equity prices

equity_price
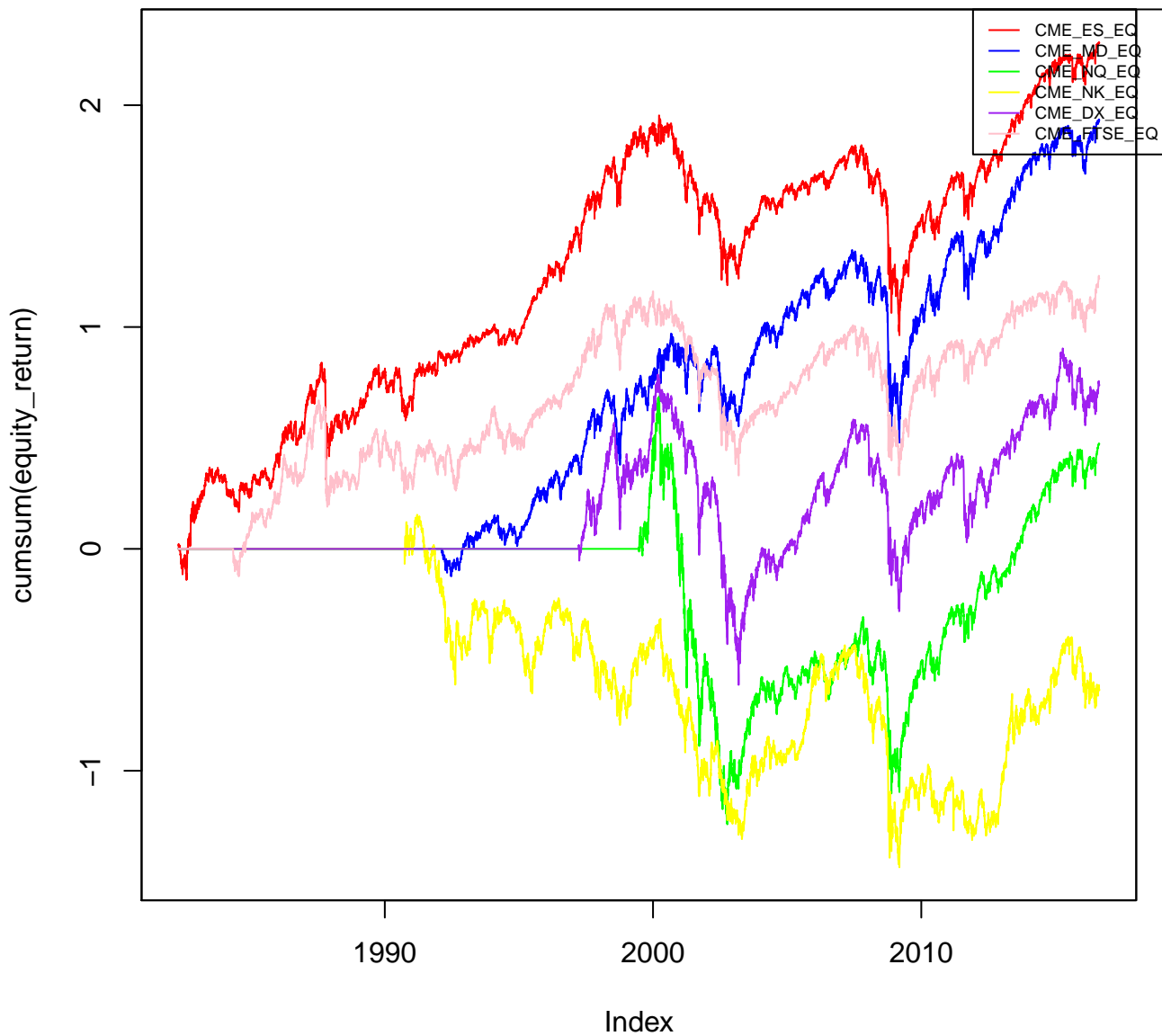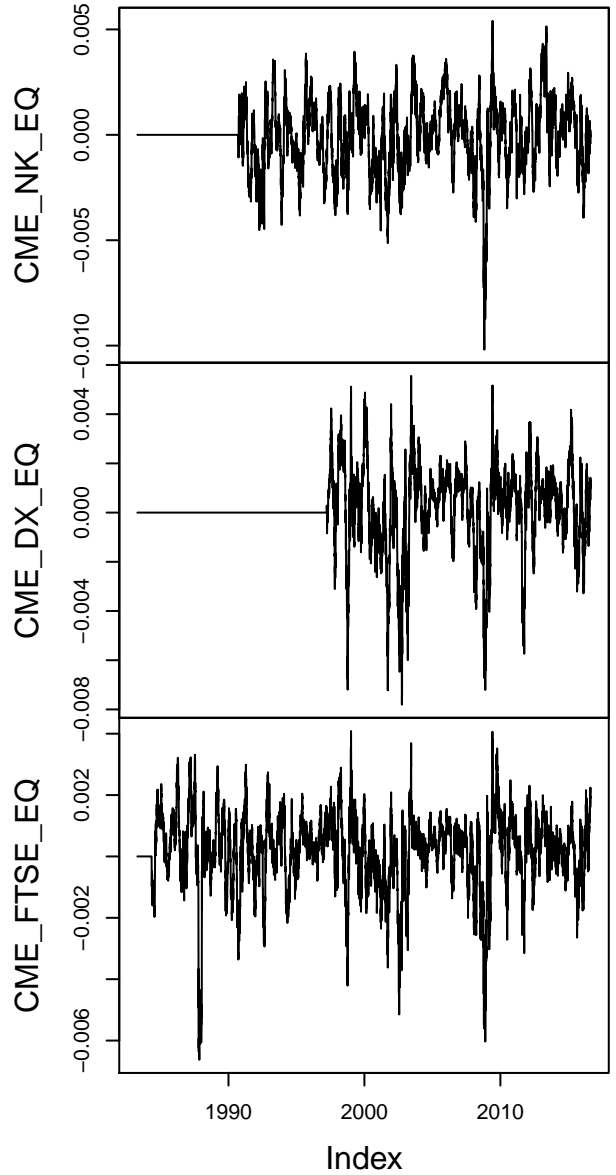
Legend:
- CME_ES_EQ
- CME_MD_EQ
- CME_NQ_EQ
- CME_NK_EQ
- CME_DX_EQ
- CME_FTSE_EQ

y-axis: cumsum(equity_return)

