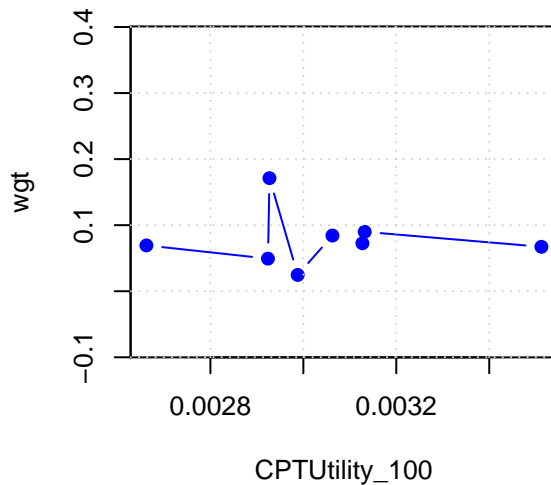


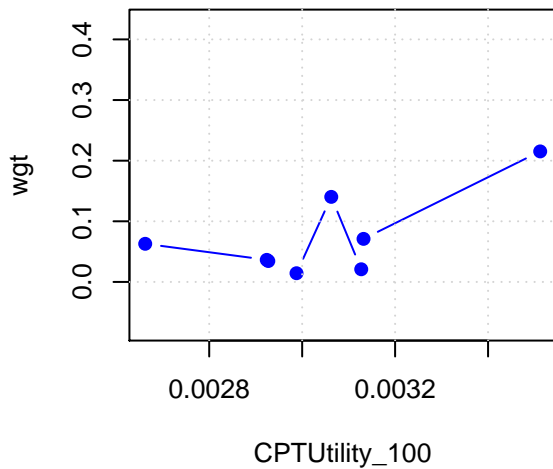
Sector exposures
by Cluster
(10000 sample)

ir_skew_maxDD
kMeans
8

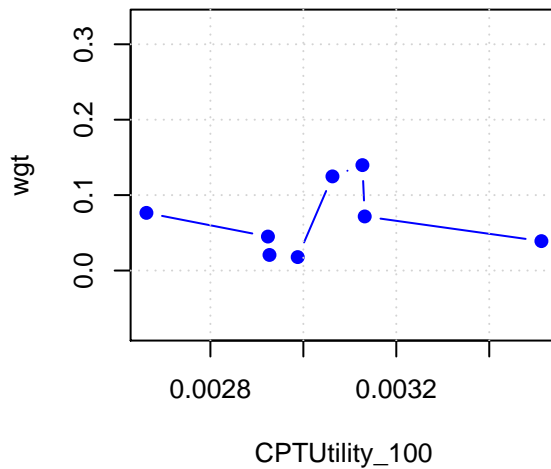
ust3m



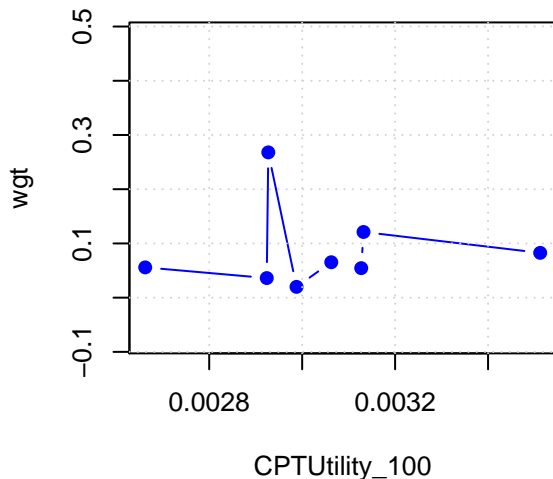
ust10



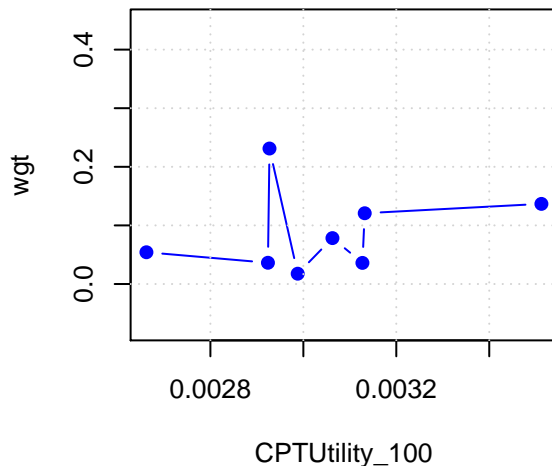
tips



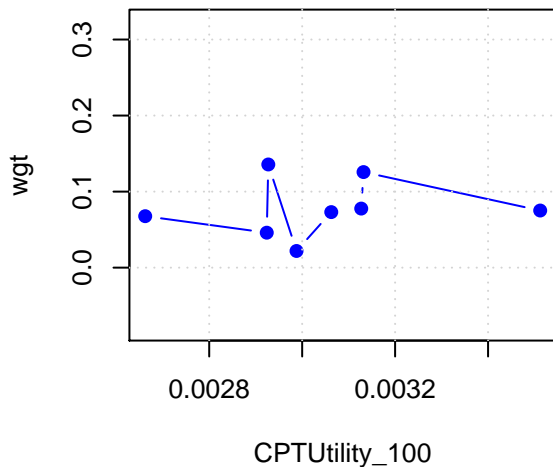
mbs



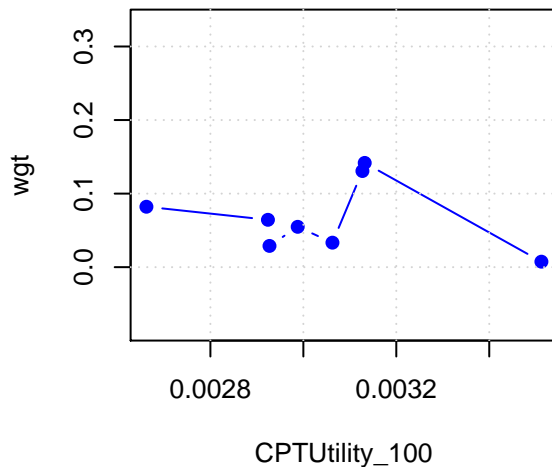
agency



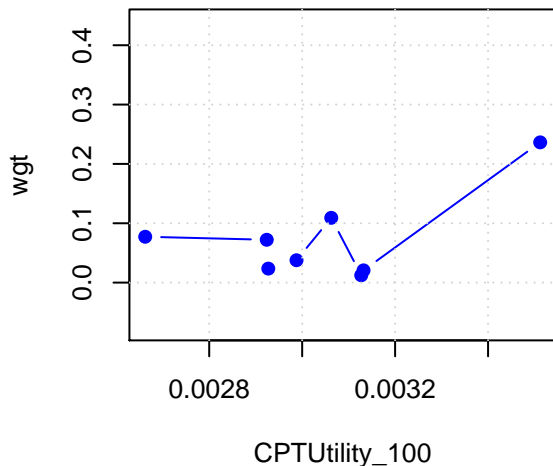
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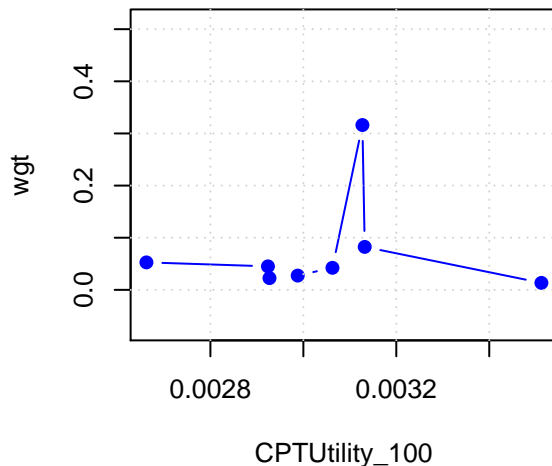
usHYCredit



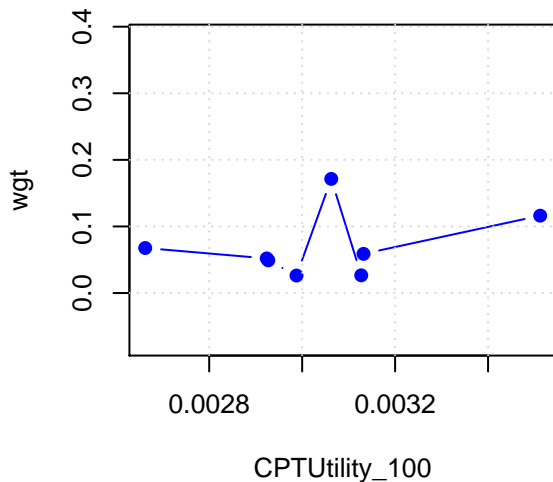
cmbs



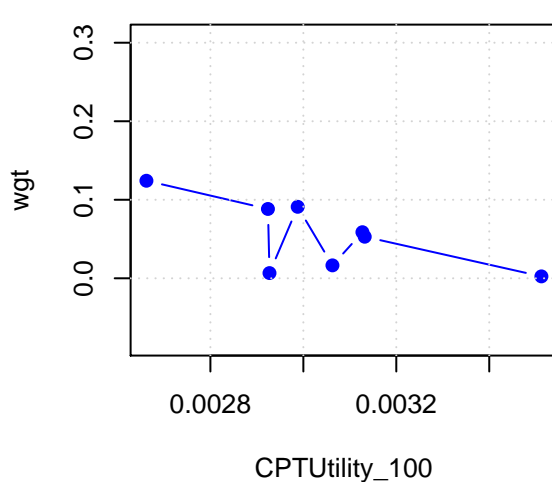
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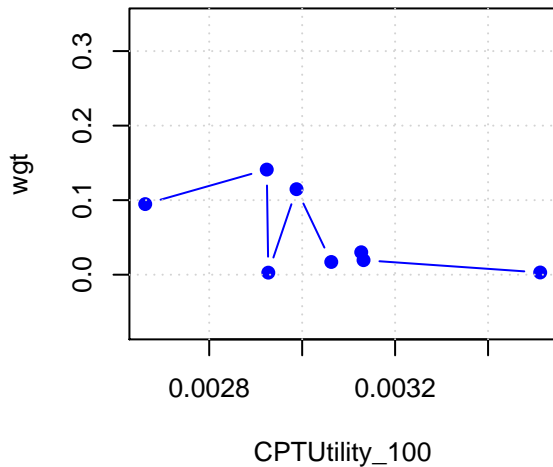
intlBond



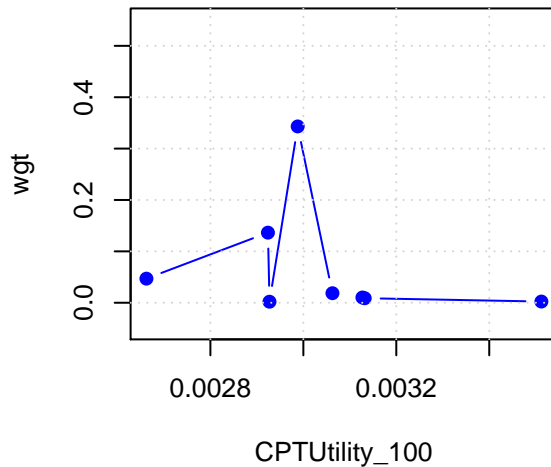
spx



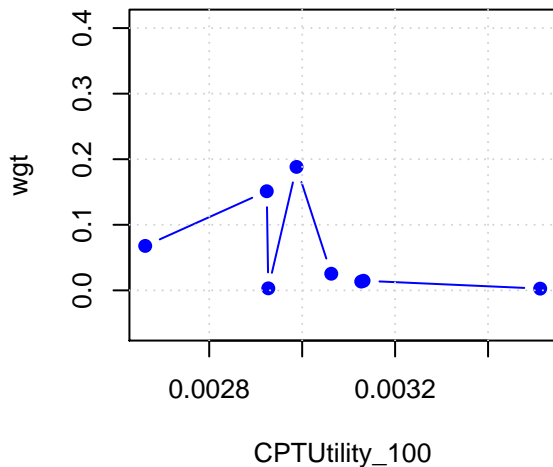
intIEq



emStock

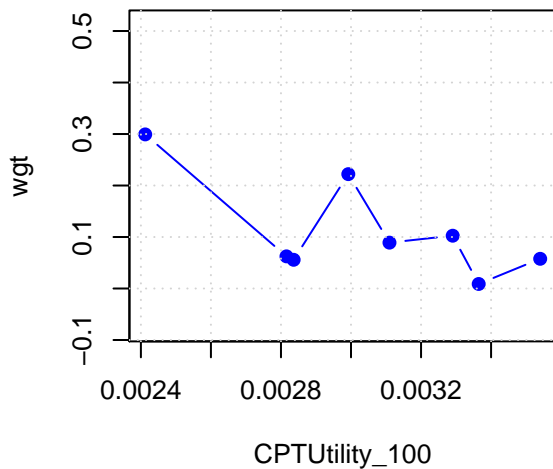


reit

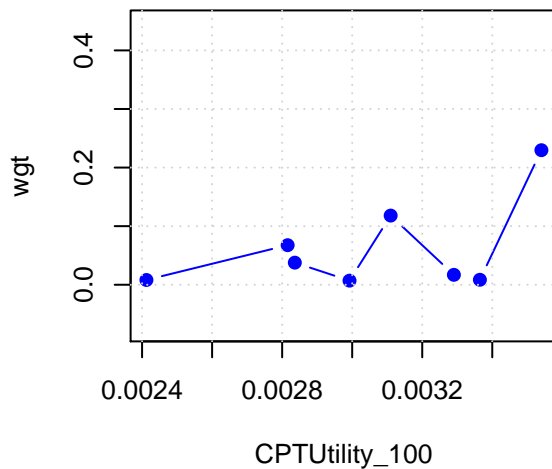


ir_skew_maxDD
hierarchical
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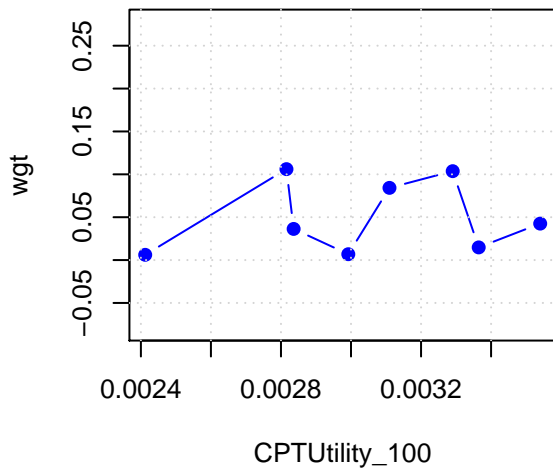
ust3m



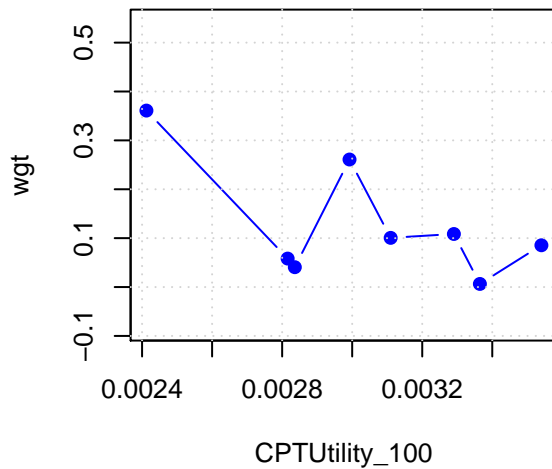
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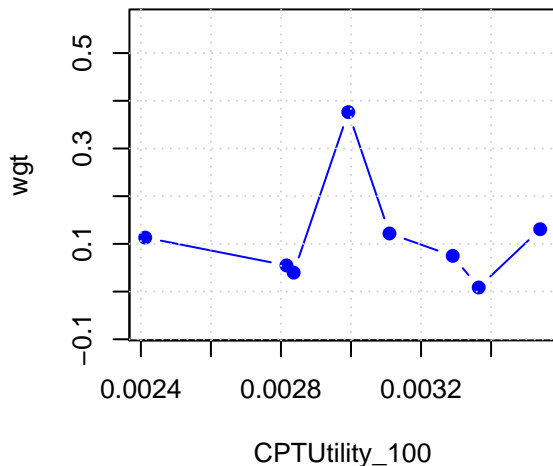
tips



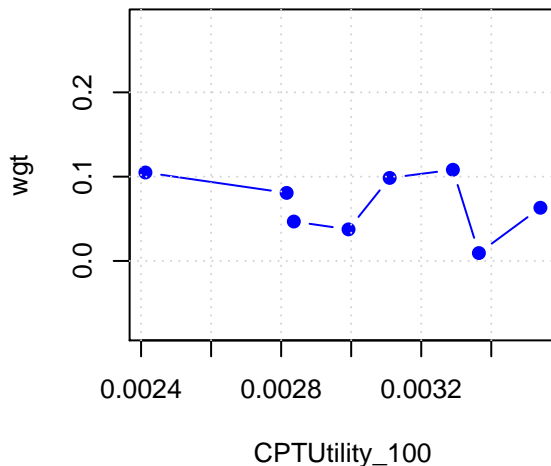
mbs



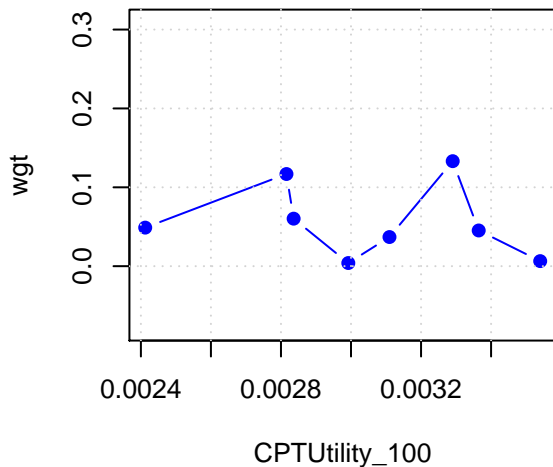
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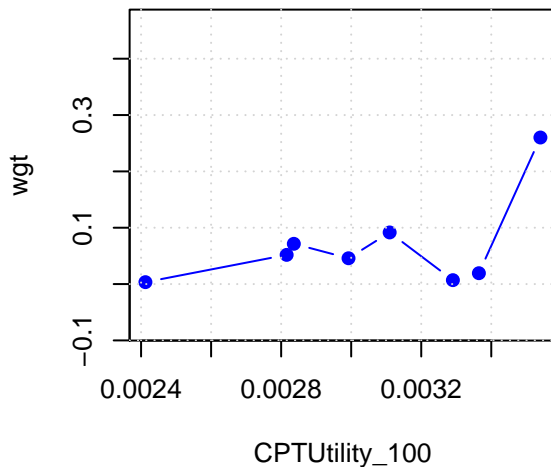
uslGCredit



