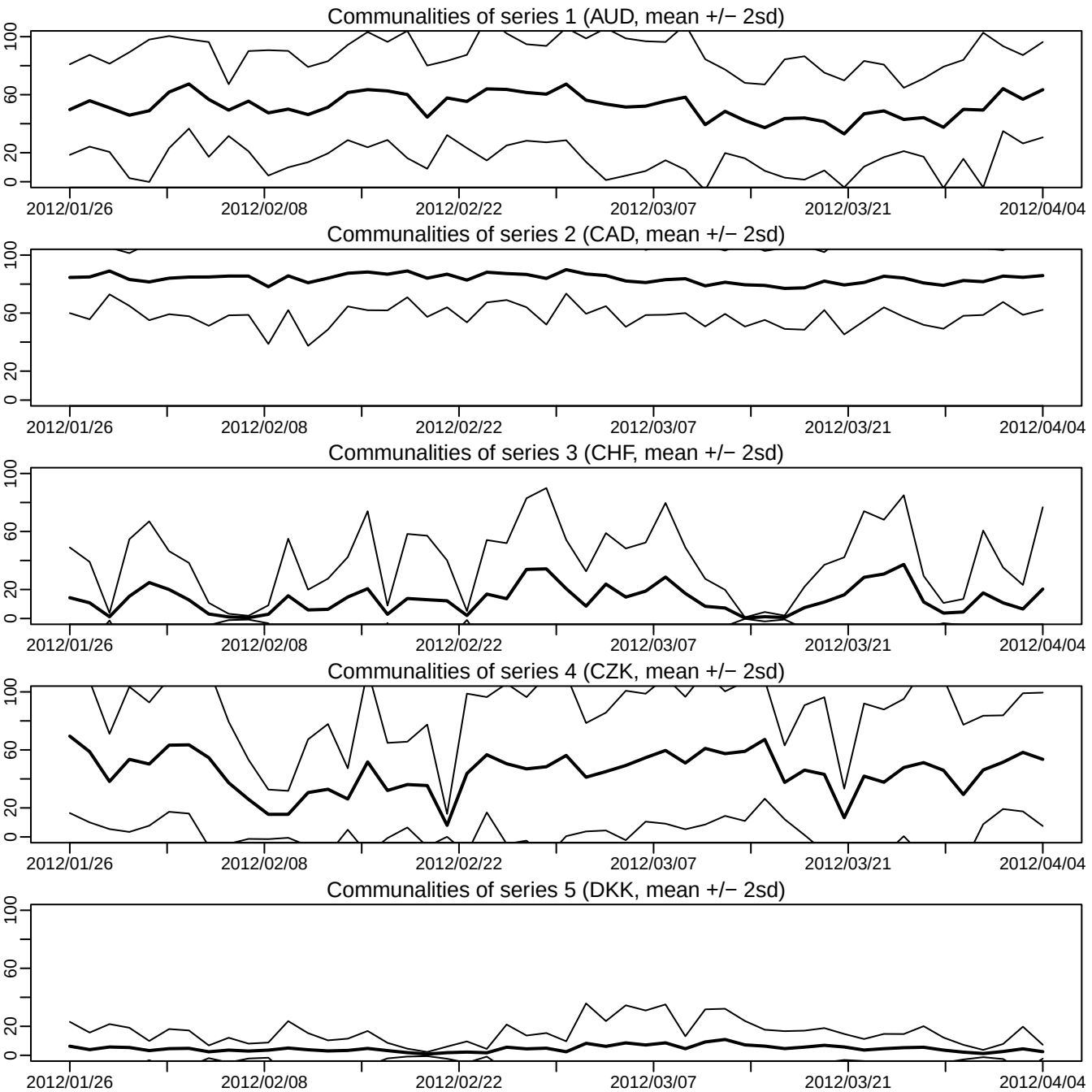
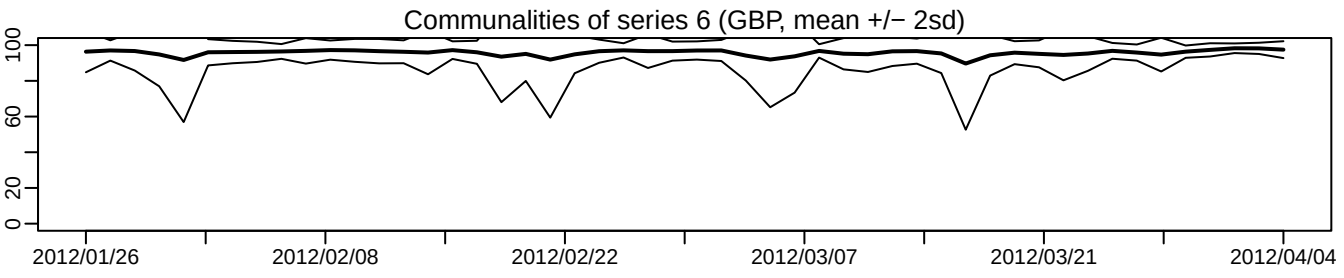

Communalities of series 1 (AUD, mean +/− 2sd)
Communalities of series 2 (CAD, mean +/− 2sd)
Communalities of series 3 (CHF, mean +/− 2sd)
Communalities of series 4 (CZK, mean +/− 2sd)
Communalities of series 5 (DKK, mean +/− 2sd)
0
20
60
100
2012/01/26
2012/02/08
2012/02/22
2012/03/07
2012/03/21
2012/04/04


Communalities of series 6 (GBP, mean +/− 2sd)
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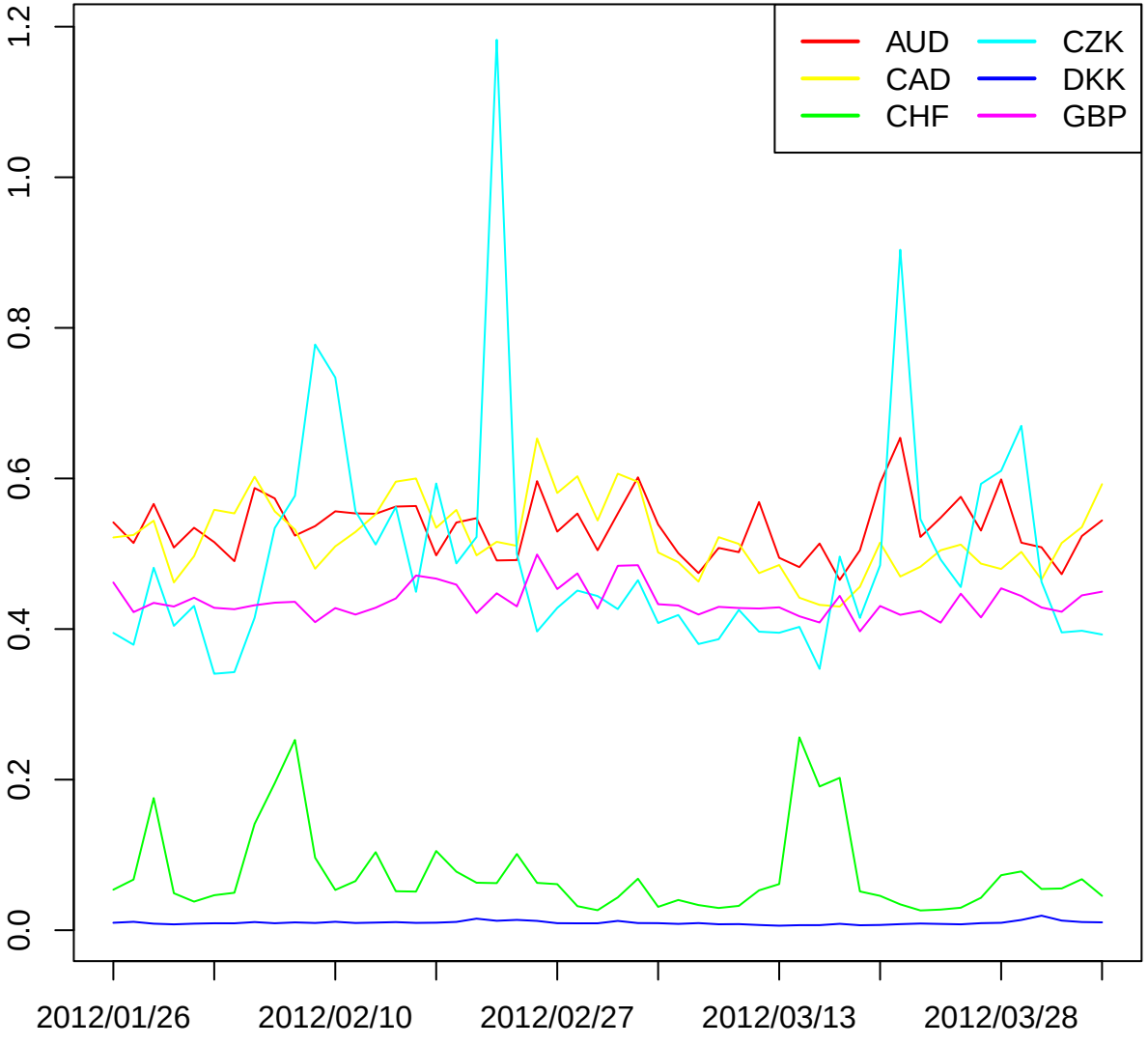
60
20
0
2012/01/26
2012/02/08
2012/02/22
2012/03/07
2012/03/21
2012/04/04


