equity prices

equity_price

Raw Signal

Raw Signal

CME_ES_EQ	
CME_MD_EQ	
CME_NQ_EQ	
CME_NK_EQ	
CME_DX_EQ	
CME_FTSE_EQ	

equity_momentum_raw

Index
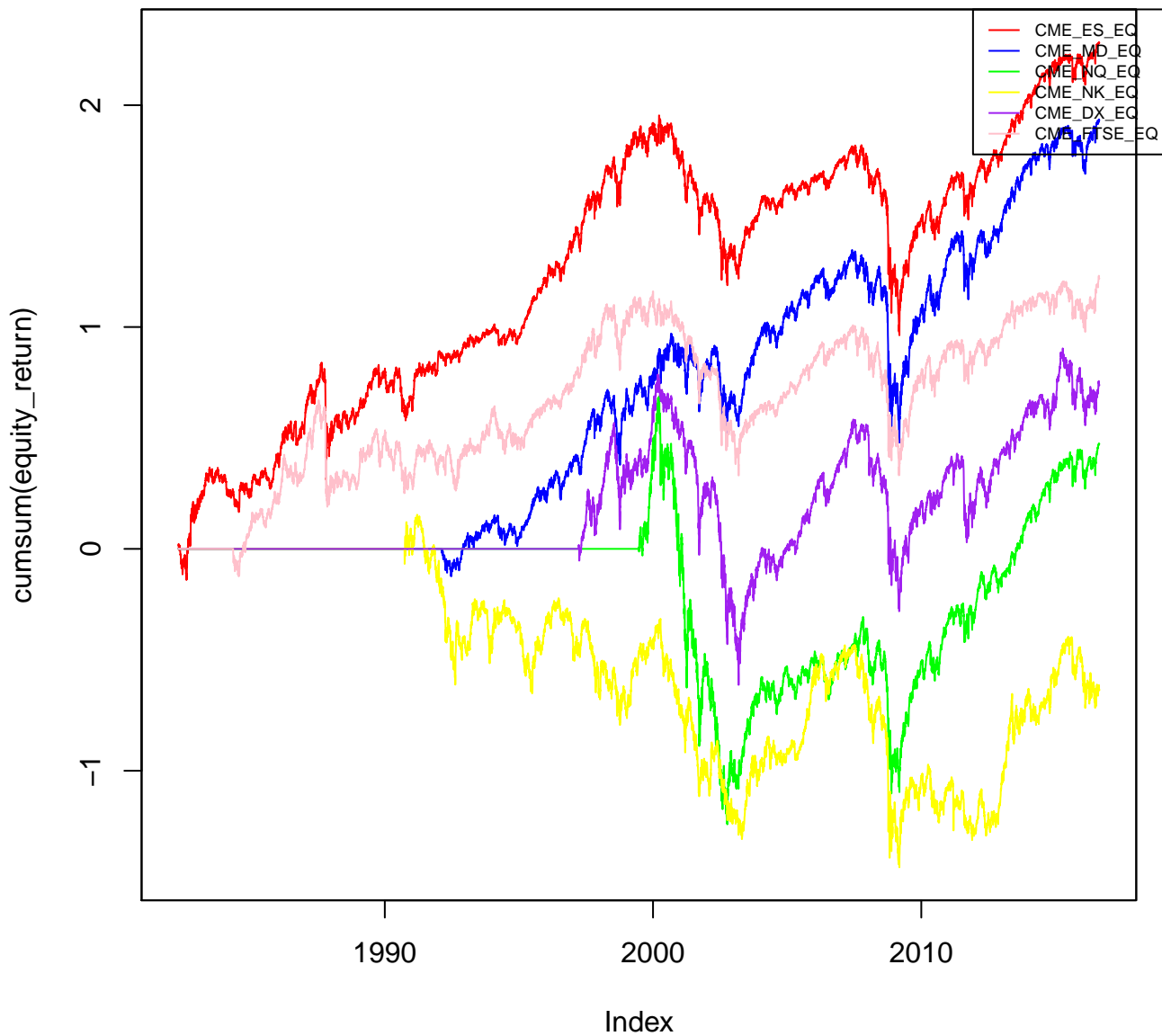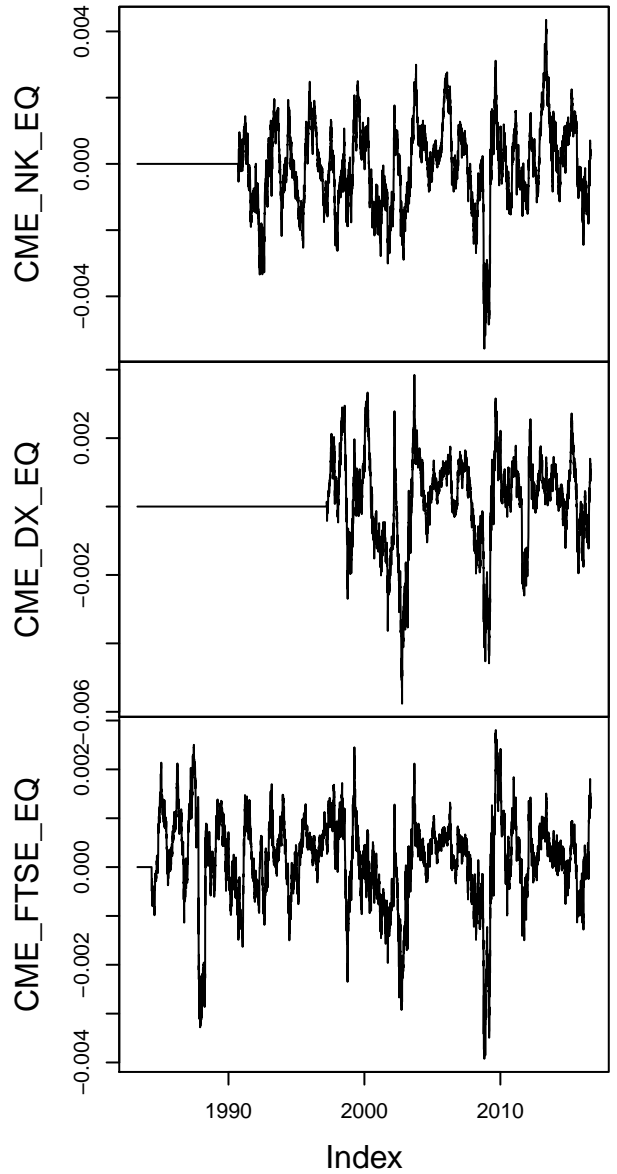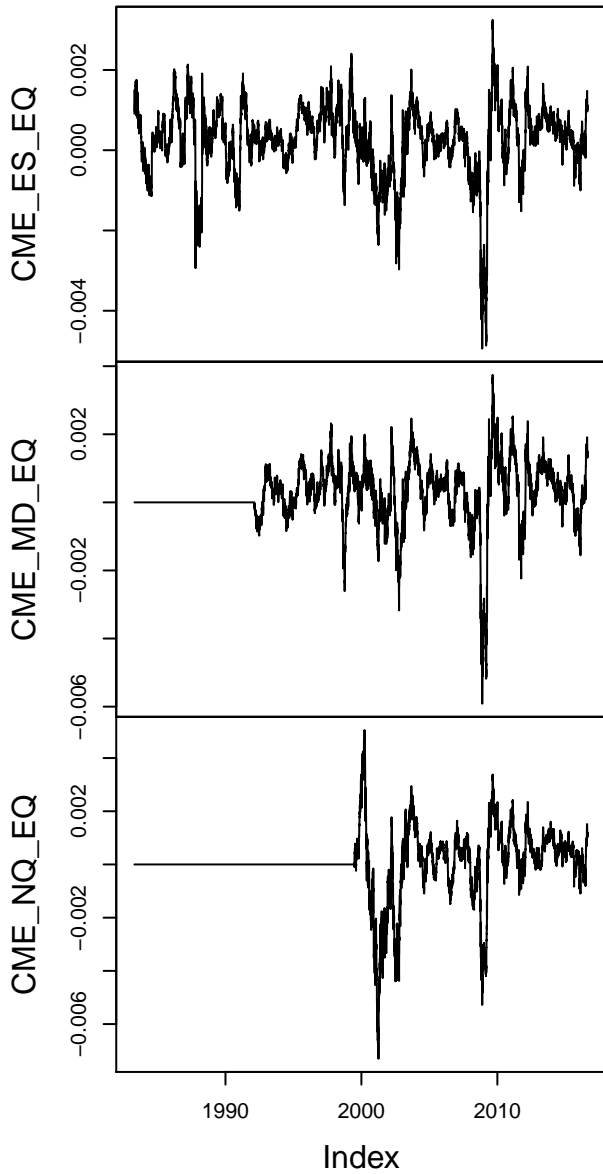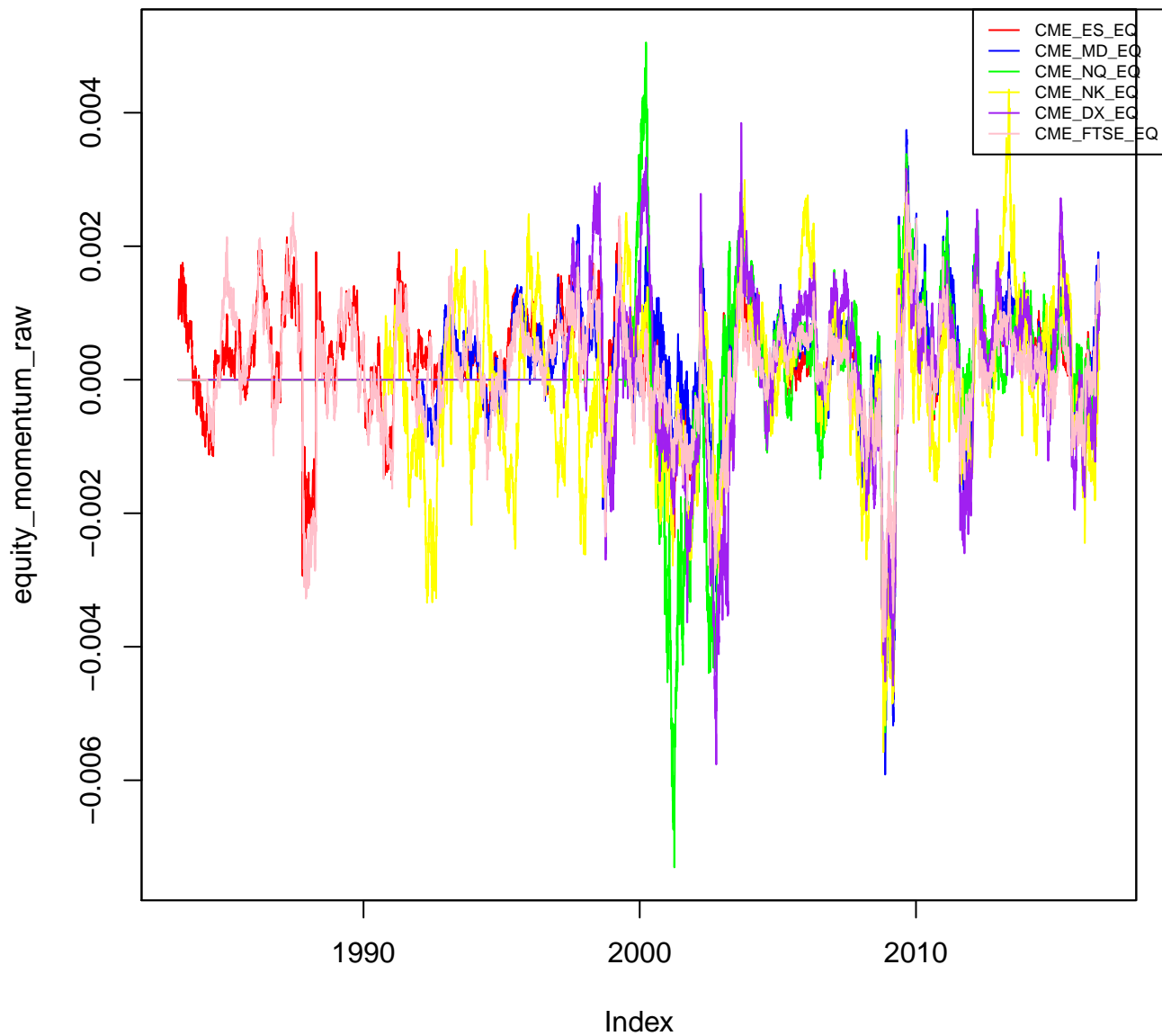
CS Processed Signal

