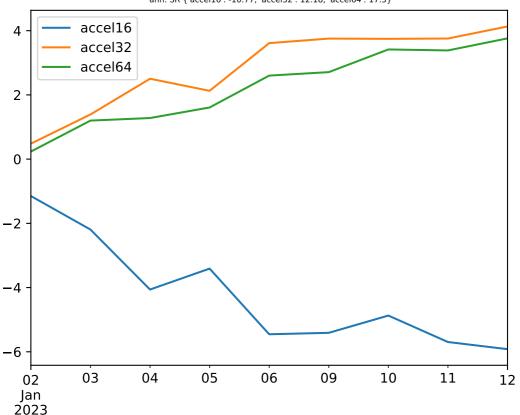
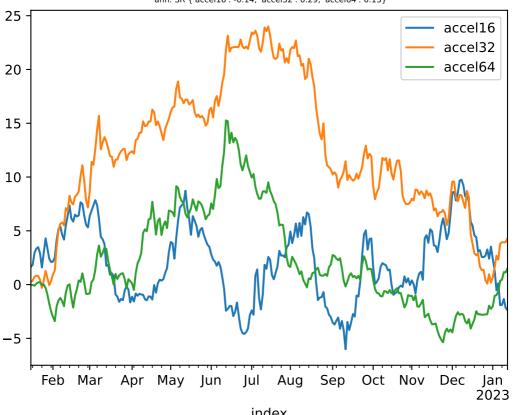
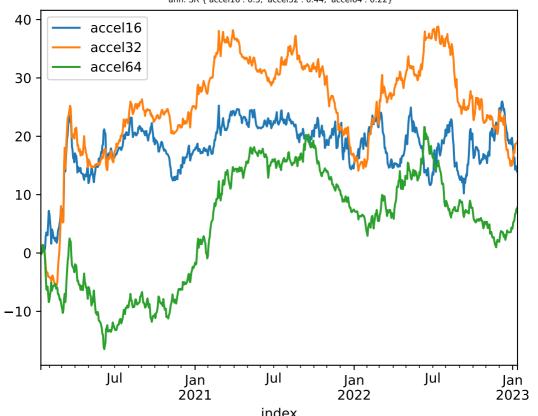
Total Trading Rule P&L for period 'YTD' ann. mean {'accel16': -168.332, 'accel32': 117.527, 'accel64': 106.964} ann. std {'accel16': 15.631, 'accel32': 9.651, 'accel64': 6.112} ann. SR {'accel16': -10.77, 'accel32': 12.18, 'accel64': 17.5}



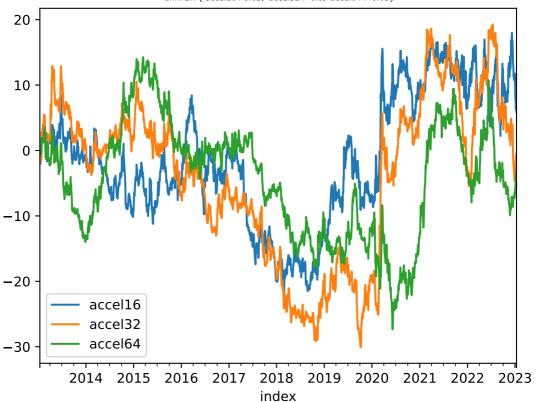
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -2.349, 'accel32': 4.251, 'accel64': 1.483}
ann. std {'accel16': 16.298, 'accel32': 14.658, 'accel64': 11.694}
ann. SR {'accel16': -0.14, 'accel32': 0.29, 'accel64': 0.13}



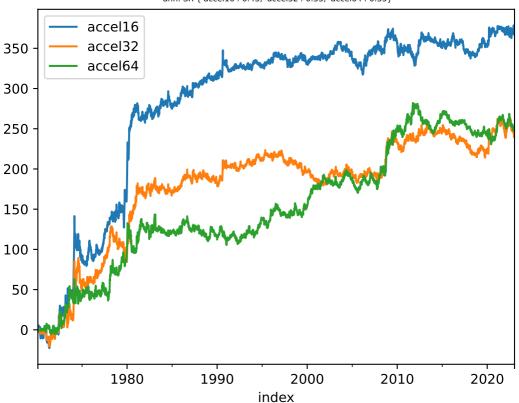
Total Trading Rule P&L for period '3Y' ann. mean {'accel16': 4.521, 'accel32': 6.257, 'accel64': 2.565} ann. std {'accel16': 15.033, 'accel32': 14.314, 'accel64': 11.679} ann. SR {'accel16': 0.3, 'accel32': 0.44, 'accel64': 0.22}



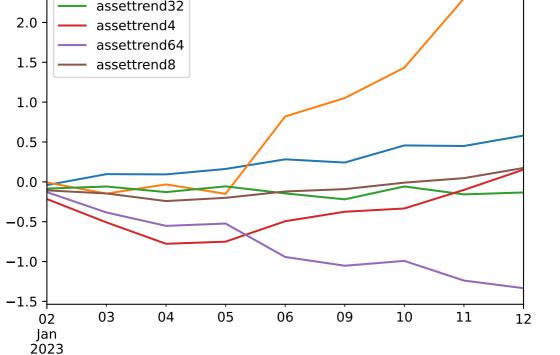
Total Trading Rule P&L for period '10Y' ann. mean {'accel16': 0.574, 'accel32': -0.041, 'accel64': -0.296} ann. std {'accel16': 11.966, 'accel32': 11.226, 'accel64': 9.585} ann. SR {'accel16': 0.05, 'accel32': -0.0, 'accel64': -0.03}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.789, 'accel32': 4.515, 'accel64': 4.723}
ann. std {'accel16': 15.731, 'accel32': 13.8, 'accel64': 13.325}
ann. SR {'accel16': 0.43, 'accel32': 0.33, 'accel64': 0.35}

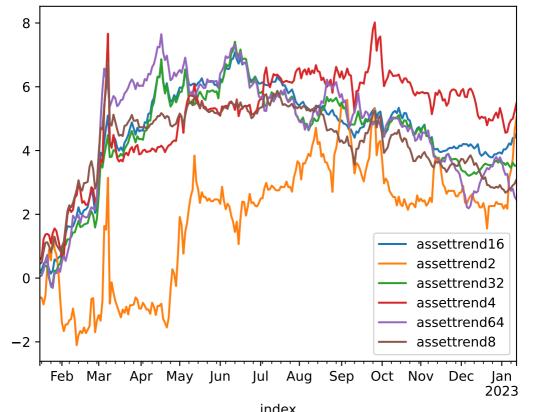


Total Trading Rule P&L for period 'YTD' ann. mean {'assettrend16': 16.511, 'assettrend2': 77.229, 'assettrend32': -3.79, 'assettrend4': 4.344, 'assettrend64': -37.941, 'assettrend8': 4.95} ann. std {'assettrend16': 1.469, 'assettrend2': 6.433, 'assettrend32': 1.452, 'assettrend4': 3.591, 'assettrend64': 2.365, 'assettrend8': 1.31} ann. SR {'assettrend16': 11.24, 'assettrend2': 12.0, 'assettrend32': -2.61, 'assettrend4': 1.21, 'assettrend64': -16.04, 'assettrend8': 3.78} assettrend16 2.5 assettrend2 assettrend32 2.0 assettrend4 assettrend64 1.5 assettrend8 1.0 0.5 0.0



