

# bond prices

CME\_bund

1.0  
0.8  
0.6  
0.4  
0.2  
0.0

CME\_TY

1.5  
1.0  
0.5  
0.0

CME\_GILT

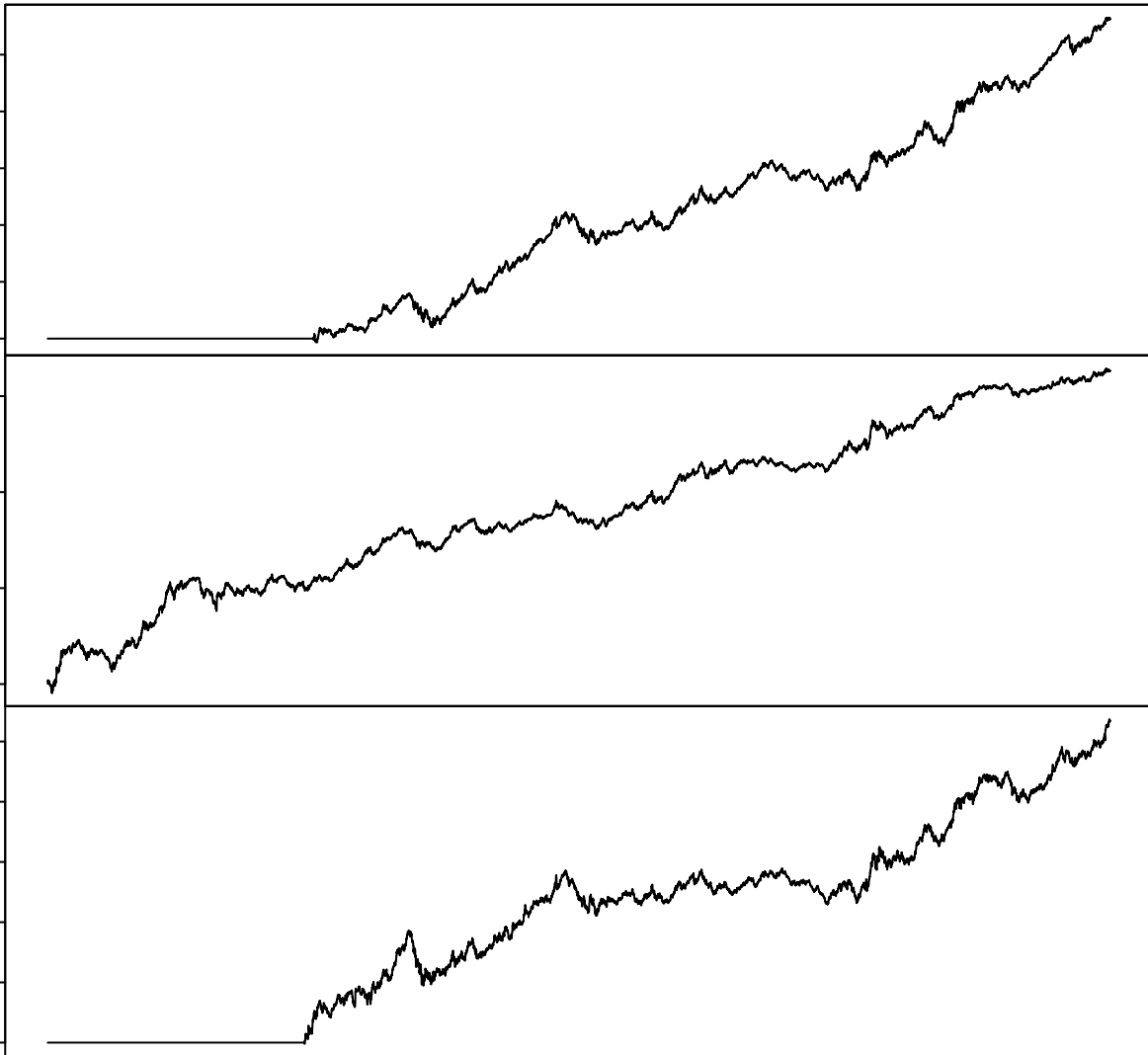
1.0  
0.8  
0.6  
0.4  
0.2  
0.0

1990

