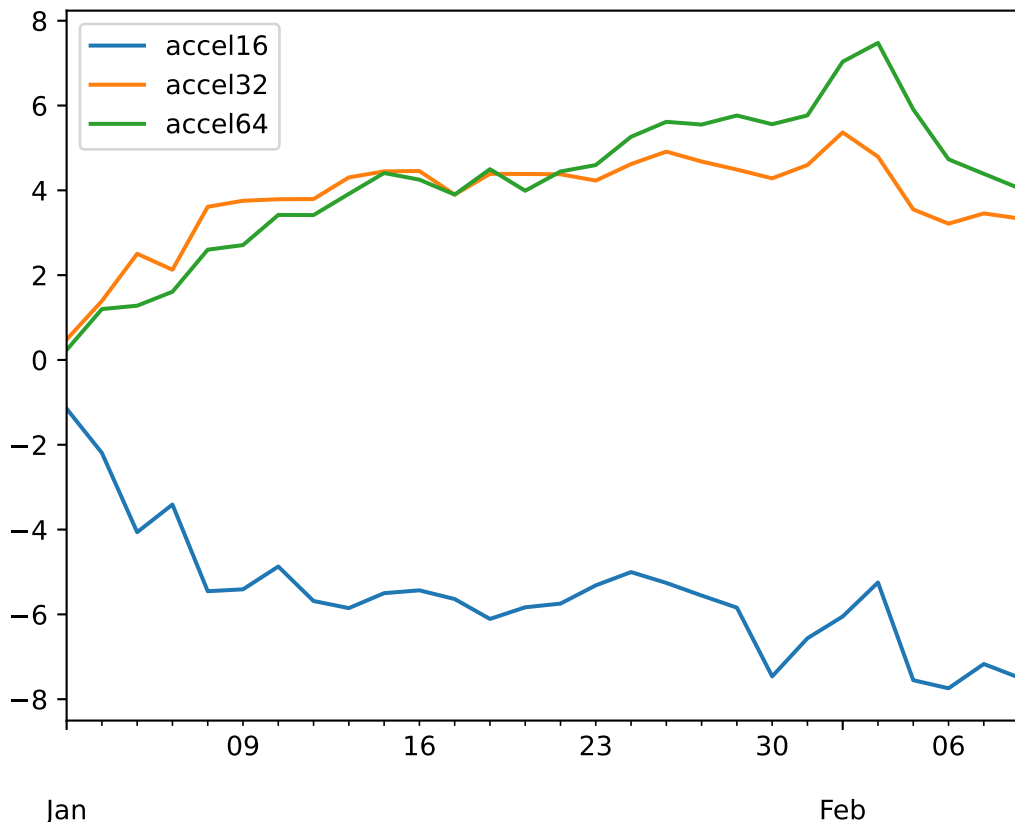
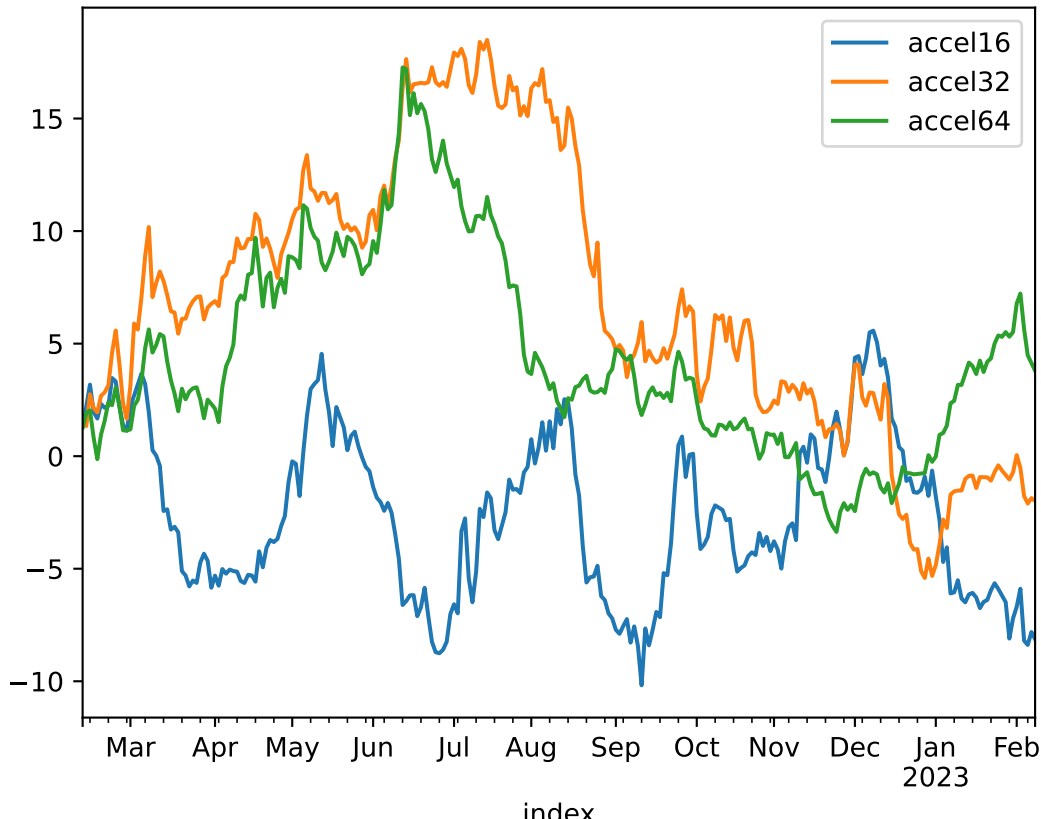


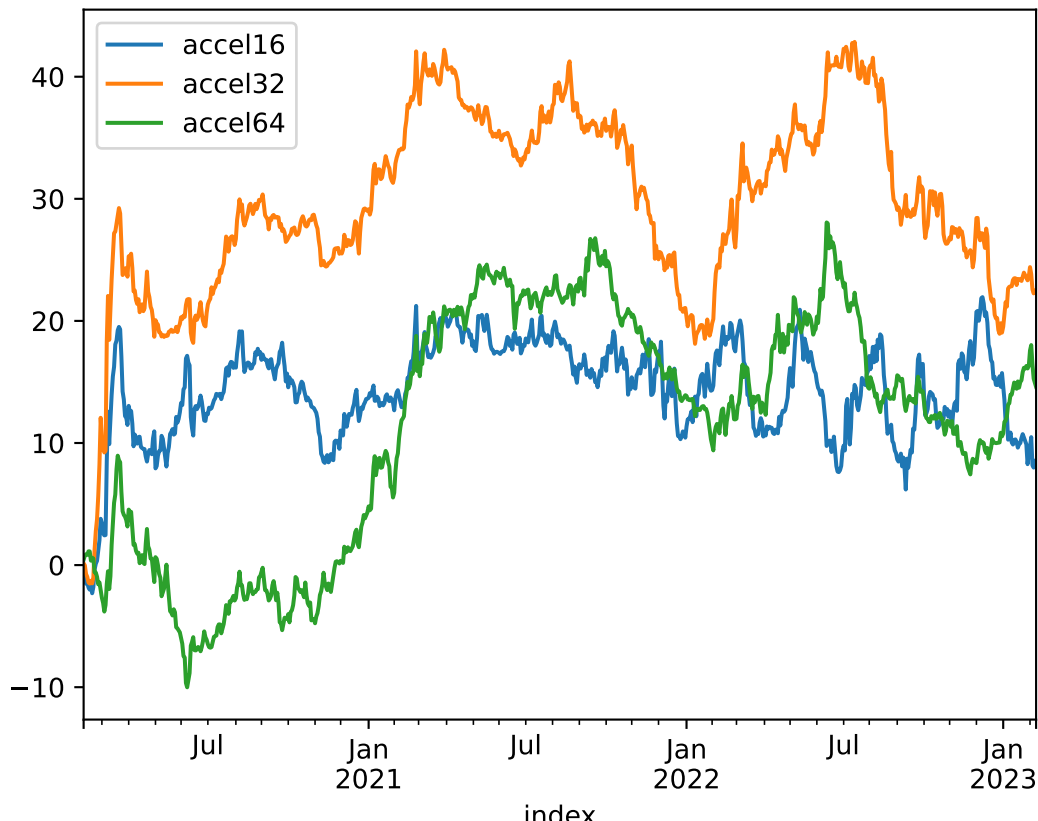
Total Trading Rule P&L for period 'YTD'
ann. mean {'accel16': -68.483, 'accel32': 30.512, 'accel64': 37.036}
ann. std {'accel16': 13.974, 'accel32': 8.839, 'accel64': 9.78}
ann. SR {'accel16': -4.9, 'accel32': 3.45, 'accel64': 3.79}



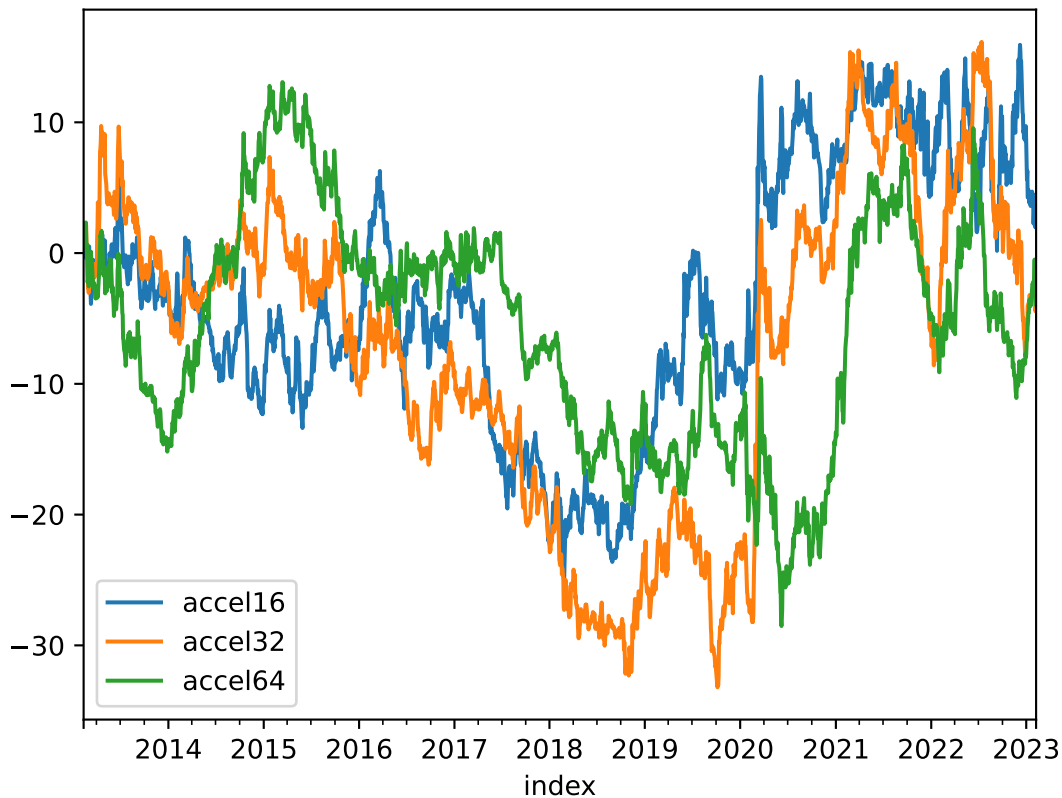
Total Trading Rule P&L for period '1Y'
ann. mean {'accel16': -8.007, 'accel32': -1.951, 'accel64': 3.741}
ann. std {'accel16': 16.128, 'accel32': 14.404, 'accel64': 11.821}
ann. SR {'accel16': -0.5, 'accel32': -0.14, 'accel64': 0.32}



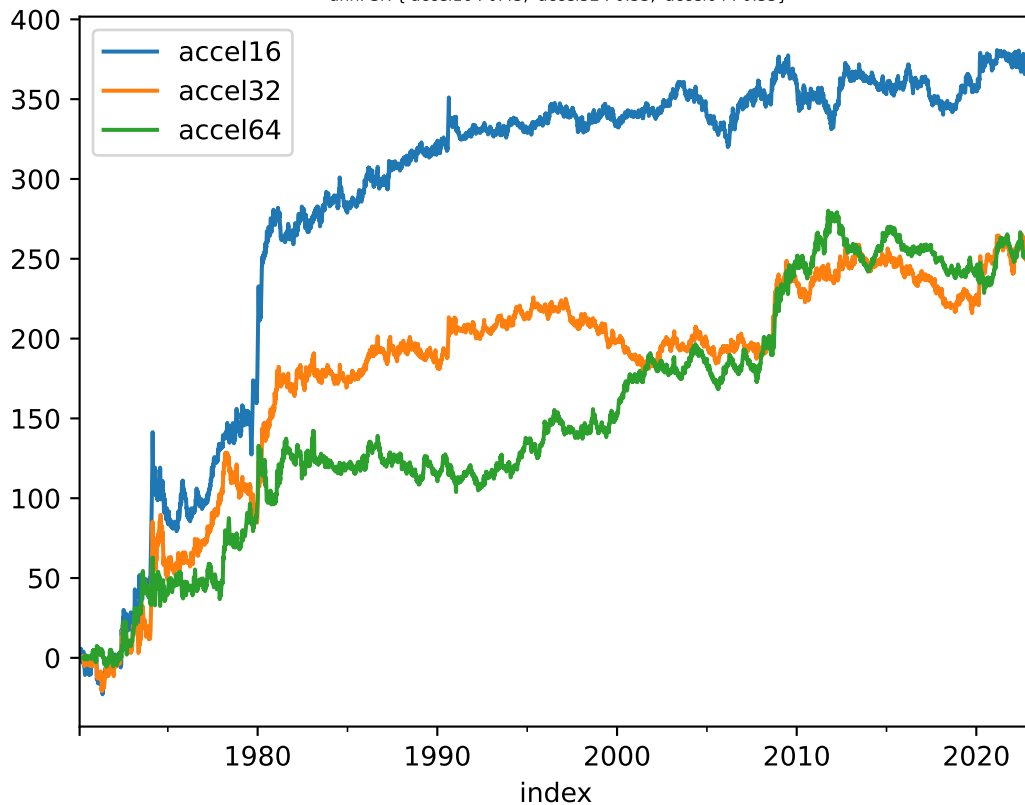
Total Trading Rule P&L for period '3Y'
ann. mean {'accel16': 2.693, 'accel32': 7.316, 'accel64': 4.772}
ann. std {'accel16': 14.822, 'accel32': 14.273, 'accel64': 11.4}
ann. SR {'accel16': 0.18, 'accel32': 0.51, 'accel64': 0.42}



Total Trading Rule P&L for period '10Y'
ann. mean {'accel16': 0.218, 'accel32': -0.425, 'accel64': -0.385}
ann. std {'accel16': 11.961, 'accel32': 11.186, 'accel64': 9.605}
ann. SR {'accel16': 0.02, 'accel32': -0.04, 'accel64': -0.04}



Total Trading Rule P&L for period '99Y'
ann. mean {'accel16': 6.807, 'accel32': 4.531, 'accel64': 4.686}
ann. std {'accel16': 15.695, 'accel32': 13.781, 'accel64': 13.301}
ann. SR {'accel16': 0.43, 'accel32': 0.33, 'accel64': 0.35}

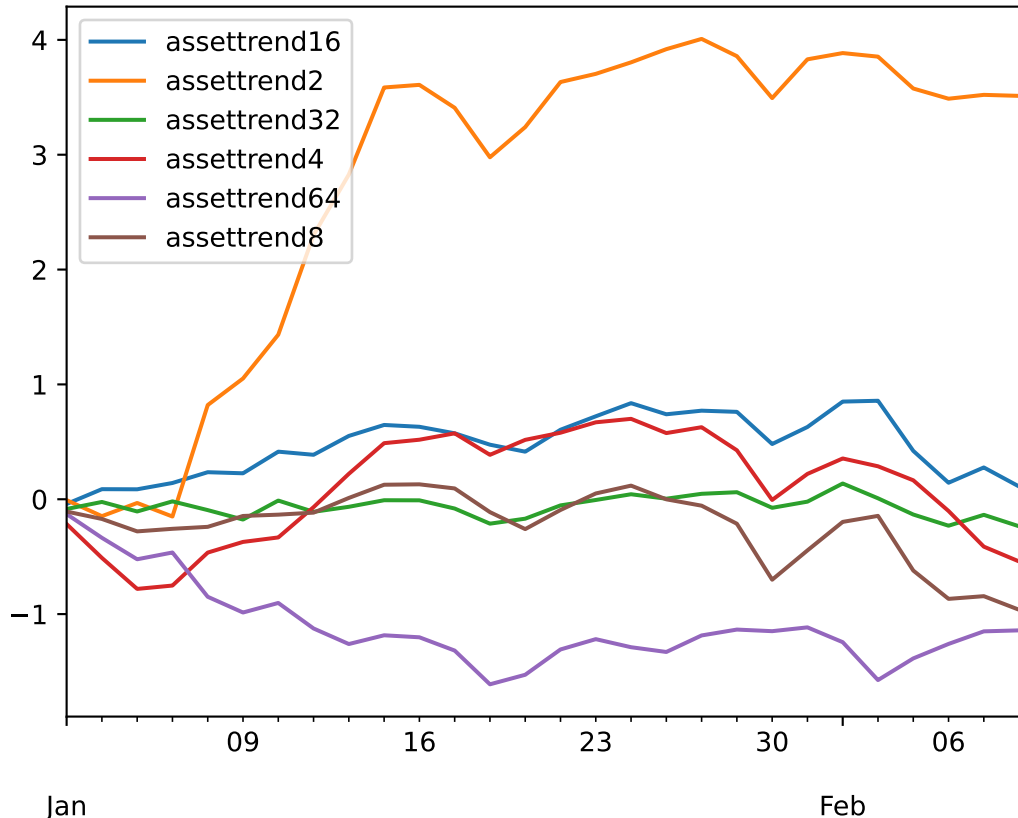


Total Trading Rule P&L for period 'YTD'

ann. mean {'assettrend16': 1.015, 'assettrend2': 32.114, 'assettrend32': -2.153, 'assettrend4': -4.952, 'assettrend64': -10.438, 'assettrend8': -8.799}

ann. std {'assettrend16': 2.492, 'assettrend2': 5.506, 'assettrend32': 1.494, 'assettrend4': 3.233, 'assettrend64': 2.545, 'assettrend8': 2.862}

ann. SR {'assettrend16': 0.41, 'assettrend2': 5.83, 'assettrend32': -1.44, 'assettrend4': -1.53, 'assettrend64': -4.1, 'assettrend8': -3.07}

