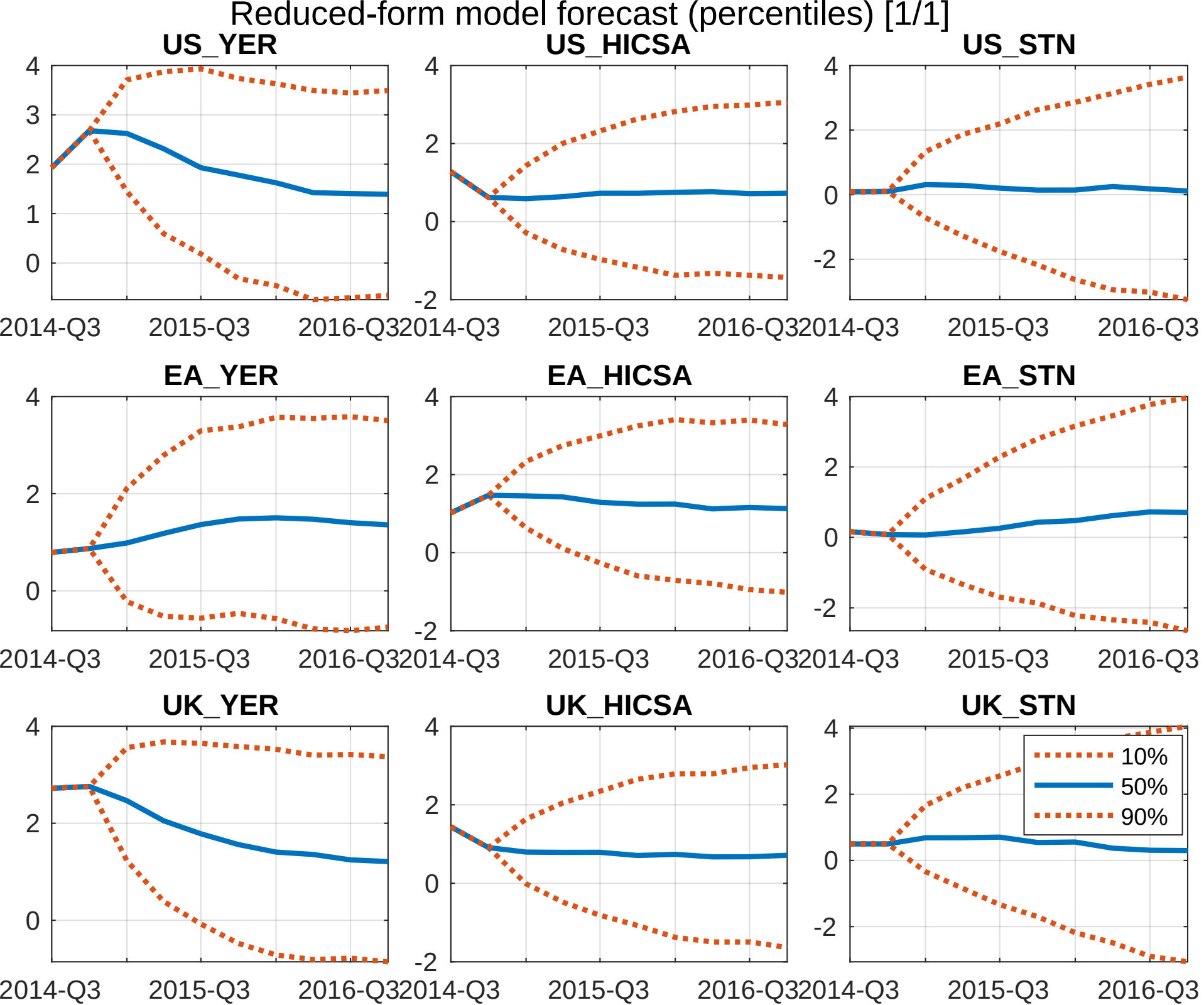
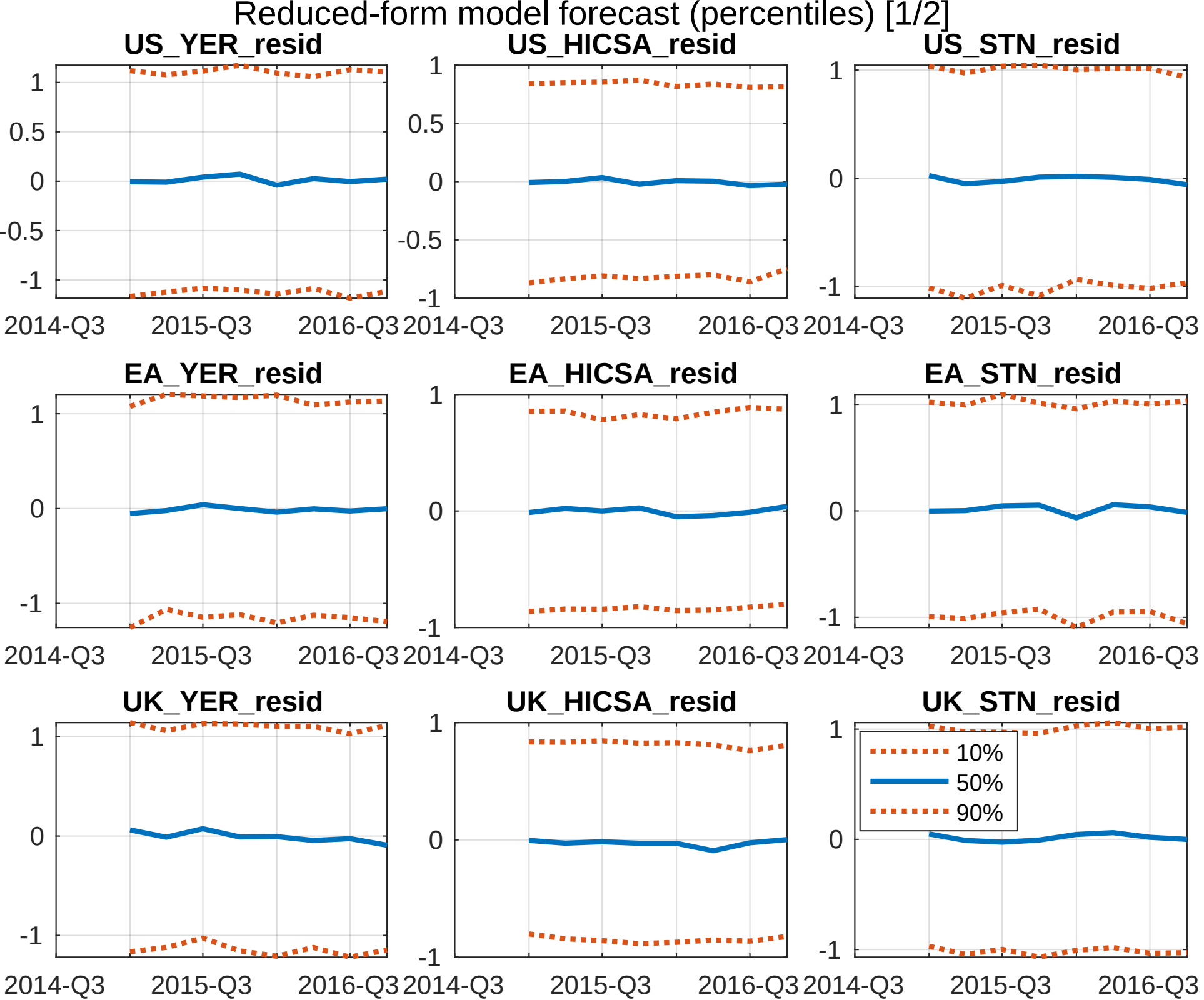
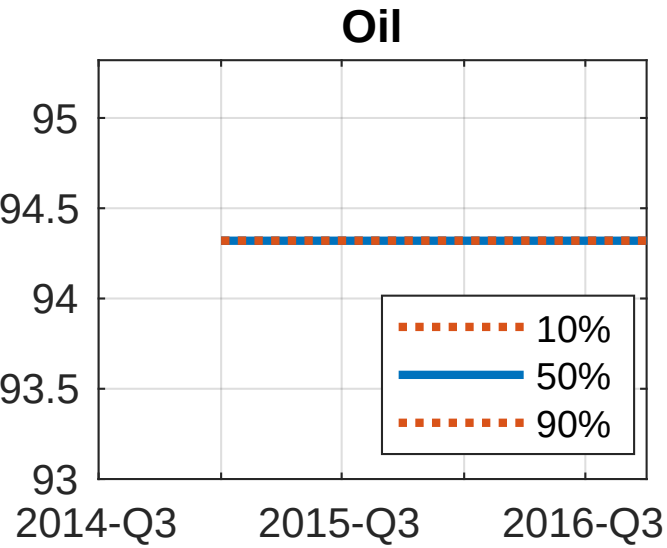
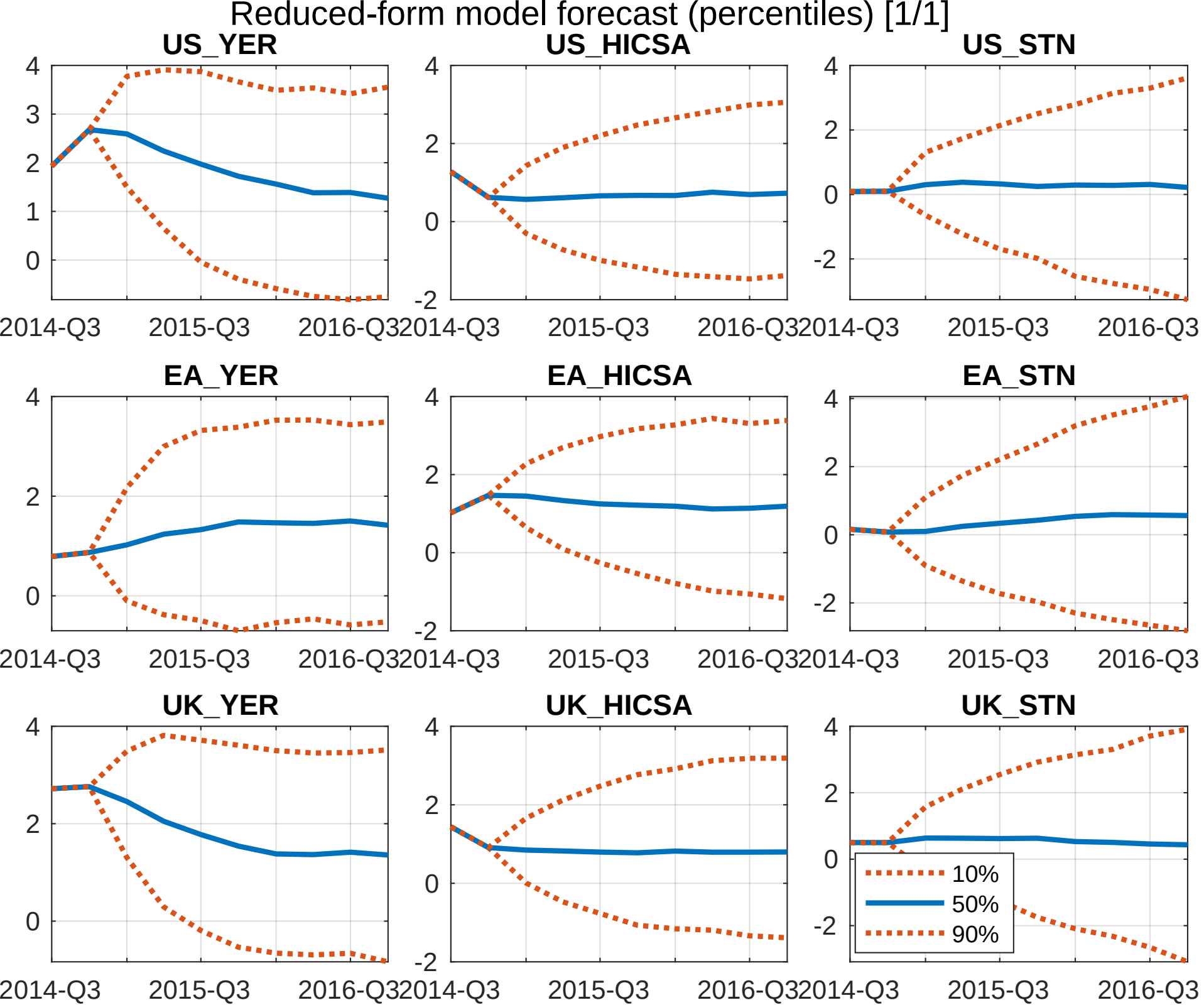

