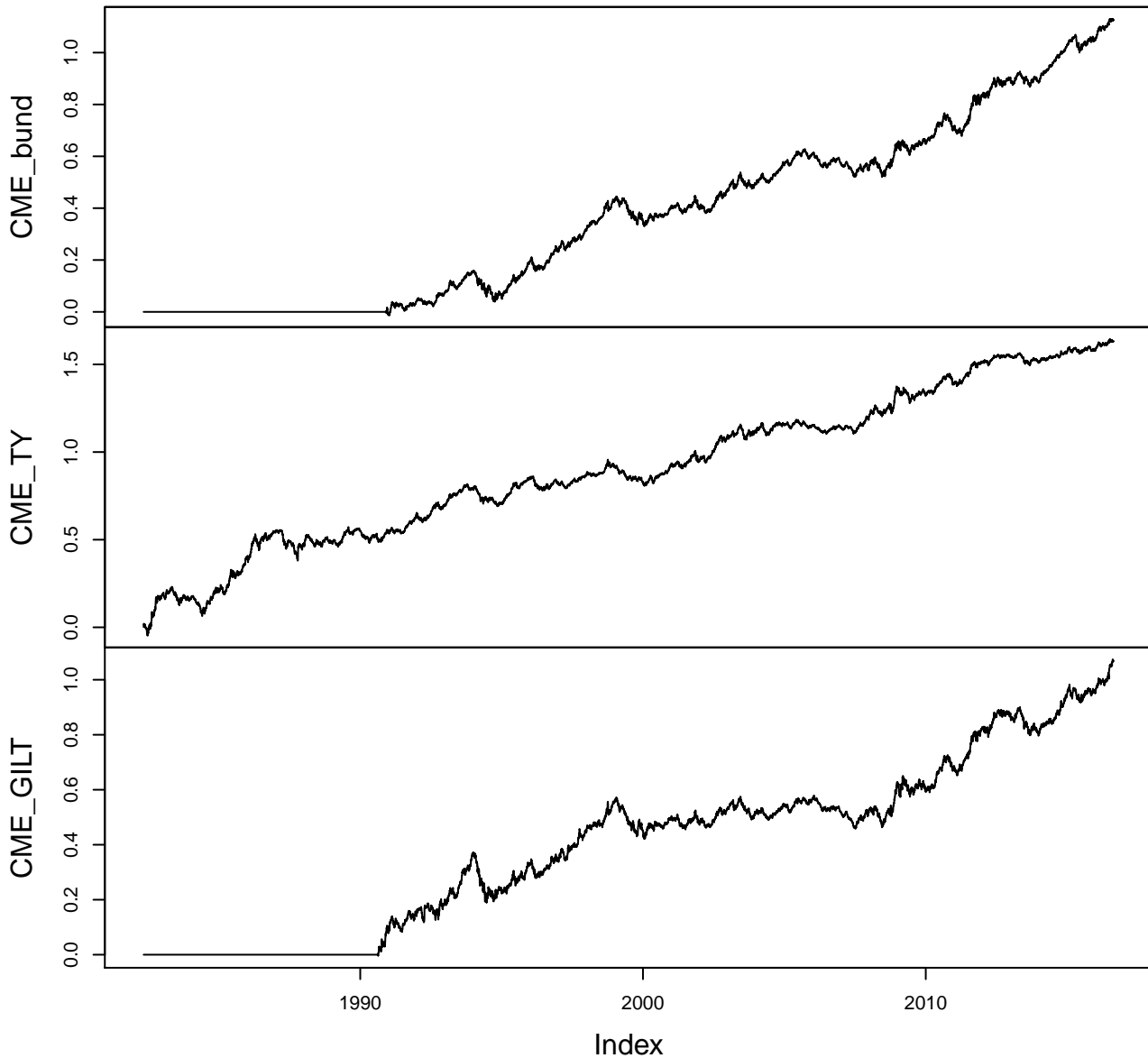
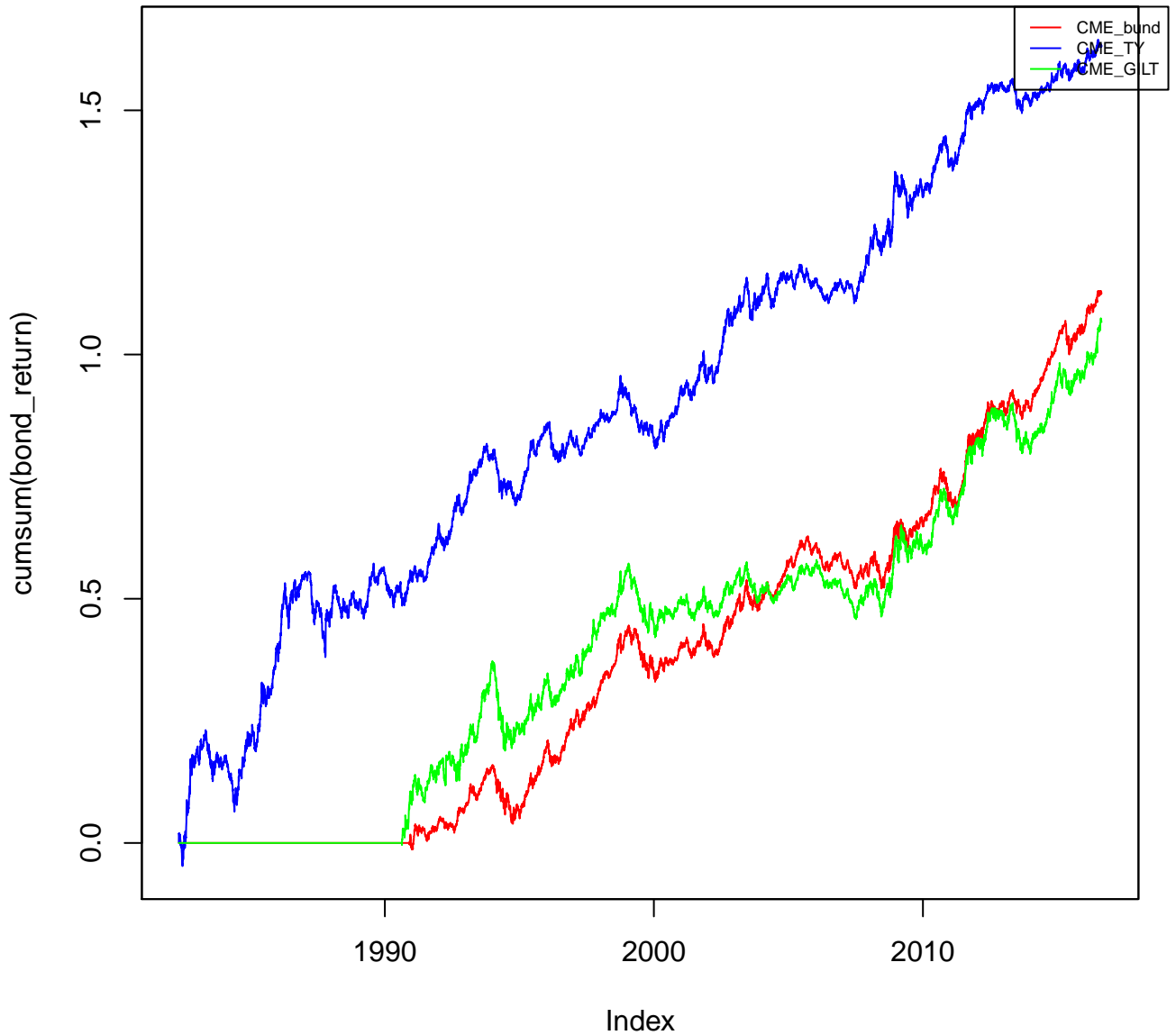


bond prices



Bond Prices



Momentum Raw Signal

CME_bund

1e-03
5e-04
-5e-04

CME_TY

0.0010
0.0000
-0.0010

CME_GILT

0.0005
-0.0005
-0.0015

Index

1985

1990

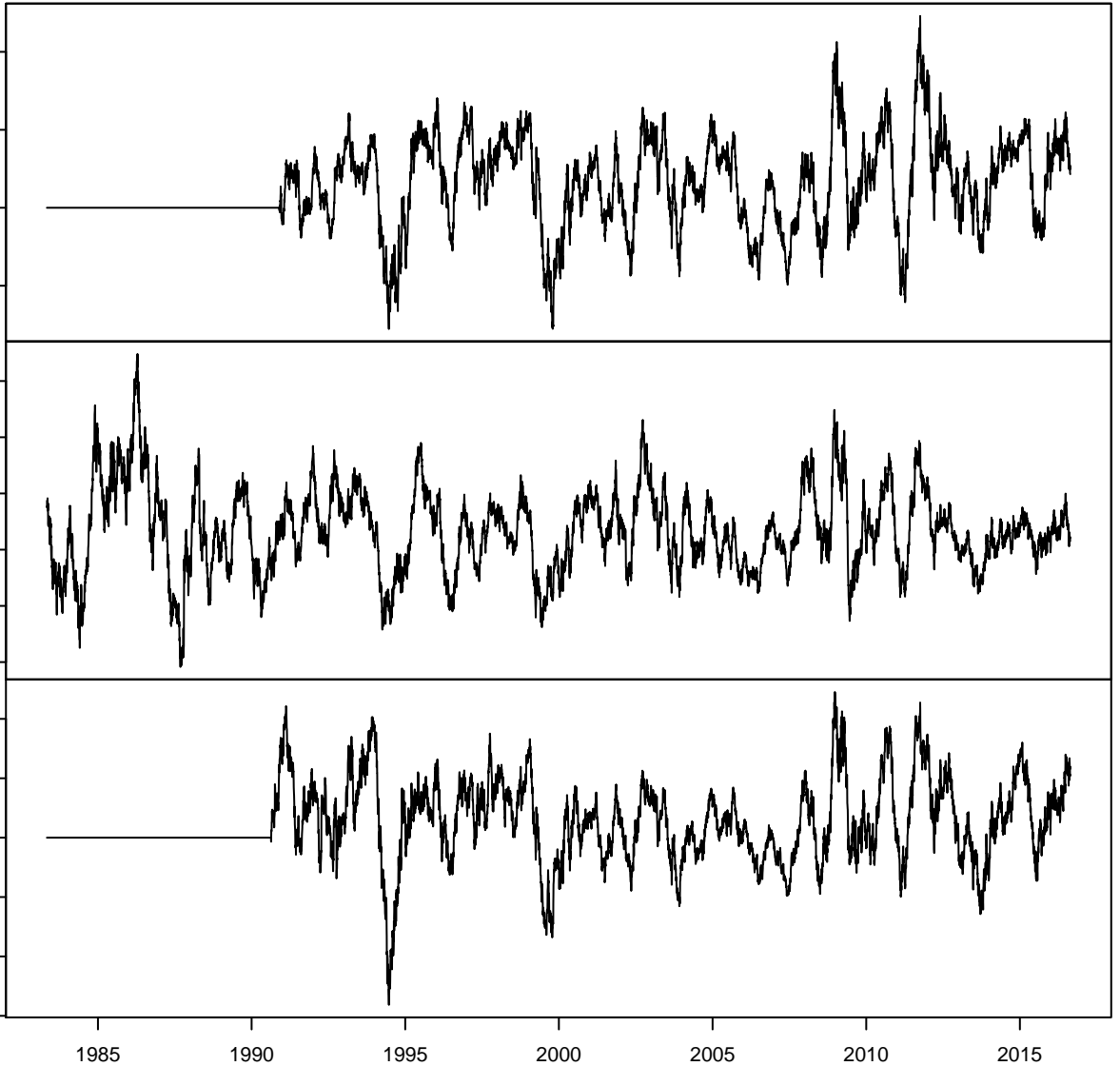
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2000

