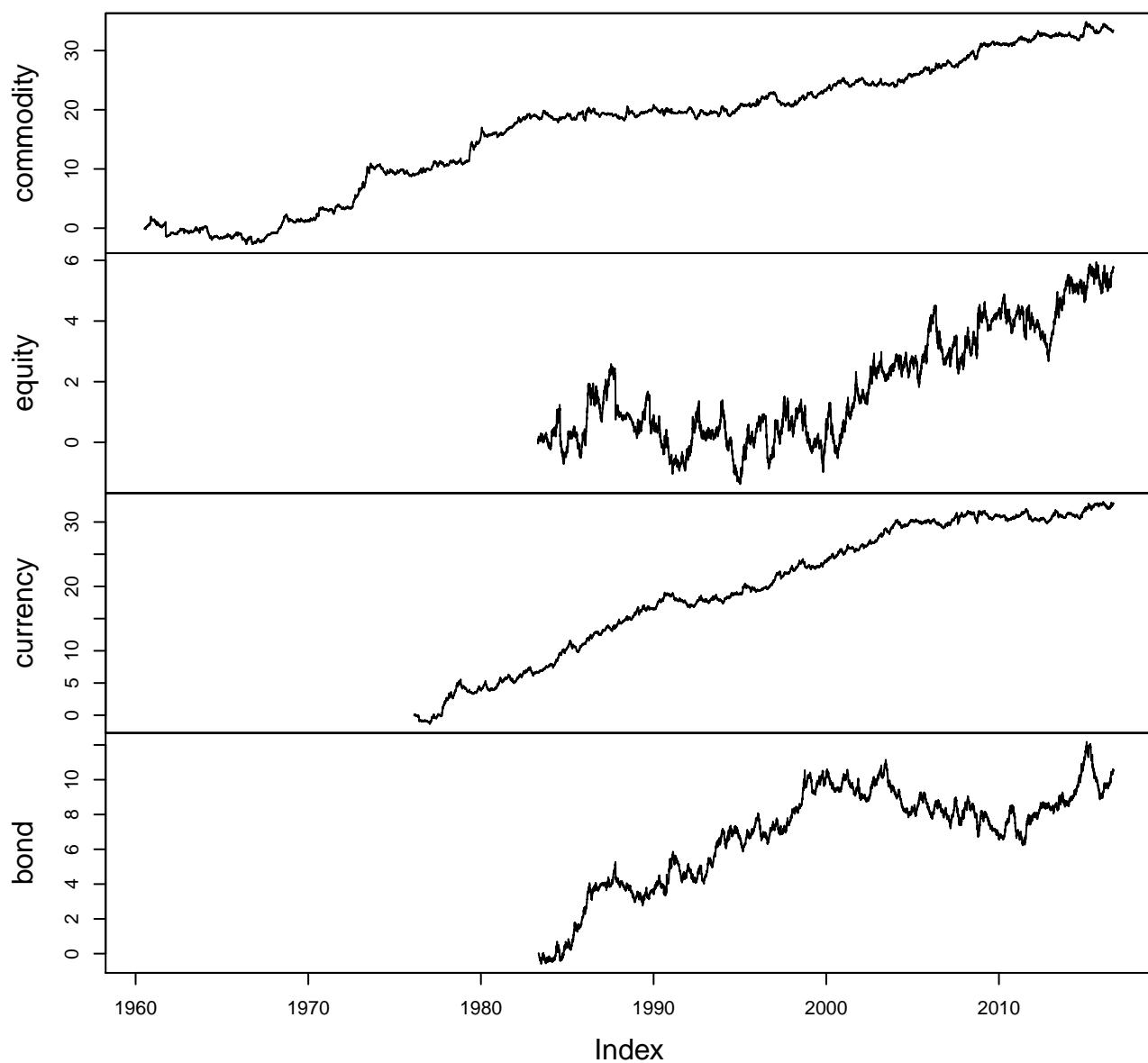
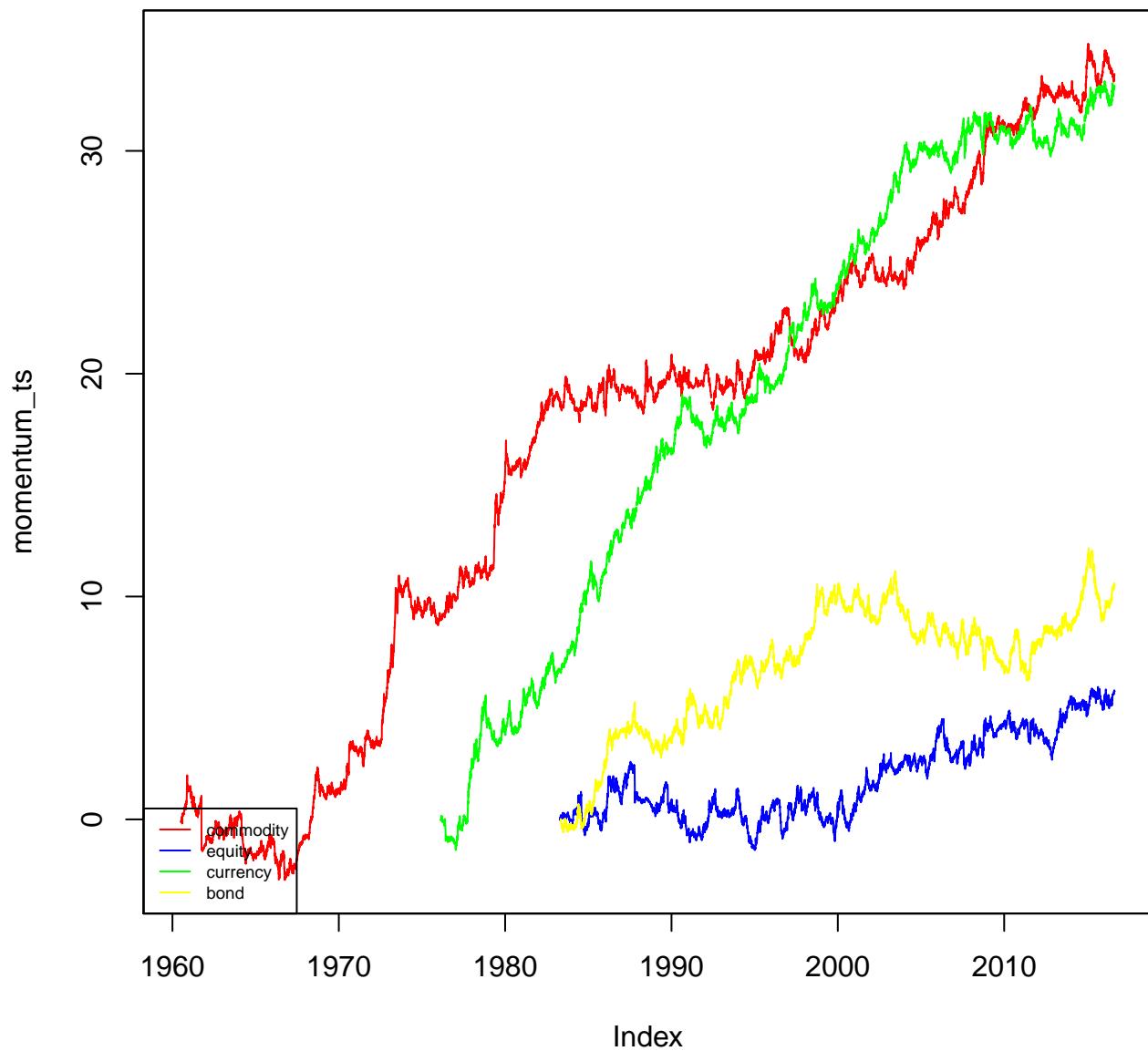


