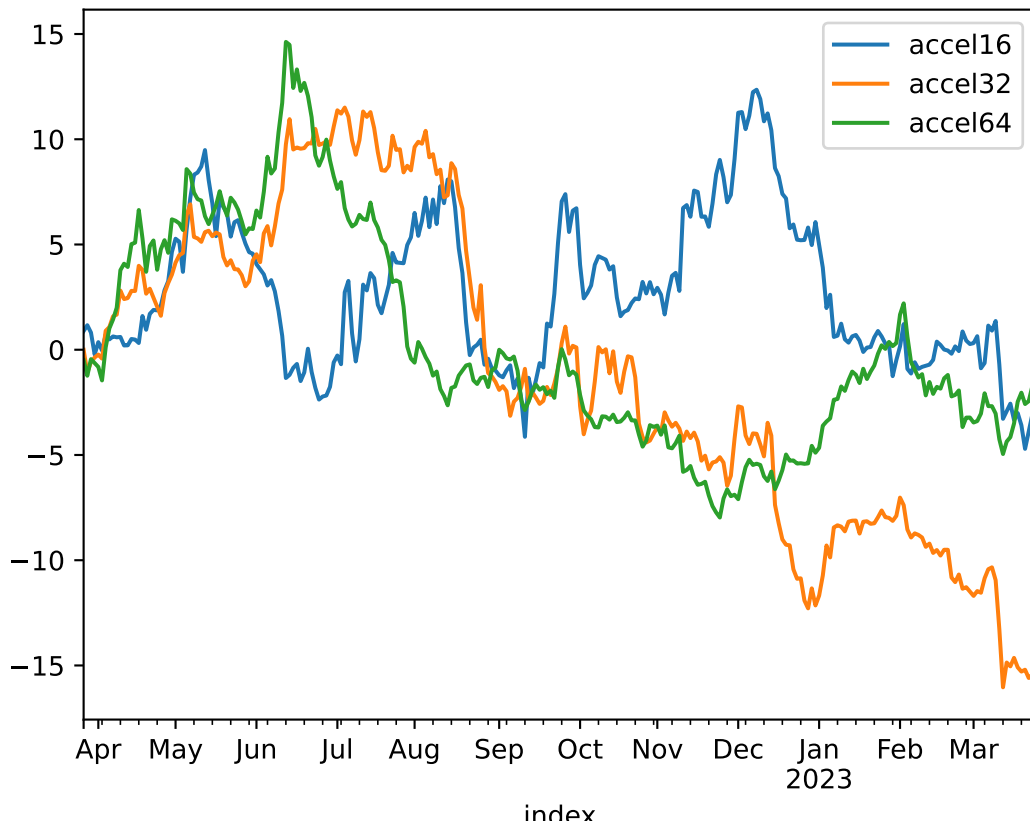


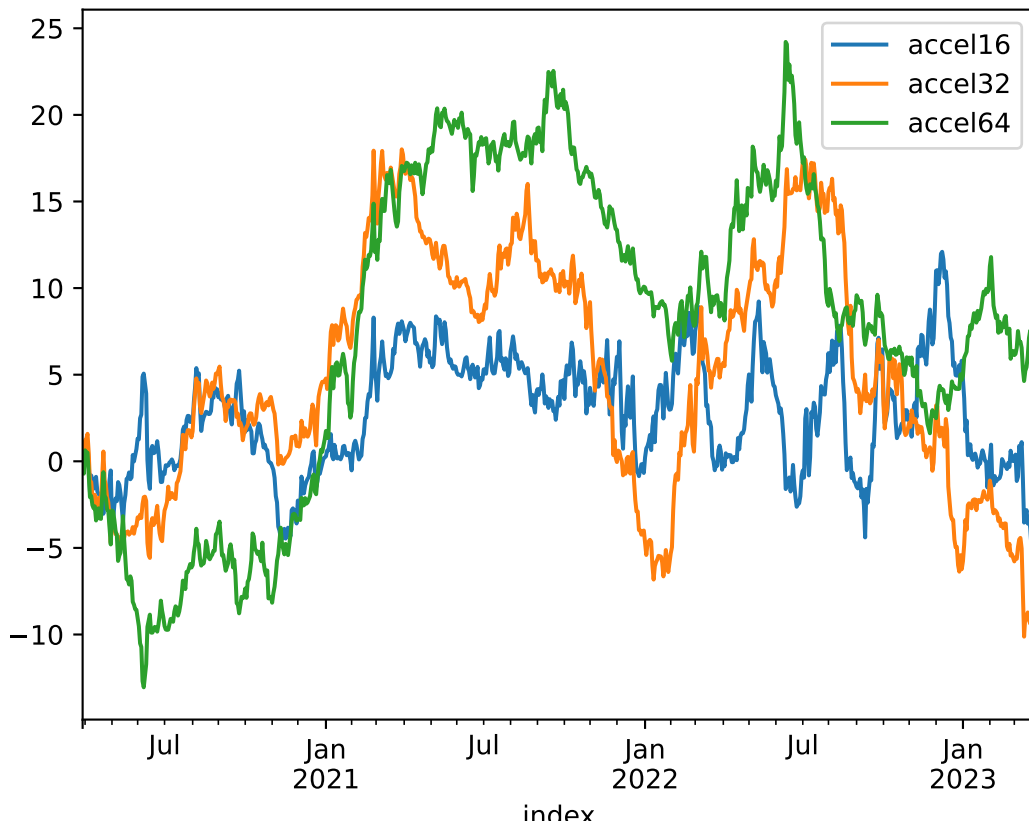
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -39.2, 'accel32': -14.42, 'accel64': 11.828}
ann. std {'accel16': 13.694, 'accel32': 11.085, 'accel64': 10.196}
ann. SR {'accel16': -2.86, 'accel32': -1.3, 'accel64': 1.16}



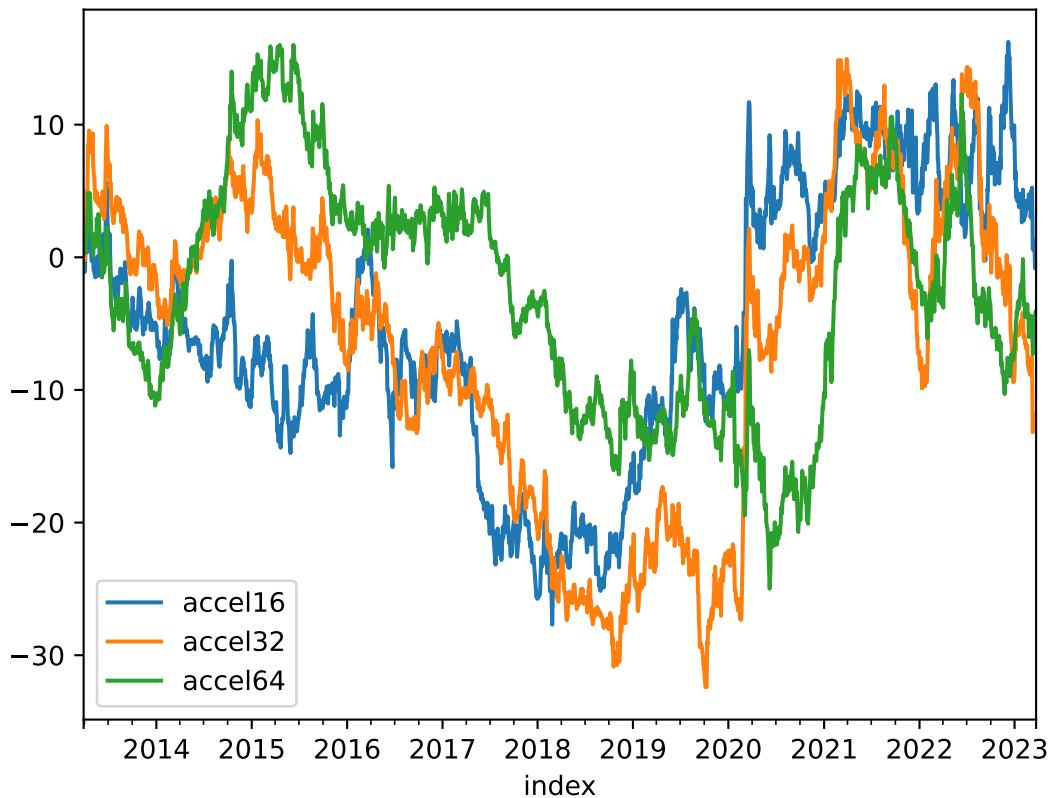
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -3.073, 'accel32': -15.289, 'accel64': -2.087}
ann. std {'accel16': 15.938, 'accel32': 13.243, 'accel64': 11.541}
ann. SR {'accel16': -0.19, 'accel32': -1.15, 'accel64': -0.18}



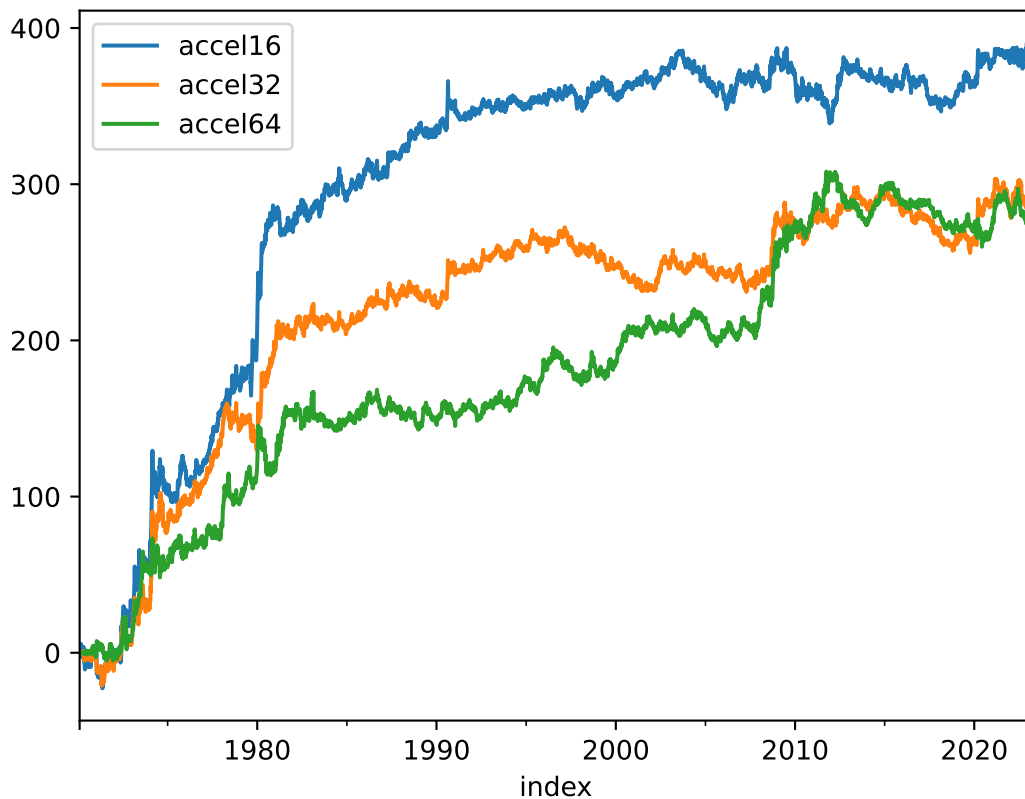
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': -1.109, 'accel32': -3.155, 'accel64': 2.451}
ann. std {'accel16': 13.648, 'accel32': 11.965, 'accel64': 10.763}
ann. SR {'accel16': -0.08, 'accel32': -0.26, 'accel64': 0.23}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.075, 'accel32': -1.245, 'accel64': -0.438}
ann. std {'accel16': 11.706, 'accel32': 10.782, 'accel64': 9.348}
ann. SR {'accel16': 0.01, 'accel32': -0.12, 'accel64': -0.05}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.924, 'accel32': 5.091, 'accel64': 5.179}
ann. std {'accel16': 14.134, 'accel32': 12.46, 'accel64': 12.11}
ann. SR {'accel16': 0.49, 'accel32': 0.41, 'accel64': 0.43}

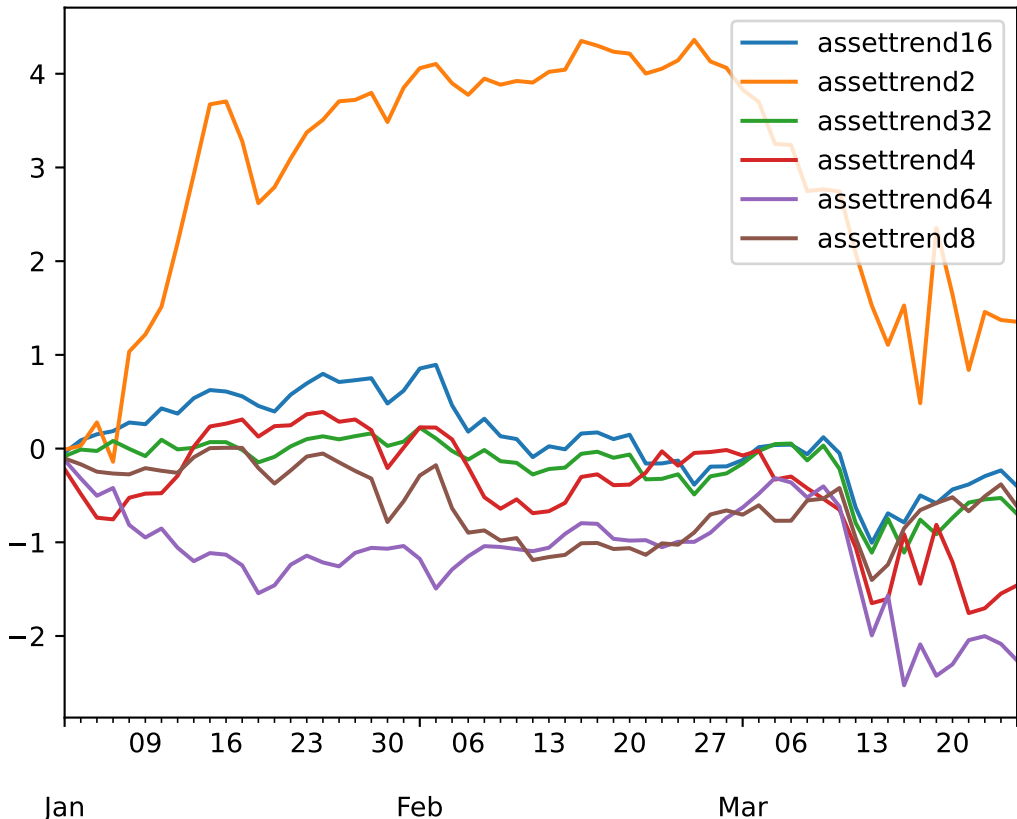


Total Trading Rule P&L for period 'YTD'

ann. mean {'assetrend16': -1.713, 'assetrend2': 5.774, 'assetrend32': -2.975, 'assetrend4': -6.226, 'assetrend64': -9.65, 'assetrend8': -2.633}

ann. std {'assetrend16': 2.771, 'assetrend2': 7.377, 'assetrend32': 2.565, 'assetrend4': 3.893, 'assetrend64': 3.828, 'assetrend8': 2.889}

ann. SR {'assetrend16': -0.62, 'assetrend2': 0.78, 'assetrend32': -1.16, 'assetrend4': -1.6, 'assetrend64': -2.52, 'assetrend8': -0.91}

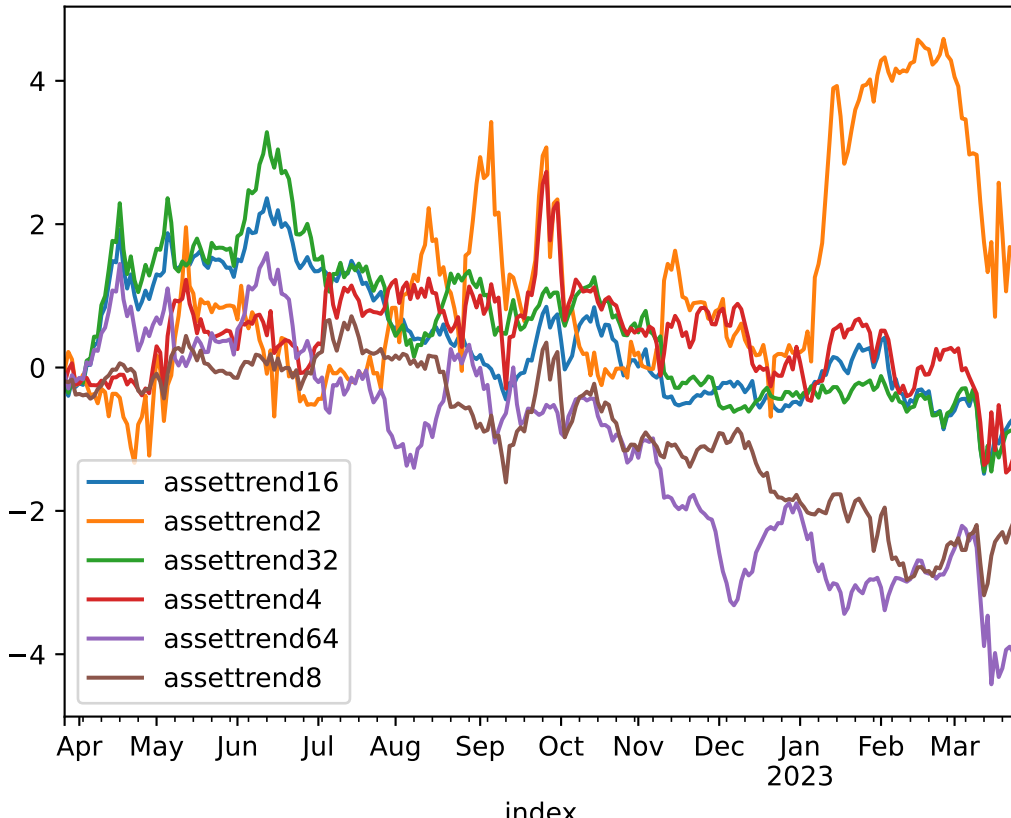


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': -0.865, 'assettrend2': 1.552, 'assettrend32': -1.023, 'assettrend4': -1.152, 'assettrend64': -4.091, 'assettrend8': -2.356}

ann. std {'assettrend16': 2.535, 'assettrend2': 6.393, 'assettrend32': 2.931, 'assettrend4': 3.934, 'assettrend64': 3.29, 'assettrend8': 2.555}

ann. SR {'assettrend16': -0.34, 'assettrend2': 0.24, 'assettrend32': -0.35, 'assettrend4': -0.29, 'assettrend64': -1.24, 'assettrend8': -0.92}

