11.206, 'breakout320': 13.339, 'breakout40': 9.849, 'breakout80': 9.02}
ann. SR {'breakout10': 0.23, 'breakout160': 0.9, 'breakout20': 0.68, 'breakout320': 0.78, 'breakout40': 0.67, 'breakout80': 0.74}

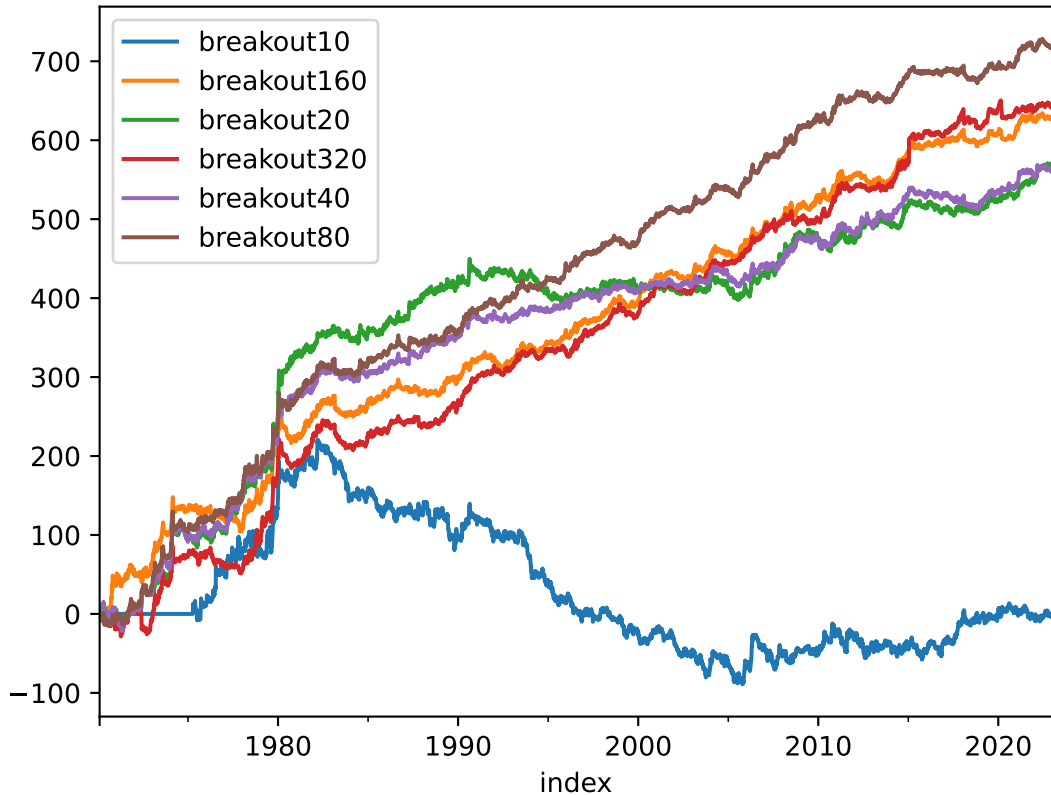


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.047, 'breakout160': 11.638, 'breakout20': 10.557, 'breakout320': 11.942, 'breakout40': 10.376, 'breakout80': 13.302}

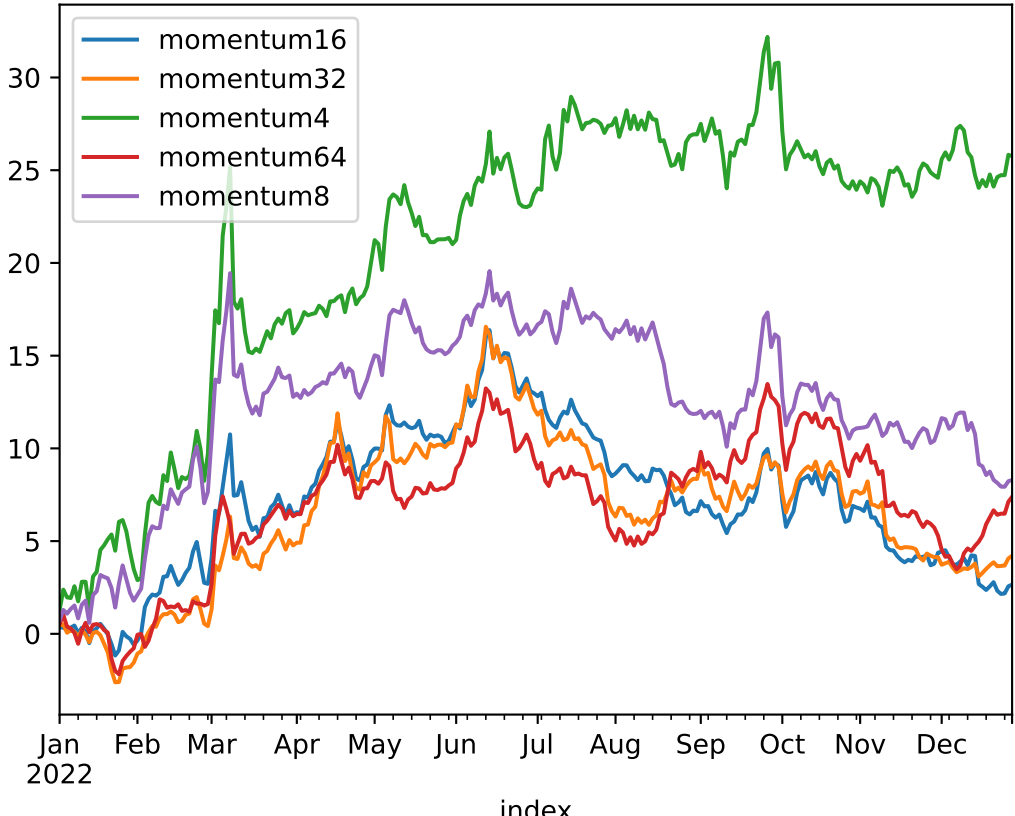
ann. std {'breakout10': 20.839, 'breakout160': 12.499, 'breakout20': 16.105, 'breakout320': 13.052, 'breakout40': 13.237, 'breakout80': 12.759}

ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.04}



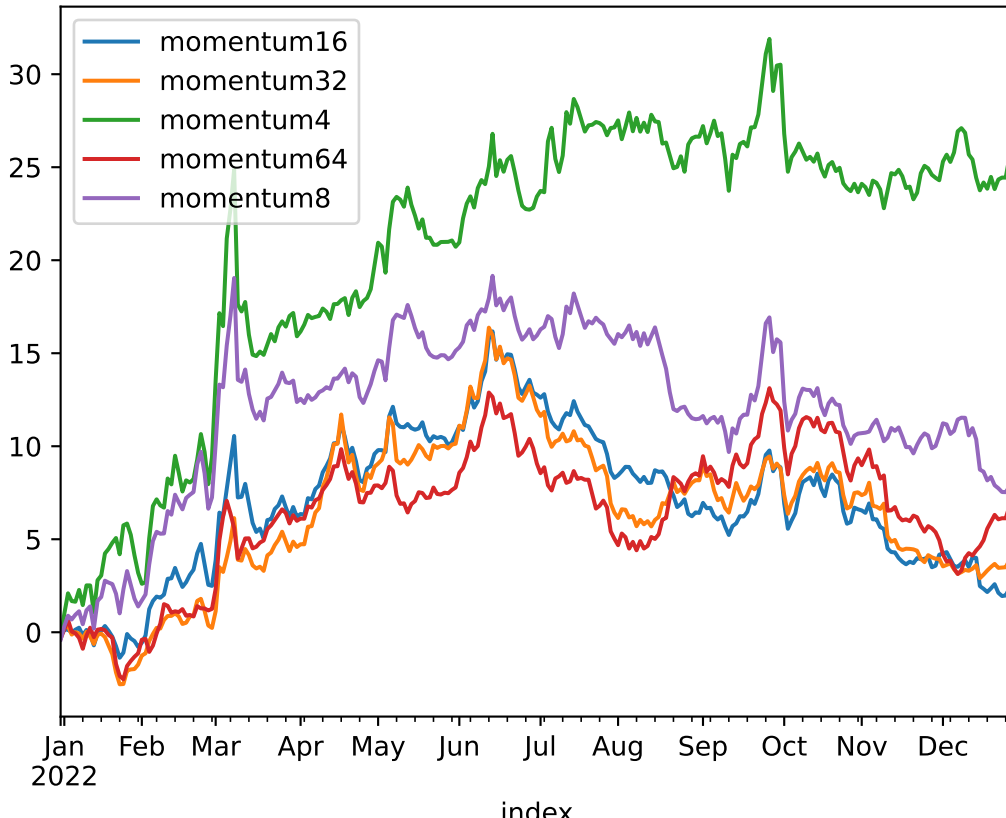
Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 2.633, 'momentum32': 4.175, 'momentum4': 25.56, 'momentum64': 7.335, 'momentum8': 8.229}
ann. std {'momentum16': 10.126, 'momentum32': 9.668, 'momentum4': 17.285, 'momentum64': 9.395, 'momentum8': 13.248}
ann. SR {'momentum16': 0.26, 'momentum32': 0.43, 'momentum4': 1.48, 'momentum64': 0.78, 'momentum8': 0.62}



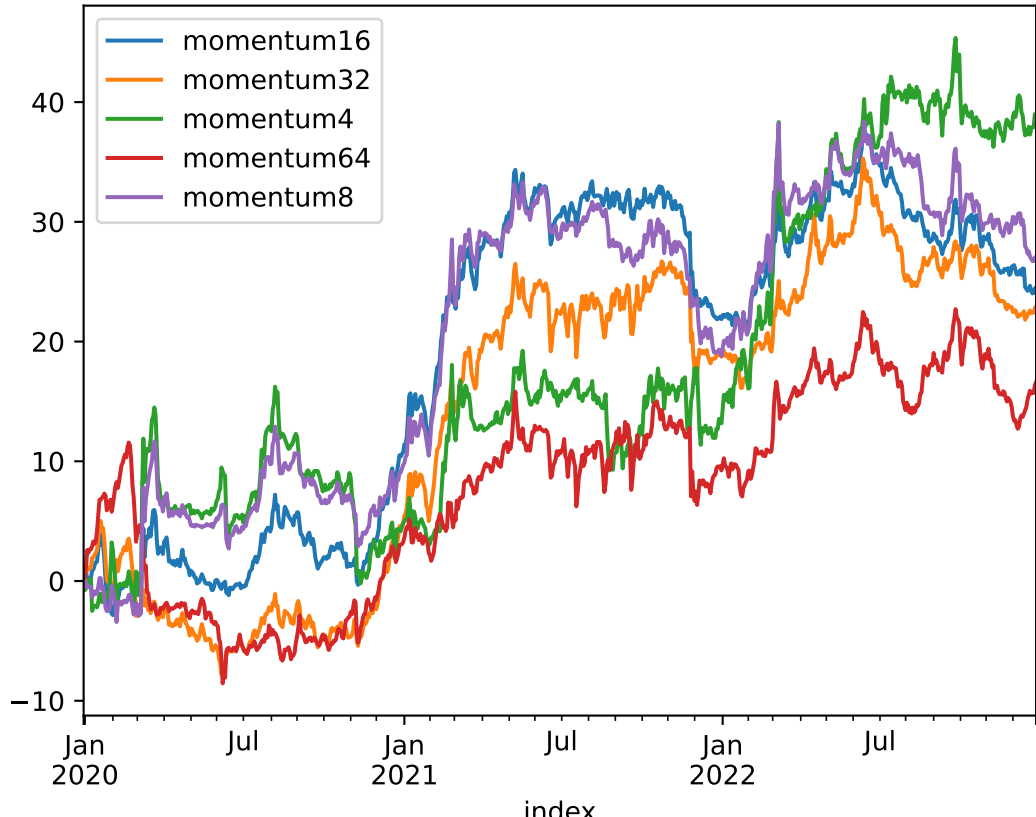
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 2.423, 'momentum32': 3.977, 'momentum4': 25.174, 'momentum64': 6.961, 'momentum8': 7.802}
ann. std {'momentum16': 10.109, 'momentum32': 9.652, 'momentum4': 17.256, 'momentum64': 9.385, 'momentum8': 13.229}
ann. SR {'momentum16': 0.24, 'momentum32': 0.41, 'momentum4': 1.46, 'momentum64': 0.74, 'momentum8': 0.59}