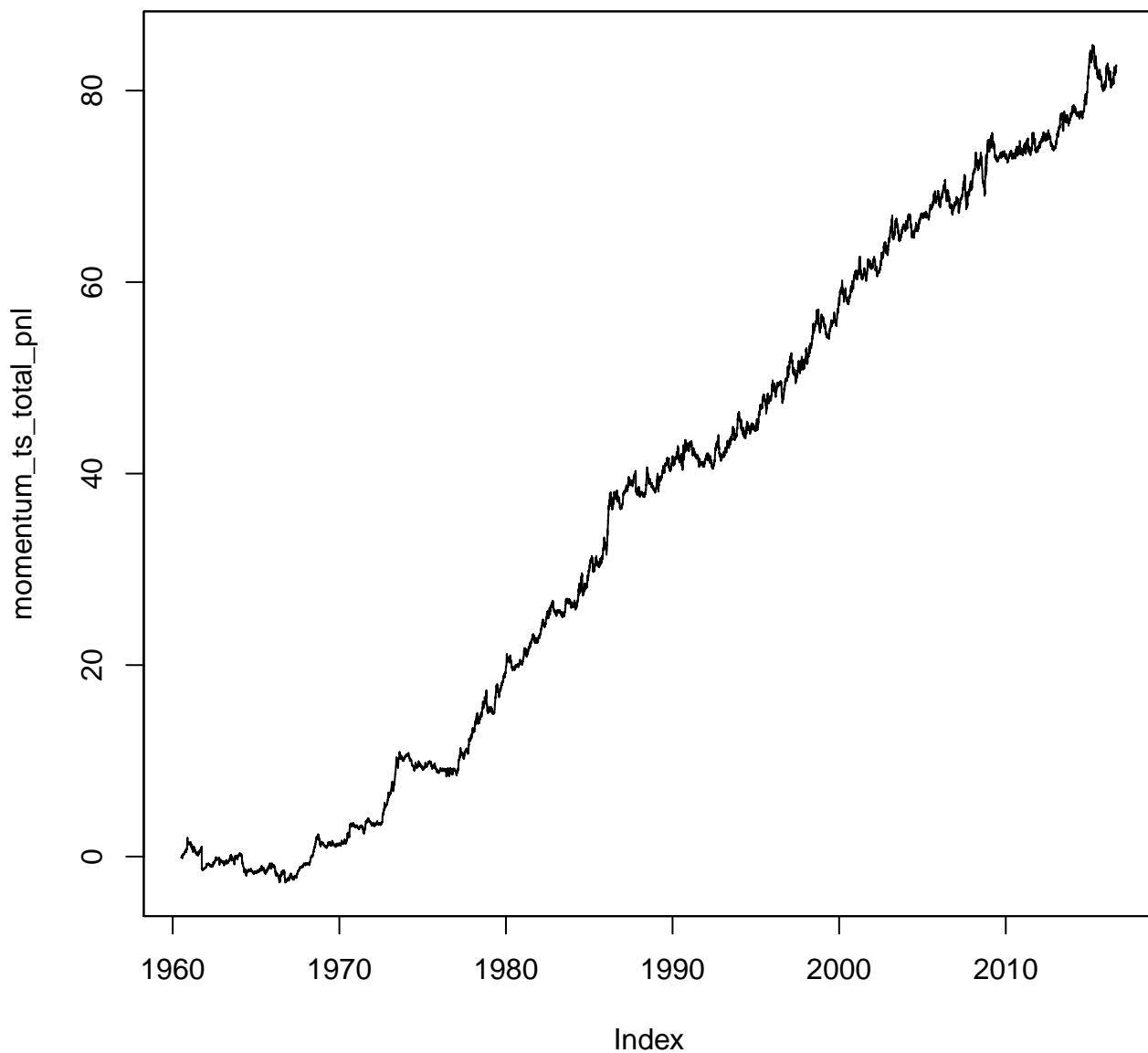
TS Momentum Performance by Asset Class



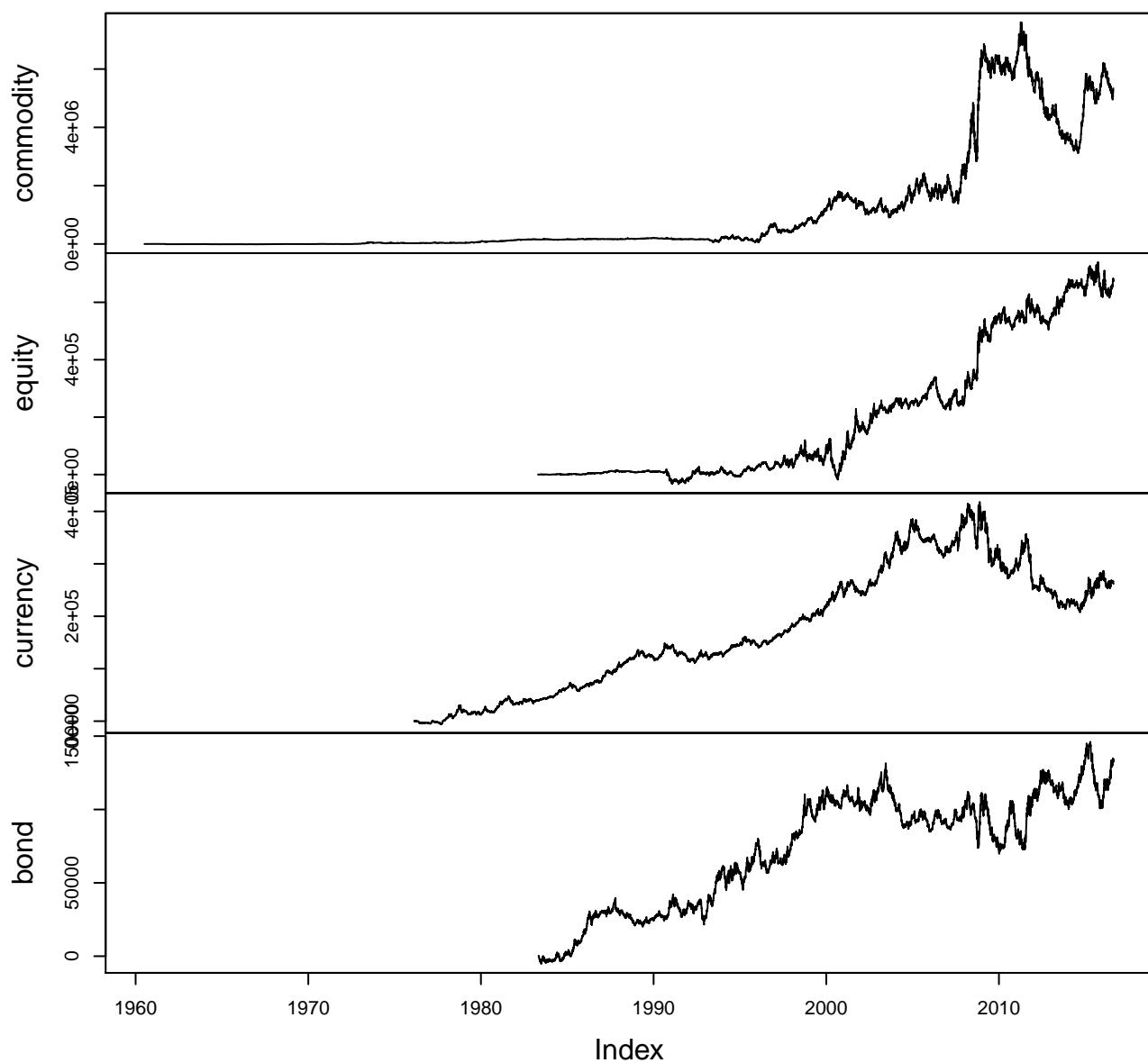
TS Momentum Performance by Asset Class



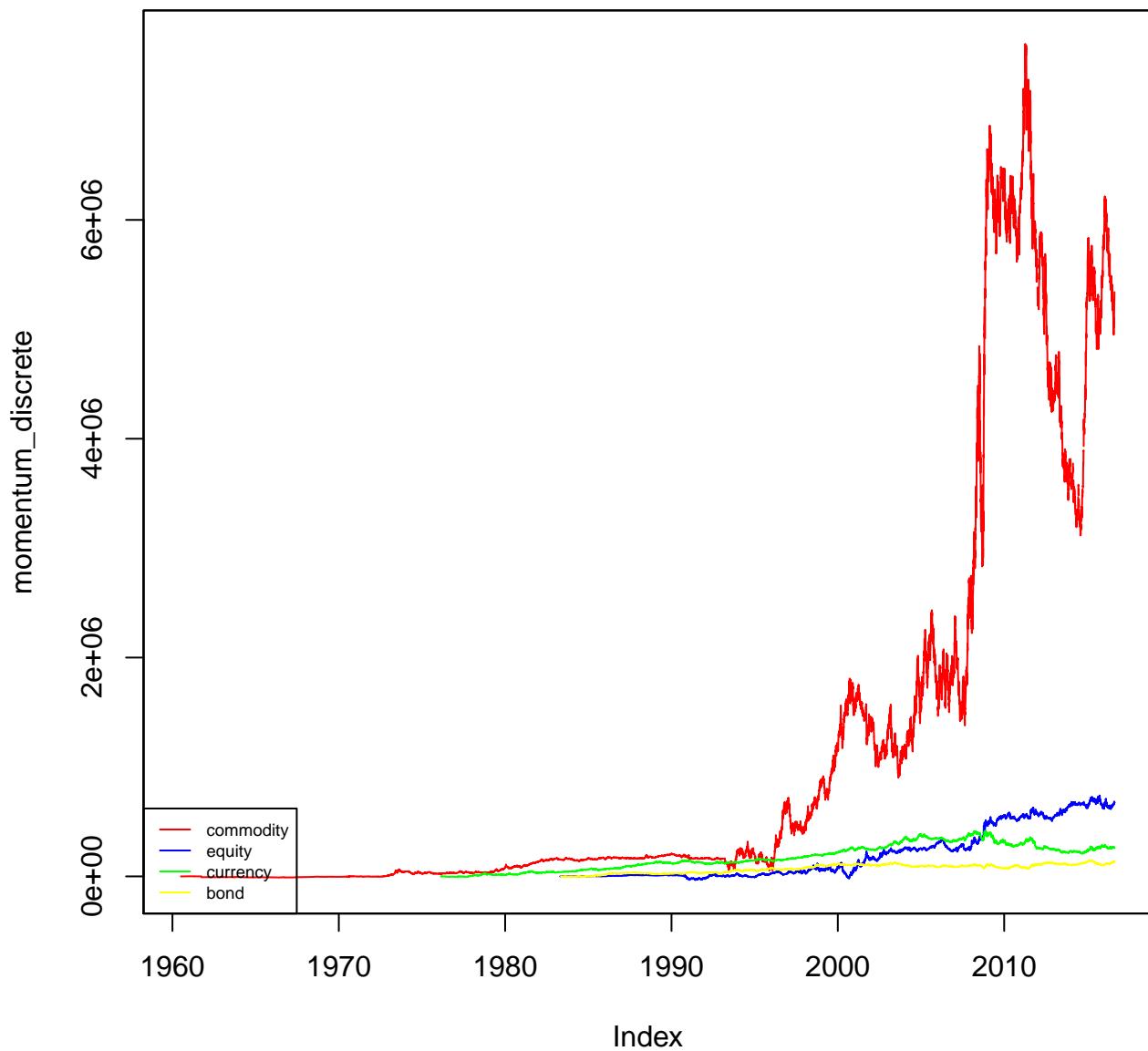
