

## Dual Momentum Systems

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| Month    | VTI     | Global Navigator | The Russell OG | The Russell | The Russell XXL | MAX PAIN |
|----------|---------|------------------|----------------|-------------|-----------------|----------|
| Jan 2000 | -4.18%  | -6.22%           | -0.02%         | -0.02%      | -0.02%          | -6.61%   |
| Feb 2000 | 2.54%   | 2.83%            | 21.02%         | 21.02%      | 21.02%          | 56.08%   |
| Mar 2000 | 5.69%   | 3.48%            | 0.10%          | 0.10%       | 0.10%           | -20.96%  |
| Apr 2000 | -5.21%  | -5.21%           | -9.71%         | -9.71%      | -9.71%          | -14.76%  |
| May 2000 | -3.41%  | -3.41%           | -7.29%         | -7.29%      | -7.29%          | -6.19%   |
| Jun 2000 | 4.42%   | 2.30%            | -3.73%         | 10.61%      | 10.61%          | 6.08%    |
| Jul 2000 | -1.95%  | 1.49%            | 1.49%          | 1.49%       | 3.66%           | 1.92%    |
| Aug 2000 | 7.28%   | 2.08%            | 2.08%          | 2.08%       | 2.64%           | 2.64%    |
| Sep 2000 | -4.67%  | -4.67%           | 0.96%          | -4.64%      | -4.64%          | -3.03%   |
| Oct 2000 | -2.04%  | 1.57%            | 1.57%          | 1.57%       | 3.90%           | 3.90%    |
| Nov 2000 | -9.90%  | 2.99%            | 2.99%          | 2.99%       | 3.70%           | 3.70%    |
| Dec 2000 | 1.78%   | 2.45%            | 2.45%          | 2.45%       | 3.05%           | 3.05%    |
| Jan 2001 | 3.83%   | 0.28%            | 0.28%          | 0.28%       | 0.50%           | 0.50%    |
| Feb 2001 | -9.41%  | 1.80%            | 1.80%          | 1.80%       | 2.28%           | 2.28%    |
| Mar 2001 | -6.72%  | -0.60%           | -0.60%         | -0.60%      | -0.54%          | -0.54%   |
| Apr 2001 | 8.16%   | -2.56%           | -2.56%         | -2.56%      | -2.86%          | -2.86%   |
| May 2001 | 1.01%   | 0.21%            | 0.21%          | 0.21%       | 0.43%           | 0.43%    |
| Jun 2001 | -1.64%  | 0.76%            | 0.76%          | 0.76%       | 1.06%           | 1.06%    |
| Jul 2001 | -1.91%  | 3.61%            | 3.61%          | 3.61%       | 4.43%           | 4.43%    |
| Aug 2001 | -5.86%  | 2.02%            | 2.02%          | 2.02%       | 2.58%           | 2.58%    |
| Sep 2001 | -8.69%  | 0.88%            | 0.88%          | 0.88%       | 1.16%           | 1.16%    |
| Oct 2001 | 2.05%   | 5.12%            | 5.12%          | 5.12%       | 6.25%           | 6.25%    |
