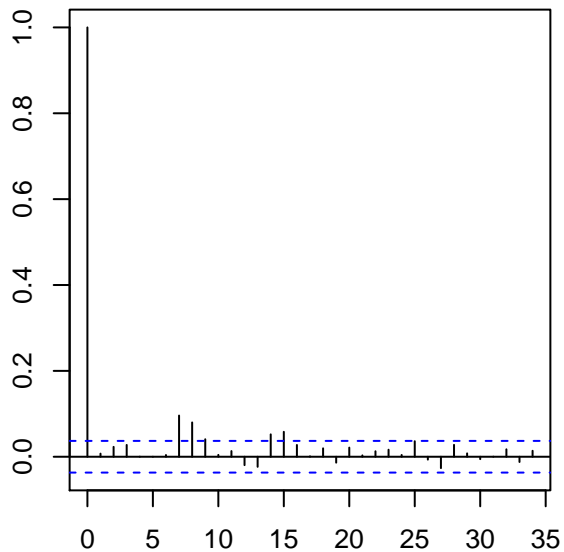
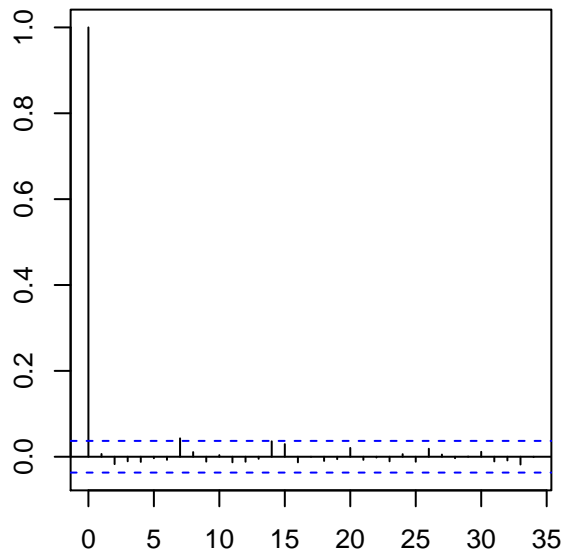


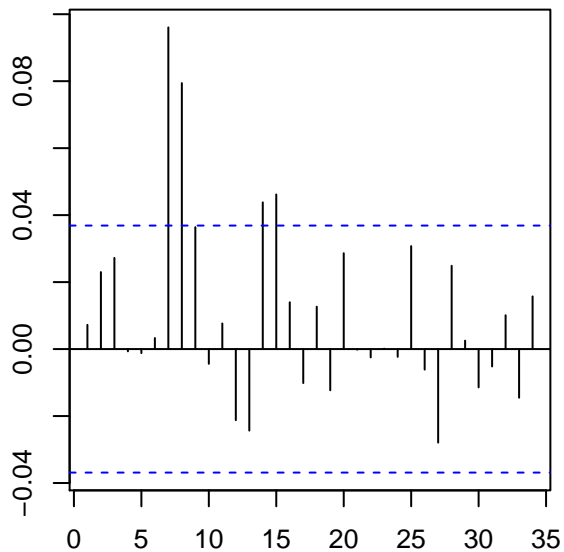
ACF of residuals of Swap.spread



ACF of squared residuals of Swap.spread



PACF of residuals of Swap.spread



PACF of squared residuals of Swap.spread