TS Momentum Performance



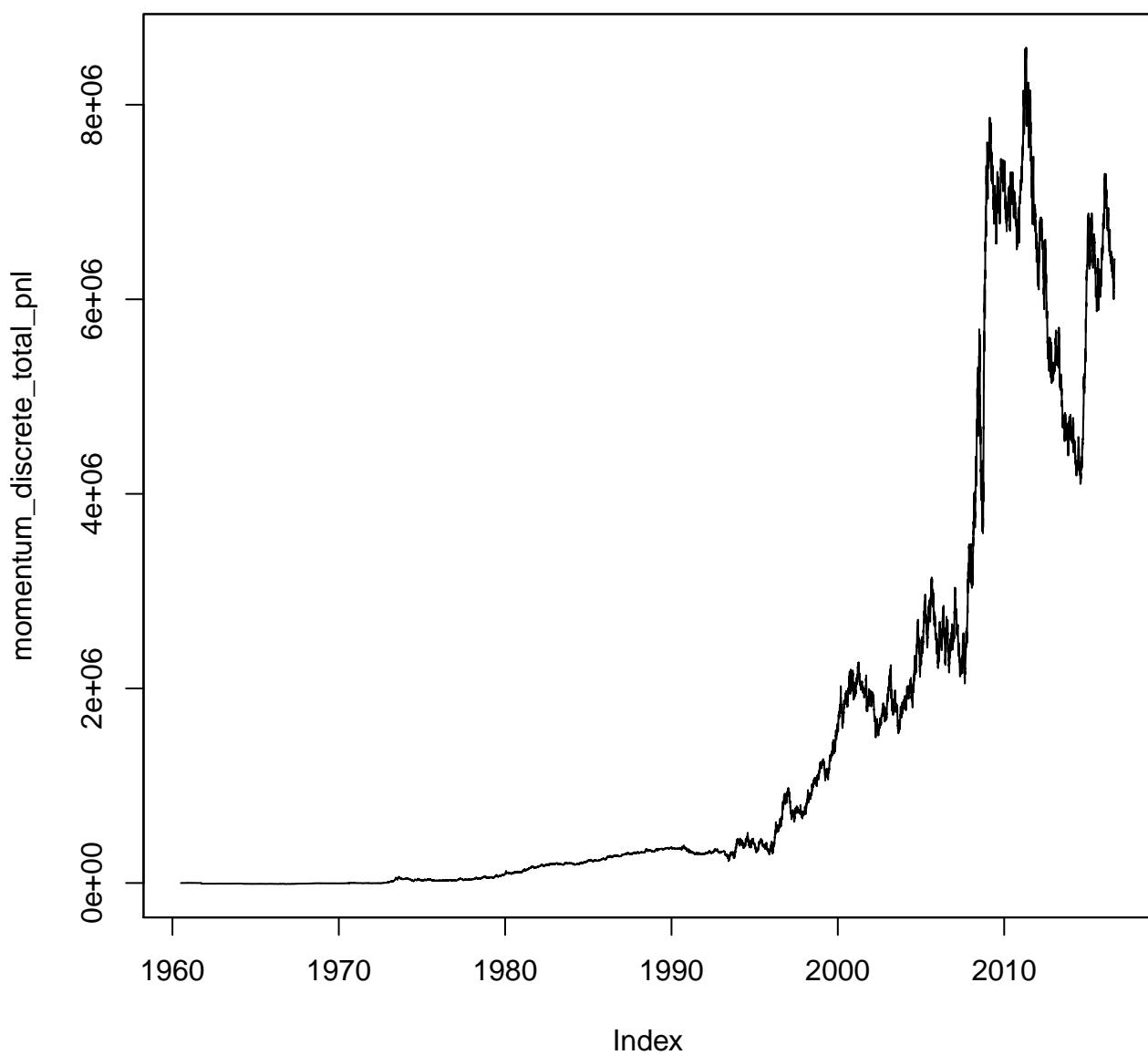
TS Discrete Momentum Performance by Asset Class



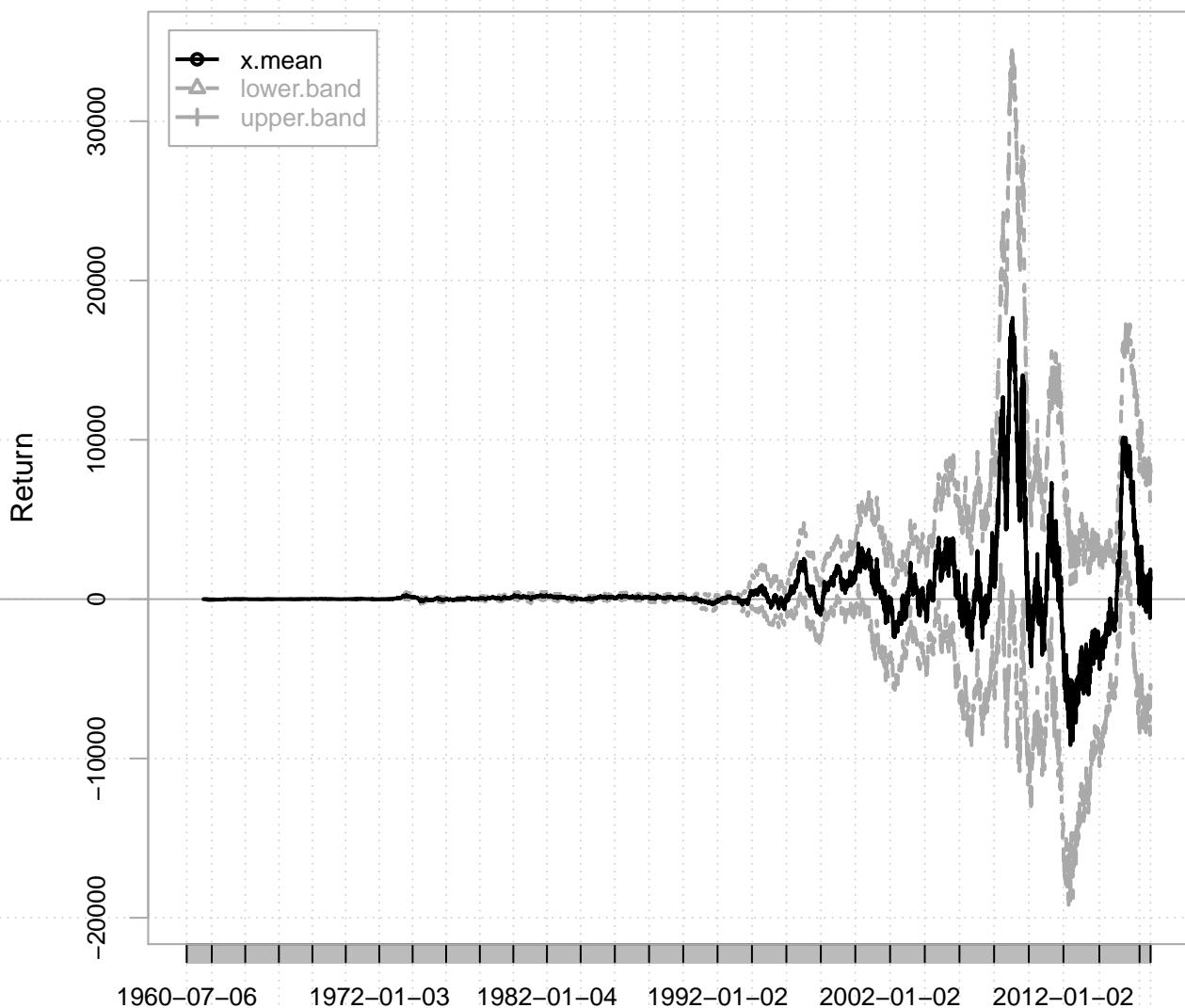
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