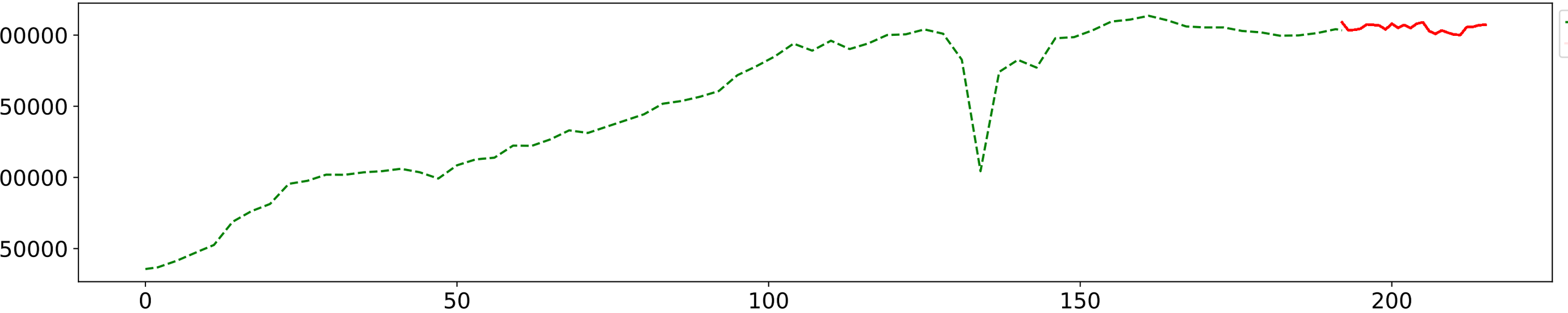
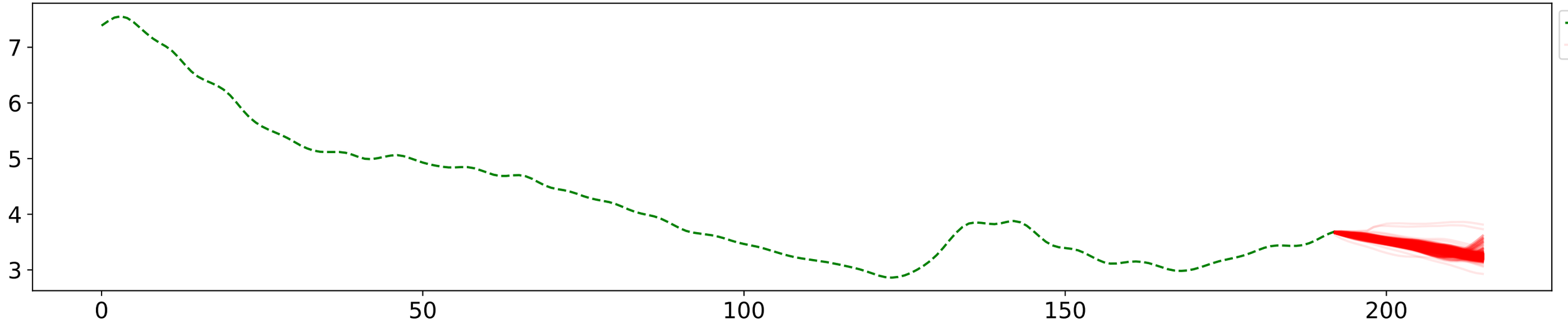
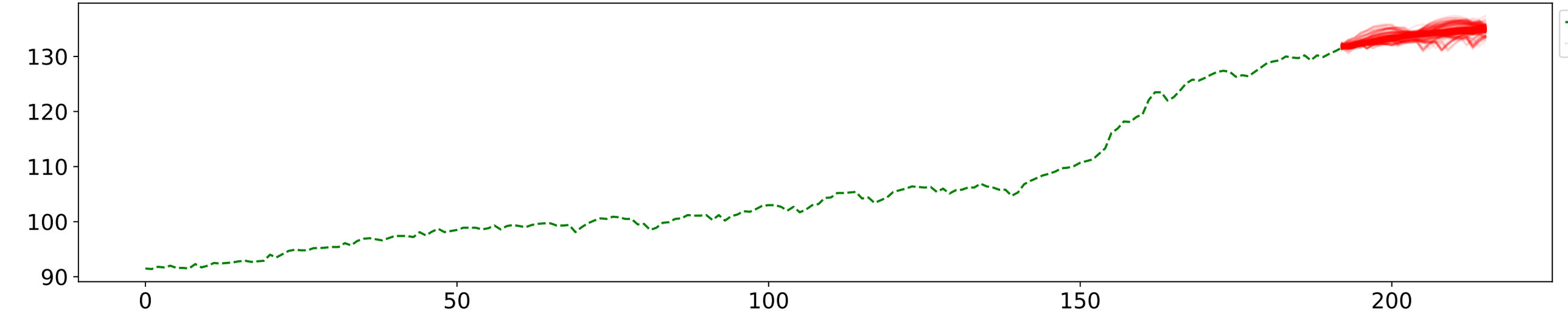
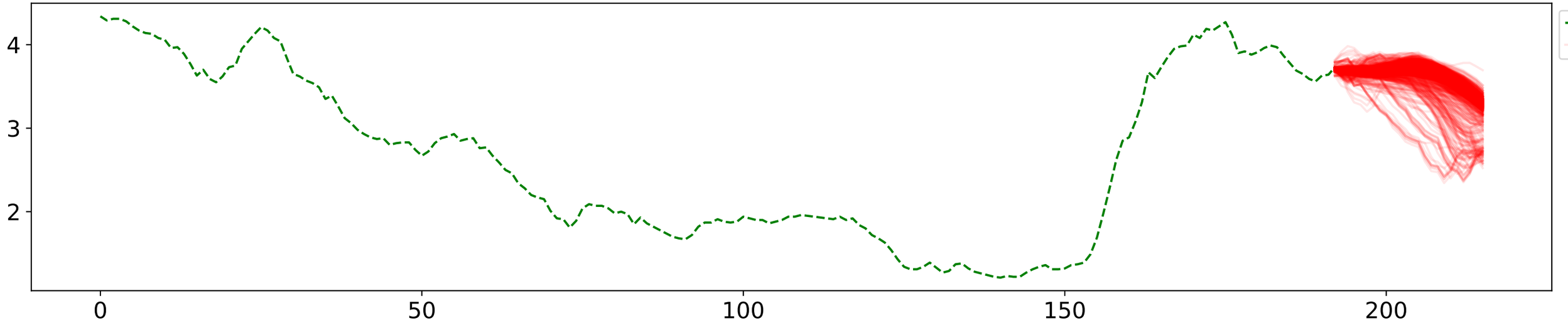
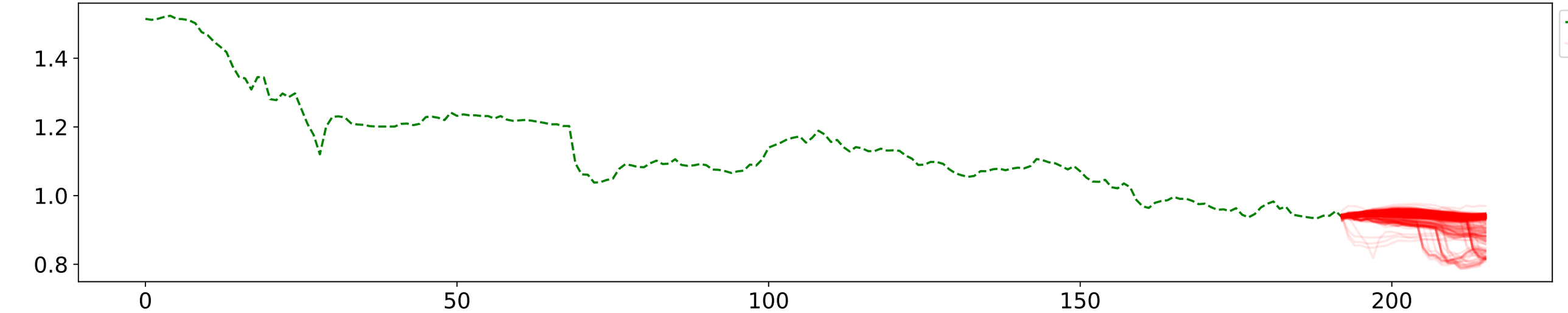
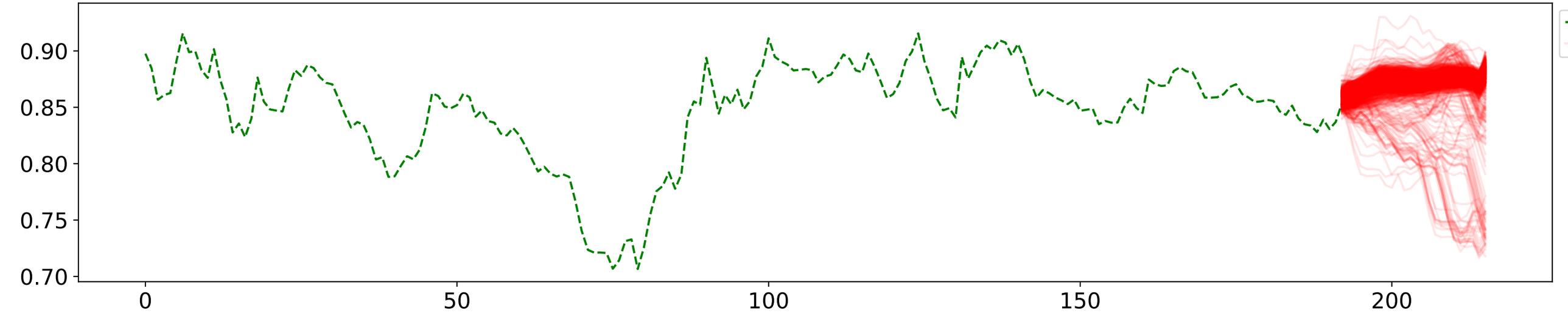

