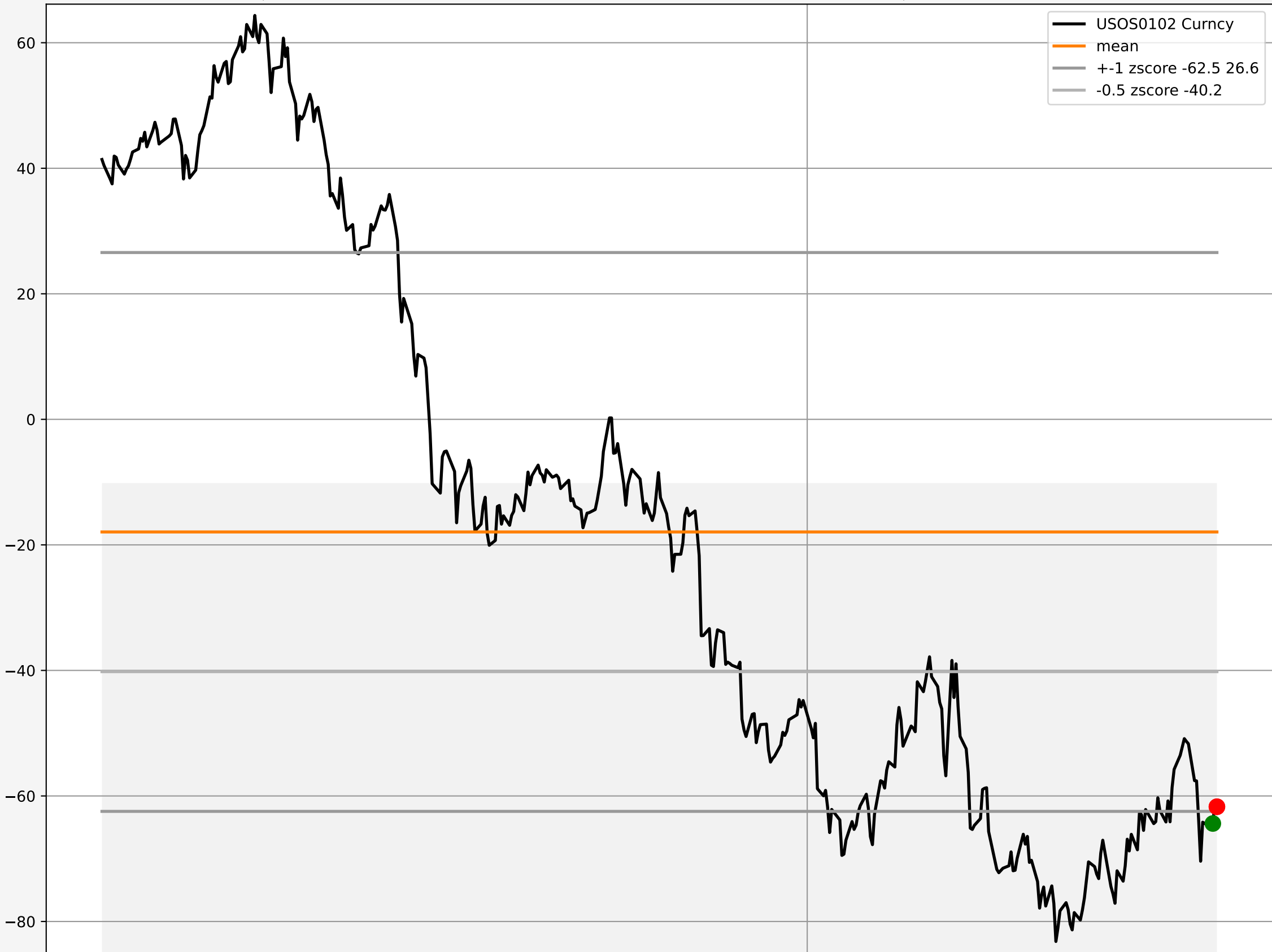
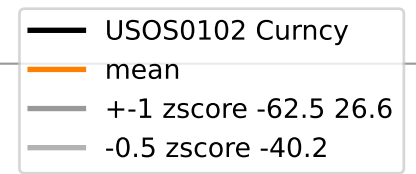


USOS0102 Curncy [Retro. Stats -- last:-61.72 max:64.35 min:-83.19 mean:-17.94 lvl std (1y,all):23.8,44.5 %-ile:22.5 Z:-0.98]



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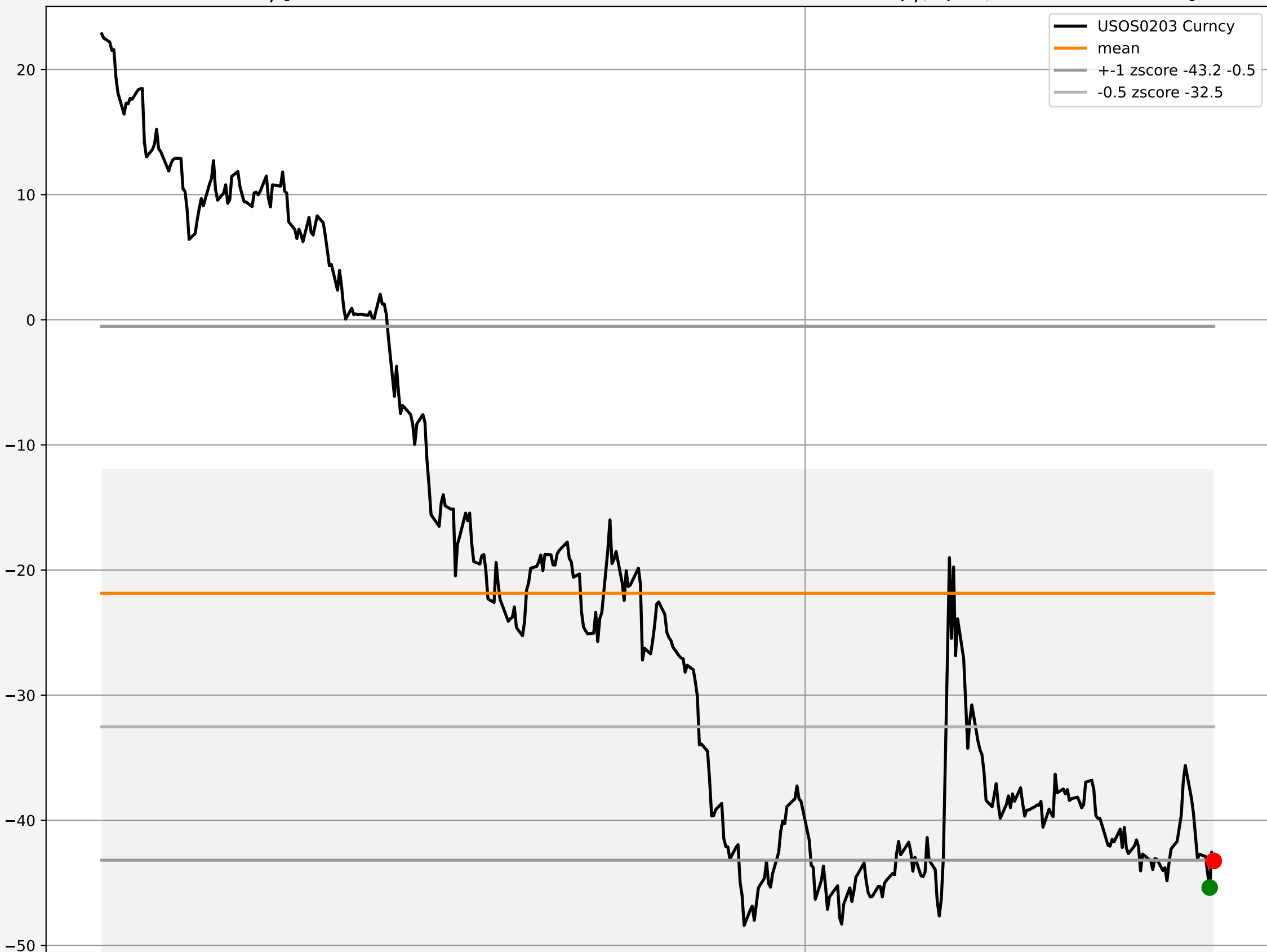
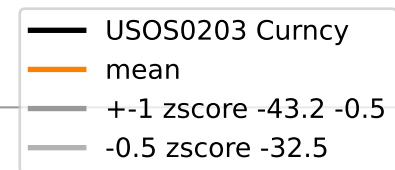
Prospective 2sigma (std.nd) [-2s: -164.84, +2s: 41.40, return std (norm): 51.6,min(ts.min(252)-ts.max(252)): -136.6]

USOSFR2 Curncy-USOSFR1 Curncy [Retro. Stats -- last:-0.62 max:0.83 min:-0.83 mean:0.13 lvl std (1y,all):0.2,0.3 %-ile:2.0 Z:-2.86]



Prospective 2sigma (std.nd) [-2s: -1.30, +2s: 0.07, return std (norm): 0.3,min(ts.min(252)-ts.max(252)): -1.4]

USOS0203 Curncy [Retro. Stats -- last:-43.25 max:22.86 min:-48.40 mean:-21.86 lvl std (1y,all):9.6,21.3 %-ile:15.3 Z:-1.00]



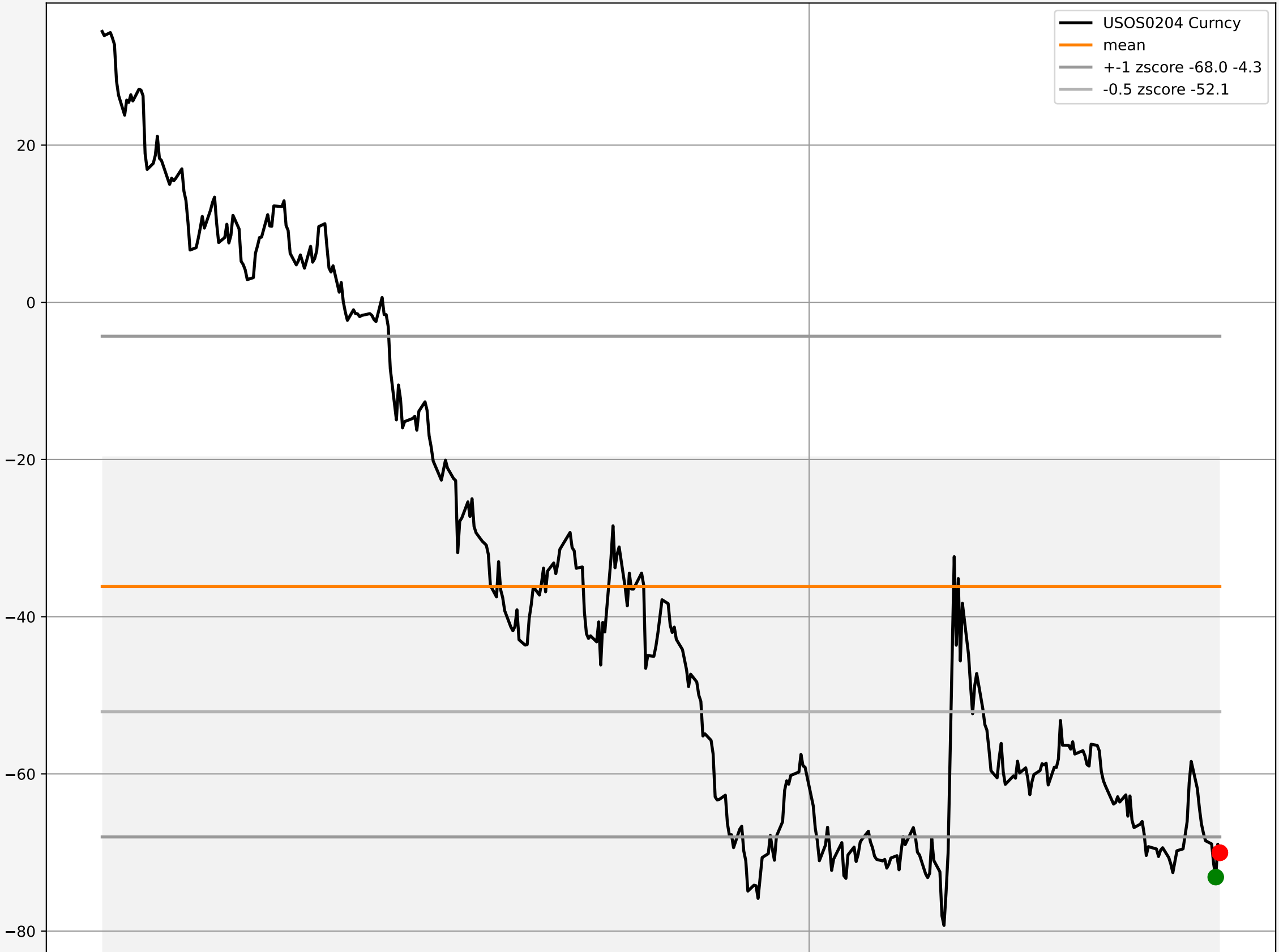
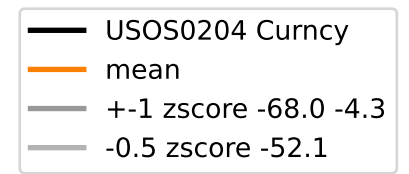
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Prospective 2sigma (std.nd) [-2s: -105.93, +2s: 19.44, return std (norm).: 31.3,min(ts.min(252)-ts.max(252)): -71.3]

USOSFR3 Curncy-USOSFR2 Curncy [Retro. Stats -- last:-0.43 max:0.72 min:-0.48 mean:0.16 lvl std (1y,all):0.1,0.2 %-ile:1.4 Z:-2.60]



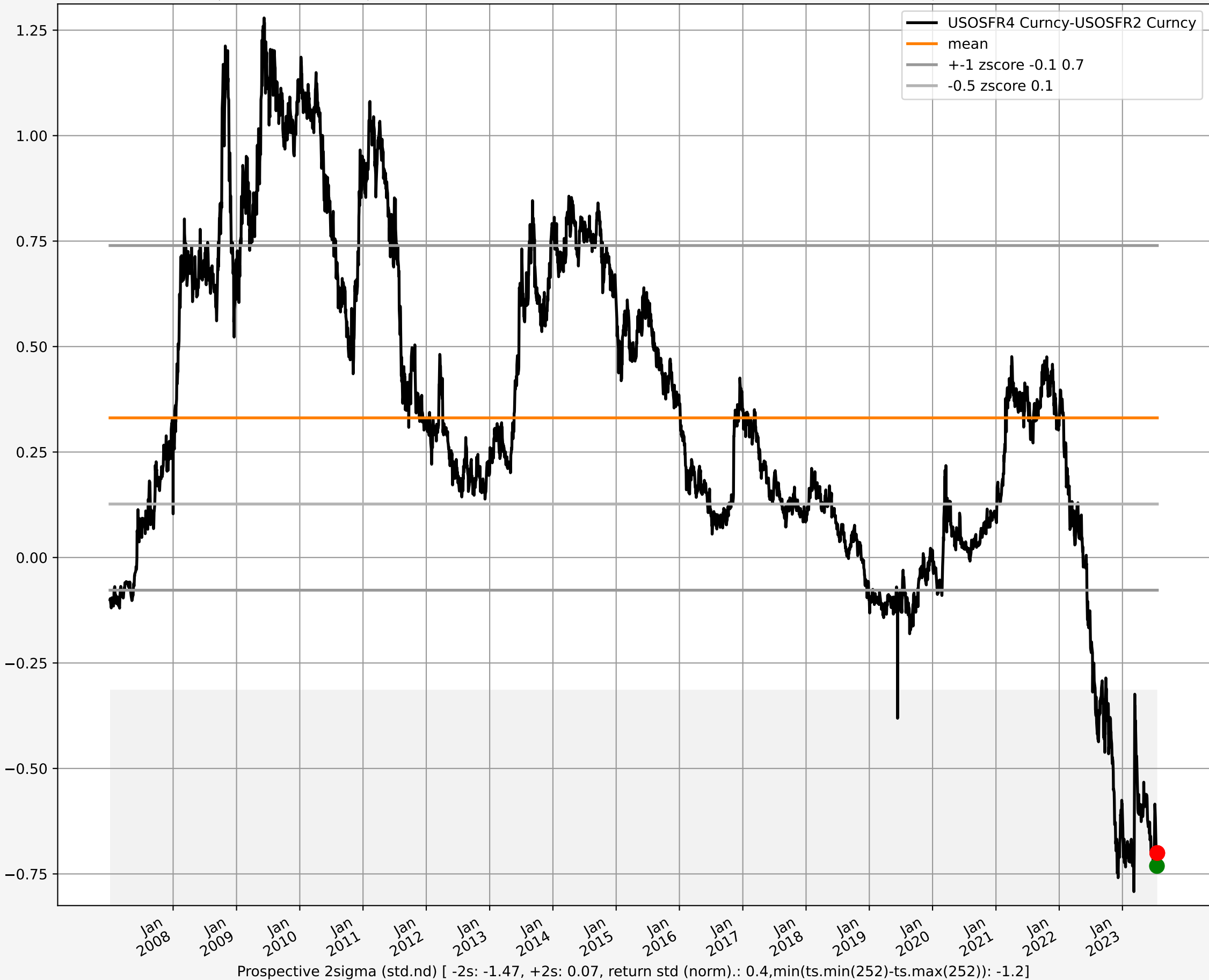
USOS0204 Curncy [Retro. Stats -- last:-70.03 max:34.46 min:-79.28 mean:-36.17 lvl std (1y,all):13.8,31.9 %-ile:11.6 Z:-1.06]