| Nov 2001 | 7.62%   | -5.07%           | -5.07%         | -5.07%      | -5.78%          | -5.78%   |
| Dec 2001 | 1.44%   | -1.82%           | -1.82%         | -1.82%      | -1.98%          | -1.98%   |
| Jan 2002 | -0.87%  | 1.20%            | 1.20%          | 1.20%       | 1.58%           | 1.58%    |
| Feb 2002 | -1.75%  | 1.24%            | 1.24%          | 1.24%       | 1.62%           | 1.62%    |
| Mar 2002 | 3.68%   | -3.86%           | -3.86%         | -3.86%      | -4.36%          | -4.36%   |
| Apr 2002 | -4.46%  | -11.99%          | -5.69%         | 1.50%       | 1.91%           | -2.15%   |
| May 2002 | -1.41%  | 1.16%            | 0.39%          | 0.39%       | 0.13%           | -13.74%  |
| Jun 2002 | -6.89%  | 1.76%            | 1.76%          | 1.76%       | 2.22%           | 4.40%    |
| Jul 2002 | -8.34%  | 2.93%            | 2.93%          | 2.93%       | 3.64%           | 3.64%    |
| Aug 2002 | 0.76%   | 5.51%            | 5.51%          | 5.51%       | 5.23%           | 5.23%    |
| Sep 2002 | -10.10% | 4.25%            | 4.25%          | 4.25%       | 4.90%           | 4.90%    |
| Oct 2002 | 7.49%   | -3.69%           | -3.69%         | -3.69%      | -3.15%          | -3.15%   |
| Nov 2002 | 6.00%   | -0.91%           | -0.91%         | -0.91%      | -1.48%          | -1.48%   |
| Dec 2002 | -5.07%  | 4.53%            | 4.53%          | 4.53%       | 5.50%           | 5.50%    |
| Jan 2003 | -2.77%  | -0.58%           | -0.58%         | -0.58%      | -0.35%          | -0.35%   |
| Feb 2003 | -1.54%  | 3.10%            | 3.10%          | 3.10%       | 3.74%           | 3.74%    |

|          |        |        |        |        |         |         |
|----------|--------|--------|--------|--------|---------|---------|
| Mar 2003 | 0.76%  | -1.37% | -1.37% | -1.37% | -1.16%  | -1.16%  |
| Apr 2003 | 8.61%  | 16.67% | 6.37%  | 17.08% | 25.87%  | 25.53%  |
| May 2003 | 5.83%  | 10.34% | 8.85%  | 16.59% | 24.94%  | 34.50%  |
| Jun 2003 | 1.62%  | 2.21%  | 2.16%  | 1.67%  | 1.67%   | 4.39%   |
| Jul 2003 | 2.33%  | 3.20%  | 3.10%  | 3.10%  | 3.10%   | 18.60%  |
| Aug 2003 | 2.39%  | 2.51%  | 5.51%  | 4.50%  | 4.50%   | 13.45%  |
| Sep 2003 | -1.06% | 2.78%  | -1.76% | -1.96% | -1.96%  | -6.74%  |
| Oct 2003 | 6.05%  | 6.49%  | 7.69%  | 8.31%  | 8.31%   | 25.90%  |
| Nov 2003 | 1.50%  | 2.13%  | 3.00%  | 3.46%  | 3.46%   | 10.06%  |
| Dec 2003 | 4.00%  | 7.80%  | 1.05%  | 1.90%  | 1.90%   | 4.98%   |
| Jan 2004 | 2.61%  | 1.60%  | 2.57%  | 4.28%  | 4.28%   | 13.01%  |
