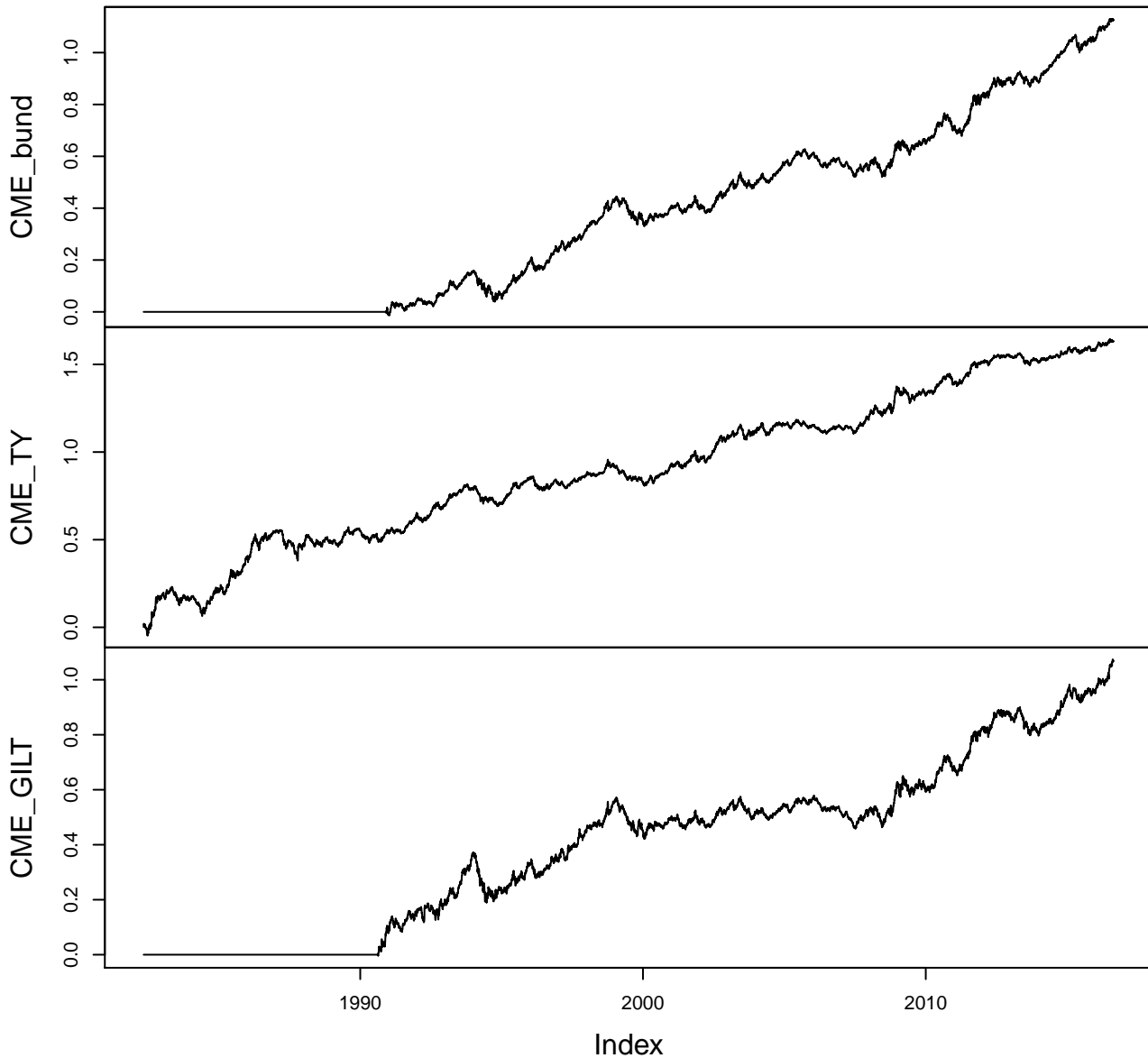
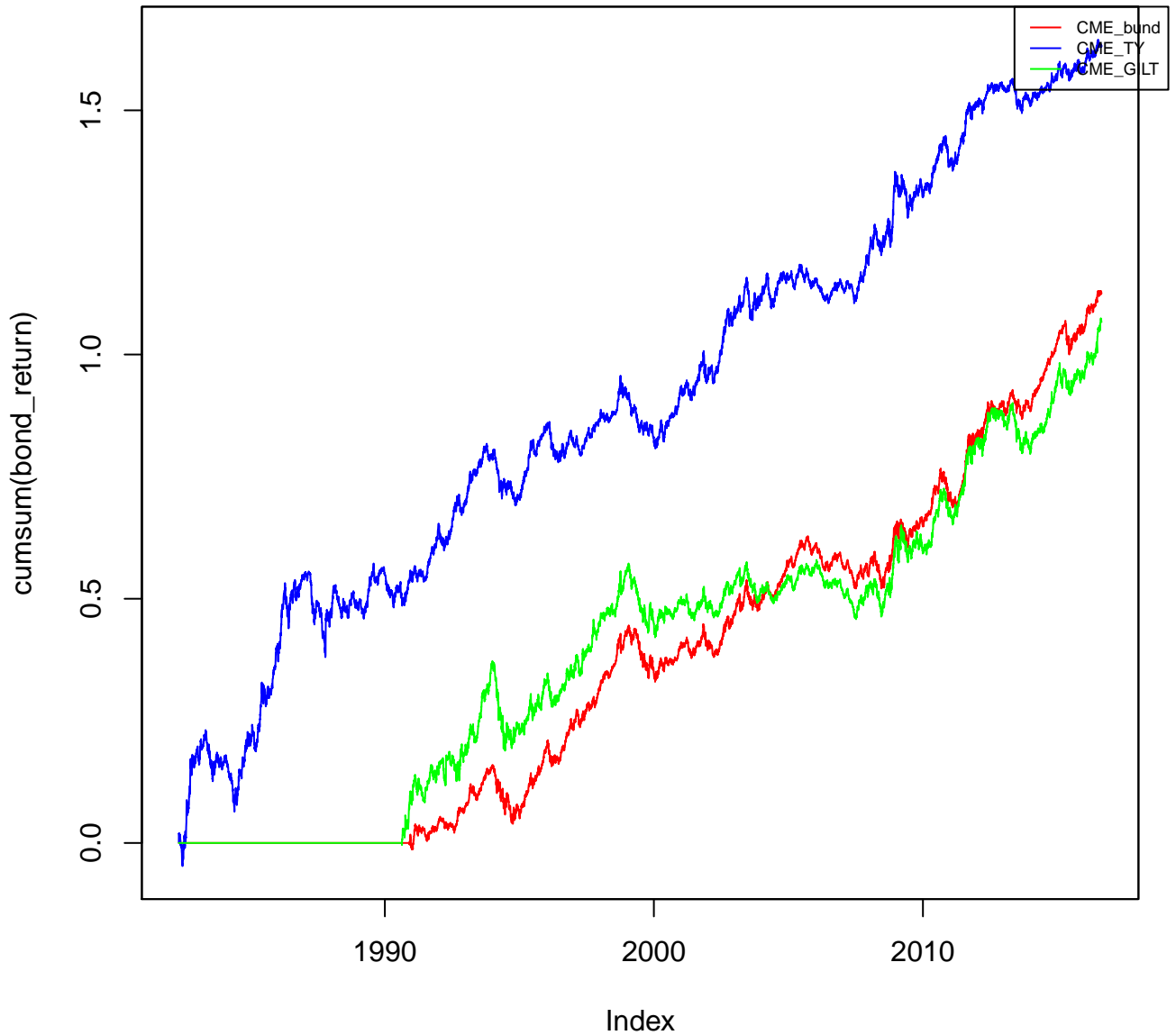