CS Processed Signal
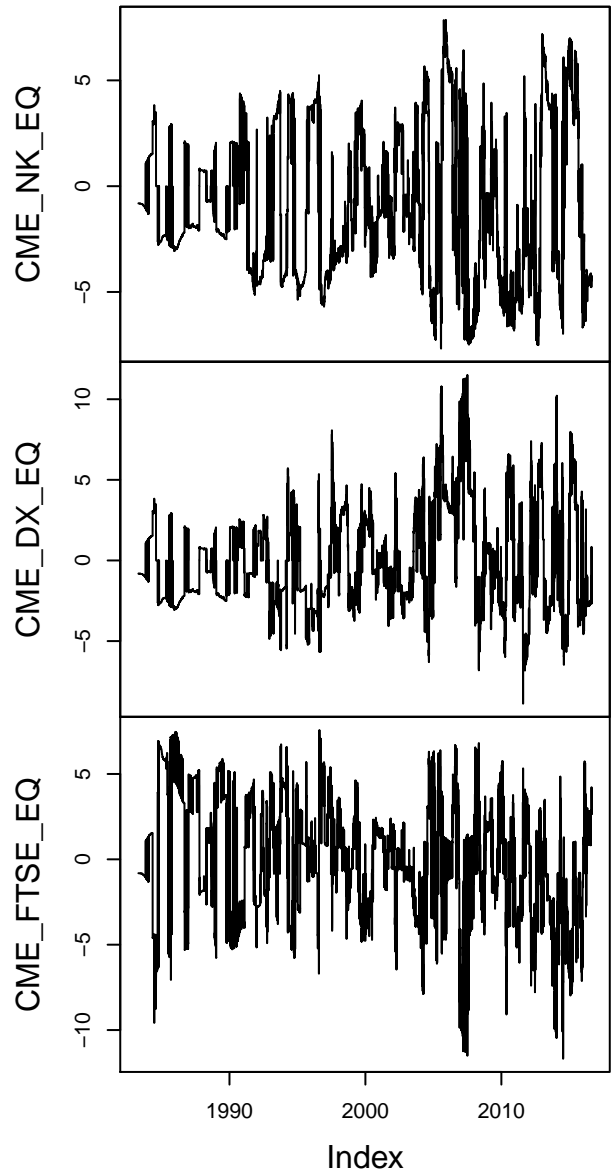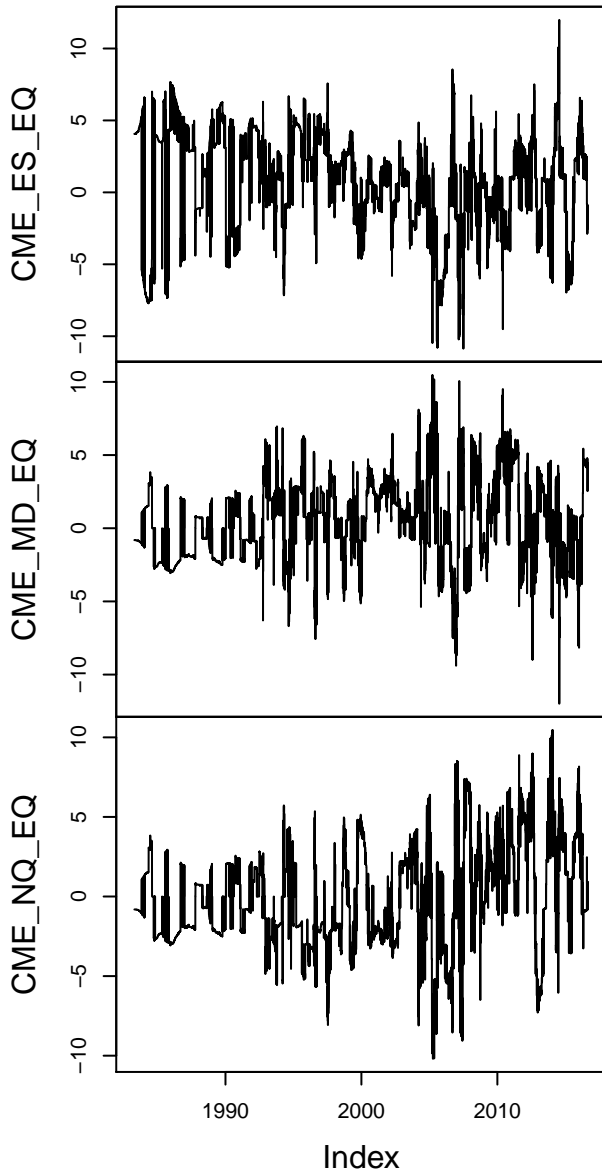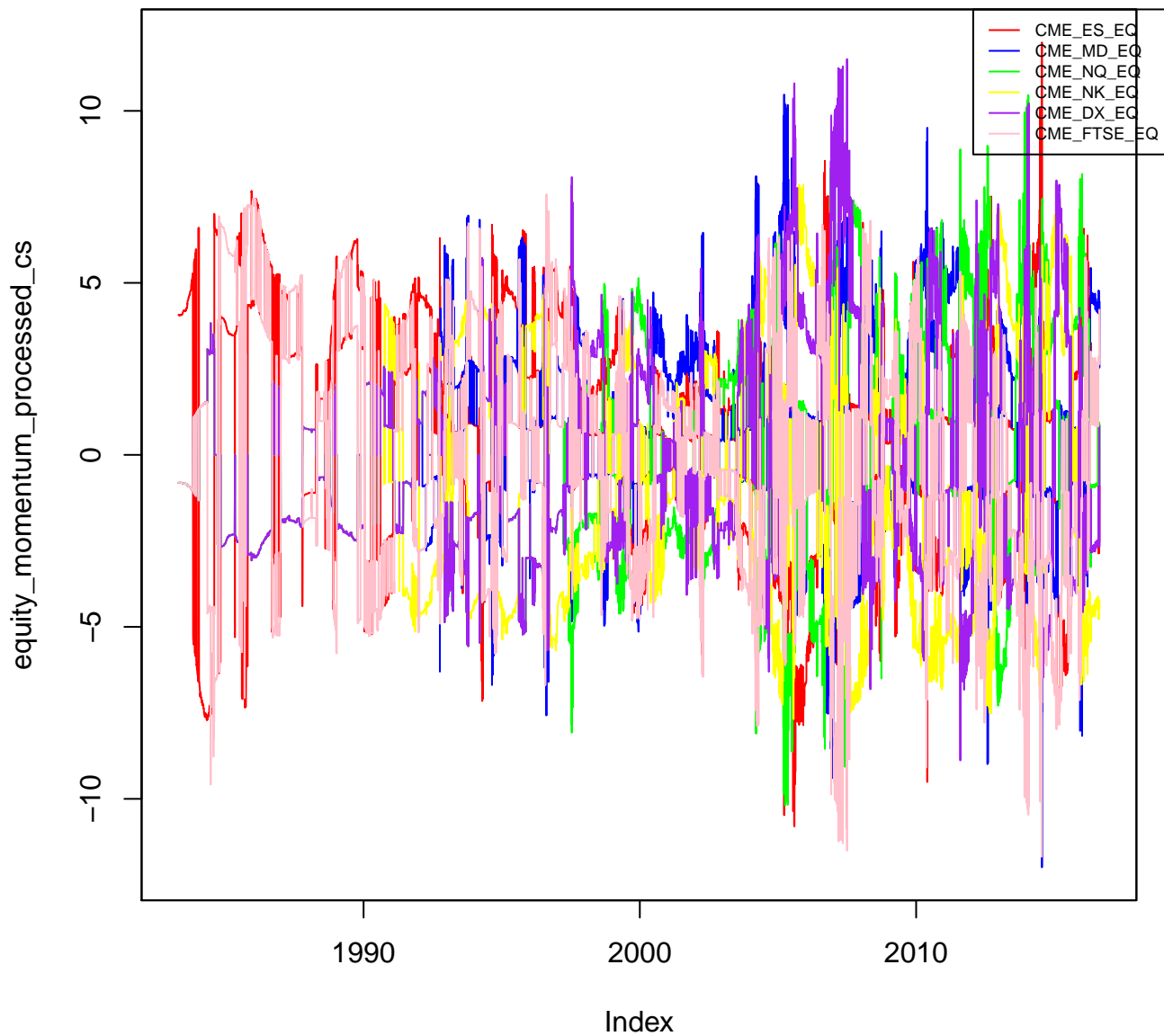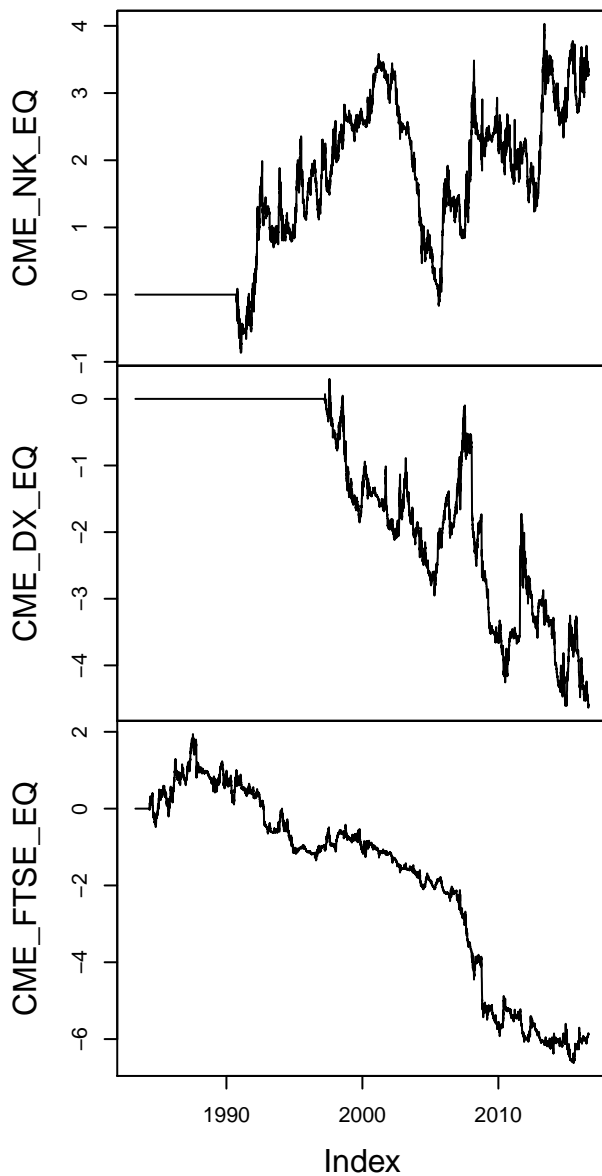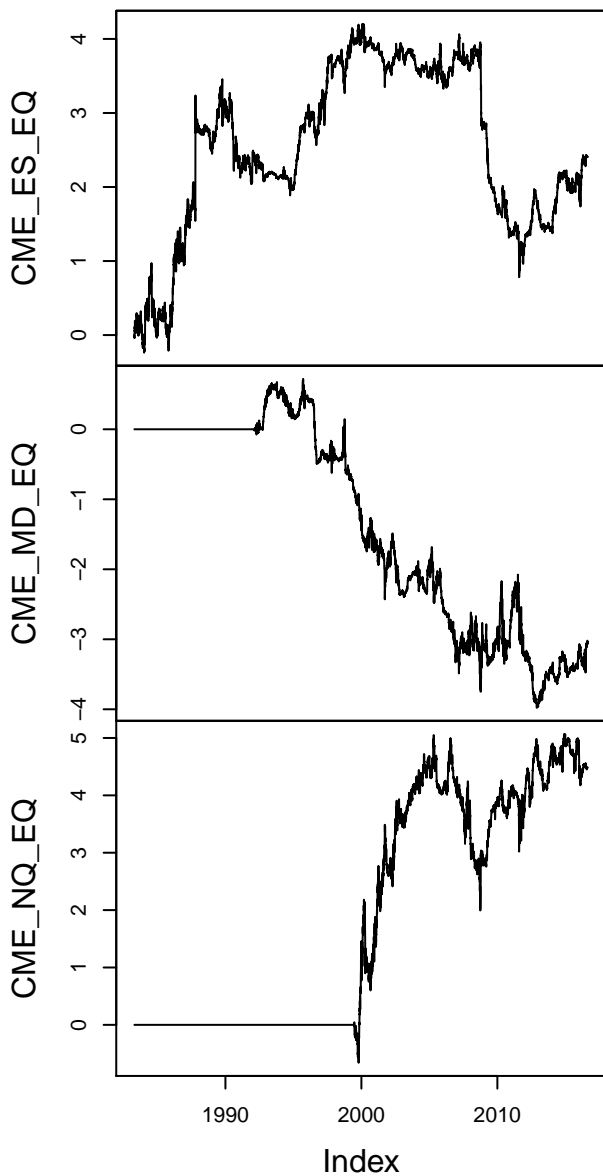
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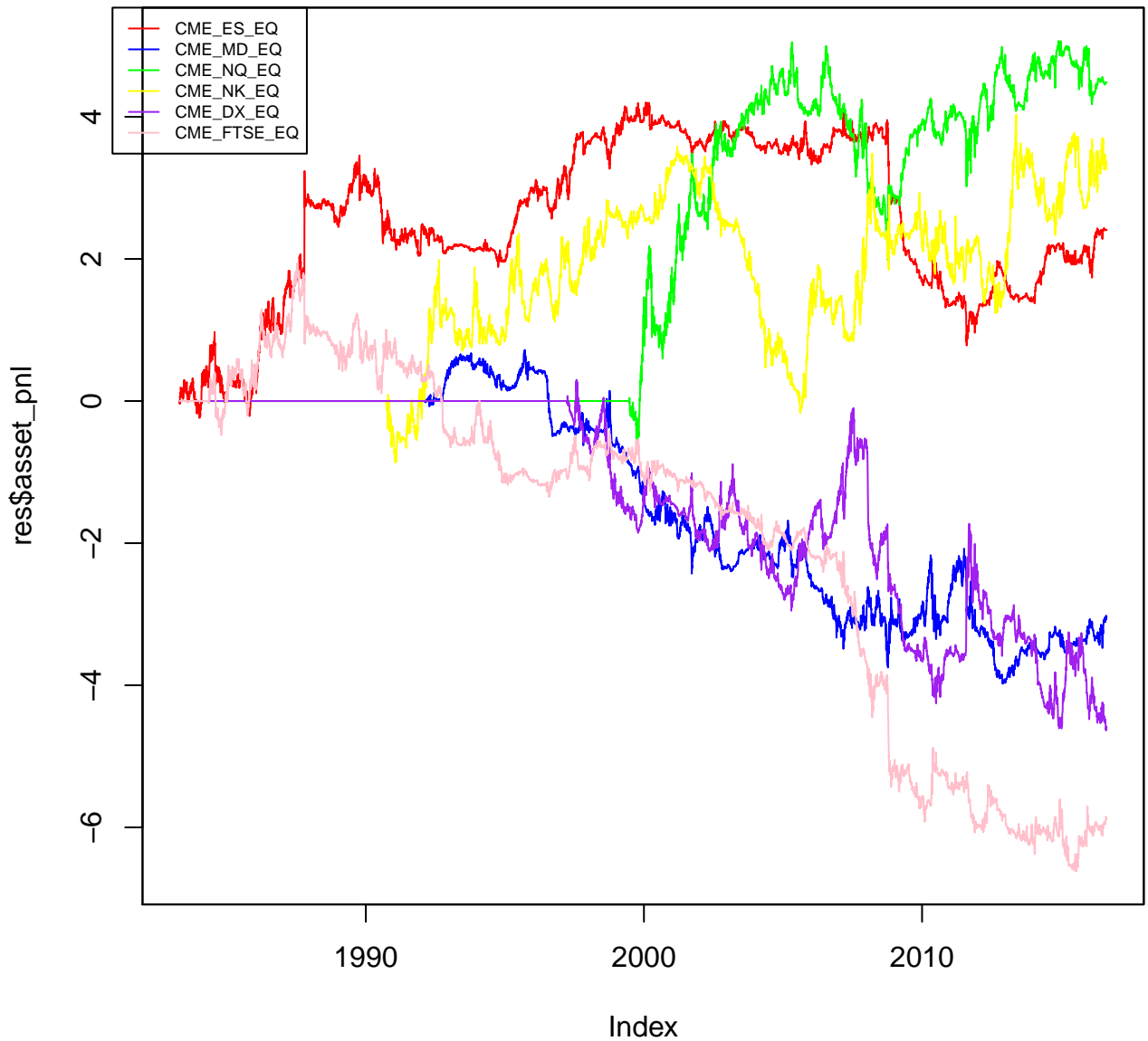
Asset Performance

