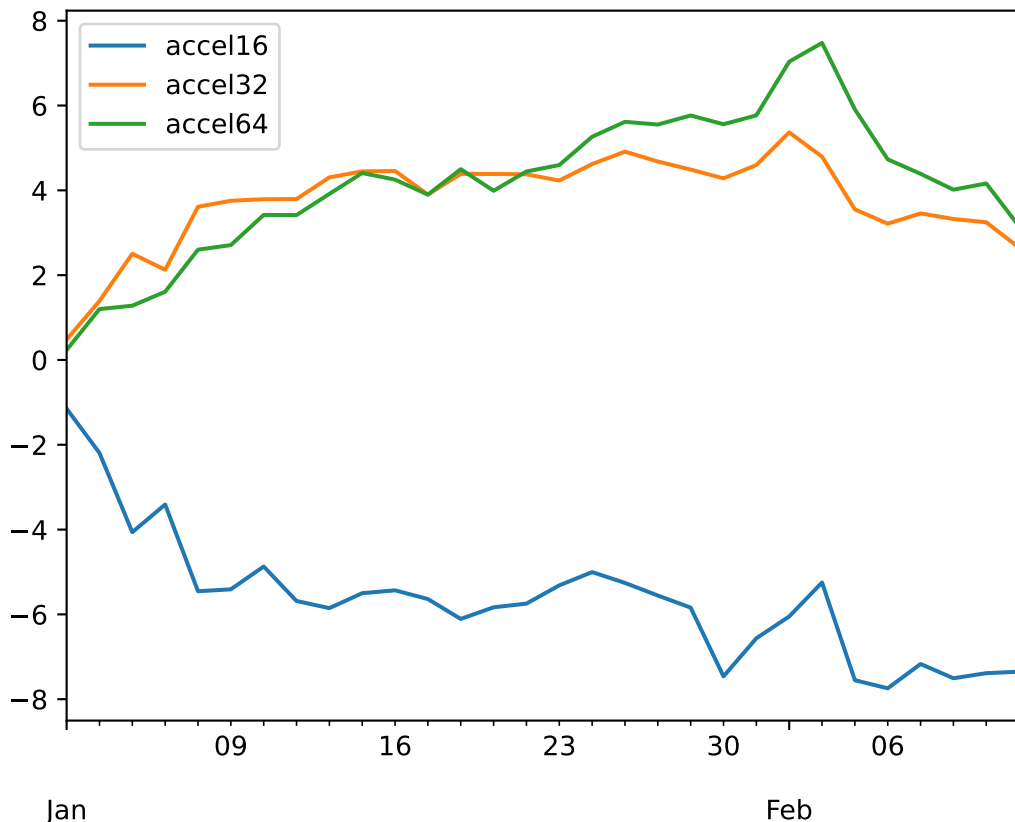
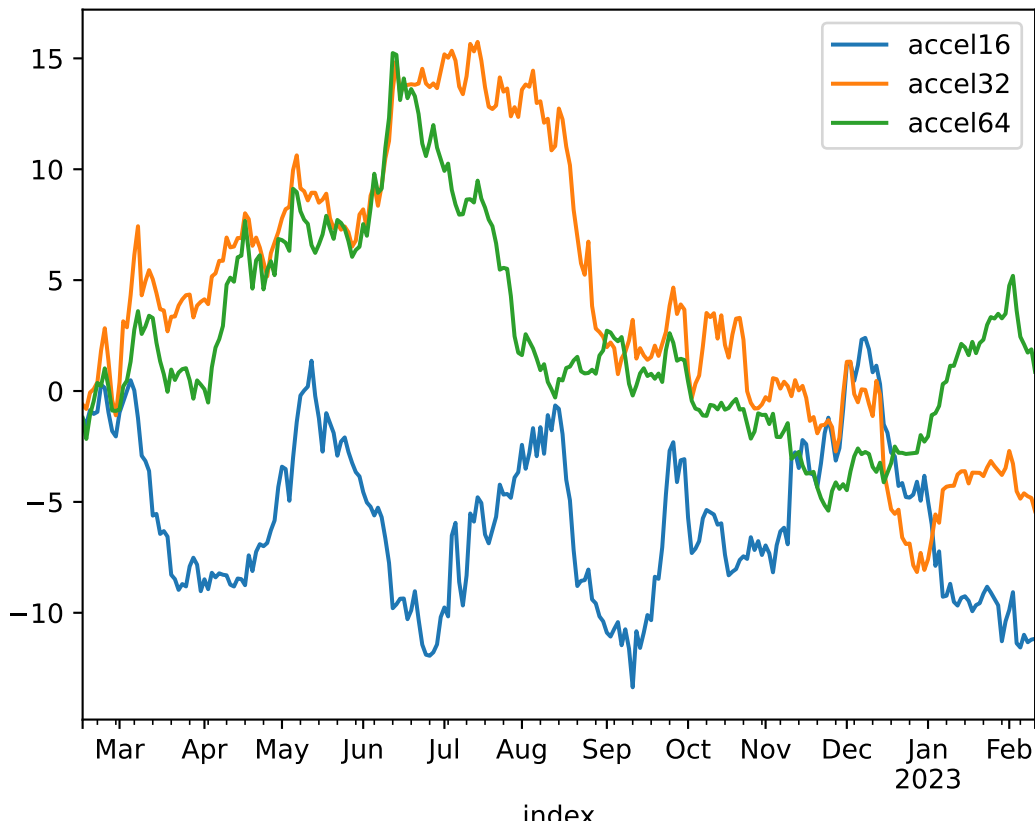


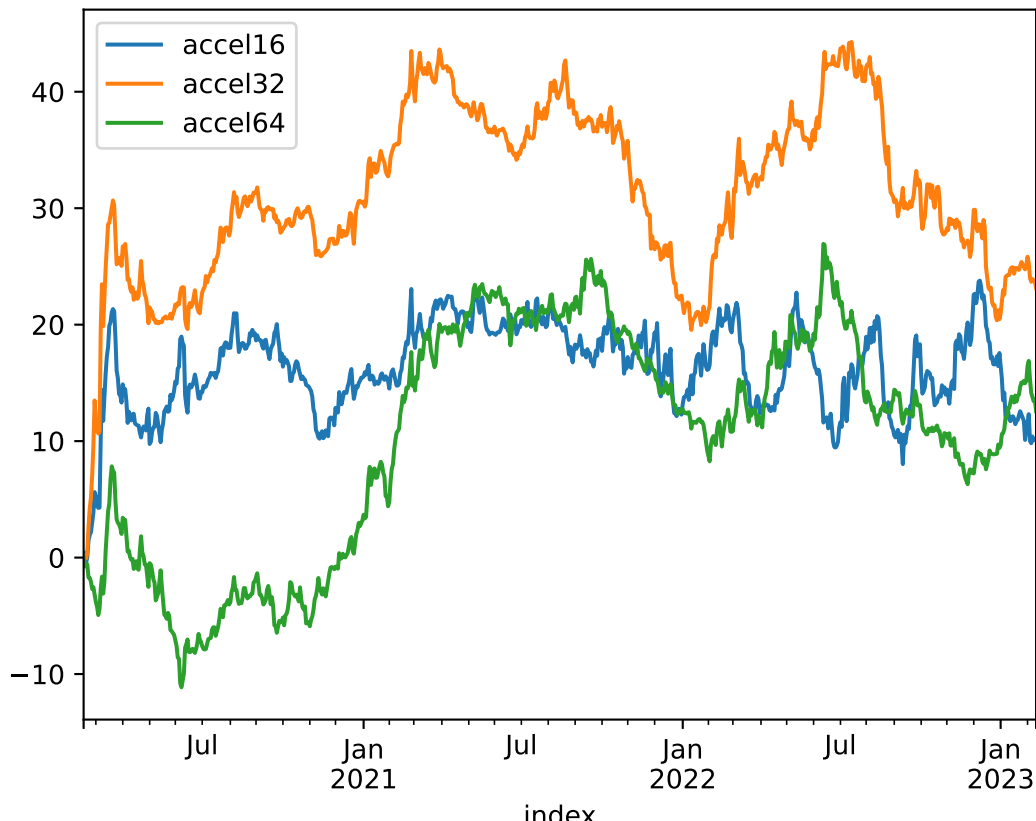
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -62.734, 'accel32': 22.596, 'accel64': 26.89}
ann. std {'accel16': 13.558, 'accel32': 8.8, 'accel64': 10.037}
ann. SR {'accel16': -4.63, 'accel32': 2.57, 'accel64': 2.68}



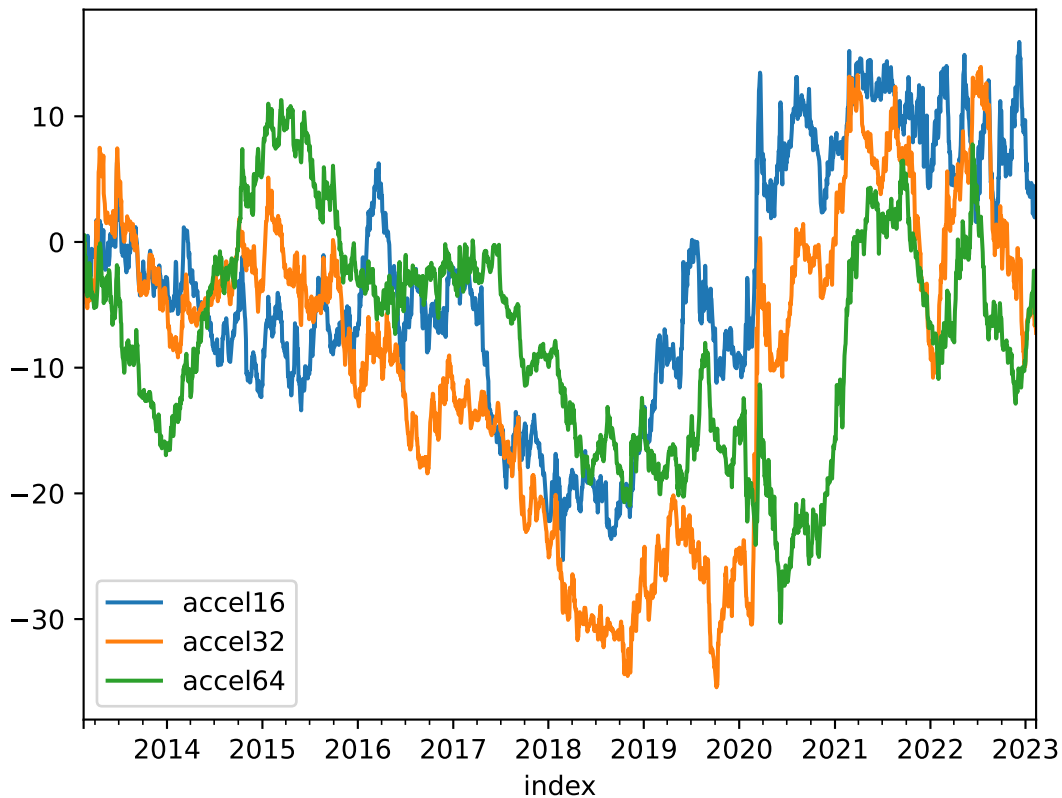
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -11.044, 'accel32': -5.358, 'accel64': 0.859}
ann. std {'accel16': 16.046, 'accel32': 14.281, 'accel64': 11.805}
ann. SR {'accel16': -0.69, 'accel32': -0.38, 'accel64': 0.07}



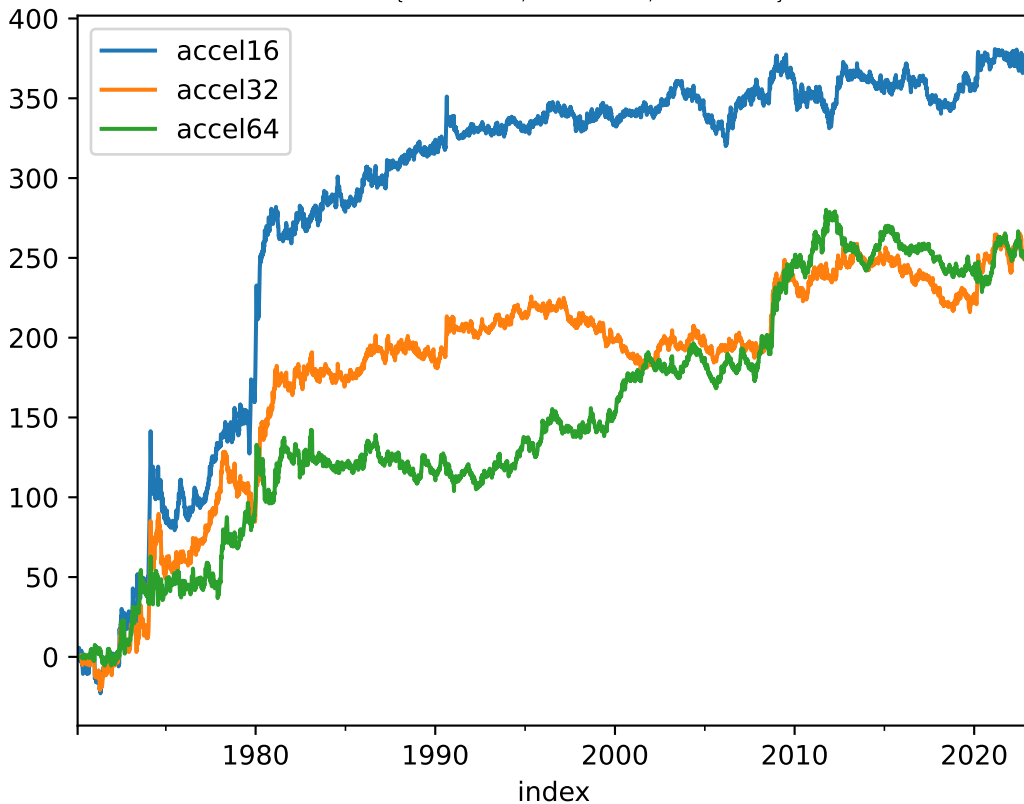
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 3.352, 'accel32': 7.587, 'accel64': 4.124}
ann. std {'accel16': 14.839, 'accel32': 14.295, 'accel64': 11.432}
ann. SR {'accel16': 0.23, 'accel32': 0.53, 'accel64': 0.36}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.23, 'accel32': -0.711, 'accel64': -0.649}
ann. std {'accel16': 11.964, 'accel32': 11.185, 'accel64': 9.609}
ann. SR {'accel16': 0.02, 'accel32': -0.06, 'accel64': -0.07}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.81, 'accel32': 4.518, 'accel64': 4.669}
ann. std {'accel16': 15.694, 'accel32': 13.78, 'accel64': 13.301}
ann. SR {'accel16': 0.43, 'accel32': 0.33, 'accel64': 0.35}

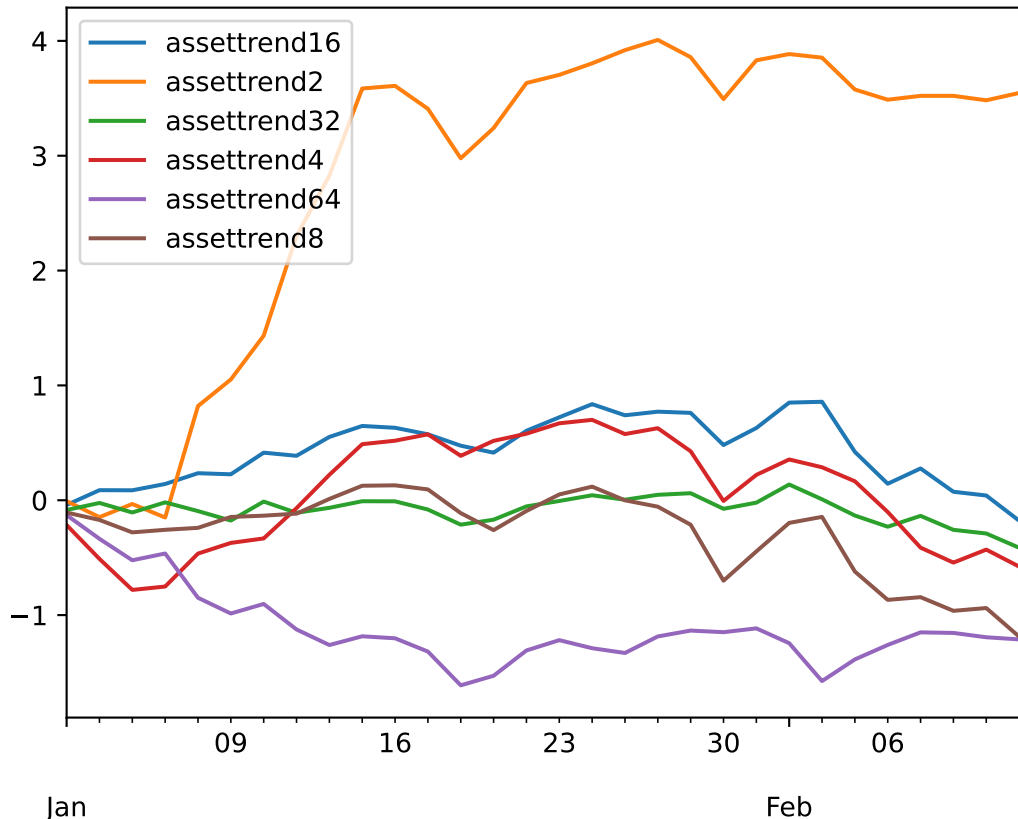


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': -1.516, 'assettrend2': 30.263, 'assettrend32': -3.528, 'assettrend4': -4.926, 'assettrend64': -10.339, 'assettrend8': -10.13}

ann. std {'assettrend16': 2.516, 'assettrend2': 5.335, 'assettrend32': 1.495, 'assettrend4': 3.168, 'assettrend64': 2.454, 'assettrend8': 2.838}

ann. SR {'assettrend16': -0.6, 'assettrend2': 5.67, 'assettrend32': -2.36, 'assettrend4': -1.56, 'assettrend64': -4.21, 'assettrend8': -3.57}

