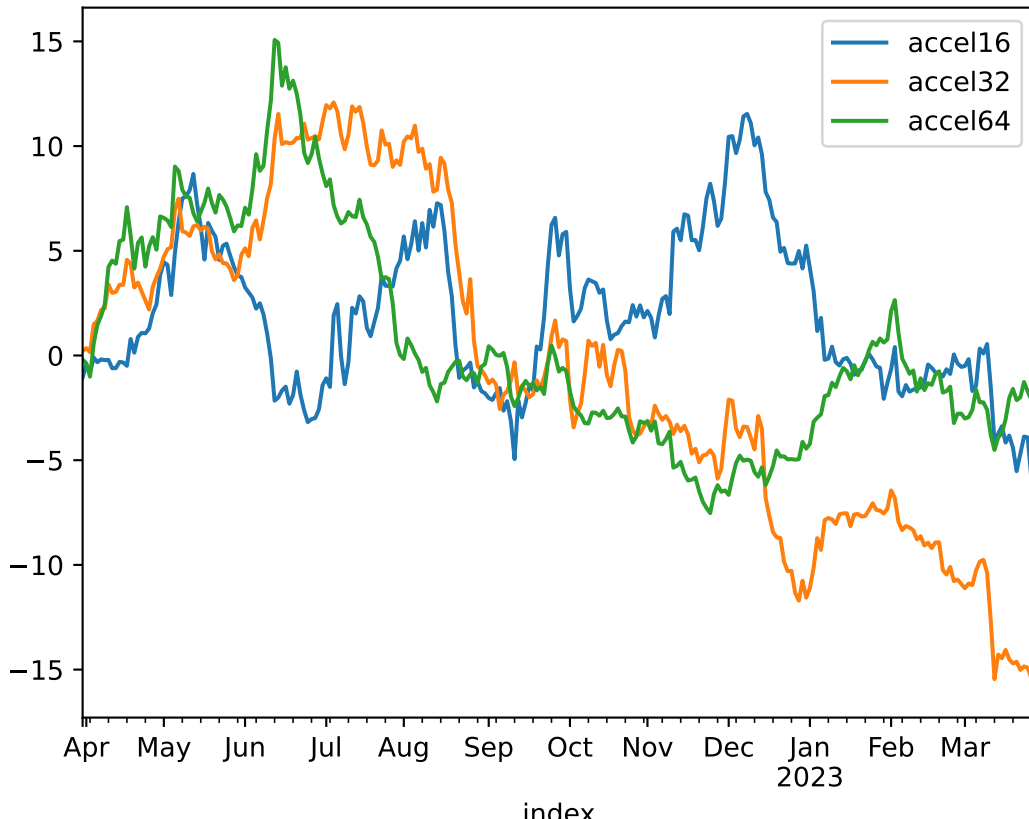


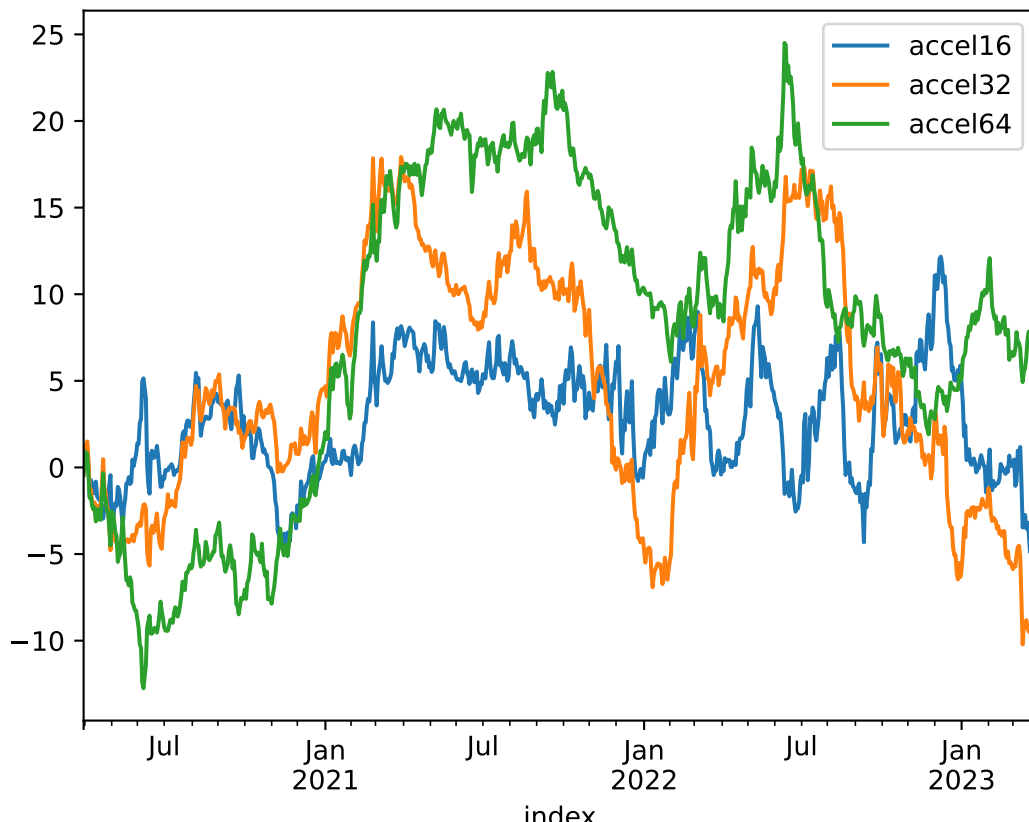
Total Trading Rule P&L for period 'YTD'  
ann. mean {'accel16': -48.192, 'accel32': -17.272, 'accel64': 10.493}  
ann. std {'accel16': 14.005, 'accel32': 10.953, 'accel64': 10.082}  
ann. SR {'accel16': -3.44, 'accel32': -1.58, 'accel64': 1.04}



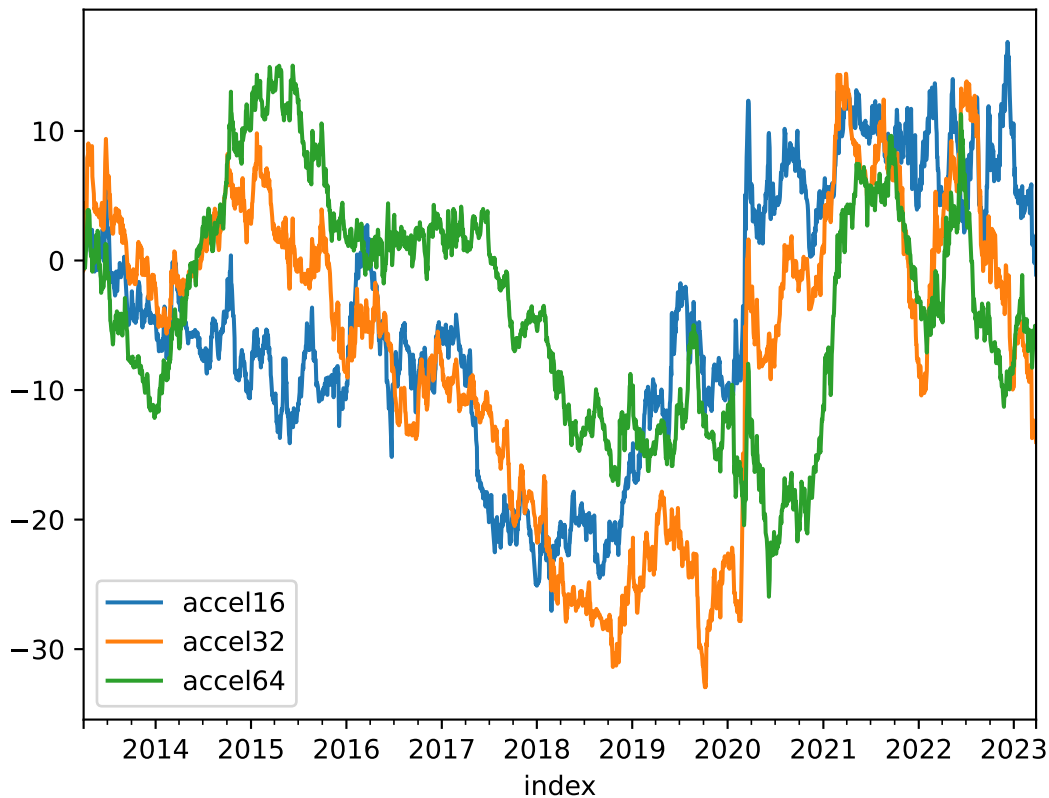
Total Trading Rule P&L for period '1Y'  
ann. mean {'accel16': -6.347, 'accel32': -15.568, 'accel64': -1.884}  
ann. std {'accel16': 16.068, 'accel32': 13.228, 'accel64': 11.513}  
ann. SR {'accel16': -0.4, 'accel32': -1.18, 'accel64': -0.16}



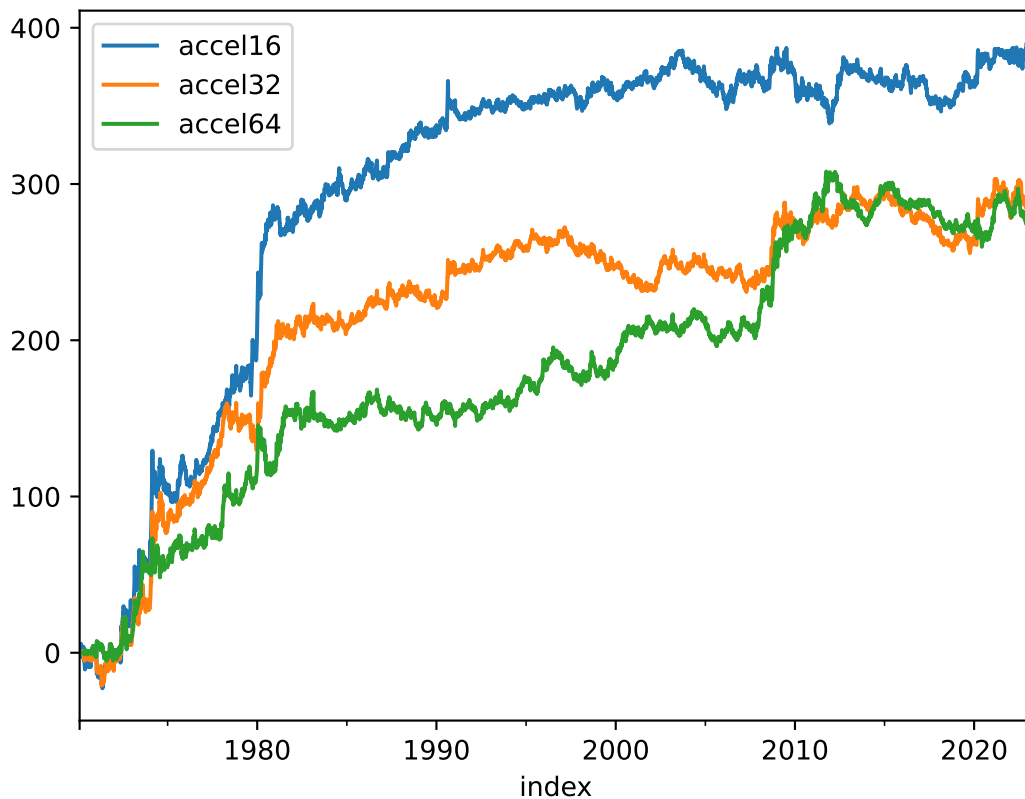
Total Trading Rule P&L for period '3Y'  
ann. mean {'accel16': -1.898, 'accel32': -3.444, 'accel64': 2.468}  
ann. std {'accel16': 13.69, 'accel32': 11.962, 'accel64': 10.759}  
ann. SR {'accel16': -0.14, 'accel32': -0.29, 'accel64': 0.23}



Total Trading Rule P&L for period '10Y'  
ann. mean {'accel16': -0.106, 'accel32': -1.376, 'accel64': -0.557}  
ann. std {'accel16': 11.722, 'accel32': 10.782, 'accel64': 9.346}  
ann. SR {'accel16': -0.01, 'accel32': -0.13, 'accel64': -0.06}



Total Trading Rule P&L for period '99Y'  
ann. mean {'accel16': 6.875, 'accel32': 5.073, 'accel64': 5.172}  
ann. std {'accel16': 14.135, 'accel32': 12.46, 'accel64': 12.109}  
ann. SR {'accel16': 0.49, 'accel32': 0.41, 'accel64': 0.43}

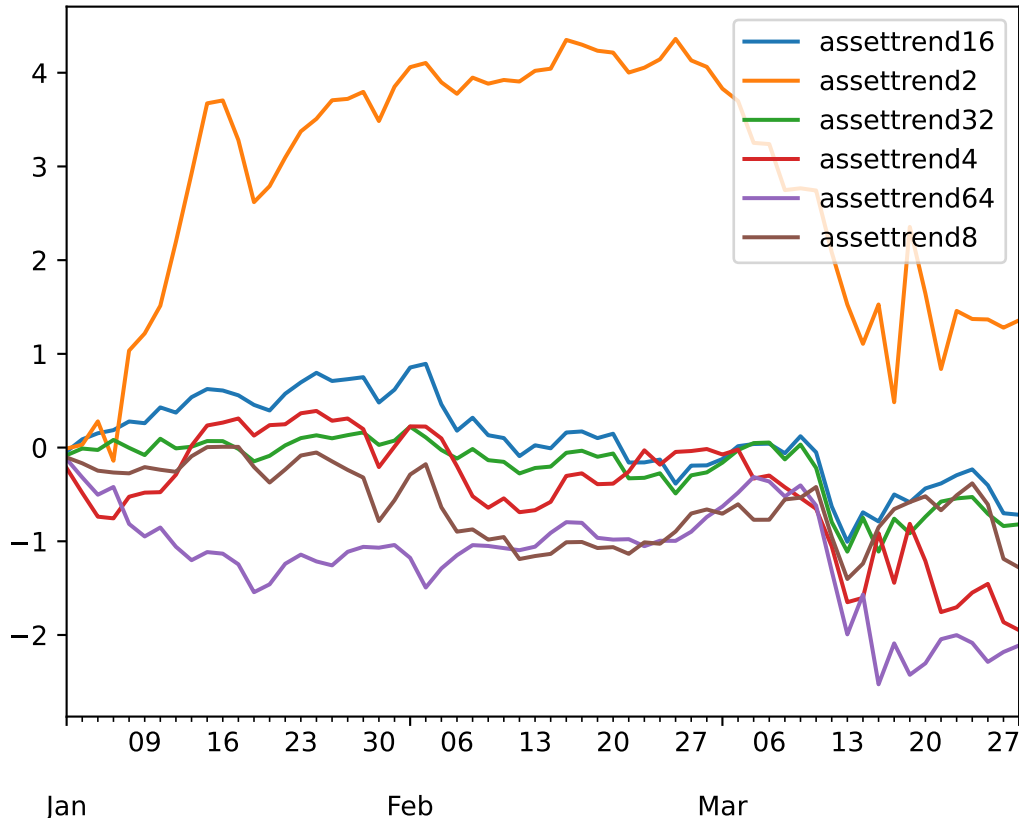


# Total Trading Rule P&L for period 'YTD'

ann. mean {'assetrend16': -2.96, 'assetrend2': 5.607, 'assetrend32': -3.383, 'assetrend4': -8.046, 'assetrend64': -8.719, 'assetrend8': -5.288}

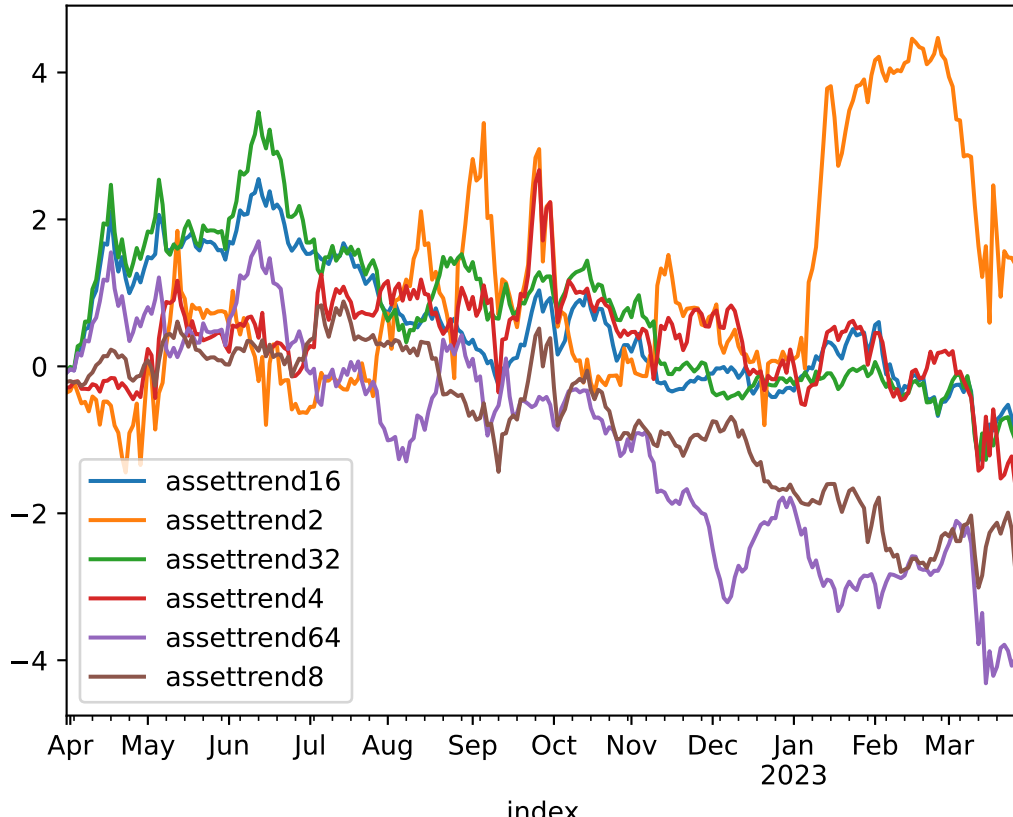
ann. std {'assetrend16': 2.789, 'assetrend2': 7.259, 'assetrend32': 2.538, 'assetrend4': 3.91, 'assetrend64': 3.787, 'assetrend8': 3.069}

ann. SR {'assetrend16': -1.06, 'assetrend2': 0.77, 'assetrend32': -1.33, 'assetrend4': -2.06, 'assetrend64': -2.3, 'assetrend8': -1.72}



