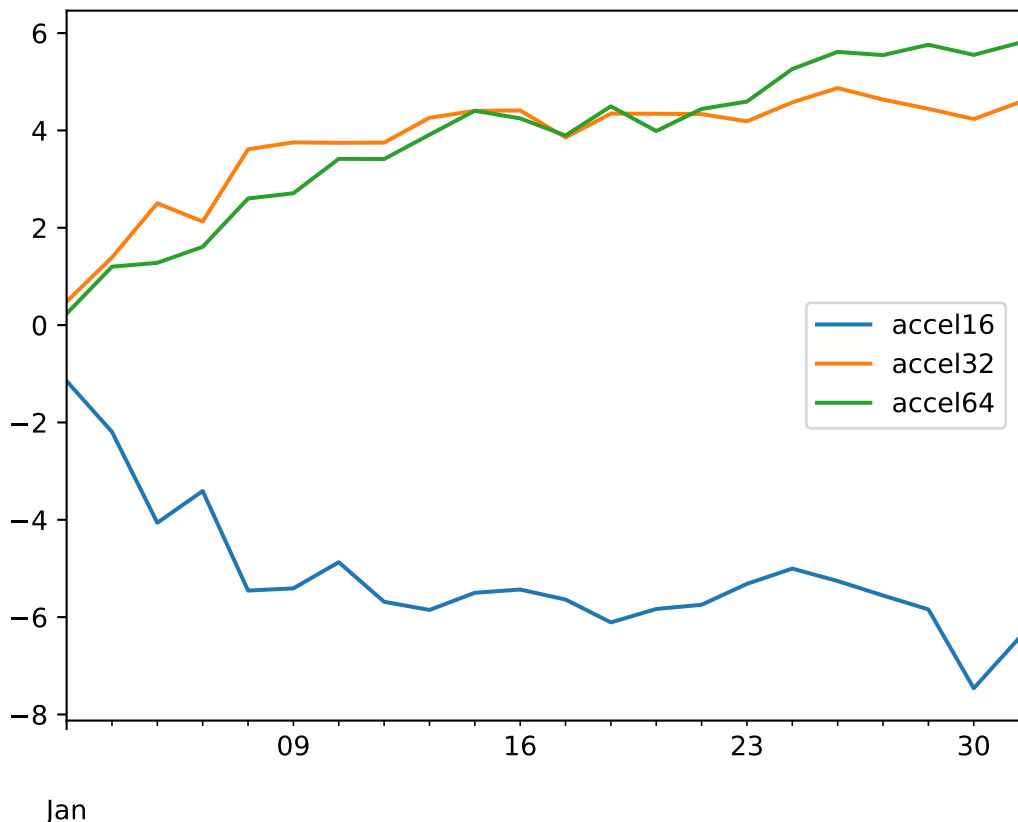
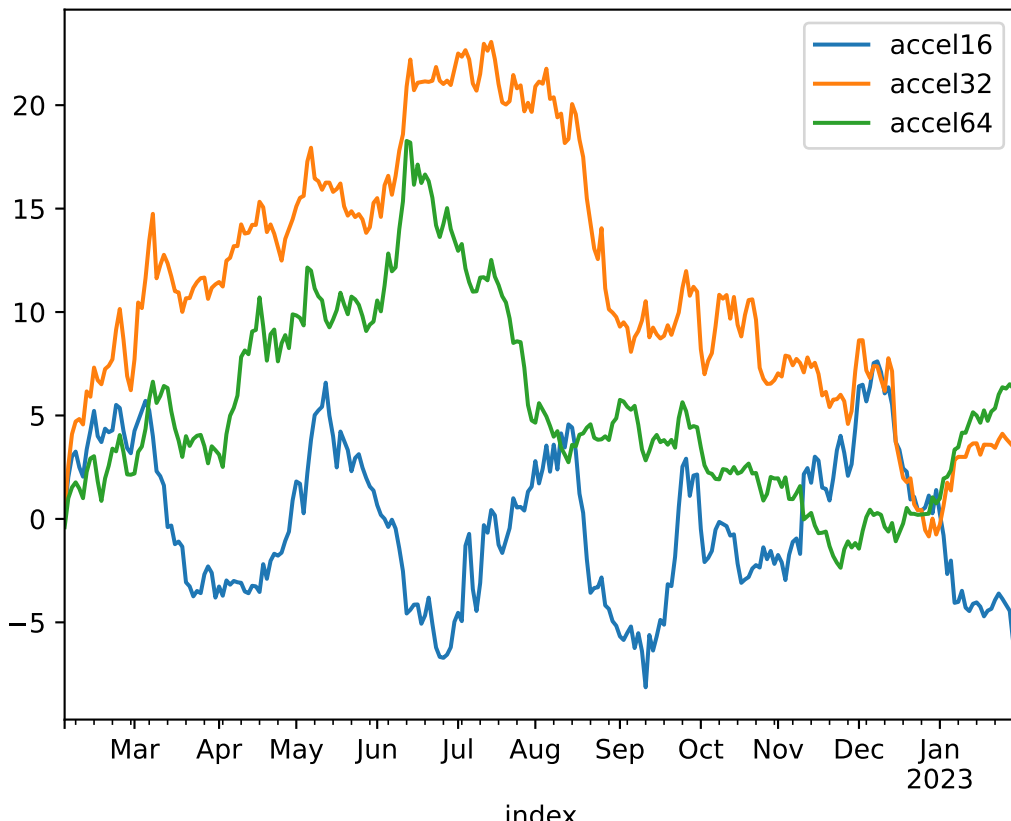


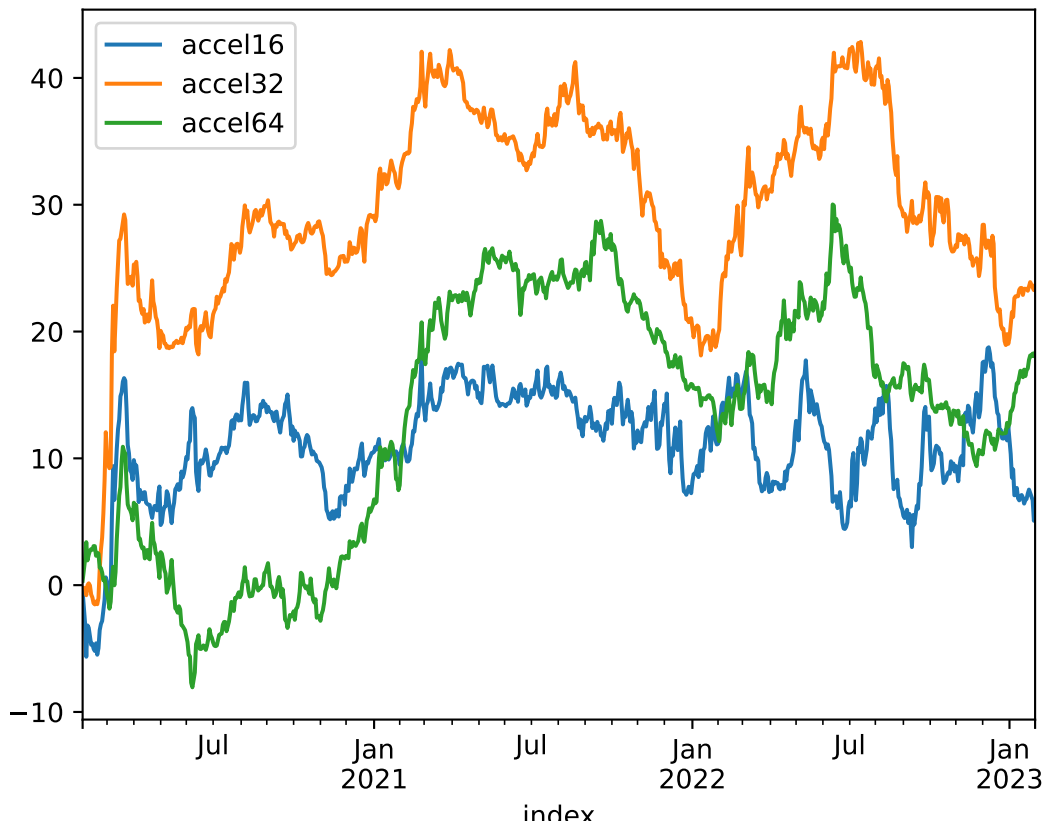
Total Trading Rule P&L for period 'YTD'  
ann. mean {'accel16': -74.831, 'accel32': 53.245, 'accel64': 67.468}  
ann. std {'accel16': 13.2, 'accel32': 7.85, 'accel64': 6.325}  
ann. SR {'accel16': -5.67, 'accel32': 6.78, 'accel64': 10.67}



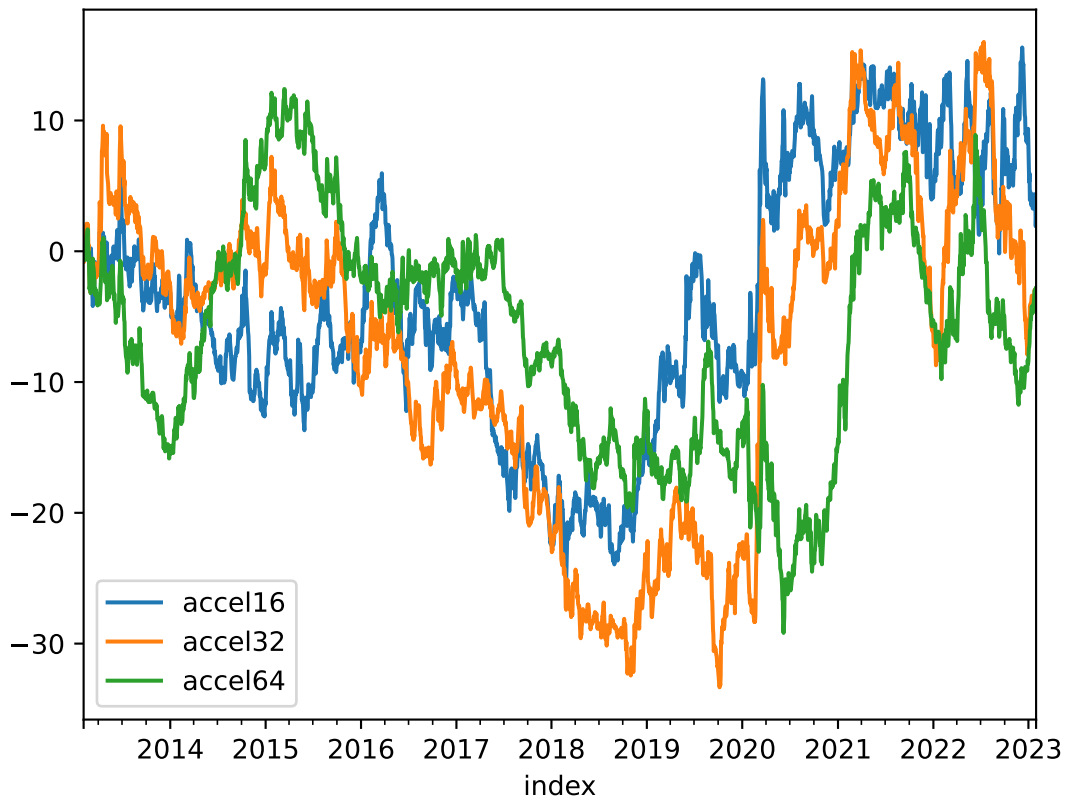
Total Trading Rule P&L for period '1Y'  
ann. mean {'accel16': -4.956, 'accel32': 3.763, 'accel64': 6.449}  
ann. std {'accel16': 16.079, 'accel32': 14.578, 'accel64': 11.686}  
ann. SR {'accel16': -0.31, 'accel32': 0.26, 'accel64': 0.55}



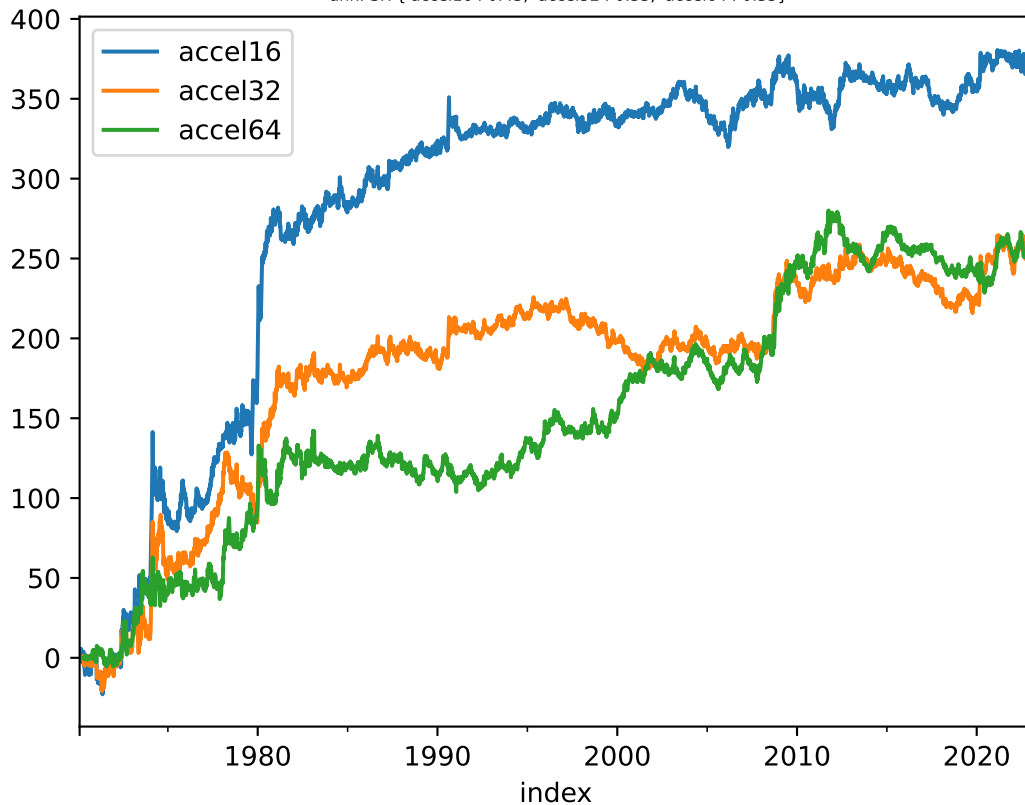
Total Trading Rule P&L for period '3Y'  
ann. mean {'accel16': 2.0, 'accel32': 7.727, 'accel64': 5.991}  
ann. std {'accel16': 14.943, 'accel32': 14.262, 'accel64': 11.399}  
ann. SR {'accel16': 0.13, 'accel32': 0.54, 'accel64': 0.53}



Total Trading Rule P&L for period '10Y'  
ann. mean {'accel16': 0.288, 'accel32': -0.317, 'accel64': -0.278}  
ann. std {'accel16': 11.961, 'accel32': 11.186, 'accel64': 9.58}  
ann. SR {'accel16': 0.02, 'accel32': -0.03, 'accel64': -0.03}



Total Trading Rule P&L for period '99Y'  
ann. mean {'accel16': 6.824, 'accel32': 4.553, 'accel64': 4.72}  
ann. std {'accel16': 15.695, 'accel32': 13.782, 'accel64': 13.3}  
ann. SR {'accel16': 0.43, 'accel32': 0.33, 'accel64': 0.35}

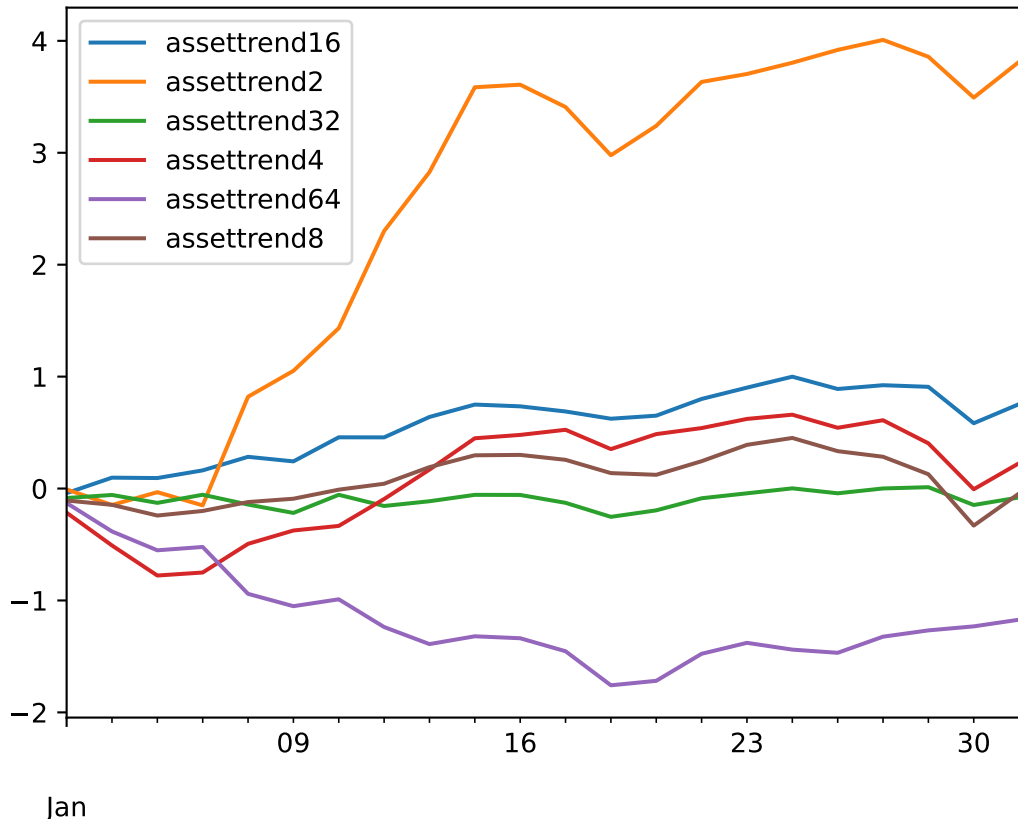


# Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 8.777, 'assettrend2': 44.365, 'assettrend32': -0.926, 'assettrend4': 2.636, 'assettrend64': -13.634, 'assettrend8': -0.51}

