currency prices

Currency Prices

AUD	
CAD	
CHF	
EUR	
GBP	
JPY	
NZD	
USD	

Raw Signal

Raw Signal

Legend:
- AUD (red)
- CAD (blue)
- CHF (green)
- EUR (yellow)
- GBP (purple)
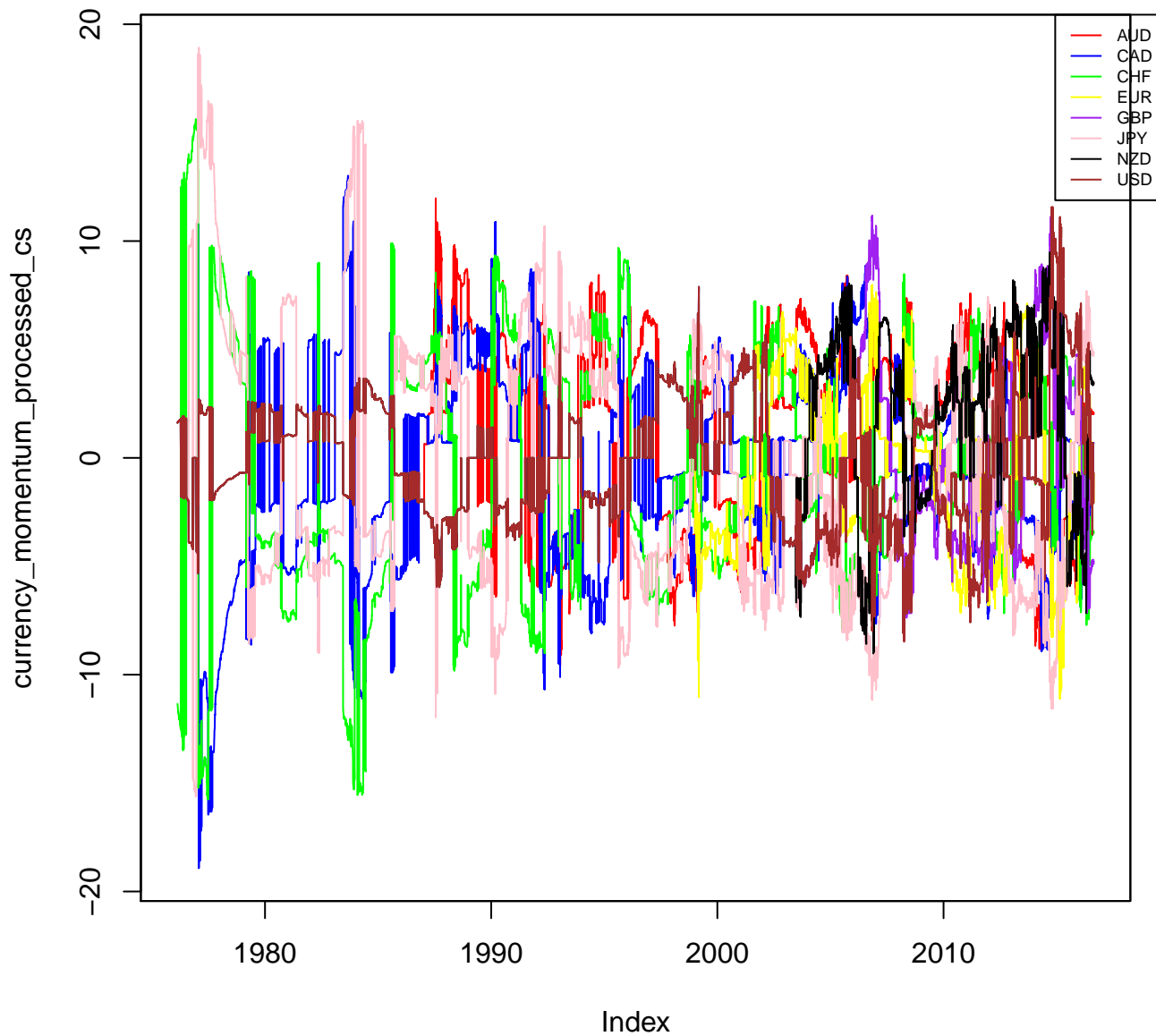- JPY (pink)
- NZD (black)
- USD (brown)

