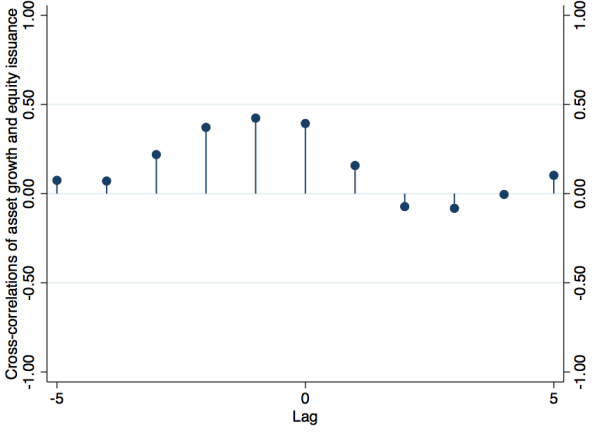
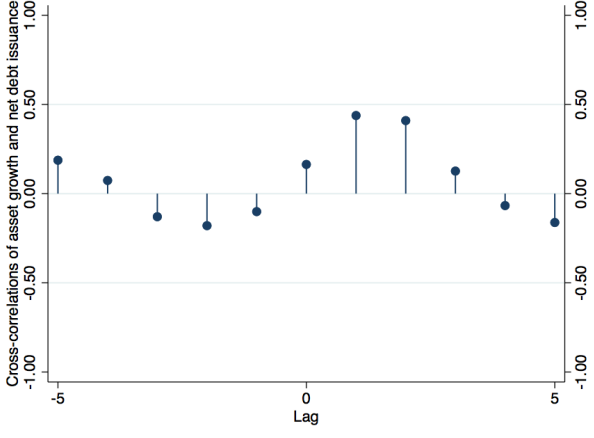
(a) Corr. btw $\frac{\Delta A_{t+1}}{A_t}$ (t=0) and $\frac{\Delta E_{t+1}}{A_t}$ (t=-5,...,+5)



(b) Corr. btw $\frac{\Delta A_{t+1}}{A_t}$ (t=0) and $\frac{\Delta B_{t+1}}{A_t}$ (t=-5,...,+5)