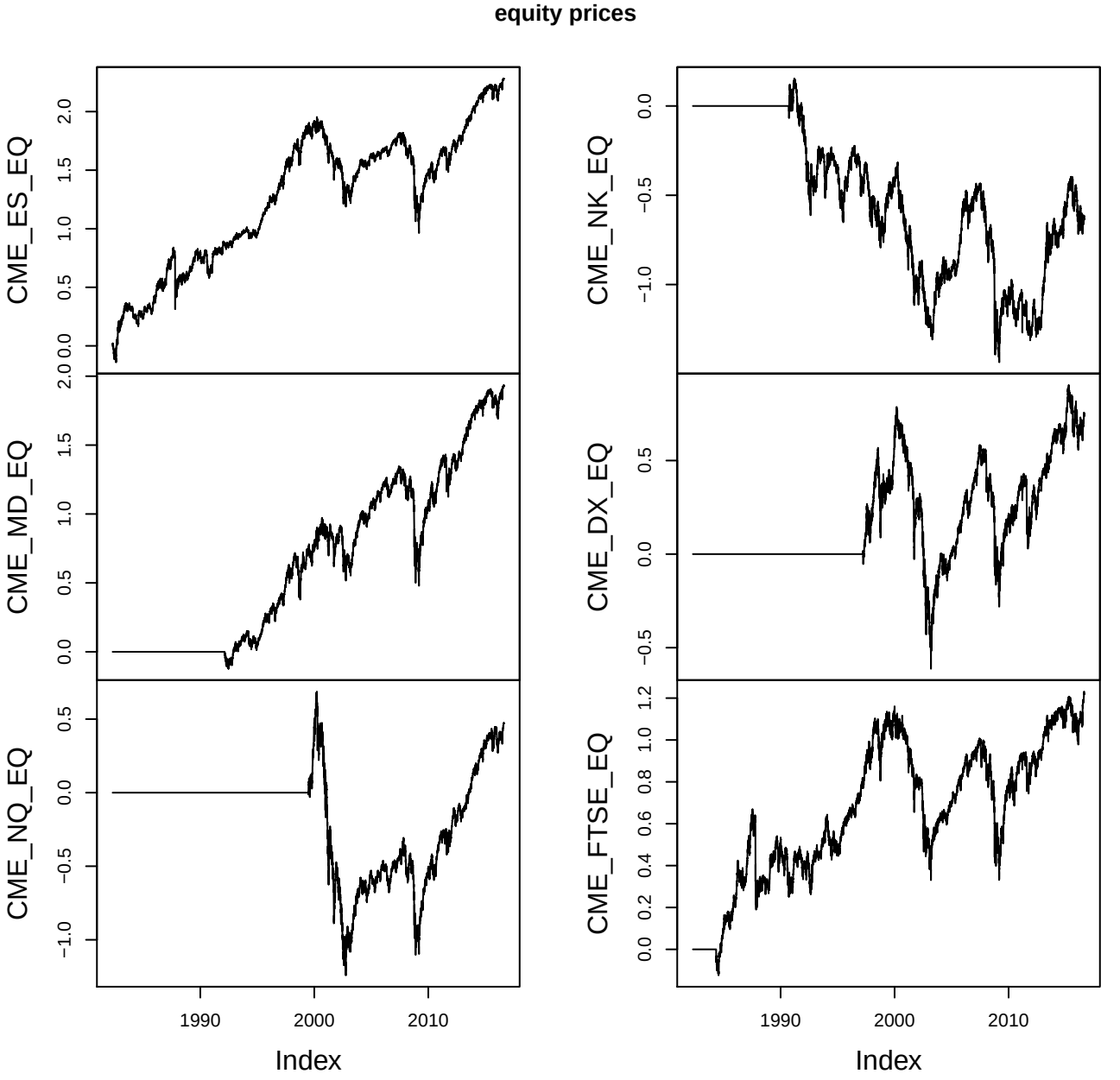
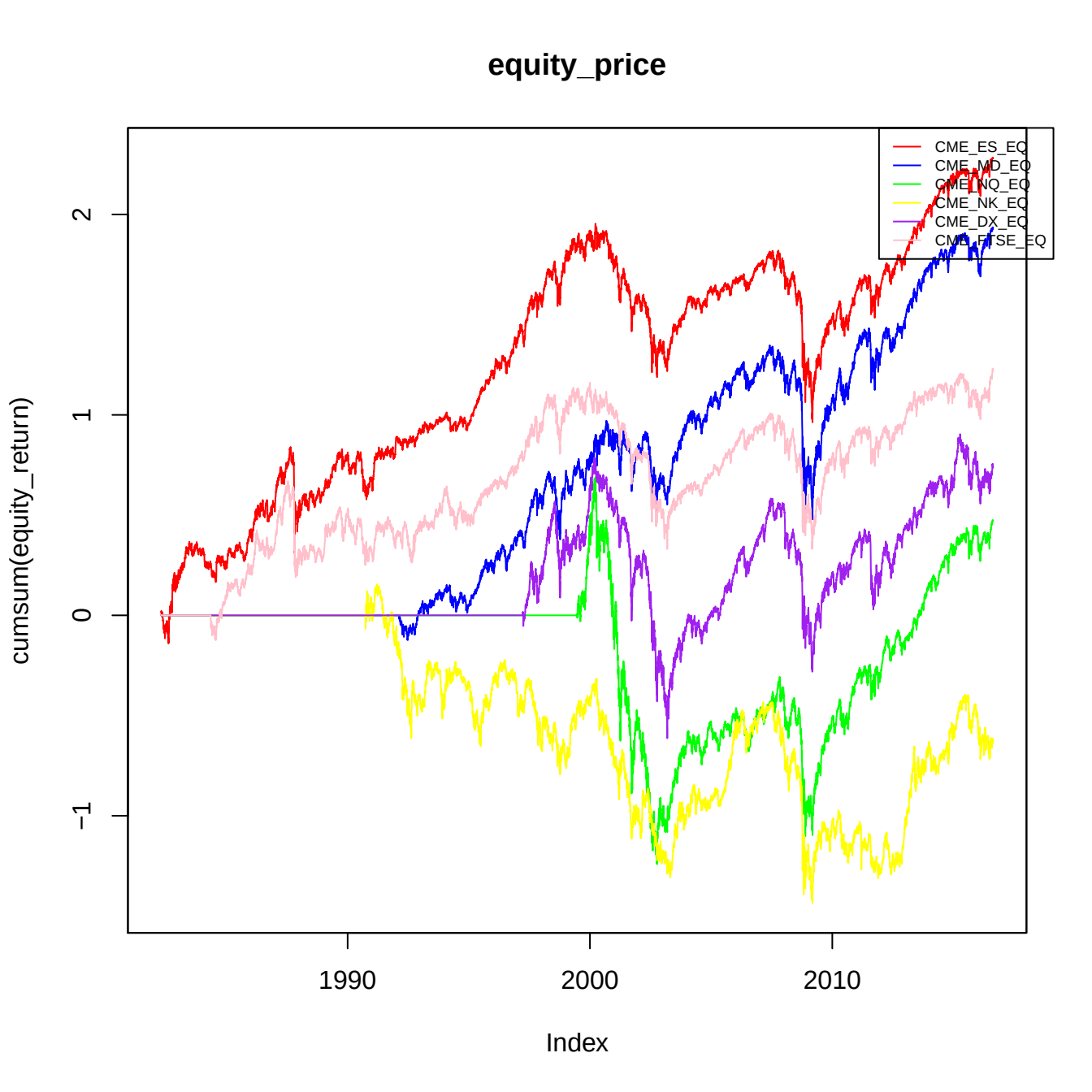
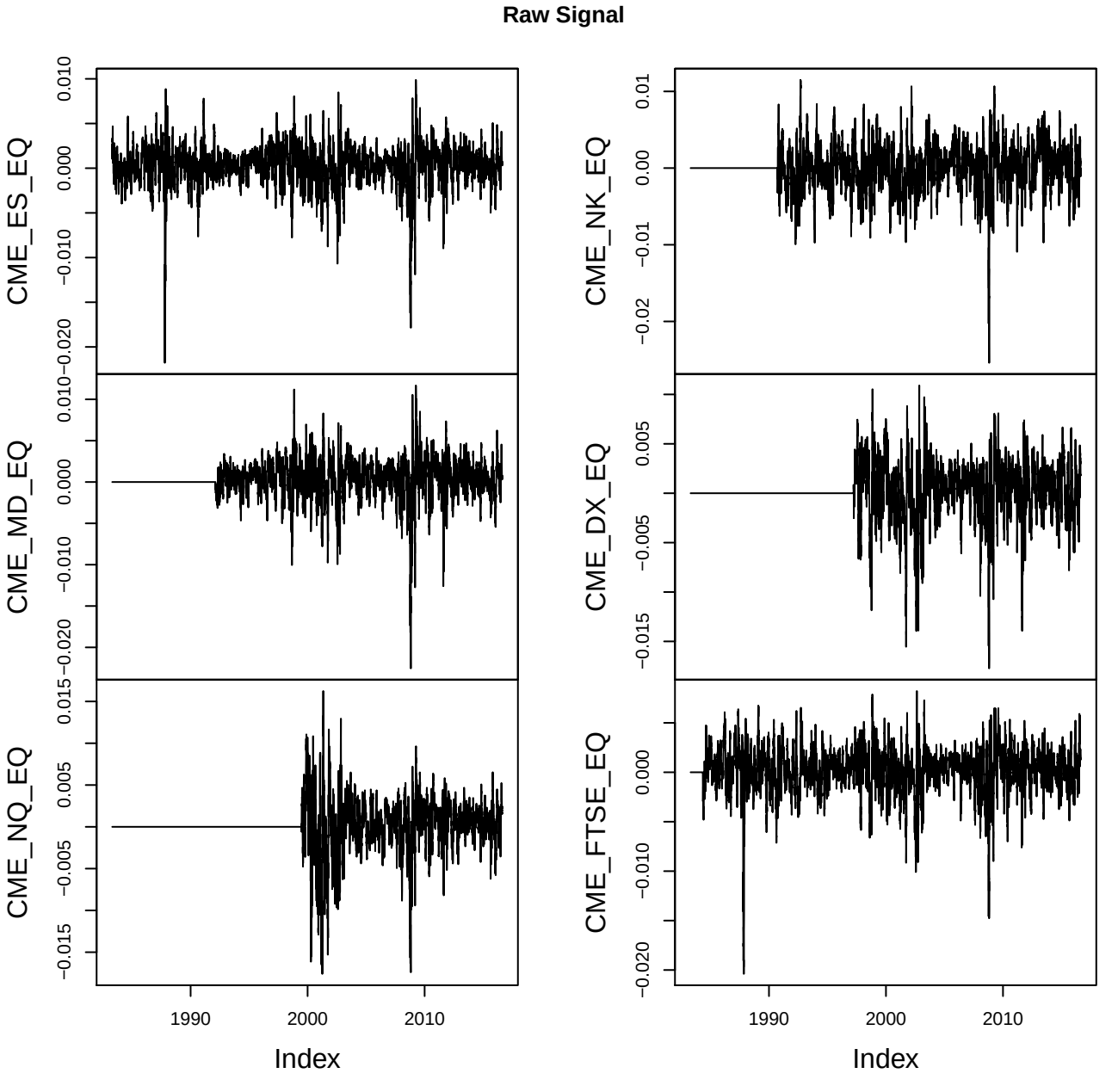