bond prices



Bond Prices

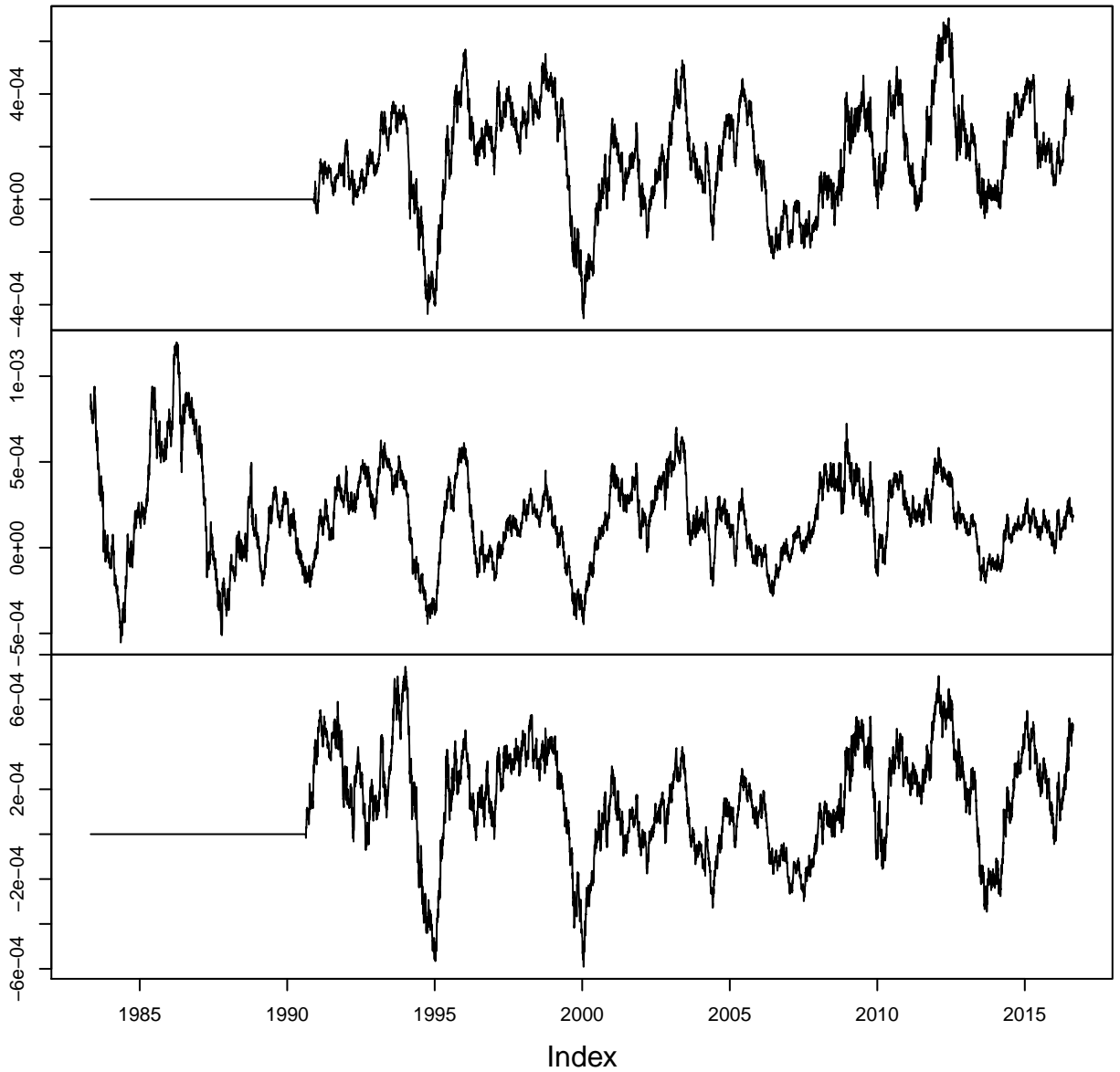


Momentum Raw Signal

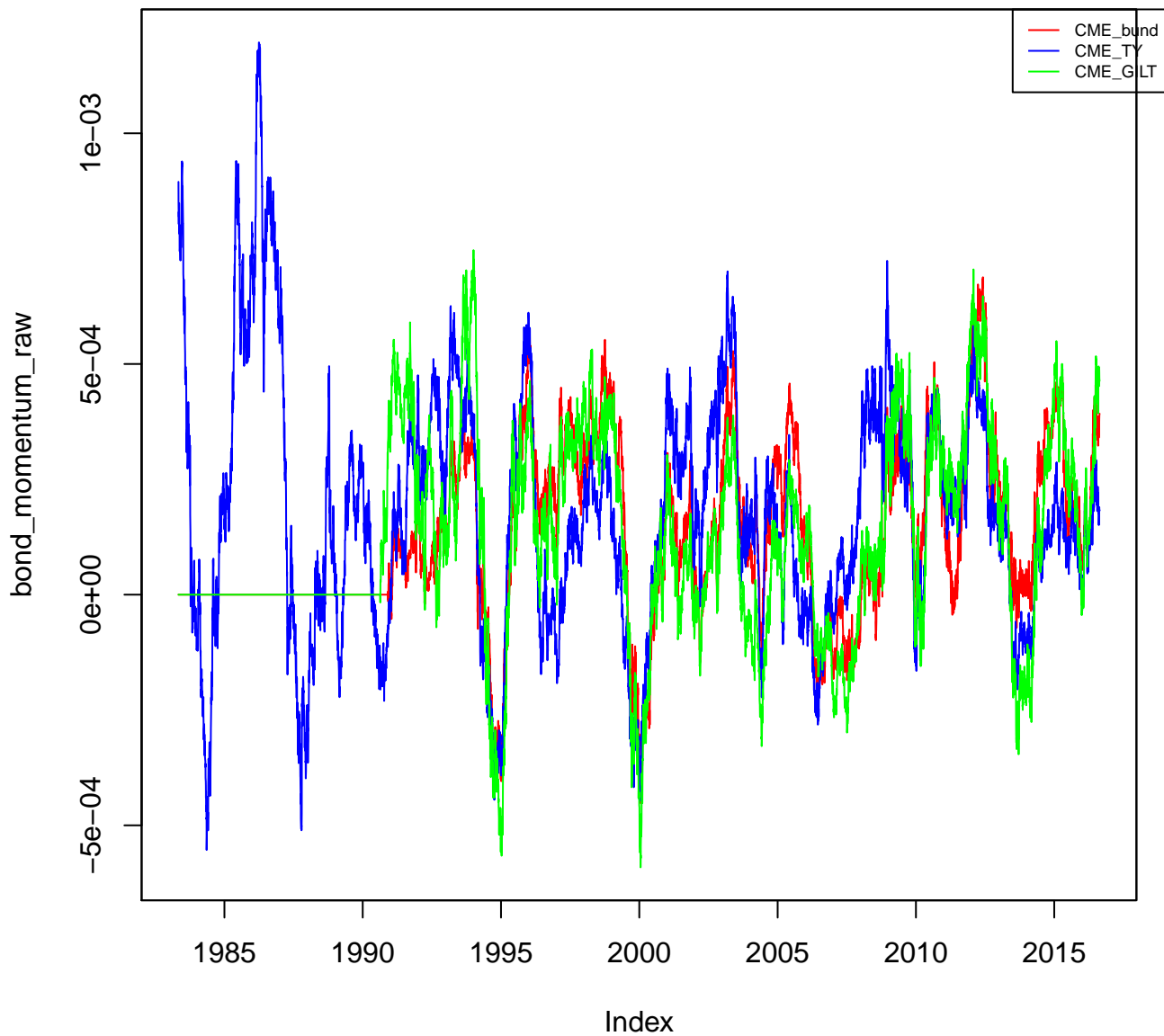
CME_bund