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

ann. mean {'assettrend16': -0.995, 'assettrend2': 1.451, 'assettrend32': -0.971, 'assettrend4': -1.7, 'assettrend64': -3.854, 'assettrend8': -2.856}  
ann. std {'assettrend16': 2.534, 'assettrend2': 6.401, 'assettrend32': 2.924, 'assettrend4': 3.951, 'assettrend64': 3.289, 'assettrend8': 2.616}  
ann. SR {'assettrend16': -0.39, 'assettrend2': 0.23, 'assettrend32': -0.33, 'assettrend4': -0.43, 'assettrend64': -1.17, 'assettrend8': -1.09}

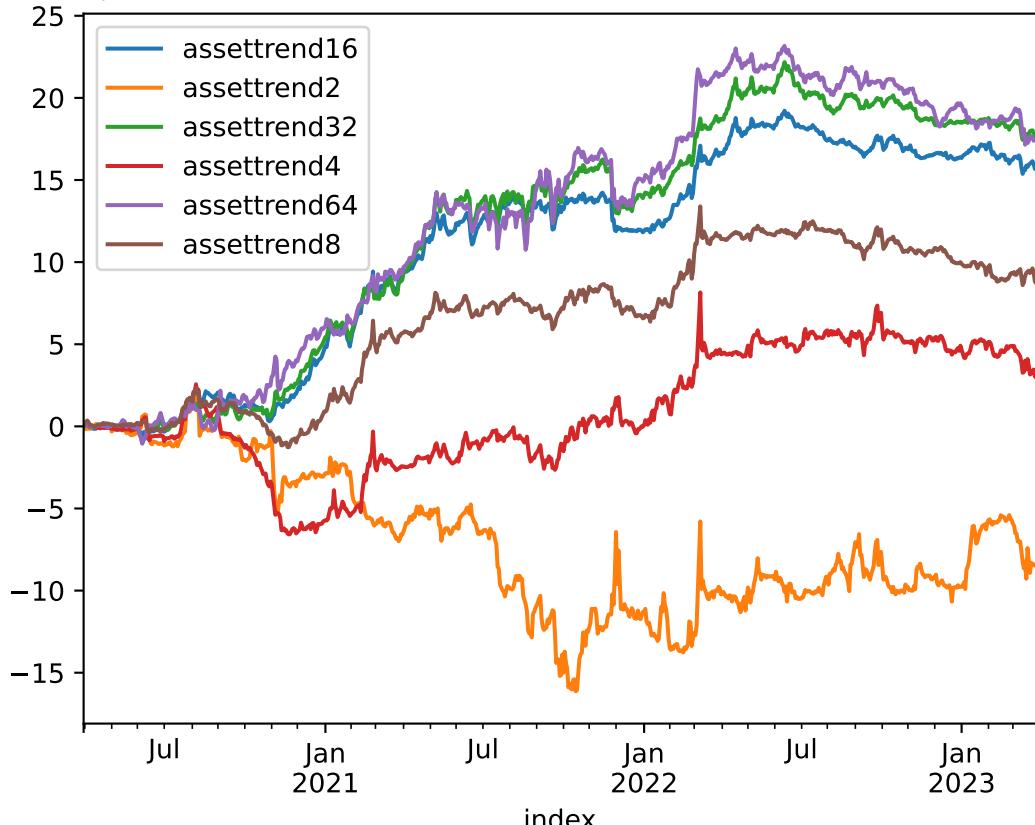


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.134, 'assettrend2': -2.755, 'assettrend32': 5.814, 'assettrend4': 0.972, 'assettrend64': 5.757, 'assettrend8': 2.858}

ann. std {'assettrend16': 3.407, 'assettrend2': 7.778, 'assettrend32': 4.121, 'assettrend4': 4.929, 'assettrend64': 4.995, 'assettrend8': 3.505}

ann. SR {'assettrend16': 1.51, 'assettrend2': -0.35, 'assettrend32': 1.41, 'assettrend4': 0.2, 'assettrend64': 1.15, 'assettrend8': 0.82}



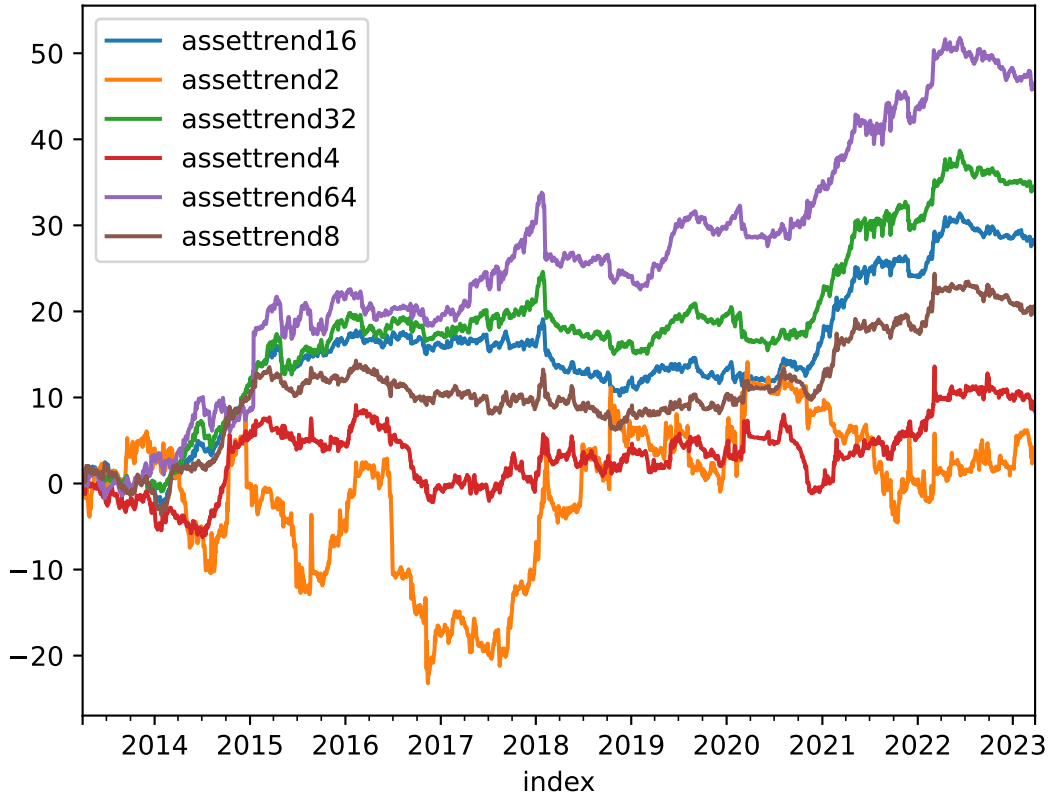


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.735, 'assettrend2': 0.314, 'assettrend32': 3.362, 'assettrend4': 0.826, 'assettrend64': 4.535, 'assettrend8': 1.935}

ann. std {'assettrend16': 3.166, 'assettrend2': 9.815, 'assettrend32': 3.598, 'assettrend4': 4.996, 'assettrend64': 5.2, 'assettrend8': 3.476}

ann. SR {'assettrend16': 0.86, 'assettrend2': 0.03, 'assettrend32': 0.93, 'assettrend4': 0.17, 'assettrend64': 0.87, 'assettrend8': 0.56}

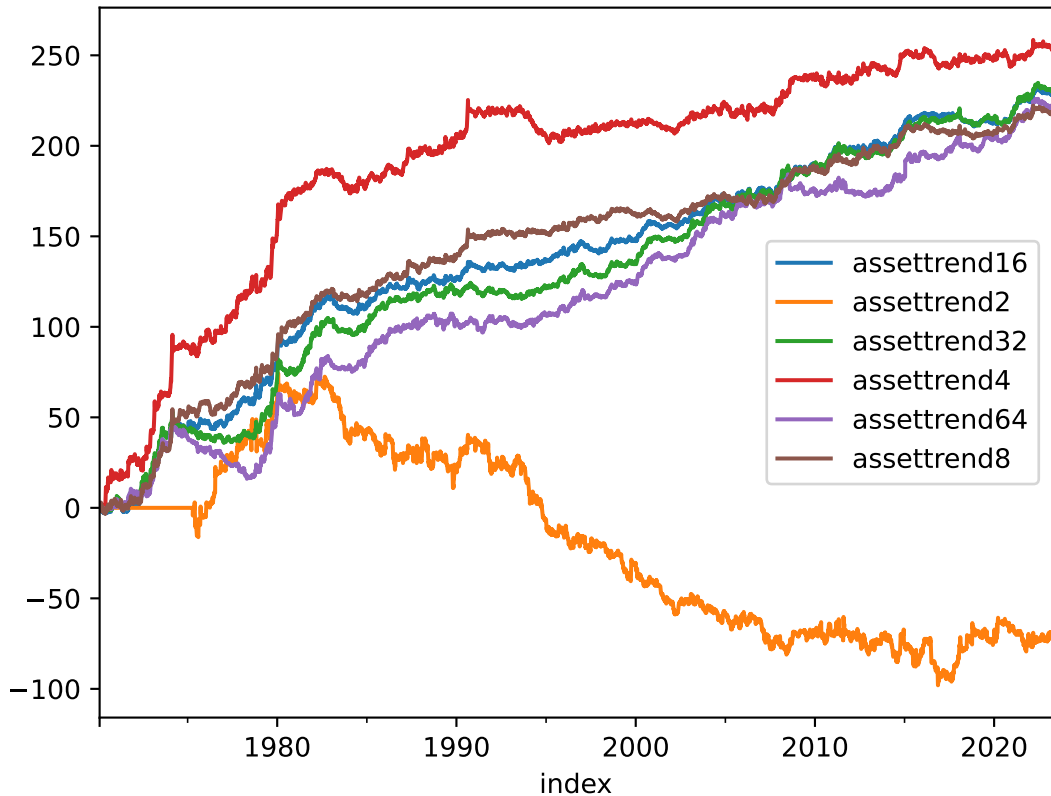


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.215, 'assettrend2': -1.322, 'assettrend32': 4.253, 'assettrend4': 4.677, 'assettrend64': 4.069, 'assettrend8': 4.016}

ann. std {'assettrend16': 4.306, 'assettrend2': 10.265, 'assettrend32': 4.497, 'assettrend4': 6.551, 'assettrend64': 4.998, 'assettrend8': 4.636}

ann. SR {'assettrend16': 0.98, 'assettrend2': -0.13, 'assettrend32': 0.95, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.87}

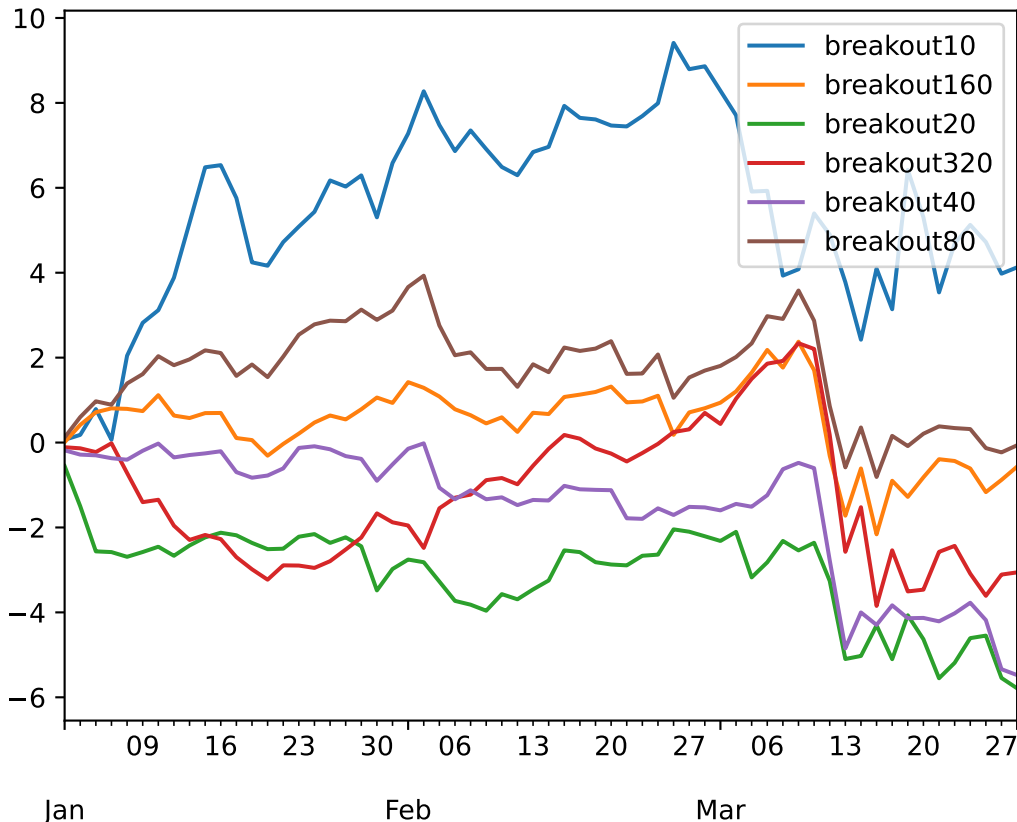


# Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 17.039, 'breakout160': -2.342, 'breakout20': -23.9, 'breakout320': -12.625, 'breakout40': -22.613, 'breakout80': -0.266}

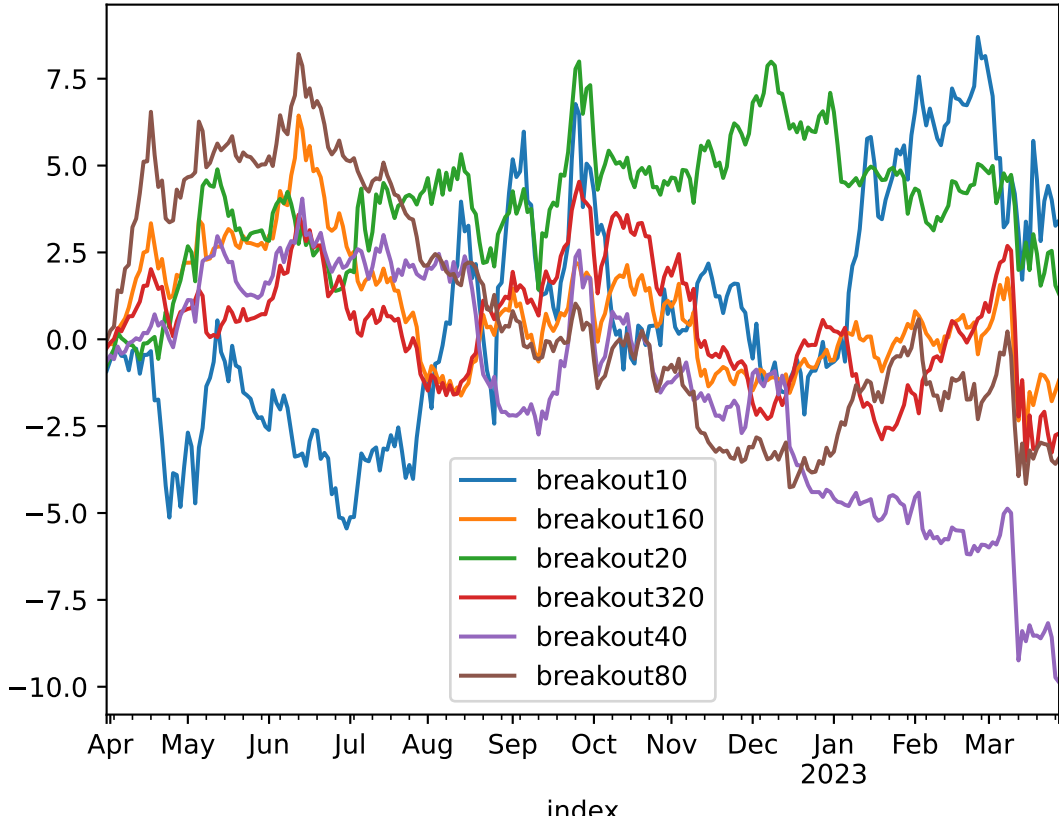
ann. std {'breakout10': 15.474, 'breakout160': 8.622, 'breakout20': 8.219, 'breakout320': 10.875, 'breakout40': 7.97, 'breakout80': 8.878}

ann. SR {'breakout10': 1.1, 'breakout160': -0.27, 'breakout20': -2.91, 'breakout320': -1.16, 'breakout40': -2.84, 'breakout80': -0.03}



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

ann. mean {'breakout10': 3.377, 'breakout160': -1.169, 'breakout20': 1.29, 'breakout320': -2.677, 'breakout40': -9.758, 'breakout80': -3.38}  
ann. std {'breakout10': 13.597, 'breakout160': 7.133, 'breakout20': 8.637, 'breakout320': 7.58, 'breakout40': 7.203, 'breakout80': 7.421}  
ann. SR {'breakout10': 0.25, 'breakout160': -0.16, 'breakout20': 0.15, 'breakout320': -0.35, 'breakout40': -1.35, 'breakout80': -0.46}

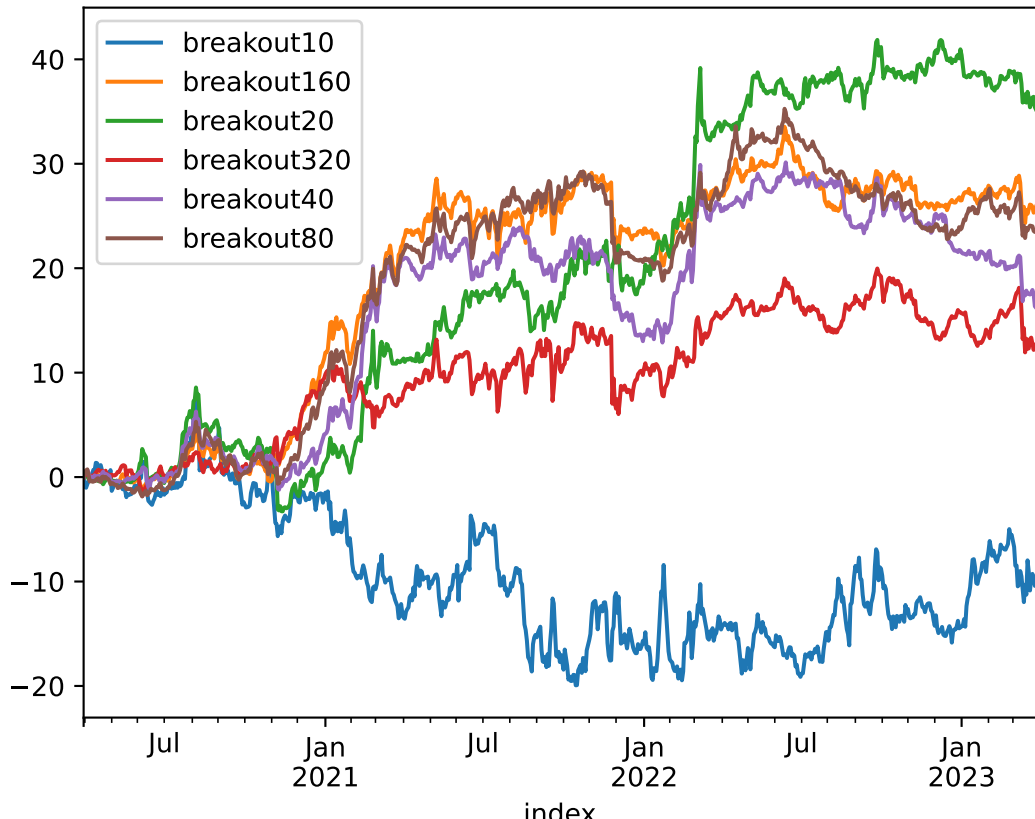


Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -3.366, 'breakout160': 8.495, 'breakout20': 11.528, 'breakout320': 4.173, 'breakout40': 5.314, 'breakout80': 7.747}