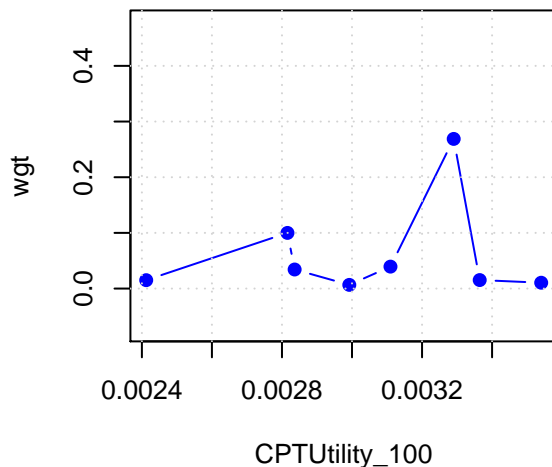
usHYCredit



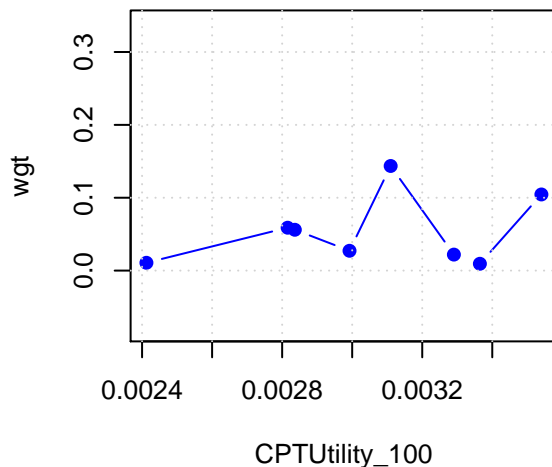
cmbs



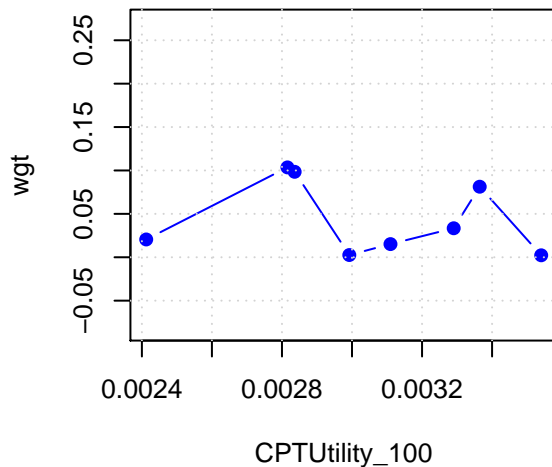
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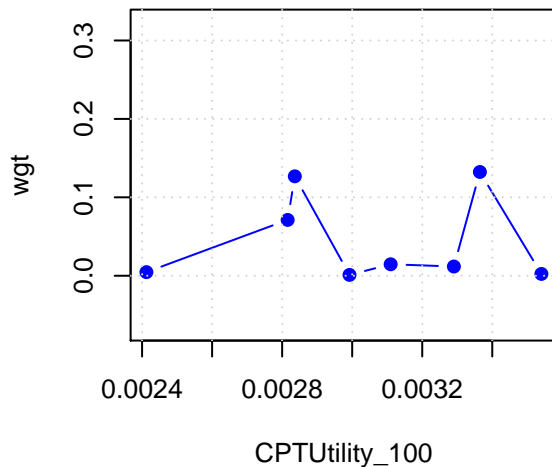
intlBond



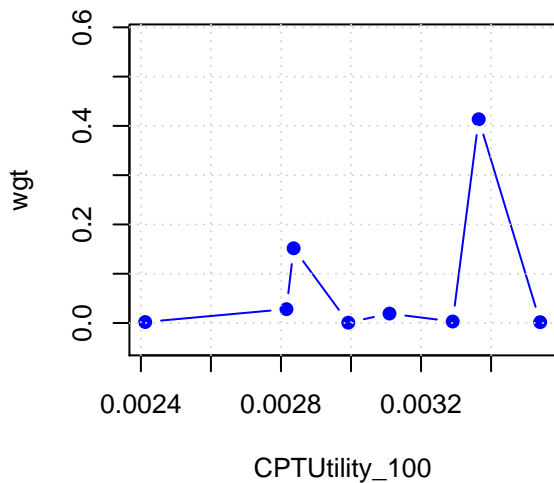
spx



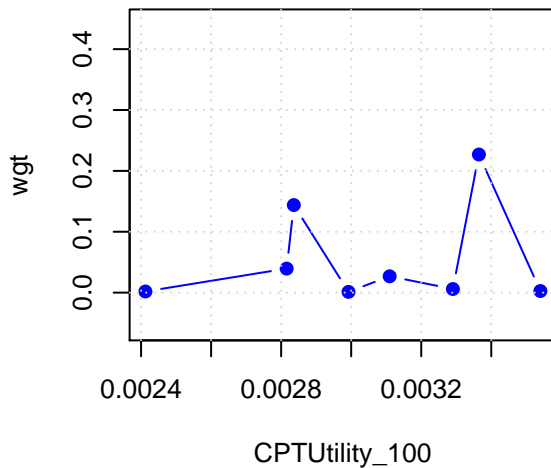
intlEq



emStock

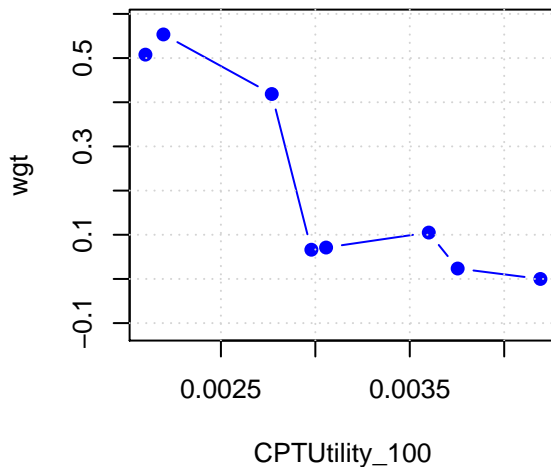


reit

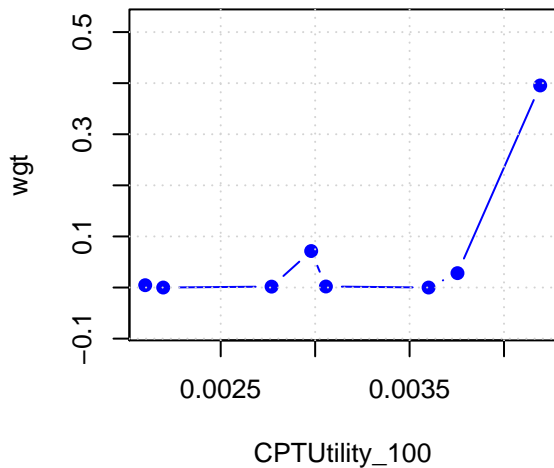


ir_skew_maxDD
dbScan
8

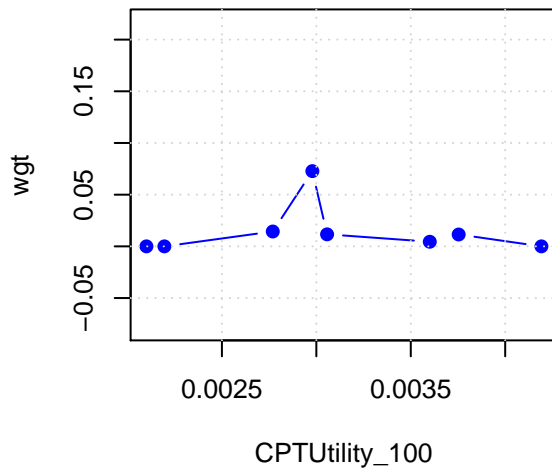
ust3m



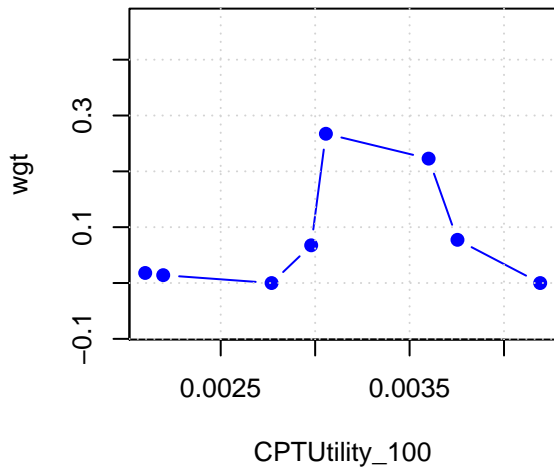
ust10



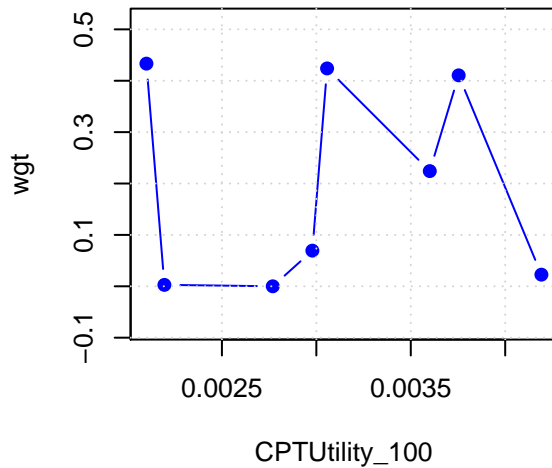
tips



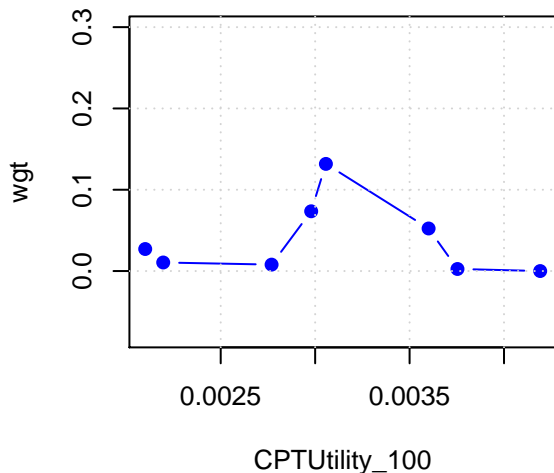
mbs



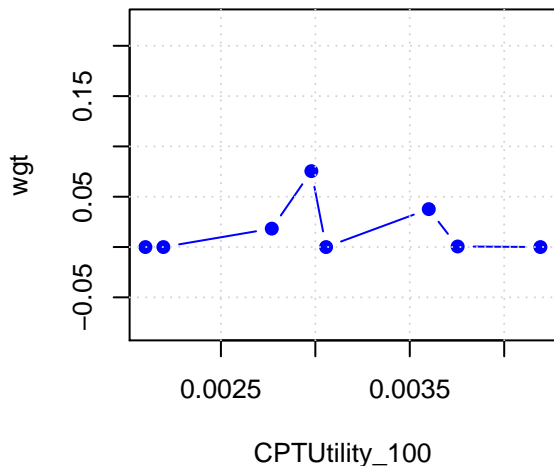
agency



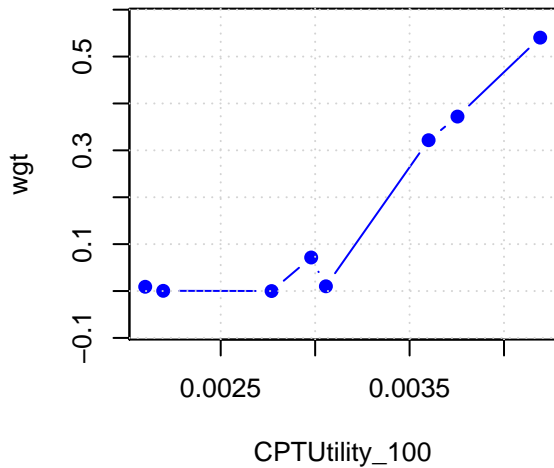
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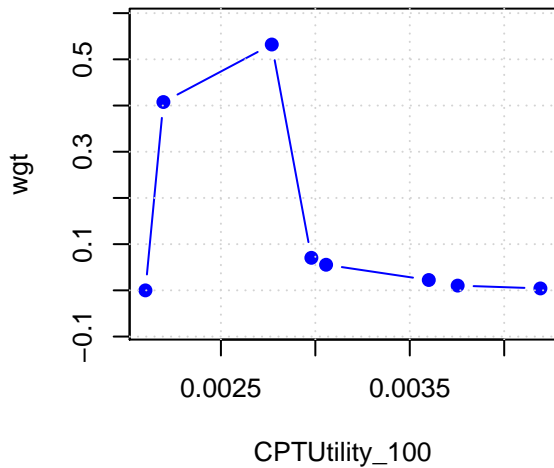
usHYCredit



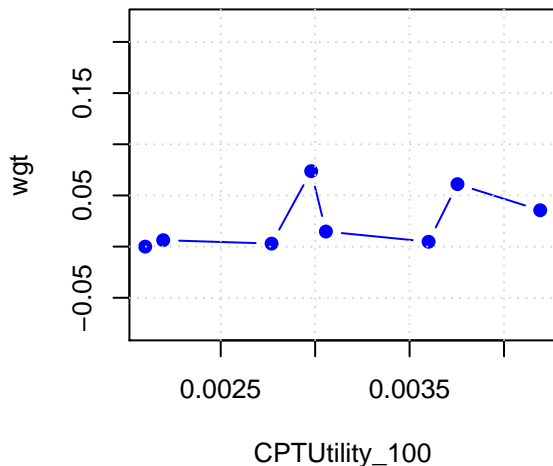
cmbs



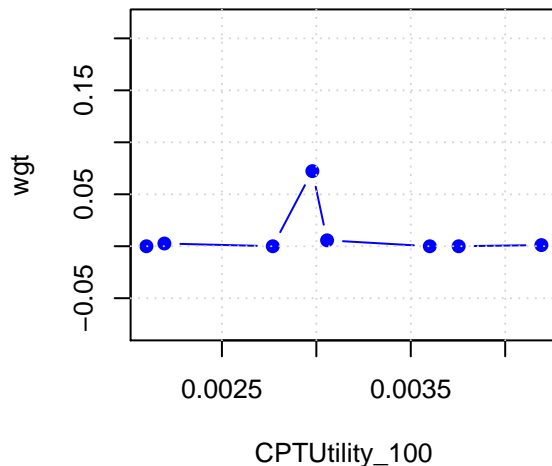
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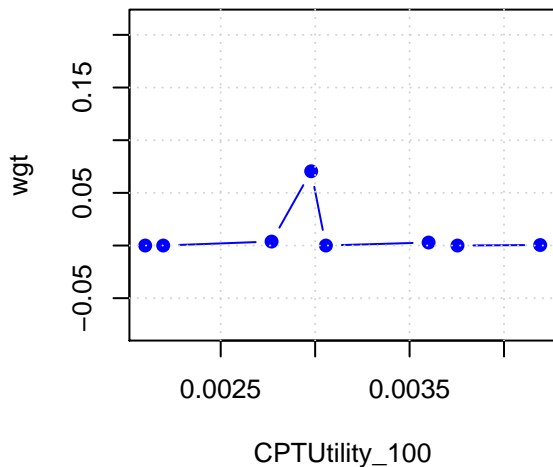
intlBond