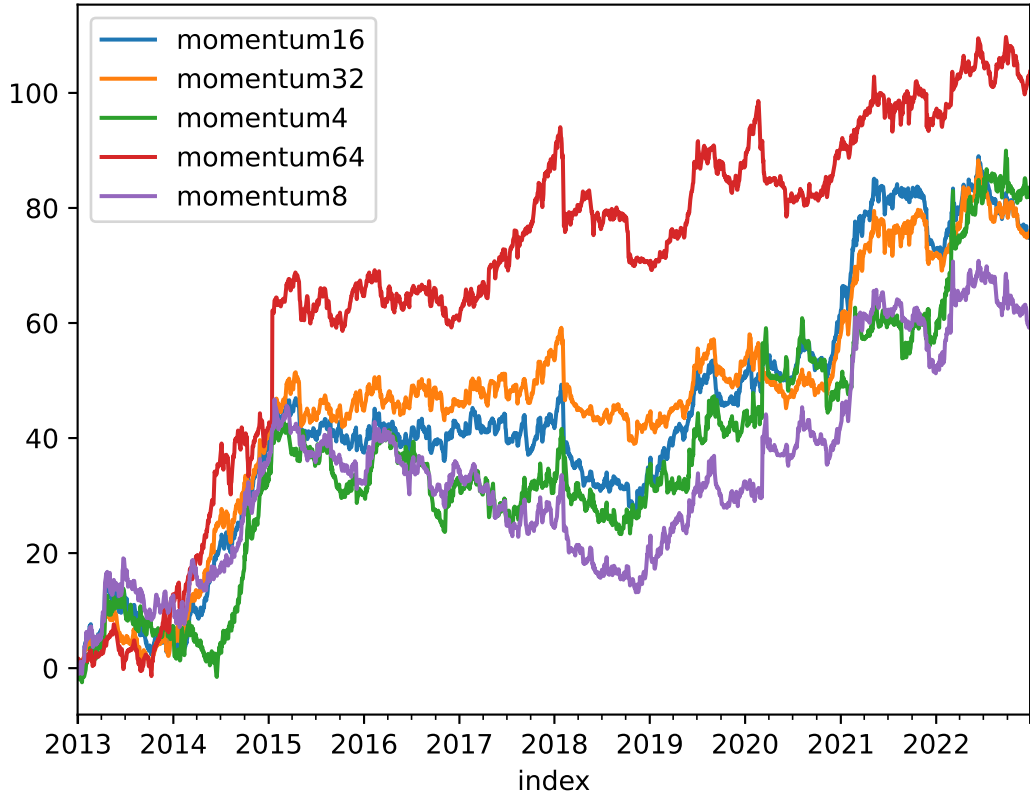
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.03, 'momentum32': 7.512, 'momentum4': 12.745, 'momentum64': 5.443, 'momentum8': 8.866}
ann. std {'momentum16': 11.023, 'momentum32': 10.862, 'momentum4': 16.099, 'momentum64': 10.949, 'momentum8': 12.779}
ann. SR {'momentum16': 0.73, 'momentum32': 0.69, 'momentum4': 0.79, 'momentum64': 0.5, 'momentum8': 0.69}



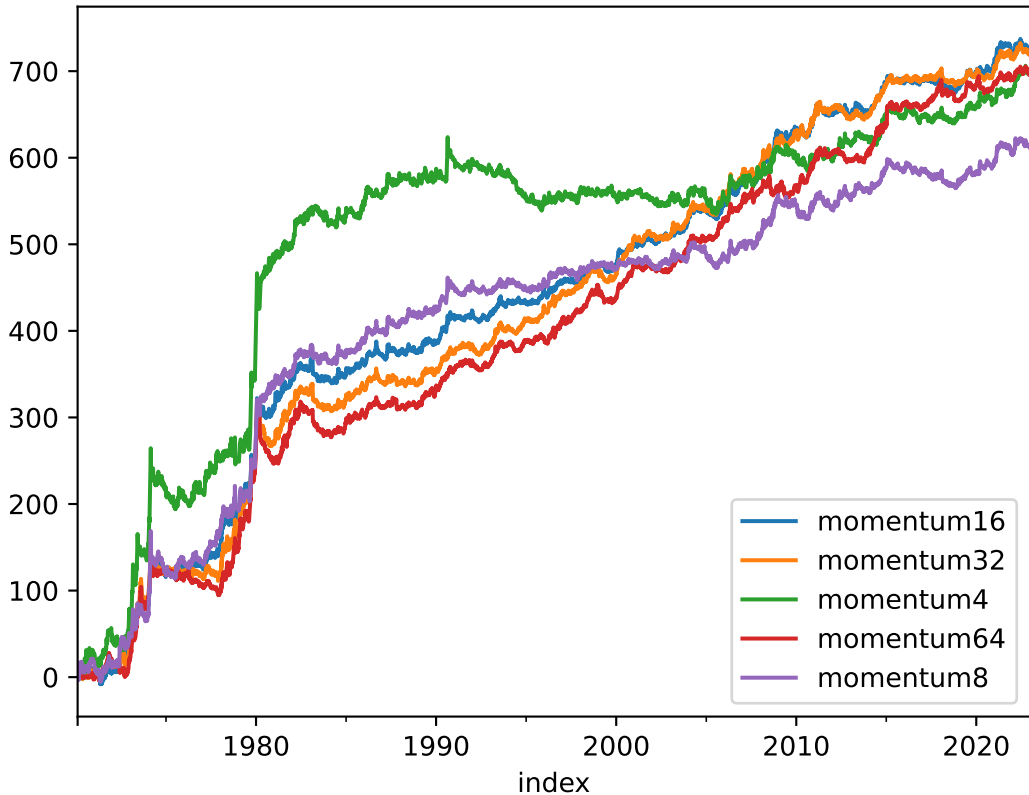
Total Trading Rule P&L for period '10Y'

ann. mean {'momentum16': 7.39, 'momentum32': 7.454, 'momentum4': 8.201, 'momentum64': 10.175, 'momentum8': 5.845}
ann. std {'momentum16': 9.955, 'momentum32': 9.496, 'momentum4': 13.692, 'momentum64': 12.008, 'momentum8': 11.33}
ann. SR {'momentum16': 0.74, 'momentum32': 0.78, 'momentum4': 0.6, 'momentum64': 0.85, 'momentum8': 0.52}



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

ann. mean {'momentum16': 13.42, 'momentum32': 13.356, 'momentum4': 12.981, 'momentum64': 12.974, 'momentum8': 11.34}
ann. std {'momentum16': 14.226, 'momentum32': 13.856, 'momentum4': 20.081, 'momentum64': 13.493, 'momentum8': 15.876}
ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.65, 'momentum64': 0.96, 'momentum8': 0.71}

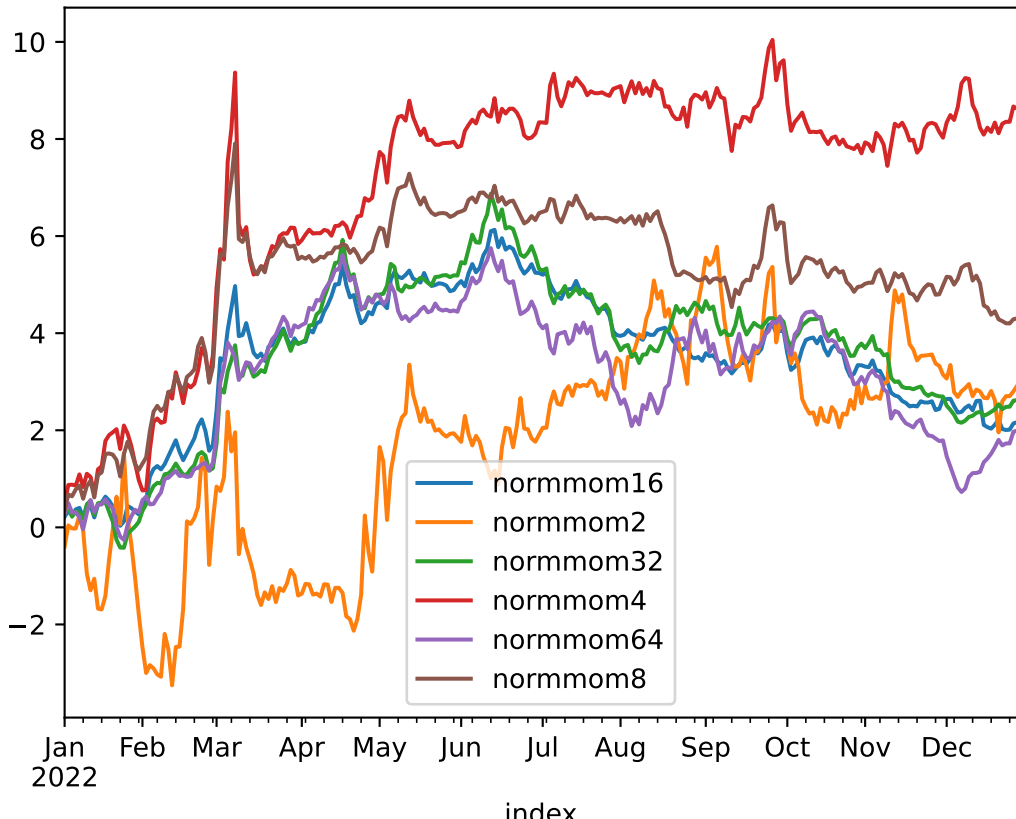


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 2.15, 'normmom2': 2.893, 'normmom32': 2.601, 'normmom4': 8.558, 'normmom64': 1.979, 'normmom8': 4.271}

ann. std {'normmom16': 3.154, 'normmom2': 8.067, 'normmom32': 3.171, 'normmom4': 5.981, 'normmom64': 3.444, 'normmom8': 4.274}

ann. SR {'normmom16': 0.68, 'normmom2': 0.36, 'normmom32': 0.82, 'normmom4': 1.43, 'normmom64': 0.57, 'normmom8': 1.0}

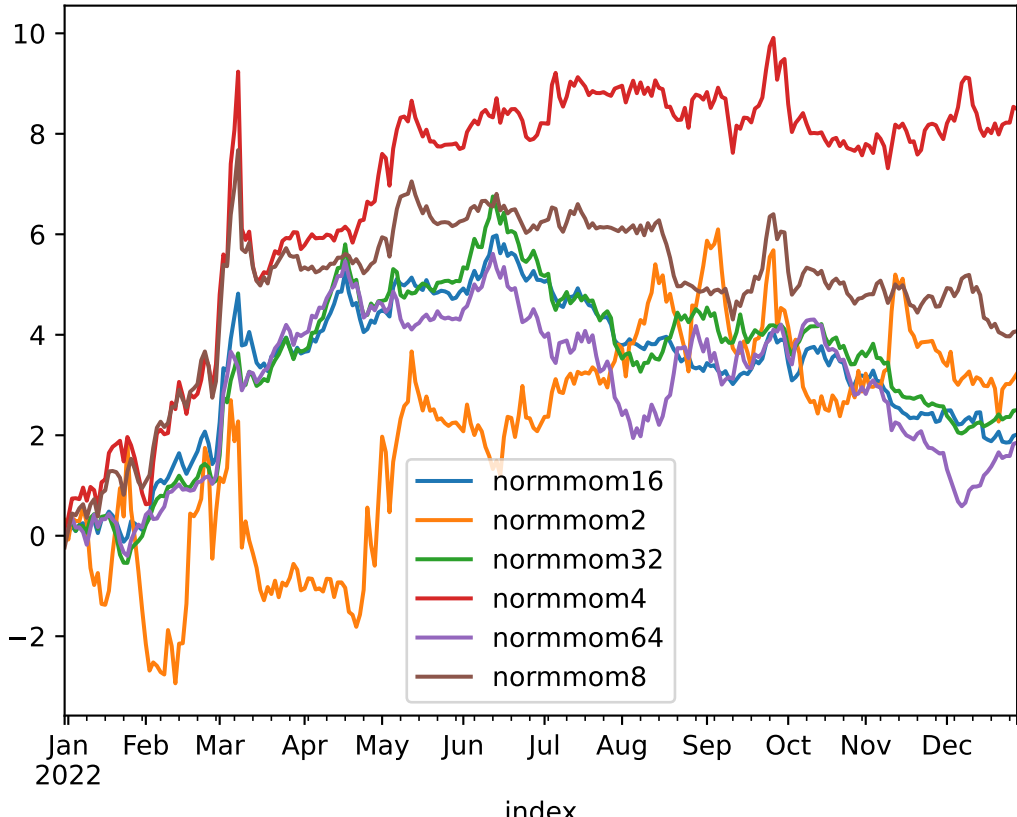


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 1.992, 'normmom2': 3.195, 'normmom32': 2.472, 'normmom4': 8.394, 'normmom64': 1.831, 'normmom8': 4.024}

ann. std {'normmom16': 3.152, 'normmom2': 8.057, 'normmom32': 3.167, 'normmom4': 5.972, 'normmom64': 3.44, 'normmom8': 4.273}

ann. SR {'normmom16': 0.63, 'normmom2': 0.4, 'normmom32': 0.78, 'normmom4': 1.41, 'normmom64': 0.53, 'normmom8': 0.94}