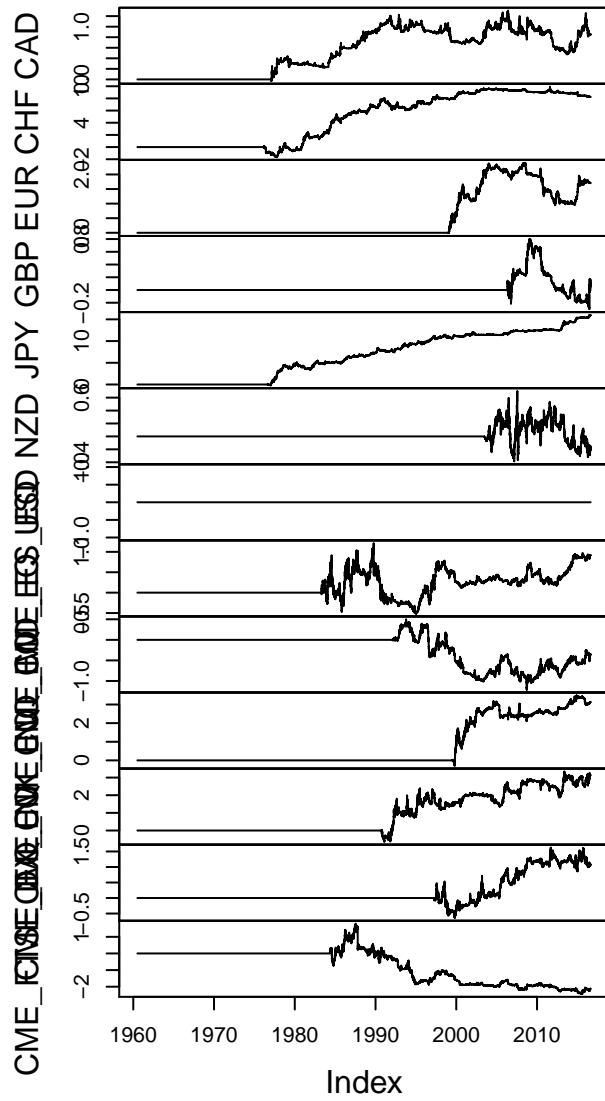
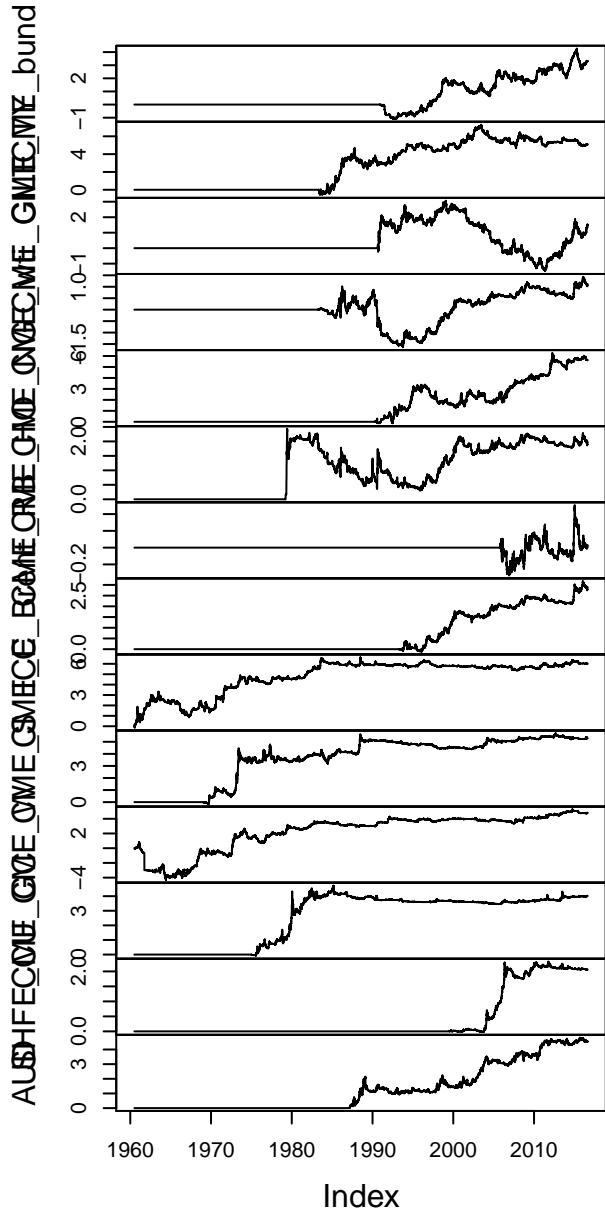
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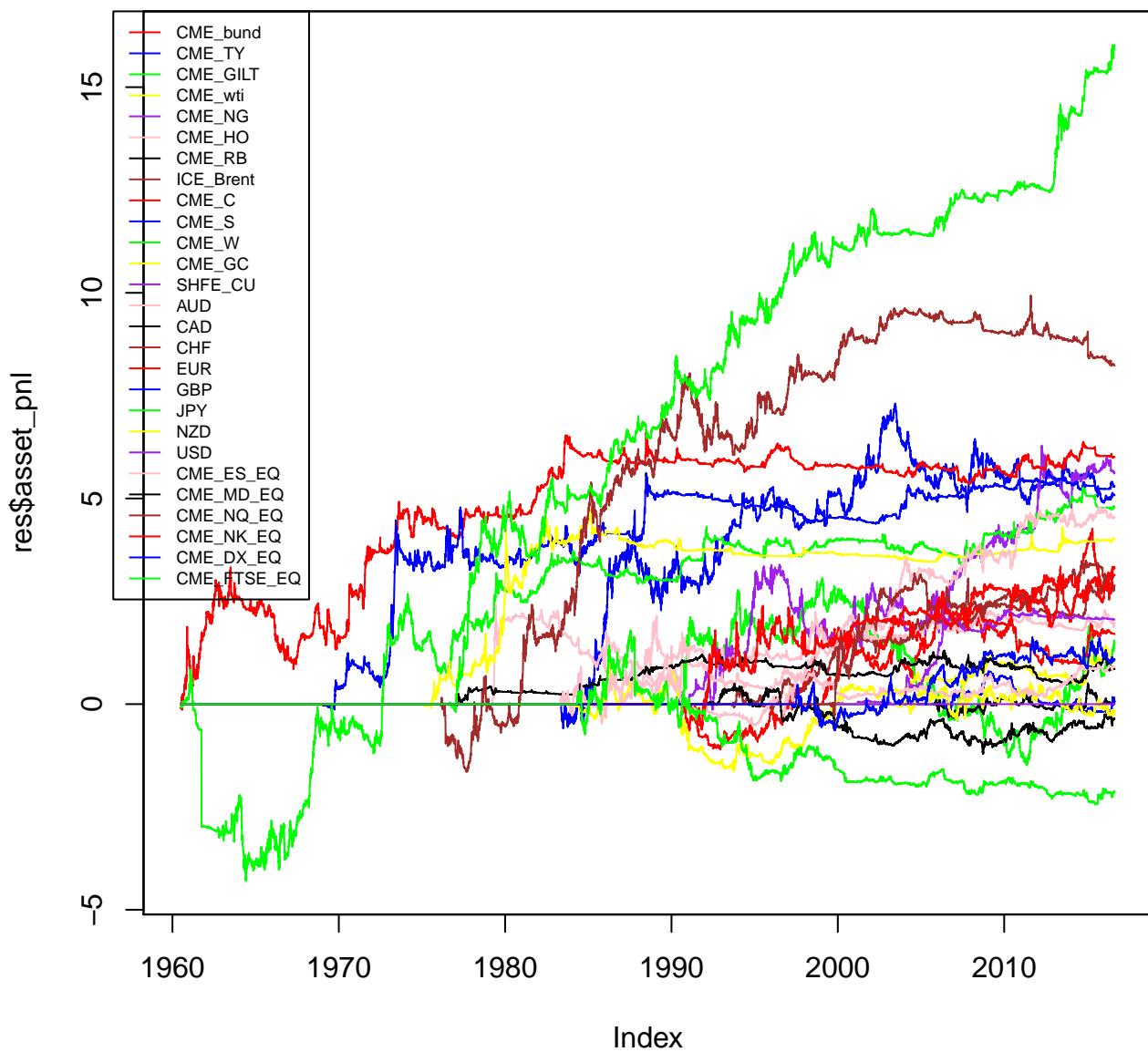
Rolling 252-day Performance



