

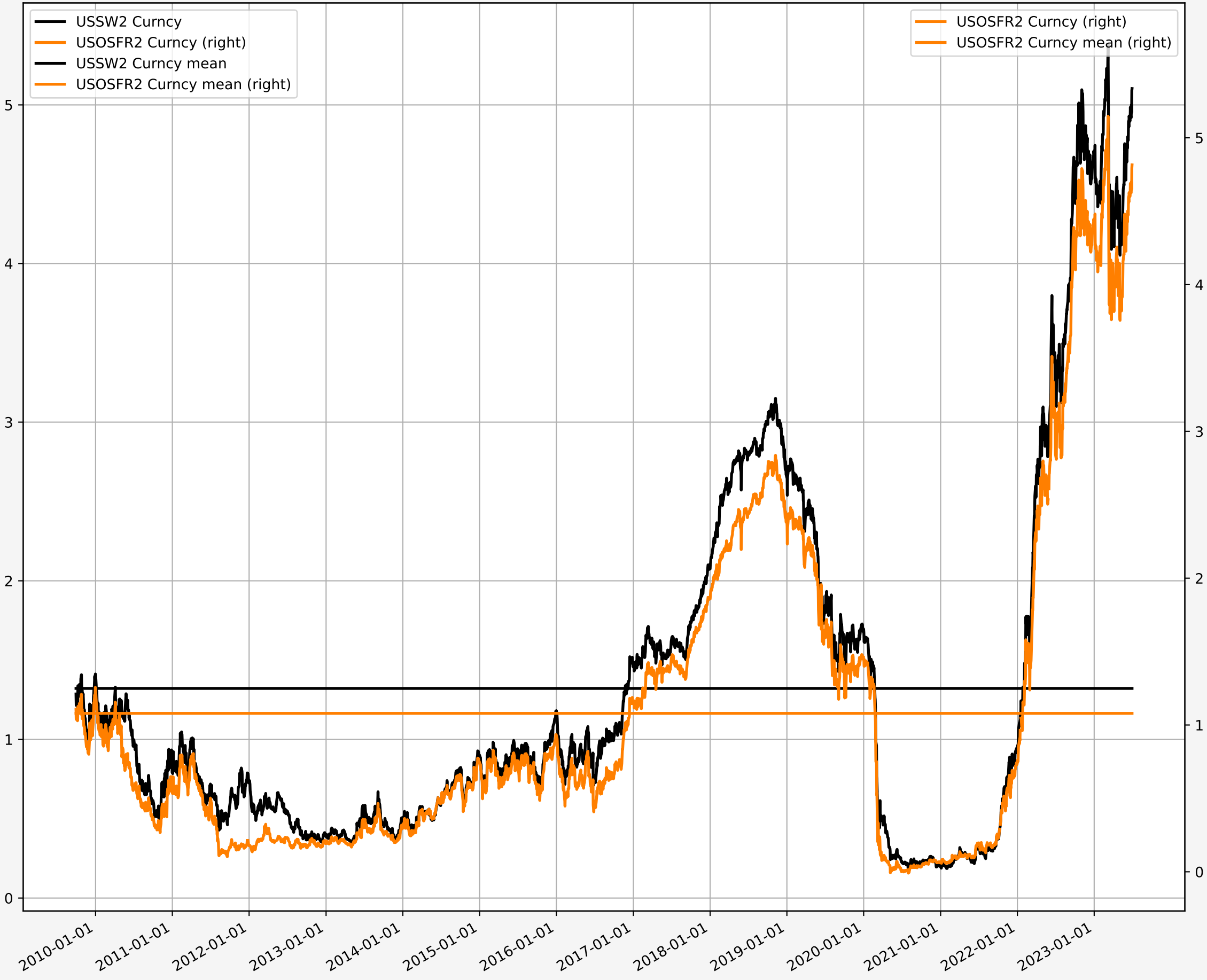
USSW2 Curncy [Retro. Stats -- last:5.10 max:5.38 min:0.18 mean:1.32 lvl std (1y,all):0.5,1.1 %-ile:99.7 Z:3.31]

- USSW2 Curncy
- mean
- +1 zscore 0.2 2.5
- 0.5 zscore 0.7

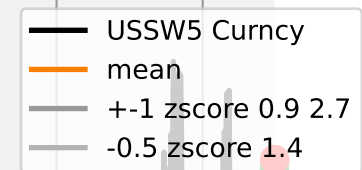


Prospective 2sigma (std.nd) [-2s: 3.81, +2s: 6.39, return std (norm): 0.6,min(ts.min(252)-ts.max(252)): -4.4]

USSW2 Curncy & USOSFR2 Curncy

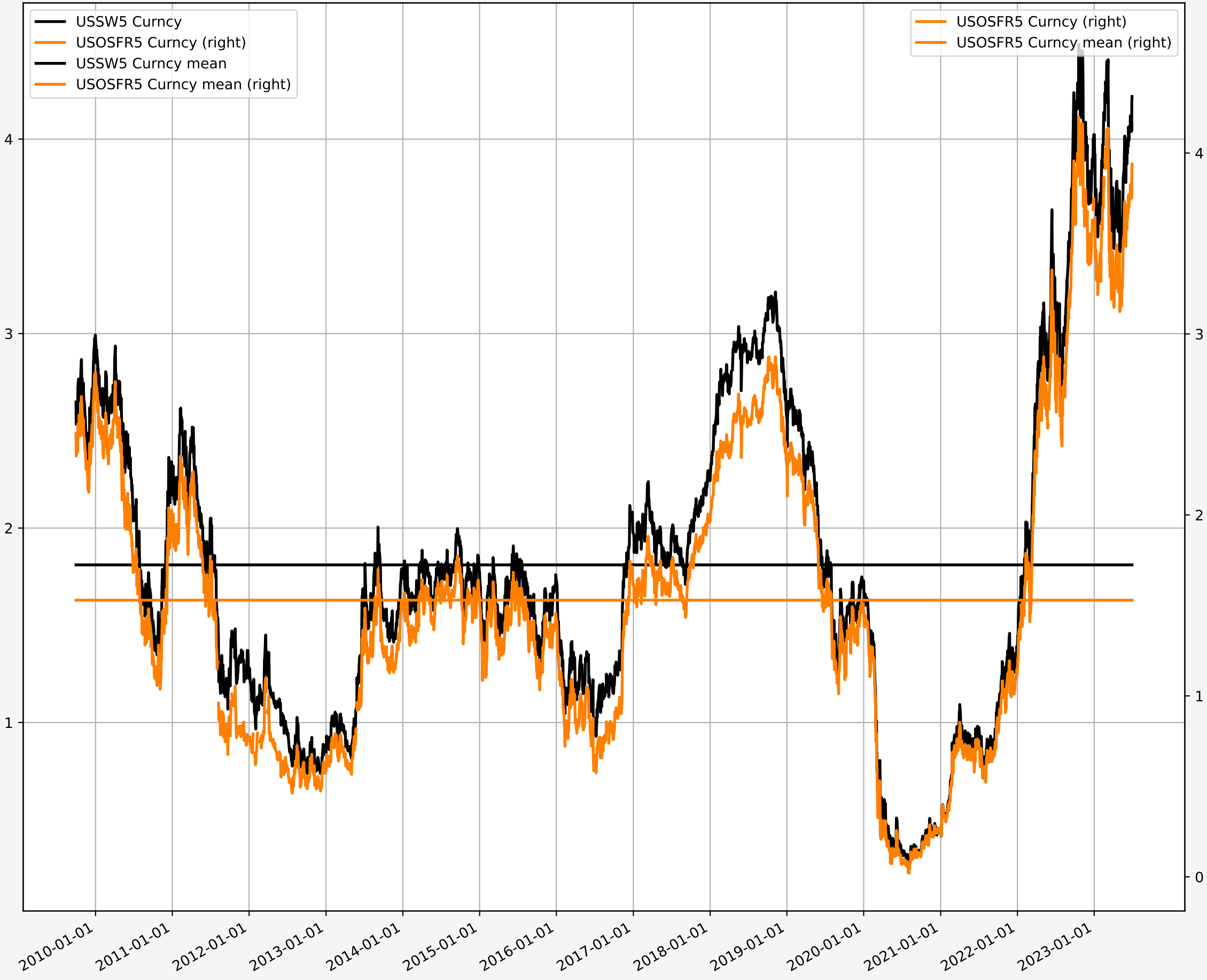


USSW5 Curncy [Retro. Stats -- last:4.22 max:4.49 min:0.24 mean:1.81 lvl std (1y,all):0.4,0.9 %-ile:99.1 Z:2.78]



Prospective 2sigma (std.nd) [-2s: 2.62, +2s: 5.82, return std (norm): 0.8,min(ts.min(252)-ts.max(252)): -3.3]

