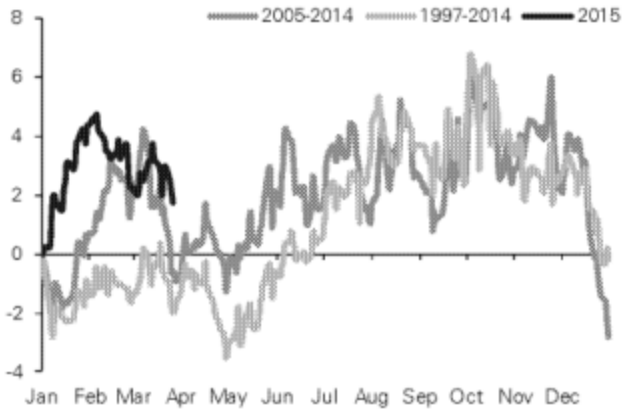
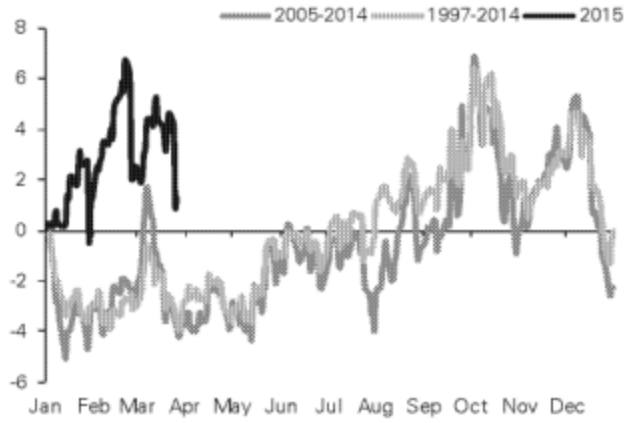
5Y swap spread seasonals (Change since Jan-1)



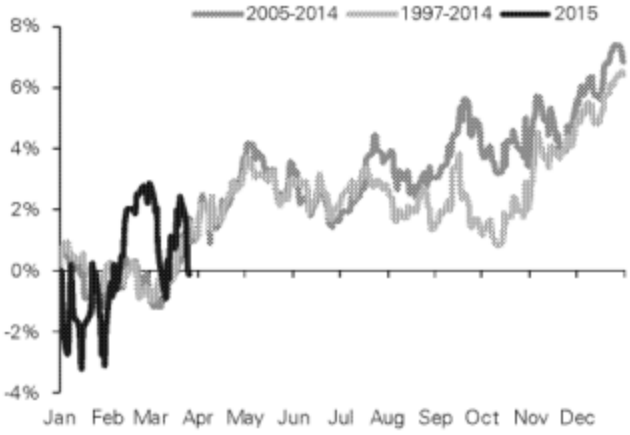
Source: Deutsche Bank

2Y swap spread seasonals (Change since Jan-1)



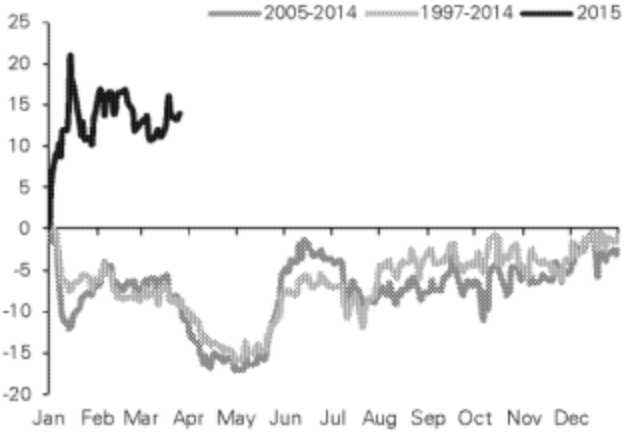
Source: Deutsche Bank

S&P Index seasonals (Change since Dec-31)



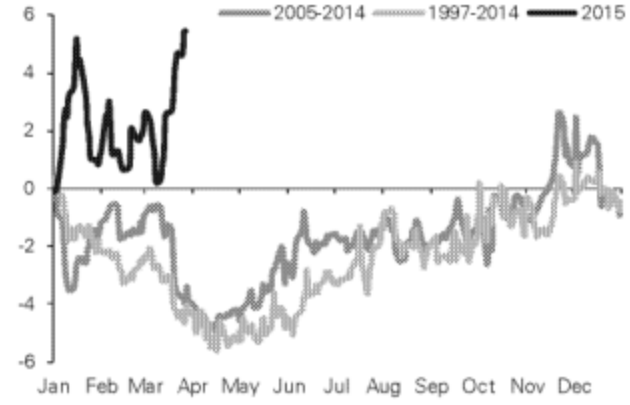
Source: Deutsche Bank

3M10Y Implied vol seasonals (Change since Dec-31)



Source: Deutsche Bank

5Y10Y Implied vol seasonals (Change since Dec-31)



Source: Deutsche Bank

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