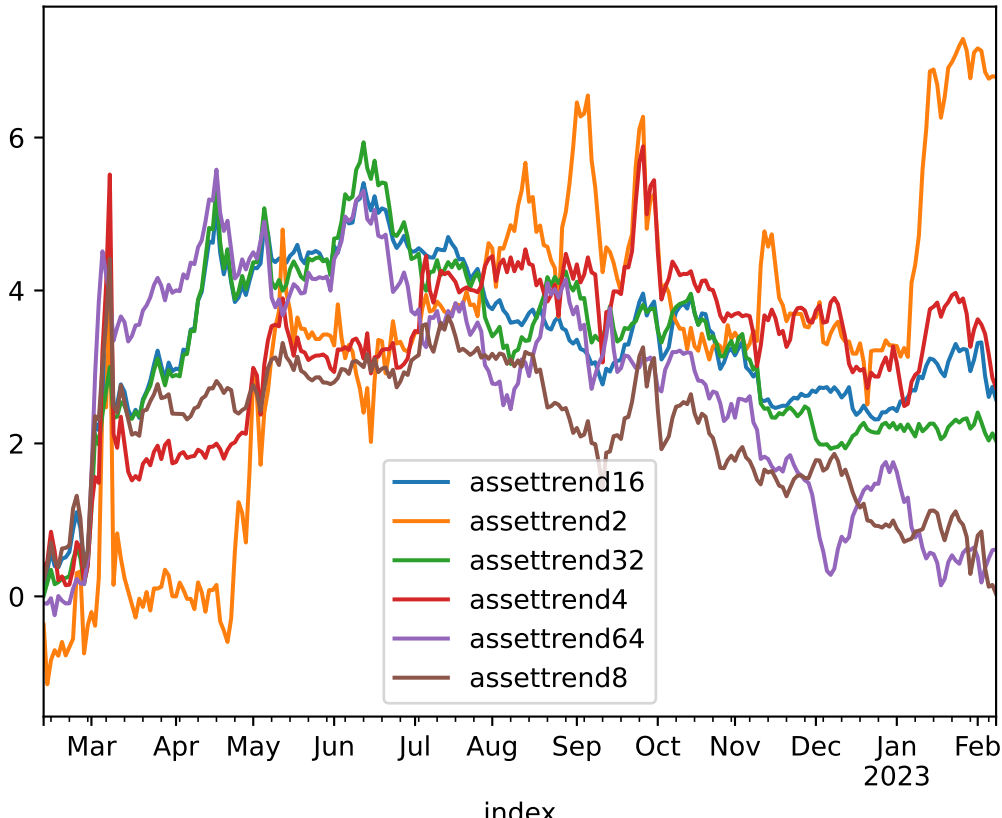


Total Trading Rule P&L for period '1Y'

ann. mean {'assettrend16': 2.535, 'assettrend2': 6.689, 'assettrend32': 2.001, 'assettrend4': 2.685, 'assettrend64': 0.604, 'assettrend8': 0.03}

ann. std {'assettrend16': 3.004, 'assettrend2': 7.554, 'assettrend32': 3.179, 'assettrend4': 5.594, 'assettrend64': 3.693, 'assettrend8': 3.697}

ann. SR {'assettrend16': 0.84, 'assettrend2': 0.89, 'assettrend32': 0.63, 'assettrend4': 0.48, 'assettrend64': 0.16, 'assettrend8': 0.01}

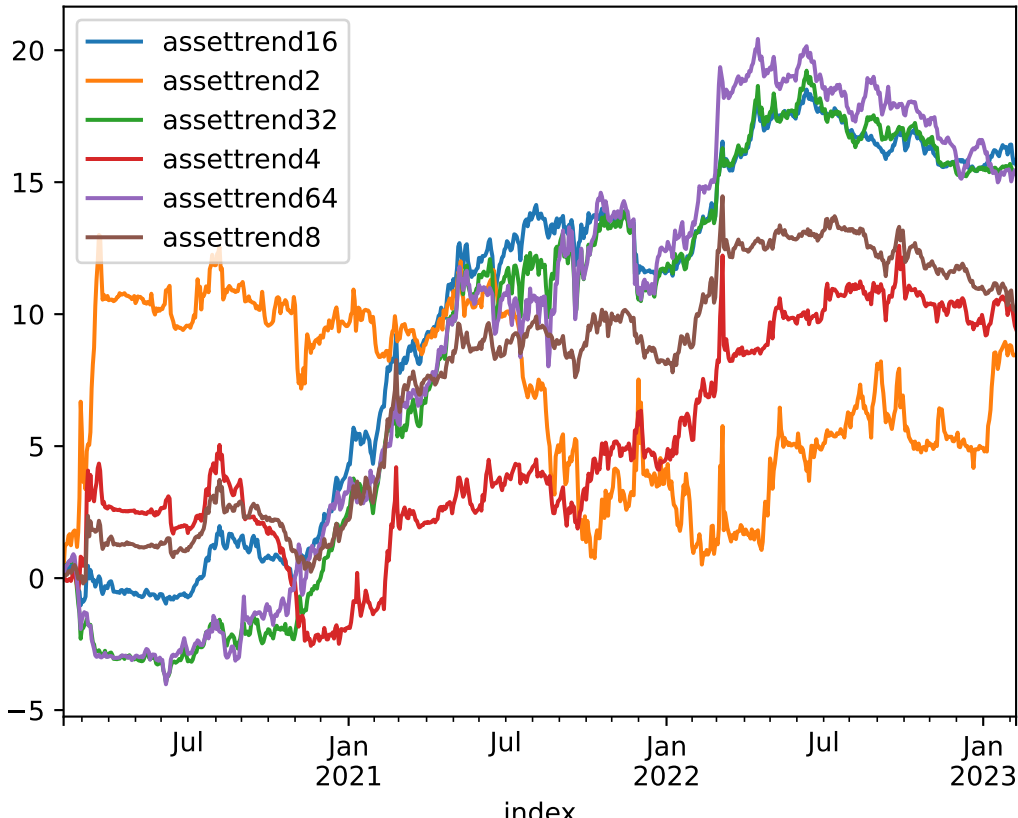


Total Trading Rule P&L for period '3Y'

ann. mean {'assettrend16': 5.127, 'assettrend2': 2.765, 'assettrend32': 5.009, 'assettrend4': 3.084, 'assettrend64': 5.055, 'assettrend8': 3.296}

ann. std {'assettrend16': 3.528, 'assettrend2': 7.661, 'assettrend32': 4.326, 'assettrend4': 5.276, 'assettrend64': 5.115, 'assettrend8': 3.727}

ann. SR {'assettrend16': 1.45, 'assettrend2': 0.36, 'assettrend32': 1.16, 'assettrend4': 0.58, 'assettrend64': 0.99, 'assettrend8': 0.88}

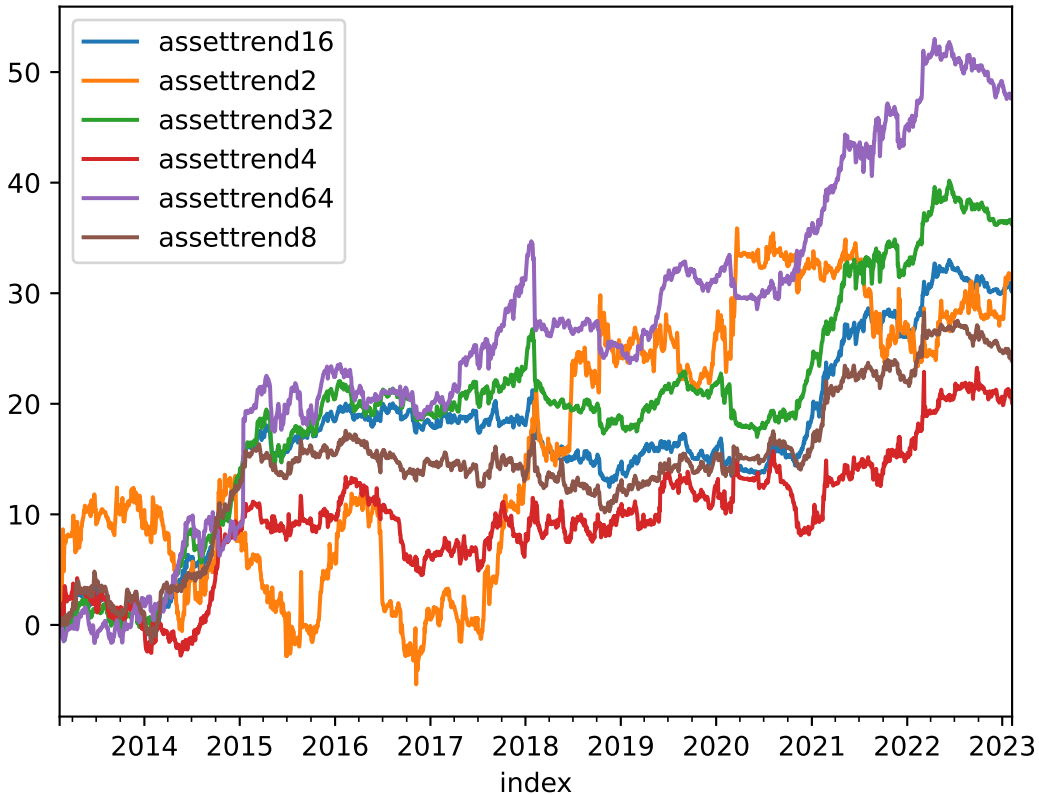


Total Trading Rule P&L for period '10Y'

ann. mean {'assettrend16': 2.963, 'assettrend2': 3.075, 'assettrend32': 3.561, 'assettrend4': 1.974, 'assettrend64': 4.715, 'assettrend8': 2.344}

ann. std {'assettrend16': 3.26, 'assettrend2': 8.391, 'assettrend32': 3.727, 'assettrend4': 5.002, 'assettrend64': 5.319, 'assettrend8': 3.565}

ann. SR {'assettrend16': 0.91, 'assettrend2': 0.37, 'assettrend32': 0.96, 'assettrend4': 0.39, 'assettrend64': 0.89, 'assettrend8': 0.66}

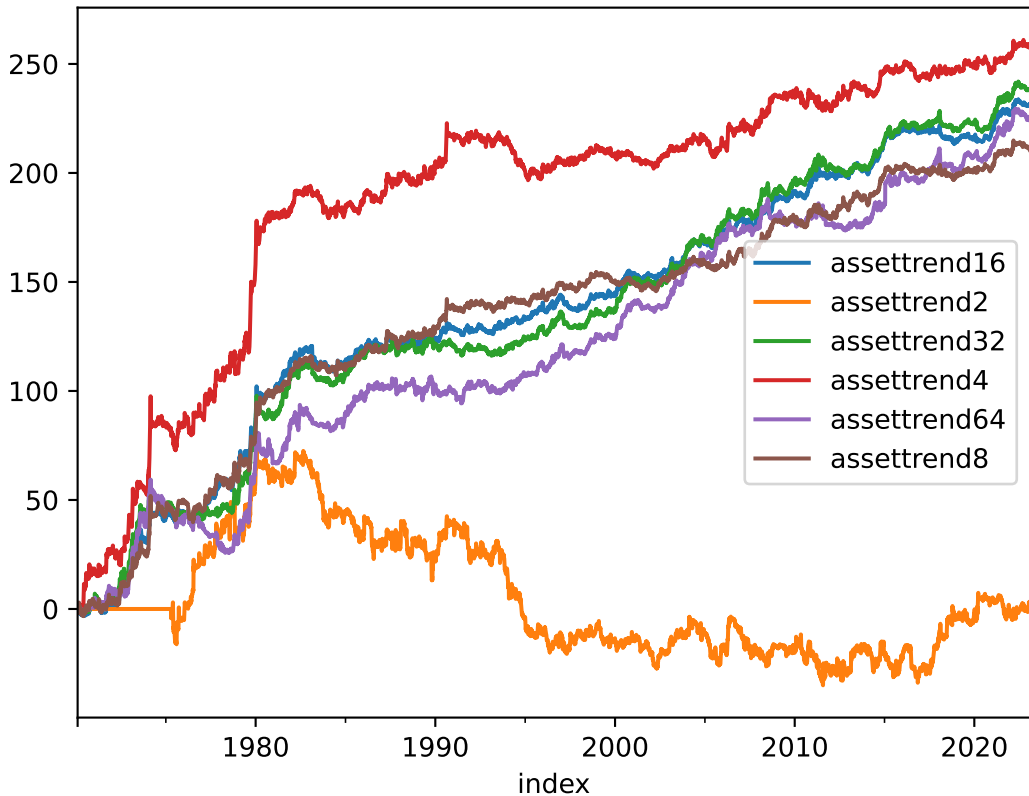


Total Trading Rule P&L for period '99Y'

ann. mean {'assettrend16': 4.274, 'assettrend2': 0.053, 'assettrend32': 4.405, 'assettrend4': 4.773, 'assettrend8': 3.896}

ann. std {'assettrend16': 4.646, 'assettrend2': 10.022, 'assettrend32': 4.872, 'assettrend4': 7.341, 'assettrend64': 5.452, 'assettrend8': 5.023}

ann. SR {'assettrend16': 0.92, 'assettrend2': 0.01, 'assettrend32': 0.9, 'assettrend4': 0.65, 'assettrend64': 0.76, 'assettrend8': 0.78}

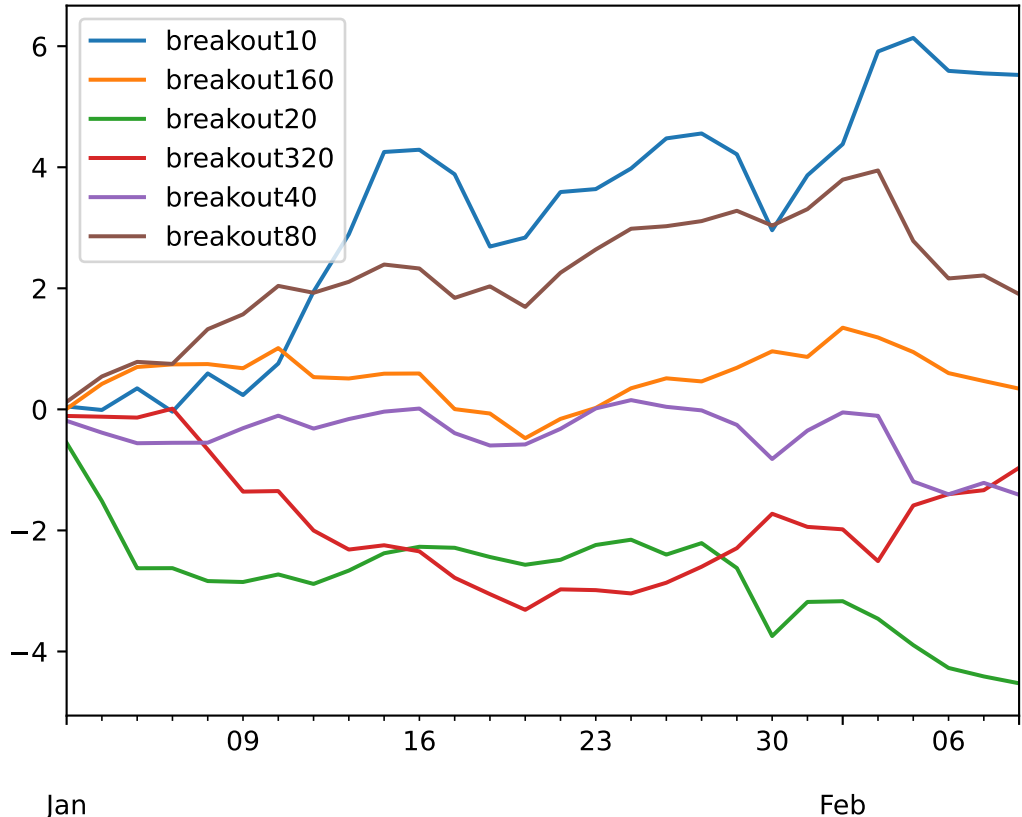


Total Trading Rule P&L for period 'YTD'

ann. mean {'breakout10': 50.513, 'breakout160': 3.129, 'breakout20': -41.38, 'breakout320': -8.819, 'breakout40': -12.903, 'breakout80': 17.404}

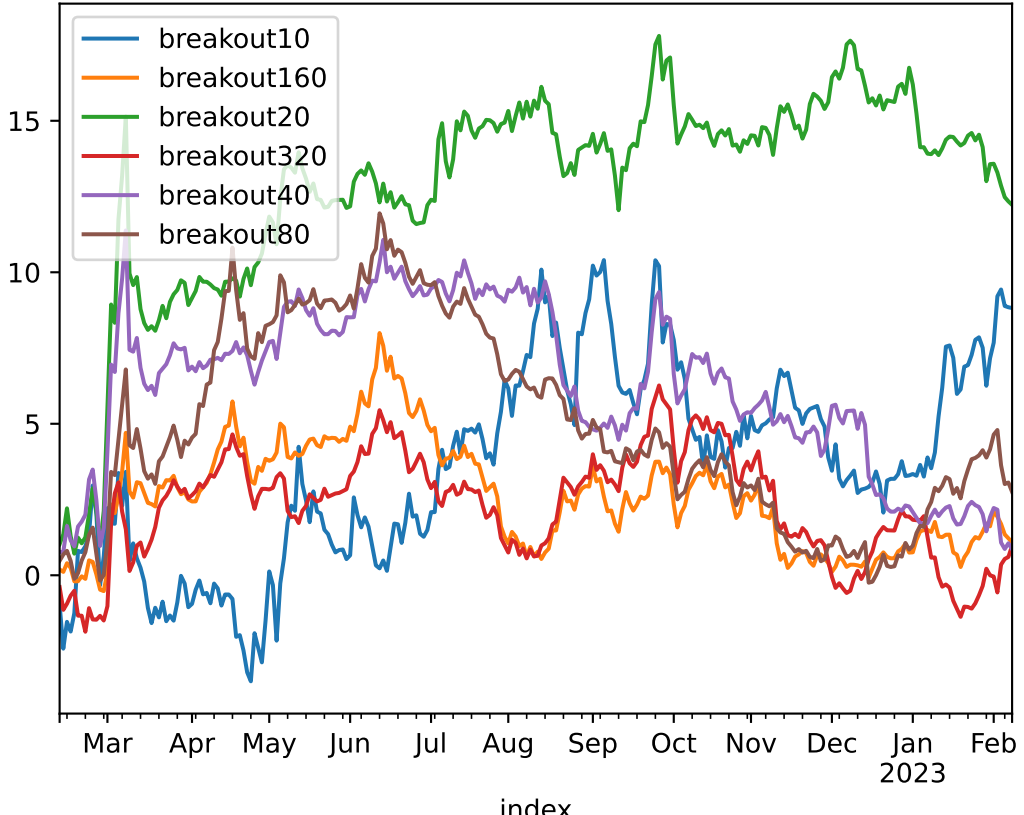
ann. std {'breakout10': 10.744, 'breakout160': 4.345, 'breakout20': 6.435, 'breakout320': 5.995, 'breakout40': 4.993, 'breakout80': 6.239}

ann. SR {'breakout10': 4.7, 'breakout160': 0.72, 'breakout20': -6.43, 'breakout320': -1.47, 'breakout40': -2.58, 'breakout80': 2.79}



