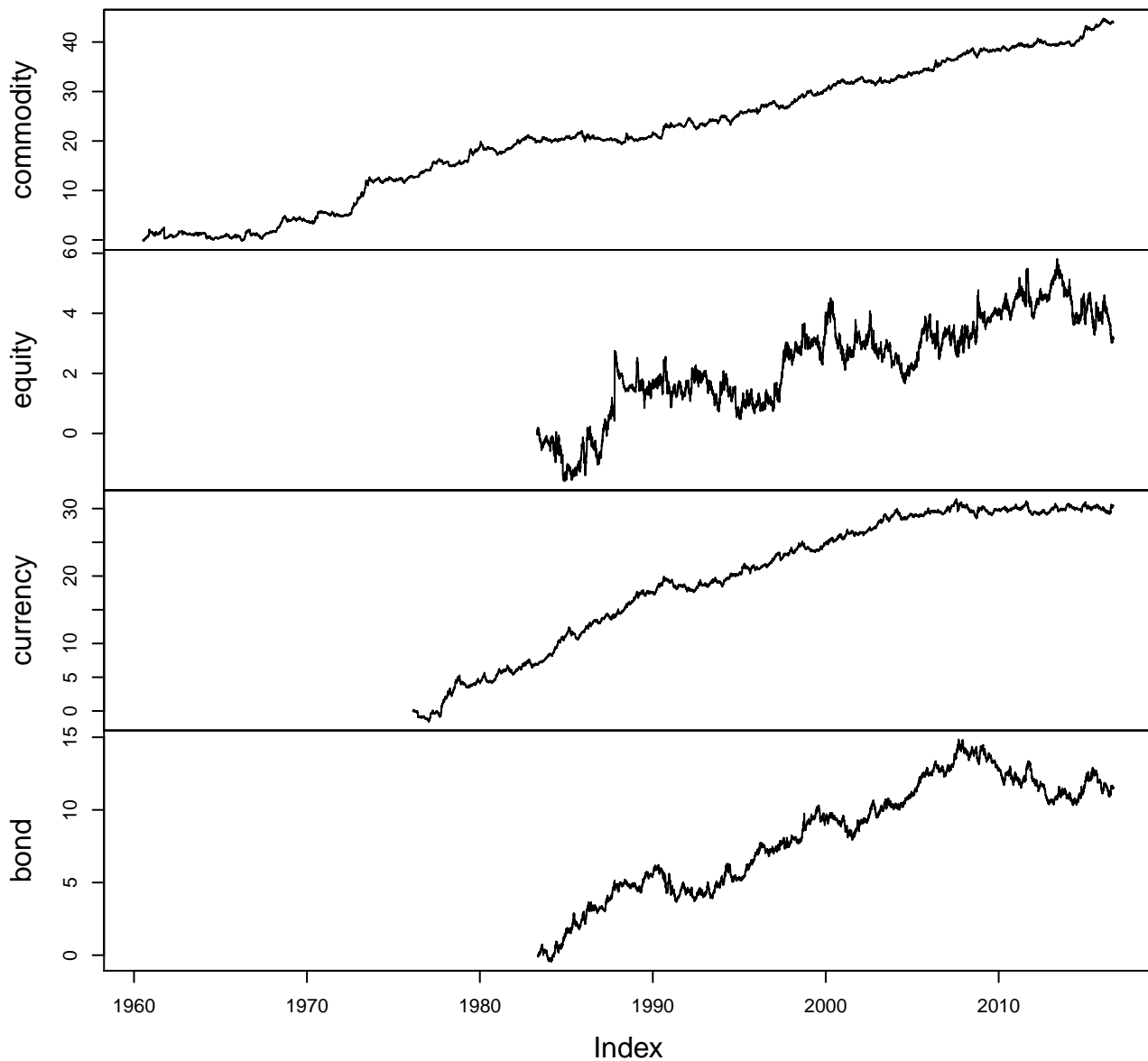
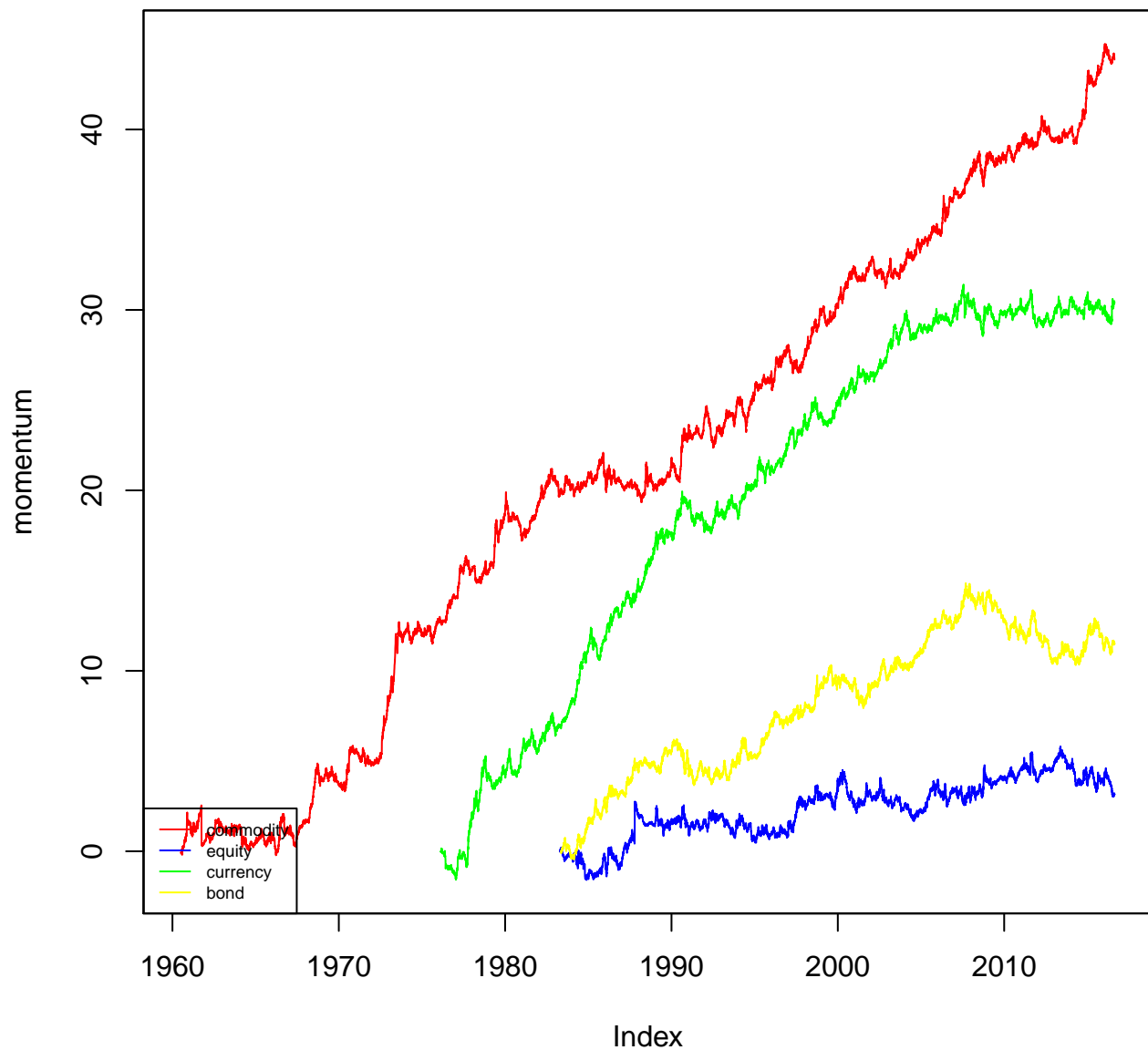