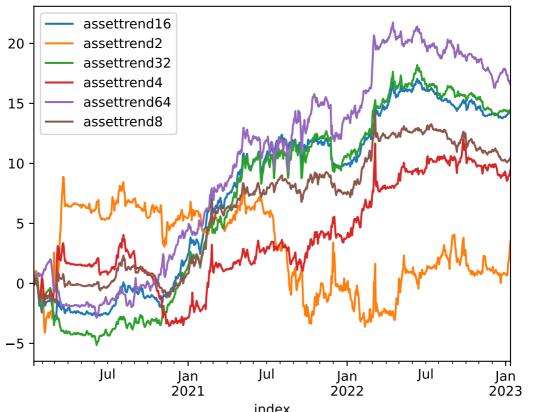
Total Trading Rule P&L for period '1Y'

ann. mean { 'assettrend16': 4.451, 'assettrend2': 4.962, 'assettrend32': 3.488, 'assettrend4': 5.401, 'assettrend64': 2.418, 'assettrend8': 3.045} ann. std { 'assettrend16': 3.0, 'assettrend2': 7.746, 'assettrend32': 3.267, 'assettrend4': 5.697, 'assettrend64': 3.924, 'assettrend8': 3.698} ann. SR { 'assettrend16': 1.48, 'assettrend2': 0.64, 'assettrend32': 1.07, 'assettrend4': 0.95, 'assettrend64': 0.62, 'assettrend8': 0.82}



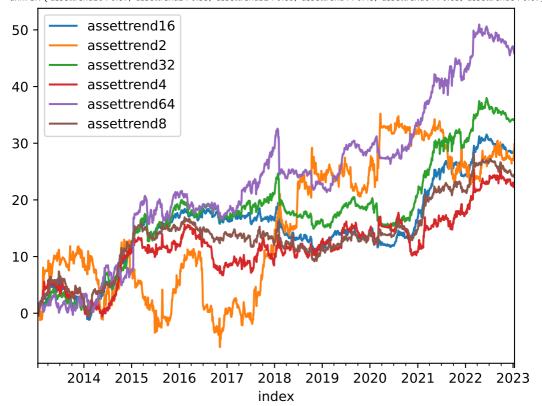
Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 4.737, 'assettrend2': 1.153, 'assettrend32': 4.684, 'assettrend4': 3.1, 'assettrend64': 5.412, 'assettrend8': 3.43} ann. std {'assettrend16': 3.602, 'assettrend2': 7.796, 'assettrend32': 4.419, 'assettrend4': 5.362, 'assettrend64': 5.135, 'assettrend8': 3.74} ann. SR {'assettrend16': 1.32, 'assettrend2': 0.15, 'assettrend32': 1.06, 'assettrend4': 0.58, 'assettrend64': 1.05, 'assettrend8': 0.92}



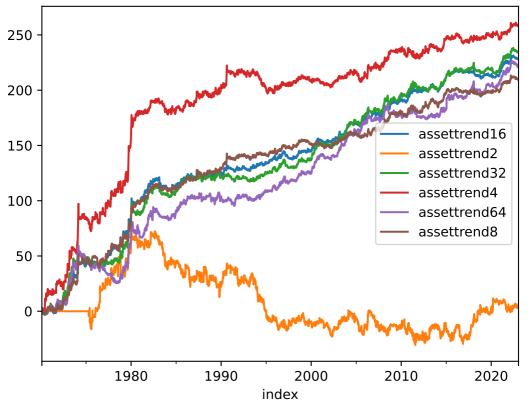
Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.845, 'assettrend2': 2.933, 'assettrend32': 3.348, 'assettrend4': 2.275, 'assettrend64': 4.491, 'assettrend8': 2.404} ann. std {'assettrend16': 3.269, 'assettrend2': 8.404, 'assettrend32': 3.746, 'assettrend4': 5.005, 'assettrend64': 5.305, 'assettrend8': 3.566} ann. SR {'assettrend16': 0.87, 'assettrend2': 0.35, 'assettrend2': 0.89, 'assettrend4': 0.45, 'assettrend64': 0.85, 'assettrend8': 0.67}



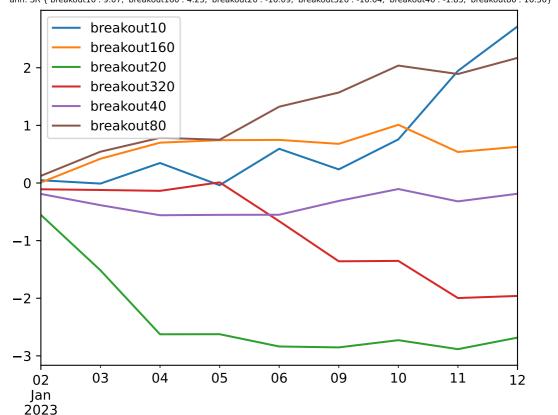
Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.24, 'assettrend2': 0.118, 'assettrend32': 4.343, 'assettrend4': 4.795, 'assettrend64': 4.099, 'assettrend8': 3.886} ann. std {'assettrend16': 4.66, 'assettrend2': 10.049, 'assettrend32': 4.894, 'assettrend4': 7.348, 'assettrend64': 5.47, 'assettrend8': 5.035} ann. SR {'assettrend16': 0.91, 'assettrend2': 0.01, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}



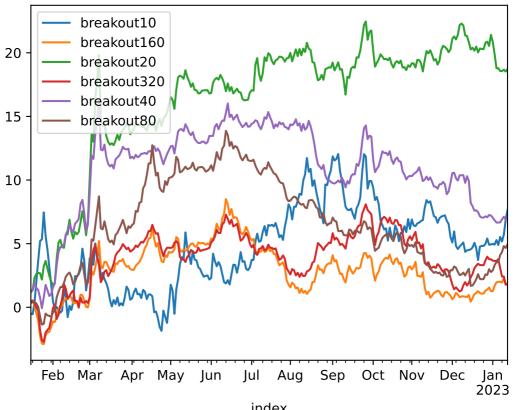
Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 77.278, 'breakout160': 17.859, 'breakout20': -76.323, 'breakout320': -55.758, 'breakout40': -5.309, 'breakout80': 61.759} ann. std {'breakout10': 8.521, 'breakout160': 4.199, 'breakout20': 7.567, 'breakout320': 5.552, 'breakout40': 2.908, 'breakout80': 3.73} ann. SR {'breakout10': 9.07, 'breakout160': 4.25, 'breakout20': -10.09, 'breakout320': -10.04, 'breakout40': -1.83, 'breakout80': 16.56}