| Feb 2004 | 1.40%  | 2.50%  | 2.38%  | 0.83%  | 0.83%   | 1.75%   |
| Mar 2004 | -1.03% | 0.45%  | 0.10%  | 0.81%  | 0.81%   | 1.24%   |
| Apr 2004 | -2.22% | -3.14% | -4.51% | -5.17% | -5.17%  | -15.36% |
| May 2004 | 1.45%  | 0.46%  | 2.85%  | 1.40%  | 1.40%   | 5.62%   |
| Jun 2004 | 2.03%  | 2.40%  | 3.66%  | 1.93%  | 1.93%   | 5.52%   |
| Jul 2004 | -3.56% | -3.56% | -2.91% | -6.80% | -6.80%  | -19.72% |
| Aug 2004 | 0.06%  | 4.17%  | 4.17%  | 4.17%  | 9.54%   | 9.54%   |
| Sep 2004 | 1.68%  | 0.95%  | 0.95%  | 0.95%  | 1.27%   | 1.27%   |
| Oct 2004 | 1.80%  | 1.77%  | 1.77%  | 1.77%  | 1.89%   | 1.89%   |
| Nov 2004 | 4.74%  | 7.23%  | 6.75%  | 17.79% | 27.61%  | 27.61%  |
| Dec 2004 | 3.43%  | 4.44%  | 3.81%  | 5.61%  | 8.30%   | 8.30%   |
| Jan 2005 | -2.50% | -1.67% | -2.35% | -8.44% | -12.69% | -12.69% |
| Feb 2005 | 2.09%  | 4.68%  | 3.49%  | 2.55%  | 2.55%   | 4.47%   |
| Mar 2005 | -1.87% | -2.93% | -0.46% | -1.59% | -1.59%  | -3.83%  |
| Apr 2005 | -2.20% | -2.07% | -2.45% | -4.05% | -4.05%  | -12.31% |
| May 2005 | 3.88%  | 3.14%  | 4.22%  | 3.45%  | 3.45%   | 6.95%   |
| Jun 2005 | 0.76%  | 0.76%  | 3.28%  | 1.67%  | 1.67%   | 6.95%   |
| Jul 2005 | 4.38%  | -3.38% | -3.38% | -3.38% | -8.35%  | -8.35%  |
| Aug 2005 | -1.09% | -1.09% | -0.59% | -1.95% | -1.95%  | -3.95%  |
| Sep 2005 | 0.79%  | 4.73%  | 1.15%  | 0.95%  | 0.95%   | 1.96%   |
| Oct 2005 | -2.35% | -3.37% | -3.03% | -3.03% | -3.03%  | -7.56%  |
| Nov 2005 | 4.62%  | 2.67%  | 5.43%  | 5.43%  | 5.43%   | 15.23%  |
| Dec 2005 | 0.02%  | 5.14%  | 0.99%  | 0.99%  | 0.99%   | 1.71%   |
| Jan 2006 | 3.22%  | 6.87%  | 5.81%  | 5.81%  | 5.81%   | 18.82%  |
| Feb 2006 | 0.22%  | -0.72% | -0.87% | -0.87% | -0.87%  | -1.27%  |
| Mar 2006 | 2.05%  | 3.17%  | 3.01%  | 4.72%  | 4.72%   | 14.49%  |
| Apr 2006 | 0.96%  | 5.12%  | -0.01% | -0.08% | -0.08%  | -0.55%  |
| May 2006 | -3.22% | -4.45% | -2.07% | -5.69% | -5.69%  | -16.78% |
| Jun 2006 | 0.13%  | 1.18%  | 1.18%  | 1.18%  | 1.20%   | 1.20%   |
| Jul 2006 | -0.12% | 2.16%  | 2.16%  | 2.16%  | 2.34%   | 2.34%   |
| Aug 2006 | 2.30%  | 3.06%  | 3.06%  | 3.06%  | 3.41%   | 3.41%   |
| Sep 2006 | 2.26%  | 0.25%  | 1.37%  | 2.38%  | 2.38%   | 7.64%   |

|          |         |         |         |         |         |         |
|----------|---------|---------|---------|---------|---------|---------|
| Oct 2006 | 3.53%   | 4.00%   | 3.25%   | 3.25%   | 3.25%   | 9.89%   |
| Nov 2006 | 2.33%   | 2.33%   | 3.29%   | 2.05%   | 2.05%   | 5.10%   |