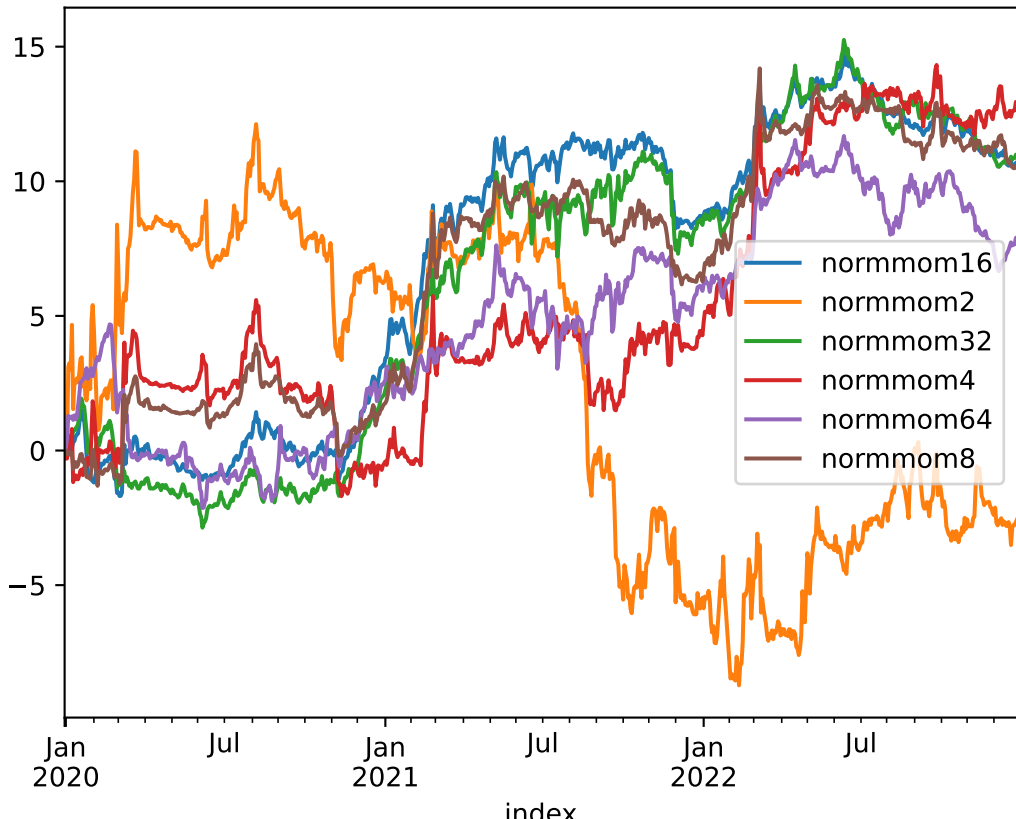


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.507, 'normmom2': -0.835, 'normmom32': 3.601, 'normmom4': 4.224, 'normmom64': 2.594, 'normmom8': 3.467}

ann. std {'normmom16': 3.713, 'normmom2': 8.867, 'normmom32': 4.046, 'normmom4': 5.944, 'normmom64': 4.336, 'normmom8': 4.254}

ann. SR {'normmom16': 0.94, 'normmom2': -0.09, 'normmom32': 0.89, 'normmom4': 0.71, 'normmom64': 0.6, 'normmom8': 0.81}

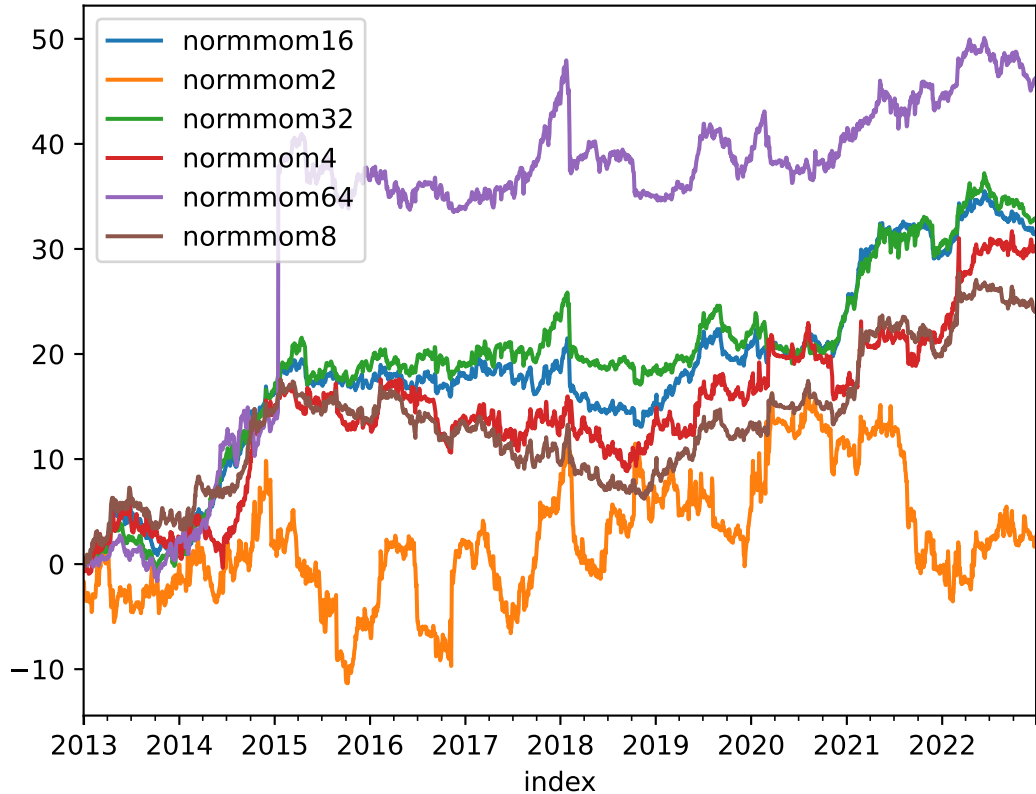


Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 3.096, 'normmom2': 0.257, 'normmom32': 3.236, 'normmom4': 2.972, 'normmom64': 4.548, 'normmom8': 2.364}

ann. std {'normmom16': 3.579, 'normmom2': 9.073, 'normmom32': 3.728, 'normmom4': 5.496, 'normmom64': 8.561, 'normmom8': 4.054}

ann. SR {'normmom16': 0.87, 'normmom2': 0.03, 'normmom32': 0.87, 'normmom4': 0.54, 'normmom64': 0.53, 'normmom8': 0.58}

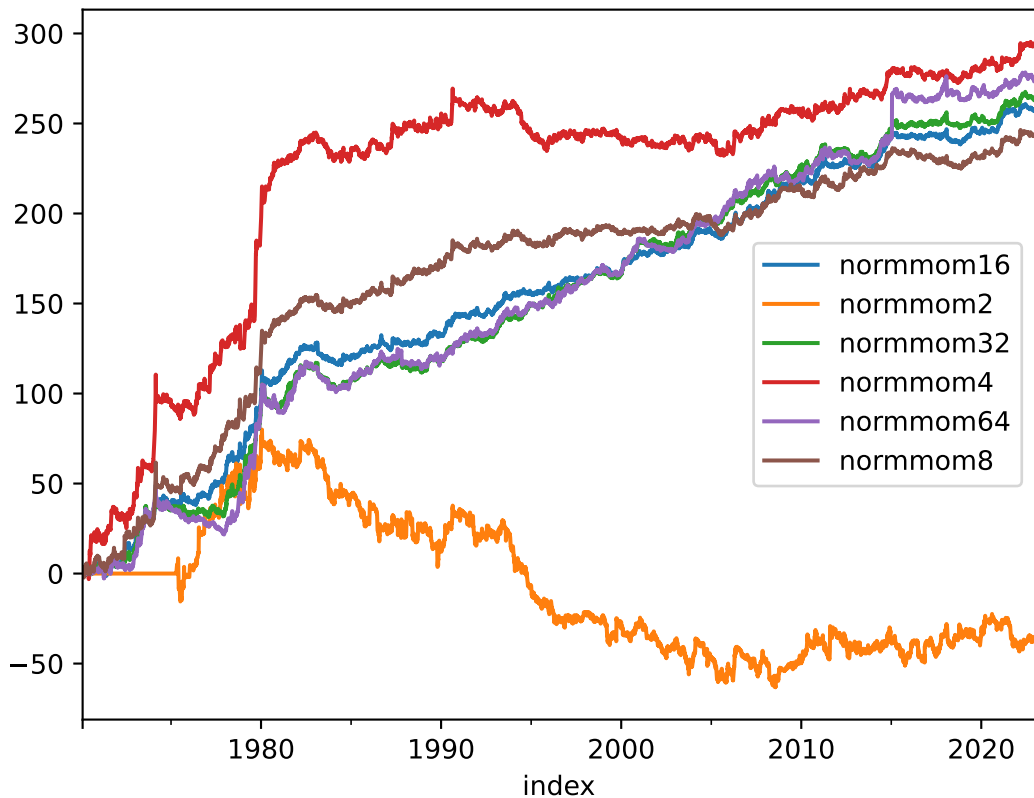


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.765, 'normmom2': -0.688, 'normmom32': 4.884, 'normmom4': 5.451, 'normmom64': 5.094, 'normmom8': 4.504}

ann. std {'normmom16': 4.924, 'normmom2': 11.202, 'normmom32': 4.993, 'normmom4': 8.324, 'normmom64': 6.312, 'normmom8': 5.933}

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

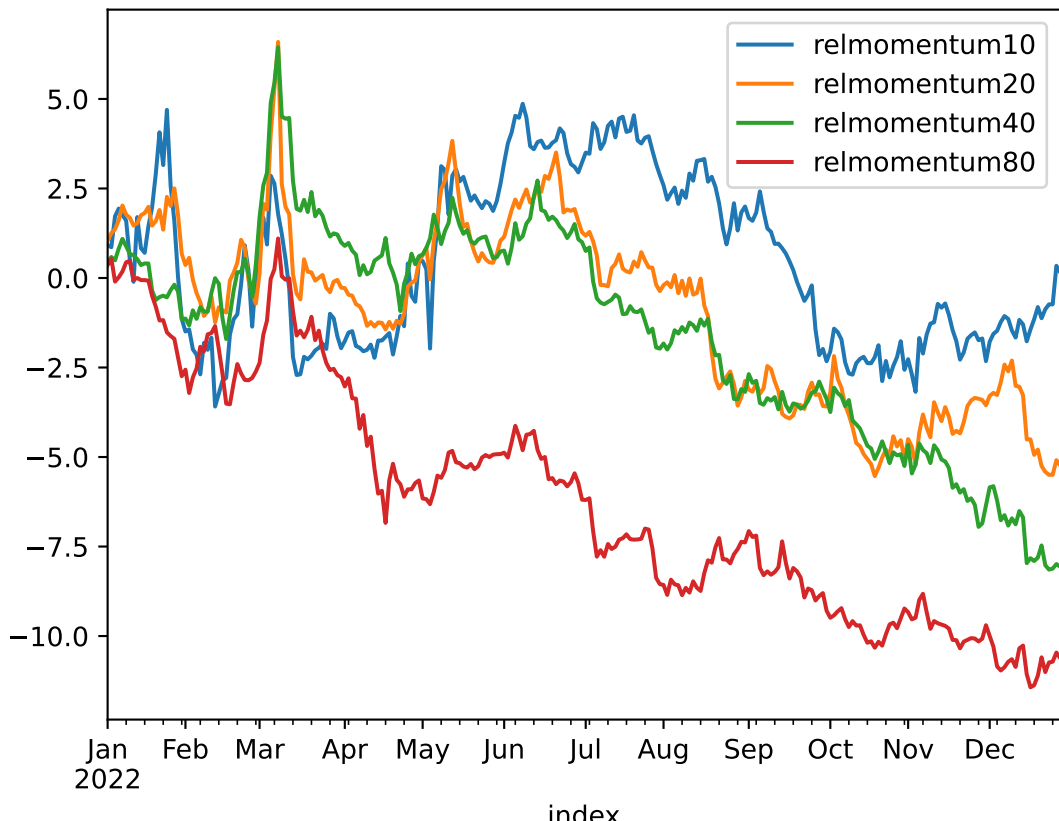


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': 0.163, 'relmomentum20': -5.188, 'relmomentum40': -7.999, 'relmomentum80': -10.529}

ann. std {'relmomentum10': 10.046, 'relmomentum20': 8.487, 'relmomentum40': 6.707, 'relmomentum80': 5.736}

ann. SR {'relmomentum10': 0.02, 'relmomentum20': -0.61, 'relmomentum40': -1.19, 'relmomentum80': -1.84}

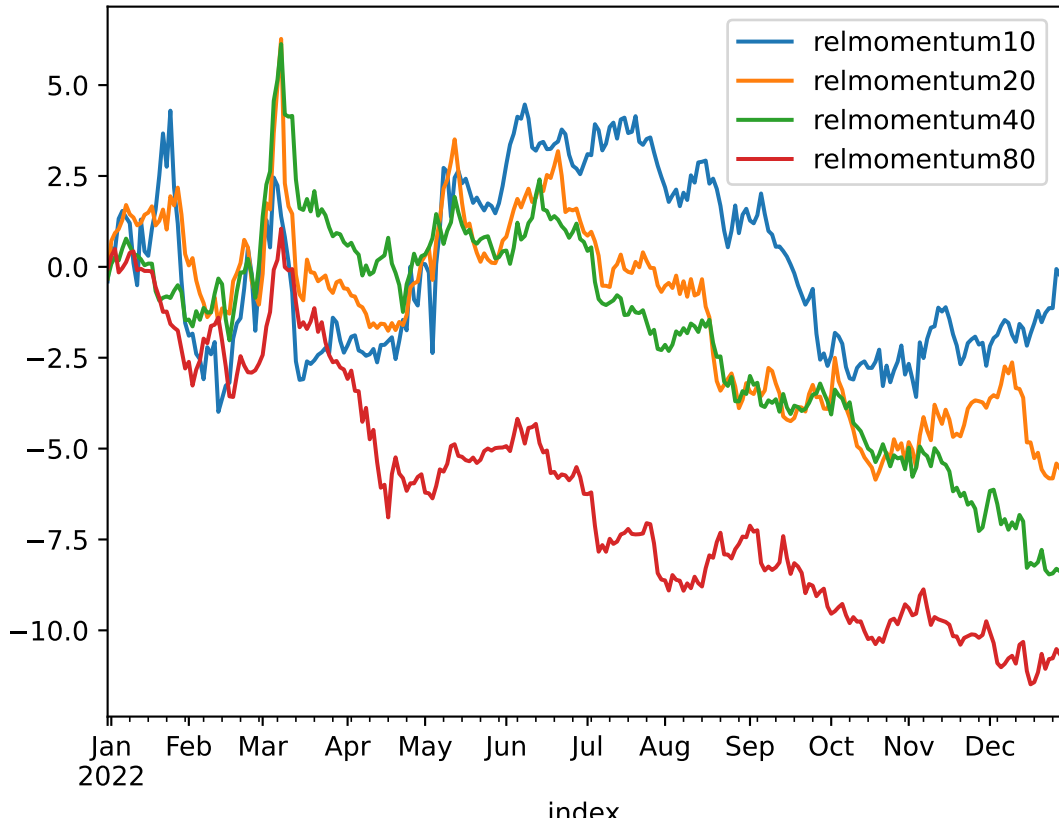


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -0.233, 'relmomentum20': -5.487, 'relmomentum40': -8.281, 'relmomentum80': -10.54}

ann. std {'relmomentum10': 10.034, 'relmomentum20': 8.476, 'relmomentum40': 6.7, 'relmomentum80': 5.724}

ann. SR {'relmomentum10': -0.02, 'relmomentum20': -0.65, 'relmomentum40': -1.24, 'relmomentum80': -1.84}