x-axis: Index
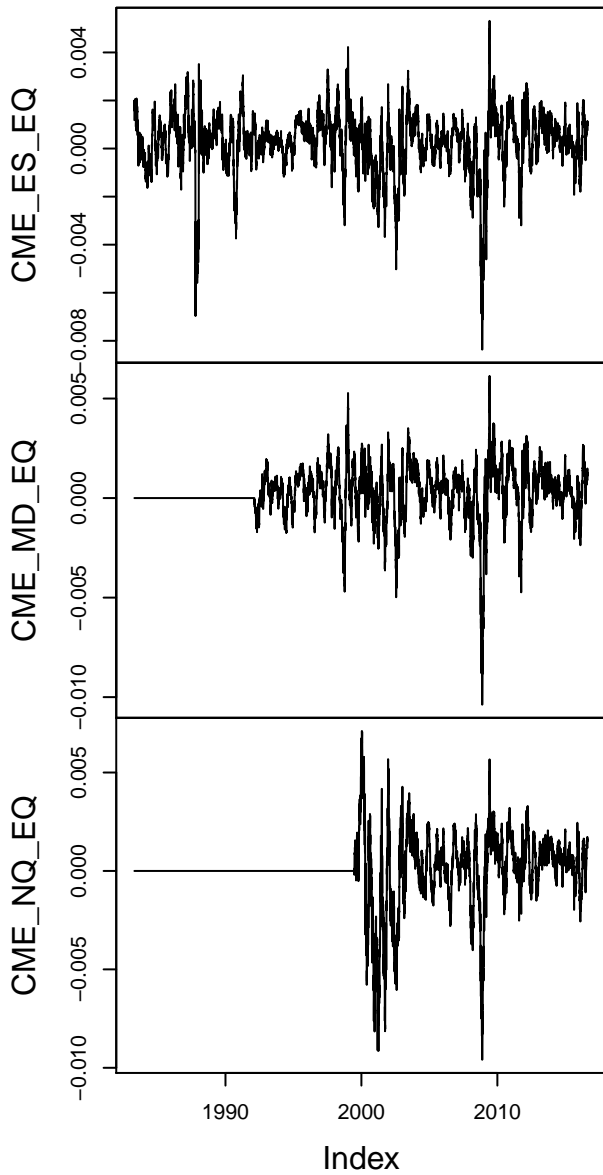
Raw Signal

Raw Signal
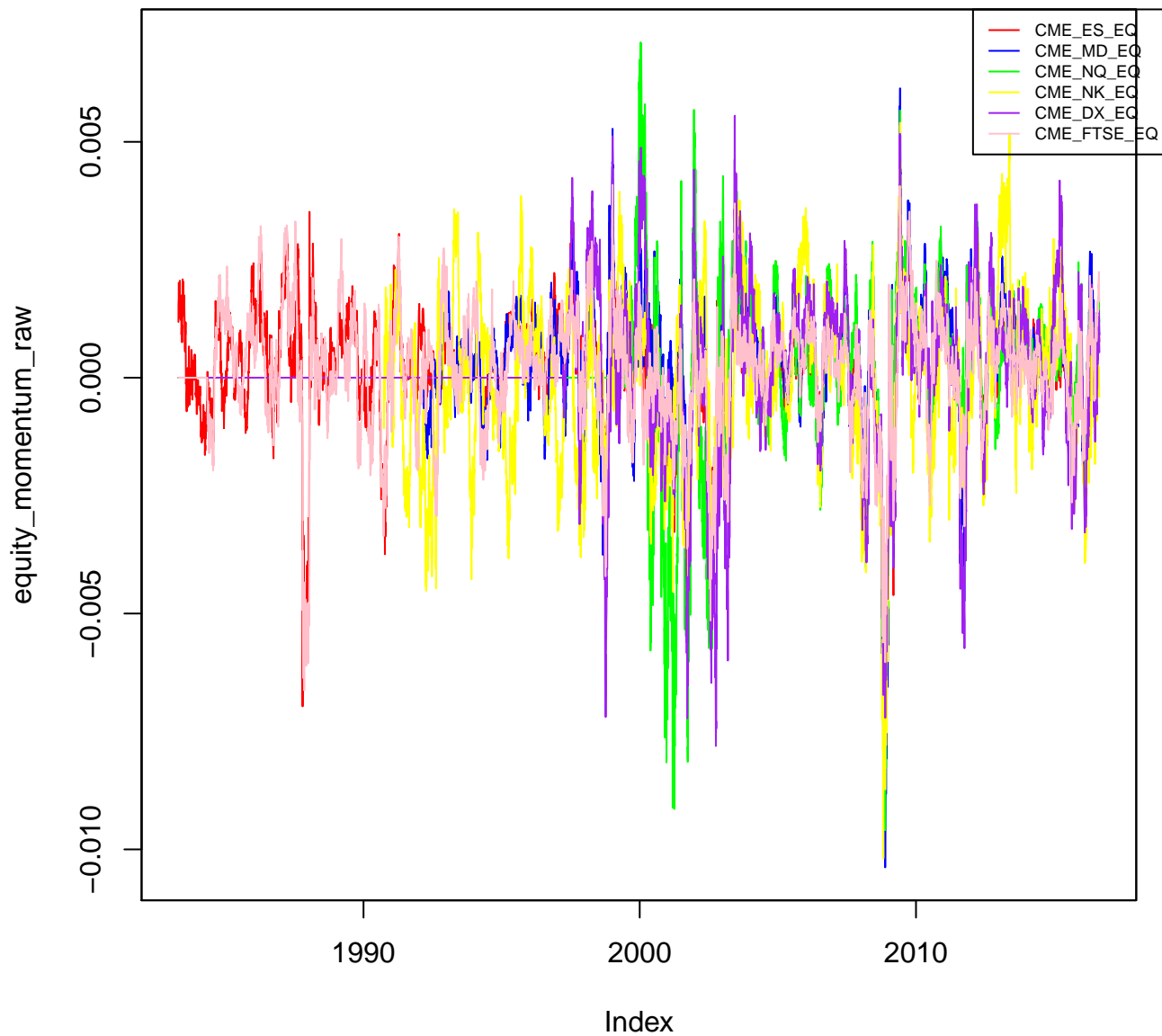
CS Processed Signal

CS Processed Signal

Asset Performance

Asset Performance

Legend:
- CME_ES_EQ
- CME_MD_EQ
- CME_NQ_EQ
- CME_NK_EQ
- CME_DX_EQ
- CME_FTSE_EQ