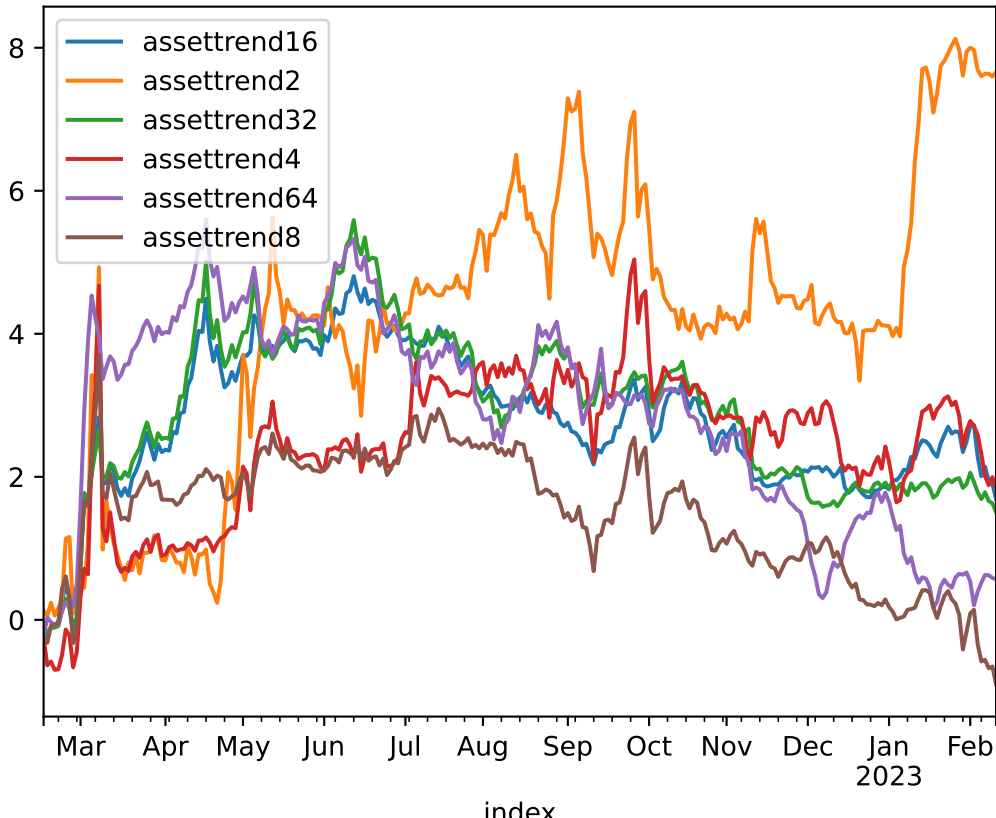


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 1.667, 'assettrend2': 7.573, 'assettrend32': 1.489, 'assettrend4': 1.826, 'assettrend64': 0.561, 'assettrend8': -0.891}

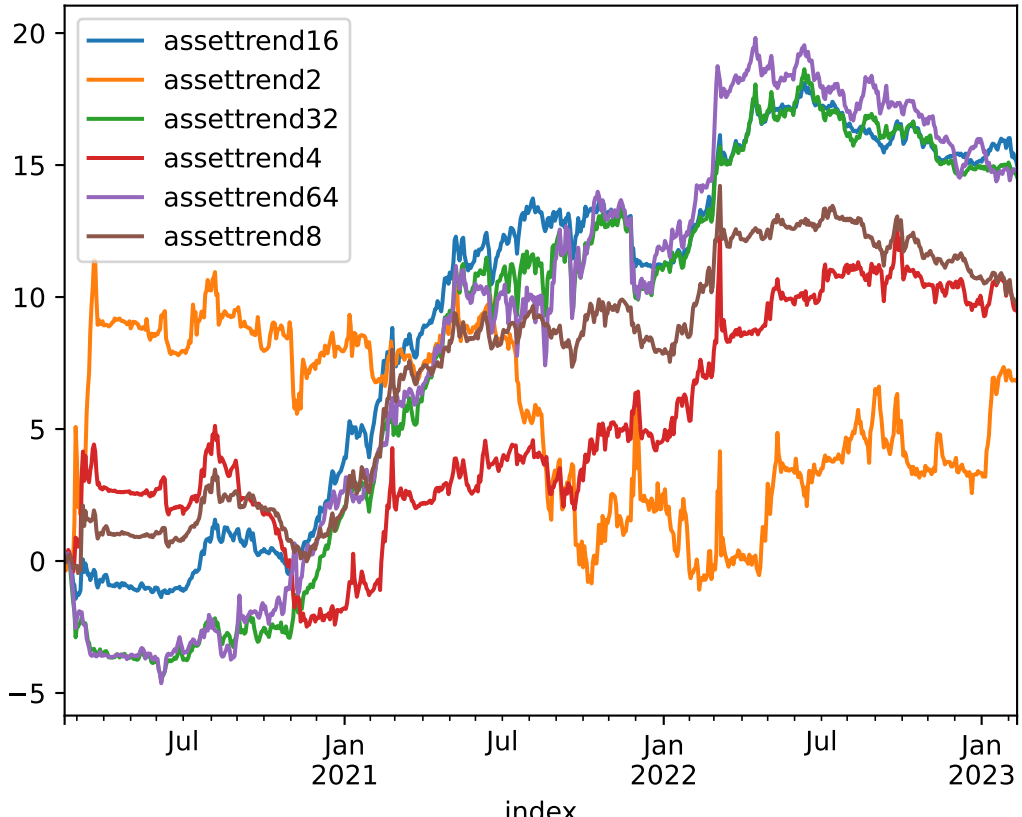
ann. std {'assettrend16': 3.002, 'assettrend2': 7.51, 'assettrend32': 3.181, 'assettrend4': 5.583, 'assettrend64': 3.699, 'assettrend8': 3.689}

ann. SR {'assettrend16': 0.56, 'assettrend2': 1.01, 'assettrend32': 0.47, 'assettrend4': 0.33, 'assettrend64': 0.15, 'assettrend8': -0.24}



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

ann. mean {'assettrend16': 4.919, 'assettrend2': 2.26, 'assettrend32': 4.775, 'assettrend4': 3.11, 'assettrend64': 4.851, 'assettrend8': 3.152}
ann. std {'assettrend16': 3.536, 'assettrend2': 7.657, 'assettrend32': 4.331, 'assettrend4': 5.287, 'assettrend64': 5.122, 'assettrend8': 3.736}
ann. SR {'assettrend16': 1.39, 'assettrend2': 0.3, 'assettrend32': 1.1, 'assettrend4': 0.59, 'assettrend64': 0.95, 'assettrend8': 0.84}

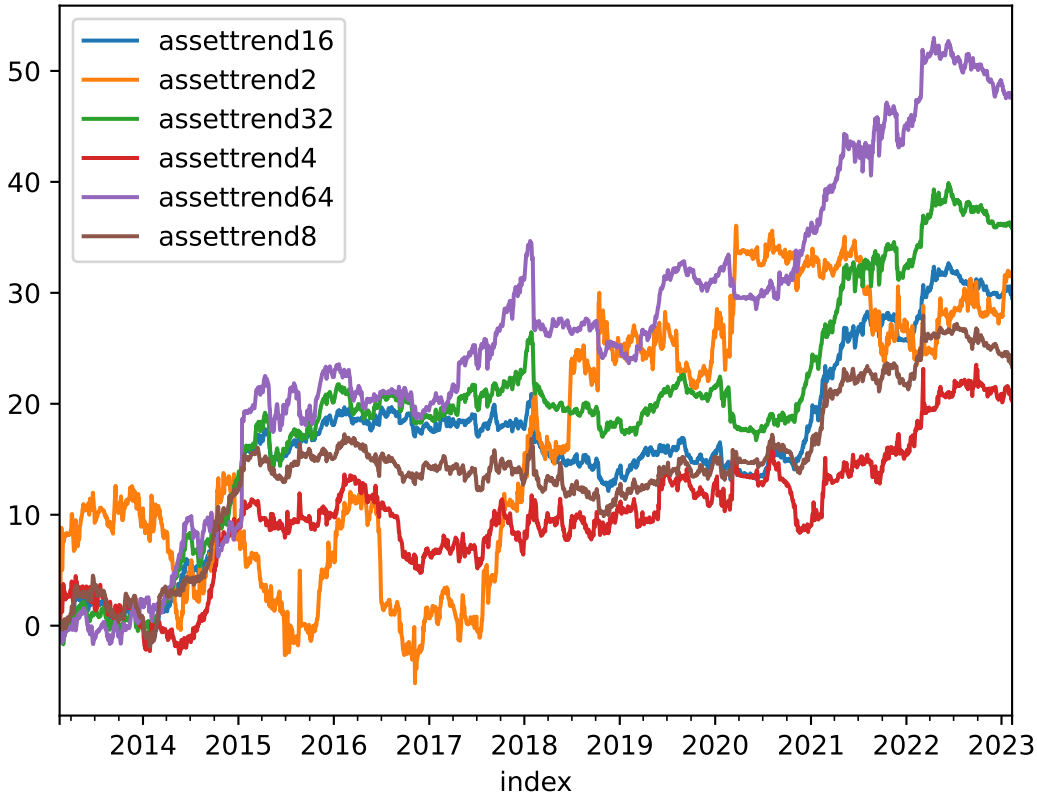


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.904, 'assettrend2': 3.099, 'assettrend32': 3.518, 'assettrend4': 1.997, 'assettrend64': 4.709, 'assettrend8': 2.294}

ann. std {'assettrend16': 3.259, 'assettrend2': 8.392, 'assettrend32': 3.727, 'assettrend4': 5.003, 'assettrend64': 5.321, 'assettrend8': 3.565}

ann. SR {'assettrend16': 0.89, 'assettrend2': 0.37, 'assettrend32': 0.94, 'assettrend4': 0.4, 'assettrend64': 0.89, 'assettrend8': 0.64}

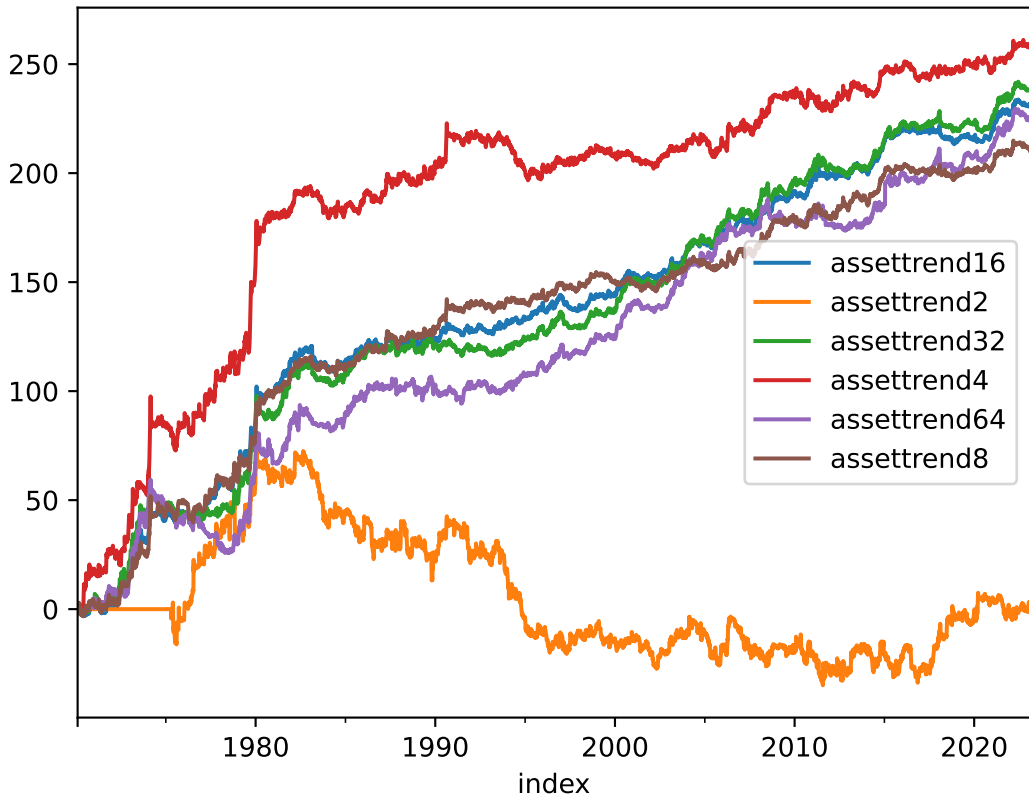


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.268, 'assettrend2': 0.055, 'assettrend32': 4.402, 'assettrend4': 4.773, 'assettrend8': 3.892}

ann. std {'assettrend16': 4.645, 'assettrend2': 10.021, 'assettrend32': 4.871, 'assettrend4': 7.341, 'assettrend64': 5.452, 'assettrend8': 5.022}

ann. SR {'assettrend16': 0.92, 'assettrend2': 0.01, 'assettrend32': 0.9, 'assettrend4': 0.65, 'assettrend64': 0.76, 'assettrend8': 0.77}

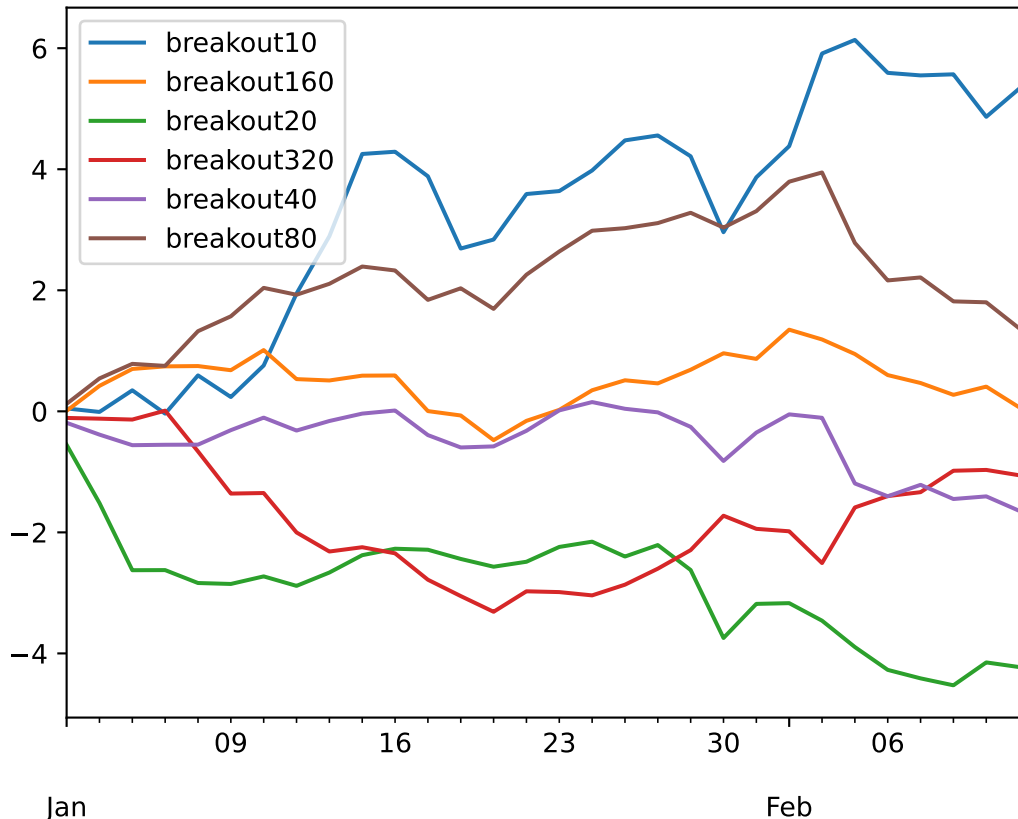


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 45.481, 'breakout160': 0.575, 'breakout20': -36.056, 'breakout320': -9.013, 'breakout40': -14.019, 'breakout80': 11.714}

ann. std {'breakout10': 10.723, 'breakout160': 4.359, 'breakout20': 6.409, 'breakout320': 5.779, 'breakout40': 4.868, 'breakout80': 6.244}

ann. SR {'breakout10': 4.24, 'breakout160': 0.13, 'breakout20': -5.63, 'breakout320': -1.56, 'breakout40': -2.88, 'breakout80': 1.88}

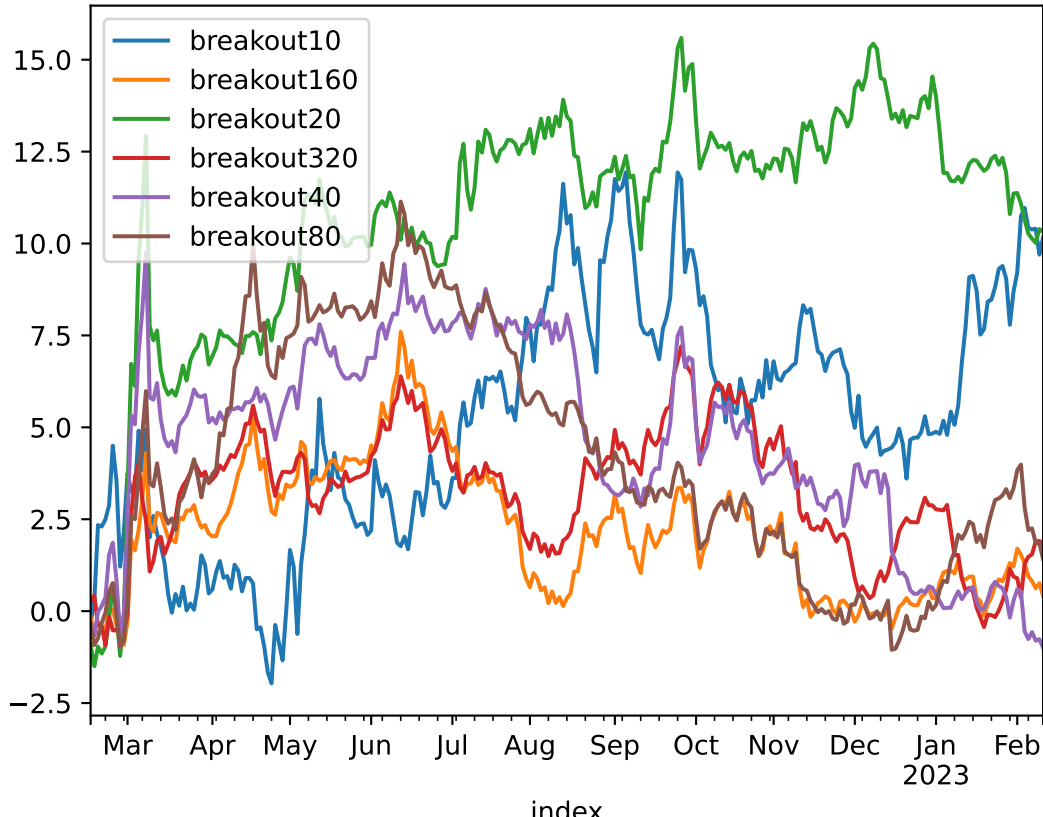


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 10.044, 'breakout160': 0.412, 'breakout20': 10.199, 'breakout320': 1.801, 'breakout40': -0.988, 'breakout80': 1.397}