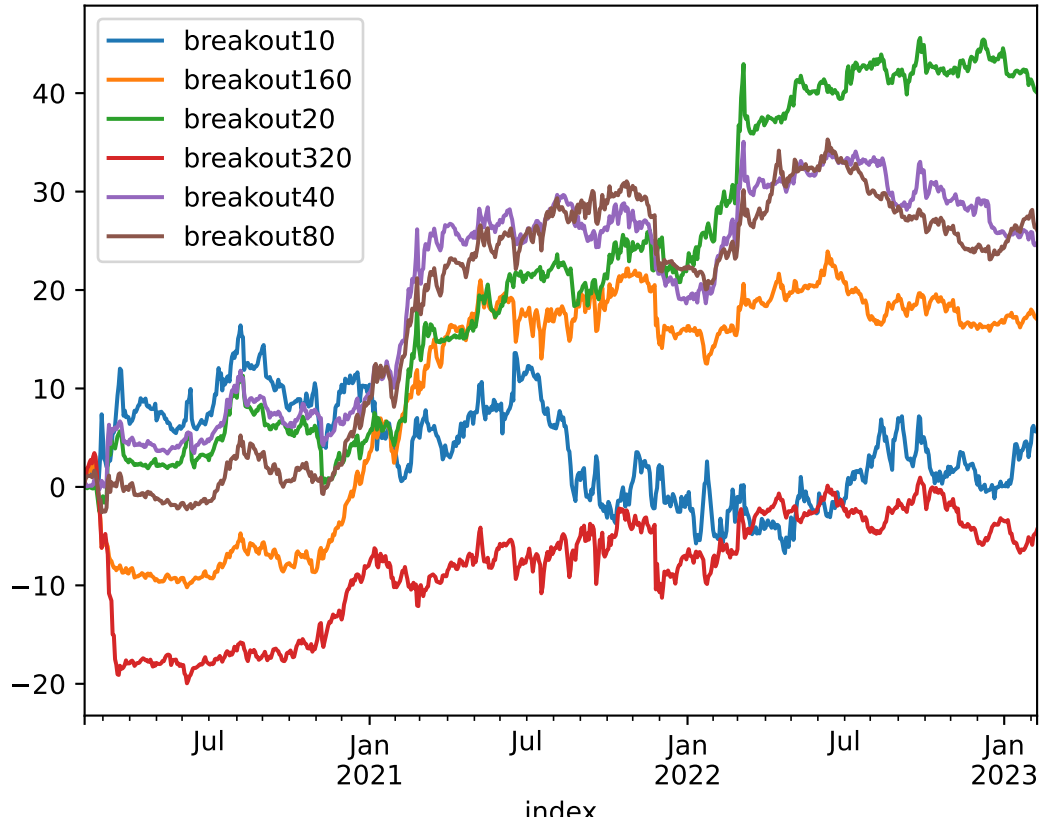
Total Trading Rule P&L for period '1Y'

ann. mean {'breakout10': 8.684, 'breakout160': 1.074, 'breakout20': 12.037, 'breakout320': 0.96, 'breakout40': 0.846, 'breakout80': 2.709}
 ann. std {'breakout10': 12.698, 'breakout160': 6.863, 'breakout20': 11.578, 'breakout320': 6.926, 'breakout40': 9.29, 'breakout80': 7.937}
 ann. SR {'breakout10': 0.68, 'breakout160': 0.16, 'breakout20': 1.04, 'breakout320': 0.14, 'breakout40': 0.09, 'breakout80': 0.34}



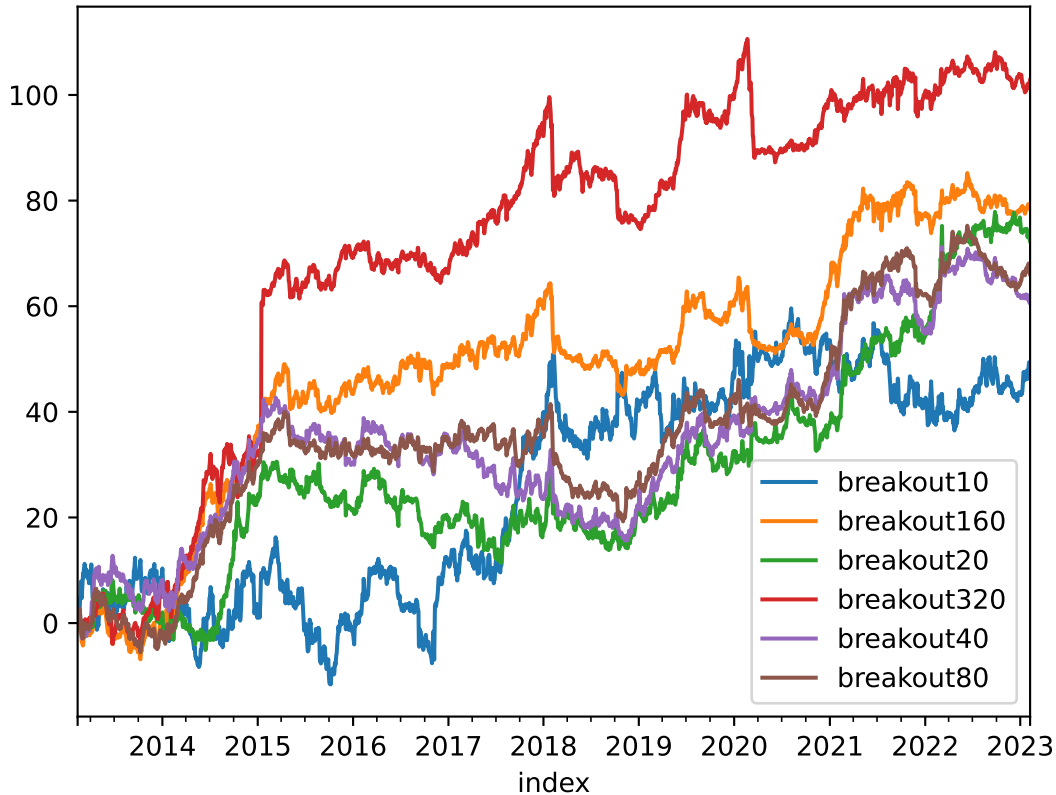
Total Trading Rule P&L for period '3Y'

ann. mean {'breakout10': 1.829, 'breakout160': 5.564, 'breakout20': 13.089, 'breakout320': -1.42, 'breakout40': 8.023, 'breakout80': 8.534}
 ann. std {'breakout10': 13.935, 'breakout160': 9.456, 'breakout20': 11.345, 'breakout320': 10.576, 'breakout40': 9.884, 'breakout80': 9.247}
 ann. SR {'breakout10': 0.13, 'breakout160': 0.59, 'breakout20': 1.15, 'breakout320': -0.13, 'breakout40': 0.81, 'breakout80': 0.92}



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

ann. mean {'breakout10': 4.789, 'breakout160': 7.688, 'breakout20': 7.096, 'breakout320': 10.094, 'breakout40': 5.956, 'breakout80': 6.483}
ann. std {'breakout10': 15.683, 'breakout160': 9.093, 'breakout20': 11.153, 'breakout320': 13.329, 'breakout40': 9.731, 'breakout80': 8.992}
ann. SR {'breakout10': 0.31, 'breakout160': 0.85, 'breakout20': 0.64, 'breakout320': 0.76, 'breakout40': 0.61, 'breakout80': 0.72}

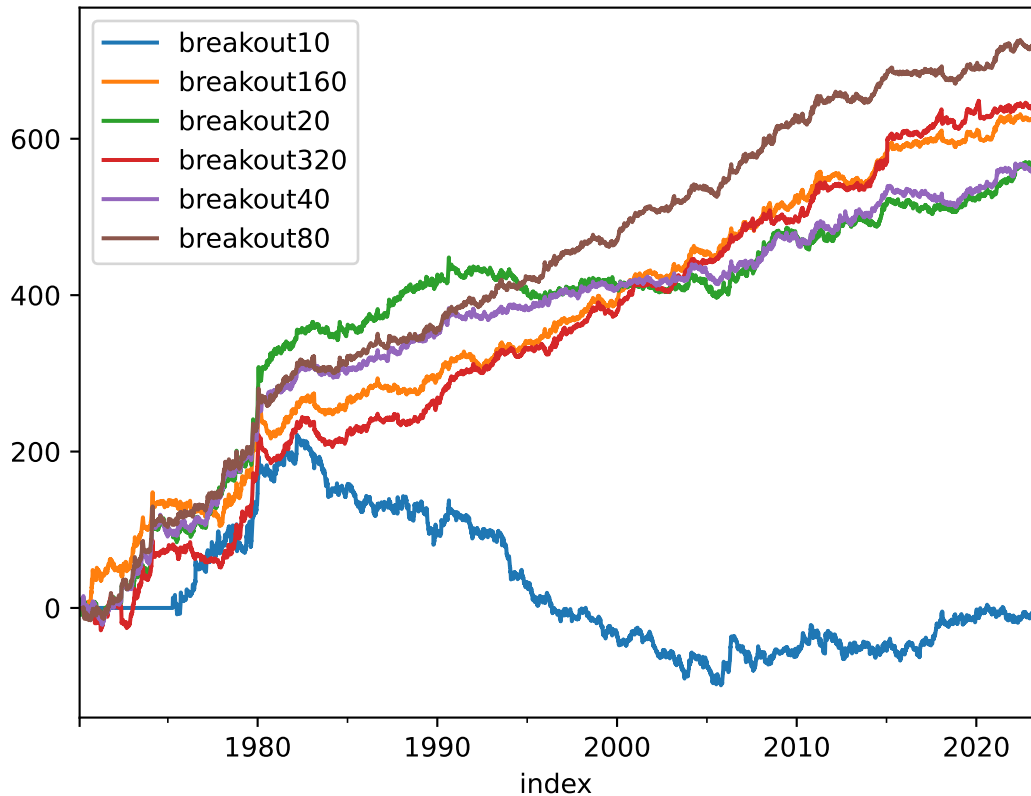


Total Trading Rule P&L for period '99Y'

ann. mean {'breakout10': -0.123, 'breakout160': 11.559, 'breakout20': 10.452, 'breakout320': 11.861, 'breakout40': 10.325, 'breakout80': 13.274}

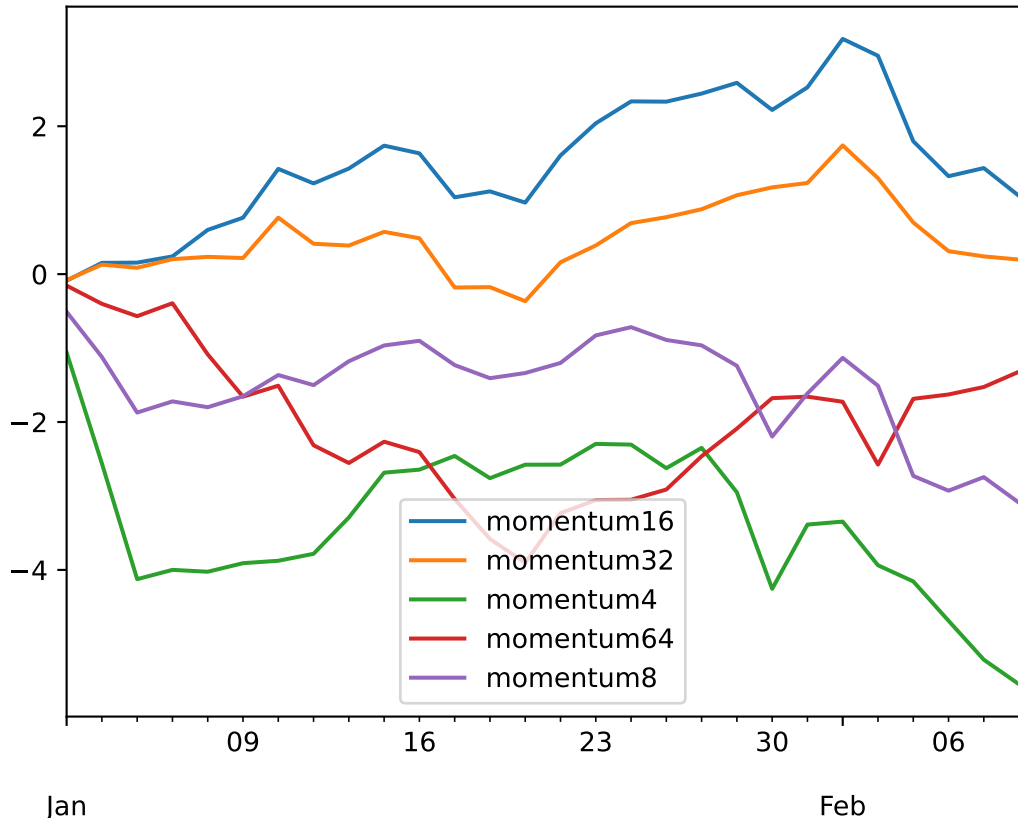
ann. std {'breakout10': 20.773, 'breakout160': 12.462, 'breakout20': 16.04, 'breakout320': 13.018, 'breakout40': 13.198, 'breakout80': 12.718}

ann. SR {'breakout10': -0.01, 'breakout160': 0.93, 'breakout20': 0.65, 'breakout320': 0.91, 'breakout40': 0.78, 'breakout80': 1.04}



Total Trading Rule P&L for period 'YTD'

ann. mean {'momentum16': 9.665, 'momentum32': 1.798, 'momentum4': -50.716, 'momentum64': -28.269}
 ann. std {'momentum16': 6.41, 'momentum32': 4.843, 'momentum4': 9.58, 'momentum64': 6.959, 'momentum8': 6.816}
 ann. SR {'momentum16': 1.51, 'momentum32': 0.37, 'momentum4': -5.29, 'momentum64': -1.73, 'momentum8': -4.15}

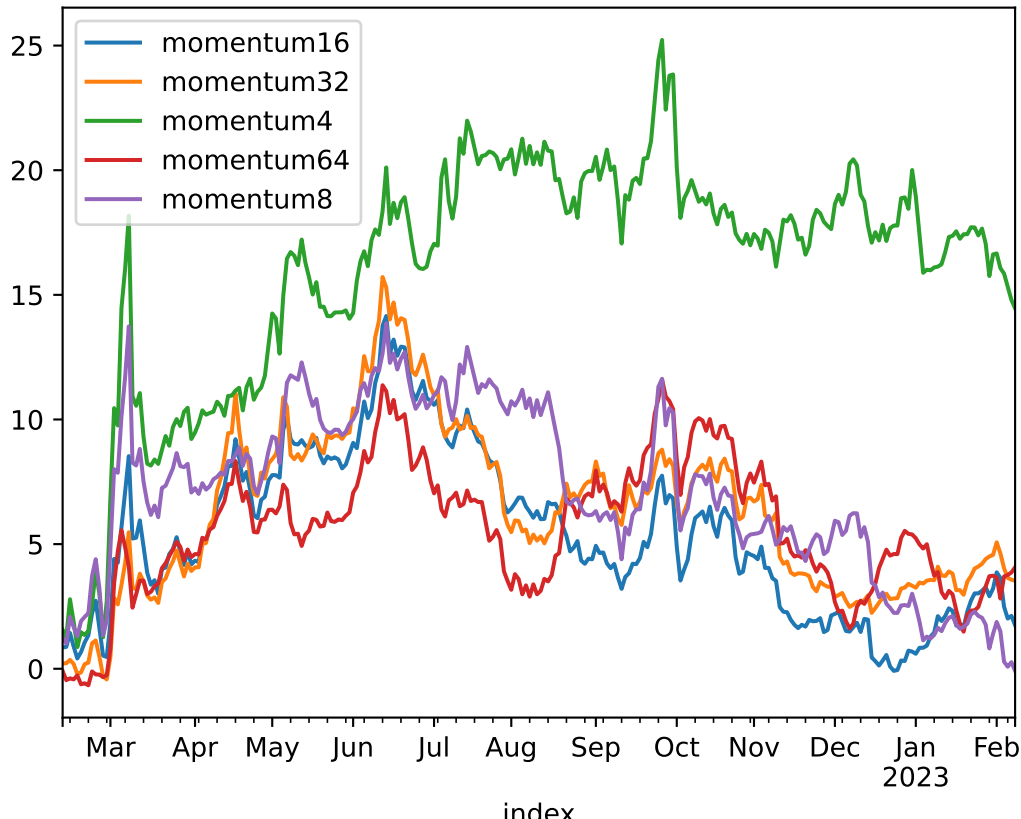


Total Trading Rule P&L for period '1Y'

ann. mean {'momentum16': 1.719, 'momentum32': 3.475, 'momentum4': 14.239, 'momentum64': 4.009, 'momentum8': -0.08}

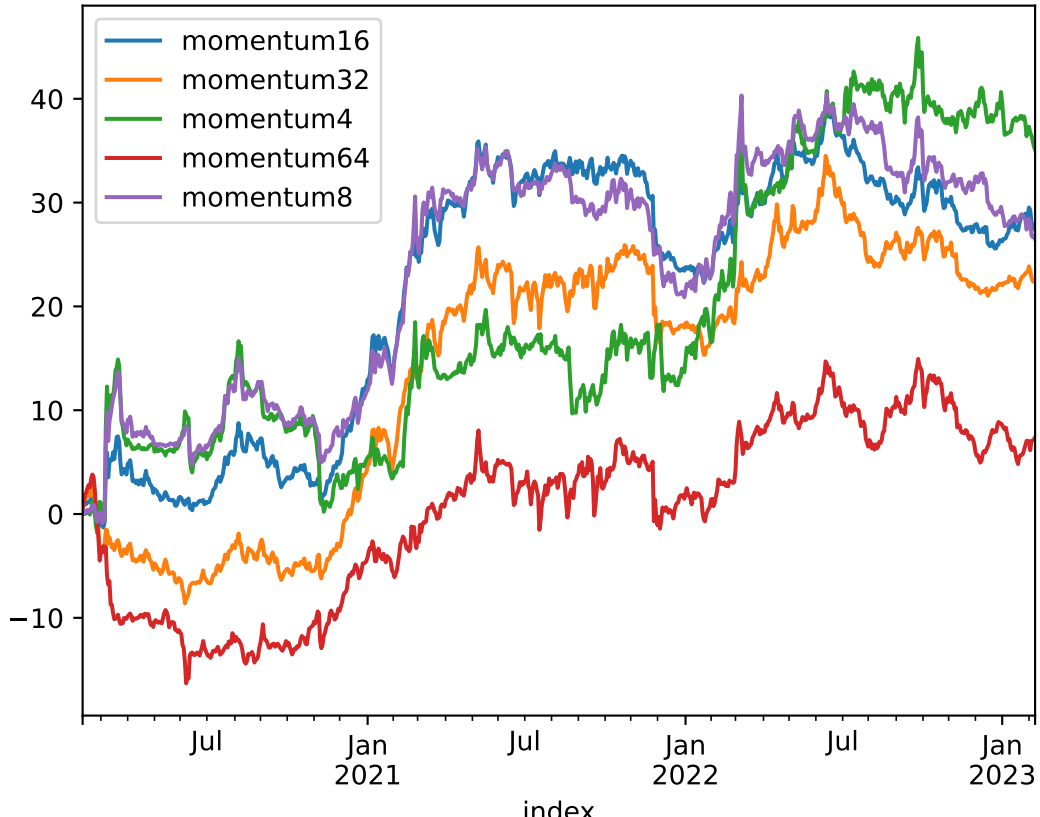
ann. std {'momentum16': 10.02, 'momentum32': 9.518, 'momentum4': 16.877, 'momentum64': 9.185, 'momentum8': 12.787}

ann. SR {'momentum16': 0.17, 'momentum32': 0.37, 'momentum4': 0.84, 'momentum64': 0.44, 'momentum8': -0.01}



