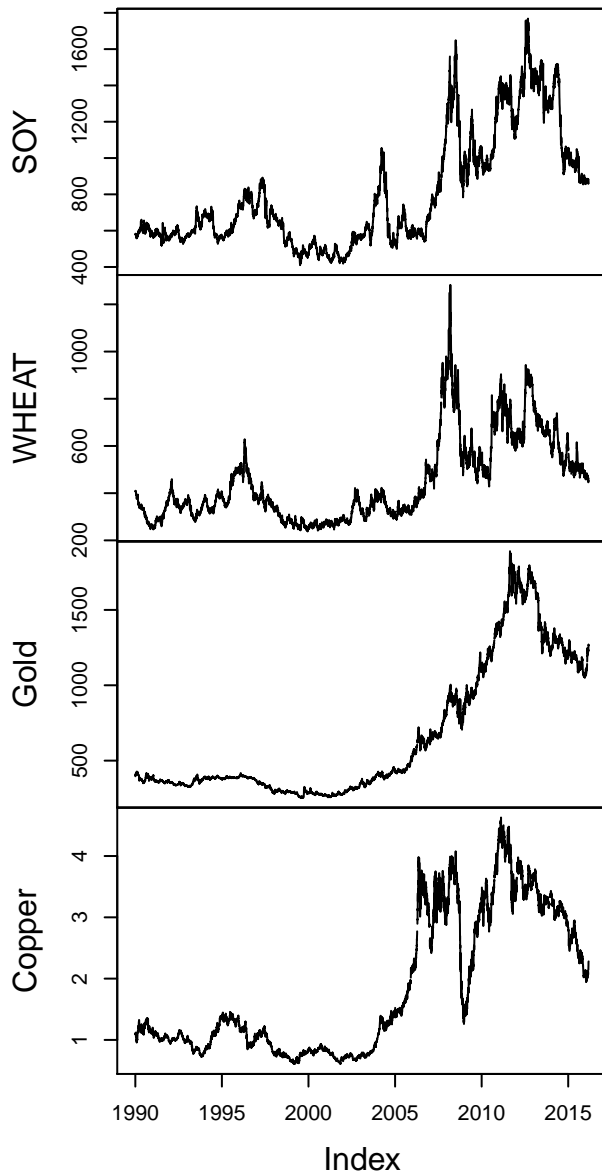
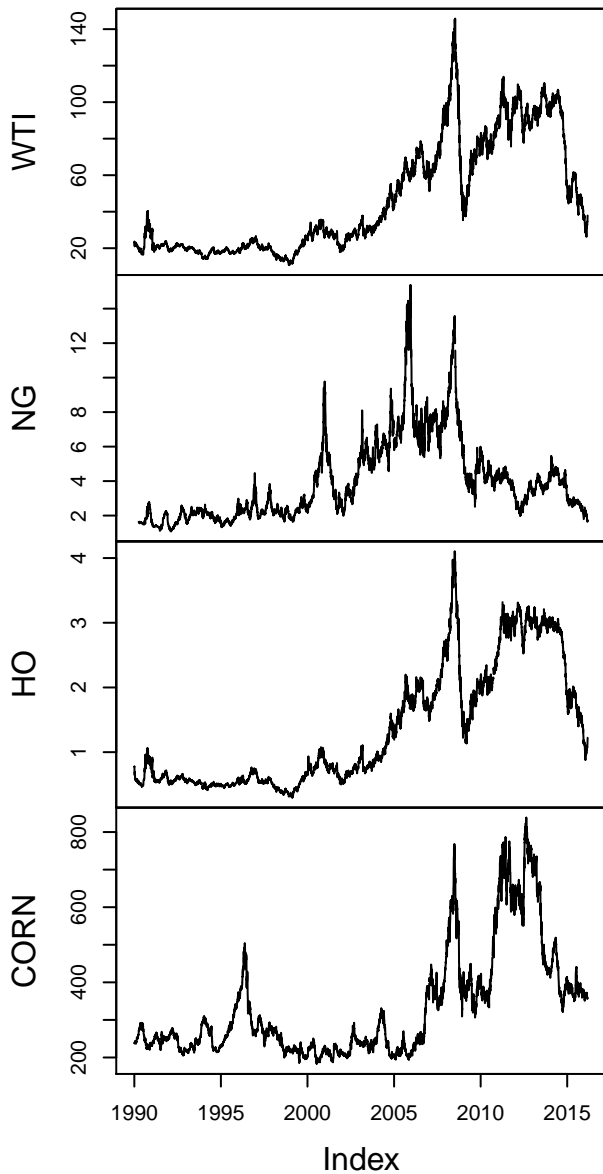