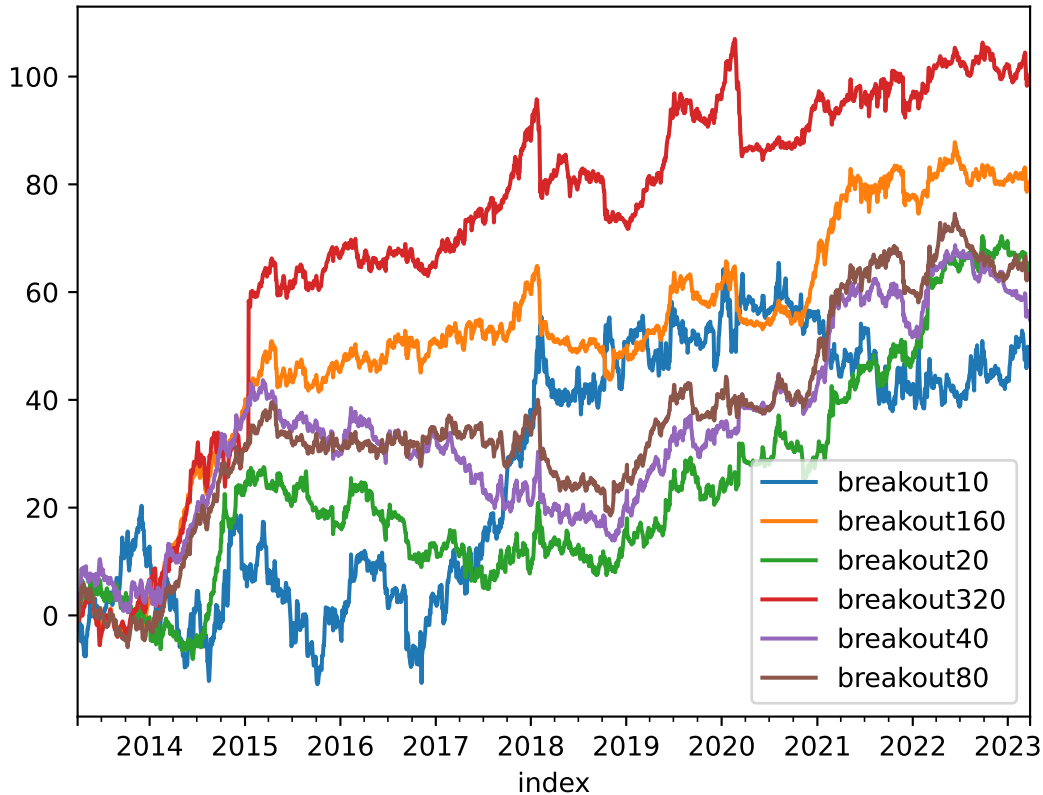
ann. std {'breakout10': 15.05, 'breakout160': 9.163, 'breakout20': 11.009, 'breakout320': 9.891, 'breakout40': 9.46, 'breakout80': 8.915}

ann. SR {'breakout10': -0.22, 'breakout160': 0.93, 'breakout20': 1.05, 'breakout320': 0.42, 'breakout40': 0.56, 'breakout80': 0.87}



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

ann. mean {'breakout10': 4.672, 'breakout160': 7.876, 'breakout20': 6.256, 'breakout320': 9.728, 'breakout40': 6.177}  
ann. std {'breakout10': 17.894, 'breakout160': 8.886, 'breakout20': 11.14, 'breakout320': 13.099, 'breakout40': 9.484, 'breakout80': 8.769}  
ann. SR {'breakout10': 0.26, 'breakout160': 0.89, 'breakout20': 0.56, 'breakout320': 0.74, 'breakout40': 0.57, 'breakout80': 0.7}

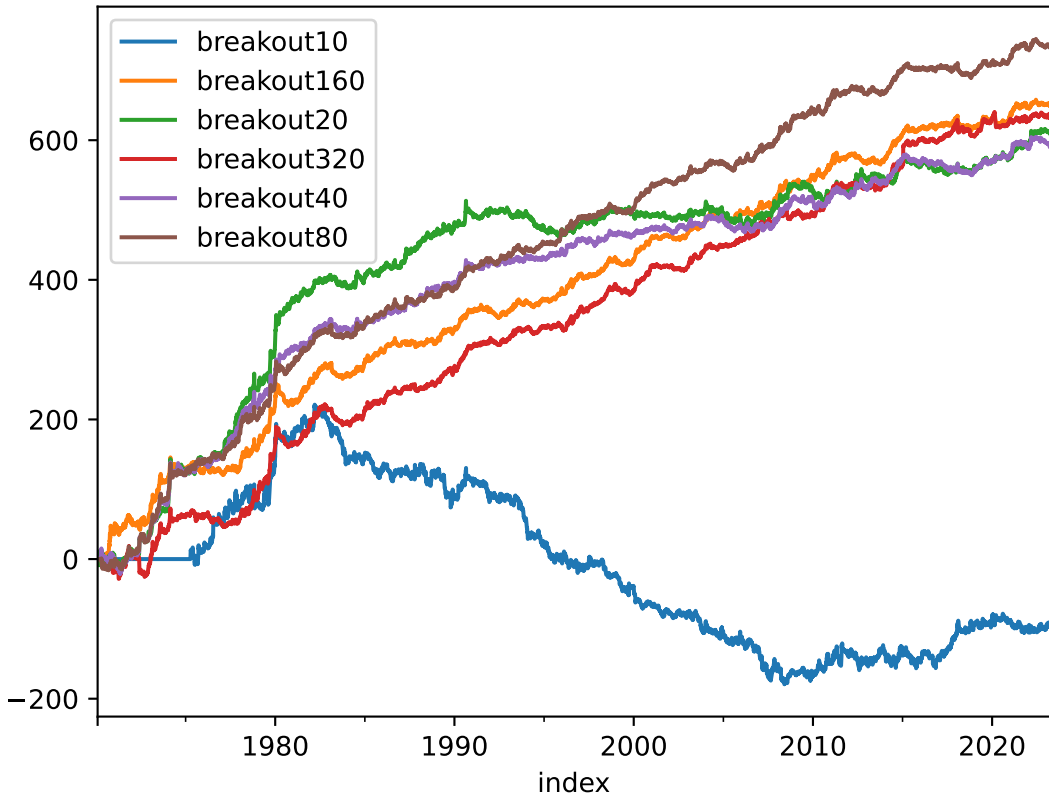


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -1.774, 'breakout160': 12.008, 'breakout20': 11.252, 'breakout320': 11.676, 'breakout40': 10.907, 'breakout80': 13.542}

ann. std {'breakout10': 21.332, 'breakout160': 11.535, 'breakout20': 14.899, 'breakout320': 12.122, 'breakout40': 12.119, 'breakout80': 11.724}

ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.76, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}

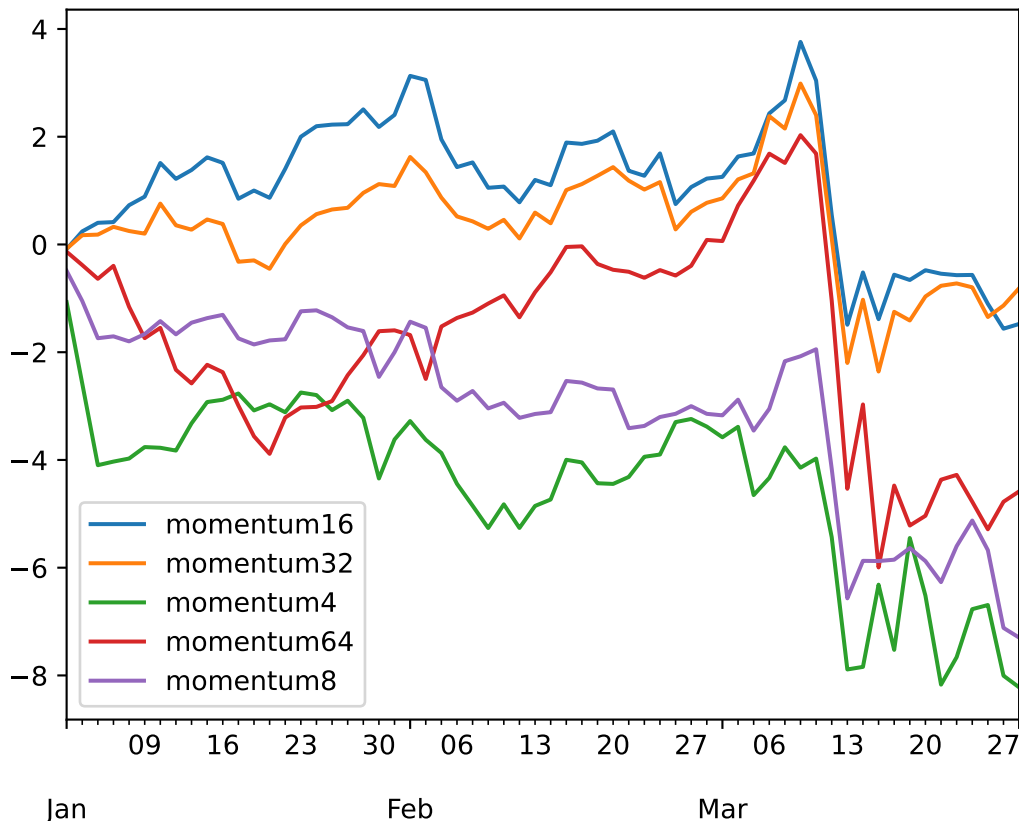


# Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': -6.092, 'momentum32': -3.359, 'momentum4': -33.942, 'momentum64': -18.926, 'momentum8': -30.129}

ann. std {'momentum16': 9.794, 'momentum32': 9.671, 'momentum4': 12.189, 'momentum64': 13.45, 'momentum8': 9.288}

ann. SR {'momentum16': -0.62, 'momentum32': -0.35, 'momentum4': -2.78, 'momentum64': -1.41, 'momentum8': -3.24}



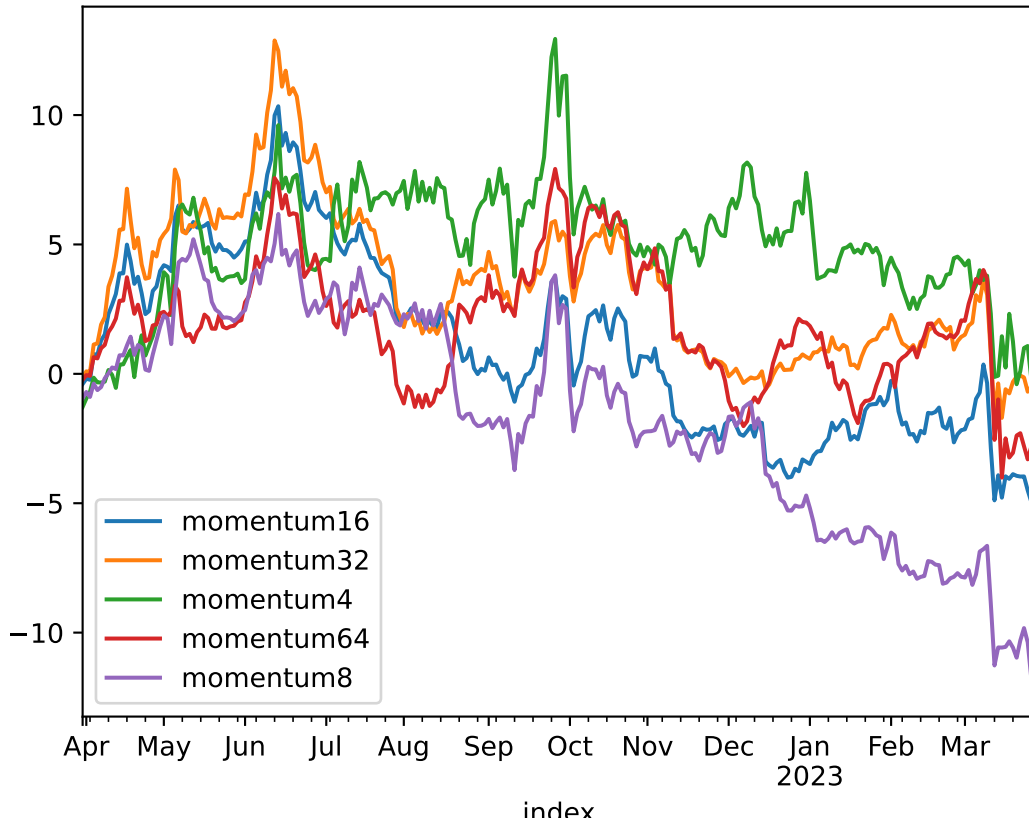


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -4.818, 'momentum32': -0.156, 'momentum4': -0.447, 'momentum64': -2.57, 'momentum8': -11.858}

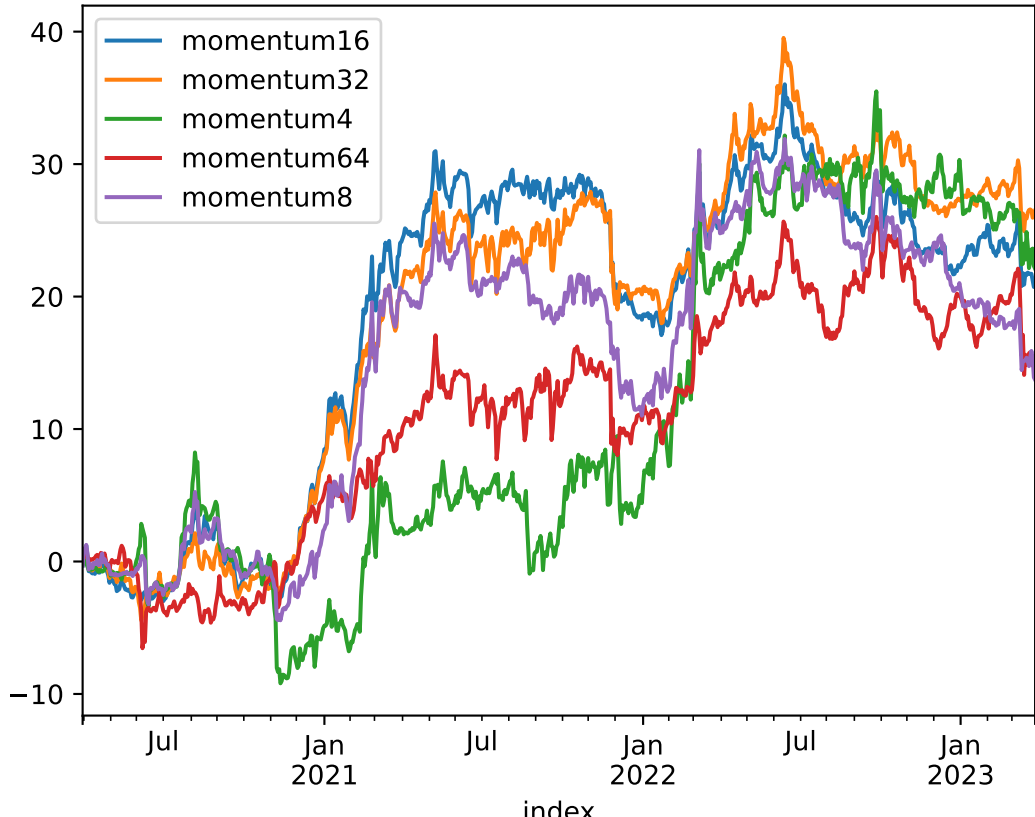
ann. std {'momentum16': 9.121, 'momentum32': 9.789, 'momentum4': 13.666, 'momentum64': 10.437, 'momentum8': 10.058}

ann. SR {'momentum16': -0.53, 'momentum32': -0.02, 'momentum4': -0.03, 'momentum64': -0.25, 'momentum8': -1.18}



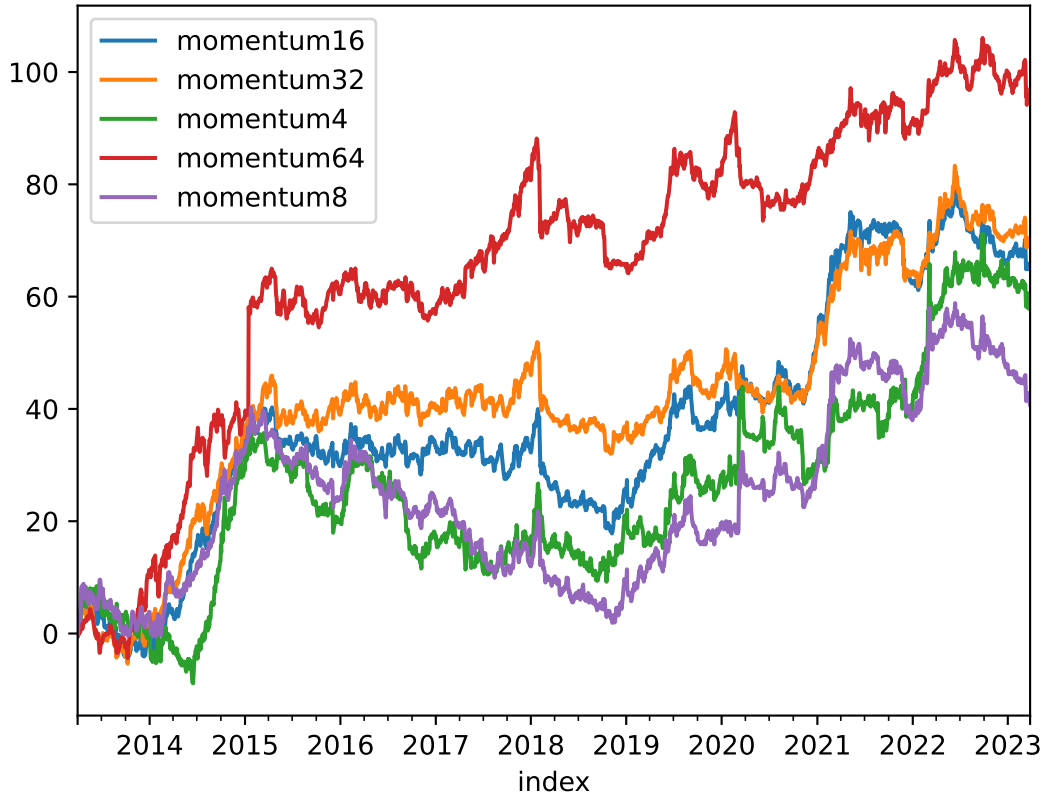
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 6.821, 'momentum32': 8.682, 'momentum4': 7.243, 'momentum64': 5.079, 'momentum8': 4.498}  
ann. std {'momentum16': 10.193, 'momentum32': 10.411, 'momentum4': 14.602, 'momentum64': 10.825, 'momentum8': 11.44}  
ann. SR {'momentum16': 0.67, 'momentum32': 0.83, 'momentum4': 0.5, 'momentum64': 0.47, 'momentum8': 0.39}