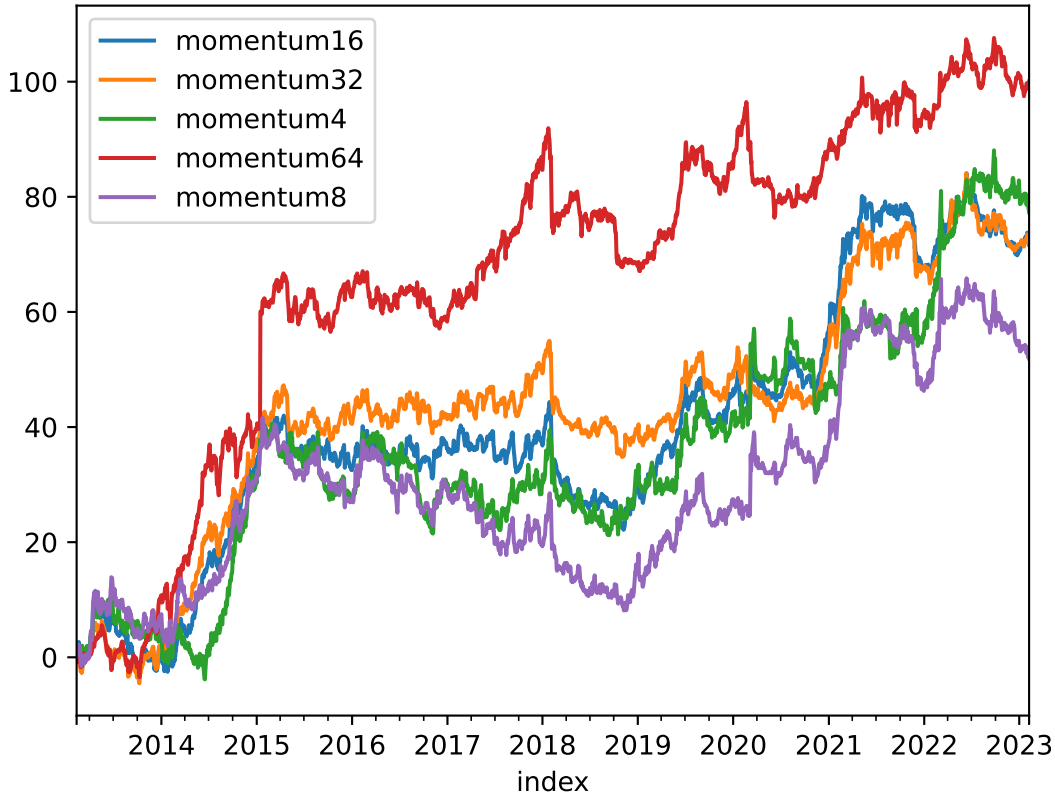
Total Trading Rule P&L for period '3Y'

ann. mean {'momentum16': 8.96, 'momentum32': 7.298, 'momentum4': 11.476, 'momentum64': 2.42, 'momentum8': 8.665}
ann. std {'momentum16': 10.839, 'momentum32': 10.63, 'momentum4': 15.848, 'momentum64': 10.844, 'momentum8': 12.684}
ann. SR {'momentum16': 0.83, 'momentum32': 0.69, 'momentum4': 0.72, 'momentum64': 0.22, 'momentum8': 0.68}



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

ann. mean {'momentum16': 7.034, 'momentum32': 7.06, 'momentum4': 7.589, 'momentum64': 9.823, 'momentum8': 5.095}
ann. std {'momentum16': 9.914, 'momentum32': 9.474, 'momentum4': 13.687, 'momentum64': 12.011, 'momentum8': 11.265}
ann. SR {'momentum16': 0.71, 'momentum32': 0.75, 'momentum4': 0.55, 'momentum64': 0.82, 'momentum8': 0.45}

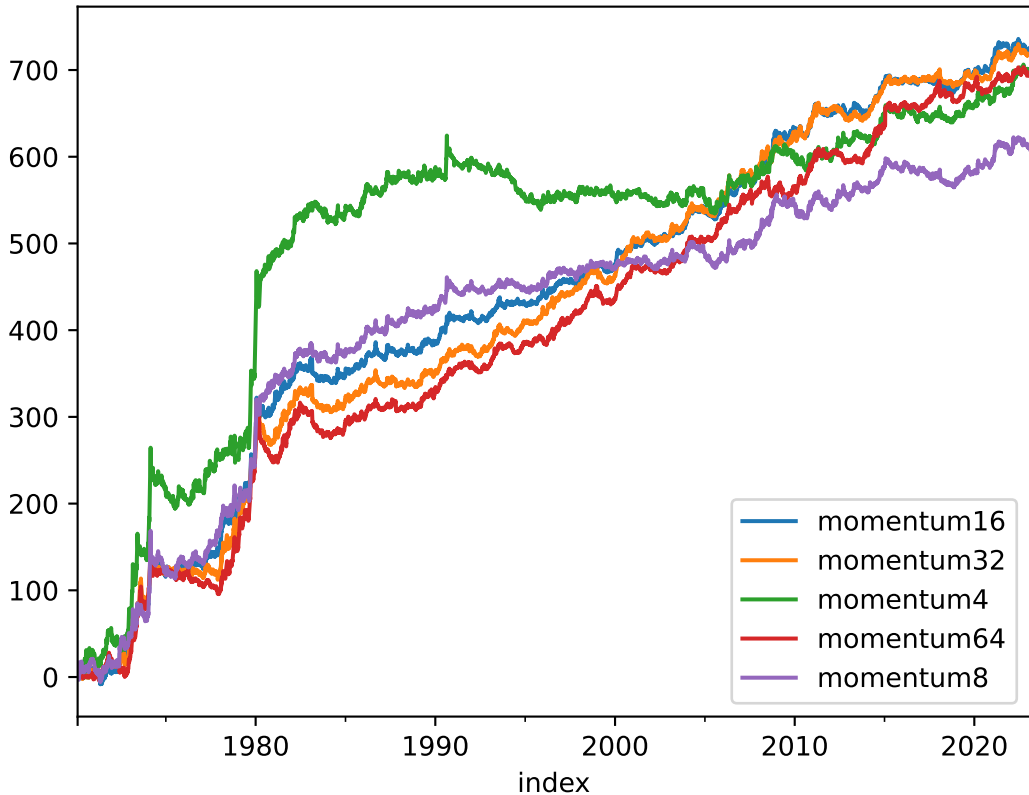


Total Trading Rule P&L for period '99Y'

ann. mean {'momentum16': 13.39, 'momentum32': 13.285, 'momentum4': 12.873, 'momentum64': 12.878, 'momentum8': 11.264}

ann. std {'momentum16': 14.187, 'momentum32': 13.808, 'momentum4': 20.046, 'momentum64': 13.444, 'momentum8': 15.833}

ann. SR {'momentum16': 0.94, 'momentum32': 0.96, 'momentum4': 0.64, 'momentum64': 0.96, 'momentum8': 0.71}

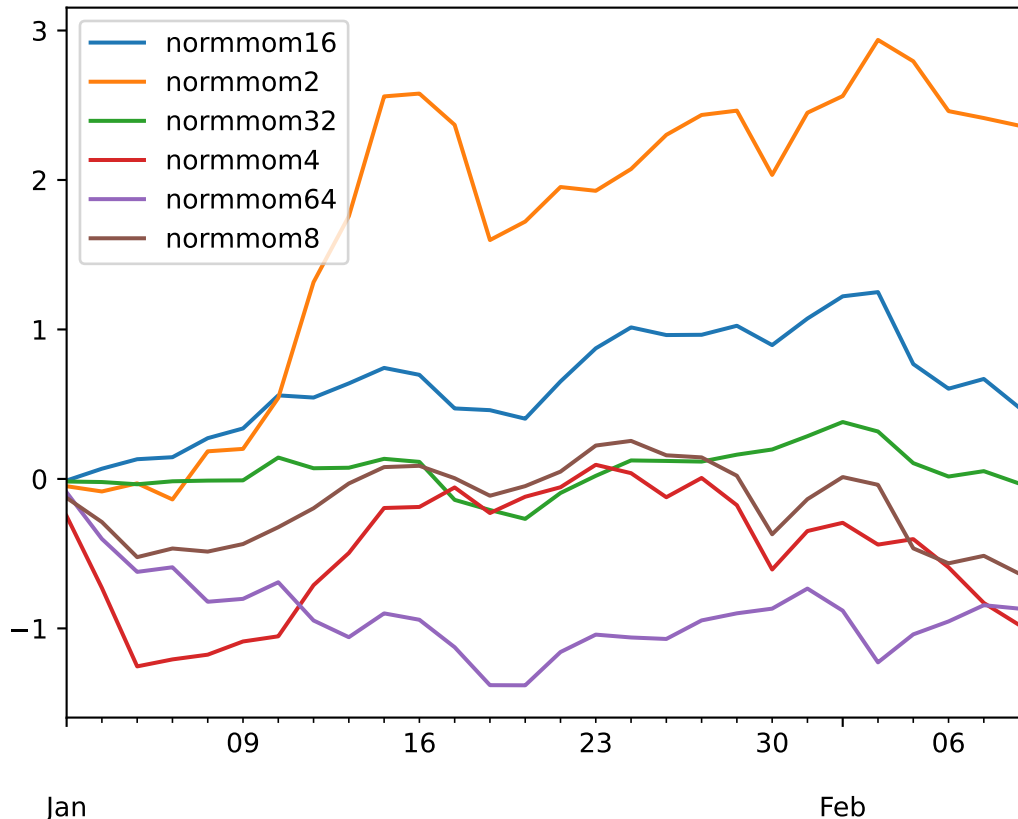


Total Trading Rule P&L for period 'YTD'

ann. mean {'normmom16': 4.368, 'normmom2': 21.61, 'normmom32': -0.279, 'normmom4': -8.93, 'normmom64': -7.933, 'normmom8': -5.791}

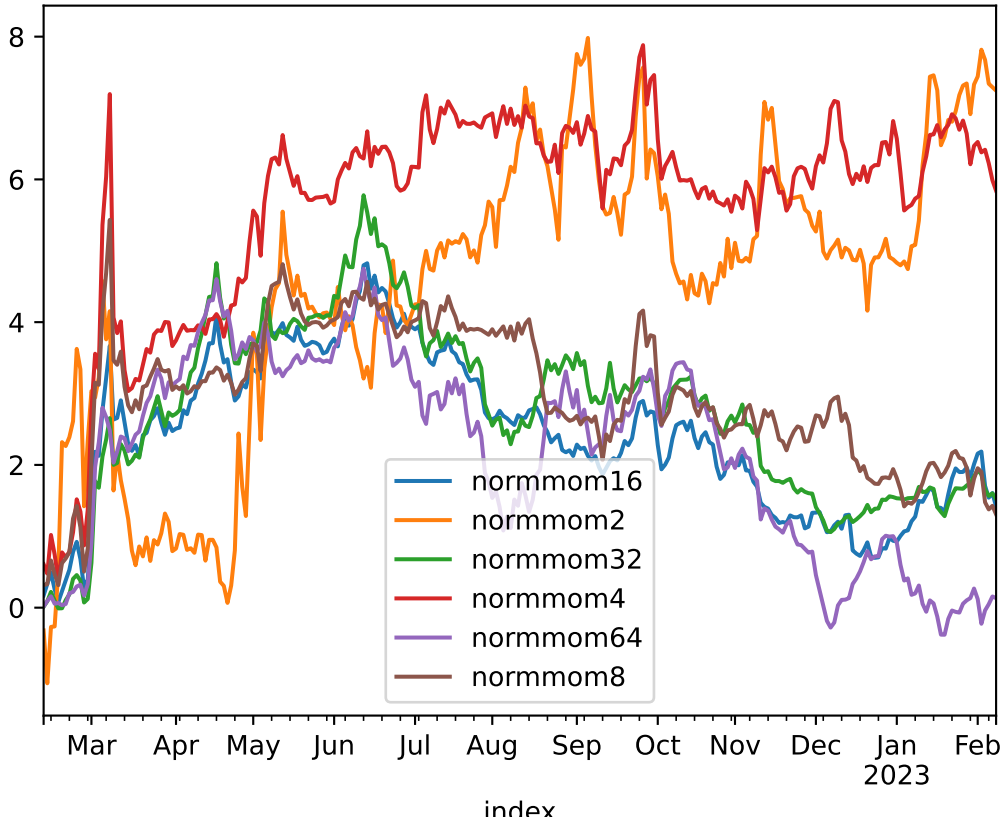
ann. std {'normmom16': 2.494, 'normmom2': 5.265, 'normmom32': 1.525, 'normmom4': 3.585, 'normmom64': 2.564, 'normmom8': 2.555}

ann. SR {'normmom16': 1.75, 'normmom2': 4.1, 'normmom32': -0.18, 'normmom4': -2.49, 'normmom64': -3.09, 'normmom8': -2.27}



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

ann. mean {'normmom16': 1.393, 'normmom2': 7.132, 'normmom32': 1.496, 'normmom4': 5.752, 'normmom64': 0.132, 'normmom8': 1.288}
ann. std {'normmom16': 3.113, 'normmom2': 7.562, 'normmom32': 3.053, 'normmom4': 5.848, 'normmom64': 3.381, 'normmom8': 4.121}
ann. SR {'normmom16': 0.45, 'normmom2': 0.94, 'normmom32': 0.49, 'normmom4': 0.98, 'normmom64': 0.04, 'normmom8': 0.31}

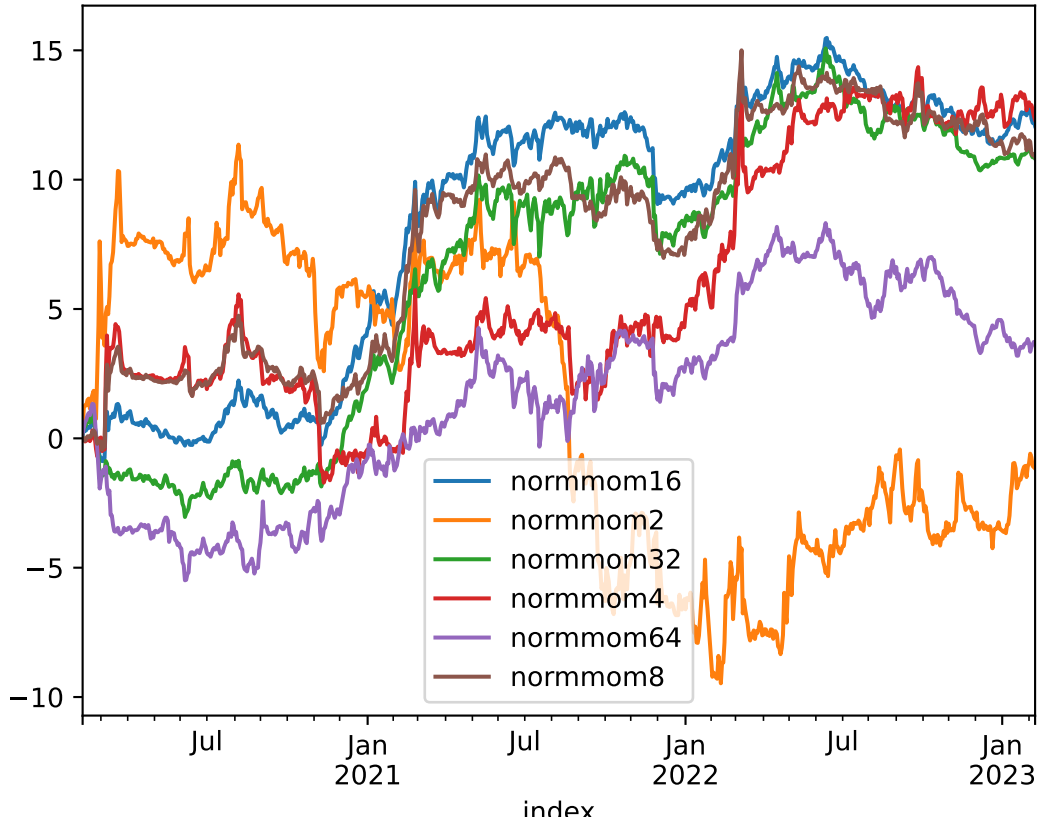


Total Trading Rule P&L for period '3Y'

ann. mean {'normmom16': 3.946, 'normmom2': -0.381, 'normmom32': 3.536, 'normmom4': 4.025, 'normmom64': 1.212, 'normmom8': 3.556}

ann. std {'normmom16': 3.628, 'normmom2': 8.203, 'normmom32': 3.96, 'normmom4': 5.683, 'normmom64': 4.286, 'normmom8': 4.19}

ann. SR {'normmom16': 1.09, 'normmom2': -0.05, 'normmom32': 0.89, 'normmom4': 0.71, 'normmom64': 0.28, 'normmom8': 0.85}

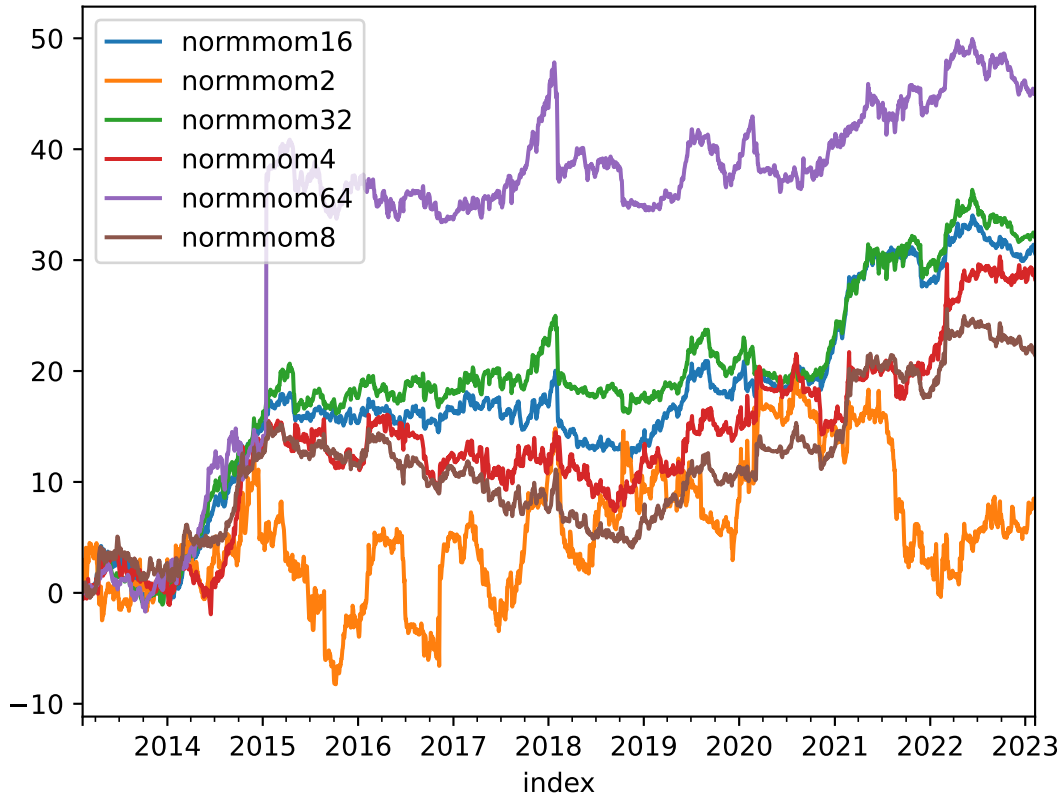


Total Trading Rule P&L for period '10Y'

ann. mean {'normmom16': 3.006, 'normmom2': 0.778, 'normmom32': 3.149, 'normmom4': 2.777, 'normmom64': 4.45, 'normmom8': 2.107}

