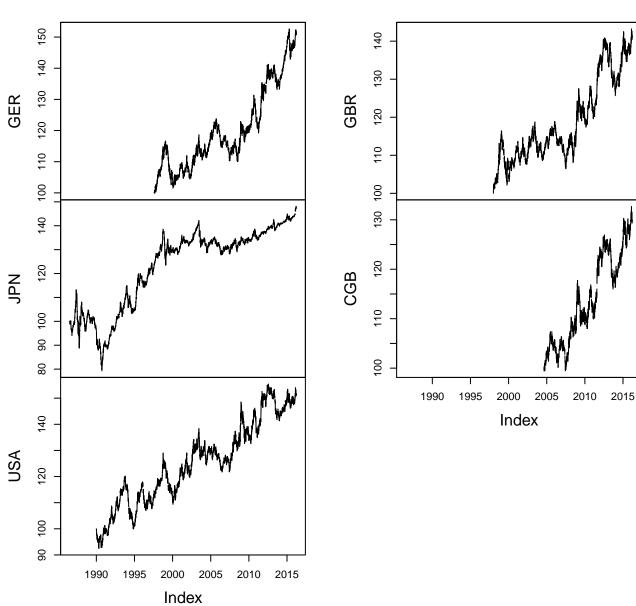
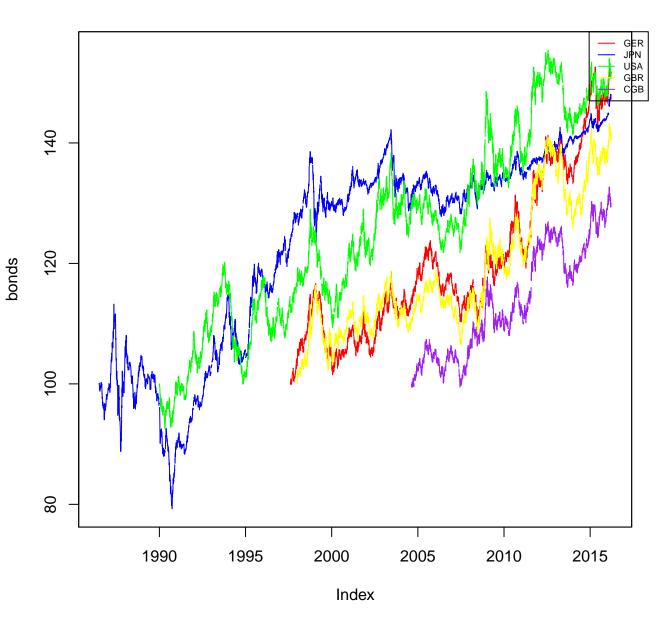
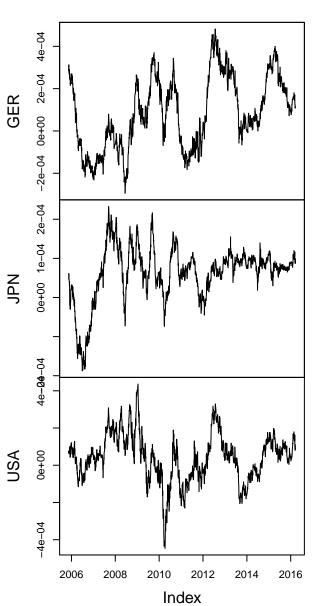
Bond Price