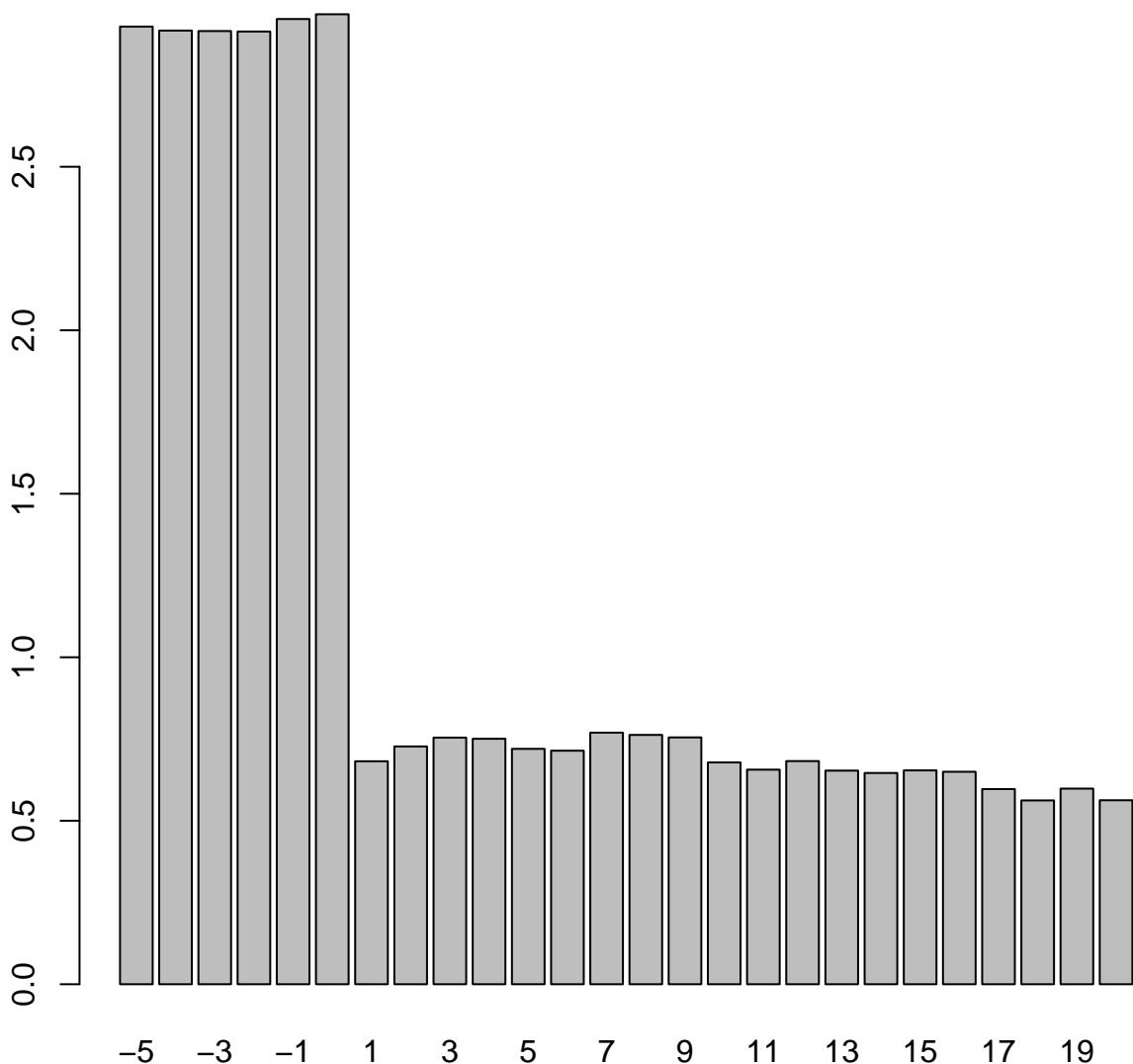
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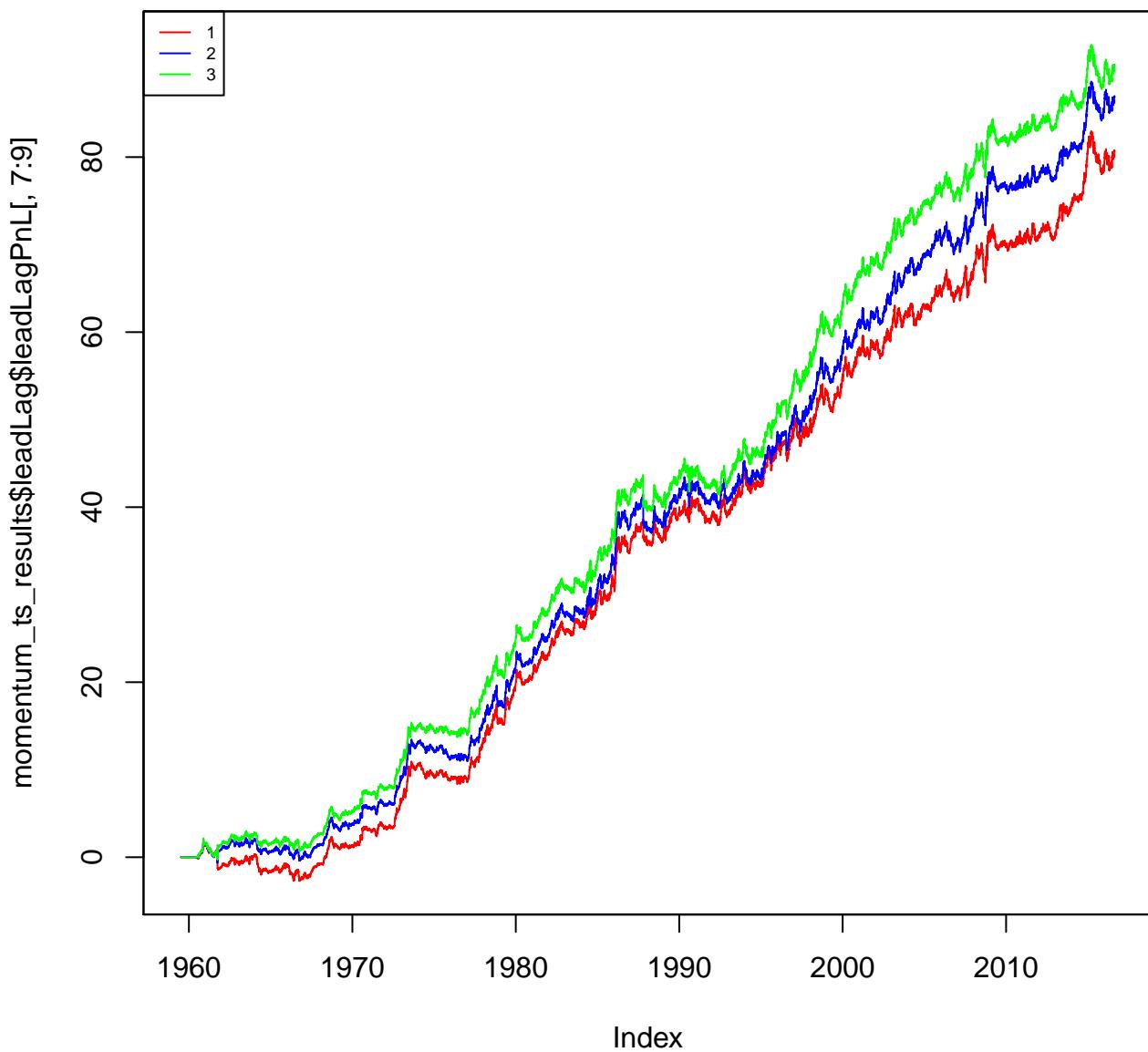
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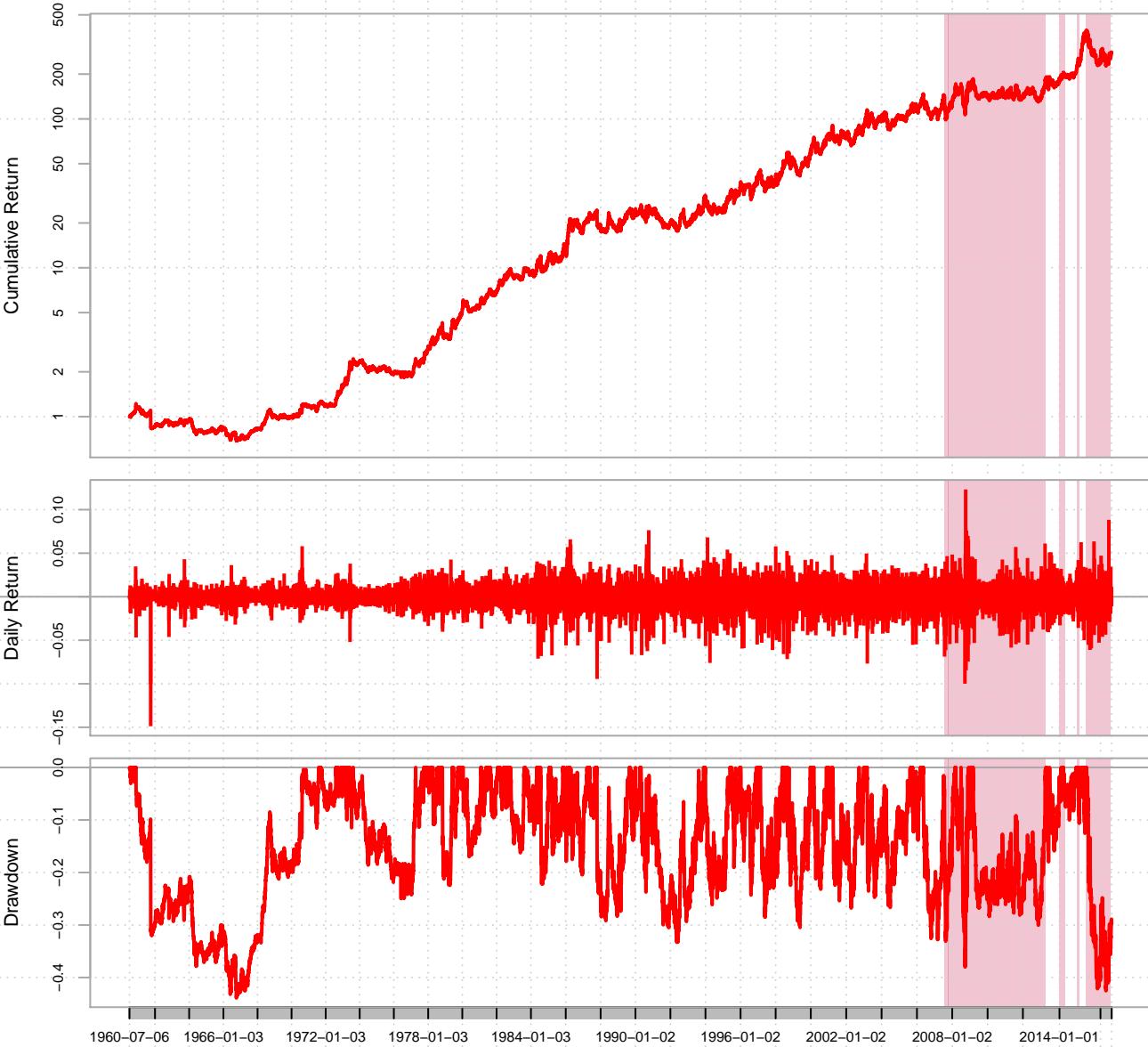
momentum leadlag



