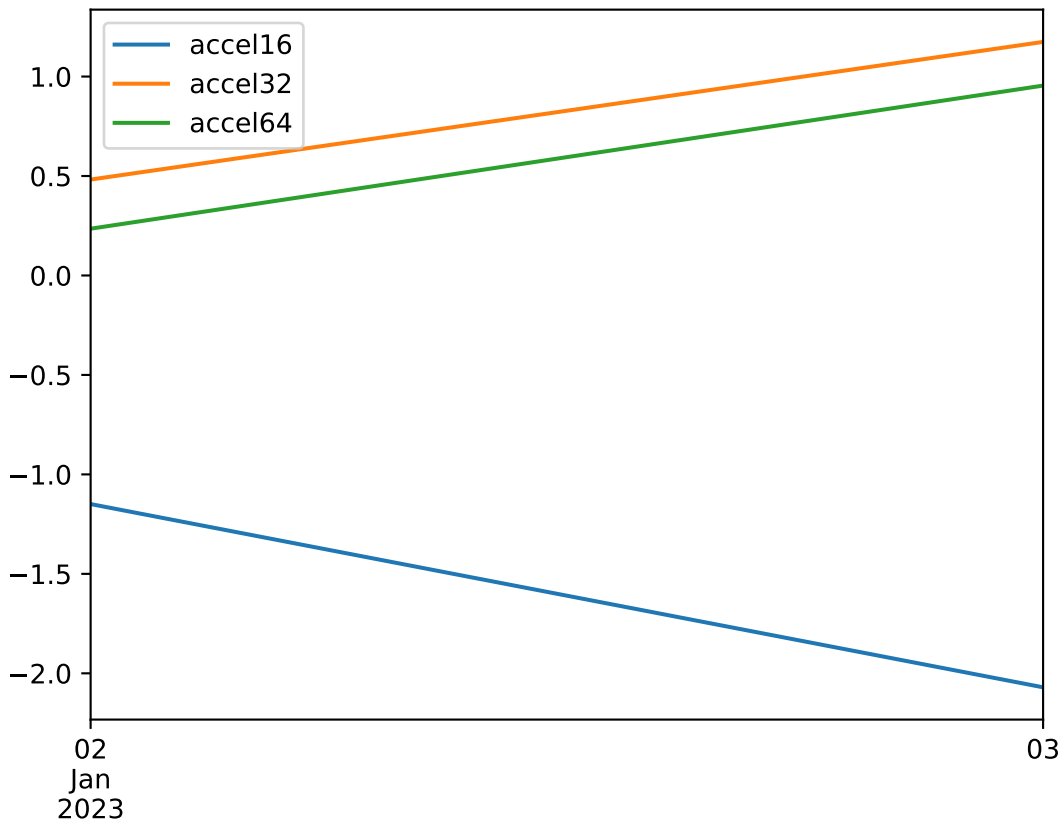
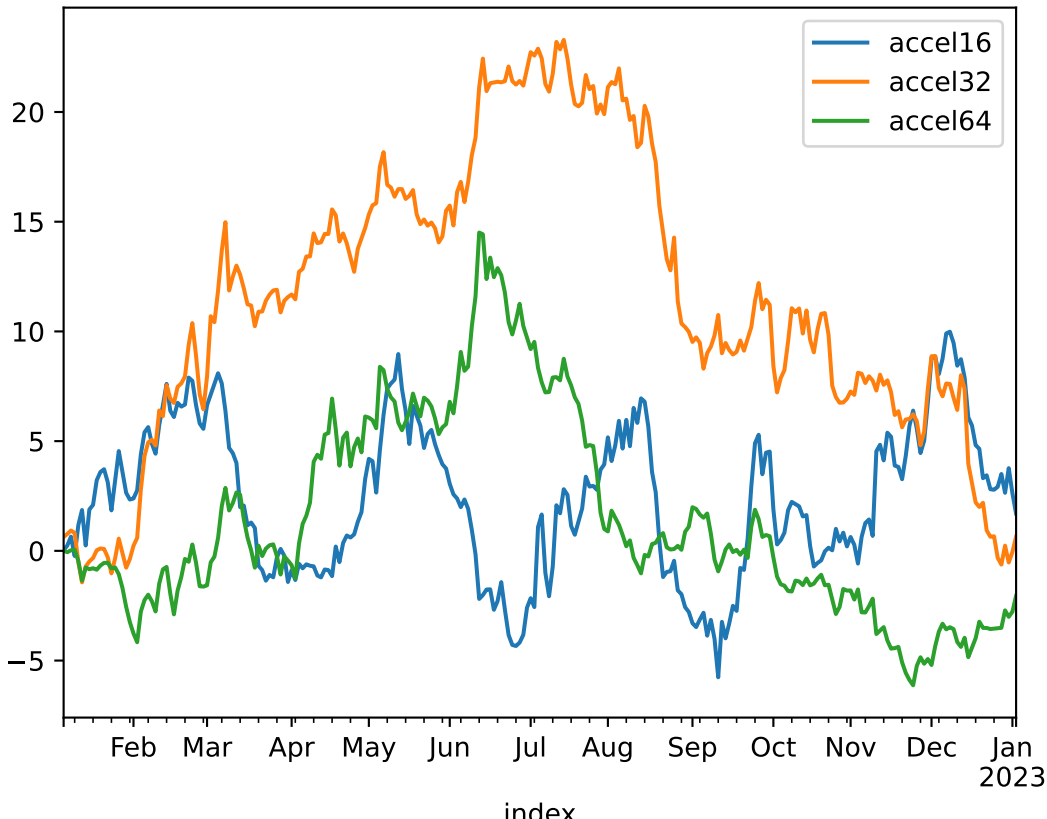


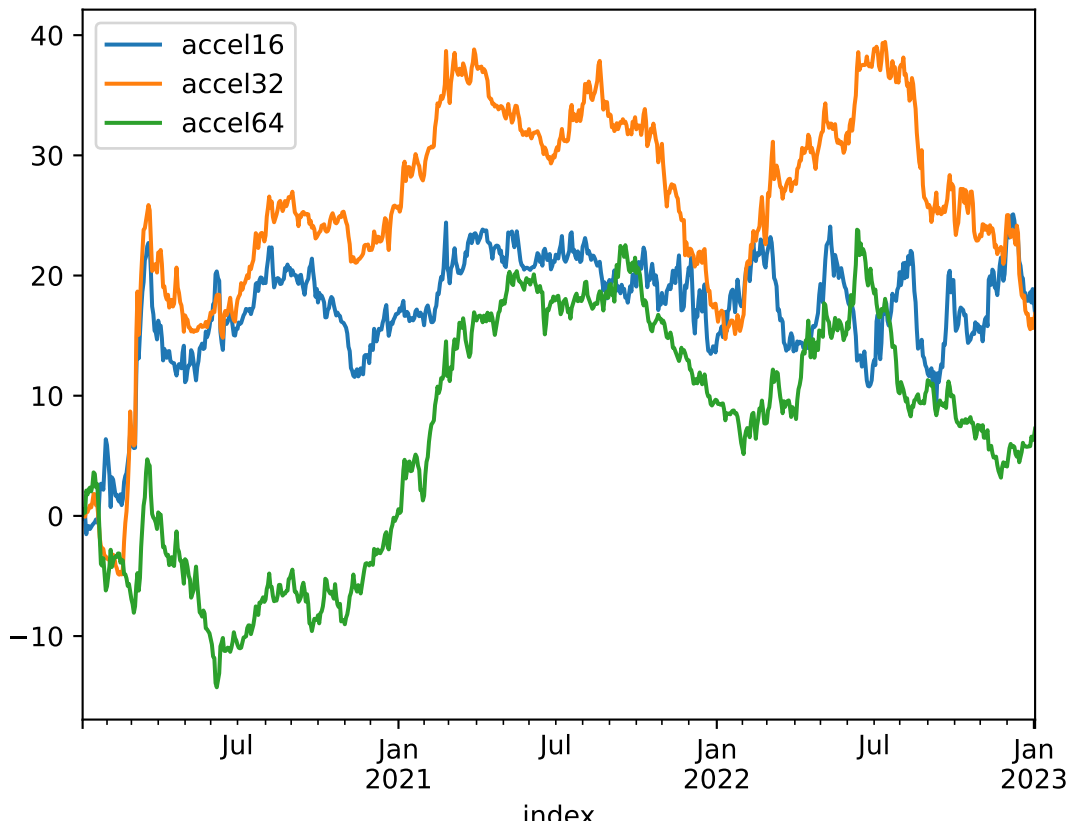
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -264.998, 'accel32': 150.29, 'accel64': 122.184}
ann. std {'accel16': 2.579, 'accel32': 2.373, 'accel64': 5.479}
ann. SR {'accel16': -102.75, 'accel32': 63.33, 'accel64': 22.3}



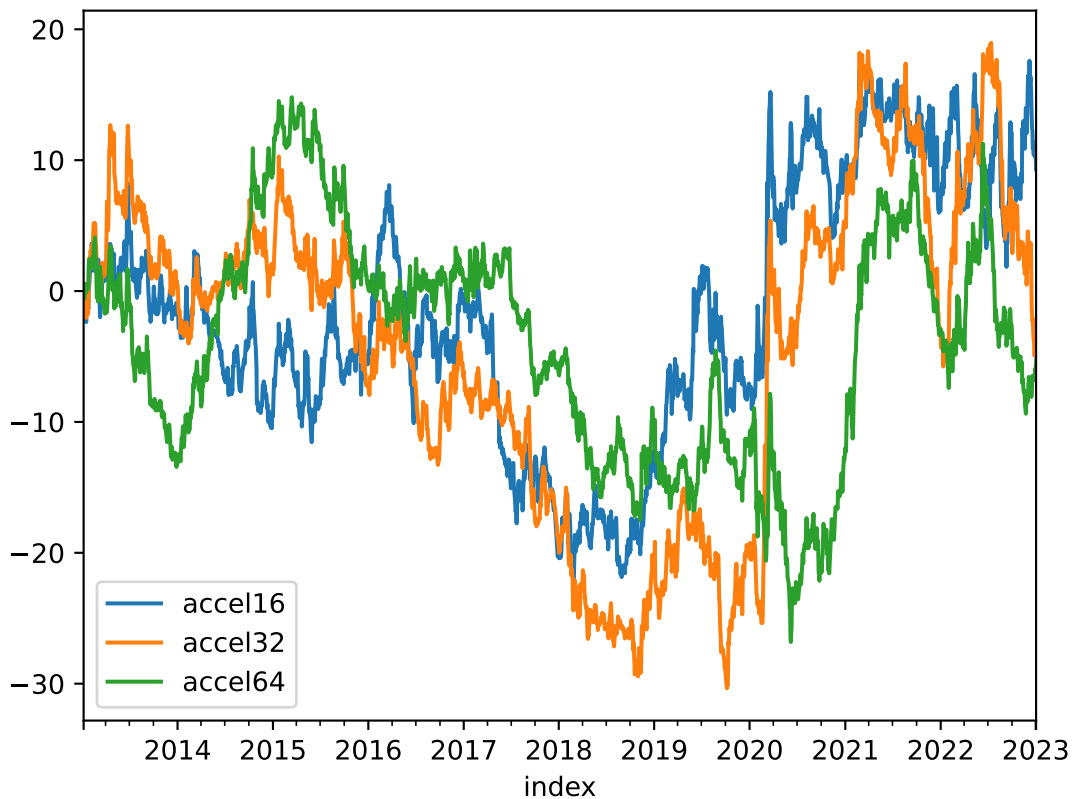
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': 1.672, 'accel32': 0.634, 'accel64': -2.022}
ann. std {'accel16': 16.197, 'accel32': 14.646, 'accel64': 11.664}
ann. SR {'accel16': 0.1, 'accel32': 0.04, 'accel64': -0.17}



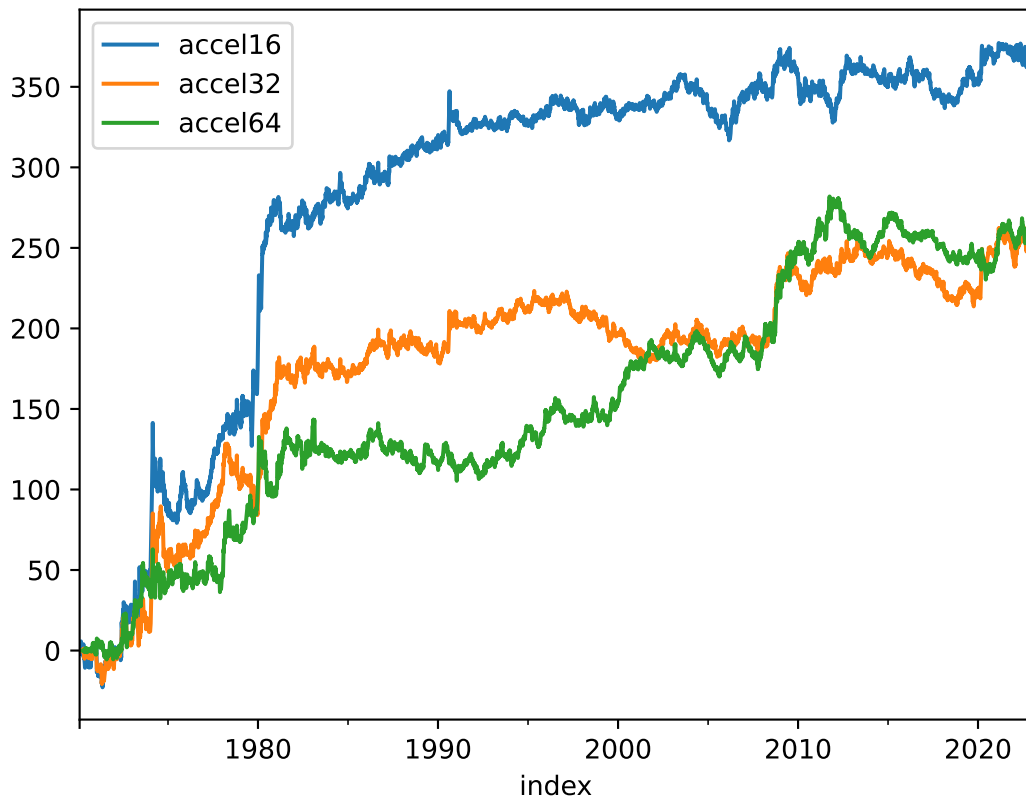
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 5.501, 'accel32': 5.499, 'accel64': 2.375}
ann. std {'accel16': 14.974, 'accel32': 14.284, 'accel64': 11.712}
ann. SR {'accel16': 0.37, 'accel32': 0.38, 'accel64': 0.2}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.914, 'accel32': -0.361, 'accel64': -0.52}
ann. std {'accel16': 11.934, 'accel32': 11.213, 'accel64': 9.581}
ann. SR {'accel16': 0.08, 'accel32': -0.03, 'accel64': -0.05}

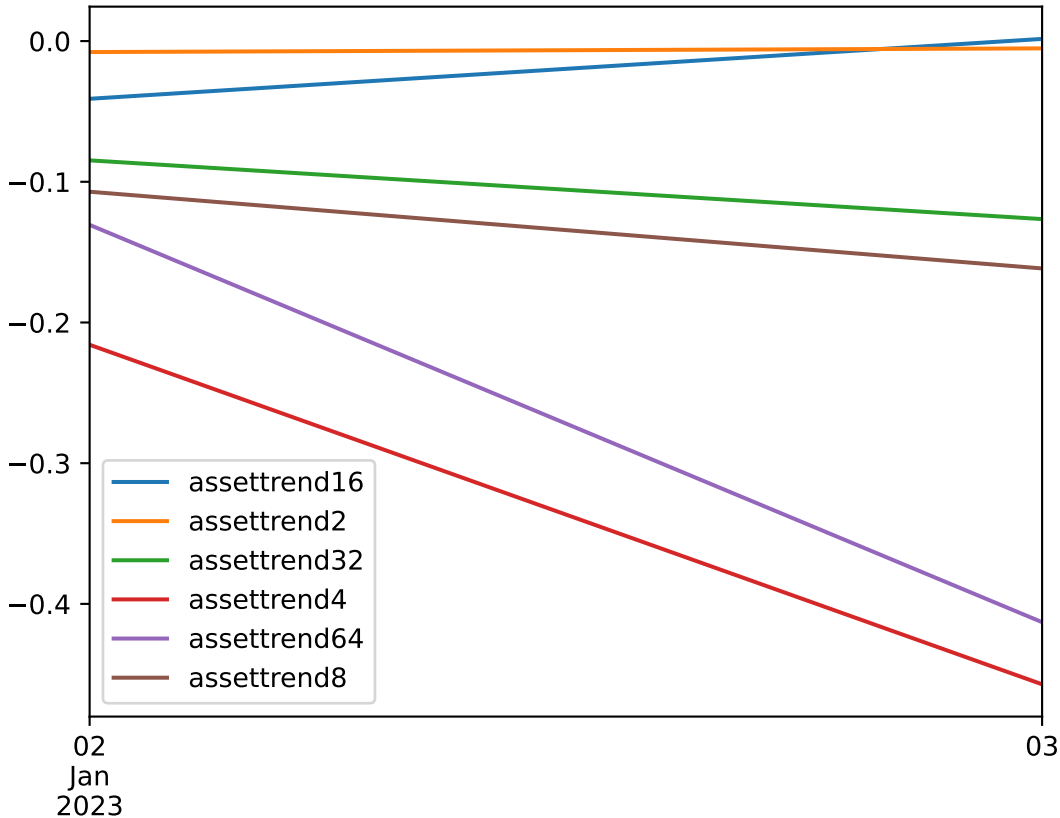


Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.853, 'accel32': 4.457, 'accel64': 4.67}
ann. std {'accel16': 15.73, 'accel32': 13.801, 'accel64': 13.327}
ann. SR {'accel16': 0.44, 'accel32': 0.32, 'accel64': 0.35}



Total Trading Rule P&L for period 'YTD'

ann. mean {'assetrend16': 0.198, 'assetrend2': -0.664, 'assetrend32': -16.194, 'assetrend4': -58.516, 'assetrend64': -52.863, 'assetrend8': -20.683}
 ann. std {'assetrend16': 0.946, 'assetrend2': 0.118, 'assetrend32': 0.487, 'assetrend4': 0.288, 'assetrend64': 1.717, 'assetrend8': 0.595}
 ann. SR {'assetrend16': 0.21, 'assetrend2': -5.63, 'assetrend32': -33.28, 'assetrend4': -202.94, 'assetrend64': -30.79, 'assetrend8': -34.79}