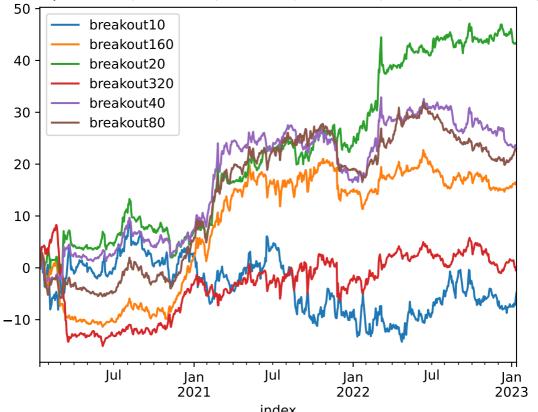
Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 7.535, 'breakout160': 1.859, 'breakout20': 18.437, 'breakout320': 1.784, 'breakout40': 6.924, 'breakout80': 4.868} ann. std {'breakout10': 13.359, 'breakout160': 7.076, 'breakout20': 11.885, 'breakout320': 7.368, 'breakout40': 9.607, 'breakout80': 7.946} ann. SR {'breakout10': 0.56, 'breakout160': 0.26, 'breakout20': 1.55, 'breakout320': 0.24, 'breakout40': 0.72, 'breakout80': 0.61}

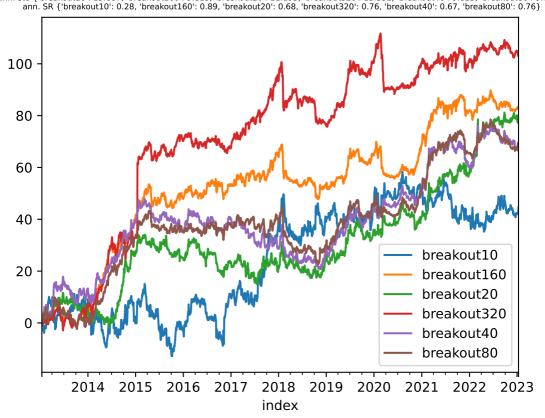


Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -1.558, 'breakout160': 5.27, 'breakout20': 14.189, 'breakout320': -0.16, 'breakout40': 7.717, 'breakout80': 7.558} ann. std {'breakout10': 14.507, 'breakout160': 9.721, 'breakout20': 11.493, 'breakout320': 10.718, 'breakout40': 9.957, 'breakout80': 9.53} ann. SR {'breakout10': -0.11, 'breakout160': 0.54, 'breakout20': 1.23, 'breakout320': -0.01, 'breakout40': 0.78, 'breakout80': 0.79}

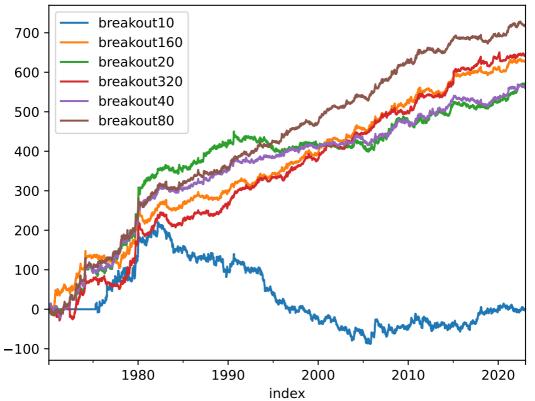


Total Trading Rule P&L for period '10Y' ann. mean {'breakout10': 4.387, 'breakout160': 8.156, 'breakout20': 7.6, 'breakout320': 10.099, 'breakout40': 6.567, 'breakout80': 6.835} ann. std {'breakout10': 15.687, 'breakout160': 9.115, 'breakout20': 11.195, 'breakout320': 13.331, 'breakout40': 9.825, 'breakout80': 9.018}



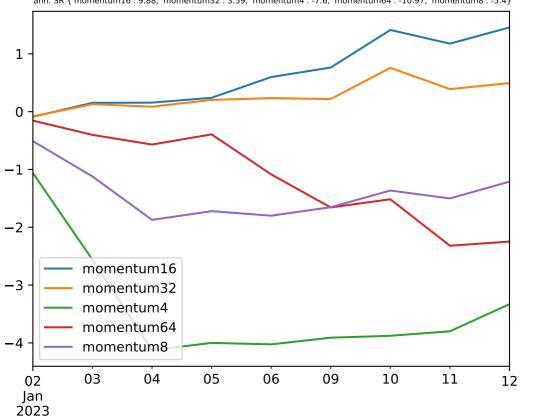
Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': 0.016, 'breakout160': 11.64, 'breakout20': 10.532, 'breakout320': 11.895, 'breakout40': 10.377, 'breakout80': 13.339} ann. std {'breakout10': 20.832, 'breakout160': 12.494, 'breakout20': 16.1, 'breakout320': 13.048, 'breakout40': 13.232, 'breakout80': 12.754} ann. SR {'breakout10': 0.0, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.05}



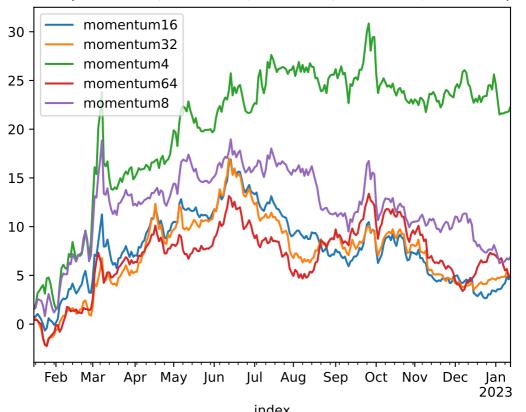
Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 41.424, 'momentum32': 14.039, 'momentum4': -94.724, 'momentum64': -63.928, 'momentum8': -34.436} ann. std {'momentum16': 4.191, 'momentum32': 3.915, 'momentum4': 12.456, 'momentum64': 5.828, 'momentum8': 6.378} ann. SR {'momentum16': 9.88, 'momentum32': 3.59, 'momentum4': -7.6, 'momentum64': -10.97, 'momentum8': -5.4}