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Prospective 2sigma (std.nd) [-2s: -170.89, +2s: 30.83, return std (norm): 50.4,min(ts.min(252)-ts.max(252)): -110.3]

USOSFR4 Curncy-USOSFR2 Curncy [Retro. Stats -- last:-0.70 max:1.28 min:-0.79 mean:0.33 lvl std (1y,all):0.1,0.4 %-ile:1.0 Z:-2.52]



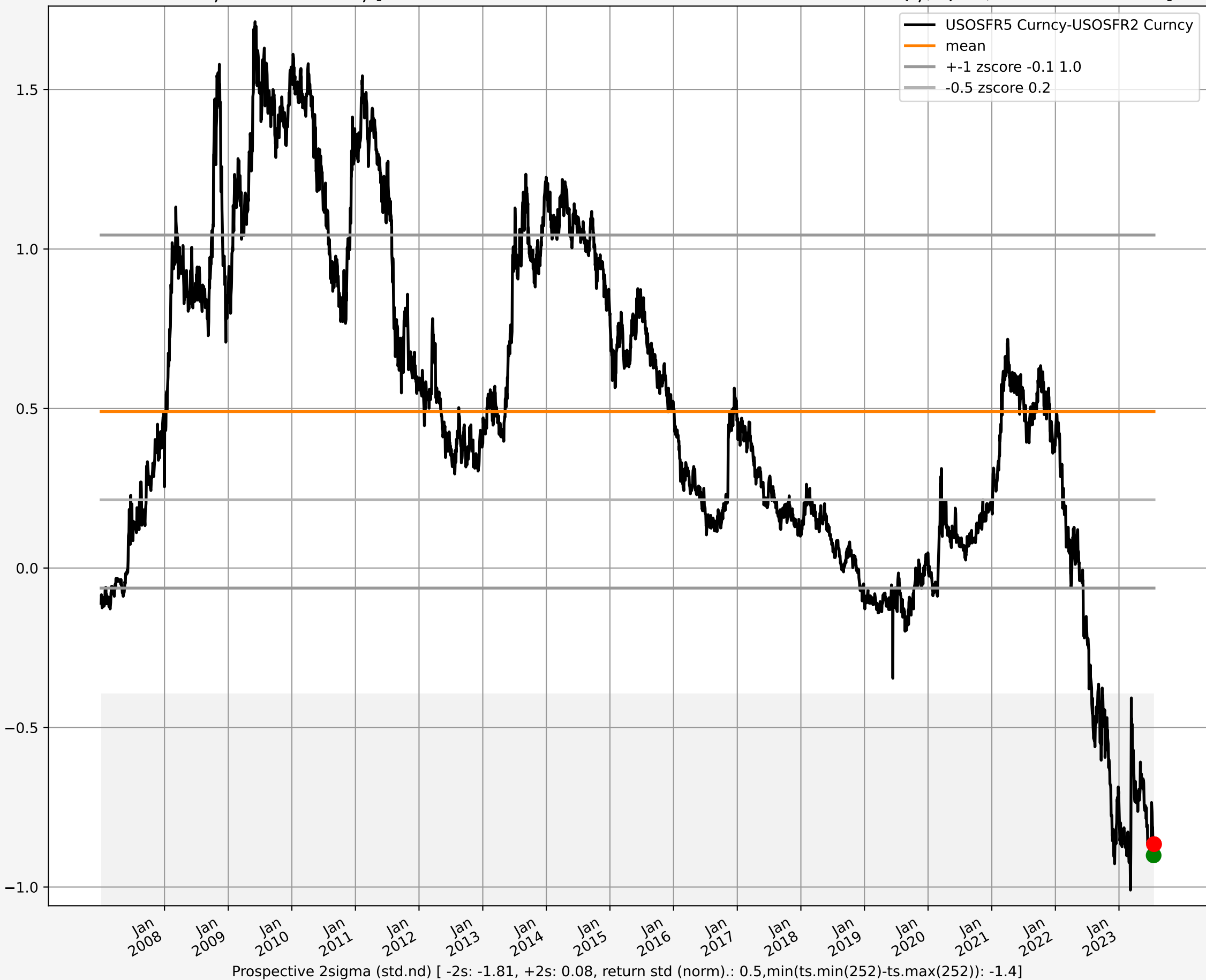
USOS0205 Curncy [Retro. Stats -- last:-86.61 max:42.16 min:-100.91 mean:-45.00 lvl std (1y,all):16.4,38.0 %-ile:9.3 Z:-1.09]



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Prospective 2sigma (std.nd) [-2s: -217.08, +2s: 43.86, return std (norm).: 65.2,min(ts.min(252)-ts.max(252)):. -134.9]

USOSFR5 Curncy-USOSFR2 Curncy [Retro. Stats -- last:-0.87 max:1.71 min:-1.01 mean:0.49 lvl std (1y,all):0.2,0.6 %-ile:0.8 Z:-2.45]



USOS0206 Curncy [Retro. Stats -- last:-97.29 max:47.92 min:-115.02 mean:-50.21 lvl std (1y,all):18.1,42.0 %-ile:7.9 Z:-1.12]



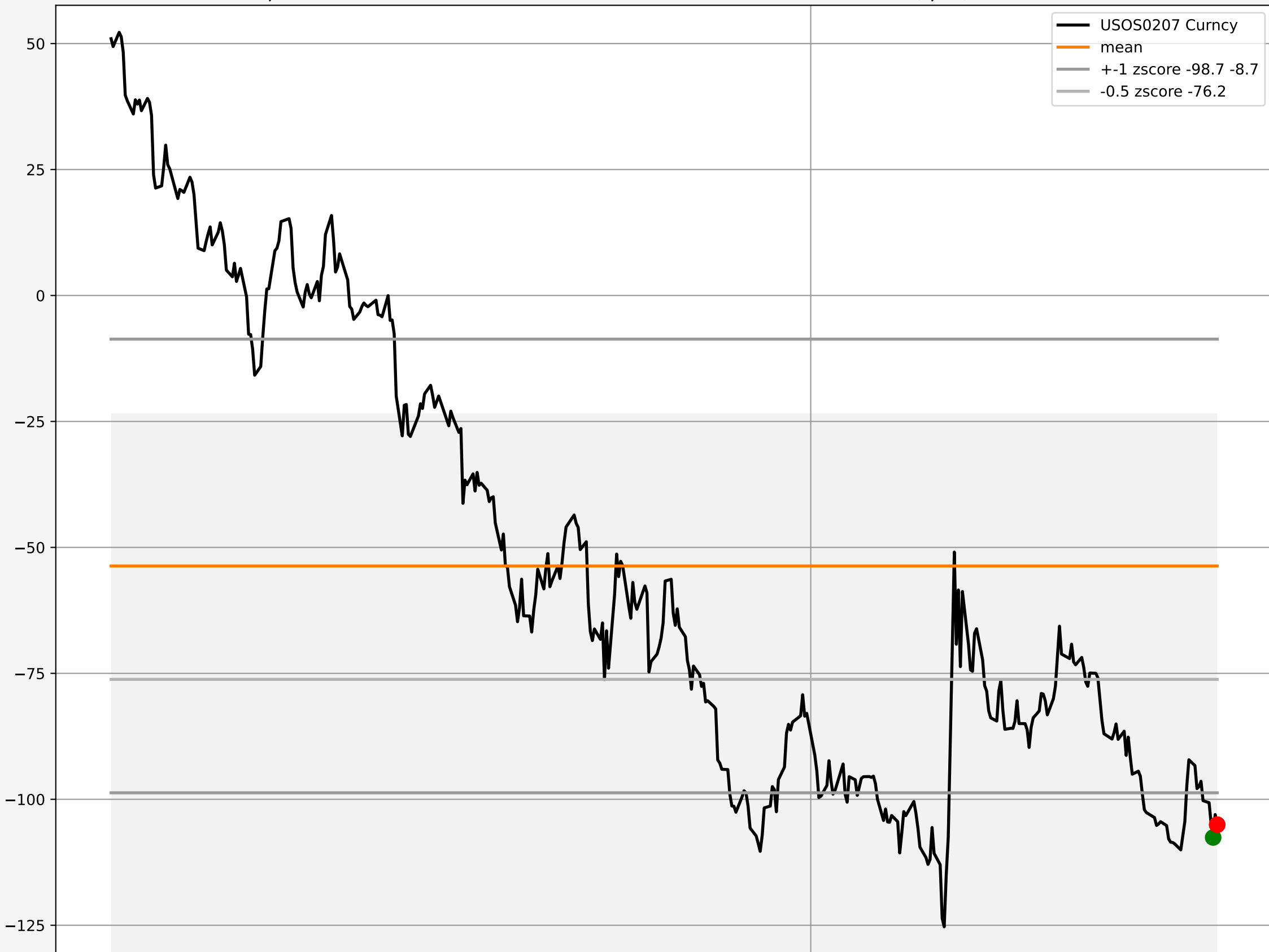
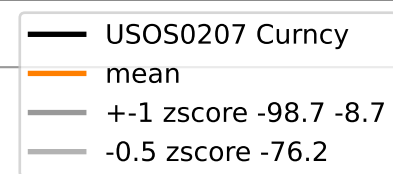
Prospective 2sigma (std.nd) [-2s: -246.24, +2s: 51.66, return std (norm): 74.5,min(ts.min(252)-ts.max(252)): -151.0]

USOSFR6 Curncy-USOSFR2 Curncy [Retro. Stats -- last:-0.97 max:2.06 min:-1.15 mean:0.64 lvl std (1y,all):0.2,0.7 %-ile:0.7 Z:-2.42]



Prospective 2sigma (std.nd) [-2s: -2.11, +2s: 0.16, return std (norm).: 0.6,min(ts.min(252)-ts.max(252)):-1.6]

USOS0207 Curncy [Retro. Stats -- last:-105.04 max:52.23 min:-125.31 mean:-53.68 lvl std (1y,all):19.5,45.0 %-ile:7.1 Z:-1.14]



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Prospective 2sigma (std.nd) [-2s: -268.37, +2s: 58.29, return std (norm).: 81.7,min(ts.min(252)-ts.max(252)):-162.6]

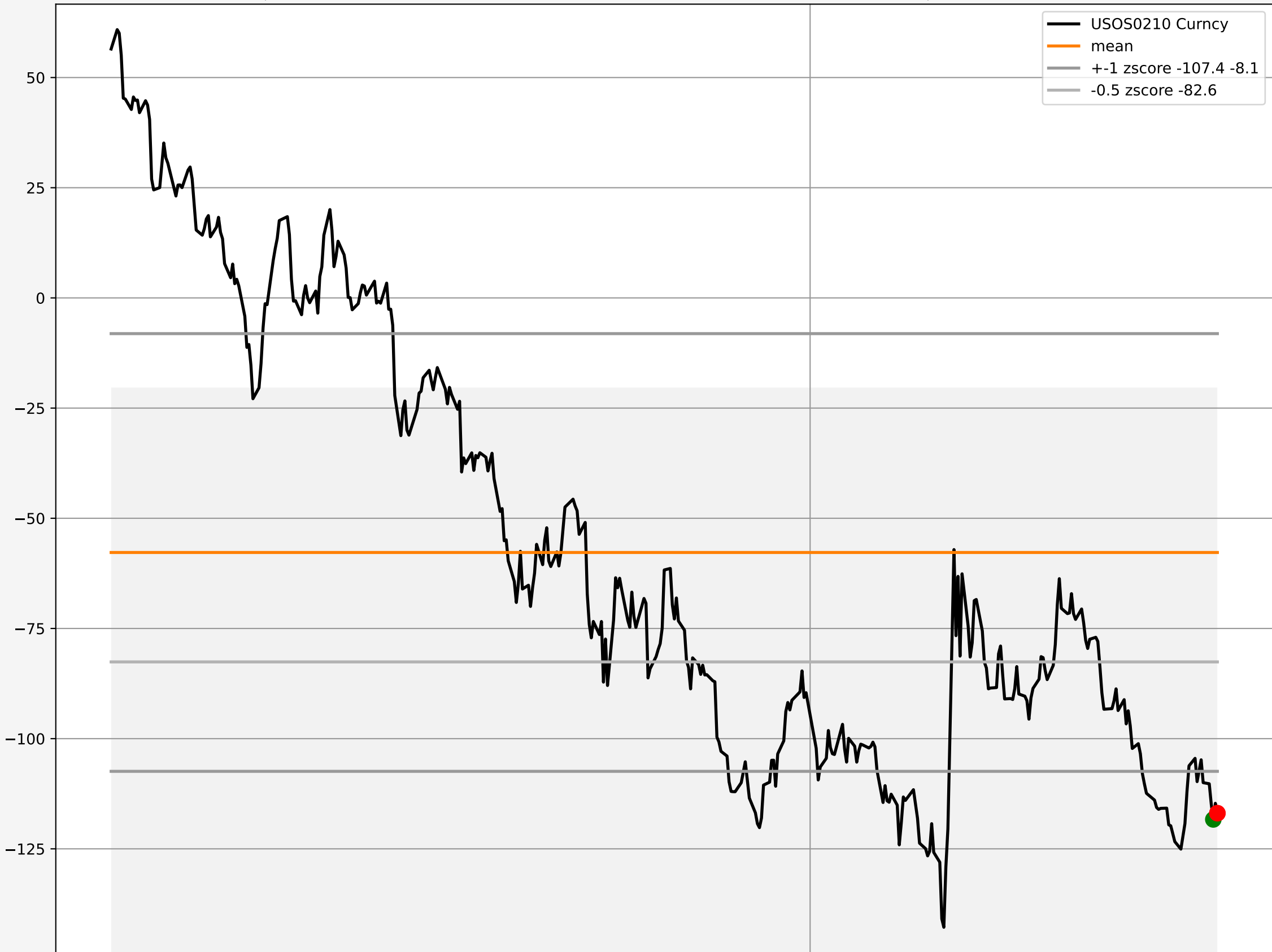
USOSFR7 Curncy-USOSFR2 Curncy [Retro. Stats -- last:-1.05 max:2.30 min:-1.25 mean:0.75 lvl std (1y,all):0.2,0.8 %-ile:0.6 Z:-2.38]



Prospective 2sigma (std.nd) [-2s: -2.25, +2s: 0.15, return std (norm): 0.6,min(ts.min(252)-ts.max(252)): -1.7]

USOS0210 Curncy [Retro. Stats -- last:-116.92 max:60.87 min:-142.80 mean:-57.76 lvl std (1y,all):22.3,49.7 %-ile:6.4 Z:-1.19]