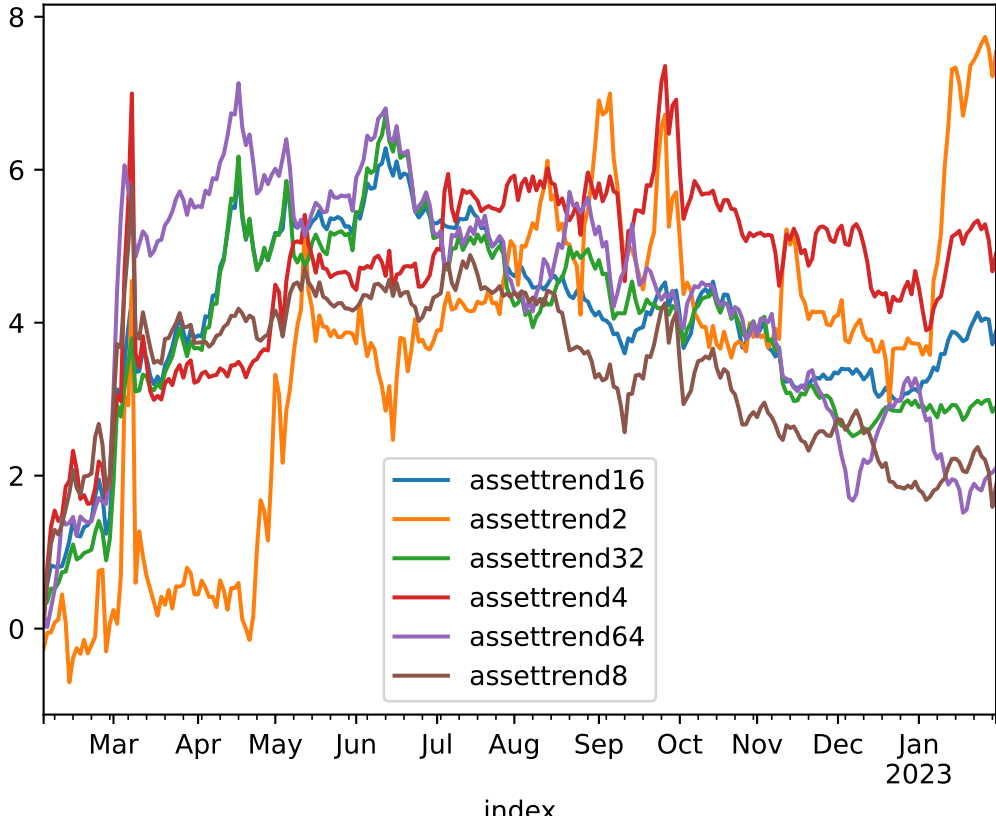
ann. std {'assettrend16': 1.93, 'assettrend2': 5.921, 'assettrend32': 1.334, 'assettrend4': 3.19, 'assettrend64': 2.562, 'assettrend8': 2.378}

ann. SR {'assettrend16': 4.55, 'assettrend2': 7.49, 'assettrend32': -0.69, 'assettrend4': 0.83, 'assettrend64': -5.32, 'assettrend8': -0.21}



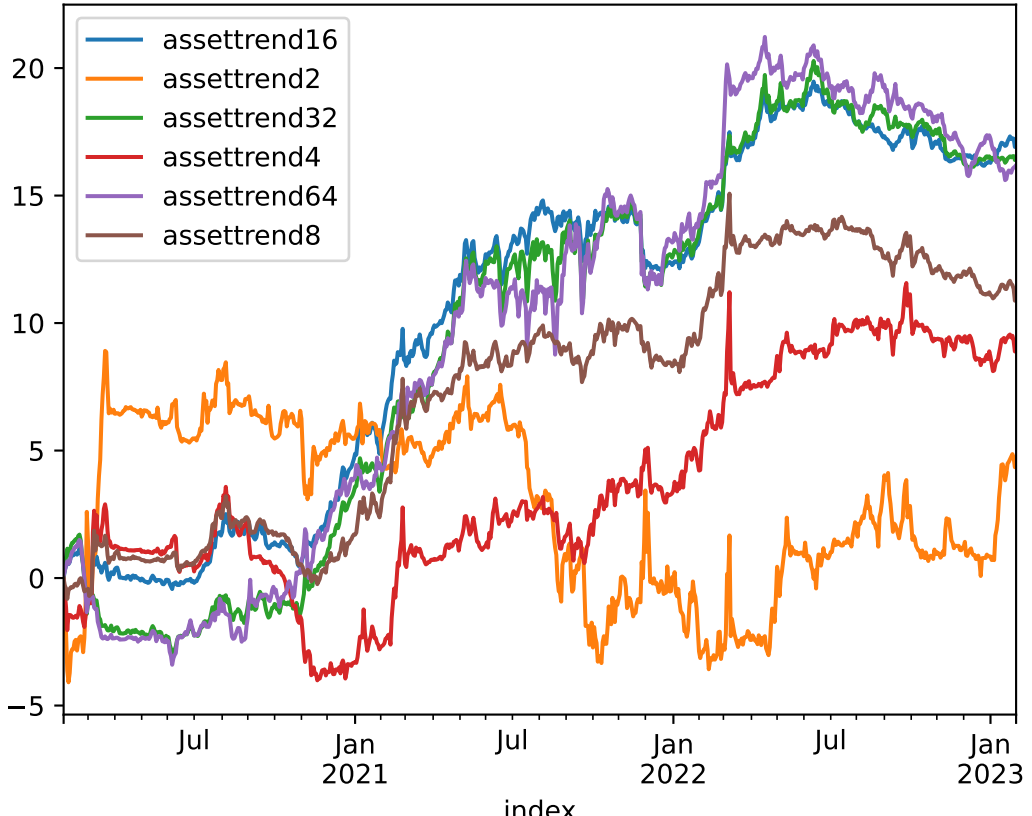
Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 3.827, 'assettrend2': 7.425, 'assettrend32': 2.856, 'assettrend4': 4.828, 'assettrend8': 1.85}  
ann. std {'assettrend16': 2.987, 'assettrend2': 7.56, 'assettrend32': 3.209, 'assettrend4': 5.64, 'assettrend64': 3.816, 'assettrend8': 3.667}  
ann. SR {'assettrend16': 1.28, 'assettrend2': 0.98, 'assettrend32': 0.89, 'assettrend4': 0.86, 'assettrend64': 0.54, 'assettrend8': 0.5}



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

ann. mean {'assetrend16': 5.59, 'assetrend2': 1.527, 'assetrend32': 5.388, 'assetrend4': 2.985, 'assetrend64': 5.3, 'assetrend8': 3.655}  
ann. std {'assetrend16': 3.531, 'assetrend2': 7.755, 'assetrend32': 4.365, 'assetrend4': 5.323, 'assetrend64': 5.137, 'assetrend8': 3.714}  
ann. SR {'assetrend16': 1.58, 'assetrend2': 0.2, 'assetrend32': 1.23, 'assetrend4': 0.56, 'assetrend64': 1.03, 'assetrend8': 0.98}



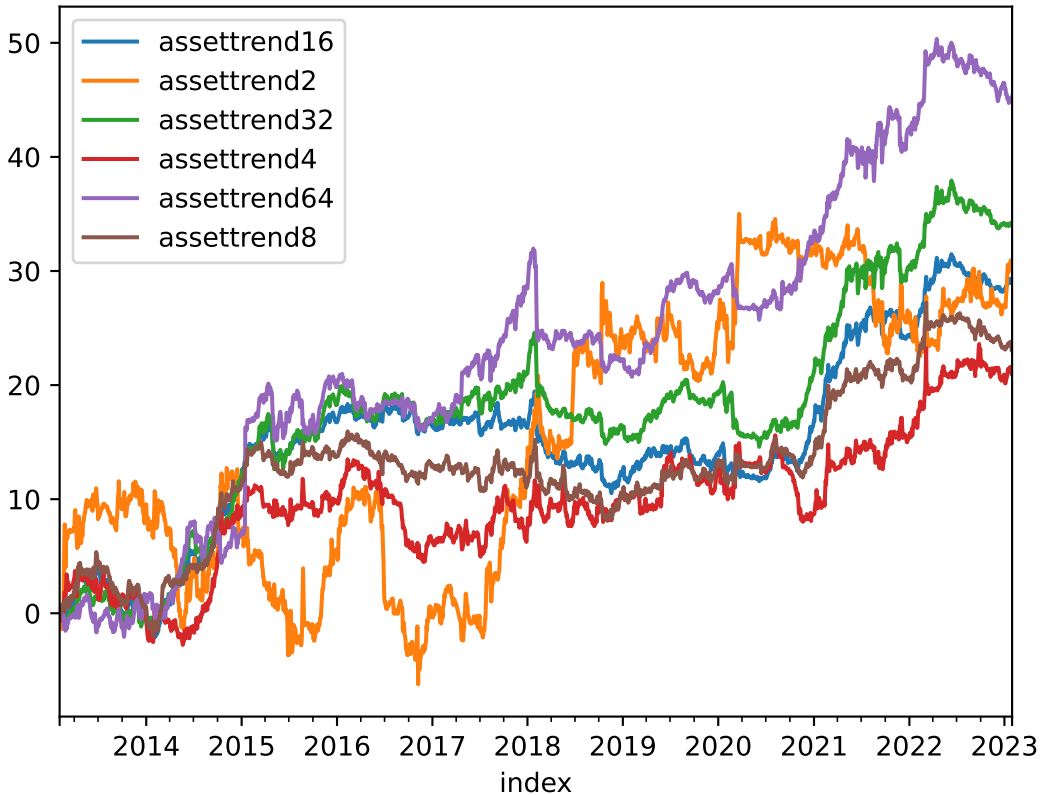


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.856, 'assettrend2': 3.021, 'assettrend32': 3.349, 'assettrend4': 2.077, 'assettrend64': 4.45, 'assettrend8': 2.288}

ann. std {'assettrend16': 3.269, 'assettrend2': 8.394, 'assettrend32': 3.744, 'assettrend4': 5.004, 'assettrend64': 5.3, 'assettrend8': 3.558}

ann. SR {'assettrend16': 0.87, 'assettrend2': 0.36, 'assettrend32': 0.89, 'assettrend4': 0.41, 'assettrend64': 0.84, 'assettrend8': 0.64}

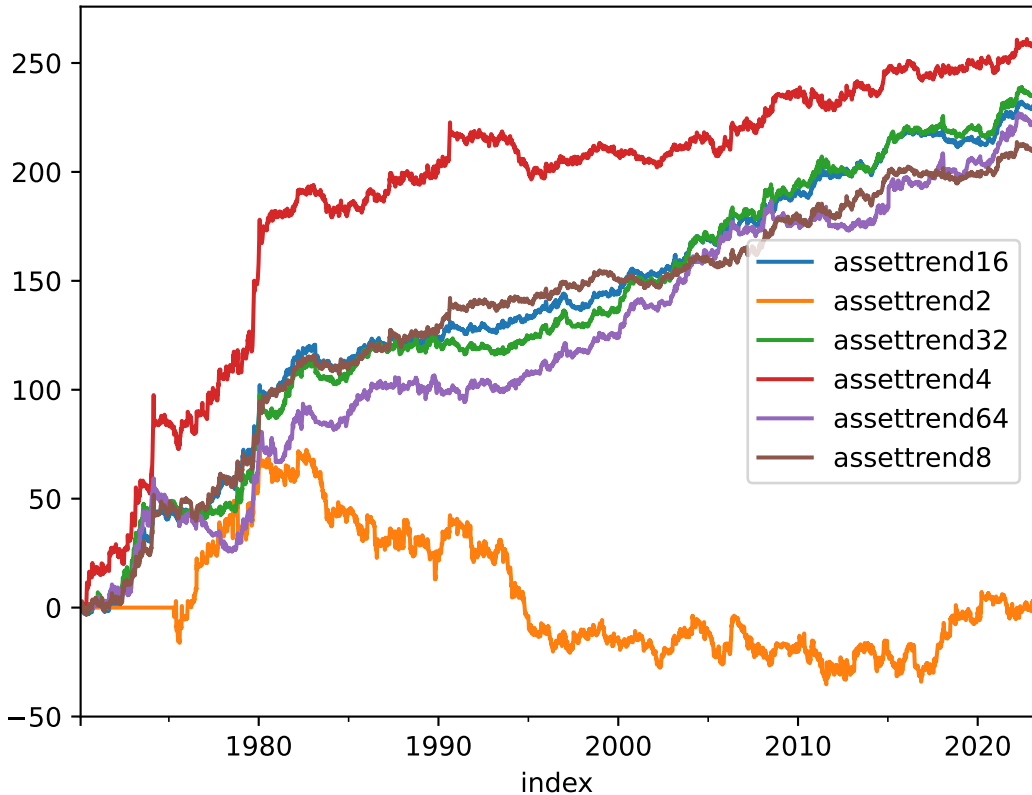


### Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.257, 'assettrend2': 0.055, 'assettrend32': 4.355, 'assettrend4': 4.788, 'assettrend64': 4.109, 'assettrend8': 3.885}

ann. std {'assettrend16': 4.646, 'assettrend2': 10.024, 'assettrend32': 4.876, 'assettrend4': 7.342, 'assettrend64': 5.445, 'assettrend8': 5.022}

ann. SR {'assettrend16': 0.92, 'assettrend2': 0.01, 'assettrend32': 0.89, 'assettrend4': 0.65, 'assettrend64': 0.75, 'assettrend8': 0.77}

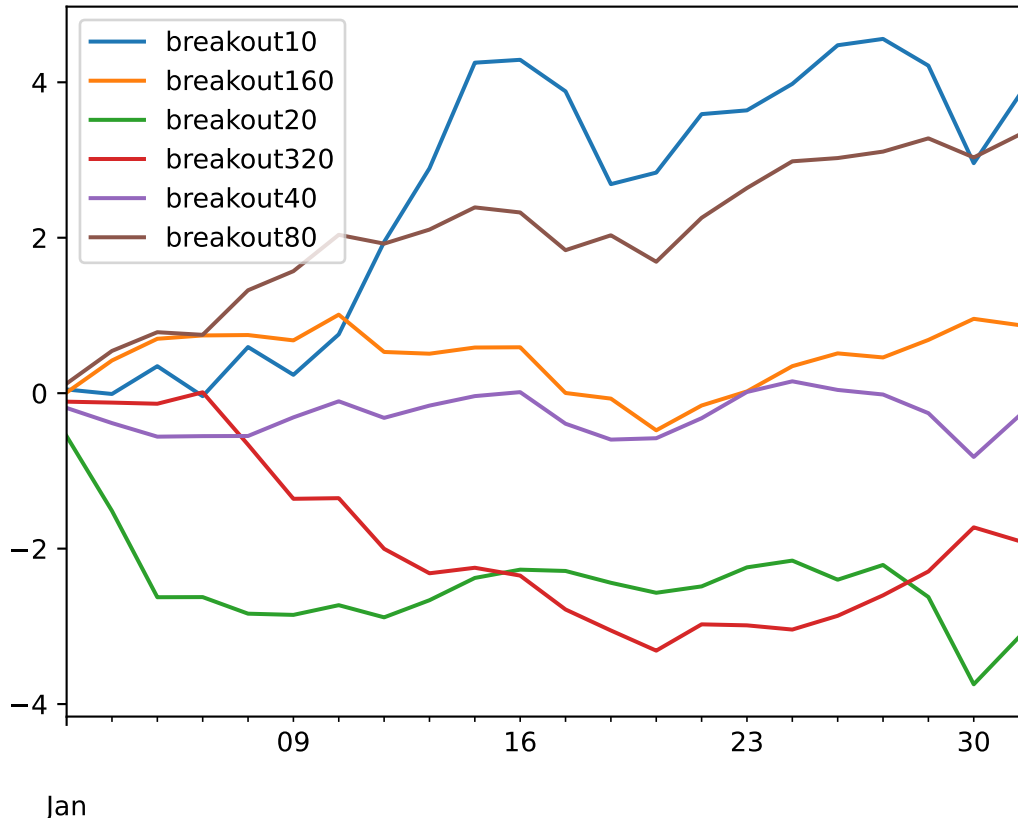


# Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 44.55, 'breakout160': 10.193, 'breakout20': -36.506, 'breakout320': -22.125, 'breakout40': -3.399, 'breakout80': 38.679}

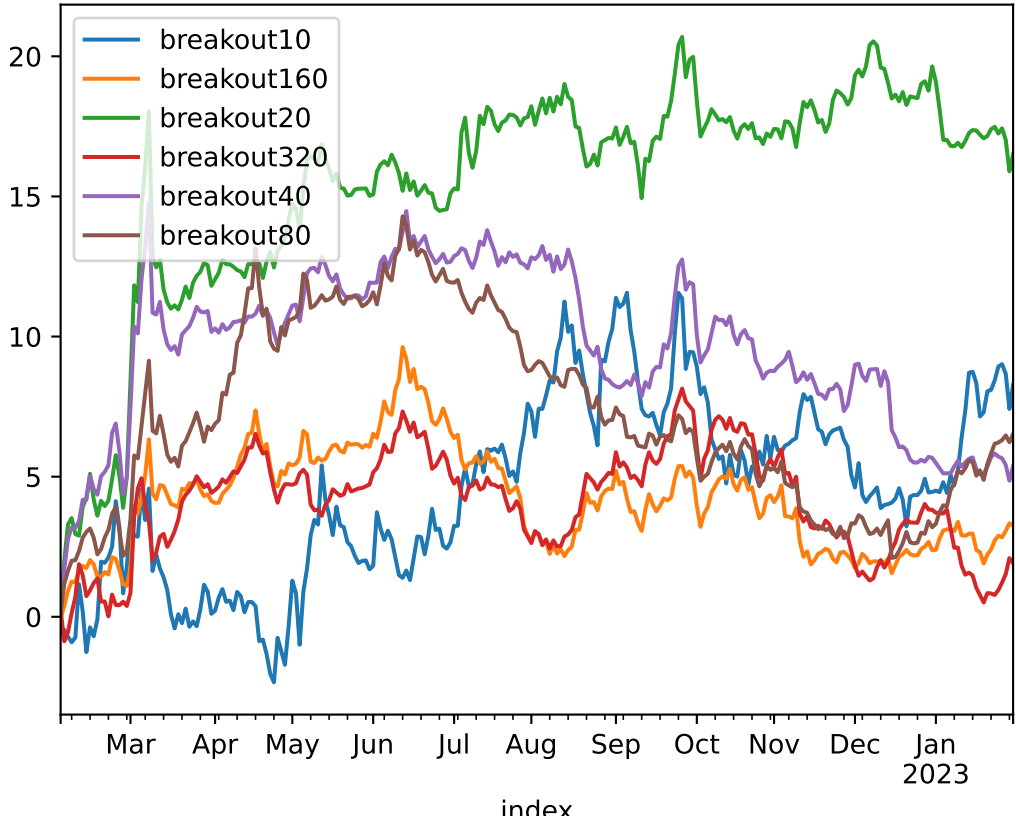
ann. std {'breakout10': 10.803, 'breakout160': 4.255, 'breakout20': 7.203, 'breakout320': 5.345, 'breakout40': 4.079, 'breakout80': 4.475}

ann. SR {'breakout10': 4.12, 'breakout160': 2.4, 'breakout20': -5.07, 'breakout320': -4.14, 'breakout40': -0.83, 'breakout80': 8.64}



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

ann. mean {'breakout10': 8.157, 'breakout160': 3.204, 'breakout20': 16.249, 'breakout320': 1.889, 'breakout40': 5.3, 'breakout80': 6.417}  
ann. std {'breakout10': 12.745, 'breakout160': 6.879, 'breakout20': 11.78, 'breakout320': 7.082, 'breakout40': 9.394, 'breakout80': 7.893}  
ann. SR {'breakout10': 0.64, 'breakout160': 0.47, 'breakout20': 1.38, 'breakout320': 0.27, 'breakout40': 0.56, 'breakout80': 0.81}