USSW5 Curncy & USOSFR5 Curncy

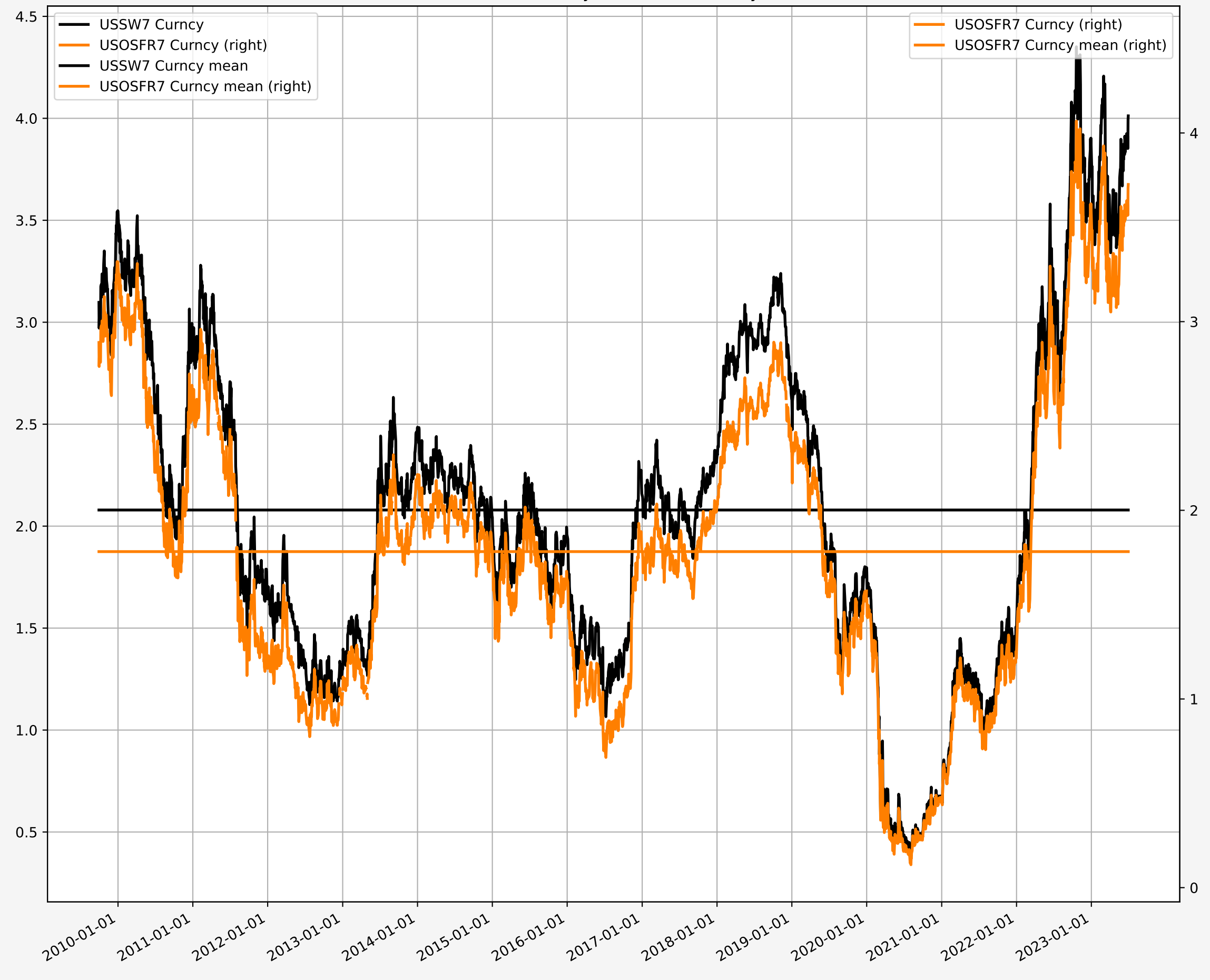


USSW7 Curncy [Retro. Stats -- last:4.01 max:4.35 min:0.36 mean:2.08 lvl std (1y,all):0.4,0.8 %-ile:99.0 Z:2.40]

USSW7 Curncy
mean
+-1 zscore 1.3 2.9
-0.5 zscore 1.7

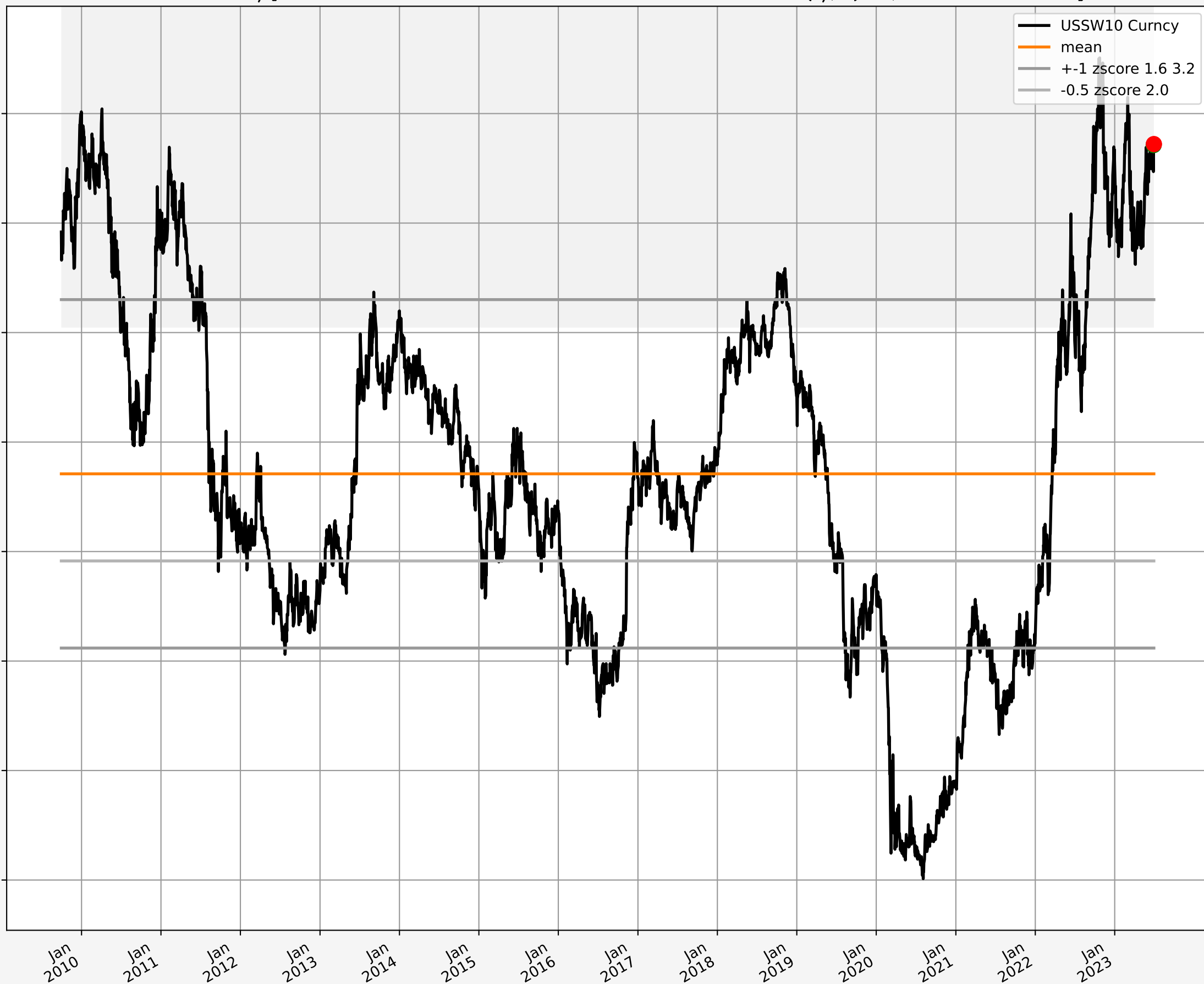


USSW7 Curncy & USOSFR7 Curncy



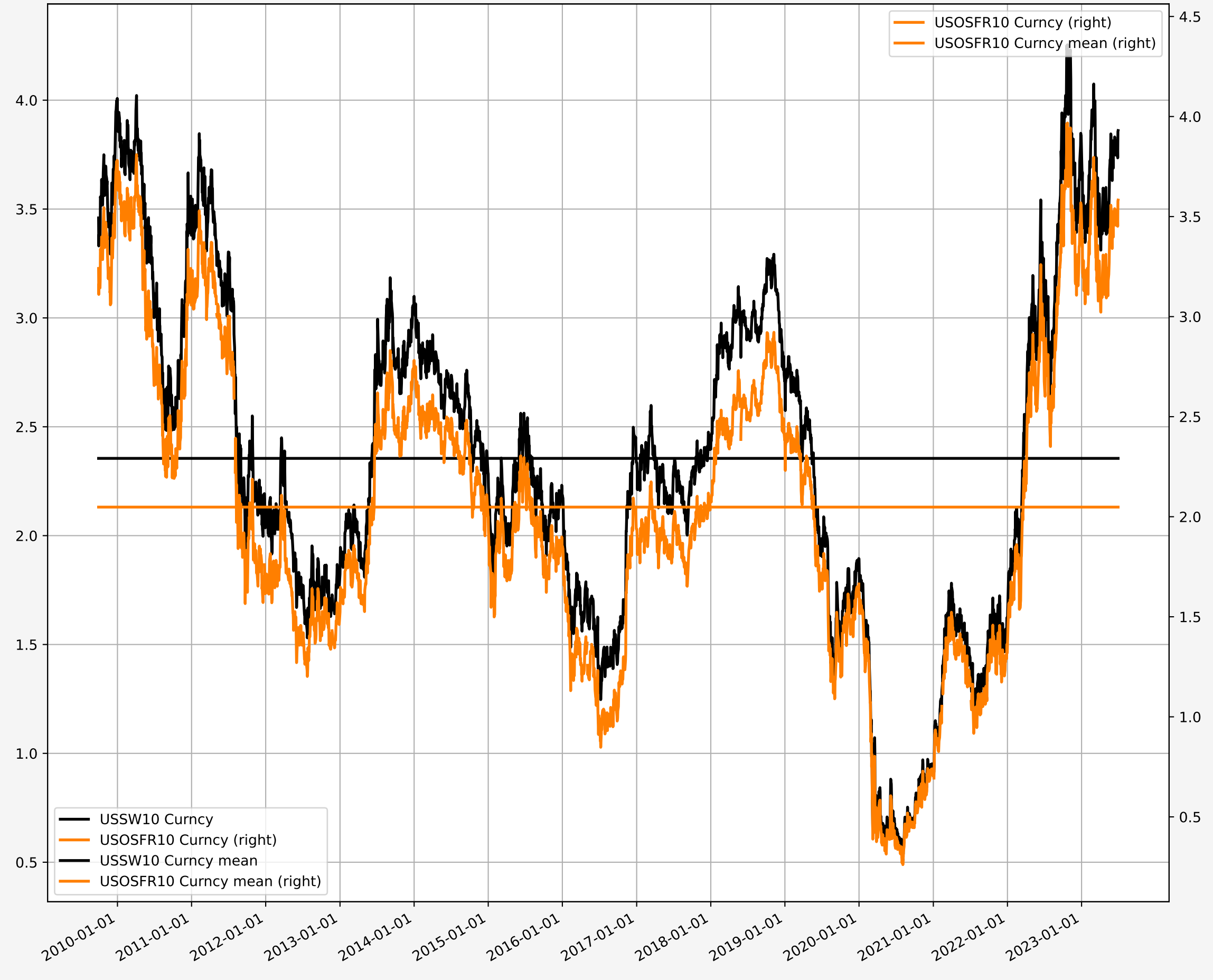
USSW10 Curncy [Retro. Stats -- last:3.86 max:4.25 min:0.51 mean:2.35 lvl std (1y,all):0.3,0.8 %-ile:98.2 Z:1.89]