y-axis: res$asset_pnl

x-axis: Index
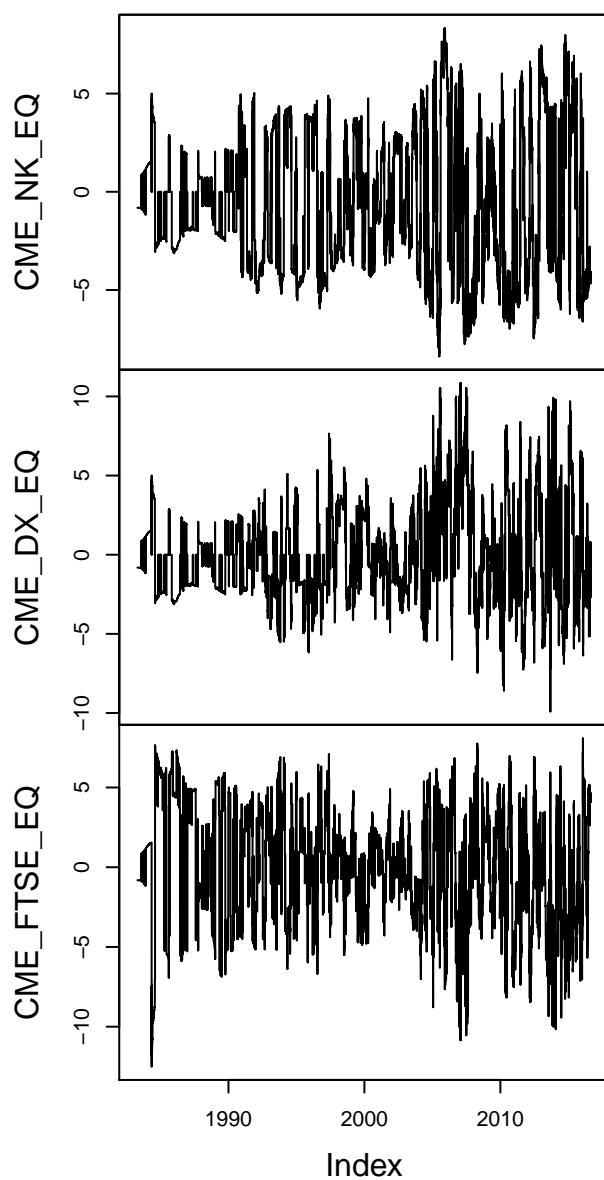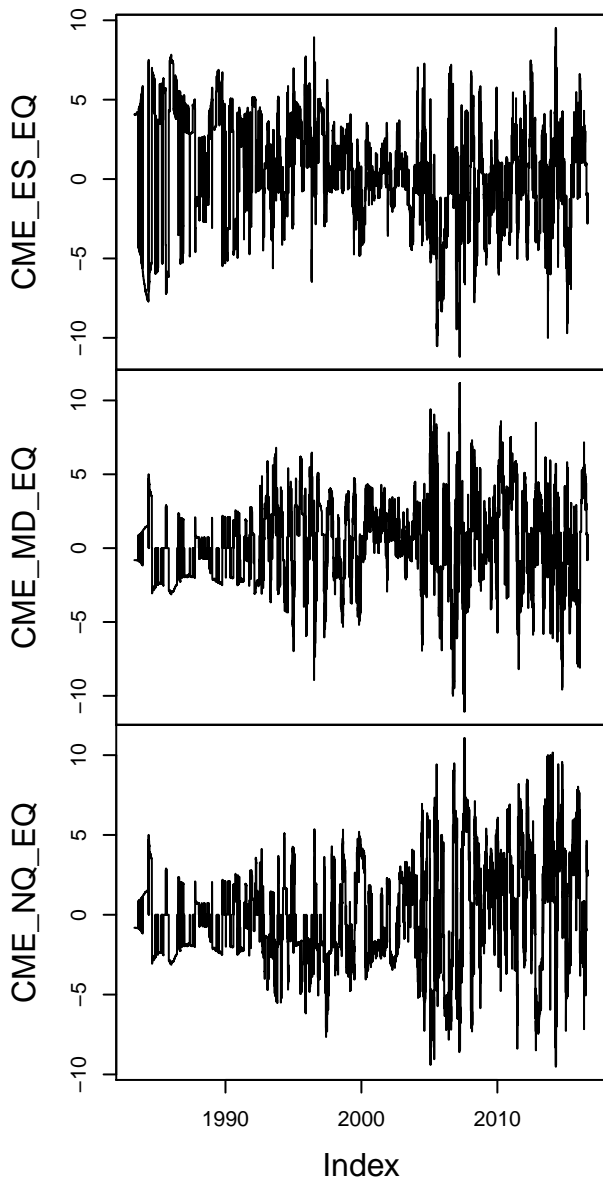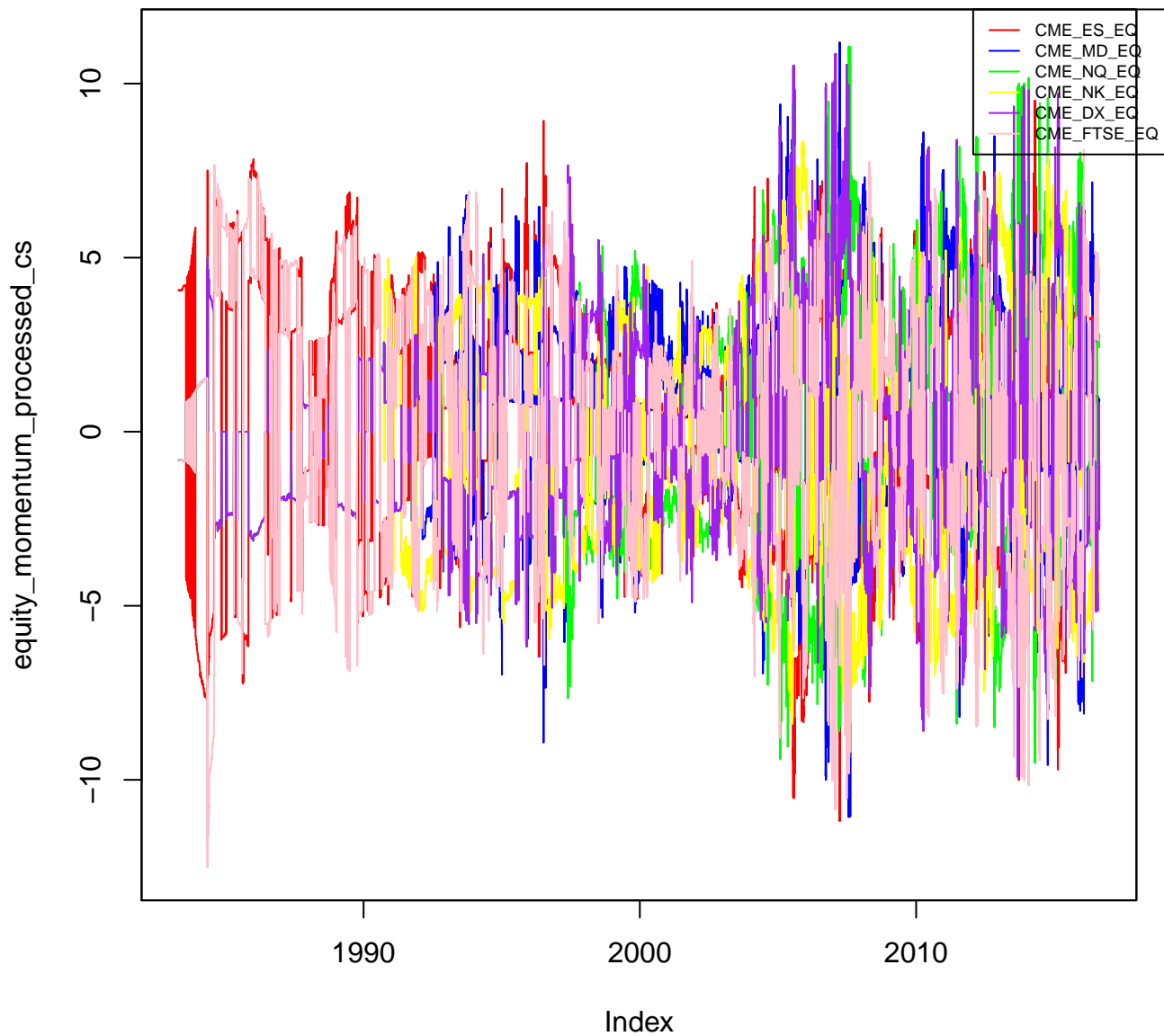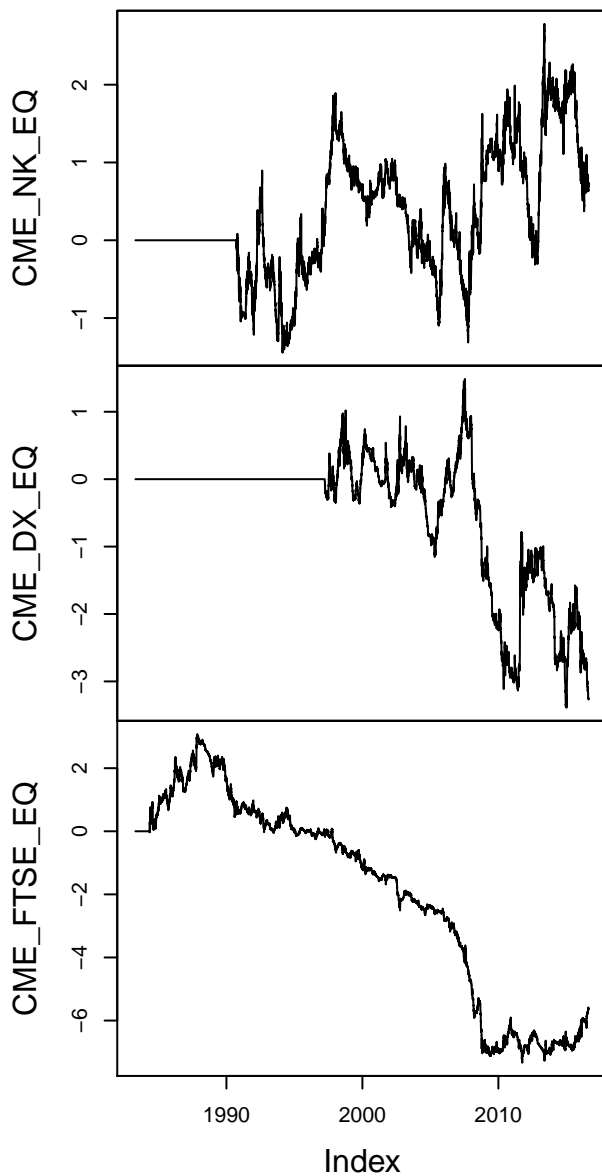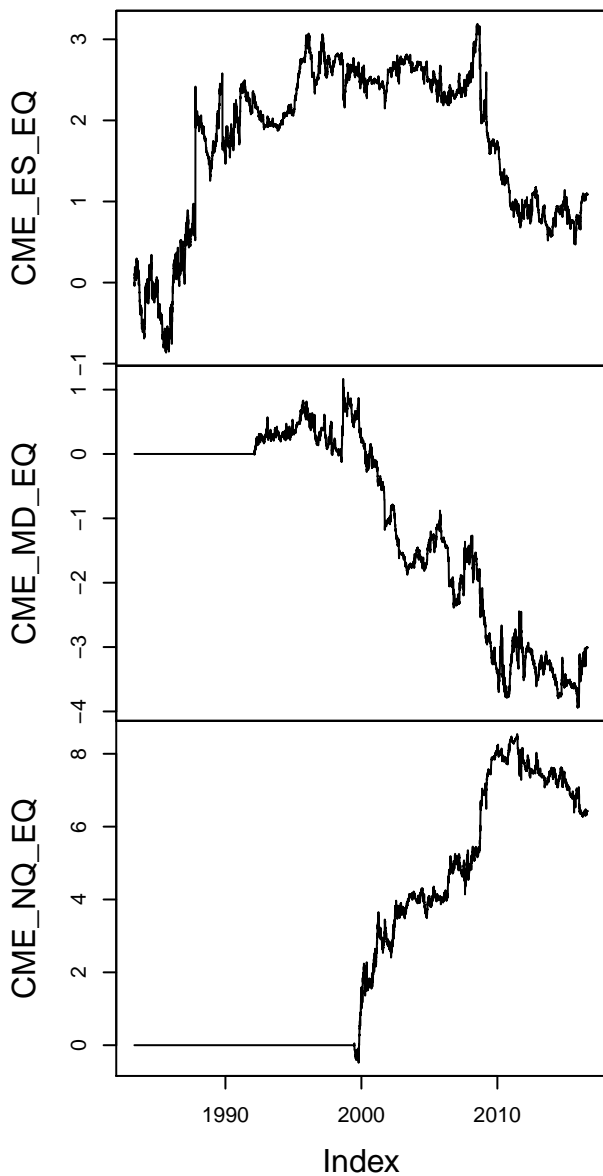
CS Momentum Equity Performance

