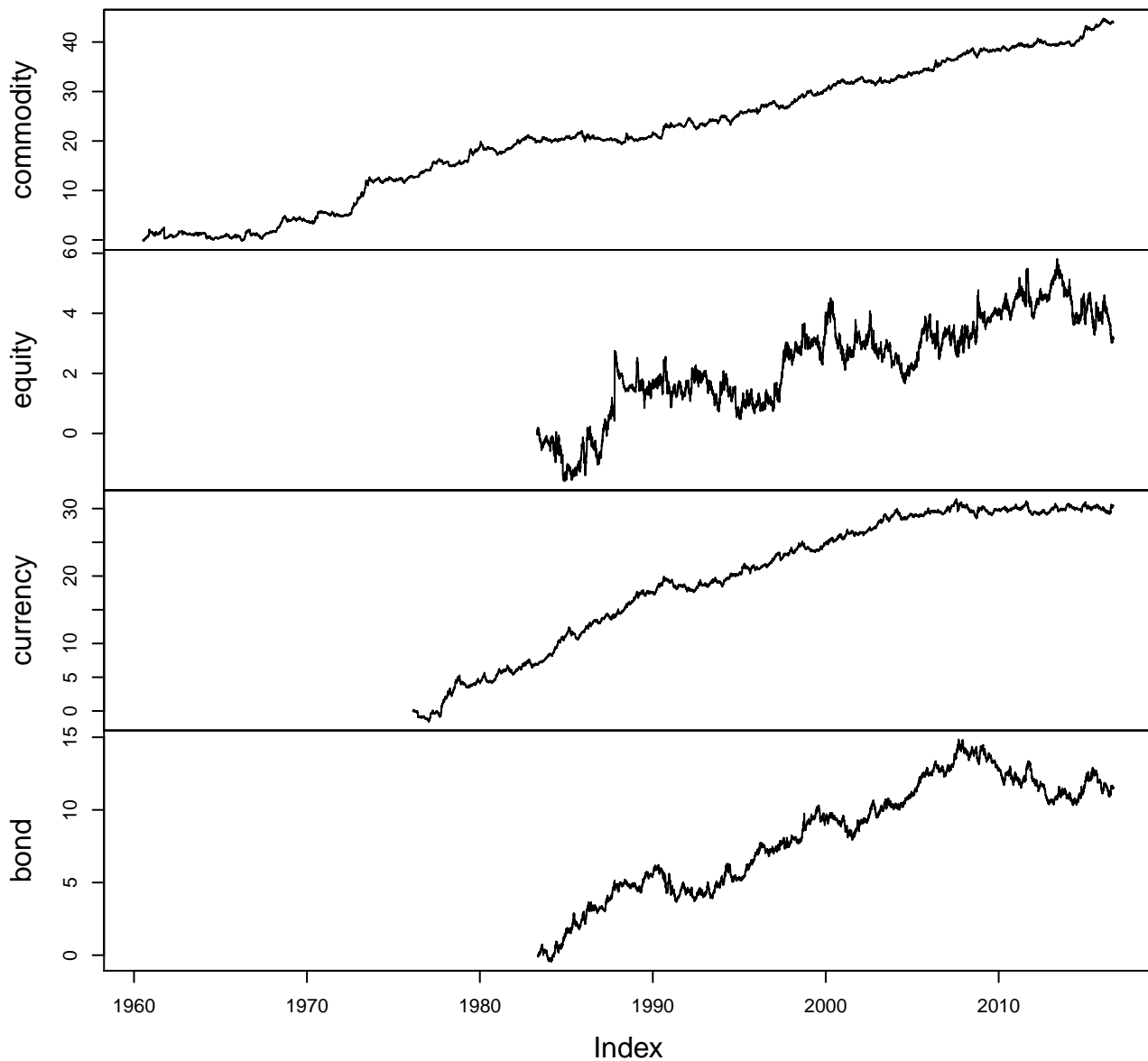