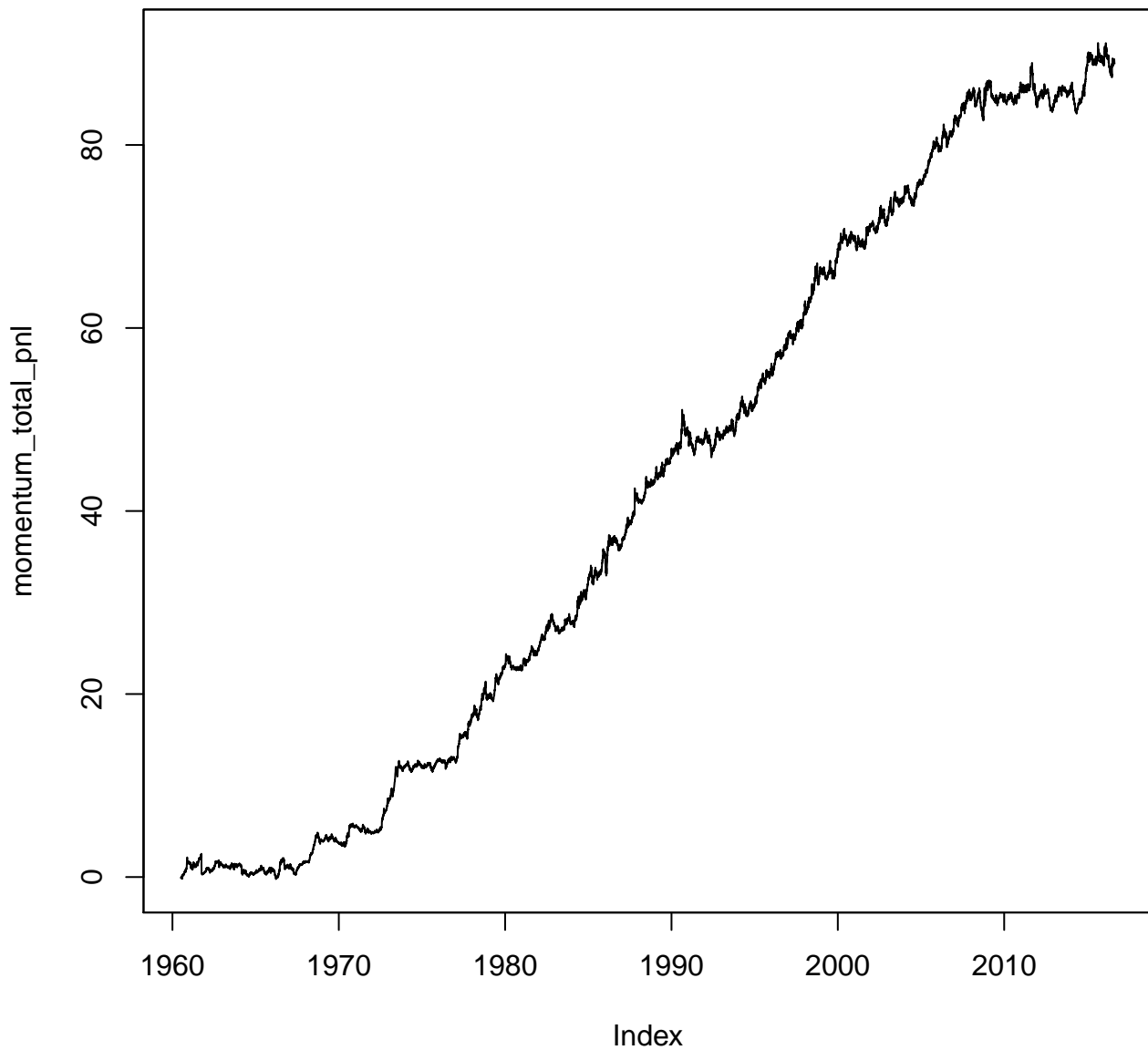
# Momentum Performance by Asset Class