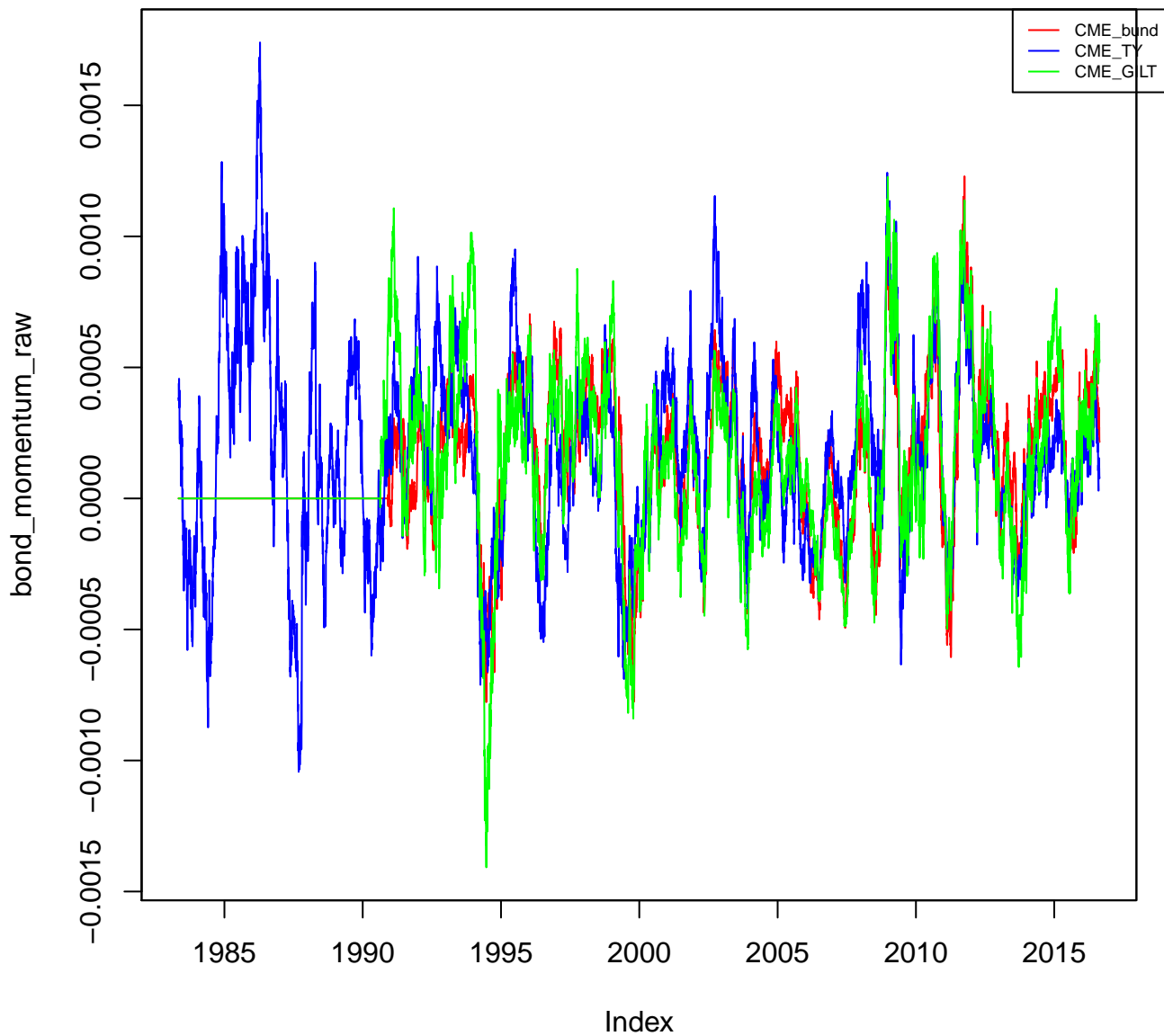
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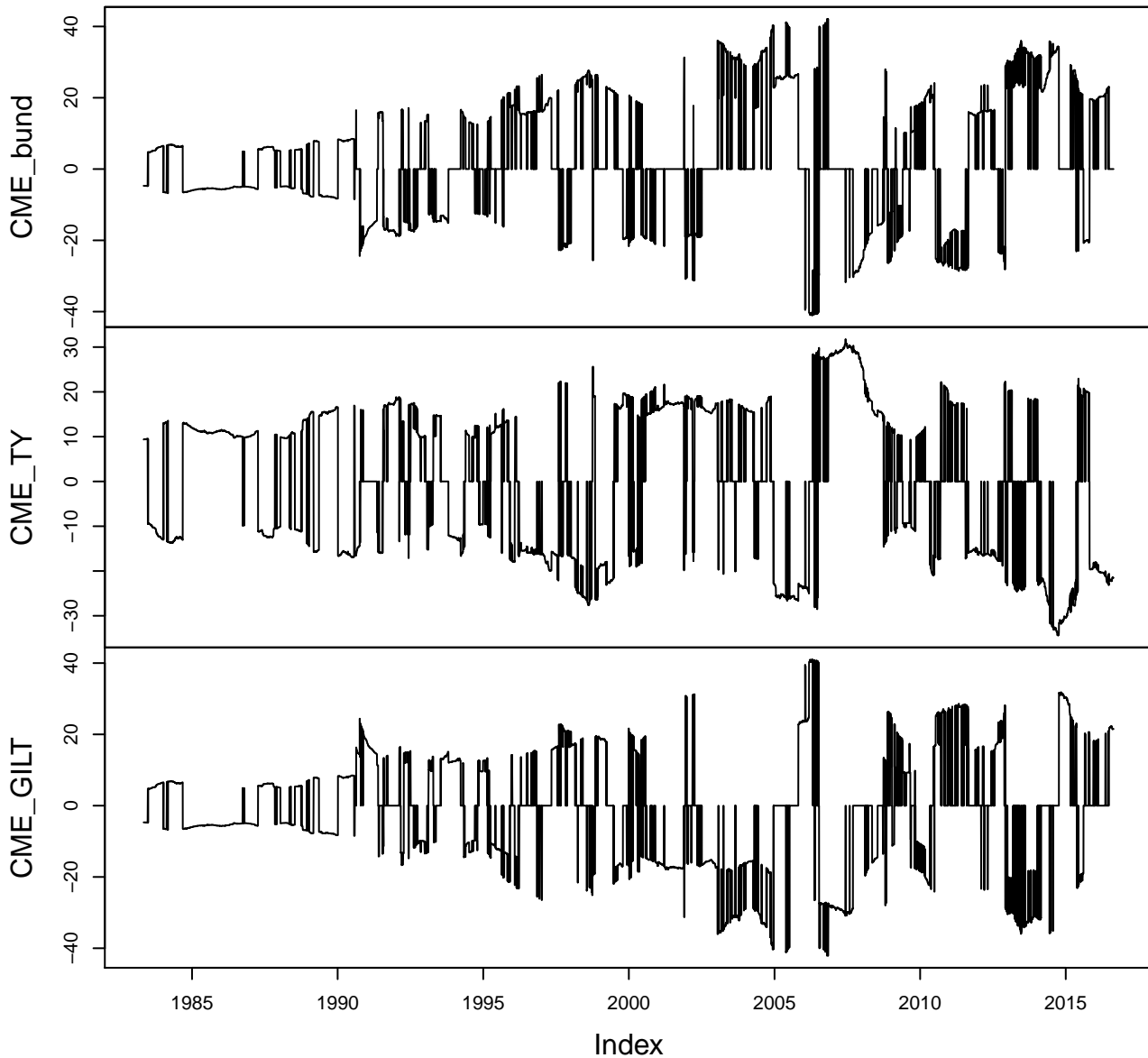
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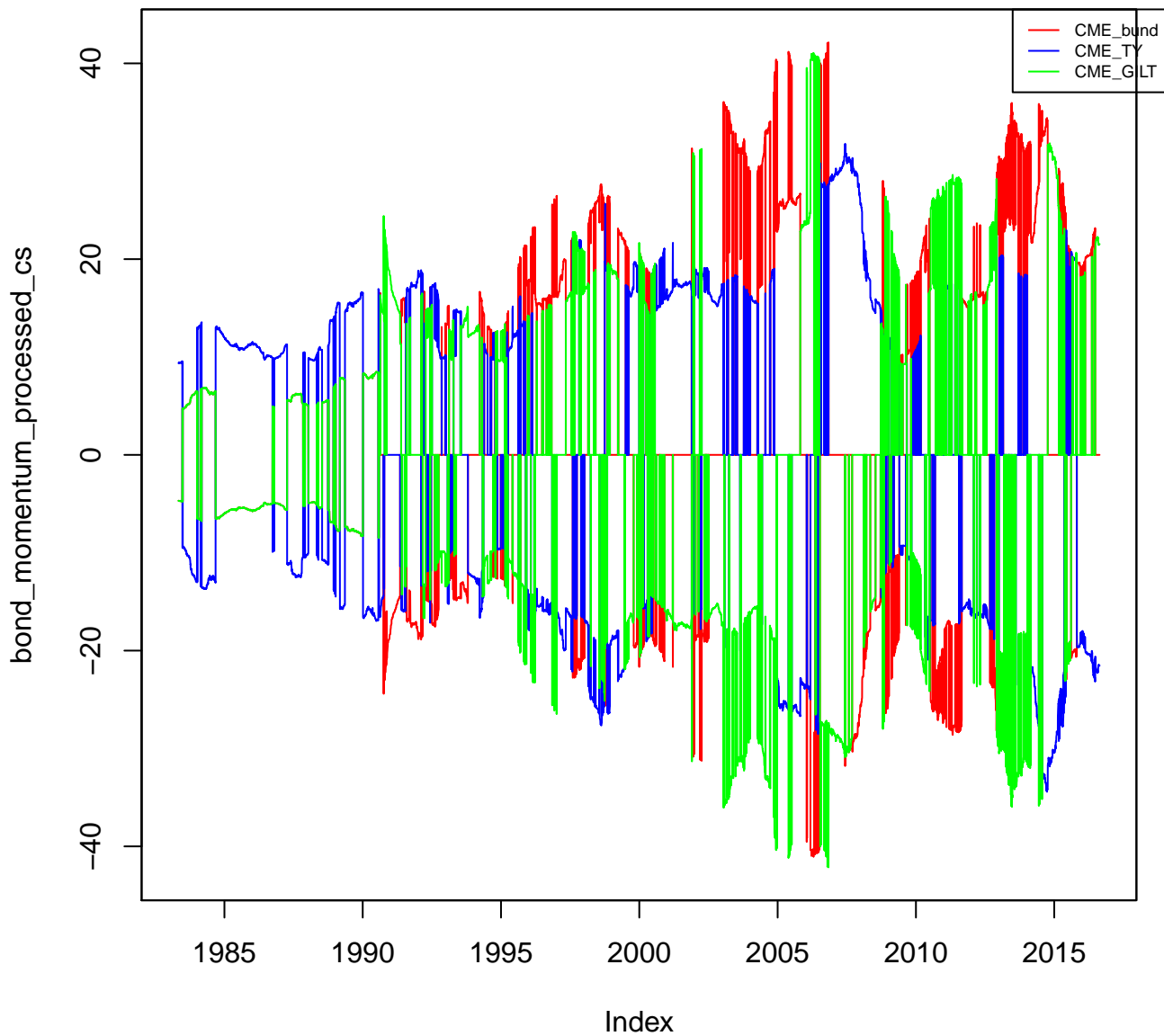
Momentum Raw Signal



