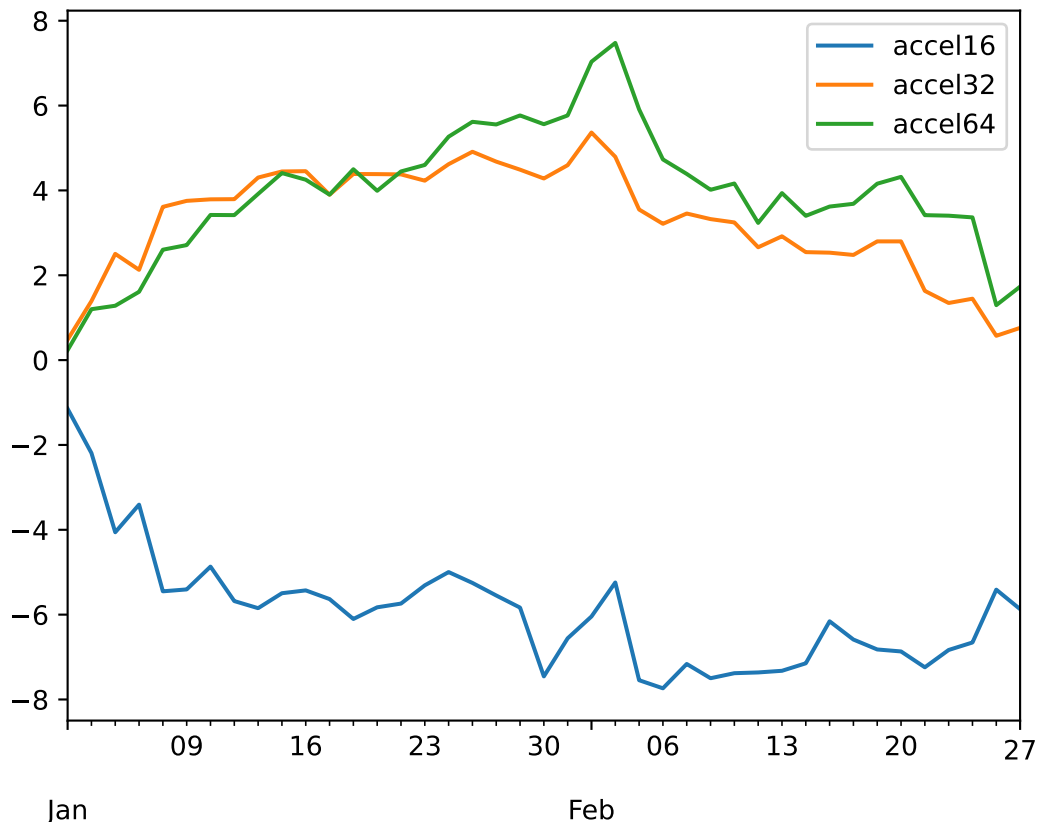
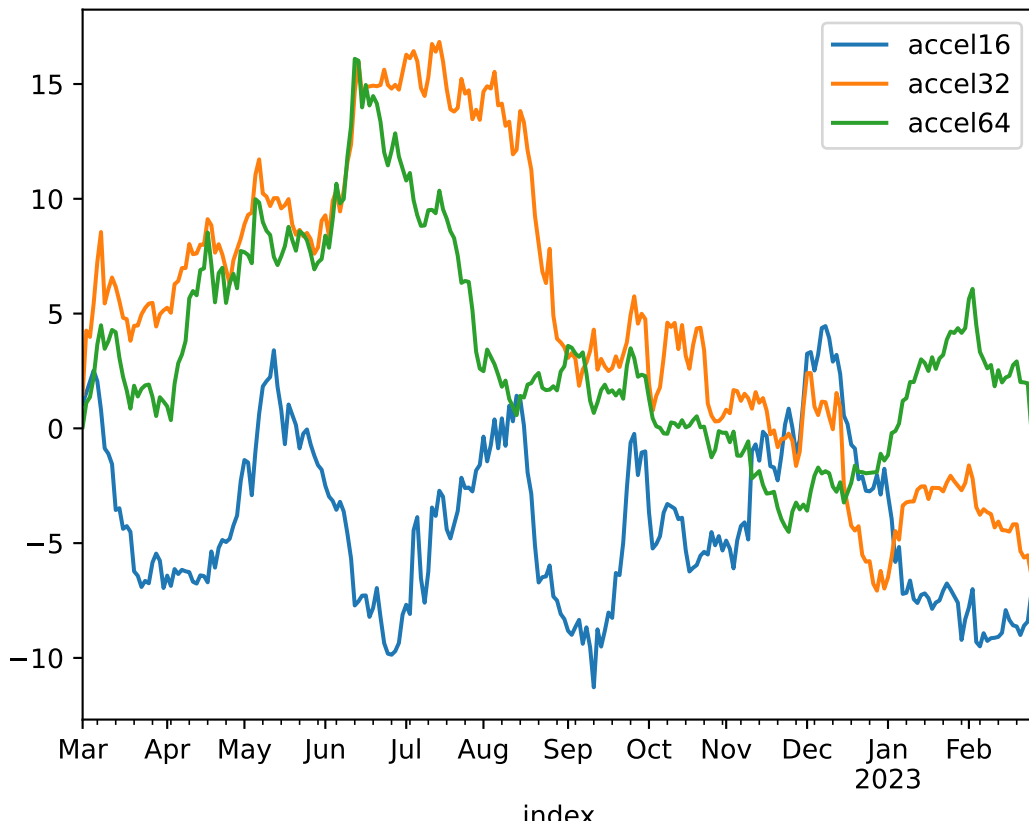


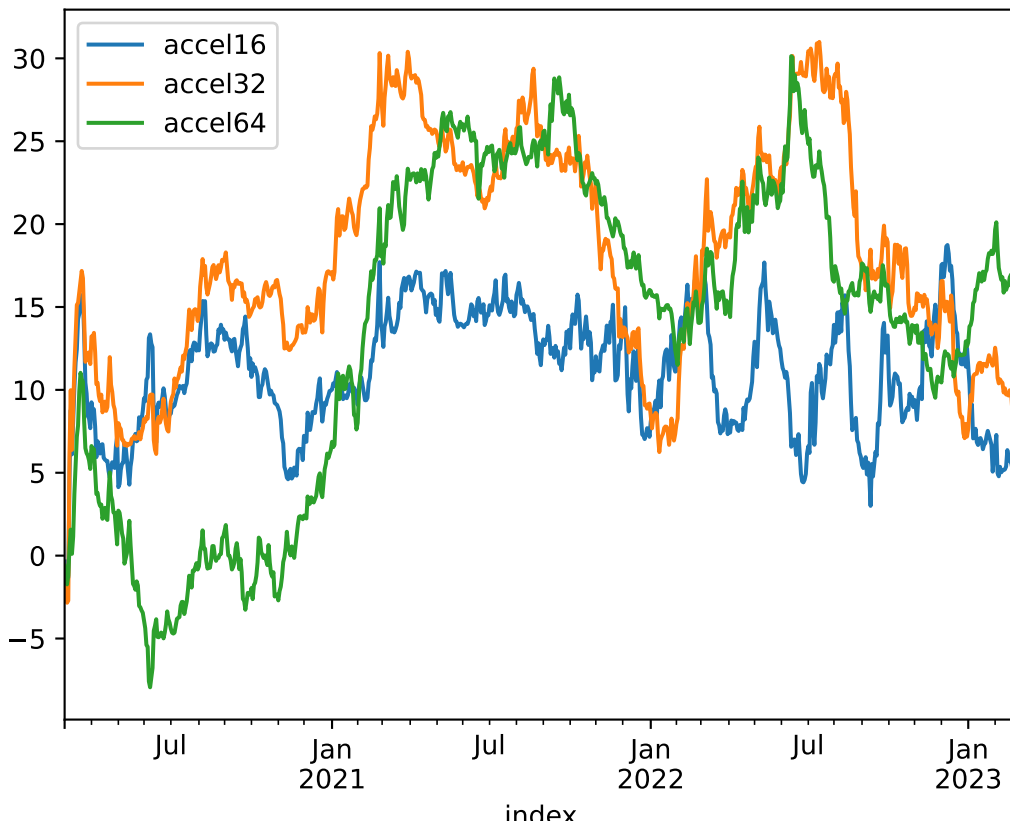
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -36.654, 'accel32': 4.742, 'accel64': 10.809}
ann. std {'accel16': 12.68, 'accel32': 8.592, 'accel64': 10.697}
ann. SR {'accel16': -2.89, 'accel32': 0.55, 'accel64': 1.01}



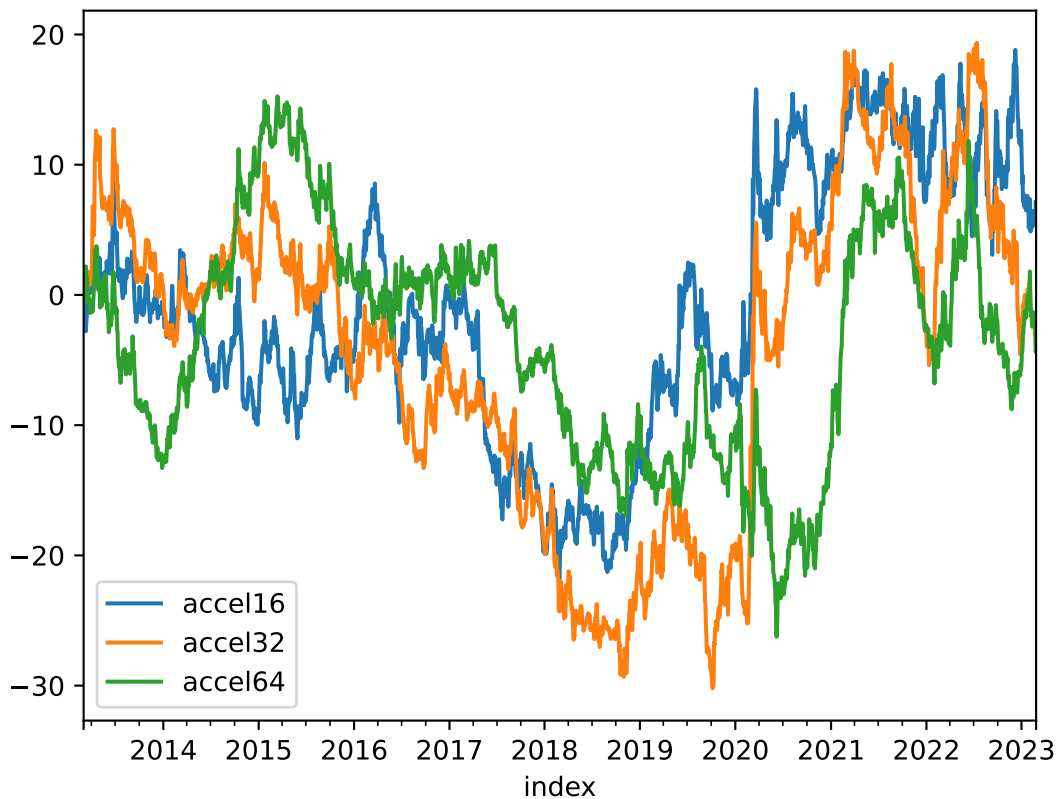
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -7.513, 'accel32': -6.123, 'accel64': 0.324}
ann. std {'accel16': 15.936, 'accel32': 13.988, 'accel64': 11.73}
ann. SR {'accel16': -0.47, 'accel32': -0.44, 'accel64': 0.03}



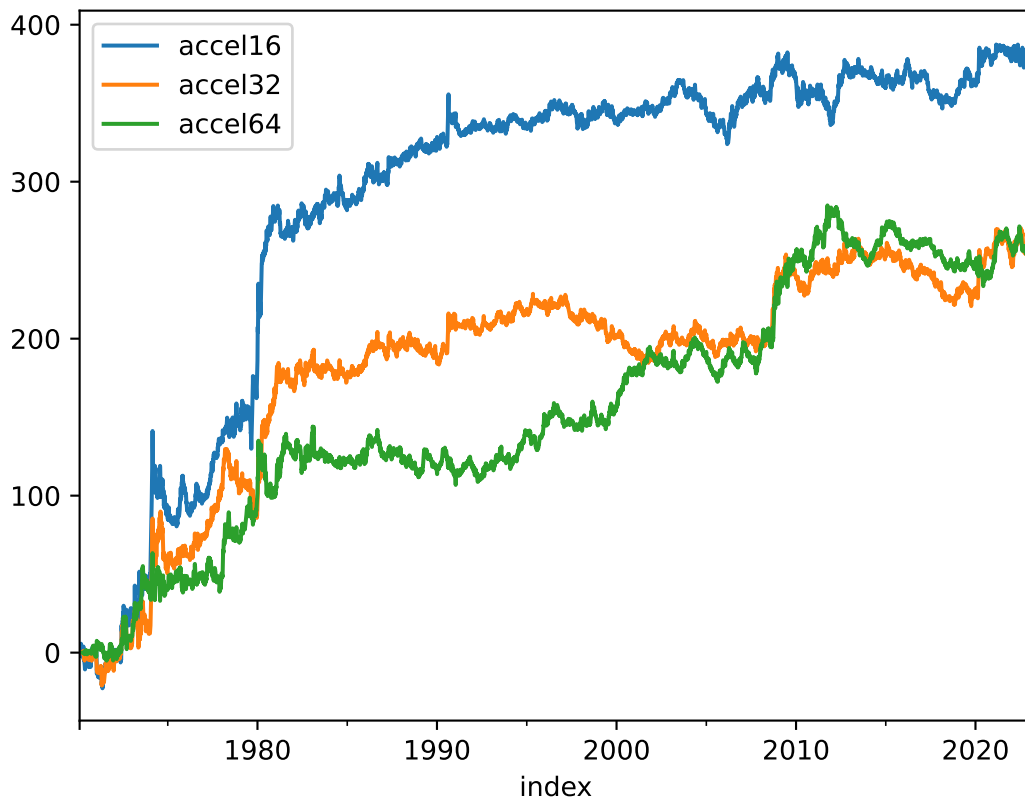
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 2.181, 'accel32': 2.602, 'accel64': 4.708}
ann. std {'accel16': 14.77, 'accel32': 13.921, 'accel64': 11.458}
ann. SR {'accel16': 0.15, 'accel32': 0.19, 'accel64': 0.41}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.661, 'accel32': -0.363, 'accel64': -0.387}
ann. std {'accel16': 11.991, 'accel32': 11.168, 'accel64': 9.586}
ann. SR {'accel16': 0.06, 'accel32': -0.03, 'accel64': -0.04}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.958, 'accel32': 4.572, 'accel64': 4.729}
ann. std {'accel16': 15.662, 'accel32': 13.739, 'accel64': 13.254}
ann. SR {'accel16': 0.44, 'accel32': 0.33, 'accel64': 0.36}

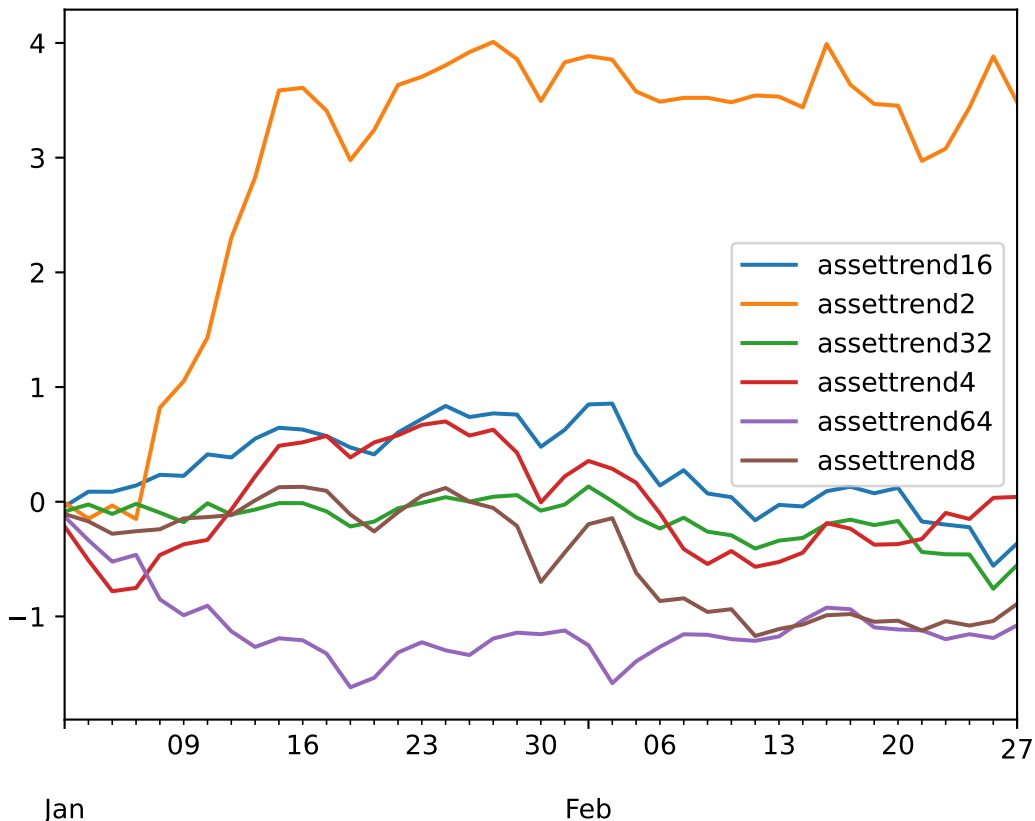


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': -2.271, 'assettrend2': 21.754, 'assettrend32': -3.448, 'assettrend4': 0.263, 'assettrend64': -6.726, 'assettrend8': -5.564}

ann. std {'assettrend16': 2.515, 'assettrend2': 5.395, 'assettrend32': 1.752, 'assettrend4': 2.92, 'assettrend64': 2.244, 'assettrend8': 2.515}

ann. SR {'assettrend16': -0.9, 'assettrend2': 4.03, 'assettrend32': -1.97, 'assettrend4': 0.09, 'assettrend64': -3.0, 'assettrend8': -2.21}