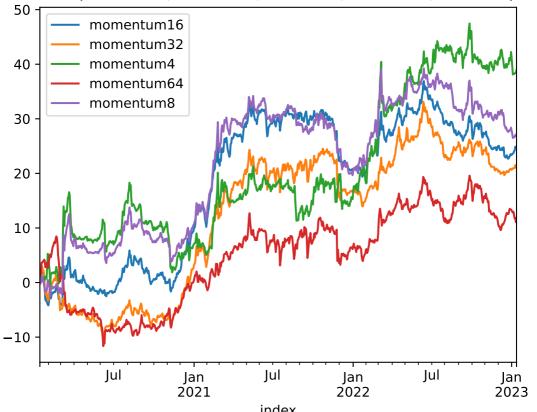
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 4.8, 'momentum32': 5.043, 'momentum4': 21.952, 'momentum64': 4.843, 'momentum8': 6.799} ann. std {'momentum16': 10.089, 'momentum32': 9.61, 'momentum4': 17.277, 'momentum64': 9.332, 'momentum8': 13.131} ann. SR {'momentum16': 0.48, 'momentum32': 0.52, 'momentum4': 1.27, 'momentum64': 0.52, 'momentum8': 0.52}



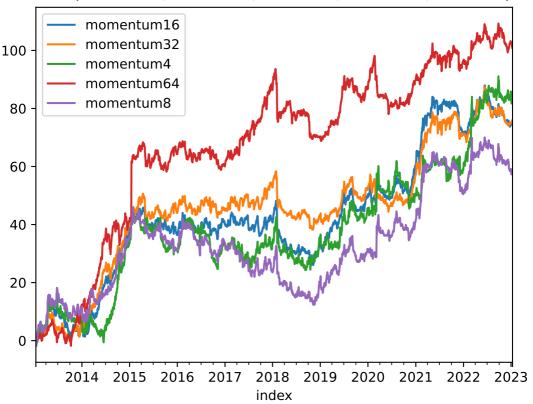
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.146, 'momentum32': 6.946, 'momentum4': 12.773, 'momentum64': 3.637, 'momentum8': 8.883} ann. std {'momentum16': 10.997, 'momentum32': 10.839, 'momentum4': 16.095, 'momentum64': 10.922, 'momentum8': 12.775} ann. SR {'momentum16': 0.74, 'momentum32': 0.64, 'momentum4': 0.79, 'momentum64': 0.33, 'momentum8': 0.7}



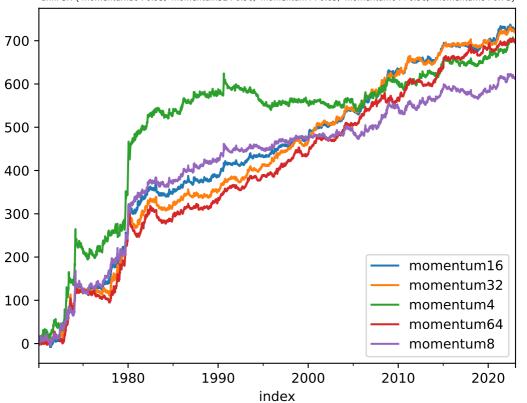
Total Trading Rule P&L for period '10Y'

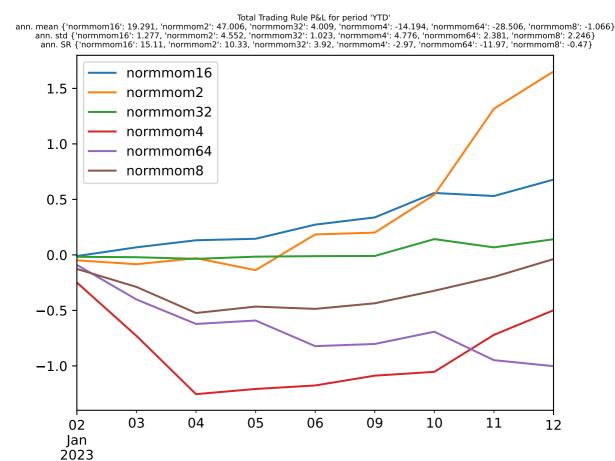
ann. mean {'momentum16': 7.452, 'momentum32': 7.421, 'momentum4': 8.098, 'momentum64': 9.894, 'momentum8': 5.686} ann. std {'momentum16': 9.946, 'momentum32': 9.486, 'momentum4': 13.701, 'momentum64': 12.003, 'momentum8': 11.315} ann. SR {'momentum16': 0.75, 'momentum32': 0.78, 'momentum4': 0.59, 'momentum64': 0.82, 'momentum8': 0.5}



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

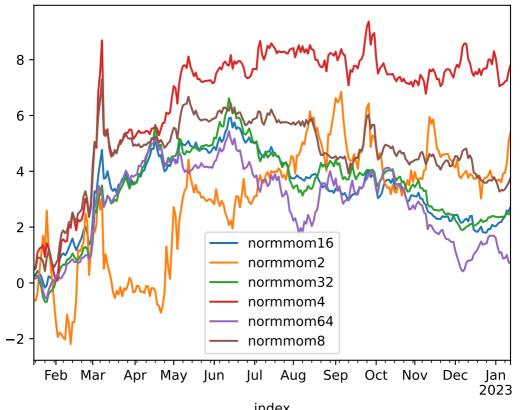
ann. mean {'momentum16': 13.447, 'momentum32': 13.359, 'momentum4': 12.957, 'momentum64': 12.922, 'momentum8': 11.331} ann. std {'momentum16': 14.221, 'momentum32': 13.851, 'momentum4': 20.077, 'momentum64': 13.489, 'momentum8': 15.871} ann. SR {'momentum16': 0.95, 'momentum32': 0.96, 'momentum4': 0.65, 'momentum64': 0.96, 'momentum8': 0.71





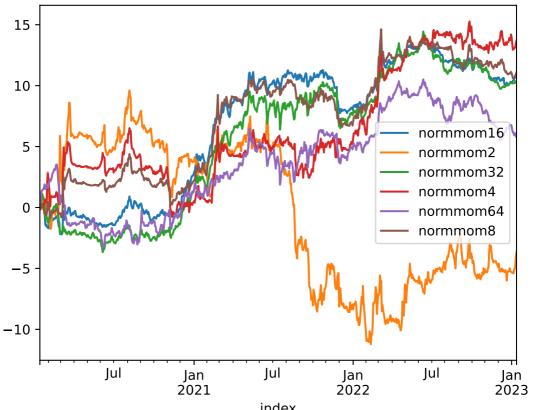
Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 2.675, 'normmom2': 5.311, 'normmom32': 2.489, 'normmom4': 7.684, 'normmom64': 0.68, 'normmom8': 3.7} ann. std {'normmom16': 3.121, 'normmom2': 8.002, 'normmom32': 3.112, 'normmom4': 5.985, 'normmom64': 3.405, 'normmom8': 4.218} ann. SR {'normmom16': 0.86, 'normmom2': 0.66, 'normmom32': 0.8, 'normmom4': 1.28, 'normmom64': 0.2, 'normmom8': 0.88}