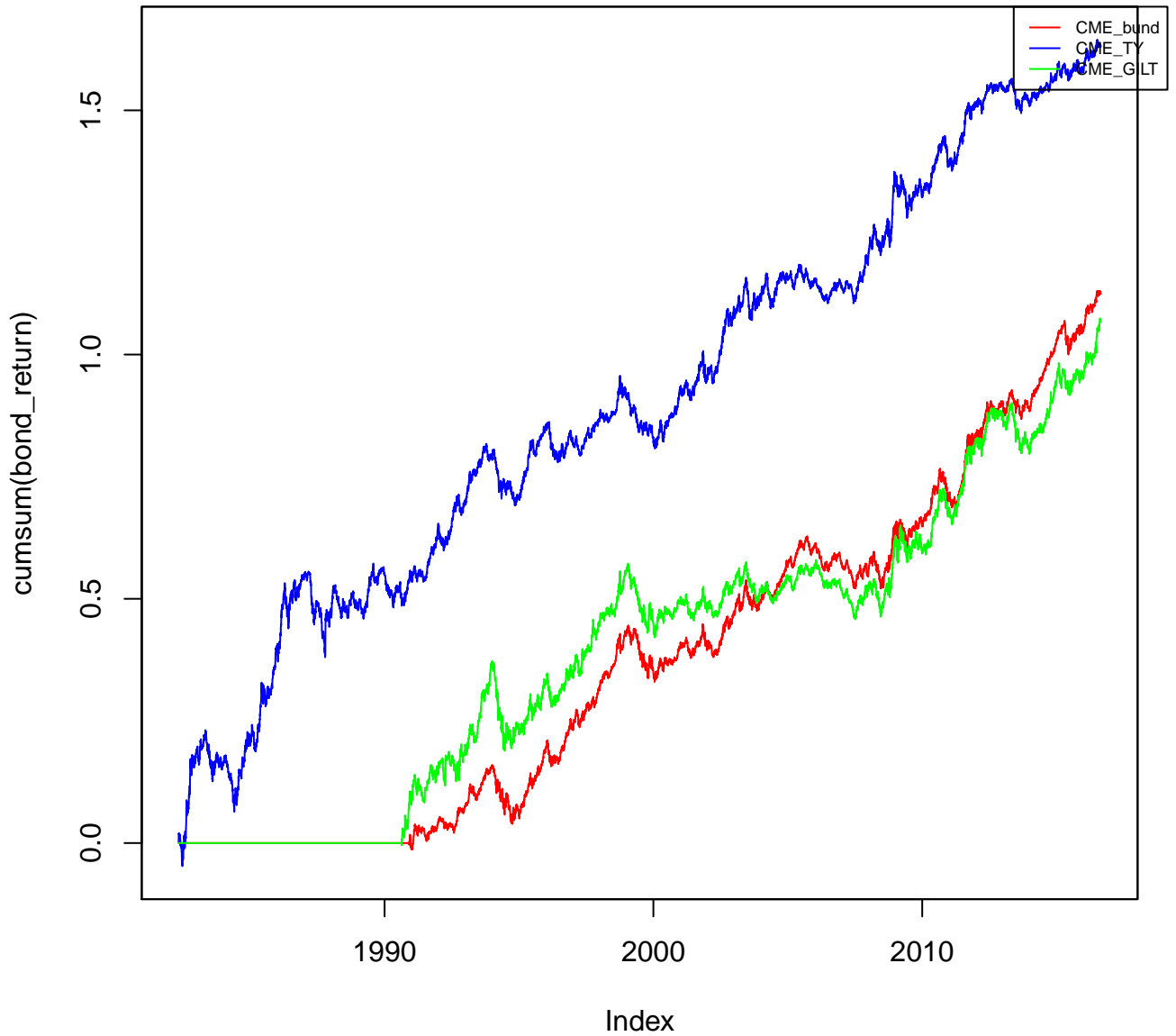
2000

2010

Index



# Bond Prices



# Momentum Raw Signal

CME\_bund

0.0010  
0.0000  
-0.0010

CME\_TY

0.002  
0.001  
0.000  
-0.001

CME\_GILT

0.001  