00000
50000
00000
50000
0
50
100
150
200

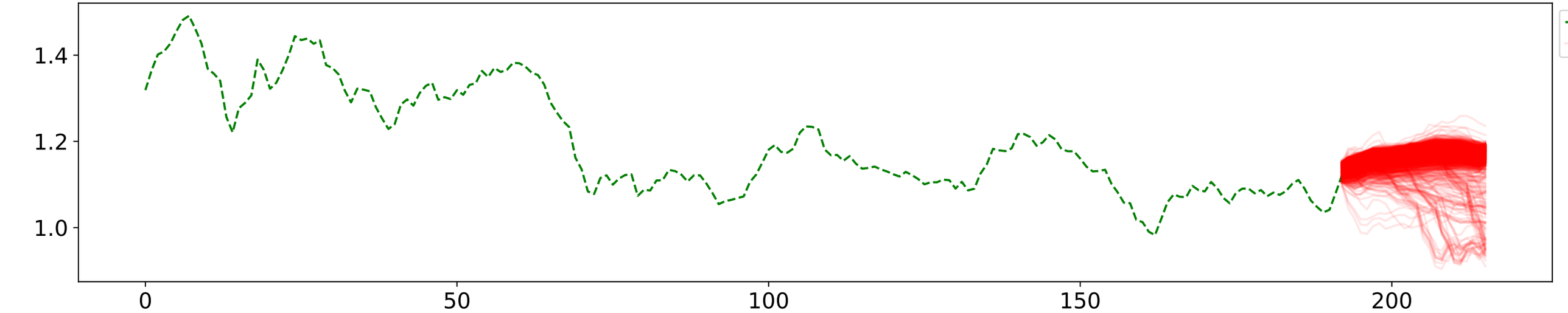

7
6
5
4
3
0
50
100
150
200

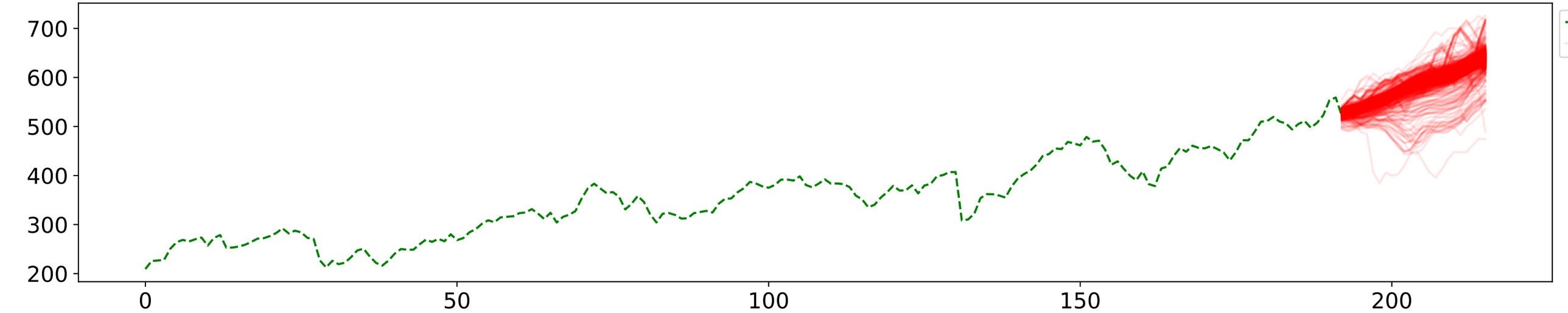

130
120
110
100
90
0
50
100
150
200

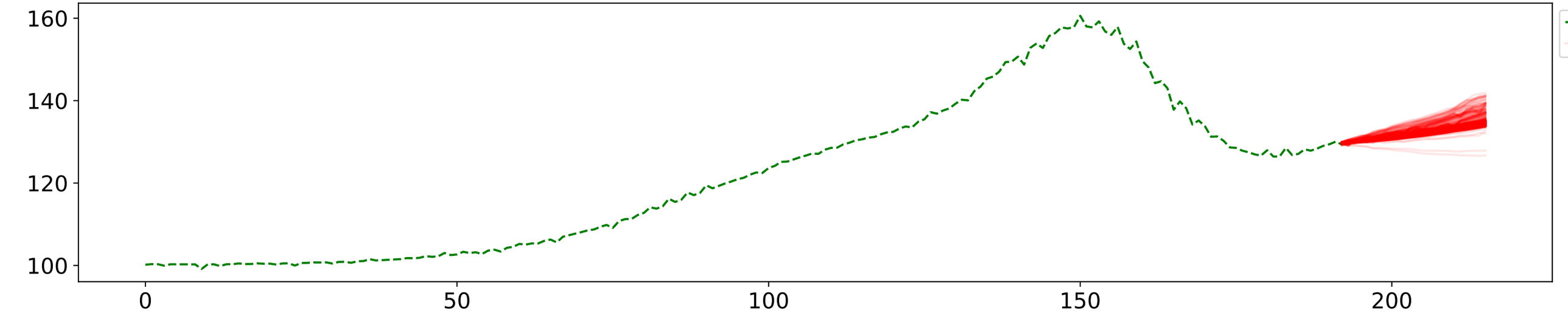

4
3
2
0
50
100
150
200

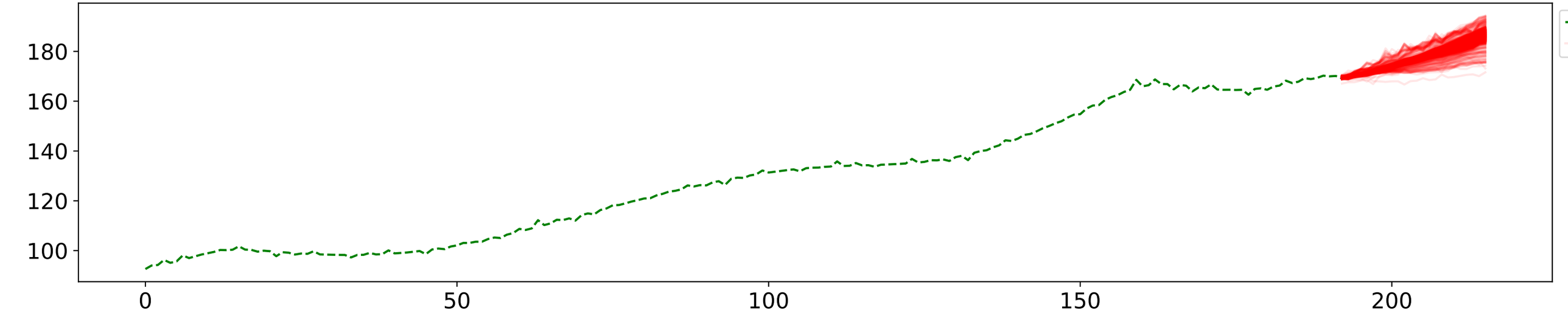

1.4
1.2
1.0
0.8
0
50
100
150
200

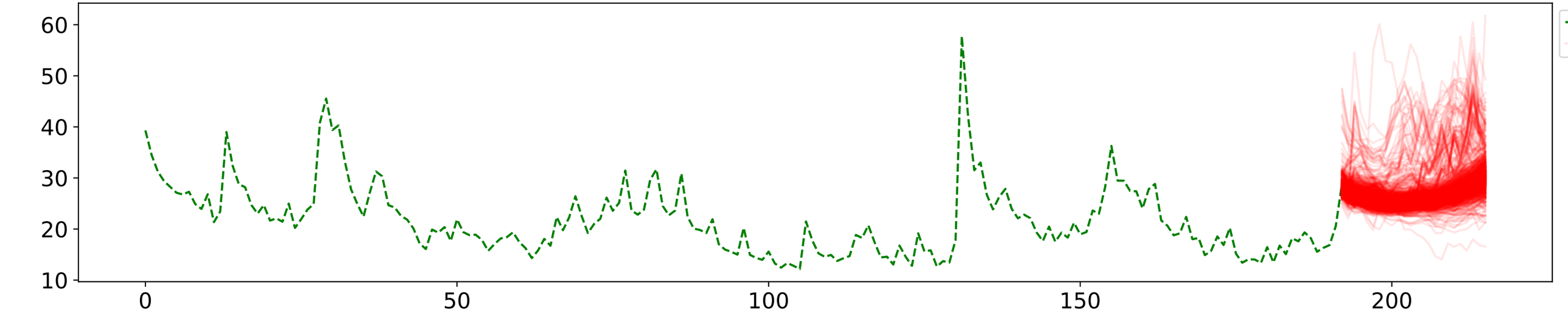

0.90
0.85
0.80
0.75
0.70
0
50
100
150
200

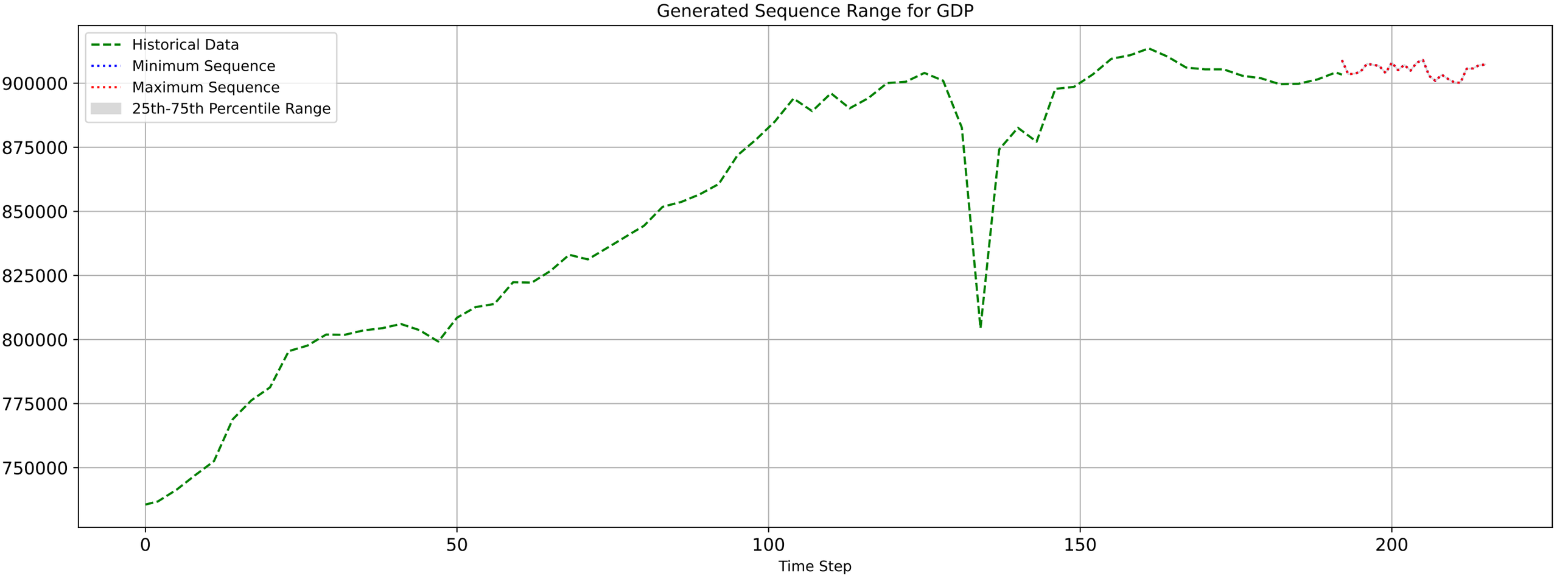

1.4
1.2
1.0
0
50
100
150
200

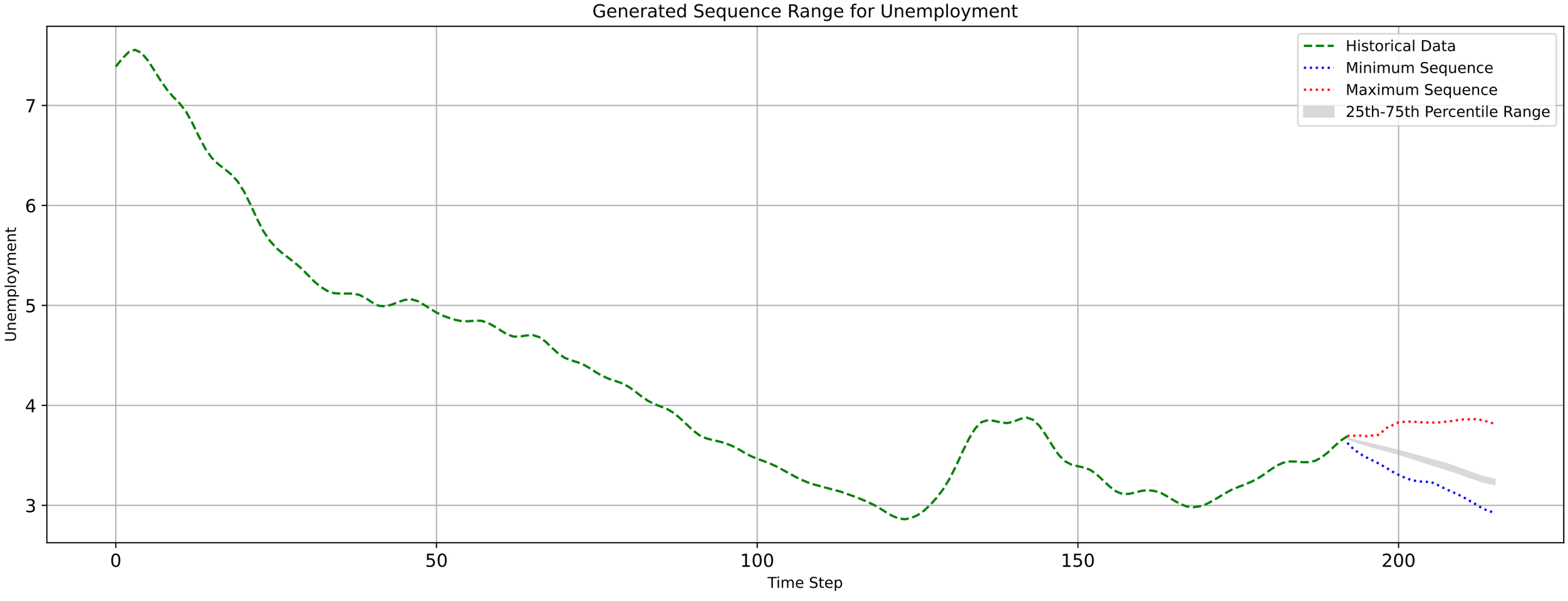

700
600
500
400
300
200
0
50
100
150
200

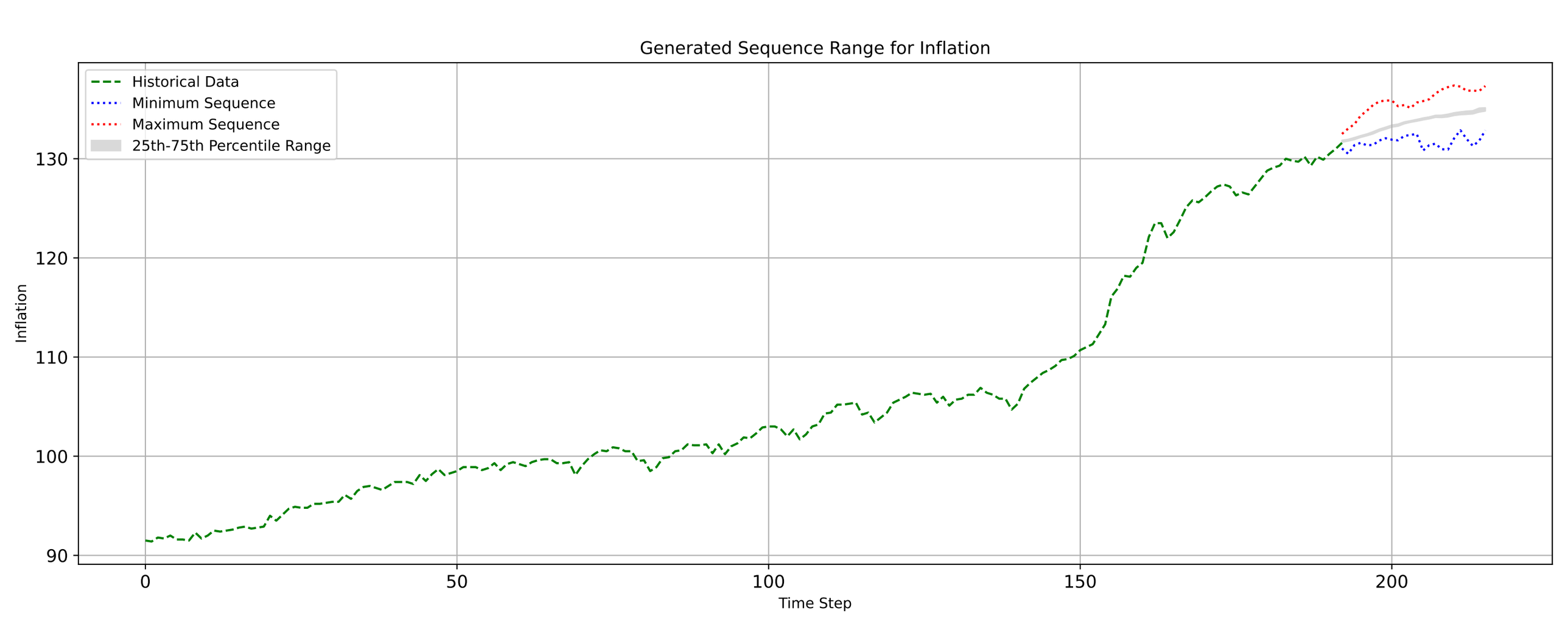

160
140
120
100
0
50
100
150
200

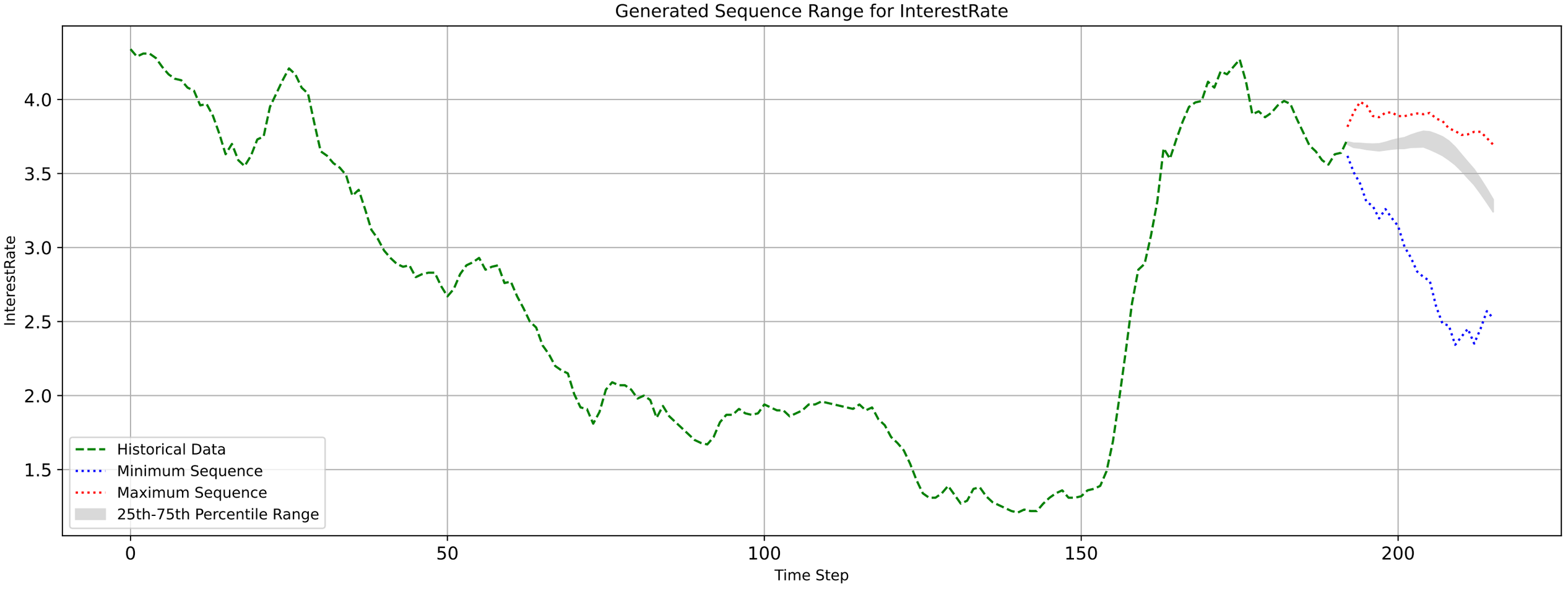

180
160
140
120
100
0
50
100
150
200

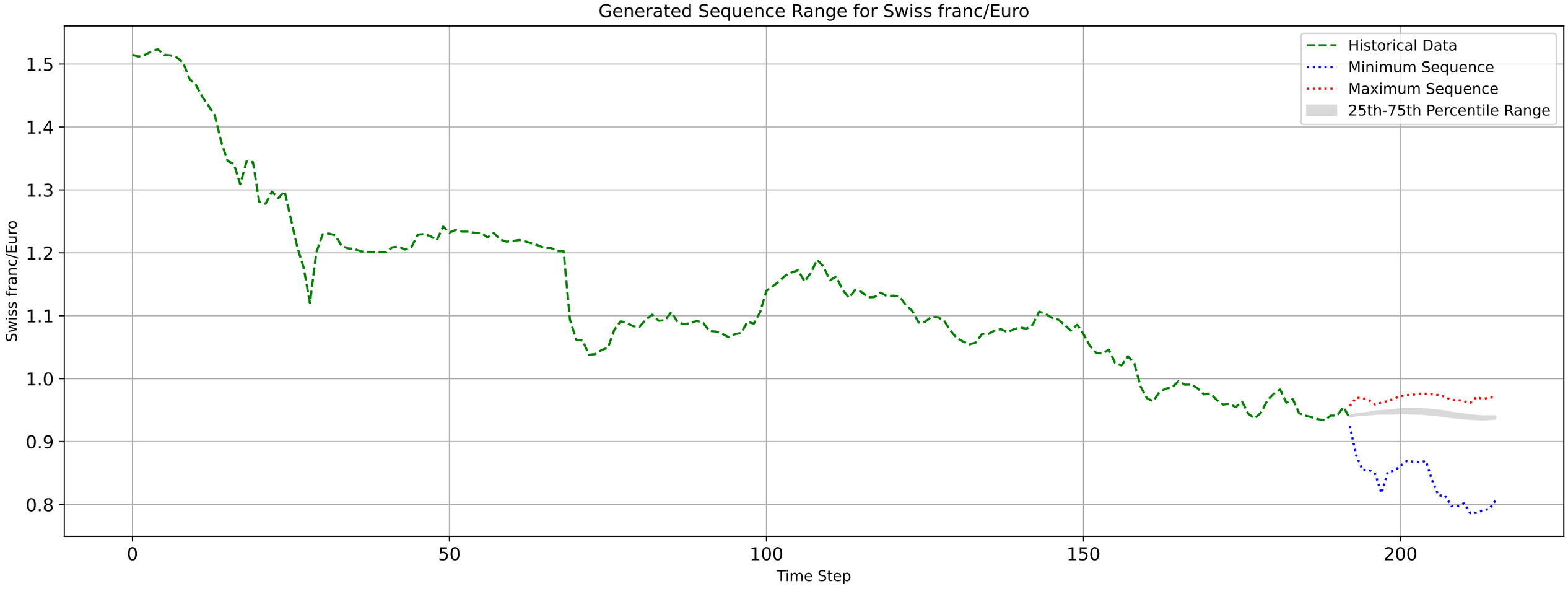

60
50
40
30
20
10
0
50
100
150
200


Generated Sequence Range for GDP
Historical Data
Minimum Sequence
Maximum Sequence
25th-75th Percentile Range
900000
875000
850000
825000
800000
775000
750000
0
50
100
150
200
Time Step