USOS0210 Curncy
mean
+1 zscore -107.4 -8.1
-0.5 zscore -82.6



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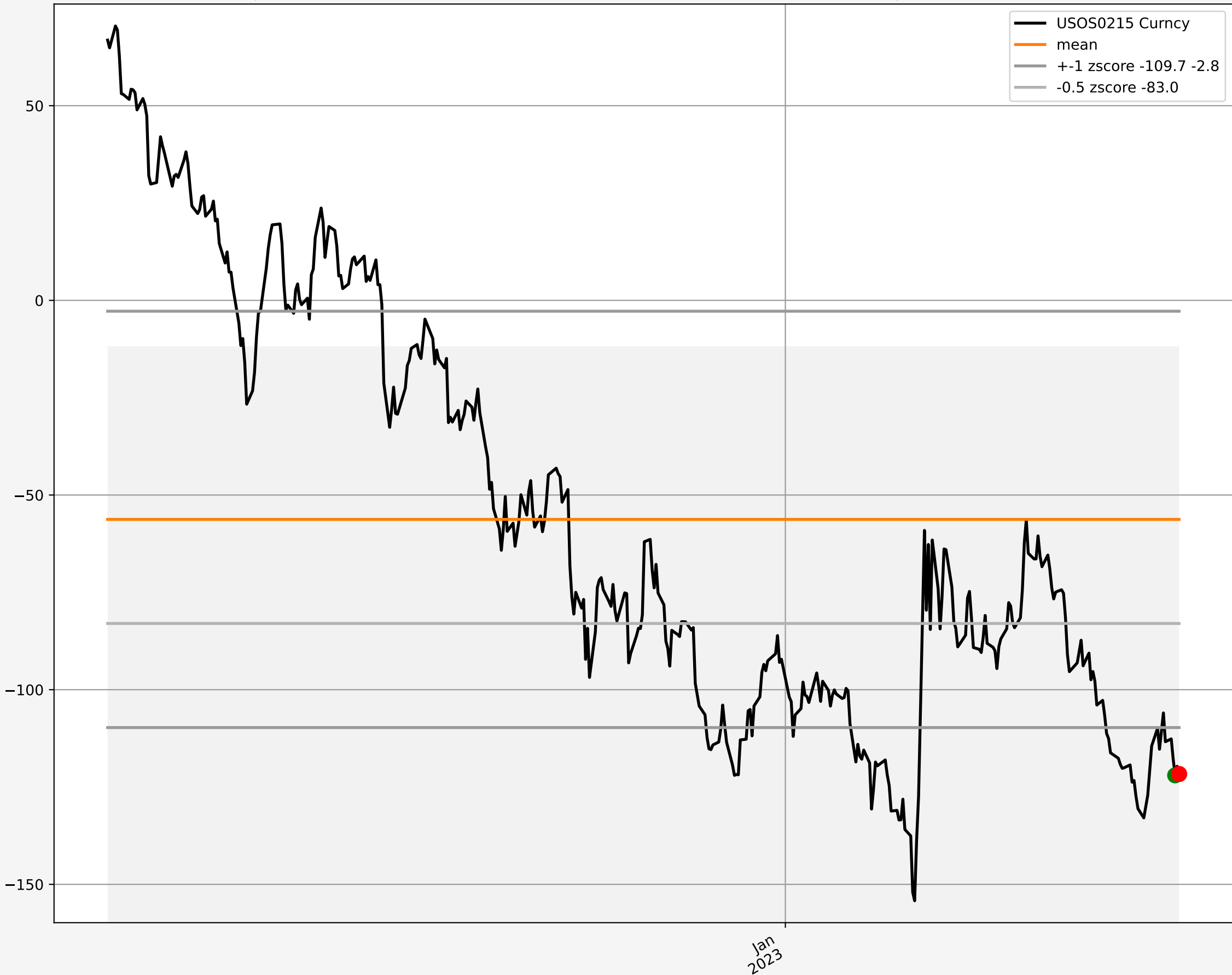
Prospective 2sigma (std.nd) [-2s: -310.07, +2s: 76.23, return std (norm).: 96.6,min(ts.min(252)-ts.max(252)):-181.1]

USOSFR10 Curncy-USOSFR2 Curncy [Retro. Stats -- last:-1.17 max:2.82 min:-1.43 mean:1.01 lvl std (1y,all):0.2,0.9 %-ile:0.6 Z:-2.33]



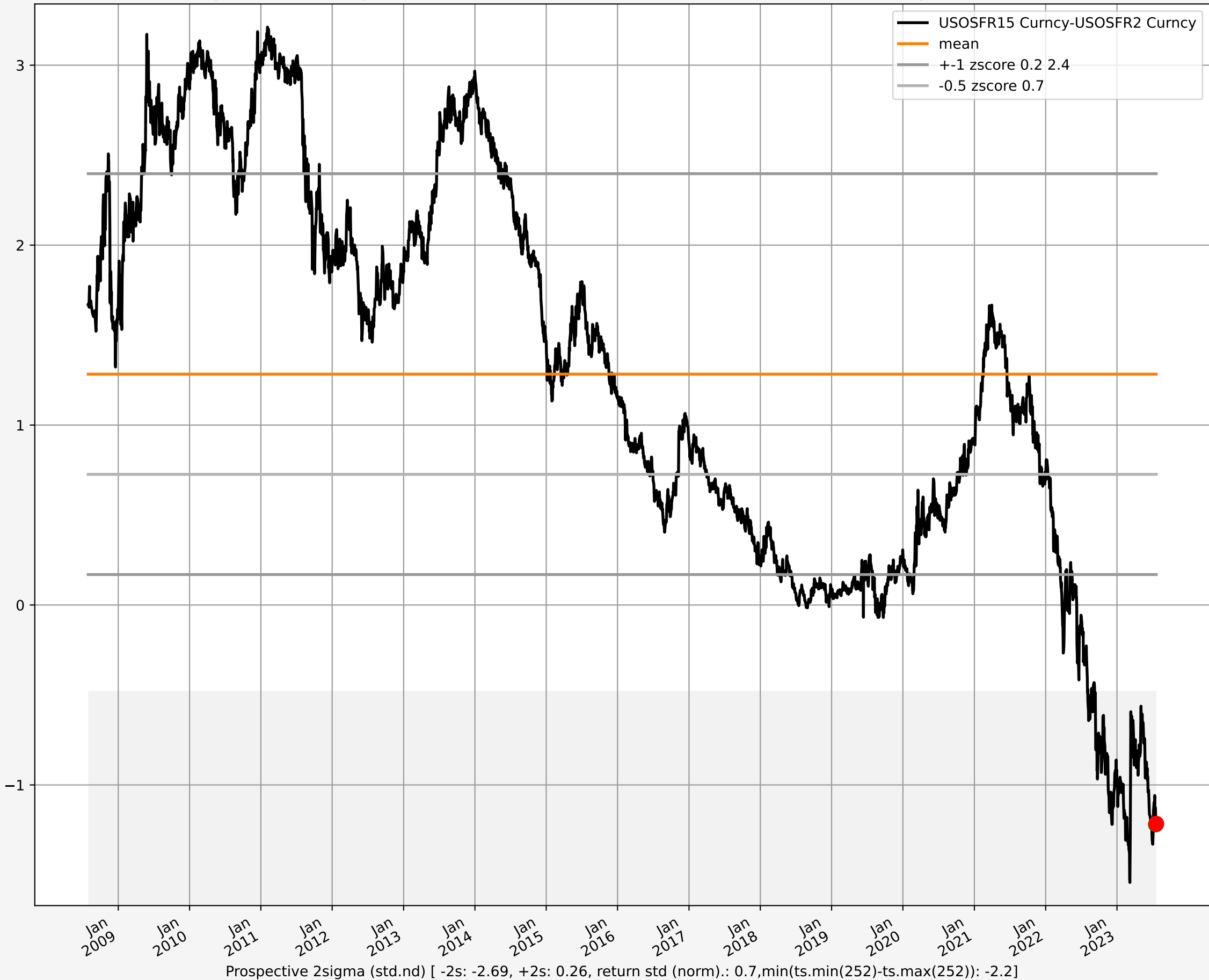
Prospective 2sigma (std.nd) [-2s: -2.54, +2s: 0.20, return std (norm): 0.7,min(ts.min(252)-ts.max(252)): -2.0]

USOS0215 Curncy [Retro. Stats -- last:-121.66 max:70.49 min:-154.22 mean:-56.26 lvl std (1y,all):25.5,53.5 %-ile:6.6 Z:-1.22]



Prospective 2sigma (std.nd) [-2s: -341.41, +2s: 98.09, return std (norm): 109.9,min(ts.min(252)-ts.max(252)): -192.5]

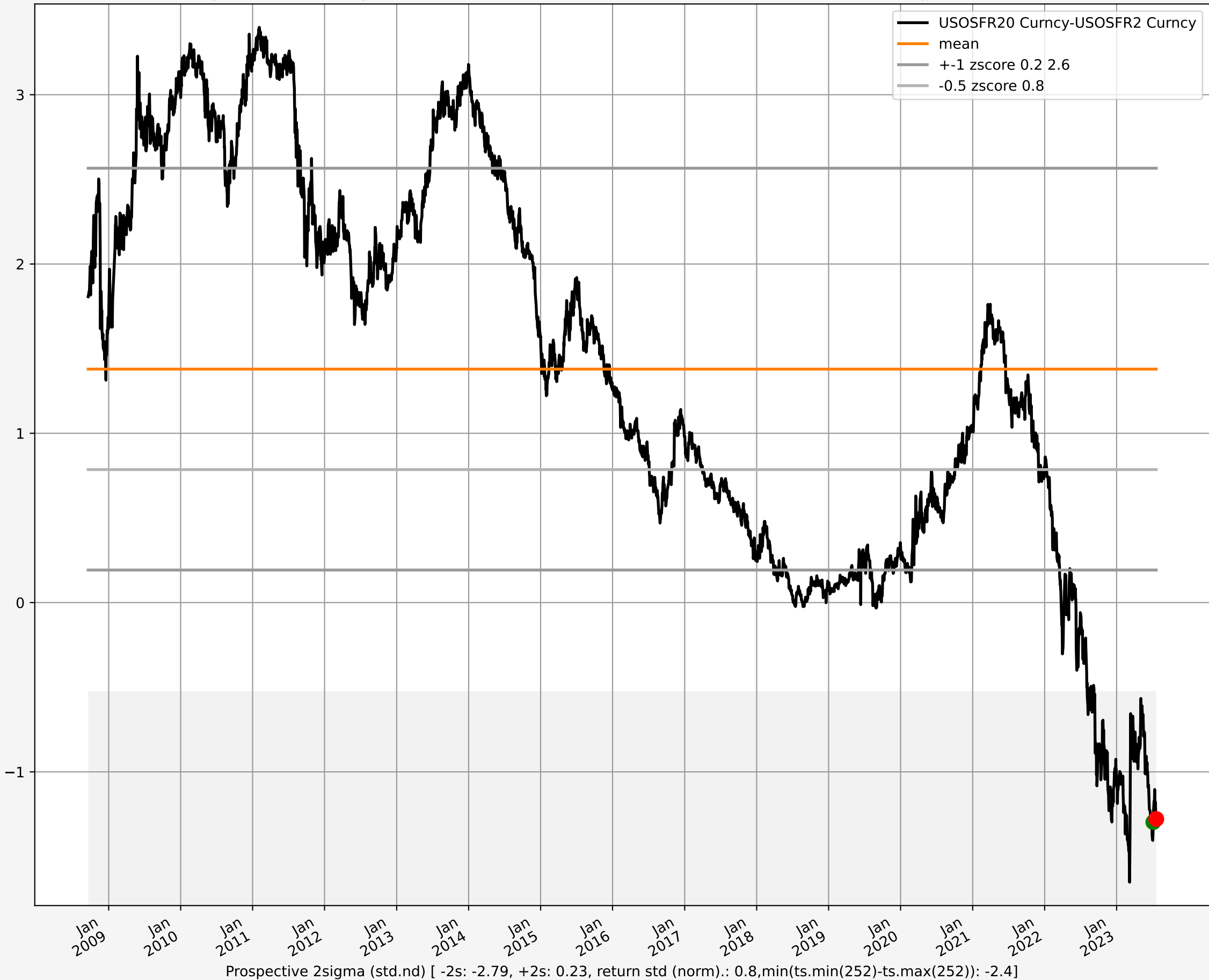
USOSFR15 Curncy-USOSFR2 Curncy [Retro. Stats -- last:-1.22 max:3.21 min:-1.54 mean:1.28 lvl std (1y,all):0.3,1.1 %-ile:0.7 Z:-2.24]



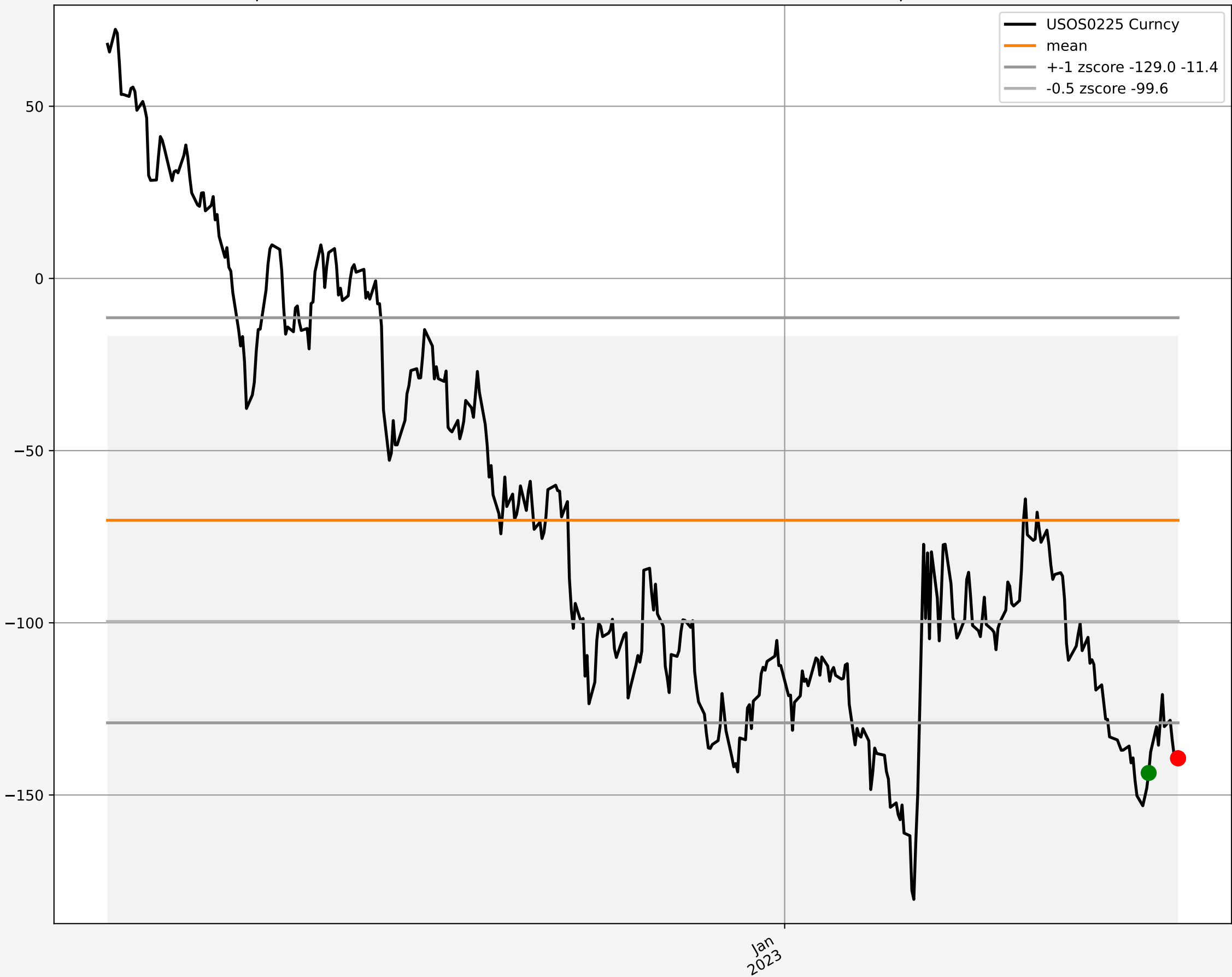
USOS0220 Curncy [Retro. Stats -- last:-127.83 max:73.94 min:-165.16 mean:-60.34 lvl std (1y,all):27.0,56.1 %-ile:6.6 Z:-1.20]