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

ann. mean {'momentum16': 6.372, 'momentum32': 6.901, 'momentum4': 5.681, 'momentum64': 9.383, 'momentum8': 3.994}  
ann. std {'momentum16': 9.721, 'momentum32': 9.29, 'momentum4': 13.751, 'momentum64': 11.877, 'momentum8': 10.945}  
ann. SR {'momentum16': 0.66, 'momentum32': 0.74, 'momentum4': 0.41, 'momentum64': 0.79, 'momentum8': 0.36}

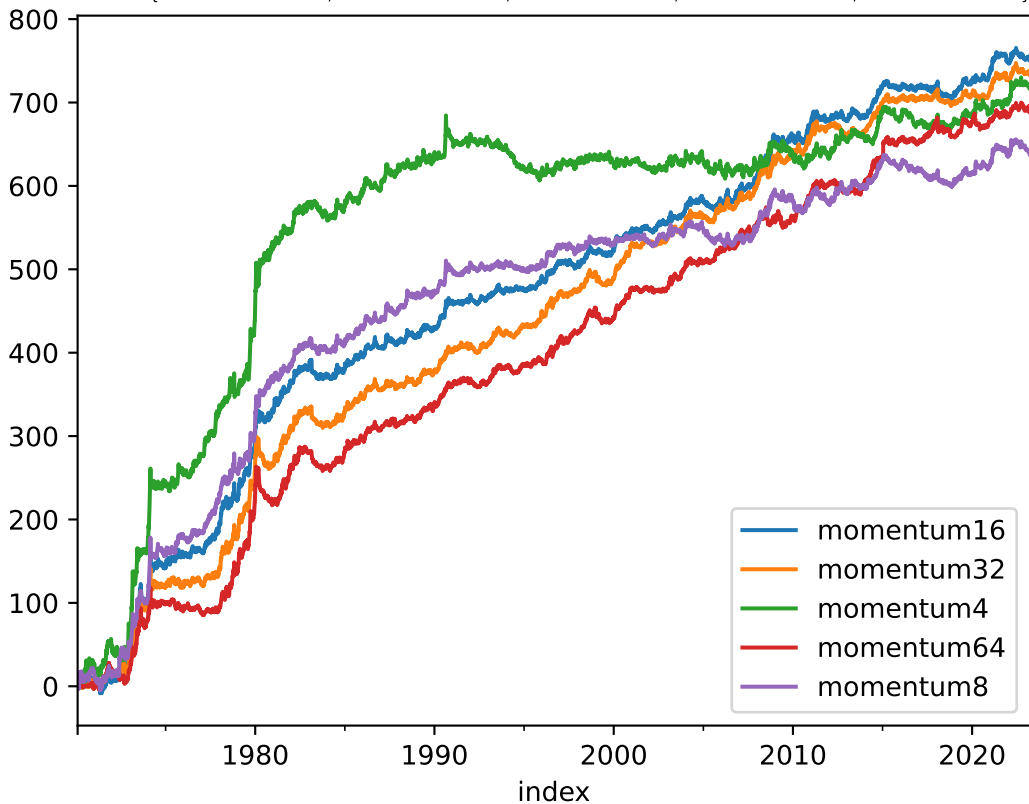


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.852, 'momentum32': 13.558, 'momentum4': 13.232, 'momentum64': 12.728, 'momentum8': 11.774}

ann. std {'momentum16': 13.054, 'momentum32': 12.617, 'momentum4': 17.903, 'momentum64': 12.338, 'momentum8': 14.339}

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

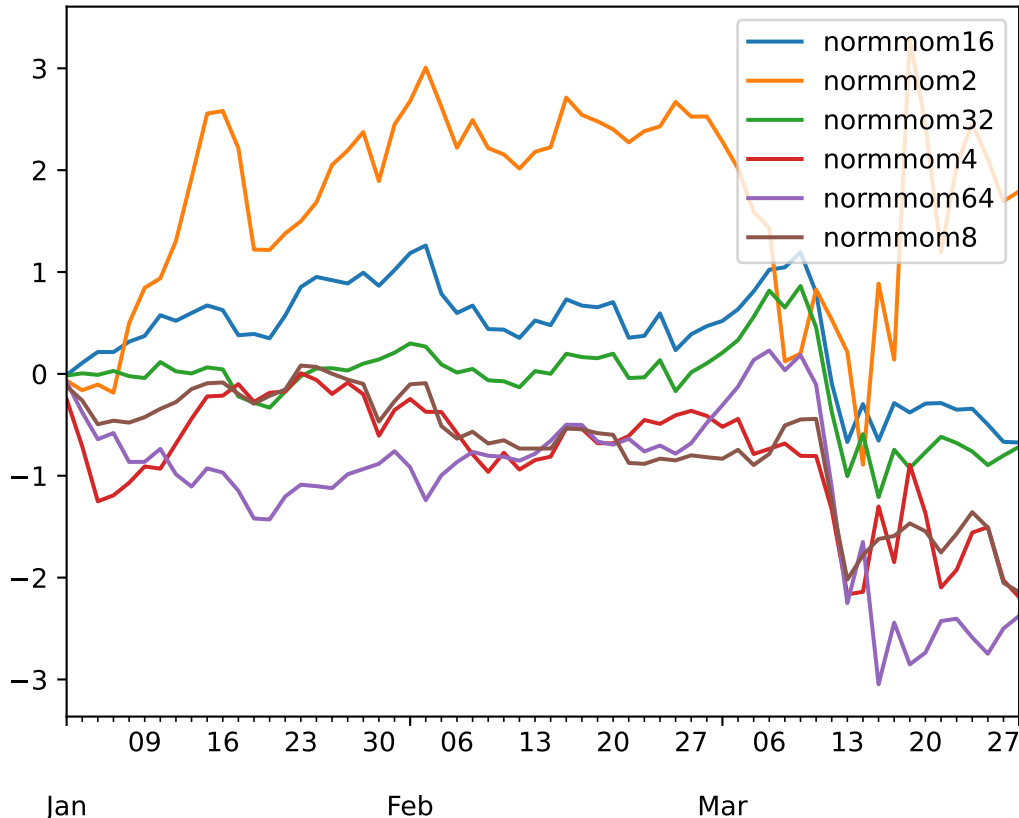


# Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -2.781, 'normmom2': 7.4, 'normmom32': -2.957, 'normmom4': -9.049, 'normmom64': -8.811, 'normmom8': -8.844}

ann. std {'normmom16': 3.553, 'normmom2': 10.331, 'normmom32': 3.479, 'normmom4': 4.886, 'normmom64': 5.243, 'normmom8': 3.311}

ann. SR {'normmom16': -0.78, 'normmom2': 0.72, 'normmom32': -0.85, 'normmom4': -1.85, 'normmom64': -1.87, 'normmom8': -2.67}

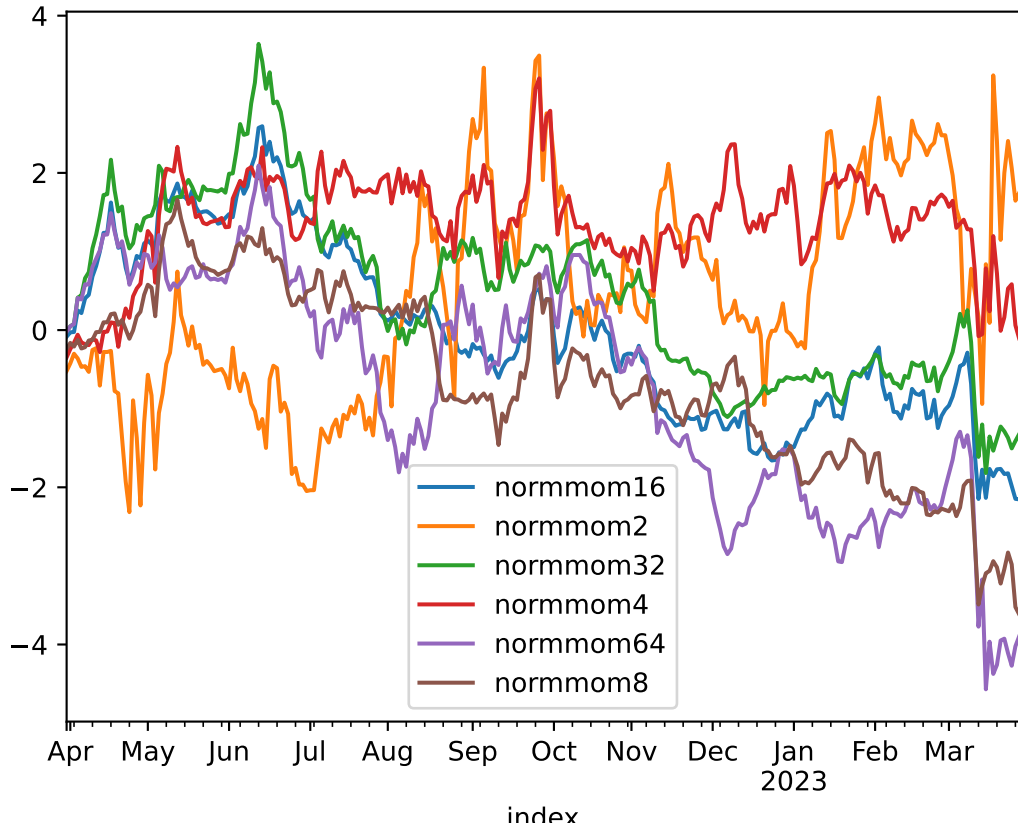


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': -2.128, 'normmom2': 1.724, 'normmom32': -1.31, 'normmom4': -0.103, 'normmom64': -3.854, 'normmom8': -3.572}

ann. std {'normmom16': 2.731, 'normmom2': 7.862, 'normmom32': 3.059, 'normmom4': 4.36, 'normmom64': 3.889, 'normmom8': 2.958}

ann. SR {'normmom16': -0.78, 'normmom2': 0.22, 'normmom32': -0.43, 'normmom4': -0.02, 'normmom64': -0.99, 'normmom8': -1.21}

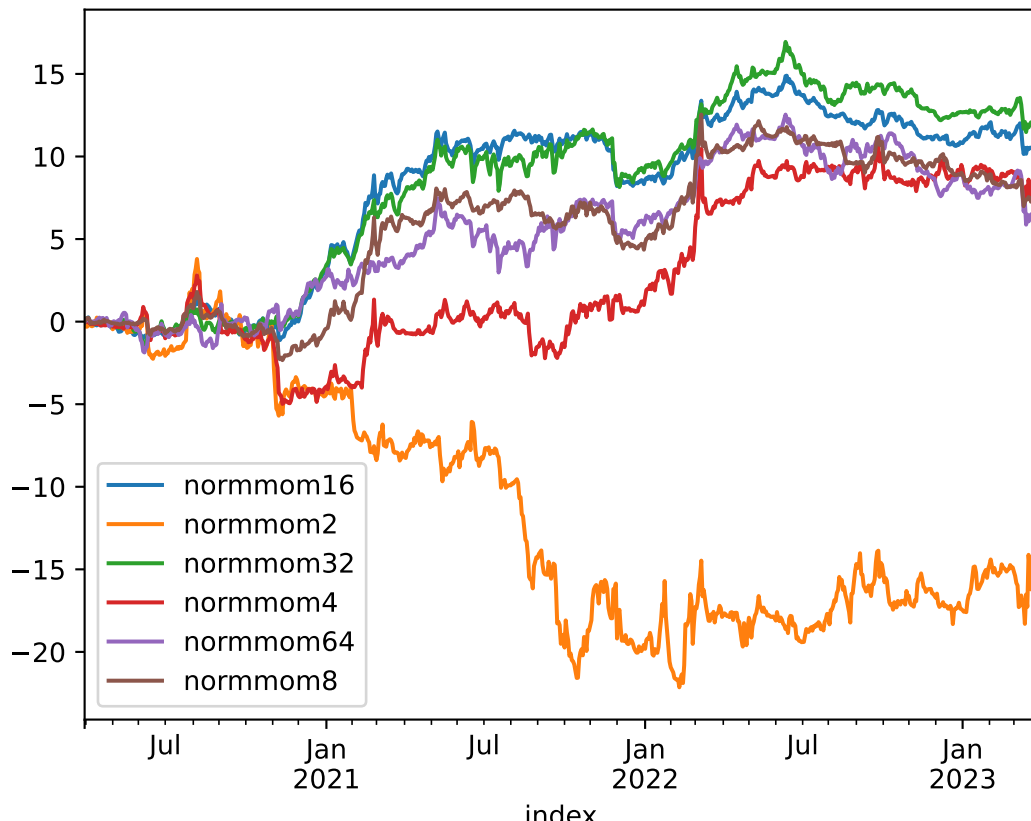


# Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.326, 'normmom2': -5.119, 'normmom32': 3.924, 'normmom4': 2.392, 'normmom64': 2.145, 'normmom8': 2.252}

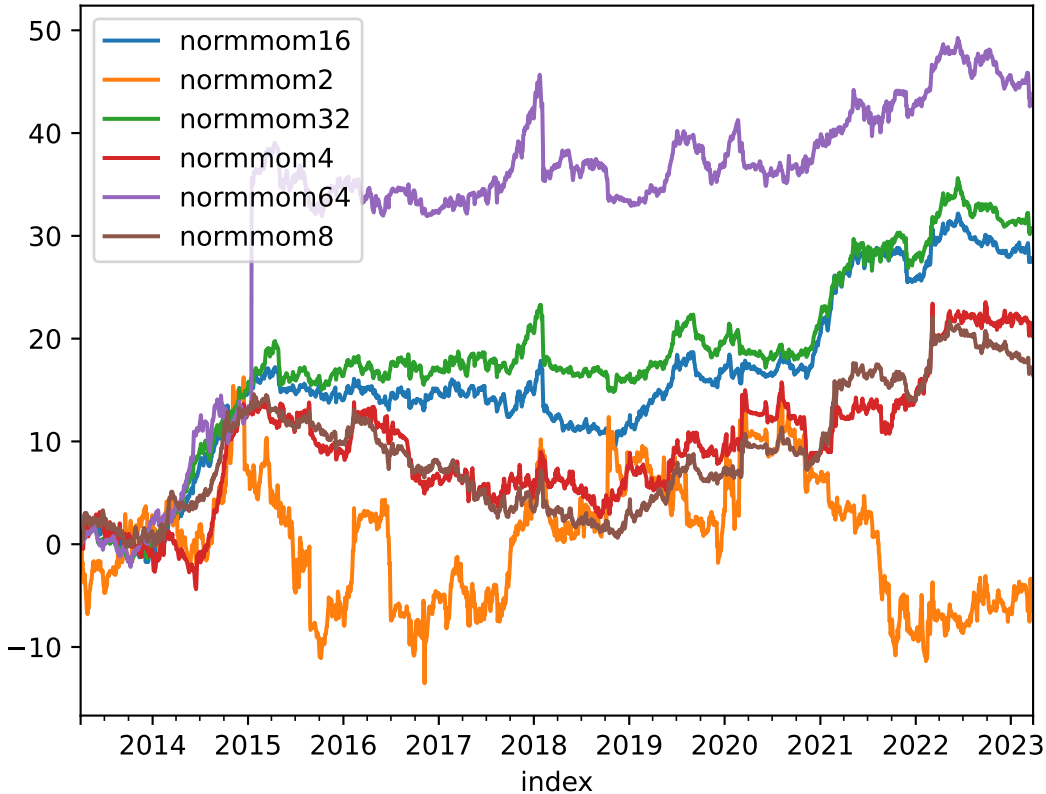
ann. std {'normmom16': 3.514, 'normmom2': 8.608, 'normmom32': 3.882, 'normmom4': 5.348, 'normmom64': 4.276, 'normmom8': 3.918}

ann. SR {'normmom16': 0.95, 'normmom2': -0.59, 'normmom32': 1.01, 'normmom4': 0.45, 'normmom64': 0.5, 'normmom8': 0.57}



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

ann. mean {'normmom16': 2.694, 'normmom2': -0.476, 'normmom32': 3.011, 'normmom4': 1.989, 'normmom64': 4.249, 'normmom8': 1.614}  
ann. std {'normmom16': 3.493, 'normmom2': 10.369, 'normmom32': 3.633, 'normmom4': 5.472, 'normmom64': 8.274, 'normmom8': 3.916}  
ann. SR {'normmom16': 0.77, 'normmom2': -0.05, 'normmom32': 0.83, 'normmom4': 0.36, 'normmom64': 0.51, 'normmom8': 0.41}