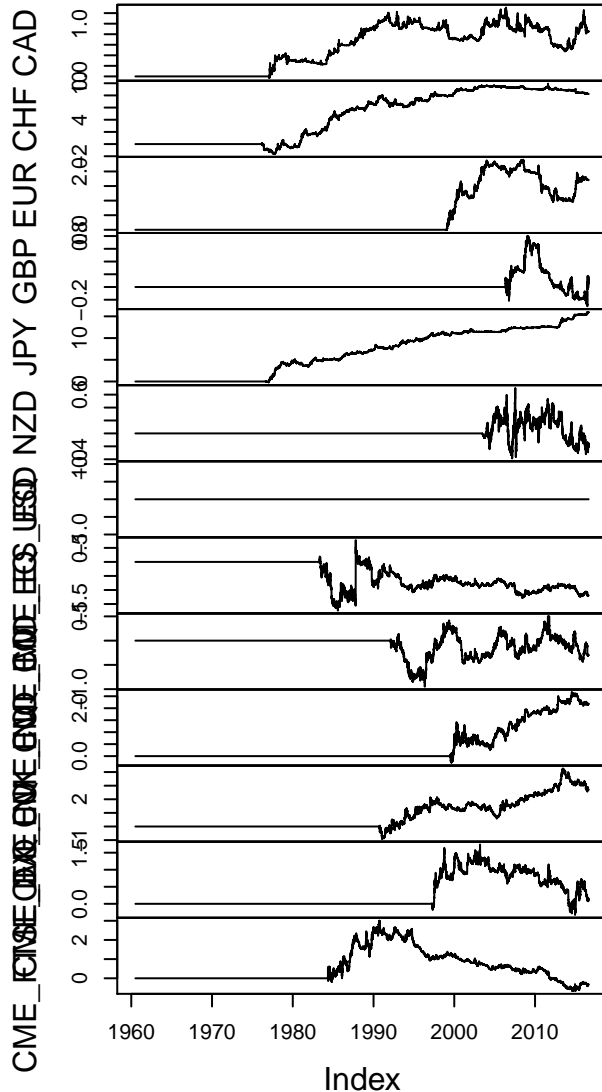
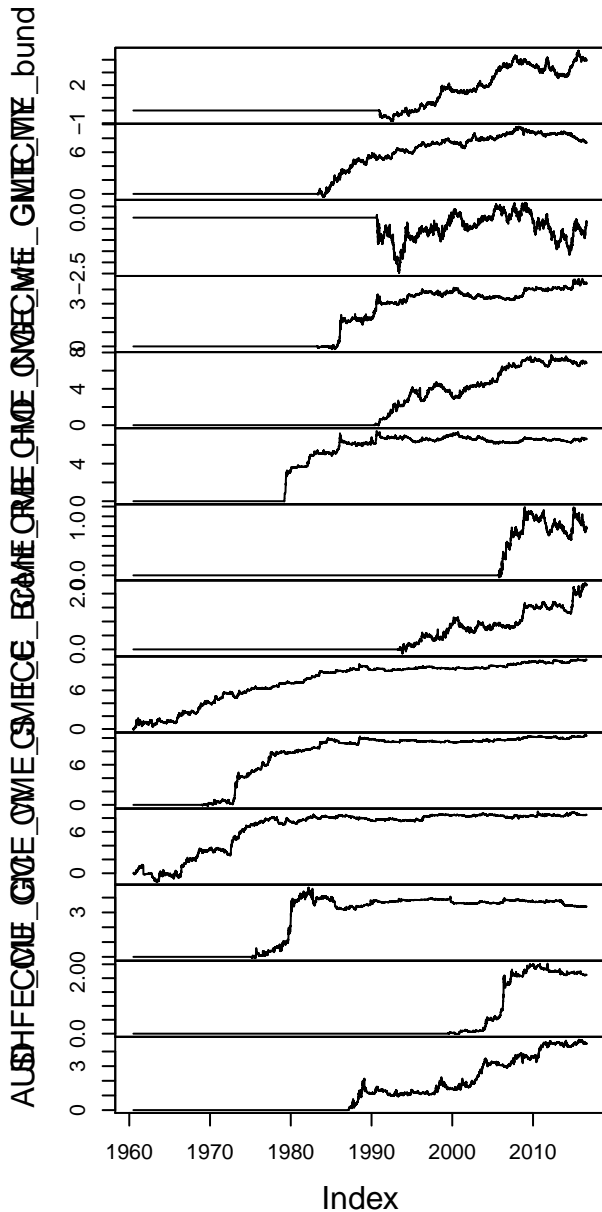
## Momentum