Reduced-form model forecast (percentiles) [1/1]
US_YER
US_HICSA
US_STN
EA_YER
EA_HICSA
EA_STN
UK_YER
UK_HICSA
UK_STN
10%
50%
90%
2014-Q3
2015-Q3
2016-Q3

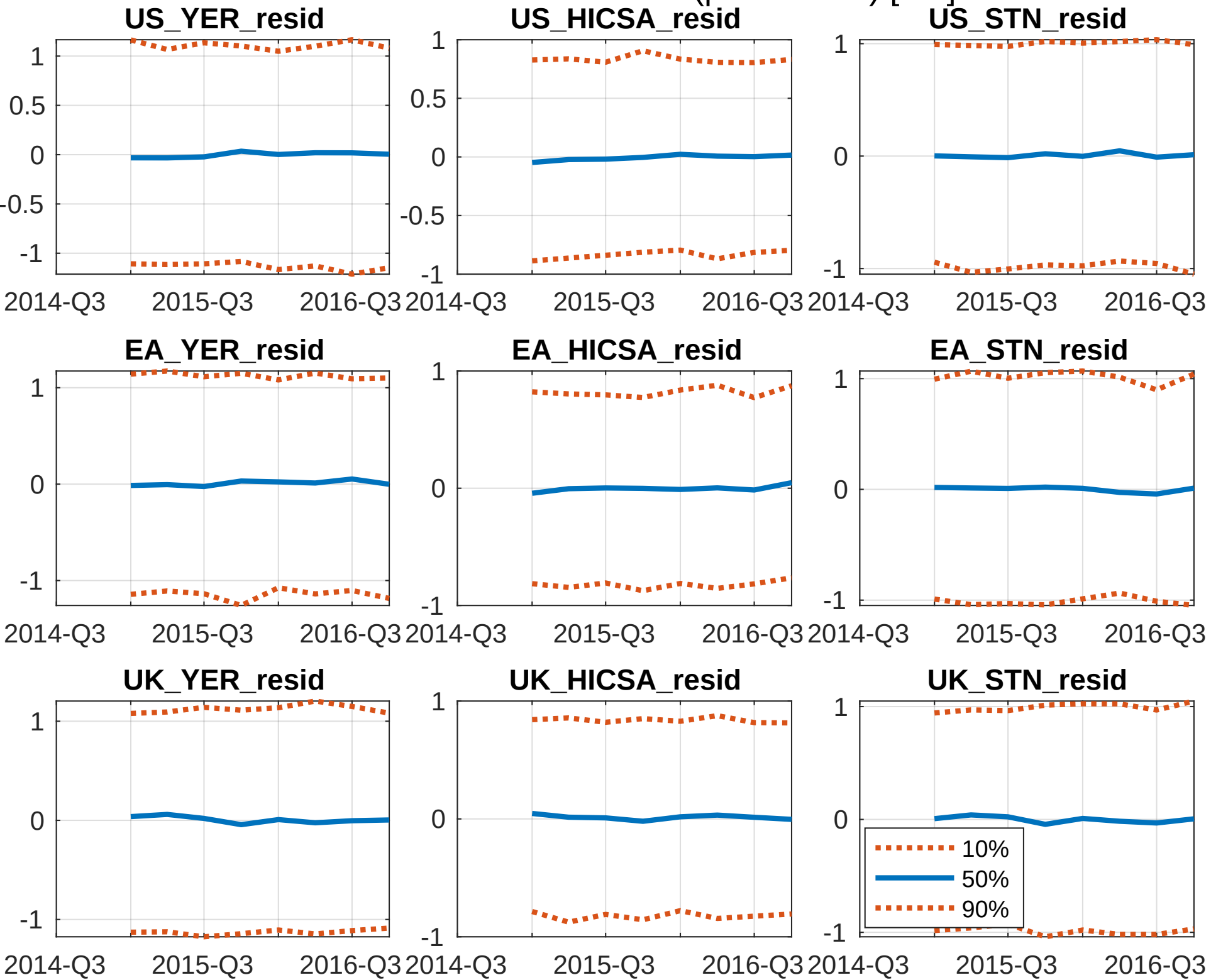

Reduced-form model forecast (percentiles) [1/2]
US_YER_resid
US_HICSA_resid
US_STN_resid
EA_YER_resid
EA_HICSA_resid
EA_STN_resid
UK_YER_resid
UK_HICSA_resid
UK_STN_resid
10%
50%
90%
2014-Q3
2015-Q3
2016-Q3