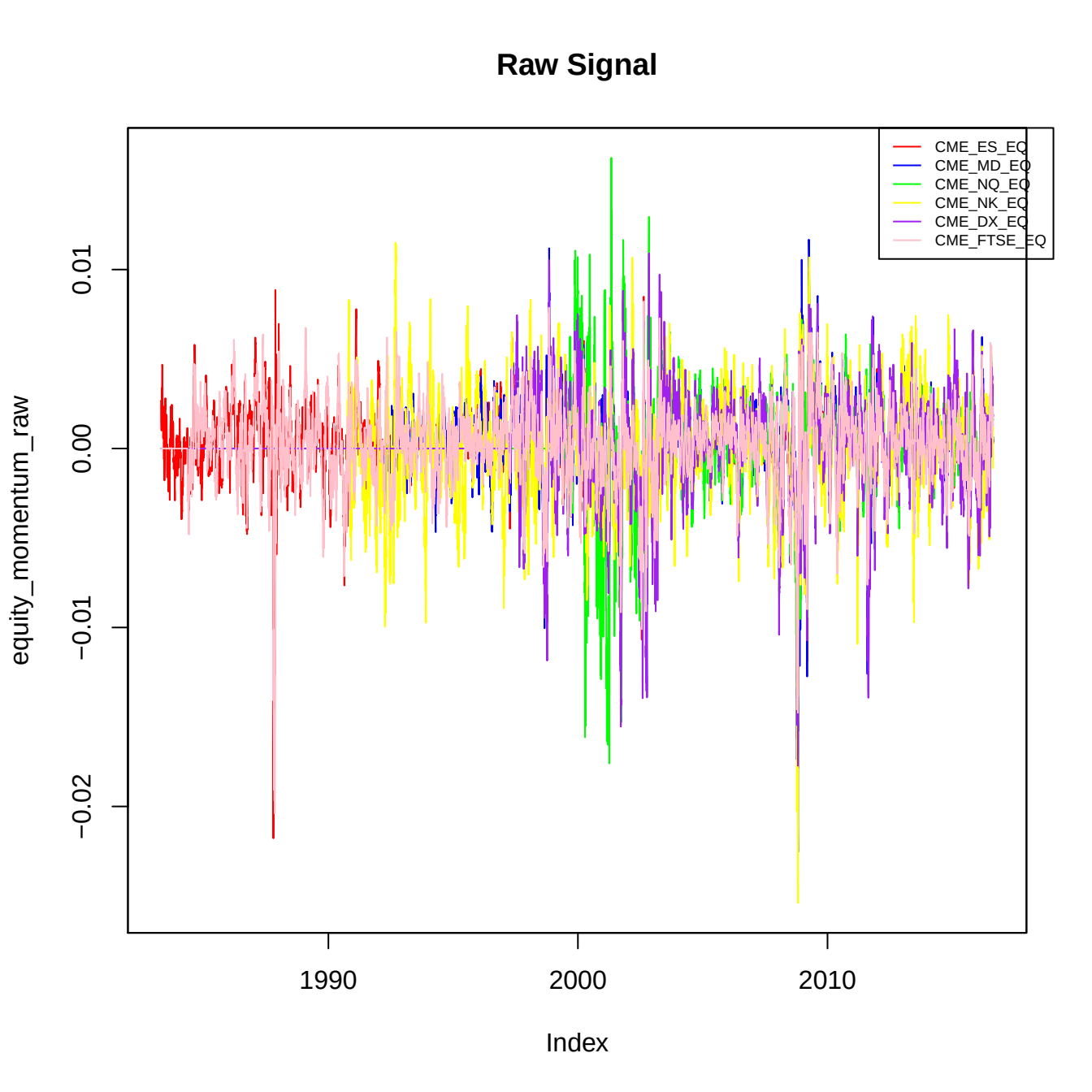
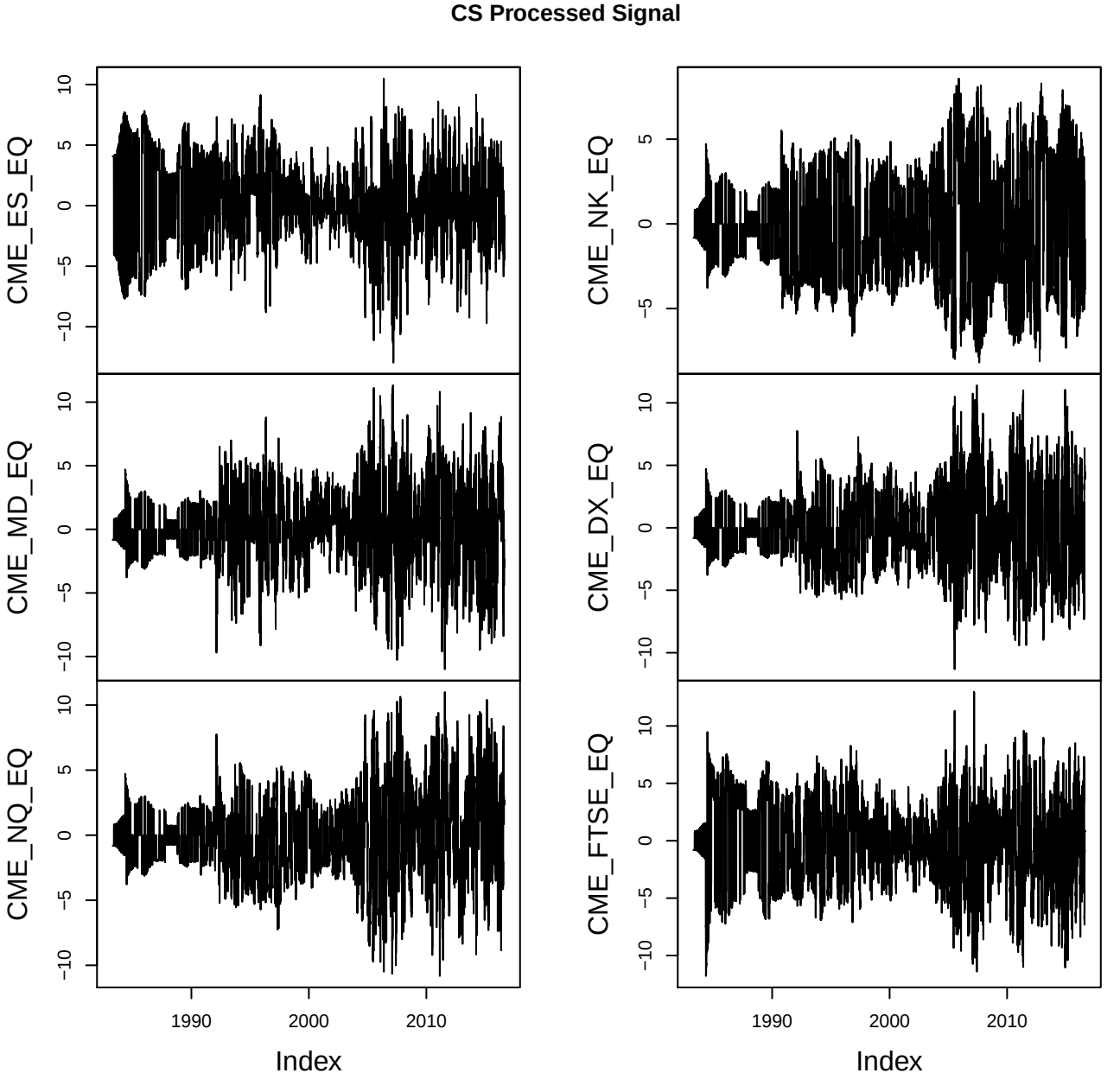
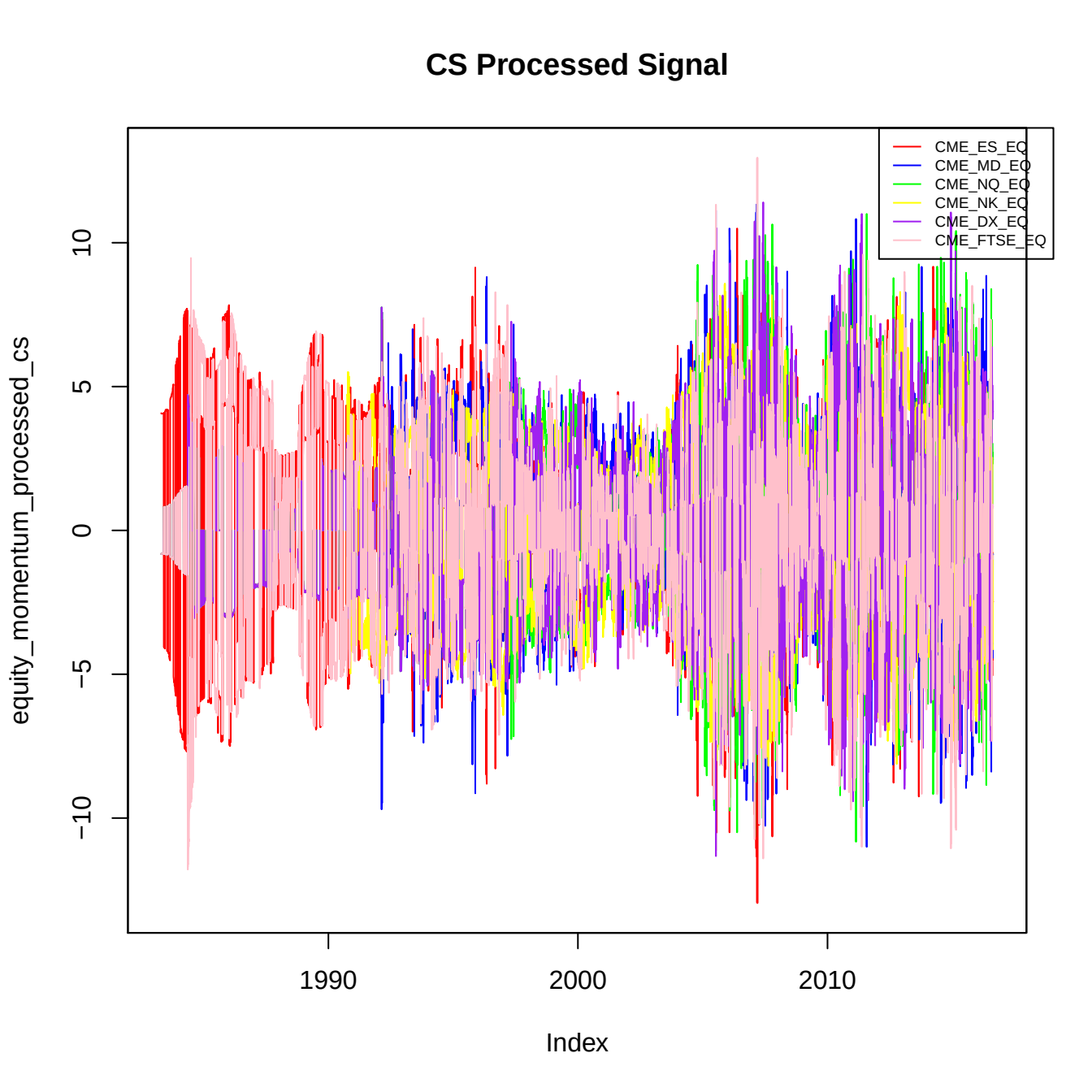