y-axis: currency_momentum_raw
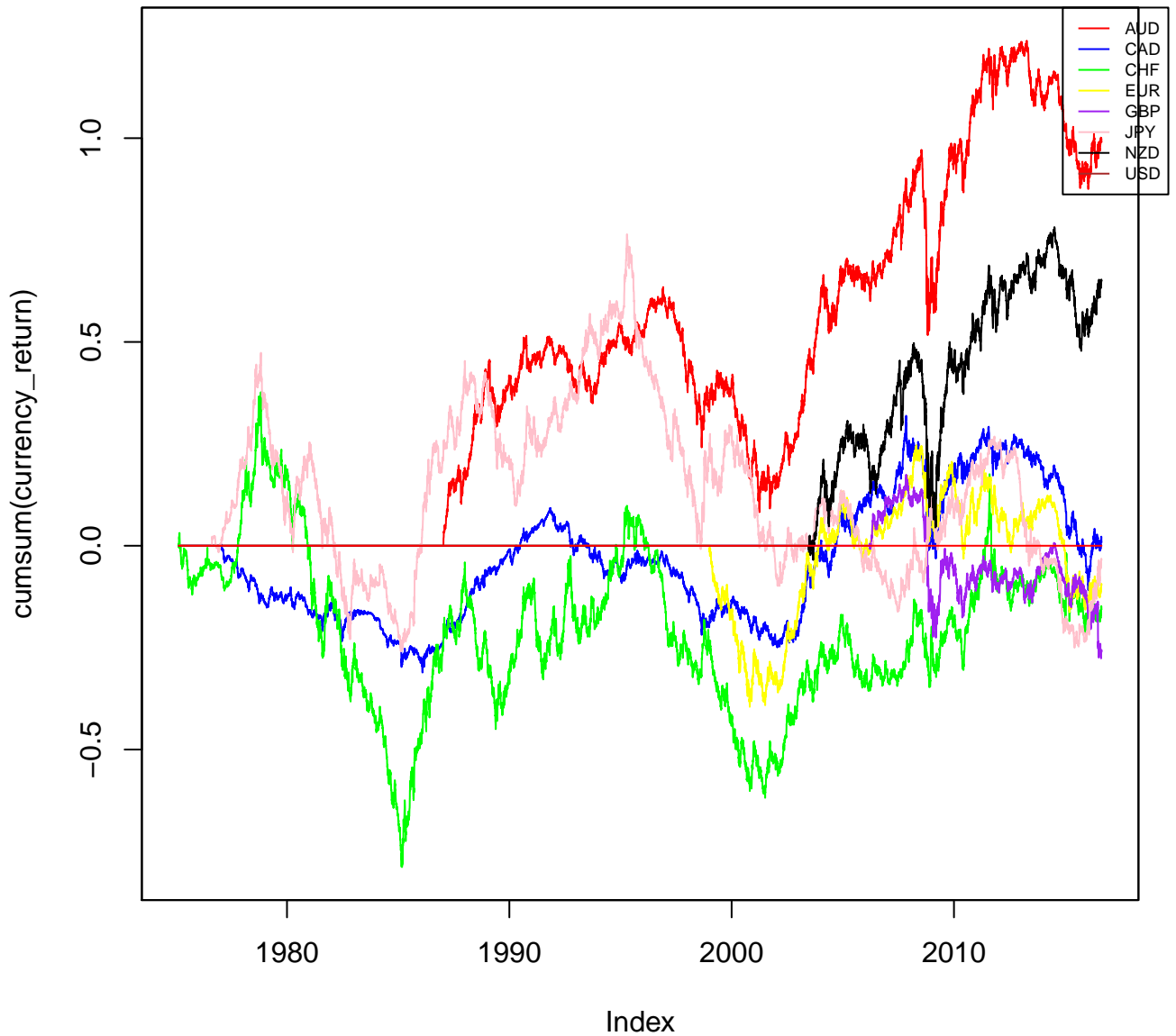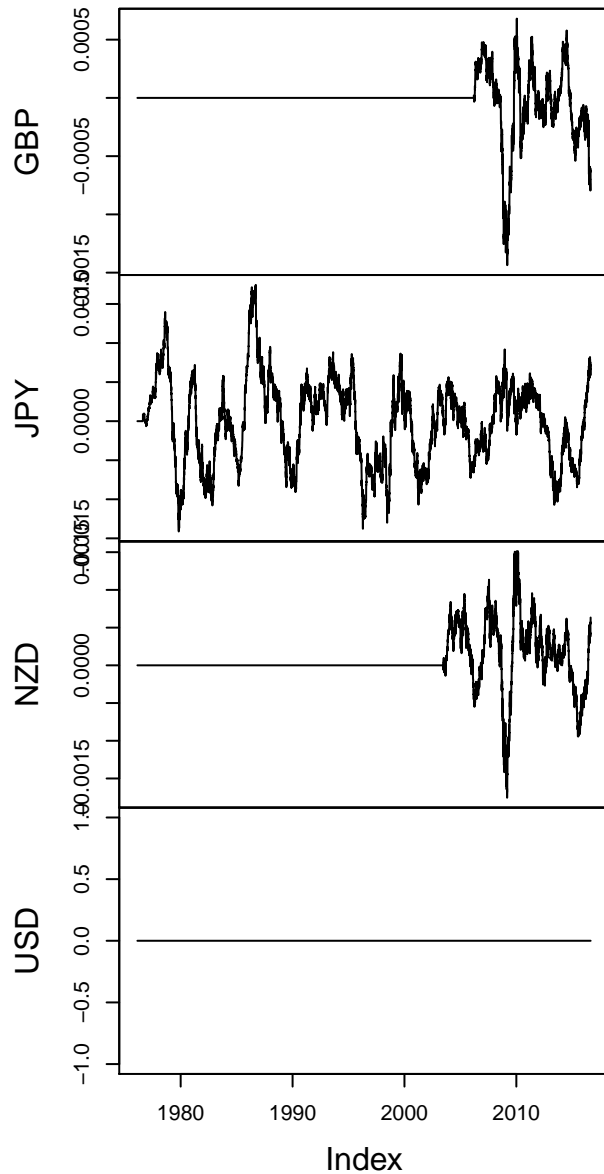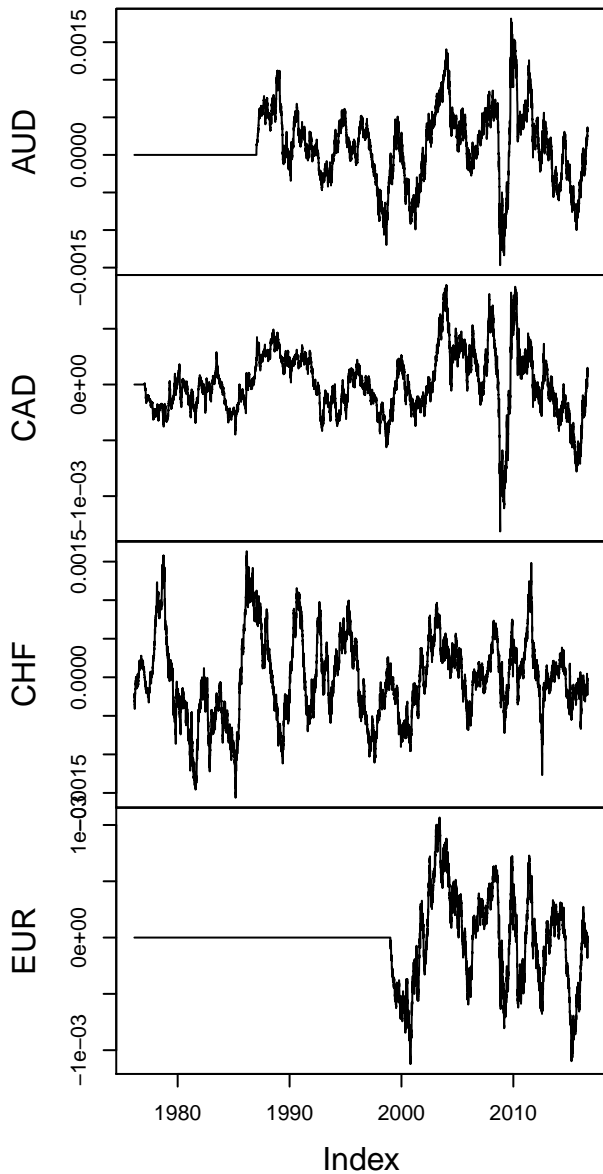
x-axis: Index

