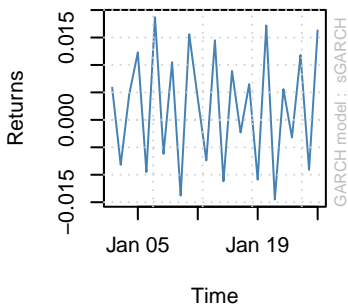
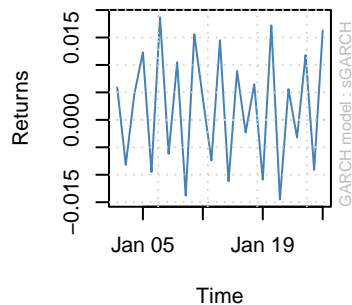


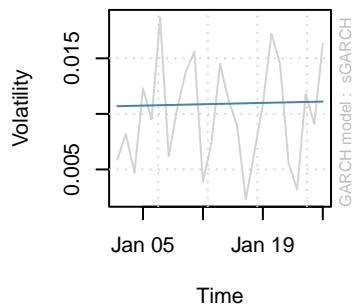
Series with 2 Conditional SD Superimposed



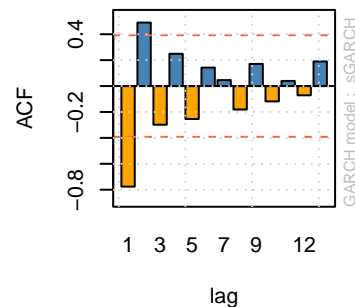
Series with with 1% VaR Limits



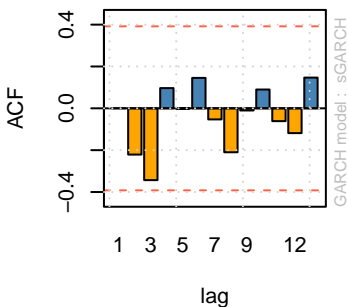
Conditional SD (vs |returns|)



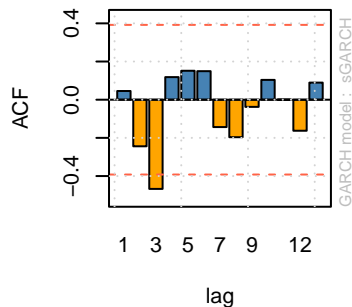
ACF of Observations



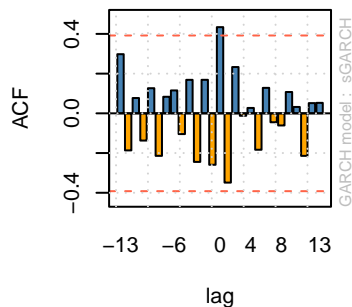
ACF of Squared Observations



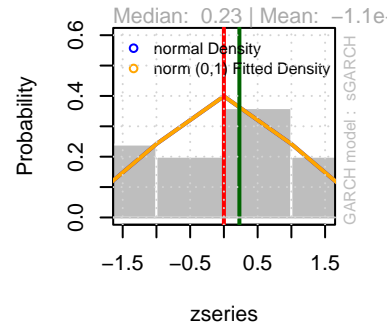
ACF of Absolute Observations



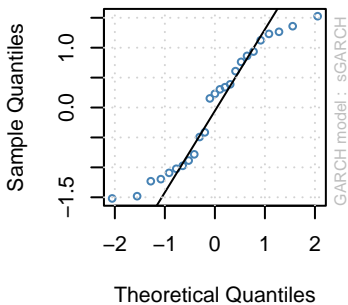
Cross-Correlations of Squared vs Actual Observations



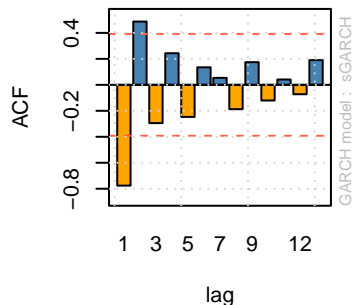
Empirical Density of Standardized Residuals



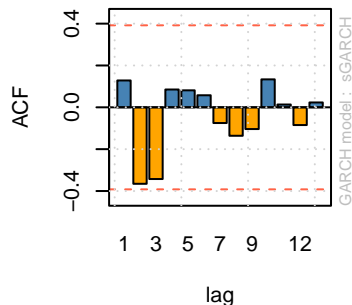
norm - QQ Plot



ACF of Standardized Residuals



ACF of Squared Standardized Residuals



News Impact Curve