equity prices
CME_ES_EQ
CME_MD_EQ
CME_NQ_EQ
CME_NK_EQ
CME_DX_EQ
CME_FTSE_EQ
1990
2000
2010
Index

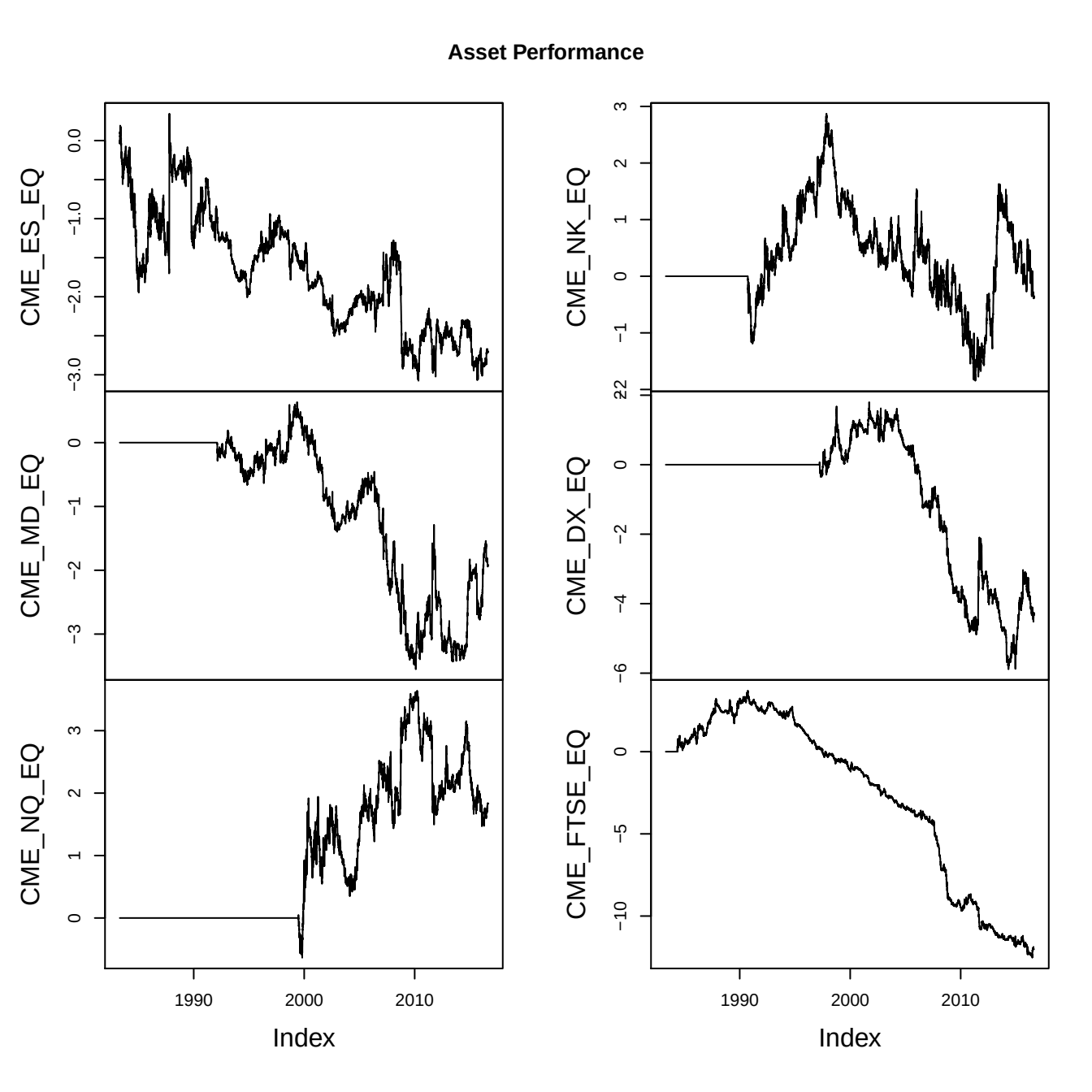

equity_price
CME_ES_EQ
CME_MD_EQ
CME_NQ_EQ
CME_NK_EQ
CME_DX_EQ
CME_FTSE_EQ
cumsum(equity_return)
2
1
0
−1
1990
2000
2010
Index