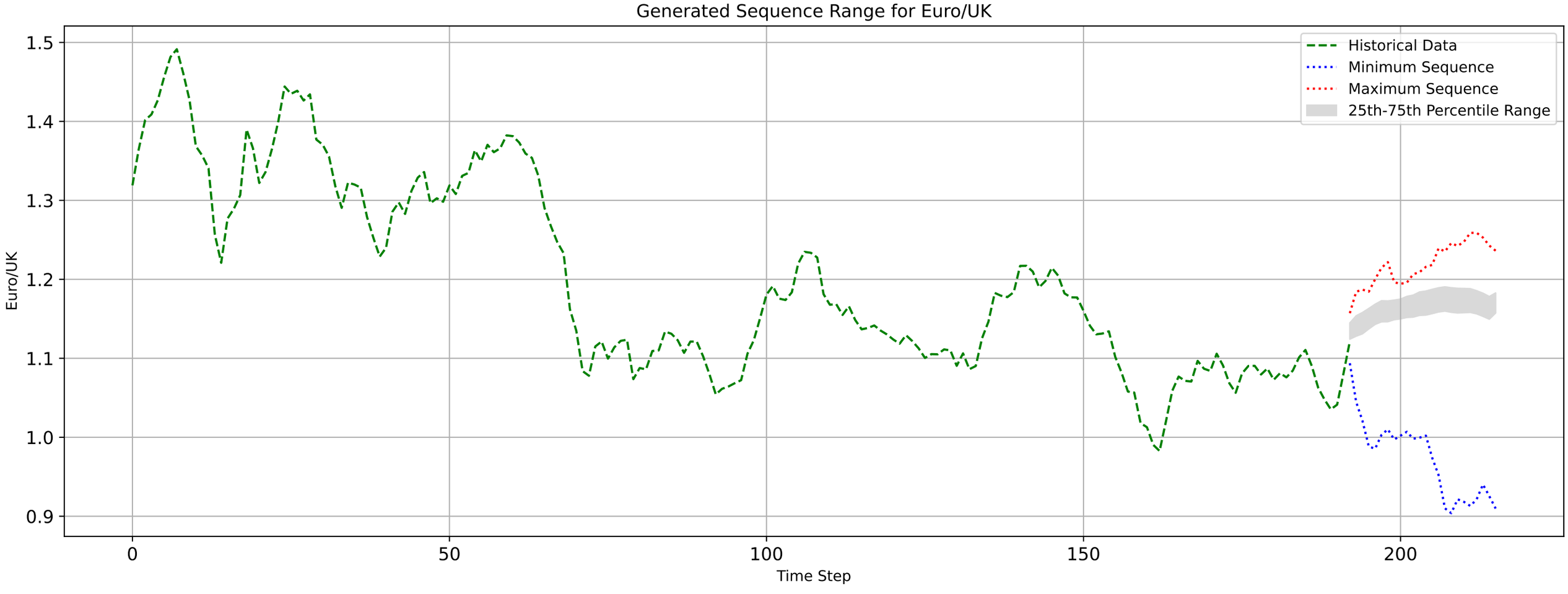

Generated Sequence Range for Unemployment
Historical Data
Minimum Sequence
Maximum Sequence
25th-75th Percentile Range
Unemployment
Time Step
3
4
5
6
7
0
50
100
150
200

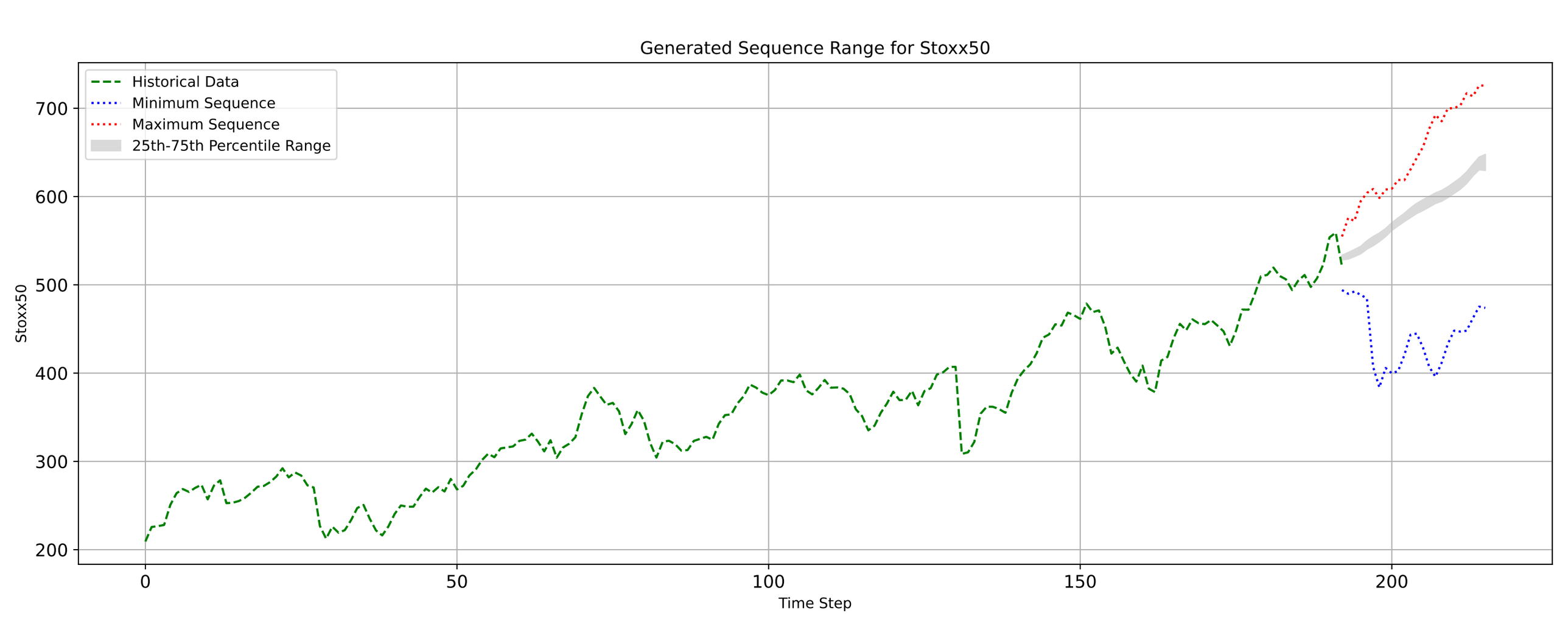

Generated Sequence Range for Inflation
Historical Data
Minimum Sequence
Maximum Sequence
25th-75th Percentile Range
Inflation
Time Step
90
100
110
120
130
0
50
100
150
200

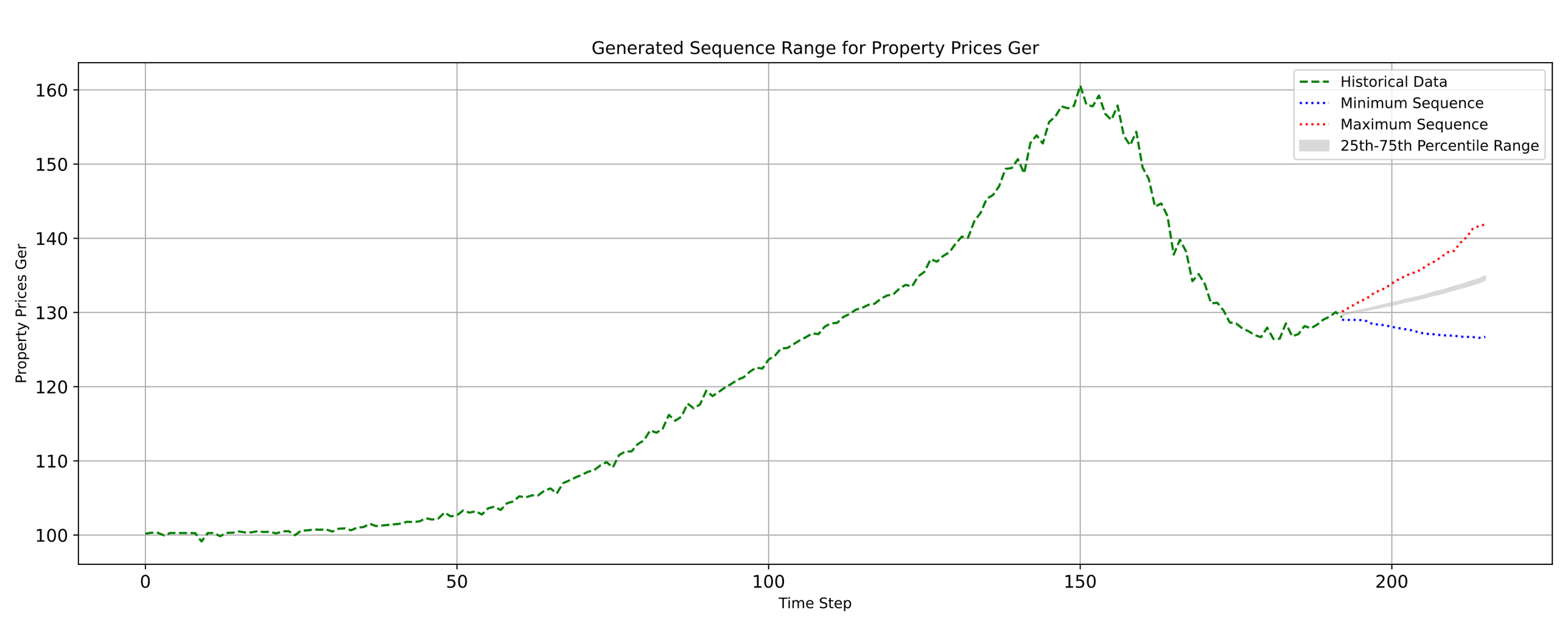

Generated Sequence Range for InterestRate
InterestRate
Time Step
4.0
3.5
3.0
2.5
2.0
1.5
0
50
100
150
200
Historical Data
Minimum Sequence
Maximum Sequence
25th-75th Percentile Range

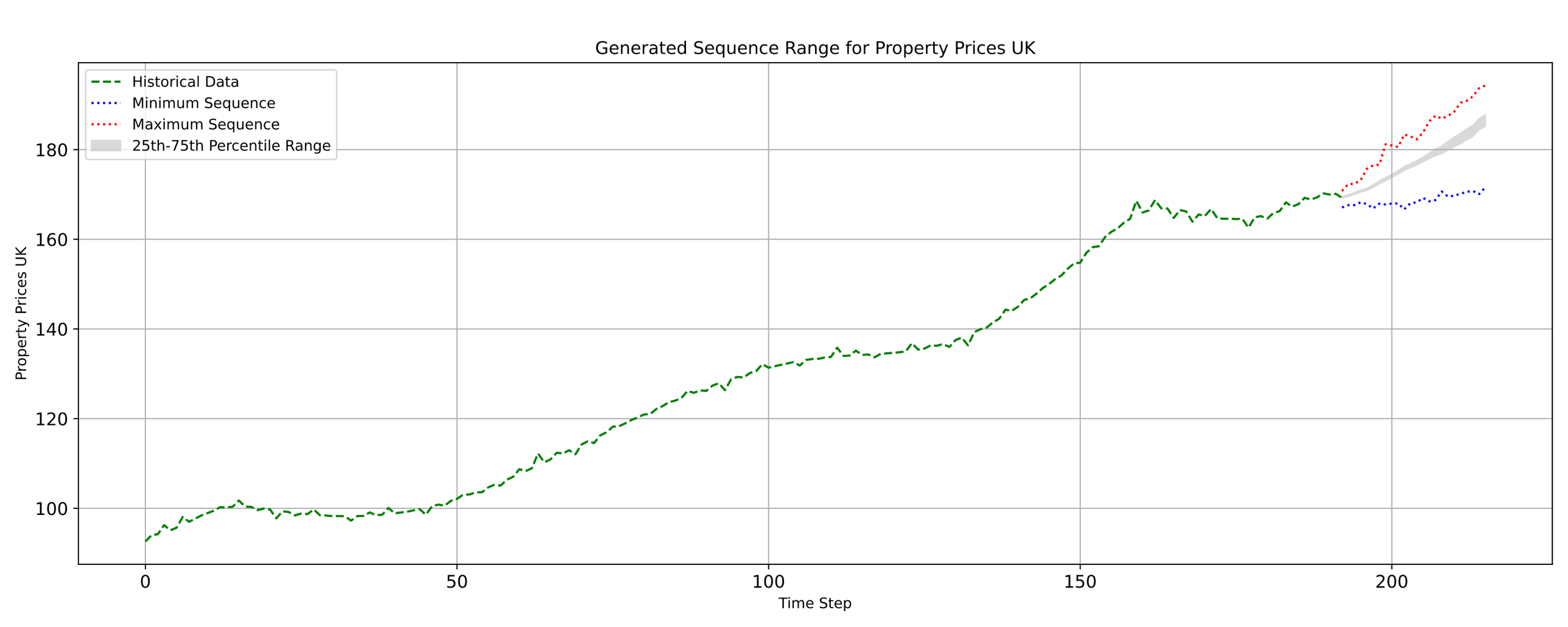

Generated Sequence Range for Swiss franc/Euro
Historical Data
Minimum Sequence
Maximum Sequence
25th-75th Percentile Range
Swiss franc/Euro
1.5
1.4
1.3
1.2
1.1
1.0
0.9
0.8
0
50
100
150
200
Time Step

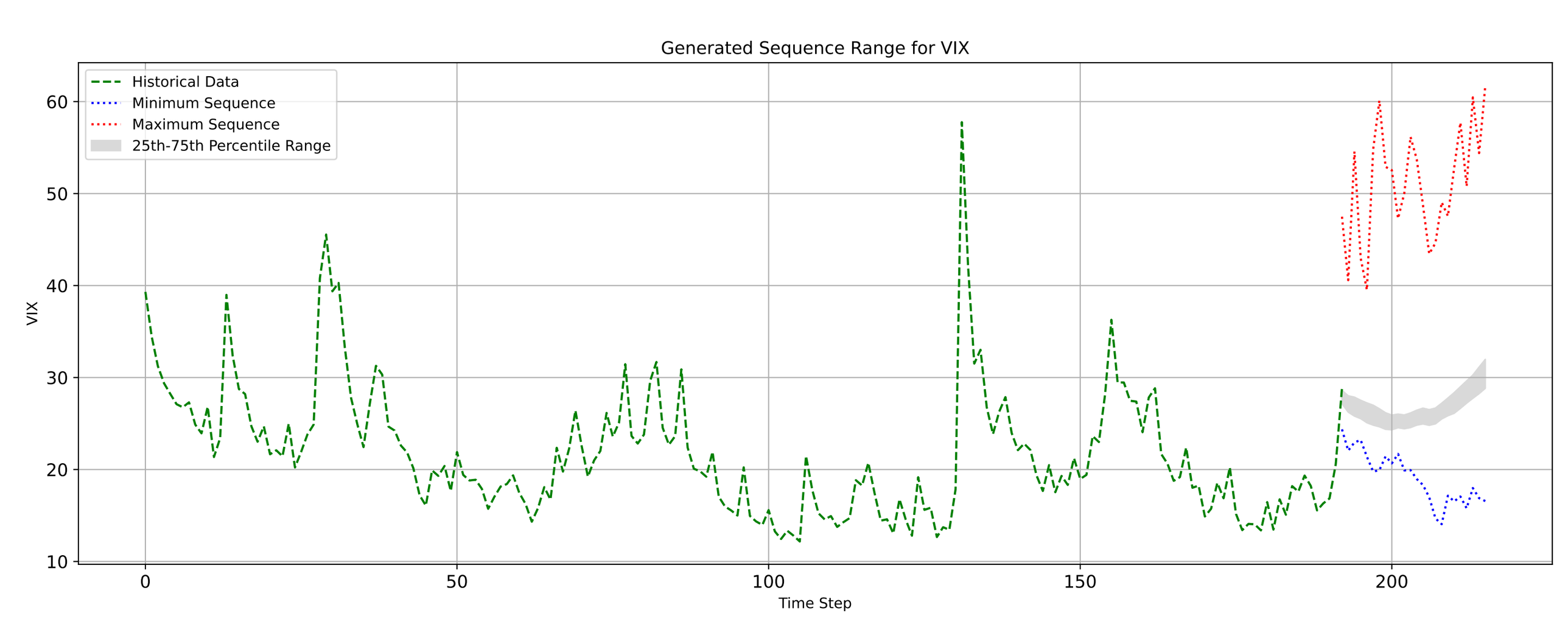
Generated Sequence Range for Euro/Dollar
Euro/Dollar
0.90
0.85
0.80
0.75
0.70
0
50
100
150
200
Time Step
Historical Data
Minimum Sequence
Maximum Sequence
25th-75th Percentile Range