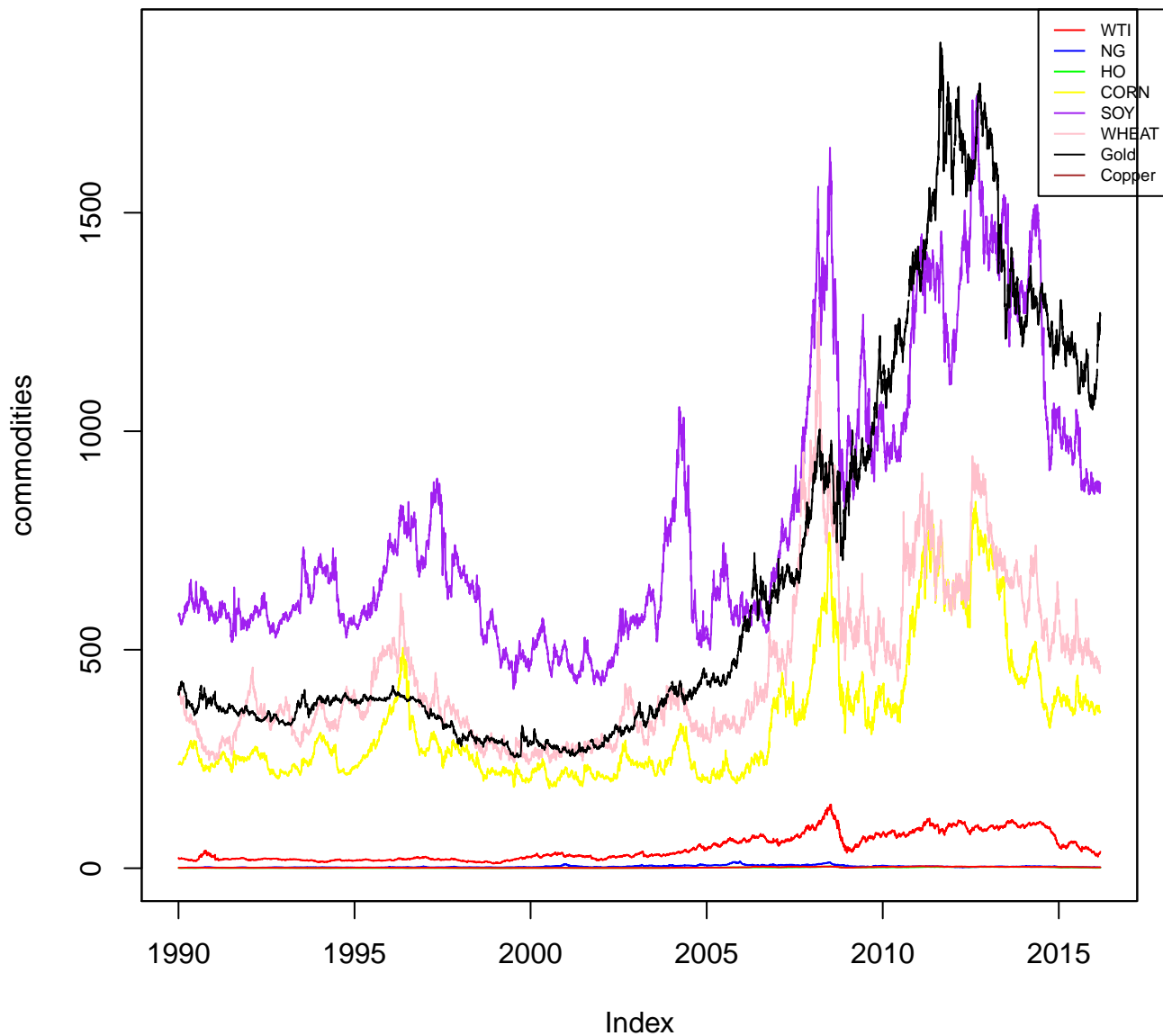


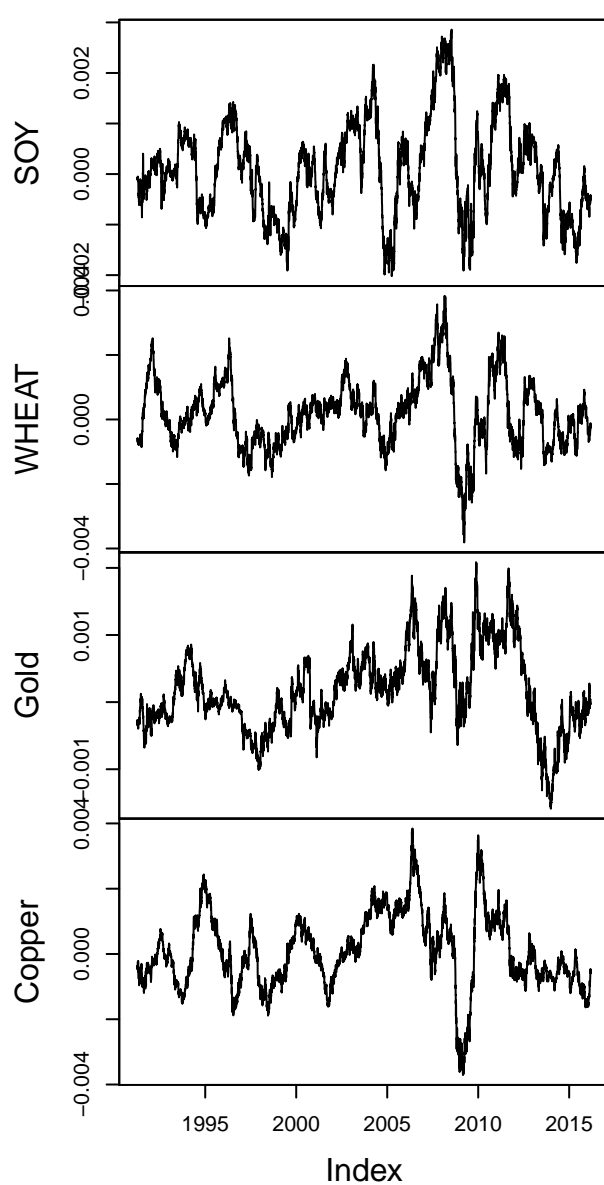
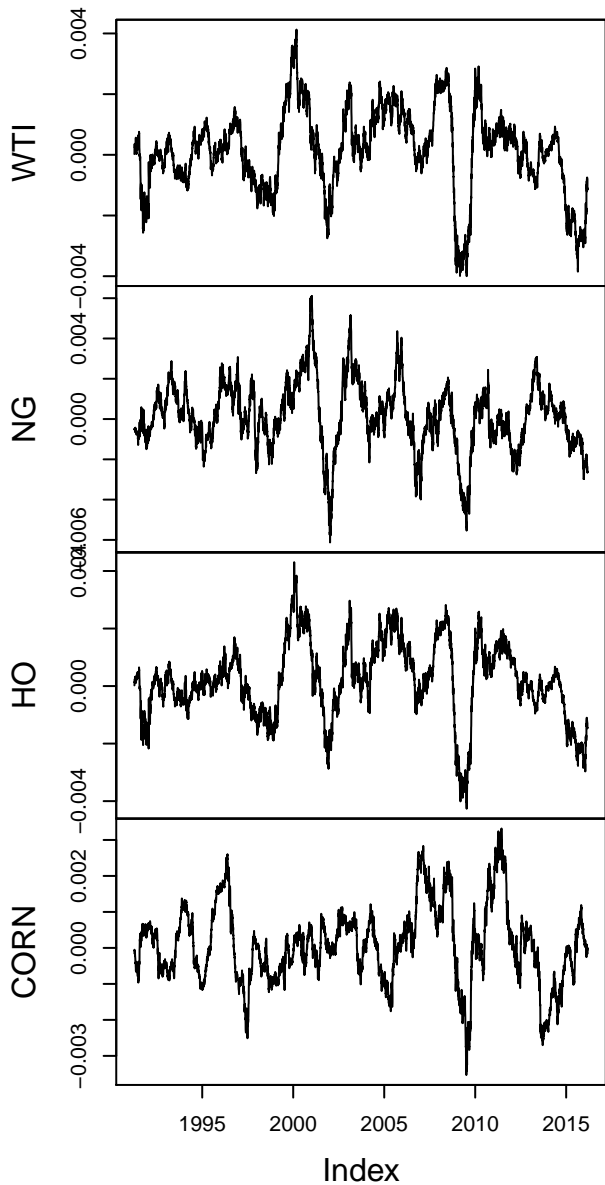