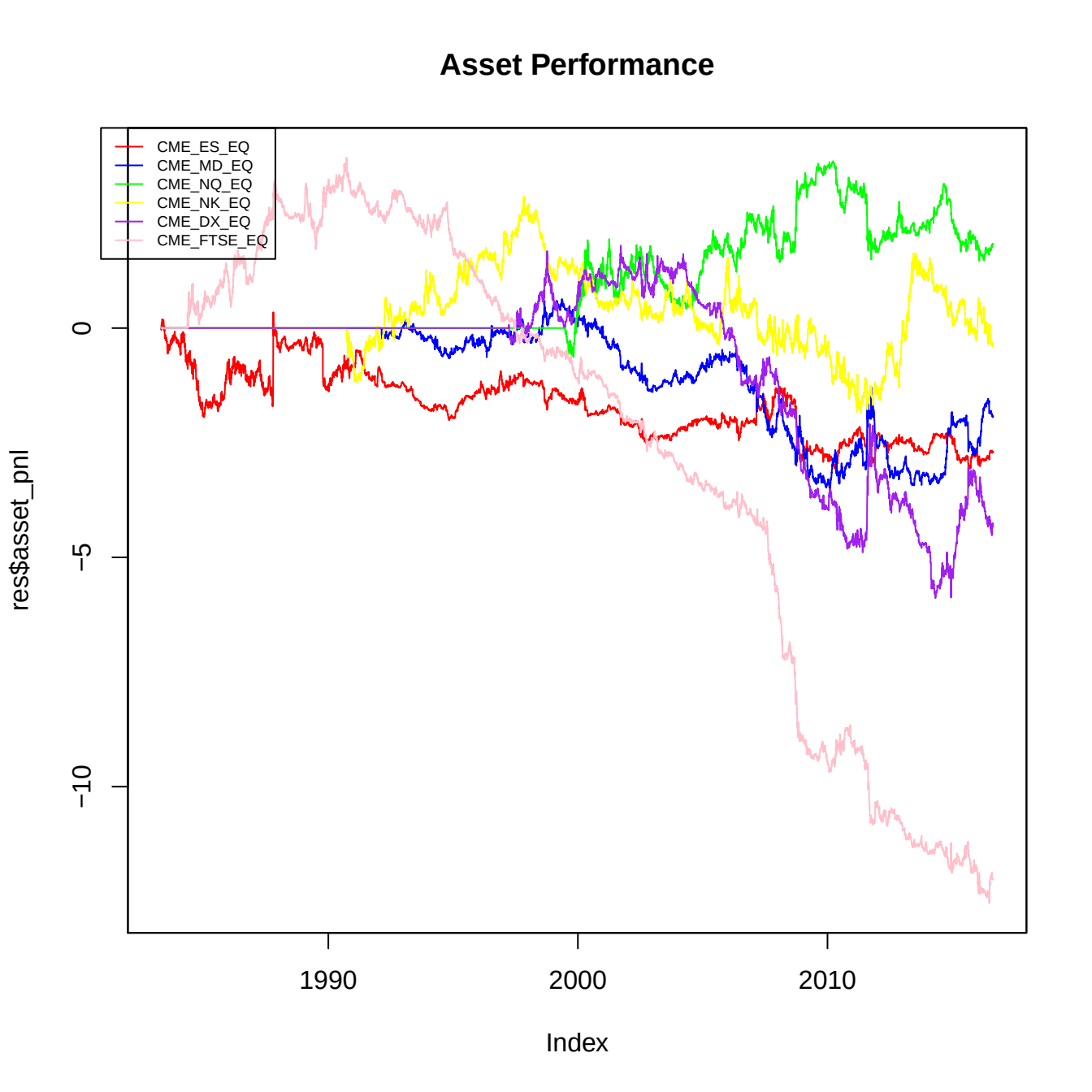

Raw Signal
CME_ES_EQ
CME_MD_EQ
CME_NQ_EQ
CME_NK_EQ
CME_DX_EQ
CME_FTSE_EQ
1990
2000
2010
Index

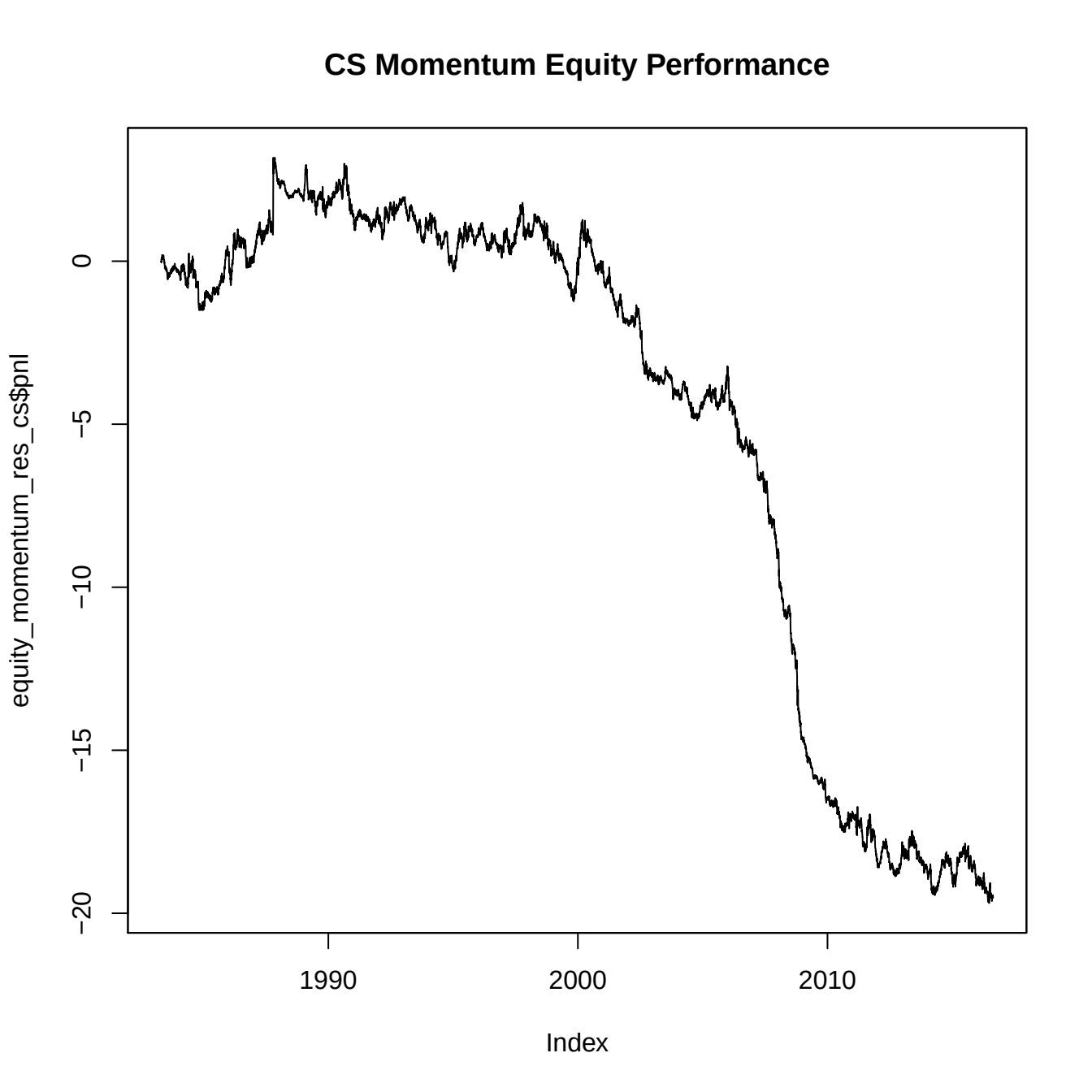

Raw Signal
CME_ES_EQ
CME_MD_EQ
CME_NQ_EQ
CME_NK_EQ
CME_DX_EQ
CME_FTSE_EQ
equity_momentum_raw
0.01
0.00
−0.01
−0.02
1990
2000
2010
Index