Reduced-form model forecast (percentiles) [1/3]

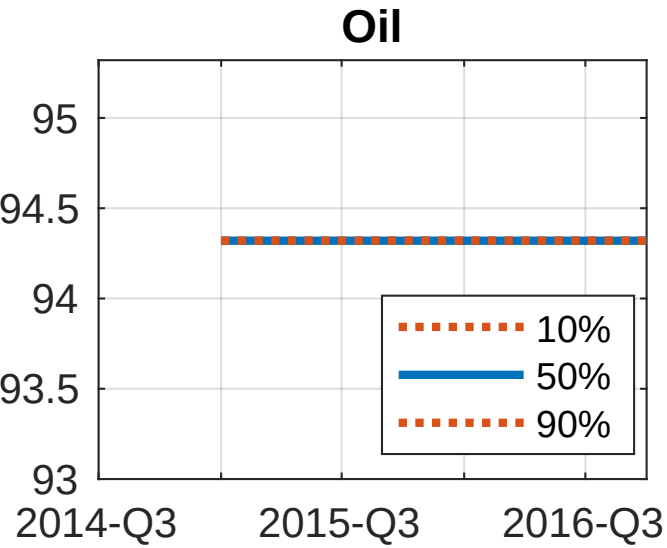


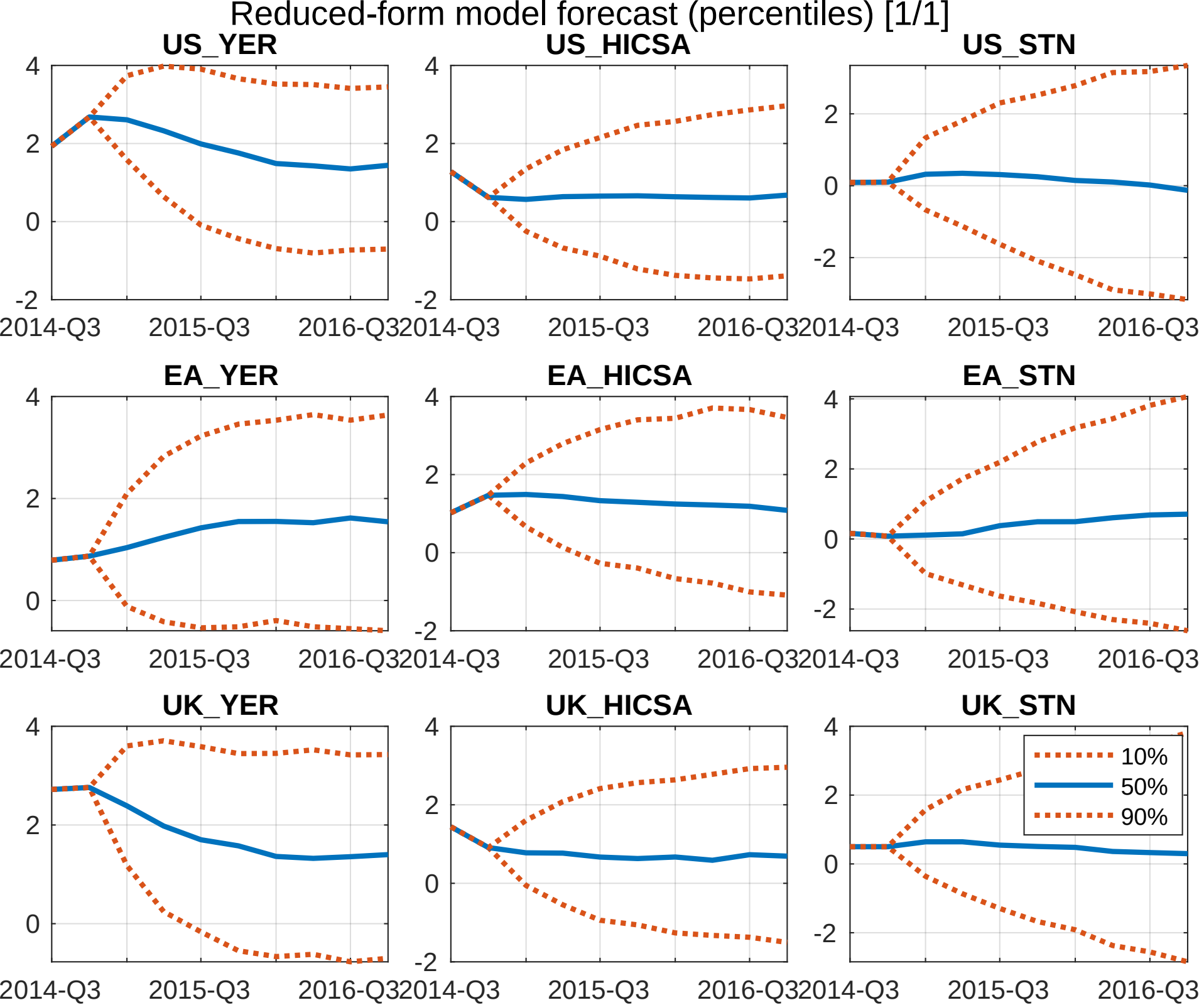

Reduced-form model forecast (percentiles) [1/1]
US_YER
US_HICSA
US_STN
EA_YER
EA_HICSA
EA_STN
UK_YER
UK_HICSA
UK_STN
2014-Q3
2015-Q3
2016-Q3
10%
50%
90%

Reduced-form model forecast (percentiles) [1/2]

