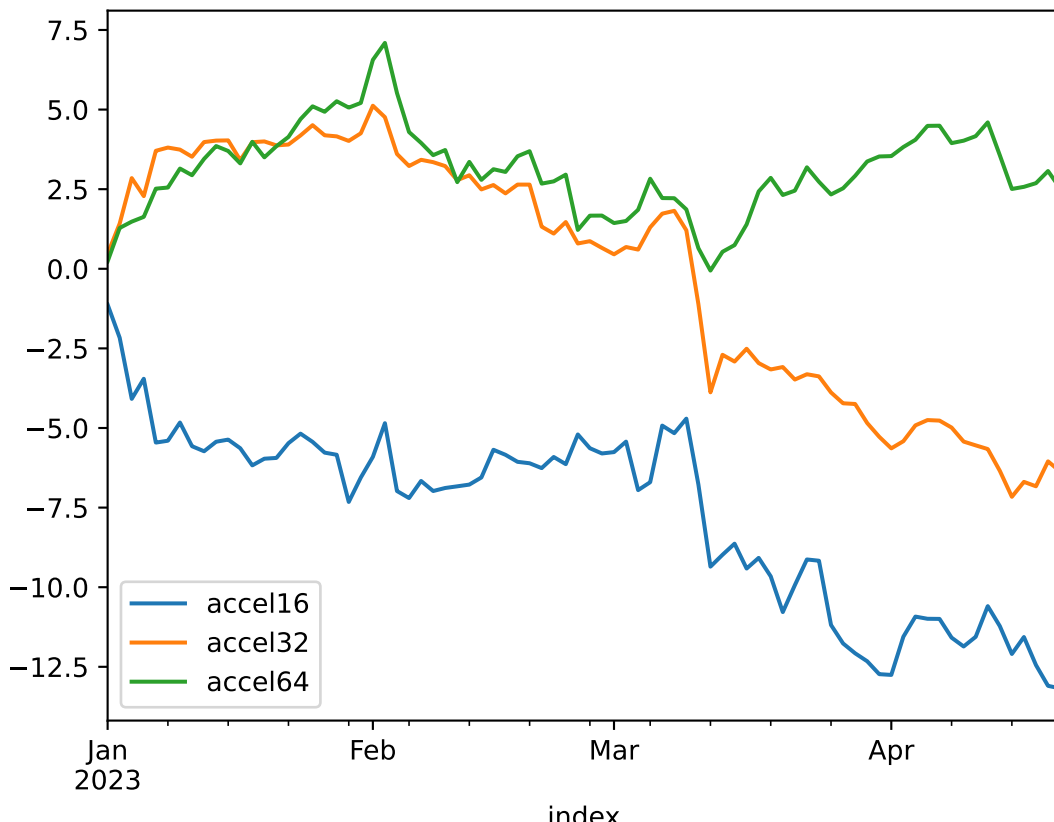
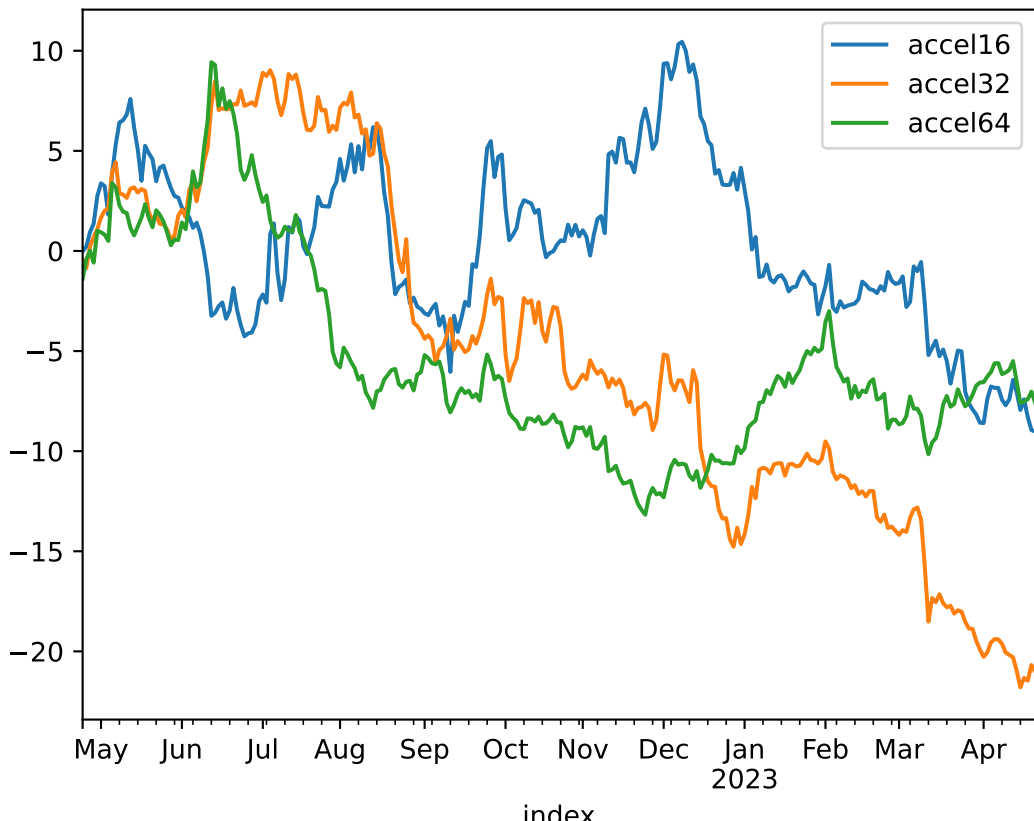


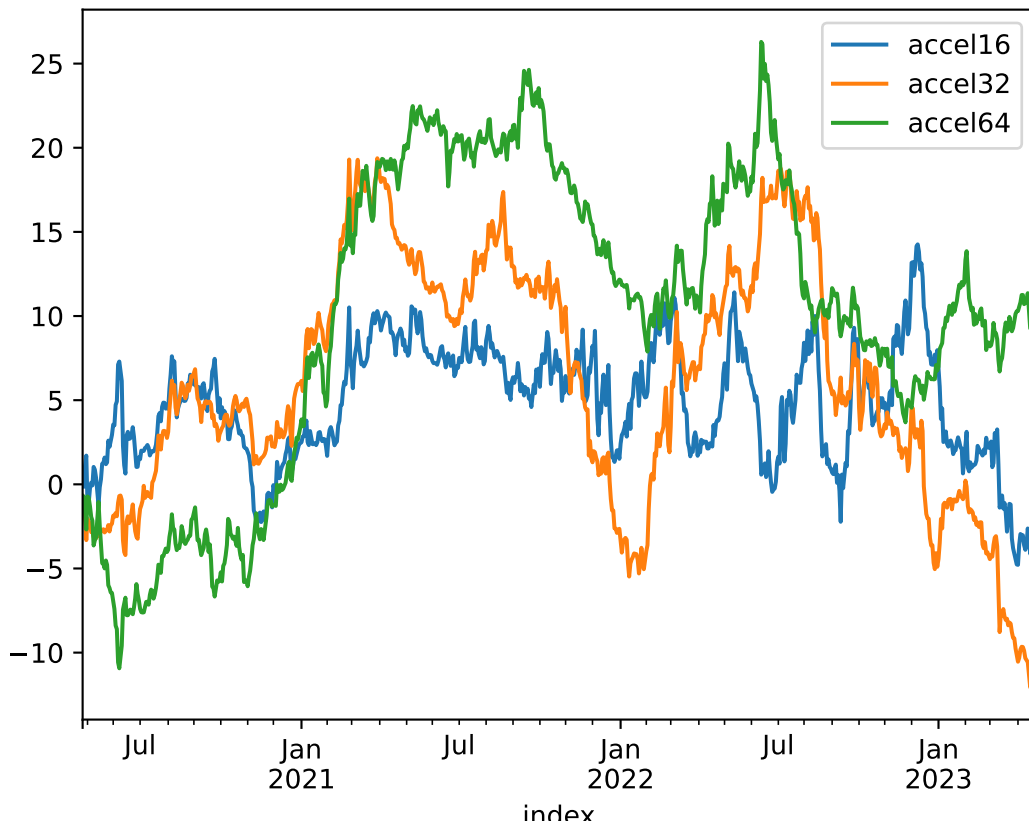
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -42.16, 'accel32': -20.374, 'accel64': 8.086}
ann. std {'accel16': 13.121, 'accel32': 10.144, 'accel64': 9.544}
ann. SR {'accel16': -3.21, 'accel32': -2.01, 'accel64': 0.85}



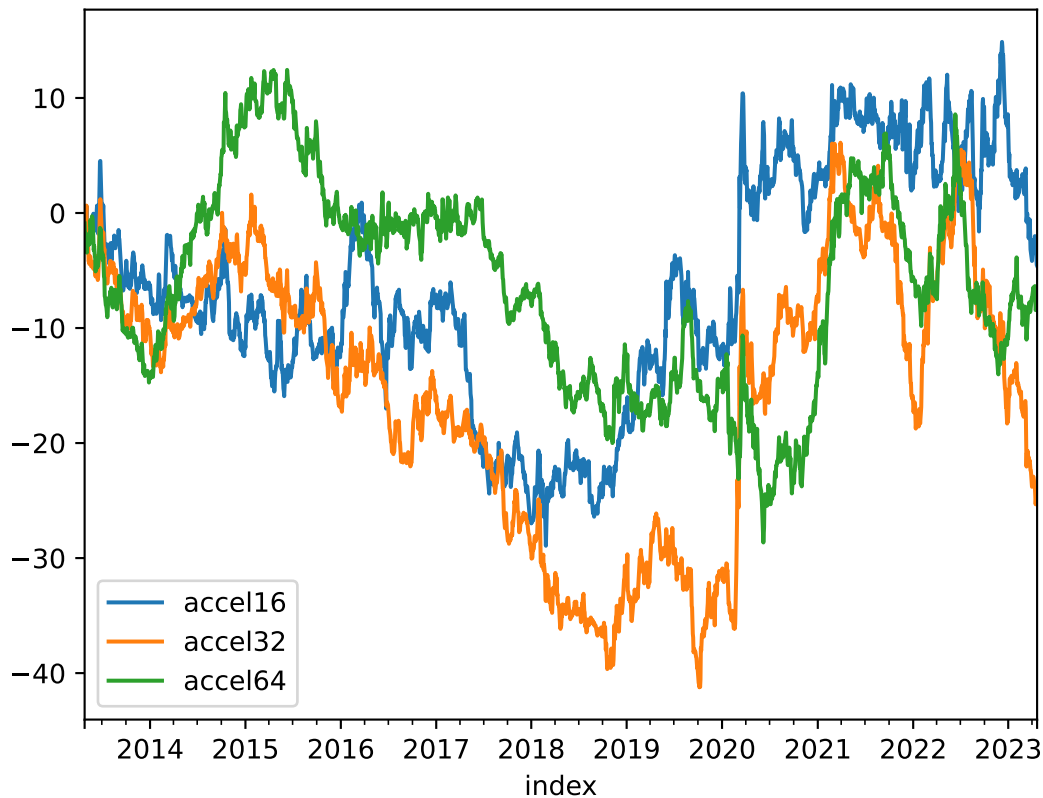
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -8.882, 'accel32': -20.678, 'accel64': -7.454}
ann. std {'accel16': 16.068, 'accel32': 13.049, 'accel64': 10.899}
ann. SR {'accel16': -0.55, 'accel32': -1.58, 'accel64': -0.68}



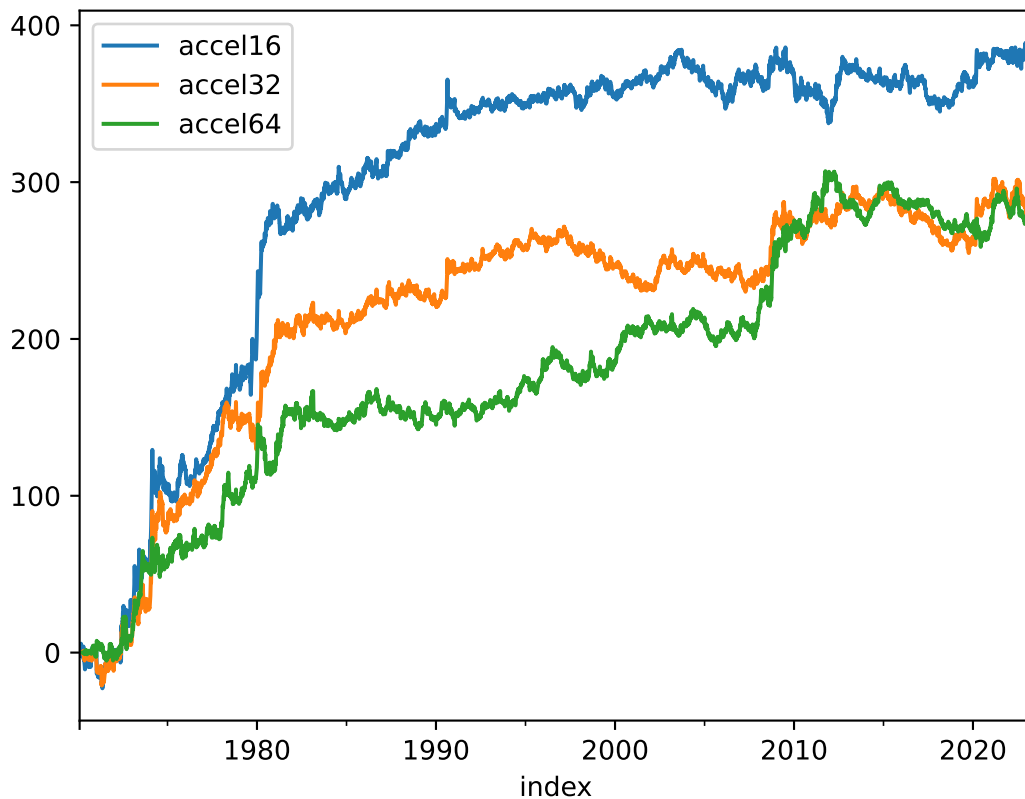
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -1.708, 'accel32': -3.698, 'accel64': 3.048}
ann. std {'accel16': 13.663, 'accel32': 11.787, 'accel64': 10.633}
ann. SR {'accel16': -0.13, 'accel32': -0.31, 'accel64': 0.29}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': -0.451, 'accel32': -2.409, 'accel64': -0.827}
ann. std {'accel16': 11.713, 'accel32': 10.691, 'accel64': 9.34}
ann. SR {'accel16': -0.04, 'accel32': -0.23, 'accel64': -0.09}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.81, 'accel32': 5.006, 'accel64': 5.143}
ann. std {'accel16': 14.13, 'accel32': 12.454, 'accel64': 12.104}
ann. SR {'accel16': 0.48, 'accel32': 0.4, 'accel64': 0.42}

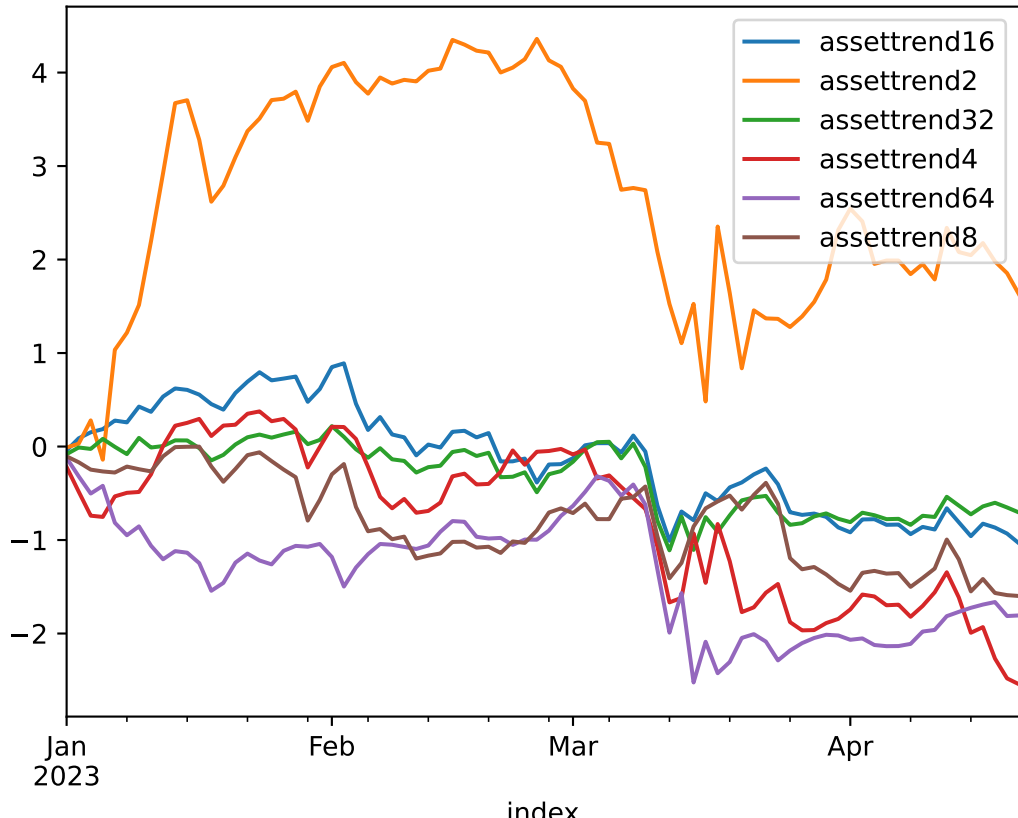


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': -3.316, 'assettrend2': 5.202, 'assettrend32': -2.259, 'assettrend4': -8.138, 'assettrend64': -5.781, 'assettrend8': -5.116}

ann. std {'assettrend16': 2.564, 'assettrend2': 6.677, 'assettrend32': 2.307, 'assettrend4': 3.671, 'assettrend64': 3.374, 'assettrend8': 2.926}

ann. SR {'assettrend16': -1.29, 'assettrend2': 0.78, 'assettrend32': -0.98, 'assettrend4': -2.22, 'assettrend64': -1.71, 'assettrend8': -1.75}