- USSW10 Curncy
- mean
- +1 zscore 1.6 3.2
- 0.5 zscore 2.0

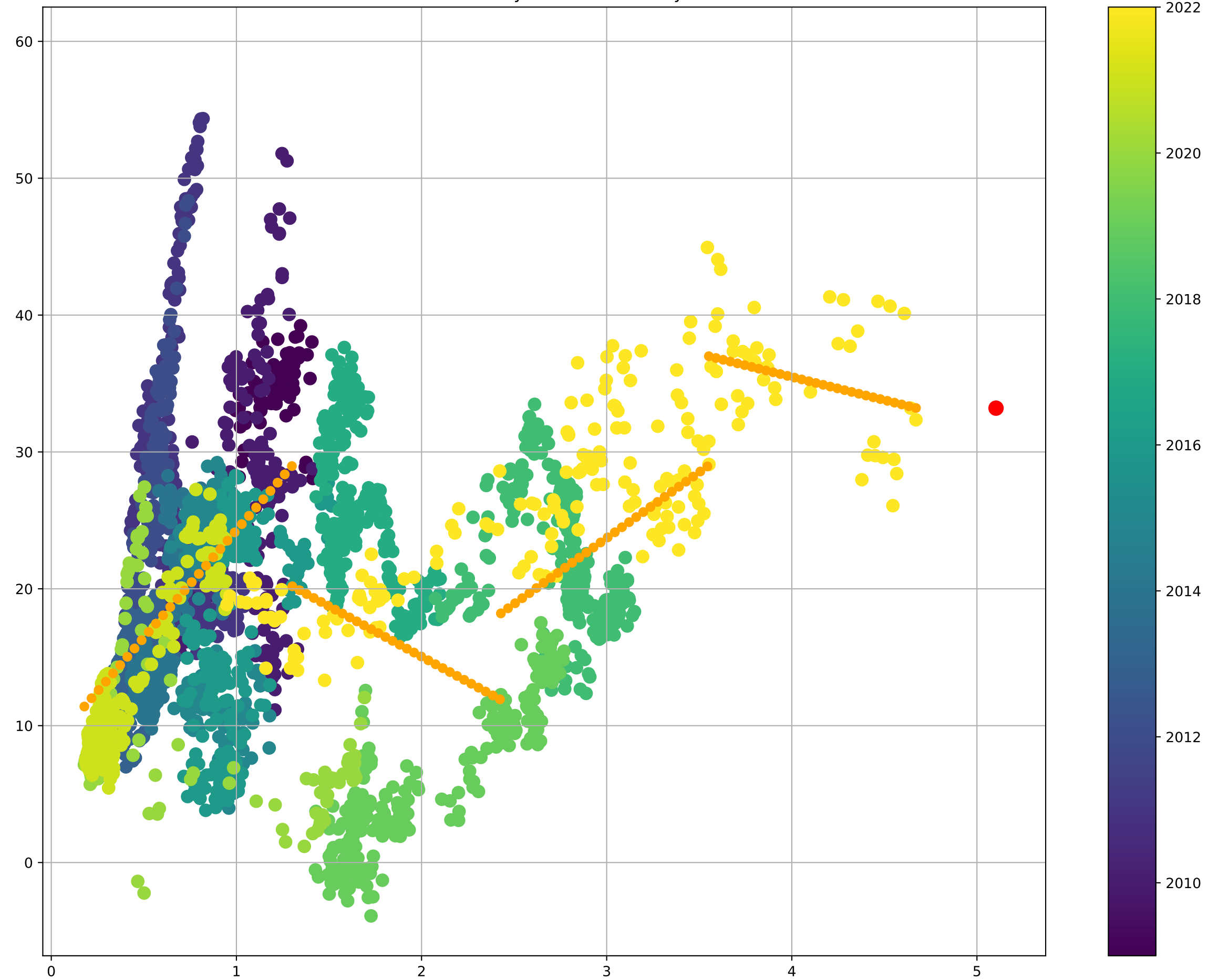


Prospective 2sigma (std.nd) [-2s: 2.18, +2s: 5.54, return std (norm): 0.8,min(ts.min(252)-ts.max(252)):-2.8]