0.000  
-0.001  
-0.002

Index

1985

1990

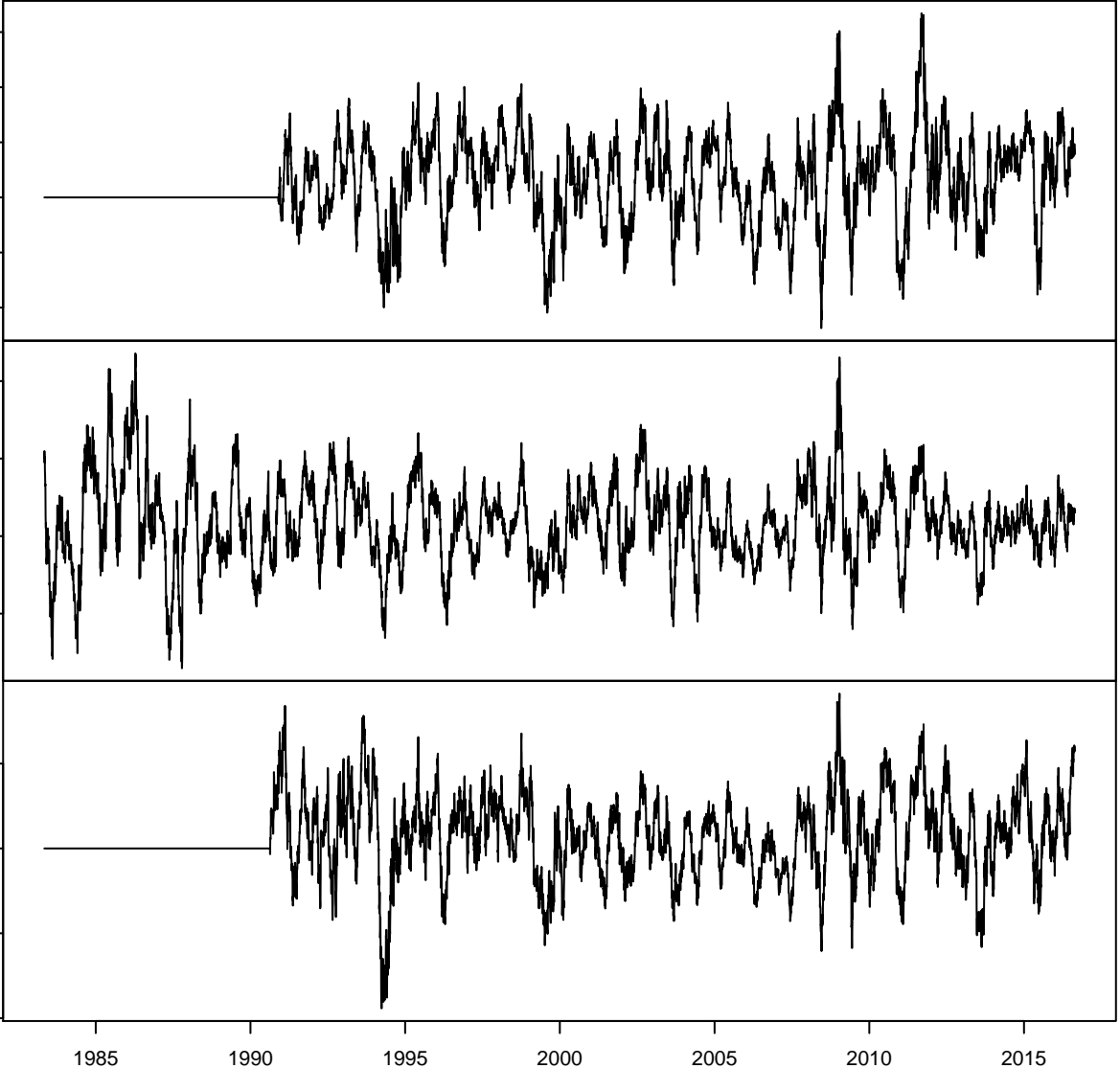
1995

2000

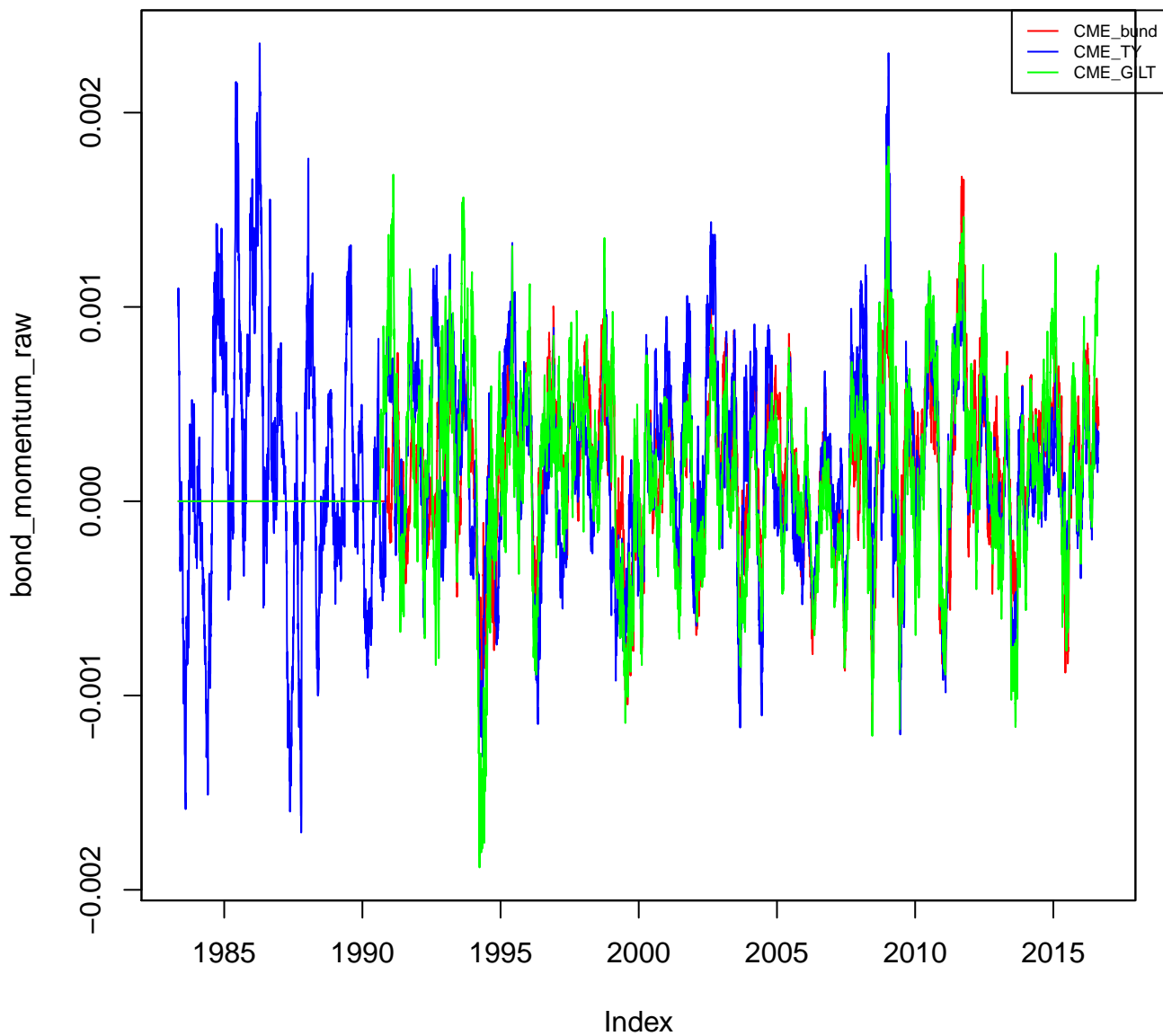
2005

2010

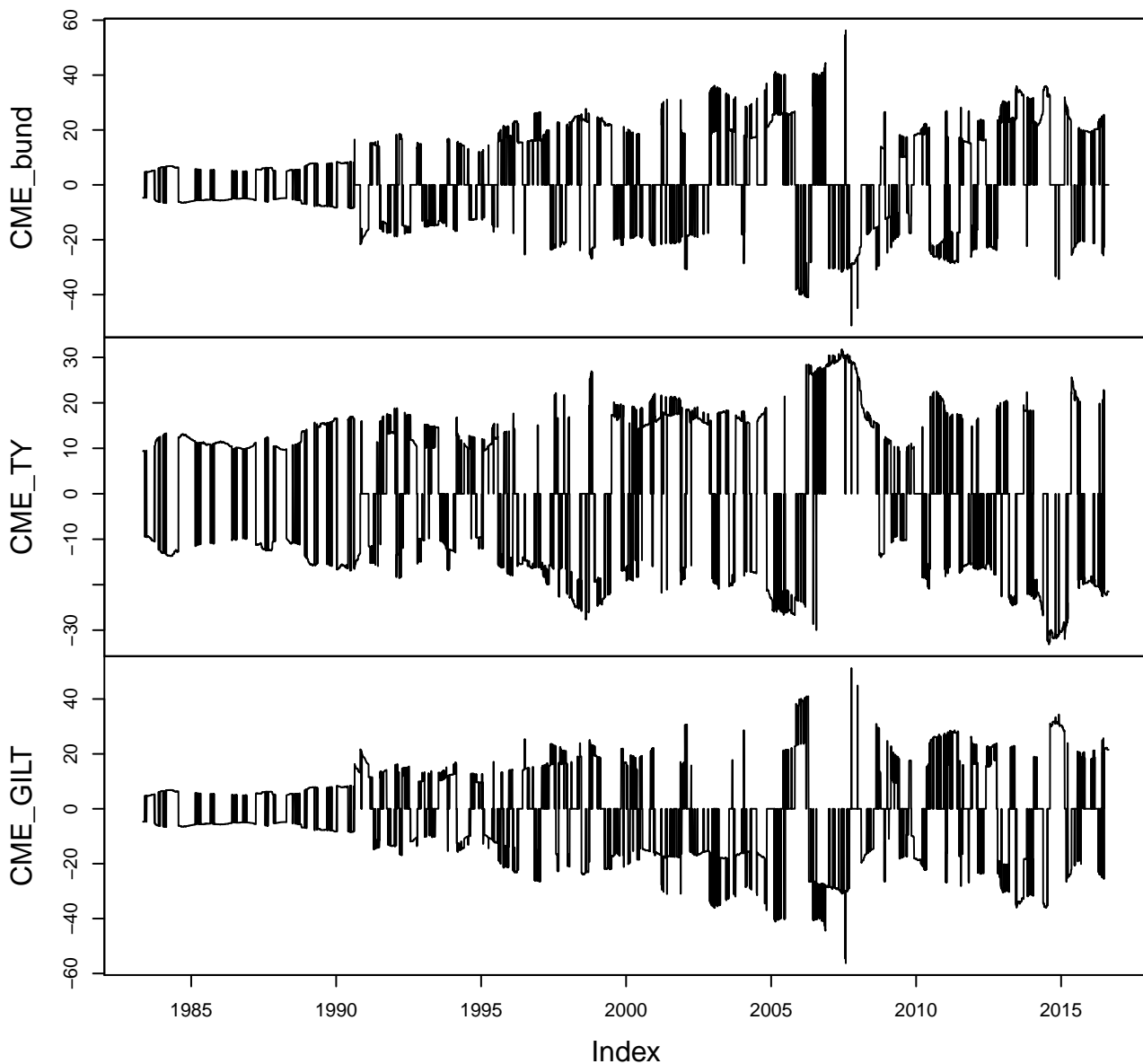