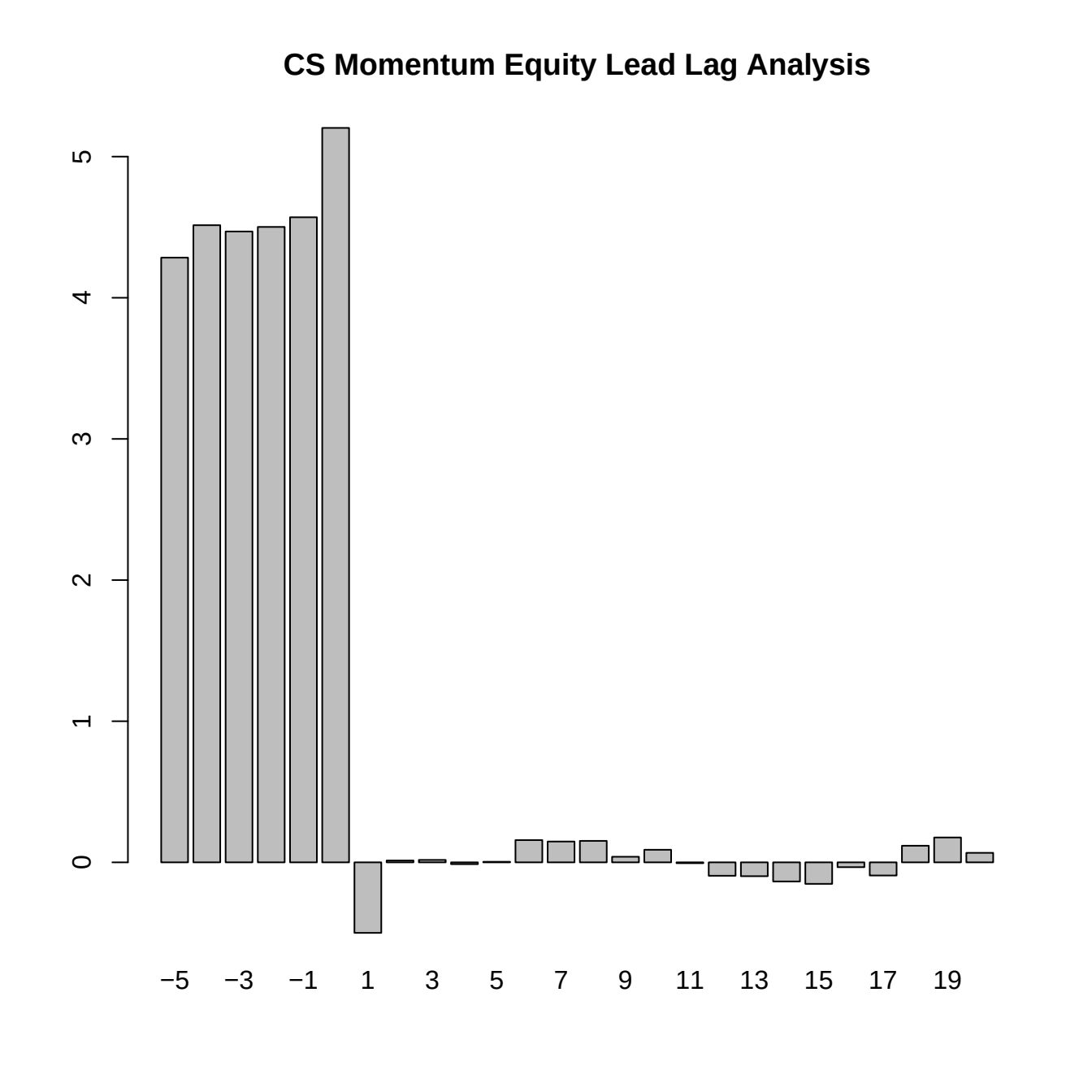

CS Processed Signal
CME_ES_EQ
CME_NK_EQ
CME_MD_EQ
CME_DX_EQ
CME_NQ_EQ
CME_FTSE_EQ
10
5
0
−5
−10
1990
2000
2010
Index

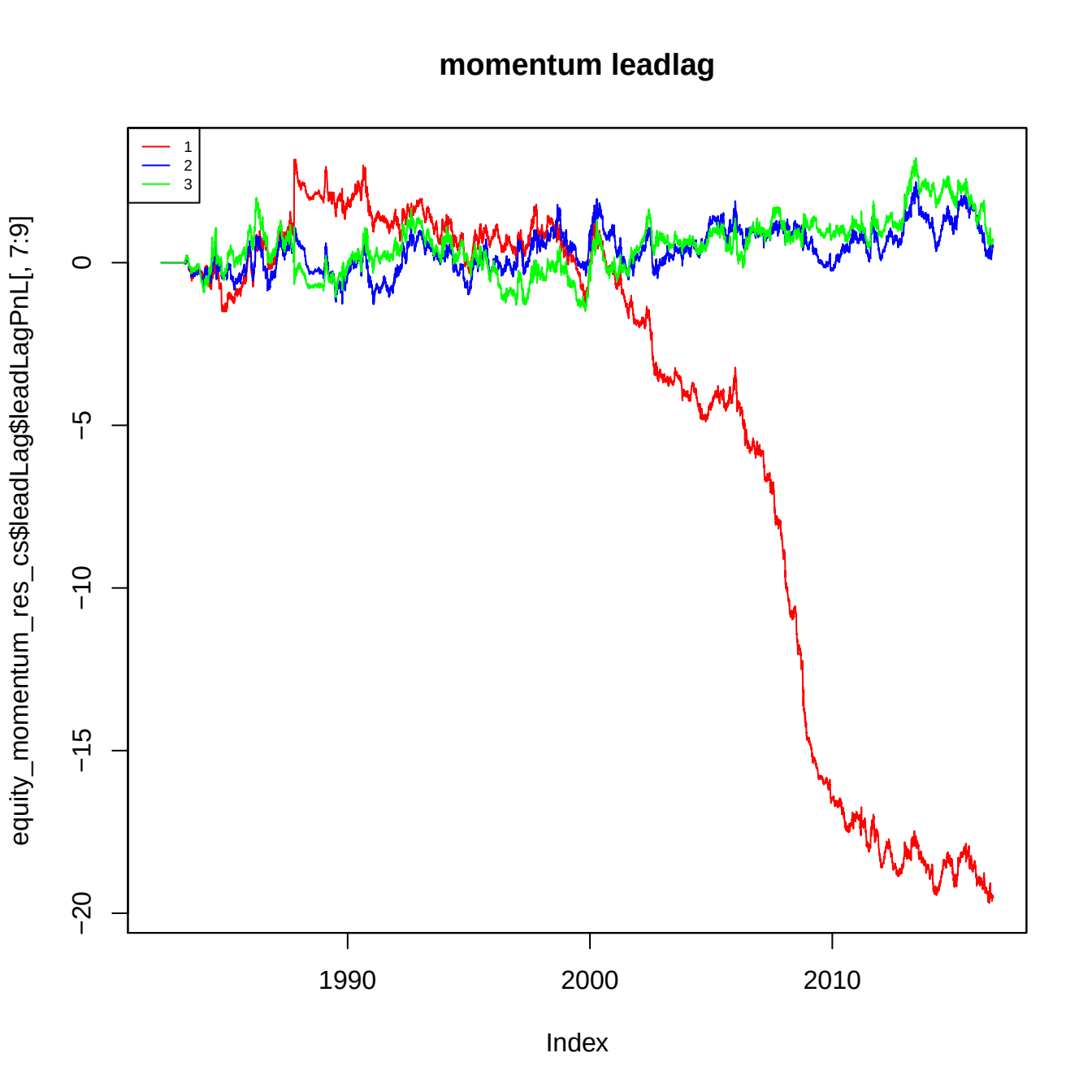

CS Processed Signal
CME_ES_EQ
CME_MD_EQ
CME_NQ_EQ
CME_NK_EQ
CME_DX_EQ
CME_FTSE_EQ
equity_momentum_processed_cs
10
5
0
−5
−10
1990
2000
2010
Index