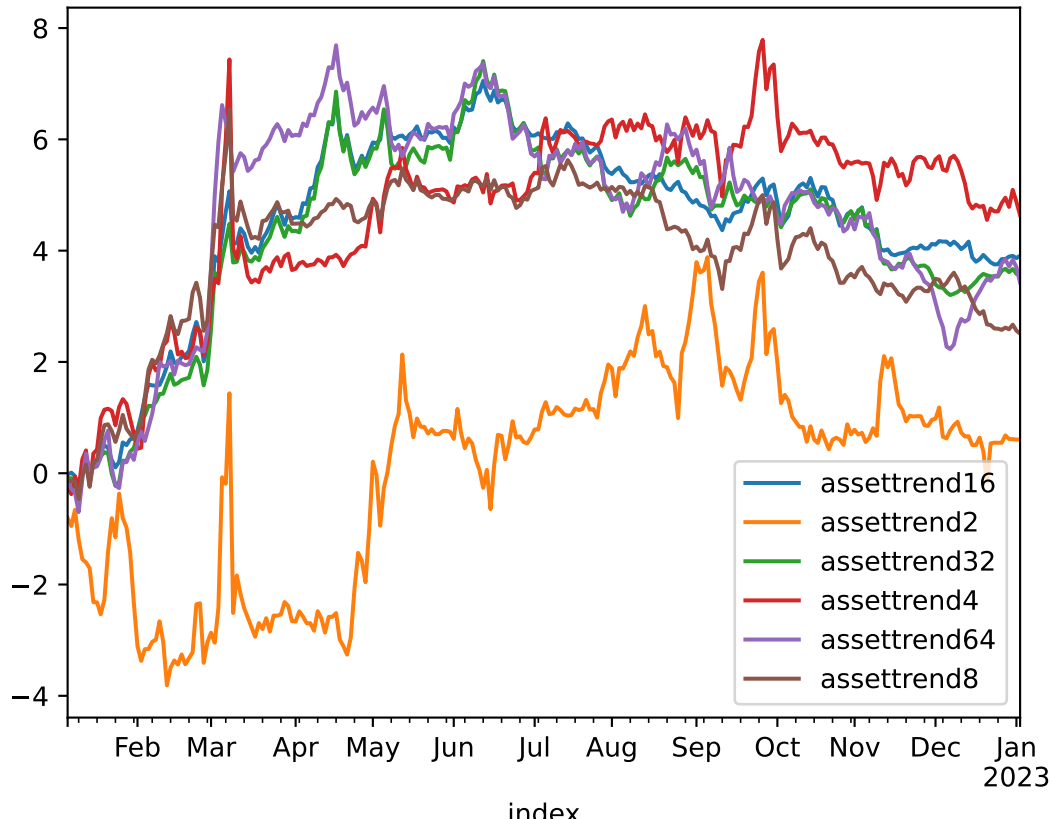


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 3.848, 'assettrend2': 0.598, 'assettrend32': 3.488, 'assettrend4': 4.565, 'assettrend64': 3.37, 'assettrend8': 2.47}

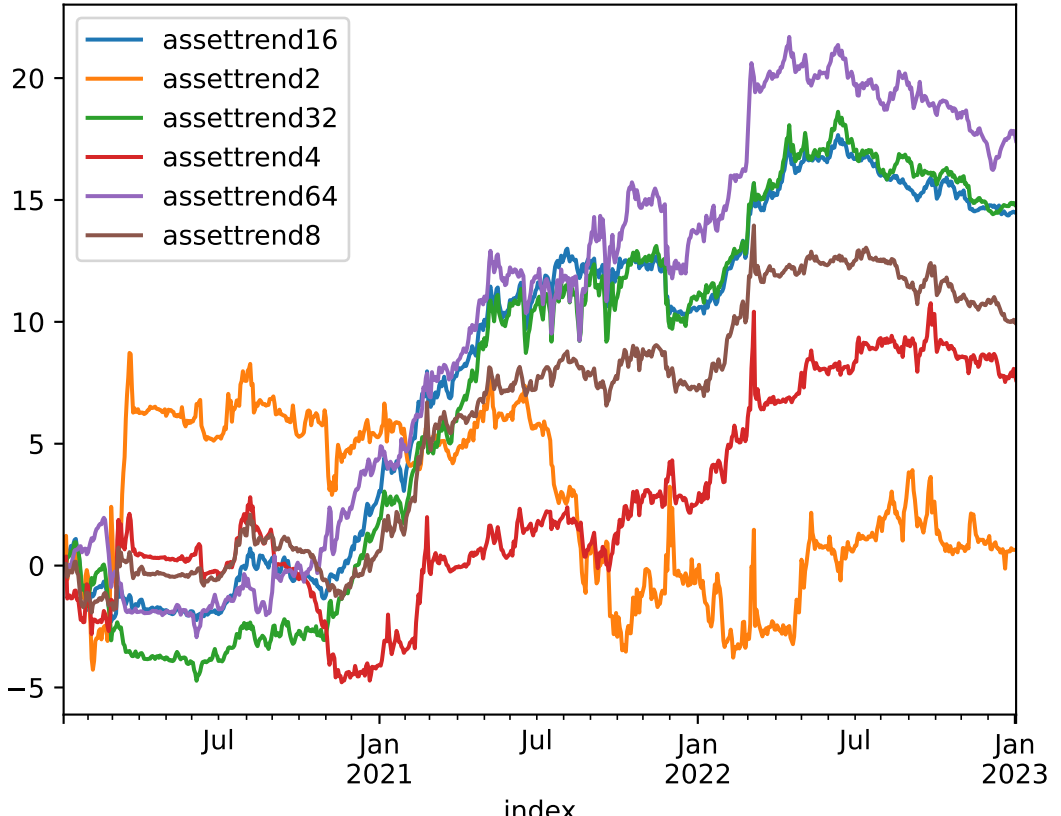
ann. std {'assettrend16': 3.03, 'assettrend2': 7.693, 'assettrend32': 3.325, 'assettrend4': 5.754, 'assettrend64': 3.99, 'assettrend8': 3.759}

ann. SR {'assettrend16': 1.27, 'assettrend2': 0.08, 'assettrend32': 1.05, 'assettrend4': 0.79, 'assettrend64': 0.84, 'assettrend8': 0.66}



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

ann. mean {'assettrend16': 4.754, 'assettrend2': 0.21, 'assettrend32': 4.83, 'assettrend4': 2.493, 'assettrend64': 5.703, 'assettrend8': 3.249}
ann. std {'assettrend16': 3.603, 'assettrend2': 7.843, 'assettrend32': 4.422, 'assettrend4': 5.454, 'assettrend64': 5.129, 'assettrend8': 3.756}
ann. SR {'assettrend16': 1.32, 'assettrend2': 0.03, 'assettrend32': 1.09, 'assettrend4': 0.46, 'assettrend64': 1.11, 'assettrend8': 0.87}

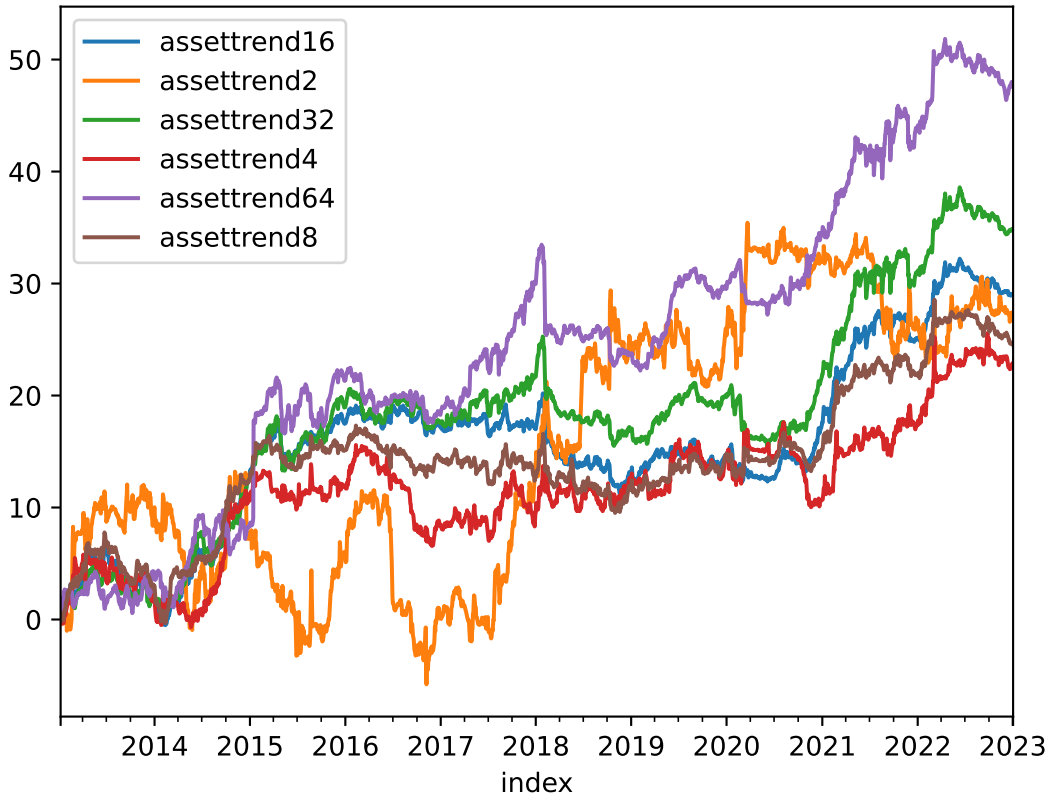


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.855, 'assettrend2': 2.685, 'assettrend32': 3.41, 'assettrend4': 2.203, 'assettrend64': 4.672, 'assettrend8': 2.408}

ann. std {'assettrend16': 3.272, 'assettrend2': 8.4, 'assettrend32': 3.749, 'assettrend4': 5.006, 'assettrend64': 5.309, 'assettrend8': 3.572}

ann. SR {'assettrend16': 0.87, 'assettrend2': 0.32, 'assettrend32': 0.91, 'assettrend4': 0.44, 'assettrend64': 0.88, 'assettrend8': 0.67}

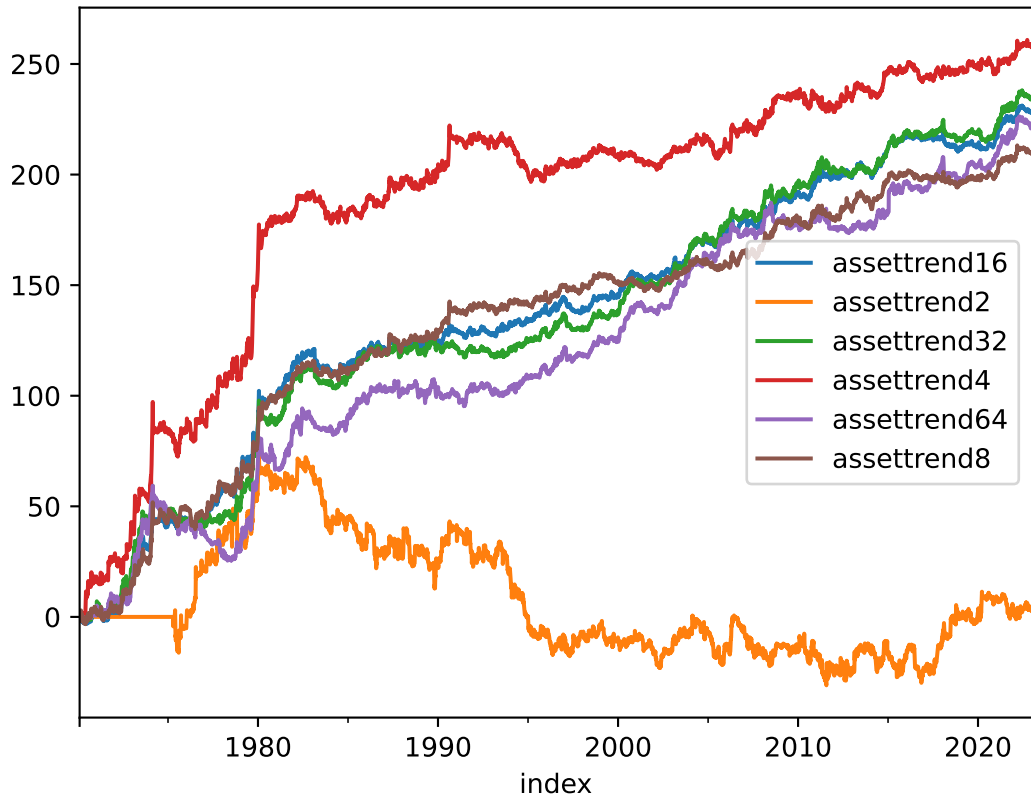


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.229, 'assettrend2': 0.061, 'assettrend32': 4.343, 'assettrend4': 4.779, 'assettrend8': 3.878}

ann. std {'assettrend16': 4.661, 'assettrend2': 10.05, 'assettrend32': 4.896, 'assettrend4': 7.35, 'assettrend64': 5.471, 'assettrend8': 5.036}

ann. SR {'assettrend16': 0.91, 'assettrend2': 0.01, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}

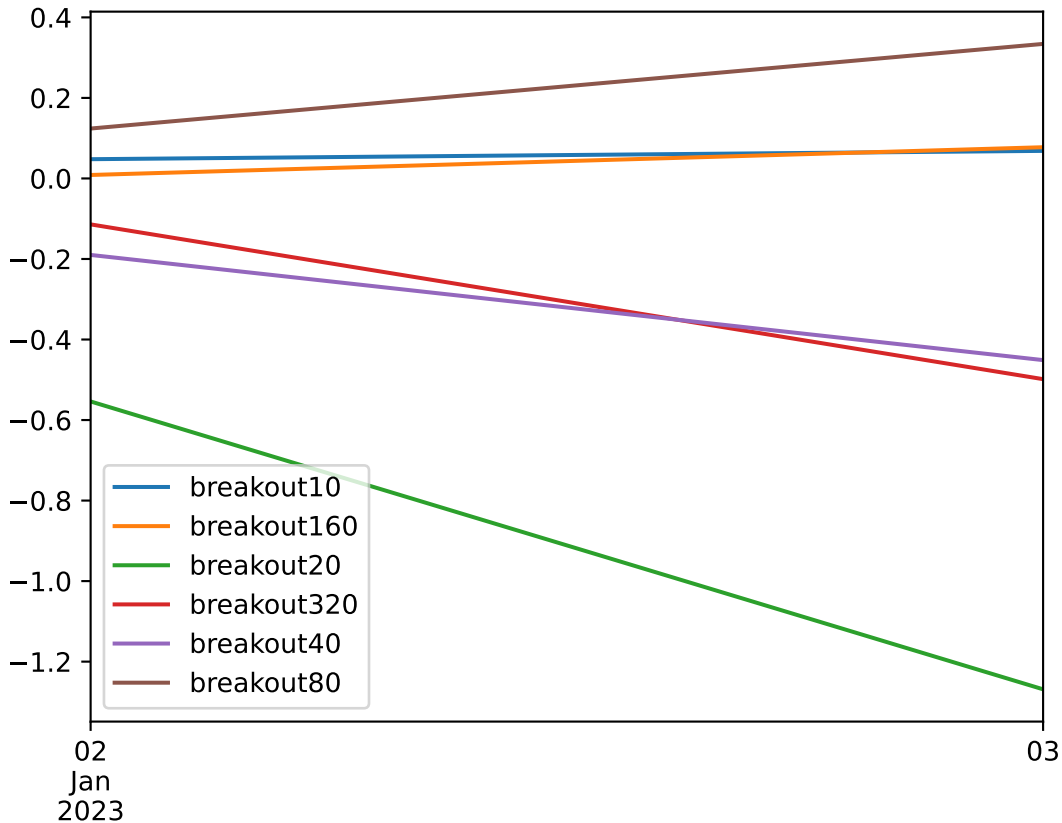


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 8.763, 'breakout160': 9.928, 'breakout20': -162.399, 'breakout320': -63.803, 'breakout40': -57.746, 'breakout80': 42.771}

ann. std {'breakout10': 0.308, 'breakout160': 0.683, 'breakout20': 1.822, 'breakout320': 3.058, 'breakout40': 0.806, 'breakout80': 0.976}

ann. SR {'breakout10': 28.48, 'breakout160': 14.55, 'breakout20': -89.15, 'breakout320': -20.86, 'breakout40': -71.63, 'breakout80': 43.83}

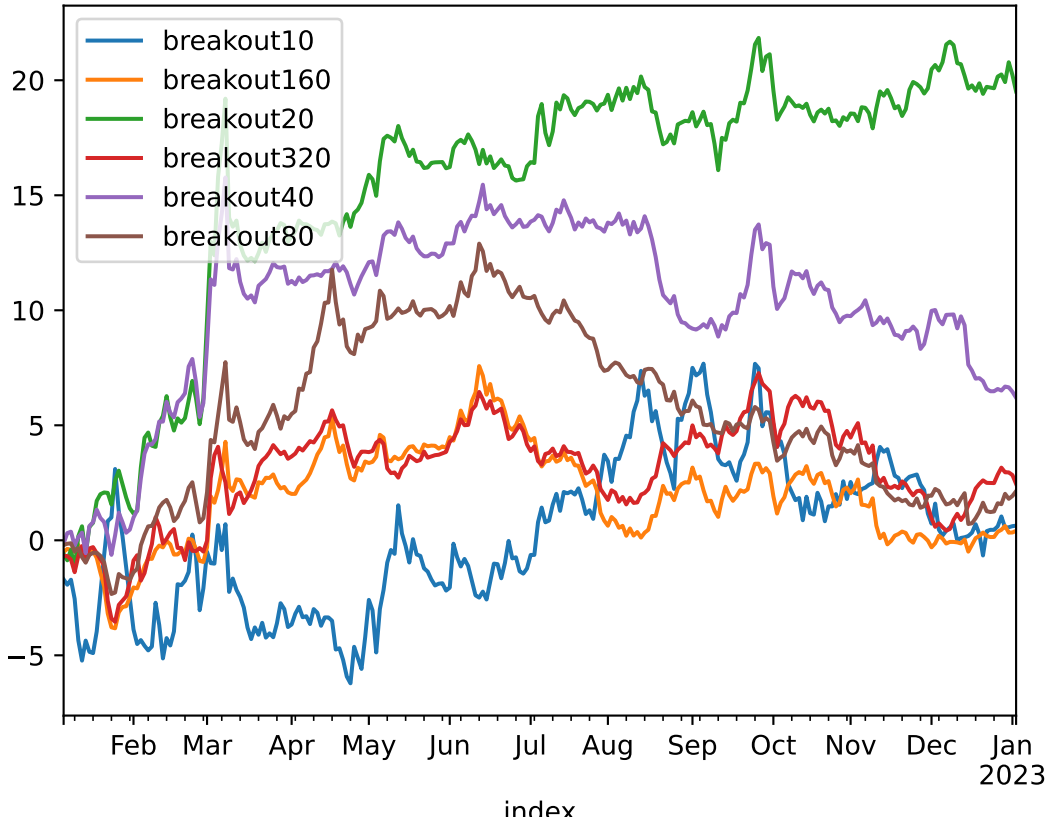


Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 0.626, 'breakout160': 0.403, 'breakout20': 19.215, 'breakout320': 2.416, 'breakout40': 6.104, 'breakout80': 2.104}