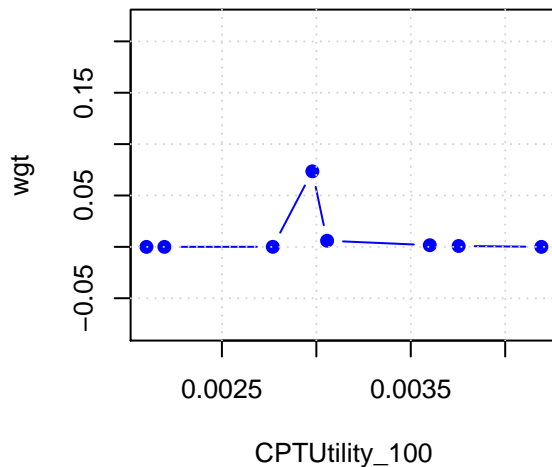
spx



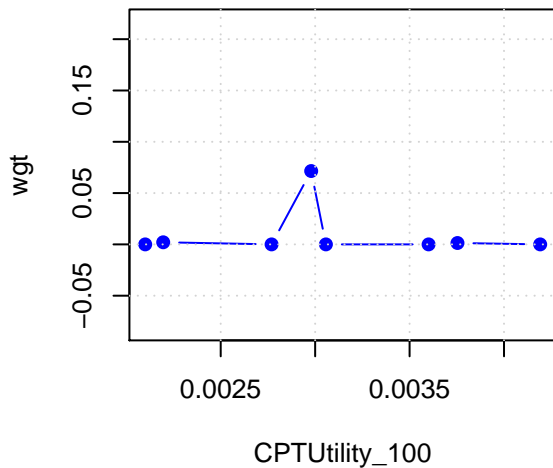
intlEq



emStock

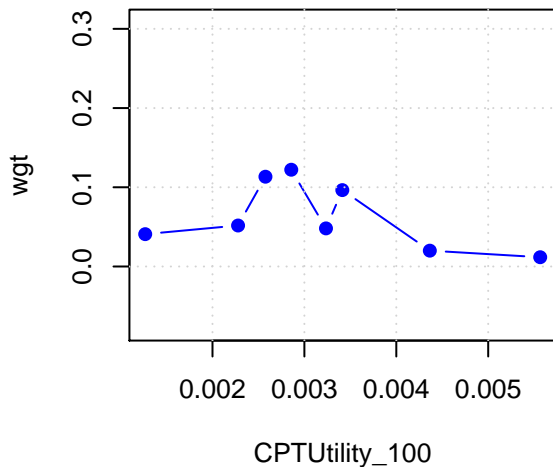


reit

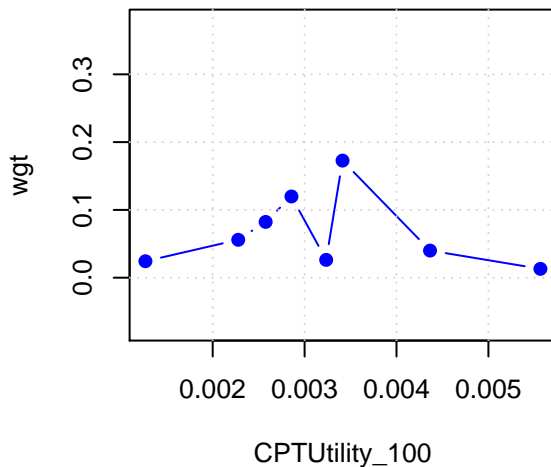


cumRet_sigma_skew_maxDD
kMeans
8

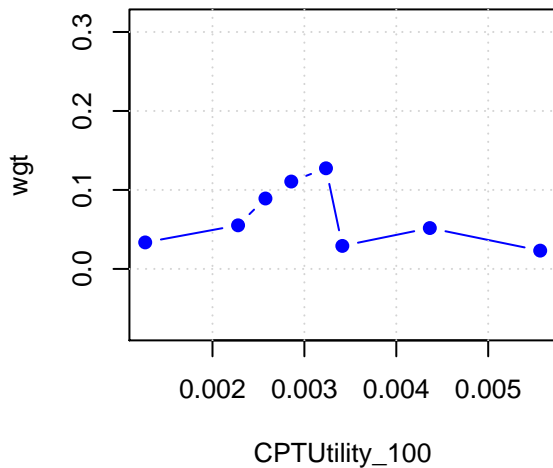
ust3m



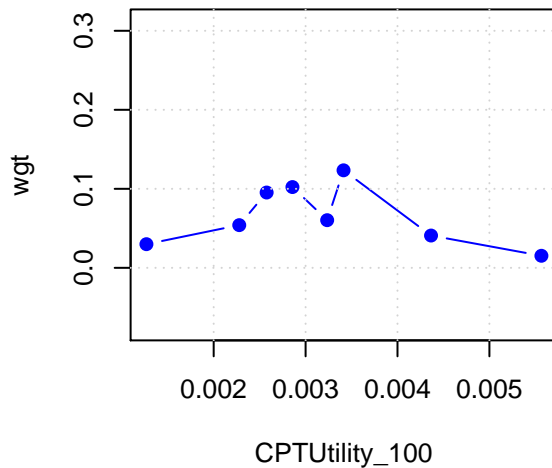
ust10



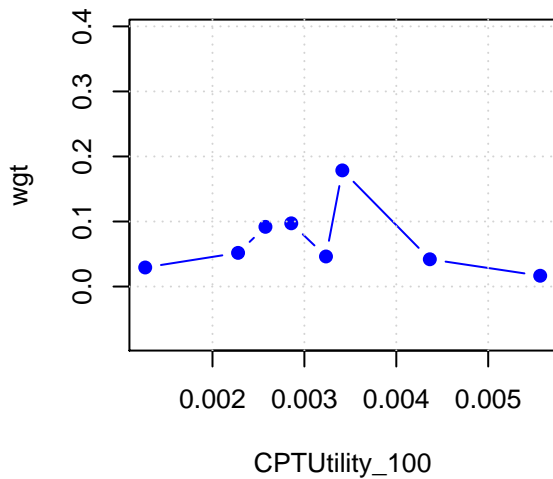
tips



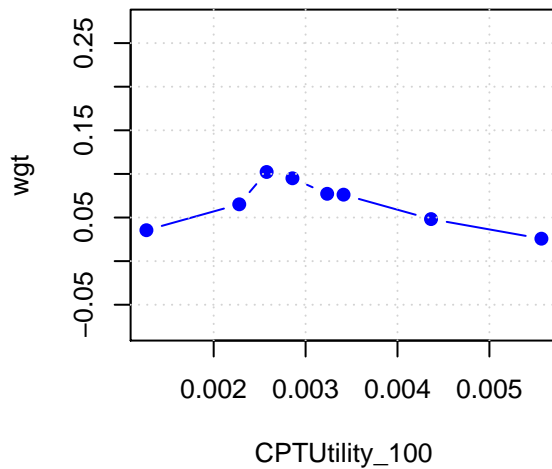
mbs



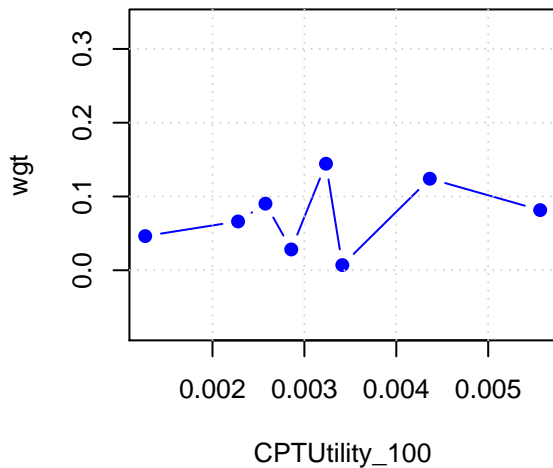
agency



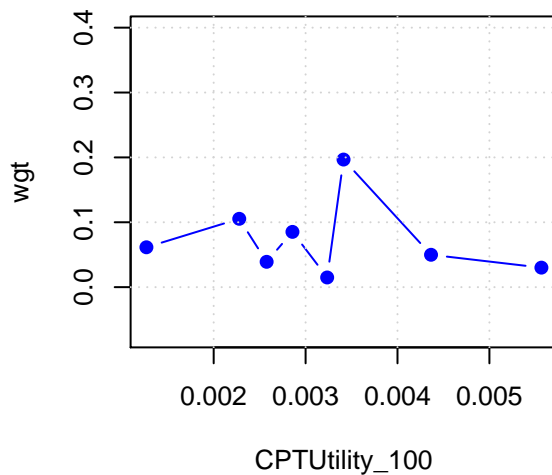
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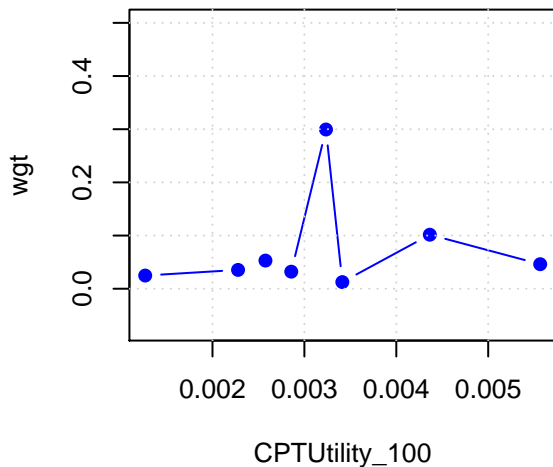
usHYCredit



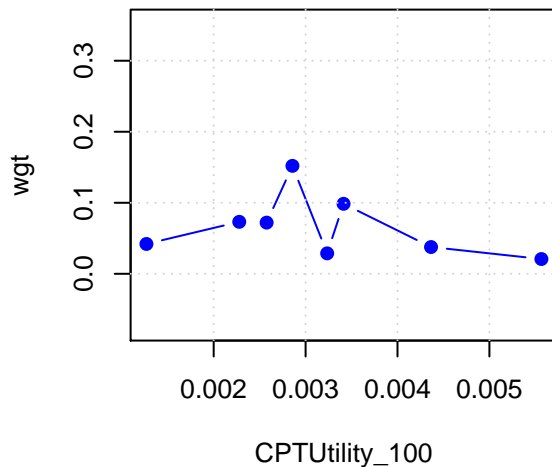
cmbs



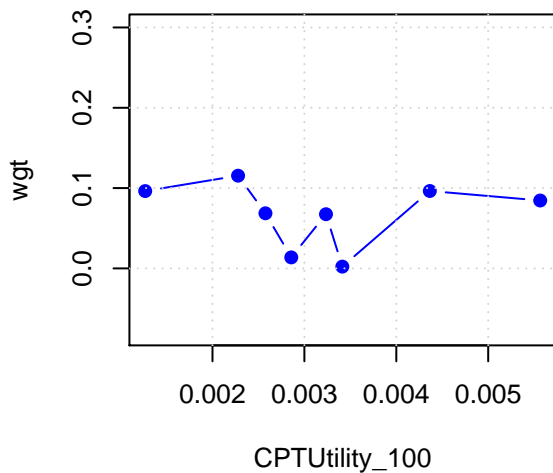
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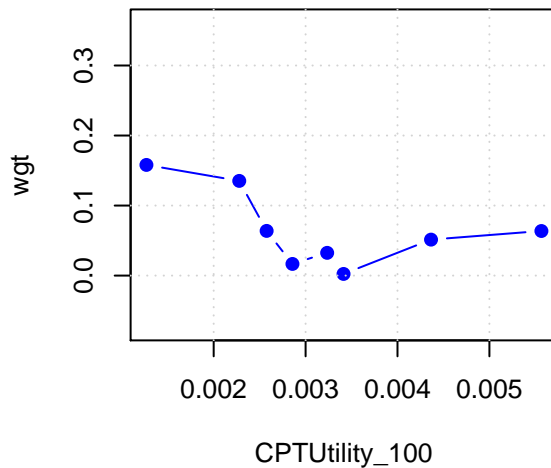
intlBond



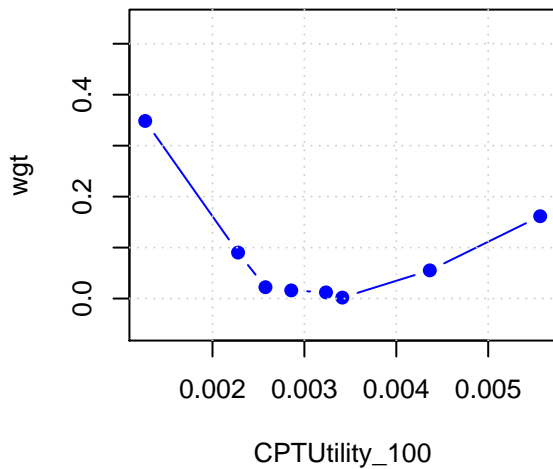
spx



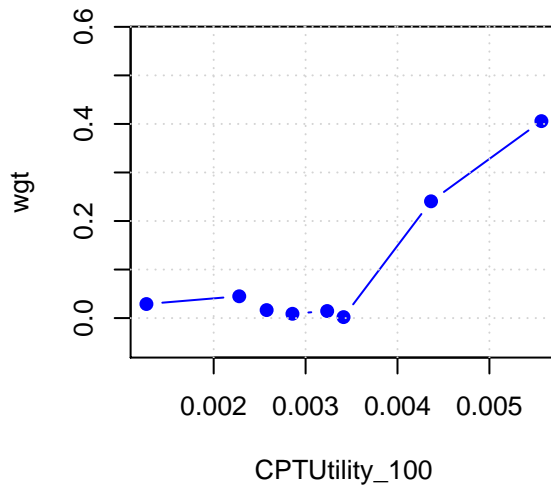
intlEq



emStock

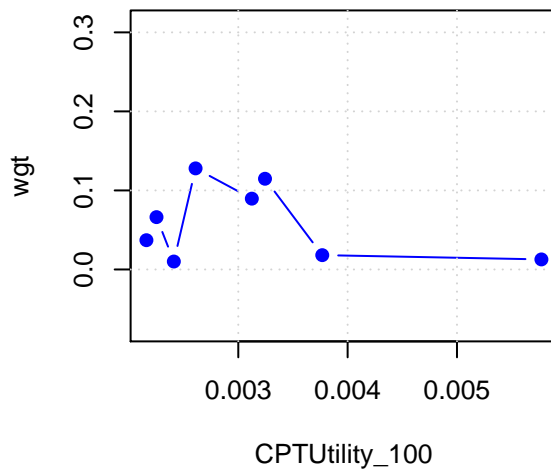


reit

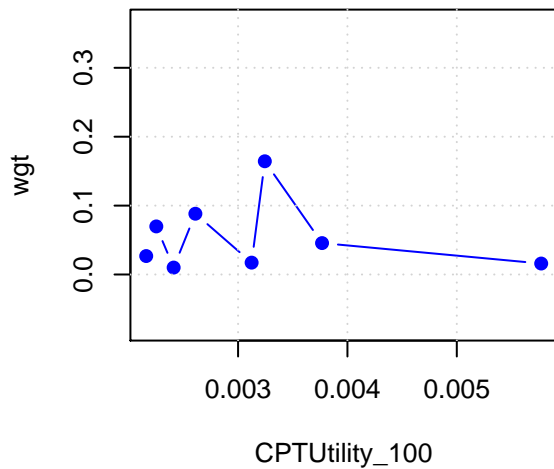


cumRet_sigma_skew_maxDD
hierarchical
8

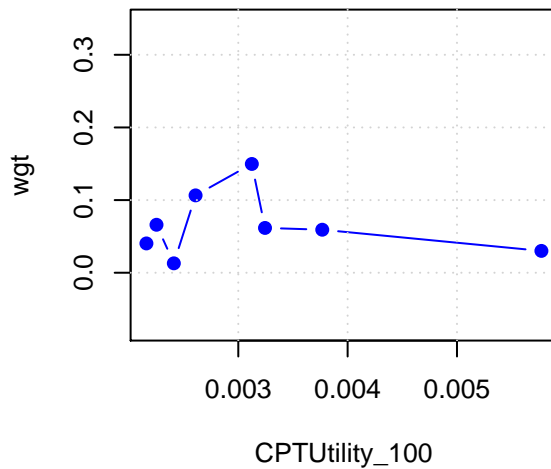
ust3m



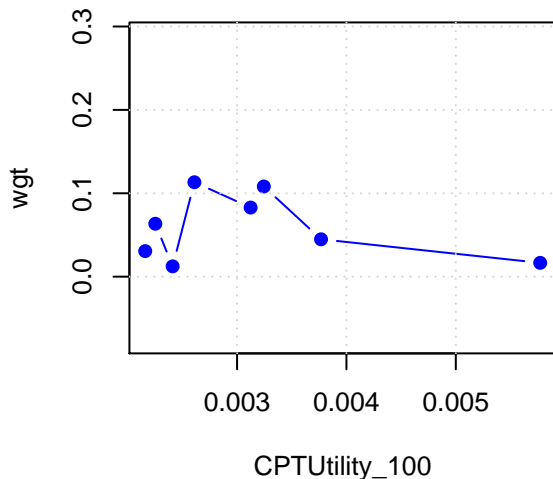
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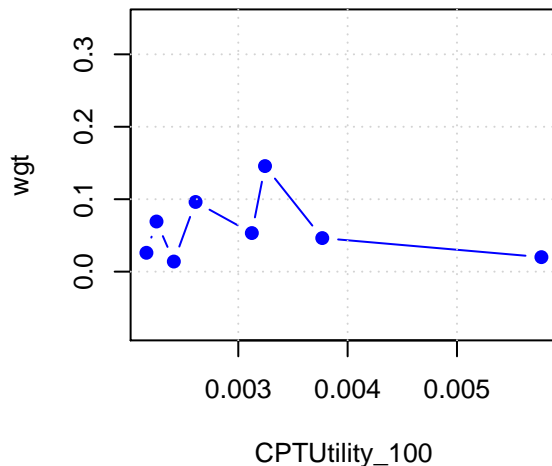
tips