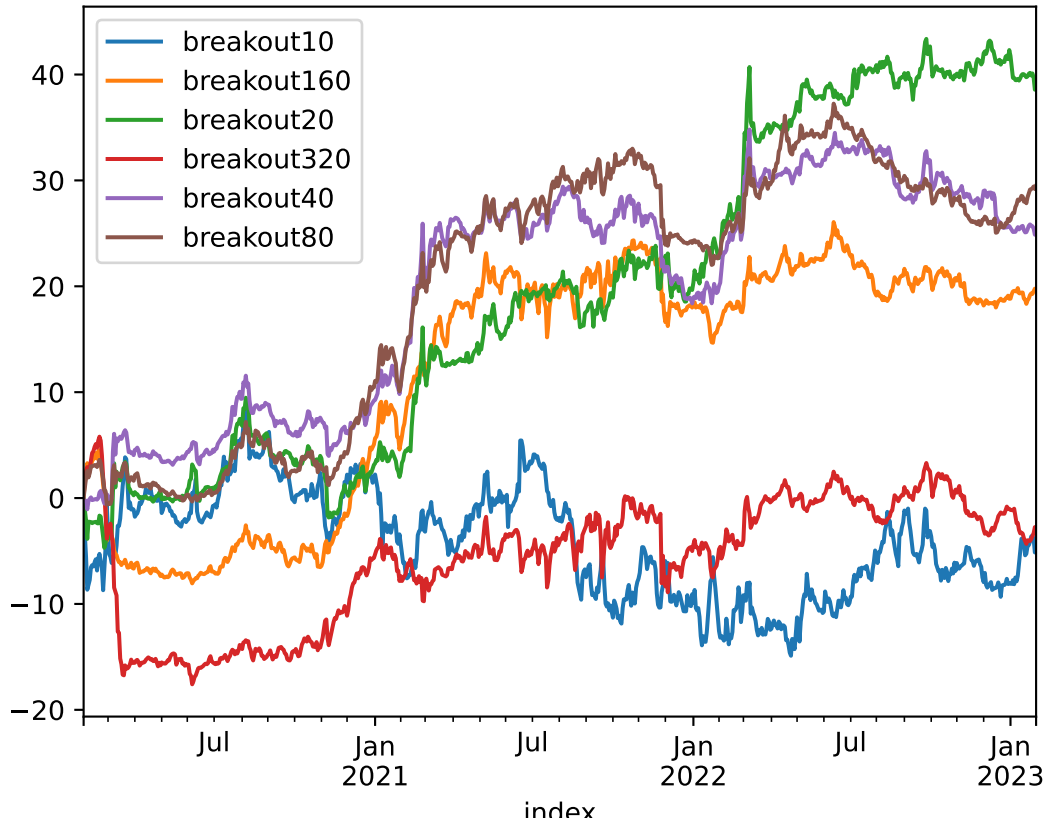


Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': -1.398, 'breakout160': 6.448, 'breakout20': 12.824, 'breakout320': -0.955, 'breakout40': 8.315, 'breakout80': 9.649}

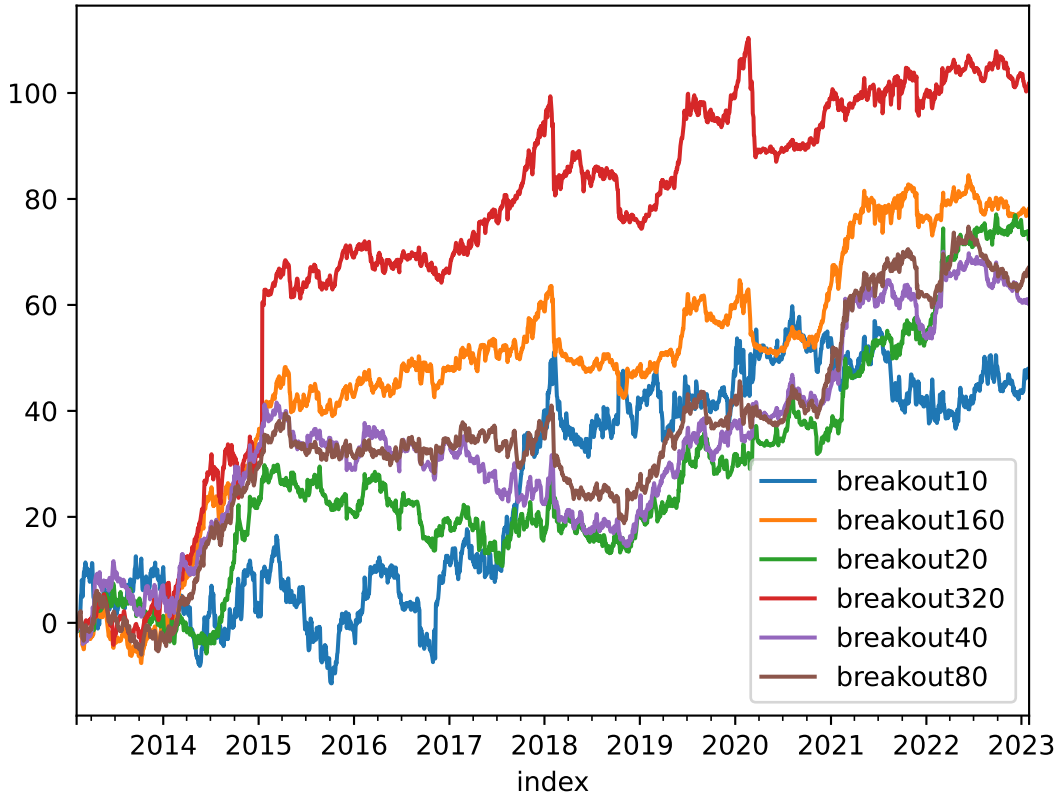
ann. std {'breakout10': 14.149, 'breakout160': 9.531, 'breakout20': 11.458, 'breakout320': 10.604, 'breakout40': 9.888, 'breakout80': 9.256}

ann. SR {'breakout10': -0.1, 'breakout160': 0.68, 'breakout20': 1.12, 'breakout320': -0.09, 'breakout40': 0.84, 'breakout80': 1.04}



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

ann. mean {'breakout10': 4.64, 'breakout160': 7.671, 'breakout20': 7.16, 'breakout320': 9.985, 'breakout80': 6.581}  
ann. std {'breakout10': 15.679, 'breakout160': 9.1, 'breakout20': 11.17, 'breakout320': 13.333, 'breakout40': 9.743, 'breakout80': 8.991}  
ann. SR {'breakout10': 0.3, 'breakout160': 0.84, 'breakout20': 0.64, 'breakout320': 0.75, 'breakout40': 0.61, 'breakout80': 0.73}

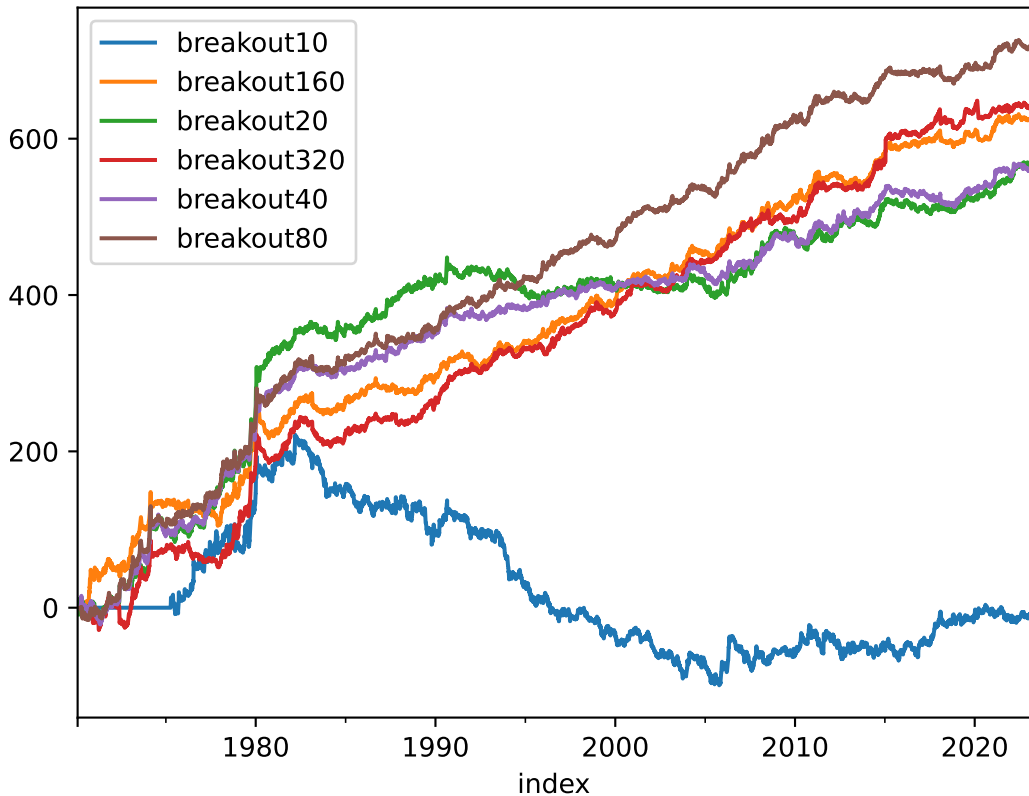


# Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.162, 'breakout160': 11.574, 'breakout20': 10.475, 'breakout320': 11.849, 'breakout40': 10.347, 'breakout80': 13.305}

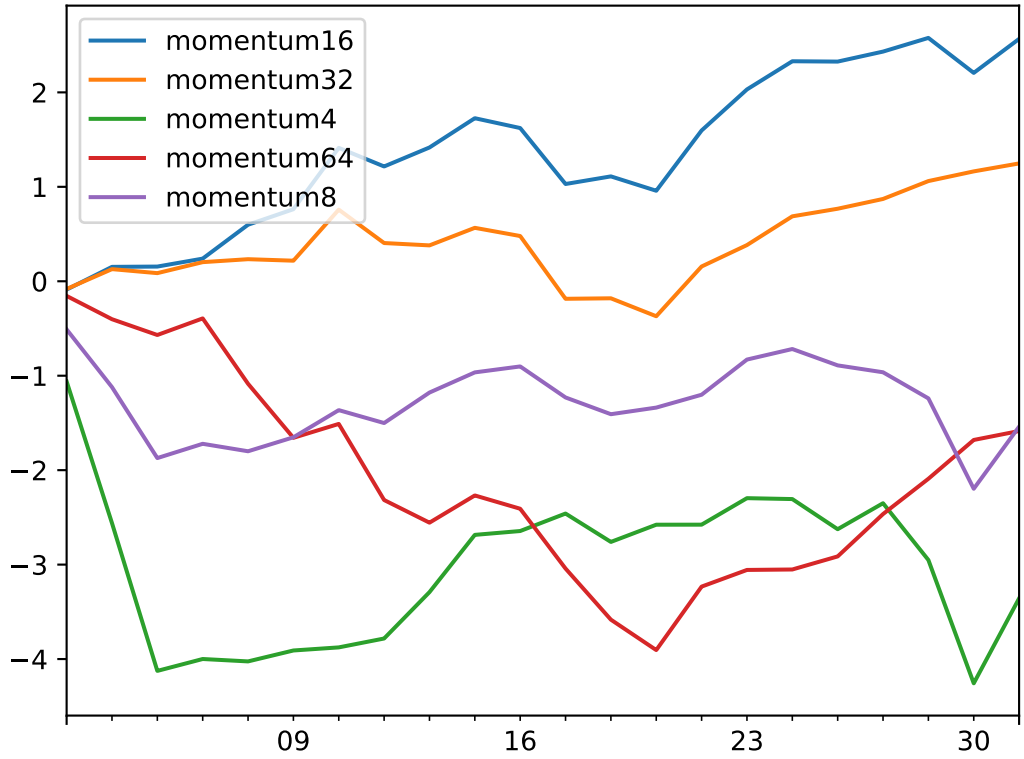
ann. std {'breakout10': 20.776, 'breakout160': 12.464, 'breakout20': 16.043, 'breakout320': 13.02, 'breakout40': 13.2, 'breakout80': 12.72}

ann. SR {'breakout10': -0.01, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.05}



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

ann. mean {'momentum16': 29.858, 'momentum32': 14.519, 'momentum4': -39.069, 'momentum64': -18.451, 'momentum8': -17.913}  
ann. std {'momentum16': 4.815, 'momentum32': 4.17, 'momentum4': 10.619, 'momentum64': 6.518, 'momentum8': 6.217}  
ann. SR {'momentum16': 6.2, 'momentum32': 3.48, 'momentum4': -3.68, 'momentum64': -2.83, 'momentum8': -2.88}

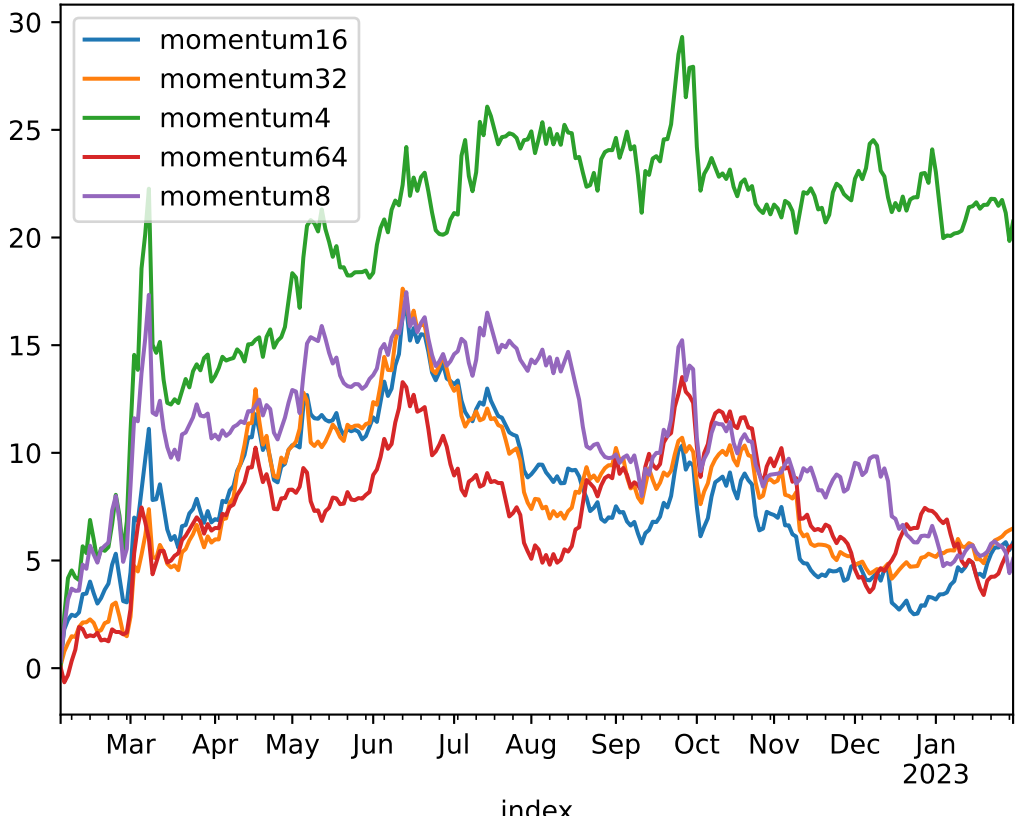


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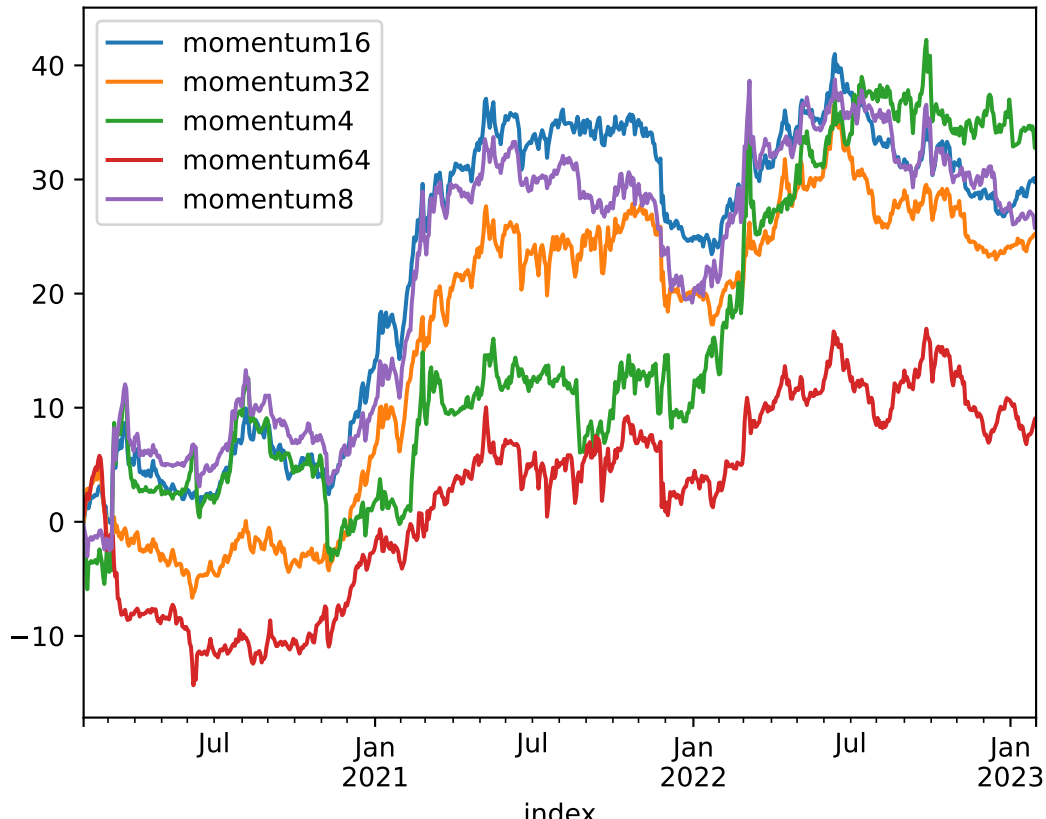
# Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 5.752, 'momentum32': 6.391, 'momentum4': 20.419, 'momentum64': 5.628, 'momentum8': 4.992}  
ann. std {'momentum16': 10.027, 'momentum32': 9.509, 'momentum4': 17.081, 'momentum64': 9.227, 'momentum8': 12.883}  
ann. SR {'momentum16': 0.57, 'momentum32': 0.67, 'momentum4': 1.2, 'momentum64': 0.61, 'momentum8': 0.39}