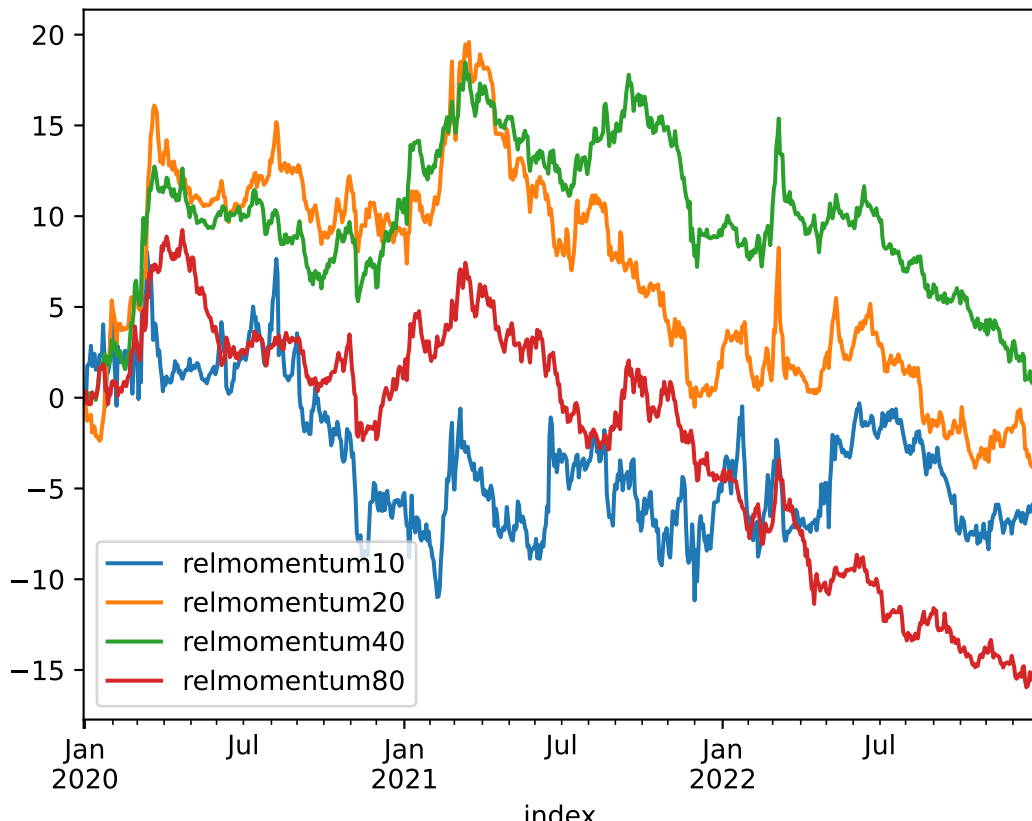


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -1.638, 'relmomentum20': -1.166, 'relmomentum40': 0.286, 'relmomentum80': -4.954}

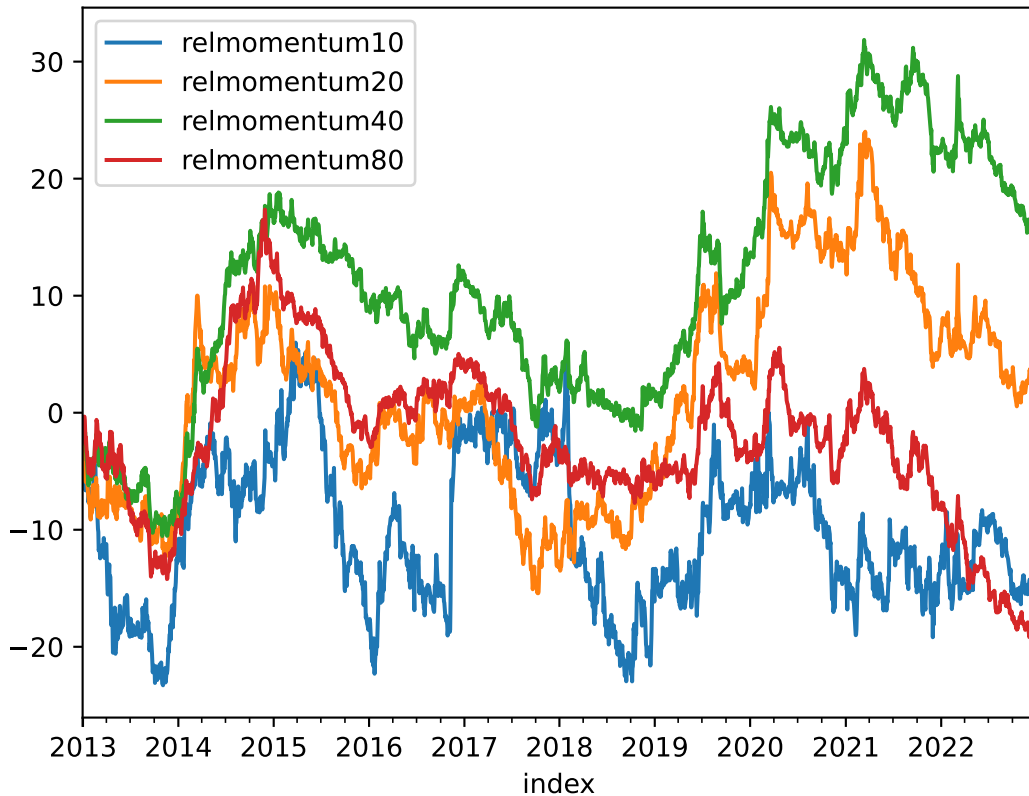
ann. std {'relmomentum10': 12.739, 'relmomentum20': 9.068, 'relmomentum40': 7.472, 'relmomentum80': 6.963}

ann. SR {'relmomentum10': -0.13, 'relmomentum20': -0.13, 'relmomentum40': 0.04, 'relmomentum80': -0.71}



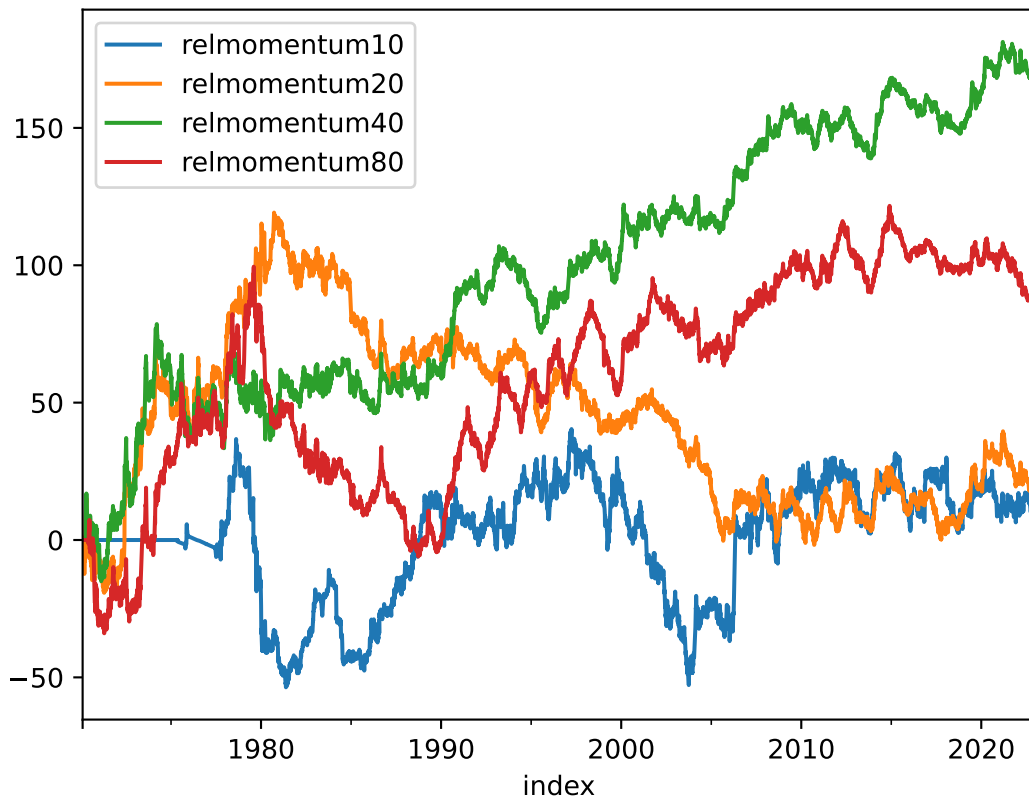
Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -1.279, 'relmomentum20': 0.083, 'relmomentum40': 1.4, 'relmomentum80': -1.848}
ann. std {'relmomentum10': 12.954, 'relmomentum20': 9.036, 'relmomentum40': 7.374, 'relmomentum80': 6.824}
ann. SR {'relmomentum10': -0.1, 'relmomentum20': 0.01, 'relmomentum40': 0.19, 'relmomentum80': -0.27}

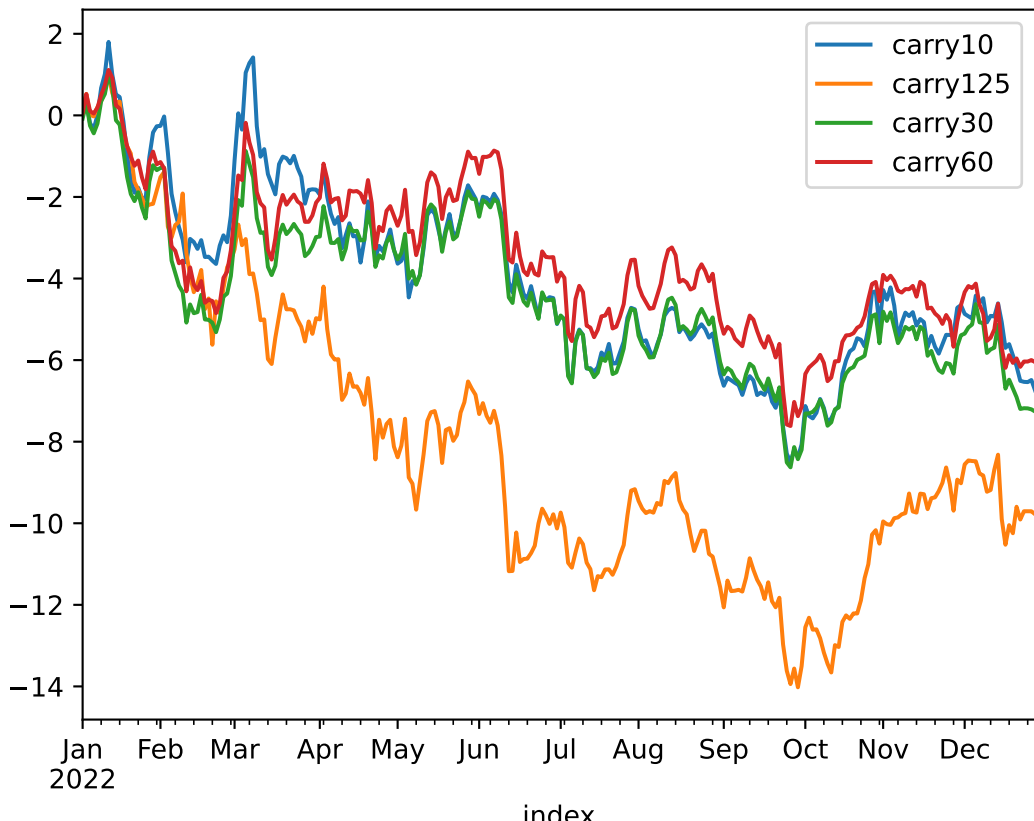


Total Trading Rule P&L for period '99Y'

ann. mean {'relmomentum10': 0.233, 'relmomentum20': 0.304, 'relmomentum40': 3.036, 'relmomentum80': 1.585}
ann. std {'relmomentum10': 13.325, 'relmomentum20': 11.526, 'relmomentum40': 10.796, 'relmomentum80': 11.064}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}