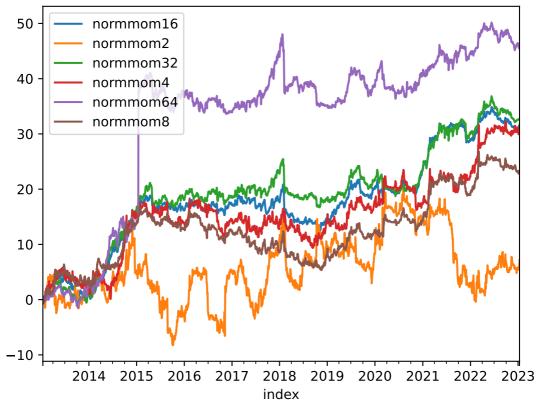
Total Trading Rule P&L for period '3Y' n16': 3.579, 'normmom2': -1.186, 'normmom32': 3.386, 'normmom4': 4.48, 'normmom64': 1.886, 'no

ann. mean {'normmom16': 3.579, 'normmom2': -1.186, 'normmom32': 3.386, 'normmom4': 4.48, 'normmom64': 1.886, 'normmom8': 3.629} ann. std {'normmom16': 3.7, 'normmom2': 8.471, 'normmom32': 4.039, 'normmom4': 5.834, 'normmom64': 4.311, 'normmom8': 4.24} ann. SR {'normmom16': 0.97, 'normmom2': -0.14, 'normmom32': 0.84, 'normmom4': 0.77, 'normmom64': 0.44, 'normmom8': 0.86}



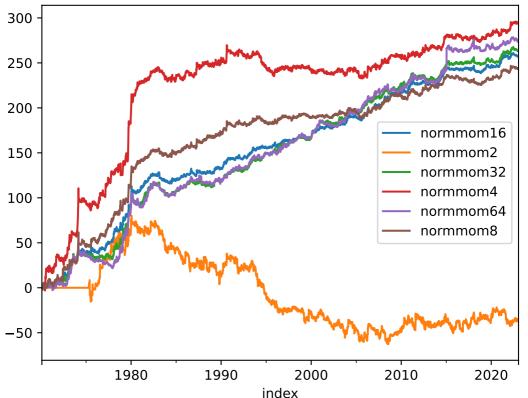
Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 3.106, 'normmom2': 0.706, 'normmom32': 3.213, 'normmom4': 3.012, 'normmom64': 4.458, 'normmom8': 2.286} ann. std {'normmom16': 3.576, 'normmom2': 9.051, 'normmom32': 3.725, 'normmom4': 5.497, 'normmom64': 8.56, 'normmom8': 4.043} ann. SR {'normmom16': 0.87, 'normmom2': 0.08, 'normmom32': 0.86, 'normmom4': 0.55, 'normmom64': 0.52, 'normmom8': 0.57}



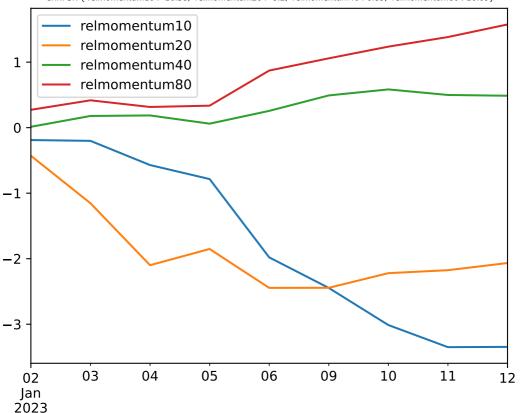
Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.778, 'normmom2': -0.65, 'normmom32': 4.886, <sup>i</sup>normmom4': 5.458, 'normmom64': 5.073, 'normmom8': 4.509} ann. std {'normmom16': 4.923, 'normmom2': 11.198, 'normmom32': 4.991, 'normmom4': 8.322, 'normmom64': 6.31, 'normmom8': 5.931} ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}



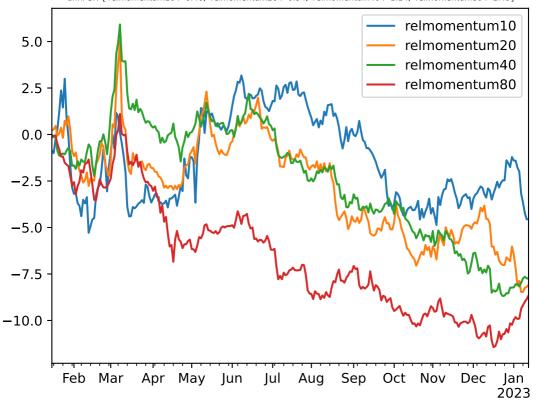
Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -95.171, 'relmomentum20': -58.766, 'relmomentum40': 13.856, 'relmomentum80': 44.807} ann. std {'relmomentum10': 5.811, 'relmomentum20': 7.169, 'relmomentum40': 2.012, 'relmomentum80': 2.785} ann. SR {'relmomentum10': -16.38, 'relmomentum20': -82, 'relmomentum40': 6.89, 'relmomentum40': 16.09}



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

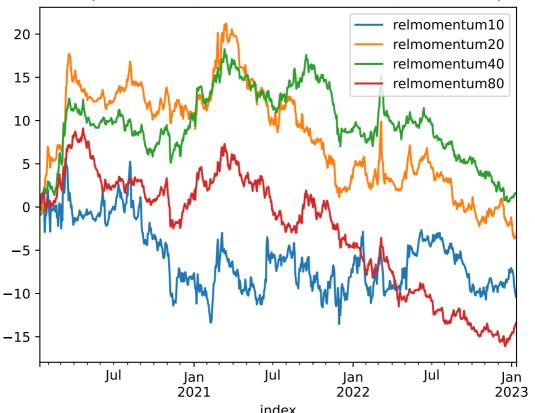
ann. mean {'relmomentum10': -4.486, 'relmomentum20': -7.964, 'relmomentum40': -7.626, 'relmomentum80': -8.527} ann. std {'relmomentum10': 9.807, 'relmomentum20': 8.517, 'relmomentum40': 6.663, 'relmomentum80': -1.14, 'relmomentum40': -1.14, 'relmomentum80': -1.49}



index

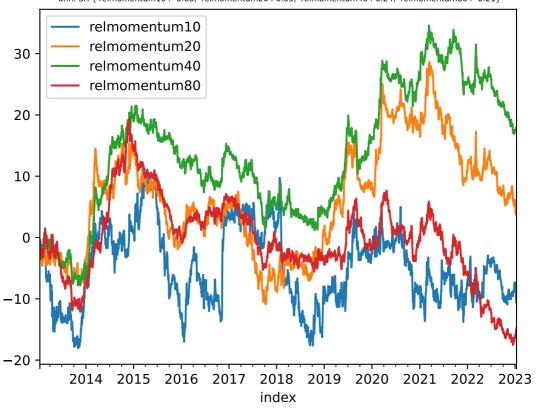
Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -3.399, 'relmomentum20': -1.063, 'relmomentum40': 0.497, 'relmomentum80': -4.354} ann. std {'relmomentum10': 12.691, 'relmomentum20': 9.069, 'relmomentum40': 7.465, 'relmomentum80': 6.949} ann. SR {'relmomentum10': -0.27, 'relmomentum20': -0.12, 'relmomentum40': 0.07, 'relmomentum80': -0.63}