2015



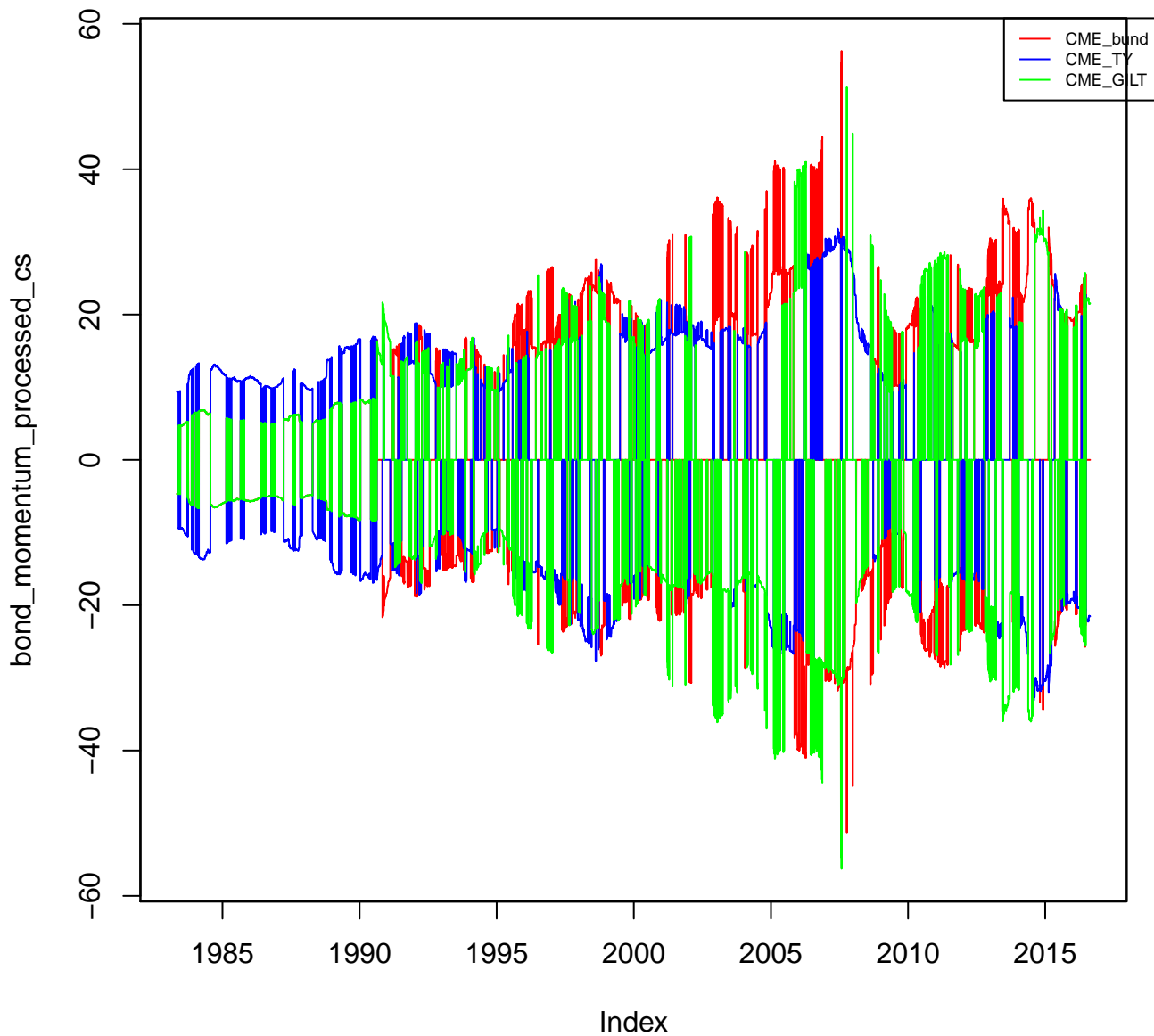
# Momentum Raw Signal



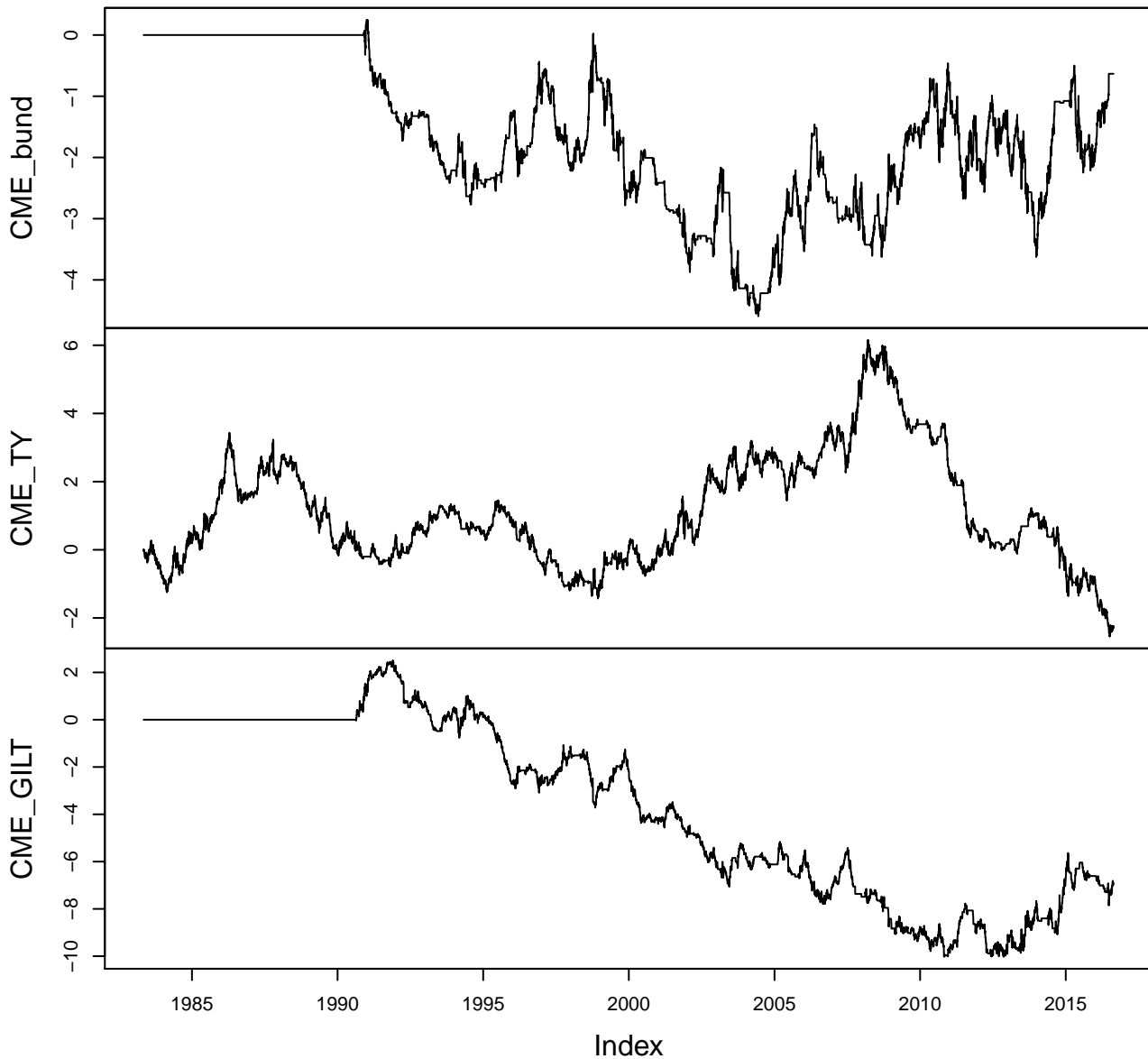
# CS Momentum Processed Signal



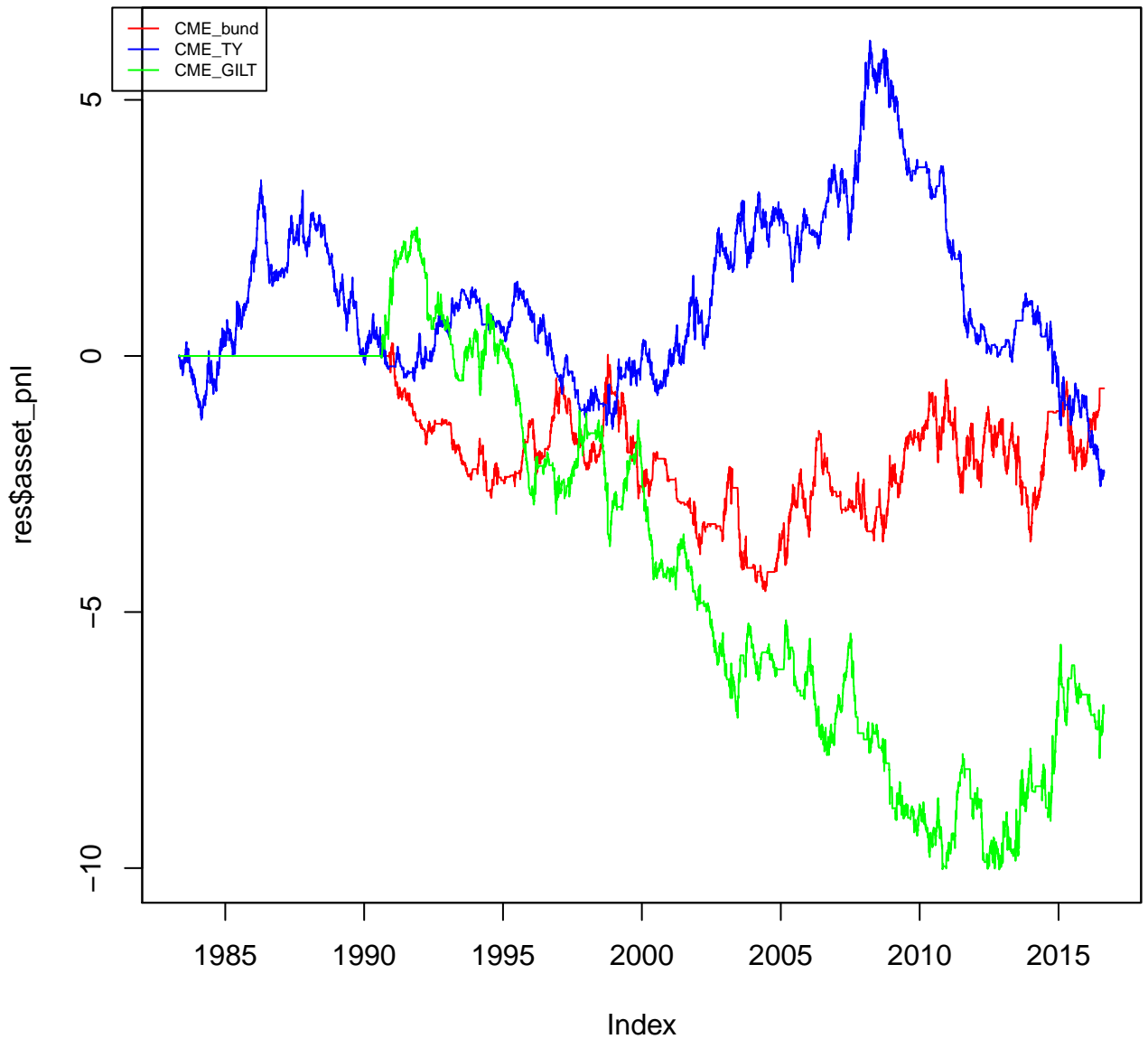
