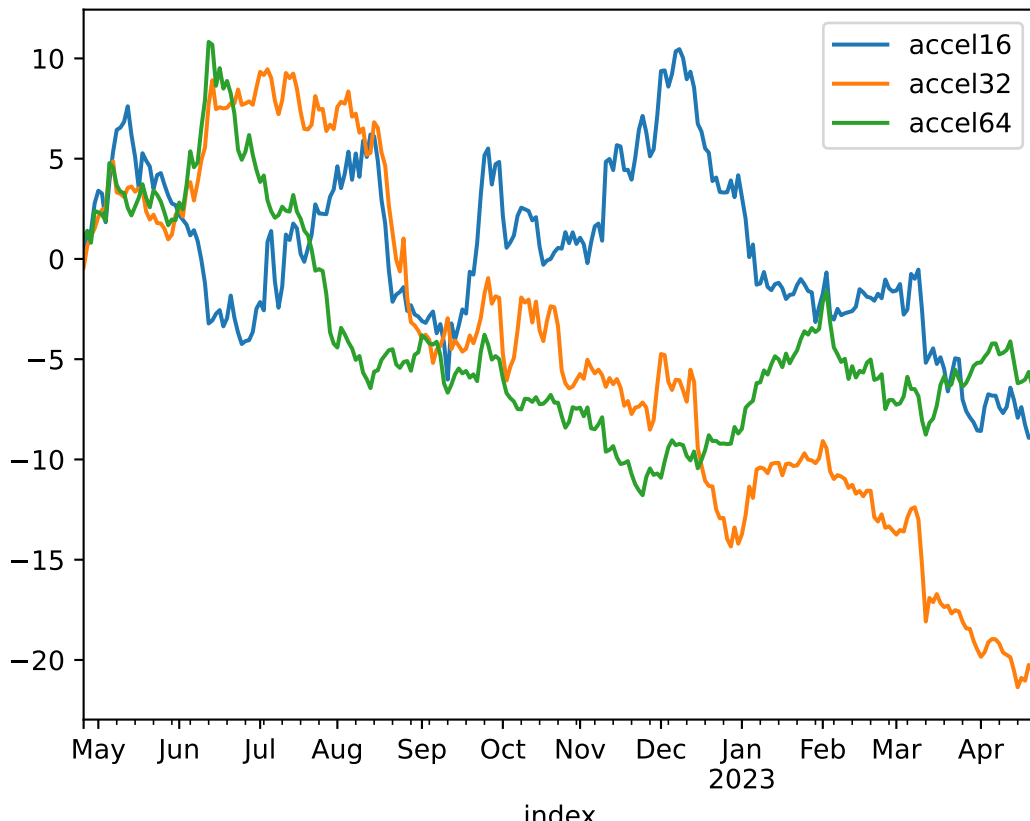


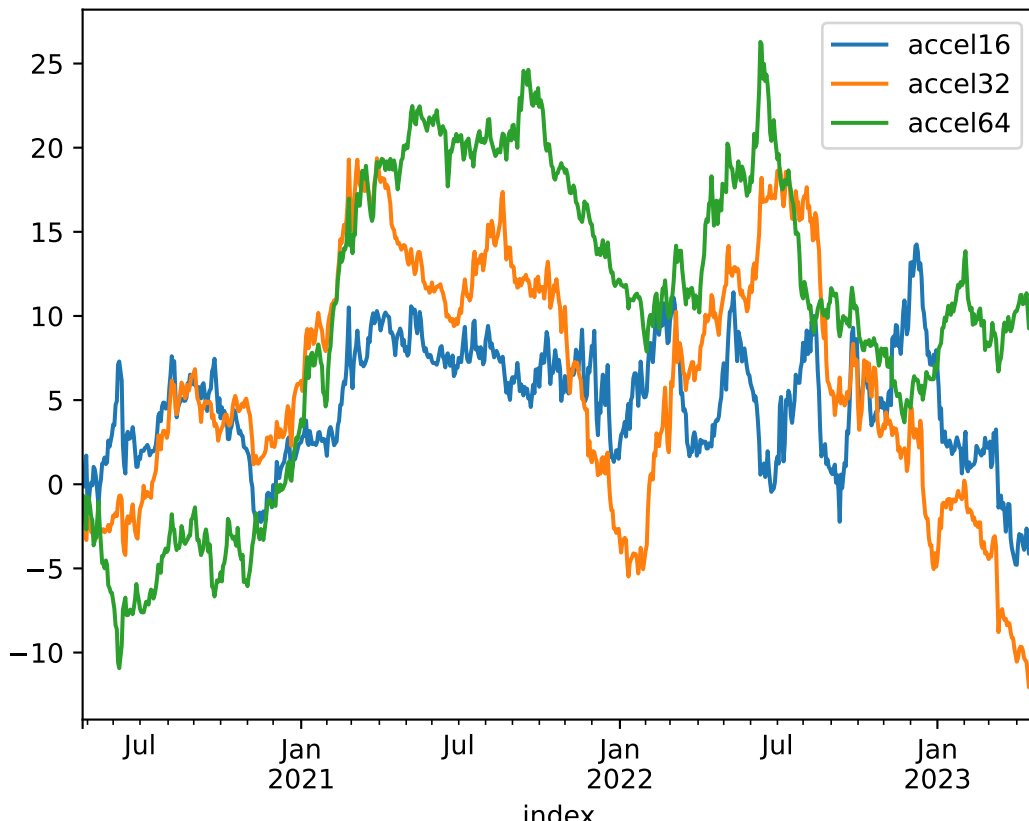
Total Trading Rule P&L for period 'YTD'  
ann. mean {'accel16': -41.411, 'accel32': -20.439, 'accel64': 7.224}  
ann. std {'accel16': 13.046, 'accel32': 10.079, 'accel64': 9.523}  
ann. SR {'accel16': -3.17, 'accel32': -2.03, 'accel64': 0.76}



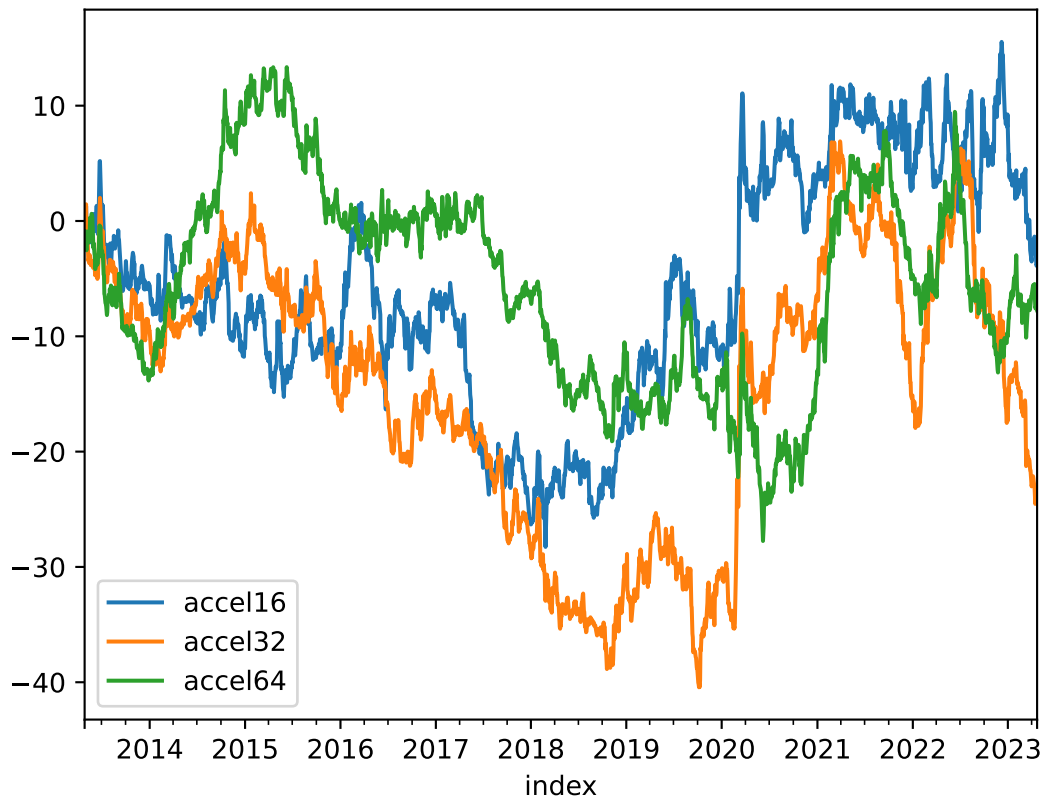
Total Trading Rule P&L for period '1Y'  
ann. mean {'accel16': -8.79, 'accel32': -20.351, 'accel64': -6.322}  
ann. std {'accel16': 16.068, 'accel32': 13.044, 'accel64': 10.823}  
ann. SR {'accel16': -0.55, 'accel32': -1.56, 'accel64': -0.58}



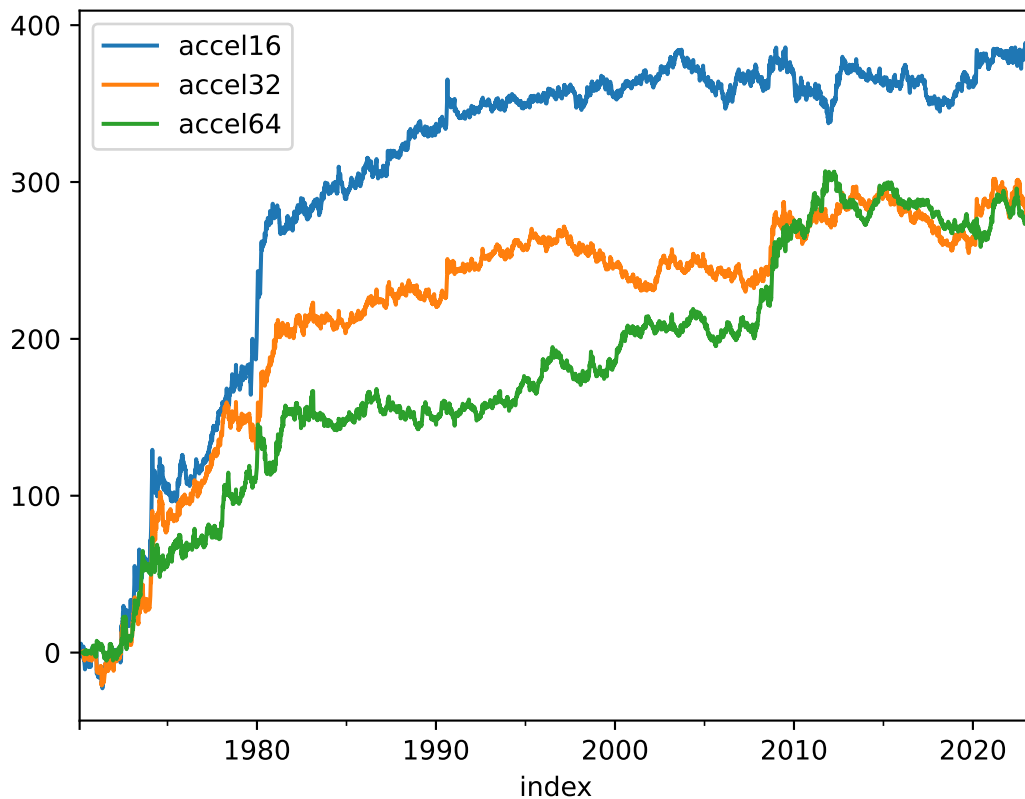
Total Trading Rule P&L for period '3Y'  
ann. mean {'accel16': -1.684, 'accel32': -3.727, 'accel64': 2.964}  
ann. std {'accel16': 13.654, 'accel32': 11.779, 'accel64': 10.63}  
ann. SR {'accel16': -0.12, 'accel32': -0.32, 'accel64': 0.28}



Total Trading Rule P&L for period '10Y'  
ann. mean {'accel16': -0.379, 'accel32': -2.341, 'accel64': -0.764}  
ann. std {'accel16': 11.711, 'accel32': 10.688, 'accel64': 9.336}  
ann. SR {'accel16': -0.03, 'accel32': -0.22, 'accel64': -0.08}



Total Trading Rule P&L for period '99Y'  
ann. mean {'accel16': 6.809, 'accel32': 5.002, 'accel64': 5.137}  
ann. std {'accel16': 14.13, 'accel32': 12.454, 'accel64': 12.104}  
ann. SR {'accel16': 0.48, 'accel32': 0.4, 'accel64': 0.42}

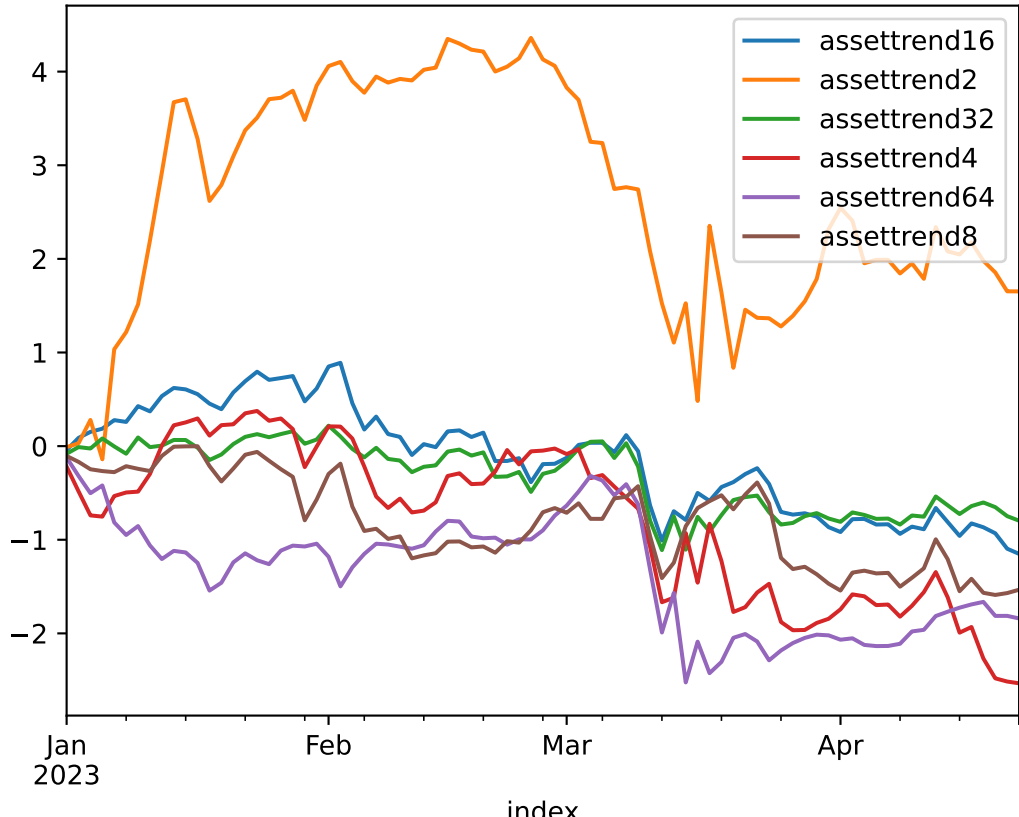


# Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': -3.637, 'assettrend2': 5.222, 'assettrend32': -2.517, 'assettrend4': -8.006, 'assettrend64': -5.817, 'assettrend8': -4.847}

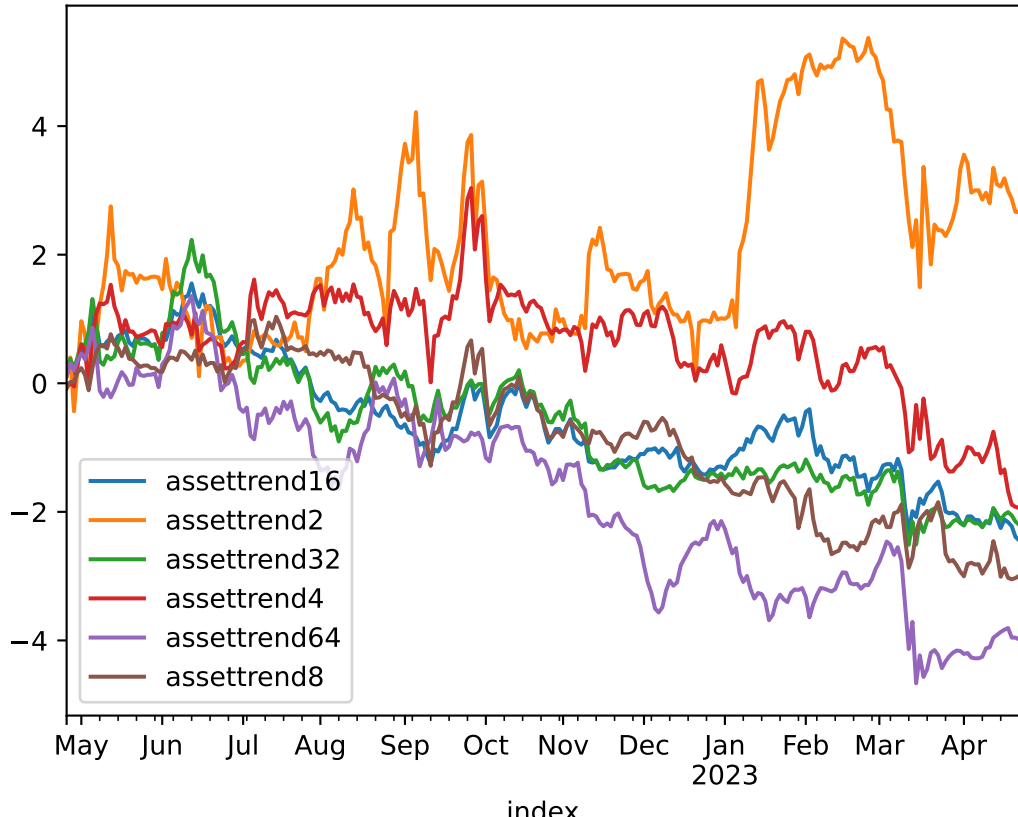
ann. std {'assettrend16': 2.558, 'assettrend2': 6.632, 'assettrend32': 2.298, 'assettrend4': 3.648, 'assettrend64': 3.353, 'assettrend8': 2.91}

ann. SR {'assettrend16': -1.42, 'assettrend2': 0.79, 'assettrend32': -1.1, 'assettrend4': -2.19, 'assettrend64': -1.73, 'assettrend8': -1.67}



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

ann. mean {'assettrend16': -2.406, 'assettrend2': 2.623, 'assettrend32': -2.165, 'assettrend4': -1.911, 'assettrend64': -3.922, 'assettrend8': -2.948}  
ann. std {'assettrend16': 2.304, 'assettrend2': 6.403, 'assettrend32': 2.627, 'assettrend4': 3.986, 'assettrend64': 3.143, 'assettrend8': 2.656}  
ann. SR {'assettrend16': -1.04, 'assettrend2': 0.41, 'assettrend32': -0.82, 'assettrend4': -0.48, 'assettrend64': -1.25, 'assettrend8': -1.11}