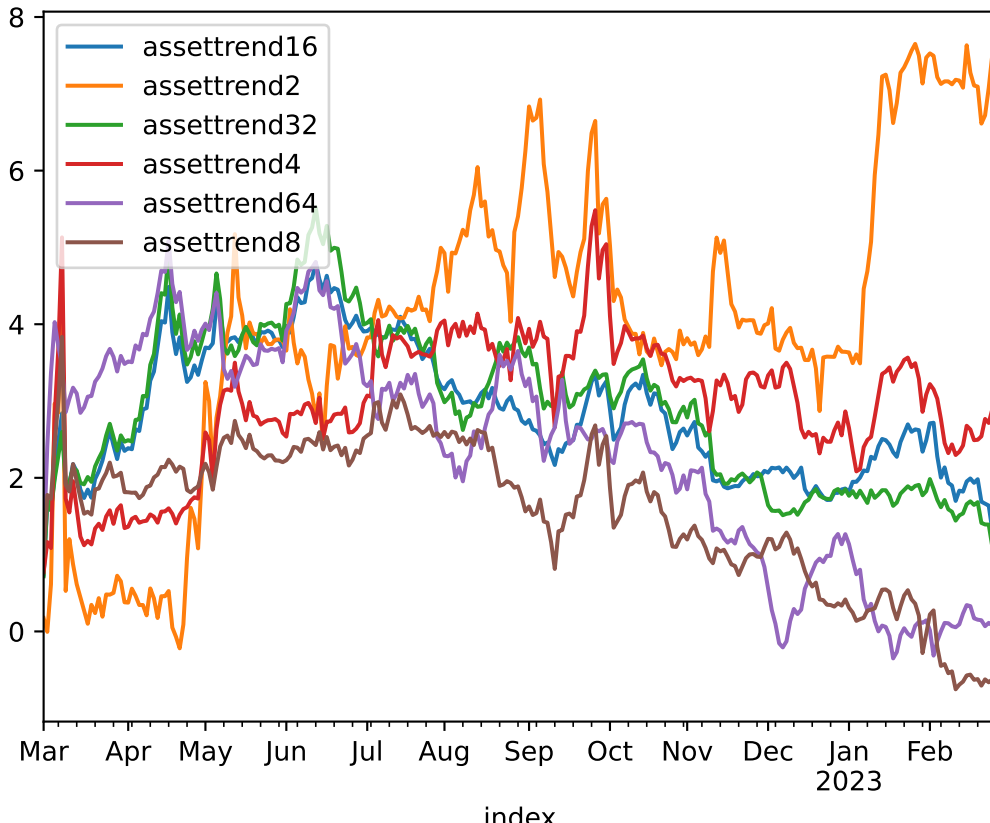


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 1.474, 'assettrend2': 7.015, 'assettrend32': 1.279, 'assettrend4': 2.862, 'assettrend64': 0.186, 'assettrend8': -0.467}

ann. std {'assettrend16': 2.957, 'assettrend2': 7.434, 'assettrend32': 3.158, 'assettrend4': 5.536, 'assettrend64': 3.665, 'assettrend8': 3.564}

ann. SR {'assettrend16': 0.5, 'assettrend2': 0.94, 'assettrend32': 0.4, 'assettrend4': 0.52, 'assettrend64': 0.05, 'assettrend8': -0.13}

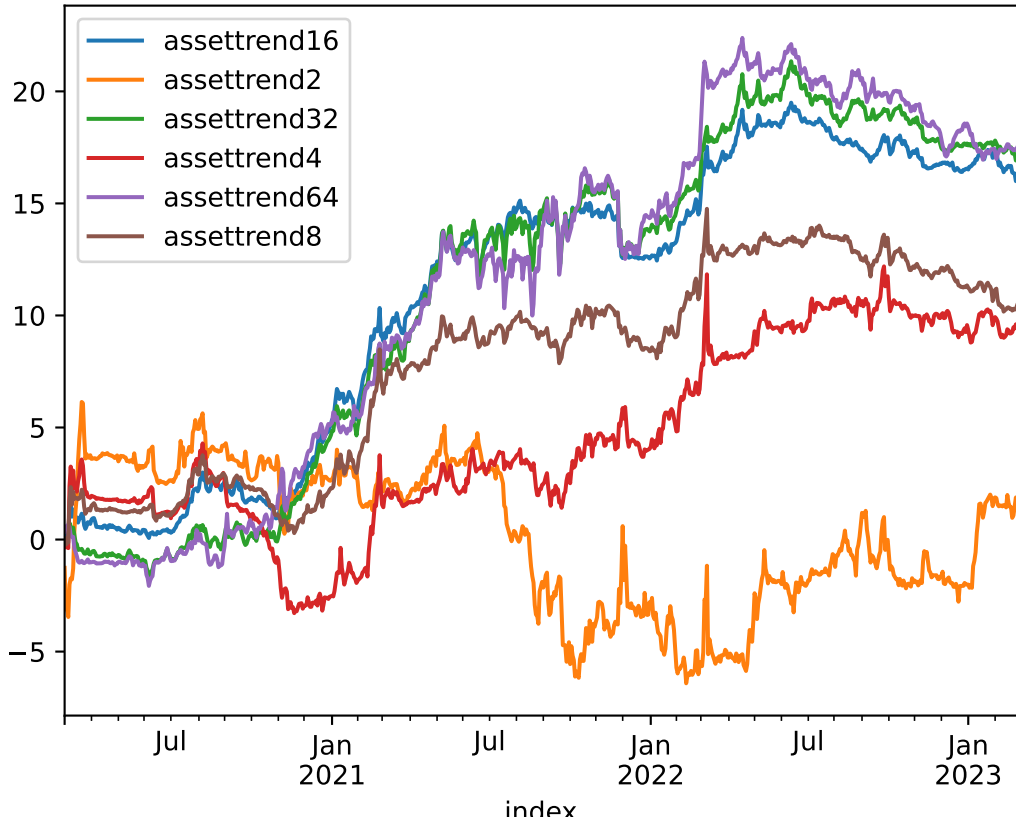


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.307, 'assettrend2': 0.485, 'assettrend32': 5.612, 'assettrend4': 3.151, 'assettrend64': 5.733, 'assettrend8': 3.425}

ann. std {'assettrend16': 3.517, 'assettrend2': 7.337, 'assettrend32': 4.246, 'assettrend4': 5.253, 'assettrend64': 5.043, 'assettrend8': 3.737}

ann. SR {'assettrend16': 1.51, 'assettrend2': 0.07, 'assettrend32': 1.32, 'assettrend4': 0.6, 'assettrend64': 1.14, 'assettrend8': 0.92}

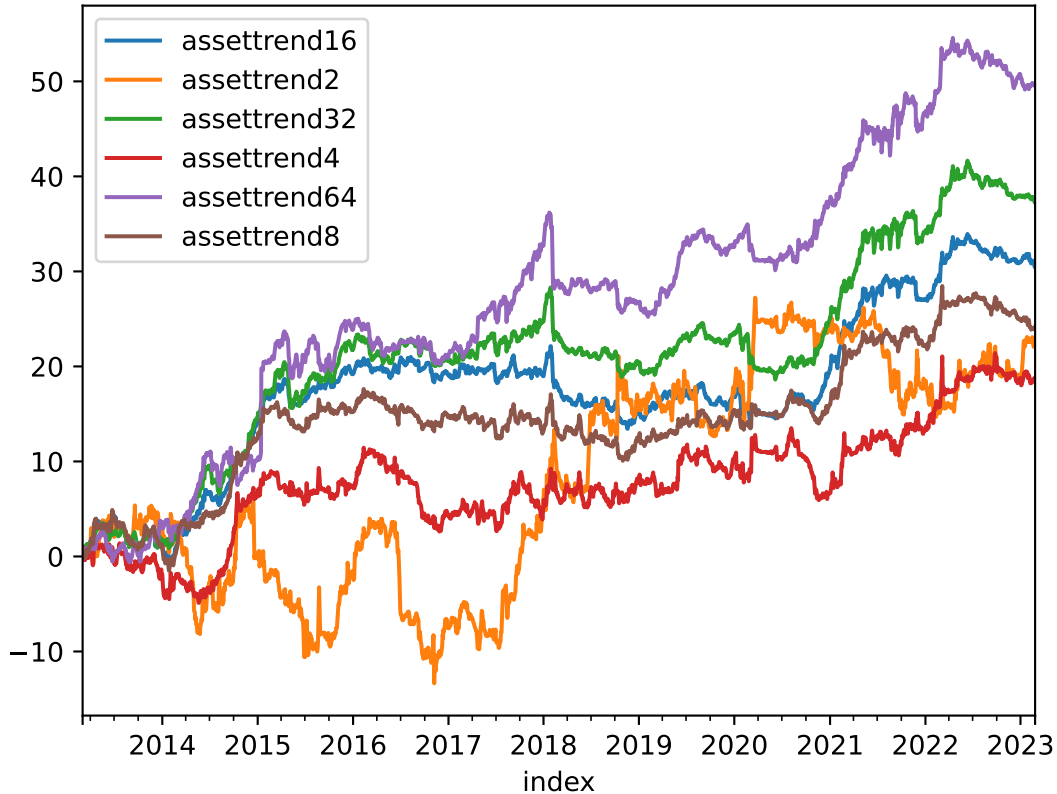


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 3.008, 'assettrend2': 2.217, 'assettrend32': 3.676, 'assettrend4': 1.849, 'assettrend64': 4.878, 'assettrend8': 2.371}

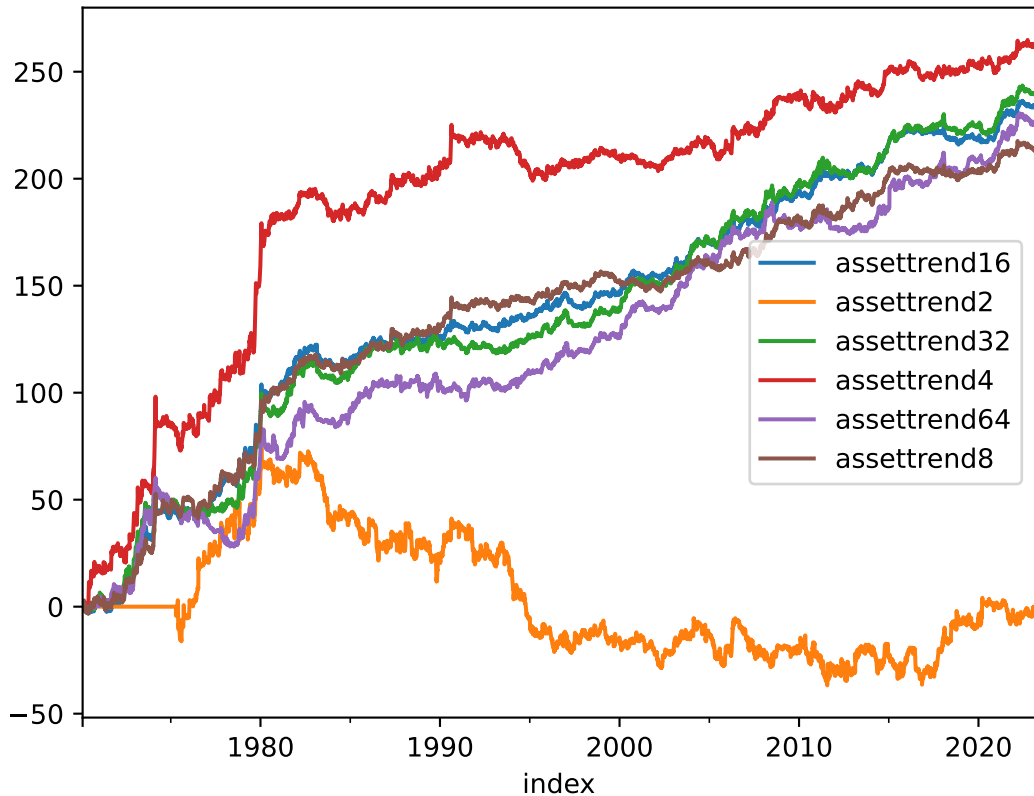
ann. std {'assettrend16': 3.244, 'assettrend2': 8.215, 'assettrend32': 3.703, 'assettrend4': 4.992, 'assettrend64': 5.284, 'assettrend8': 3.567}

ann. SR {'assettrend16': 0.93, 'assettrend2': 0.27, 'assettrend32': 0.99, 'assettrend4': 0.37, 'assettrend64': 0.92, 'assettrend8': 0.66}



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

ann. mean {'assettrend16': 4.31, 'assettrend2': -0.01, 'assettrend32': 4.425, 'assettrend4': 4.85, 'assettrend64': 4.173, 'assettrend8': 3.945}
ann. std {'assettrend16': 4.633, 'assettrend2': 10.018, 'assettrend32': 4.848, 'assettrend4': 7.337, 'assettrend64': 5.407, 'assettrend8': 5.016}
ann. SR {'assettrend16': 0.93, 'assettrend2': -0.0, 'assettrend32': 0.91, 'assettrend4': 0.66, 'assettrend64': 0.77, 'assettrend8': 0.79}

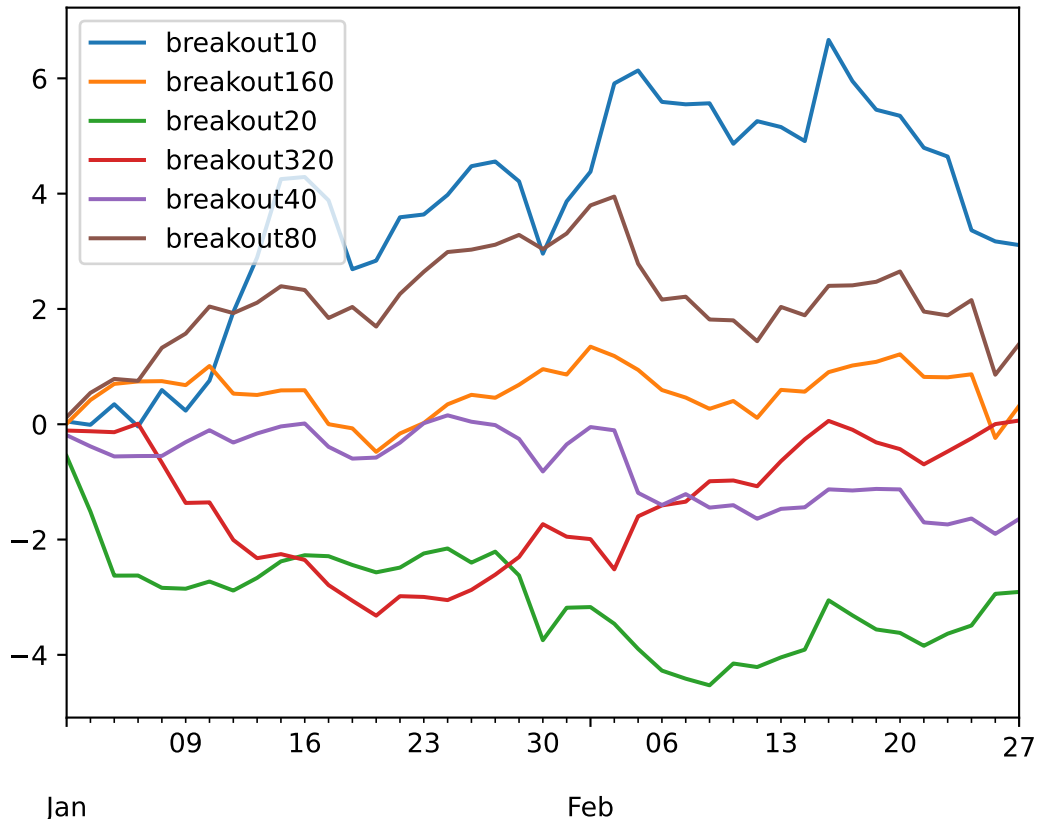


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 19.406, 'breakout160': 1.987, 'breakout20': -18.161, 'breakout320': 0.4, 'breakout40': -10.257, 'breakout80': 8.684}

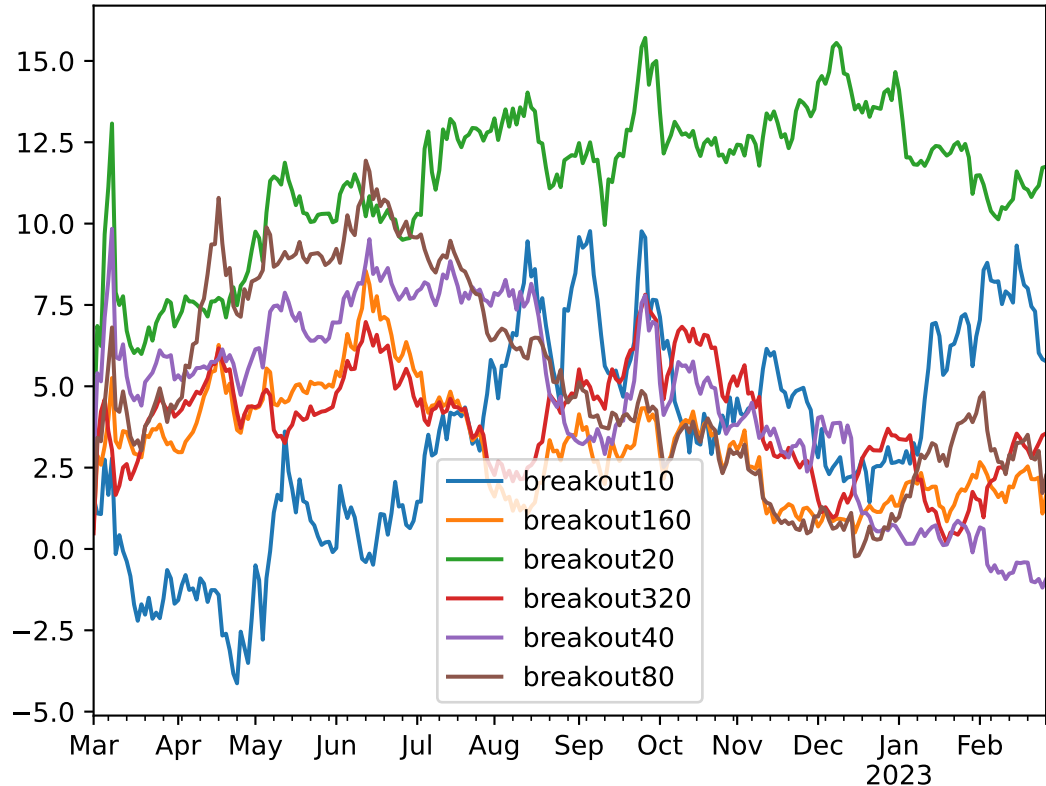
ann. std {'breakout10': 11.201, 'breakout160': 5.18, 'breakout20': 6.385, 'breakout320': 5.421, 'breakout40': 4.605, 'breakout80': 6.963}

ann. SR {'breakout10': 1.73, 'breakout160': 0.38, 'breakout20': -2.84, 'breakout320': 0.07, 'breakout40': -2.23, 'breakout80': 1.25}