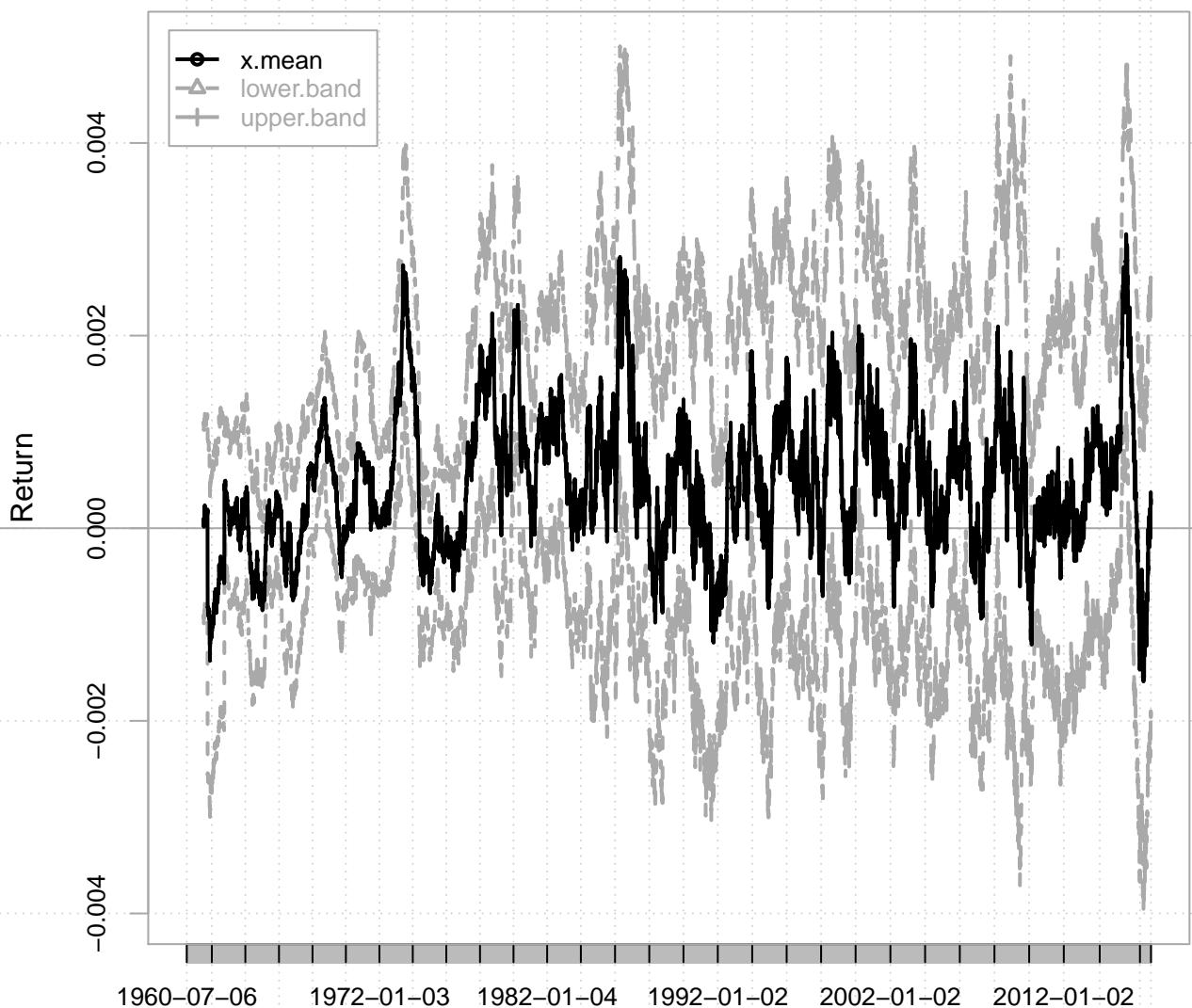
momentum leadlag



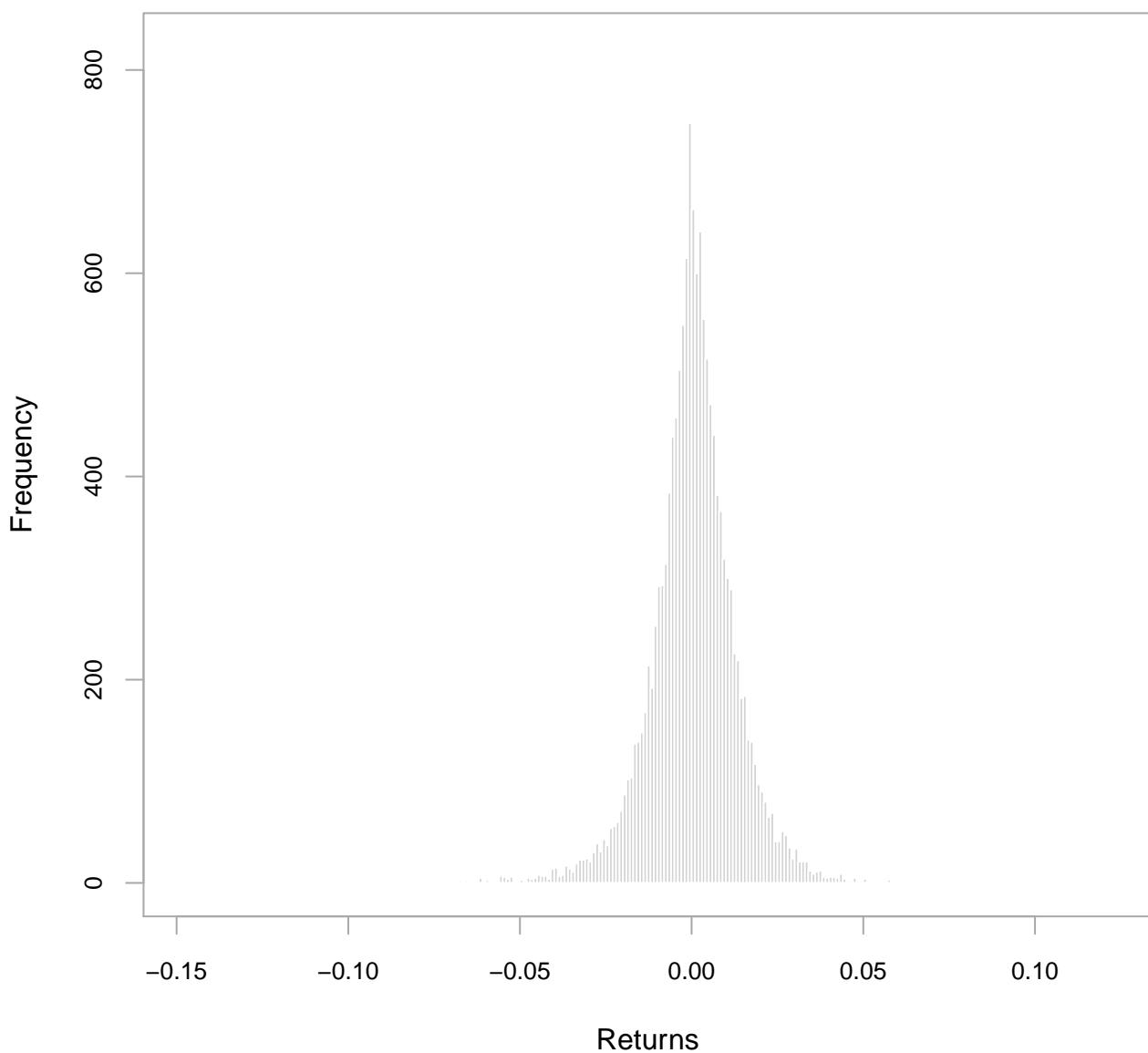
Momentum TS PnL



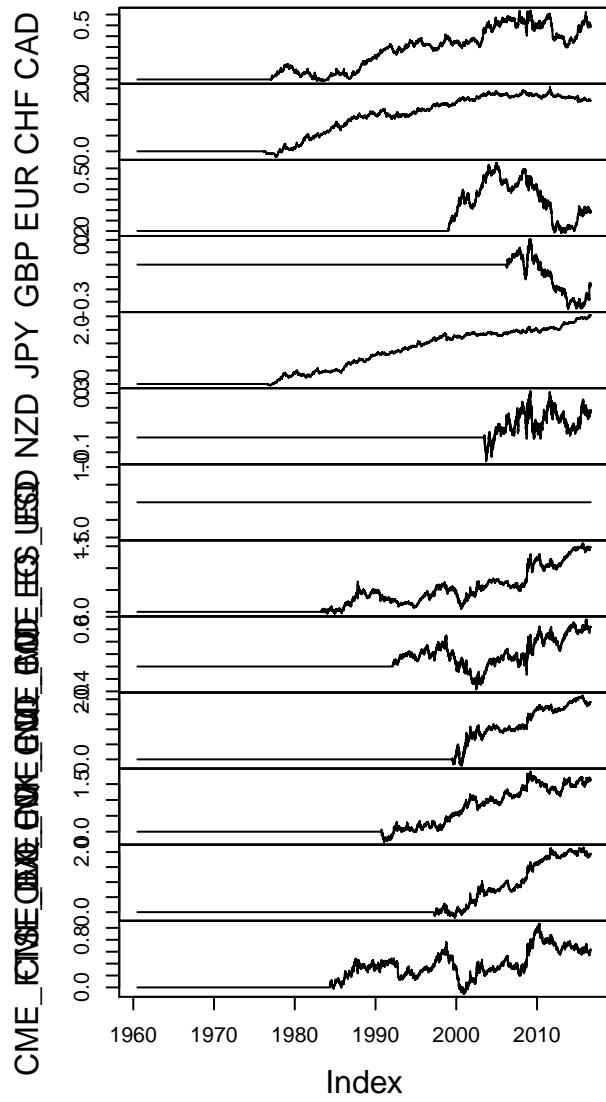
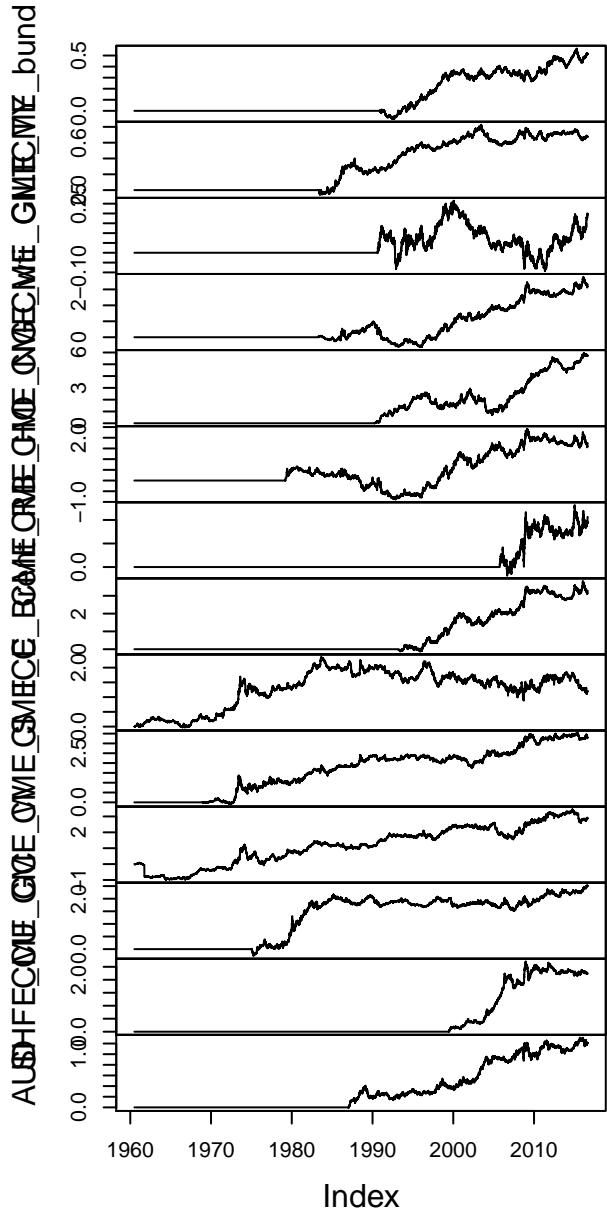
Rolling 252-day Performance