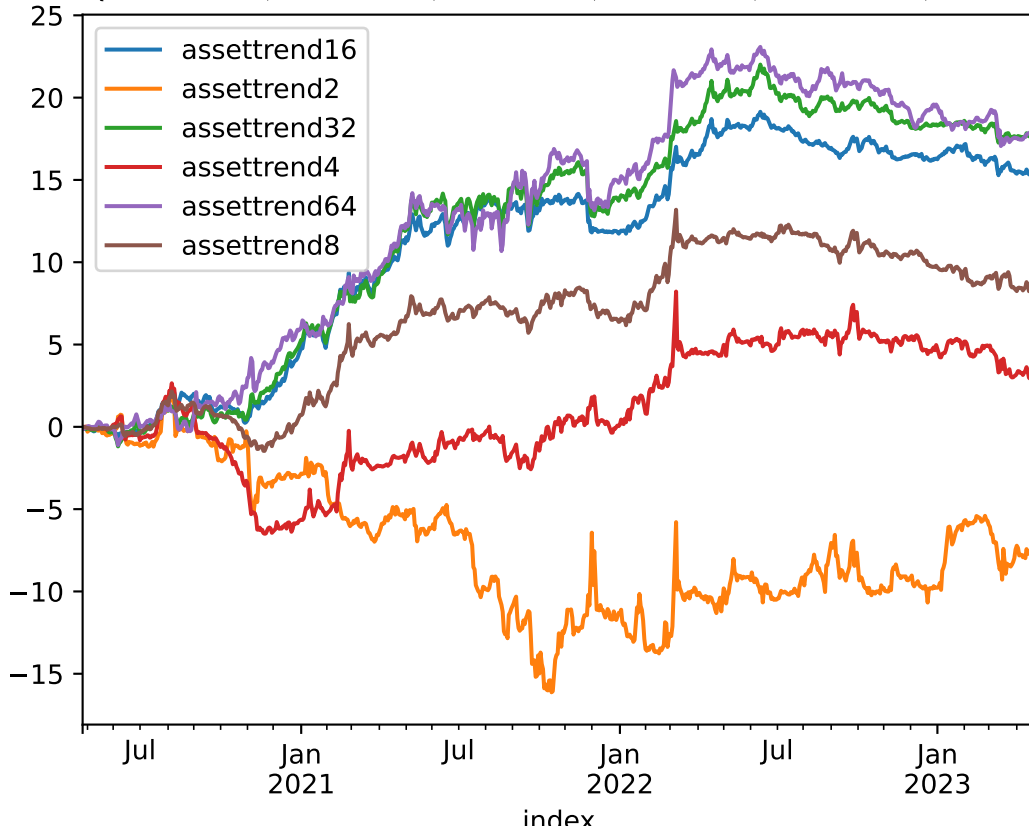


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 4.964, 'assettrend2': -2.659, 'assettrend32': 5.762, 'assettrend4': 0.799, 'assettrend64': 5.815, 'assettrend8': 2.706}

ann. std {'assettrend16': 3.408, 'assettrend2': 7.801, 'assettrend32': 4.122, 'assettrend4': 4.945, 'assettrend64': 4.996, 'assettrend8': 3.517}

ann. SR {'assettrend16': 1.46, 'assettrend2': -0.34, 'assettrend32': 1.4, 'assettrend4': 0.16, 'assettrend64': 1.16, 'assettrend8': 0.77}



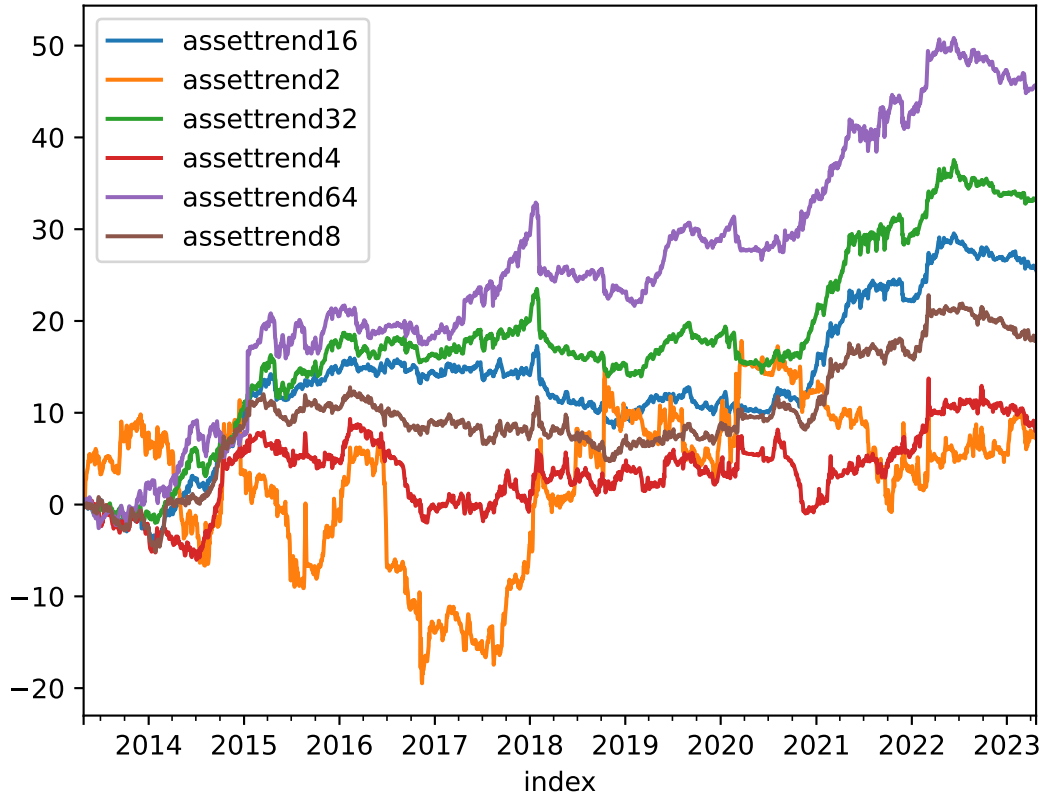


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.509, 'assettrend2': 0.706, 'assettrend32': 3.252, 'assettrend4': 0.782, 'assettrend64': 4.468, 'assettrend8': 1.755}

ann. std {'assettrend16': 3.152, 'assettrend2': 9.784, 'assettrend32': 3.588, 'assettrend4': 4.969, 'assettrend64': 5.189, 'assettrend8': 3.451}

ann. SR {'assettrend16': 0.8, 'assettrend2': 0.07, 'assettrend32': 0.91, 'assettrend4': 0.16, 'assettrend64': 0.86, 'assettrend8': 0.51}

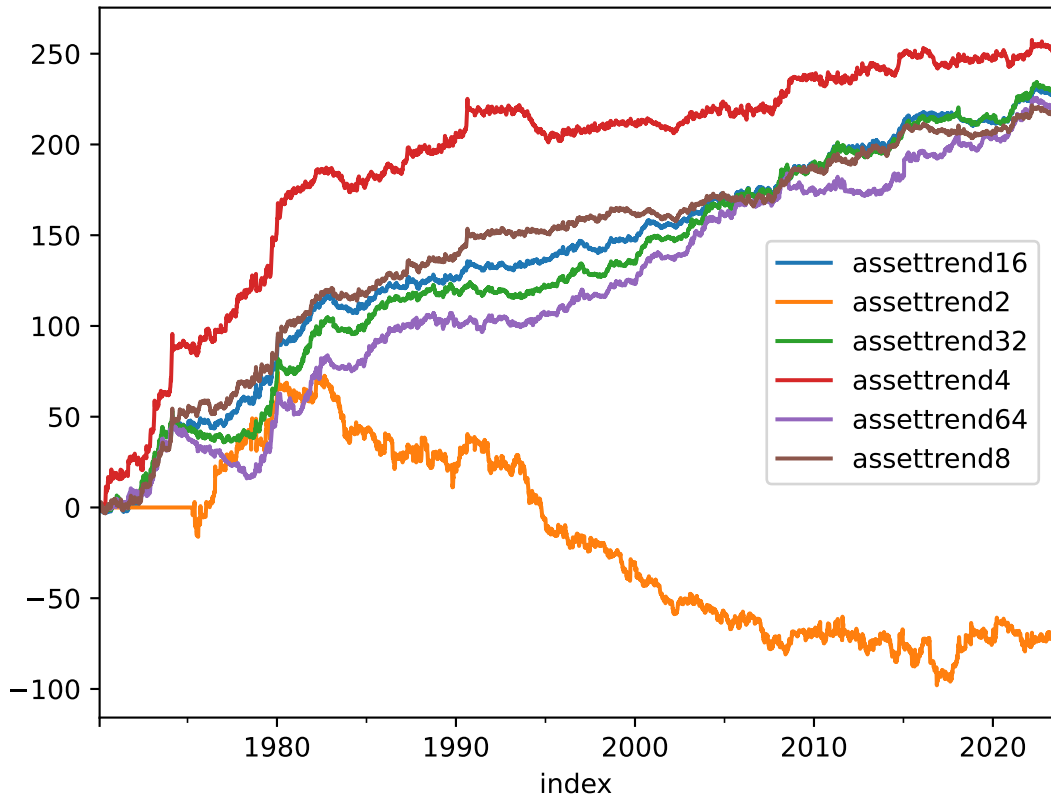


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.192, 'assettrend2': -1.315, 'assettrend32': 4.241, 'assettrend4': 4.643, 'assettrend8': 3.994}

ann. std {'assettrend16': 4.304, 'assettrend2': 10.259, 'assettrend32': 4.495, 'assettrend4': 6.547, 'assettrend64': 4.995, 'assettrend8': 4.633}

ann. SR {'assettrend16': 0.97, 'assettrend2': -0.13, 'assettrend32': 0.94, 'assettrend4': 0.71, 'assettrend64': 0.81, 'assettrend8': 0.86}

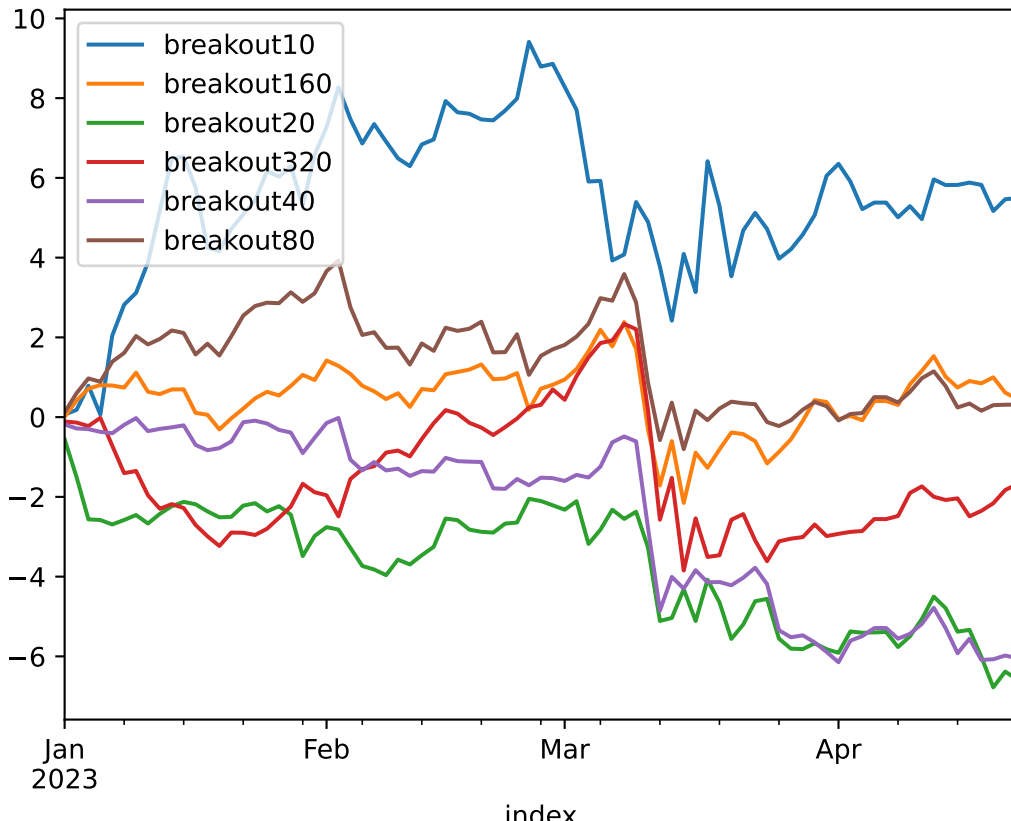


# Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 17.368, 'breakout160': 1.458, 'breakout20': -20.787, 'breakout320': -5.316, 'breakout40': -19.101, 'breakout80': 0.988}

ann. std {'breakout10': 13.969, 'breakout160': 7.944, 'breakout20': 7.765, 'breakout320': 9.704, 'breakout40': 7.394, 'breakout80': 7.982}

ann. SR {'breakout10': 1.24, 'breakout160': 0.18, 'breakout20': -2.68, 'breakout320': -0.55, 'breakout40': -2.58, 'breakout80': 0.12}

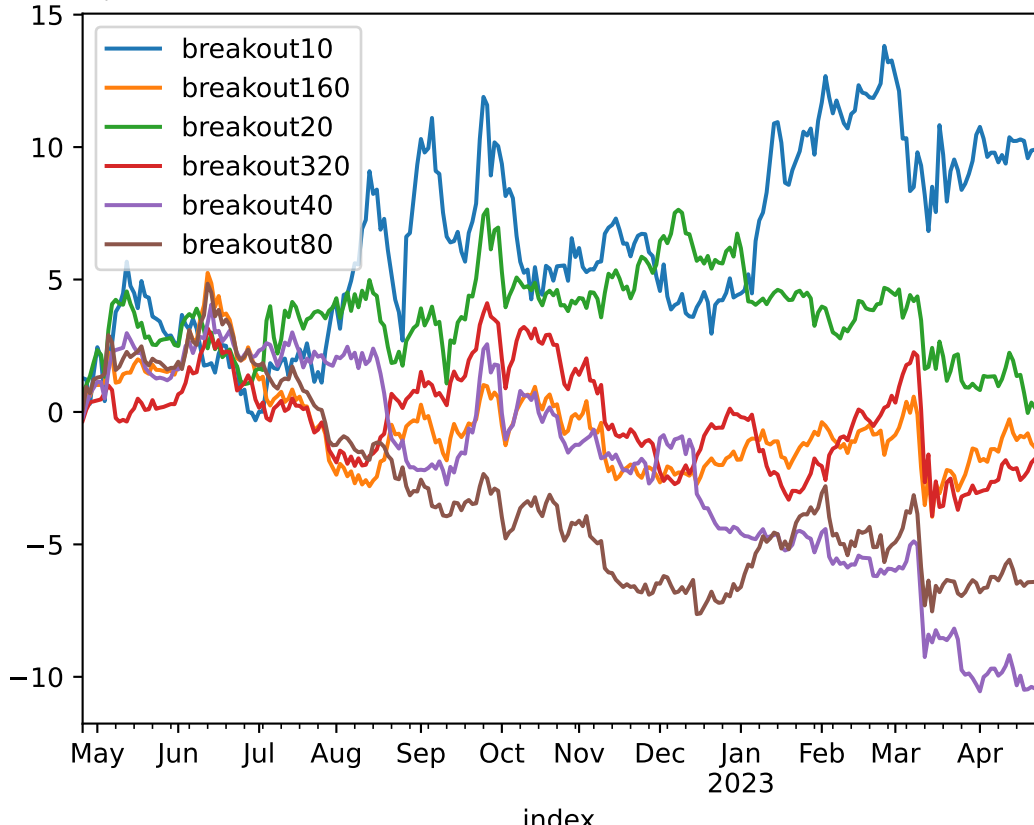


# Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 9.753, 'breakout160': -1.323, 'breakout20': 0.157, 'breakout320': -1.738, 'breakout40': -10.283, 'breakout80': -6.317}

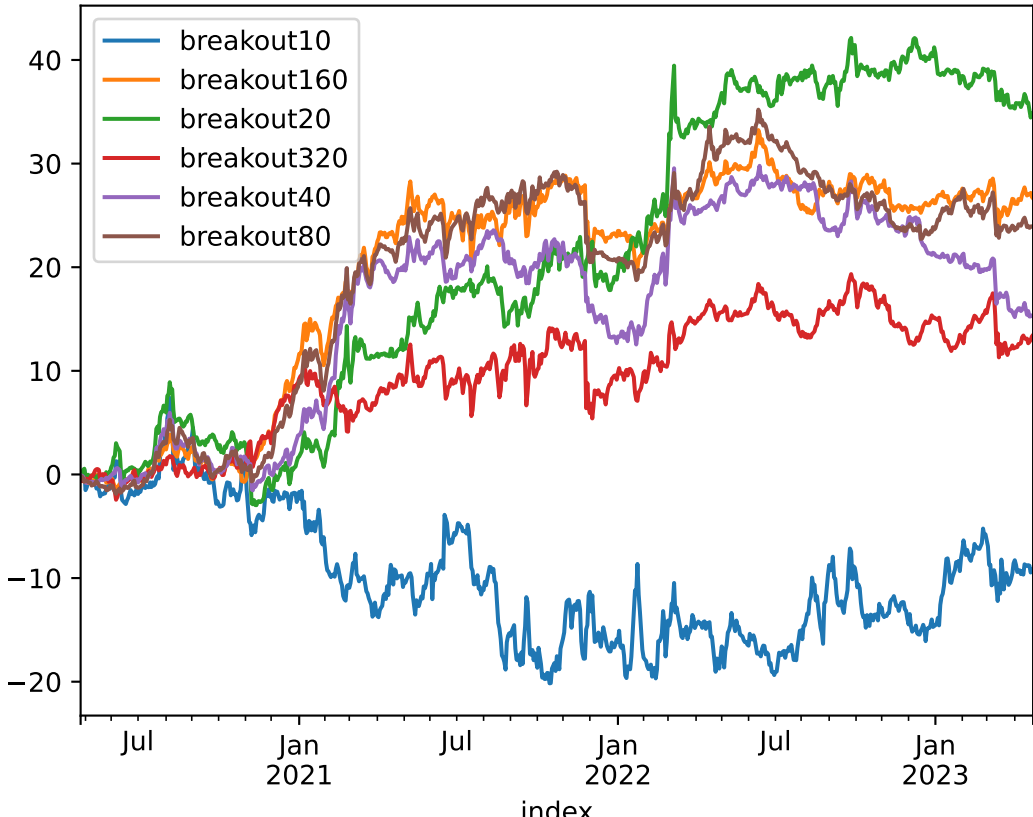
ann. std {'breakout10': 13.403, 'breakout160': 7.031, 'breakout20': 8.616, 'breakout320': 7.536, 'breakout40': 7.238, 'breakout80': 6.786}

ann. SR {'breakout10': 0.73, 'breakout160': -0.19, 'breakout20': 0.02, 'breakout320': -0.23, 'breakout40': -1.42, 'breakout80': -0.93}