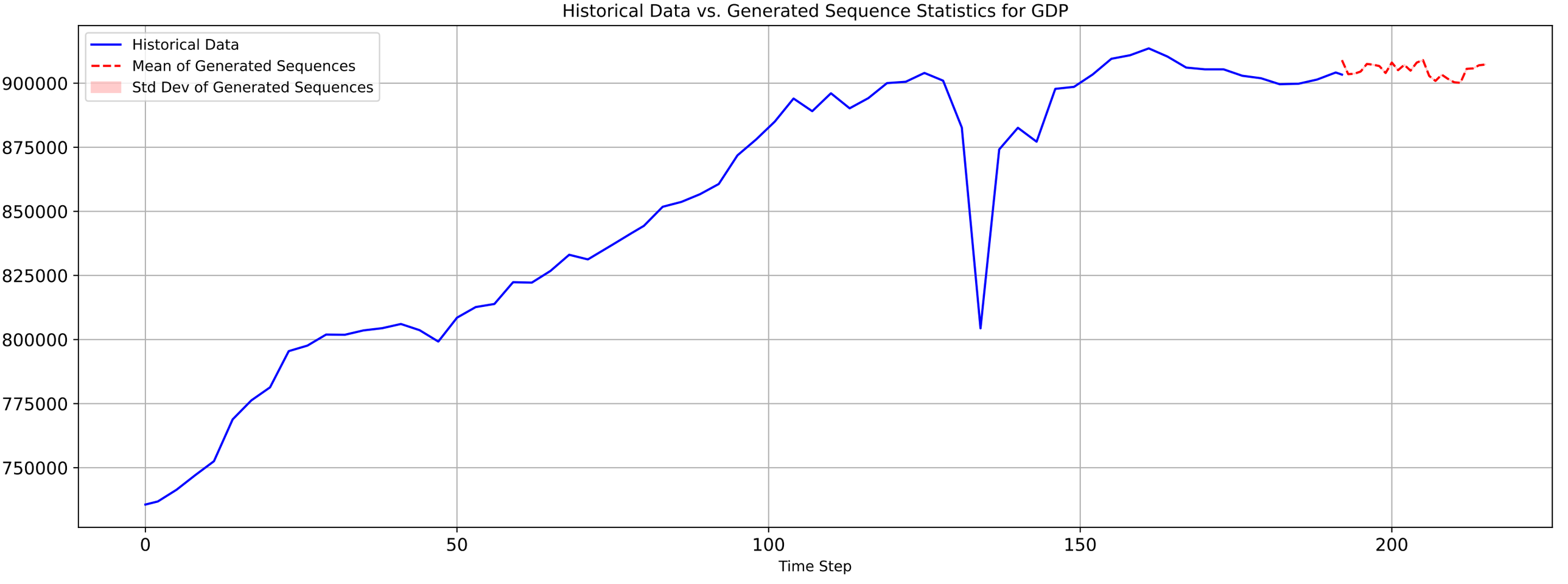

Generated Sequence Range for Euro/UK
Historical Data
Minimum Sequence
Maximum Sequence
25th-75th Percentile Range
Euro/UK
1.5
1.4
1.3
1.2
1.1
1.0
0.9
0
50
100
150
200
Time Step

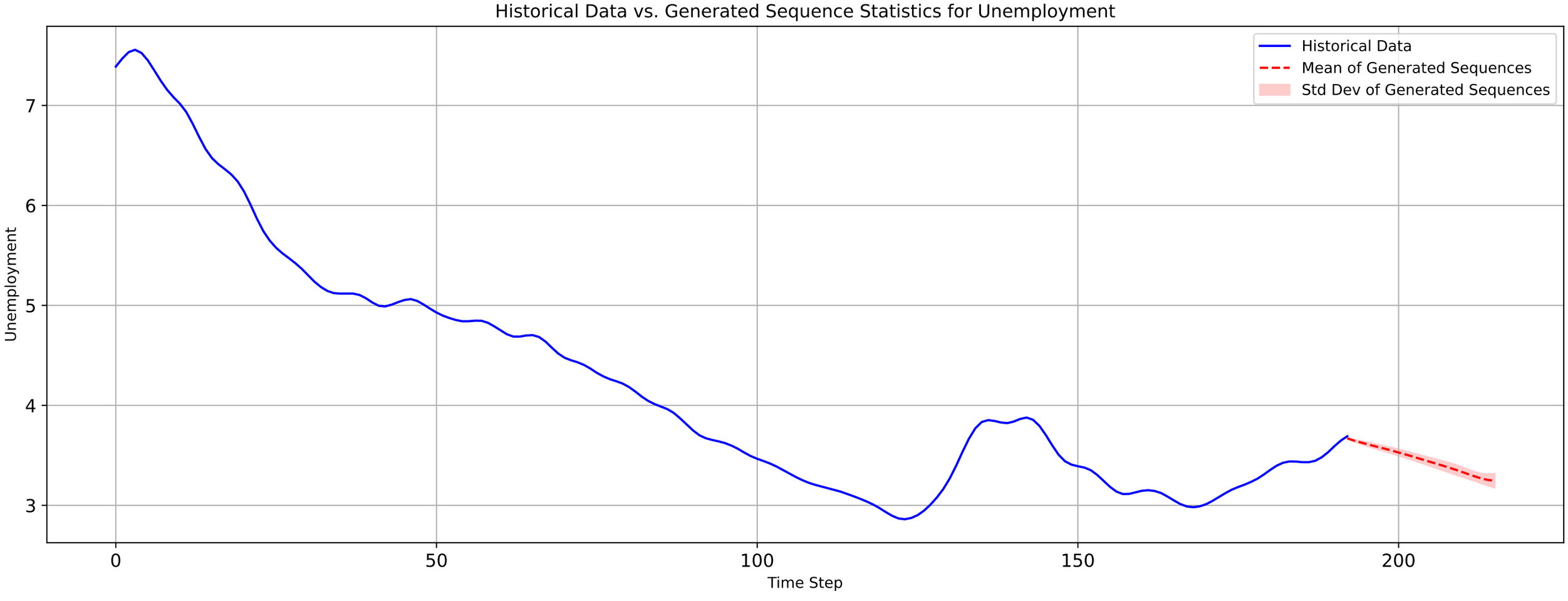

Generated Sequence Range for Stoxx50
Historical Data
Minimum Sequence
Maximum Sequence
25th-75th Percentile Range
Stoxx50
Time Step
700
600
500
400
300
200
0
50
100
150
200

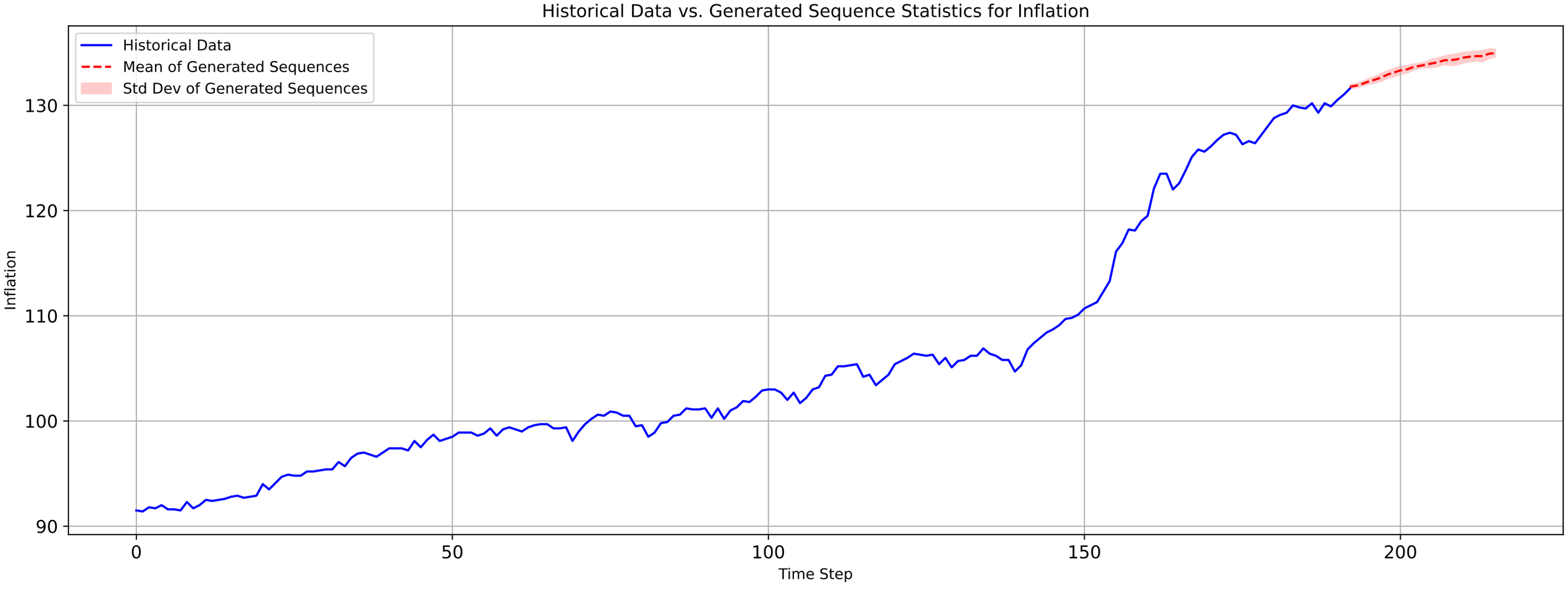

Generated Sequence Range for Property Prices Ger
Historical Data
Minimum Sequence
Maximum Sequence
25th-75th Percentile Range
Property Prices Ger
Time Step
160
150
140
130
120
110
100
0
50
100
150
200

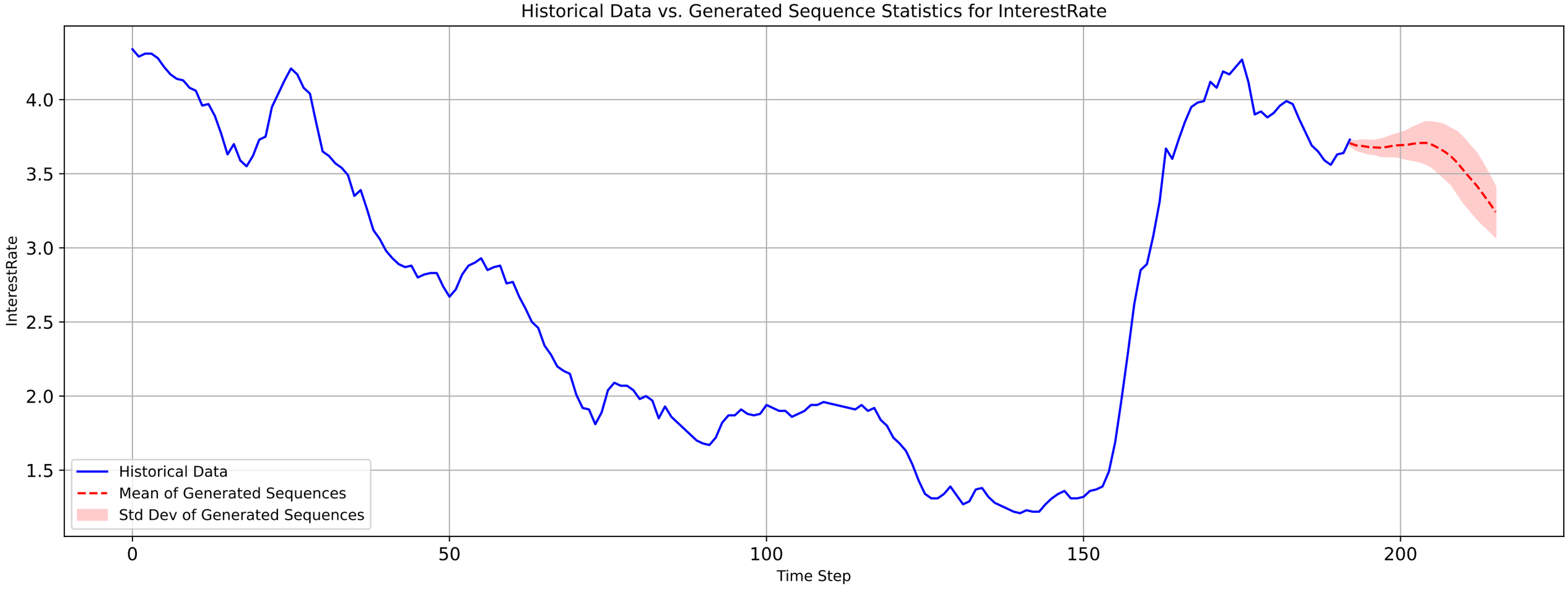

Generated Sequence Range for Property Prices UK
Historical Data
Minimum Sequence
Maximum Sequence
25th-75th Percentile Range
Property Prices UK
100
120
140
160
180
0
50
100
150
200
Time Step

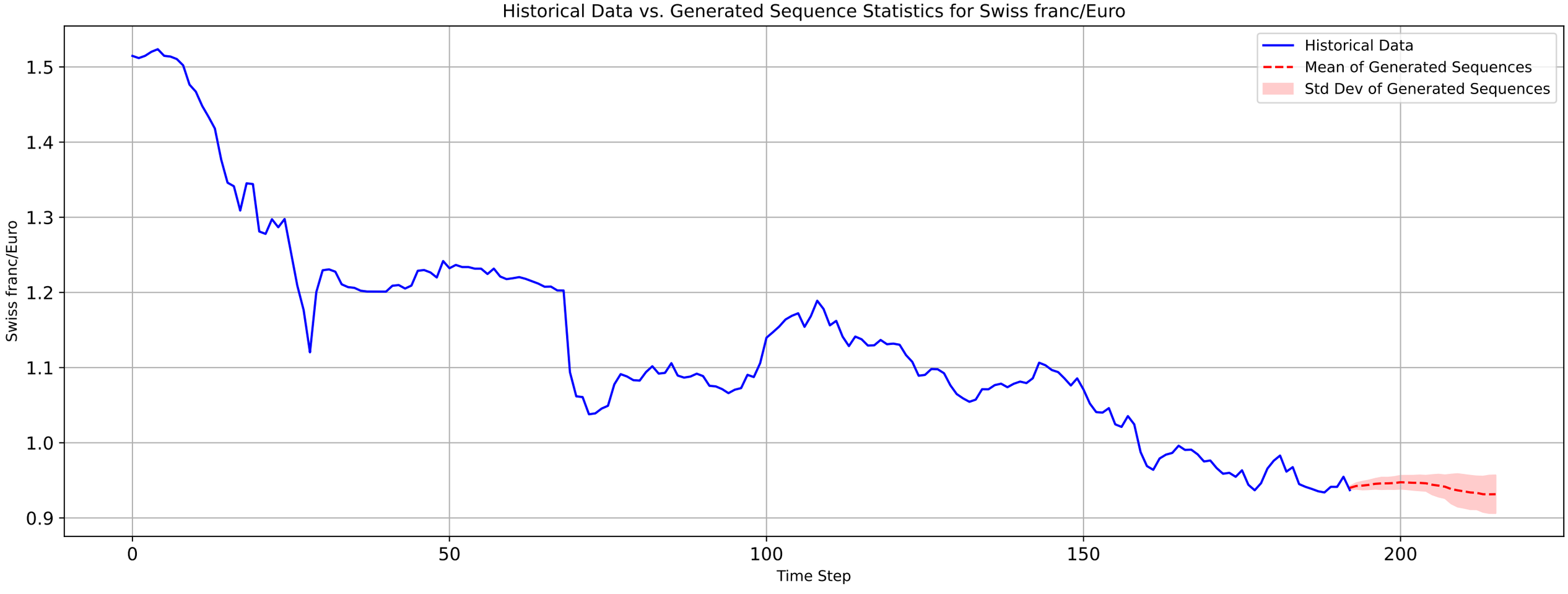

Generated Sequence Range for VIX
Historical Data
Minimum Sequence
Maximum Sequence
25th-75th Percentile Range
VIX
Time Step
10
20
30
40
50
60
0
50
100
150
200

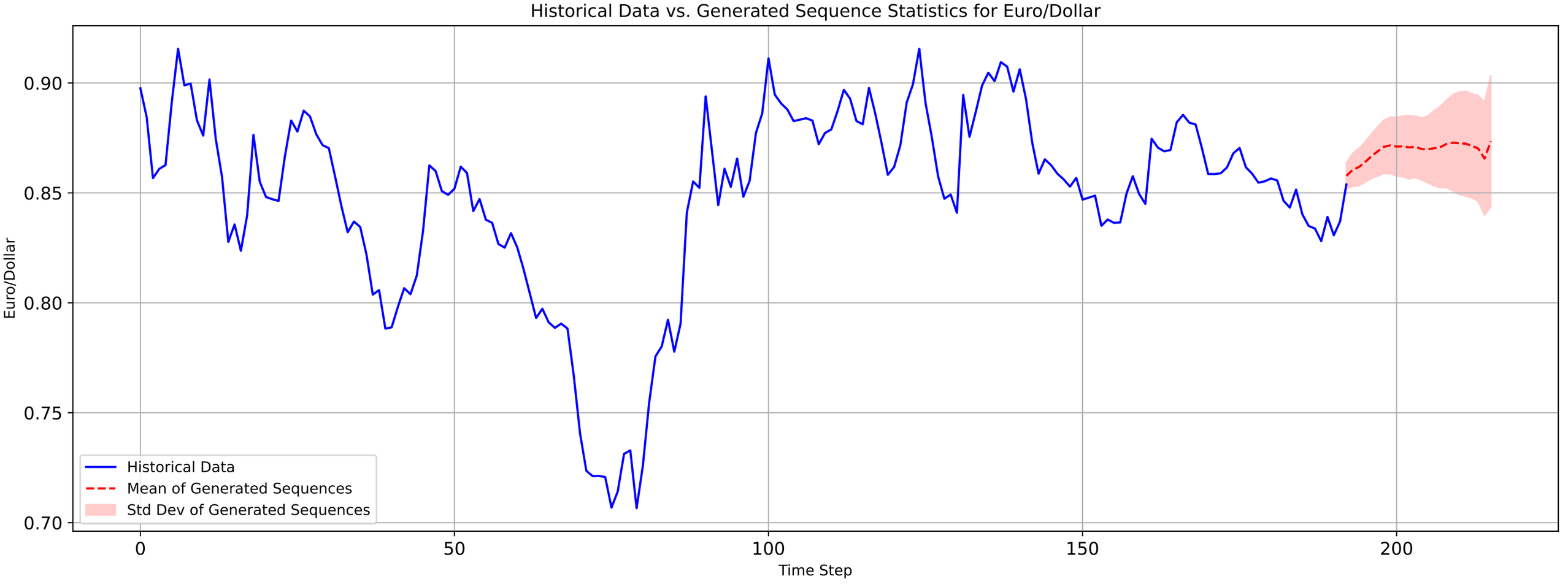

Historical Data vs. Generated Sequence Statistics for GDP
Historical Data
Mean of Generated Sequences
Std Dev of Generated Sequences
900000
875000
850000
825000
800000
775000
750000
0
50
100
150
200
Time Step

