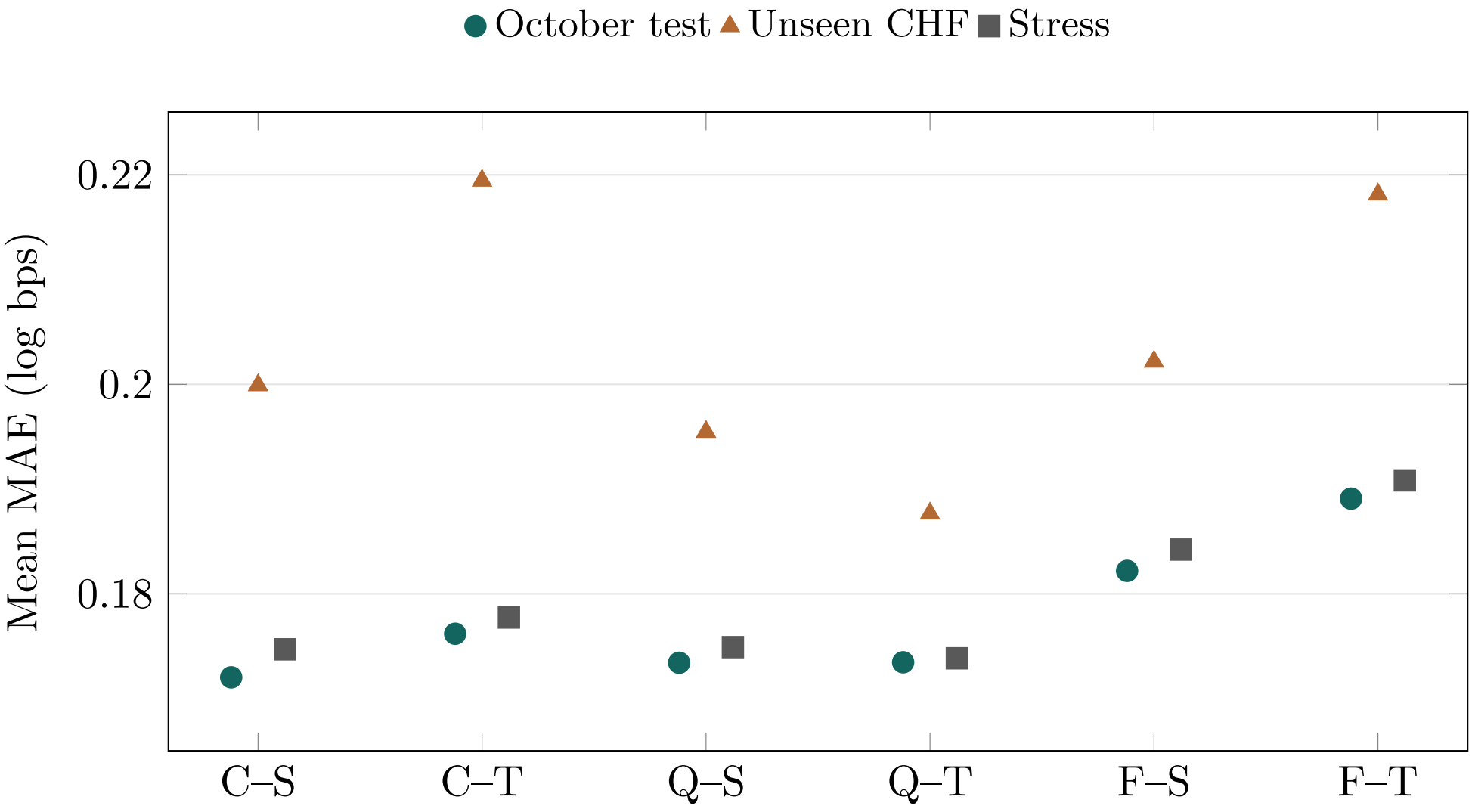

October test
Unseen CHF
Stress
Mean MAE (log bps)
0.22
0.2
0.18
C–S
C–T
Q–S
Q–T
F–S
F–T