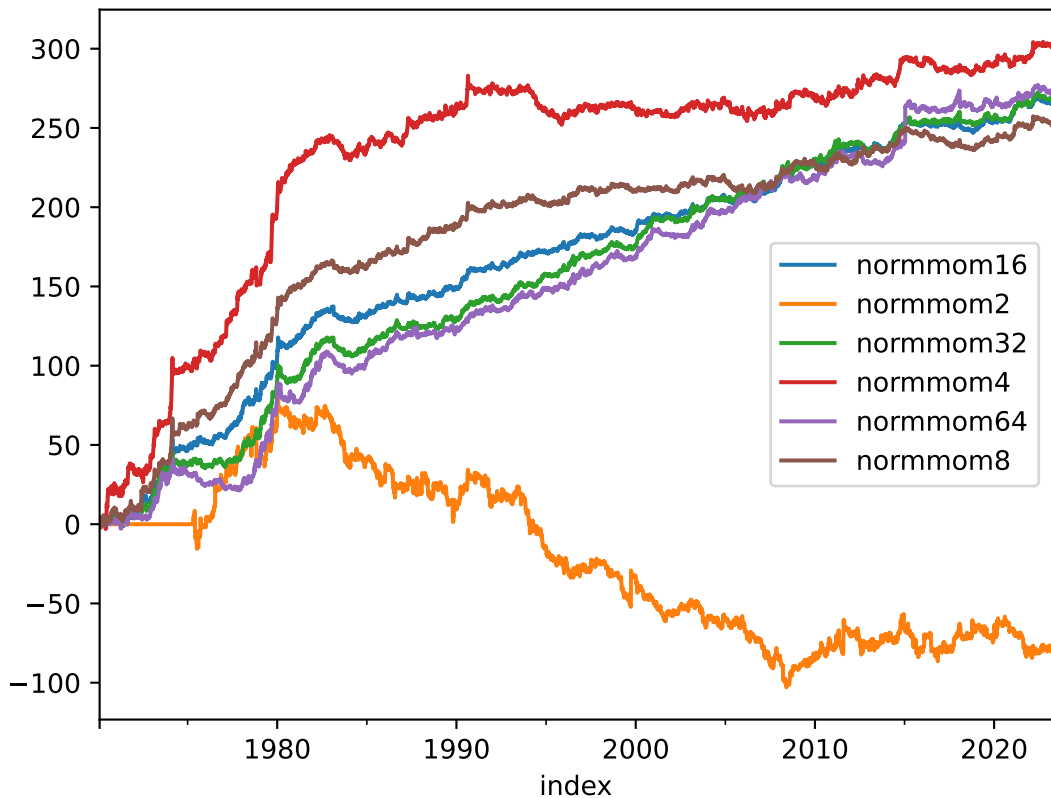


# Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.893, 'normmom2': -1.436, 'normmom32': 4.941, 'normmom4': 5.557, 'normmom64': 5.008, 'normmom8': 4.647}

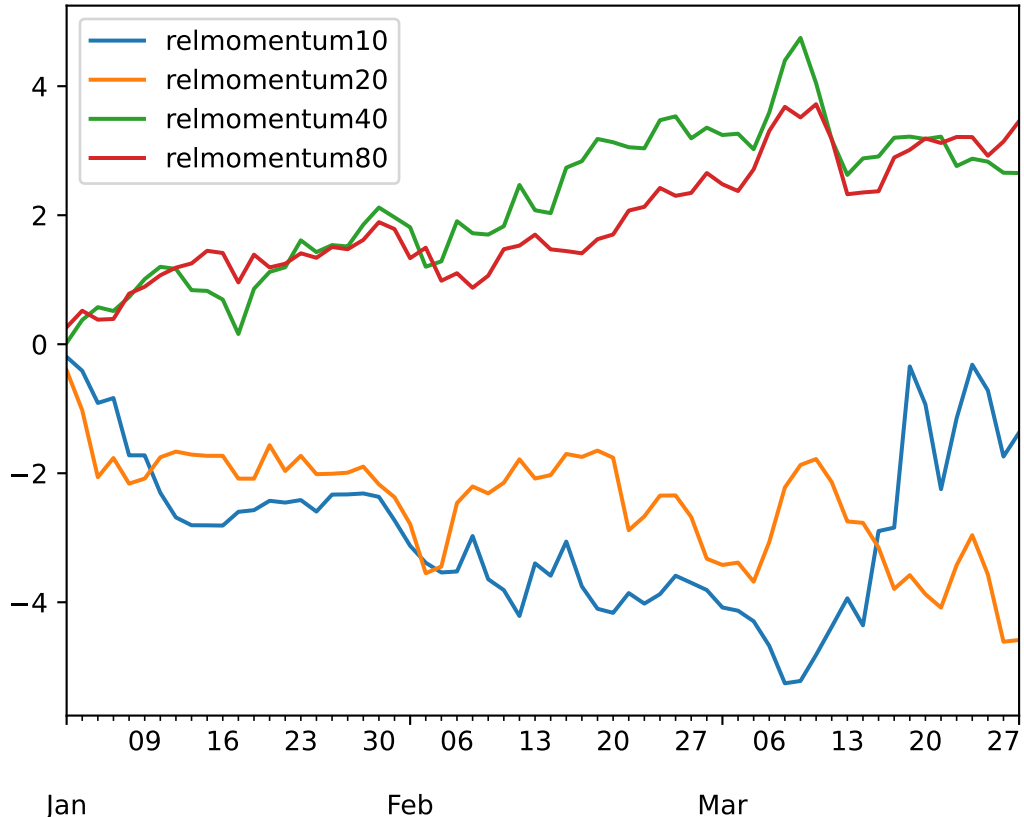
ann. std {'normmom16': 4.535, 'normmom2': 11.618, 'normmom32': 4.612, 'normmom4': 7.388, 'normmom64': 5.874, 'normmom8': 5.368}

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



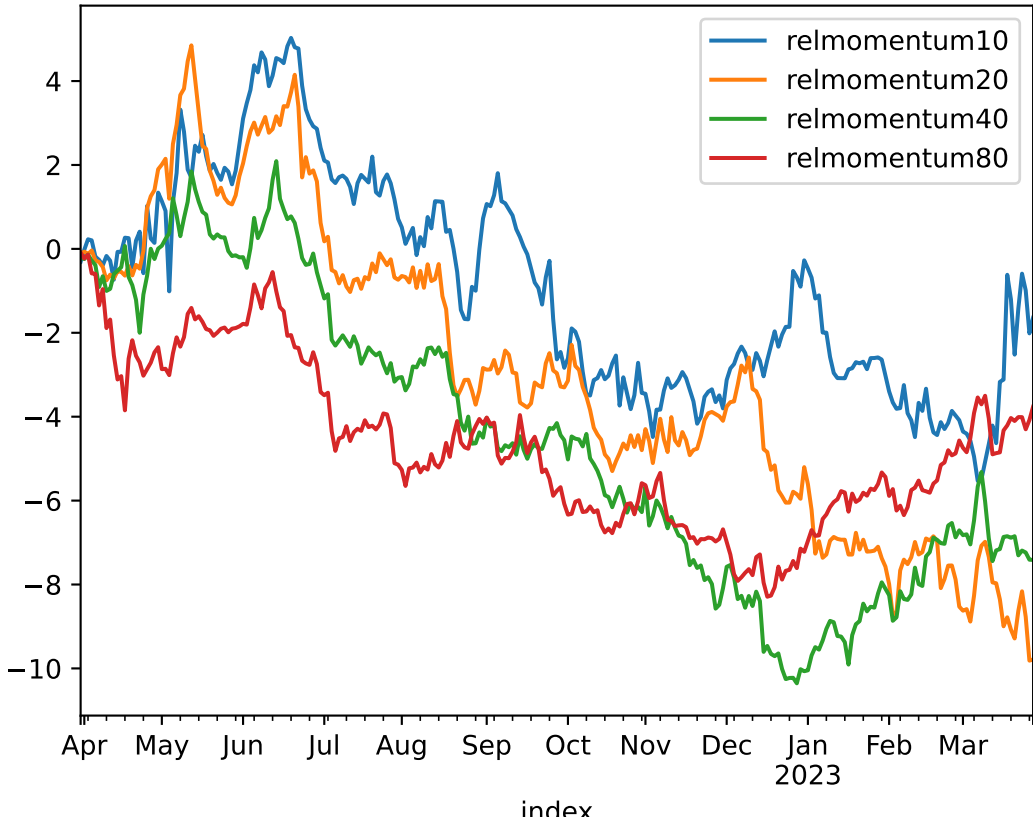
# Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -5.656, 'relmomentum20': -18.932, 'relmomentum40': 10.958, 'relmomentum80': 14.28}  
 ann. std {'relmomentum10': 9.149, 'relmomentum20': 6.88, 'relmomentum40': 5.472, 'relmomentum80': 4.28}  
 ann. SR {'relmomentum10': -0.62, 'relmomentum20': -2.75, 'relmomentum40': 2.0, 'relmomentum80': 3.34}



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

ann. mean {'relmomentum10': -1.624, 'relmomentum20': -9.674, 'relmomentum40': -7.327, 'relmomentum80': -3.72}  
ann. std {'relmomentum10': 8.356, 'relmomentum20': 6.59, 'relmomentum40': 5.472, 'relmomentum80': 4.955}  
ann. SR {'relmomentum10': -0.19, 'relmomentum20': -1.47, 'relmomentum40': -1.34, 'relmomentum80': -0.75}

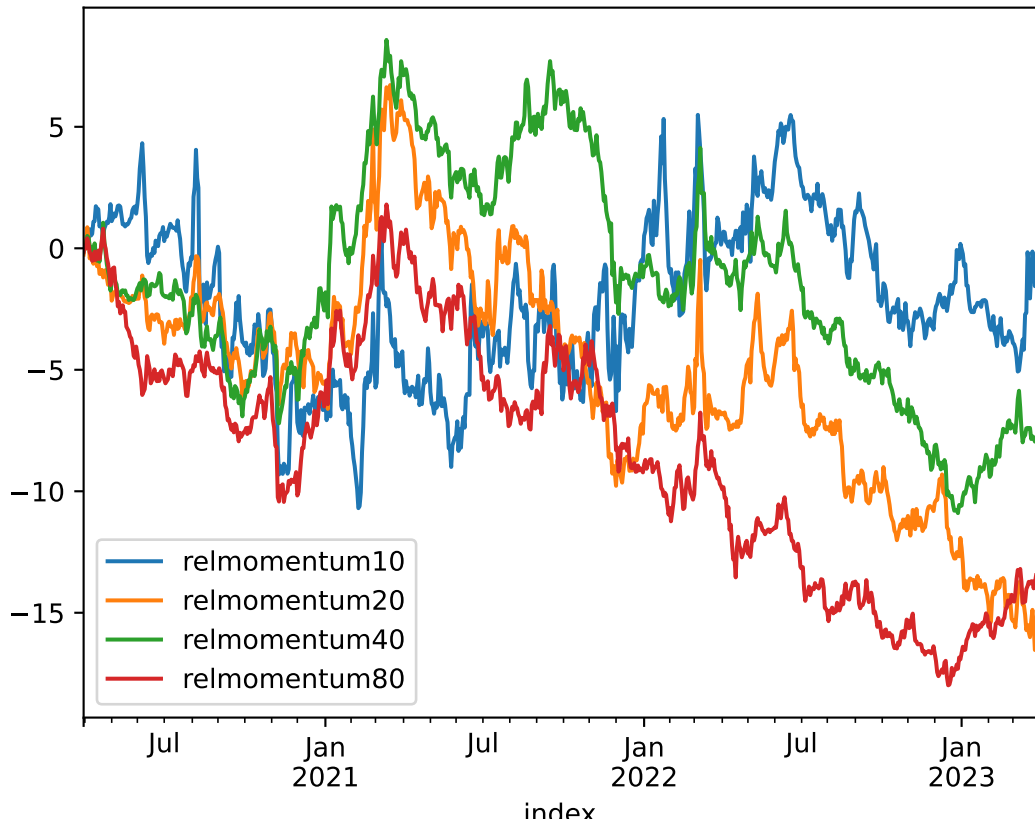


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -0.389, 'relmomentum20': -5.41, 'relmomentum40': -2.608, 'relmomentum80': -4.411}

ann. std {'relmomentum10': 11.93, 'relmomentum20': 8.353, 'relmomentum40': 6.976, 'relmomentum80': 6.356}

ann. SR {'relmomentum10': -0.03, 'relmomentum20': -0.65, 'relmomentum40': -0.37, 'relmomentum80': -0.69}

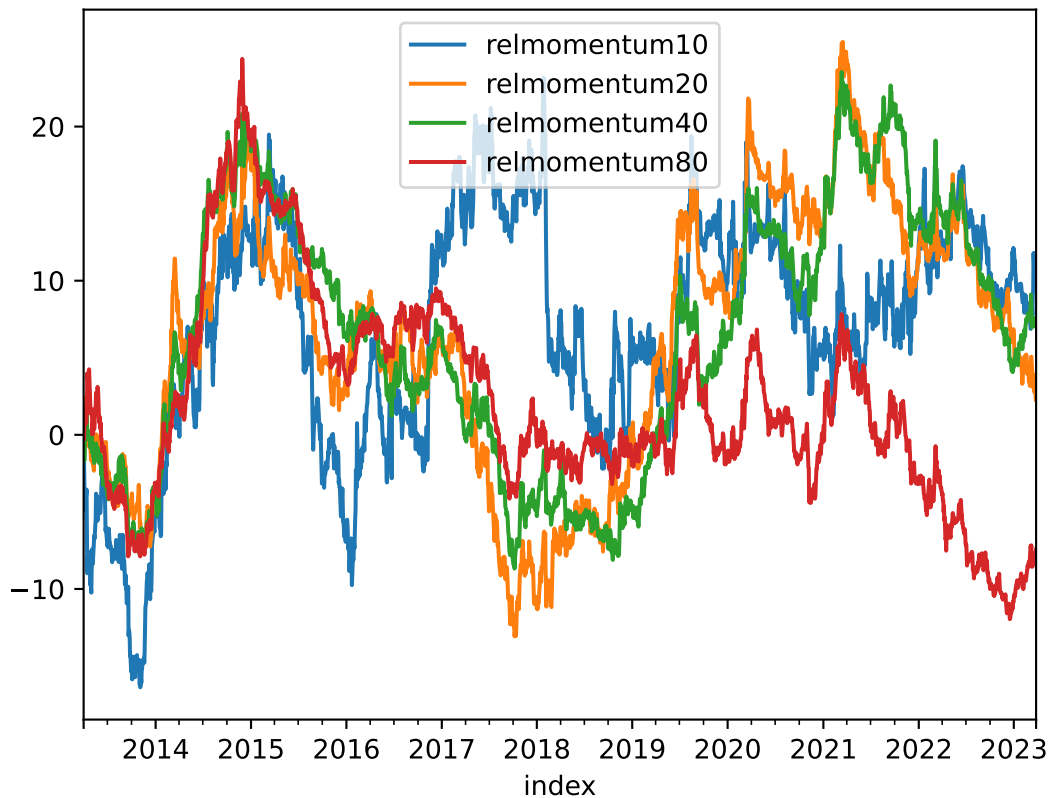


# Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': 1.056, 'relmomentum20': 0.223, 'relmomentum40': 0.688, 'relmomentum80': -0.73}

ann. std {'relmomentum10': 13.514, 'relmomentum20': 8.658, 'relmomentum40': 7.071, 'relmomentum80': 6.458}

ann. SR {'relmomentum10': 0.08, 'relmomentum20': 0.03, 'relmomentum40': 0.1, 'relmomentum80': -0.11}

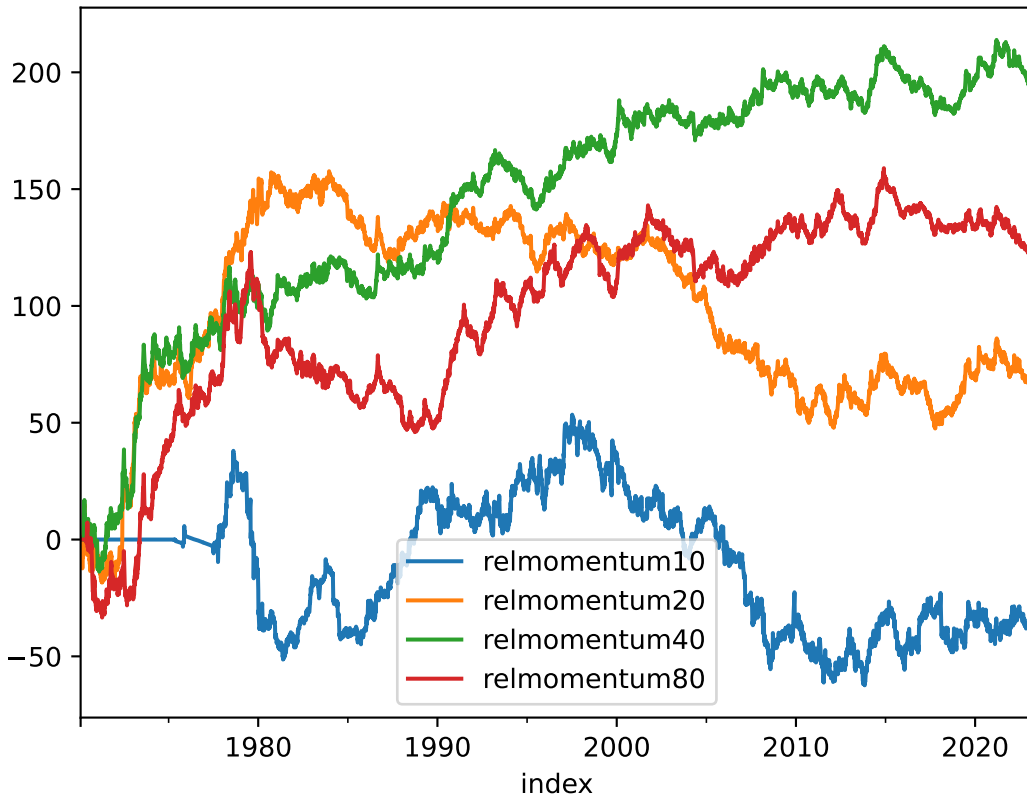


Total Trading Rule P&L for period '99Y'

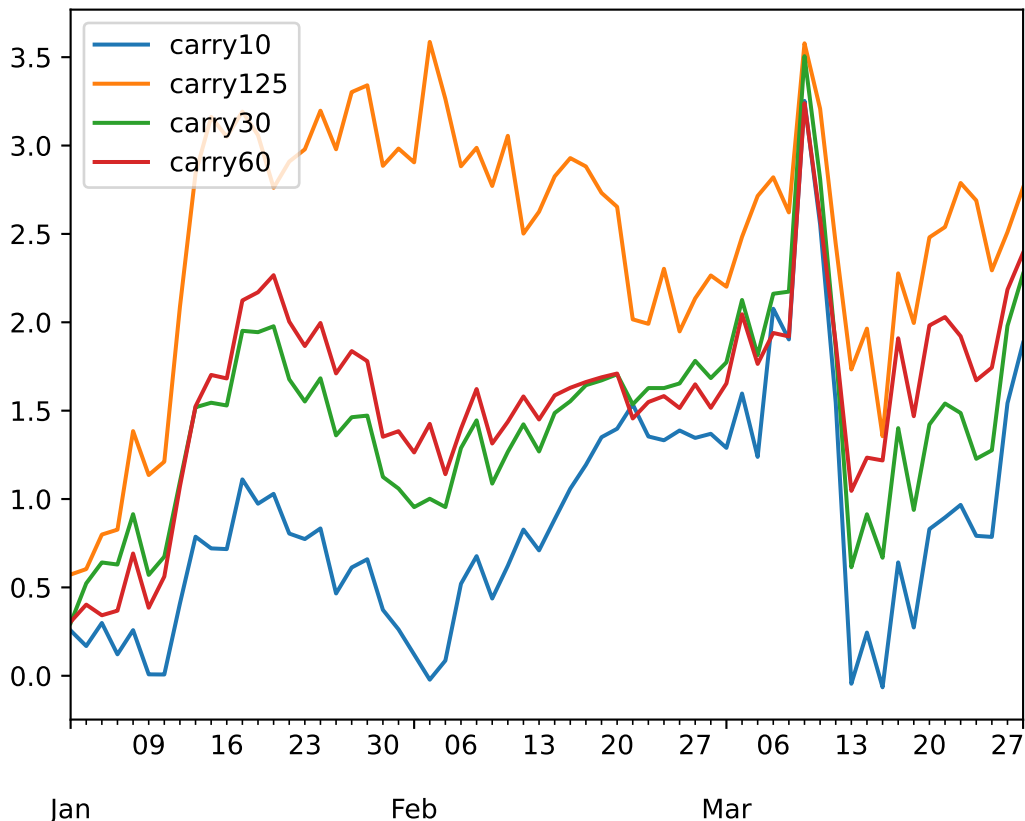
ann. mean {'relmomentum10': -0.651, 'relmomentum20': 1.161, 'relmomentum40': 3.643, 'relmomentum80': 2.347}