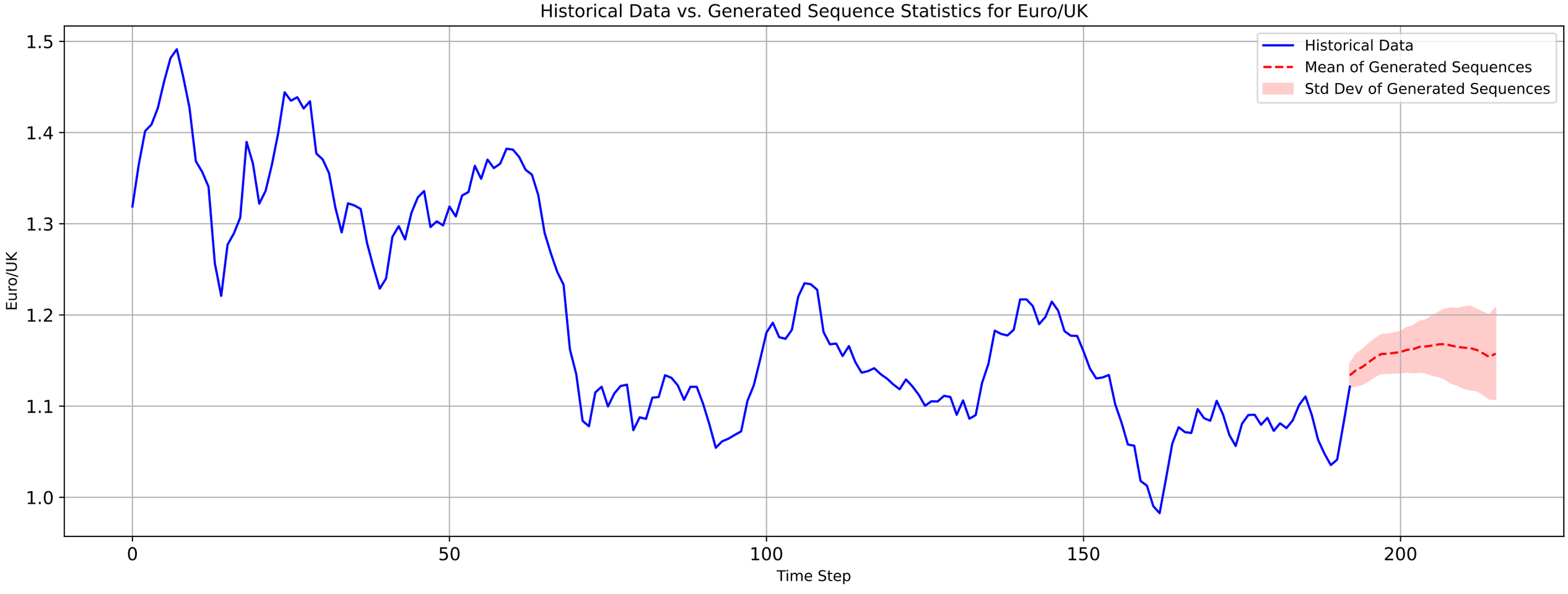

Historical Data vs. Generated Sequence Statistics for Unemployment
Historical Data
Mean of Generated Sequences
Std Dev of Generated Sequences
Unemployment
Time Step
7
6
5
4
3
0
50
100
150
200

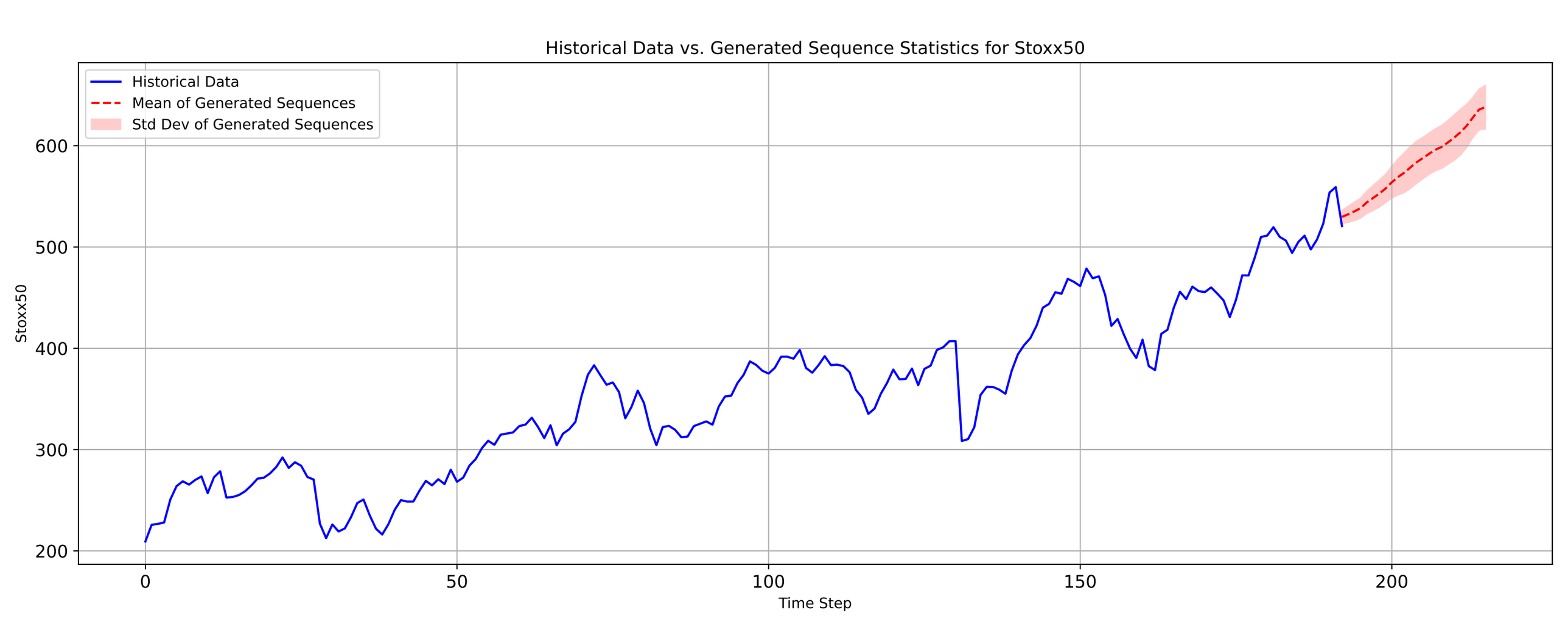

Historical Data vs. Generated Sequence Statistics for Inflation
Historical Data
Mean of Generated Sequences
Std Dev of Generated Sequences
Inflation
Time Step
90
100
110
120
130
0
50
100
150
200

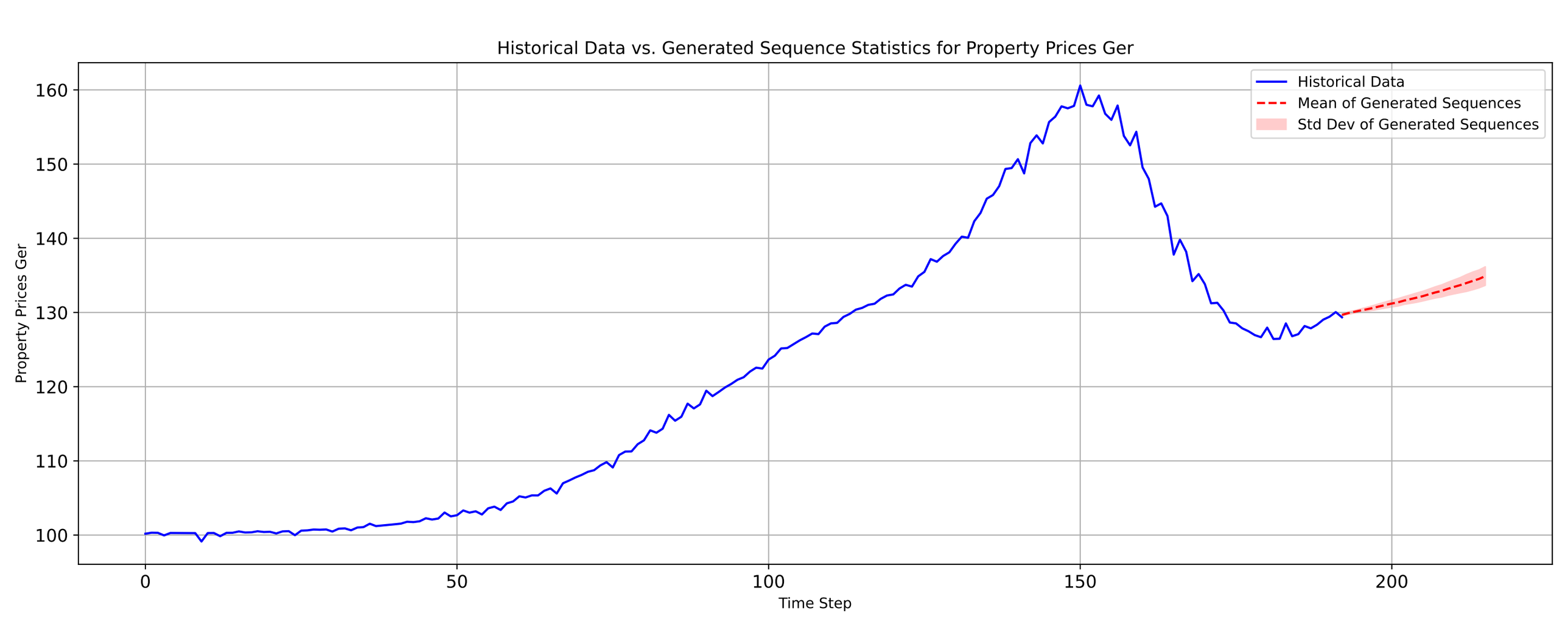

Historical Data vs. Generated Sequence Statistics for InterestRate
InterestRate
Time Step
Historical Data
Mean of Generated Sequences
Std Dev of Generated Sequences
4.0
3.5
3.0
2.5
2.0
1.5
0
50
100
150
200

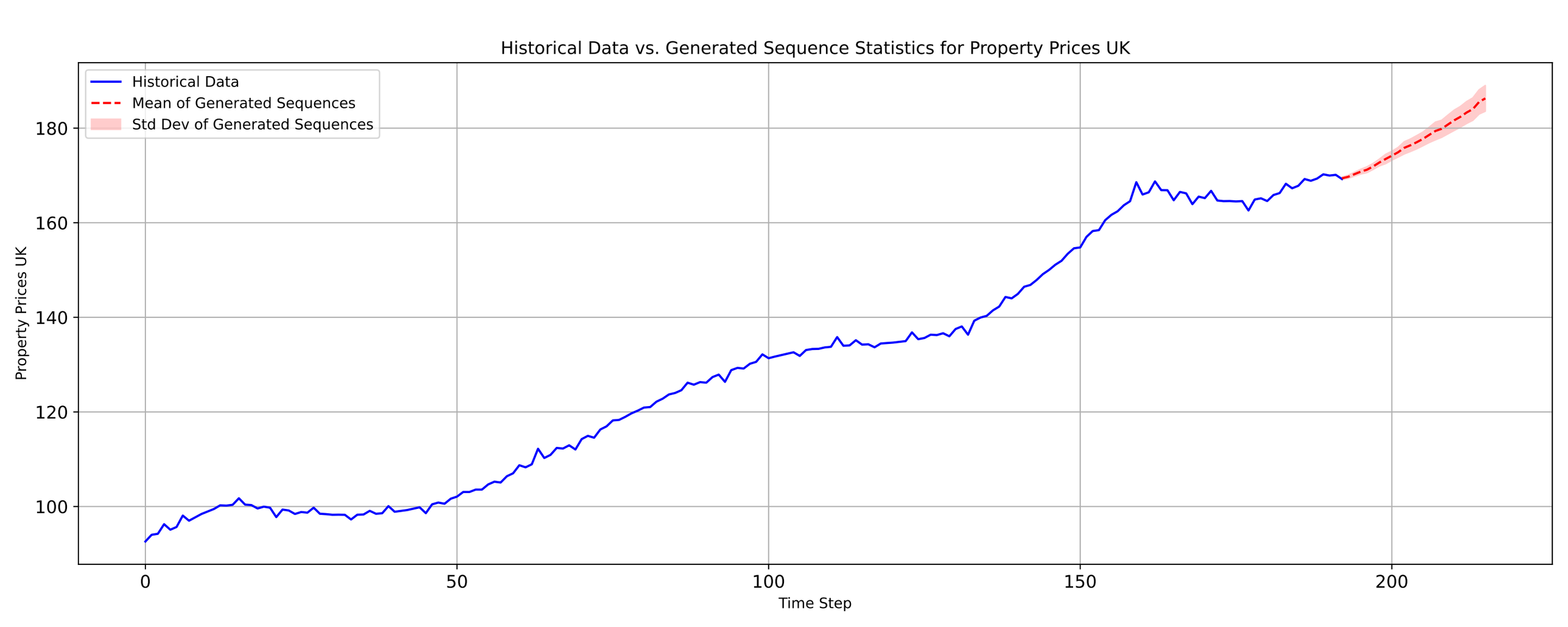

Historical Data vs. Generated Sequence Statistics for Swiss franc/Euro
Historical Data
Mean of Generated Sequences
Std Dev of Generated Sequences
Swiss franc/Euro
1.5
1.4
1.3
1.2
1.1
1.0
0.9
0
50
100
150
200
Time Step

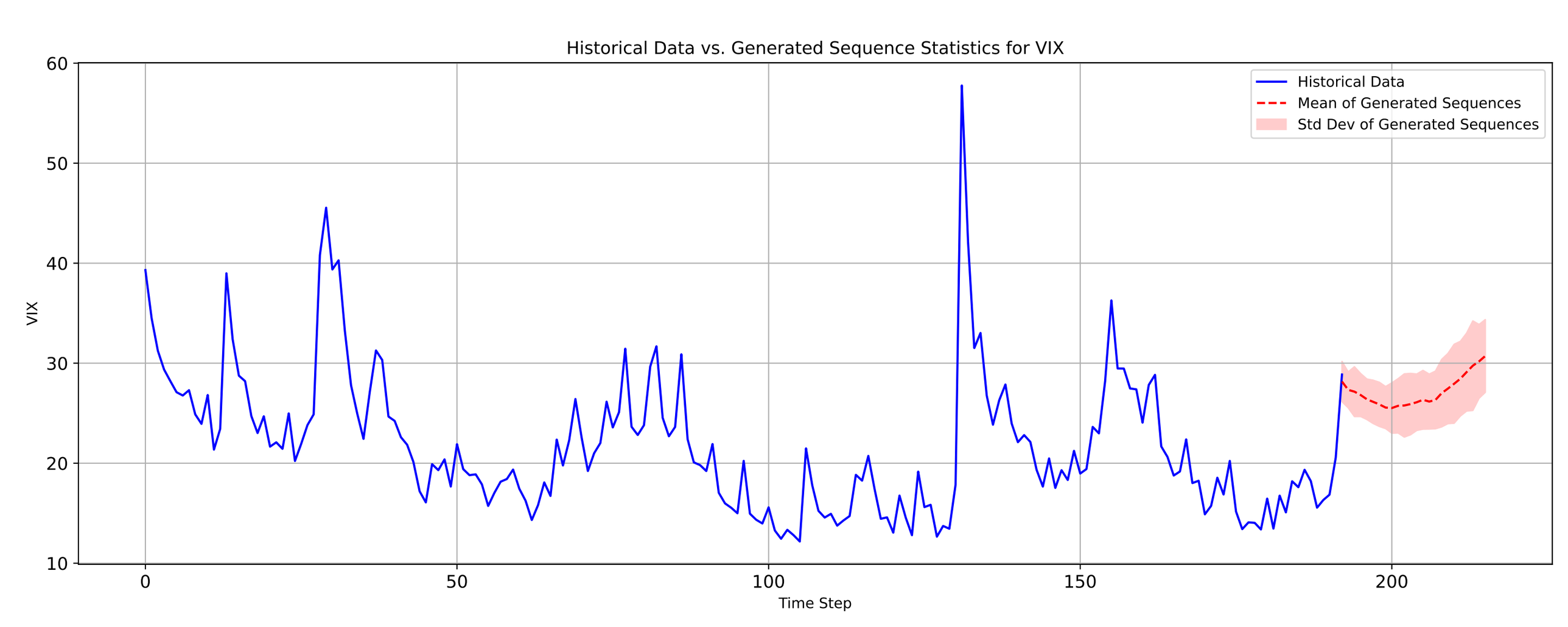

Historical Data vs. Generated Sequence Statistics for Euro/Dollar
Euro/Dollar
0.90
0.85
0.80
0.75
0.70
0
50
100
150
200
Time Step
Historical Data
Mean of Generated Sequences
Std Dev of Generated Sequences