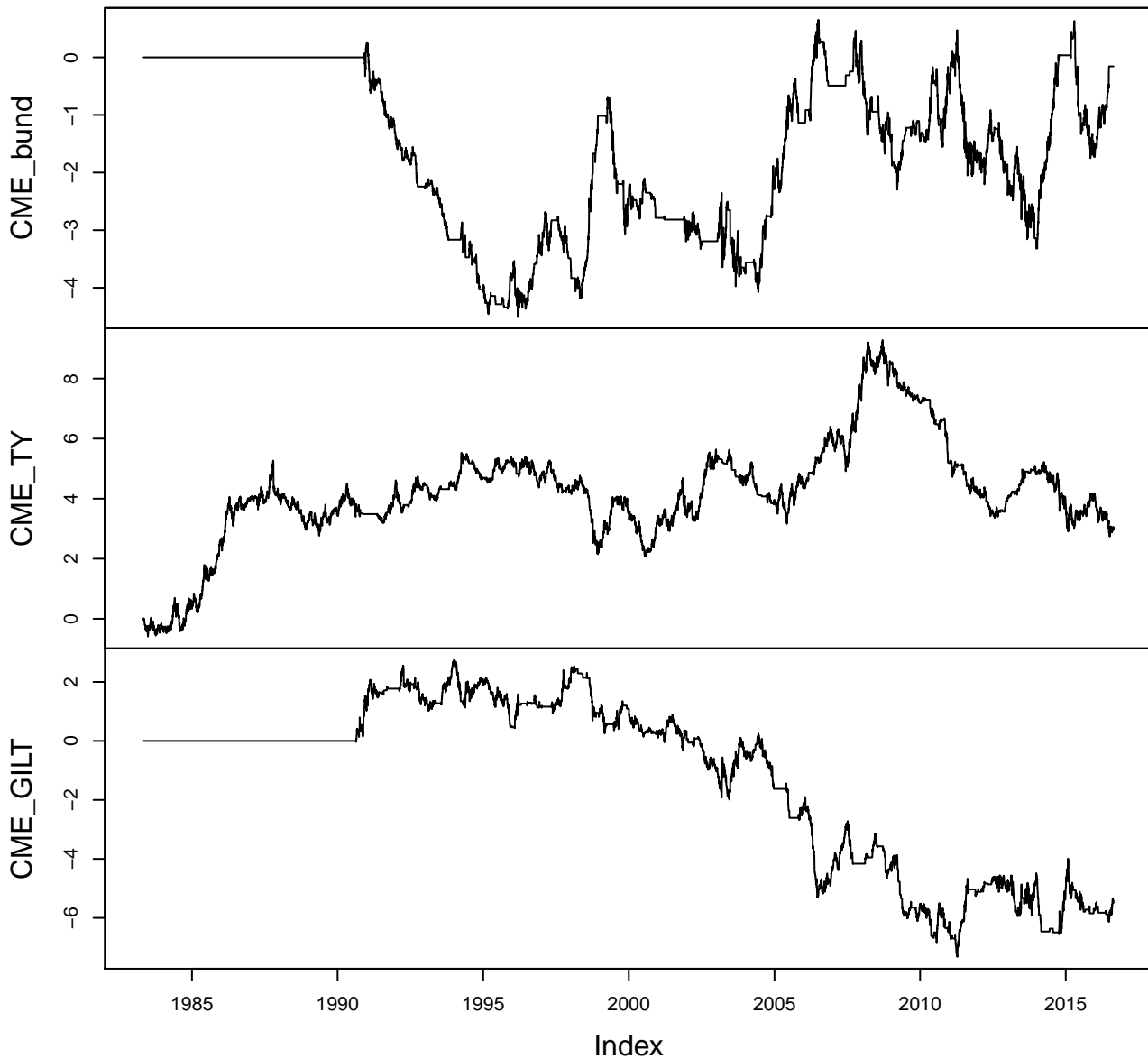
CS Momentum Processed Signal



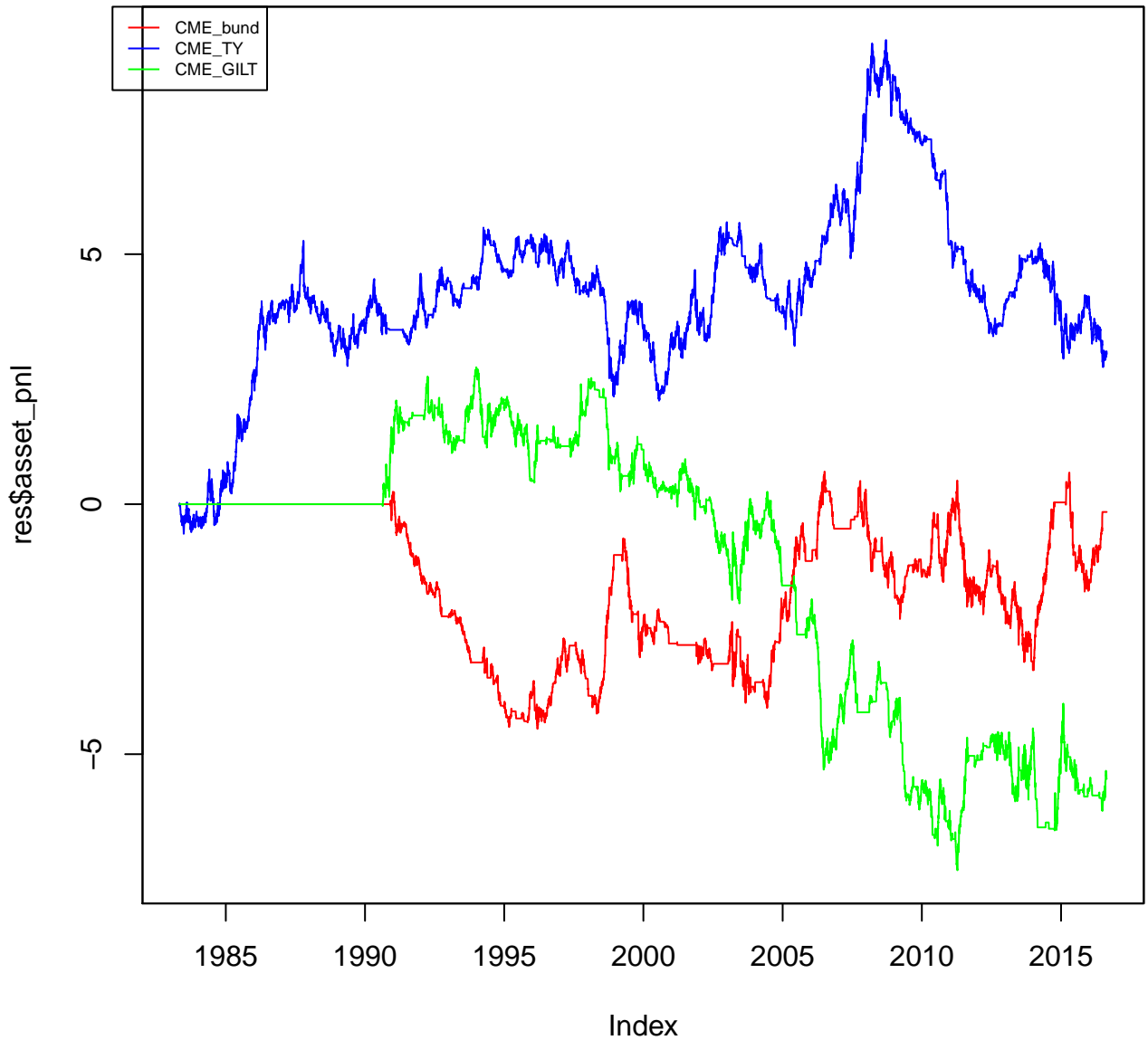
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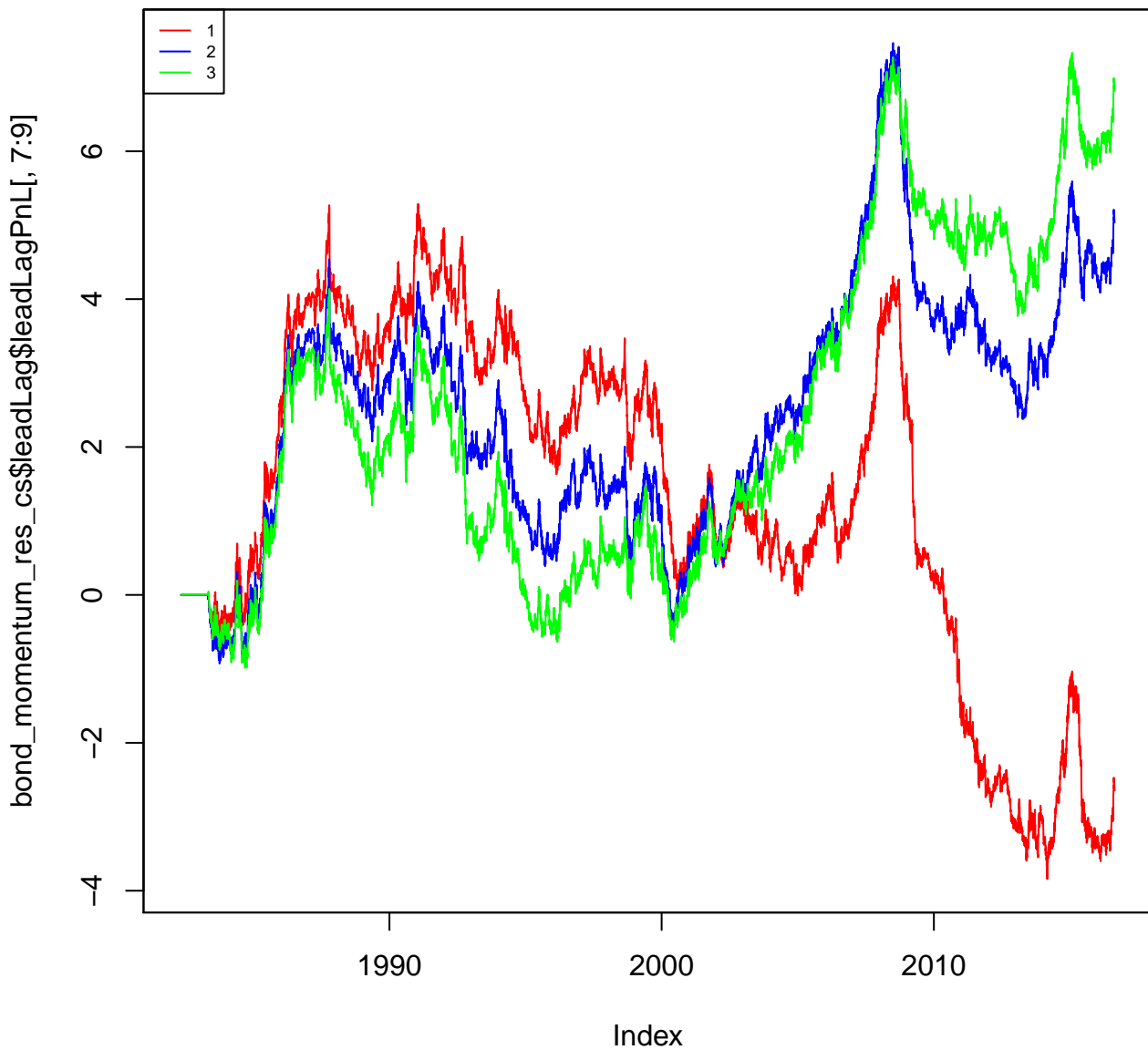
Asset Performance