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

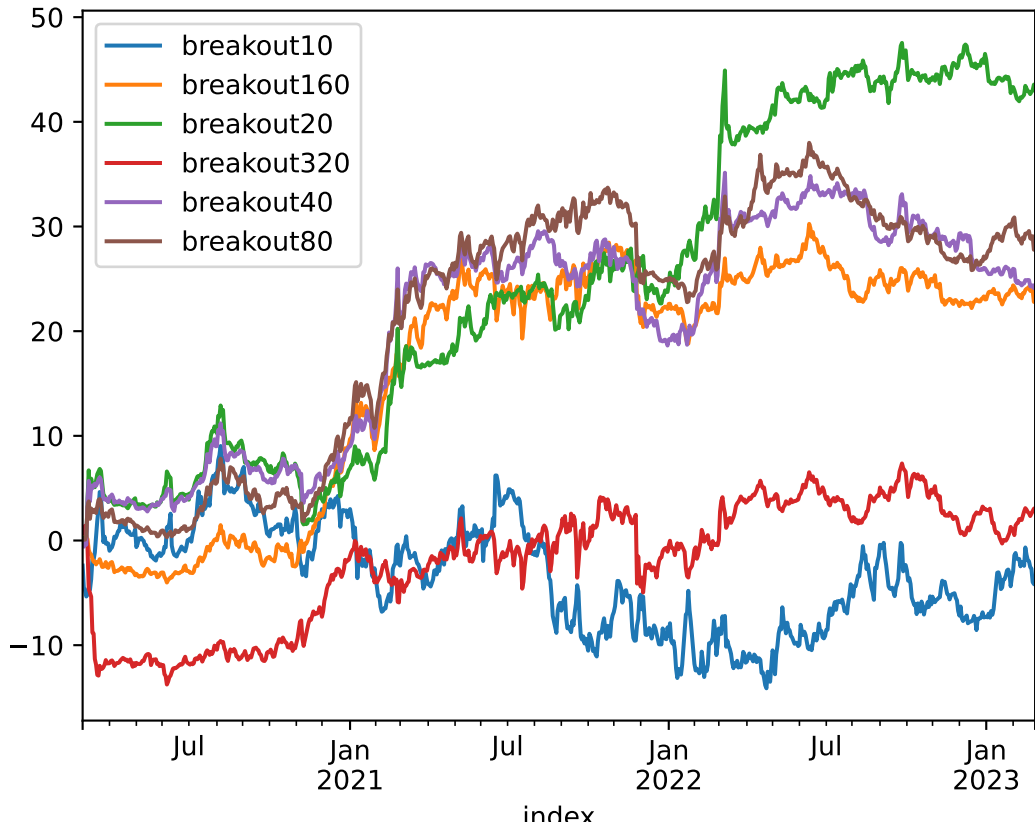
ann. mean {'breakout10': 5.679, 'breakout160': 1.619, 'breakout20': 11.57, 'breakout320': 3.498, 'breakout40': -0.916, 'breakout80': 2.215}
ann. std {'breakout10': 12.226, 'breakout160': 6.939, 'breakout20': 11.327, 'breakout320': 6.804, 'breakout40': 8.942, 'breakout80': 7.961}
ann. SR {'breakout10': 0.46, 'breakout160': 0.23, 'breakout20': 1.02, 'breakout320': 0.51, 'breakout40': -0.1, 'breakout80': 0.28}



index

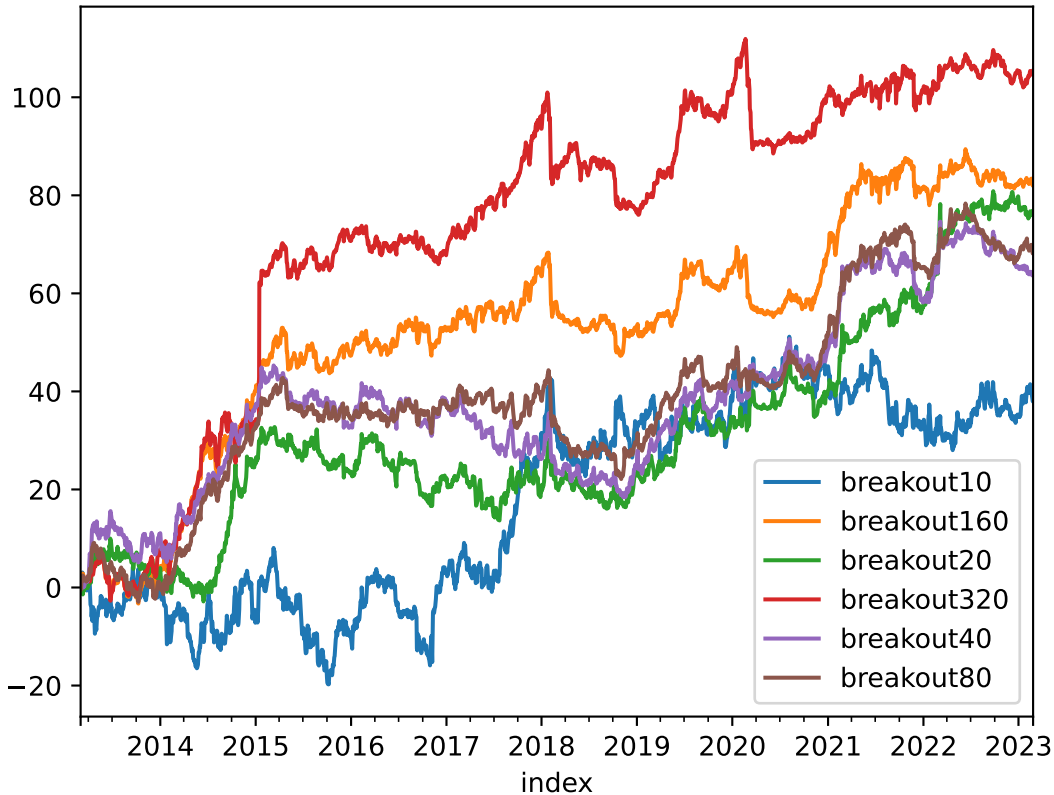
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -1.384, 'breakout160': 7.653, 'breakout20': 14.286, 'breakout320': 1.016, 'breakout40': 7.987, 'breakout80': 9.28}
ann. std {'breakout10': 13.638, 'breakout160': 9.208, 'breakout20': 11.337, 'breakout320': 10.286, 'breakout40': 9.908, 'breakout80': 9.233}
ann. SR {'breakout10': -0.1, 'breakout160': 0.83, 'breakout20': 1.26, 'breakout320': 0.1, 'breakout40': 0.81, 'breakout80': 1.01}



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

ann. mean {'breakout10': 3.723, 'breakout160': 8.103, 'breakout20': 7.55, 'breakout320': 10.348, 'breakout40': 6.272, 'breakout80': 6.741}
ann. std {'breakout10': 15.601, 'breakout160': 9.048, 'breakout20': 11.161, 'breakout320': 13.315, 'breakout40': 9.704, 'breakout80': 8.95}
ann. SR {'breakout10': 0.24, 'breakout160': 0.9, 'breakout20': 0.68, 'breakout320': 0.78, 'breakout40': 0.65, 'breakout80': 0.75}

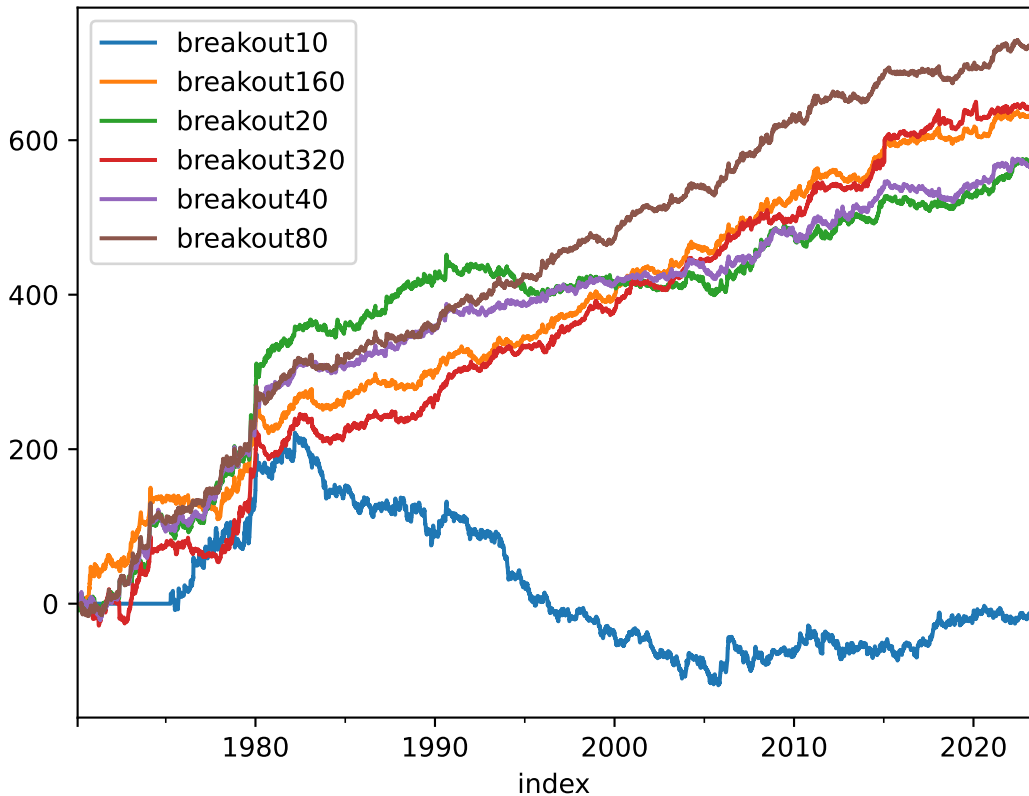


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.294, 'breakout160': 11.665, 'breakout20': 10.573, 'breakout320': 11.894, 'breakout40': 10.457, 'breakout80': 13.316}

ann. std {'breakout10': 20.756, 'breakout160': 12.438, 'breakout20': 15.984, 'breakout320': 13.001, 'breakout40': 13.182, 'breakout80': 12.685}

ann. SR {'breakout10': -0.01, 'breakout160': 0.94, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.79, 'breakout80': 1.05}

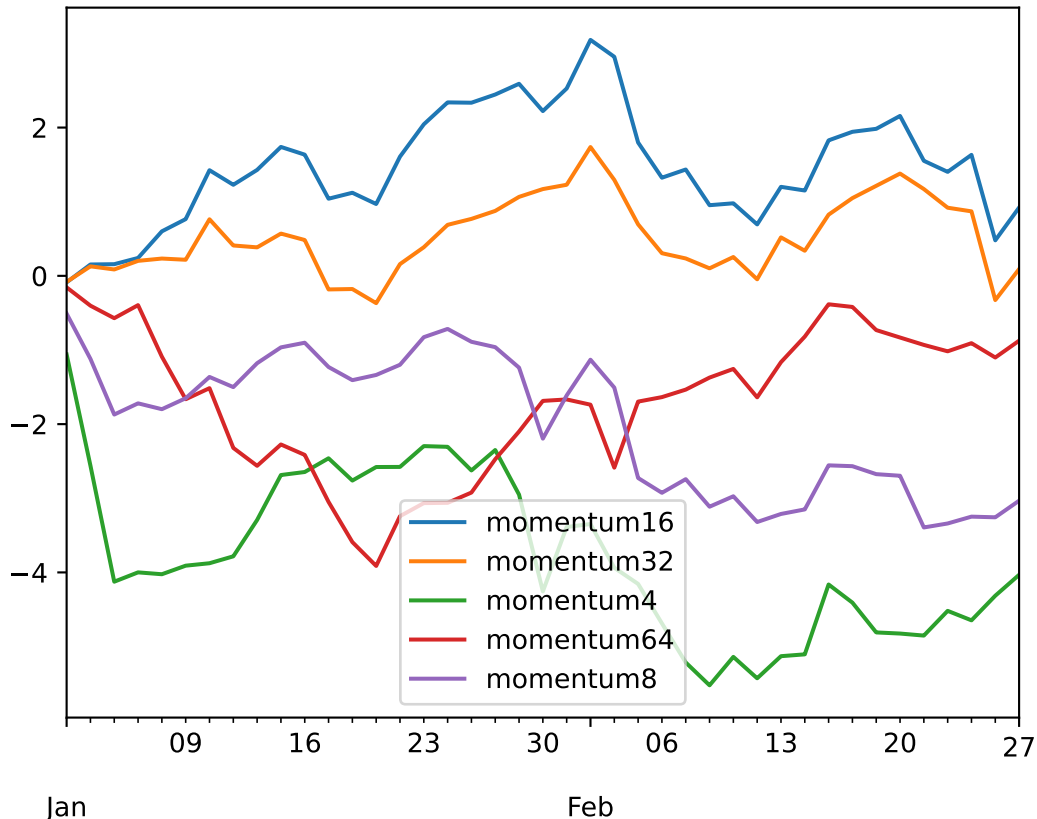


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 5.749, 'momentum32': 0.569, 'momentum4': -25.18, 'momentum64': -5.462, 'momentum8': -18.937}

ann. std {'momentum16': 6.814, 'momentum32': 5.666, 'momentum4': 8.804, 'momentum64': 6.231, 'momentum8': 6.248}

ann. SR {'momentum16': 0.84, 'momentum32': 0.1, 'momentum4': -2.86, 'momentum64': -0.88, 'momentum8': -3.03}

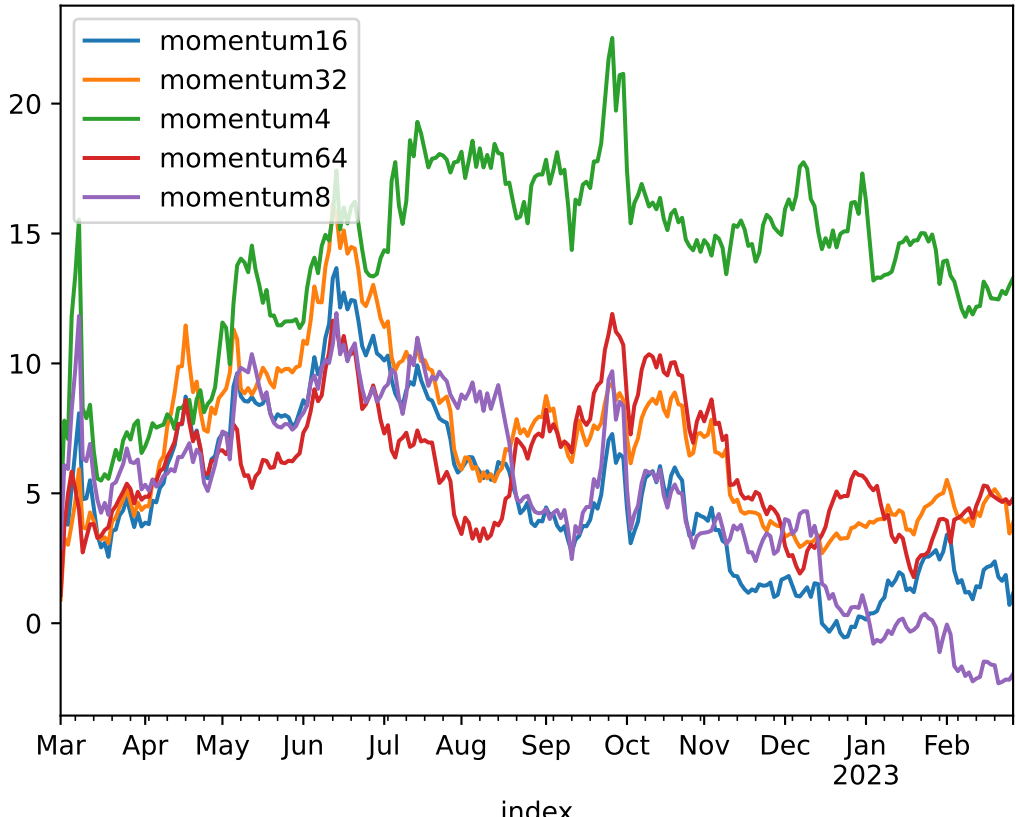


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 1.129, 'momentum32': 3.812, 'momentum4': 13.076, 'momentum64': 4.736, 'momentum8': -1.922}

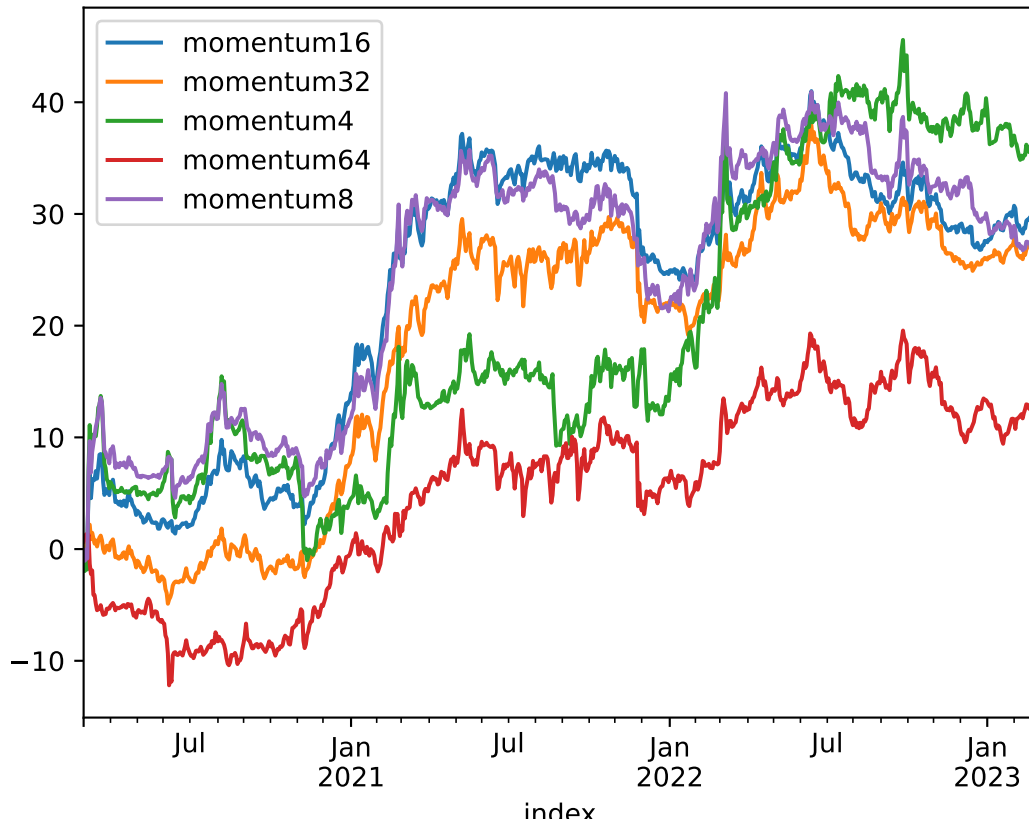
ann. std {'momentum16': 9.898, 'momentum32': 9.536, 'momentum4': 16.476, 'momentum64': 9.207, 'momentum8': 12.385}

ann. SR {'momentum16': 0.11, 'momentum32': 0.4, 'momentum4': 0.79, 'momentum64': 0.51, 'momentum8': -0.16}