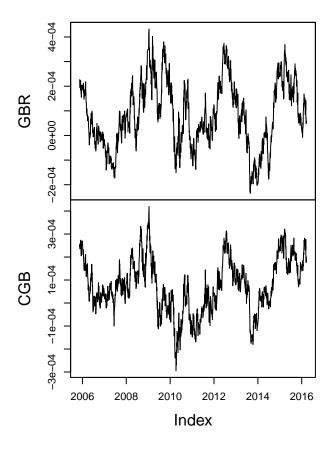


Bond Price

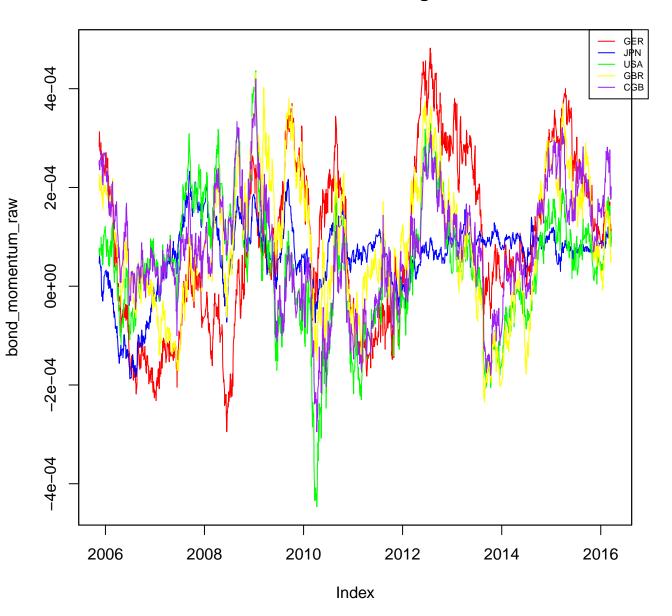


Momentum Raw Signal

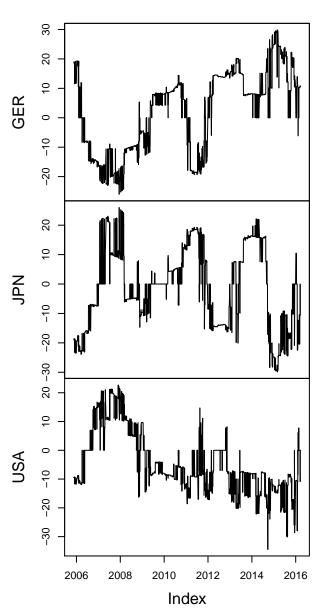


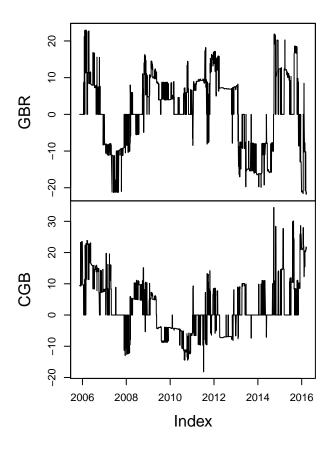


Momentum Raw Signal

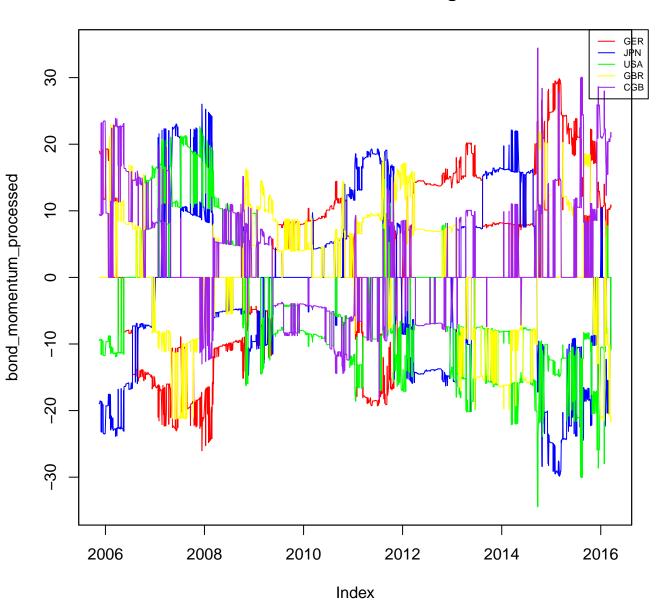


Momentum Processed Signal