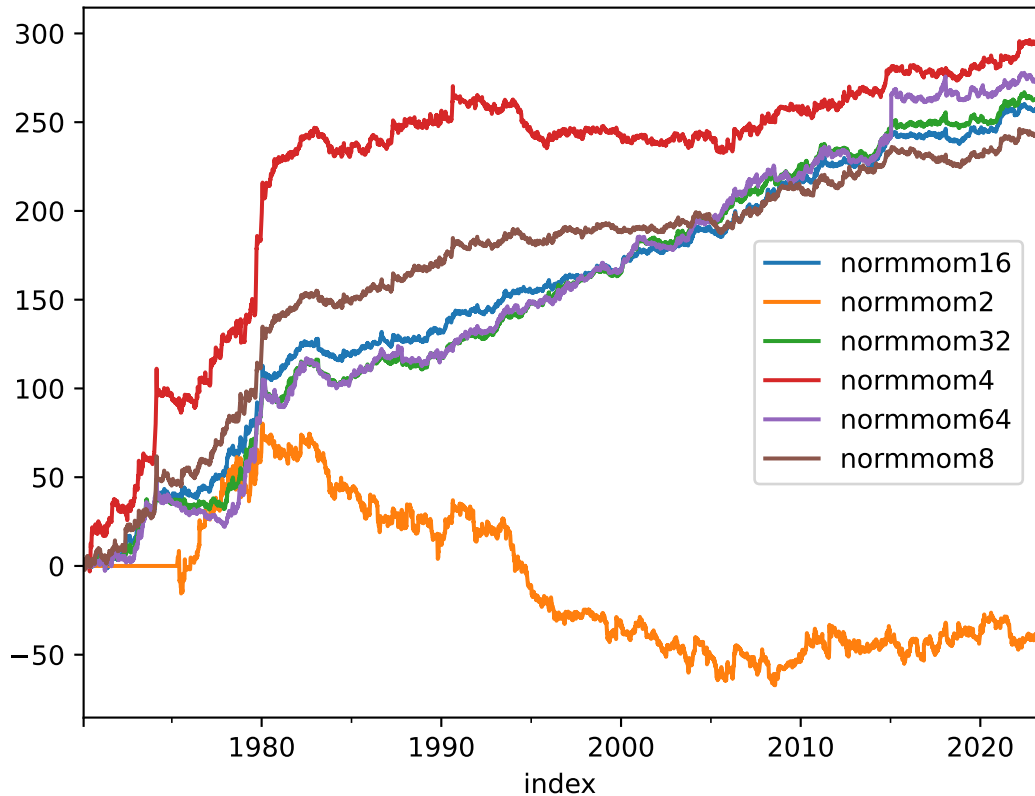
ann. std {'normmom16': 3.566, 'normmom2': 9.042, 'normmom32': 3.72, 'normmom4': 5.477, 'normmom64': 8.56, 'normmom8': 4.026}

ann. SR {'normmom16': 0.84, 'normmom2': 0.09, 'normmom32': 0.85, 'normmom4': 0.51, 'normmom64': 0.52, 'normmom8': 0.52}



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

ann. mean {'normmom16': 4.755, 'normmom2': -0.718, 'normmom32': 4.861, 'normmom4': 5.447, 'normmom64': 5.057, 'normmom8': 4.48}
ann. std {'normmom16': 4.909, 'normmom2': 11.172, 'normmom32': 4.975, 'normmom4': 8.308, 'normmom64': 6.291, 'normmom8': 5.914}
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': -17.313, 'relmomentum20': -25.415, 'relmomentum40': 11.938, 'relmomentum80': 11.908}

ann. std {'relmomentum10': 6.064, 'relmomentum20': 6.645, 'relmomentum40': 4.546, 'relmomentum80': 4.073}

ann. SR {'relmomentum10': -2.85, 'relmomentum20': -3.82, 'relmomentum40': 2.63, 'relmomentum80': 2.92}

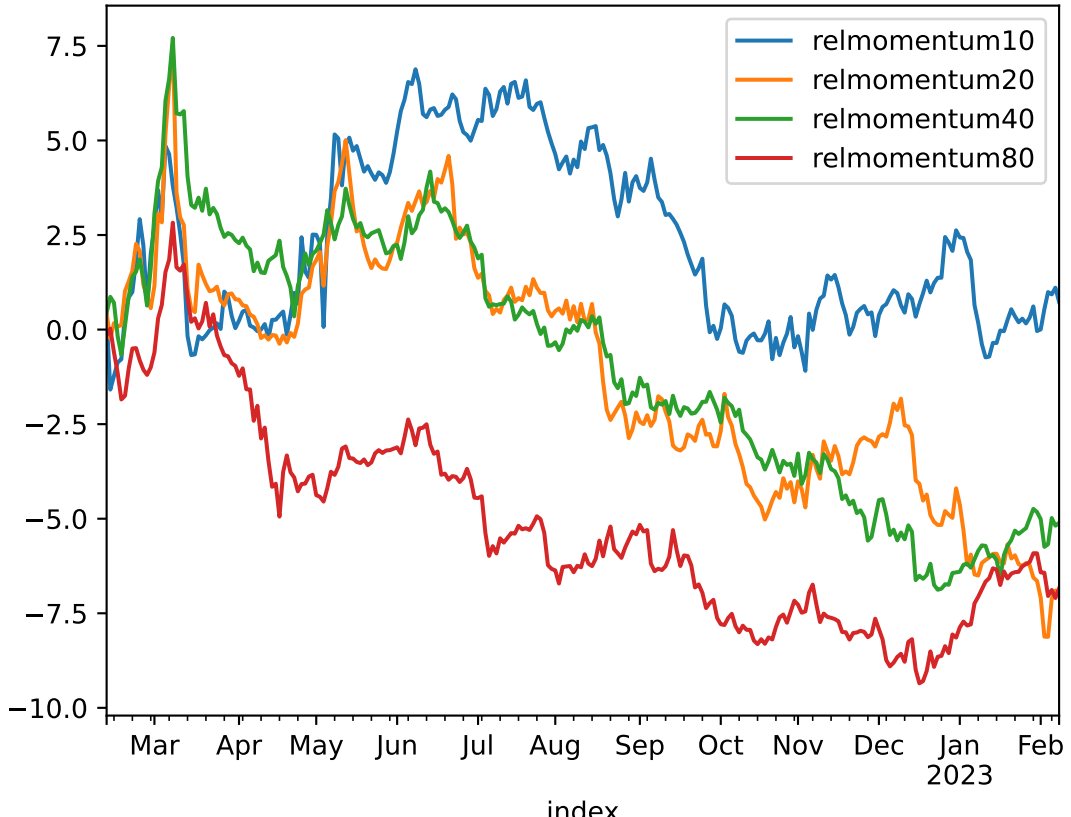


Total Trading Rule P&L for period '1Y'

ann. mean {'relmomentum10': 0.72, 'relmomentum20': -6.869, 'relmomentum40': -5.031, 'relmomentum80': -6.734}

ann. std {'relmomentum10': 8.96, 'relmomentum20': 8.479, 'relmomentum40': 6.718, 'relmomentum80': 5.633}

ann. SR {'relmomentum10': 0.08, 'relmomentum20': -0.81, 'relmomentum40': -0.75, 'relmomentum80': -1.2}

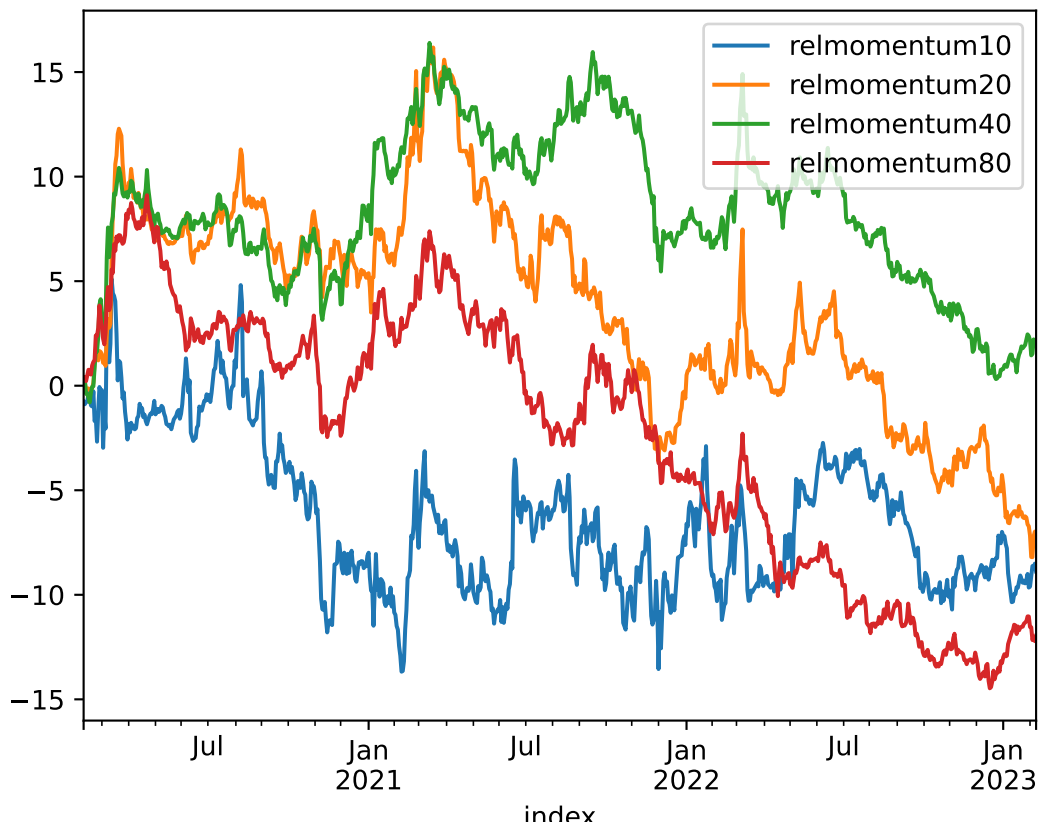


Total Trading Rule P&L for period '3Y'

ann. mean {'relmomentum10': -2.905, 'relmomentum20': -2.306, 'relmomentum40': 0.682, 'relmomentum80': -3.911}

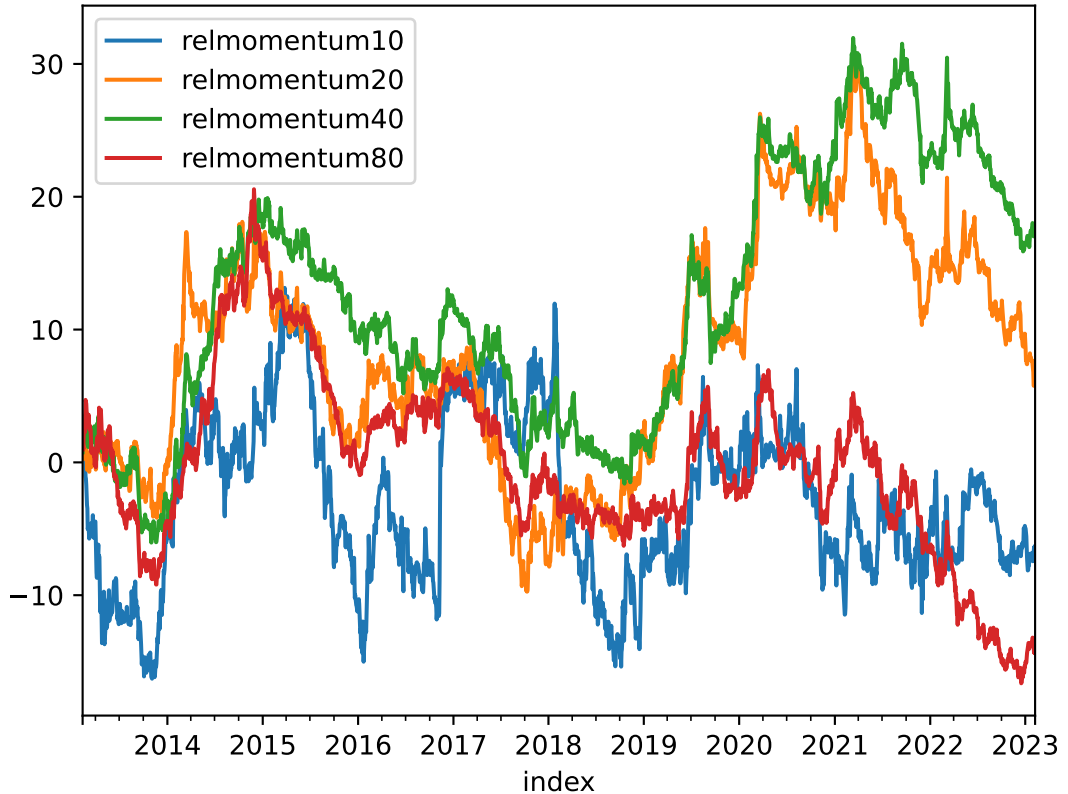
ann. std {'relmomentum10': 12.193, 'relmomentum20': 8.904, 'relmomentum40': 7.434, 'relmomentum80': 6.86}

ann. SR {'relmomentum10': -0.24, 'relmomentum20': -0.26, 'relmomentum40': 0.09, 'relmomentum80': -0.57}



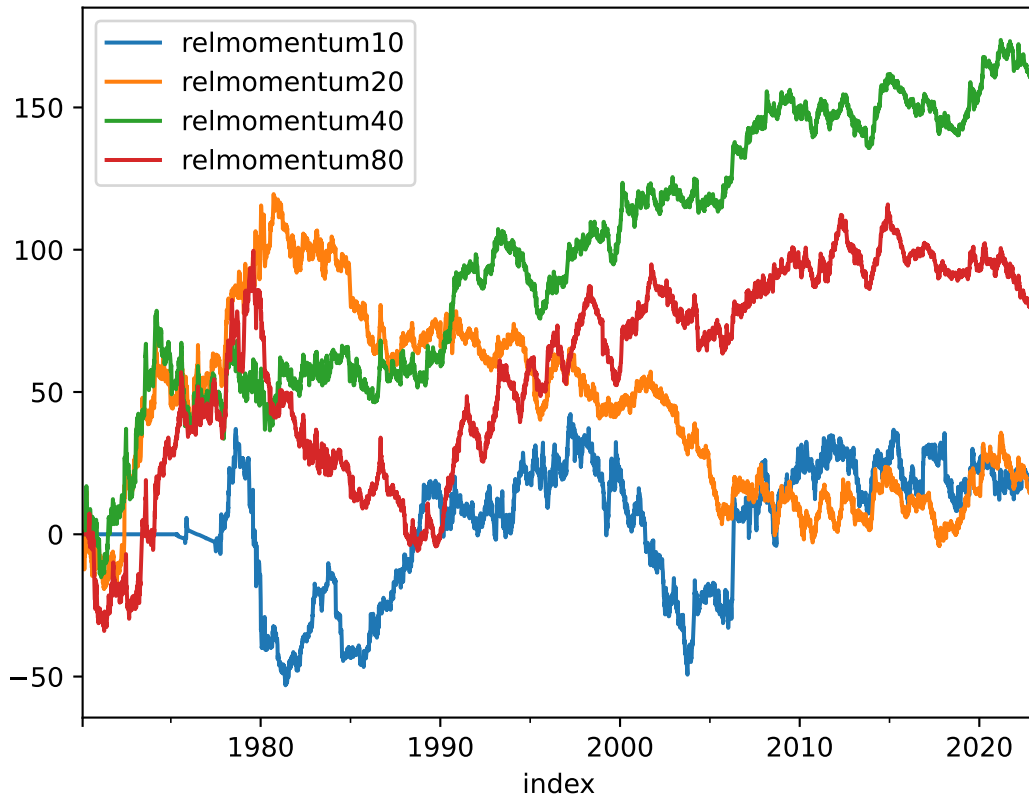
Total Trading Rule P&L for period '10Y'

ann. mean {'relmomentum10': -0.655, 'relmomentum20': 0.678, 'relmomentum40': 1.733, 'relmomentum80': -1.386}
ann. std {'relmomentum10': 12.848, 'relmomentum20': 8.891, 'relmomentum40': 7.281, 'relmomentum80': 6.742}
ann. SR {'relmomentum10': -0.05, 'relmomentum20': 0.08, 'relmomentum40': 0.24, 'relmomentum80': -0.21}

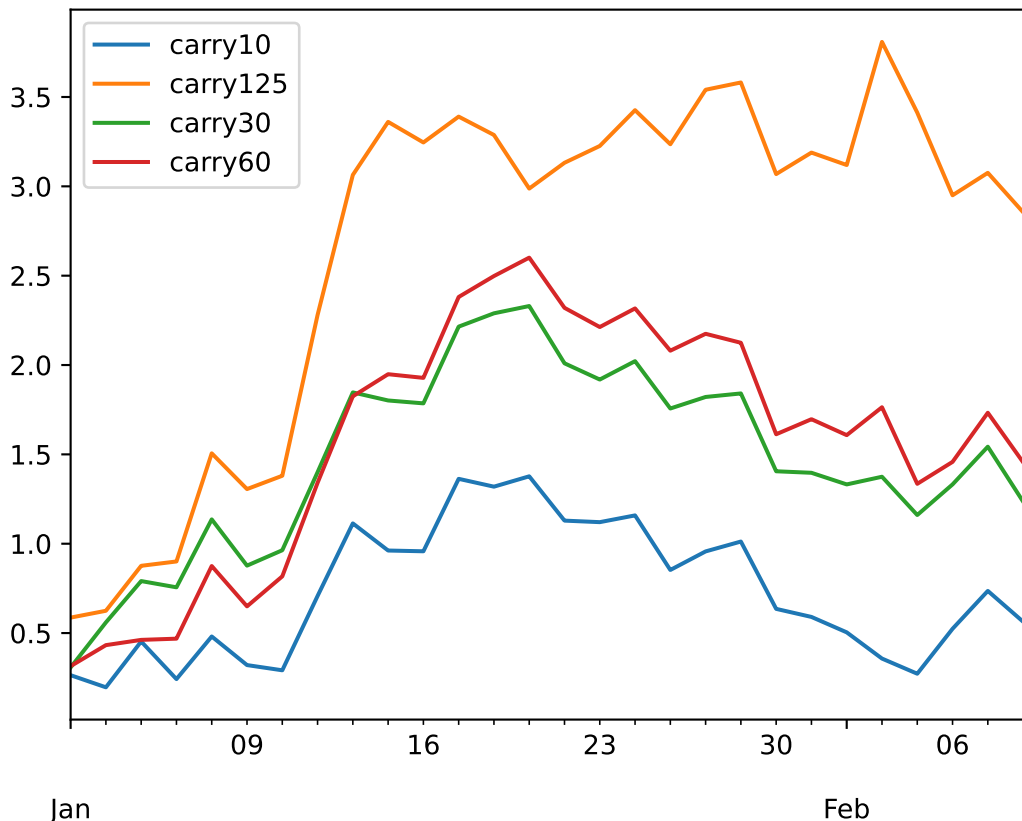


Total Trading Rule P&L for period '99Y'