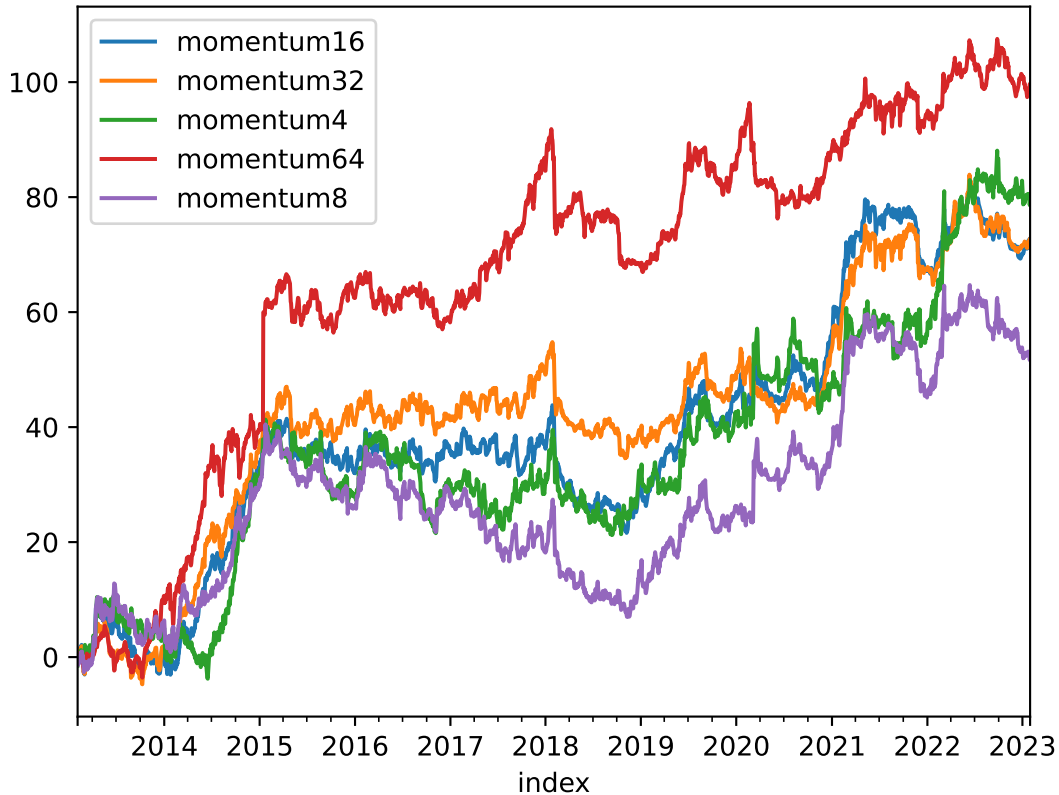
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 9.854, 'momentum32': 8.29, 'momentum4': 11.018, 'momentum64': 2.985, 'momentum8': 8.638}  
ann. std {'momentum16': 10.832, 'momentum32': 10.677, 'momentum4': 16.018, 'momentum64': 10.856, 'momentum8': 12.733}  
ann. SR {'momentum16': 0.91, 'momentum32': 0.78, 'momentum4': 0.69, 'momentum64': 0.27, 'momentum8': 0.68}



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

ann. mean {'momentum16': 7.134, 'momentum32': 7.146, 'momentum4': 7.807, 'momentum64': 9.792, 'momentum8': 5.137}  
ann. std {'momentum16': 9.916, 'momentum32': 9.478, 'momentum4': 13.698, 'momentum64': 12.011, 'momentum8': 11.275}  
ann. SR {'momentum16': 0.72, 'momentum32': 0.75, 'momentum4': 0.57, 'momentum64': 0.82, 'momentum8': 0.46}

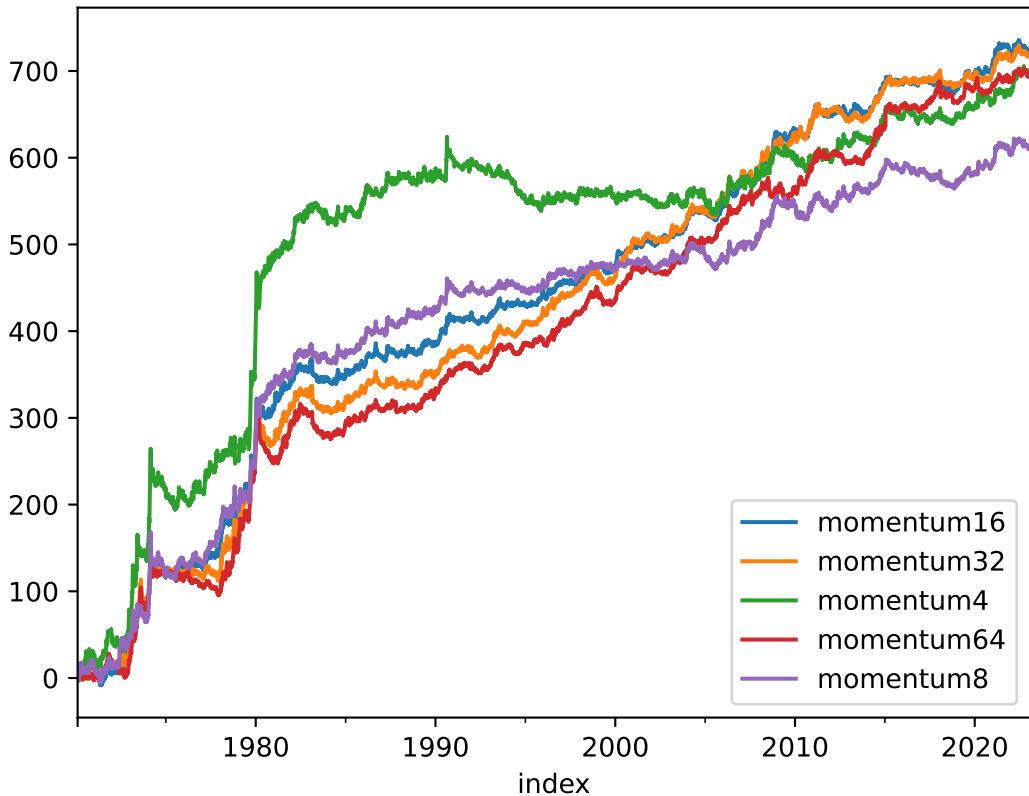


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.423, 'momentum32': 13.31, 'momentum4': 12.909, 'momentum64': 12.878, 'momentum8': 11.293}

ann. std {'momentum16': 14.188, 'momentum32': 13.81, 'momentum4': 20.05, 'momentum64': 13.445, 'momentum8': 15.835}

ann. SR {'momentum16': 0.95, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}

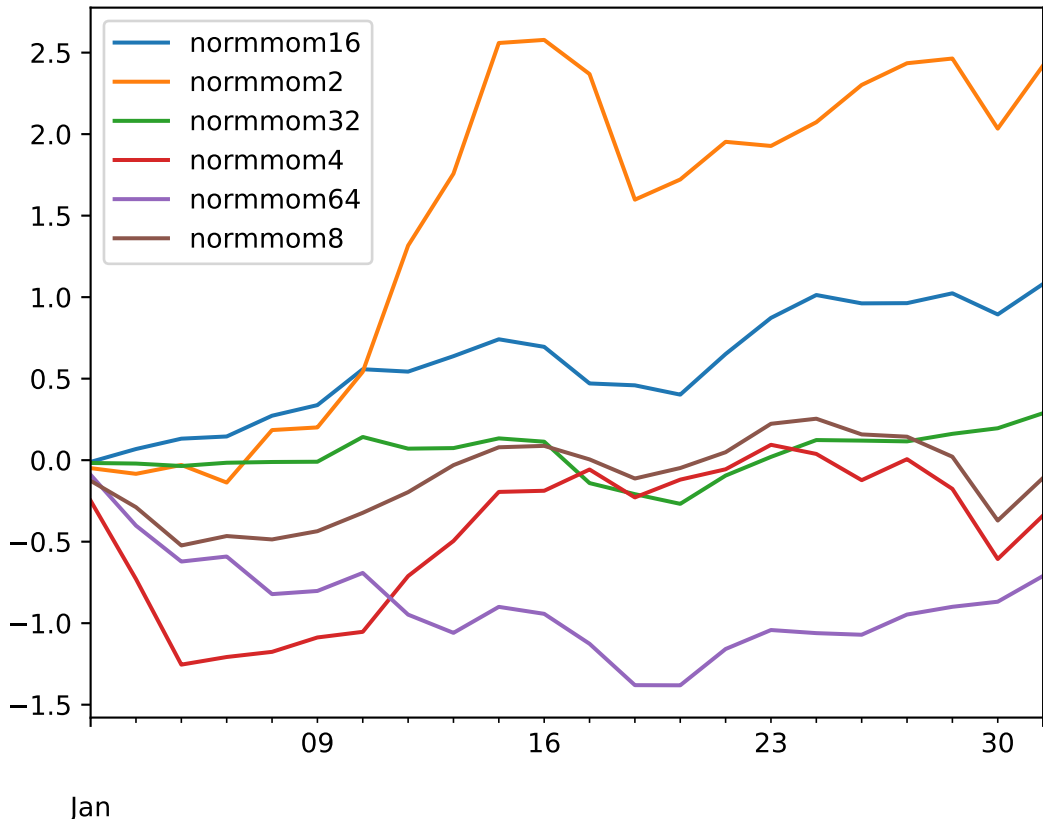


# Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 12.578, 'normmom2': 28.171, 'normmom32': 3.354, 'normmom4': -3.952, 'normmom64': -8.264, 'normmom8': -1.265}

ann. std {'normmom16': 1.884, 'normmom2': 5.568, 'normmom32': 1.43, 'normmom4': 3.903, 'normmom64': 2.489, 'normmom8': 2.427}

ann. SR {'normmom16': 6.68, 'normmom2': 5.06, 'normmom32': 2.35, 'normmom4': -1.01, 'normmom64': -3.32, 'normmom8': -0.52}

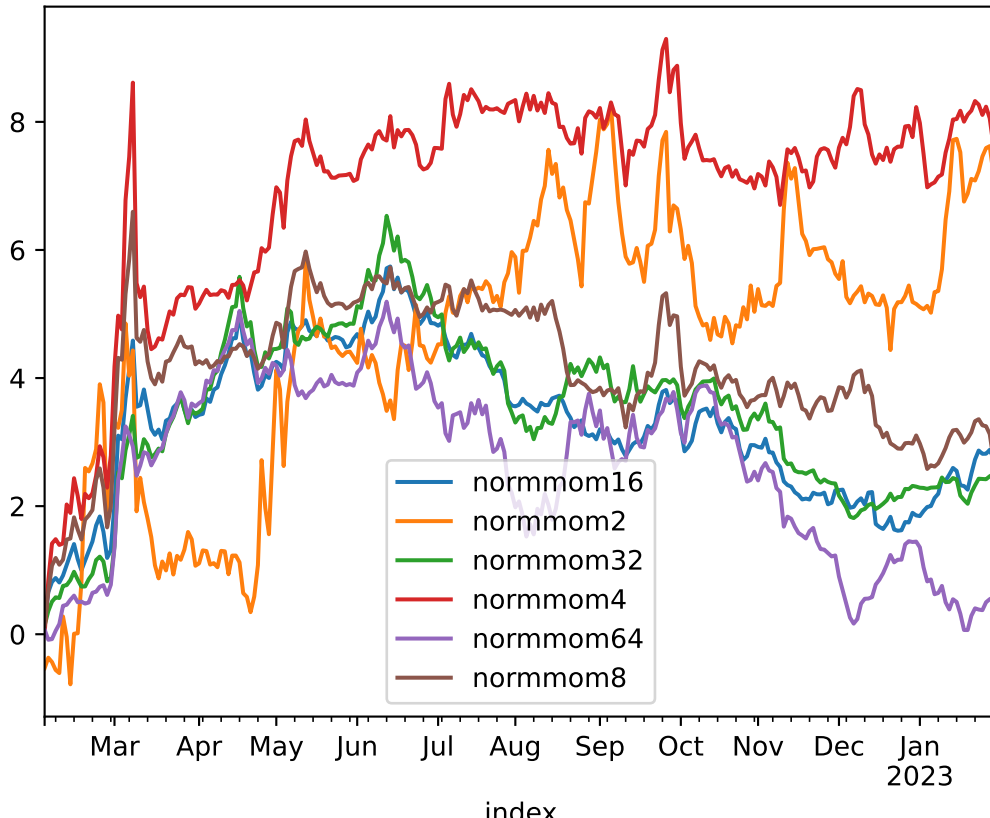


Total Trading Rule P&L for period '1Y'

ann. mean {'normmom16': 2.891, 'normmom2': 7.461, 'normmom32': 2.553, 'normmom4': 7.77, 'normmom64': 0.725, 'normmom8': 2.949}

ann. std {'normmom16': 3.108, 'normmom2': 7.613, 'normmom32': 3.06, 'normmom4': 5.914, 'normmom64': 3.373, 'normmom8': 4.151}

ann. SR {'normmom16': 0.93, 'normmom2': 0.98, 'normmom32': 0.83, 'normmom4': 1.31, 'normmom64': 0.21, 'normmom8': 0.71}

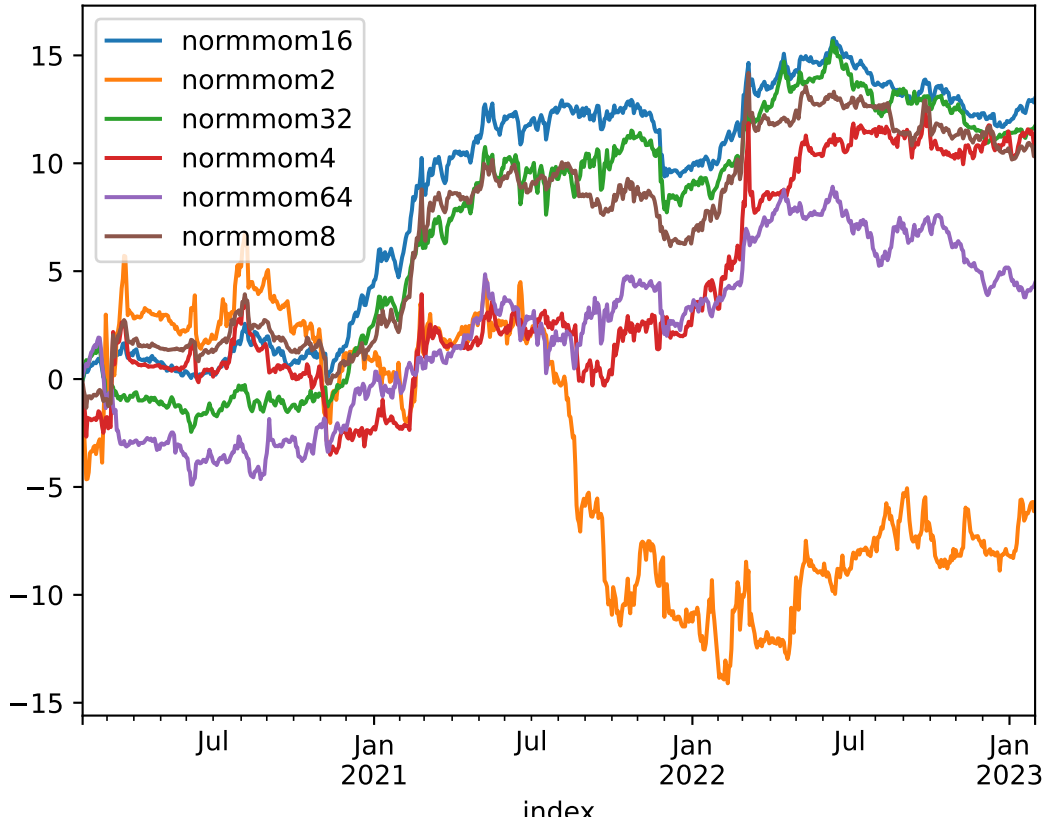


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 4.257, 'normmom2': -1.879, 'normmom32': 3.839, 'normmom4': 3.648, 'normmom64': 1.459, 'normmom8': 3.465}

ann. std {'normmom16': 3.62, 'normmom2': 8.314, 'normmom32': 3.973, 'normmom4': 5.764, 'normmom64': 4.287, 'normmom8': 4.216}

ann. SR {'normmom16': 1.18, 'normmom2': -0.23, 'normmom32': 0.97, 'normmom4': 0.63, 'normmom64': 0.34, 'normmom8': 0.82}

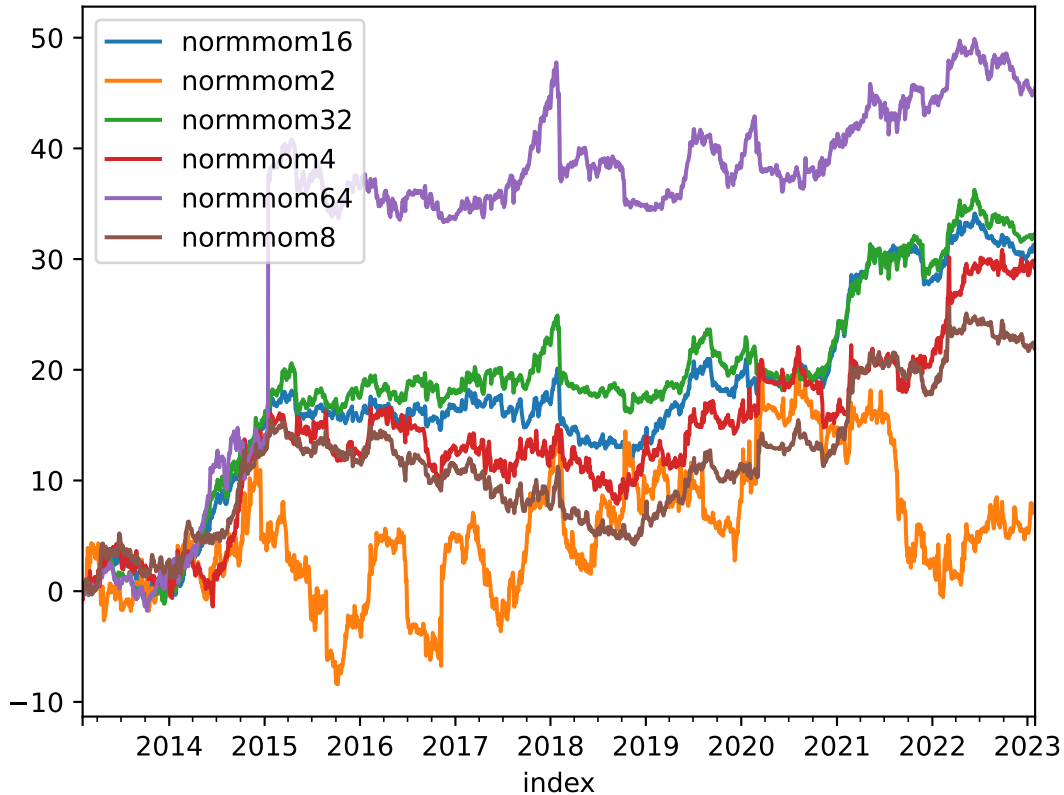


### Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 3.076, 'normmom2': 0.767, 'normmom32': 3.174, 'normmom4': 2.89, 'normmom64': 4.462, 'normmom8': 2.171}

ann. std {'normmom16': 3.568, 'normmom2': 9.042, 'normmom32': 3.723, 'normmom4': 5.492, 'normmom64': 8.562, 'normmom8': 4.033}

ann. SR {'normmom16': 0.86, 'normmom2': 0.08, 'normmom32': 0.85, 'normmom4': 0.53, 'normmom64': 0.52, 'normmom8': 0.54}



