

01/08/2015 - 07/22/2020

< > Local CCY

1D 3D 1M 6M YTD 1Y 5Y Max Daily

Table

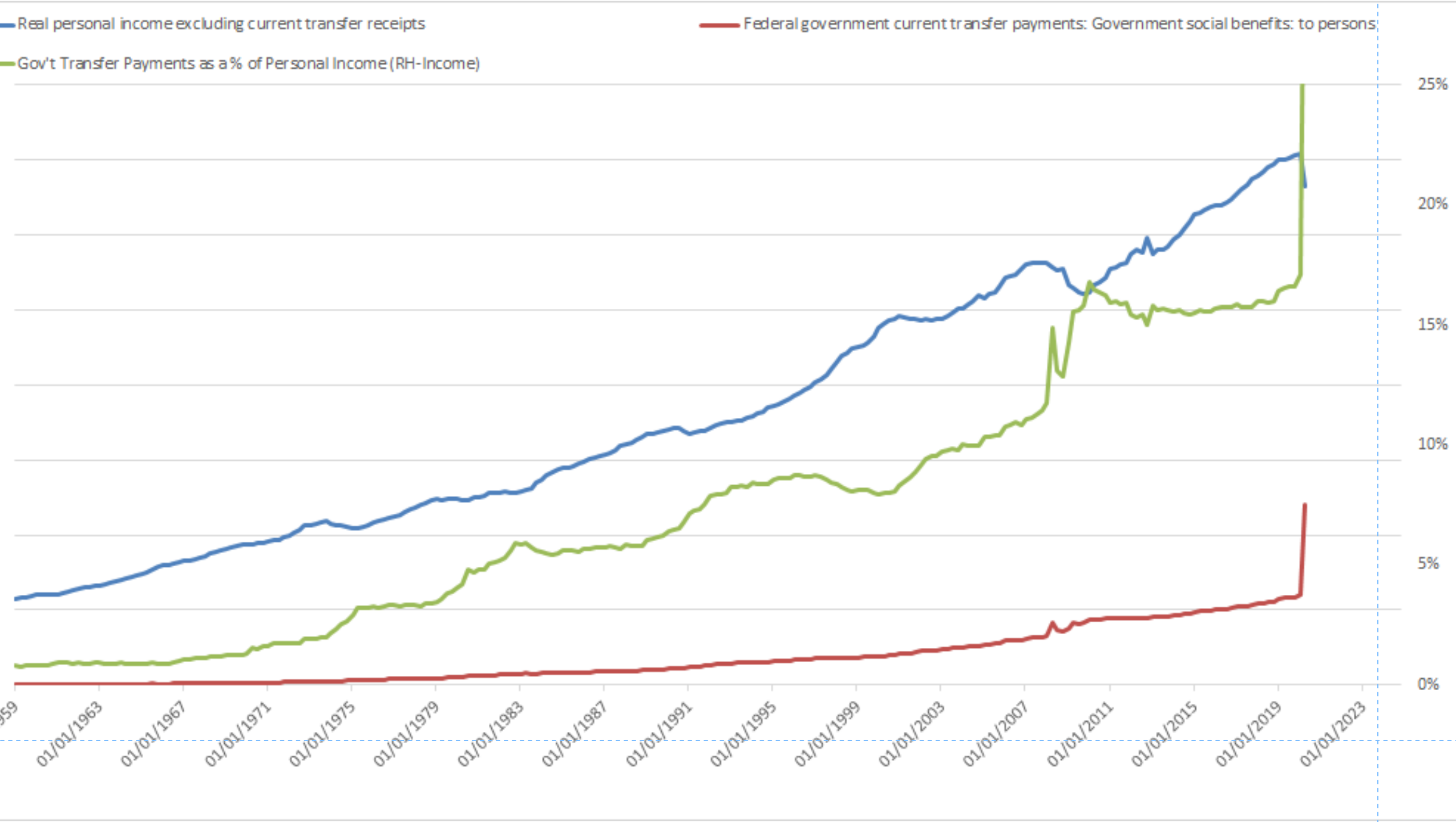
Chart Content



Strategy Performance Differential: High Momentum v. Cheap Value

— High Momentum v. Cheap Value (Z-Score)





USGGBE05 ↓ 1.4033 - .0014 1.3966 / 1.4101
At 3:15 Op 1.4049 Hi 1.4080 Lo 1.4024 Prev 1.4048

USGGBE05 Index 96 Actions 98 Enable Save G #BTV 5900: Breakevens Breaking ...

12/31/2018 - 07/22/2020 Local CCY

1D 3D 1M 6M YTD 1Y 5Y Max Daily Table Chart Content

Inflation Expectations Near Highest Since Pandemic



Source: Bloomberg