CS Processed Signal

CS Processed Signal

Index

currency_momentum_processed_cs

AUD	
CAD	
CHF	
EUR	
GBP	
JPY	
NZD	
USD	

Asset Performance

Asset Performance

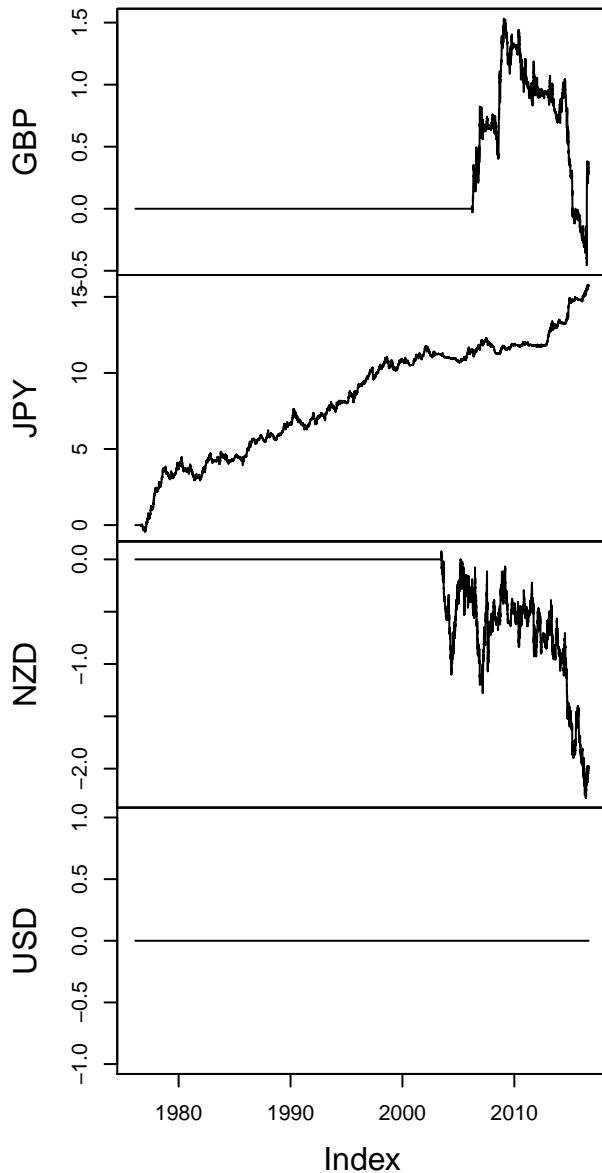**CS Momentum Currency Performance**

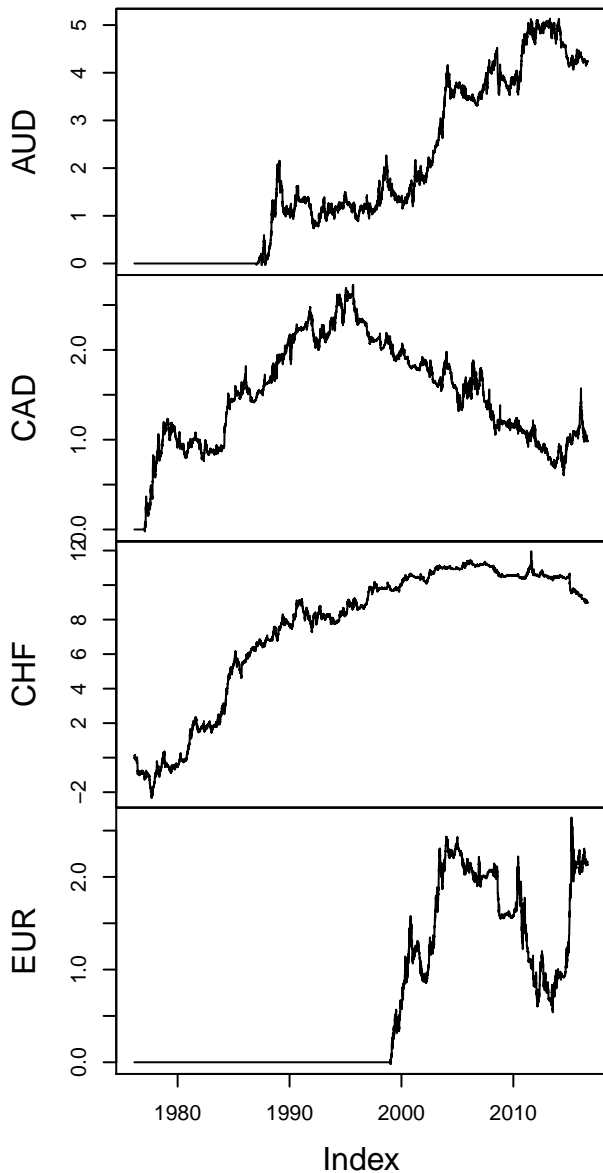