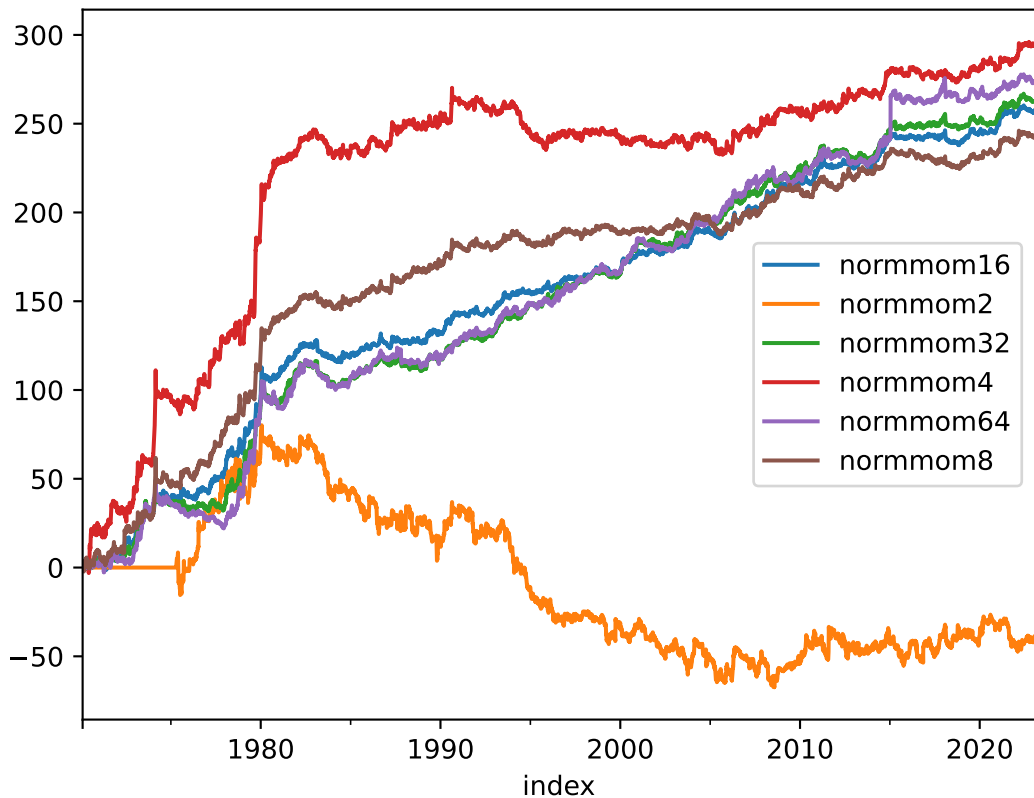


Total Trading Rule P&L for period '99Y'

ann. mean {'normmom16': 4.768, 'normmom2': -0.722, 'normmom32': 4.869, 'normmom4': 5.456, 'normmom64': 5.062, 'normmom8': 4.49}

ann. std {'normmom16': 4.909, 'normmom2': 11.174, 'normmom32': 4.976, 'normmom4': 8.309, 'normmom64': 6.292, 'normmom8': 5.915}

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

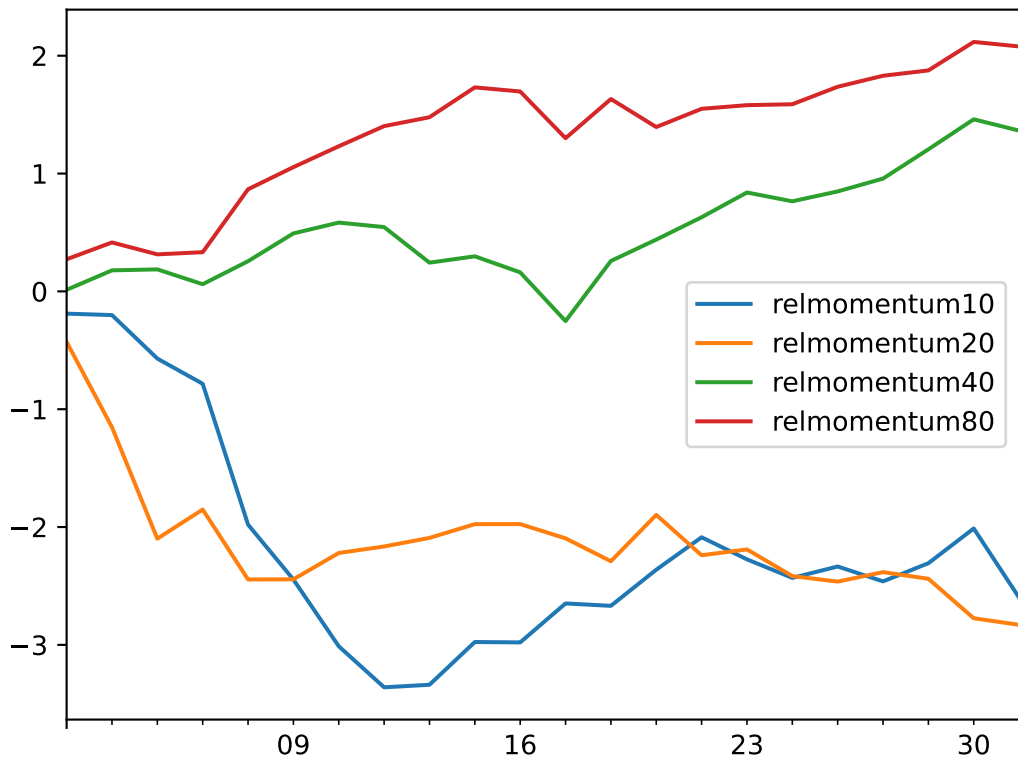


Total Trading Rule P&L for period 'YTD'

ann. mean {'relmomentum10': -30.24, 'relmomentum20': -32.929, 'relmomentum40': 15.878, 'relmomentum80': 24.187}

ann. std {'relmomentum10': 5.998, 'relmomentum20': 5.214, 'relmomentum40': 3.275, 'relmomentum80': 3.128}

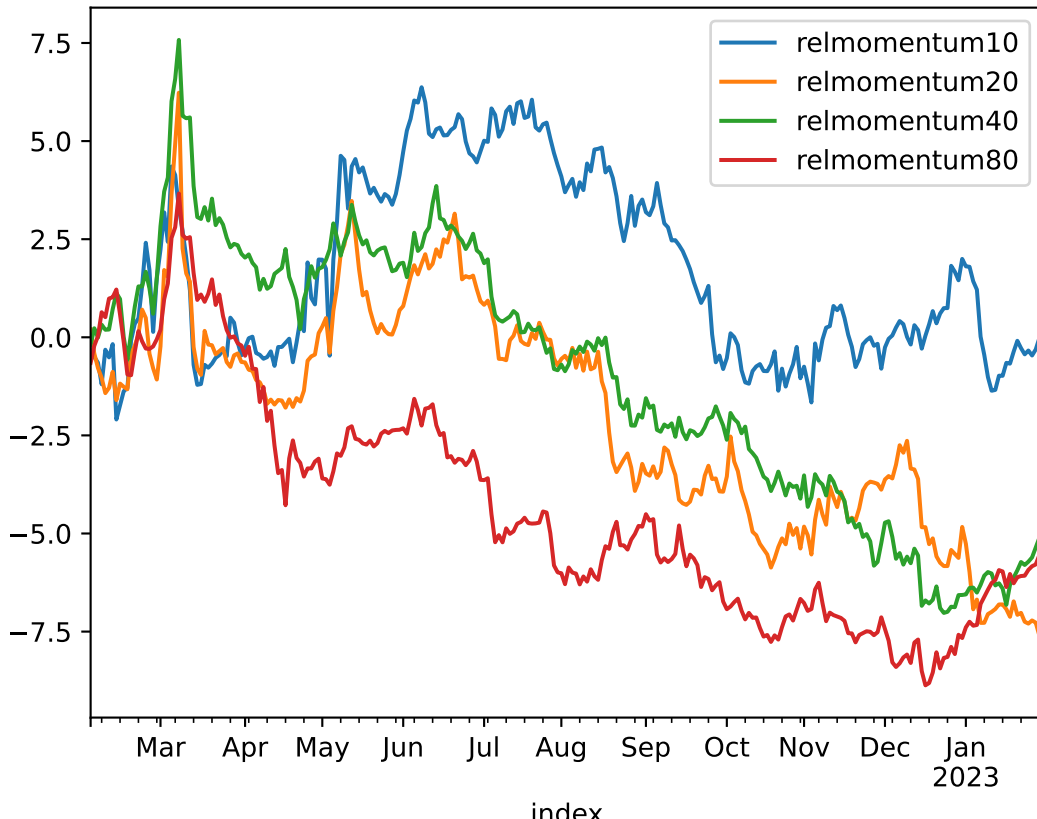
ann. SR {'relmomentum10': -5.04, 'relmomentum20': -6.32, 'relmomentum40': 4.85, 'relmomentum80': 7.73}



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

ann. mean {'relmomentum10': -0.592, 'relmomentum20': -7.545, 'relmomentum40': -5.122, 'relmomentum80': -5.5}  
ann. std {'relmomentum10': 8.996, 'relmomentum20': 8.328, 'relmomentum40': 6.632, 'relmomentum80': 5.669}  
ann. SR {'relmomentum10': -0.07, 'relmomentum20': -0.91, 'relmomentum40': -0.77, 'relmomentum80': -0.97}

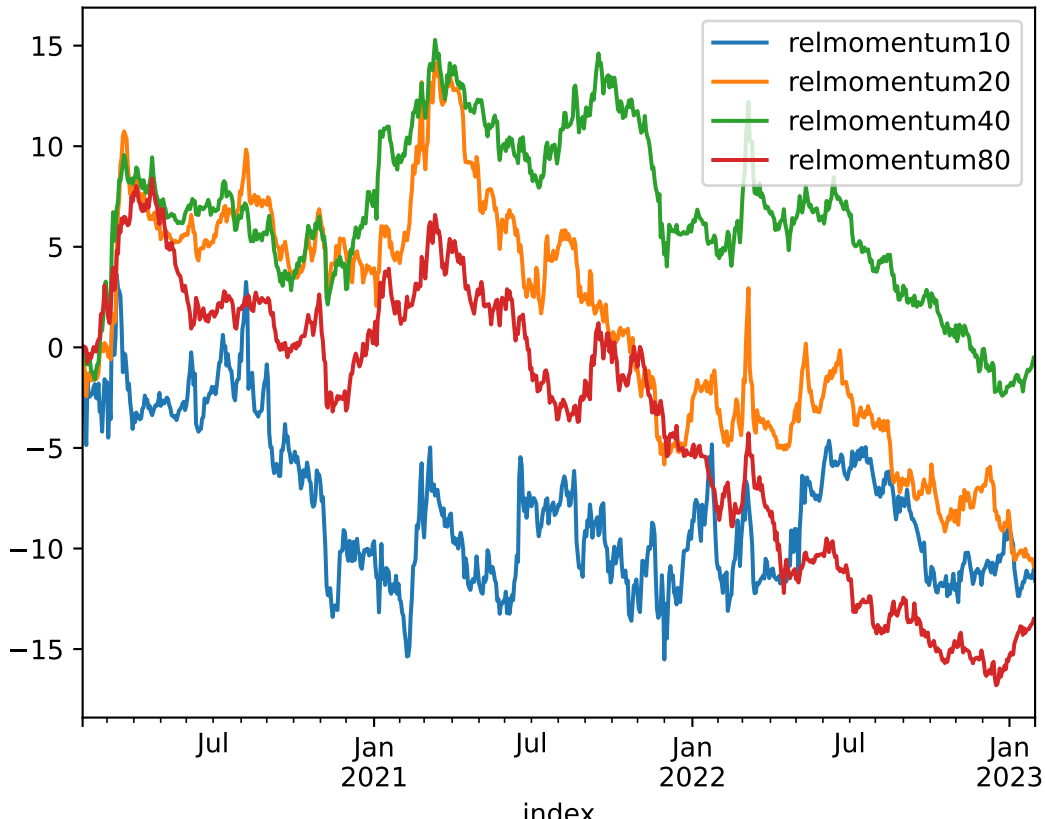


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -3.801, 'relmomentum20': -3.585, 'relmomentum40': -0.191, 'relmomentum80': -4.425}

ann. std {'relmomentum10': 12.41, 'relmomentum20': 8.899, 'relmomentum40': 7.419, 'relmomentum80': 6.861}

ann. SR {'relmomentum10': -0.31, 'relmomentum20': -0.4, 'relmomentum40': -0.03, 'relmomentum80': -0.64}

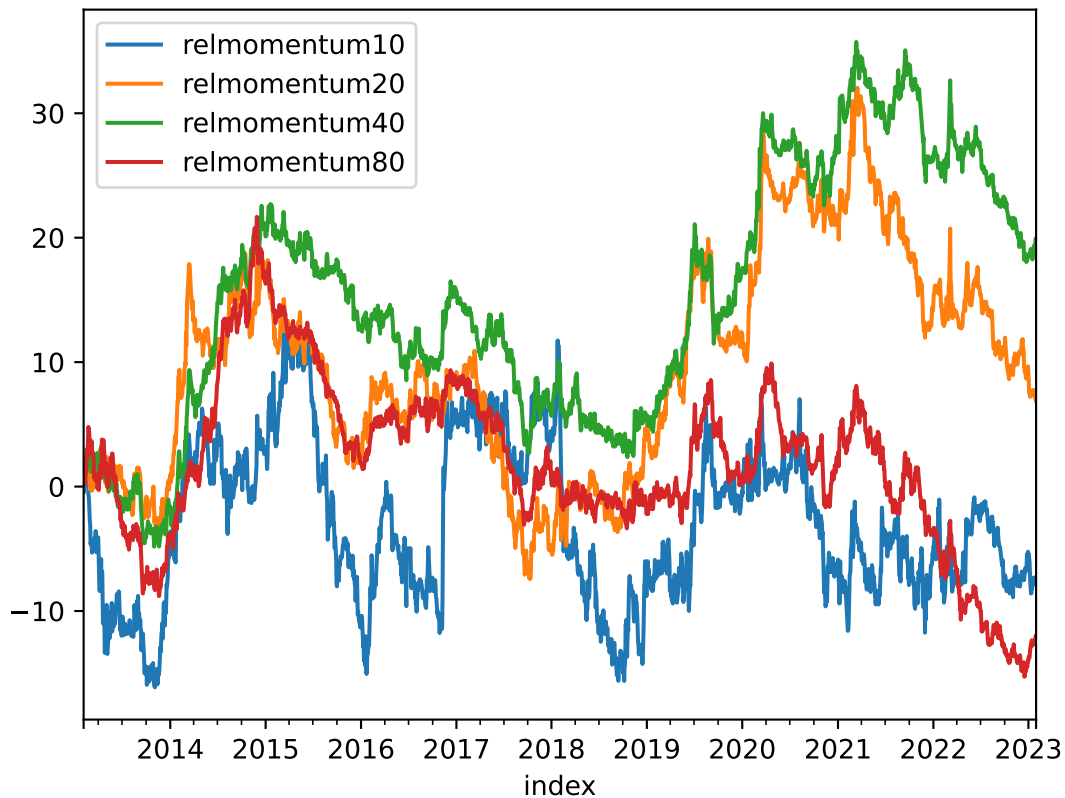


Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -0.77, 'relmomentum20': 0.671, 'relmomentum40': 1.951, 'relmomentum80': -1.179}

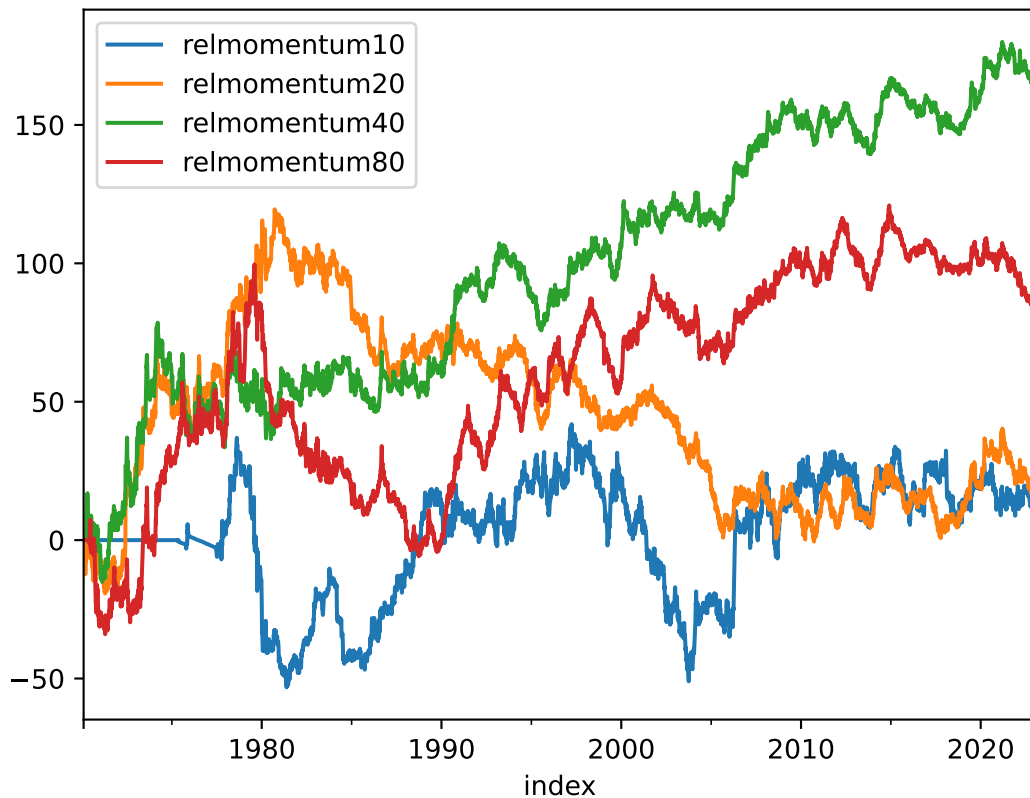
ann. std {'relmomentum10': 12.849, 'relmomentum20': 8.931, 'relmomentum40': 7.322, 'relmomentum80': 6.765}

ann. SR {'relmomentum10': -0.06, 'relmomentum20': 0.08, 'relmomentum40': 0.27, 'relmomentum80': -0.17}