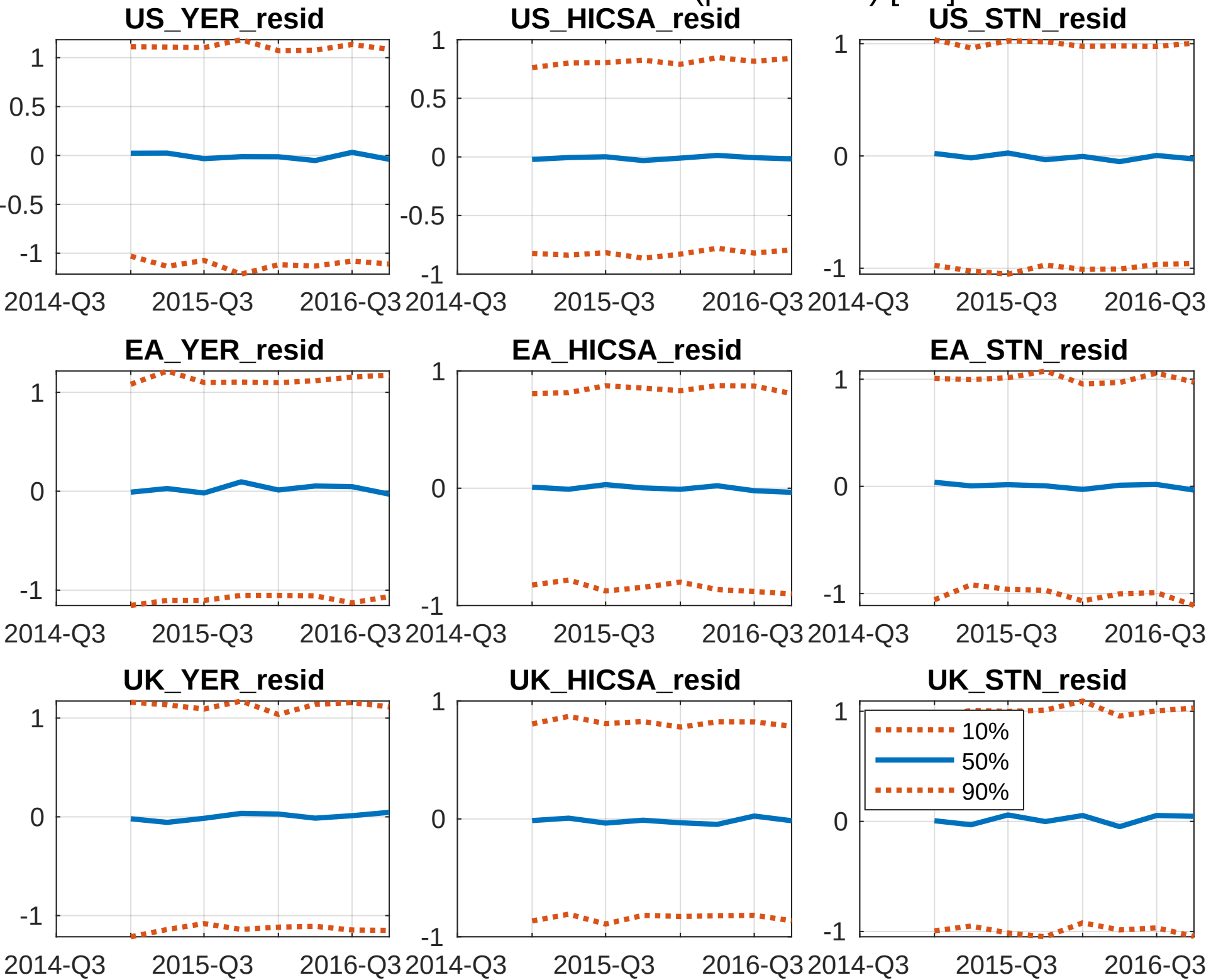


Reduced-form model forecast (percentiles) [1/3]

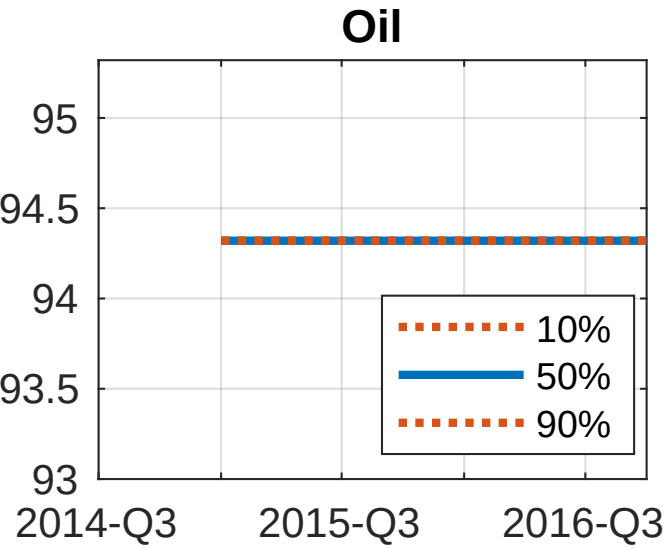


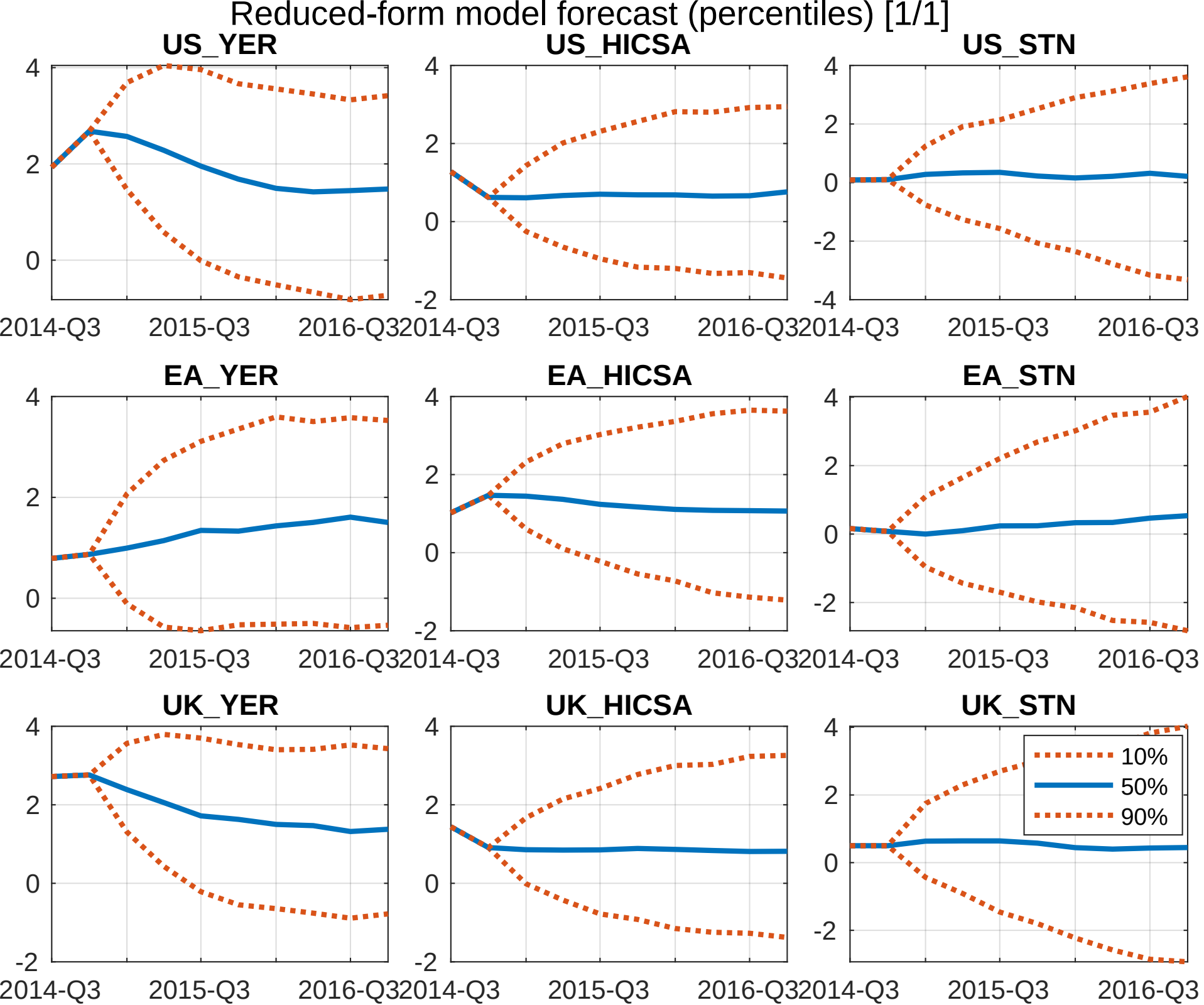

Reduced-form model forecast (percentiles) [1/1]
US_YER
US_HICSA
US_STN
EA_YER
EA_HICSA
EA_STN
UK_YER
UK_HICSA
UK_STN
10%
50%
90%
2014-Q3
2015-Q3
2016-Q3