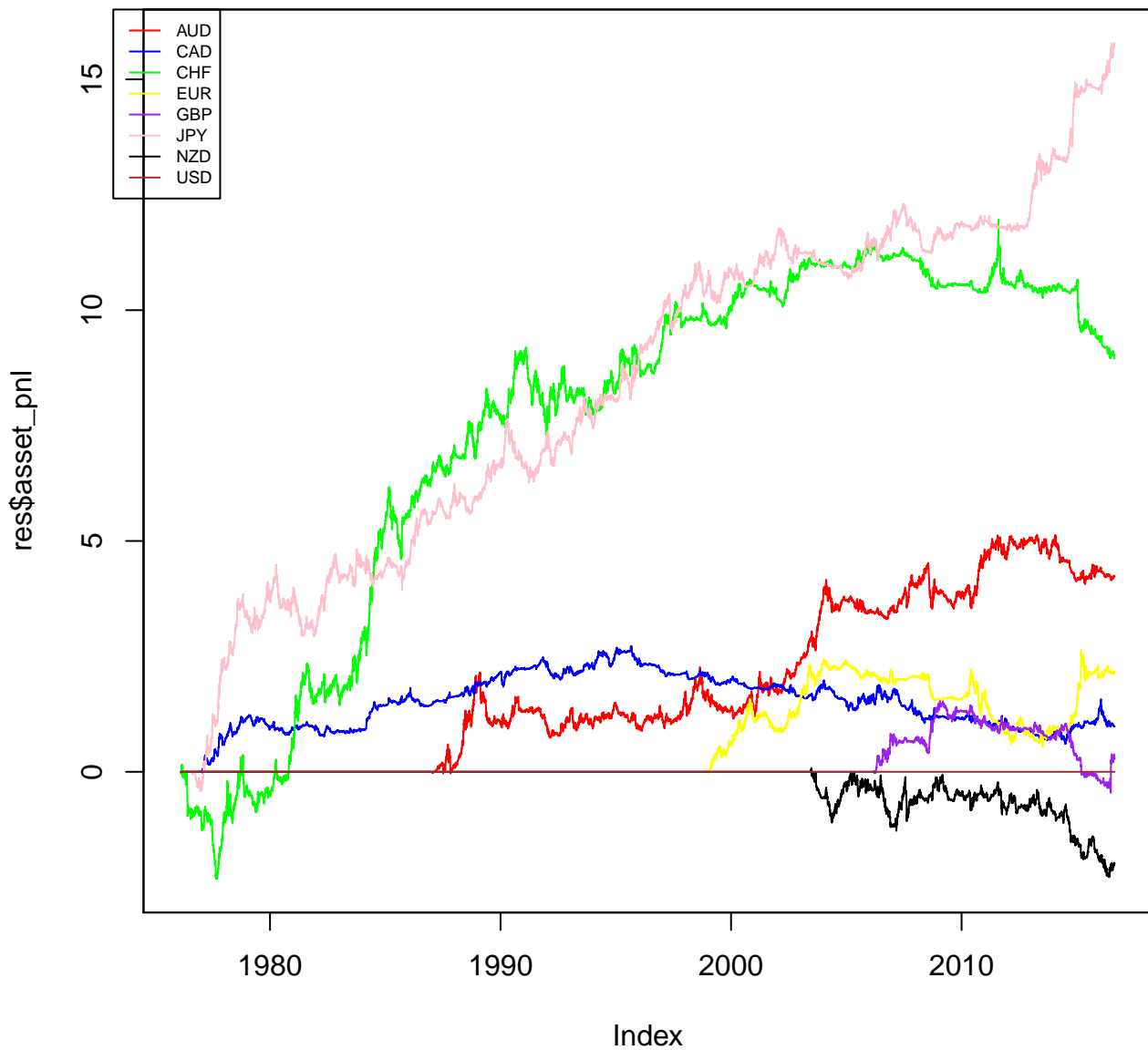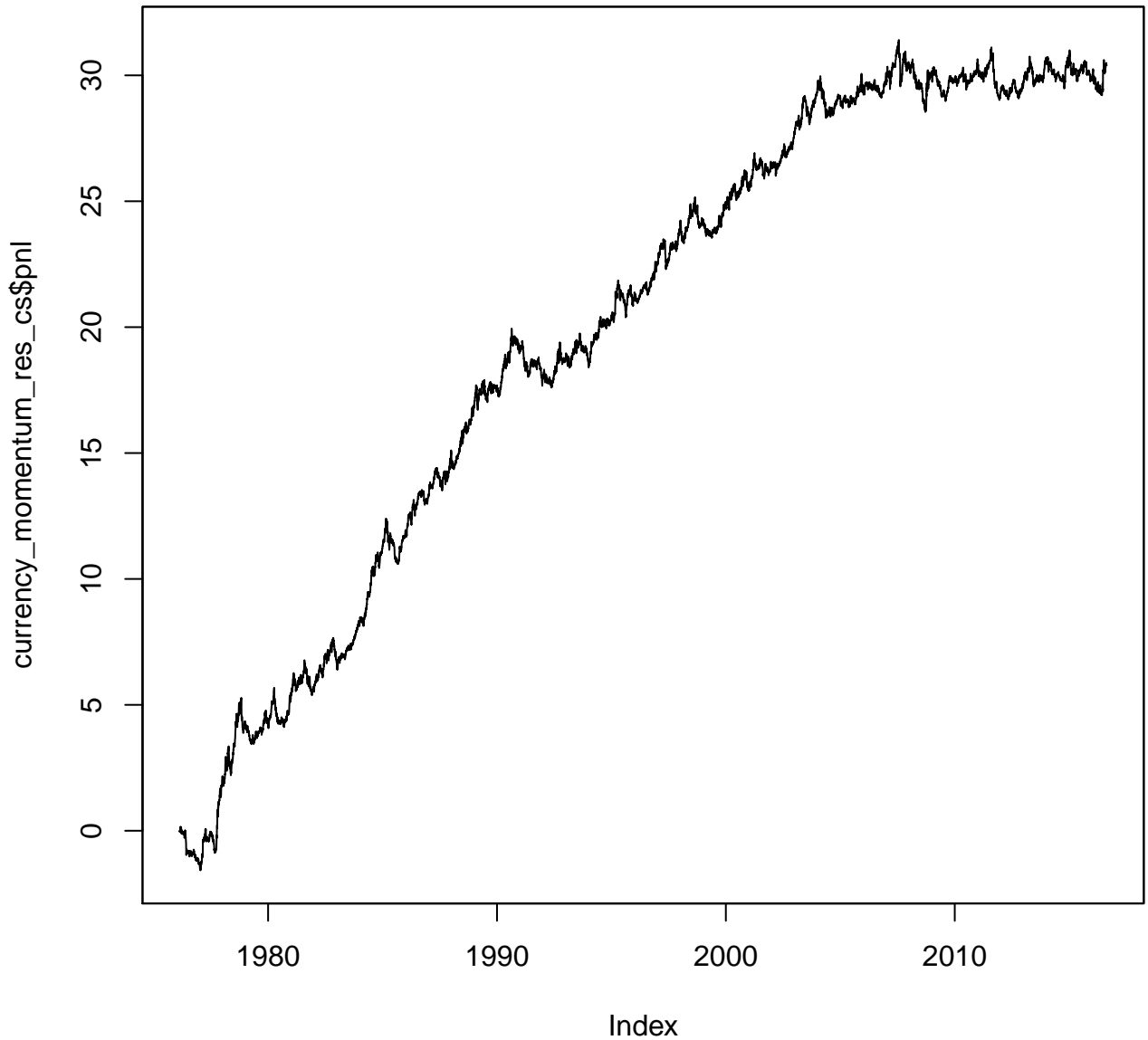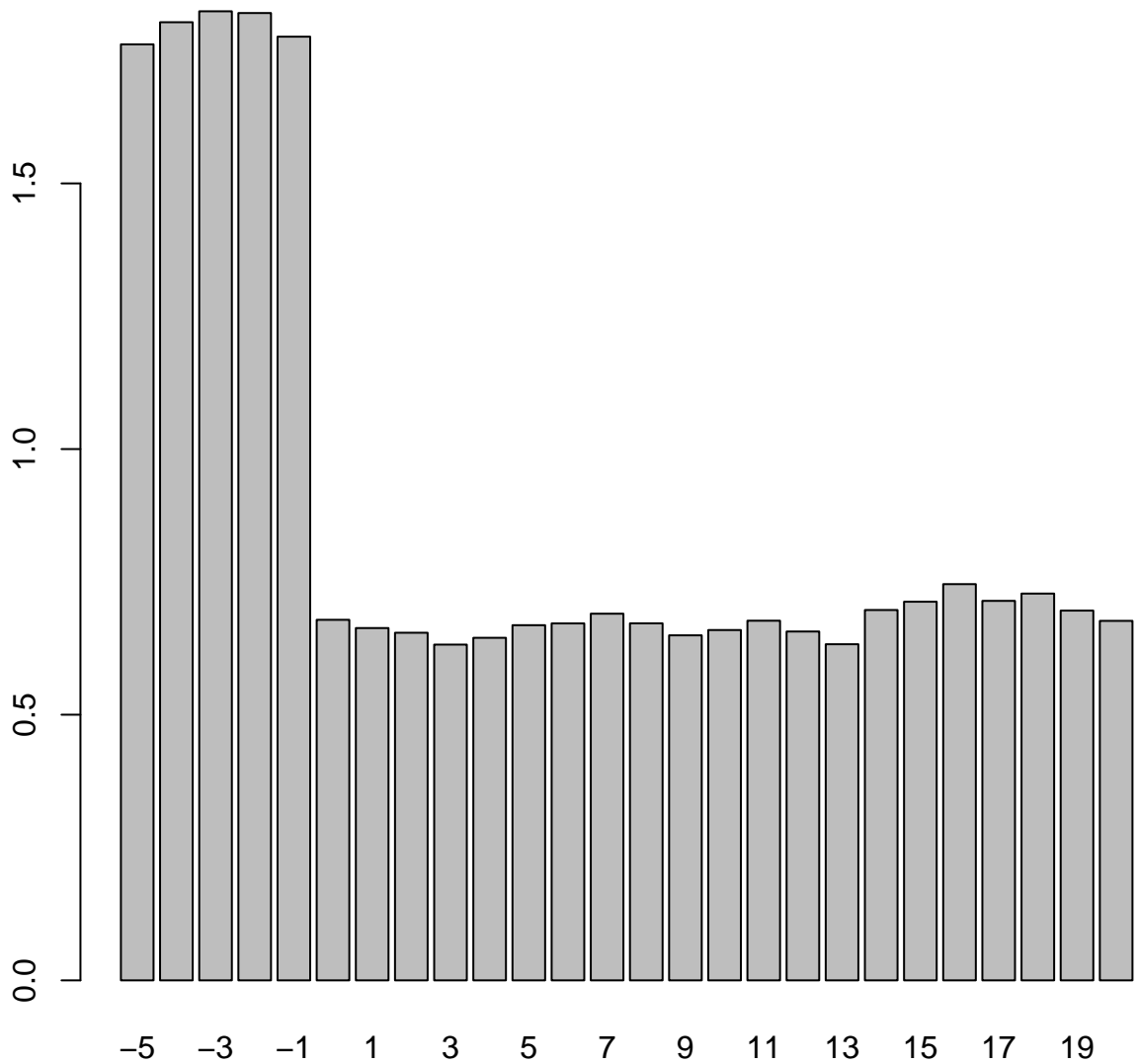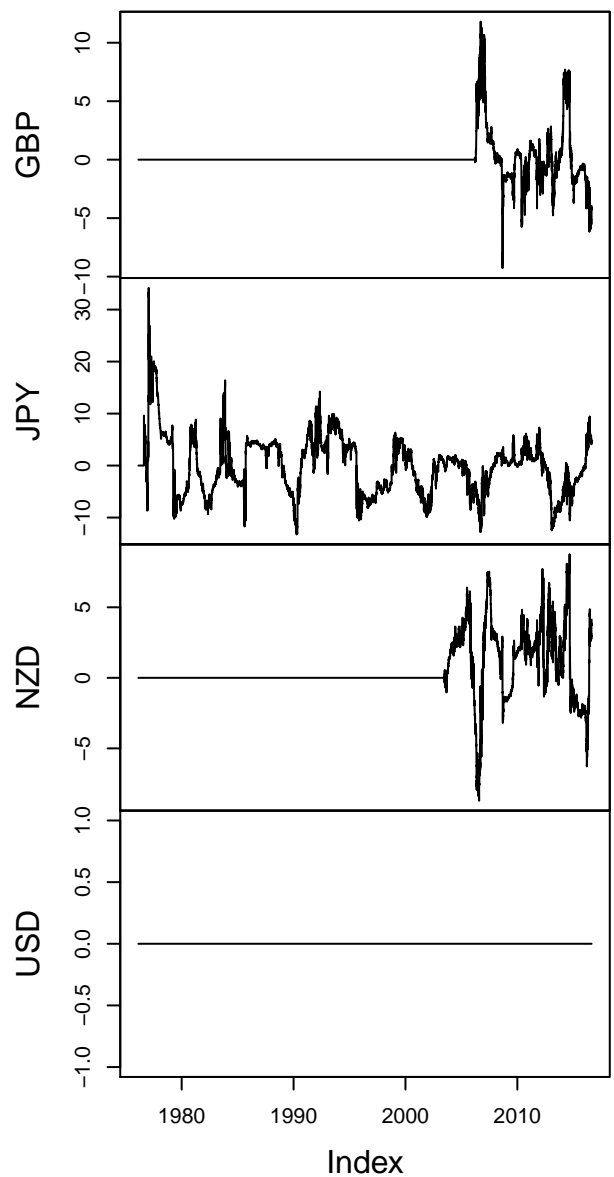