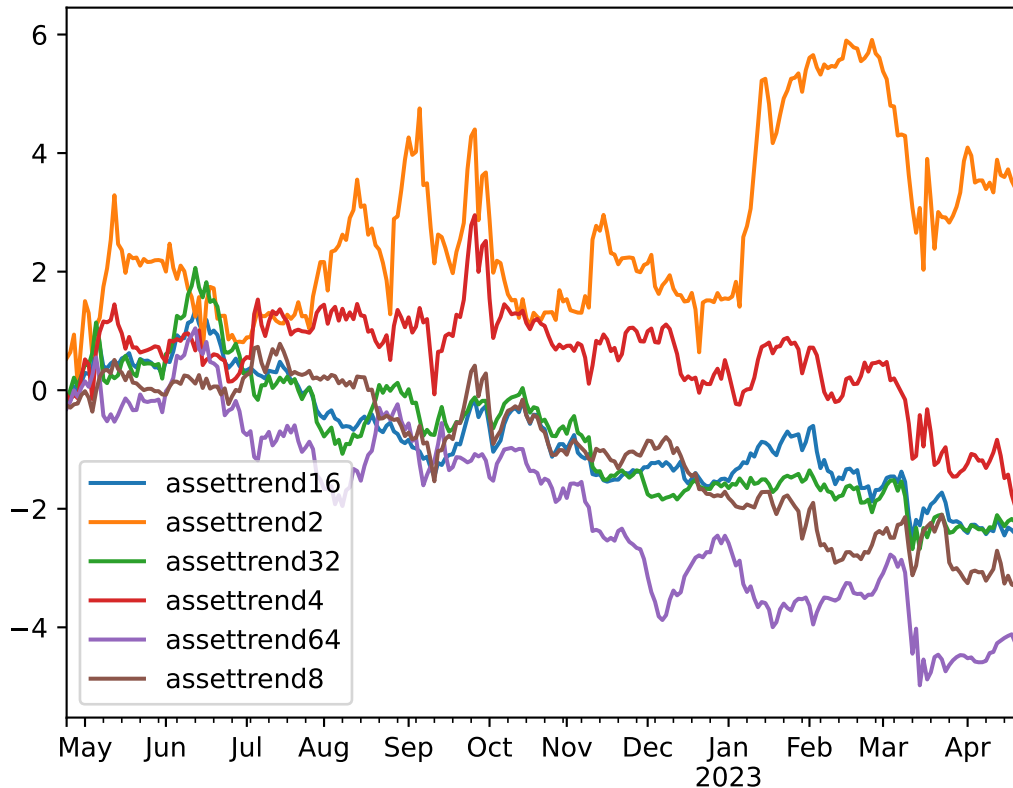


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': -2.489, 'assettrend2': 3.126, 'assettrend32': -2.241, 'assettrend4': -2.004, 'assettrend64': -4.196, 'assettrend8': -3.261}

ann. std {'assettrend16': 2.308, 'assettrend2': 6.425, 'assettrend32': 2.631, 'assettrend4': 3.987, 'assettrend64': 3.157, 'assettrend8': 2.666}

ann. SR {'assettrend16': -1.08, 'assettrend2': 0.49, 'assettrend32': -0.85, 'assettrend4': -0.5, 'assettrend64': -1.33, 'assettrend8': -1.22}



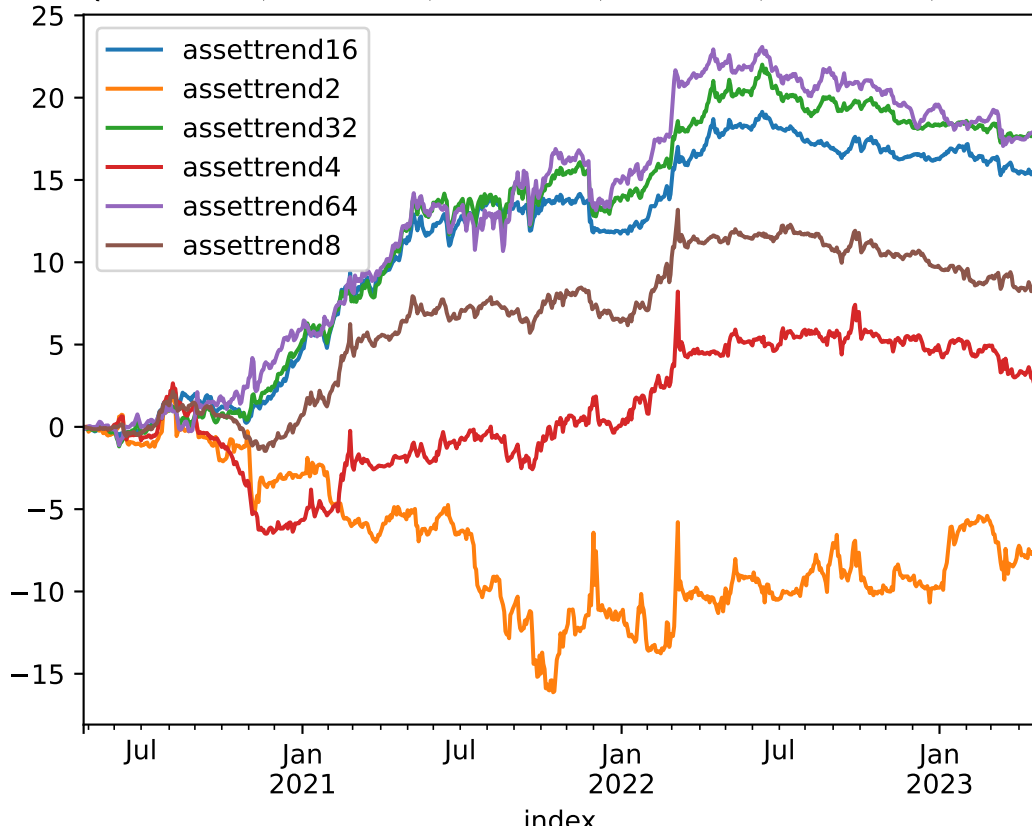
index

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

ann. mean {'assettrend16': 5.009, 'assettrend2': -2.671, 'assettrend32': 5.8, 'assettrend4': 0.798, 'assettrend64': 5.835, 'assettrend8': 2.688}

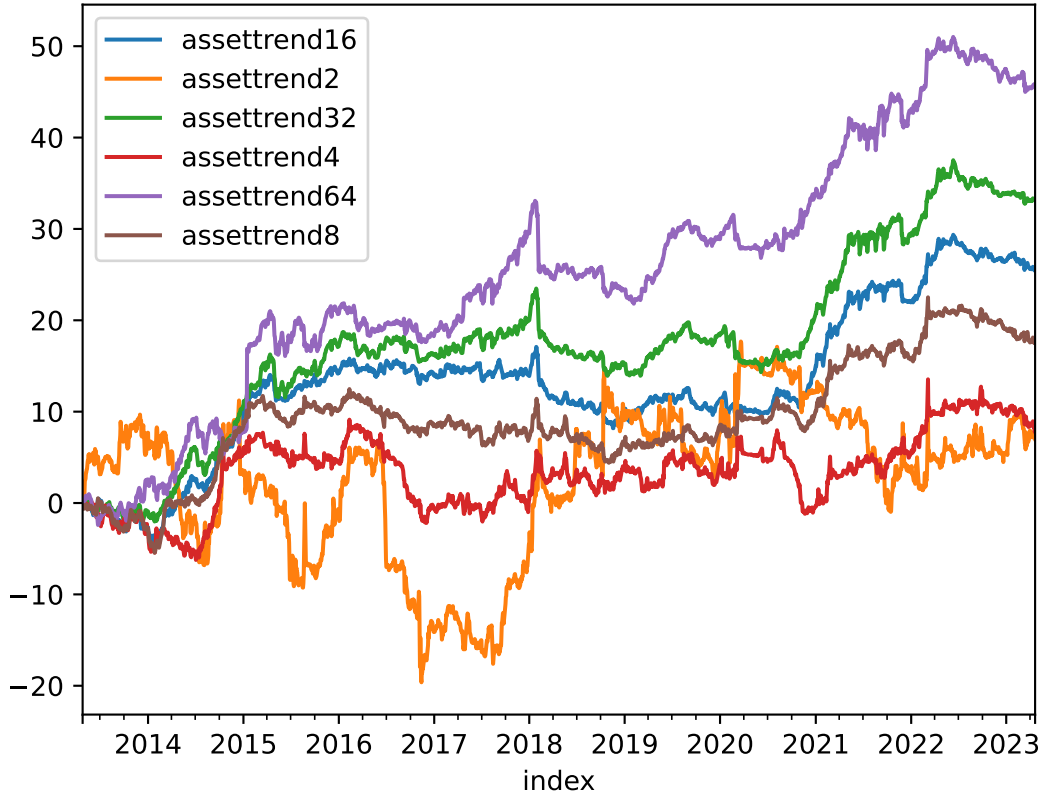
ann. std {'assettrend16': 3.409, 'assettrend2': 7.807, 'assettrend32': 4.124, 'assettrend4': 4.949, 'assettrend64': 4.999, 'assettrend8': 3.519}

ann. SR {'assettrend16': 1.47, 'assettrend2': -0.34, 'assettrend32': 1.41, 'assettrend4': 0.16, 'assettrend64': 1.17, 'assettrend8': 0.76}



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

ann. mean {'assettrend16': 2.502, 'assettrend2': 0.689, 'assettrend32': 3.258, 'assettrend4': 0.761, 'assettrend64': 4.489, 'assettrend8': 1.72}
ann. std {'assettrend16': 3.152, 'assettrend2': 9.784, 'assettrend32': 3.588, 'assettrend4': 4.969, 'assettrend64': 5.19, 'assettrend8': 3.453}
ann. SR {'assettrend16': 0.79, 'assettrend2': 0.07, 'assettrend32': 0.91, 'assettrend4': 0.15, 'assettrend64': 0.86, 'assettrend8': 0.5}

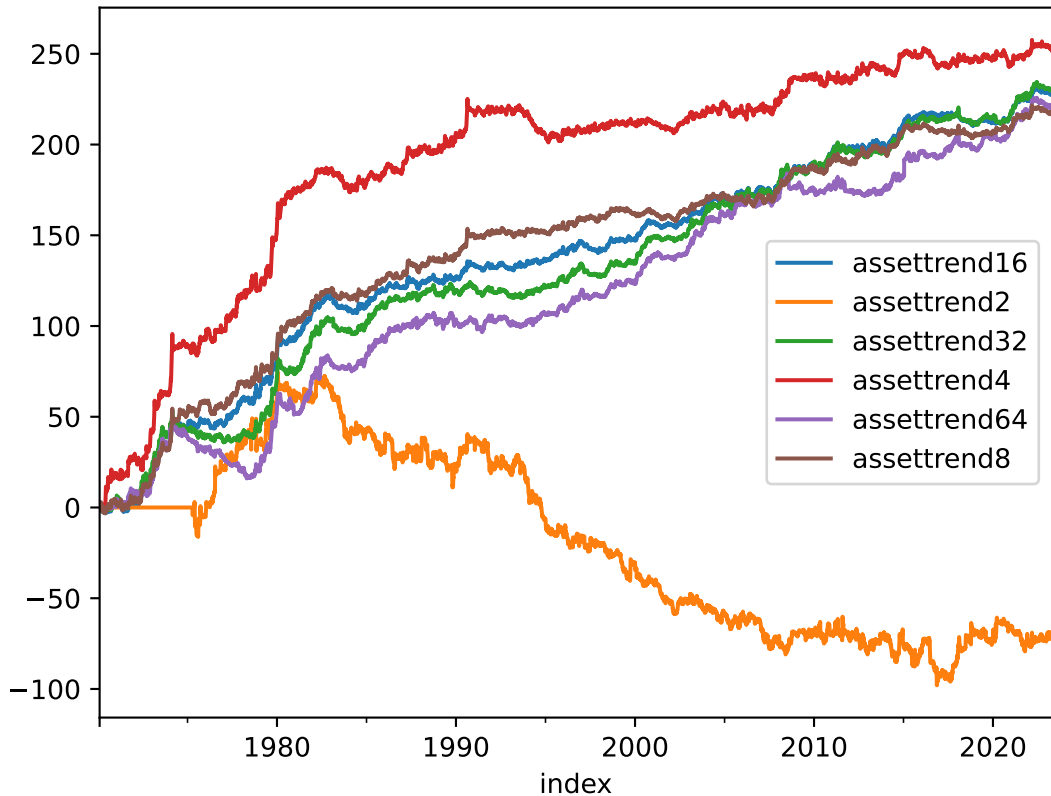


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.195, 'assettrend2': -1.315, 'assettrend32': 4.244, 'assettrend4': 4.644, 'assettrend64': 4.064, 'assettrend8': 3.994}

ann. std {'assettrend16': 4.304, 'assettrend2': 10.26, 'assettrend32': 4.495, 'assettrend4': 6.547, 'assettrend64': 4.995, 'assettrend8': 4.633}

ann. SR {'assettrend16': 0.97, 'assettrend2': -0.13, 'assettrend32': 0.94, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.86}

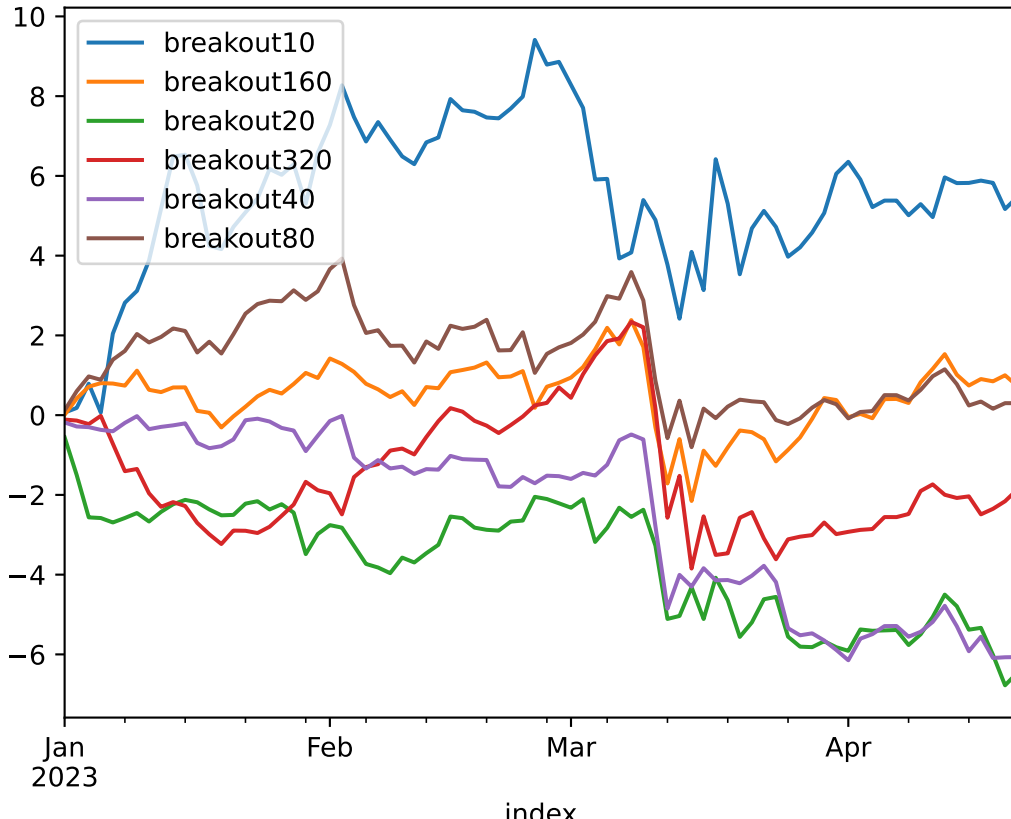


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 17.479, 'breakout160': 2.356, 'breakout20': -20.703, 'breakout320': -5.987, 'breakout40': -19.415, 'breakout80': 0.962}

ann. std {'breakout10': 14.057, 'breakout160': 7.973, 'breakout20': 7.795, 'breakout320': 9.756, 'breakout40': 7.436, 'breakout80': 8.032}

ann. SR {'breakout10': 1.24, 'breakout160': 0.3, 'breakout20': -2.66, 'breakout320': -0.61, 'breakout40': -2.61, 'breakout80': 0.12}

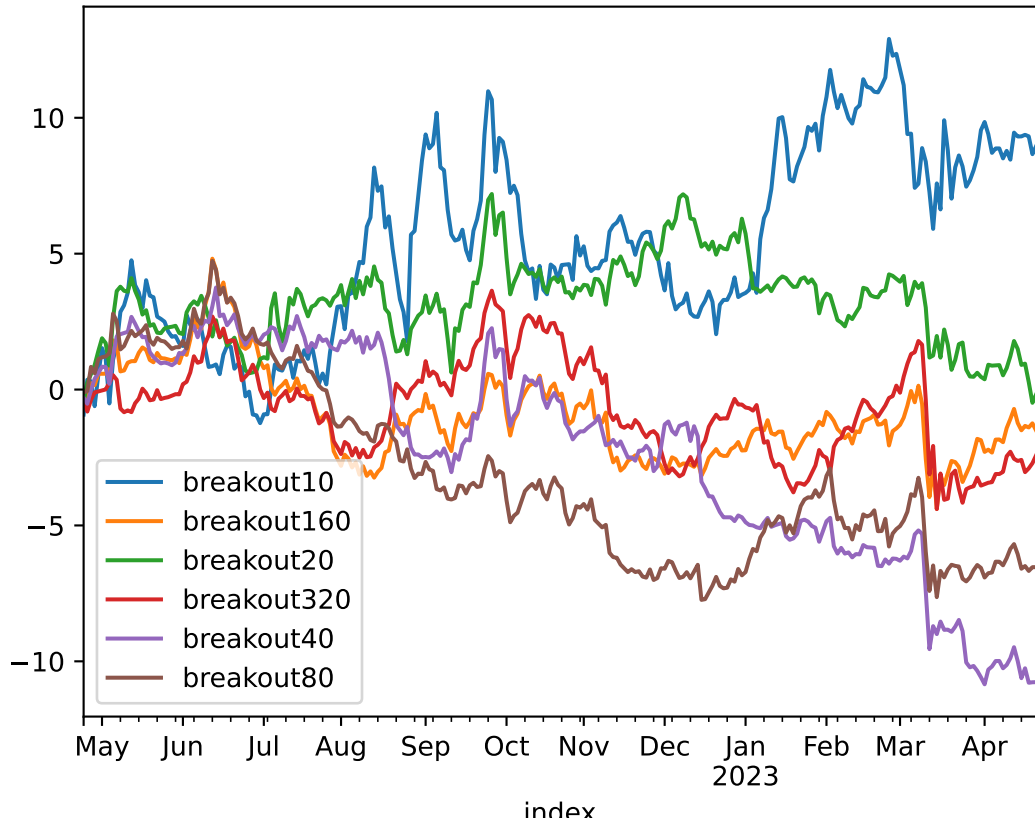


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 8.816, 'breakout160': -1.483, 'breakout20': -0.18, 'breakout320': -2.385, 'breakout40': -10.6, 'breakout80': -6.434}

ann. std {'breakout10': 13.436, 'breakout160': 7.037, 'breakout20': 8.622, 'breakout320': 7.547, 'breakout40': 7.242, 'breakout80': 6.786}

ann. SR {'breakout10': 0.66, 'breakout160': -0.21, 'breakout20': -0.02, 'breakout320': -0.32, 'breakout40': -1.46, 'breakout80': -0.95}