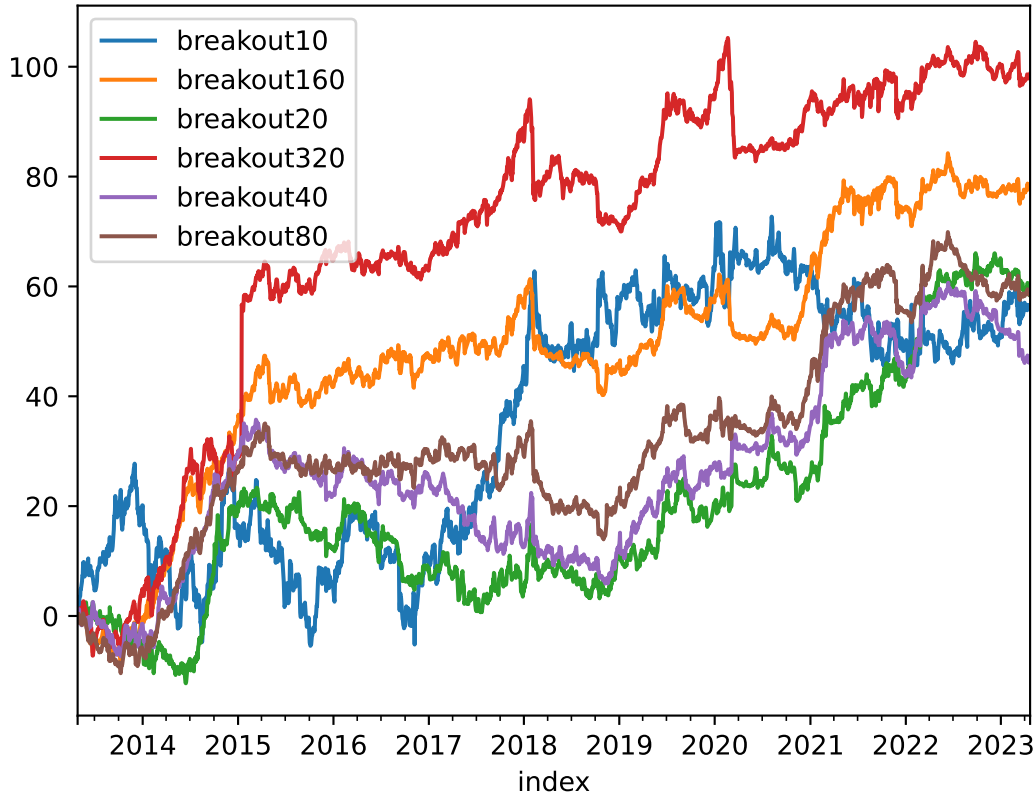
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -2.995, 'breakout160': 8.731, 'breakout20': 11.356, 'breakout320': 4.413, 'breakout40': 5.011, 'breakout80': 7.85}  
ann. std {'breakout10': 15.061, 'breakout160': 9.179, 'breakout20': 11.045, 'breakout320': 9.901, 'breakout40': 9.474, 'breakout80': 8.907}  
ann. SR {'breakout10': -0.2, 'breakout160': 0.95, 'breakout20': 1.03, 'breakout320': 0.45, 'breakout40': 0.53, 'breakout80': 0.88}



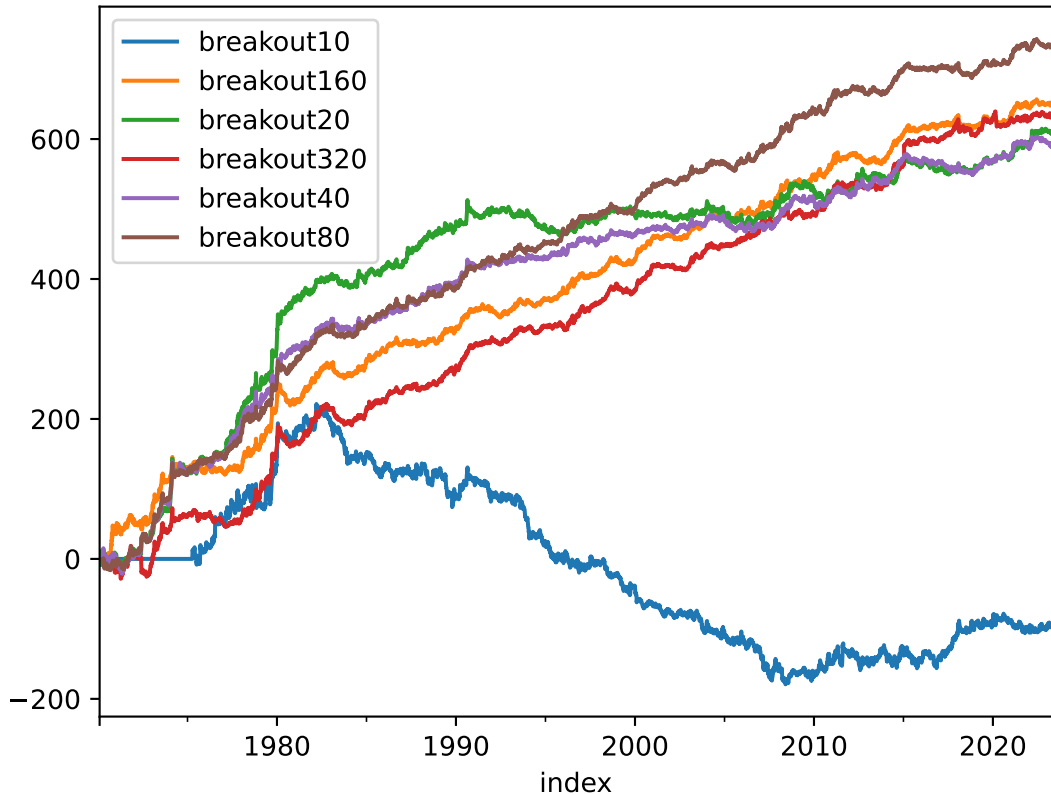
Total Trading Rule P&L for period '10Y'

ann. mean {'breakout10': 5.517, 'breakout160': 7.626, 'breakout20': 5.751, 'breakout320': 9.689, 'breakout40': 4.533, 'breakout80': 5.759}  
ann. std {'breakout10': 17.811, 'breakout160': 8.874, 'breakout20': 11.087, 'breakout320': 13.086, 'breakout40': 9.391, 'breakout80': 8.733}  
ann. SR {'breakout10': 0.31, 'breakout160': 0.86, 'breakout20': 0.52, 'breakout320': 0.74, 'breakout40': 0.48, 'breakout80': 0.66}



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

ann. mean {'breakout10': -1.747, 'breakout160': 11.989, 'breakout20': 11.197, 'breakout320': 11.67, 'breakout40': 10.859, 'breakout80': 13.493}  
ann. std {'breakout10': 21.319, 'breakout160': 11.529, 'breakout20': 14.89, 'breakout320': 12.115, 'breakout40': 12.112, 'breakout80': 11.717}  
ann. SR {'breakout10': -0.08, 'breakout160': 1.04, 'breakout20': 0.75, 'breakout320': 0.96, 'breakout40': 0.9, 'breakout80': 1.15}

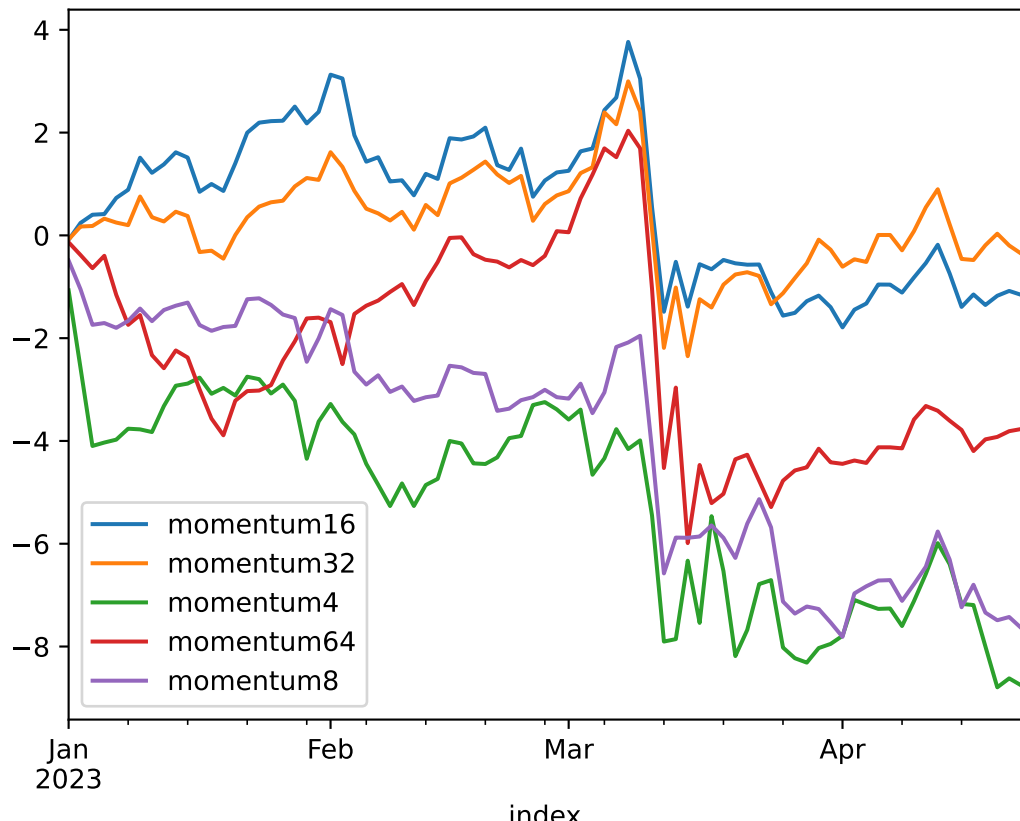


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': -3.656, 'momentum32': -1.119, 'momentum4': -27.669, 'momentum64': -11.91, 'momentum8': -24.138}

ann. std {'momentum16': 8.874, 'momentum32': 8.895, 'momentum4': 11.209, 'momentum64': 11.907, 'momentum8': 8.8}

ann. SR {'momentum16': -0.41, 'momentum32': -0.13, 'momentum4': -2.47, 'momentum64': -1.0, 'momentum8': -2.74}



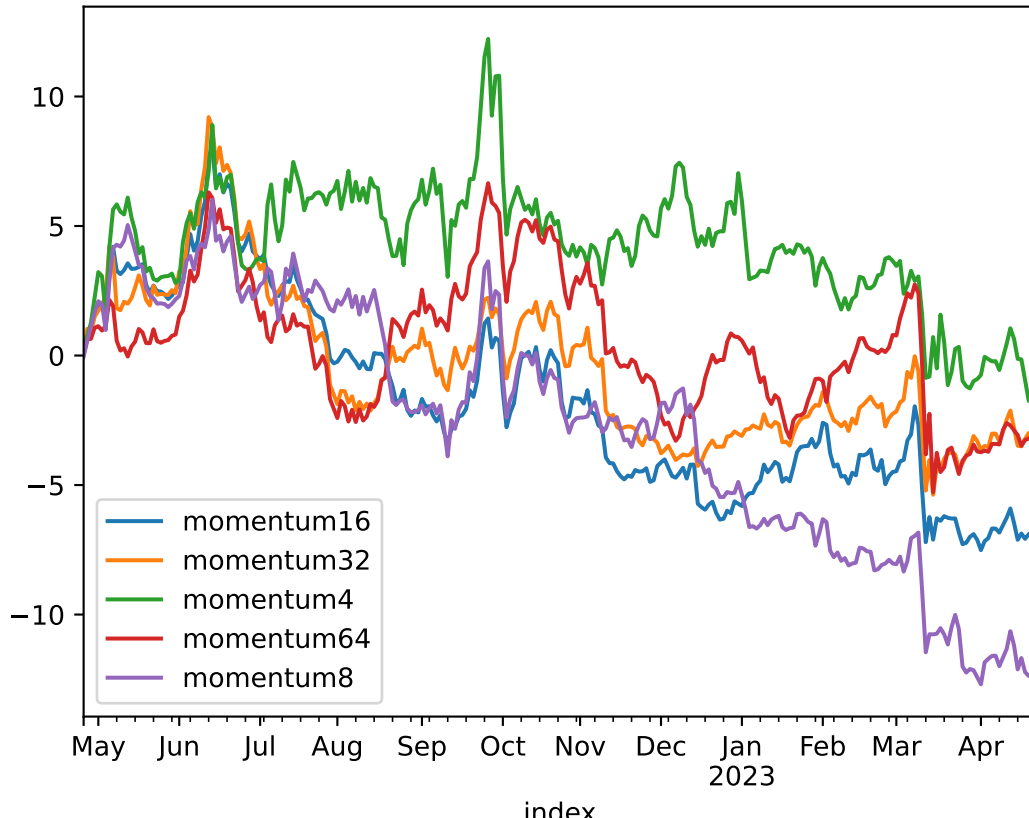


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': -6.773, 'momentum32': -3.326, 'momentum4': -1.686, 'momentum64': -3.01, 'momentum8': -12.326}

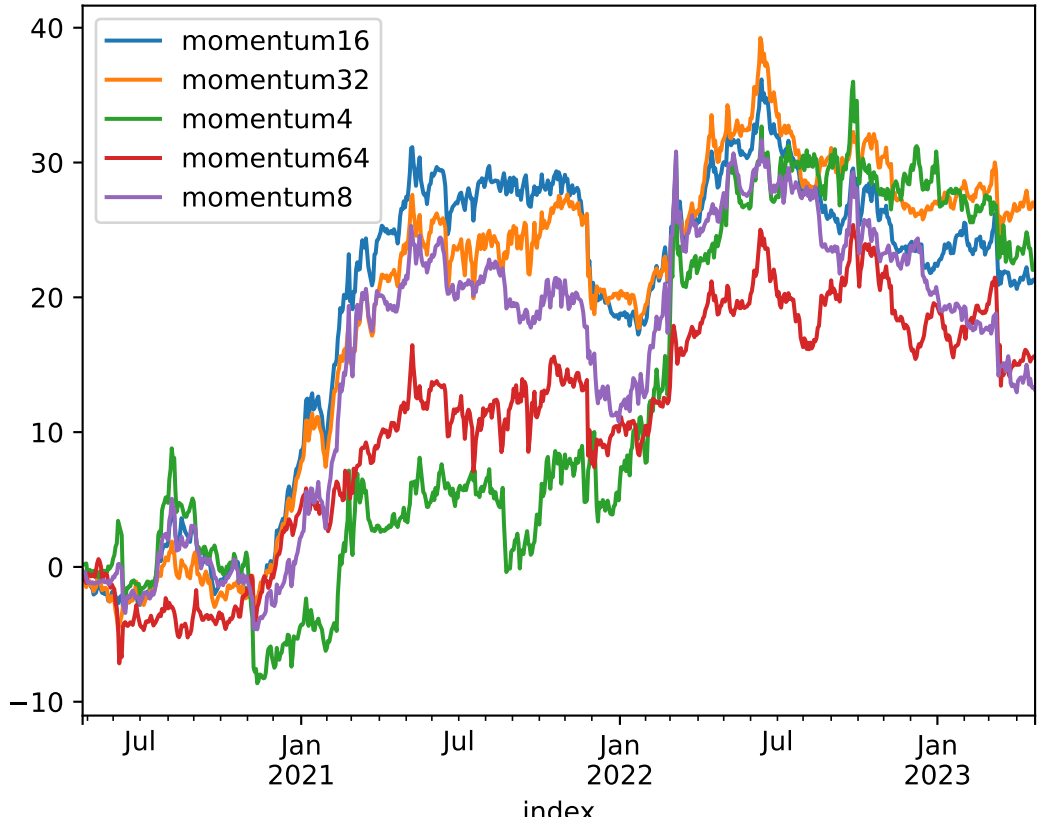
ann. std {'momentum16': 8.827, 'momentum32': 9.288, 'momentum4': 13.53, 'momentum64': 10.245, 'momentum8': 10.039}

ann. SR {'momentum16': -0.77, 'momentum32': -0.36, 'momentum4': -0.12, 'momentum64': -0.29, 'momentum8': -1.23}



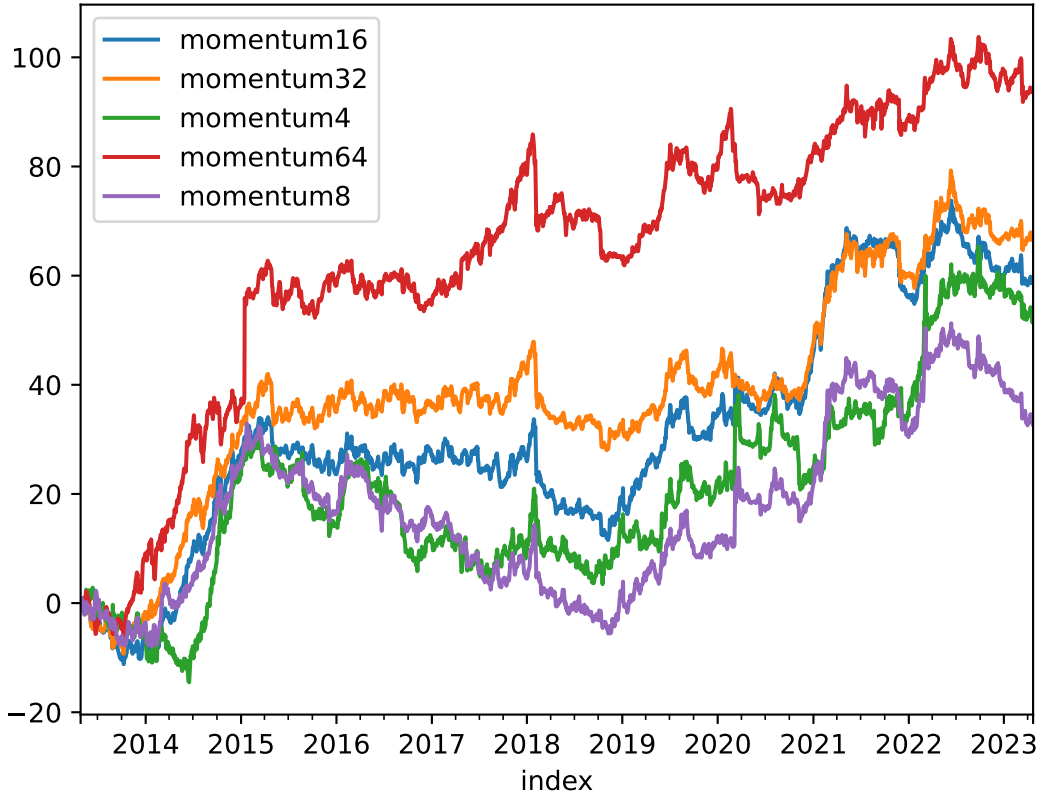
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 6.968, 'momentum32': 8.739, 'momentum4': 7.233, 'momentum64': 5.133, 'momentum8': 4.303}  
ann. std {'momentum16': 10.133, 'momentum32': 10.395, 'momentum4': 14.636, 'momentum64': 10.83, 'momentum8': 11.415}  
ann. SR {'momentum16': 0.69, 'momentum32': 0.84, 'momentum4': 0.49, 'momentum64': 0.47, 'momentum8': 0.38}