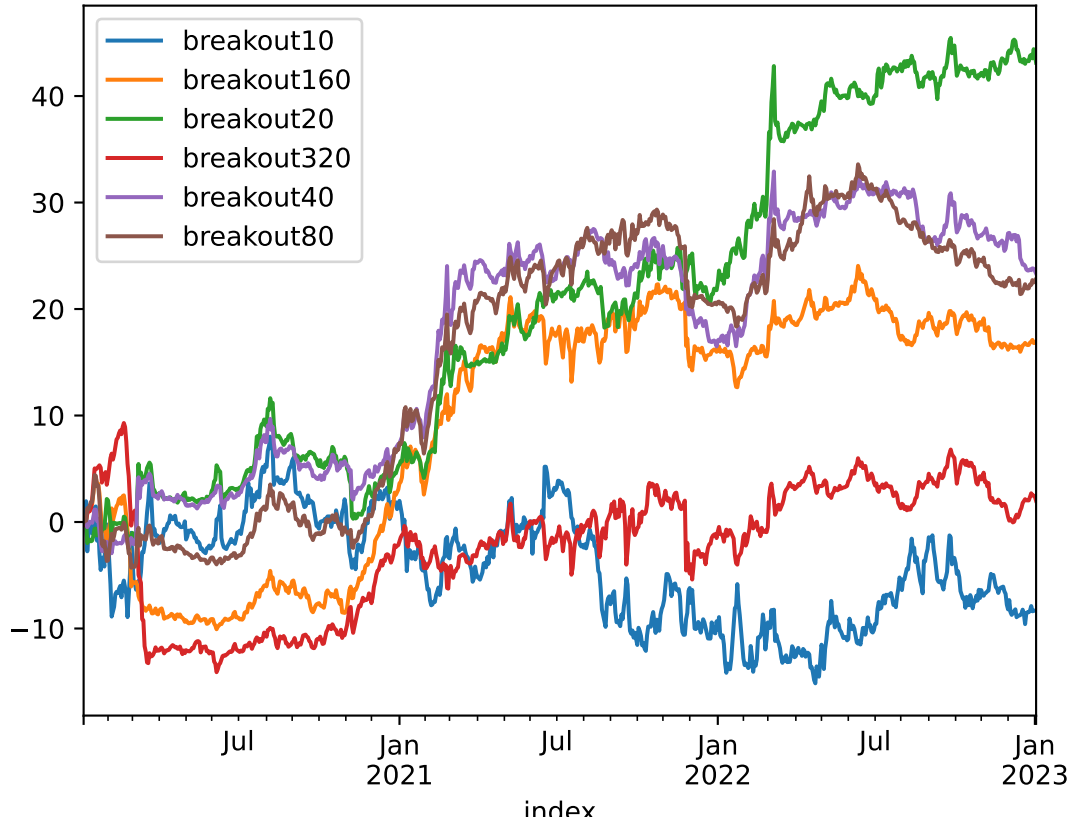
ann. std {'breakout10': 13.565, 'breakout160': 7.08, 'breakout20': 12.016, 'breakout320': 7.406, 'breakout40': 9.682, 'breakout80': 7.92}

ann. SR {'breakout10': 0.05, 'breakout160': 0.06, 'breakout20': 1.6, 'breakout320': 0.33, 'breakout40': 0.63, 'breakout80': 0.27}



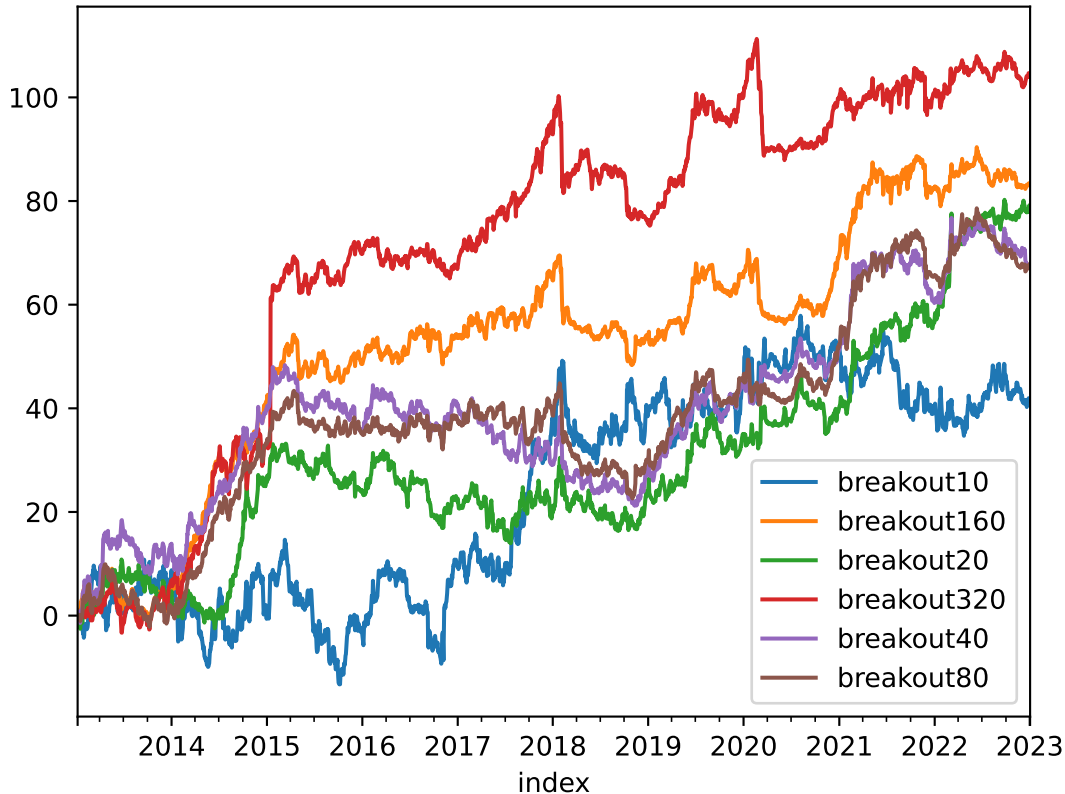
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -2.715, 'breakout160': 5.528, 'breakout20': 14.12, 'breakout320': 0.652, 'breakout40': 7.64, 'breakout80': 7.474}
ann. std {'breakout10': 14.801, 'breakout160': 9.735, 'breakout20': 11.539, 'breakout320': 10.718, 'breakout40': 9.966, 'breakout80': 9.551}
ann. SR {'breakout10': -0.18, 'breakout160': 0.57, 'breakout20': 1.22, 'breakout320': 0.06, 'breakout40': 0.77, 'breakout80': 0.78}



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

ann. mean {'breakout10': 4.08, 'breakout160': 8.173, 'breakout20': 7.651, 'breakout320': 10.211, 'breakout40': 6.595, 'breakout80': 6.662}
ann. std {'breakout10': 15.687, 'breakout160': 9.119, 'breakout20': 11.204, 'breakout320': 13.333, 'breakout40': 9.838, 'breakout80': 9.019}
ann. SR {'breakout10': 0.26, 'breakout160': 0.9, 'breakout20': 0.68, 'breakout320': 0.77, 'breakout40': 0.67, 'breakout80': 0.74}

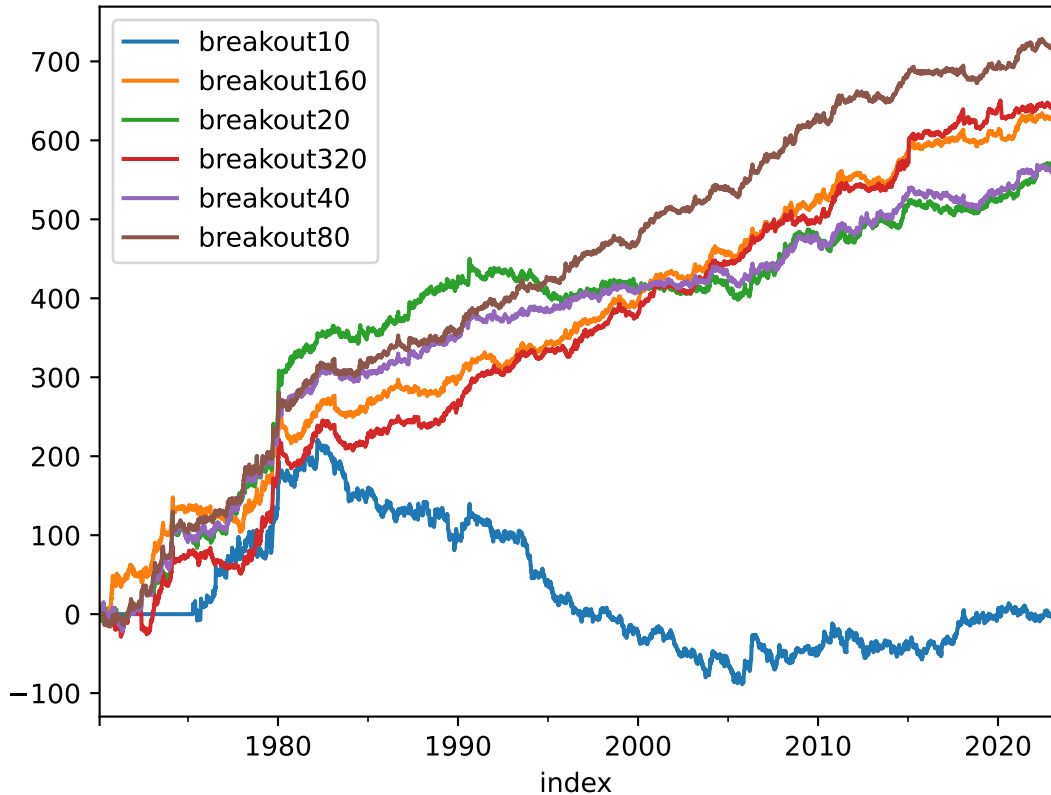


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.045, 'breakout160': 11.633, 'breakout20': 10.55, 'breakout320': 11.927, 'breakout40': 10.371, 'breakout80': 13.308}

ann. std {'breakout10': 20.836, 'breakout160': 12.497, 'breakout20': 16.103, 'breakout320': 13.05, 'breakout40': 13.236, 'breakout80': 12.757}

ann. SR {'breakout10': -0.0, 'breakout160': 0.93, 'breakout20': 0.66, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.04}

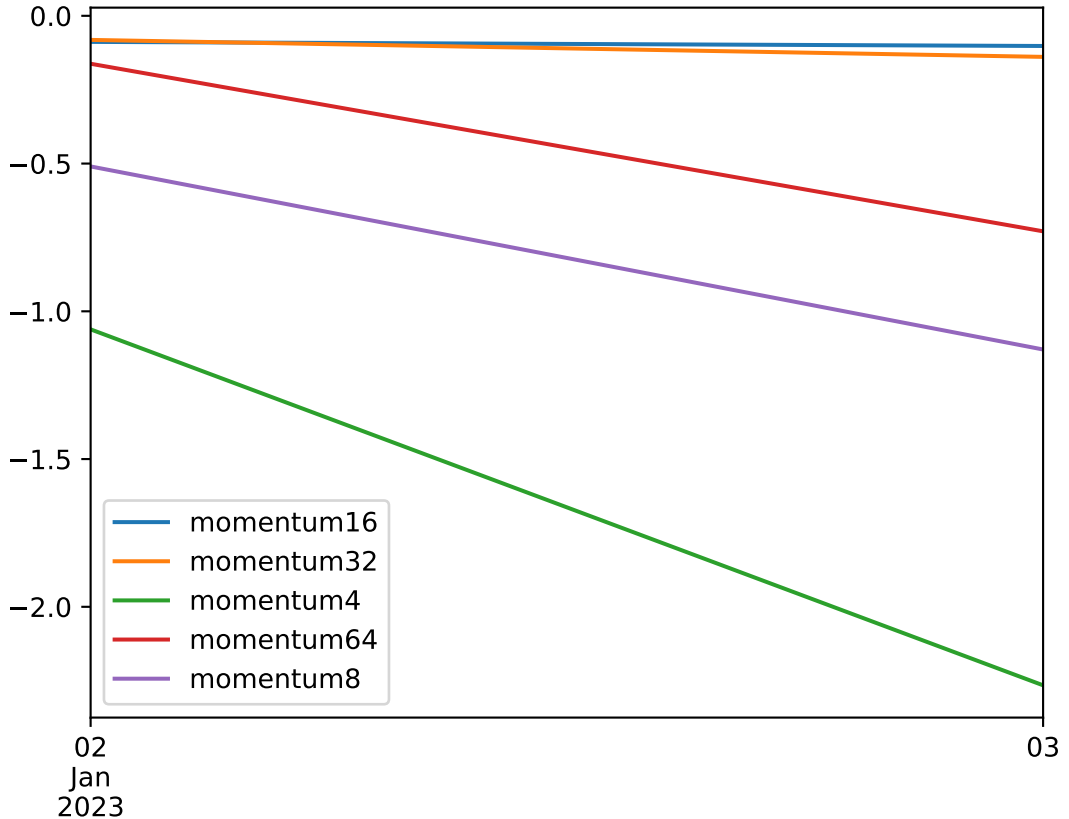


Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': -13.064, 'momentum32': -17.788, 'momentum4': -290.002, 'momentum64': -93.351, 'momentum8': -144.54}

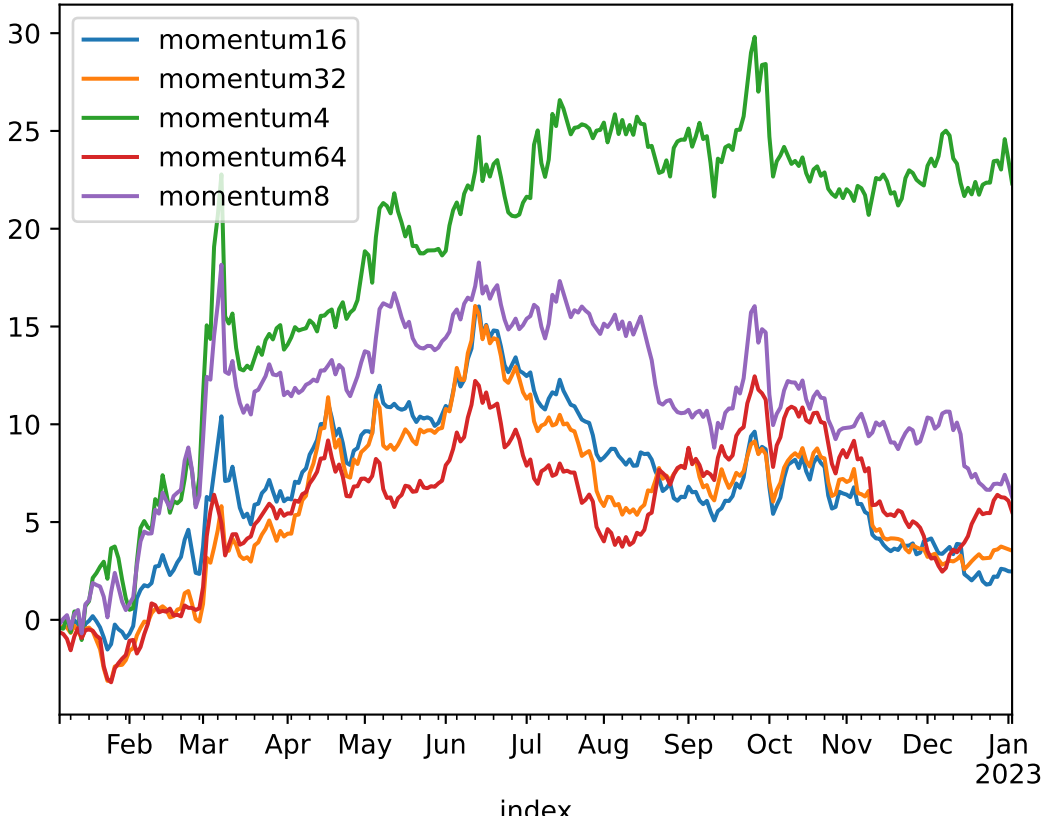
ann. std {'momentum16': 0.842, 'momentum32': 0.273, 'momentum4': 1.623, 'momentum64': 4.581, 'momentum8': 1.242}

ann. SR {'momentum16': -15.52, 'momentum32': -65.23, 'momentum4': -178.71, 'momentum64': -20.38, 'momentum8': -116.42}



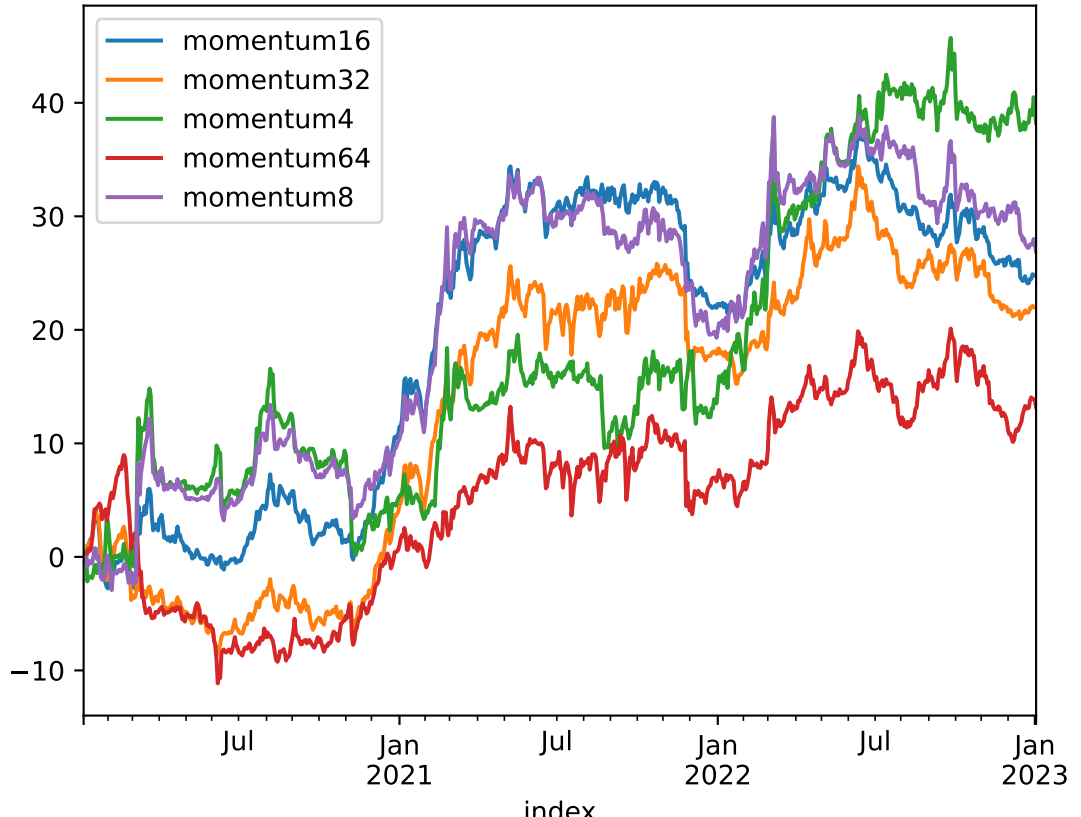
Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 2.432, 'momentum32': 3.481, 'momentum4': 21.975, 'momentum64': 5.434, 'momentum8': 6.192}
ann. std {'momentum16': 10.09, 'momentum32': 9.622, 'momentum4': 17.305, 'momentum64': 9.356, 'momentum8': 13.202}
ann. SR {'momentum16': 0.24, 'momentum32': 0.36, 'momentum4': 1.27, 'momentum64': 0.58, 'momentum8': 0.47}