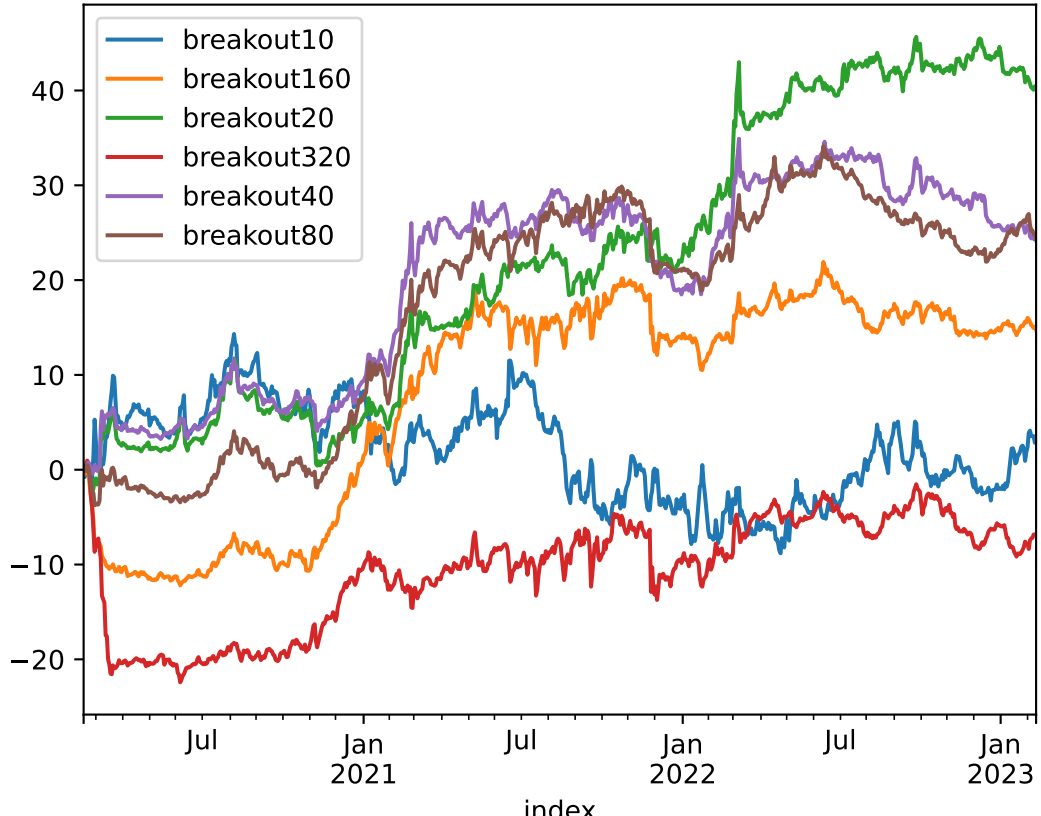
ann. std {'breakout10': 12.597, 'breakout160': 6.879, 'breakout20': 11.533, 'breakout320': 6.884, 'breakout40': 9.24, 'breakout80': 7.951}

ann. SR {'breakout10': 0.8, 'breakout160': 0.06, 'breakout20': 0.88, 'breakout320': 0.26, 'breakout40': -0.11, 'breakout80': 0.18}



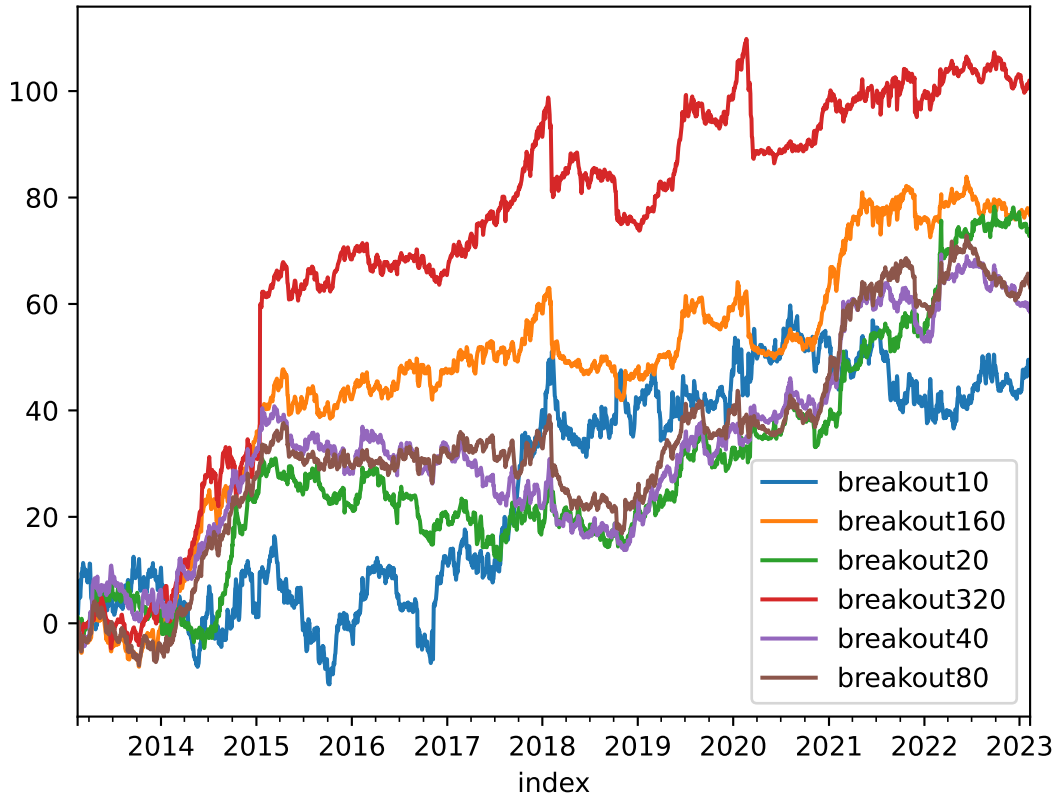
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': 1.085, 'breakout160': 4.837, 'breakout20': 13.252, 'breakout320': -2.268, 'breakout40': 7.929, 'breakout80': 8.009}
 ann. std {'breakout10': 13.949, 'breakout160': 9.463, 'breakout20': 11.368, 'breakout320': 10.573, 'breakout40': 9.902, 'breakout80': 9.261}
 ann. SR {'breakout10': 0.08, 'breakout160': 0.51, 'breakout20': 1.17, 'breakout320': -0.21, 'breakout40': 0.8, 'breakout80': 0.86}



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

ann. mean {'breakout10': 4.786, 'breakout160': 7.539, 'breakout20': 7.174, 'breakout320': 10.013, 'breakout40': 5.752, 'breakout80': 6.203}
ann. std {'breakout10': 15.686, 'breakout160': 9.094, 'breakout20': 11.156, 'breakout320': 13.333, 'breakout40': 9.729, 'breakout80': 8.988}
ann. SR {'breakout10': 0.31, 'breakout160': 0.83, 'breakout20': 0.64, 'breakout320': 0.75, 'breakout40': 0.59, 'breakout80': 0.69}

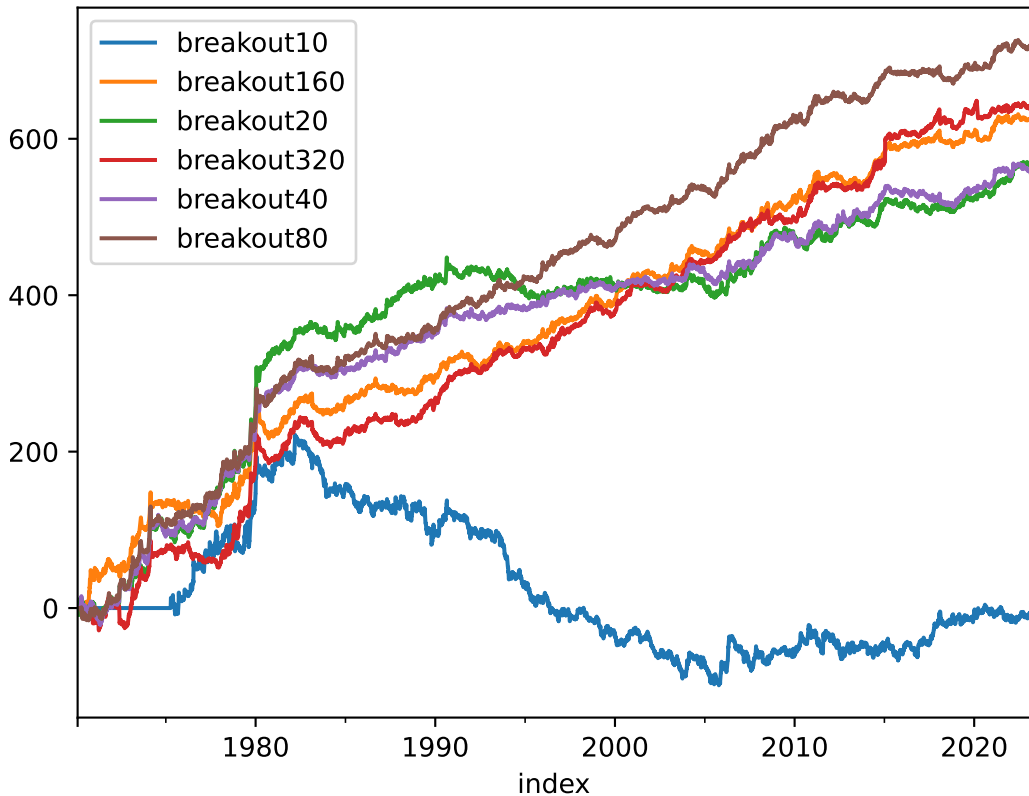


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.124, 'breakout160': 11.553, 'breakout20': 10.459, 'breakout320': 11.858, 'breakout40': 10.32, 'breakout80': 13.263}

ann. std {'breakout10': 20.772, 'breakout160': 12.461, 'breakout20': 16.039, 'breakout320': 13.017, 'breakout40': 13.198, 'breakout80': 12.718}

ann. SR {'breakout10': -0.01, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.04}

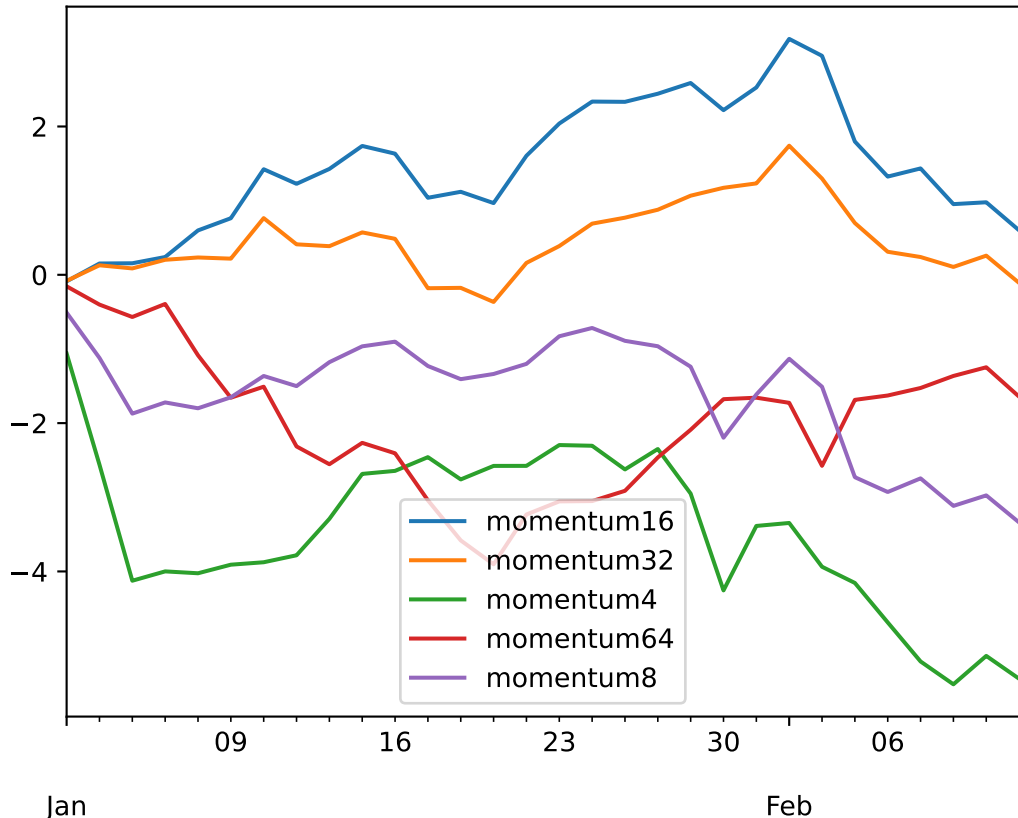


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 5.119, 'momentum32': -0.933, 'momentum4': -46.478, 'momentum64': -14.022, 'momentum8': -28.492}

ann. std {'momentum16': 6.369, 'momentum32': 4.835, 'momentum4': 9.402, 'momentum64': 6.797, 'momentum8': 6.67}

ann. SR {'momentum16': 0.8, 'momentum32': -0.19, 'momentum4': -4.94, 'momentum64': -2.06, 'momentum8': -4.27}

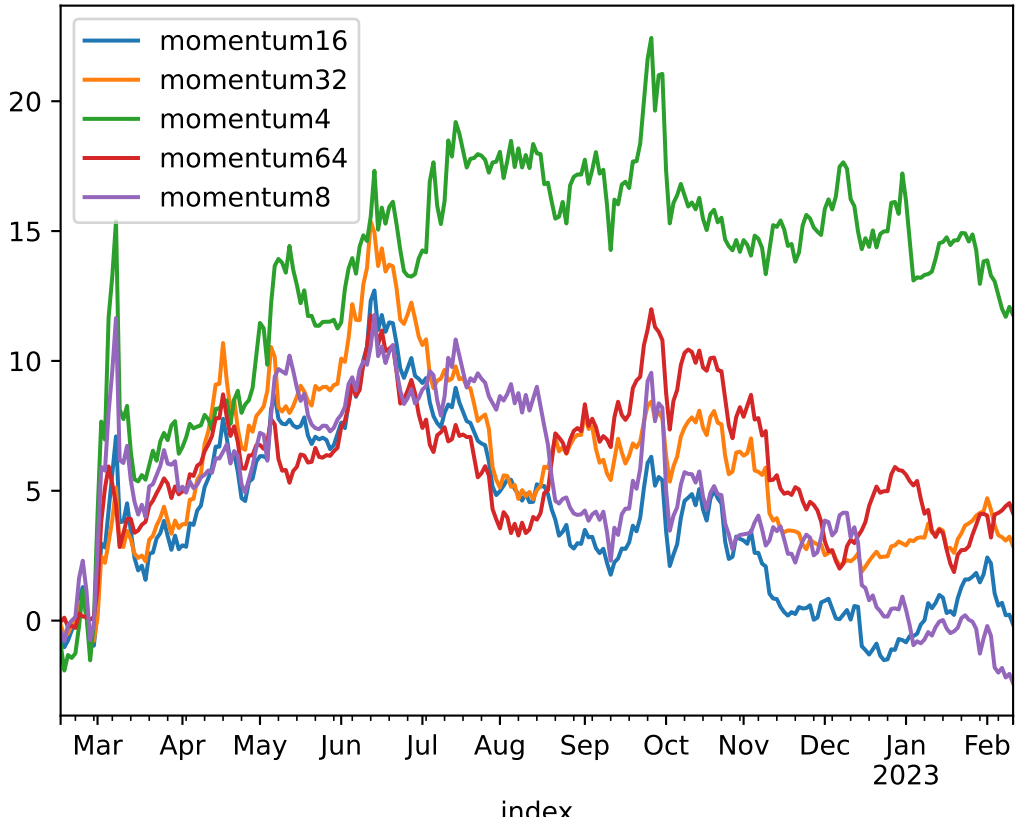


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -0.147, 'momentum32': 2.832, 'momentum4': 11.637, 'momentum64': 4.082, 'momentum8': -2.386}

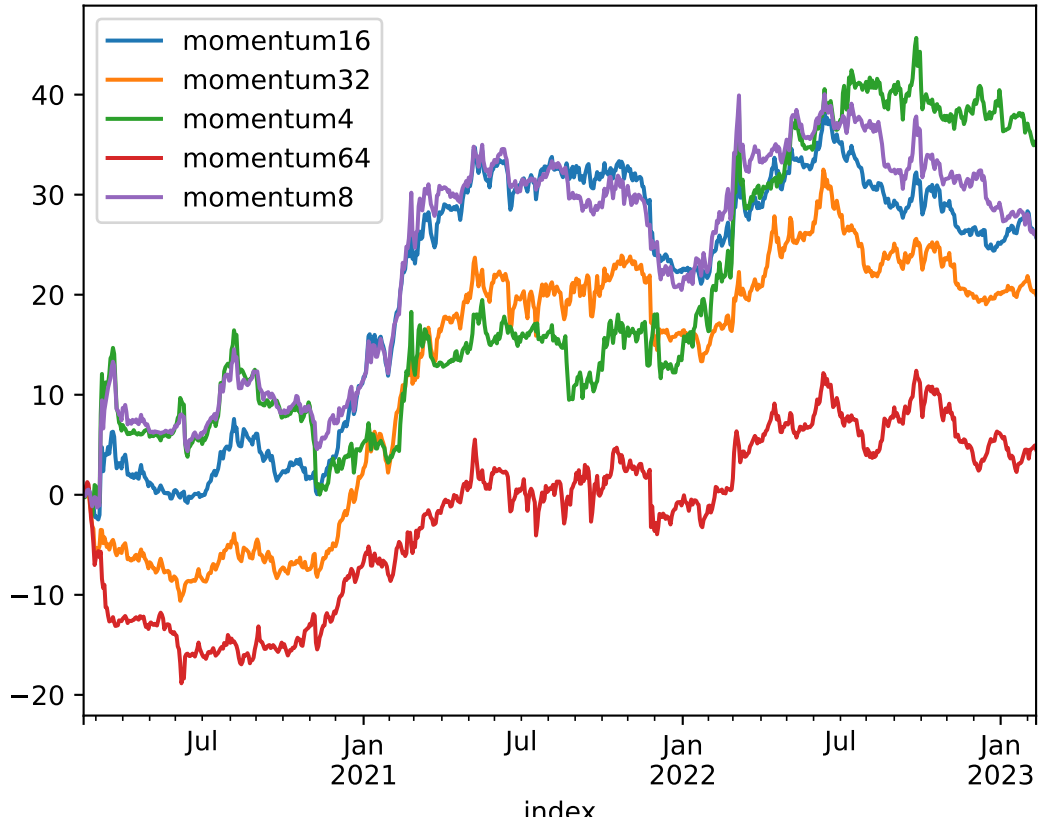
ann. std {'momentum16': 10.0, 'momentum32': 9.543, 'momentum4': 16.779, 'momentum64': 9.203, 'momentum8': 12.714}

ann. SR {'momentum16': -0.01, 'momentum32': 0.3, 'momentum4': 0.69, 'momentum64': 0.44, 'momentum8': -0.19}