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

ann. mean {'momentum16': 5.778, 'momentum32': 6.548, 'momentum4': 5.053, 'momentum64': 9.234, 'momentum8': 3.215}  
ann. std {'momentum16': 9.665, 'momentum32': 9.277, 'momentum4': 13.681, 'momentum64': 11.872, 'momentum8': 10.869}  
ann. SR {'momentum16': 0.6, 'momentum32': 0.71, 'momentum4': 0.37, 'momentum64': 0.78, 'momentum8': 0.3}

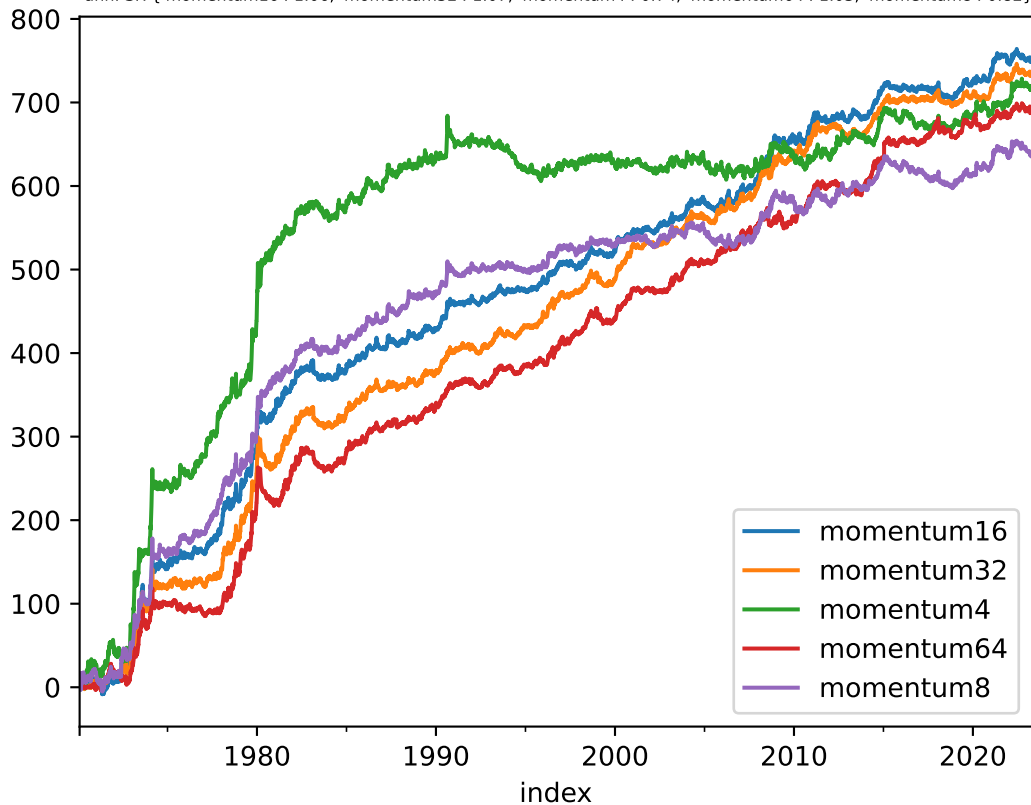


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.813, 'momentum32': 13.527, 'momentum4': 13.176, 'momentum64': 12.711, 'momentum8': 11.721}

ann. std {'momentum16': 13.047, 'momentum32': 12.61, 'momentum4': 17.893, 'momentum64': 12.331, 'momentum8': 14.331}

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

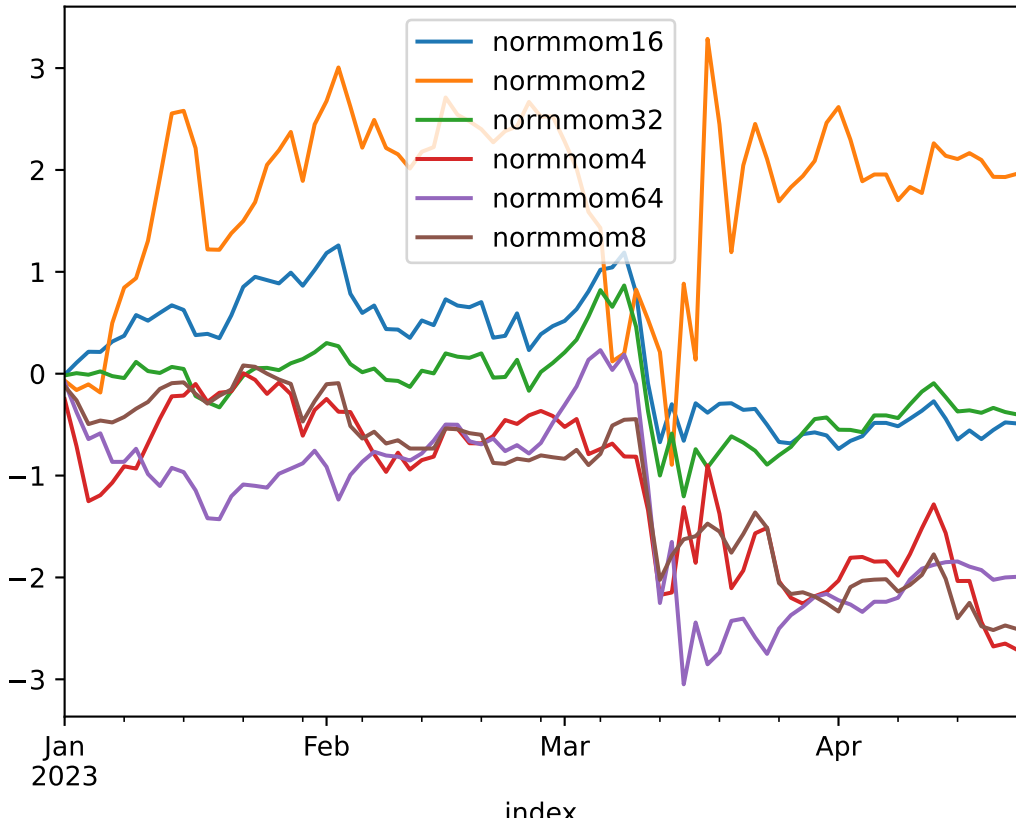


# Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -1.544, 'normmom2': 6.203, 'normmom32': -1.263, 'normmom4': -8.565, 'normmom64': -6.301, 'normmom8': -7.922}

ann. std {'normmom16': 3.194, 'normmom2': 9.173, 'normmom32': 3.124, 'normmom4': 4.547, 'normmom64': 4.631, 'normmom8': 3.121}

ann. SR {'normmom16': -0.48, 'normmom2': 0.68, 'normmom32': -0.4, 'normmom4': -1.88, 'normmom64': -1.36, 'normmom8': -2.54}

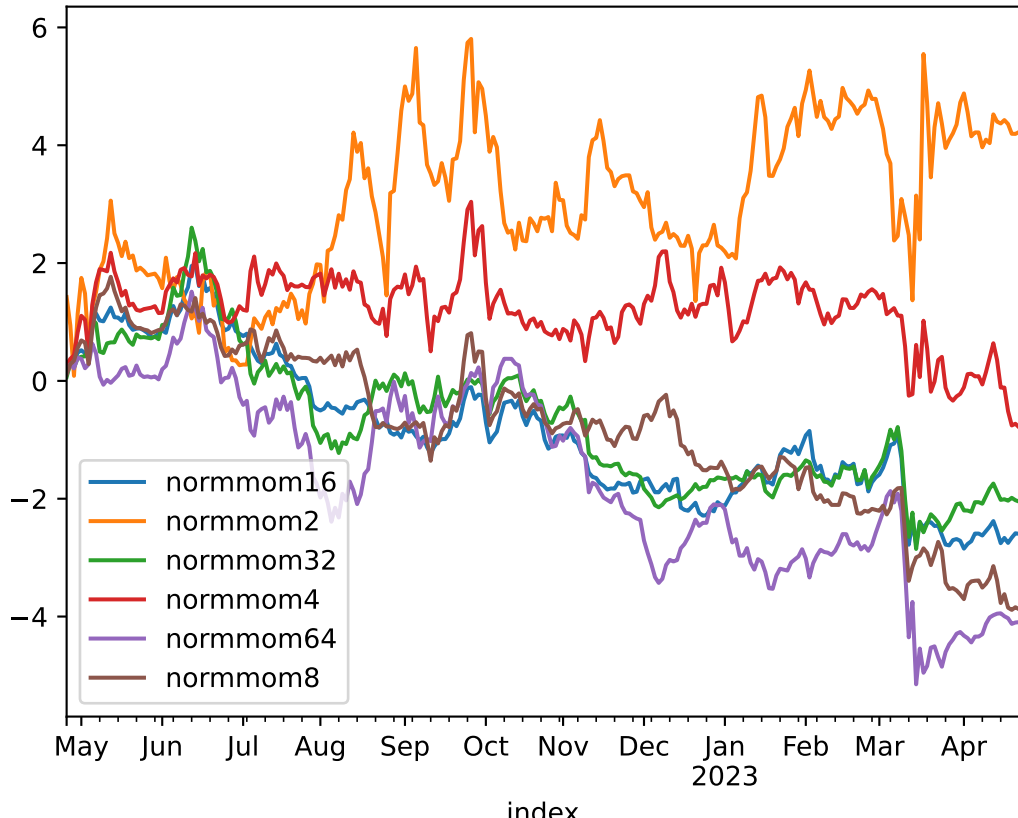


# Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': -2.557, 'normmom2': 4.16, 'normmom32': -2.017, 'normmom4': -0.777, 'normmom64': -4.032, 'normmom8': -3.817}

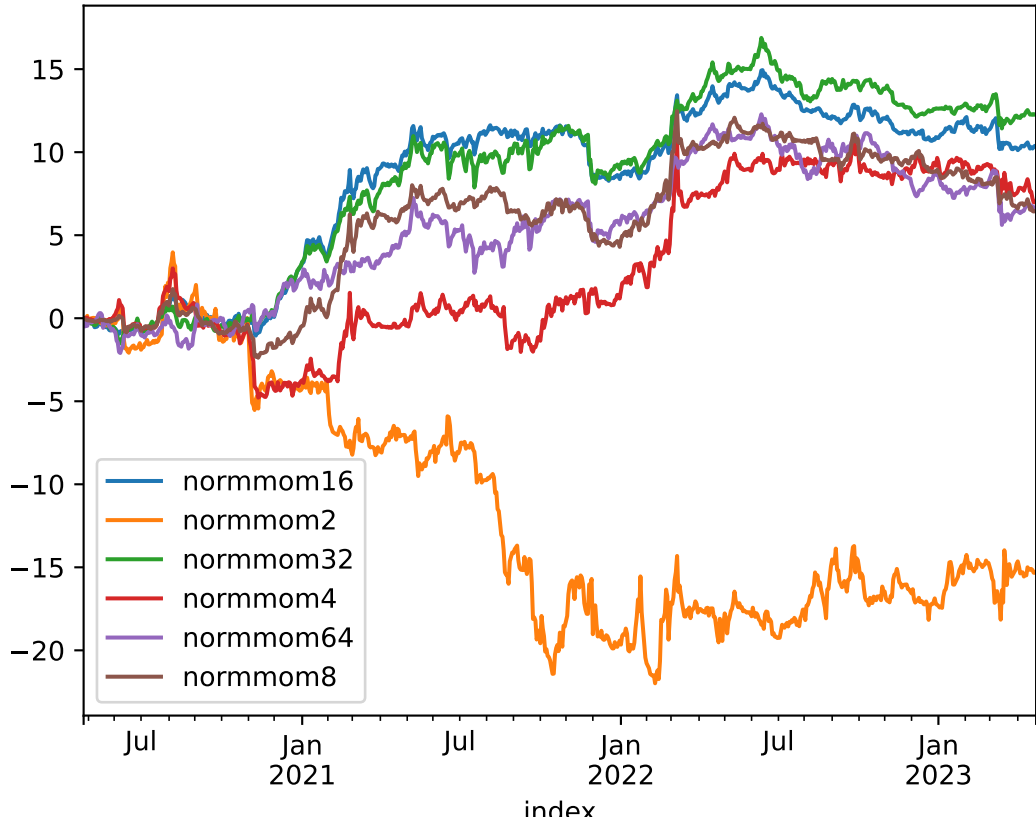
ann. std {'normmom16': 2.624, 'normmom2': 7.78, 'normmom32': 2.912, 'normmom4': 4.384, 'normmom64': 3.818, 'normmom8': 2.994}

ann. SR {'normmom16': -0.97, 'normmom2': 0.53, 'normmom32': -0.69, 'normmom4': -0.18, 'normmom64': -1.06, 'normmom8': -1.28}



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

ann. mean {'normmom16': 3.4, 'normmom2': -5.014, 'normmom32': 4.009, 'normmom4': 2.277, 'normmom64': 2.188, 'normmom8': 2.109}  
ann. std {'normmom16': 3.51, 'normmom2': 8.62, 'normmom32': 3.879, 'normmom4': 5.372, 'normmom64': 4.277, 'normmom8': 3.929}  
ann. SR {'normmom16': 0.97, 'normmom2': -0.58, 'normmom32': 1.03, 'normmom4': 0.42, 'normmom64': 0.51, 'normmom8': 0.54}

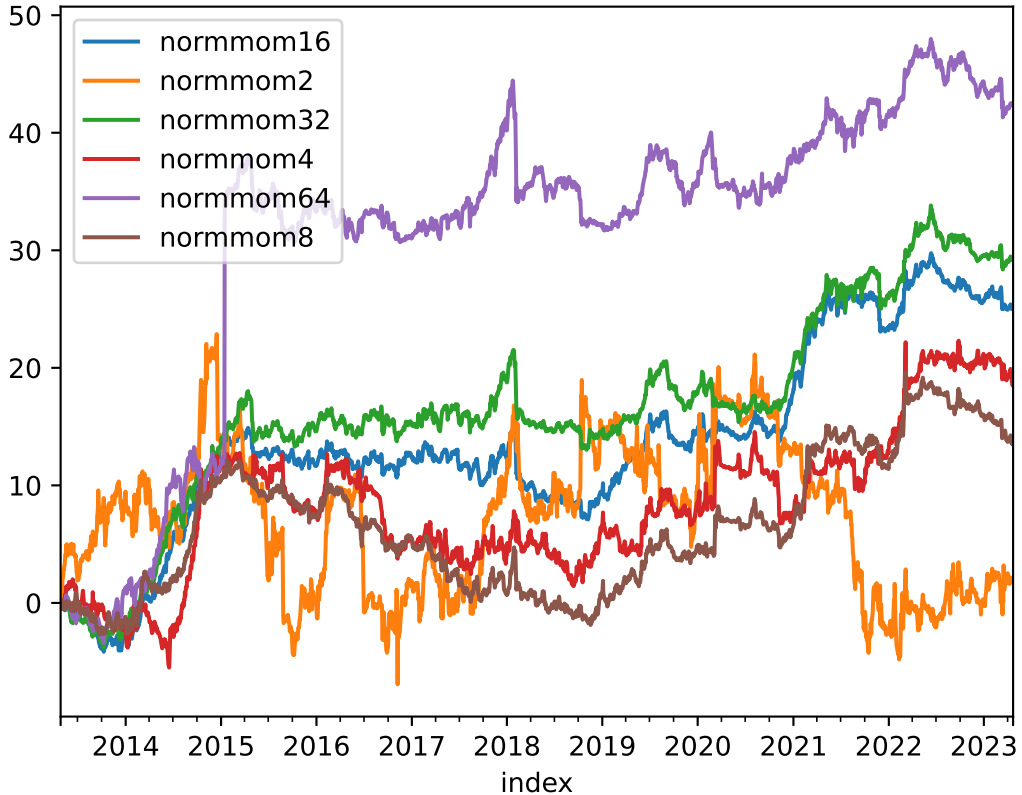


Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 2.473, 'normmom2': 0.184, 'normmom32': 2.864, 'normmom4': 1.815, 'normmom64': 4.161, 'normmom8': 1.328}

ann. std {'normmom16': 3.466, 'normmom2': 10.32, 'normmom32': 3.623, 'normmom4': 5.444, 'normmom64': 8.272, 'normmom8': 3.883}

ann. SR {'normmom16': 0.71, 'normmom2': 0.02, 'normmom32': 0.79, 'normmom4': 0.33, 'normmom64': 0.5, 'normmom8': 0.34}