Performance by Asset Class



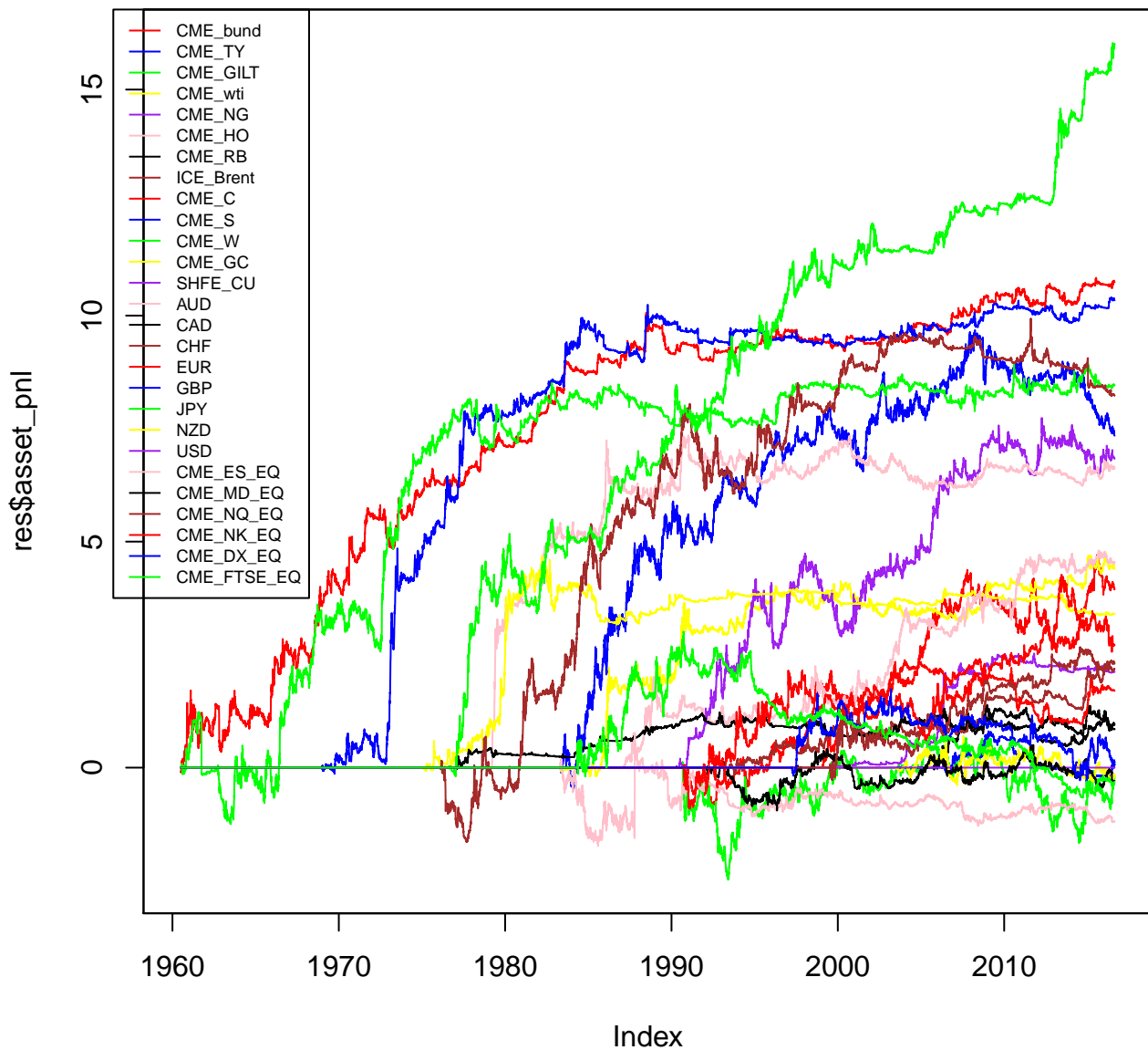
## Momentum