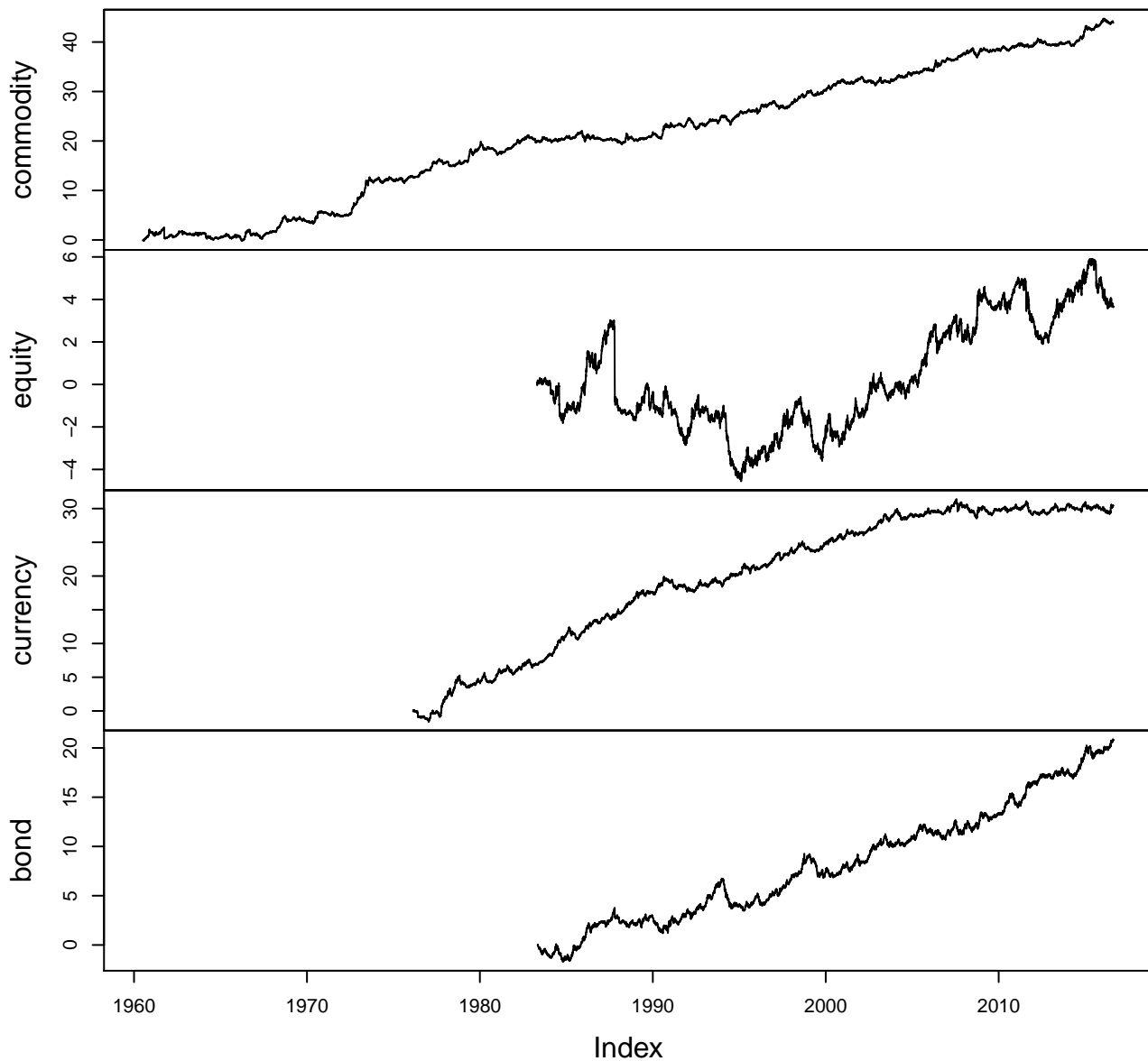
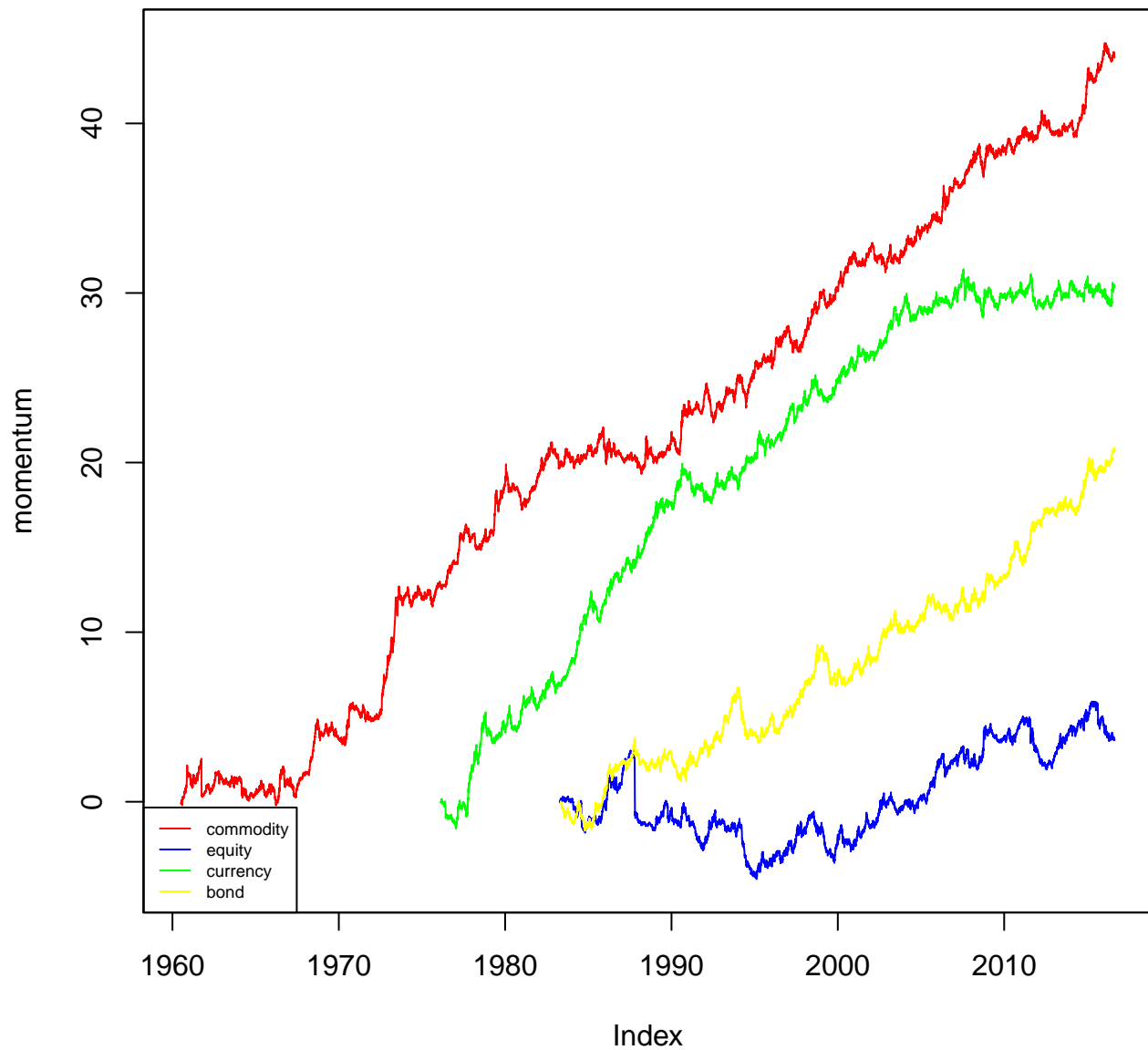