| Dec 2006 | 1.20%   | 3.09%   | 0.83%   | 1.39%   | 1.39%   | 3.97%   |
| Jan 2007 | 1.86%   | 0.96%   | 3.14%   | 1.87%   | 1.87%   | 4.38%   |
| Feb 2007 | -1.62%  | 0.06%   | 0.61%   | 0.09%   | 0.09%   | -6.65%  |
| Mar 2007 | 1.12%   | 2.80%   | 1.29%   | 0.56%   | 0.56%   | 3.40%   |
| Apr 2007 | 4.02%   | 3.92%   | 3.00%   | 4.20%   | 4.20%   | 9.38%   |
| May 2007 | 3.72%   | 3.09%   | 3.32%   | 4.06%   | 4.06%   | 15.65%  |
| Jun 2007 | -1.76%  | 0.61%   | -2.91%  | -1.83%  | -1.83%  | -7.24%  |
| Jul 2007 | -3.53%  | -1.06%  | -2.32%  | -2.32%  | -2.32%  | -13.52% |
| Aug 2007 | 1.47%   | 1.79%   | 1.79%   | 1.79%   | 5.05%   | 5.05%   |
| Sep 2007 | 3.85%   | 6.38%   | 3.89%   | 3.89%   | 3.89%   | 10.77%  |
| Oct 2007 | 1.79%   | 5.90%   | 2.56%   | 2.56%   | 2.56%   | 4.26%   |
| Nov 2007 | -4.52%  | -4.57%  | -4.38%  | -4.38%  | -4.38%  | -13.90% |
| Dec 2007 | -0.70%  | -0.64%  | -0.64%  | -0.64%  | -2.31%  | -2.31%  |
| Jan 2008 | -6.17%  | 2.10%   | 2.10%   | 2.10%   | 2.91%   | 2.91%   |
| Feb 2008 | -2.50%  | -0.46%  | -0.46%  | -0.46%  | -3.49%  | -3.49%  |
| Mar 2008 | -0.90%  | 2.14%   | 2.14%   | 2.14%   | 6.40%   | 6.40%   |
| Apr 2008 | 4.89%   | -2.48%  | -2.48%  | -2.48%  | -4.93%  | -4.93%  |
| May 2008 | 2.02%   | -2.69%  | -2.69%  | -2.69%  | -3.80%  | -3.80%  |
| Jun 2008 | -8.12%  | 2.65%   | 2.65%   | 2.65%   | 5.52%   | 5.52%   |
| Jul 2008 | -0.62%  | -0.37%  | -0.37%  | -0.37%  | -2.87%  | -2.87%  |
| Aug 2008 | 1.46%   | 2.74%   | 2.74%   | 2.74%   | 6.04%   | 6.04%   |
| Sep 2008 | -9.24%  | 1.47%   | 1.47%   | 1.47%   | 3.52%   | 3.52%   |
| Oct 2008 | -17.48% | -1.86%  | -1.86%  | -1.86%  | -2.09%  | -2.09%  |
| Nov 2008 | -8.01%  | 14.34%  | 14.34%  | 14.34%  | 23.14%  | 23.14%  |
| Dec 2008 | 1.78%   | 13.64%  | 13.64%  | 13.64%  | 20.95%  | 20.95%  |
| Jan 2009 | -8.05%  | -13.07% | -13.07% | -13.07% | -21.47% | -21.47% |
| Feb 2009 | -10.53% | -1.54%  | -1.54%  | -1.54%  | -1.39%  | -1.39%  |
| Mar 2009 | 8.26%   | 4.04%   | 4.04%   | 4.04%   | 5.00%   | 5.00%   |
| Apr 2009 | 10.99%  | -6.95%  | -6.95%  | -6.95%  | -12.12% | -12.12% |
| May 2009 | 5.46%   | 14.35%  | 5.22%   | 5.80%   | 7.65%   | 10.98%  |
| Jun 2009 | 0.36%   | -1.32%  | 0.52%   | 5.54%   | 7.18%   | -1.44%  |
| Jul 2009 | 7.74%   | 9.96%   | 7.58%   | 17.01%  | 25.12%  | 26.78%  |
| Aug 2009 | 3.71%   | 3.50%   | 3.25%   | 2.67%   | 2.88%   | 7.27%   |
| Sep 2009 | 4.14%   | 5.15%   | 5.77%   | 5.56%   | 5.56%   | 16.83%  |