CS Momentum Equity Lead Lag Analysis

momentum leadlag
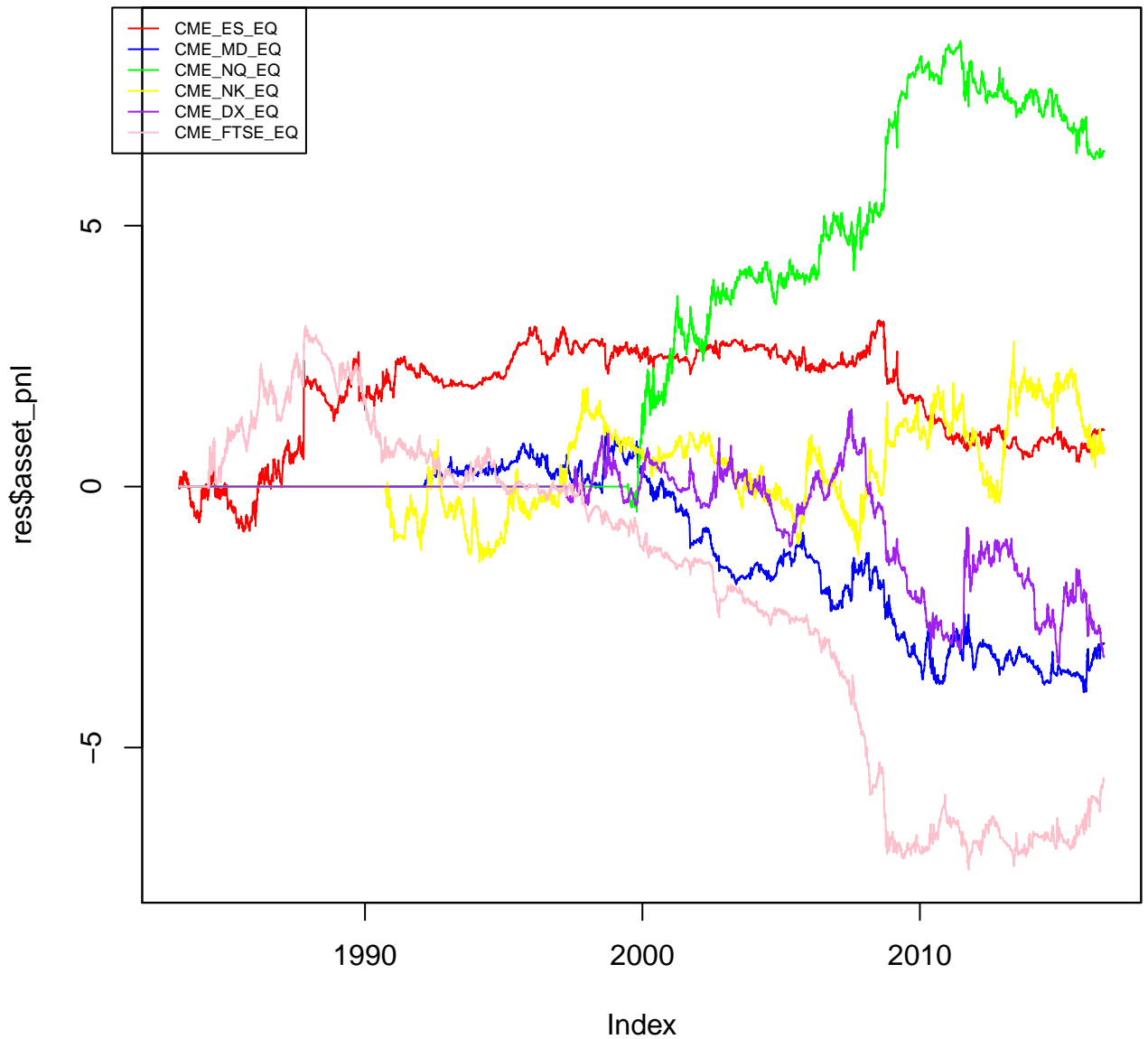