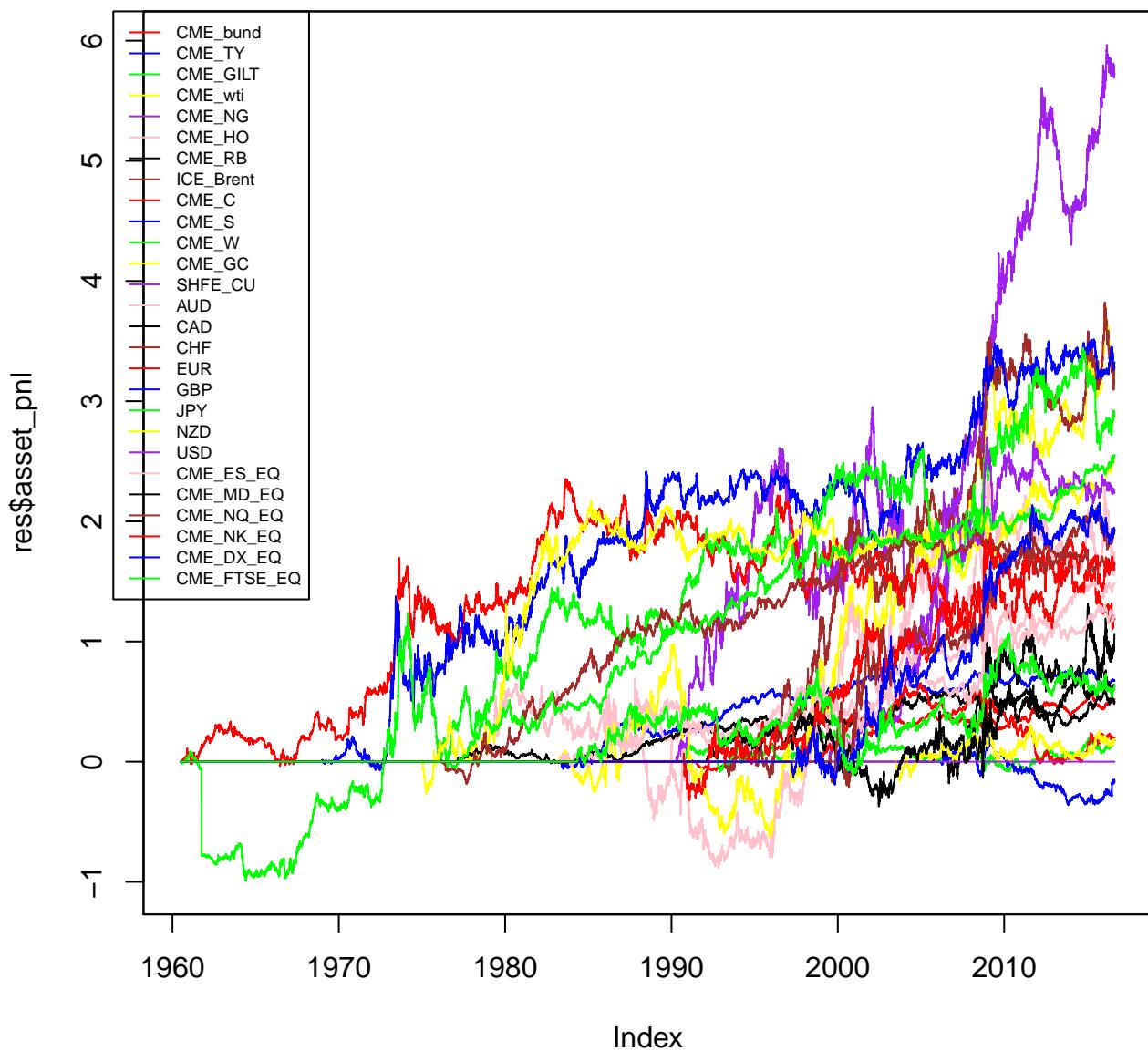
momentum pnl distribution



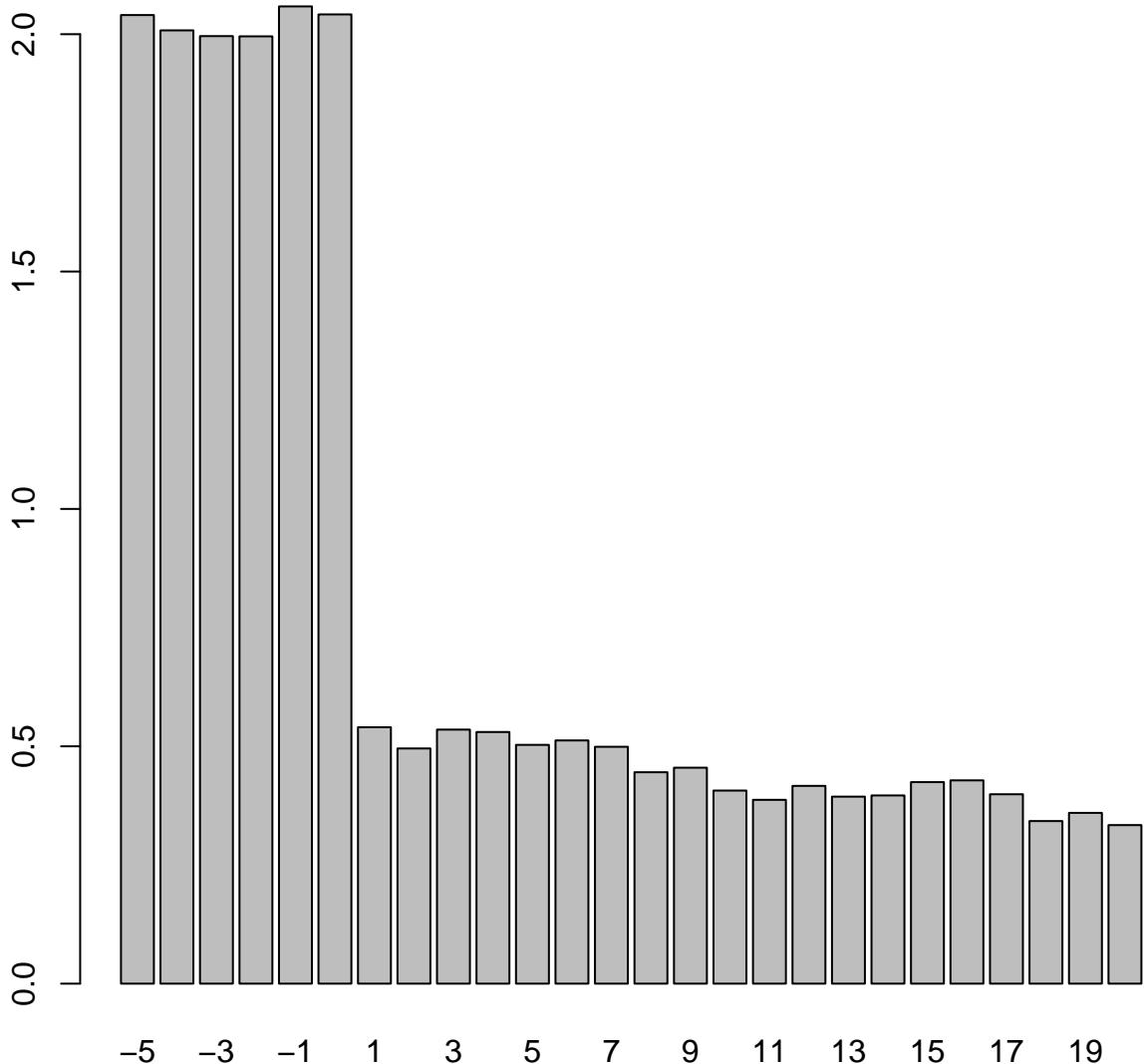
Asset Performance



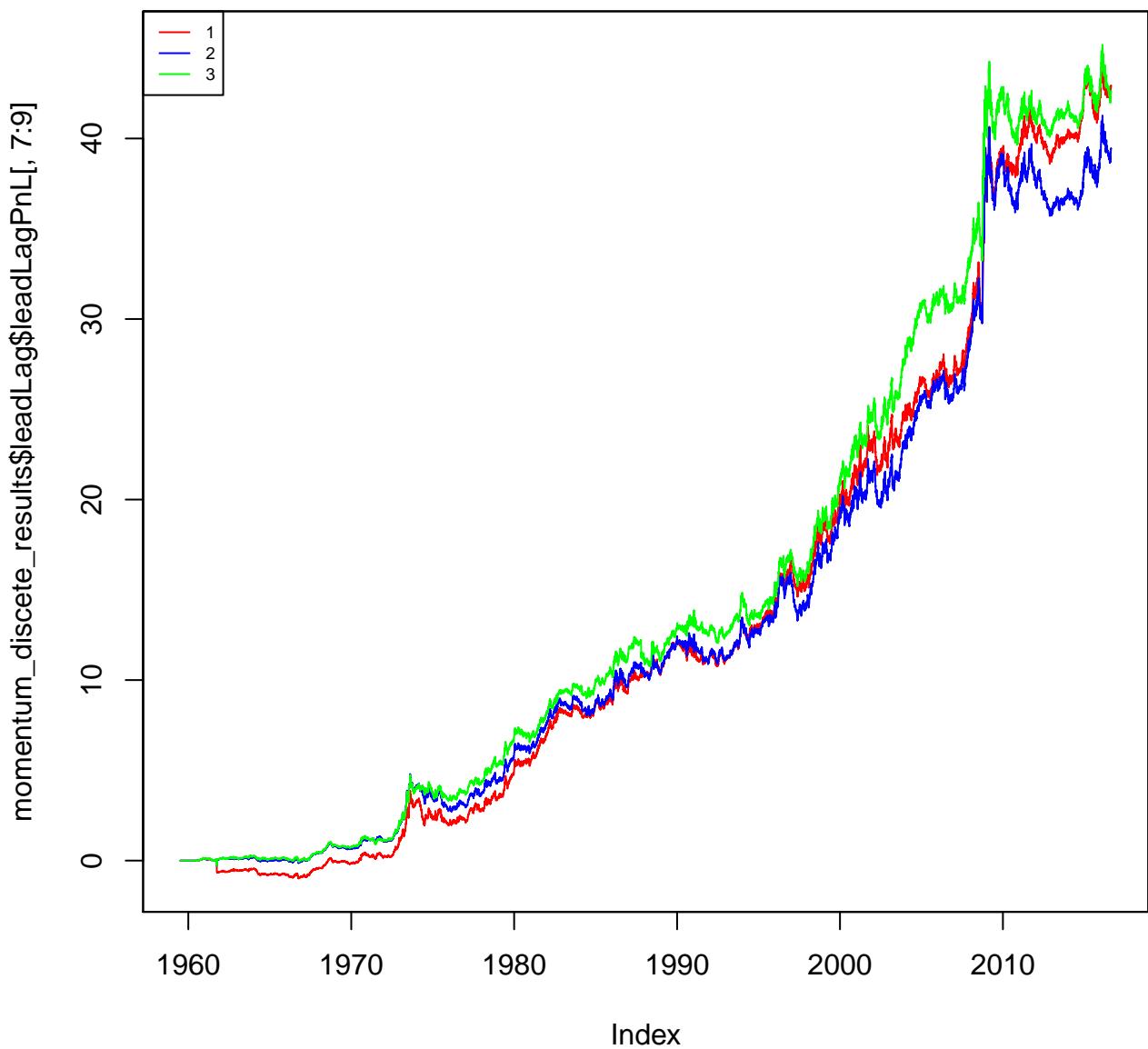
Asset Performance