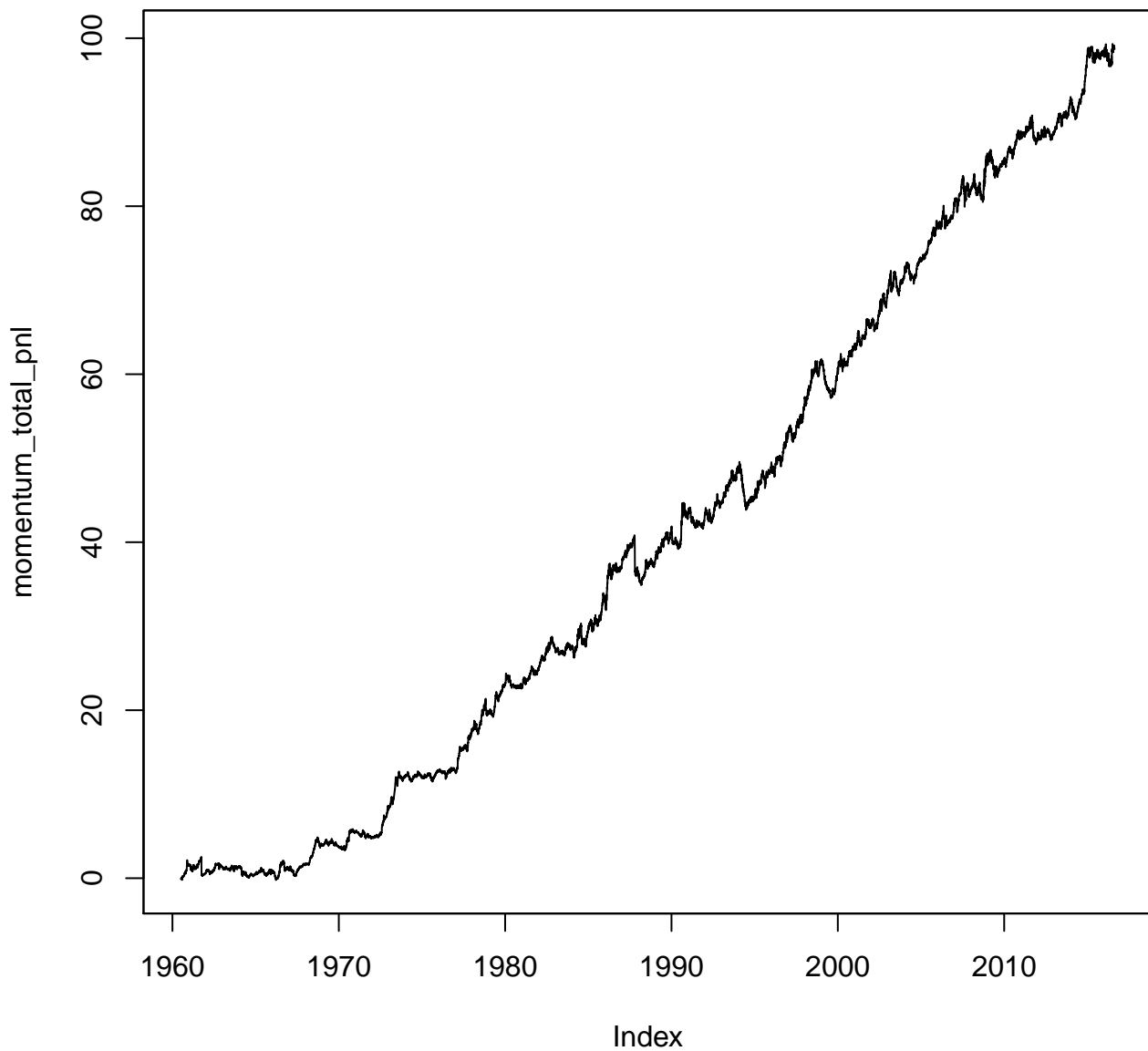
Momentum Performance by