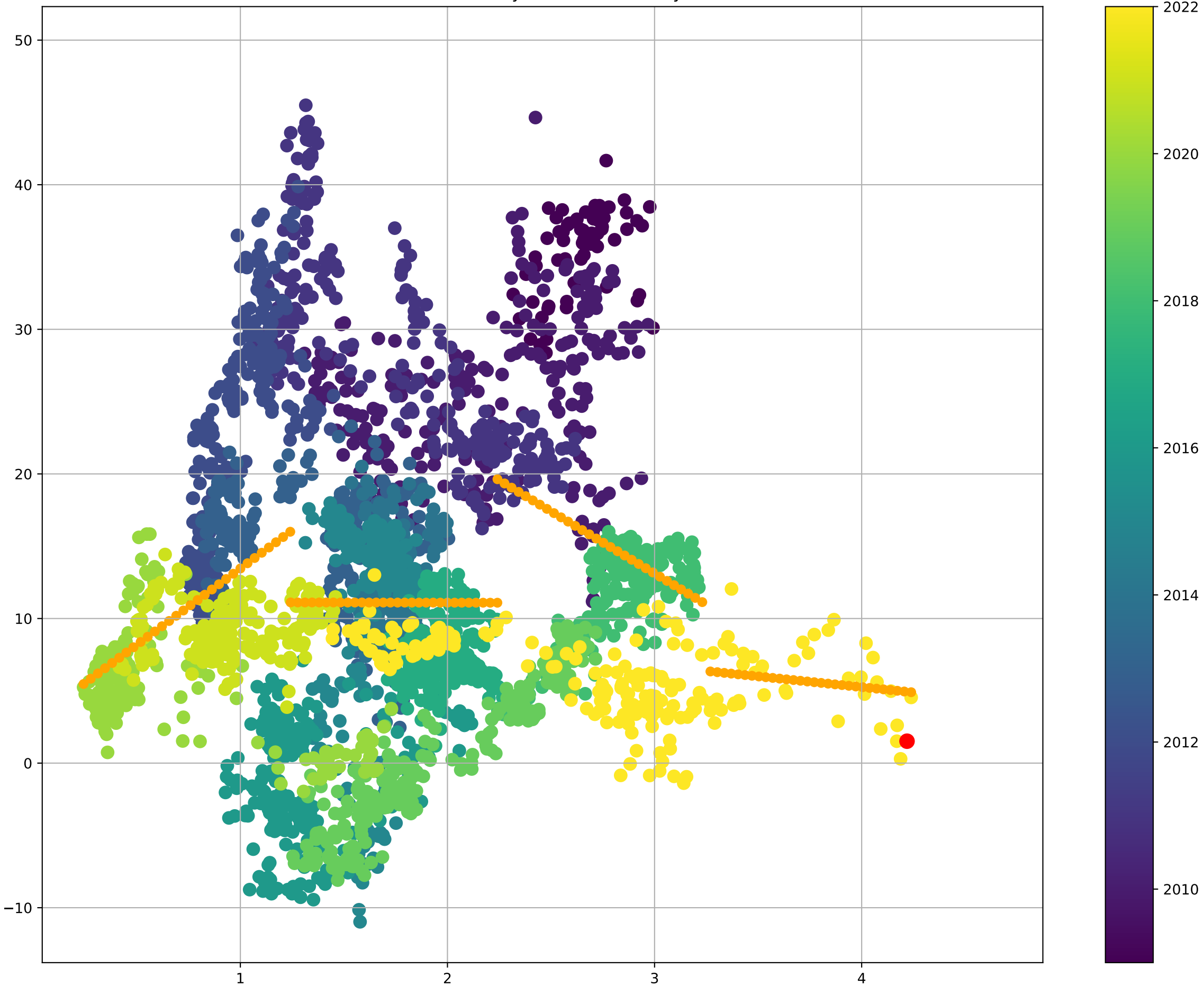
USSW10 Curncy & USOSFR10 Curncy



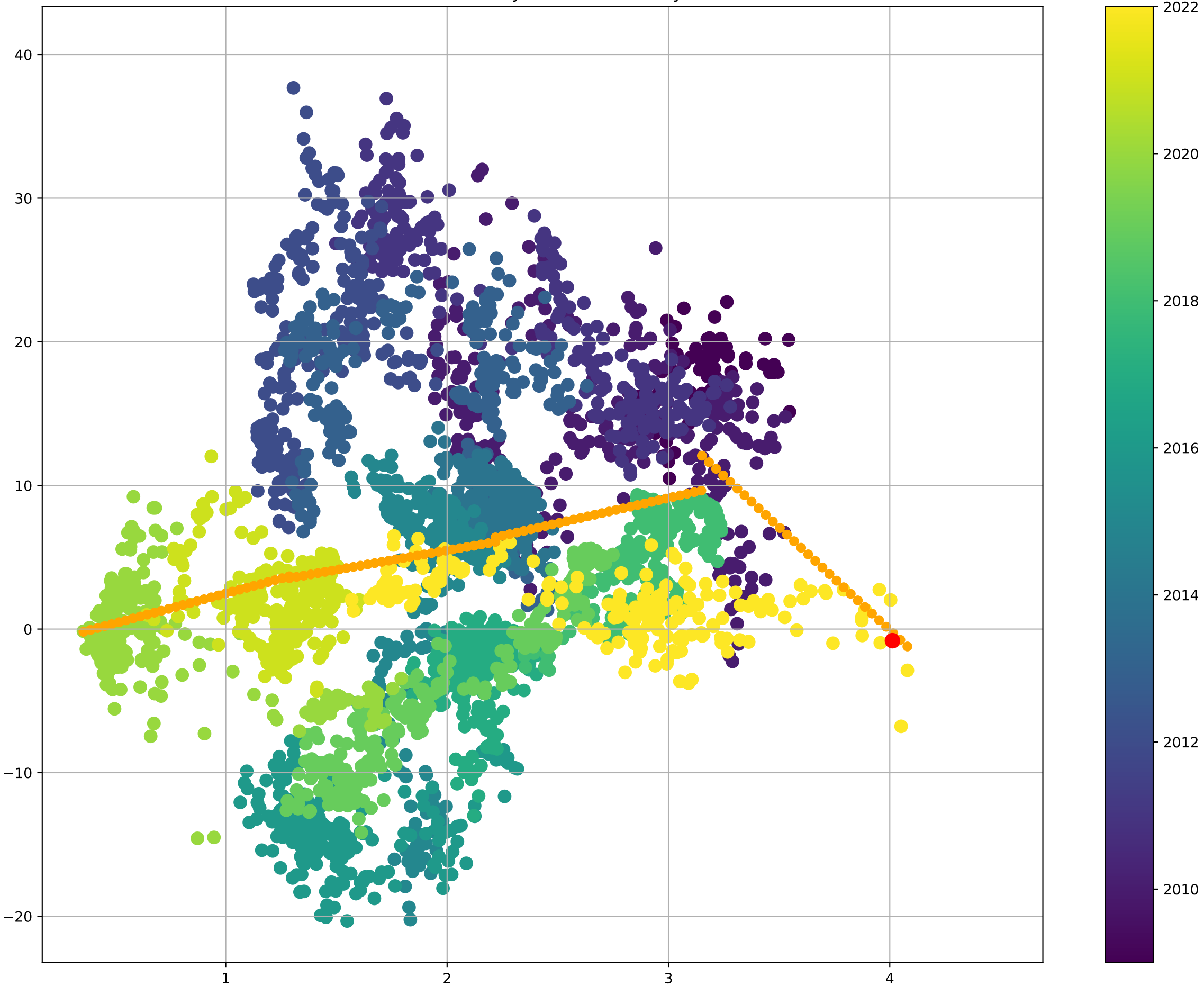
USSP2 Curncy vs. USSW2 Curncy



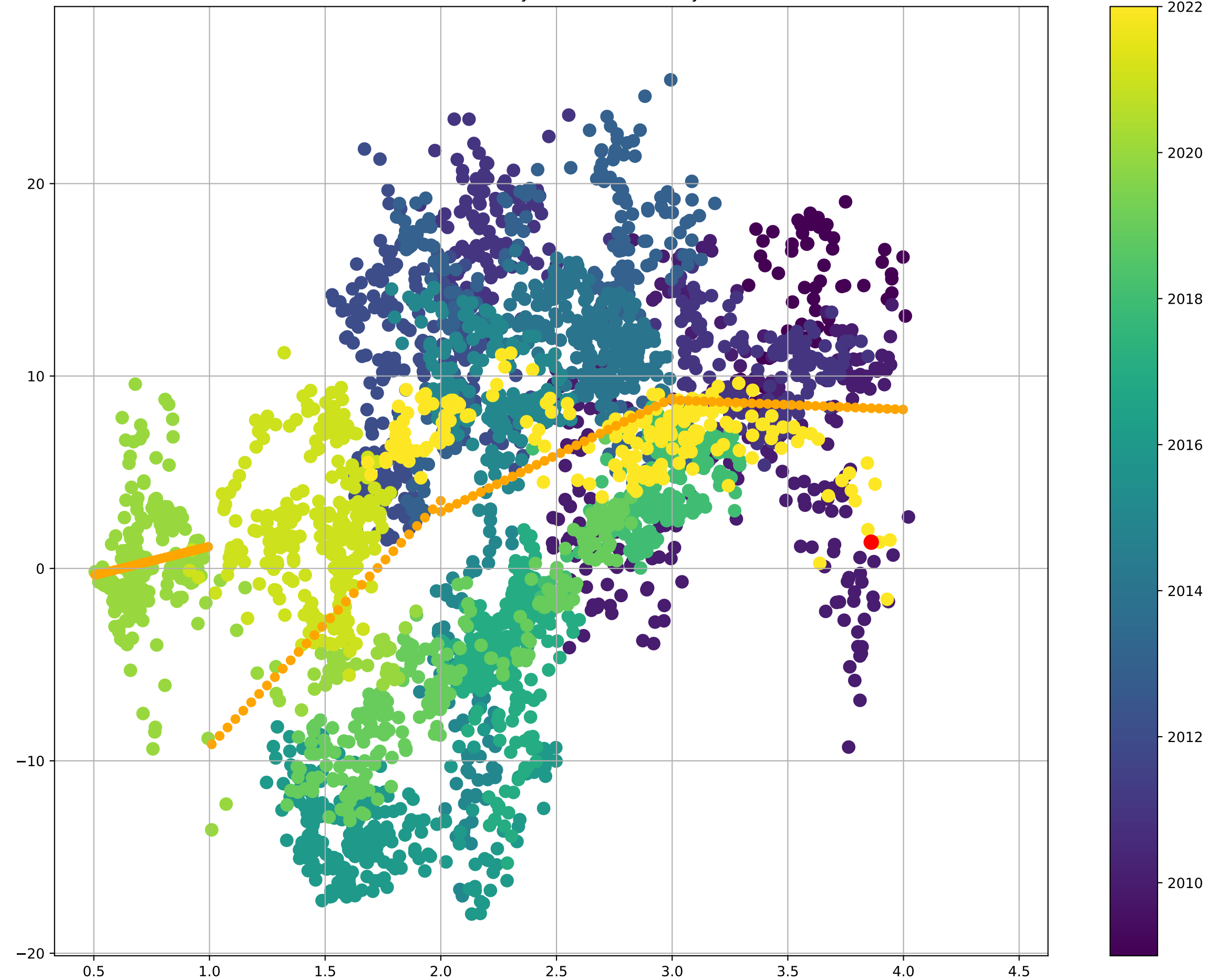
USSP5 Curncy vs. USSW5 Curncy



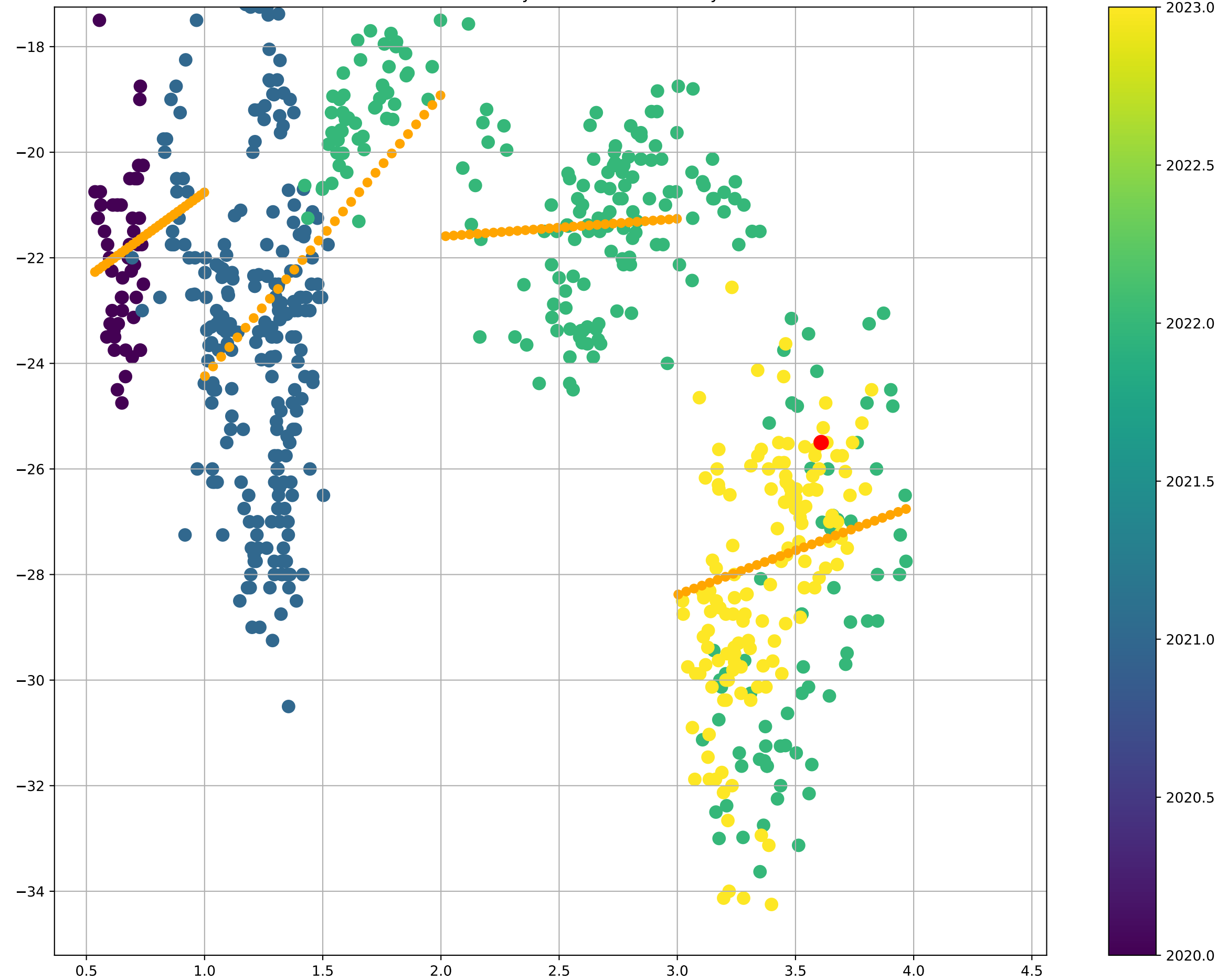
USSP7 Curncy vs. USSW7 Curncy



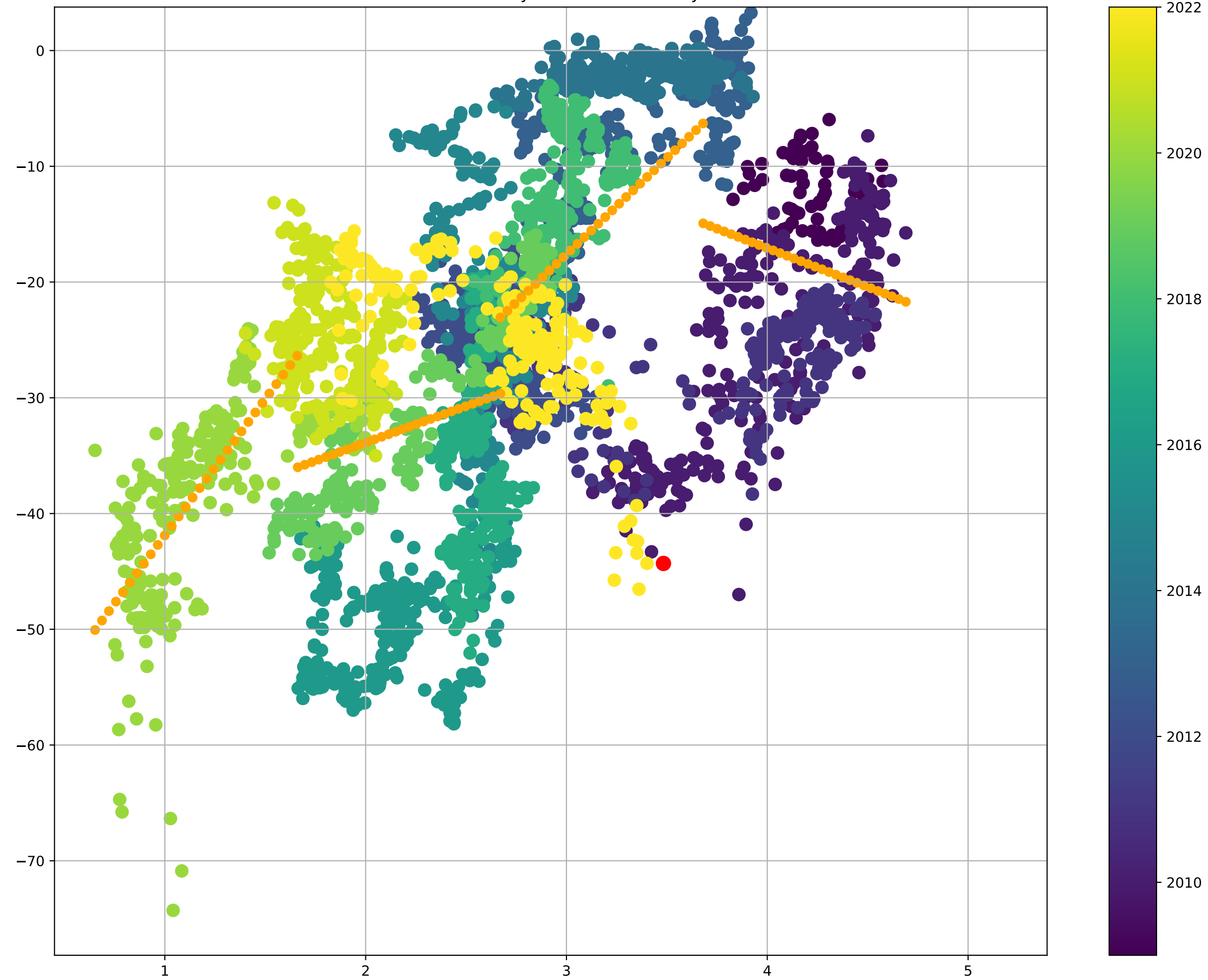