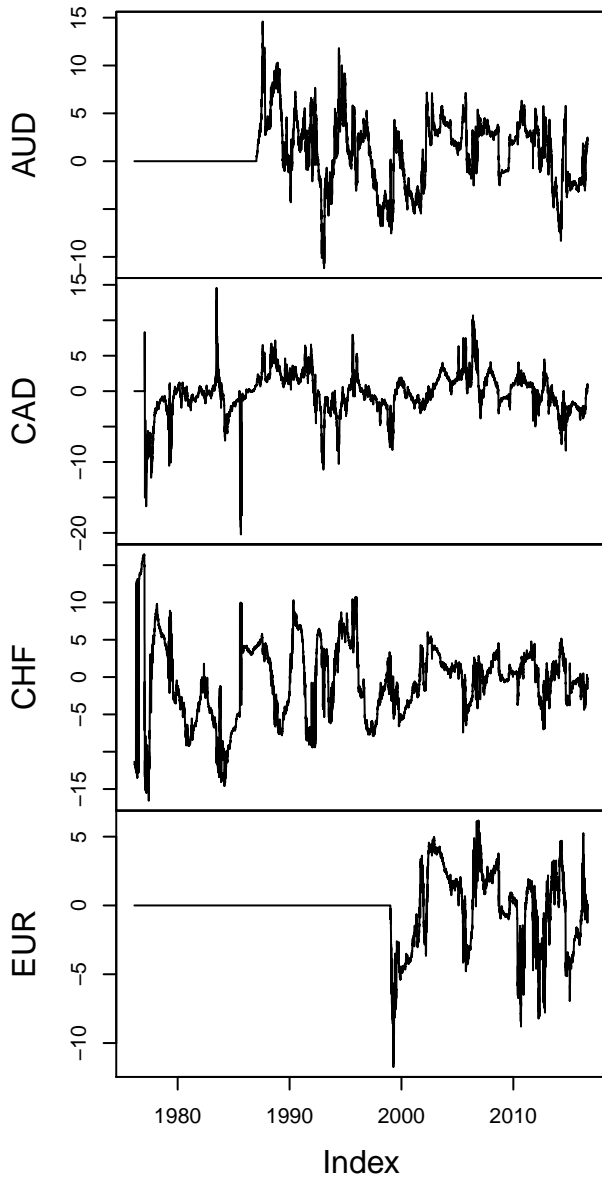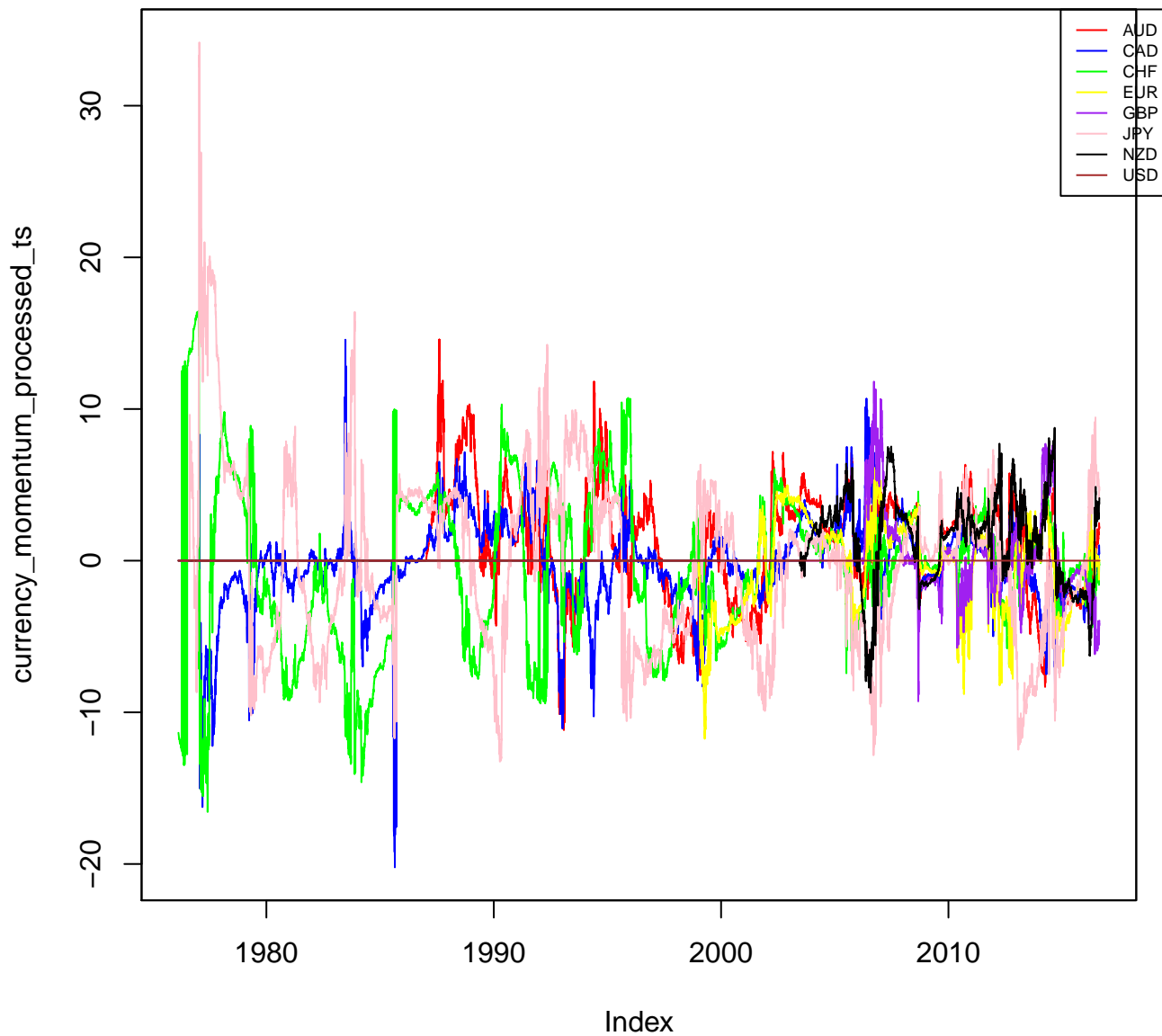**CS Momentum Currency Lead Lag Analysis**