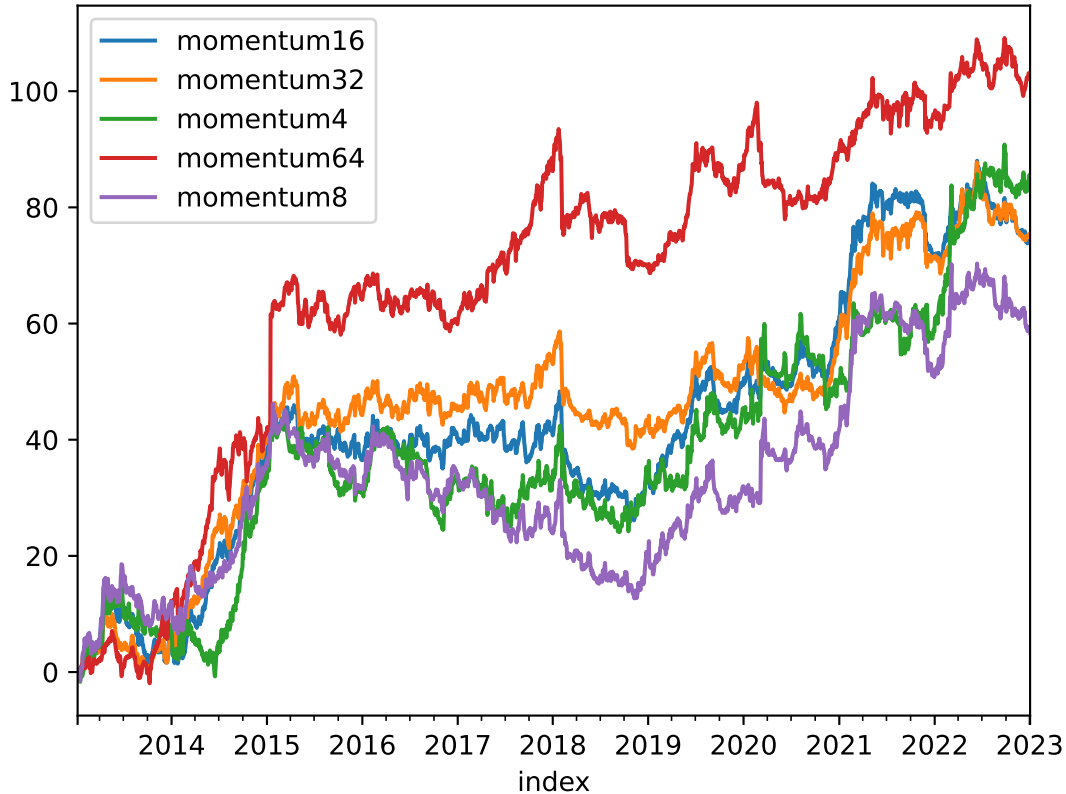
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.105, 'momentum32': 7.168, 'momentum4': 12.514, 'momentum64': 4.314, 'momentum8': 8.799}
ann. std {'momentum16': 11.001, 'momentum32': 10.85, 'momentum4': 16.148, 'momentum64': 10.915, 'momentum8': 12.784}
ann. SR {'momentum16': 0.74, 'momentum32': 0.66, 'momentum4': 0.77, 'momentum64': 0.4, 'momentum8': 0.69}



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

ann. mean {'momentum16': 7.312, 'momentum32': 7.389, 'momentum4': 8.183, 'momentum64': 10.04, 'momentum8': 5.729}
ann. std {'momentum16': 9.95, 'momentum32': 9.489, 'momentum4': 13.706, 'momentum64': 12.004, 'momentum8': 11.323}
ann. SR {'momentum16': 0.73, 'momentum32': 0.78, 'momentum4': 0.6, 'momentum64': 0.84, 'momentum8': 0.51}

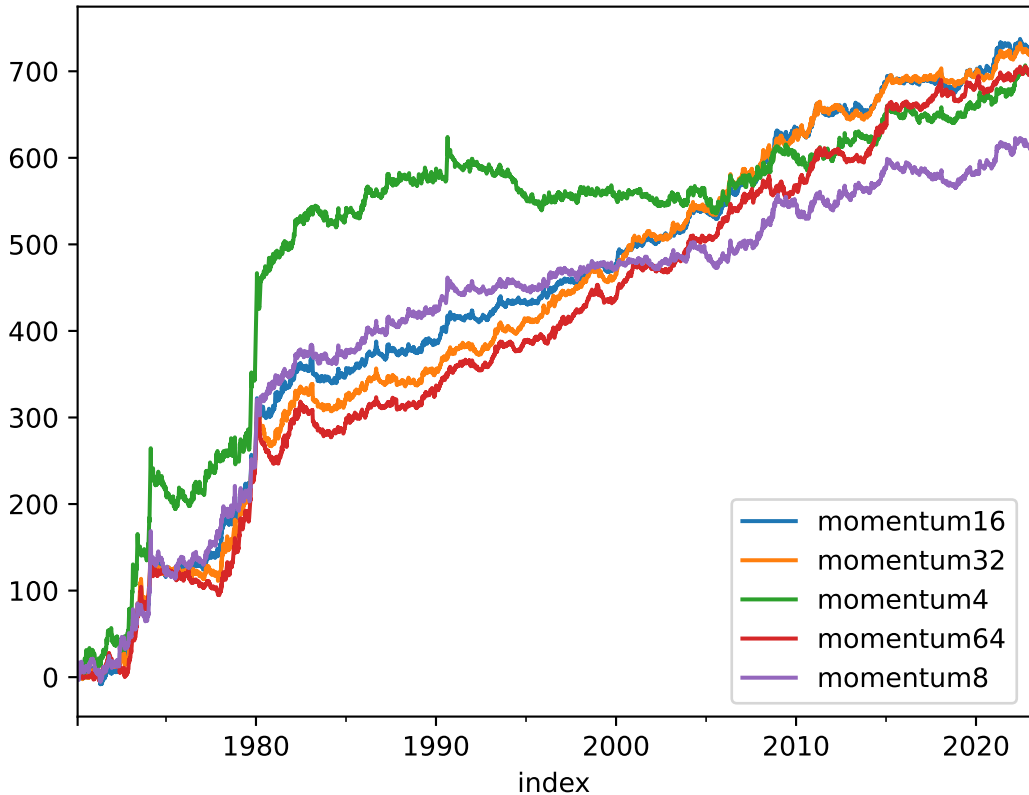


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.422, 'momentum32': 13.351, 'momentum4': 12.968, 'momentum64': 12.955, 'momentum8': 11.33}

ann. std {'momentum16': 14.225, 'momentum32': 13.854, 'momentum4': 20.081, 'momentum64': 13.491, 'momentum8': 15.874}

ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.65, 'momentum64': 0.96, 'momentum8': 0.71}

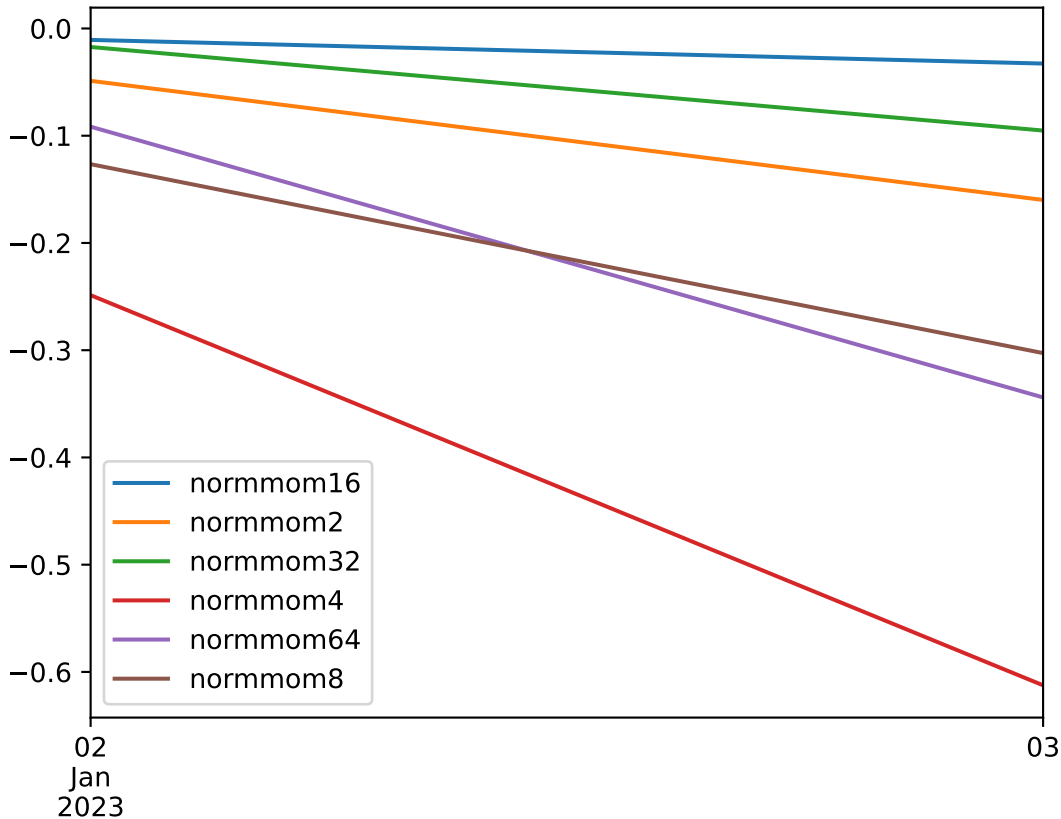


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': -4.187, 'normmom2': -20.466, 'normmom32': -12.183, 'normmom4': -78.396, 'normmom64': -44.037, 'normmom8': -38.745}

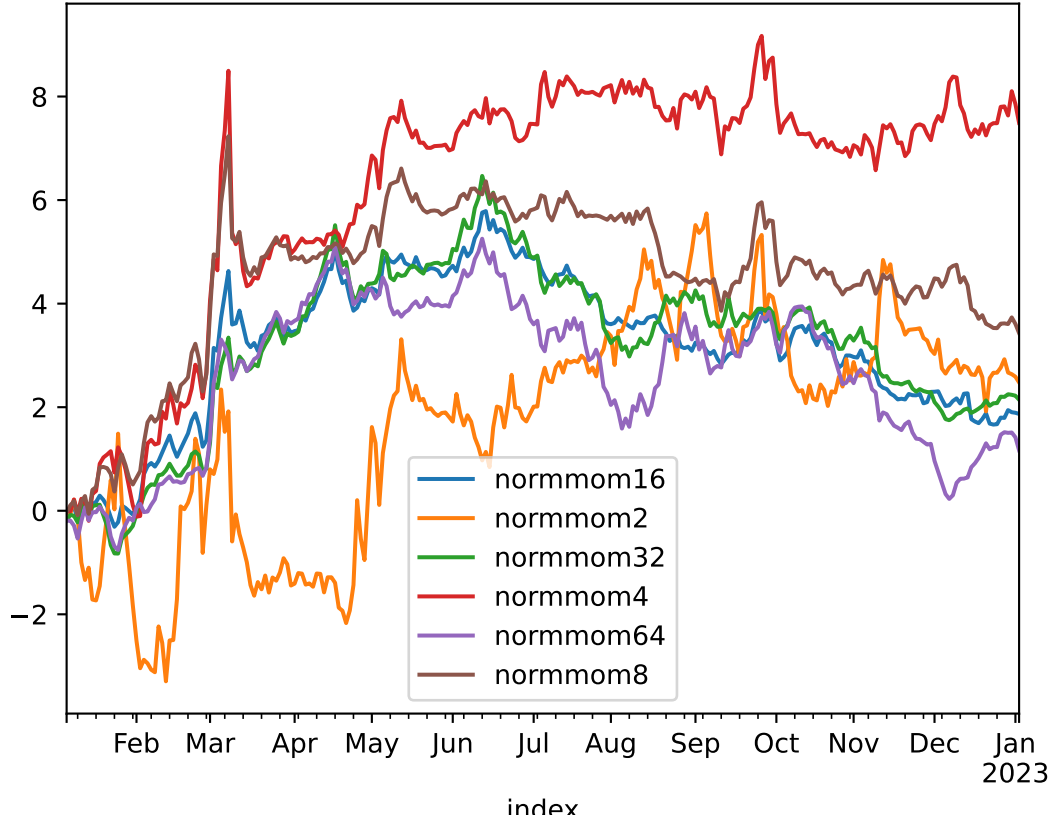
ann. std {'normmom16': 0.129, 'normmom2': 0.704, 'normmom32': 0.686, 'normmom4': 1.302, 'normmom64': 1.82, 'normmom8': 0.561}

ann. SR {'normmom16': -32.49, 'normmom2': -29.07, 'normmom32': -17.76, 'normmom4': -60.21, 'normmom64': -24.19, 'normmom8': -69.01}



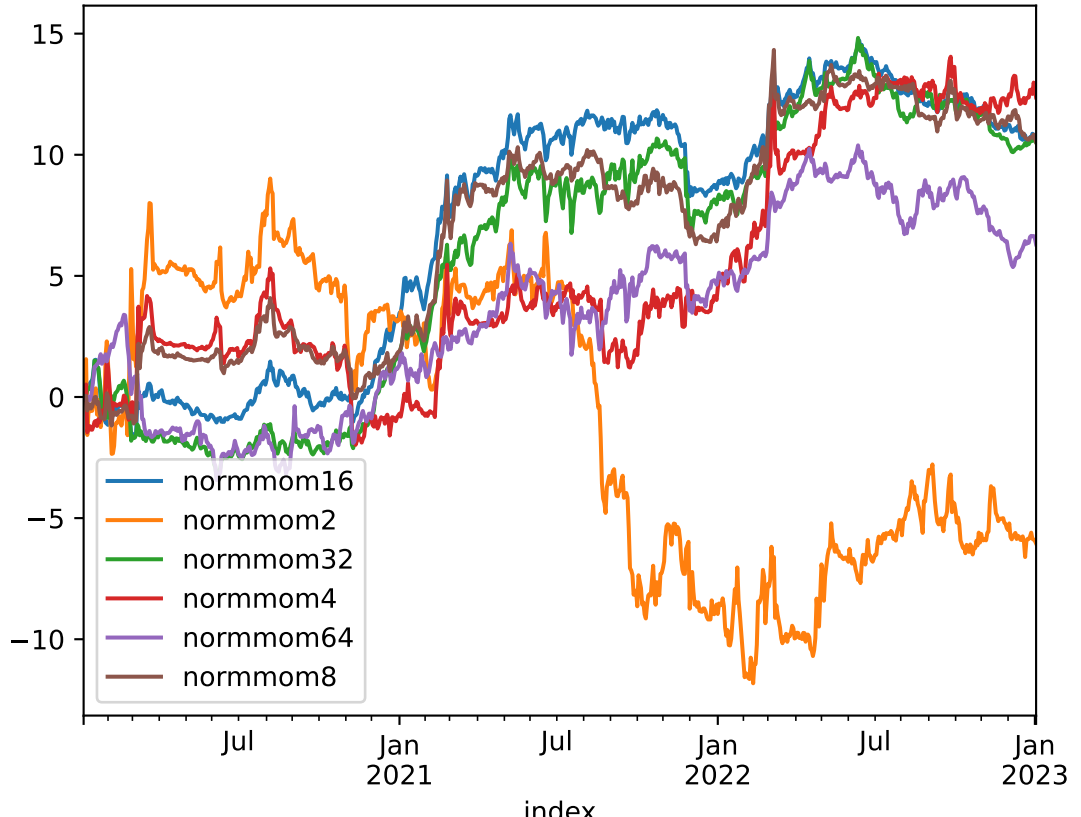
Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 1.841, 'normmom2': 2.44, 'normmom32': 2.111, 'normmom4': 7.375, 'normmom64': 1.149, 'normmom8': 3.379}
ann. std {'normmom16': 3.136, 'normmom2': 8.021, 'normmom32': 3.147, 'normmom4': 5.969, 'normmom64': 3.424, 'normmom8': 4.241}
ann. SR {'normmom16': 0.59, 'normmom2': 0.3, 'normmom32': 0.67, 'normmom4': 1.24, 'normmom64': 0.34, 'normmom8': 0.8}



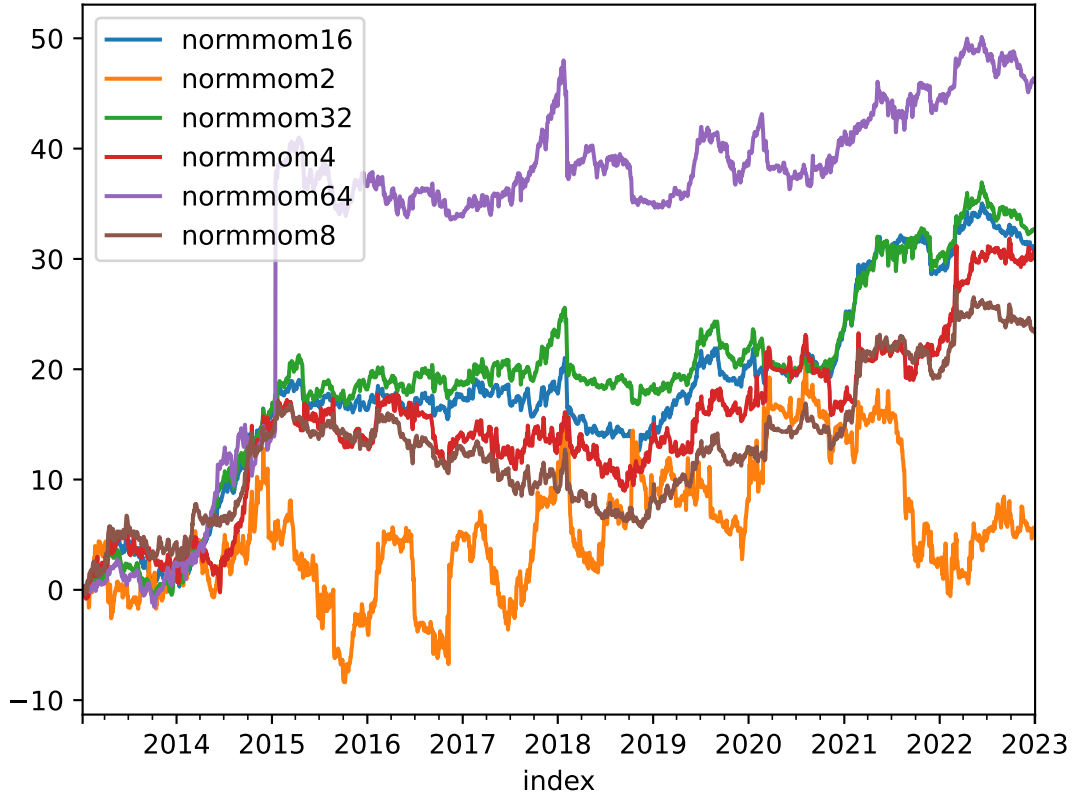
Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.534, 'normmom2': -1.98, 'normmom32': 3.438, 'normmom4': 4.049, 'normmom64': 2.063, 'normmom8': 3.447}
ann. std {'normmom16': 3.702, 'normmom2': 8.718, 'normmom32': 4.042, 'normmom4': 5.946, 'normmom64': 4.308, 'normmom8': 4.255}
ann. SR {'normmom16': 0.95, 'normmom2': -0.23, 'normmom32': 0.85, 'normmom4': 0.68, 'normmom64': 0.48, 'normmom8': 0.81}