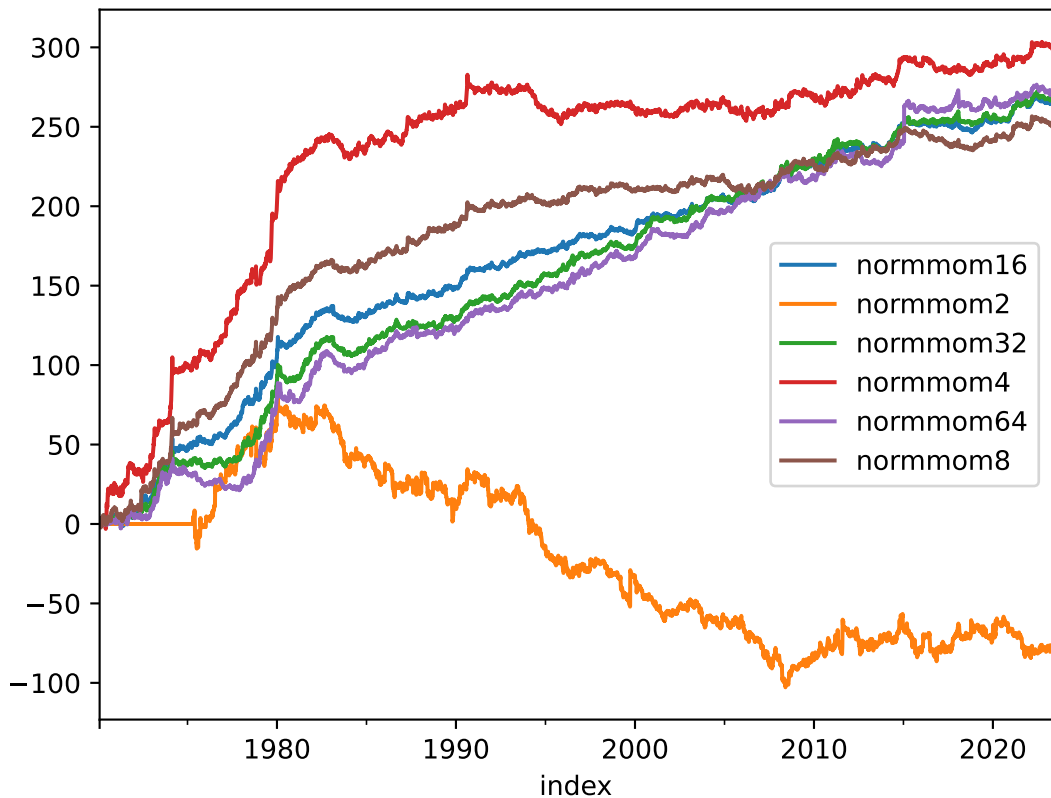


# Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.878, 'normmom2': -1.431, 'normmom32': 4.928, 'normmom4': 5.524, 'normmom64': 4.995, 'normmom8': 4.62}

ann. std {'normmom16': 4.532, 'normmom2': 11.611, 'normmom32': 4.609, 'normmom4': 7.384, 'normmom64': 5.87, 'normmom8': 5.365}

ann. SR {'normmom16': 1.08, 'normmom2': -0.12, 'normmom32': 1.07, 'normmom4': 0.75, 'normmom64': 0.85, 'normmom8': 0.86}

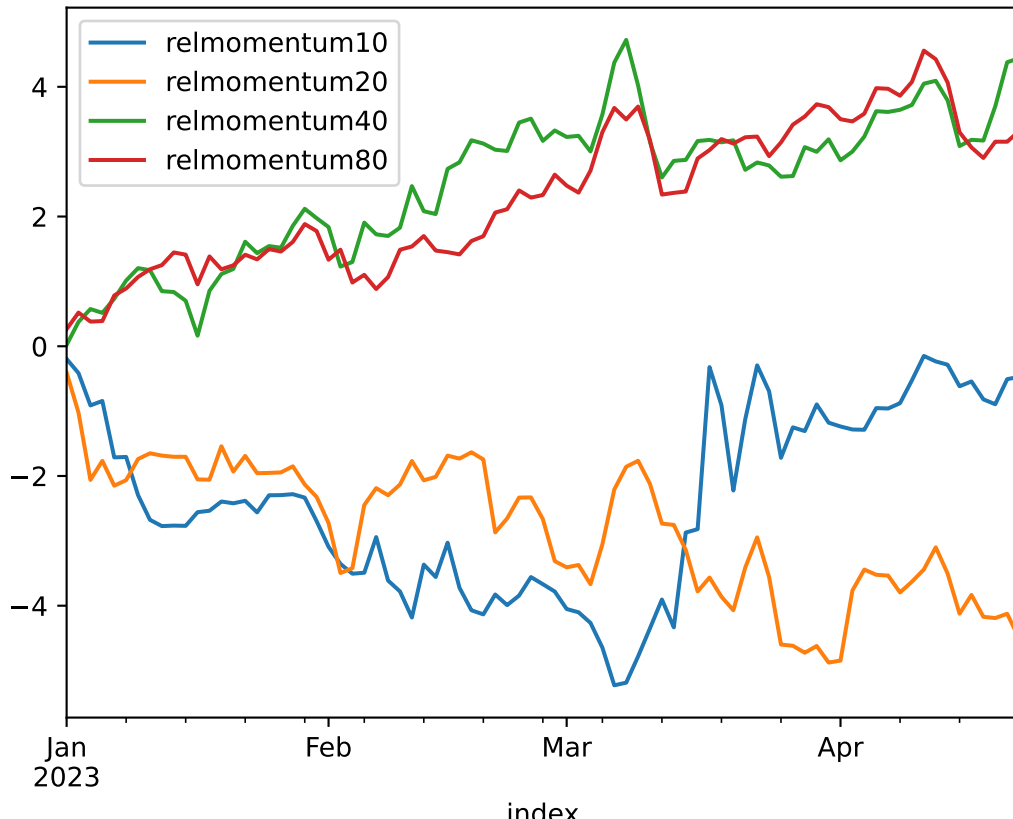


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -1.492, 'relmomentum20': -14.244, 'relmomentum40': 14.033, 'relmomentum80': 10.484}

ann. std {'relmomentum10': 8.205, 'relmomentum20': 6.649, 'relmomentum40': 5.355, 'relmomentum80': 4.296}

ann. SR {'relmomentum10': -0.18, 'relmomentum20': -2.14, 'relmomentum40': 2.62, 'relmomentum80': 2.44}

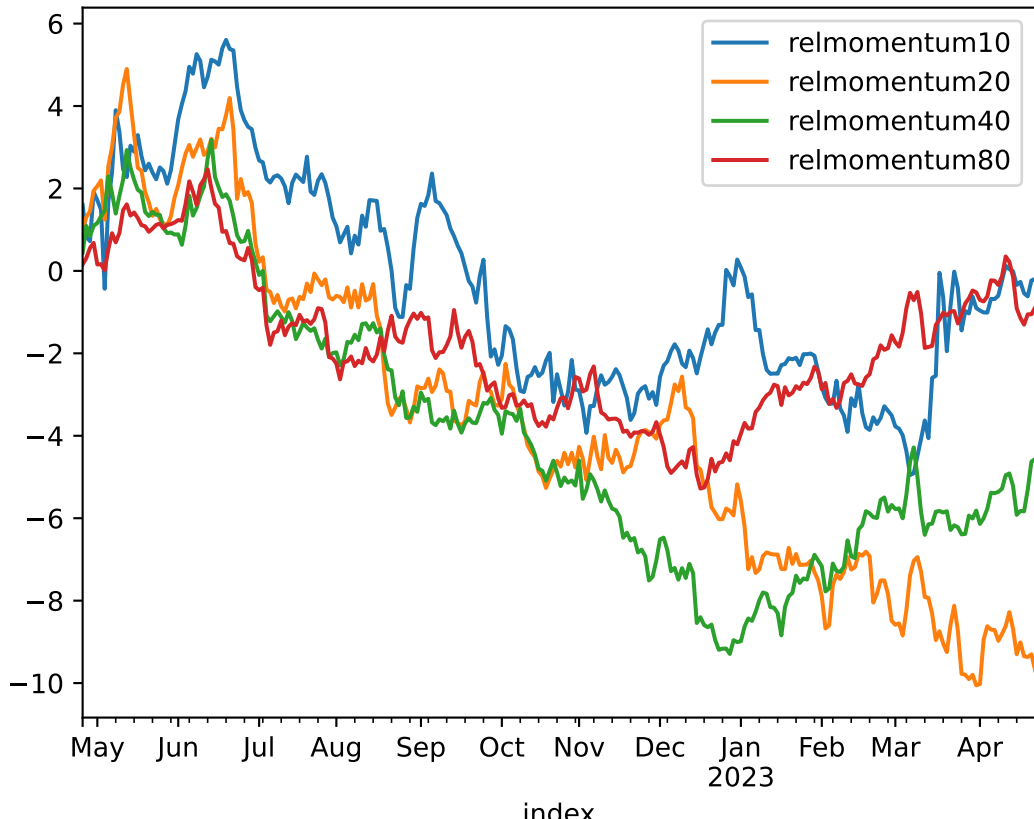


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -0.193, 'relmomentum20': -9.535, 'relmomentum40': -4.495, 'relmomentum80': -0.876}

ann. std {'relmomentum10': 8.218, 'relmomentum20': 6.716, 'relmomentum40': 5.369, 'relmomentum80': 4.518}

ann. SR {'relmomentum10': -0.02, 'relmomentum20': -1.42, 'relmomentum40': -0.84, 'relmomentum80': -0.19}

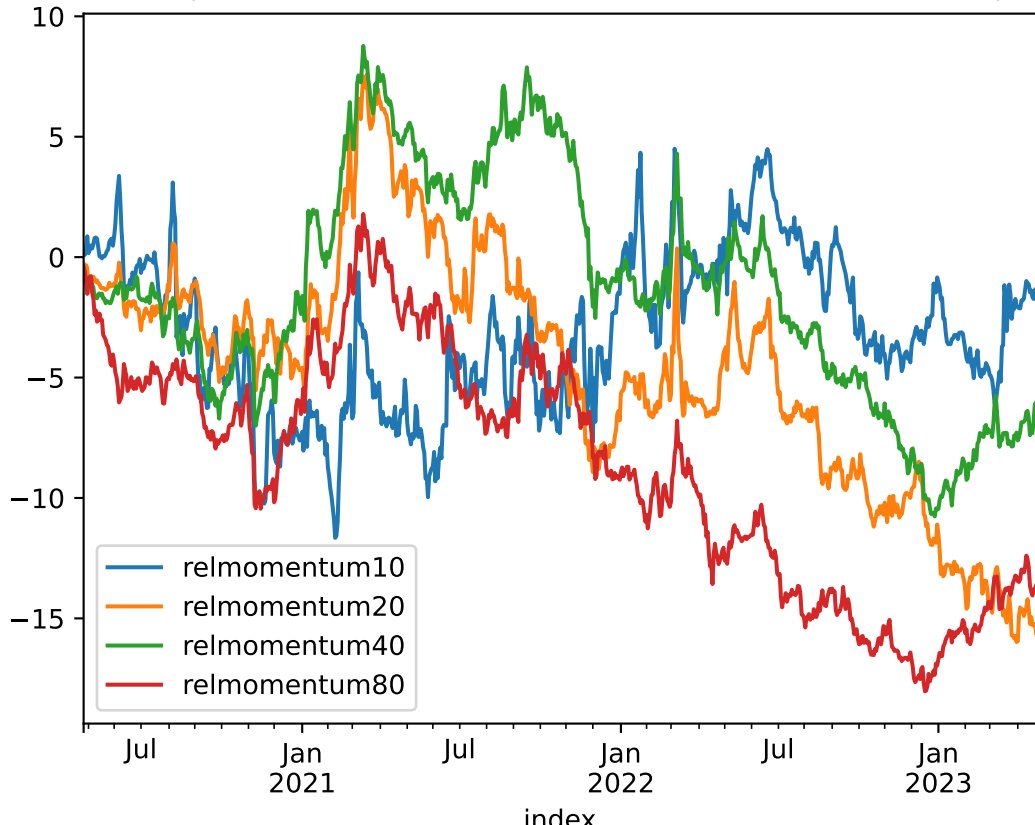


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -0.431, 'relmomentum20': -5.117, 'relmomentum40': -1.979, 'relmomentum80': -4.47}

ann. std {'relmomentum10': 11.922, 'relmomentum20': 8.346, 'relmomentum40': 6.953, 'relmomentum80': 6.342}

ann. SR {'relmomentum10': -0.04, 'relmomentum20': -0.61, 'relmomentum40': -0.28, 'relmomentum80': -0.7}

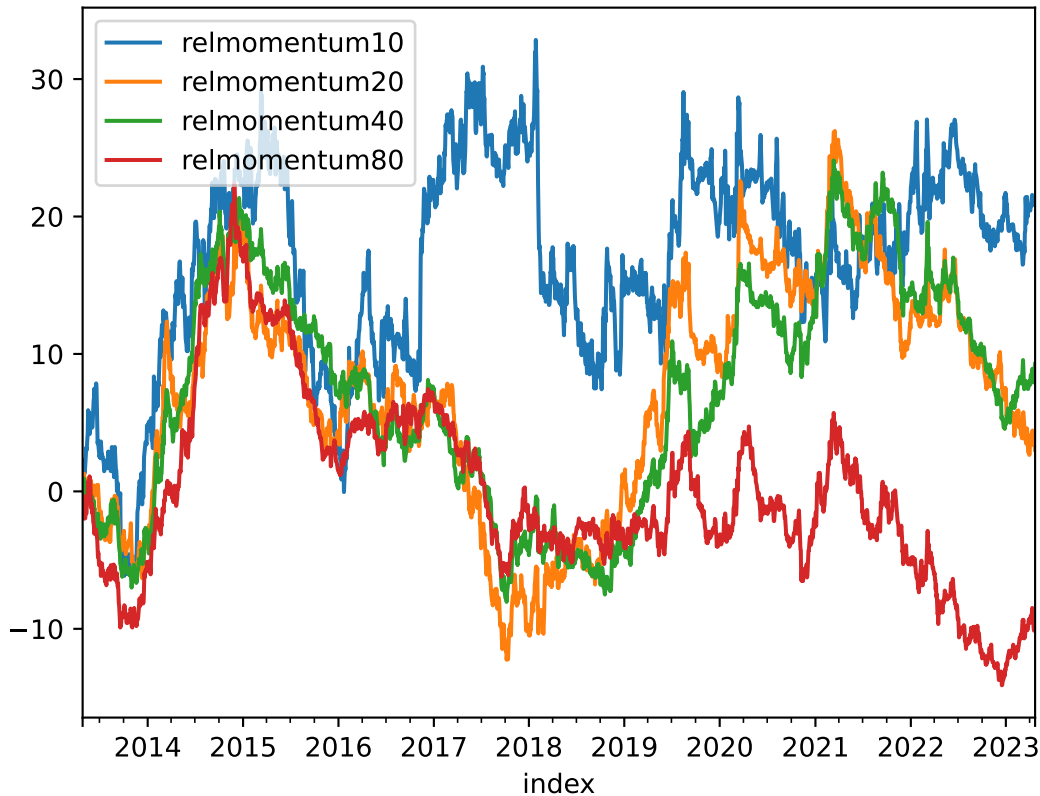


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': 2.087, 'relmomentum20': 0.297, 'relmomentum40': 0.911, 'relmomentum80': -0.954}

ann. std {'relmomentum10': 13.411, 'relmomentum20': 8.571, 'relmomentum40': 7.008, 'relmomentum80': 6.389}

ann. SR {'relmomentum10': 0.16, 'relmomentum20': 0.03, 'relmomentum40': 0.13, 'relmomentum80': -0.15}

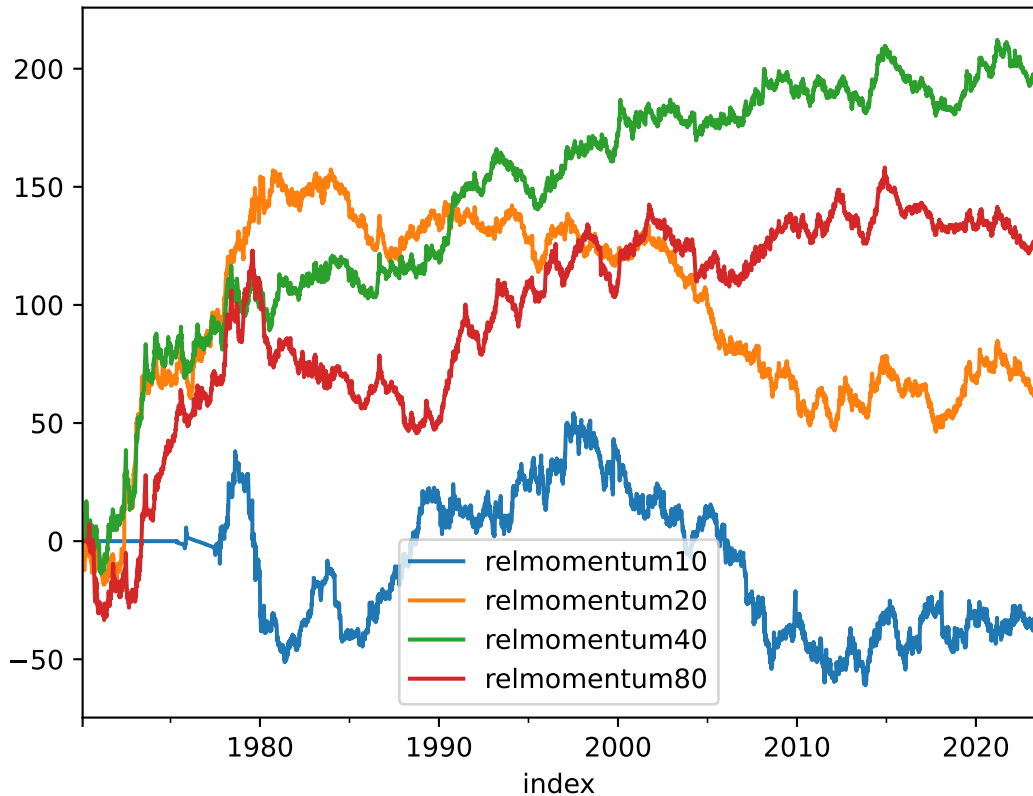


Total Trading Rule P&L for period '99Y'

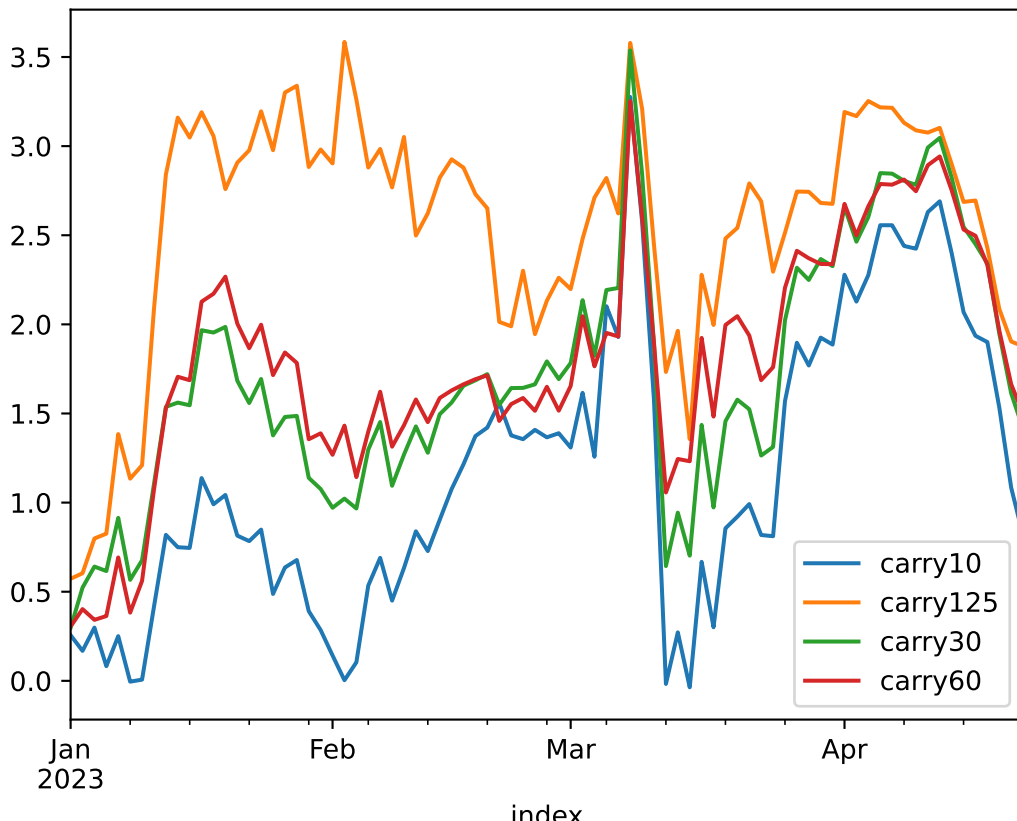
ann. mean {'relmomentum10': -0.611, 'relmomentum20': 1.136, 'relmomentum40': 3.639, 'relmomentum80': 2.326}

ann. std {'relmomentum10': 13.39, 'relmomentum20': 10.469, 'relmomentum40': 9.639, 'relmomentum80': 9.784}

