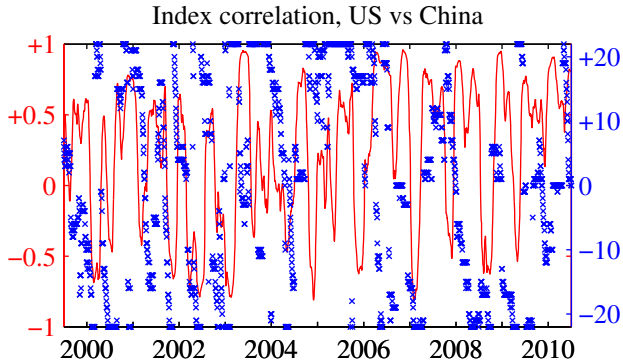
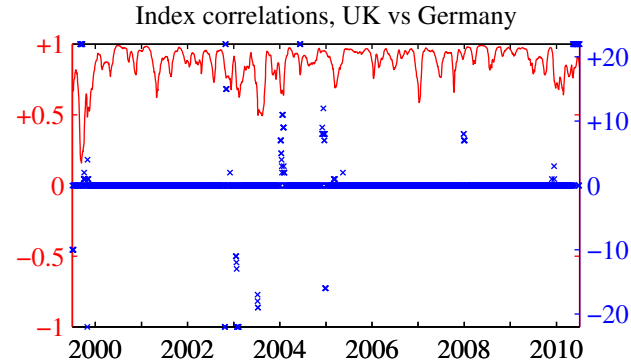

Index correlation, US vs China
+1
+0.5
0
−0.5
−1
+20
+10
0
−10
−20
2000
2002
2004
2006
2008
2010


Index correlations, UK vs Germany
+1
+0.5
0
−0.5
−1
+20
+10
0
−10
−20
2000
2002
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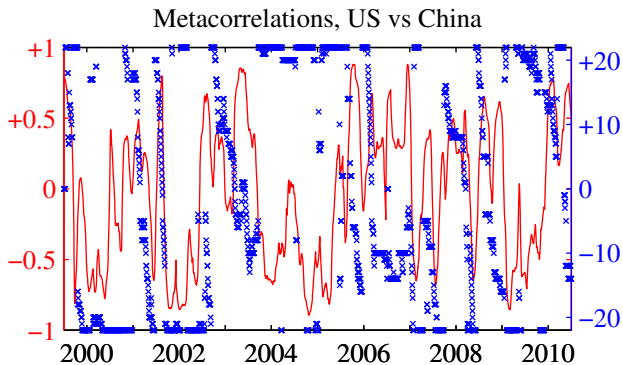
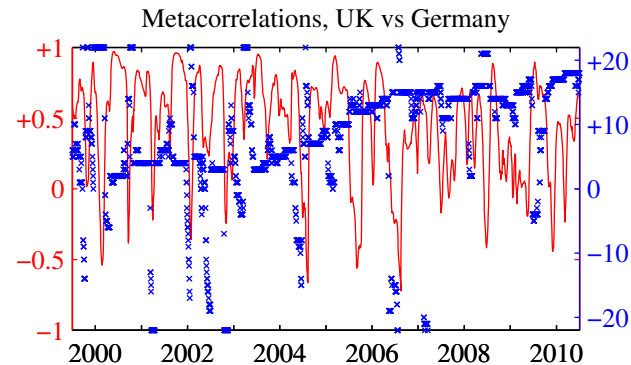
2006
2008
2010


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


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