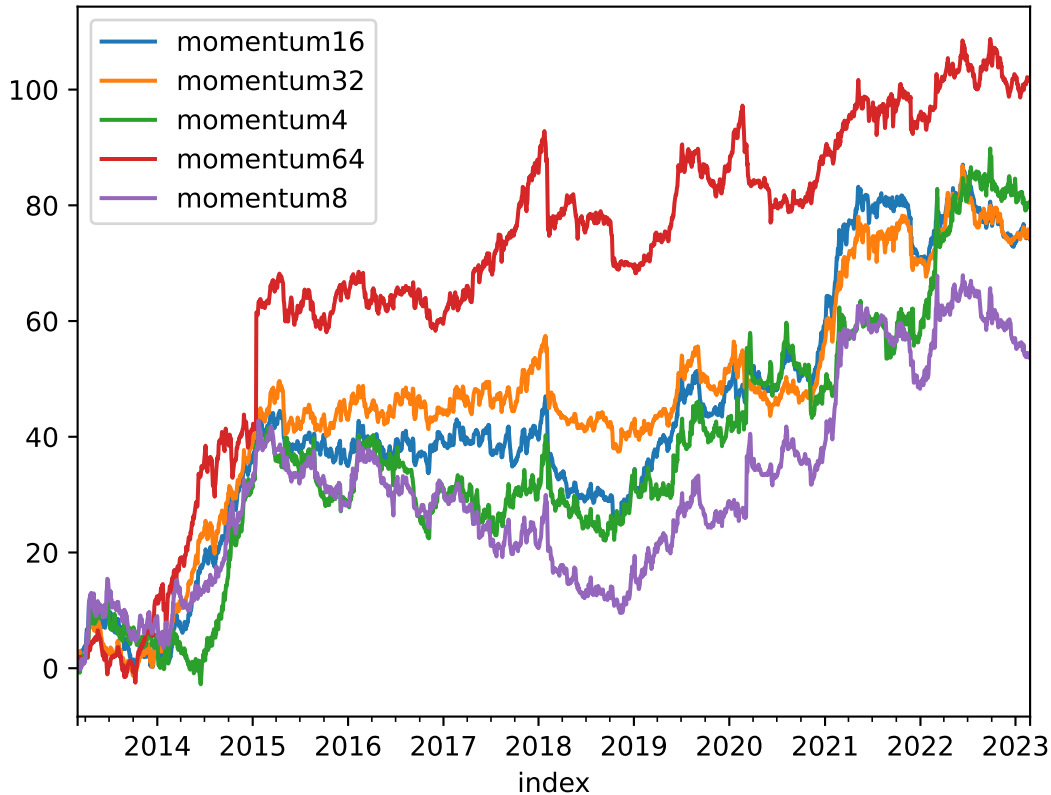
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 9.333, 'momentum32': 8.551, 'momentum4': 11.909, 'momentum64': 4.086, 'momentum8': 8.862}
ann. std {'momentum16': 10.825, 'momentum32': 10.481, 'momentum4': 15.814, 'momentum64': 10.648, 'momentum8': 12.706}
ann. SR {'momentum16': 0.86, 'momentum32': 0.82, 'momentum4': 0.75, 'momentum64': 0.38, 'momentum8': 0.7}



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

ann. mean {'momentum16': 7.317, 'momentum32': 7.323, 'momentum4': 7.913, 'momentum64': 9.983, 'momentum8': 5.306}
ann. std {'momentum16': 9.871, 'momentum32': 9.413, 'momentum4': 13.694, 'momentum64': 11.962, 'momentum8': 11.259}
ann. SR {'momentum16': 0.74, 'momentum32': 0.78, 'momentum4': 0.58, 'momentum64': 0.83, 'momentum8': 0.47}

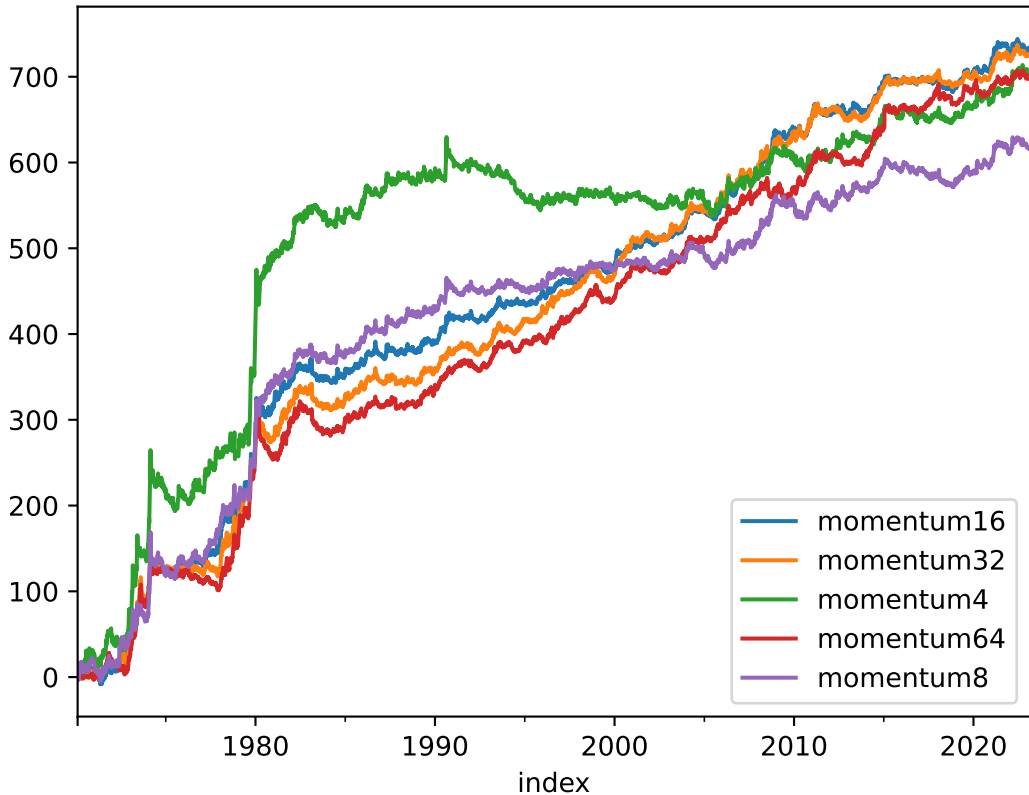


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.527, 'momentum32': 13.404, 'momentum4': 13.025, 'momentum64': 12.953, 'momentum8': 11.384}

ann. std {'momentum16': 14.134, 'momentum32': 13.743, 'momentum4': 20.001, 'momentum64': 13.357, 'momentum8': 15.792}

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

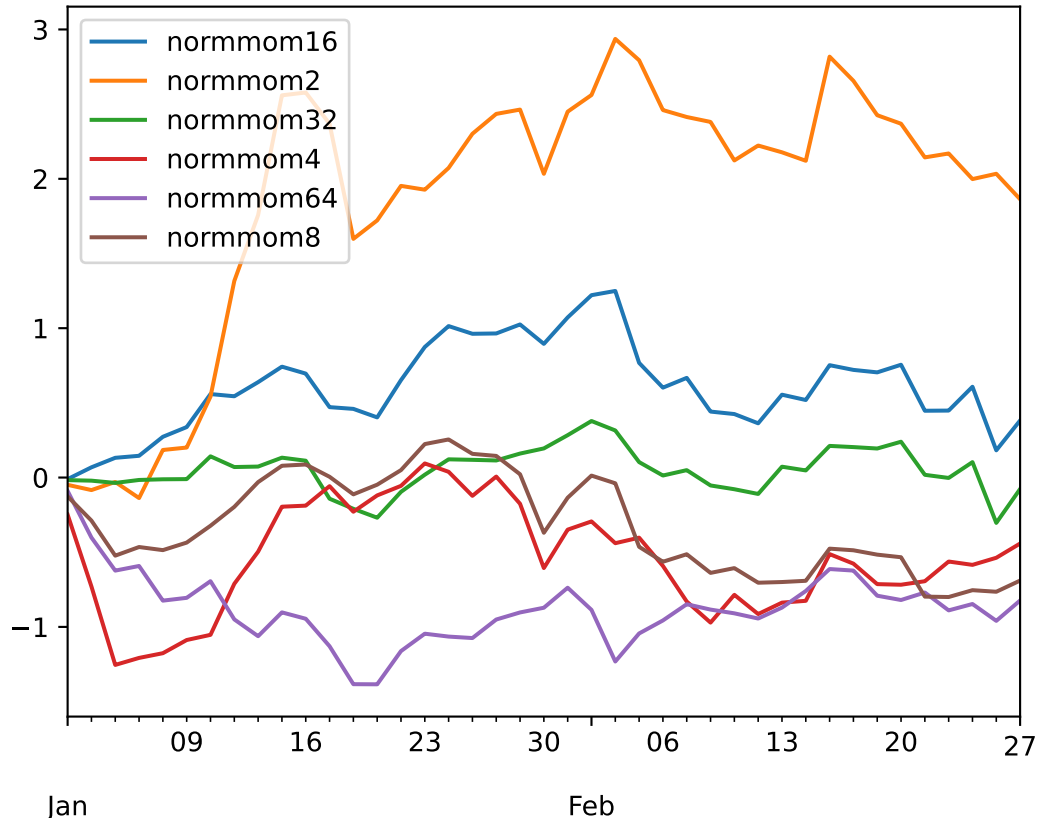


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 2.385, 'normmom2': 11.635, 'normmom32': -0.48, 'normmom4': -2.758, 'normmom64': -5.14, 'normmom8': -4.307}

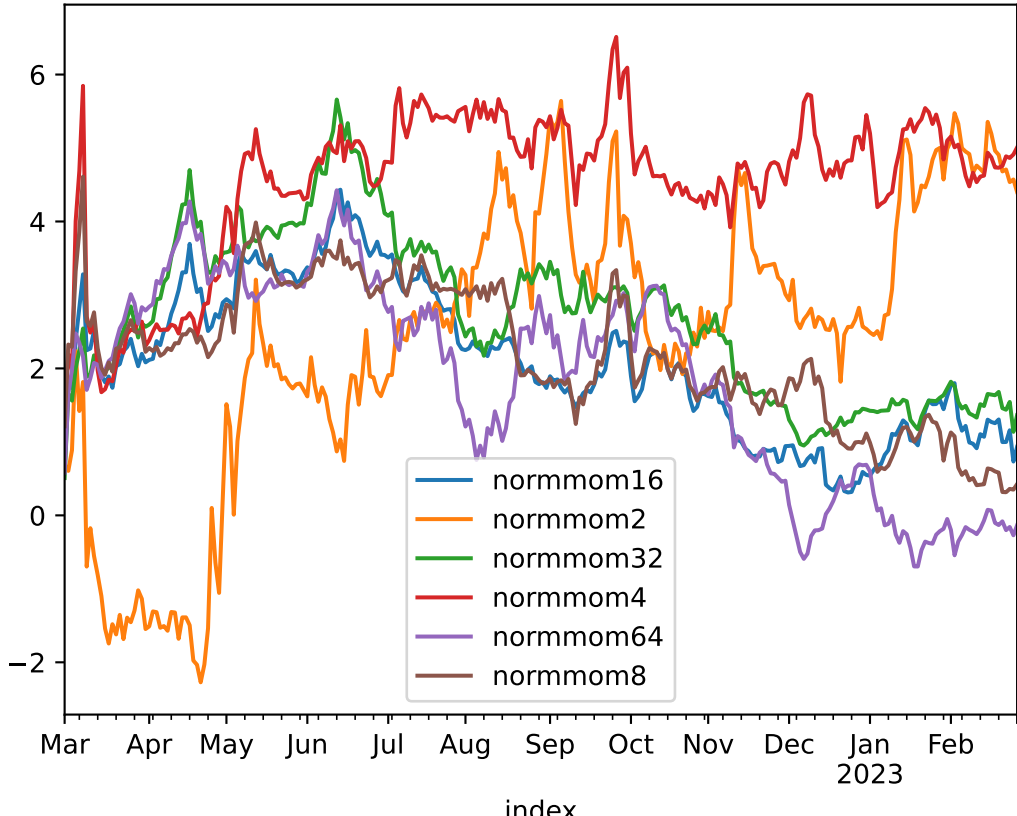
ann. std {'normmom16': 2.674, 'normmom2': 4.93, 'normmom32': 1.945, 'normmom4': 3.191, 'normmom64': 2.3, 'normmom8': 2.302}

ann. SR {'normmom16': 0.89, 'normmom2': 2.36, 'normmom32': -0.25, 'normmom4': -0.86, 'normmom64': -2.23, 'normmom8': -1.87}



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

ann. mean {'normmom16': 0.918, 'normmom2': 4.334, 'normmom32': 1.343, 'normmom4': 4.93, 'normmom64': -0.133, 'normmom8': 0.419}
ann. std {'normmom16': 3.099, 'normmom2': 6.882, 'normmom32': 3.073, 'normmom4': 5.721, 'normmom64': 3.386, 'normmom8': 3.992}
ann. SR {'normmom16': 0.3, 'normmom2': 0.63, 'normmom32': 0.44, 'normmom4': 0.86, 'normmom64': -0.04, 'normmom8': 0.1}

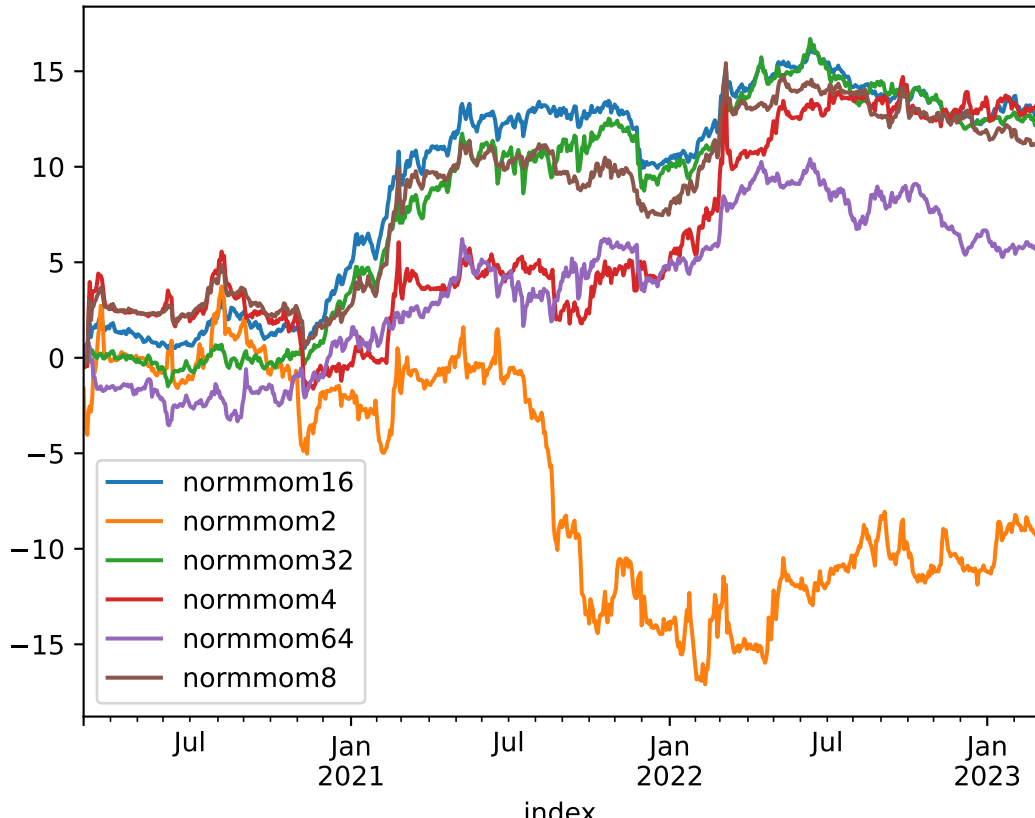


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 4.212, 'normmom2': -3.047, 'normmom32': 4.064, 'normmom4': 4.326, 'normmom64': 1.916, 'normmom8': 3.685}

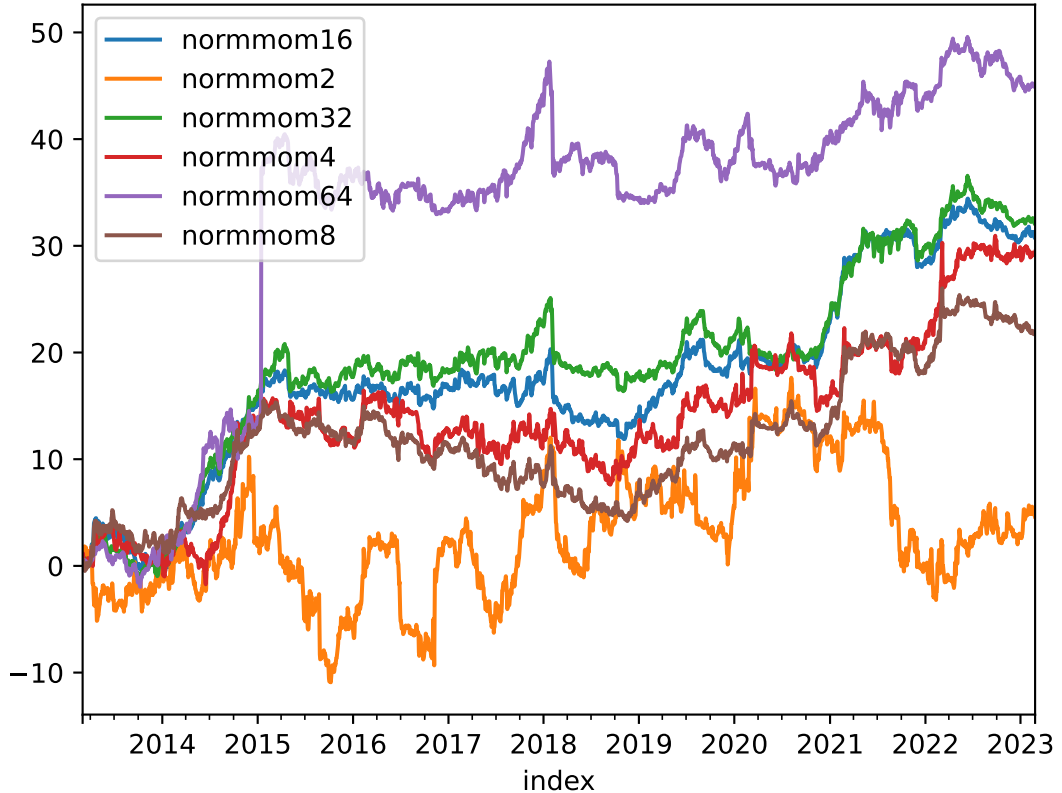
ann. std {'normmom16': 3.624, 'normmom2': 7.835, 'normmom32': 3.899, 'normmom4': 5.679, 'normmom64': 4.17, 'normmom8': 4.207}

ann. SR {'normmom16': 1.16, 'normmom2': -0.39, 'normmom32': 1.04, 'normmom4': 0.76, 'normmom64': 0.46, 'normmom8': 0.88}