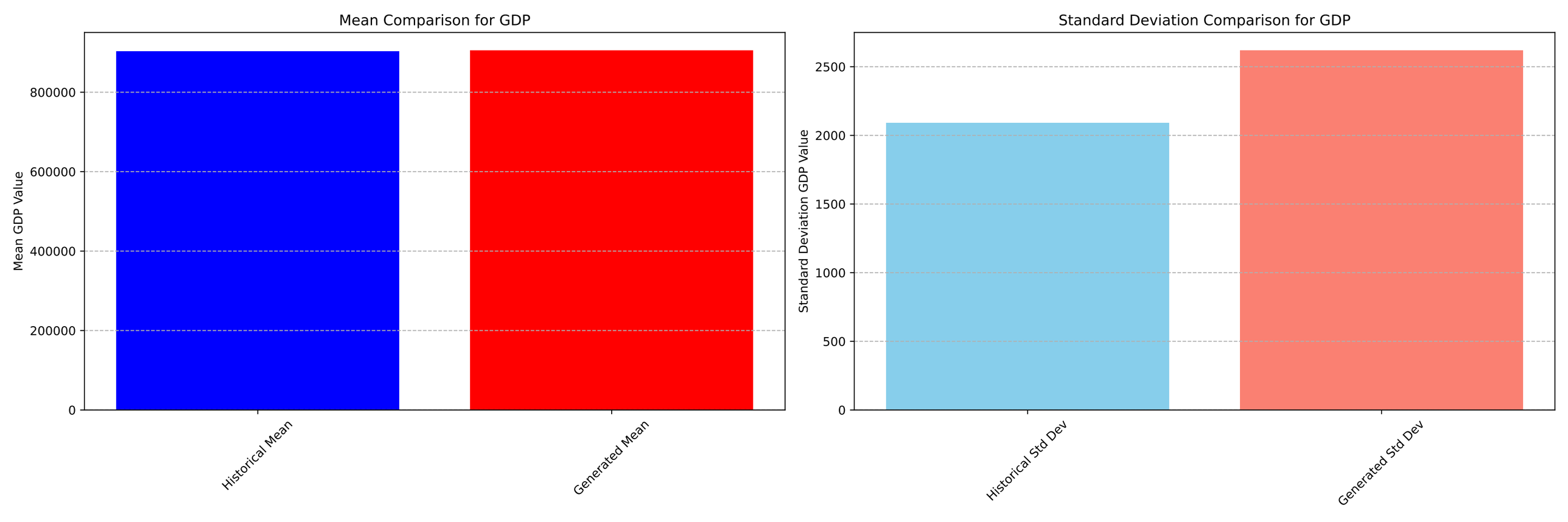

Historical Data vs. Generated Sequence Statistics for Euro/UK
Historical Data
Mean of Generated Sequences
Std Dev of Generated Sequences
Euro/UK
Time Step
1.5
1.4
1.3
1.2
1.1
1.0
0
50
100
150
200

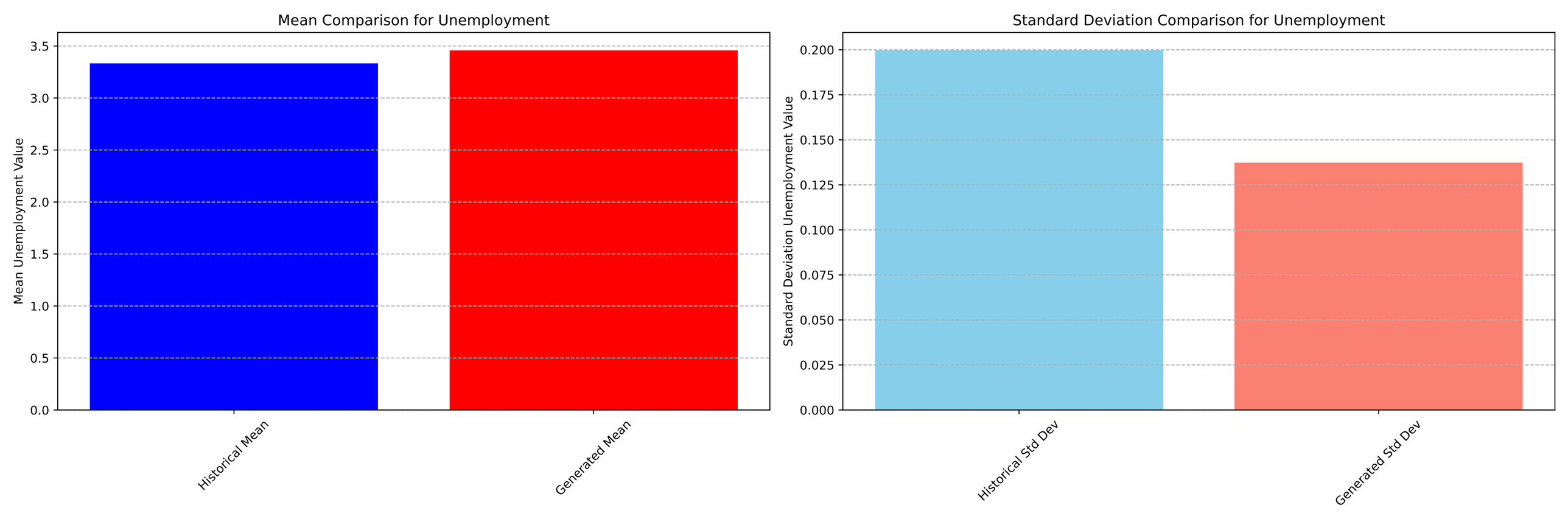

Historical Data vs. Generated Sequence Statistics for Stoxx50
Historical Data
Mean of Generated Sequences
Std Dev of Generated Sequences
Stoxx50
Time Step
200
300
400
500
600
0
50
100
150
200

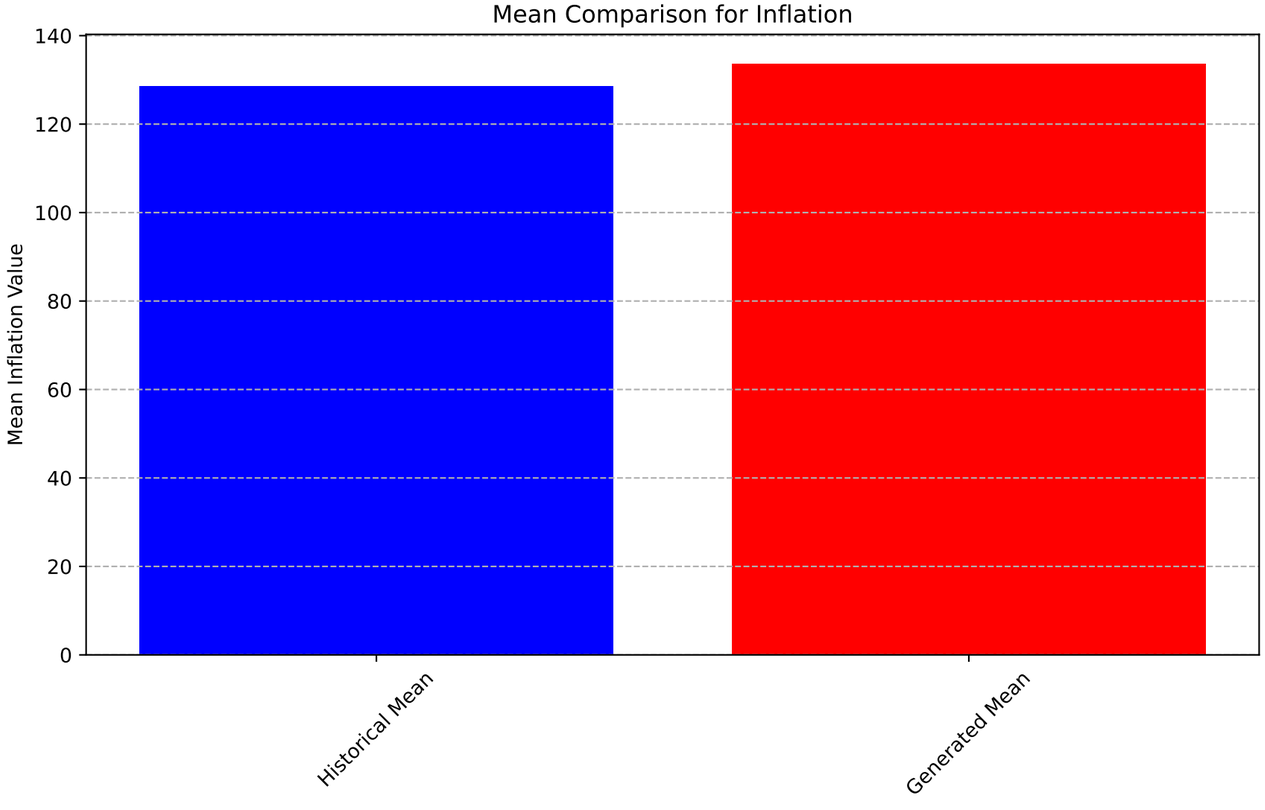

Historical Data vs. Generated Sequence Statistics for Property Prices Ger
Historical Data
Mean of Generated Sequences
Std Dev of Generated Sequences
Property Prices Ger
Time Step
160
150
140
130
120
110
100
0
50
100
150
200

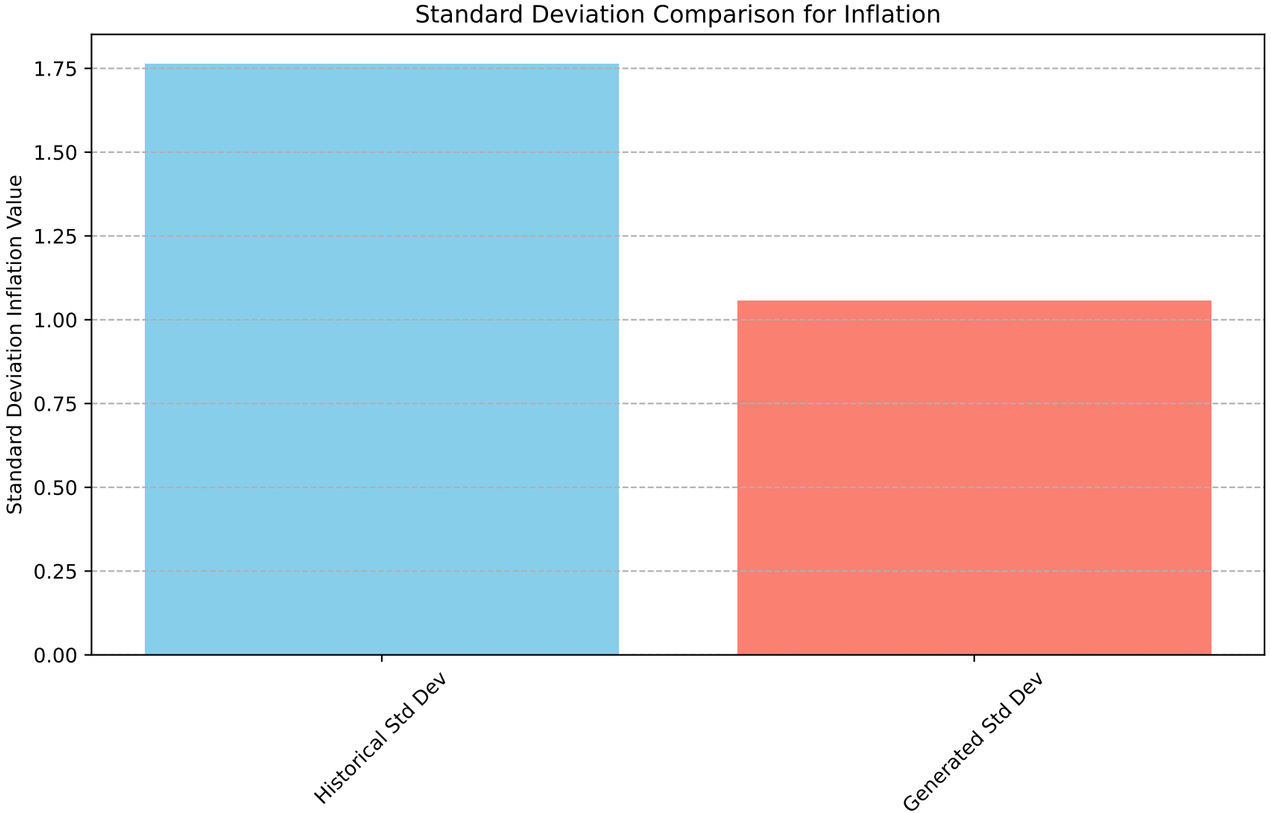

Historical Data vs. Generated Sequence Statistics for Property Prices UK
Historical Data
Mean of Generated Sequences
Std Dev of Generated Sequences
Property Prices UK
Time Step
100
120
140
160
180
0
50
100
150
200

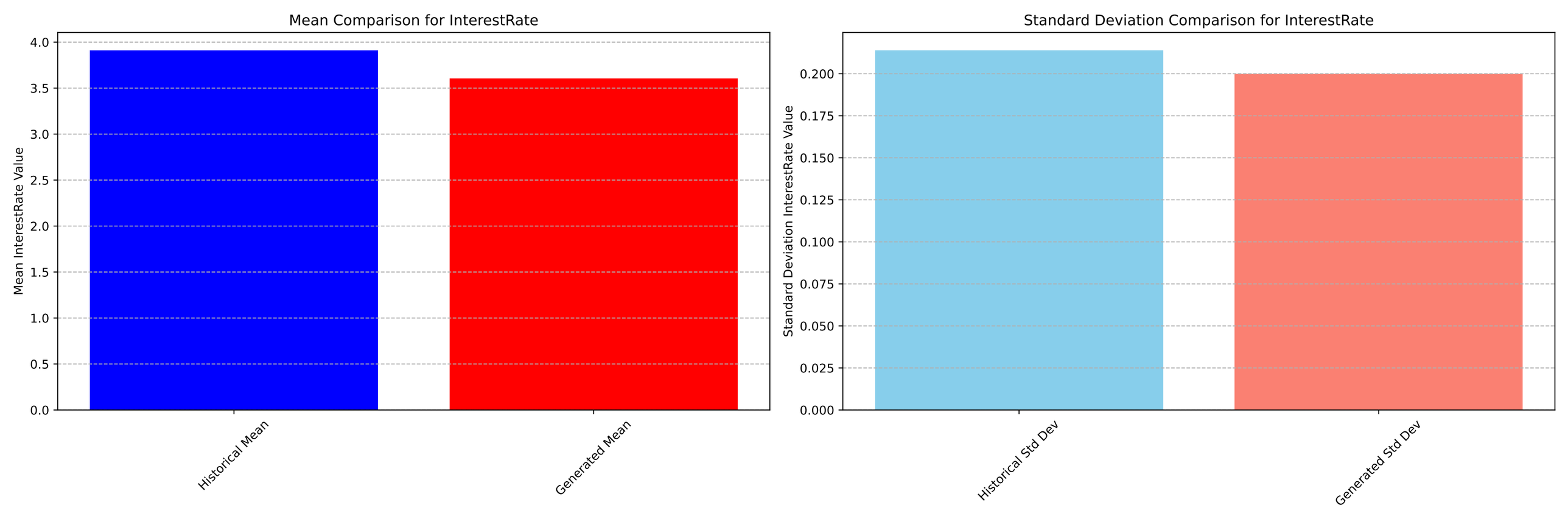

Historical Data vs. Generated Sequence Statistics for VIX
Historical Data
Mean of Generated Sequences
Std Dev of Generated Sequences
VIX
Time Step
60
50
40
30
20
10
0
50
100
150
200