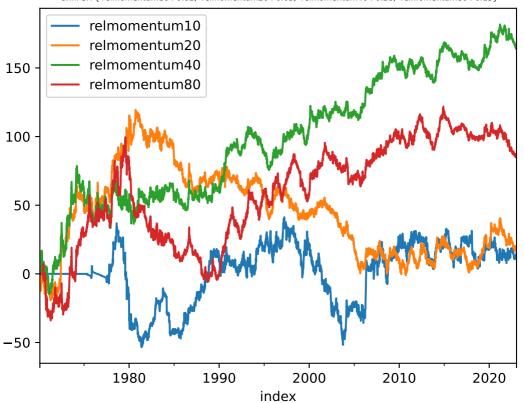
Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -1.045, 'relmomentum20': 0.405, 'relmomentum40': 1.751, 'relmomentum80': -1.447} ann. std {'relmomentum10': 1.868, 'relmomentum20': 8.954, 'relmomentum40': 7.351, 'relmomentum80': 6.795} ann. SR {'relmomentum10': -0.08, 'relmomentum40': 0.24, 'relmomentum80': -0.21}

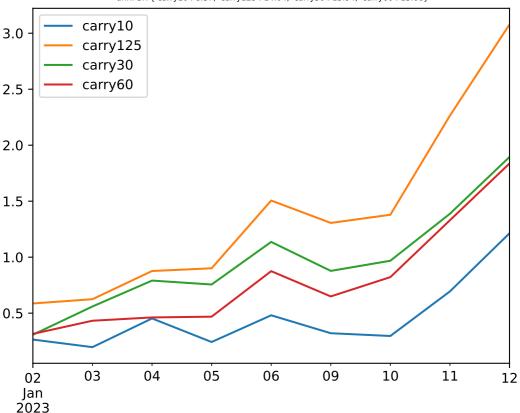


Total Trading Rule P&L for period '99Y'

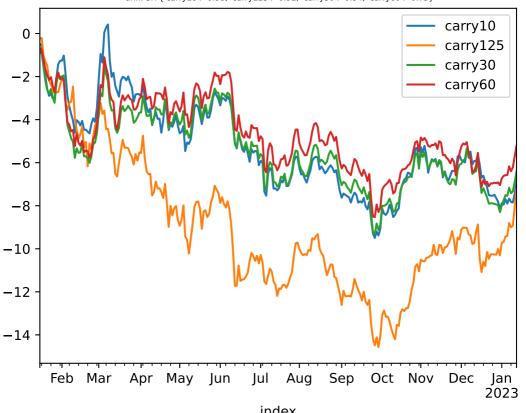
ann. mean {'relmomentum10': 0.203, 'relmomentum20': 0.298, 'relmomentum40': 3.057, 'relmomentum80': 1.624} ann. std {'relmomentum10': 13.321, 'relmomentum20': 11.524, 'relmomentum40': 10.792, 'relmomentum80': 11.06} ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.15}



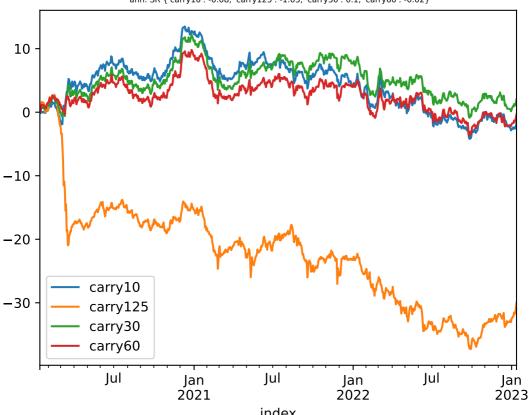
Total Trading Rule P&L for period 'YTD' ann. mean {'carry10': 34.514, 'carry125': 87.56, 'carry30': 53.894, 'carry60': 52.241} ann. std {'carry10': 4.126, 'carry125': 6.235, 'carry30': 3.865, 'carry60': 4.0} ann. SR {'carry10': 8.37, 'carry125': 14.04, 'carry30': 13.94, 'carry60': 13.06}



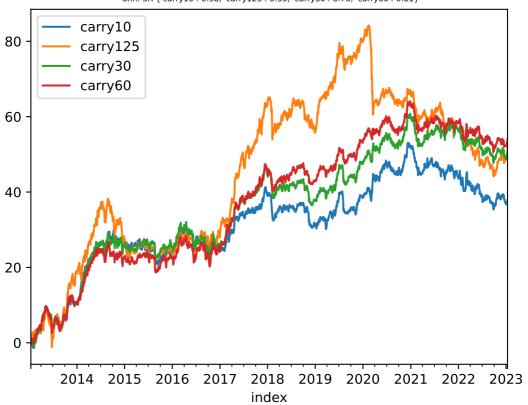
Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -6.825, 'carry125': -7.117, 'carry30': -6.306, 'carry60': -5.128}
ann. std {'carry10': 6.983, 'carry125': 7.742, 'carry30': 6.735, 'carry60': 6.795}
ann. SR {'carry10': -0.98, 'carry125': -0.92, 'carry30': -0.94, 'carry60': -0.75}



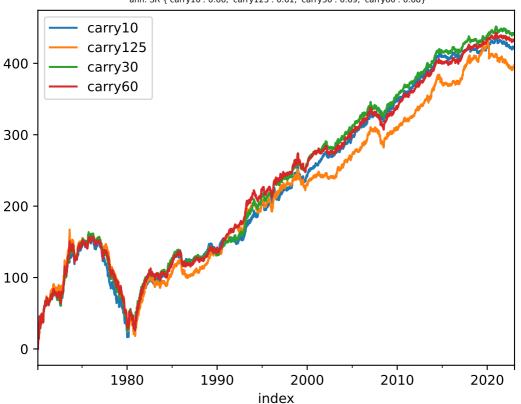
Total Trading Rule P&L for period '3Y' ann. mean {'carry10': -0.54, 'carry125': -9.795, 'carry30': 0.666, 'carry60': -0.111} ann. std {'carry10': 6.826, 'carry125': 9.464, 'carry30': 6.632, 'carry60': 6.572} ann. SR {'carry10': -0.08, 'carry12': -1.03, 'carry30': 0.1, 'carry60': -0.02}

