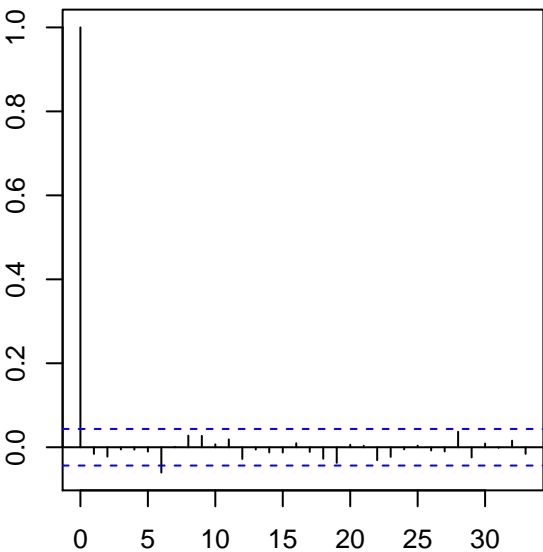
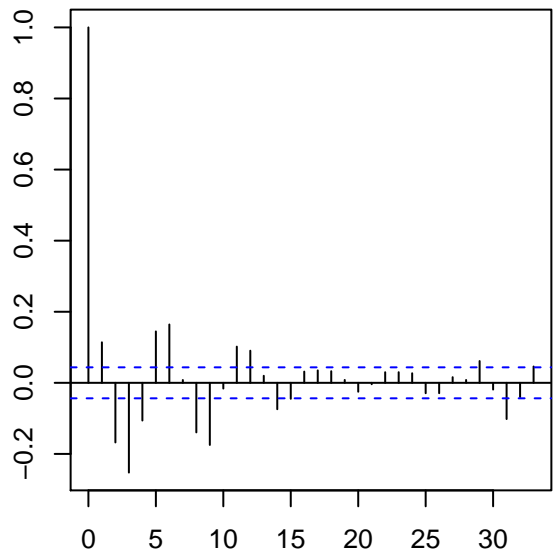


ACF of residuals of Swap.3M.5Y.spread      CF of squared residuals of Swap.3M.5Y.spread



PACF of residuals of Swap.3M.5Y.spread      CF of squared residuals of Swap.3M.5Y.spread