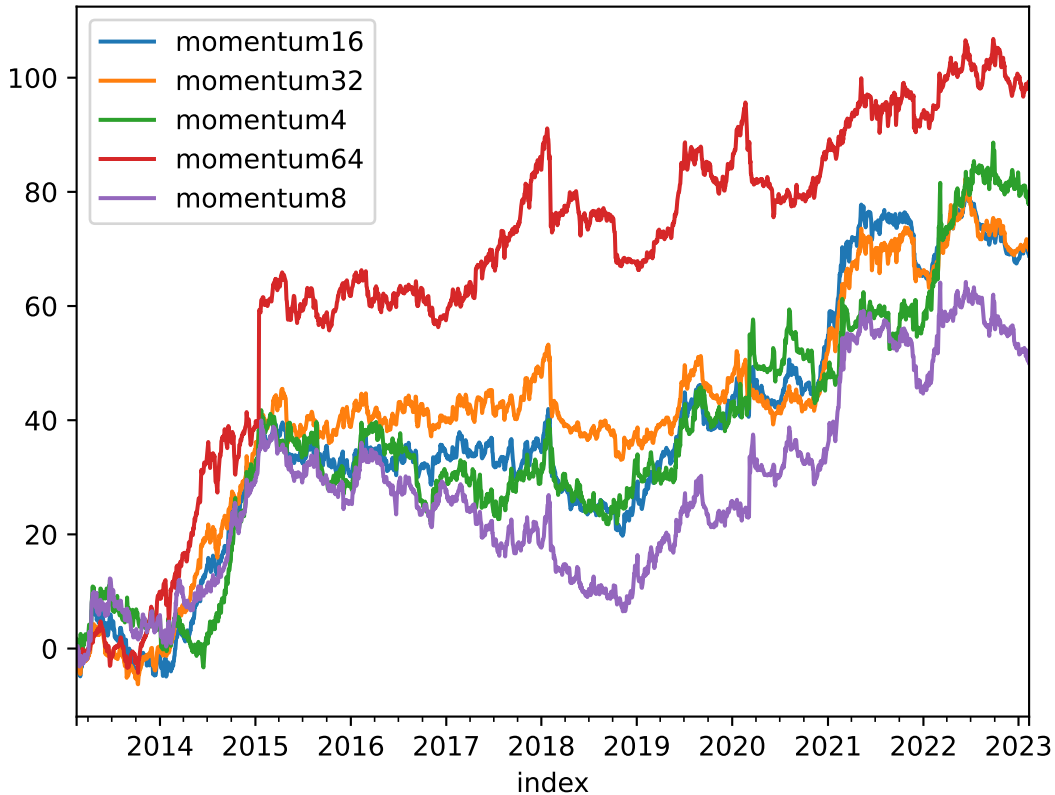
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.457, 'momentum32': 6.57, 'momentum4': 11.489, 'momentum64': 1.49, 'momentum8': 8.487}
ann. std {'momentum16': 10.856, 'momentum32': 10.639, 'momentum4': 15.88, 'momentum64': 10.846, 'momentum8': 12.709}
ann. SR {'momentum16': 0.78, 'momentum32': 0.62, 'momentum4': 0.72, 'momentum64': 0.14, 'momentum8': 0.67}



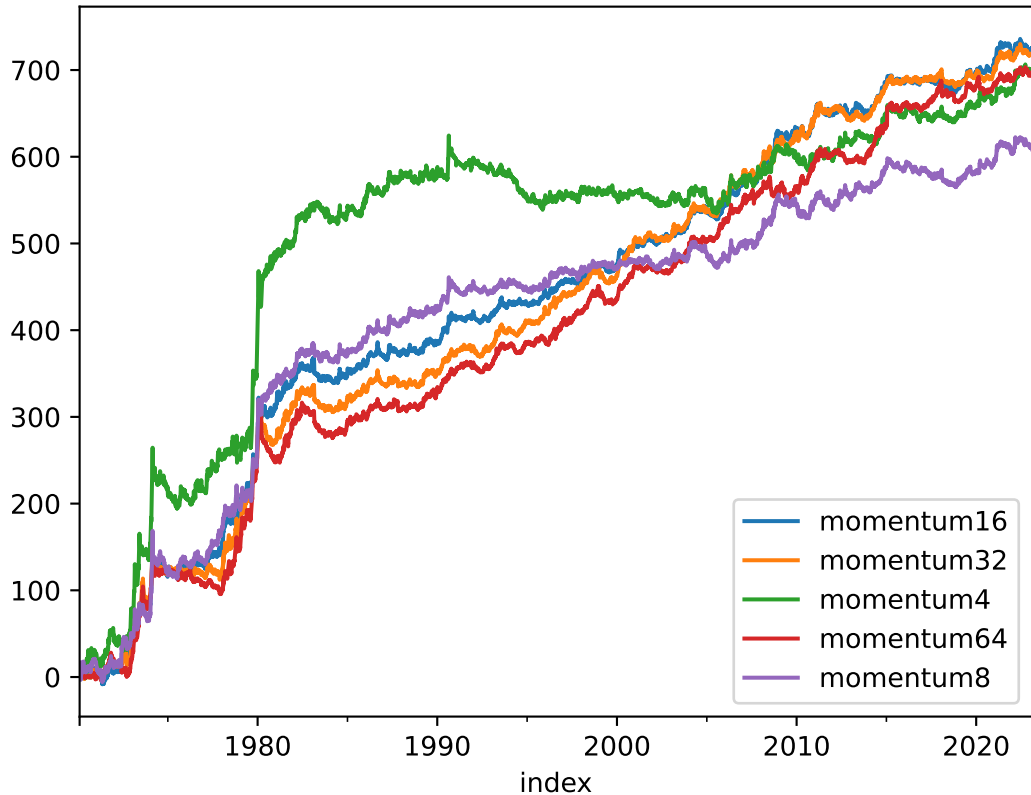
Total Trading Rule P&L for period '10Y'

ann. mean {'momentum16': 6.761, 'momentum32': 6.864, 'momentum4': 7.66, 'momentum64': 9.719, 'momentum8': 4.916}
ann. std {'momentum16': 9.911, 'momentum32': 9.474, 'momentum4': 13.69, 'momentum64': 12.015, 'momentum8': 11.267}
ann. SR {'momentum16': 0.68, 'momentum32': 0.72, 'momentum4': 0.56, 'momentum64': 0.81, 'momentum8': 0.44}



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

ann. mean {'momentum16': 13.38, 'momentum32': 13.277, 'momentum4': 12.876, 'momentum64': 12.87, 'momentum8': 11.259}
ann. std {'momentum16': 14.186, 'momentum32': 13.807, 'momentum4': 20.045, 'momentum64': 13.443, 'momentum8': 15.832}
ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}

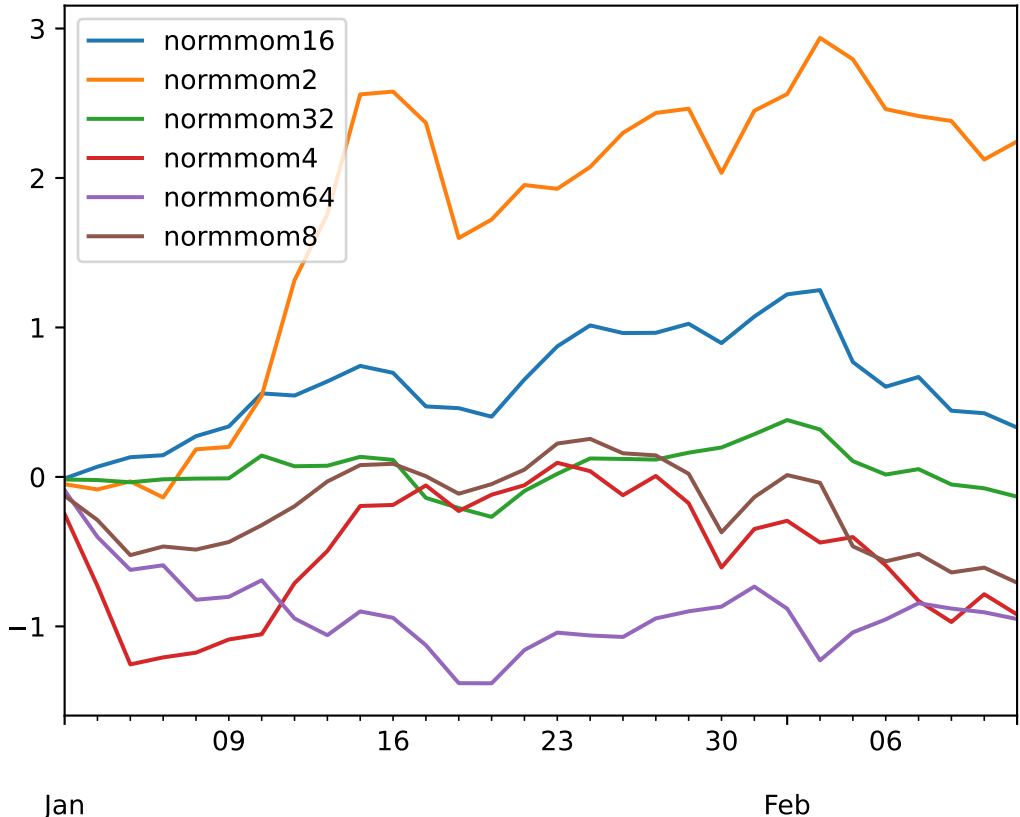


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 2.818, 'normmom2': 19.154, 'normmom32': -1.128, 'normmom4': -7.855, 'normmom64': -8.112, 'normmom8': -6.039}

ann. std {'normmom16': 2.458, 'normmom2': 5.176, 'normmom32': 1.492, 'normmom4': 3.531, 'normmom64': 2.475, 'normmom8': 2.483}

ann. SR {'normmom16': 1.15, 'normmom2': 3.7, 'normmom32': -0.76, 'normmom4': -2.22, 'normmom64': -3.28, 'normmom8': -2.43}

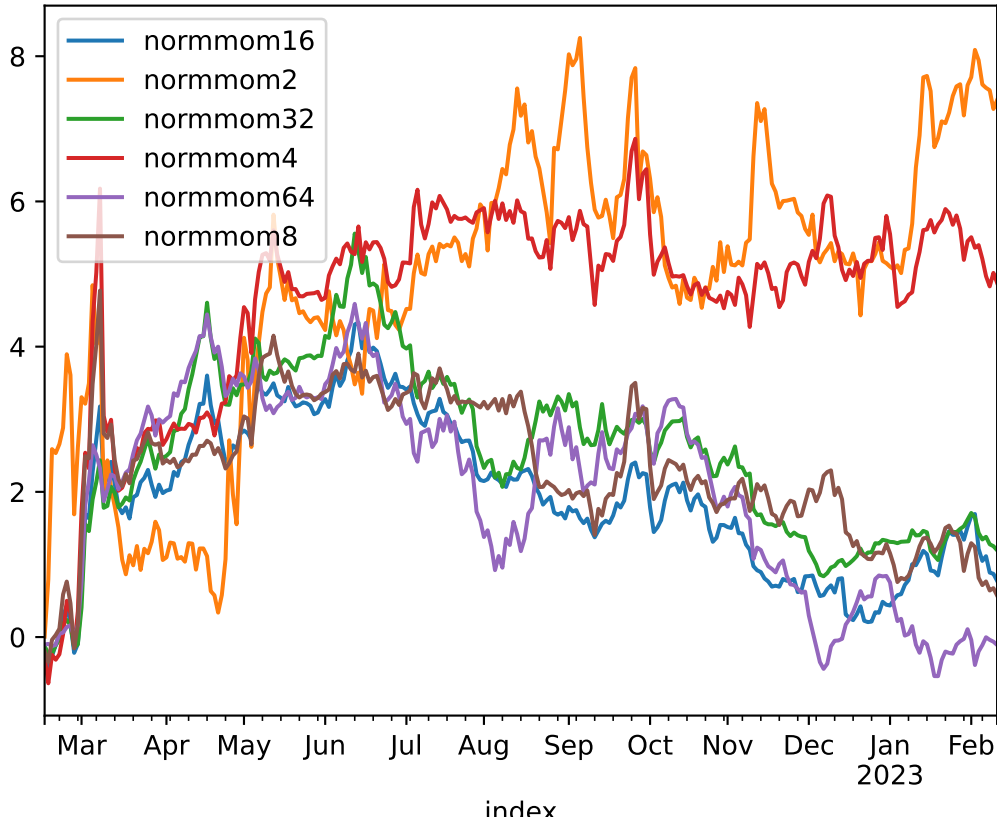


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 0.766, 'normmom2': 7.309, 'normmom32': 1.182, 'normmom4': 4.823, 'normmom64': -0.107, 'normmom8': 0.566}

ann. std {'normmom16': 3.111, 'normmom2': 7.497, 'normmom32': 3.057, 'normmom4': 5.809, 'normmom64': 3.386, 'normmom8': 4.106}

ann. SR {'normmom16': 0.25, 'normmom2': 0.97, 'normmom32': 0.39, 'normmom4': 0.83, 'normmom64': -0.03, 'normmom8': 0.14}

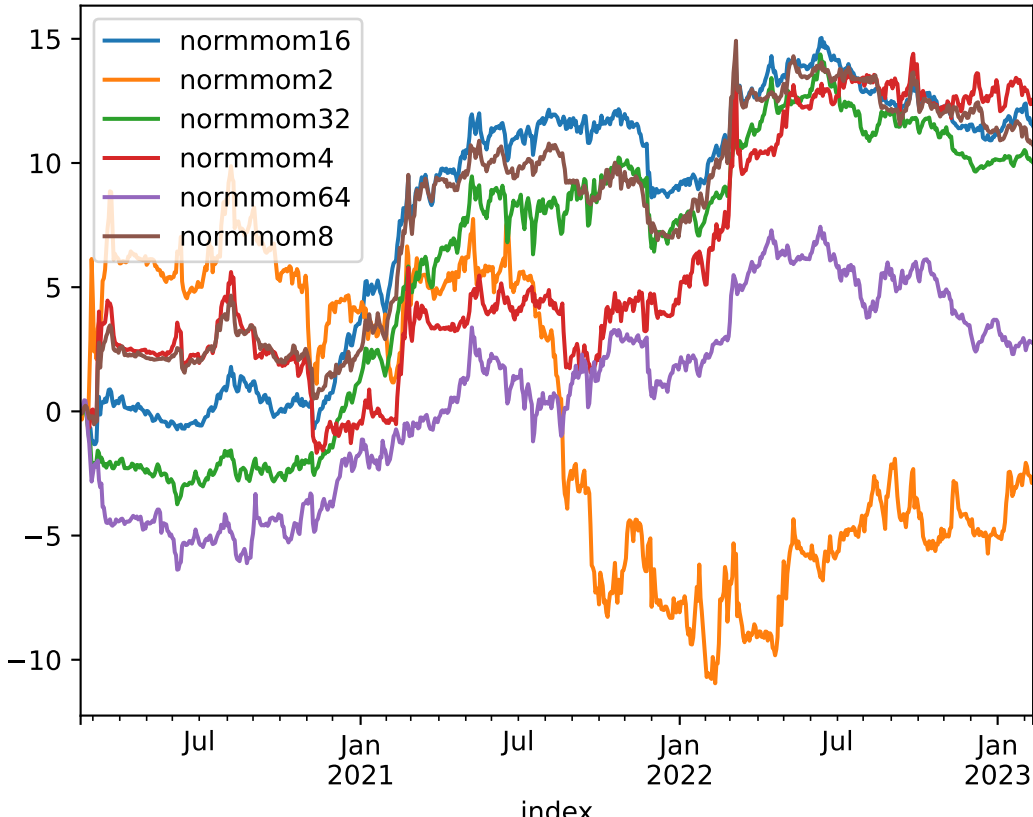


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.767, 'normmom2': -0.907, 'normmom32': 3.286, 'normmom4': 4.075, 'normmom64': 0.898, 'normmom8': 3.519}

ann. std {'normmom16': 3.633, 'normmom2': 8.201, 'normmom32': 3.964, 'normmom4': 5.695, 'normmom64': 4.288, 'normmom8': 4.197}

ann. SR {'normmom16': 1.04, 'normmom2': -0.11, 'normmom32': 0.83, 'normmom4': 0.72, 'normmom64': 0.21, 'normmom8': 0.84}

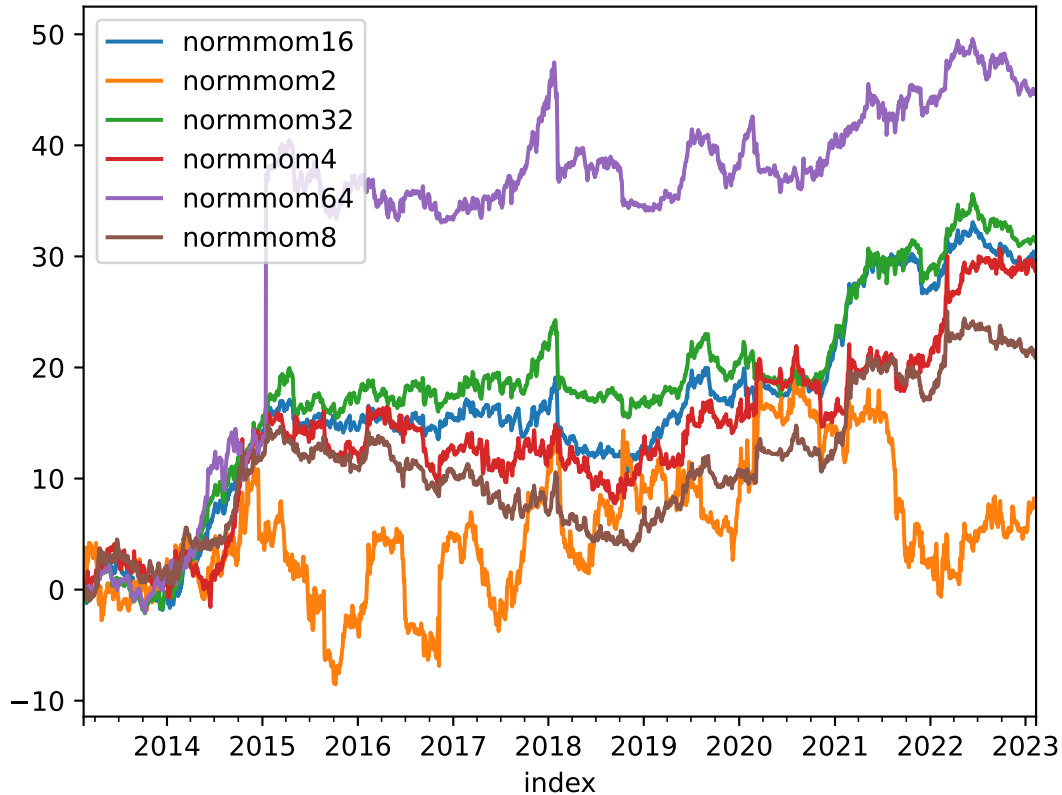


Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 2.901, 'normmom2': 0.74, 'normmom32': 3.071, 'normmom4': 2.823, 'normmom64': 4.409, 'normmom8': 2.047}

ann. std {'normmom16': 3.565, 'normmom2': 9.045, 'normmom32': 3.72, 'normmom4': 5.477, 'normmom64': 8.563, 'normmom8': 4.026}

ann. SR {'normmom16': 0.81, 'normmom2': 0.08, 'normmom32': 0.83, 'normmom4': 0.52, 'normmom64': 0.51, 'normmom8': 0.51}