CME_TY

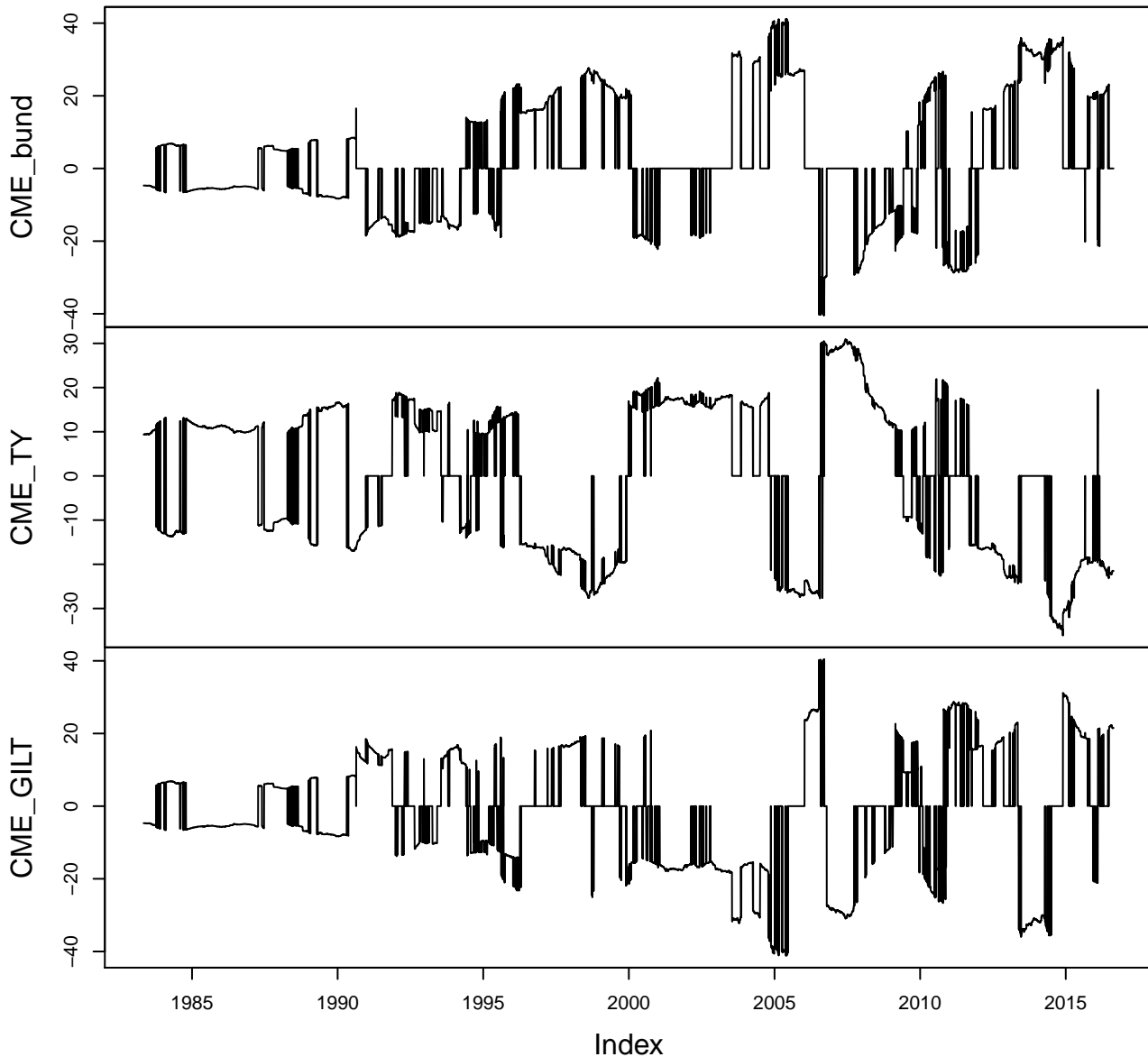
CME_GILT



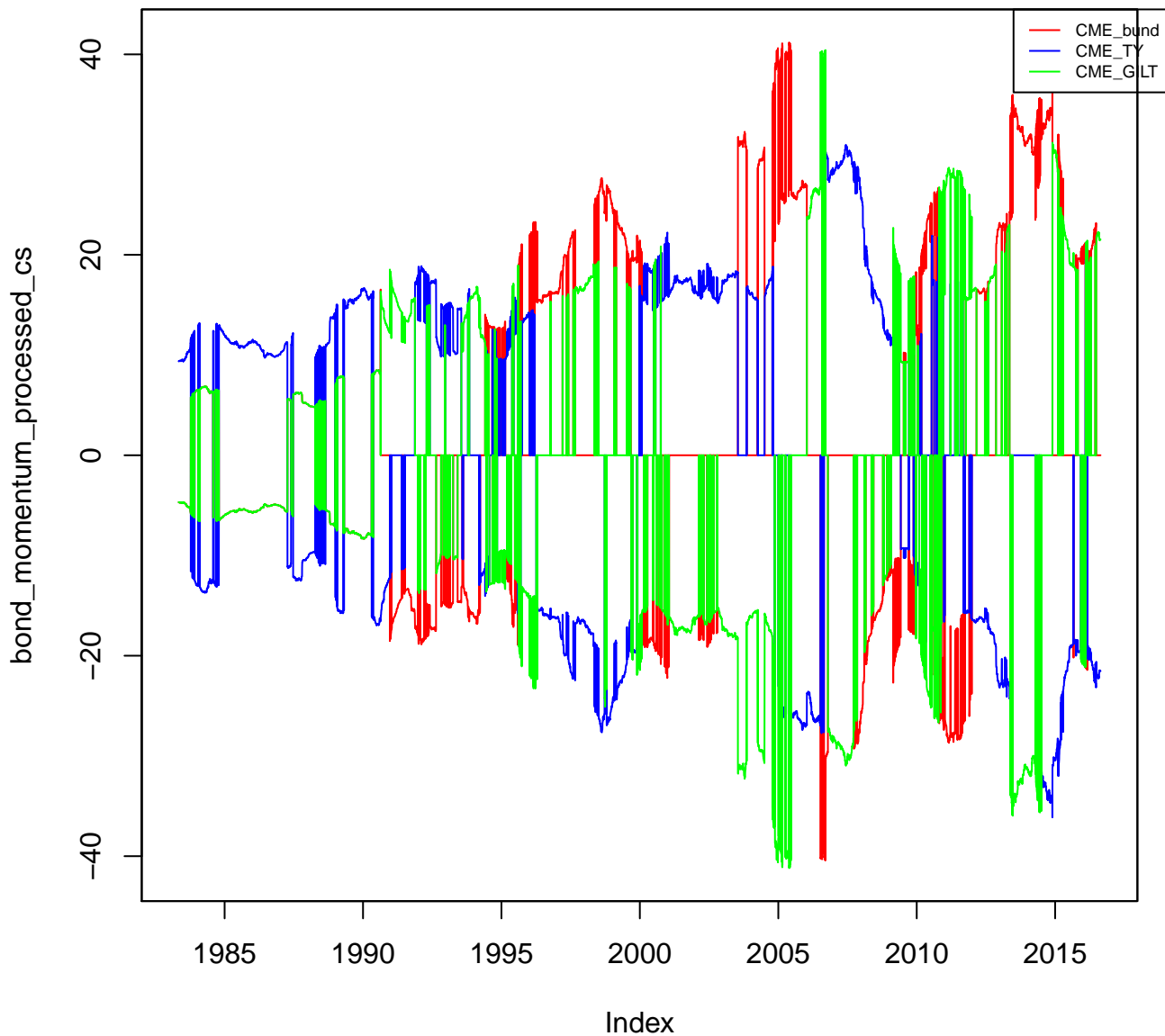
Momentum Raw Signal