USSP10 Curncy vs. USSW10 Curncy



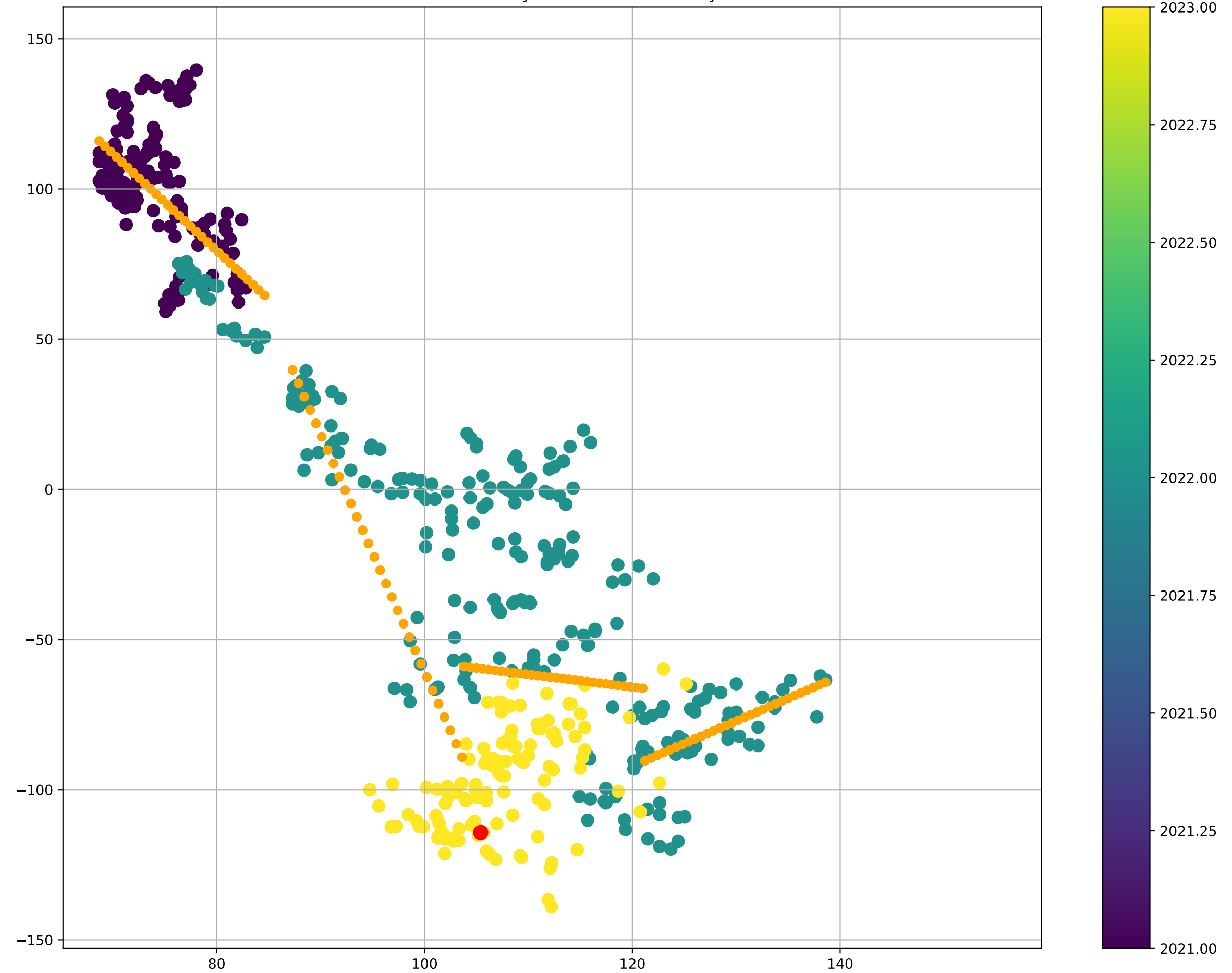
USSFCT10 Curncy vs. USOSFR10 Curncy



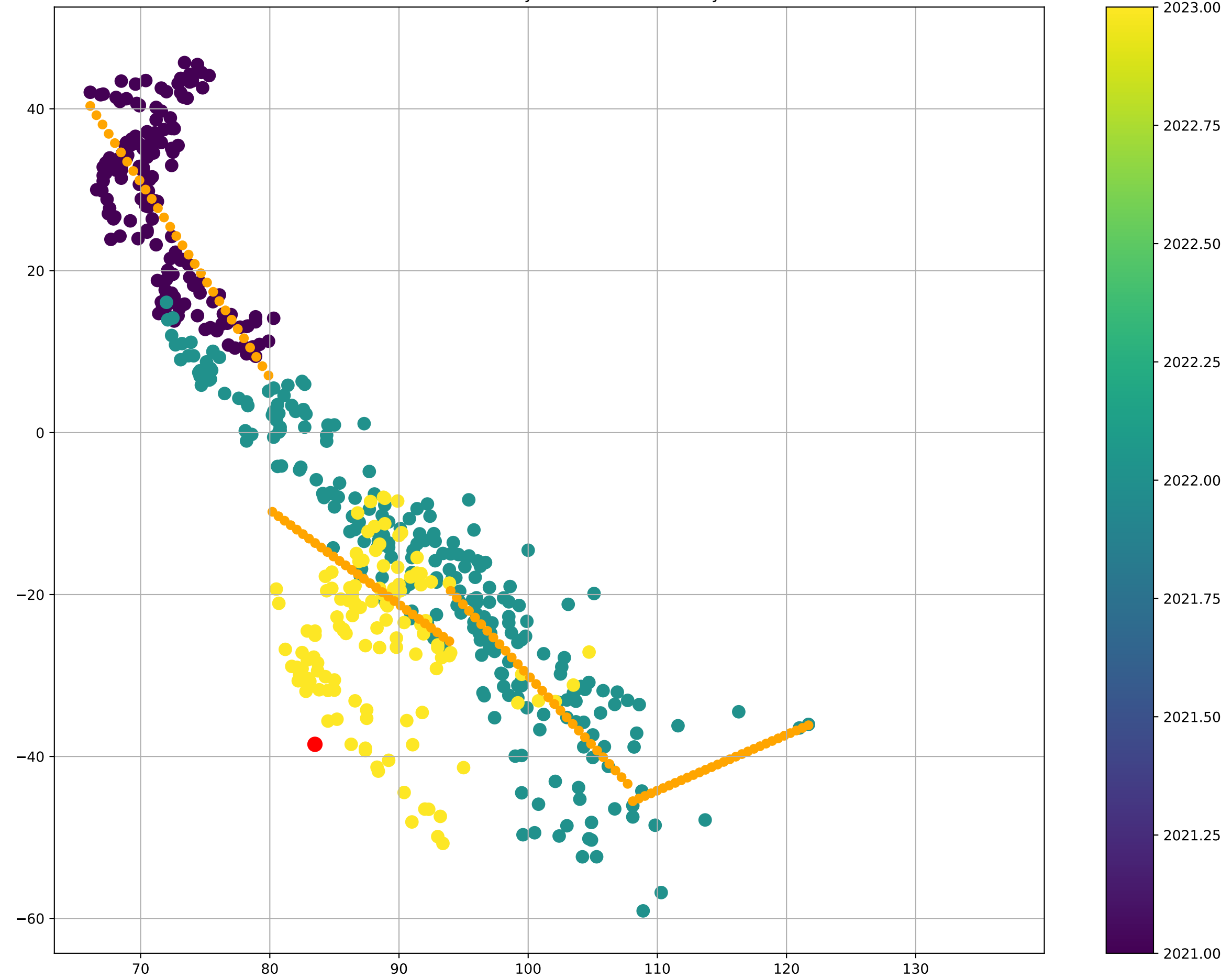
USSP30 Curncy vs. USSW30 Curncy



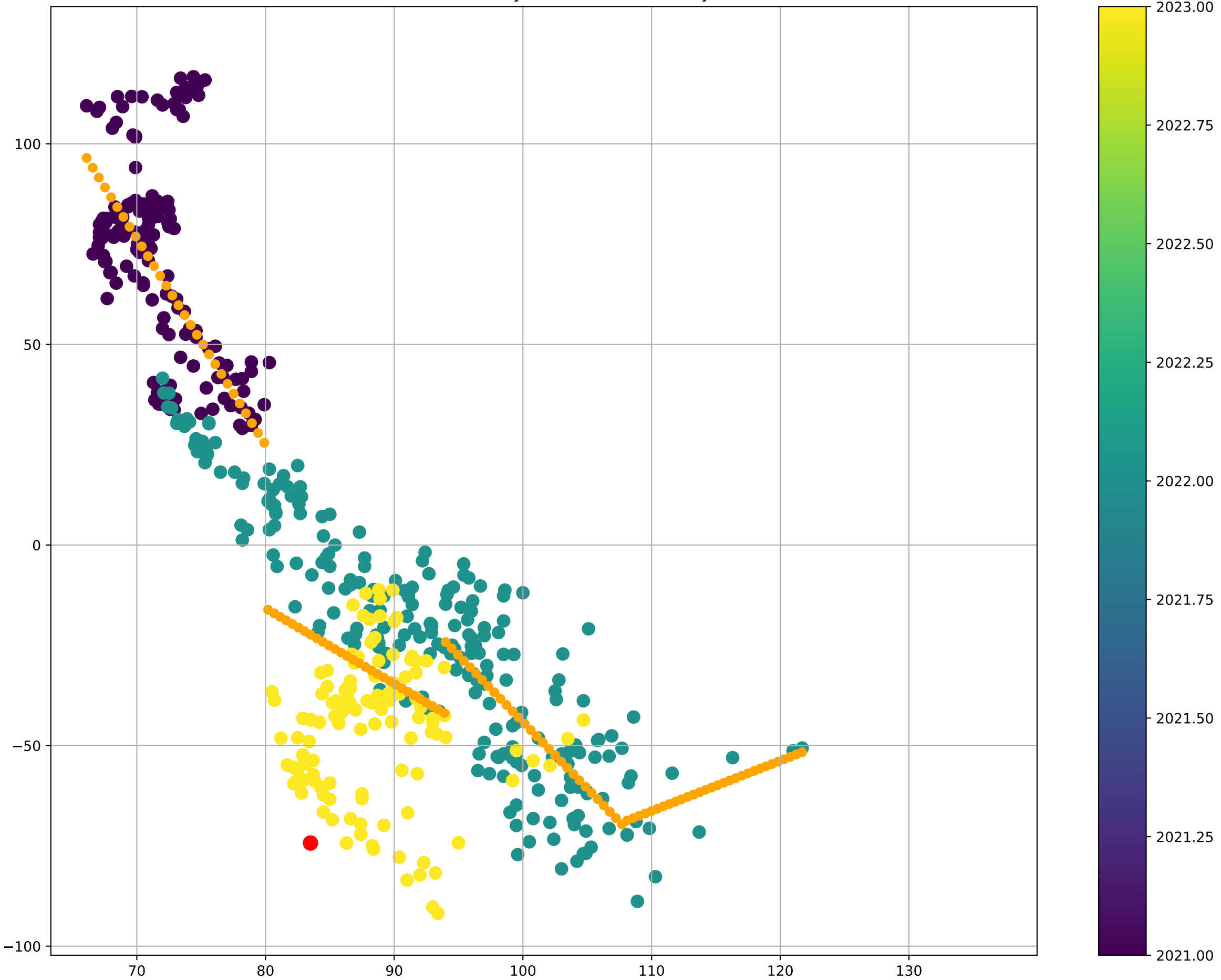
USSW210 Curncy vs. USSN0110 Curncy



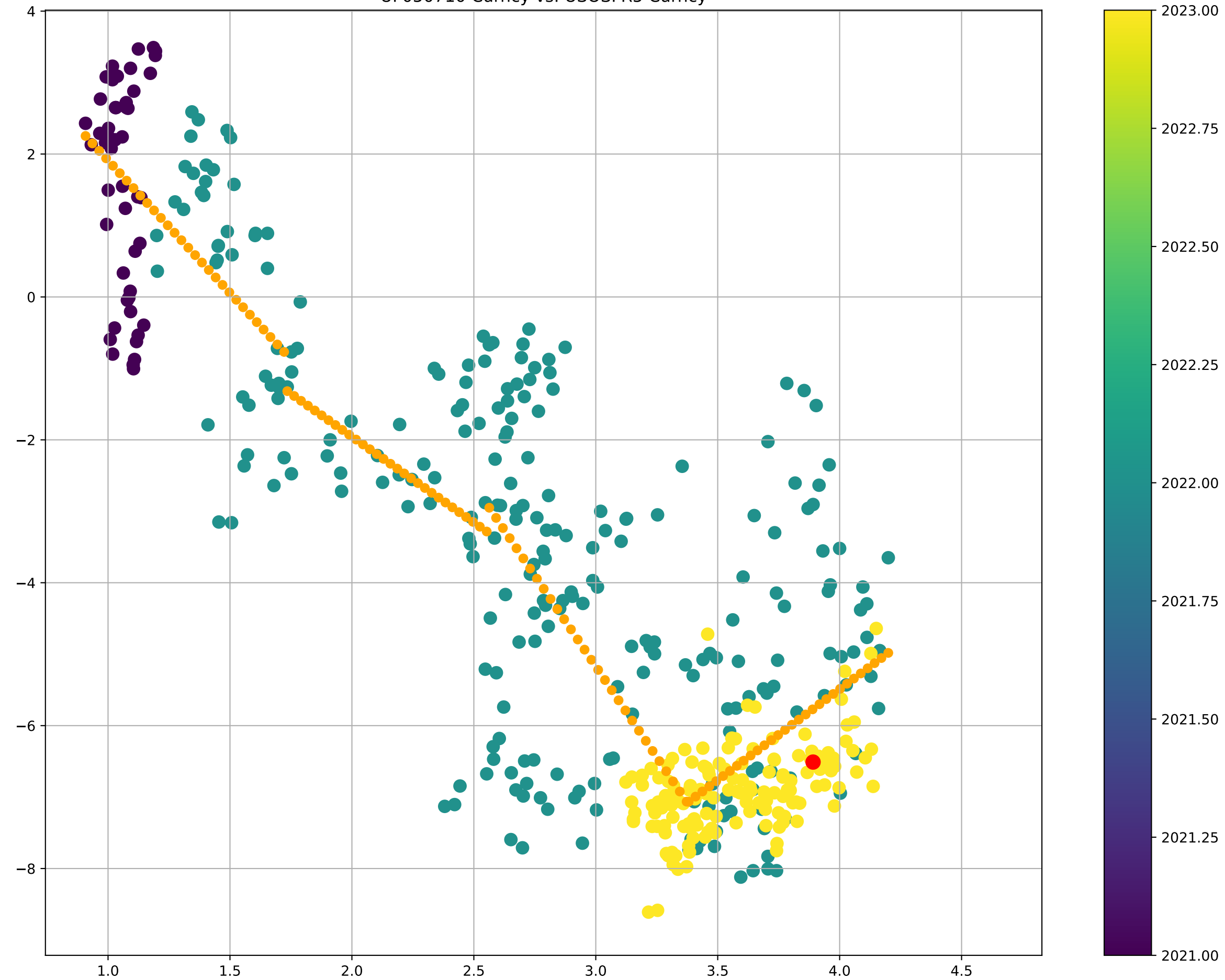