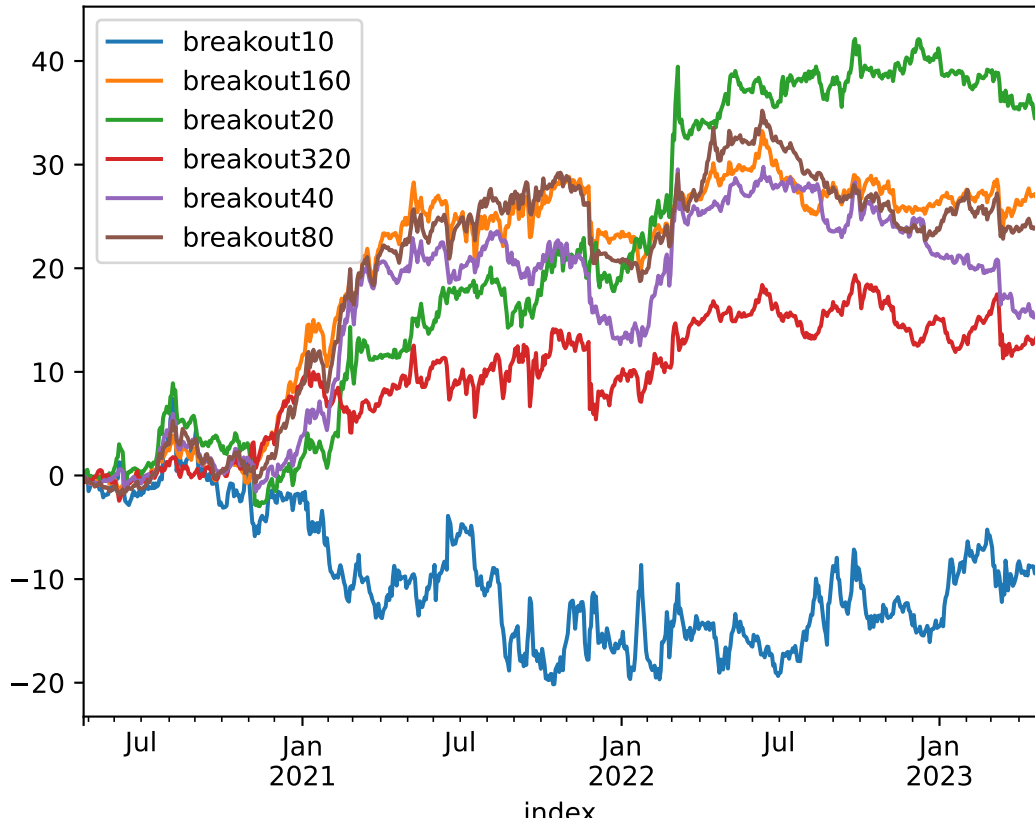


Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -3.008, 'breakout160': 8.833, 'breakout20': 11.407, 'breakout320': 4.358, 'breakout40': 5.011, 'breakout80': 7.858}

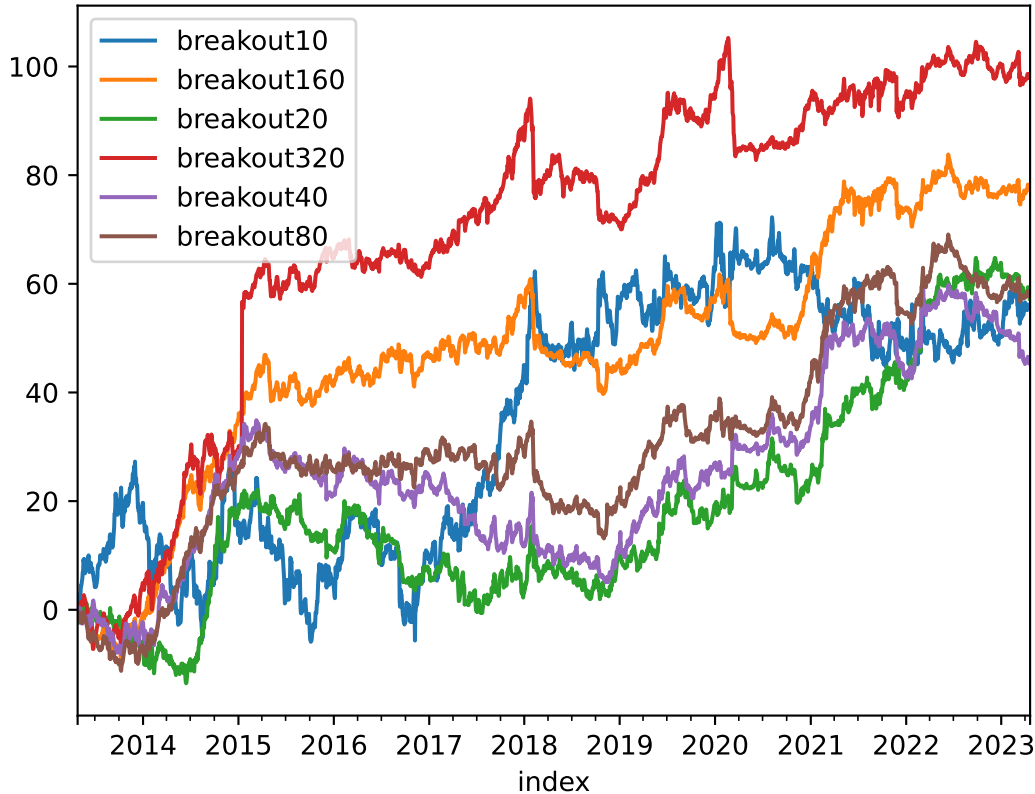
ann. std {'breakout10': 15.07, 'breakout160': 9.182, 'breakout20': 11.05, 'breakout320': 9.907, 'breakout40': 9.48, 'breakout80': 8.913}

ann. SR {'breakout10': -0.2, 'breakout160': 0.96, 'breakout20': 1.03, 'breakout320': 0.44, 'breakout40': 0.53, 'breakout80': 0.88}



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

ann. mean {'breakout10': 5.469, 'breakout160': 7.608, 'breakout20': 5.638, 'breakout320': 9.672, 'breakout40': 4.449, 'breakout80': 5.677}
ann. std {'breakout10': 17.812, 'breakout160': 8.874, 'breakout20': 11.094, 'breakout320': 13.086, 'breakout40': 9.394, 'breakout80': 8.737}
ann. SR {'breakout10': 0.31, 'breakout160': 0.86, 'breakout20': 0.51, 'breakout320': 0.74, 'breakout40': 0.47, 'breakout80': 0.65}

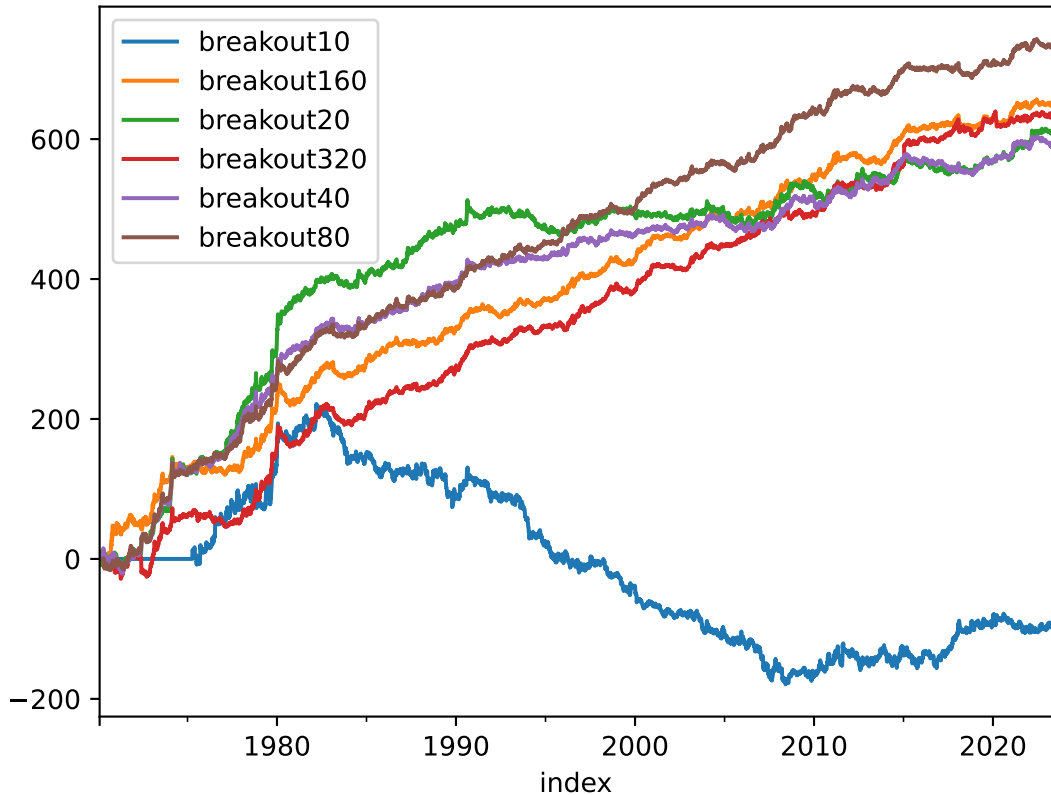


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -1.748, 'breakout160': 11.996, 'breakout20': 11.201, 'breakout320': 11.668, 'breakout40': 10.861, 'breakout80': 13.495}

ann. std {'breakout10': 21.32, 'breakout160': 11.529, 'breakout20': 14.891, 'breakout320': 12.115, 'breakout40': 12.112, 'breakout80': 11.718}

ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}

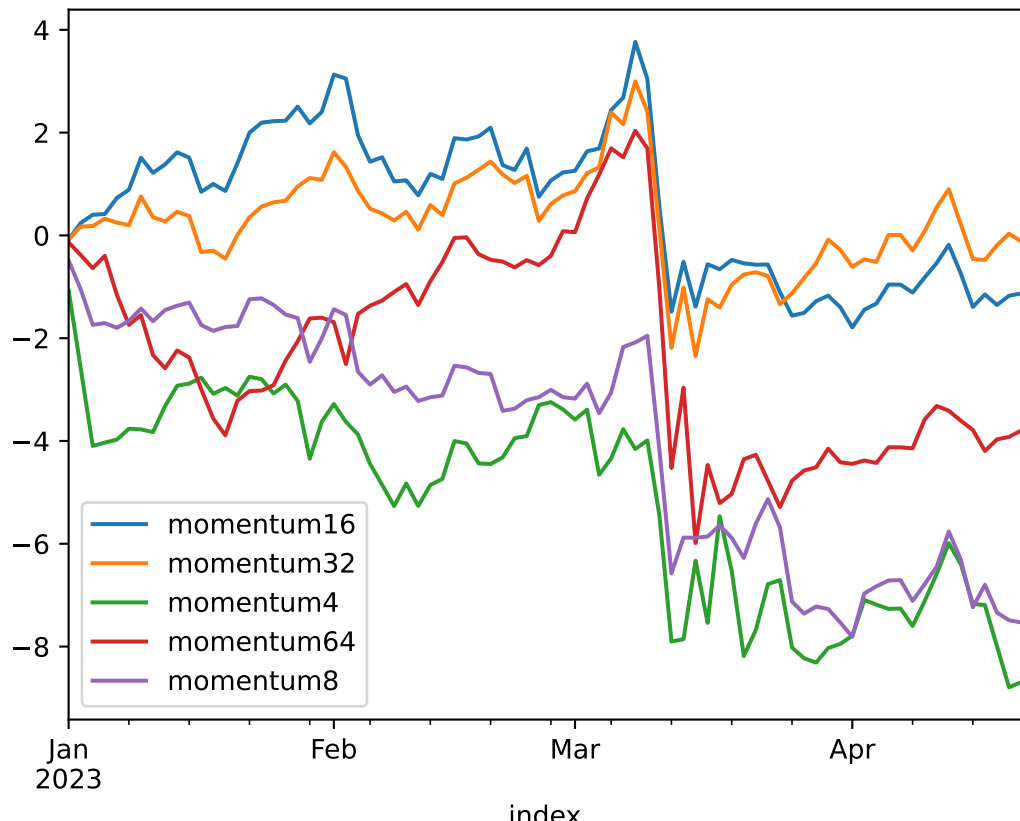


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': -3.611, 'momentum32': -0.37, 'momentum4': -27.818, 'momentum64': -12.151, 'momentum8': -24.099}

ann. std {'momentum16': 8.928, 'momentum32': 8.942, 'momentum4': 11.274, 'momentum64': 11.981, 'momentum8': 8.849}

ann. SR {'momentum16': -0.4, 'momentum32': -0.04, 'momentum4': -2.47, 'momentum64': -1.01, 'momentum8': -2.72}

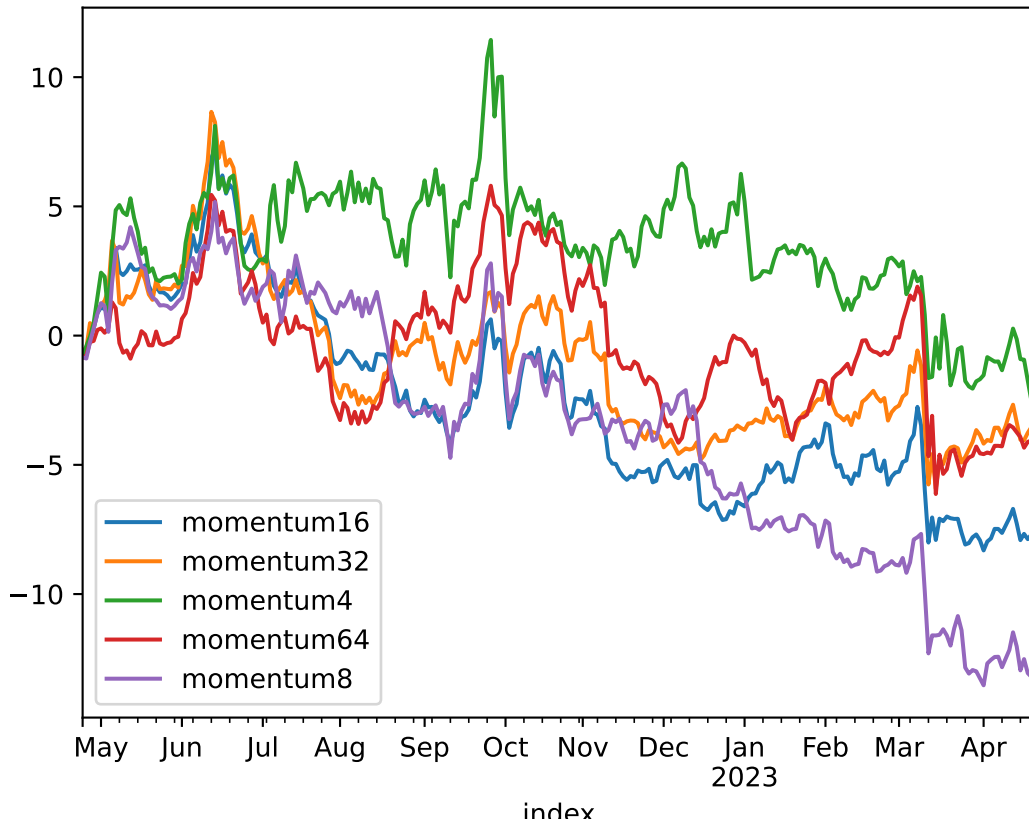


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -7.533, 'momentum32': -3.63, 'momentum4': -2.395, 'momentum64': -3.878, 'momentum8': -13.046}

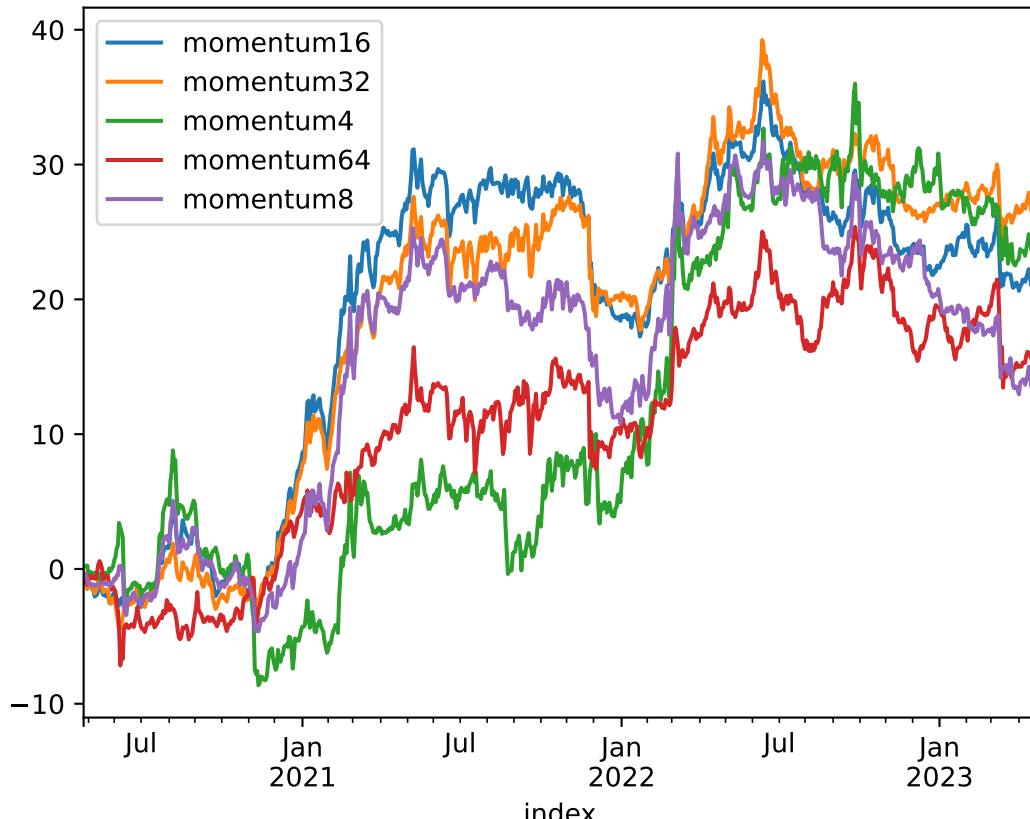
ann. std {'momentum16': 8.86, 'momentum32': 9.301, 'momentum4': 13.551, 'momentum64': 10.279, 'momentum8': 10.068}

ann. SR {'momentum16': -0.85, 'momentum32': -0.39, 'momentum4': -0.18, 'momentum64': -0.38, 'momentum8': -1.3}