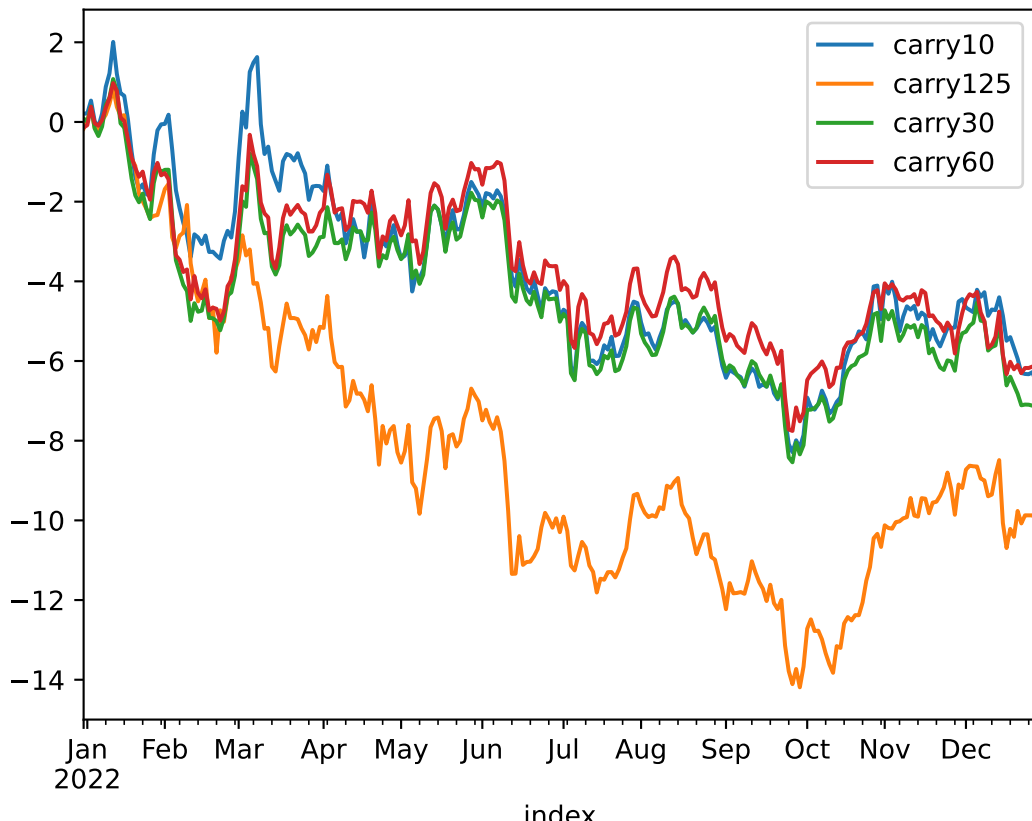


Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': -6.692, 'carry125': -9.704, 'carry30': -7.205, 'carry60': -6.003}
ann. std {'carry10': 7.12, 'carry125': 7.664, 'carry30': 6.773, 'carry60': 6.808}
ann. SR {'carry10': -0.94, 'carry125': -1.27, 'carry30': -1.06, 'carry60': -0.88}

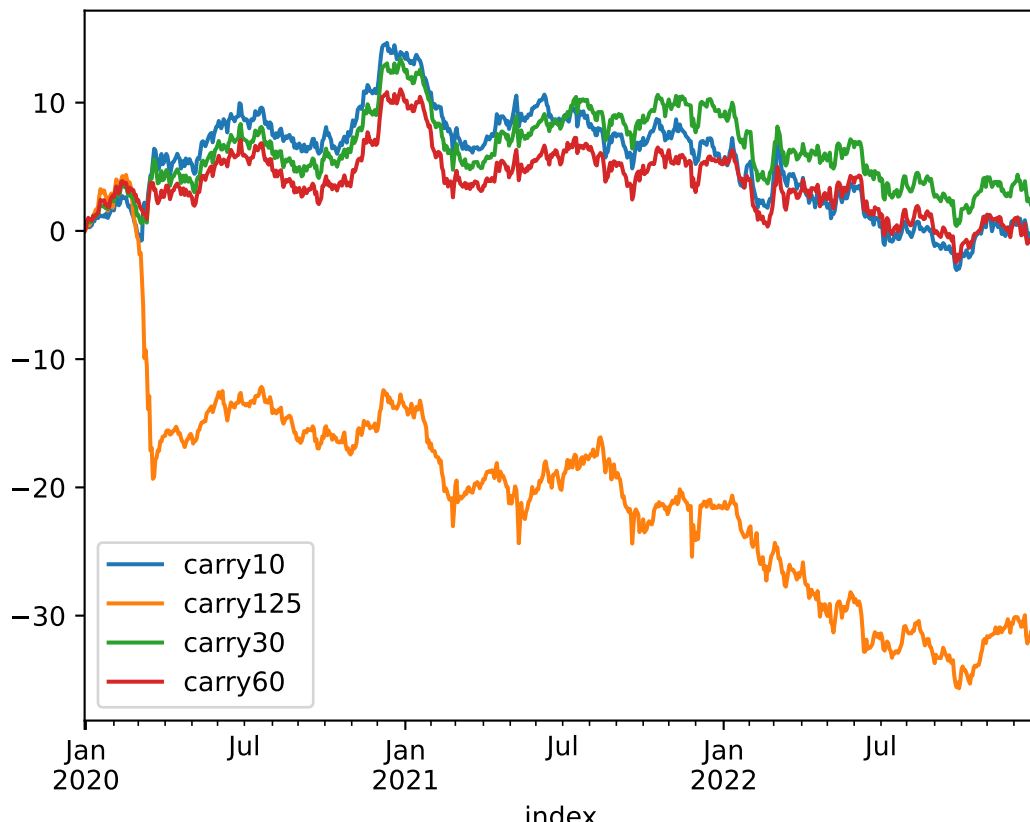


Total Trading Rule P&L for period '1Y'

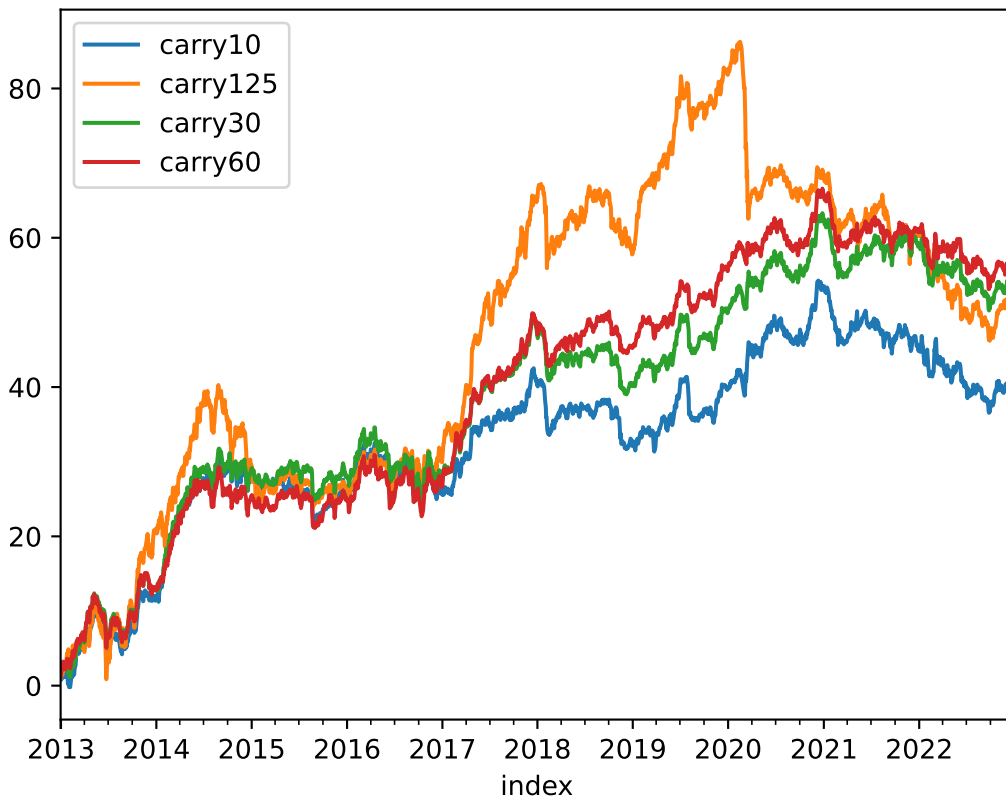
ann. mean	{'carry10': -6.46, 'carry125': -9.833, 'carry30': -7.092, 'carry60': -6.118}
ann. std	{'carry10': 7.11, 'carry125': 7.65, 'carry30': 6.761, 'carry60': 6.795}
ann. SR	{'carry10': -0.91, 'carry125': -1.29, 'carry30': -1.05, 'carry60': -0.9}



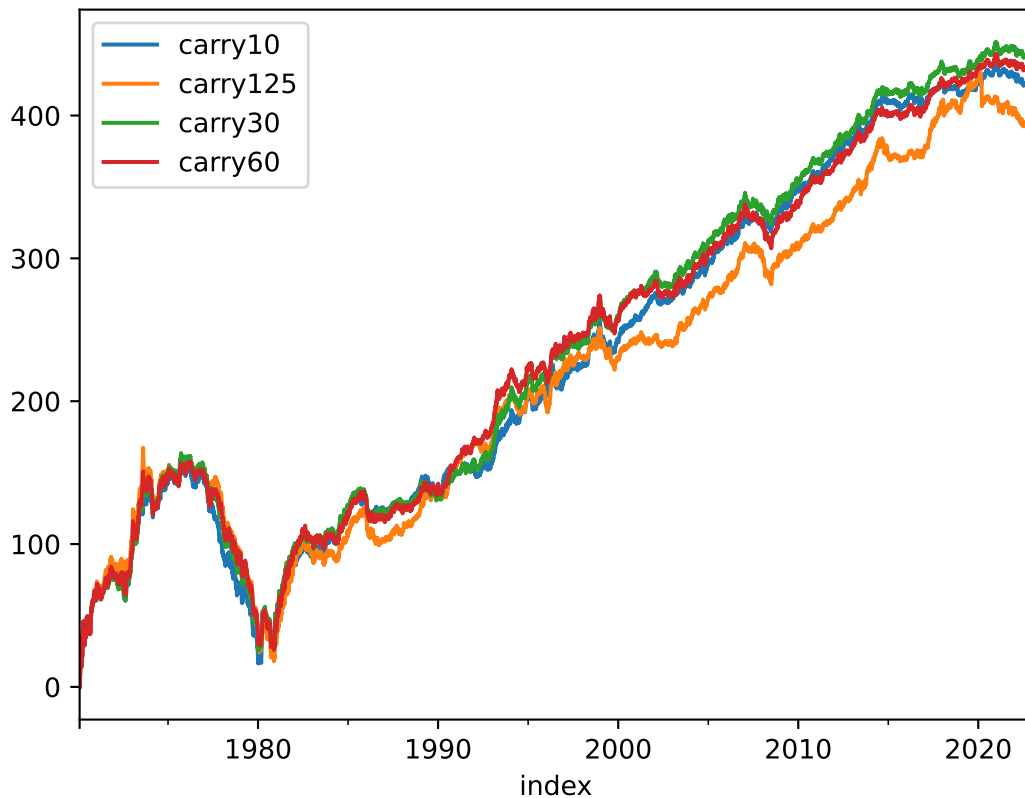
Total Trading Rule P&L for period '3Y'
ann. mean {'carry10': -0.427, 'carry125': -10.287, 'carry30': 0.572, 'carry60': -0.284}
ann. std {'carry10': 6.827, 'carry125': 9.442, 'carry30': 6.624, 'carry60': 6.568}
ann. SR {'carry10': -0.06, 'carry125': -1.09, 'carry30': 0.09, 'carry60': -0.04}



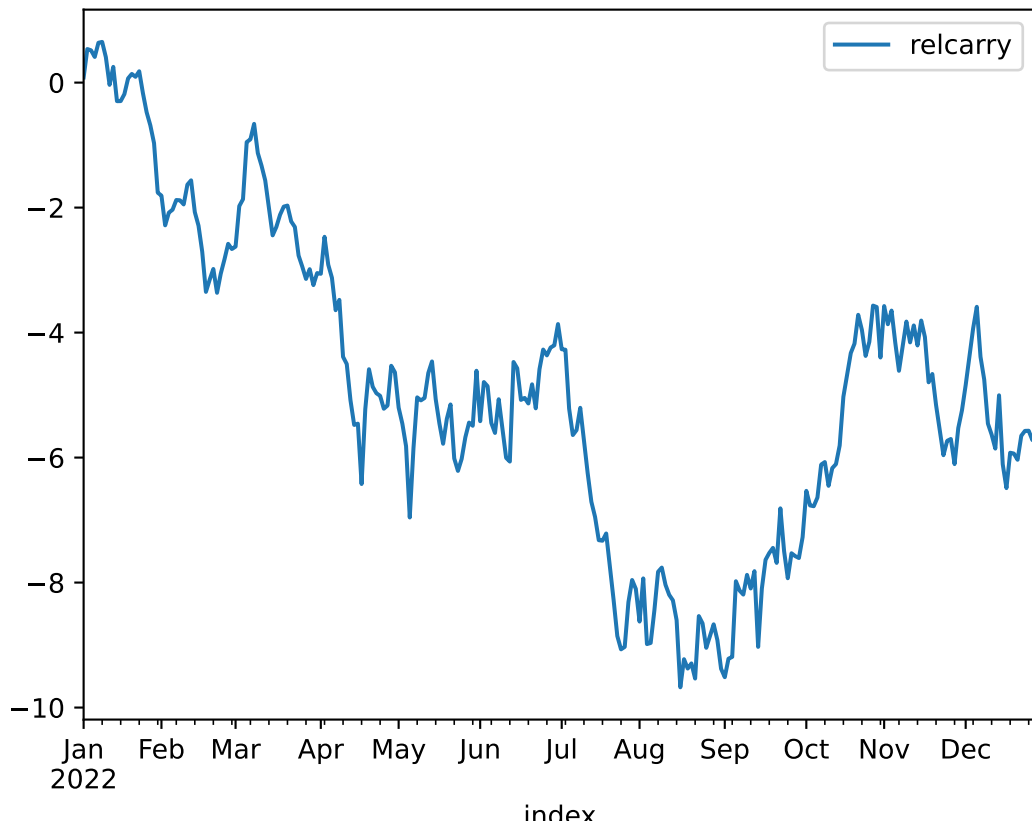
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.76, 'carry125': 4.952, 'carry30': 5.068, 'carry60': 5.367}
ann. std {'carry10': 6.46, 'carry125': 9.139, 'carry30': 6.569, 'carry60': 6.535}
ann. SR {'carry10': 0.58, 'carry125': 0.54, 'carry30': 0.77, 'carry60': 0.82}



