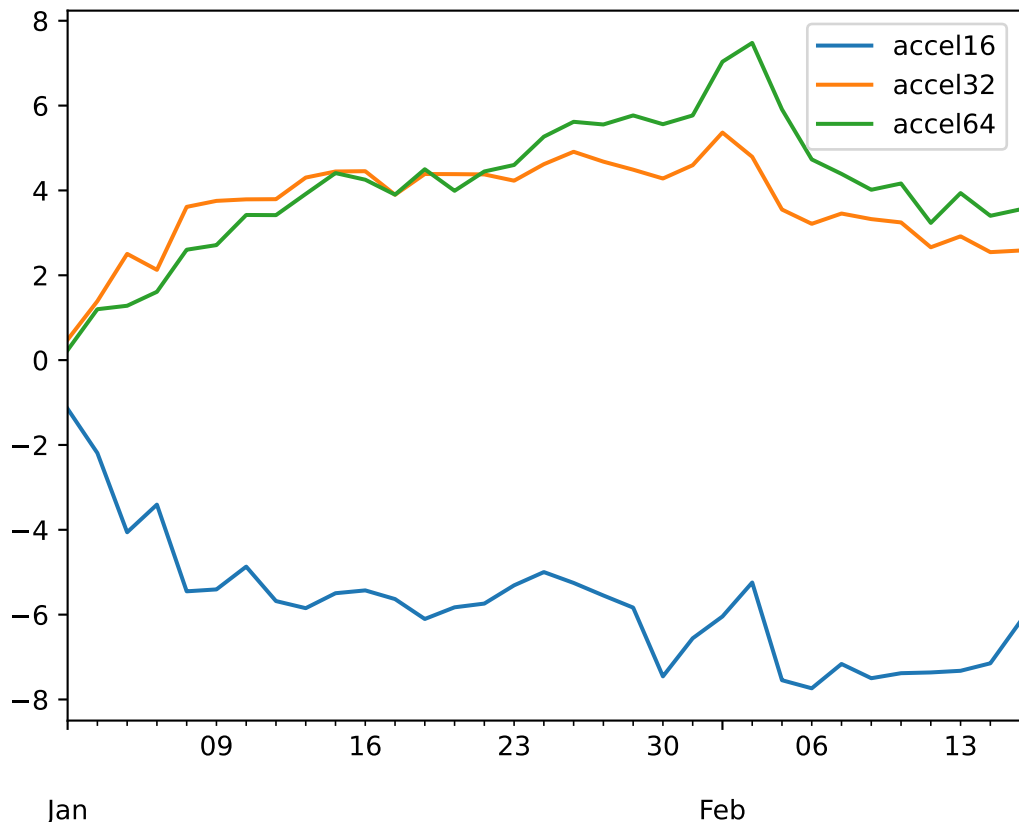
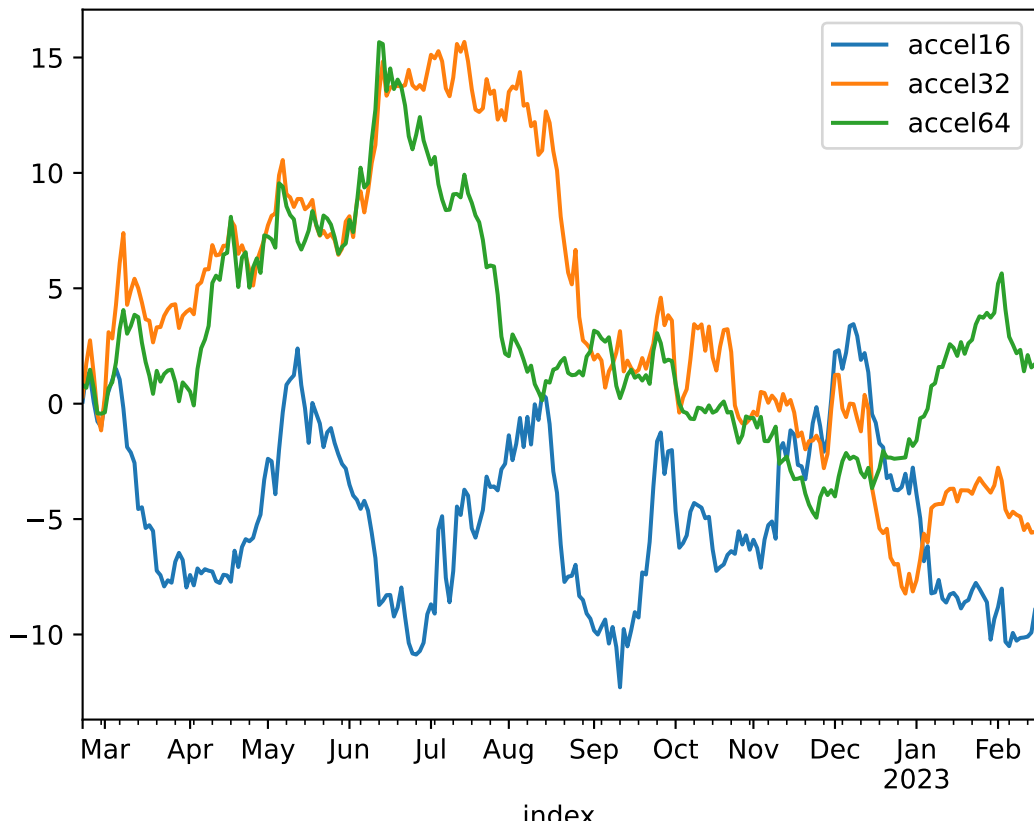


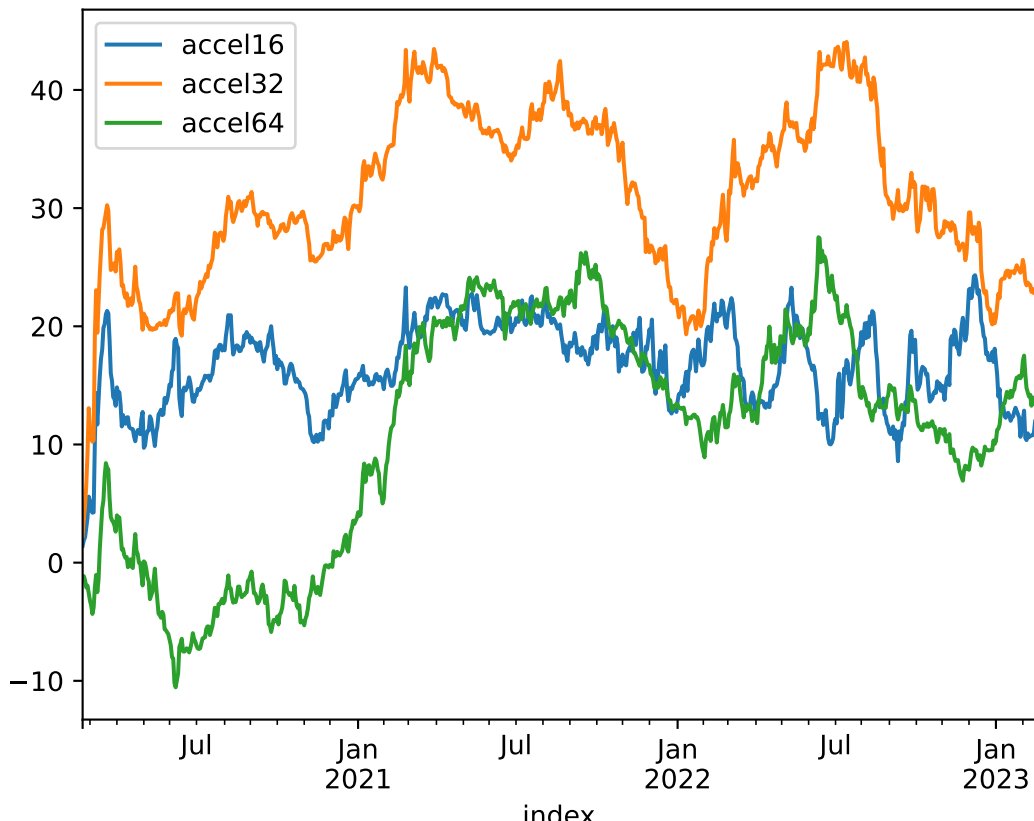
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -47.858, 'accel32': 20.04, 'accel64': 27.558}
ann. std {'accel16': 13.399, 'accel32': 8.482, 'accel64': 9.8}
ann. SR {'accel16': -3.57, 'accel32': 2.36, 'accel64': 2.81}



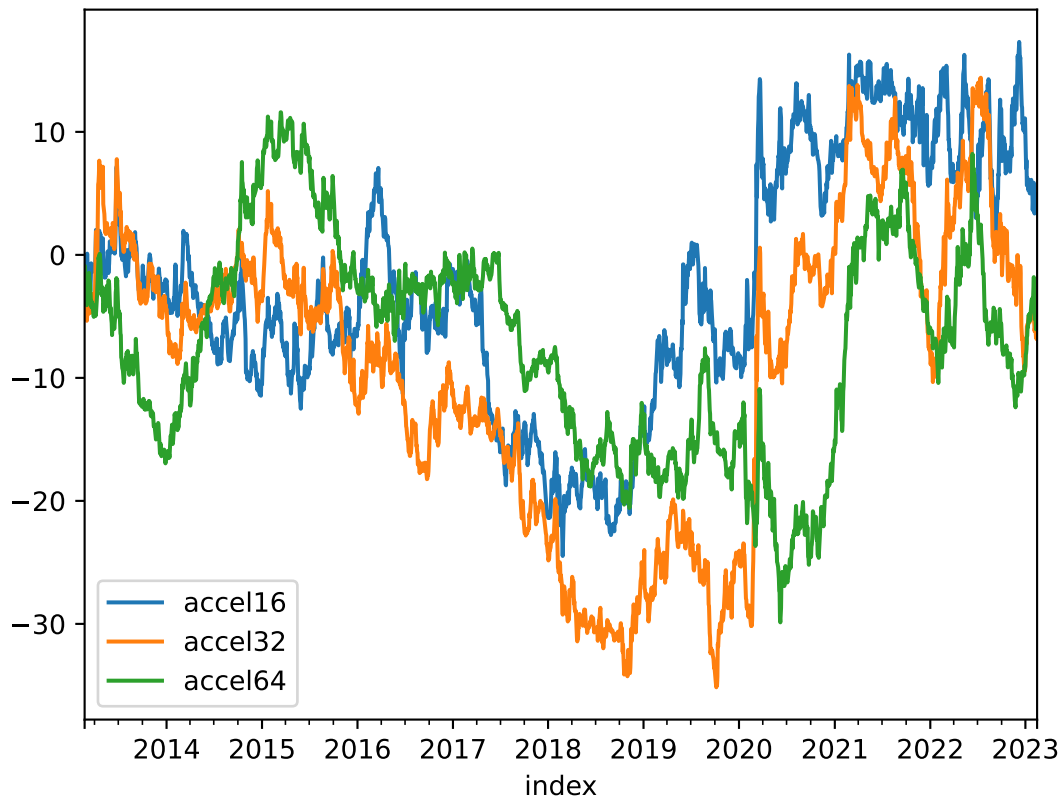
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -8.869, 'accel32': -5.51, 'accel64': 1.708}
ann. std {'accel16': 16.03, 'accel32': 14.273, 'accel64': 11.672}
ann. SR {'accel16': -0.55, 'accel32': -0.39, 'accel64': 0.15}



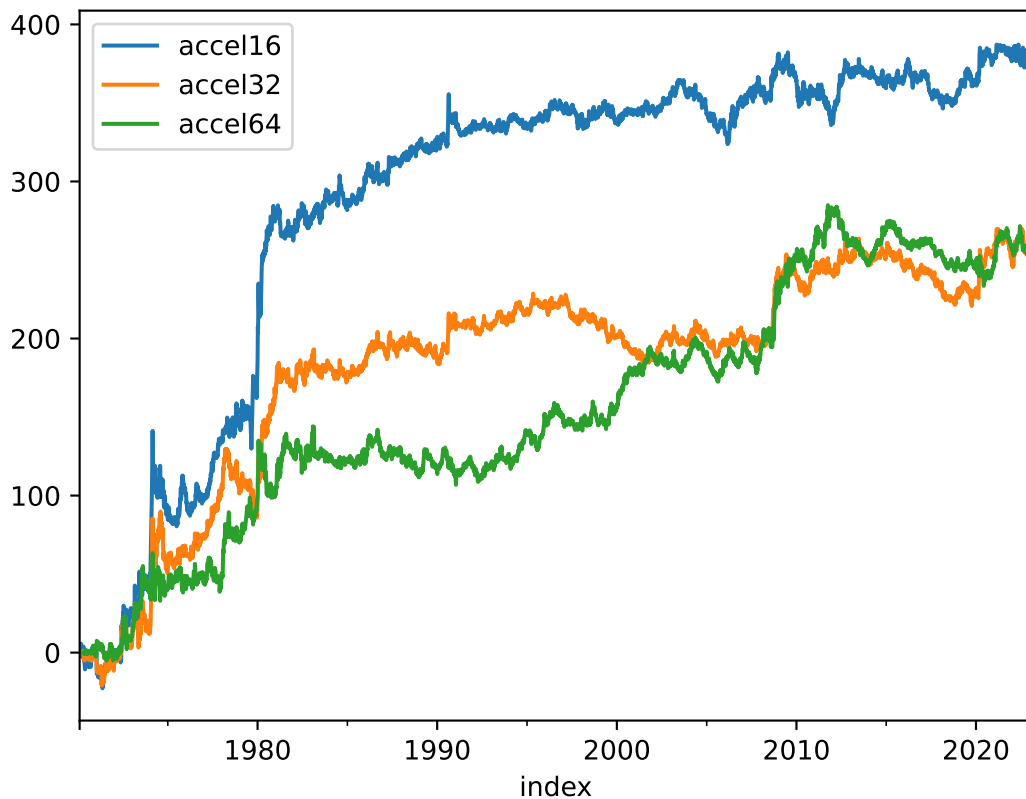
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 3.922, 'accel32': 7.505, 'accel64': 4.468}
ann. std {'accel16': 14.837, 'accel32': 14.293, 'accel64': 11.425}
ann. SR {'accel16': 0.26, 'accel32': 0.53, 'accel64': 0.39}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.484, 'accel32': -0.671, 'accel64': -0.563}
ann. std {'accel16': 11.995, 'accel32': 11.193, 'accel64': 9.592}
ann. SR {'accel16': 0.04, 'accel32': -0.06, 'accel64': -0.06}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.954, 'accel32': 4.608, 'accel64': 4.767}
ann. std {'accel16': 15.665, 'accel32': 13.741, 'accel64': 13.254}
ann. SR {'accel16': 0.44, 'accel32': 0.34, 'accel64': 0.36}

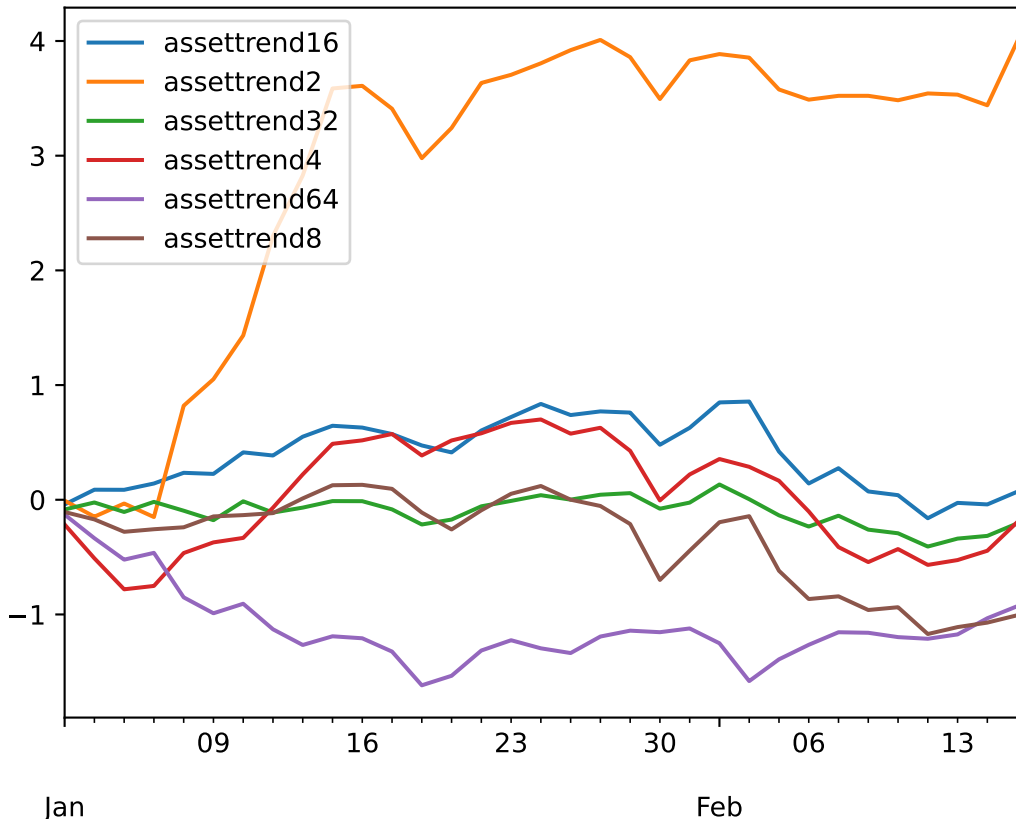


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 0.539, 'assettrend2': 30.986, 'assettrend32': -1.605, 'assettrend4': -1.521, 'assettrend64': -7.204, 'assettrend8': -7.814}

ann. std {'assettrend16': 2.434, 'assettrend2': 5.275, 'assettrend32': 1.476, 'assettrend4': 3.117, 'assettrend64': 2.434, 'assettrend8': 2.729}

ann. SR {'assettrend16': 0.22, 'assettrend2': 5.87, 'assettrend32': -1.09, 'assettrend4': -0.49, 'assettrend64': -2.96, 'assettrend8': -2.86}