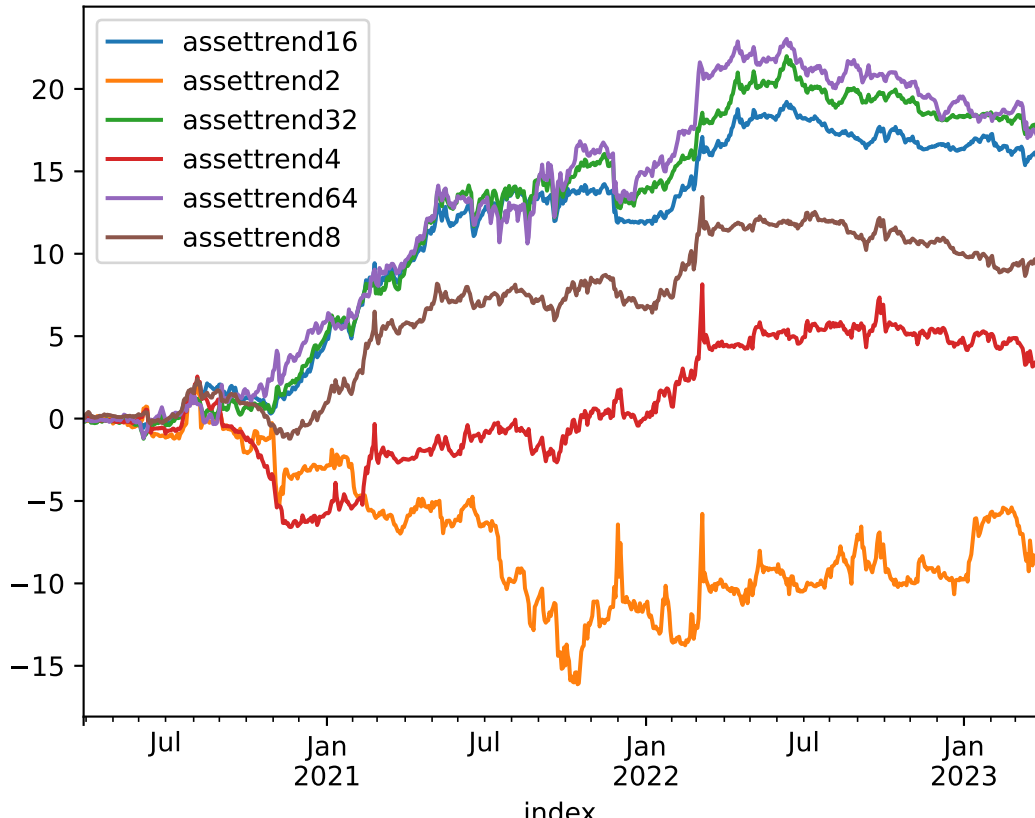


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.244, 'assettrend2': -2.756, 'assettrend32': 5.799, 'assettrend4': 1.132, 'assettrend64': 5.673, 'assettrend8': 3.097}

ann. std {'assettrend16': 3.404, 'assettrend2': 7.782, 'assettrend32': 4.124, 'assettrend4': 4.926, 'assettrend64': 4.998, 'assettrend8': 3.49}

ann. SR {'assettrend16': 1.54, 'assettrend2': -0.35, 'assettrend32': 1.41, 'assettrend4': 0.23, 'assettrend64': 1.13, 'assettrend8': 0.89}

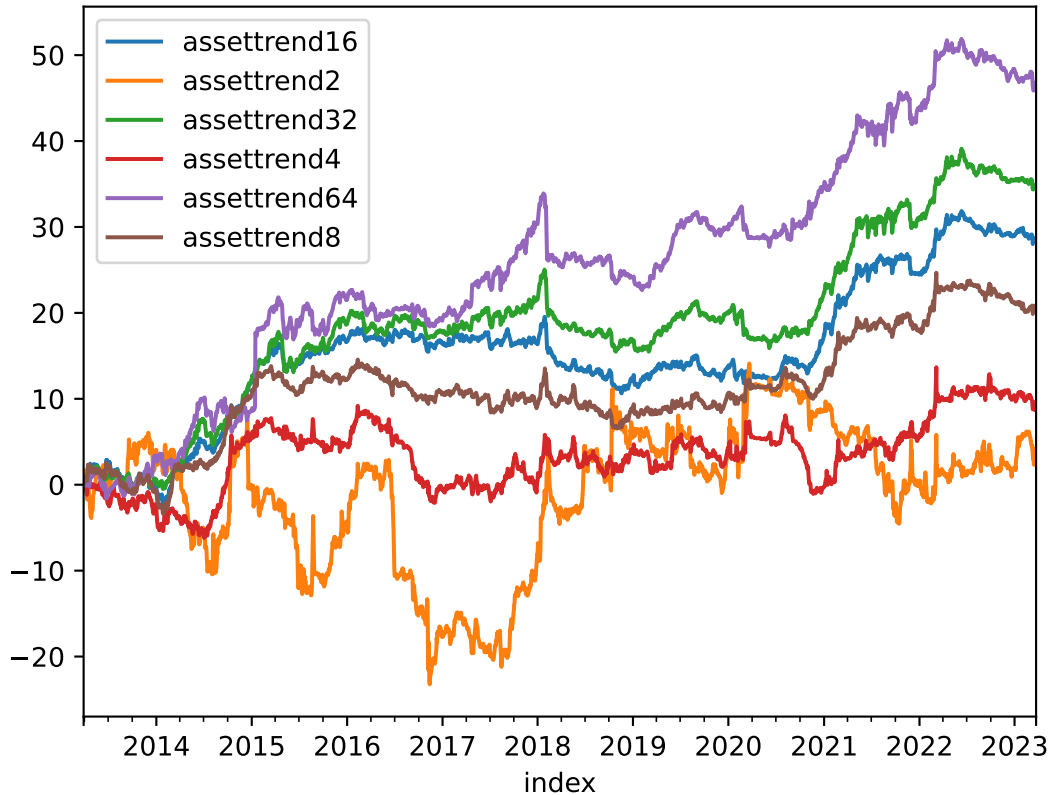


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.81, 'assettrend2': 0.313, 'assettrend32': 3.416, 'assettrend4': 0.881, 'assettrend64': 4.531, 'assettrend8': 2.029}

ann. std {'assettrend16': 3.166, 'assettrend2': 9.815, 'assettrend32': 3.599, 'assettrend4': 4.994, 'assettrend64': 5.2, 'assettrend8': 3.471}

ann. SR {'assettrend16': 0.89, 'assettrend2': 0.03, 'assettrend32': 0.95, 'assettrend4': 0.18, 'assettrend64': 0.87, 'assettrend8': 0.58}

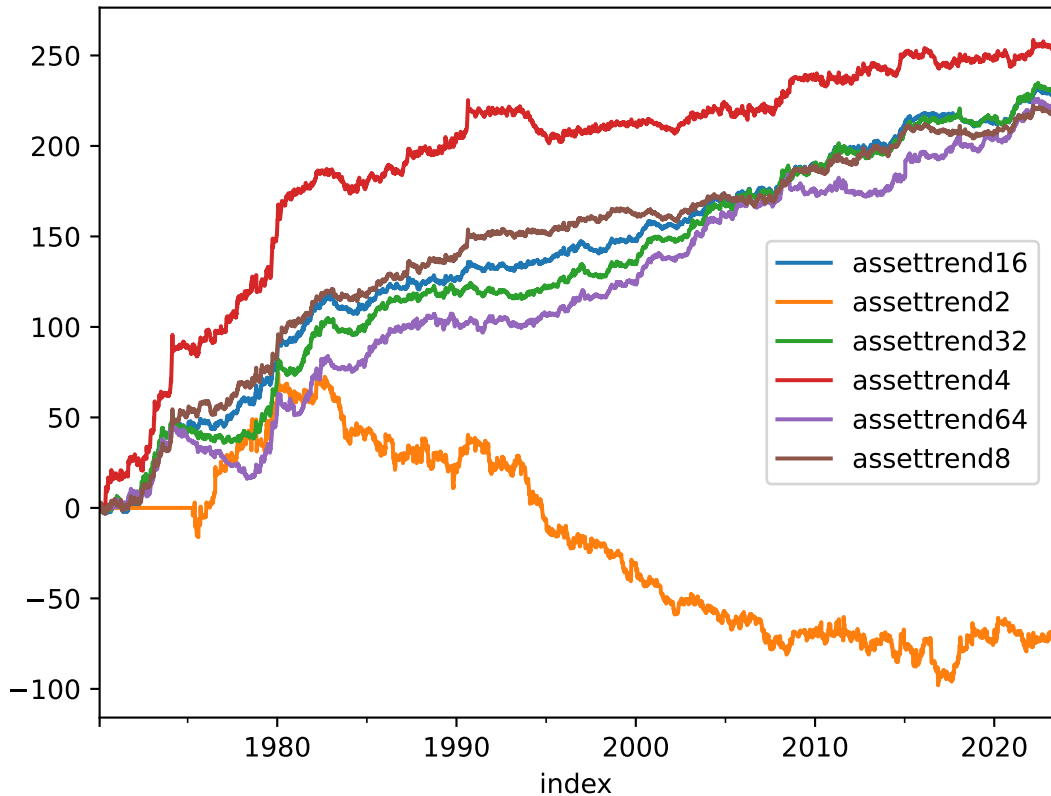


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.222, 'assettrend2': -1.322, 'assettrend32': 4.256, 'assettrend4': 4.688, 'assettrend64': 4.068, 'assettrend8': 4.031}

ann. std {'assettrend16': 4.306, 'assettrend2': 10.266, 'assettrend32': 4.498, 'assettrend4': 6.551, 'assettrend64': 4.998, 'assettrend8': 4.635}

ann. SR {'assettrend16': 0.98, 'assettrend2': -0.13, 'assettrend32': 0.95, 'assettrend4': 0.72, 'assettrend64': 0.81, 'assettrend8': 0.87}

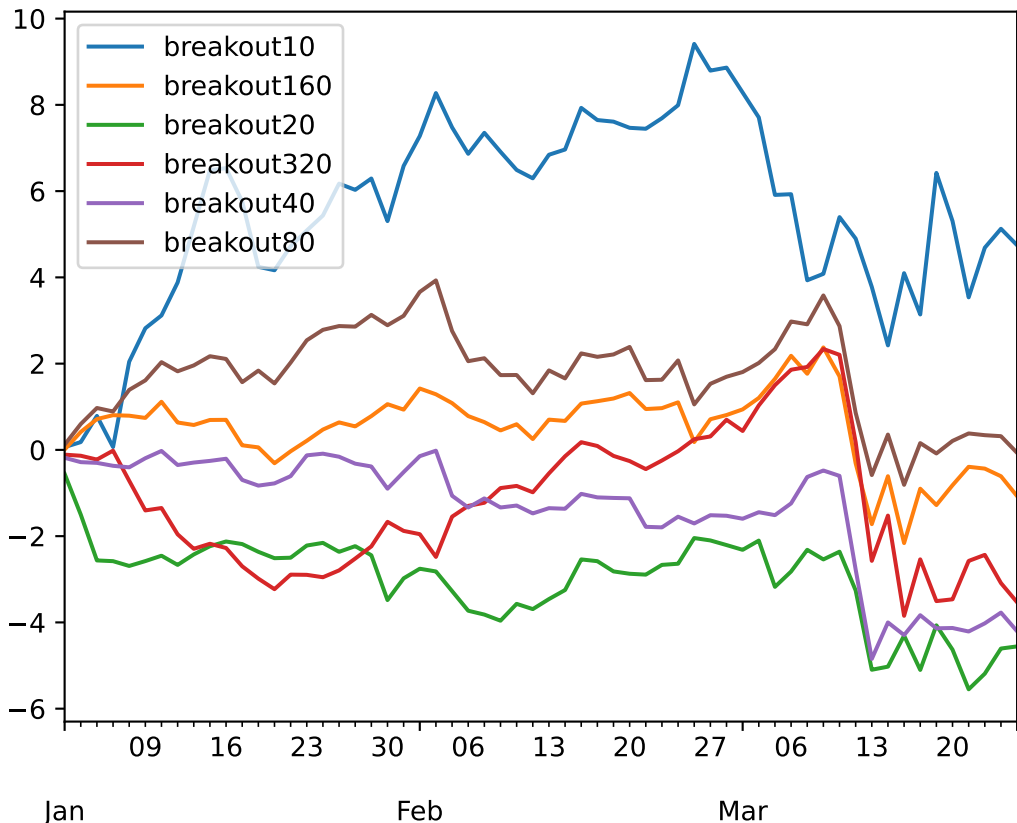


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 20.249, 'breakout160': -4.572, 'breakout20': -19.44, 'breakout320': -15.071, 'breakout40': -17.94, 'breakout80': -0.291}

ann. std {'breakout10': 15.638, 'breakout160': 8.694, 'breakout20': 8.13, 'breakout320': 10.982, 'breakout40': 7.791, 'breakout80': 9.006}

ann. SR {'breakout10': 1.29, 'breakout160': -0.53, 'breakout20': -2.39, 'breakout320': -1.37, 'breakout40': -2.3, 'breakout80': -0.03}

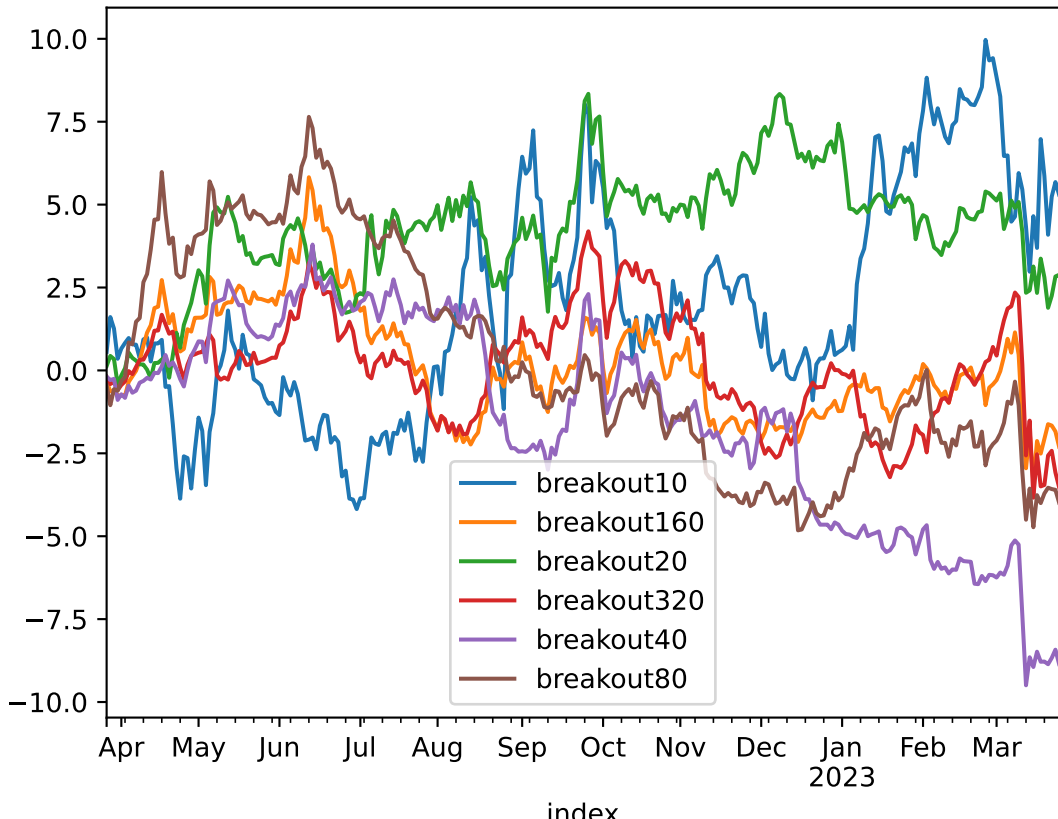


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 5.218, 'breakout160': -2.265, 'breakout20': 2.838, 'breakout320': -3.469, 'breakout40': -8.718, 'breakout80': -3.926}

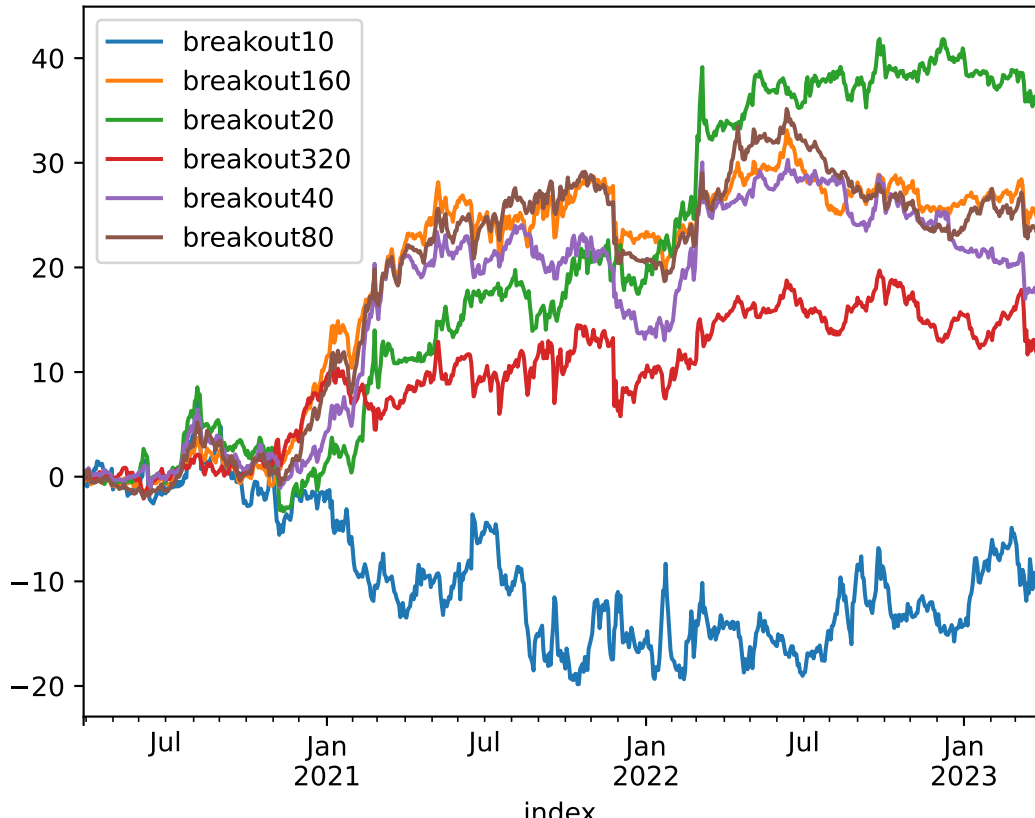
ann. std {'breakout10': 13.602, 'breakout160': 7.112, 'breakout20': 8.565, 'breakout320': 7.548, 'breakout40': 7.105, 'breakout80': 7.453}

ann. SR {'breakout10': 0.38, 'breakout160': -0.32, 'breakout20': 0.33, 'breakout320': -0.46, 'breakout40': -1.23, 'breakout80': -0.53}