CS Momentum Equity Performance

CS Momentum Equity Lead Lag Analysis

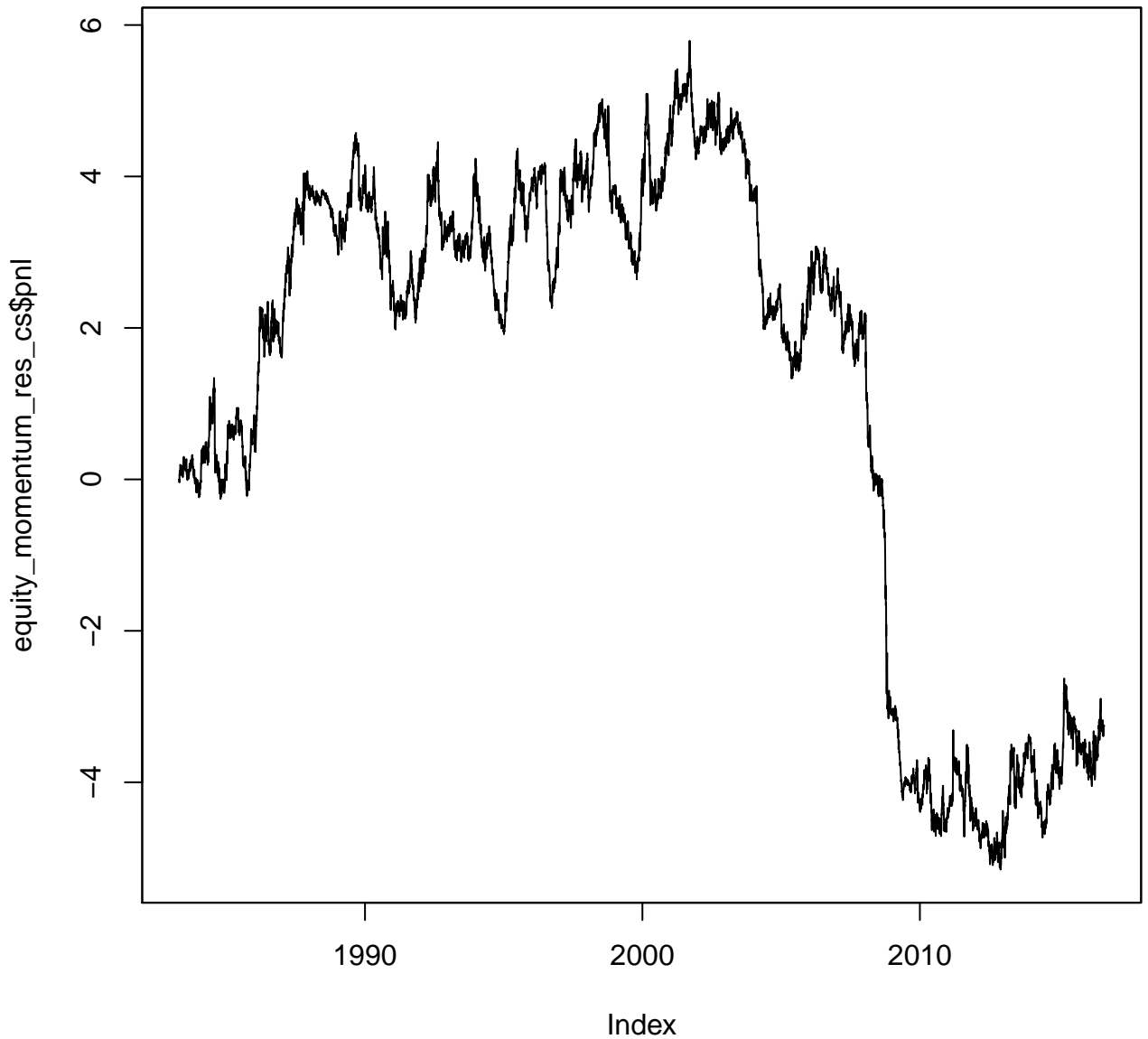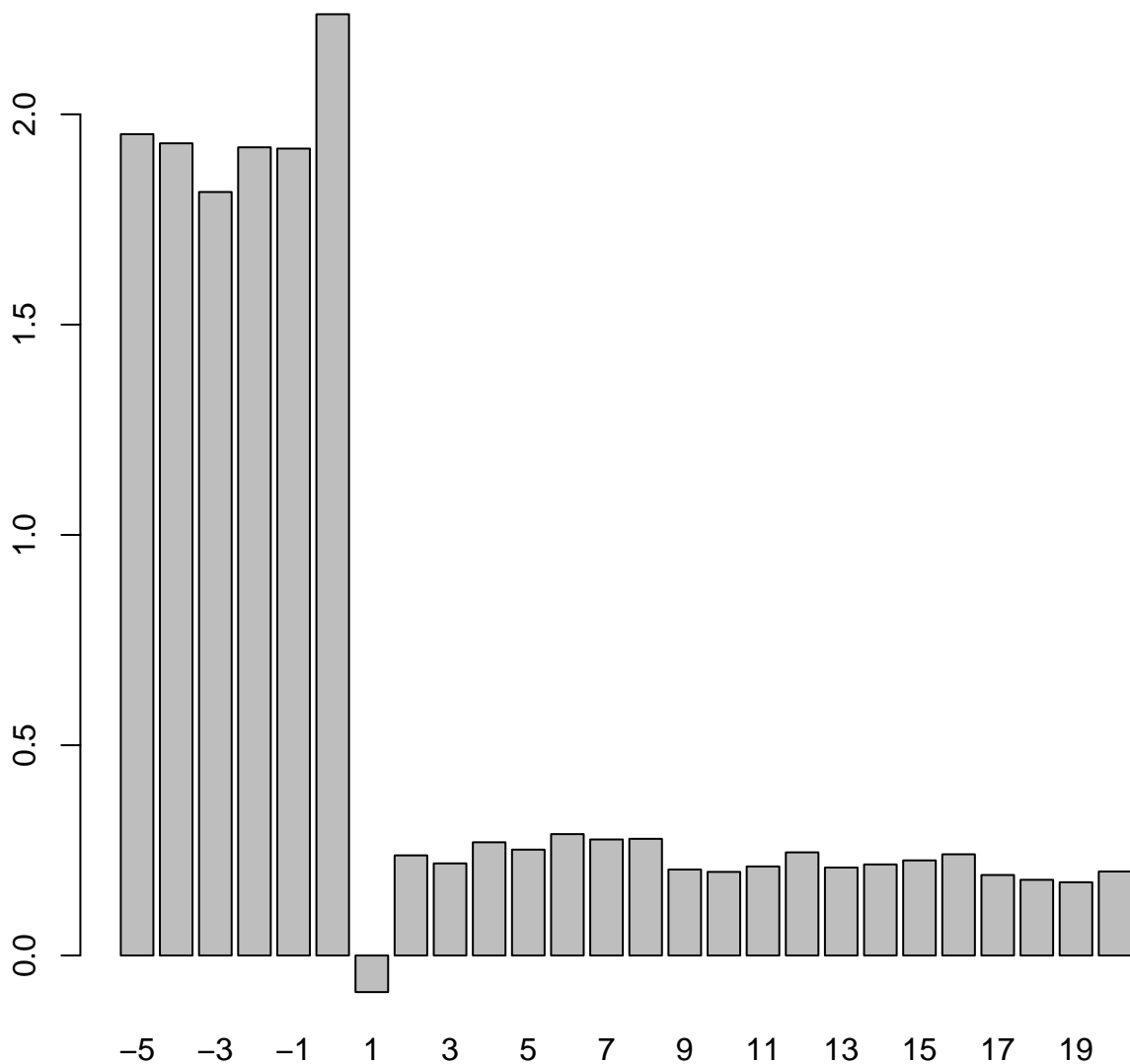**momentum leadlag**