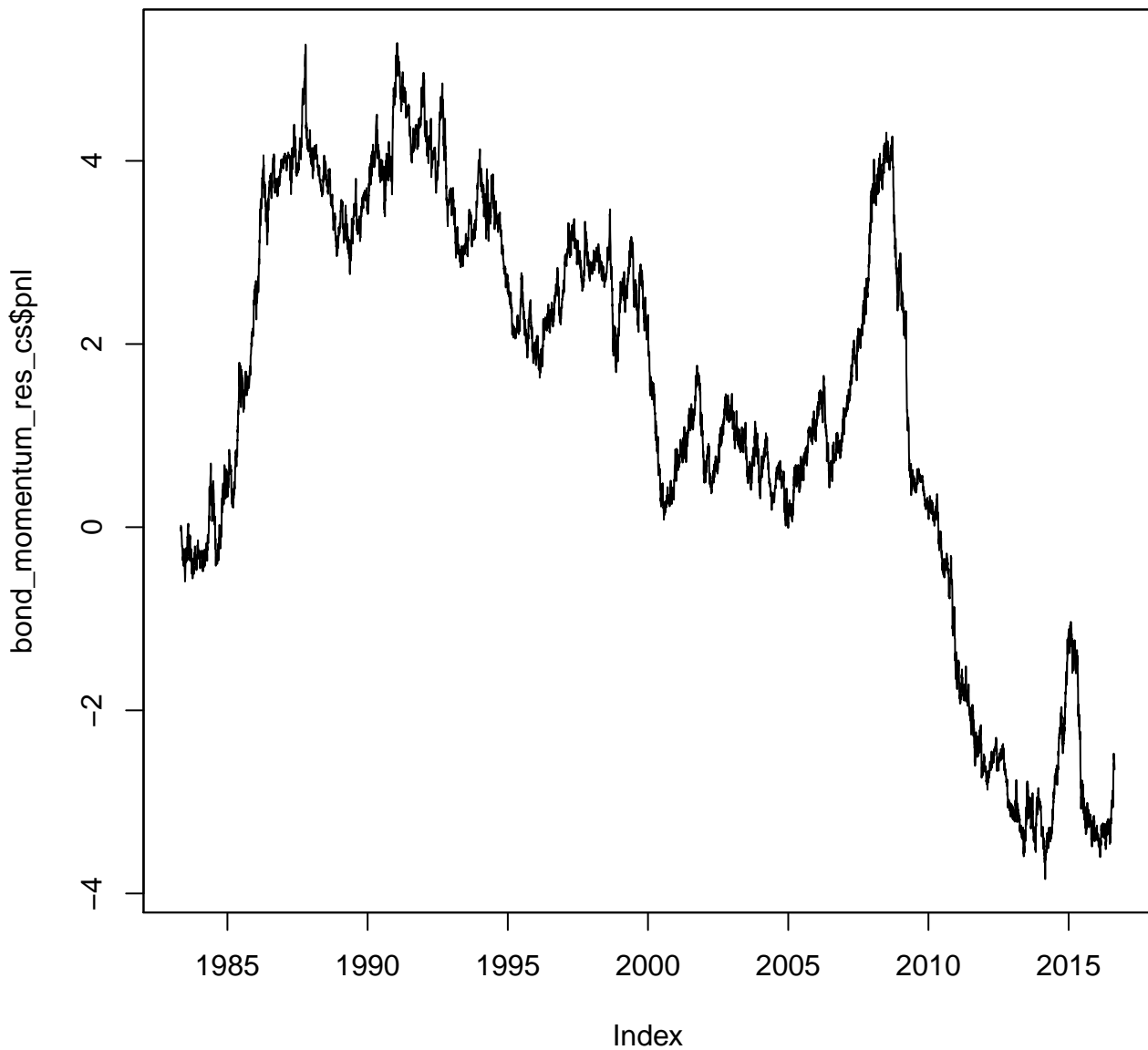
Asset Performance



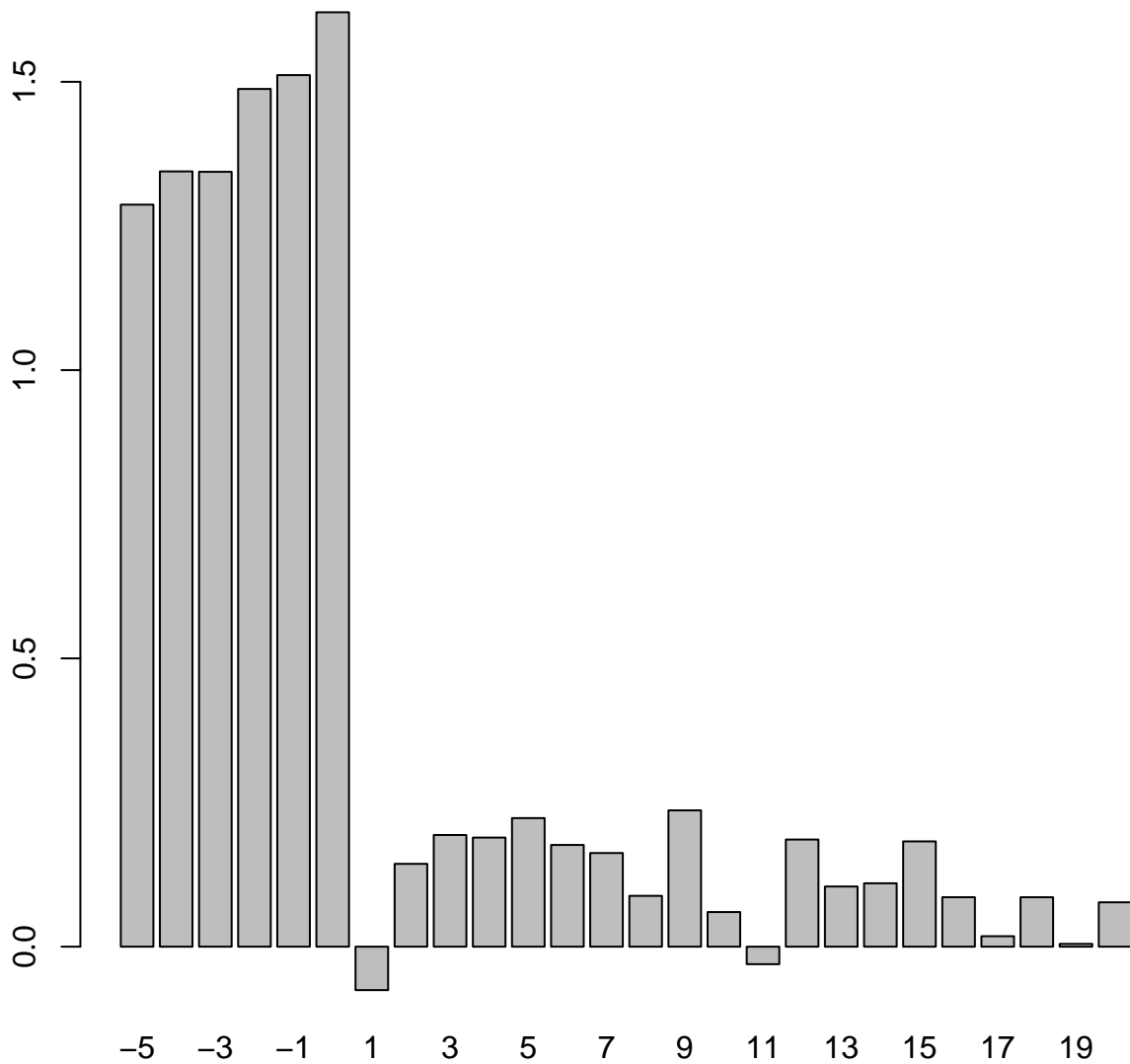
ts bond momentum leadlag



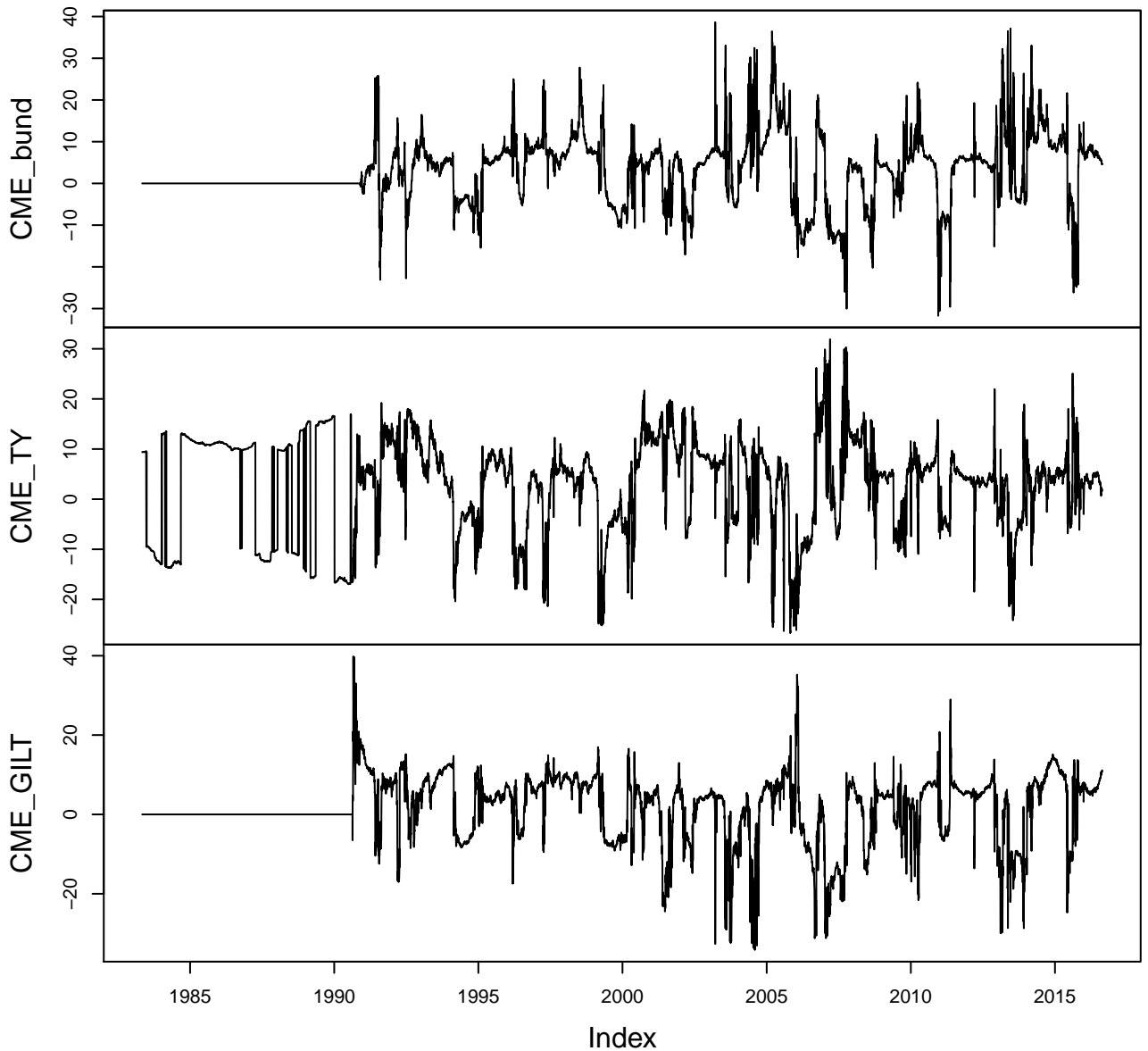
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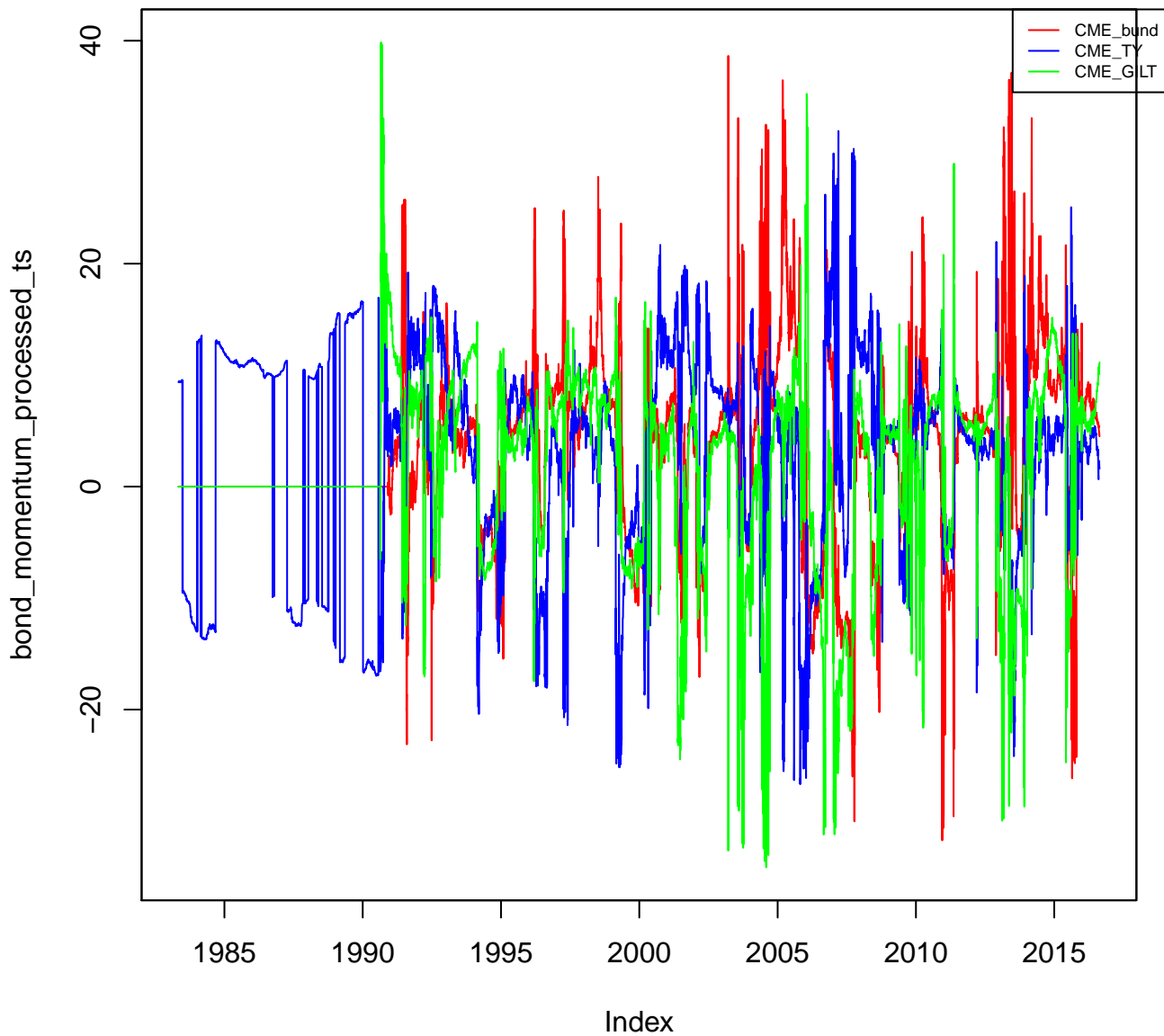
CS Momentum Bond Lead Lag Analysis