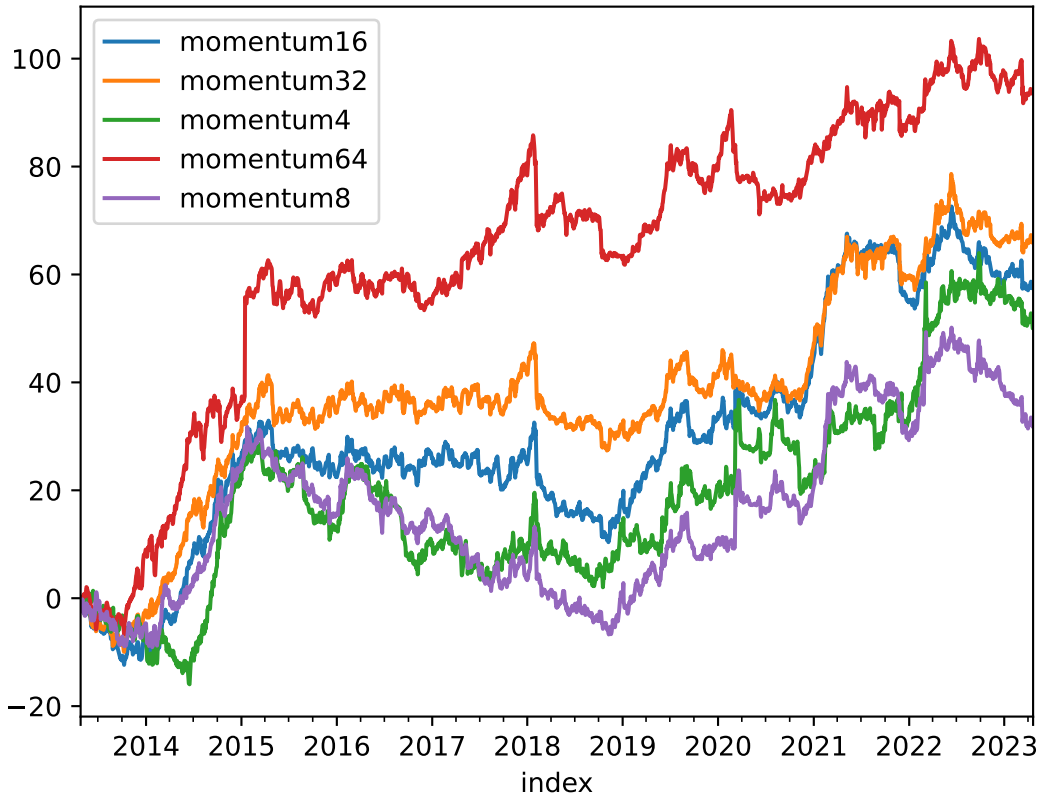
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 6.988, 'momentum32': 8.83, 'momentum4': 7.264, 'momentum64': 5.132, 'momentum8': 4.345}
ann. std {'momentum16': 10.139, 'momentum32': 10.401, 'momentum4': 14.645, 'momentum64': 10.837, 'momentum8': 11.422}
ann. SR {'momentum16': 0.69, 'momentum32': 0.85, 'momentum4': 0.5, 'momentum64': 0.47, 'momentum8': 0.38}



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

ann. mean {'momentum16': 5.668, 'momentum32': 6.51, 'momentum4': 4.919, 'momentum64': 9.223, 'momentum8': 3.116}
ann. std {'momentum16': 9.672, 'momentum32': 9.279, 'momentum4': 13.688, 'momentum64': 11.872, 'momentum8': 10.875}
ann. SR {'momentum16': 0.59, 'momentum32': 0.7, 'momentum4': 0.36, 'momentum64': 0.78, 'momentum8': 0.29}

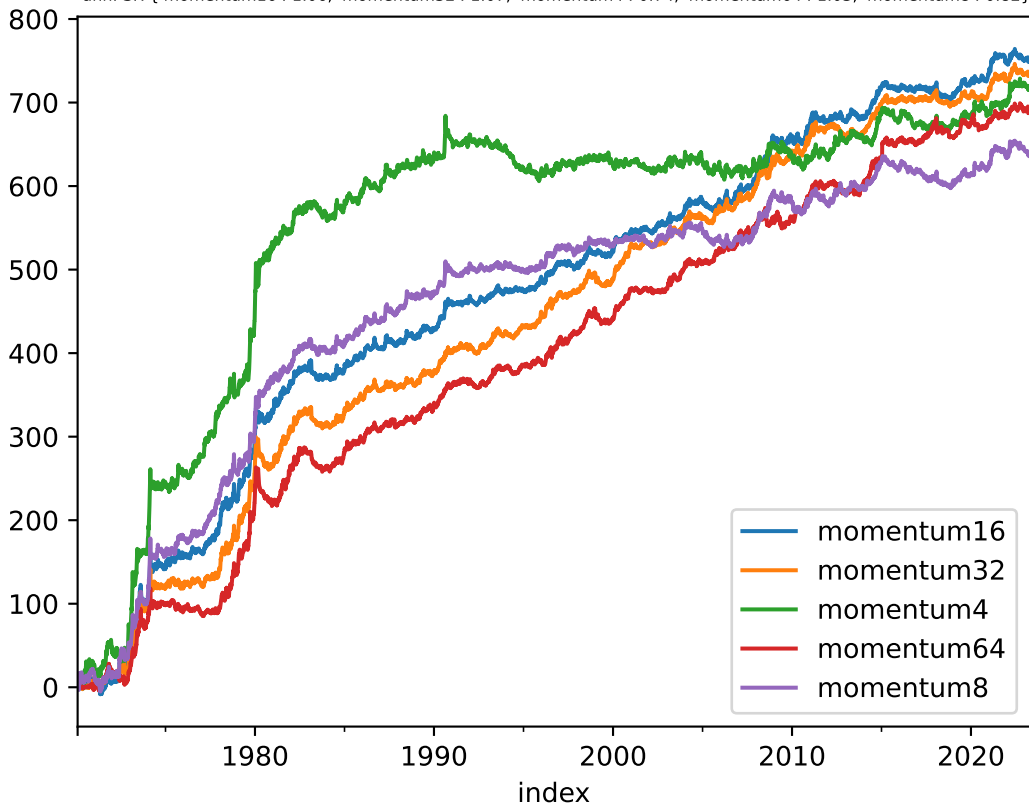


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.817, 'momentum32': 13.534, 'momentum4': 13.18, 'momentum64': 12.713, 'momentum8': 11.726}

ann. std {'momentum16': 13.047, 'momentum32': 12.611, 'momentum4': 17.894, 'momentum64': 12.331, 'momentum8': 14.332}

ann. SR {'momentum16': 1.06, 'momentum32': 1.07, 'momentum4': 0.74, 'momentum64': 1.03, 'momentum8': 0.82}

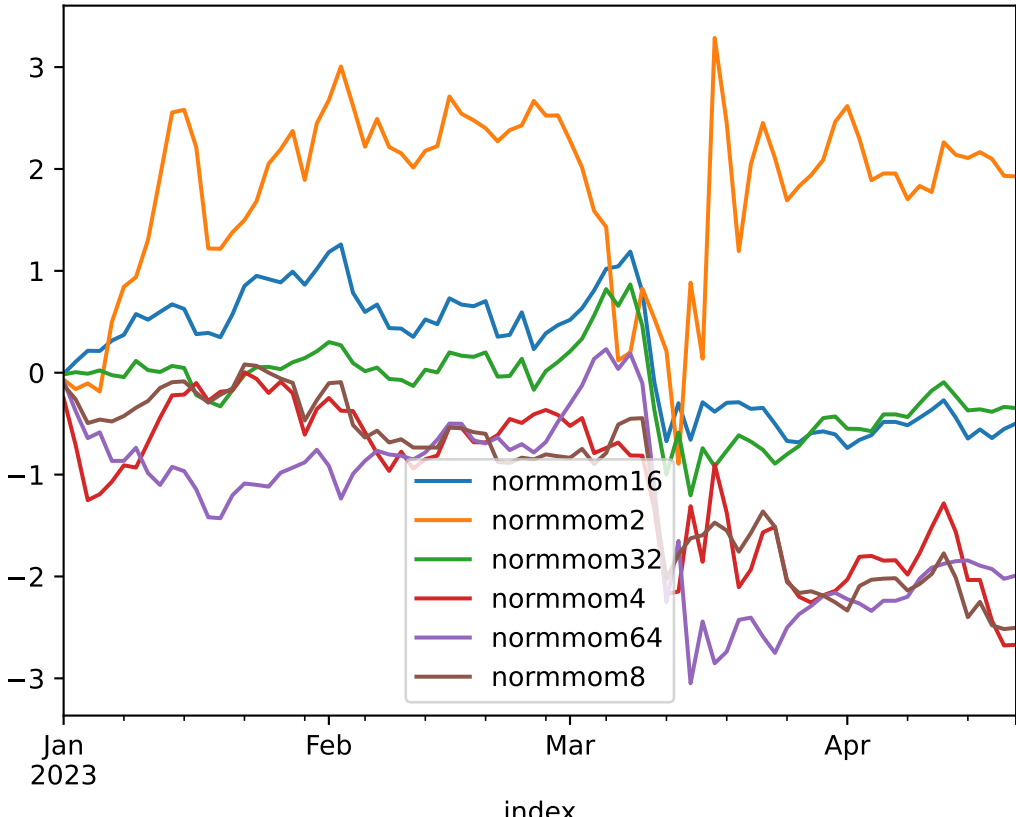


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -1.594, 'normmom2': 6.166, 'normmom32': -1.111, 'normmom4': -8.547, 'normmom64': -6.371, 'normmom8': -8.012}

ann. std {'normmom16': 3.212, 'normmom2': 9.231, 'normmom32': 3.143, 'normmom4': 4.575, 'normmom64': 4.66, 'normmom8': 3.139}

ann. SR {'normmom16': -0.5, 'normmom2': 0.67, 'normmom32': -0.35, 'normmom4': -1.87, 'normmom64': -1.37, 'normmom8': -2.55}

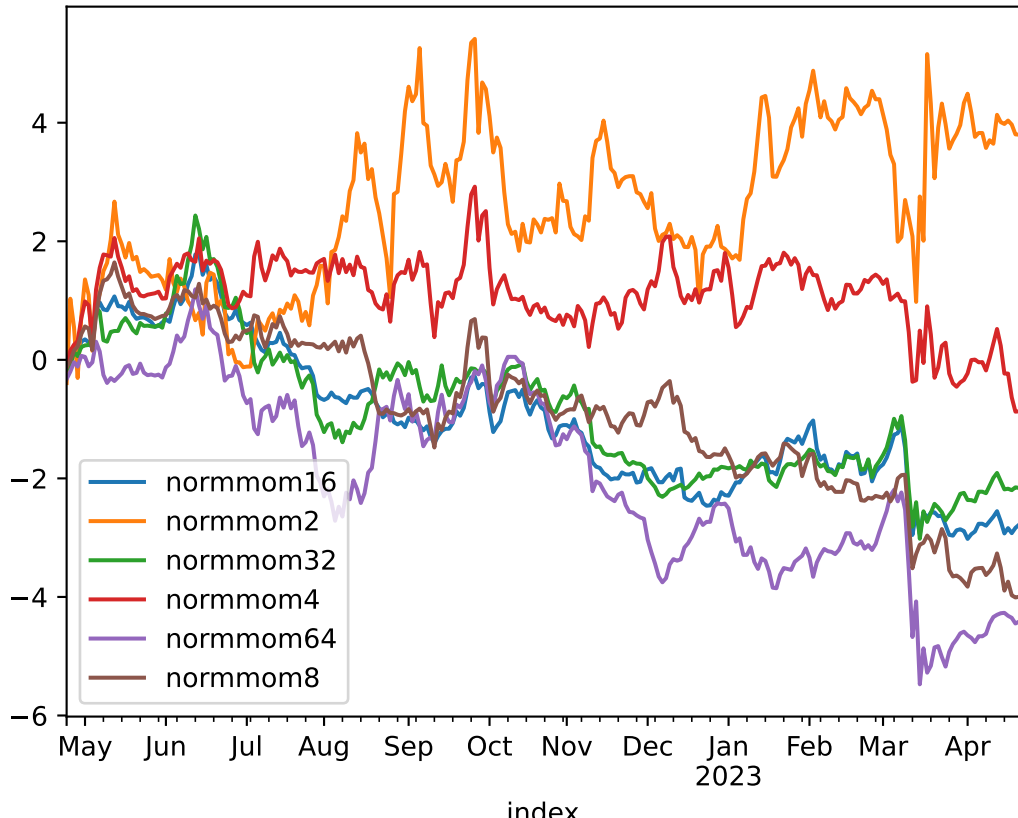


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': -2.738, 'normmom2': 3.74, 'normmom32': -2.129, 'normmom4': -0.855, 'normmom64': -4.348, 'normmom8': -3.935}

ann. std {'normmom16': 2.628, 'normmom2': 7.791, 'normmom32': 2.916, 'normmom4': 4.385, 'normmom64': 3.83, 'normmom8': 2.995}

ann. SR {'normmom16': -1.04, 'normmom2': 0.48, 'normmom32': -0.73, 'normmom4': -0.19, 'normmom64': -1.14, 'normmom8': -1.31}

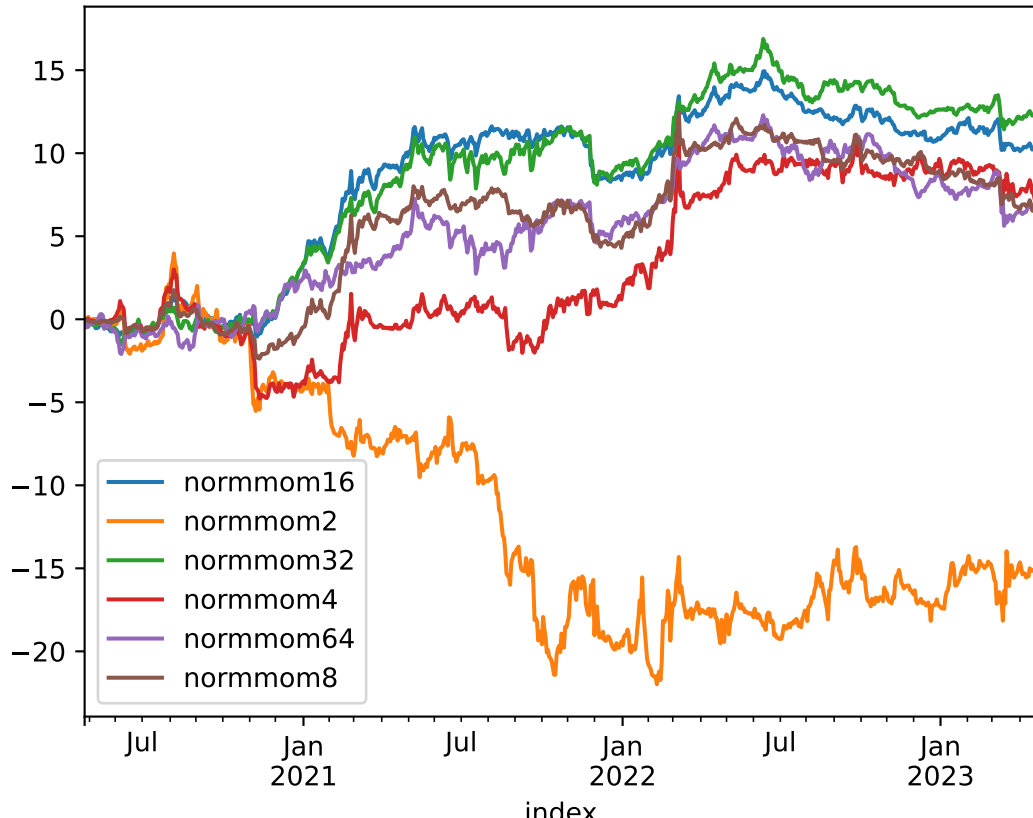


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.402, 'normmom2': -5.032, 'normmom32': 4.032, 'normmom4': 2.294, 'normmom64': 2.193, 'normmom8': 2.113}

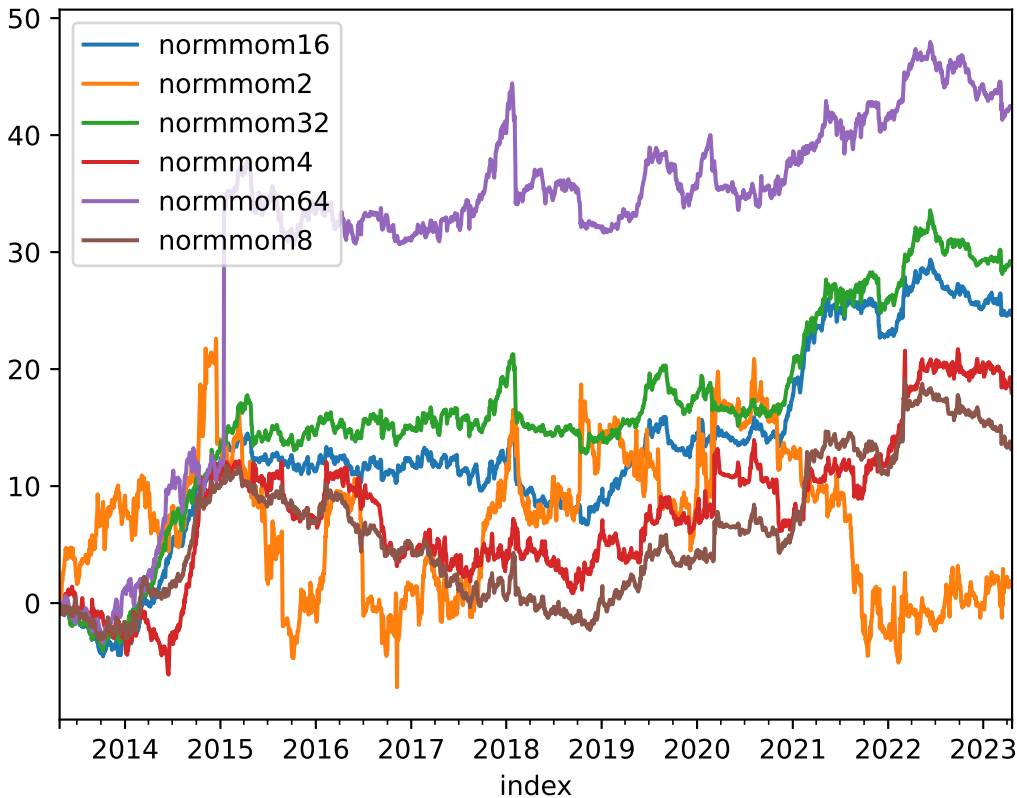
ann. std {'normmom16': 3.512, 'normmom2': 8.625, 'normmom32': 3.882, 'normmom4': 5.375, 'normmom64': 4.28, 'normmom8': 3.931}

ann. SR {'normmom16': 0.97, 'normmom2': -0.58, 'normmom32': 1.04, 'normmom4': 0.43, 'normmom64': 0.51, 'normmom8': 0.54}