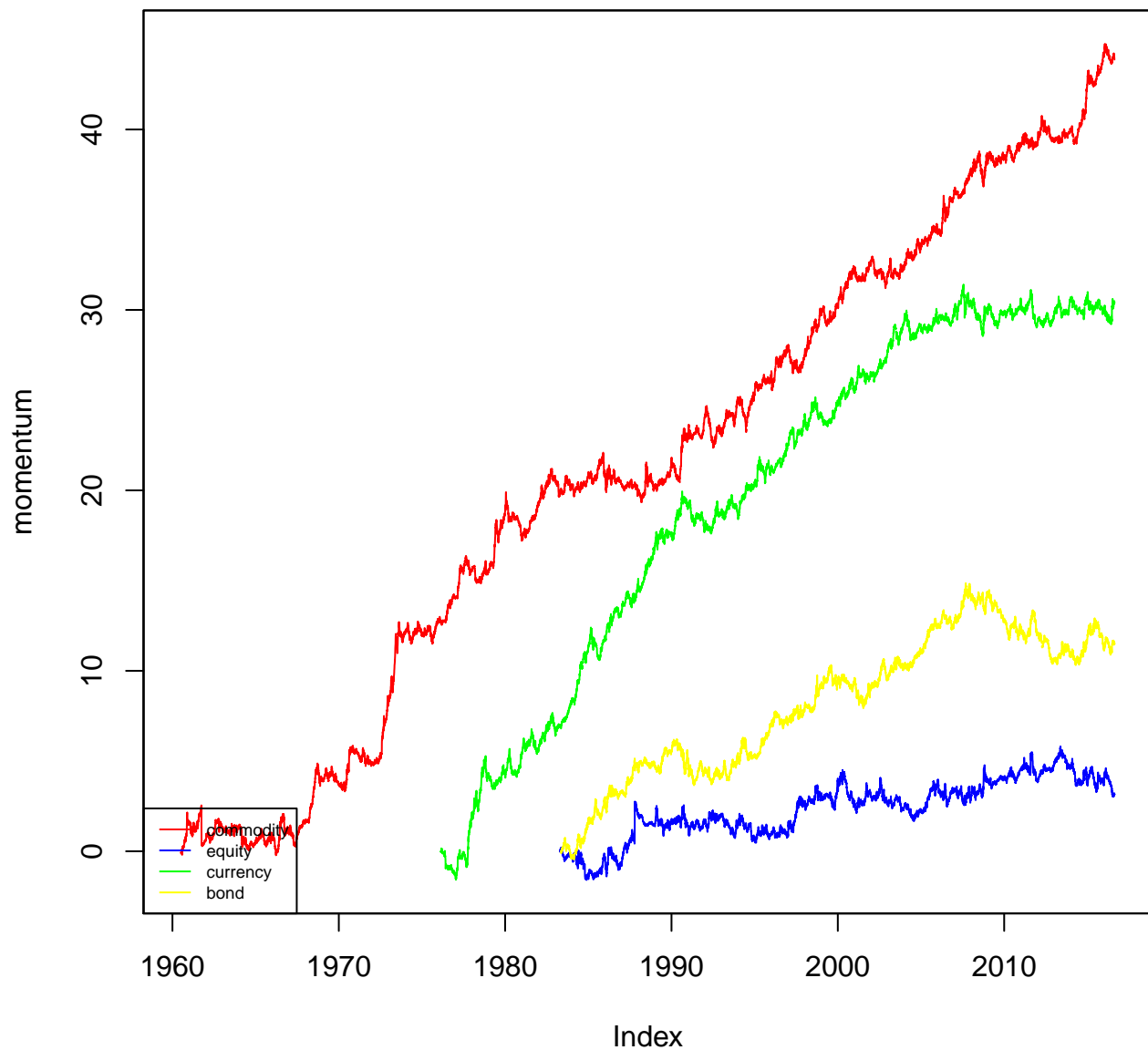