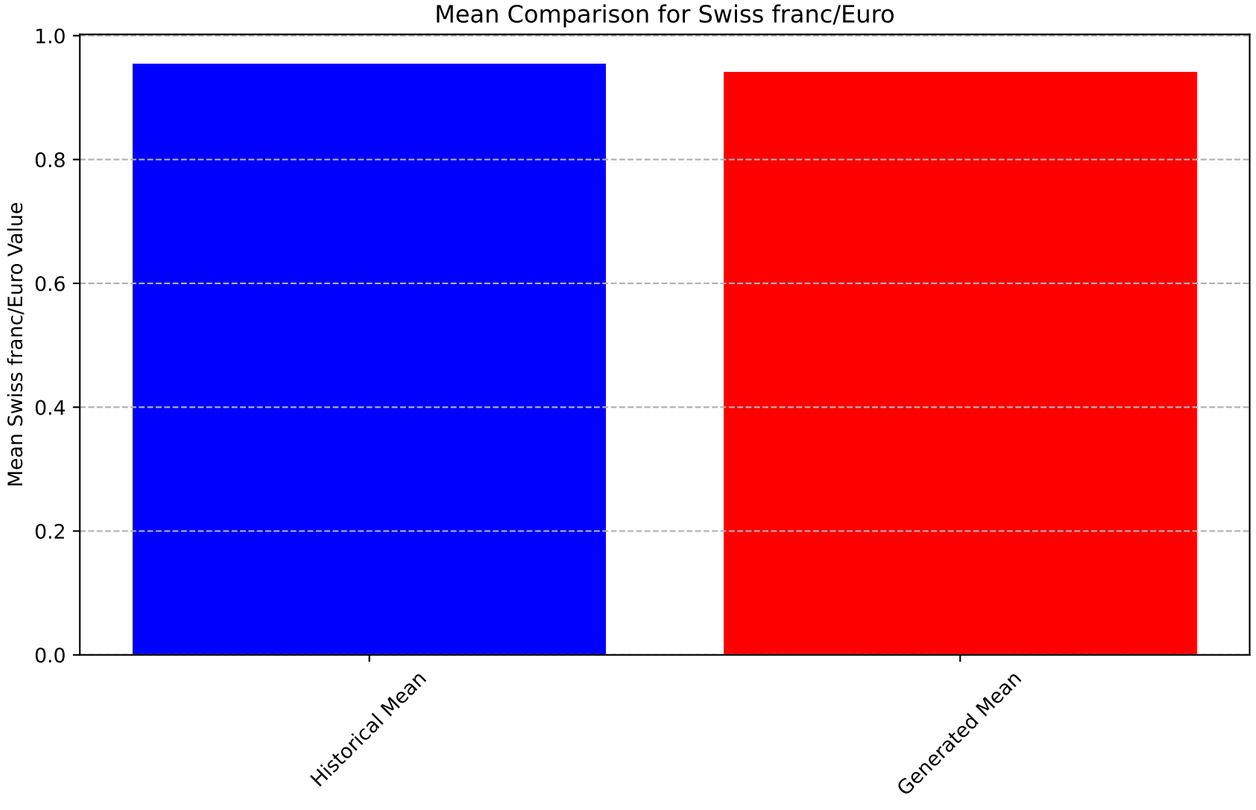

Mean Comparison for GDP
Mean GDP Value
0
200000
400000
600000
800000
Historical Mean
Generated Mean
Standard Deviation Comparison for GDP
Standard Deviation GDP Value
0
500
1000
1500
2000
2500
Historical Std Dev
Generated Std Dev

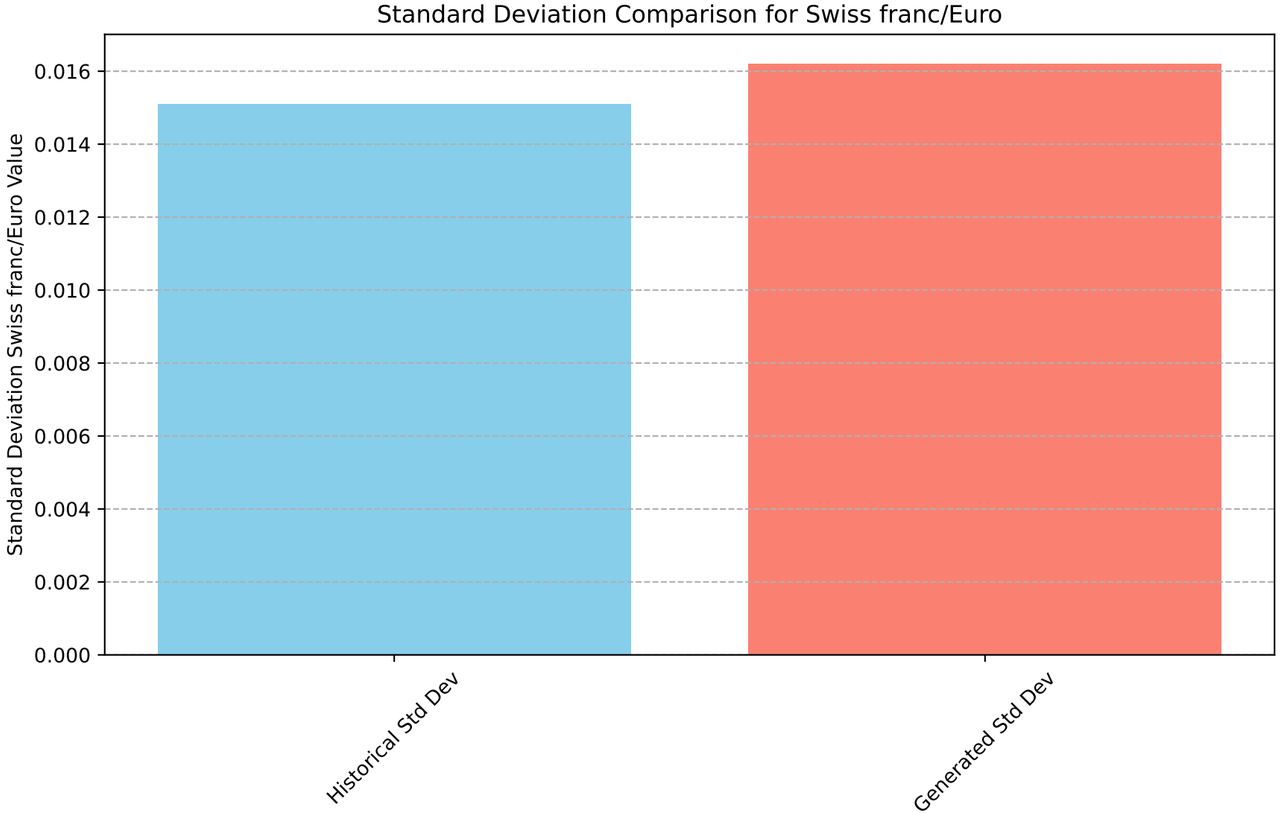

Mean Comparison for Unemployment
Mean Unemployment Value
0.0
0.5
1.0
1.5
2.0
2.5
3.0
3.5
Historical Mean
Generated Mean
Standard Deviation Comparison for Unemployment
Standard Deviation Unemployment Value
0.000
0.025
0.050
0.075
0.100
0.125
0.150
0.175
0.200
Historical Std Dev
Generated Std Dev

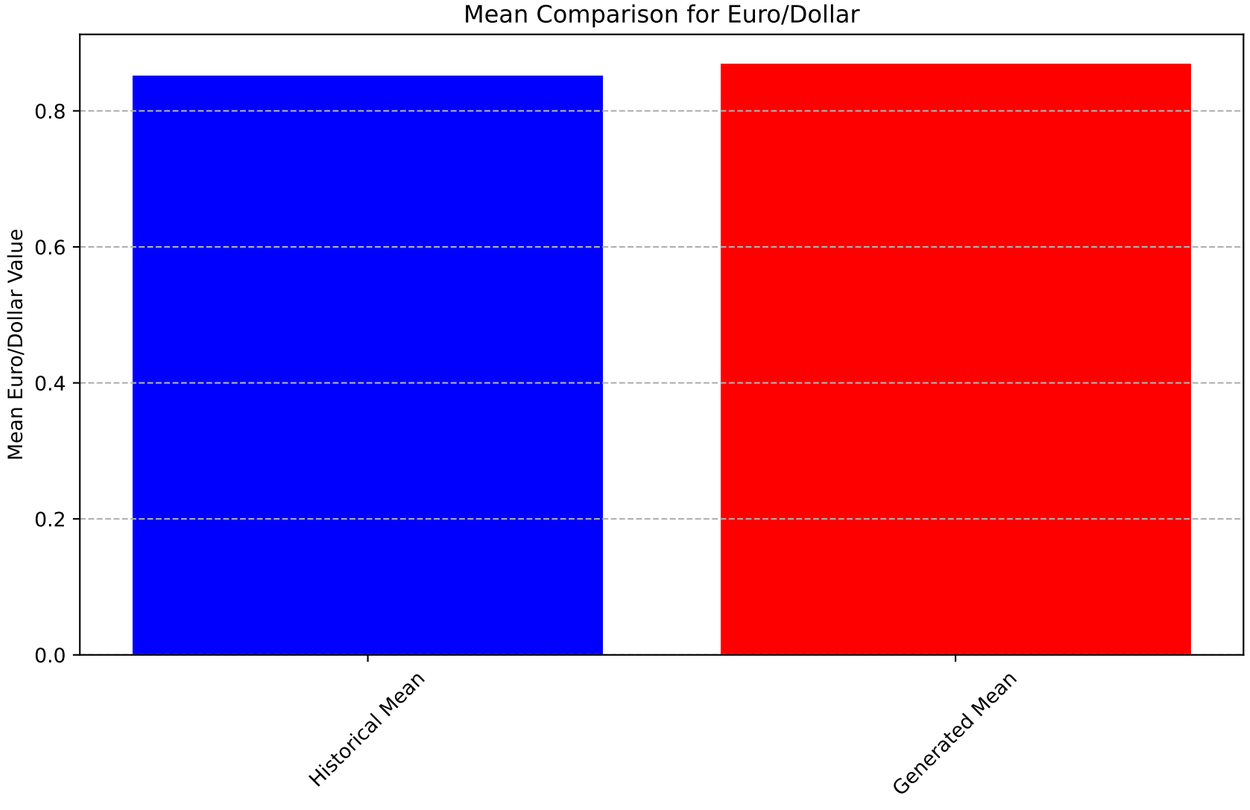

Mean Comparison for Inflation
Mean Inflation Value
0
20
40
60
80
100
120
140
Historical Mean
Generated Mean

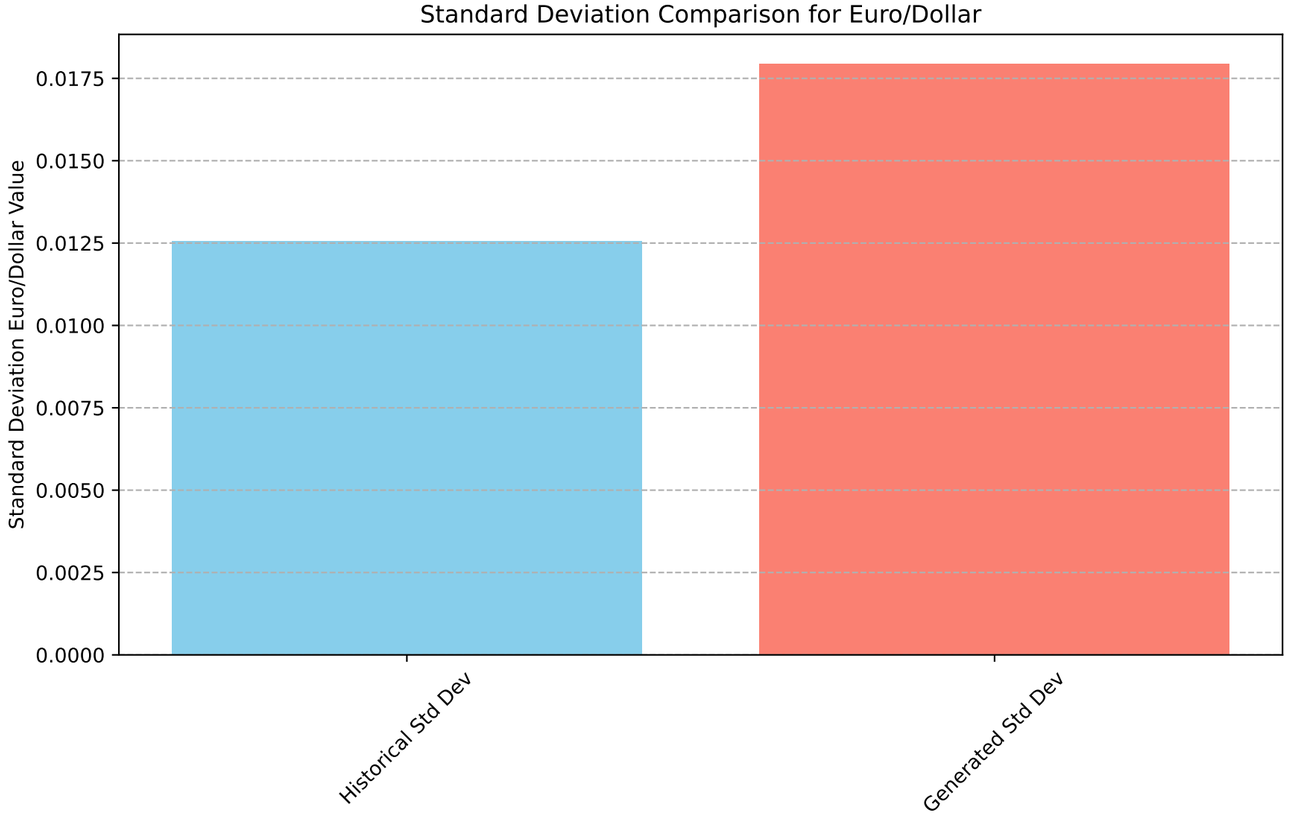

Standard Deviation Comparison for Inflation
Standard Deviation Inflation Value
0.00
0.25
0.50
0.75
1.00
1.25
1.50
1.75
Historical Std Dev
Generated Std Dev

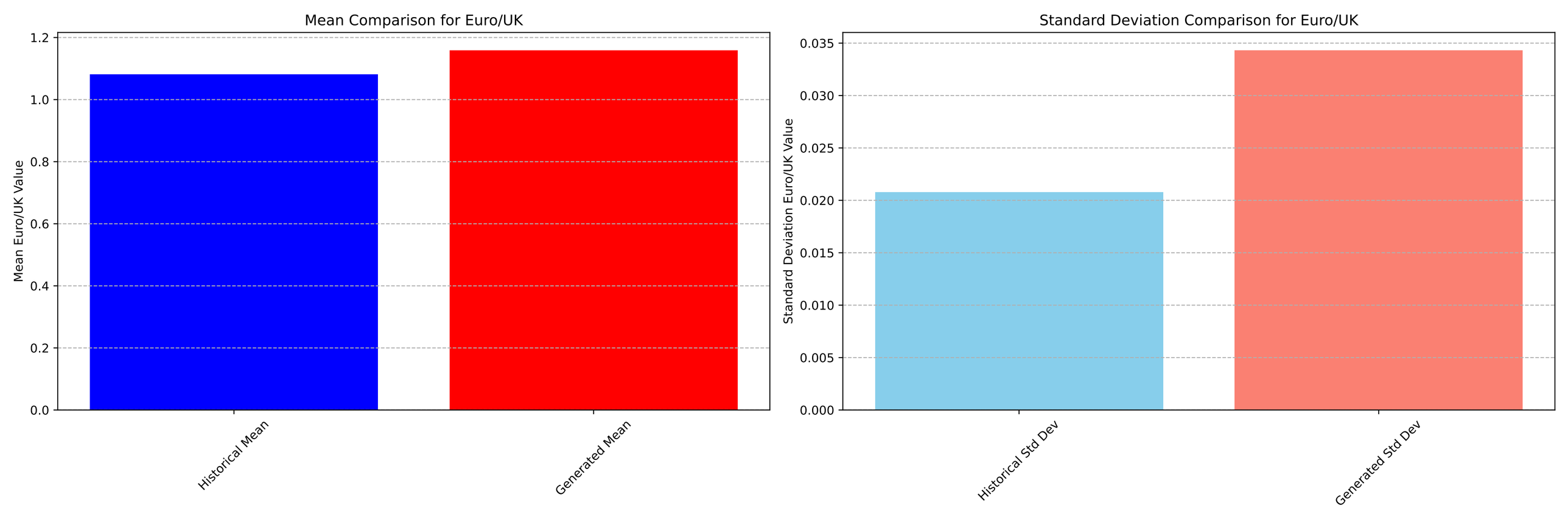

Mean Comparison for InterestRate
Mean InterestRate Value
4.0
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
Historical Mean
Generated Mean
Standard Deviation Comparison for InterestRate
Standard Deviation InterestRate Value
0.200
0.175
0.150
0.125
0.100
0.075
0.050
0.025
0.000
Historical Std Dev
Generated Std Dev