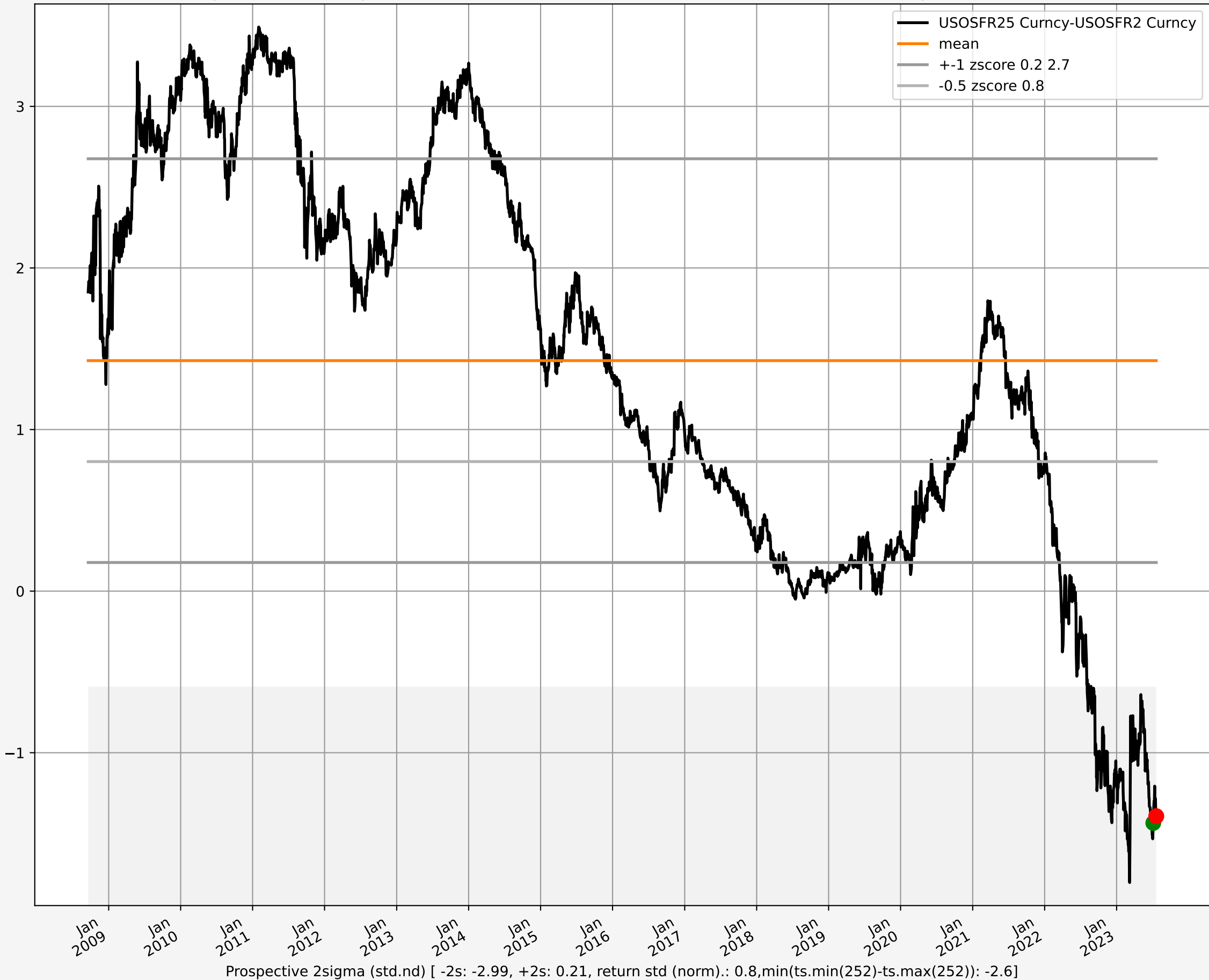
USOSFR20 Curncy-USOSFR2 Curncy [Retro. Stats -- last:-1.28 max:3.40 min:-1.65 mean:1.38 lvl std (1y,all):0.3,1.2 %-ile:0.7 Z:-2.24]



USOS0225 Curncy [Retro. Stats -- last:-139.34 max:72.34 min:-180.32 mean:-70.22 lvl std (1y,all):28.4,58.8 %-ile:6.3 Z:-1.17]



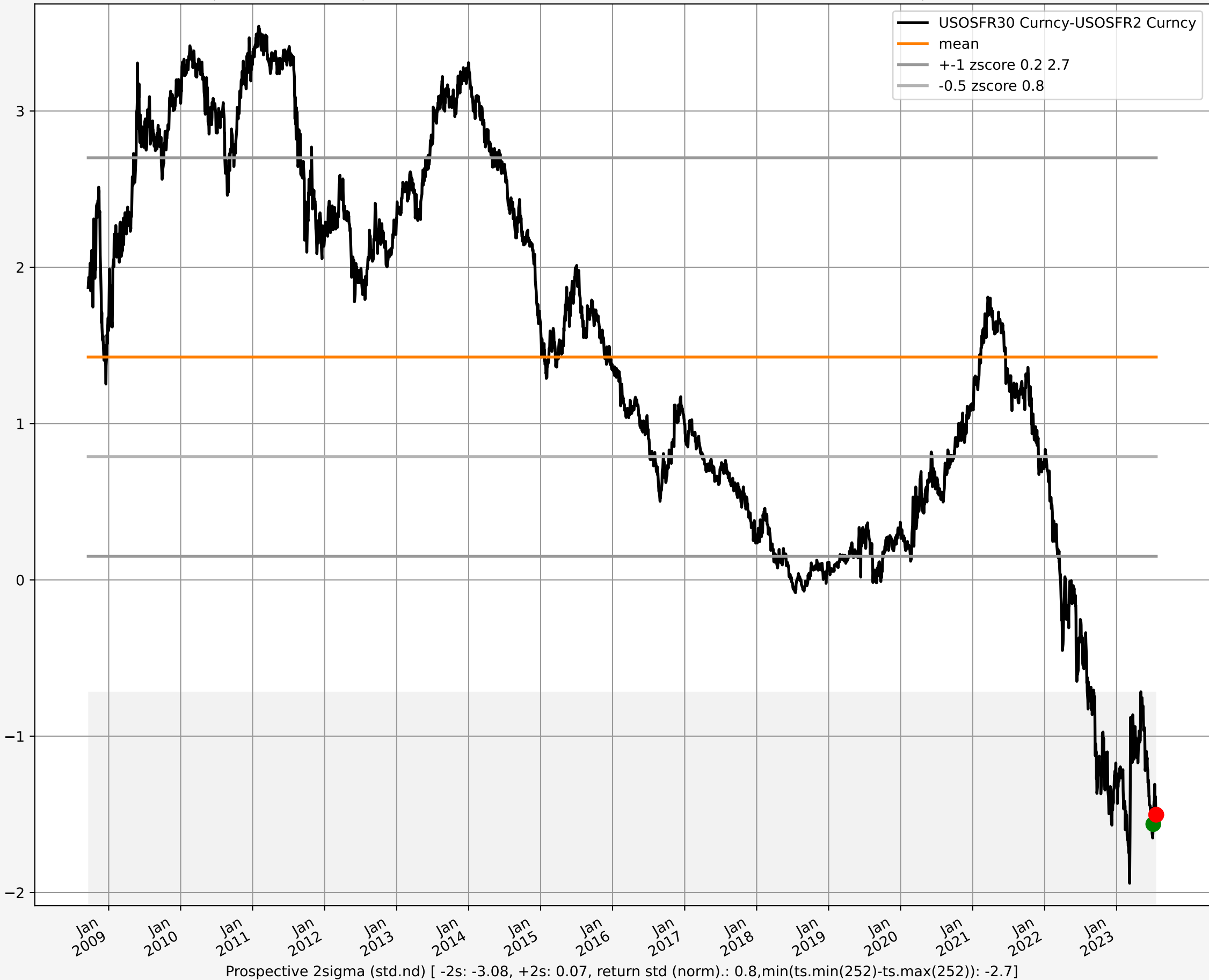
USOSFR25 Curncy-USOSFR2 Curncy [Retro. Stats -- last:-1.39 max:3.49 min:-1.80 mean:1.43 lvl std (1y,all):0.3,1.2 %-ile:0.7 Z:-2.26]



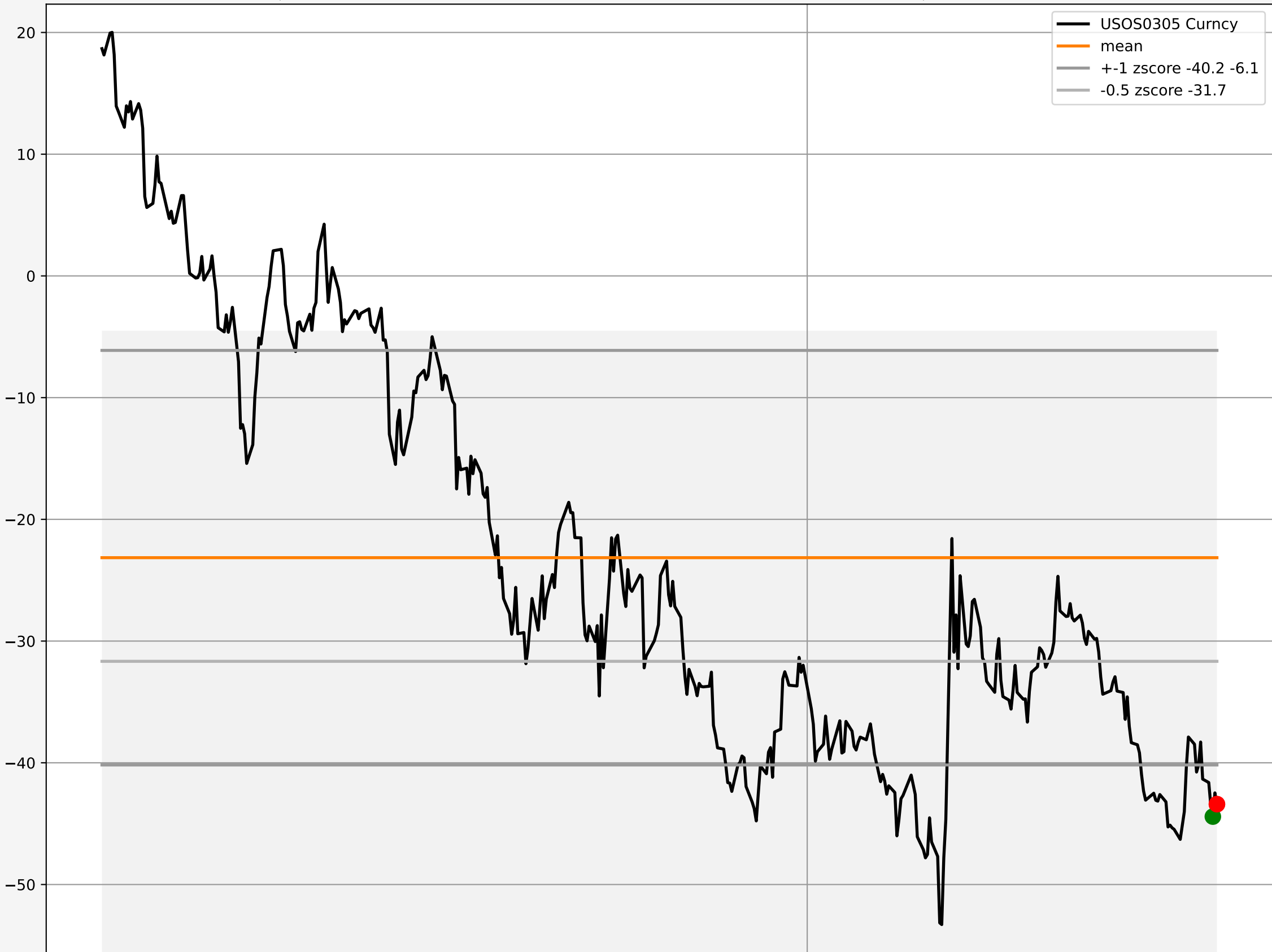
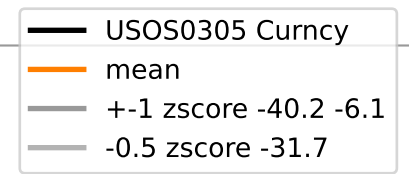
USOS0230 Curncy [Retro. Stats -- last:-150.29 max:69.73 min:-194.10 mean:-79.92 lvl std (1y,all):29.6,61.1 %-ile:6.9 Z:-1.15]



USOSFR30 Curncy-USOSFR2 Curncy [Retro. Stats -- last:-1.50 max:3.54 min:-1.94 mean:1.43 lvl std (1y,all):0.3,1.3 %-ile:0.7 Z:-2.30]



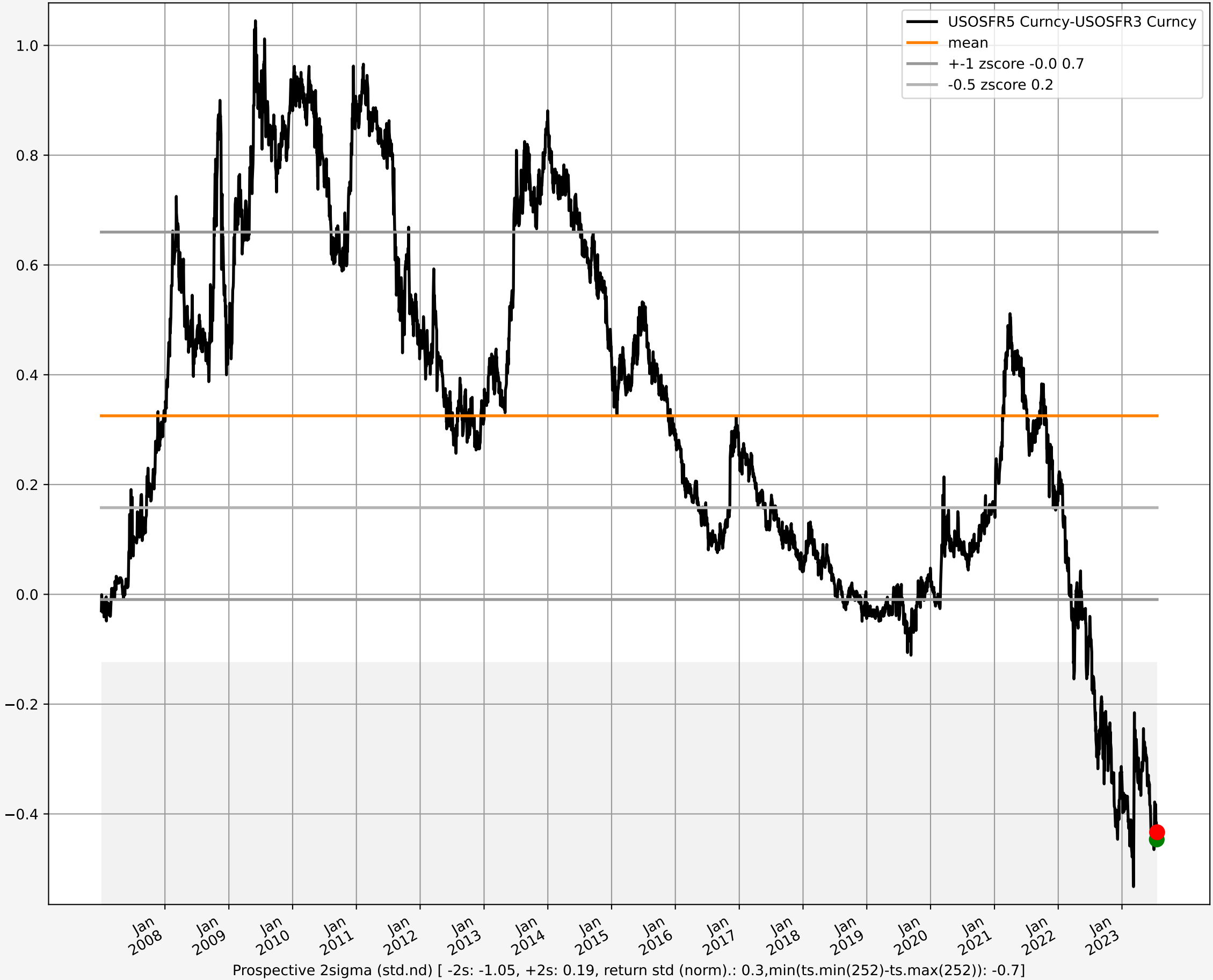
USOS0305 Curncy [Retro. Stats -- last:-43.40 max:20.01 min:-53.29 mean:-23.15 lvl std (1y,all):7.5,17.0 %-ile:6.1 Z:-1.19]