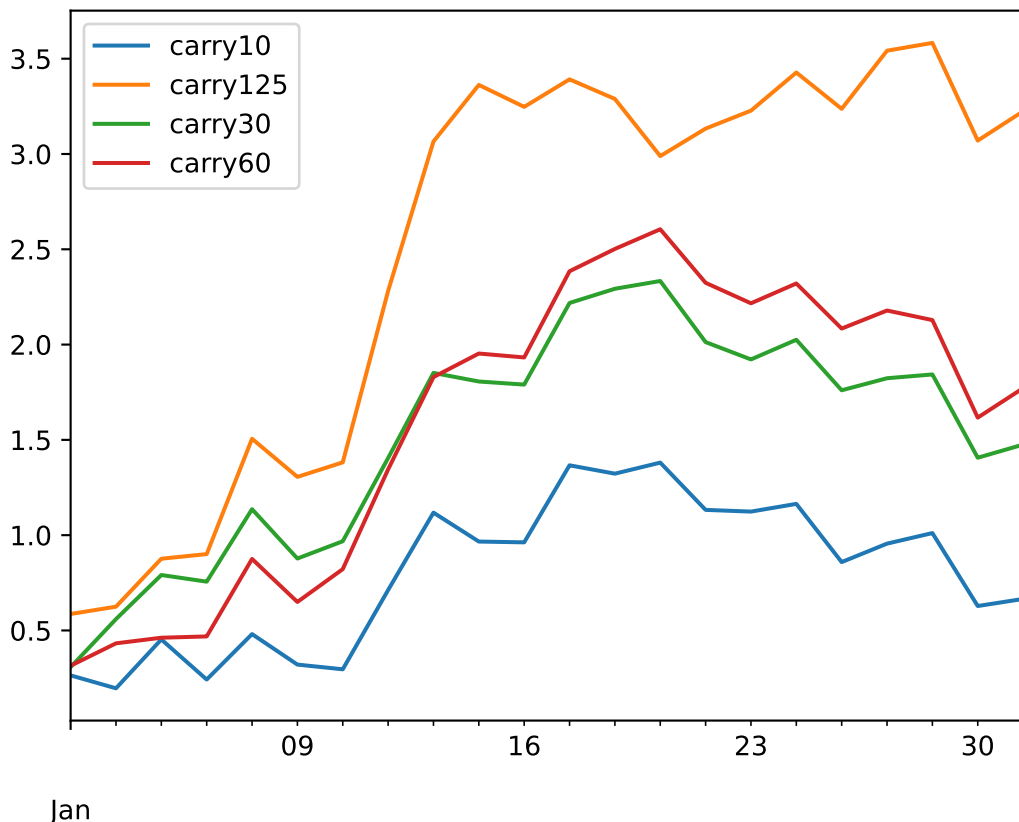


Total Trading Rule P&L for period '99Y'

ann. mean {'relmomentum10': 0.236, 'relmomentum20': 0.279, 'relmomentum40': 3.039, 'relmomentum80': 1.615}  
ann. std {'relmomentum10': 13.315, 'relmomentum20': 11.509, 'relmomentum40': 10.779, 'relmomentum80': 11.05}  
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.28, 'relmomentum80': 0.15}



Total Trading Rule P&L for period 'YTD'  
ann. mean {'carry10': 7.742, 'carry125': 37.515, 'carry30': 17.166, 'carry60': 20.612}  
ann. std {'carry10': 3.652, 'carry125': 5.502, 'carry30': 3.994, 'carry60': 4.168}  
ann. SR {'carry10': 2.12, 'carry125': 6.82, 'carry30': 4.3, 'carry60': 4.95}

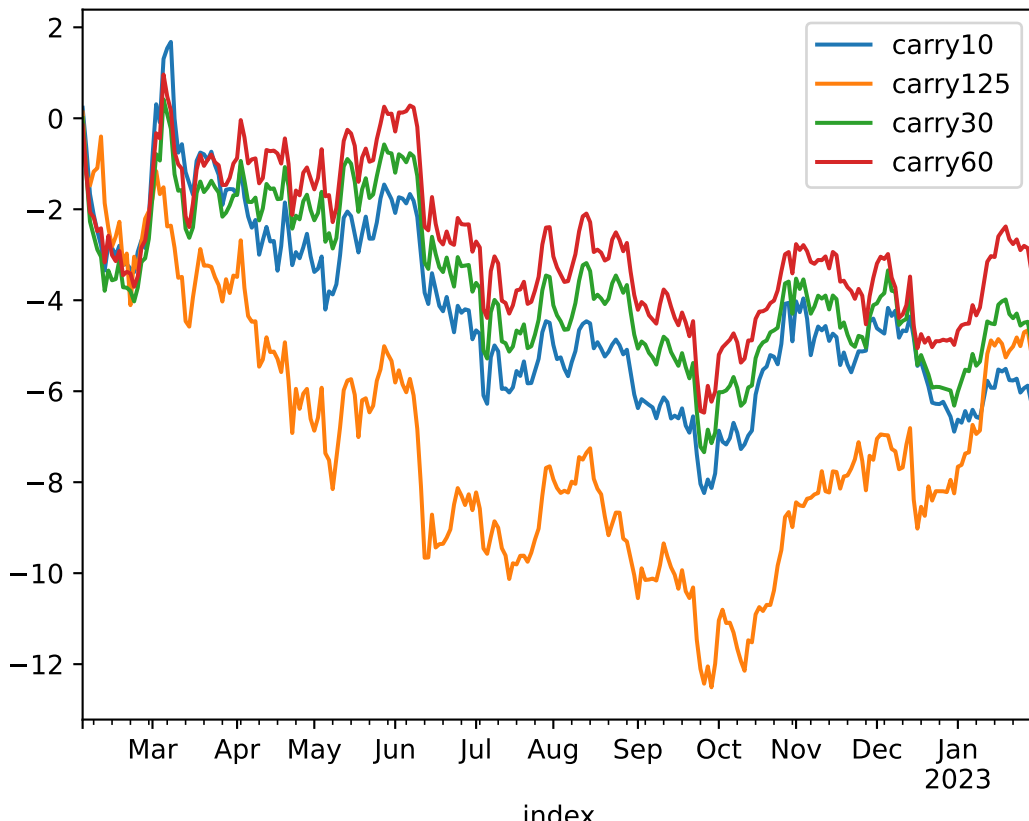


Total Trading Rule P&L for period '1Y'

ann. mean {'carry10': -6.128, 'carry125': -4.944, 'carry30': -4.767, 'carry60': -3.162}

ann. std {'carry10': 6.78, 'carry125': 7.686, 'carry30': 6.561, 'carry60': 6.712}

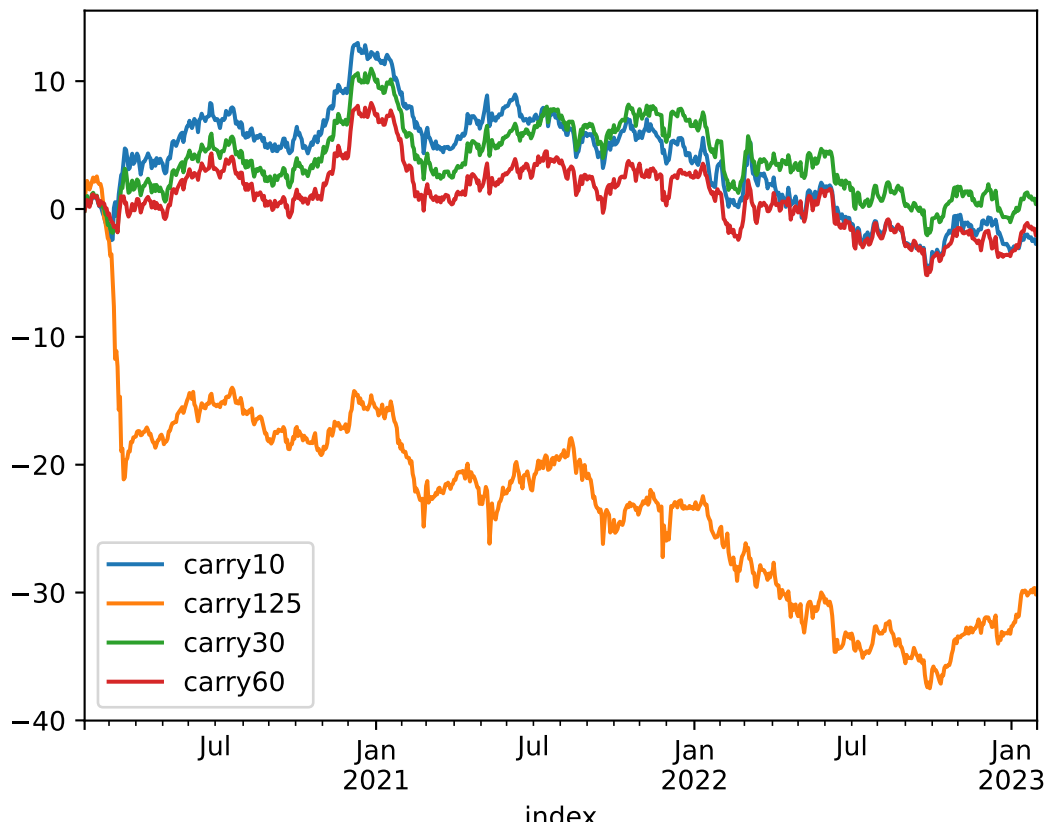
ann. SR {'carry10': -0.9, 'carry125': -0.64, 'carry30': -0.73, 'carry60': -0.47}



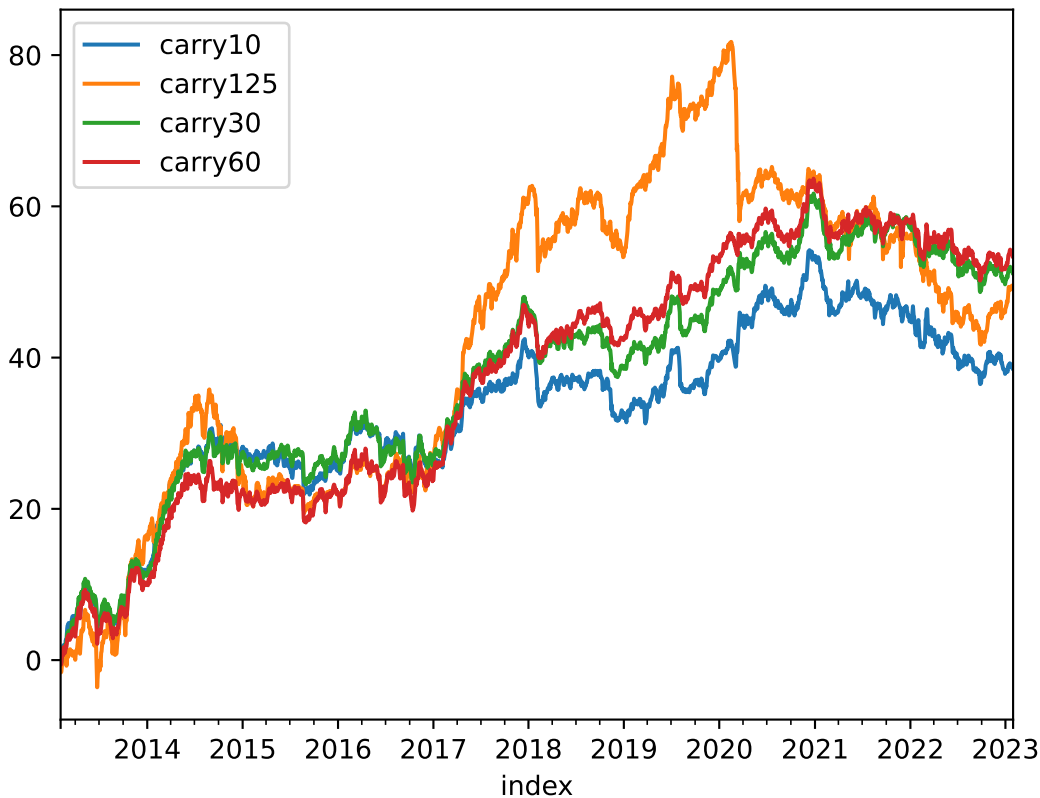


Total Trading Rule P&L for period '3Y'

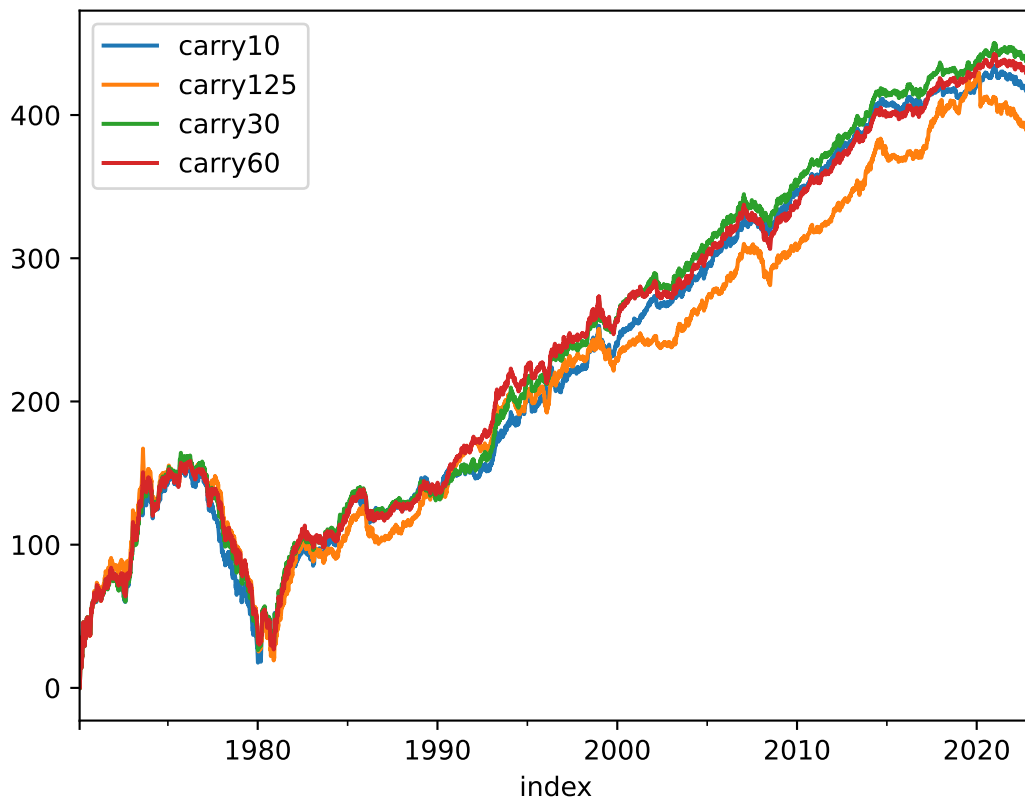
ann. mean	{'carry10': -0.886, 'carry125': -9.822, 'carry30': 0.145, 'carry60': -0.629}
ann. std	{'carry10': 6.828, 'carry125': 9.406, 'carry30': 6.63, 'carry60': 6.564}
ann. SR	{'carry10': -0.13, 'carry125': -1.04, 'carry30': 0.02, 'carry60': -0.1}



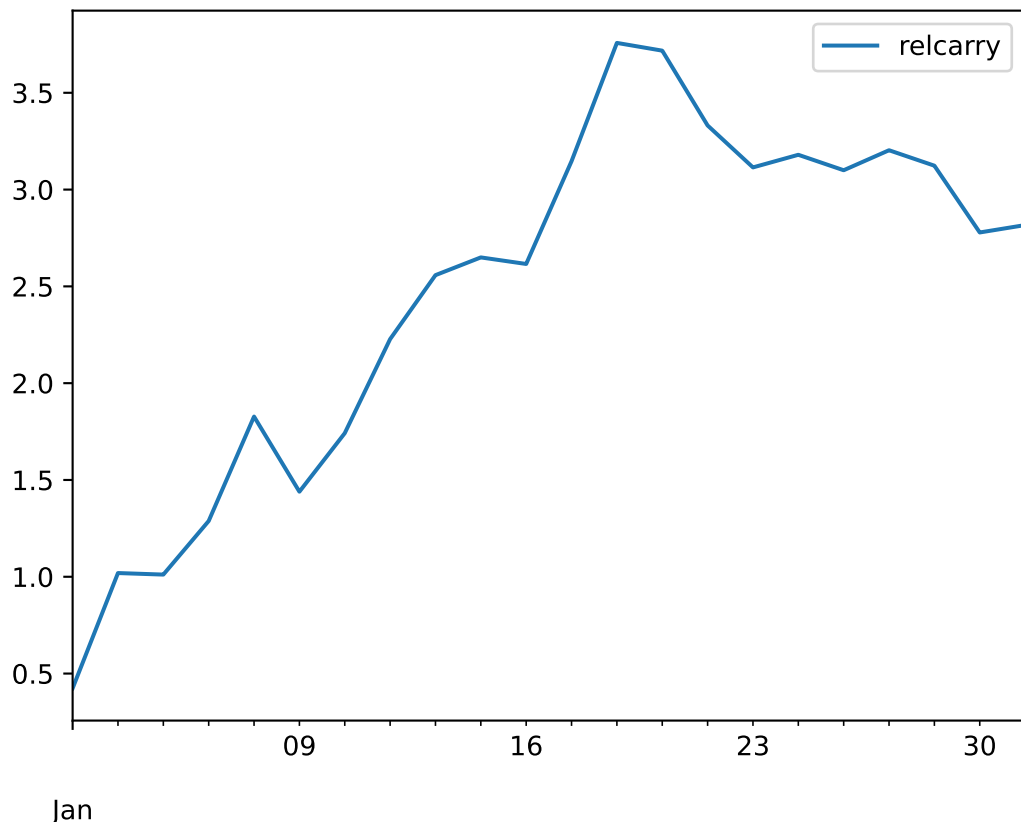
Total Trading Rule P&L for period '10Y'  
ann. mean {'carry10': 3.781, 'carry125': 4.83, 'carry30': 5.024, 'carry60': 5.249}  
ann. std {'carry10': 6.425, 'carry125': 9.129, 'carry30': 6.527, 'carry60': 6.497}  
ann. SR {'carry10': 0.59, 'carry125': 0.53, 'carry30': 0.77, 'carry60': 0.81}



Total Trading Rule P&L for period '99Y'  
ann. mean {'carry10': 7.754, 'carry125': 7.35, 'carry30': 8.144, 'carry60': 8.004}  
ann. std {'carry10': 11.832, 'carry125': 12.066, 'carry30': 11.844, 'carry60': 11.792}  
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': 32.775}  
ann. std {'relcarry': 5.106}  
ann. SR {'relcarry': 6.42}

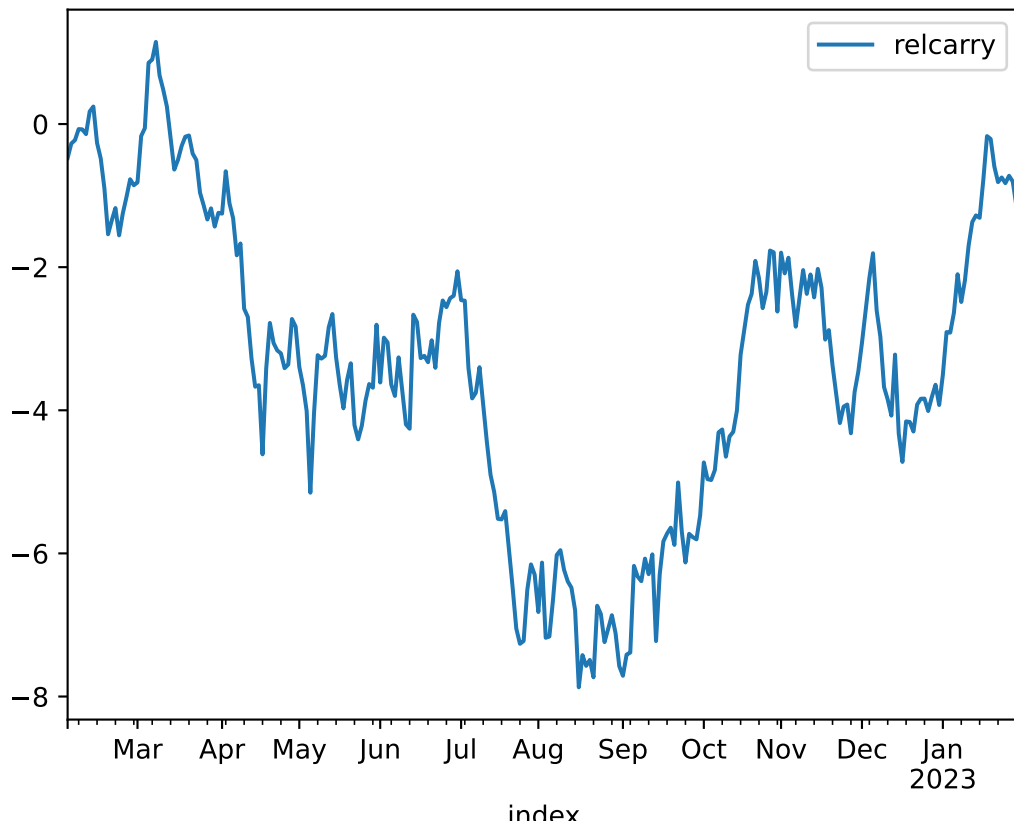


Total Trading Rule P&L for period '1Y'