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

ann. mean {'breakout10': -3.134, 'breakout160': 8.201, 'breakout20': 11.941, 'breakout320': 3.936, 'breakout40': 5.788, 'breakout80': 7.717}
ann. std {'breakout10': 15.054, 'breakout160': 9.169, 'breakout20': 10.998, 'breakout320': 9.893, 'breakout40': 9.443, 'breakout80': 8.919}
ann. SR {'breakout10': -0.21, 'breakout160': 0.89, 'breakout20': 1.09, 'breakout320': 0.4, 'breakout40': 0.61, 'breakout80': 0.87}

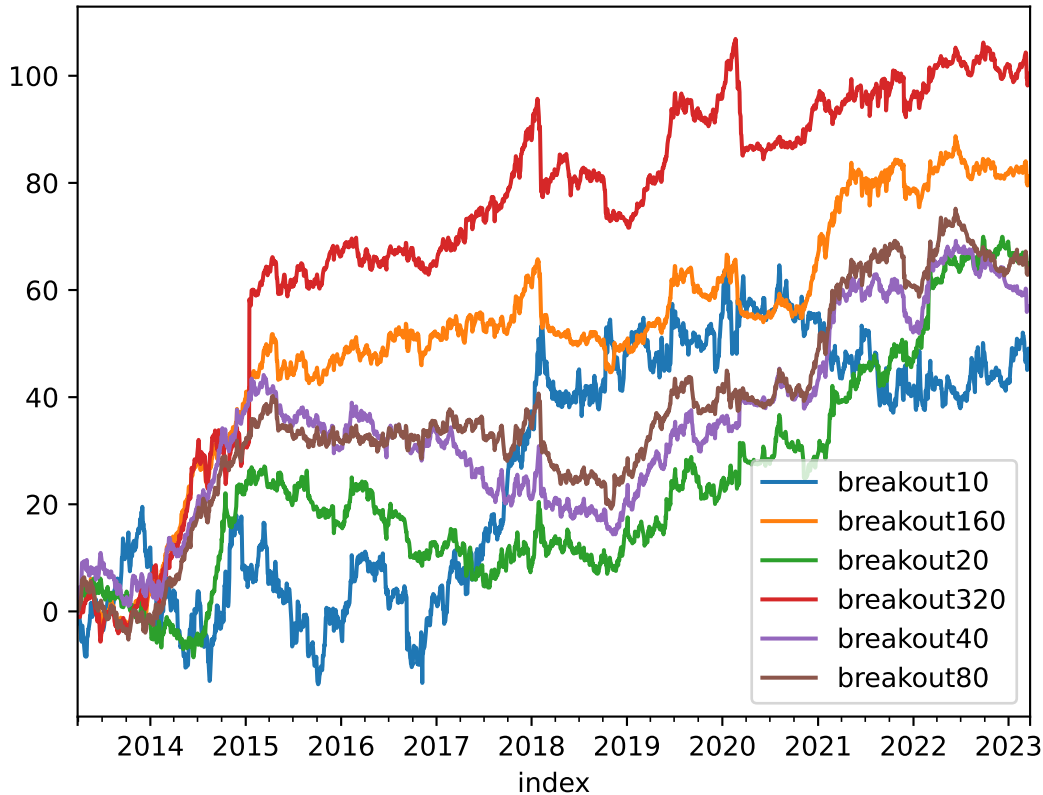


Total Trading Rule P&L for period '10Y'

ann. mean {'breakout10': 4.654, 'breakout160': 7.915, 'breakout20': 6.334, 'breakout320': 9.671, 'breakout40': 5.553, 'breakout80': 6.241}

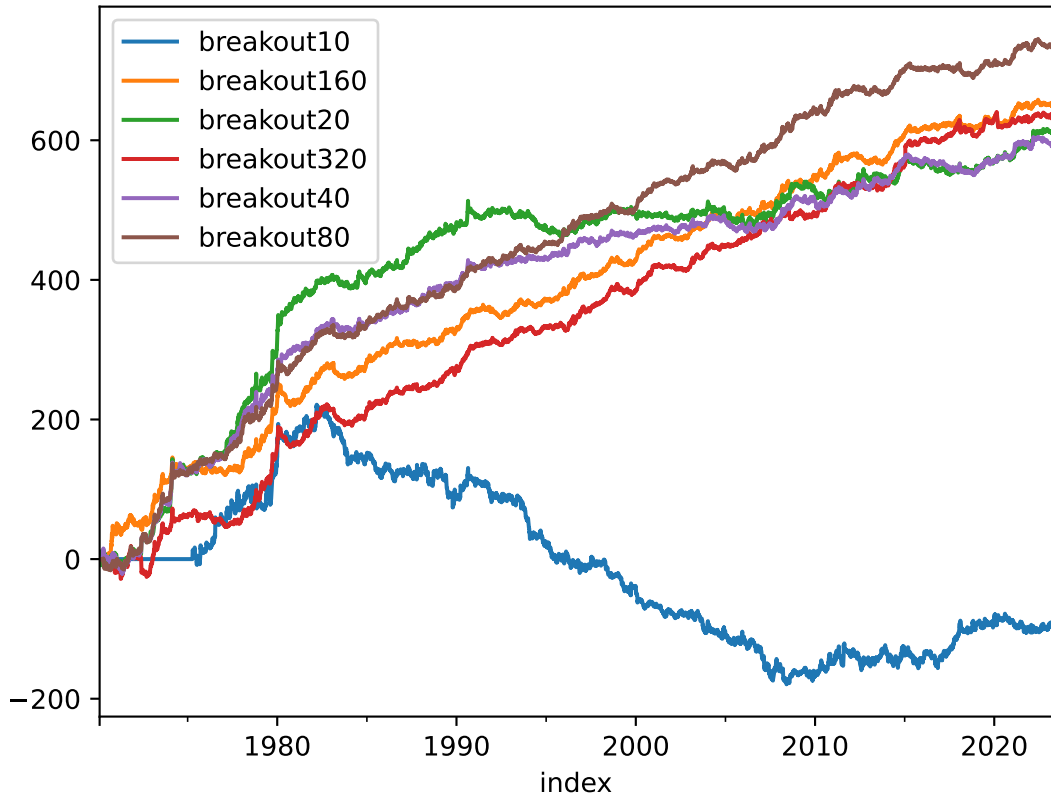
ann. std {'breakout10': 17.895, 'breakout160': 8.888, 'breakout20': 11.14, 'breakout320': 13.099, 'breakout40': 9.48, 'breakout80': 8.77}

ann. SR {'breakout10': 0.26, 'breakout160': 0.89, 'breakout20': 0.57, 'breakout320': 0.74, 'breakout40': 0.59, 'breakout80': 0.71}



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

ann. mean {'breakout10': -1.762, 'breakout160': 12.002, 'breakout20': 11.279, 'breakout320': 11.67, 'breakout40': 10.934, 'breakout80': 13.545}
 ann. std {'breakout10': 21.333, 'breakout160': 11.536, 'breakout20': 14.899, 'breakout320': 12.123, 'breakout40': 12.118, 'breakout80': 11.725}
 ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.76, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.16}

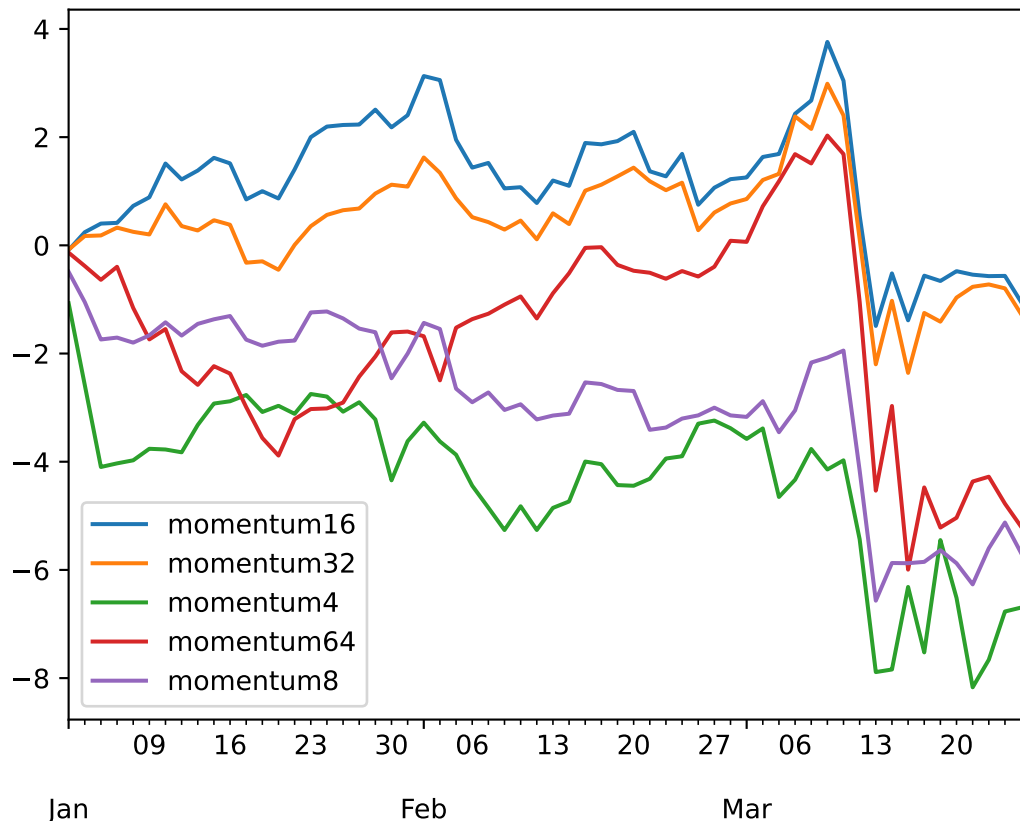


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': -4.468, 'momentum32': -5.418, 'momentum4': -28.569, 'momentum64': -22.19, 'momentum8': -24.267}

ann. std {'momentum16': 9.902, 'momentum32': 9.78, 'momentum4': 12.142, 'momentum64': 13.598, 'momentum8': 9.026}

ann. SR {'momentum16': -0.45, 'momentum32': -0.55, 'momentum4': -2.35, 'momentum64': -1.63, 'momentum8': -2.69}

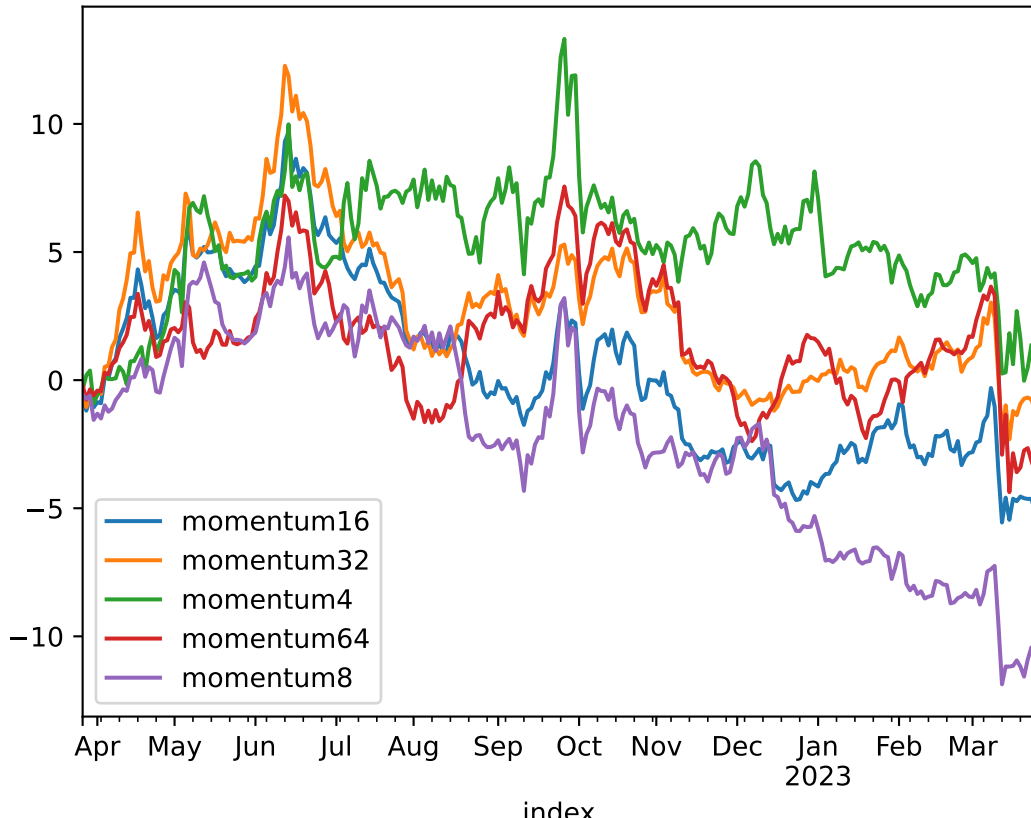


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -5.036, 'momentum32': -1.207, 'momentum4': 1.427, 'momentum64': -3.522, 'momentum8': -10.822}

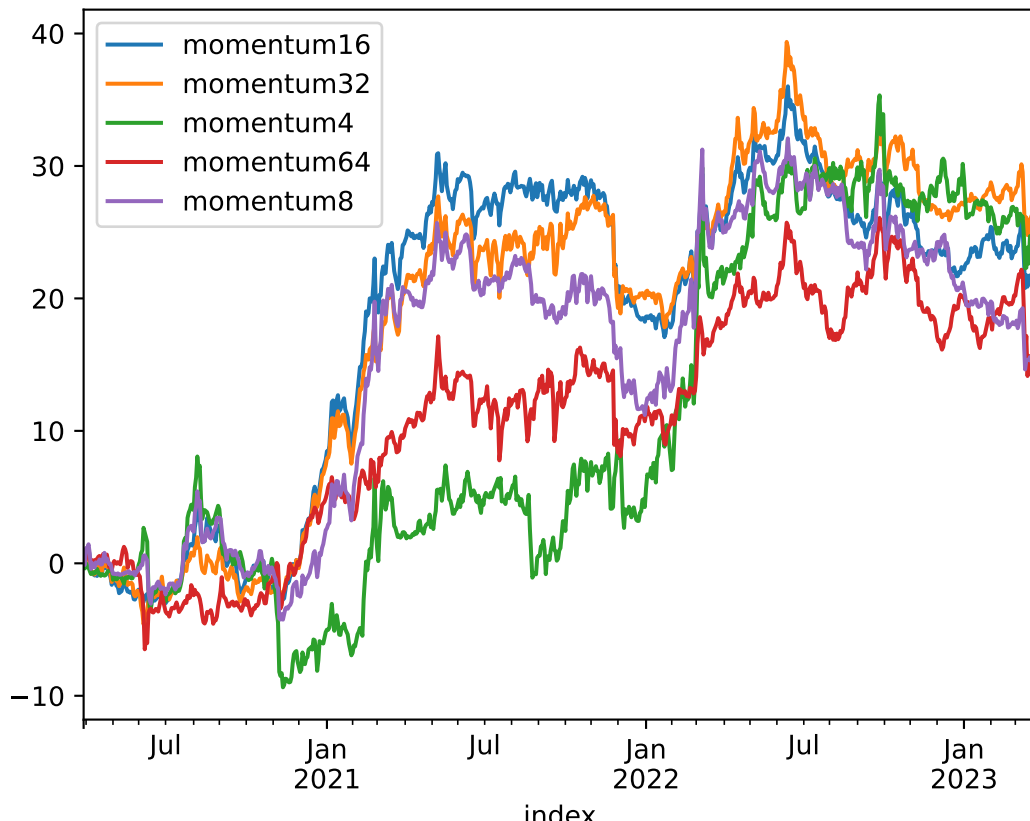
ann. std {'momentum16': 9.141, 'momentum32': 9.797, 'momentum4': 13.592, 'momentum64': 10.423, 'momentum8': 9.957}

ann. SR {'momentum16': -0.55, 'momentum32': -0.12, 'momentum4': 0.1, 'momentum64': -0.34, 'momentum8': -1.09}



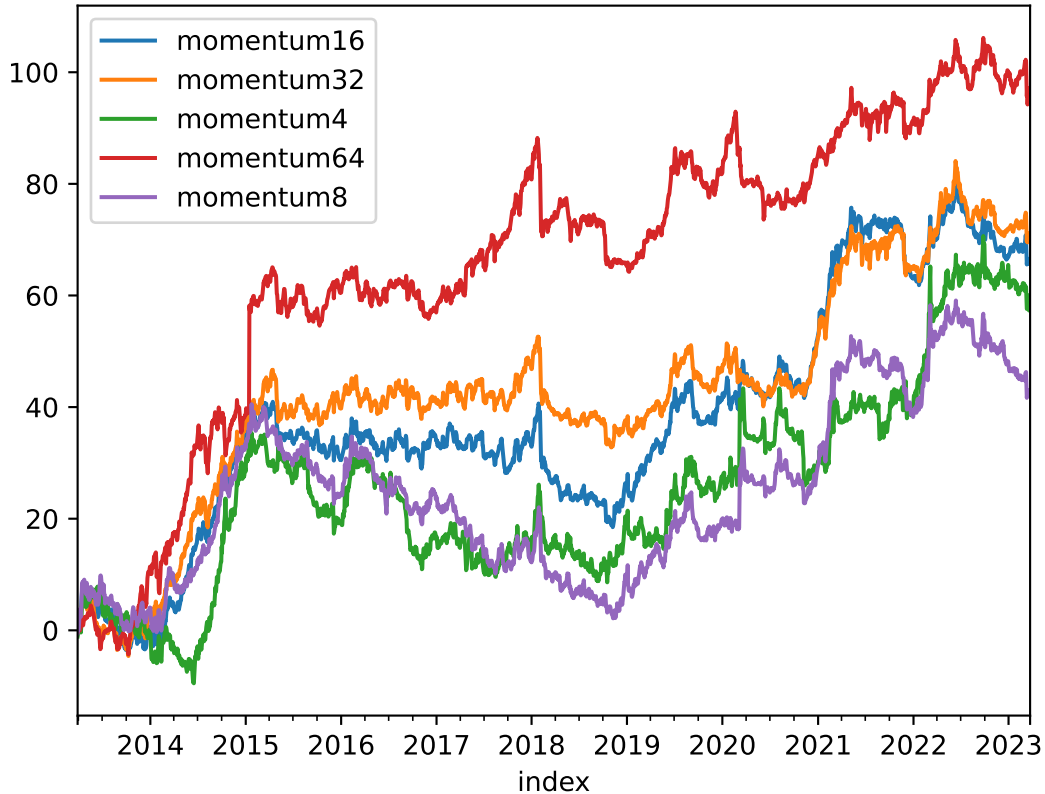
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 6.967, 'momentum32': 8.491, 'momentum4': 7.701, 'momentum64': 4.903, 'momentum8': 5.094}
ann. std {'momentum16': 10.194, 'momentum32': 10.415, 'momentum4': 14.591, 'momentum64': 10.826, 'momentum8': 11.417}
ann. SR {'momentum16': 0.68, 'momentum32': 0.82, 'momentum4': 0.53, 'momentum64': 0.45, 'momentum8': 0.45}