Asset Class



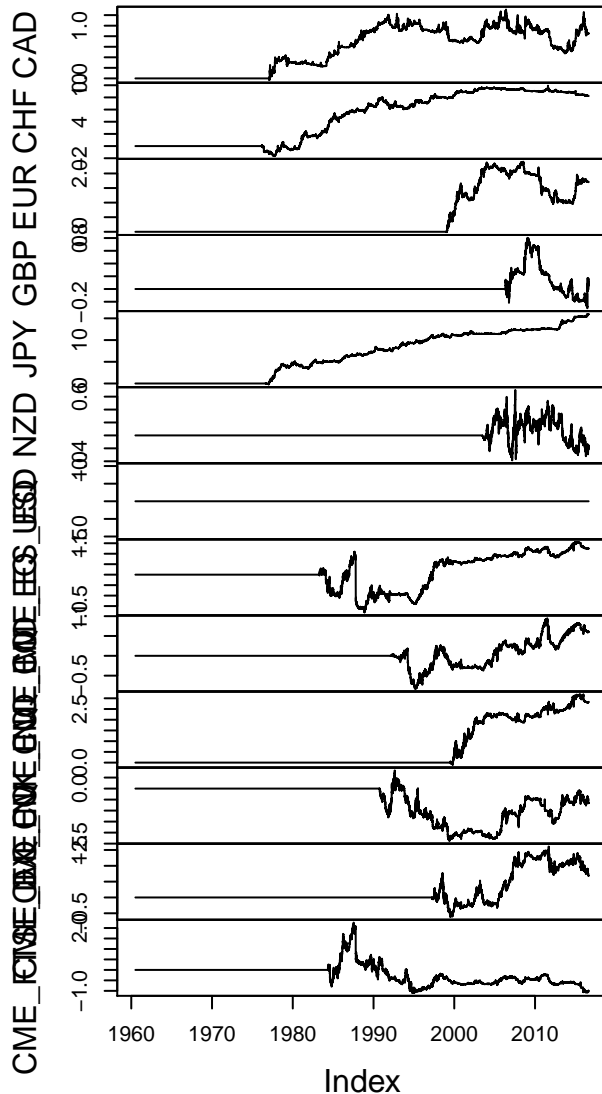