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

ann. mean {'normmom16': 3.056, 'normmom2': 0.511, 'normmom32': 3.203, 'normmom4': 2.963, 'normmom64': 4.521, 'normmom8': 2.293}
ann. std {'normmom16': 3.577, 'normmom2': 9.054, 'normmom32': 3.727, 'normmom4': 5.495, 'normmom64': 8.562, 'normmom8': 4.047}
ann. SR {'normmom16': 0.85, 'normmom2': 0.06, 'normmom32': 0.86, 'normmom4': 0.54, 'normmom64': 0.53, 'normmom8': 0.57}

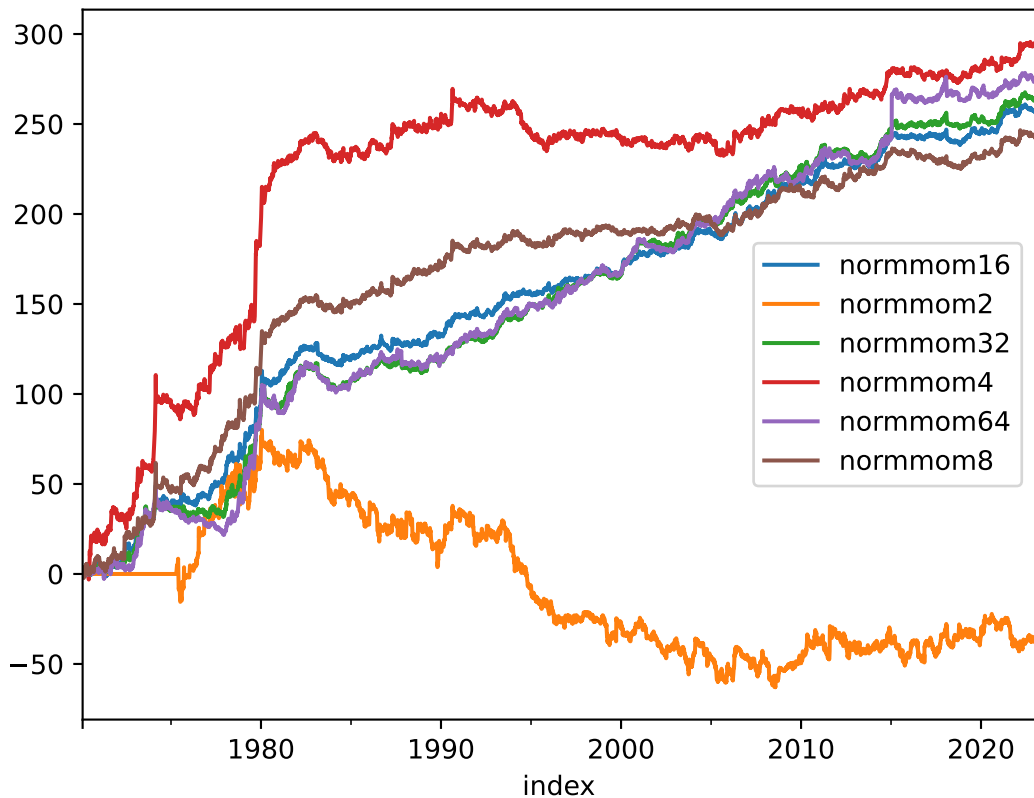


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.765, 'normmom2': -0.691, 'normmom32': 4.883, 'normmom4': 5.45, 'normmom64': 5.087, 'normmom8': 4.502}

ann. std {'normmom16': 4.924, 'normmom2': 11.2, 'normmom32': 4.992, 'normmom4': 8.324, 'normmom64': 6.311, 'normmom8': 5.933}

ann. SR {'normmom16': 0.97, 'normmom2': -0.06, 'normmom32': 0.98, 'normmom4': 0.65, 'normmom64': 0.81, 'normmom8': 0.76}

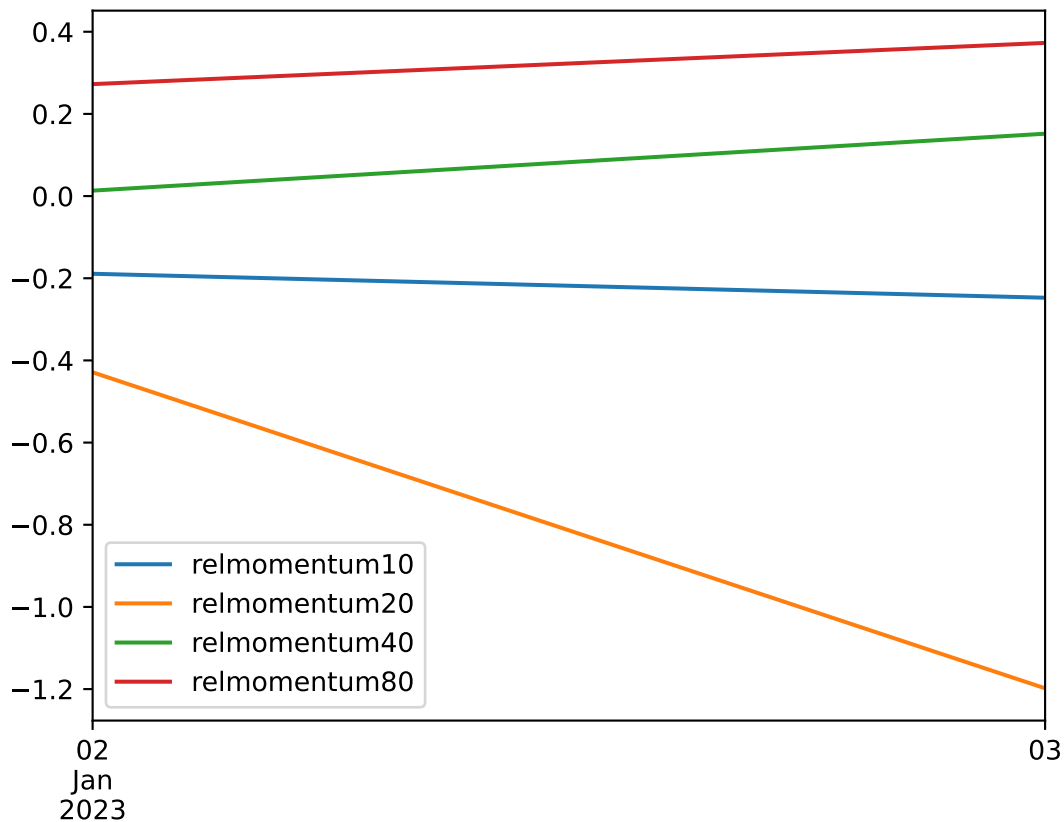


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -31.666, 'relmomentum20': -153.355, 'relmomentum40': 19.43, 'relmomentum80': 47.722}

ann. std {'relmomentum10': 1.479, 'relmomentum20': 3.849, 'relmomentum40': 1.417, 'relmomentum80': 1.948}

ann. SR {'relmomentum10': -21.4, 'relmomentum20': -39.84, 'relmomentum40': 13.71, 'relmomentum80': 24.5}

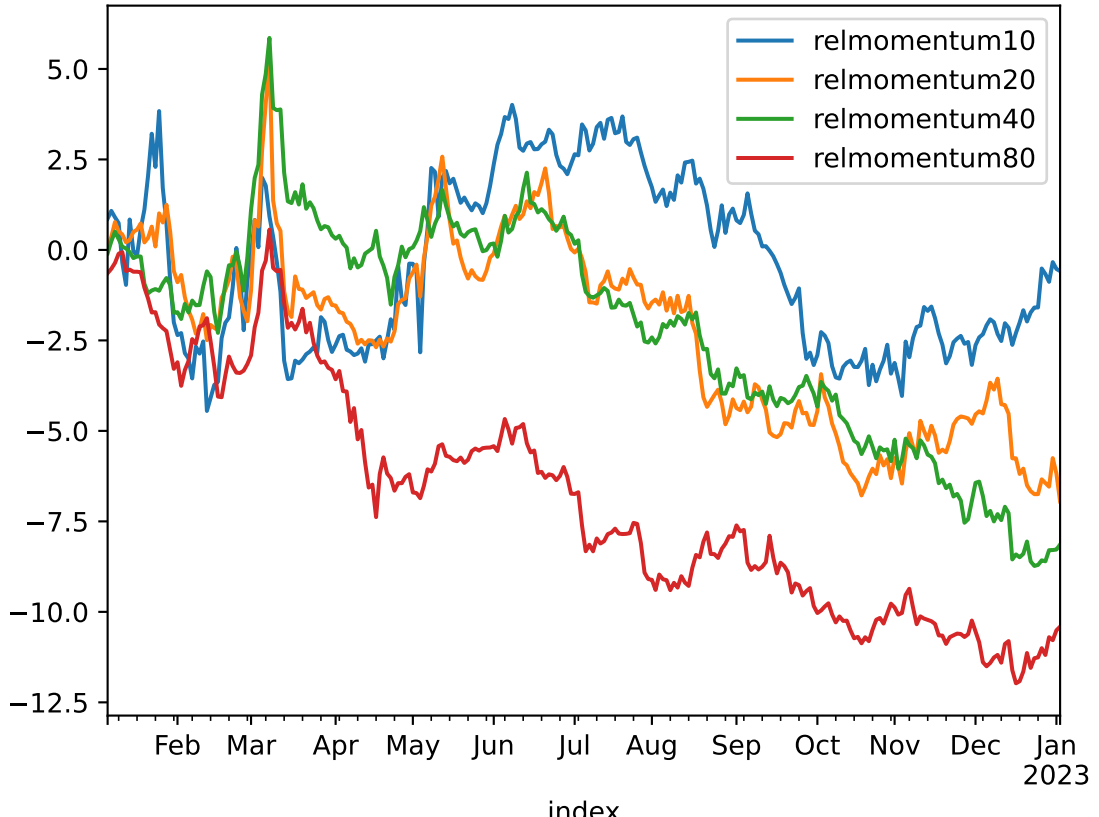


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': -0.576, 'relmomentum20': -6.843, 'relmomentum40': -8.015, 'relmomentum80': -10.249}

ann. std {'relmomentum10': 9.983, 'relmomentum20': 8.466, 'relmomentum40': 6.674, 'relmomentum80': 5.731}

ann. SR {'relmomentum10': -0.06, 'relmomentum20': -0.81, 'relmomentum40': -1.2, 'relmomentum80': -1.79}

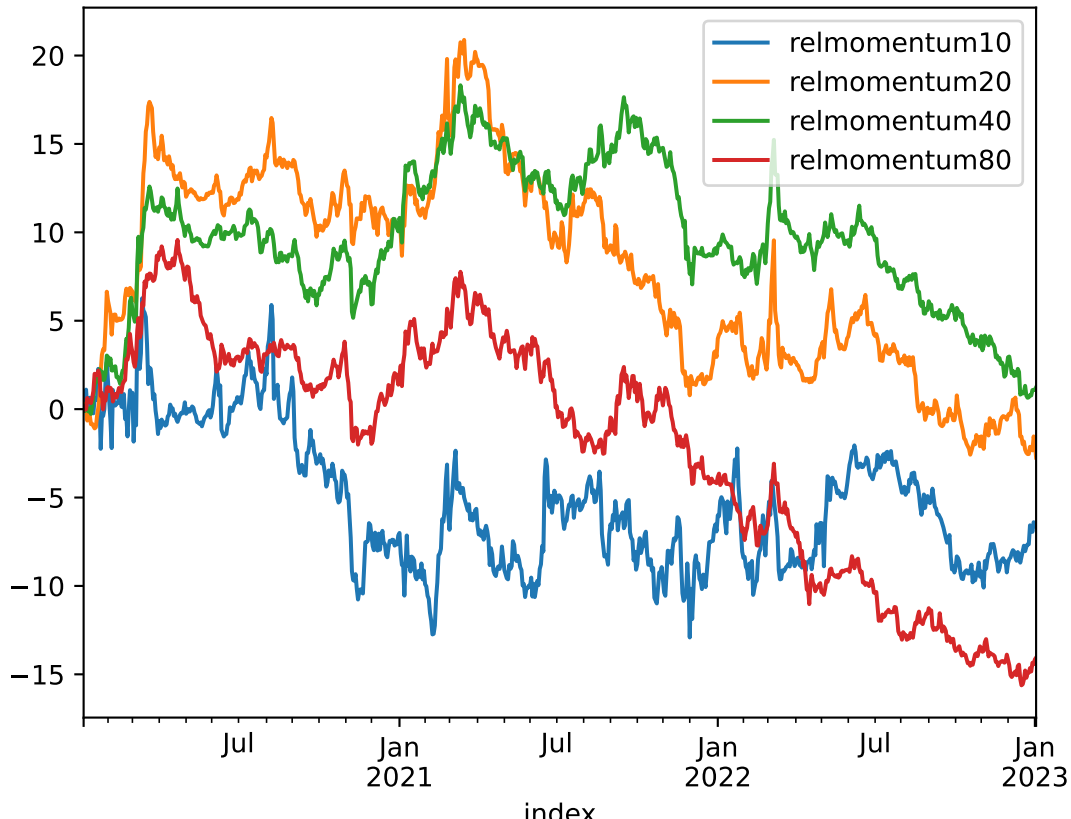


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -2.175, 'relmomentum20': -0.898, 'relmomentum40': 0.404, 'relmomentum80': -4.602}

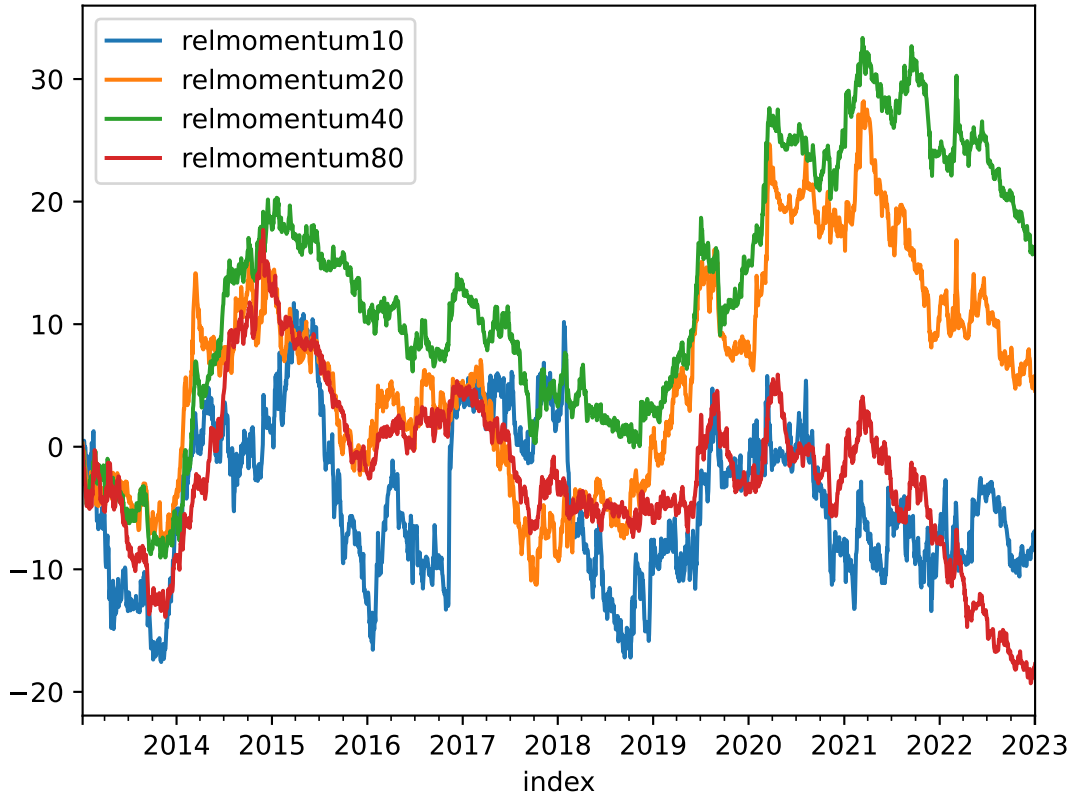
ann. std {'relmomentum10': 12.703, 'relmomentum20': 9.074, 'relmomentum40': 7.47, 'relmomentum80': 6.955}

ann. SR {'relmomentum10': -0.17, 'relmomentum20': -0.1, 'relmomentum40': 0.05, 'relmomentum80': -0.66}



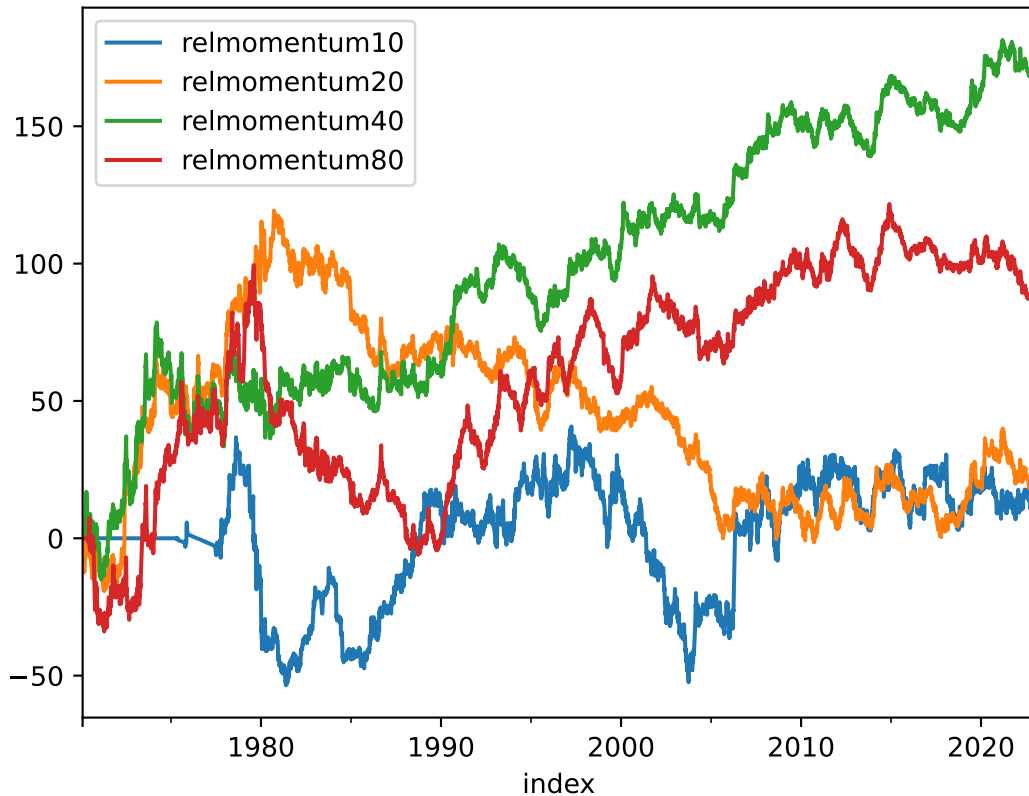
Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -0.701, 'relmomentum20': 0.449, 'relmomentum40': 1.598, 'relmomentum80': -1.742}
ann. std {'relmomentum10': 12.879, 'relmomentum20': 8.972, 'relmomentum40': 7.363, 'relmomentum80': 6.811}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.05, 'relmomentum40': 0.22, 'relmomentum80': -0.26}