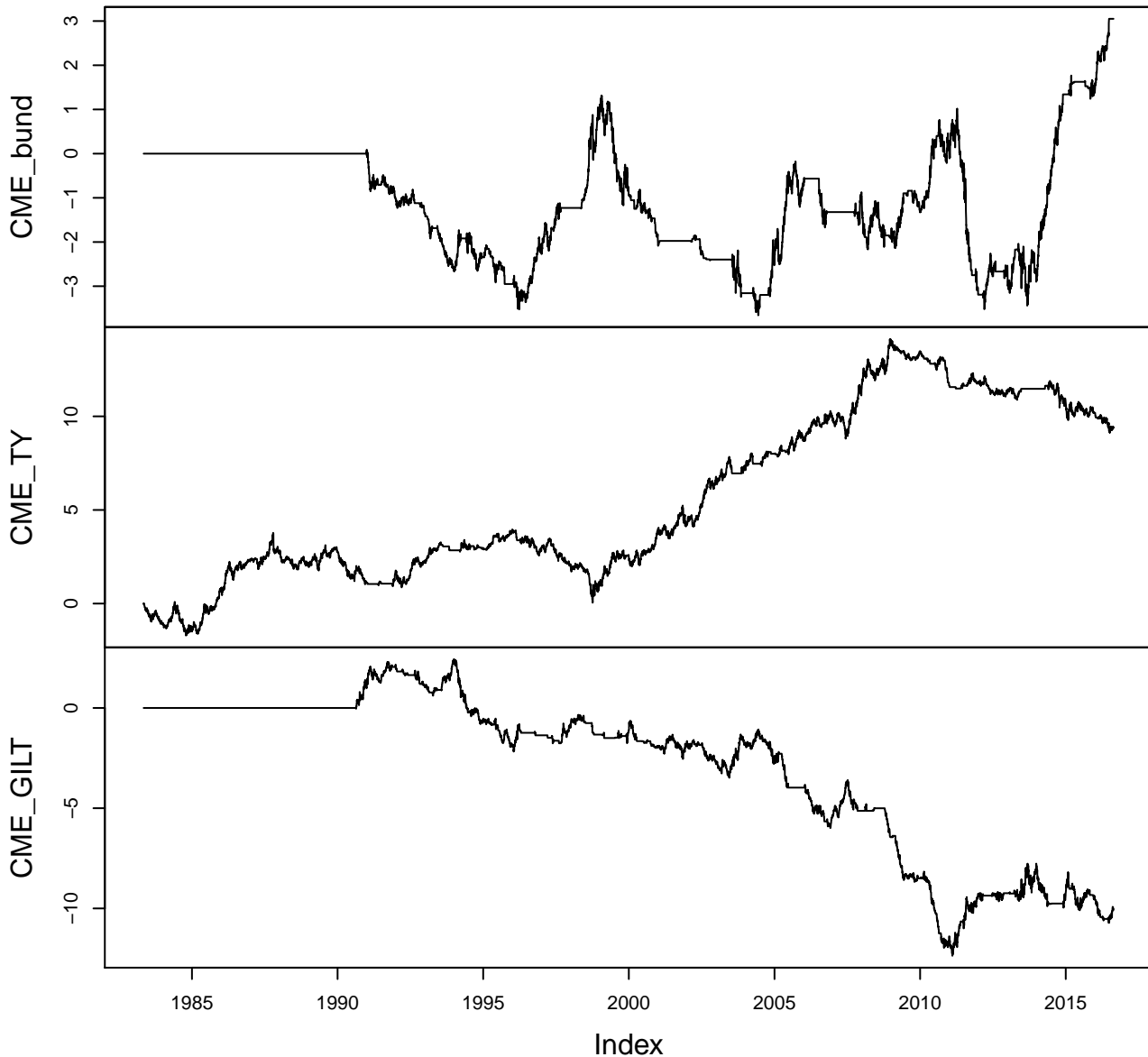
CS Momentum Processed Signal



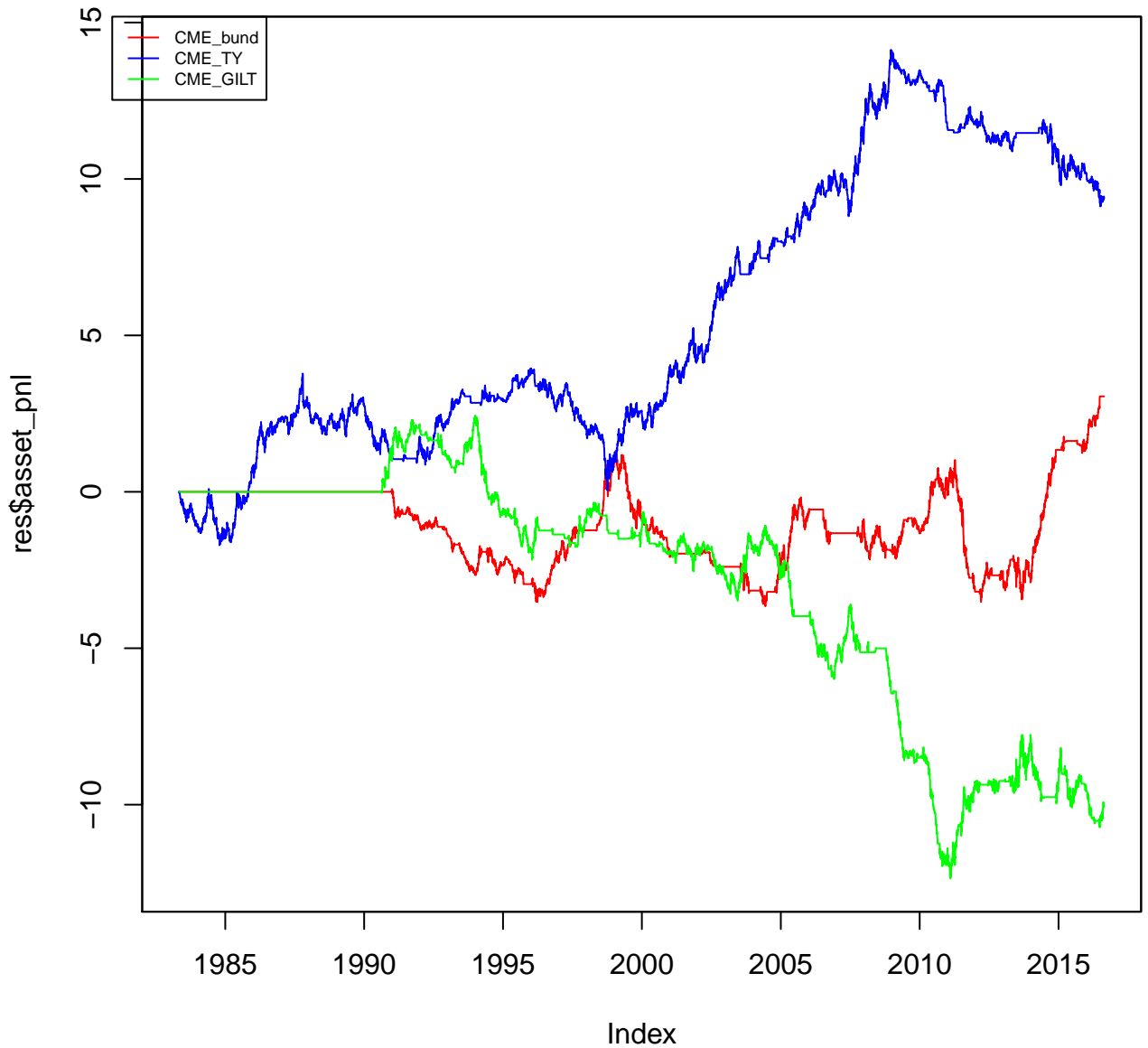
CS Momentum Processed Signal