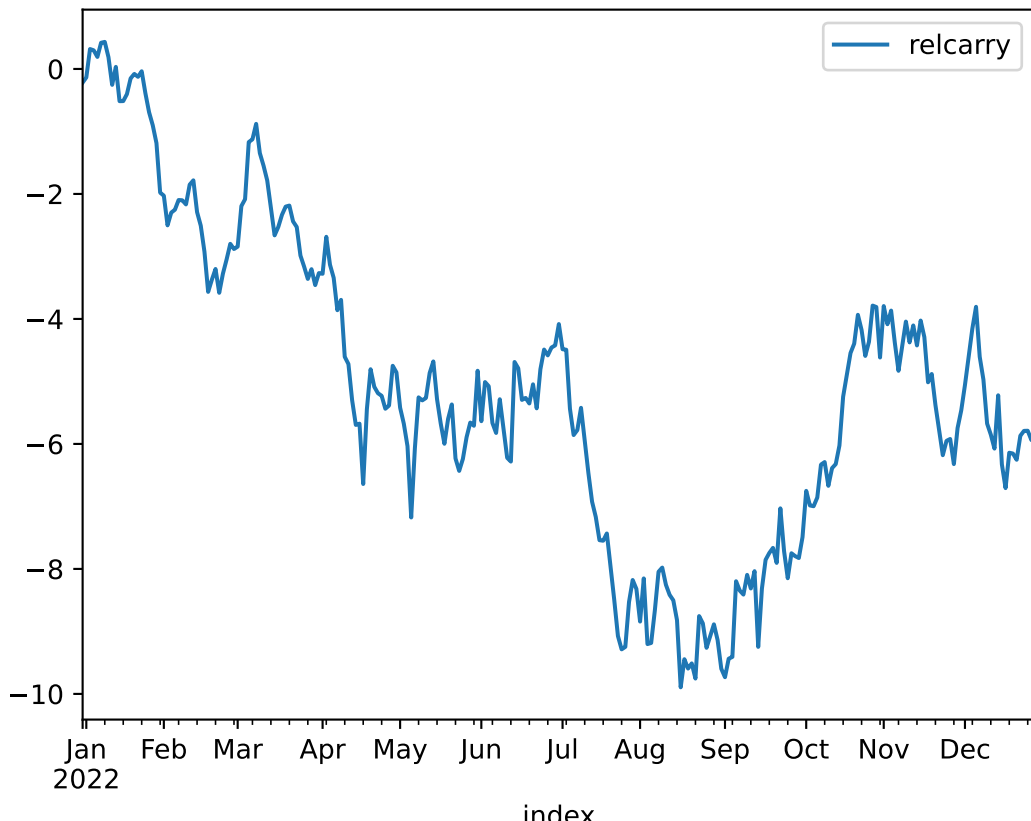
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.803, 'carry125': 7.315, 'carry30': 8.159, 'carry60': 7.996}
ann. std {'carry10': 11.86, 'carry125': 12.101, 'carry30': 11.872, 'carry60': 11.823}
ann. SR {'carry10': 0.66, 'carry125': 0.6, 'carry30': 0.69, 'carry60': 0.68}



Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': -5.453}
ann. std {'relcarry': 7.194}
ann. SR {'relcarry': -0.76}



Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -5.648}
ann. std {'relcarry': 7.183}
ann. SR {'relcarry': -0.79}

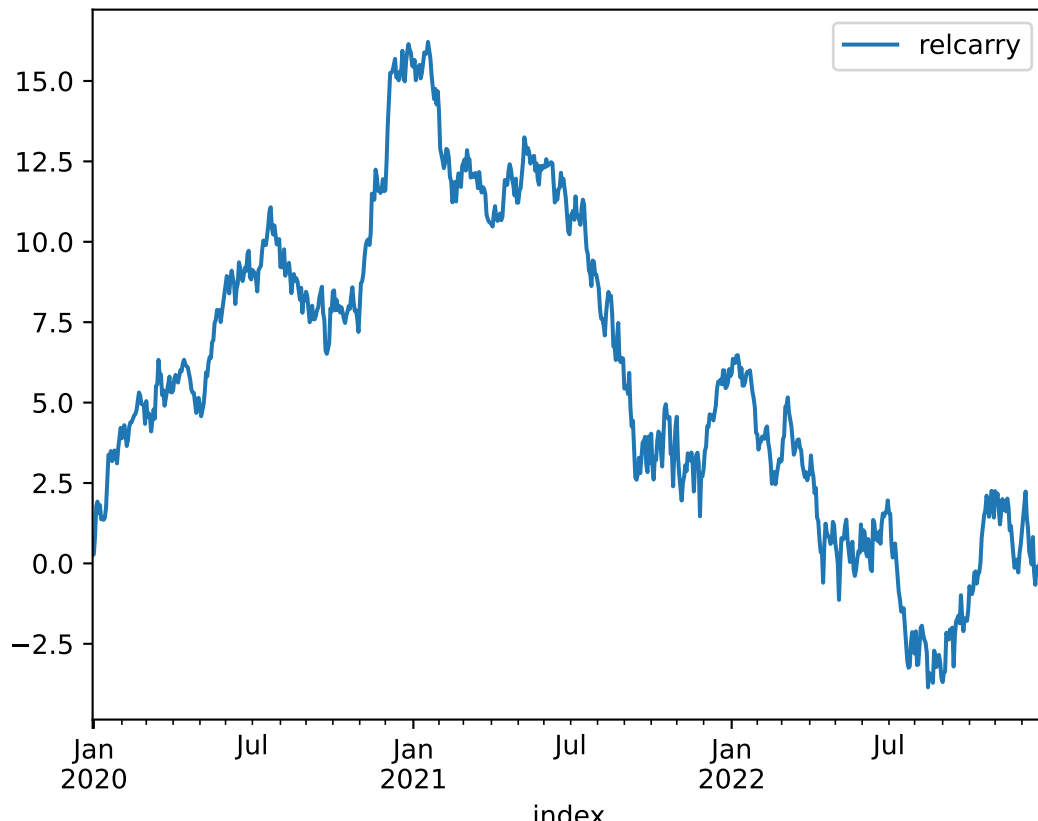


Total Trading Rule P&L for period '3Y'