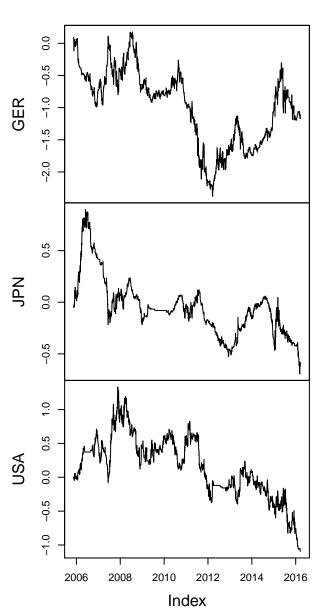


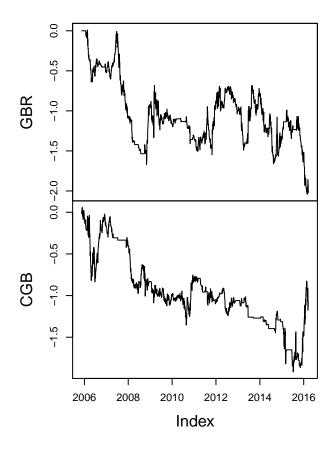


Momentum Processed Signal

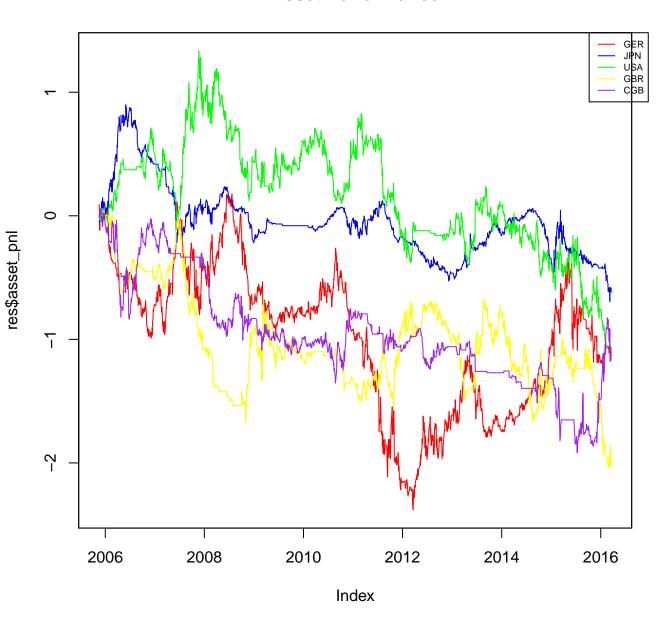


Asset Performance

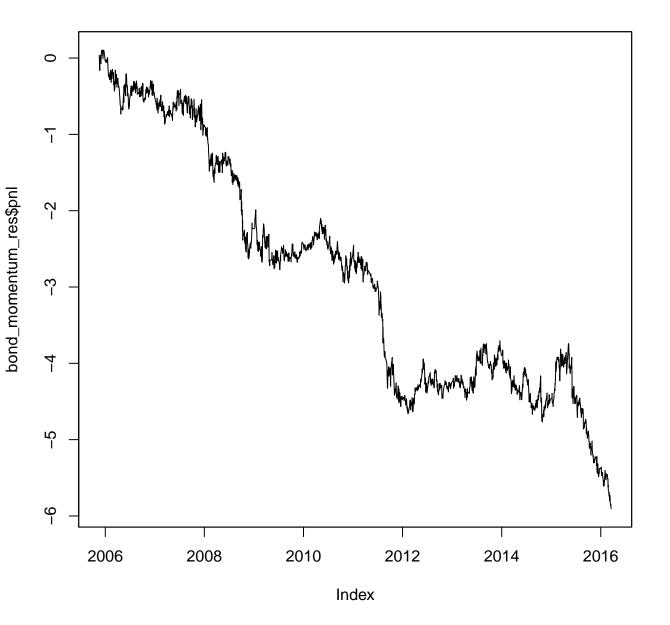




Asset Performance



Momentum Bond Performance



Momentum Bond Lead Lag Analysis