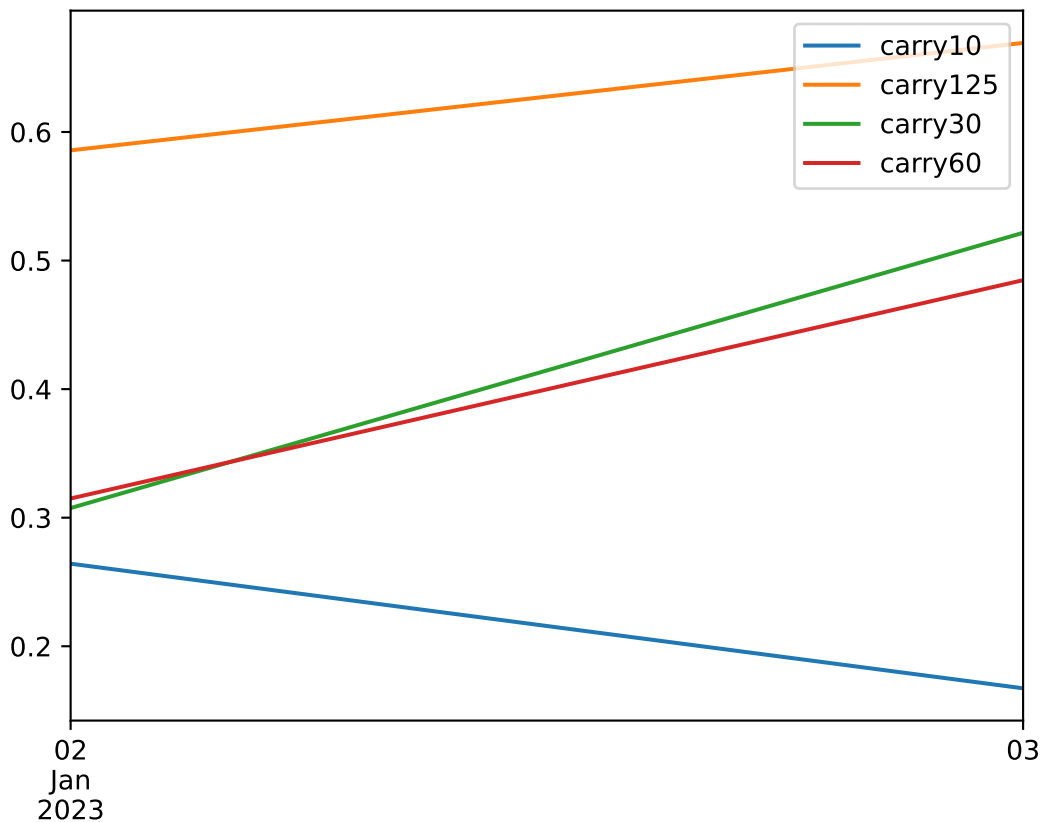


Total Trading Rule P&L for period '99Y'

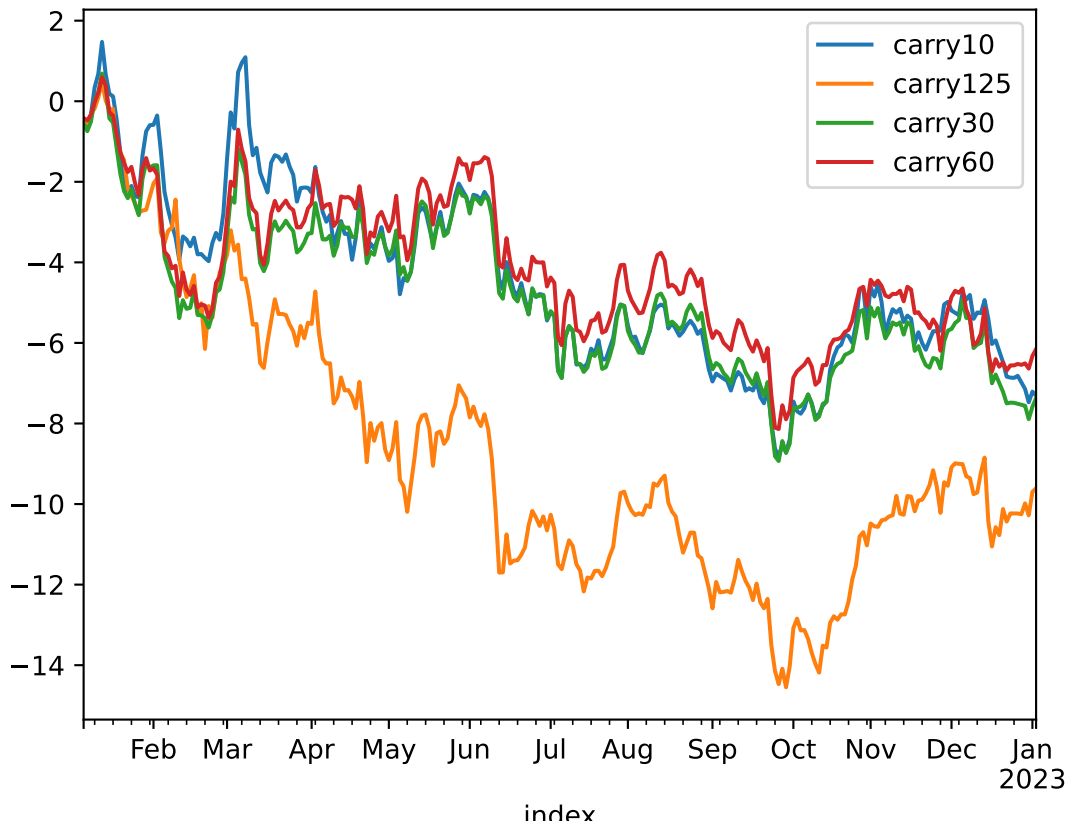
ann. mean {'relmomentum10': 0.245, 'relmomentum20': 0.303, 'relmomentum40': 3.048, 'relmomentum80': 1.6}
ann. std {'relmomentum10': 13.323, 'relmomentum20': 11.526, 'relmomentum40': 10.795, 'relmomentum80': 11.063}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.03, 'relmomentum40': 0.28, 'relmomentum80': 0.14}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 21.413, 'carry125': 85.669, 'carry30': 66.761, 'carry60': 62.047}
ann. std {'carry10': 4.086, 'carry125': 5.681, 'carry30': 1.057, 'carry60': 1.641}
ann. SR {'carry10': 5.24, 'carry125': 15.08, 'carry30': 63.17, 'carry60': 37.81}

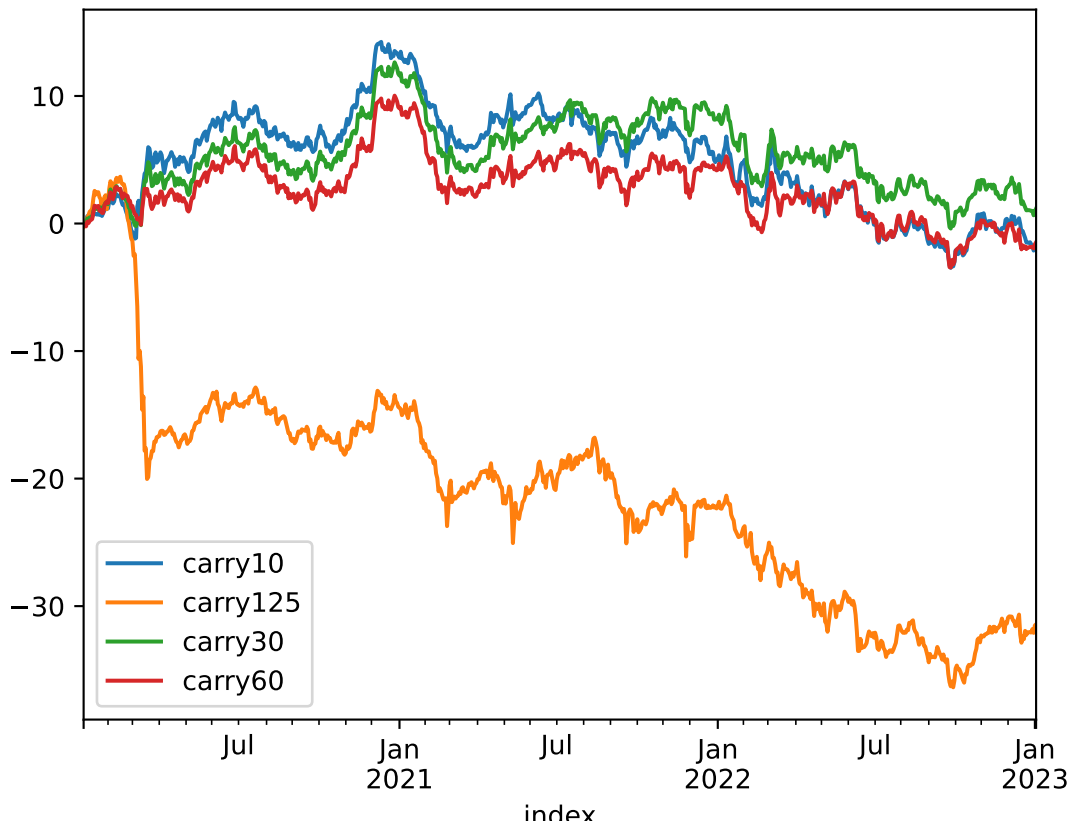


Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -7.194, 'carry125': -9.462, 'carry30': -7.257, 'carry60': -6.058}
ann. std {'carry10': 7.096, 'carry125': 7.659, 'carry30': 6.754, 'carry60': 6.776}
ann. SR {'carry10': -1.01, 'carry125': -1.24, 'carry30': -1.07, 'carry60': -0.89}

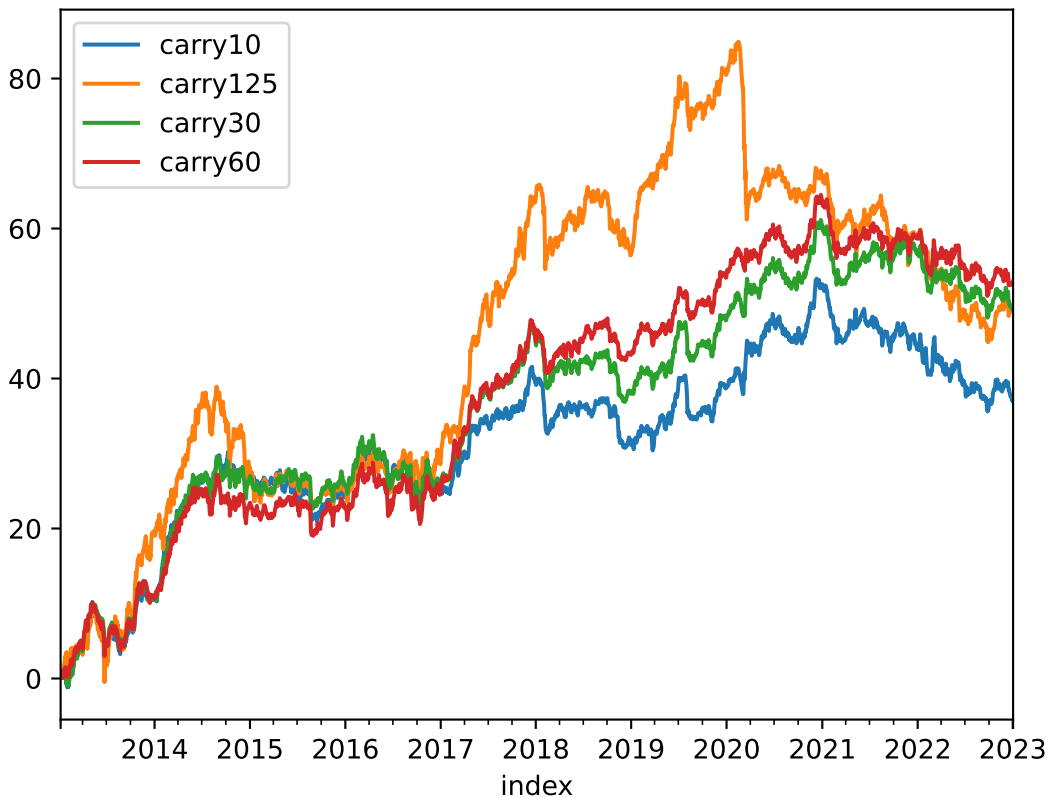


Total Trading Rule P&L for period '3Y'

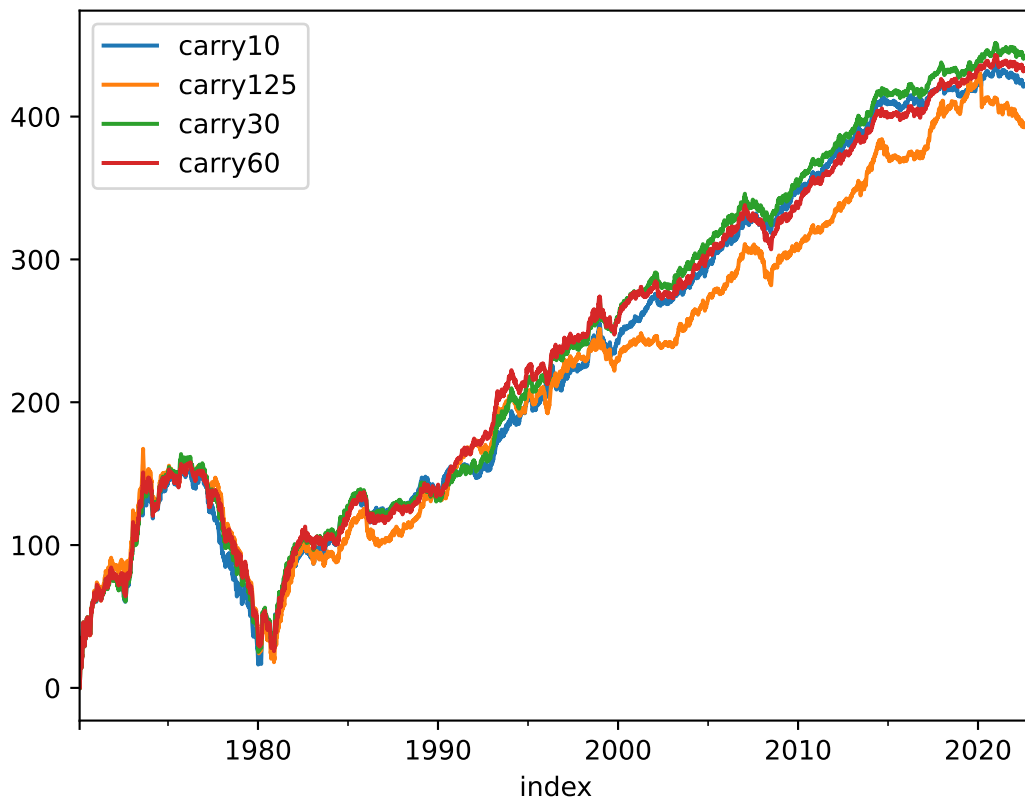
ann. mean	{'carry10': -0.64, 'carry125': -10.288, 'carry30': 0.382, 'carry60': -0.48}
ann. std	{'carry10': 6.83, 'carry125': 9.442, 'carry30': 6.626, 'carry60': 6.562}
ann. SR	{'carry10': -0.09, 'carry125': -1.09, 'carry30': 0.06, 'carry60': -0.07}



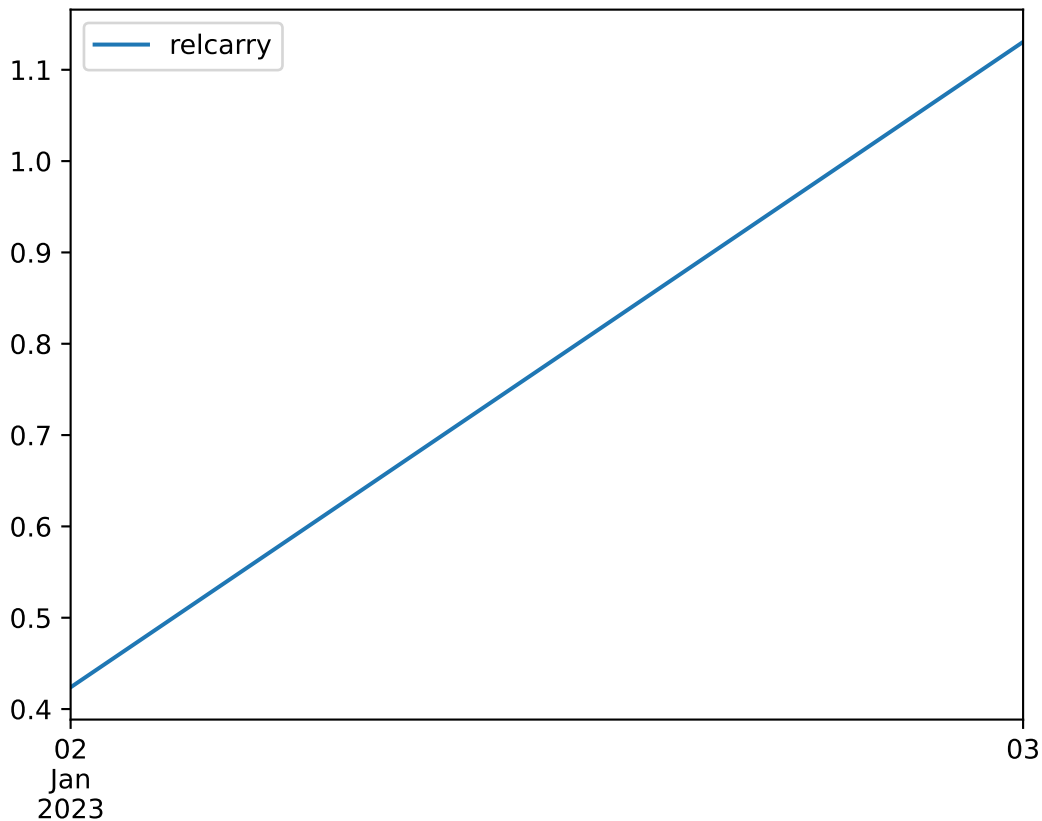
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.645, 'carry125': 4.889, 'carry30': 4.878, 'carry60': 5.204}
ann. std {'carry10': 6.453, 'carry125': 9.132, 'carry30': 6.549, 'carry60': 6.513}
ann. SR {'carry10': 0.56, 'carry125': 0.54, 'carry30': 0.74, 'carry60': 0.8}