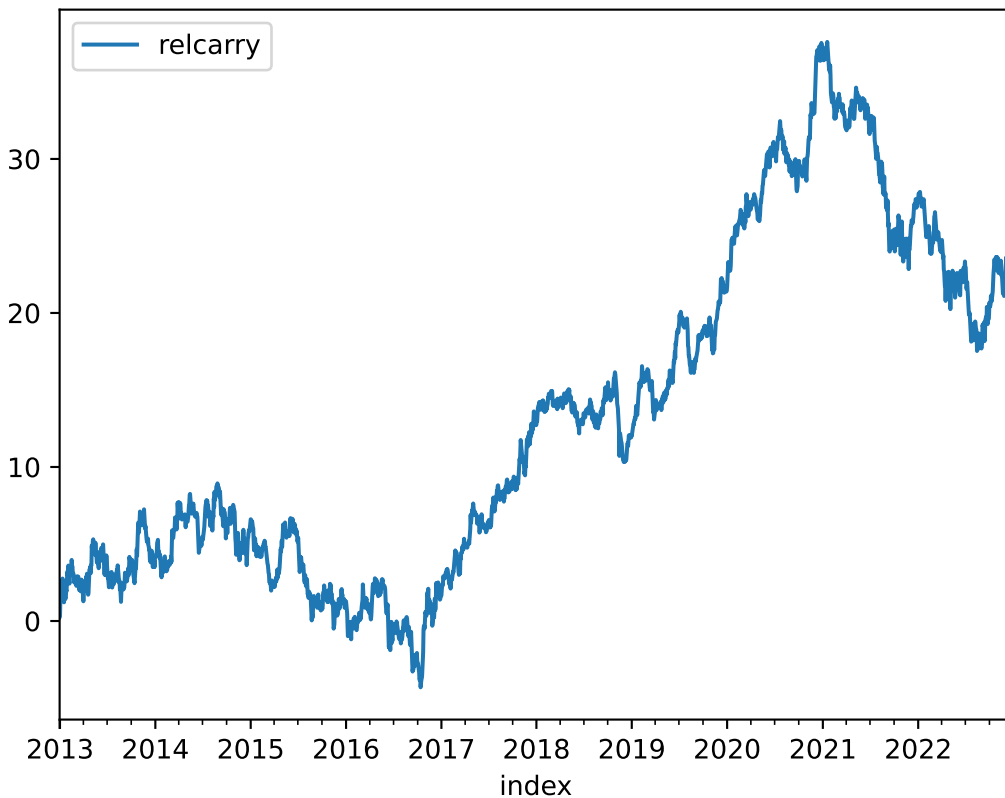
ann. mean {'relcarry': 0.107}

ann. std {'relcarry': 6.87}

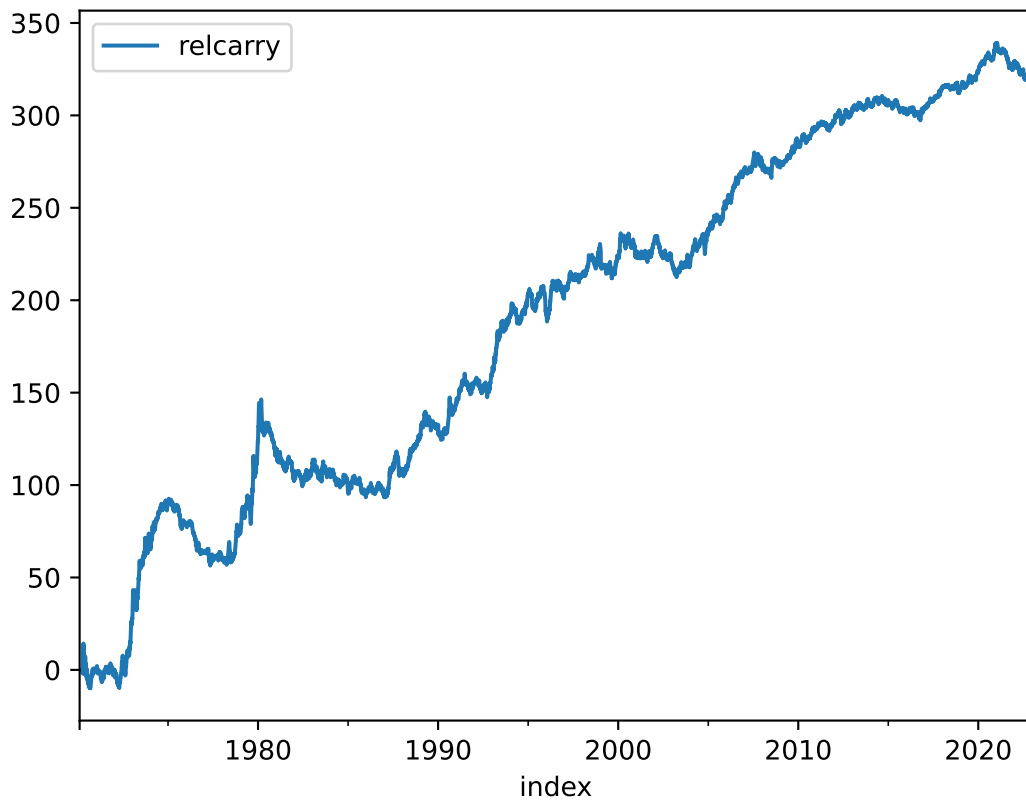
ann. SR {'relcarry': 0.02}



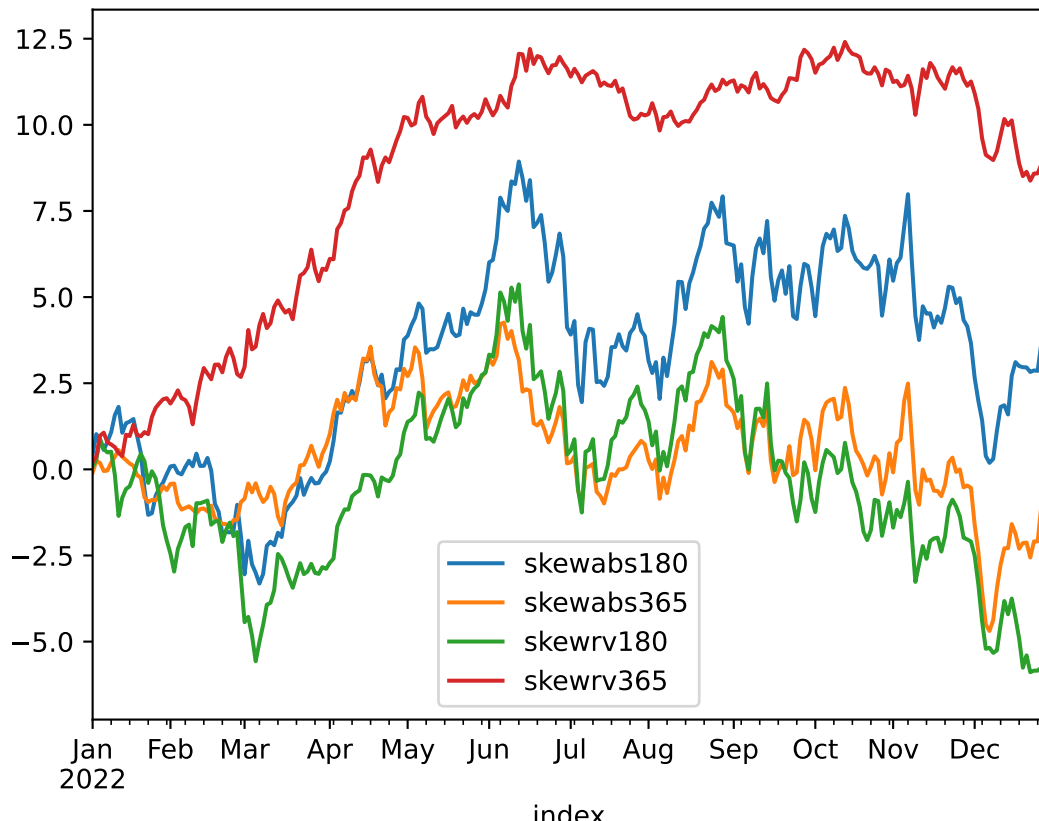
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.131}
ann. std {'relcarry': 6.049}
ann. SR {'relcarry': 0.35}



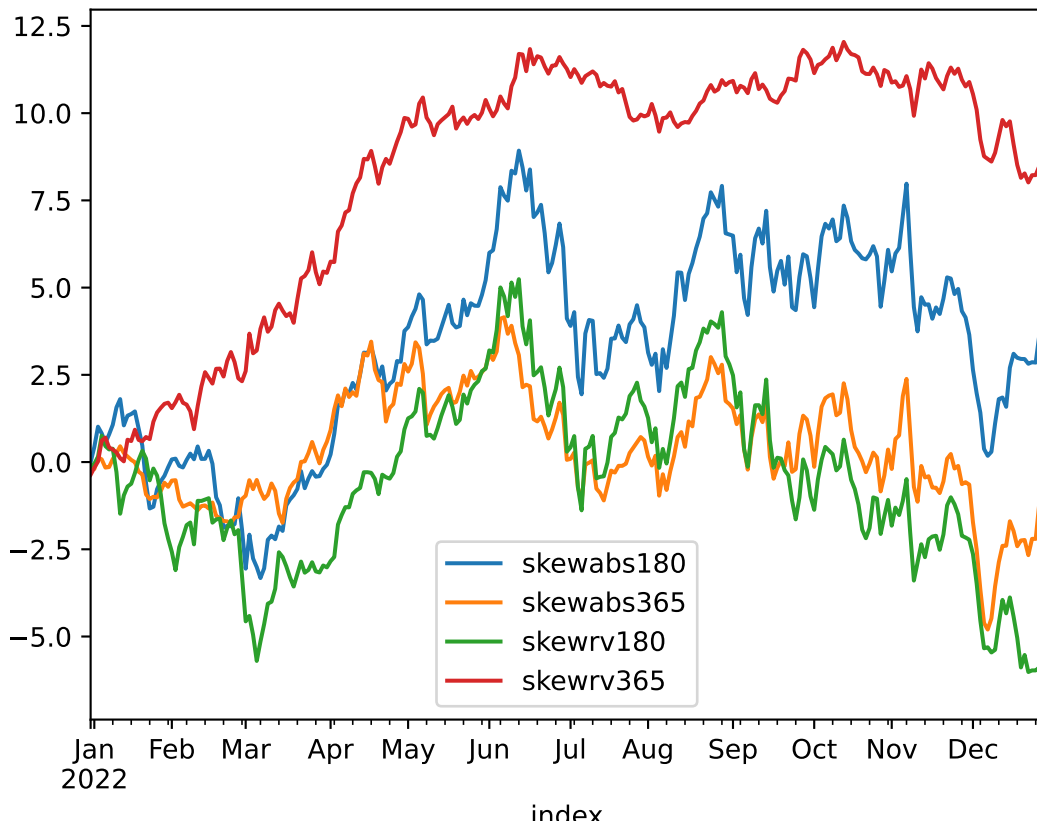
Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.997}
ann. std {'relcarry': 9.559}
ann. SR {'relcarry': 0.63}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 3.518, 'skewabs365': -1.647, 'skewrv180': -6.277, 'skewrv365': 8.133}
ann. std {'skewabs180': 9.914, 'skewabs365': 7.909, 'skewrv180': 9.322, 'skewrv365': 5.043}
ann. SR {'skewabs180': 0.35, 'skewabs365': -0.21, 'skewrv180': -0.67, 'skewrv365': 1.61}



Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 3.496, 'skewabs365': -1.749, 'skewrv180': -6.381, 'skewrv365': 7.742}
ann. std {'skewabs180': 9.894, 'skewabs365': 7.895, 'skewrv180': 9.305, 'skewrv365': 5.049}
ann. SR {'skewabs180': 0.35, 'skewabs365': -0.22, 'skewrv180': -0.69, 'skewrv365': 1.53}

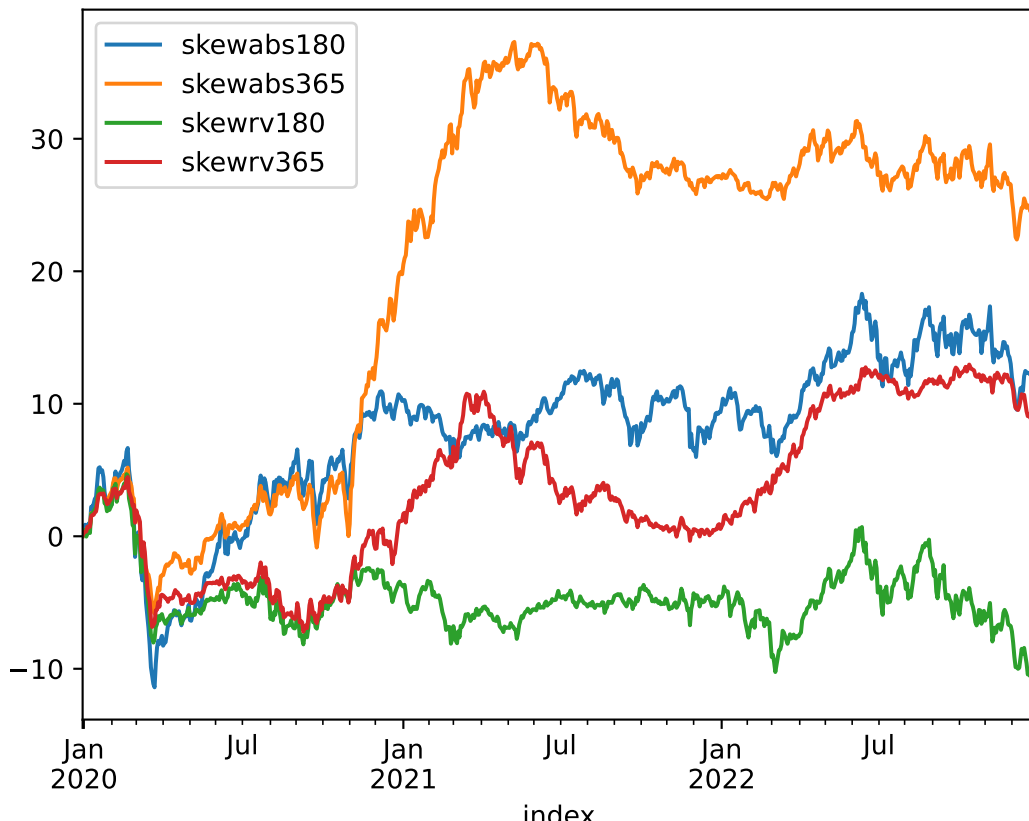


Total Trading Rule P&L for period '3Y'

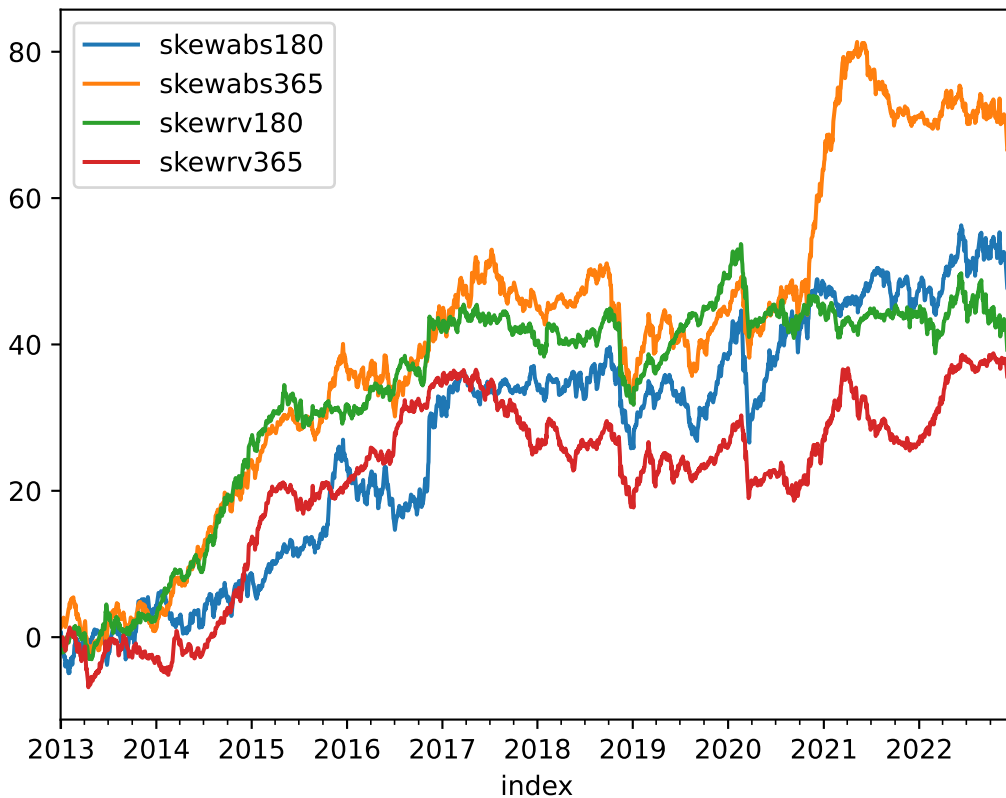
ann. mean {'skewabs180': 4.227, 'skewabs365': 8.324, 'skewrv180': -3.602, 'skewrv365': 2.864}

ann. std {'skewabs180': 9.626, 'skewabs365': 8.794, 'skewrv180': 7.825, 'skewrv365': 6.605}

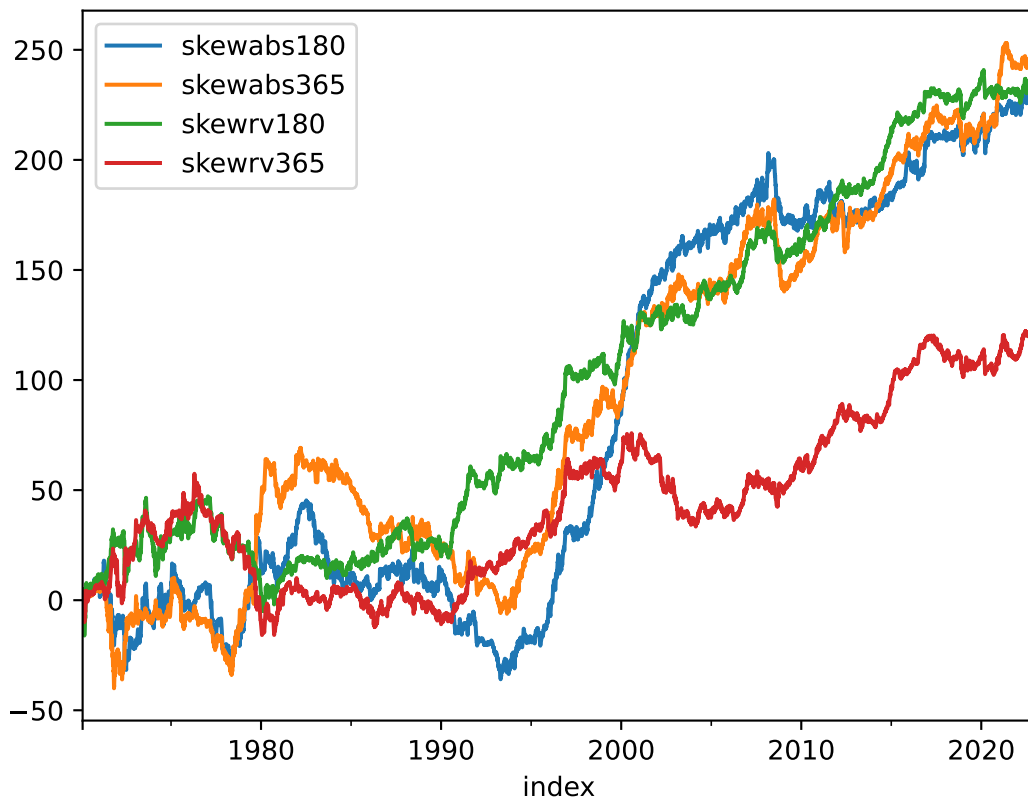
ann. SR {'skewabs180': 0.44, 'skewabs365': 0.95, 'skewrv180': -0.46, 'skewrv365': 0.43}