AUD
CAD
CHF
CZK
DKK
GBP
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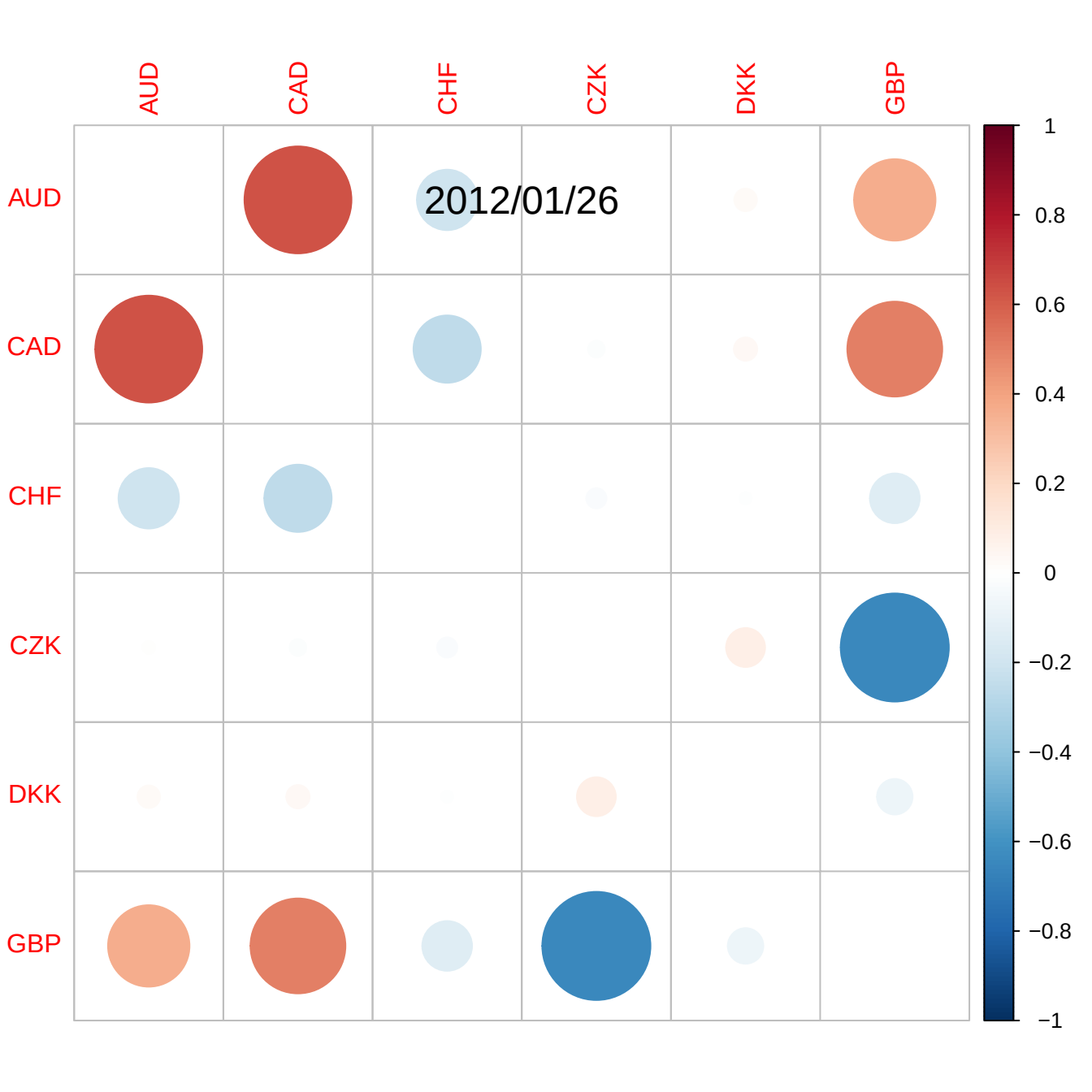
1.0
1.2
2012/01/26
2012/02/10
2012/02/27
2012/03/13
2012/03/28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CAD
CHF
CZK
DKK
GBP
2012/01/26
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−0.4
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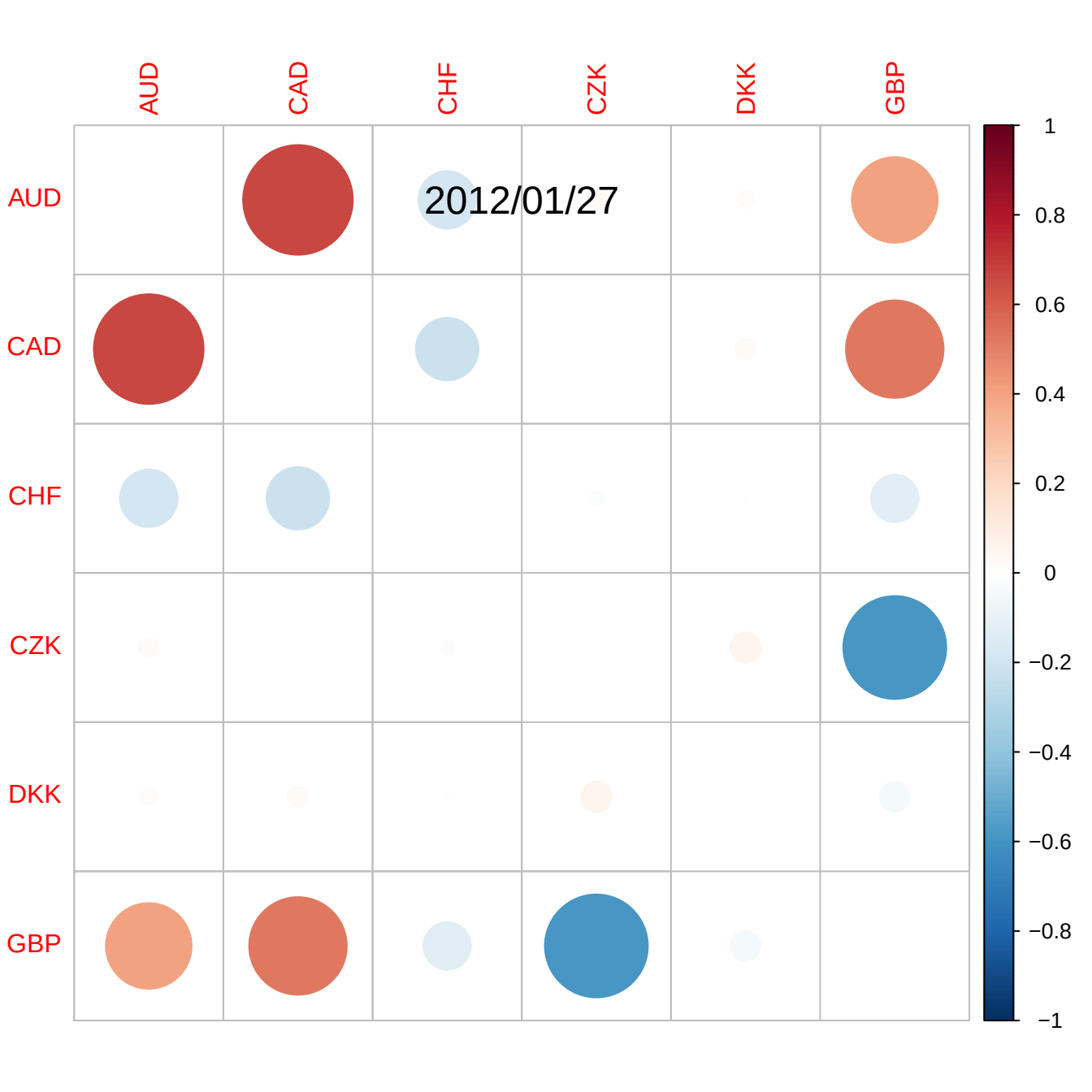
−1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CHF
CZK
DKK
GBP
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−0.4
−0.6
−0.8
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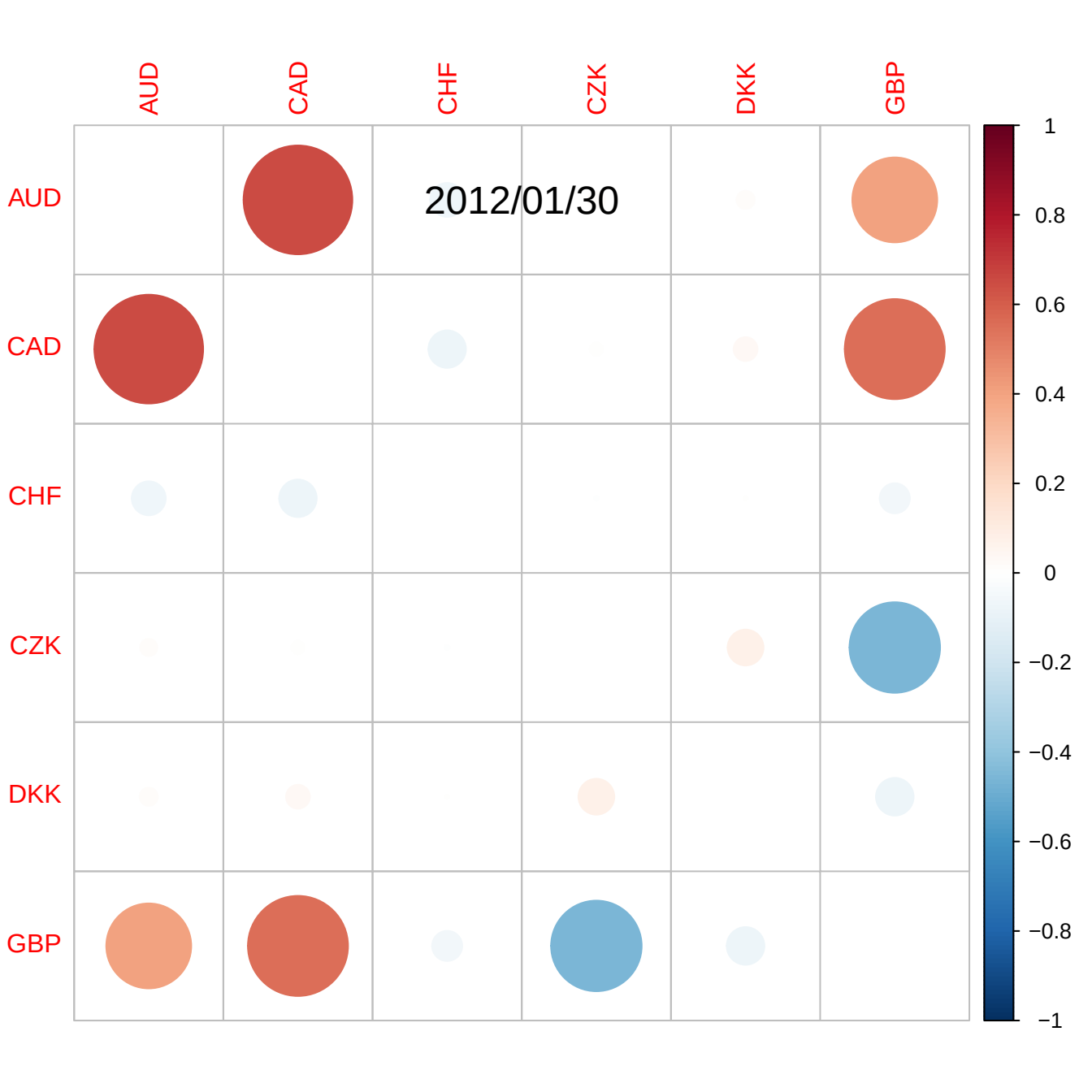
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CZK
DKK
GBP
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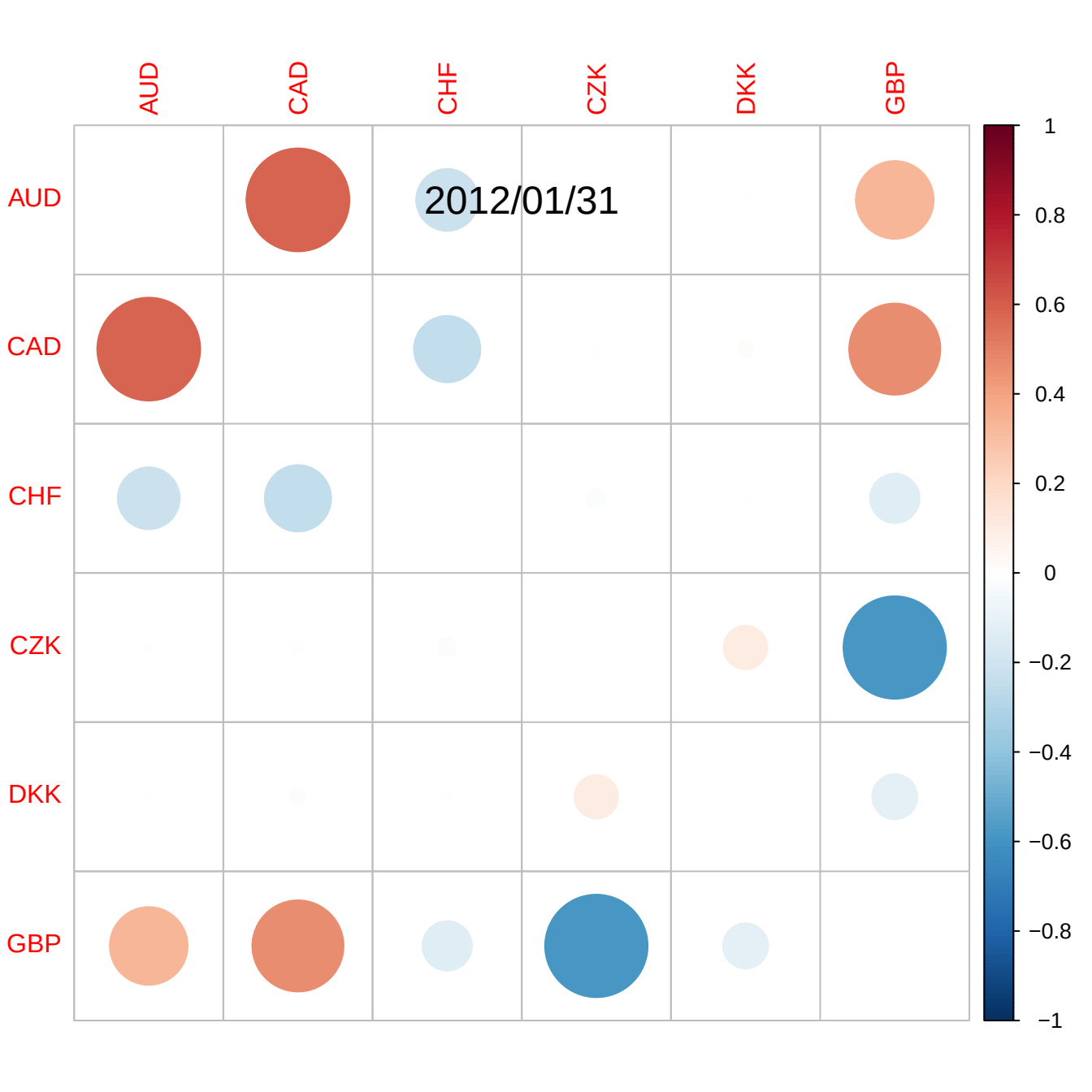
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CZK
DKK
GBP
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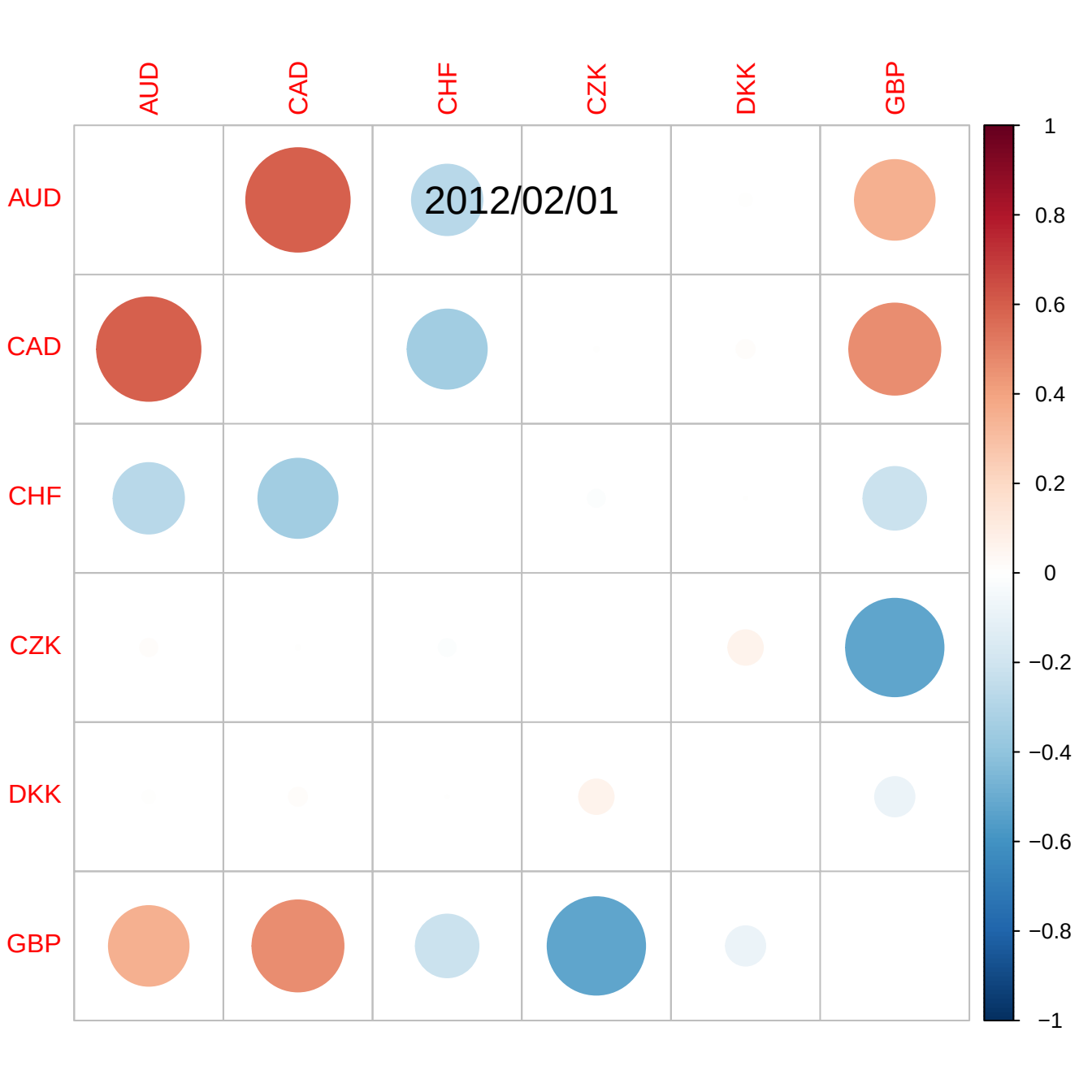
−0.4
−0.6
−0.8
−1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CZK
DKK
GBP
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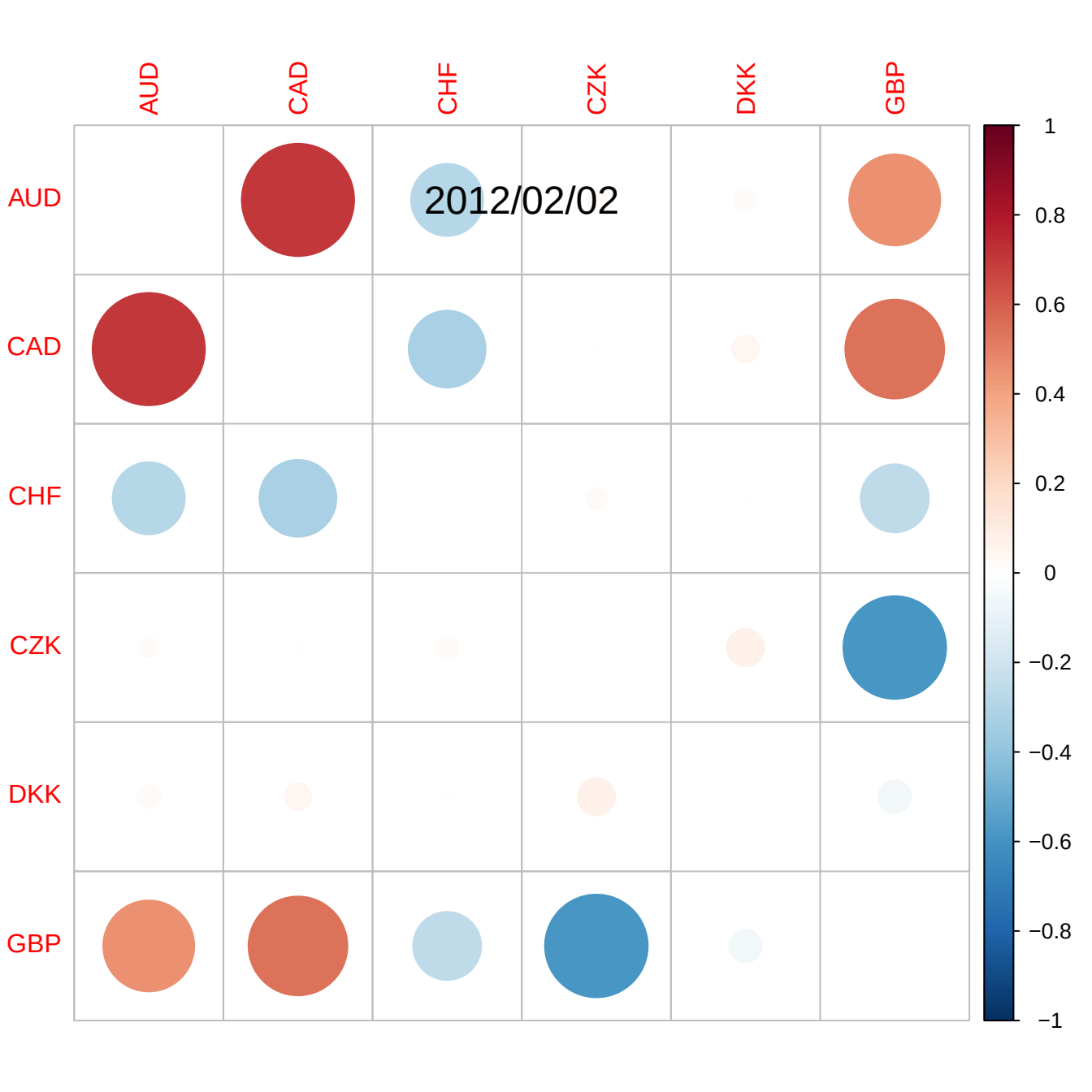
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CZK
DKK
GBP
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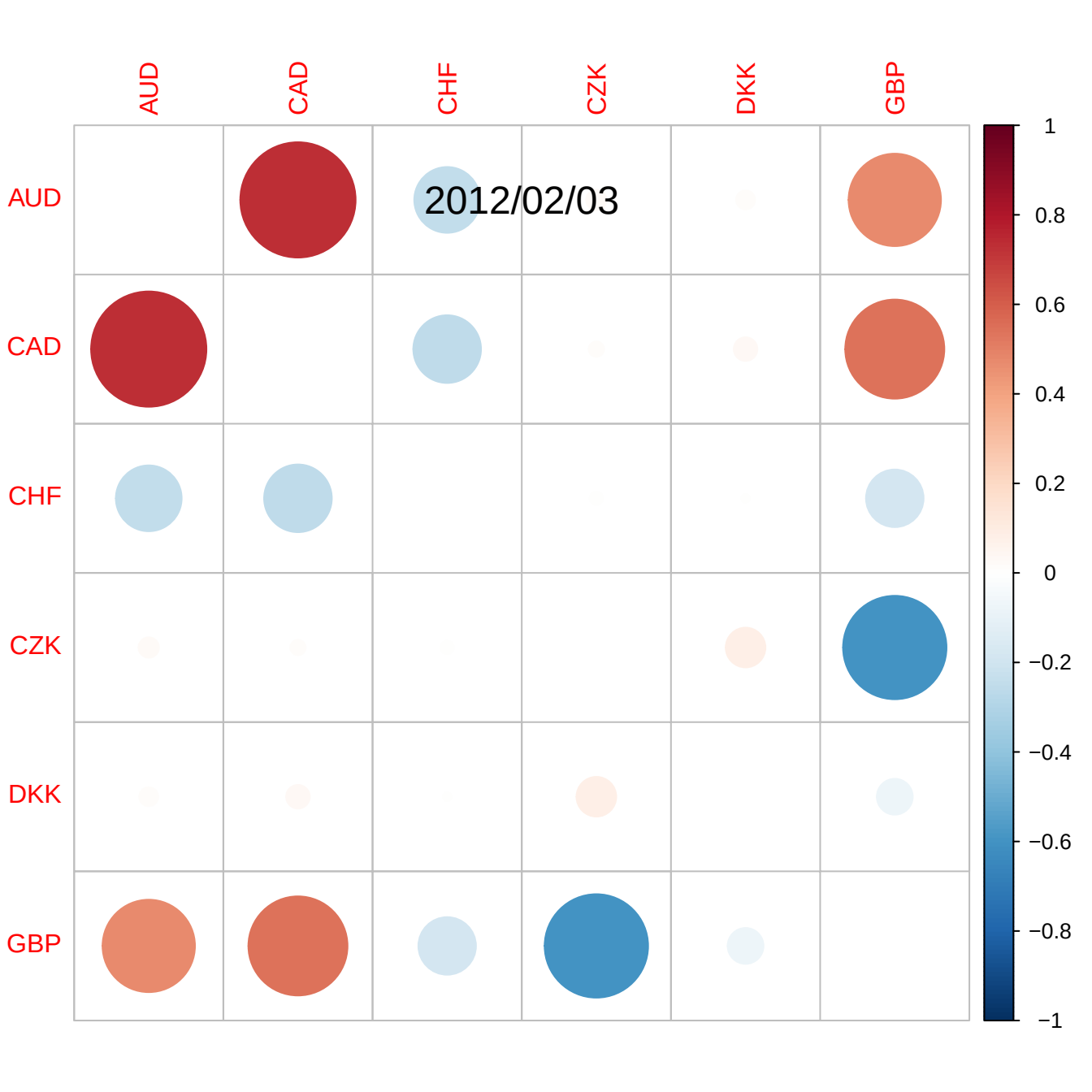
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CZK
DKK
GBP
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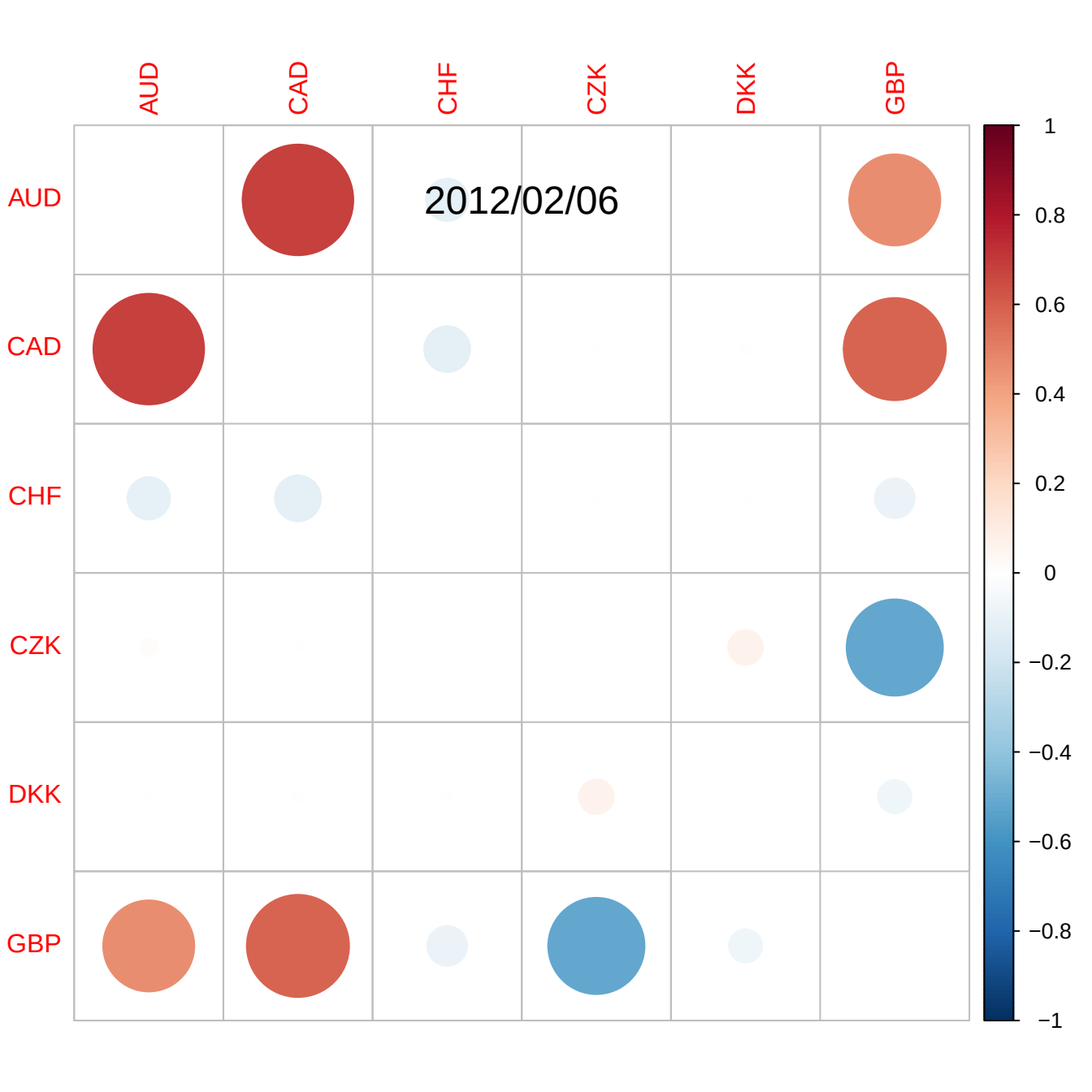
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CHF
CZK
DKK
GBP
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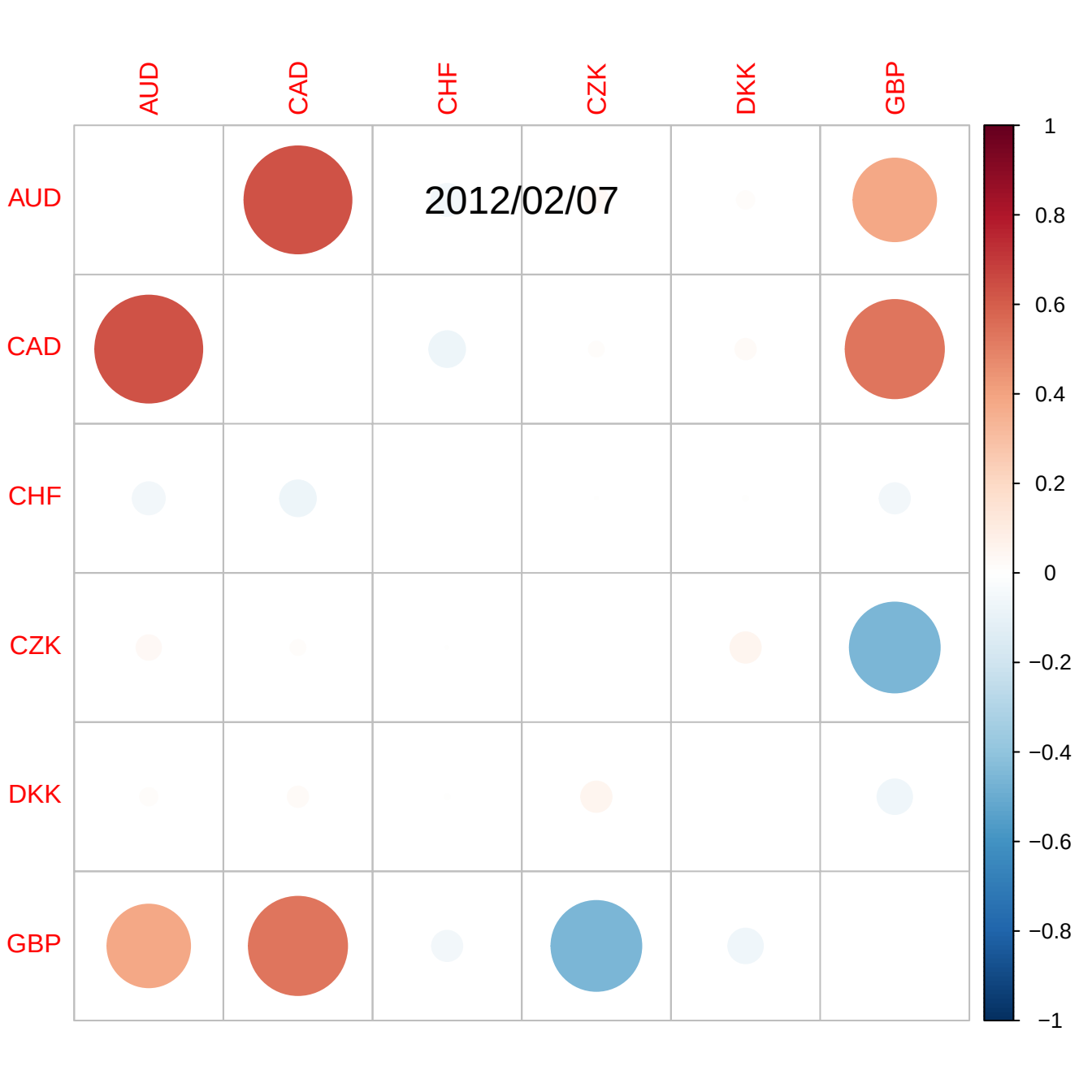
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CAD
CHF
CZK
DKK
GBP
2012/02/07
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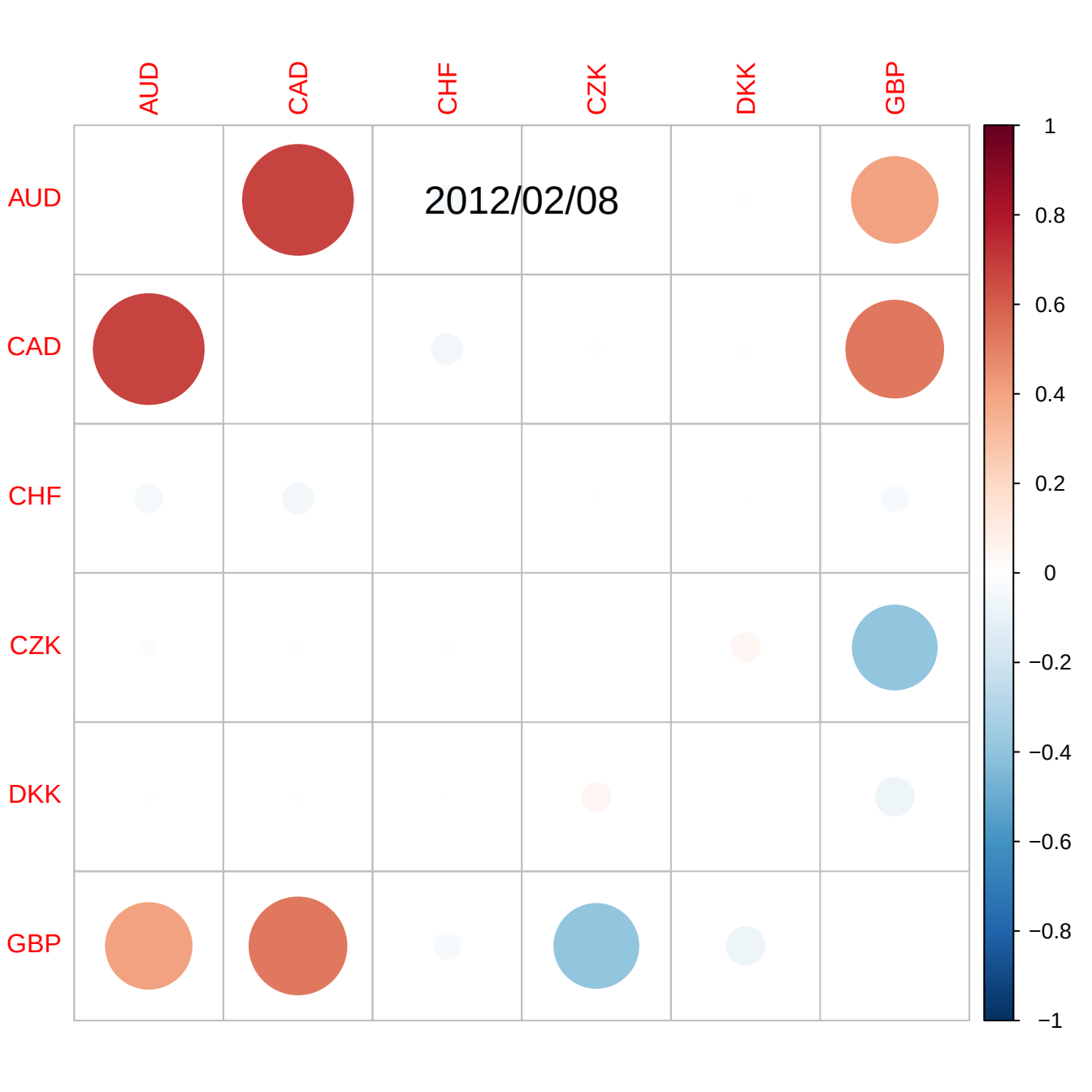
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CHF
CZK
DKK
GBP
2012/02/08
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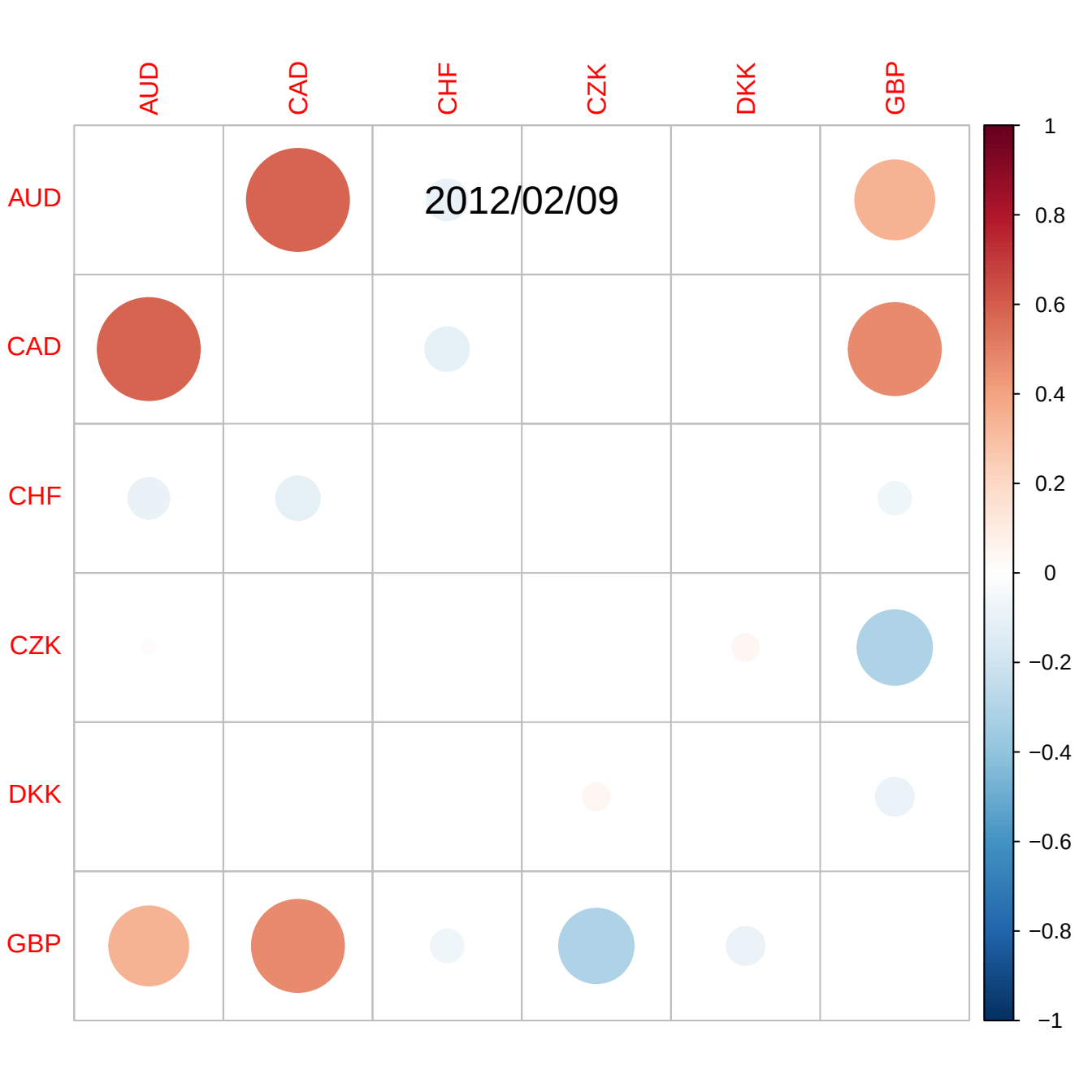
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CZK
DKK
GBP
2012/02/09
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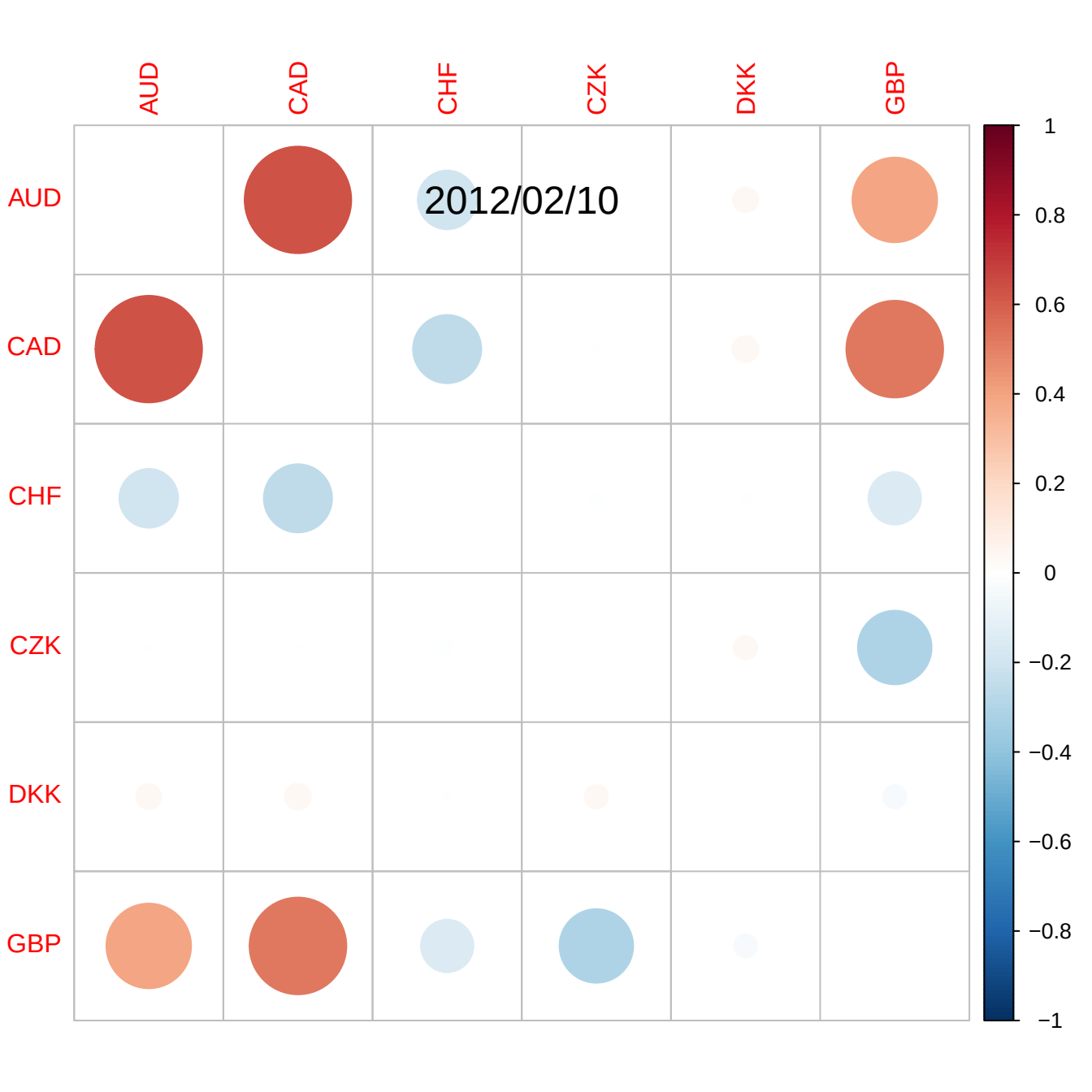
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DKK
GBP
2012/02/10
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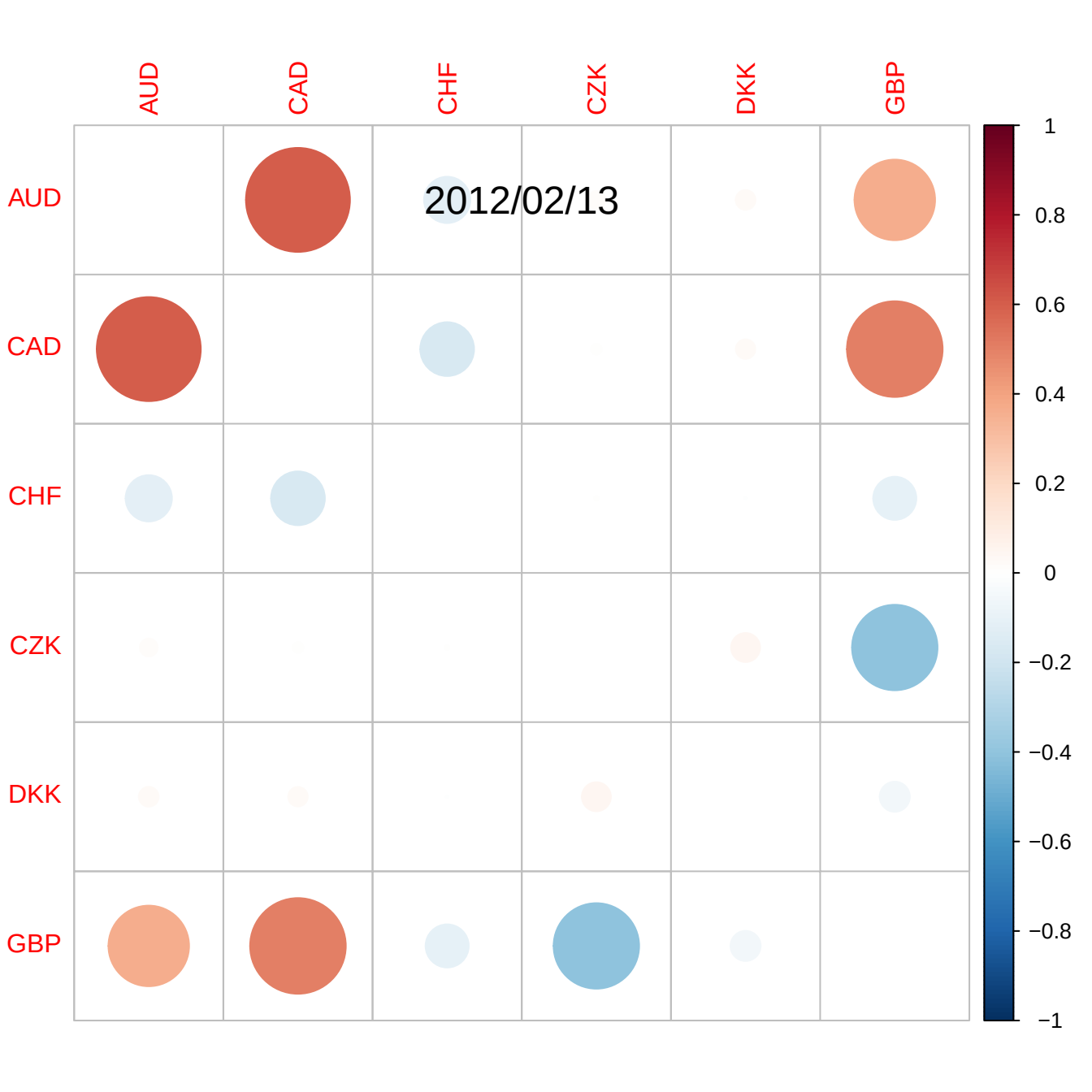
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CZK
DKK
GBP
2012/02/13
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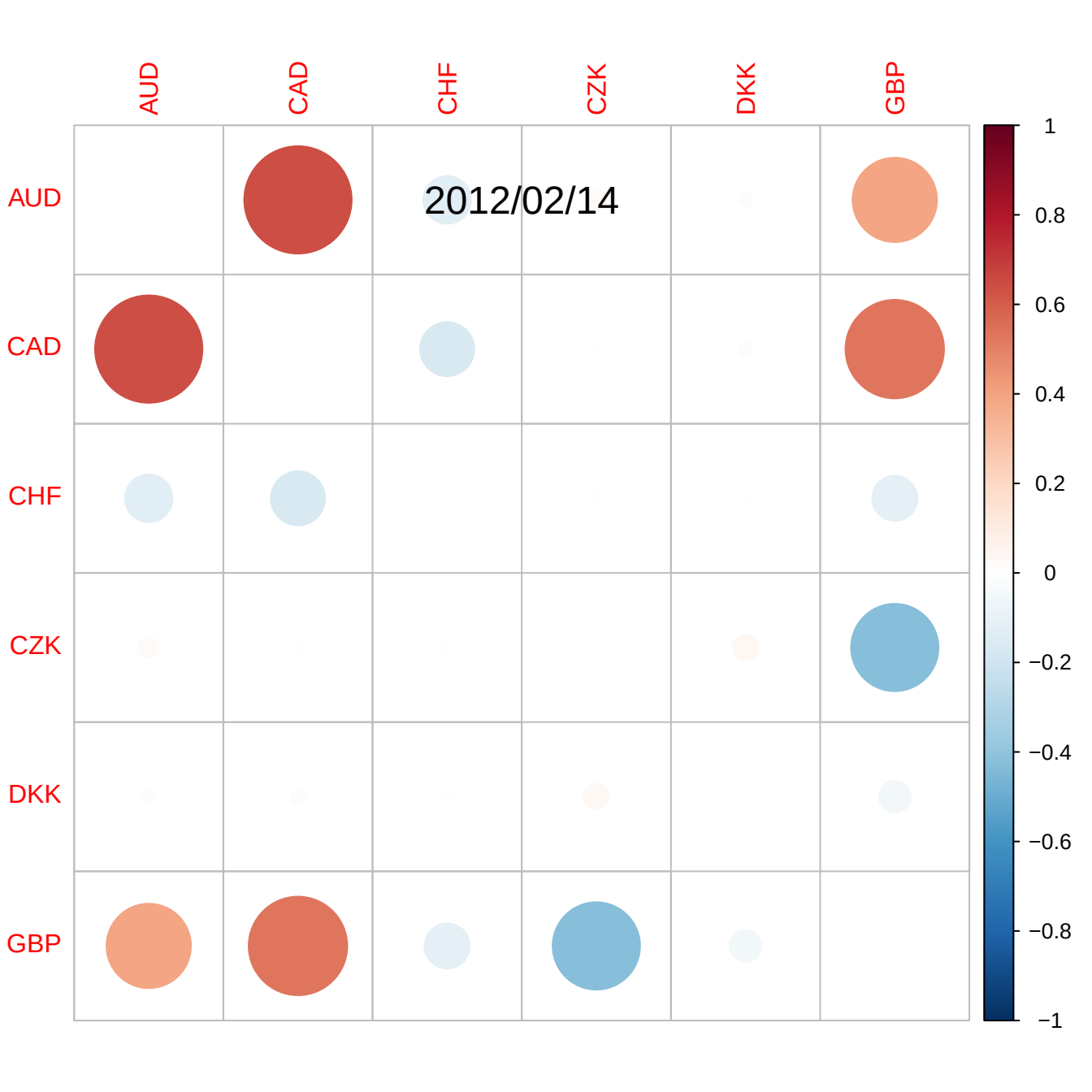
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CZK
DKK
GBP
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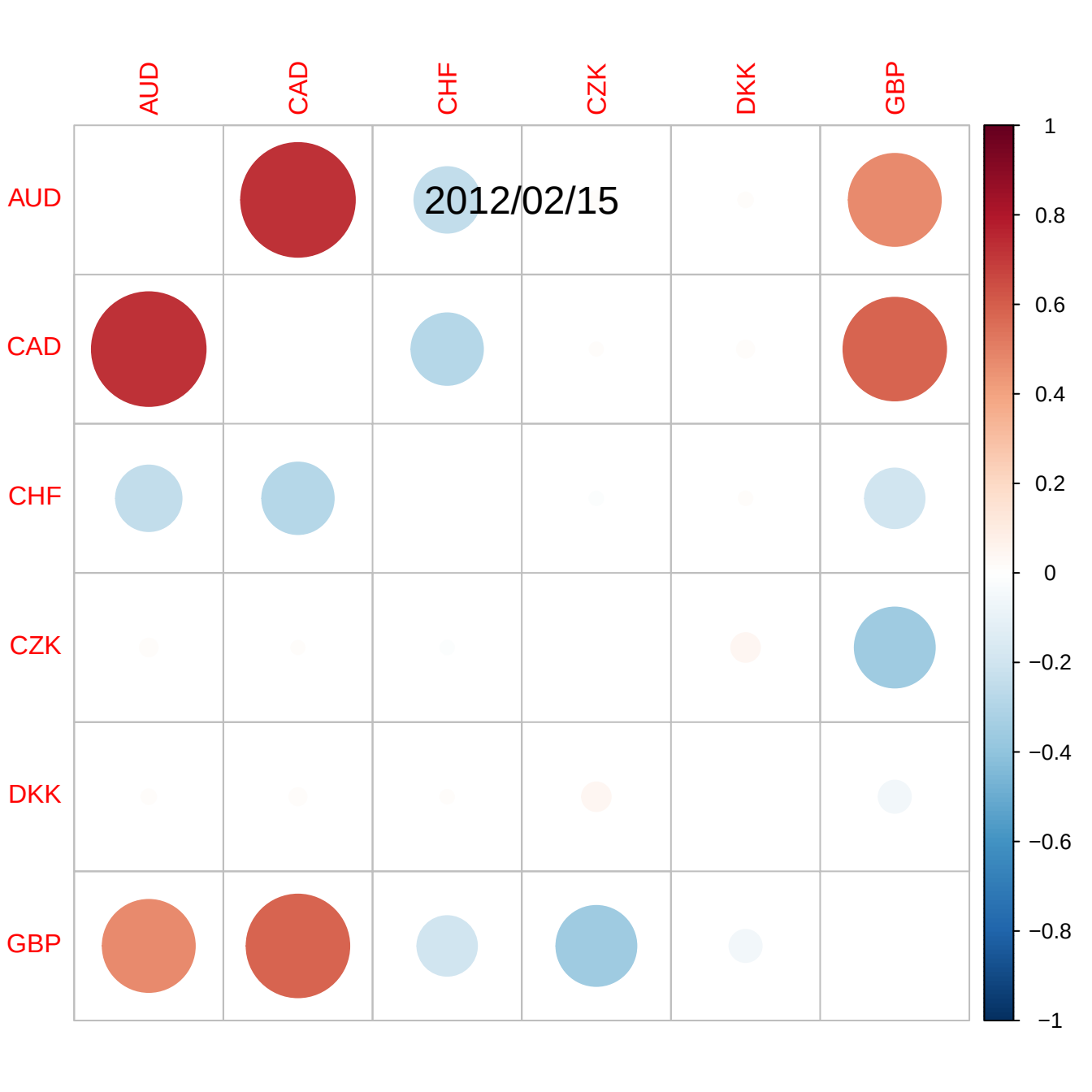
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CHF
CZK
DKK
GBP
2012/02/15
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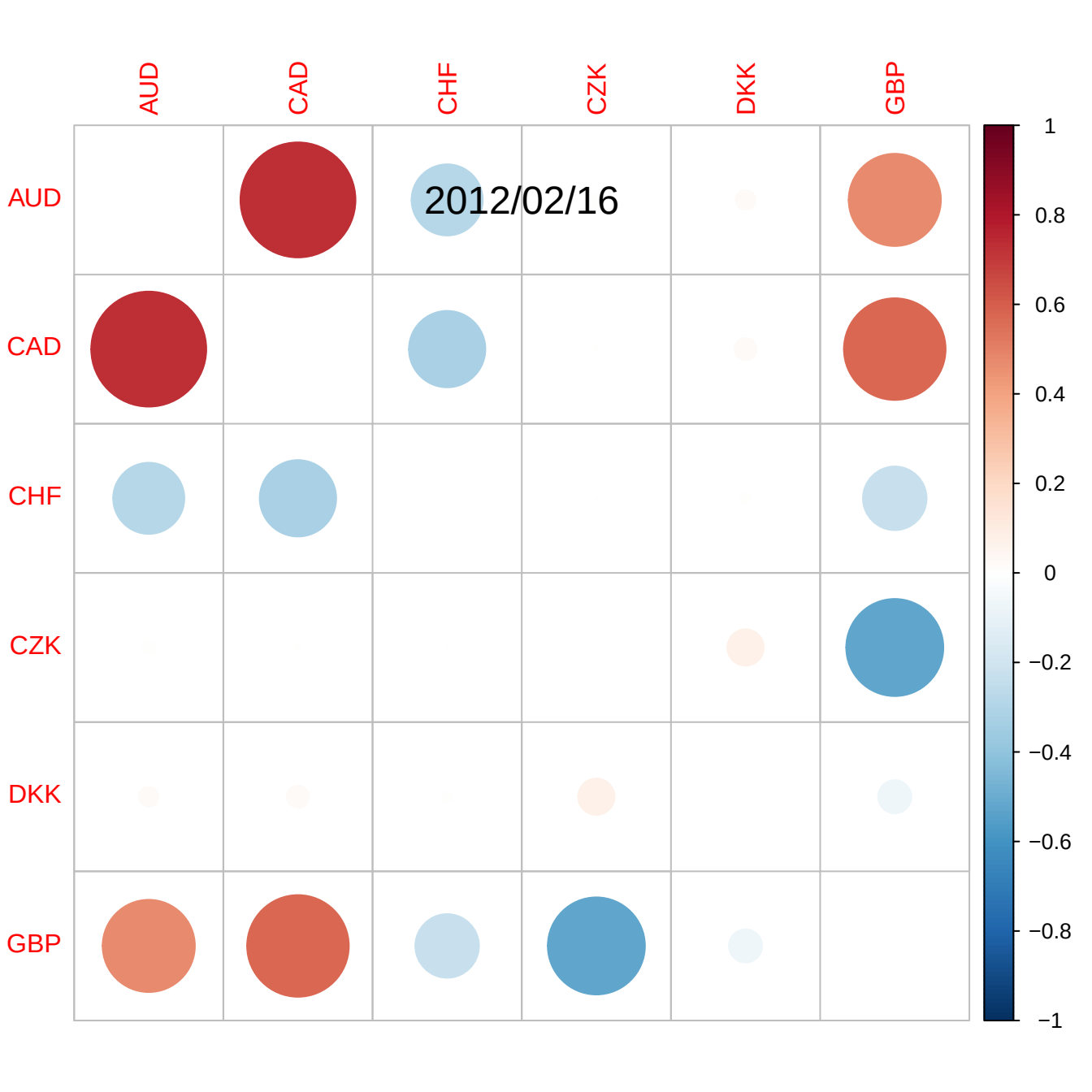
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DKK
GBP
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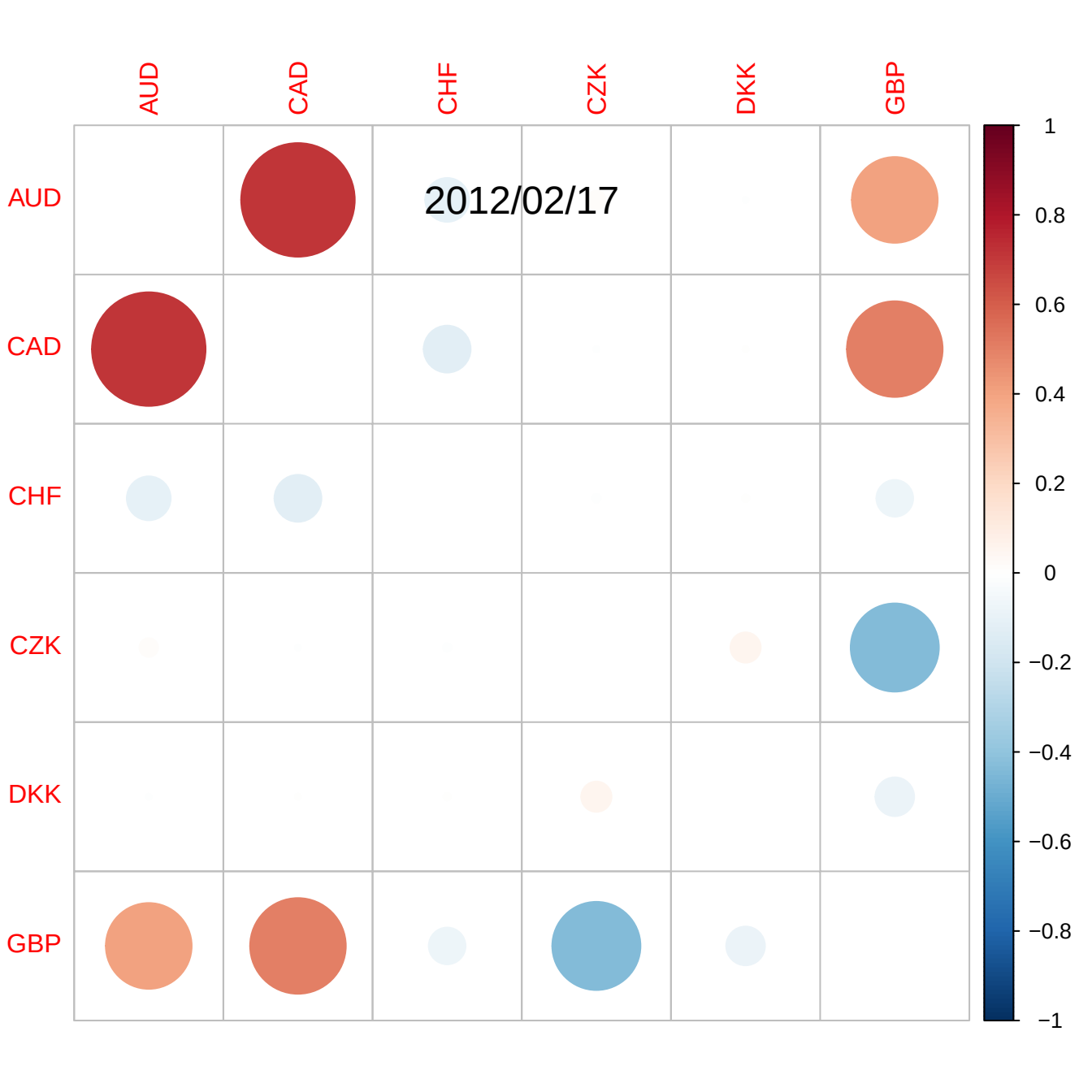
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GBP
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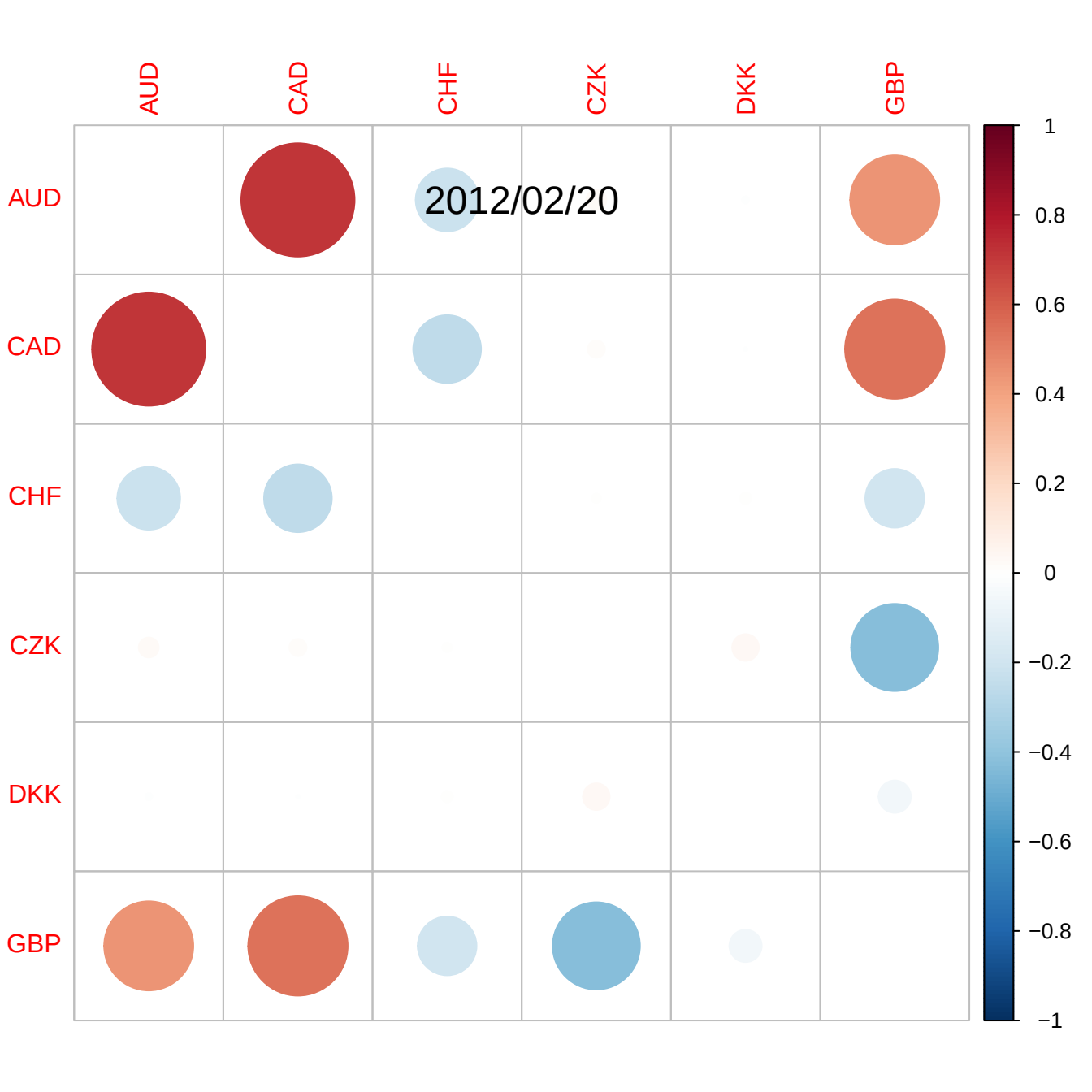
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DKK
GBP
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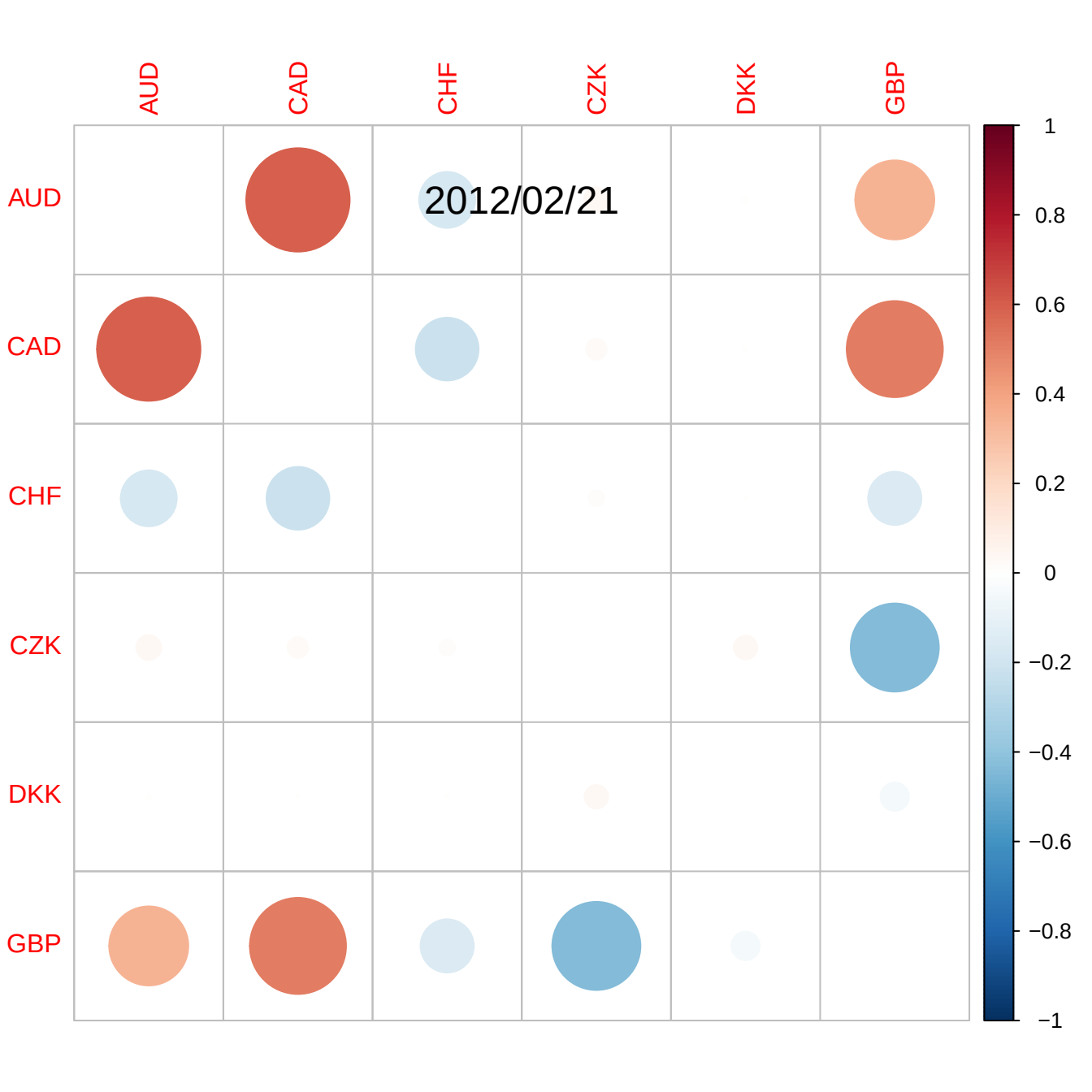
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CZK
DKK
GBP
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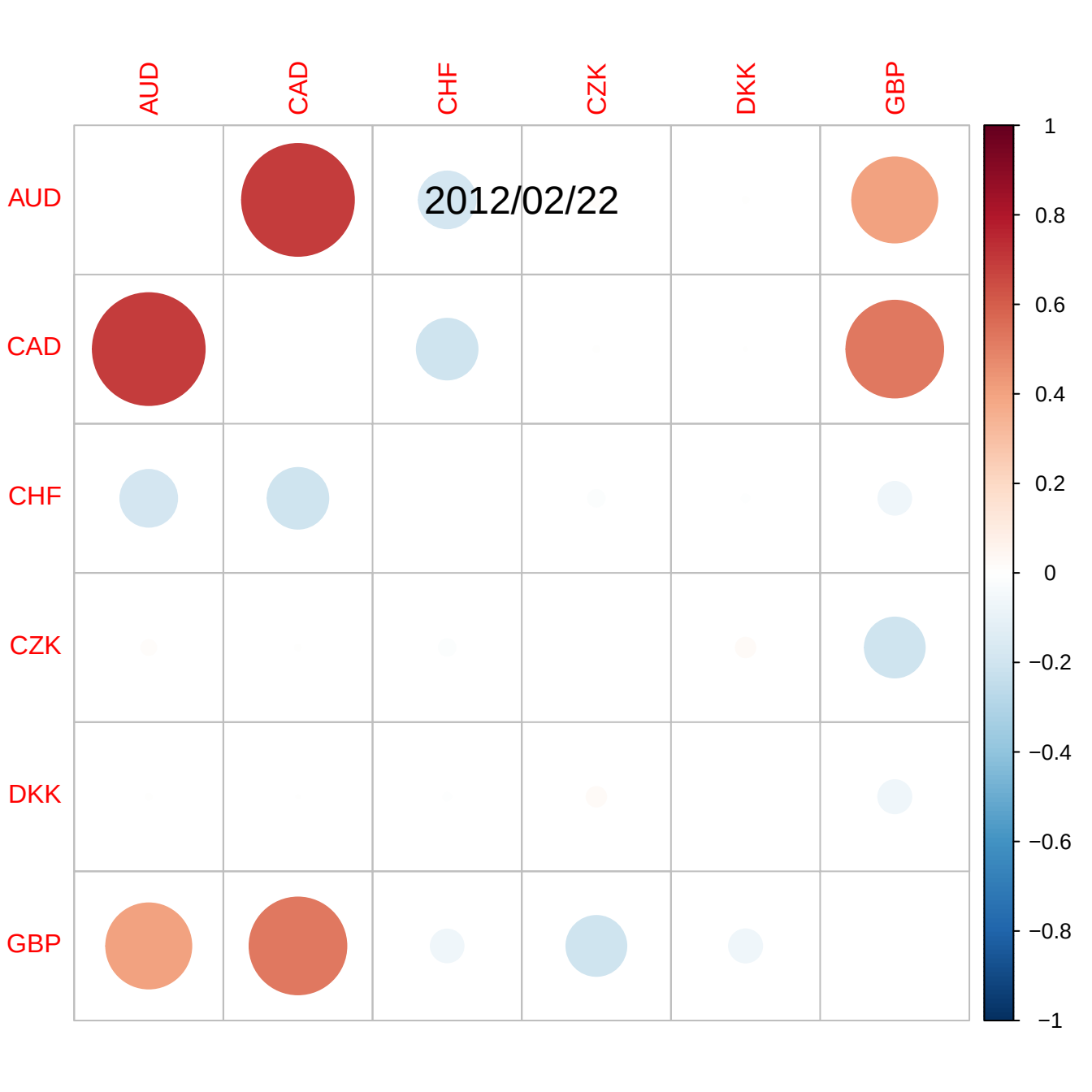
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GBP
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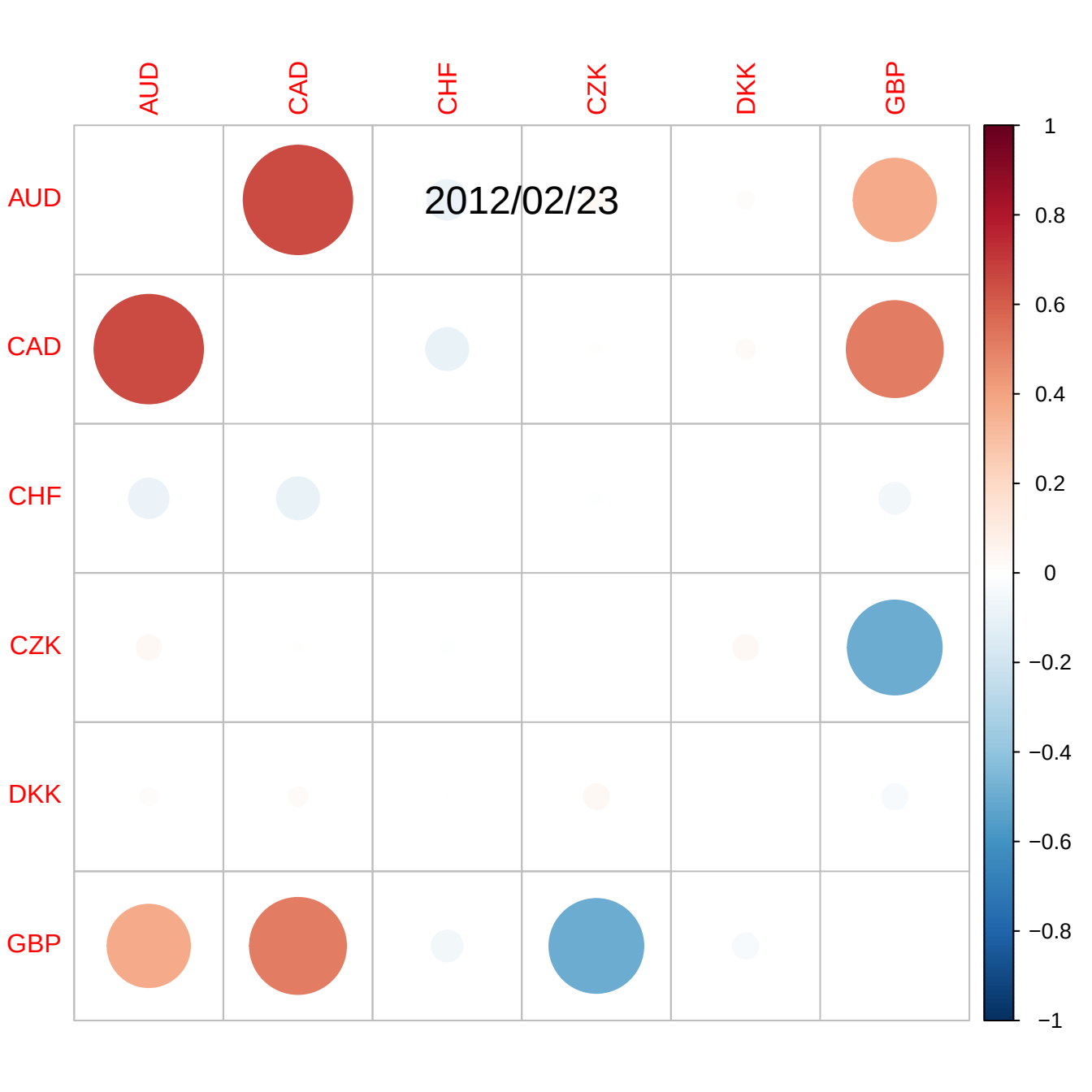
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GBP
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CAD
CHF
CZK
DKK
GBP
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CZK
DKK
GBP
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CZK
DKK
GBP
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CHF
CZK
DKK
GBP
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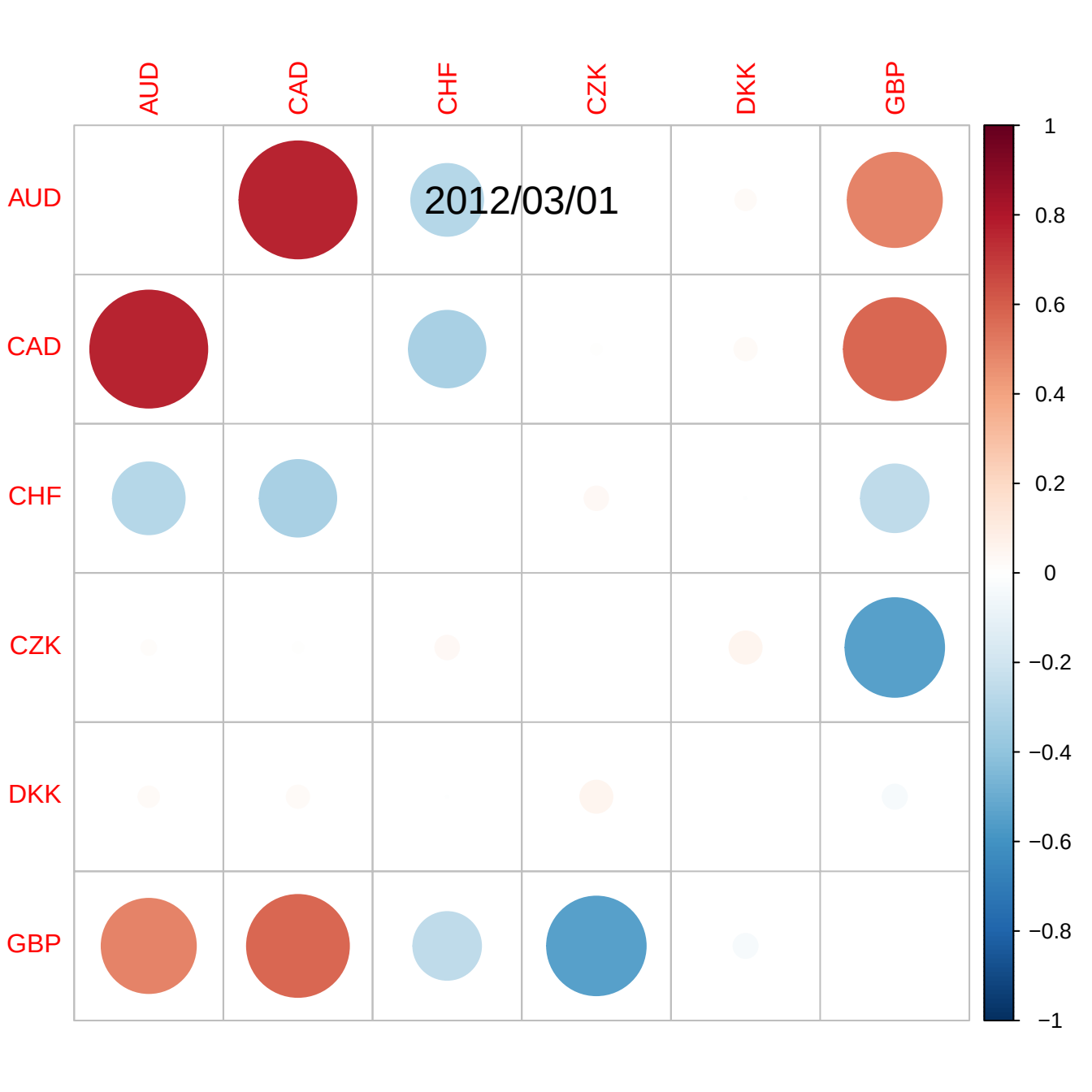
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DKK