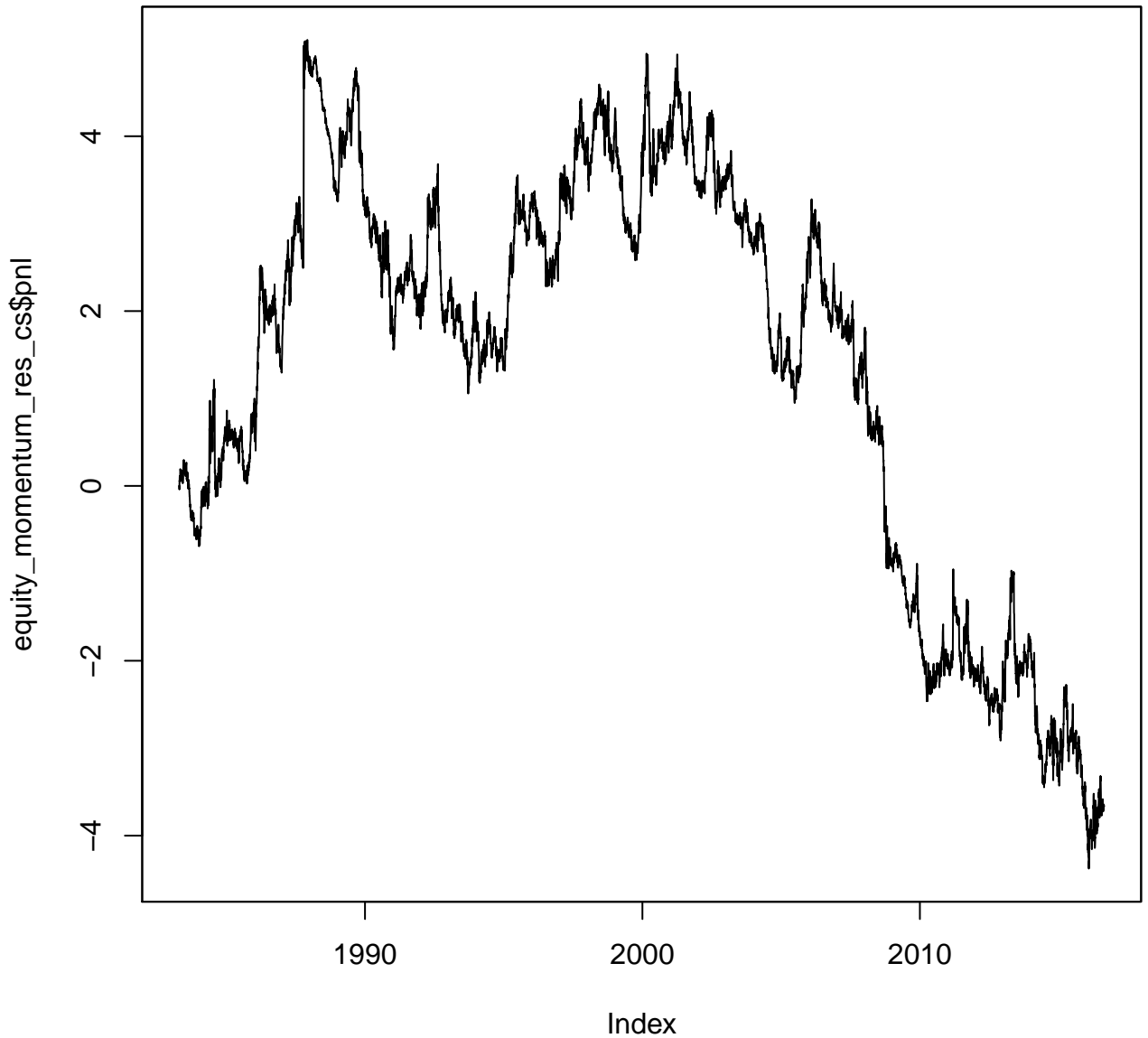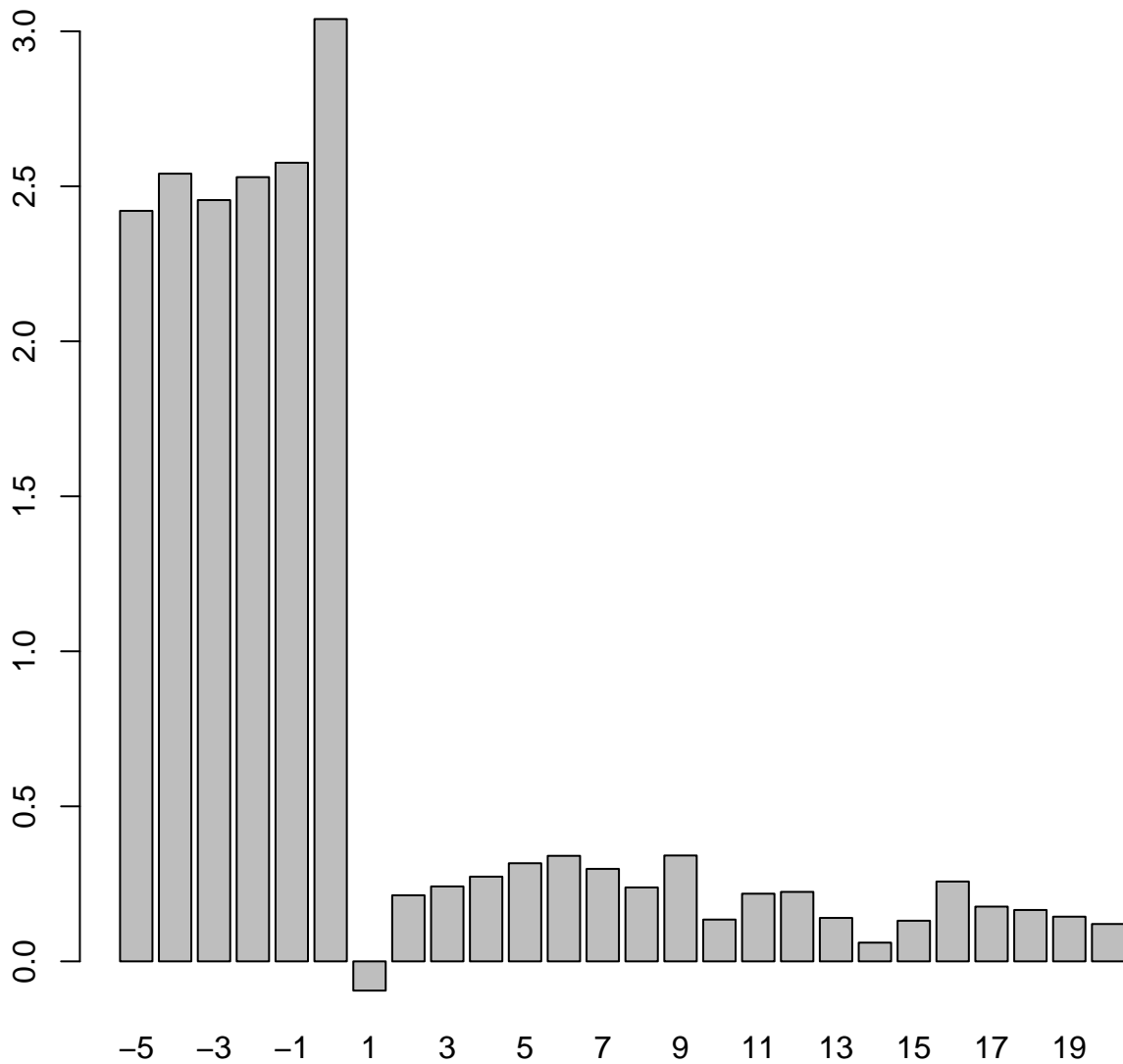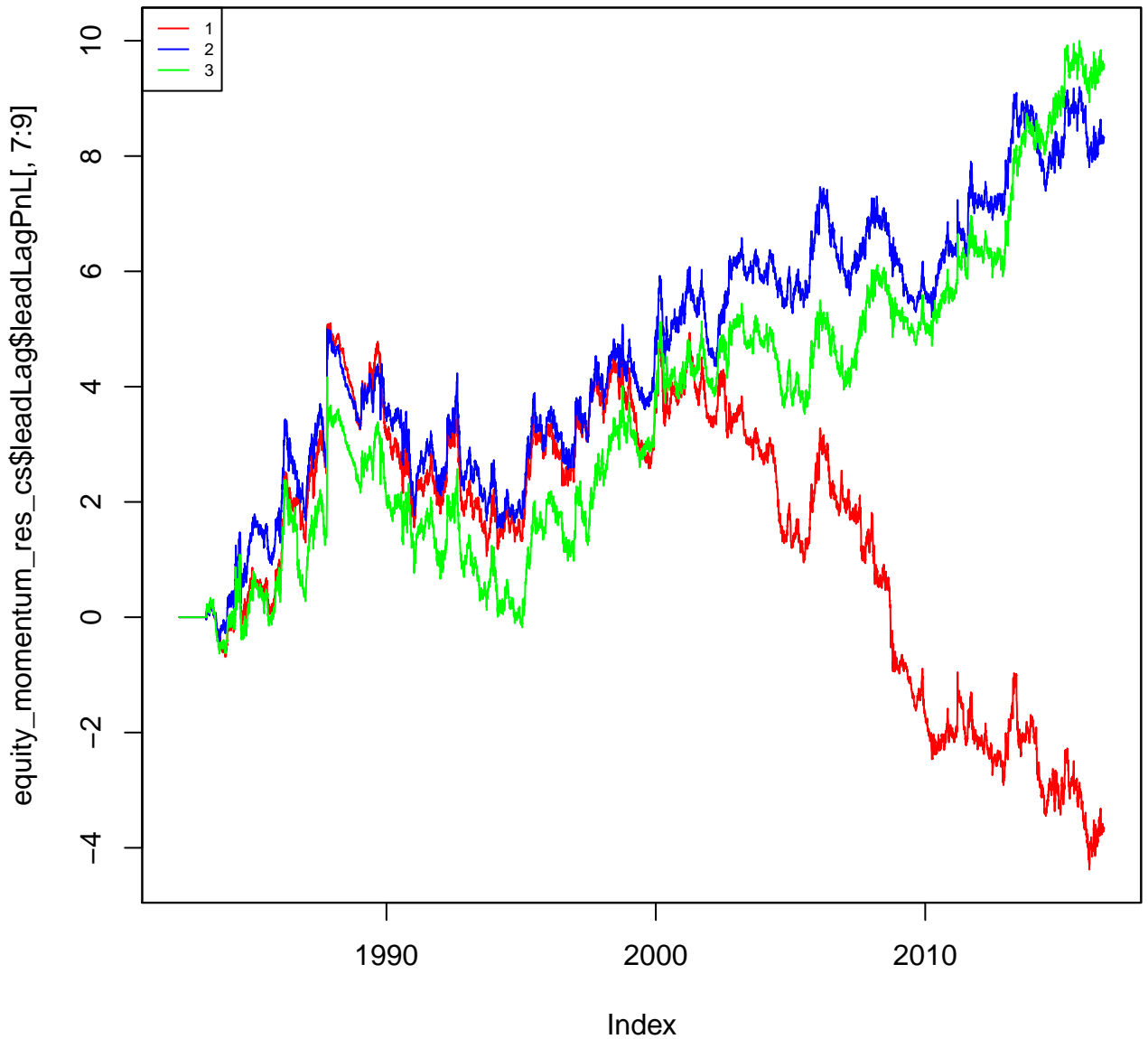