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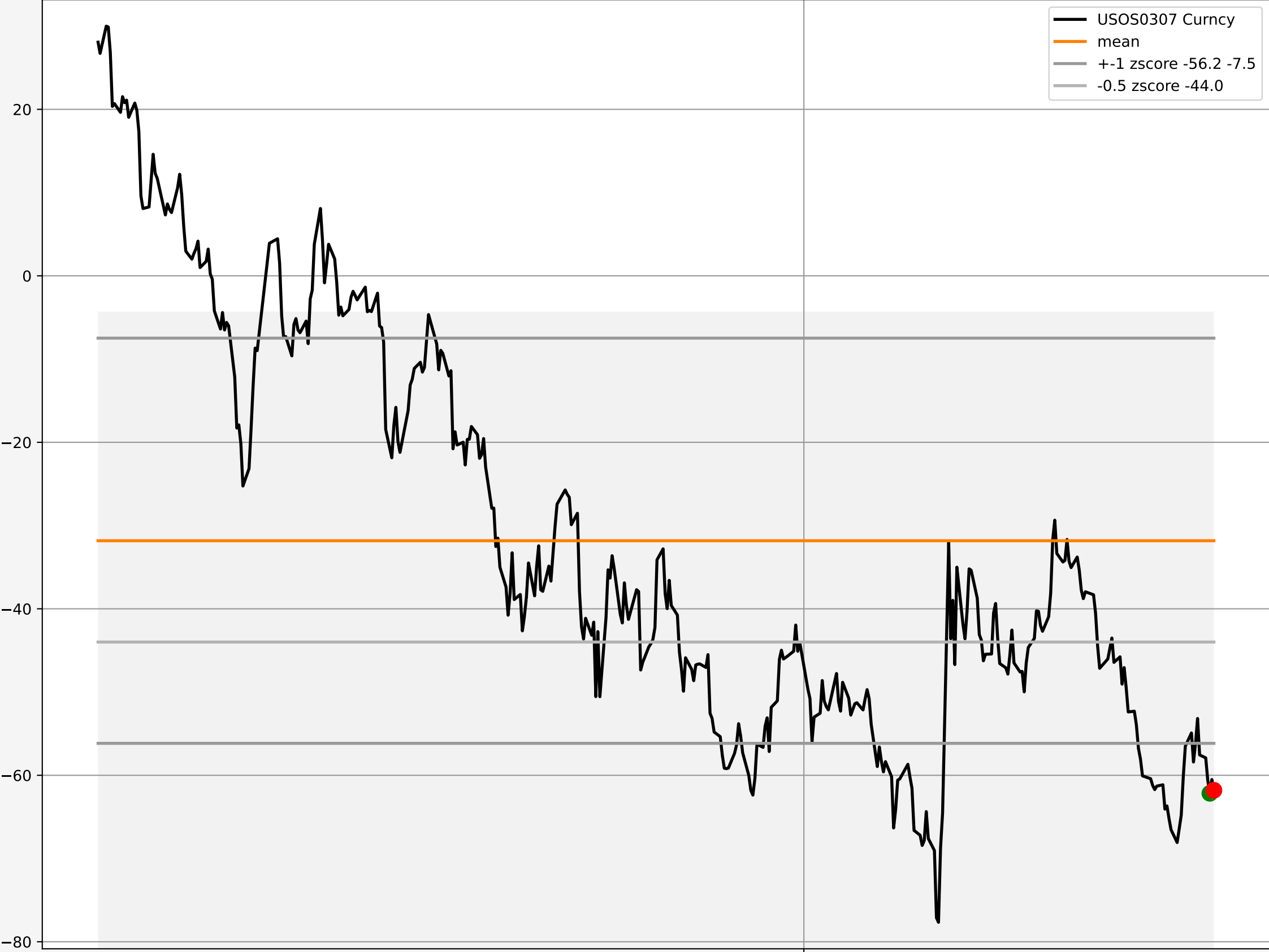
Prospective 2sigma (std.nd) [-2s: -121.20, +2s: 34.40, return std (norm).: 38.9,min(ts.min(252)-ts.max(252)):-64.8]

USOSFR5 Curncy-USOSFR3 Curncy [Retro. Stats -- last:-0.43 max:1.04 min:-0.53 mean:0.33 lvl std (1y,all):0.1,0.3 %-ile:0.5 Z:-2.27]



Prospective 2sigma (std.nd) [-2s: -1.05, +2s: 0.19, return std (norm): 0.3,min(ts.min(252)-ts.max(252)): -0.7]

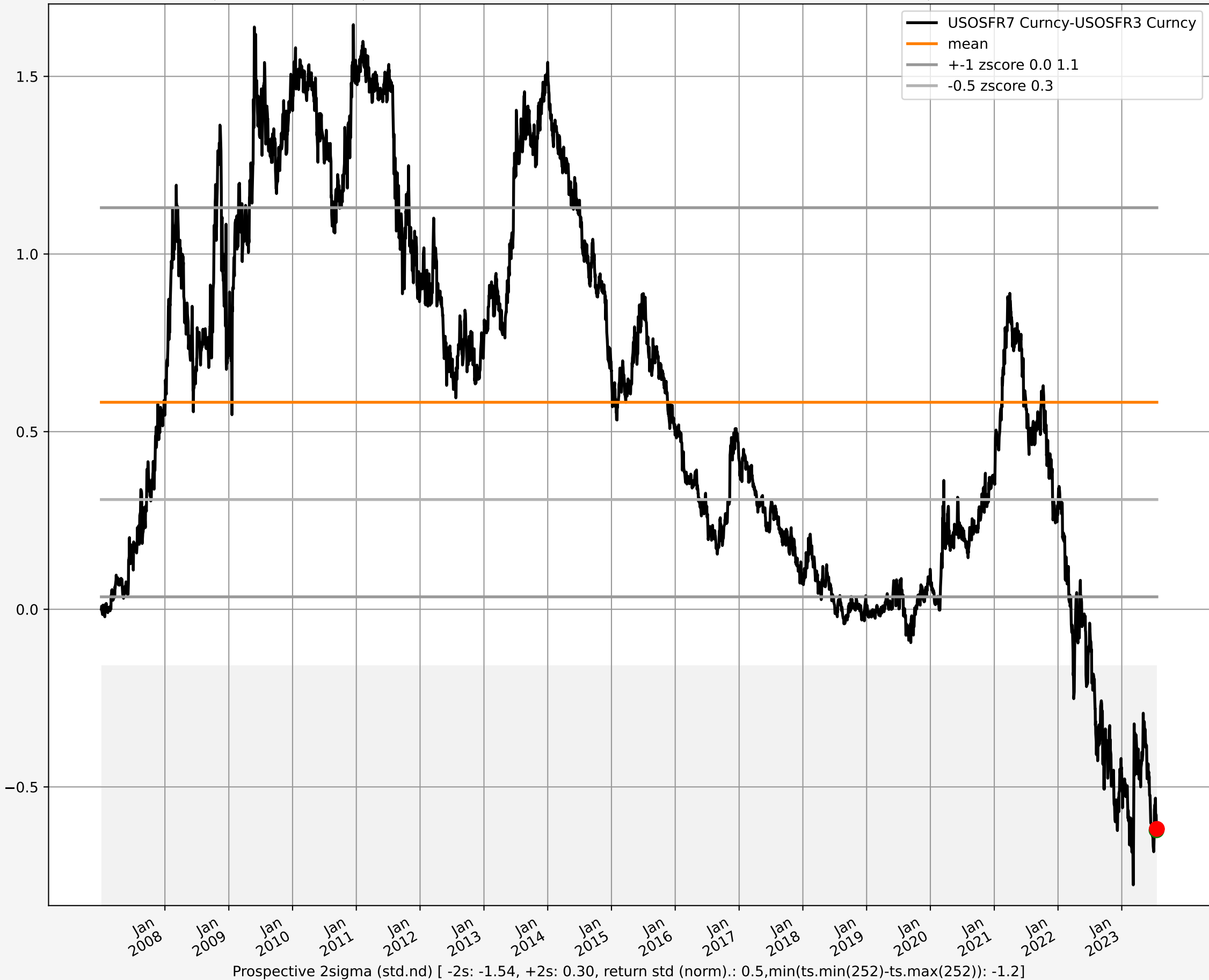
USOS0307 Curncy [Retro. Stats -- last:-61.80 max:30.00 min:-77.66 mean:-31.82 lvl std (1y,all):11.2,24.3 %-ile:5.6 Z:-1.23]



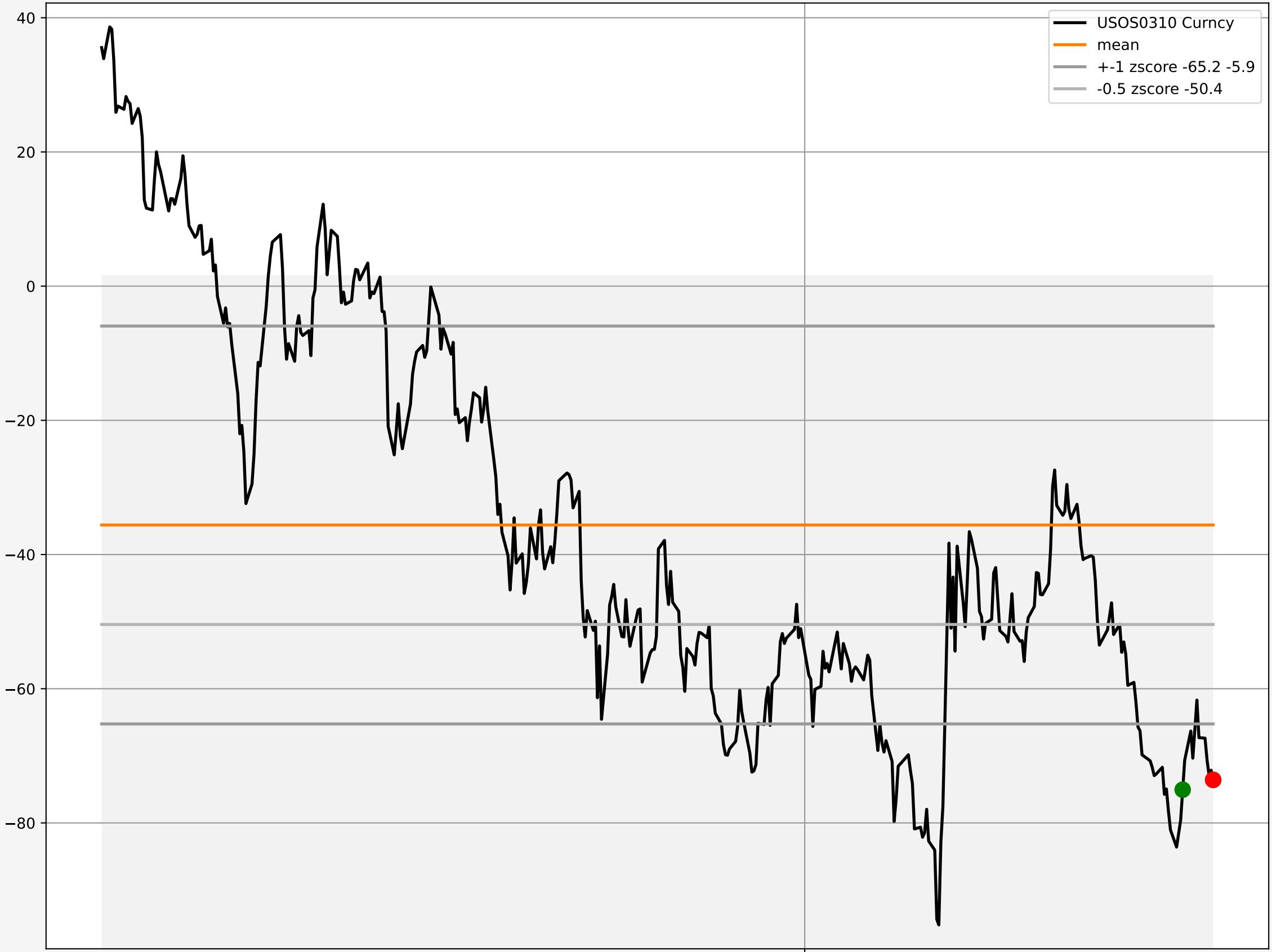
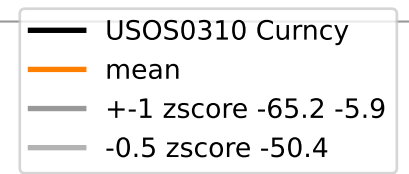
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Prospective 2sigma (std.nd) [-2s: -176.79, +2s: 53.19, return std (norm).: 57.5,min(ts.min(252)-ts.max(252)):-92.4]

USOSFR7 Curncy-USOSFR3 Curncy [Retro. Stats -- last:-0.62 max:1.65 min:-0.78 mean:0.58 lvl std (1y,all):0.1,0.5 %-ile:0.5 Z:-2.19]



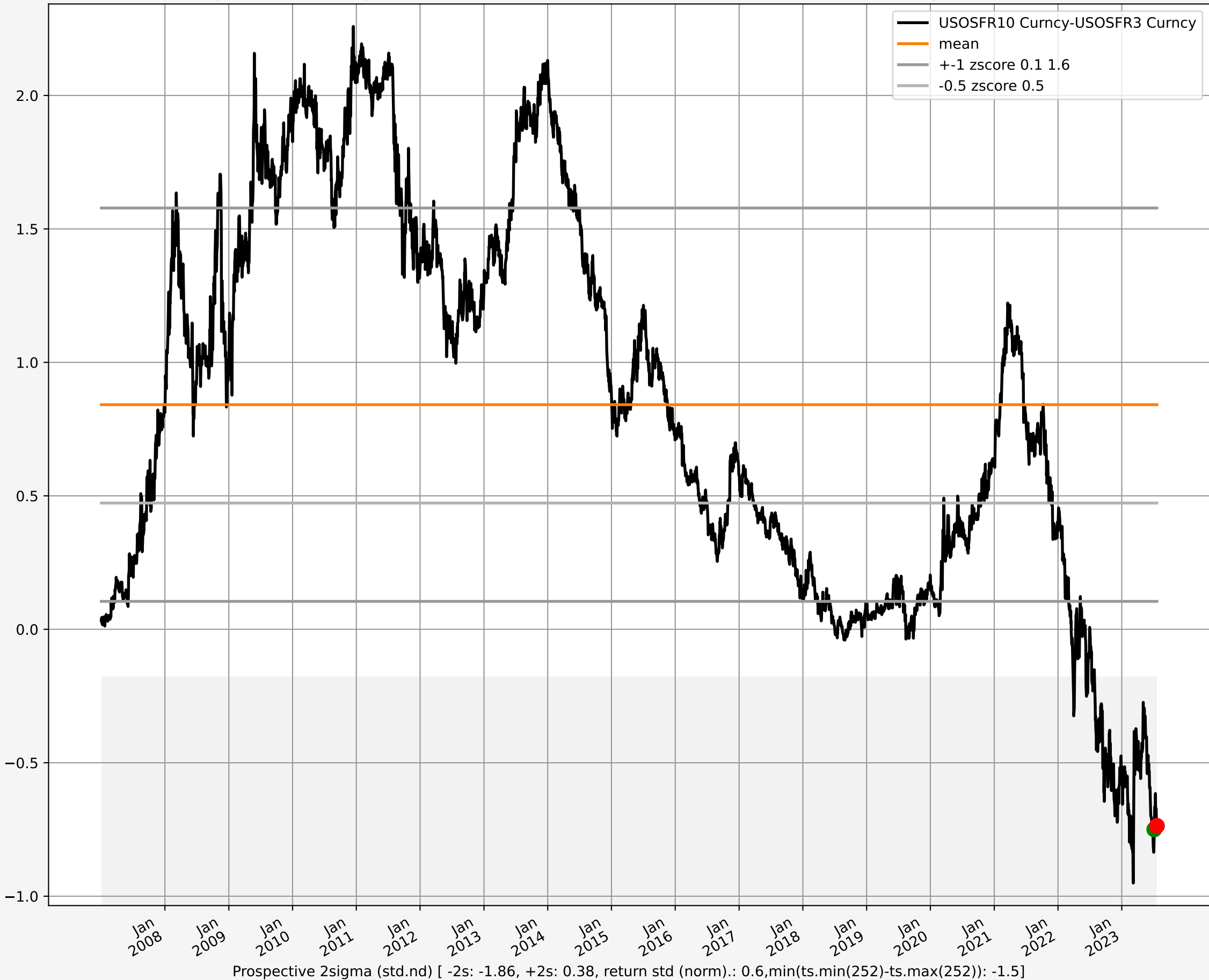
USOS0310 Curncy [Retro. Stats -- last:-73.58 max:38.63 min:-95.20 mean:-35.60 lvl std (1y,all):14.9,29.6 %-ile:5.6 Z:-1.28]