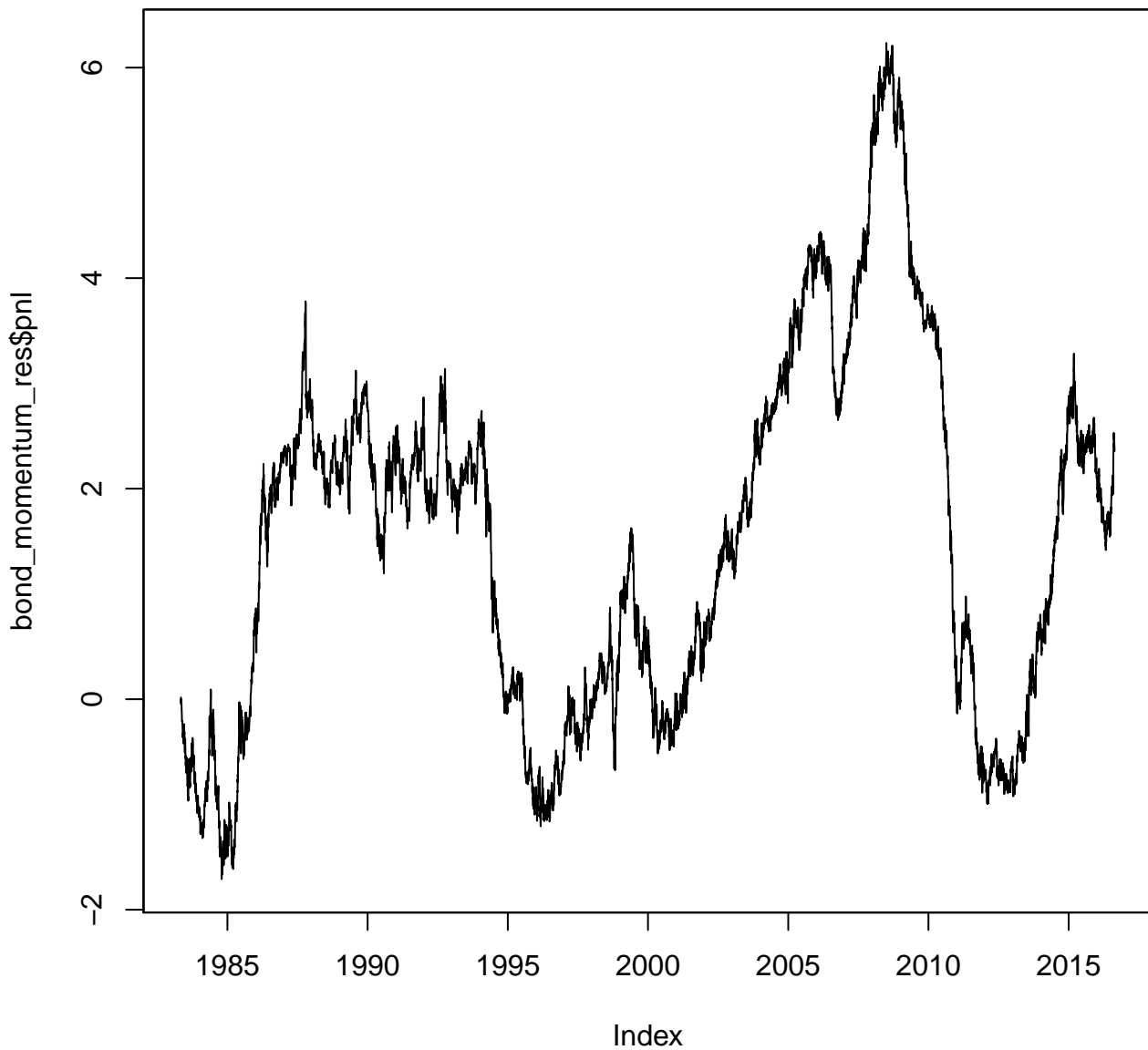
Asset Performance



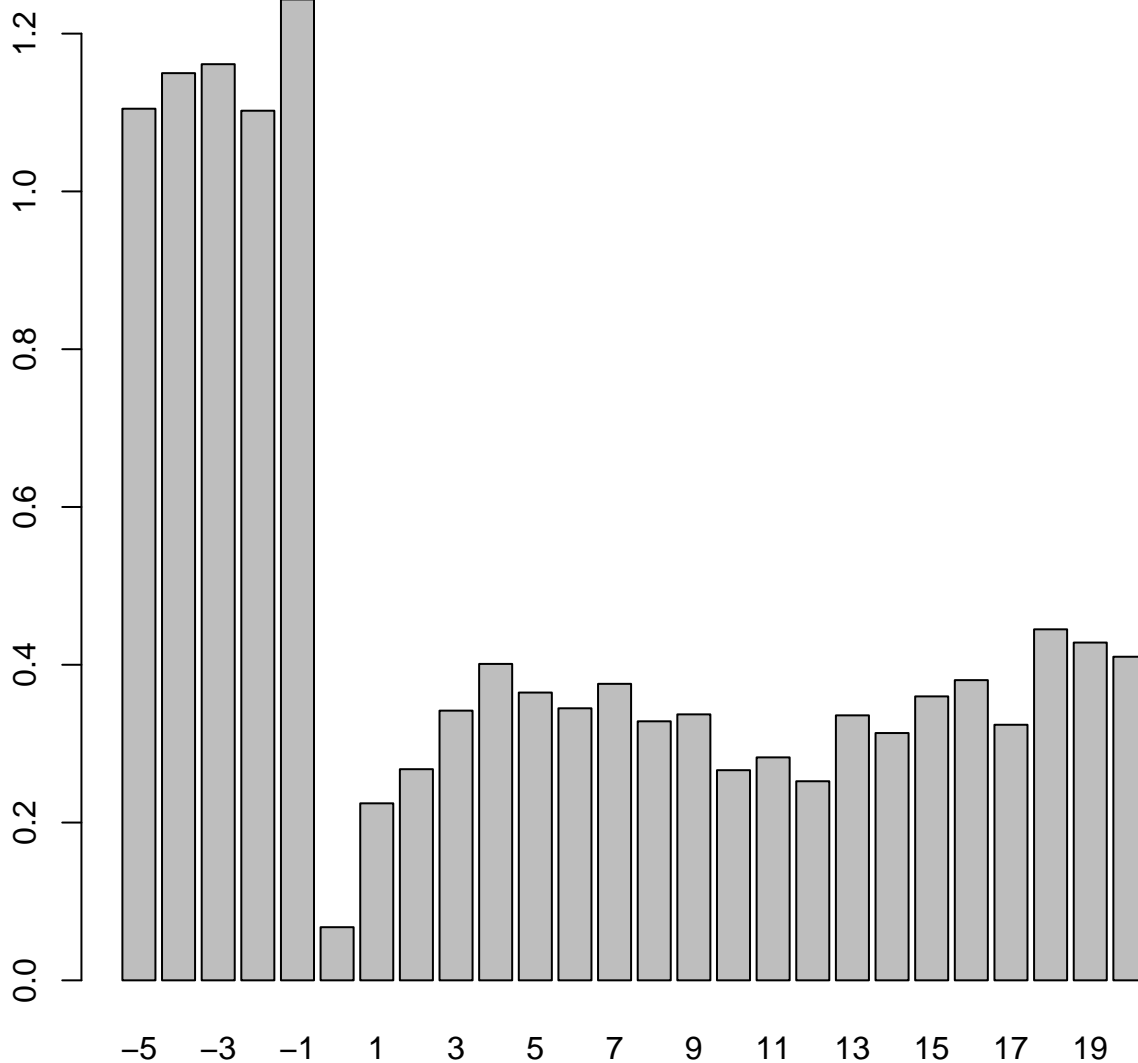
Asset Performance



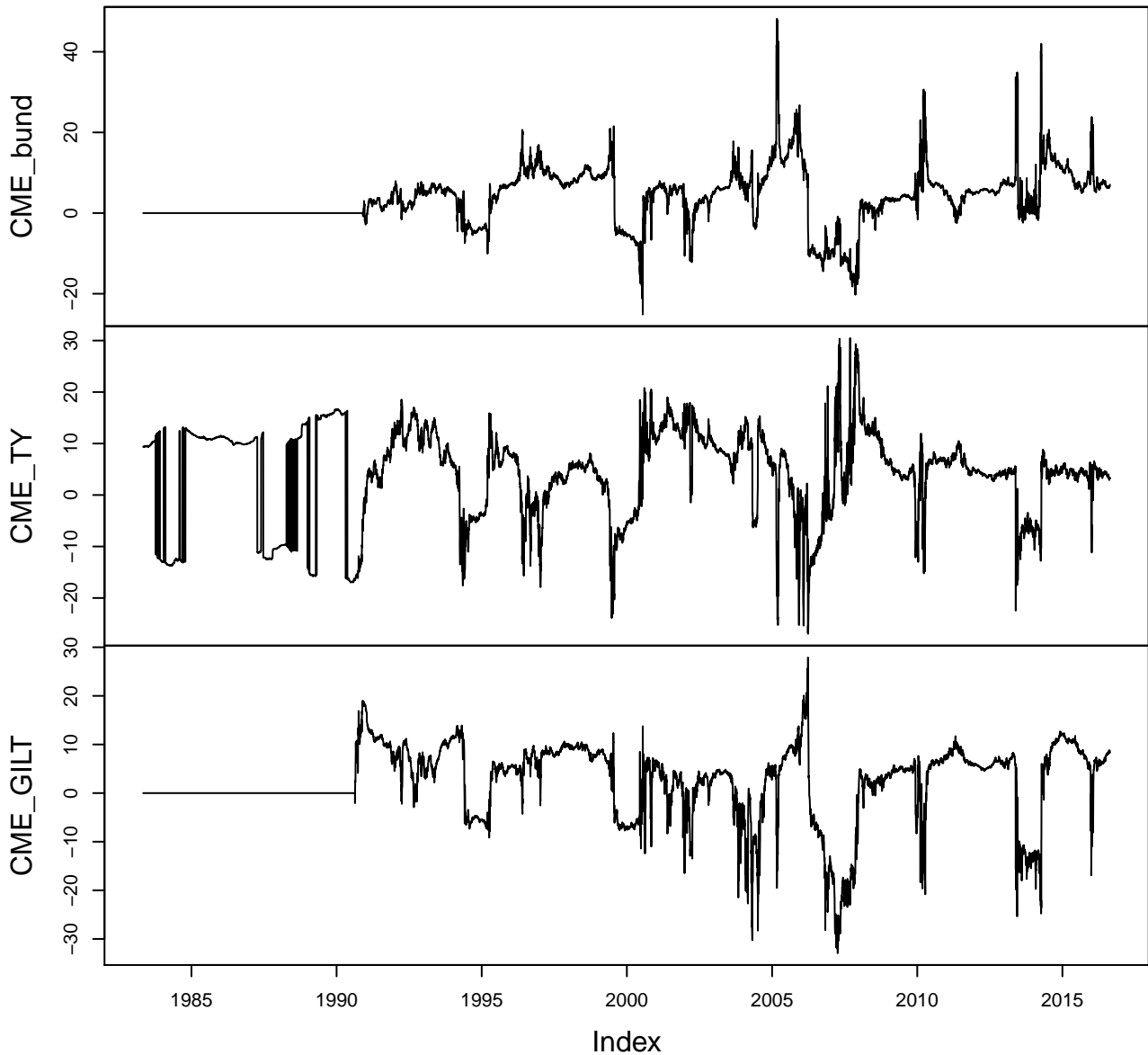