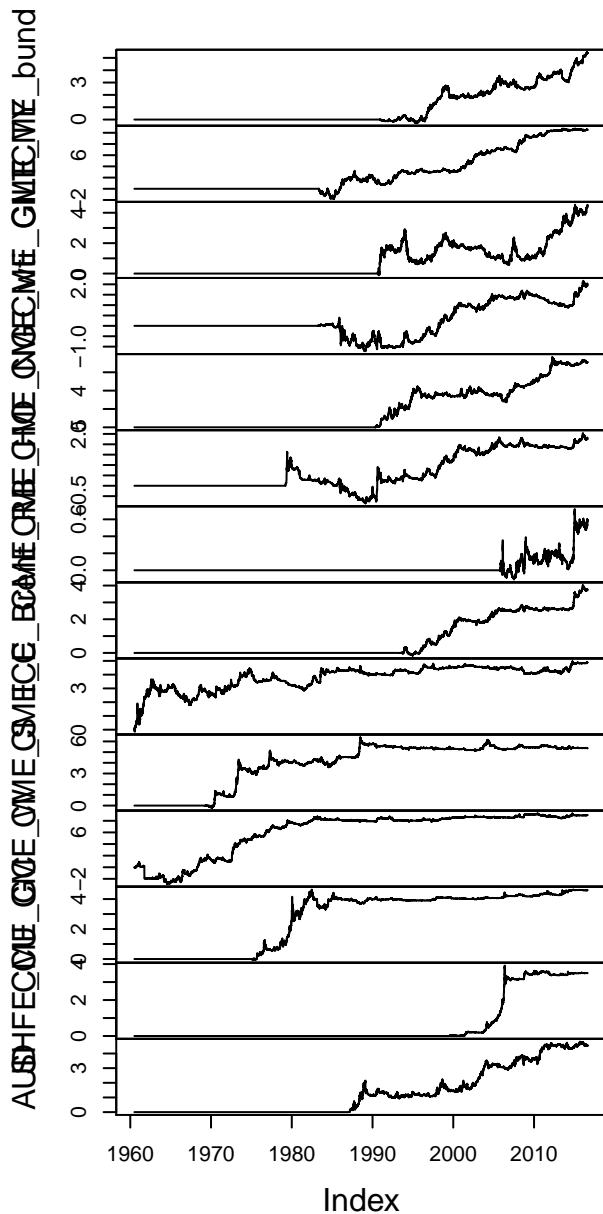
Momentum Performance by Asset Class