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

ann. mean {'momentum16': 6.48, 'momentum32': 6.933, 'momentum4': 5.772, 'momentum64': 9.33, 'momentum8': 4.177}
ann. std {'momentum16': 9.721, 'momentum32': 9.291, 'momentum4': 13.75, 'momentum64': 11.877, 'momentum8': 10.939}
ann. SR {'momentum16': 0.67, 'momentum32': 0.75, 'momentum4': 0.42, 'momentum64': 0.79, 'momentum8': 0.38}

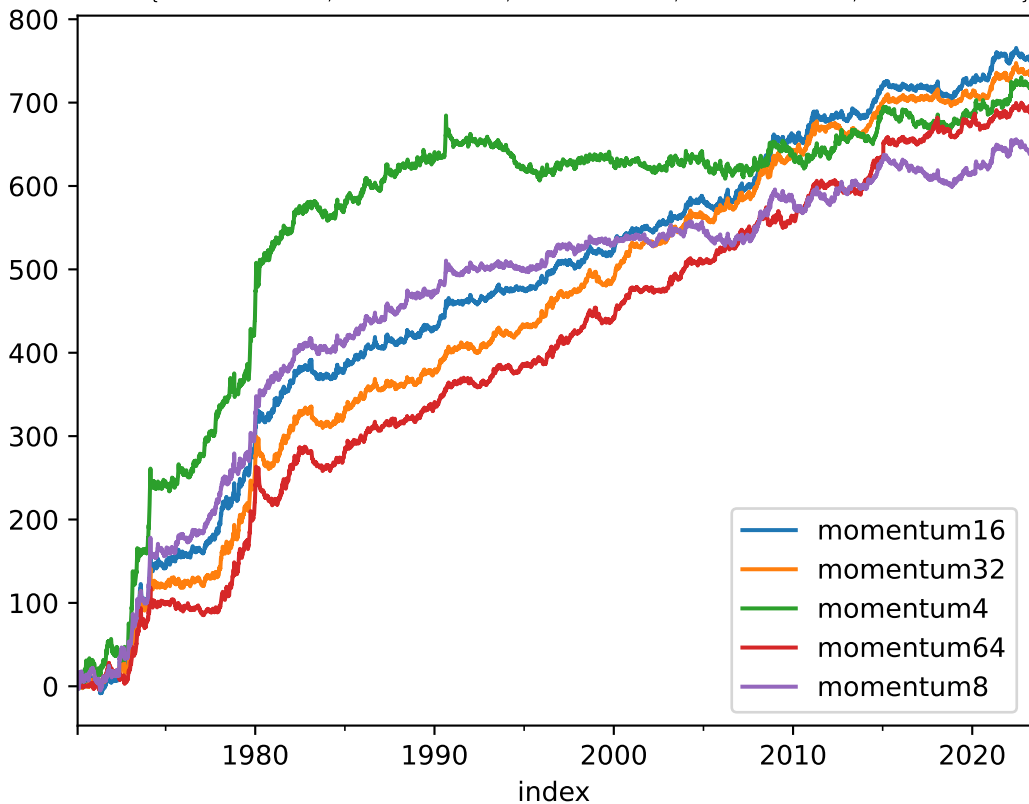


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.864, 'momentum32': 13.553, 'momentum4': 13.266, 'momentum64': 12.72, 'momentum8': 11.808}

ann. std {'momentum16': 13.055, 'momentum32': 12.618, 'momentum4': 17.904, 'momentum64': 12.339, 'momentum8': 14.338}

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

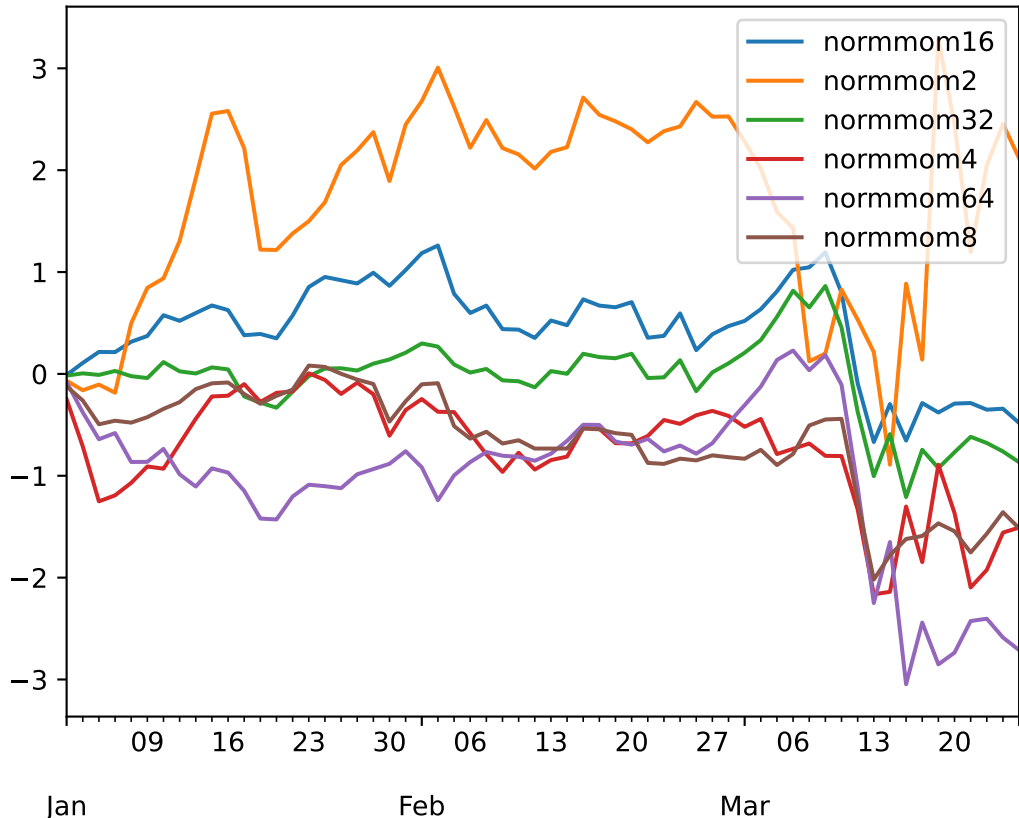


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -2.053, 'normmom2': 9.034, 'normmom32': -3.698, 'normmom4': -6.436, 'normmom64': -11.569, 'normmom8': -6.465}

ann. std {'normmom16': 3.595, 'normmom2': 10.461, 'normmom32': 3.521, 'normmom4': 4.853, 'normmom64': 5.283, 'normmom8': 3.192}

ann. SR {'normmom16': -0.57, 'normmom2': 0.86, 'normmom32': -1.05, 'normmom4': -1.33, 'normmom64': -2.19, 'normmom8': -2.03}

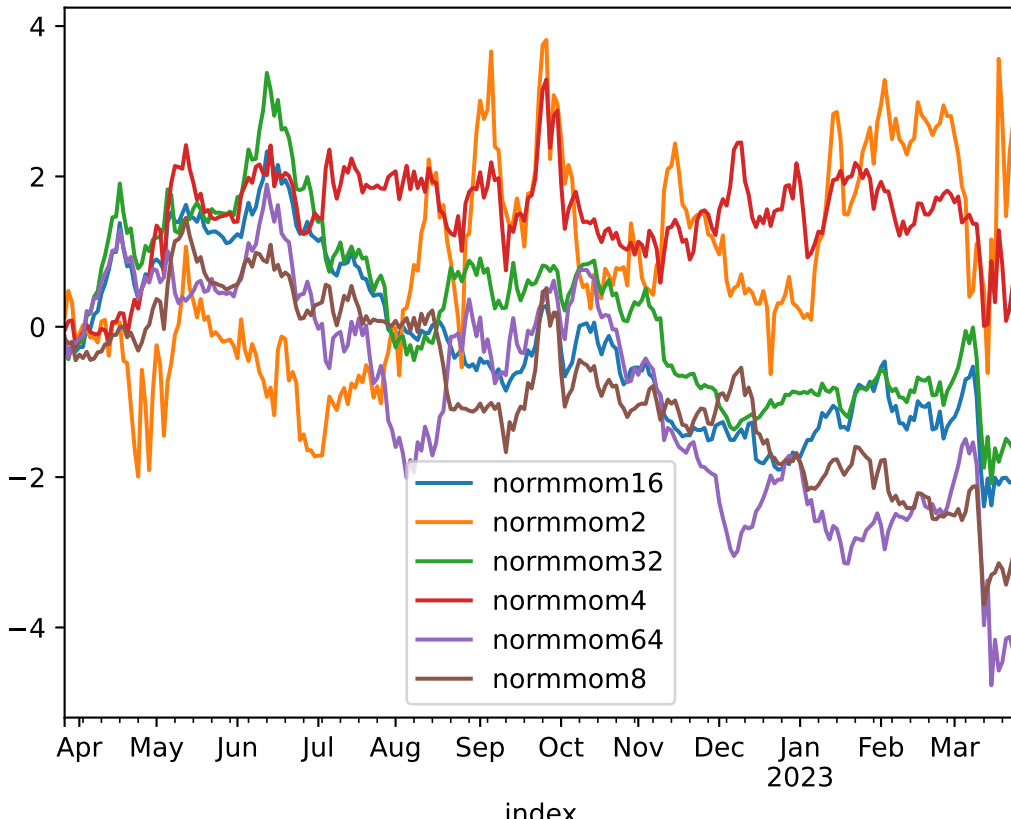


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': -2.169, 'normmom2': 2.357, 'normmom32': -1.712, 'normmom4': 0.656, 'normmom64': -4.365, 'normmom8': -3.144}

ann. std {'normmom16': 2.738, 'normmom2': 7.844, 'normmom32': 3.069, 'normmom4': 4.319, 'normmom64': 3.886, 'normmom8': 2.909}

ann. SR {'normmom16': -0.79, 'normmom2': 0.3, 'normmom32': -0.56, 'normmom4': 0.15, 'normmom64': -1.12, 'normmom8': -1.08}

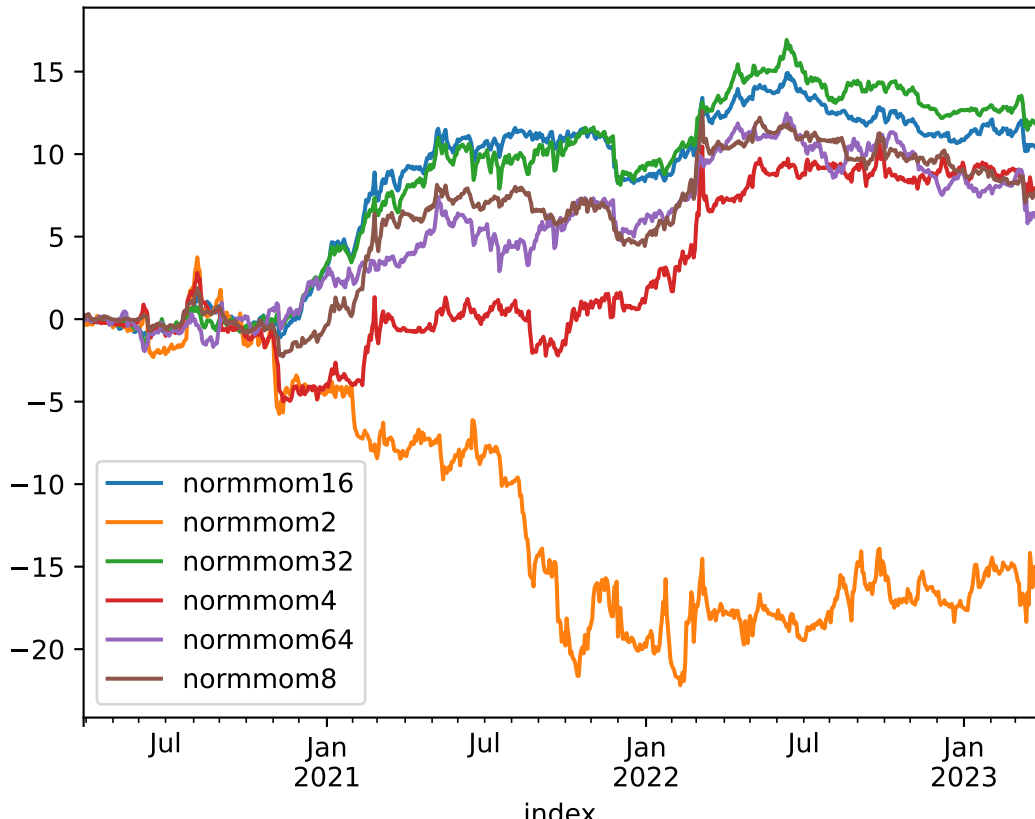


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.403, 'normmom2': -5.034, 'normmom32': 3.875, 'normmom4': 2.619, 'normmom64': 2.015, 'normmom8': 2.486}

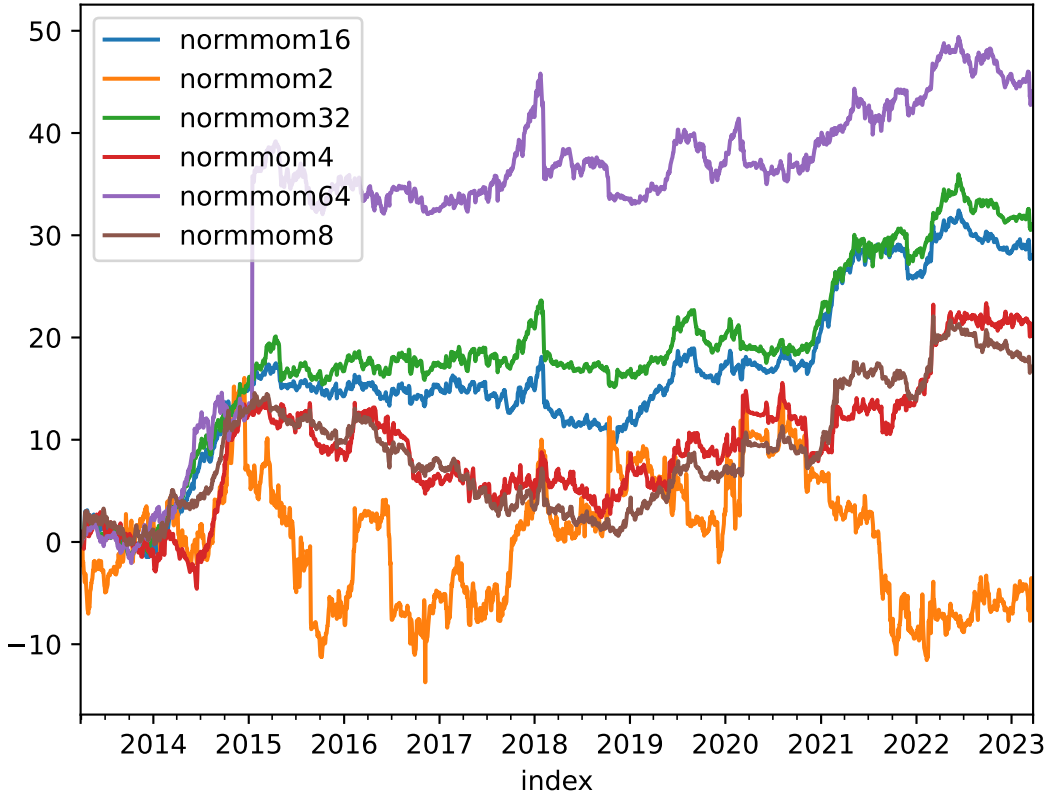
ann. std {'normmom16': 3.515, 'normmom2': 8.611, 'normmom32': 3.884, 'normmom4': 5.342, 'normmom64': 4.276, 'normmom8': 3.907}

ann. SR {'normmom16': 0.97, 'normmom2': -0.58, 'normmom32': 1.0, 'normmom4': 0.49, 'normmom64': 0.47, 'normmom8': 0.64}



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

ann. mean {'normmom16': 2.738, 'normmom2': -0.462, 'normmom32': 3.03, 'normmom4': 2.037, 'normmom64': 4.23, 'normmom8': 1.673}
ann. std {'normmom16': 3.494, 'normmom2': 10.368, 'normmom32': 3.633, 'normmom4': 5.47, 'normmom64': 8.274, 'normmom8': 3.914}
ann. SR {'normmom16': 0.78, 'normmom2': -0.04, 'normmom32': 0.83, 'normmom4': 0.37, 'normmom64': 0.51, 'normmom8': 0.43}