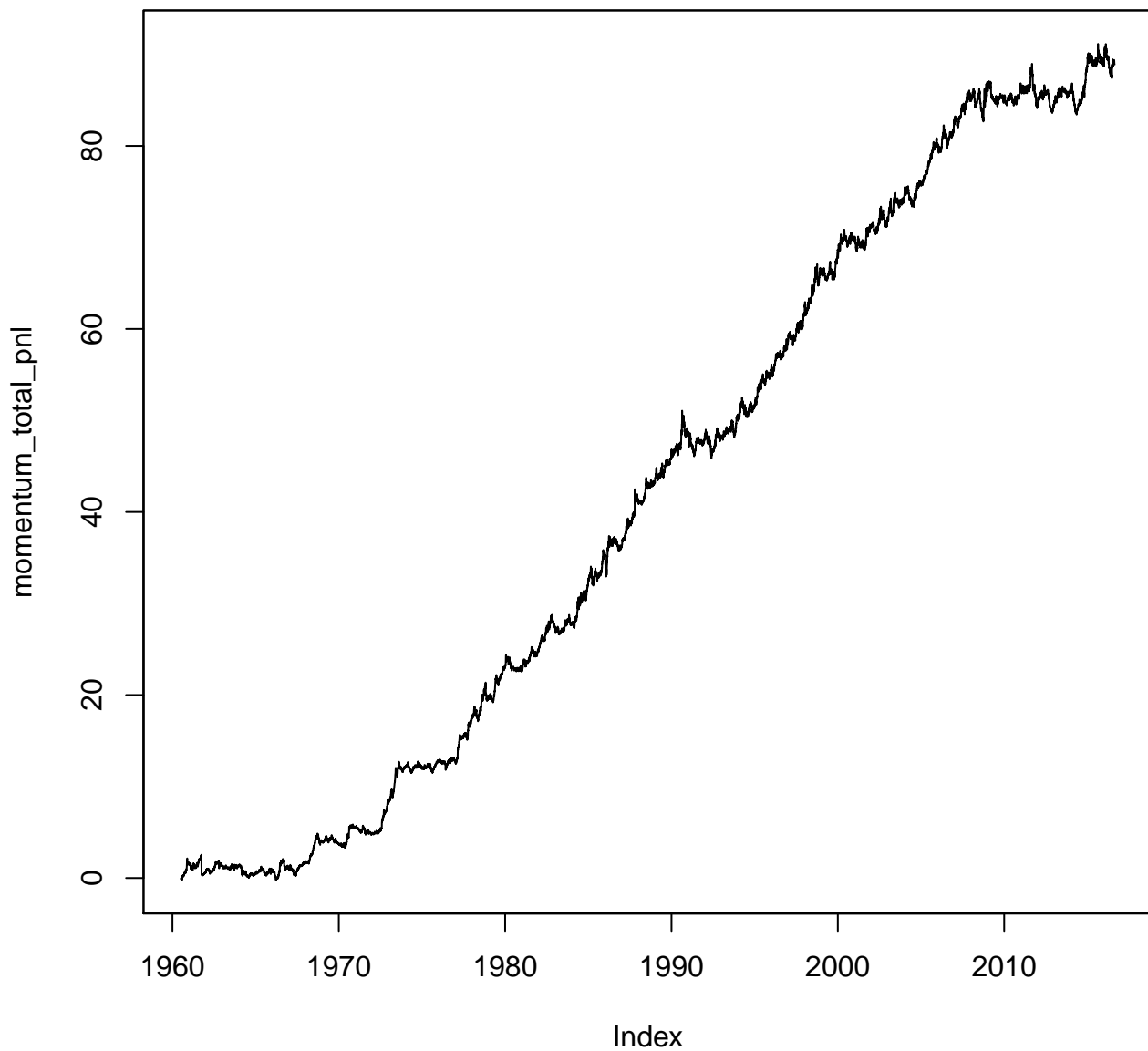
Momentum Performance by Asset Class