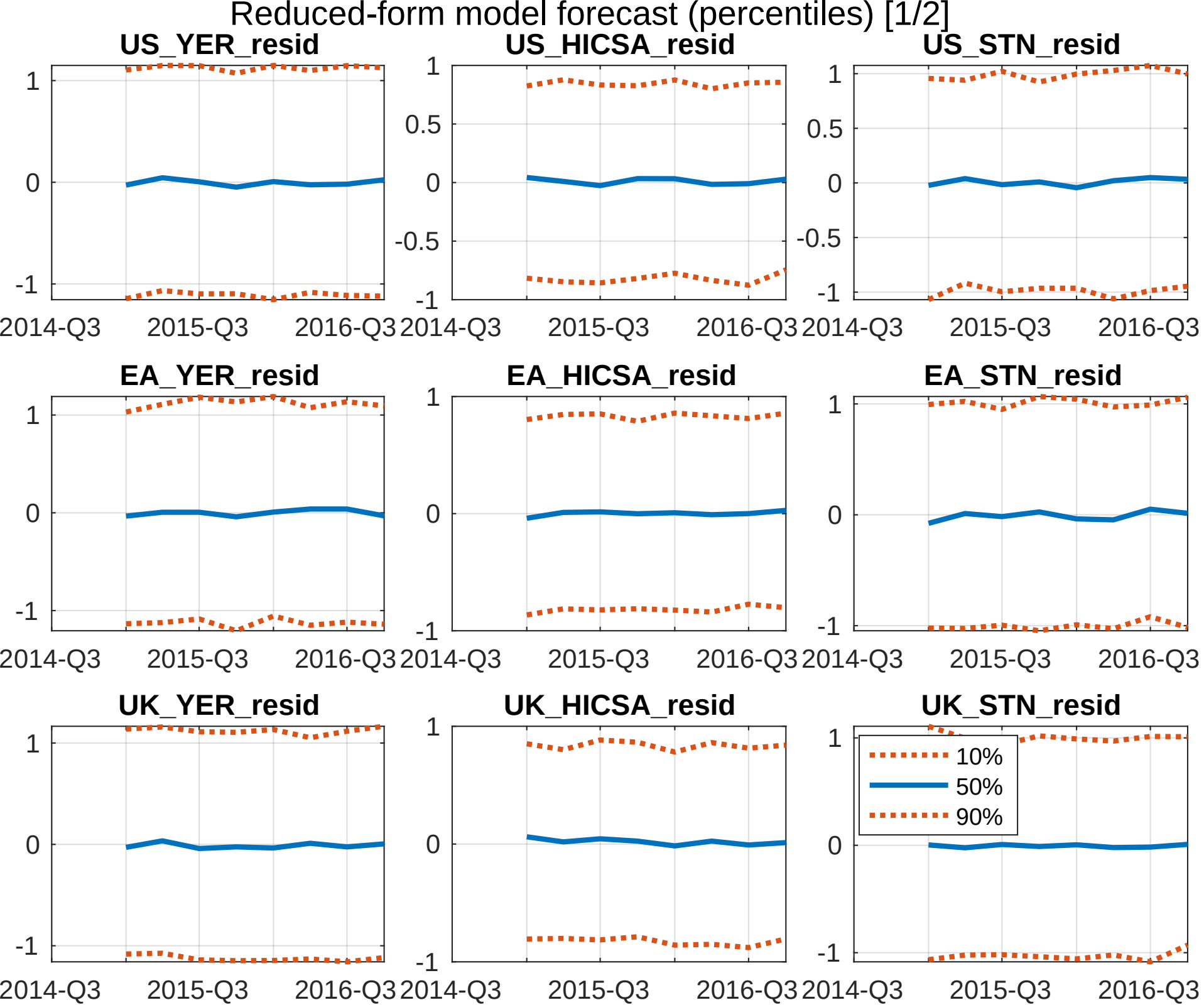
Reduced-form model forecast (percentiles) [1/2]



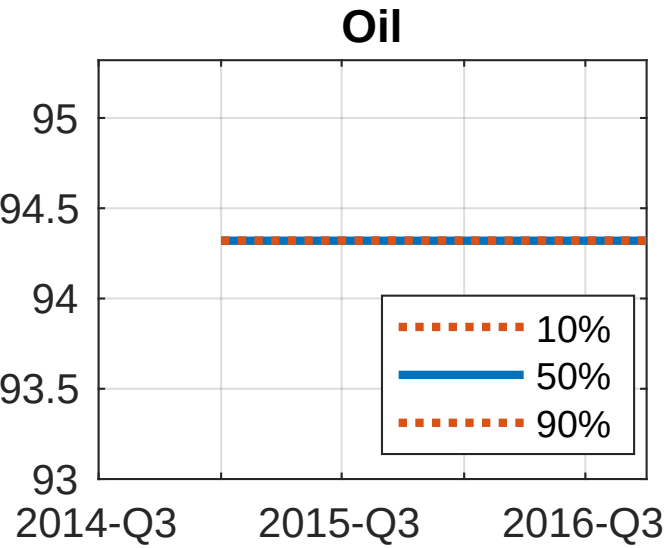
Reduced-form model forecast (percentiles) [1/3]

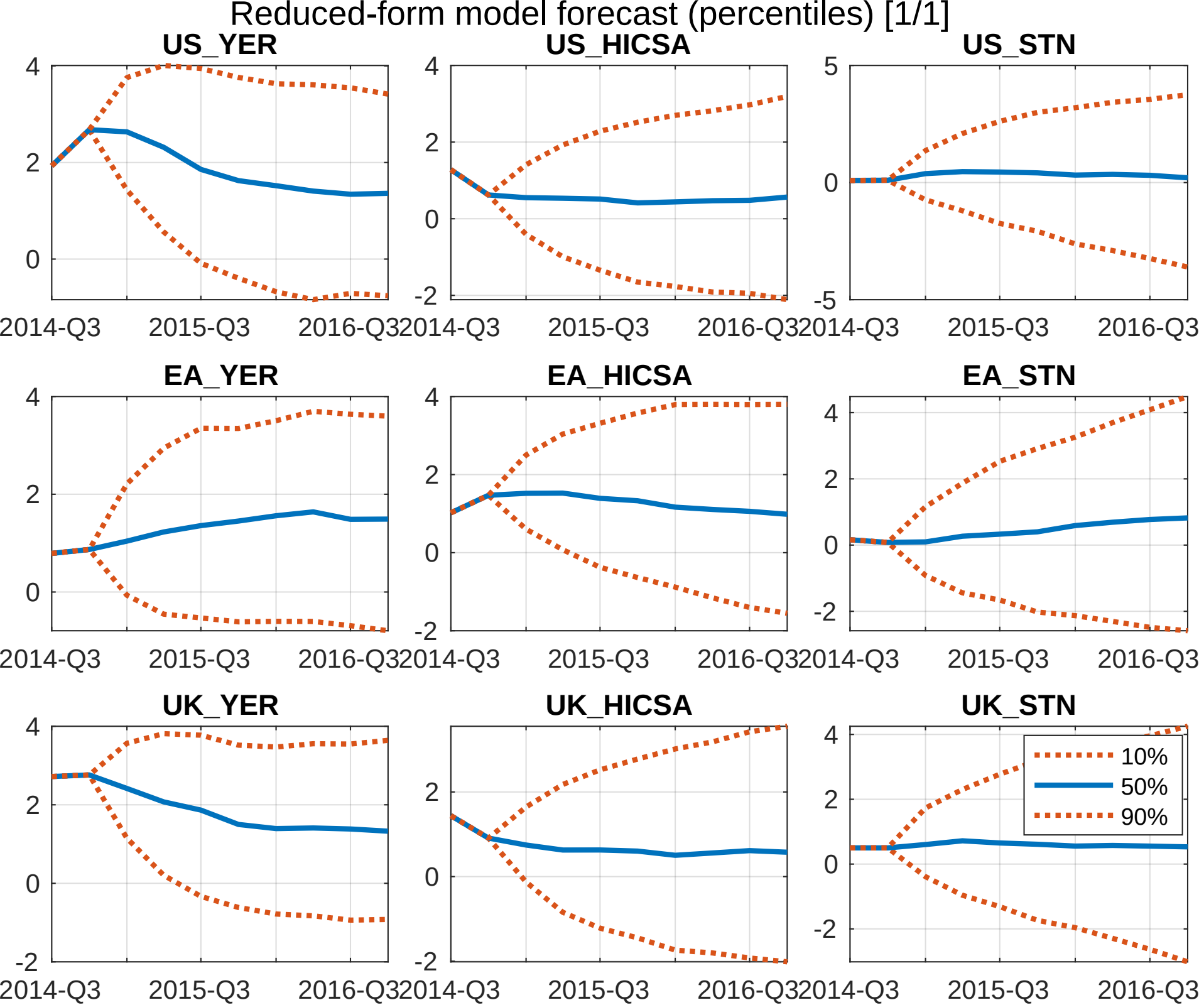



Reduced-form model forecast (percentiles) [1/1]
US_YER
US_HICSA
US_STN
EA_YER
EA_HICSA
EA_STN
UK_YER
UK_HICSA
UK_STN
10%
50%
90%
2014-Q3
2015-Q3
2016-Q3