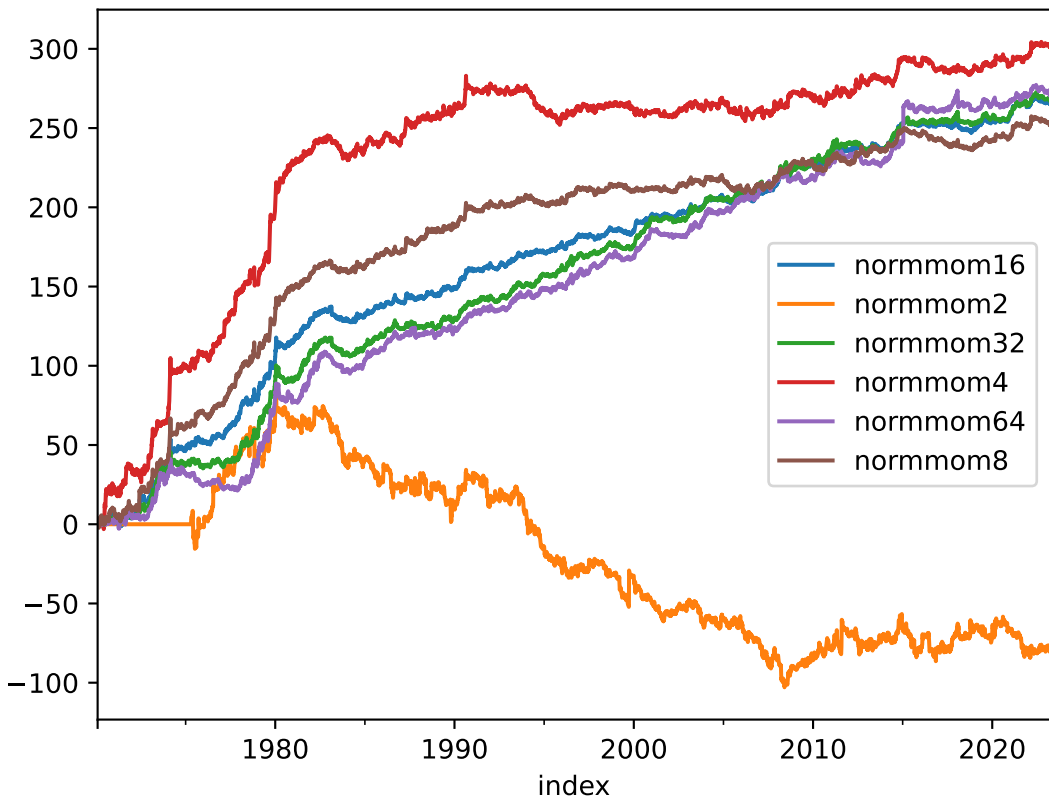


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.899, 'normmom2': -1.429, 'normmom32': 4.94, 'normmom4': 5.572, 'normmom64': 5.003, 'normmom8': 4.661}

ann. std {'normmom16': 4.535, 'normmom2': 11.619, 'normmom32': 4.613, 'normmom4': 7.388, 'normmom64': 5.874, 'normmom8': 5.368}

ann. SR {'normmom16': 1.08, 'normmom2': -0.12, 'normmom32': 1.07, 'normmom4': 0.75, 'normmom64': 0.85, 'normmom8': 0.87}

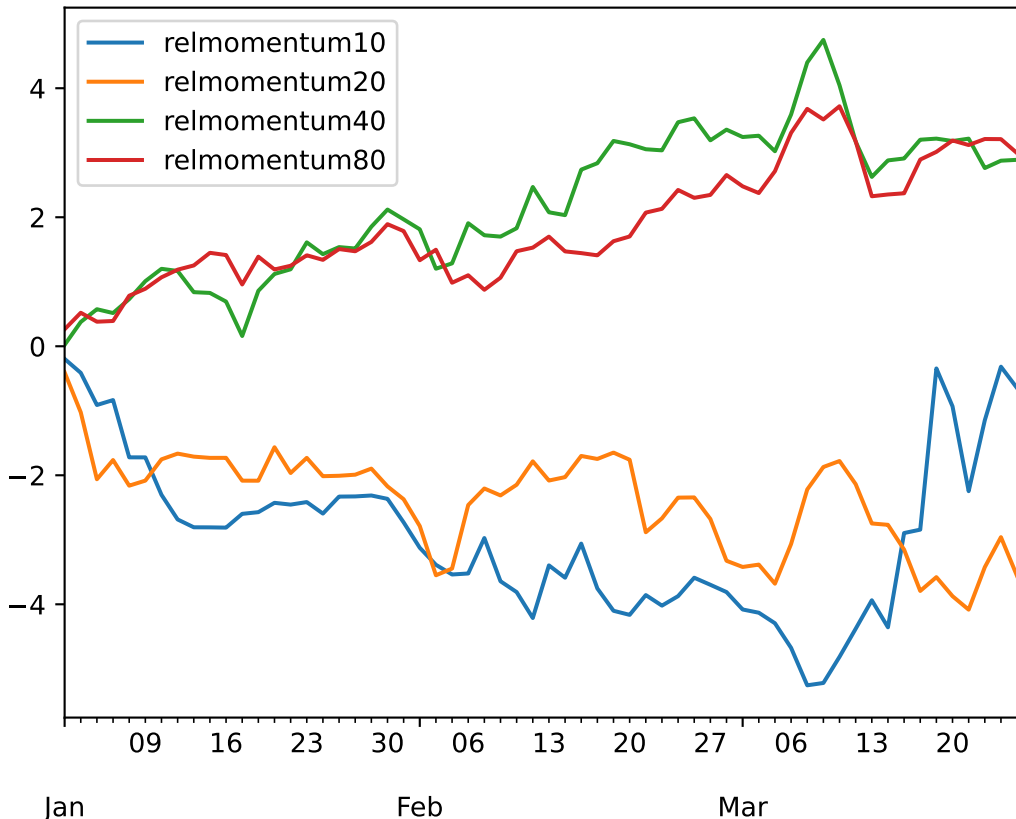


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -2.769, 'relmomentum20': -15.2, 'relmomentum40': 12.331, 'relmomentum80': 12.773}

ann. std {'relmomentum10': 9.015, 'relmomentum20': 6.688, 'relmomentum40': 5.542, 'relmomentum80': 4.28}

ann. SR {'relmomentum10': -0.31, 'relmomentum20': -2.27, 'relmomentum40': 2.23, 'relmomentum80': 2.98}

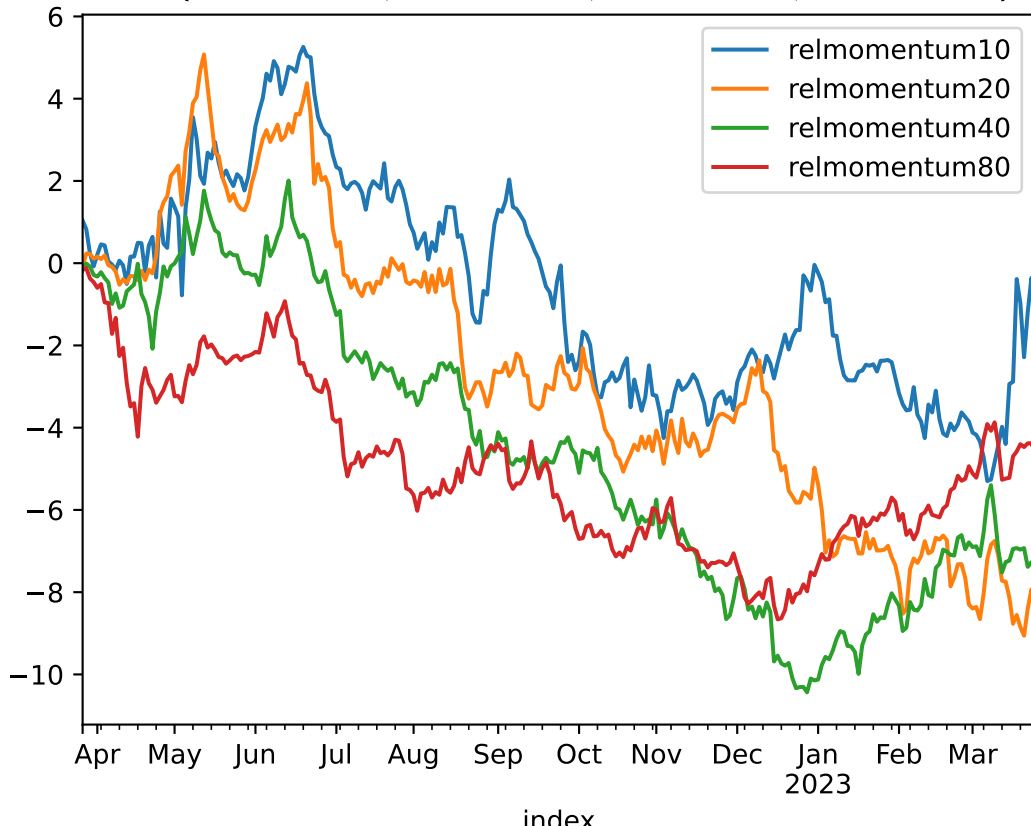


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -0.679, 'relmomentum20': -8.406, 'relmomentum40': -7.145, 'relmomentum80': -4.527}

ann. std {'relmomentum10': 8.354, 'relmomentum20': 6.509, 'relmomentum40': 5.465, 'relmomentum80': 4.933}

ann. SR {'relmomentum10': -0.08, 'relmomentum20': -1.29, 'relmomentum40': -1.31, 'relmomentum80': -0.92}

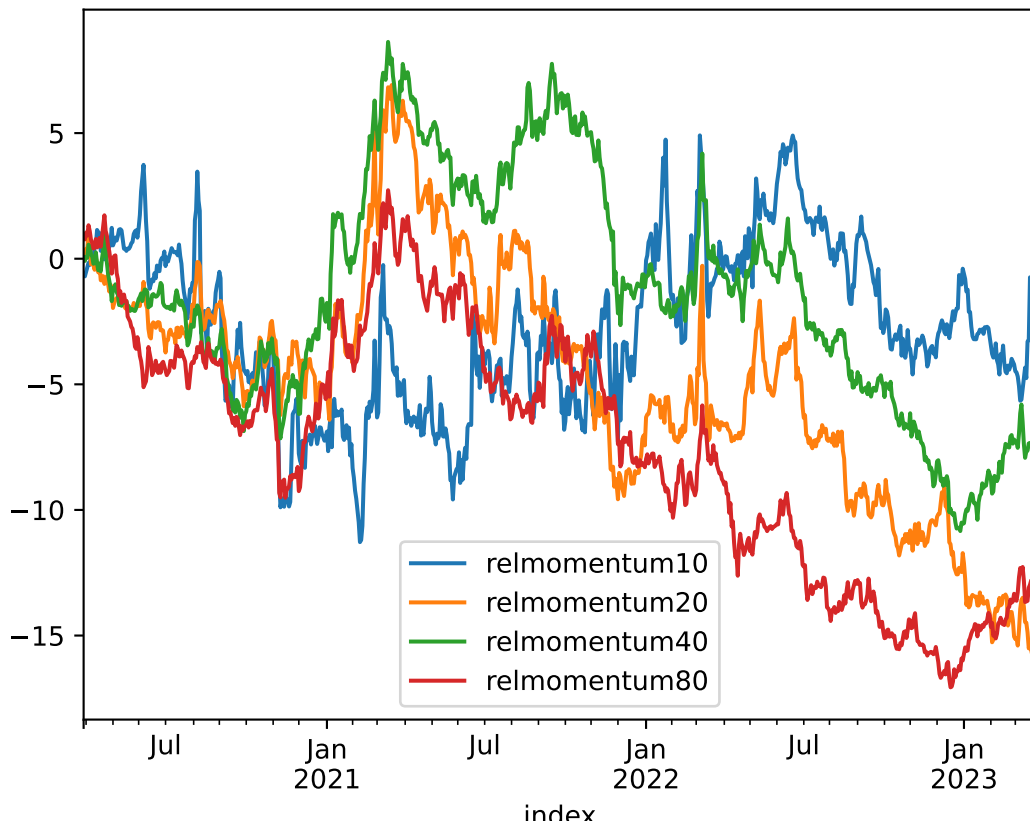


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -0.343, 'relmomentum20': -5.015, 'relmomentum40': -2.515, 'relmomentum80': -4.266}

ann. std {'relmomentum10': 11.926, 'relmomentum20': 8.338, 'relmomentum40': 6.98, 'relmomentum80': 6.377}

ann. SR {'relmomentum10': -0.03, 'relmomentum20': -0.6, 'relmomentum40': -0.36, 'relmomentum80': -0.67}

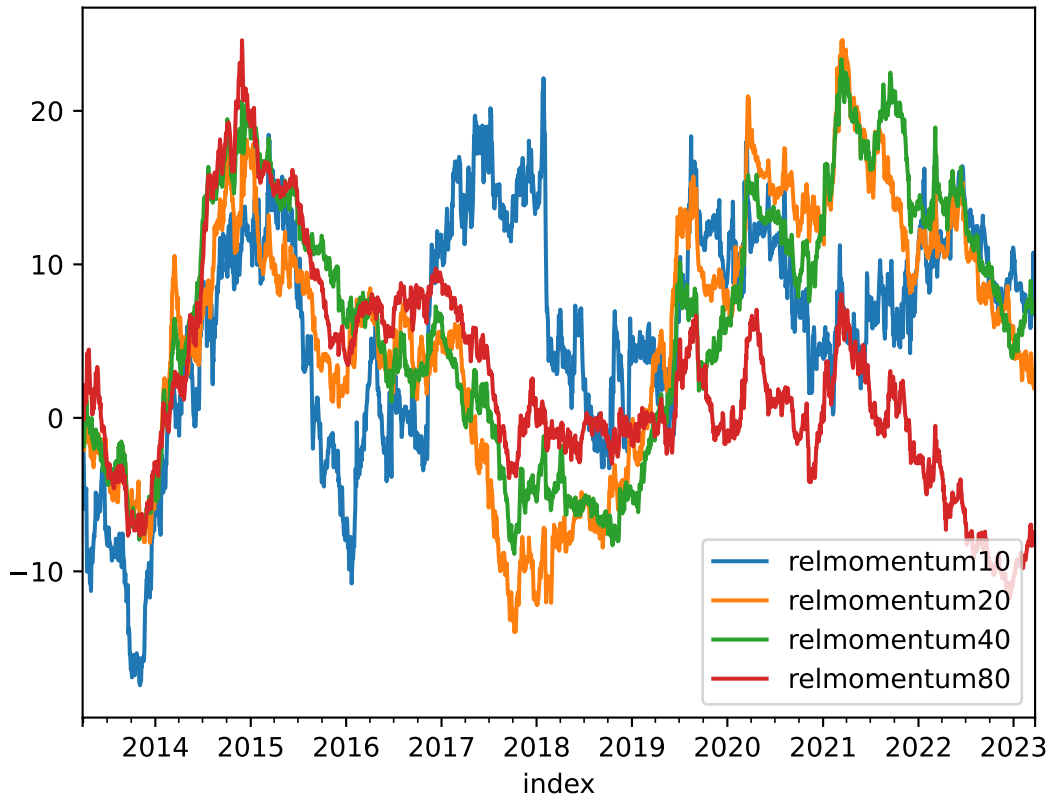


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': 1.026, 'relmomentum20': 0.238, 'relmomentum40': 0.694, 'relmomentum80': -0.754}

ann. std {'relmomentum10': 13.517, 'relmomentum20': 8.661, 'relmomentum40': 7.075, 'relmomentum80': 6.458}

ann. SR {'relmomentum10': 0.08, 'relmomentum20': 0.03, 'relmomentum40': 0.1, 'relmomentum80': -0.12}

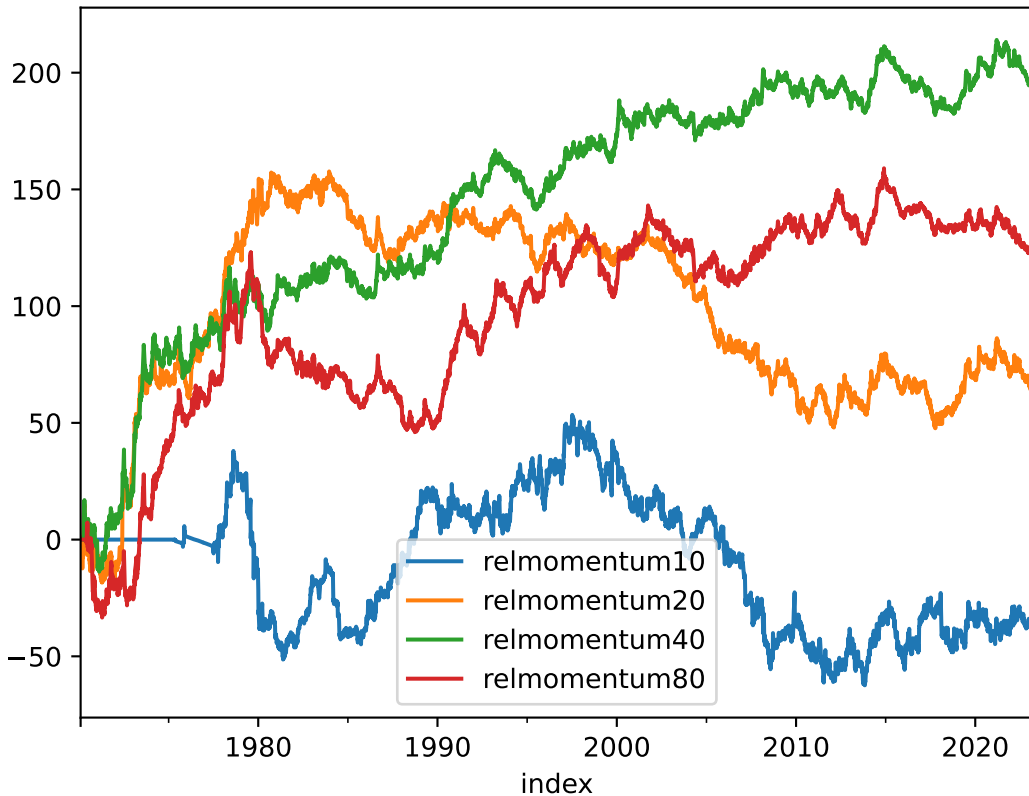


Total Trading Rule P&L for period '99Y'