TS Processed Signal

TS Processed Signal

Asset Performance

Asset Performance

Legend:
- AUD
- CAD
- CHF
- EUR
- GBP
- JPY
- NZD
- USD

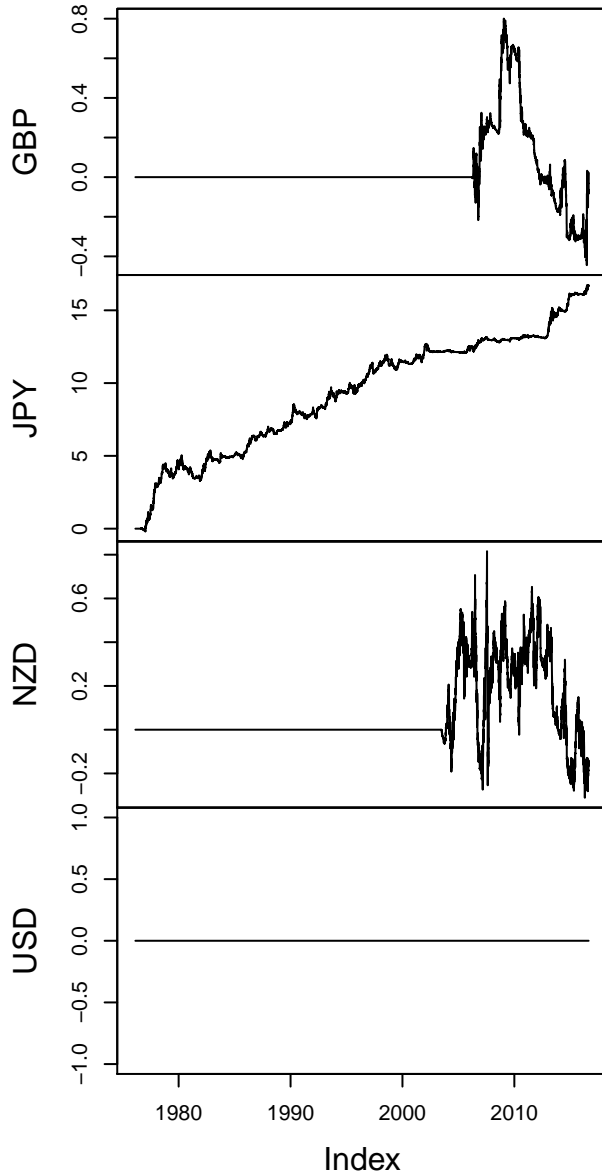**TS Momentum Currency Performance**