# CS Momentum Processed Signal



# Asset Performance

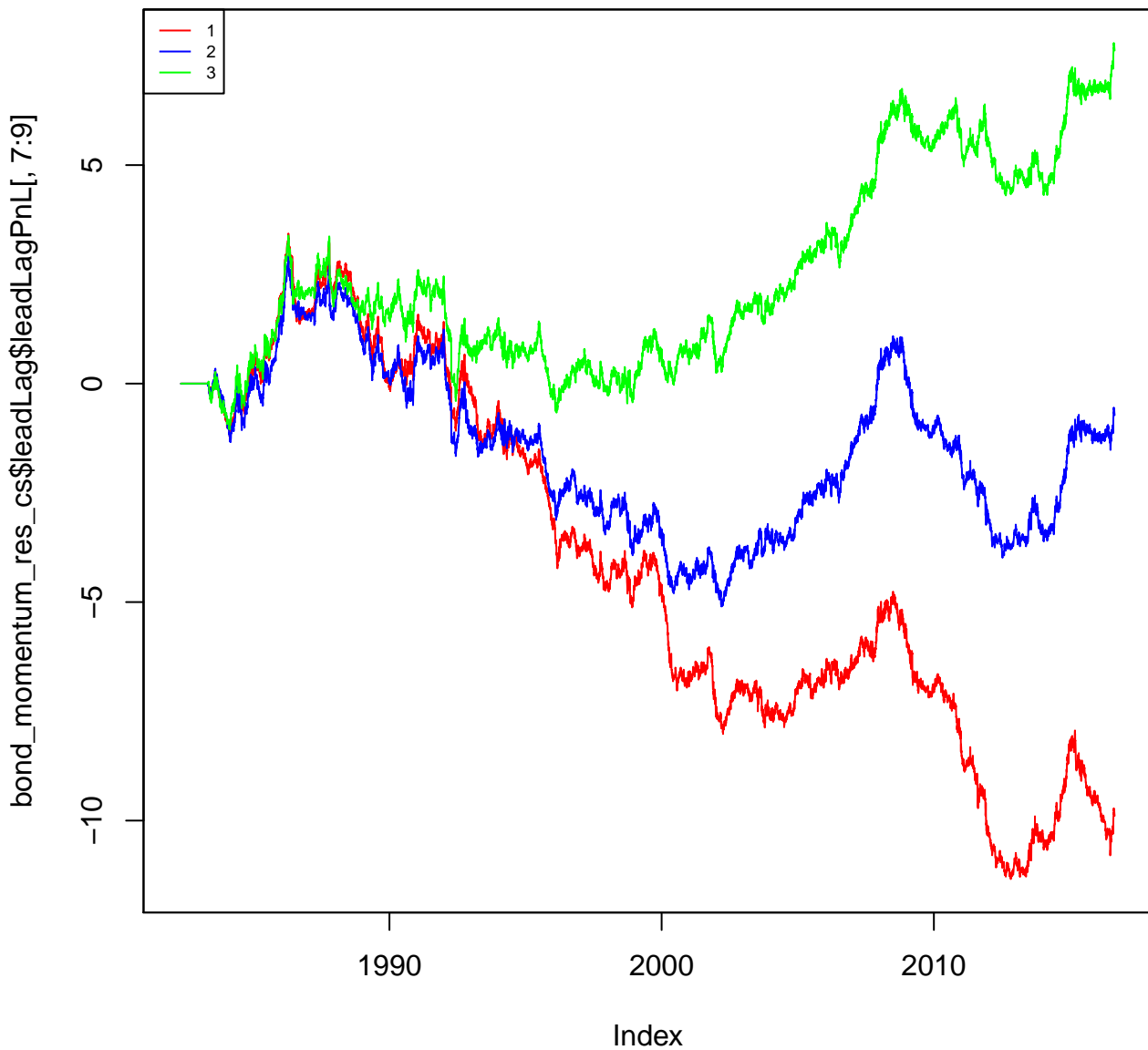


# Asset Performance

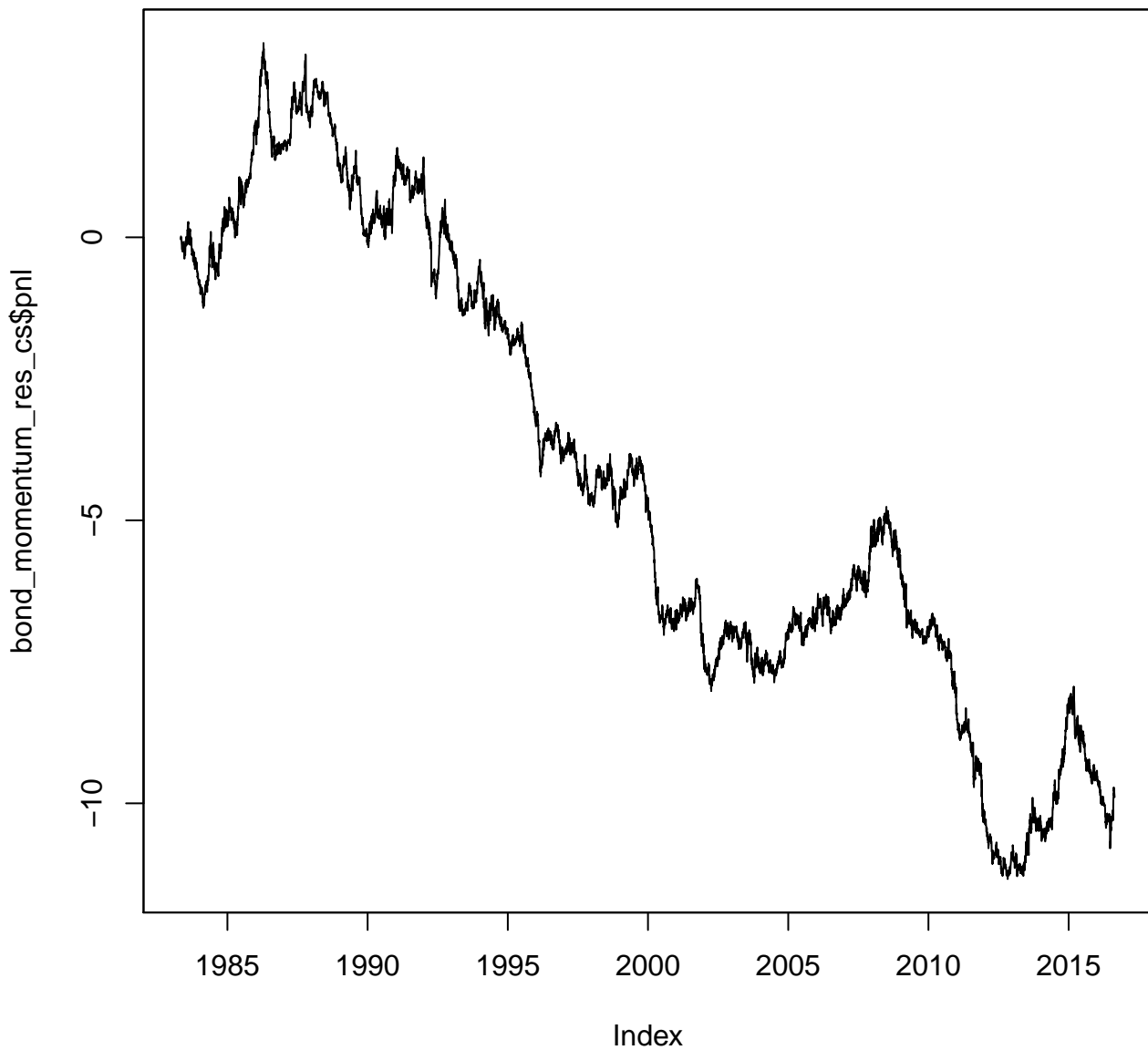




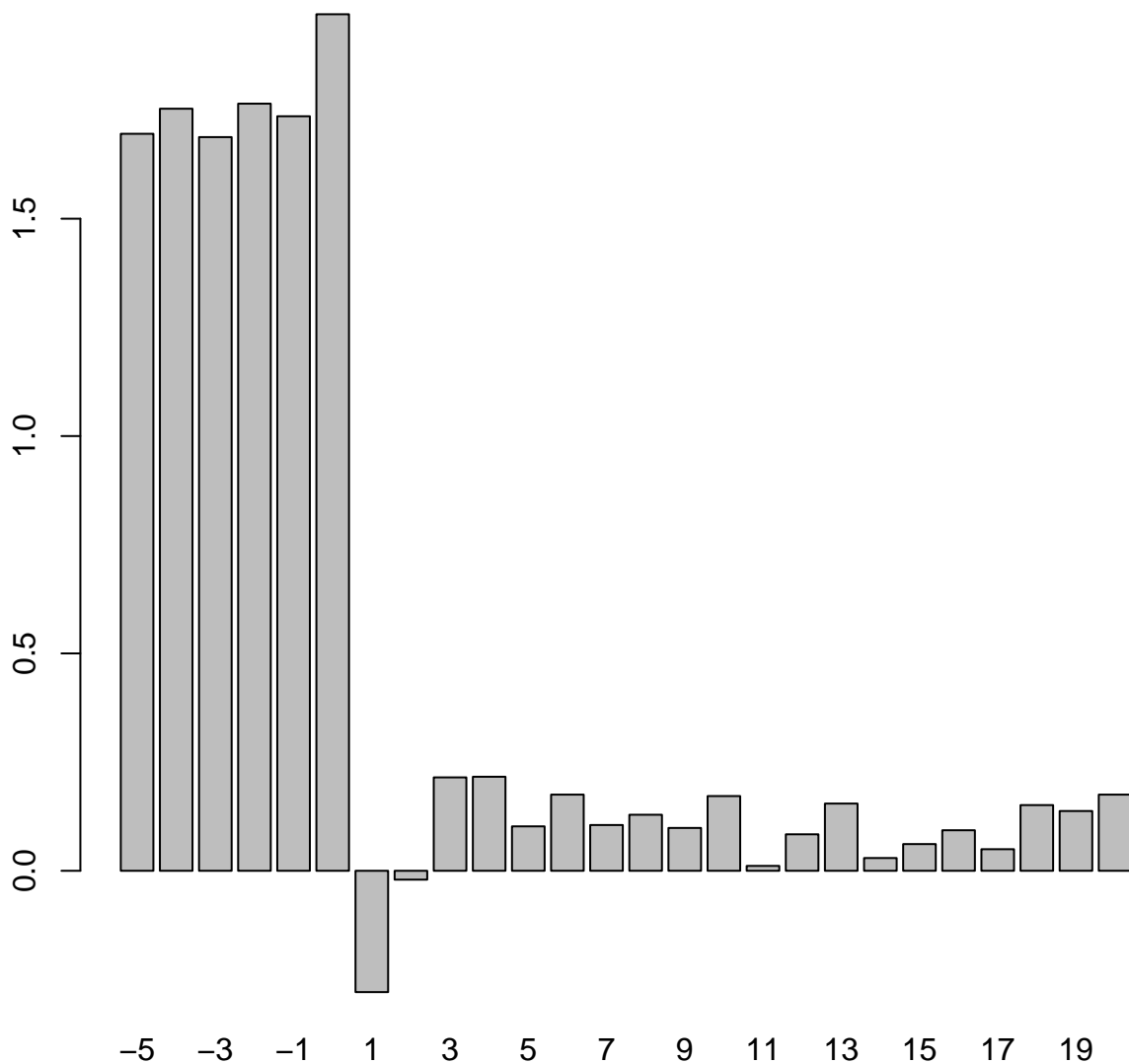