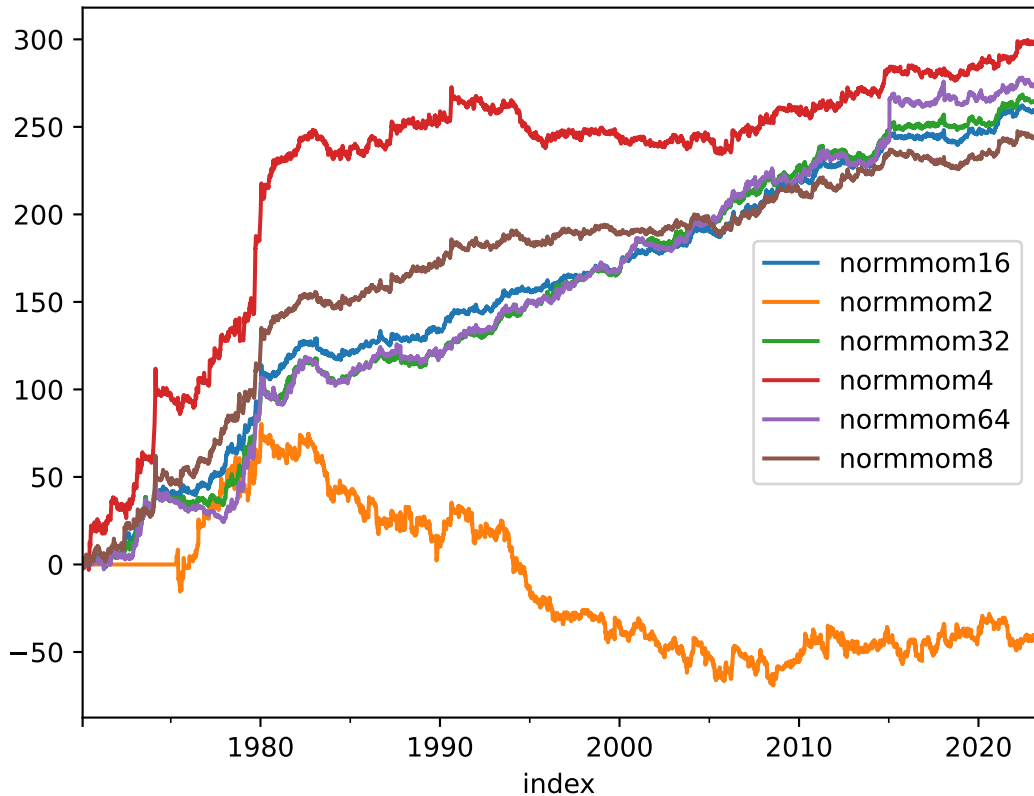
Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 3.037, 'normmom2': 0.452, 'normmom32': 3.169, 'normmom4': 2.891, 'normmom64': 4.421, 'normmom8': 2.143}
ann. std {'normmom16': 3.552, 'normmom2': 8.976, 'normmom32': 3.7, 'normmom4': 5.475, 'normmom64': 8.481, 'normmom8': 4.024}
ann. SR {'normmom16': 0.86, 'normmom2': 0.05, 'normmom32': 0.86, 'normmom4': 0.53, 'normmom64': 0.52, 'normmom8': 0.53}



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

ann. mean {'normmom16': 4.786, 'normmom2': -0.763, 'normmom32': 4.886, 'normmom4': 5.513, 'normmom64': 5.06, 'normmom8': 4.5}
ann. std {'normmom16': 4.89, 'normmom2': 11.169, 'normmom32': 4.948, 'normmom4': 8.29, 'normmom64': 6.235, 'normmom8': 5.903}
ann. SR {'normmom16': 0.98, 'normmom2': -0.07, 'normmom32': 0.99, 'normmom4': 0.67, 'normmom64': 0.81, 'normmom8': 0.76}

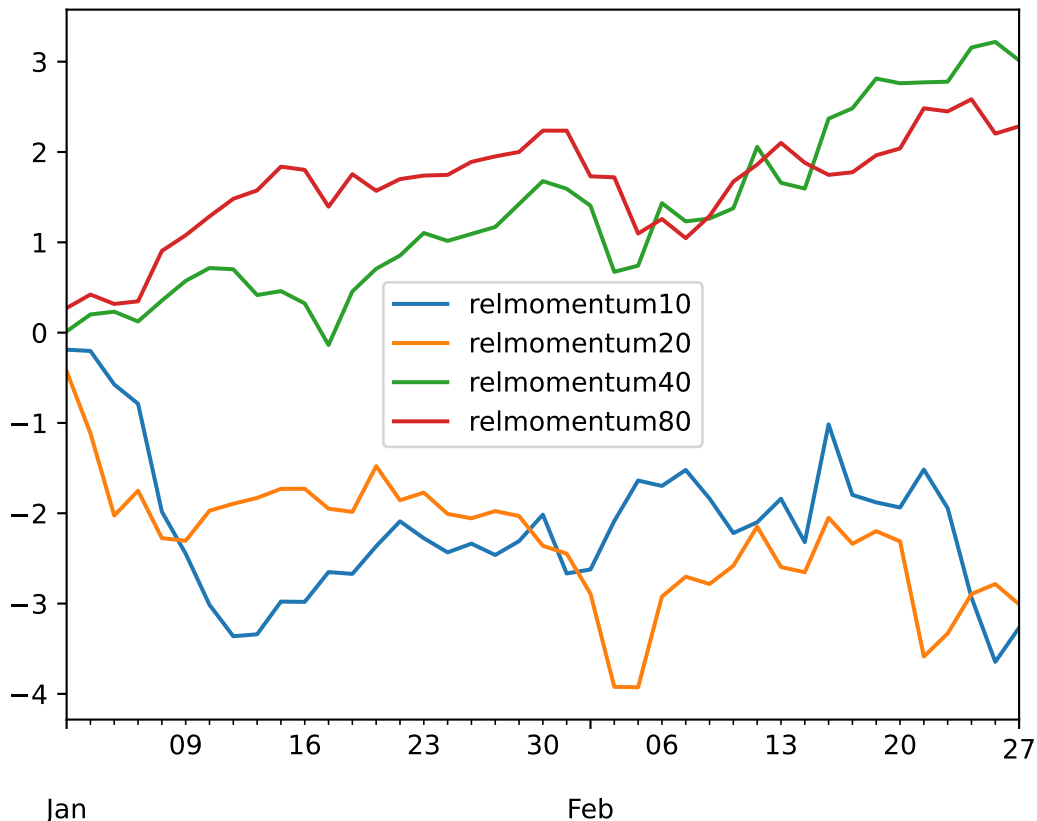


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -20.399, 'relmomentum20': -18.783, 'relmomentum40': 18.823, 'relmomentum80': 14.265}

ann. std {'relmomentum10': 7.363, 'relmomentum20': 6.96, 'relmomentum40': 4.778, 'relmomentum80': 3.922}

ann. SR {'relmomentum10': -2.77, 'relmomentum20': -2.7, 'relmomentum40': 3.94, 'relmomentum80': 3.64}

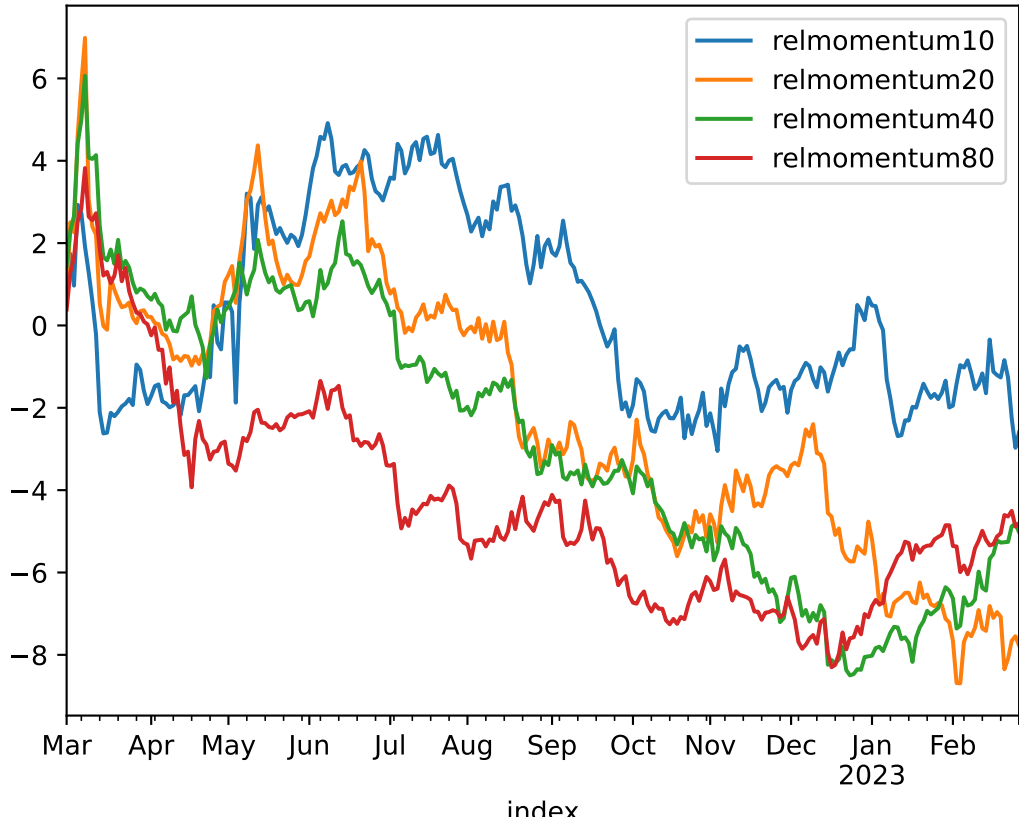


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -2.553, 'relmomentum20': -7.653, 'relmomentum40': -4.943, 'relmomentum80': -4.73}

ann. std {'relmomentum10': 8.528, 'relmomentum20': 8.448, 'relmomentum40': 6.466, 'relmomentum80': 5.495}

ann. SR {'relmomentum10': -0.3, 'relmomentum20': -0.91, 'relmomentum40': -0.76, 'relmomentum80': -0.86}

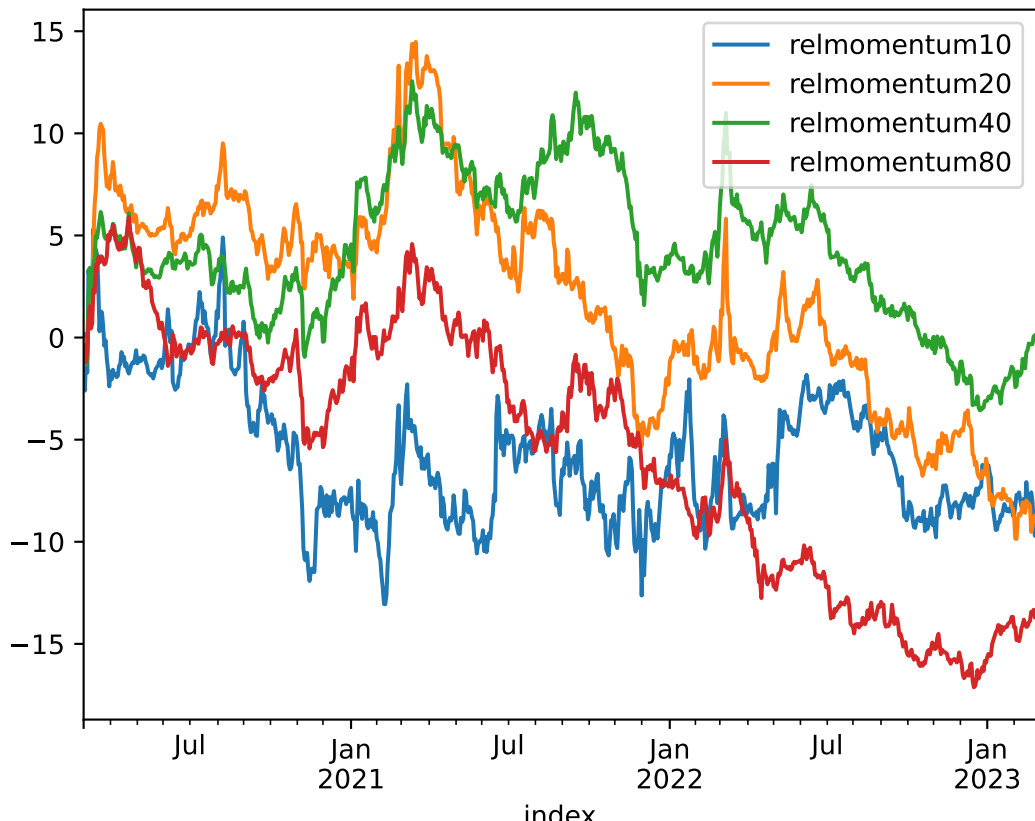


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -3.058, 'relmomentum20': -2.93, 'relmomentum40': -0.028, 'relmomentum80': -4.468}

ann. std {'relmomentum10': 12.112, 'relmomentum20': 8.907, 'relmomentum40': 7.34, 'relmomentum80': 6.777}

ann. SR {'relmomentum10': -0.25, 'relmomentum20': -0.33, 'relmomentum40': -0.0, 'relmomentum80': -0.66}

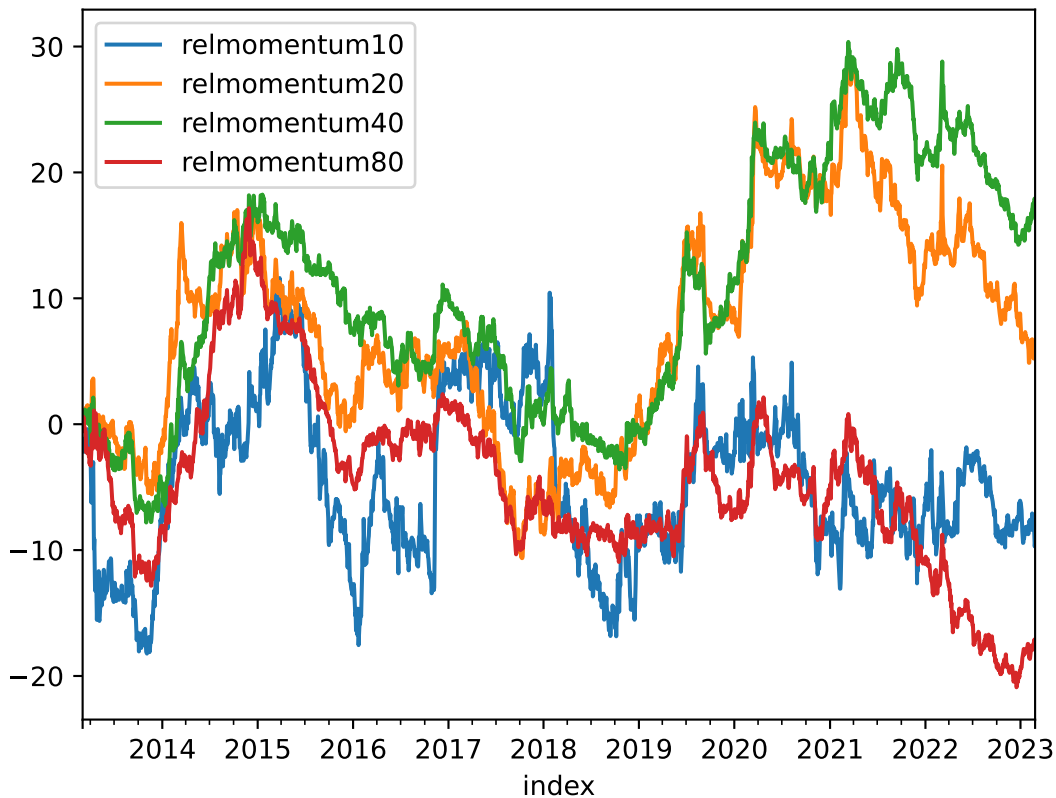


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -0.917, 'relmomentum20': 0.569, 'relmomentum40': 1.741, 'relmomentum80': -1.709}

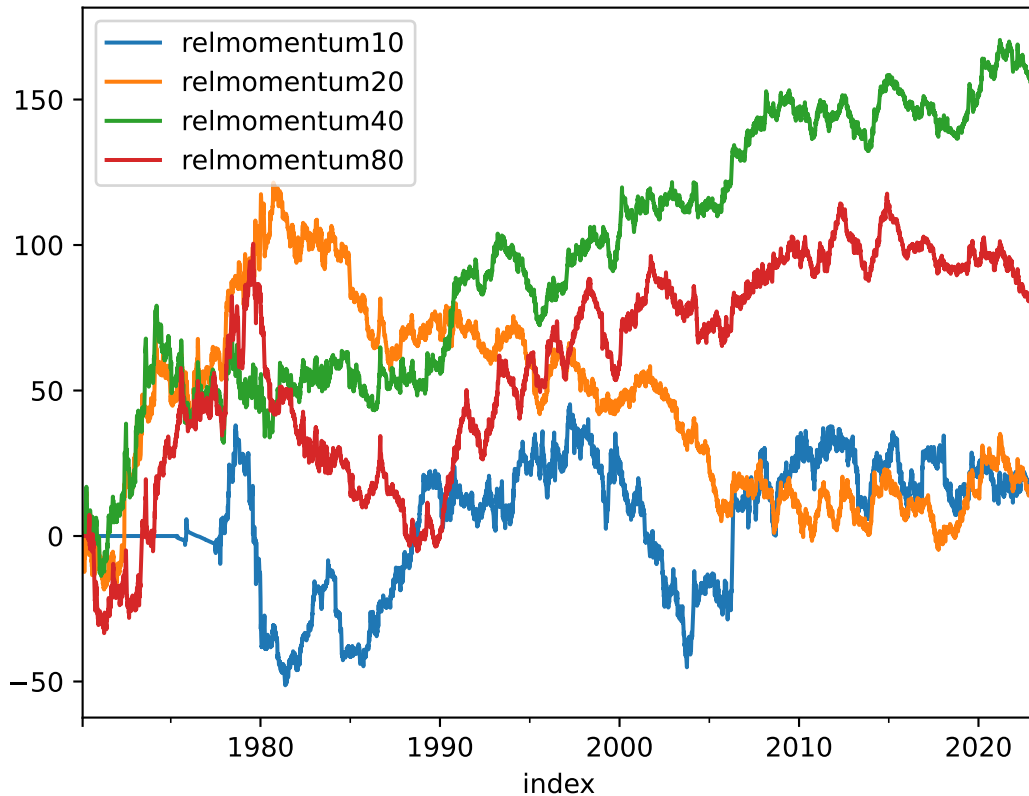
ann. std {'relmomentum10': 12.922, 'relmomentum20': 8.91, 'relmomentum40': 7.254, 'relmomentum80': 6.685}

ann. SR {'relmomentum10': -0.07, 'relmomentum20': 0.06, 'relmomentum40': 0.24, 'relmomentum80': -0.26}