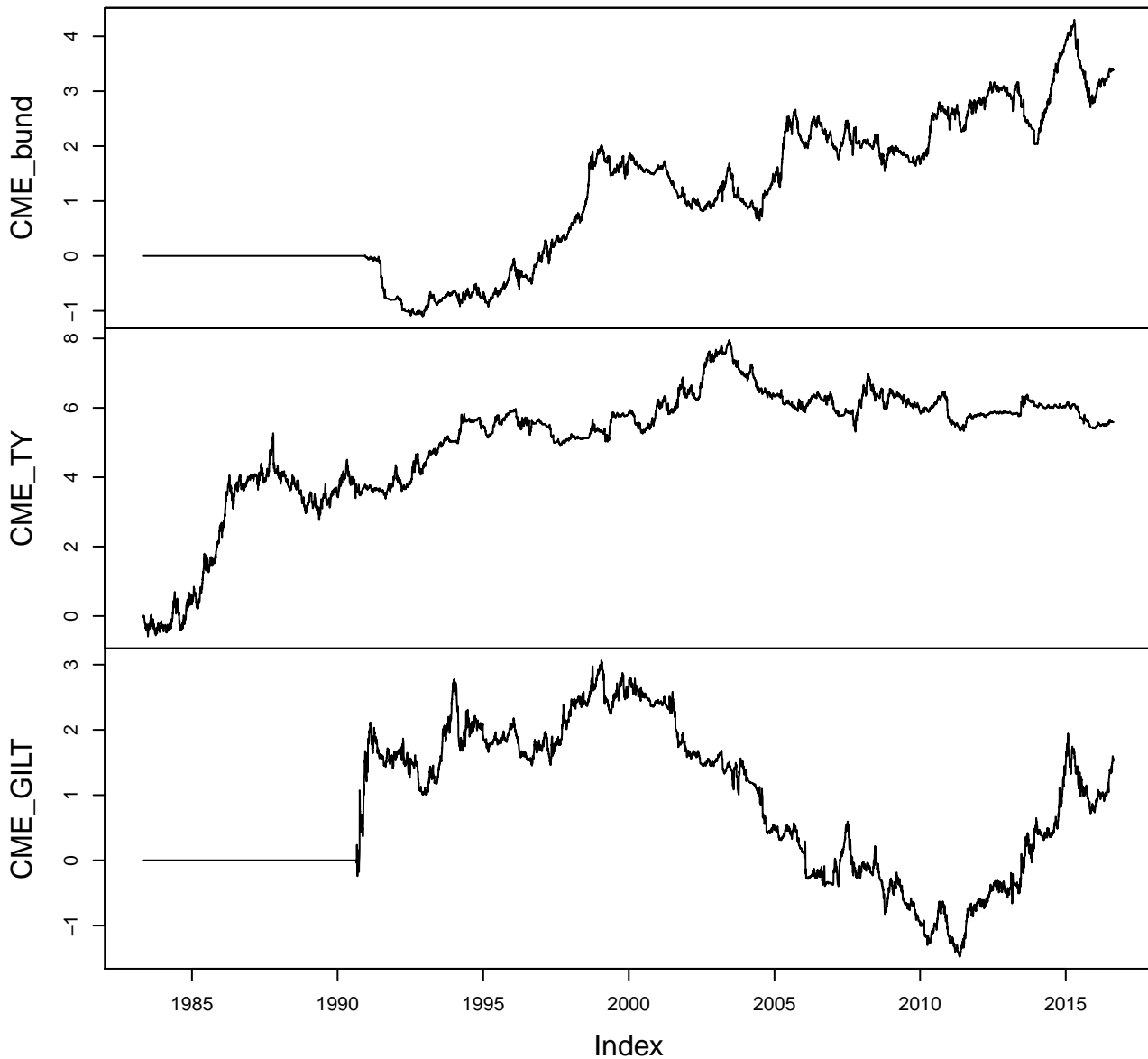
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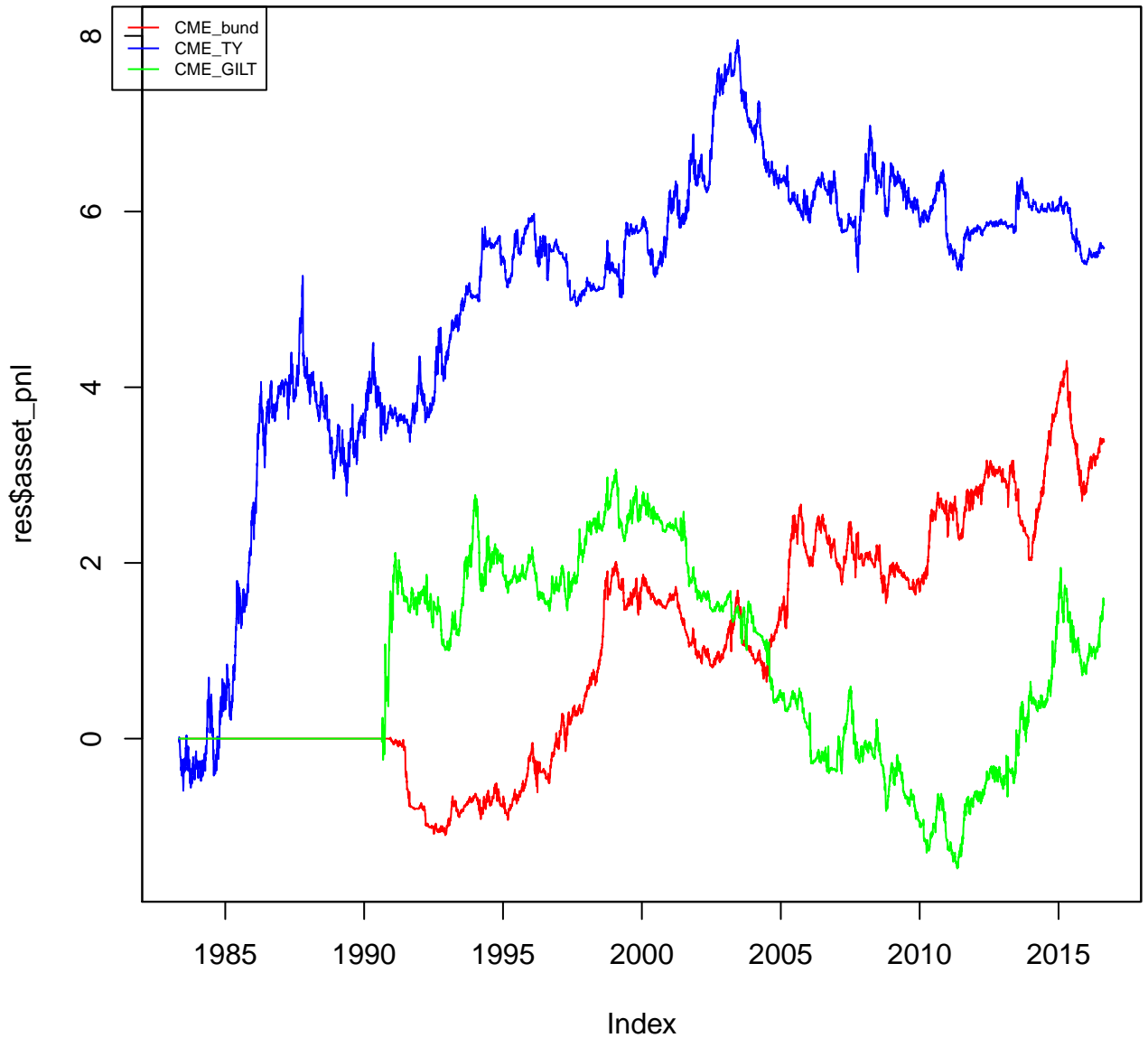
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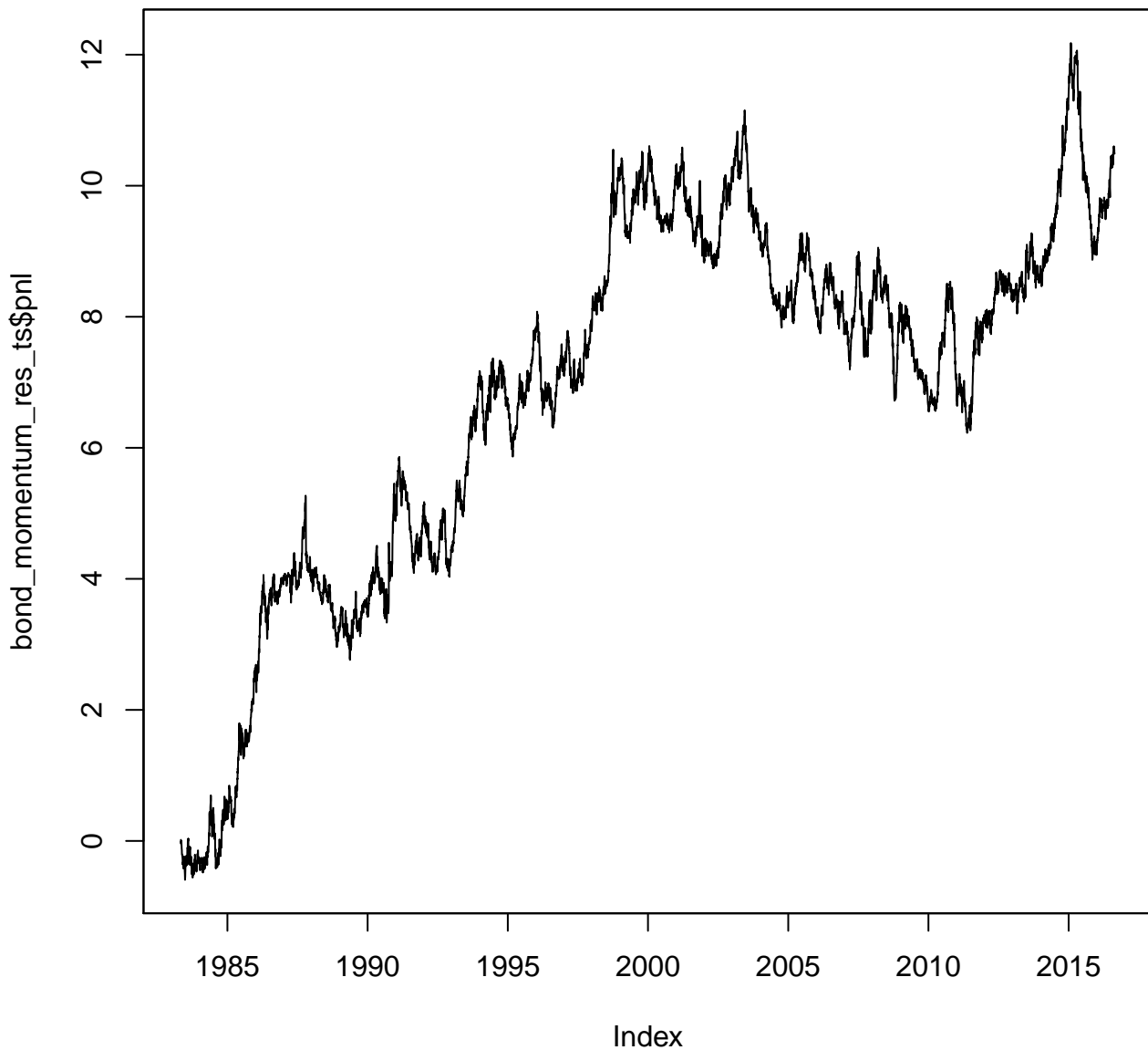
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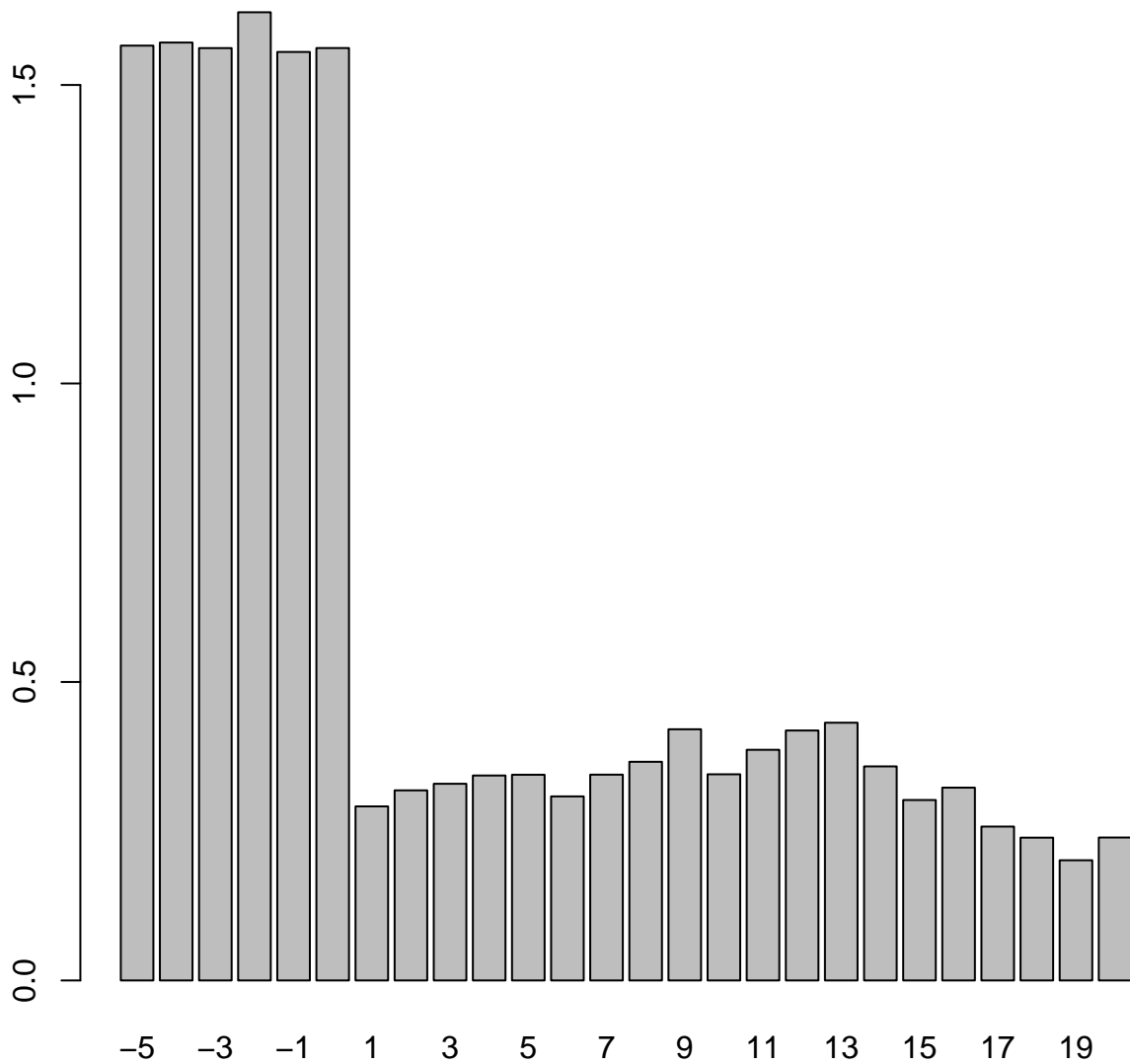