GBP
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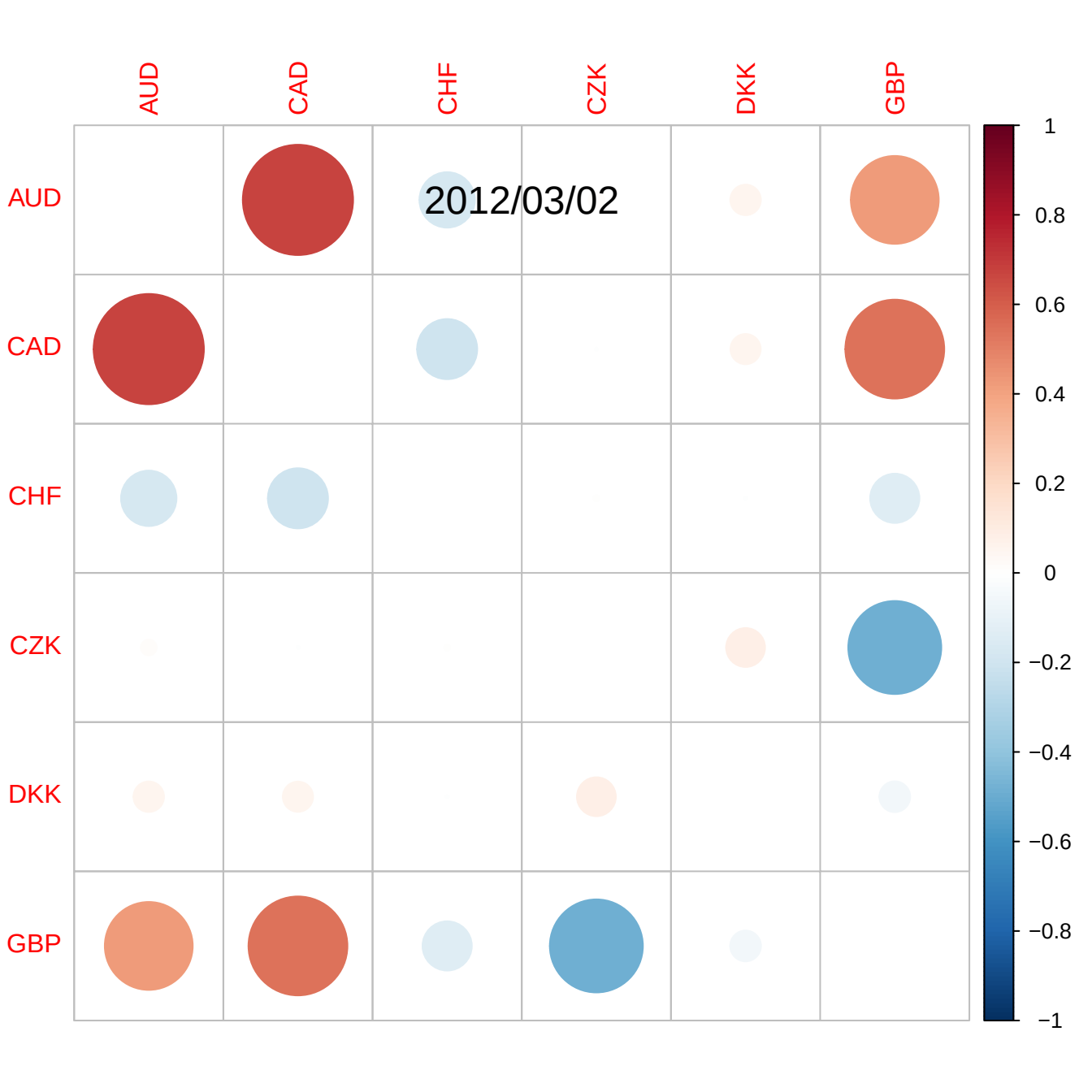
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DKK
GBP
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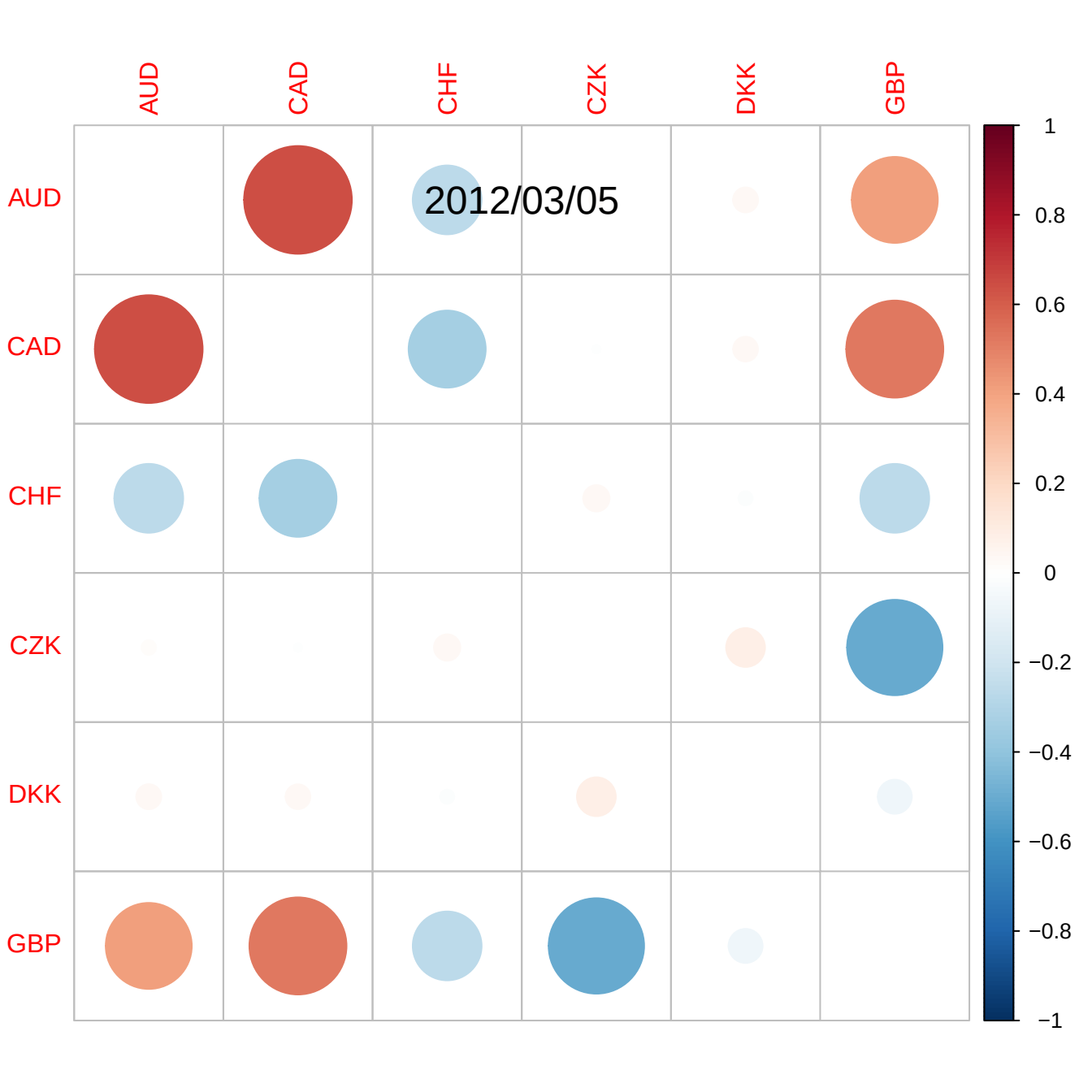
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GBP
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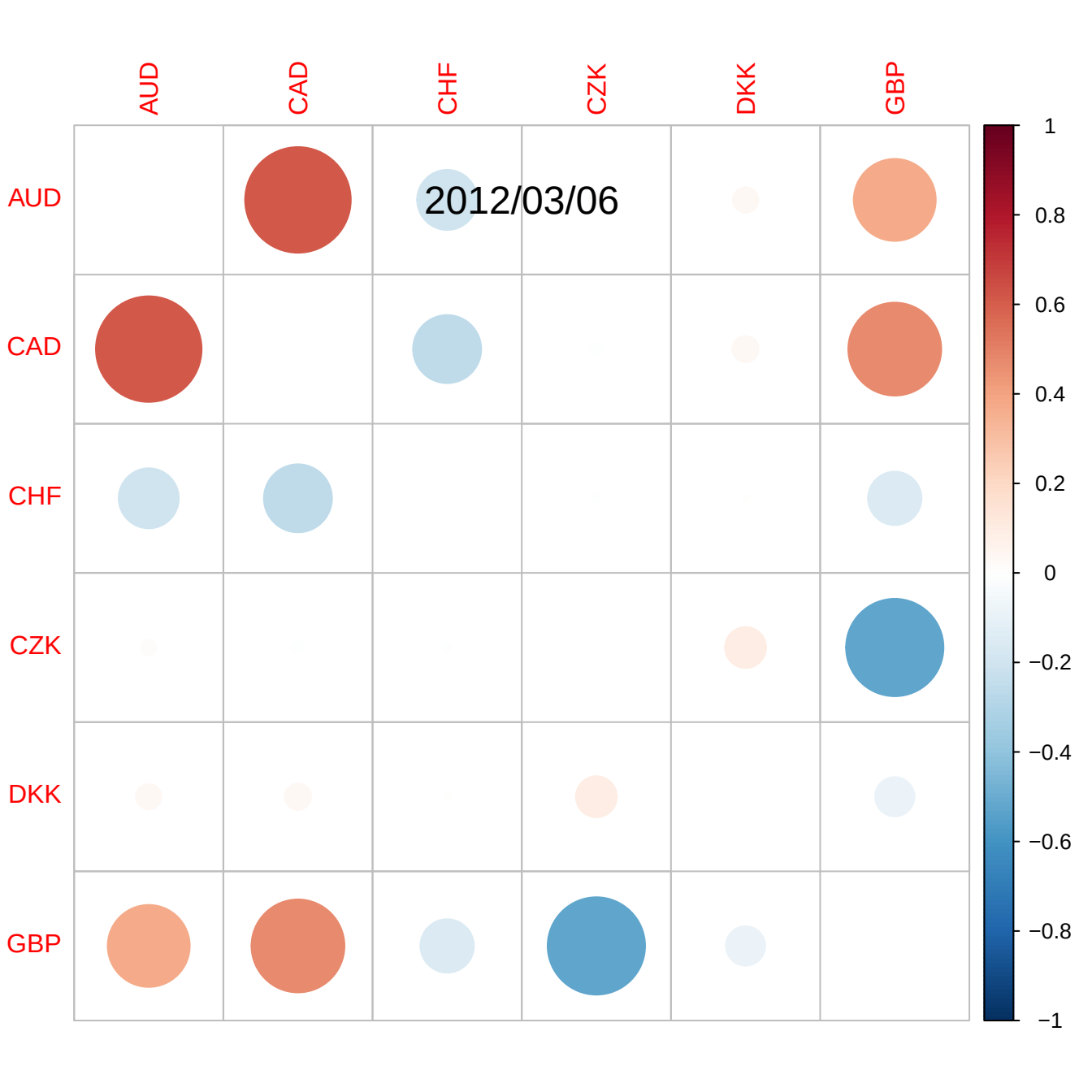
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CHF
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DKK
GBP
2012/03/06
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AUD
CAD
CHF
CZK
DKK
GBP
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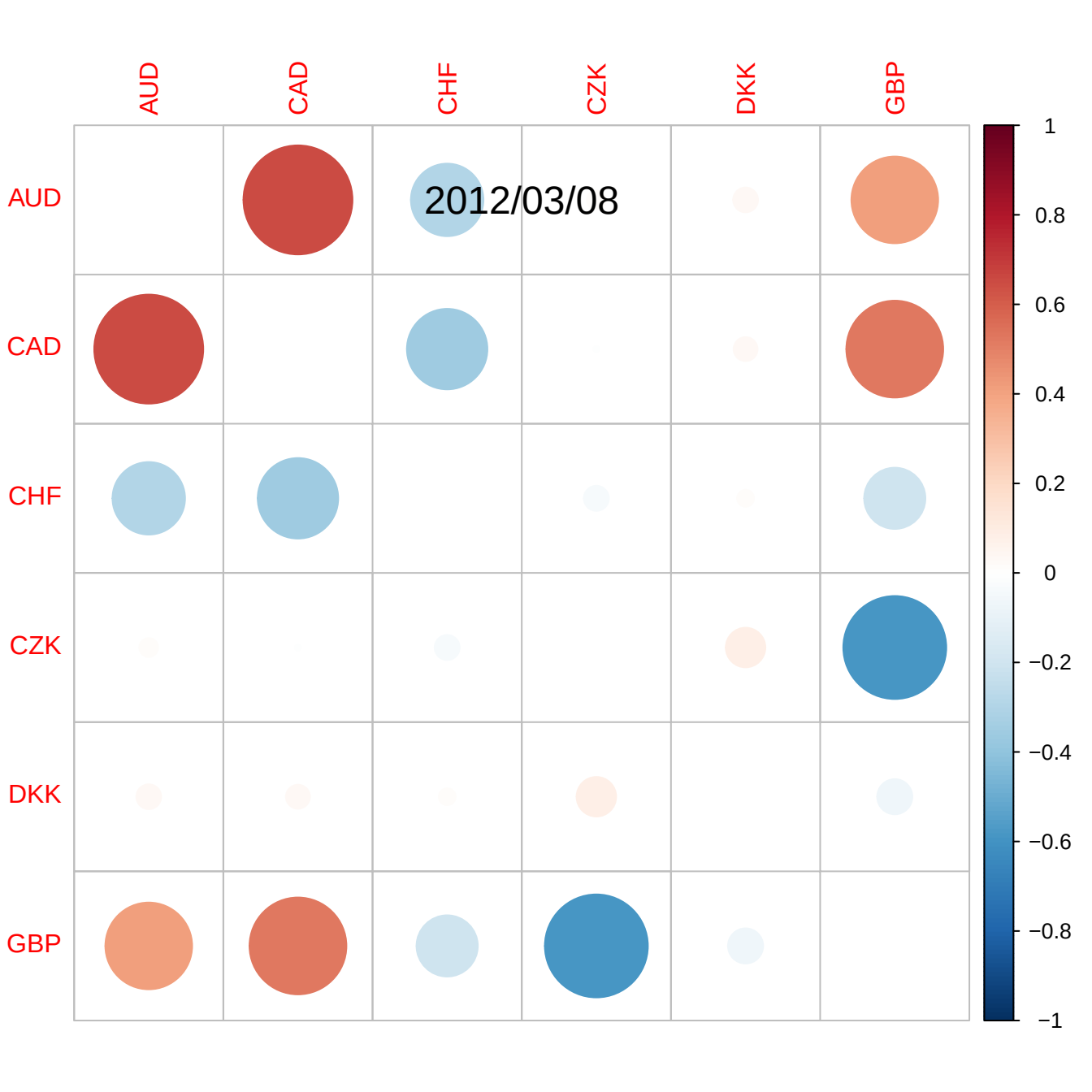
AUD
CAD
CHF
CZK
DKK
GBP
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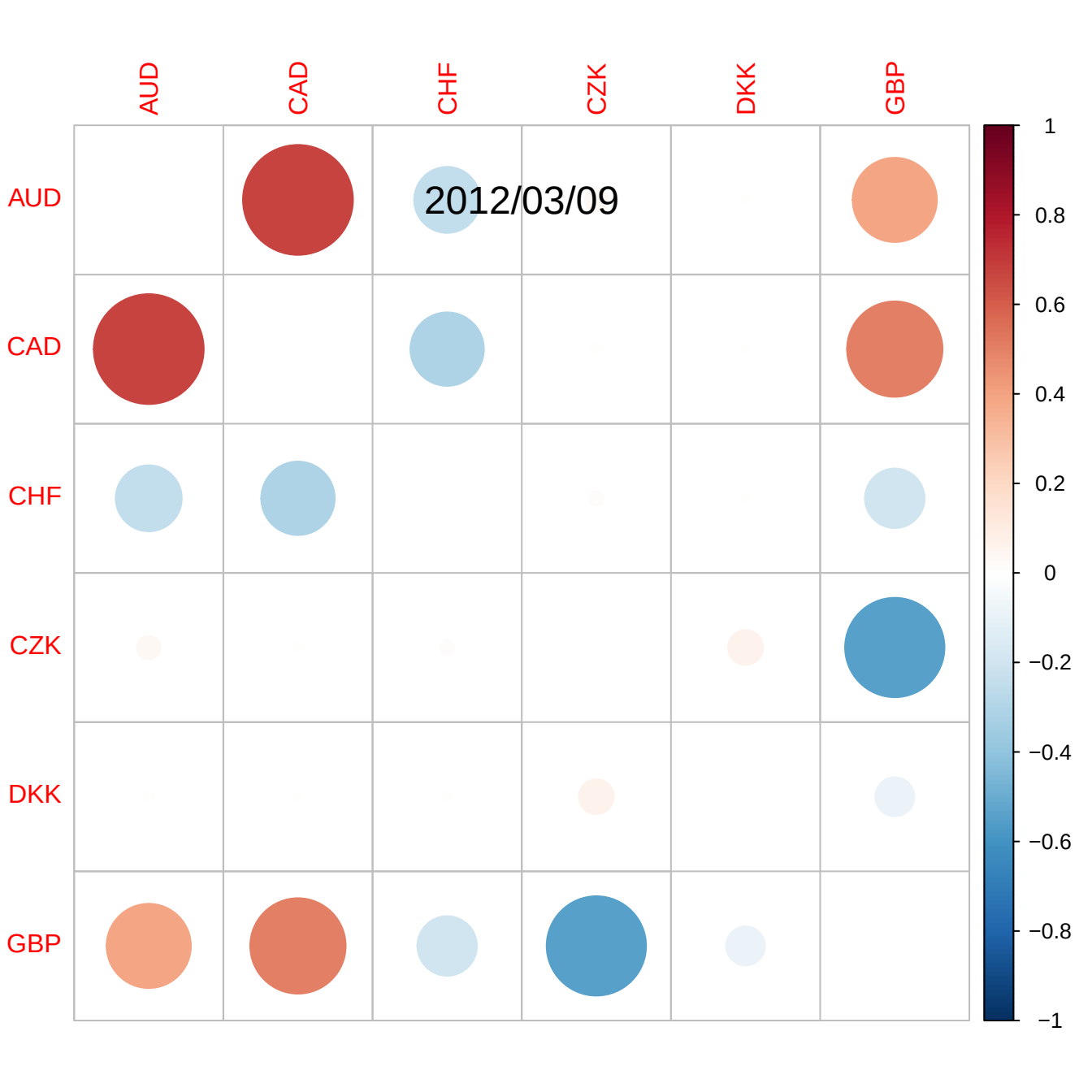
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DKK
GBP
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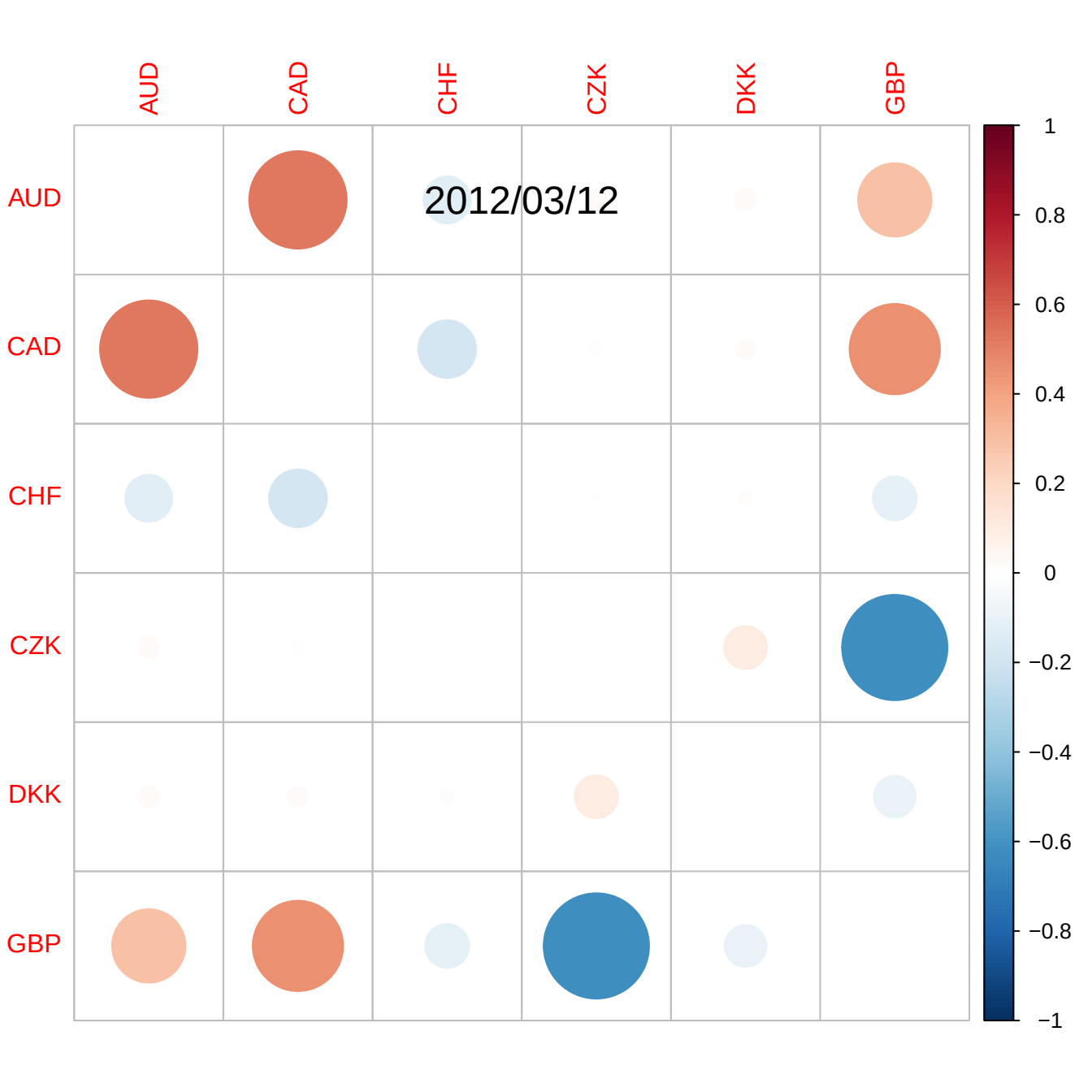
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DKK
GBP
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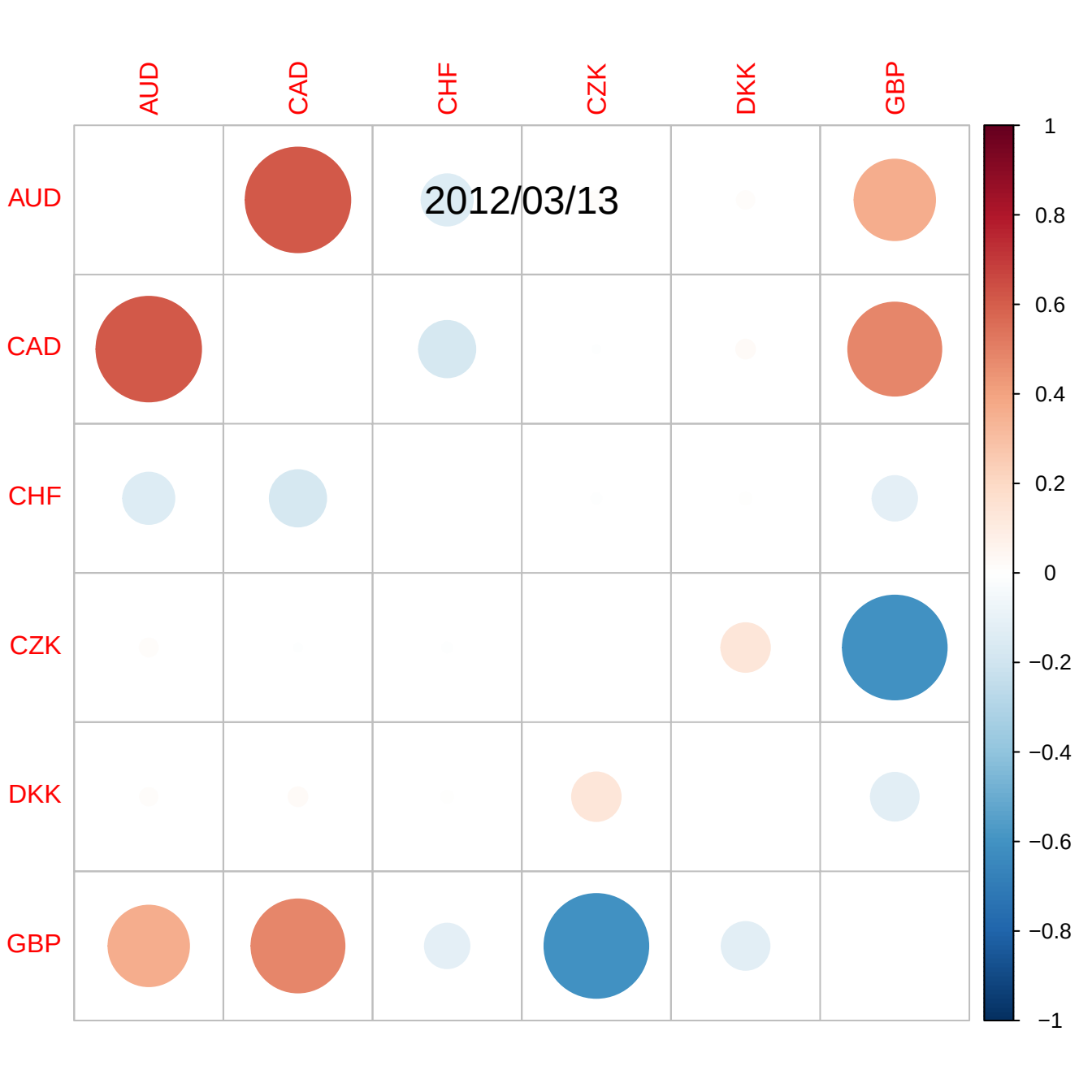
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DKK
GBP
2012/03/13
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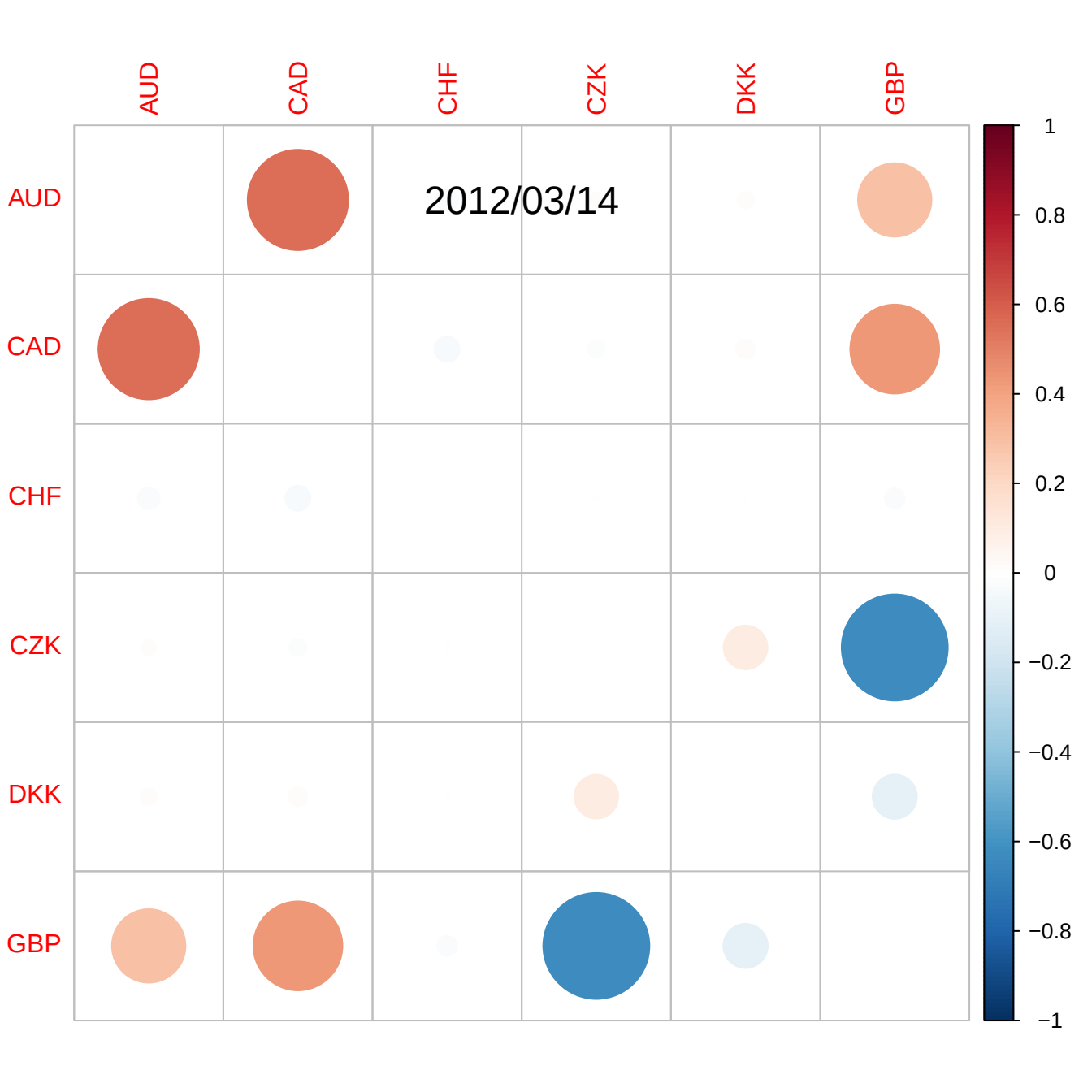
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DKK
GBP
2012/03/14
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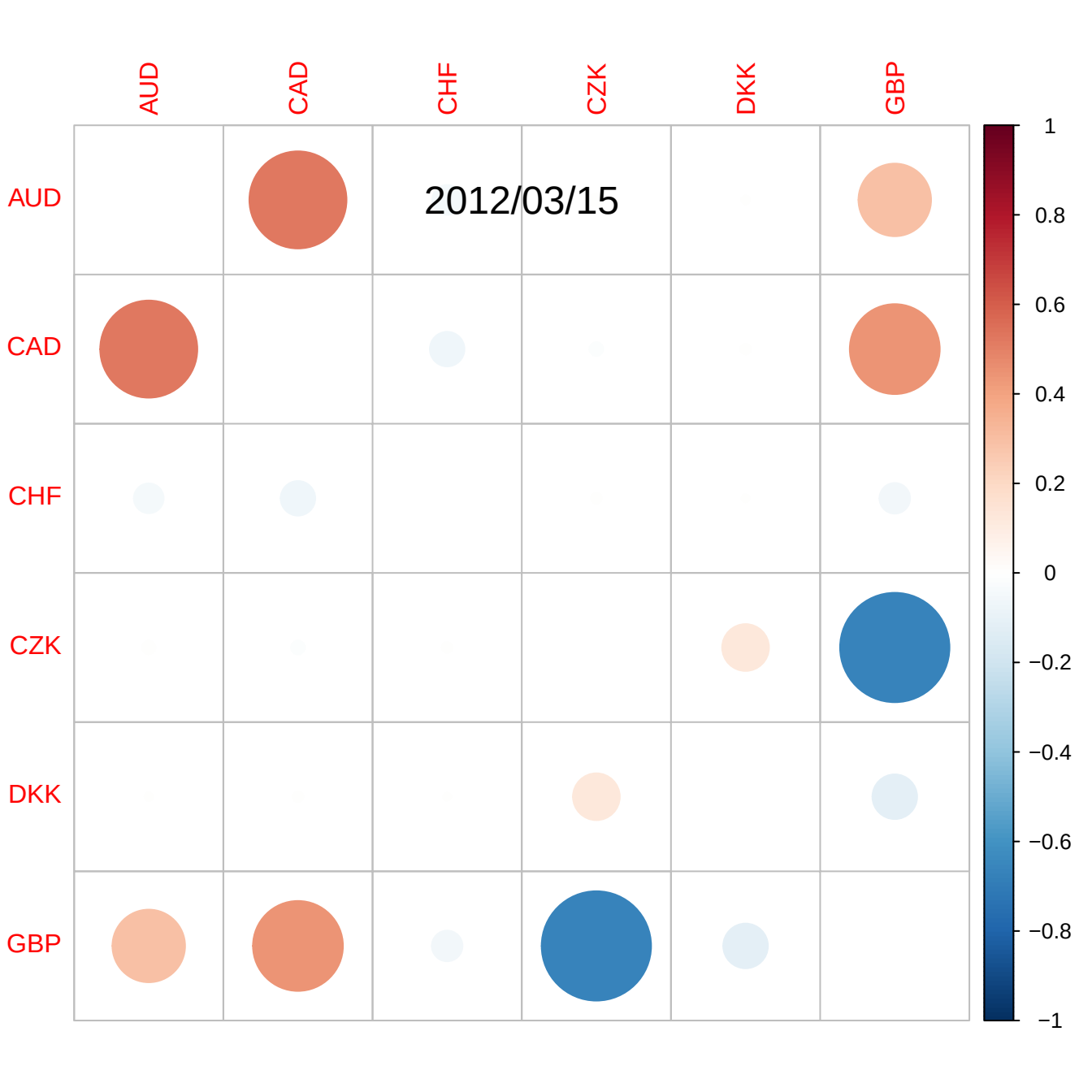
AUD
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DKK
GBP
2012/03/15
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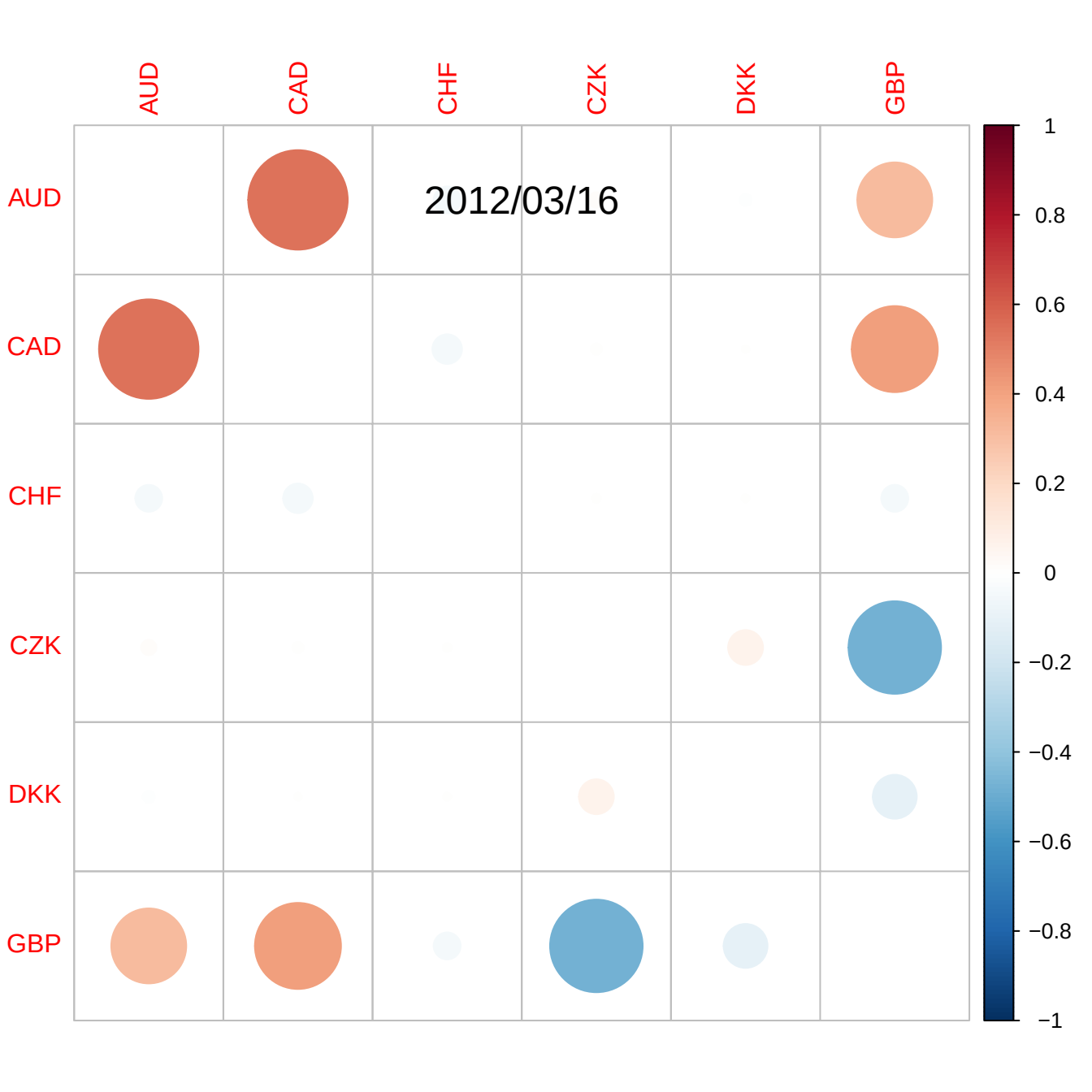
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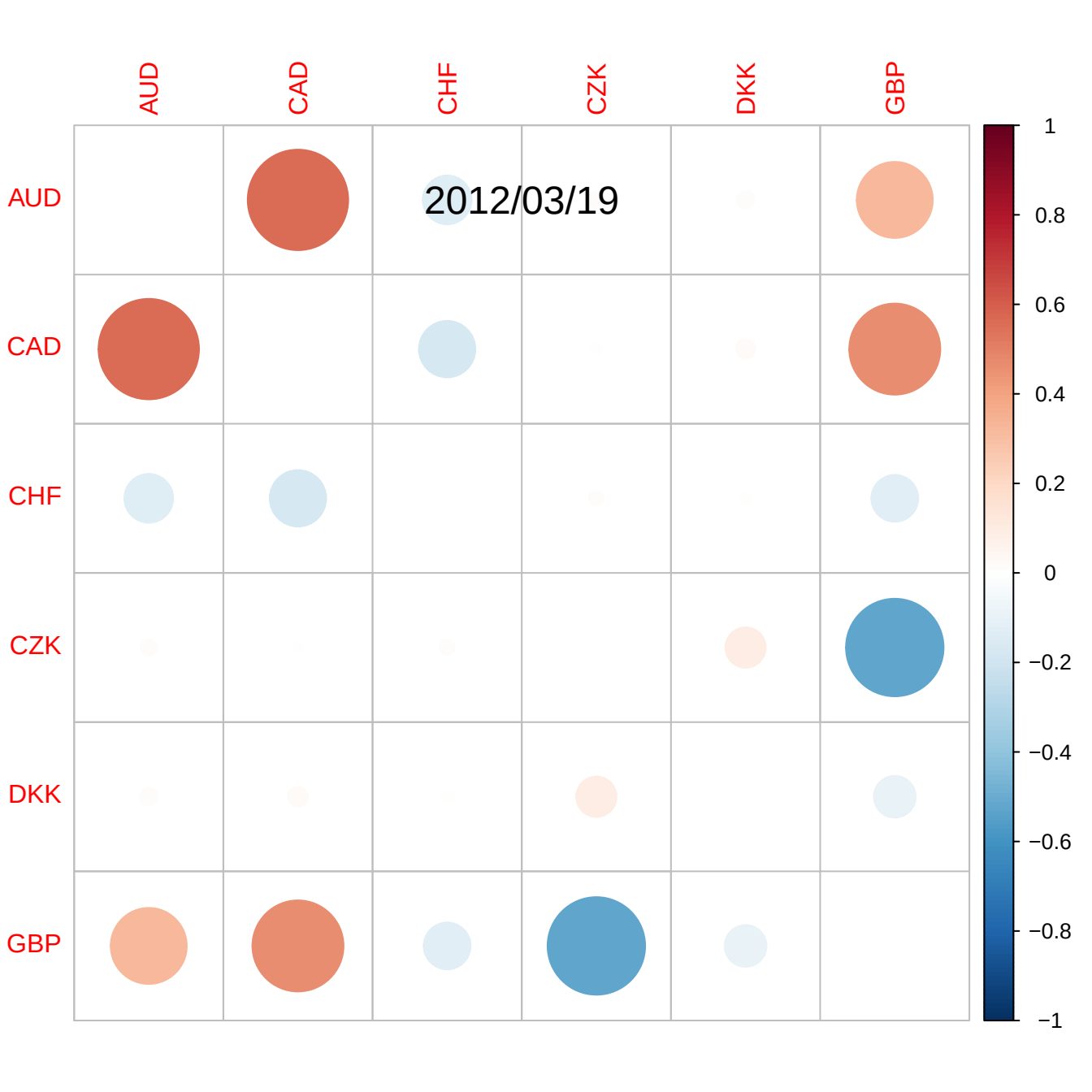
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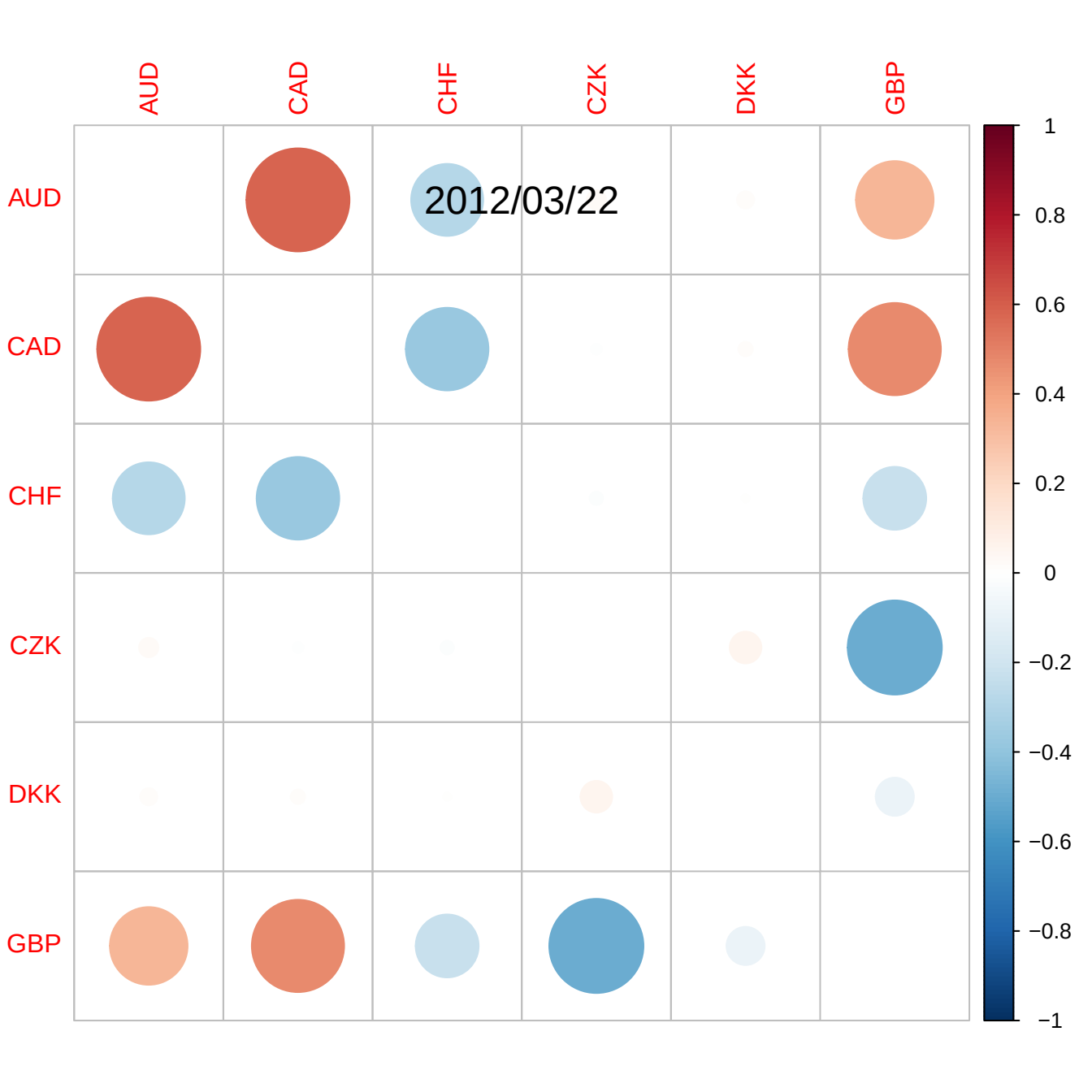
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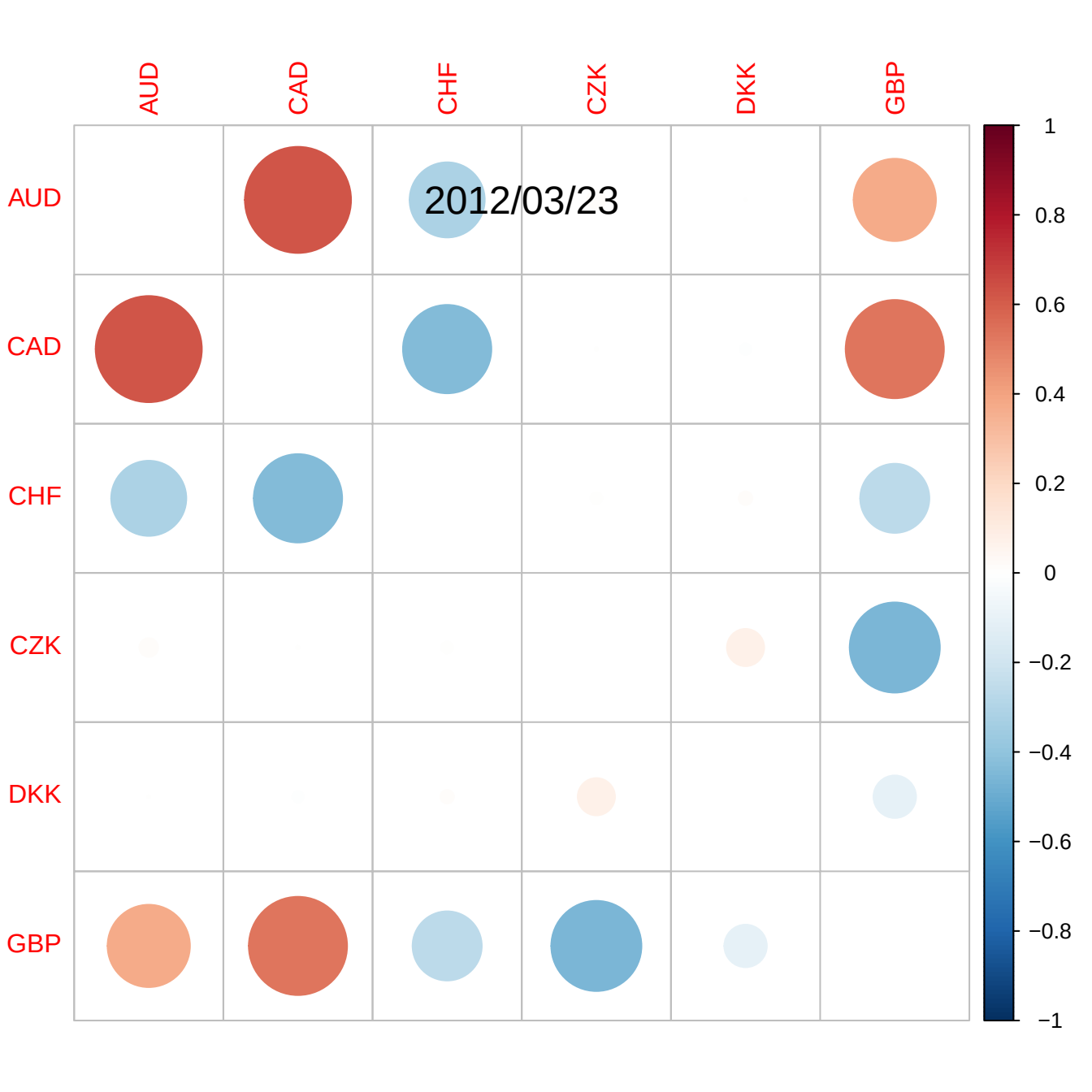
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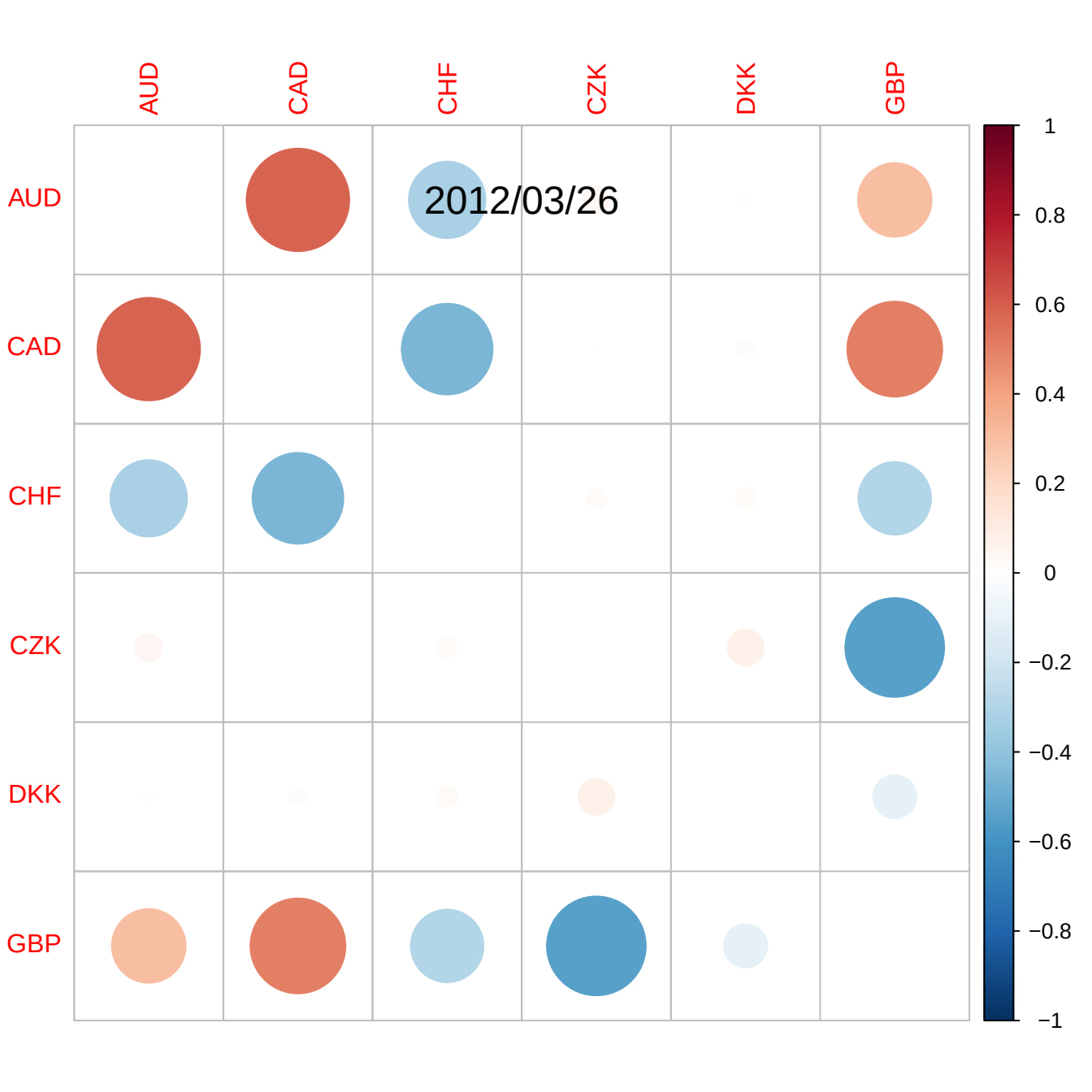
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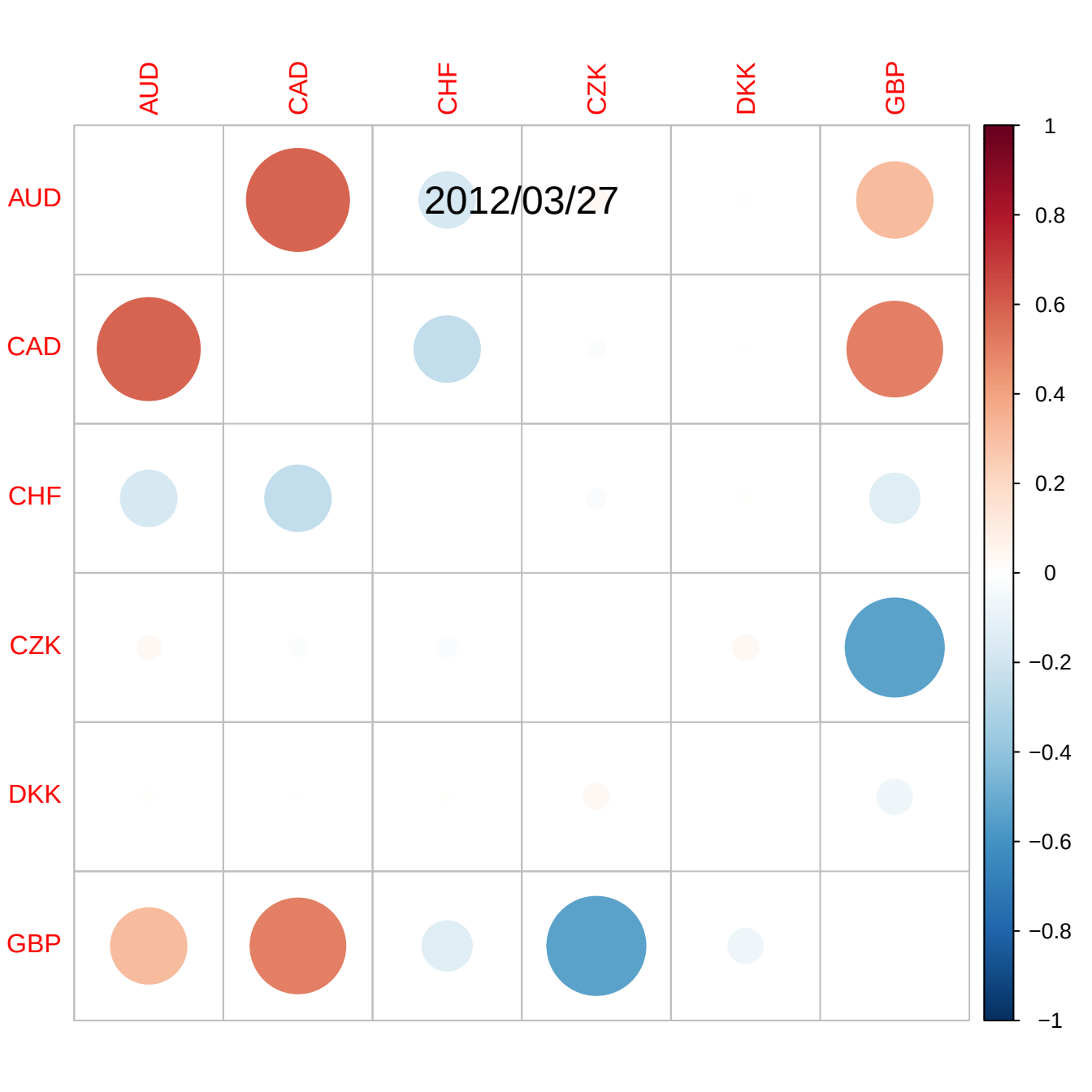
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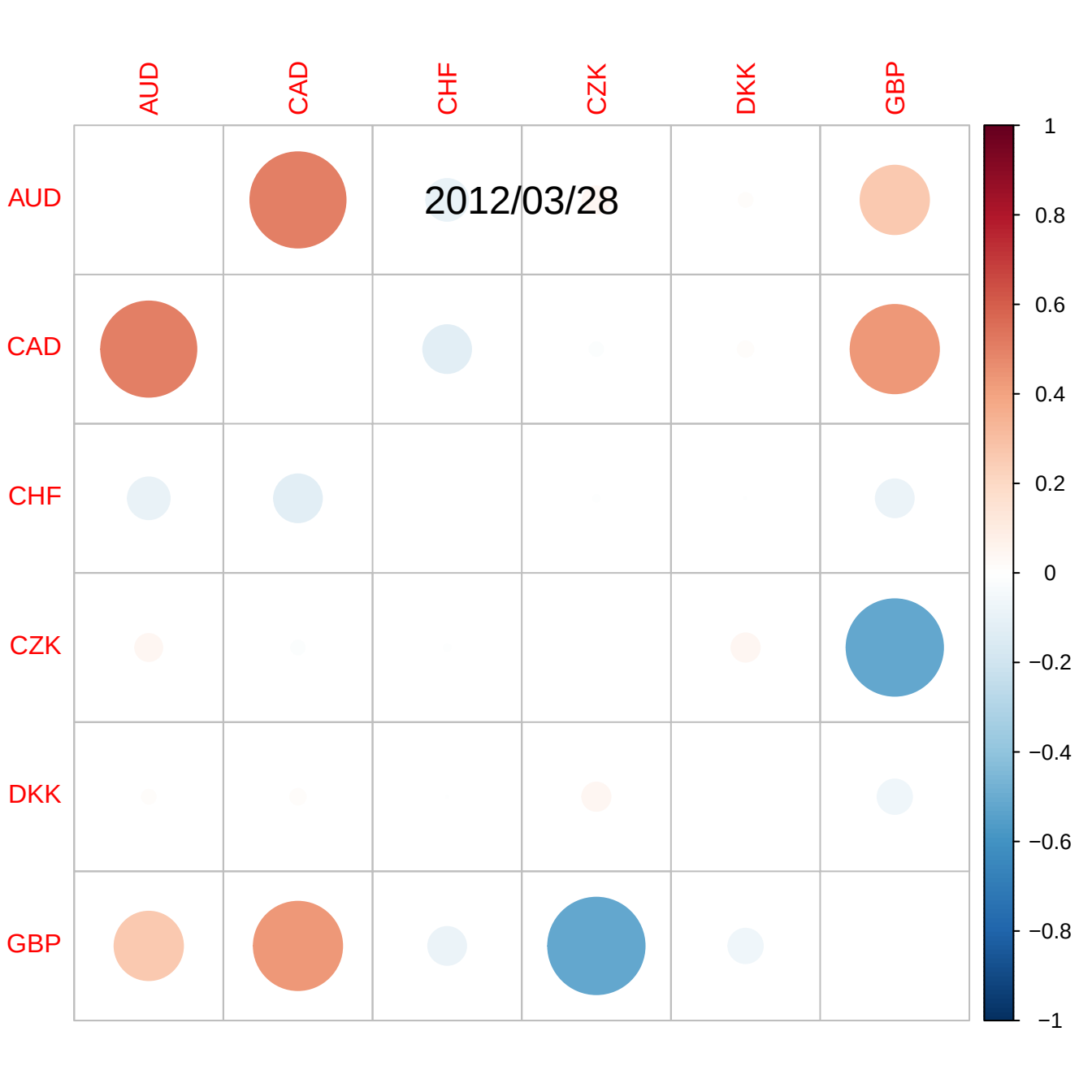
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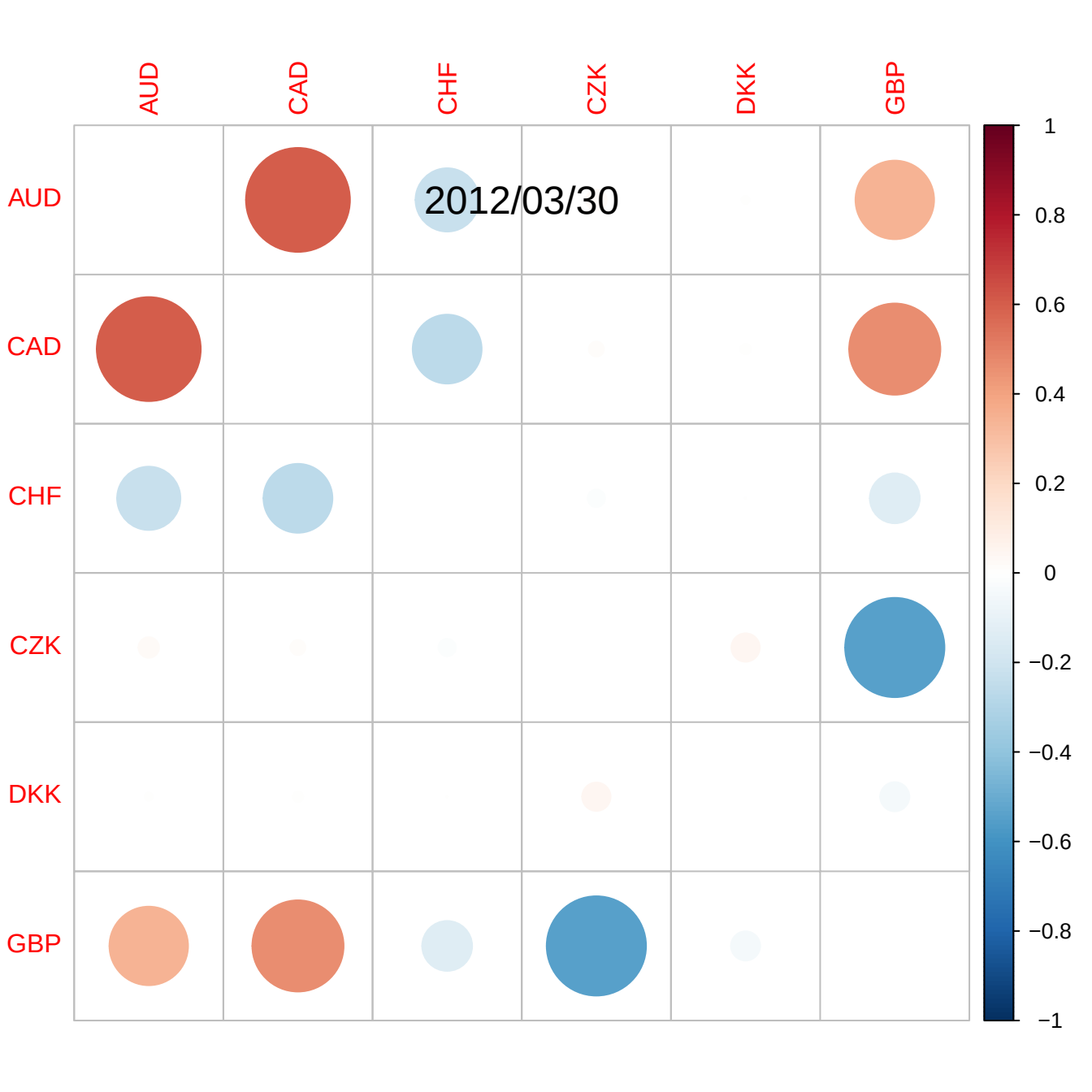
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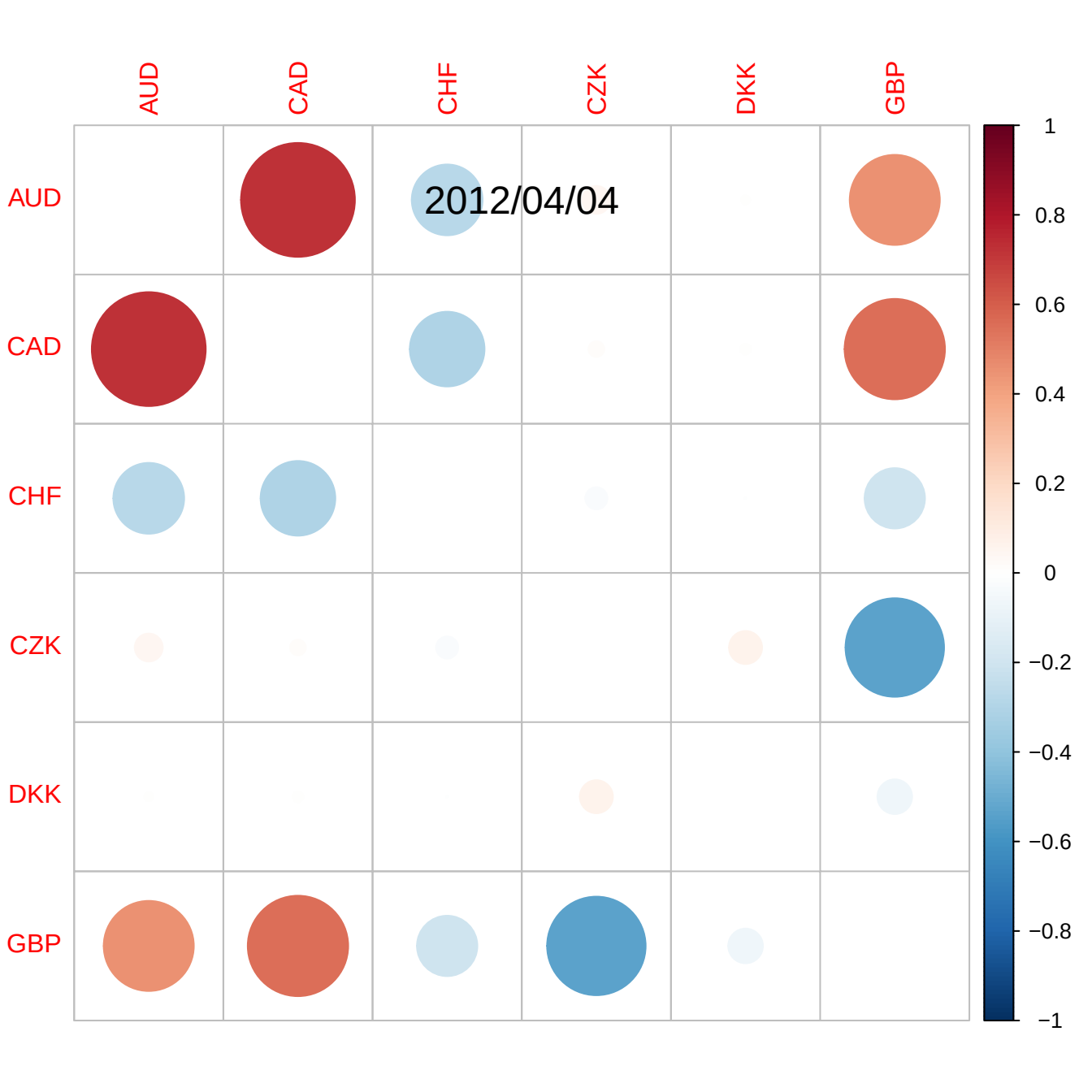
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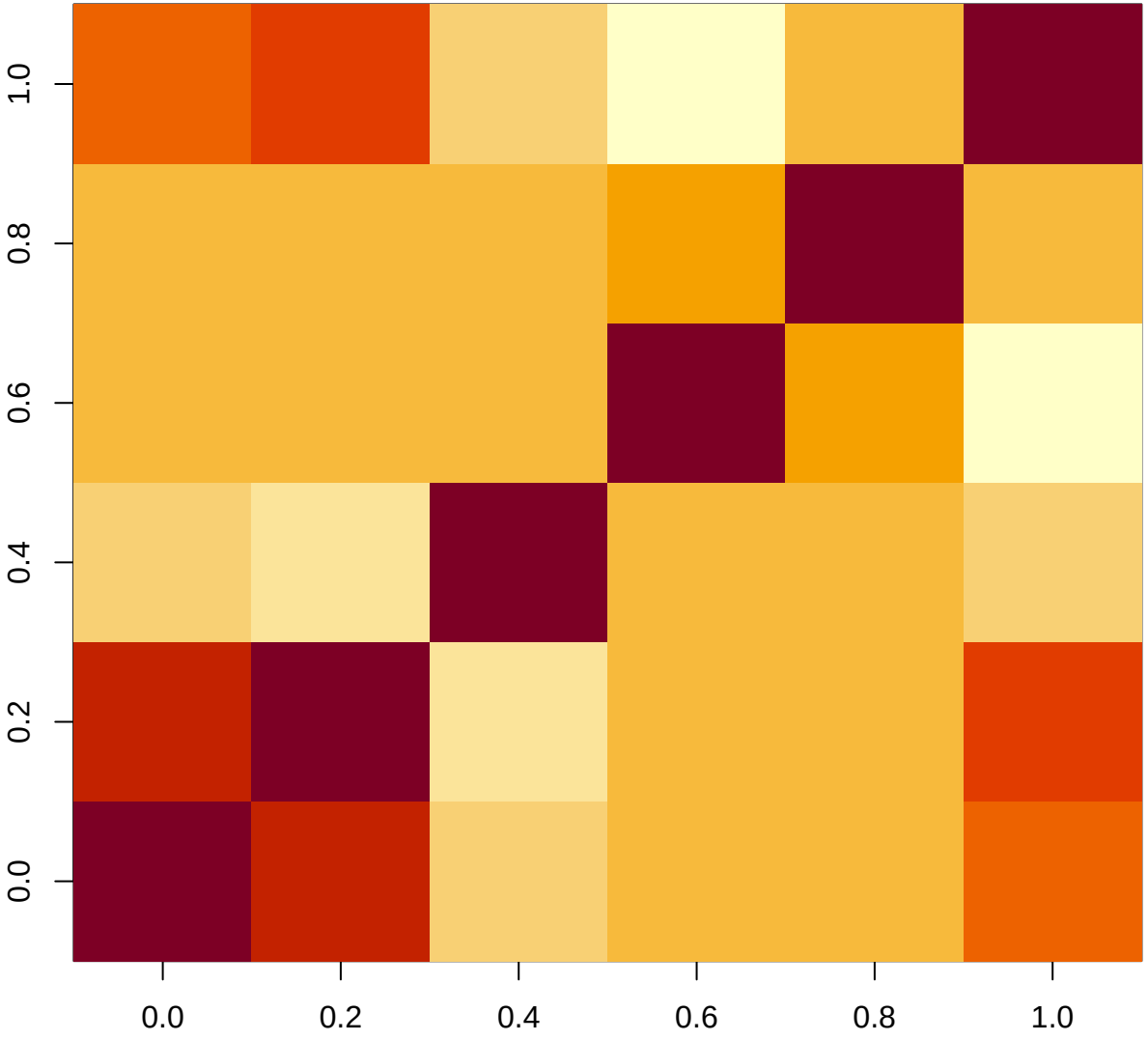
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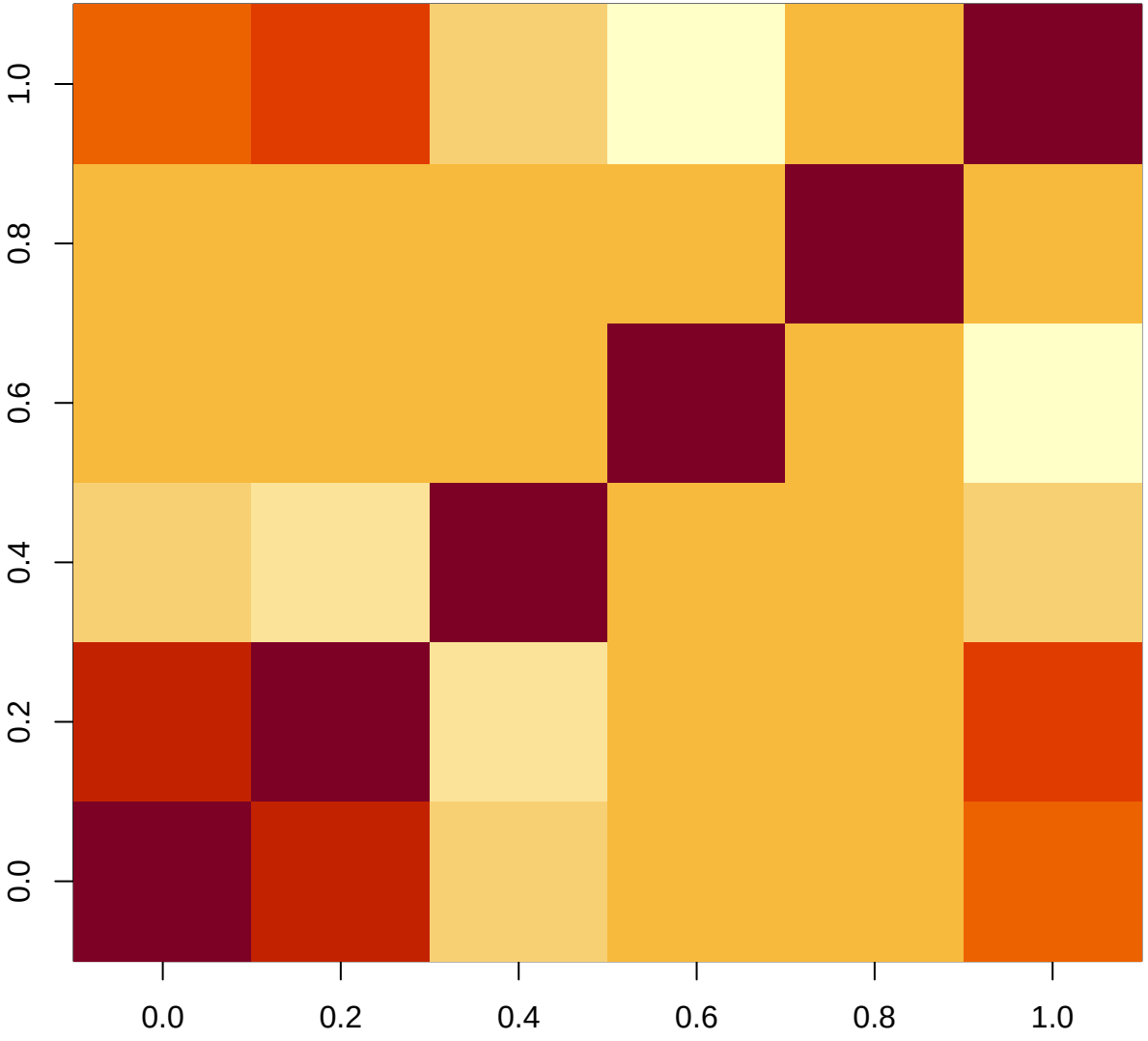
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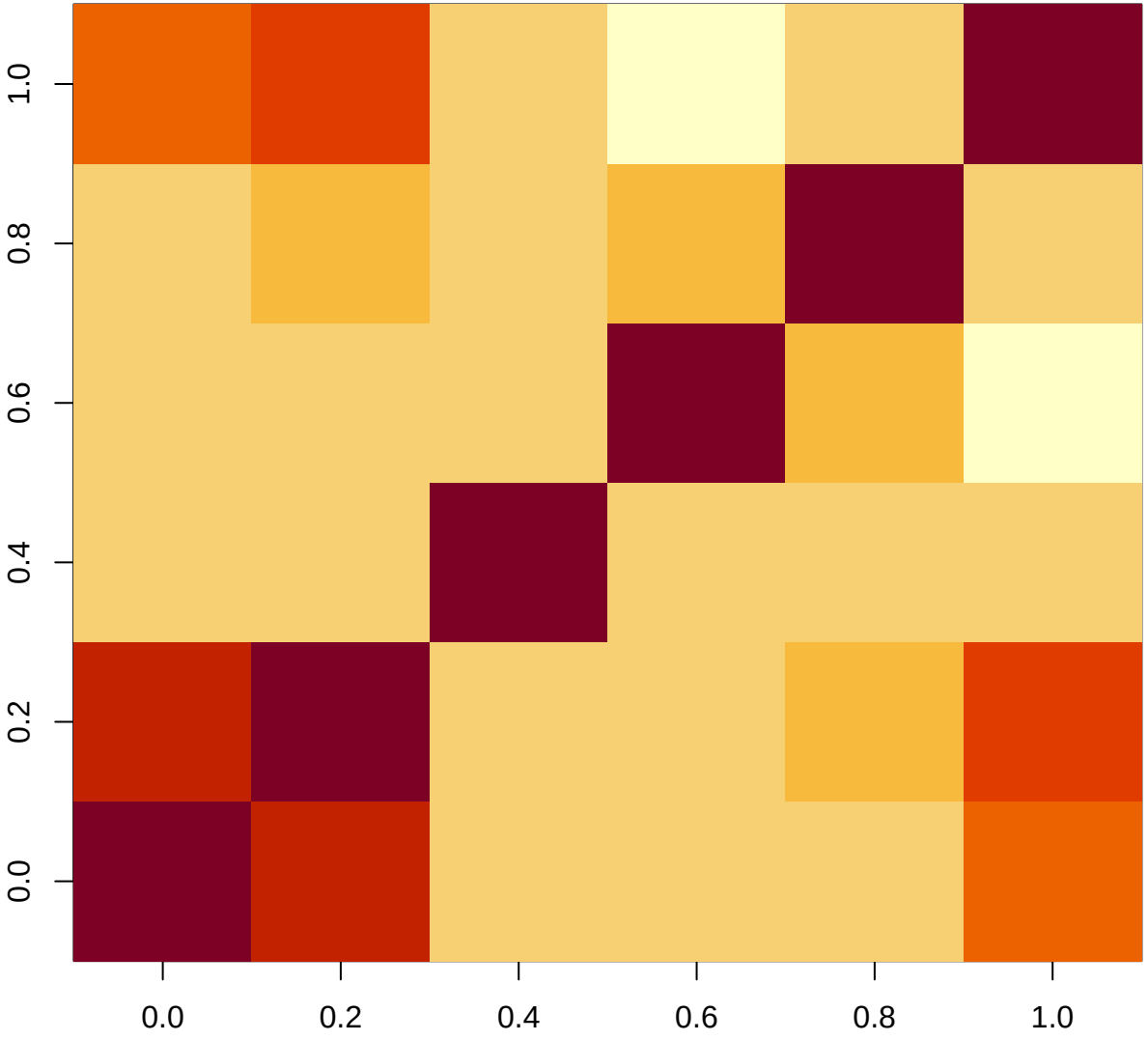
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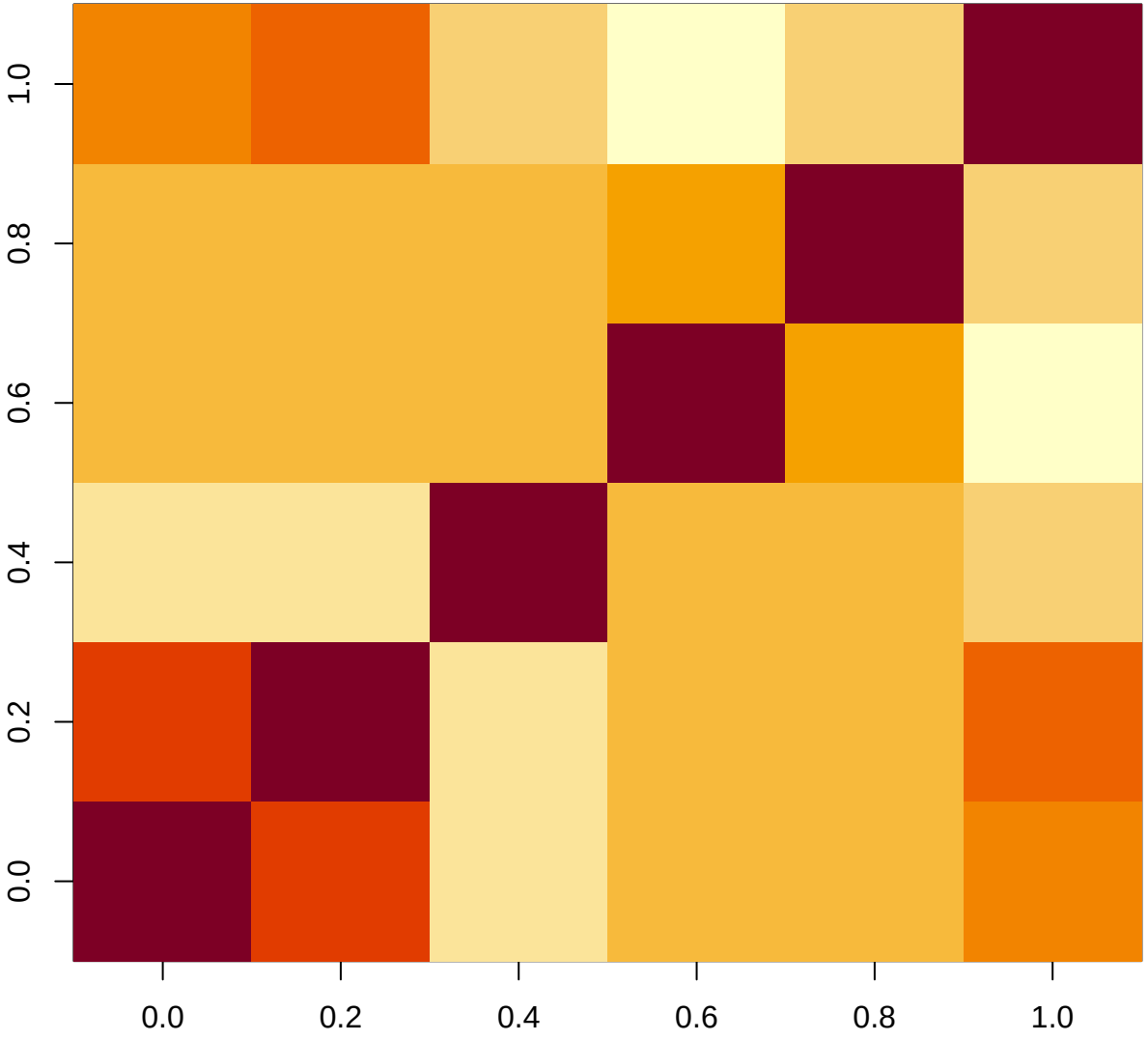
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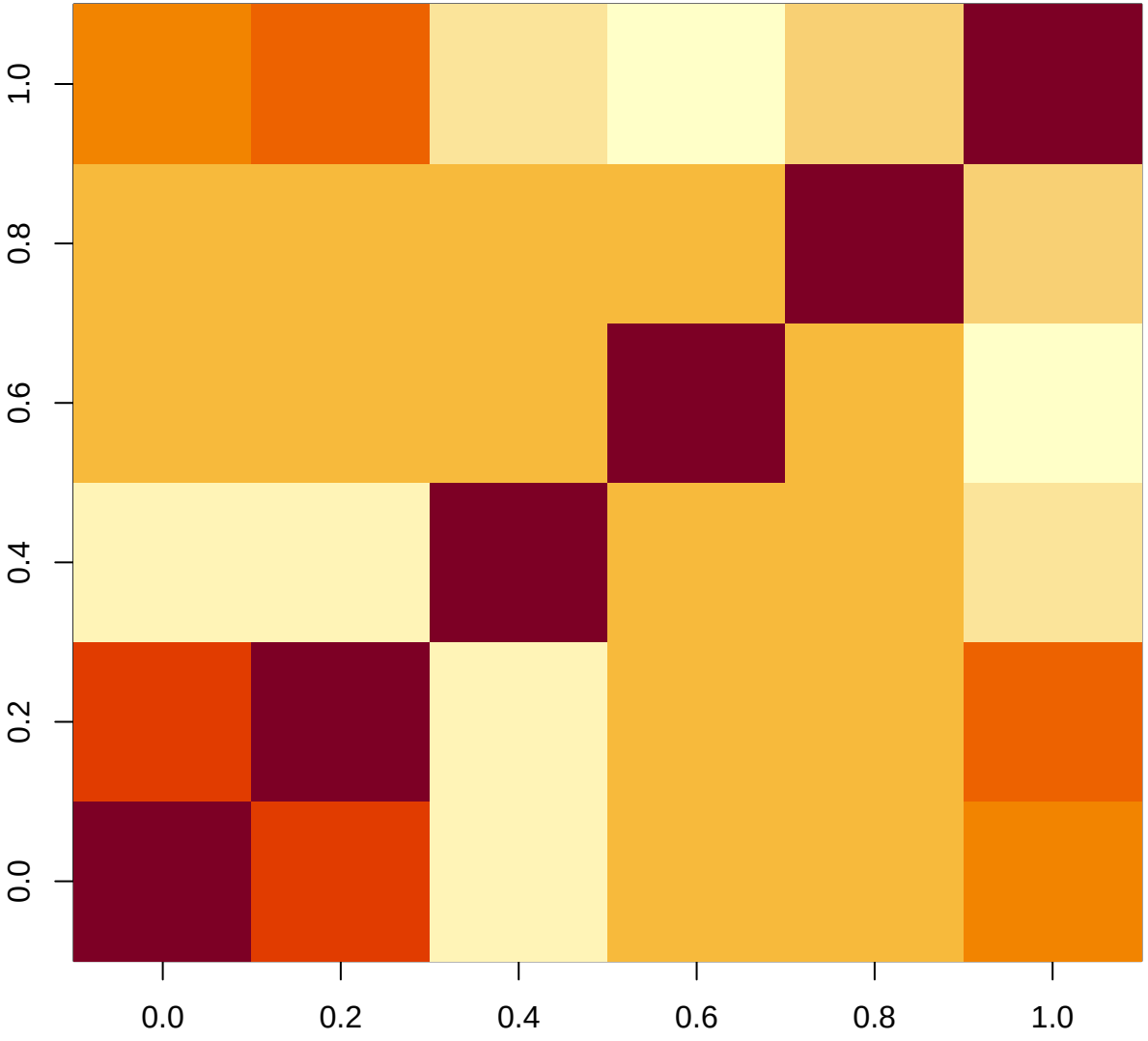
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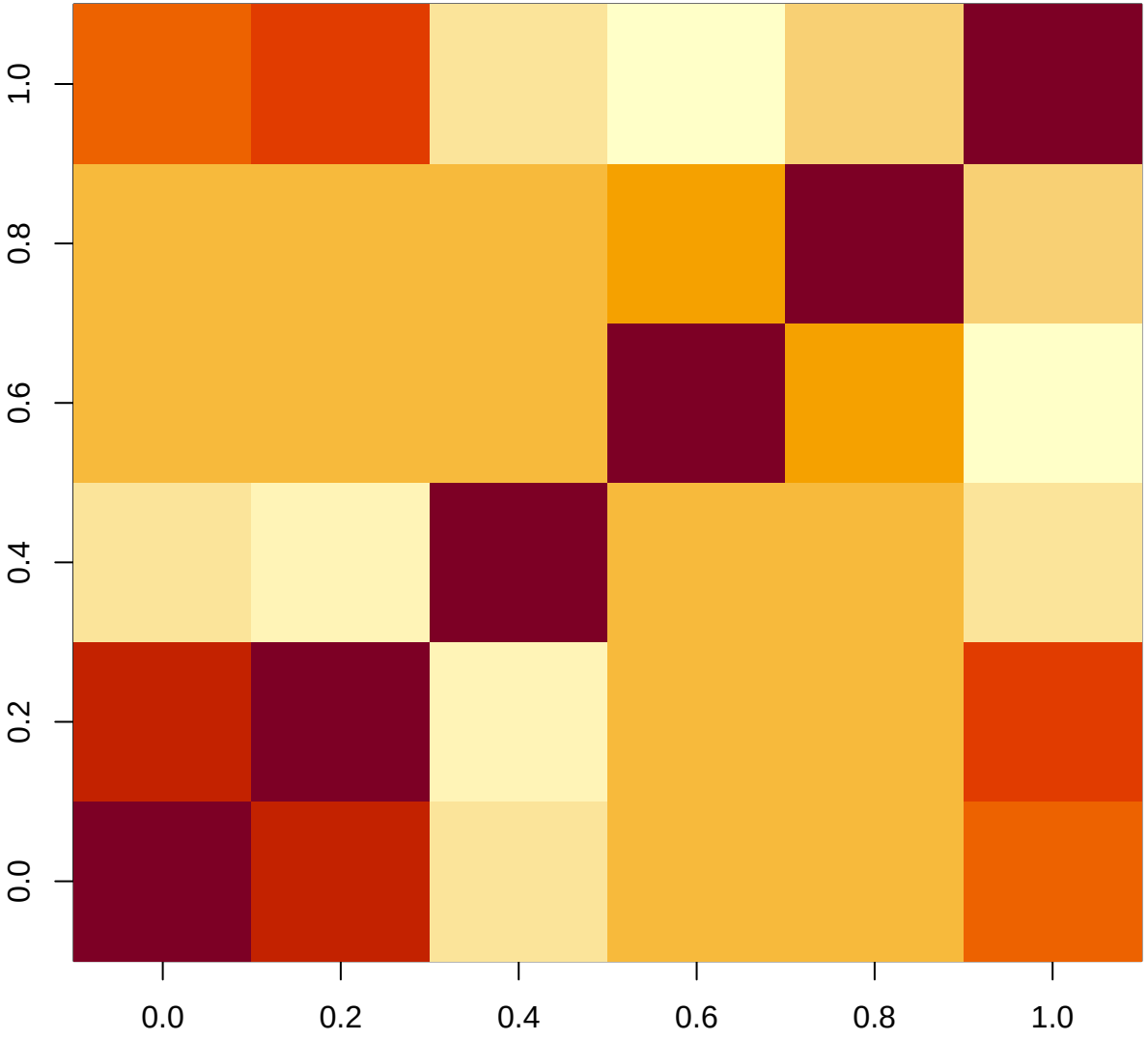
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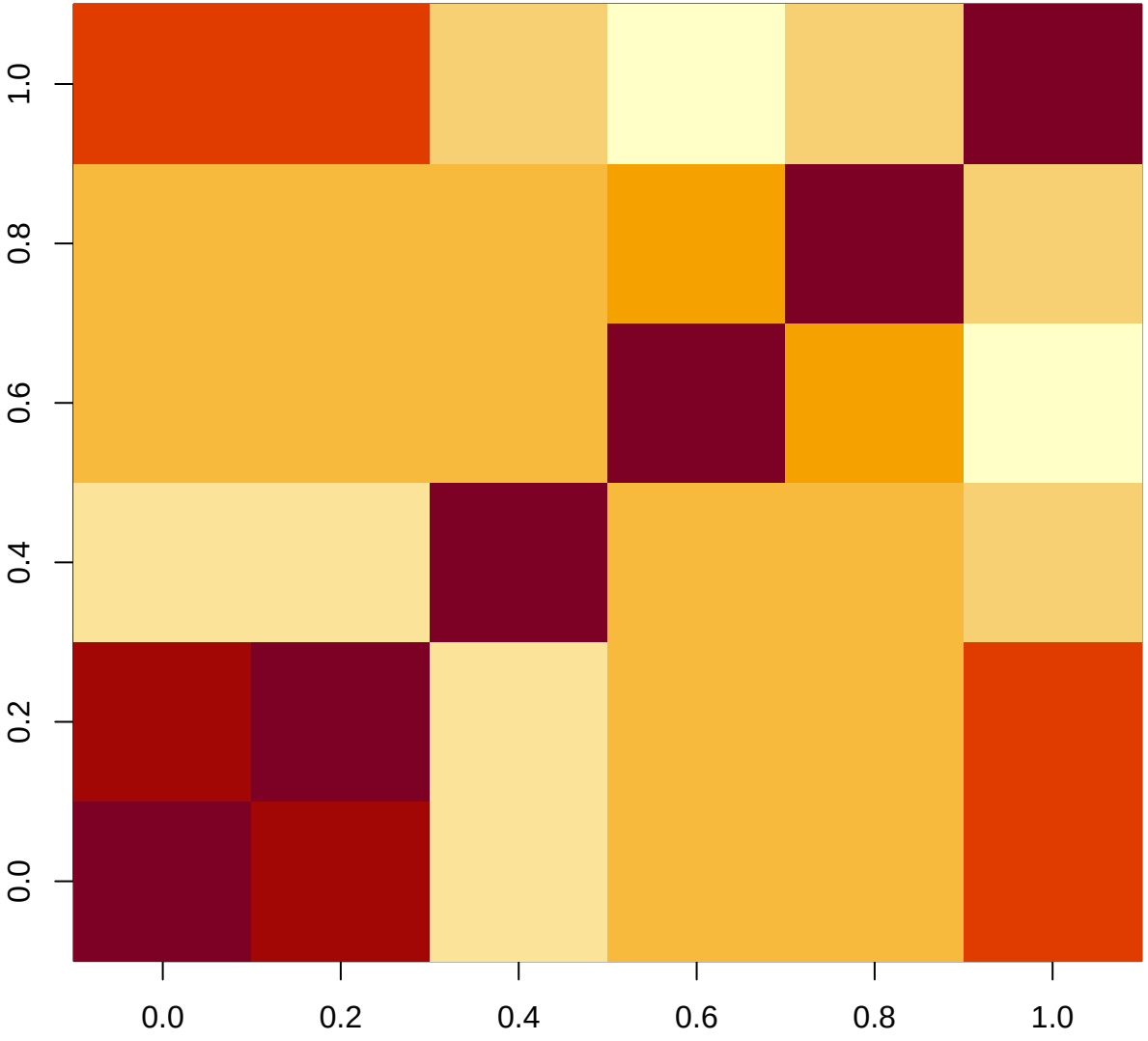
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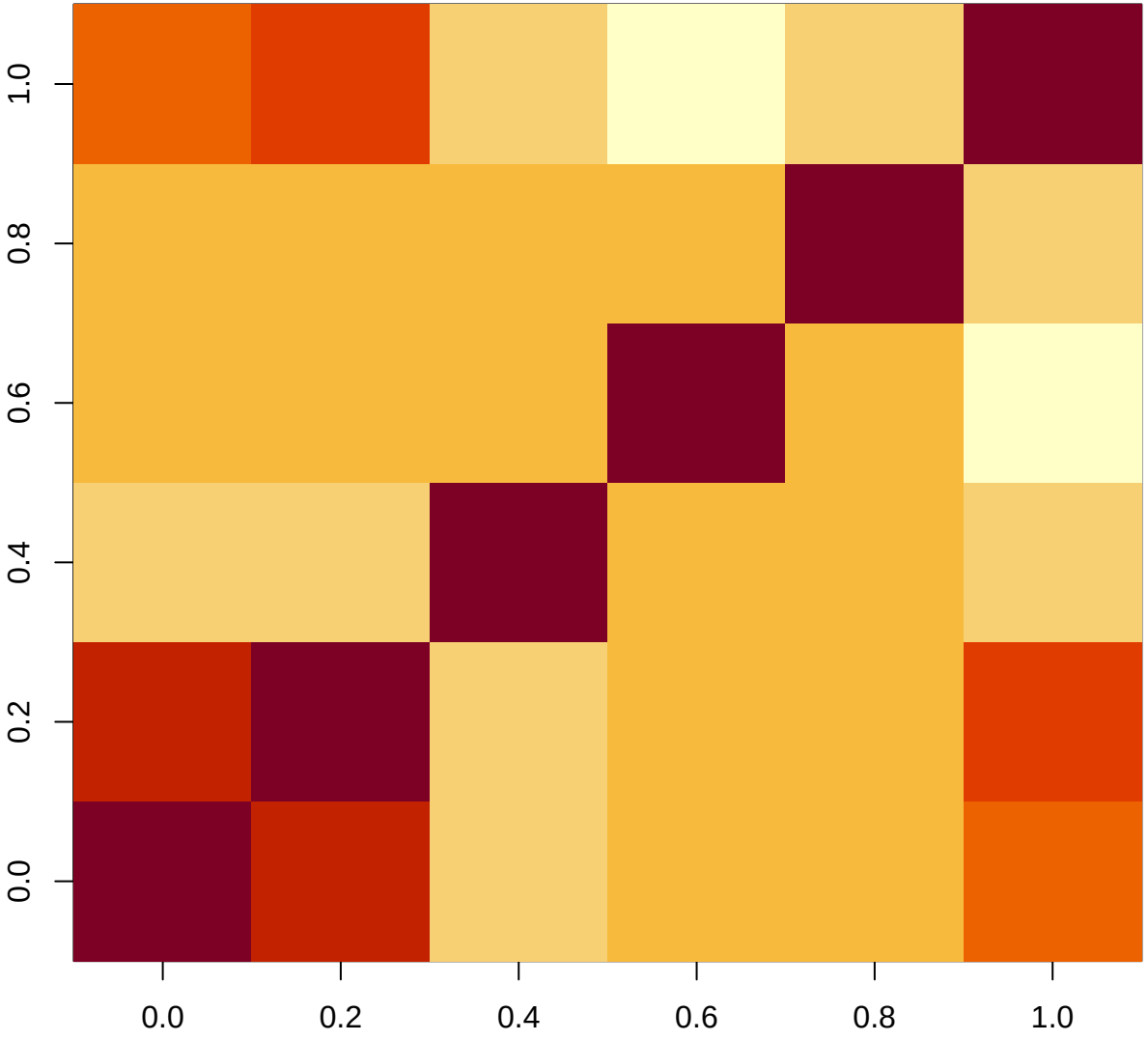
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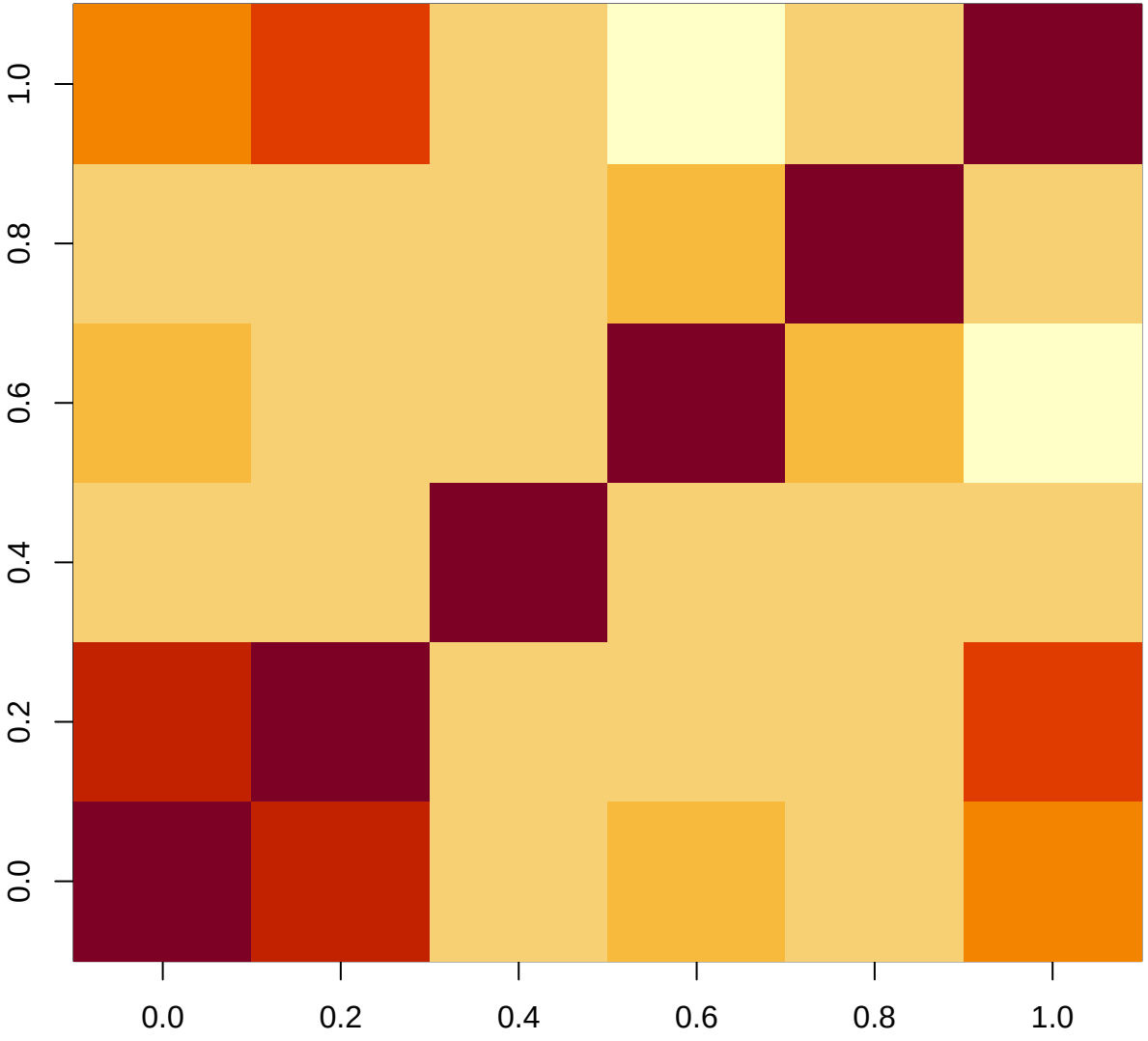
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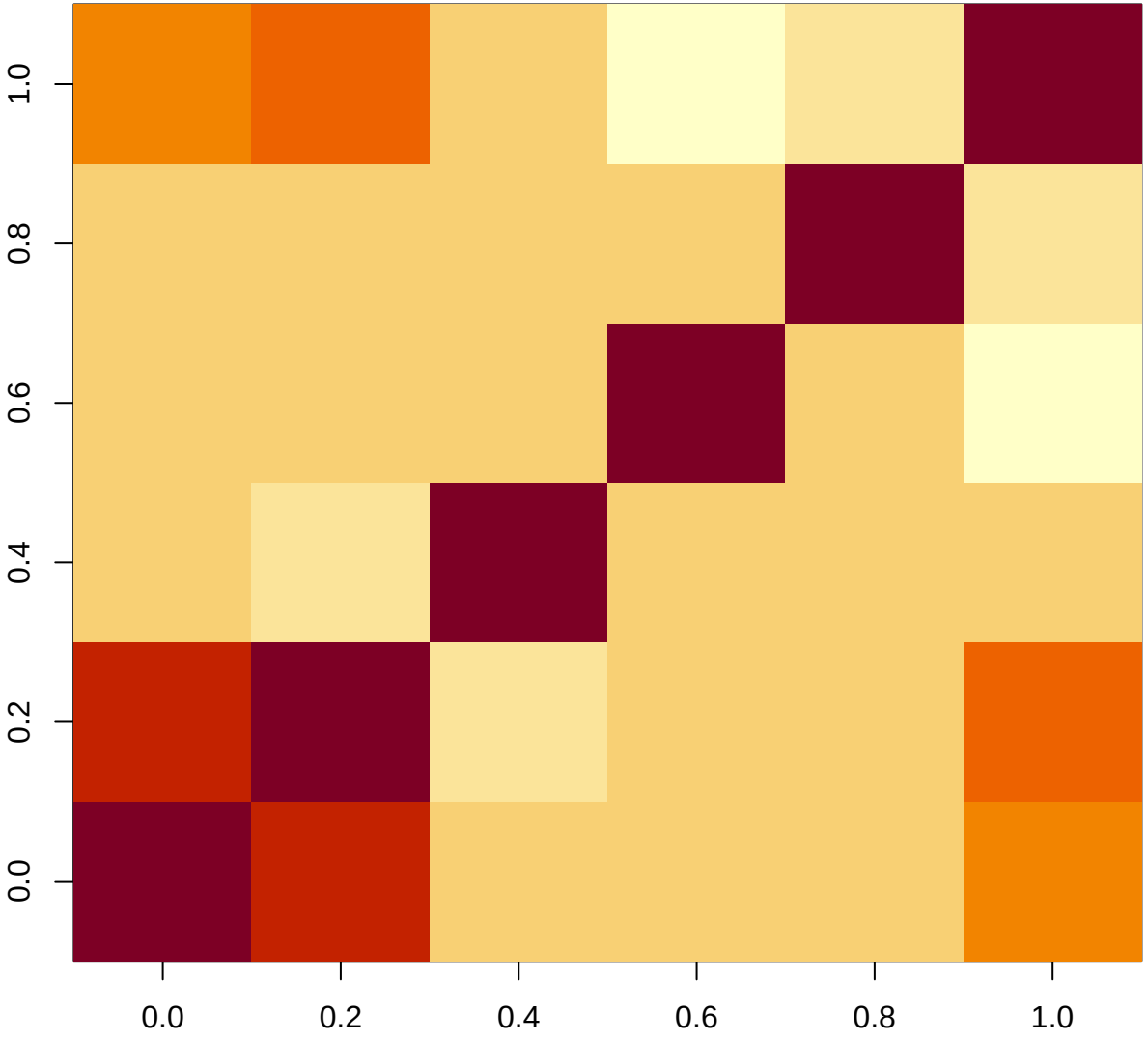
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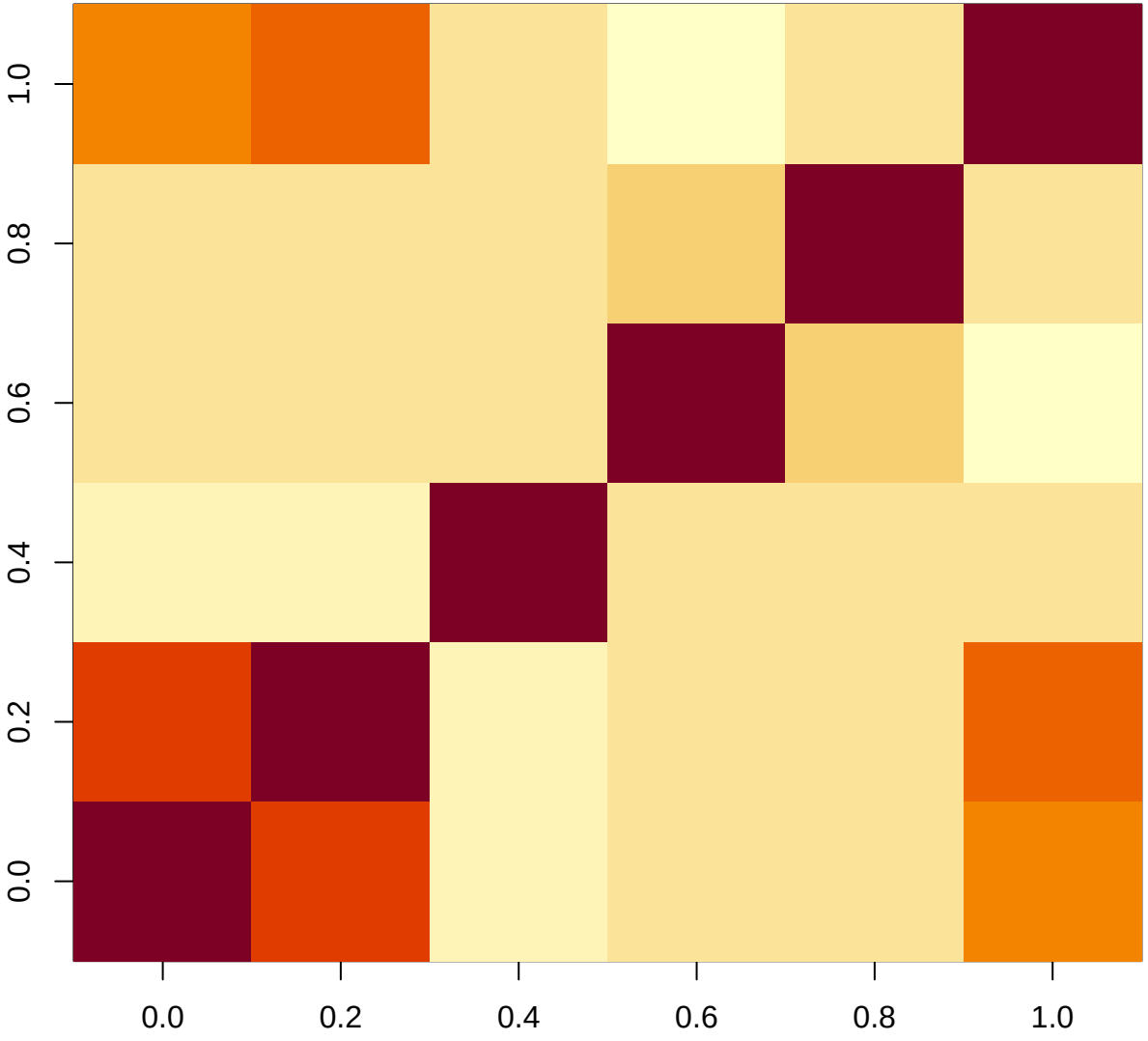
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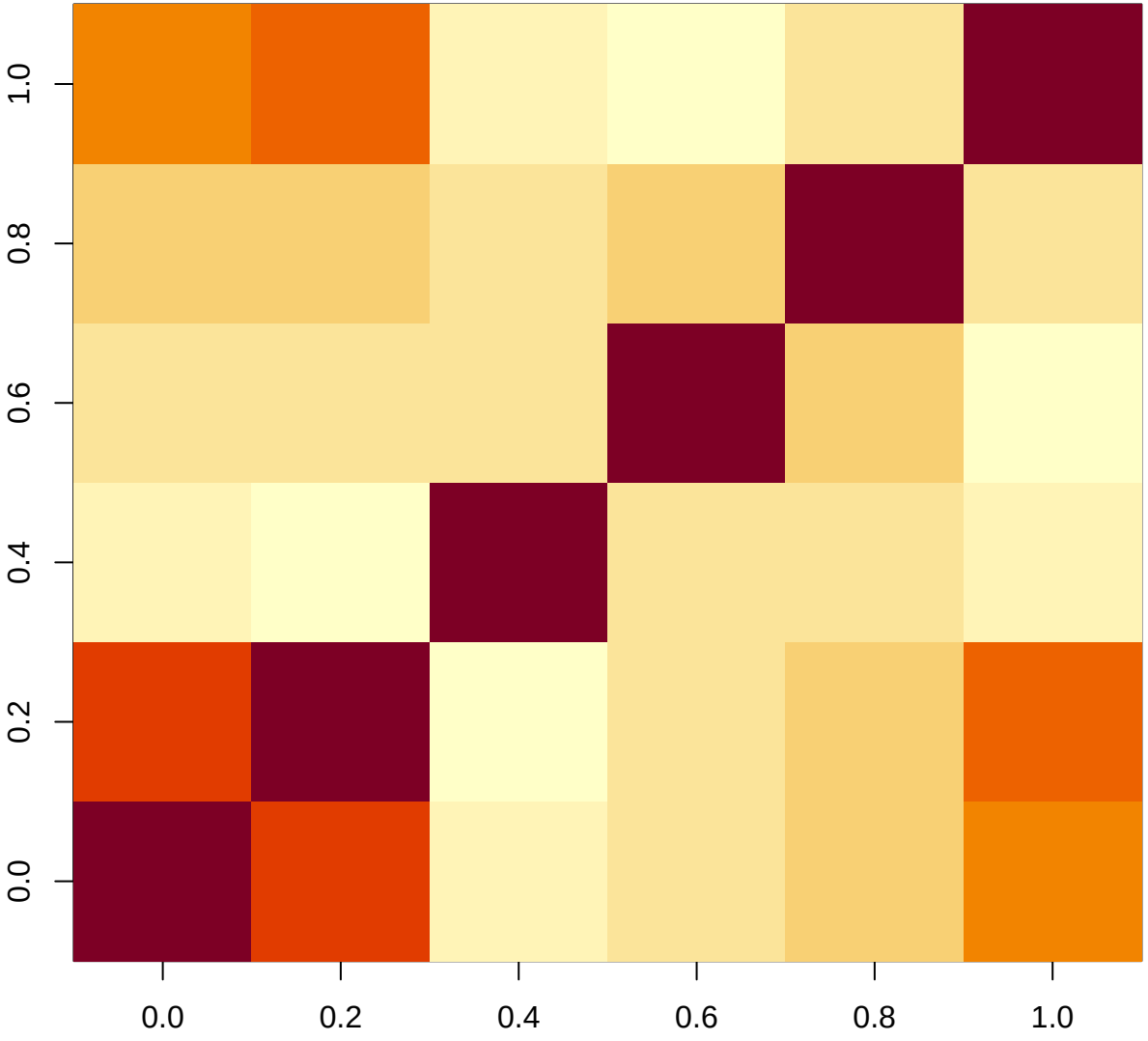
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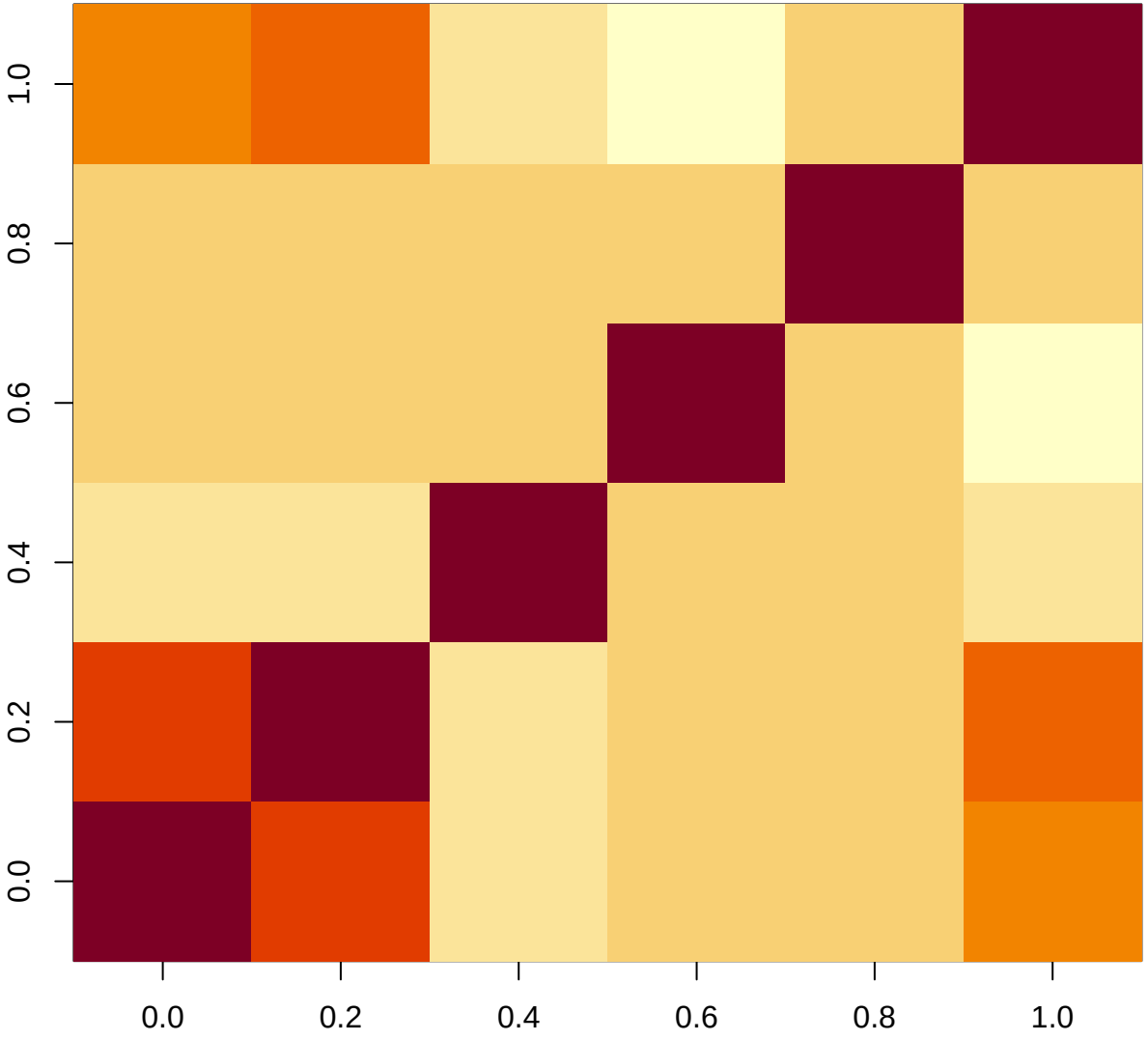
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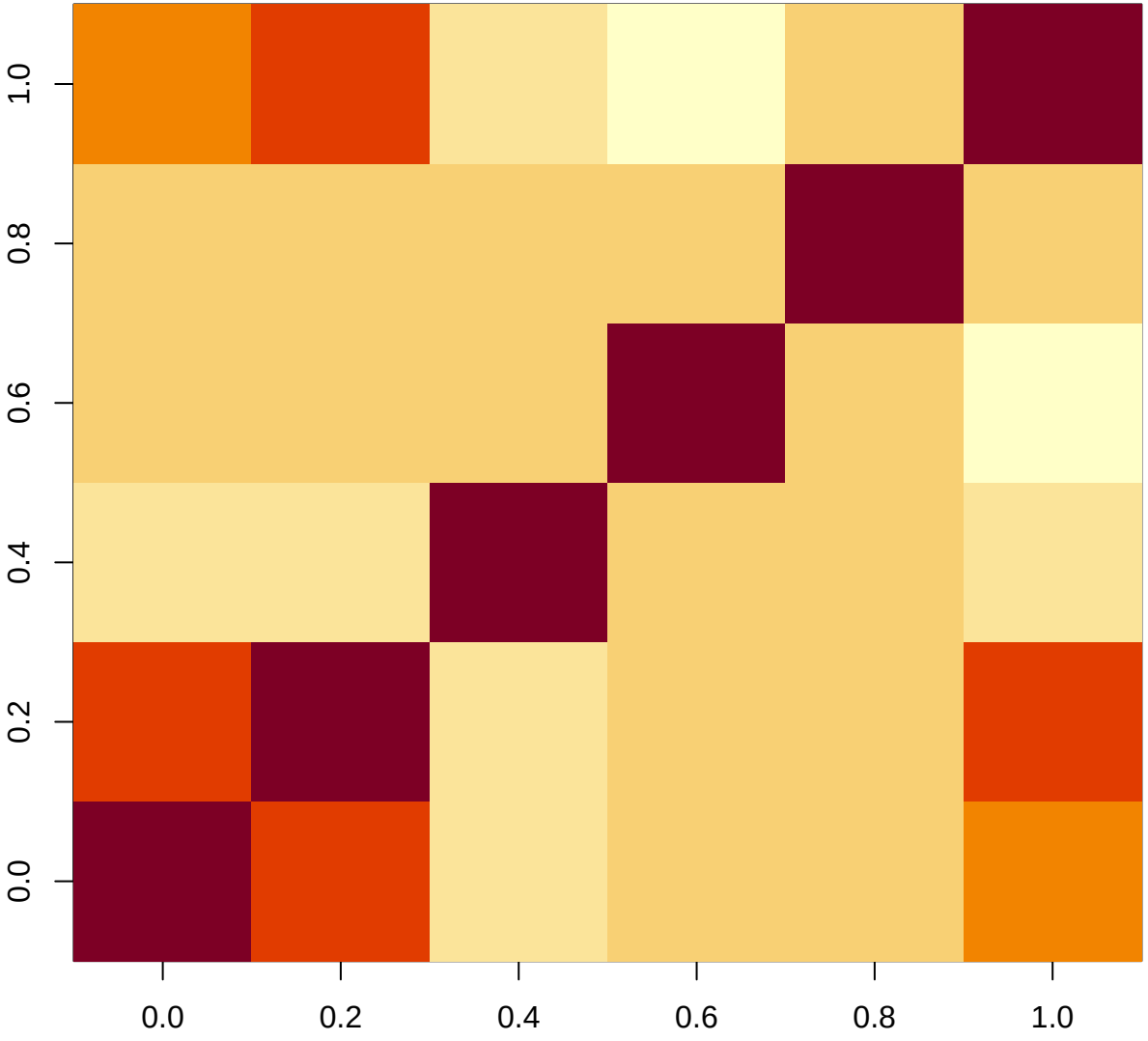
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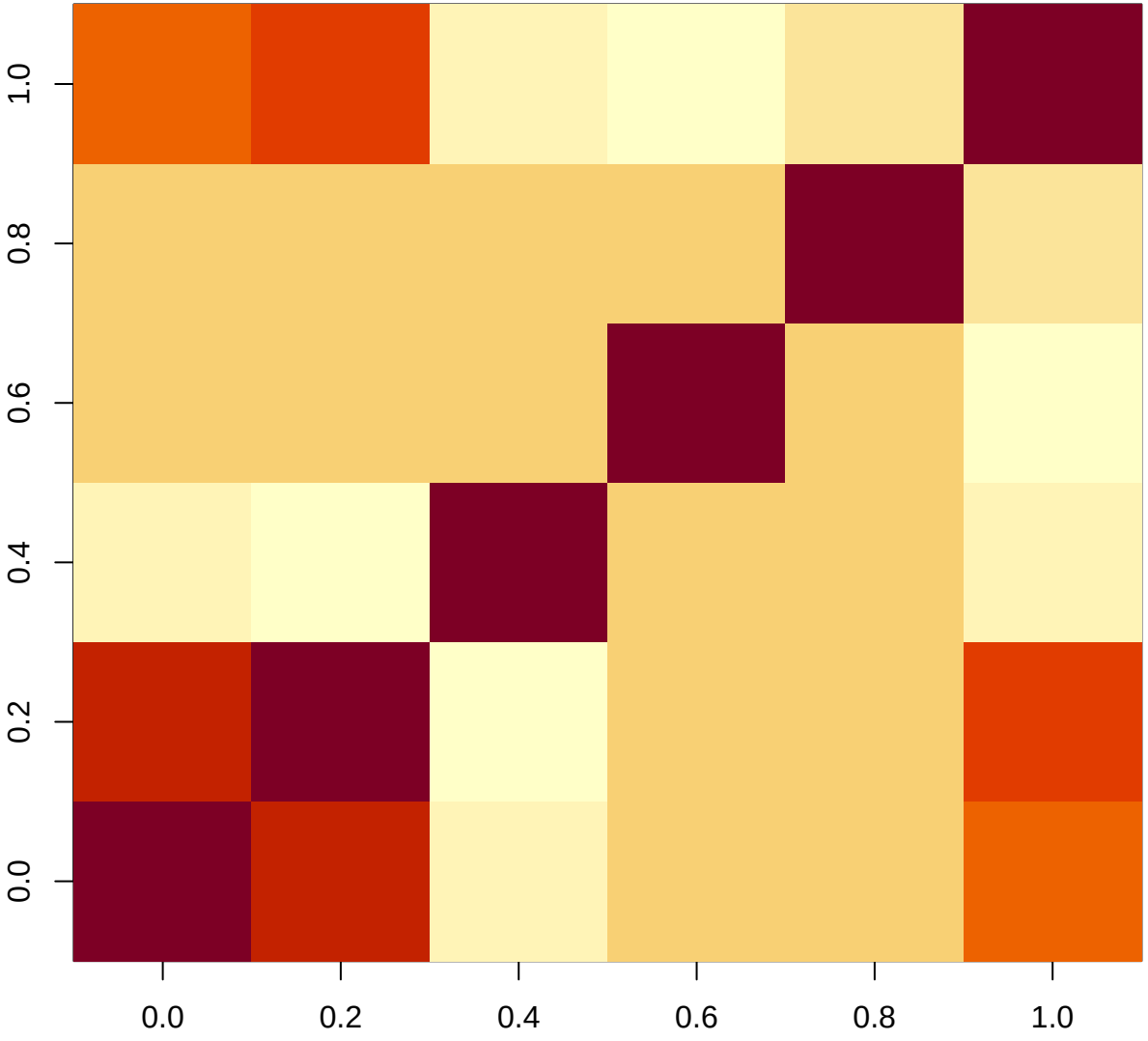
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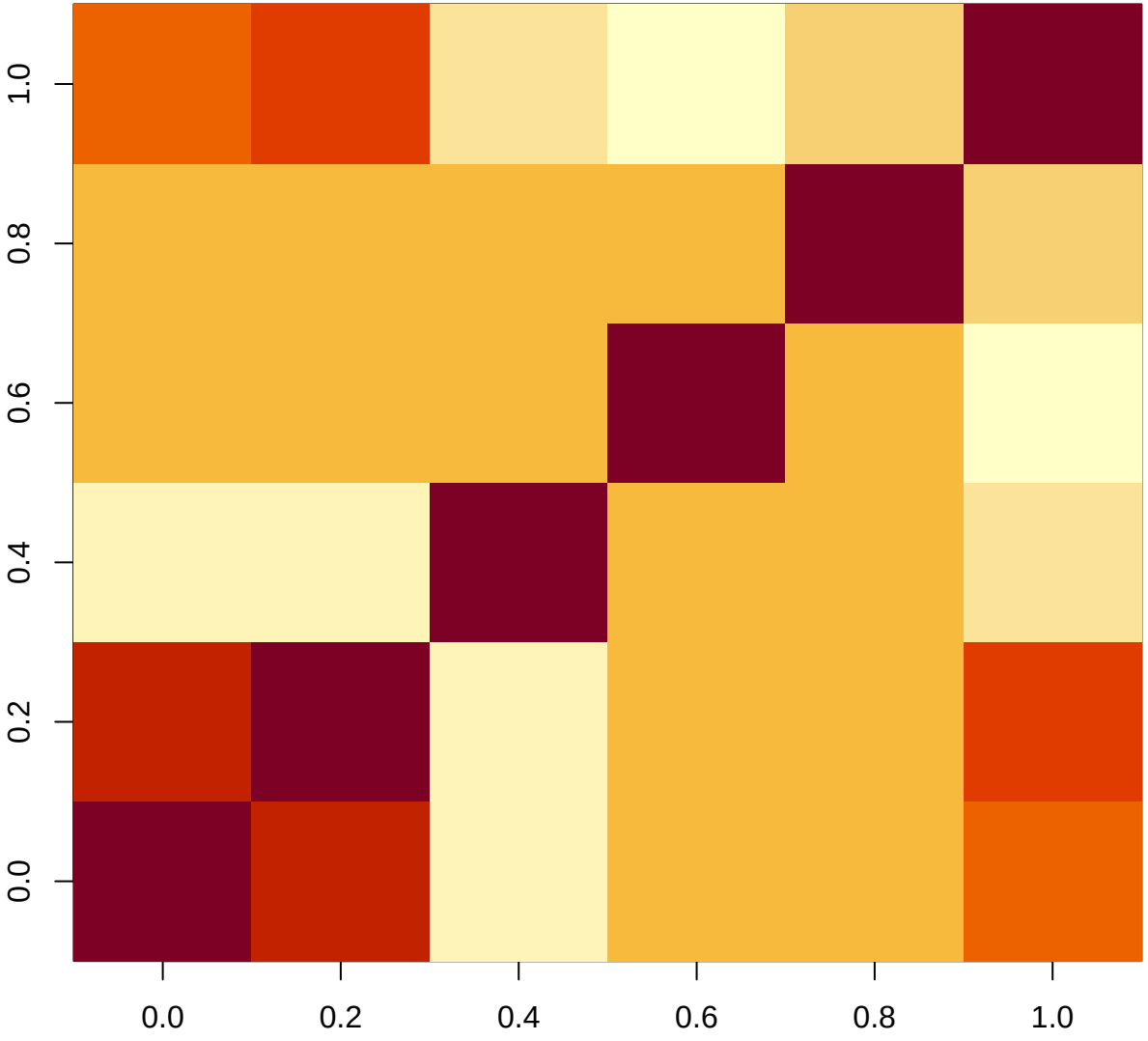
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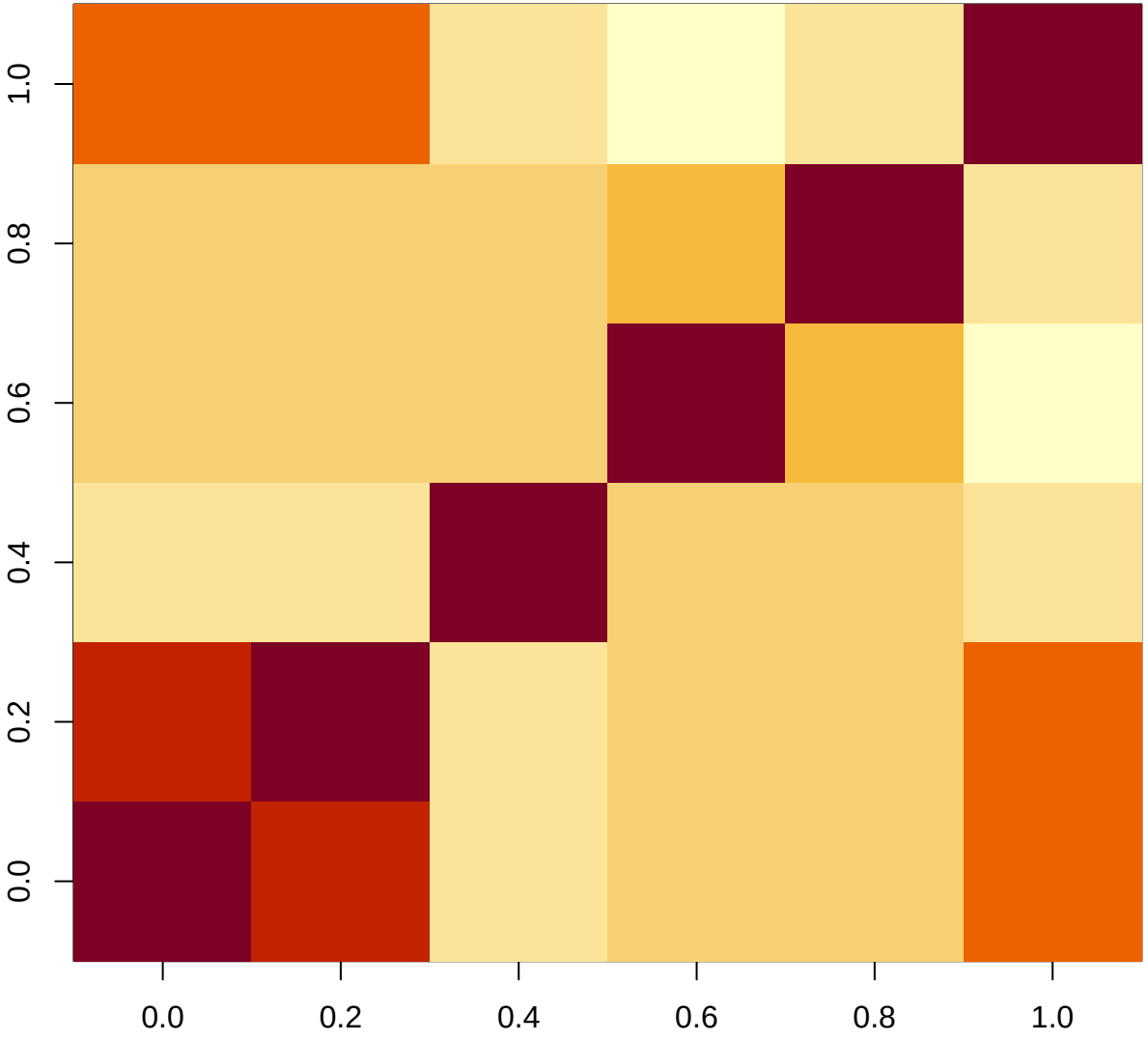
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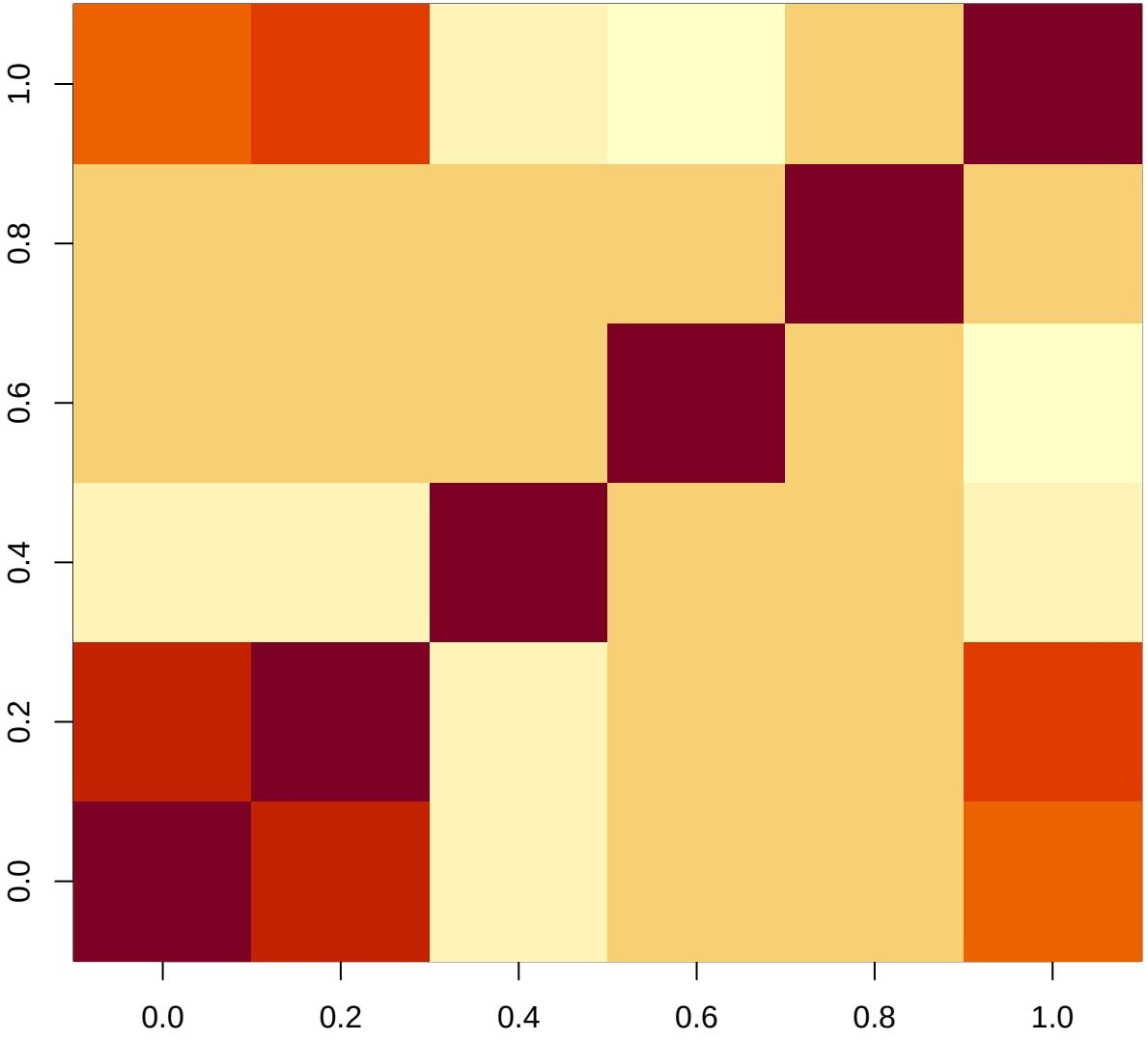