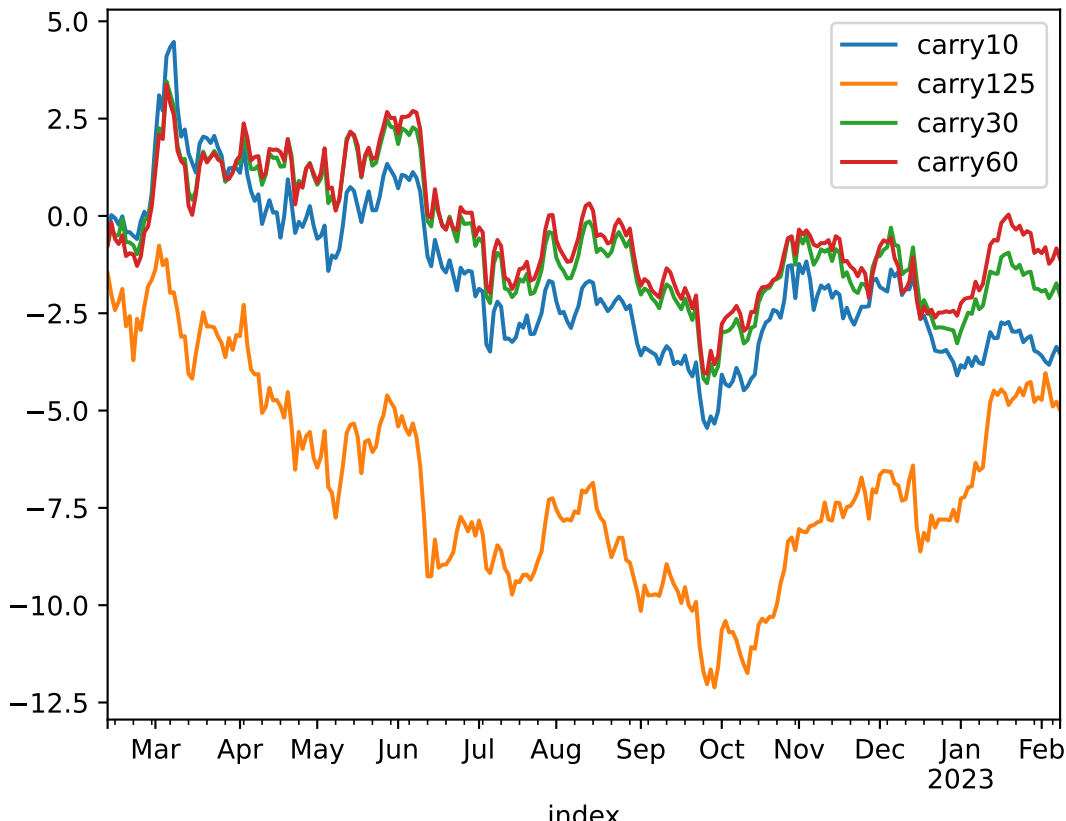
ann. mean {'relmomentum10': 0.313, 'relmomentum20': 0.231, 'relmomentum40': 2.951, 'relmomentum80': 1.504}
ann. std {'relmomentum10': 13.325, 'relmomentum20': 11.519, 'relmomentum40': 10.783, 'relmomentum80': 11.062}
ann. SR {'relmomentum10': 0.02, 'relmomentum20': 0.02, 'relmomentum40': 0.27, 'relmomentum80': 0.14}



Total Trading Rule P&L for period 'YTD'
ann. mean {'carry10': 5.154, 'carry125': 26.105, 'carry30': 11.299, 'carry60': 13.312}
ann. std {'carry10': 3.477, 'carry125': 5.818, 'carry30': 3.855, 'carry60': 4.196}
ann. SR {'carry10': 1.48, 'carry125': 4.49, 'carry30': 2.93, 'carry60': 3.17}



Total Trading Rule P&L for period '1Y'
ann. mean {'carry10': -3.48, 'carry125': -4.915, 'carry30': -2.007, 'carry60': -1.092}
ann. std {'carry10': 6.631, 'carry125': 7.584, 'carry30': 6.368, 'carry60': 6.594}
ann. SR {'carry10': -0.52, 'carry125': -0.65, 'carry30': -0.32, 'carry60': -0.17}

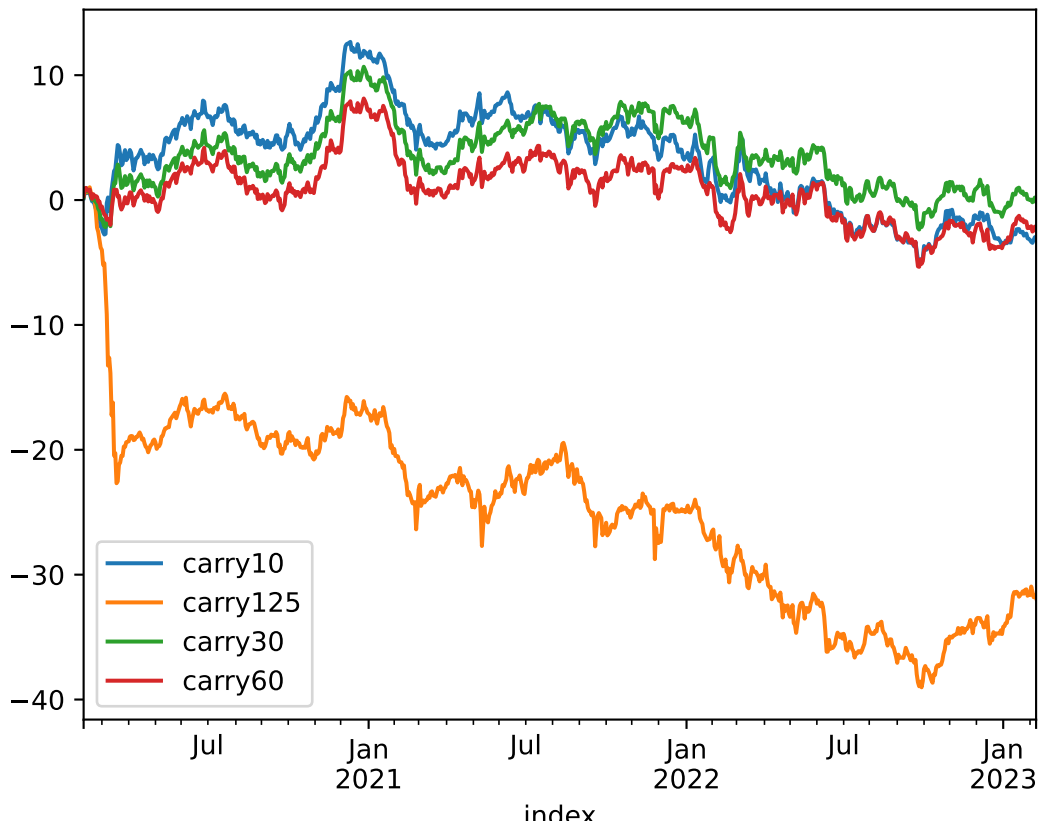


Total Trading Rule P&L for period '3Y'

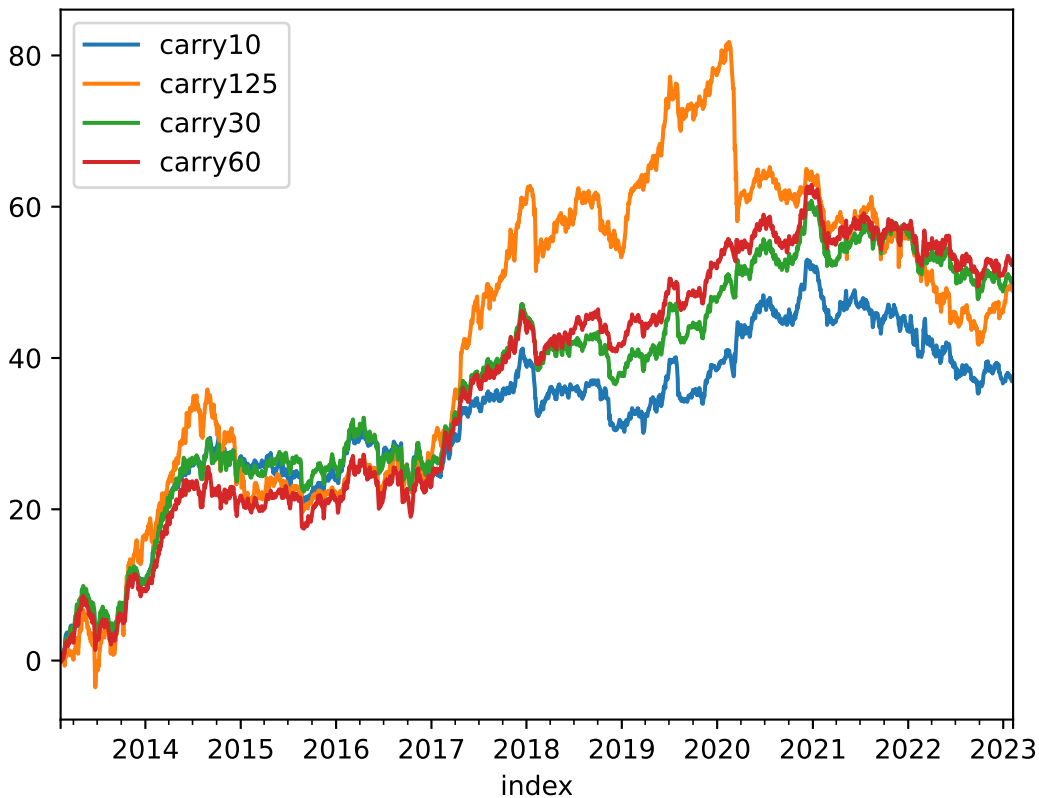
ann. mean {'carry10': -1.026, 'carry125': -10.43, 'carry30': -0.033, 'carry60': -0.786}

ann. std {'carry10': 6.808, 'carry125': 9.38, 'carry30': 6.608, 'carry60': 6.556}

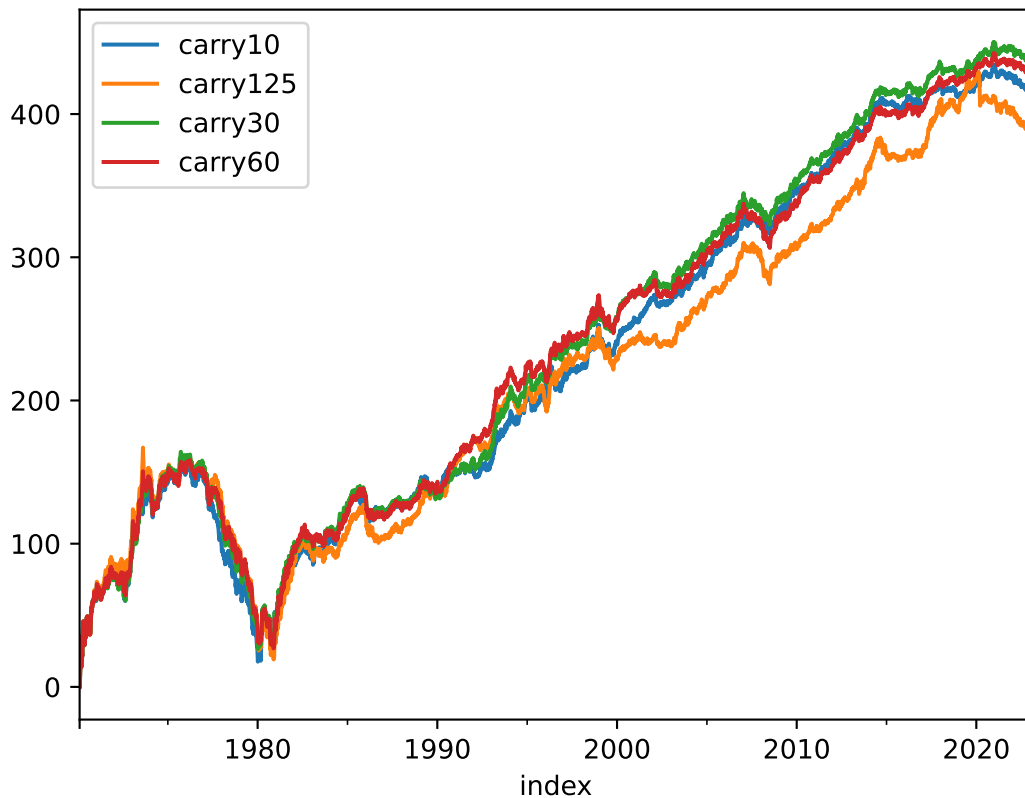
ann. SR {'carry10': -0.15, 'carry125': -1.11, 'carry30': -0.01, 'carry60': -0.12}



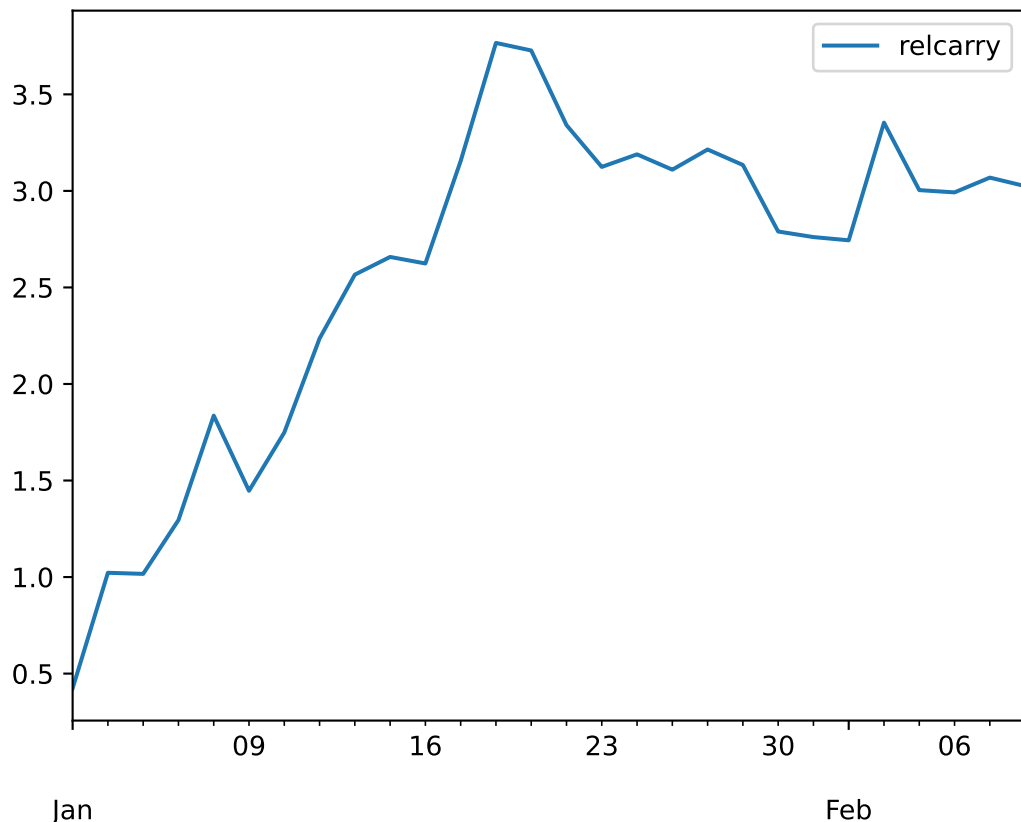
Total Trading Rule P&L for period '10Y'
ann. mean {'carry10': 3.651, 'carry125': 4.797, 'carry30': 4.911, 'carry60': 5.141}
ann. std {'carry10': 6.418, 'carry125': 9.118, 'carry30': 6.521, 'carry60': 6.492}
ann. SR {'carry10': 0.57, 'carry125': 0.53, 'carry30': 0.75, 'carry60': 0.79}



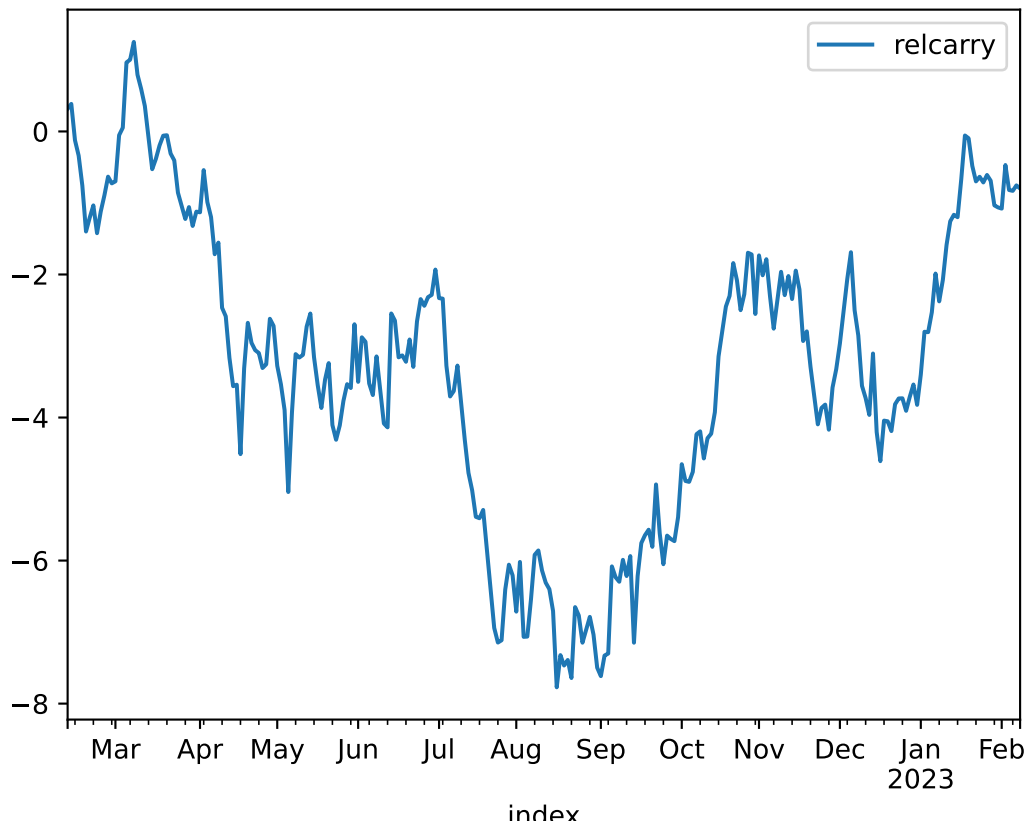
Total Trading Rule P&L for period '99Y'
ann. mean {'carry10': 7.749, 'carry125': 7.34, 'carry30': 8.136, 'carry60': 7.995}
ann. std {'carry10': 11.83, 'carry125': 12.065, 'carry30': 11.841, 'carry60': 11.79}
ann. SR {'carry10': 0.66, 'carry125': 0.61, 'carry30': 0.69, 'carry60': 0.68}