Commodity Prices



Commodity Prices



Raw Signal

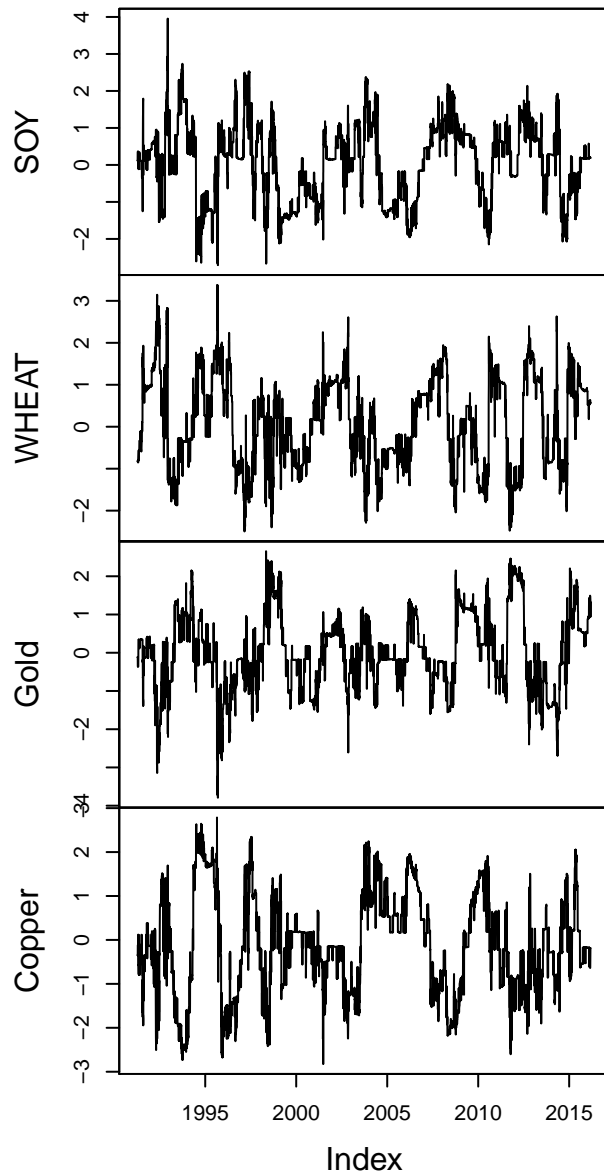