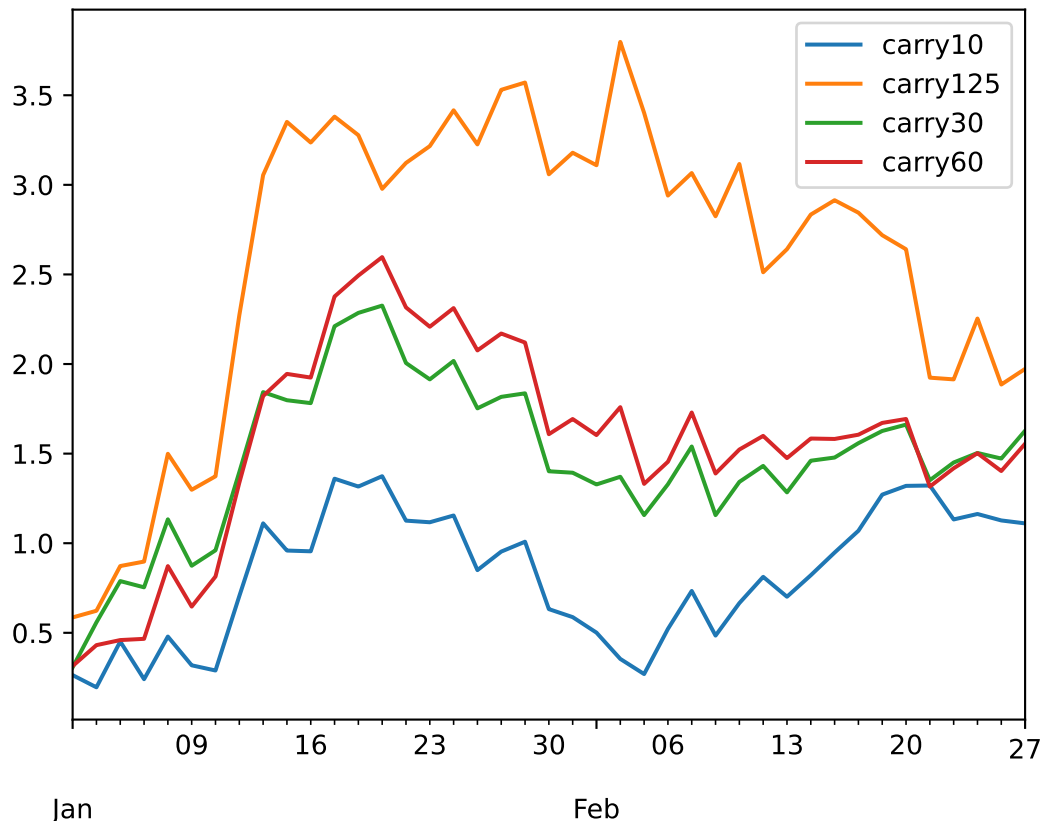


Total Trading Rule P&L for period '99Y'

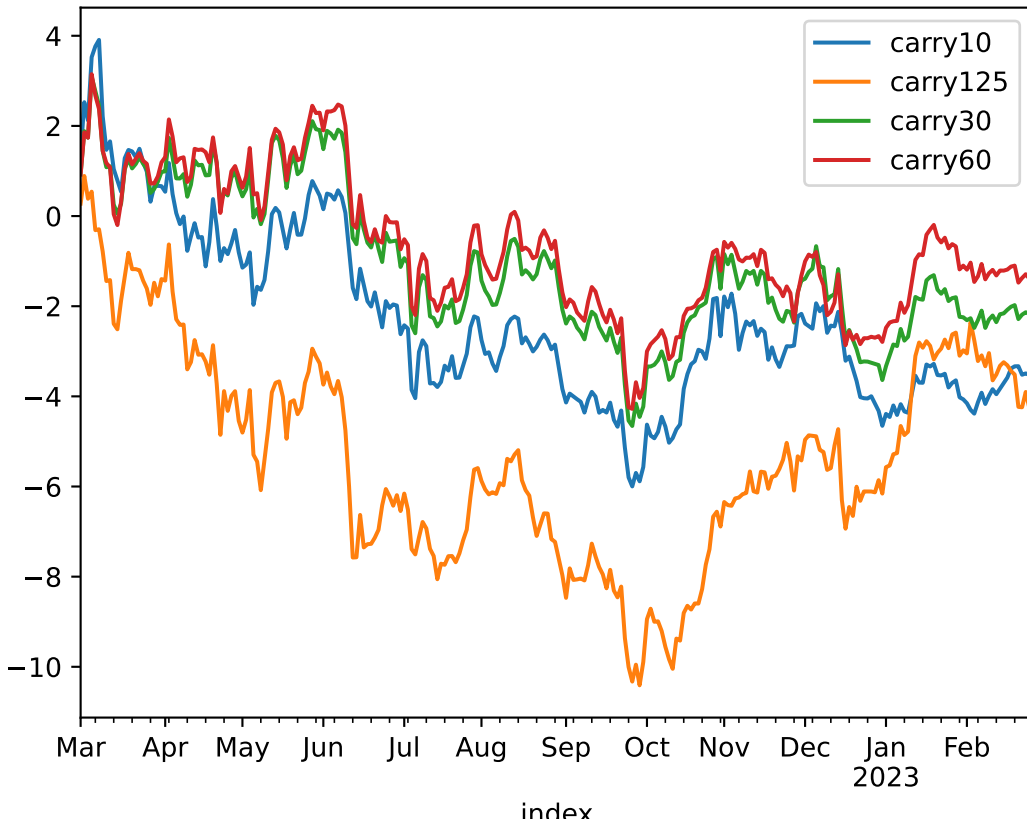
ann. mean {'relmomentum10': 0.273, 'relmomentum20': 0.217, 'relmomentum40': 2.919, 'relmomentum80': 1.537}
ann. std {'relmomentum10': 13.404, 'relmomentum20': 11.502, 'relmomentum40': 10.78, 'relmomentum80': 11.048}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 6.935, 'carry125': 12.318, 'carry30': 10.164, 'carry60': 9.709}
ann. std {'carry10': 3.078, 'carry125': 5.697, 'carry30': 3.44, 'carry60': 3.718}
ann. SR {'carry10': 2.25, 'carry125': 2.16, 'carry30': 2.95, 'carry60': 2.61}



Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -3.488, 'carry125': -4.119, 'carry30': -1.979, 'carry60': -1.218}
ann. std {'carry10': 6.528, 'carry125': 7.194, 'carry30': 6.235, 'carry60': 6.442}
ann. SR {'carry10': -0.53, 'carry125': -0.57, 'carry30': -0.32, 'carry60': -0.19}

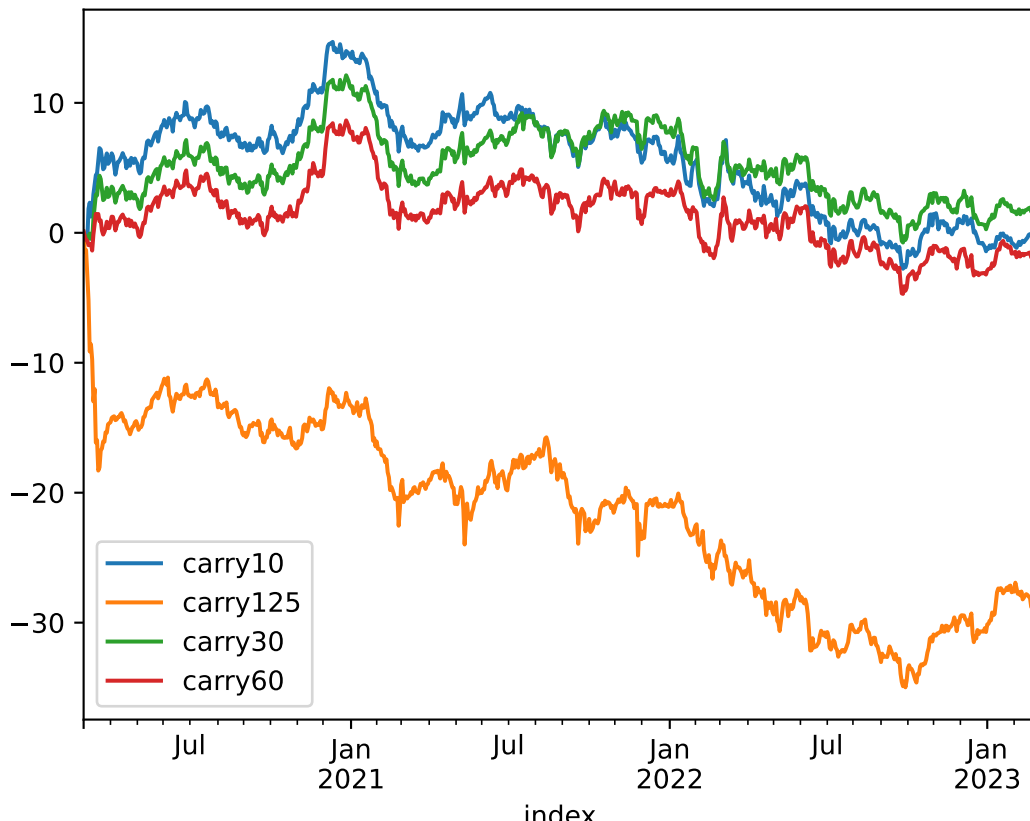


Total Trading Rule P&L for period '3Y'

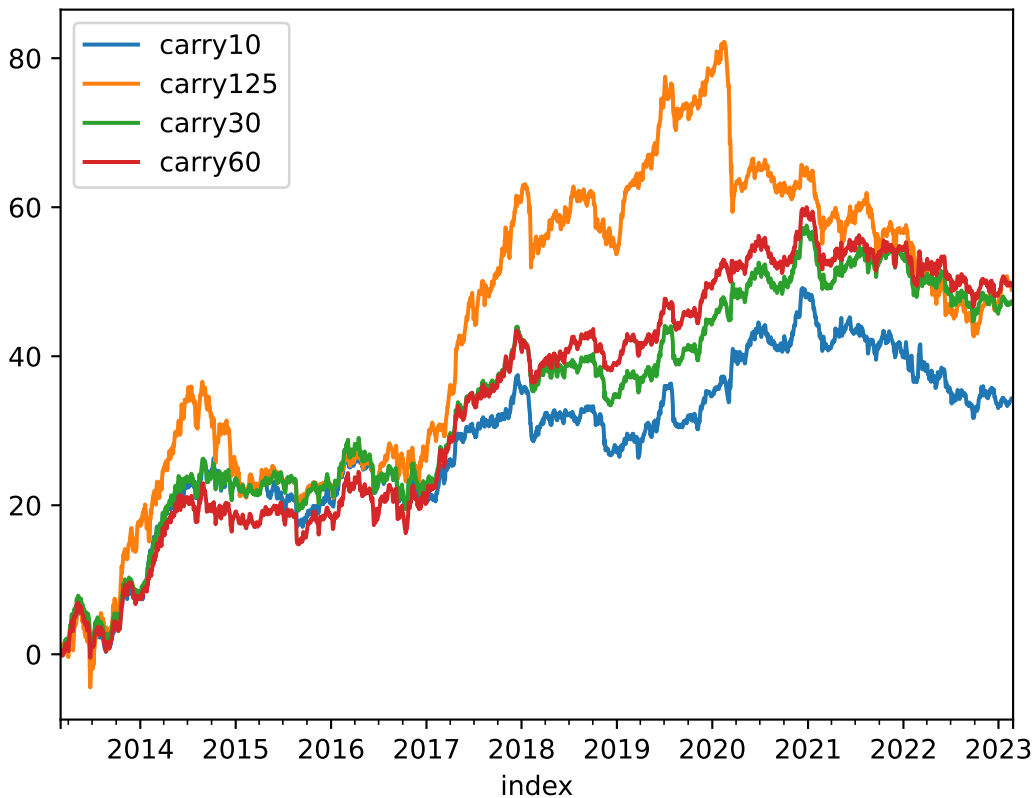
ann. mean {'carry10': -0.102, 'carry125': -9.423, 'carry30': 0.622, 'carry60': -0.544}

ann. std {'carry10': 6.769, 'carry125': 9.241, 'carry30': 6.561, 'carry60': 6.515}

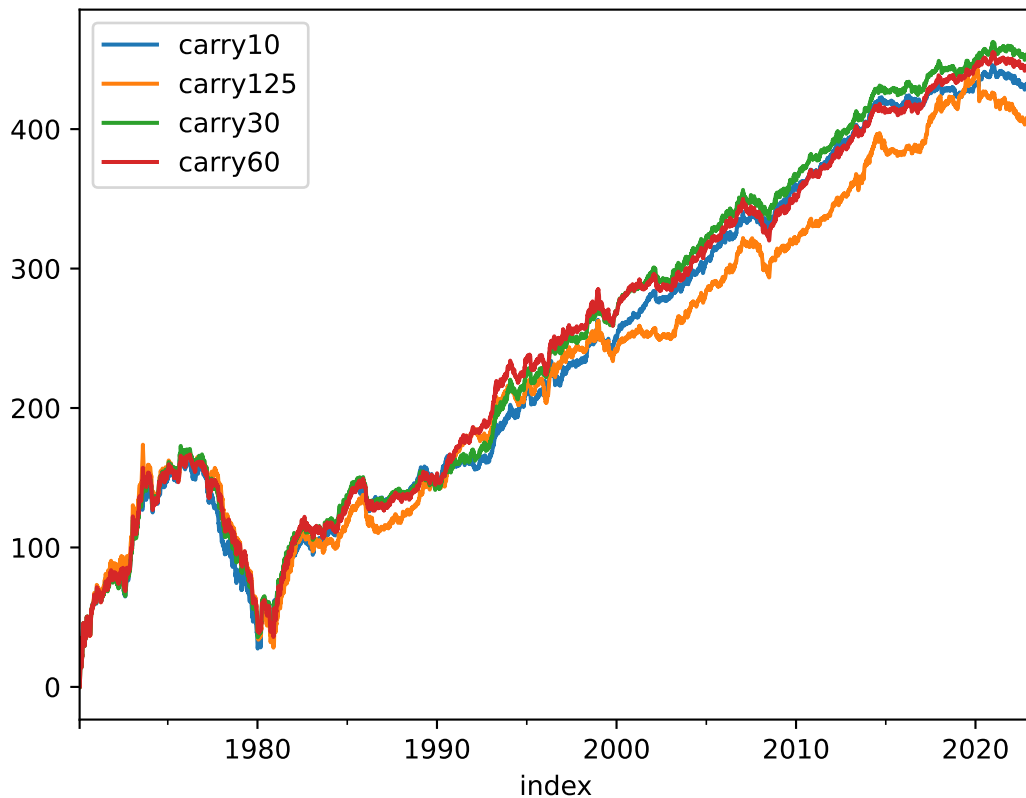
ann. SR {'carry10': -0.02, 'carry125': -1.02, 'carry30': 0.09, 'carry60': -0.08}



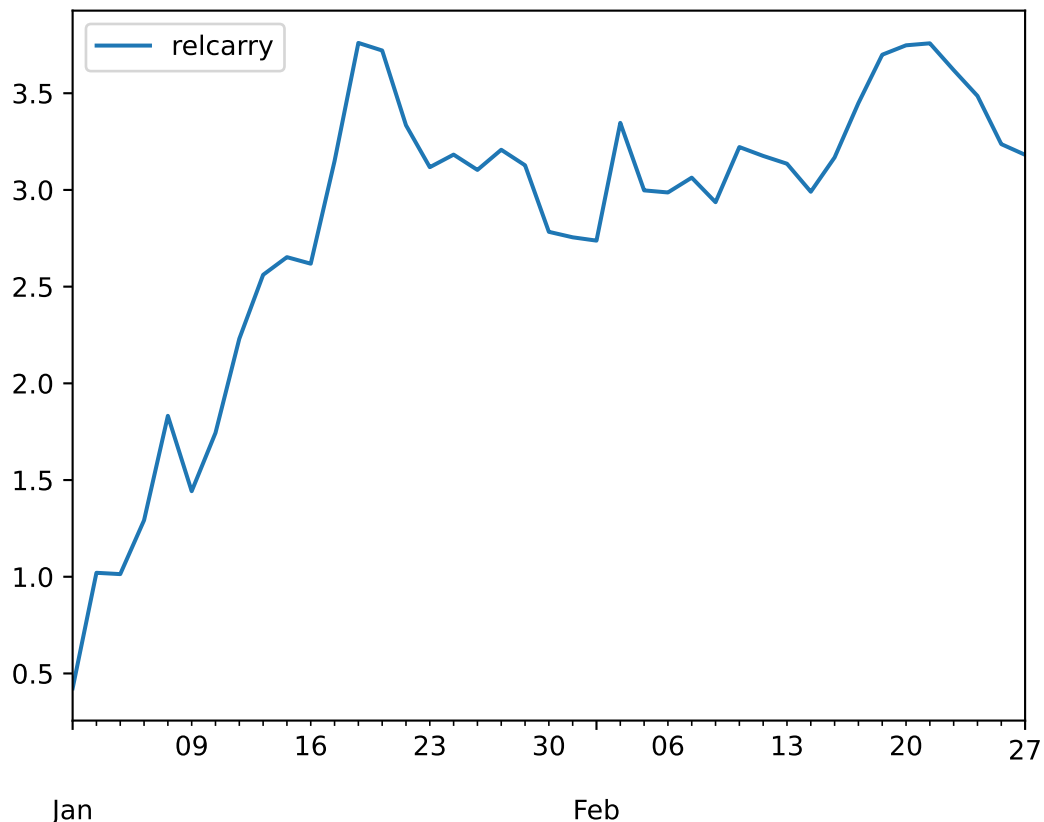
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.354, 'carry125': 4.803, 'carry30': 4.647, 'carry60': 4.88}
ann. std {'carry10': 6.378, 'carry125': 9.237, 'carry30': 6.489, 'carry60': 6.456}
ann. SR {'carry10': 0.53, 'carry125': 0.52, 'carry30': 0.72, 'carry60': 0.76}