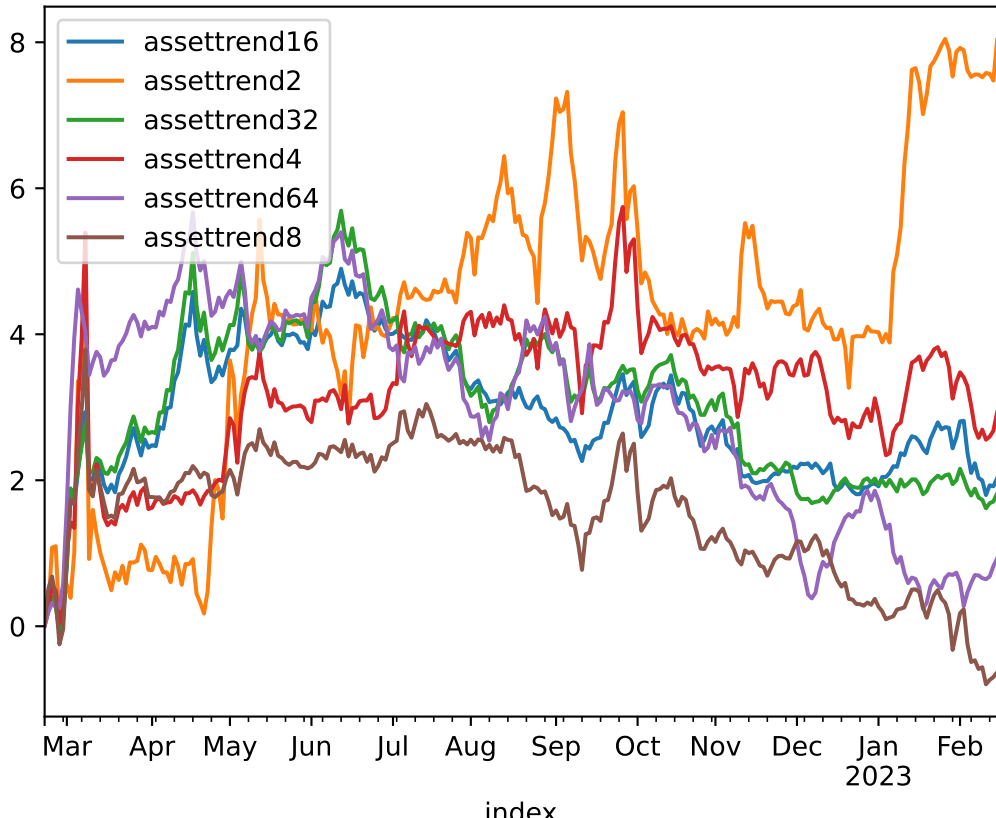


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 2.012, 'assettrend2': 7.969, 'assettrend32': 1.803, 'assettrend4': 2.905, 'assettrend64': 0.921, 'assettrend8': -0.627}

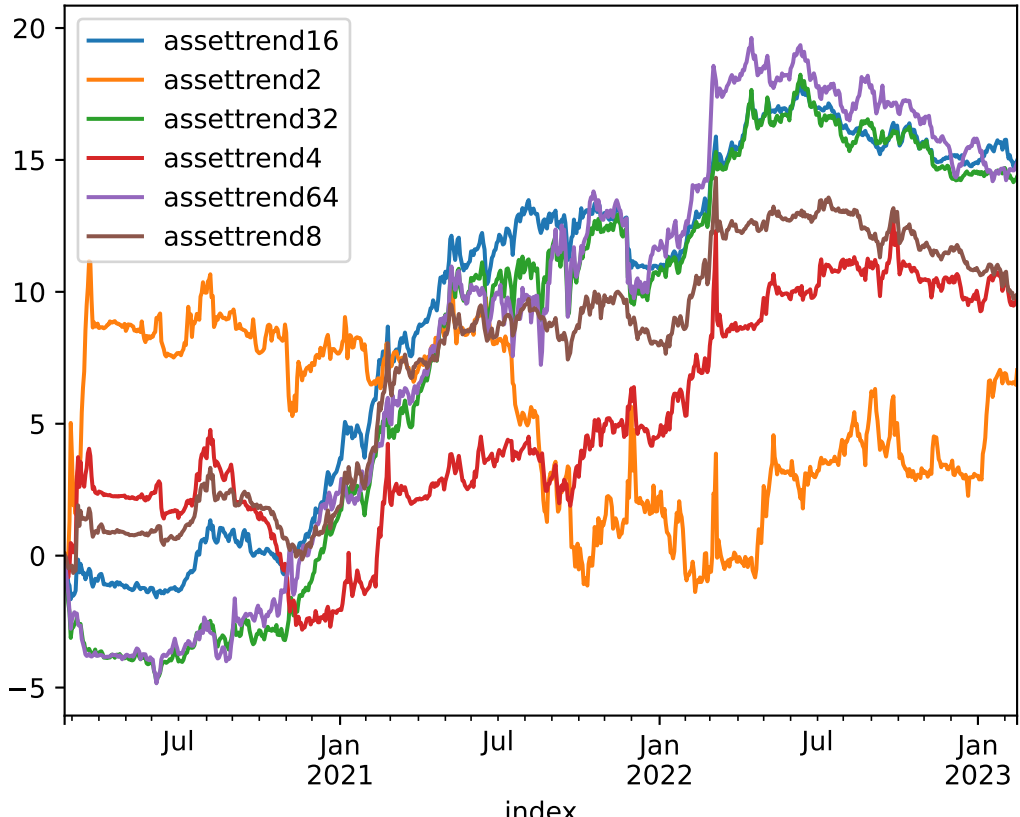
ann. std {'assettrend16': 3.0, 'assettrend2': 7.537, 'assettrend32': 3.179, 'assettrend4': 5.585, 'assettrend64': 3.695, 'assettrend8': 3.681}

ann. SR {'assettrend16': 0.67, 'assettrend2': 1.06, 'assettrend32': 0.57, 'assettrend4': 0.52, 'assettrend64': 0.25, 'assettrend8': -0.17}



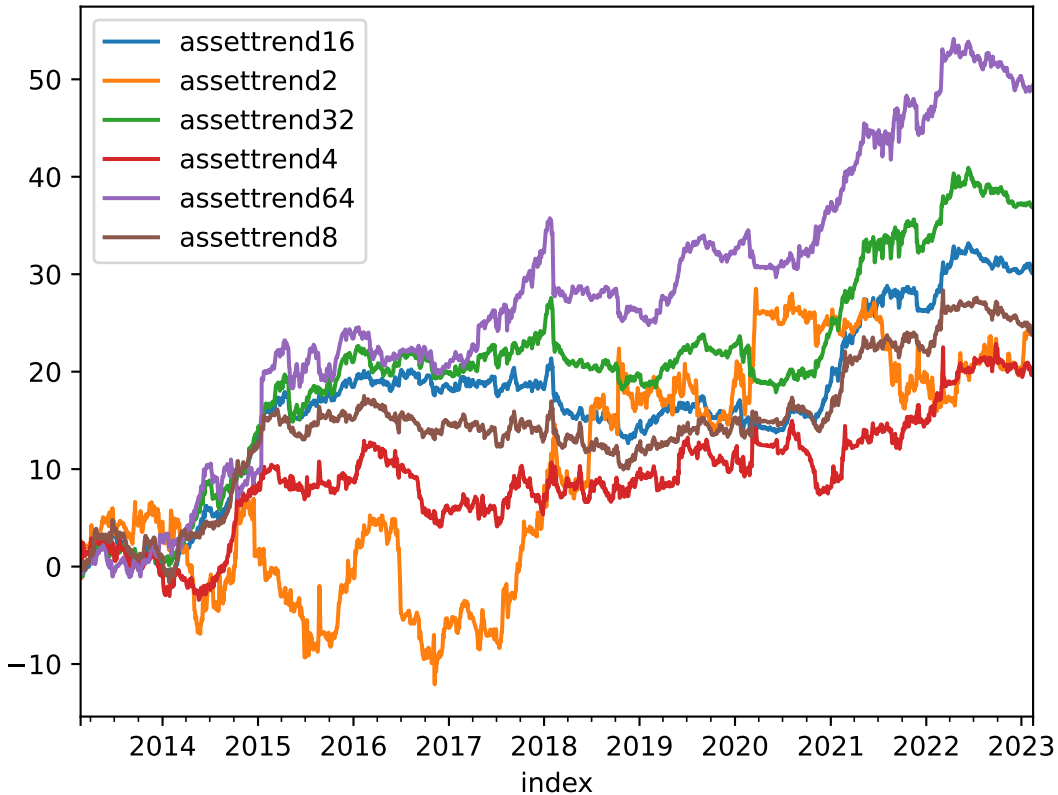
Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 4.923, 'assettrend2': 2.31, 'assettrend32': 4.718, 'assettrend4': 3.236, 'assettrend64': 4.89, 'assettrend8': 3.253}
ann. std {'assettrend16': 3.54, 'assettrend2': 7.68, 'assettrend32': 4.322, 'assettrend4': 5.292, 'assettrend64': 5.1, 'assettrend8': 3.745}
ann. SR {'assettrend16': 1.39, 'assettrend2': 0.3, 'assettrend32': 1.09, 'assettrend4': 0.61, 'assettrend64': 0.96, 'assettrend8': 0.87}



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

ann. mean {'assettrend16': 2.979, 'assettrend2': 2.395, 'assettrend32': 3.641, 'assettrend4': 1.969, 'assettrend64': 4.855, 'assettrend8': 2.35}
ann. std {'assettrend16': 3.254, 'assettrend2': 8.301, 'assettrend32': 3.713, 'assettrend4': 5.012, 'assettrend64': 5.291, 'assettrend8': 3.575}
ann. SR {'assettrend16': 0.92, 'assettrend2': 0.29, 'assettrend32': 0.98, 'assettrend4': 0.39, 'assettrend64': 0.92, 'assettrend8': 0.66}

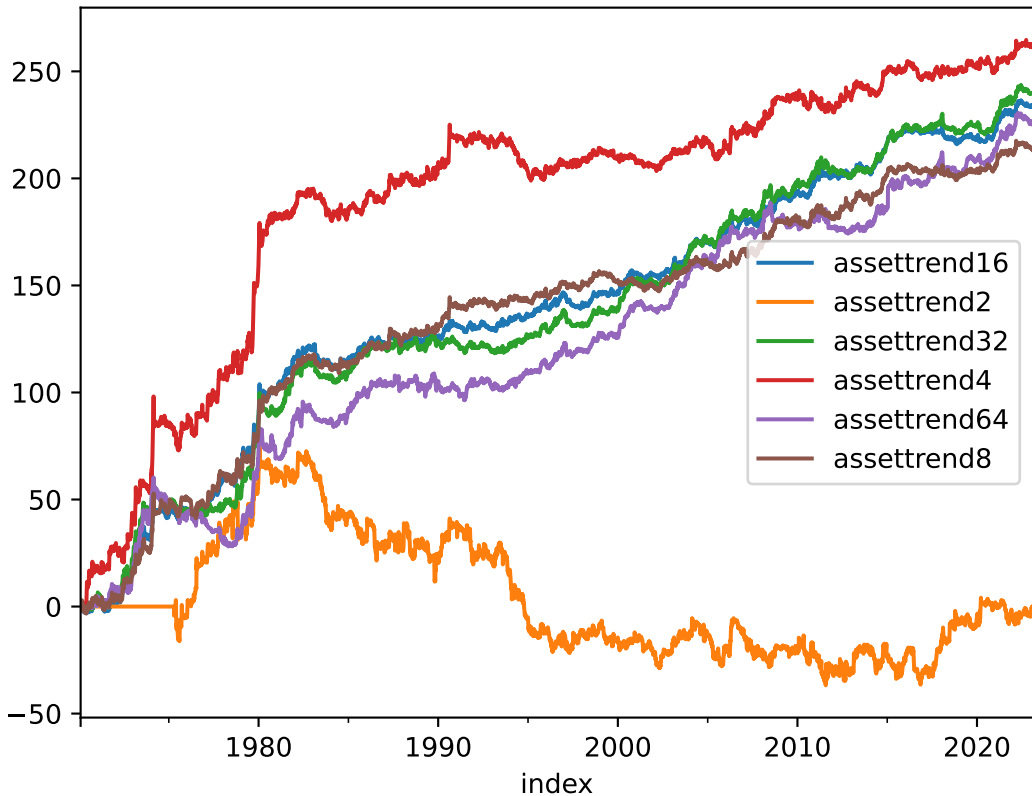


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.322, 'assettrend2': -0.001, 'assettrend32': 4.435, 'assettrend4': 4.845, 'assettrend8': 3.944}

ann. std {'assettrend16': 4.634, 'assettrend2': 10.02, 'assettrend32': 4.849, 'assettrend4': 7.339, 'assettrend64': 5.408, 'assettrend8': 5.017}

ann. SR {'assettrend16': 0.93, 'assettrend2': -0.0, 'assettrend32': 0.91, 'assettrend4': 0.66, 'assettrend64': 0.77, 'assettrend8': 0.79}

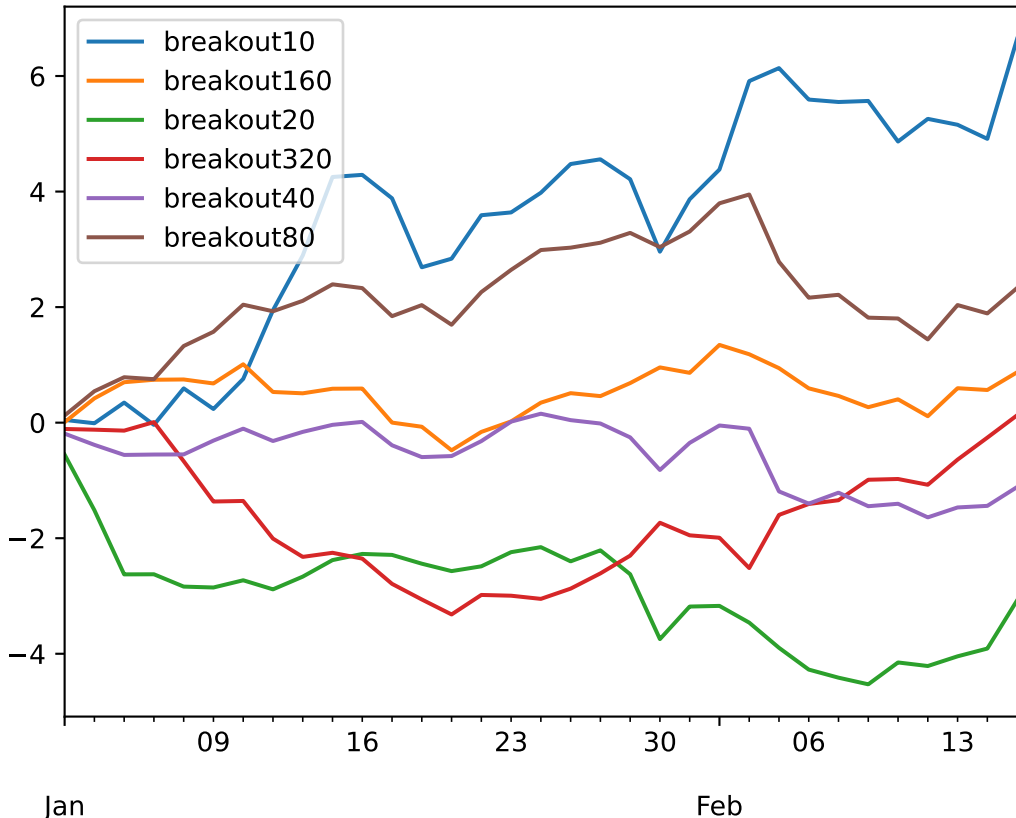


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 51.527, 'breakout160': 6.764, 'breakout20': -23.861, 'breakout320': 0.987, 'breakout40': -8.645, 'breakout80': 18.083}

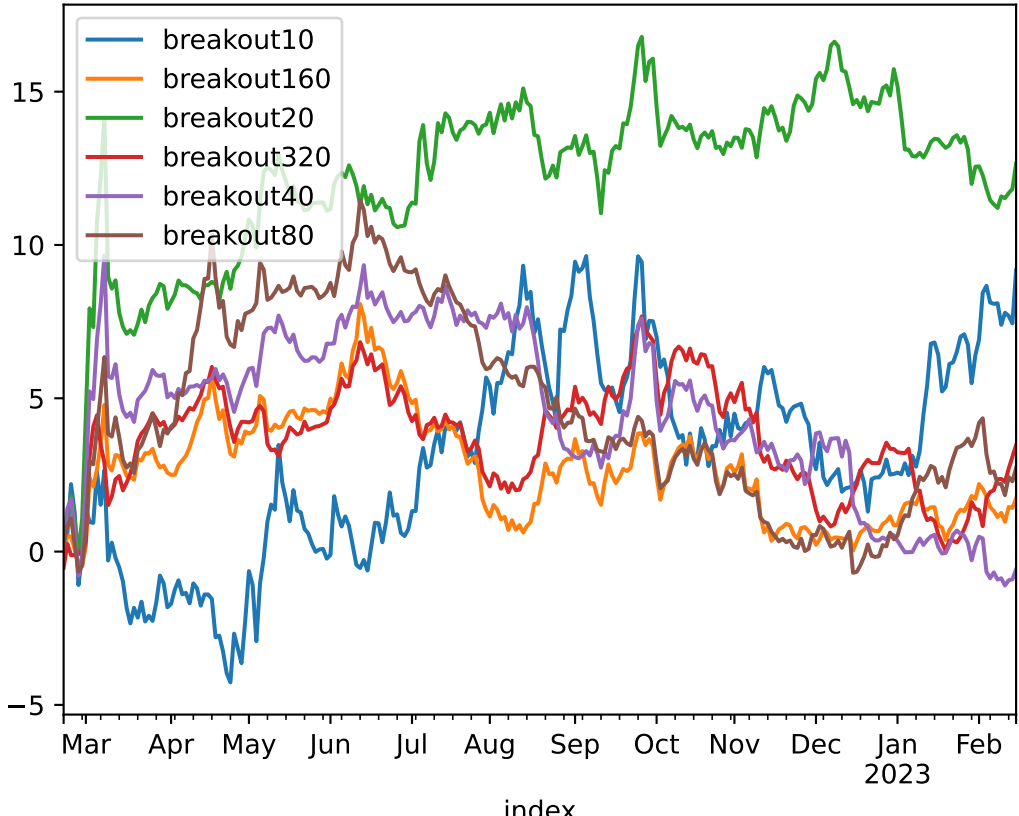
ann. std {'breakout10': 11.185, 'breakout160': 4.41, 'breakout20': 6.756, 'breakout320': 5.877, 'breakout40': 4.794, 'breakout80': 6.221}

ann. SR {'breakout10': 4.61, 'breakout160': 1.53, 'breakout20': -3.53, 'breakout320': 0.17, 'breakout40': -1.8, 'breakout80': 2.91}