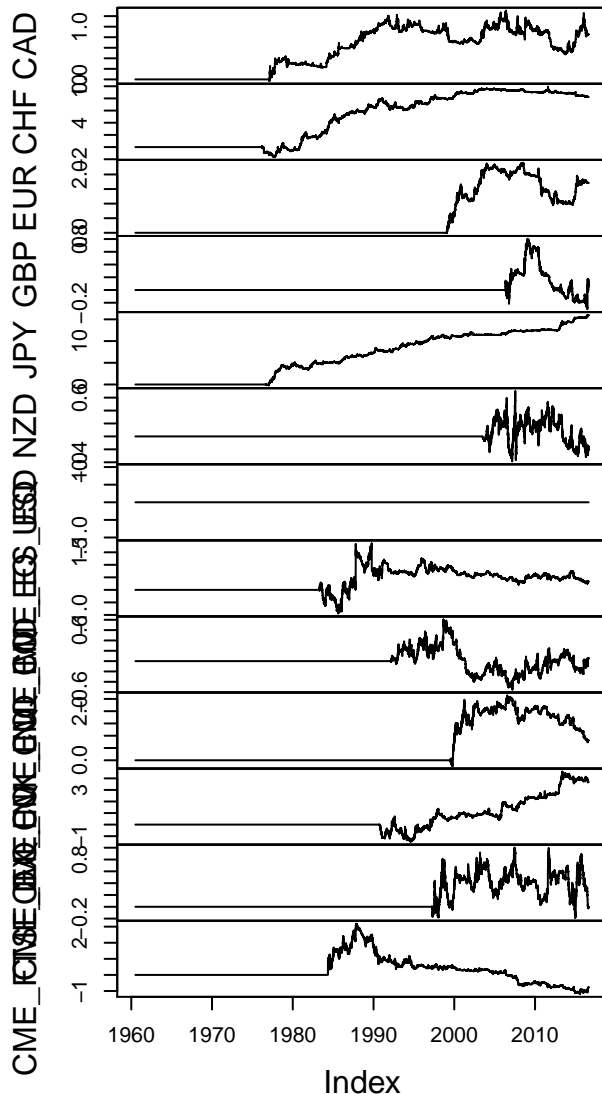
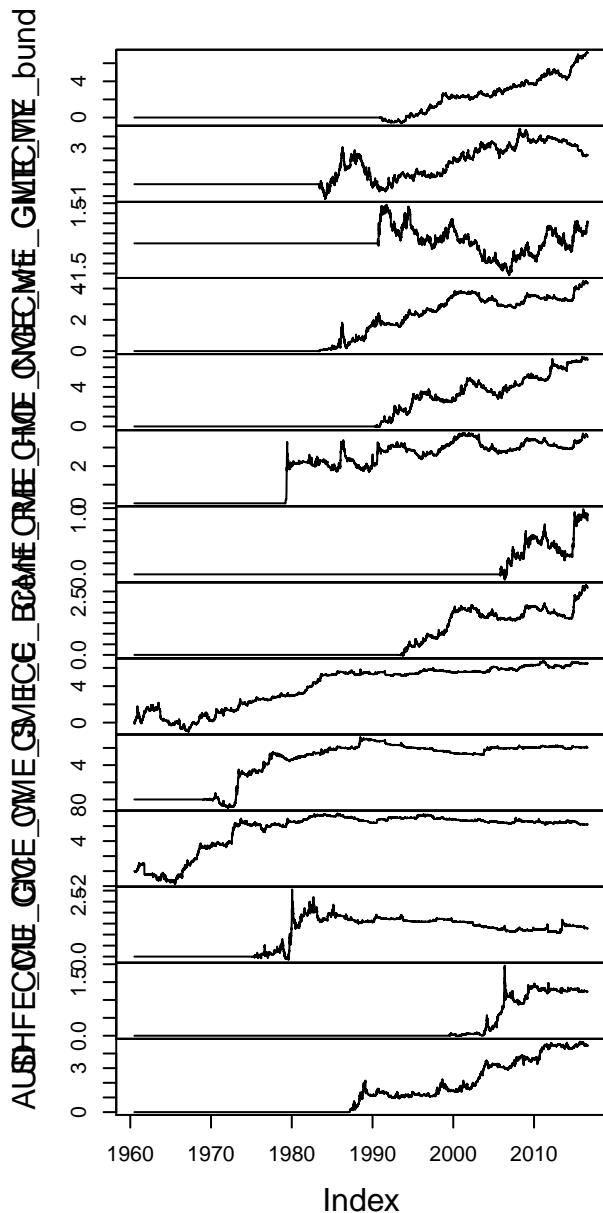
Momentum Performance by Asset Class