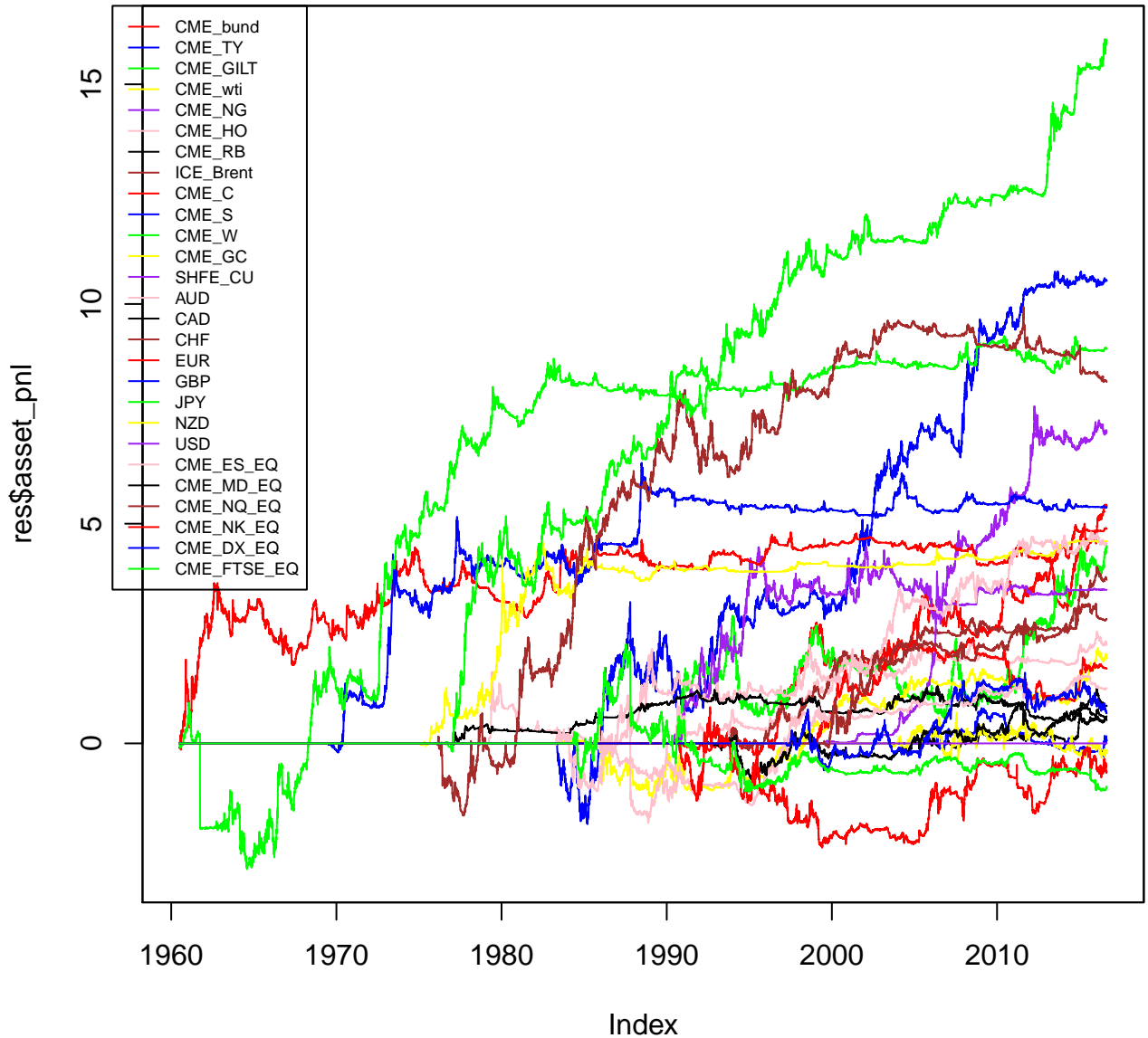
Momentum Performance



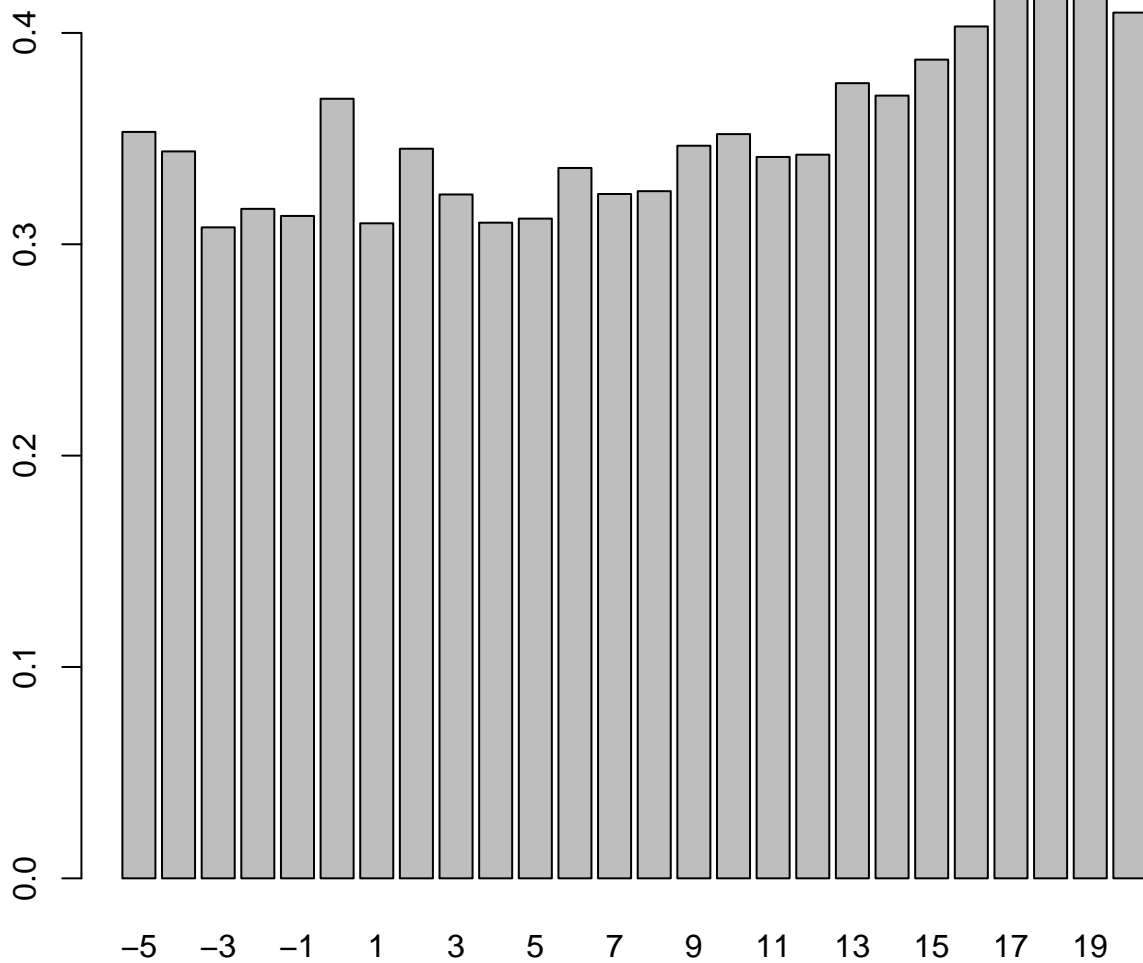