USSW1030 Curncy vs. USSN0130 Curncy



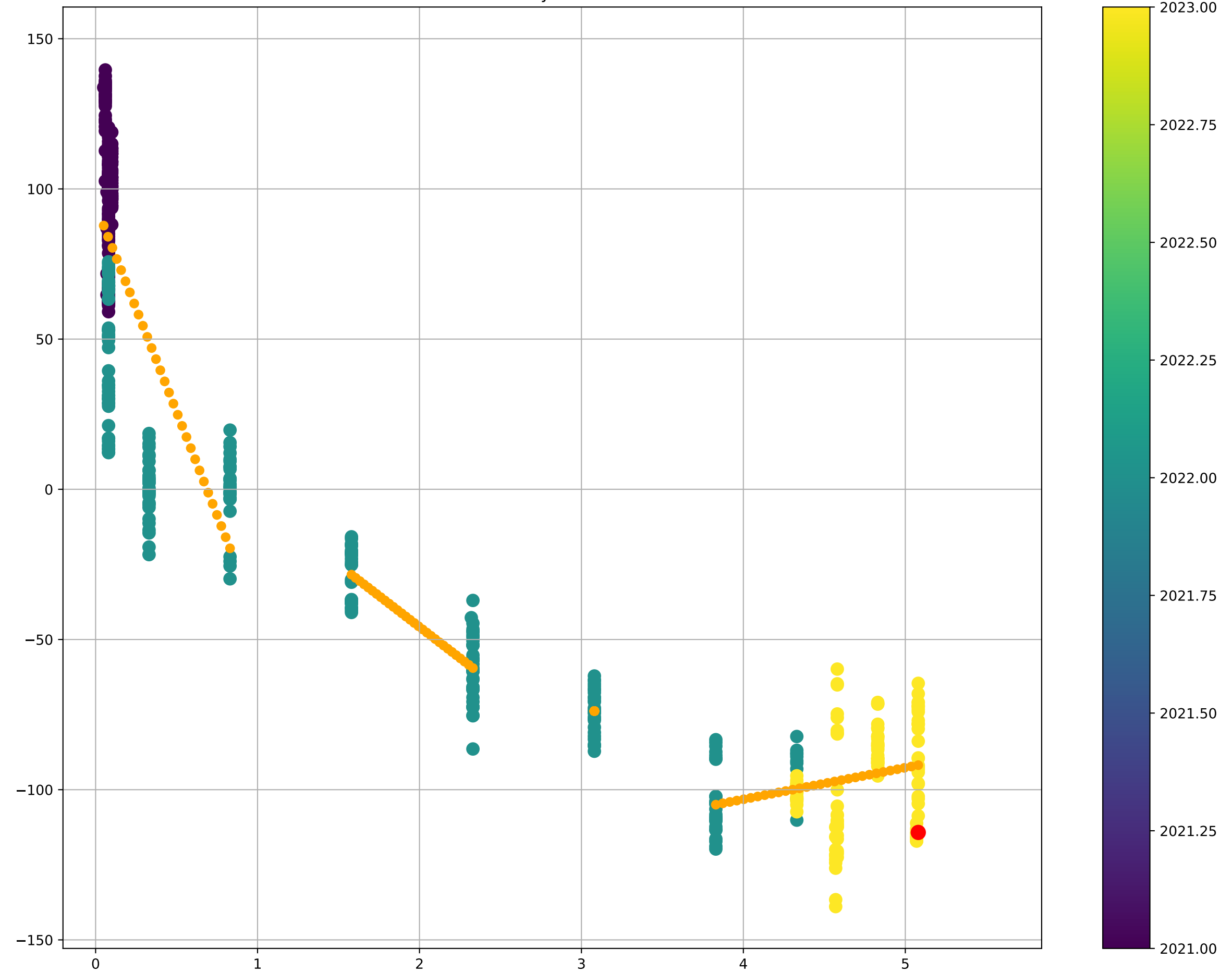
USSW530 Curncy vs. USSN0130 Curncy



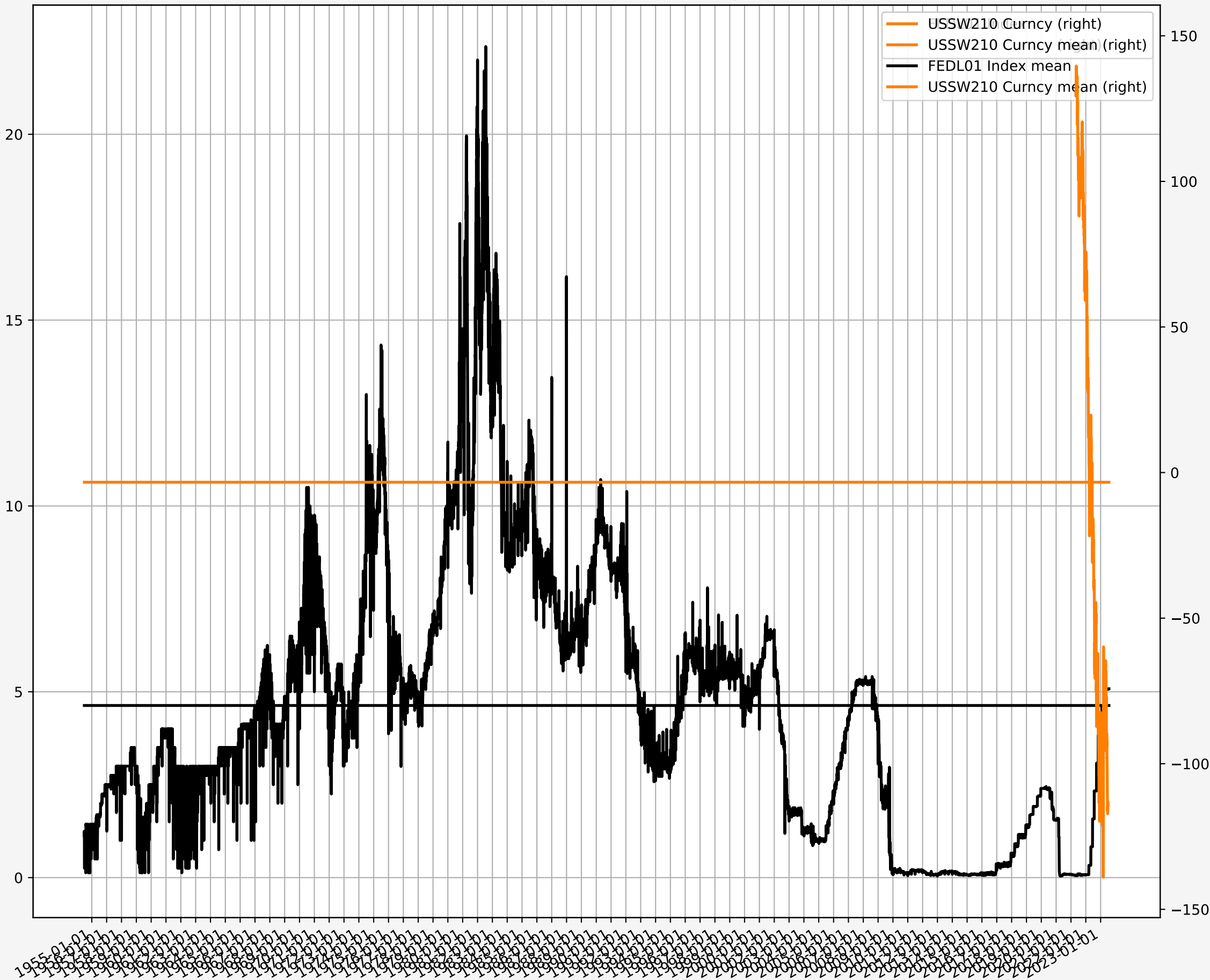
UF050710 Curncy vs. USOSFR5 Curncy



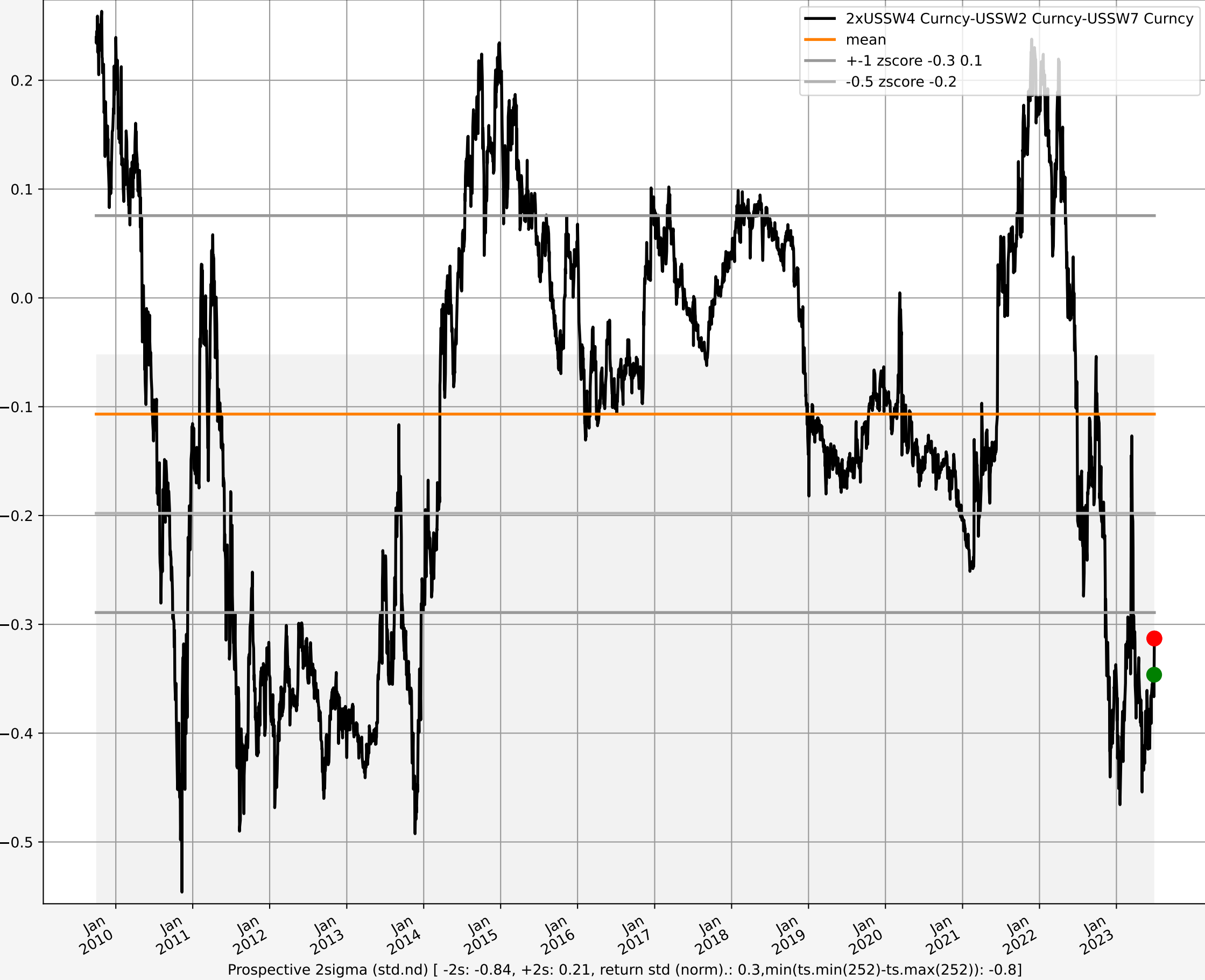
USSW210 Curncy vs. FEDL01 Index



FEDL01 Index & USSW210 Curncy