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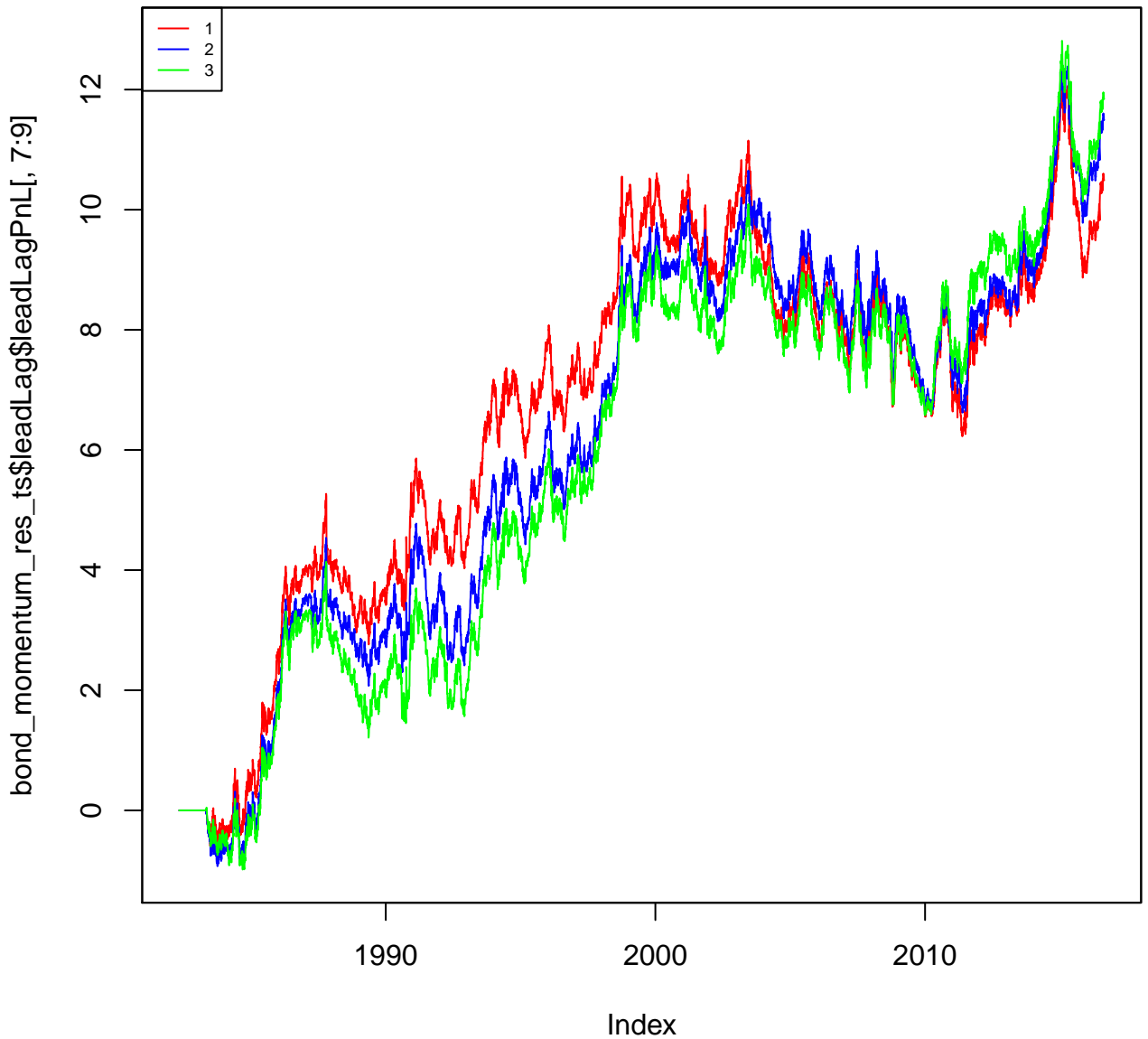
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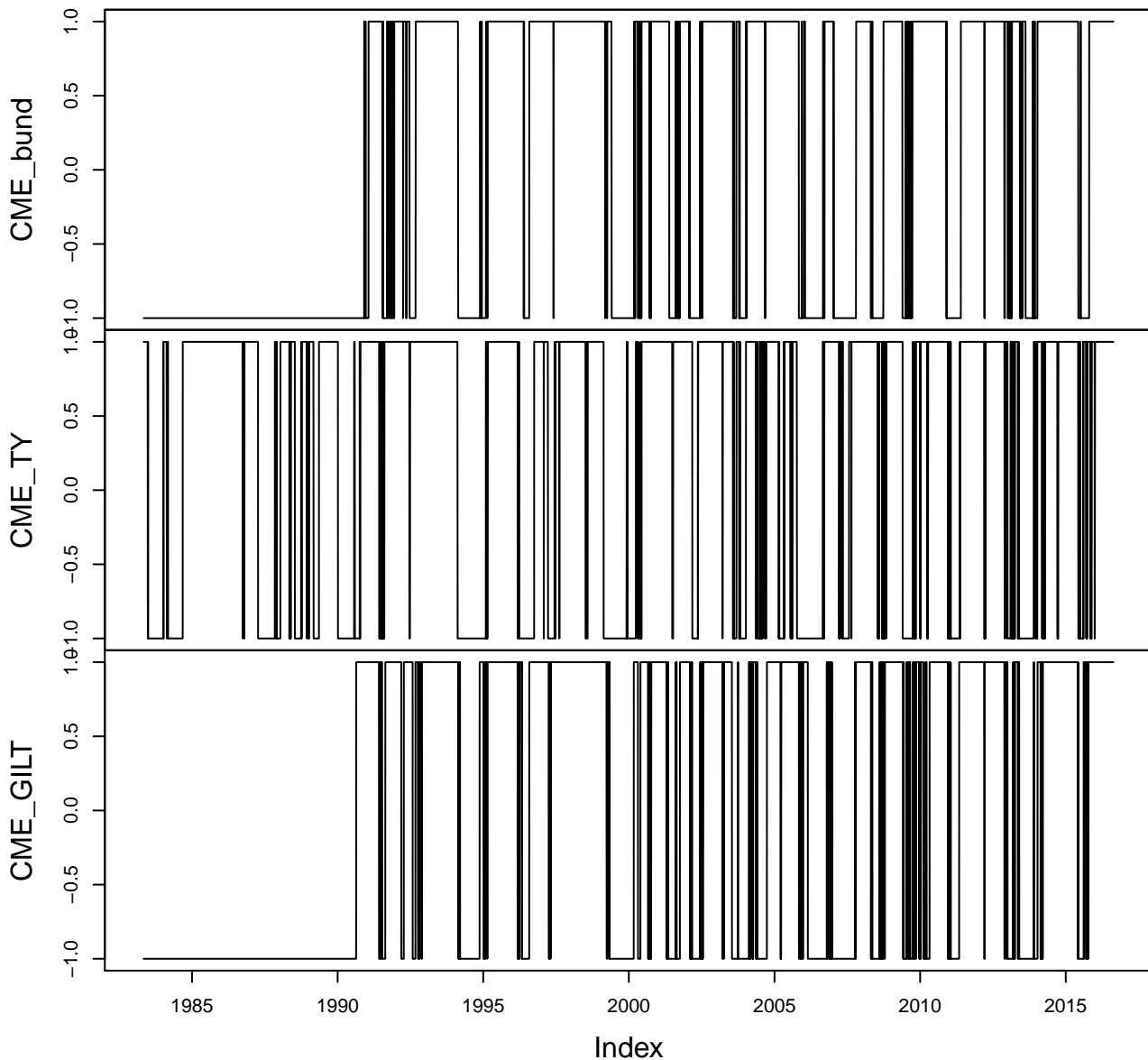
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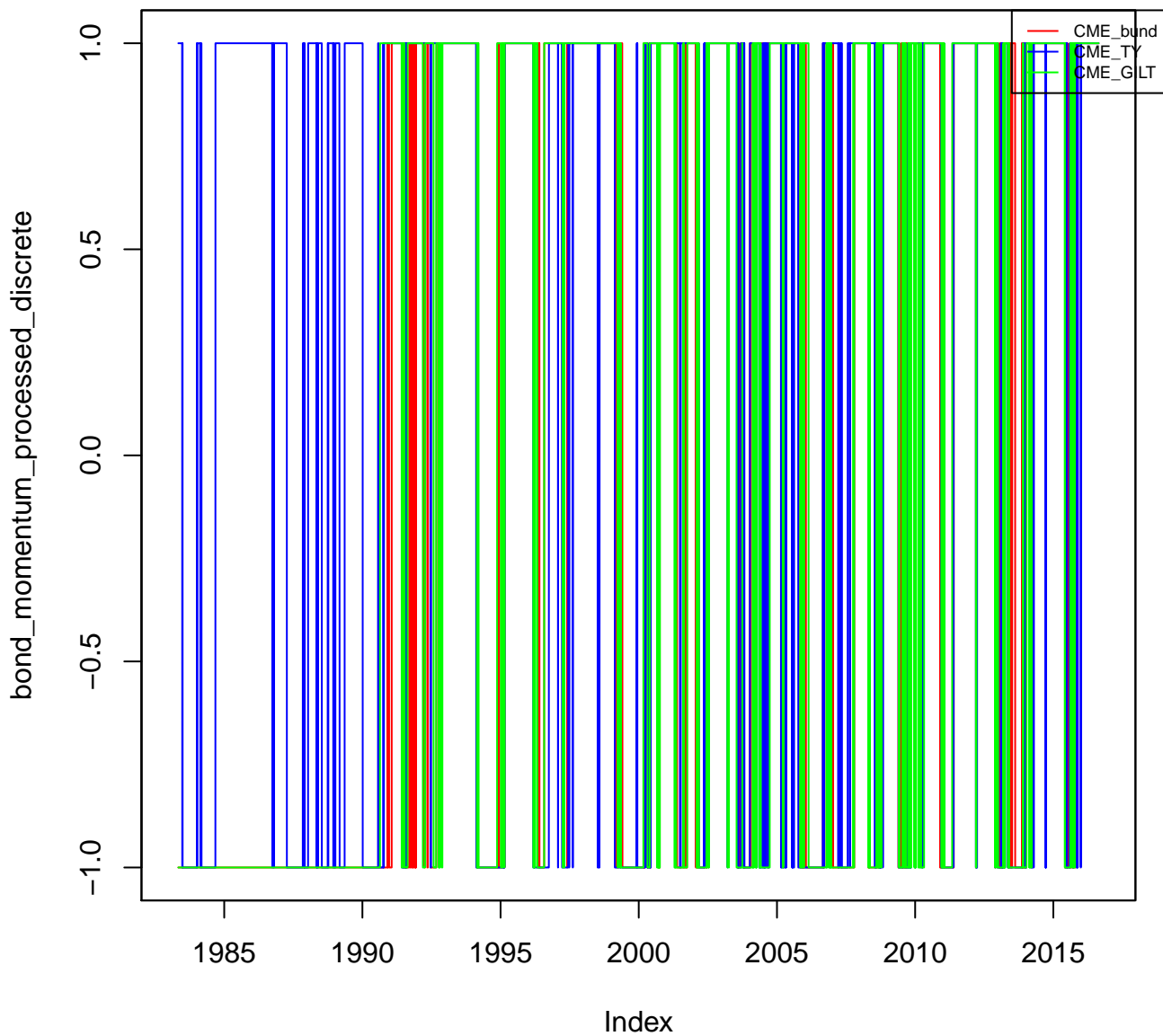