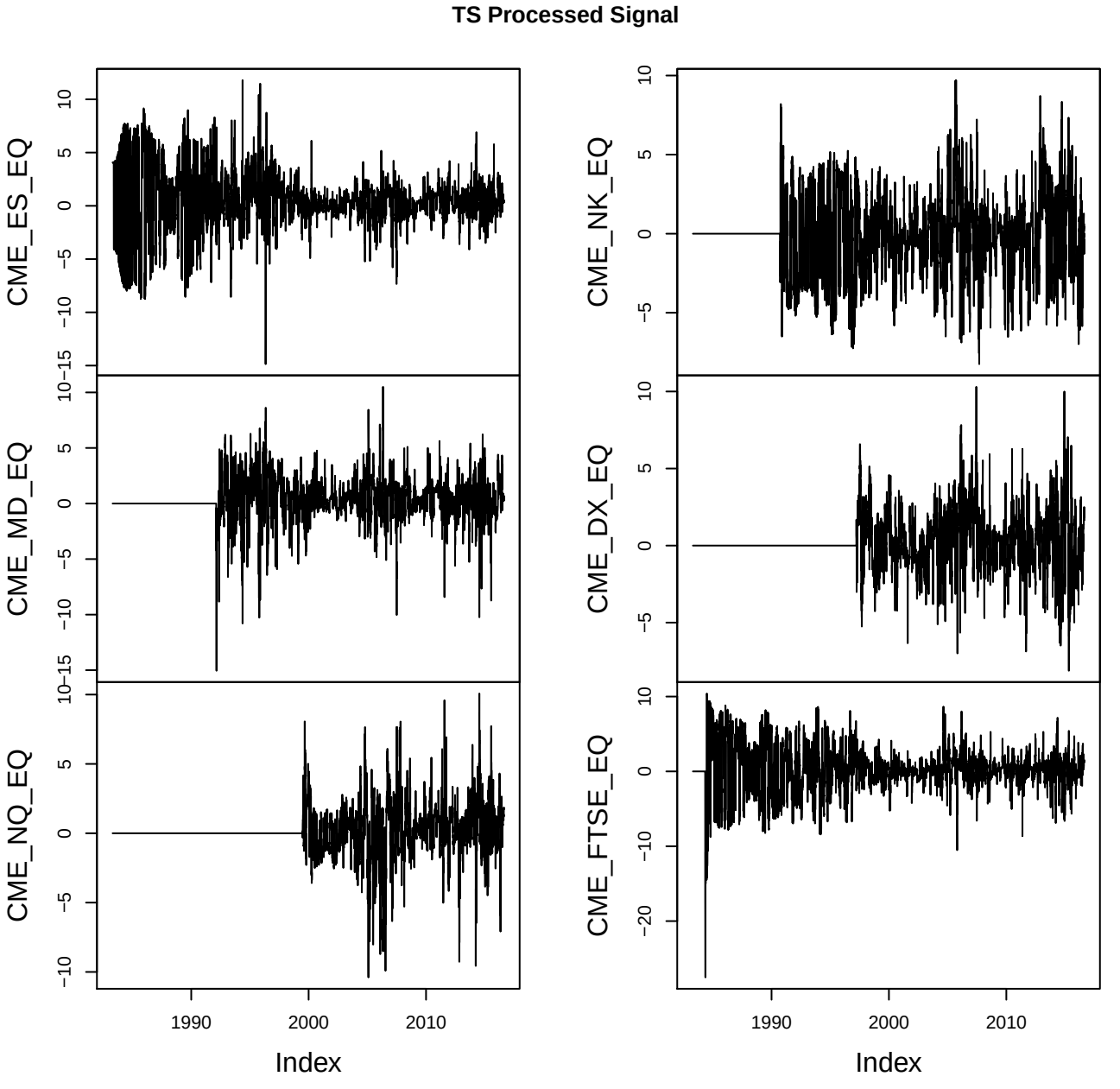

Asset Performance
CME_ES_EQ
CME_MD_EQ
CME_NQ_EQ
CME_NK_EQ
CME_DX_EQ
CME_FTSE_EQ
1990
2000
2010
Index

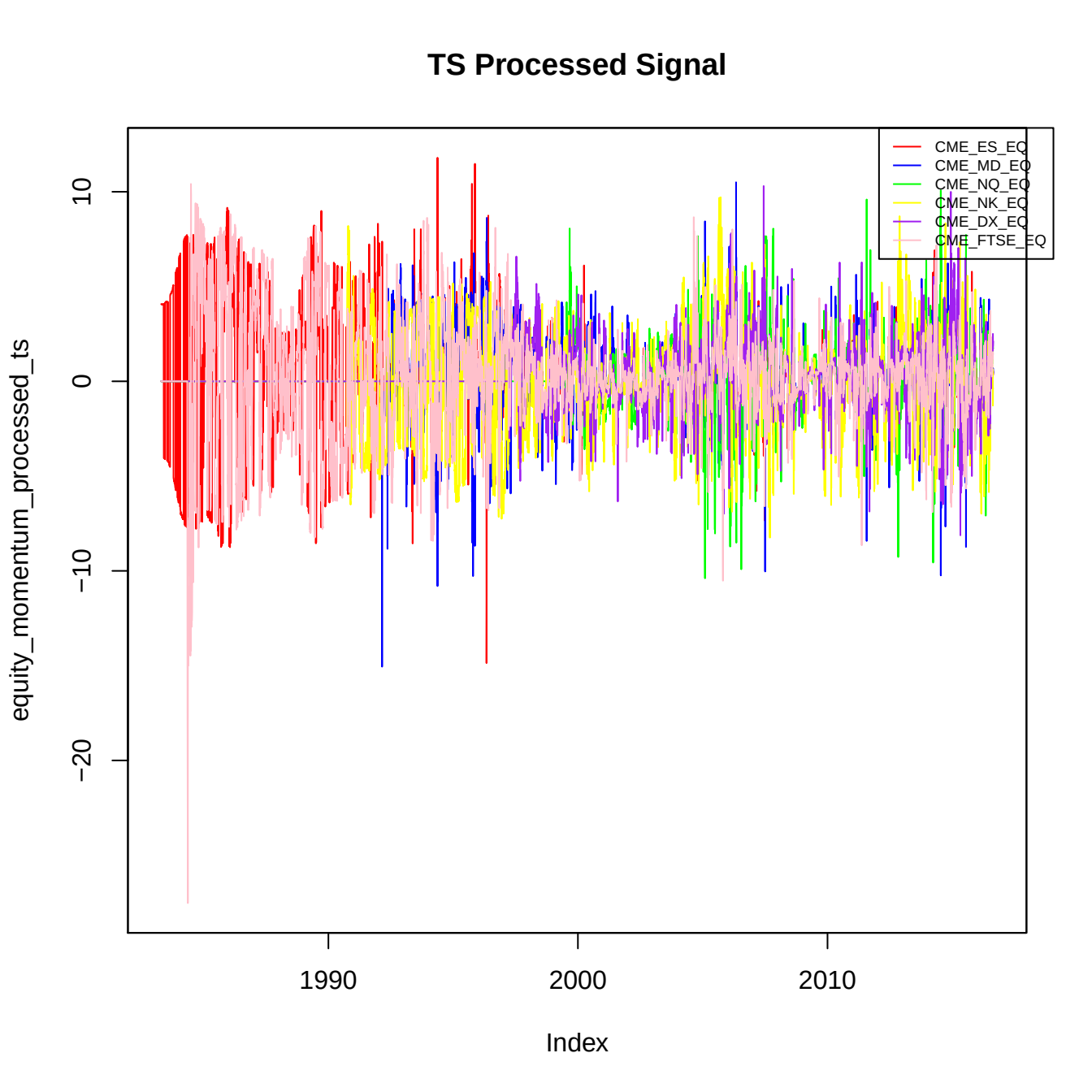

Asset Performance
CME_ES_EQ
CME_MD_EQ
CME_NQ_EQ
CME_NK_EQ
CME_DX_EQ
CME_FTSE_EQ
res$asset_pnl
0
−5
−10
1990
2000
2010
Index

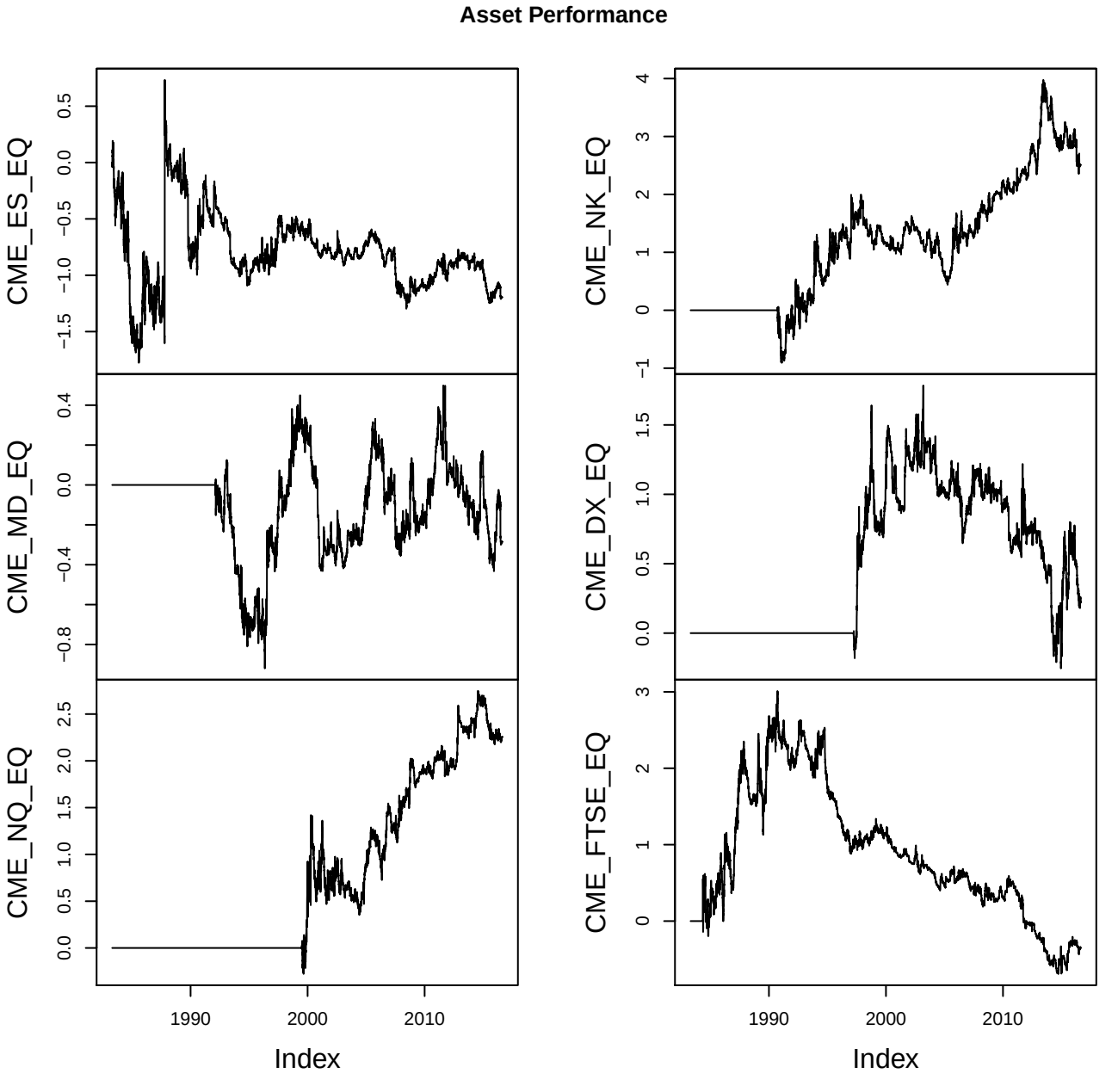

CS Momentum Equity Performance
equity_momentum_res_cs$pnl
0
−5
−10
−15
−20
1990
2000
2010
Index