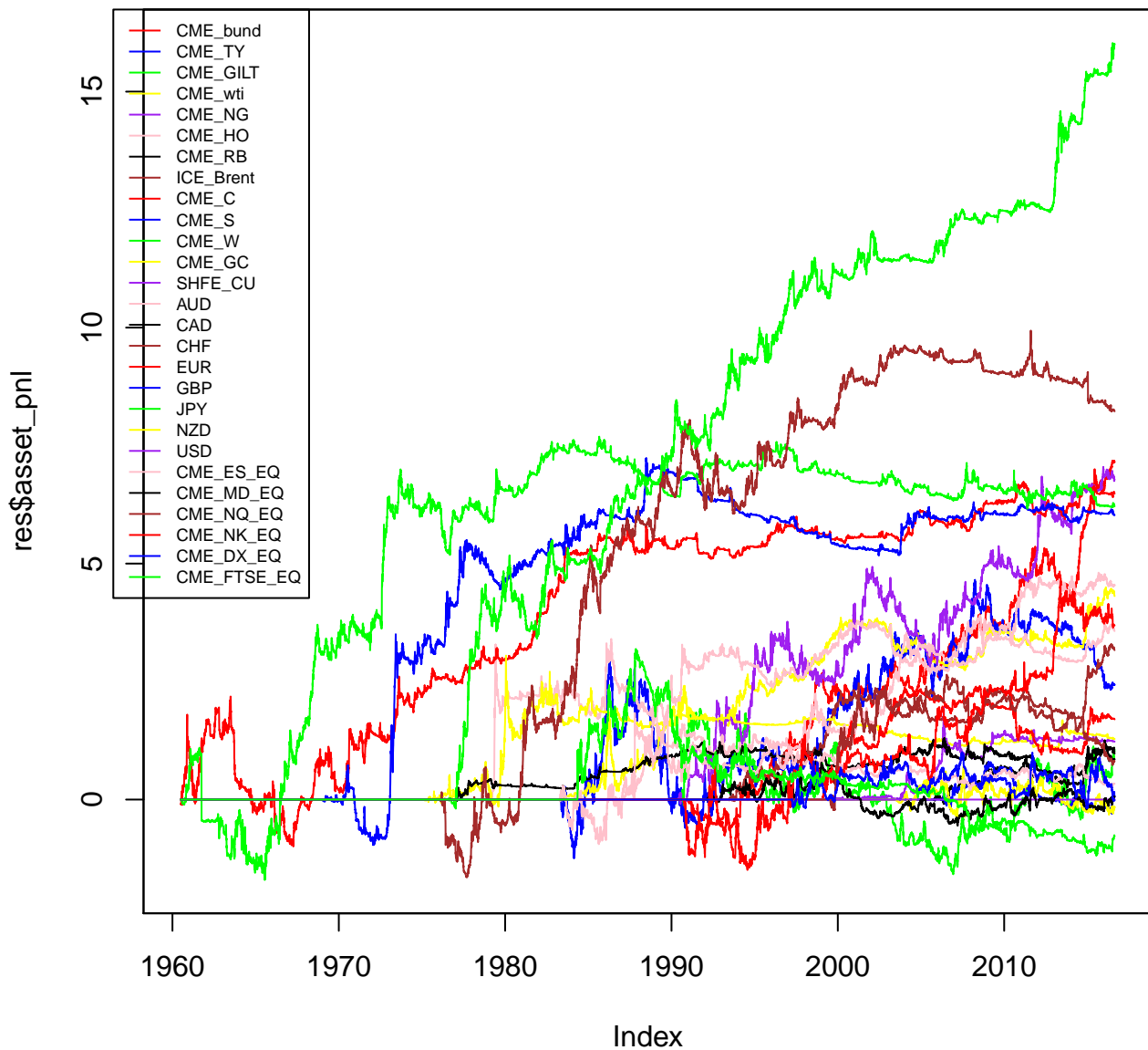
Momentum Performance



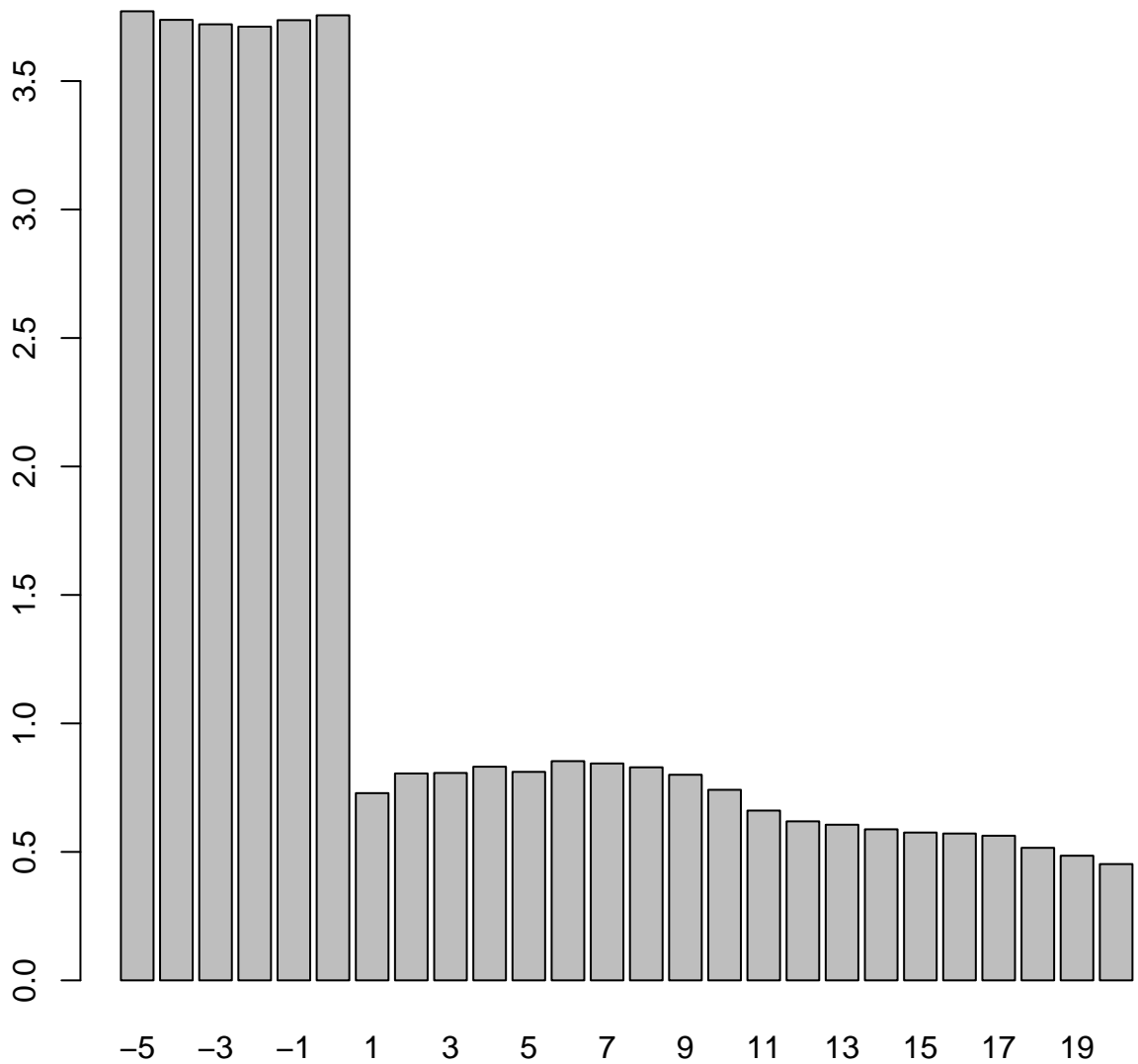
Asset Performance