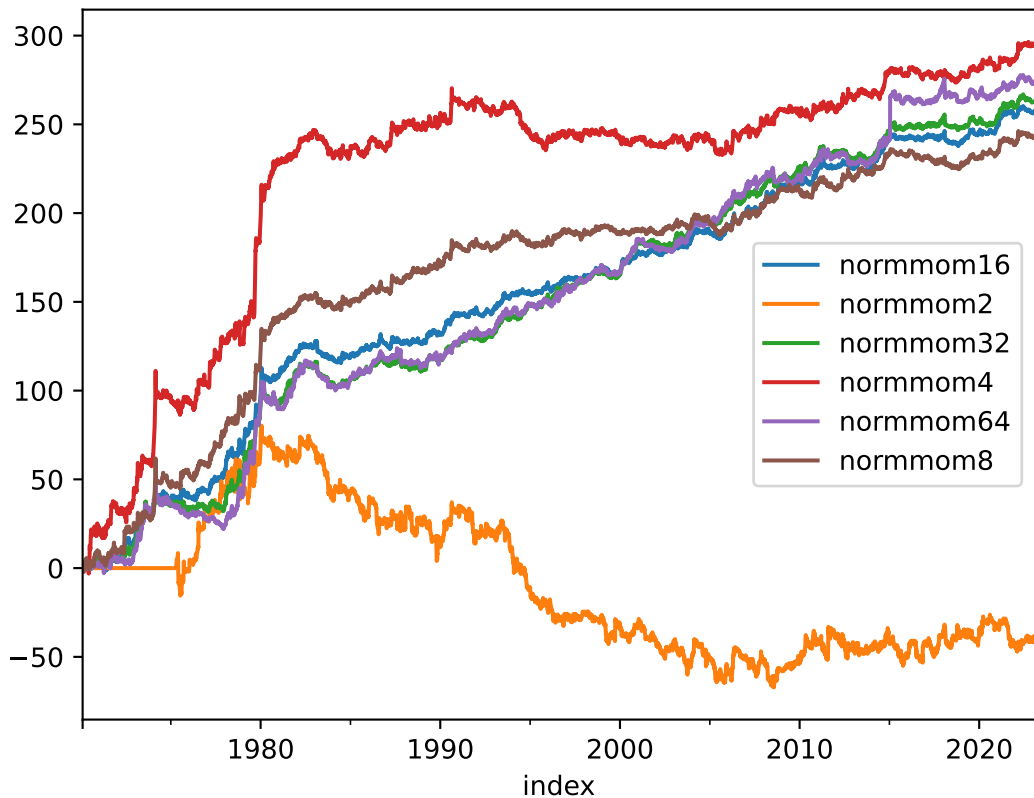


Total Trading Rule P&L for period '99Y'

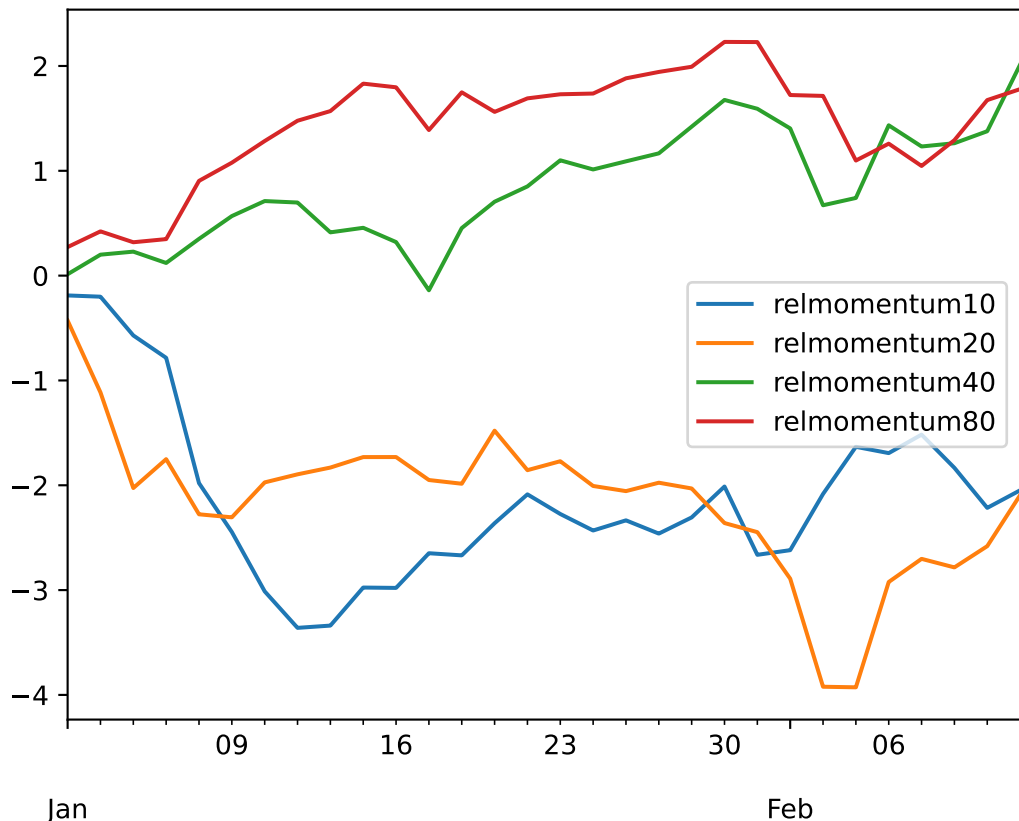
ann. mean {'normmom16': 4.752, 'normmom2': -0.719, 'normmom32': 4.859, 'normmom4': 5.449, 'normmom64': 5.054, 'normmom8': 4.479}

ann. std {'normmom16': 4.908, 'normmom2': 11.171, 'normmom32': 4.974, 'normmom4': 8.307, 'normmom64': 6.291, 'normmom8': 5.913}

ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.66, 'normmom64': 0.8, 'normmom8': 0.76}

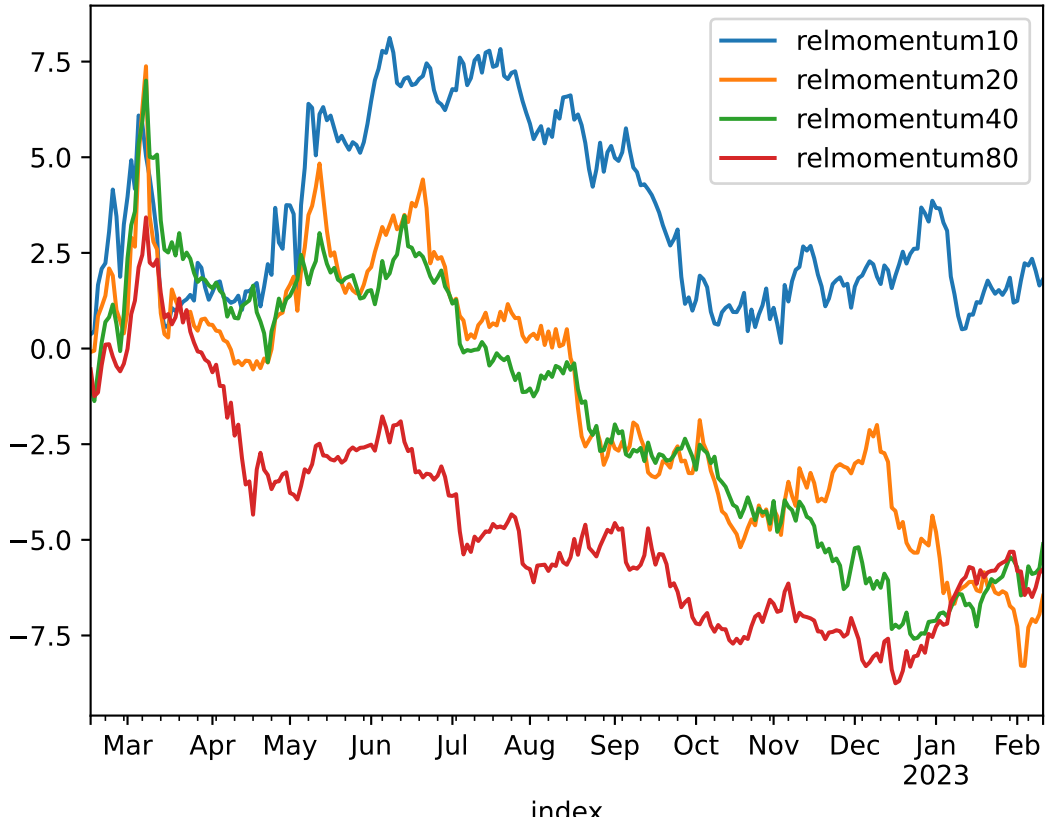


Total Trading Rule P&L for period 'YTD'
ann. mean {'relmomentum10': -17.477, 'relmomentum20': -17.872, 'relmomentum40': 17.175, 'relmomentum80': 15.182}
ann. std {'relmomentum10': 5.942, 'relmomentum20': 6.687, 'relmomentum40': 4.715, 'relmomentum80': 4.048}
ann. SR {'relmomentum10': -2.94, 'relmomentum20': -2.67, 'relmomentum40': 3.64, 'relmomentum80': 3.75}

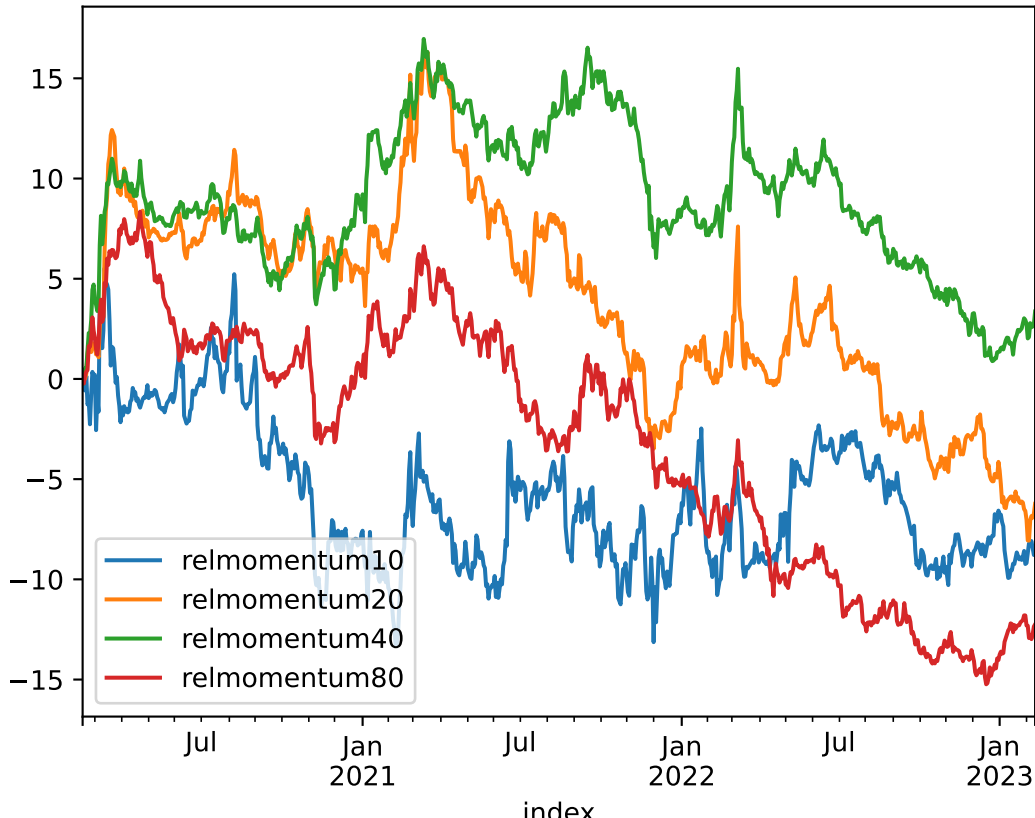


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': 1.794, 'relmomentum20': -6.387, 'relmomentum40': -5.053, 'relmomentum80': -5.695}
ann. std {'relmomentum10': 8.764, 'relmomentum20': 8.469, 'relmomentum40': 6.732, 'relmomentum80': 5.622}
ann. SR {'relmomentum10': 0.2, 'relmomentum20': -0.75, 'relmomentum40': -0.75, 'relmomentum80': -1.01}



Total Trading Rule P&L for period '3Y'
ann. mean {'relmomentum10': -2.829, 'relmomentum20': -2.046, 'relmomentum40': 1.104, 'relmomentum80': -4.02}
ann. std {'relmomentum10': 12.209, 'relmomentum20': 8.923, 'relmomentum40': 7.447, 'relmomentum80': 6.869}
ann. SR {'relmomentum10': -0.23, 'relmomentum20': -0.23, 'relmomentum40': 0.15, 'relmomentum80': -0.59}

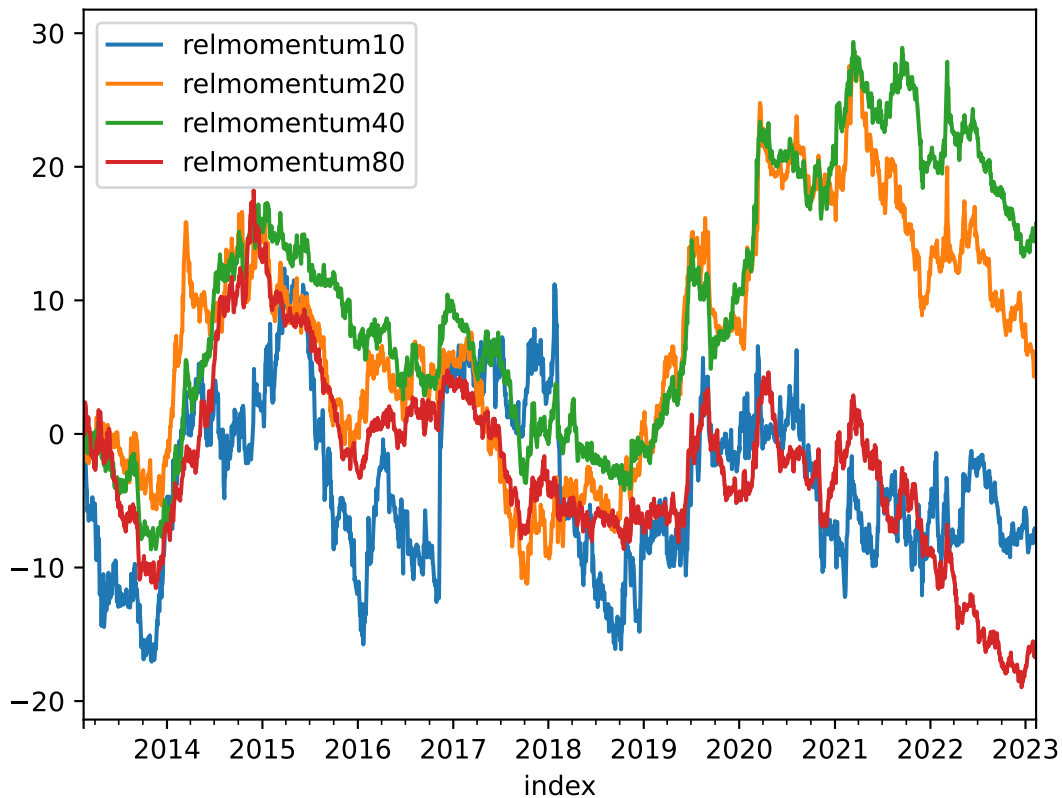


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -0.743, 'relmomentum20': 0.602, 'relmomentum40': 1.547, 'relmomentum80': -1.57}

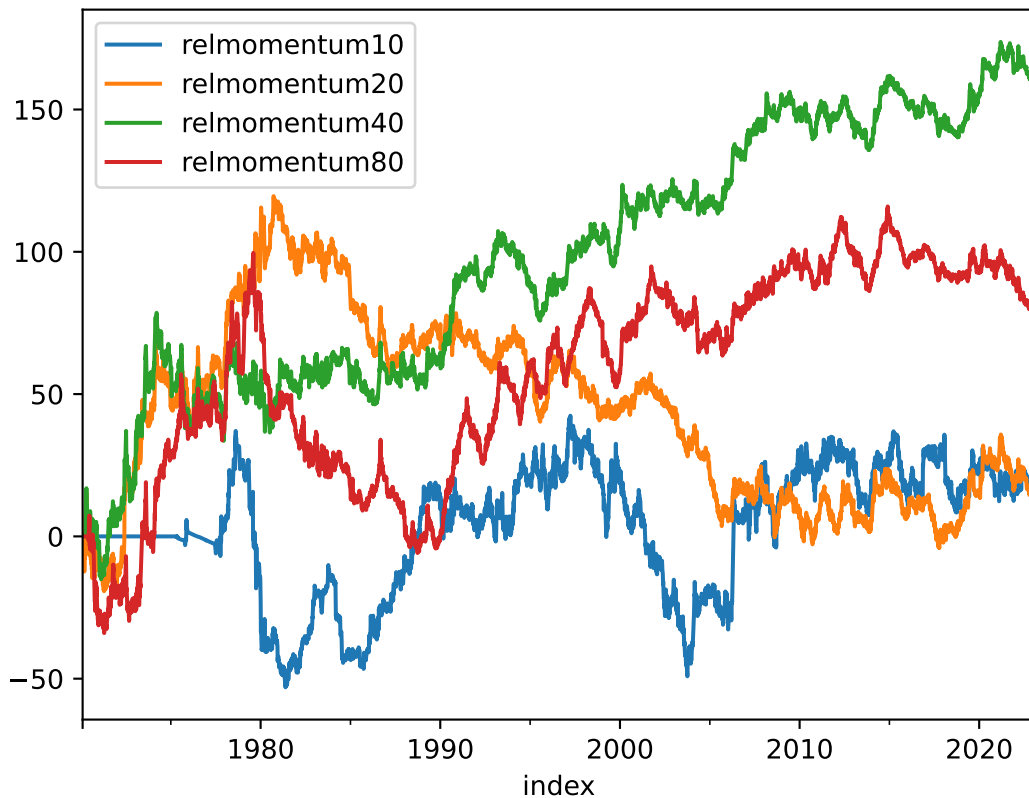
ann. std {'relmomentum10': 12.845, 'relmomentum20': 8.885, 'relmomentum40': 7.27, 'relmomentum80': 6.723}

ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.07, 'relmomentum40': 0.21, 'relmomentum80': -0.23}