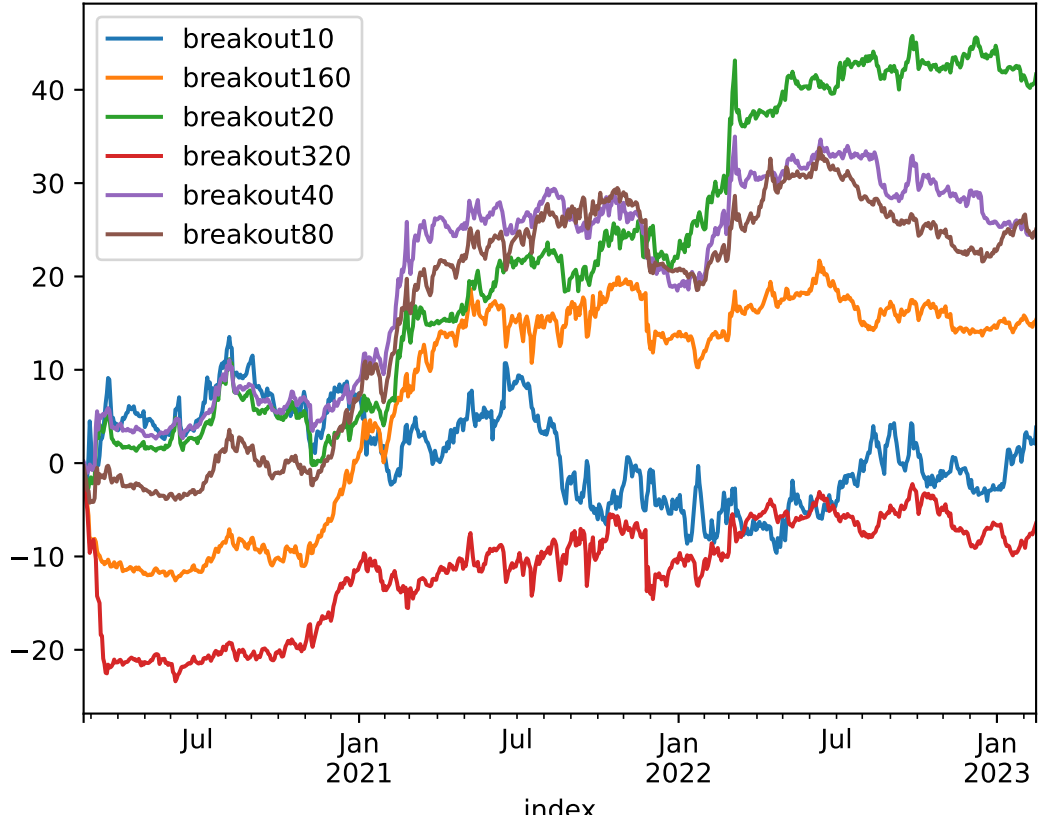
Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 9.102, 'breakout160': 1.716, 'breakout20': 12.562, 'breakout320': 3.446, 'breakout40': -0.576, 'breakout80': 2.71}
ann. std {'breakout10': 12.557, 'breakout160': 6.899, 'breakout20': 11.537, 'breakout320': 6.889, 'breakout40': 9.234, 'breakout80': 7.953}
ann. SR {'breakout10': 0.72, 'breakout160': 0.25, 'breakout20': 1.09, 'breakout320': 0.5, 'breakout40': -0.06, 'breakout80': 0.34}



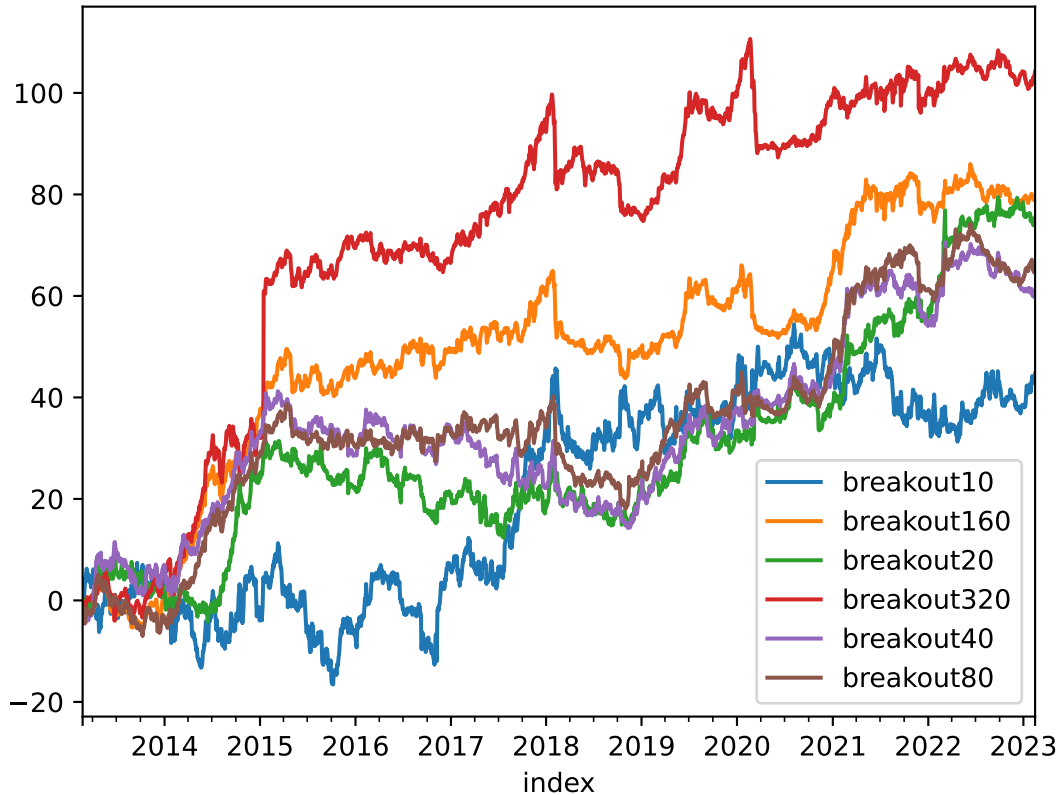
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': 1.255, 'breakout160': 5.046, 'breakout20': 13.687, 'breakout320': -2.116, 'breakout40': 8.133, 'breakout80': 8.224}
 ann. std {'breakout10': 13.961, 'breakout160': 9.461, 'breakout20': 11.402, 'breakout320': 10.585, 'breakout40': 9.928, 'breakout80': 9.274}
 ann. SR {'breakout10': 0.09, 'breakout160': 0.53, 'breakout20': 1.2, 'breakout320': -0.2, 'breakout40': 0.82, 'breakout80': 0.89}



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

ann. mean {'breakout10': 4.394, 'breakout160': 7.827, 'breakout20': 7.408, 'breakout320': 10.24, 'breakout40': 5.928, 'breakout80': 6.44}
ann. std {'breakout10': 15.658, 'breakout160': 9.081, 'breakout20': 11.175, 'breakout320': 13.328, 'breakout40': 9.742, 'breakout80': 8.981}
ann. SR {'breakout10': 0.28, 'breakout160': 0.86, 'breakout20': 0.66, 'breakout320': 0.77, 'breakout40': 0.61, 'breakout80': 0.72}

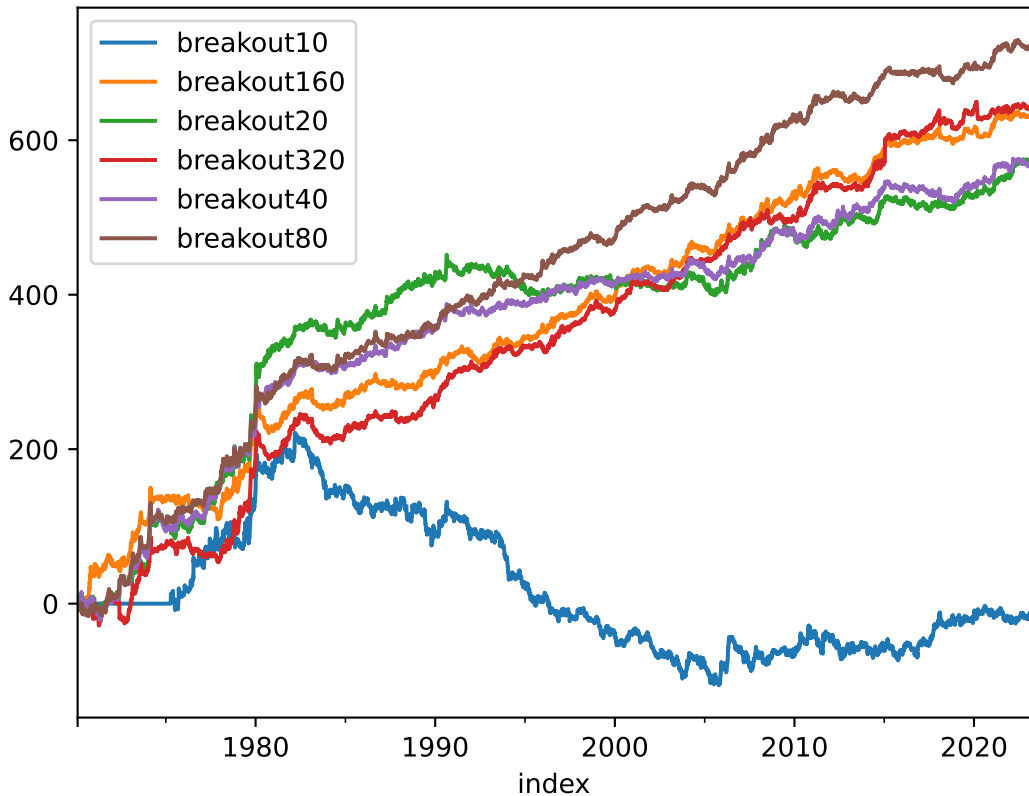


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.228, 'breakout160': 11.683, 'breakout20': 10.571, 'breakout320': 11.904, 'breakout40': 10.472, 'breakout80': 13.342}

ann. std {'breakout10': 20.76, 'breakout160': 12.44, 'breakout20': 15.988, 'breakout320': 13.004, 'breakout40': 13.186, 'breakout80': 12.687}

ann. SR {'breakout10': -0.01, 'breakout160': 0.94, 'breakout20': 0.66, 'breakout320': 0.92, 'breakout40': 0.79, 'breakout80': 1.05}

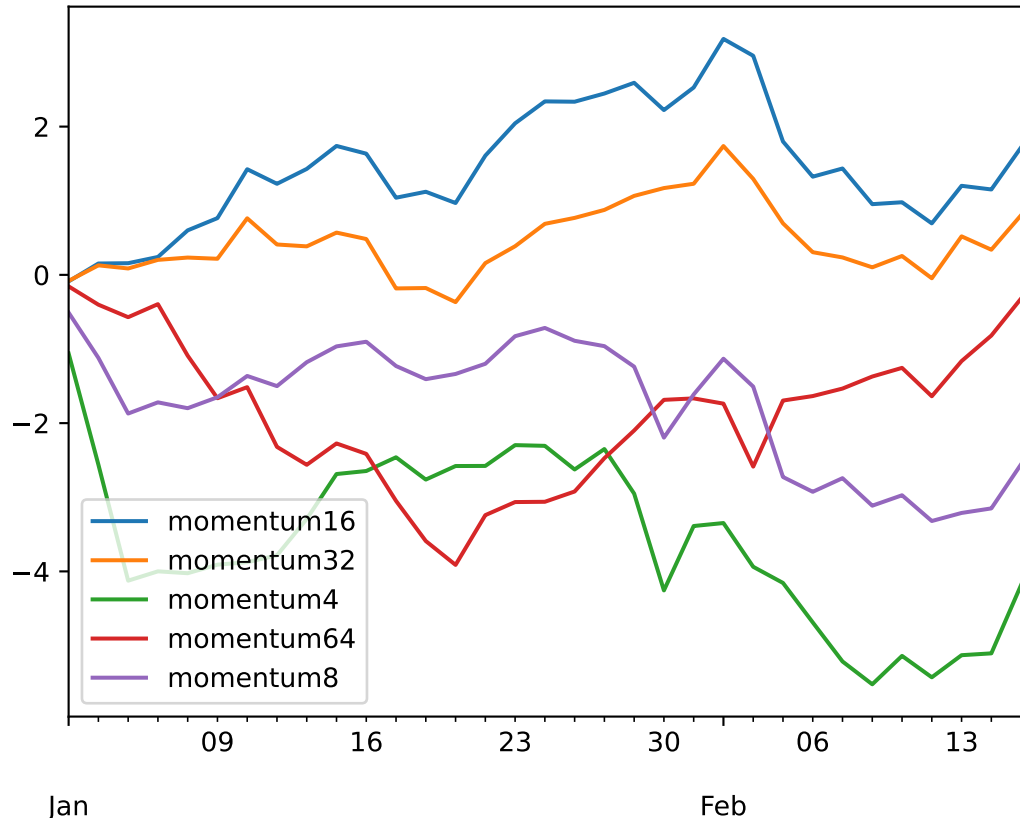


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 13.342, 'momentum32': 6.246, 'momentum4': -32.451, 'momentum64': -2.475, 'momentum8': -19.818}

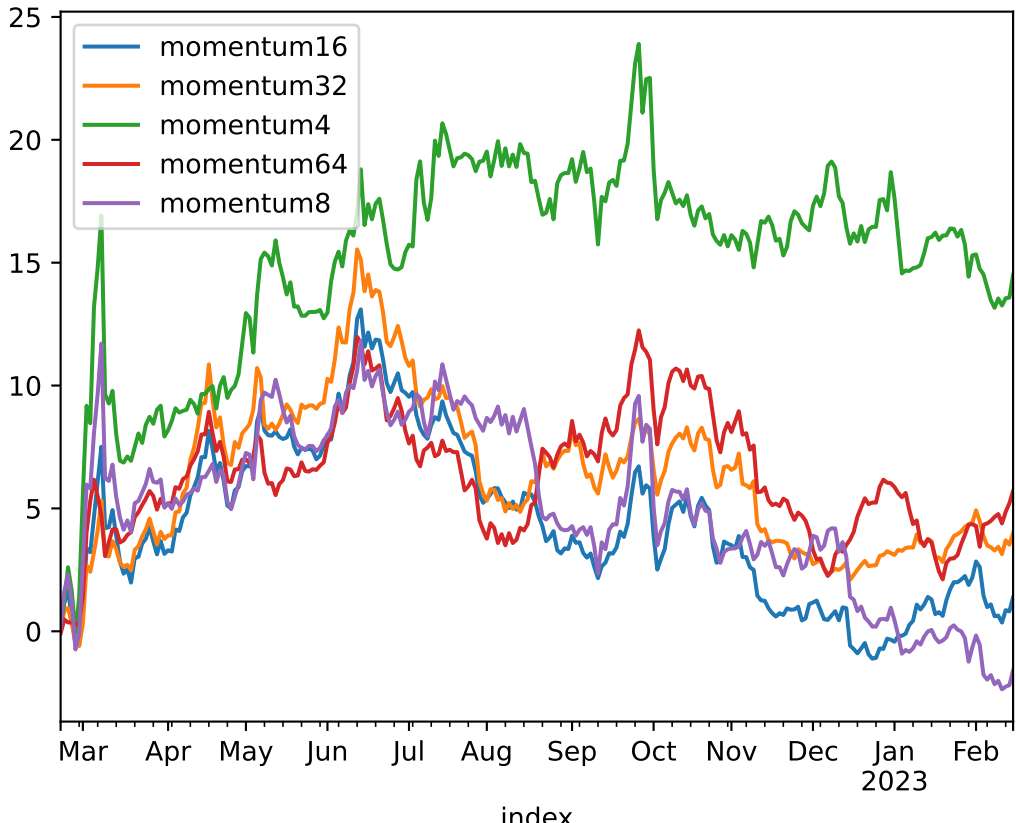
ann. std {'momentum16': 6.351, 'momentum32': 5.024, 'momentum4': 9.551, 'momentum64': 6.879, 'momentum8': 6.675}

ann. SR {'momentum16': 2.1, 'momentum32': 1.24, 'momentum4': -3.4, 'momentum64': -0.36, 'momentum8': -2.97}



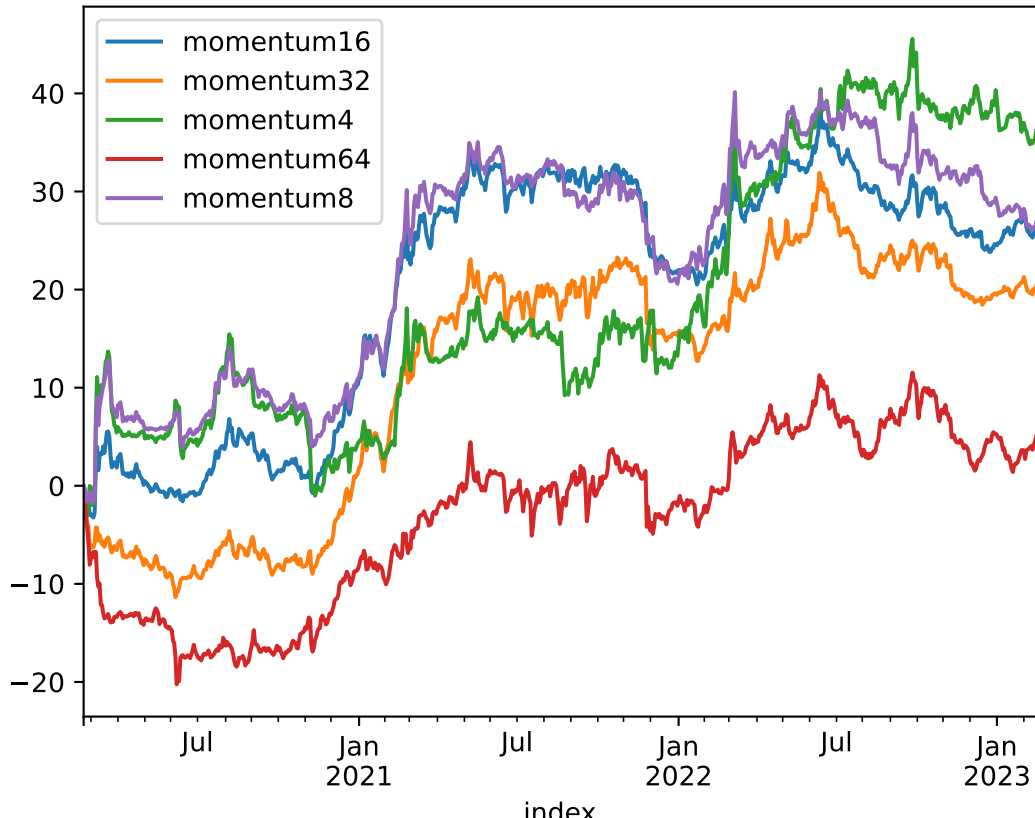
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 1.369, 'momentum32': 3.96, 'momentum4': 14.39, 'momentum64': 5.663, 'momentum8': -1.583}
ann. std {'momentum16': 10.005, 'momentum32': 9.564, 'momentum4': 16.791, 'momentum64': 9.251, 'momentum8': 12.728}
ann. SR {'momentum16': 0.14, 'momentum32': 0.41, 'momentum4': 0.86, 'momentum64': 0.61, 'momentum8': -0.12}