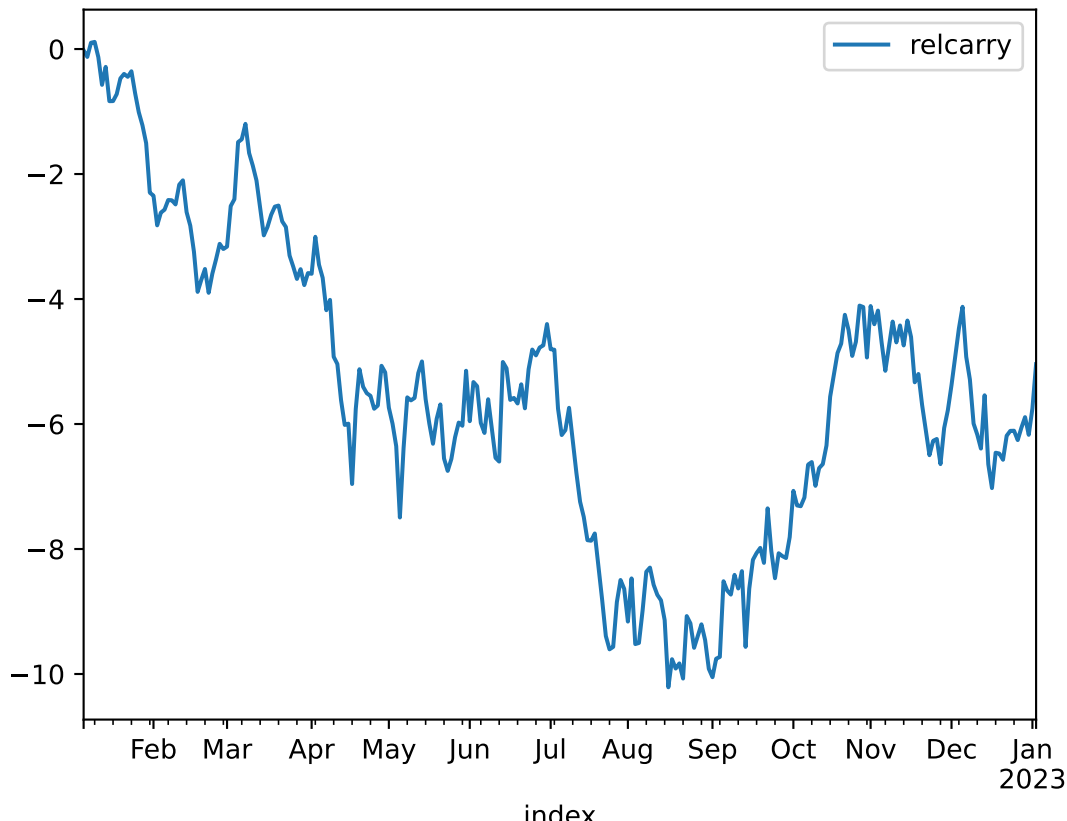
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.797, 'carry125': 7.326, 'carry30': 8.161, 'carry60': 8.002}
ann. std {'carry10': 11.858, 'carry125': 12.1, 'carry30': 11.871, 'carry60': 11.821}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}



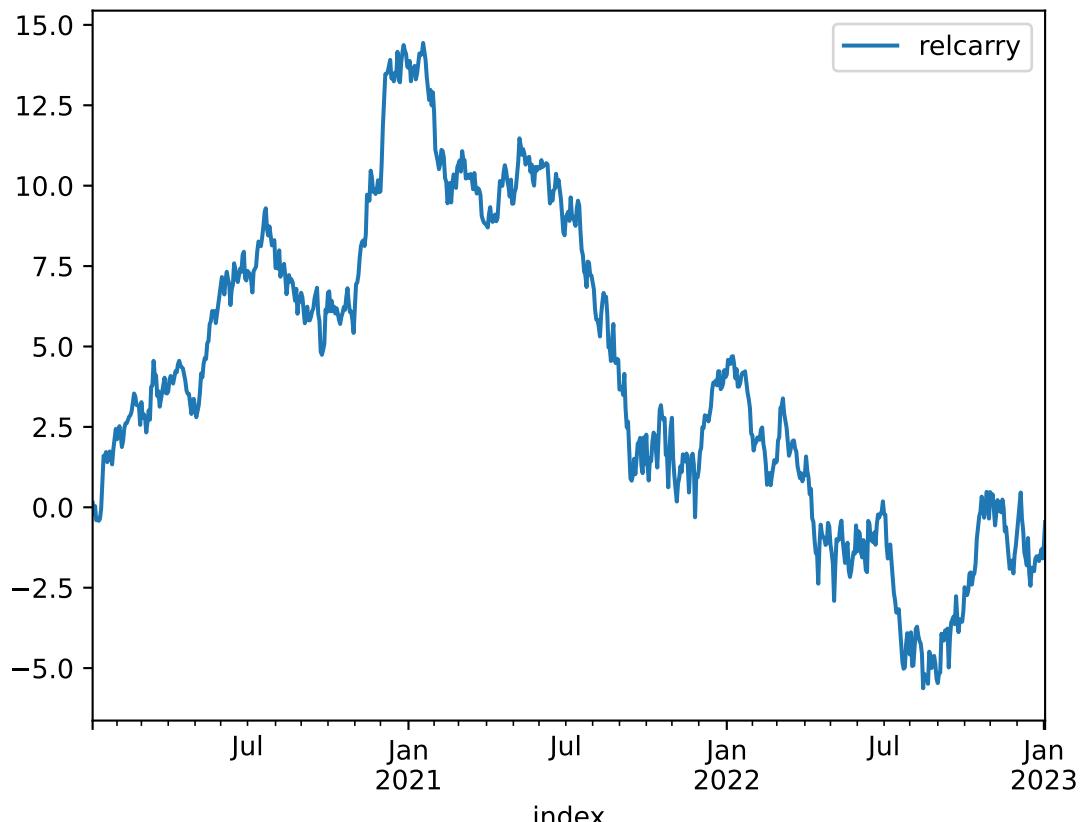
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 144.707}
ann. std {'relcarry': 3.201}
ann. SR {'relcarry': 45.21}



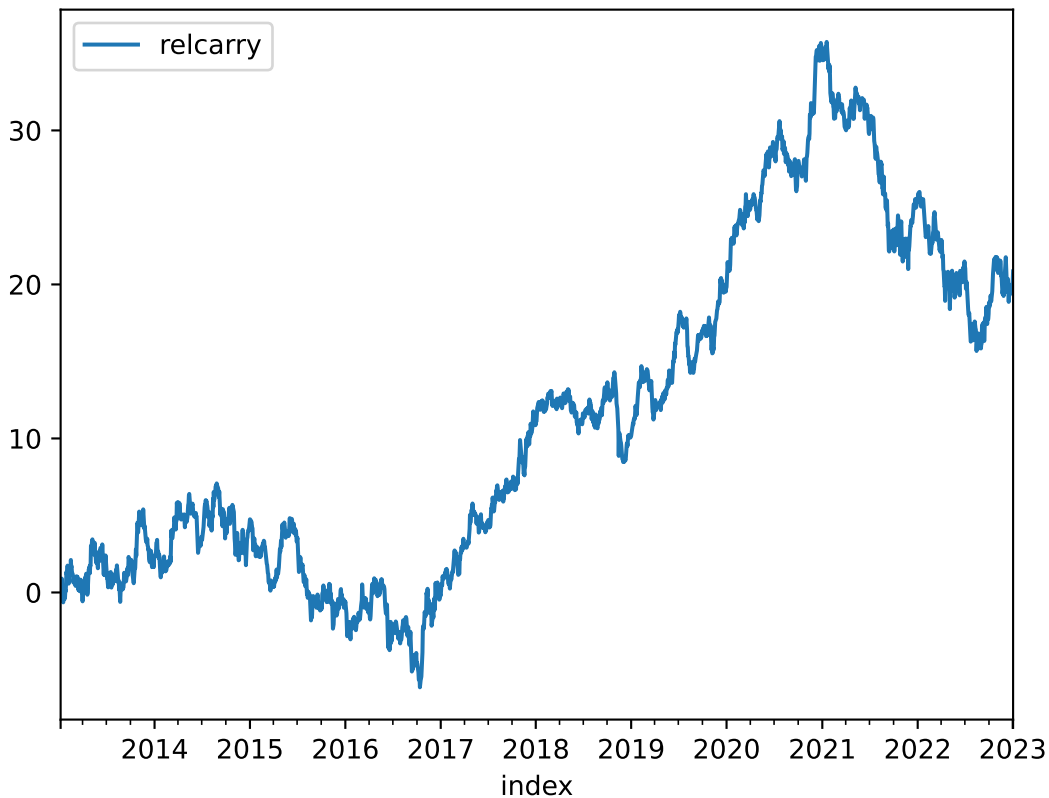
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -4.965}
ann. std {'relcarry': 7.206}
ann. SR {'relcarry': -0.69}



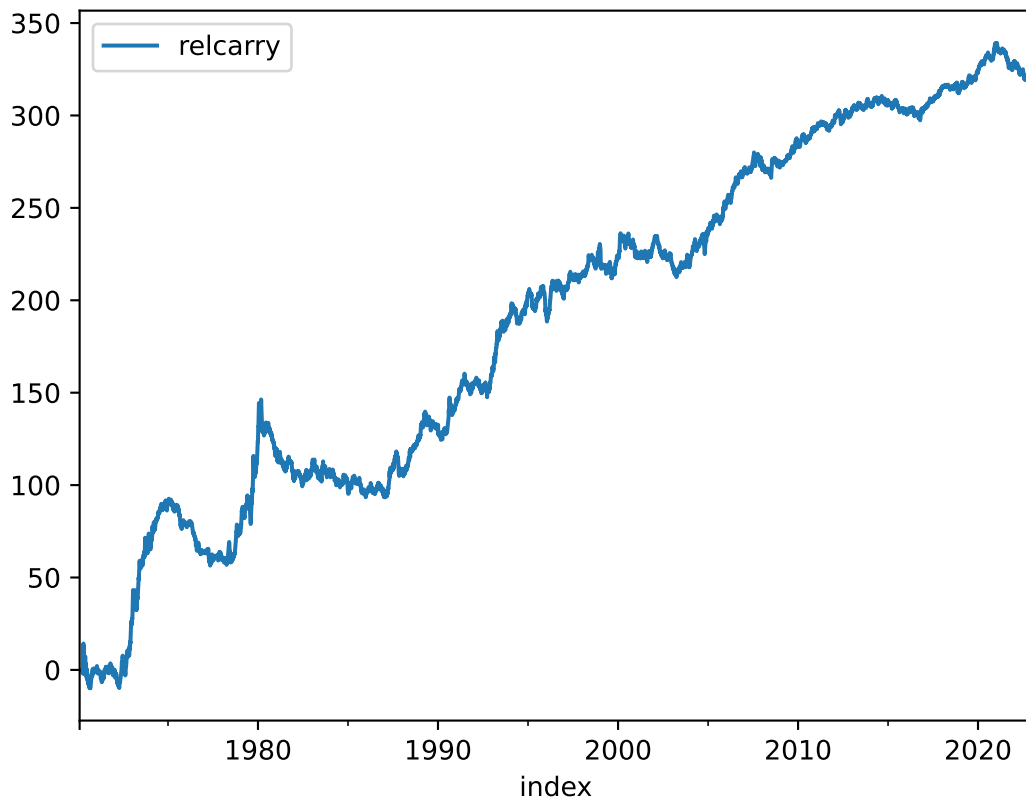
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.15}
ann. std {'relcarry': 6.859}
ann. SR {'relcarry': -0.02}



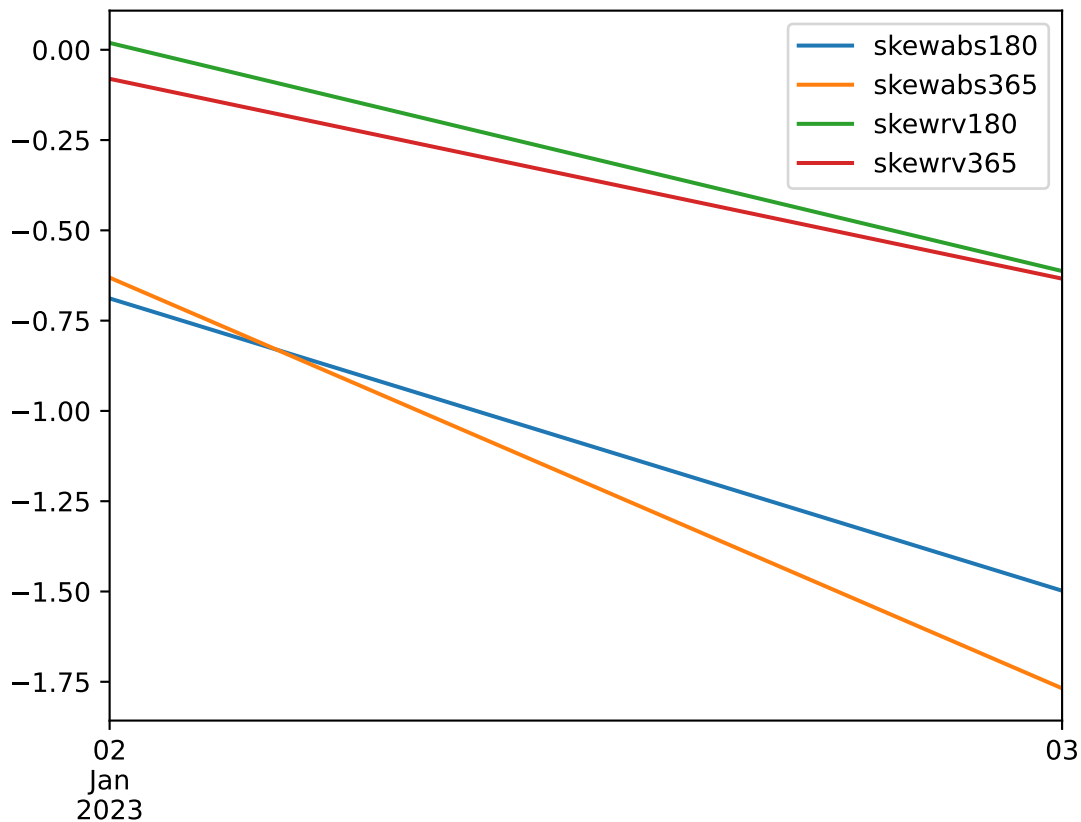
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.047}
ann. std {'relcarry': 6.034}
ann. SR {'relcarry': 0.34}



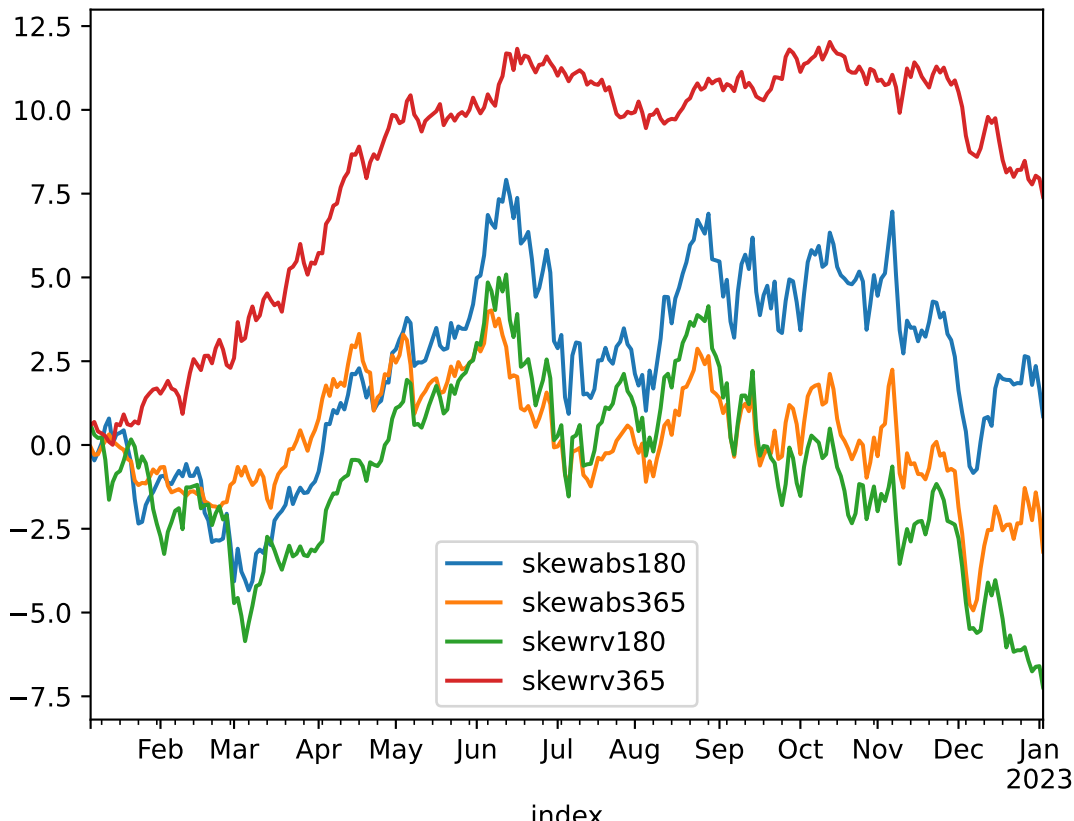
Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 6.015}
ann. std {'relcarry': 9.558}
ann. SR {'relcarry': 0.63}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -191.721, 'skewabs365': -226.311, 'skewrv180': -78.429, 'skewrv365': -81.123}
ann. std {'skewabs180': 1.369, 'skewabs365': 5.728, 'skewrv180': 7.363, 'skewrv365': 5.351}
ann. SR {'skewabs180': -140.08, 'skewabs365': -39.51, 'skewrv180': -10.65, 'skewrv365': -15.16}



Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 0.845, 'skewabs365': -3.133, 'skewrv180': -7.12, 'skewrv365': 7.289}
ann. std {'skewabs180': 9.956, 'skewabs365': 8.023, 'skewrv180': 9.3, 'skewrv365': 5.048}
ann. SR {'skewabs180': 0.08, 'skewabs365': -0.39, 'skewrv180': -0.77, 'skewrv365': 1.44}