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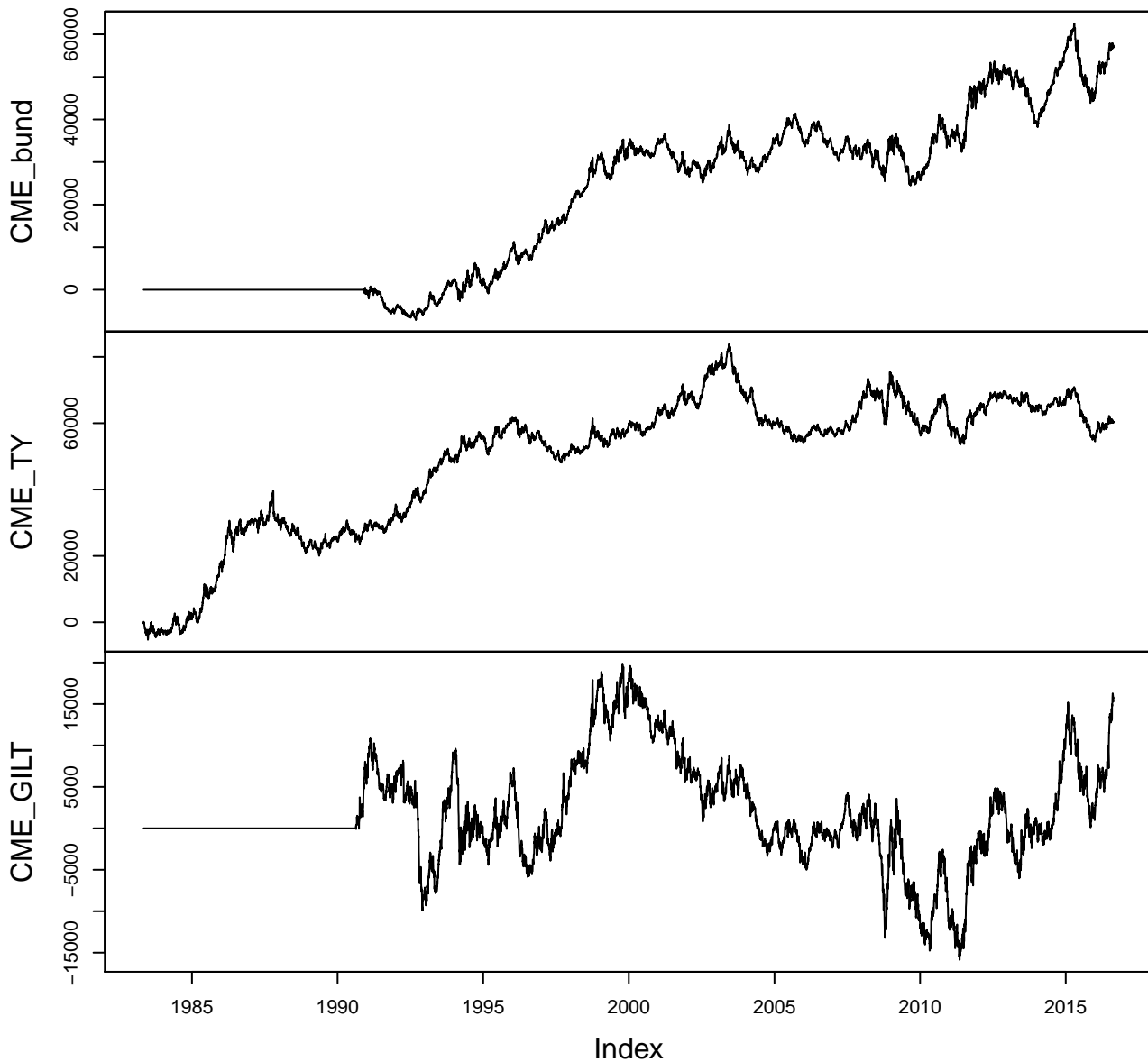
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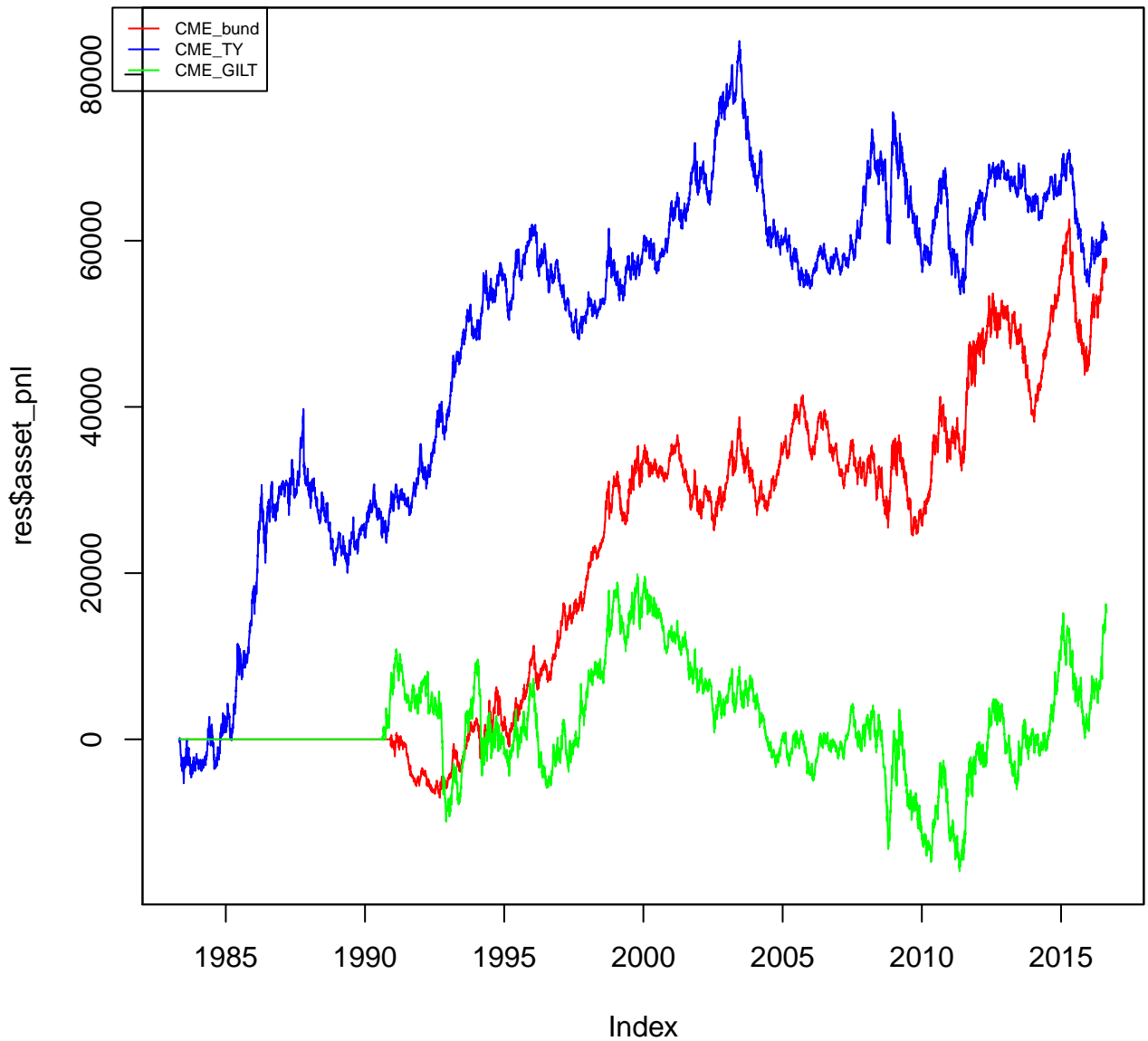
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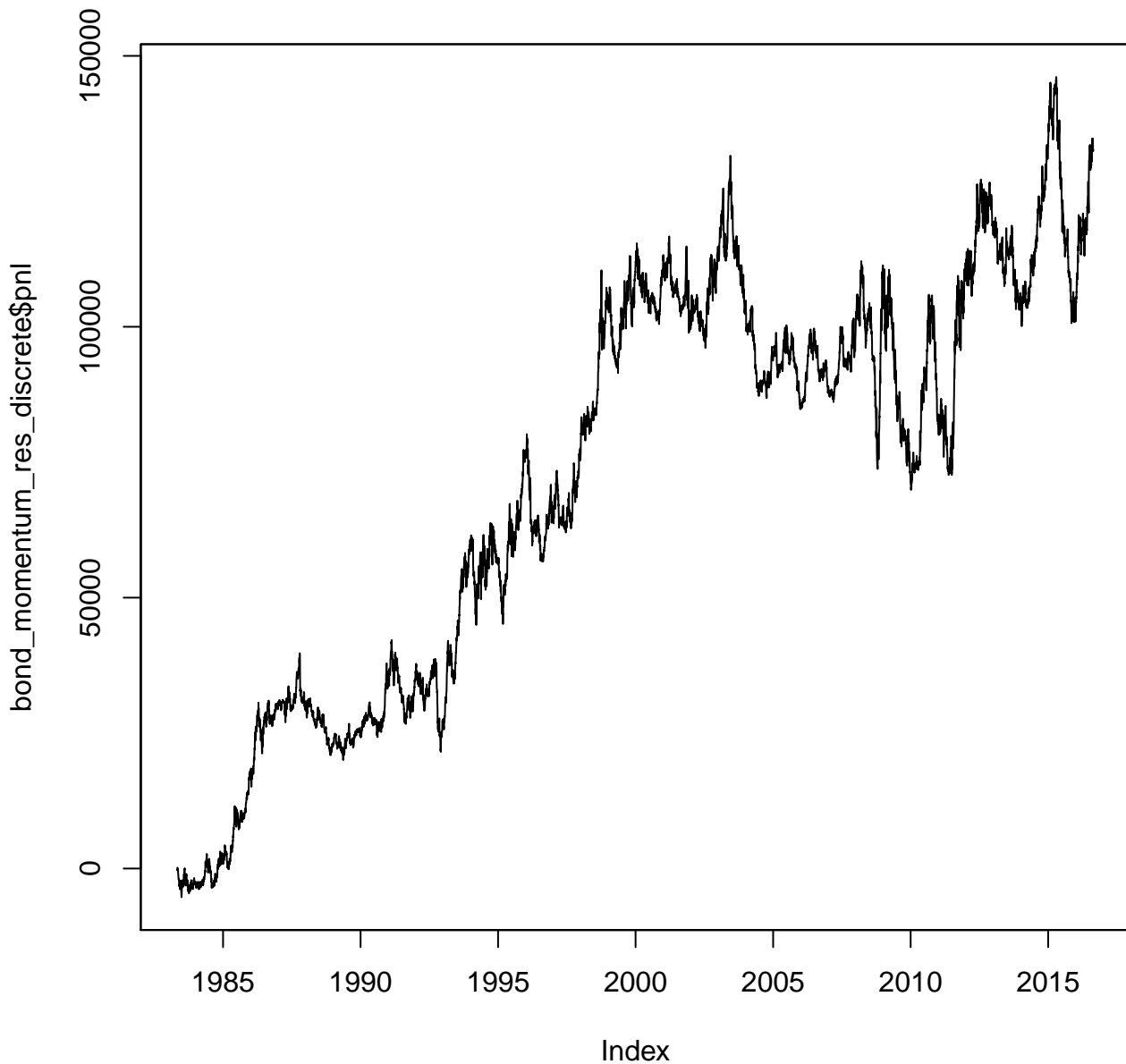
Asset Performance