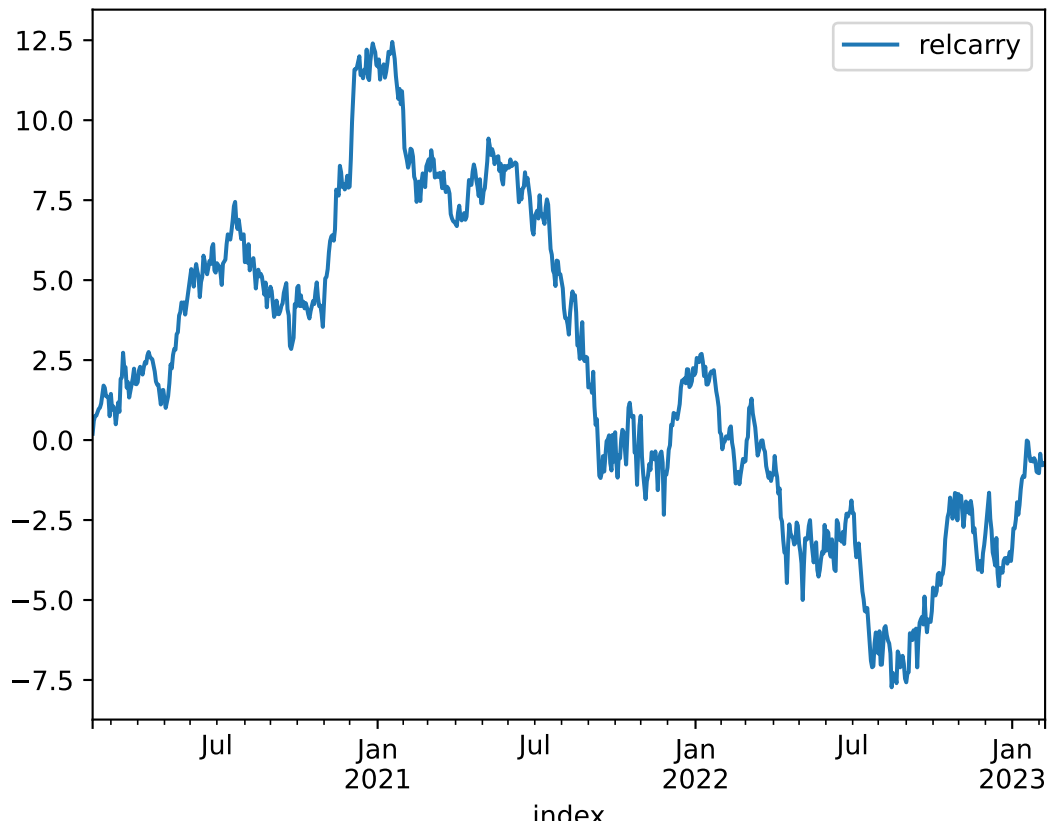
Total Trading Rule P&L for period 'YTD'
ann. mean {'relcarry': 27.656}
ann. std {'relcarry': 5.043}
ann. SR {'relcarry': 5.48}



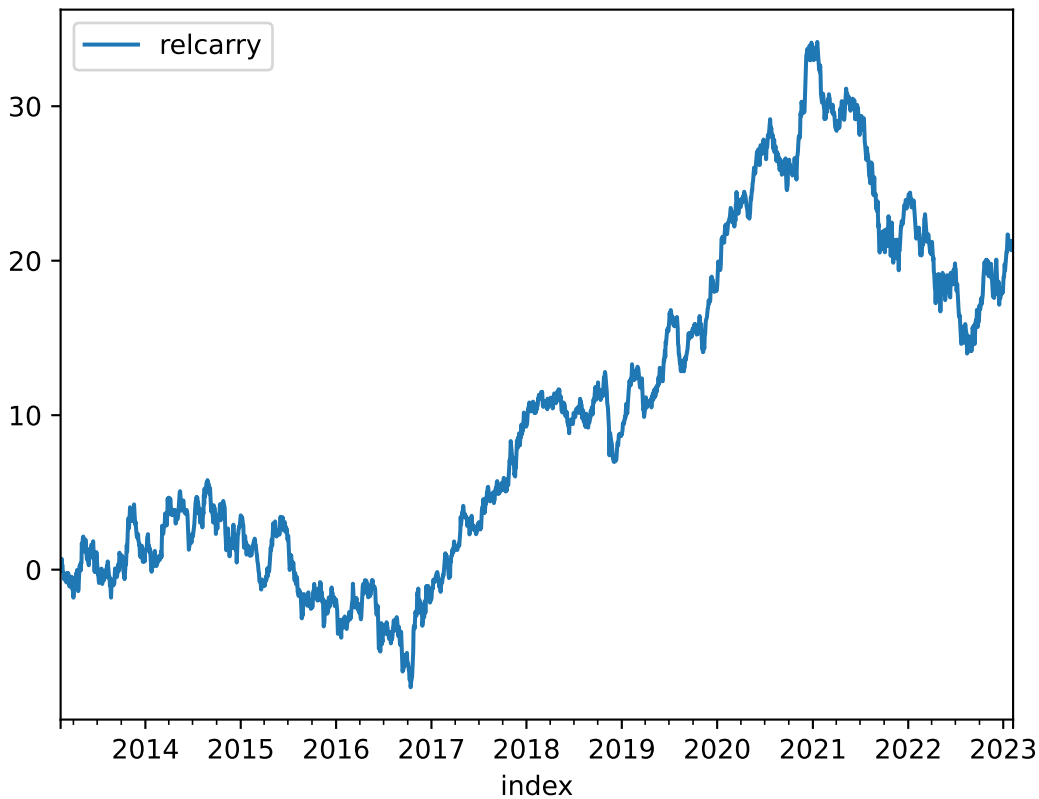
Total Trading Rule P&L for period '1Y'
ann. mean {'relcarry': -0.786}
ann. std {'relcarry': 7.232}
ann. SR {'relcarry': -0.11}



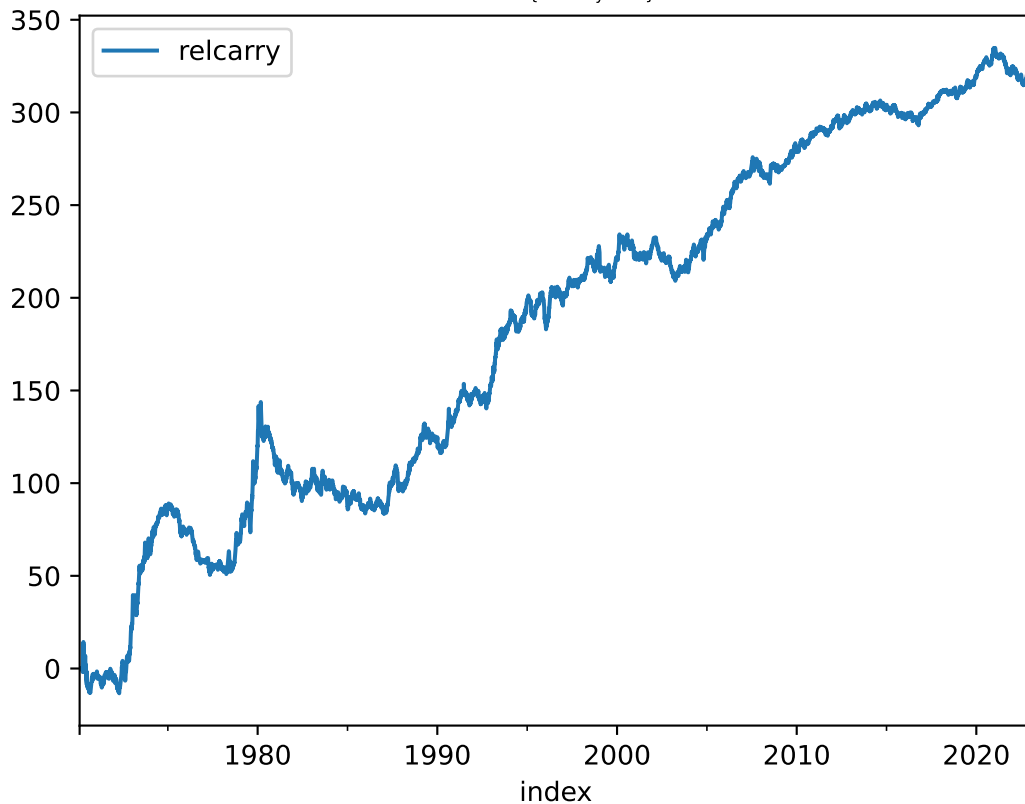
Total Trading Rule P&L for period '3Y'
ann. mean {'relcarry': -0.247}
ann. std {'relcarry': 6.838}
ann. SR {'relcarry': -0.04}



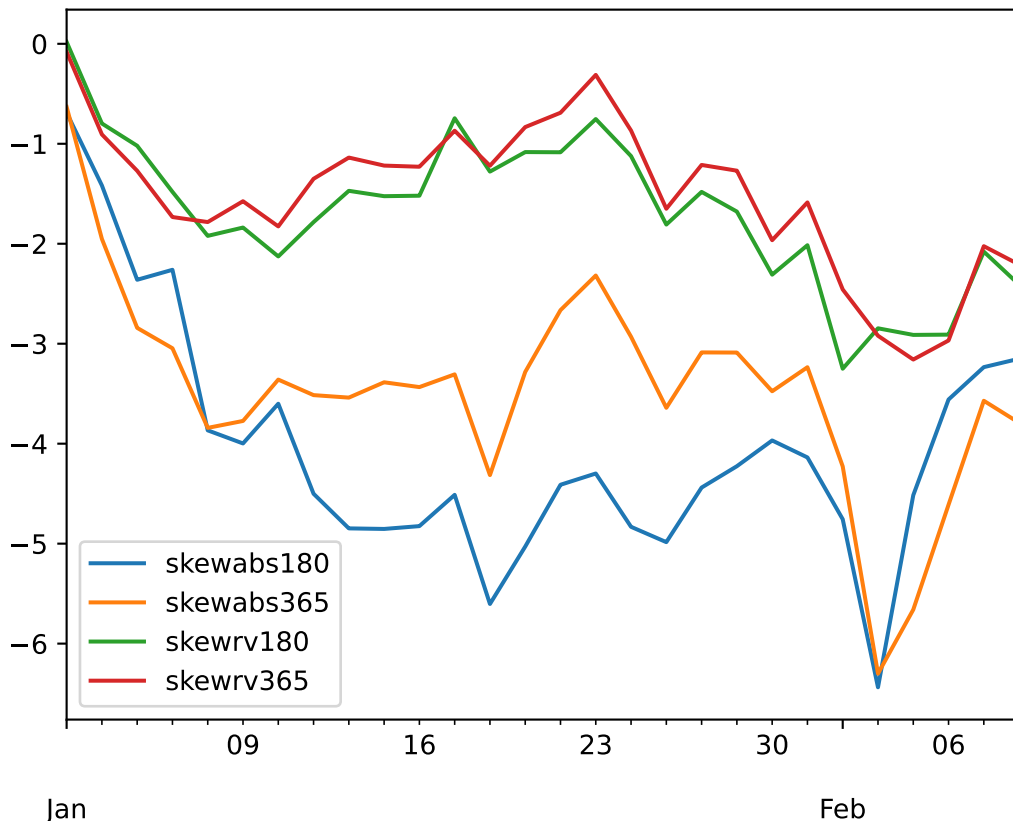
Total Trading Rule P&L for period '10Y'
ann. mean {'relcarry': 2.057}
ann. std {'relcarry': 6.011}
ann. SR {'relcarry': 0.34}



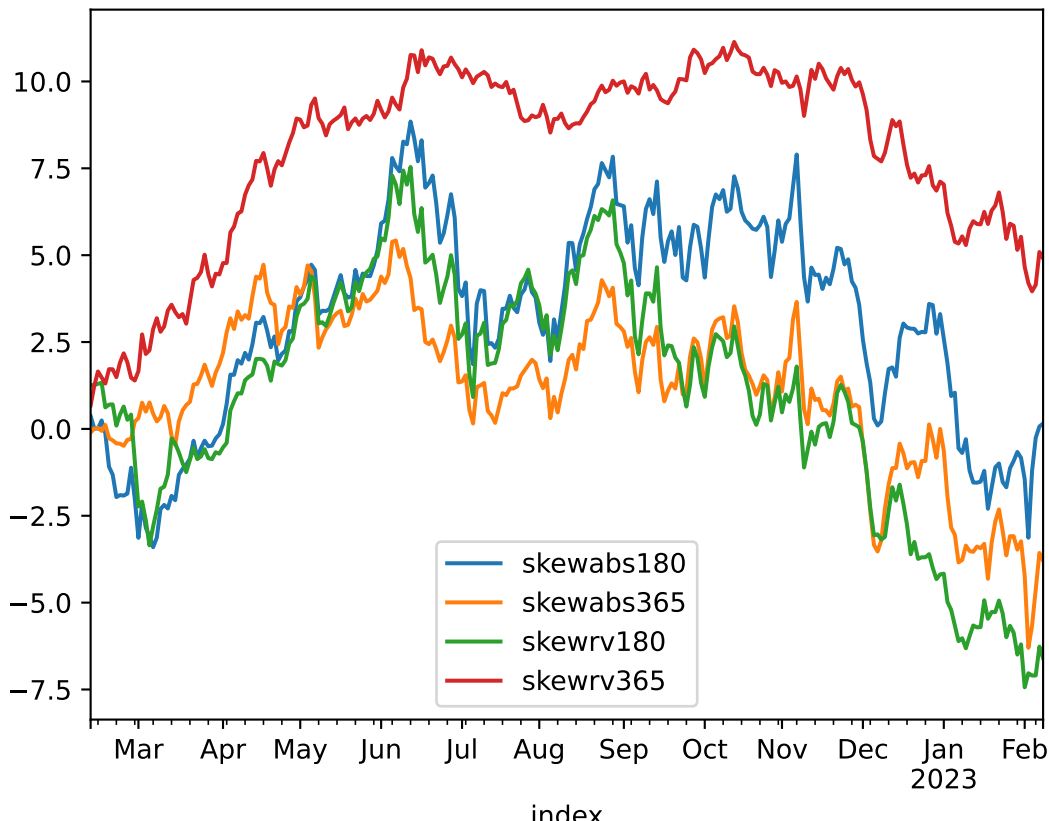
Total Trading Rule P&L for period '99Y'
ann. mean {'relcarry': 5.952}
ann. std {'relcarry': 9.882}
ann. SR {'relcarry': 0.6}



Total Trading Rule P&L for period 'YTD'
ann. mean {'skewabs180': -28.803, 'skewabs365': -34.661, 'skewrv180': -22.029, 'skewrv365': -20.188}
ann. std {'skewabs180': 12.288, 'skewabs365': 12.022, 'skewrv180': 7.535, 'skewrv365': 7.252}
ann. SR {'skewabs180': -2.34, 'skewabs365': -2.88, 'skewrv180': -2.92, 'skewrv365': -2.78}



Total Trading Rule P&L for period '1Y'
ann. mean {'skewabs180': 0.152, 'skewabs365': -3.733, 'skewrv180': -6.495, 'skewrv365': 4.833}
ann. std {'skewabs180': 10.498, 'skewabs365': 8.78, 'skewrv180': 9.274, 'skewrv365': 5.38}
ann. SR {'skewabs180': 0.01, 'skewabs365': -0.43, 'skewrv180': -0.7, 'skewrv365': 0.9}

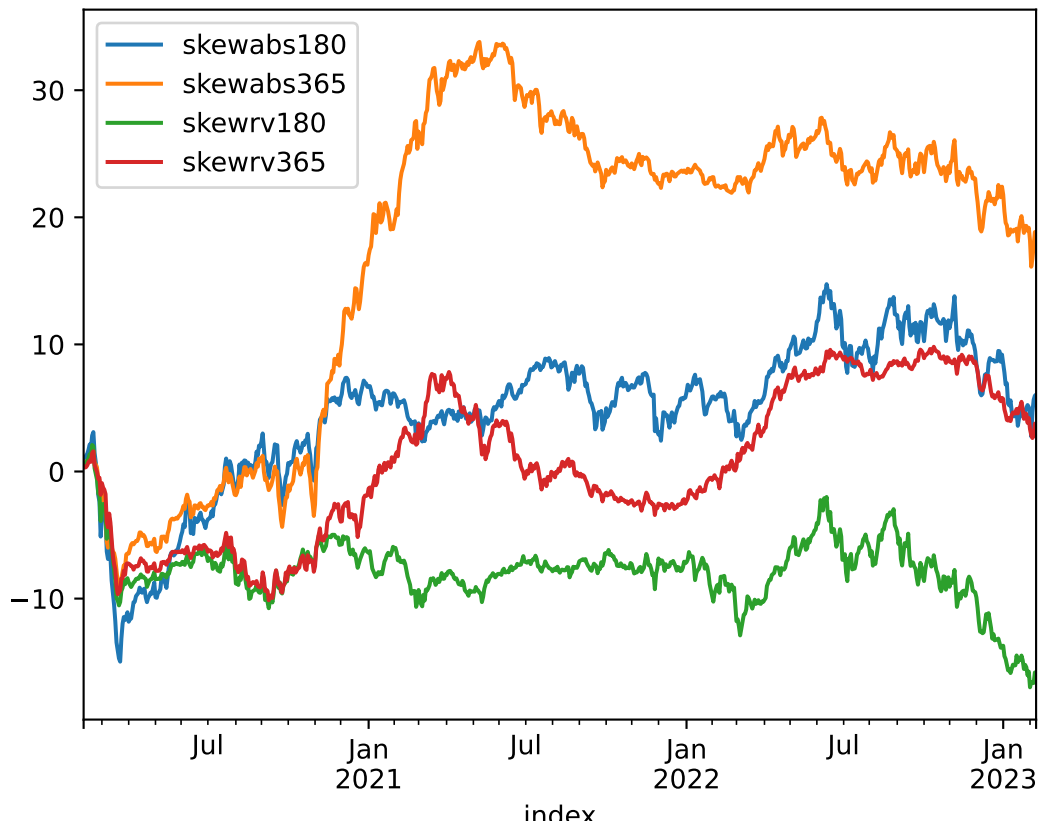


Total Trading Rule P&L for period '3Y'

ann. mean {'skewabs180': 1.977, 'skewabs365': 6.088, 'skewrv180': -5.277, 'skewrv365': 1.172}

ann. std {'skewabs180': 9.705, 'skewabs365': 9.03, 'skewrv180': 7.762, 'skewrv365': 6.669}

ann. SR {'skewabs180': 0.2, 'skewabs365': 0.67, 'skewrv180': -0.68, 'skewrv365': 0.18}