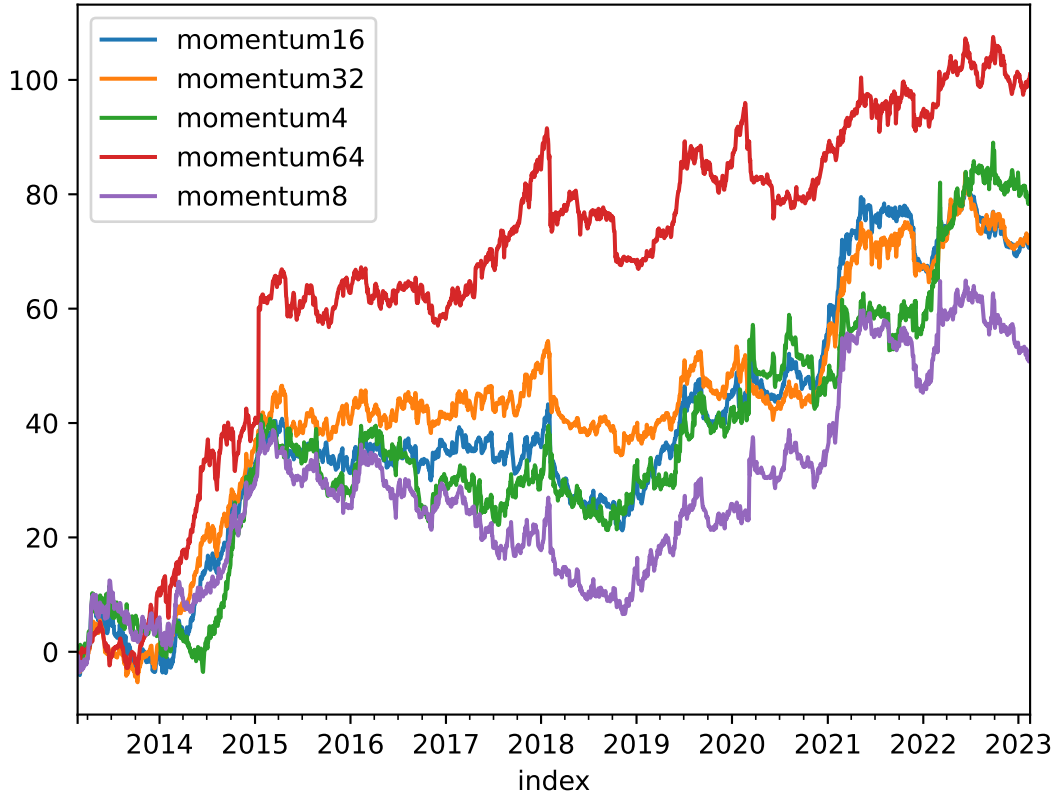
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.649, 'momentum32': 6.688, 'momentum4': 11.881, 'momentum64': 1.642, 'momentum8': 8.813}
ann. std {'momentum16': 10.856, 'momentum32': 10.618, 'momentum4': 15.905, 'momentum64': 10.863, 'momentum8': 12.734}
ann. SR {'momentum16': 0.8, 'momentum32': 0.63, 'momentum4': 0.75, 'momentum64': 0.15, 'momentum8': 0.69}



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

ann. mean {'momentum16': 7.039, 'momentum32': 7.099, 'momentum4': 7.826, 'momentum64': 9.924, 'momentum8': 5.063}
ann. std {'momentum16': 9.898, 'momentum32': 9.441, 'momentum4': 13.713, 'momentum64': 11.977, 'momentum8': 11.288}
ann. SR {'momentum16': 0.71, 'momentum32': 0.75, 'momentum4': 0.57, 'momentum64': 0.83, 'momentum8': 0.45}

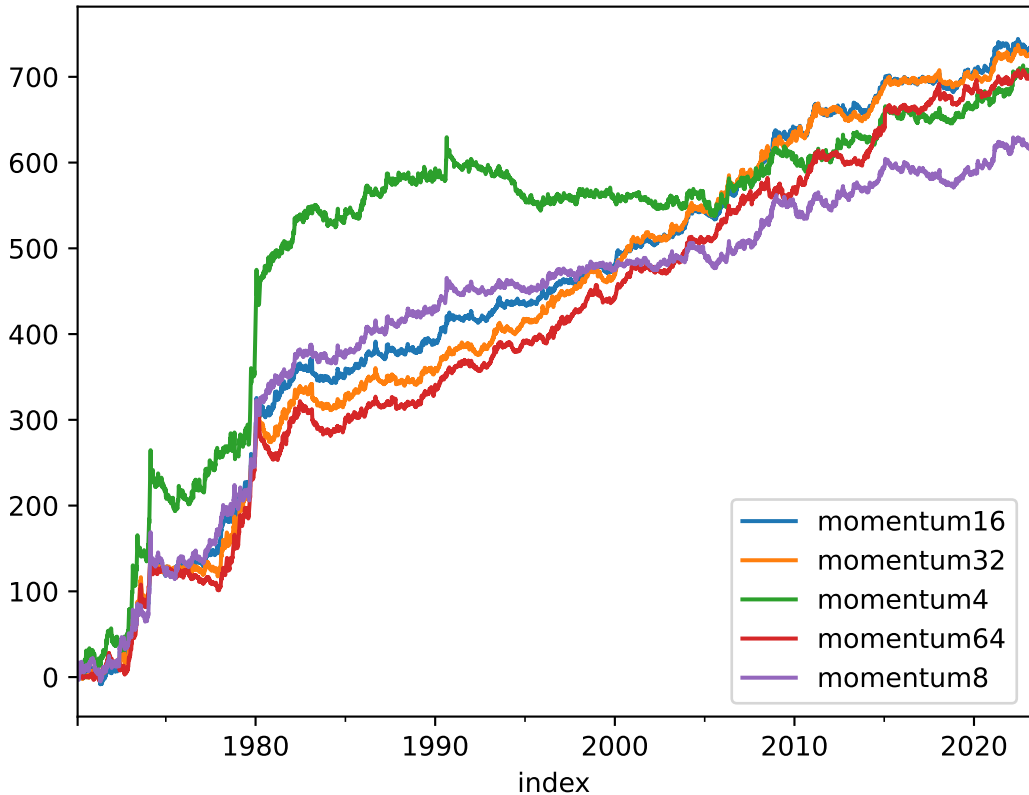


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.552, 'momentum32': 13.426, 'momentum4': 13.024, 'momentum64': 12.973, 'momentum8': 11.397}

ann. std {'momentum16': 14.137, 'momentum32': 13.746, 'momentum4': 20.006, 'momentum64': 13.36, 'momentum8': 15.796}

ann. SR {'momentum16': 0.96, 'momentum32': 0.98, 'momentum4': 0.65, 'momentum64': 0.97, 'momentum8': 0.72}

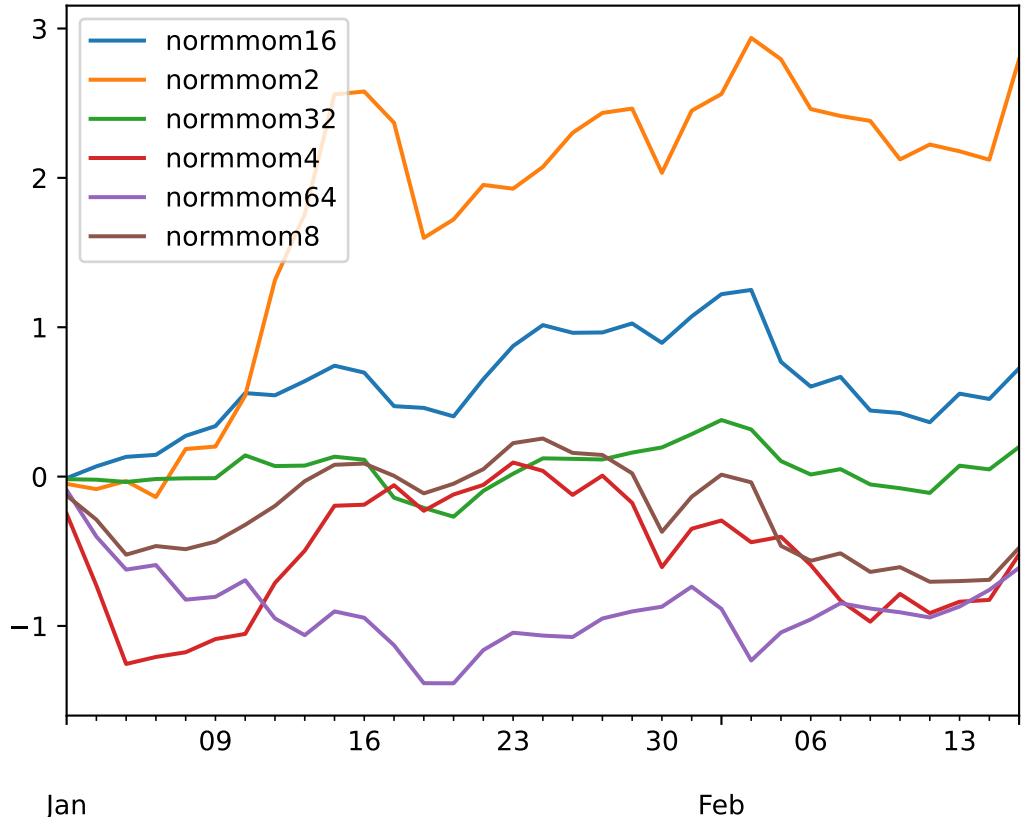


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 5.623, 'normmom2': 21.669, 'normmom32': 1.541, 'normmom4': -4.037, 'normmom64': -4.737, 'normmom8': -3.7}

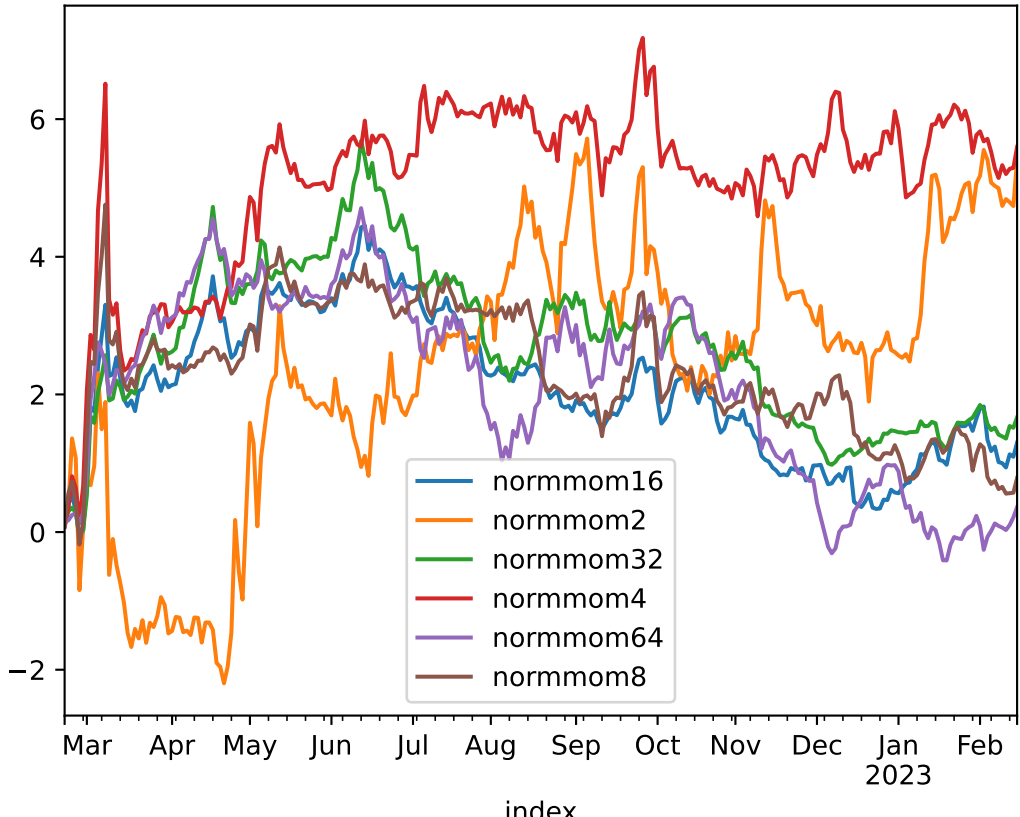
ann. std {'normmom16': 2.445, 'normmom2': 5.229, 'normmom32': 1.564, 'normmom4': 3.499, 'normmom64': 2.455, 'normmom8': 2.456}

ann. SR {'normmom16': 2.3, 'normmom2': 4.14, 'normmom32': 0.99, 'normmom4': -1.15, 'normmom64': -1.93, 'normmom8': -1.51}



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

ann. mean {'normmom16': 1.29, 'normmom2': 5.367, 'normmom32': 1.654, 'normmom4': 5.553, 'normmom64': 0.36, 'normmom8': 0.78}
ann. std {'normmom16': 3.108, 'normmom2': 7.29, 'normmom32': 3.065, 'normmom4': 5.805, 'normmom64': 3.399, 'normmom8': 4.102}
ann. SR {'normmom16': 0.41, 'normmom2': 0.74, 'normmom32': 0.54, 'normmom4': 0.96, 'normmom64': 0.11, 'normmom8': 0.19}

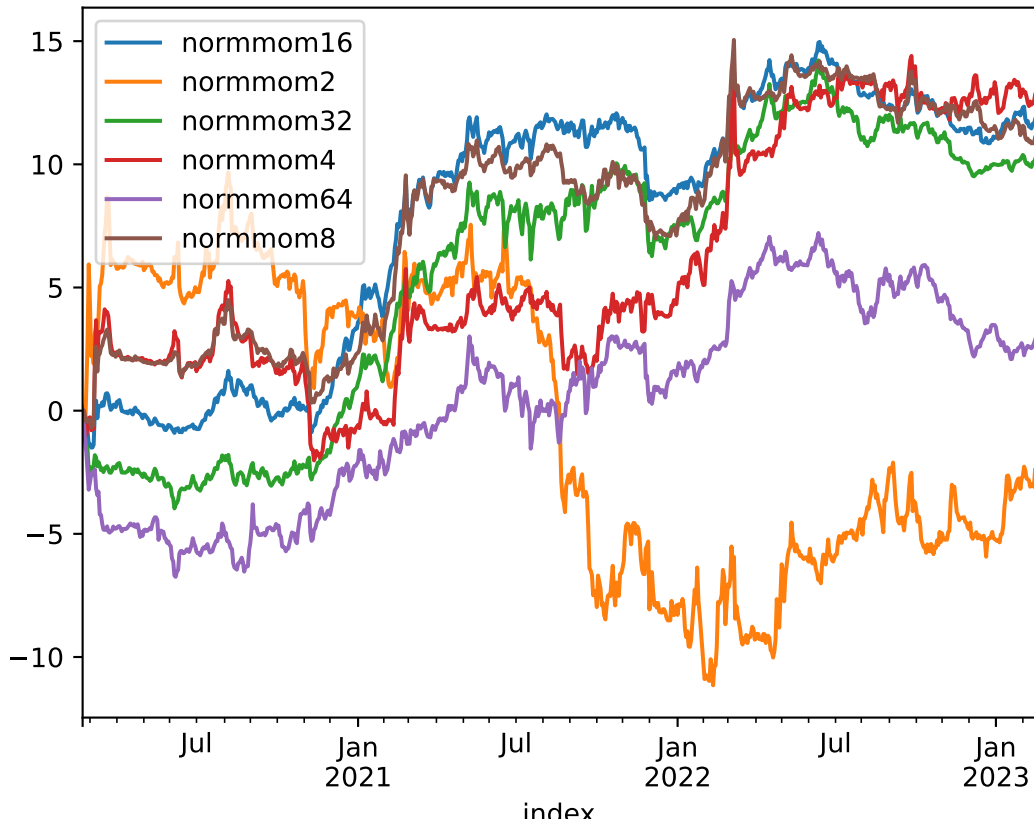


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.883, 'normmom2': -0.794, 'normmom32': 3.353, 'normmom4': 4.212, 'normmom64': 0.942, 'normmom8': 3.641}

ann. std {'normmom16': 3.638, 'normmom2': 8.209, 'normmom32': 3.955, 'normmom4': 5.702, 'normmom64': 4.258, 'normmom8': 4.215}

ann. SR {'normmom16': 1.07, 'normmom2': -0.1, 'normmom32': 0.85, 'normmom4': 0.74, 'normmom64': 0.22, 'normmom8': 0.86}