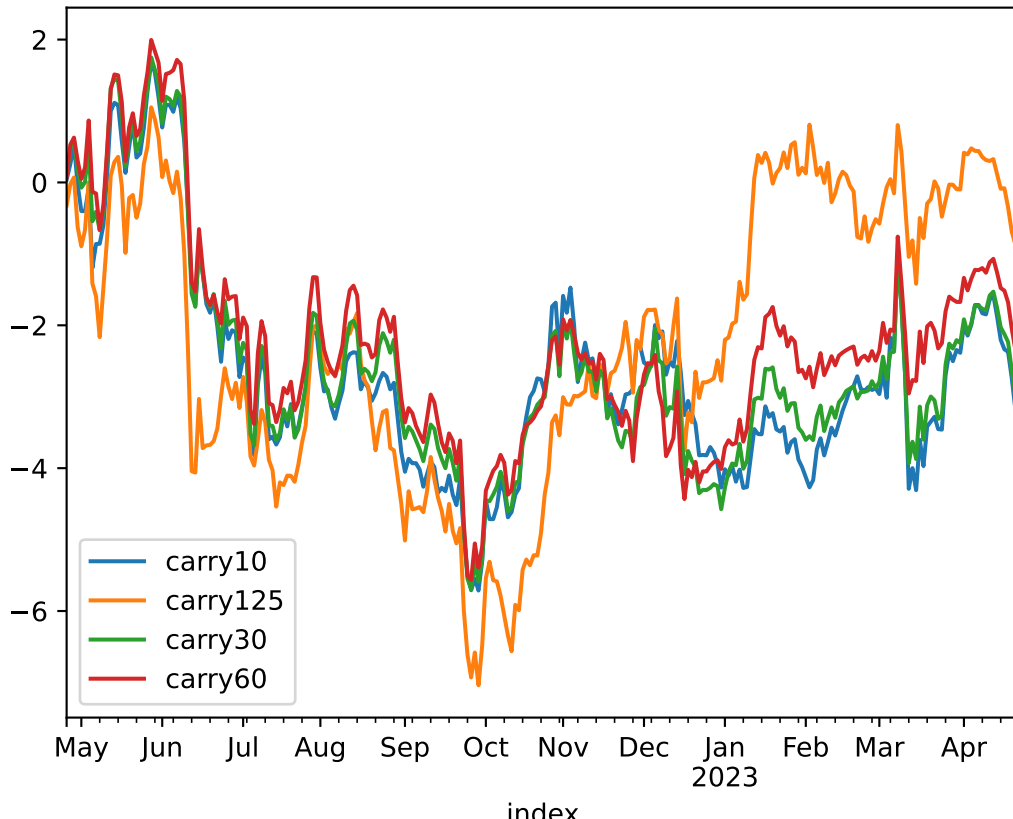
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.11, 'relmomentum40': 0.38, 'relmomentum80': 0.24}



Total Trading Rule P&L for period 'YTD'  
ann. mean {'carry10': 2.571, 'carry125': 5.932, 'carry30': 4.466, 'carry60': 4.735}  
ann. std {'carry10': 6.003, 'carry125': 5.52, 'carry30': 5.483, 'carry60': 4.891}  
ann. SR {'carry10': 0.43, 'carry125': 1.07, 'carry30': 0.81, 'carry60': 0.97}



Total Trading Rule P&L for period '1Y'  
ann. mean {'carry10': -3.405, 'carry125': -0.885, 'carry30': -3.113, 'carry60': -2.474}  
ann. std {'carry10': 6.085, 'carry125': 6.704, 'carry30': 6.051, 'carry60': 6.004}  
ann. SR {'carry10': -0.56, 'carry125': -0.13, 'carry30': -0.51, 'carry60': -0.41}



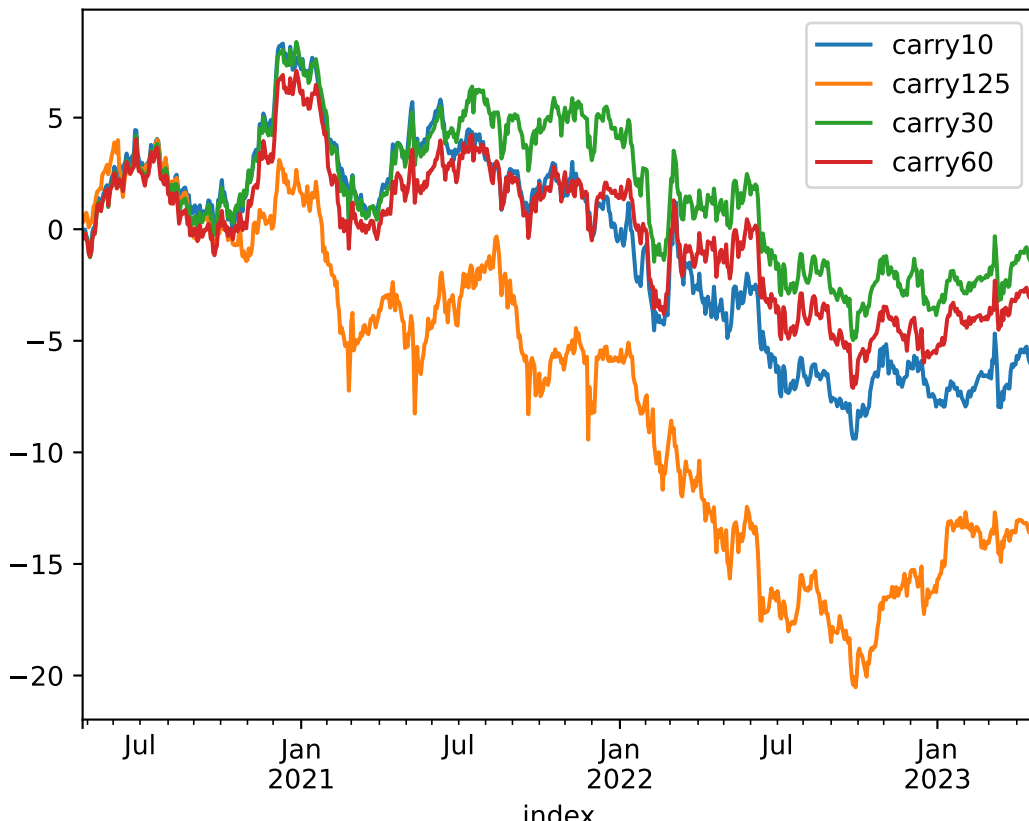


Total Trading Rule P&L for period '3Y'

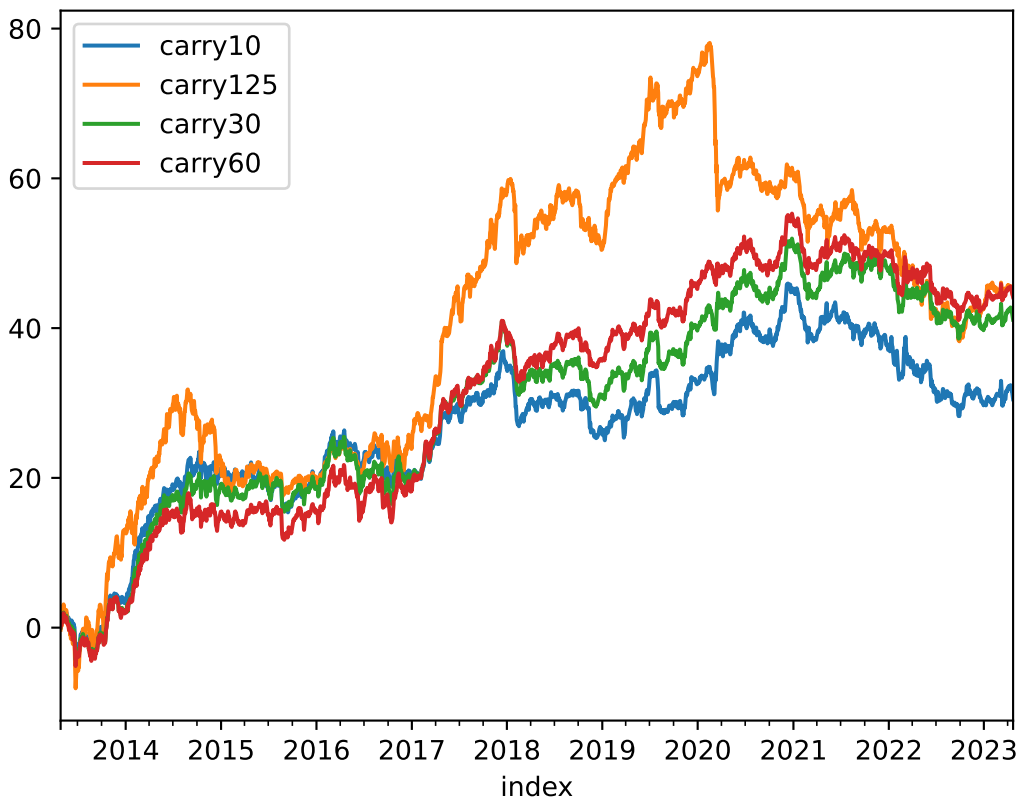
ann. mean {'carry10': -2.339, 'carry125': -4.716, 'carry30': -0.799, 'carry60': -1.331}

ann. std {'carry10': 6.554, 'carry125': 7.996, 'carry30': 6.482, 'carry60': 6.466}

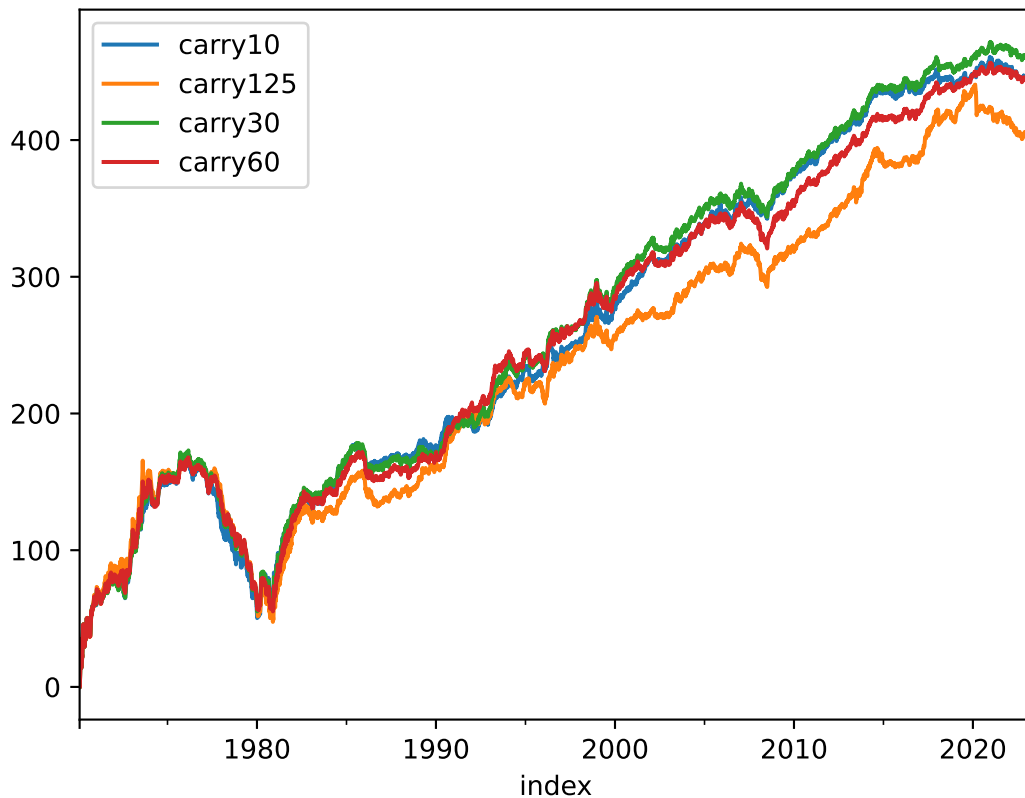
ann. SR {'carry10': -0.36, 'carry125': -0.59, 'carry30': -0.12, 'carry60': -0.21}



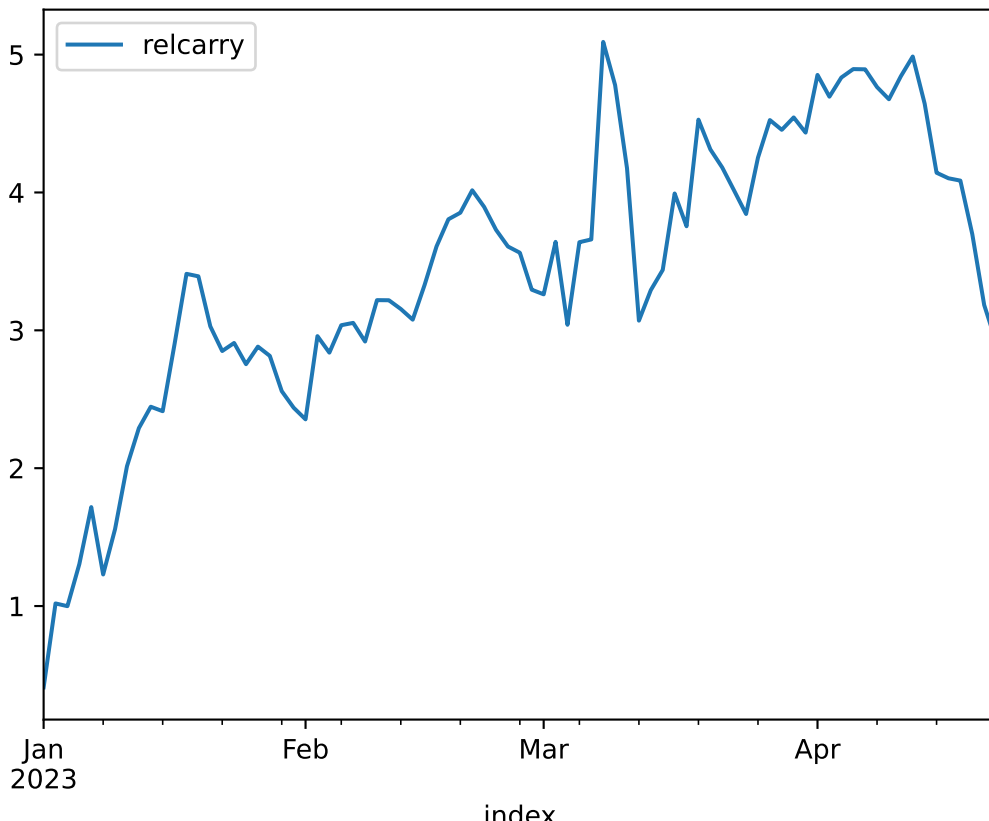
Total Trading Rule P&L for period '10Y'  
ann. mean {'carry10': 2.995, 'carry125': 4.358, 'carry30': 4.039, 'carry60': 4.333}  
ann. std {'carry10': 6.366, 'carry125': 8.959, 'carry30': 6.457, 'carry60': 6.408}  
ann. SR {'carry10': 0.47, 'carry125': 0.49, 'carry30': 0.63, 'carry60': 0.68}



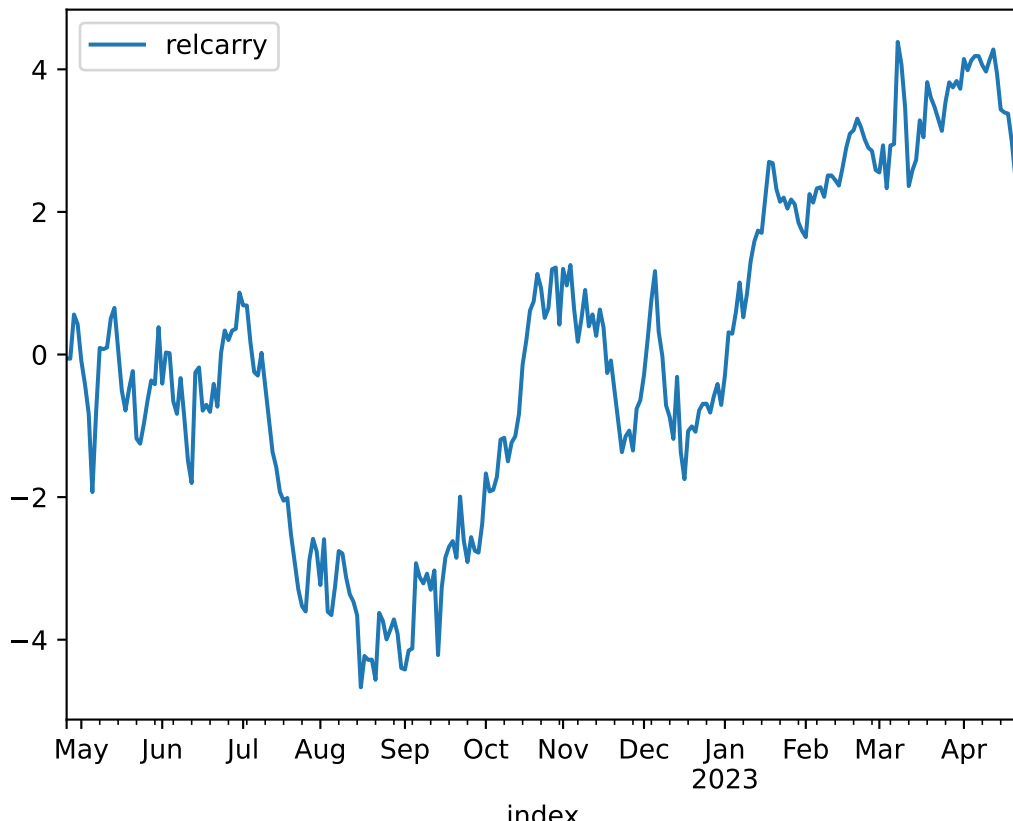
Total Trading Rule P&L for period '99Y'  
ann. mean {'carry10': 8.209, 'carry125': 7.501, 'carry30': 8.499, 'carry60': 8.211}  
ann. std {'carry10': 11.202, 'carry125': 11.558, 'carry30': 11.258, 'carry60': 11.262}  
ann. SR {'carry10': 0.73, 'carry125': 0.65, 'carry30': 0.75, 'carry60': 0.73}