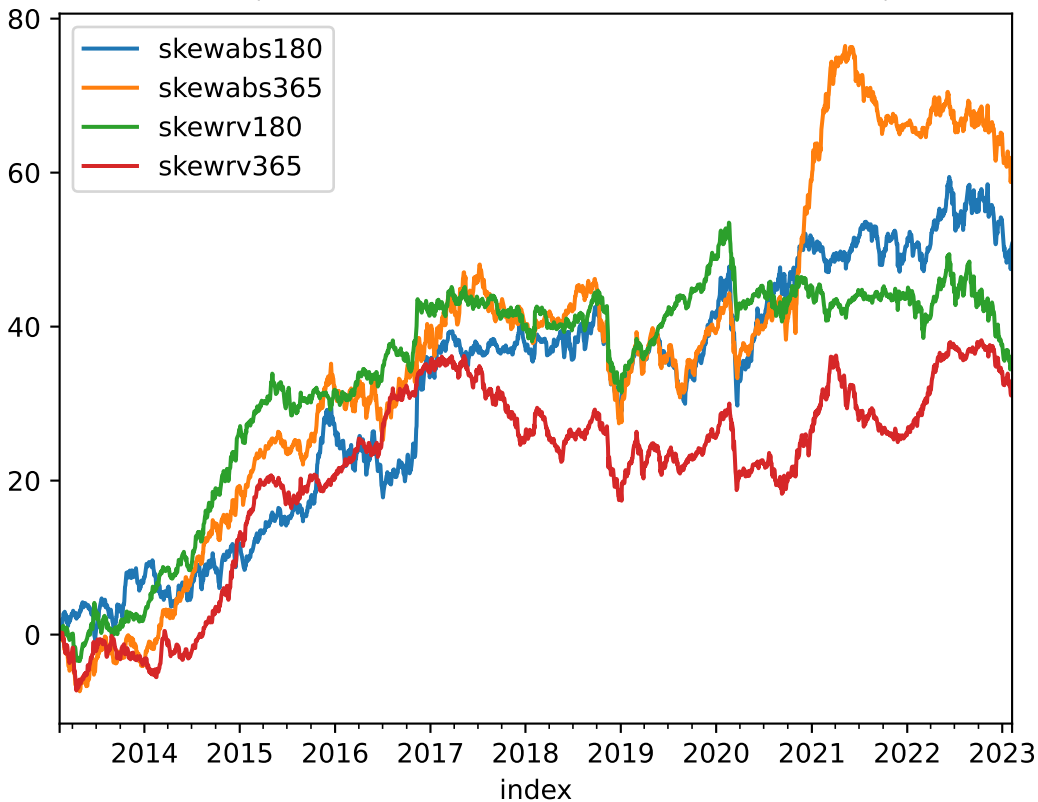


Total Trading Rule P&L for period '10Y'

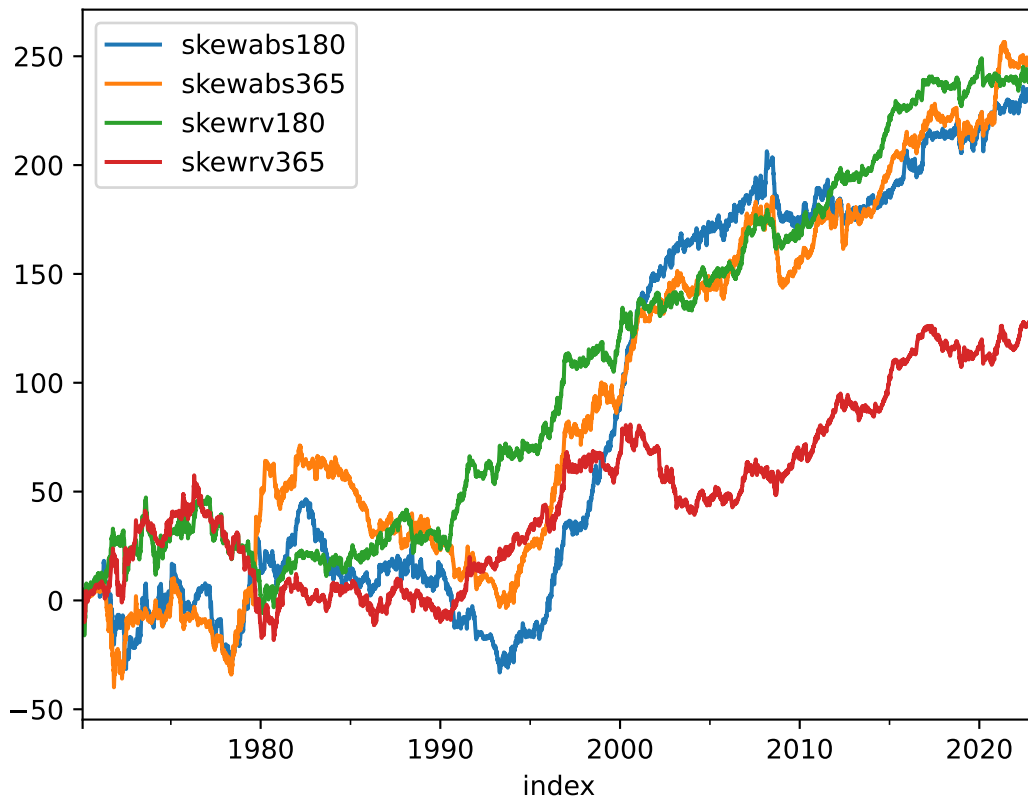
ann. mean {'skewabs180': 4.982, 'skewabs365': 6.015, 'skewrv180': 3.463, 'skewrv365': 3.141}

ann. std {'skewabs180': 8.095, 'skewabs365': 8.058, 'skewrv180': 6.584, 'skewrv365': 6.191}

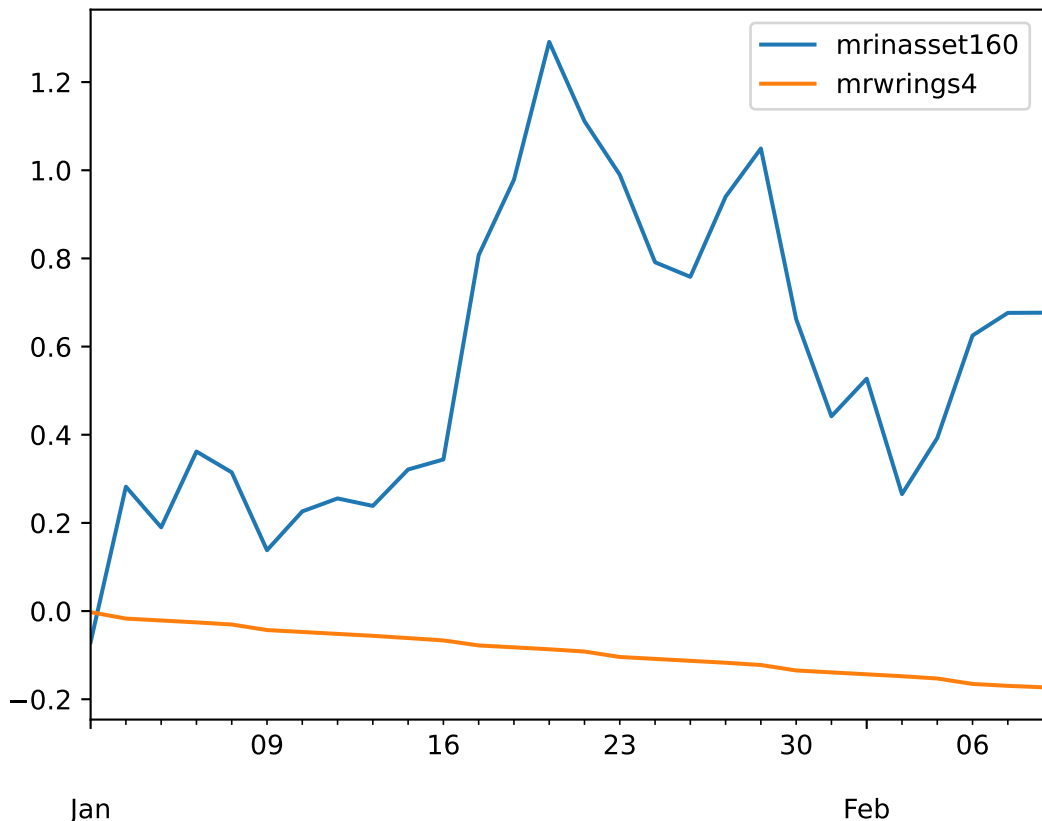
ann. SR {'skewabs180': 0.62, 'skewabs365': 0.75, 'skewrv180': 0.53, 'skewrv365': 0.51}



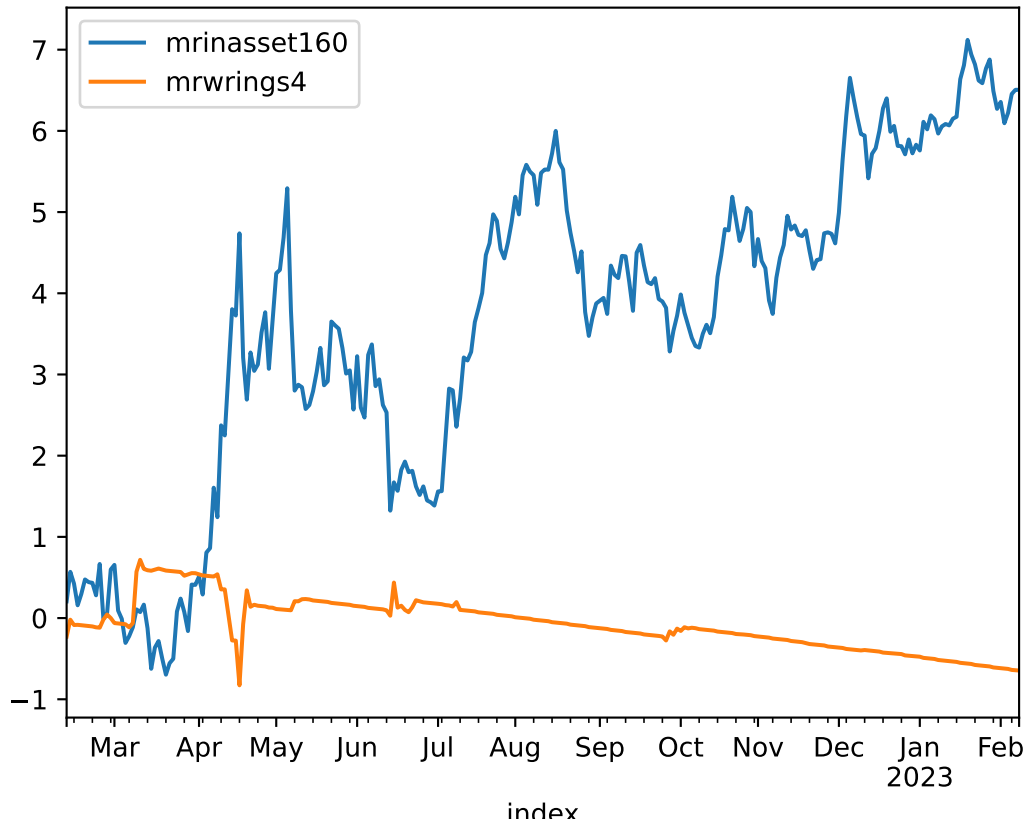
Total Trading Rule P&L for period '99Y'
ann. mean {'skewabs180': 4.207, 'skewabs365': 4.468, 'skewrv180': 4.273, 'skewrv365': 2.257}
ann. std {'skewabs180': 10.793, 'skewabs365': 10.301, 'skewrv180': 9.476, 'skewrv365': 8.784}
ann. SR {'skewabs180': 0.39, 'skewabs365': 0.43, 'skewrv180': 0.45, 'skewrv365': 0.26}



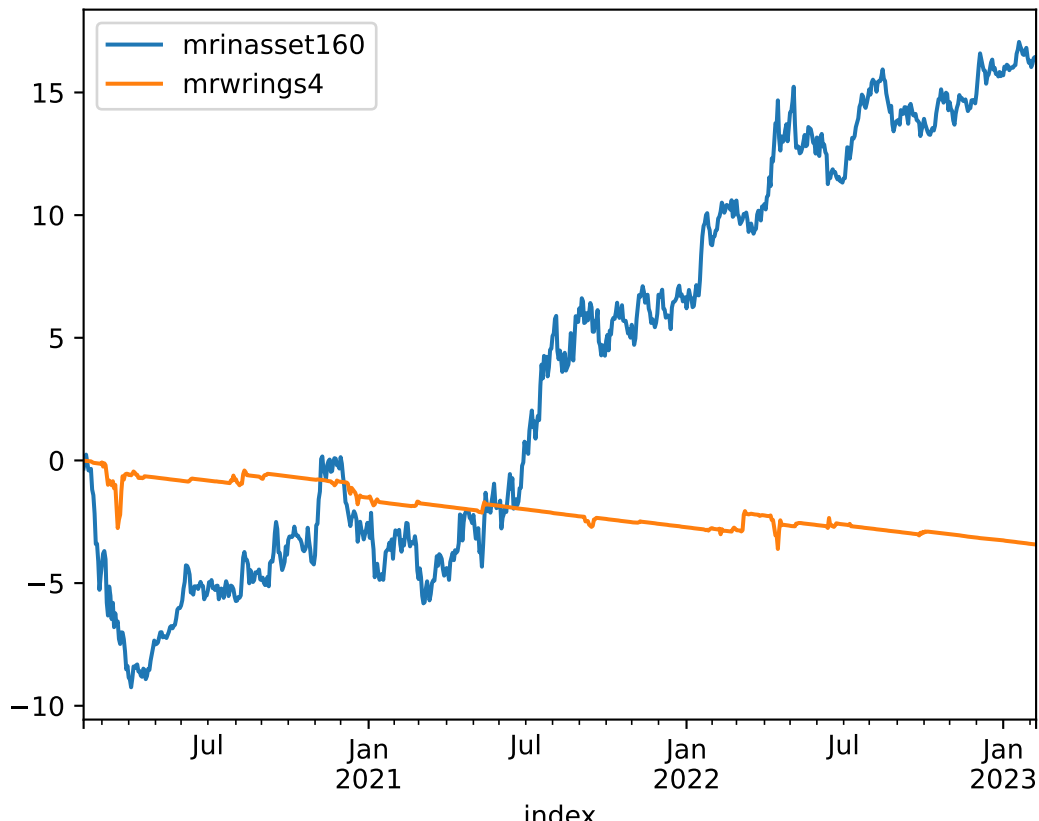
Total Trading Rule P&L for period 'YTD'
ann. mean {'mrinasset160': 6.189, 'mrwrings4': -1.581}
ann. std {'mrinasset160': 3.113, 'mrwrings4': 0.056}
ann. SR {'mrinasset160': 1.99, 'mrwrings4': -28.32}



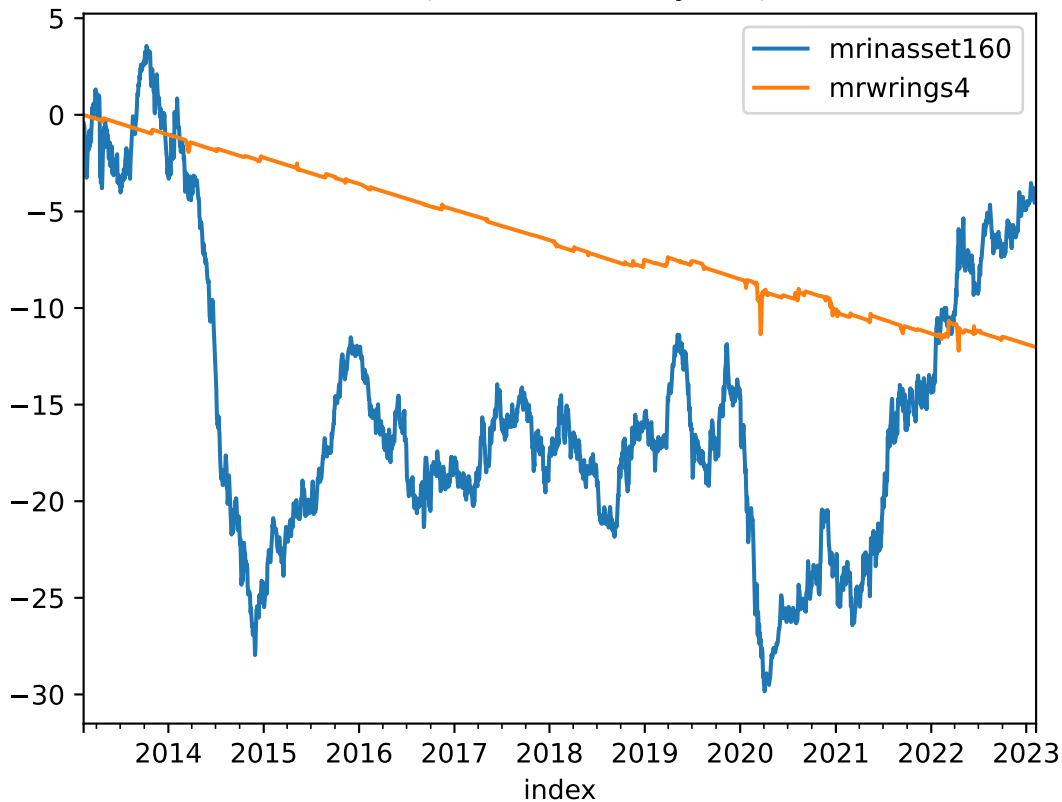
Total Trading Rule P&L for period '1Y'
ann. mean {'mrinasset160': 6.406, 'mrwrings4': -0.636}
ann. std {'mrinasset160': 5.674, 'mrwrings4': 1.482}
ann. SR {'mrinasset160': 1.13, 'mrwrings4': -0.43}



Total Trading Rule P&L for period '3Y'
ann. mean {'mrinasset160': 5.377, 'mrwrings4': -1.121}
ann. std {'mrinasset160': 6.702, 'mrwrings4': 1.516}
ann. SR {'mrinasset160': 0.8, 'mrwrings4': -0.74}



Total Trading Rule P&L for period '10Y'
ann. mean {'mrinasset160': -0.407, 'mrwrings4': -1.18}
ann. std {'mrinasset160': 6.555, 'mrwrings4': 0.898}
ann. SR {'mrinasset160': -0.06, 'mrwrings4': -1.31}



Total Trading Rule P&L for period '99Y'
ann. mean {'mrinasset160': -3.162, 'mrwrings4': -2.311}
ann. std {'mrinasset160': 11.165, 'mrwrings4': 2.622}
ann. SR {'mrinasset160': -0.28, 'mrwrings4': -0.88}