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

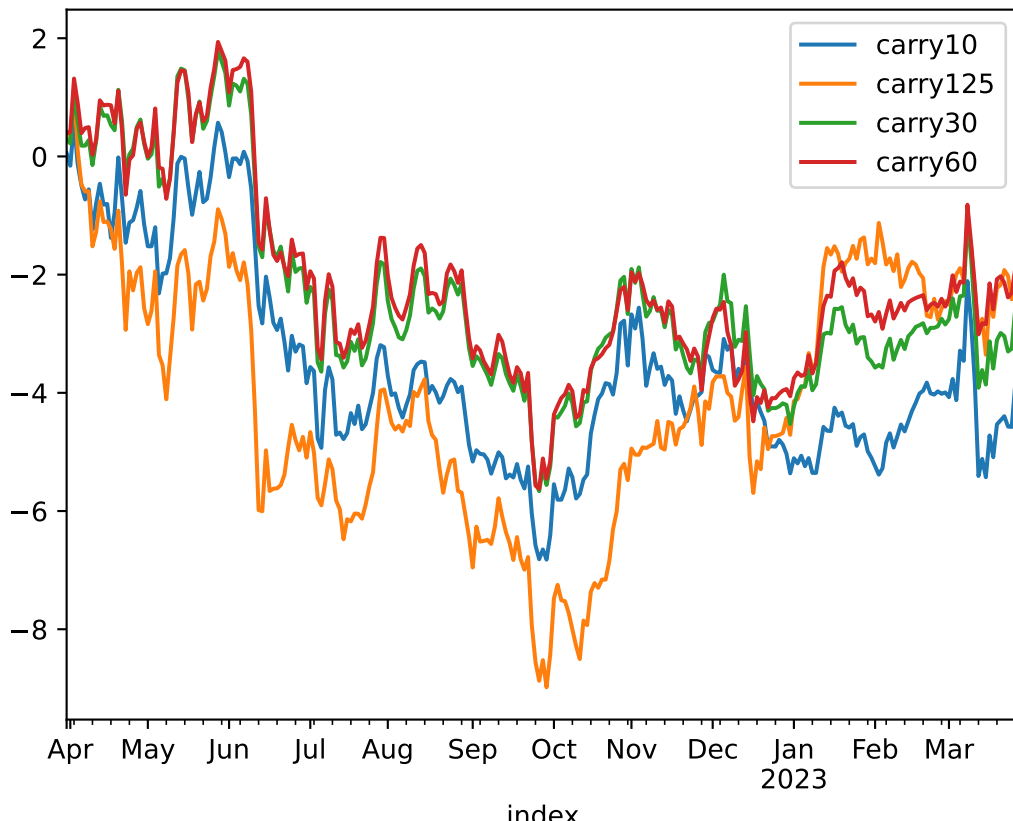
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}



Total Trading Rule P&L for period 'YTD'  
ann. mean {'carry10': 7.779, 'carry125': 11.404, 'carry30': 9.391, 'carry60': 9.881}  
ann. std {'carry10': 6.54, 'carry125': 6.094, 'carry30': 5.985, 'carry60': 5.341}  
ann. SR {'carry10': 1.19, 'carry125': 1.87, 'carry30': 1.57, 'carry60': 1.85}



Total Trading Rule P&L for period '1Y'  
ann. mean {'carry10': -3.438, 'carry125': -1.927, 'carry30': -2.228, 'carry60': -1.645}  
ann. std {'carry10': 6.399, 'carry125': 7.193, 'carry30': 6.297, 'carry60': 6.336}  
ann. SR {'carry10': -0.54, 'carry125': -0.27, 'carry30': -0.35, 'carry60': -0.26}



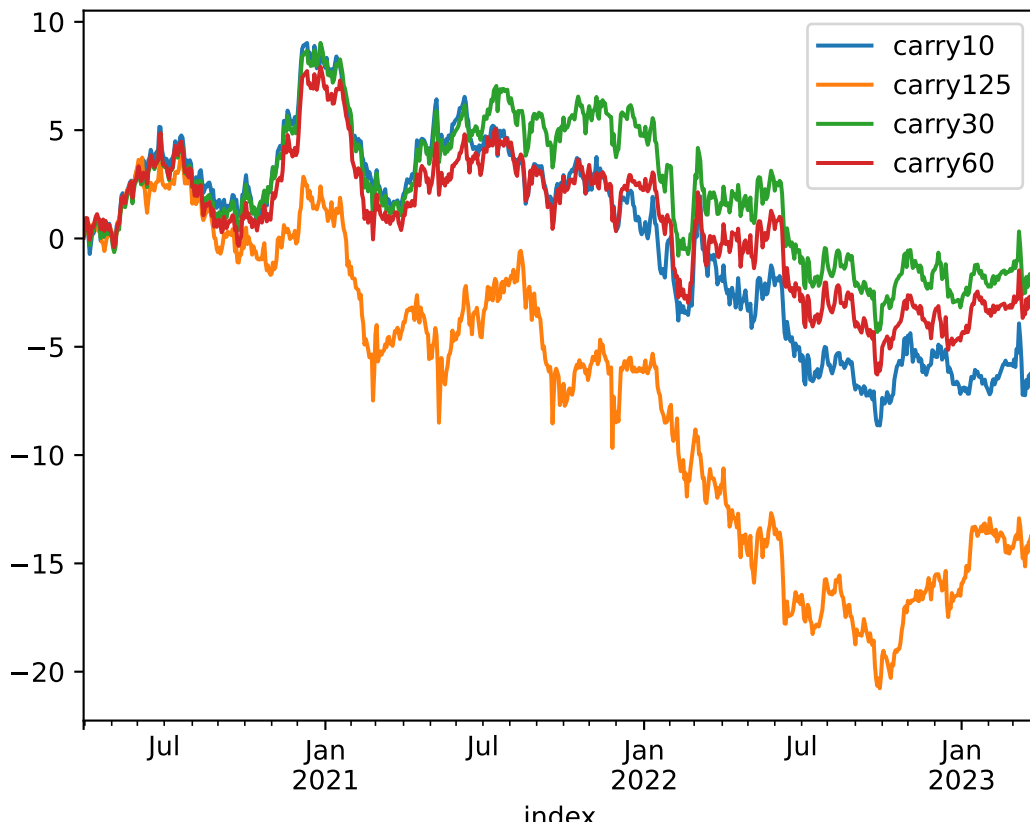


Total Trading Rule P&L for period '3Y'

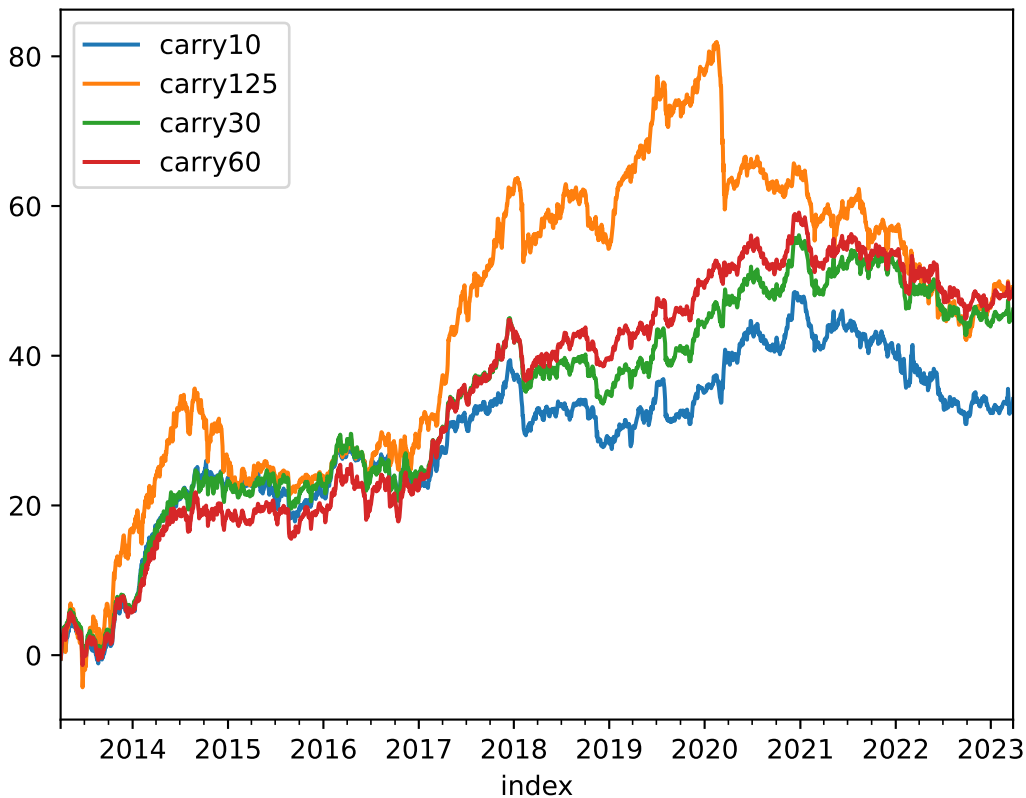
ann. mean {'carry10': -1.734, 'carry125': -4.502, 'carry30': -0.297, 'carry60': -0.761}

ann. std {'carry10': 6.611, 'carry125': 8.002, 'carry30': 6.523, 'carry60': 6.505}

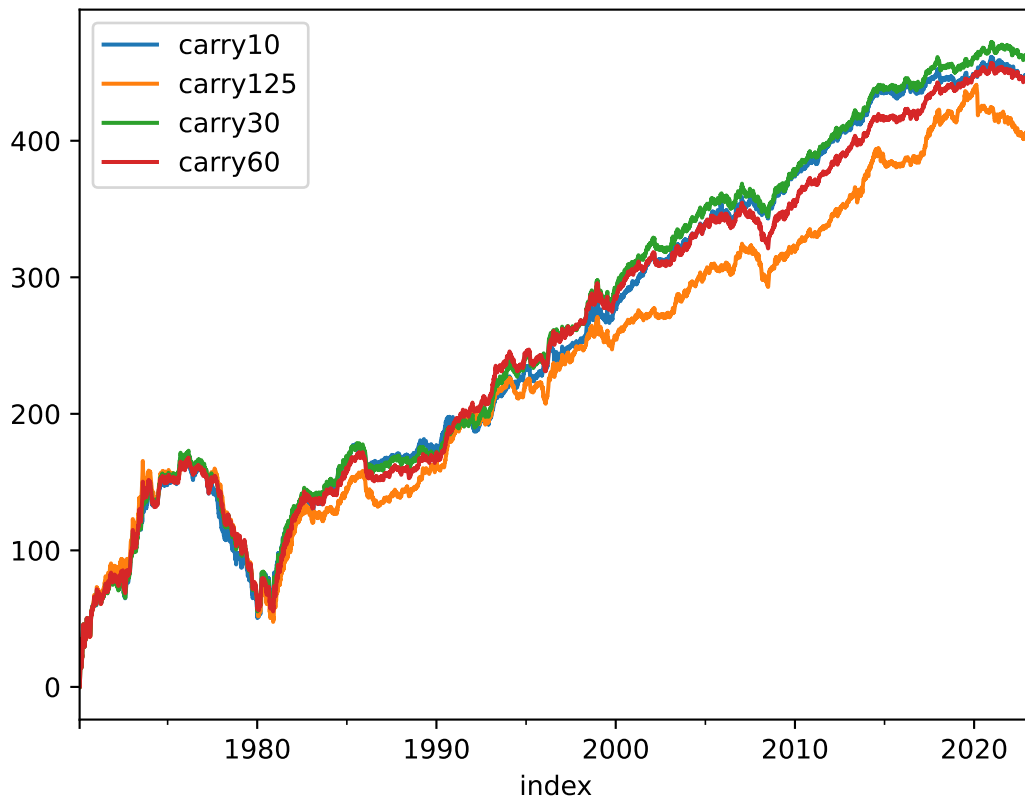
ann. SR {'carry10': -0.26, 'carry125': -0.56, 'carry30': -0.05, 'carry60': -0.12}



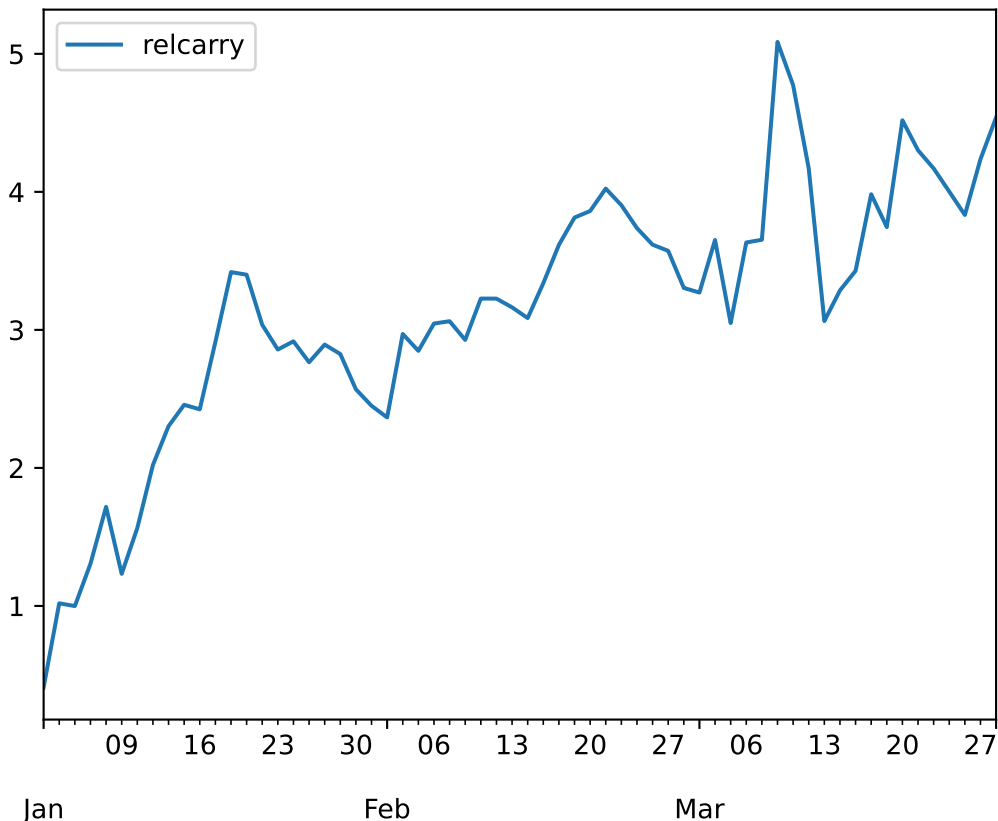
Total Trading Rule P&L for period '10Y'  
ann. mean {'carry10': 3.36, 'carry125': 4.825, 'carry30': 4.534, 'carry60': 4.801}  
ann. std {'carry10': 6.396, 'carry125': 9.004, 'carry30': 6.493, 'carry60': 6.443}  
ann. SR {'carry10': 0.53, 'carry125': 0.54, 'carry30': 0.7, 'carry60': 0.75}



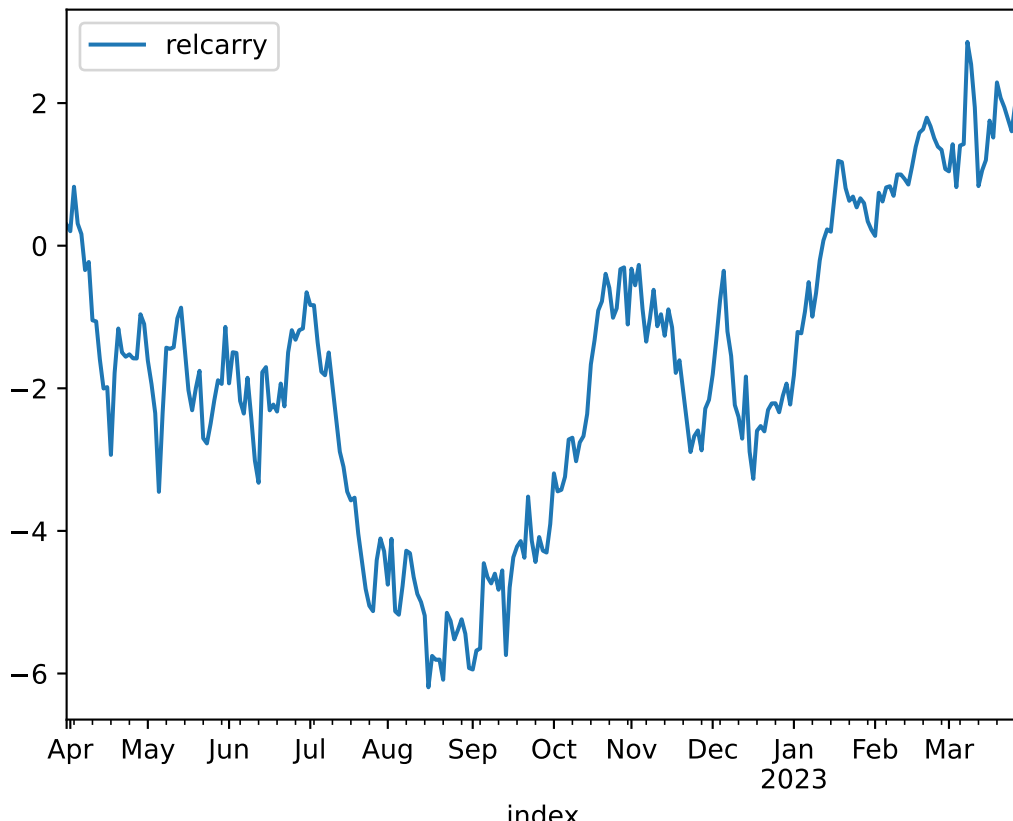
Total Trading Rule P&L for period '99Y'  
ann. mean {'carry10': 8.256, 'carry125': 7.537, 'carry30': 8.538, 'carry60': 8.249}  
ann. std {'carry10': 11.206, 'carry125': 11.564, 'carry30': 11.263, 'carry60': 11.266}  
ann. SR {'carry10': 0.74, 'carry125': 0.65, 'carry30': 0.76, 'carry60': 0.73}