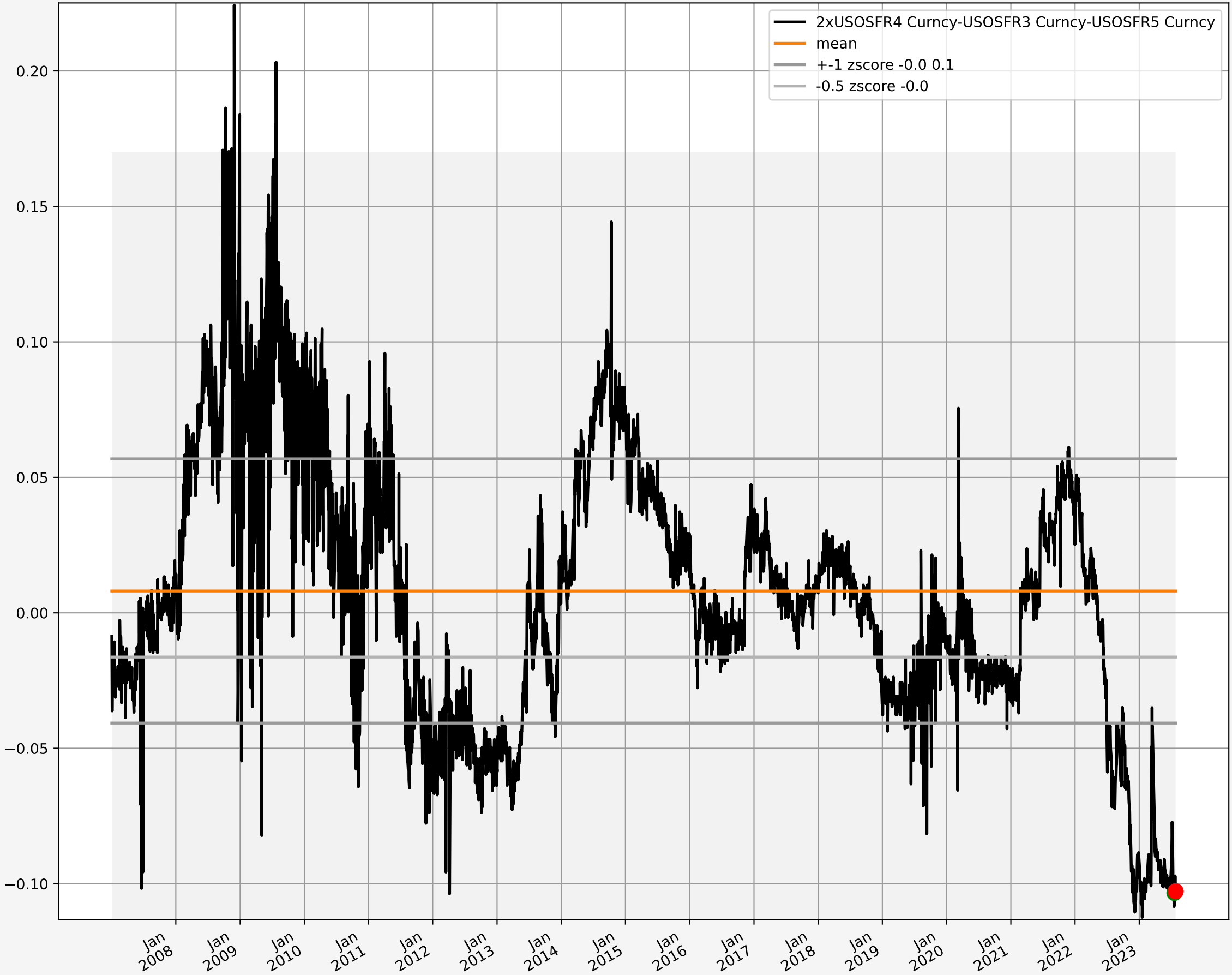
2xUSSW4 Curncy-USSW2 Curncy-USSW7 Curncy [Retro. Stats -- last:-0.31 max:0.26 min:-0.55 mean:-0.11 lvl std (1y,all):0.1,0.2 %-ile:20.7 Z:-1.1



2xUSSW4 Curncy-USSW3 Curncy-USSW5 Curncy [Retro. Stats -- last:-0.09 max:0.13 min:-0.65 mean:0.01 lvl std (1y,all):0.0,0.0 %-ile:3.2 Z:-2.10