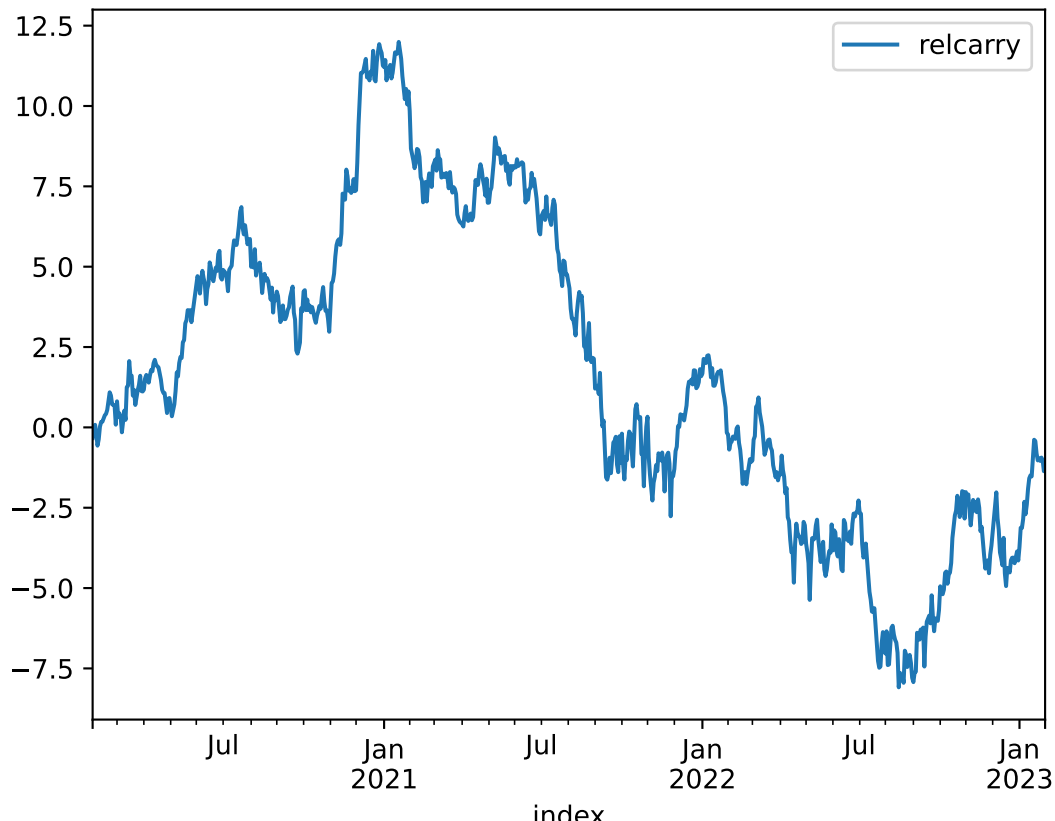
ann. mean {'relcarry': -1.093}

ann. std {'relcarry': 7.22}

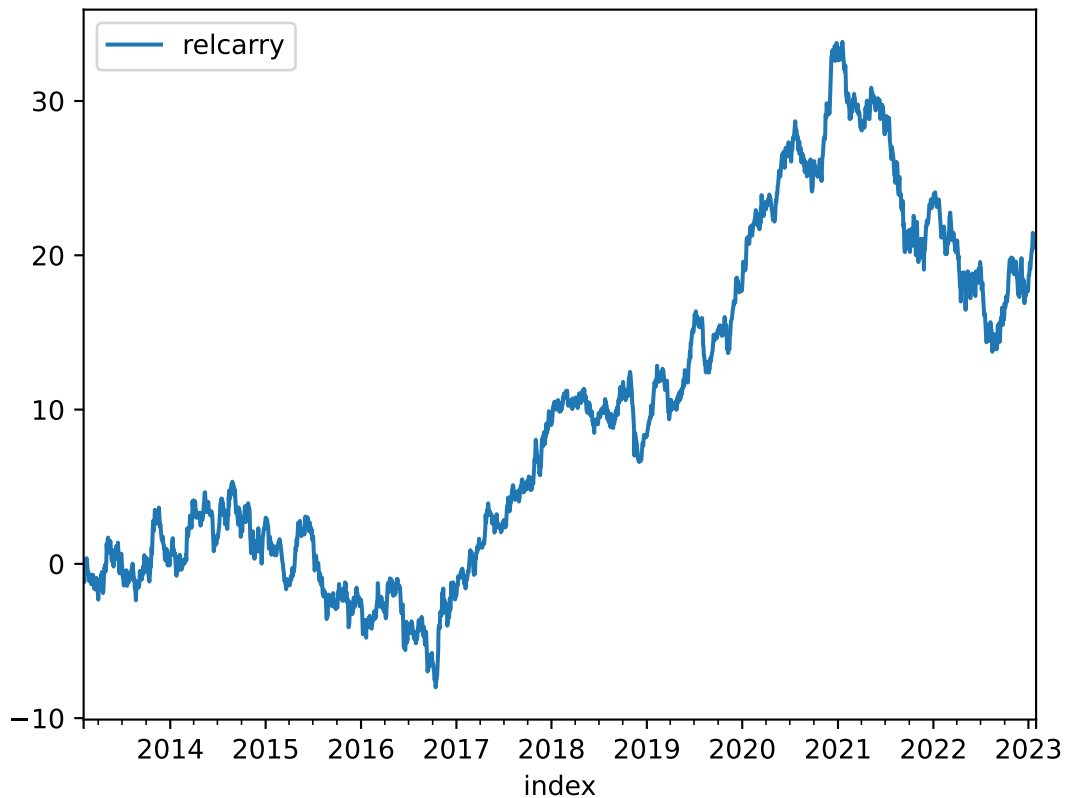
ann. SR {'relcarry': -0.15}



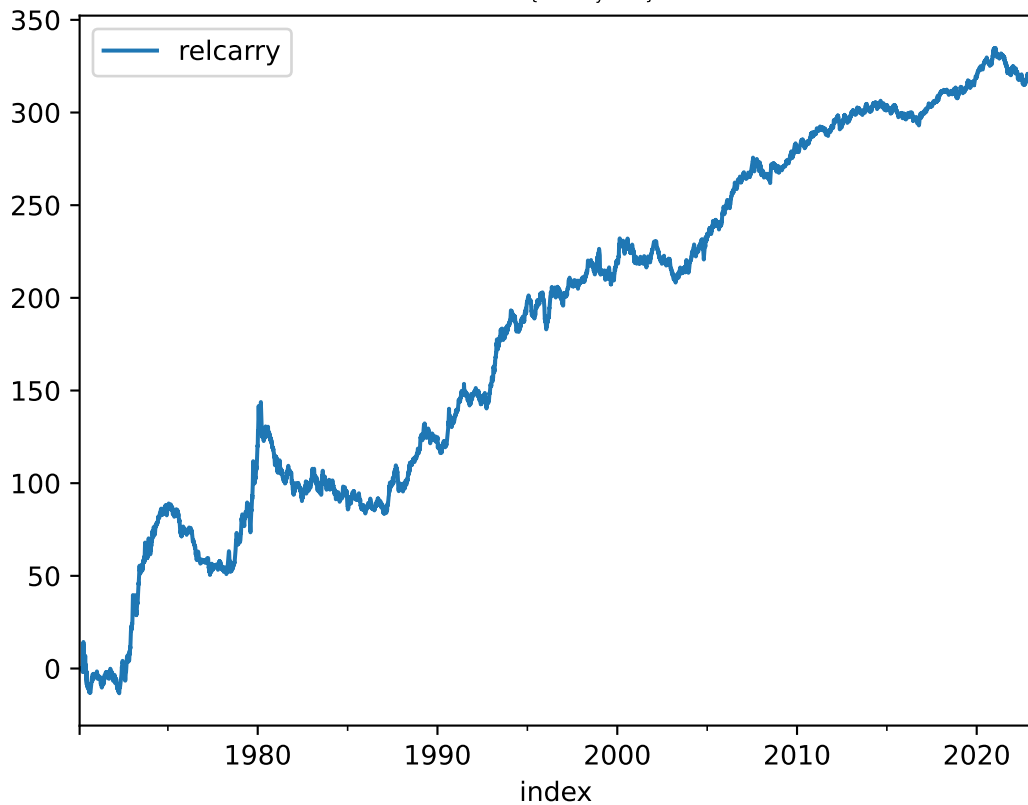
Total Trading Rule P&L for period '3Y'  
ann. mean {'relcarry': -0.434}  
ann. std {'relcarry': 6.842}  
ann. SR {'relcarry': -0.06}



Total Trading Rule P&L for period '10Y'  
ann. mean {'relcarry': 2.014}  
ann. std {'relcarry': 6.023}  
ann. SR {'relcarry': 0.33}

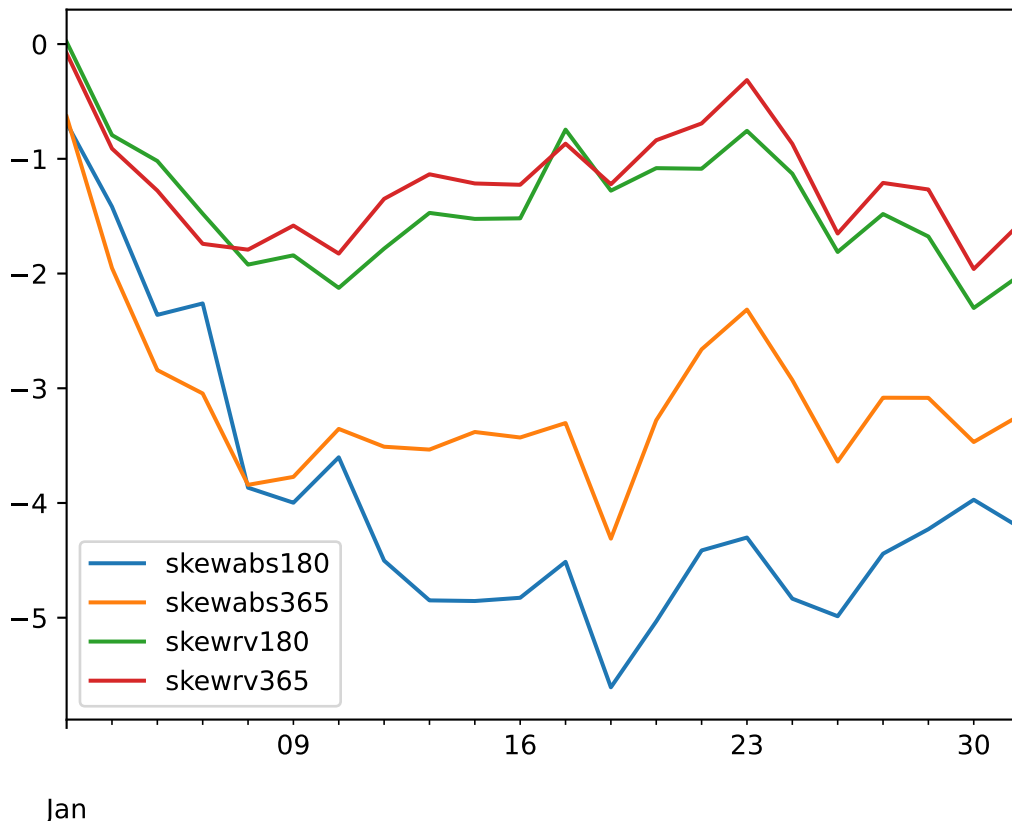


Total Trading Rule P&L for period '99Y'  
ann. mean {'relcarry': 5.954}  
ann. std {'relcarry': 9.881}  
ann. SR {'relcarry': 0.6}

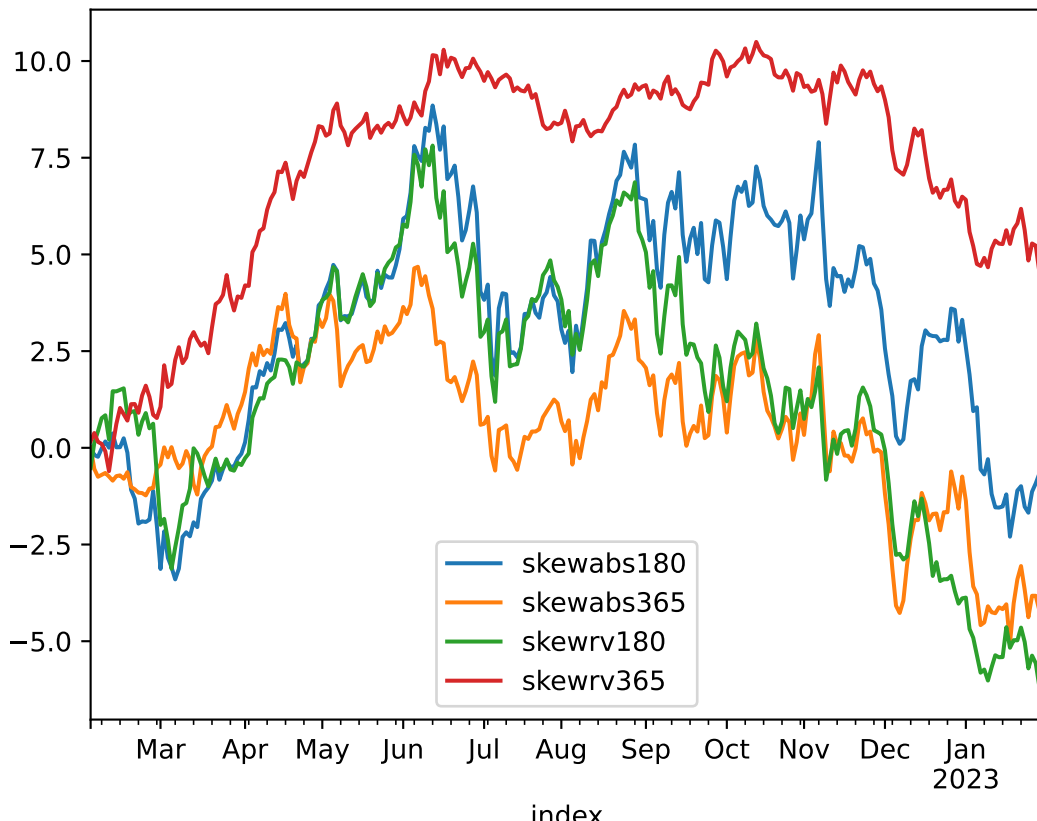




Total Trading Rule P&L for period 'YTD'  
ann. mean {'skewabs180': -48.992, 'skewabs365': -37.7, 'skewrv180': -23.506, 'skewrv365': -18.294}  
ann. std {'skewabs180': 9.61, 'skewabs365': 9.468, 'skewrv180': 6.52, 'skewrv365': 6.656}  
ann. SR {'skewabs180': -5.1, 'skewabs365': -3.98, 'skewrv180': -3.61, 'skewrv365': -2.75}



Total Trading Rule P&L for period '1Y'  
ann. mean {'skewabs180': -0.887, 'skewabs365': -3.921, 'skewrv180': -5.82, 'skewrv365': 4.846}  
ann. std {'skewabs180': 10.126, 'skewabs365': 8.343, 'skewrv180': 9.217, 'skewrv365': 5.249}  
ann. SR {'skewabs180': -0.09, 'skewabs365': -0.47, 'skewrv180': -0.63, 'skewrv365': 0.92}

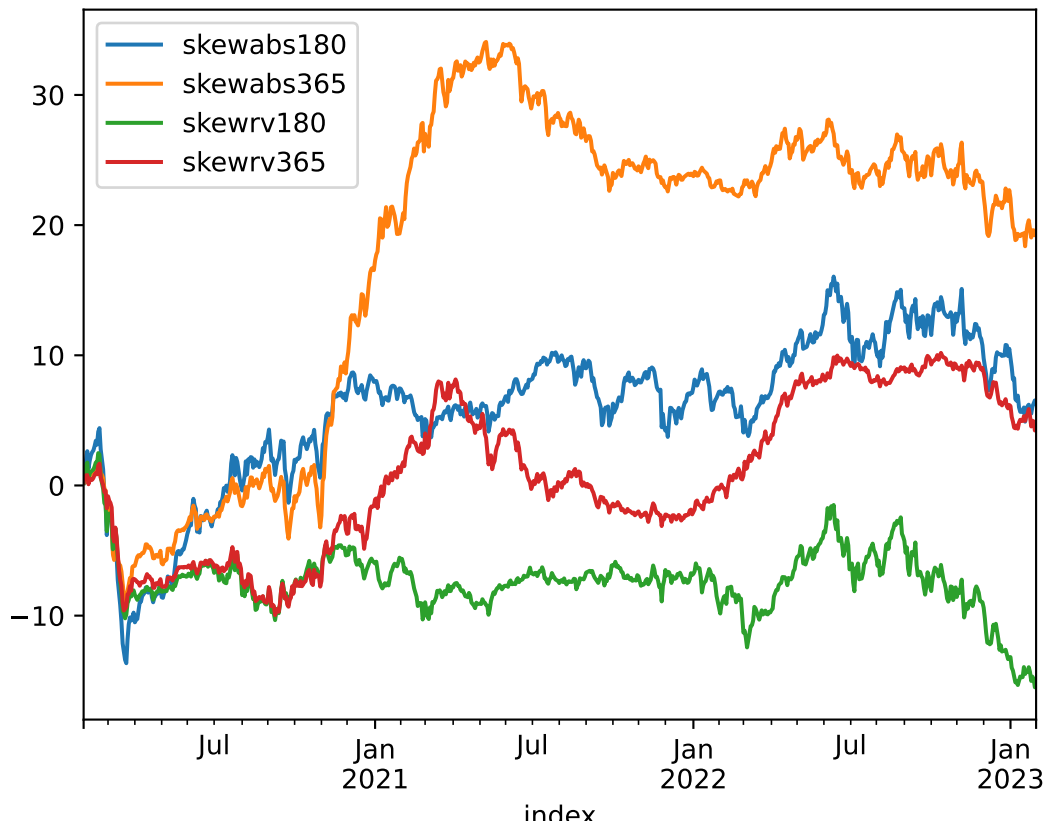


Total Trading Rule P&L for period '3Y'

ann. mean {'skewabs180': 2.061, 'skewabs365': 6.366, 'skewrv180': -4.984, 'skewrv365': 1.509}

ann. std {'skewabs180': 9.654, 'skewabs365': 8.913, 'skewrv180': 7.792, 'skewrv365': 6.648}

ann. SR {'skewabs180': 0.21, 'skewabs365': 0.71, 'skewrv180': -0.64, 'skewrv365': 0.23}