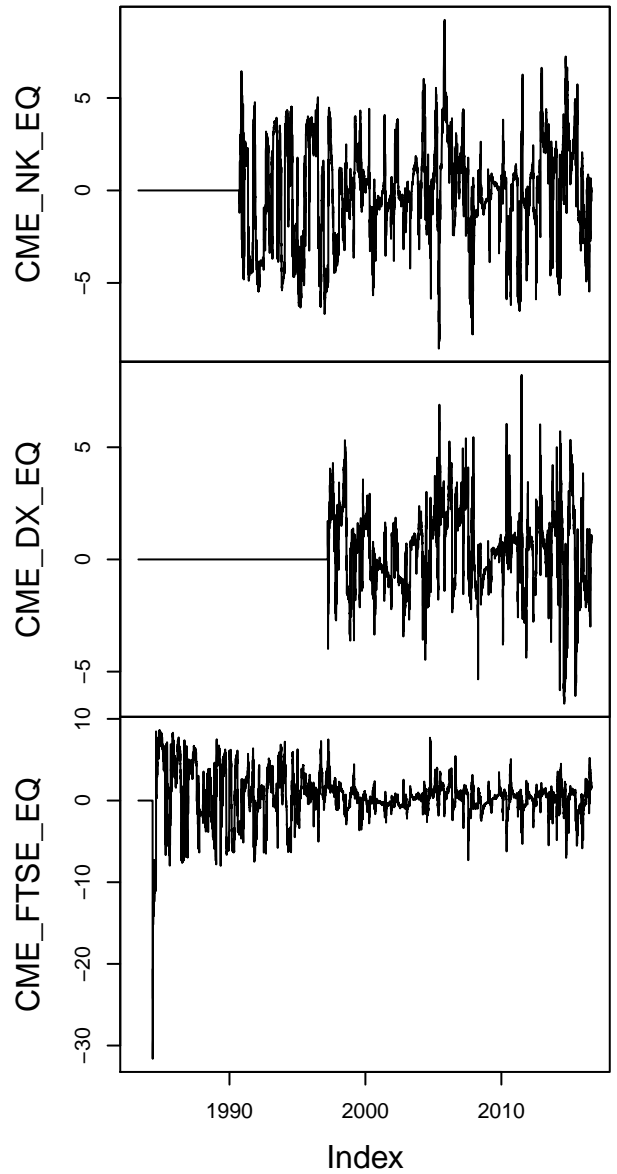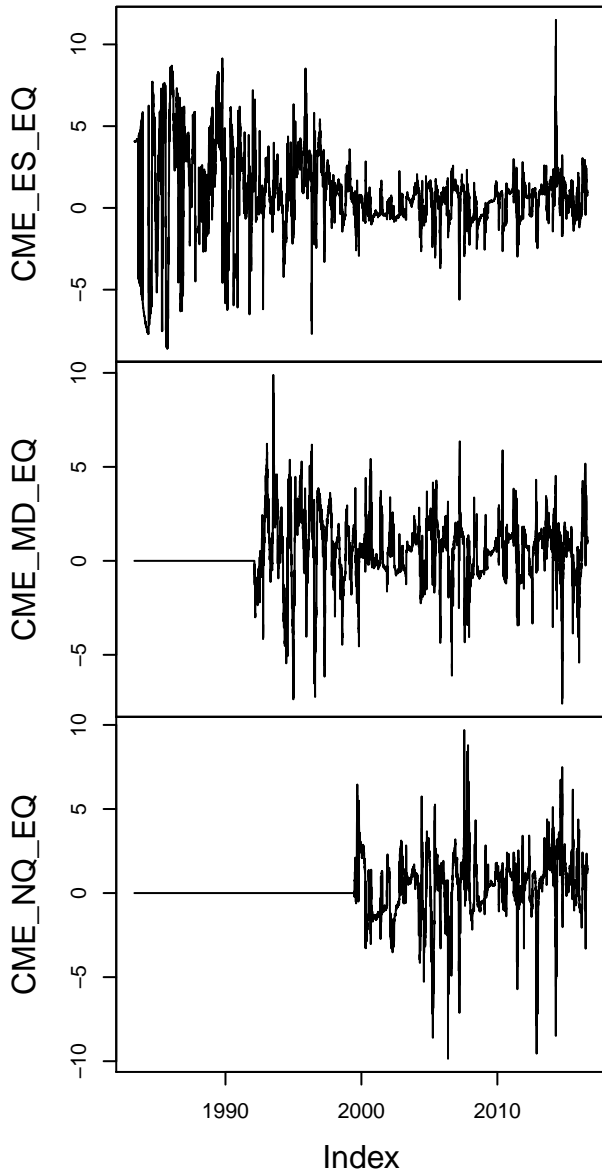
TS Processed Signal