| Oct 2009 | -2.63%  | -2.17%  | -5.03%  | -6.49%  | -6.49%  | -20.77% |
| Nov 2009 | 5.69%   | 3.86%   | 5.17%   | 5.98%   | 5.98%   | 18.79%  |
| Dec 2009 | 2.86%   | 2.86%   | 5.13%   | 2.35%   | 2.35%   | 5.20%   |
| Jan 2010 | -3.57%  | -3.57%  | -2.76%  | -3.99%  | -3.99%  | -10.67% |
| Feb 2010 | 3.44%   | 3.44%   | 4.81%   | 4.89%   | 4.89%   | 13.81%  |
| Mar 2010 | 6.40%   | 6.40%   | 6.45%   | 6.45%   | 6.45%   | 21.80%  |
| Apr 2010 | 2.18%   | 2.18%   | 4.41%   | 5.68%   | 5.68%   | 11.47%  |

|          |        |        |        |         |         |         |
|----------|--------|--------|--------|---------|---------|---------|
| May 2010 | -7.88% | -7.88% | -7.72% | -7.54%  | -7.54%  | -24.15% |
| Jun 2010 | -5.83% | 5.80%  | 5.80%  | 5.80%   | 16.75%  | 16.75%  |
| Jul 2010 | 7.02%  | -0.95% | -0.95% | -0.95%  | -2.24%  | -2.24%  |
| Aug 2010 | -4.71% | -3.22% | -4.51% | -15.14% | -22.19% | -13.85% |
| Sep 2010 | 9.45%  | -2.51% | -2.51% | -2.51%  | -9.02%  | -9.02%  |
| Oct 2010 | 4.03%  | 3.55%  | 3.93%  | 12.94%  | 19.55%  | 11.23%  |
| Nov 2010 | 0.51%  | -4.52% | 3.28%  | -0.84%  | -1.43%  | 5.01%   |
| Dec 2010 | 6.96%  | 8.34%  | 6.19%  | 9.68%   | 14.81%  | 21.81%  |
| Jan 2011 | 2.05%  | 2.05%  | 1.93%  | -0.37%  | -0.37%  | -2.17%  |
| Feb 2011 | 3.70%  | 3.70%  | 4.02%  | 4.02%   | 4.02%   | 10.99%  |
| Mar 2011 | 0.42%  | 0.42%  | 1.66%  | 2.52%   | 2.52%   | 6.56%   |
| Apr 2011 | 2.90%  | 2.90%  | 3.56%  | 2.64%   | 2.64%   | 7.56%   |
| May 2011 | -1.06% | -1.06% | -0.29% | -1.79%  | -1.79%  | -6.10%  |
| Jun 2011 | -1.79% | -1.79% | -1.70% | -1.70%  | -1.70%  | -7.35%  |
| Jul 2011 | -2.27% | -2.27% | -3.69% | -3.69%  | -3.69%  | -11.04% |
| Aug 2011 | -6.09% | 9.66%  | 9.66%  | 9.66%   | 27.34%  | 27.34%  |
| Sep 2011 | -7.57% | 13.20% | 13.20% | 13.20%  | 23.80%  | 23.80%  |
| Oct 2011 | 11.37% | -3.84% | -3.84% | -3.84%  | -6.68%  | -6.68%  |
| Nov 2011 | -0.37% | 1.98%  | 1.98%  | 1.98%   | 3.46%   | 3.46%   |
| Dec 2011 | 0.98%  | 3.44%  | 3.44%  | 3.44%   | 5.48%   | 5.48%   |
| Jan 2012 | 5.07%  | 5.07%  | 4.90%  | 8.97%   | 13.90%  | 13.90%  |
| Feb 2012 | 4.22%  | 4.22%  | 4.29%  | 8.45%   | 13.24%  | 13.24%  |
| Mar 2012 | 3.06%  | 3.06%  | 3.15%  | 6.71%   | 9.29%   | 9.29%   |
| Apr 2012 | -0.64% | -0.64% | -0.03% | -1.62%  | -1.62%  | -5.84%  |
| May 2012 | -6.23% | -6.23% | -6.10% | -6.10%  | -6.10%  | -17.35% |
| Jun 2012 | 4.05%  | 4.05%  | 3.84%  | 3.84%   | 3.84%   | 11.47%  |
| Jul 2012 | 0.88%  | 0.88%  | 1.01%  | 1.01%   | 1.01%   | 3.52%   |