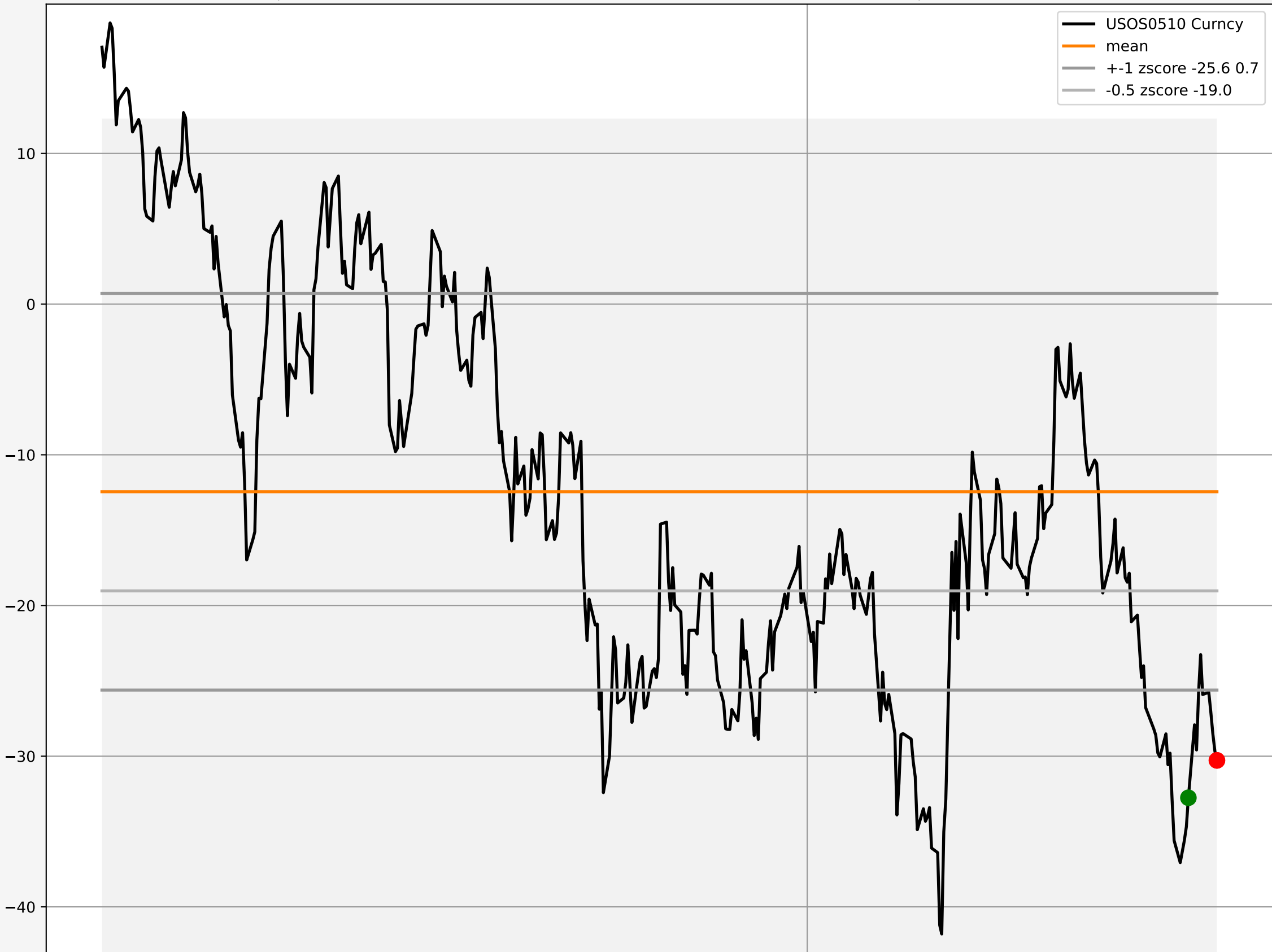
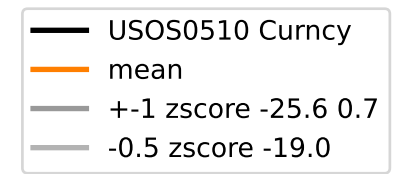
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Prospective 2sigma (std.nd) [-2s: -224.04, +2s: 76.88, return std (norm): 75.2,min(ts.min(252)-ts.max(252)): -111.1]

USOSFR10 Curncy-USOSFR3 Curncy [Retro. Stats -- last:-0.74 max:2.26 min:-0.95 mean:0.84 lvl std (1y,all):0.1,0.7 %-ile:0.5 Z:-2.14]



USOS0510 Curncy [Retro. Stats -- last:-30.28 max:18.66 min:-41.80 mean:-12.45 lvl std (1y,all):8.3,13.2 %-ile:6.1 Z:-1.35]



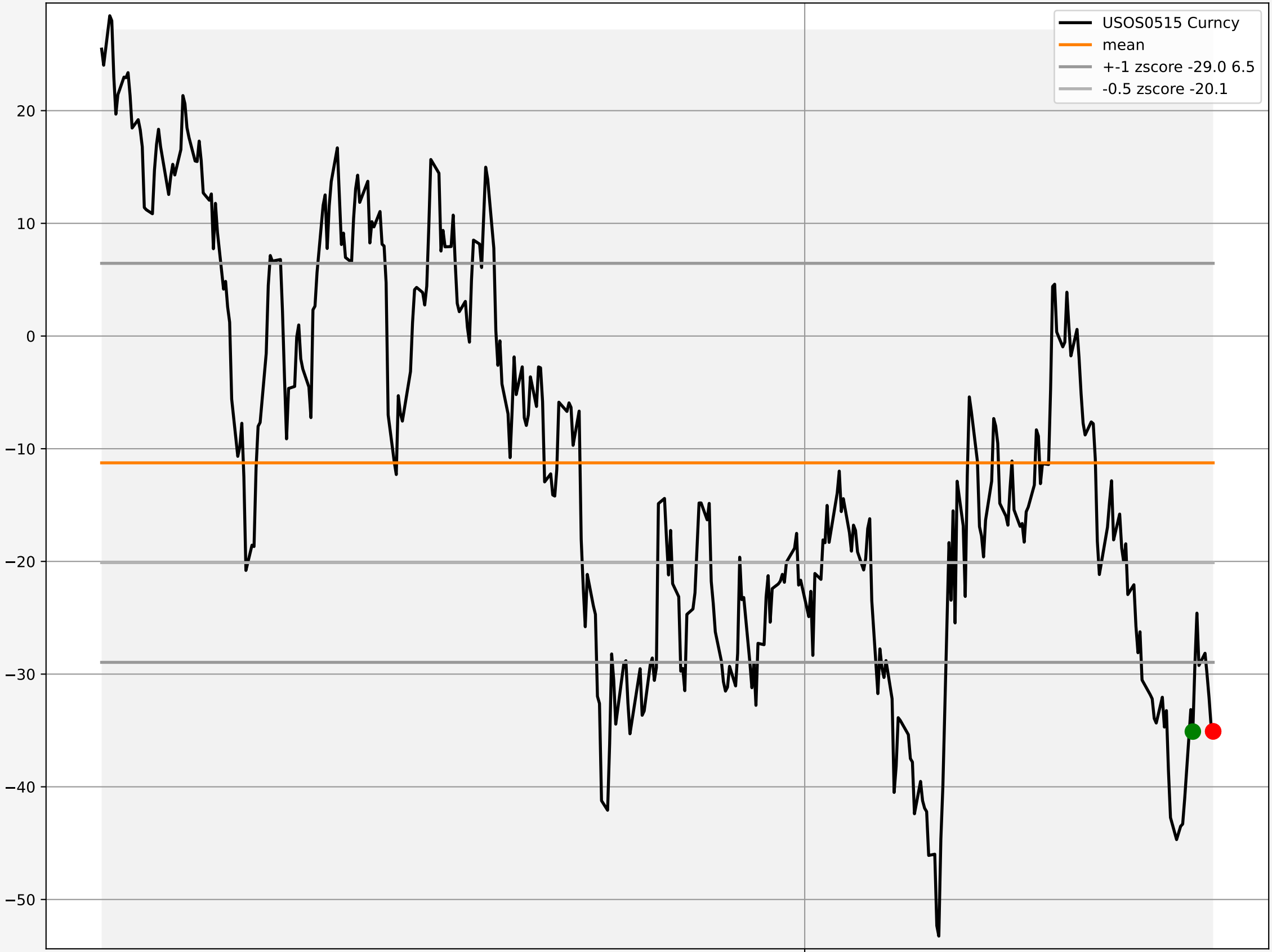
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Prospective 2sigma (std.nd) [-2s: -115.47, +2s: 54.91, return std (norm).: 42.6,min(ts.min(252)-ts.max(252)):-51.1]

USOSFR10 Curncy-USOSFR5 Curncy [Retro. Stats -- last:-0.30 max:1.32 min:-0.42 mean:0.52 lvl std (1y,all):0.1,0.4 %-ile:0.5 Z:-1.96]



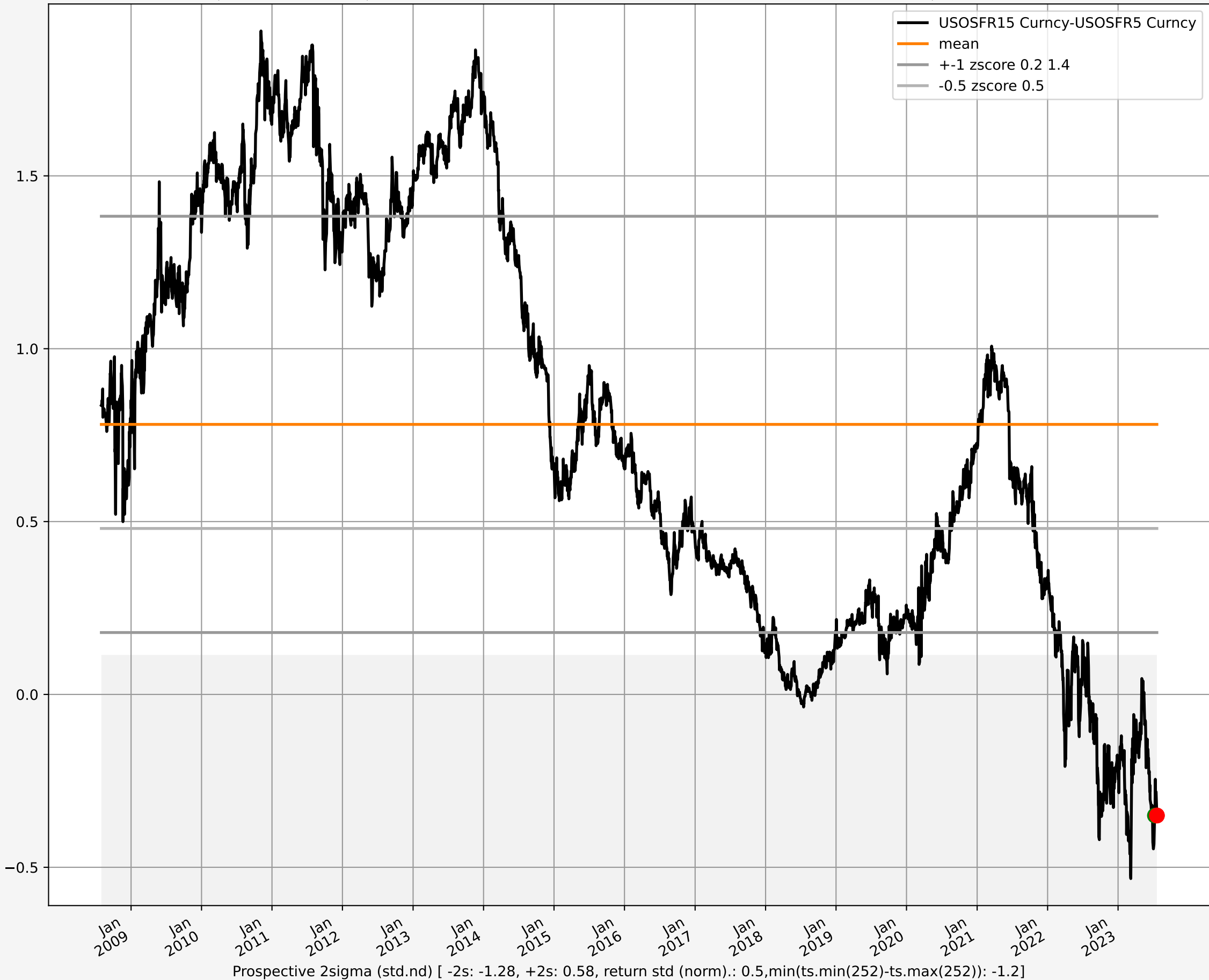
USOS0515 Curncy [Retro. Stats -- last:-35.08 max:28.43 min:-53.25 mean:-11.25 lvl std (1y,all):12.7,17.7 %-ile:7.1 Z:-1.34]



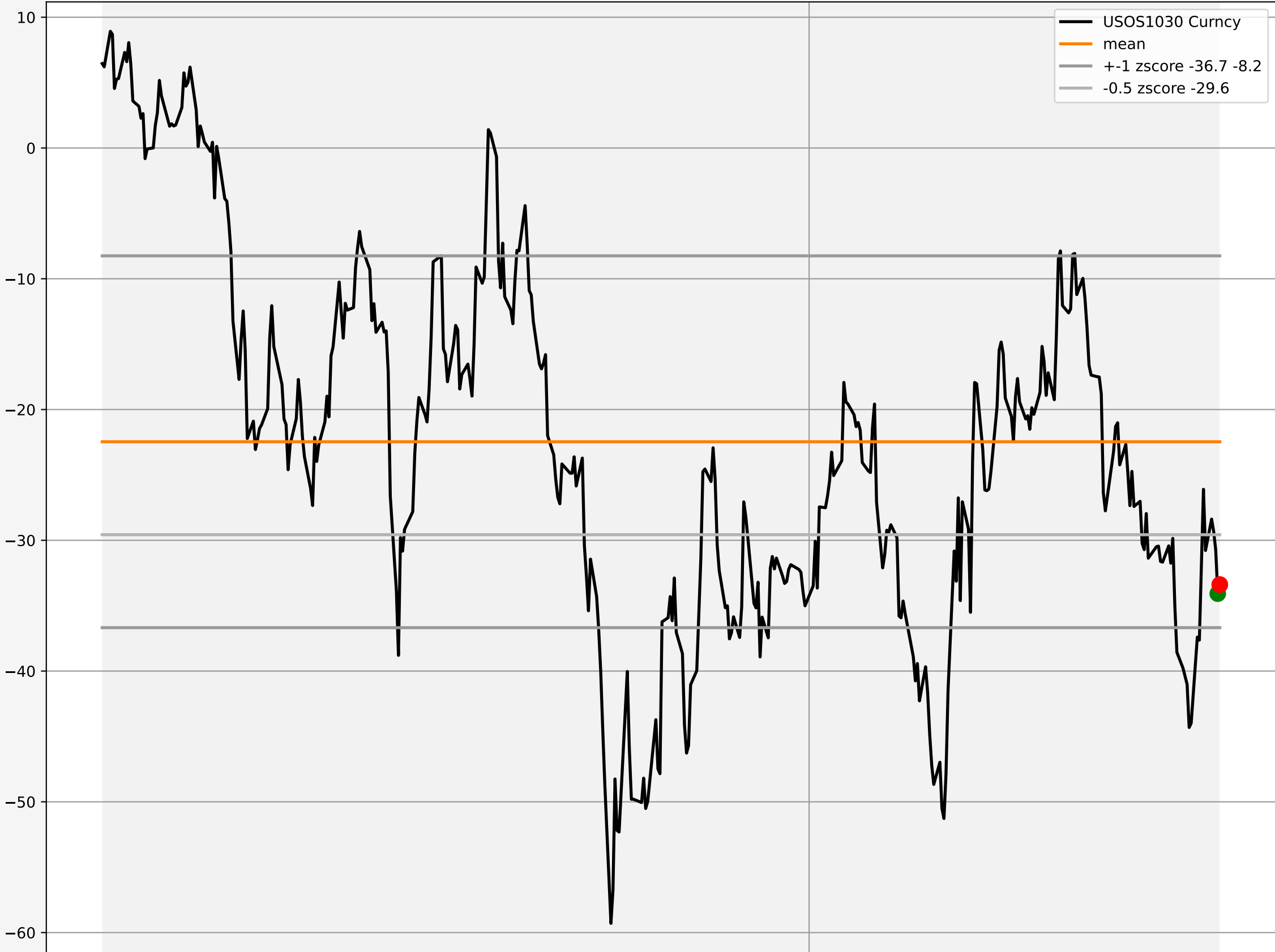
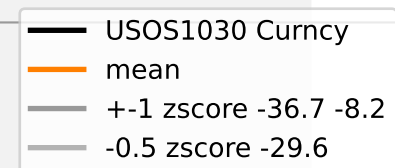
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Prospective 2sigma (std.nd) [-2s: -159.65, +2s: 89.49, return std (norm).: 62.3,min(ts.min(252)-ts.max(252)): -70.5]