# ts bond momentum leadlag



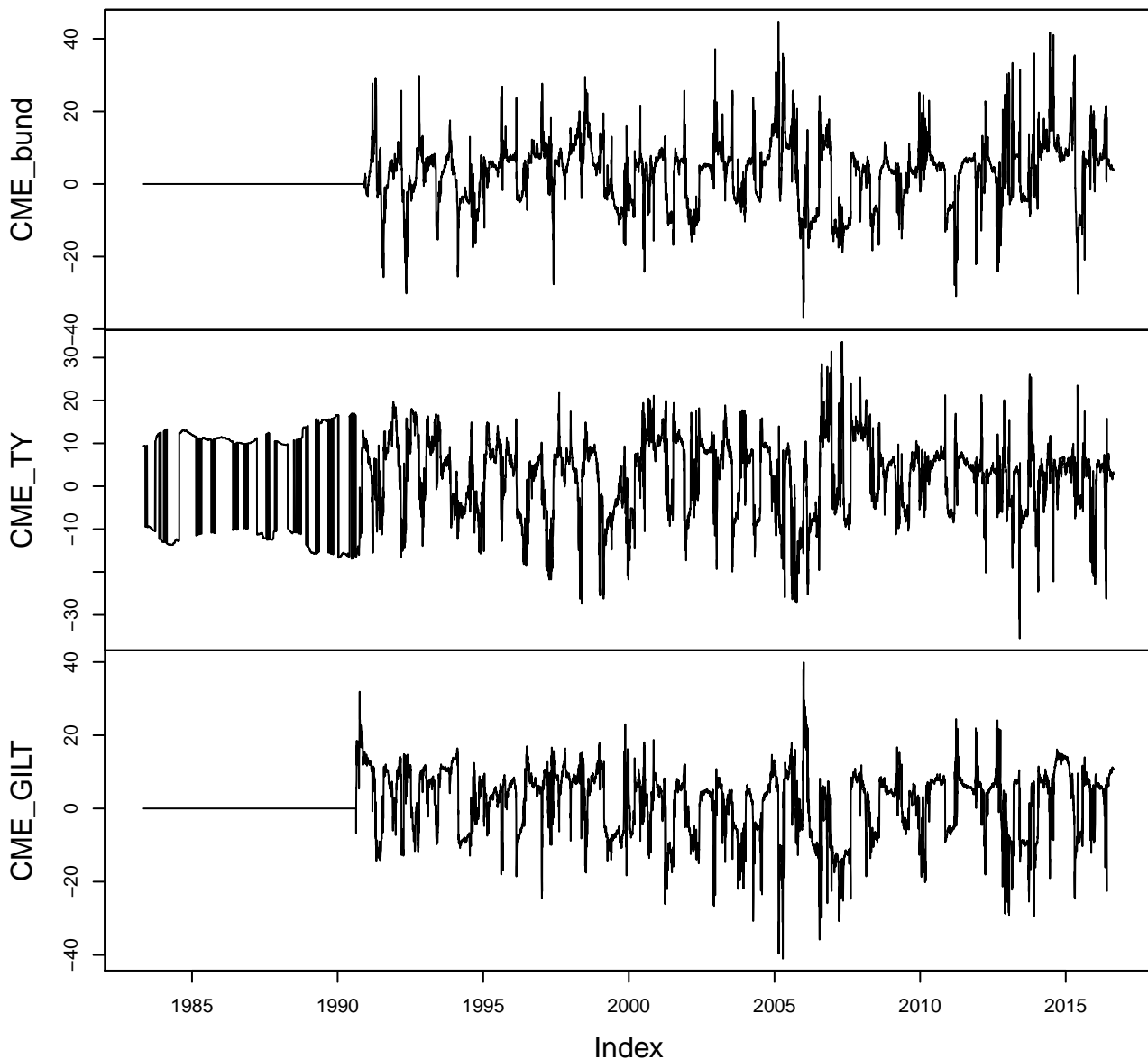
## CS Momentum Bond Performance



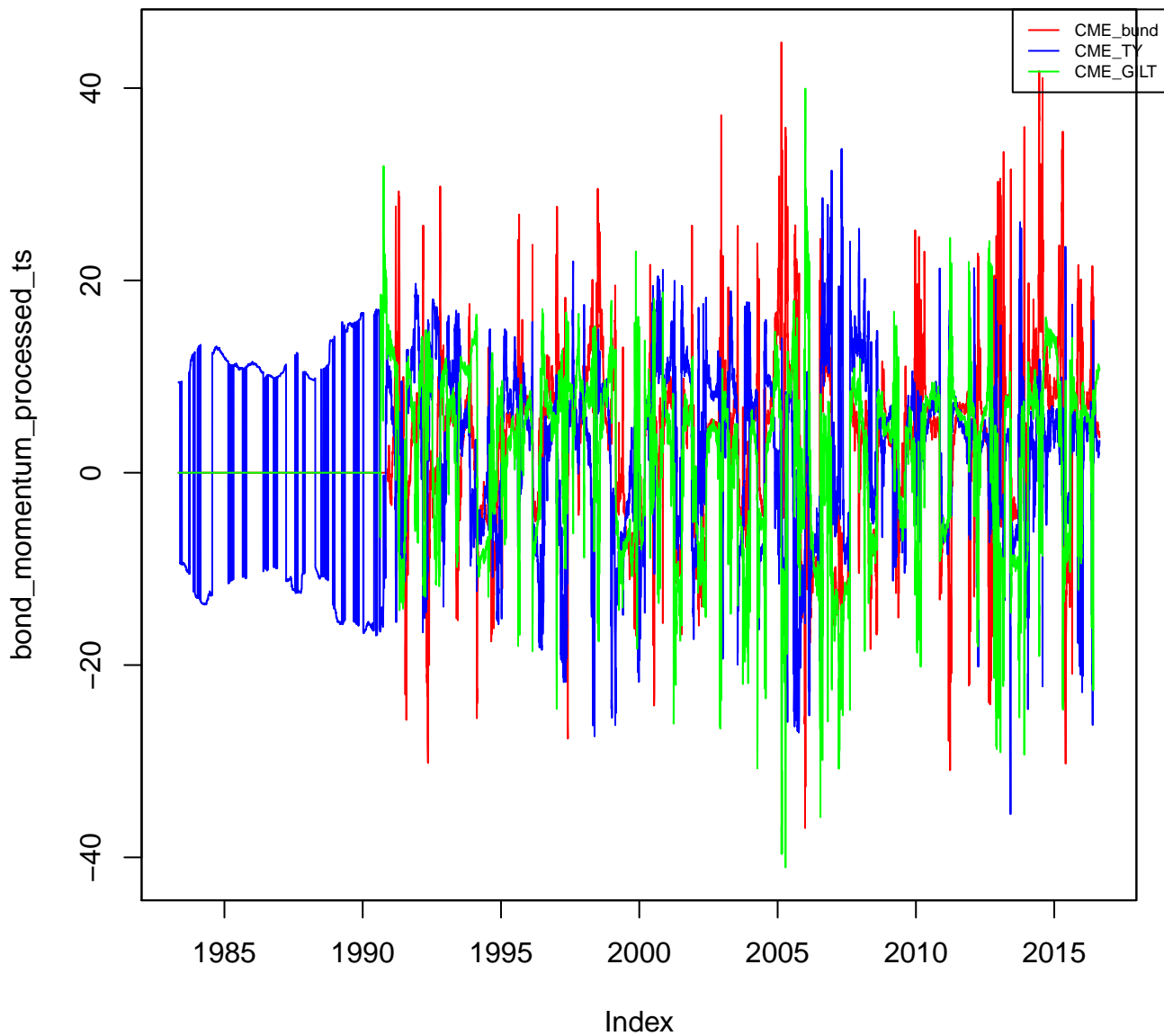
## CS Momentum Bond Lead Lag Analysis