| Aug 2012 | 2.70%  | 2.70%  | 2.46%  | 2.46%   | 2.46%   | 6.53%   |
| Sep 2012 | 2.49%  | 2.49%  | 2.62%  | 2.62%   | 2.62%   | 7.52%   |
| Oct 2012 | -1.81% | -1.81% | -1.77% | -1.77%  | -1.77%  | -5.96%  |
| Nov 2012 | 0.77%  | 2.06%  | 1.09%  | 0.88%   | 0.88%   | 1.01%   |
| Dec 2012 | 1.29%  | 4.88%  | 2.68%  | 1.18%   | 1.18%   | 6.05%   |
| Jan 2013 | 5.42%  | 2.40%  | 7.46%  | 6.24%   | 6.24%   | 23.23%  |
| Feb 2013 | 1.28%  | -1.14% | 1.70%  | 1.00%   | 1.00%   | 2.09%   |
| Mar 2013 | 3.95%  | 0.93%  | 4.19%  | 4.66%   | 4.66%   | 14.63%  |
| Apr 2013 | 1.61%  | 1.61%  | 1.32%  | -0.35%  | -0.35%  | 0.99%   |
| May 2013 | 2.44%  | 2.44%  | 1.71%  | 2.60%   | 2.60%   | 6.05%   |
| Jun 2013 | -1.43% | -1.43% | -1.40% | -0.82%  | -0.82%  | -3.91%  |
| Jul 2013 | 5.75%  | 5.75%  | 5.50%  | 7.33%   | 7.33%   | 23.24%  |
| Aug 2013 | -3.03% | -3.03% | -2.02% | -3.16%  | -3.16%  | -9.41%  |
| Sep 2013 | 3.90%  | 3.90%  | 5.07%  | 5.07%   | 5.07%   | 20.00%  |
| Oct 2013 | 4.27%  | 3.67%  | 2.62%  | 2.42%   | 2.42%   | 6.73%   |
| Nov 2013 | 2.70%  | 2.70%  | 2.14%  | 3.96%   | 3.96%   | 11.70%  |

|          |        |        |        |        |        |         |
|----------|--------|--------|--------|--------|--------|---------|
| Dec 2013 | 2.73%  | 2.73%  | 2.70%  | 2.02%  | 2.02%  | 5.62%   |
| Jan 2014 | -3.17% | -3.17% | -2.25% | -2.77% | -2.77% | -8.70%  |
| Feb 2014 | 4.87%  | 4.87%  | 6.26%  | 6.26%  | 6.26%  | 14.20%  |
| Mar 2014 | 0.51%  | 0.51%  | -1.84% | -1.84% | -1.84% | 0.55%   |
| Apr 2014 | 0.06%  | 0.06%  | 0.41%  | 0.46%  | 0.46%  | 1.65%   |
| May 2014 | 2.10%  | 2.10%  | 1.68%  | 2.27%  | 2.27%  | 6.62%   |
| Jun 2014 | 2.62%  | 2.62%  | 3.48%  | 2.29%  | 2.29%  | 6.23%   |
| Jul 2014 | -1.99% | -1.99% | -3.01% | -1.62% | -1.62% | -12.96% |
| Aug 2014 | 4.15%  | 1.16%  | 4.07%  | 4.07%  | 4.07%  | 11.95%  |
| Sep 2014 | -2.10% | -2.10% | -3.81% | -1.72% | -1.72% | -4.44%  |
| Oct 2014 | 2.75%  | 2.75%  | 2.39%  | 2.39%  | 2.39%  | 6.03%   |
| Nov 2014 | 2.48%  | 2.48%  | 3.31%  | 3.31%  | 3.31%  | 8.34%   |
| Dec 2014 | -0.04% | -0.04% | -0.30% | -0.30% | -0.30% | -1.54%  |
| Jan 2015 | -2.74% | -2.74% | -2.69% | -3.28% | -3.28% | -10.35% |
| Feb 2015 | 5.74%  | 5.74%  | 6.86%  | 6.86%  | 6.86%  | 15.40%  |
| Mar 2015 | -1.16% | -1.16% | 0.17%  | 0.17%  | 0.17%  | 4.73%   |
| Apr 2015 | 0.62%  | 0.62%  | -0.69% | -2.56% | -2.56% | -7.93%  |
| May 2015 | 1.30%  | -0.91% | 1.19%  | 1.19%  | 1.19%  | 4.92%   |