TS Processed Signal

TS Processed Signal

Asset Performance

Asset Performance

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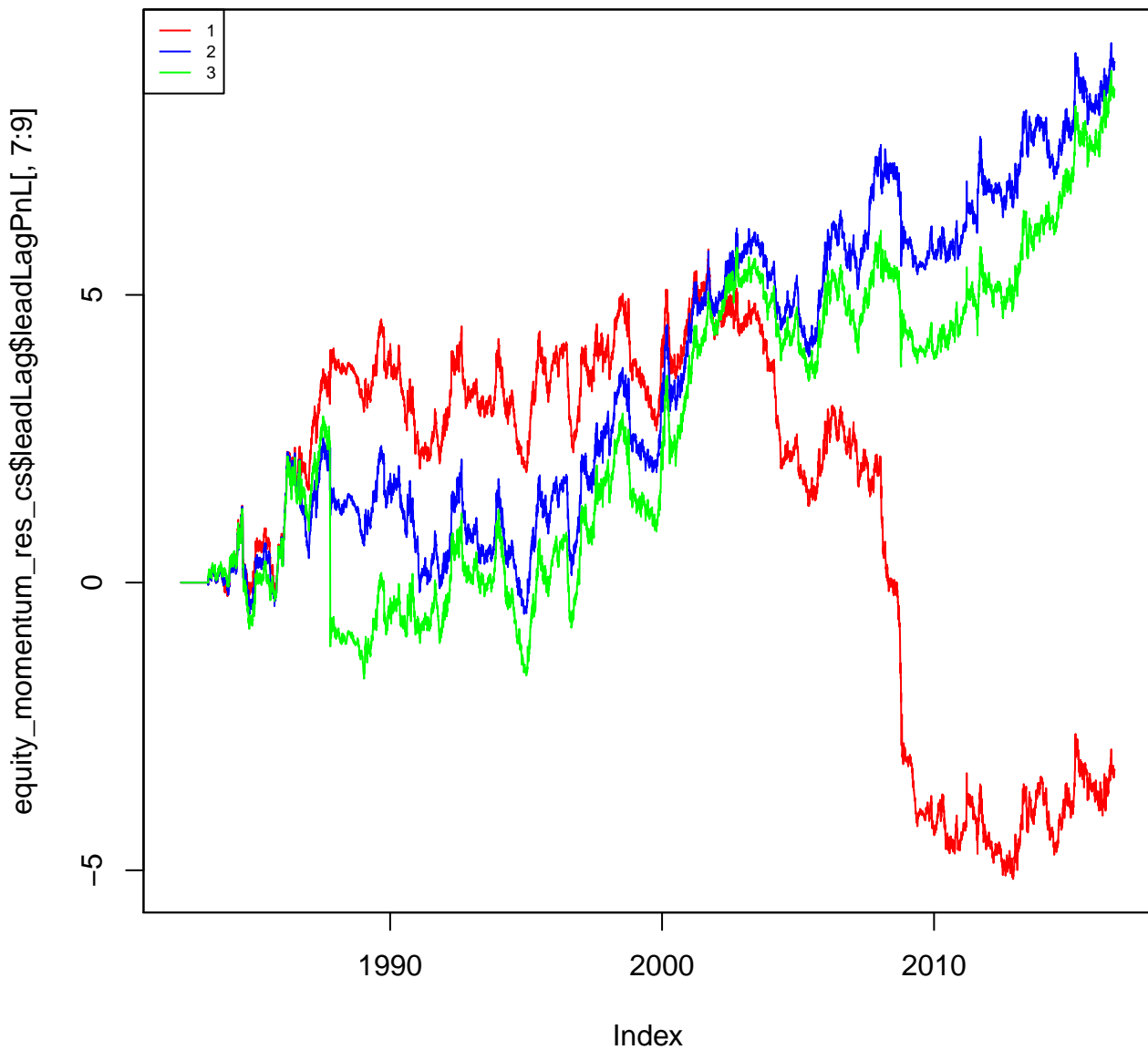- CME_FTSE_EQ

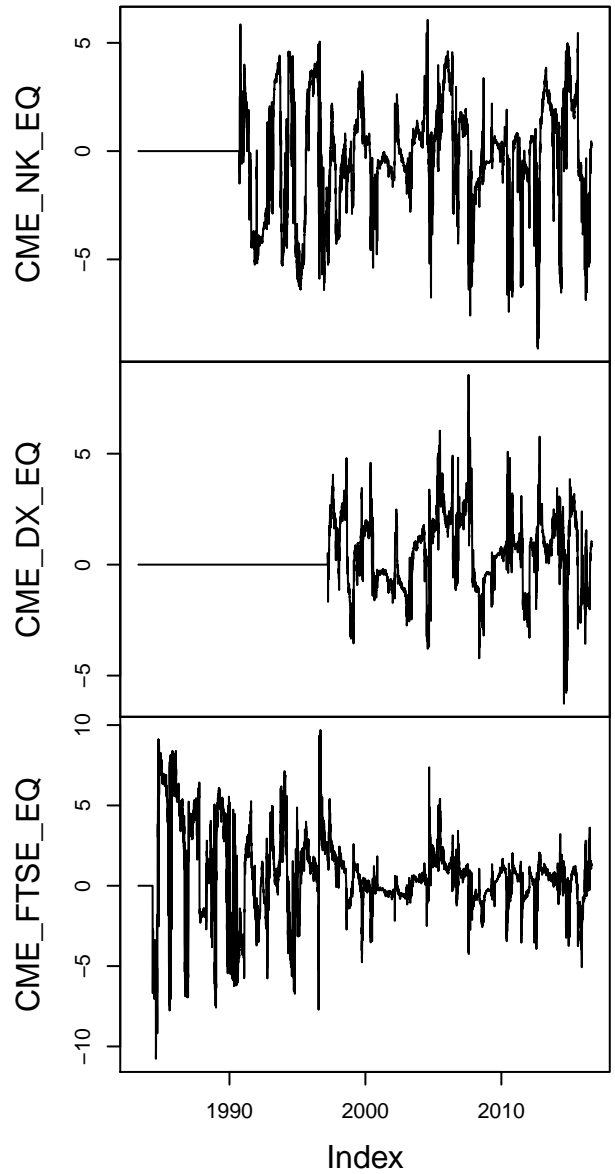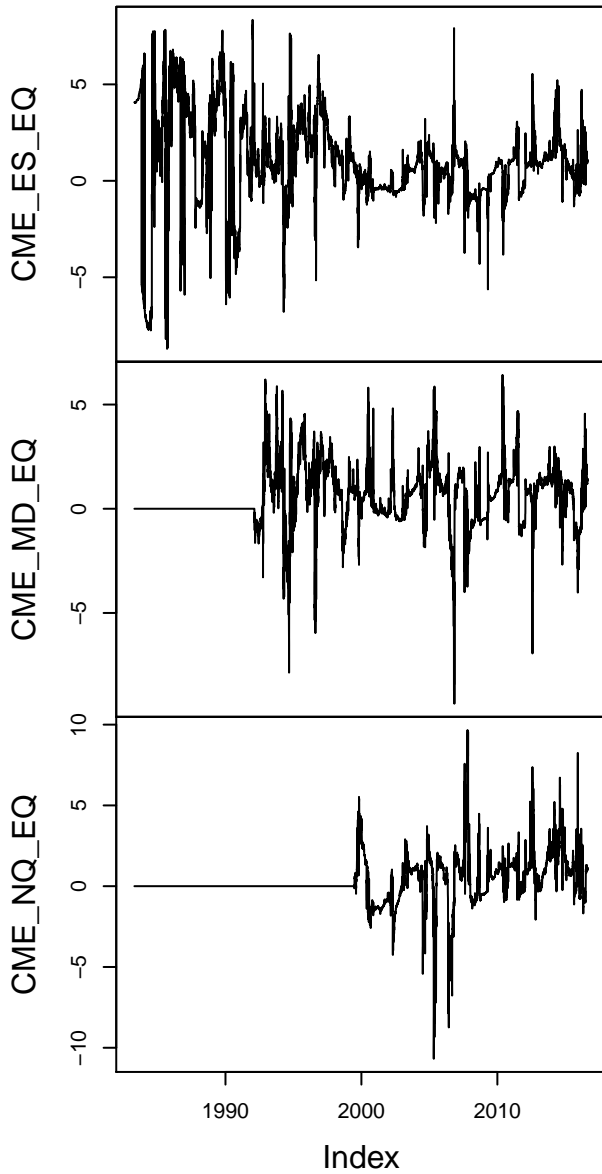y-axis: res$asset_pnl