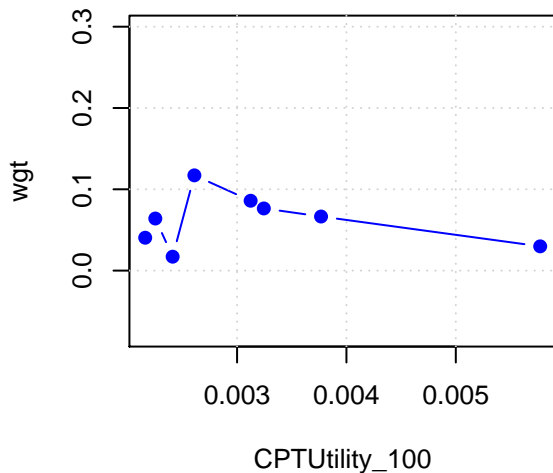
mbs



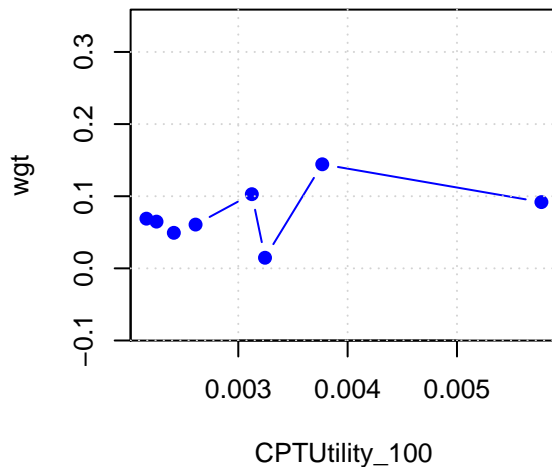
agency



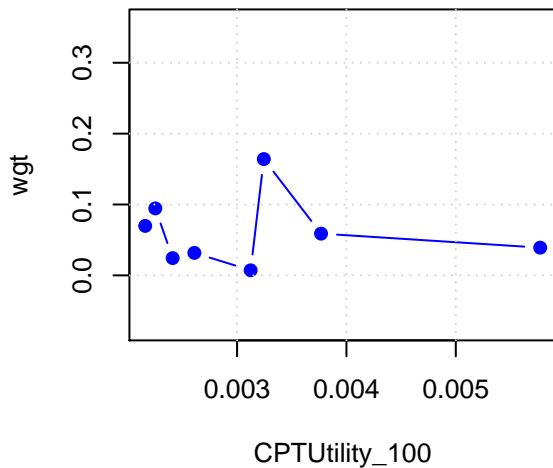
uslGCredit



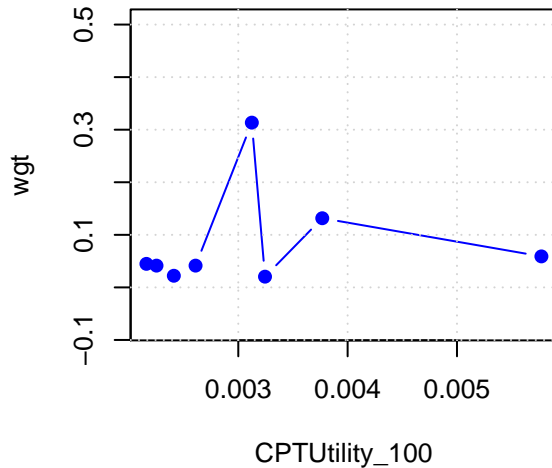
usHYCredit



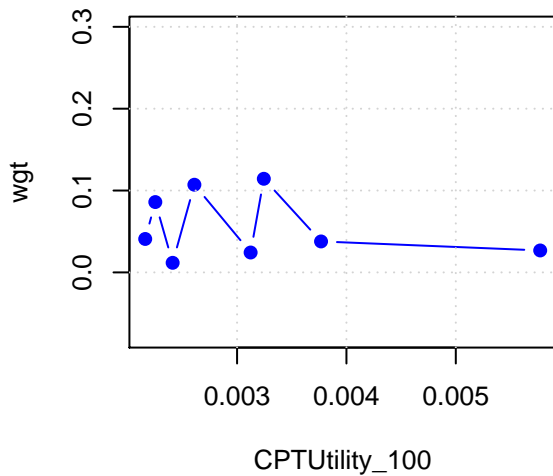
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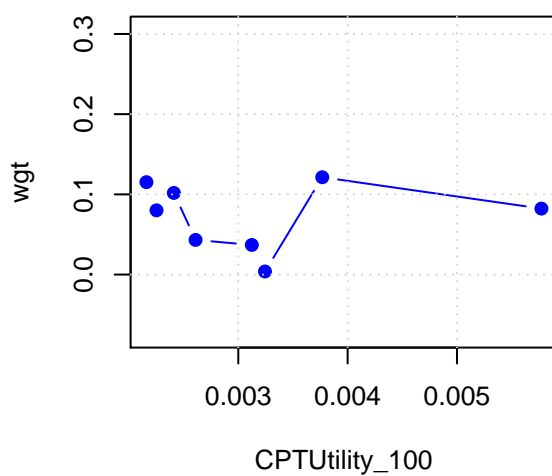
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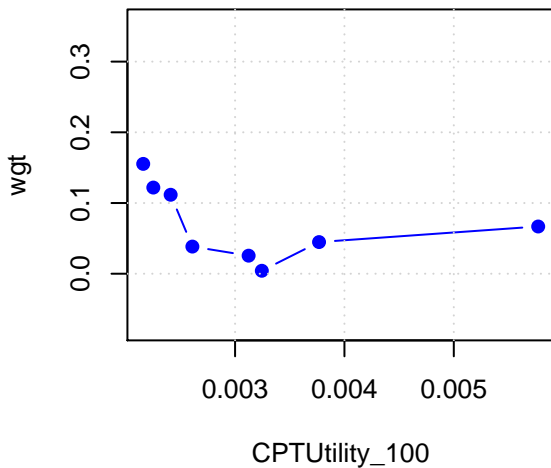
intlBond



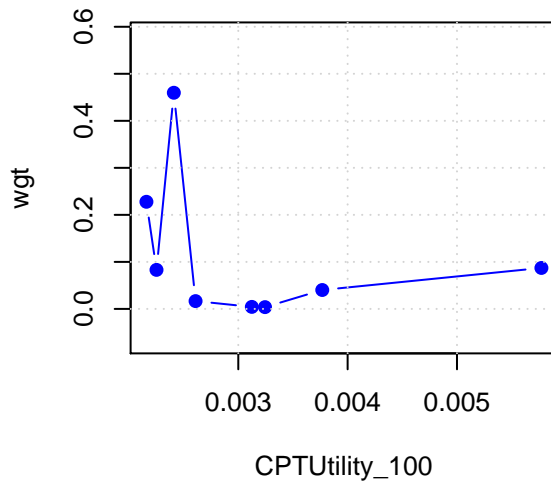
spx



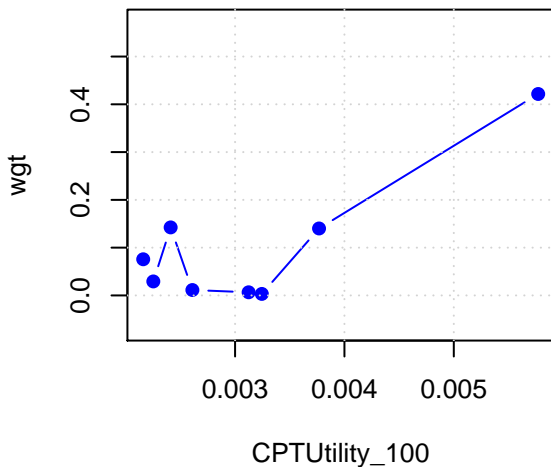
intLEq



emStock

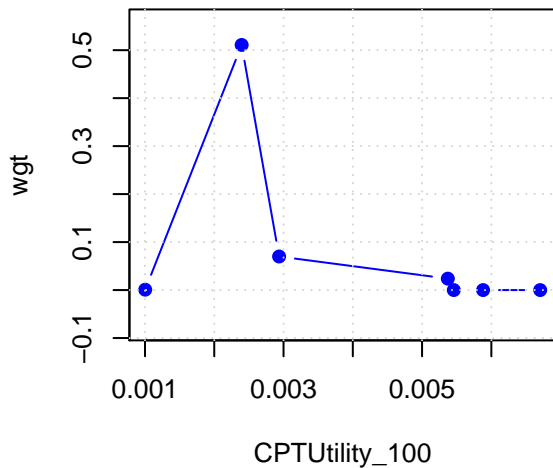


reit

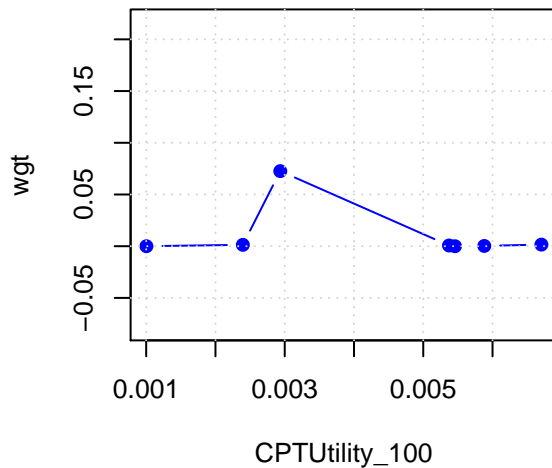


cumRet_sigma_skew_maxDD
dbScan
8

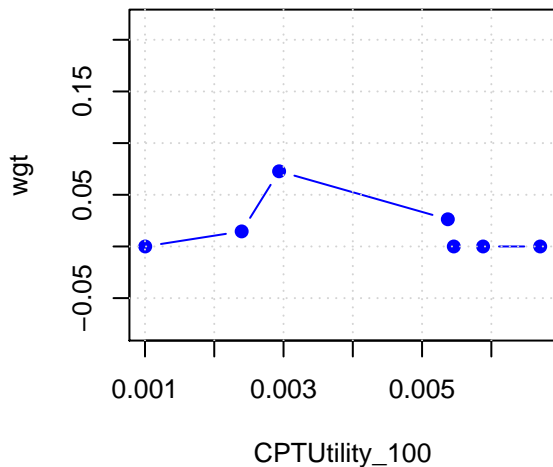
ust3m



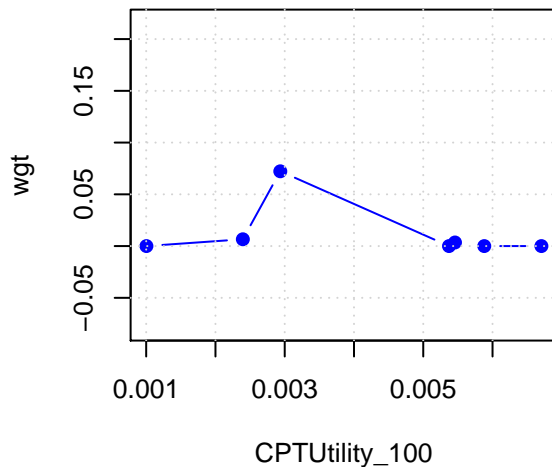
ust10



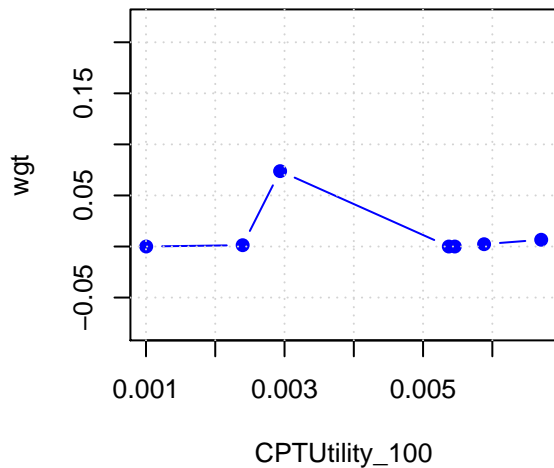
tips



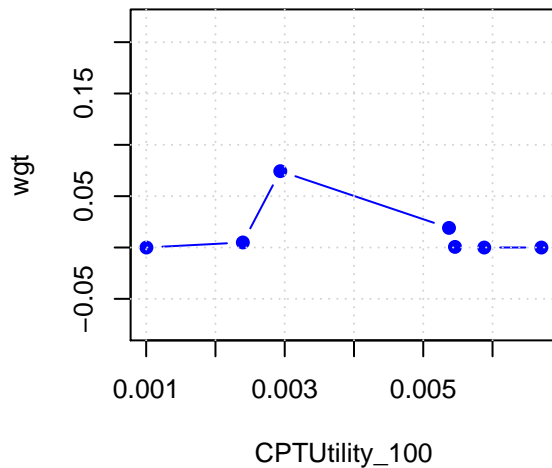
mbs



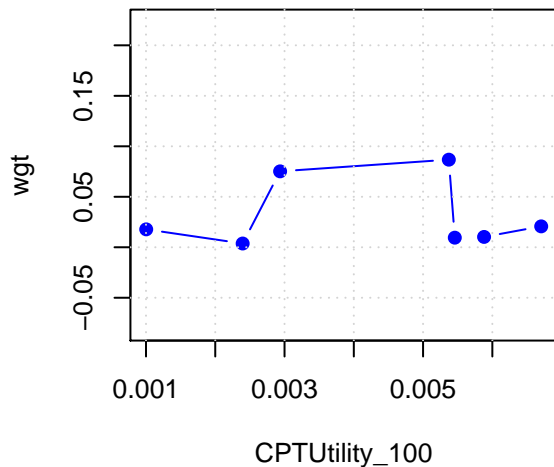
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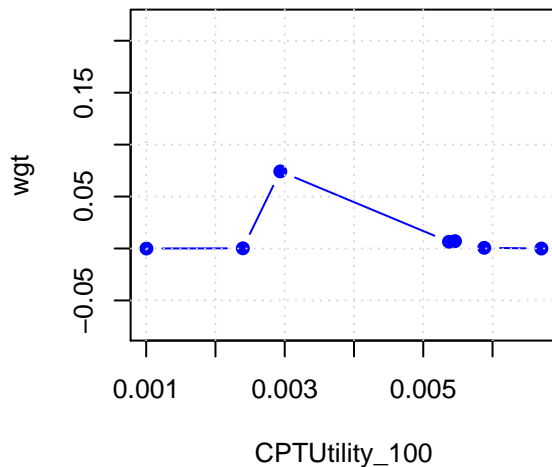
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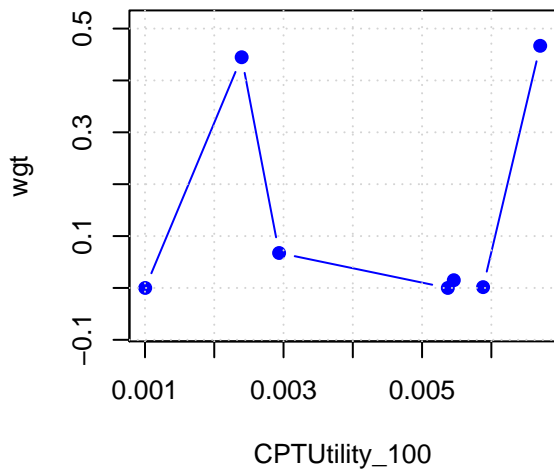
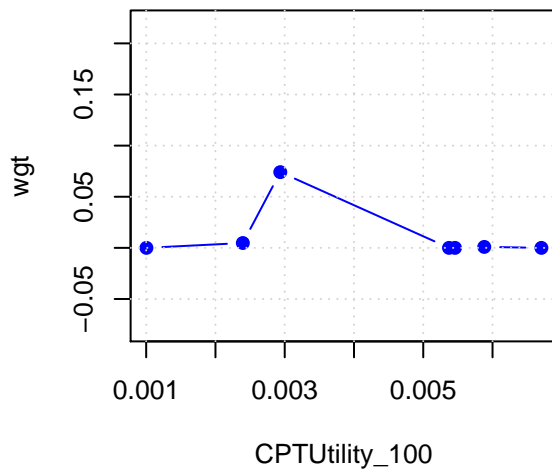
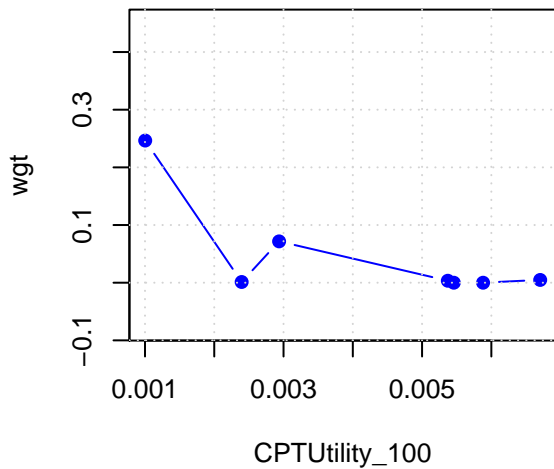
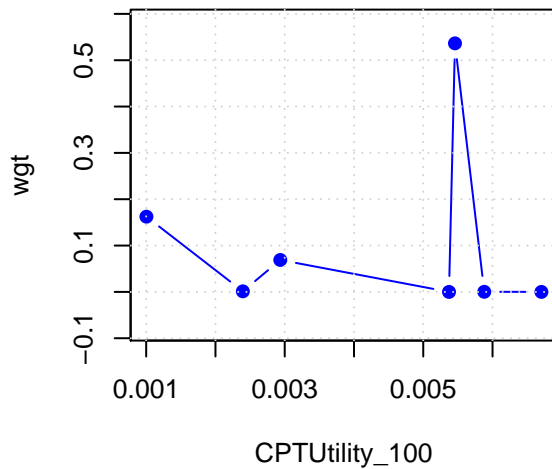


usHYCredit

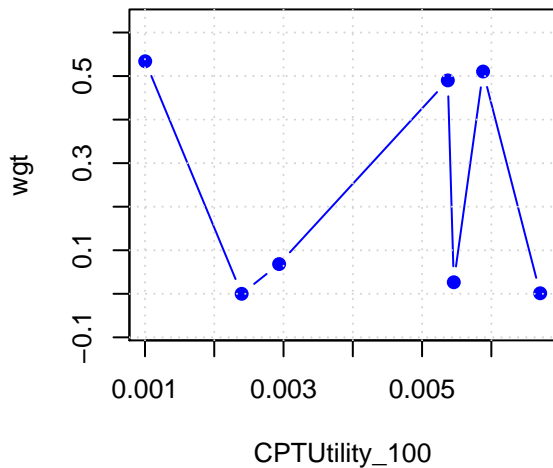


cmbs

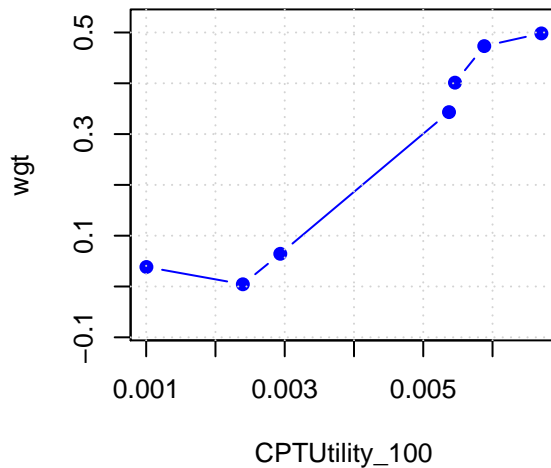


em**intlBond****spx****intlEq**

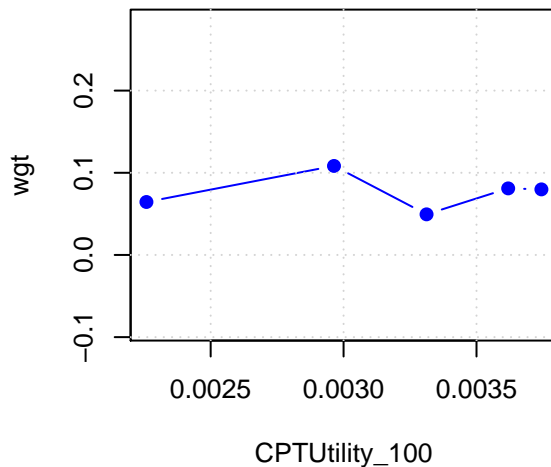
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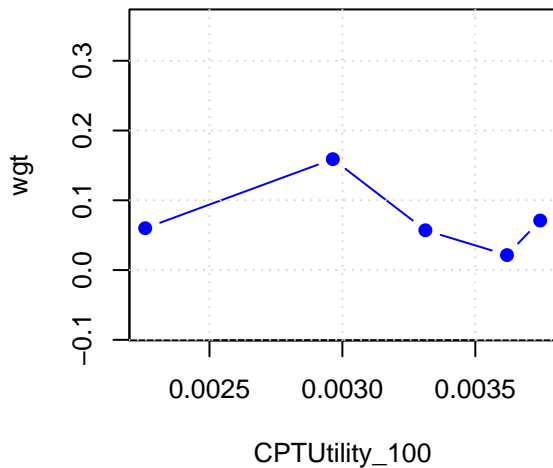
reit