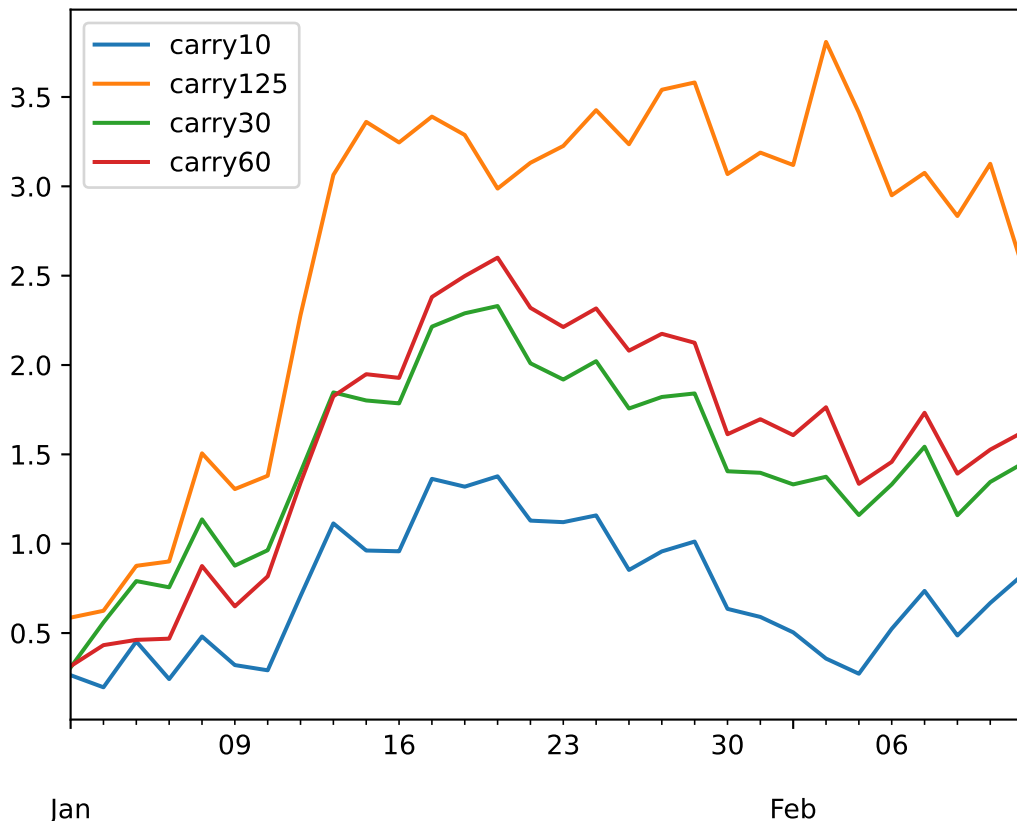


Total Trading Rule P&L for period '99Y'

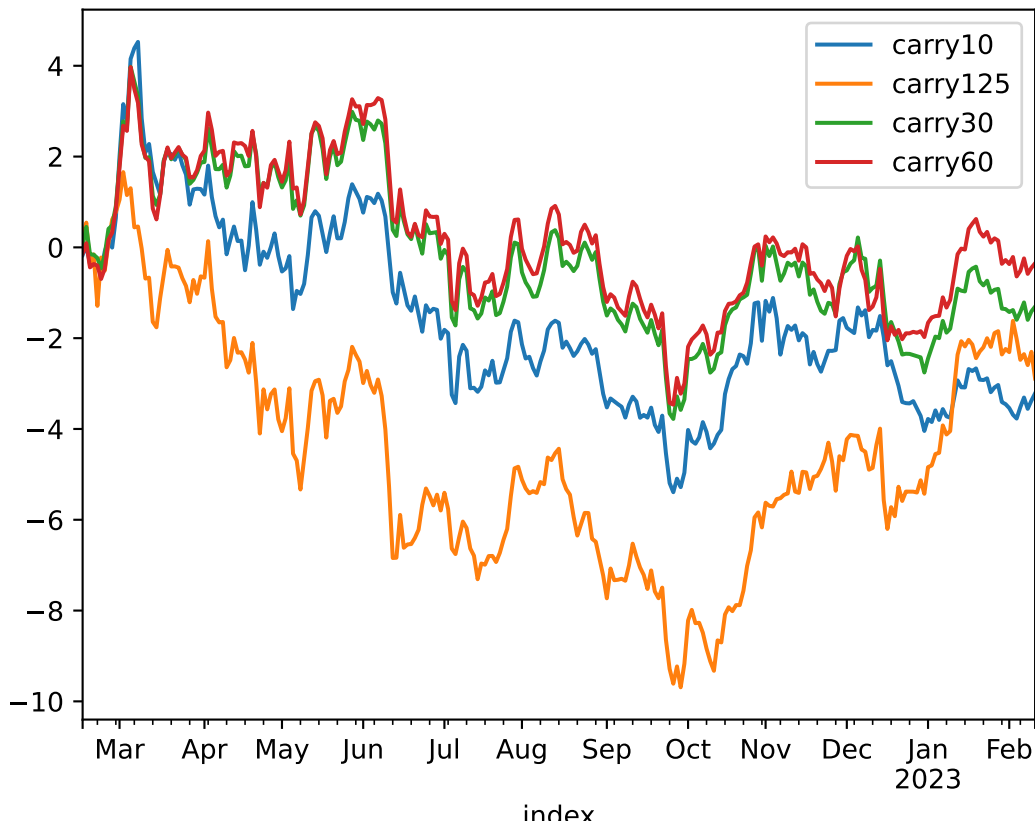
ann. mean {'relmomentum10': 0.314, 'relmomentum20': 0.246, 'relmomentum40': 2.964, 'relmomentum80': 1.512}
ann. std {'relmomentum10': 13.324, 'relmomentum20': 11.518, 'relmomentum40': 10.783, 'relmomentum80': 11.061}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 7.067, 'carry125': 21.664, 'carry30': 12.378, 'carry60': 13.869}
ann. std {'carry10': 3.458, 'carry125': 6.006, 'carry30': 3.817, 'carry60': 4.108}
ann. SR {'carry10': 2.04, 'carry125': 3.61, 'carry30': 3.24, 'carry60': 3.38}



Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -3.178, 'carry125': -2.855, 'carry30': -1.29, 'carry60': -0.346}
ann. std {'carry10': 6.603, 'carry125': 7.46, 'carry30': 6.326, 'carry60': 6.53}
ann. SR {'carry10': -0.48, 'carry125': -0.38, 'carry30': -0.2, 'carry60': -0.05}

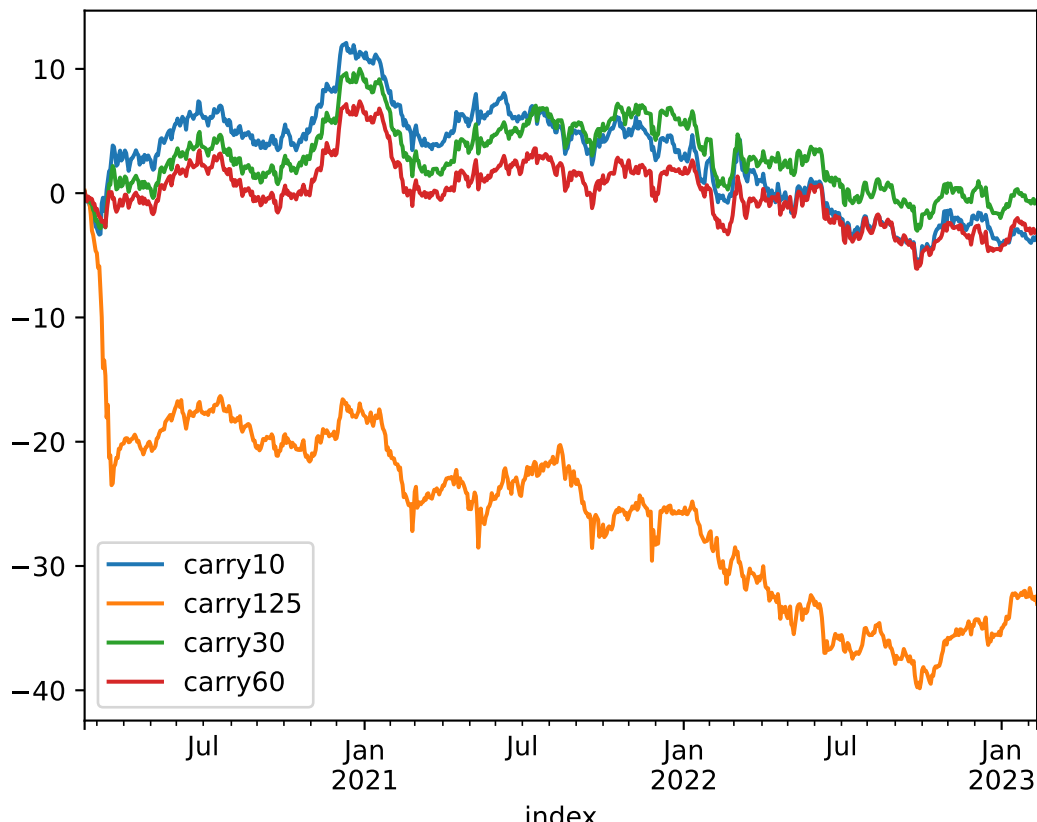


Total Trading Rule P&L for period '3Y'

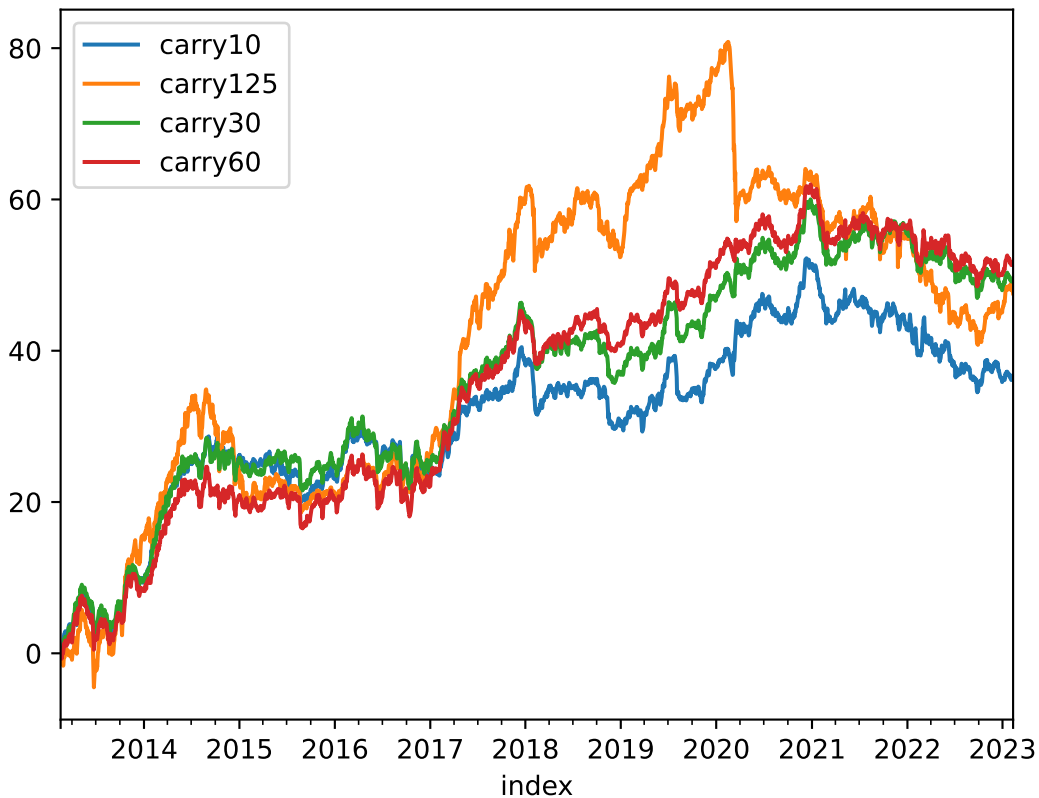
ann. mean {'carry10': -1.131, 'carry125': -10.844, 'carry30': -0.181, 'carry60': -0.975}

ann. std {'carry10': 6.816, 'carry125': 9.396, 'carry30': 6.61, 'carry60': 6.558}

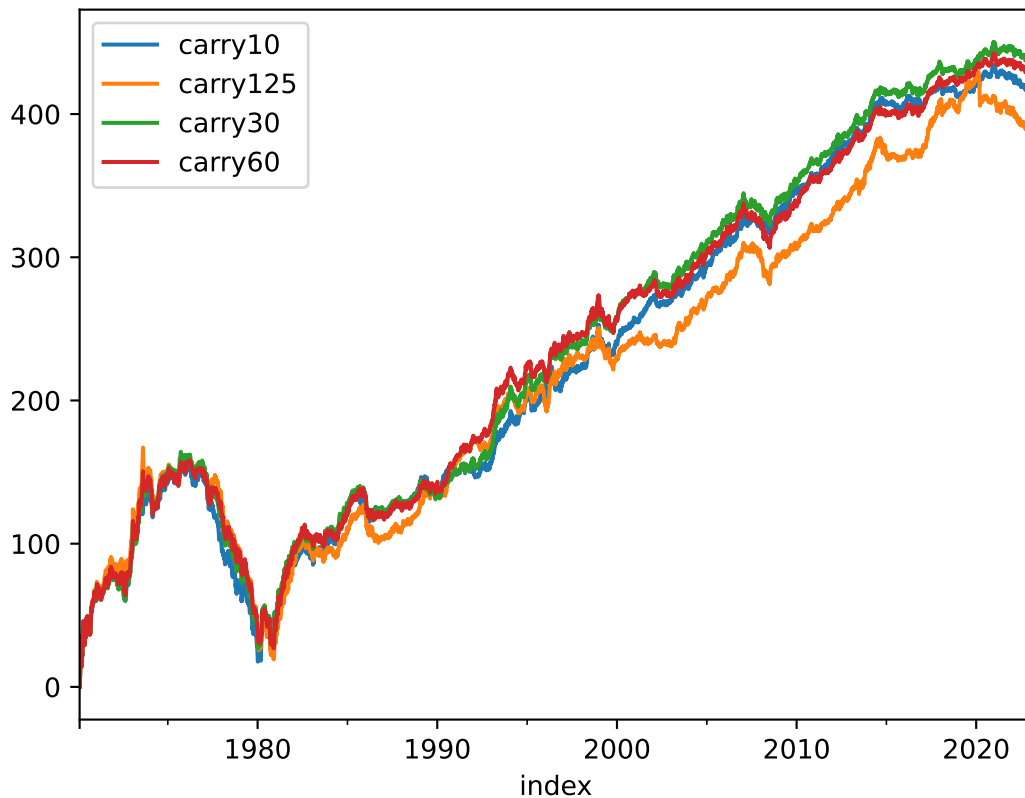
ann. SR {'carry10': -0.17, 'carry125': -1.15, 'carry30': -0.03, 'carry60': -0.15}



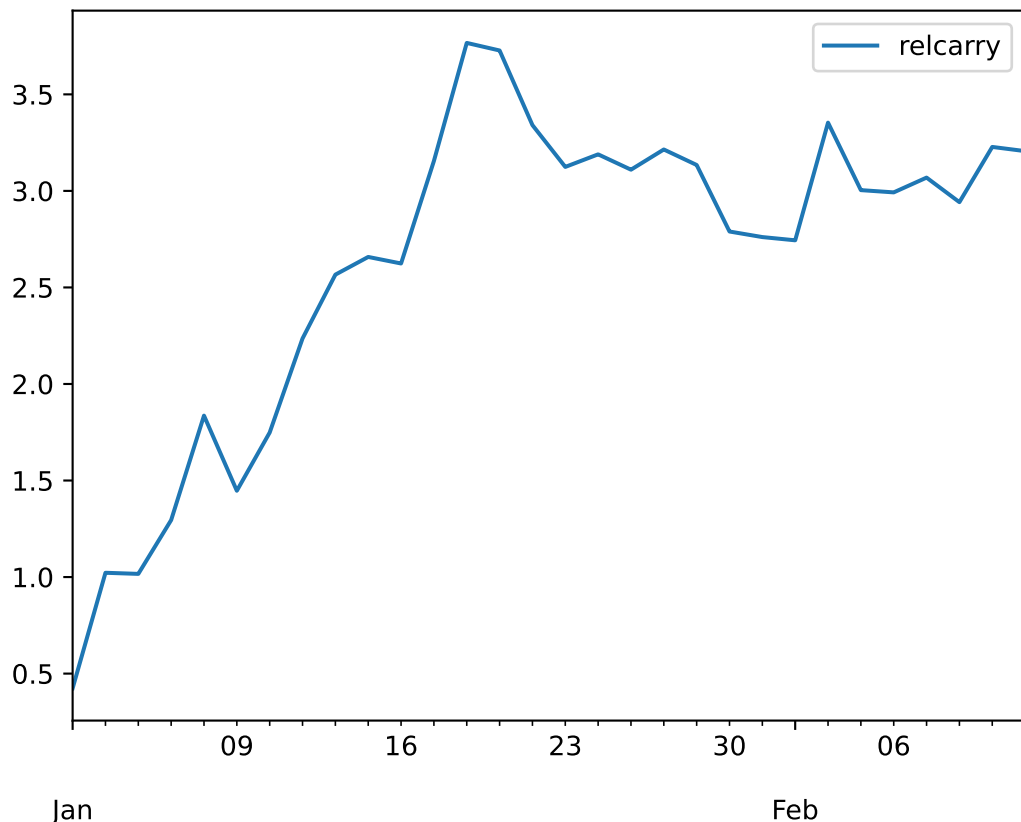
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.604, 'carry125': 4.674, 'carry30': 4.857, 'carry60': 5.071}
ann. std {'carry10': 6.414, 'carry125': 9.119, 'carry30': 6.517, 'carry60': 6.486}
ann. SR {'carry10': 0.56, 'carry125': 0.51, 'carry30': 0.75, 'carry60': 0.78}