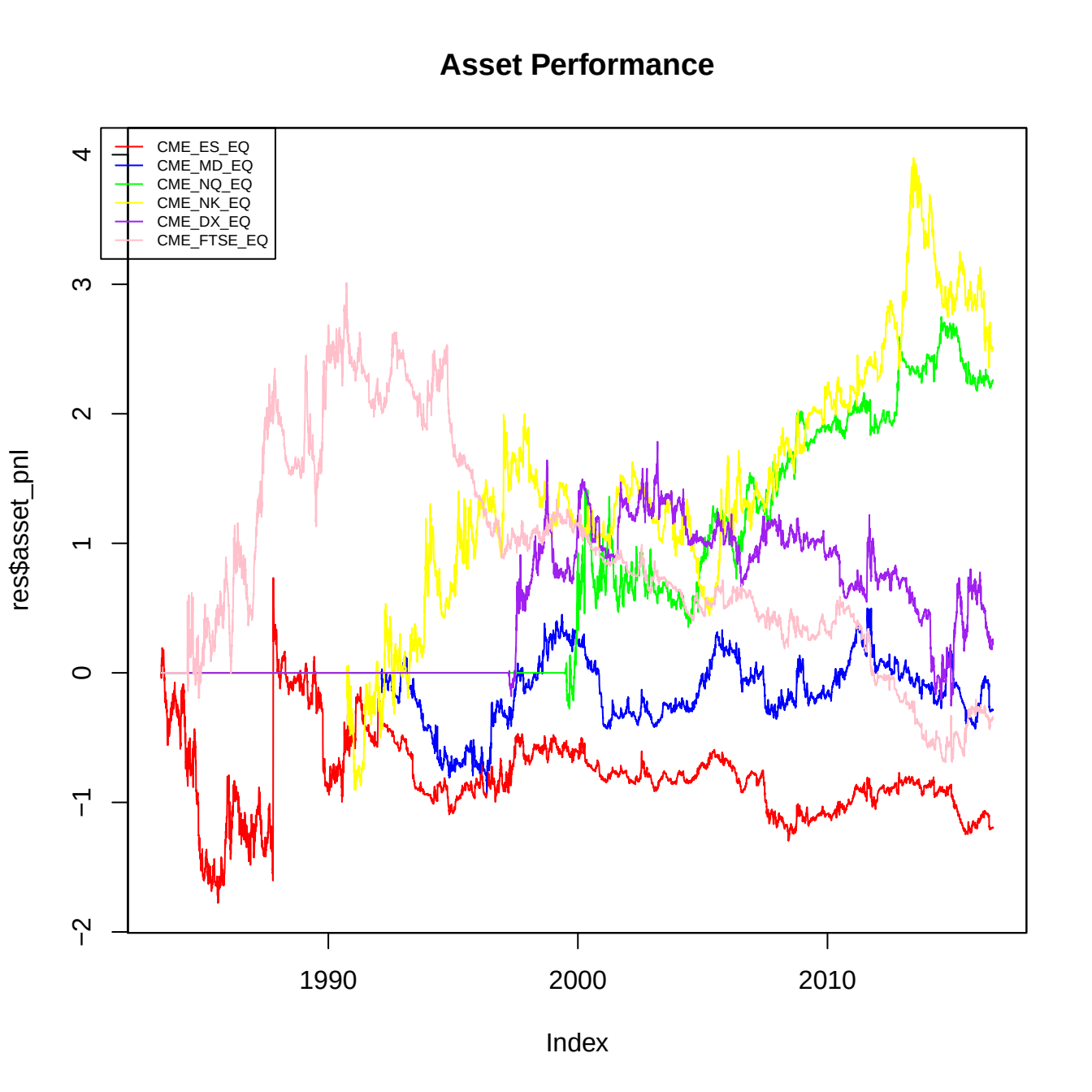

CS Momentum Equity Lead Lag Analysis
0
1
2
3
4
5
−5
−3
−1
1
3
5
7
9
11
13
15
17
19

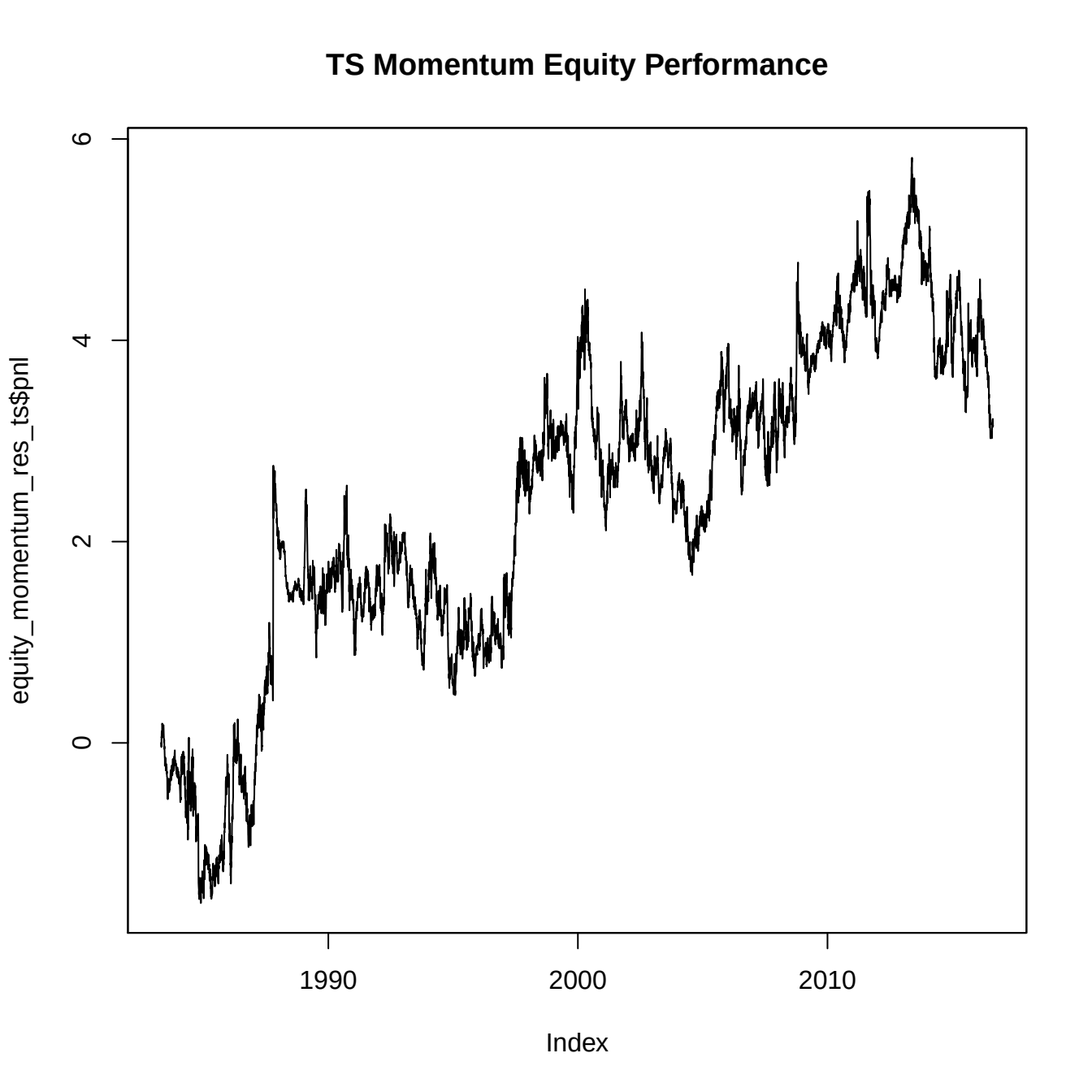

momentum leadlag
1
2
3
equity_momentum_res_cs$leadLag$leadLagPnL[, 7:9]
0
−5
−10
−15
−20
1990
2000
2010
Index