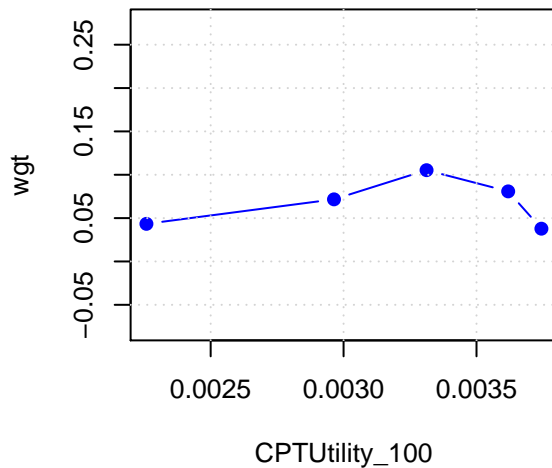
ir_skew_kurt
kMeans
5



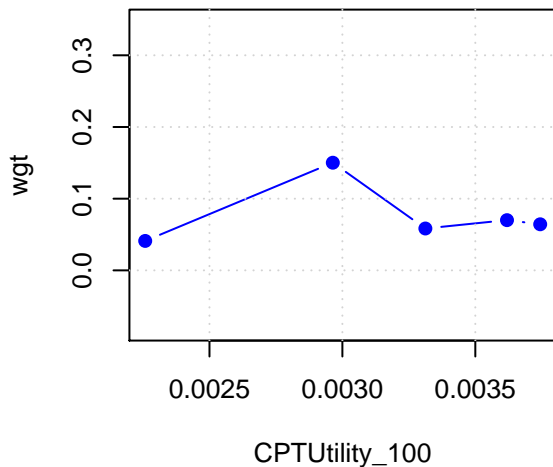
ust10



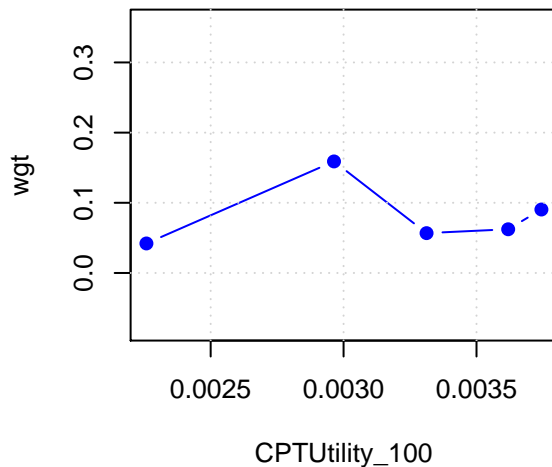
tips



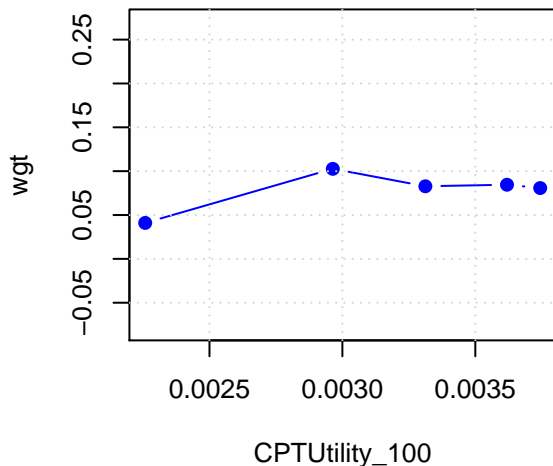
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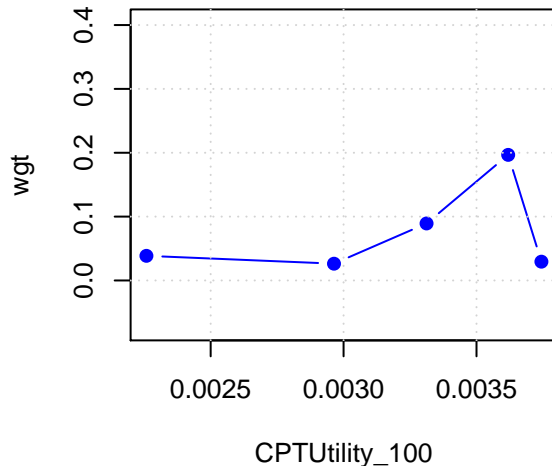
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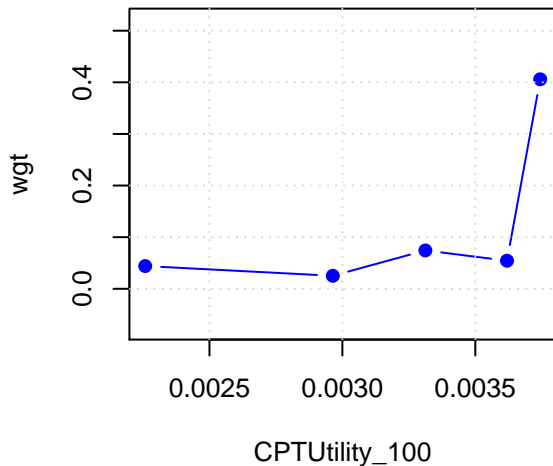
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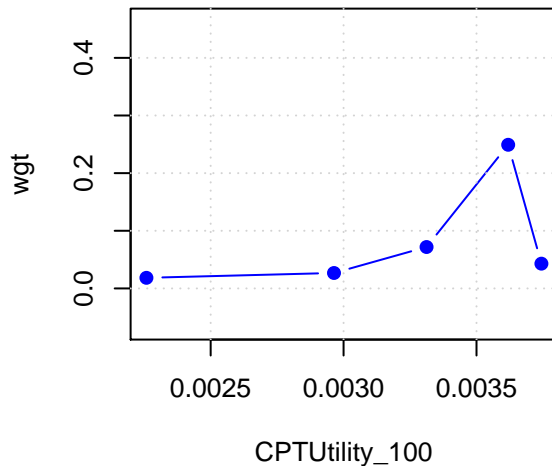
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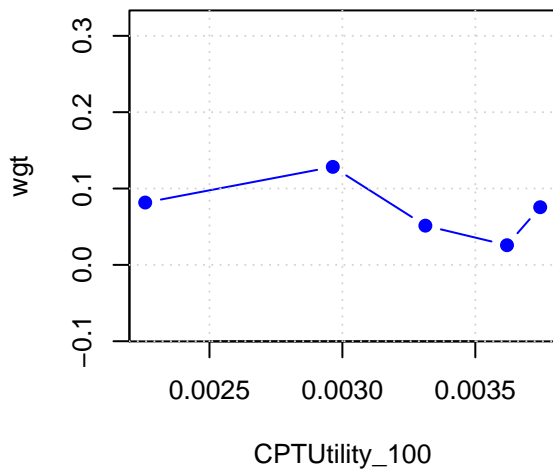
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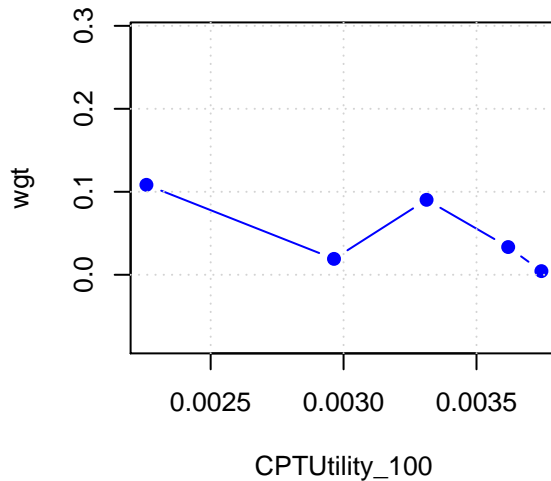
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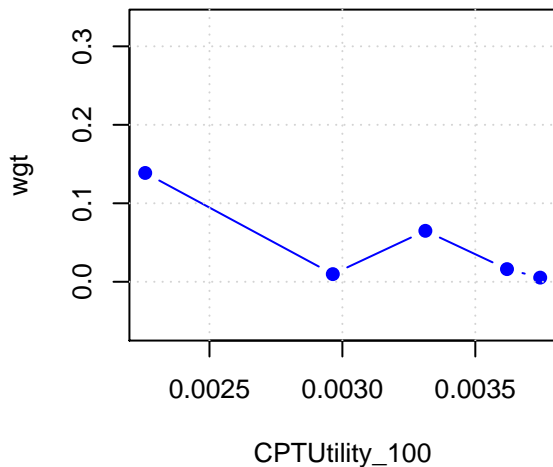
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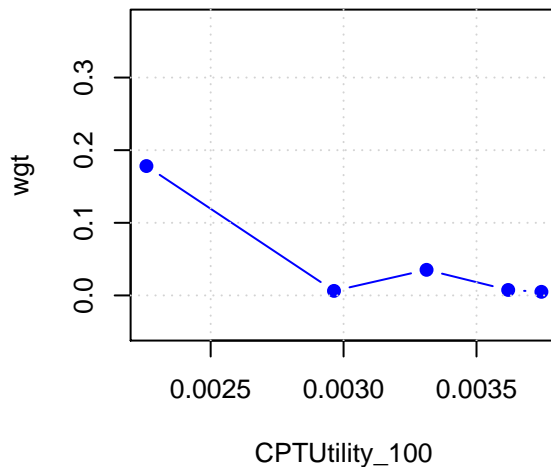
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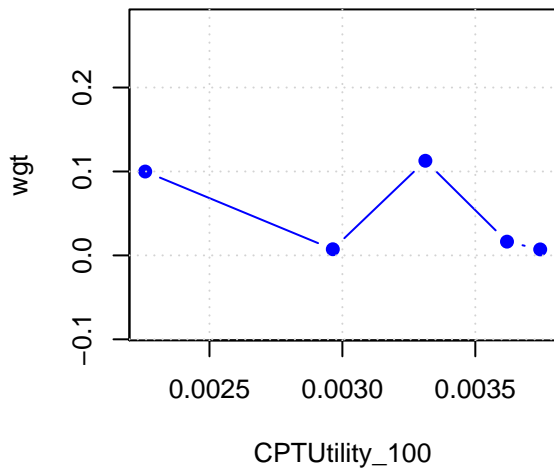
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emStock