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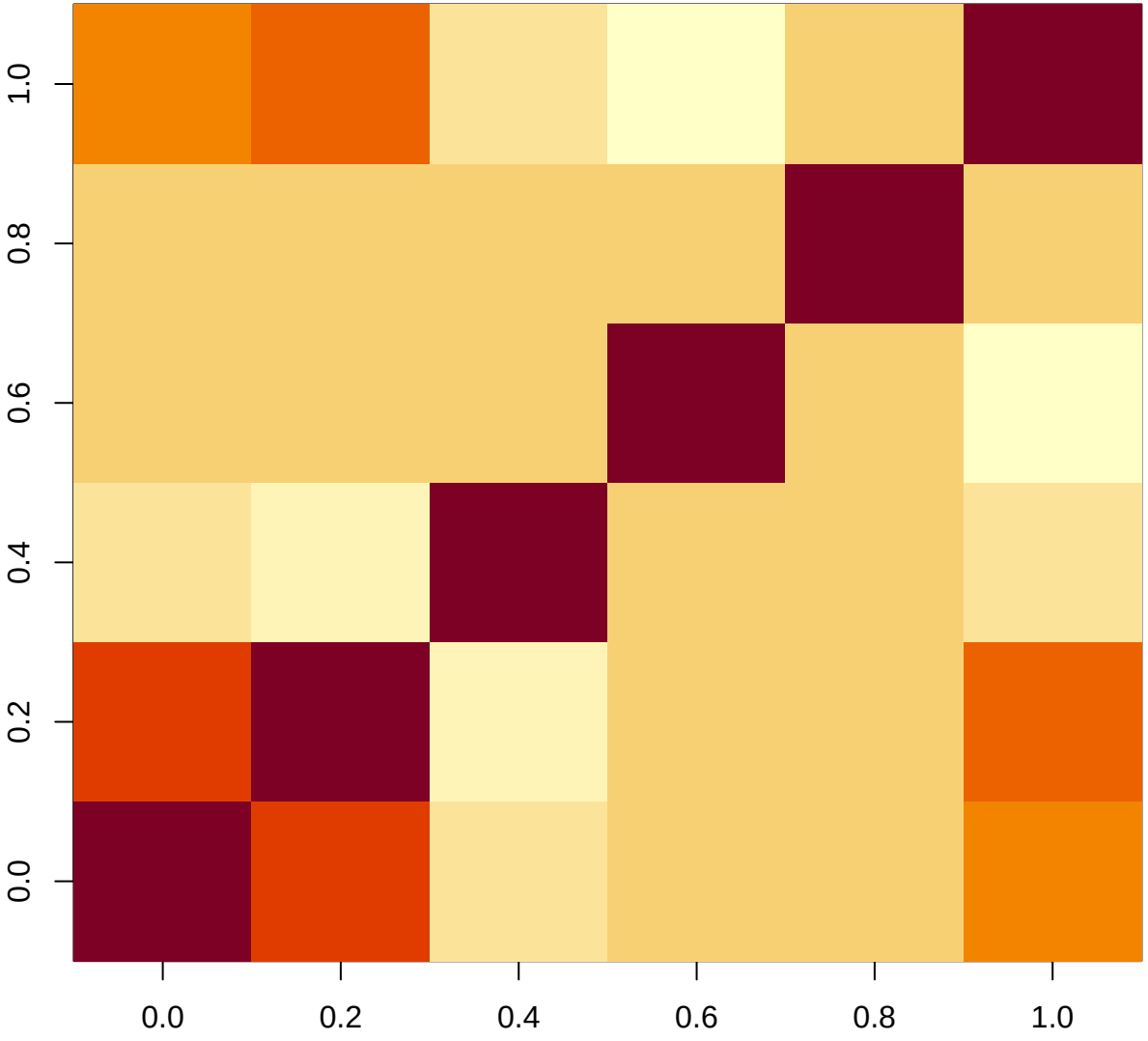
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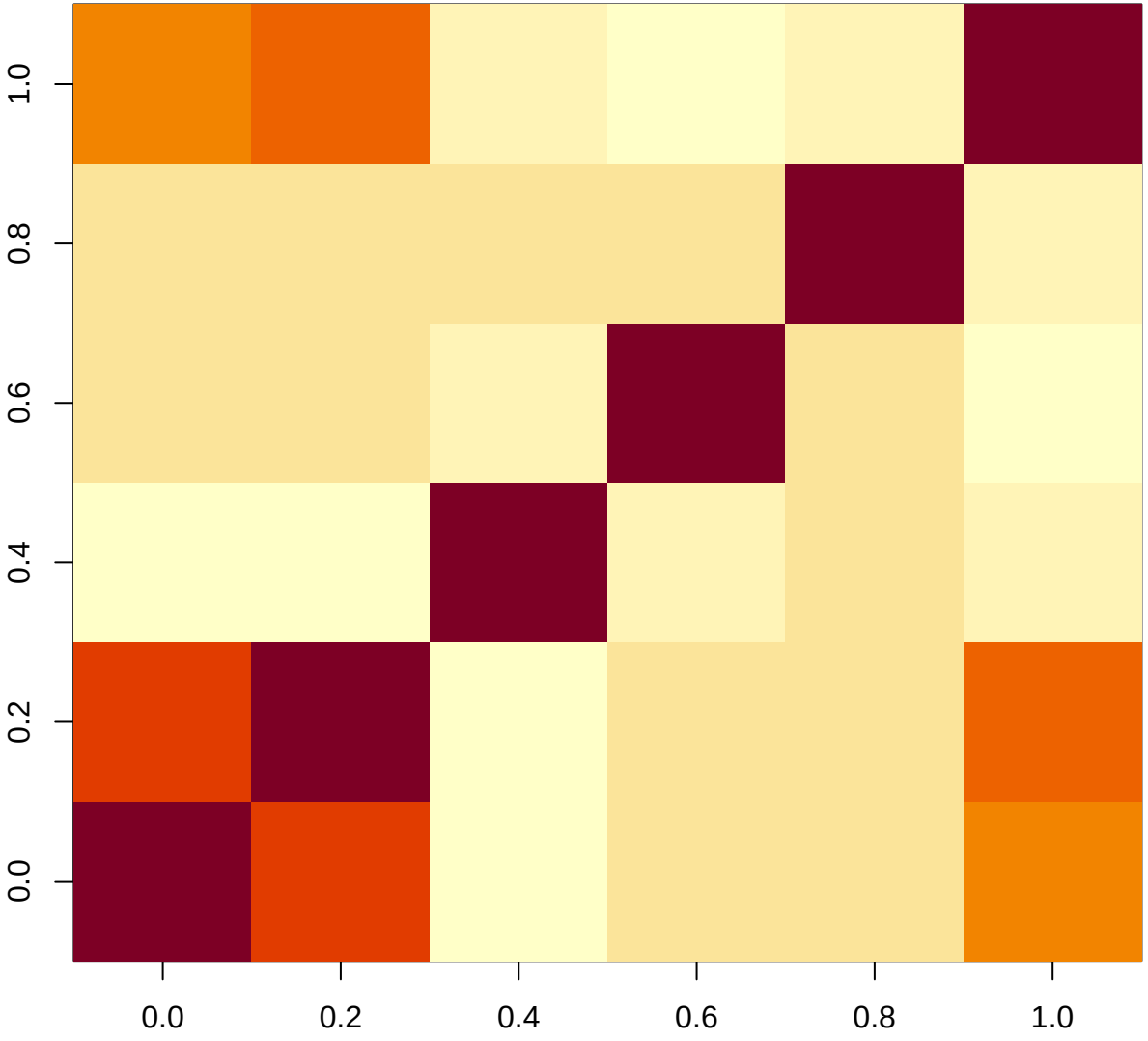
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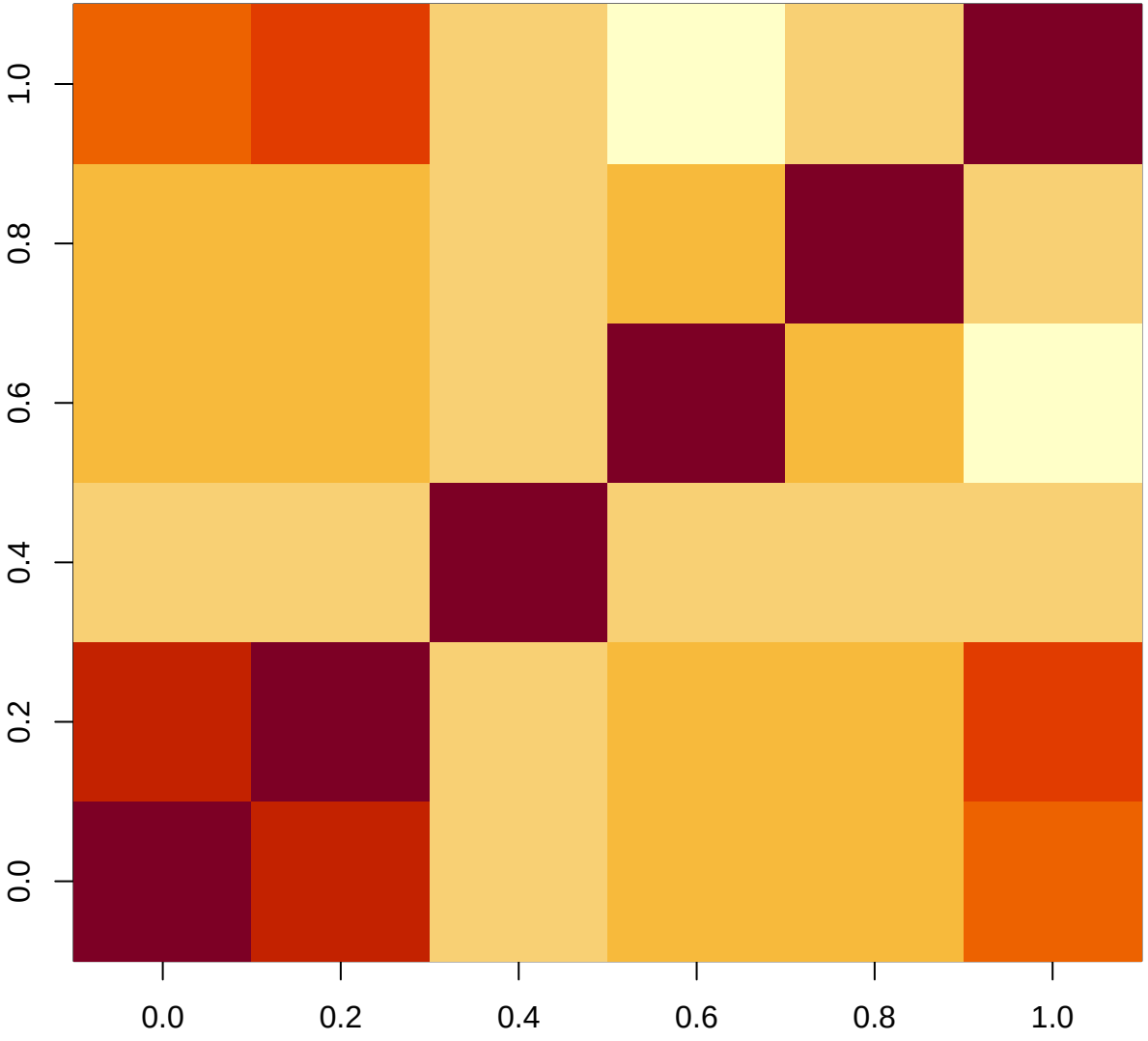
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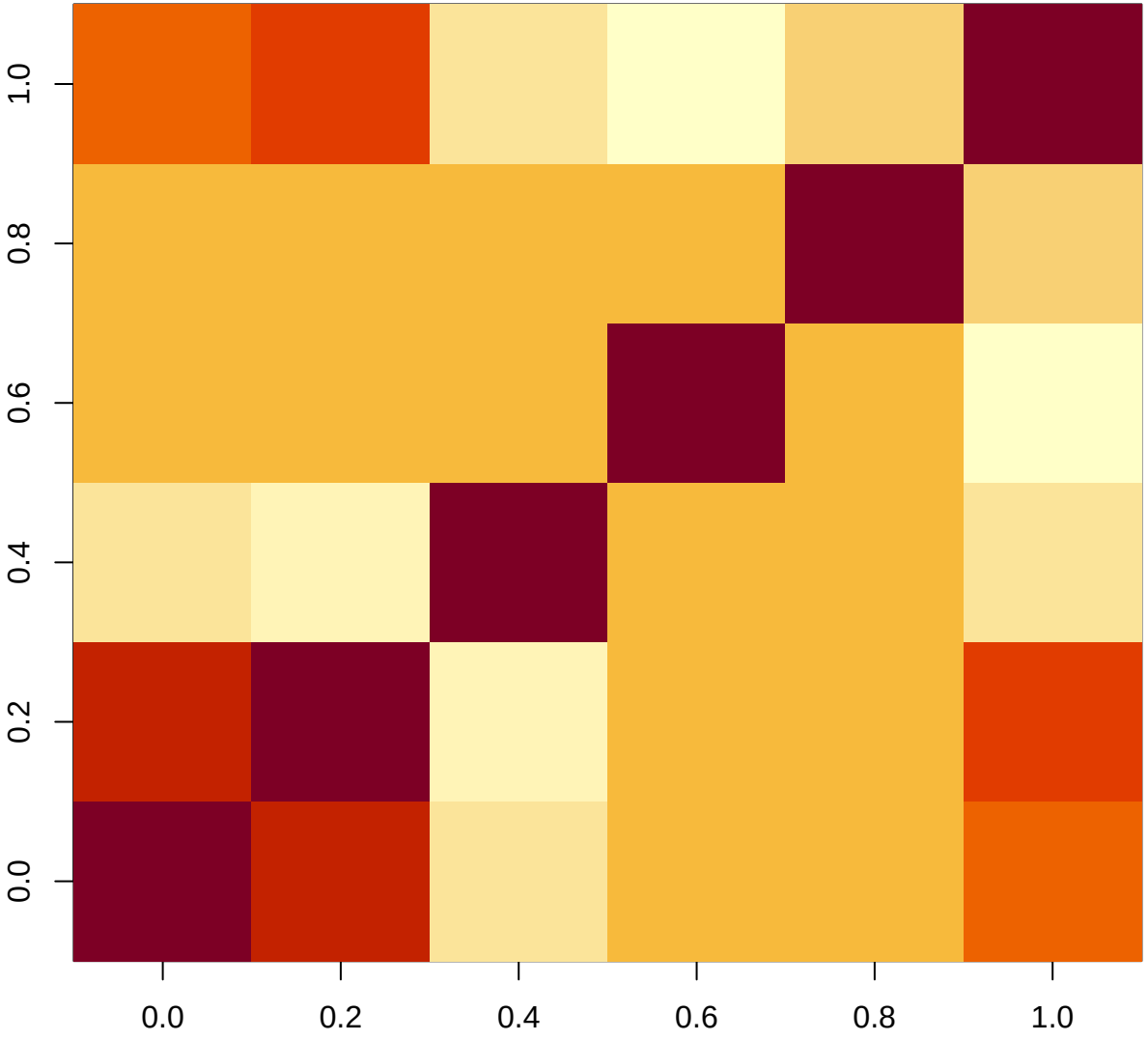
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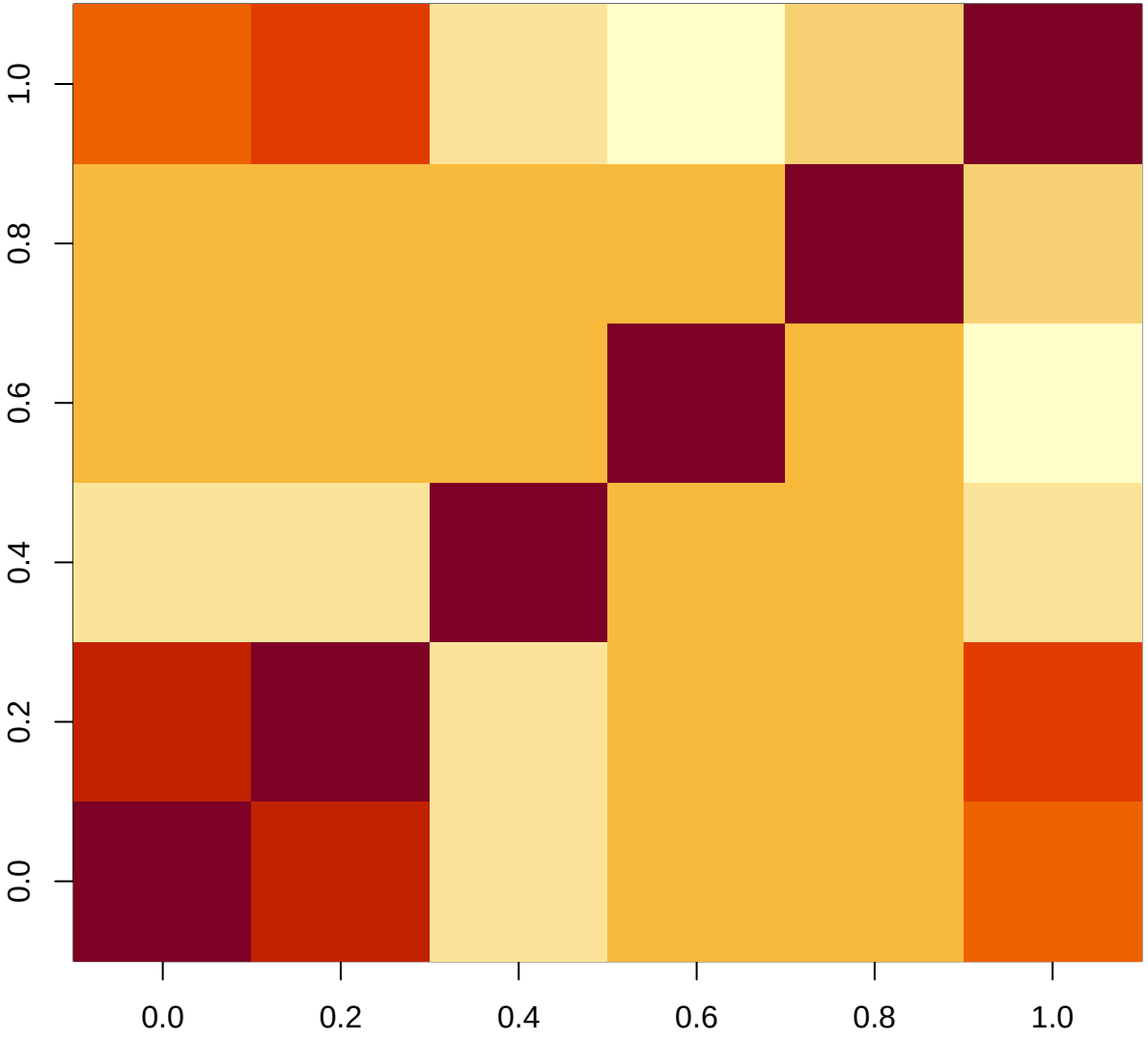
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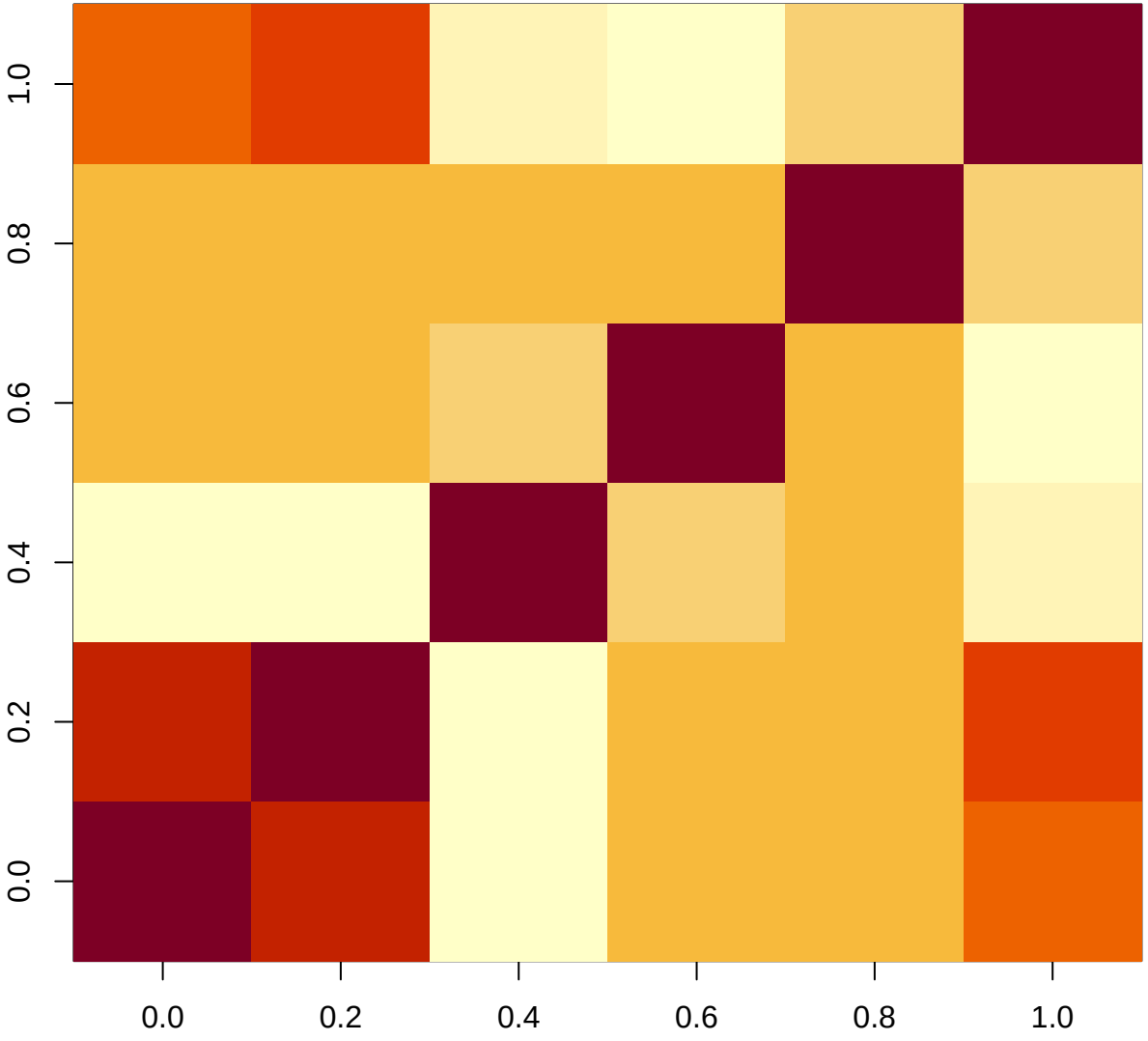
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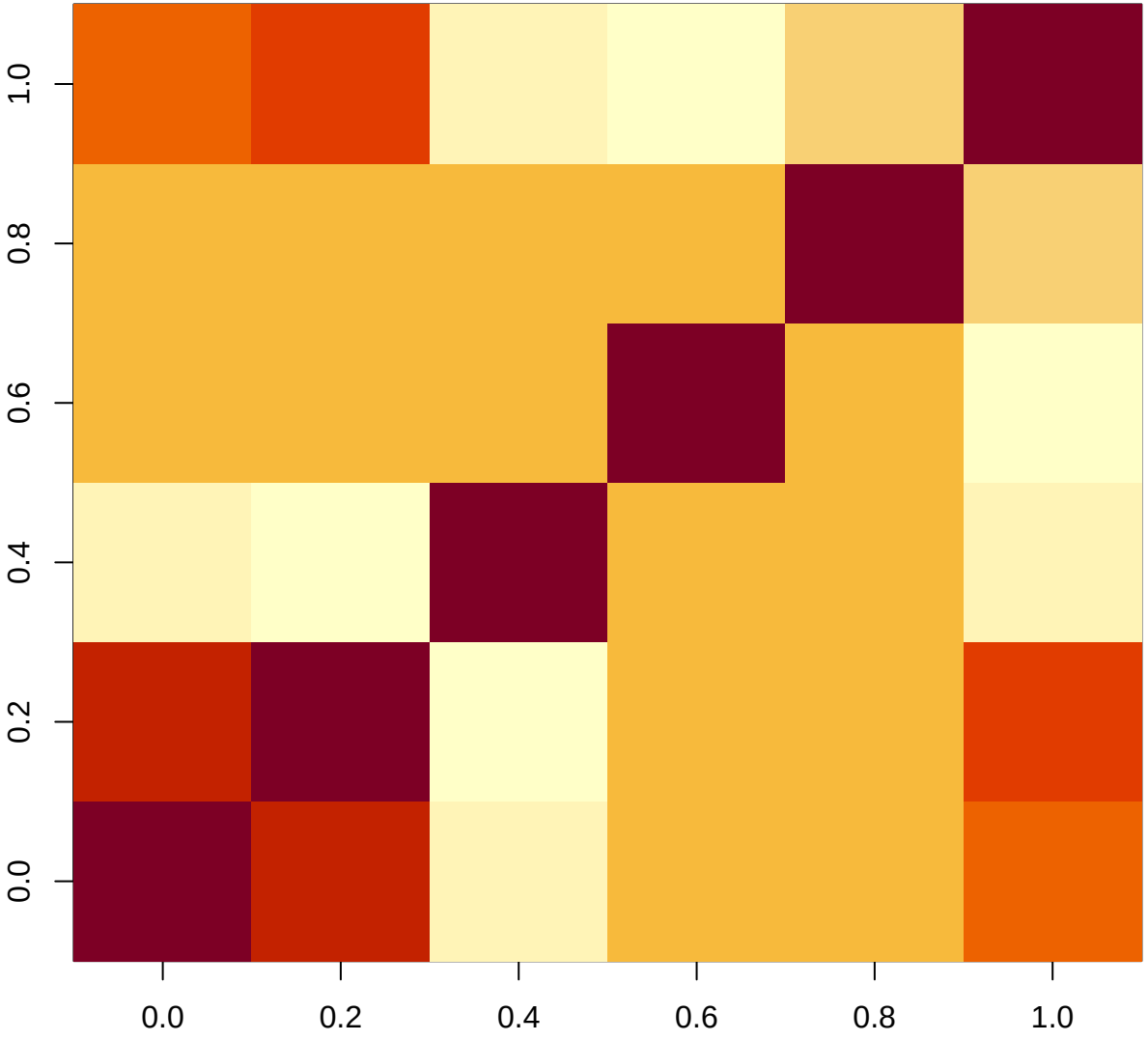
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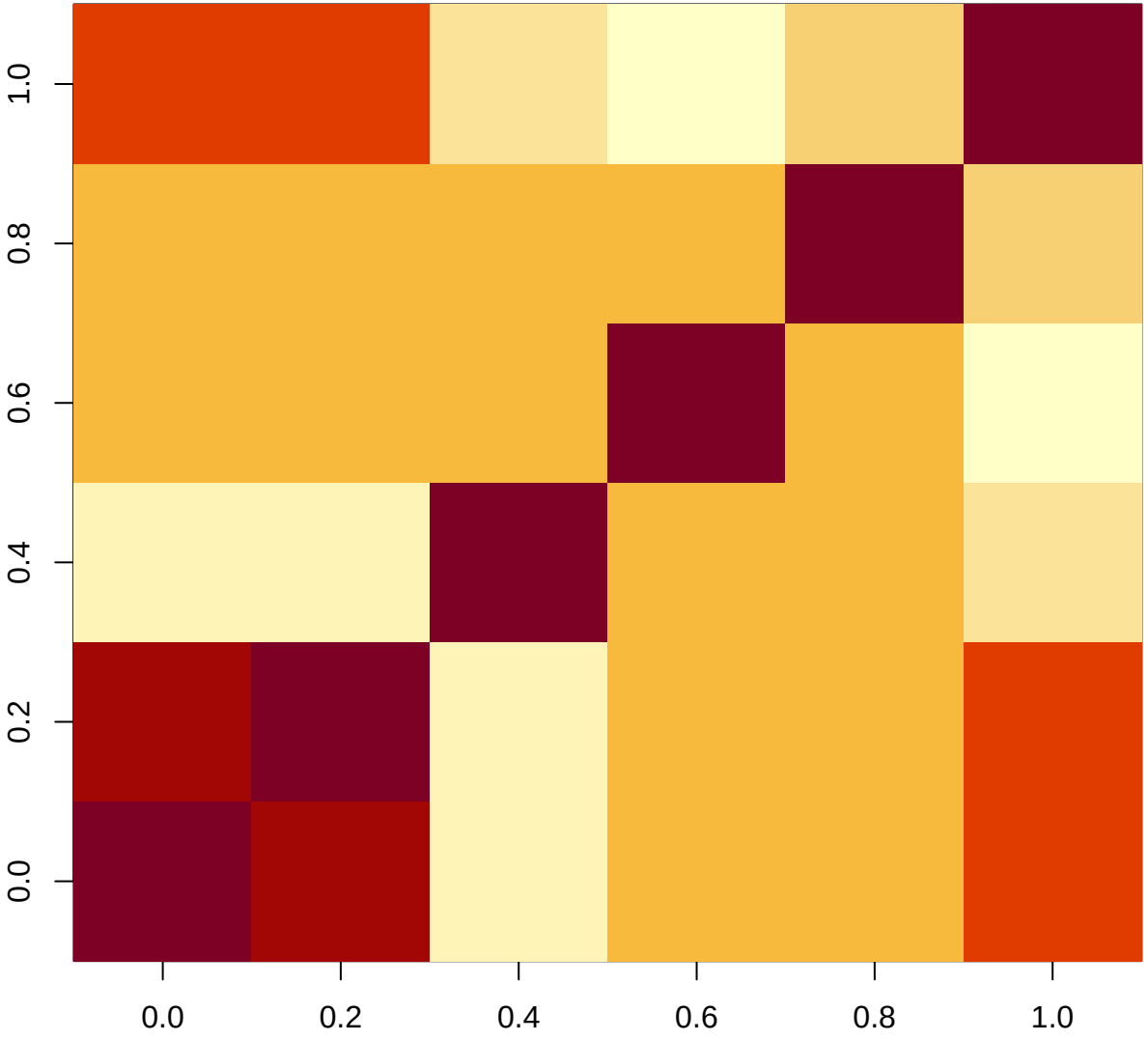
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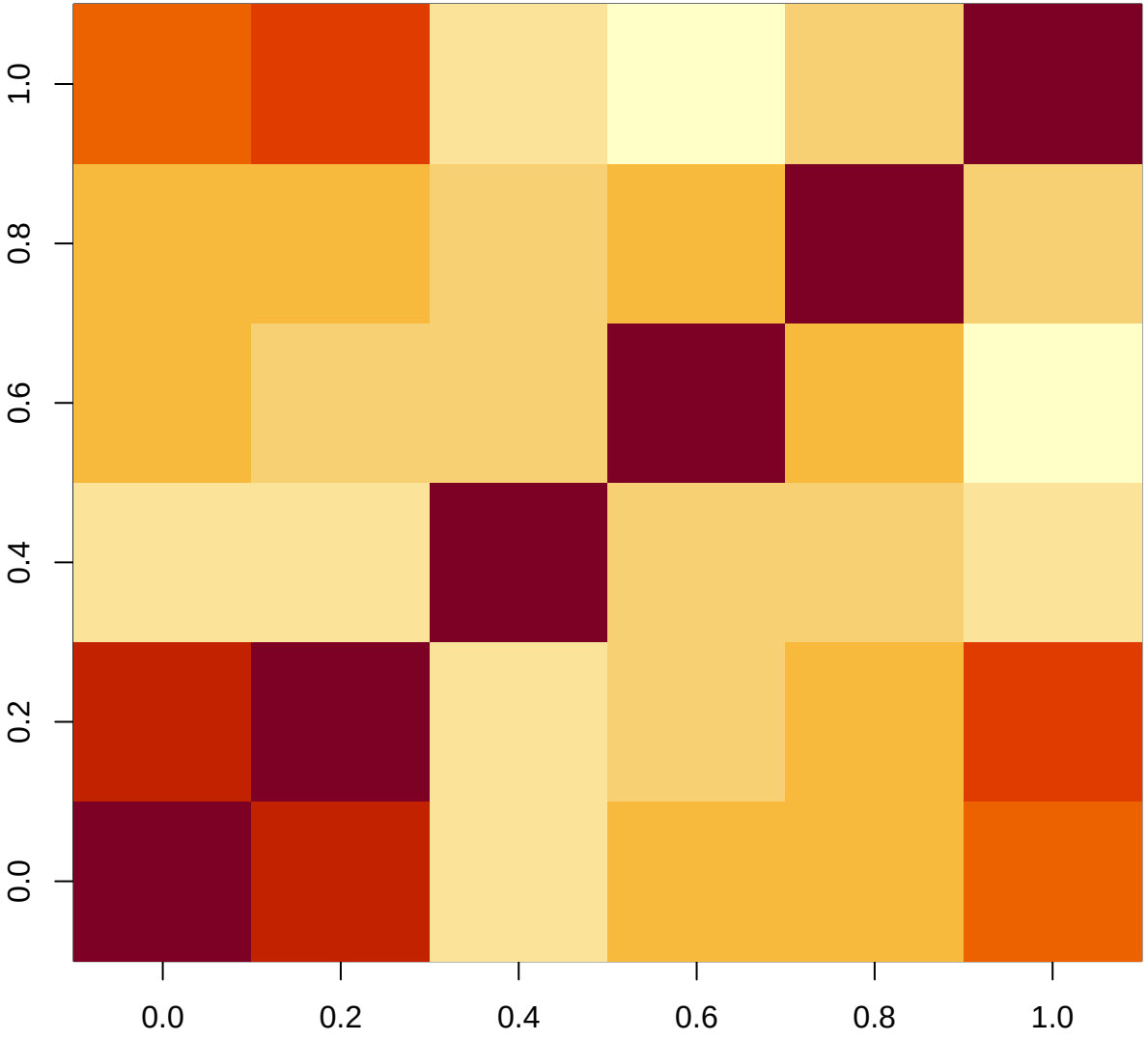
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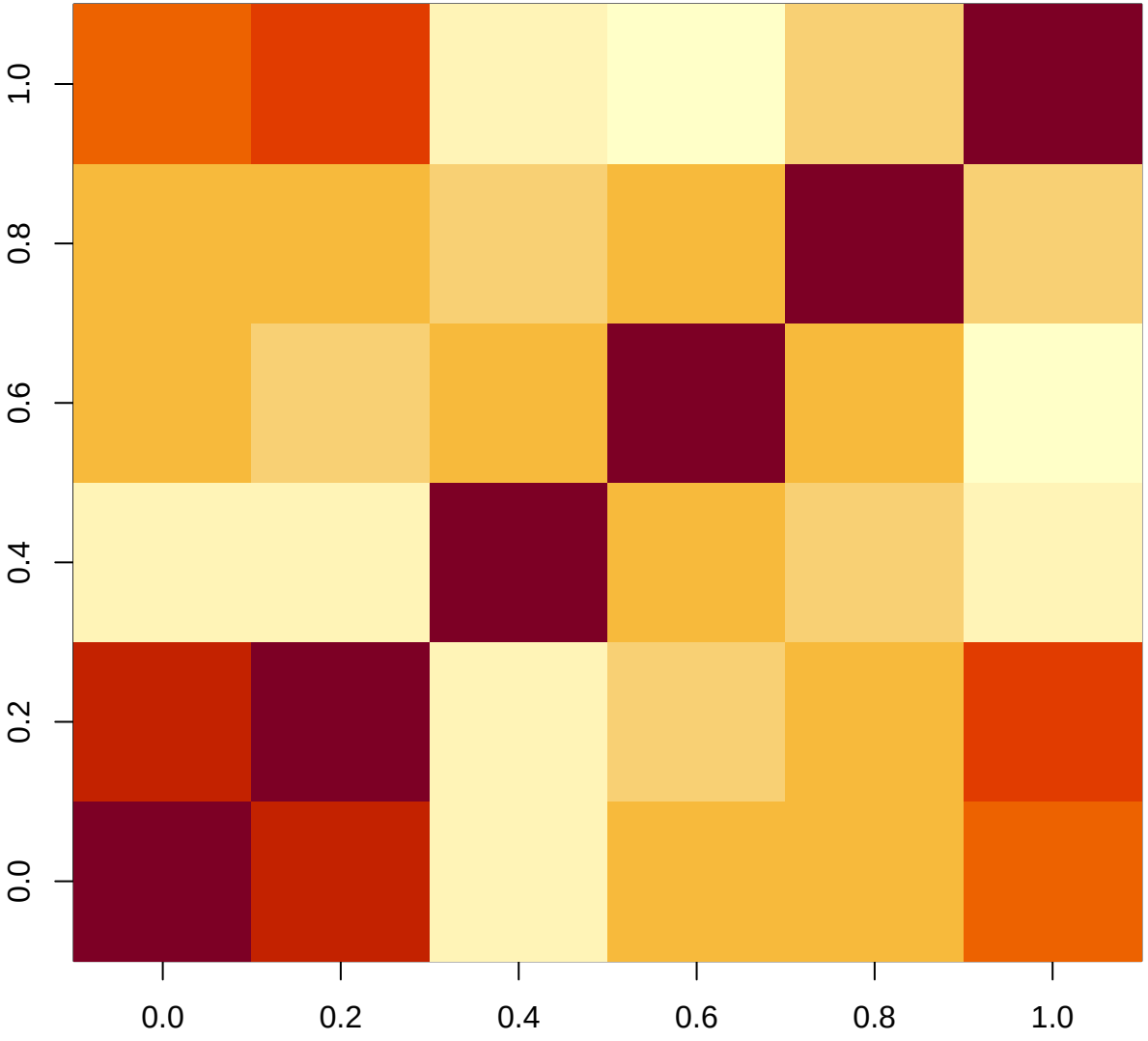
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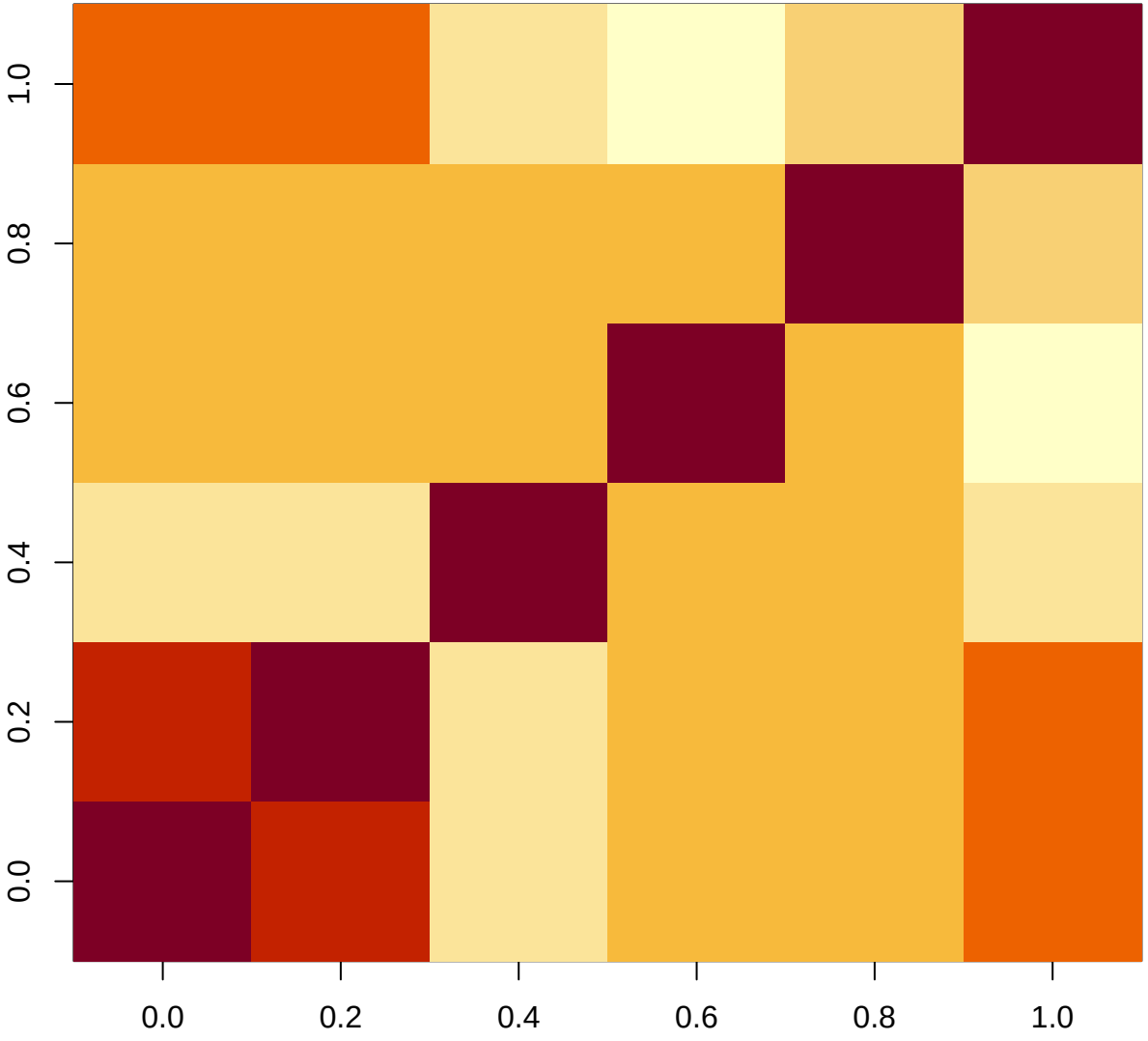
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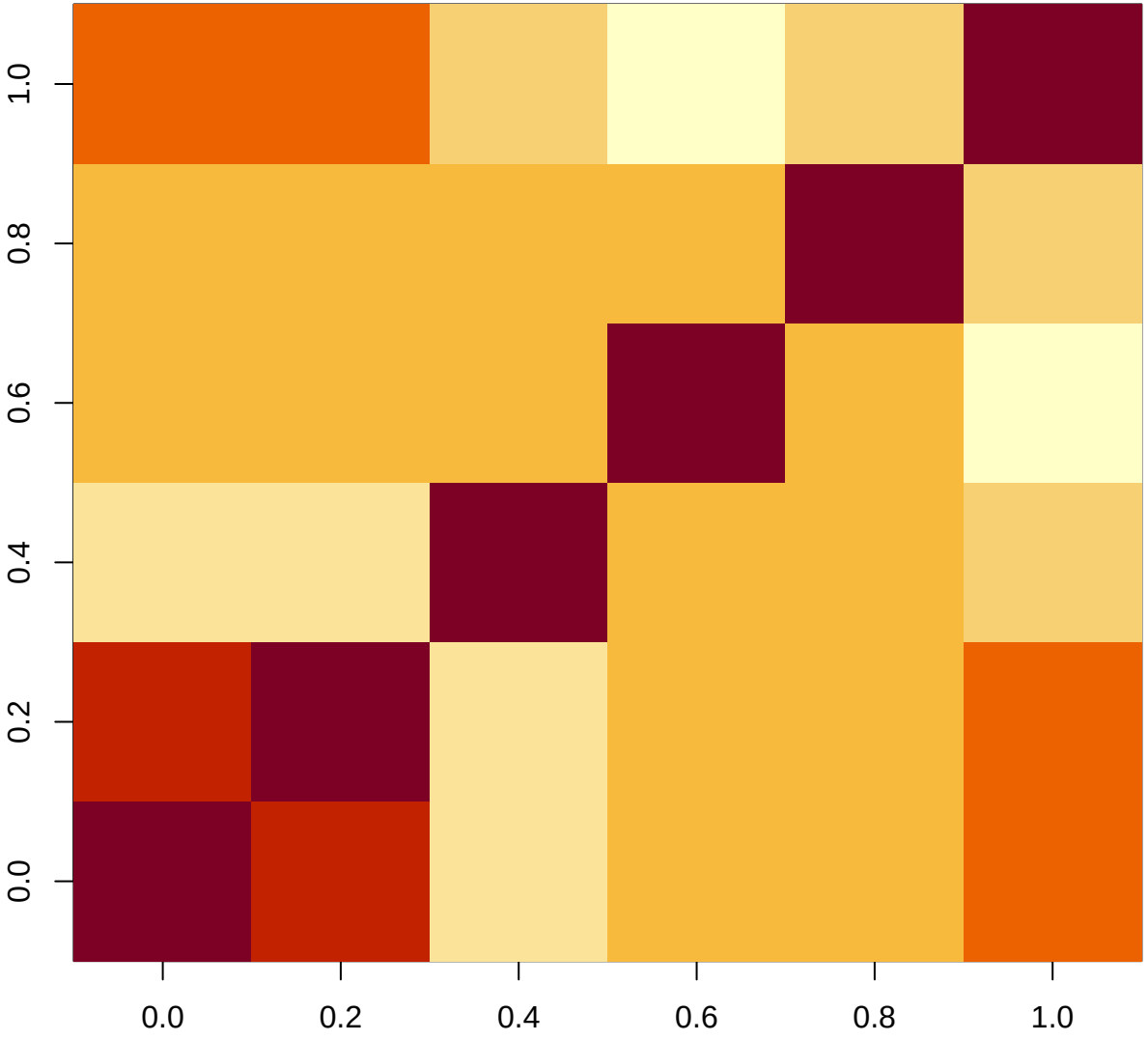
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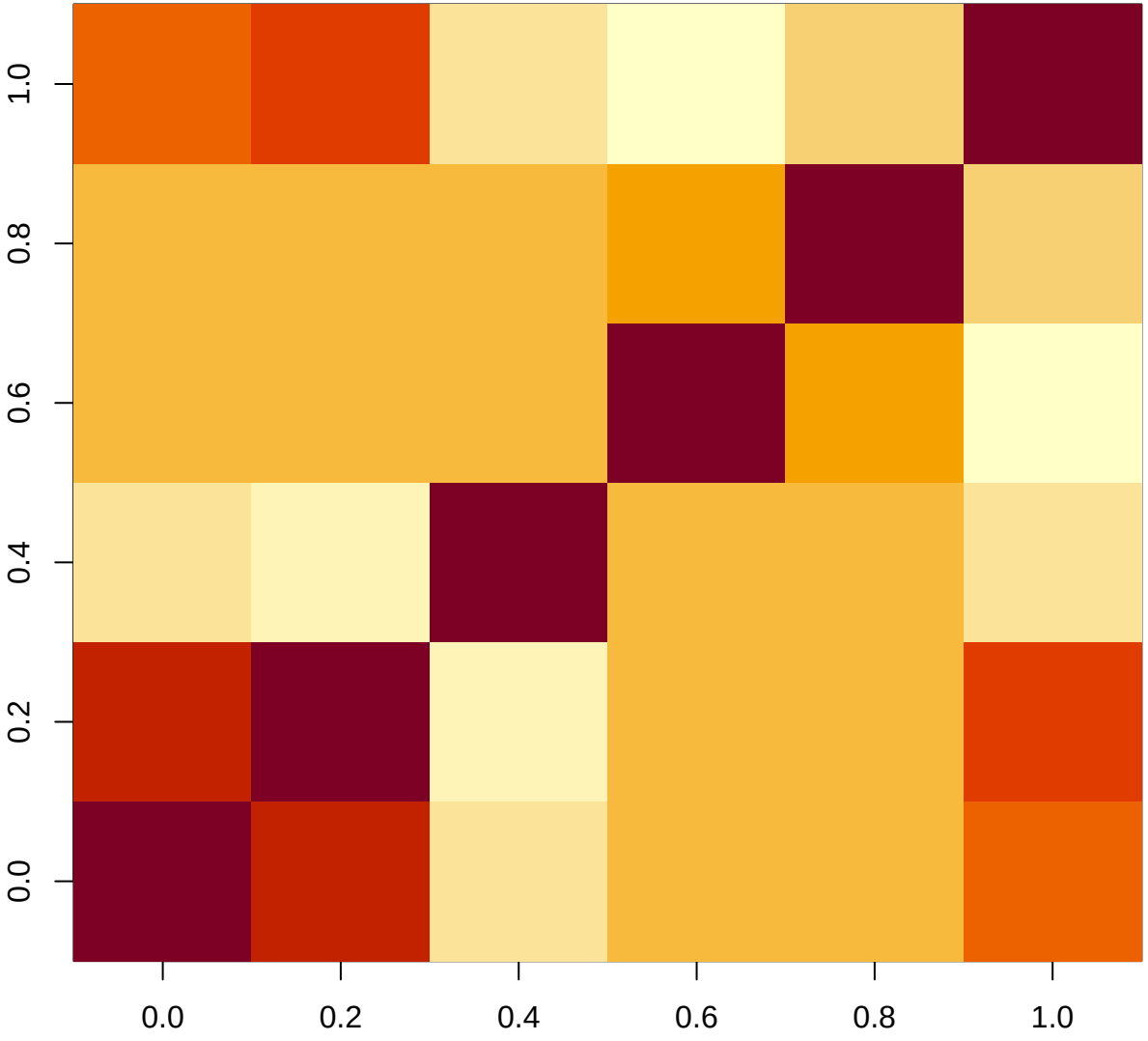
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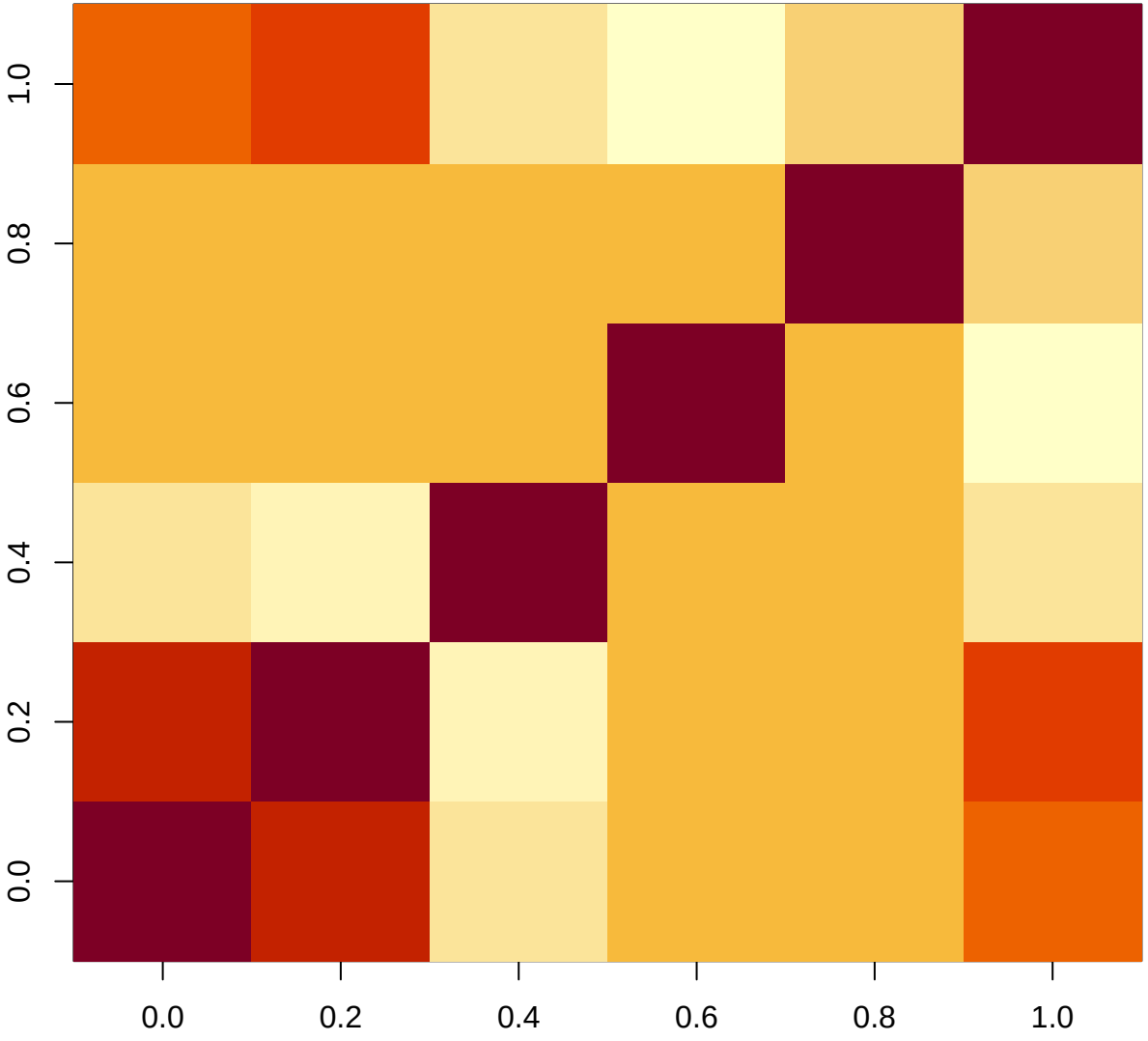
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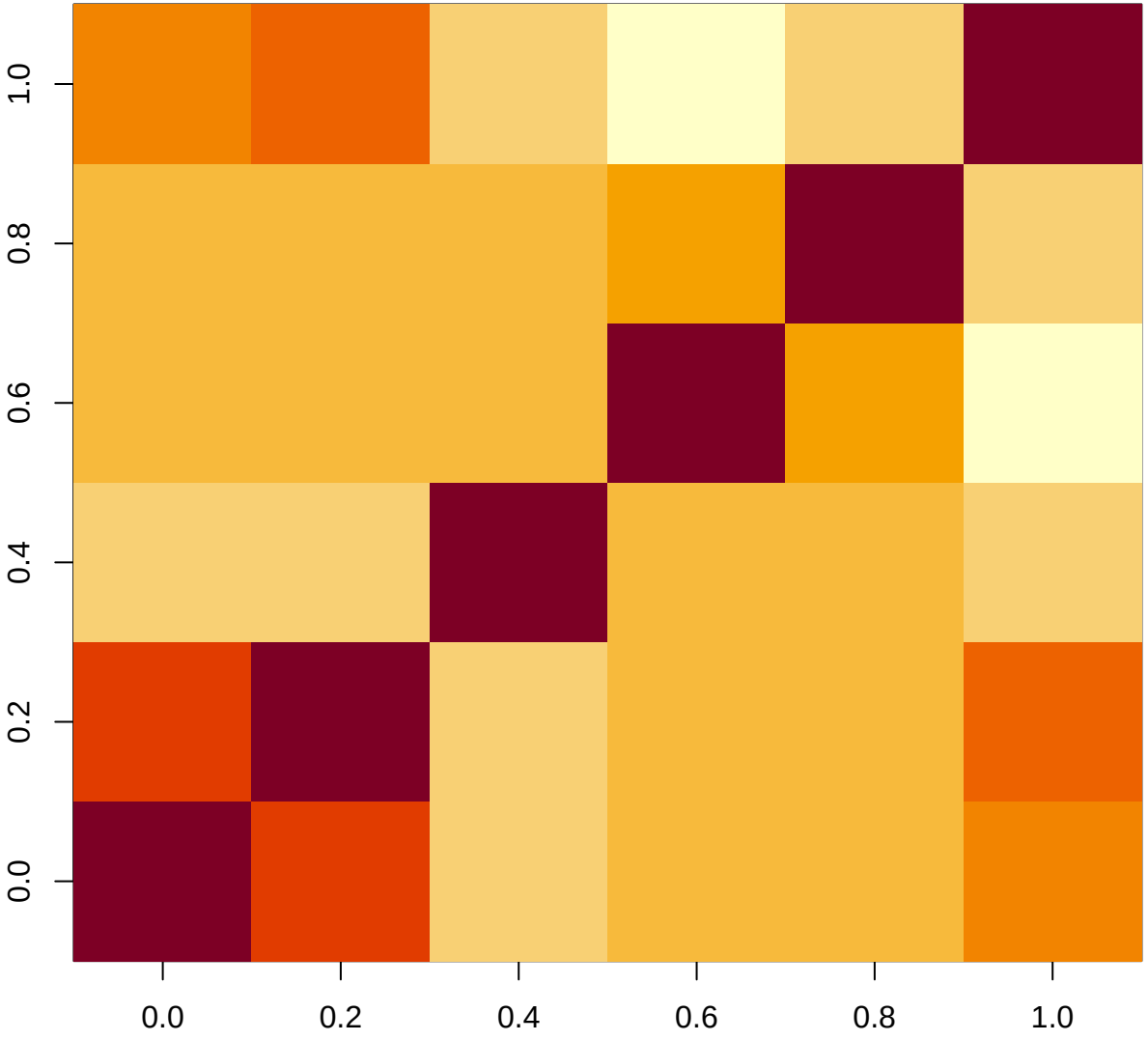
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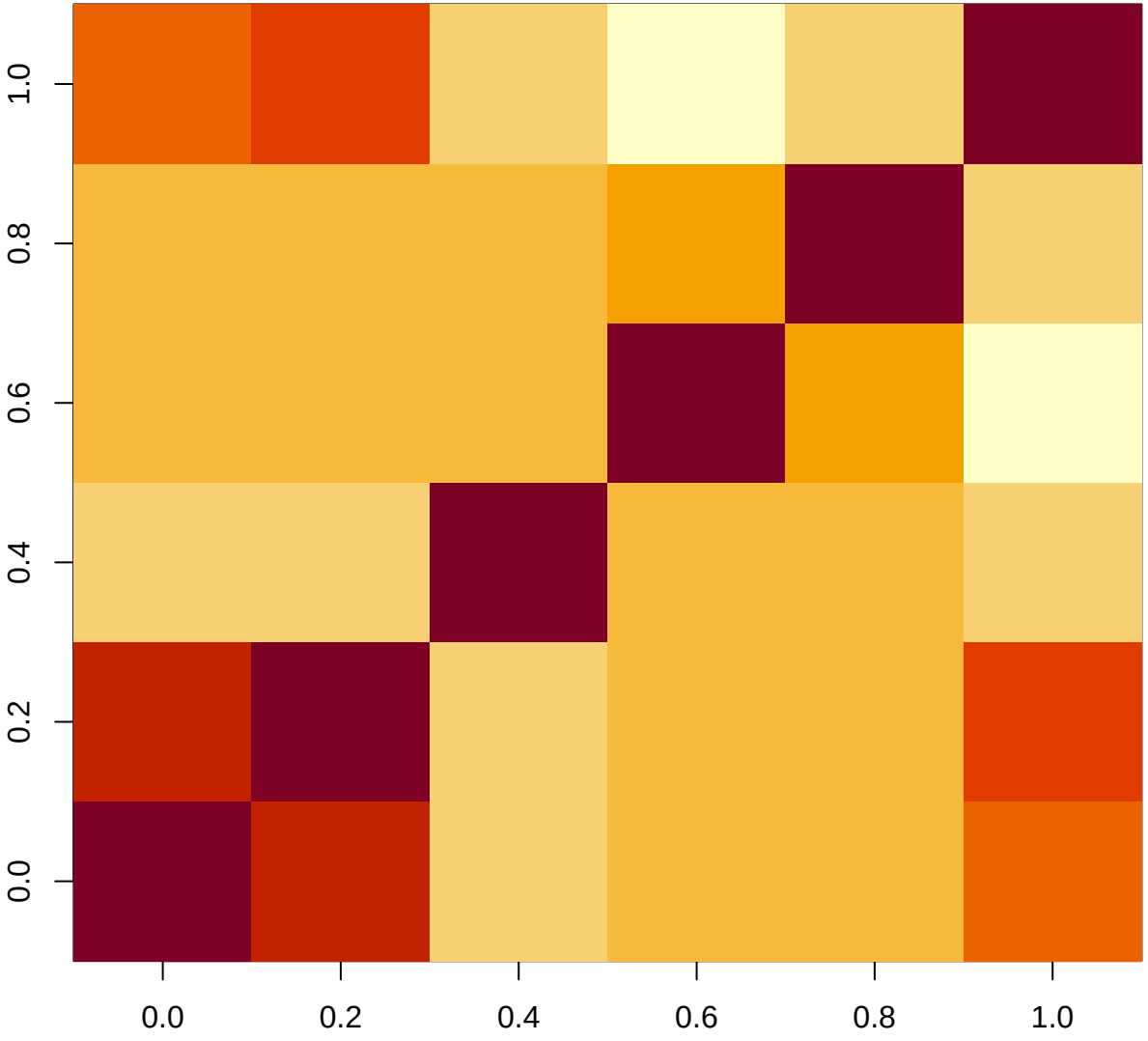
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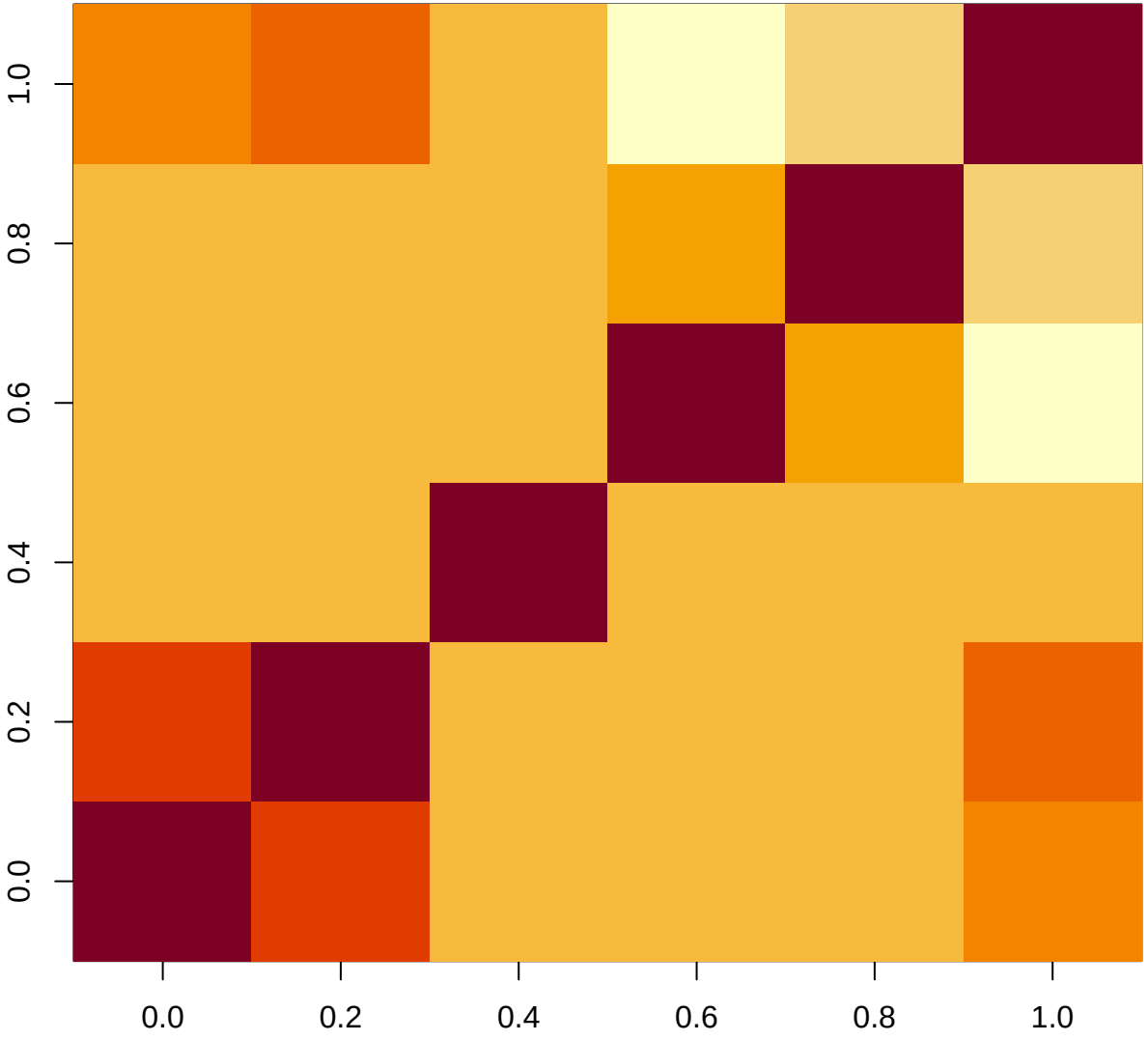
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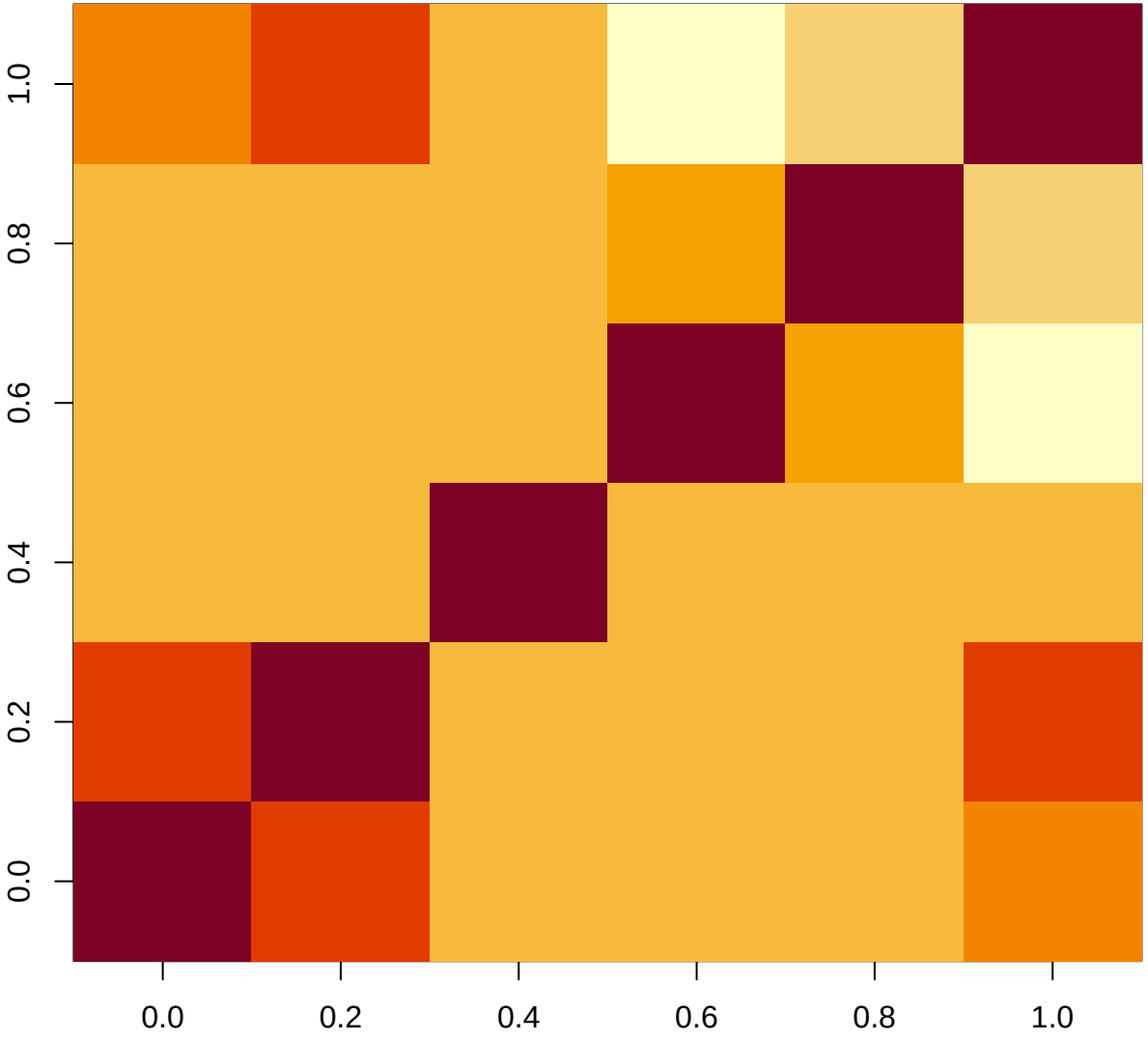
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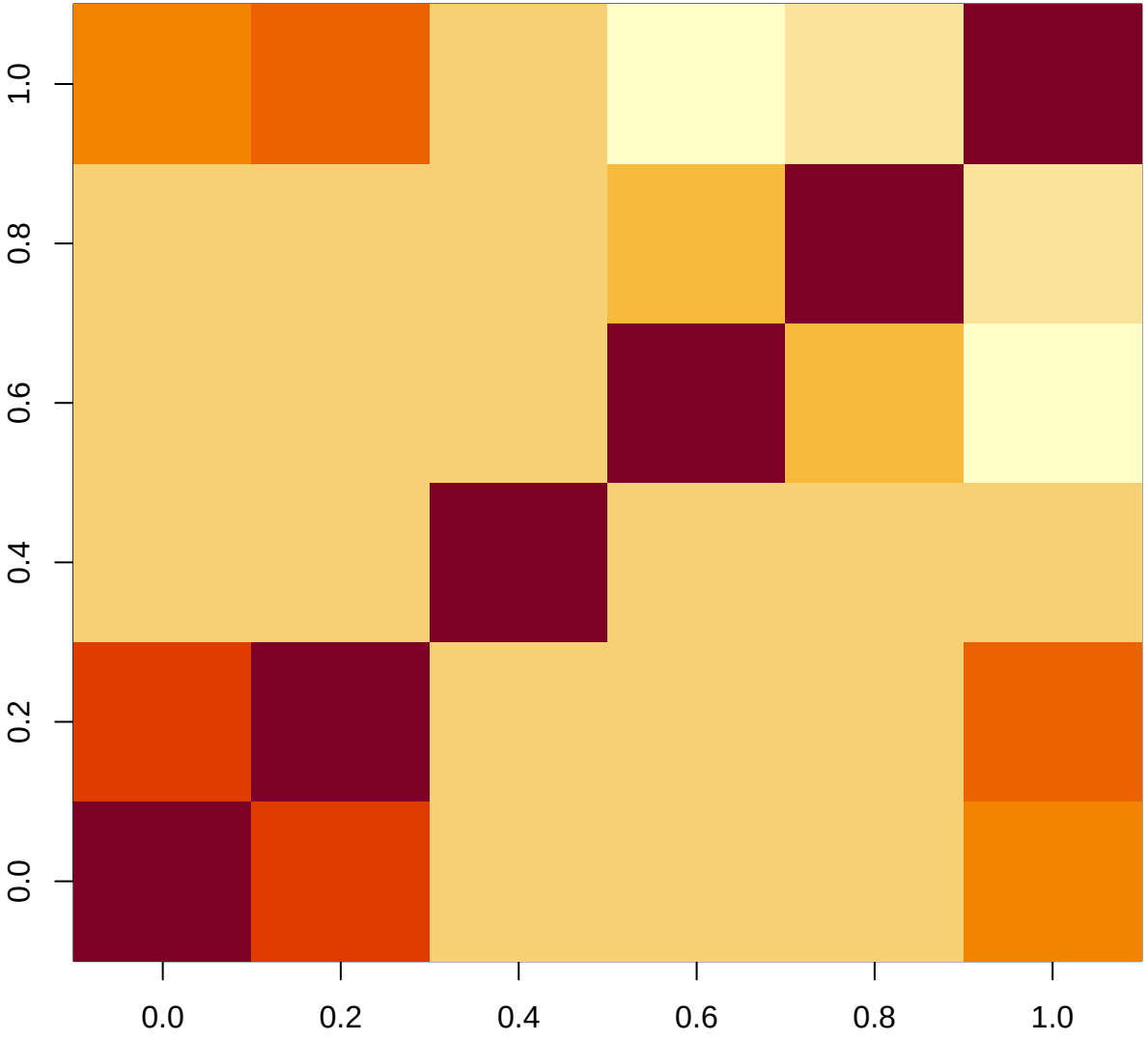
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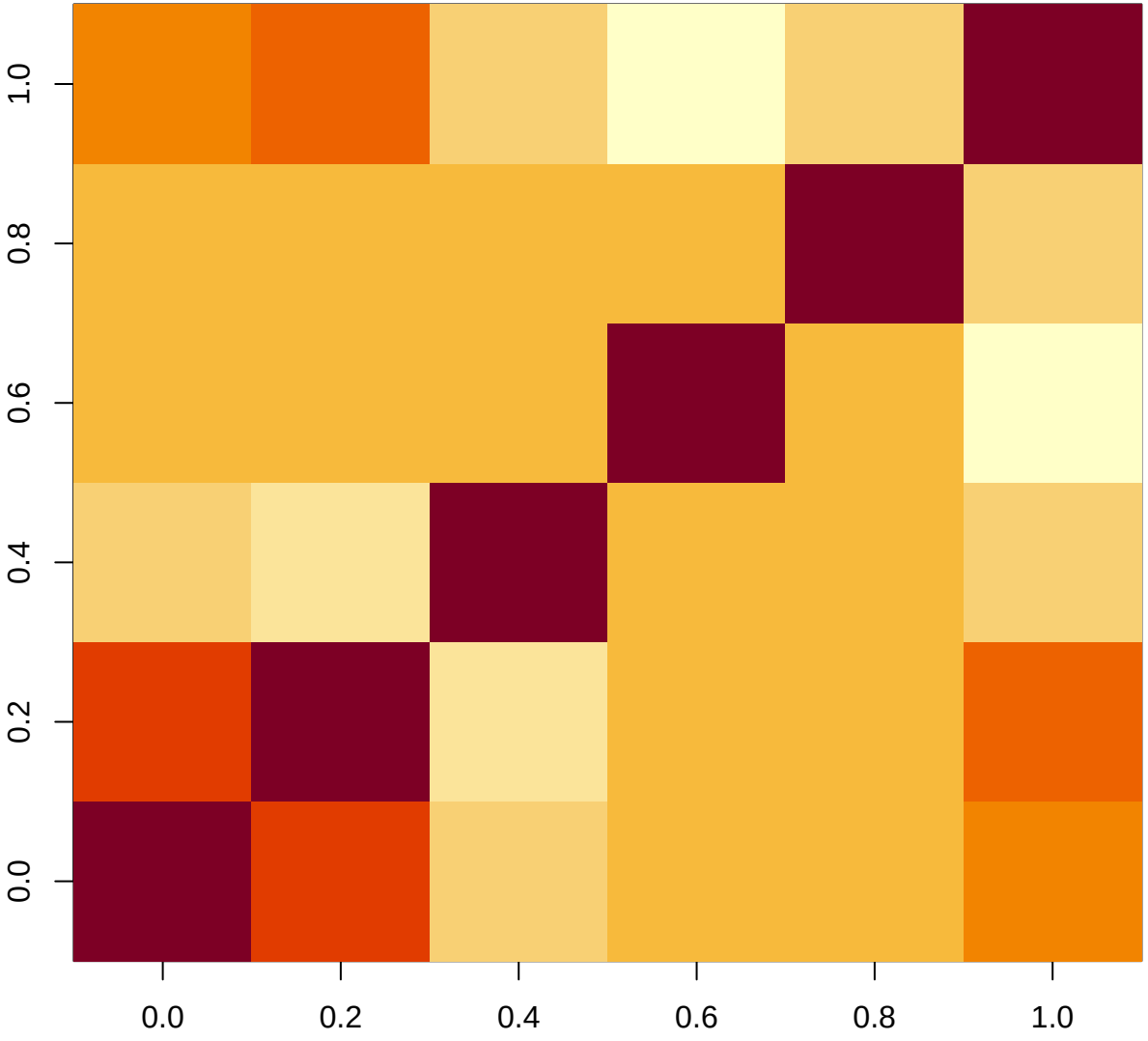
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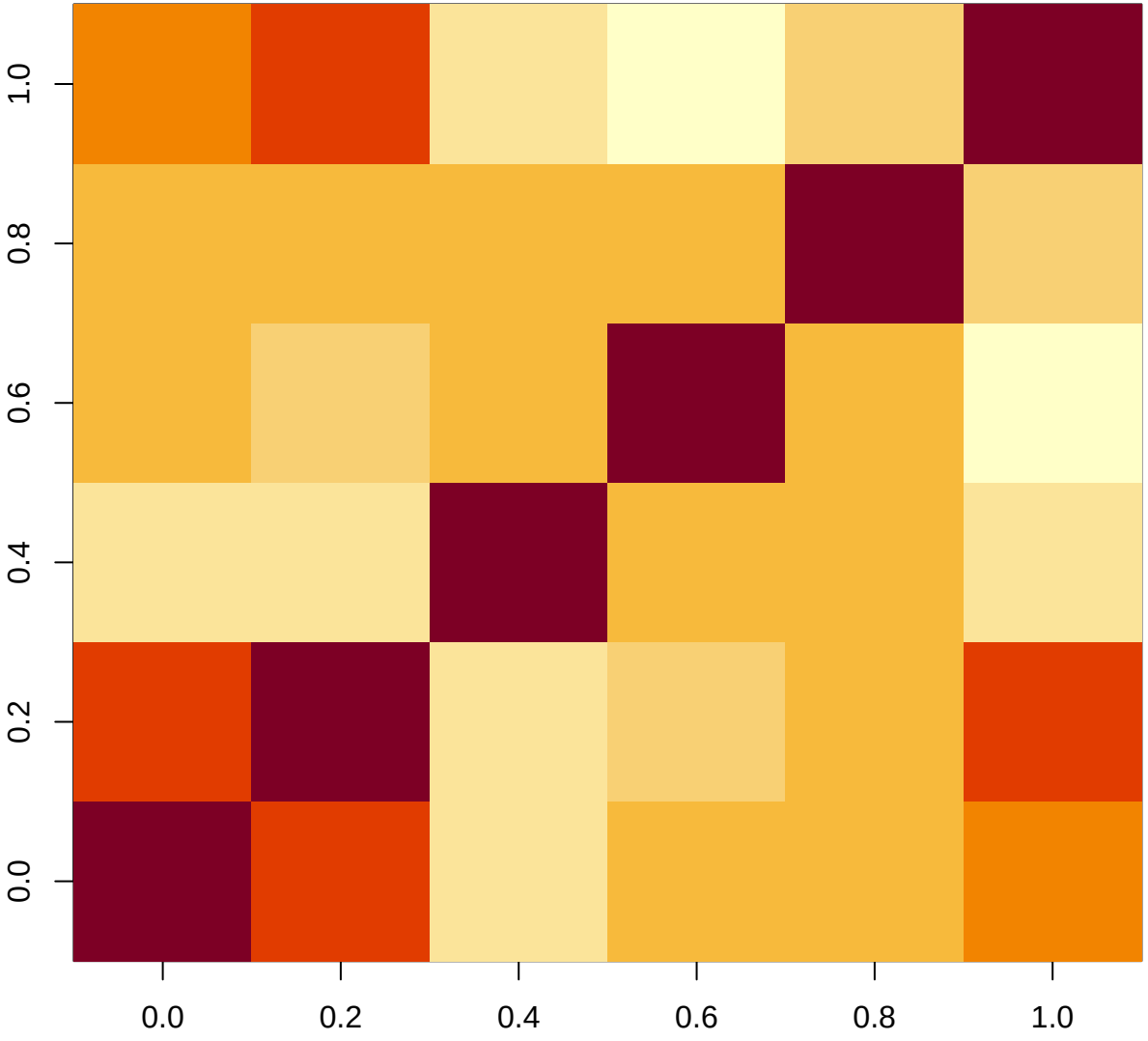
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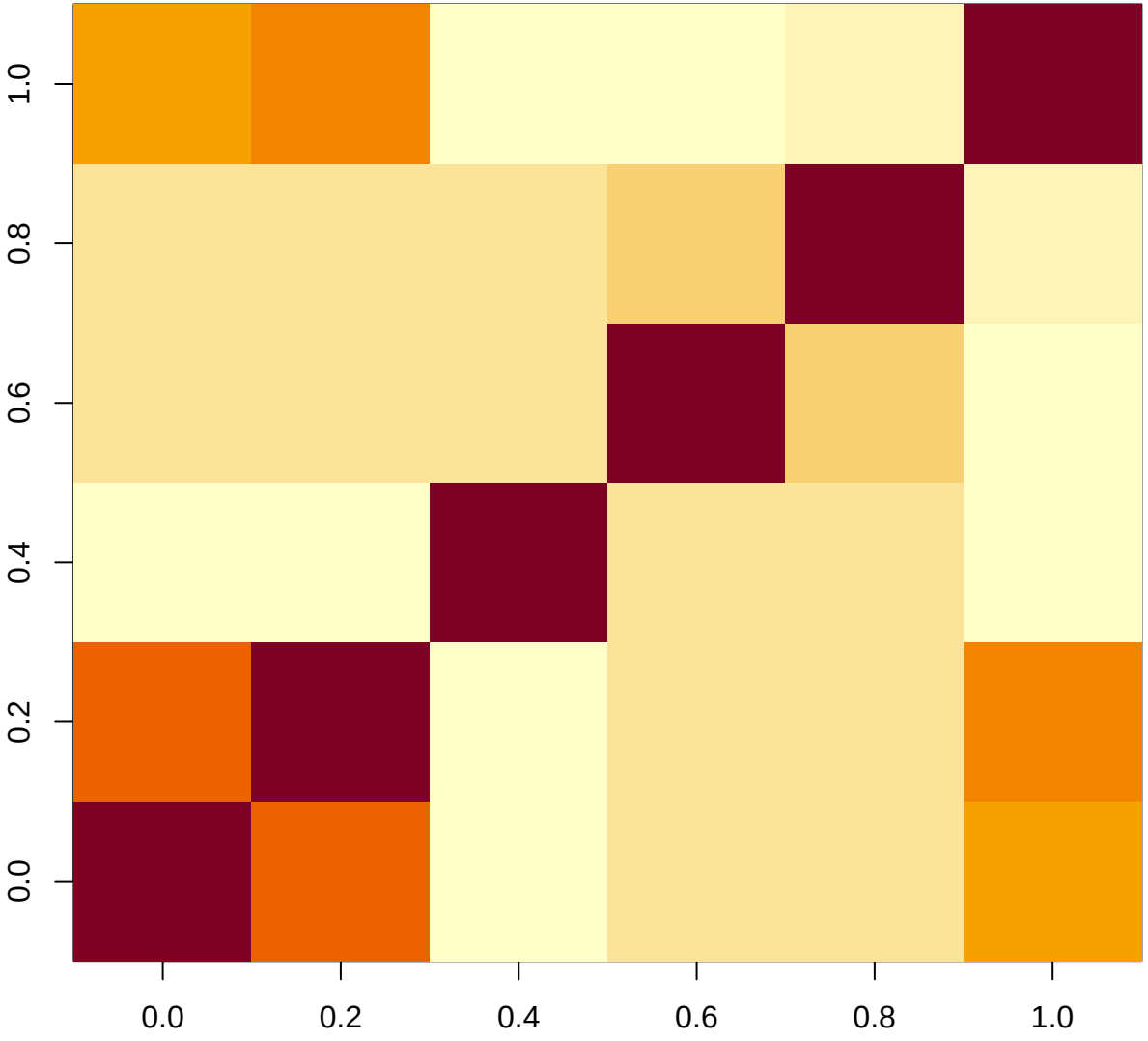
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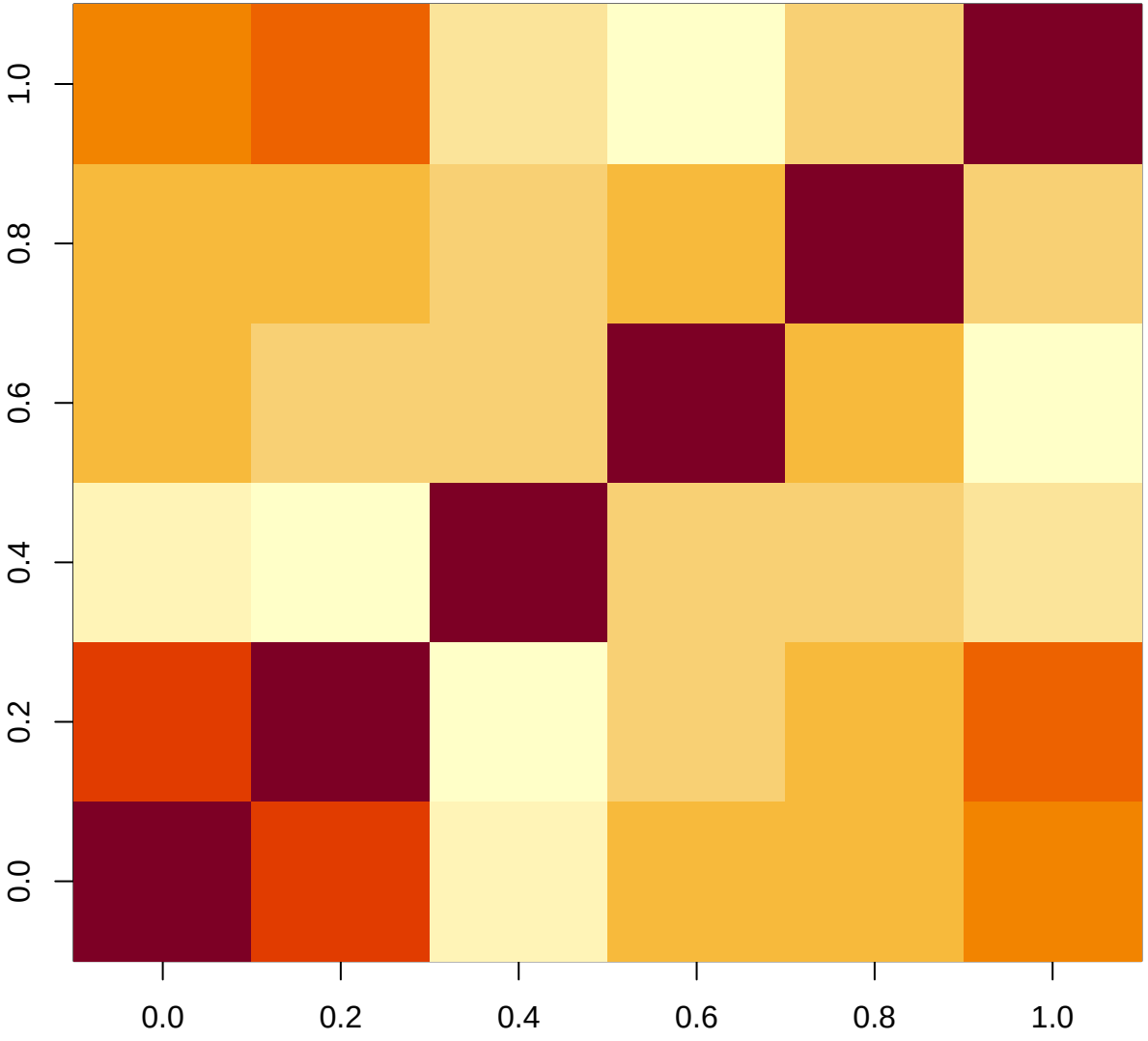
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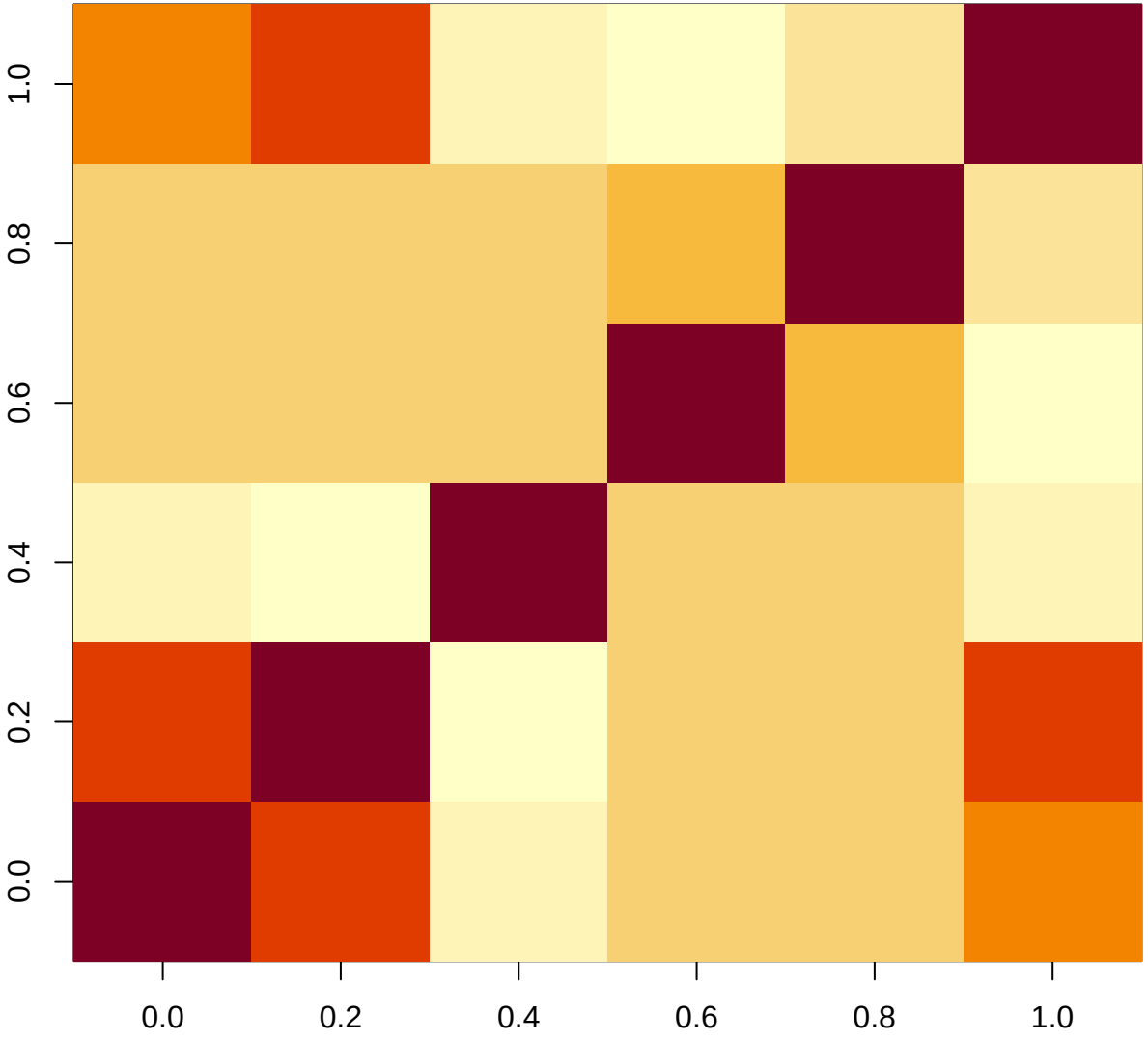
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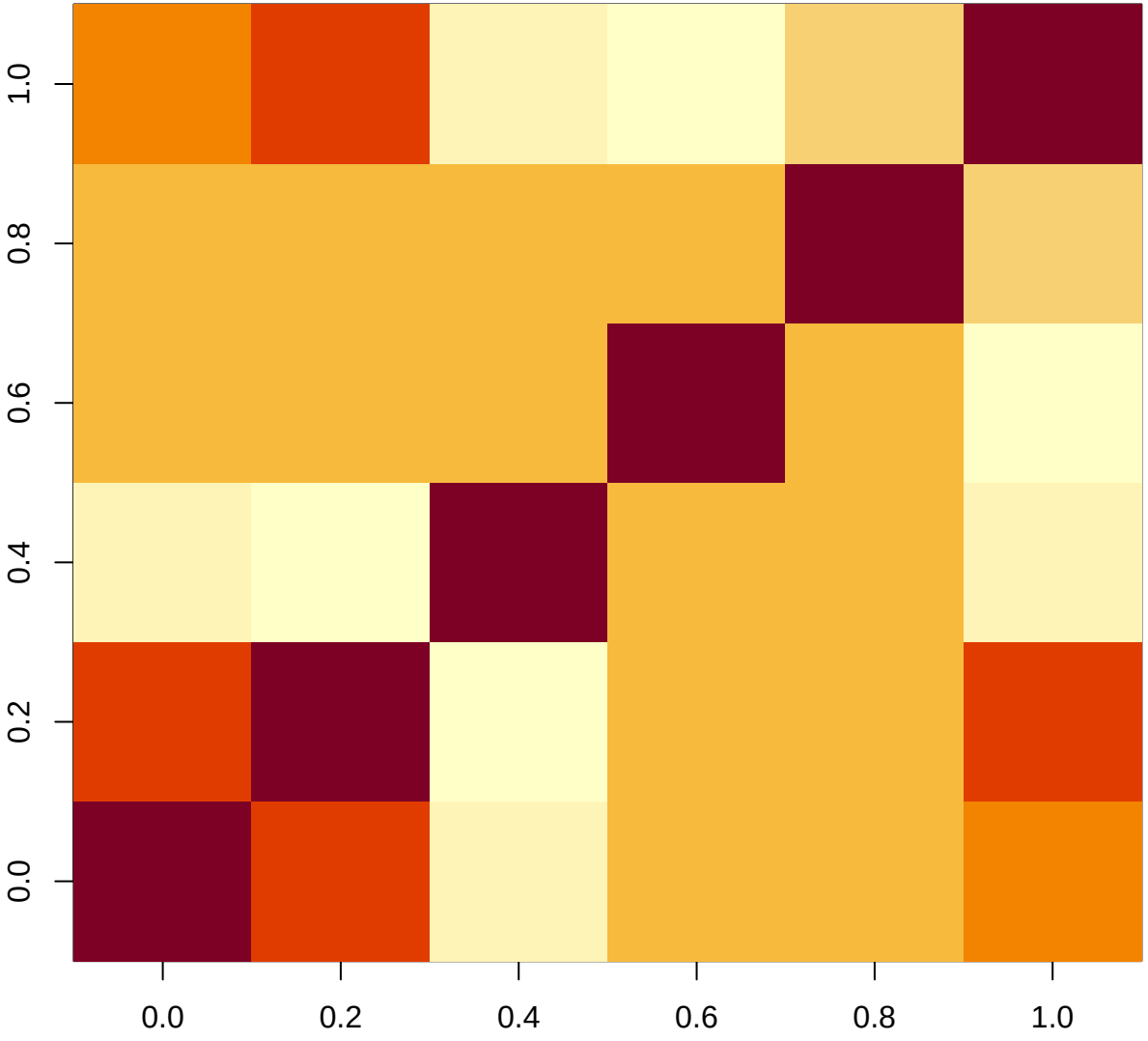
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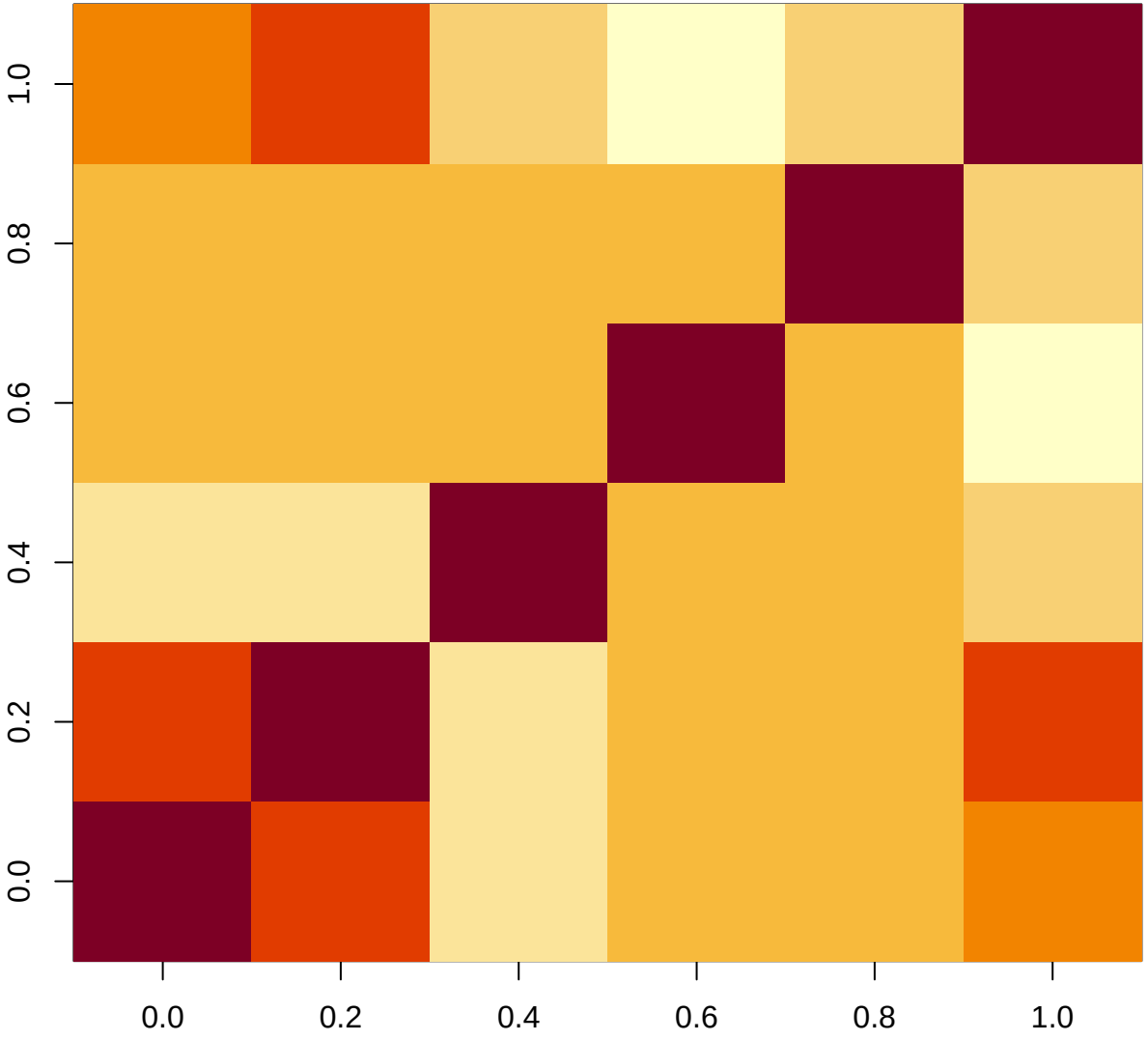
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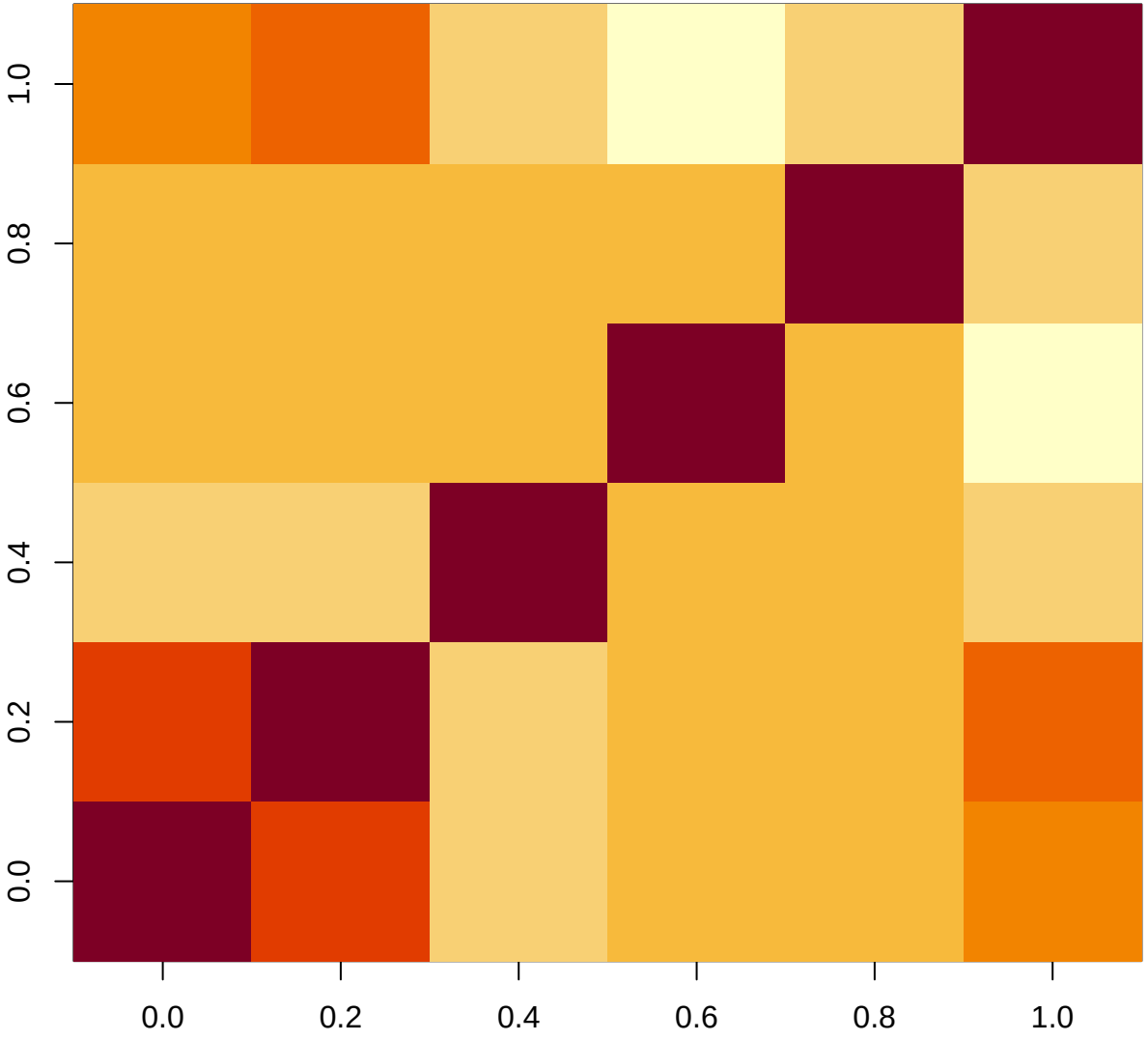
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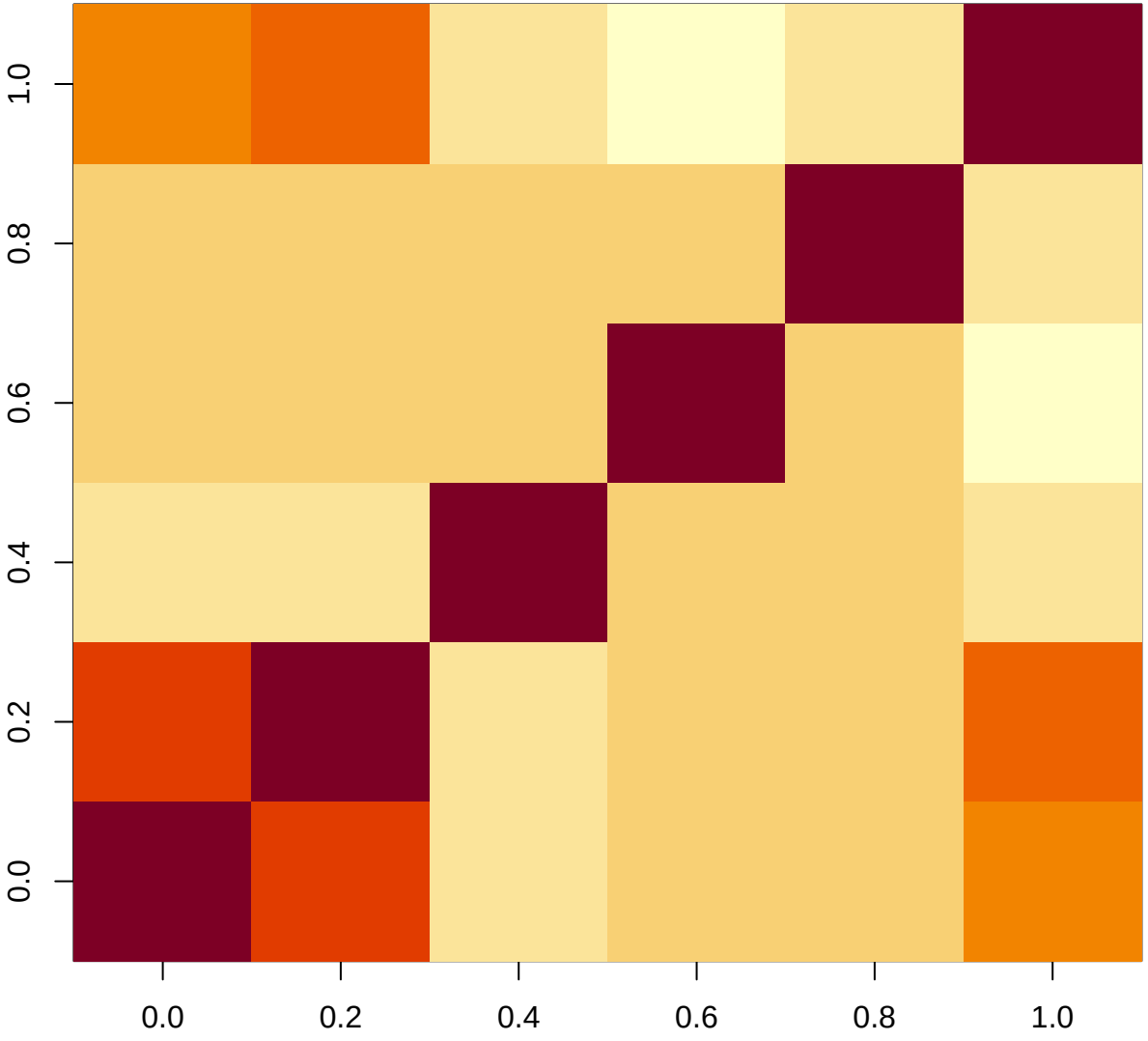
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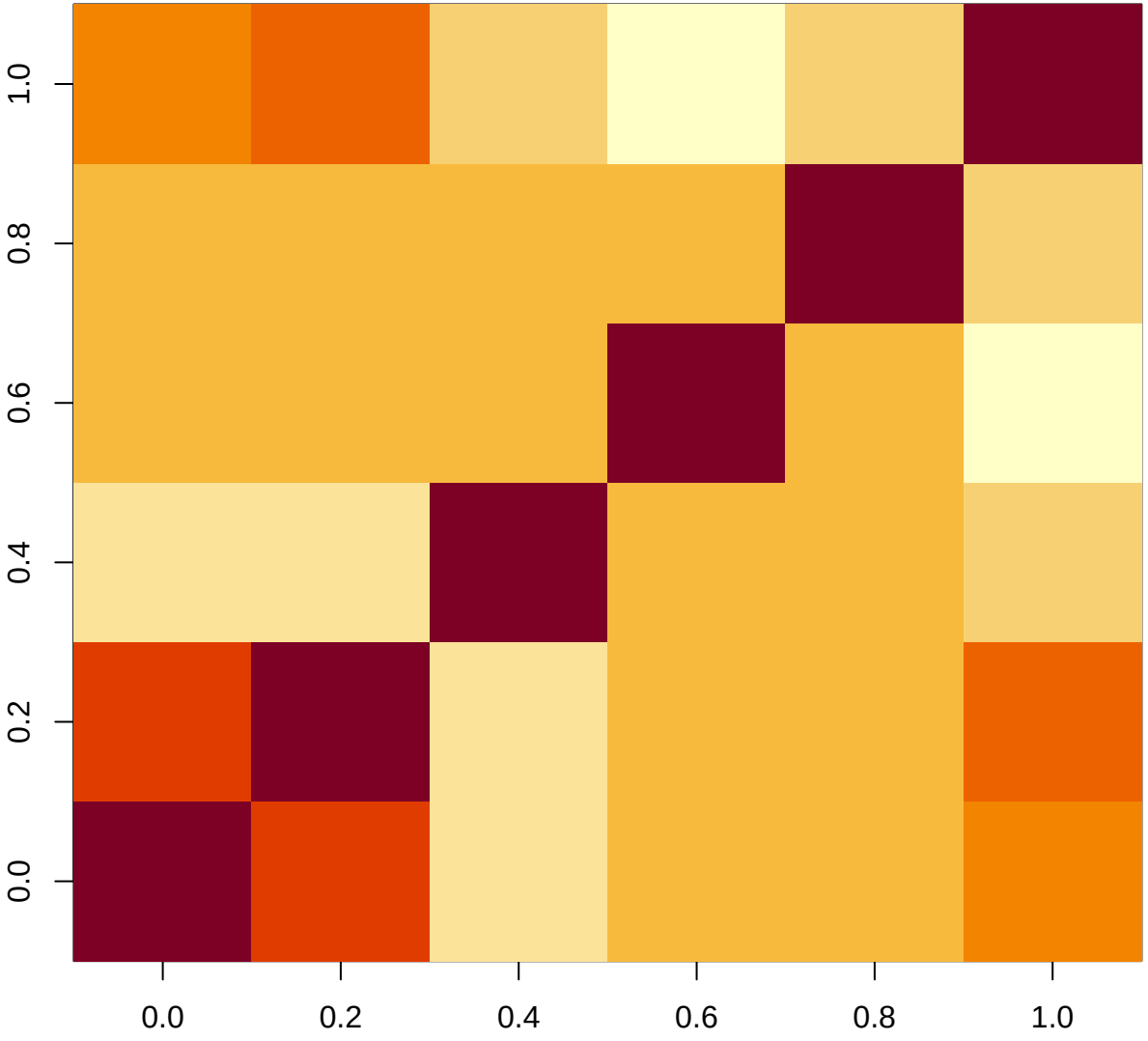
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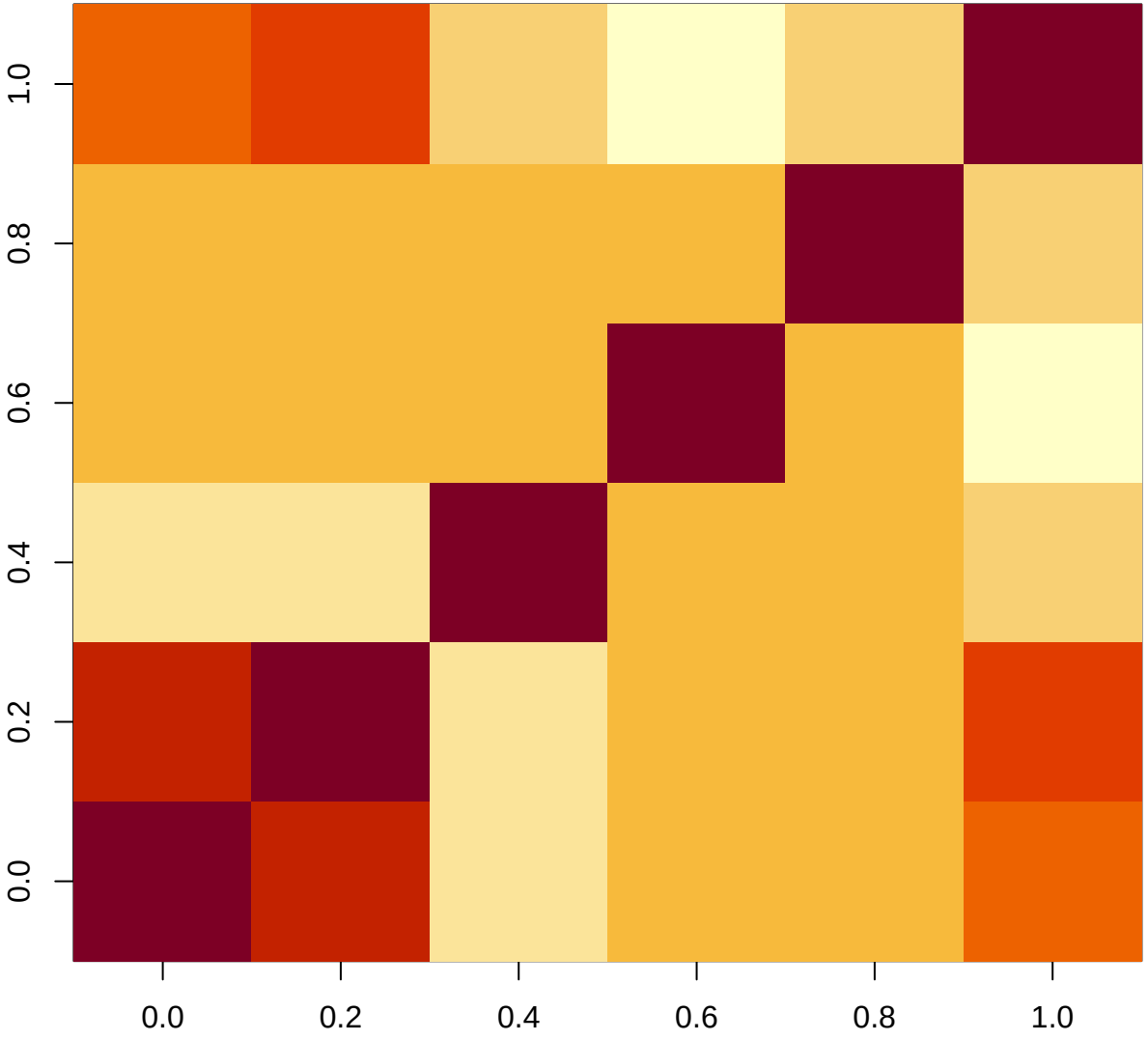
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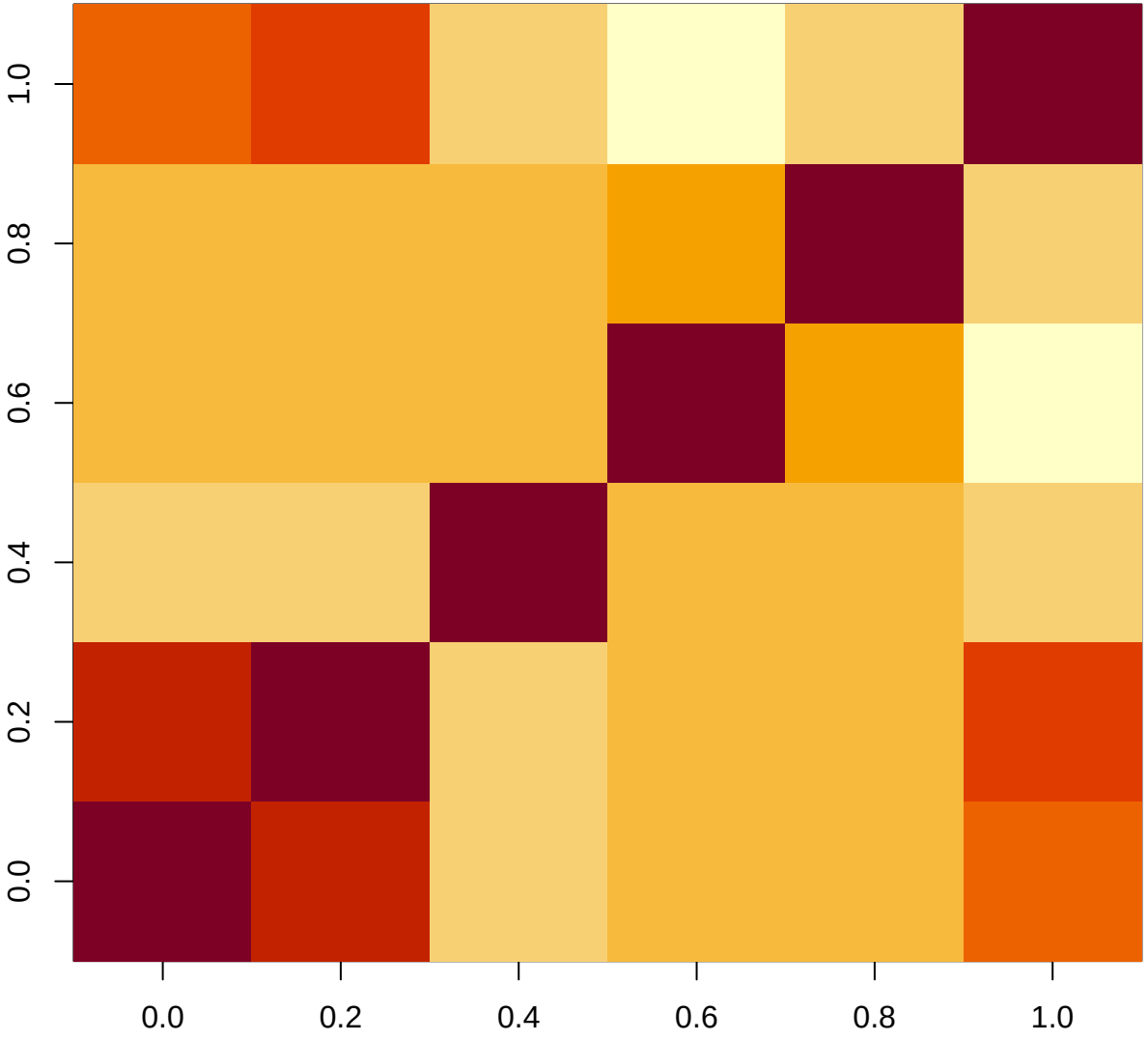
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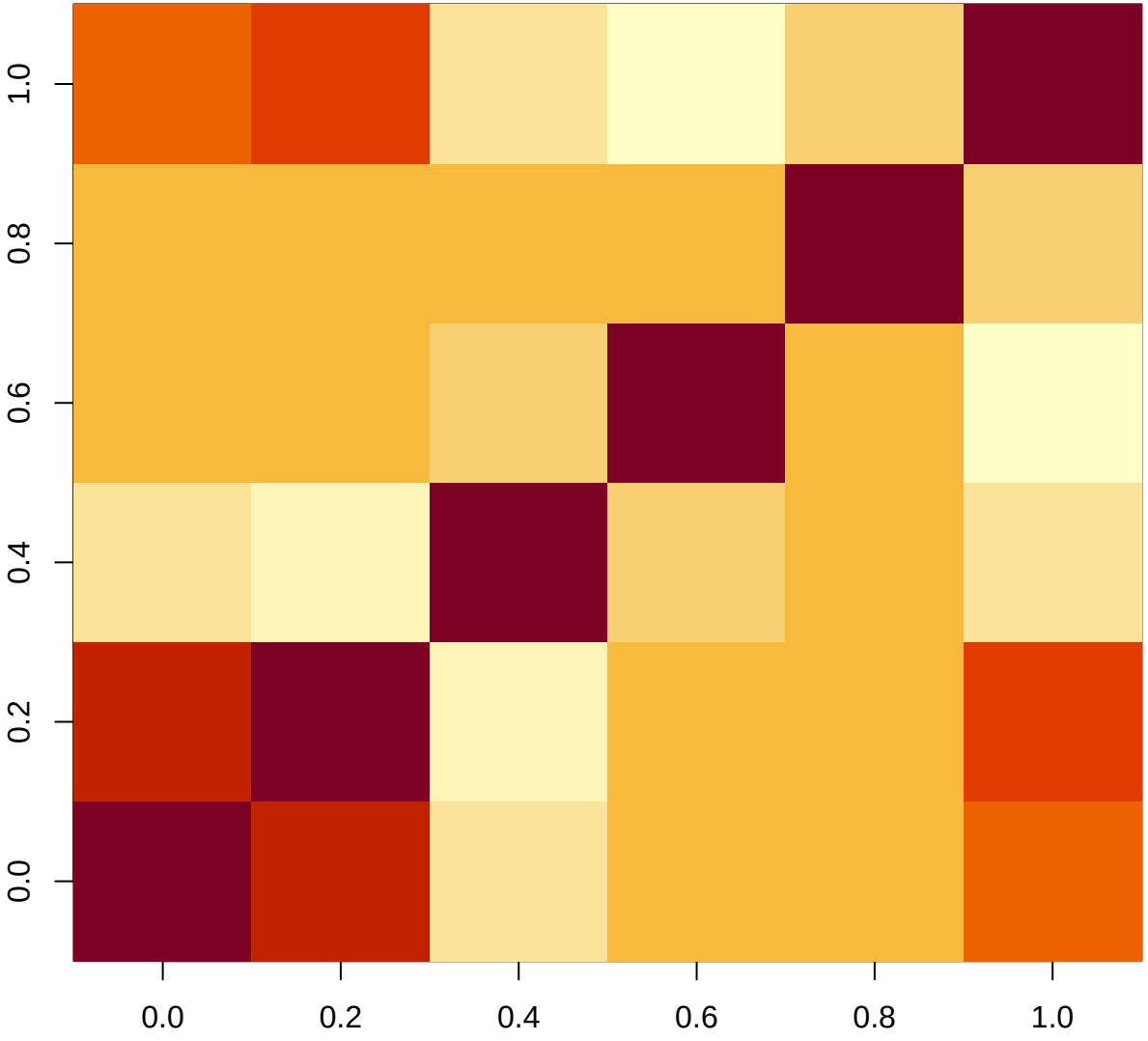
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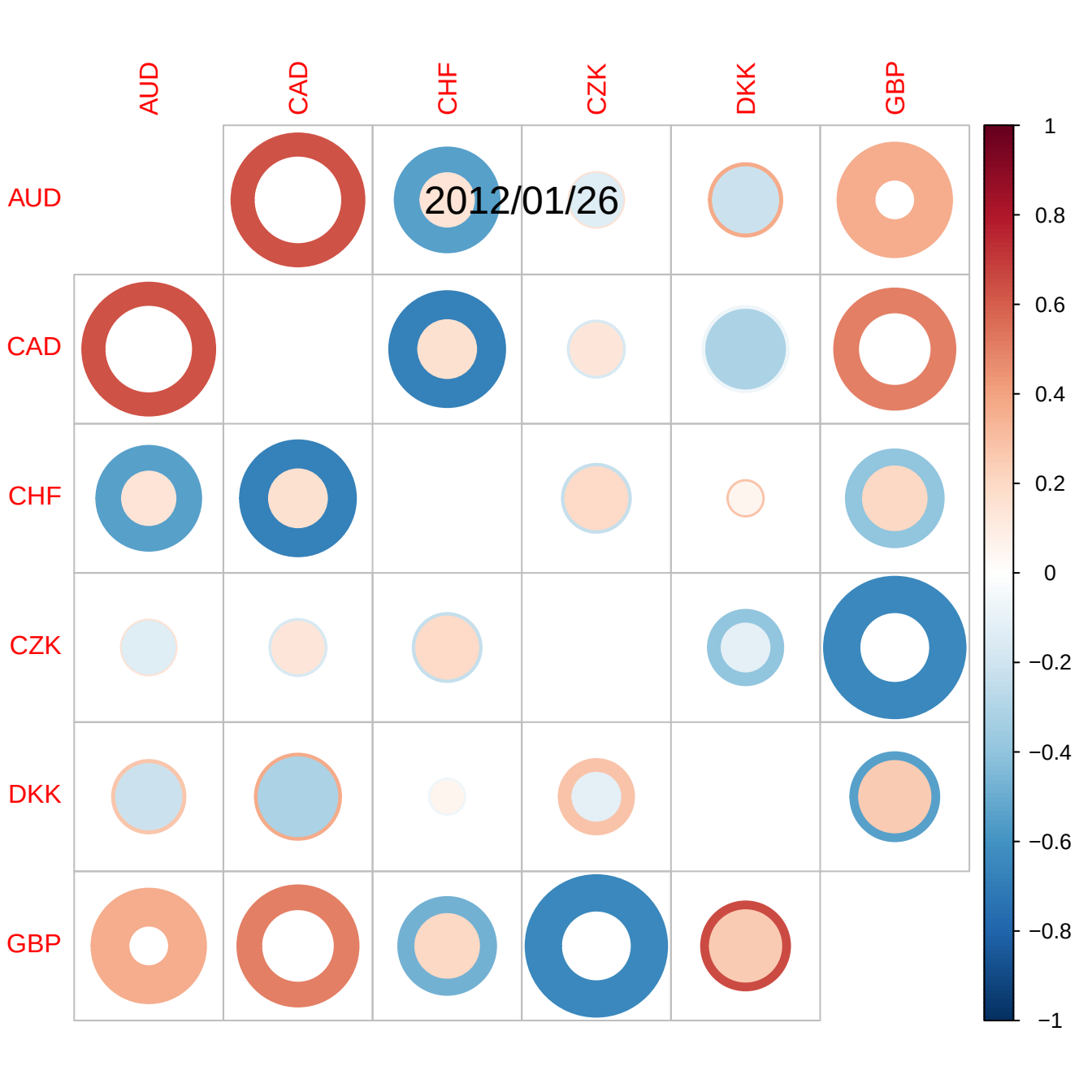
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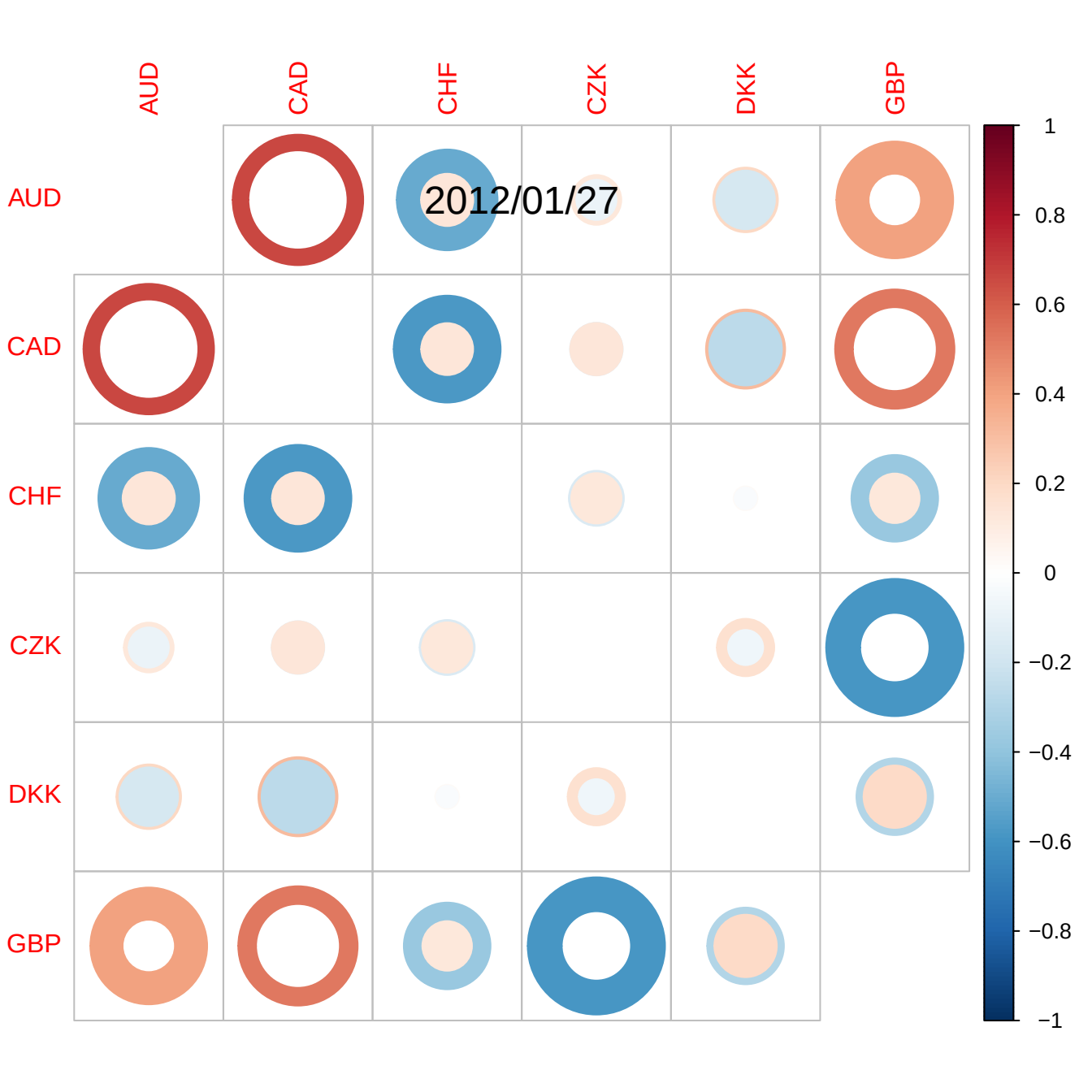
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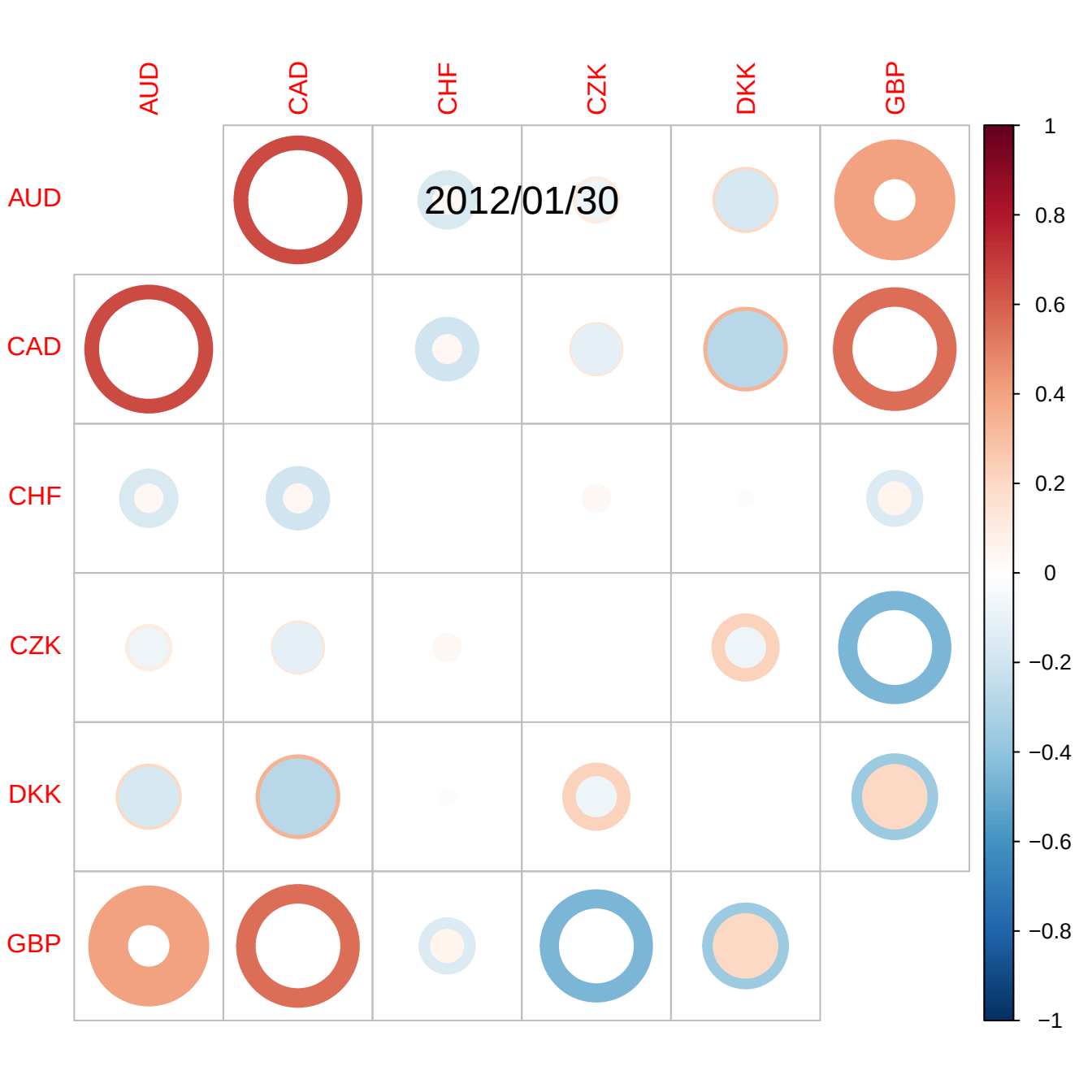
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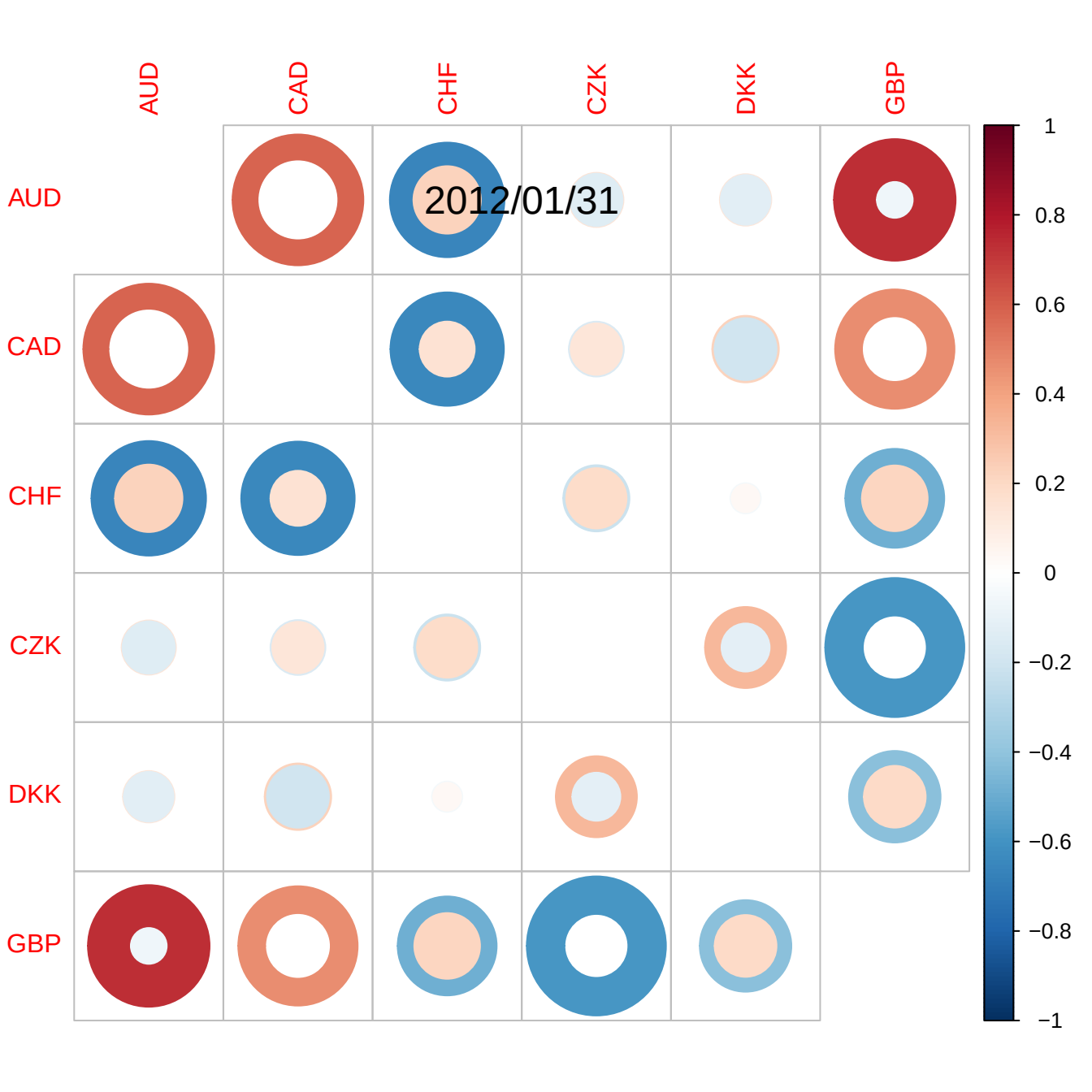
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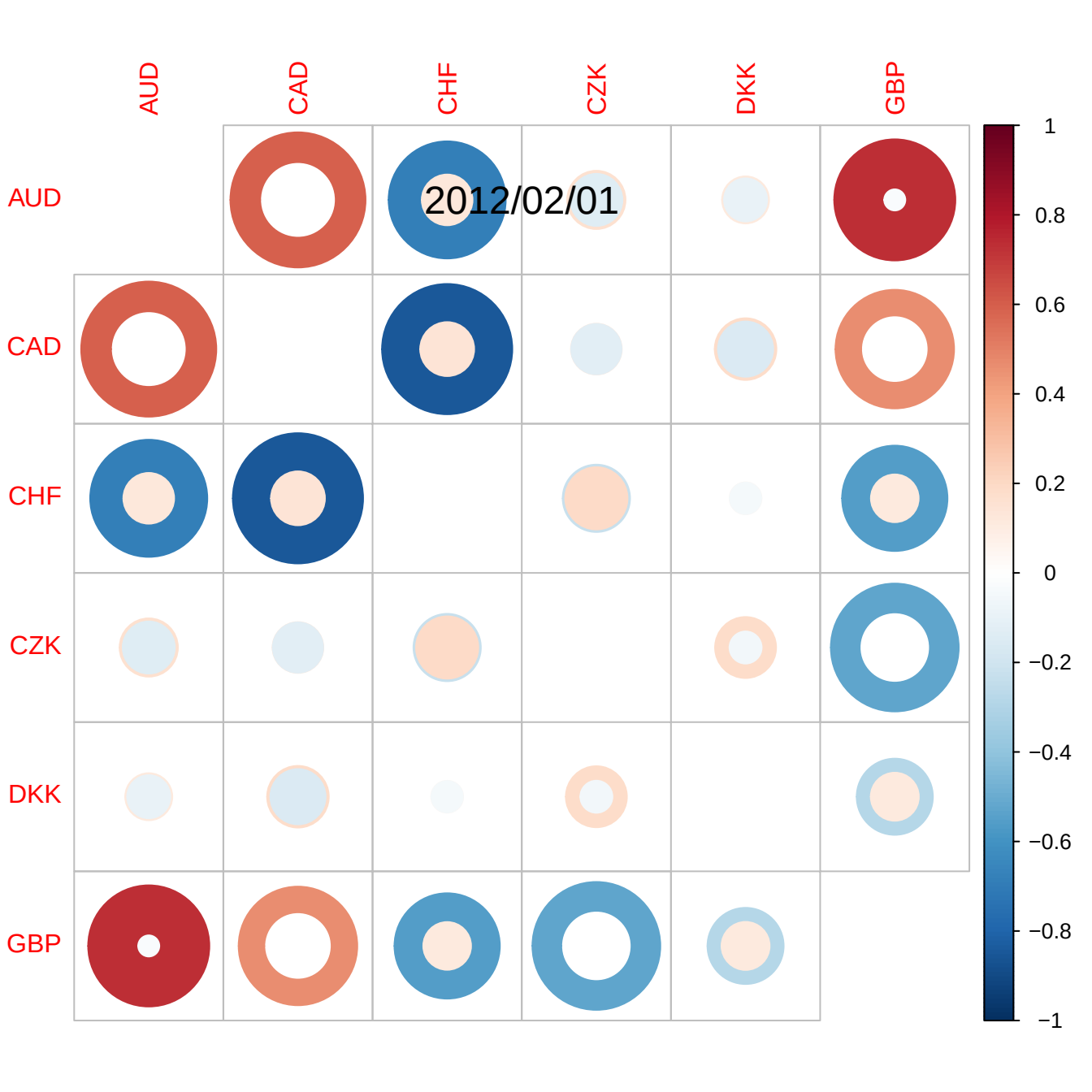
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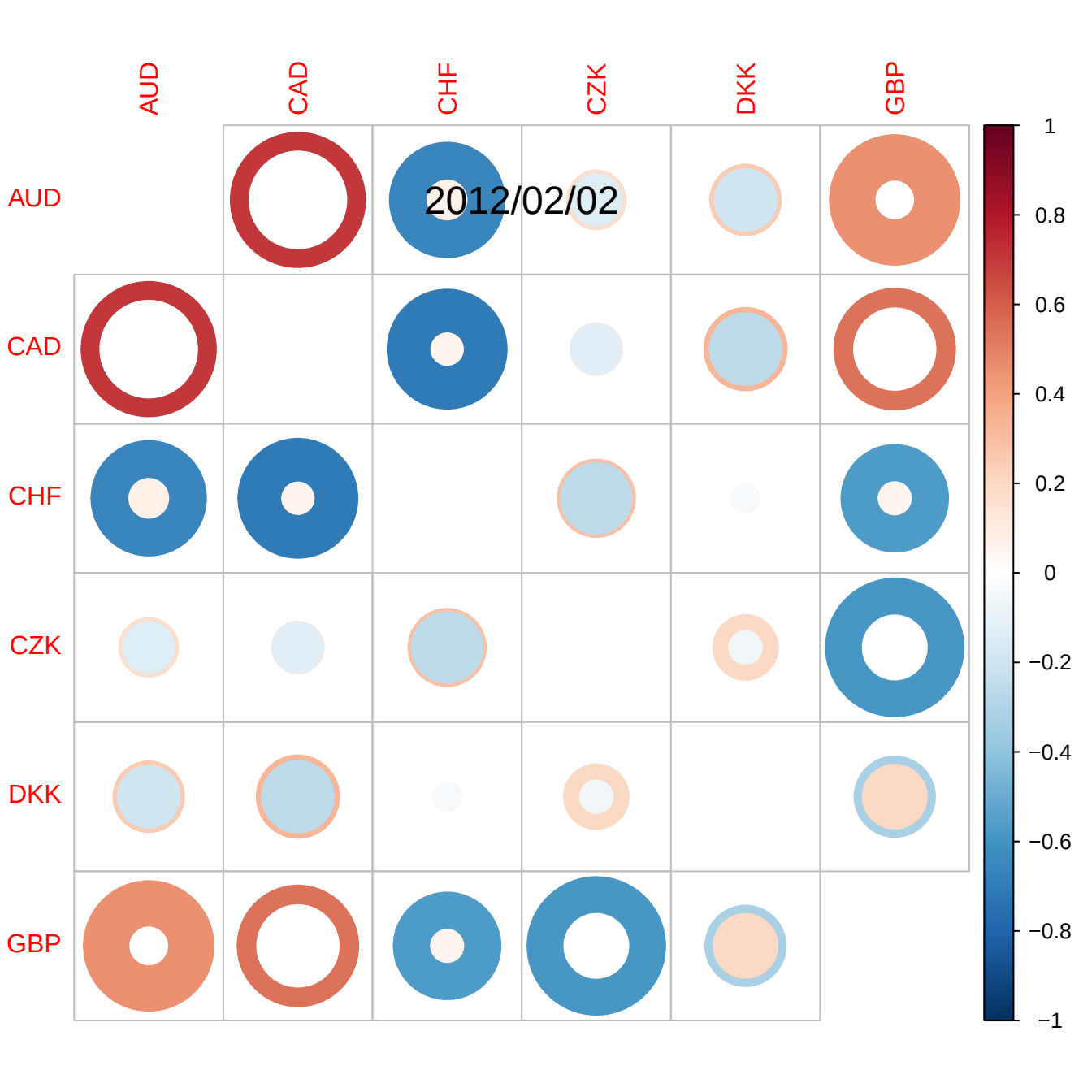
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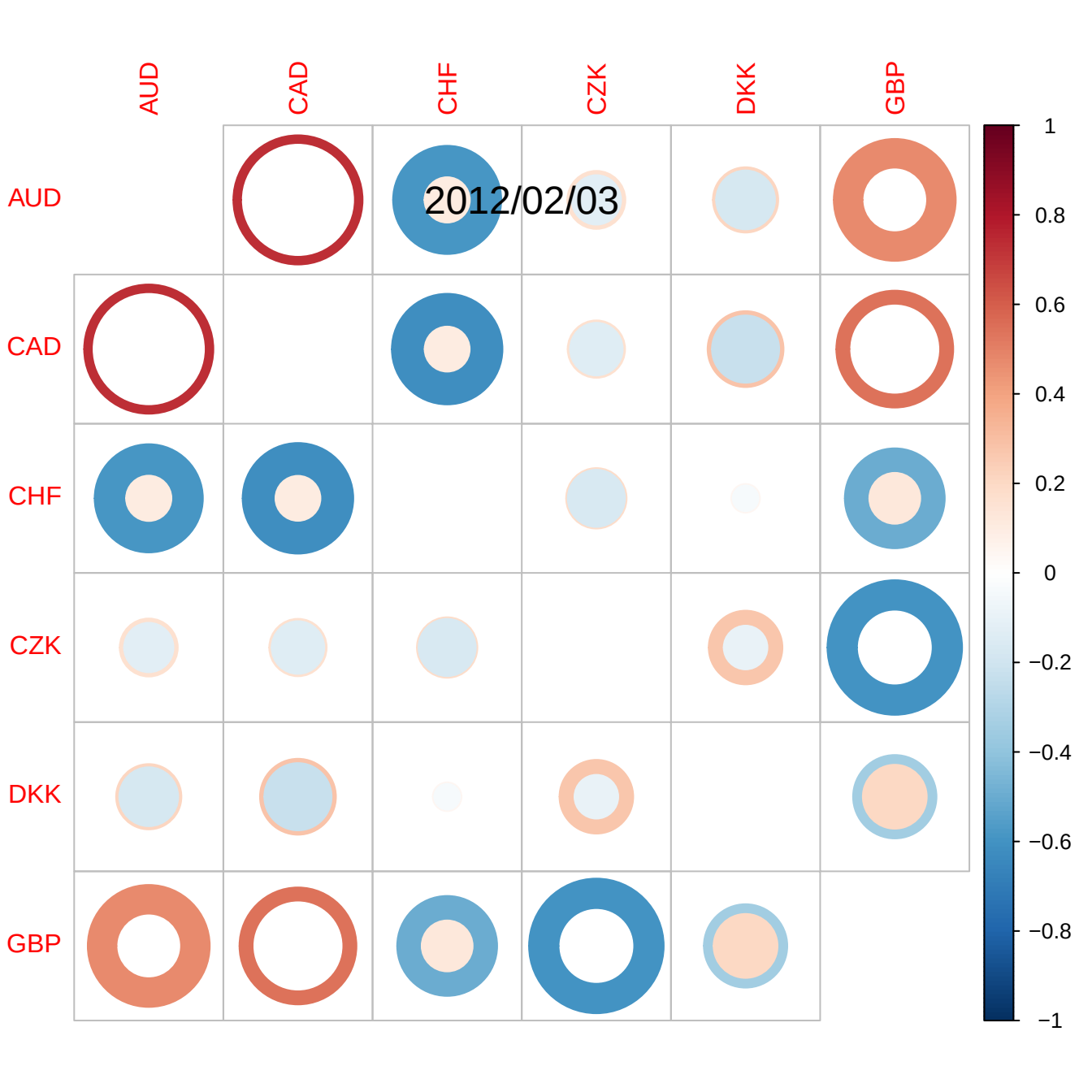
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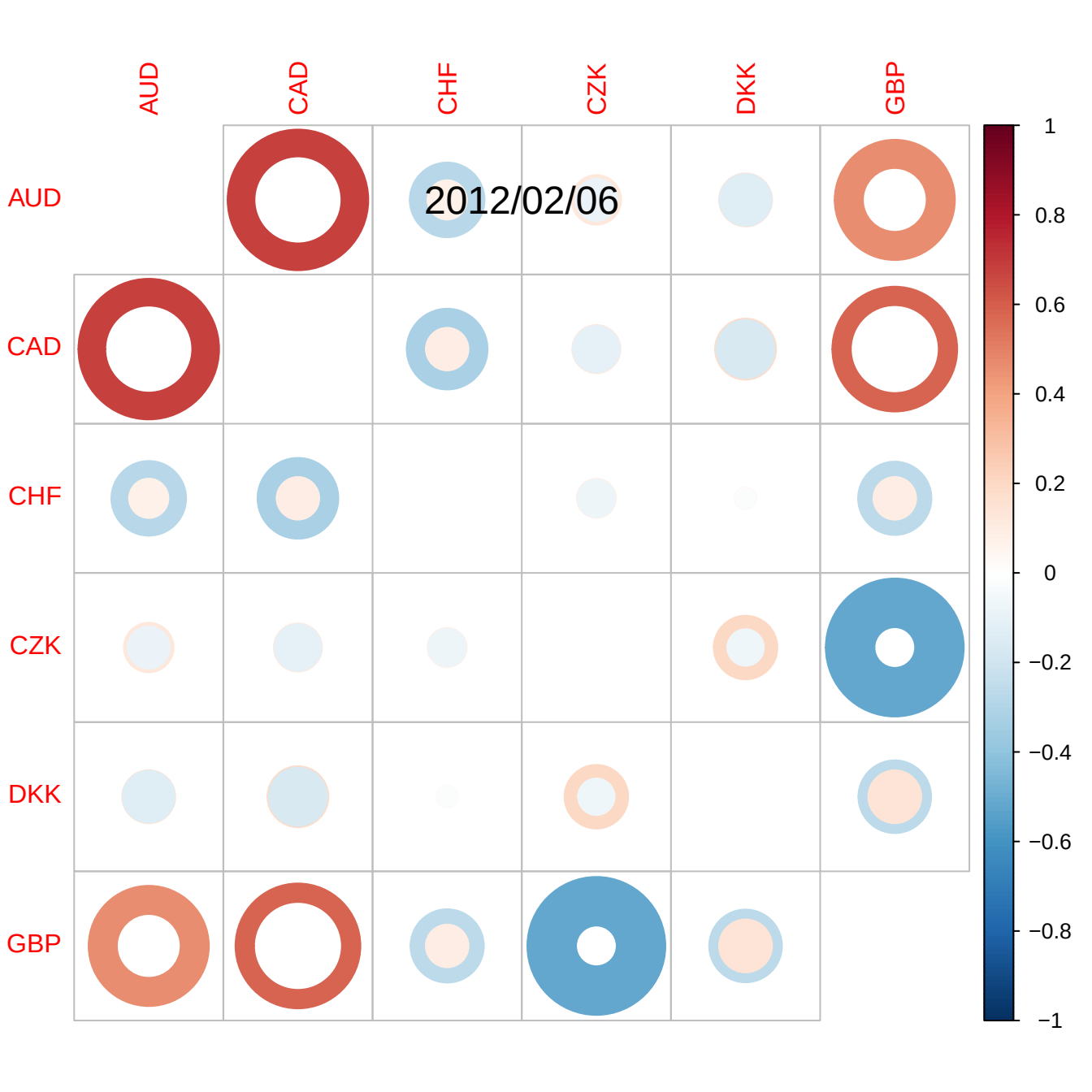
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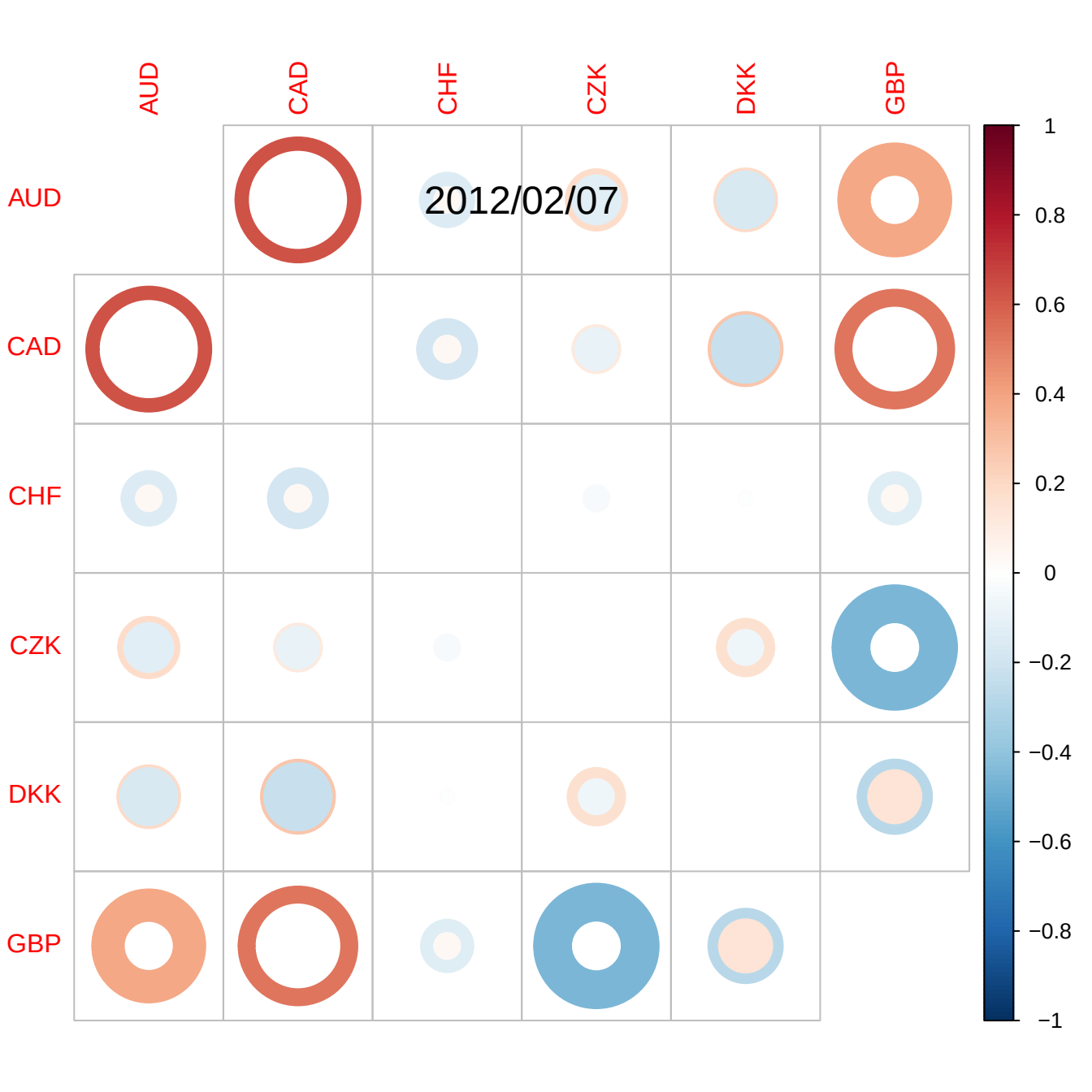
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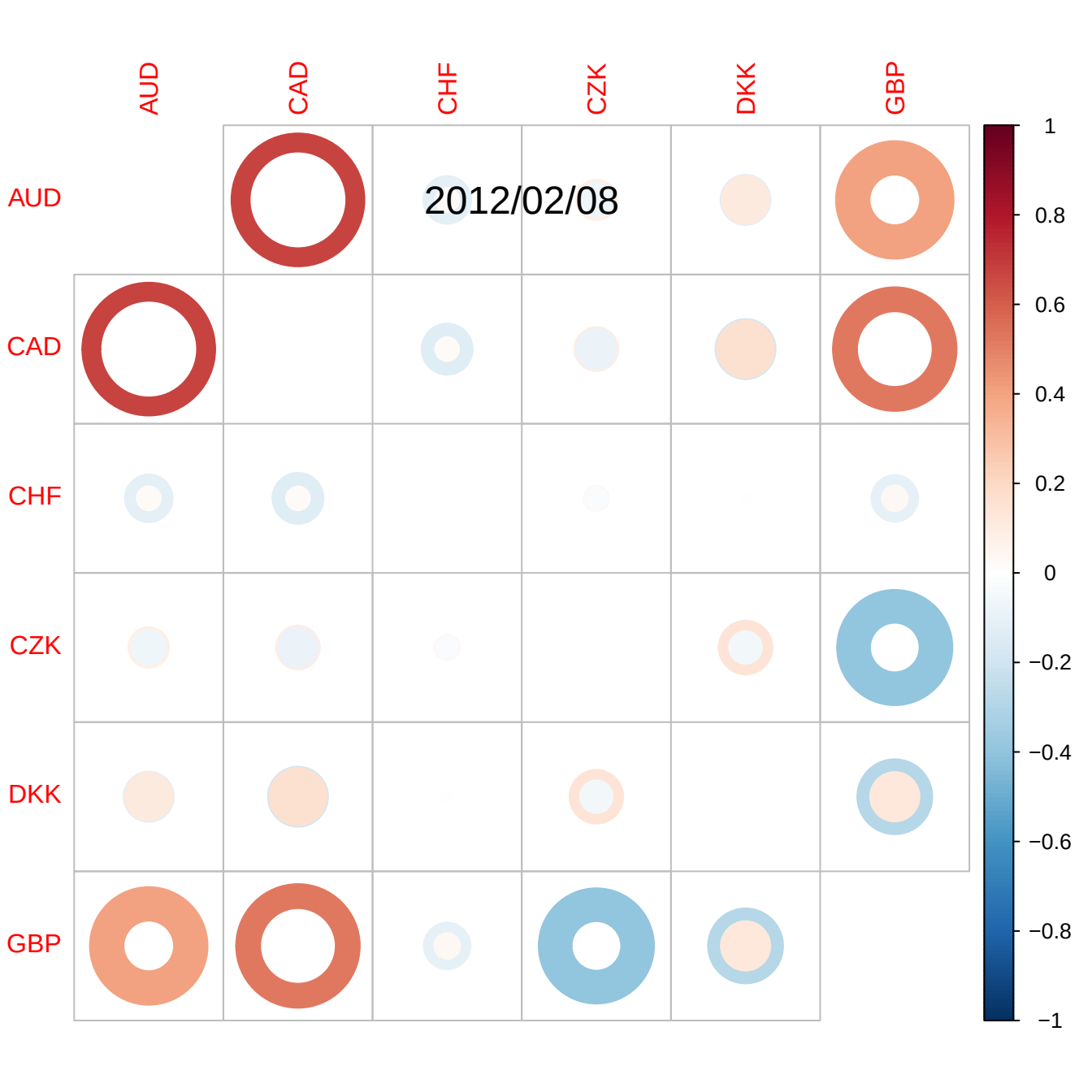
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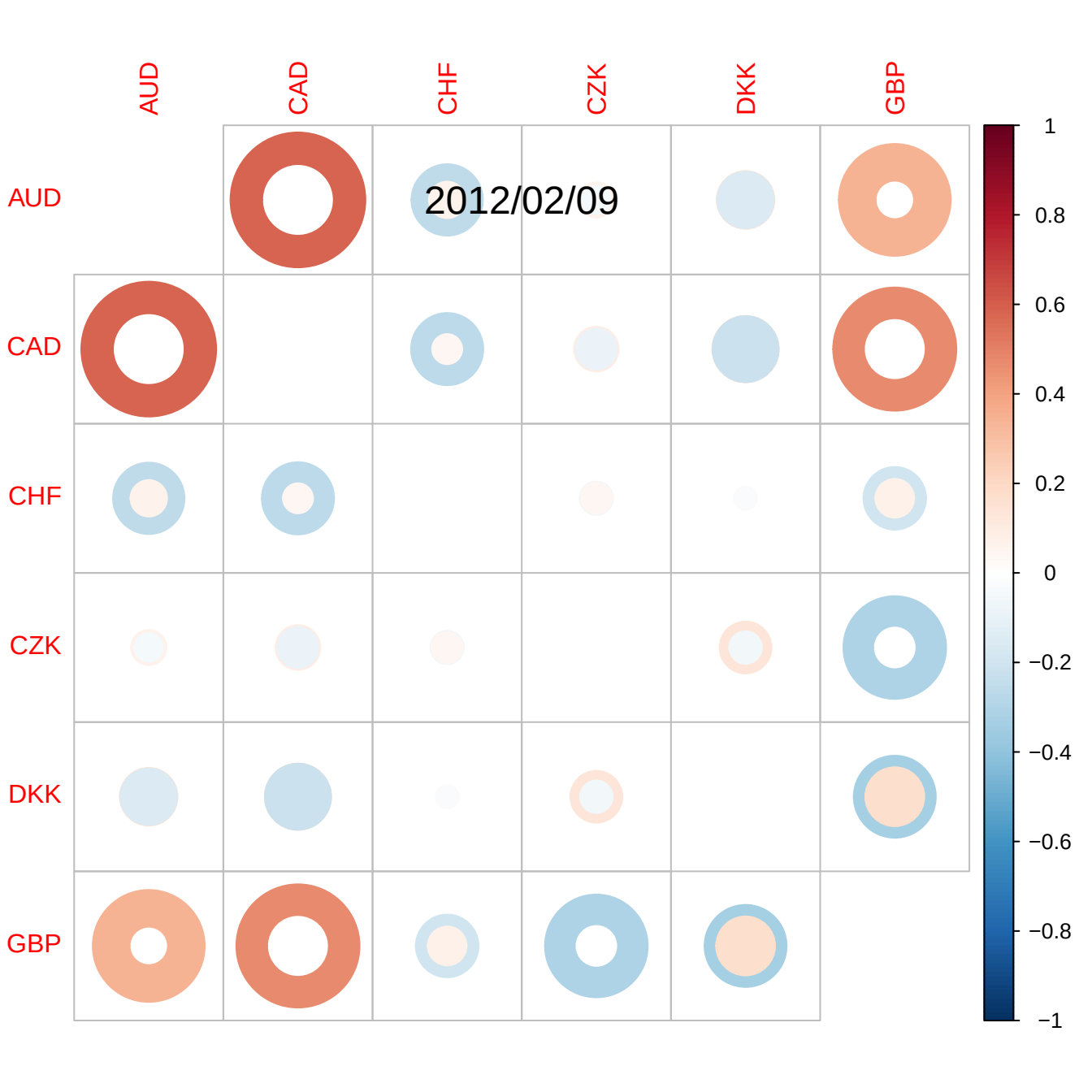