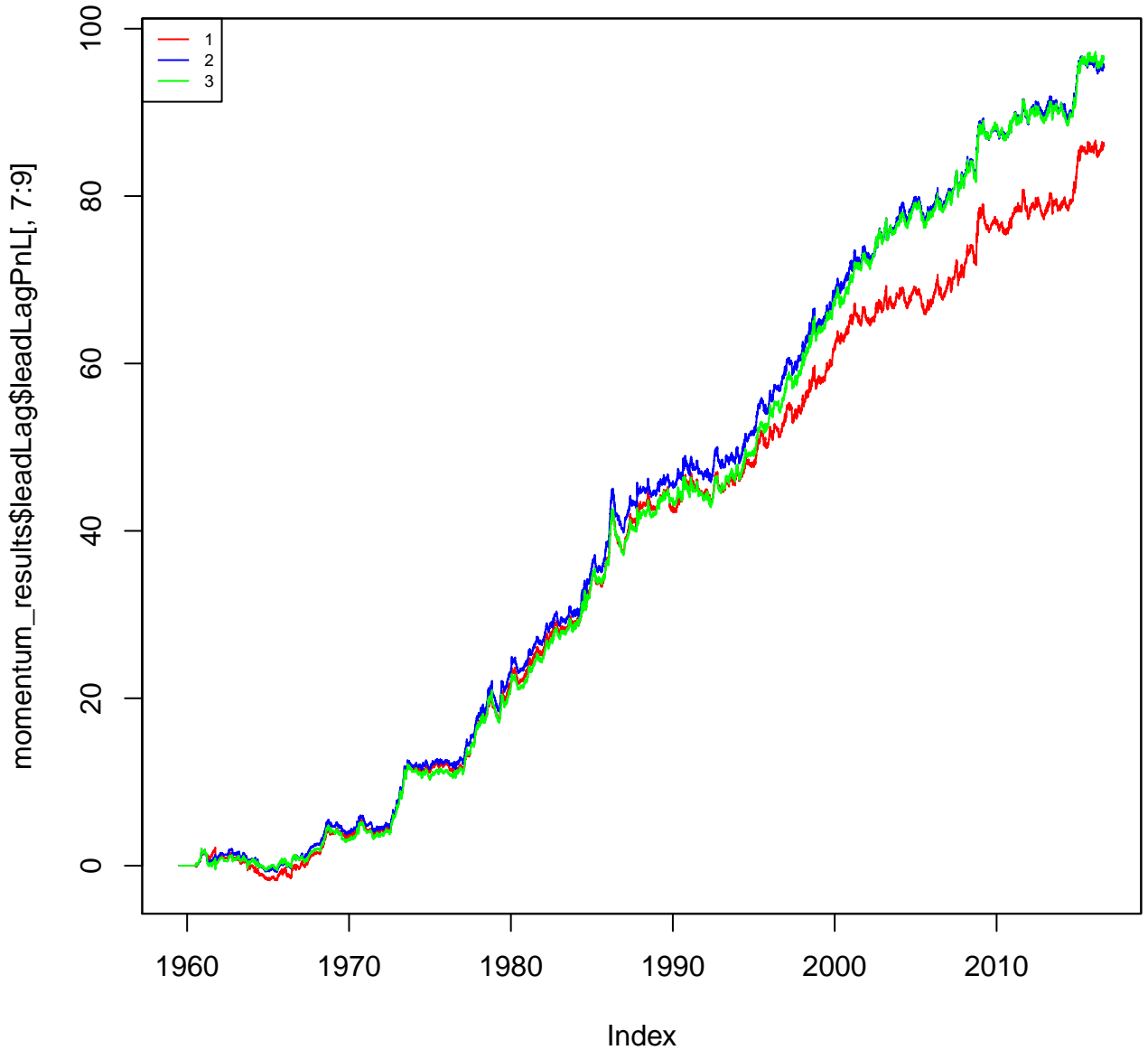
Asset Performance



momentum leadlag

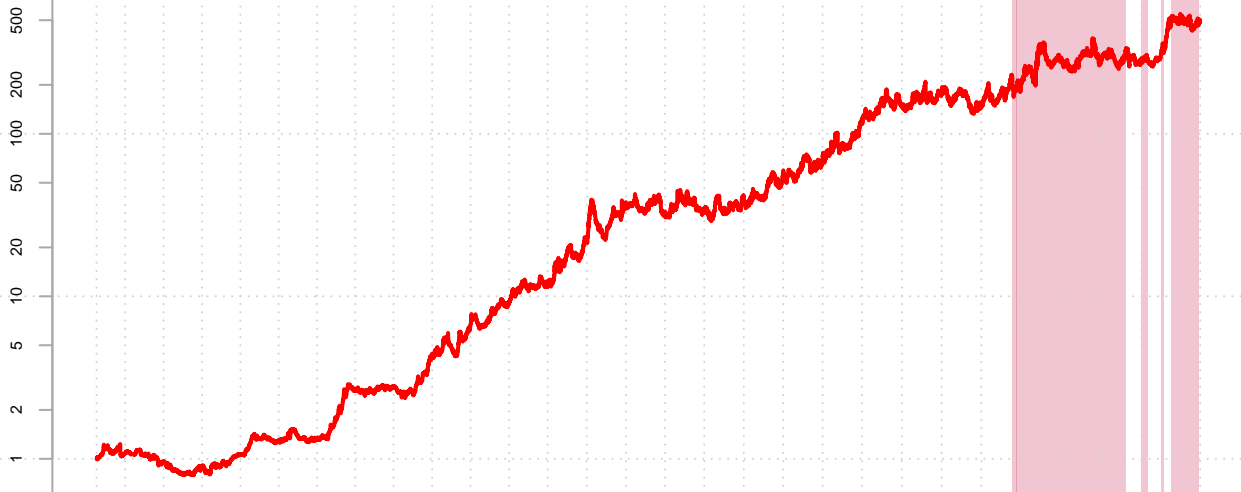