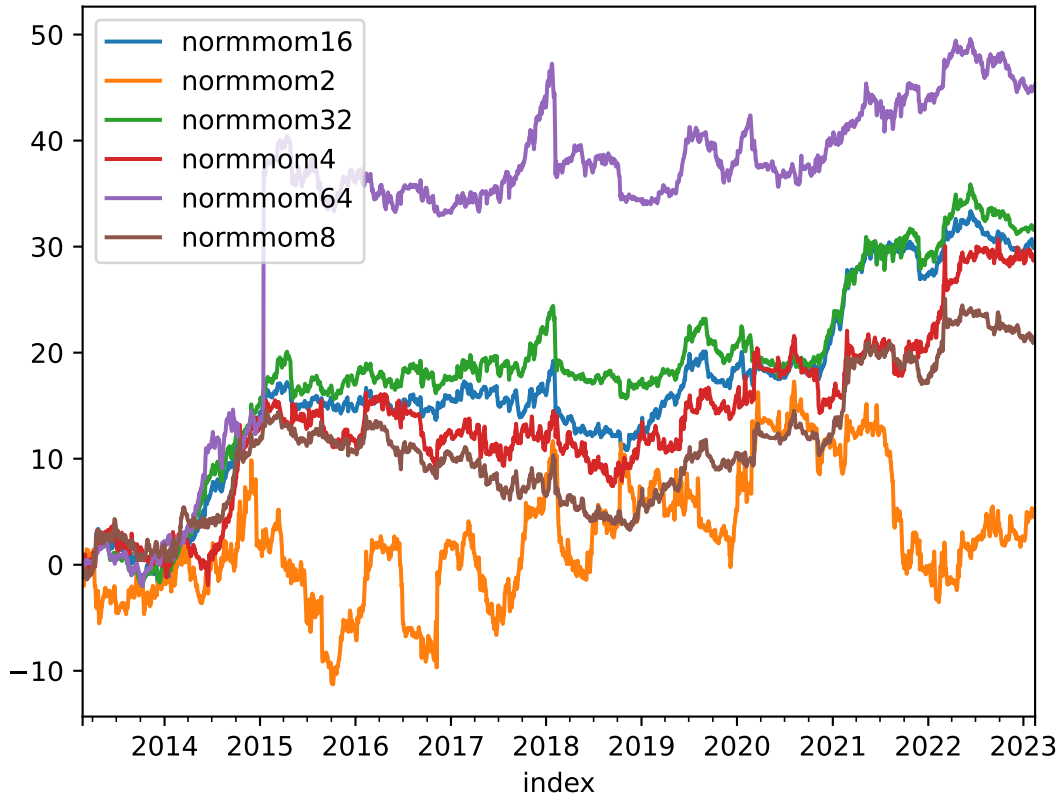


Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 2.968, 'normmom2': 0.511, 'normmom32': 3.131, 'normmom4': 2.863, 'normmom64': 4.446, 'normmom8': 2.075}

ann. std {'normmom16': 3.558, 'normmom2': 9.026, 'normmom32': 3.706, 'normmom4': 5.485, 'normmom64': 8.486, 'normmom8': 4.034}

ann. SR {'normmom16': 0.83, 'normmom2': 0.06, 'normmom32': 0.84, 'normmom4': 0.52, 'normmom64': 0.52, 'normmom8': 0.51}

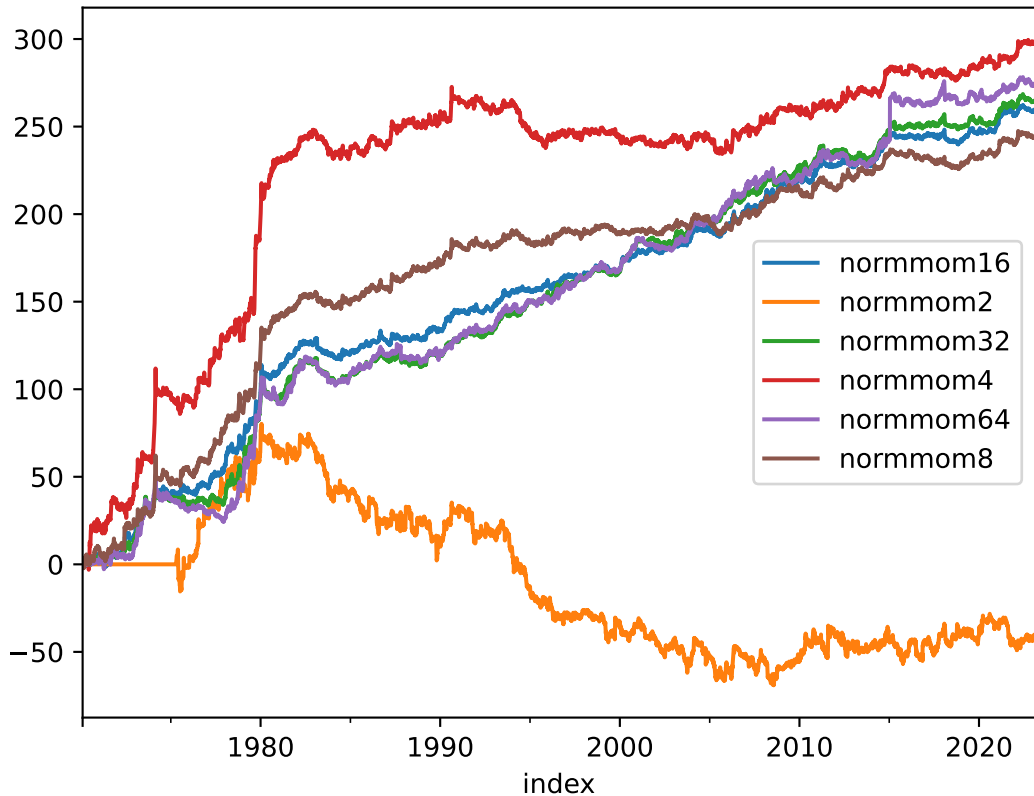


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.796, 'normmom2': -0.746, 'normmom32': 4.895, 'normmom4': 5.512, 'normmom64': 5.068, 'normmom8': 4.506}

ann. std {'normmom16': 4.89, 'normmom2': 11.172, 'normmom32': 4.949, 'normmom4': 8.293, 'normmom64': 6.237, 'normmom8': 5.904}

ann. SR {'normmom16': 0.98, 'normmom2': -0.07, 'normmom32': 0.99, 'normmom4': 0.66, 'normmom64': 0.81, 'normmom8': 0.76}

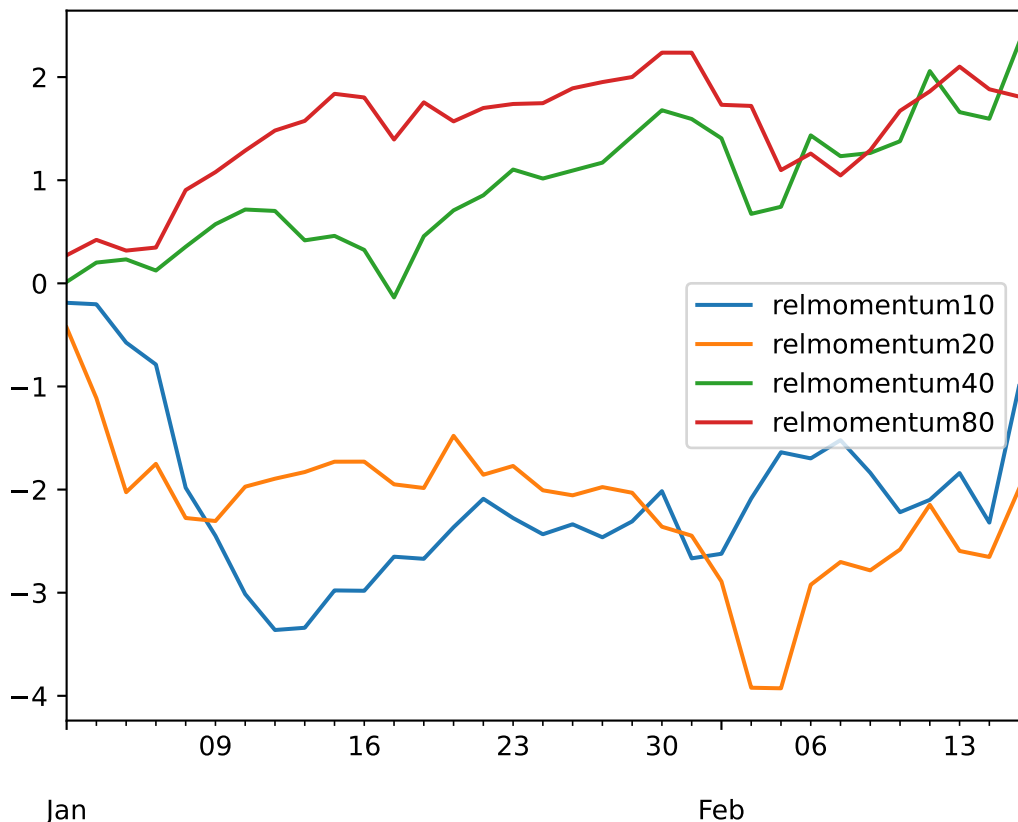


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -7.734, 'relmomentum20': -15.455, 'relmomentum40': 18.087, 'relmomentum80': 14.047}

ann. std {'relmomentum10': 7.009, 'relmomentum20': 6.741, 'relmomentum40': 5.1, 'relmomentum80': 4.008}

ann. SR {'relmomentum10': -1.1, 'relmomentum20': -2.29, 'relmomentum40': 3.55, 'relmomentum80': 3.51}

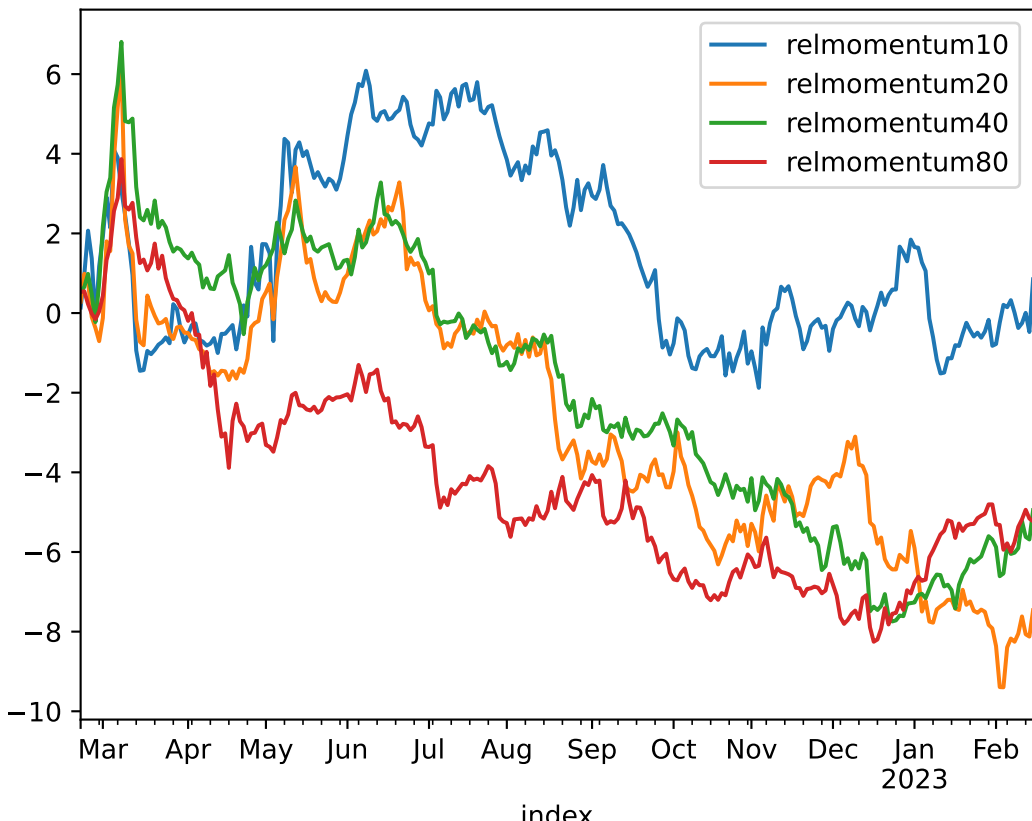


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': 0.841, 'relmomentum20': -7.405, 'relmomentum40': -4.912, 'relmomentum80': -5.19}

ann. std {'relmomentum10': 8.803, 'relmomentum20': 8.459, 'relmomentum40': 6.622, 'relmomentum80': 5.522}

ann. SR {'relmomentum10': 0.1, 'relmomentum20': -0.88, 'relmomentum40': -0.74, 'relmomentum80': -0.94}

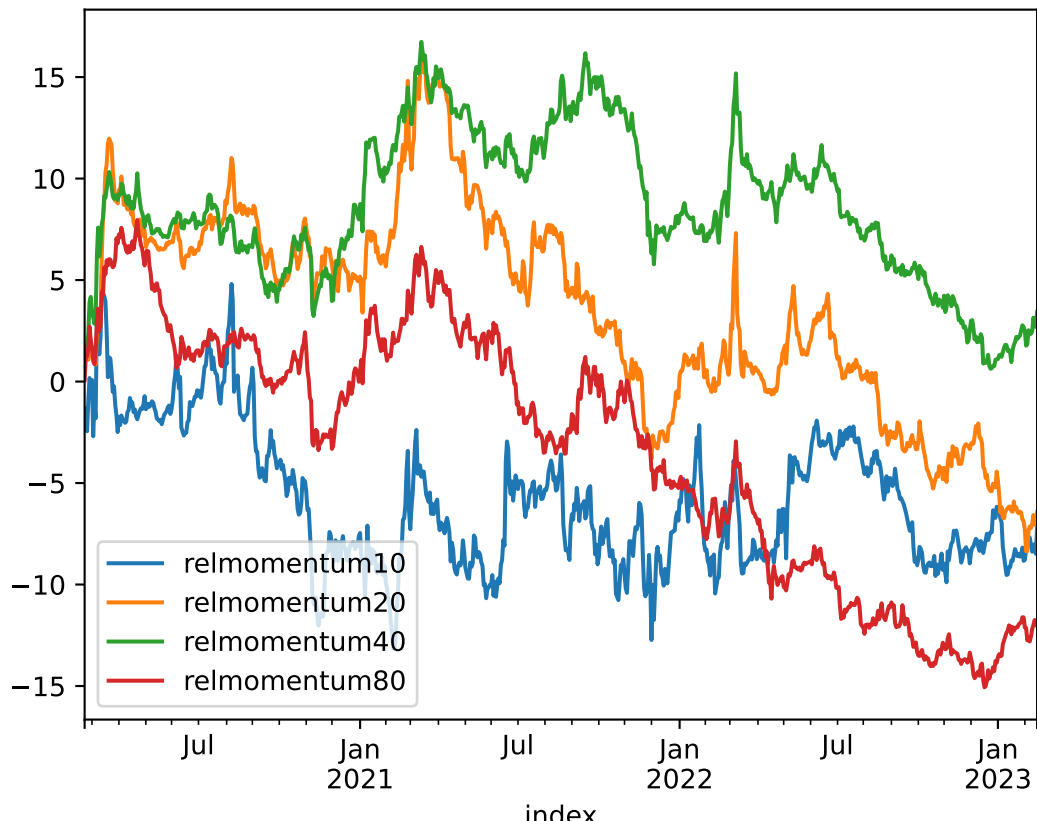


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -2.354, 'relmomentum20': -2.111, 'relmomentum40': 1.126, 'relmomentum80': -3.957}

ann. std {'relmomentum10': 12.19, 'relmomentum20': 8.909, 'relmomentum40': 7.44, 'relmomentum80': 6.853}

ann. SR {'relmomentum10': -0.19, 'relmomentum20': -0.24, 'relmomentum40': 0.15, 'relmomentum80': -0.58}

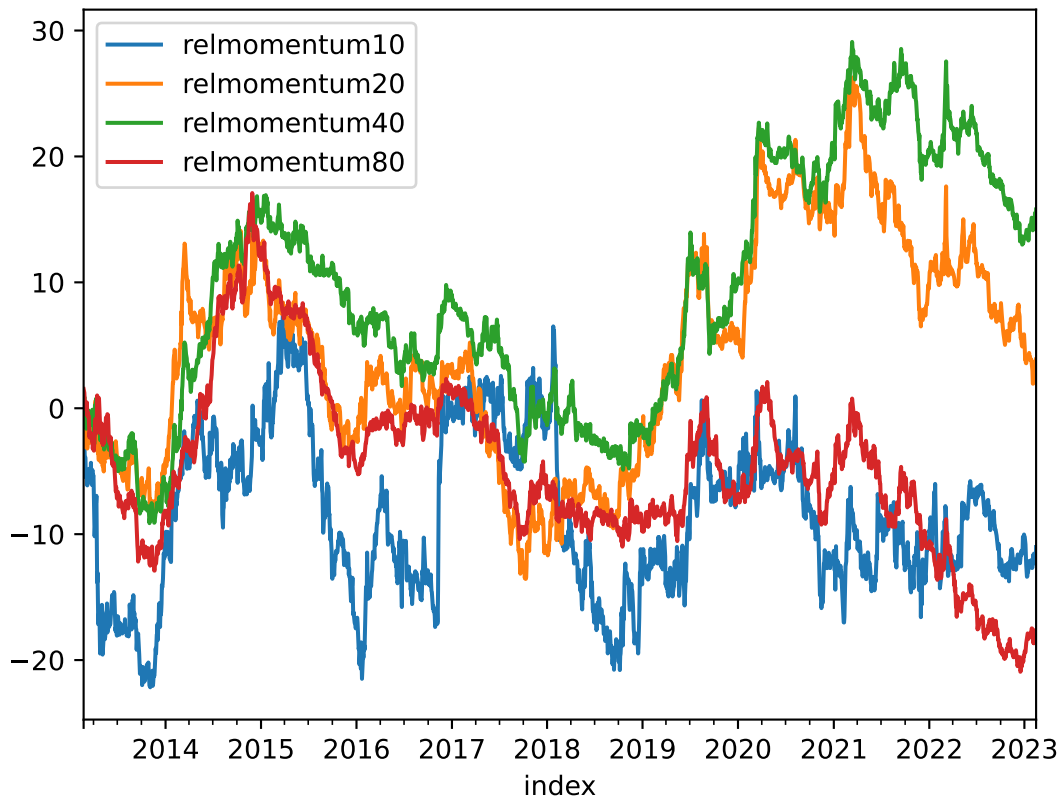


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -1.083, 'relmomentum20': 0.381, 'relmomentum40': 1.552, 'relmomentum80': -1.76}