x-axis: Index

TS Momentum Equity Performance

TS Momentum Equity Lead Lag Analysis

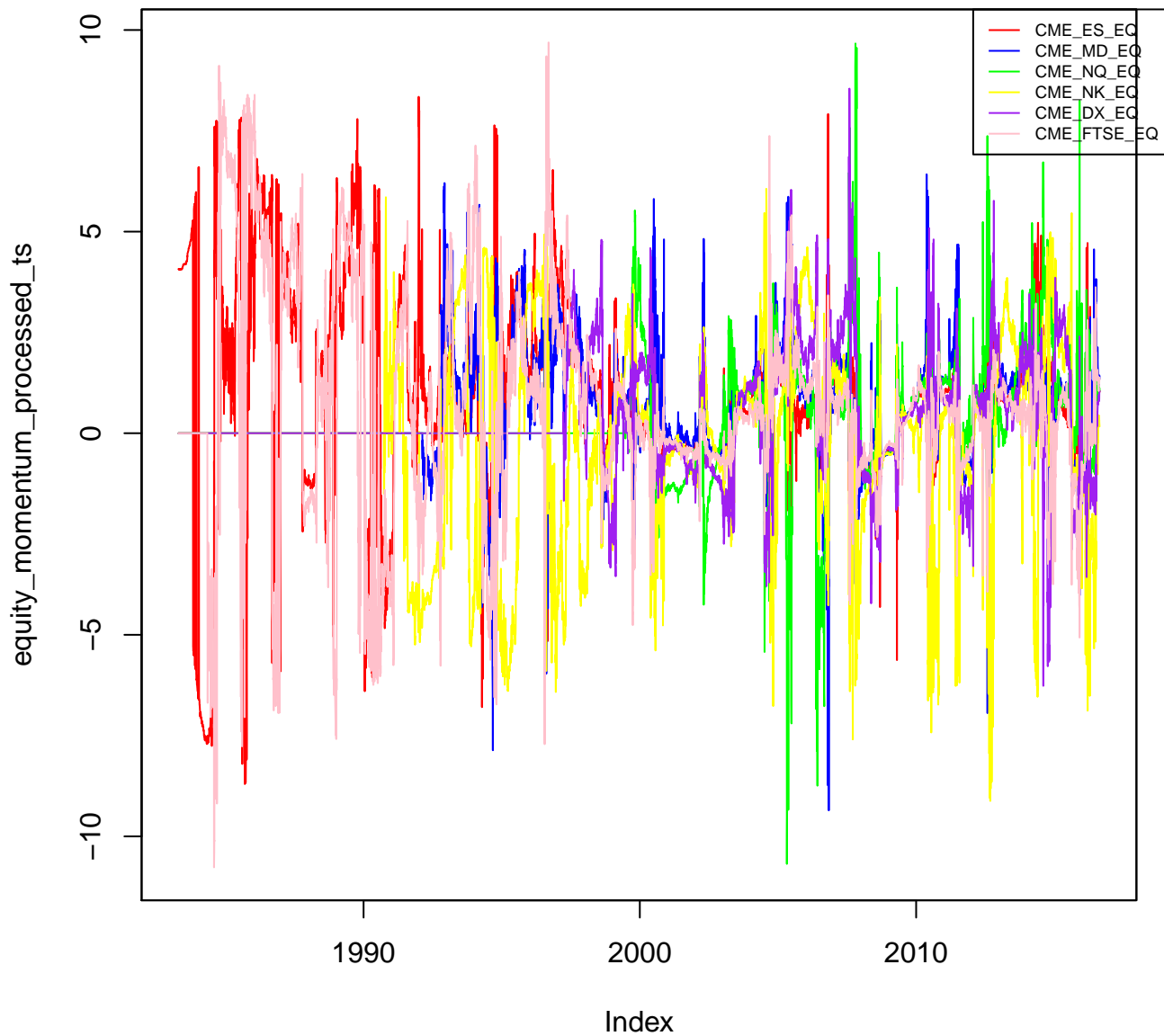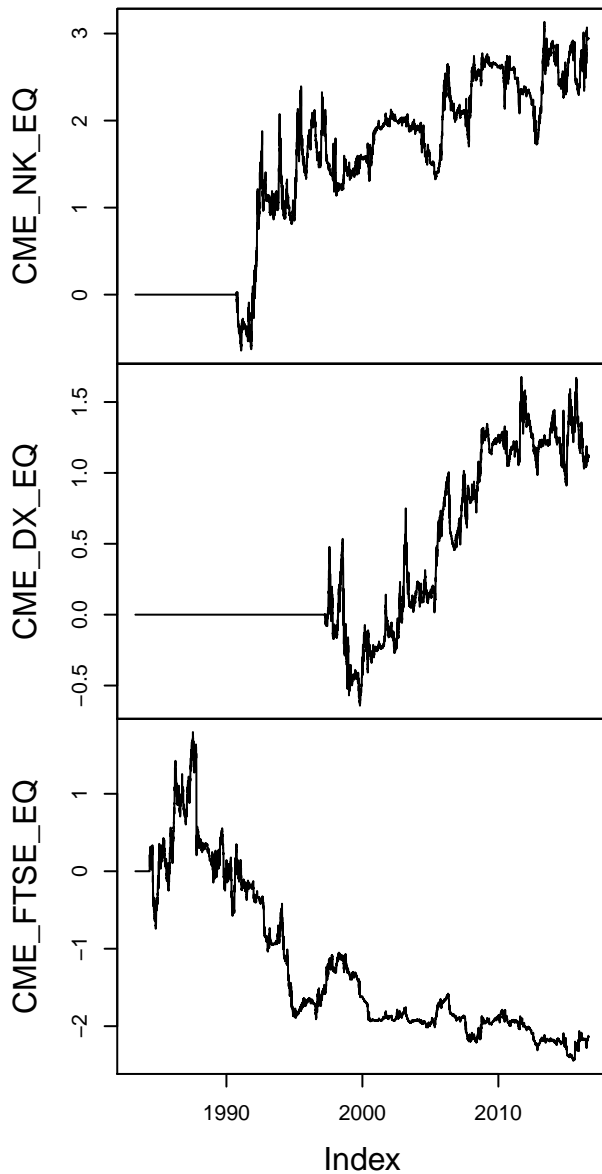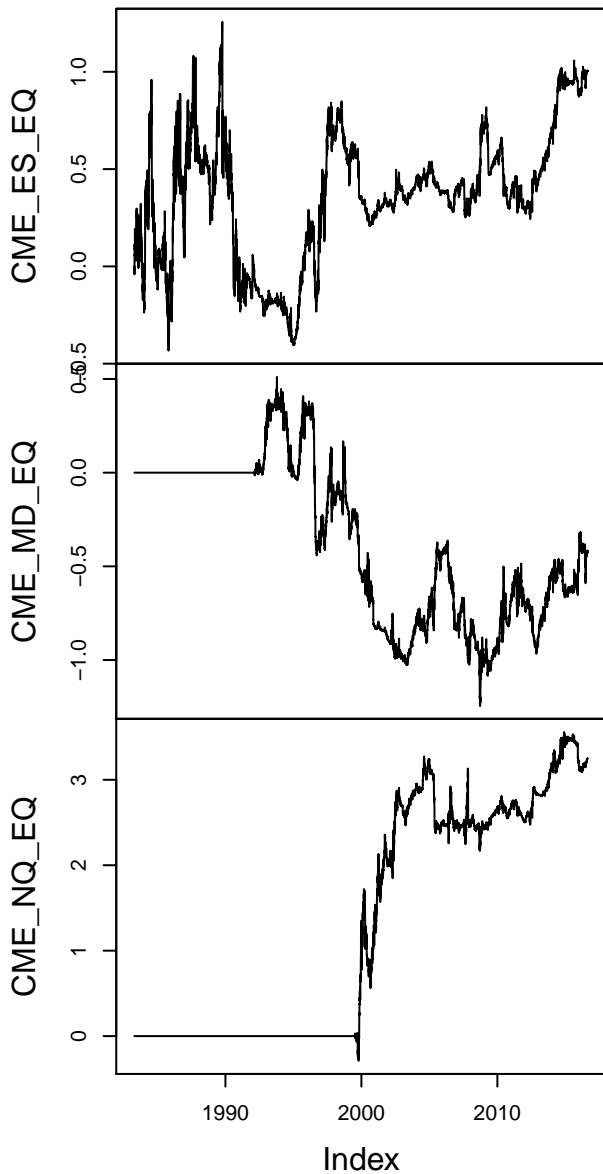