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

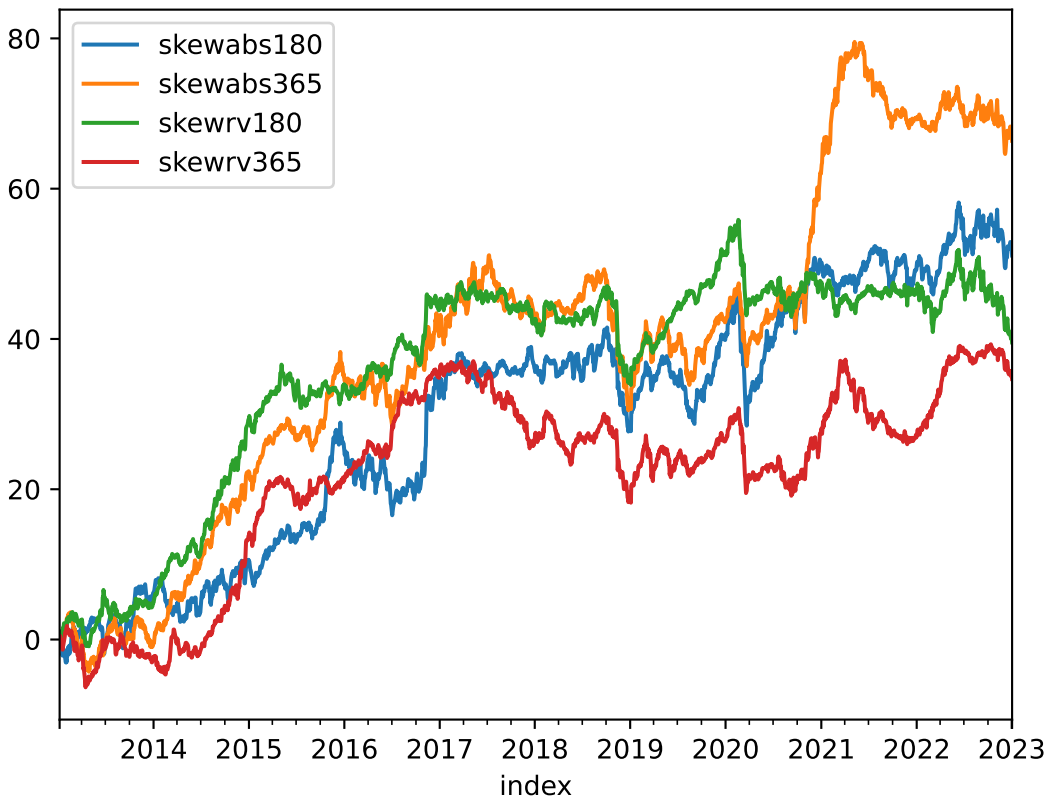
ann. mean {'skewabs180': 3.501, 'skewabs365': 7.743, 'skewrv180': -3.796, 'skewrv365': 2.607}

ann. std {'skewabs180': 9.655, 'skewabs365': 8.839, 'skewrv180': 7.823, 'skewrv365': 6.611}

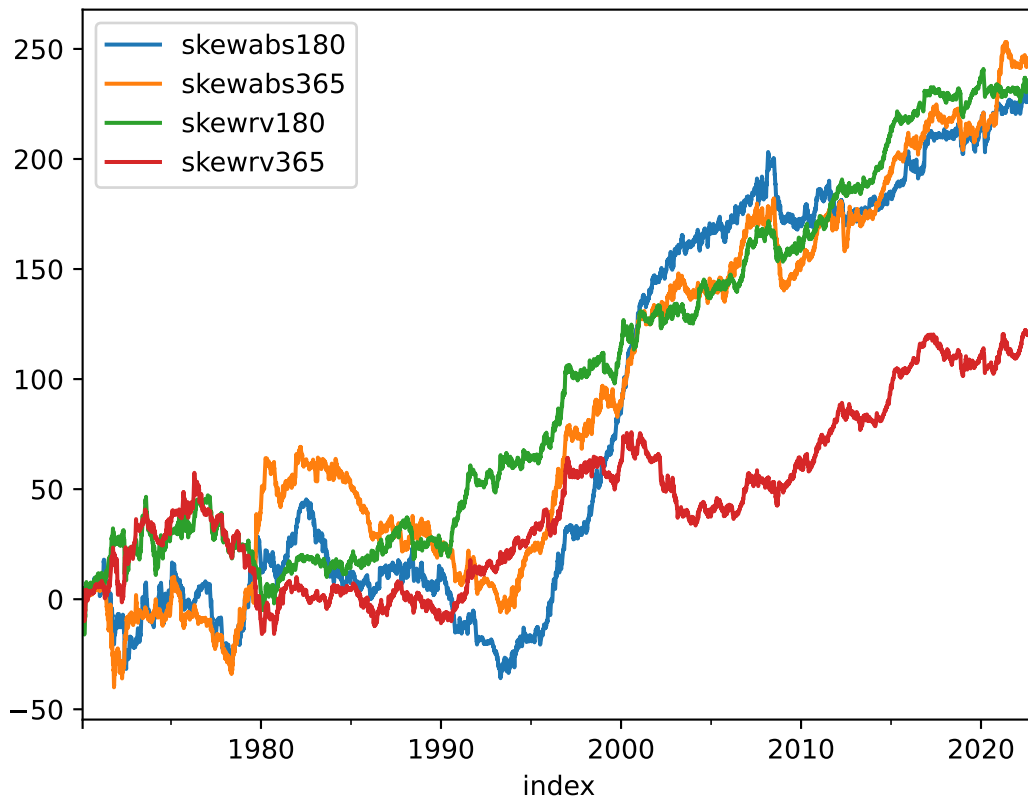
ann. SR {'skewabs180': 0.36, 'skewabs365': 0.88, 'skewrv180': -0.49, 'skewrv365': 0.39}



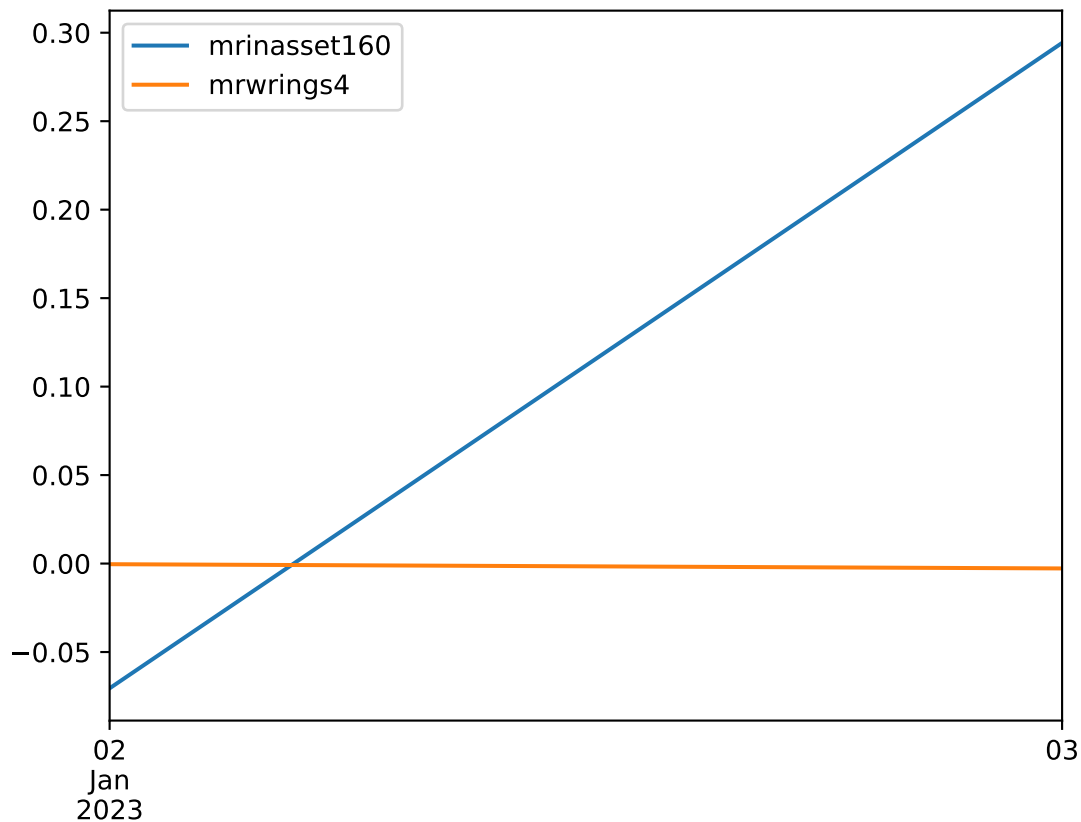
Total Trading Rule P&L for period '10Y'
ann. mean {'skewabs180': 5.019, 'skewabs365': 6.518, 'skewrv180': 3.883, 'skewrv365': 3.404}
ann. std {'skewabs180': 8.061, 'skewabs365': 7.994, 'skewrv180': 6.588, 'skewrv365': 6.18}
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.82, 'skewrv180': 0.59, 'skewrv365': 0.55}



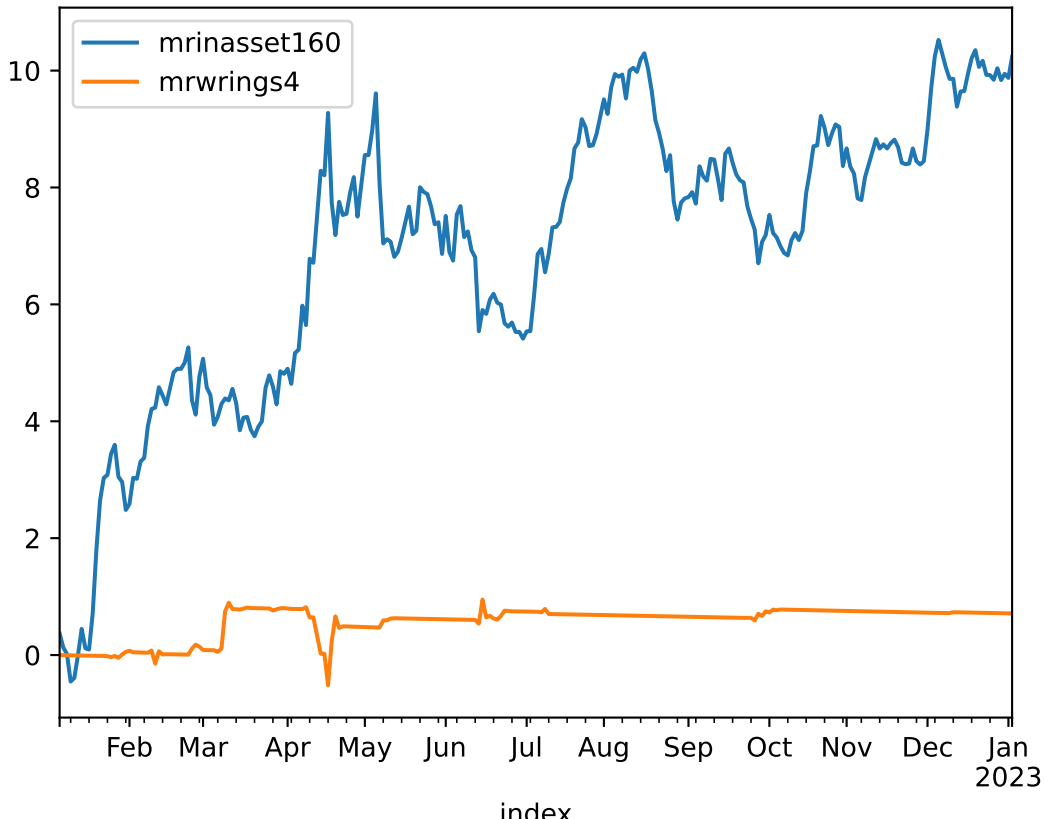
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.185, 'skewabs365': 4.451, 'skewrv180': 4.165, 'skewrv365': 2.186}
ann. std {'skewabs180': 10.792, 'skewabs365': 10.299, 'skewrv180': 9.308, 'skewrv365': 8.602}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.25}



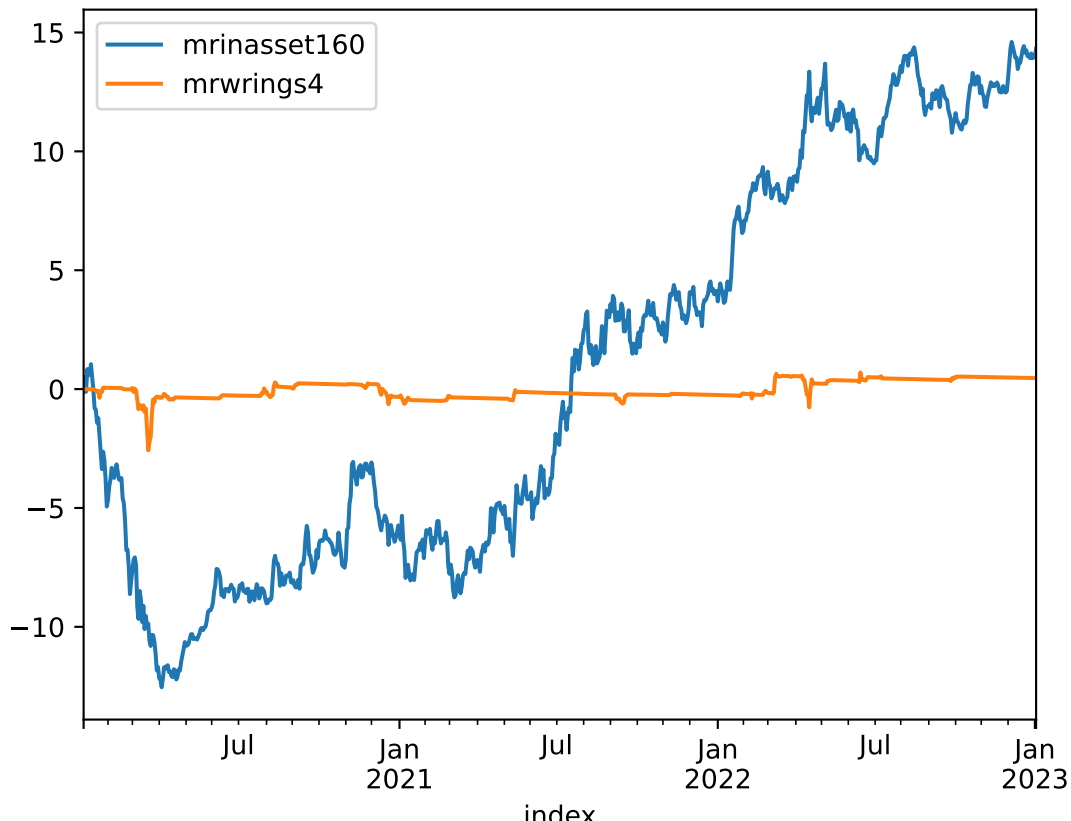
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 37.663, 'mrwrings4': -0.353}
ann. std {'mrinasset160': 4.924, 'mrwrings4': 0.023}
ann. SR {'mrinasset160': 7.65, 'mrwrings4': -15.35}



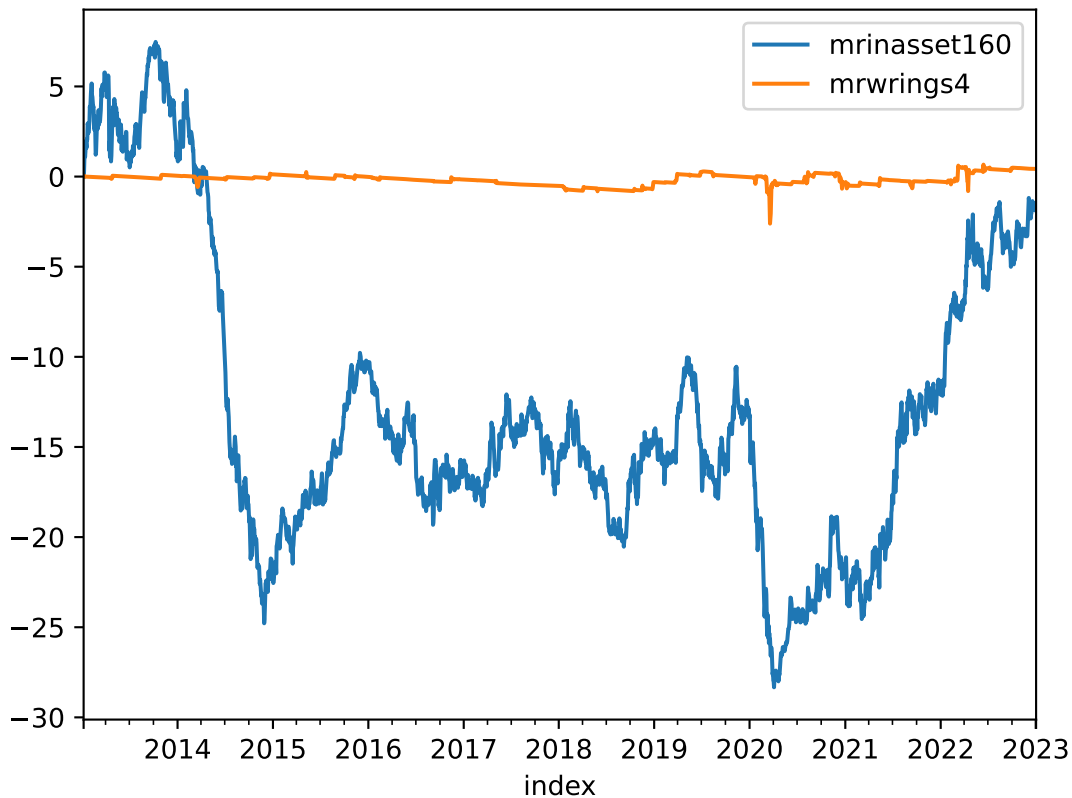
Total Trading Rule P&L for period '1Y'
ann. mean {'mriasset160': 10.082, 'mrwrings4': 0.701}
ann. std {'mriasset160': 6.177, 'mrwrings4': 1.481}
ann. SR {'mriasset160': 1.63, 'mrwrings4': 0.47}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 4.687, 'mrwrings4': 0.151}
ann. std {'mrinasset160': 6.952, 'mrwrings4': 1.536}
ann. SR {'mrinasset160': 0.67, 'mrwrings4': 0.1}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.144, 'mrwrings4': 0.042}
ann. std {'mrinasset160': 6.614, 'mrwrings4': 0.897}
ann. SR {'mrinasset160': -0.02, 'mrwrings4': 0.05}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.338, 'mrwrings4': -1.169}
ann. std {'mrinasset160': 10.919, 'mrwrings4': 2.63}
ann. SR {'mrinasset160': -0.31, 'mrwrings4': -0.44}