| Jun 2015 | -1.67% | -2.73% | -1.59% | 0.78%  | 0.78%  | 1.93%   |
| Jul 2015 | 1.70%  | -0.56% | 1.60%  | -1.10% | -1.10% | -3.86%  |
| Aug 2015 | -6.09% | -6.09% | -5.86% | -5.86% | -5.86% | -18.87% |
| Sep 2015 | -2.92% | 1.97%  | 1.97%  | 1.97%  | 5.10%  | 5.10%   |
| Oct 2015 | 7.91%  | -0.41% | -0.41% | -0.41% | -0.41% | -0.41%  |
| Nov 2015 | 0.60%  | 0.60%  | 0.41%  | 0.41%  | 0.41%  | 0.81%   |
| Dec 2015 | -2.13% | -2.13% | -1.92% | -1.92% | -1.92% | -6.06%  |
| Jan 2016 | -5.72% | -5.72% | -5.44% | -5.44% | -5.44% | -15.38% |
| Feb 2016 | -0.01% | 3.09%  | 3.09%  | 3.09%  | 8.71%  | 8.71%   |
| Mar 2016 | 7.11%  | -0.09% | -0.09% | -0.09% | -0.19% | -0.19%  |
| Apr 2016 | 0.66%  | 0.66%  | 2.10%  | 0.53%  | 0.53%  | 2.89%   |
| May 2016 | 1.73%  | 1.73%  | 1.70%  | 1.67%  | 1.67%  | 6.22%   |
| Jun 2016 | 0.27%  | 0.27%  | 0.87%  | 0.27%  | 0.27%  | -0.16%  |
| Jul 2016 | 3.98%  | 3.98%  | 4.14%  | 3.79%  | 3.79%  | 12.87%  |
| Aug 2016 | 0.21%  | 0.21%  | -0.19% | 1.78%  | 1.78%  | 5.07%   |
| Sep 2016 | 0.21%  | 0.21%  | 0.38%  | 1.08%  | 1.08%  | 2.19%   |
| Oct 2016 | -2.19% | -1.91% | -2.41% | -4.60% | -4.60% | -13.74% |
| Nov 2016 | 4.49%  | 4.49%  | 6.25%  | 11.06% | 11.06% | 35.56%  |
| Dec 2016 | 1.98%  | 1.98%  | 1.76%  | 2.89%  | 2.89%  | 8.55%   |
| Jan 2017 | 1.86%  | 1.86%  | 1.65%  | 0.28%  | 0.28%  | -0.17%  |
| Feb 2017 | 3.69%  | 3.69%  | 2.75%  | 1.93%  | 1.93%  | 5.32%   |
| Mar 2017 | 0.06%  | 0.06%  | 0.09%  | 0.03%  | 0.03%  | -0.43%  |
| Apr 2017 | 1.06%  | 1.06%  | 1.04%  | 1.04%  | 1.04%  | 1.62%   |
| May 2017 | 1.01%  | 1.01%  | 2.37%  | -1.97% | -1.97% | -6.40%  |
| Jun 2017 | 0.95%  | 0.63%  | 0.23%  | 0.23%  | 0.23%  | 1.51%   |

|          |         |        |        |        |        |         |
|----------|---------|--------|--------|--------|--------|---------|
| Jul 2017 | 1.88%   | 3.37%  | 1.68%  | 1.68%  | 1.68%  | 5.87%   |
| Aug 2017 | 0.15%   | 0.54%  | 0.65%  | 0.65%  | 0.65%  | 0.21%   |
| Sep 2017 | 2.44%   | 1.88%  | 2.82%  | 2.82%  | 2.82%  | 5.69%   |
| Oct 2017 | 2.17%   | 2.03%  | 2.83%  | 0.73%  | 0.73%  | 1.86%   |
| Nov 2017 | 3.03%   | 0.63%  | 3.30%  | 3.30%  | 3.30%  | 8.87%   |
| Dec 2017 | 1.16%   | 1.16%  | 0.53%  | -0.40% | -0.40% | -2.27%  |
| Jan 2018 | 5.23%   | 5.23%  | 5.60%  | 5.60%  | 5.60%  | 18.22%  |
| Feb 2018 | -3.76%  | -3.76% | -3.15% | -3.15% | -3.15% | -13.53% |
| Mar 2018 | -1.95%  | -1.95% | -0.13% | -0.13% | -0.13% | -8.69%  |
| Apr 2018 | 0.45%   | 0.45%  | -0.99% | -0.99% | -0.99% | -2.03%  |