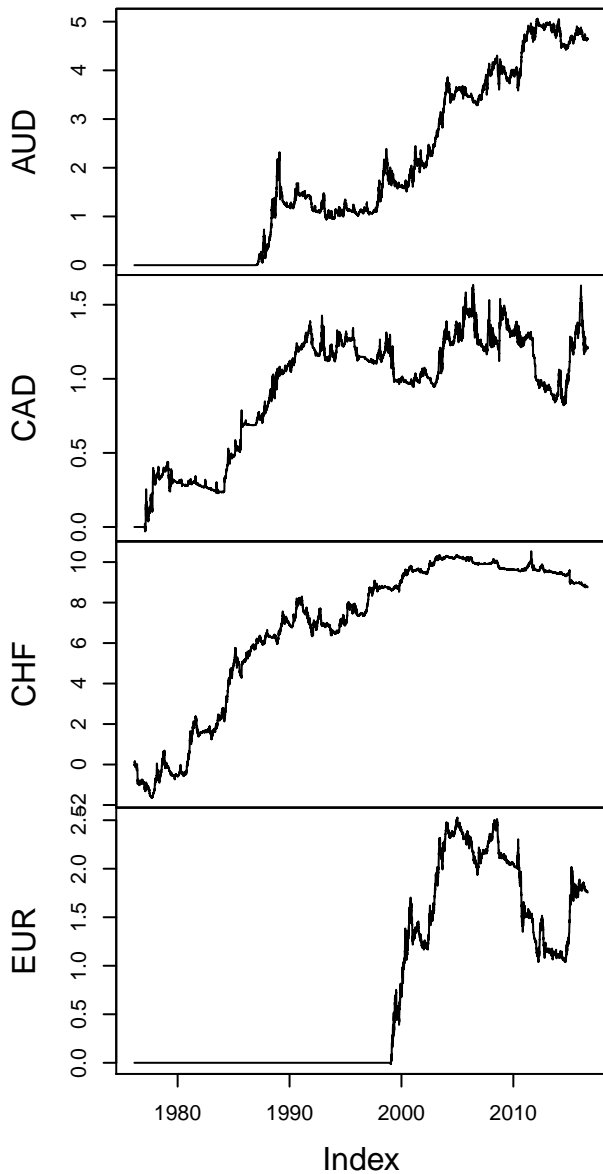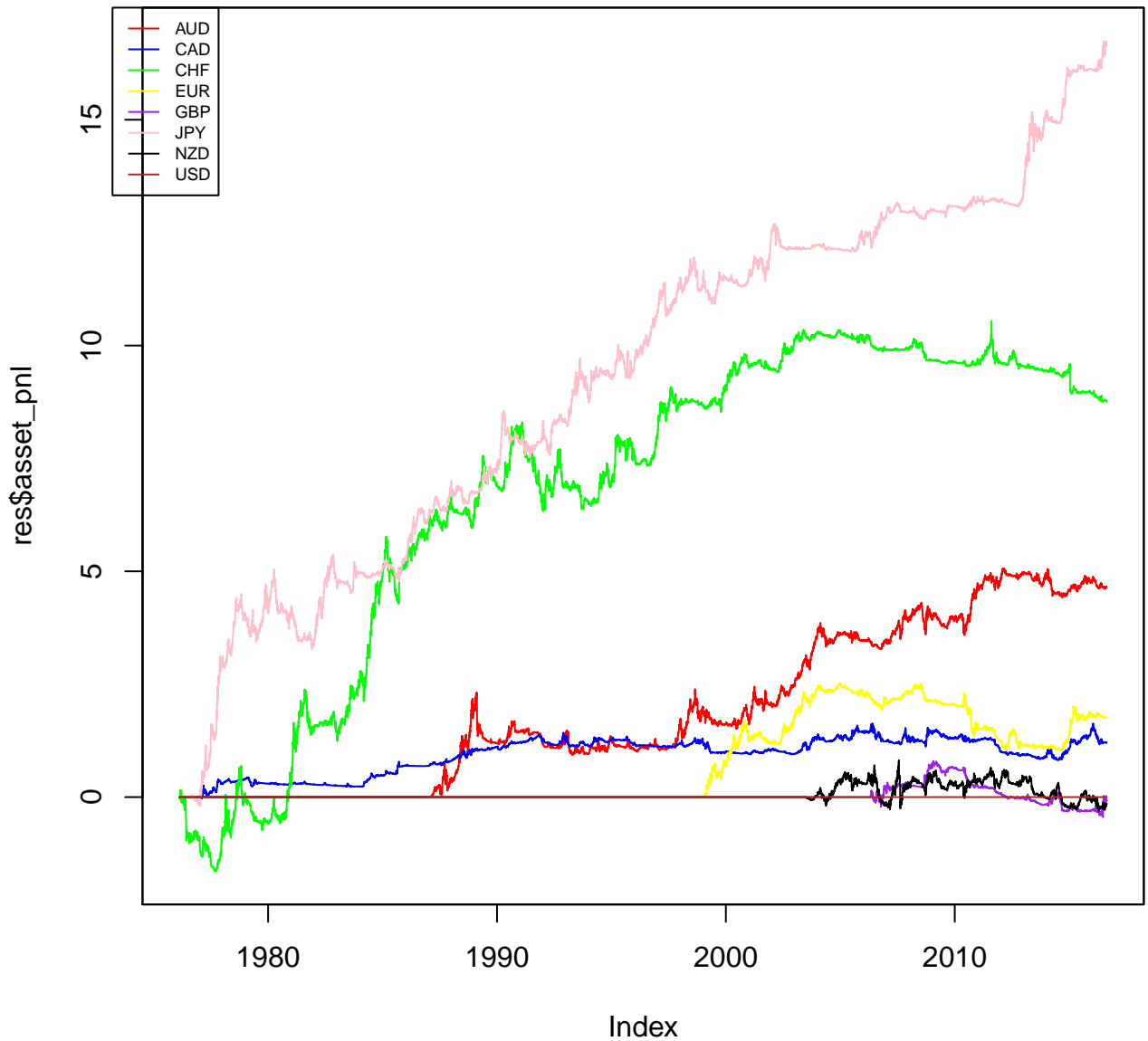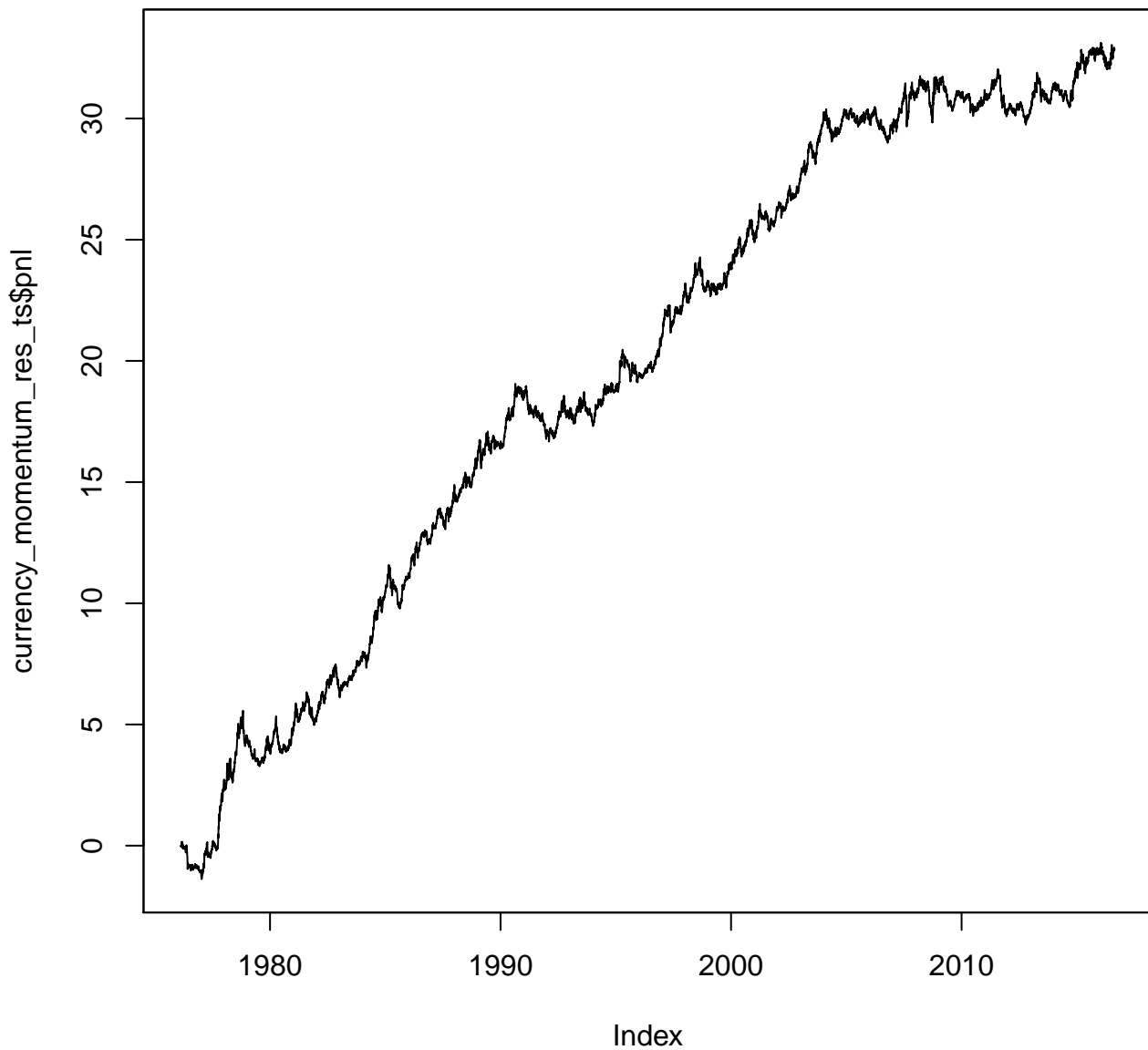
TS Momentum Currency Lead Lag Analysis