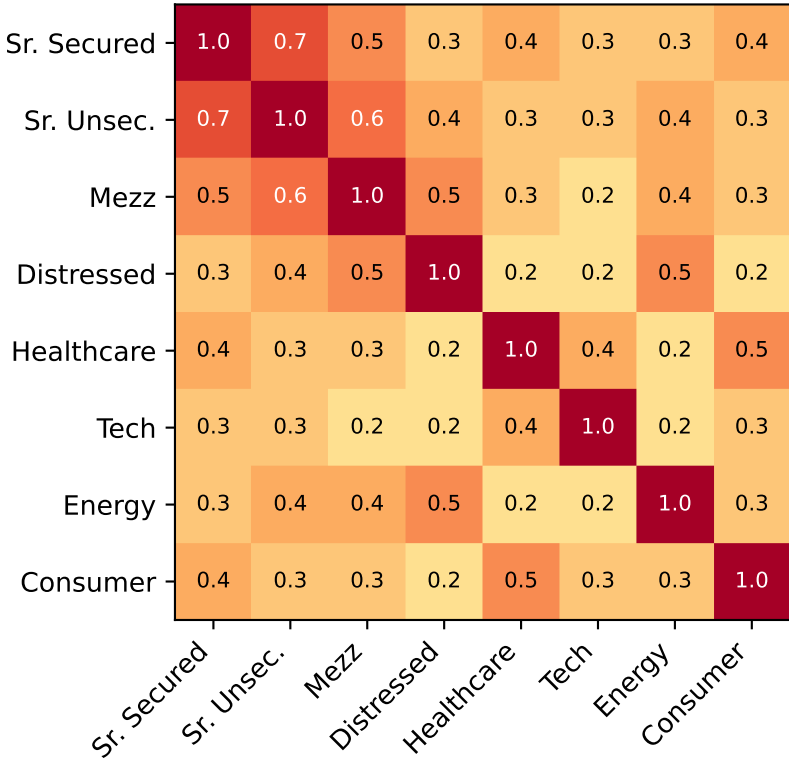


Normal Regime Correlation Matrix



Crisis Regime Correlation Matrix