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

ann. mean {'normmom16': 2.434, 'normmom2': 0.154, 'normmom32': 2.846, 'normmom4': 1.76, 'normmom64': 4.16, 'normmom8': 1.287}
ann. std {'normmom16': 3.469, 'normmom2': 10.32, 'normmom32': 3.624, 'normmom4': 5.447, 'normmom64': 8.272, 'normmom8': 3.885}
ann. SR {'normmom16': 0.7, 'normmom2': 0.01, 'normmom32': 0.79, 'normmom4': 0.32, 'normmom64': 0.5, 'normmom8': 0.33}

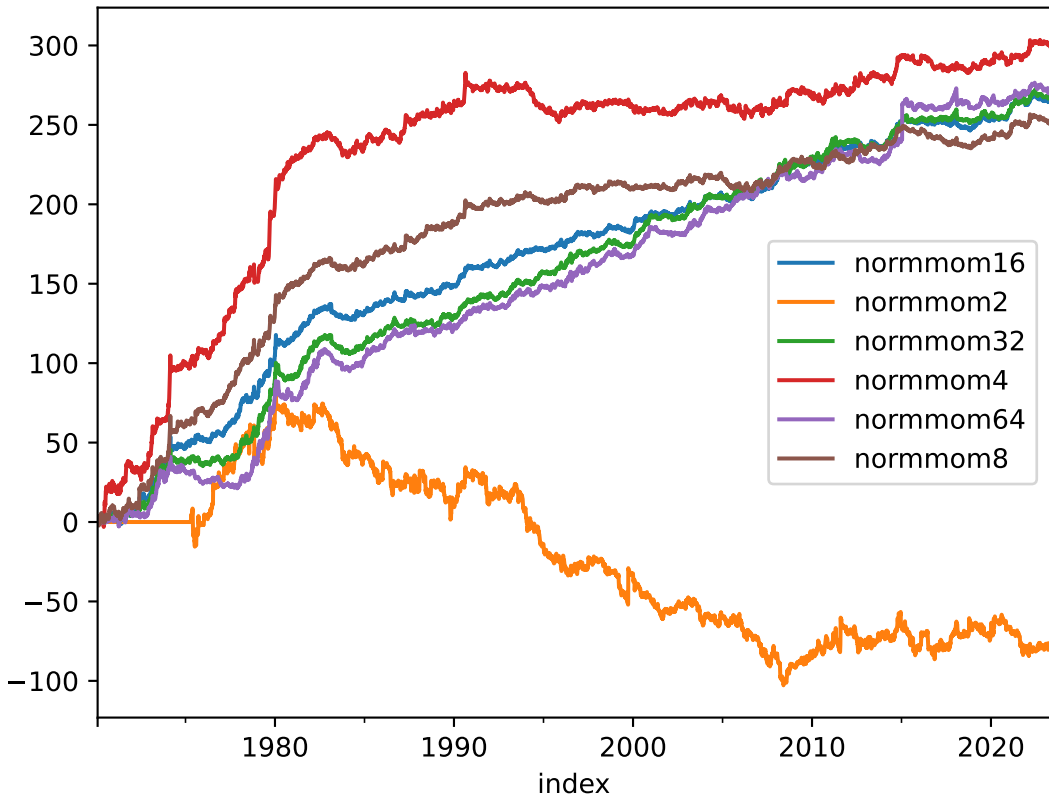


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.879, 'normmom2': -1.432, 'normmom32': 4.93, 'normmom4': 5.526, 'normmom64': 4.996, 'normmom8': 4.621}

ann. std {'normmom16': 4.532, 'normmom2': 11.611, 'normmom32': 4.61, 'normmom4': 7.385, 'normmom64': 5.87, 'normmom8': 5.365}

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

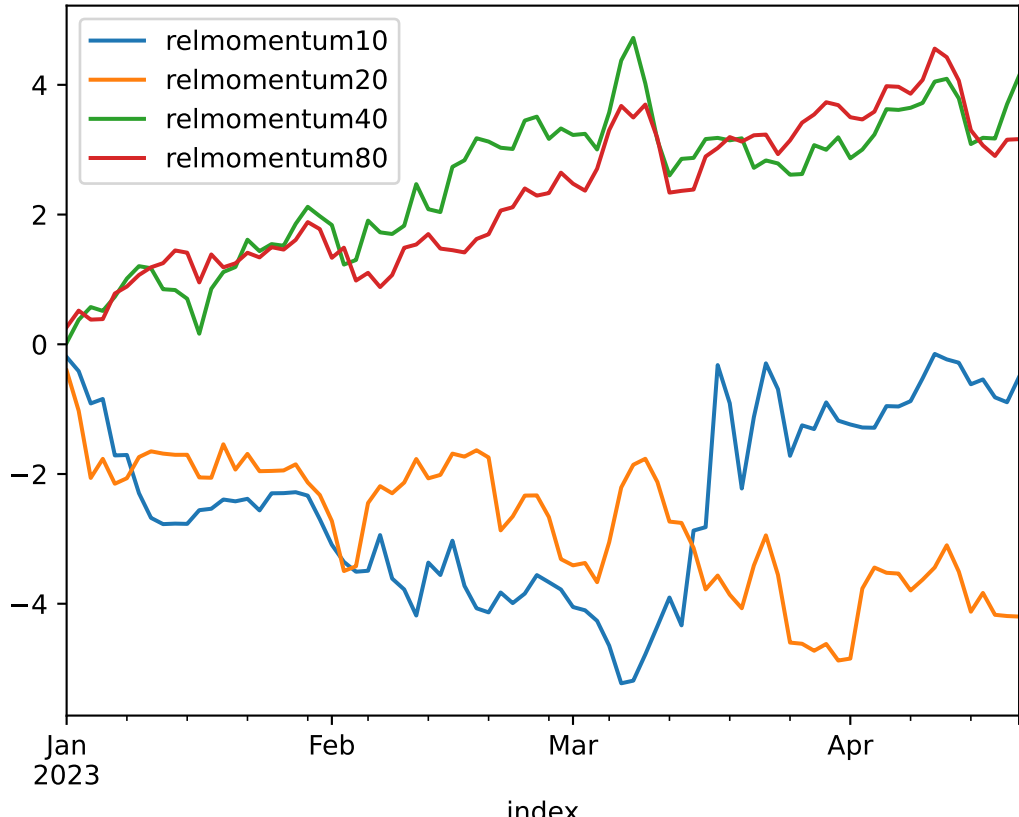


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -1.61, 'relmomentum20': -13.433, 'relmomentum40': 13.243, 'relmomentum80': 10.121}

ann. std {'relmomentum10': 8.257, 'relmomentum20': 6.662, 'relmomentum40': 5.315, 'relmomentum80': 4.317}

ann. SR {'relmomentum10': -0.19, 'relmomentum20': -2.02, 'relmomentum40': 2.49, 'relmomentum80': 2.34}

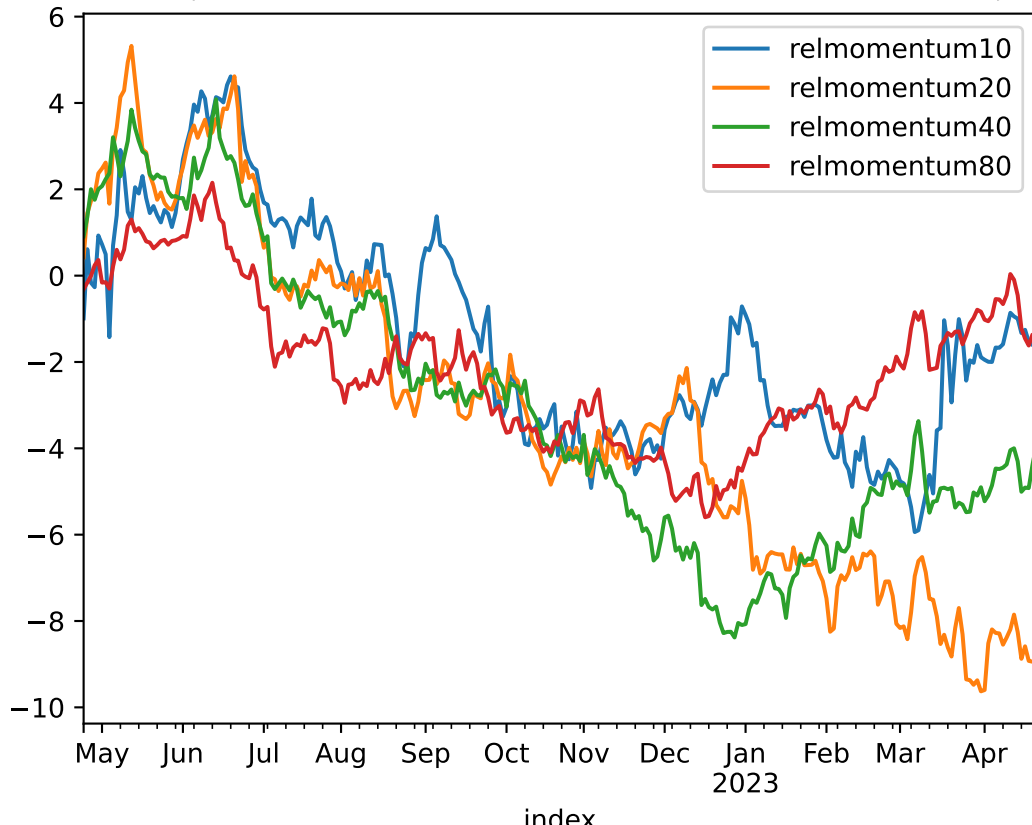


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -1.197, 'relmomentum20': -8.813, 'relmomentum40': -3.894, 'relmomentum80': -1.338}

ann. std {'relmomentum10': 8.276, 'relmomentum20': 6.722, 'relmomentum40': 5.422, 'relmomentum80': 4.525}

ann. SR {'relmomentum10': -0.14, 'relmomentum20': -1.31, 'relmomentum40': -0.72, 'relmomentum80': -0.3}

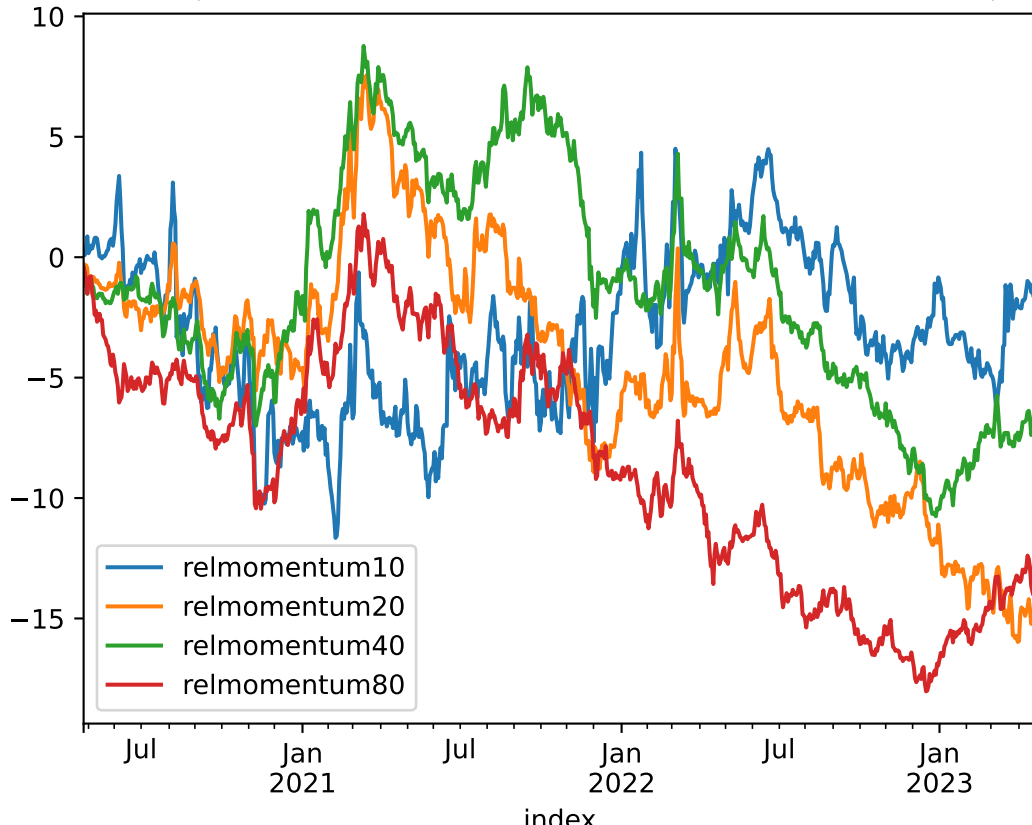


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -0.44, 'relmomentum20': -5.02, 'relmomentum40': -2.078, 'relmomentum80': -4.525}

ann. std {'relmomentum10': 11.929, 'relmomentum20': 8.349, 'relmomentum40': 6.951, 'relmomentum80': 6.345}

ann. SR {'relmomentum10': -0.04, 'relmomentum20': -0.6, 'relmomentum40': -0.3, 'relmomentum80': -0.71}

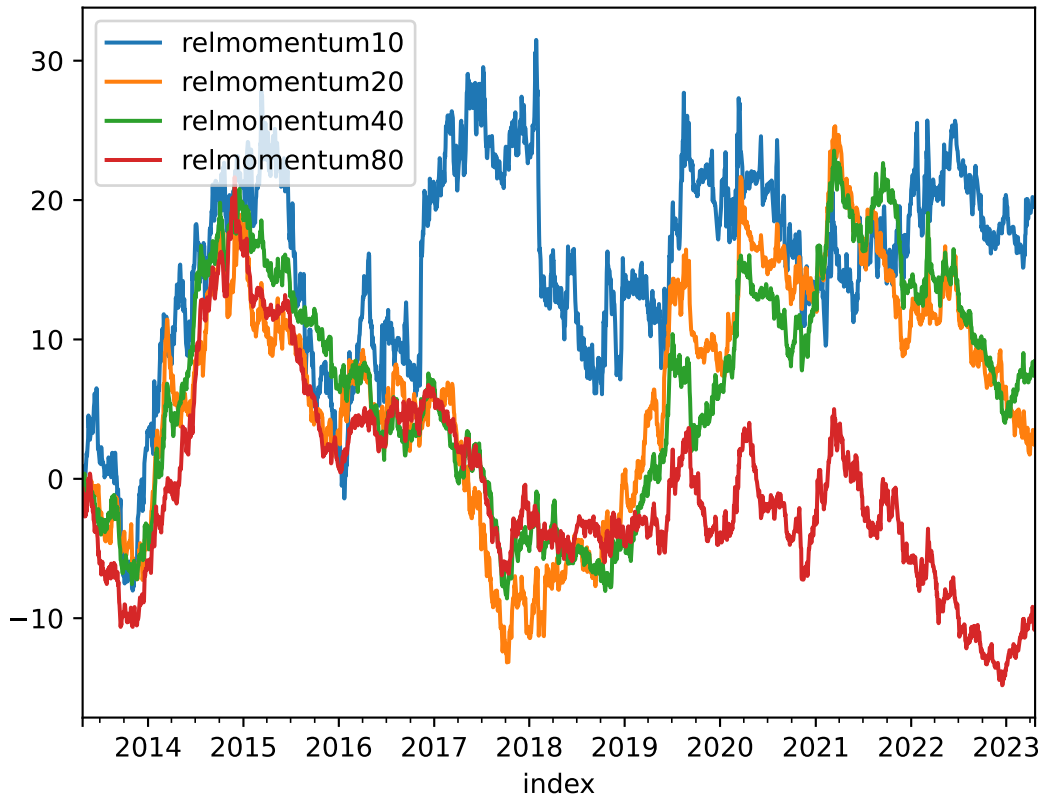


Total Trading Rule P&L for period '10Y'

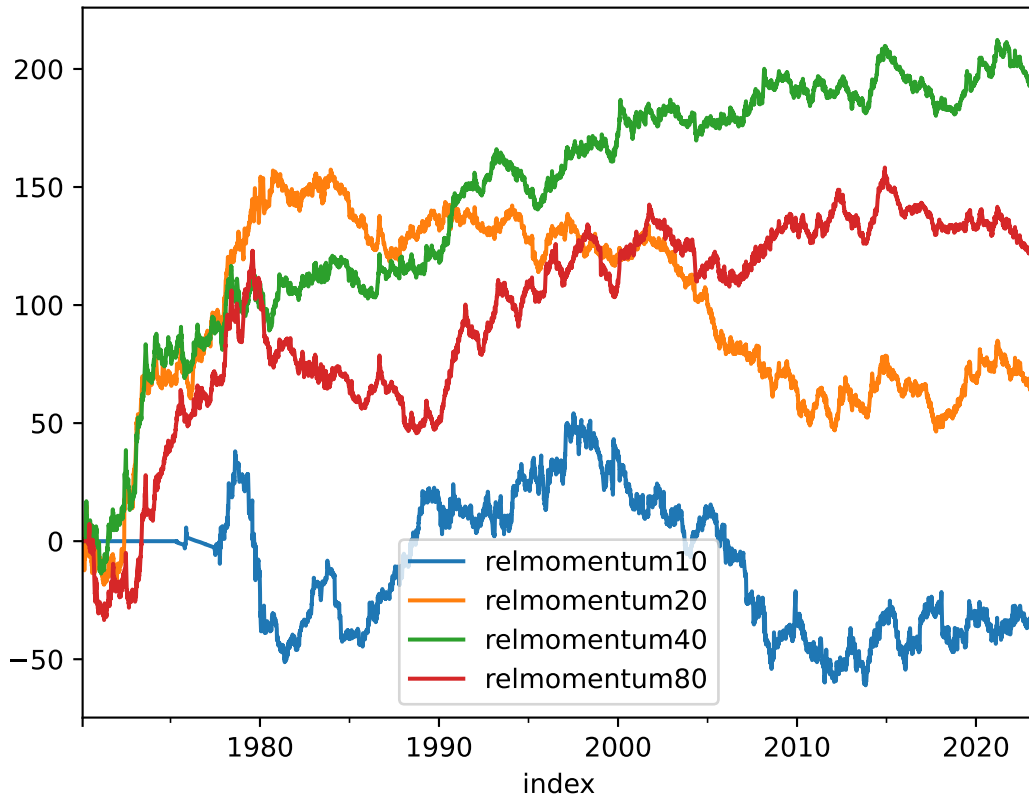
ann. mean {'relmomentum10': 1.951, 'relmomentum20': 0.237, 'relmomentum40': 0.829, 'relmomentum80': -1.039}

ann. std {'relmomentum10': 13.418, 'relmomentum20': 8.575, 'relmomentum40': 7.008, 'relmomentum80': 6.392}