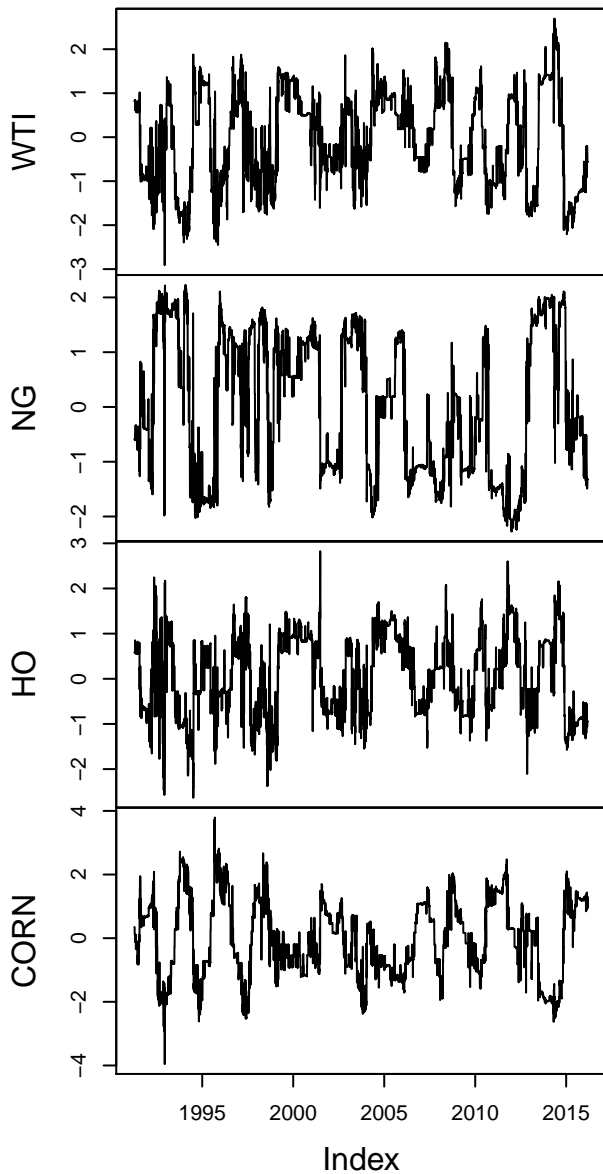


Raw Signal

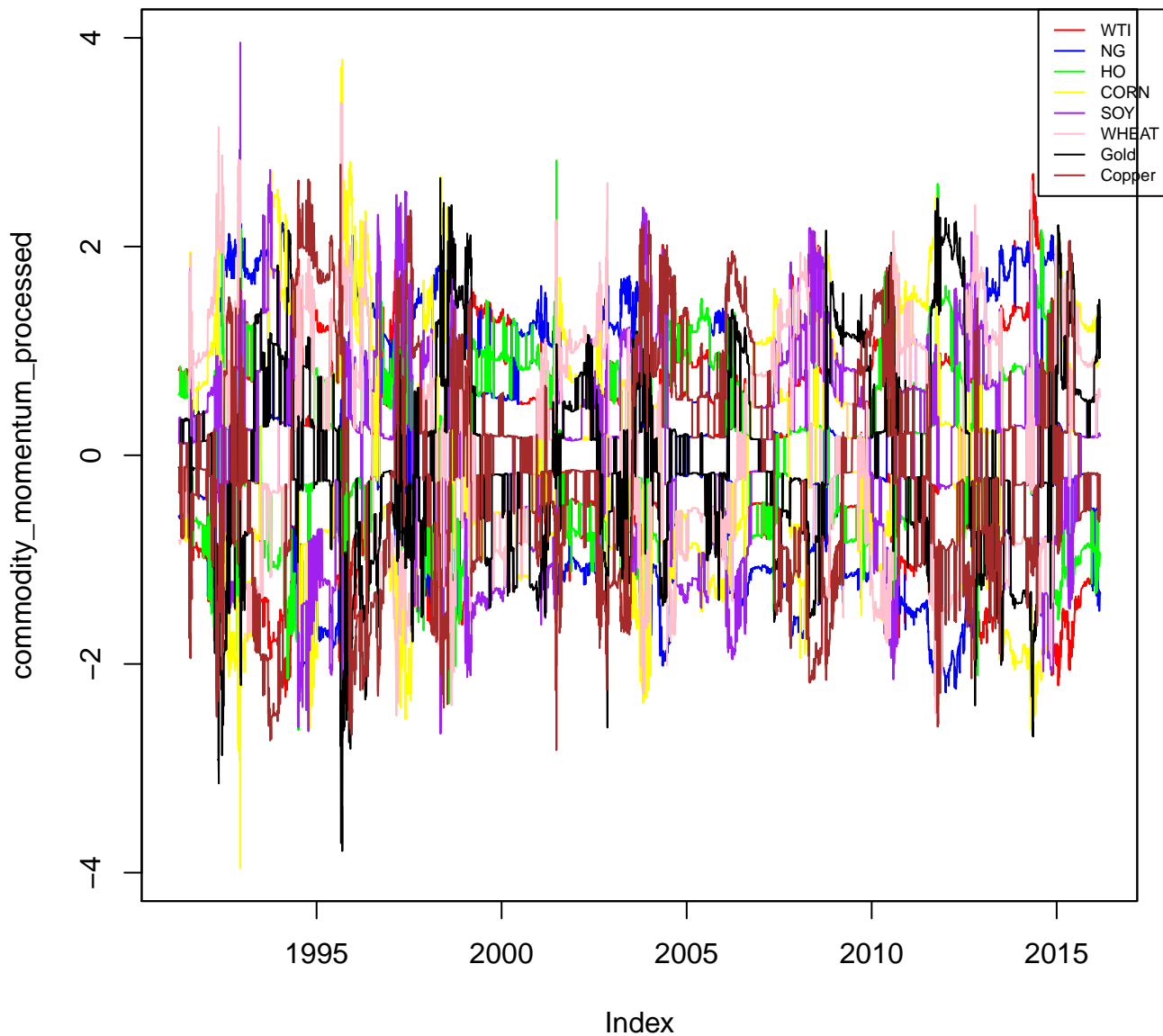