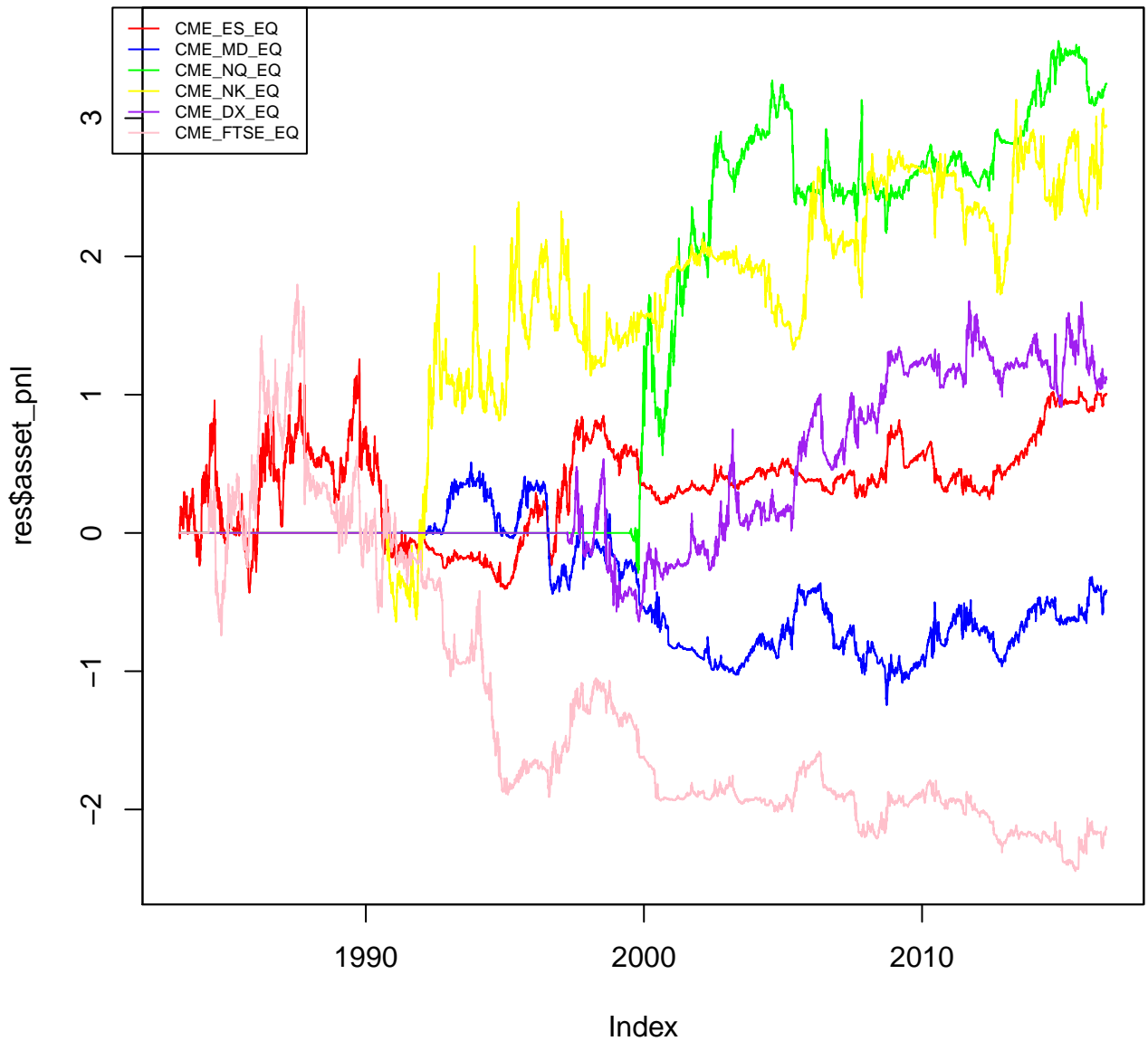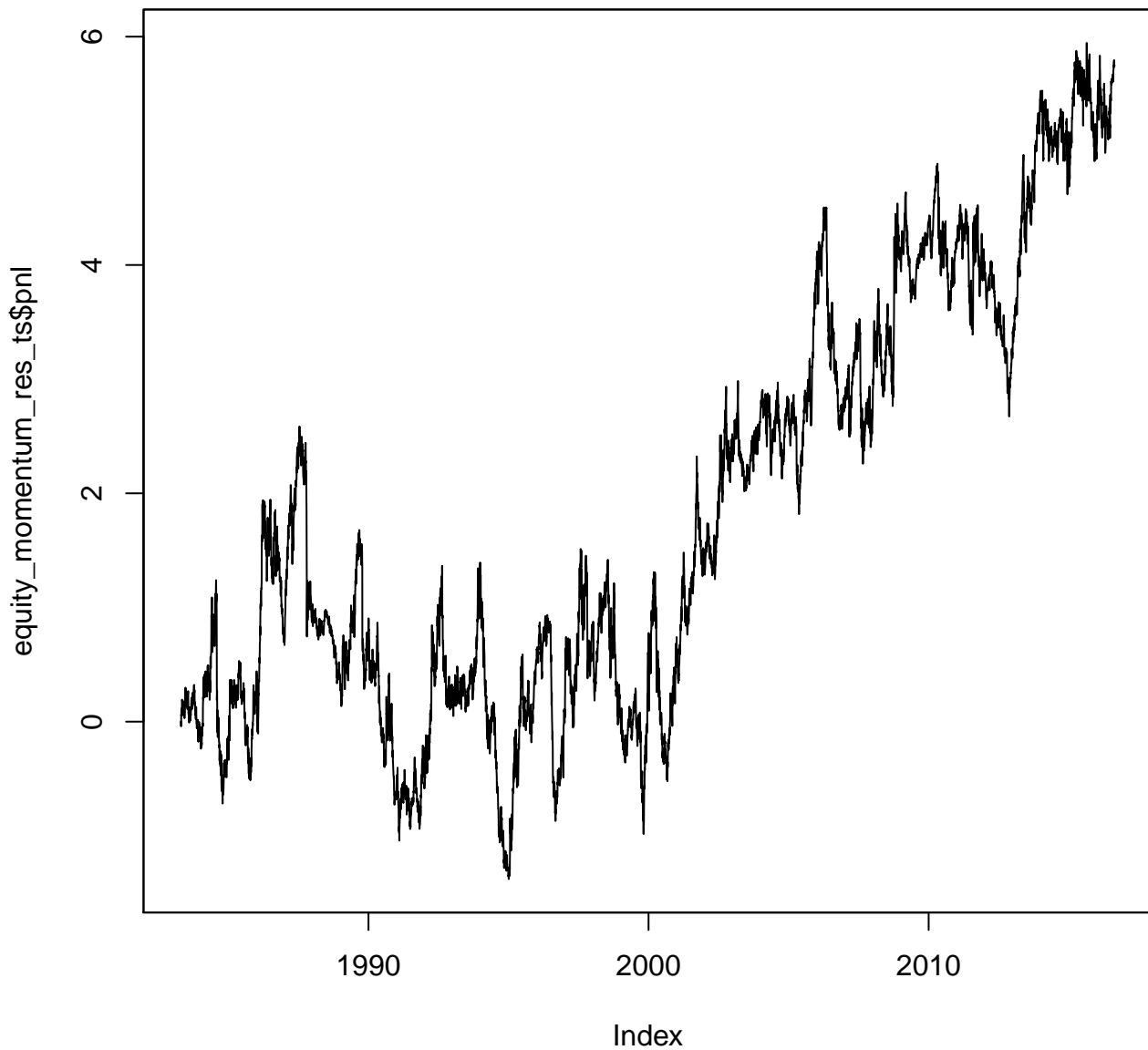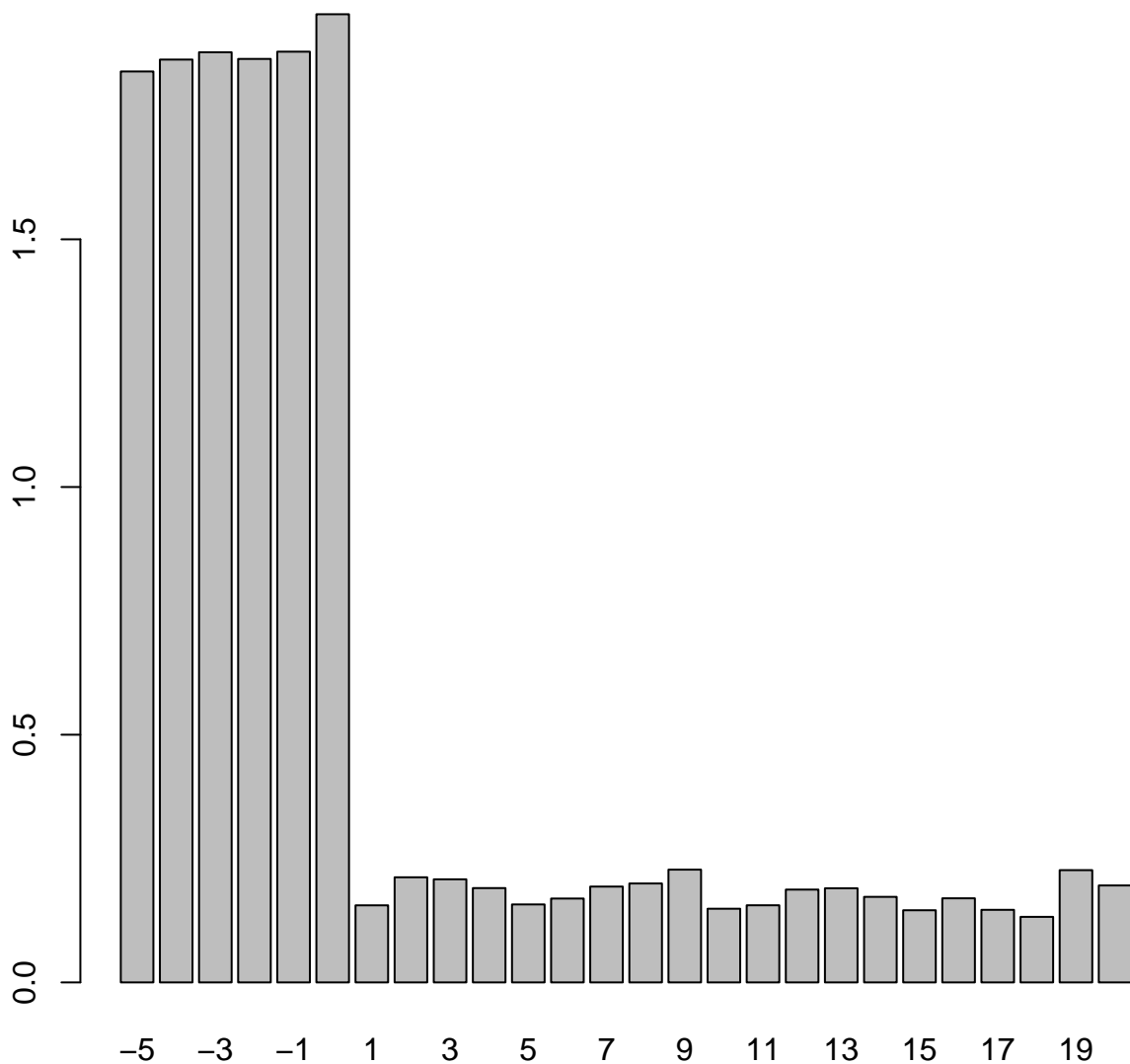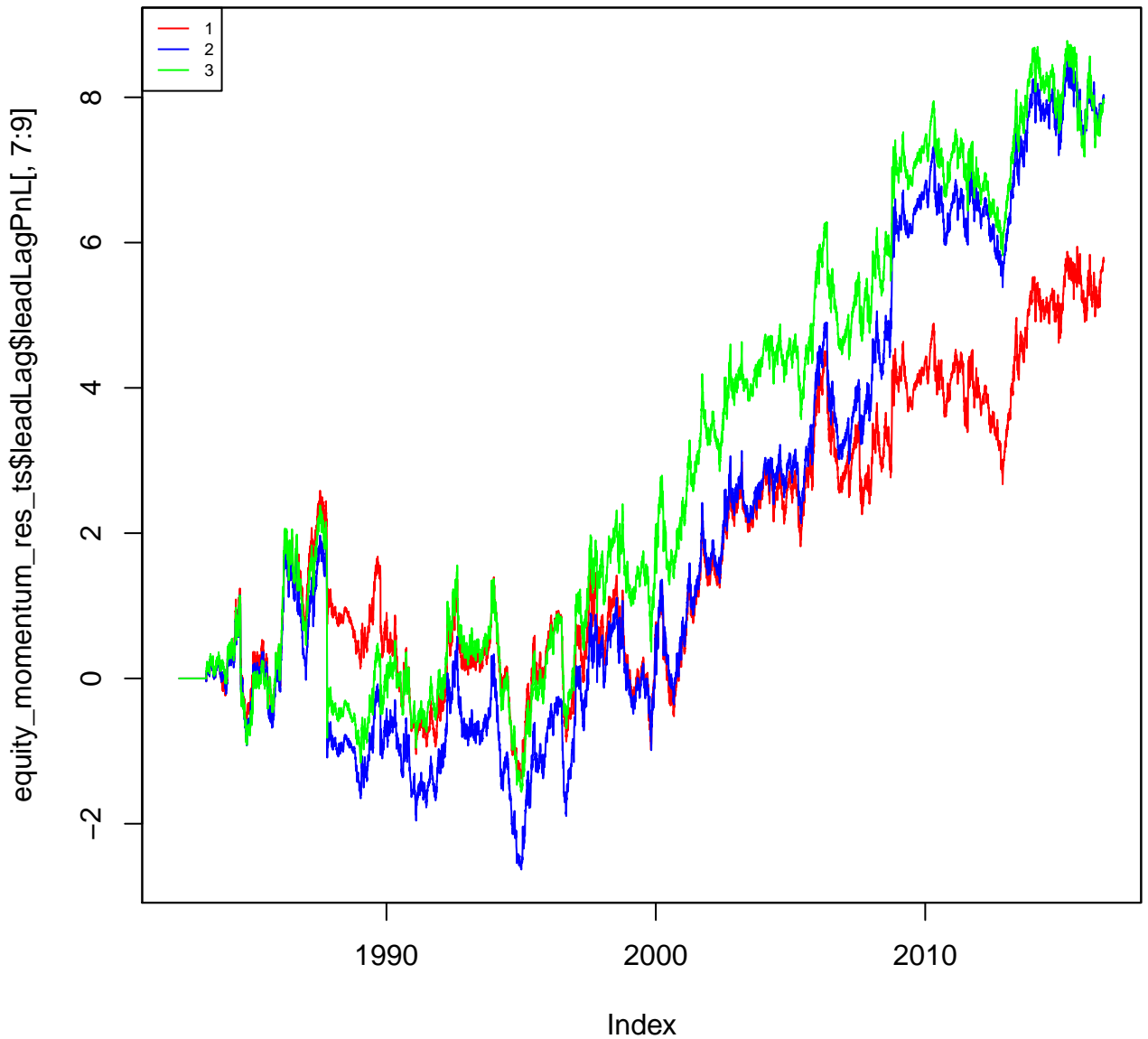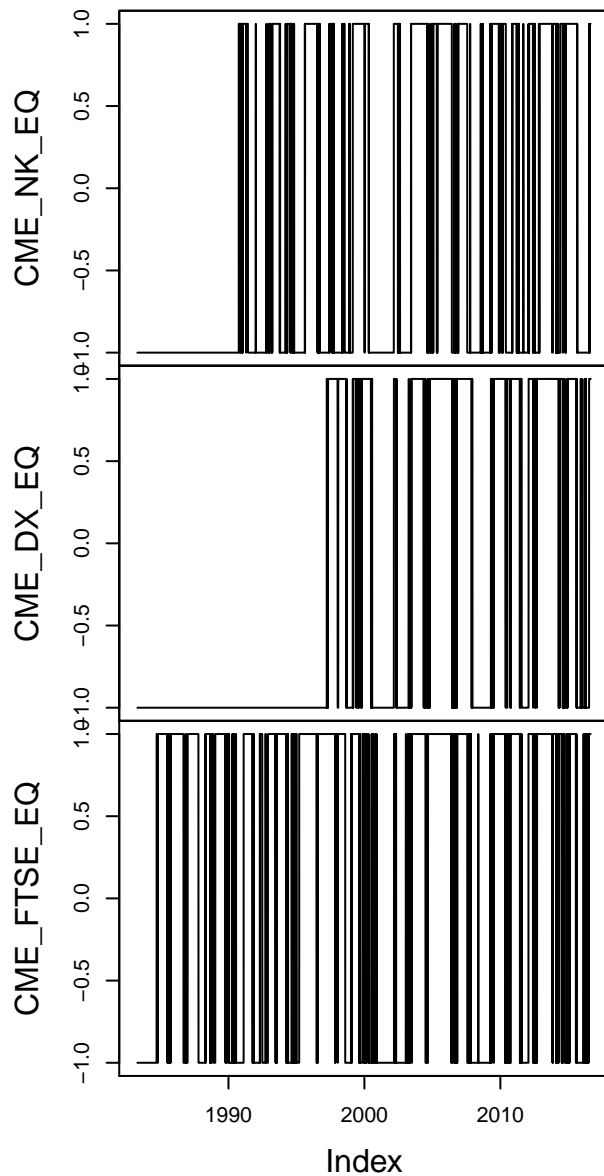