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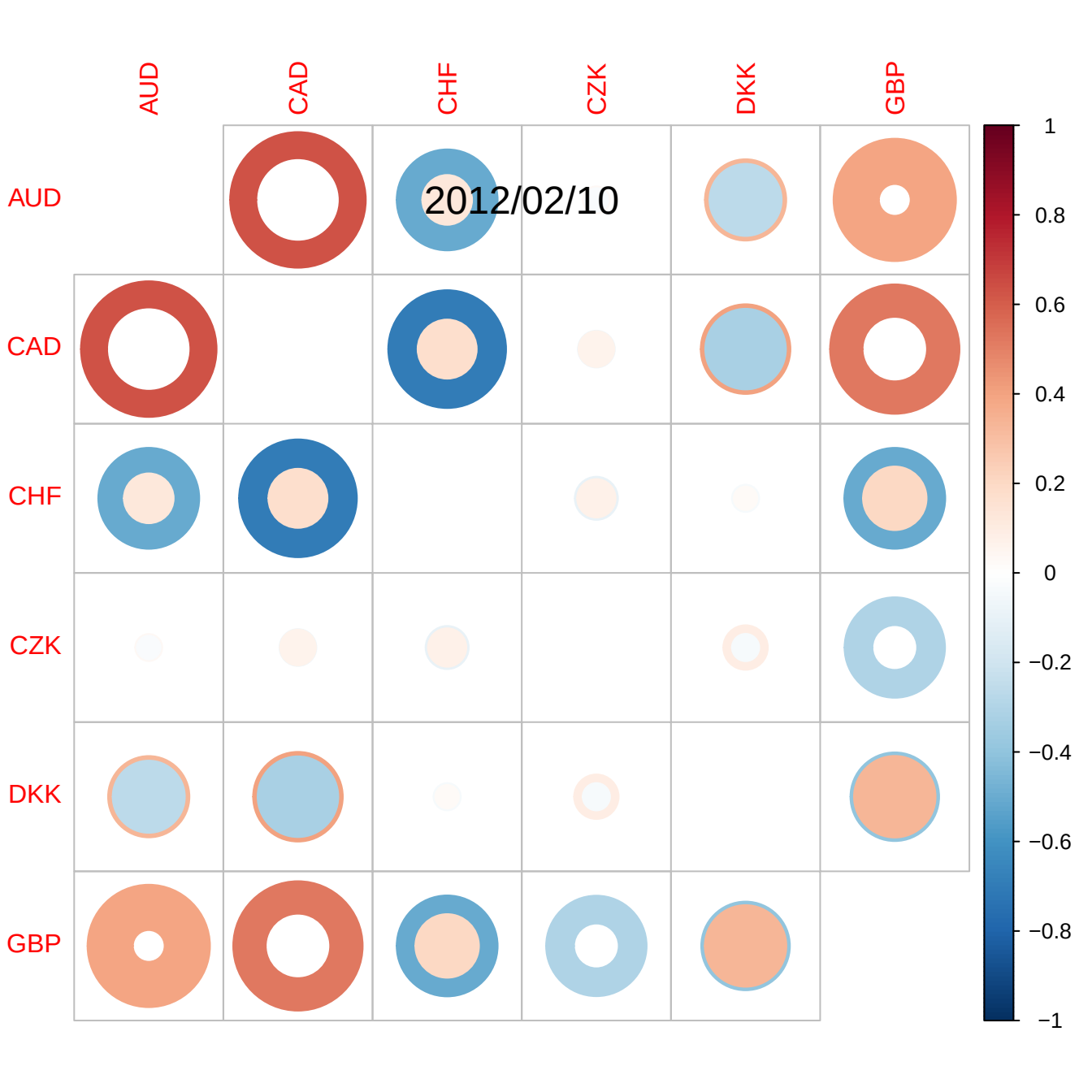
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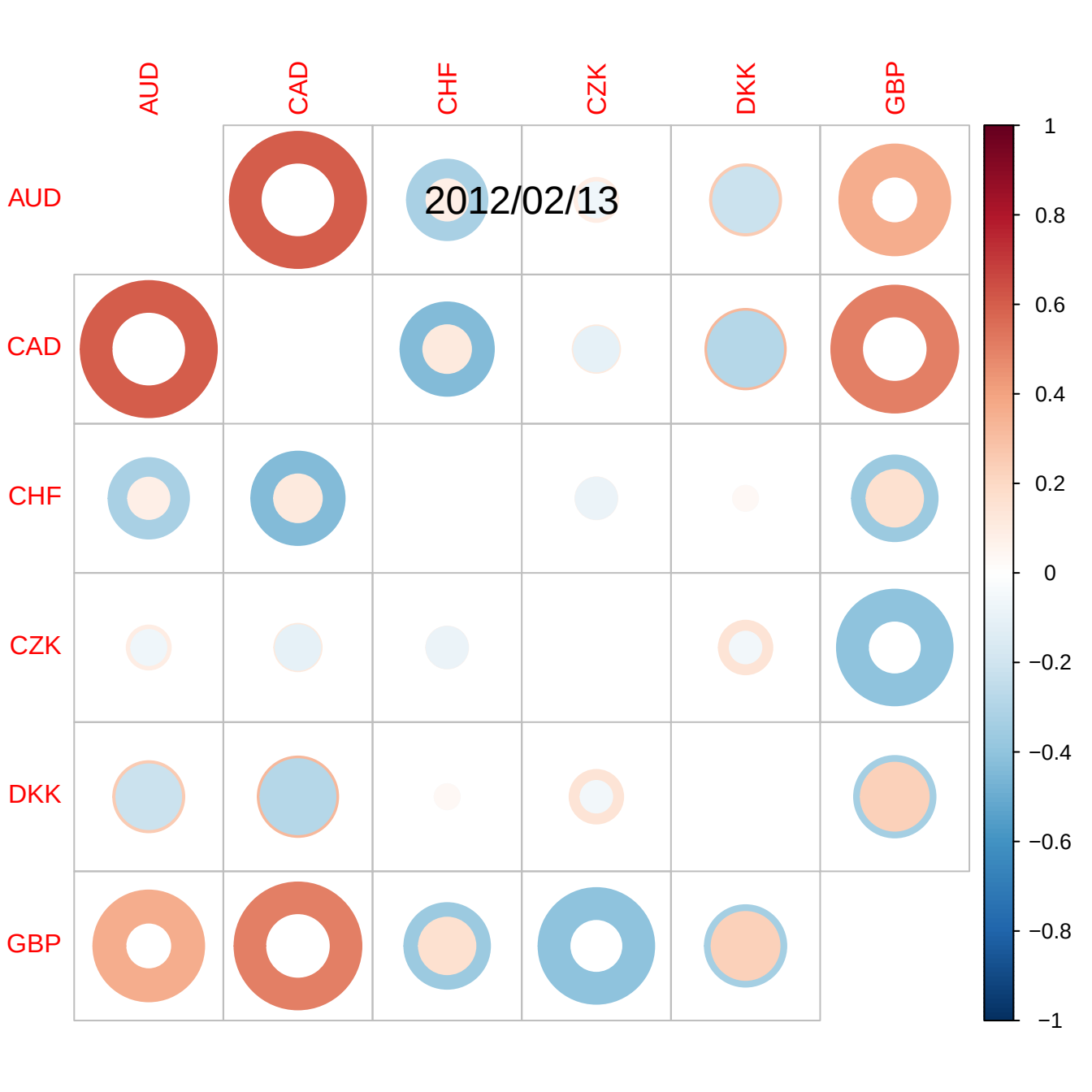
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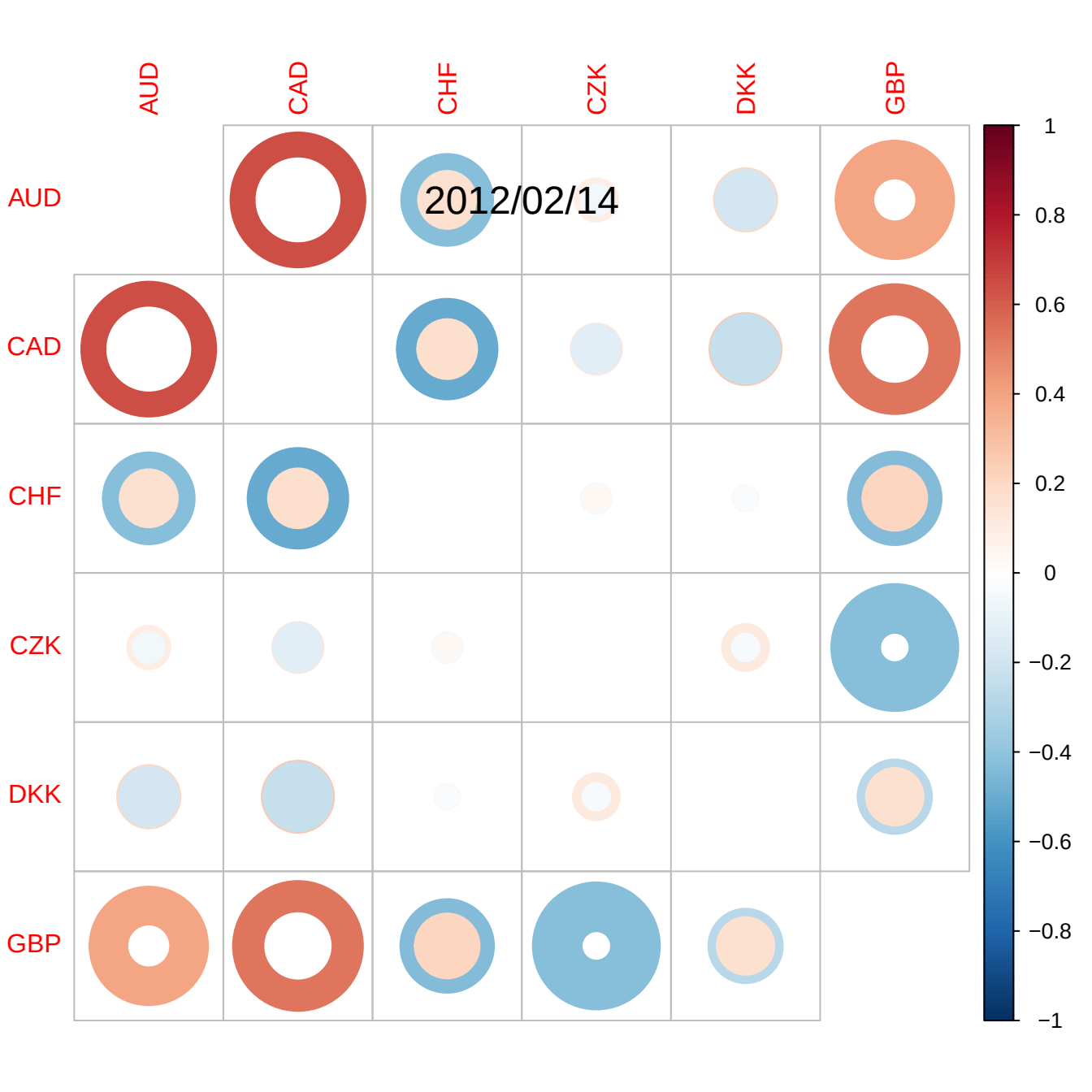
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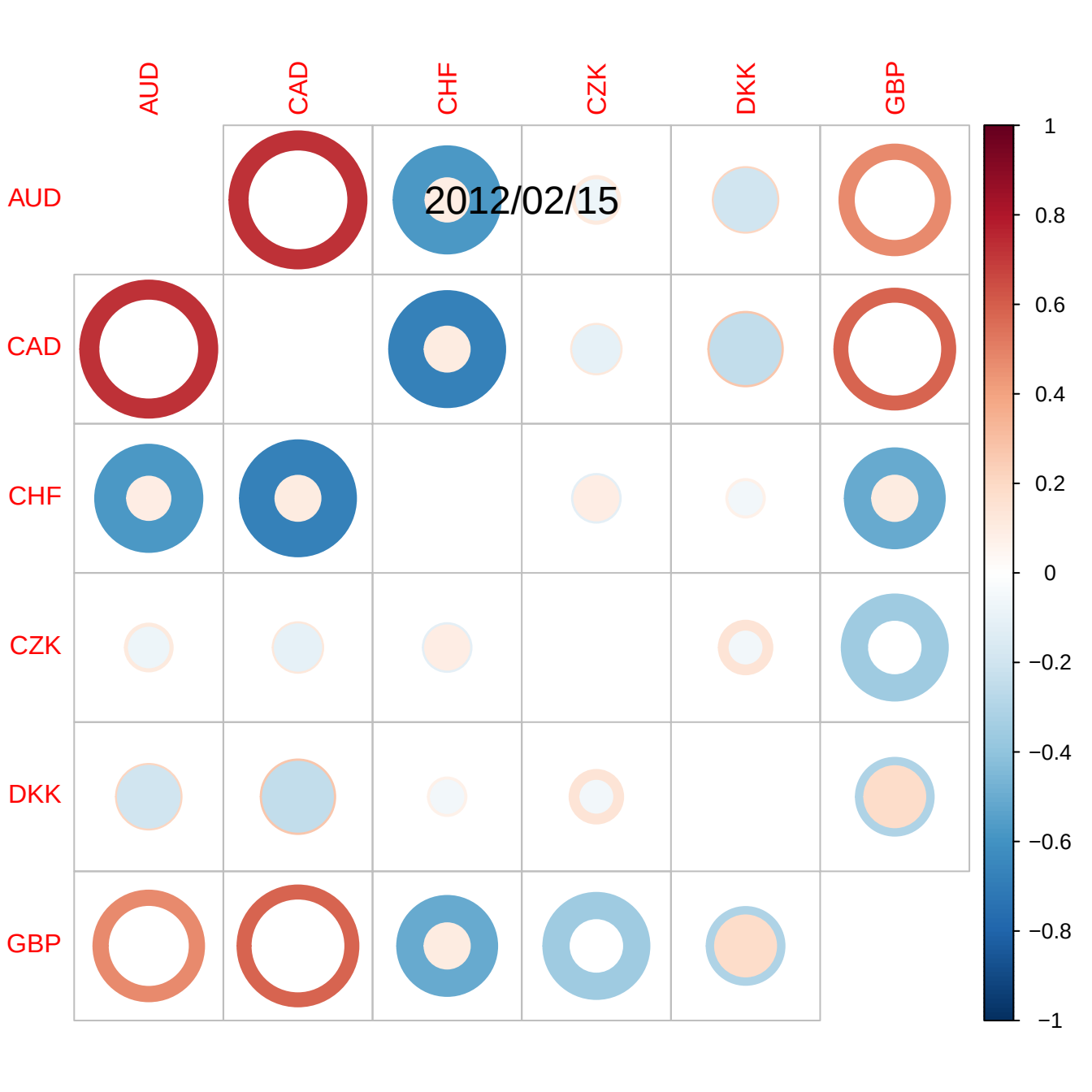
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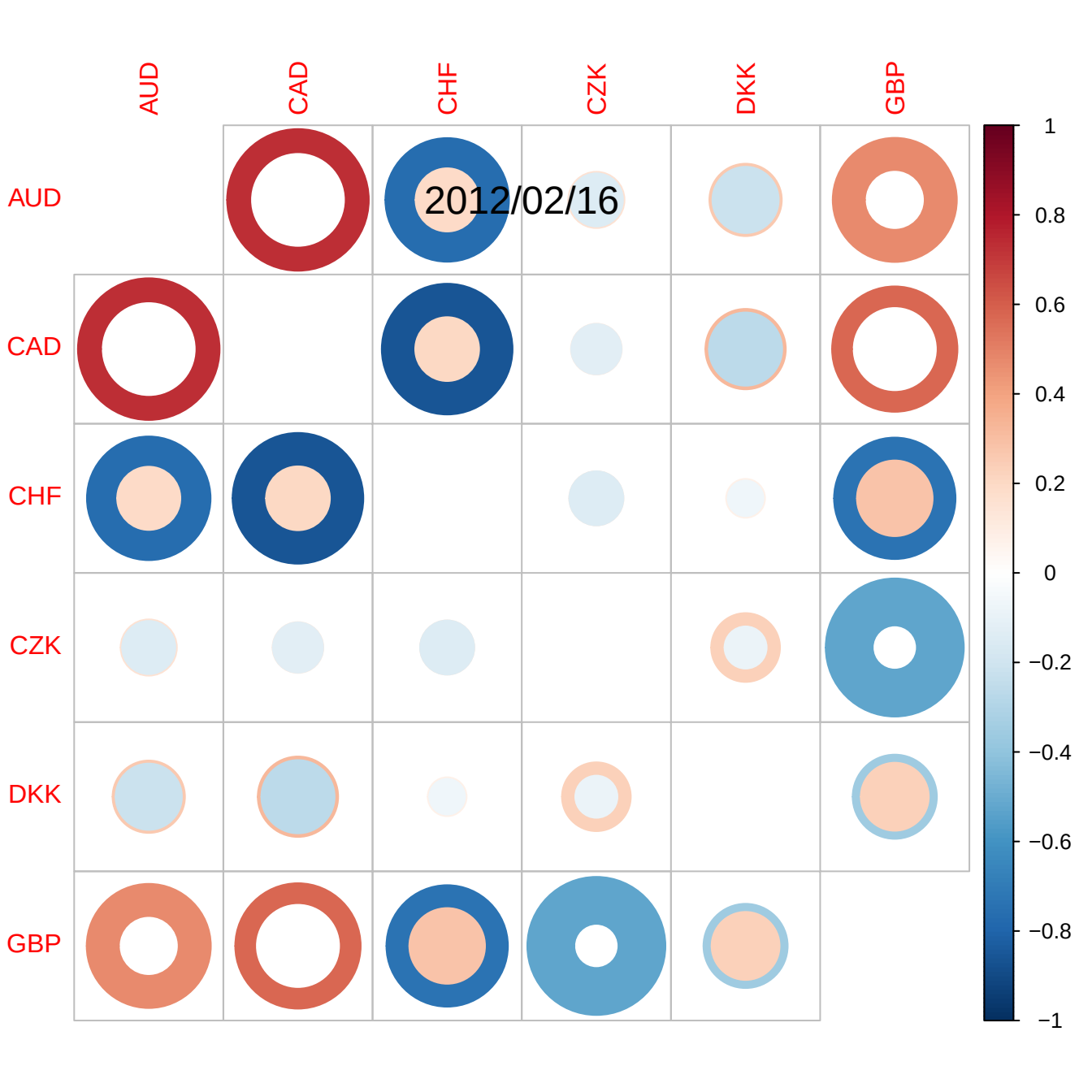
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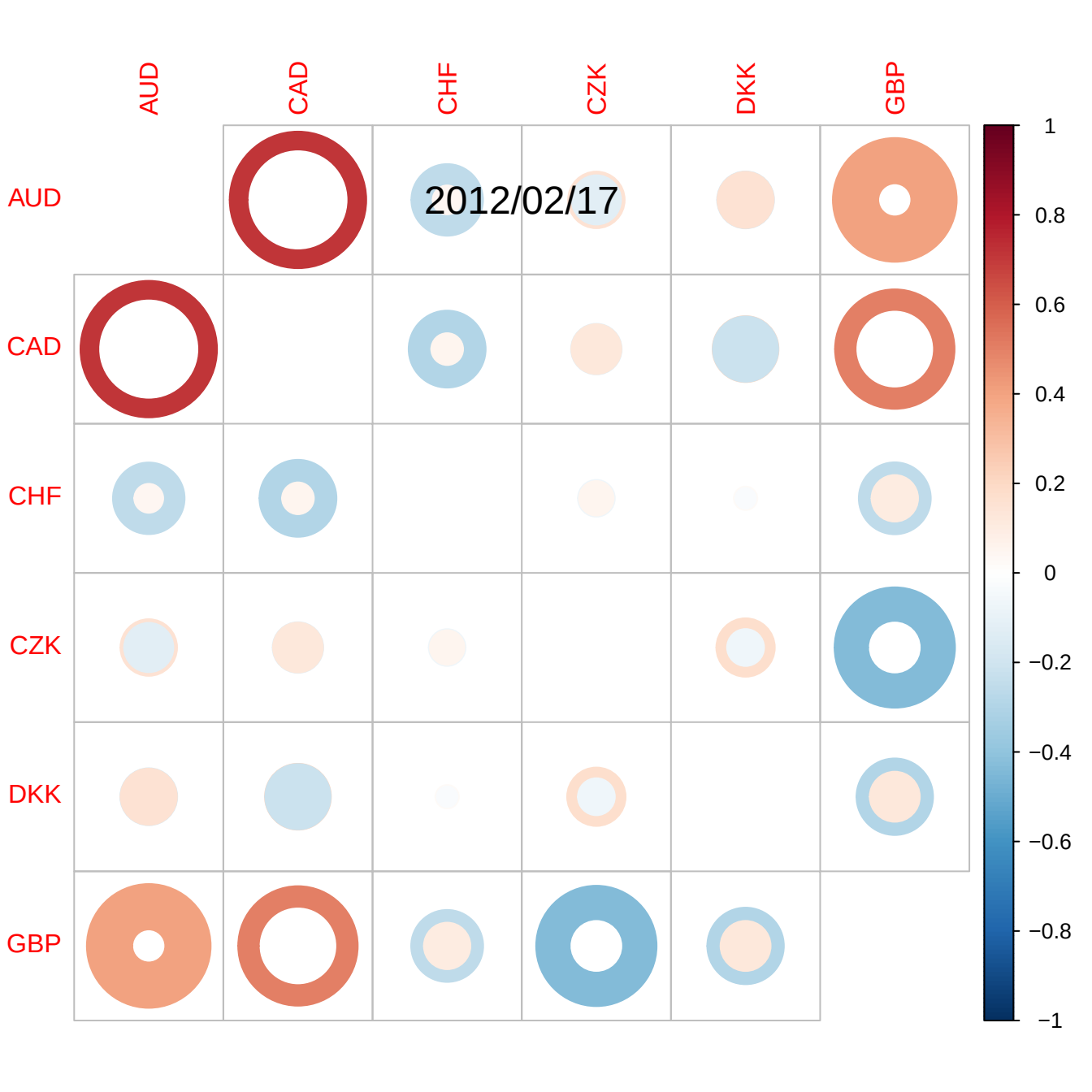
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CZK
DKK
GBP
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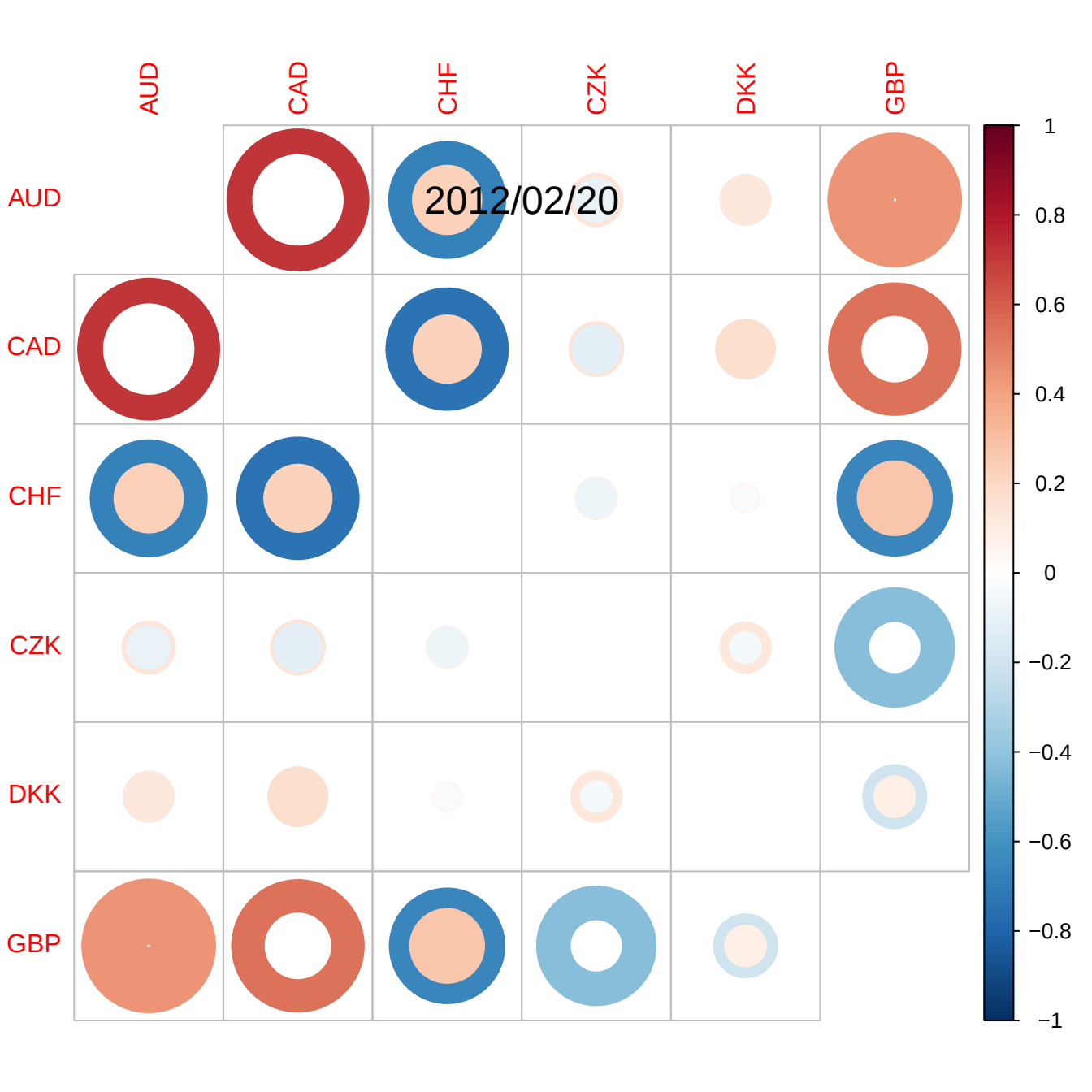
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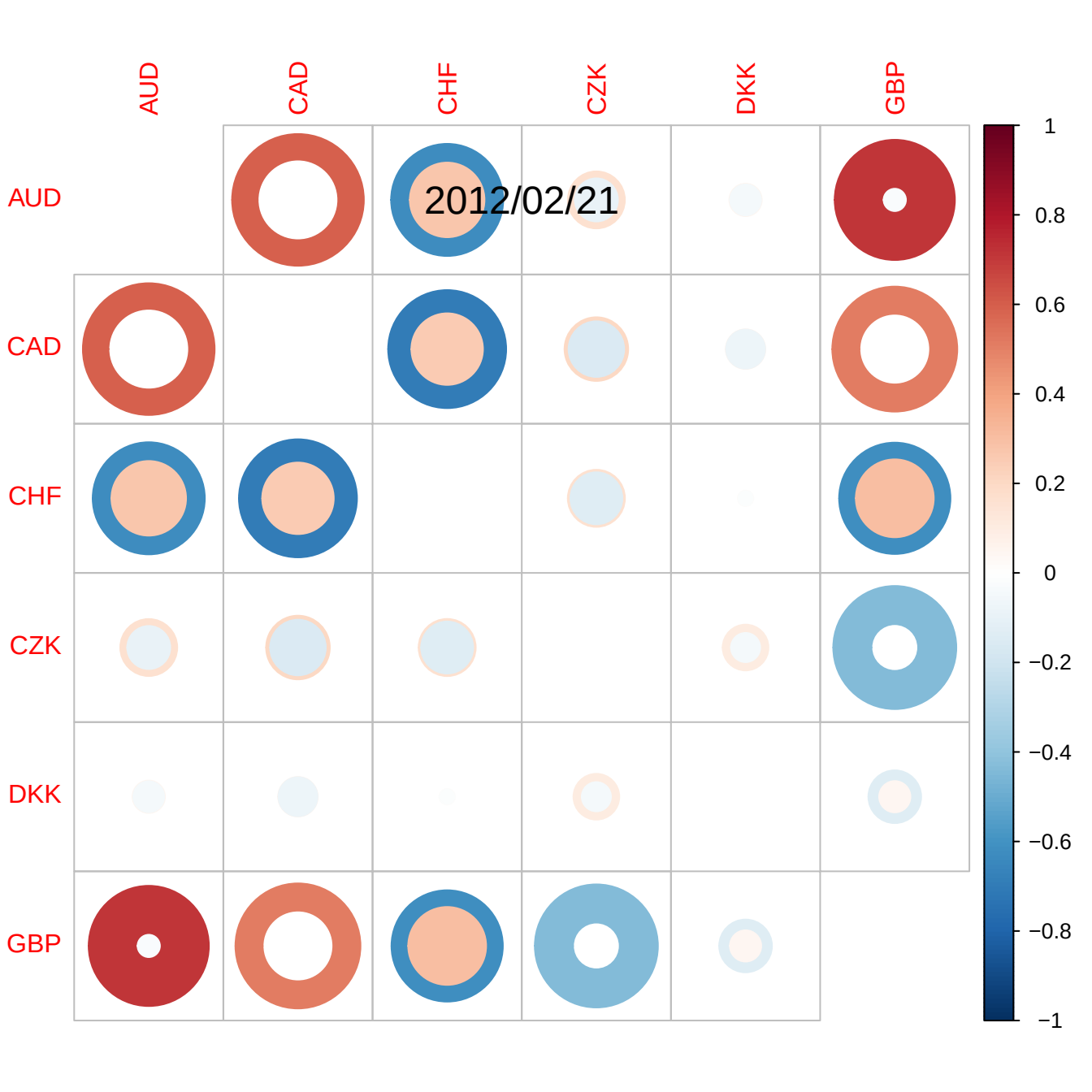
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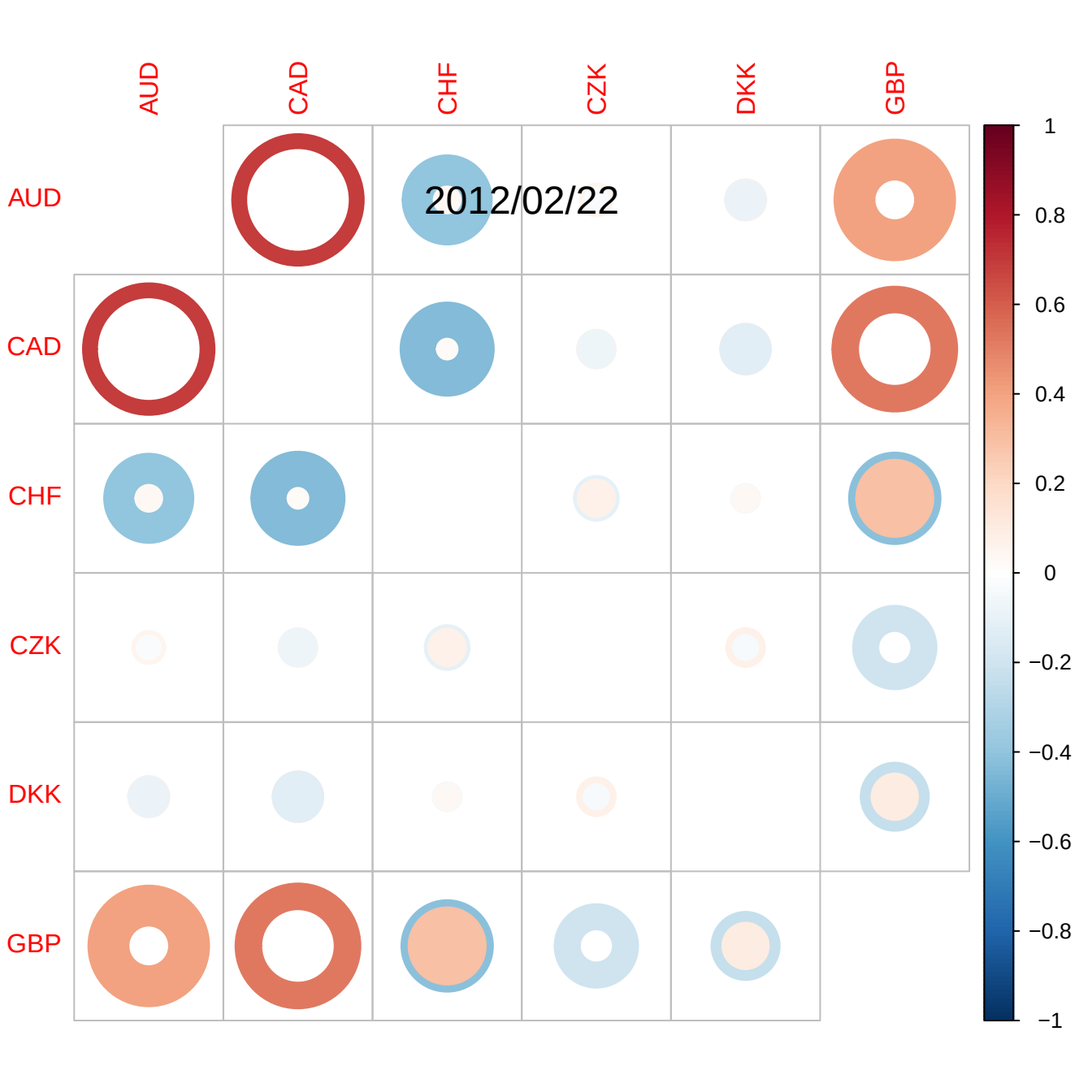
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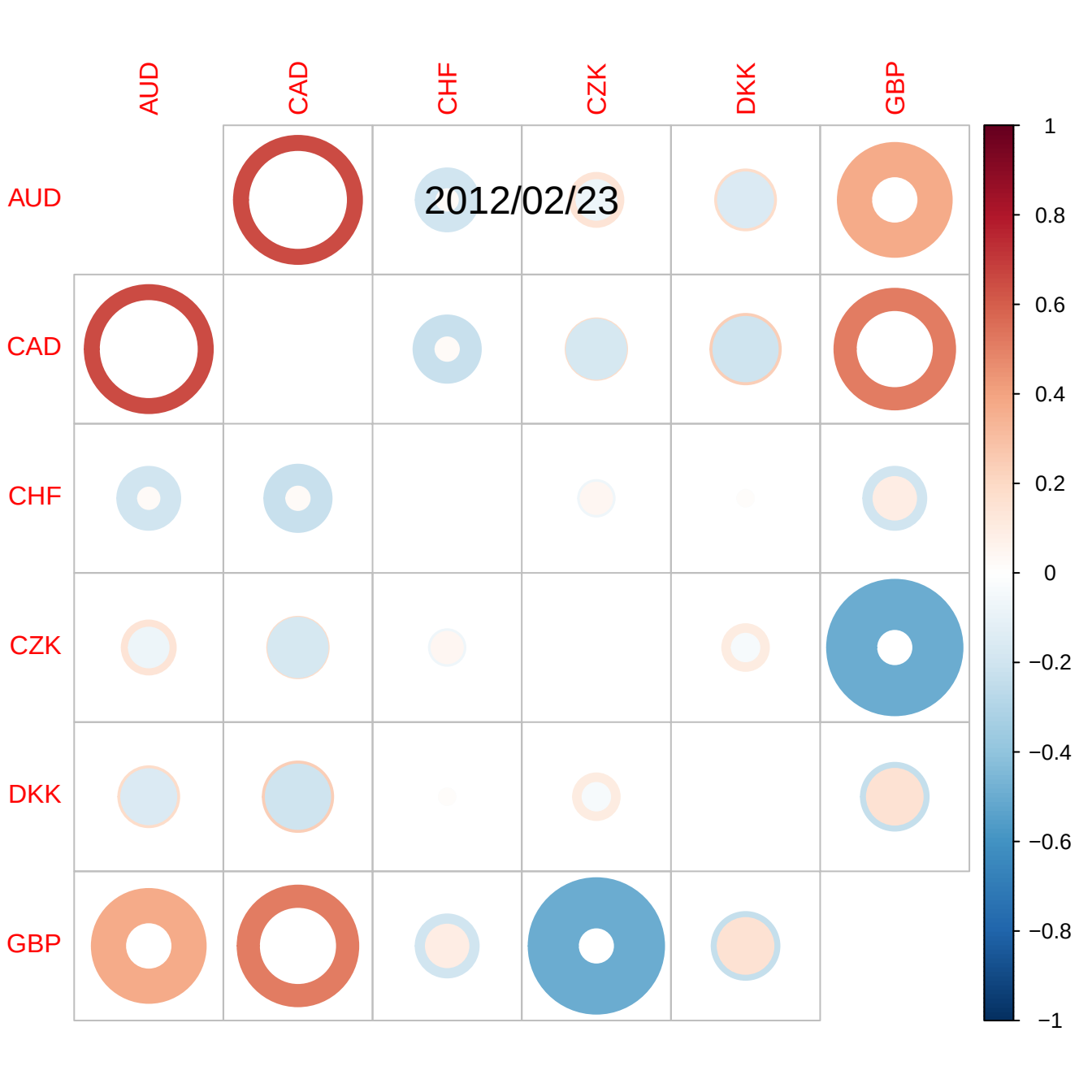
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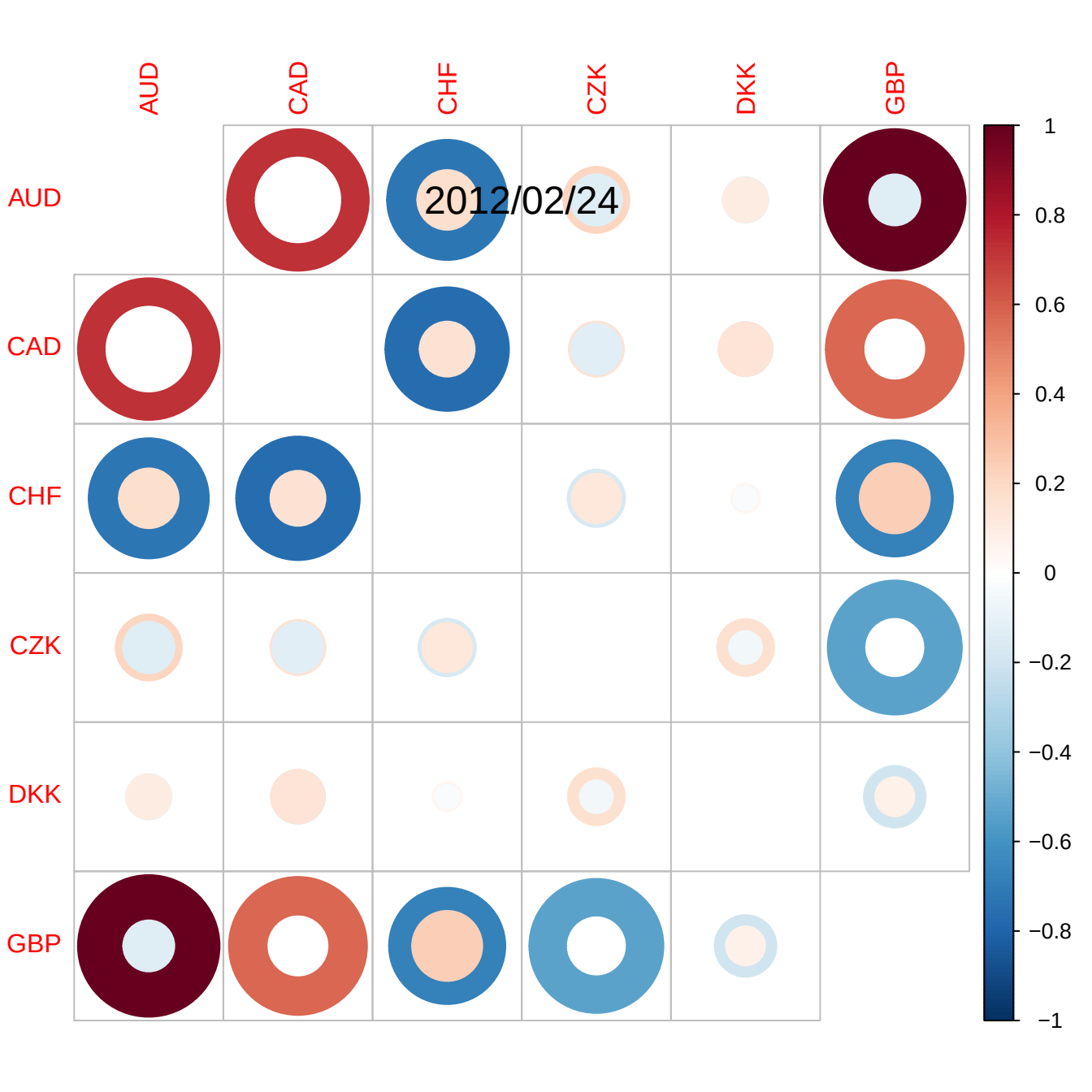
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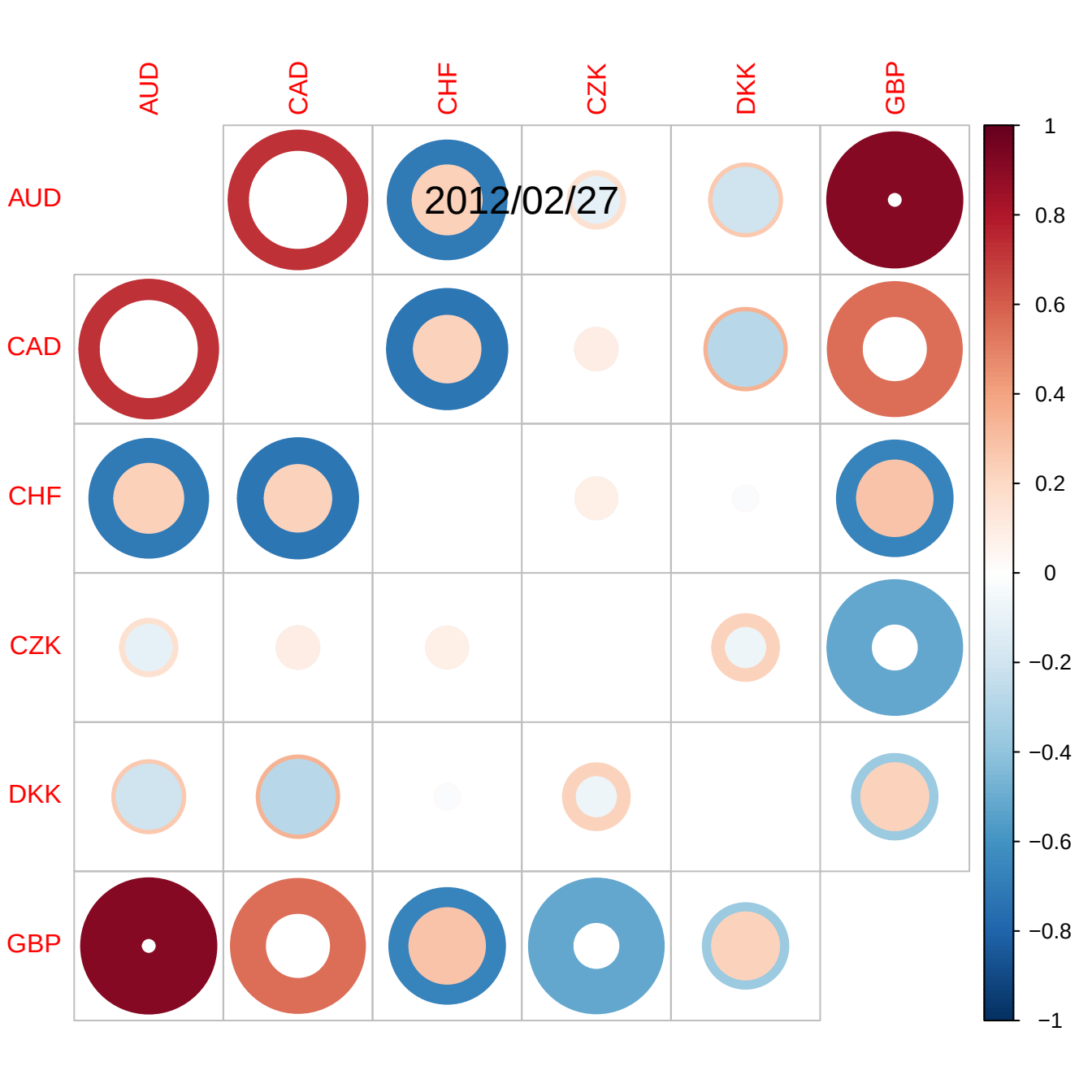
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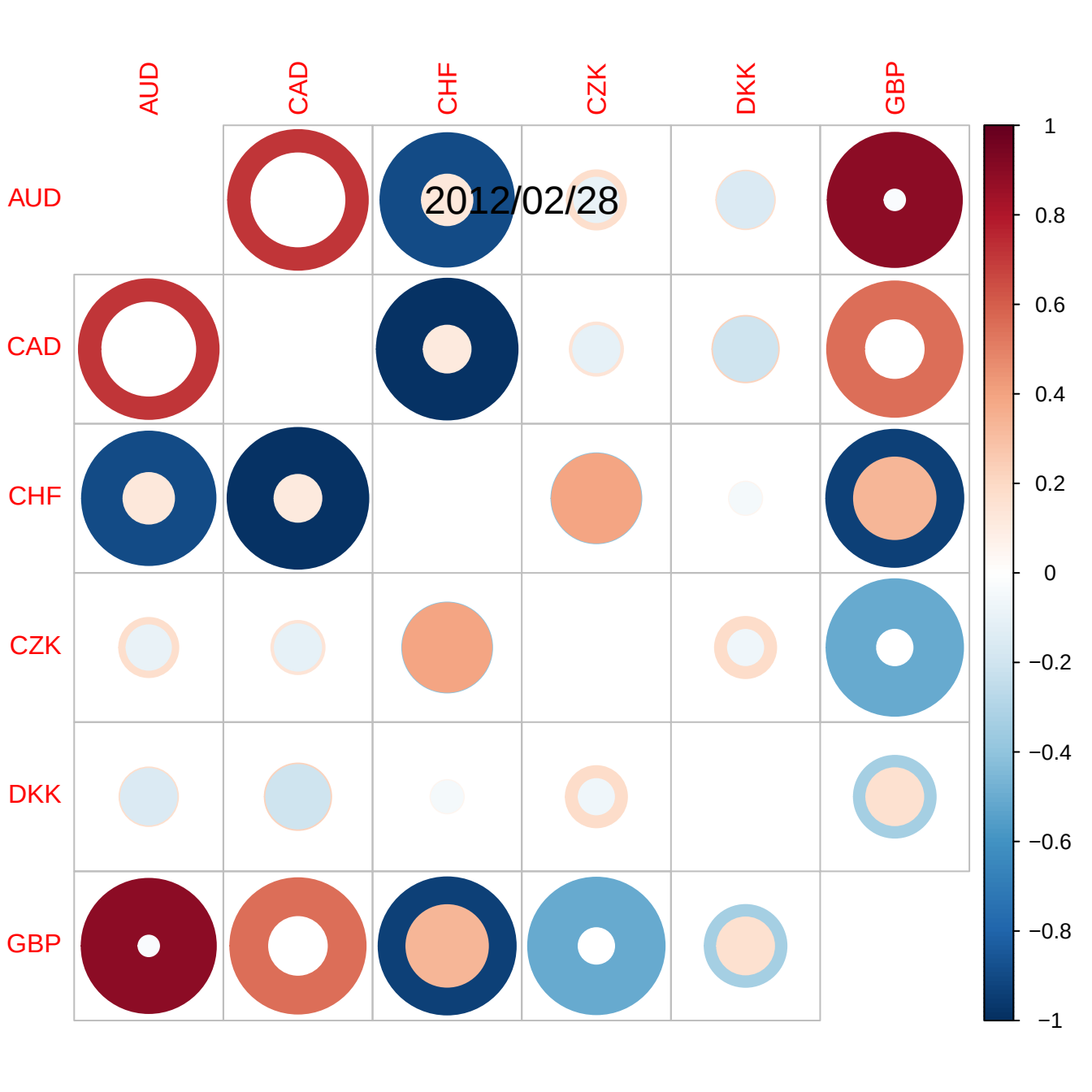
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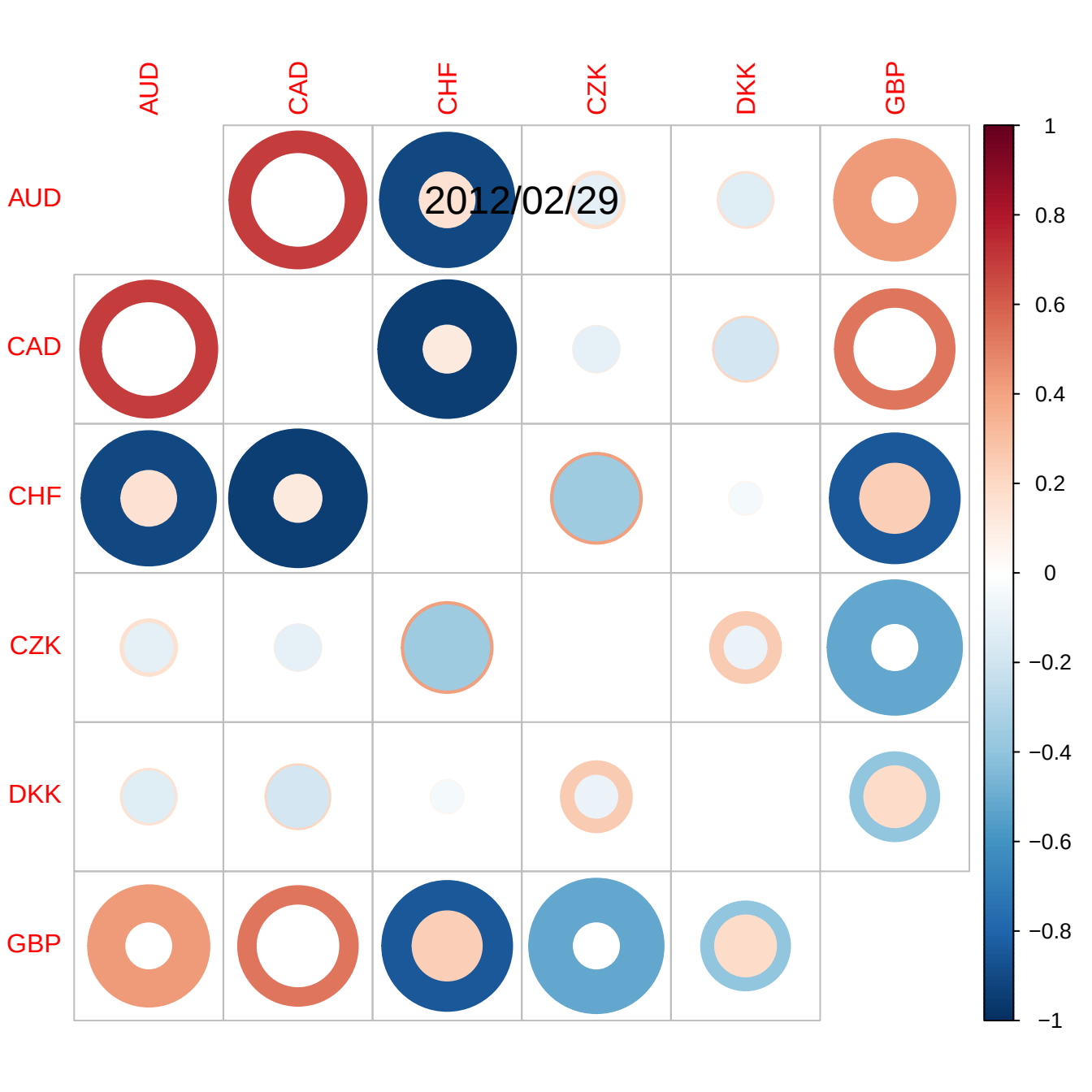
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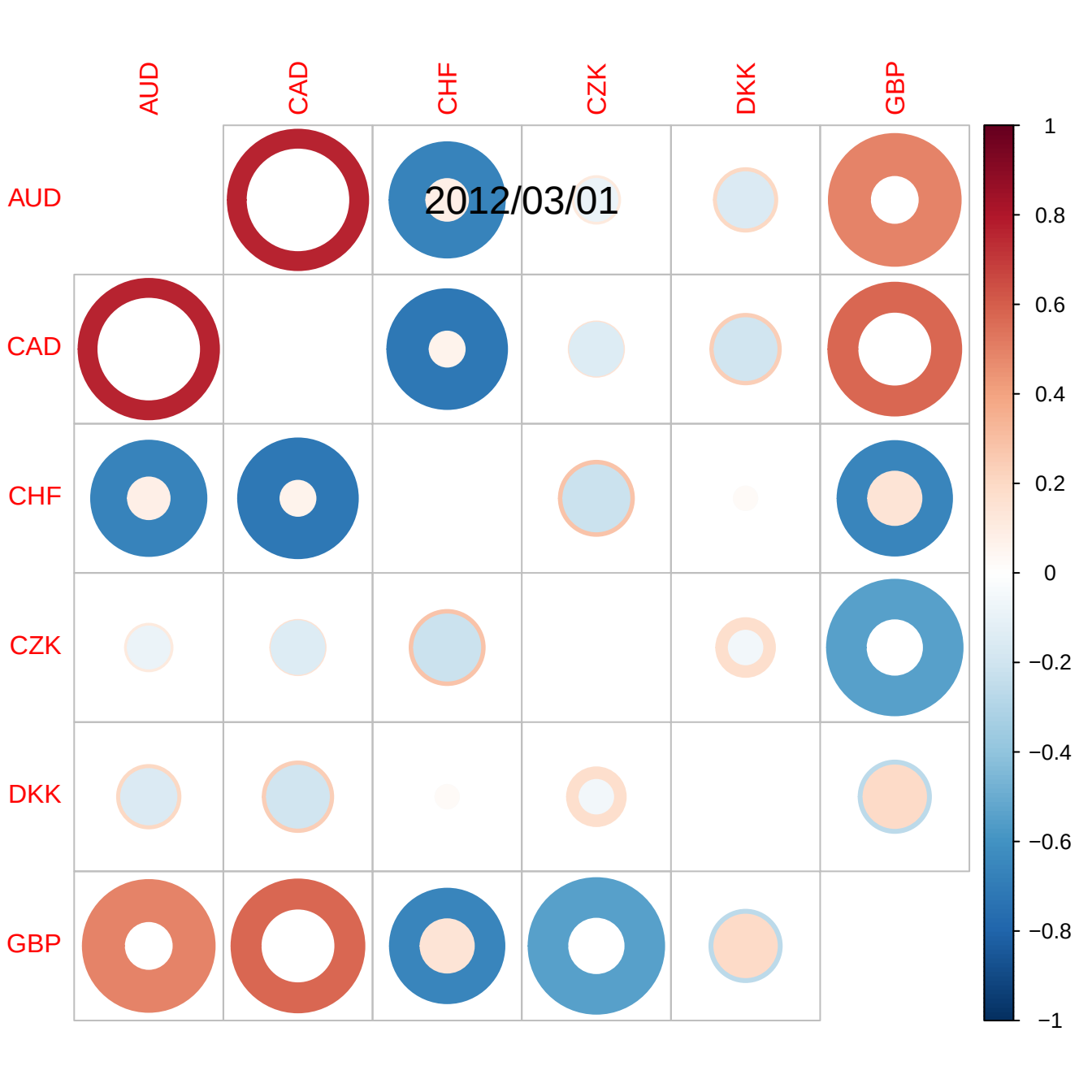
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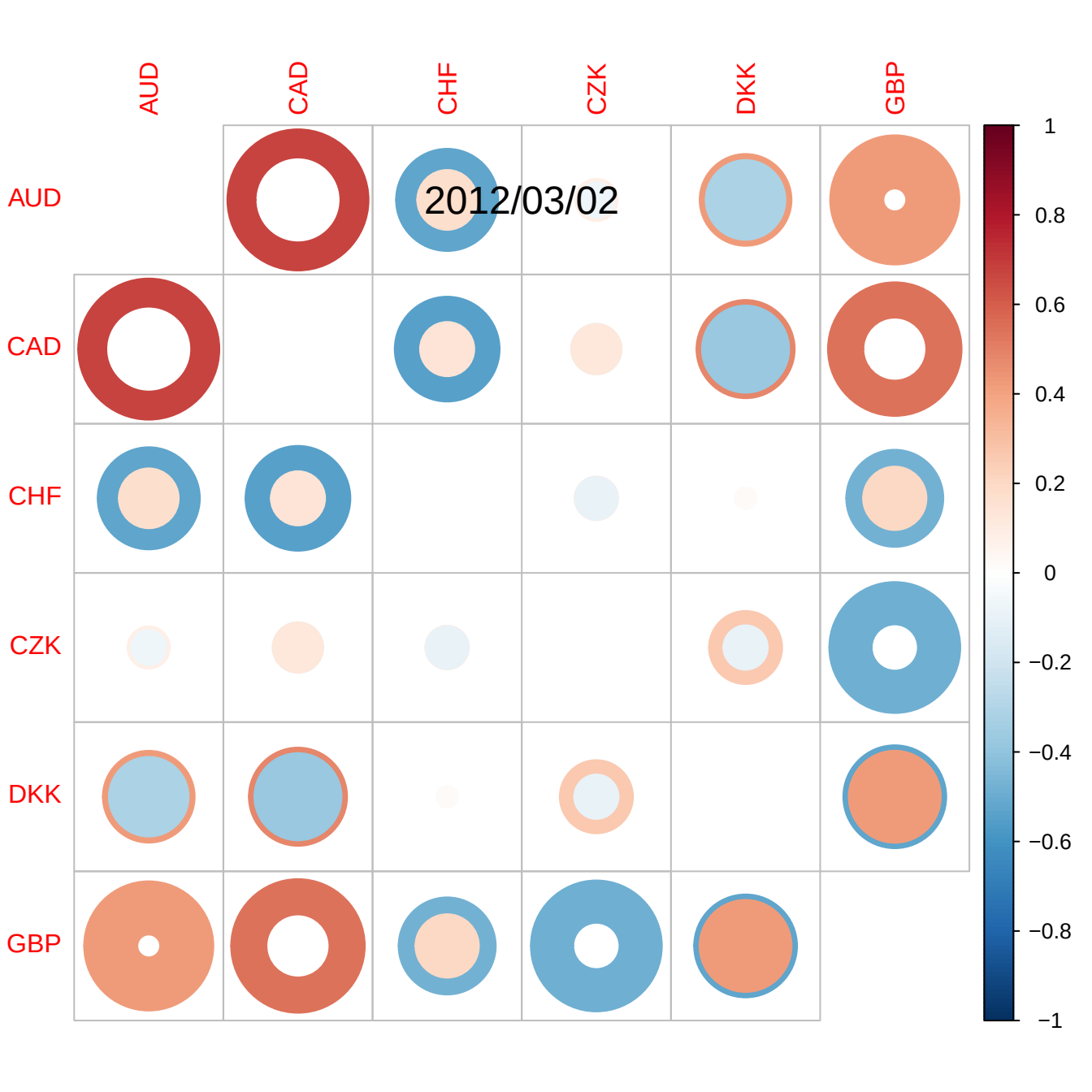
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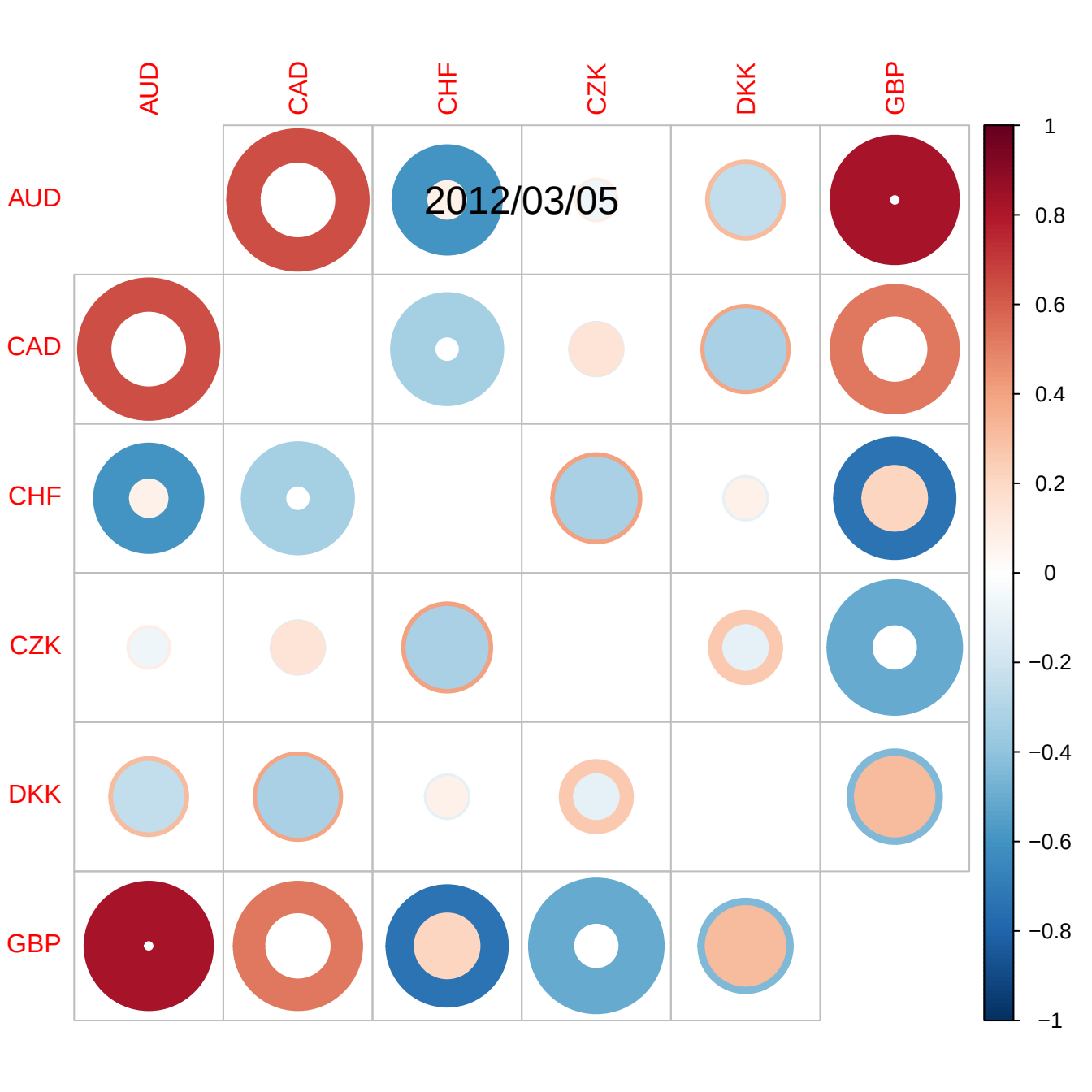
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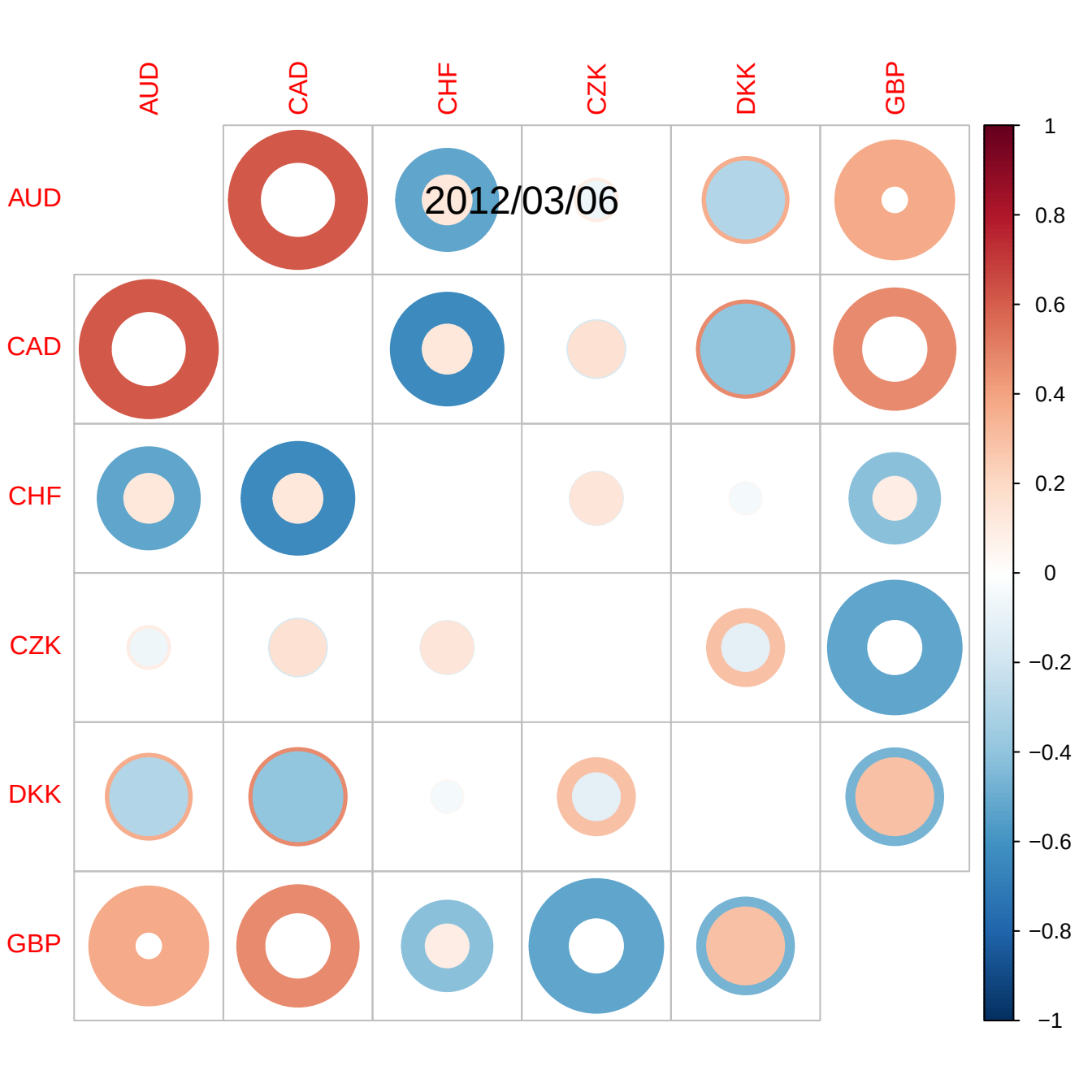
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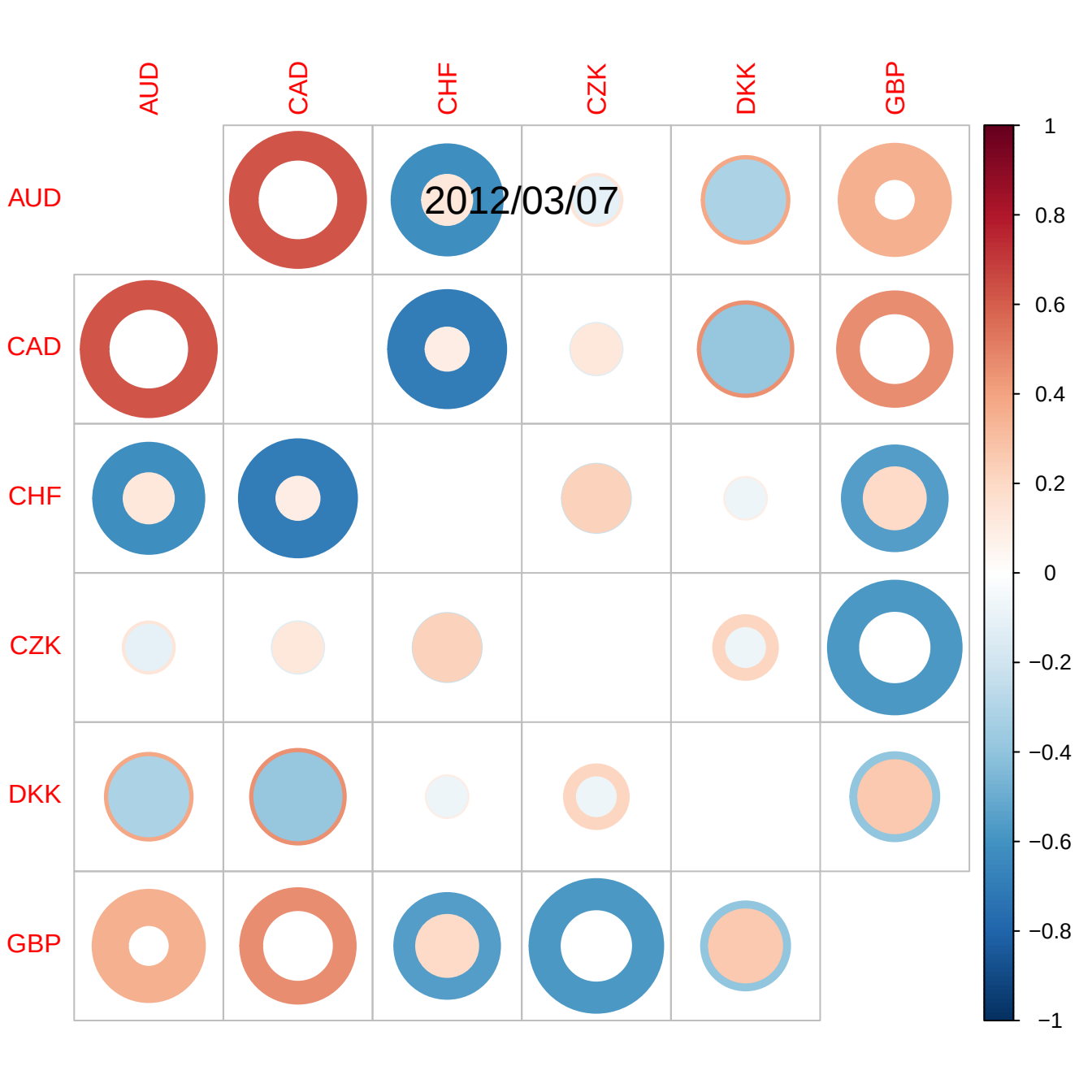
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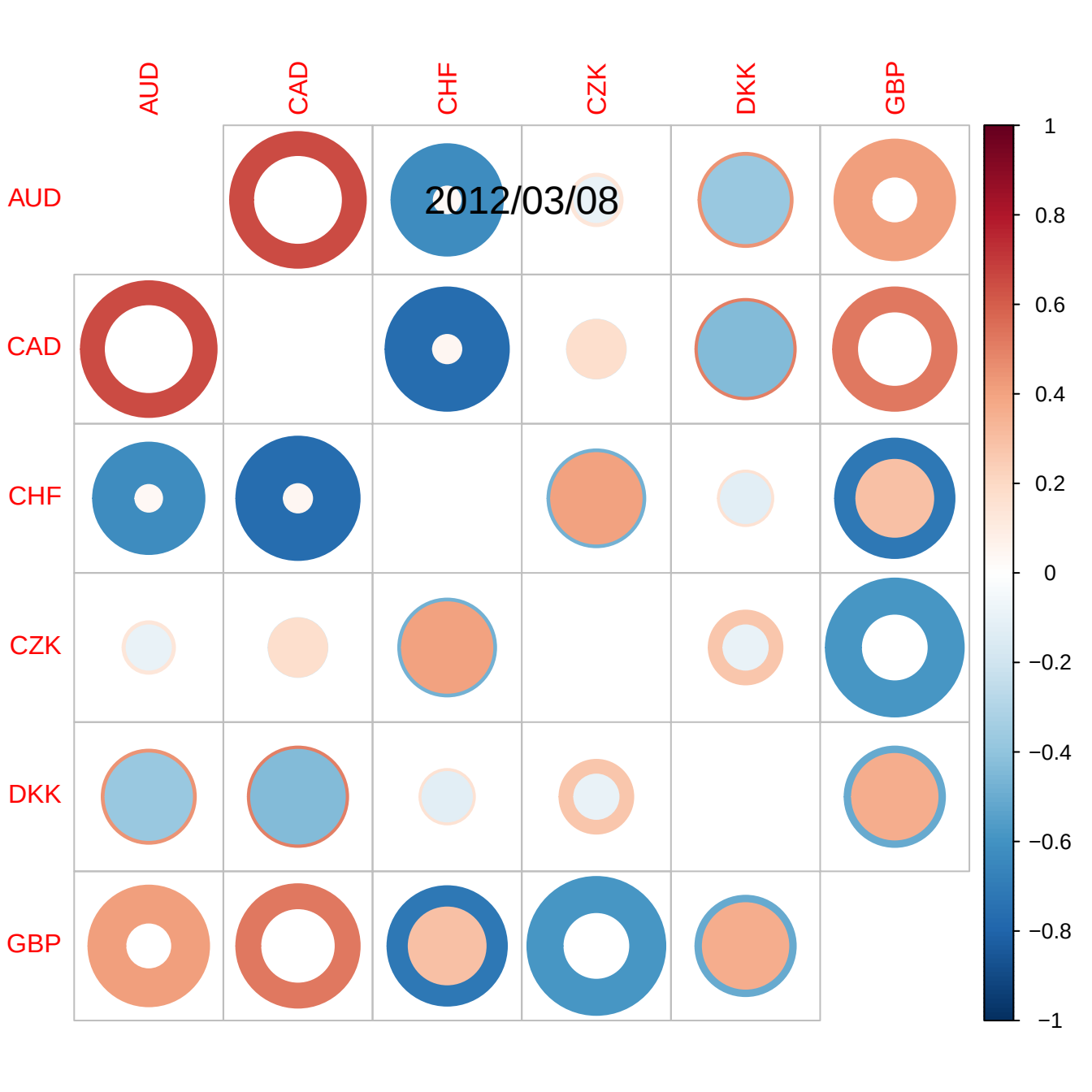
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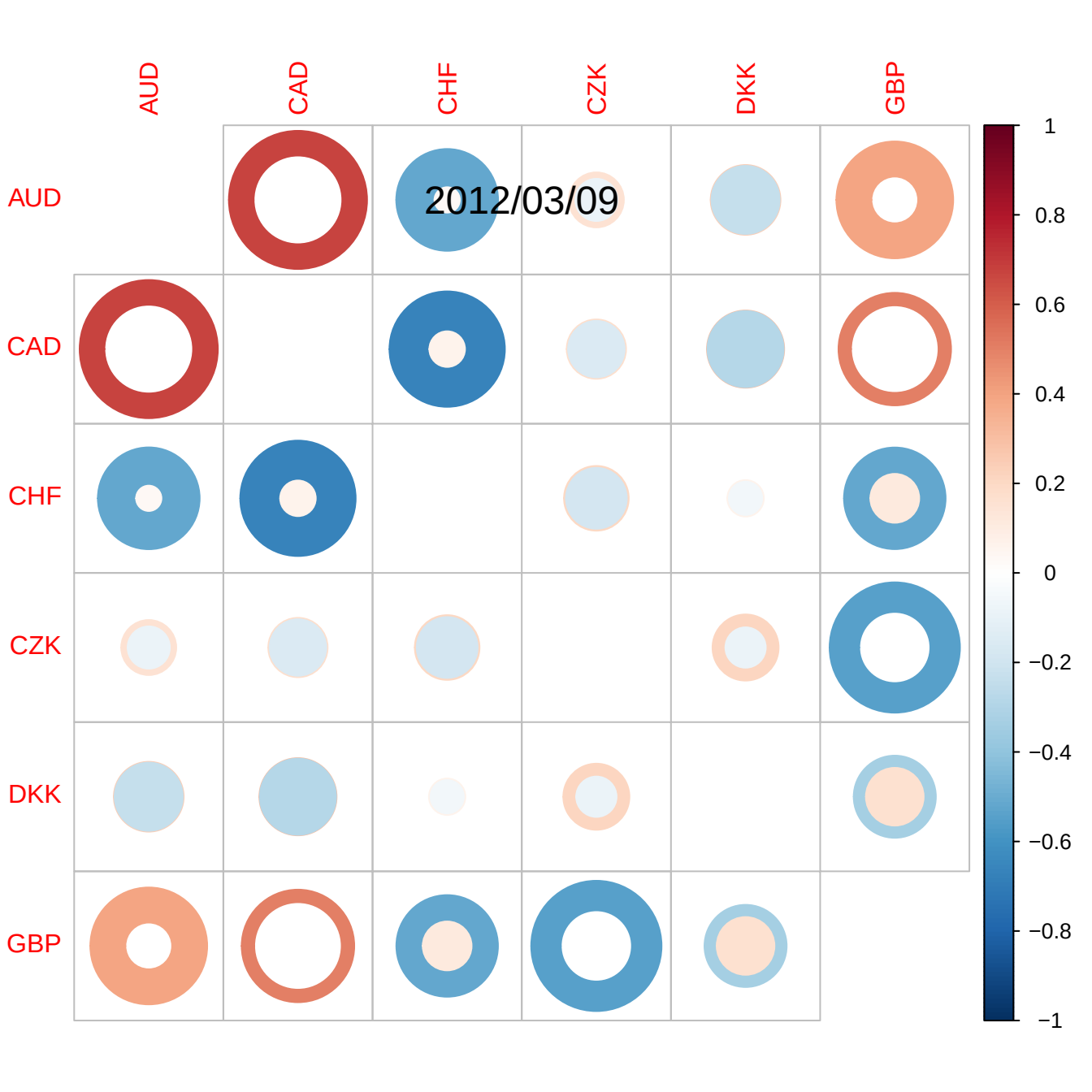
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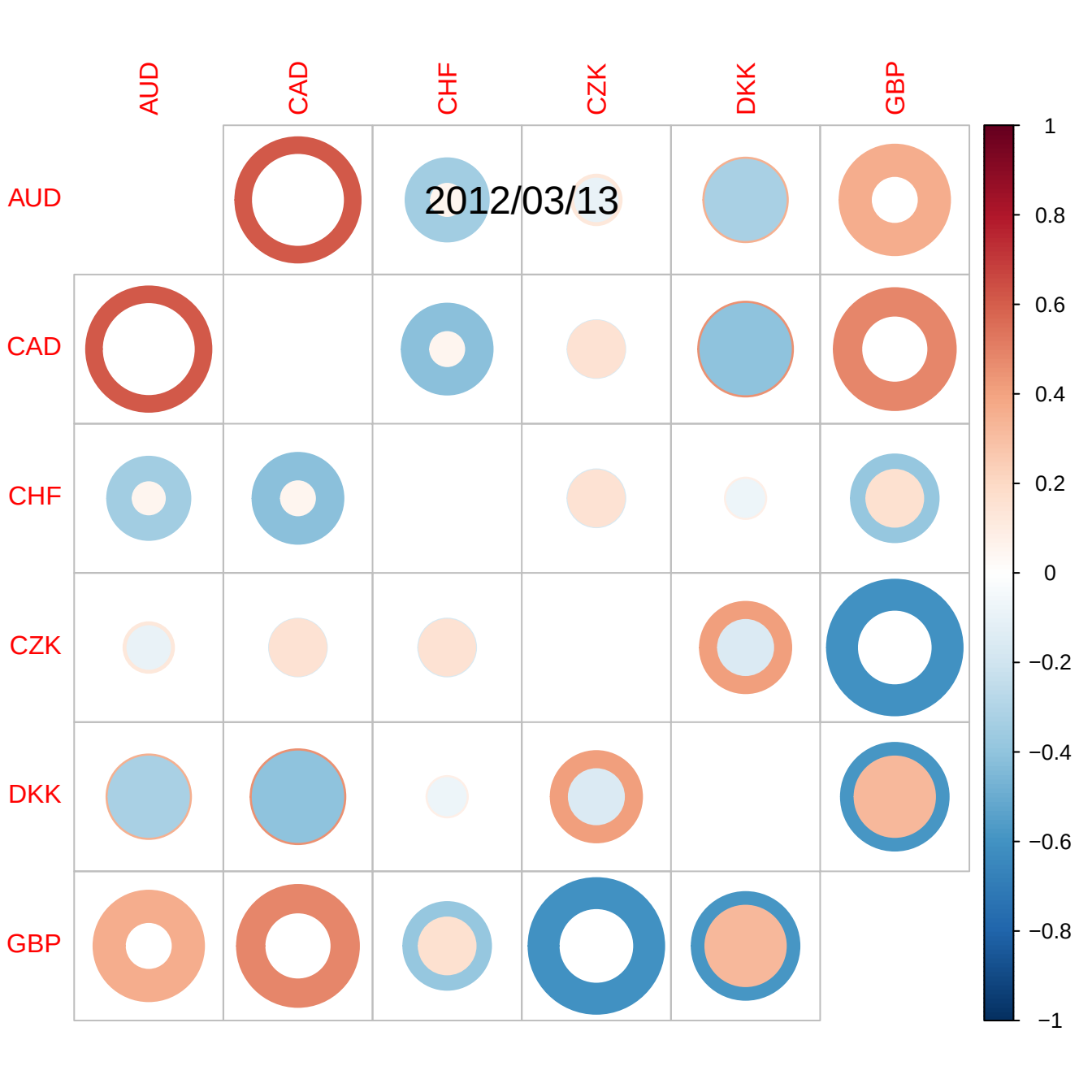
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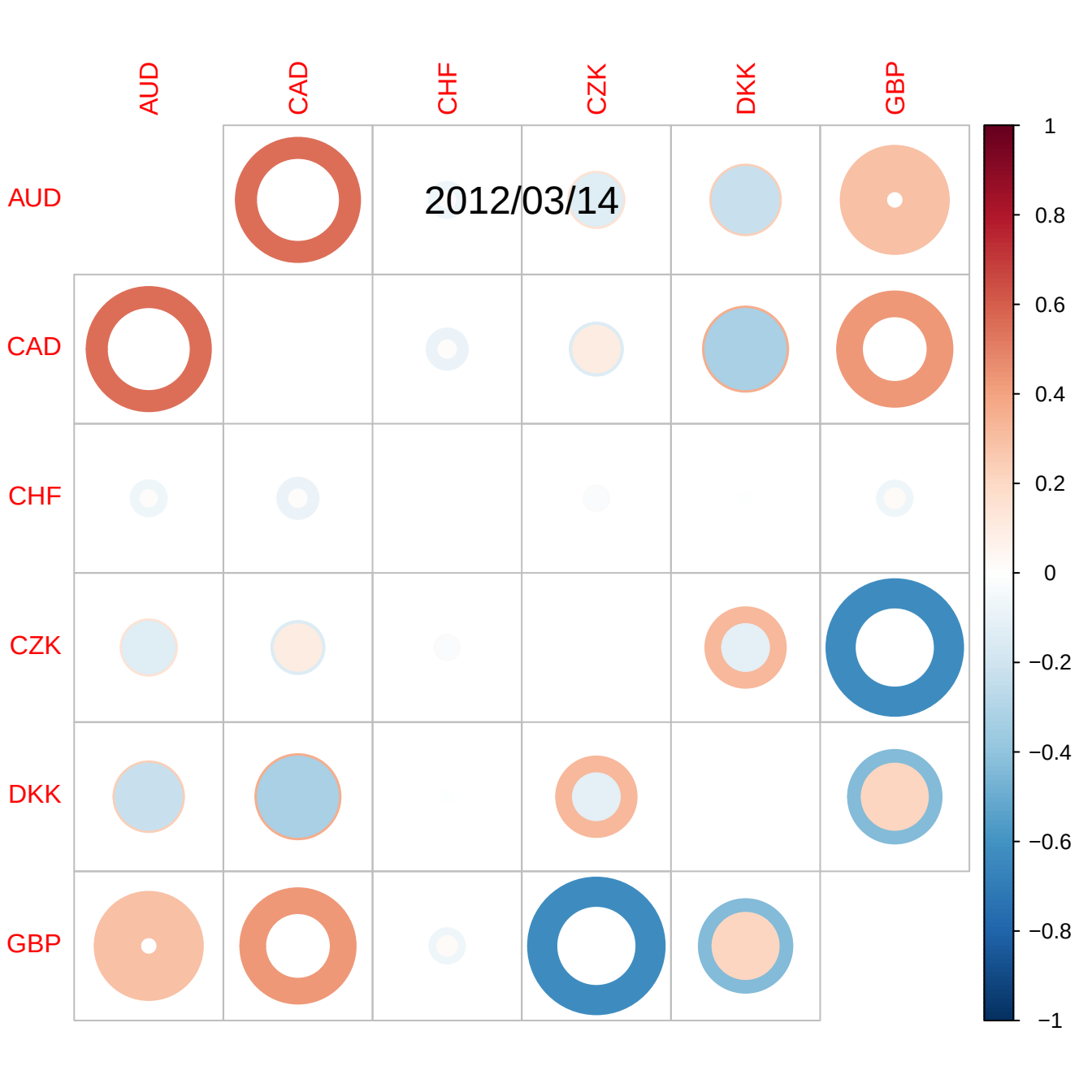
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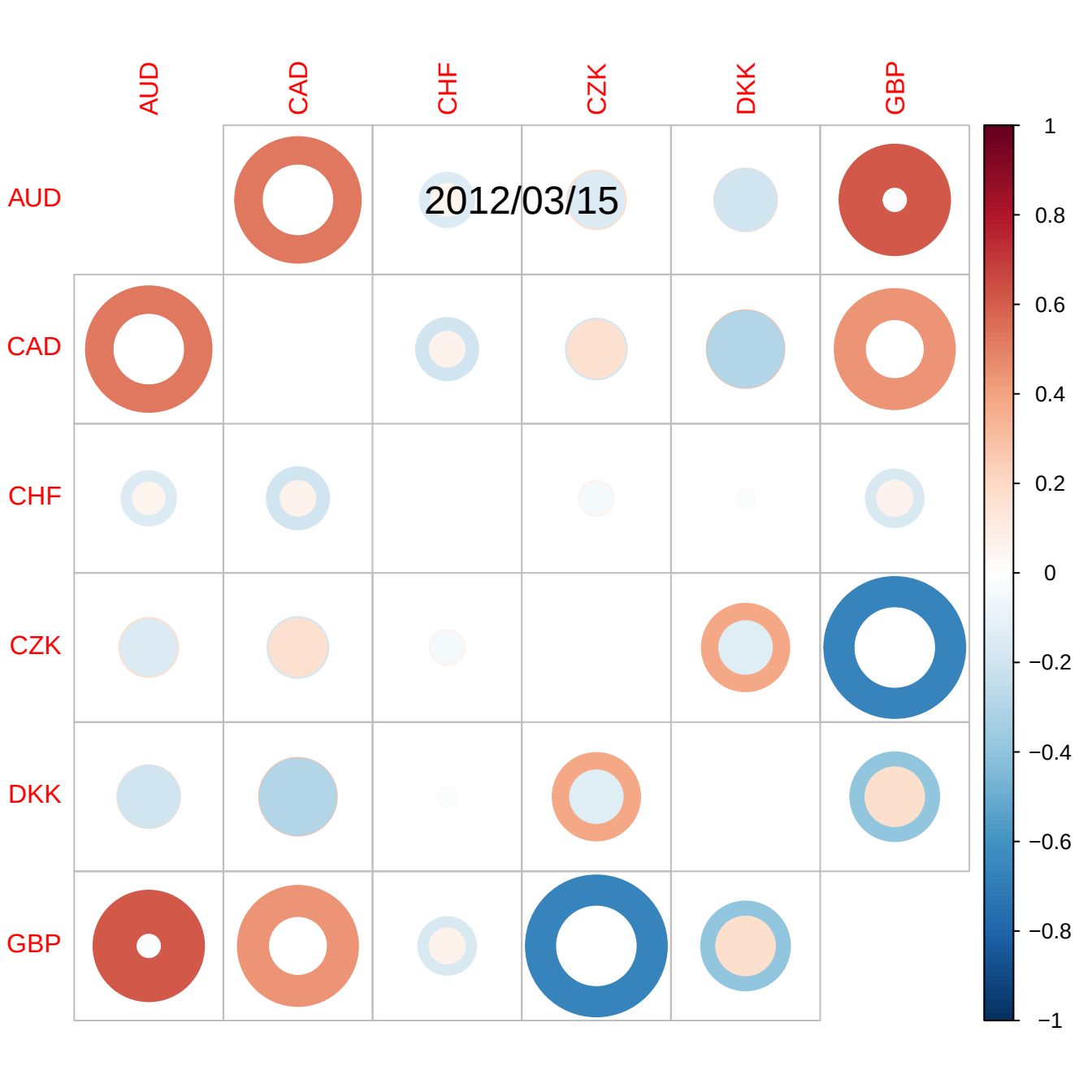
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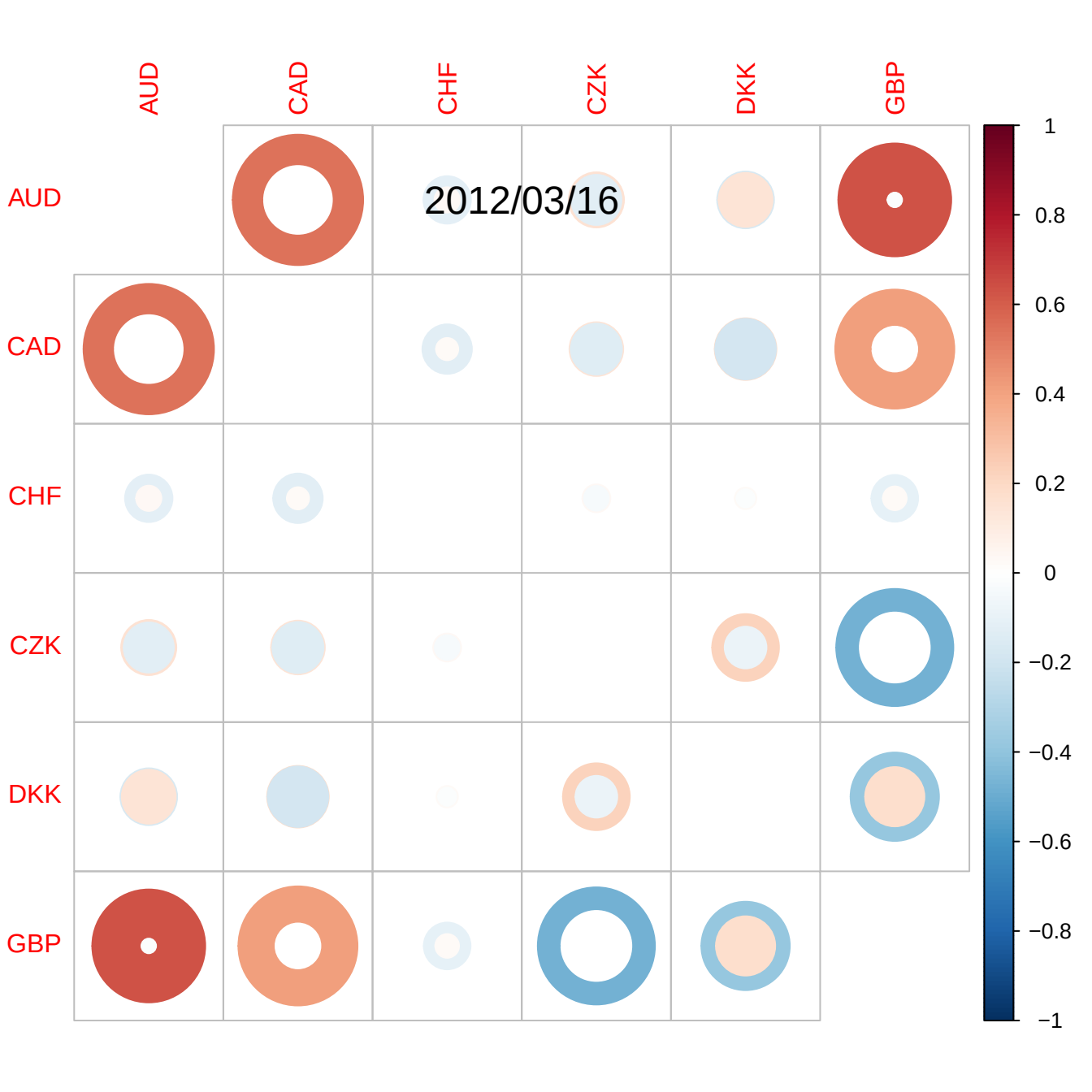
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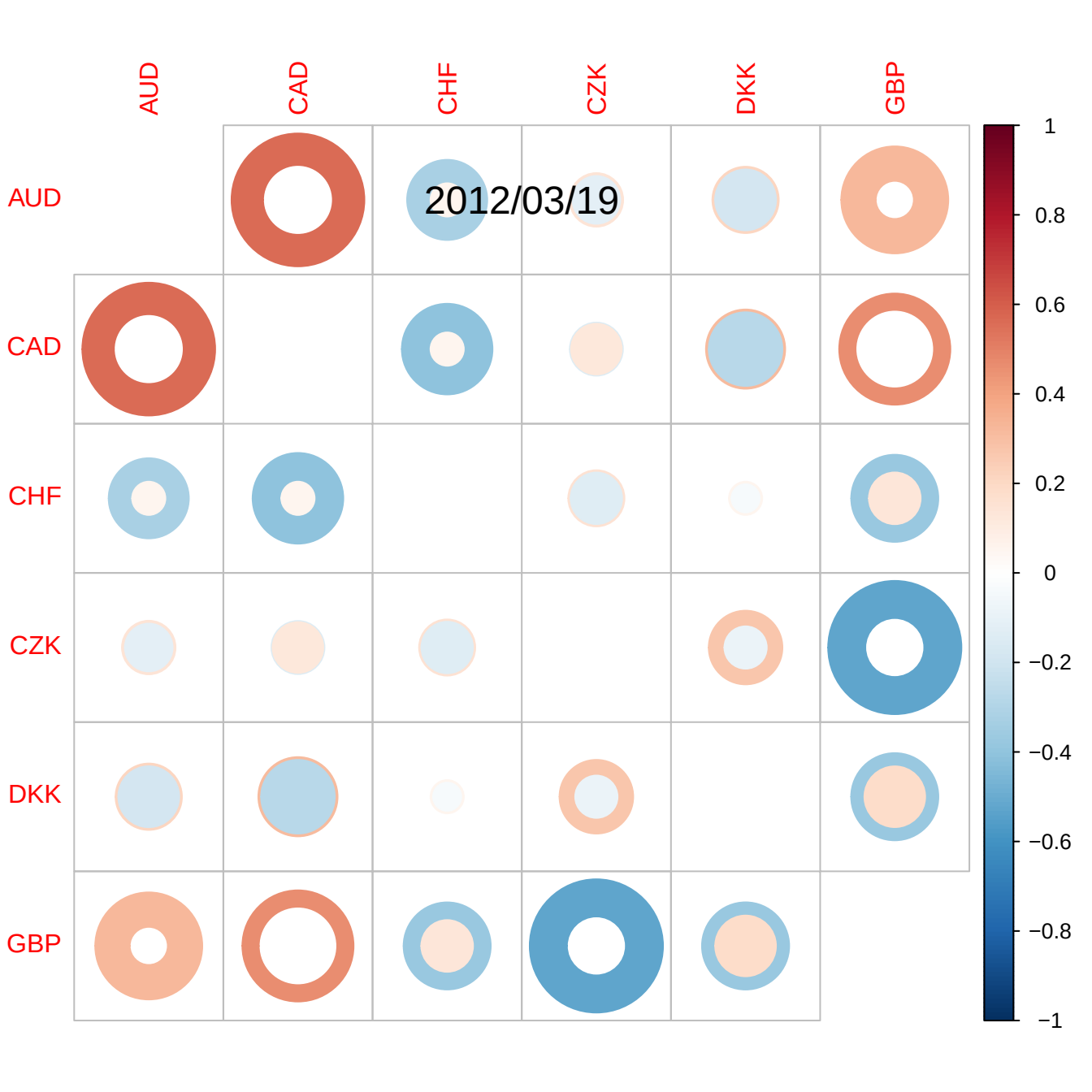
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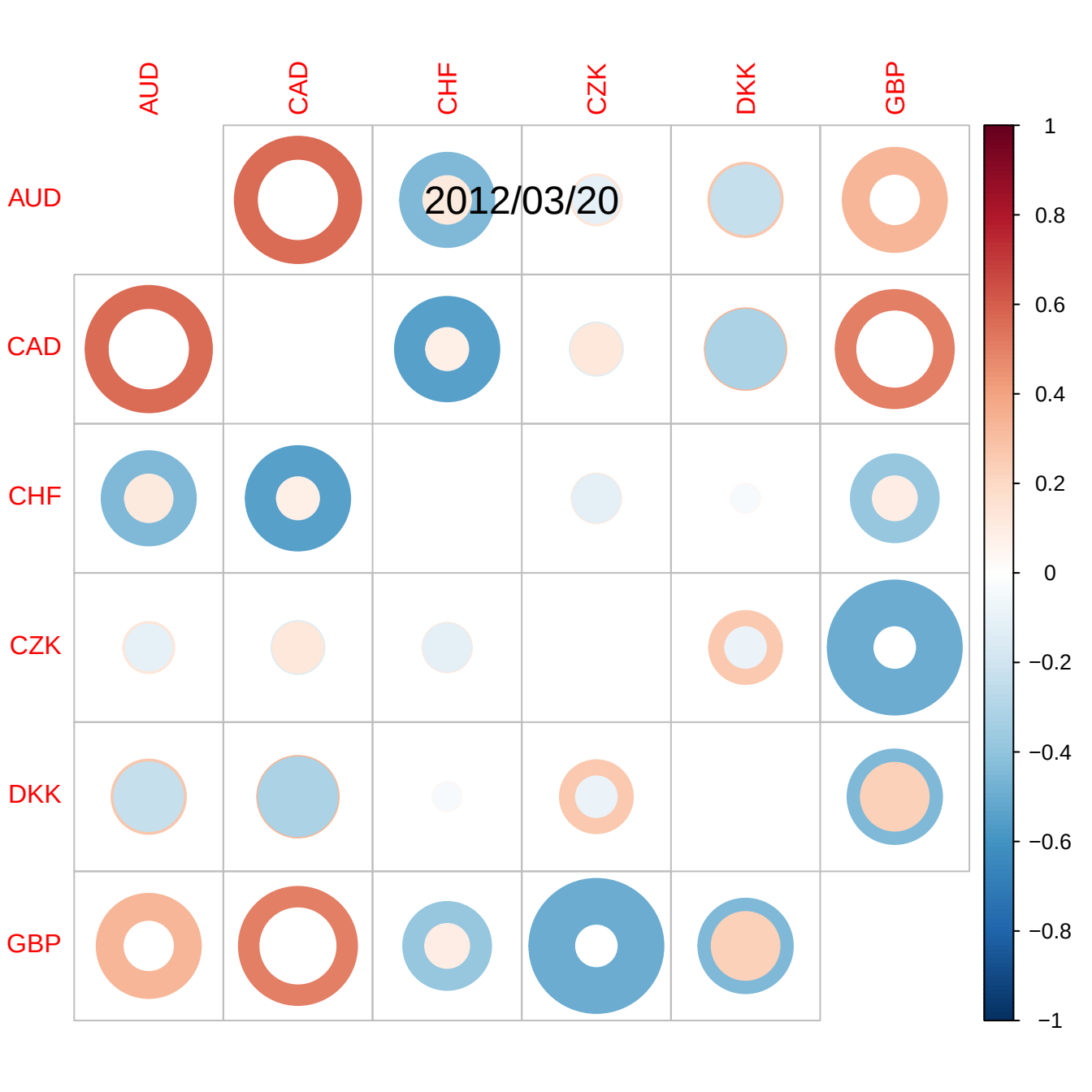
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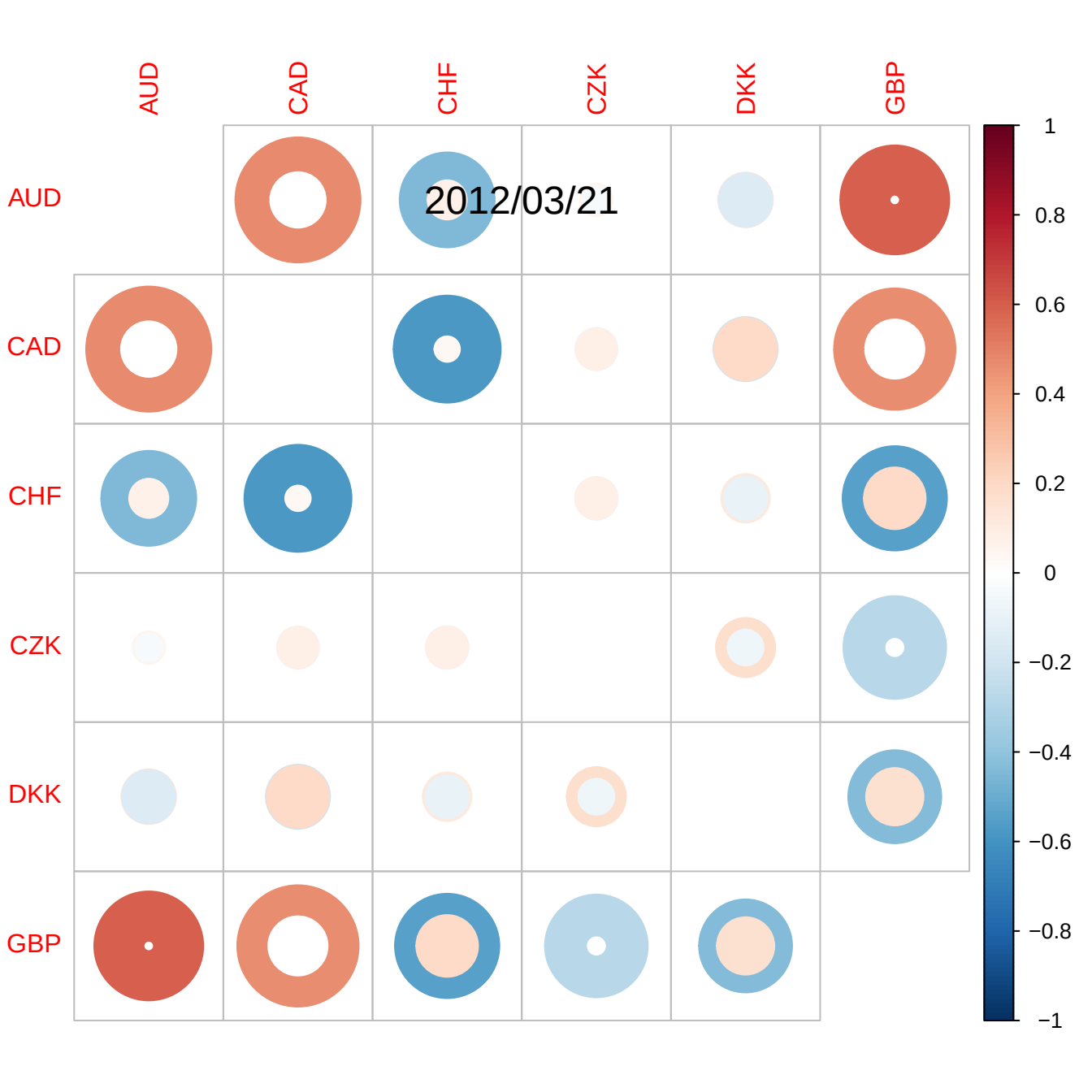
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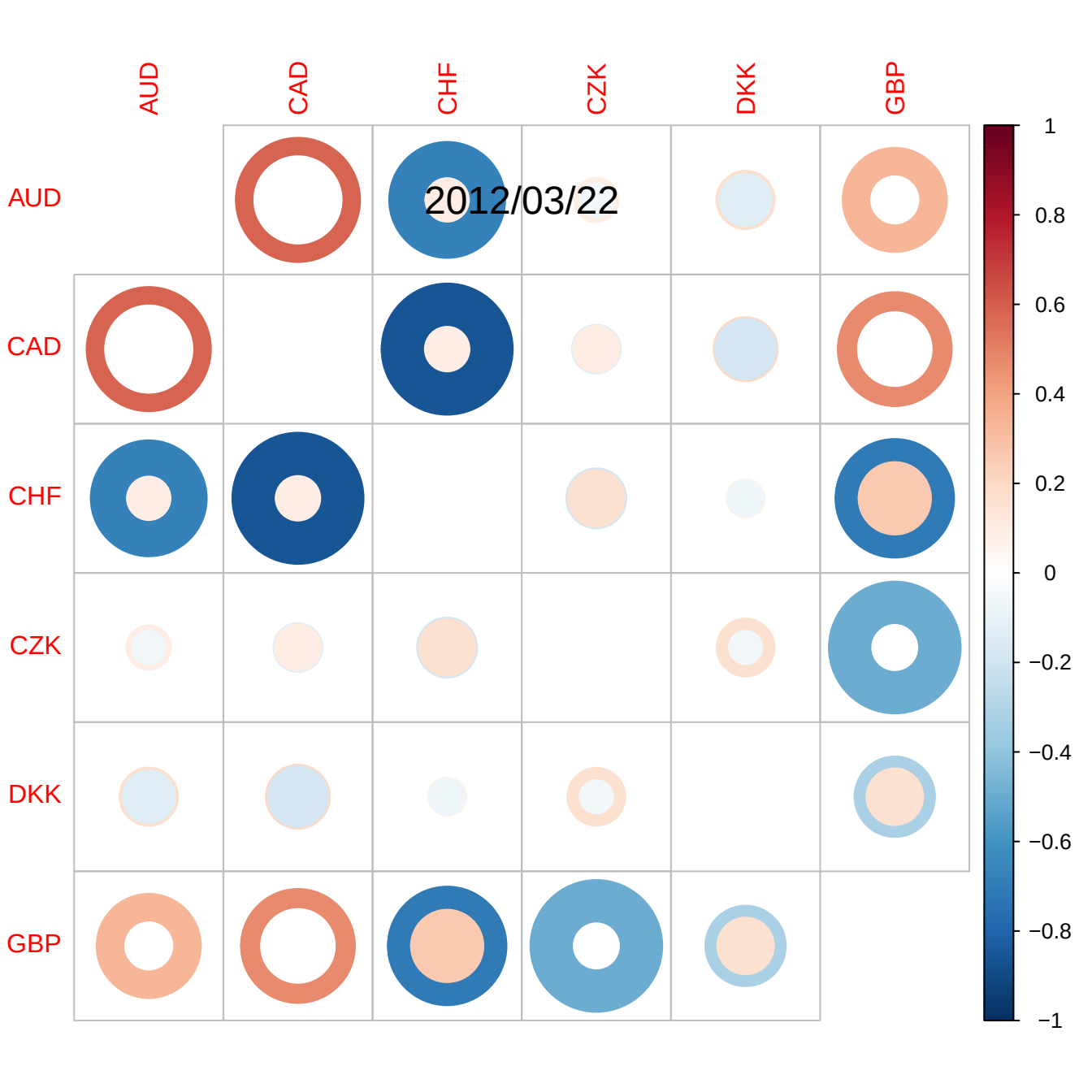
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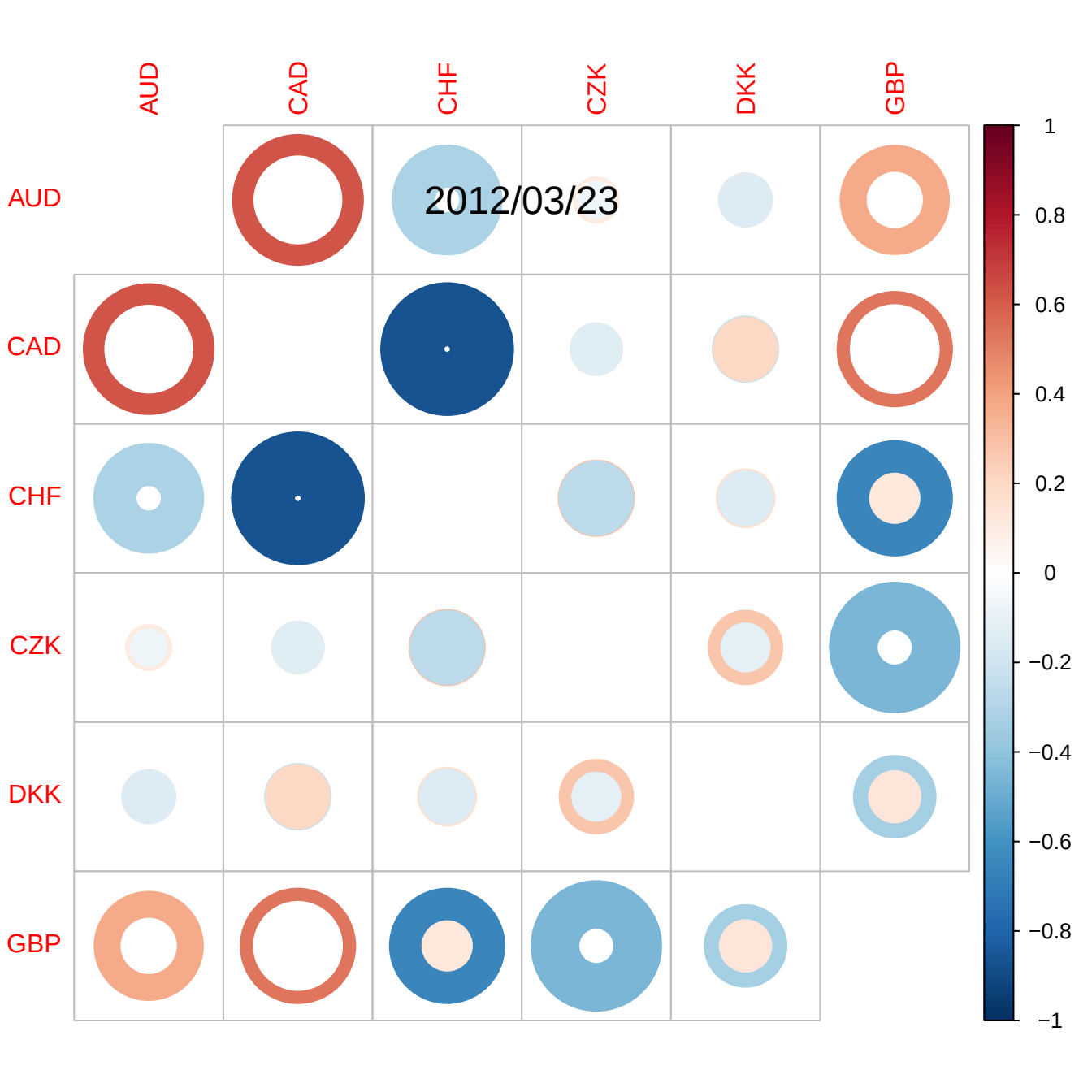
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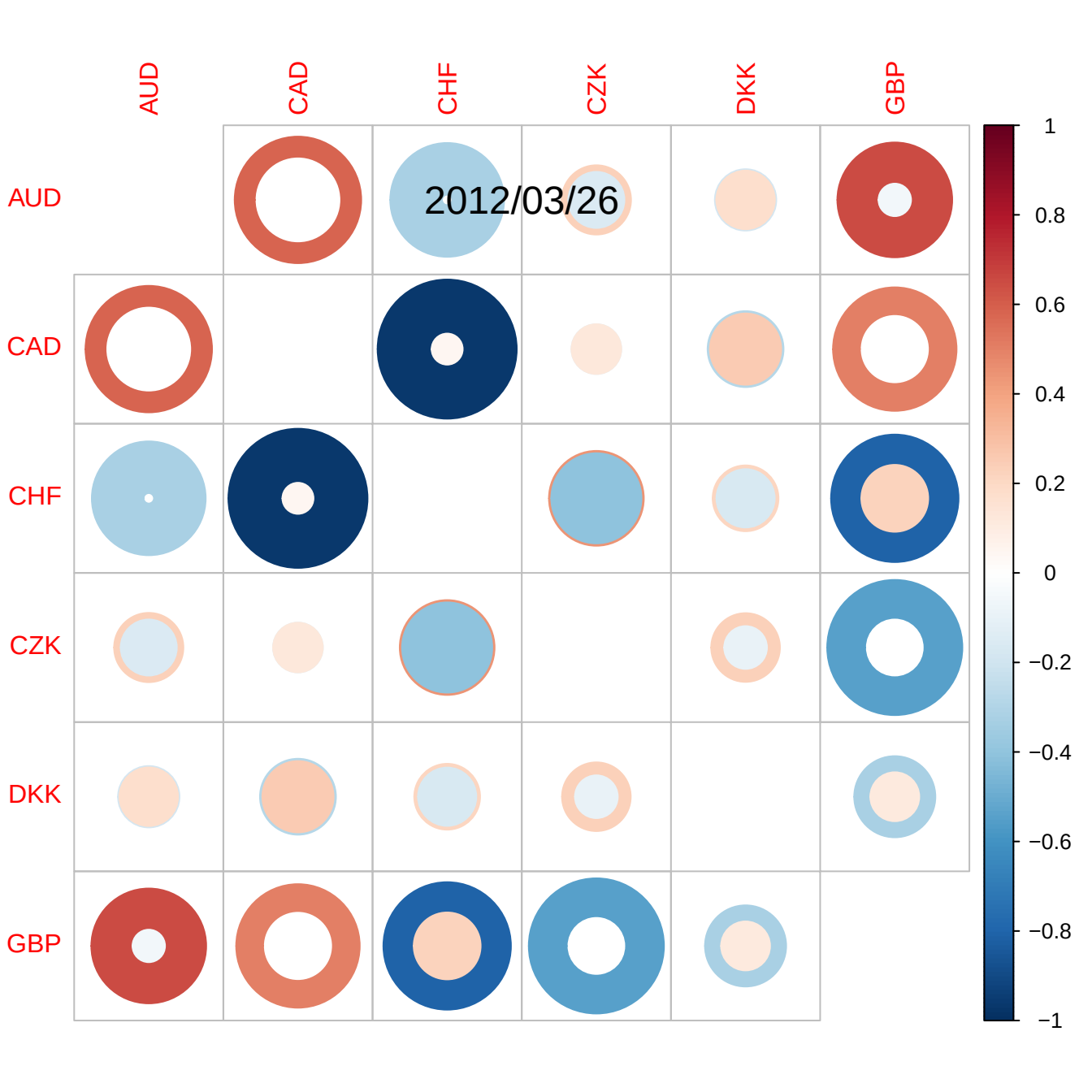
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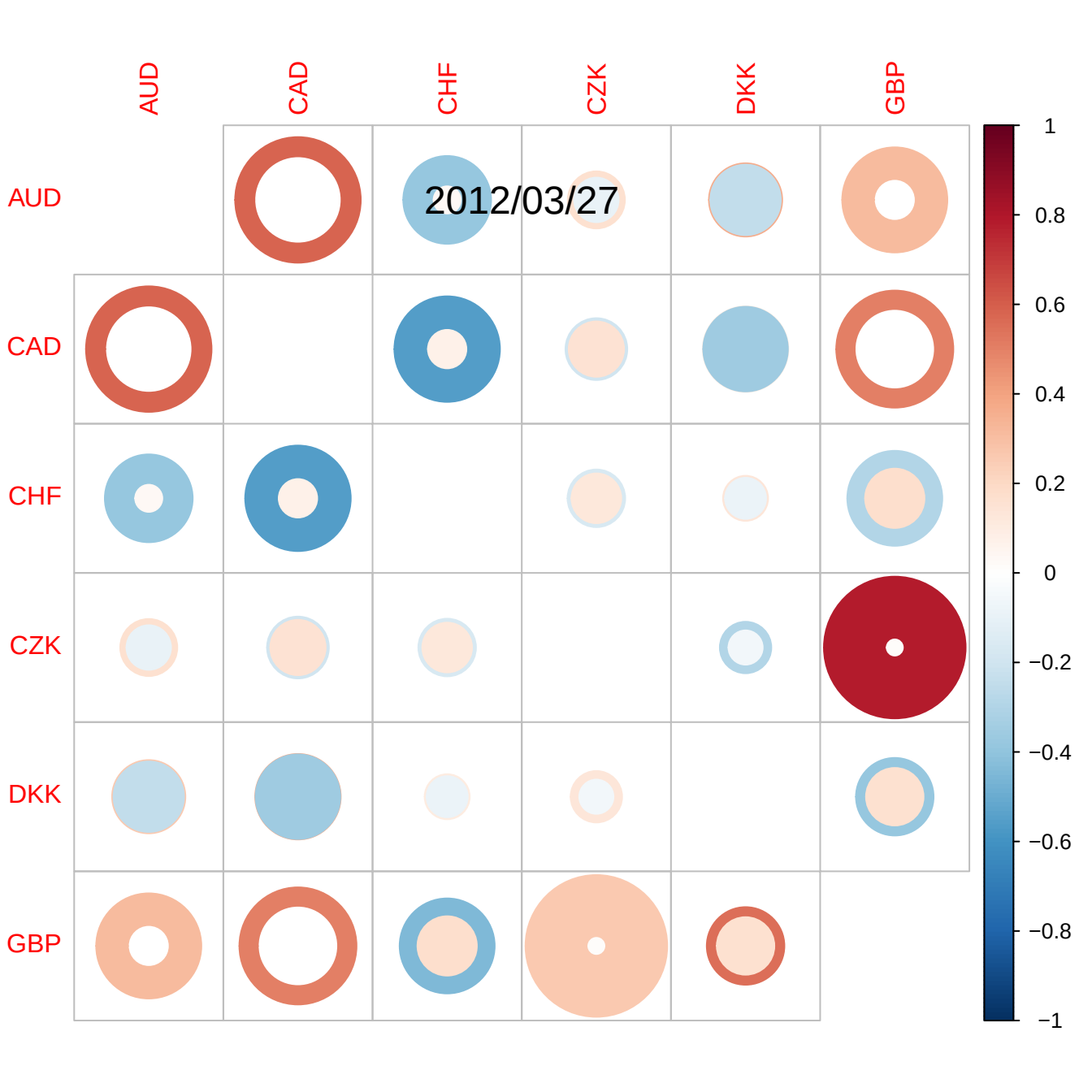
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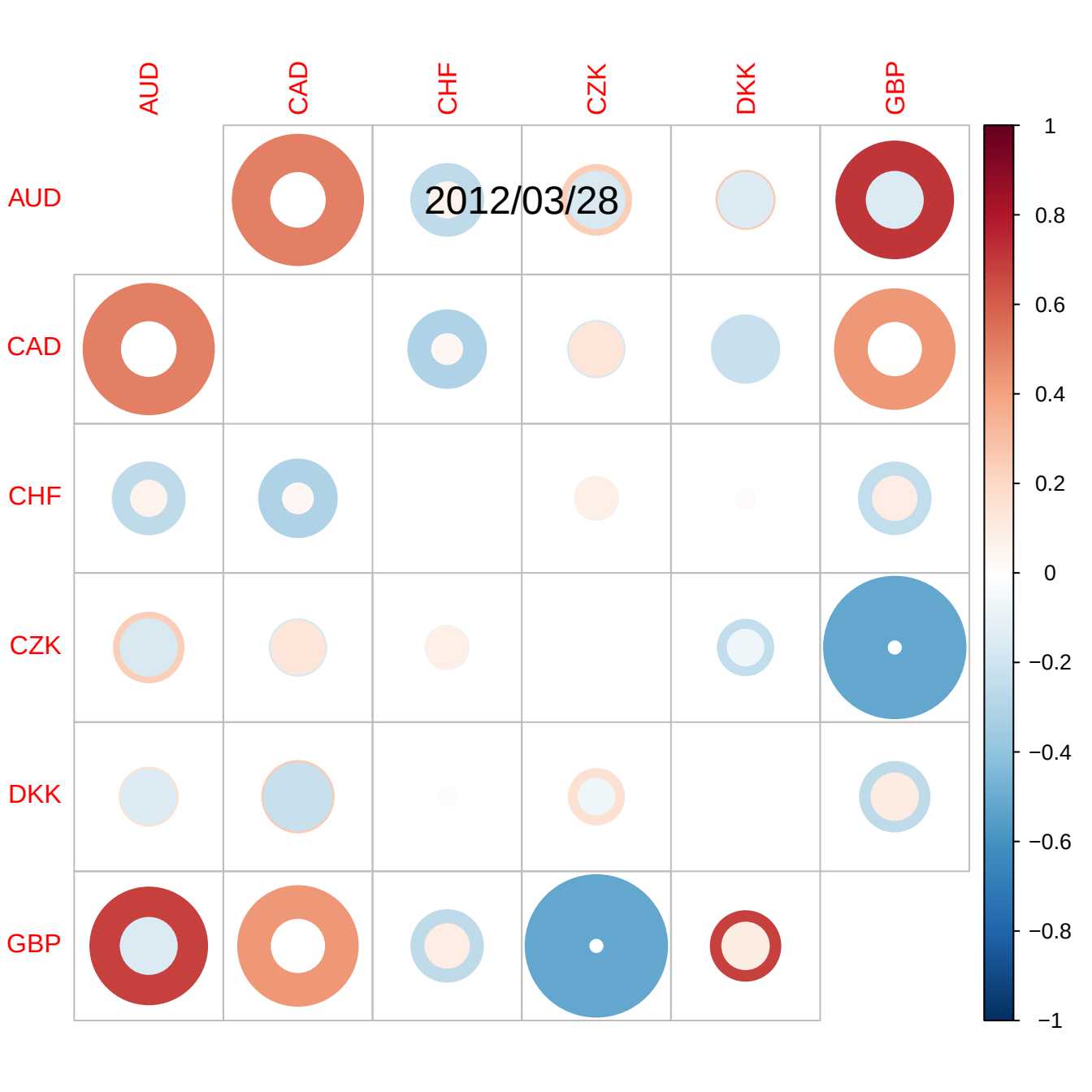
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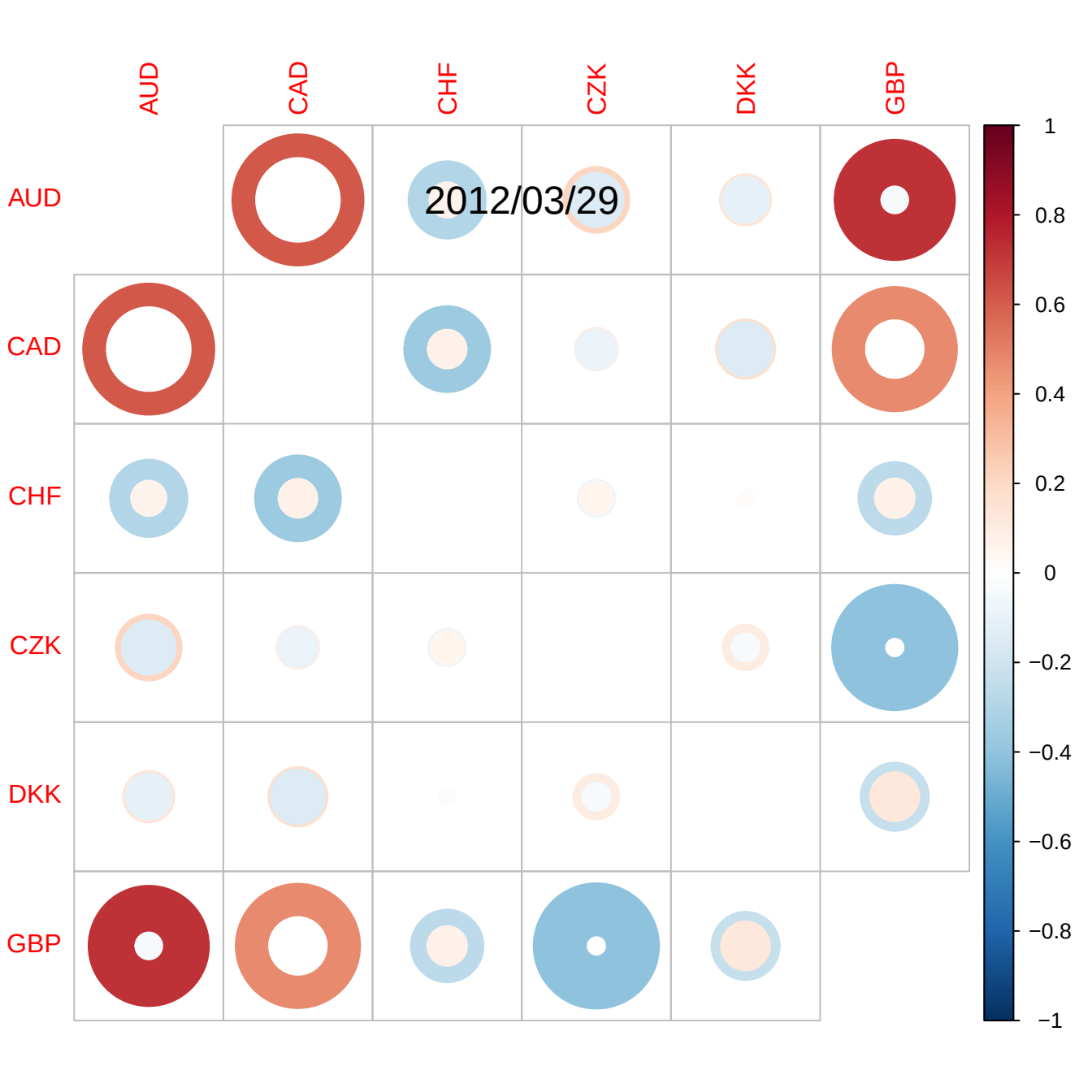
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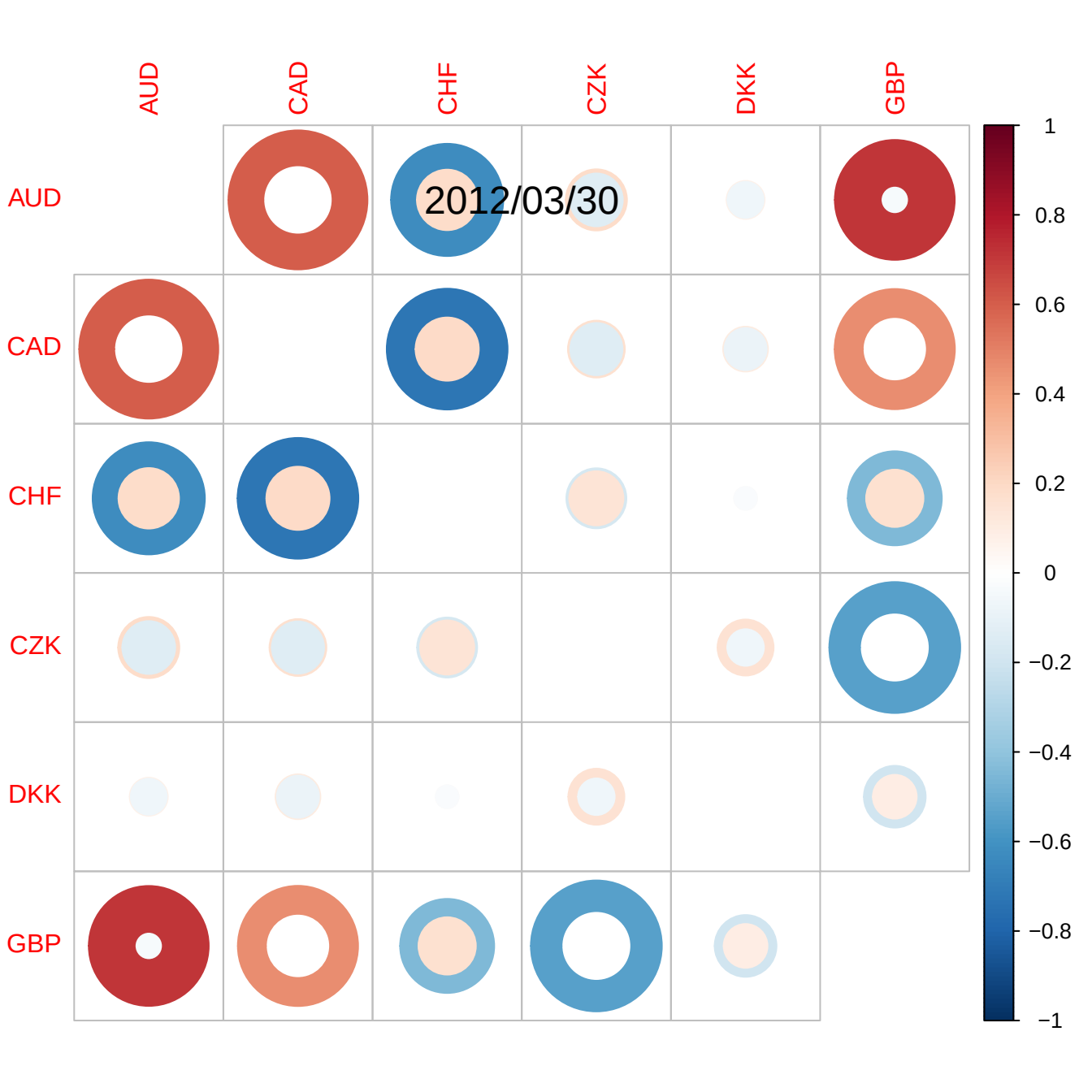
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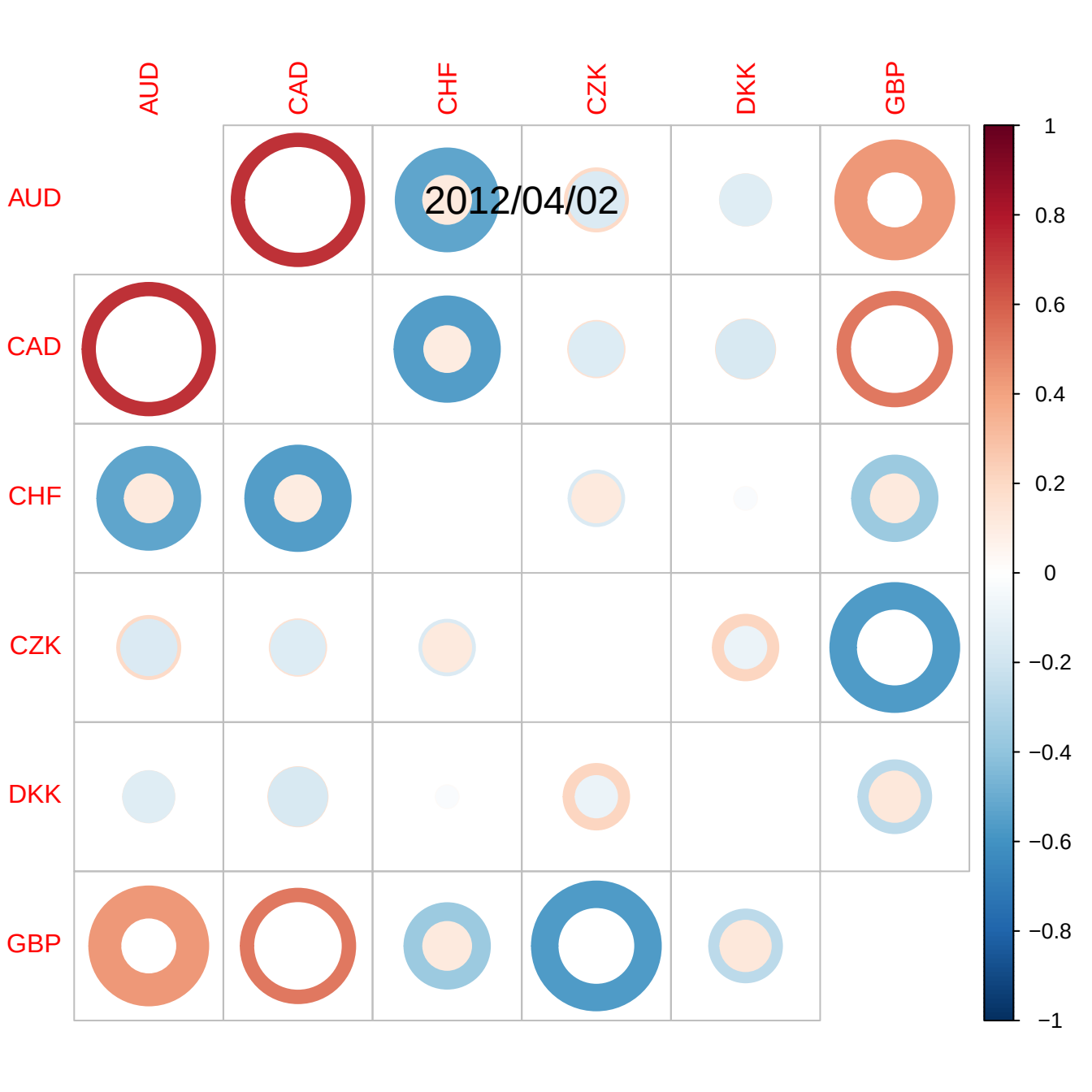
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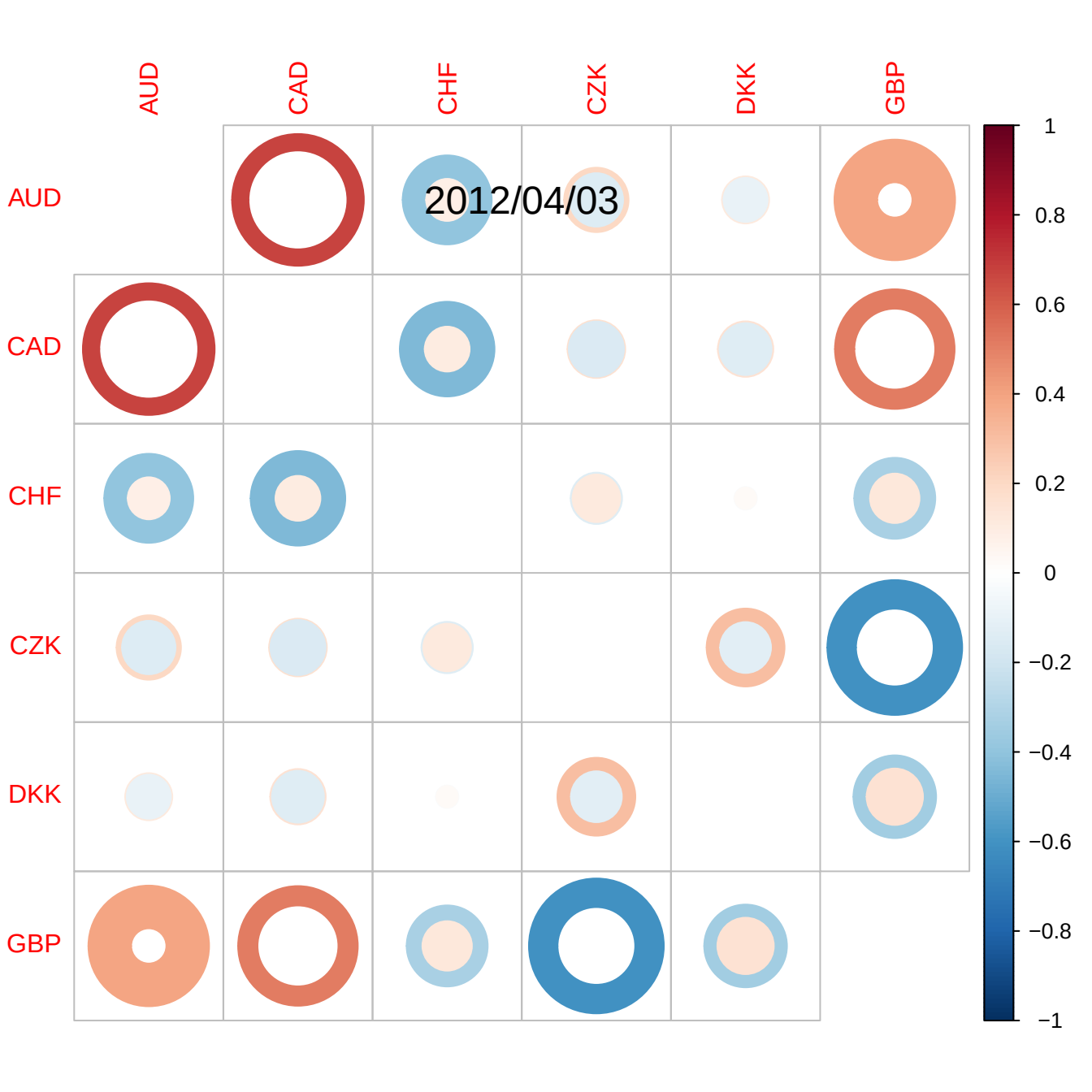
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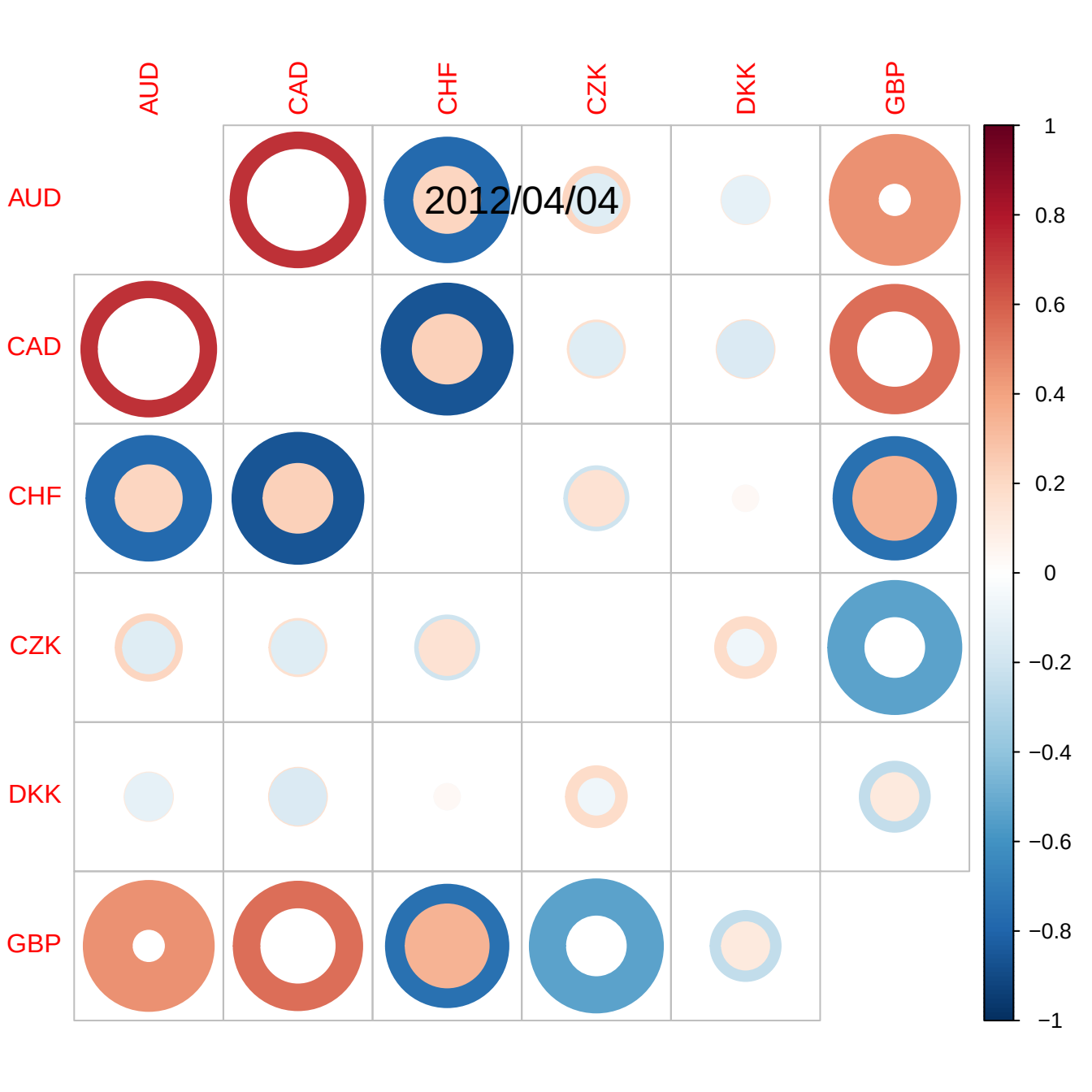
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CZK
DKK
GBP
2012/04/04
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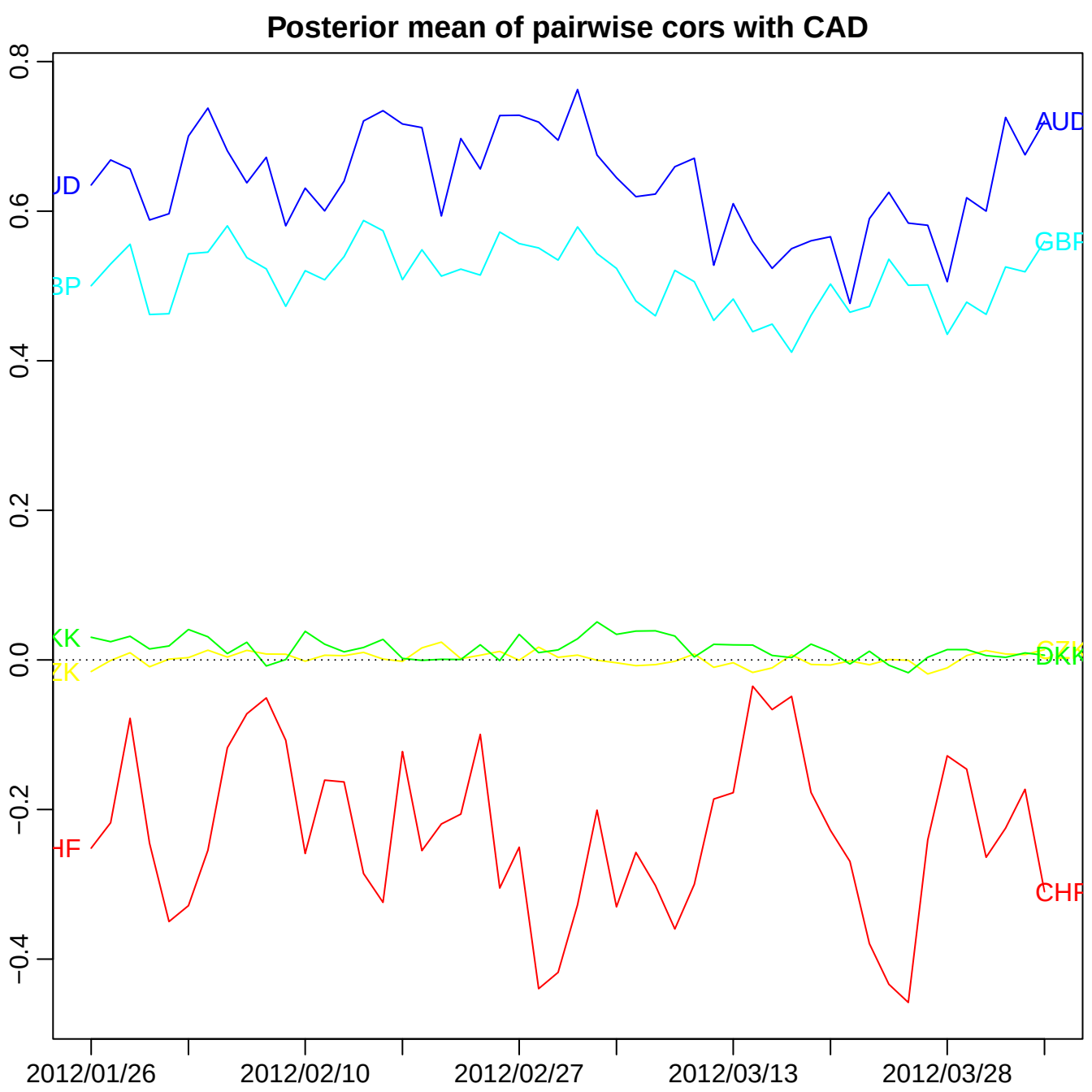
Posterior mean of pairwise cors with CAD
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0.2
0.0
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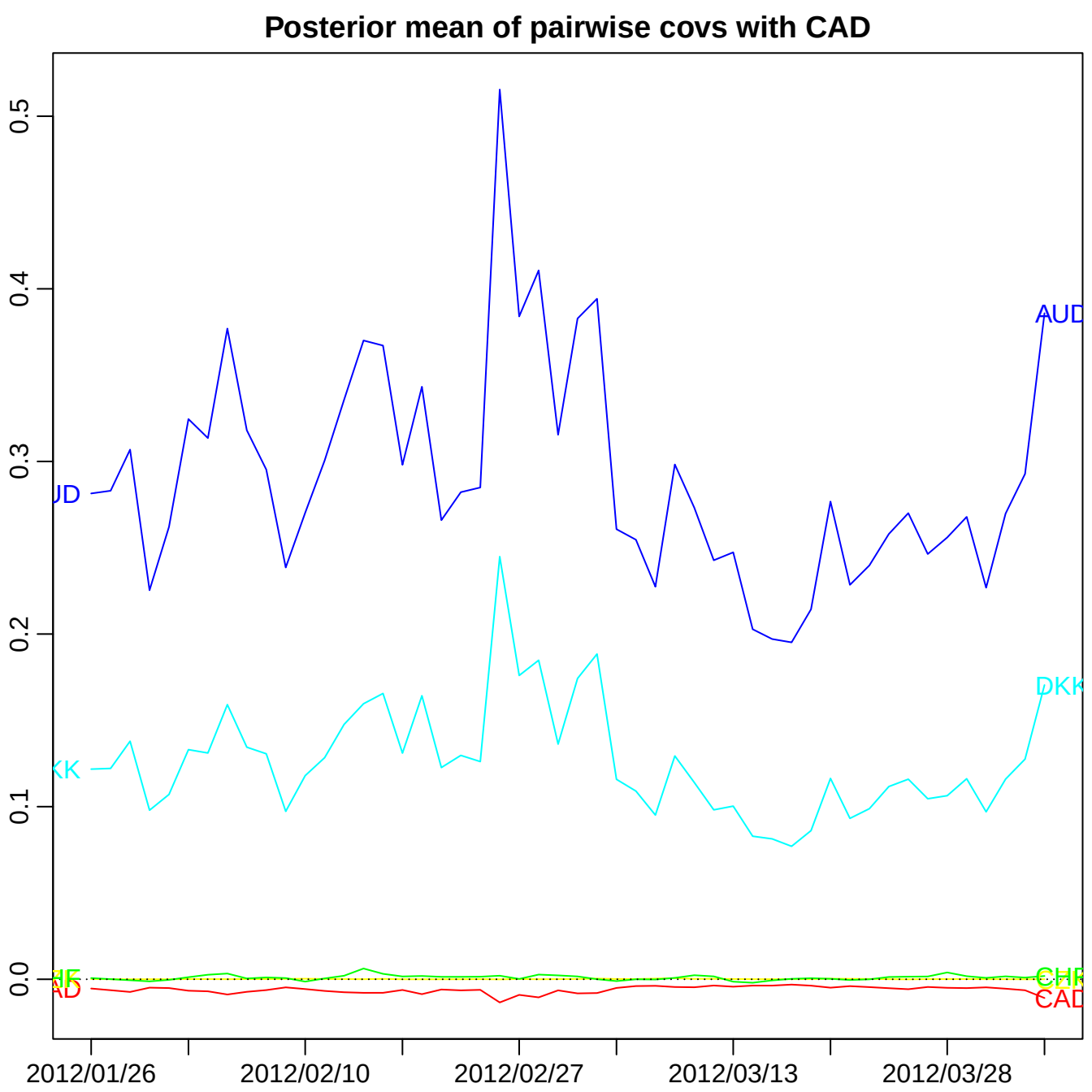
−0.4
AUD
GBP
DKK
CHF
2012/01/26
2012/02/10
2012/02/27
2012/03/13
2012/03/28