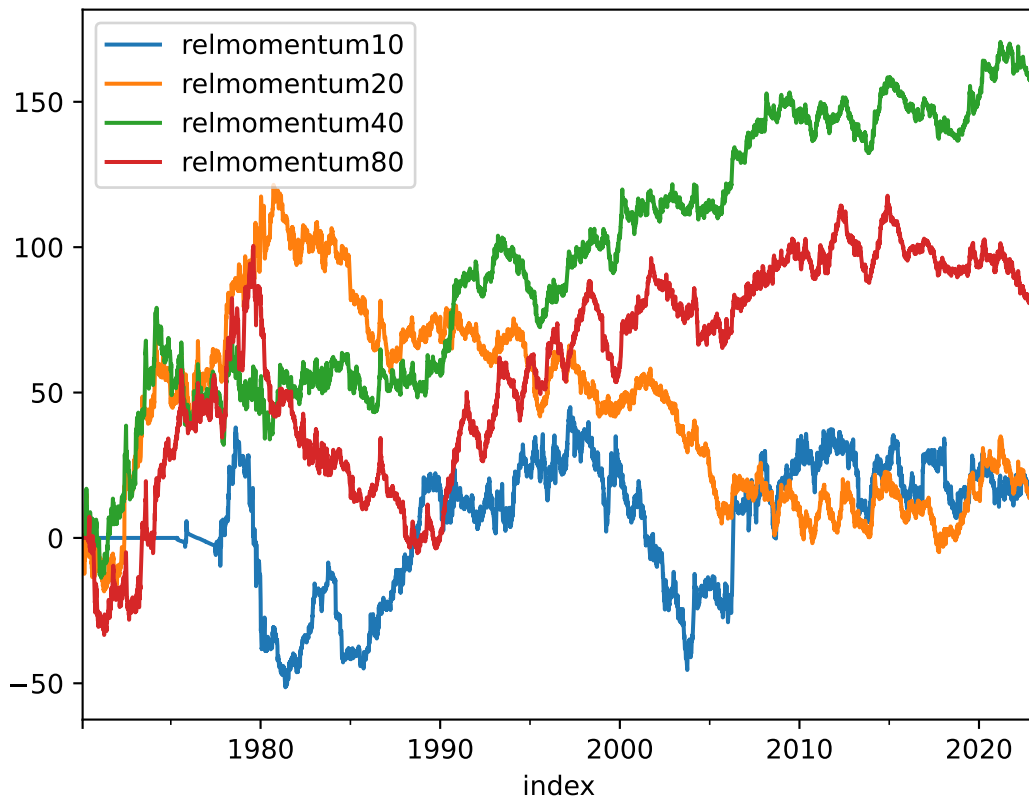
ann. std {'relmomentum10': 12.937, 'relmomentum20': 8.924, 'relmomentum40': 7.276, 'relmomentum80': 6.707}

ann. SR {'relmomentum10': -0.08, 'relmomentum20': 0.04, 'relmomentum40': 0.21, 'relmomentum80': -0.26}

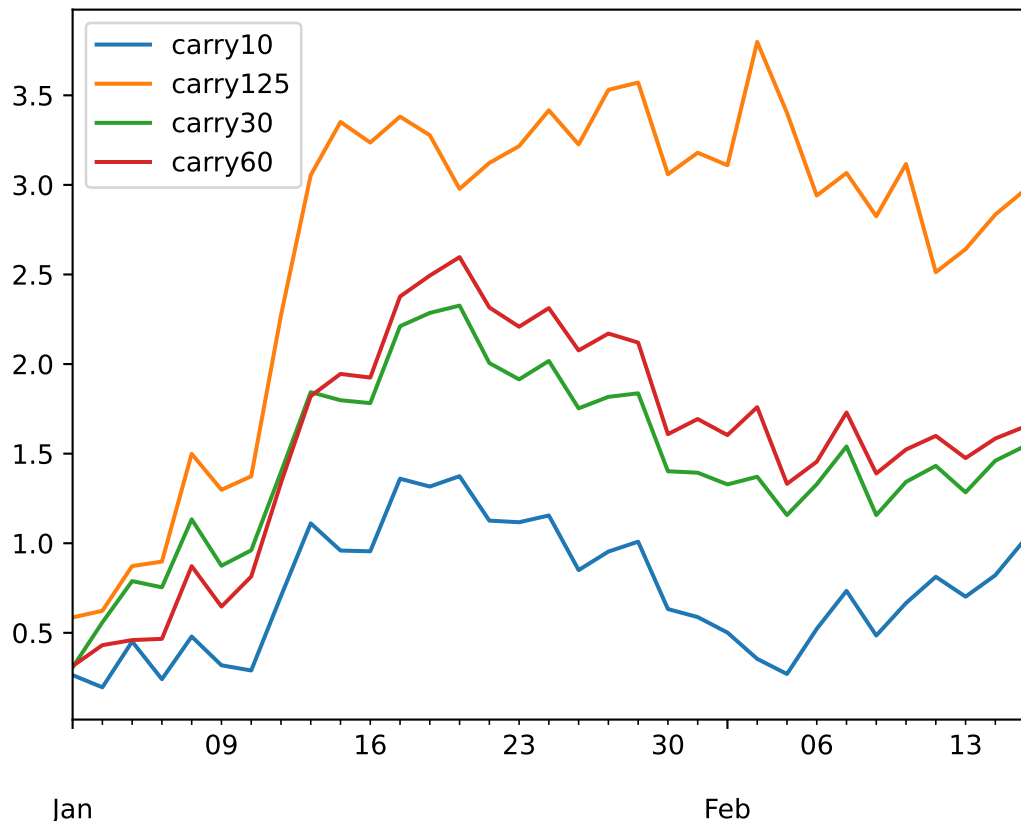


Total Trading Rule P&L for period '99Y'

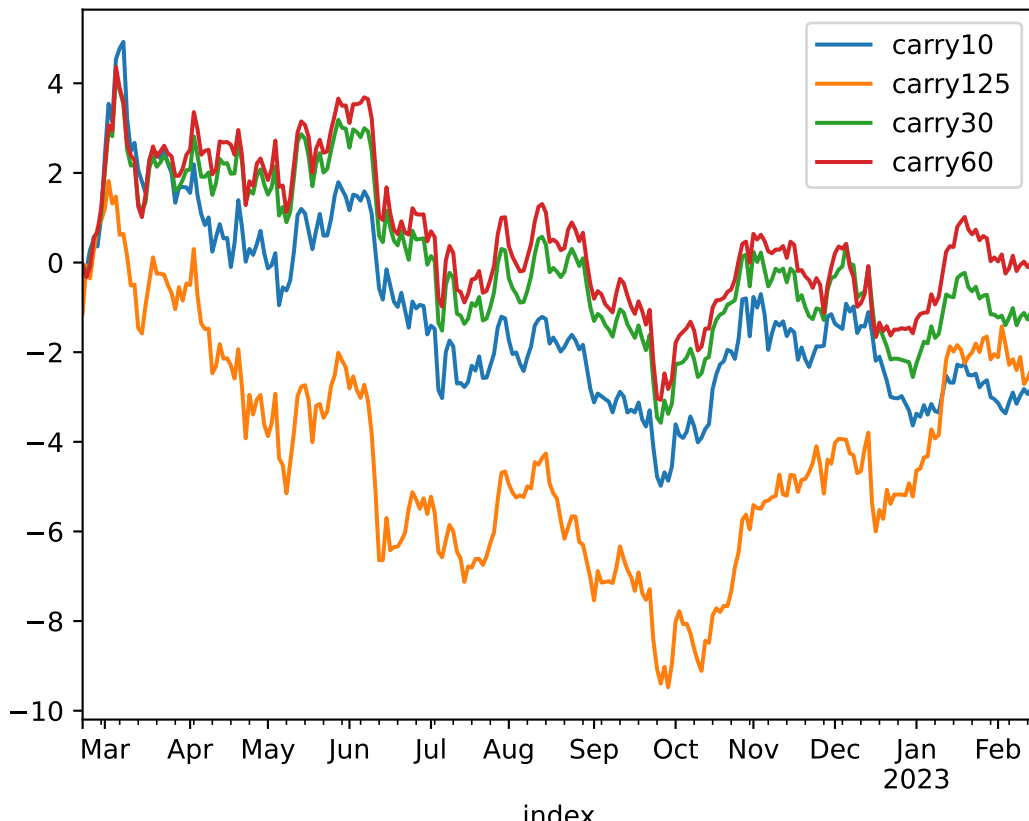
ann. mean {'relmomentum10': 0.309, 'relmomentum20': 0.232, 'relmomentum40': 2.91, 'relmomentum80': 1.53}
ann. std {'relmomentum10': 13.406, 'relmomentum20': 11.504, 'relmomentum40': 10.783, 'relmomentum80': 11.051}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 7.934, 'carry125': 23.057, 'carry30': 11.968, 'carry60': 12.81}
ann. std {'carry10': 3.355, 'carry125': 5.736, 'carry30': 3.69, 'carry60': 3.942}
ann. SR {'carry10': 2.37, 'carry125': 4.02, 'carry30': 3.24, 'carry60': 3.25}



Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -2.592, 'carry125': -2.233, 'carry30': -1.005, 'carry60': 0.072}
ann. std {'carry10': 6.606, 'carry125': 7.385, 'carry30': 6.302, 'carry60': 6.517}
ann. SR {'carry10': -0.39, 'carry125': -0.3, 'carry30': -0.16, 'carry60': 0.01}

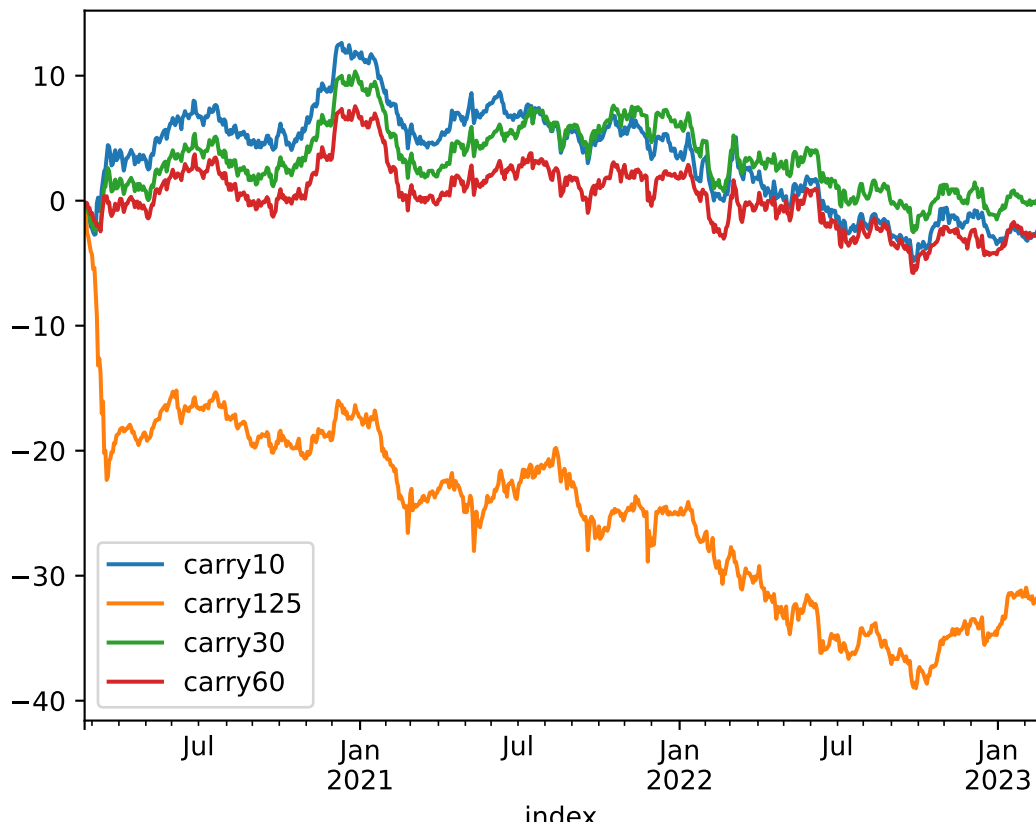


Total Trading Rule P&L for period '3Y'

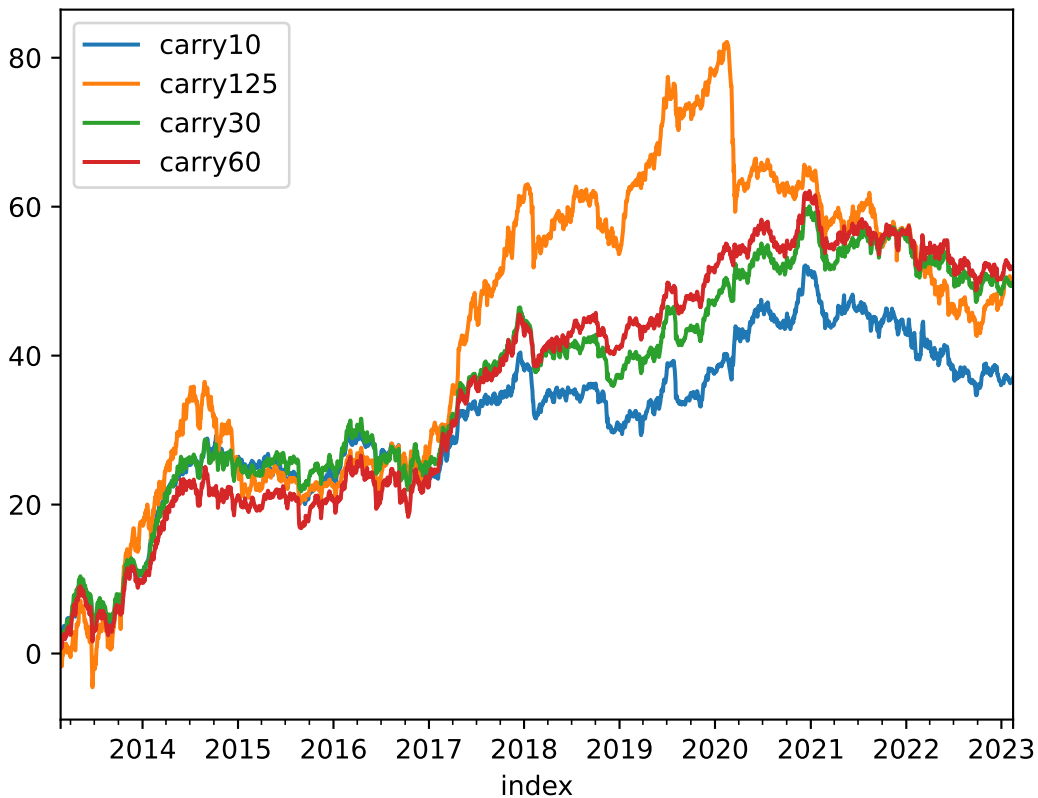
ann. mean {'carry10': -0.808, 'carry125': -10.444, 'carry30': 0.013, 'carry60': -0.87}

ann. std {'carry10': 6.796, 'carry125': 9.296, 'carry30': 6.587, 'carry60': 6.53}

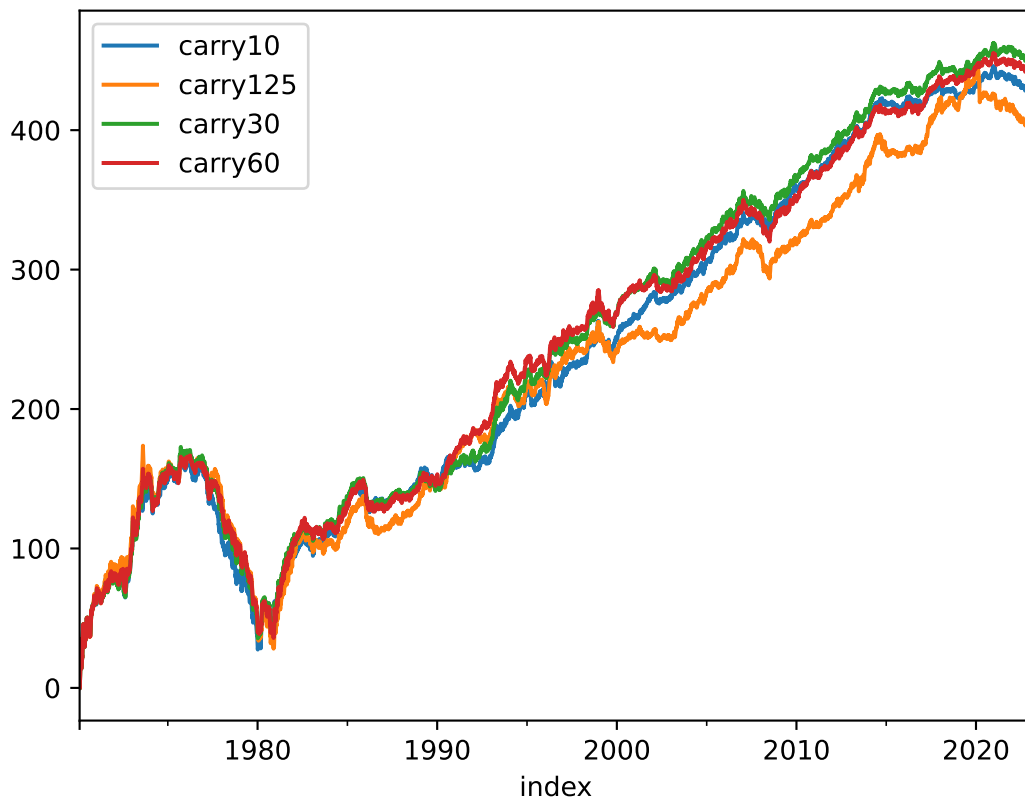
ann. SR {'carry10': -0.12, 'carry125': -1.12, 'carry30': 0.0, 'carry60': -0.13}



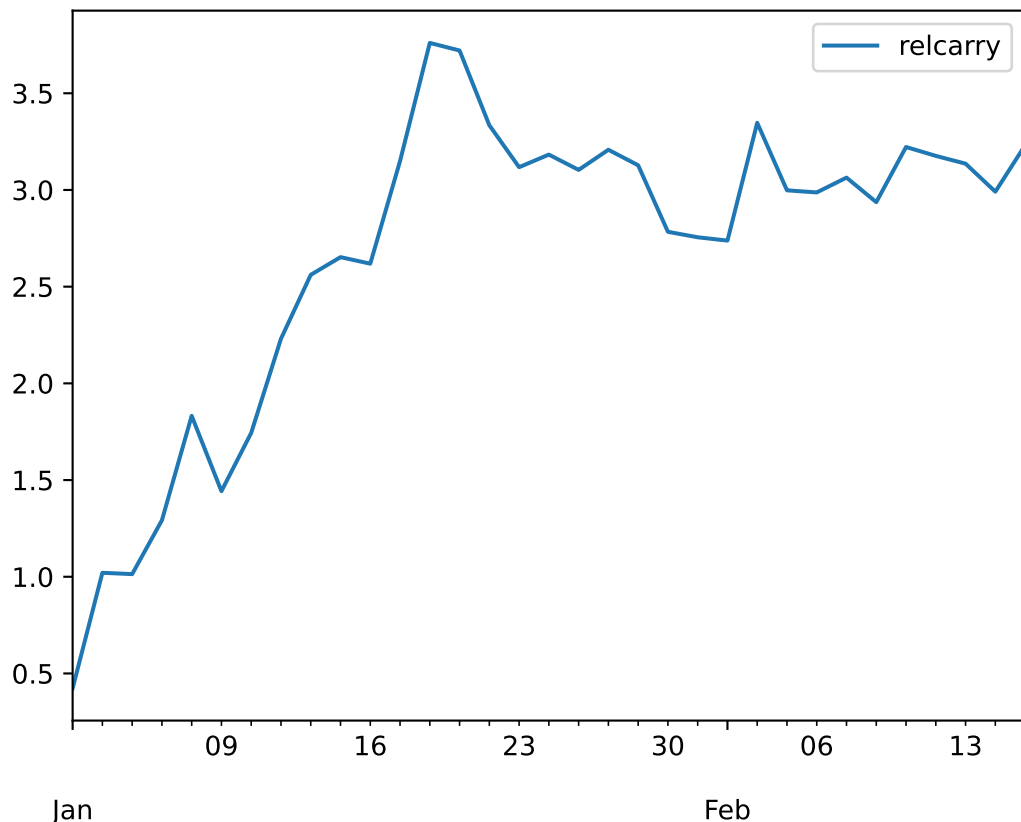
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.64, 'carry125': 4.9, 'carry30': 4.89, 'carry60': 5.1}
ann. std {'carry10': 6.397, 'carry125': 9.27, 'carry30': 6.503, 'carry60': 6.469}
ann. SR {'carry10': 0.57, 'carry125': 0.53, 'carry30': 0.75, 'carry60': 0.79}