TS Processed Signal

Asset Performance

Asset Performance

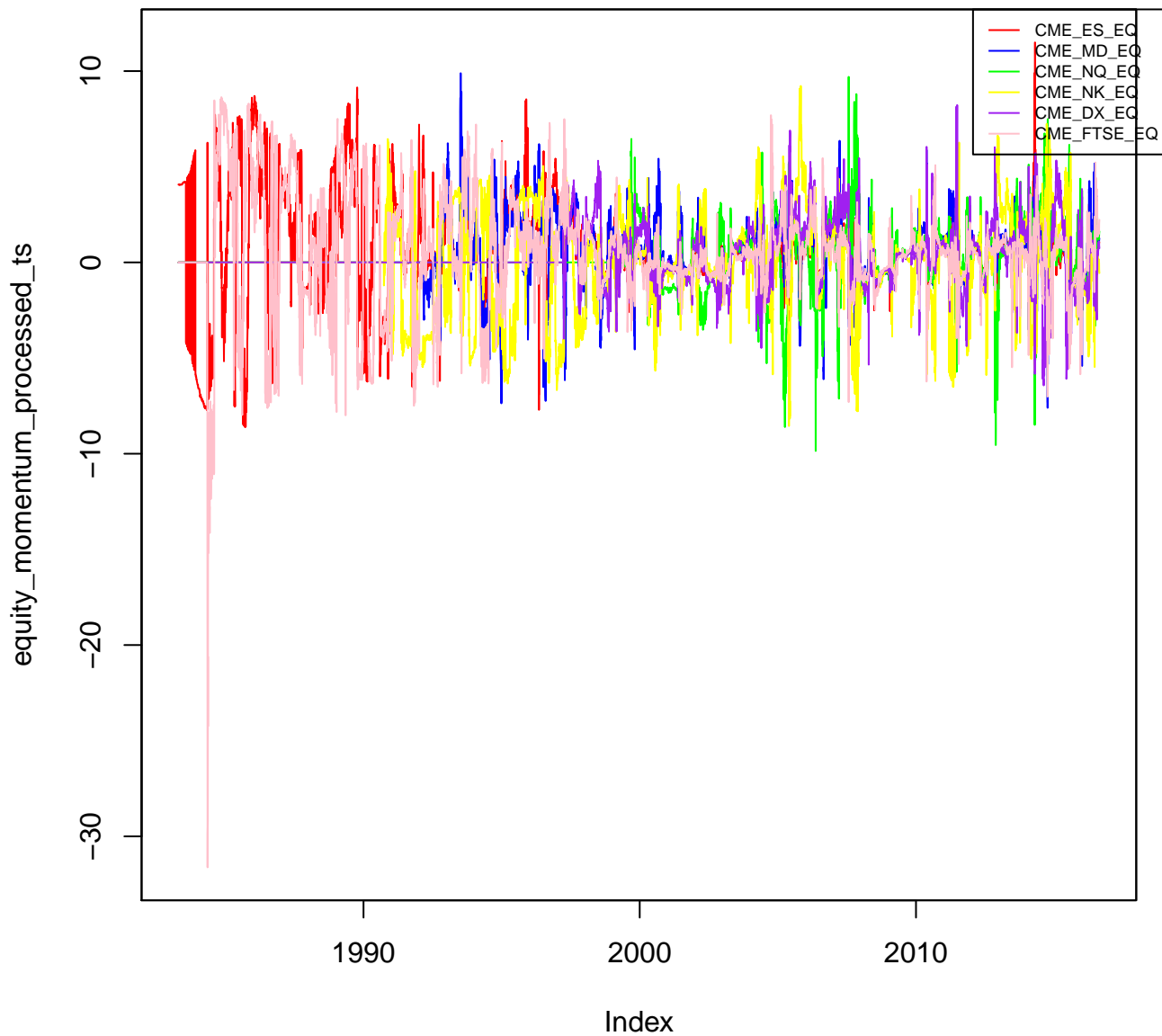# TS Momentum Equity Performance
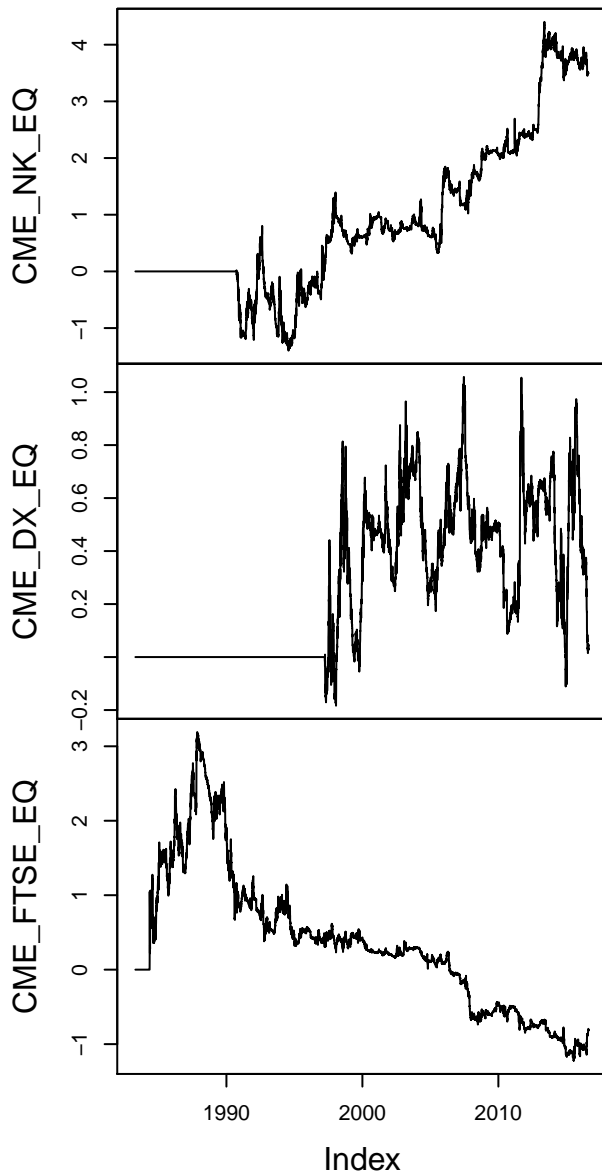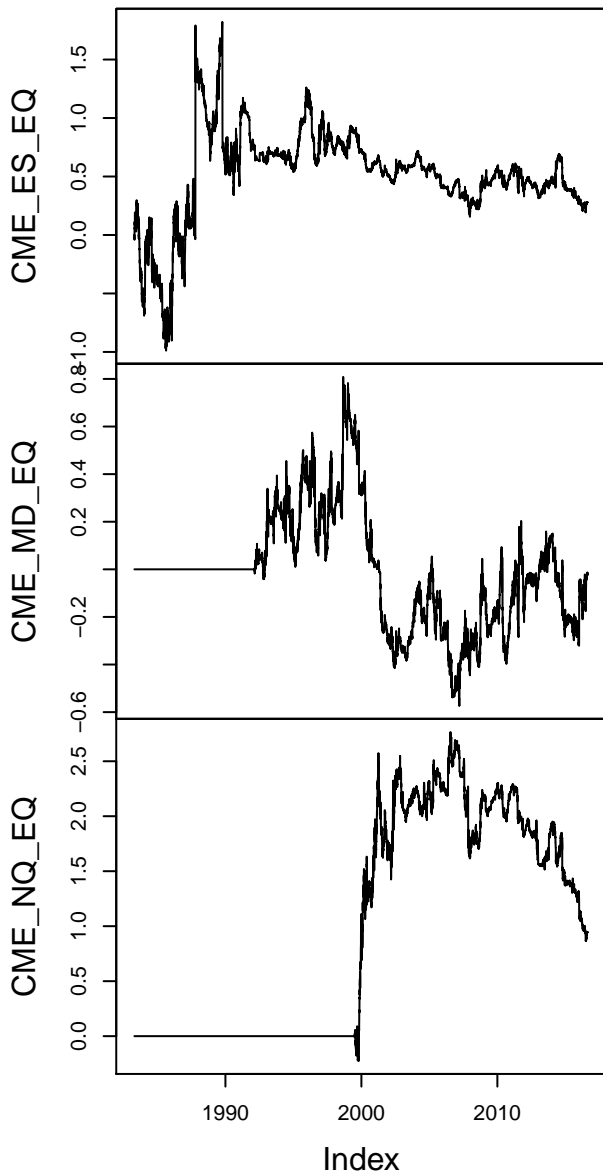