Asset Performance



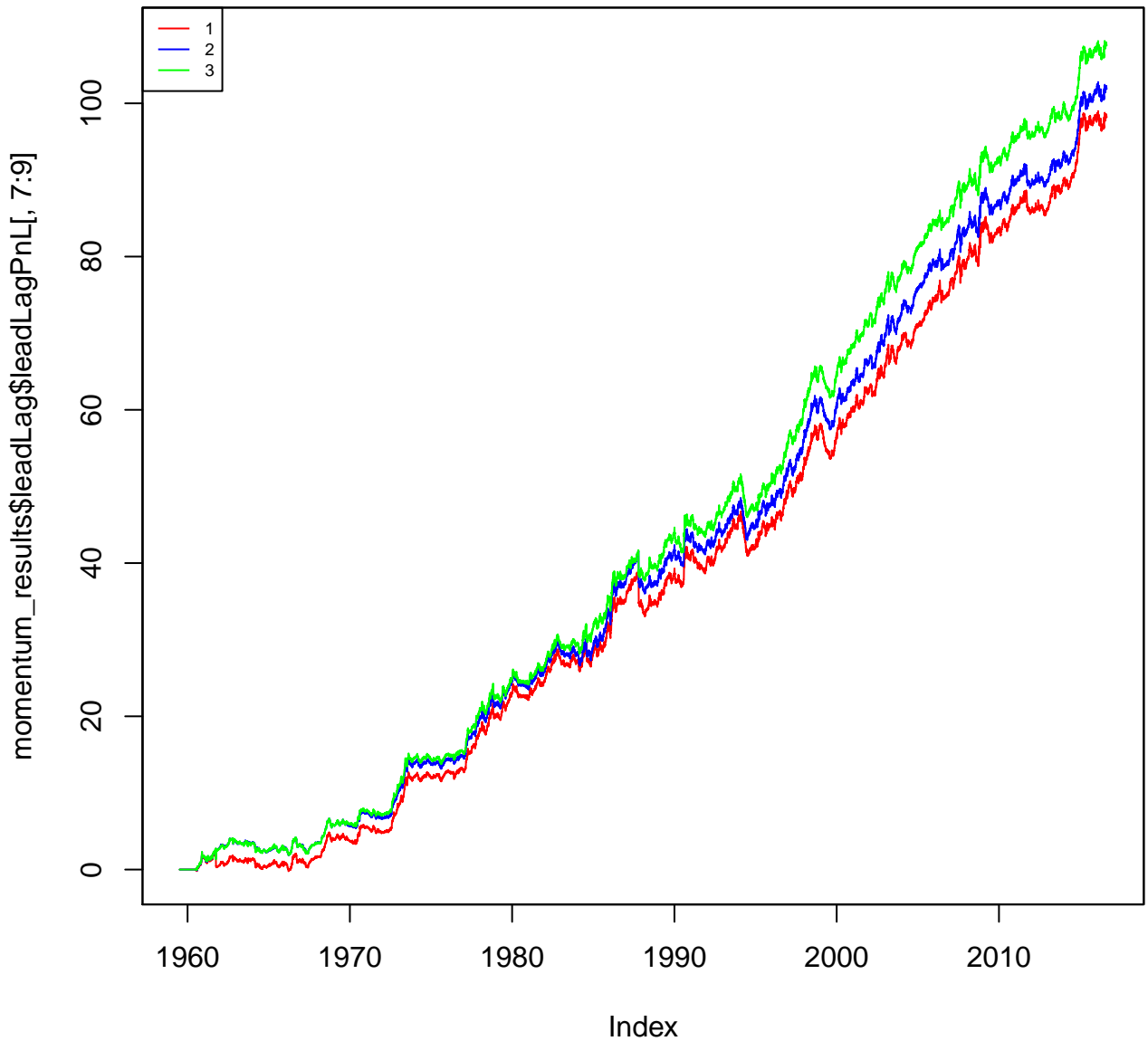