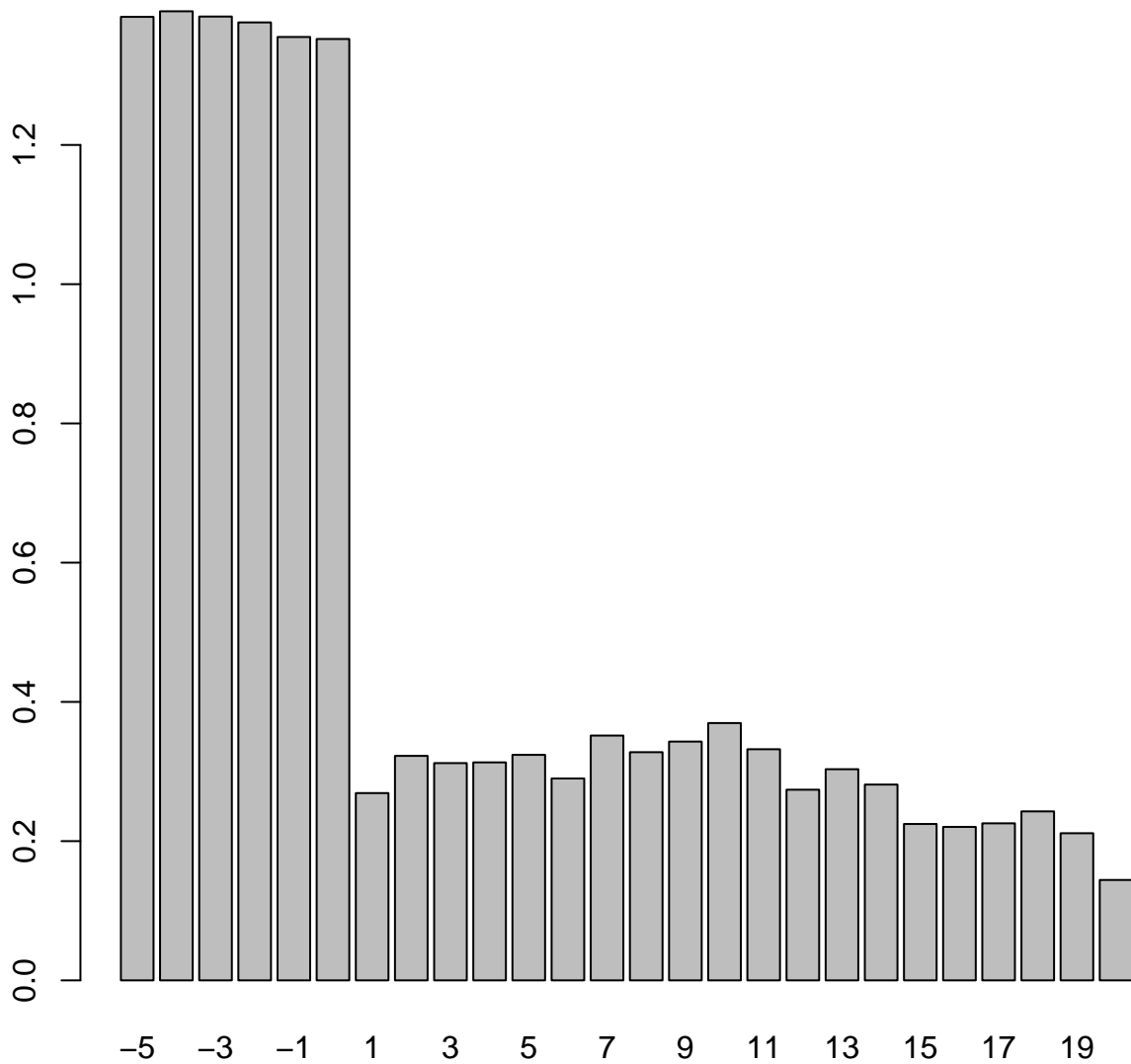
Asset Performance



TS Discrete Momentum Bond Performance



TS Discrete Momentum Bond Lead Lag Analysis



ts discrete bond momentum leadlag