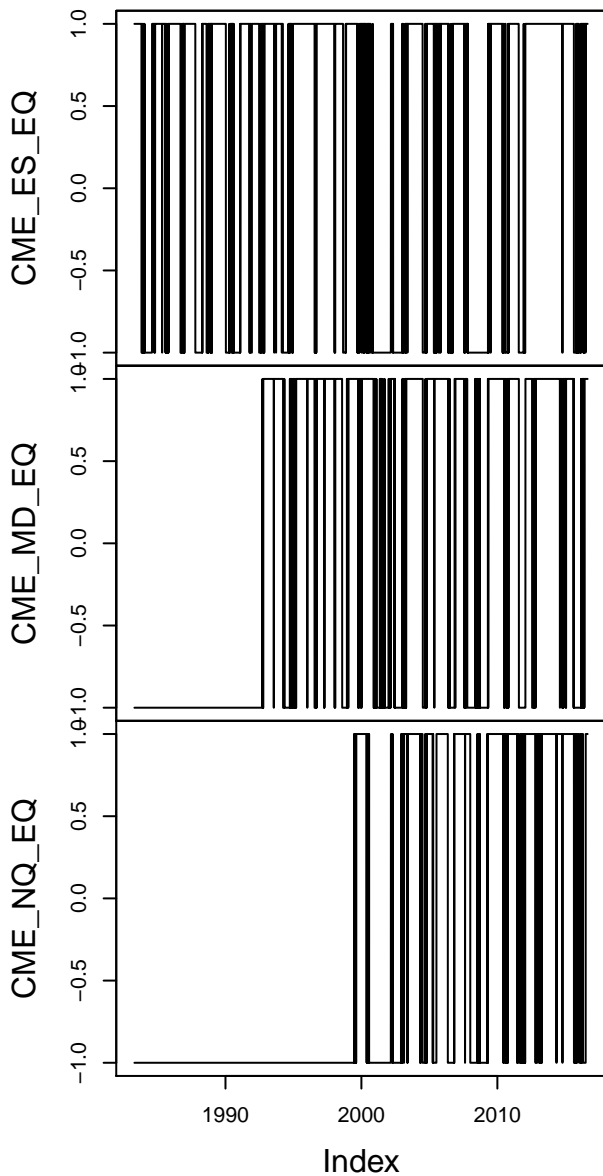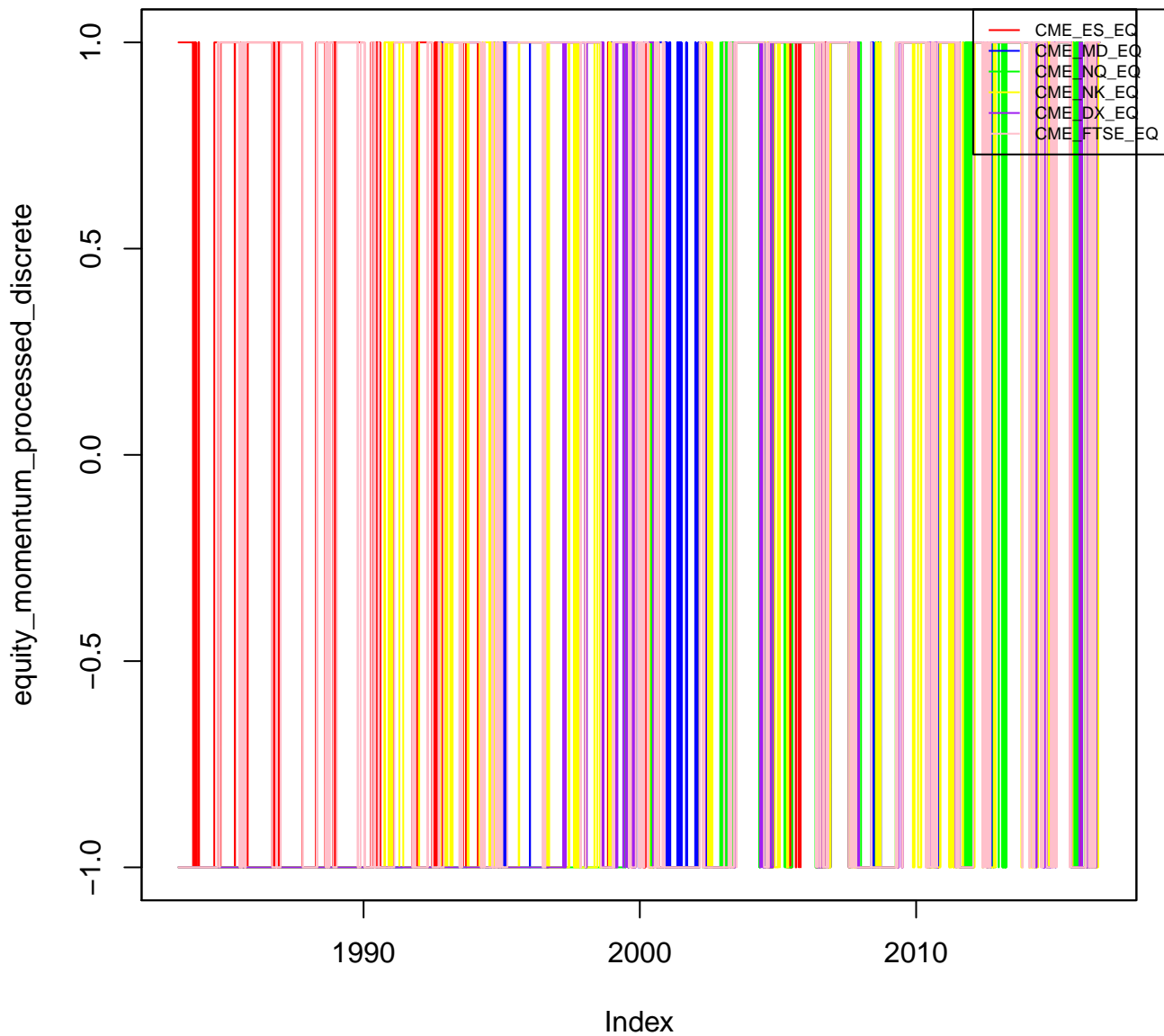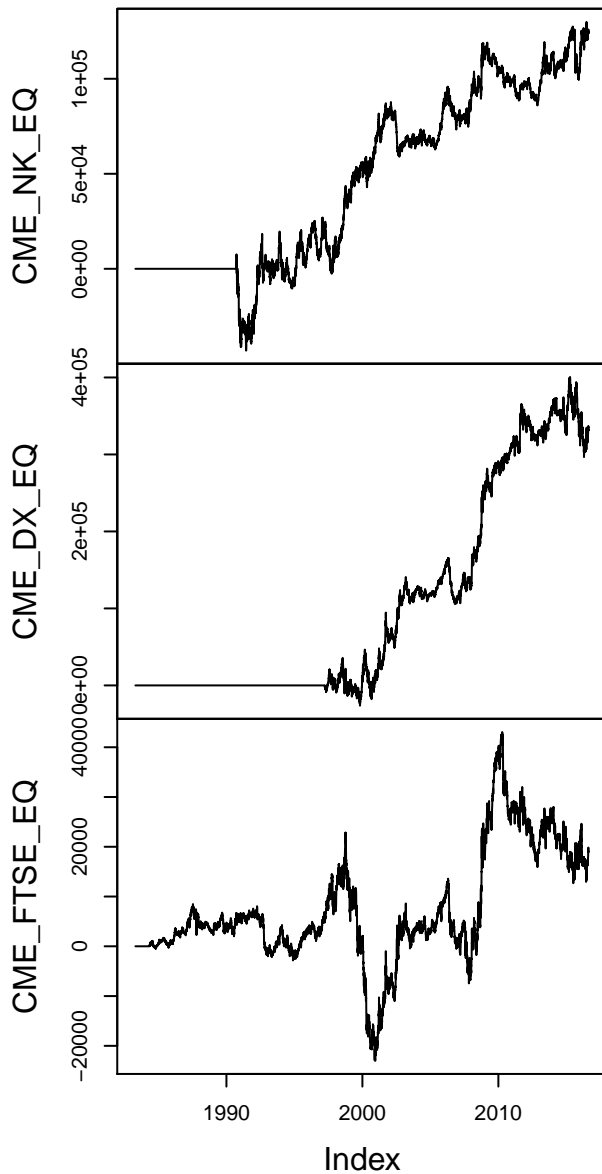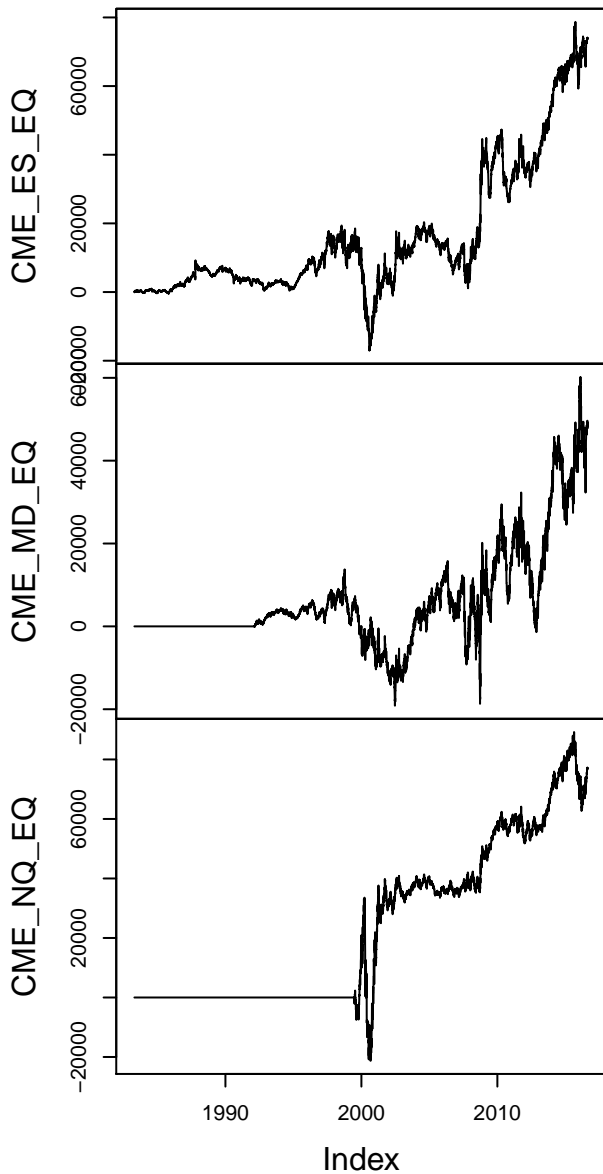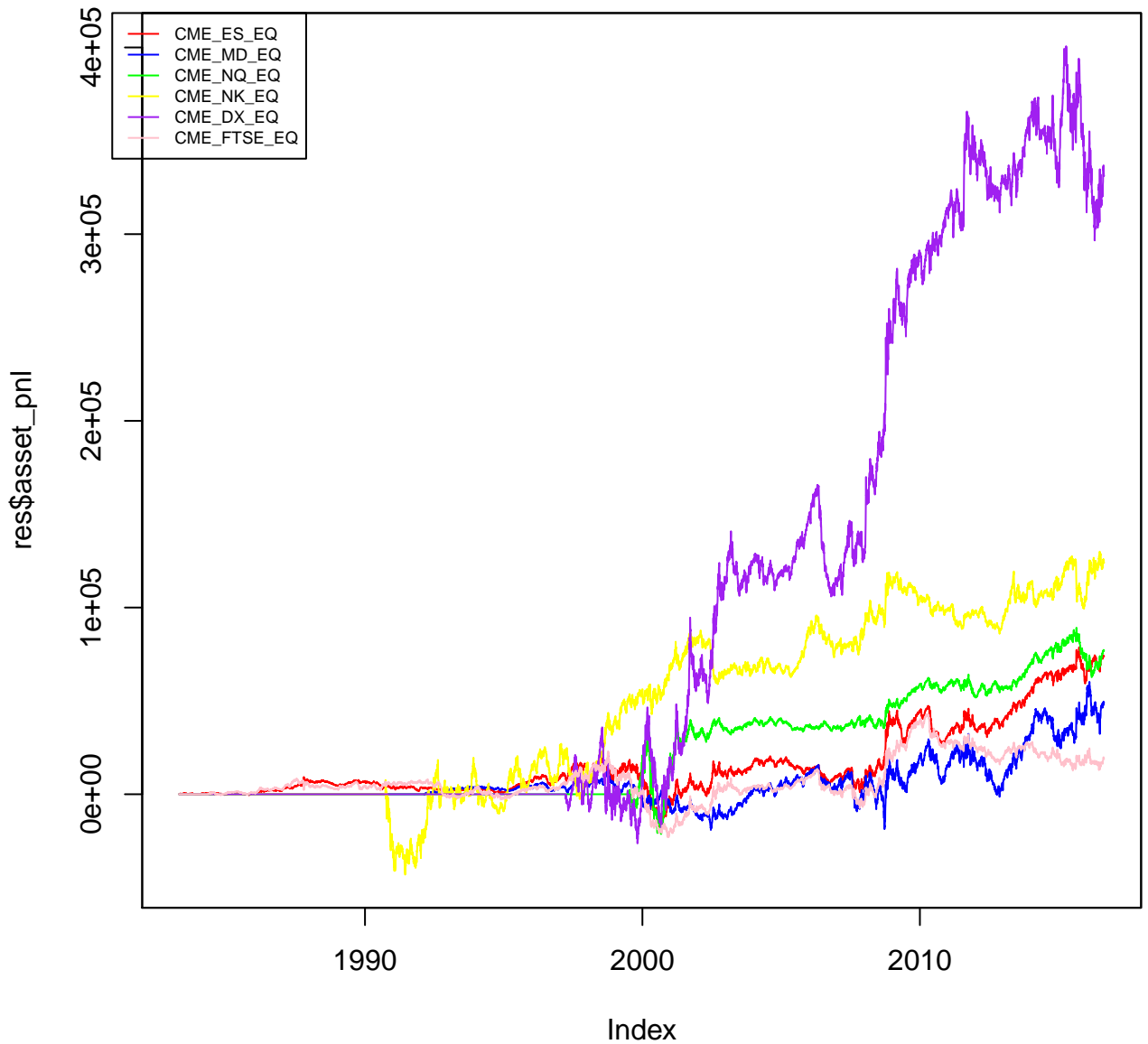**momentum leadlag**