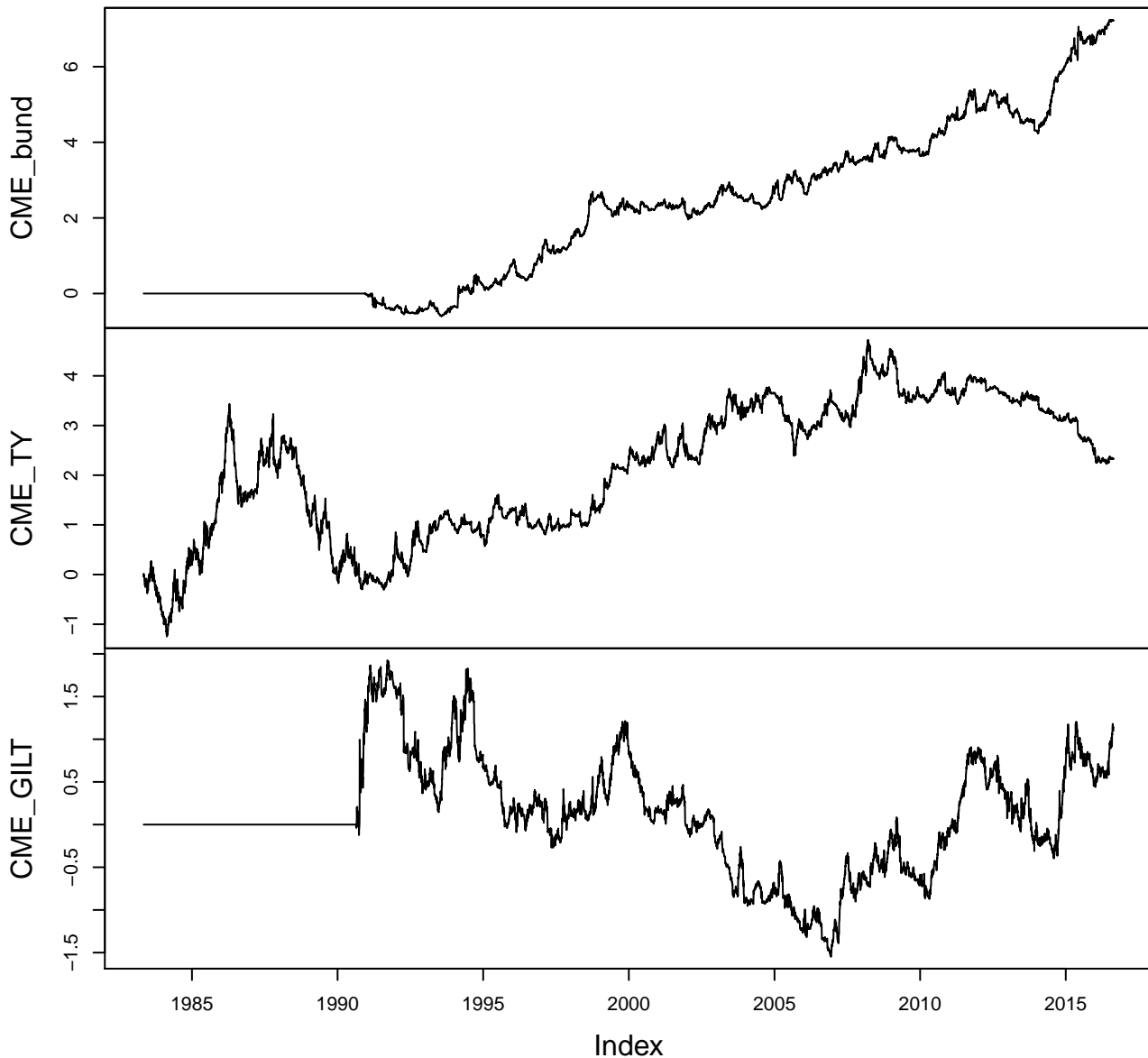
# TS Momentum Processed Signal



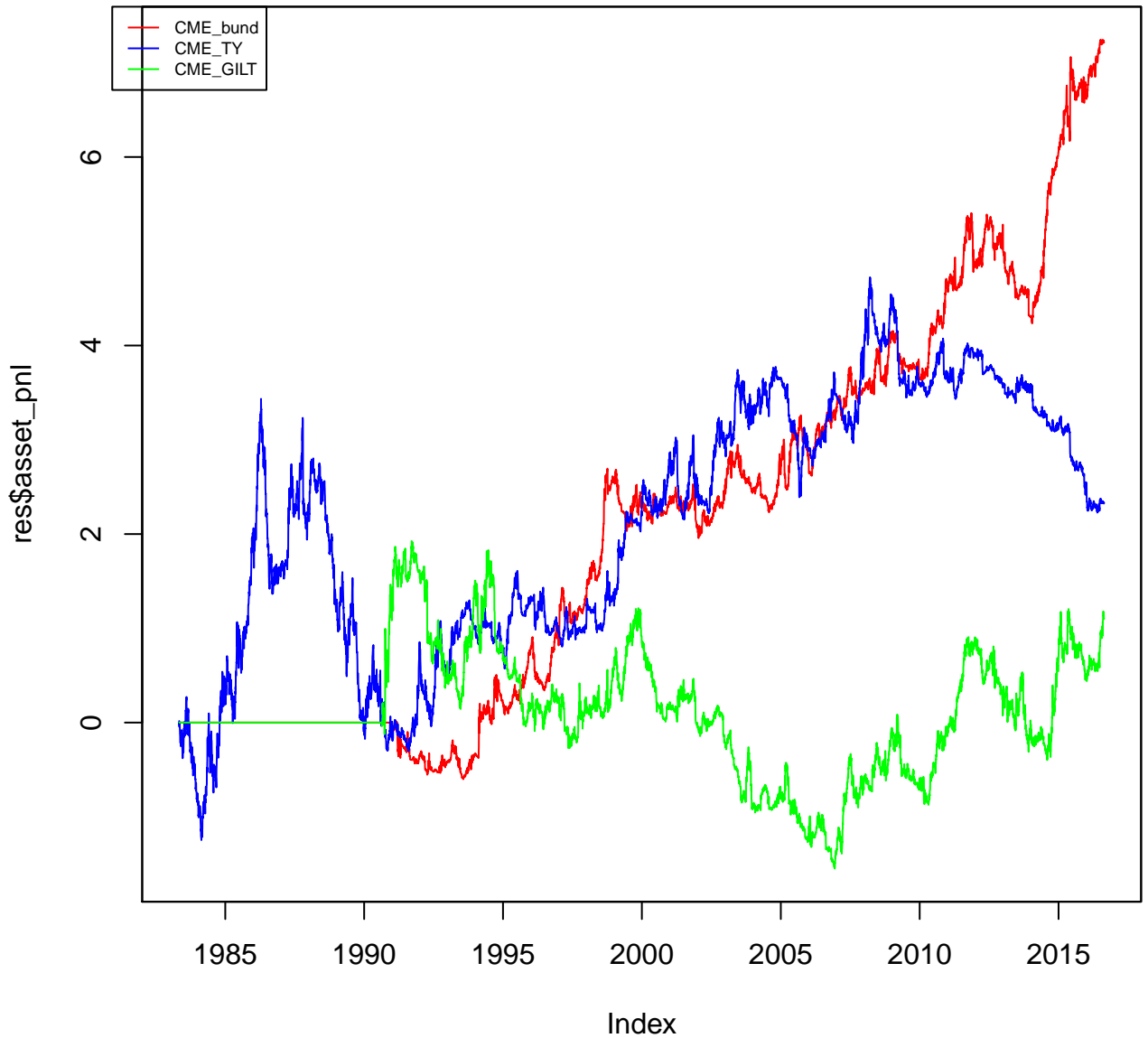
# TS Momentum Processed Signal



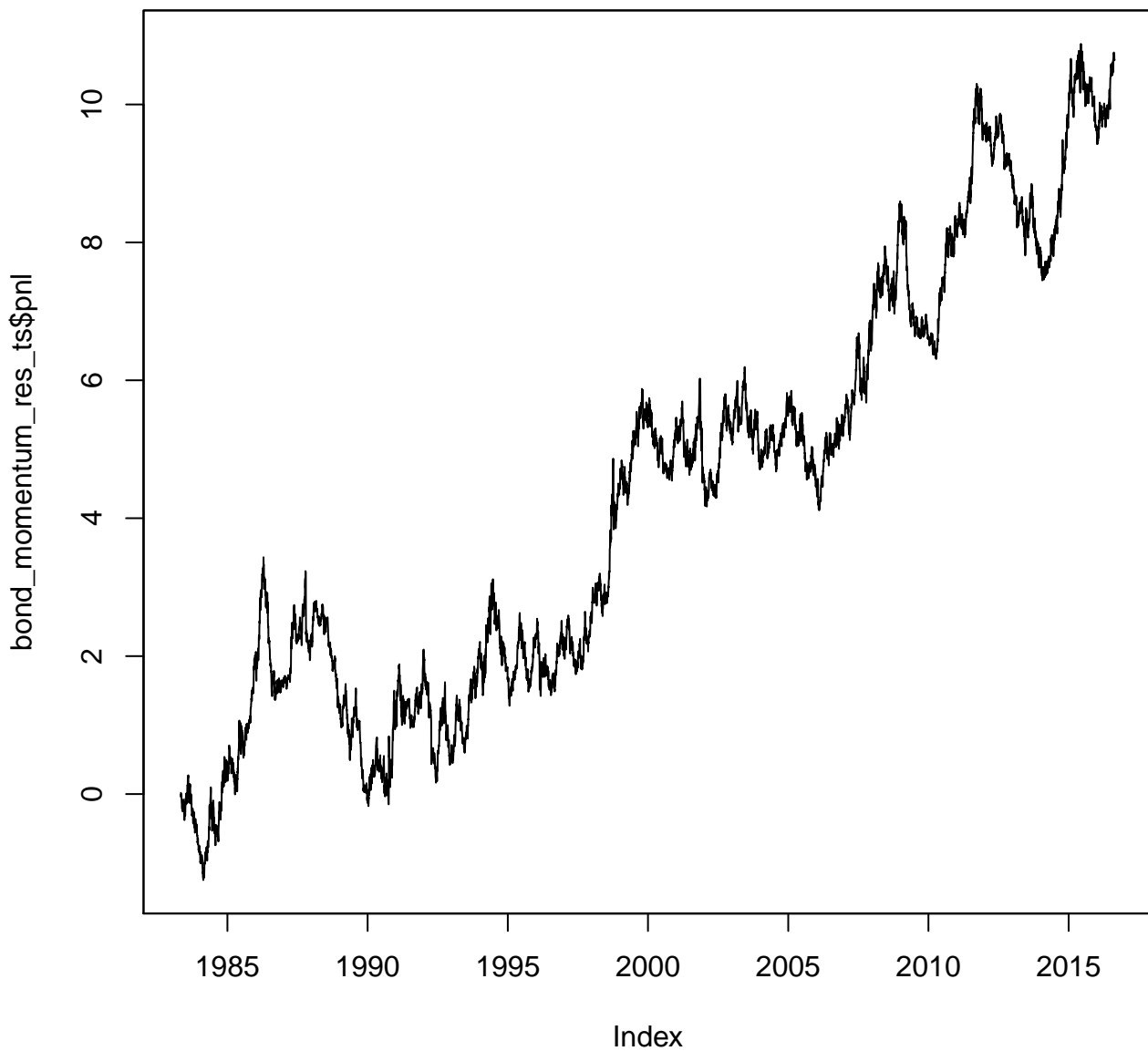