Posterior mean of pairwise covs with CAD
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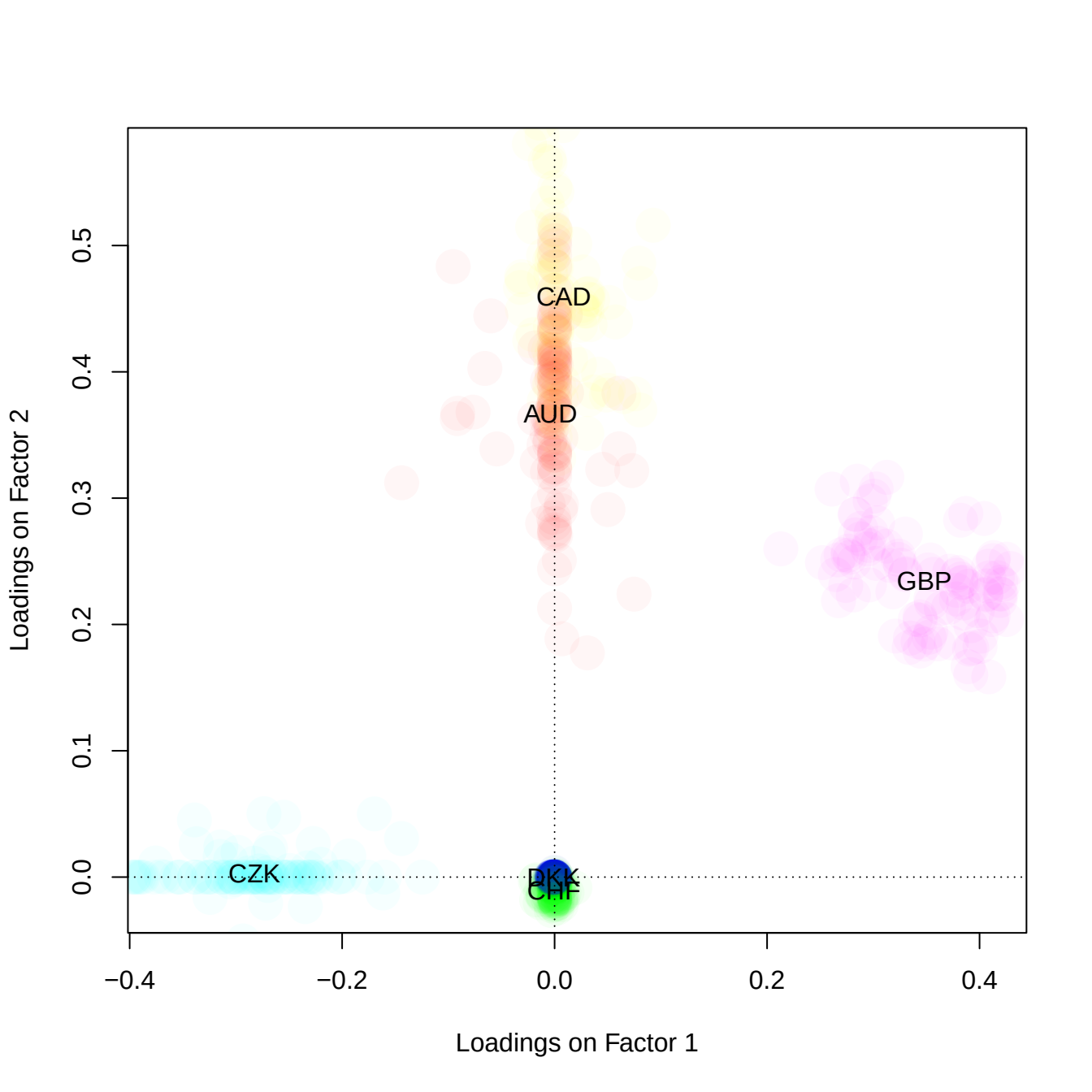
2012/01/26
2012/02/10
2012/02/27
2012/03/13
2012/03/28
AUD
DKK
CHF
CAD


