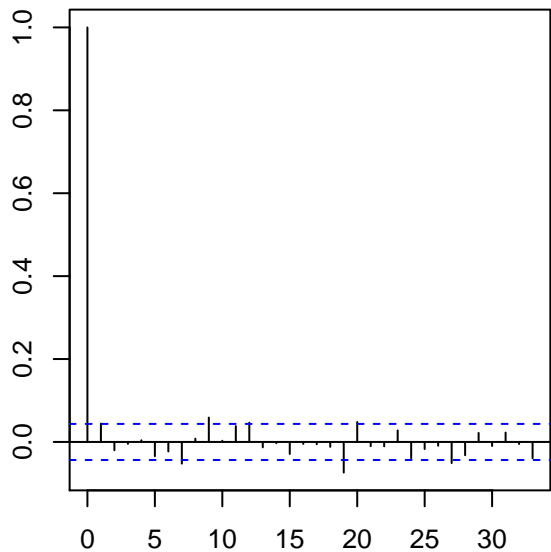
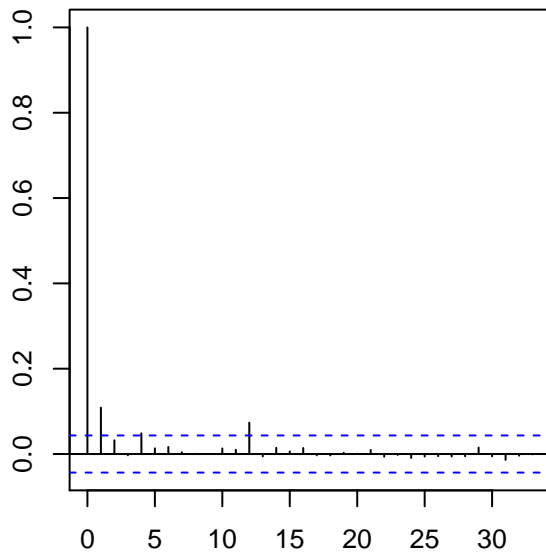


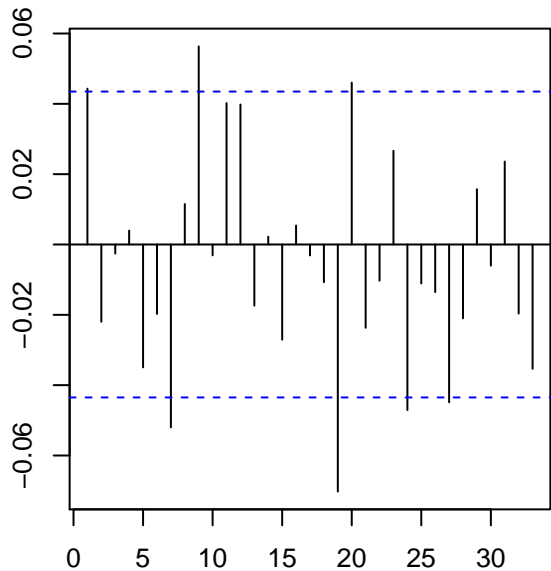
**ACF of residuals of CHF.ON.Libor**



**ACF of squared residuals of CHF.ON.Libor**



**PACF of residuals of CHF.ON.Libor**



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