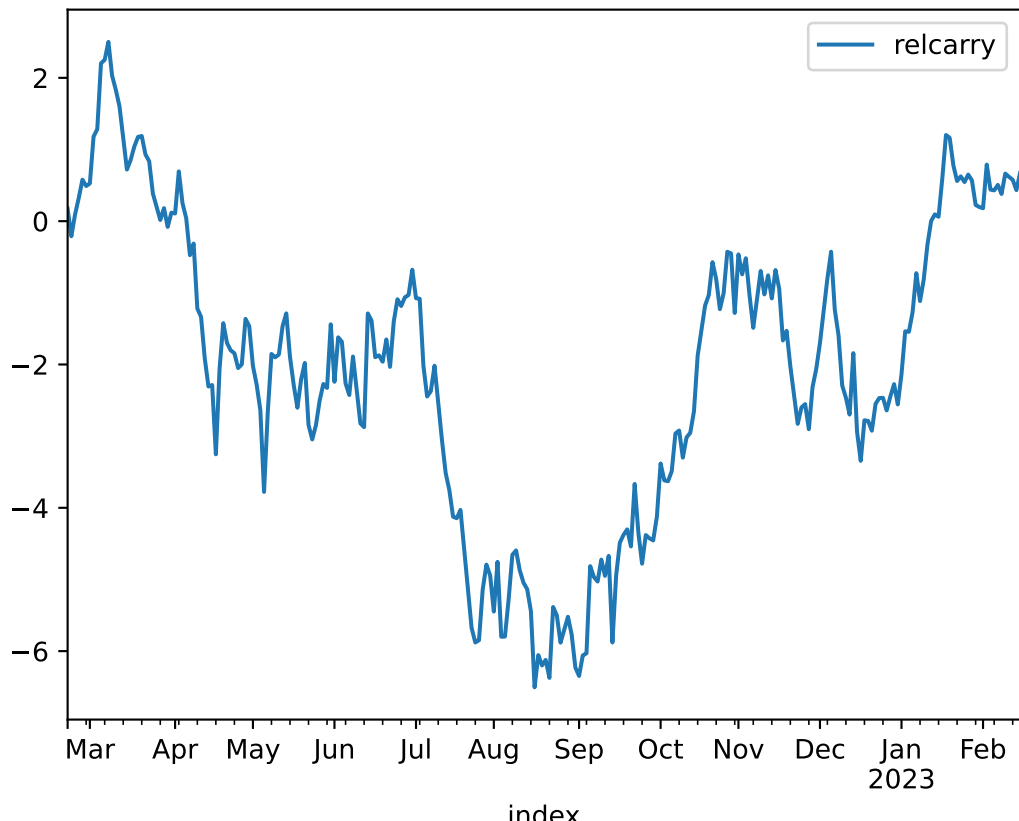
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.969, 'carry125': 7.596, 'carry30': 8.368, 'carry60': 8.233}
ann. std {'carry10': 11.899, 'carry125': 12.177, 'carry30': 11.918, 'carry60': 11.873}
ann. SR {'carry10': 0.67, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}



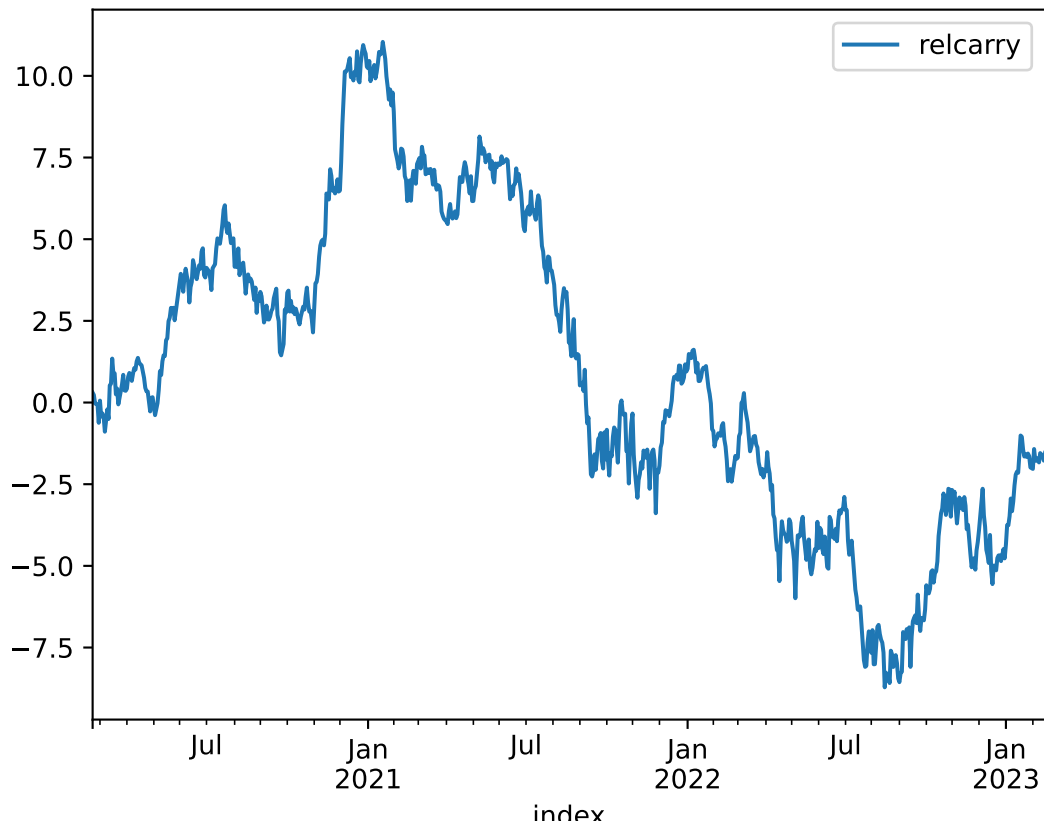
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 25.066}
ann. std {'relcarry': 4.788}
ann. SR {'relcarry': 5.24}



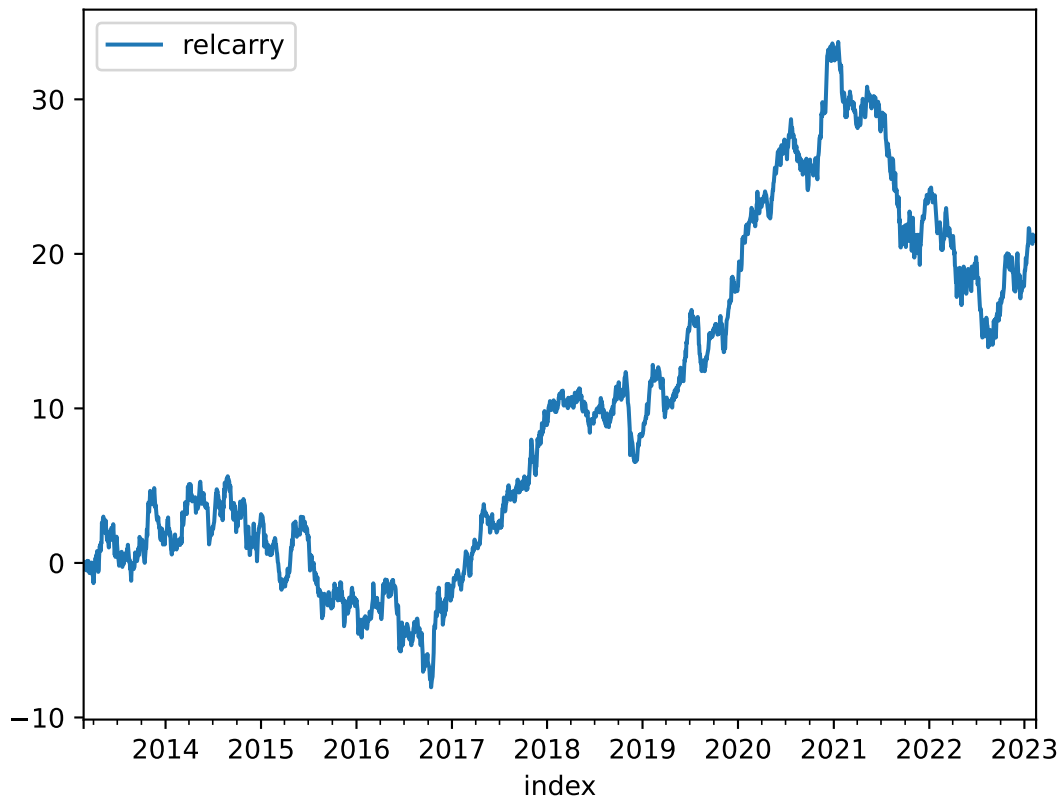
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 0.668}
ann. std {'relcarry': 7.187}
ann. SR {'relcarry': 0.09}



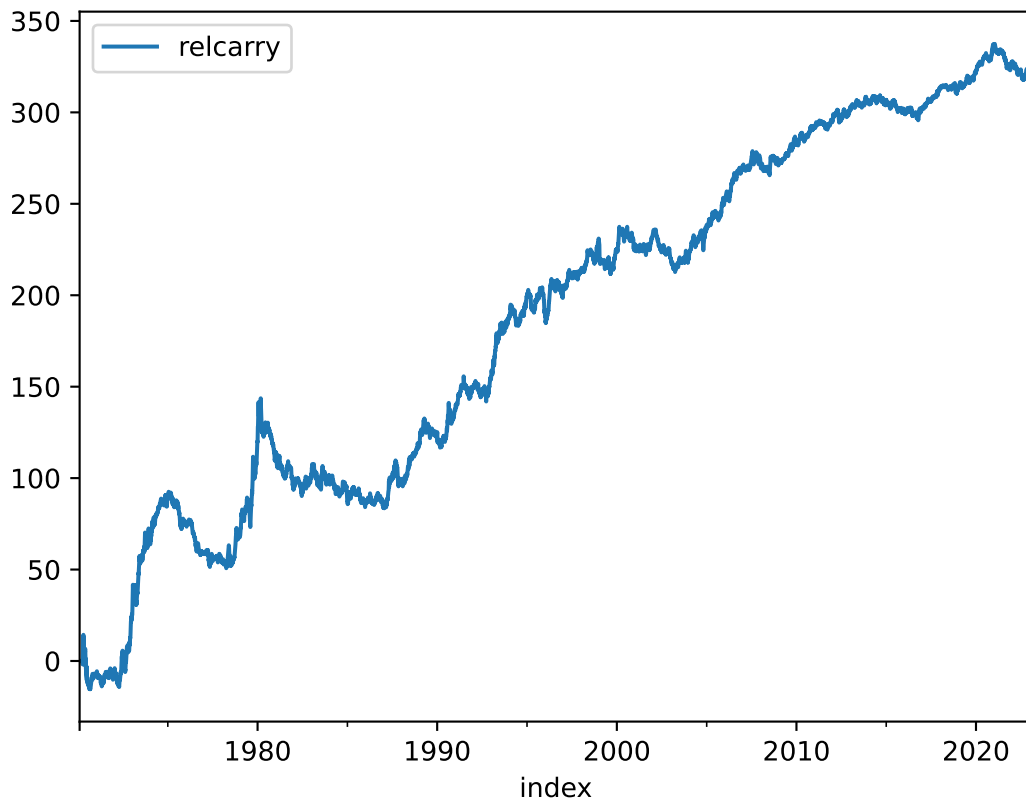
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.506}
ann. std {'relcarry': 6.809}
ann. SR {'relcarry': -0.07}



Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.077}
ann. std {'relcarry': 5.992}
ann. SR {'relcarry': 0.35}



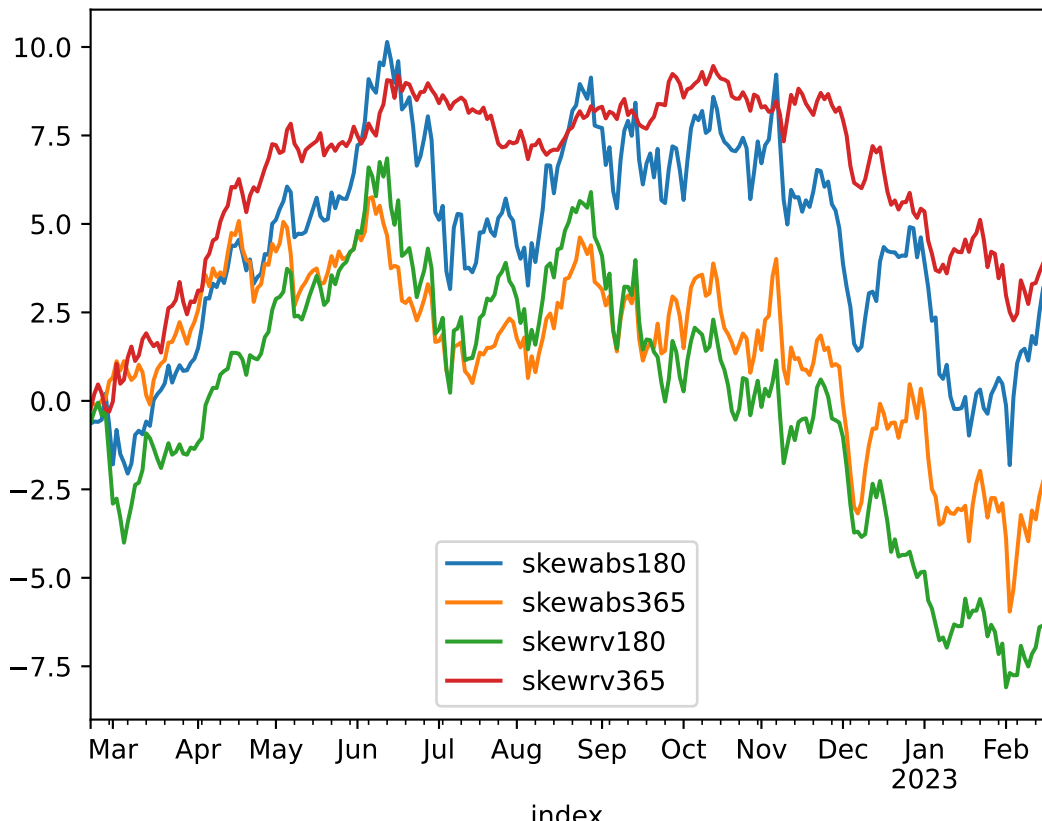
Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.01}
ann. std {'relcarry': 9.979}
ann. SR {'relcarry': 0.6}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -11.225, 'skewabs365': -20.419, 'skewrv180': -11.647, 'skewrv365': -12.043}
ann. std {'skewabs180': 12.039, 'skewabs365': 11.725, 'skewrv180': 7.313, 'skewrv365': 7.106}
ann. SR {'skewabs180': -0.93, 'skewabs365': -1.74, 'skewrv180': -1.59, 'skewrv365': -1.69}

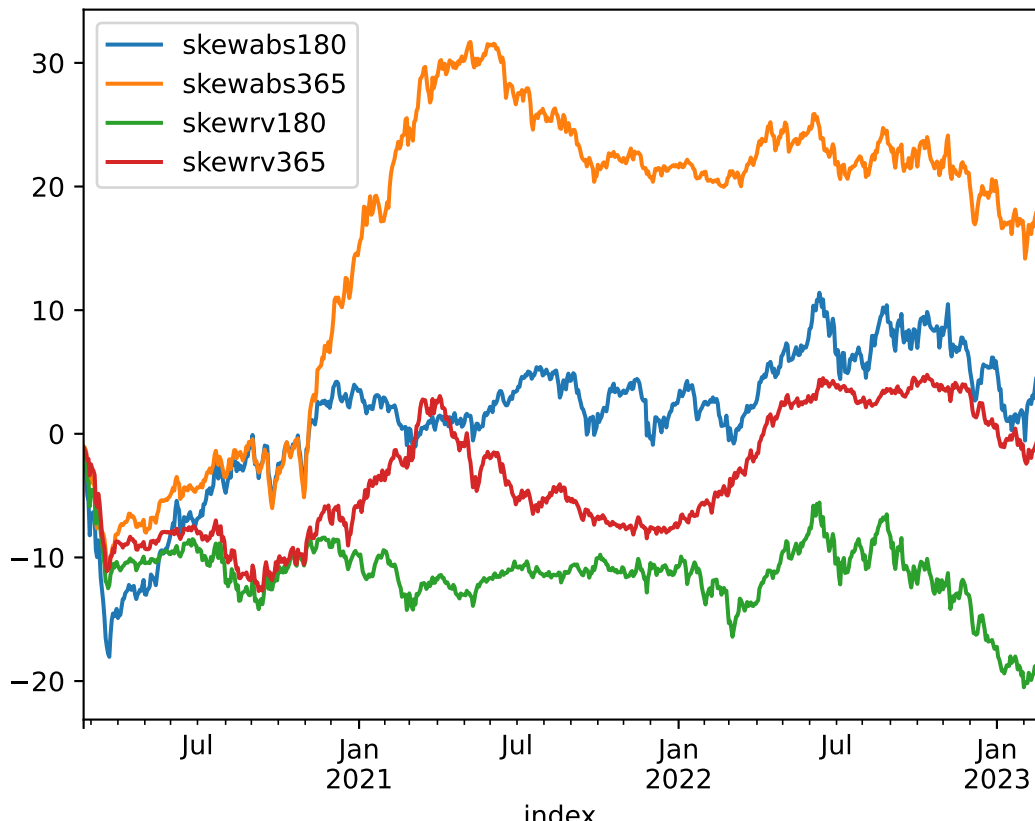


Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 3.15, 'skewabs365': -2.27, 'skewrv180': -6.296, 'skewrv365': 3.85}
ann. std {'skewabs180': 10.544, 'skewabs365': 8.89, 'skewrv180': 9.214, 'skewrv365': 5.36}
ann. SR {'skewabs180': 0.3, 'skewabs365': -0.26, 'skewrv180': -0.68, 'skewrv365': 0.72}