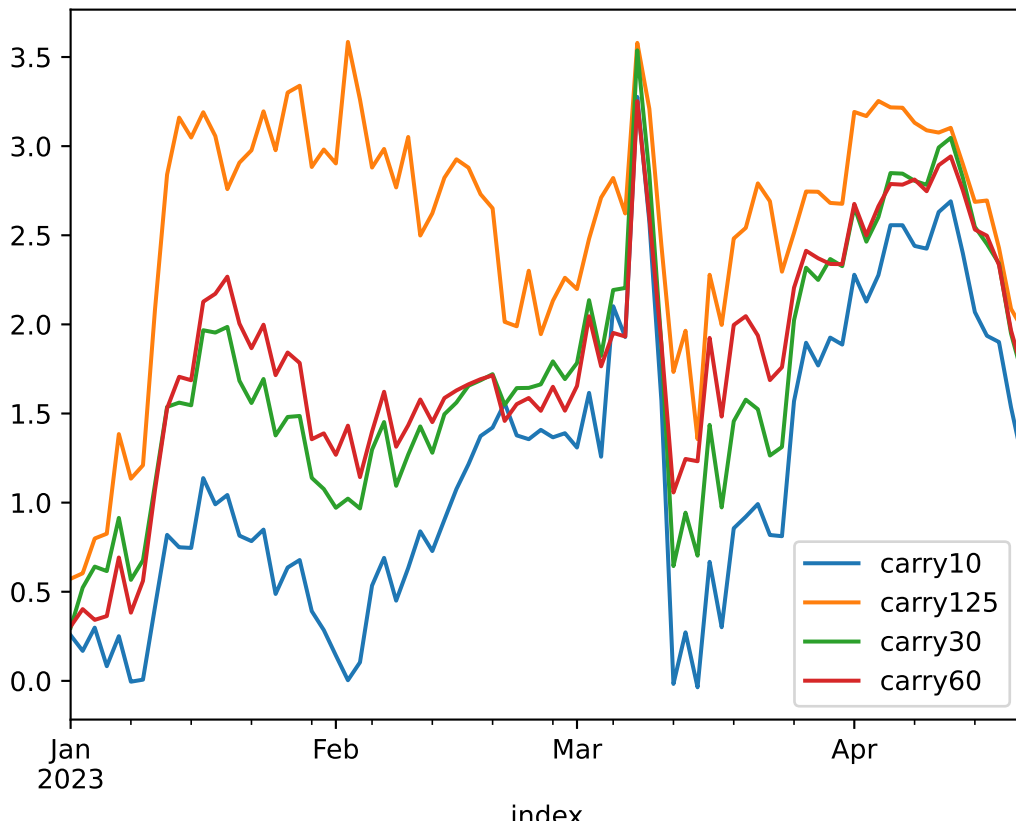
ann. SR {'relmomentum10': 0.15, 'relmomentum20': 0.03, 'relmomentum40': 0.12, 'relmomentum80': -0.16}



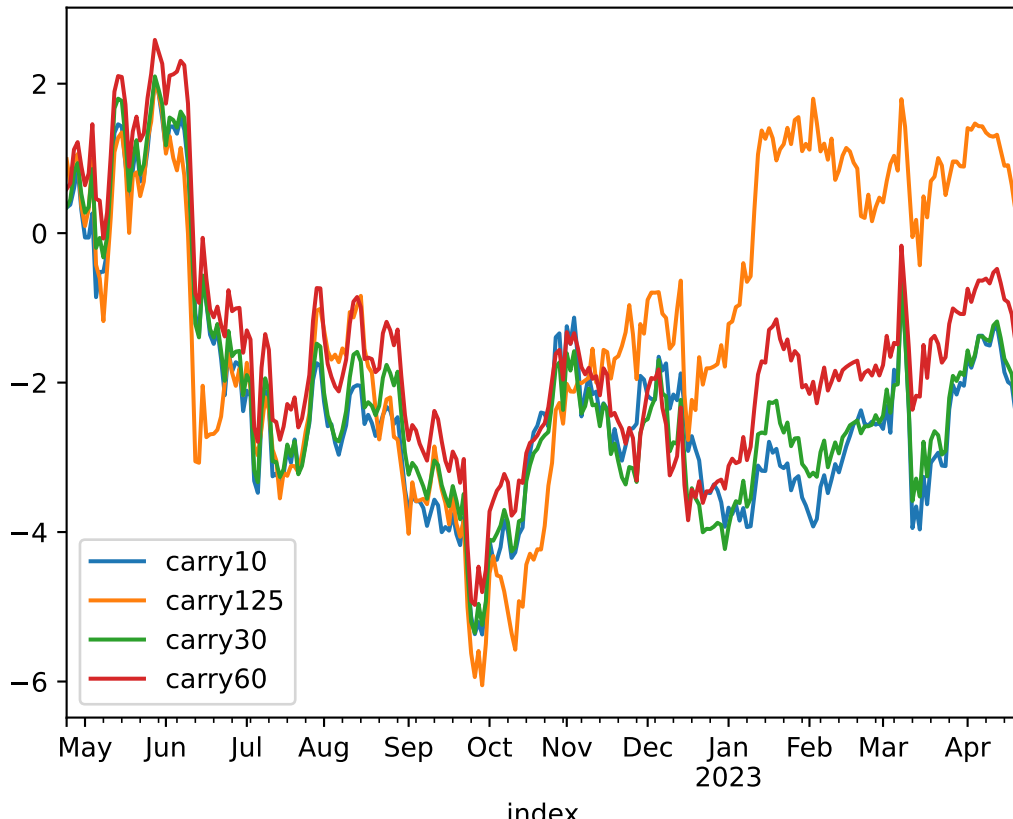
Total Trading Rule P&L for period '99Y'
ann. mean {'relmomentum10': -0.611, 'relmomentum20': 1.144, 'relmomentum40': 3.636, 'relmomentum80': 2.324}
ann. std {'relmomentum10': 13.391, 'relmomentum20': 10.469, 'relmomentum40': 9.639, 'relmomentum80': 9.784}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 3.912, 'carry125': 6.301, 'carry30': 5.442, 'carry60': 5.532}
ann. std {'carry10': 5.989, 'carry125': 5.548, 'carry30': 5.487, 'carry60': 4.899}
ann. SR {'carry10': 0.65, 'carry125': 1.14, 'carry30': 0.99, 'carry60': 1.13}



Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -2.665, 'carry125': 0.18, 'carry30': -2.488, 'carry60': -1.666}
ann. std {'carry10': 6.082, 'carry125': 6.775, 'carry30': 6.054, 'carry60': 6.029}
ann. SR {'carry10': -0.44, 'carry125': 0.03, 'carry30': -0.41, 'carry60': -0.28}

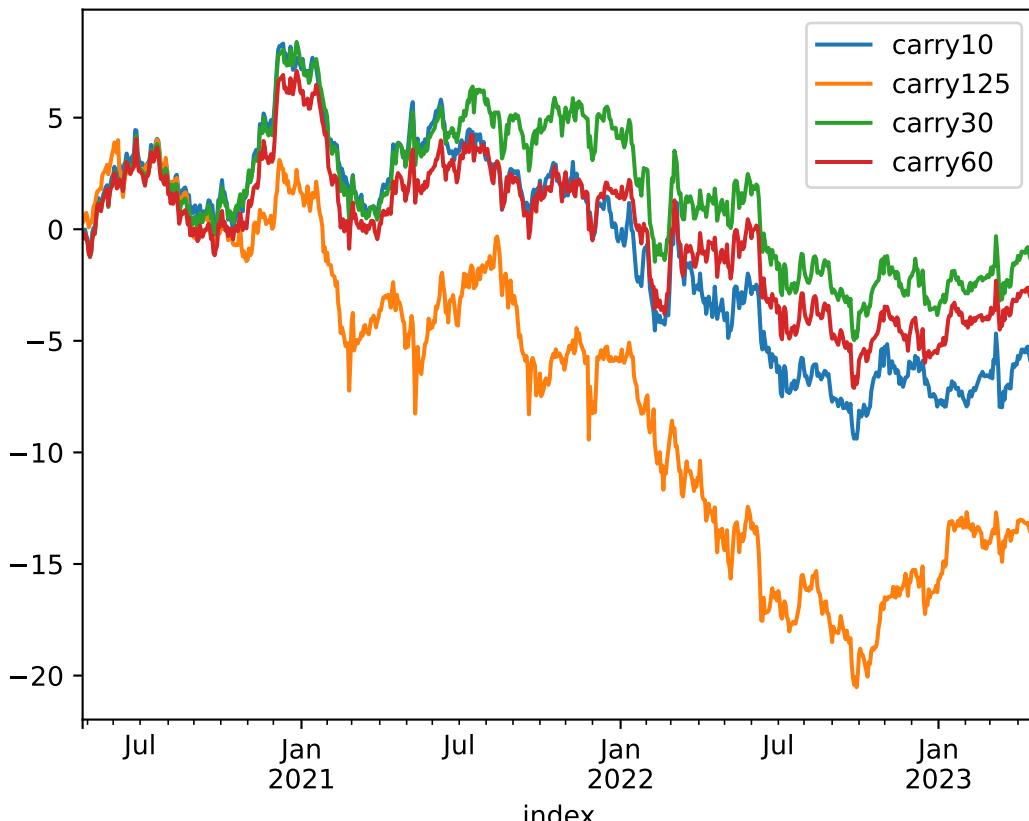


Total Trading Rule P&L for period '3Y'

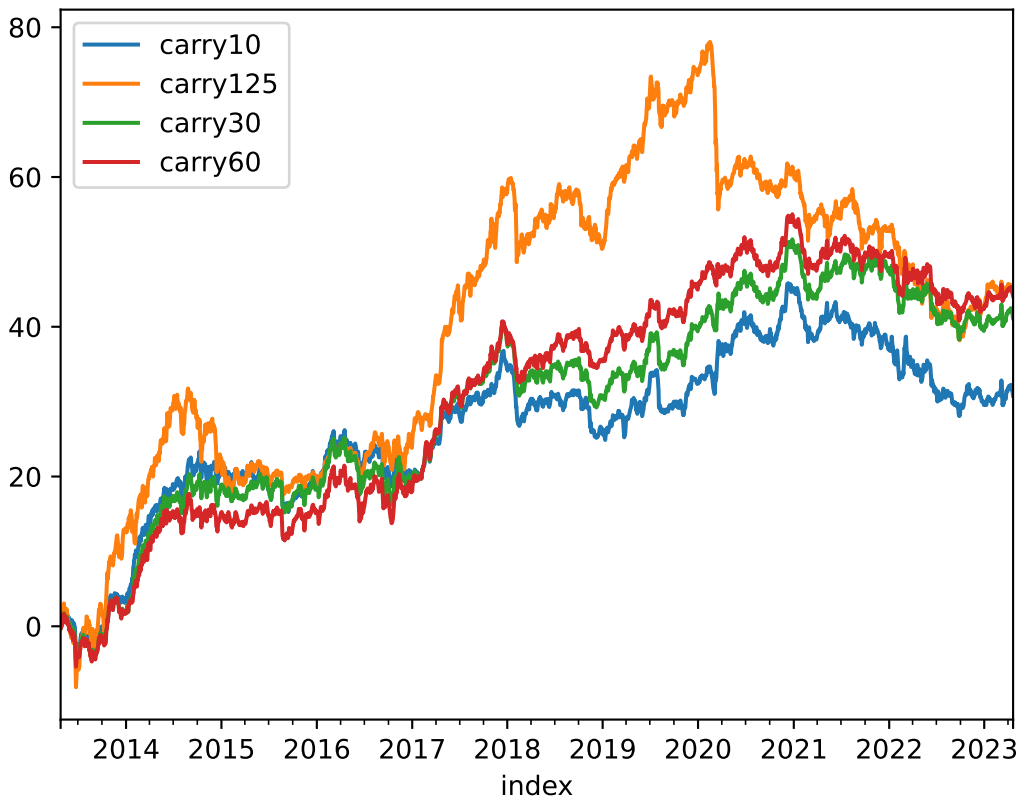
ann. mean {'carry10': -2.207, 'carry125': -4.691, 'carry30': -0.705, 'carry60': -1.257}

ann. std {'carry10': 6.554, 'carry125': 8.0, 'carry30': 6.484, 'carry60': 6.469}

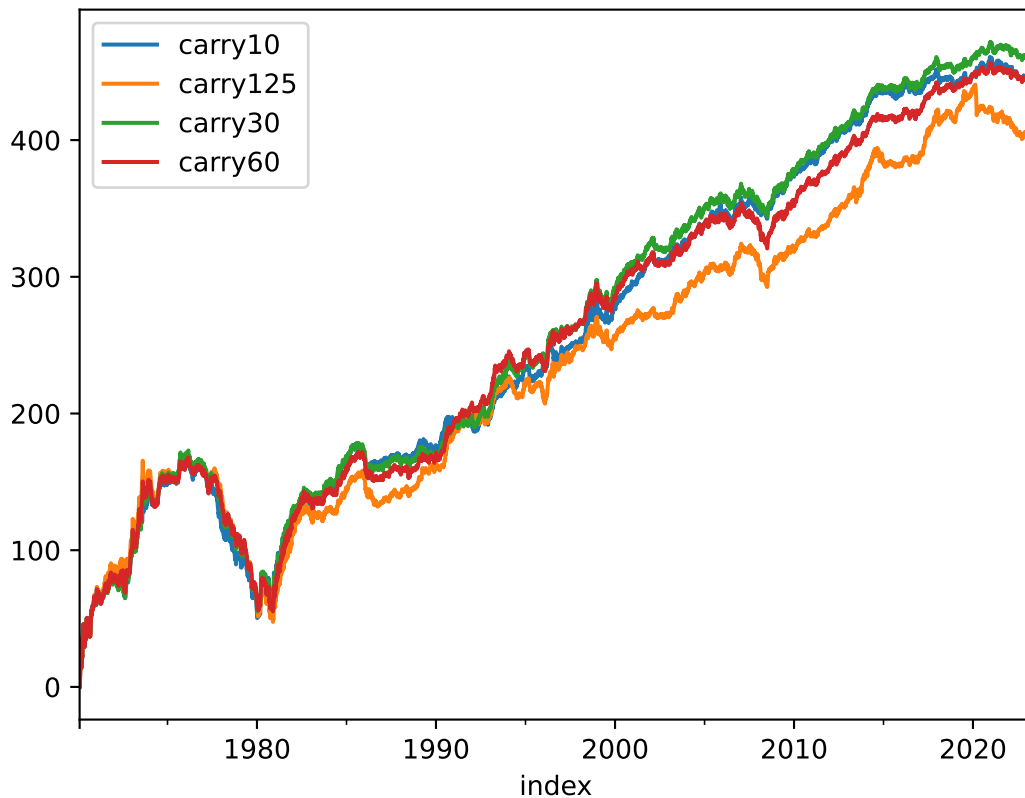
ann. SR {'carry10': -0.34, 'carry125': -0.59, 'carry30': -0.11, 'carry60': -0.19}



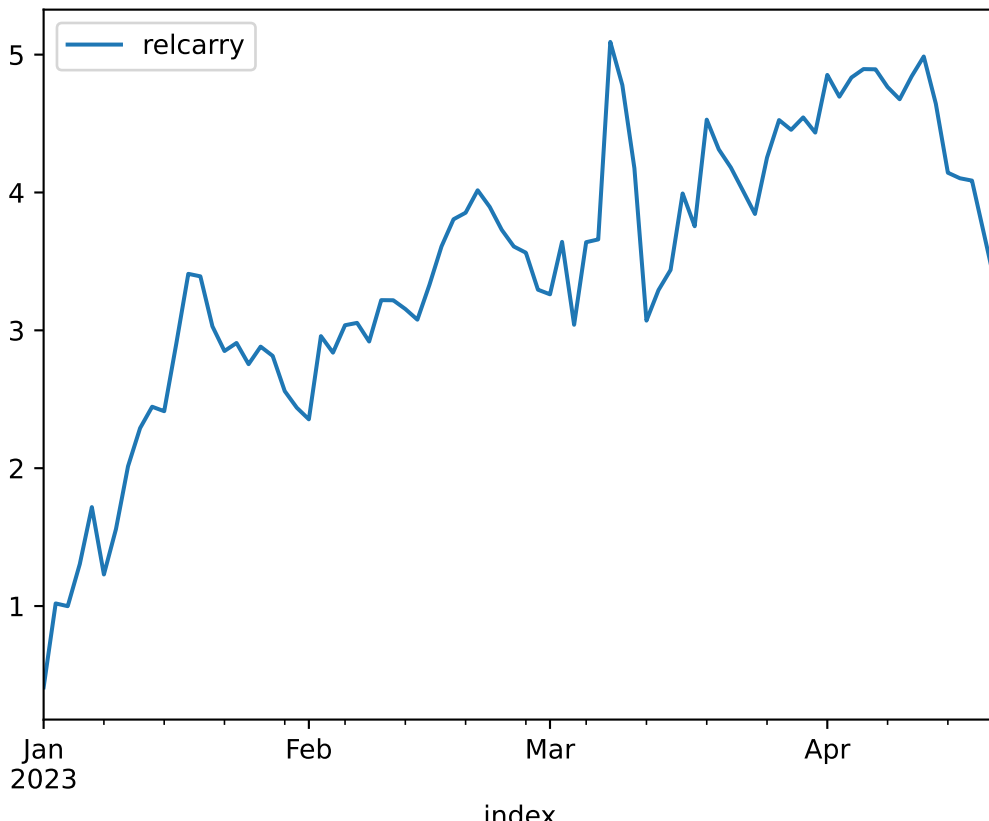
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.022, 'carry125': 4.363, 'carry30': 4.04, 'carry60': 4.33}
ann. std {'carry10': 6.365, 'carry125': 8.958, 'carry30': 6.457, 'carry60': 6.408}
ann. SR {'carry10': 0.47, 'carry125': 0.49, 'carry30': 0.63, 'carry60': 0.68}