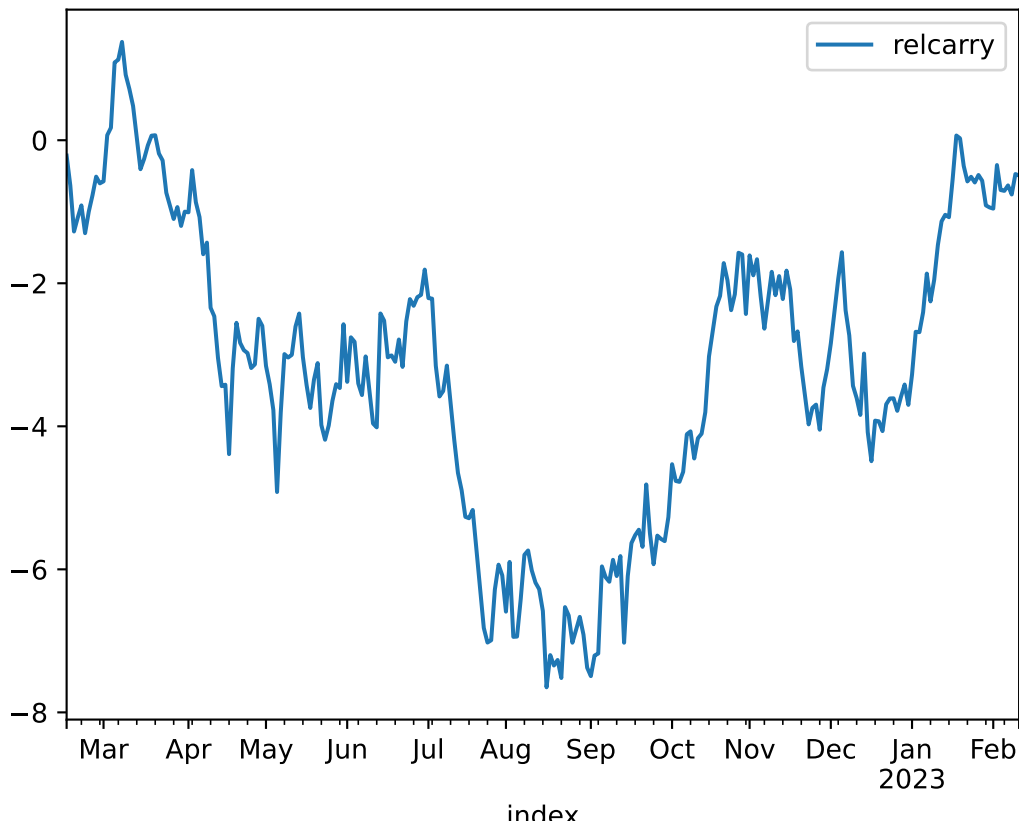
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.753, 'carry125': 7.333, 'carry30': 8.139, 'carry60': 7.997}
ann. std {'carry10': 11.829, 'carry125': 12.064, 'carry30': 11.84, 'carry60': 11.789}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}



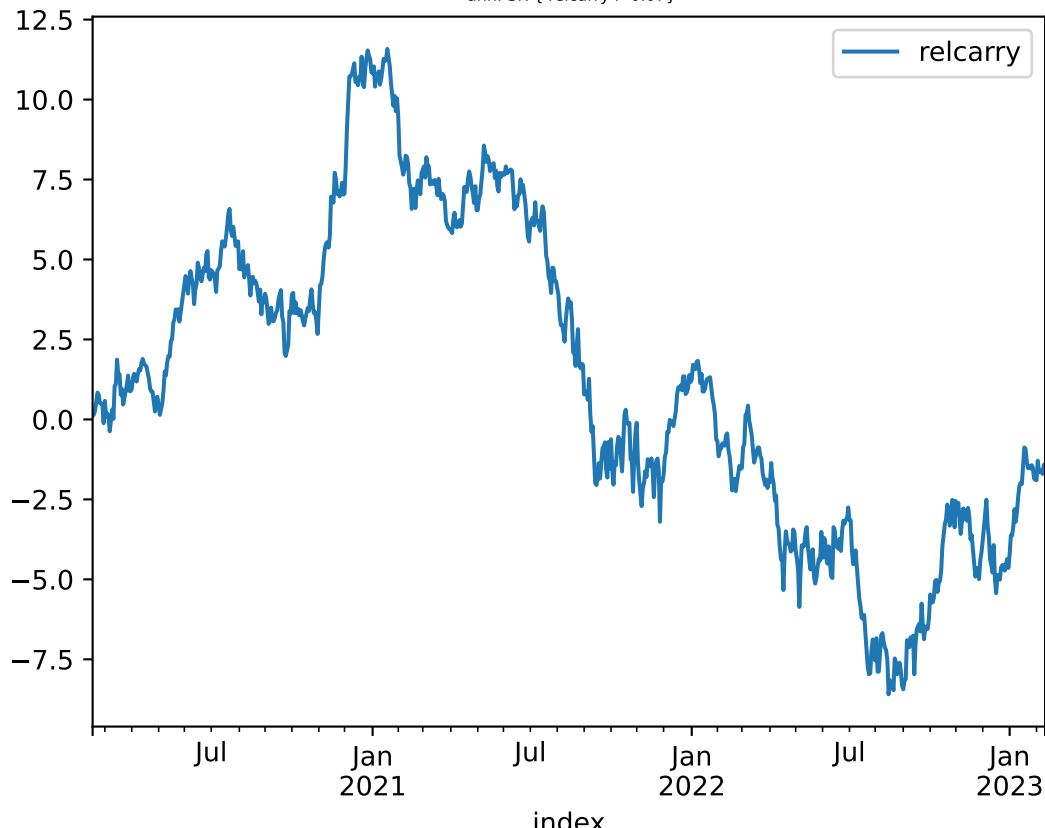
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 27.359}
ann. std {'relcarry': 4.939}
ann. SR {'relcarry': 5.54}



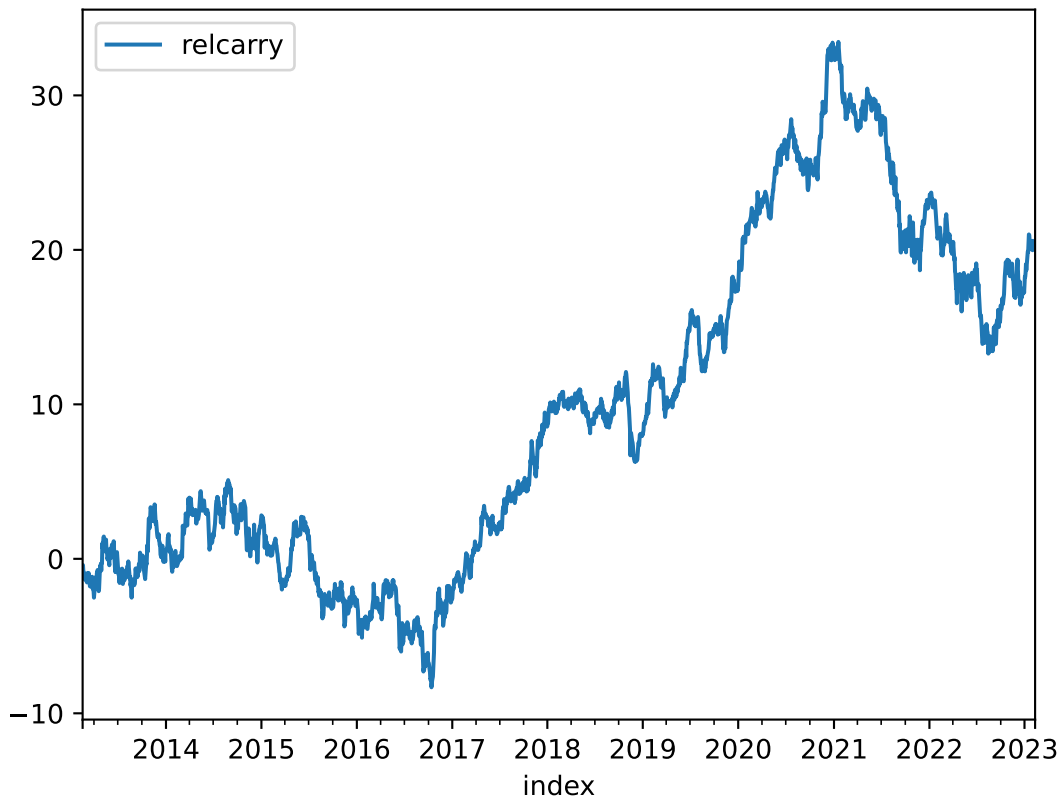
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -0.489}
ann. std {'relcarry': 7.228}
ann. SR {'relcarry': -0.07}



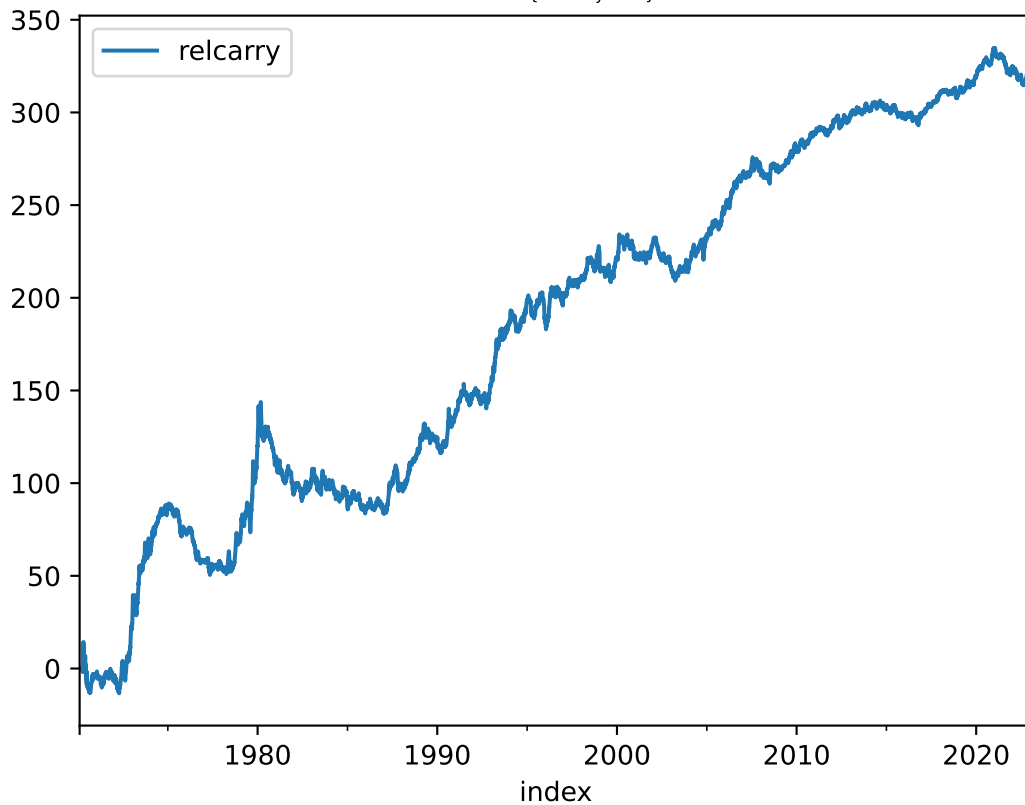
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.472}
ann. std {'relcarry': 6.848}
ann. SR {'relcarry': -0.07}



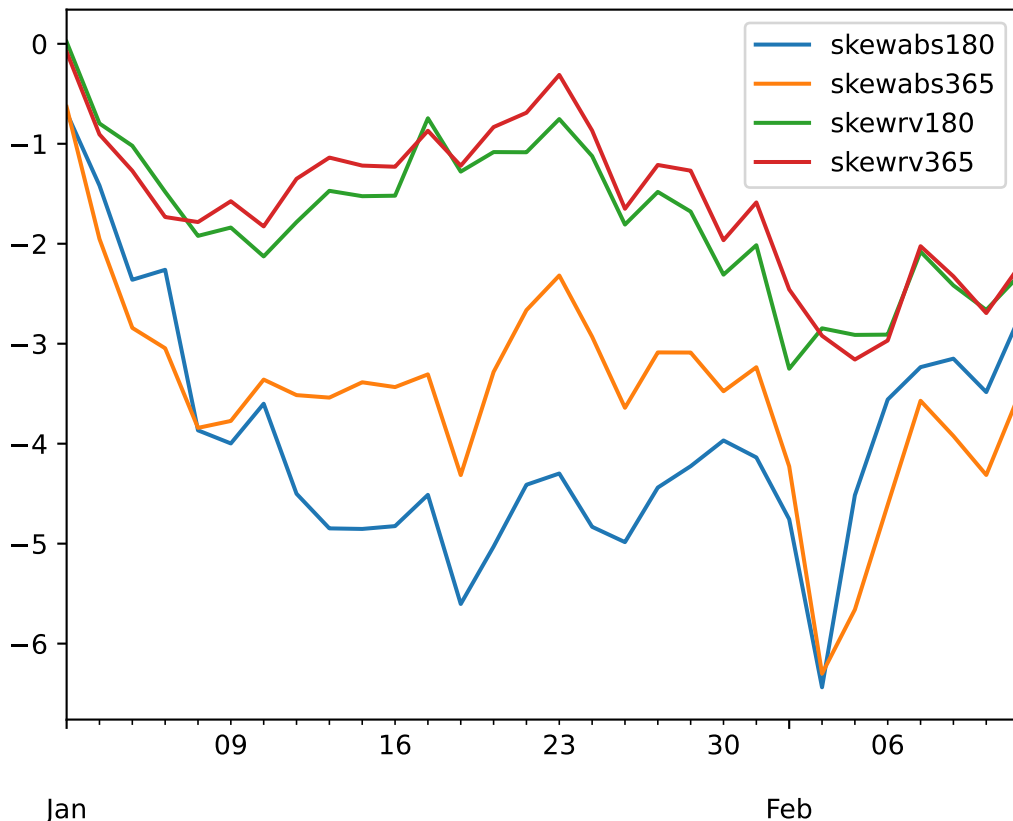
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.008}
ann. std {'relcarry': 6.012}
ann. SR {'relcarry': 0.33}



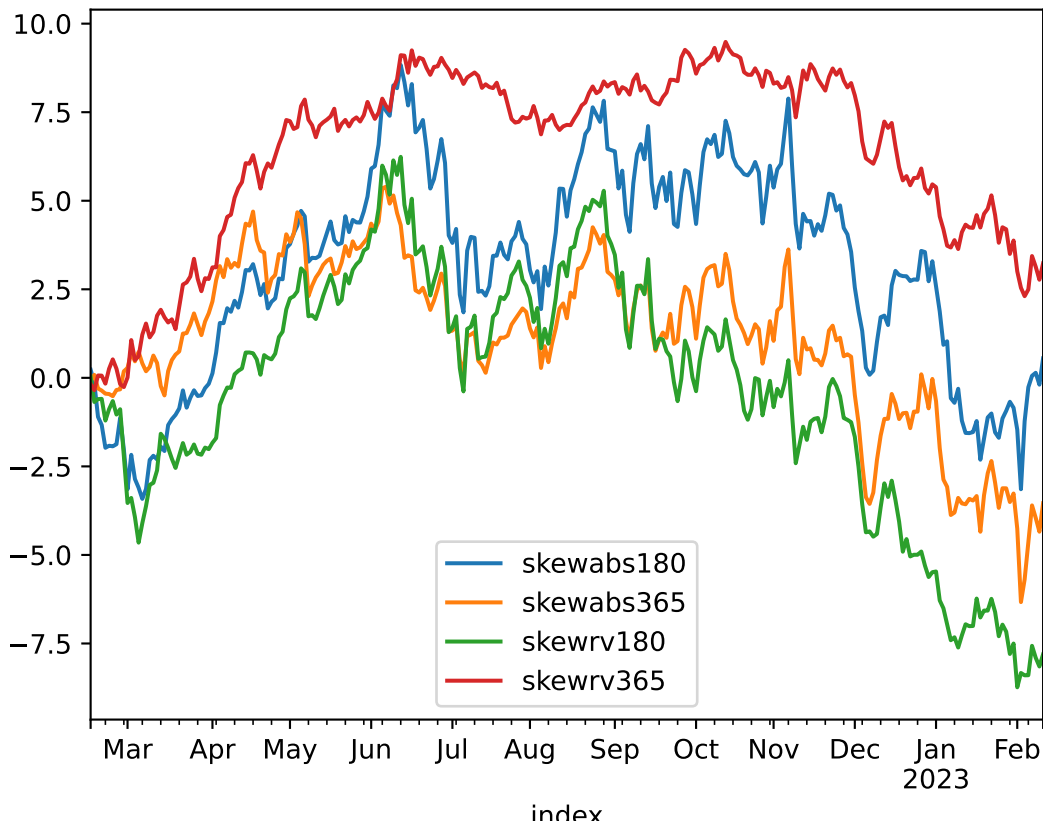
Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.955}
ann. std {'relcarry': 9.881}
ann. SR {'relcarry': 0.6}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -23.399, 'skewabs365': -29.953, 'skewrv180': -19.779, 'skewrv365': -19.018}
ann. std {'skewabs180': 12.139, 'skewabs365': 11.965, 'skewrv180': 7.398, 'skewrv365': 7.256}
ann. SR {'skewabs180': -1.93, 'skewabs365': -2.5, 'skewrv180': -2.67, 'skewrv365': -2.62}



Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 0.544, 'skewabs365': -3.5, 'skewrv180': -7.714, 'skewrv365': 3.197}
ann. std {'skewabs180': 10.537, 'skewabs365': 8.845, 'skewrv180': 9.212, 'skewrv365': 5.346}
ann. SR {'skewabs180': 0.05, 'skewabs365': -0.4, 'skewrv180': -0.84, 'skewrv365': 0.6}

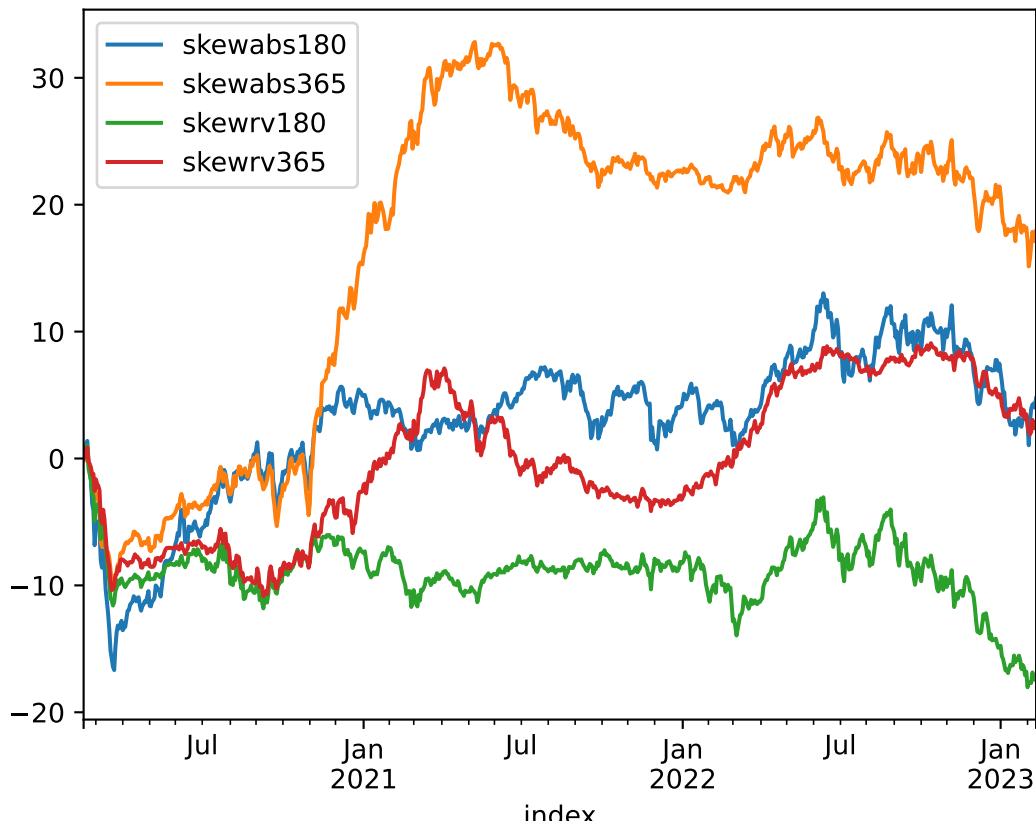


Total Trading Rule P&L for period '3Y'

ann. mean {'skewabs180': 1.556, 'skewabs365': 5.885, 'skewrv180': -5.612, 'skewrv365': 0.931}

ann. std {'skewabs180': 9.723, 'skewabs365': 9.058, 'skewrv180': 7.772, 'skewrv365': 6.685}

ann. SR {'skewabs180': 0.16, 'skewabs365': 0.65, 'skewrv180': -0.72, 'skewrv365': 0.14}