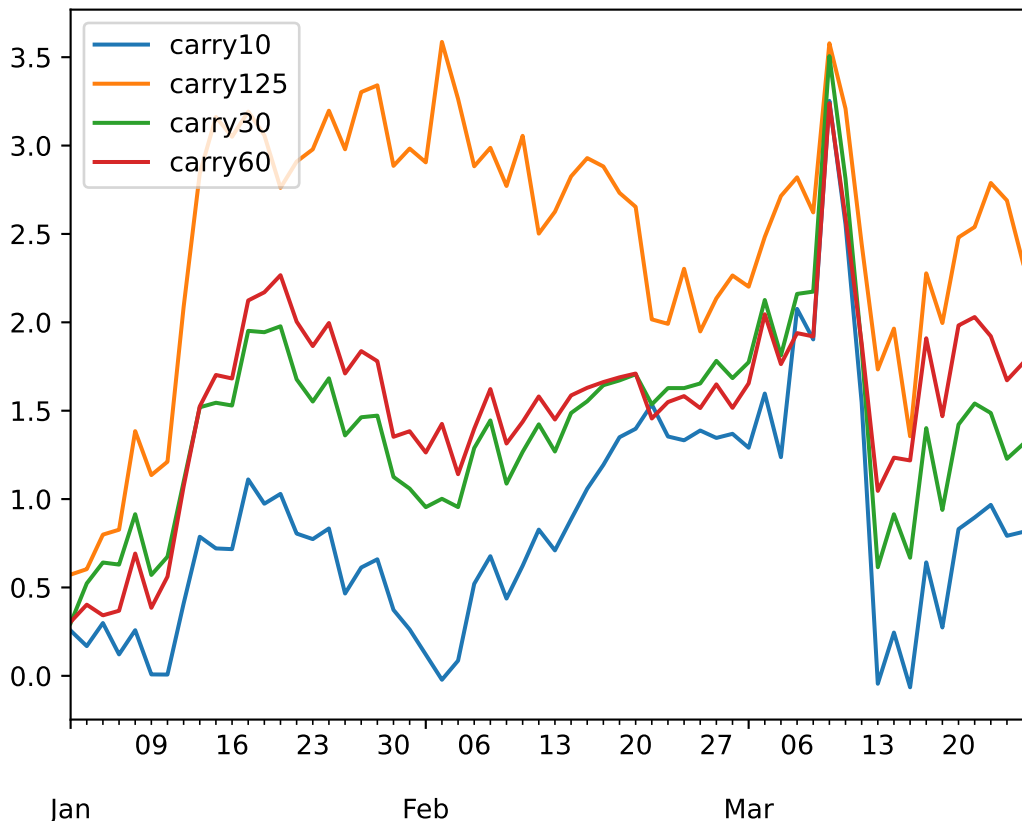
ann. mean {'relmomentum10': -0.638, 'relmomentum20': 1.183, 'relmomentum40': 3.651, 'relmomentum80': 2.341}

ann. std {'relmomentum10': 13.4, 'relmomentum20': 10.474, 'relmomentum40': 9.644, 'relmomentum80': 9.789}

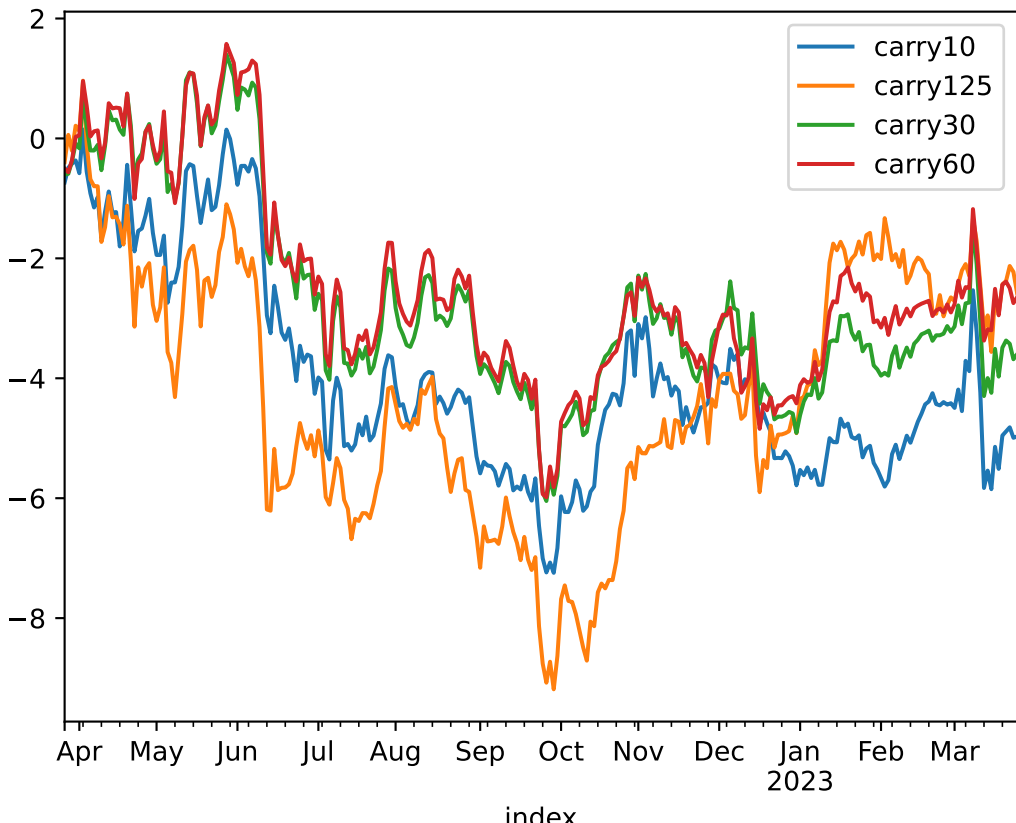
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 3.475, 'carry125': 9.96, 'carry30': 5.593, 'carry60': 7.552}
ann. std {'carry10': 6.437, 'carry125': 6.158, 'carry30': 5.896, 'carry60': 5.353}
ann. SR {'carry10': 0.54, 'carry125': 1.62, 'carry30': 0.95, 'carry60': 1.41}

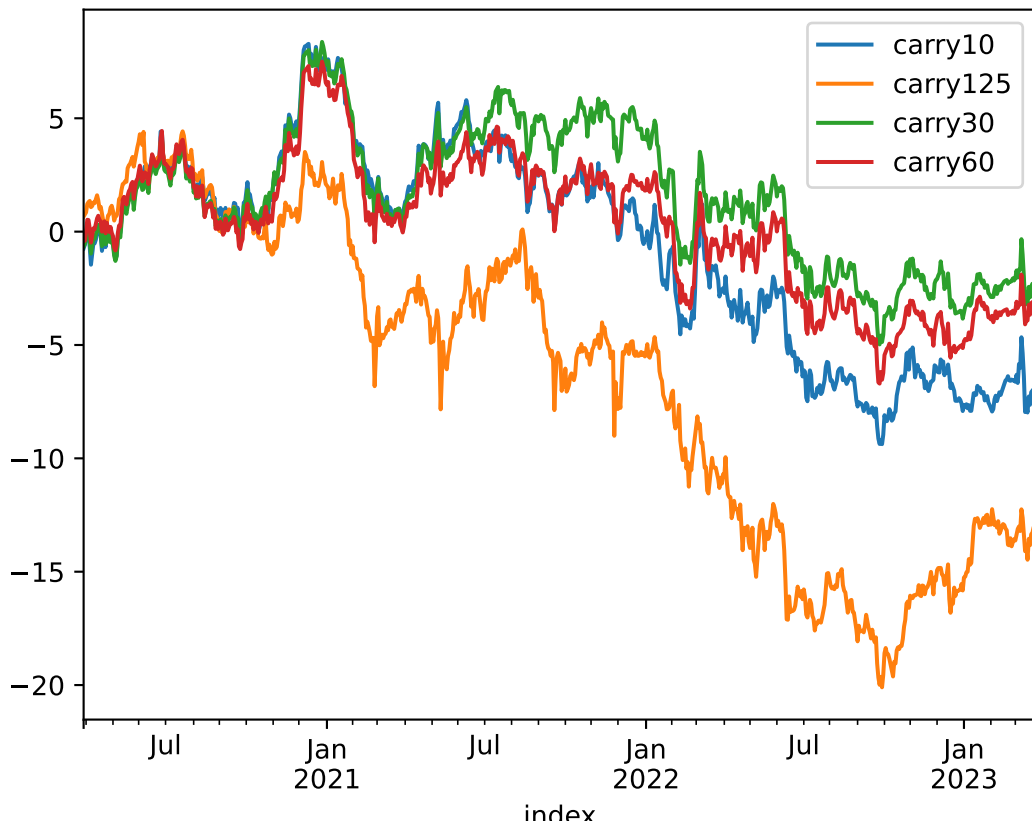


Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -4.894, 'carry125': -2.542, 'carry30': -3.545, 'carry60': -2.607}
ann. std {'carry10': 6.377, 'carry125': 7.198, 'carry30': 6.269, 'carry60': 6.327}
ann. SR {'carry10': -0.77, 'carry125': -0.35, 'carry30': -0.57, 'carry60': -0.41}

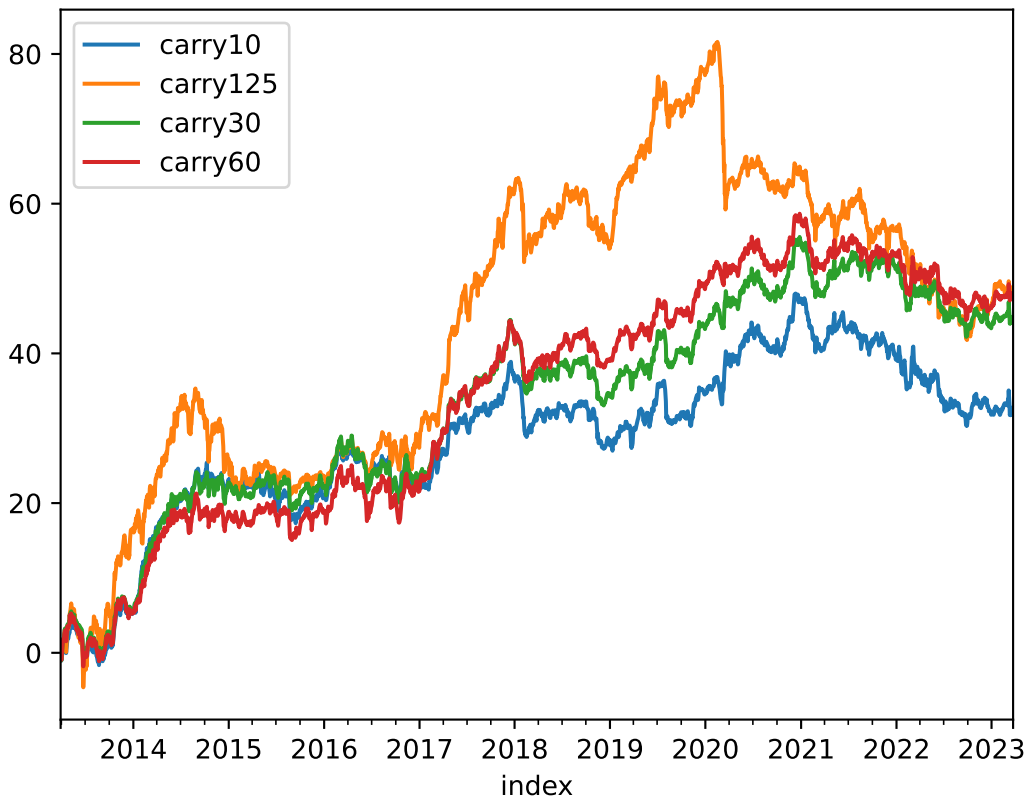


Total Trading Rule P&L for period '3Y'

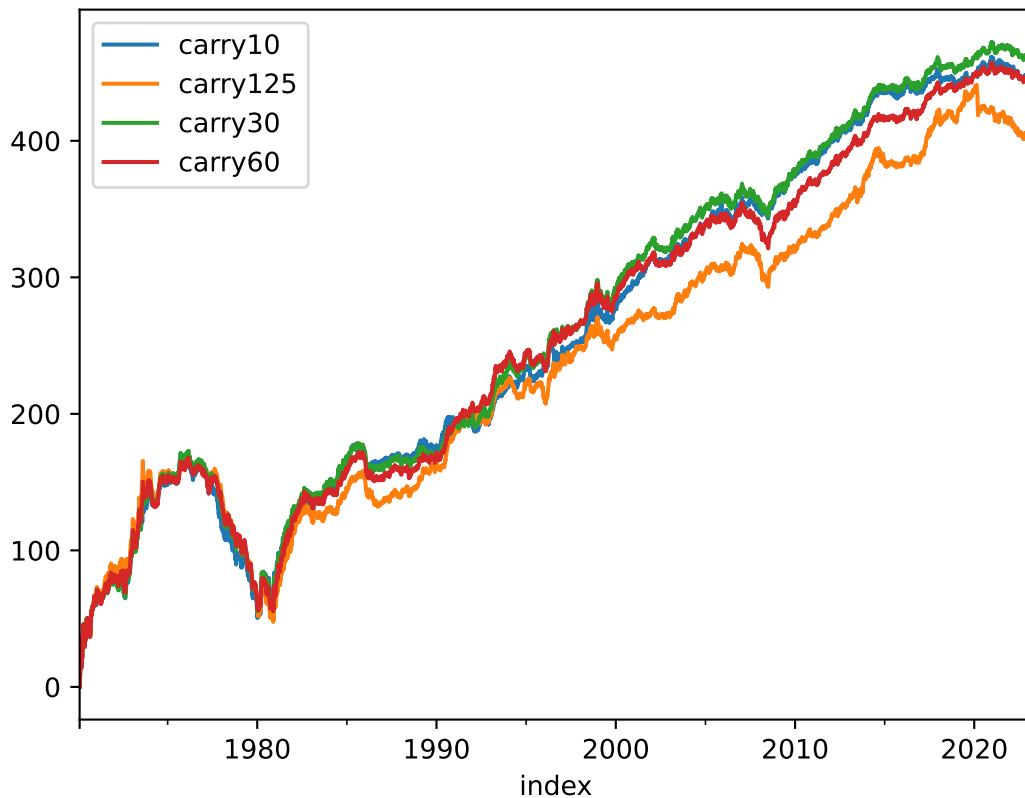
ann. mean	{'carry10': -2.33, 'carry125': -4.429, 'carry30': -0.83, 'carry60': -1.105}
ann. std	{'carry10': 6.611, 'carry125': 8.014, 'carry30': 6.524, 'carry60': 6.508}
ann. SR	{'carry10': -0.35, 'carry125': -0.55, 'carry30': -0.13, 'carry60': -0.17}



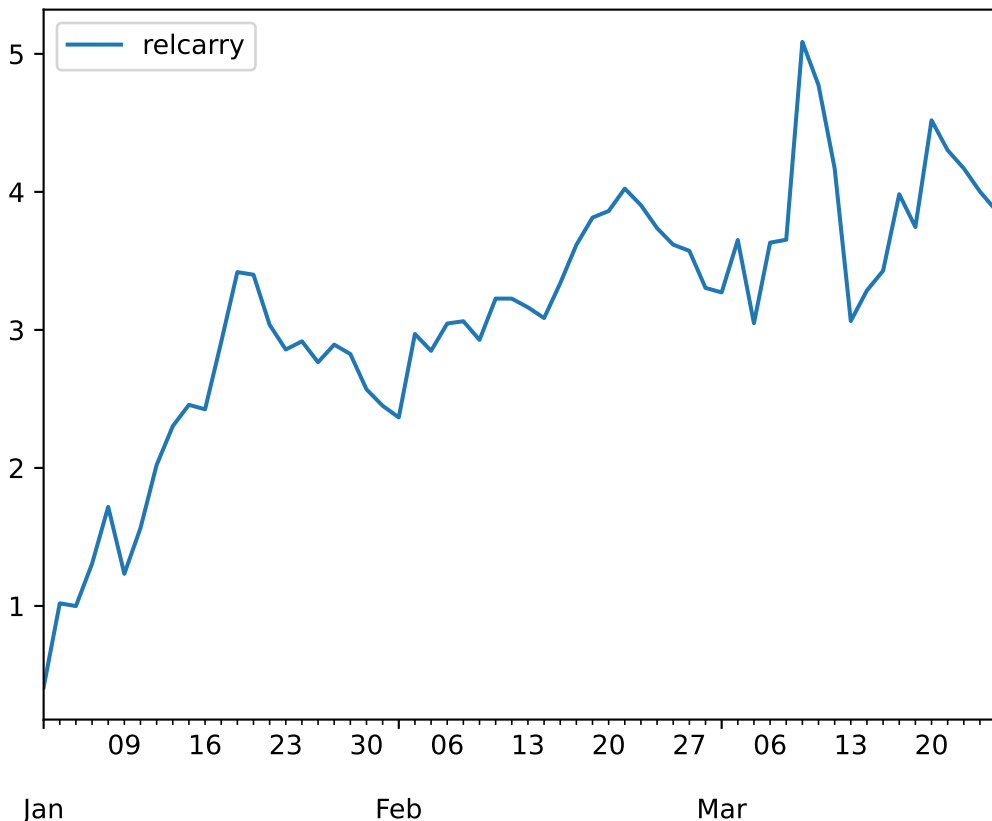
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.203, 'carry125': 4.752, 'carry30': 4.385, 'carry60': 4.693}
ann. std {'carry10': 6.393, 'carry125': 9.004, 'carry30': 6.492, 'carry60': 6.444}
ann. SR {'carry10': 0.5, 'carry125': 0.53, 'carry30': 0.68, 'carry60': 0.73}



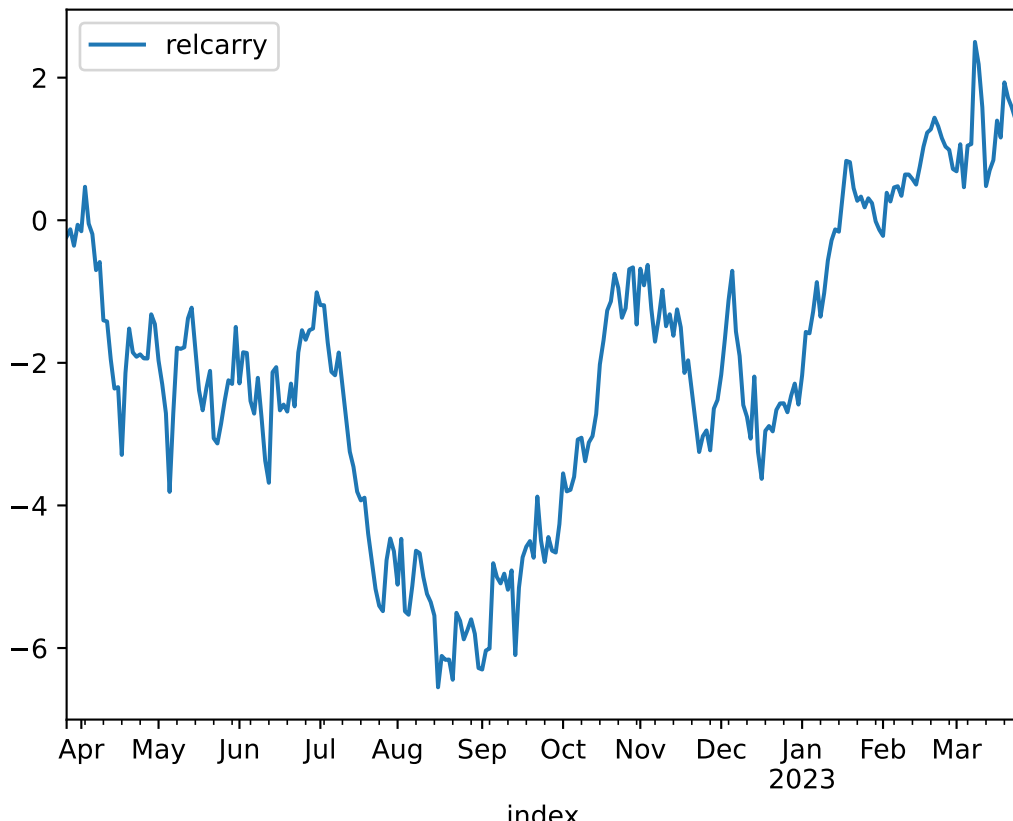
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 8.238, 'carry125': 7.53, 'carry30': 8.522, 'carry60': 8.239}
ann. std {'carry10': 11.207, 'carry125': 11.565, 'carry30': 11.264, 'carry60': 11.267}
ann. SR {'carry10': 0.74, 'carry125': 0.65, 'carry30': 0.76, 'carry60': 0.73}