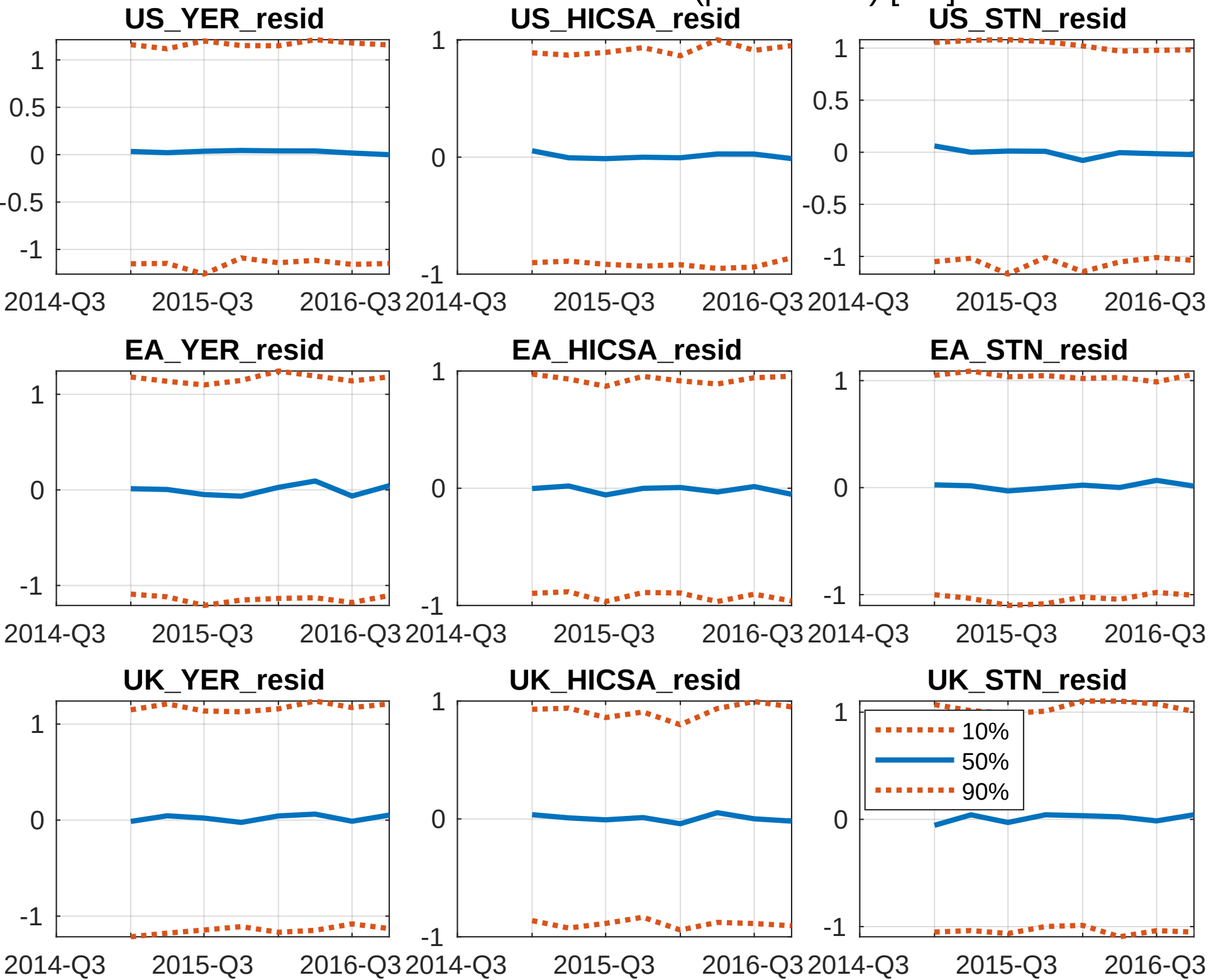

Reduced-form model forecast (percentiles) [1/2]
US_YER_resid
US_HICSA_resid
US_STN_resid
EA_YER_resid
EA_HICSA_resid
EA_STN_resid
UK_YER_resid
UK_HICSA_resid
UK_STN_resid
10%
50%
90%
2014-Q3
2015-Q3
2016-Q3

Reduced-form model forecast (percentiles) [1/3]