Performance



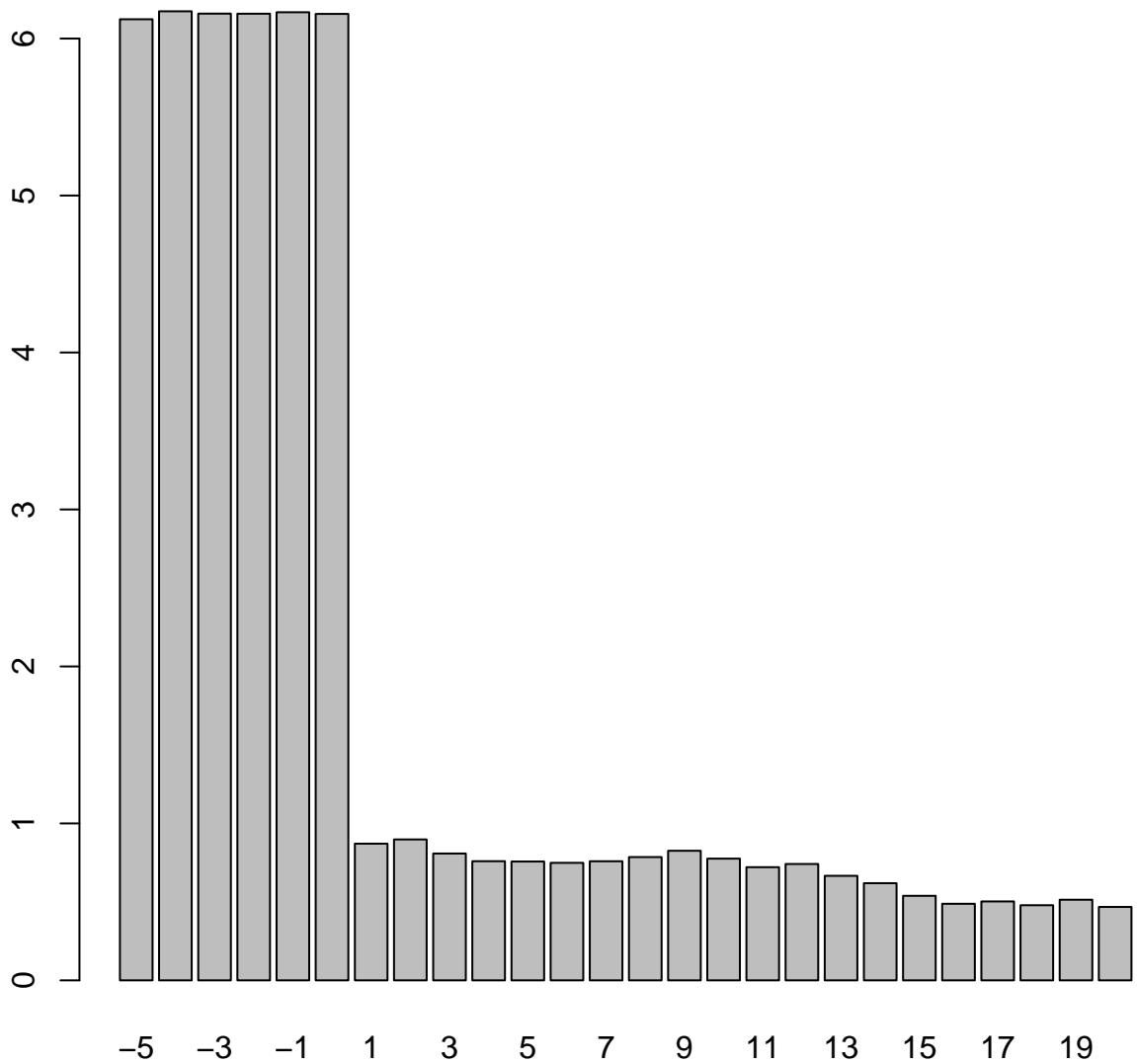
# Asset Performance