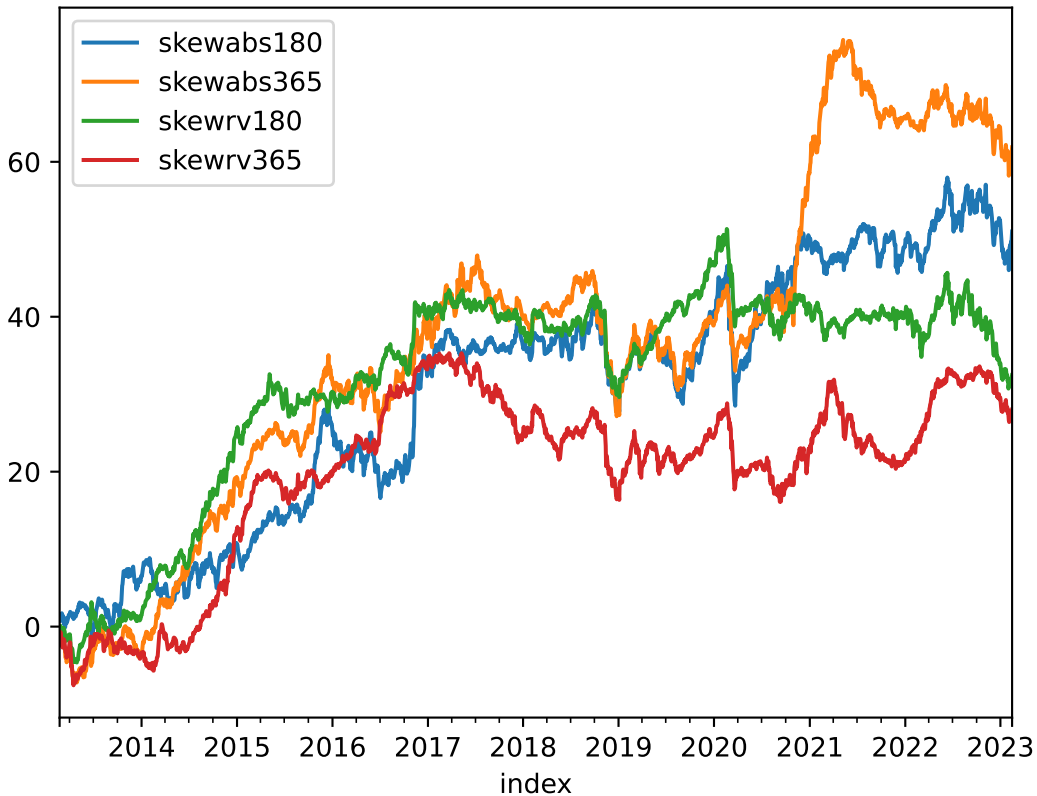


Total Trading Rule P&L for period '3Y'

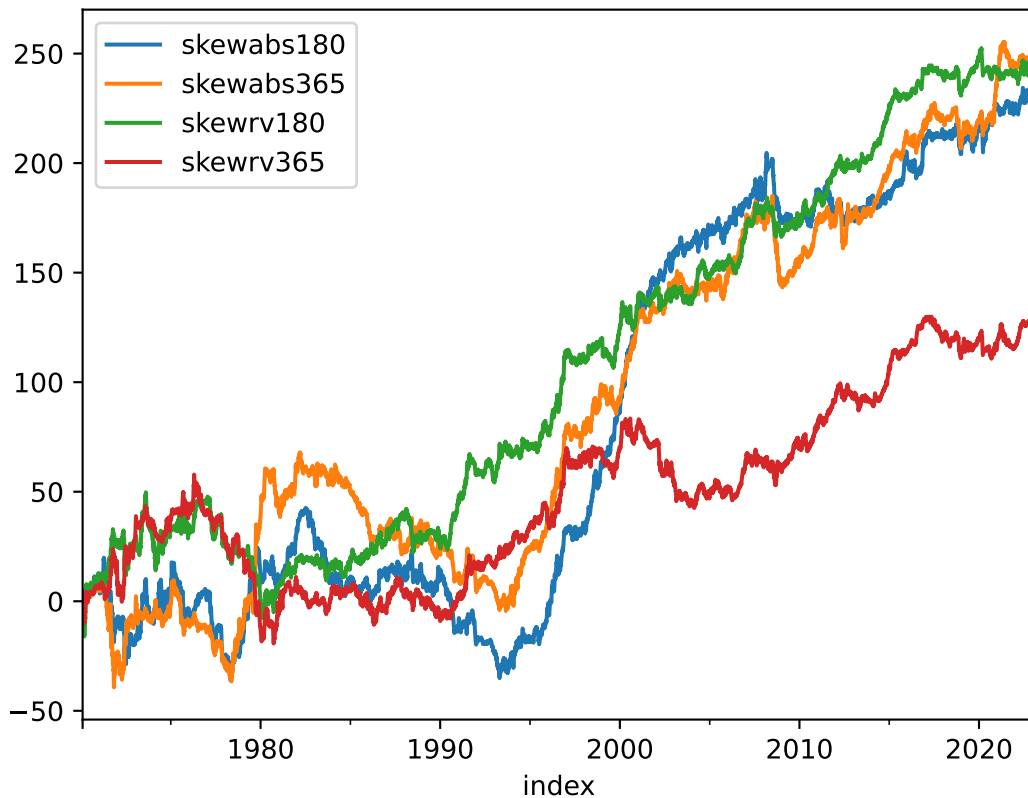
ann. mean	{'skewabs180': 1.46, 'skewabs365': 5.861, 'skewrv180': -6.164, 'skewrv365': -0.267}
ann. std	{'skewabs180': 9.717, 'skewabs365': 9.023, 'skewrv180': 7.738, 'skewrv365': 6.651}
ann. SR	{'skewabs180': 0.15, 'skewabs365': 0.65, 'skewrv180': -0.8, 'skewrv365': -0.04}



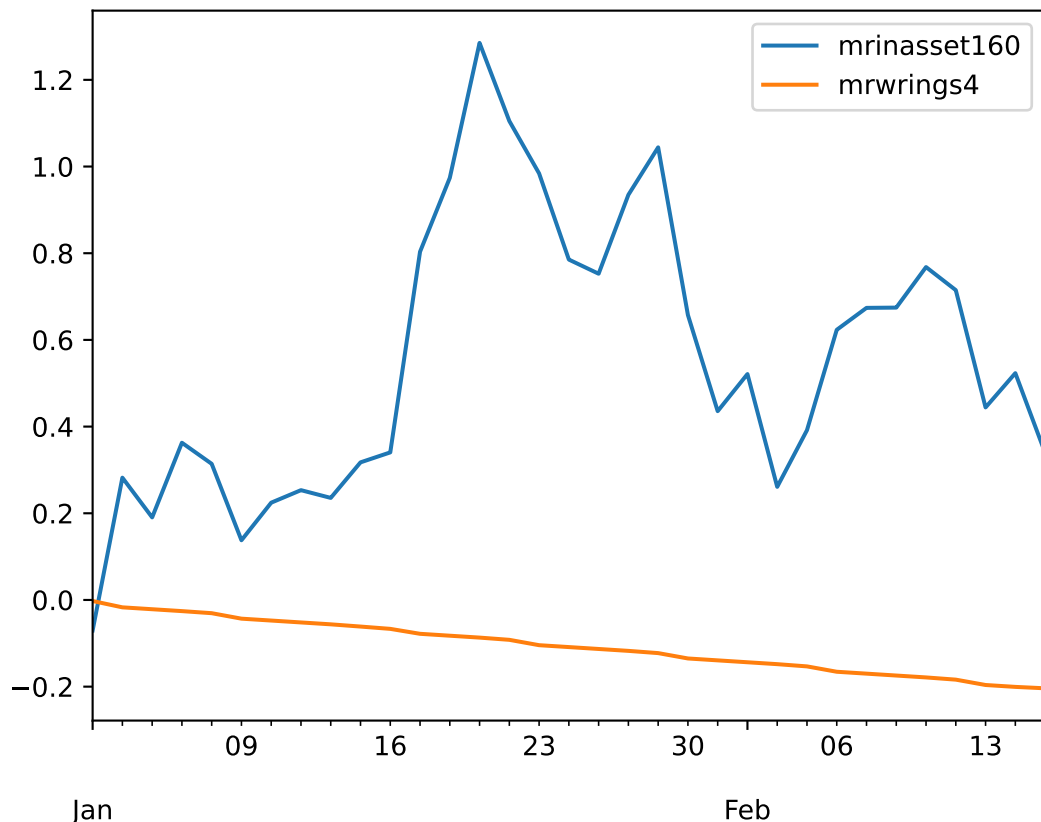
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.012, 'skewabs365': 6.081, 'skewrv180': 3.191, 'skewrv365': 2.753}
ann. std {'skewabs180': 8.076, 'skewabs365': 8.025, 'skewrv180': 6.556, 'skewrv365': 6.153}
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.76, 'skewrv180': 0.49, 'skewrv365': 0.45}



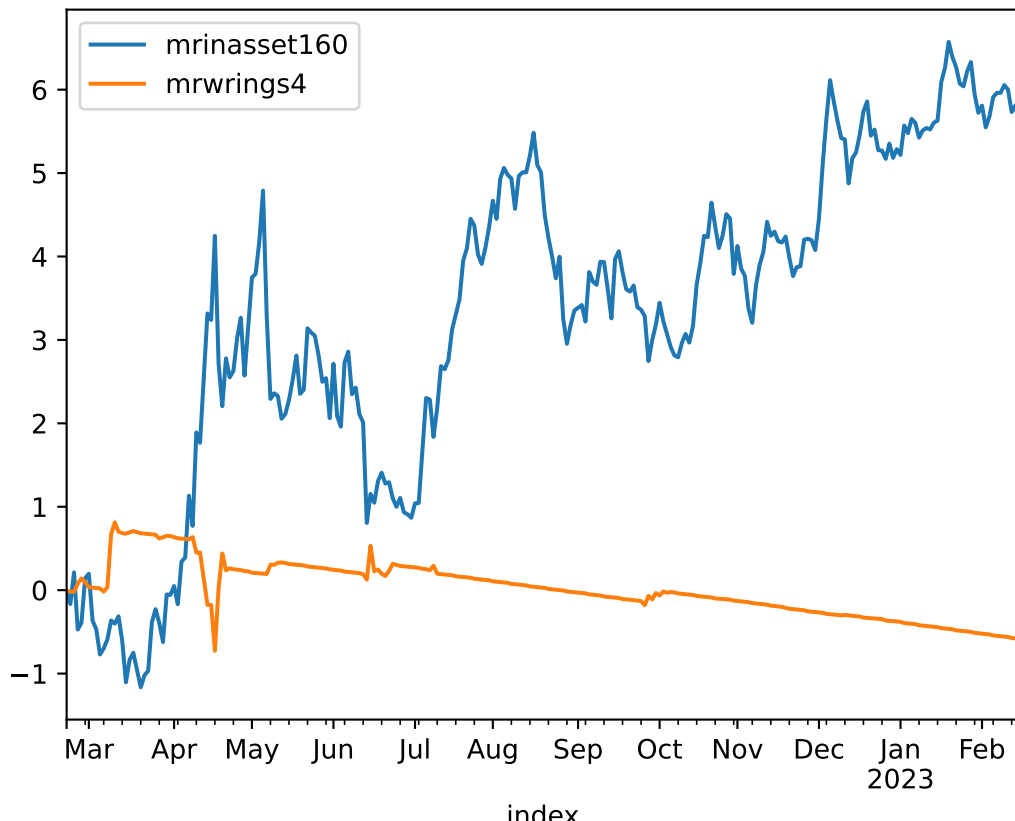
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.207, 'skewabs365': 4.467, 'skewrv180': 4.323, 'skewrv365': 2.269}
ann. std {'skewabs180': 10.78, 'skewabs365': 10.241, 'skewrv180': 9.452, 'skewrv365': 8.744}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.46, 'skewrv365': 0.26}



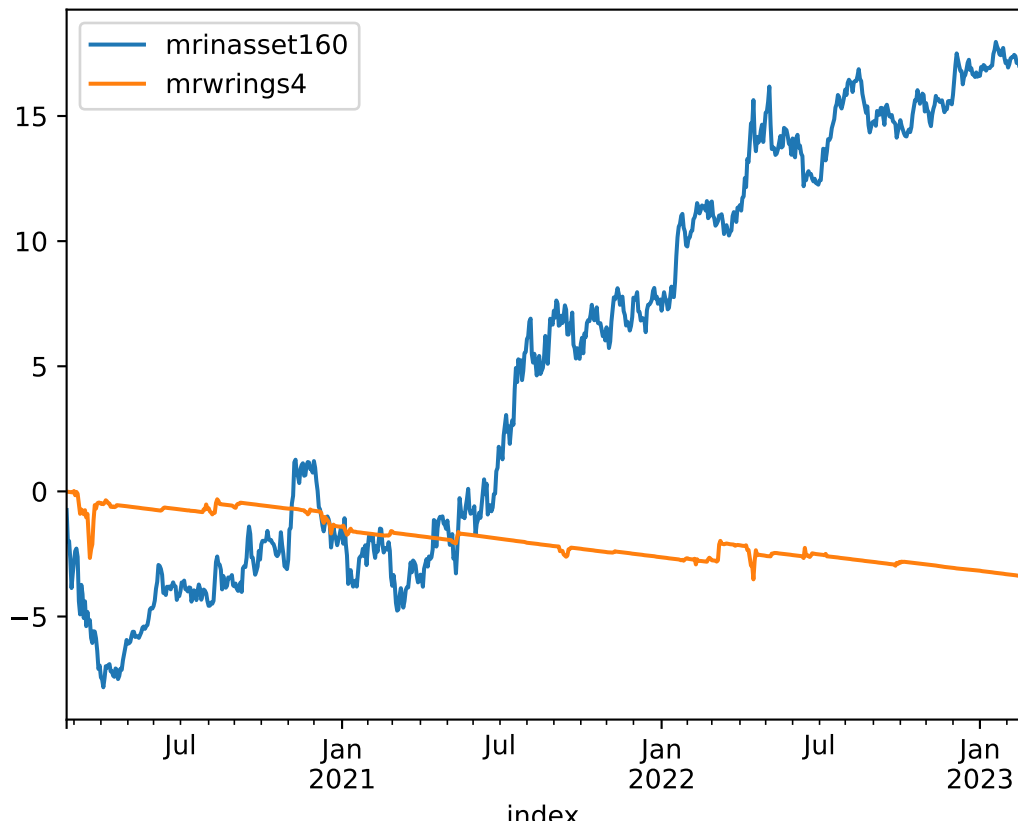
Total Trading Rule P&L for period 'YTD'
ann. mean {'mriasset160': 2.634, 'mrwrings4': -1.581}
ann. std {'mriasset160': 3.044, 'mrwrings4': 0.055}
ann. SR {'mriasset160': 0.87, 'mrwrings4': -28.72}



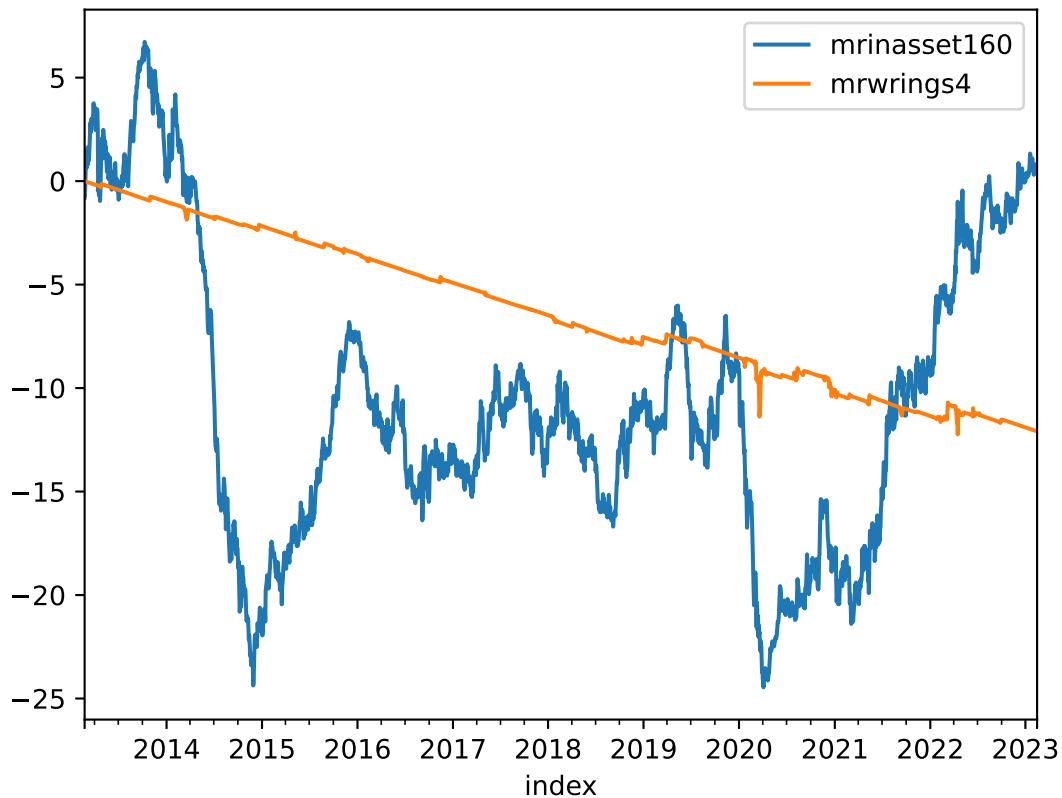
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 5.583, 'mrwrings4': -0.577}
ann. std {'mrinasset160': 5.675, 'mrwrings4': 1.451}
ann. SR {'mrinasset160': 0.98, 'mrwrings4': -0.4}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.592, 'mrwrings4': -1.108}
ann. std {'mrinasset160': 6.68, 'mrwrings4': 1.518}
ann. SR {'mrinasset160': 0.84, 'mrwrings4': -0.73}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': 0.038, 'mrwrings4': -1.188}
ann. std {'mrinasset160': 6.514, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': 0.01, 'mrwrings4': -1.32}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.132, 'mrwrings4': -2.312}
ann. std {'mrinasset160': 11.155, 'mrwrings4': 2.617}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.88}