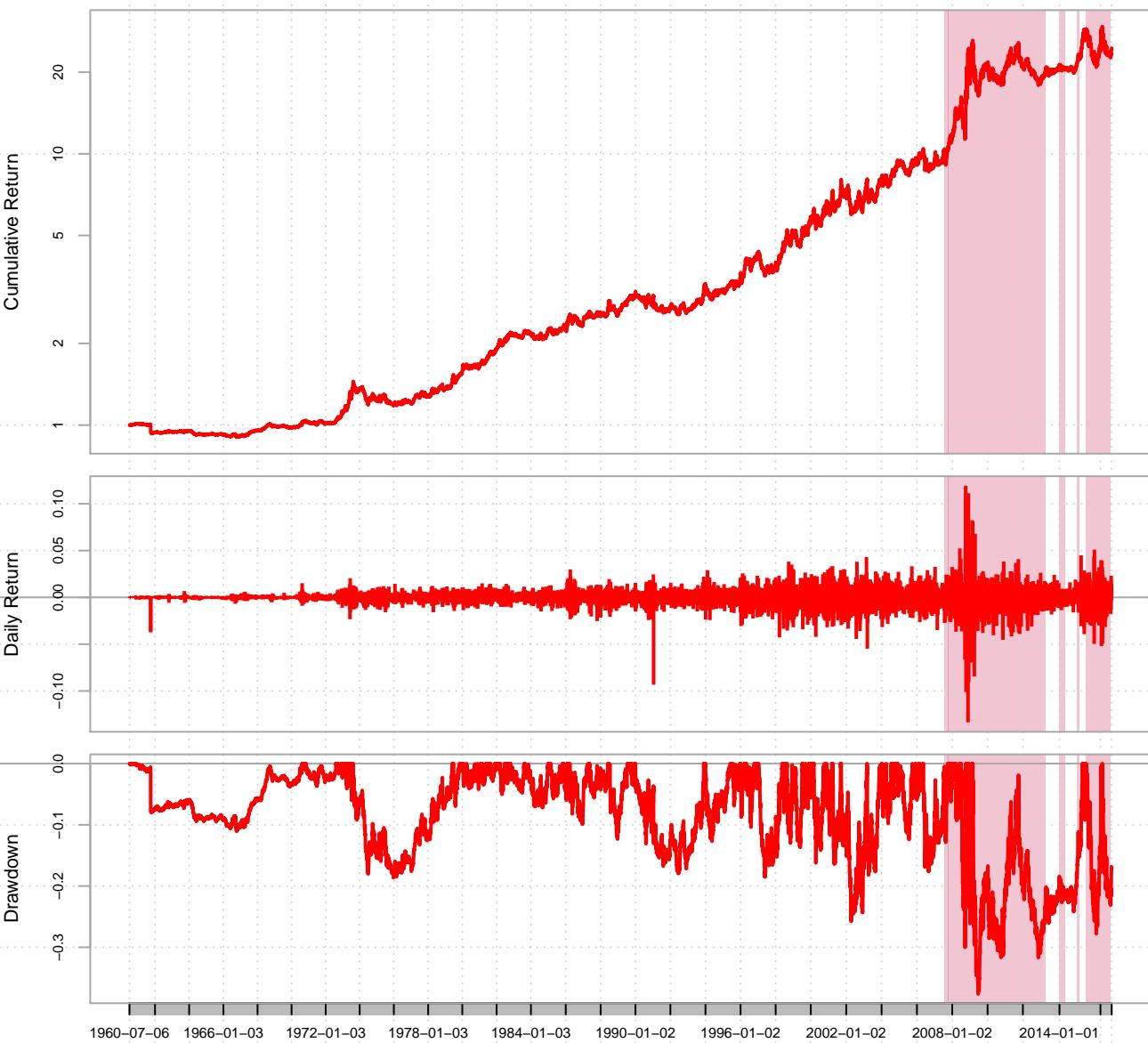
discrete momentum leadlag



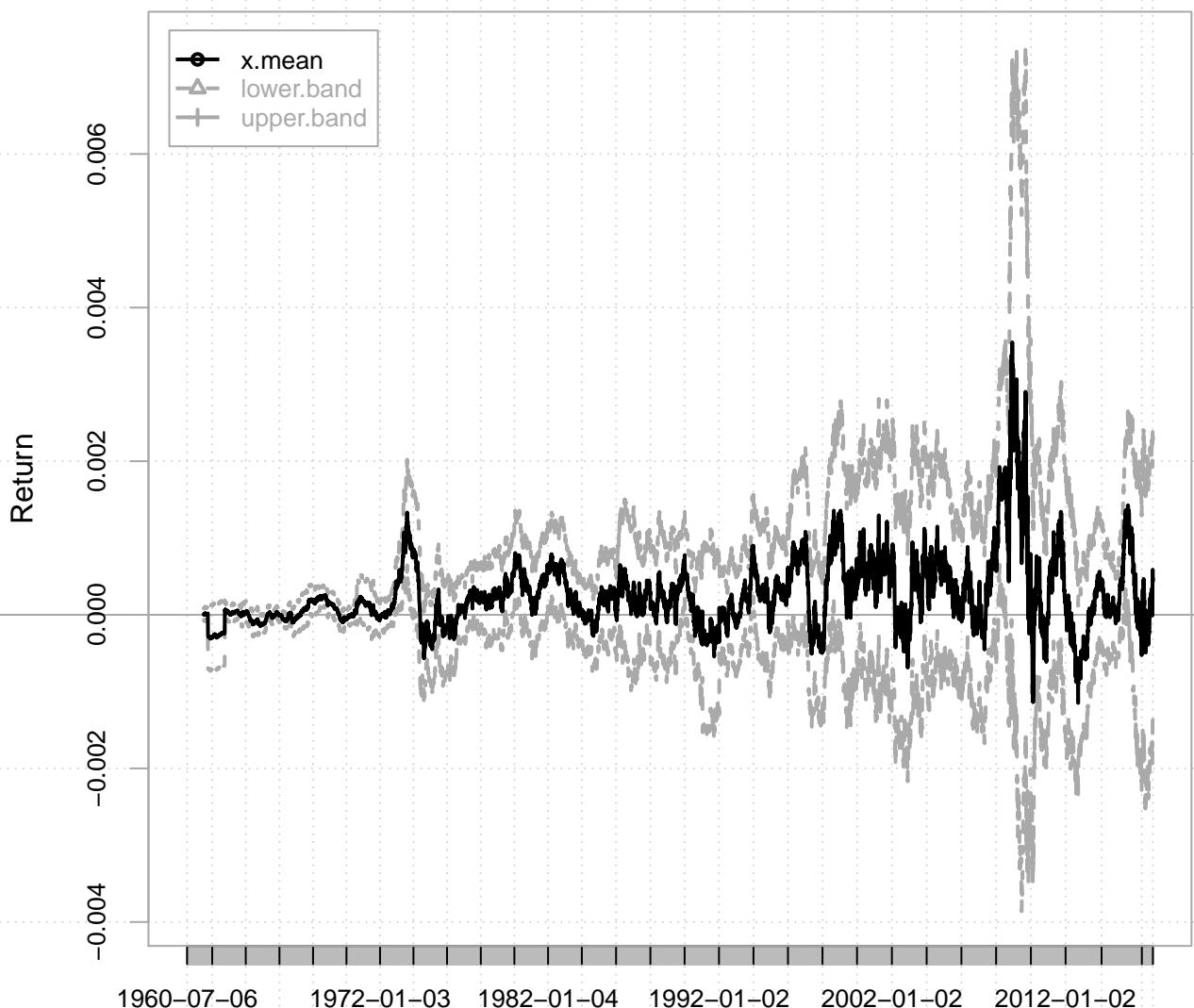
discrete momentum leadlag



Momentum TS PnL



Rolling 252-day Performance



momentum pnl distribution