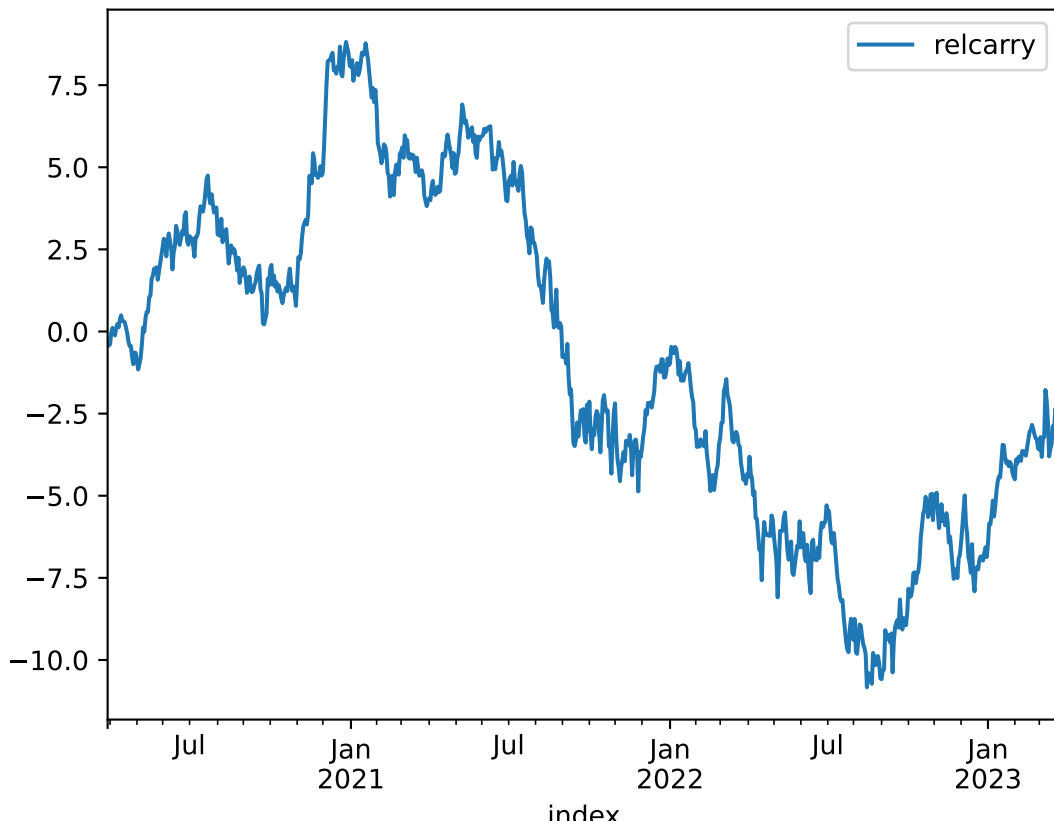
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 16.491}
ann. std {'relcarry': 6.115}
ann. SR {'relcarry': 2.7}



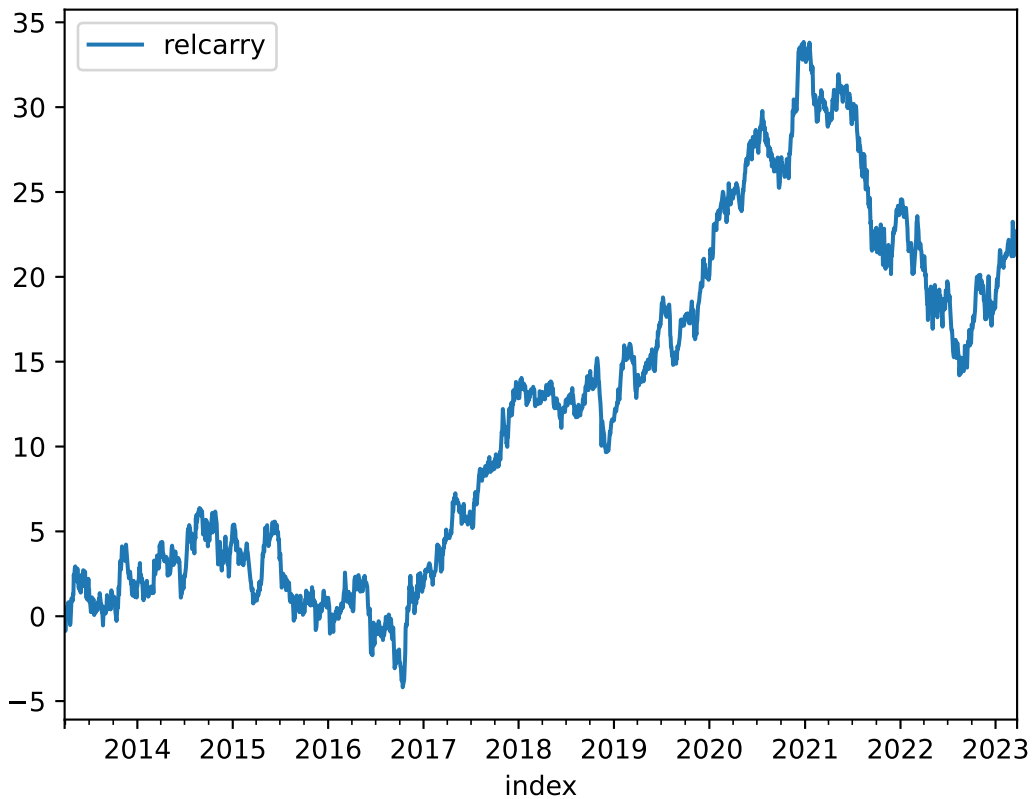
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 1.26}
ann. std {'relcarry': 7.213}
ann. SR {'relcarry': 0.17}



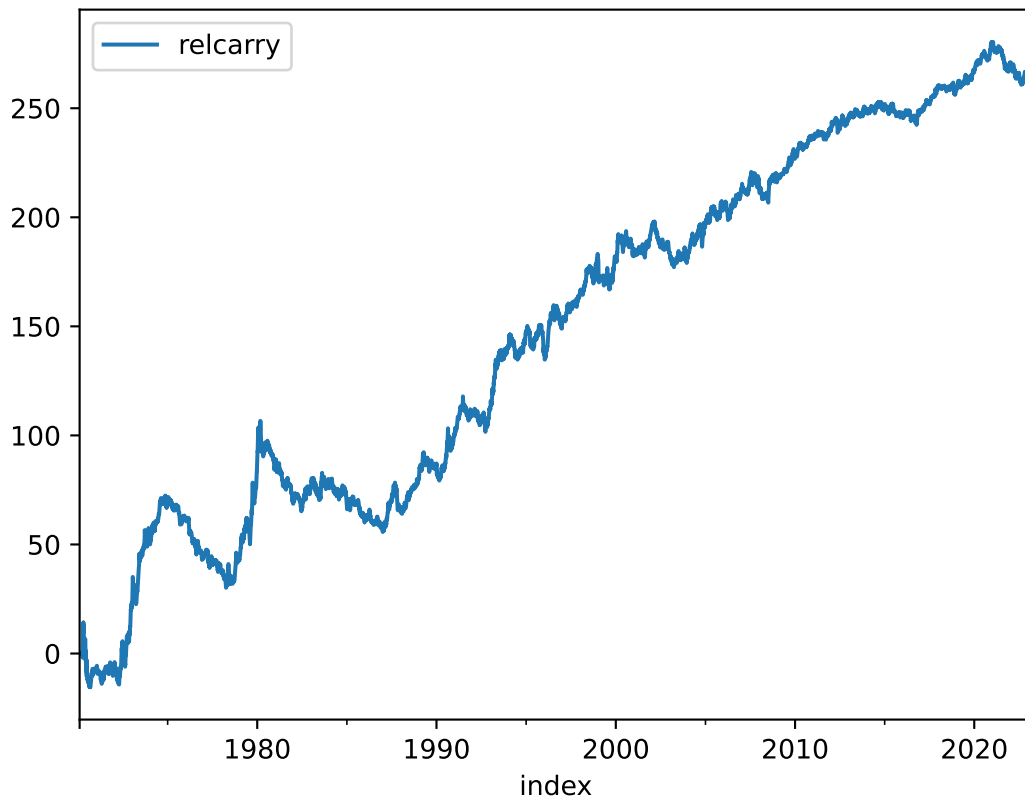
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.985}
ann. std {'relcarry': 6.646}
ann. SR {'relcarry': -0.15}



Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.163}
ann. std {'relcarry': 5.84}
ann. SR {'relcarry': 0.37}



Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 4.96}
ann. std {'relcarry': 8.963}
ann. SR {'relcarry': 0.55}

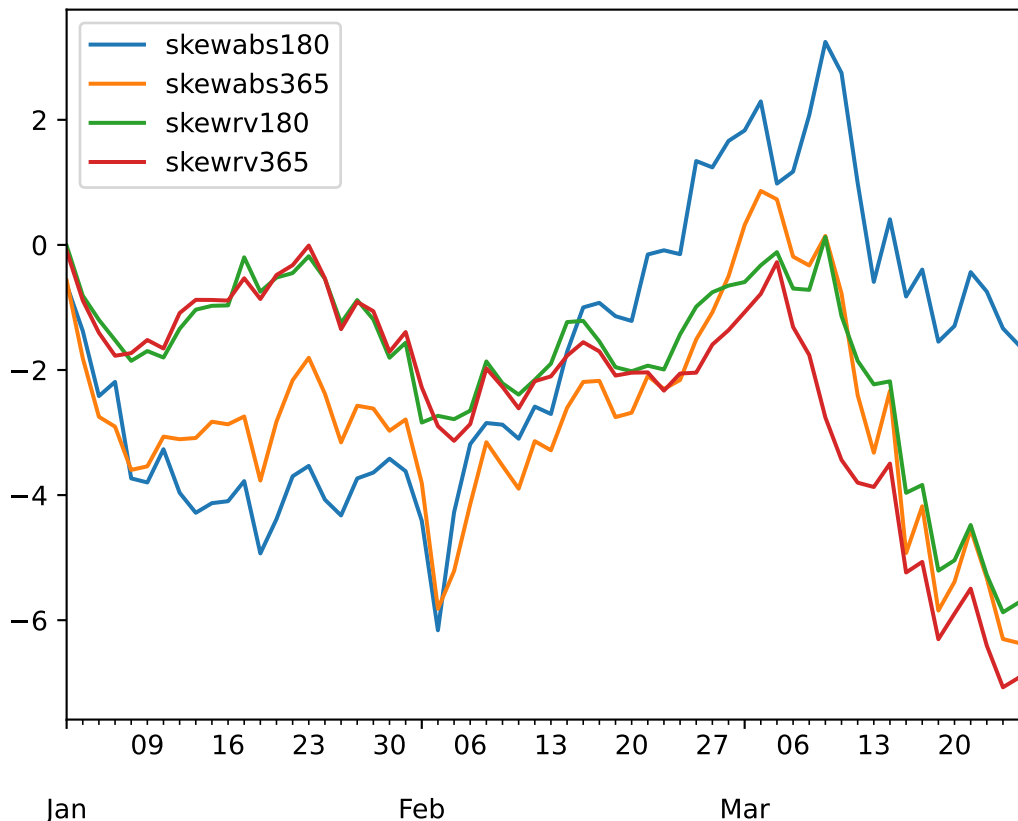


Total Trading Rule P&L for period 'YTD'

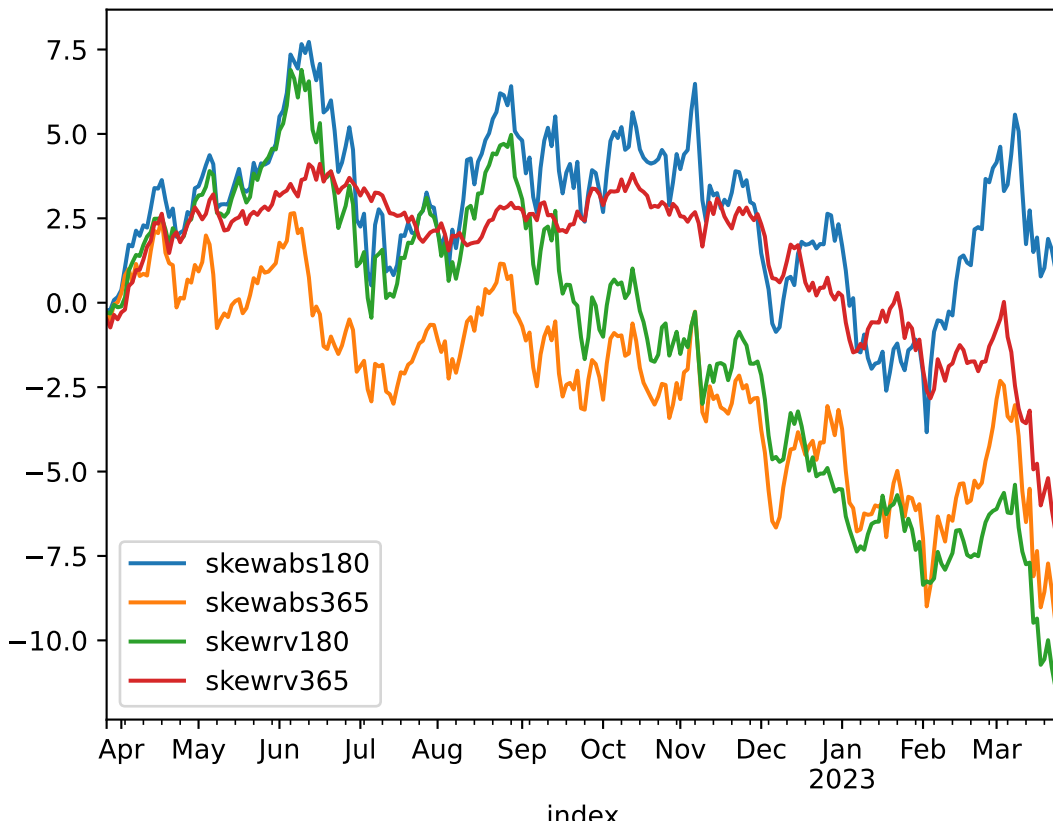
ann. mean {'skewabs180': -6.852, 'skewabs365': -27.158, 'skewrv180': -24.379, 'skewrv365': -29.508}

ann. std {'skewabs180': 12.797, 'skewabs365': 12.761, 'skewrv180': 8.553, 'skewrv365': 8.263}

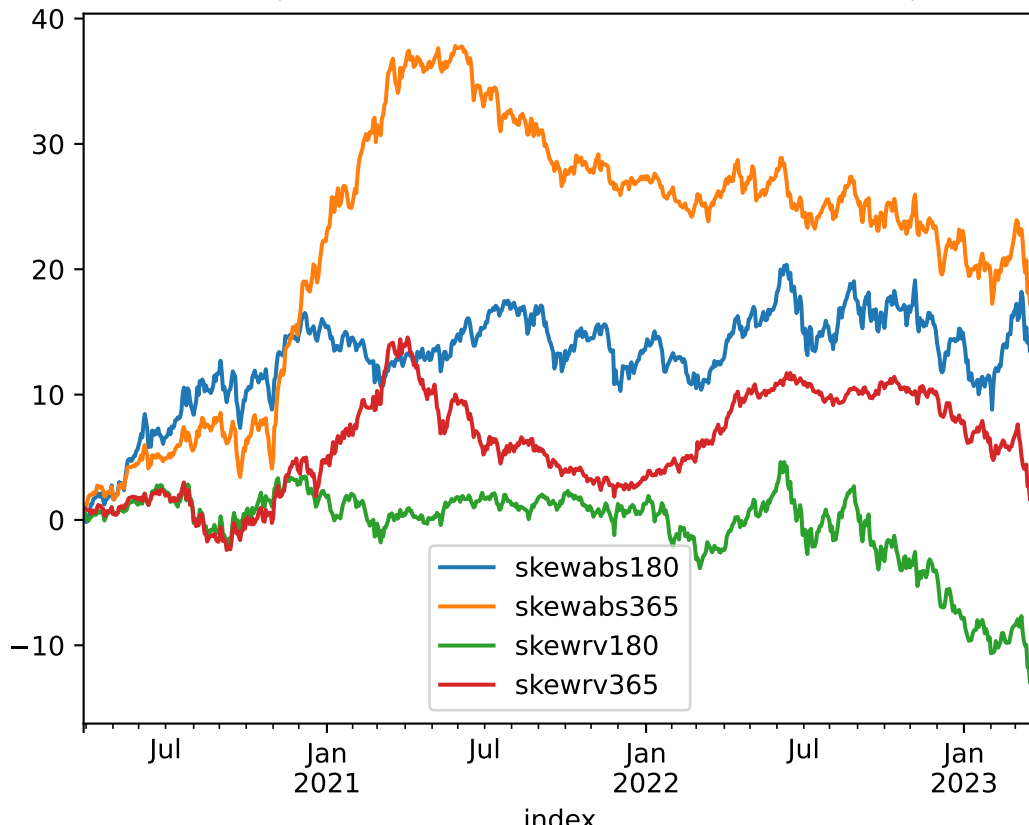
ann. SR {'skewabs180': -0.54, 'skewabs365': -2.13, 'skewrv180': -2.85, 'skewrv365': -3.57}