CS Momentum Bond Performance



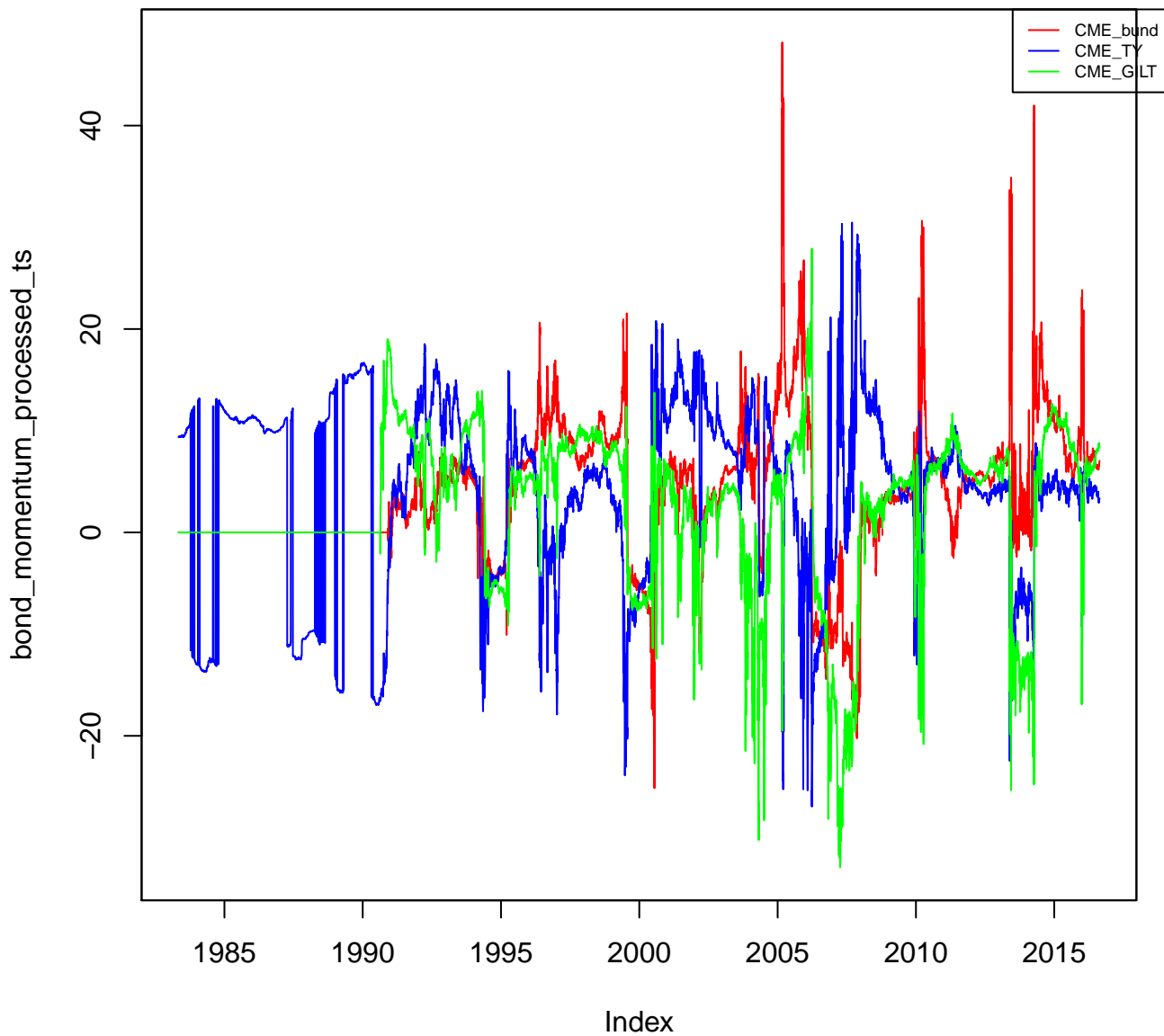
CS Momentum Bond Lead Lag Analysis