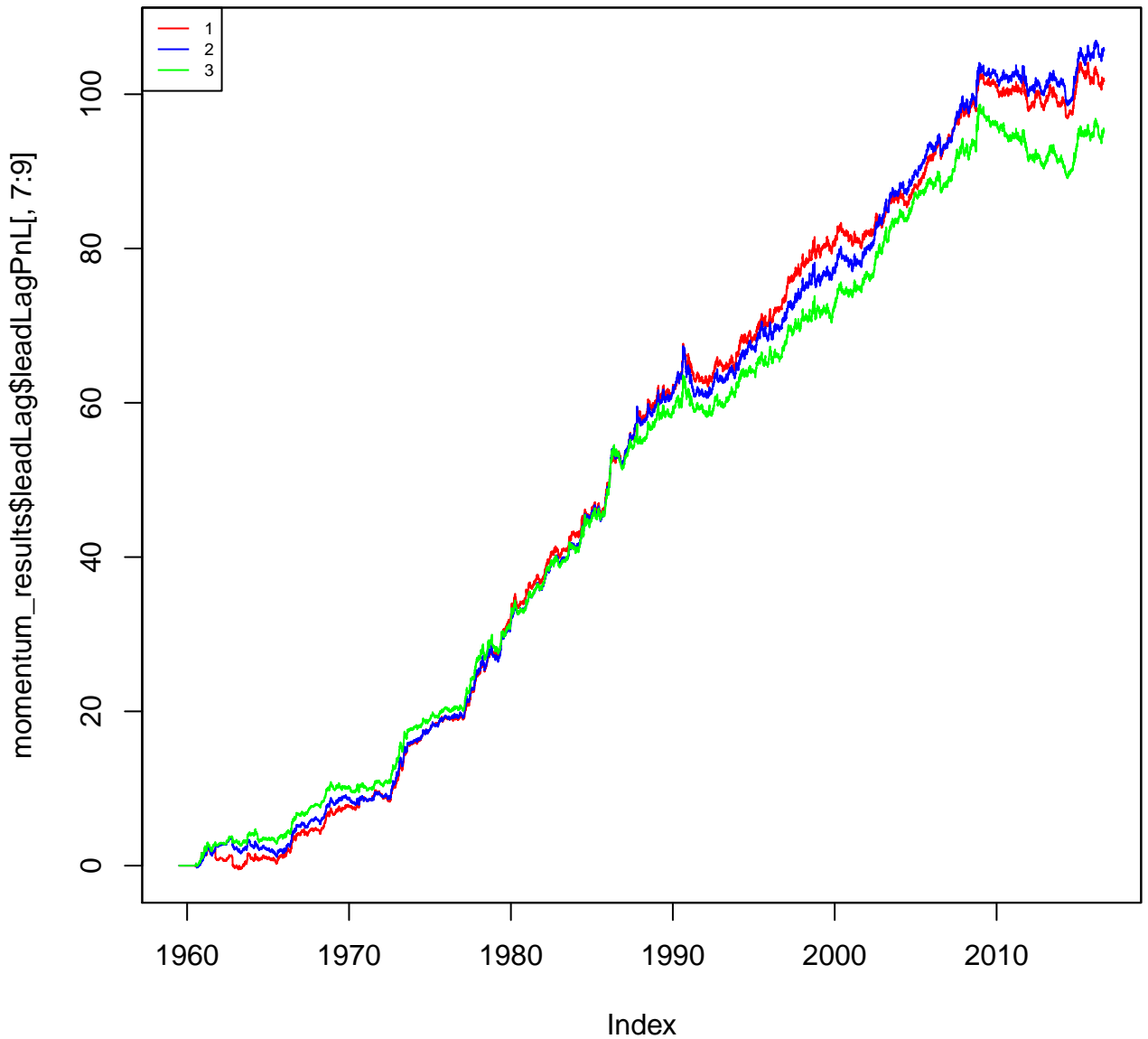
# Asset Performance



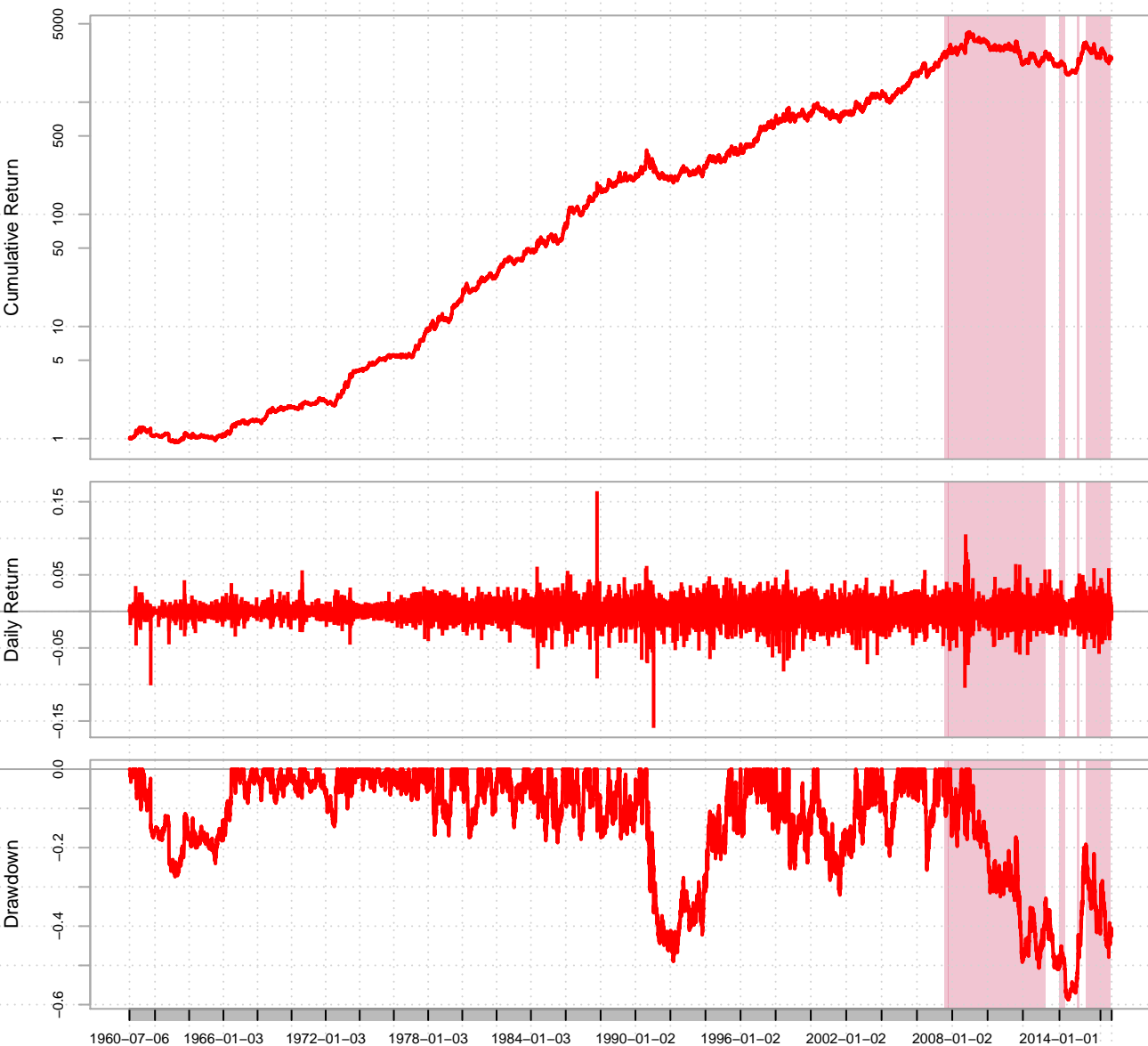