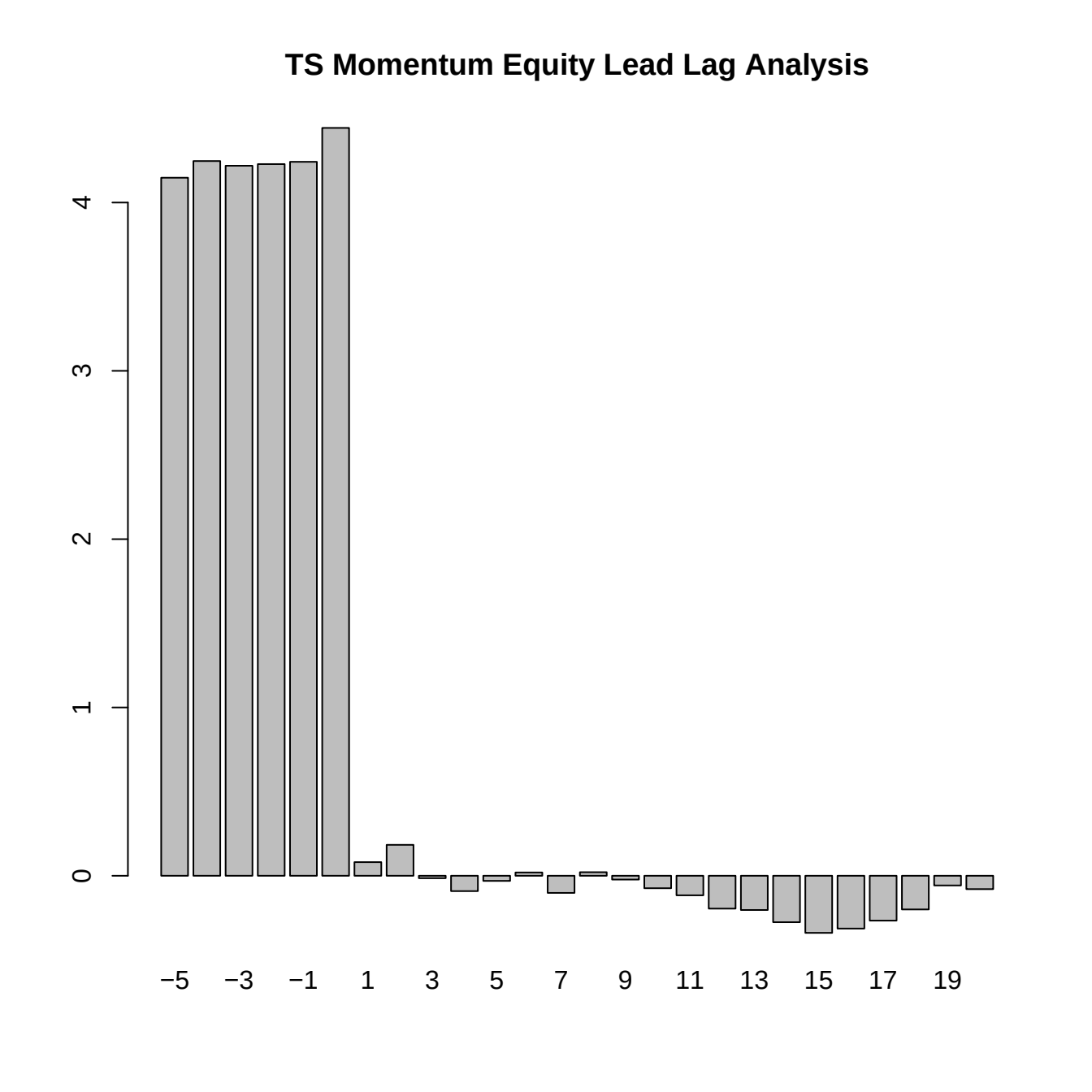

TS Processed Signal
CME_ES_EQ
CME_MD_EQ
CME_NQ_EQ
CME_NK_EQ
CME_DX_EQ
CME_FTSE_EQ
1990
2000
2010
Index

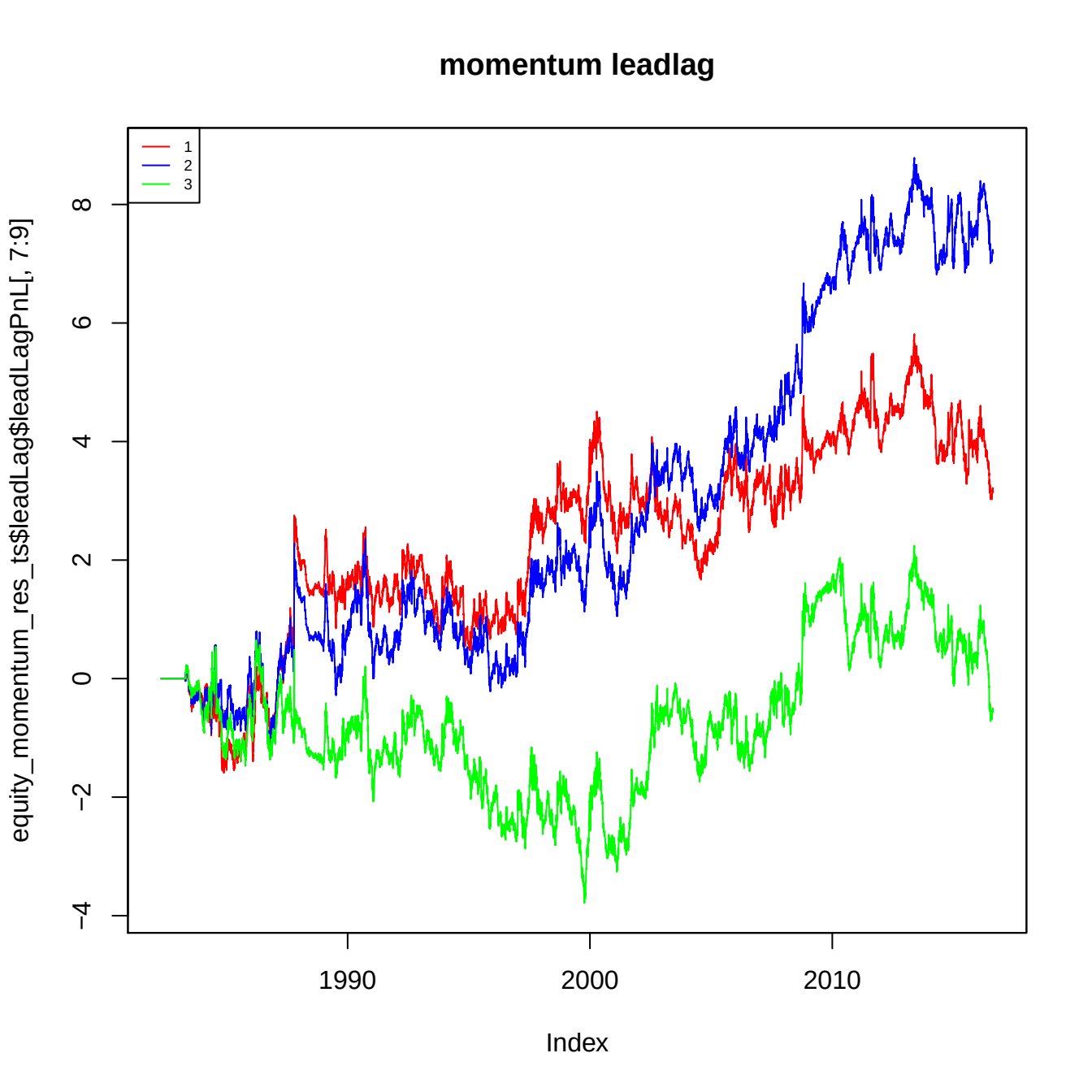

TS Processed Signal
CME_ES_EQ
CME_MD_EQ
CME_NQ_EQ
CME_NK_EQ
CME_DX_EQ
CME_FTSE_EQ
equity_momentum_processed_ts
10
0
−10
−20
1990
2000
2010
Index


Asset Performance
CME_ES_EQ
CME_NK_EQ
CME_MD_EQ
CME_DX_EQ
CME_NQ_EQ
CME_FTSE_EQ
1990
2000
2010
Index


Asset Performance
CME_ES_EQ
CME_MD_EQ
CME_NQ_EQ
CME_NK_EQ
CME_DX_EQ
CME_FTSE_EQ
res$asset_pnl
4
3
2
1
0
−1
−2
1990
2000
2010
Index


TS Momentum Equity Performance
equity_momentum_res_ts$pnl
0
2
4
6
1990
2000
2010
Index


TS Momentum Equity Lead Lag Analysis
0
1
2
3
4
−5
−3
−1
1
3
5
7
9
11
13
15
17
19


momentum leadlag
1
2
3
equity_momentum_res_ts$leadLag$leadLagPnL[, 7:9]
8
6
4
2
0
−2
−4
1990
2000
2010
Index