USOSFR15 Curncy-USOSFR5 Curncy [Retro. Stats -- last:-0.35 max:1.92 min:-0.53 mean:0.78 lvl std (1y,all):0.1,0.6 %-ile:0.7 Z:-1.88]



USOS1030 Curncy [Retro. Stats -- last:-33.39 max:8.93 min:-59.30 mean:-22.47 lvl std (1y,all):11.7,14.2 %-ile:22.0 Z:-0.77]



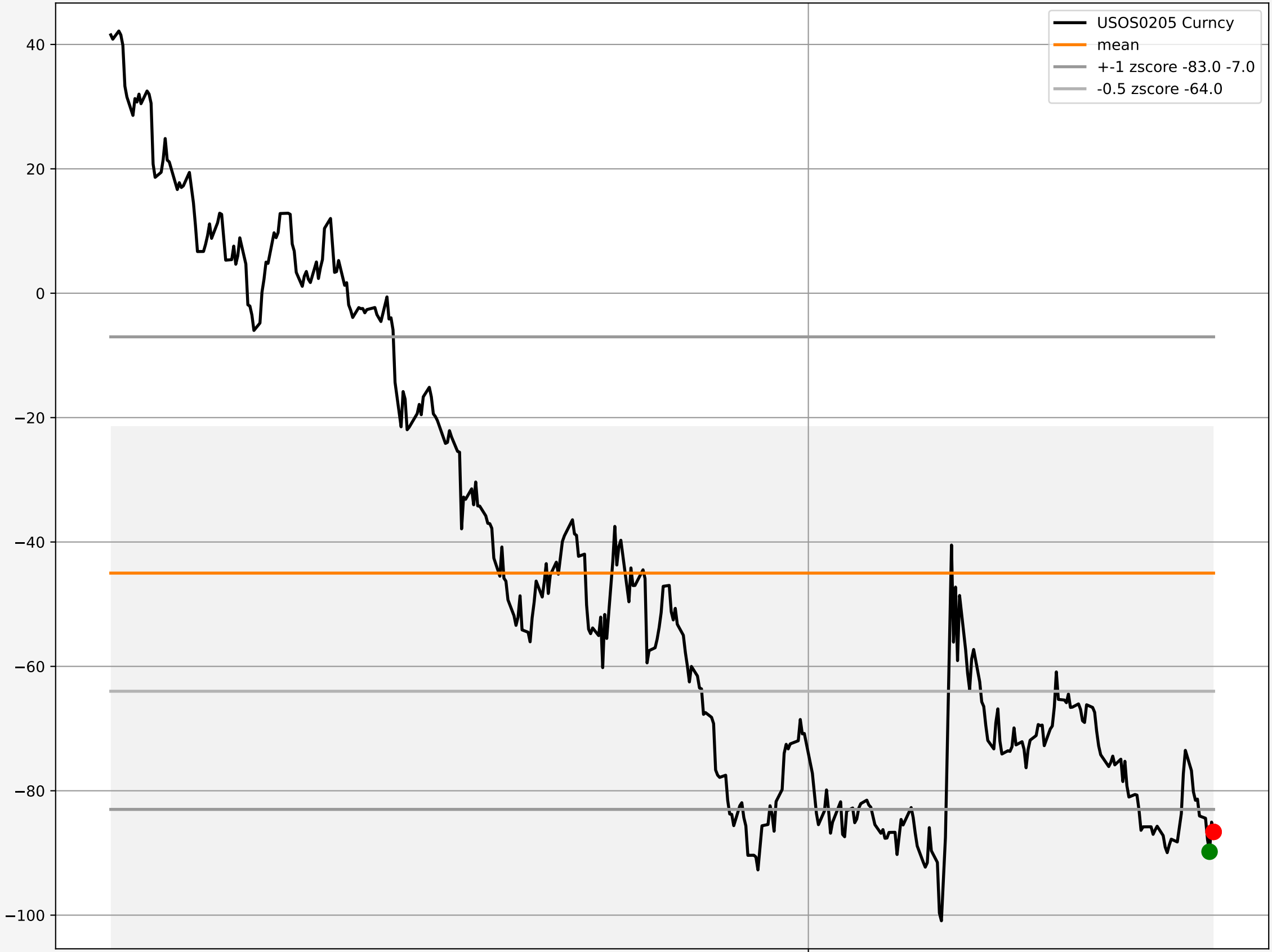
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Prospective 2sigma (std.nd) [-2s: -136.03, +2s: 69.25, return std (norm).: 51.3,min(ts.min(252)-ts.max(252)):-68.2]

USOS0230 Curncy [Retro. Stats -- last:-150.29 max:69.73 min:-194.10 mean:-79.92 lvl std (1y,all):29.6,61.1 %-ile:6.9 Z:-1.15]



USOS0205 Curncy [Retro. Stats -- last:-86.61 max:42.16 min:-100.91 mean:-45.00 lvl std (1y,all):16.4,38.0 %-ile:9.3 Z:-1.09]



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Prospective 2sigma (std.nd) [-2s: -217.08, +2s: 43.86, return std (norm).: 65.2,min(ts.min(252)-ts.max(252)):. -134.9]

USSFCT02 Curncy [Retro. Stats -- last:-10.73 max:16.25 min:-12.71 mean:-1.68 lvl std (1y,all):6.5,5.5 %-ile:1.8 Z:-1.65]



USSFCT05 Curncy [Retro. Stats -- last:-21.38 max:-6.50 min:-30.28 mean:-18.02 lvl std (1y,all):2.3,5.1 %-ile:33.0 Z:-0.65]

— USSFCT05 Curncy
— mean
— +1 zscore -23.1 -12.9
— -0.5 zscore -20.6



Prospective 2sigma (std.nd) [-2s: -52.34, +2s: 9.58, return std (norm).: 15.5,min(ts.min(252)-ts.max(252)):-18.8]

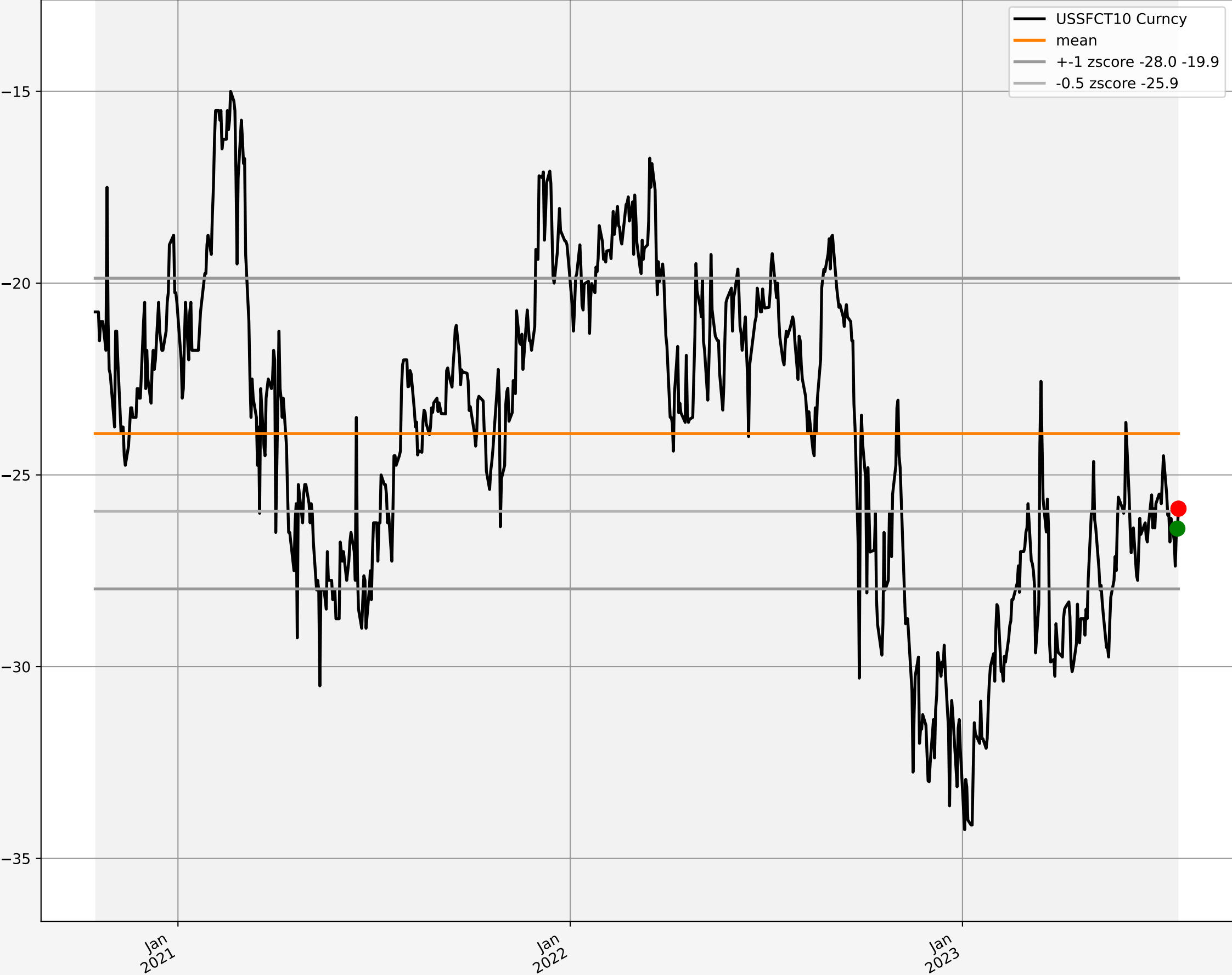
USSFCT05 Curncy [Retro. Stats -- last:-21.38 max:-6.50 min:-30.28 mean:-18.02 lvl std (1y,all):2.3,5.1 %-ile:33.0 Z:-0.65]

USSFCT05 Curncy
mean
+1 zscore -23.1 -12.9
-0.5 zscore -20.6



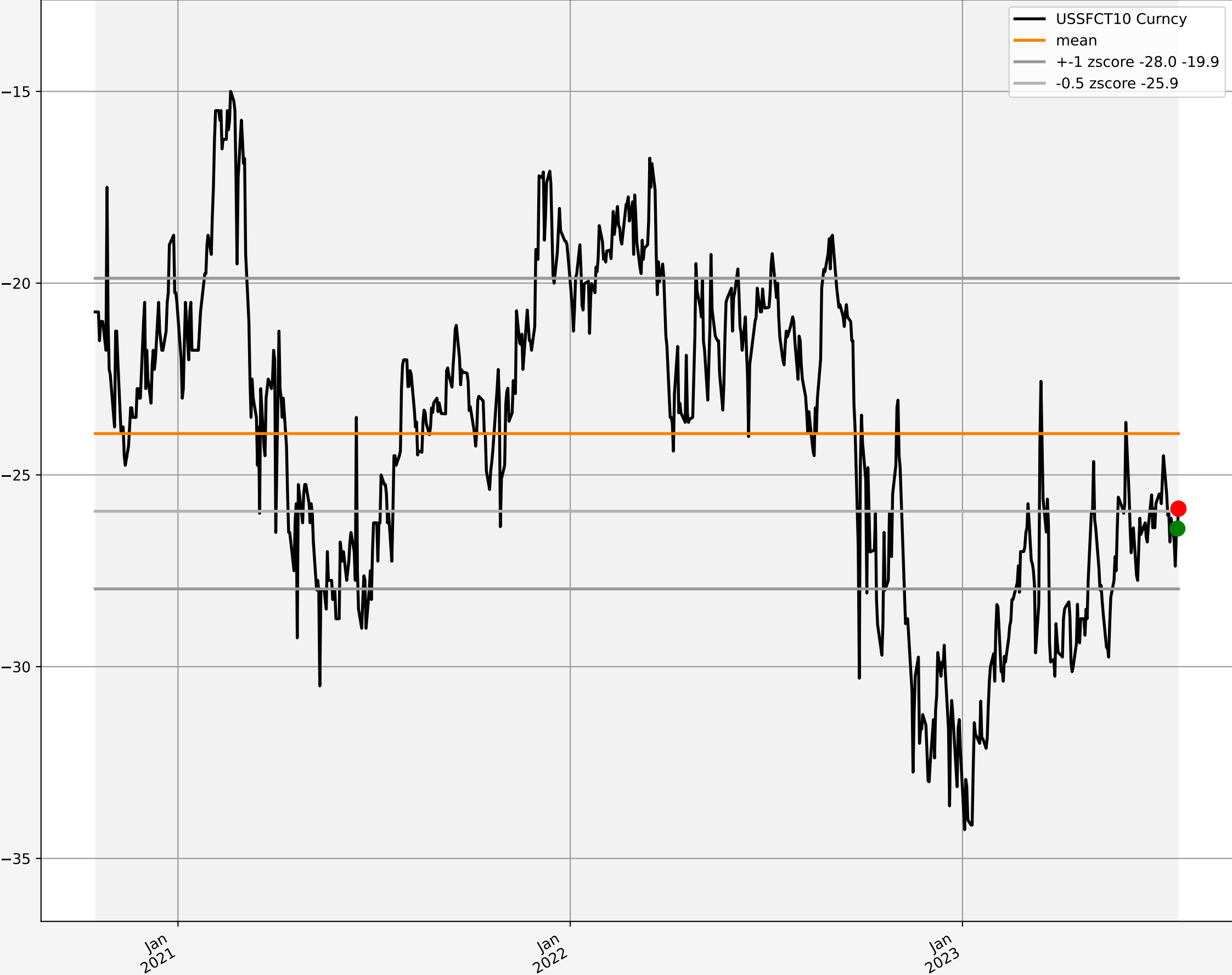
Prospective 2sigma (std.nd) [-2s: -52.34, +2s: 9.58, return std (norm).: 15.5,min(ts.min(252)-ts.max(252)):-18.8]

USSFCT10 Curncy [Retro. Stats -- last:-25.88 max:-15.00 min:-34.25 mean:-23.92 lvl std (1y,all):3.5,4.1 %-ile:33.7 Z:-0.48]