# momentum leadlag



# momentum leadlag

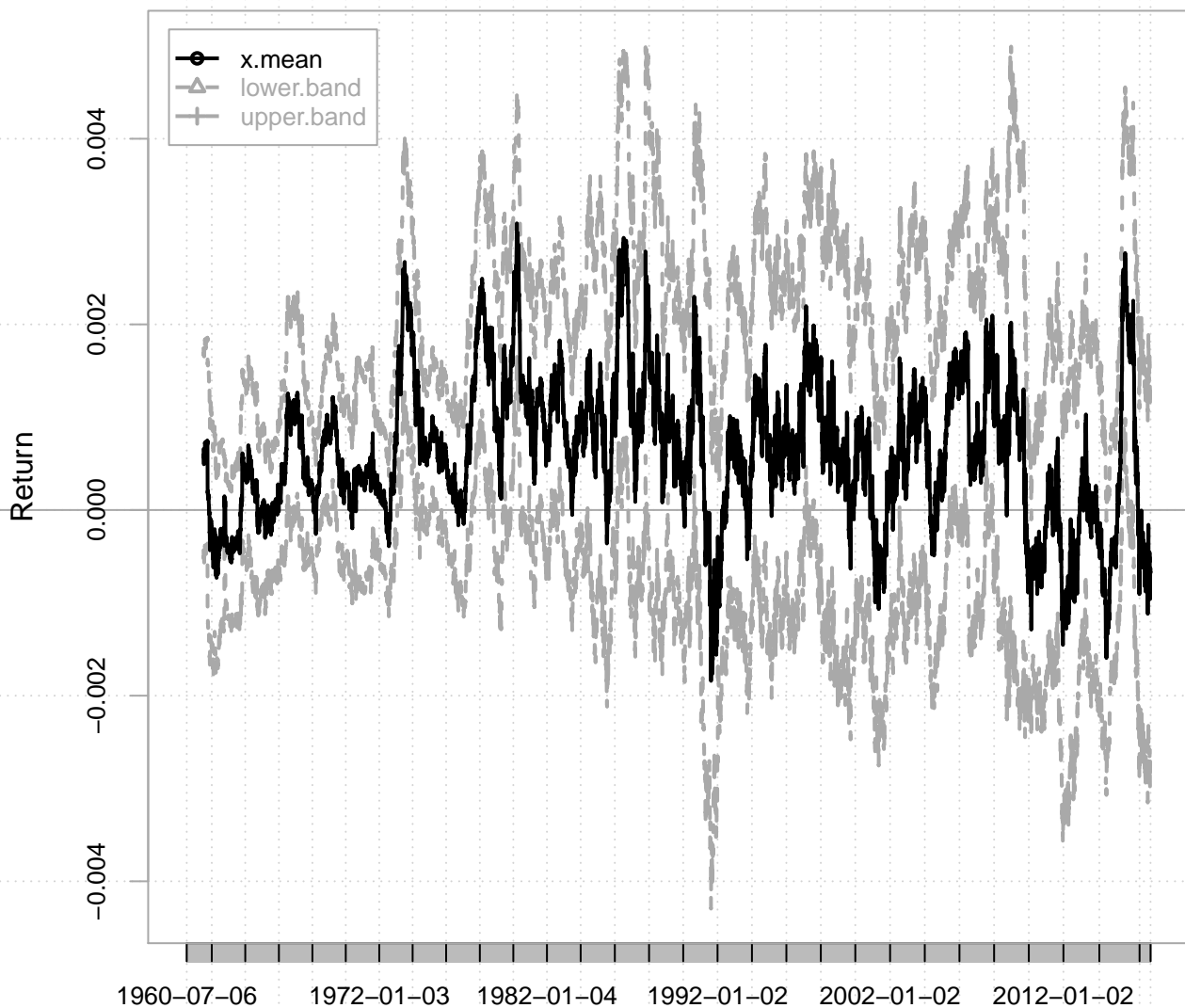


# Momentum PnL





## Rolling 252-day Performance



**momentum pnl distribution**