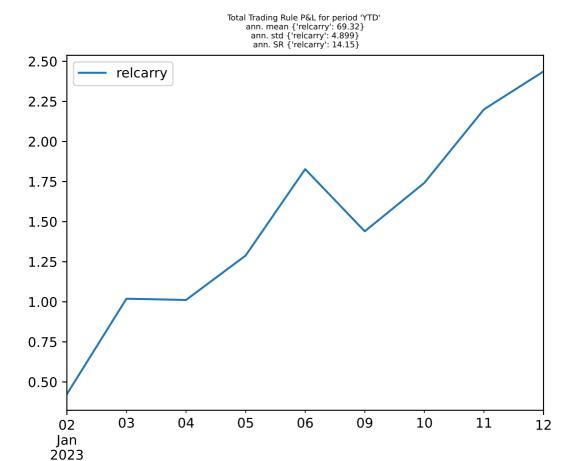


Total Trading Rule P&L for period '1019' ann. mean {'carry10': 3.722, 'carry125': 5.054, 'carry30': 4.97, 'carry60': 5.295} ann. std {'carry10': 6.45, 'carry125': 9.135, 'carry30': 6.548, 'carry60': 6.51} ann. SR {'carry10': 0.58, 'carry125': 0.55, 'carry30': 0.76, 'carry60': 0.81}

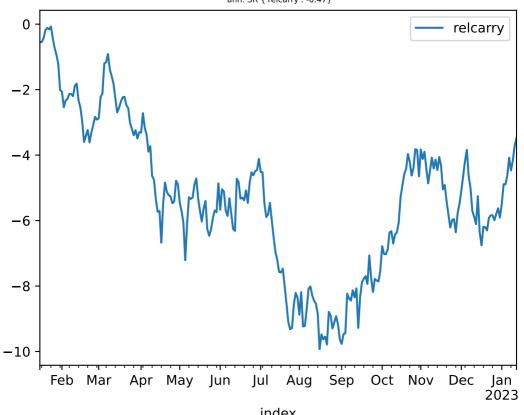


Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.815, 'carry125': 7.368, 'carry30': 8.183, 'carry60': 8.024}
ann. std {'carry10': 11.856, 'carry125': 12.098, 'carry30': 11.868, 'carry60': 11.819}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}

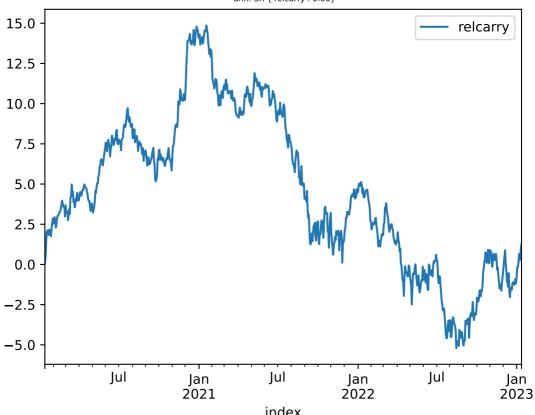




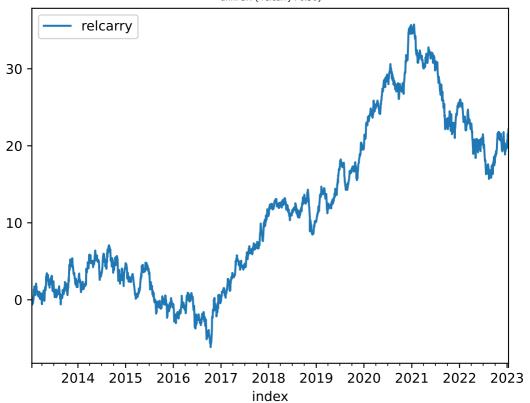
Total Trading Rule P&L for period '1Y' ann. mean {'relcarry': -3.417} ann. std {'relcarry': 7.233} ann. SR {'relcarry': -0.47}



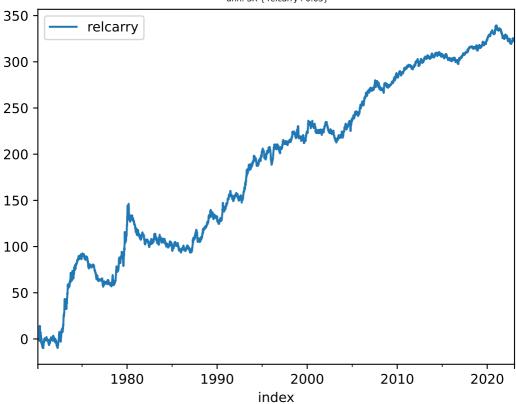
Total Trading Rule P&L for period '3Y' ann. mean {'relcarry': 0.409} ann. std {'relcarry': 6.862} ann. SR {'relcarry': 0.06}



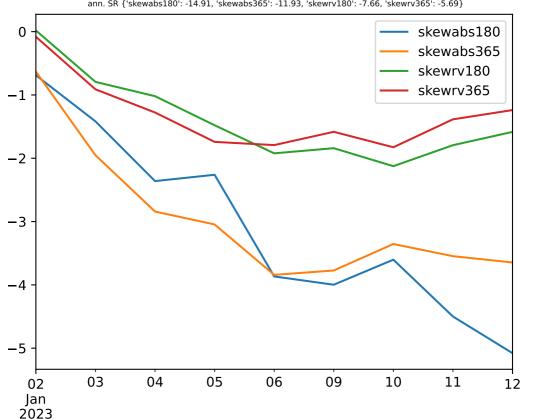
Total Trading Rule P&L for period '10Y' ann. mean {'relcarry': 2.173} ann. std {'relcarry': 6.029} ann. SR {'relcarry': 0.36}



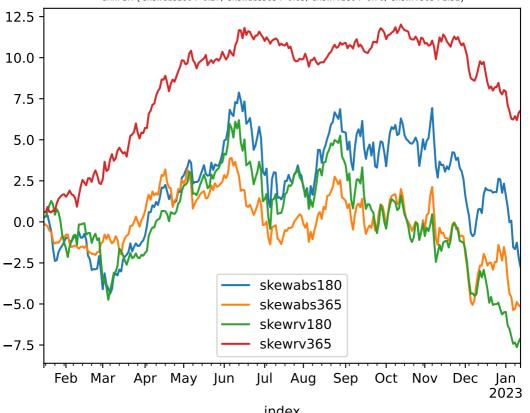
Total Trading Rule P&L for period '99Y' ann. mean {'relcarry': 6.037} ann. std {'relcarry': 9.556} ann. SR {'relcarry': 0.63}



Total Trading Rule P&L for period 'YTD' ann. mean {'skewabs180': -144.457, 'skewabs365': -103.713, 'skewrv180': -45.042, 'skewrv365': -35.236} ann. std {'skewabs180': 9.688, 'skewabs365': 8.69, 'skewrv180': 5.884, 'skewrv365': 6.19} ann. SR {'skewabs180': -14.91, 'skewabs365': -11.93, 'skewrv180': -7.66, 'skewrv365': -5.69}