momentum leadlag

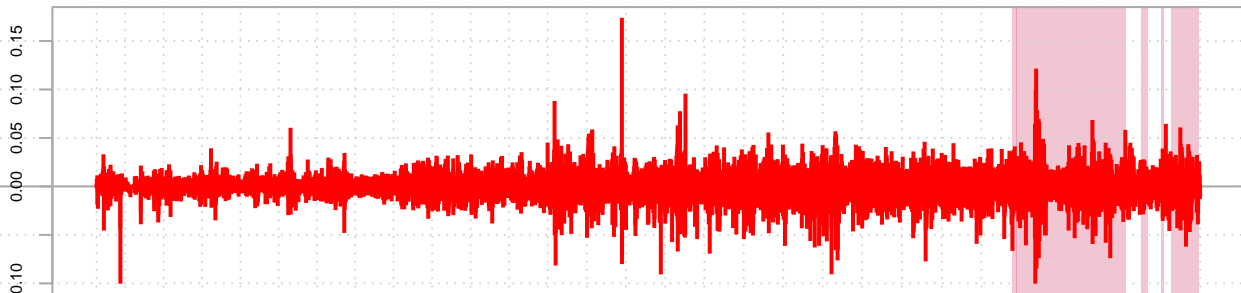


Momentum PnL

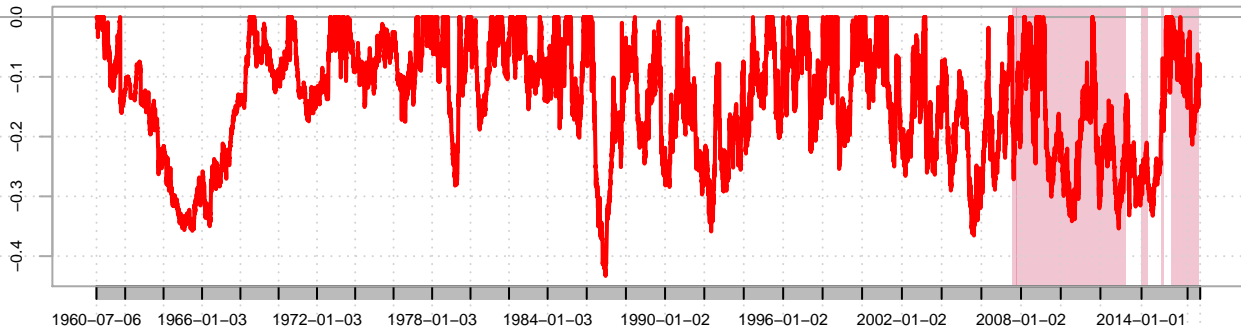
Cumulative Return