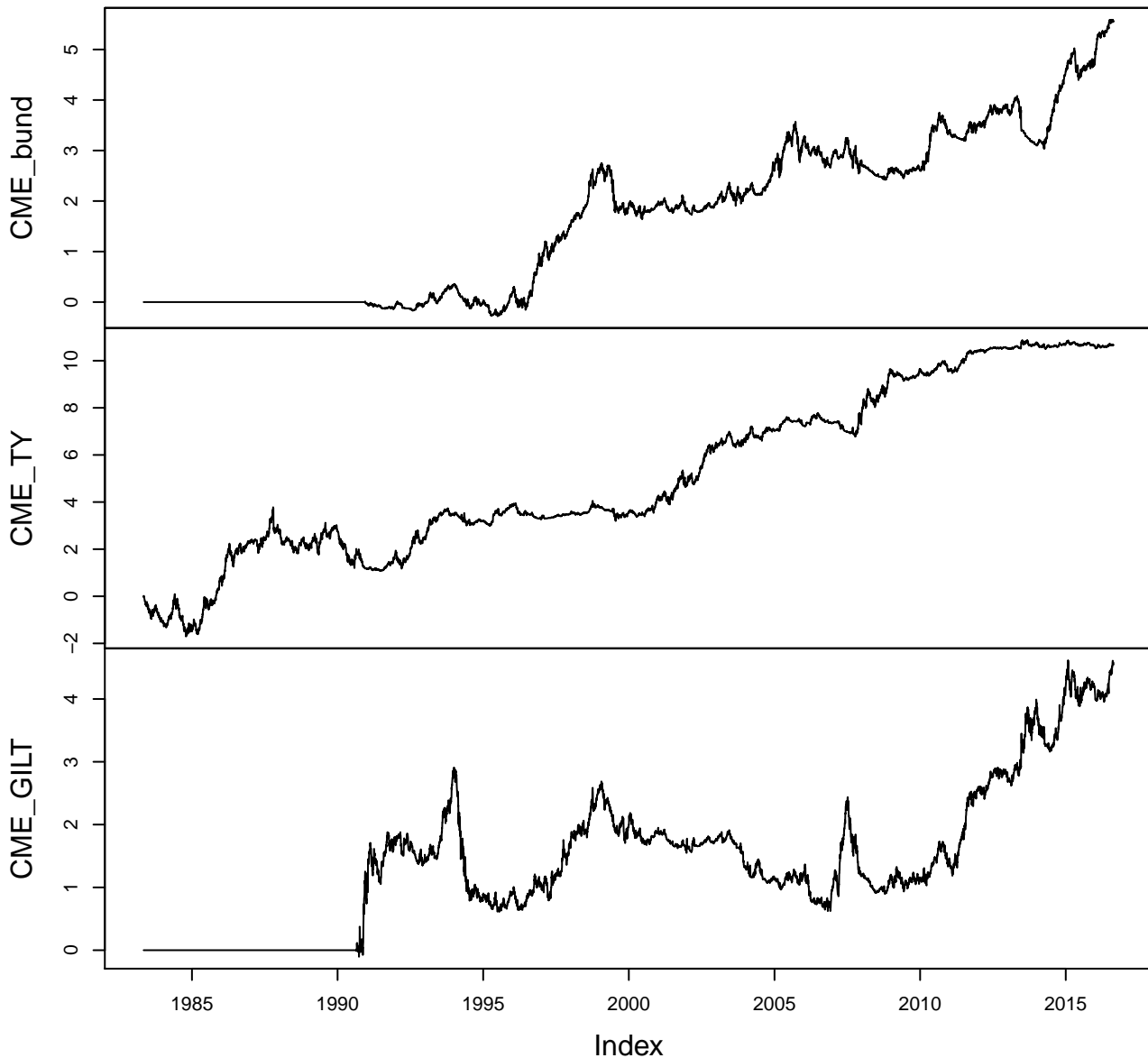
TS Momentum Processed Signal



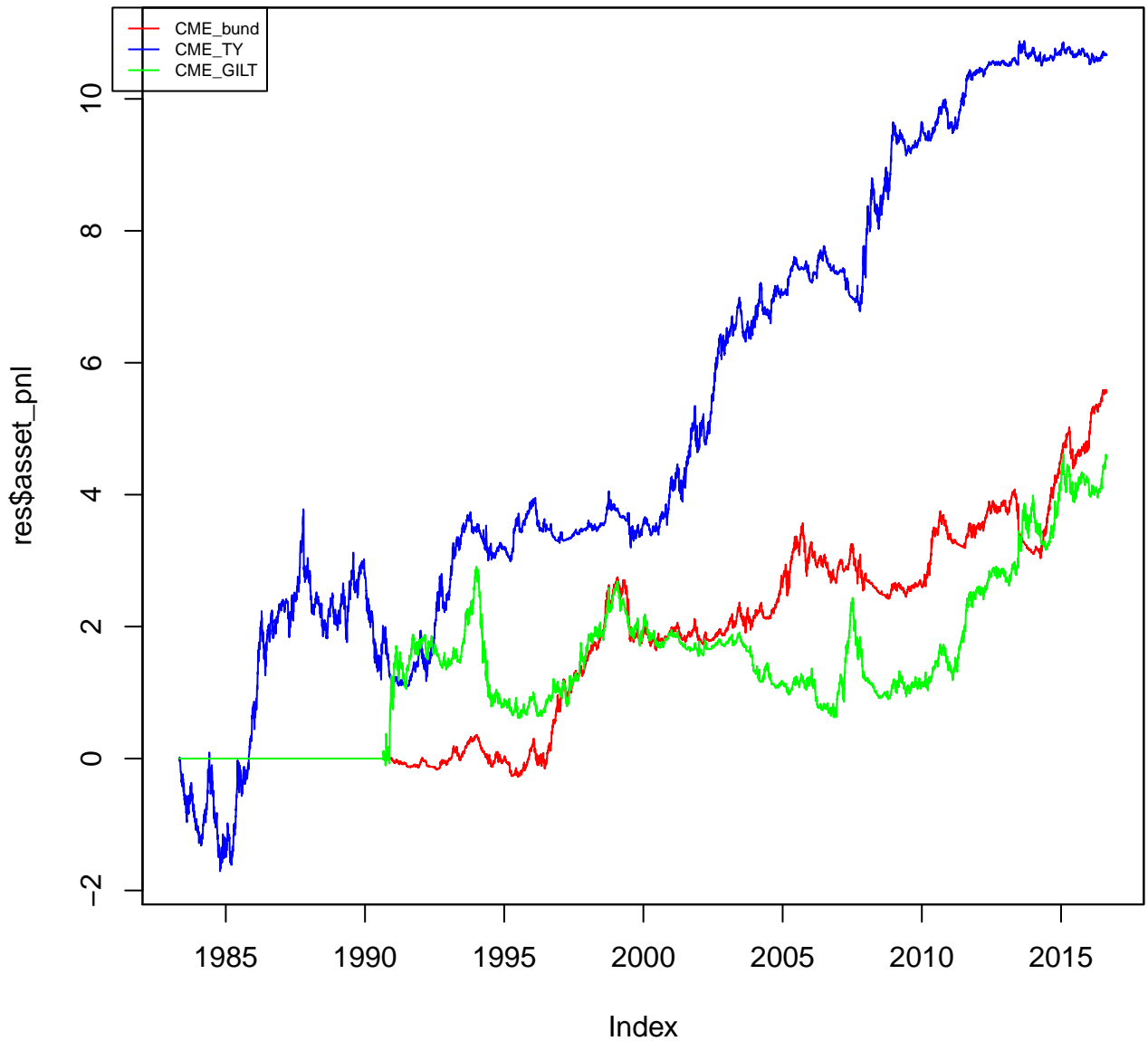
TS Momentum Processed Signal