CAD
AUD
GBP
CZK
DKK
CHF
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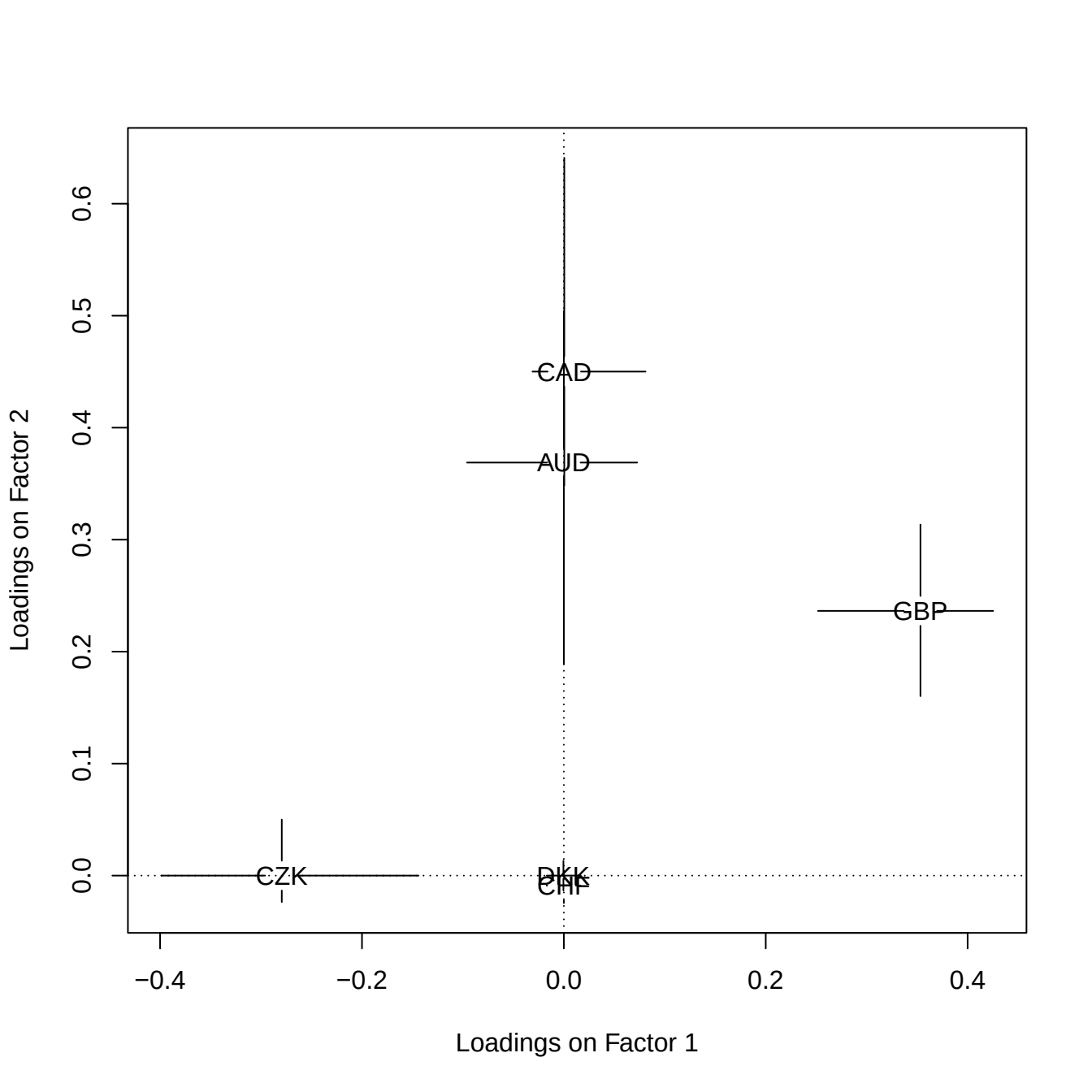
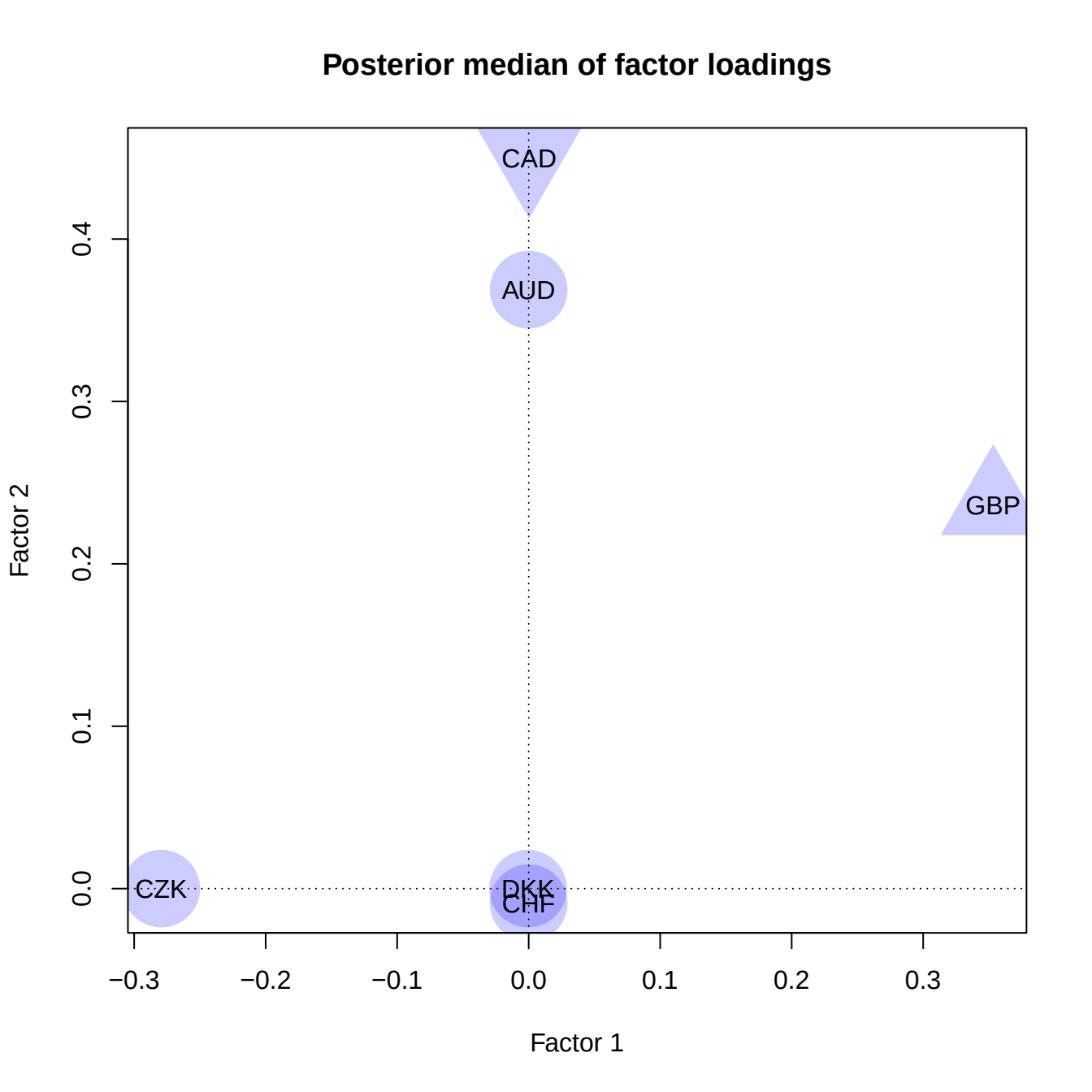
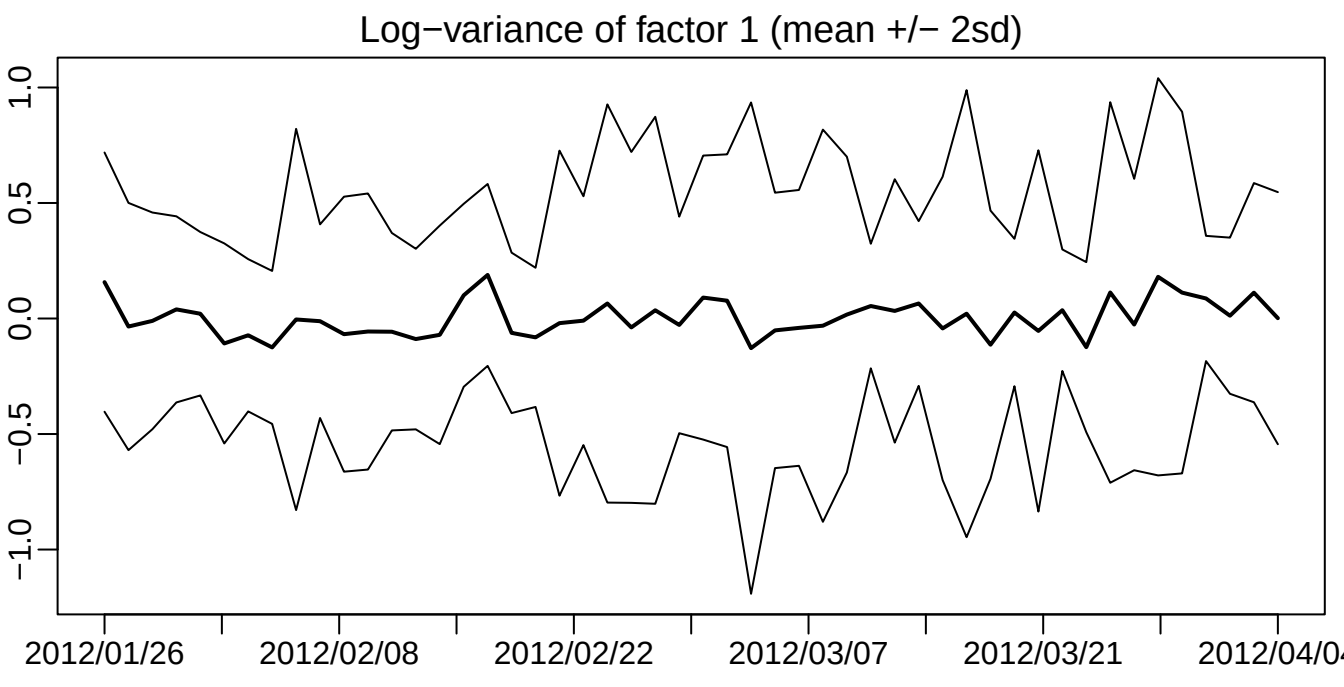
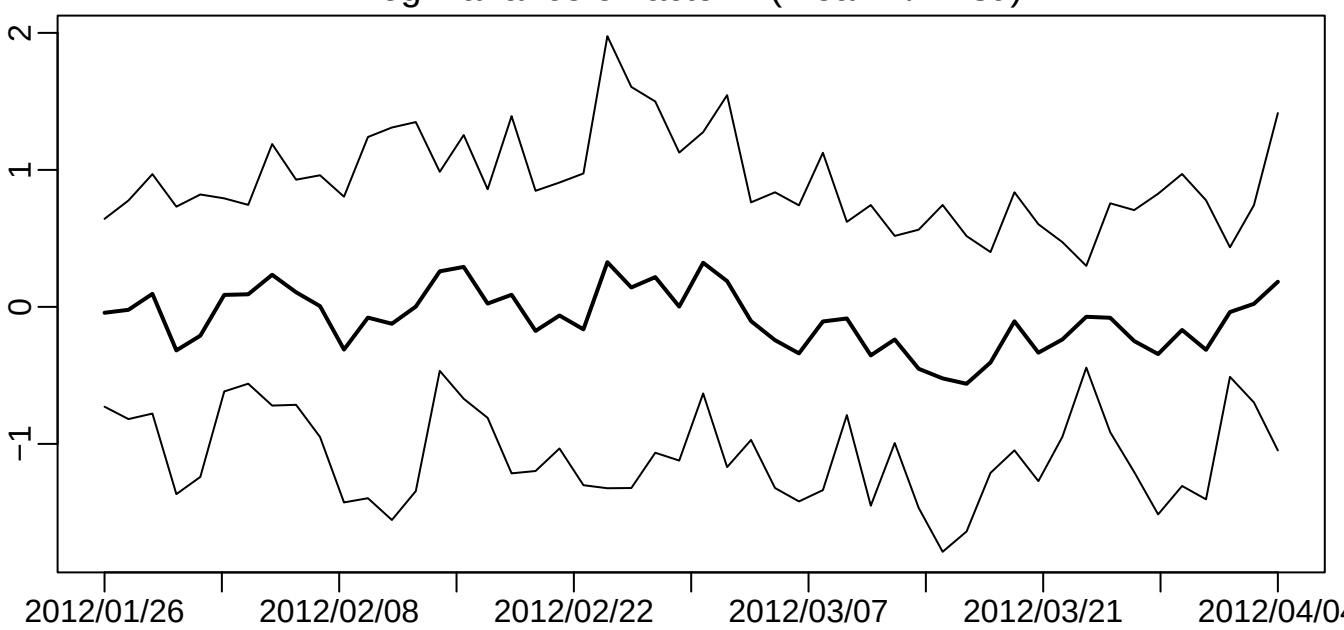
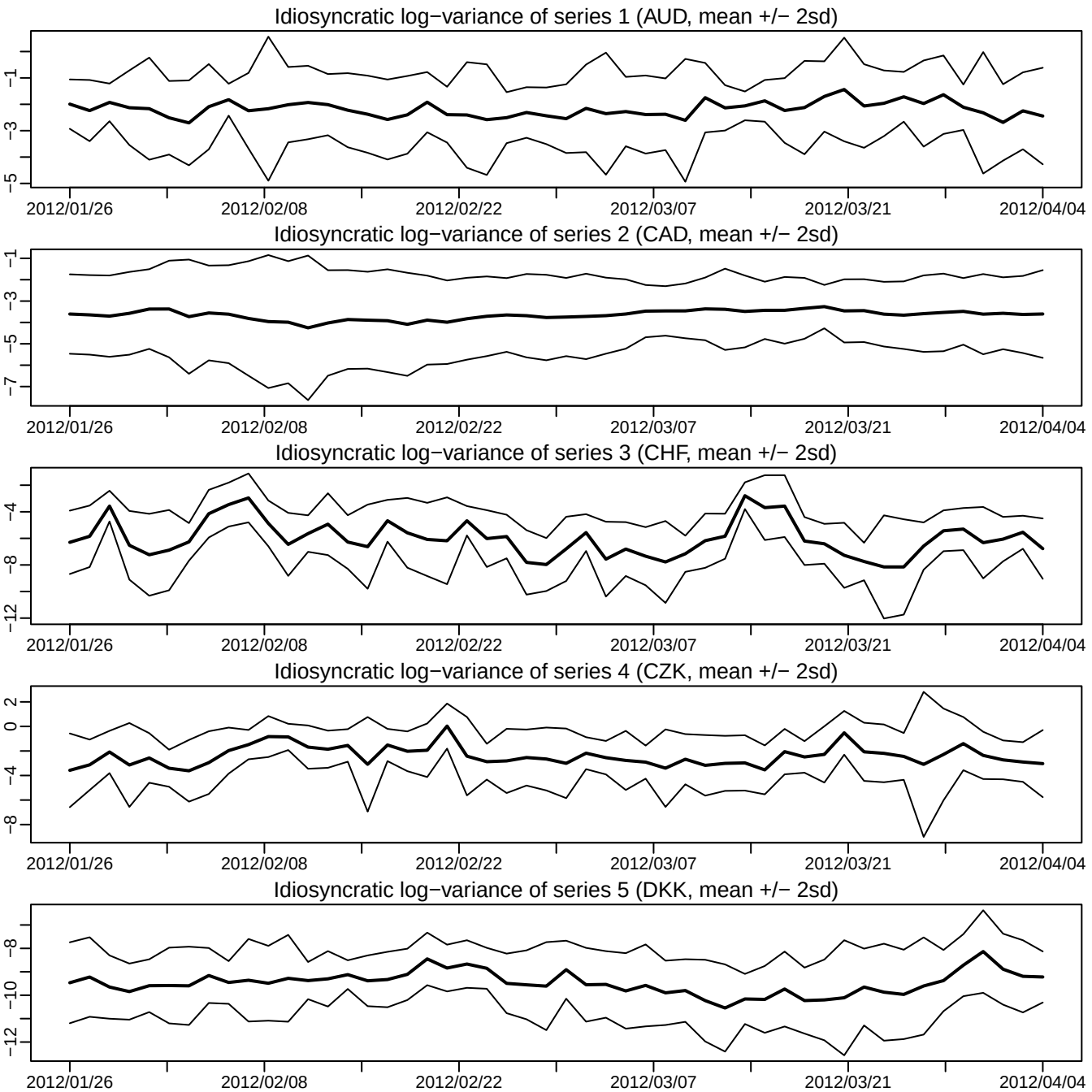
Loadings on Factor 2
Loadings on Factor 1