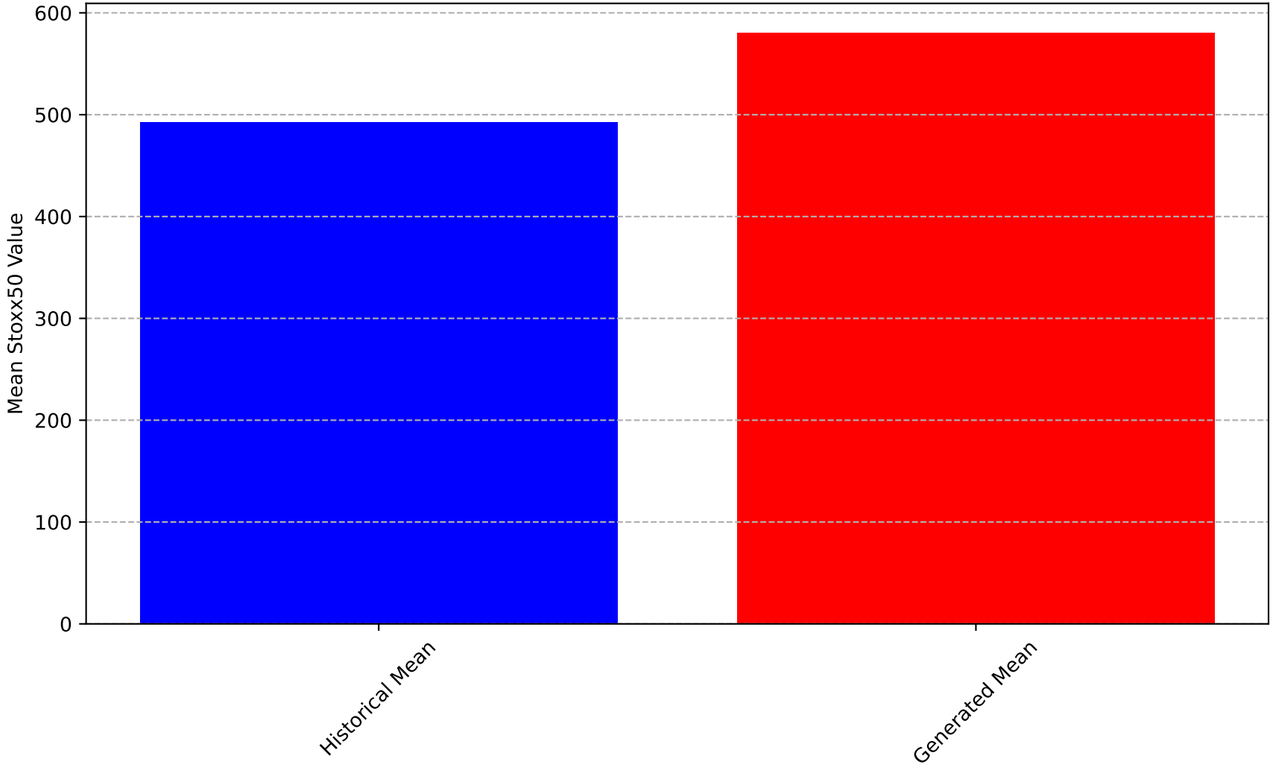

Mean Comparison for Swiss franc/Euro
Mean Swiss franc/Euro Value
1.0
0.8
0.6
0.4
0.2
0.0
Historical Mean
Generated Mean

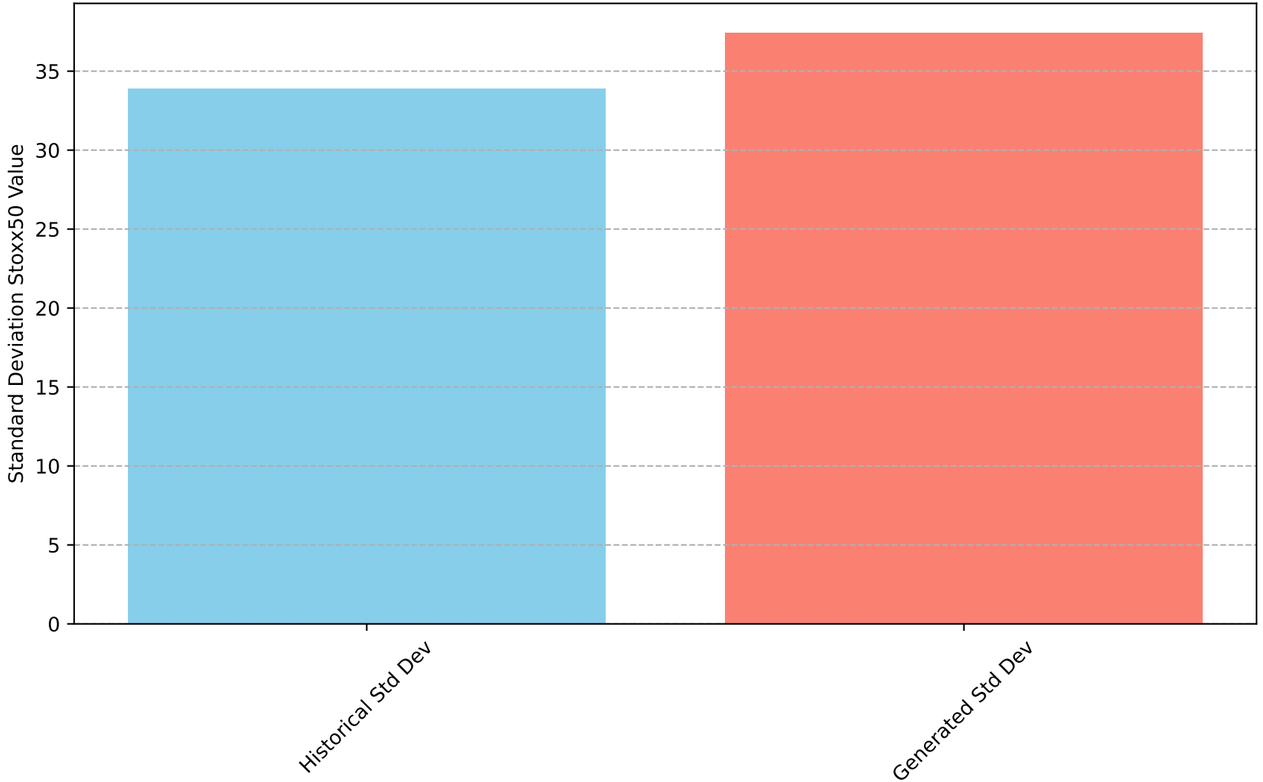

Standard Deviation Comparison for Swiss franc/Euro
Standard Deviation Swiss franc/Euro Value
0.016
0.014
0.012
0.010
0.008
0.006
0.004
0.002
0.000
Historical Std Dev
Generated Std Dev

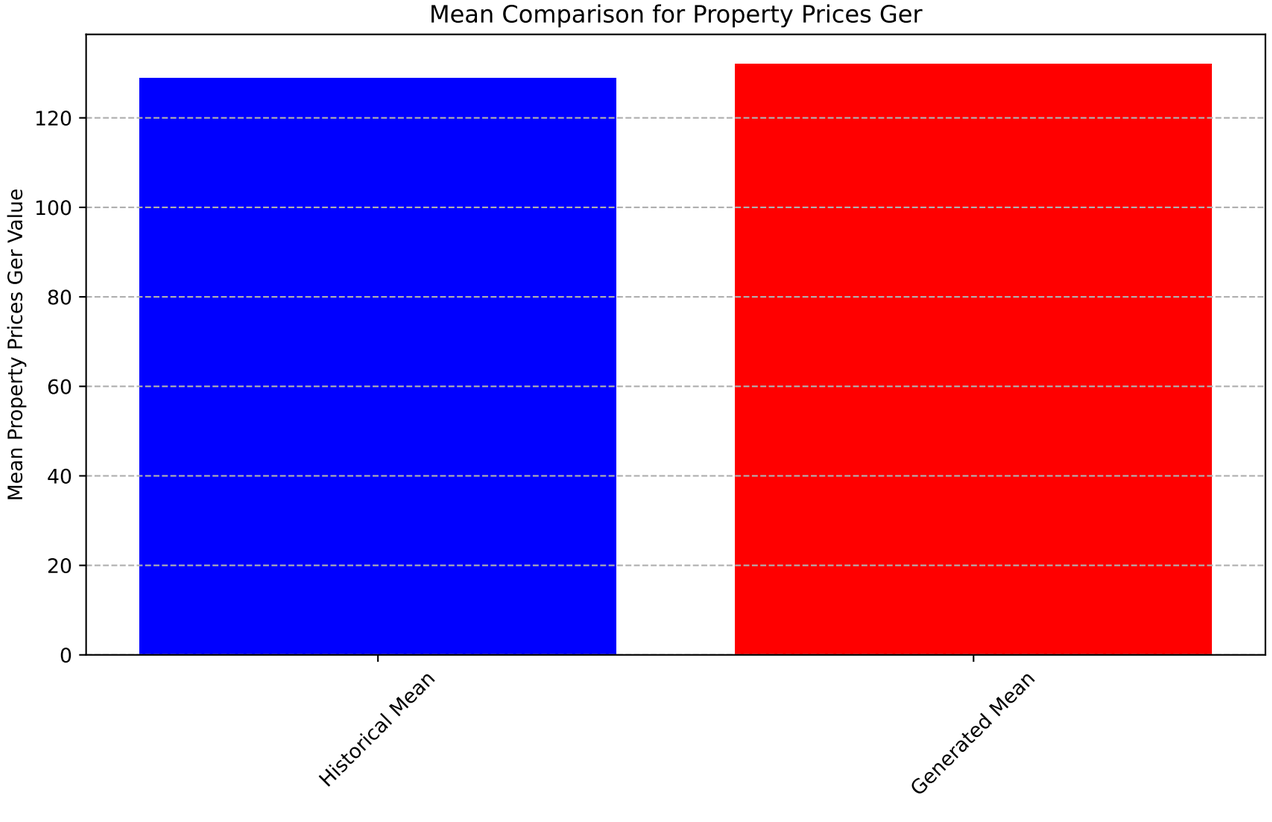

Mean Comparison for Euro/Dollar
Mean Euro/Dollar Value
0.0
0.2
0.4
0.6
0.8
Historical Mean
Generated Mean


Standard Deviation Comparison for Euro/Dollar
Standard Deviation Euro/Dollar Value
0.0000
0.0025
0.0050
0.0075
0.0100
0.0125
0.0150
0.0175
Historical Std Dev
Generated Std Dev

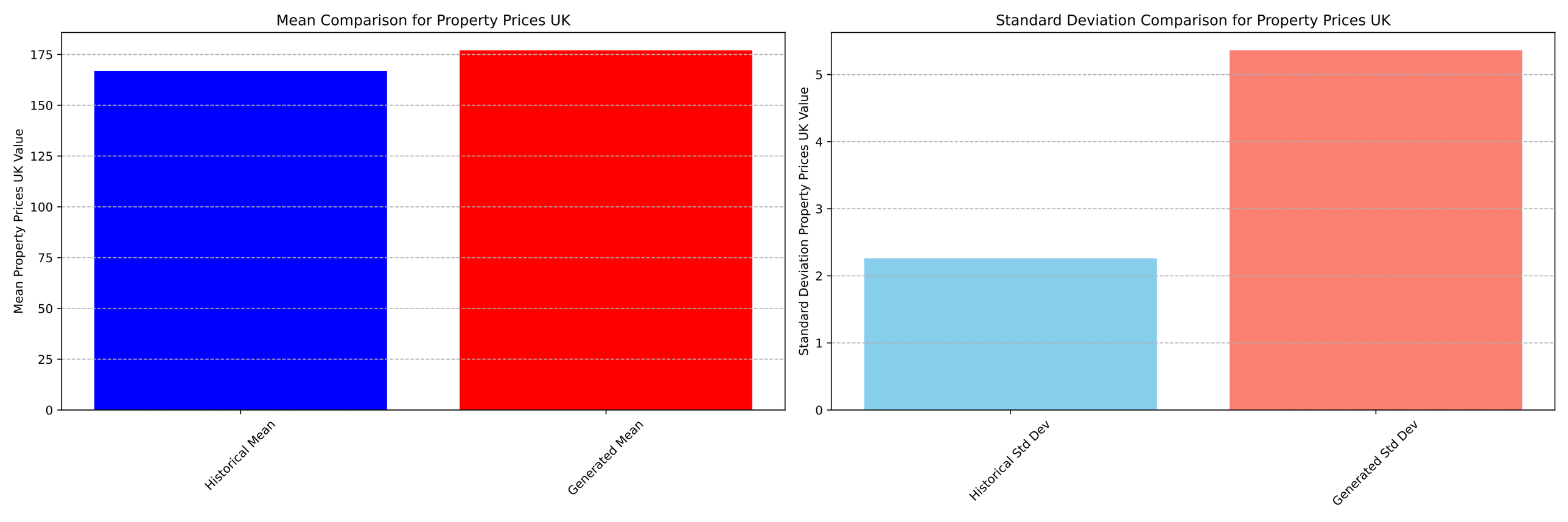

Mean Comparison for Euro/UK
Mean Euro/UK Value
1.2
1.0
0.8
0.6
0.4
0.2
0.0
Historical Mean
Generated Mean
Standard Deviation Comparison for Euro/UK
Standard Deviation Euro/UK Value
0.035
0.030
0.025
0.020
0.015
0.010
0.005
0.000
Historical Std Dev
Generated Std Dev

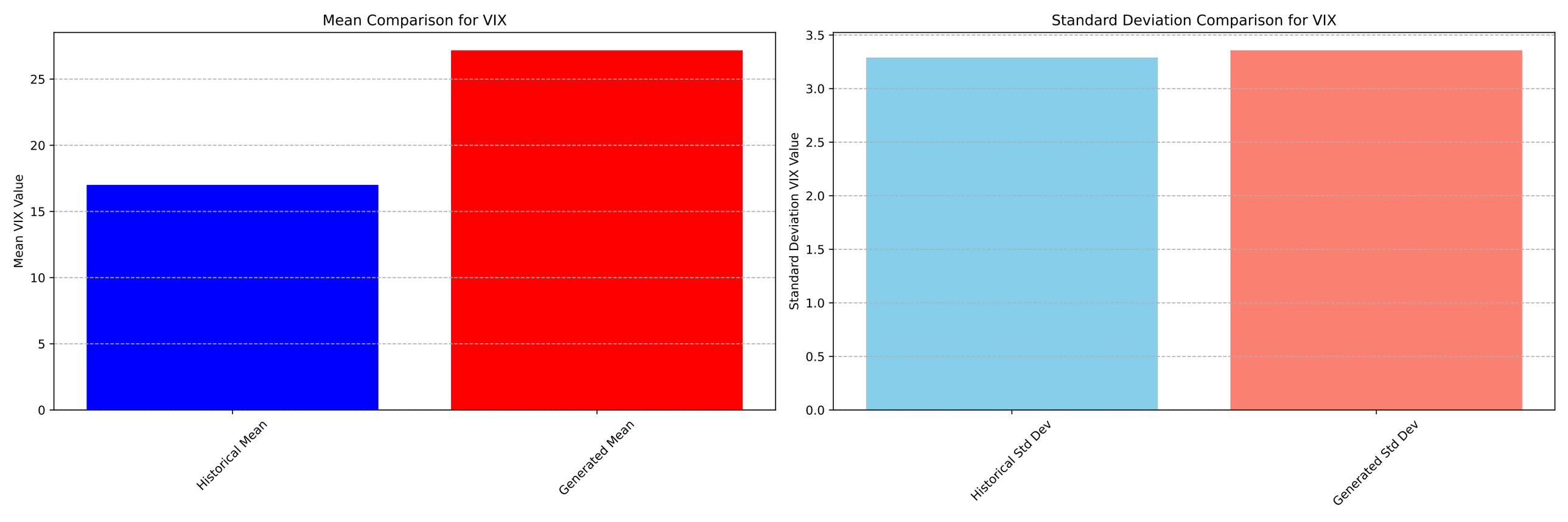

Mean Comparison for Stoxx50
Mean Stoxx50 Value
0
100
200
300
400
500
600
Historical Mean
Generated Mean


Standard Deviation Comparison for Stoxx50
Standard Deviation Stoxx50 Value
0
5
10
15
20
25
30
35
Historical Std Dev
Generated Std Dev


Mean Comparison for Property Prices Ger
Mean Property Prices Ger Value
0
20
40
60
80
100
120
Historical Mean
Generated Mean

Standard Deviation Comparison for Property Prices Ger
Standard Deviation Property Prices Ger Value
0.0
0.5
1.0
1.5
2.0
Historical Std Dev
Generated Std Dev


Mean Comparison for Property Prices UK
Mean Property Prices UK Value
0
25
50
75
100
125
150
175
Historical Mean
Generated Mean
Standard Deviation Comparison for Property Prices UK
Standard Deviation Property Prices UK Value
0
1
2
3
4
5
Historical Std Dev
Generated Std Dev


Mean Comparison for VIX
Mean VIX Value
0
5
10
15
20
25
Historical Mean
Generated Mean
Standard Deviation Comparison for VIX
Standard Deviation VIX Value
0.0
0.5
1.0
1.5
2.0
2.5
3.0
3.5
Historical Std Dev
Generated Std Dev