# Asset Performance



# Asset Performance

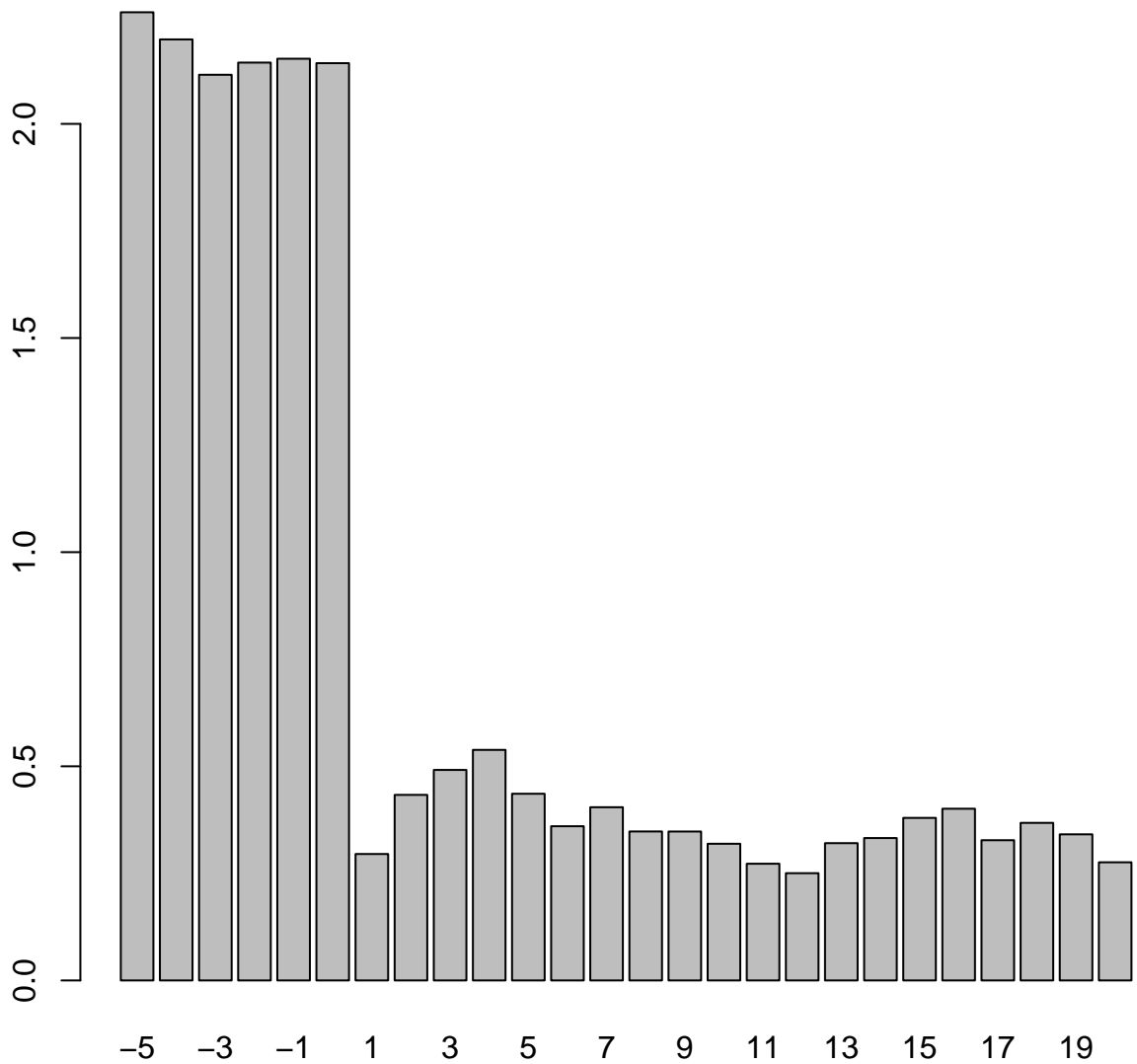


## TS Momentum Bond Performance





# TS Momentum Bond Lead Lag Analysis



# ts bond momentum leadlag