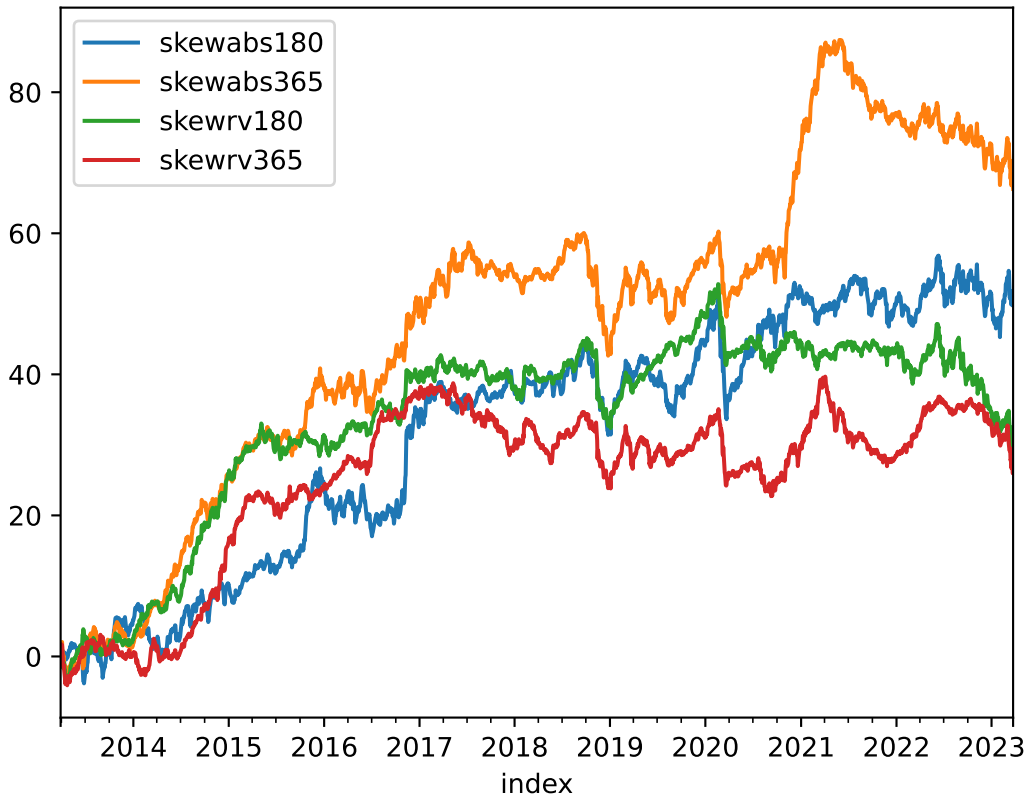
Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 0.709, 'skewabs365': -9.394, 'skewrv180': -11.057, 'skewrv365': -6.513}
ann. std {'skewabs180': 11.033, 'skewabs365': 9.889, 'skewrv180': 9.18, 'skewrv365': 5.612}
ann. SR {'skewabs180': 0.06, 'skewabs365': -0.95, 'skewrv180': -1.2, 'skewrv365': -1.16}



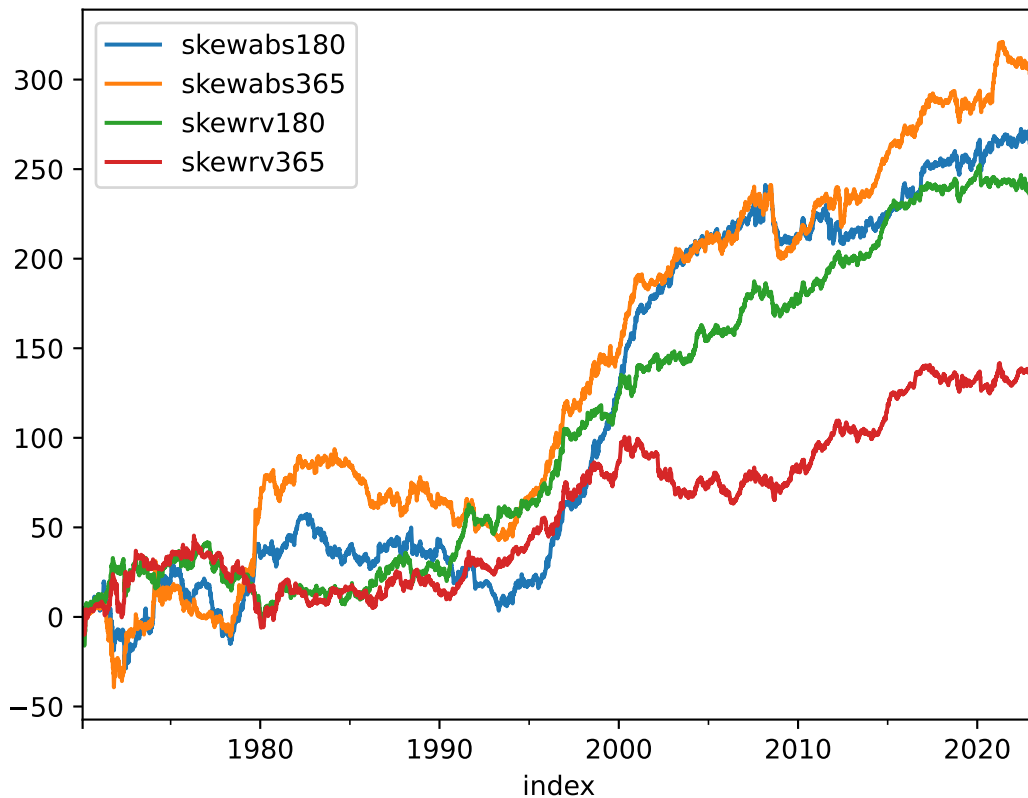
Total Trading Rule P&L for period '3Y'
ann. mean {'skewabs180': 4.382, 'skewabs365': 5.478, 'skewrv180': -4.434, 'skewrv365': 0.326}
ann. std {'skewabs180': 9.114, 'skewabs365': 8.848, 'skewrv180': 7.17, 'skewrv365': 6.265}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.62, 'skewrv180': -0.62, 'skewrv365': 0.05}



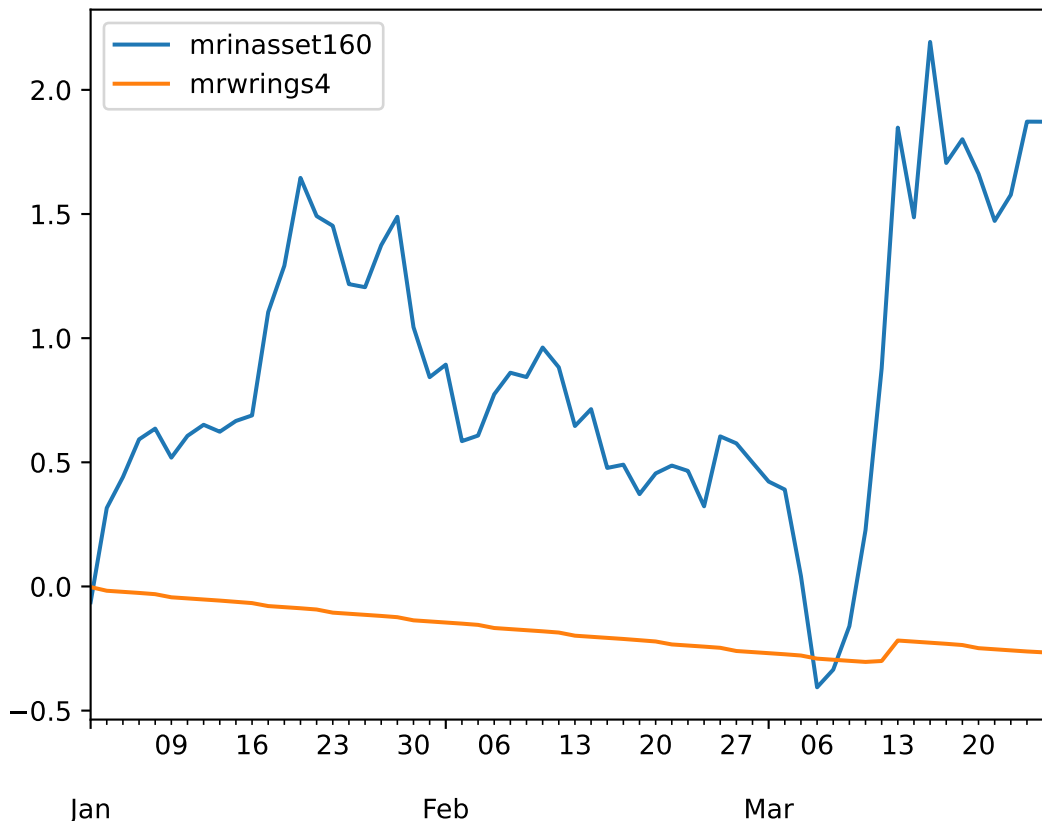
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 4.893, 'skewabs365': 6.51, 'skewrv180': 2.848, 'skewrv365': 2.564}
ann. std {'skewabs180': 7.998, 'skewabs365': 7.971, 'skewrv180': 6.399, 'skewrv365': 6.089}
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.82, 'skewrv180': 0.45, 'skewrv365': 0.42}



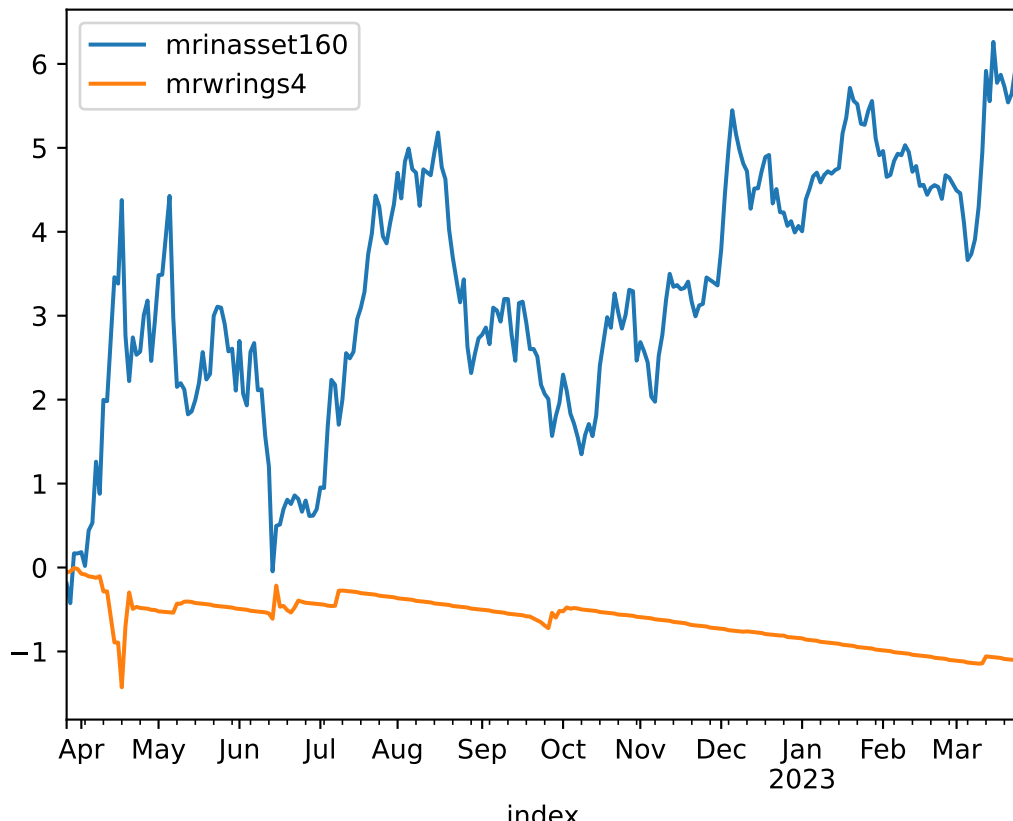
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.9, 'skewabs365': 5.538, 'skewrv180': 4.22, 'skewrv365': 2.365}
ann. std {'skewabs180': 10.103, 'skewabs365': 9.869, 'skewrv180': 8.753, 'skewrv365': 8.124}
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}



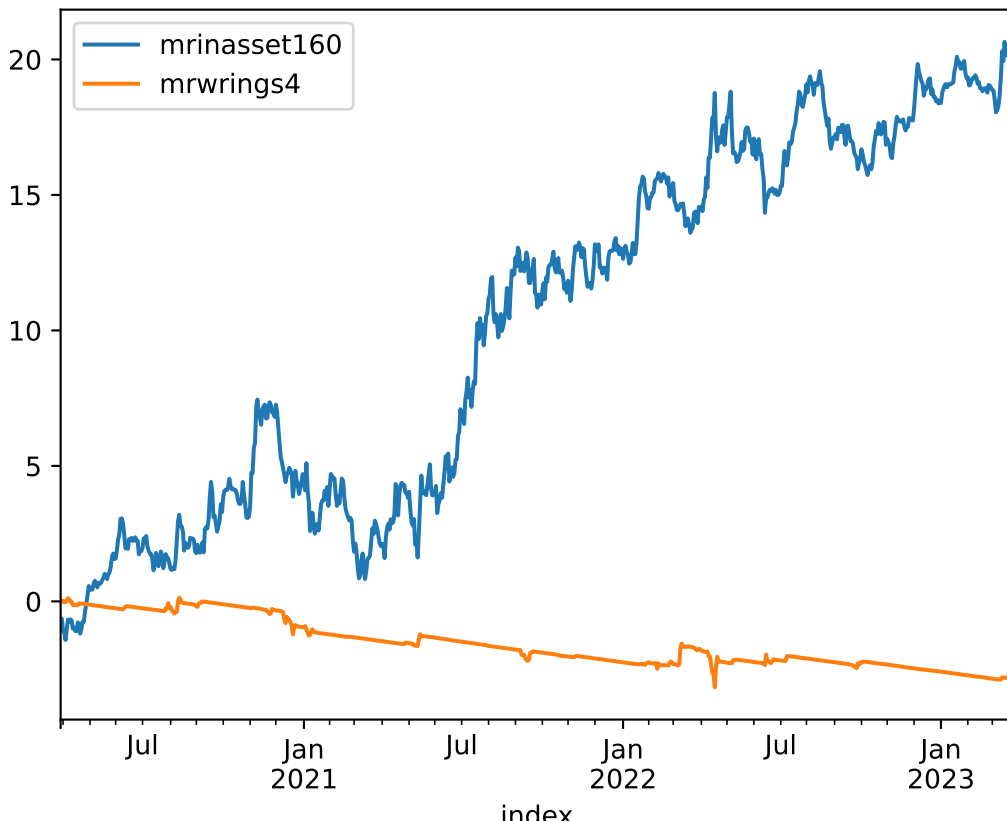
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 7.986, 'mrwrings4': -1.132}
ann. std {'mrinasset160': 4.248, 'mrwrings4': 0.191}
ann. SR {'mrinasset160': 1.88, 'mrwrings4': -5.93}



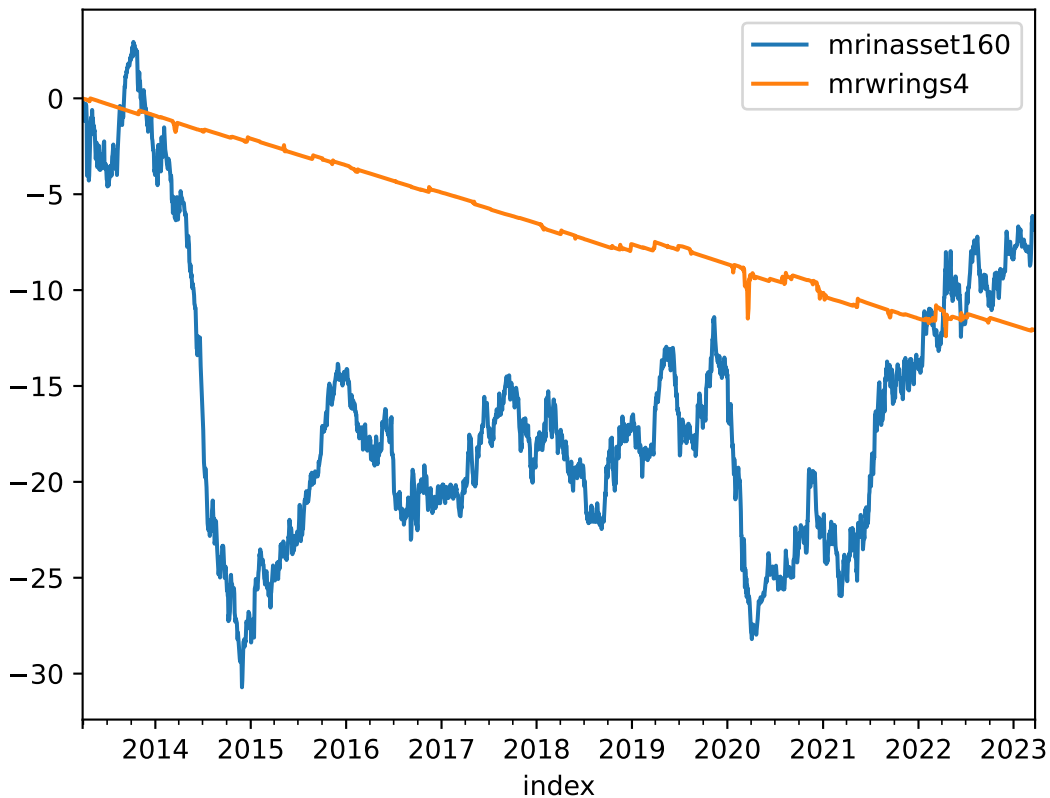
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 5.849, 'mrwrings4': -1.09}
ann. std {'mrinasset160': 5.778, 'mrwrings4': 1.251}
ann. SR {'mrinasset160': 1.01, 'mrwrings4': -0.87}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.671, 'mrwrings4': -0.936}
ann. std {'mrinasset160': 6.27, 'mrwrings4': 1.025}
ann. SR {'mrinasset160': 1.06, 'mrwrings4': -0.91}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.634, 'mrwrings4': -1.187}
ann. std {'mrinasset160': 6.311, 'mrwrings4': 0.88}
ann. SR {'mrinasset160': -0.1, 'mrwrings4': -1.35}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.529, 'mrwrings4': -2.107}
ann. std {'mrinasset160': 9.874, 'mrwrings4': 2.089}
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.01}

