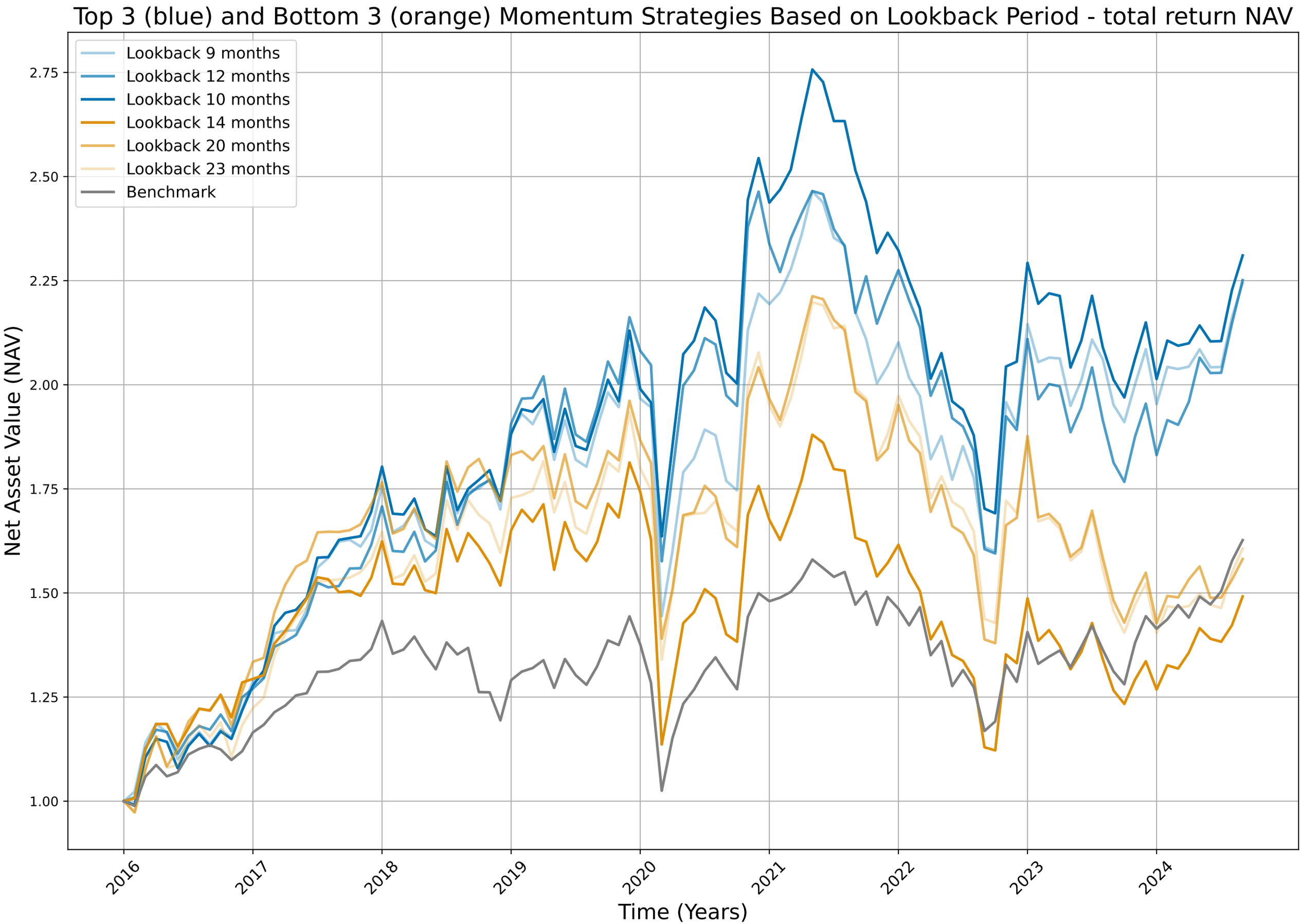
Top 3 (blue) and Bottom 3 (orange) Momentum Strategies Based on Lookback Period - total return NAV
Lookback 9 months
Lookback 12 months
Lookback 10 months
Lookback 14 months
Lookback 20 months
Lookback 23 months
Benchmark
Net Asset Value (NAV)
2.75
2.50
2.25
2.00
1.75
1.50
1.25
1.00
2016
2017
2018
2019
2020
2021
2022
2023
2024
Time (Years)