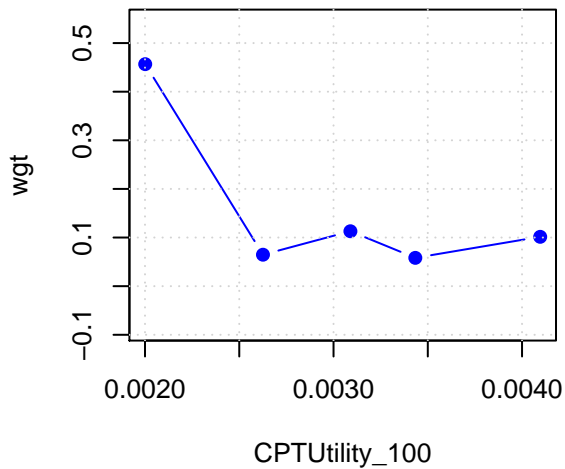


reit

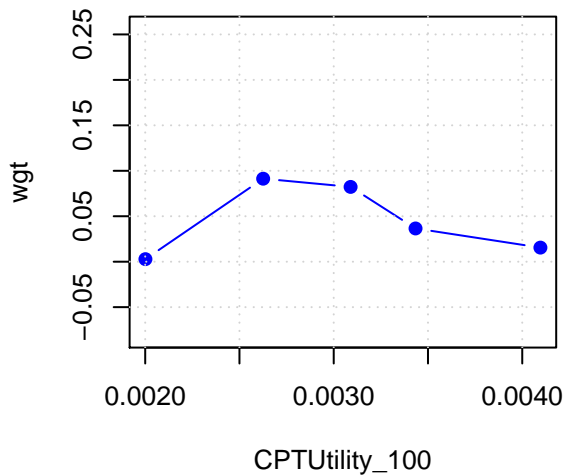


ir_skew_kurt
hierarchical
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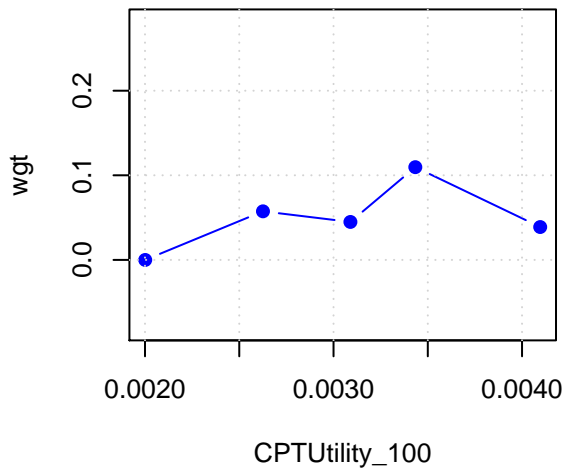
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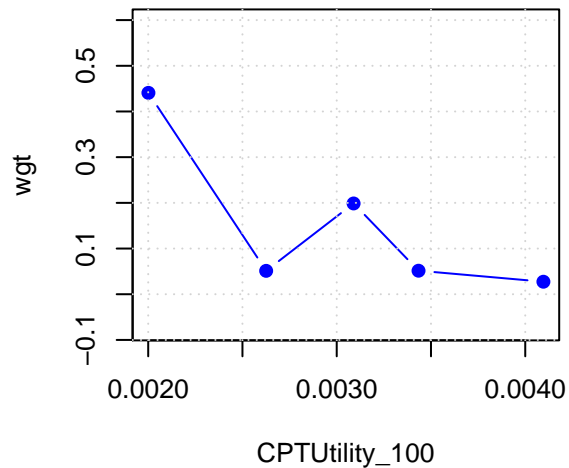
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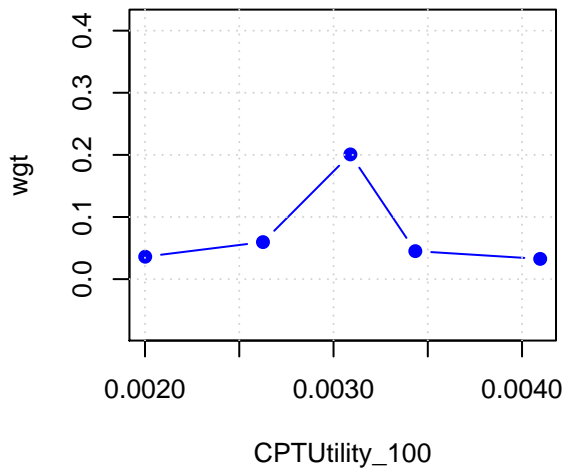
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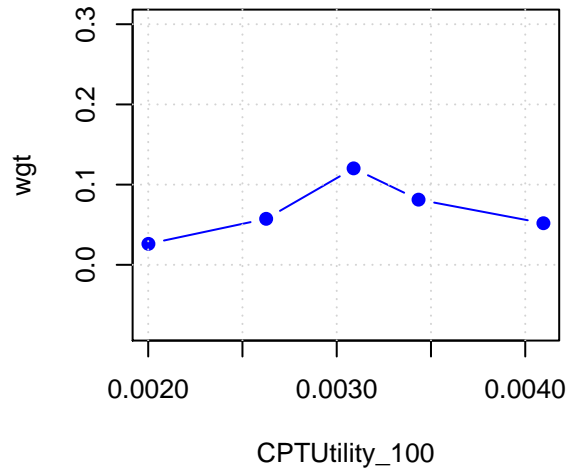
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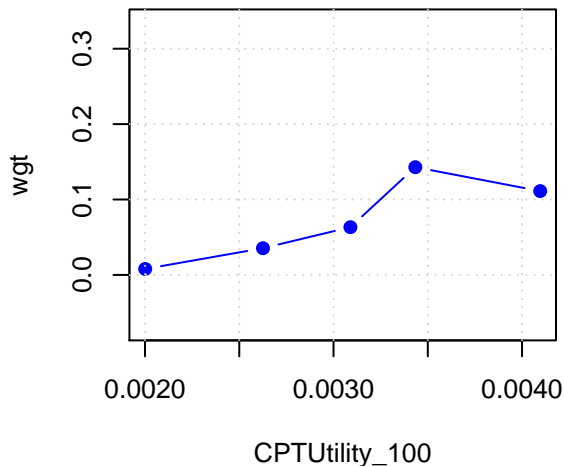
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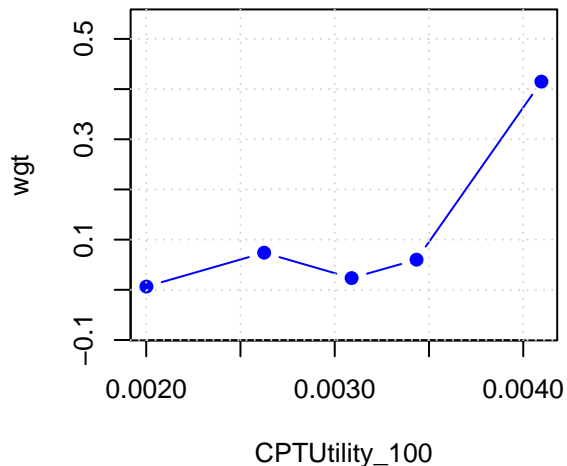
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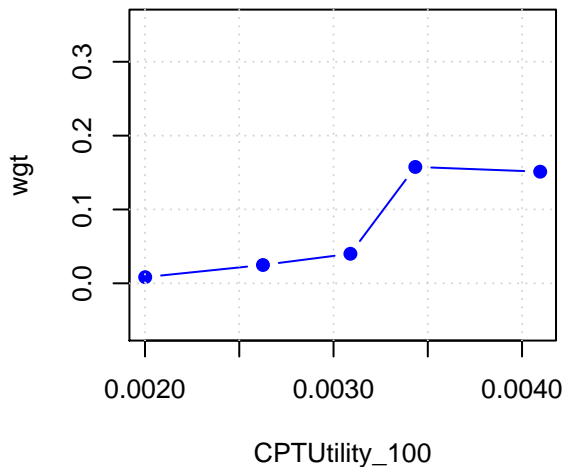
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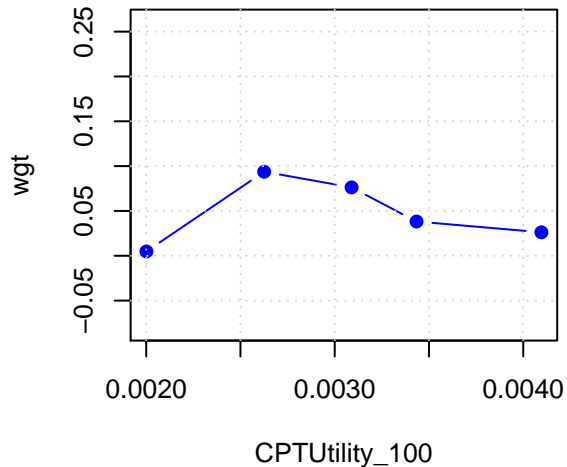
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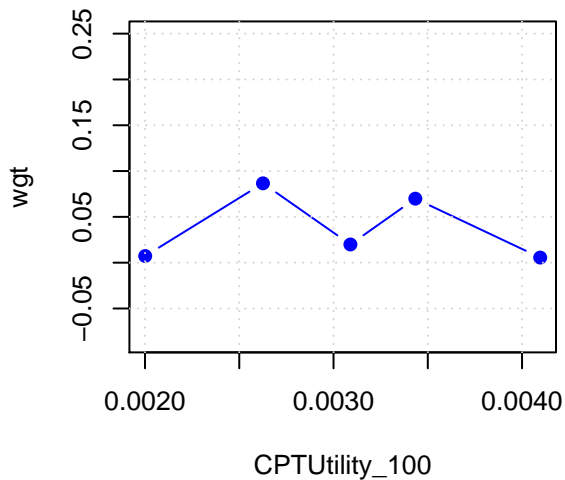
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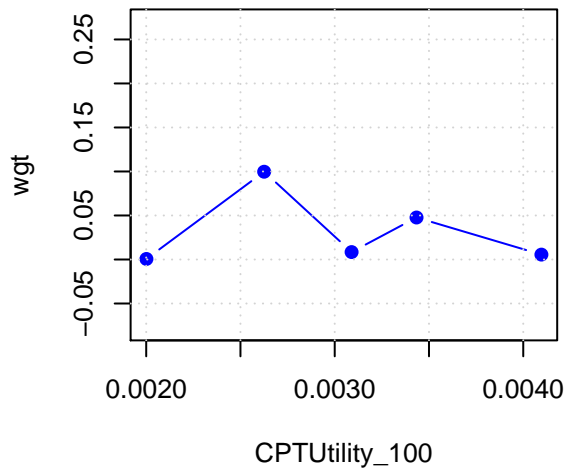
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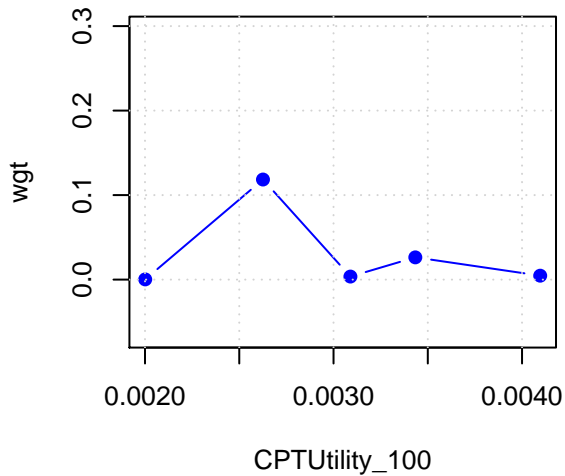
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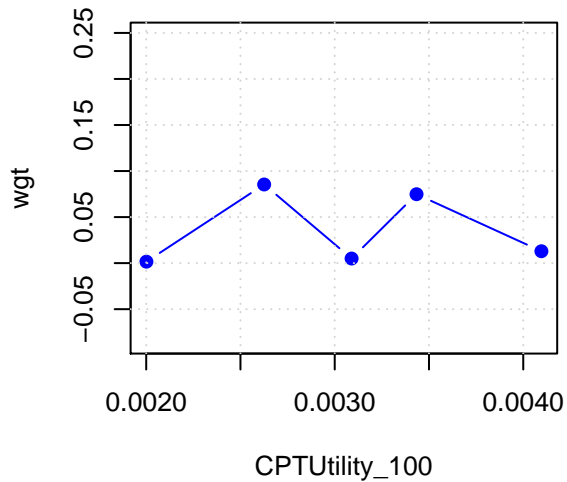
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emStock

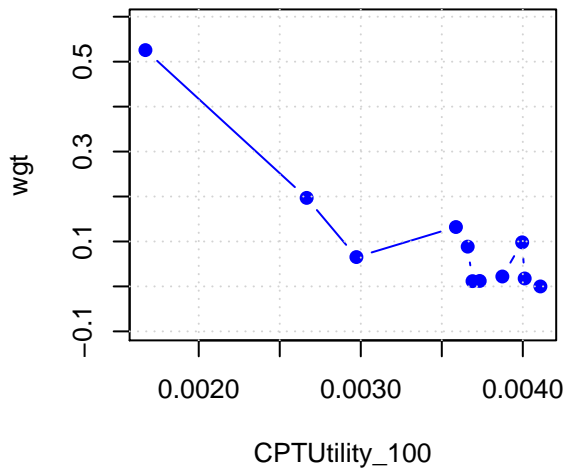


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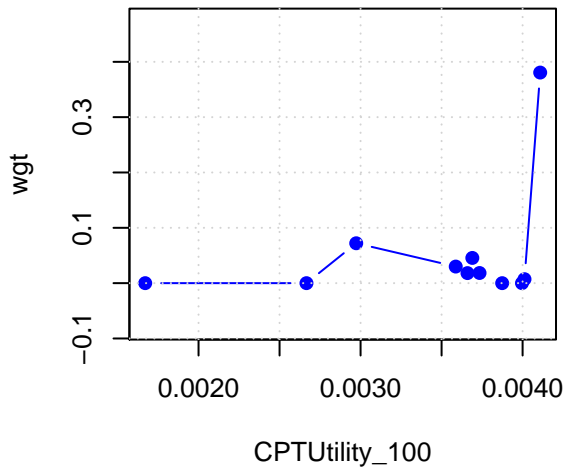


ir_skew_kurt
dbScan
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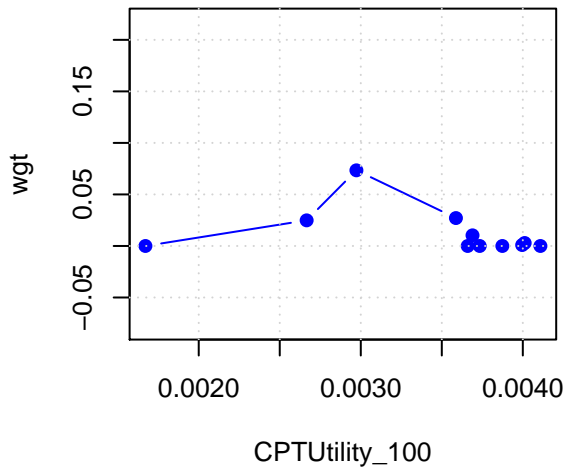
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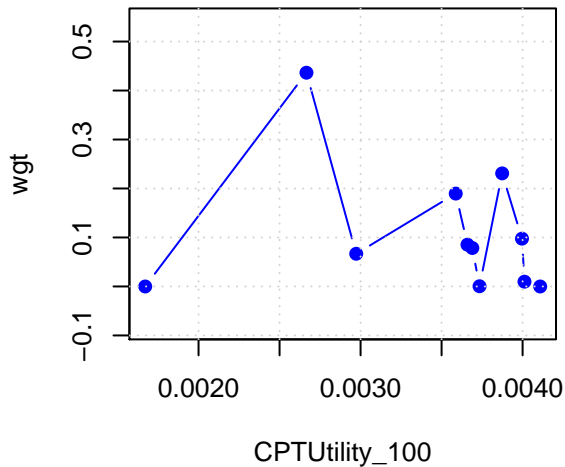
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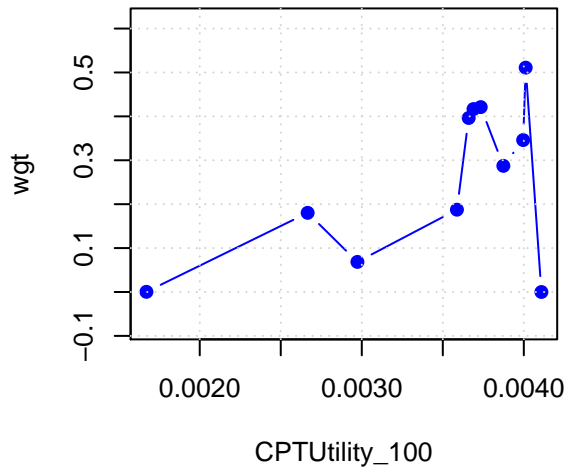
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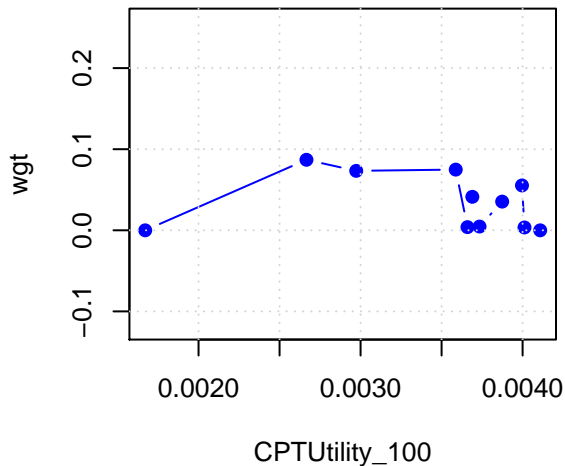
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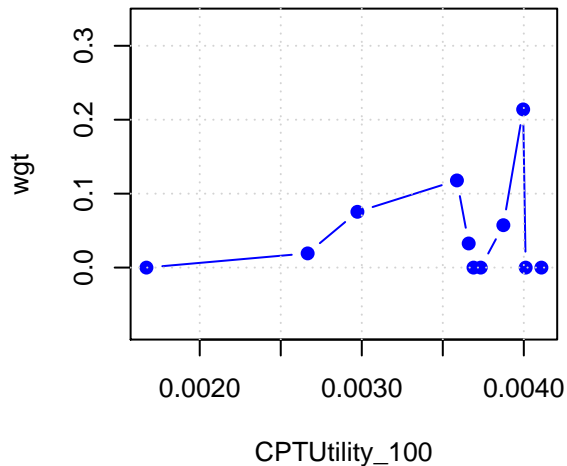
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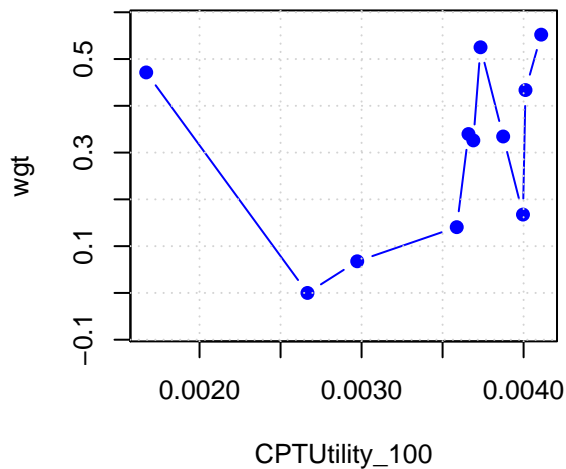
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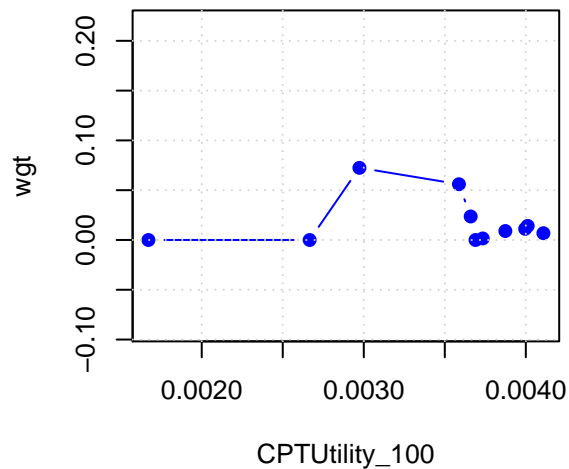
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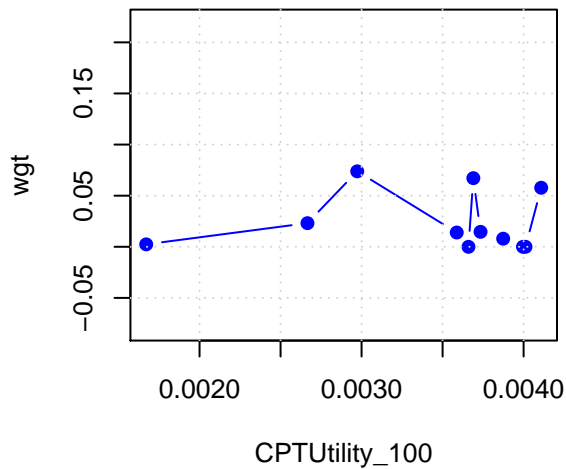
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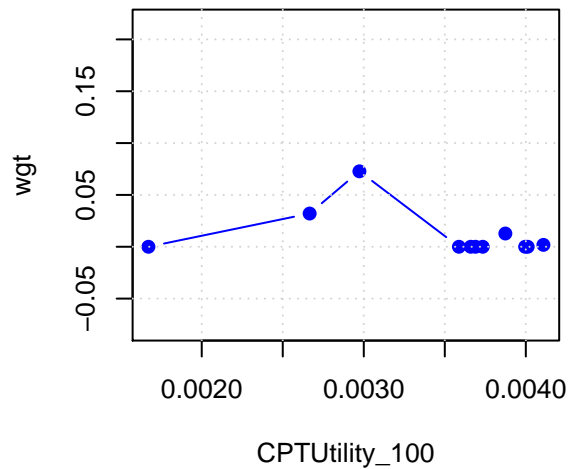
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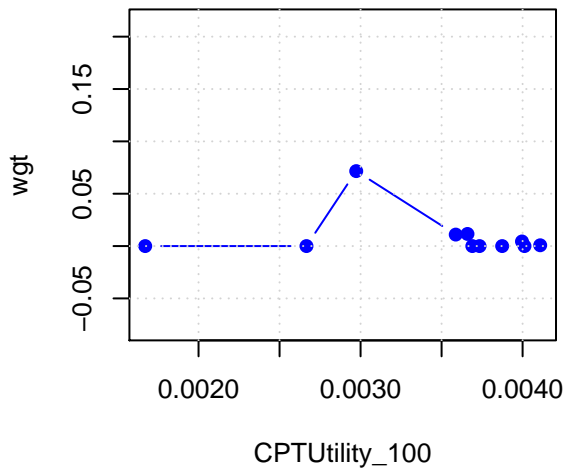
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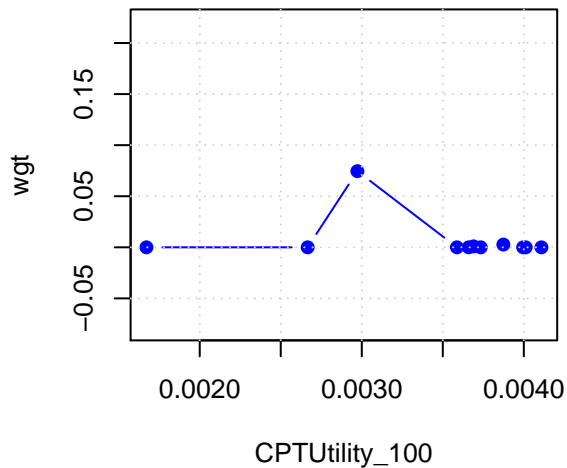
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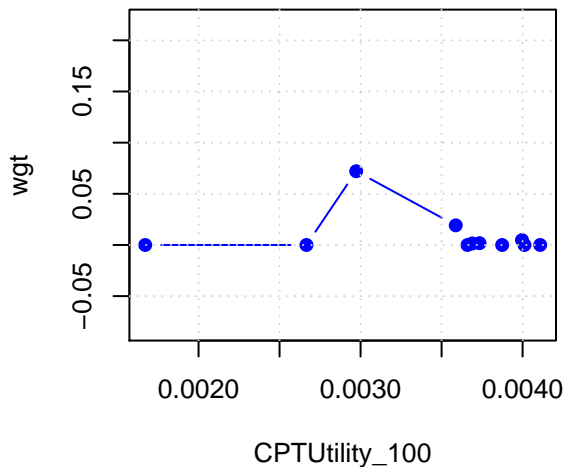
intlEq