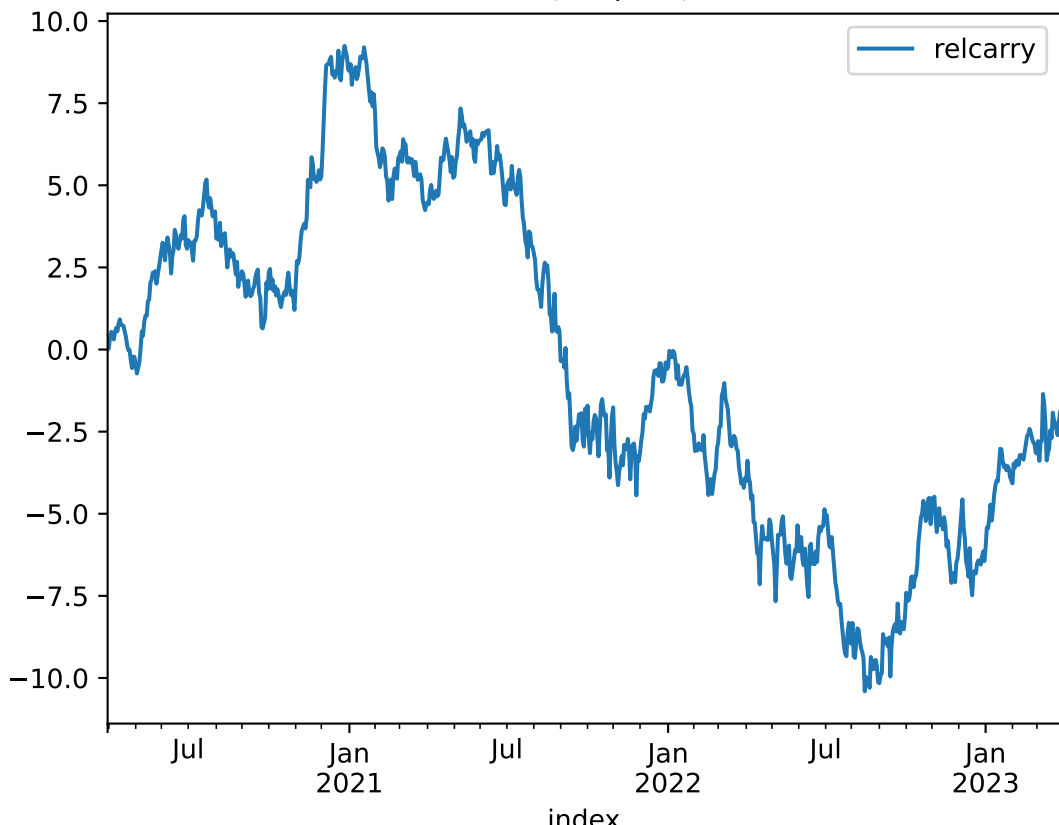
Total Trading Rule P&L for period 'YTD'  
ann. mean {'relcarry': 18.741}  
ann. std {'relcarry': 6.076}  
ann. SR {'relcarry': 3.08}



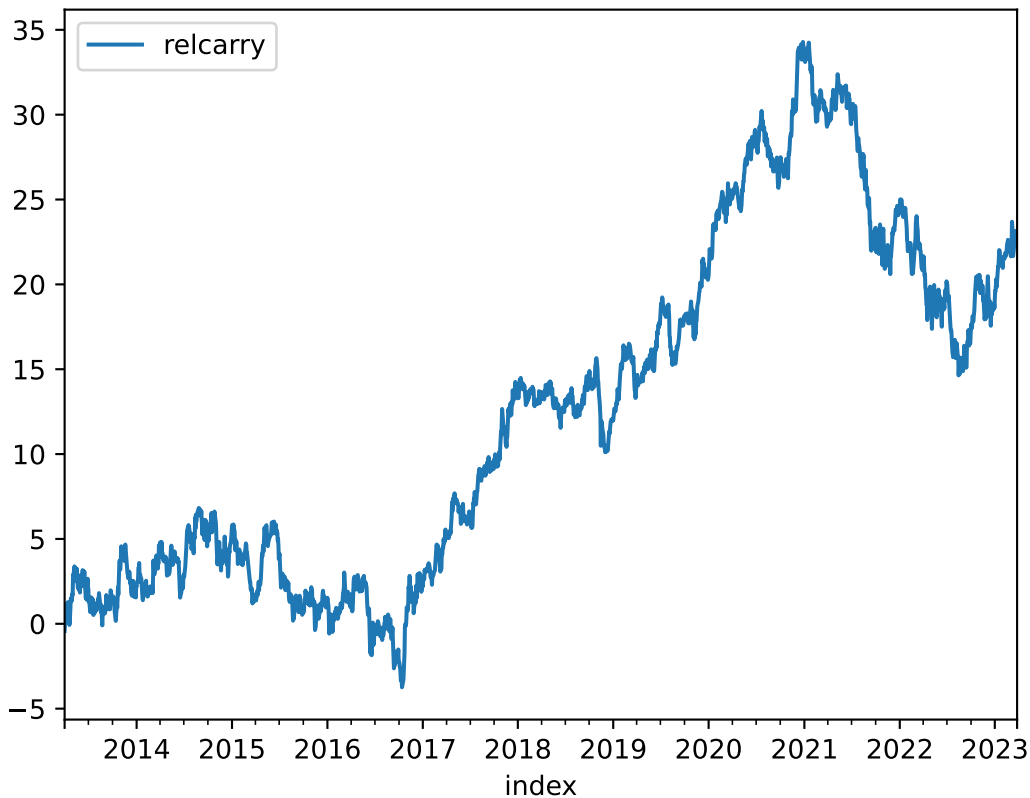
Total Trading Rule P&L for period '1Y'  
ann. mean {'relcarry': 2.284}  
ann. std {'relcarry': 7.236}  
ann. SR {'relcarry': 0.32}



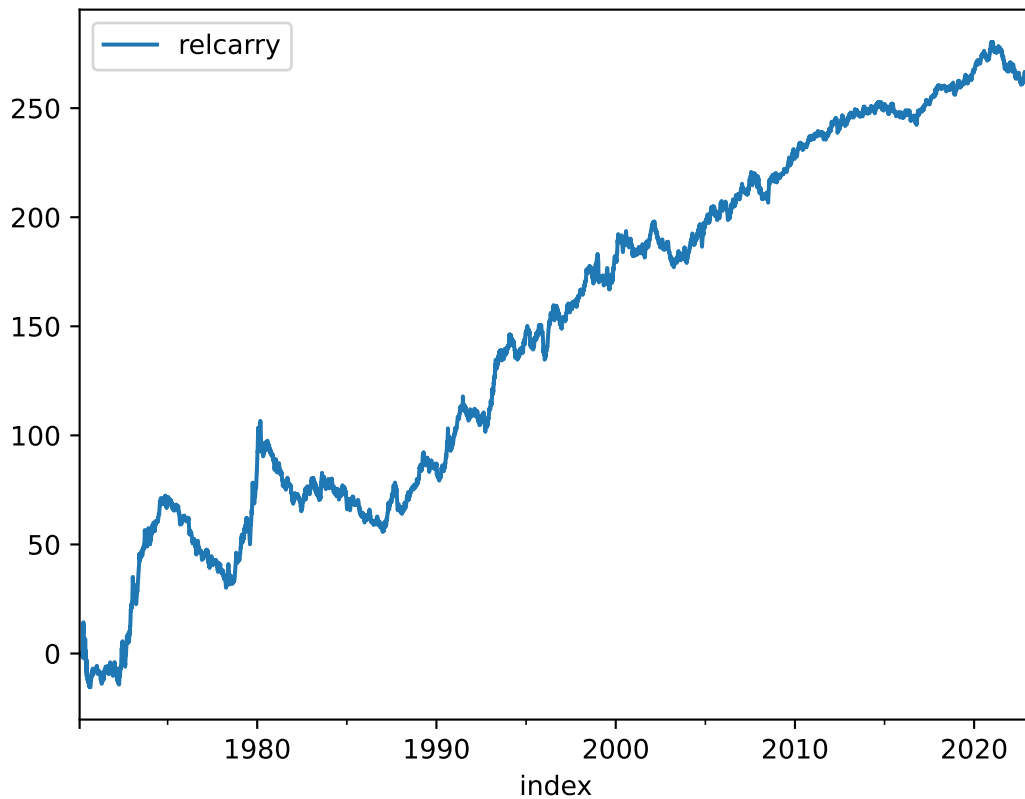
Total Trading Rule P&L for period '3Y'  
ann. mean {'relcarry': -0.623}  
ann. std {'relcarry': 6.644}  
ann. SR {'relcarry': -0.09}



Total Trading Rule P&L for period '10Y'  
ann. mean {'relcarry': 2.273}  
ann. std {'relcarry': 5.841}  
ann. SR {'relcarry': 0.39}

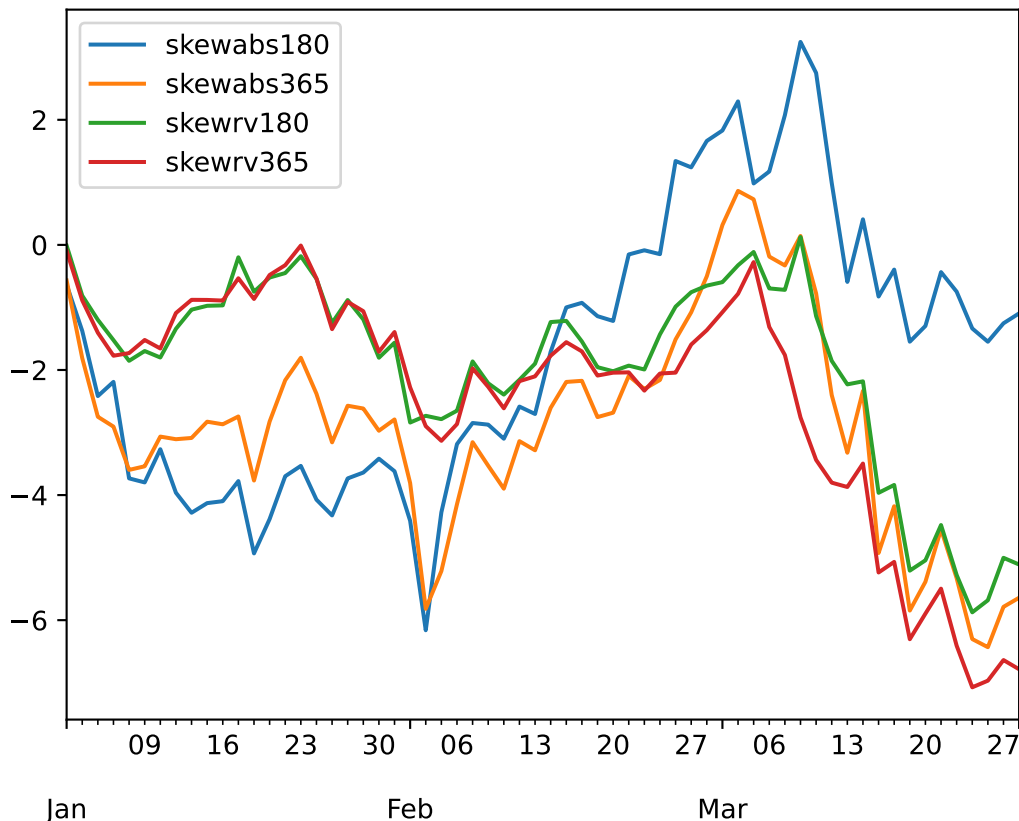


Total Trading Rule P&L for period '99Y'  
ann. mean {'relcarry': 4.971}  
ann. std {'relcarry': 8.962}  
ann. SR {'relcarry': 0.55}





Total Trading Rule P&L for period 'YTD'  
ann. mean {'skewabs180': -4.521, 'skewabs365': -23.294, 'skewrv180': -21.101, 'skewrv365': -28.015}  
ann. std {'skewabs180': 12.602, 'skewabs365': 12.652, 'skewrv180': 8.562, 'skewrv365': 8.171}  
ann. SR {'skewabs180': -0.36, 'skewabs365': -1.84, 'skewrv180': -2.46, 'skewrv365': -3.43}

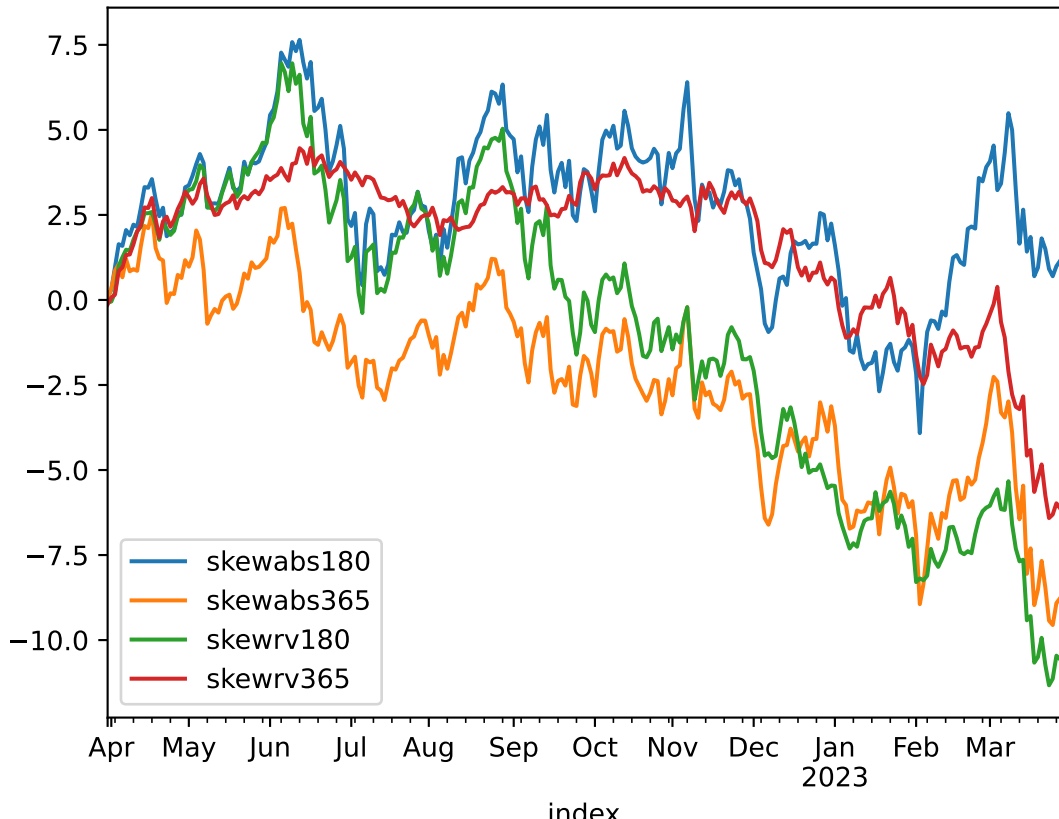


Total Trading Rule P&L for period '1Y'

ann. mean {'skewabs180': 1.138, 'skewabs365': -8.665, 'skewrv180': -10.443, 'skewrv365': -6.054}

ann. std {'skewabs180': 11.052, 'skewabs365': 9.917, 'skewrv180': 9.219, 'skewrv365': 5.597}

ann. SR {'skewabs180': 0.1, 'skewabs365': -0.87, 'skewrv180': -1.13, 'skewrv365': -1.08}

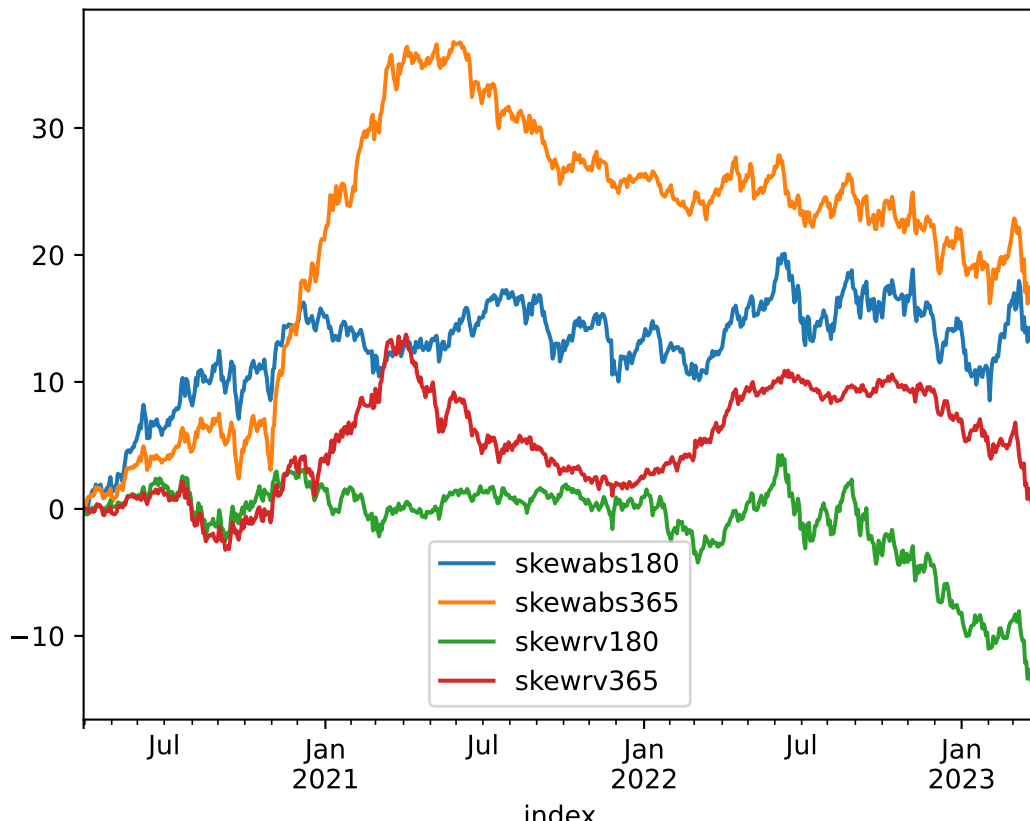


Total Trading Rule P&L for period '3Y'

ann. mean {'skewabs180': 4.462, 'skewabs365': 5.367, 'skewrv180': -4.355, 'skewrv365': 0.097}

ann. std {'skewabs180': 9.108, 'skewabs365': 8.83, 'skewrv180': 7.173, 'skewrv365': 6.246}

ann. SR {'skewabs180': 0.49, 'skewabs365': 0.61, 'skewrv180': -0.61, 'skewrv365': 0.02}