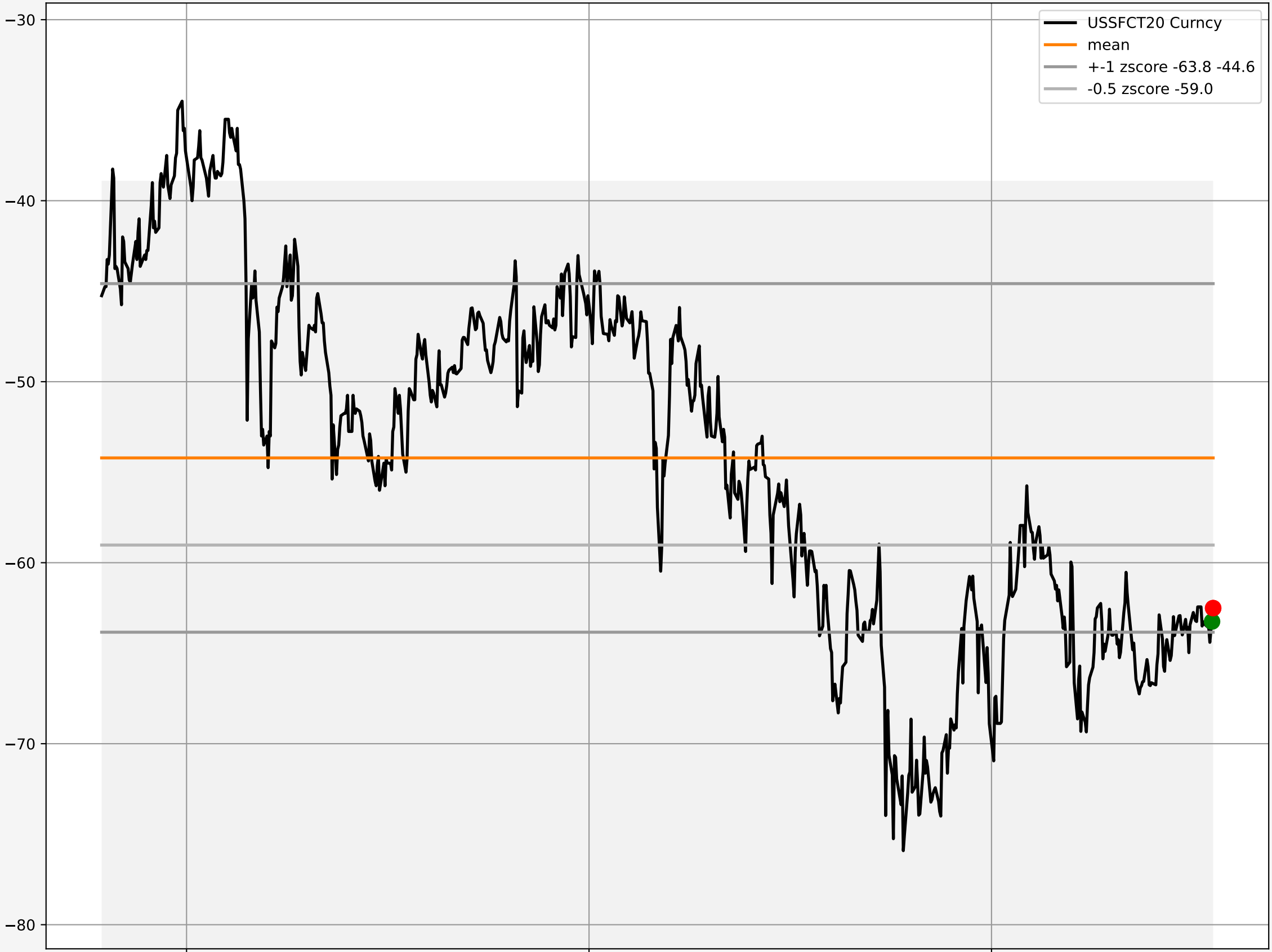
Prospective 2sigma (std.nd) [-2s: -58.49, +2s: 6.73, return std (norm).: 16.3,min(ts.min(252)-ts.max(252)): -17.5]

USSFCT10 Curncy [Retro. Stats -- last:-25.88 max:-15.00 min:-34.25 mean:-23.92 lvl std (1y,all):3.5,4.1 %-ile:33.7 Z:-0.48]



Prospective 2sigma (std.nd) [-2s: -58.49, +2s: 6.73, return std (norm).: 16.3,min(ts.min(252)-ts.max(252)): -17.5]

USSFCT20 Curncy [Retro. Stats -- last:-62.51 max:-34.50 min:-75.91 mean:-54.21 lvl std (1y,all):4.1,9.6 %-ile:26.5 Z:-0.86]



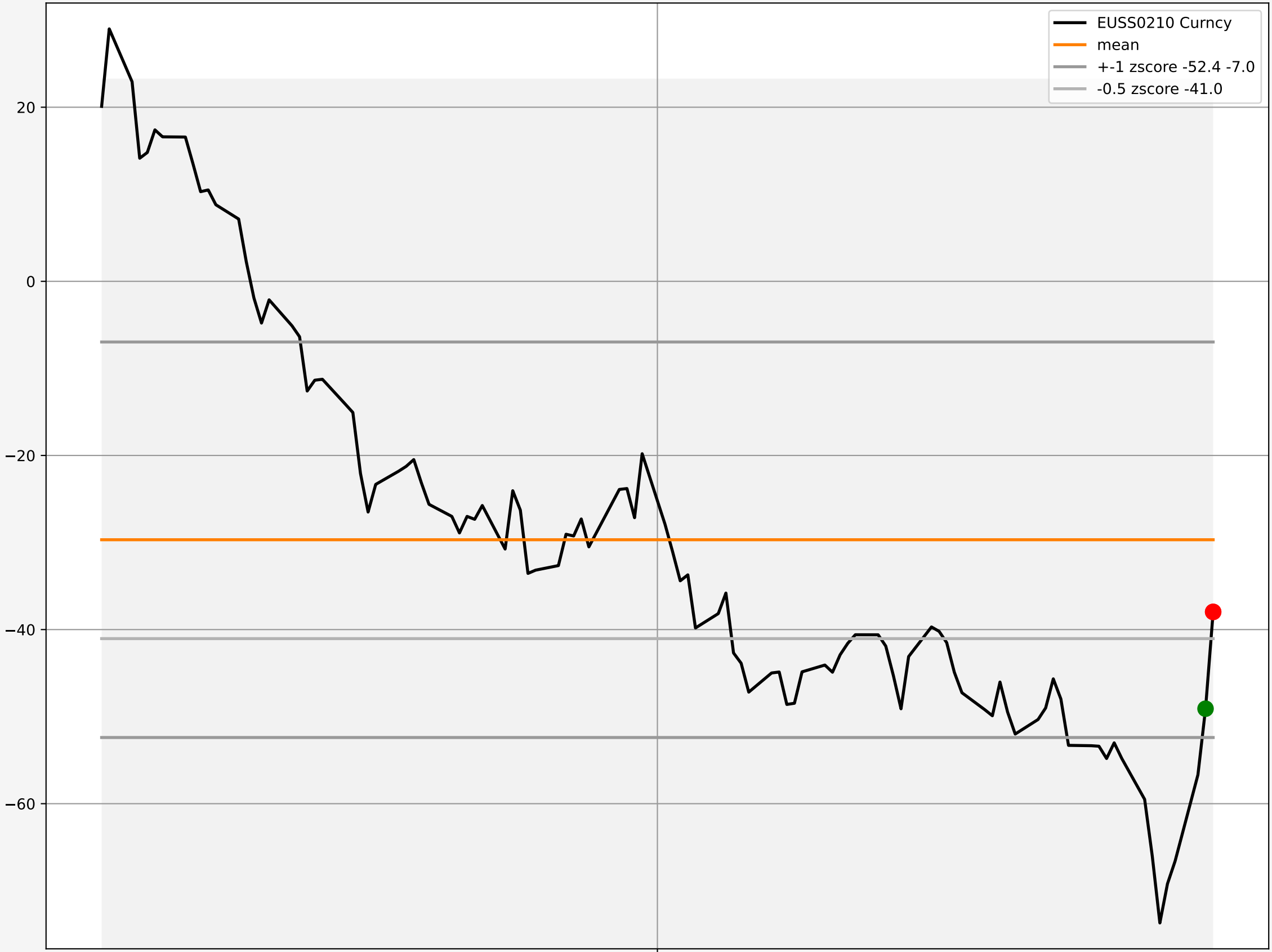
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Prospective 2sigma (std.nd) [-2s: -109.72, +2s: -15.30, return std (norm).: 23.6,min(ts.min(252)-ts.max(252)): -32.9]

EUSS0210 Curncy [Retro. Stats -- last:-37.97 max:29.00 min:-73.70 mean:-29.68 lvl std (1y,all):22.7,22.7 %-ile:45.2 Z:-0.36]



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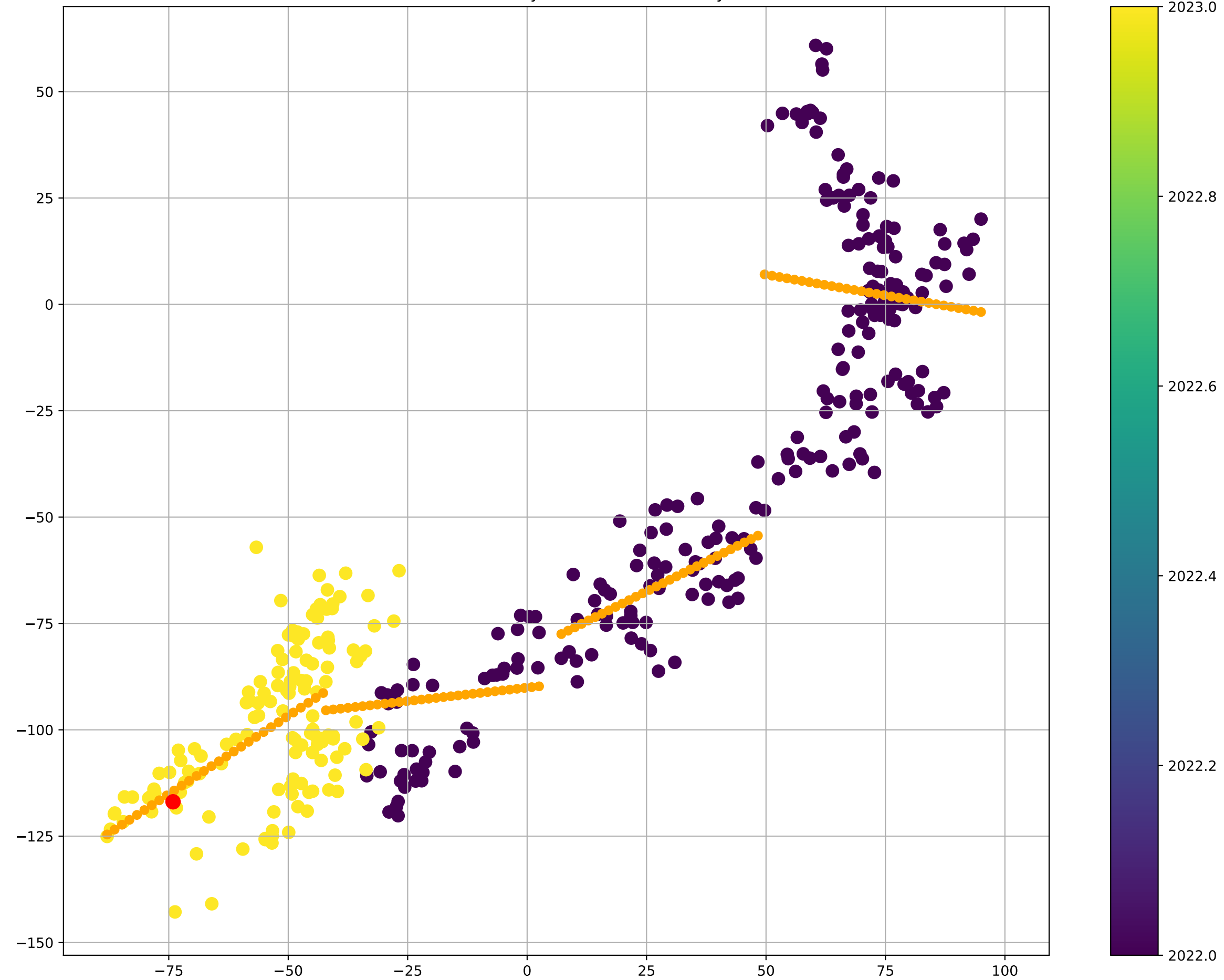
Prospective 2sigma (std.nd) [-2s: -160.48, +2s: 84.54, return std (norm): 61.3,min(ts.min(252)-ts.max(252)): -102.7]

USOS0210 Curncy [Retro. Stats -- last:-116.92 max:60.87 min:-142.80 mean:-57.76 lvl std (1y,all):22.3,49.7 %-ile:6.4 Z:-1.19]

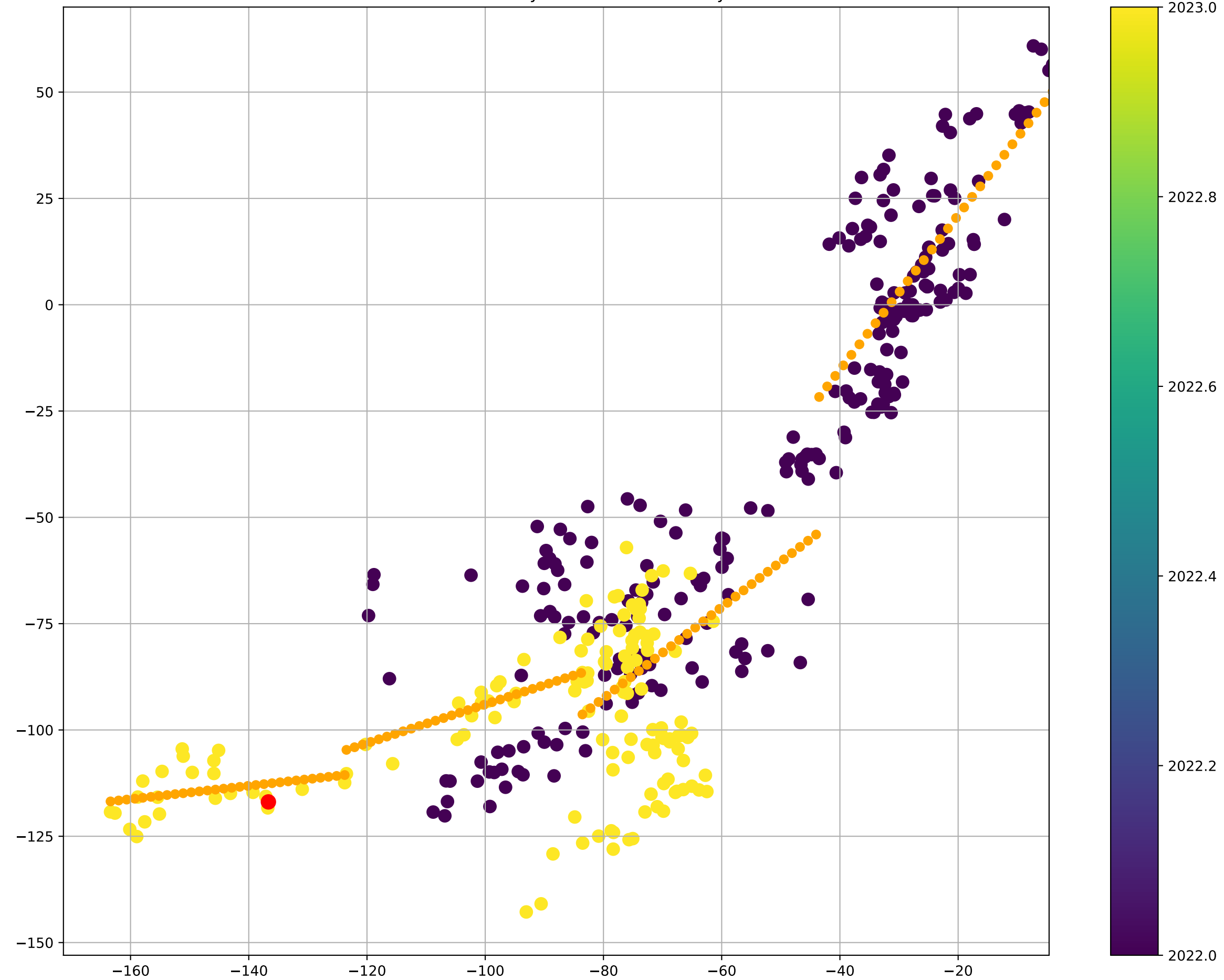


Prospective 2sigma (std.nd) [-2s: -310.07, +2s: 76.23, return std (norm).: 96.6,min(ts.min(252)-ts.max(252)):-181.1]

USOS0210 Curncy vs. EUSS0210 Curncy



USOS0210 Curncy vs. BPSO0210 Curncy



JYSO10 Curncy-JYSO2 Curncy [Retro. Stats -- last:0.53 max:1.05 min:-0.01 mean:0.36 lvl std (1y,all):0.1,0.3 %-ile:73.6 Z:0.63]