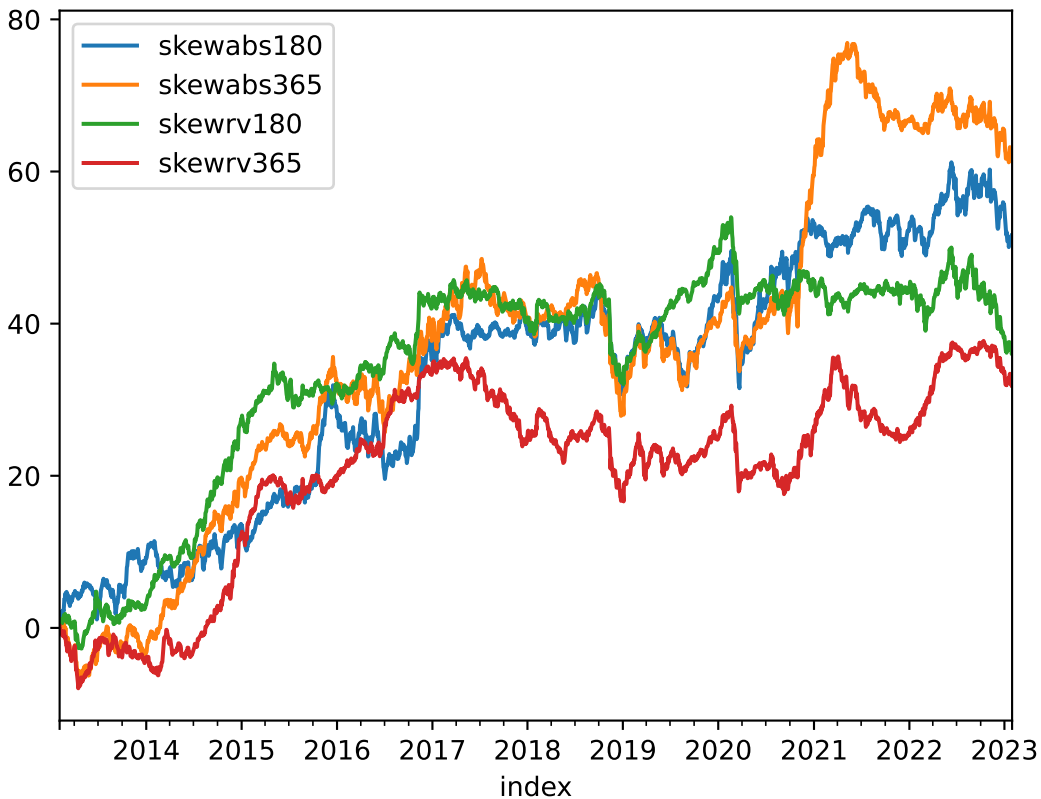


Total Trading Rule P&L for period '10Y'

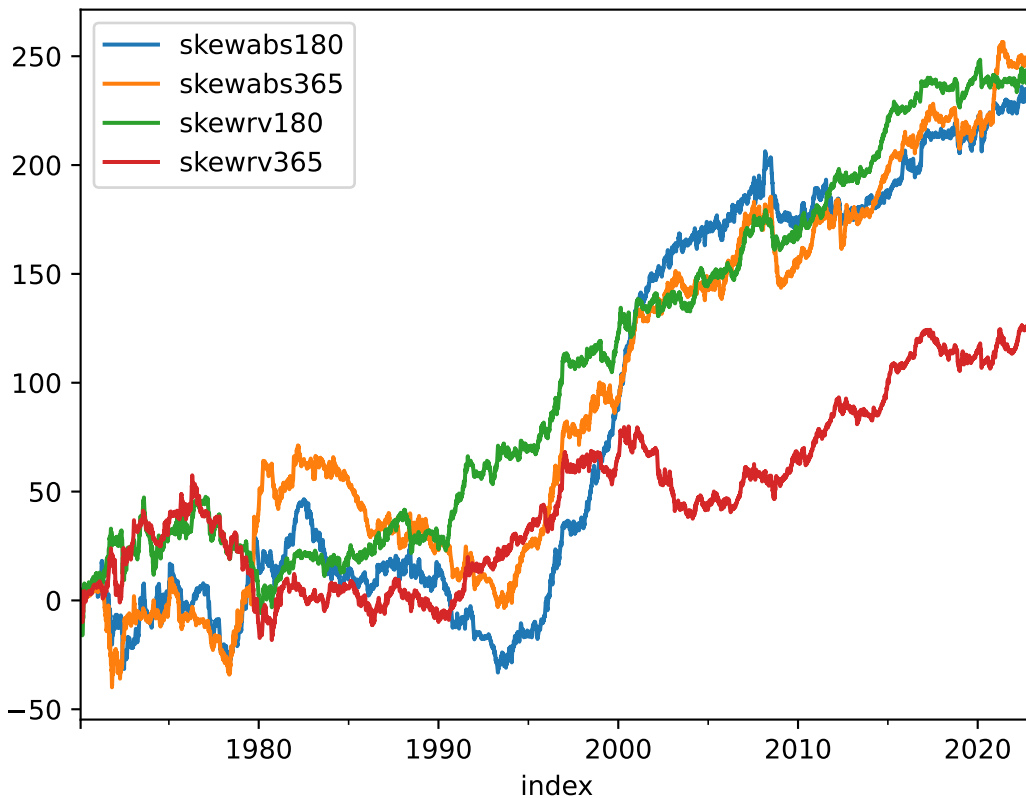
ann. mean {'skewabs180': 5.053, 'skewabs365': 6.116, 'skewrv180': 3.563, 'skewrv365': 3.158}

ann. std {'skewabs180': 8.061, 'skewabs365': 8.017, 'skewrv180': 6.583, 'skewrv365': 6.187}

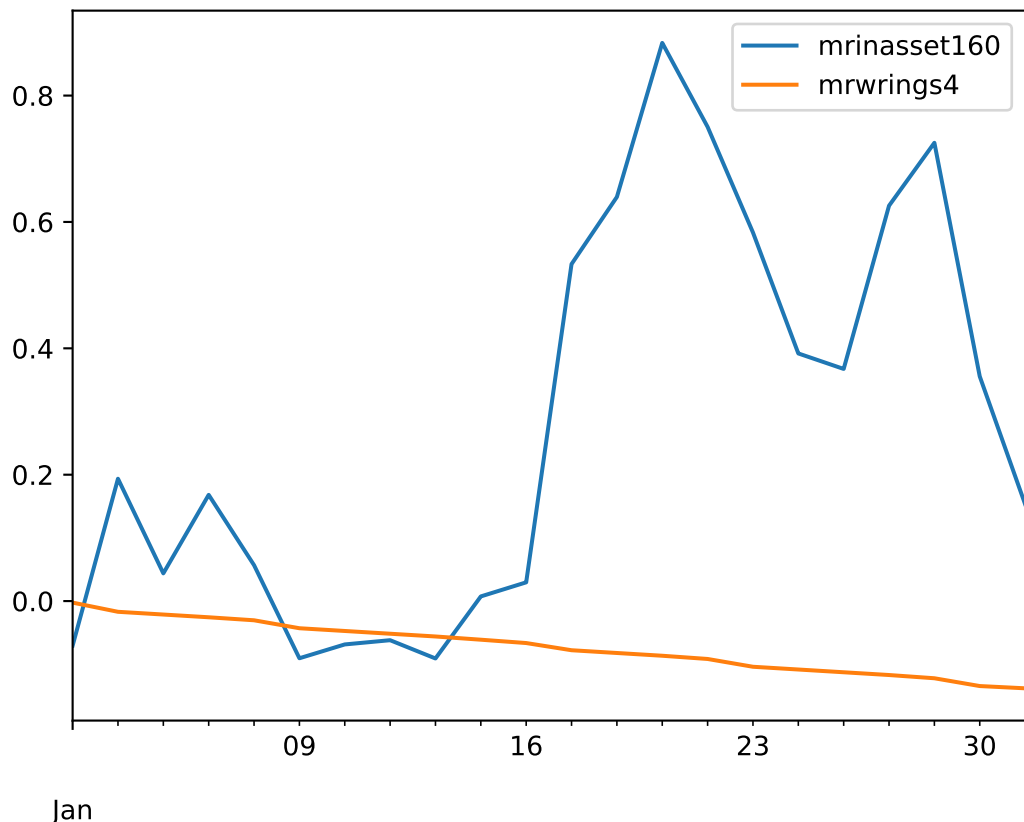
ann. SR {'skewabs180': 0.63, 'skewabs365': 0.76, 'skewrv180': 0.54, 'skewrv365': 0.51}



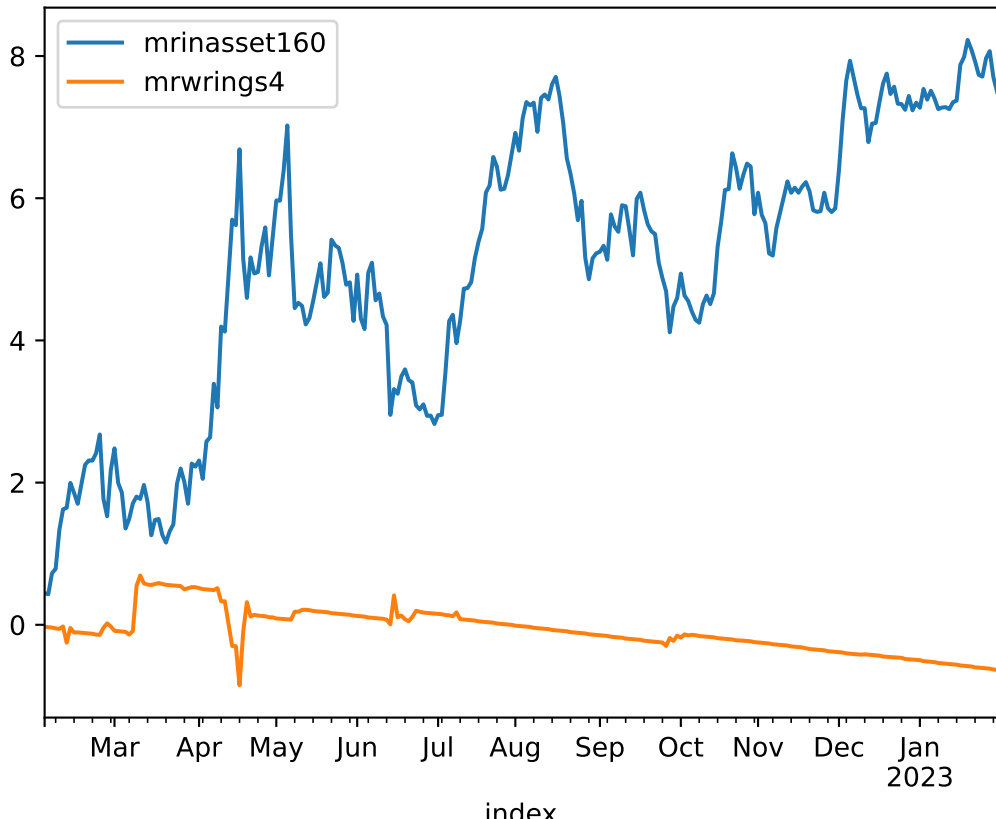
Total Trading Rule P&L for period '99Y'  
ann. mean {'skewabs180': 4.189, 'skewabs365': 4.48, 'skewrv180': 4.271, 'skewrv365': 2.241}  
ann. std {'skewabs180': 10.789, 'skewabs365': 10.296, 'skewrv180': 9.477, 'skewrv365': 8.789}  
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.44, 'skewrv180': 0.45, 'skewrv365': 0.25}



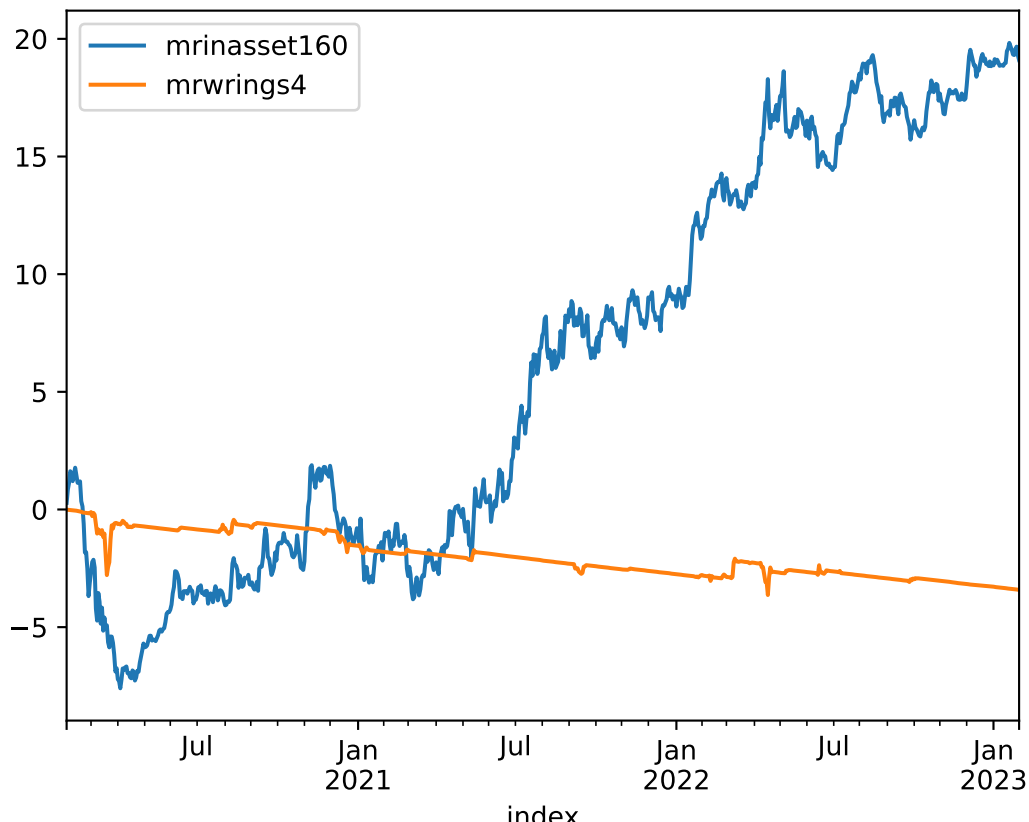
Total Trading Rule P&L for period 'YTD'  
ann. mean {'mrinasset160': 1.785, 'mrwrings4': -1.606}  
ann. std {'mrinasset160': 3.159, 'mrwrings4': 0.058}  
ann. SR {'mrinasset160': 0.57, 'mrwrings4': -27.79}



Total Trading Rule P&L for period '1Y'  
ann. mean {'mrinasset160': 7.382, 'mrwrings4': -0.623}  
ann. std {'mrinasset160': 5.918, 'mrwrings4': 1.483}  
ann. SR {'mrinasset160': 1.25, 'mrwrings4': -0.42}

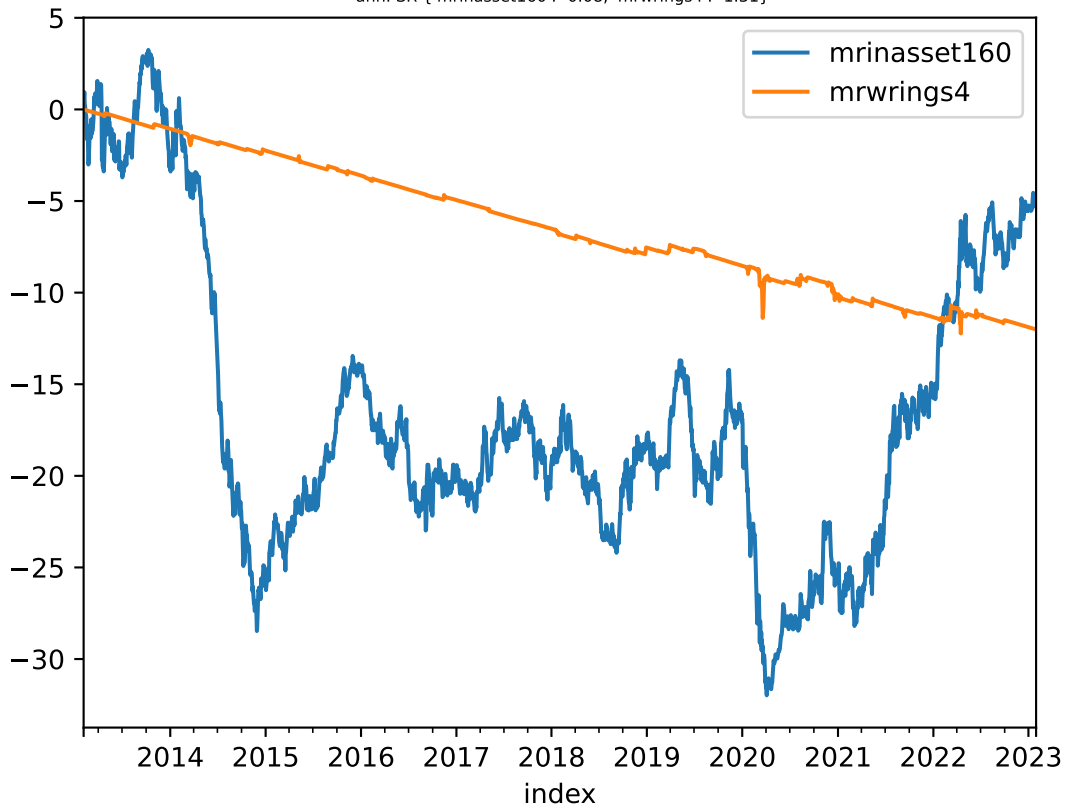


Total Trading Rule P&L for period '3Y'  
ann. mean {'mrinasset160': 6.252, 'mrwrings4': -1.118}  
ann. std {'mrinasset160': 6.78, 'mrwrings4': 1.517}  
ann. SR {'mrinasset160': 0.92, 'mrwrings4': -0.74}





Total Trading Rule P&L for period '10Y'  
ann. mean {'mrinasset160': -0.519, 'mrwrings4': -1.179}  
ann. std {'mrinasset160': 6.581, 'mrwrings4': 0.899}  
ann. SR {'mrinasset160': -0.08, 'mrwrings4': -1.31}



Total Trading Rule P&L for period '99Y'  
ann. mean {'mrinasset160': -3.26, 'mrwrings4': -2.312}  
ann. std {'mrinasset160': 11.162, 'mrwrings4': 2.623}  
ann. SR {'mrinasset160': -0.29, 'mrwrings4': -0.88}