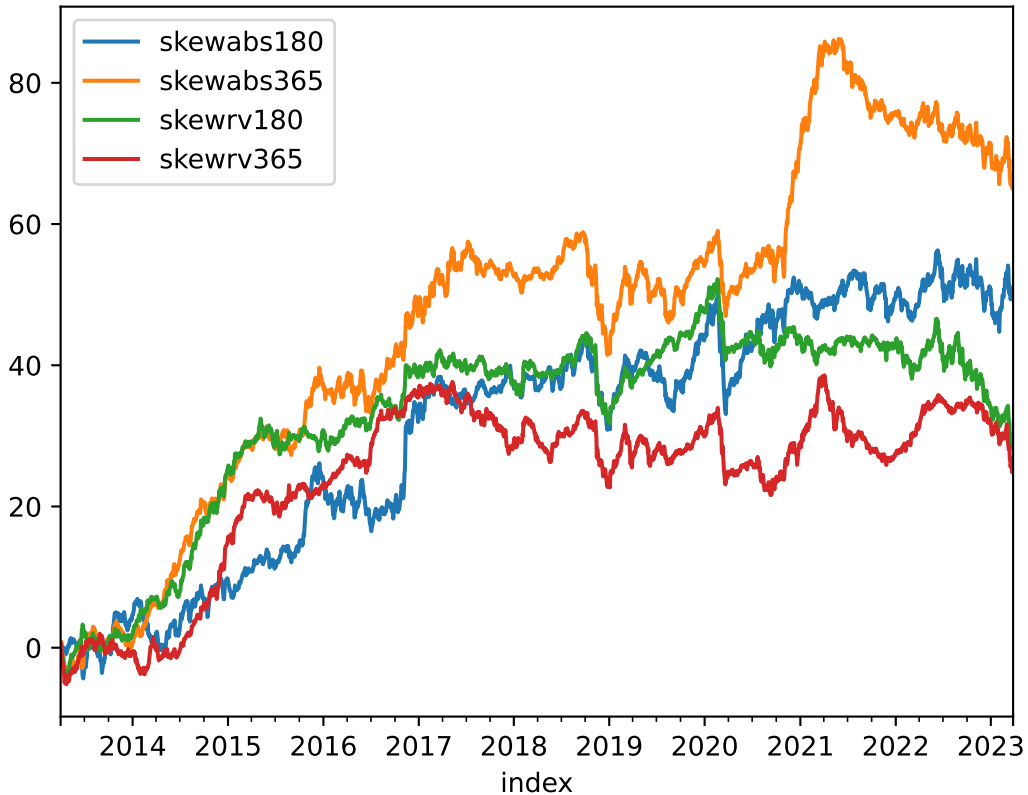


Total Trading Rule P&L for period '10Y'

ann. mean {'skewabs180': 4.889, 'skewabs365': 6.463, 'skewrv180': 2.85, 'skewrv365': 2.469}

ann. std {'skewabs180': 7.996, 'skewabs365': 7.968, 'skewrv180': 6.397, 'skewrv365': 6.083}

ann. SR {'skewabs180': 0.61, 'skewabs365': 0.81, 'skewrv180': 0.45, 'skewrv365': 0.41}

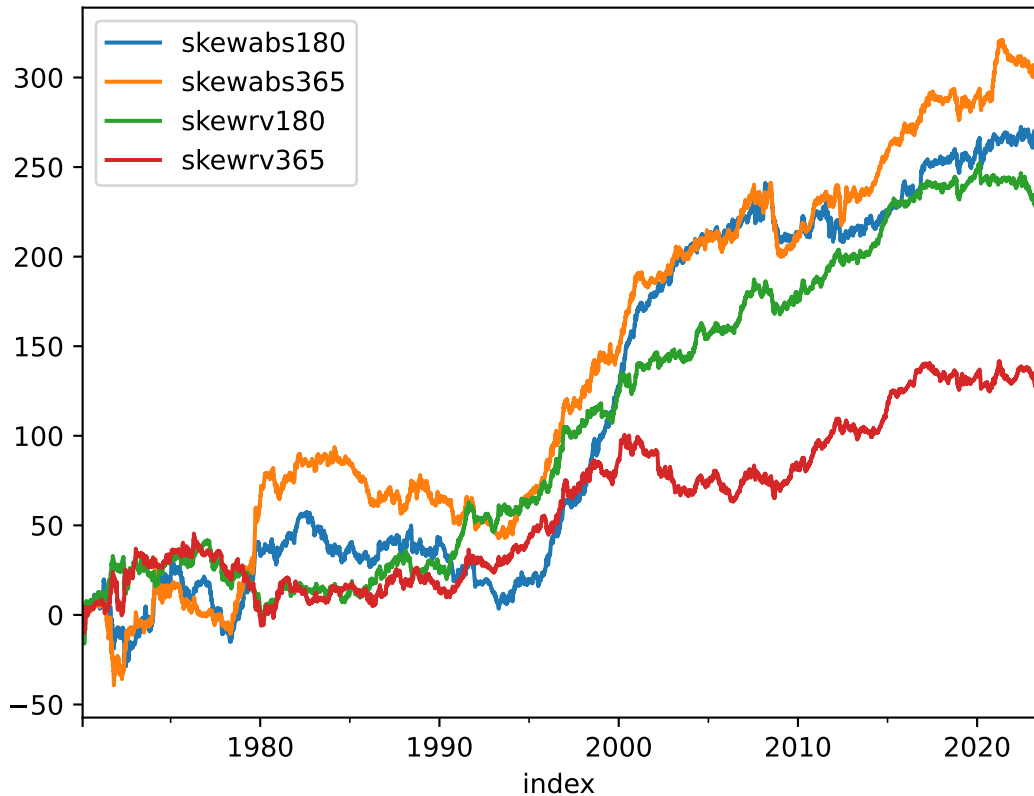


Total Trading Rule P&L for period '99Y'

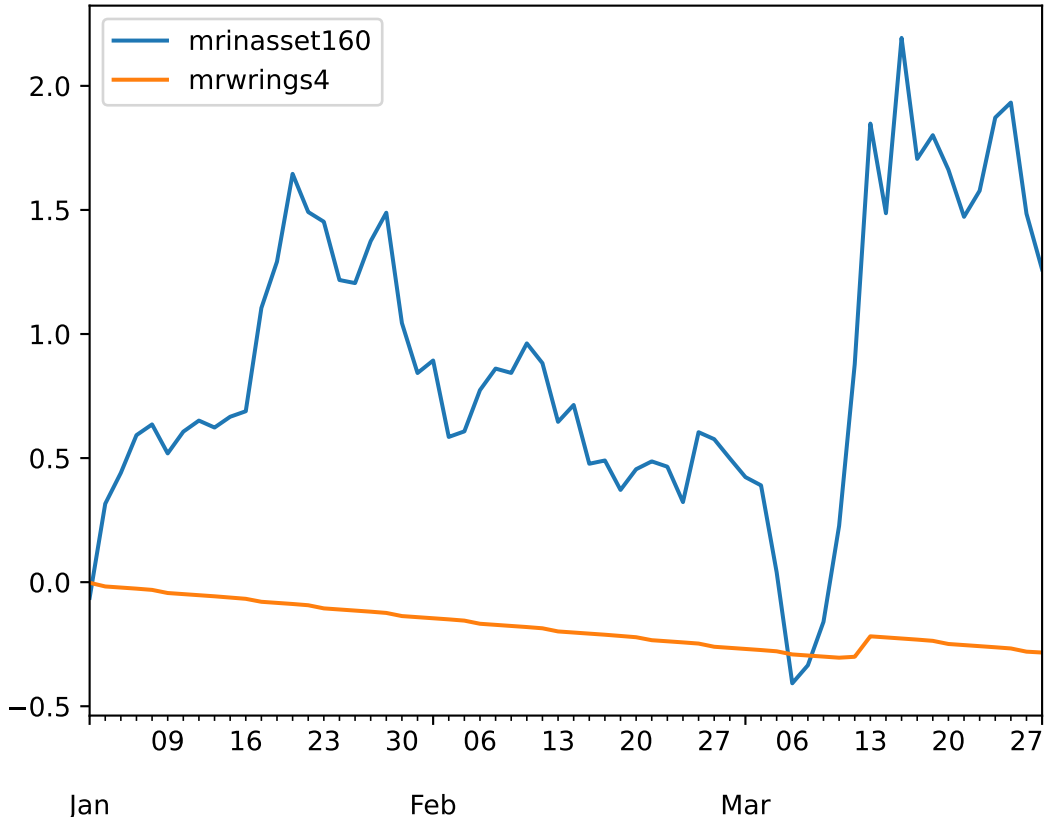
ann. mean {'skewabs180': 4.907, 'skewabs365': 5.549, 'skewrv180': 4.23, 'skewrv365': 2.367}

ann. std {'skewabs180': 10.103, 'skewabs365': 9.869, 'skewrv180': 8.753, 'skewrv365': 8.123}

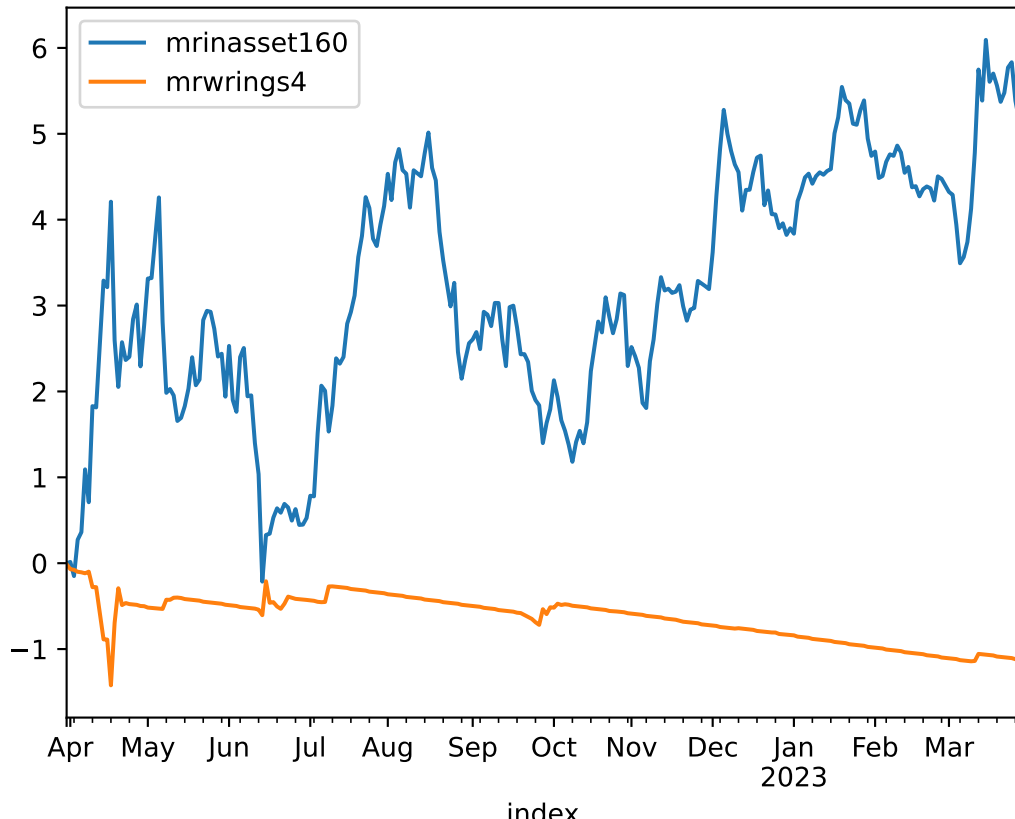
ann. SR {'skewabs180': 0.49, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}



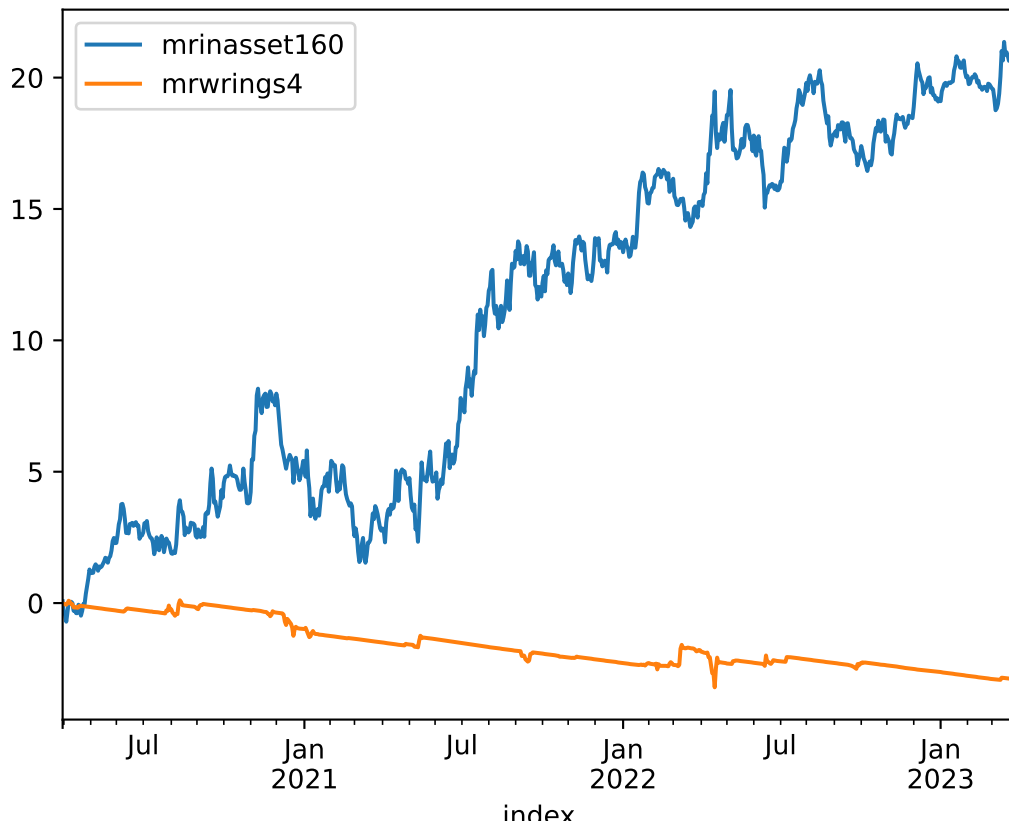
Total Trading Rule P&L for period 'YTD'  
ann. mean {'mrinasset160': 5.204, 'mrwrings4': -1.171}  
ann. std {'mrinasset160': 4.32, 'mrwrings4': 0.188}  
ann. SR {'mrinasset160': 1.2, 'mrwrings4': -6.21}



Total Trading Rule P&L for period '1Y'  
ann. mean {'mrinasset160': 5.1, 'mrwrings4': -1.108}  
ann. std {'mrinasset160': 5.776, 'mrwrings4': 1.252}  
ann. SR {'mrinasset160': 0.88, 'mrwrings4': -0.89}

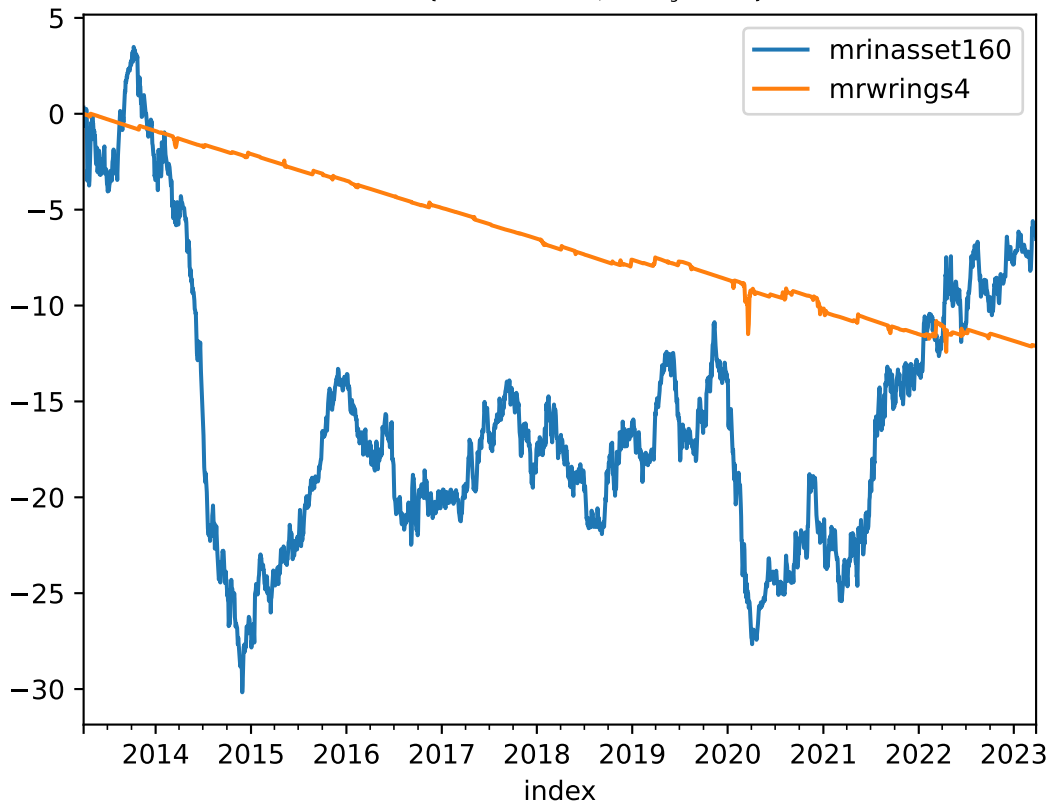


Total Trading Rule P&L for period '3Y'  
ann. mean {'mrinasset160': 6.695, 'mrwrings4': -0.952}  
ann. std {'mrinasset160': 6.259, 'mrwrings4': 1.024}  
ann. SR {'mrinasset160': 1.07, 'mrwrings4': -0.93}





Total Trading Rule P&L for period '10Y'  
ann. mean {'mrinasset160': -0.641, 'mrwrings4': -1.19}  
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': -3.541, 'mrwrings4': -2.11}  
ann. std {'mrinasset160': 9.873, 'mrwrings4': 2.089}  
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.01}