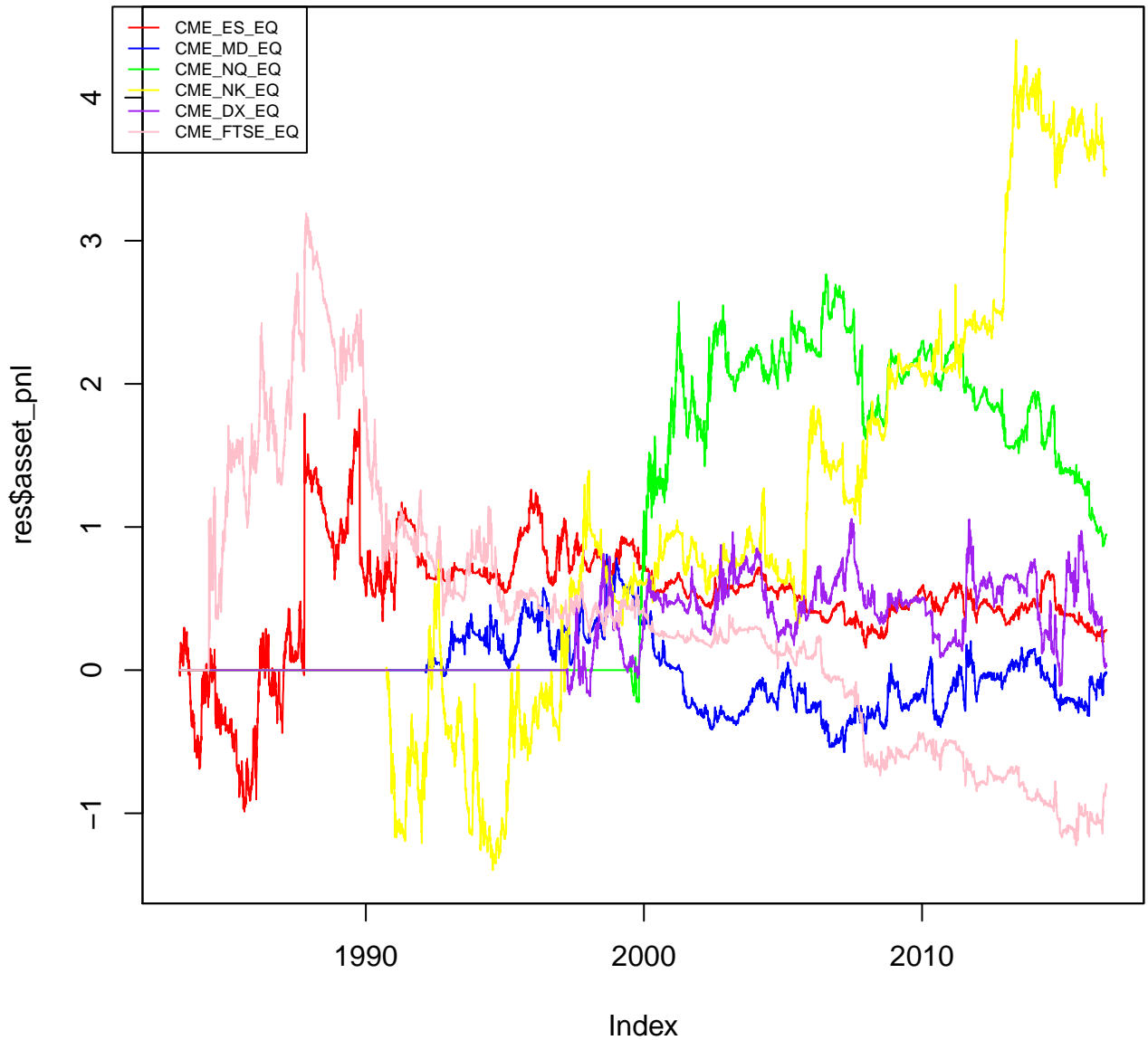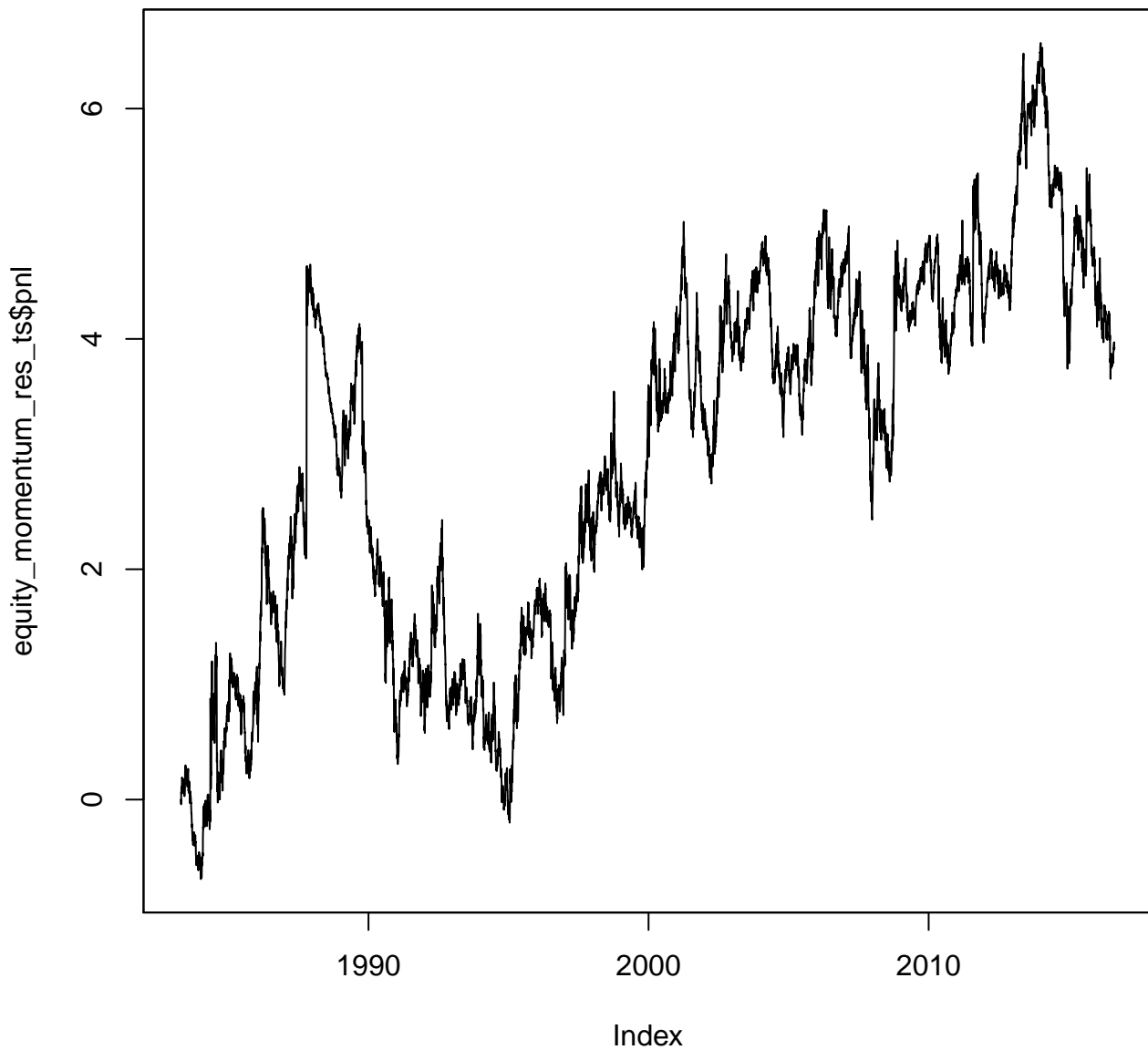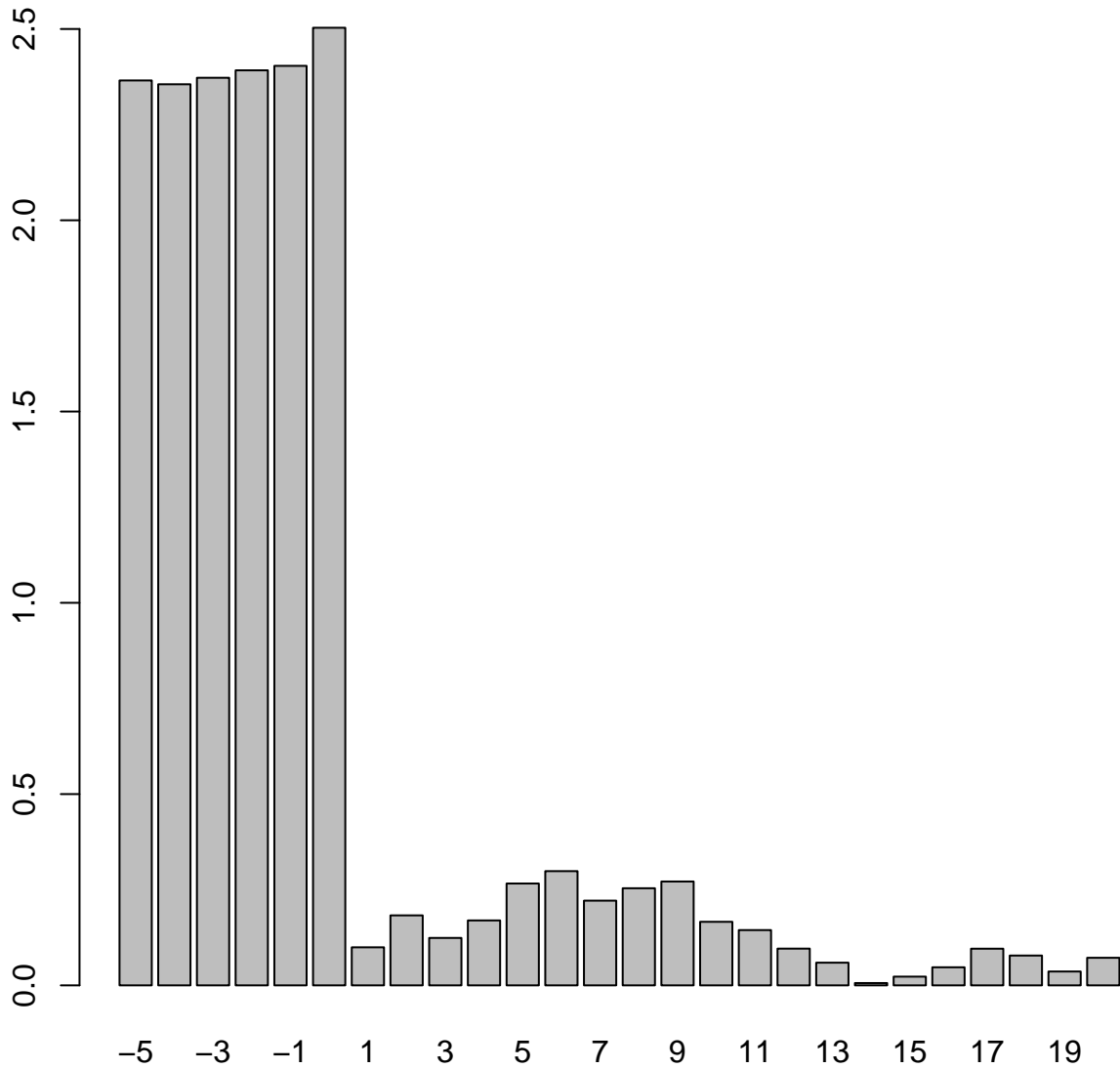
TS Momentum Equity Lead Lag Analysis

momentum leadlag