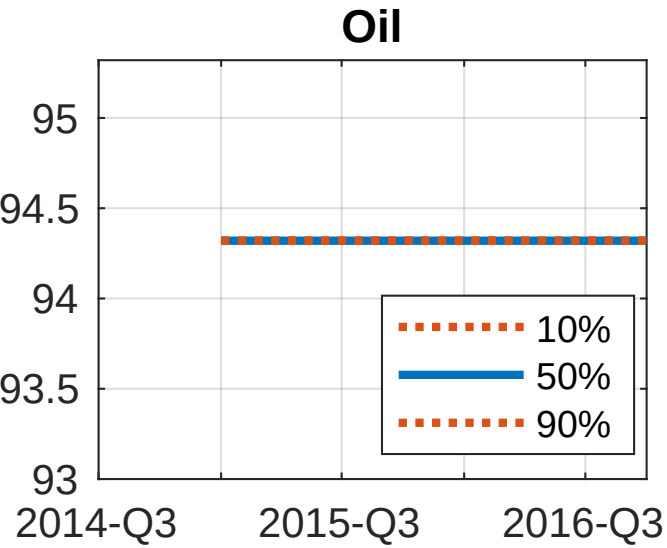


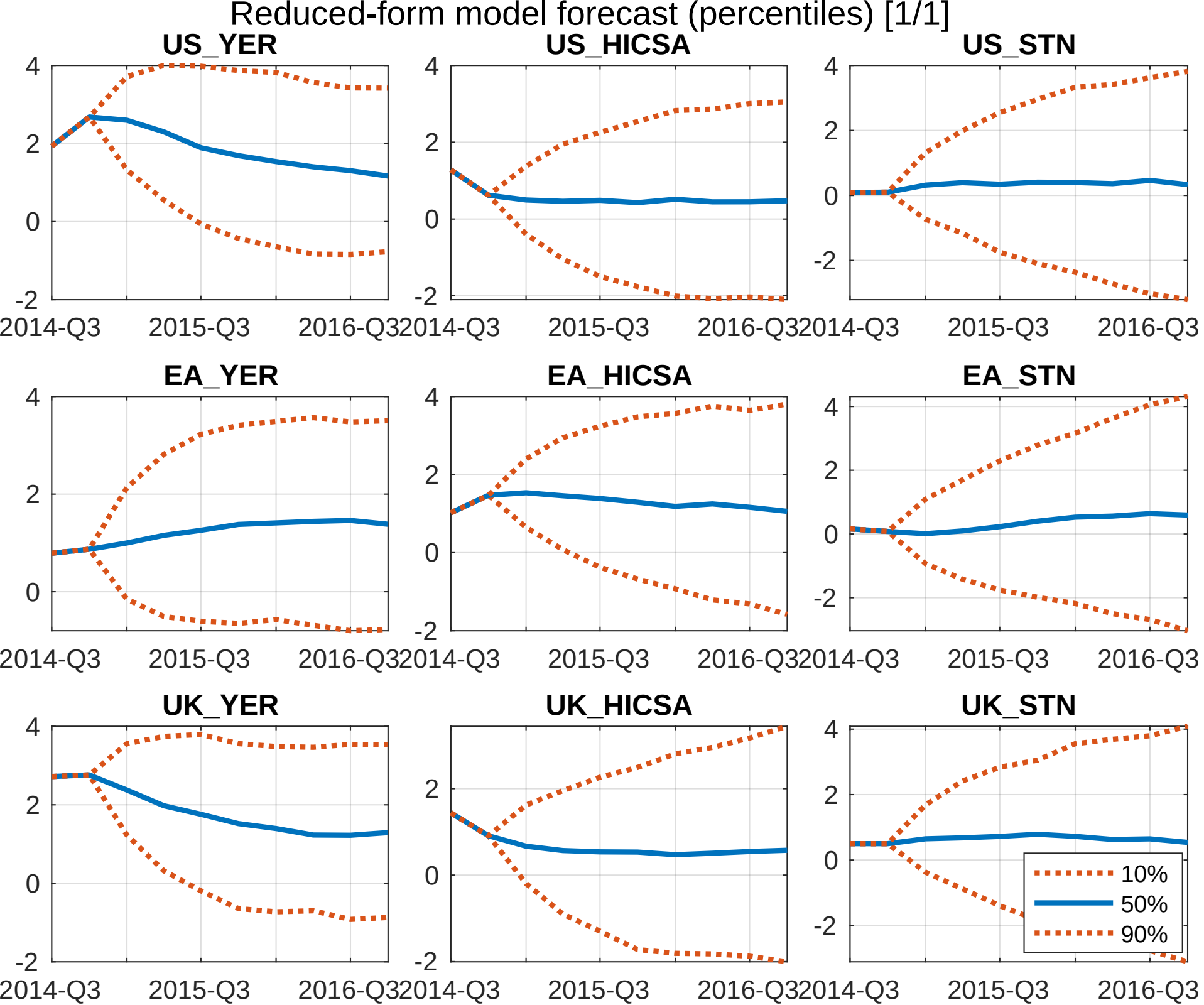

Reduced-form model forecast (percentiles) [1/1]
US_YER
US_HICSA
US_STN
EA_YER
EA_HICSA
EA_STN
UK_YER
UK_HICSA
UK_STN
10%
50%
90%
2014-Q3
2015-Q3
2016-Q3

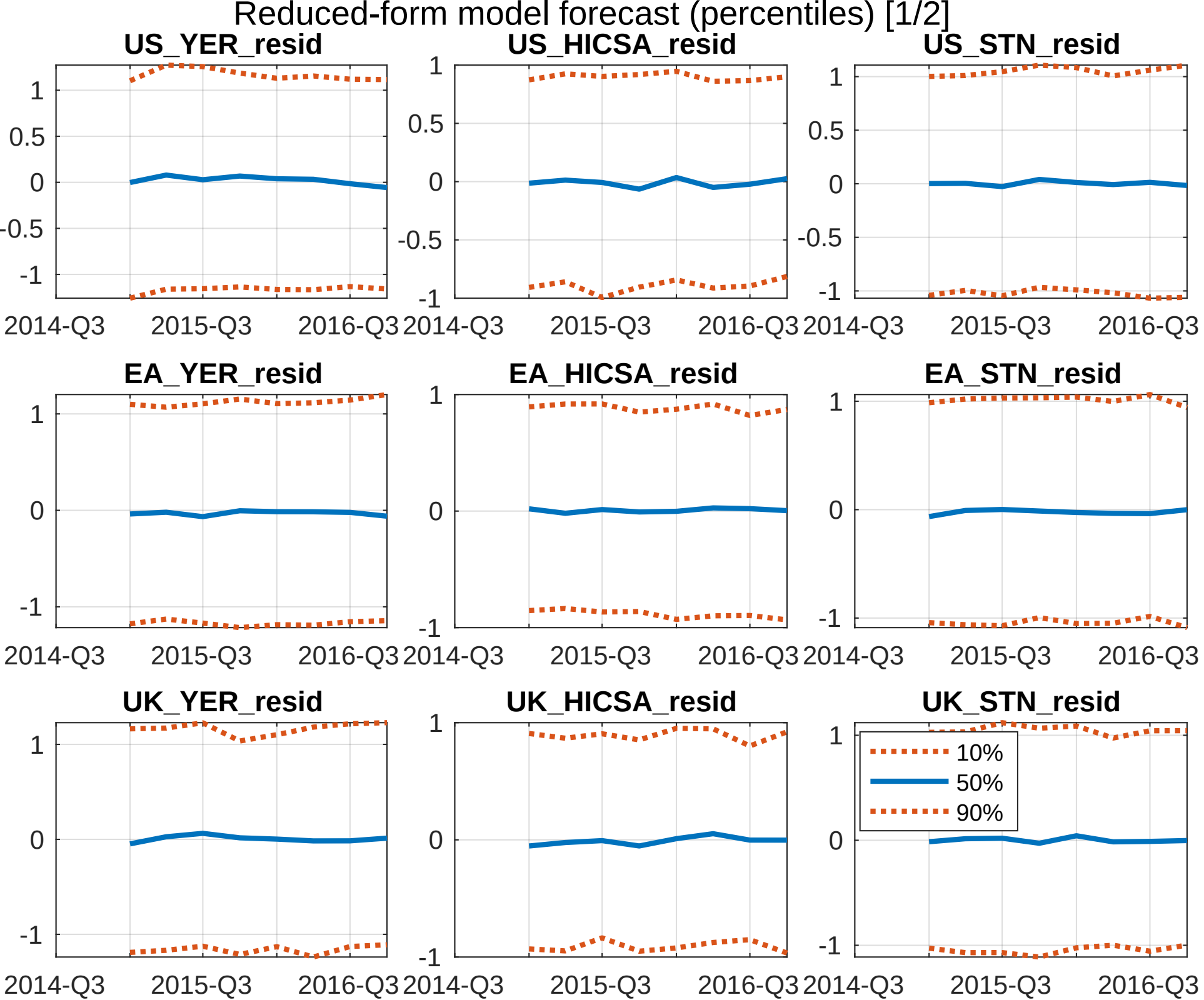
Reduced-form model forecast (percentiles) [1/2]