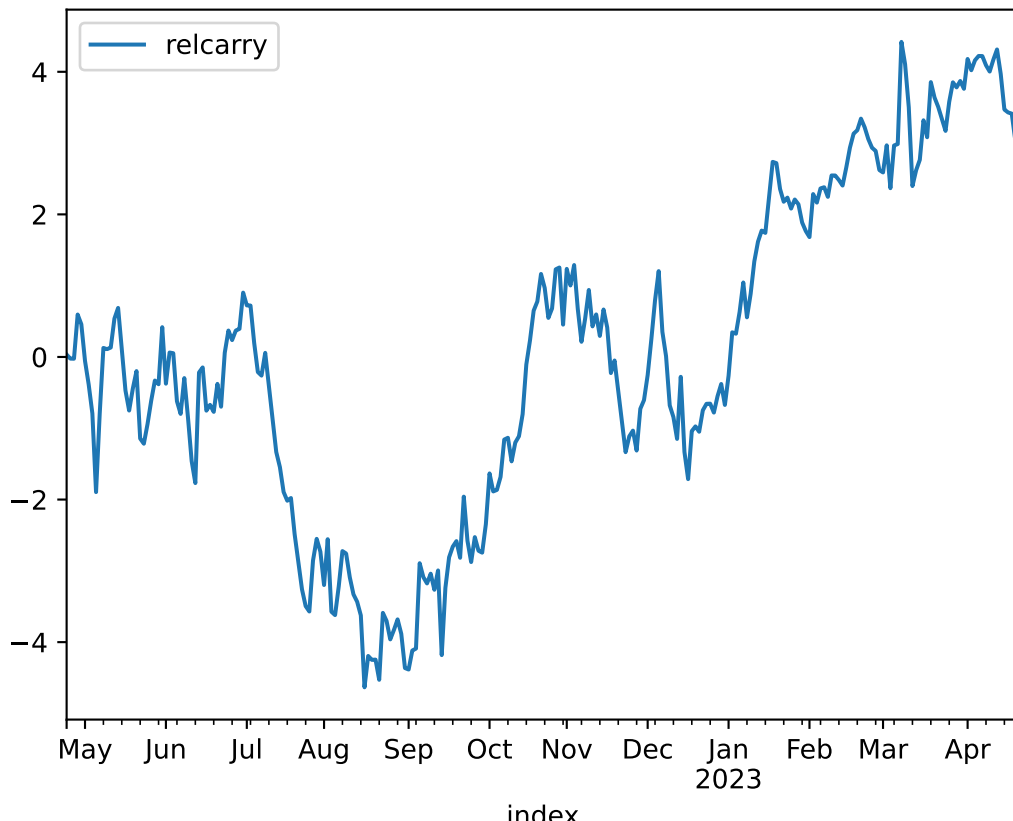
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.218, 'carry125': 7.504, 'carry30': 8.505, 'carry60': 8.217}
ann. std {'carry10': 11.202, 'carry125': 11.559, 'carry30': 11.259, 'carry60': 11.262}
ann. SR {'carry10': 0.73, 'carry125': 0.65, 'carry30': 0.76, 'carry60': 0.73}



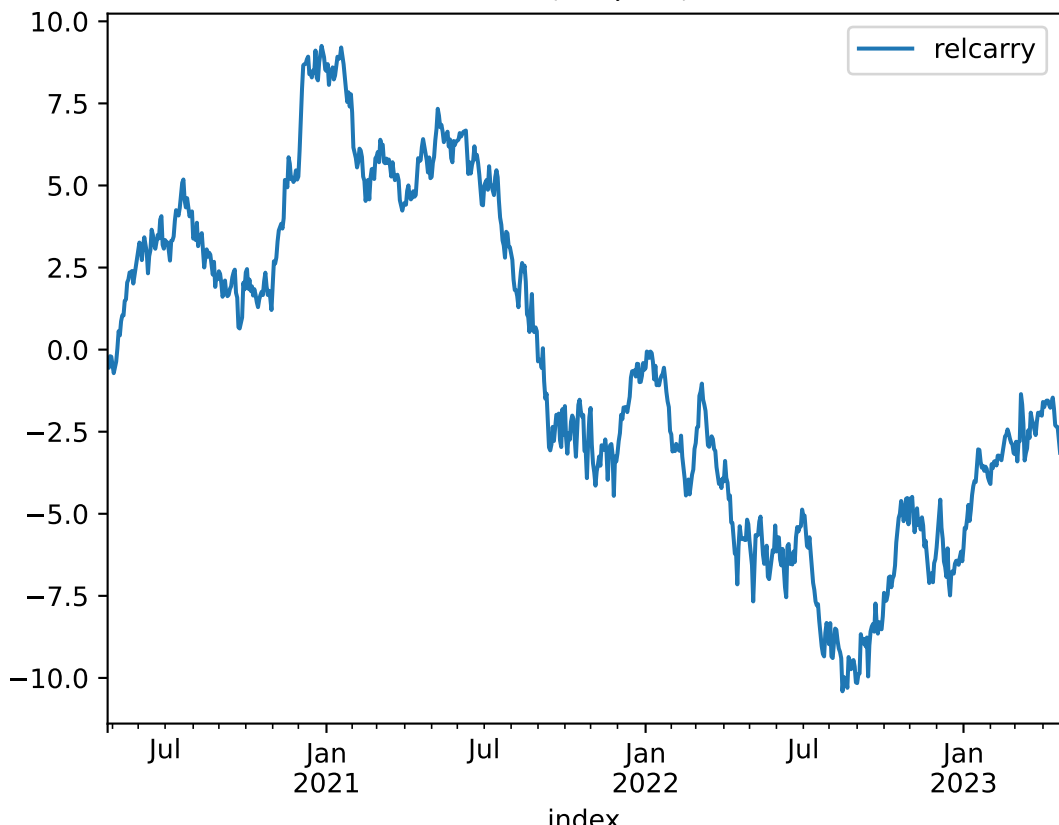
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 10.58}
ann. std {'relcarry': 5.69}
ann. SR {'relcarry': 1.86}



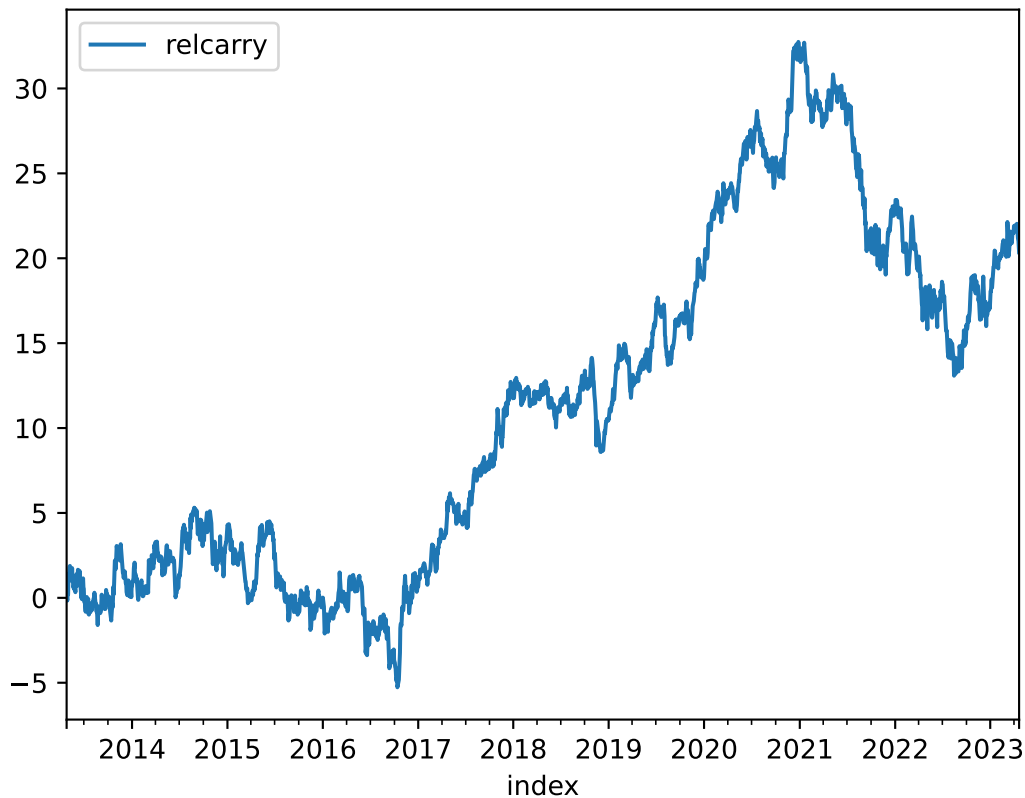
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 2.593}
ann. std {'relcarry': 6.951}
ann. SR {'relcarry': 0.37}



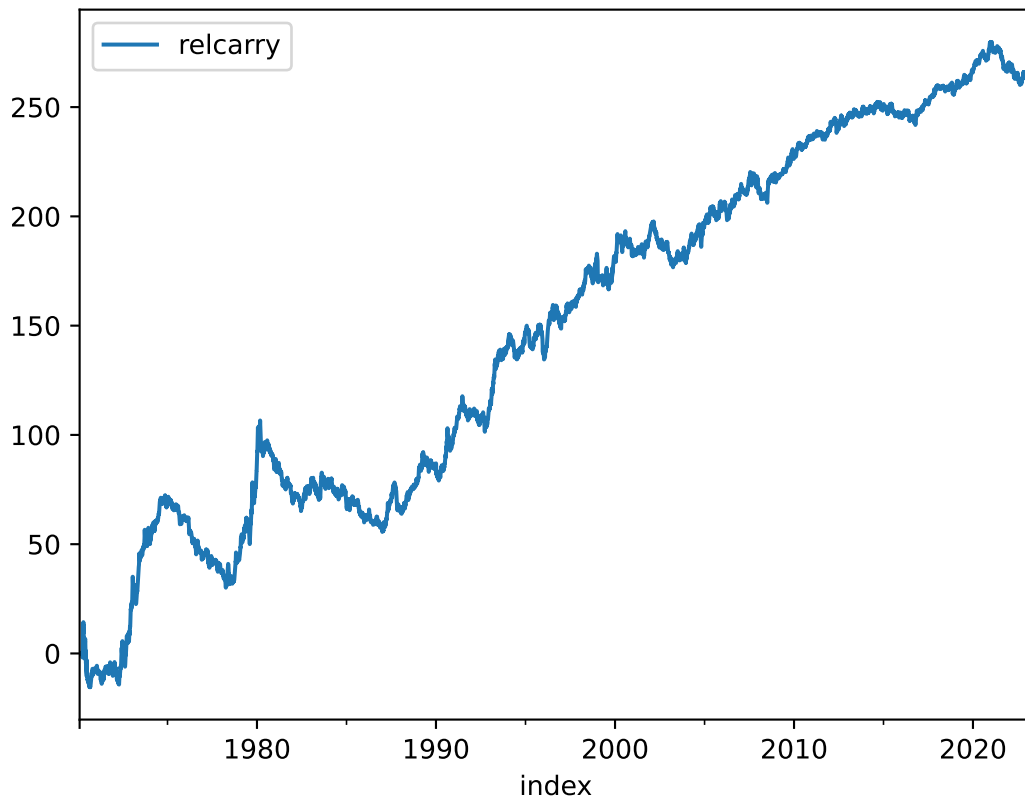
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -1.031}
ann. std {'relcarry': 6.662}
ann. SR {'relcarry': -0.15}



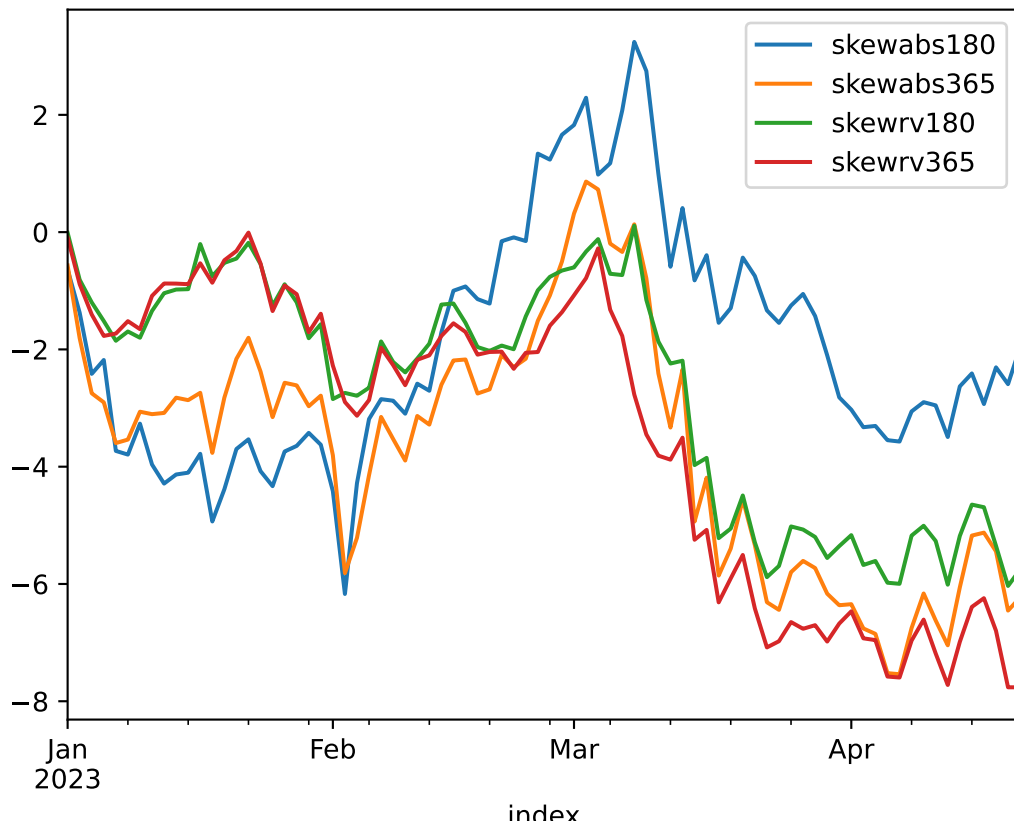
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 1.998}
ann. std {'relcarry': 5.823}
ann. SR {'relcarry': 0.34}



Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.931}
ann. std {'relcarry': 8.961}
ann. SR {'relcarry': 0.55}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -6.278, 'skewabs365': -19.94, 'skewrv180': -18.411, 'skewrv365': -24.839}
ann. std {'skewabs180': 11.623, 'skewabs365': 11.853, 'skewrv180': 8.318, 'skewrv365': 8.055}
ann. SR {'skewabs180': -0.54, 'skewabs365': -1.68, 'skewrv180': -2.21, 'skewrv365': -3.08}

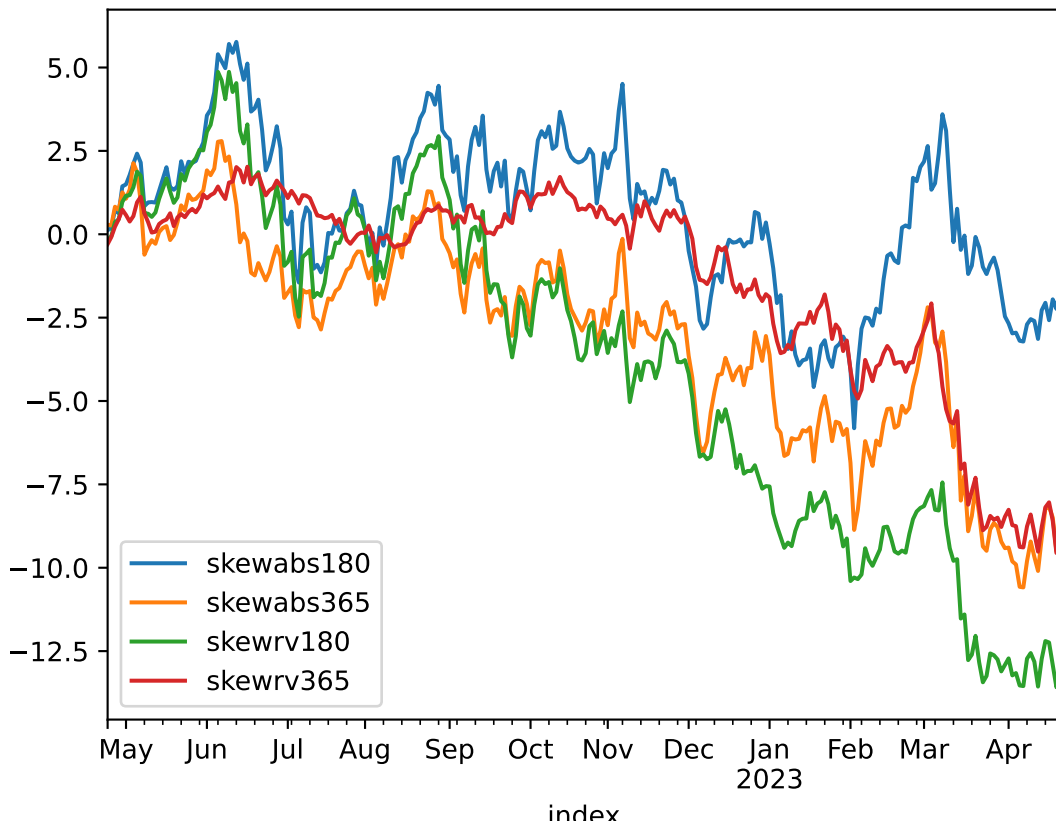


Total Trading Rule P&L for period '1Y'

ann. mean {'skewabs180': -1.583, 'skewabs365': -9.139, 'skewrv180': -13.1, 'skewrv365': -9.411}

ann. std {'skewabs180': 11.052, 'skewabs365': 9.921, 'skewrv180': 9.3, 'skewrv365': 5.732}

ann. SR {'skewabs180': -0.14, 'skewabs365': -0.92, 'skewrv180': -1.41, 'skewrv365': -1.64}

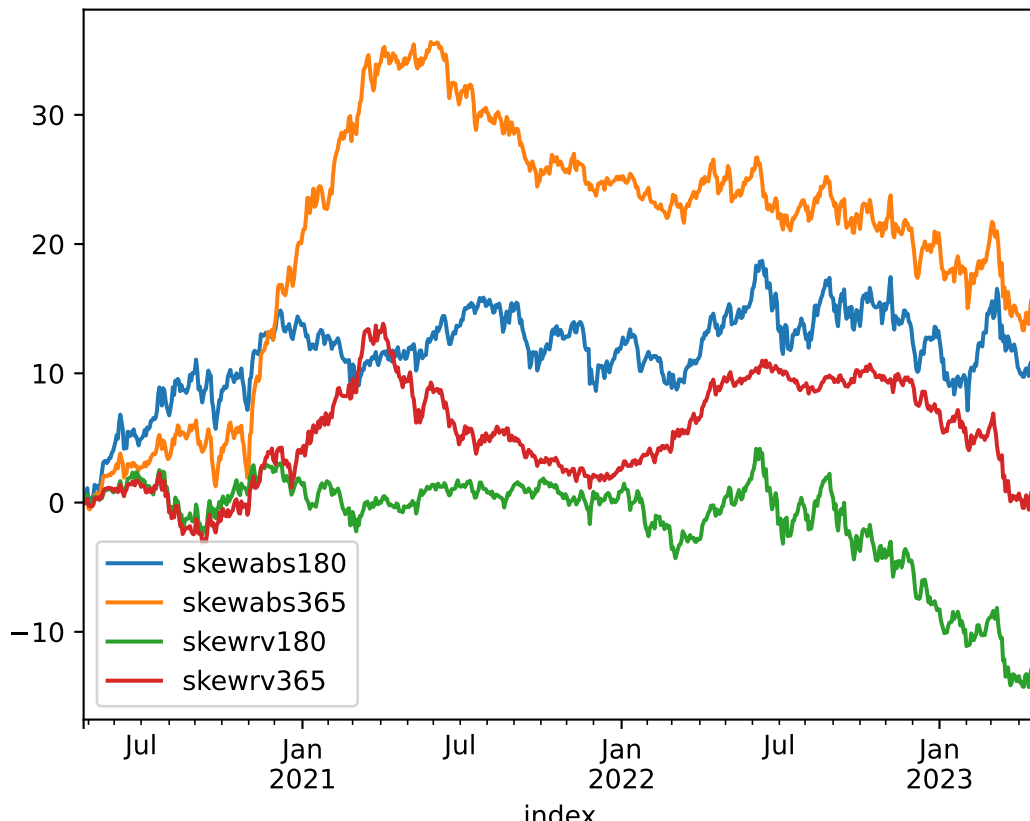


Total Trading Rule P&L for period '3Y'