emStock

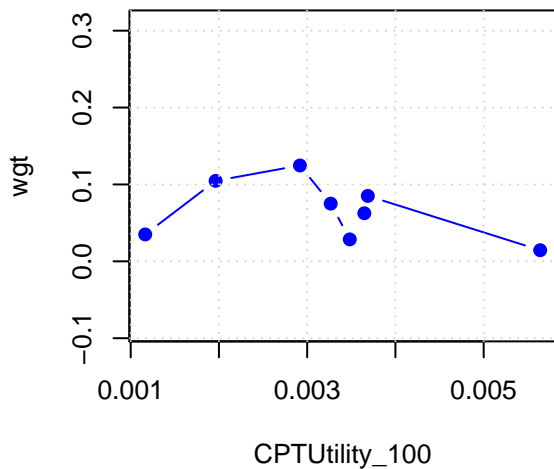


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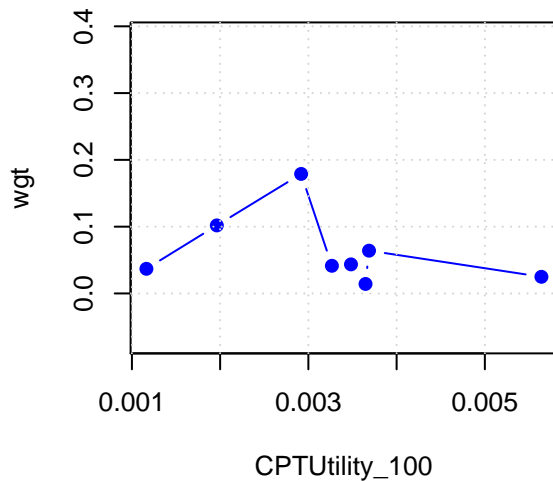


cumRet_sigma_skew_kurt
kMeans
8

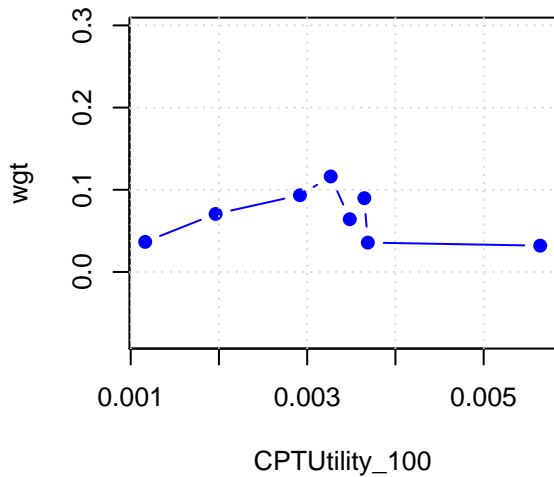
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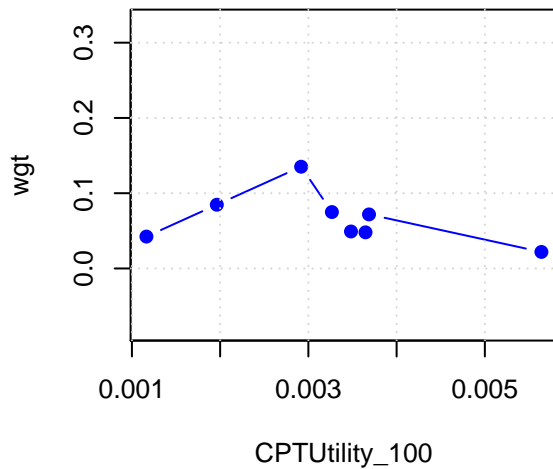
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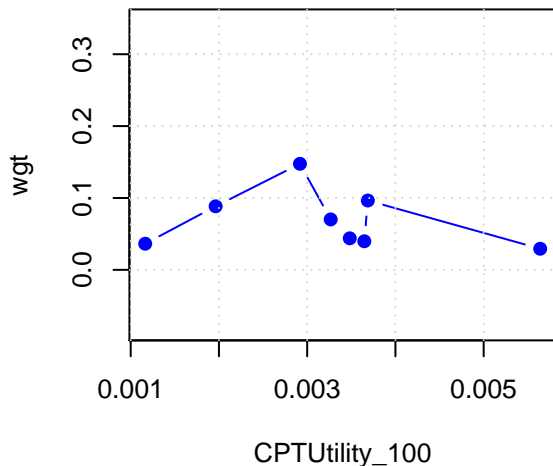
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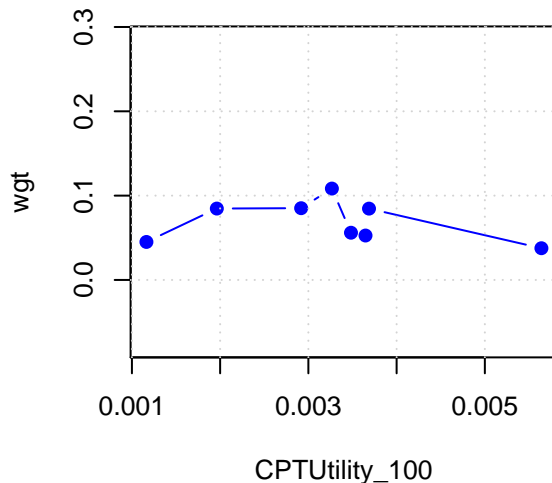
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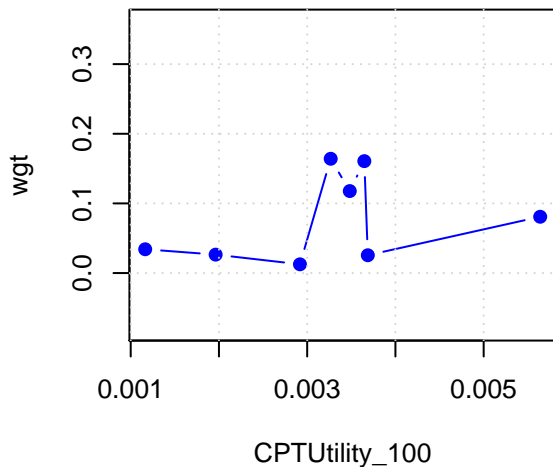
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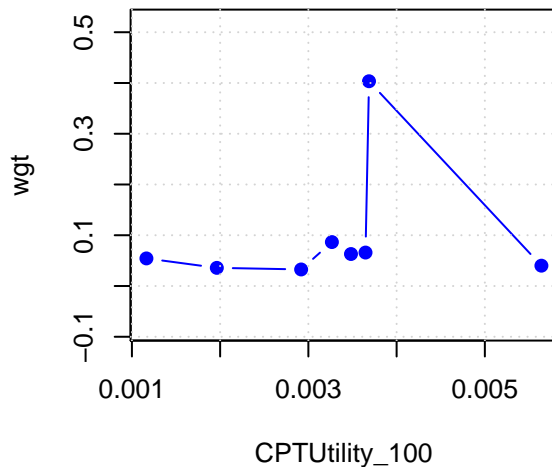
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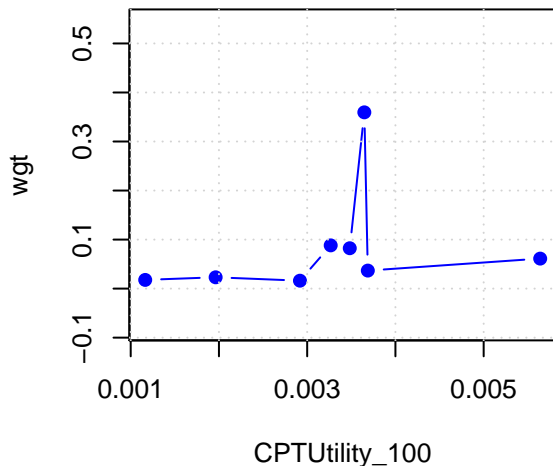
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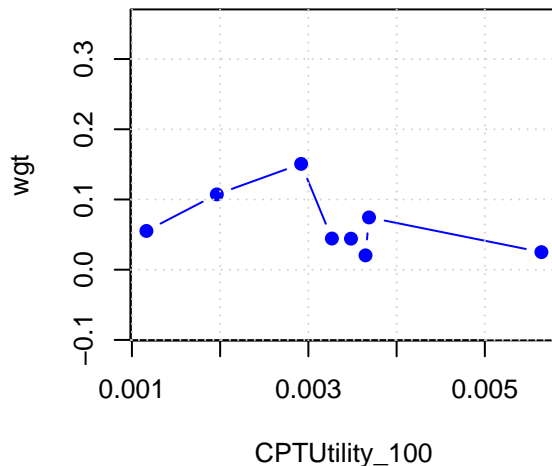
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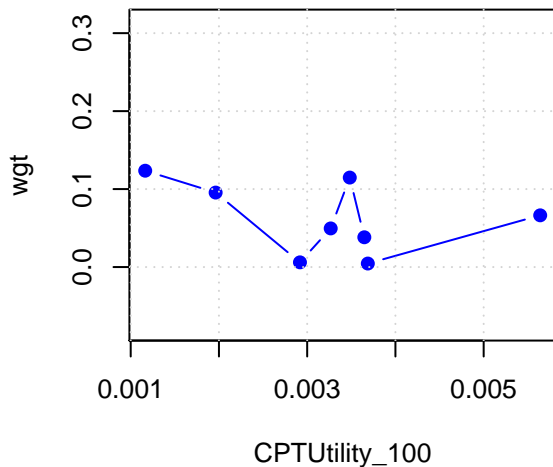
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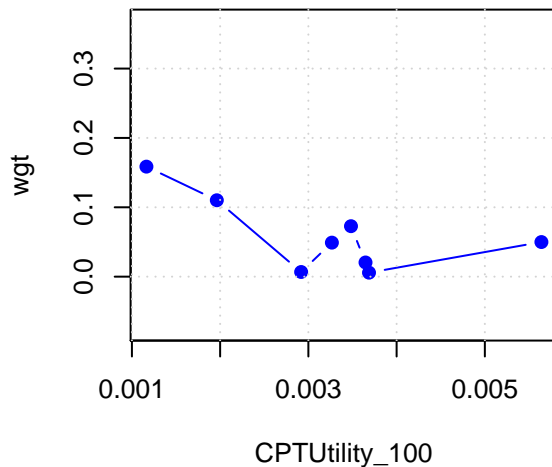
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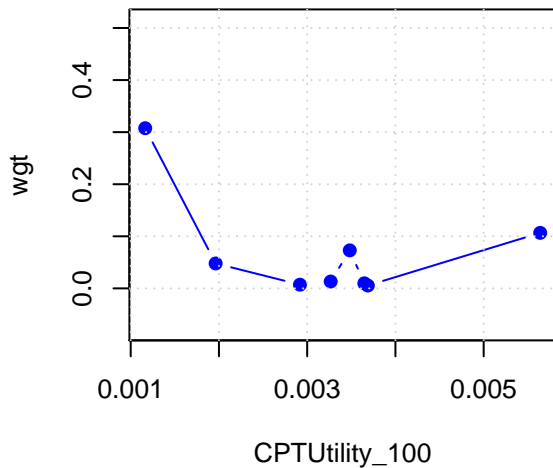
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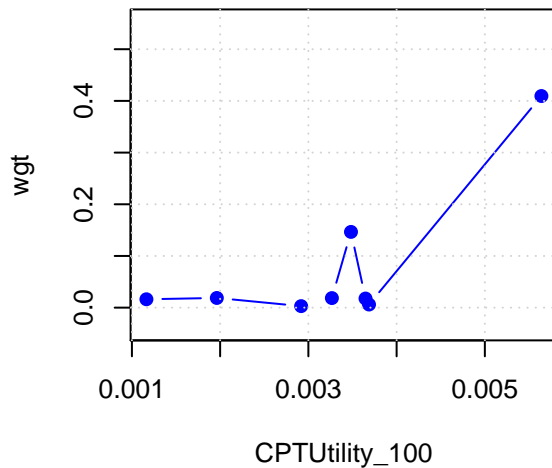
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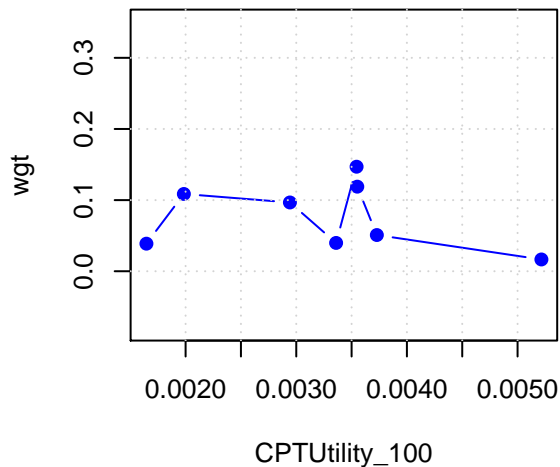
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reit

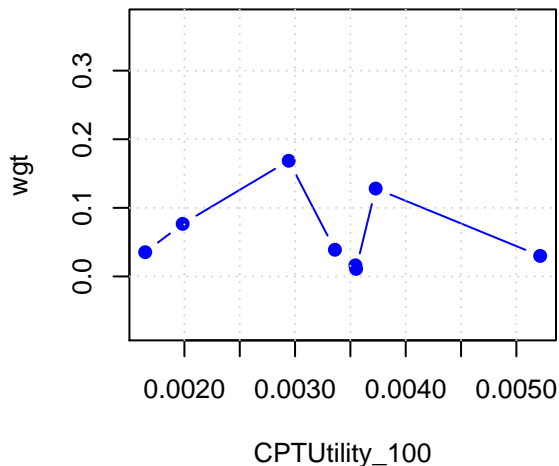


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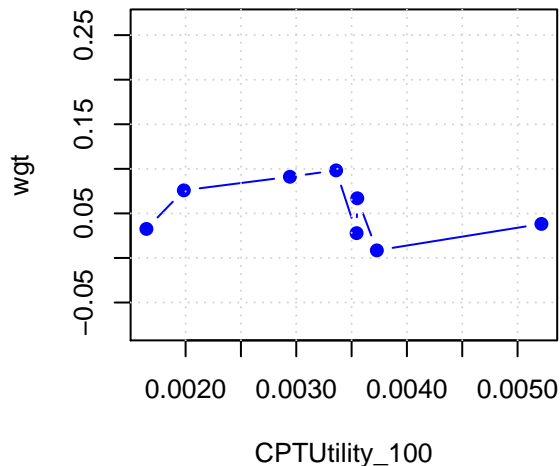