- WTI
- NG
- HO
- CORN
- SOY
- WHEAT
- Gold
- Copper

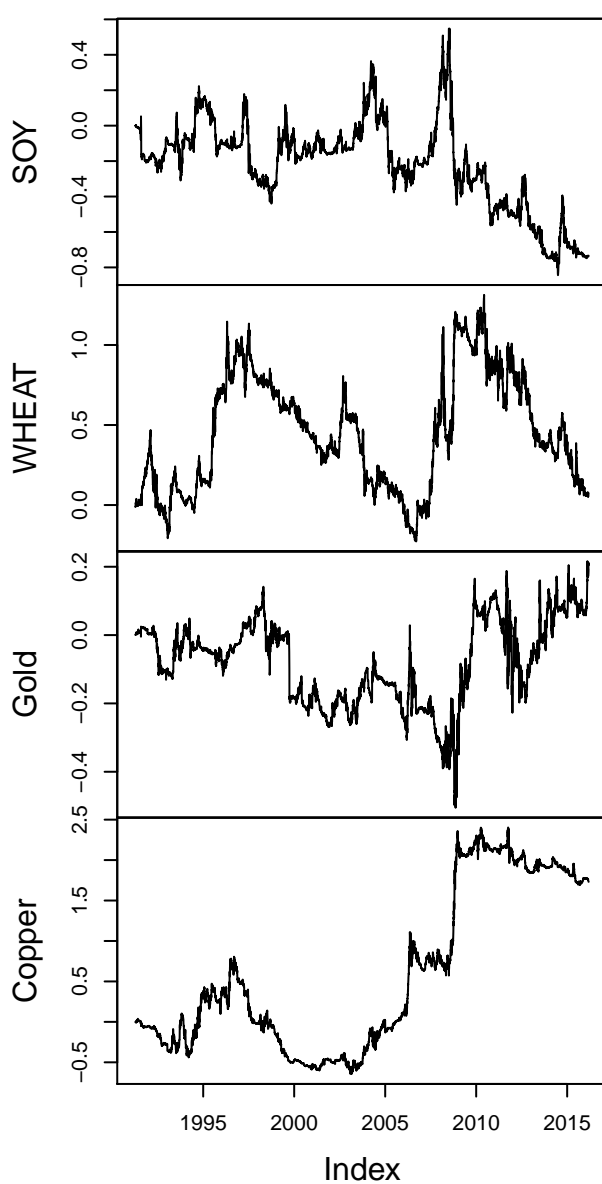