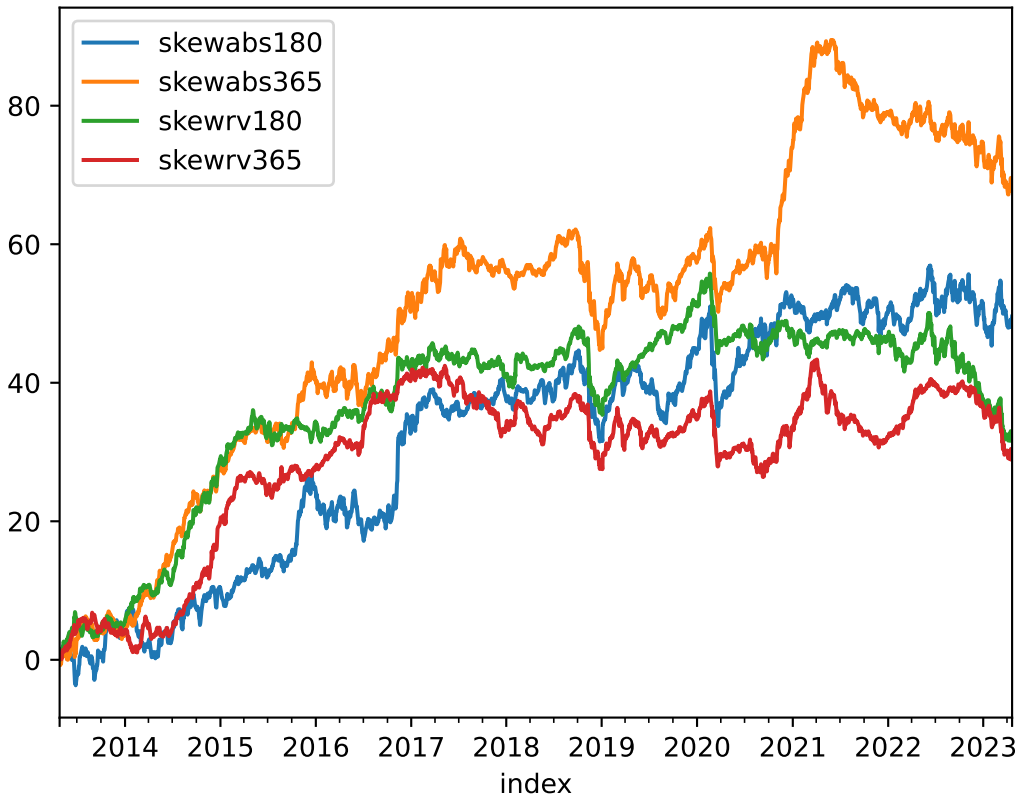
ann. mean {'skewabs180': 3.719, 'skewabs365': 4.8, 'skewrv180': -4.599, 'skewrv365': -0.193}

ann. std {'skewabs180': 9.144, 'skewabs365': 8.915, 'skewrv180': 7.249, 'skewrv365': 6.337}

ann. SR {'skewabs180': 0.41, 'skewabs365': 0.54, 'skewrv180': -0.63, 'skewrv365': -0.03}

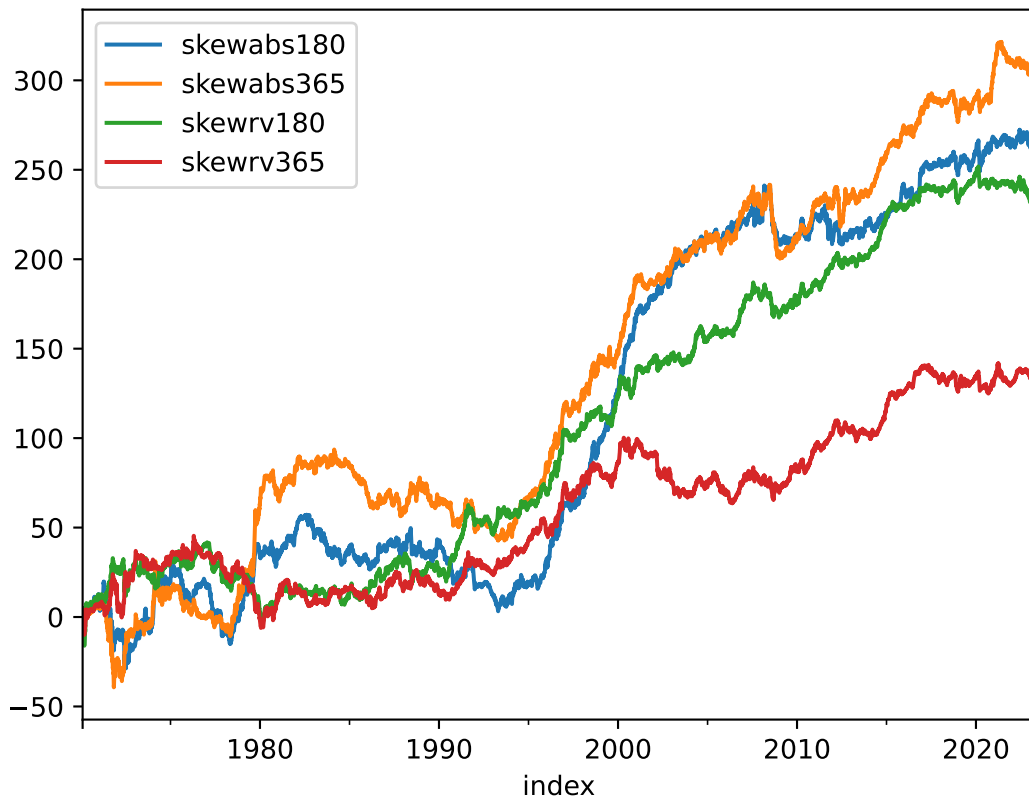


Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.866, 'skewabs365': 6.725, 'skewrv180': 3.133, 'skewrv365': 2.841}
ann. std {'skewabs180': 8.013, 'skewabs365': 7.952, 'skewrv180': 6.394, 'skewrv365': 6.054}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.85, 'skewrv180': 0.49, 'skewrv365': 0.47}

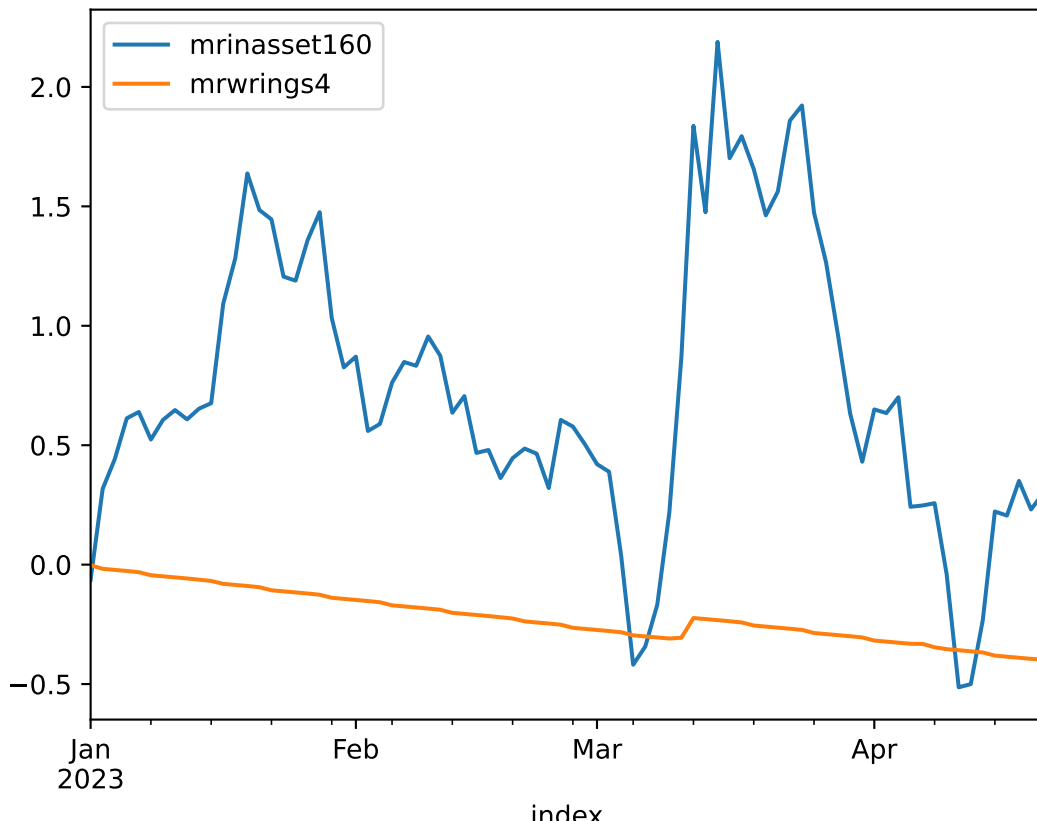


Total Trading Rule P&L for period '99Y'

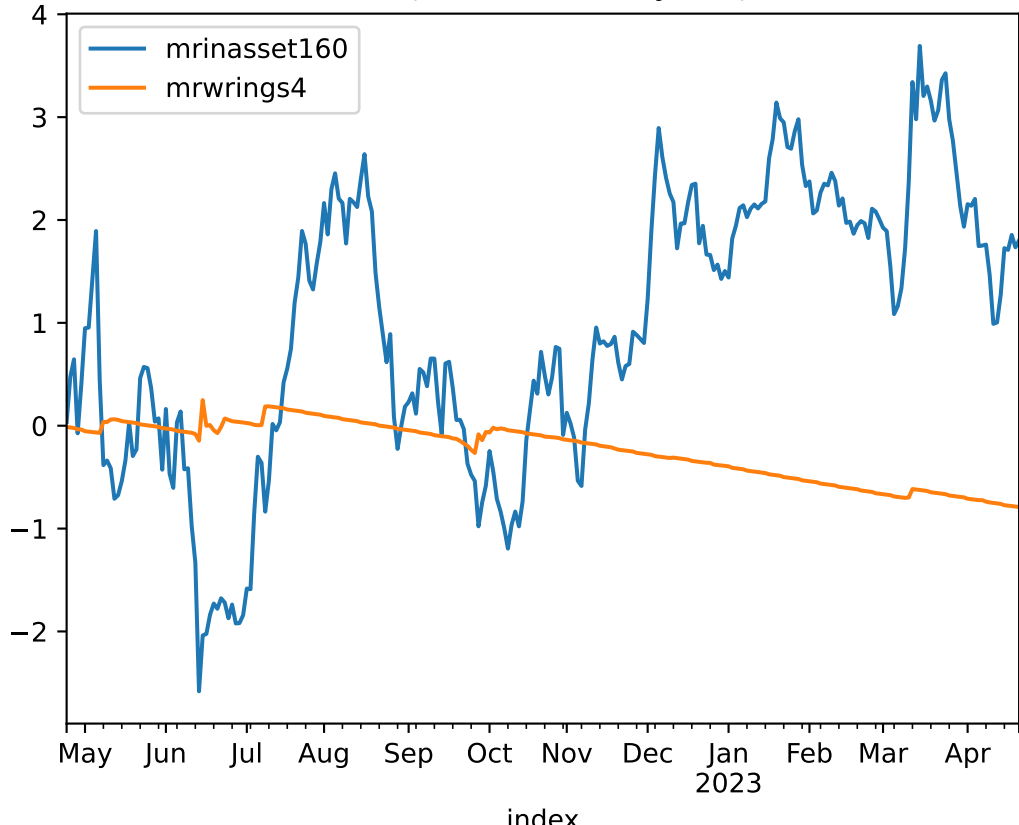
ann. mean {'skewabs180': 4.886, 'skewabs365': 5.54, 'skewrv180': 4.204, 'skewrv365': 2.35}
ann. std {'skewabs180': 10.101, 'skewabs365': 9.869, 'skewrv180': 8.752, 'skewrv365': 8.125}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}



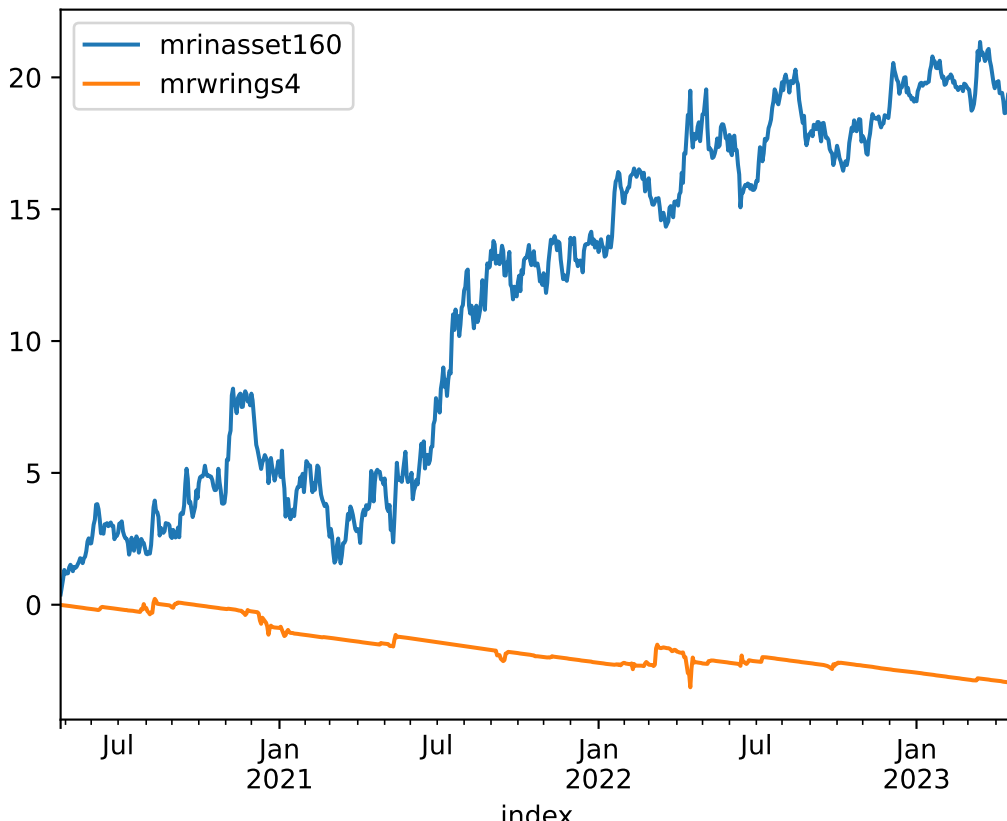
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 0.955, 'mrwrings4': -1.273}
ann. std {'mrinasset160': 4.275, 'mrwrings4': 0.169}
ann. SR {'mrinasset160': 0.22, 'mrwrings4': -7.55}



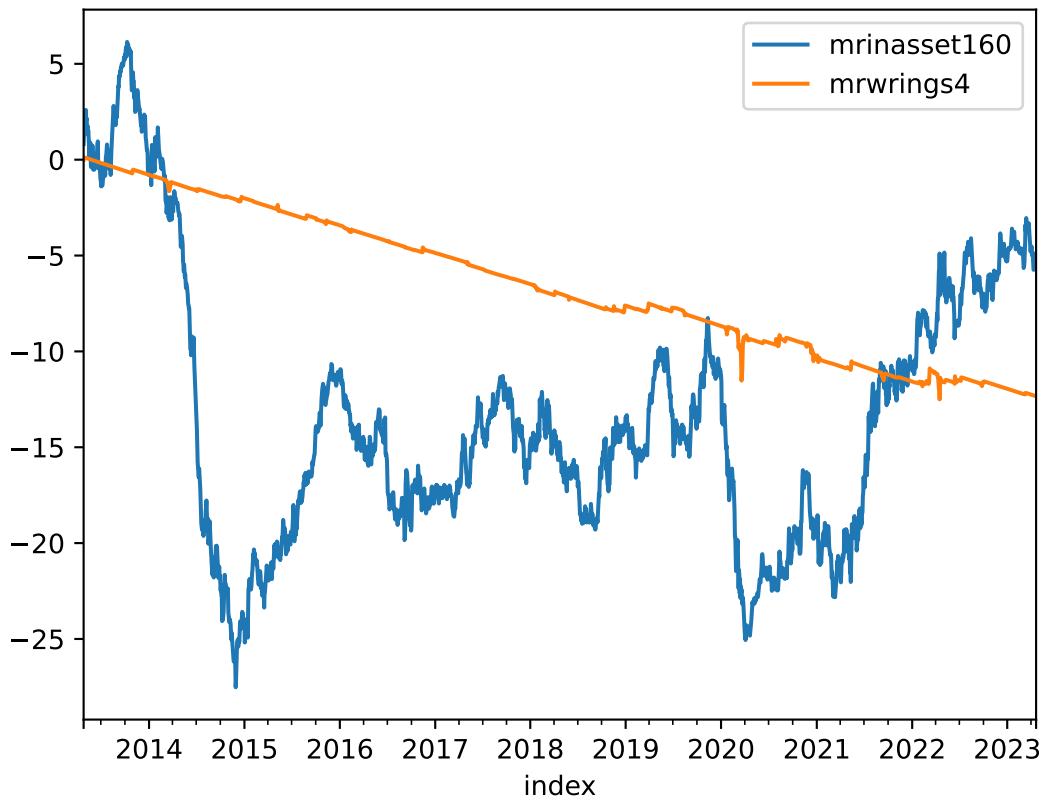
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 1.775, 'mrwrings4': -0.778}
ann. std {'mrinasset160': 5.211, 'mrwrings4': 0.585}
ann. SR {'mrinasset160': 0.34, 'mrwrings4': -1.33}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.385, 'mrwrings4': -0.973}
ann. std {'mrinasset160': 6.269, 'mrwrings4': 1.018}
ann. SR {'mrinasset160': 1.02, 'mrwrings4': -0.96}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.485, 'mrwrings4': -1.211}
ann. std {'mrinasset160': 6.224, 'mrwrings4': 0.88}
ann. SR {'mrinasset160': -0.08, 'mrwrings4': -1.38}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.557, 'mrwrings4': -2.14}
ann. std {'mrinasset160': 9.868, 'mrwrings4': 2.088}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.02}