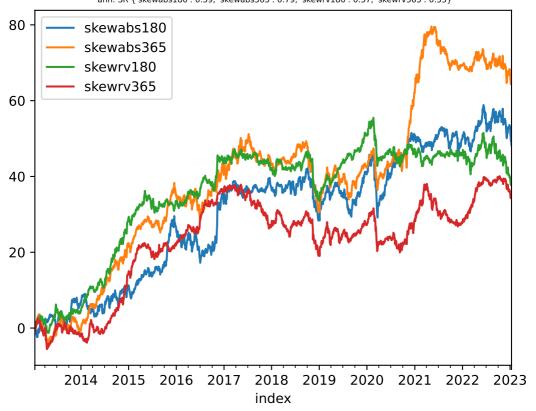
Total Trading Rule P&L for period '1Y' ann. mean {'skewabs180': -2.701, 'skewabs365': -5.055, 'skewrv180': -6.979, 'skewrv365': 6.679} ann. std {'skewabs180': 10.13, 'skewabs365': 8.136, 'skewrv180': 9.212, 'skewrv365': 5.107} ann. SR {'skewabs180': -0.27, 'skewabs365': -0.63, 'skewrv180': -0.76, 'skewrv365': 1.31}



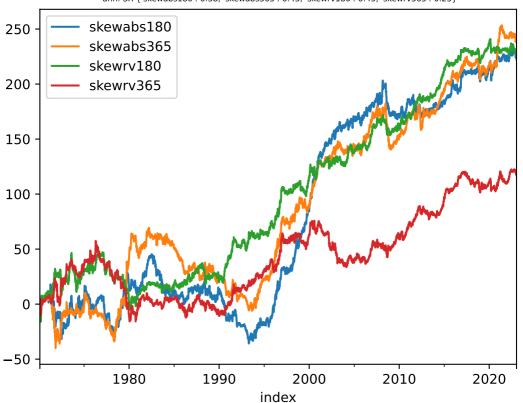
Total Trading Rule P&L for period '3Y' ann. mean {'skewabs180': 1.716, 'skewabs365': 6.68, 'skewrv180': -4.717, 'skewrv365': 1.995} ann. std {'skewabs180': 9.689, 'skewabs365': 8.856, 'skewrv180': 7.79, 'skewrv365': 6.615} ann. SR {'skewabs180': 0.18, 'skewabs365': 0.75, 'skewrv180': -0.61, 'skewry365': 0.3}



Total Trading Rule P&L for period '10Y' ann. mean {'skewabs180': 4.732, 'skewabs365': 6.334, 'skewrv180': 3.749, 'skewrv365': 3.42} ann. std {'skewabs180': 8.068, 'skewabs365': 7.998, 'skewrv180': 6.59, 'skewrv365': 6.179} ann. SR {'skewabs180': 0.59, 'skewabs365': 0.79, 'skewrv180': 0.57, 'skewrv365': 0.55}

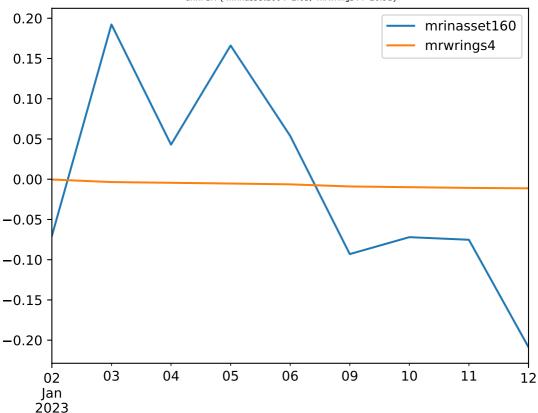


Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.119, 'skewabs365': 4.415, 'skewrv180': 4.147, 'skewrv365': 2.175}
ann. std {'skewabs180': 10.793, 'skewabs365': 10.298, 'skewrv180': 9.306, 'skewrv365': 8.601}
ann. SR {'skewabs180': 0.38, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.25}

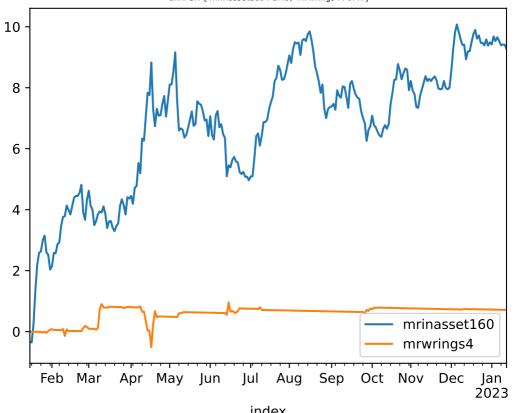




Total Trading Rule P&L for period 'YTD' ann. mean {'mrinasset160': -5.936, 'mrwrings4': -0.322} ann. std {'mrinasset160': 2.256, 'mrwrings4': -0.015} ann. SR {'mrinasset160': -2.63, 'mrwrings4': -20.91}



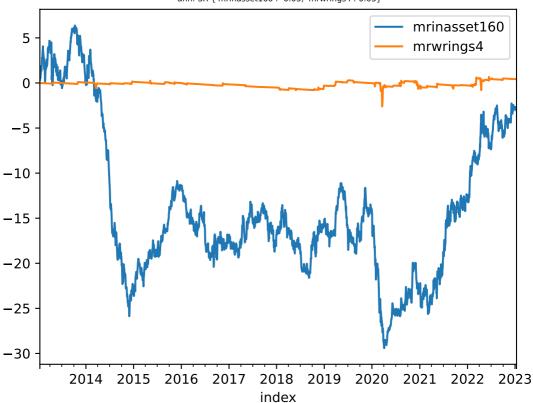
Total Trading Rule P&L for period '1Y' ann. mean {'mrinasset160': 9.138, 'mrwrings4': 0.701} ann. std {'mrinasset160': 6.122, 'mrwrings4': 1.481} ann. SR {'mrinasset160': 1.49, 'mrwrings4': 0.47}



Total Trading Rule P&L for period '3Y' ann. mean {'mrinasset160': 4.297, 'mrwrings4': 0.151} ann. std {'mrinasset160': 6.907, 'mrwrings4': 1.535} ann. SR {'mrinasset160': 0.62, 'mrwrings4': 0.1}



Total Trading Rule P&L for period '10Y' ann. mean {"mrinasset160": -0.3, "mrwrings4": 0.042} ann. std {"mrinasset160": 6.602, 'mrwrings4": 0.897} ann. SR {"mrinasset160": -0.05, 'mrwrings4": 0.05}



Total Trading Rule P&L for period '99Y' ann. mean {'mrinasset160': -3.344, 'mrwrings4': -1.168} ann. std {'mrinasset160': 10.917, 'mrwrings4': 2.63} ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.44}