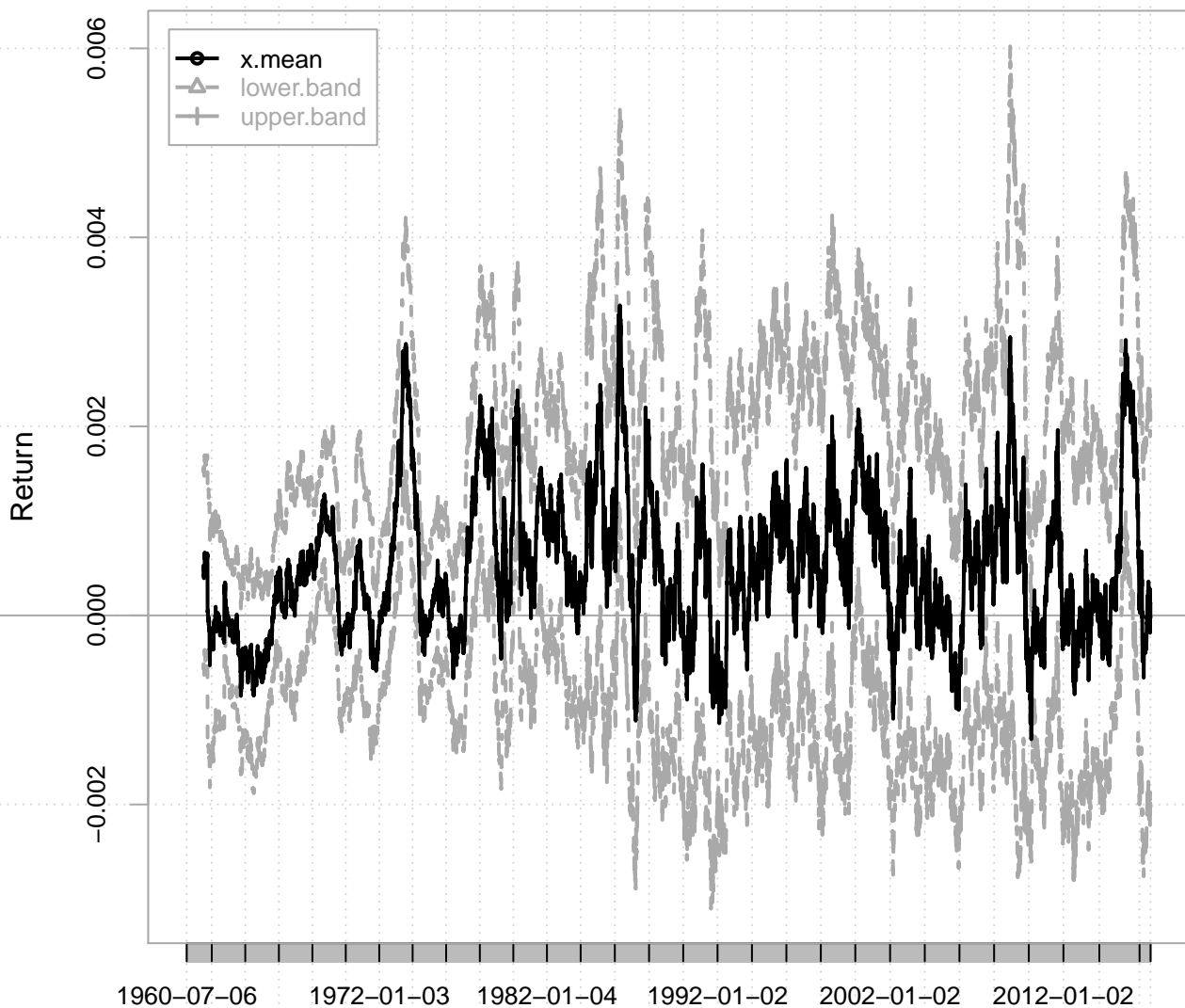
Daily Return



Drawdown



Rolling 252-day Performance



momentum pnl distribution

