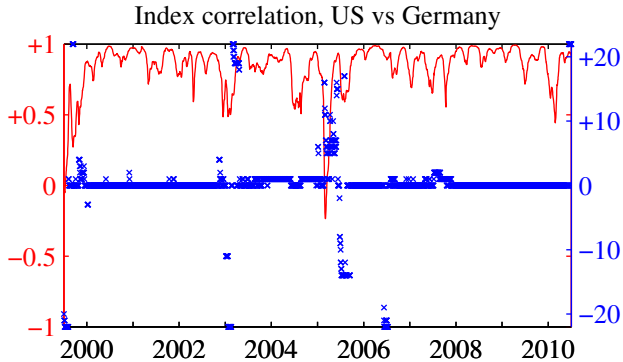
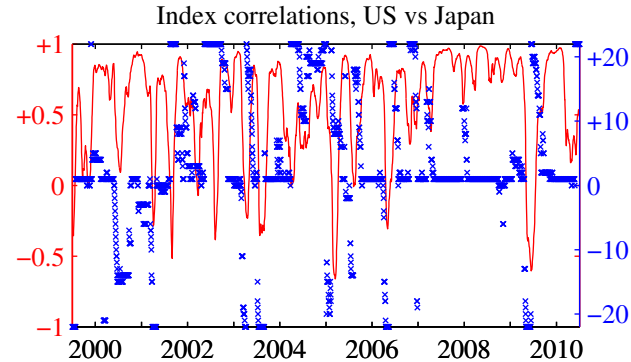
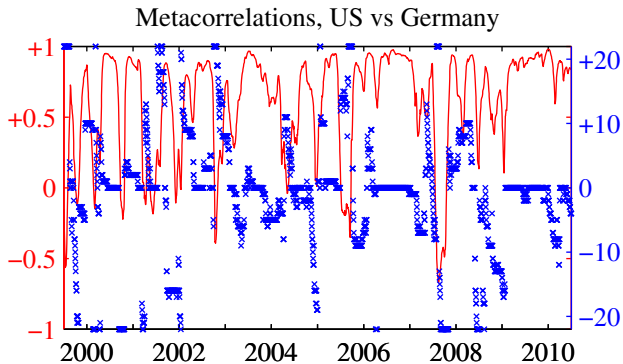
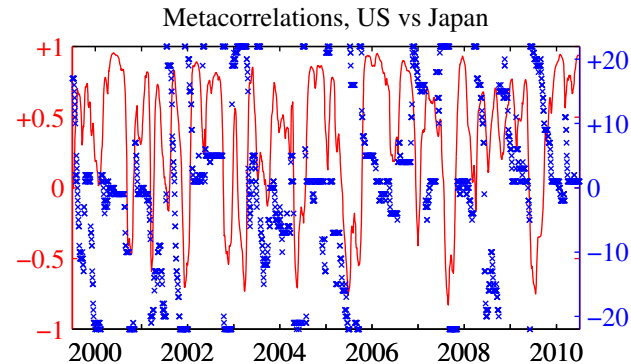

Index correlation, US vs Germany
+1
+0.5
0
−0.5
−1
+20
+10
0
−10
−20
2000
2002
2004
2006
2008
2010


Index correlations, US vs Japan
+1
+0.5
0
−0.5
−1
+20
+10
0
−10
−20
2000
2002
2004
2006
2008
2010


Metacorrelations, US vs Germany
+1
+0.5
0
−0.5
−1
+20
+10
0
−10
−20
2000
2002
2004
2006
2008
2010


Metacorrelations, US vs Japan
+1
+0.5
0
−0.5
−1
+20
+10
0
−10
−20
2000
2002
2004
2006
2008
2010