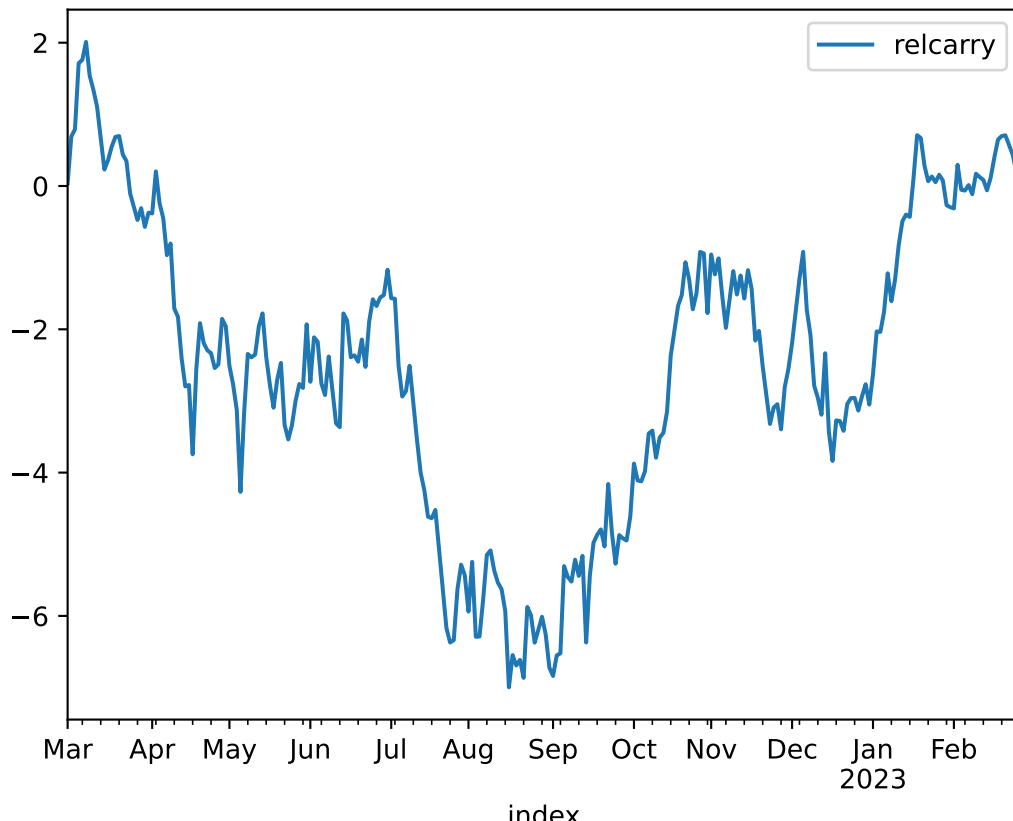
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.965, 'carry125': 7.572, 'carry30': 8.364, 'carry60': 8.226}
ann. std {'carry10': 11.895, 'carry125': 12.174, 'carry30': 11.915, 'carry60': 11.87}
ann. SR {'carry10': 0.67, 'carry125': 0.62, 'carry30': 0.7, 'carry60': 0.69}



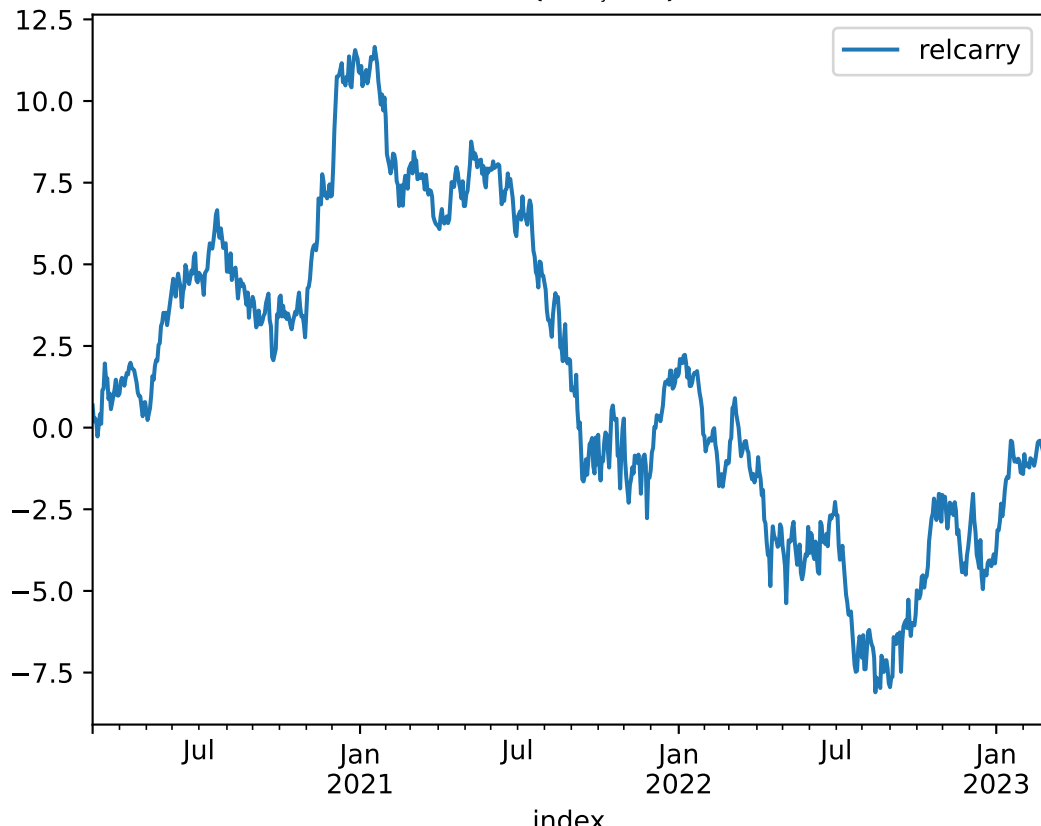
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 19.866}
ann. std {'relcarry': 4.493}
ann. SR {'relcarry': 4.42}



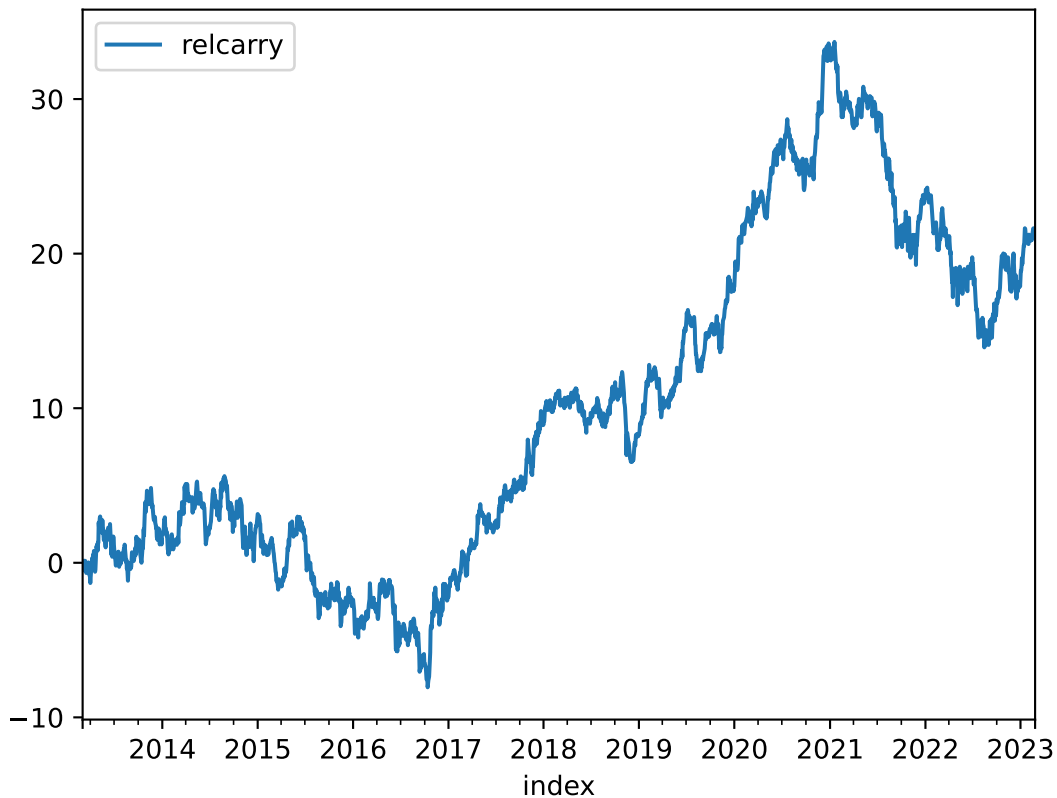
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': 0.129}
ann. std {'relcarry': 7.147}
ann. SR {'relcarry': 0.02}



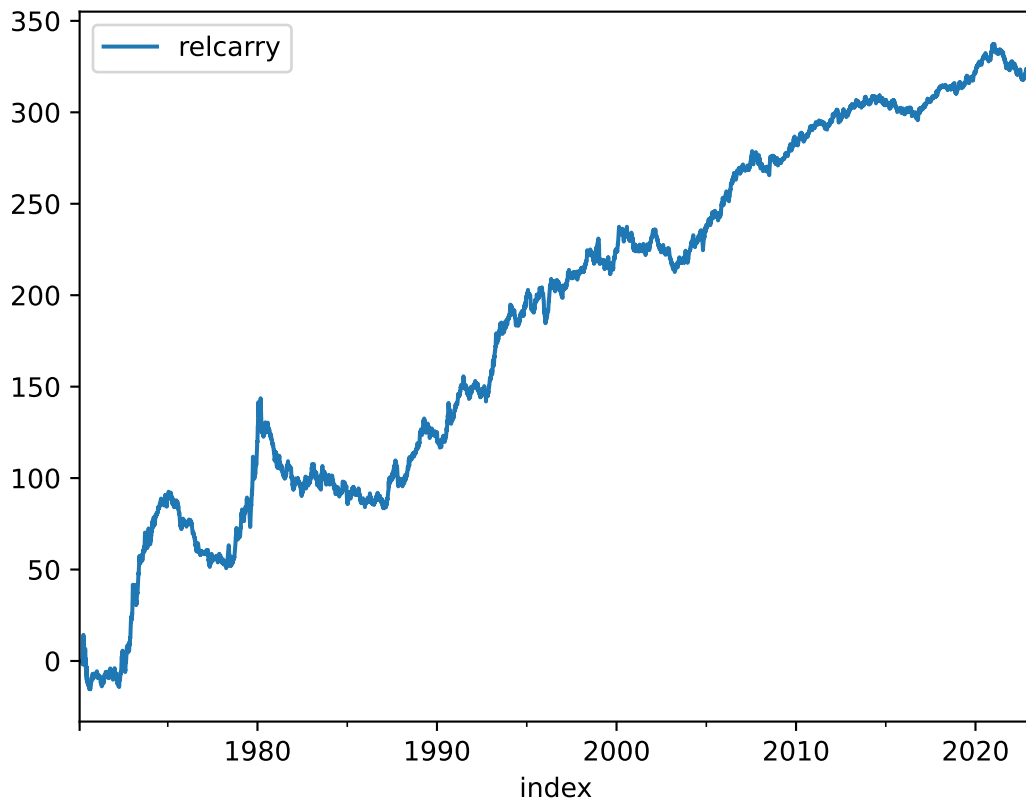
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.32}
ann. std {'relcarry': 6.794}
ann. SR {'relcarry': -0.05}



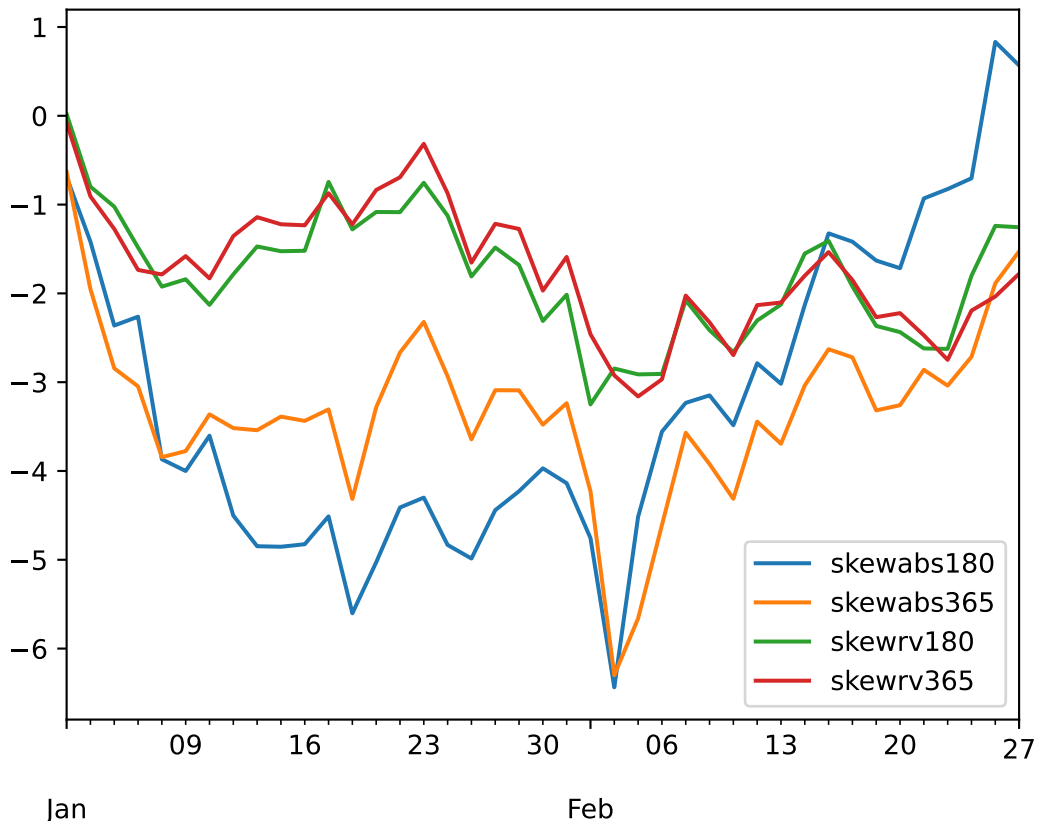
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.068}
ann. std {'relcarry': 5.989}
ann. SR {'relcarry': 0.35}



Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.005}
ann. std {'relcarry': 9.976}
ann. SR {'relcarry': 0.6}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': 3.541, 'skewabs365': -9.531, 'skewrv180': -7.838, 'skewrv365': -11.108}
ann. std {'skewabs180': 11.728, 'skewabs365': 10.975, 'skewrv180': 7.257, 'skewrv365': 6.756}
ann. SR {'skewabs180': 0.3, 'skewabs365': -0.87, 'skewrv180': -1.08, 'skewrv365': -1.64}

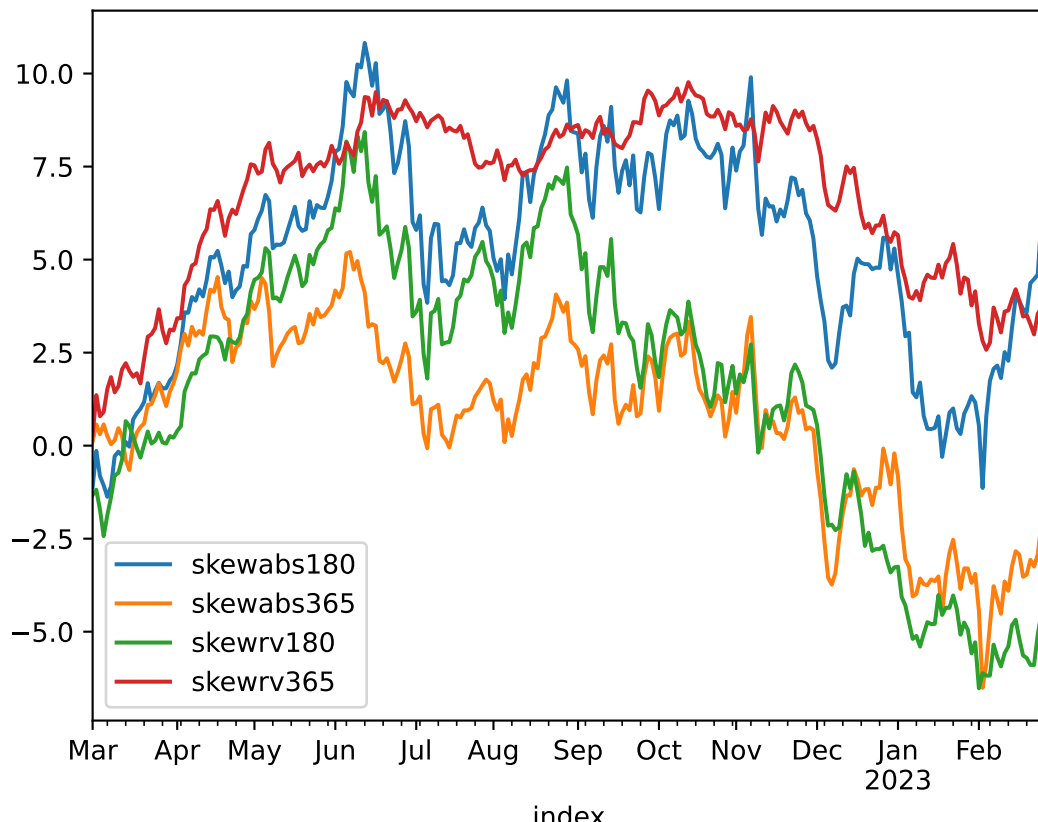


Total Trading Rule P&L for period '1Y'

ann. mean {'skewabs180': 5.776, 'skewabs365': -1.708, 'skewrv180': -4.457, 'skewrv365': 3.897}

ann. std {'skewabs180': 10.573, 'skewabs365': 8.922, 'skewrv180': 9.137, 'skewrv365': 5.363}

ann. SR {'skewabs180': 0.55, 'skewabs365': -0.19, 'skewrv180': -0.49, 'skewrv365': 0.73}

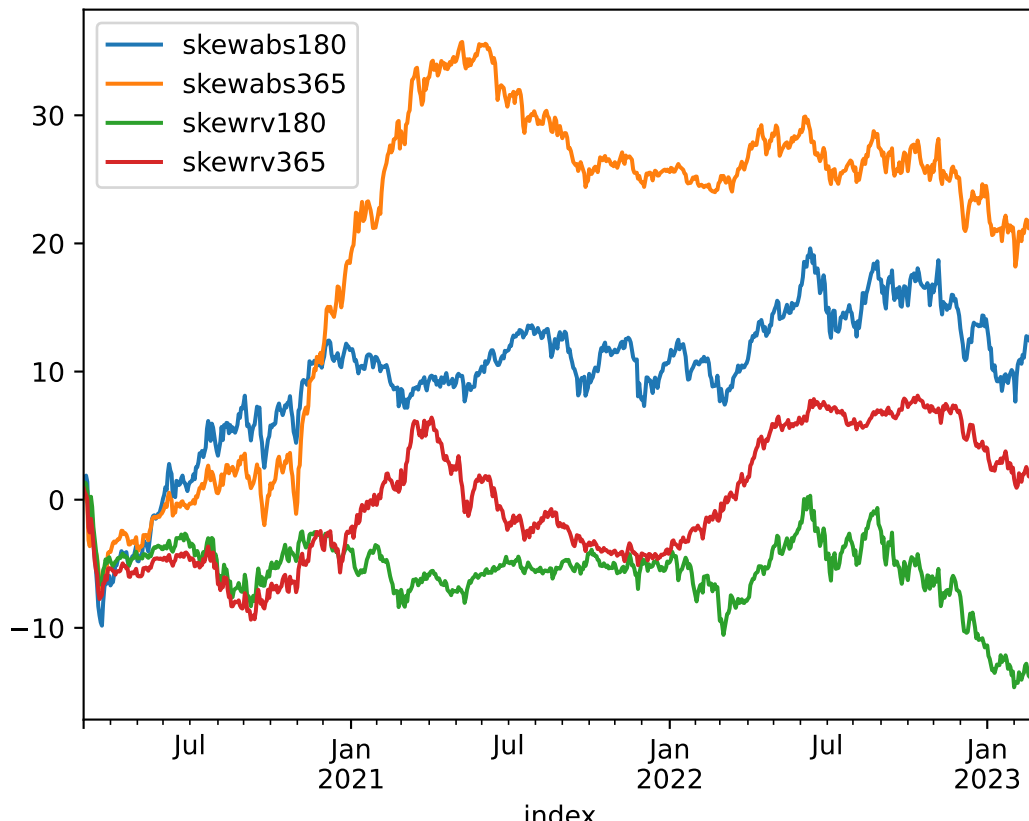


Total Trading Rule P&L for period '3Y'