| May 2018 | 2.72%   | 2.72%  | 3.77%  | 6.16%  | 6.16%  | 18.53%  |
| Jun 2018 | 0.70%   | 0.70%  | 0.32%  | 0.61%  | 0.61%  | 1.20%   |
| Jul 2018 | 3.32%   | 3.32%  | 2.14%  | 1.65%  | 1.65%  | 4.47%   |
| Aug 2018 | 3.43%   | 3.43%  | 5.75%  | 4.31%  | 4.31%  | 12.58%  |
| Sep 2018 | 0.20%   | 0.20%  | -0.44% | -2.32% | -2.32% | -7.31%  |
| Oct 2018 | -7.41%  | -7.41% | -7.09% | -7.09% | -7.09% | -20.78% |
| Nov 2018 | 2.01%   | 1.79%  | 1.79%  | 1.79%  | 4.76%  | 4.76%   |
| Dec 2018 | -9.16%  | 5.85%  | 5.85%  | 5.85%  | 8.08%  | 8.08%   |
| Jan 2019 | 8.54%   | 0.38%  | 0.38%  | 0.38%  | 0.18%  | 0.18%   |
| Feb 2019 | 3.56%   | -1.38% | -1.38% | -1.38% | -1.77% | -1.77%  |
| Mar 2019 | 1.42%   | 5.57%  | 5.57%  | 5.57%  | 7.50%  | 7.50%   |
| Apr 2019 | 3.93%   | 3.93%  | 4.37%  | 4.37%  | 4.37%  | 11.81%  |
| May 2019 | -6.45%  | -6.45% | -5.73% | -5.73% | -5.73% | -18.89% |
| Jun 2019 | 7.08%   | 0.95%  | 0.95%  | 0.95%  | 1.91%  | 1.91%   |
| Jul 2019 | 1.41%   | 1.41%  | 2.27%  | 2.27%  | 2.27%  | 3.80%   |
| Aug 2019 | -2.08%  | -2.08% | -1.84% | -1.84% | -1.84% | -6.62%  |
| Sep 2019 | 1.78%   | 1.78%  | -1.13% | -1.13% | -1.13% | 5.30%   |
| Oct 2019 | 2.11%   | 2.11%  | 2.10%  | 2.10%  | 2.10%  | 5.70%   |
| Nov 2019 | 3.79%   | 0.99%  | 3.81%  | 3.81%  | 3.81%  | 10.73%  |
| Dec 2019 | 2.80%   | 2.80%  | 2.80%  | 2.80%  | 2.80%  | 8.38%   |
| Jan 2020 | -0.06%  | -0.06% | 0.12%  | 0.12%  | 0.12%  | -0.91%  |
| Feb 2020 | -8.00%  | -8.00% | -8.07% | -8.07% | -8.07% | -23.04% |
| Mar 2020 | -13.91% | 6.38%  | 6.38%  | 6.38%  | 11.90% | 11.90%  |
| Apr 2020 | 13.13%  | 1.22%  | 1.22%  | 1.22%  | 2.35%  | 2.35%   |
| May 2020 | 5.40%   | -1.76% | -1.76% | -1.76% | -3.23% | -3.23%  |
| Jun 2020 | 2.29%   | 2.95%  | 2.40%  | 12.34% | 17.98% | 3.23%   |
| Jul 2020 | 5.74%   | 11.69% | 8.08%  | 14.89% | 22.25% | 17.70%  |
| Aug 2020 | 7.10%   | 14.29% | 2.73%  | 22.77% | 35.17% | 22.05%  |
| Sep 2020 | -3.54%  | -7.97% | -3.69% | -3.69% | -3.69% | -12.26% |
| Oct 2020 | -1.95%  | -5.38% | 0.12%  | 0.12%  | 0.12%  | -8.48%  |
| Nov 2020 | 11.80%  | 22.51% | 13.33% | 13.33% | 13.33% | 62.37%  |
| Dec 2020 | 4.68%   | 5.86%  | 4.75%  | 8.65%  | 8.65%  | 27.14%  |
| Jan 2021 | -0.33%  | 0.25%  | -0.38% | 4.85%  | 4.85%  | 13.49%  |

|          |       |       |       |       |       |        |
|----------|-------|-------|-------|-------|-------|--------|
| Feb 2021 | 3.14% | 2.30% | 7.66% | 6.20% | 6.20% | 17.86% |
| Mar 2021 | 3.65% | 1.87% | 5.33% | 1.39% | 1.39% | 1.23%  |