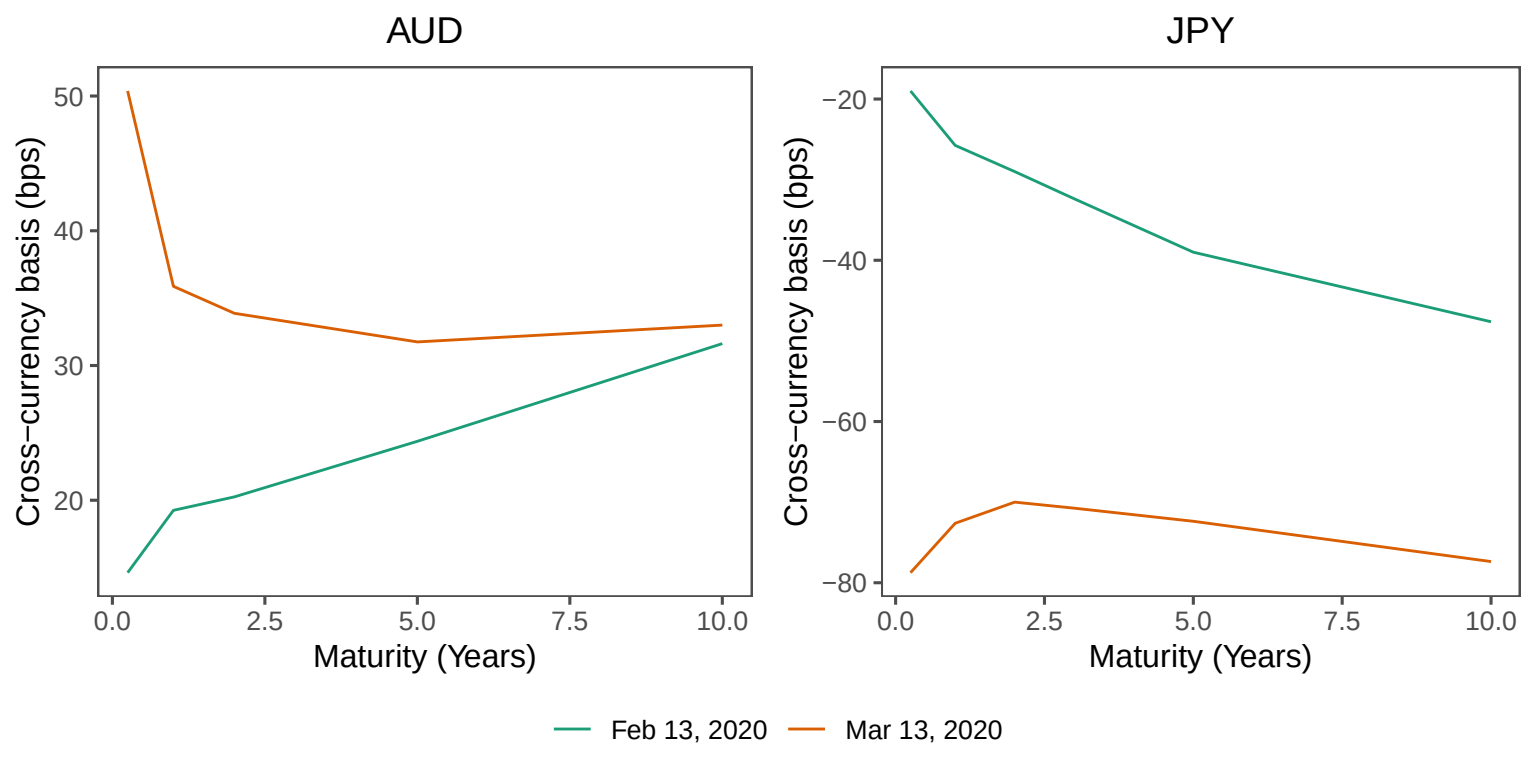
AUD
JPY
Cross−currency basis (bps)
50
40
30
20
−20
−40
−60
−80
0.0
2.5
5.0
7.5
10.0
Maturity (Years)
Feb 13, 2020
Mar 13, 2020