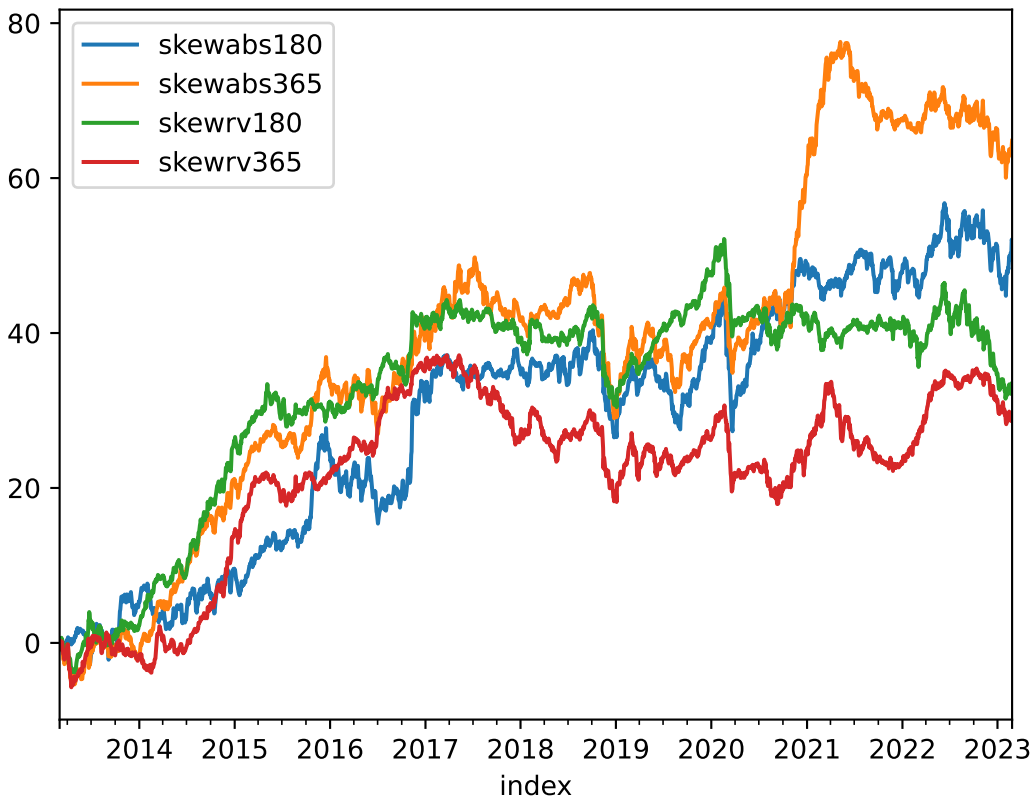
ann. mean {'skewabs180': 4.805, 'skewabs365': 7.528, 'skewrv180': -4.145, 'skewrv365': 0.757}

ann. std {'skewabs180': 9.504, 'skewabs365': 8.947, 'skewrv180': 7.58, 'skewrv365': 6.581}

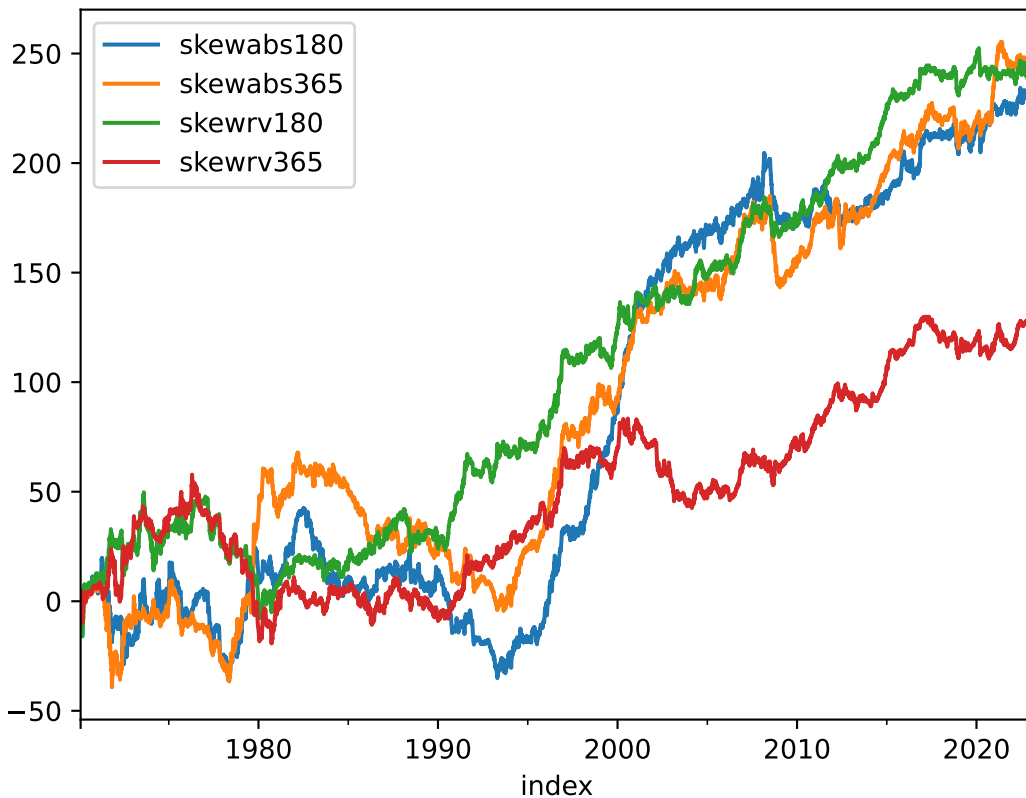
ann. SR {'skewabs180': 0.51, 'skewabs365': 0.84, 'skewrv180': -0.55, 'skewrv365': 0.12}



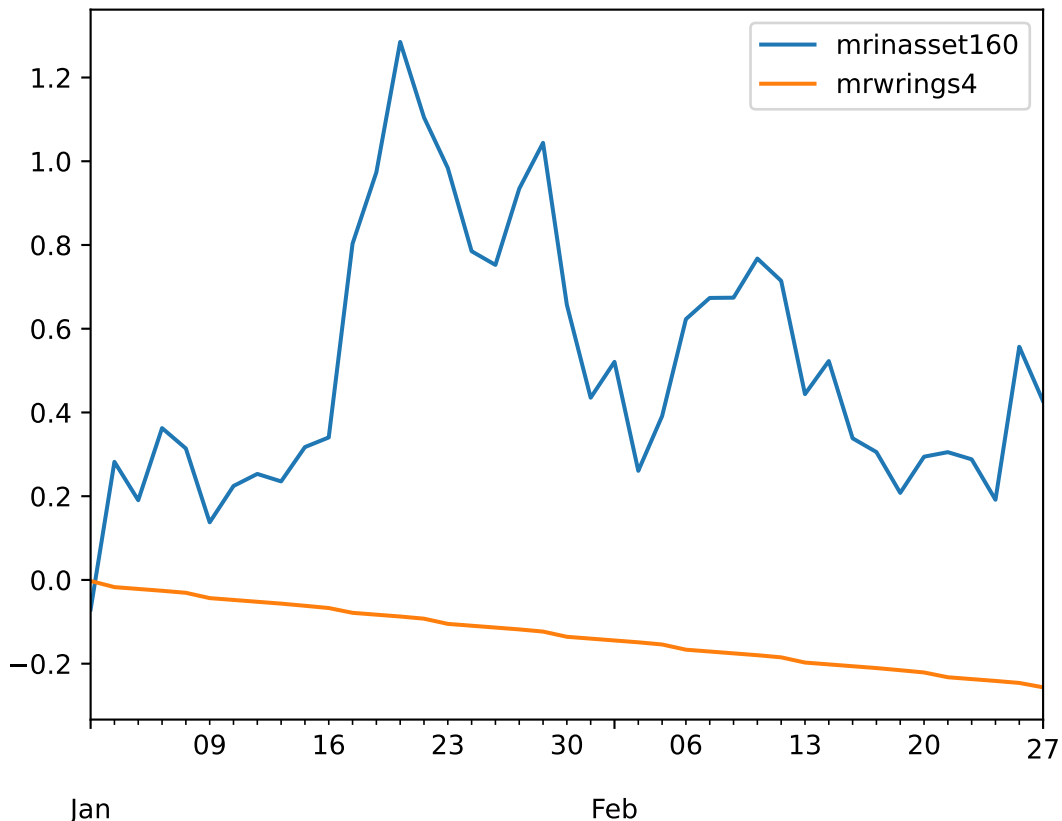
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.087, 'skewabs365': 6.365, 'skewrv180': 3.292, 'skewrv365': 2.908}
ann. std {'skewabs180': 8.085, 'skewabs365': 8.02, 'skewrv180': 6.56, 'skewrv365': 6.147}
ann. SR {'skewabs180': 0.63, 'skewabs365': 0.79, 'skewrv180': 0.5, 'skewrv365': 0.47}



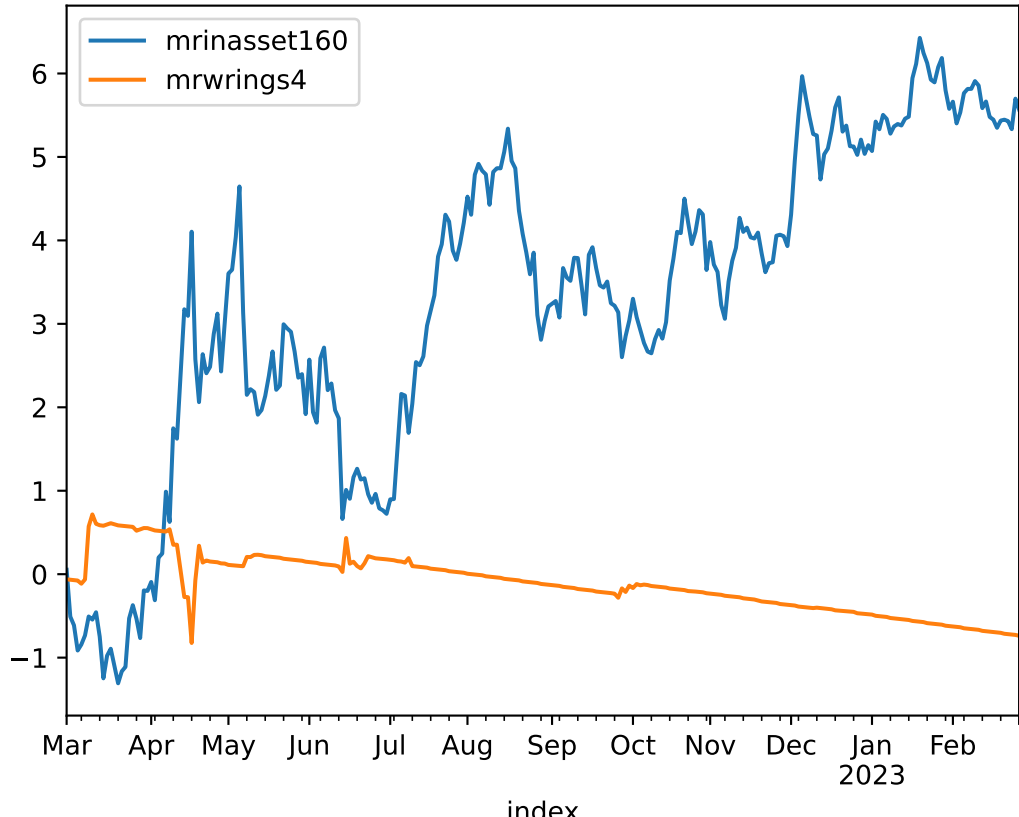
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.242, 'skewabs365': 4.485, 'skewrv180': 4.324, 'skewrv365': 2.263}
ann. std {'skewabs180': 10.78, 'skewabs365': 10.239, 'skewrv180': 9.451, 'skewrv365': 8.742}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.46, 'skewrv365': 0.26}



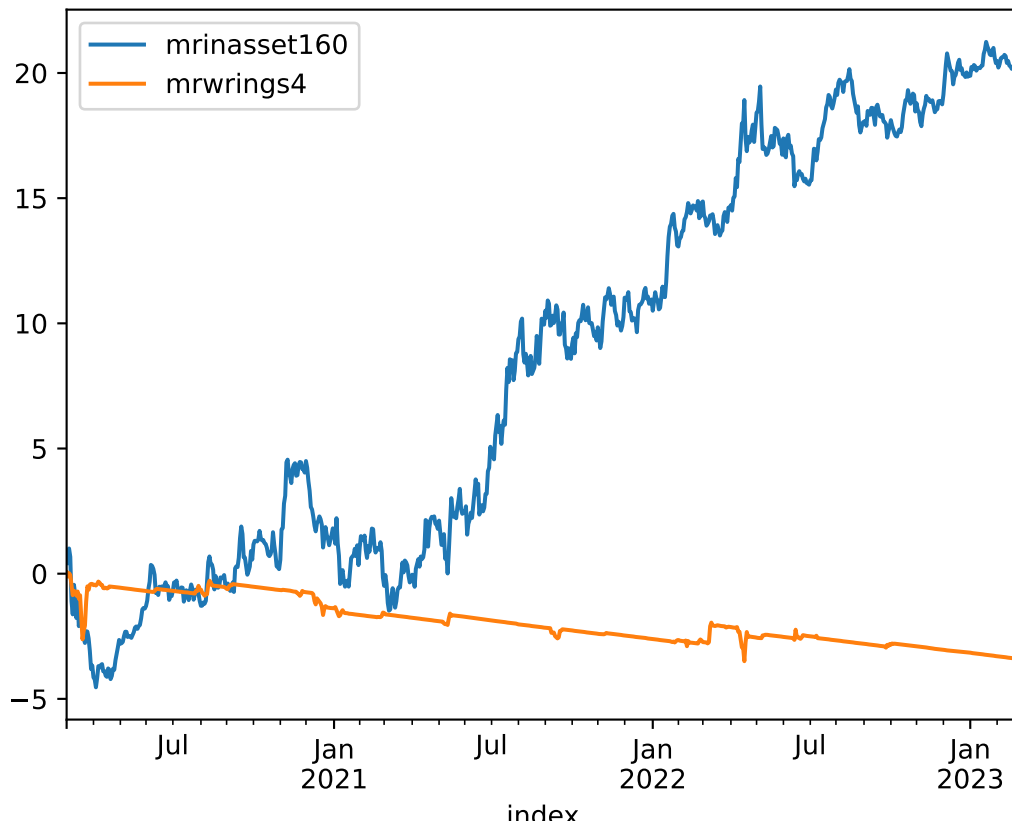
Total Trading Rule P&L for period 'YTD'
ann. mean {'mriasset160': 2.664, 'mrwrings4': -1.601}
ann. std {'mriasset160': 2.924, 'mrwrings4': 0.053}
ann. SR {'mriasset160': 0.91, 'mrwrings4': -30.31}



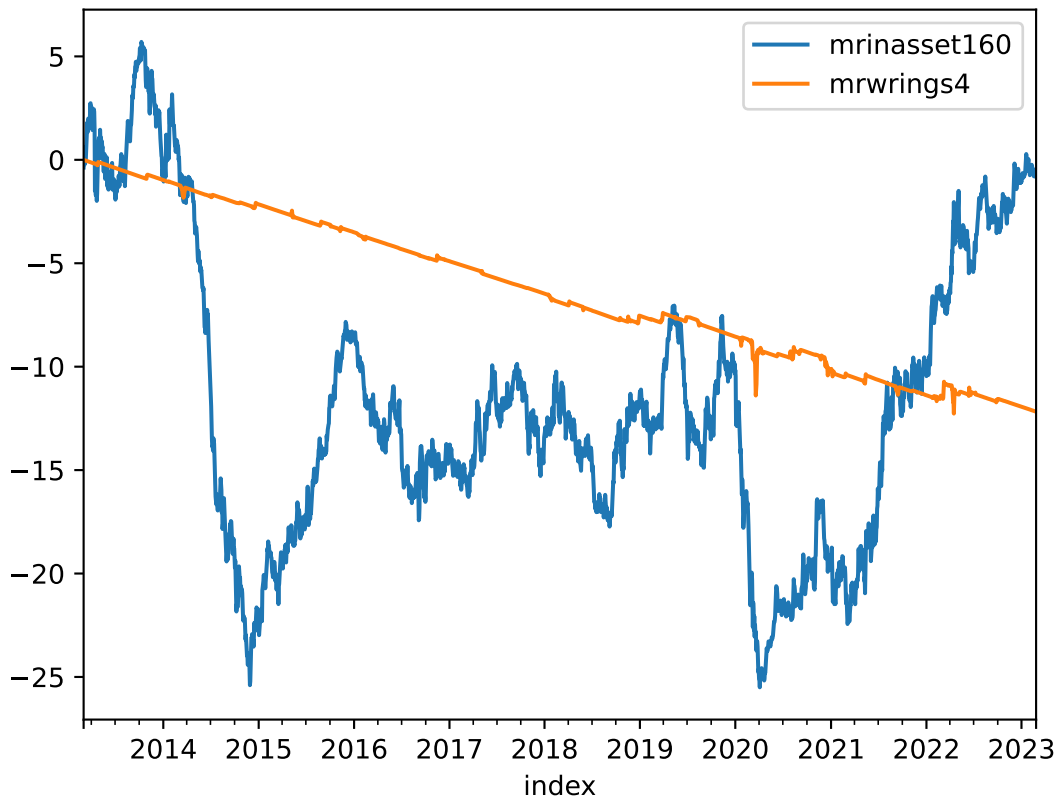
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 5.482, 'mrwrings4': -0.727}
ann. std {'mrinasset160': 5.587, 'mrwrings4': 1.44}
ann. SR {'mrinasset160': 0.98, 'mrwrings4': -0.5}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 6.681, 'mrwrings4': -1.117}
ann. std {'mrinasset160': 6.565, 'mrwrings4': 1.517}
ann. SR {'mrinasset160': 1.02, 'mrwrings4': -0.74}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.057, 'mrwrings4': -1.196}
ann. std {'mrinasset160': 6.499, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': -0.01, 'mrwrings4': -1.33}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.129, 'mrwrings4': -2.314}
ann. std {'mrinasset160': 11.152, 'mrwrings4': 2.616}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.88}