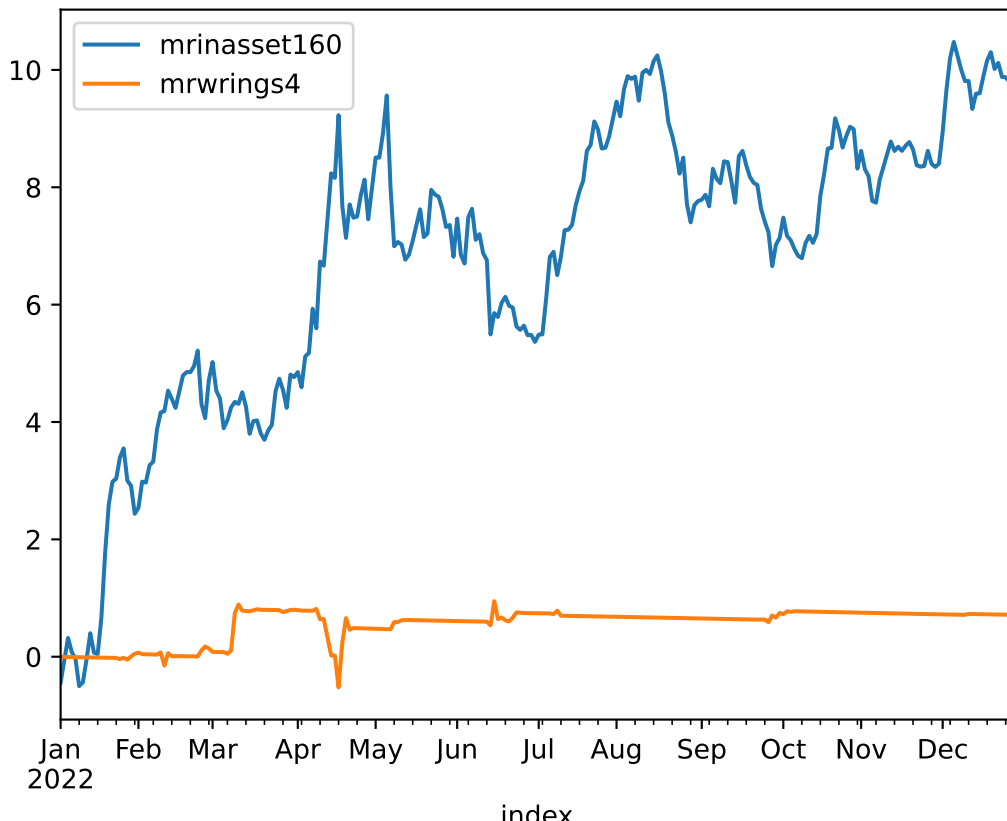
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.996, 'skewabs365': 6.818, 'skewrv180': 3.734, 'skewrv365': 3.395}
ann. std {'skewabs180': 8.076, 'skewabs365': 7.996, 'skewrv180': 6.602, 'skewrv365': 6.18}
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.85, 'skewrv180': 0.57, 'skewrv365': 0.55}



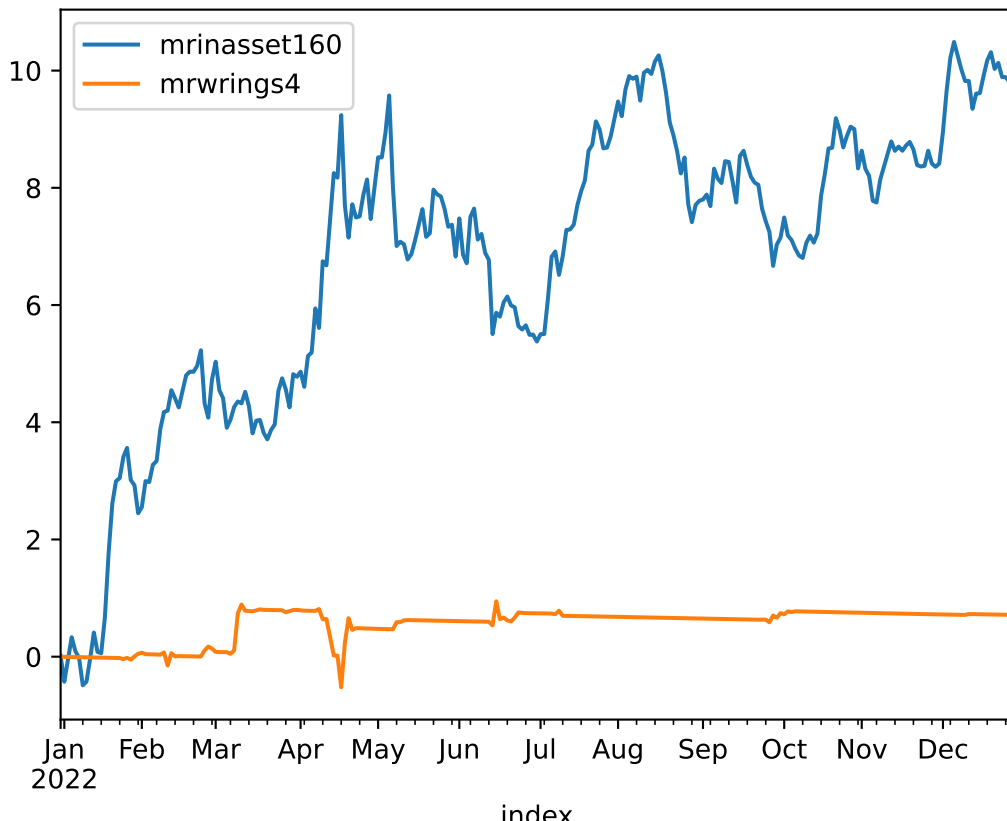
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.216, 'skewabs365': 4.475, 'skewrv180': 4.176, 'skewrv365': 2.194}
ann. std {'skewabs180': 10.792, 'skewabs365': 10.298, 'skewrv180': 9.309, 'skewrv365': 8.603}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.26}



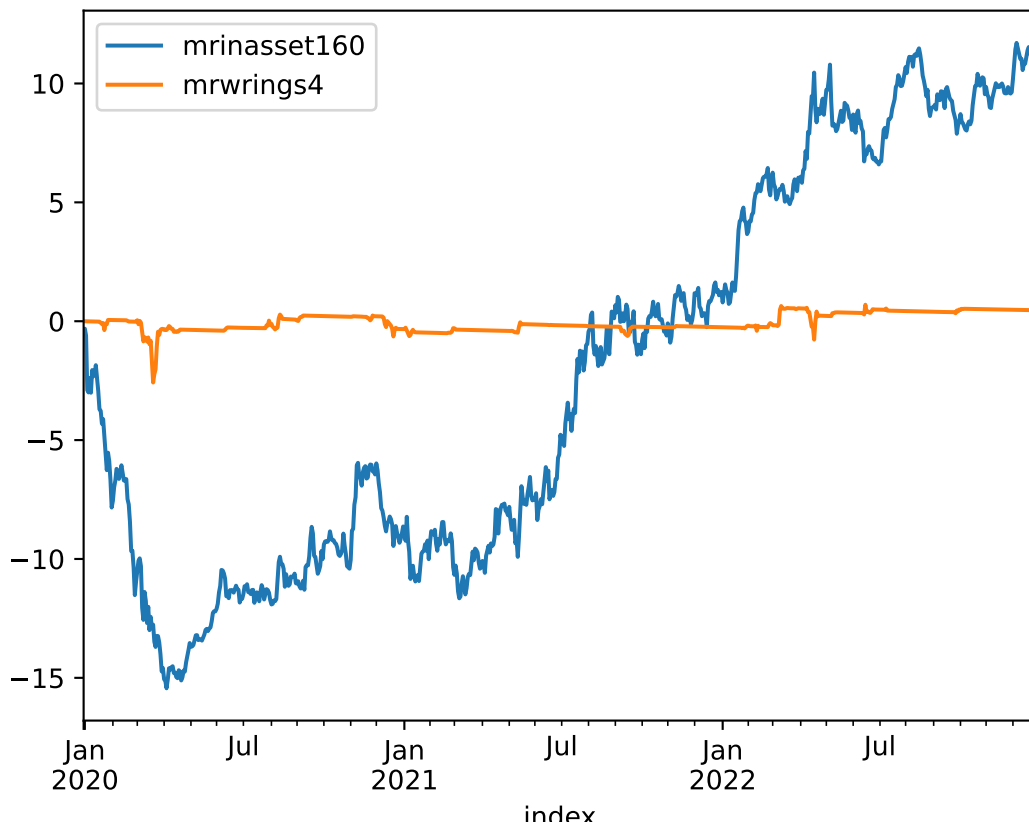
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 9.898, 'mrwrings4': 0.708}
ann. std {'mrinasset160': 6.214, 'mrwrings4': 1.487}
ann. SR {'mrinasset160': 1.59, 'mrwrings4': 0.48}



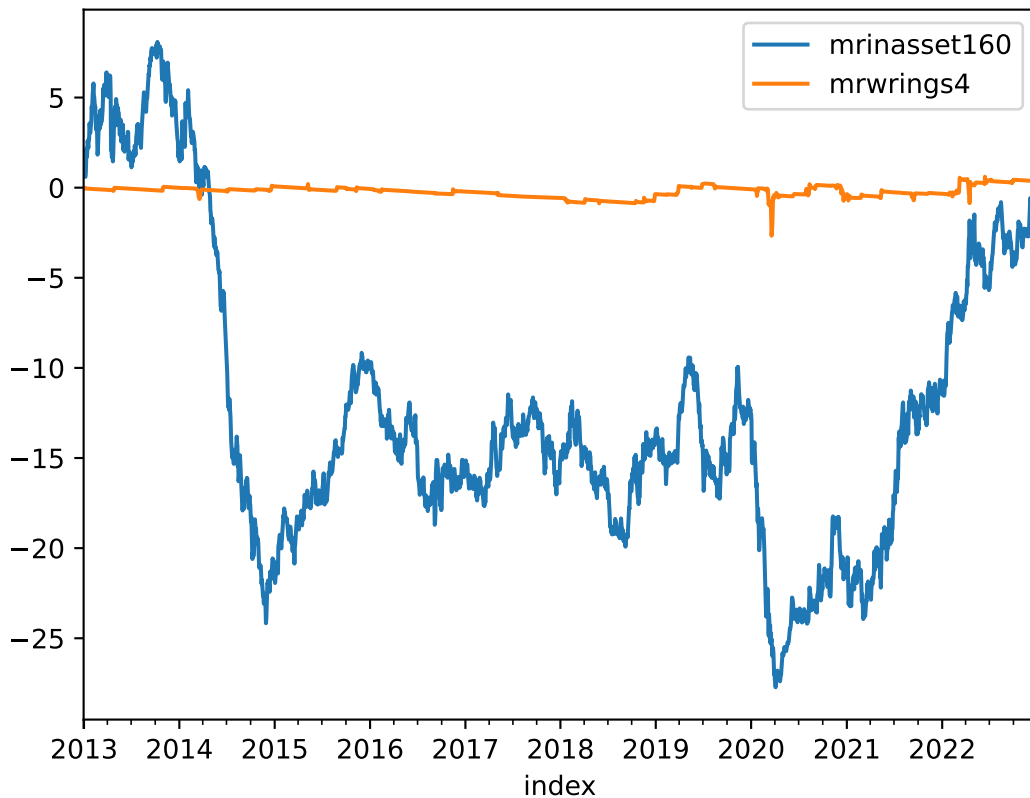
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 9.872, 'mrwrings4': 0.704}
ann. std {'mrinasset160': 6.202, 'mrwrings4': 1.484}
ann. SR {'mrinasset160': 1.59, 'mrwrings4': 0.47}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 3.668, 'mrwrings4': 0.151}
ann. std {'mrinasset160': 7.08, 'mrwrings4': 1.536}
ann. SR {'mrinasset160': 0.52, 'mrwrings4': 0.1}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.106, 'mrwrings4': 0.037}
ann. std {'mrinasset160': 6.622, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': -0.02, 'mrwrings4': 0.04}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.344, 'mrwrings4': -1.17}
ann. std {'mrinasset160': 10.921, 'mrwrings4': 2.631}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.44}