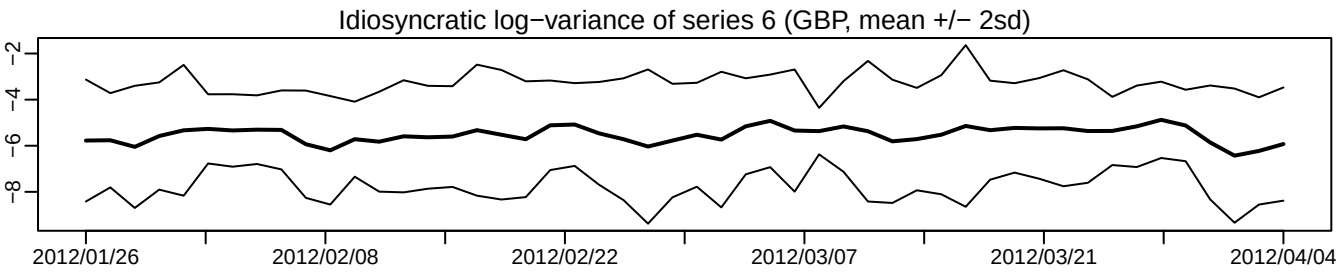

CAD
AUD
GBP
CZK
DKK
CHF
0.6
0.5
0.4
0.3
0.2
0.1
0.0
−0.4
−0.2
0.0
0.2
0.4
Loadings on Factor 2
Loadings on Factor 1

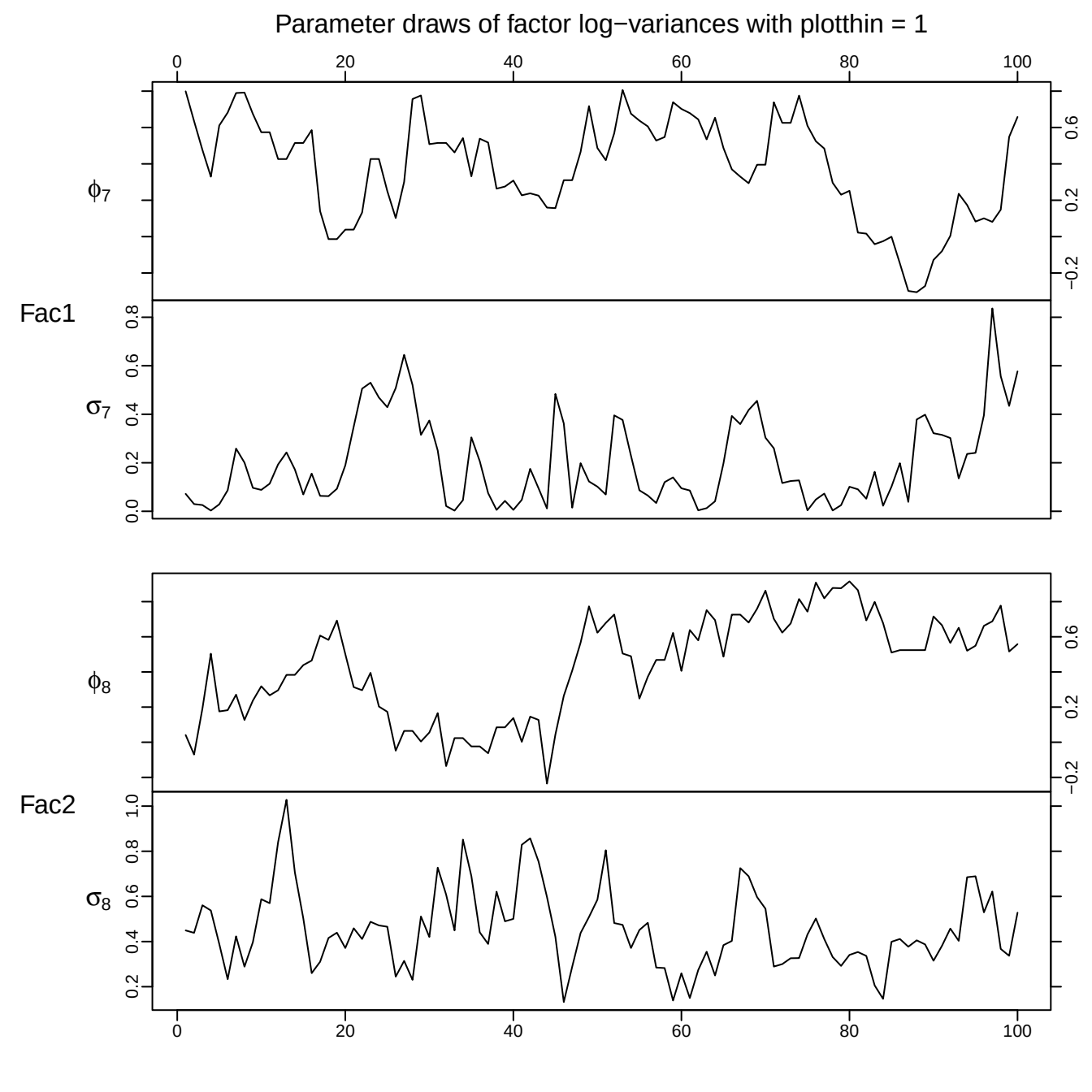

Posterior median of factor loadings
CAD
AUD
GBP
CZK
DKK
CHF
0.4
0.3
0.2
0.1
0.0
Factor 2
−0.3
−0.2
−0.1
0.0
0.1
0.2
0.3
Factor 1

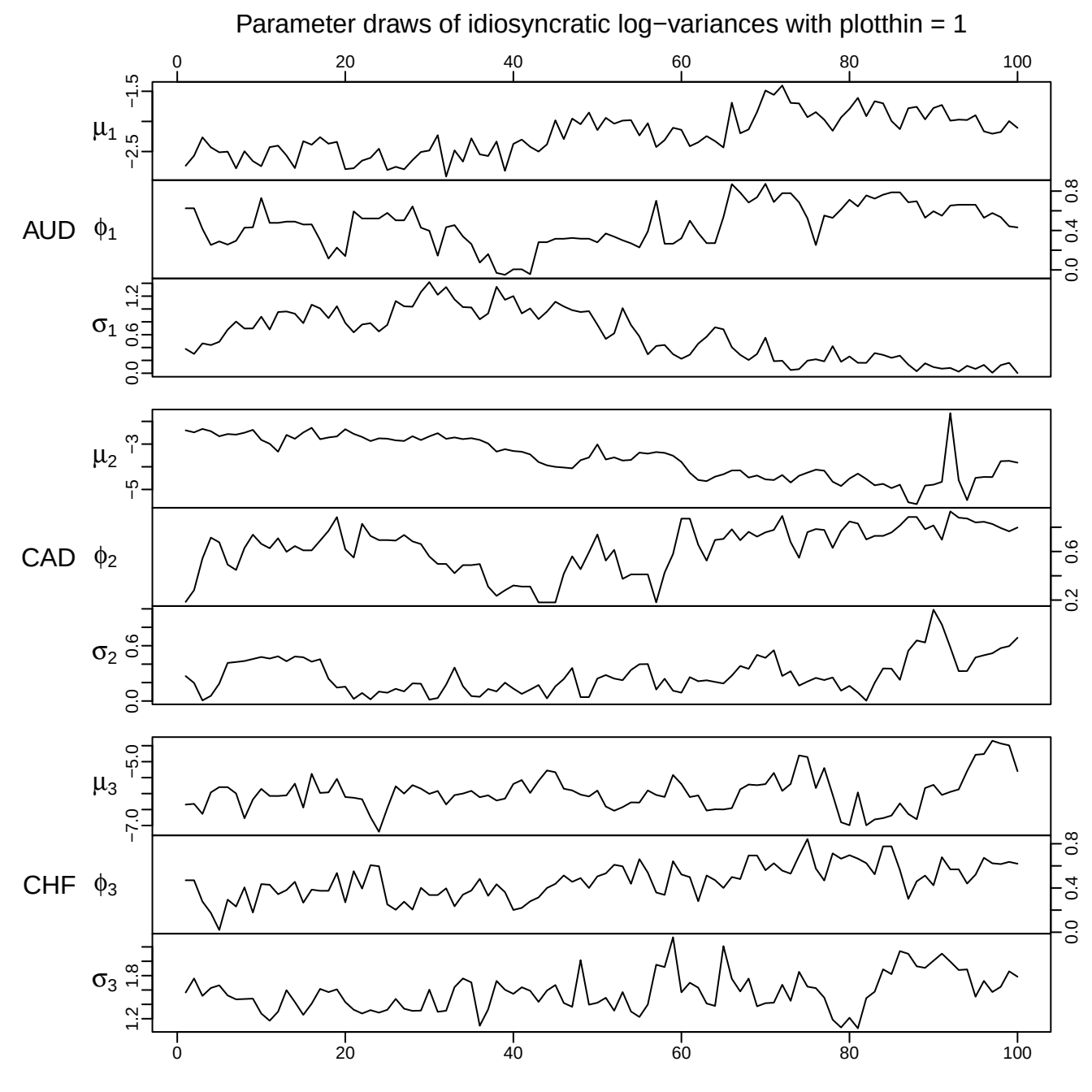

Log−variance of factor 1 (mean +/− 2sd)
1.0
0.5
0.0
−0.5
−1.0
2012/01/26
2012/02/08
2012/02/22
2012/03/07
2012/03/21
2012/04/04

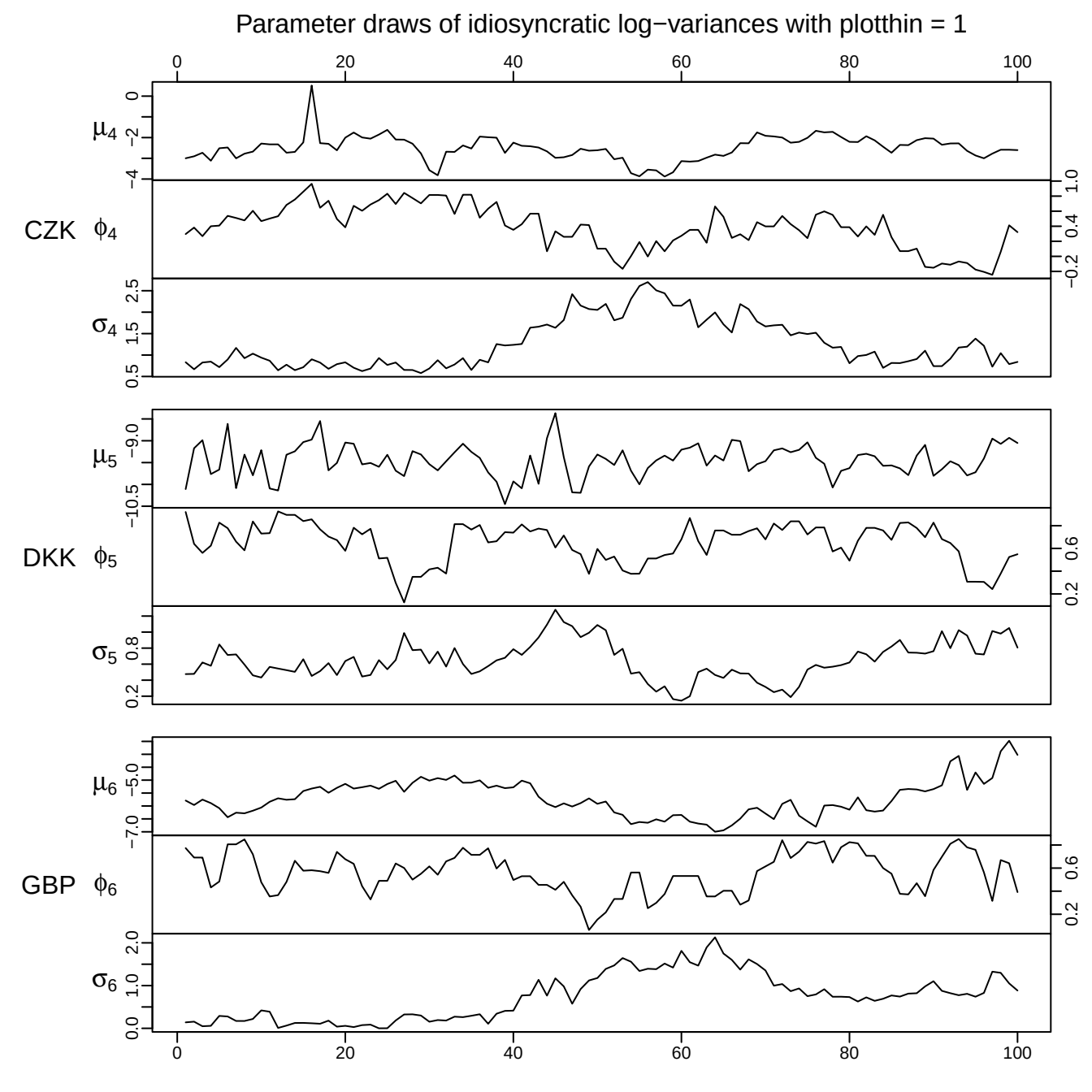

Log−variance of factor 2 (mean +/− 2sd)
2
1
0
−1
2012/01/26
2012/02/08
2012/02/22
2012/03/07
2012/03/21
2012/04/04

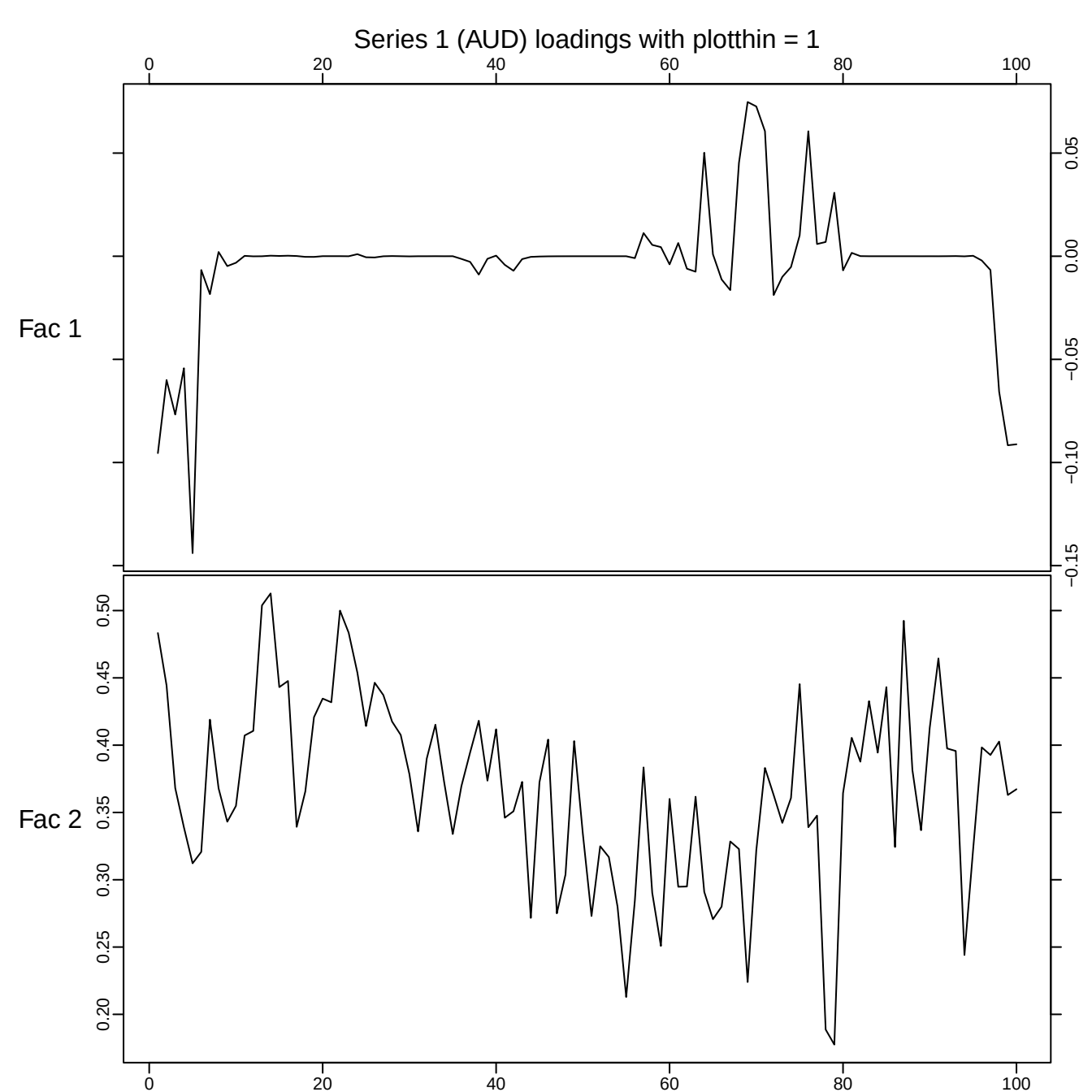

Idiosyncratic log−variance of series 1 (AUD, mean +/− 2sd)
−1
−3
−5
2012/01/26
2012/02/08
2012/02/22
2012/03/07
2012/03/21
2012/04/04
Idiosyncratic log−variance of series 2 (CAD, mean +/− 2sd)
−1
−3
−5
−7
2012/01/26
2012/02/08
2012/02/22
2012/03/07
2012/03/21
2012/04/04
Idiosyncratic log−variance of series 3 (CHF, mean +/− 2sd)
−4
−8
−12
2012/01/26
2012/02/08
2012/02/22
2012/03/07
2012/03/21
2012/04/04
Idiosyncratic log−variance of series 4 (CZK, mean +/− 2sd)
2
0
−4
−8
2012/01/26
2012/02/08
2012/02/22
2012/03/07
2012/03/21
2012/04/04
Idiosyncratic log−variance of series 5 (DKK, mean +/− 2sd)
−8
−10
−12
2012/01/26
2012/02/08
2012/02/22
2012/03/07
2012/03/21
2012/04/04

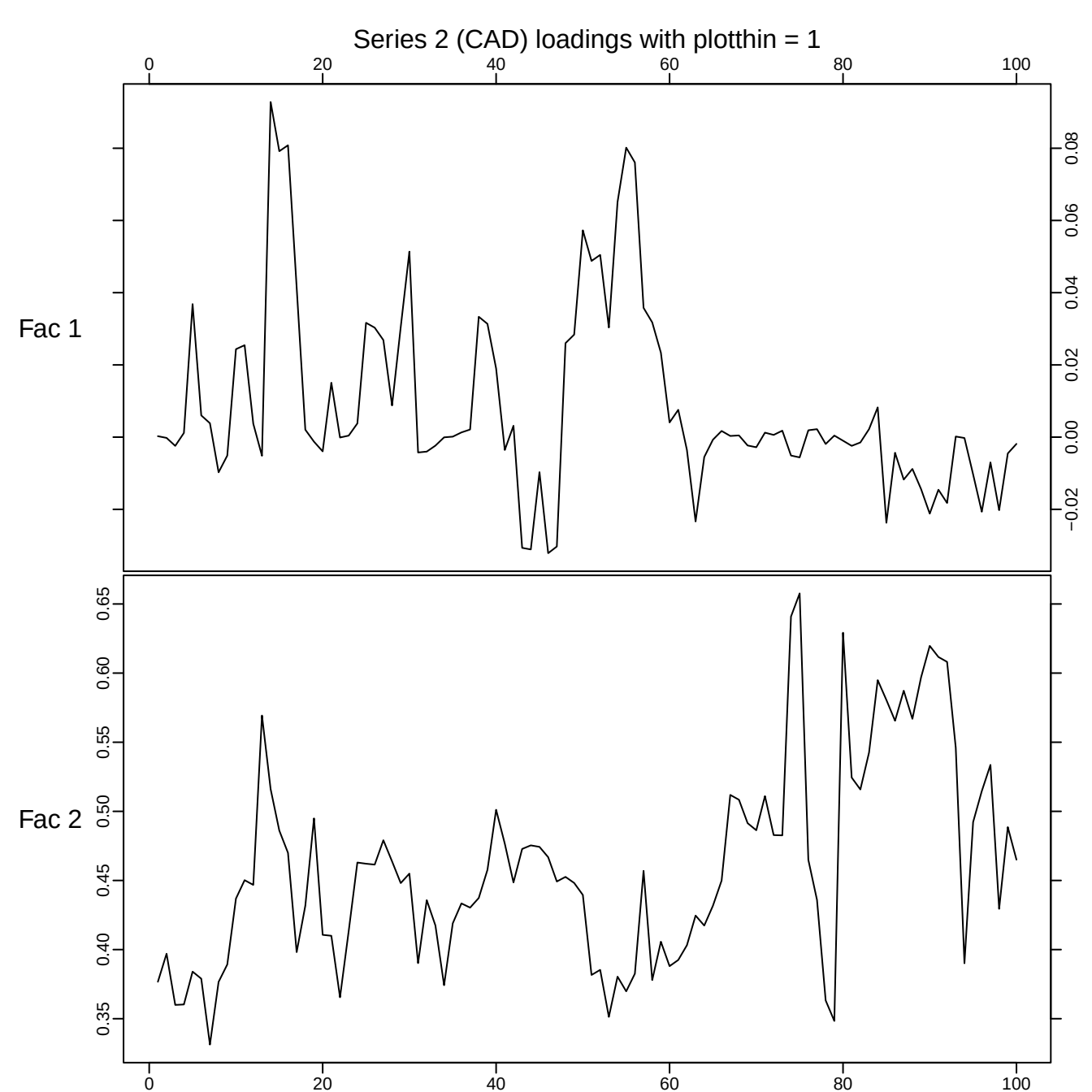

Idiosyncratic log−variance of series 6 (GBP, mean +/− 2sd)
−2
−4
−6
−8
2012/01/26
2012/02/08
2012/02/22
2012/03/07
2012/03/21
2012/04/04

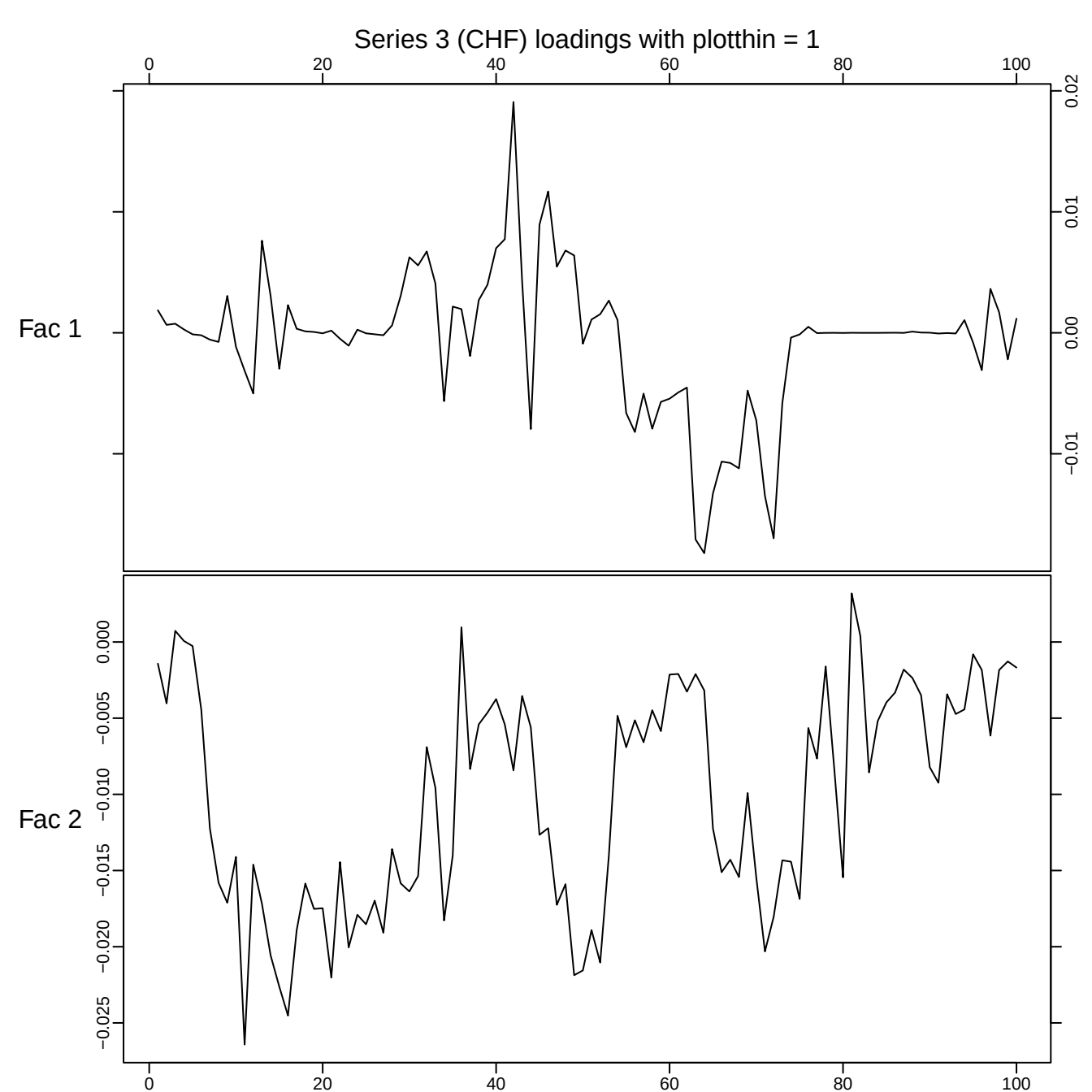

Parameter draws of factor log−variances with plotthin = 1
0
20
40
60
80
100
ϕ_7
0.6
0.2
−0.2
Fac1
σ_7
0.0
0.2
0.4
0.6
0.8
ϕ_8
0.6
0.2
−0.2
Fac2
σ_8
0.2
0.4
0.6
0.8
1.0
0
20
40
60
80
100

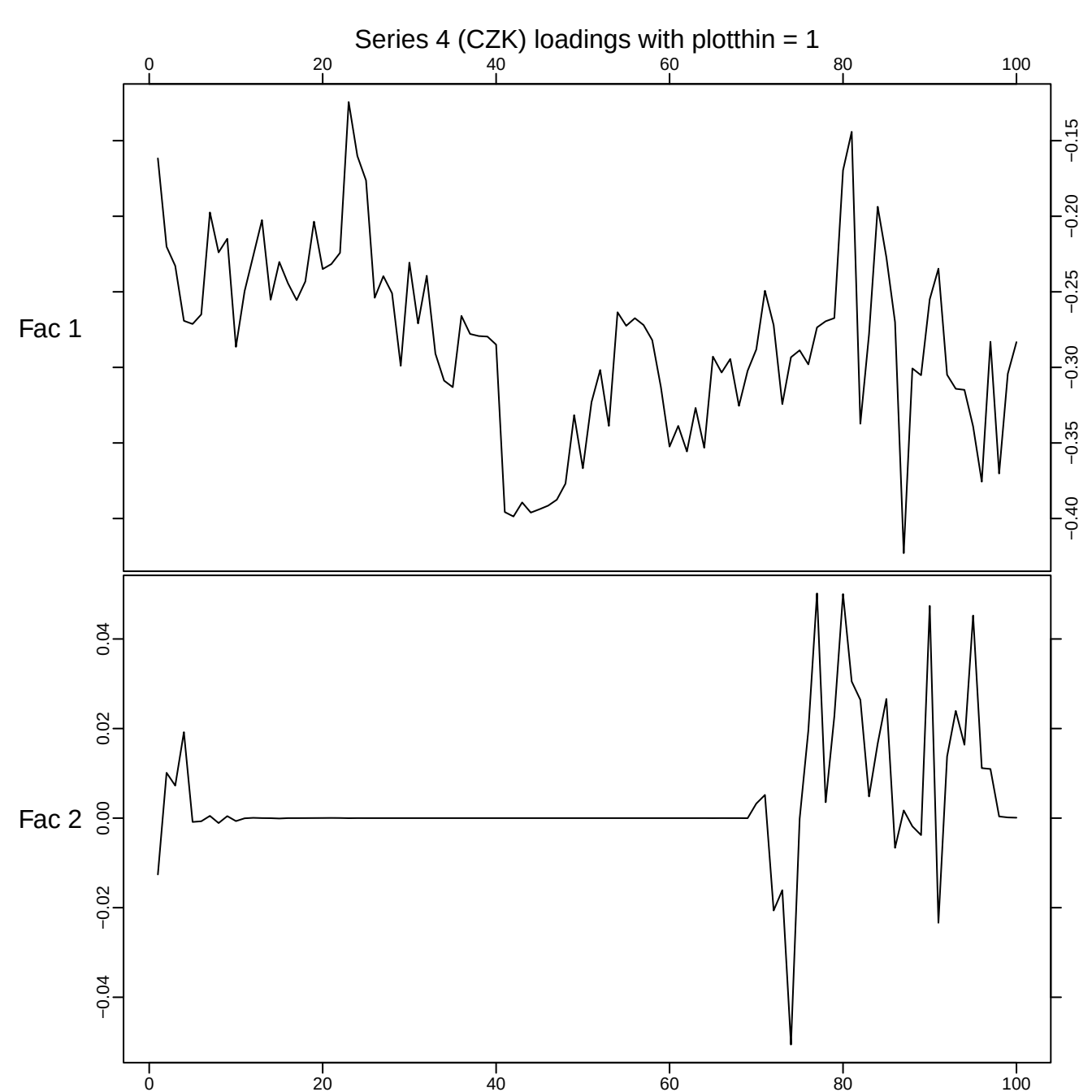

Parameter draws of idiosyncratic log−variances with plotthin = 1
AUD
CAD
CHF
μ_1
ϕ_1
σ_1
μ_2
ϕ_2
σ_2
μ_3
ϕ_3
σ_3
0
20
40
60
80
100
−1.5
−2.5
0.8
0.4
0.0
1.2
0.6
−3
−5
0.2
−5.0
−7.0
1.8

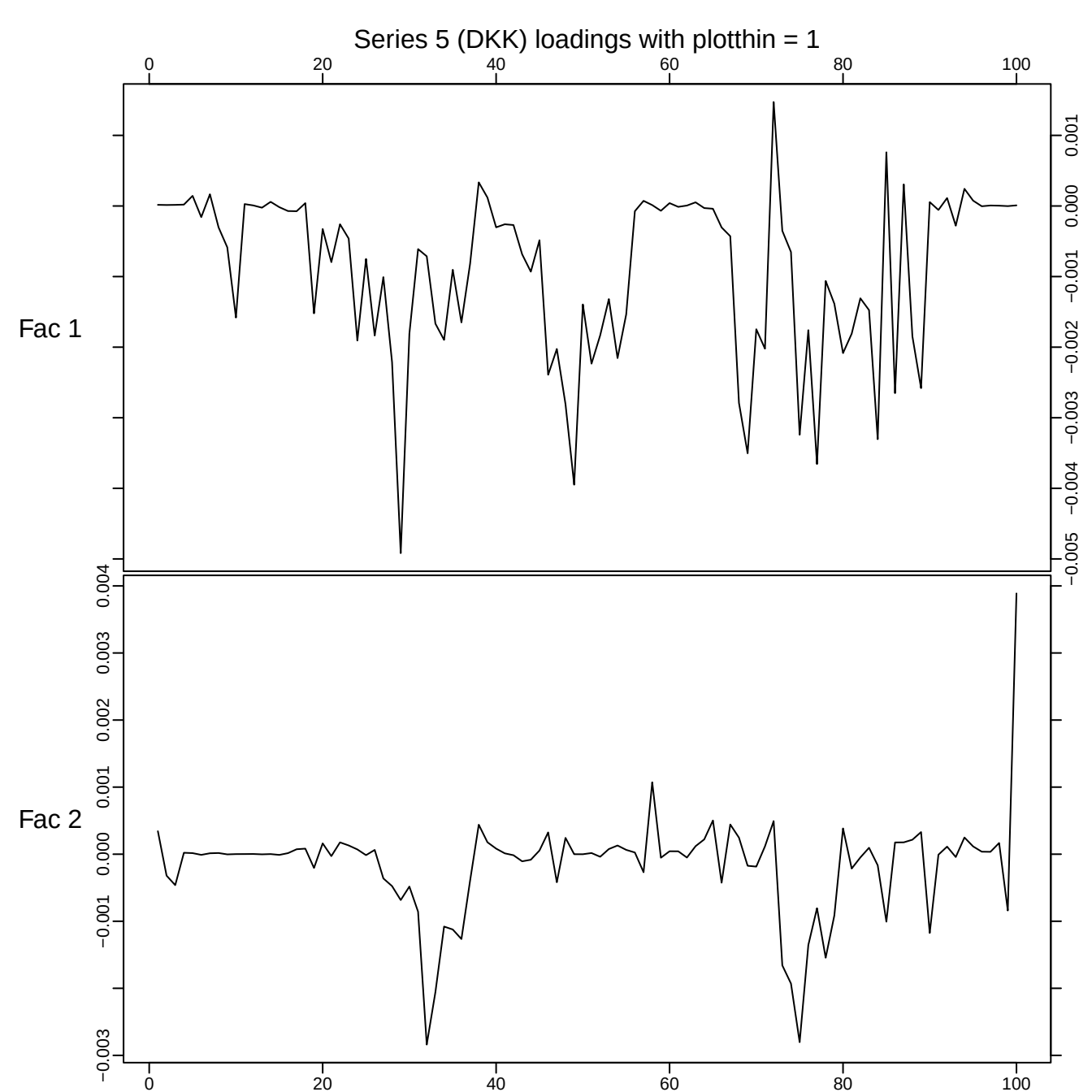

Parameter draws of idiosyncratic log−variances with plotthin = 1
CZK
DKK
GBP
μ_4
ϕ_4
σ_4
μ_5
ϕ_5
σ_5
μ_6
ϕ_6
σ_6
0
20
40
60
80
100

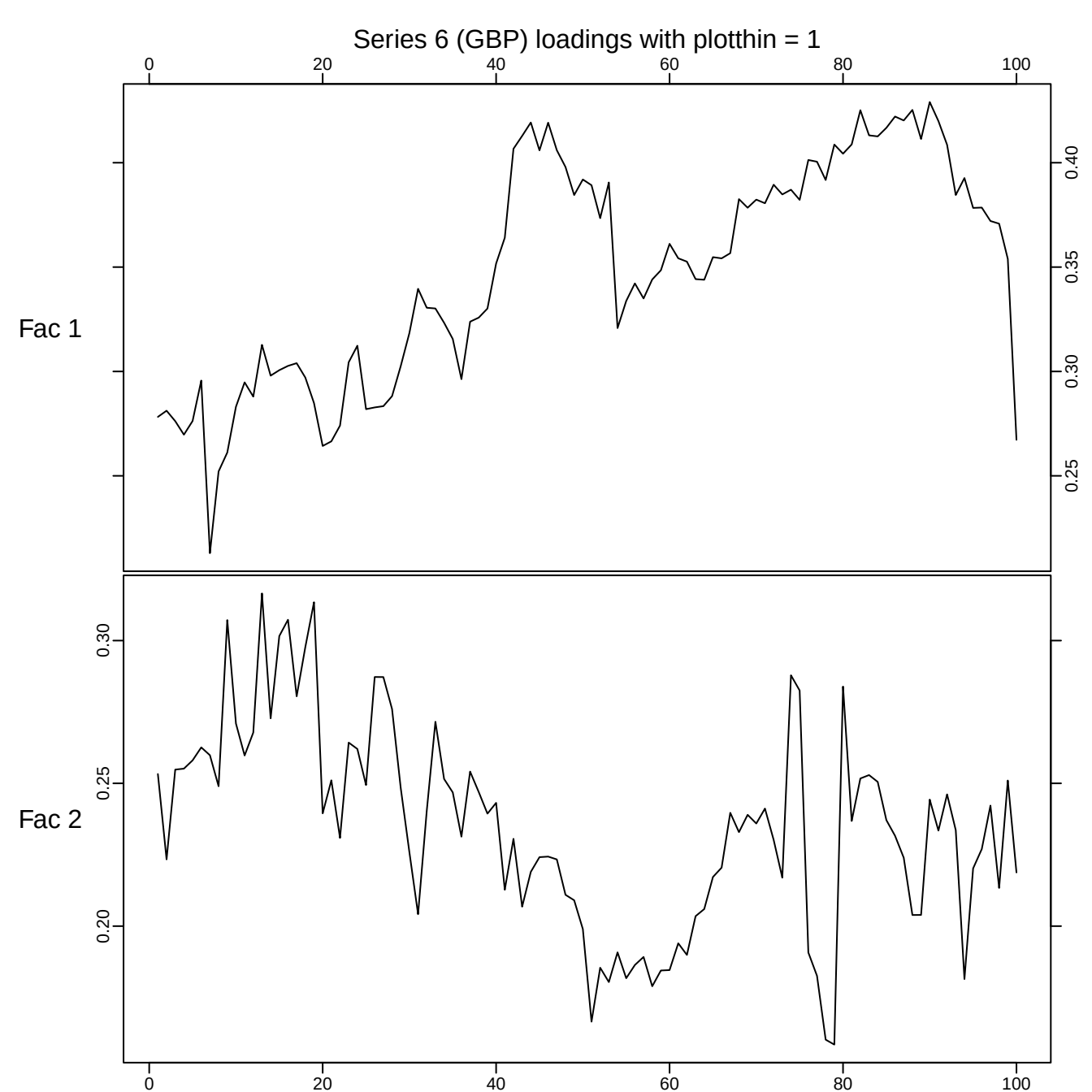

Series 1 (AUD) loadings with plotthin = 1
Fac 1
Fac 2
0
20
40
60
80
100
0.05
0.00
−0.05
−0.10
−0.15
0.50
0.45
0.40
0.35
0.30
0.25
0.20

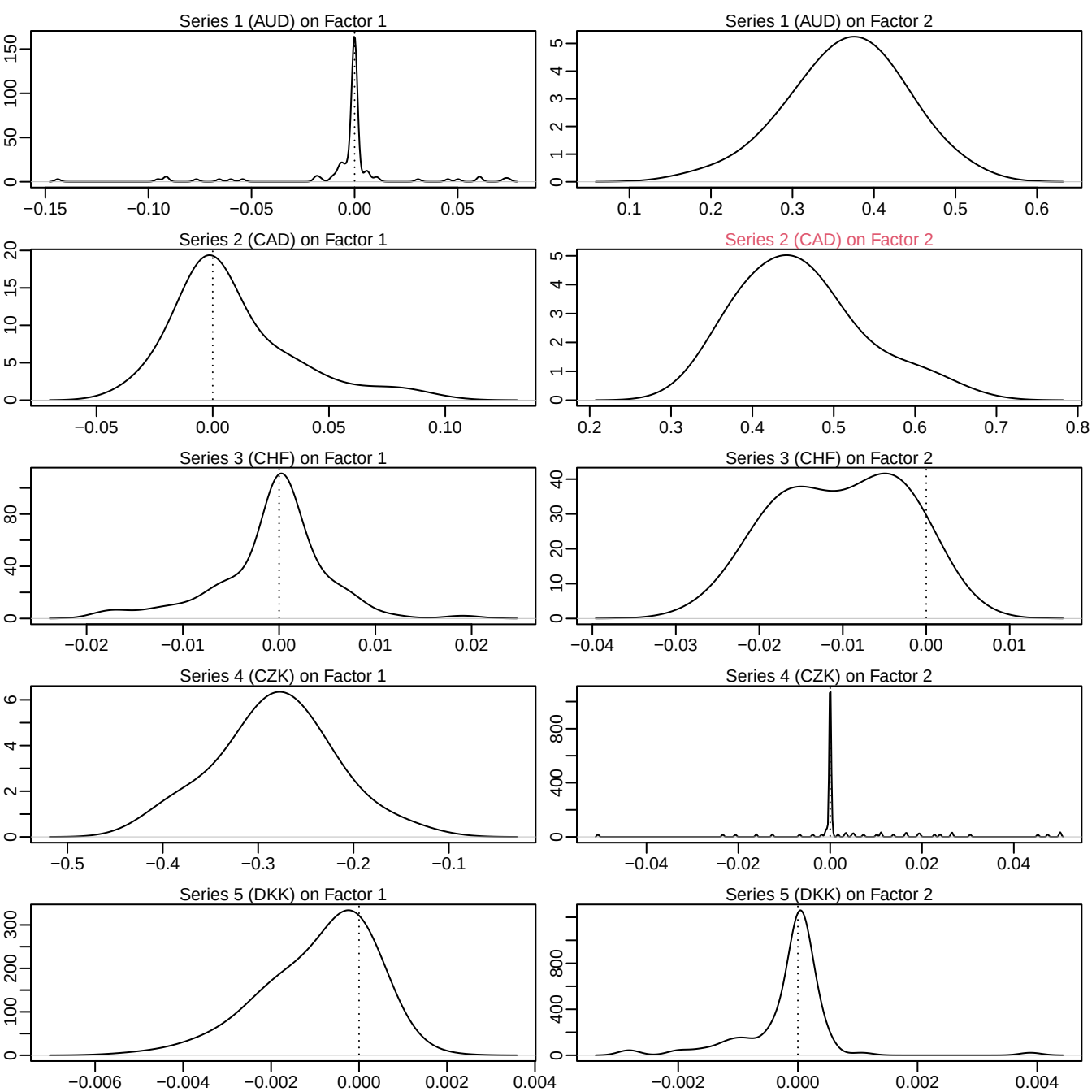

Series 2 (CAD) loadings with plotthin = 1
Fac 1
Fac 2
0
20
40
60
80
100
0.08
0.06
0.04
0.02
0.00
−0.02
0.65
0.60
0.55
0.50
0.45
0.40
0.35

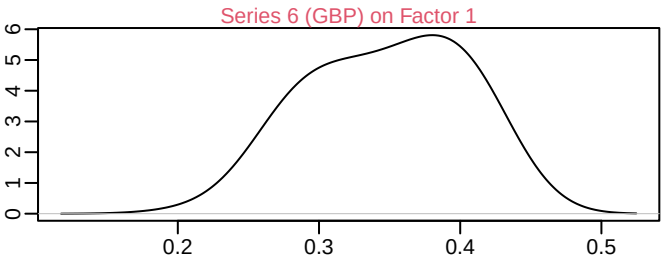

Series 3 (CHF) loadings with plotthin = 1
Fac 1
Fac 2
0
20
40
60
80
100
0.02
0.01
0.00
−0.01
0.000
−0.005
−0.010
−0.015
−0.020
−0.025

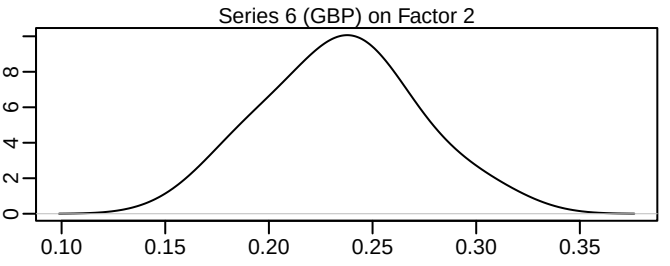

Series 4 (CZK) loadings with plotthin = 1
Fac 1
Fac 2
0
20
40
60
80
100
−0.15
−0.20
−0.25
−0.30
−0.35
−0.40
0.04
0.02
0.00
−0.02
−0.04

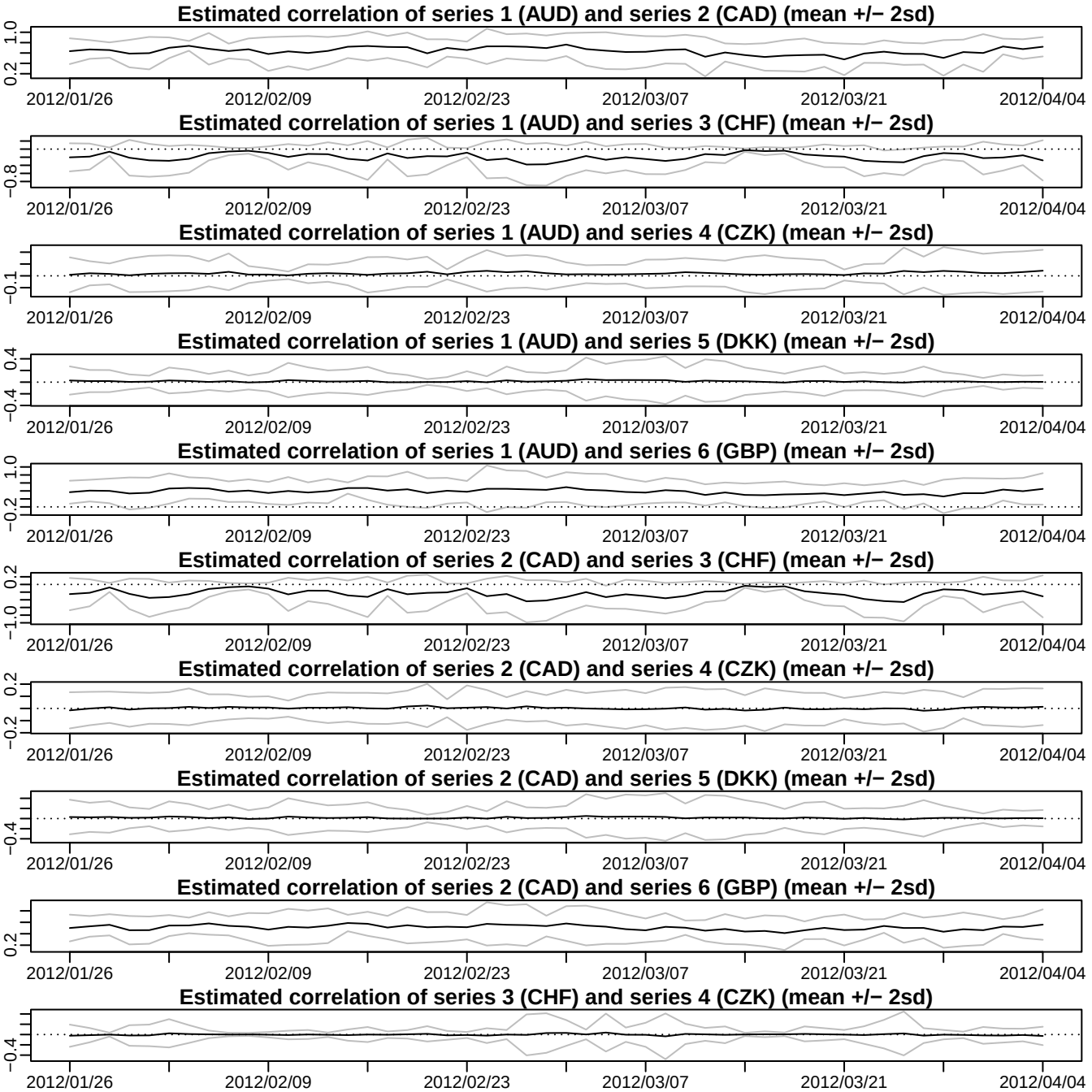

Series 5 (DKK) loadings with plotthin = 1
Fac 1
Fac 2
0
20
40
60
80
100
0.001
0.000
−0.001
−0.002
−0.003
−0.004
−0.005
0.004
0.003
0.002
0.001
0.000
−0.001
−0.003

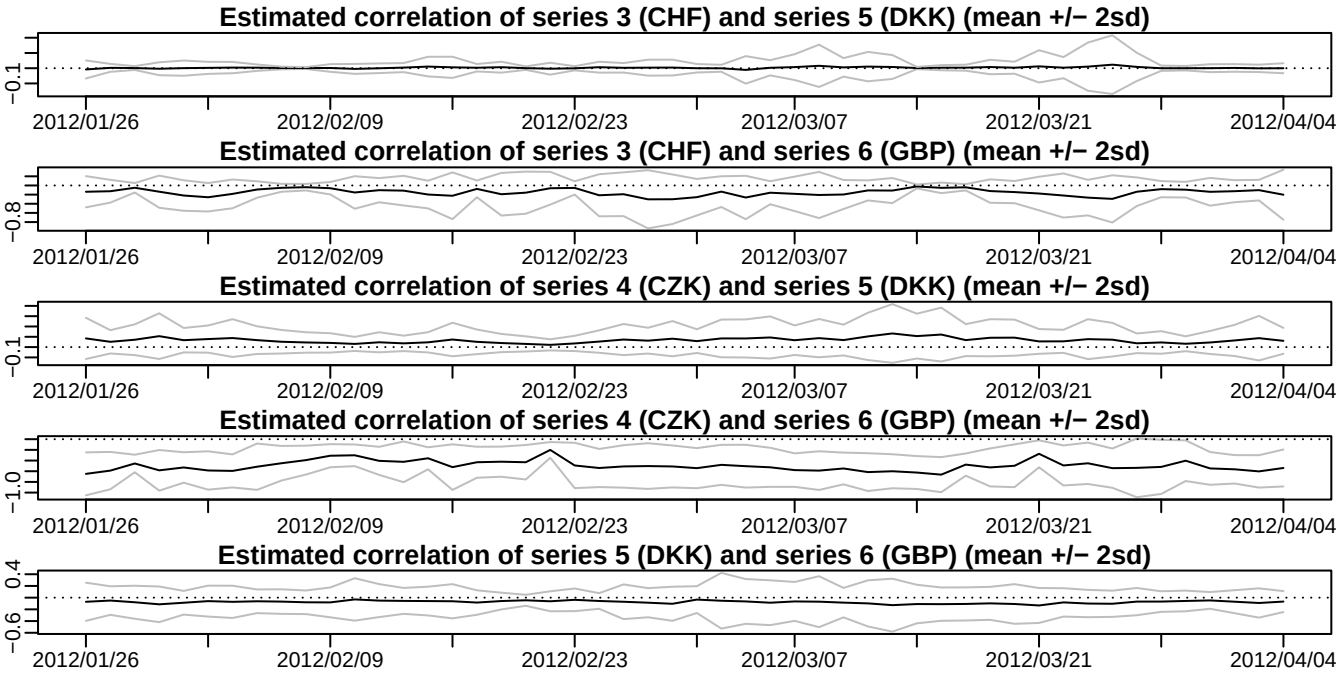

Series 6 (GBP) loadings with plotthin = 1
Fac 1
Fac 2
0
20
40
60
80
100
0.25
0.30
0.35
0.40
0.20
0.25
0.30

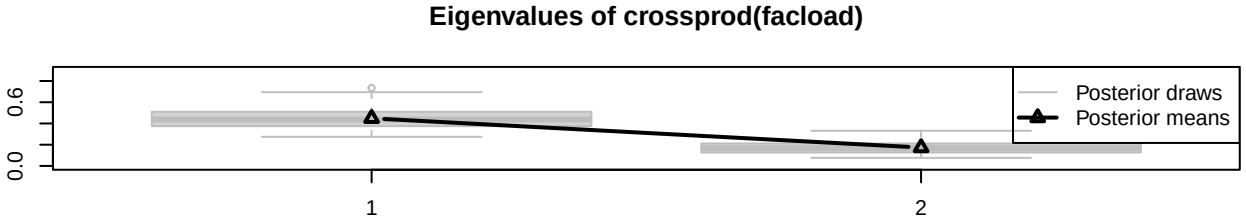

Series 1 (AUD) on Factor 1
Series 1 (AUD) on Factor 2
Series 2 (CAD) on Factor 1
Series 2 (CAD) on Factor 2
Series 3 (CHF) on Factor 1
Series 3 (CHF) on Factor 2
Series 4 (CZK) on Factor 1
Series 4 (CZK) on Factor 2
Series 5 (DKK) on Factor 1
Series 5 (DKK) on Factor 2


Series 6 (GBP) on Factor 1
0
1
2
3
4
5
6
0.2
0.3
0.4
0.5


Series 6 (GBP) on Factor 2
0
2
4
6
8
0.10
0.15
0.20
0.25
0.30
0.35


Estimated correlation of series 1 (AUD) and series 2 (CAD) (mean +/− 2sd)
Estimated correlation of series 1 (AUD) and series 3 (CHF) (mean +/− 2sd)
Estimated correlation of series 1 (AUD) and series 4 (CZK) (mean +/− 2sd)
Estimated correlation of series 1 (AUD) and series 5 (DKK) (mean +/− 2sd)
Estimated correlation of series 1 (AUD) and series 6 (GBP) (mean +/− 2sd)
Estimated correlation of series 2 (CAD) and series 3 (CHF) (mean +/− 2sd)
Estimated correlation of series 2 (CAD) and series 4 (CZK) (mean +/− 2sd)
Estimated correlation of series 2 (CAD) and series 5 (DKK) (mean +/− 2sd)
Estimated correlation of series 2 (CAD) and series 6 (GBP) (mean +/− 2sd)
Estimated correlation of series 3 (CHF) and series 4 (CZK) (mean +/− 2sd)
2012/01/26
2012/02/09
2012/02/23
2012/03/07
2012/03/21
2012/04/04


Estimated correlation of series 3 (CHF) and series 5 (DKK) (mean +/− 2sd)
−0.1
2012/01/26
2012/02/09
2012/02/23
2012/03/07
2012/03/21
2012/04/04
Estimated correlation of series 3 (CHF) and series 6 (GBP) (mean +/− 2sd)
−0.8
2012/01/26
2012/02/09
2012/02/23
2012/03/07
2012/03/21
2012/04/04
Estimated correlation of series 4 (CZK) and series 5 (DKK) (mean +/− 2sd)
−0.1
2012/01/26
2012/02/09
2012/02/23
2012/03/07
2012/03/21
2012/04/04
Estimated correlation of series 4 (CZK) and series 6 (GBP) (mean +/− 2sd)
−1.0
2012/01/26
2012/02/09
2012/02/23
2012/03/07
2012/03/21
2012/04/04
Estimated correlation of series 5 (DKK) and series 6 (GBP) (mean +/− 2sd)
0.4
−0.6
2012/01/26
2012/02/09
2012/02/23
2012/03/07
2012/03/21
2012/04/04


Eigenvalues of crossprod(facload)
0.0
0.6
1
2
Posterior draws
Posterior means