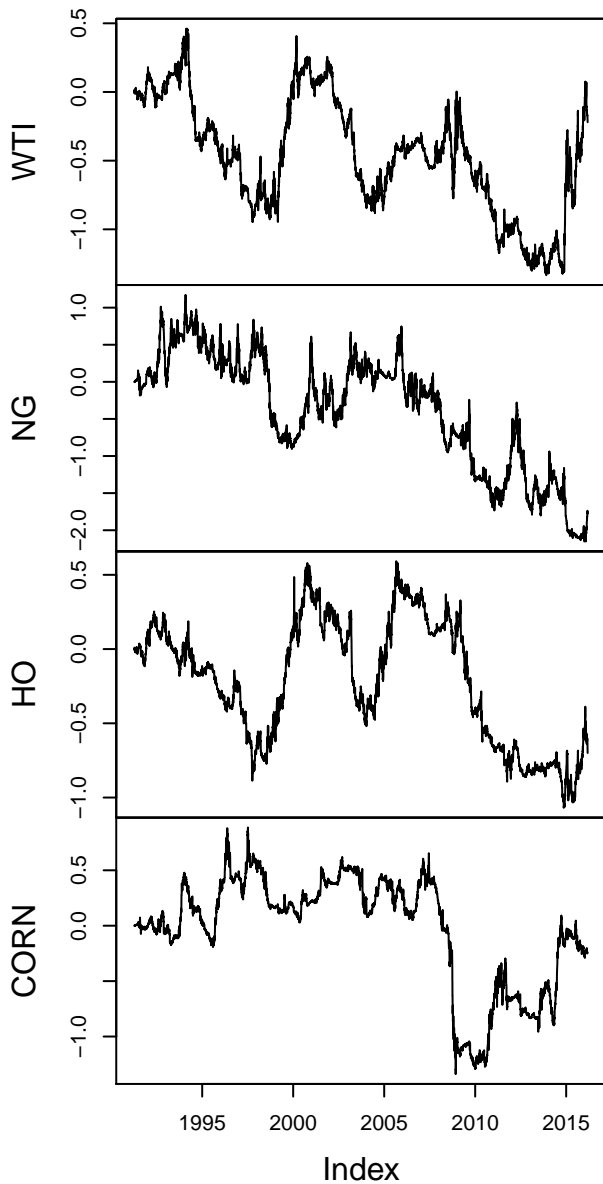
Processed Signal



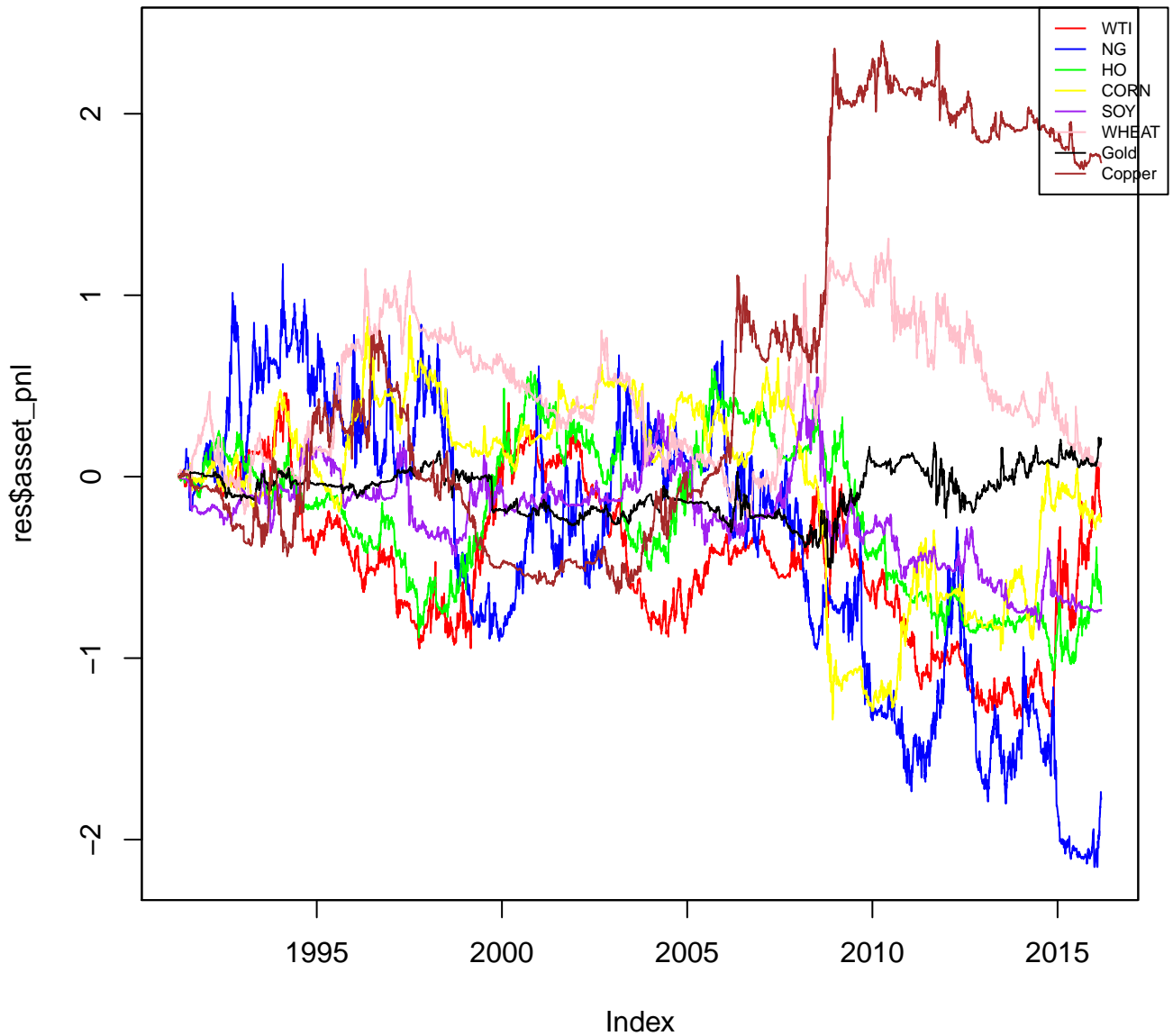