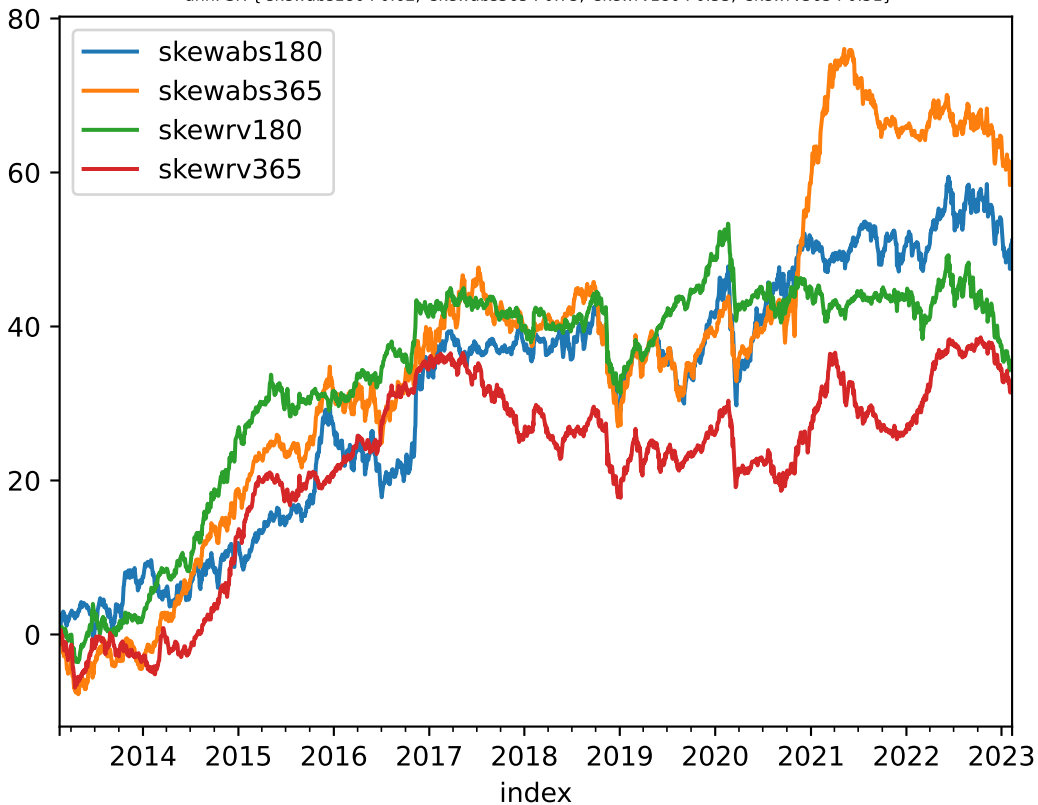


Total Trading Rule P&L for period '10Y'

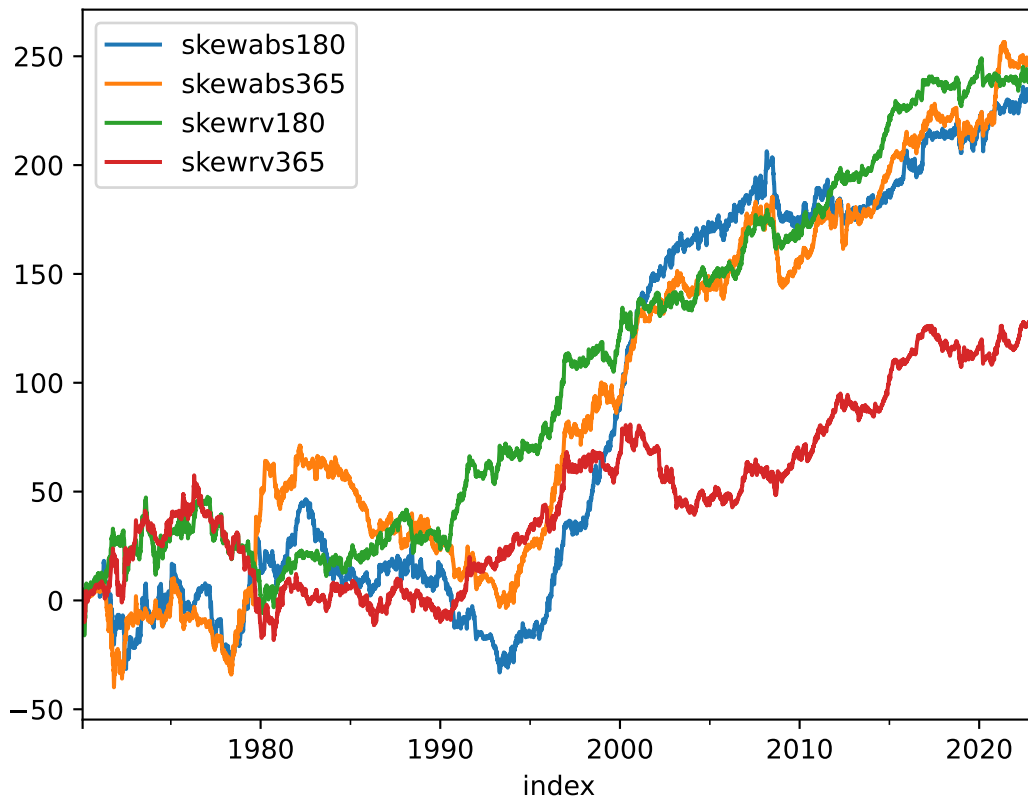
ann. mean {'skewabs180': 5.026, 'skewabs365': 6.007, 'skewrv180': 3.46, 'skewrv365': 3.177}

ann. std {'skewabs180': 8.096, 'skewabs365': 8.063, 'skewrv180': 6.584, 'skewrv365': 6.194}

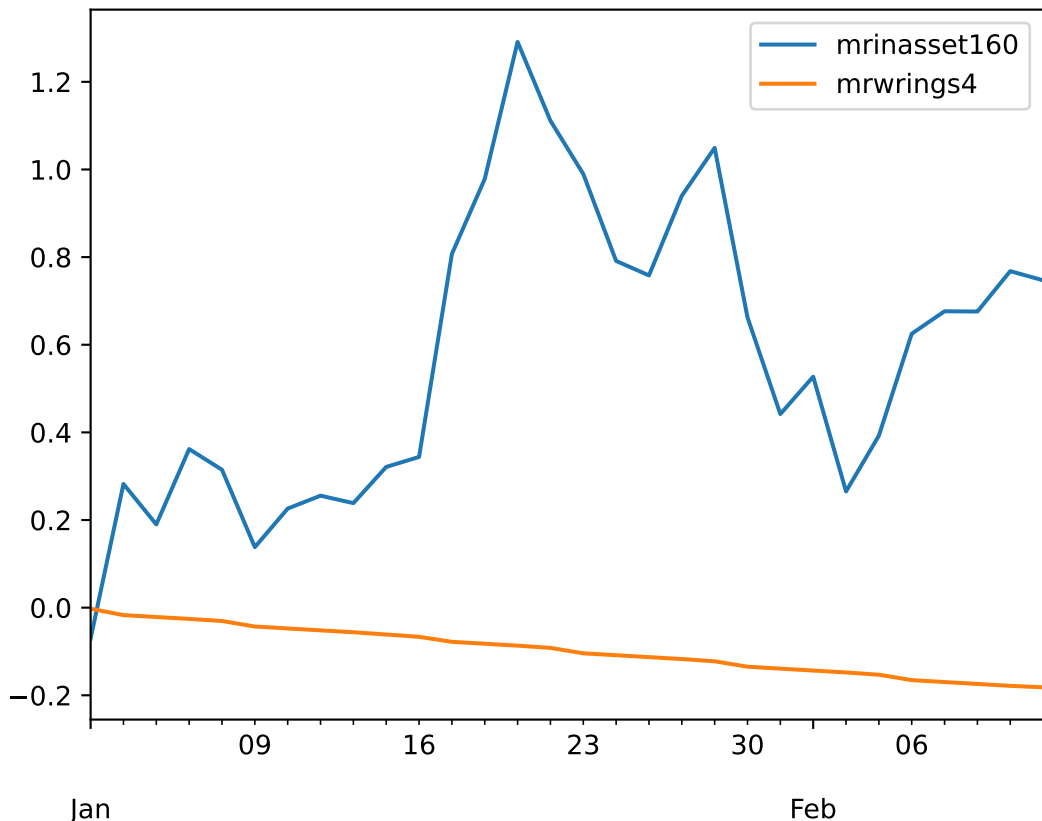
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.75, 'skewrv180': 0.53, 'skewrv365': 0.51}



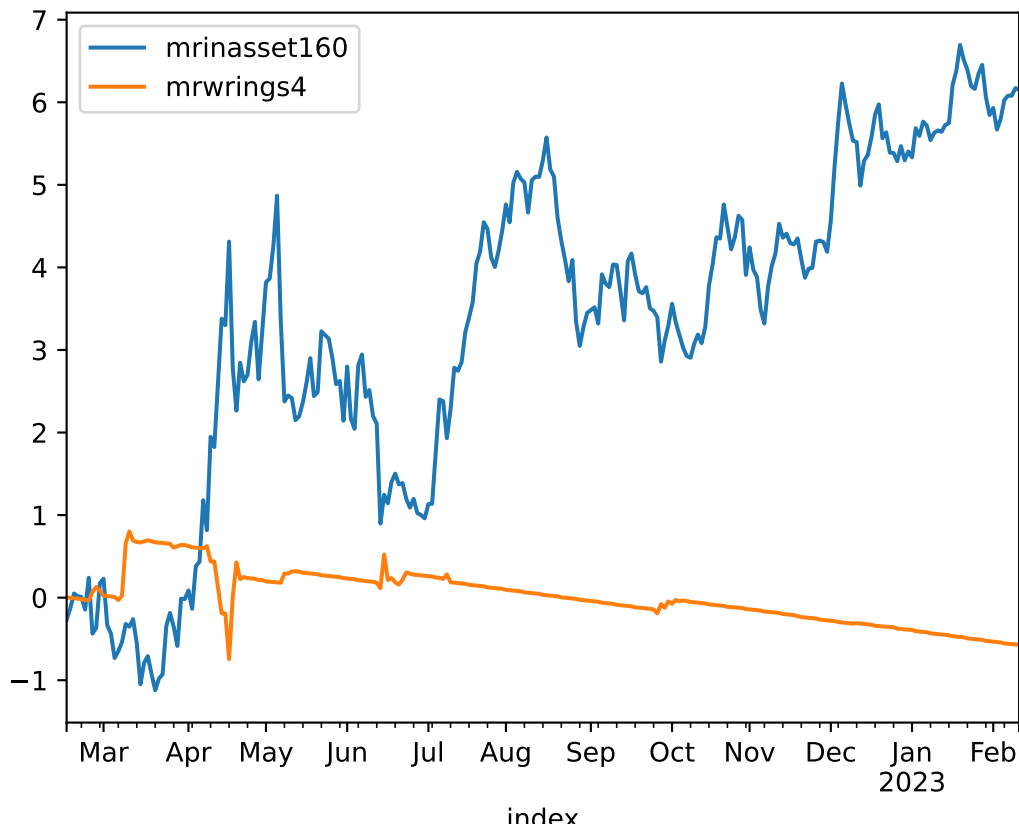
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.214, 'skewabs365': 4.473, 'skewrv180': 4.274, 'skewrv365': 2.257}
ann. std {'skewabs180': 10.793, 'skewabs365': 10.301, 'skewrv180': 9.475, 'skewrv365': 8.784}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.26}



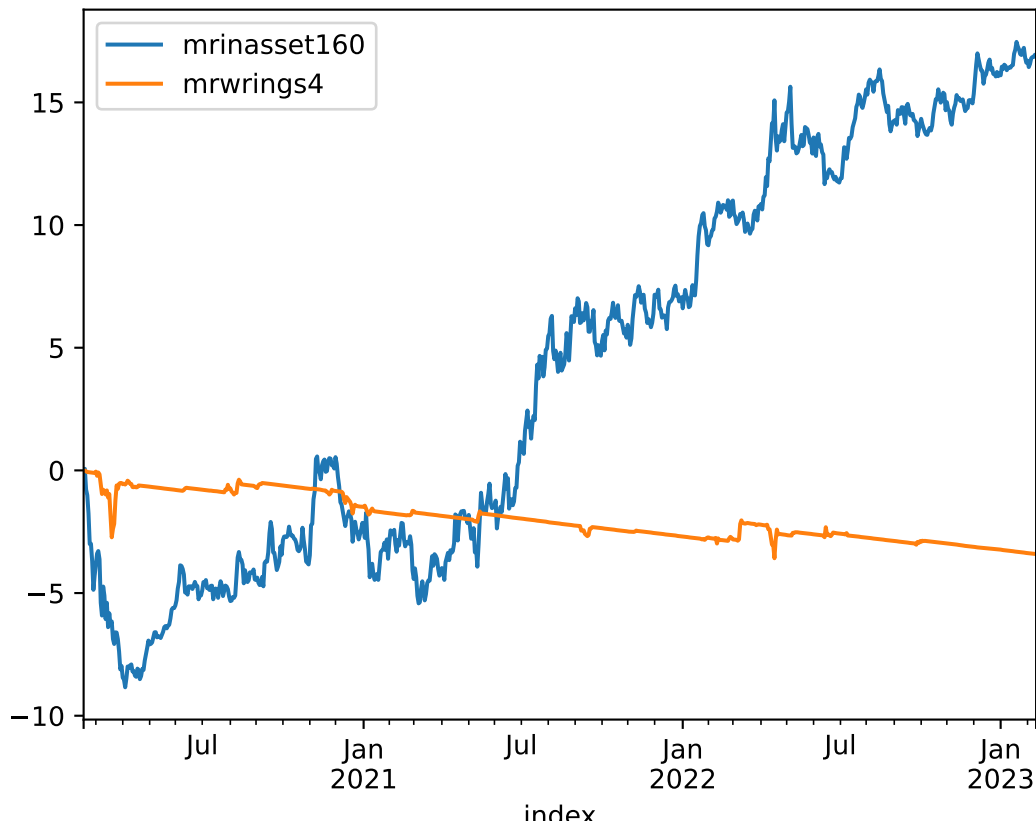
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 6.375, 'mrwrings4': -1.551}
ann. std {'mrinasset160': 3.014, 'mrwrings4': 0.054}
ann. SR {'mrinasset160': 2.12, 'mrwrings4': -28.52}



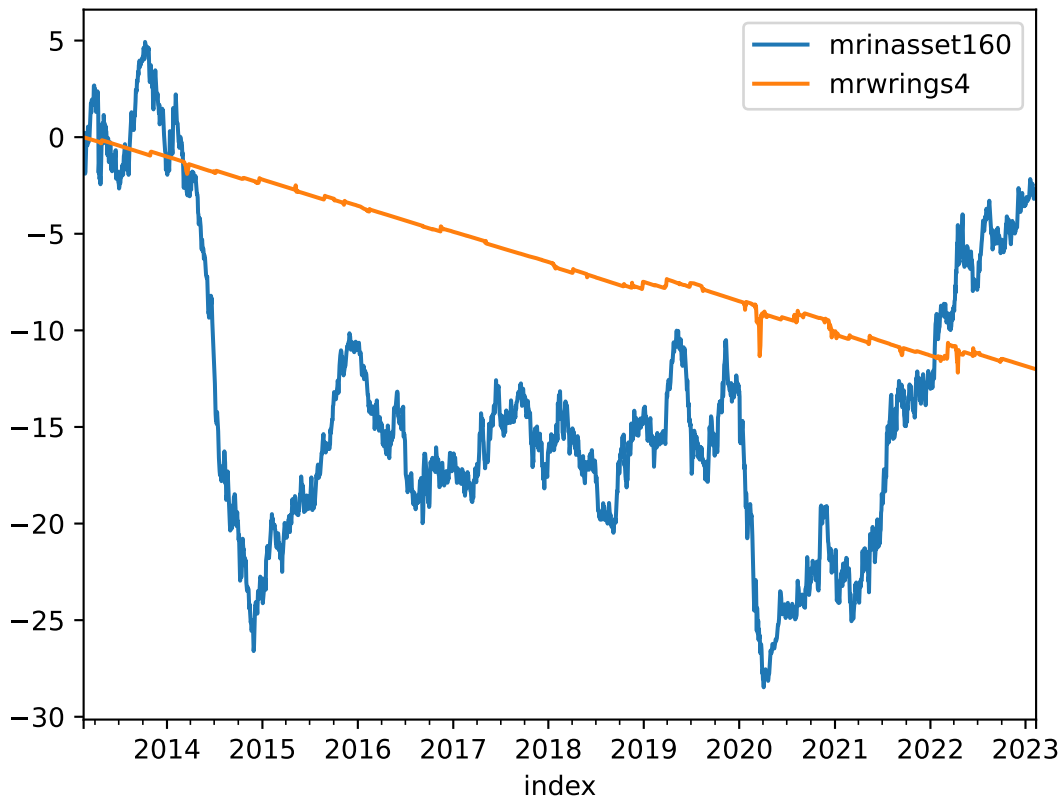
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 6.079, 'mrwrings4': -0.564}
ann. std {'mrinasset160': 5.671, 'mrwrings4': 1.451}
ann. SR {'mrinasset160': 1.07, 'mrwrings4': -0.39}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.554, 'mrwrings4': -1.119}
ann. std {'mrinasset160': 6.703, 'mrwrings4': 1.519}
ann. SR {'mrinasset160': 0.83, 'mrwrings4': -0.74}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.266, 'mrwrings4': -1.18}
ann. std {'mrinasset160': 6.551, 'mrwrings4': 0.899}
ann. SR {'mrinasset160': -0.04, 'mrwrings4': -1.31}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.16, 'mrwrings4': -2.31}
ann. std {'mrinasset160': 11.164, 'mrwrings4': 2.622}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.88}