cumRet_sigma_skew_kurt
hierarchical
8

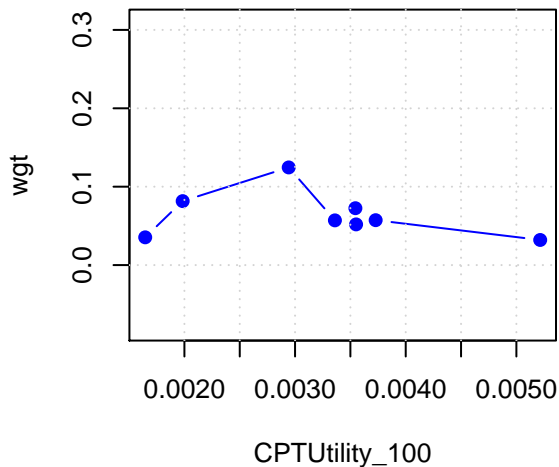
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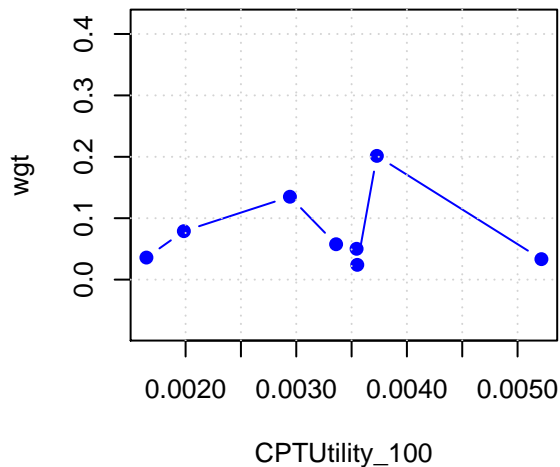
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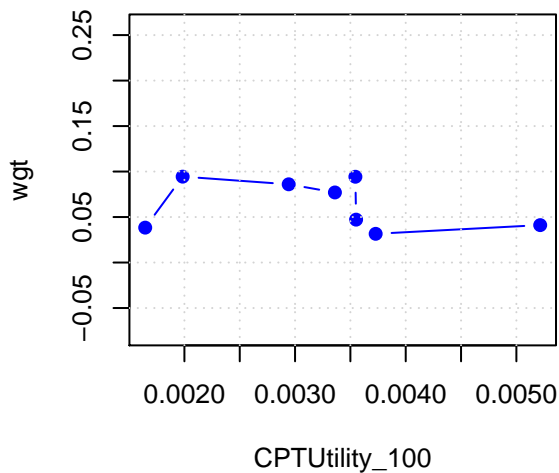
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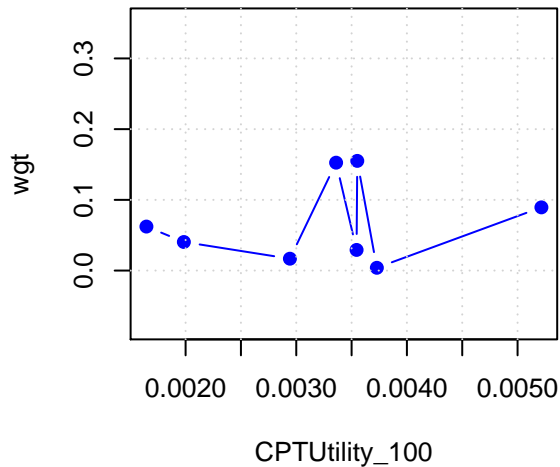
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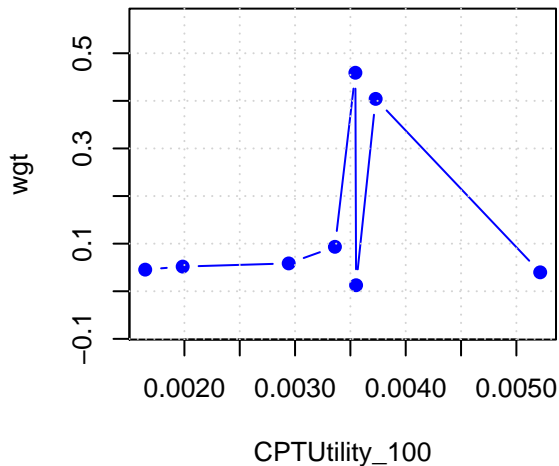
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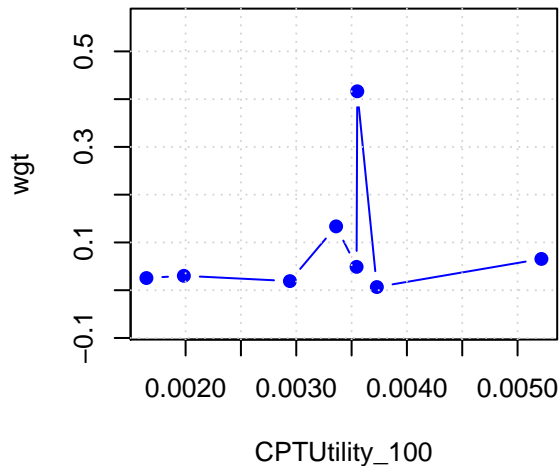
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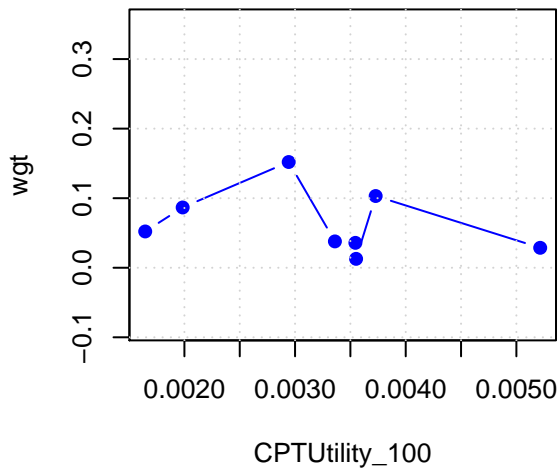
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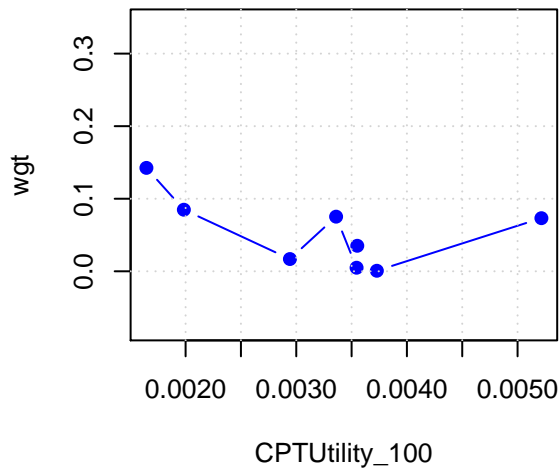
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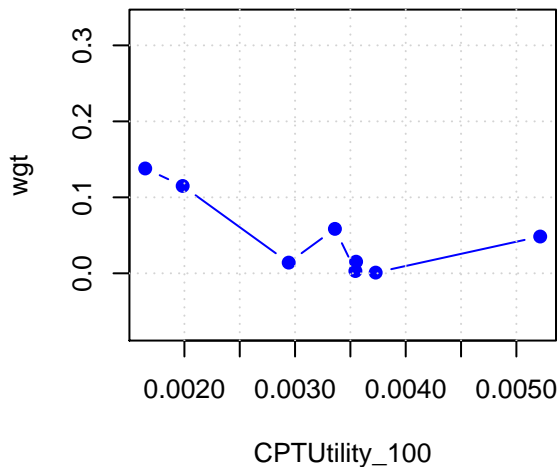
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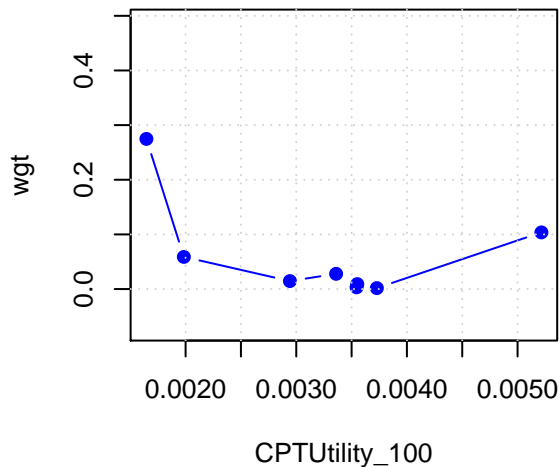
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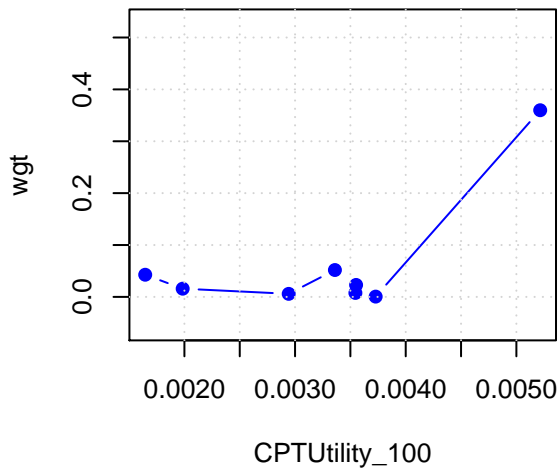
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emStock

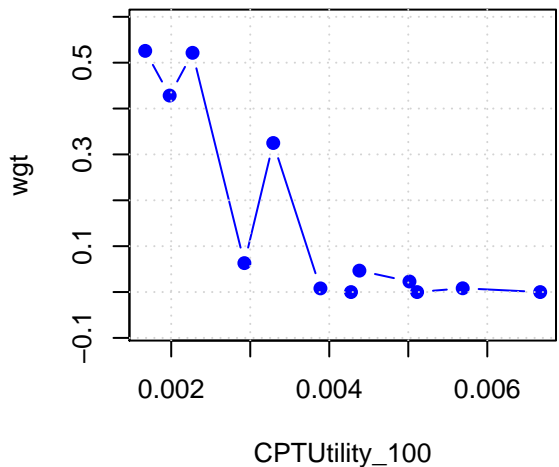


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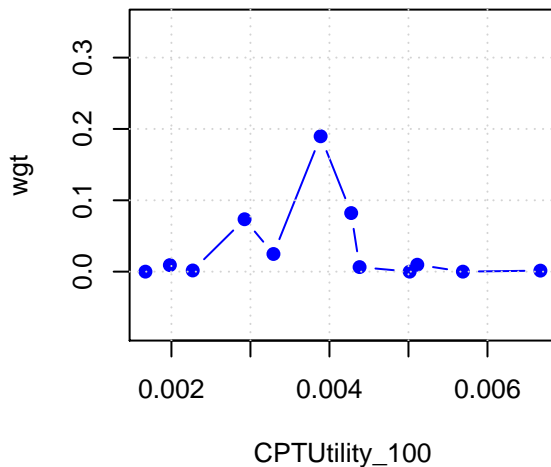


cumRet_sigma_skew_kurt
dbScan
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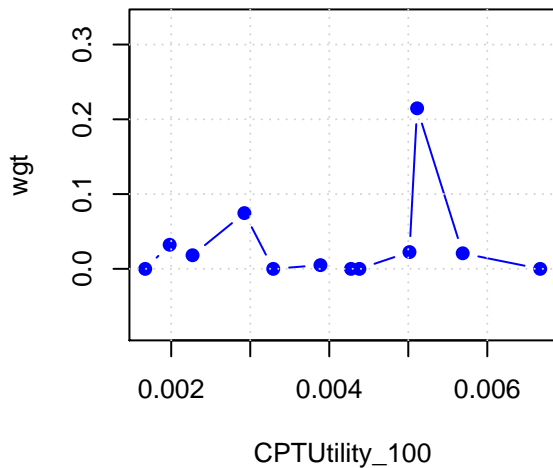
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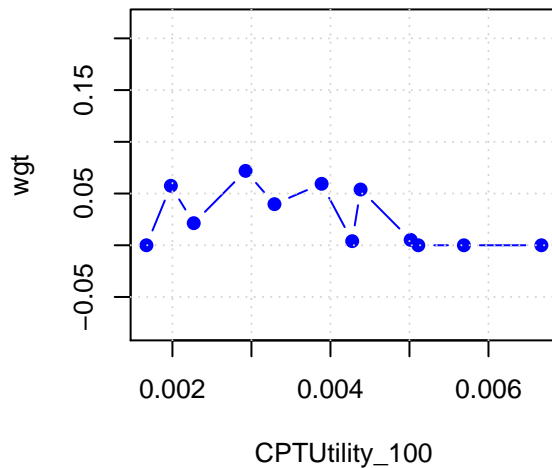
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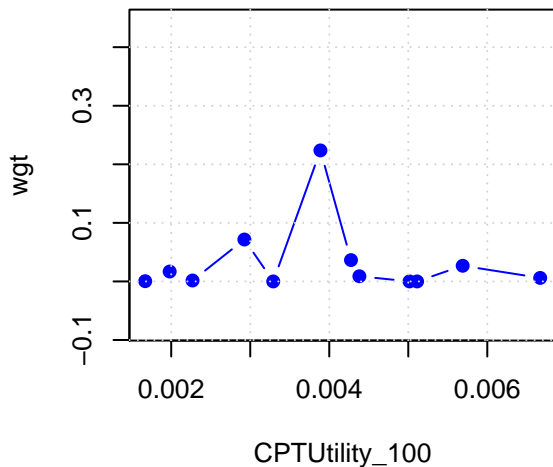
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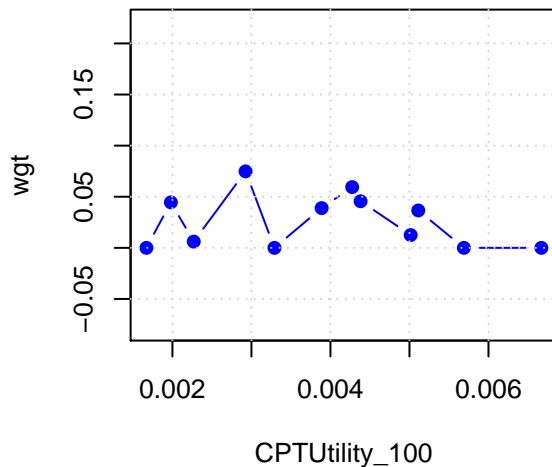
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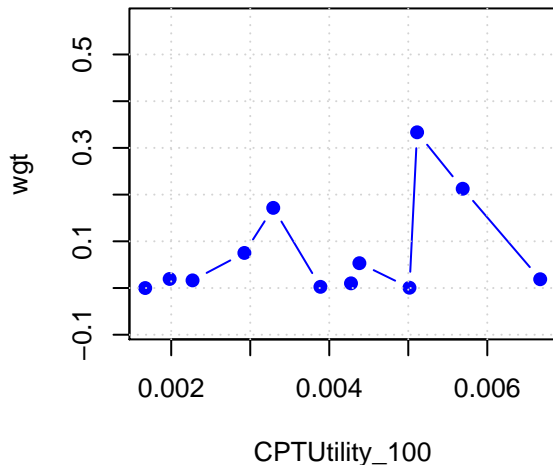
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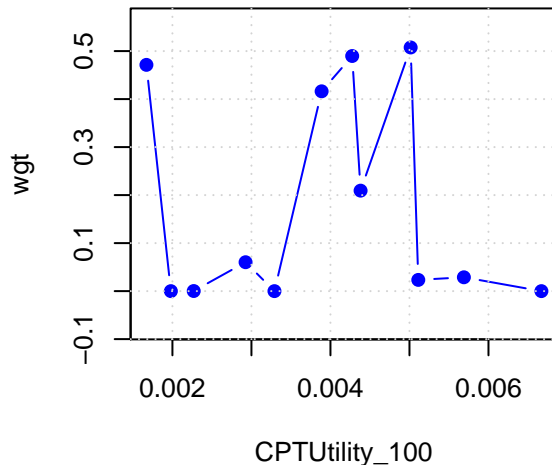
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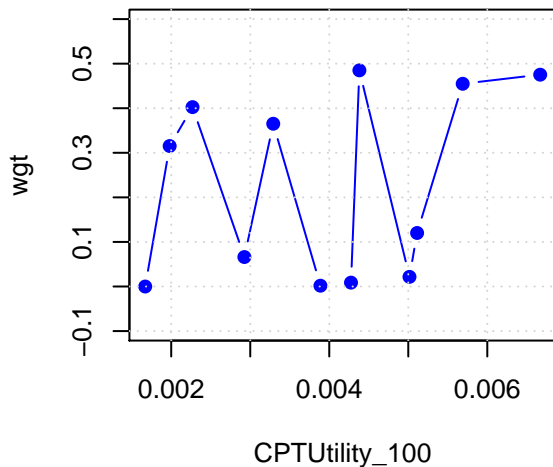
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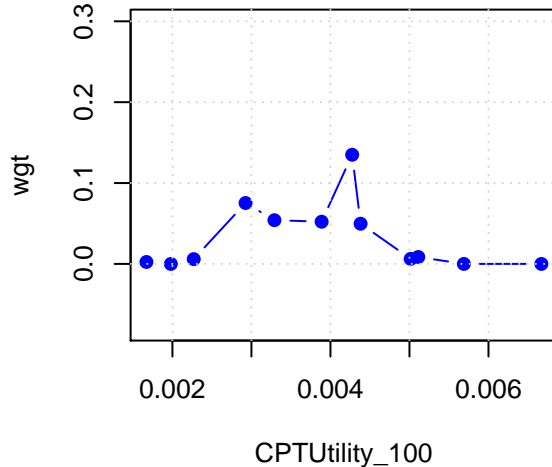
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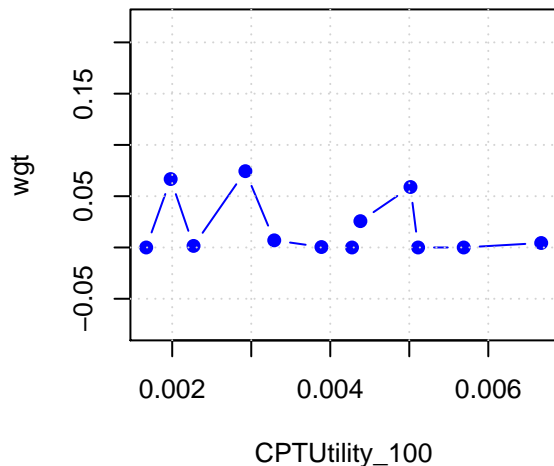
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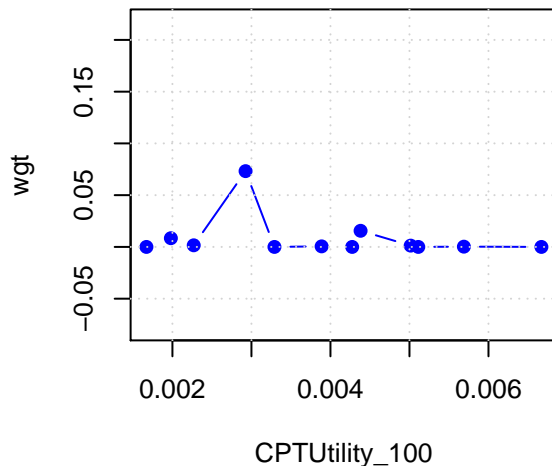
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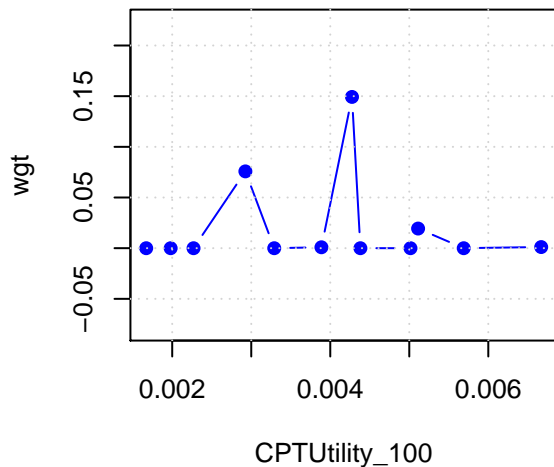
spx



intlEq



emStock



reit