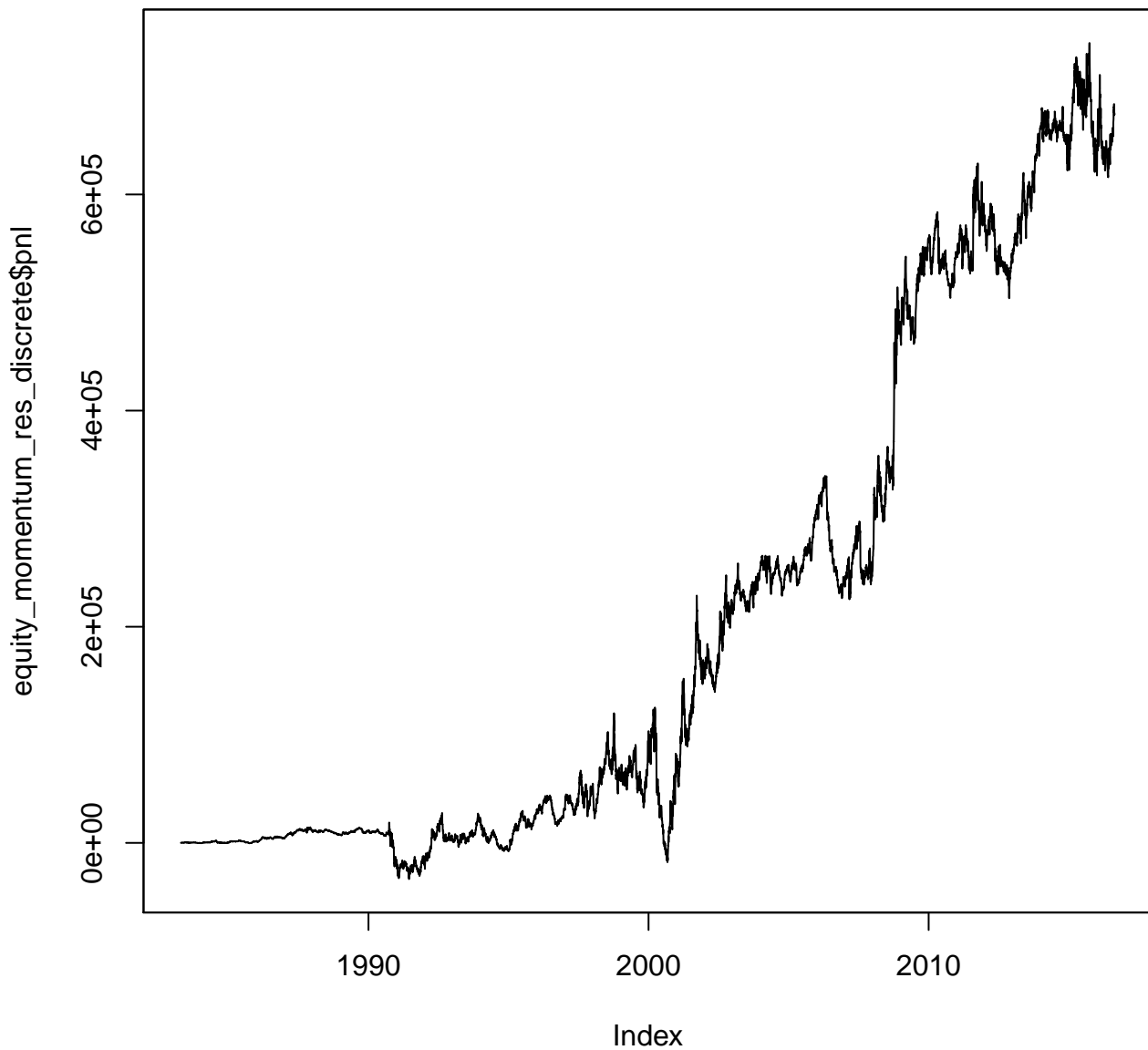**TS Discrete Processed Signal**
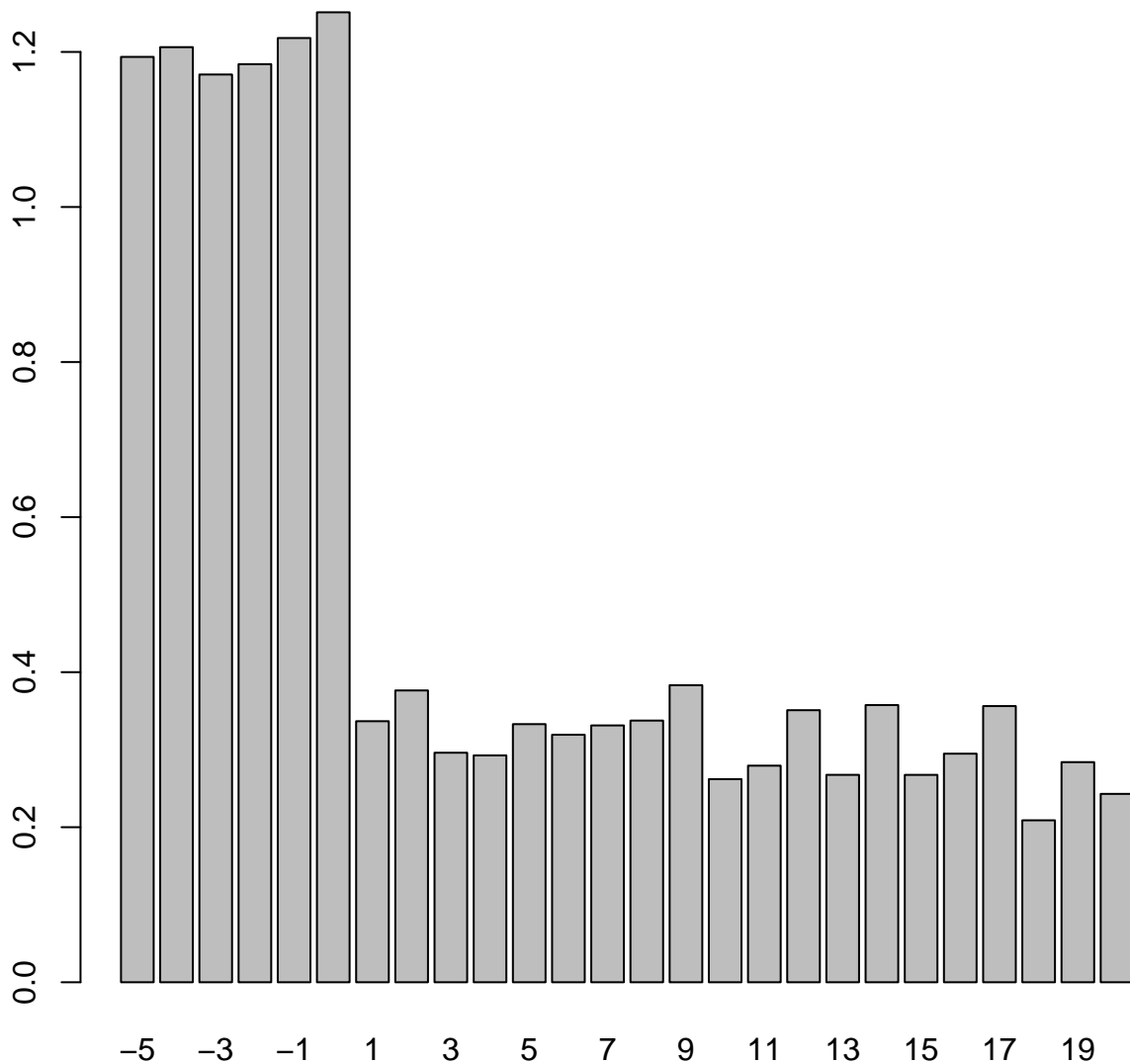
TS Discrete Processed Signal

Asset Performance

Asset Performance

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

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res$asset_pnl

TS Discrete Momentum Equity Performance

TS Discrete Momentum Equity Lead Lag Analysis

ts discrete equity momentum leadlag