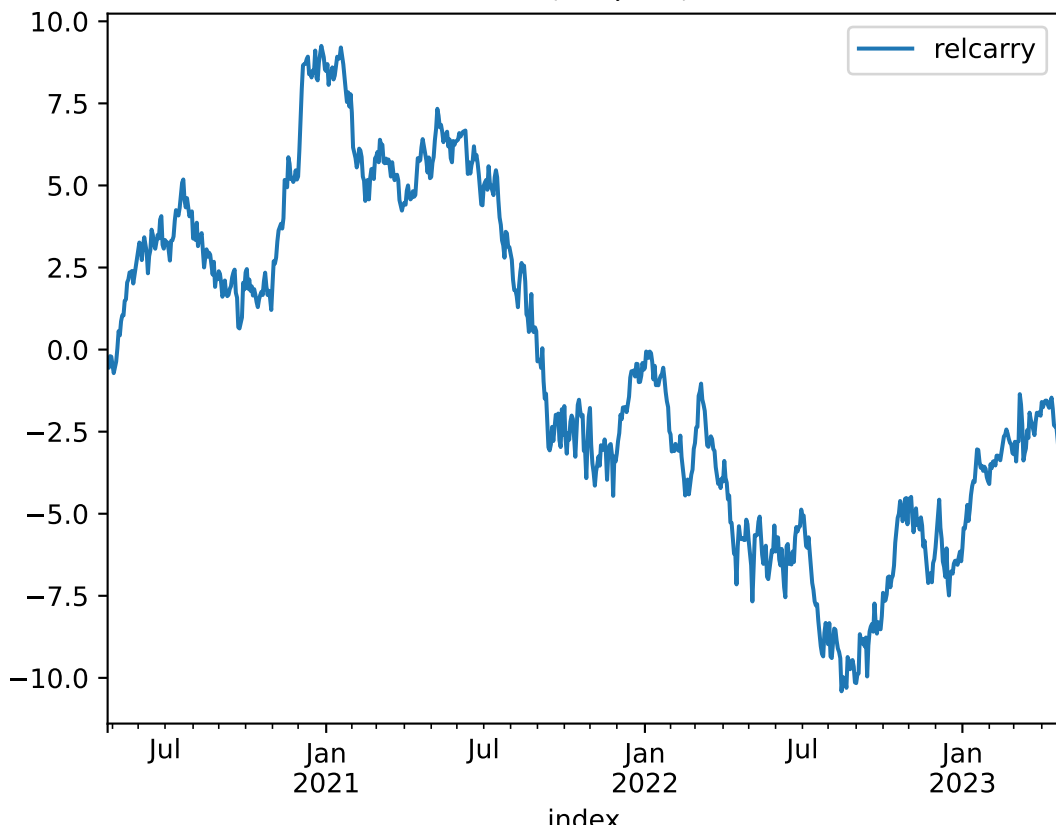
Total Trading Rule P&L for period 'YTD'  
ann. mean {'relcarry': 9.212}  
ann. std {'relcarry': 5.715}  
ann. SR {'relcarry': 1.61}



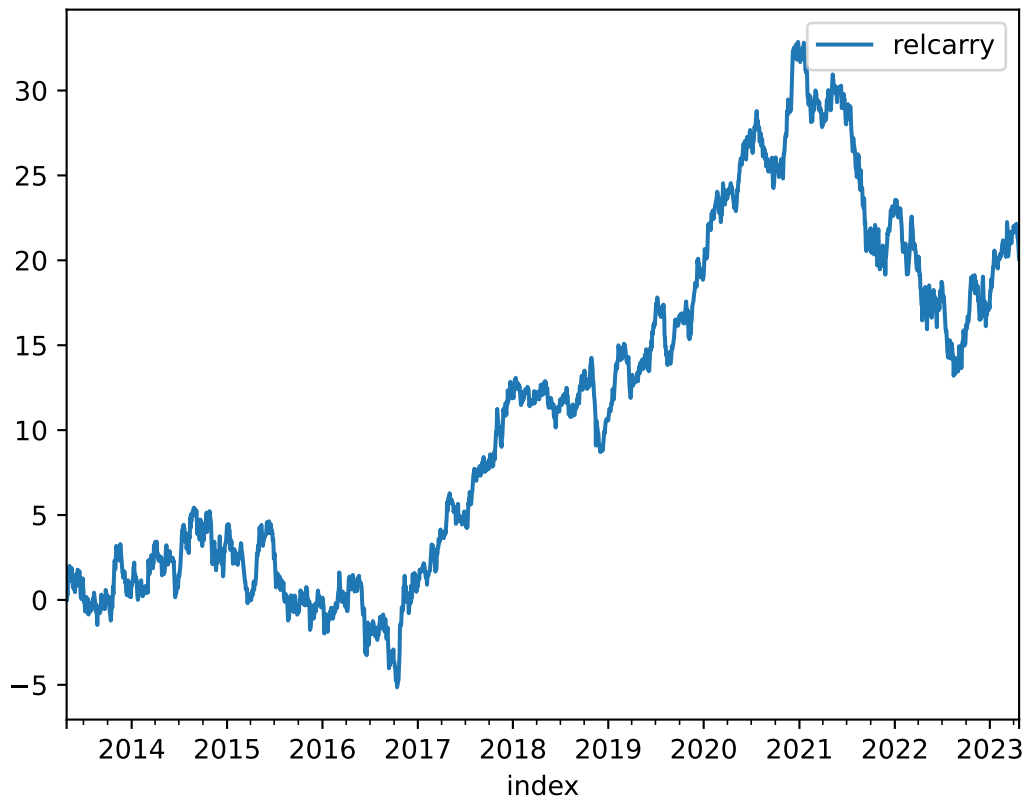
Total Trading Rule P&L for period '1Y'  
ann. mean {'relcarry': 2.173}  
ann. std {'relcarry': 6.964}  
ann. SR {'relcarry': 0.31}



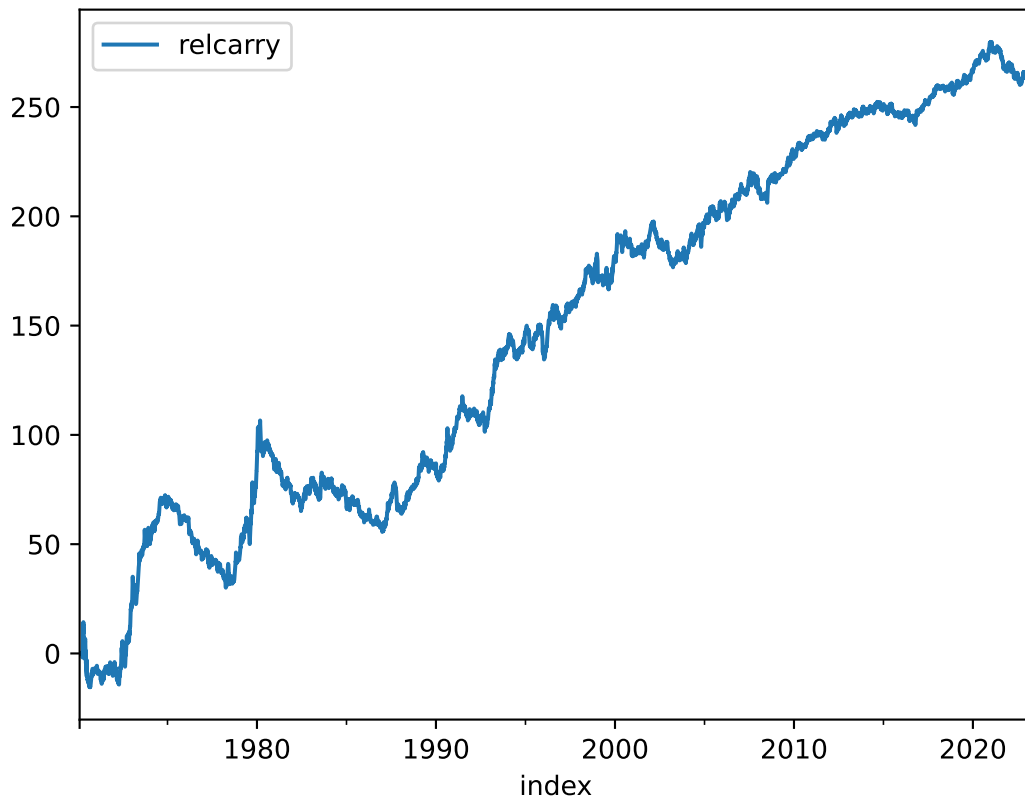
Total Trading Rule P&L for period '3Y'  
ann. mean {'relcarry': -1.159}  
ann. std {'relcarry': 6.662}  
ann. SR {'relcarry': -0.17}



Total Trading Rule P&L for period '10Y'  
ann. mean {'relcarry': 1.972}  
ann. std {'relcarry': 5.824}  
ann. SR {'relcarry': 0.34}

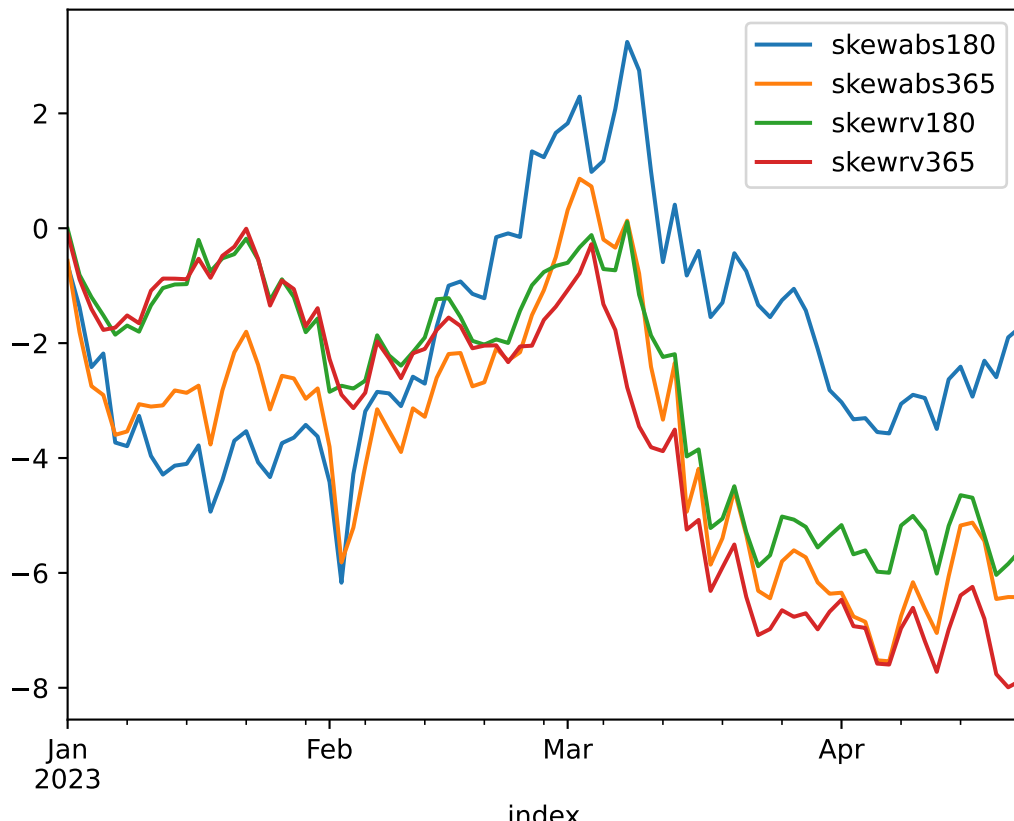


Total Trading Rule P&L for period '99Y'  
ann. mean {'relcarry': 4.923}  
ann. std {'relcarry': 8.961}  
ann. SR {'relcarry': 0.55}





Total Trading Rule P&L for period 'YTD'  
ann. mean {'skewabs180': -5.452, 'skewabs365': -20.296, 'skewrv180': -17.742, 'skewrv365': -24.898}  
ann. std {'skewabs180': 11.567, 'skewabs365': 11.769, 'skewrv180': 8.272, 'skewrv365': 8.015}  
ann. SR {'skewabs180': -0.47, 'skewabs365': -1.72, 'skewrv180': -2.14, 'skewrv365': -3.11}

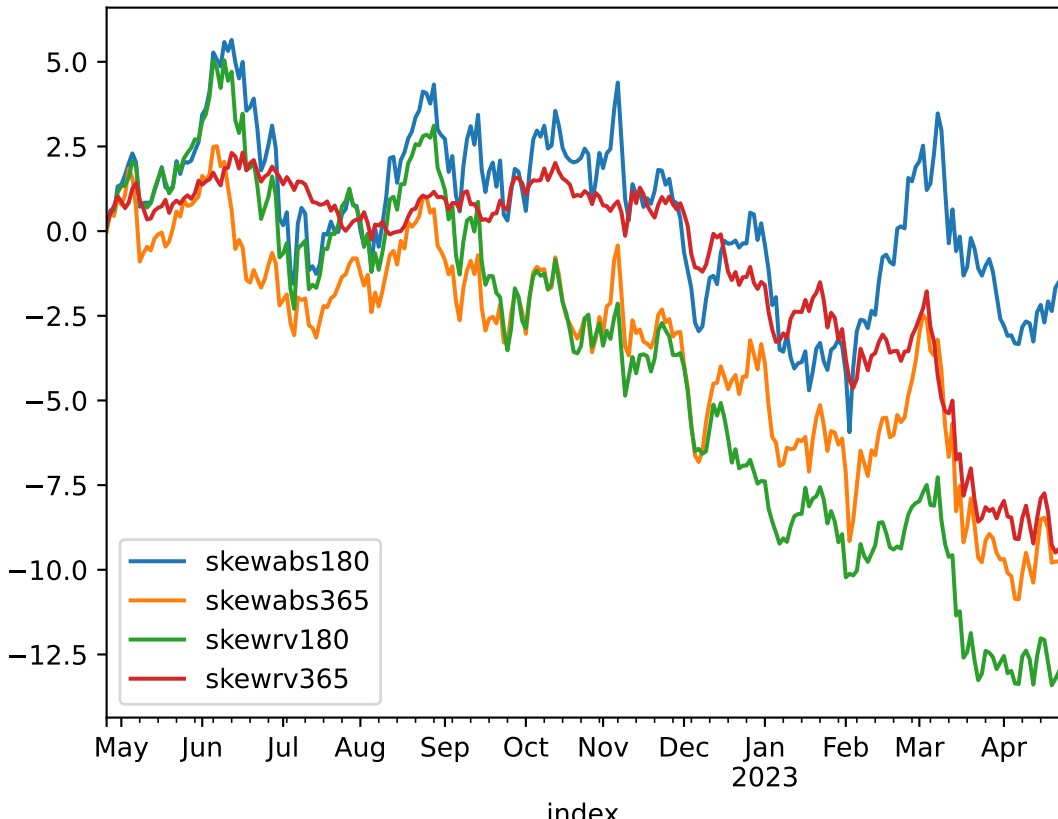


Total Trading Rule P&L for period '1Y'

ann. mean {'skewabs180': -1.47, 'skewabs365': -9.607, 'skewrv180': -12.791, 'skewrv365': -9.234}

ann. std {'skewabs180': 11.056, 'skewabs365': 9.913, 'skewrv180': 9.3, 'skewrv365': 5.731}

ann. SR {'skewabs180': -0.13, 'skewabs365': -0.97, 'skewrv180': -1.38, 'skewrv365': -1.61}

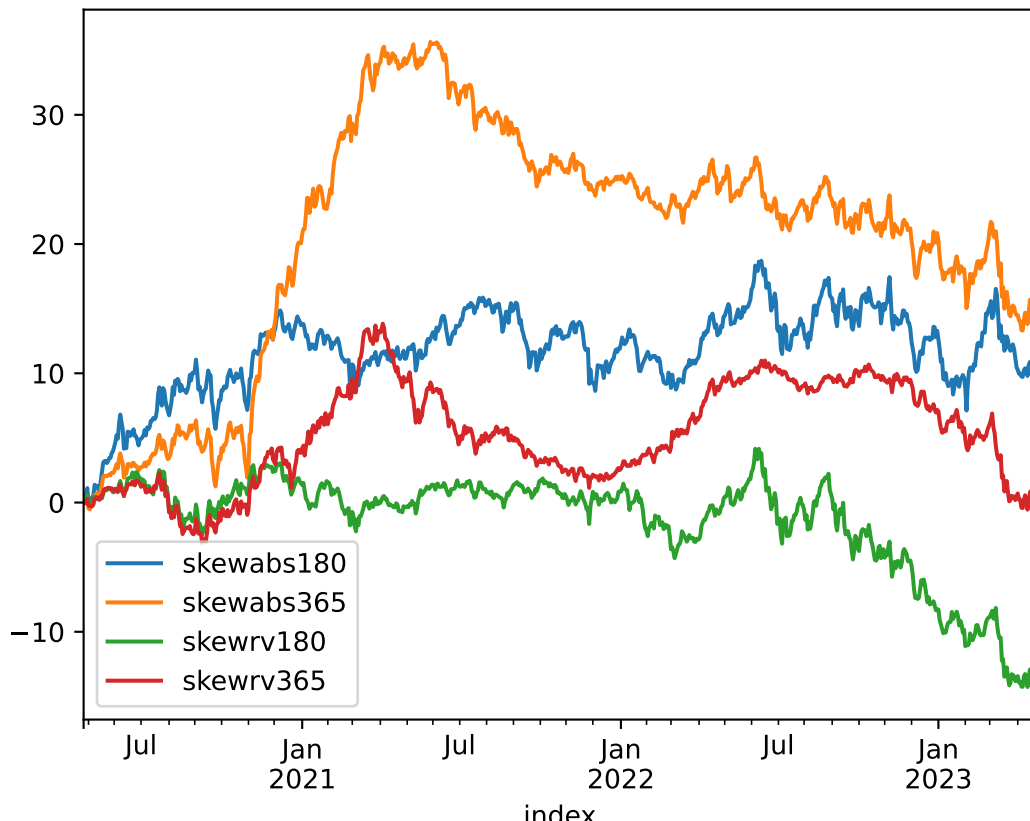


Total Trading Rule P&L for period '3Y'