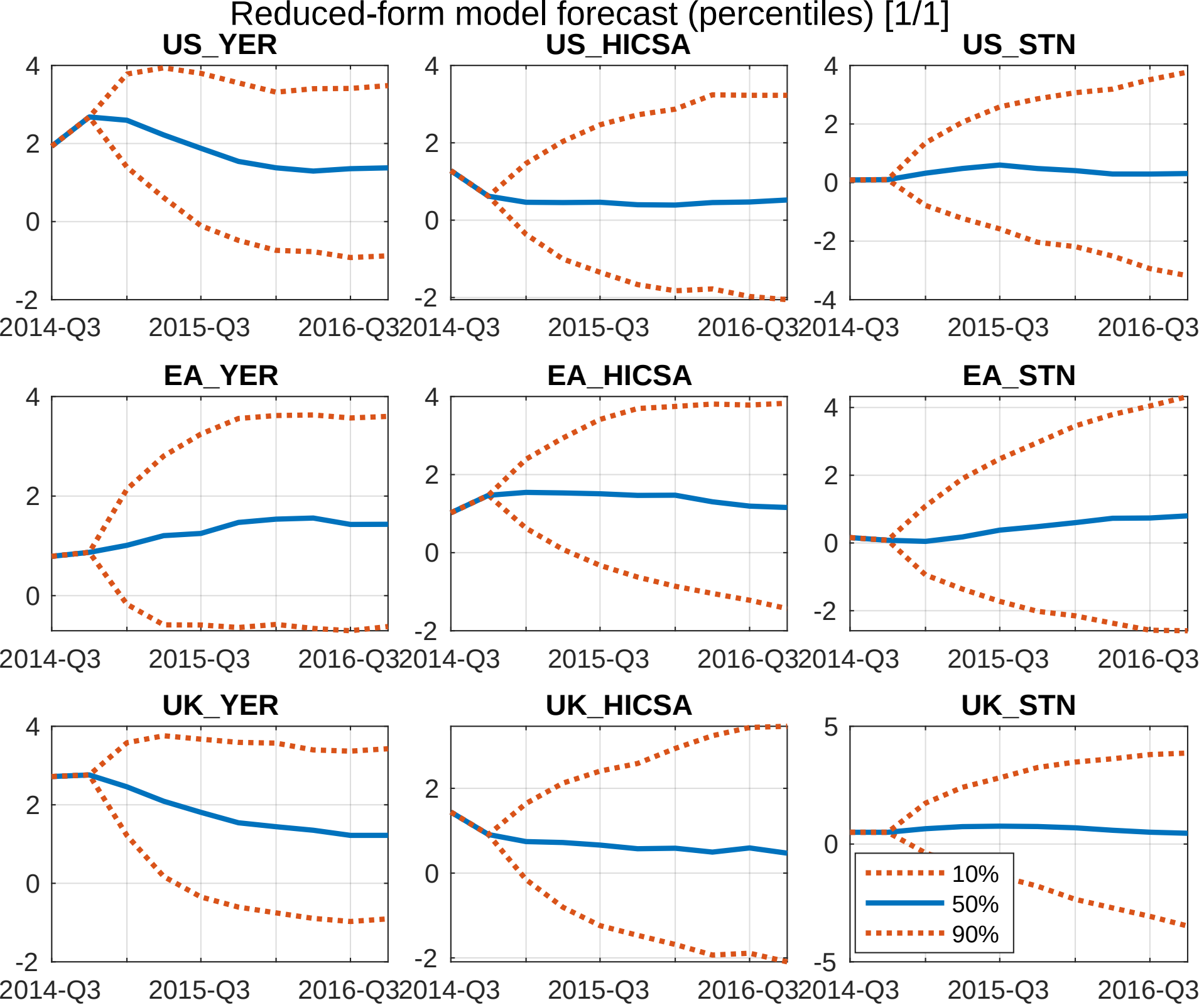


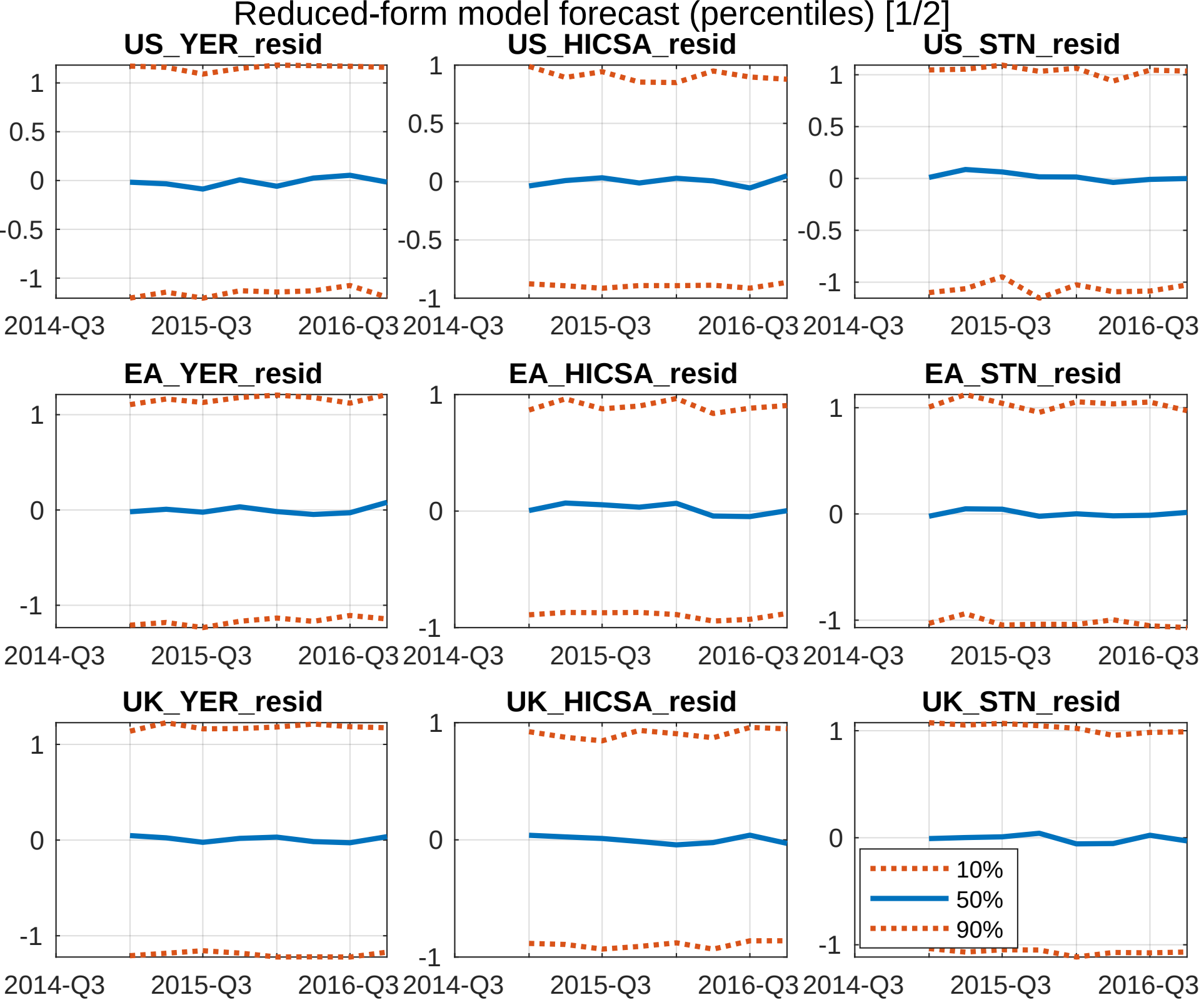
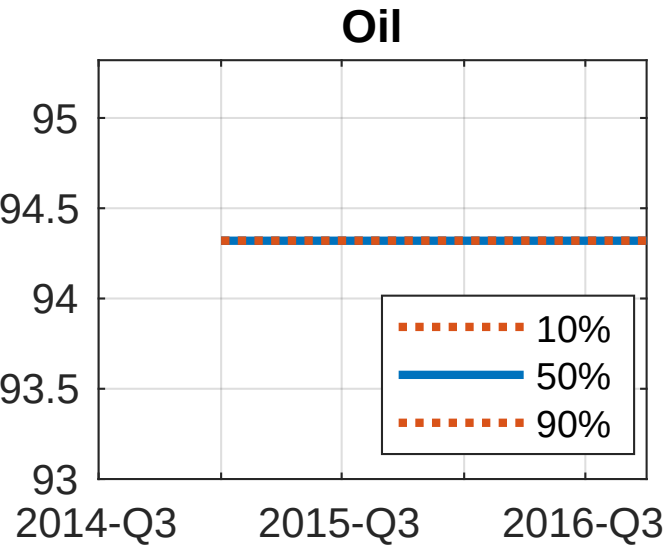
Reduced-form model forecast (percentiles) [1/3]




Reduced-form model forecast (percentiles) [1/1]
US_YER
US_HICSA
US_STN
EA_YER
EA_HICSA
EA_STN
UK_YER
UK_HICSA
UK_STN
4
2
0
-2
2014-Q3
2015-Q3
2016-Q3
10%
50%
90%


Reduced-form model forecast (percentiles) [1/2]
US_YER_resid
US_HICSA_resid
US_STN_resid
EA_YER_resid
EA_HICSA_resid
EA_STN_resid
UK_YER_resid
UK_HICSA_resid
UK_STN_resid
10%
50%
90%
2014-Q3
2015-Q3
2016-Q3


Reduced-form model forecast (percentiles) [1/1]
US_YER
US_HICSA
US_STN
EA_YER
EA_HICSA
EA_STN
UK_YER
UK_HICSA
UK_STN
2014-Q3
2015-Q3
2016-Q3
10%
50%
90%


Reduced-form model forecast (percentiles) [1/2]
US_YER_resid
US_HICSA_resid
US_STN_resid
EA_YER_resid
EA_HICSA_resid
EA_STN_resid
UK_YER_resid
UK_HICSA_resid
UK_STN_resid
1
0.5
0
-0.5
-1
2014-Q3
2015-Q3
2016-Q3
10%
50%
90%

Reduced-form model forecast (percentiles) [1/3]