Processed Signal



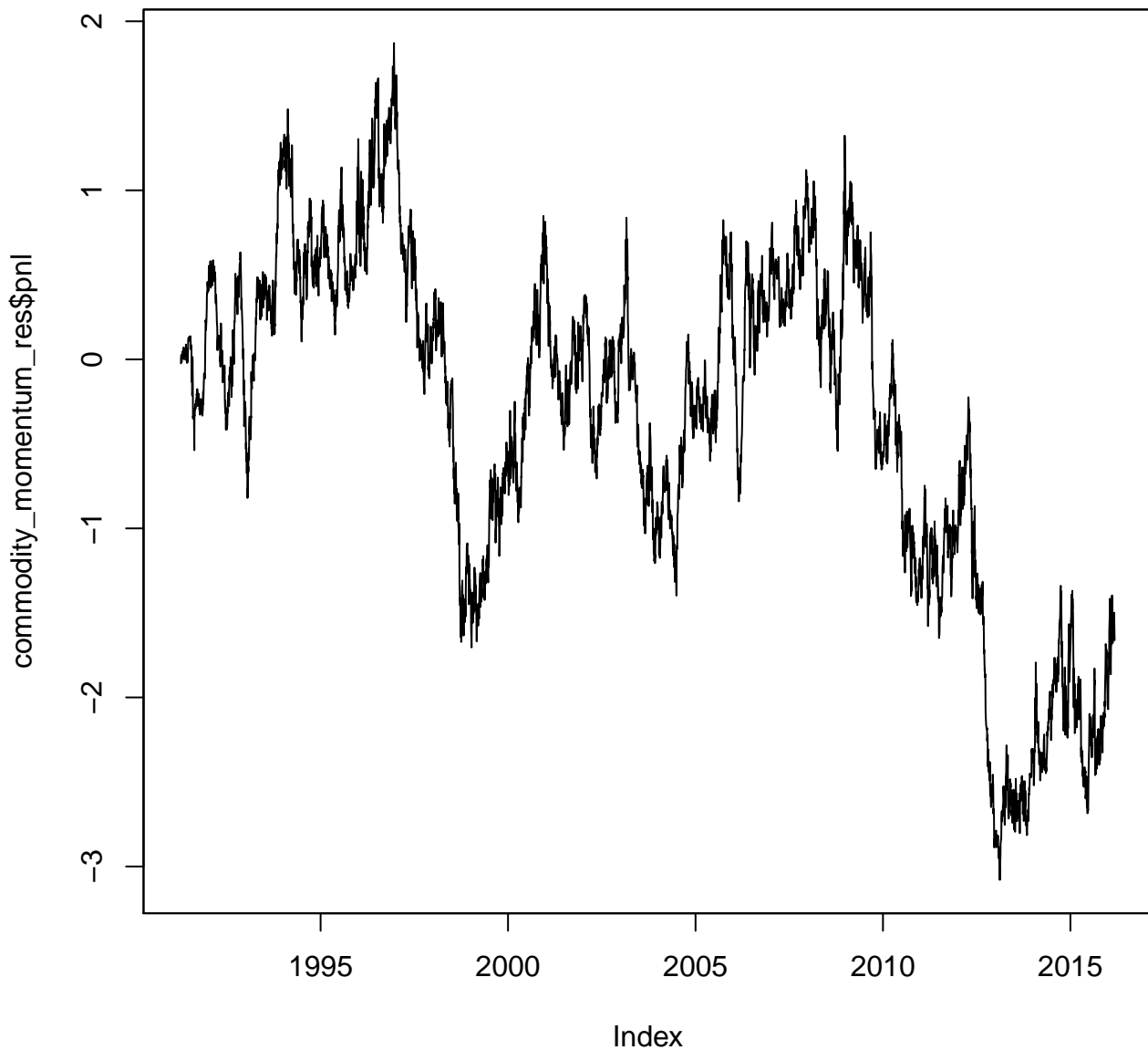
Asset Performance



Asset Performance



Momentum Commodity Performance



Momentum Commodity Lead Lag Analysis