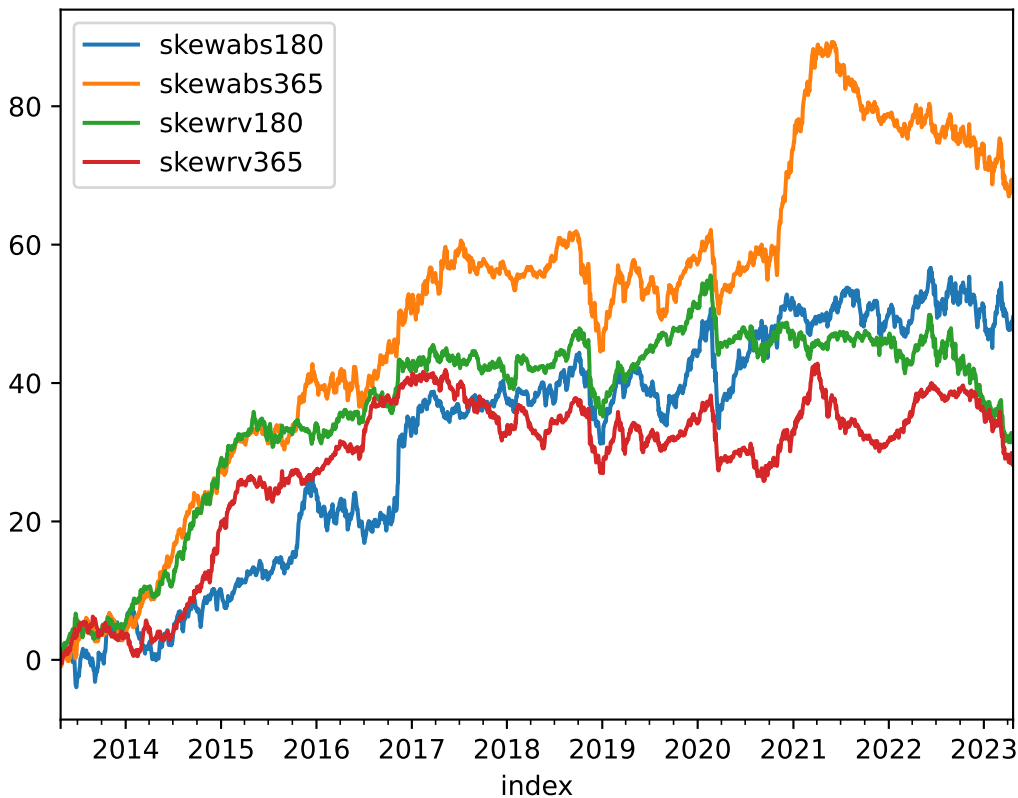
ann. mean {'skewabs180': 3.791, 'skewabs365': 4.731, 'skewrv180': -4.548, 'skewrv365': -0.231}

ann. std {'skewabs180': 9.14, 'skewabs365': 8.909, 'skewrv180': 7.244, 'skewrv365': 6.334}

ann. SR {'skewabs180': 0.41, 'skewabs365': 0.53, 'skewrv180': -0.63, 'skewrv365': -0.04}



Total Trading Rule P&L for period '10Y'  
ann. mean {'skewabs180': 4.861, 'skewabs365': 6.686, 'skewrv180': 3.125, 'skewrv365': 2.776}  
ann. std {'skewabs180': 8.013, 'skewabs365': 7.952, 'skewrv180': 6.394, 'skewrv365': 6.053}  
ann. SR {'skewabs180': 0.61, 'skewabs365': 0.84, 'skewrv180': 0.49, 'skewrv365': 0.46}

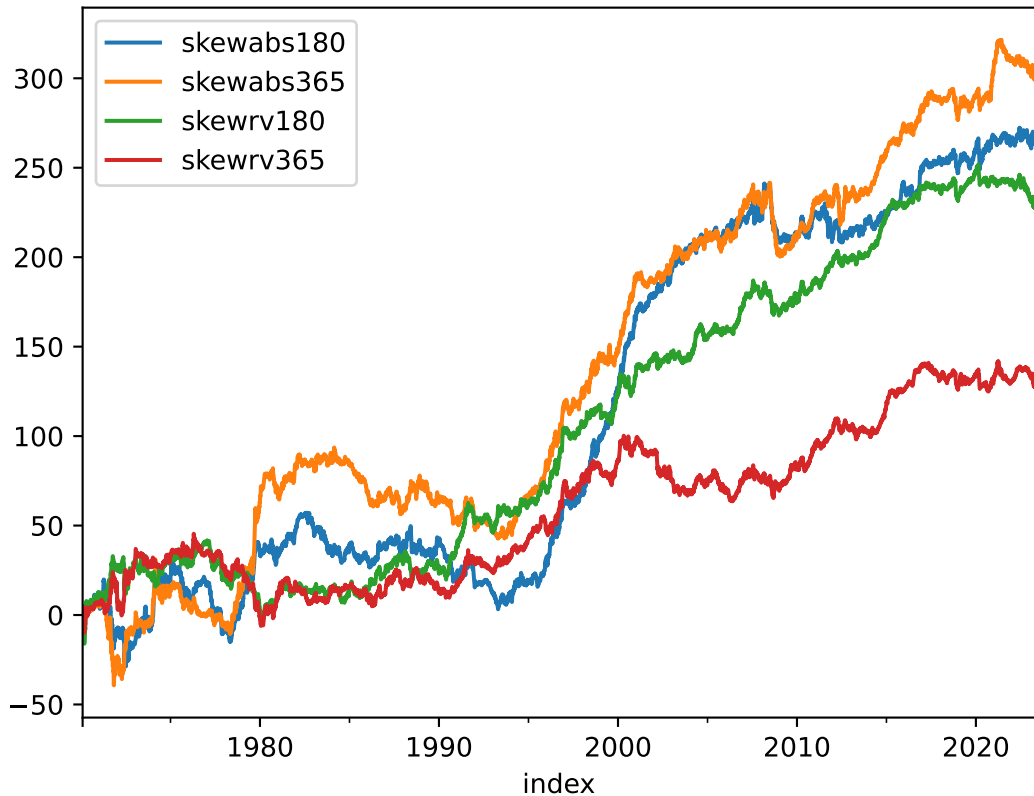


Total Trading Rule P&L for period '99Y'

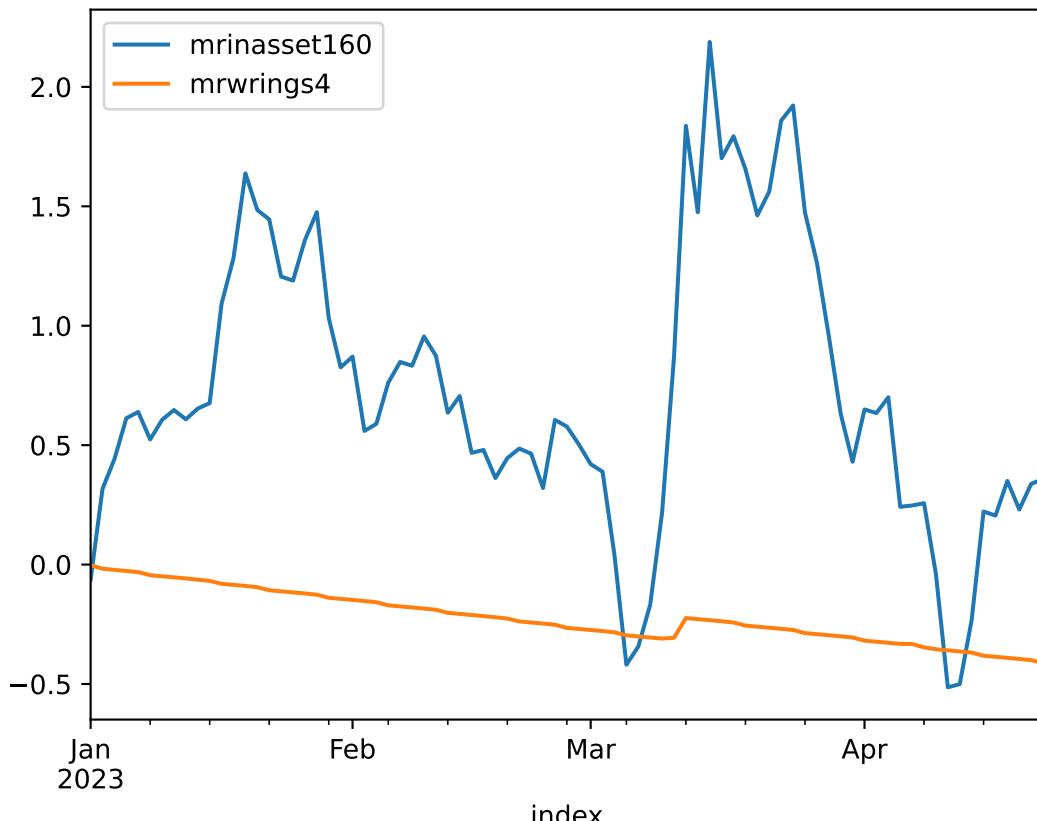
ann. mean {'skewabs180': 4.89, 'skewabs365': 5.536, 'skewrv180': 4.205, 'skewrv365': 2.347}

ann. std {'skewabs180': 10.101, 'skewabs365': 9.869, 'skewrv180': 8.751, 'skewrv365': 8.125}

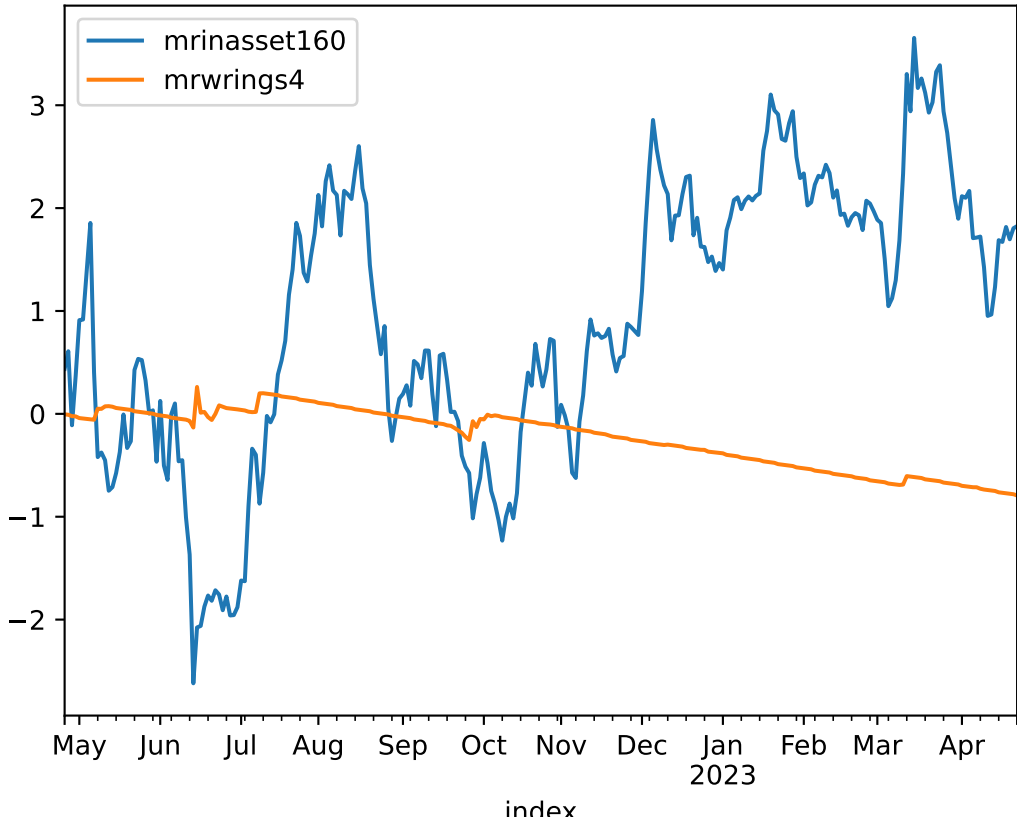
ann. SR {'skewabs180': 0.48, 'skewabs365': 0.56, 'skewrv180': 0.48, 'skewrv365': 0.29}



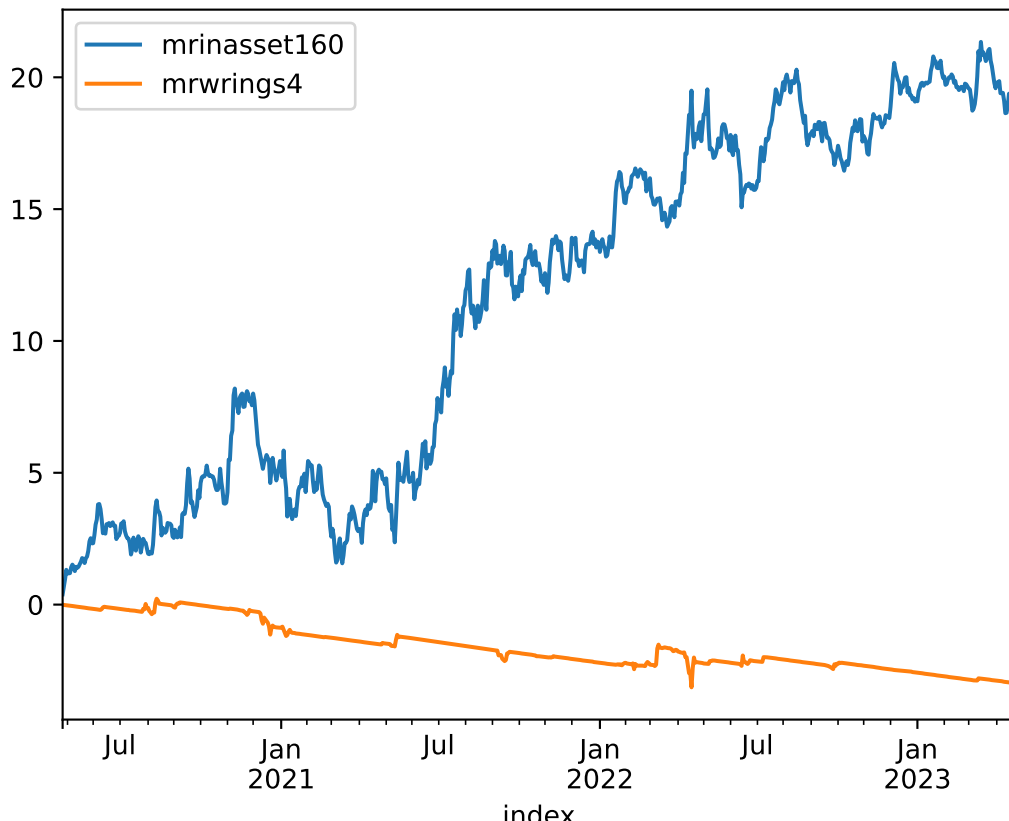
Total Trading Rule P&L for period 'YTD'  
ann. mean {'mrinasset160': 1.133, 'mrwrings4': -1.303}  
ann. std {'mrinasset160': 4.25, 'mrwrings4': 0.168}  
ann. SR {'mrinasset160': 0.27, 'mrwrings4': -7.76}



Total Trading Rule P&L for period '1Y'  
ann. mean {'mrinasset160': 1.797, 'mrwrings4': -0.781}  
ann. std {'mrinasset160': 5.212, 'mrwrings4': 0.585}  
ann. SR {'mrinasset160': 0.34, 'mrwrings4': -1.34}

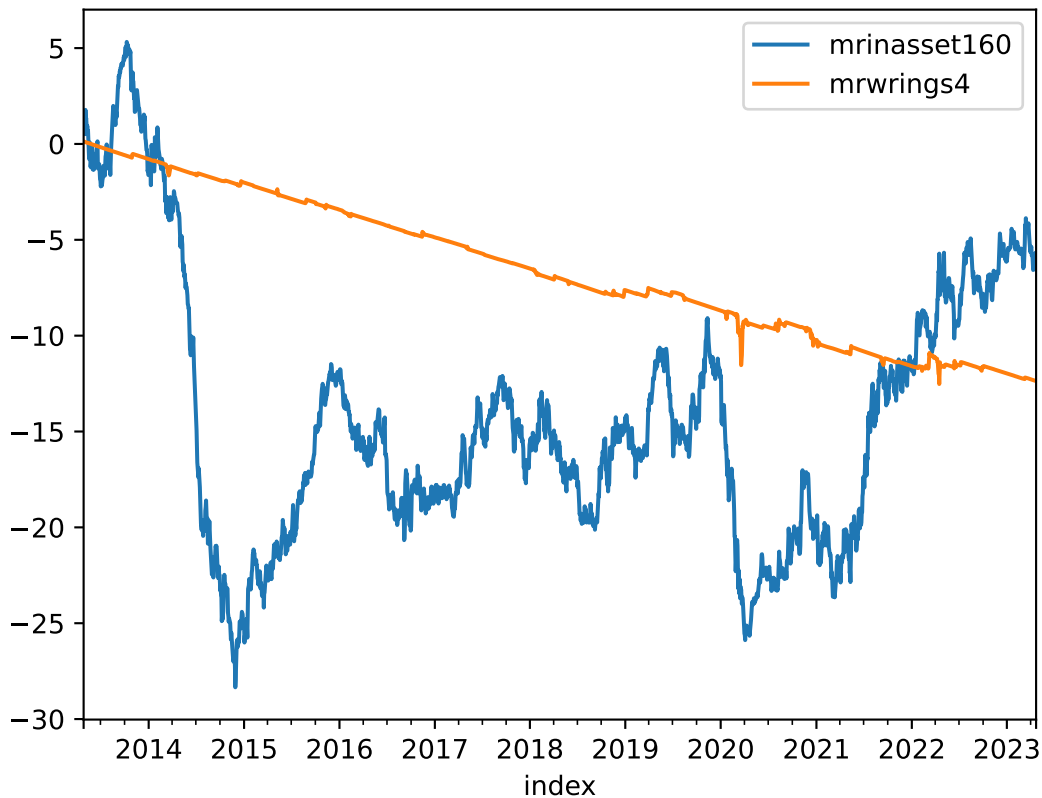


Total Trading Rule P&L for period '3Y'  
ann. mean {'mrinasset160': 6.396, 'mrwrings4': -0.979}  
ann. std {'mrinasset160': 6.265, 'mrwrings4': 1.017}  
ann. SR {'mrinasset160': 1.02, 'mrwrings4': -0.96}





Total Trading Rule P&L for period '10Y'  
ann. mean {'mrinasset160': -0.56, 'mrwrings4': -1.215}  
ann. std {'mrinasset160': 6.219, 'mrwrings4': 0.88}  
ann. SR {'mrinasset160': -0.09, 'mrwrings4': -1.38}



Total Trading Rule P&L for period '99Y'  
ann. mean {'mrinasset160': -3.556, 'mrwrings4': -2.142}  
ann. std {'mrinasset160': 9.868, 'mrwrings4': 2.088}  
ann. SR {'mrinasset160': -0.36, 'mrwrings4': -1.03}