Asset Performance



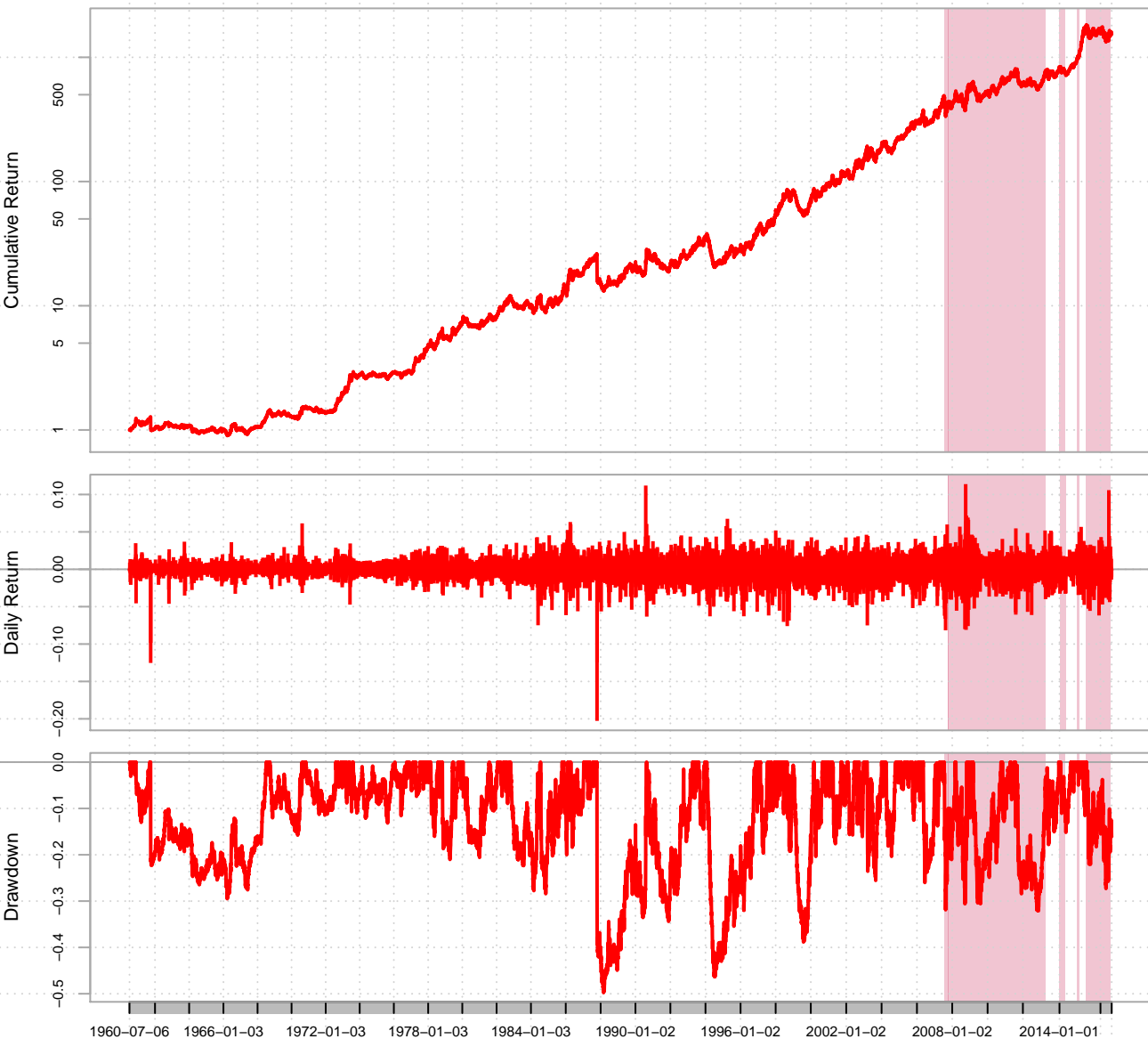
momentum leadlag



momentum leadlag



Momentum PnL



Rolling 252-day Performance