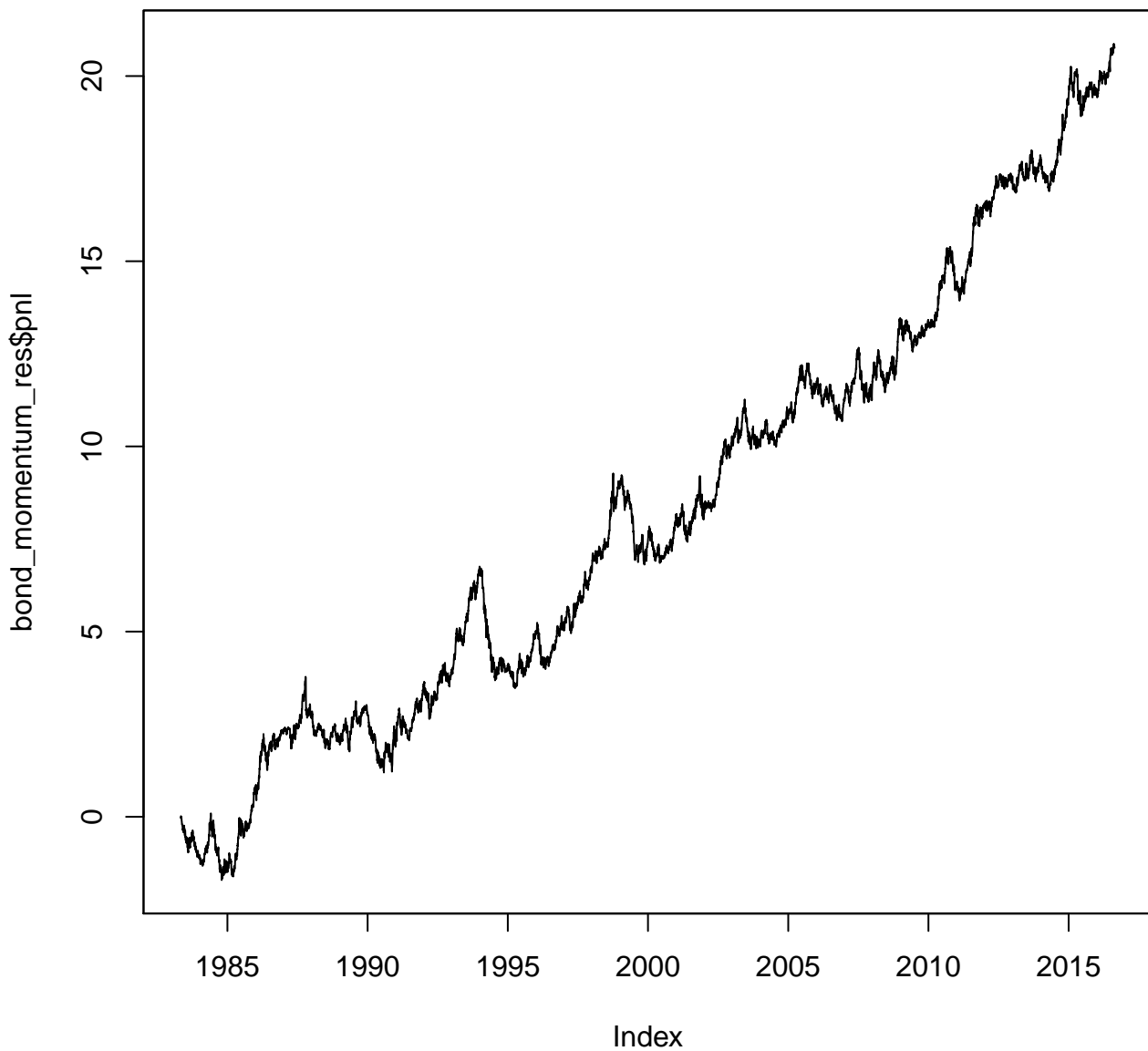
Asset Performance



Asset Performance



TS Momentum Bond Performance



TS Momentum Bond Lead Lag Analysis