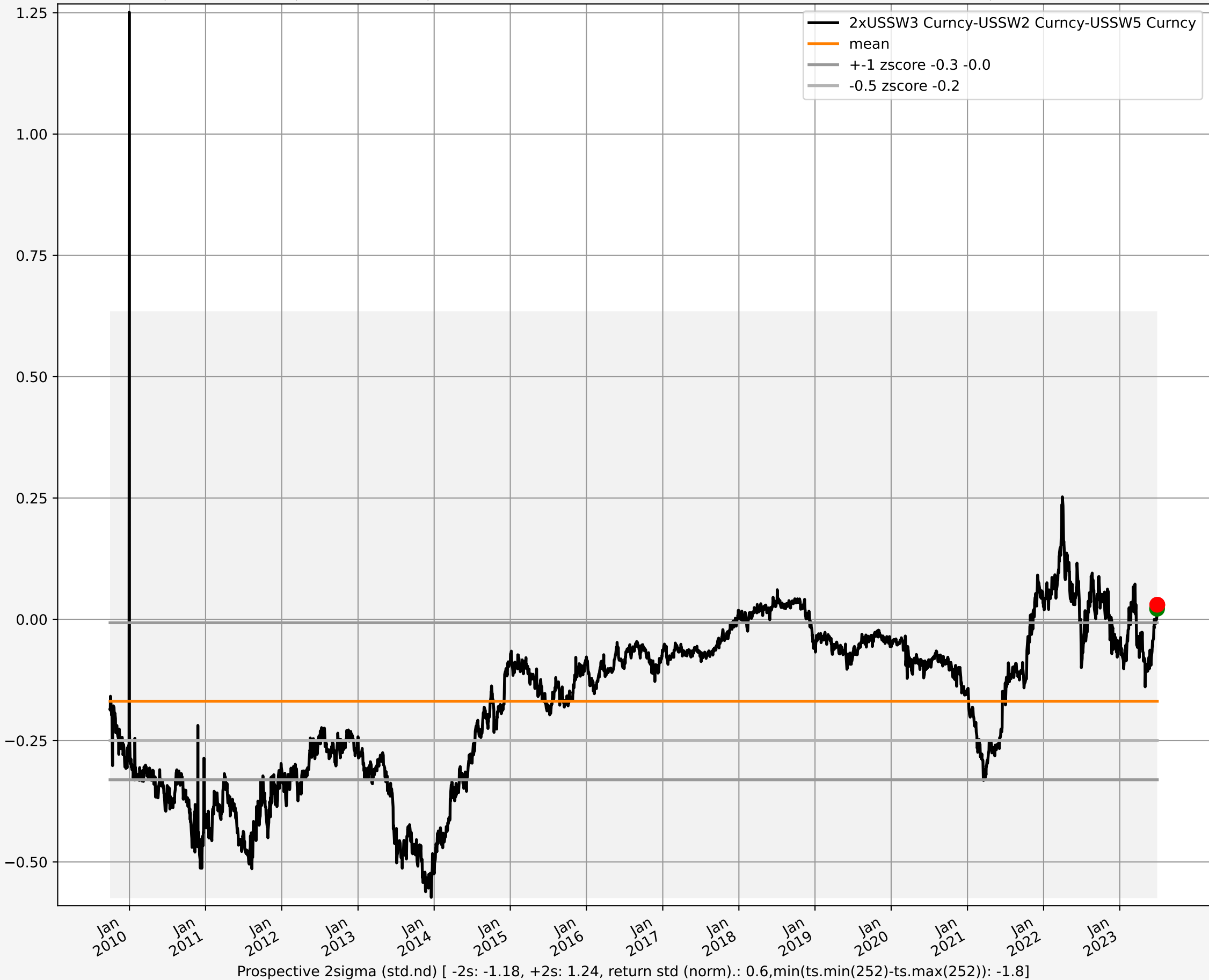


2xUSOSFR4 Curncy-USOSFR3 Curncy-USOSFR5 Curncy [Retro. Stats -- last:-0.10 max:0.22 min:-0.11 mean:0.01 lvl std (1y,all):0.0,0.0 %-ile:0.7 Z:-

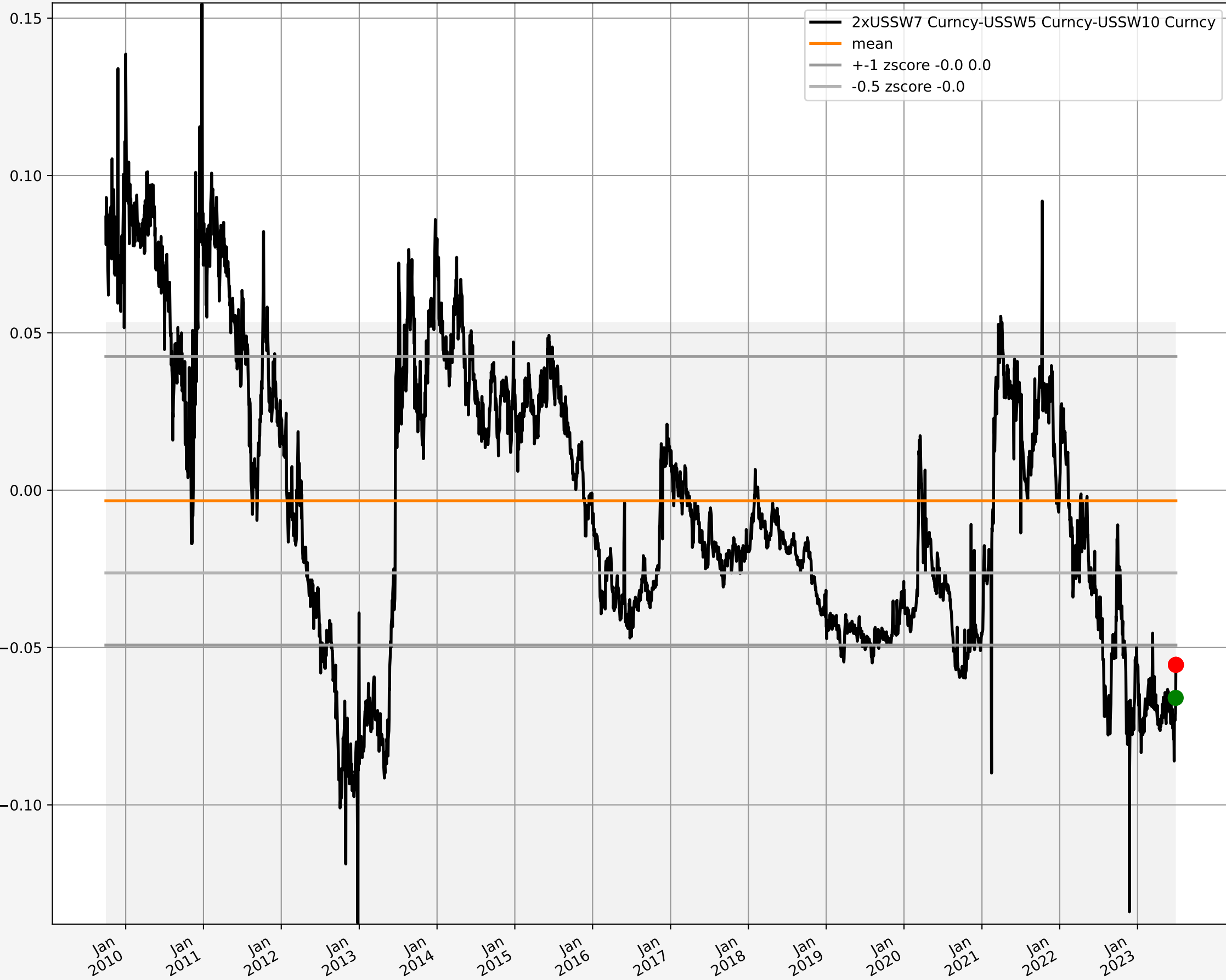


Prospective 2sigma (std.nd) [-2s: -0.65, +2s: 0.44, return std (norm).: 0.3,min(ts.min(252)-ts.max(252)):-0.3]

2xUSSW3 Curncy-USSW2 Curncy-USSW5 Curncy [Retro. Stats -- last:0.03 max:1.25 min:-0.57 mean:-0.17 lvl std (1y,all):0.1,0.2 %-ile:92.1 Z:1.2

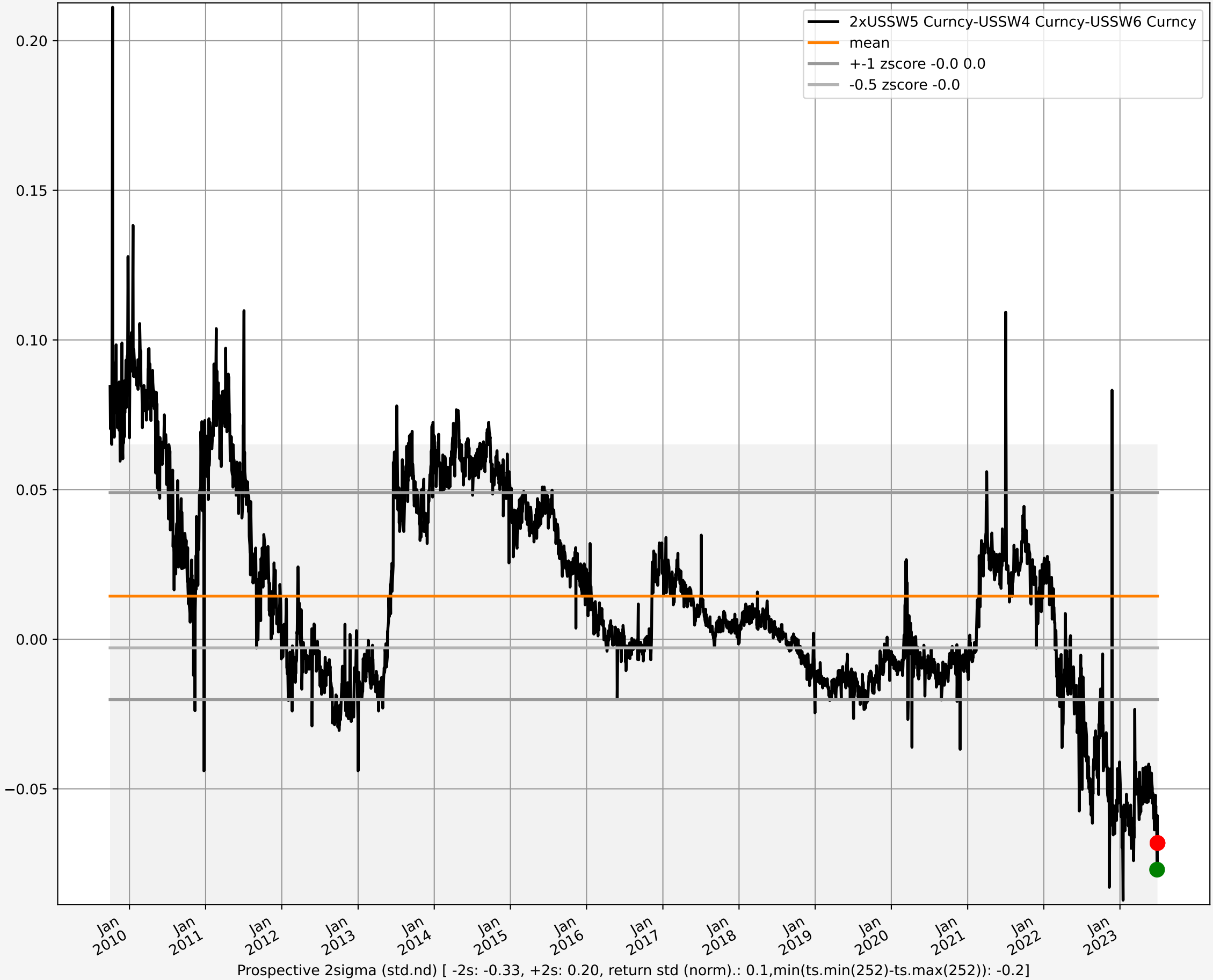


2xUSSW7 Curncy-USSW5 Curncy-USSW10 Curncy [Retro. Stats -- last:-0.06 max:0.15 min:-0.14 mean:-0.00 lvl std (1y,all):0.0,0.0 %-ile:11.4 Z:-1.1



Prospective 2sigma (std.nd) [-2s: -0.27, +2s: 0.16, return std (norm).: 0.1,min(ts.min(252)-ts.max(252)): -0.2]

2xUSSW5 Curncy-USSW4 Curncy-USSW6 Curncy [Retro. Stats -- last:-0.07 max:0.21 min:-0.09 mean:0.01 lvl std (1y,all):0.0,0.0 %-ile:0.3 Z:-2.3



Y1Y BLC Curncy-S0490FS 3Y1Y BLC Curncy-S0490FS 5Y1Y BLC Curncy [Retro. Stats -- last:-0.04 max:0.28 min:-0.42 mean:-0.03 lvl std (1y,all):0.0,0.1

