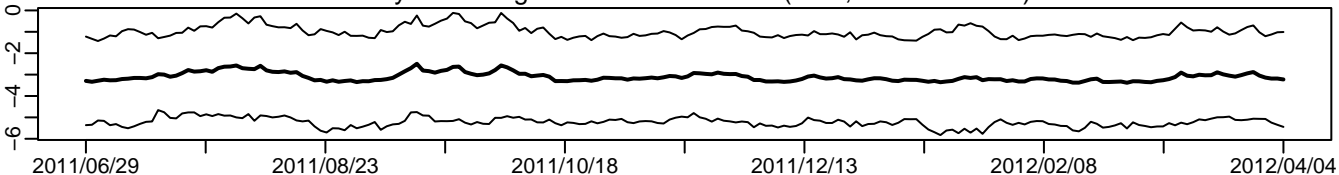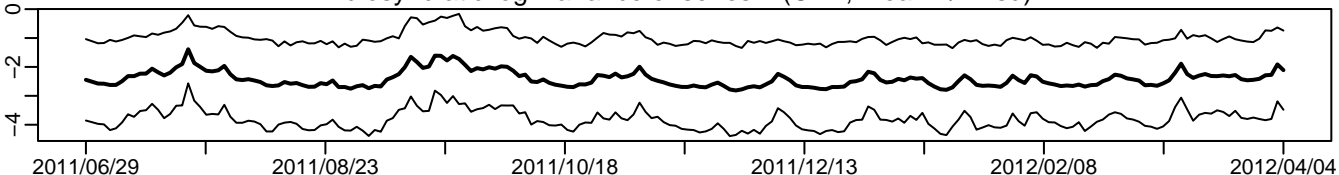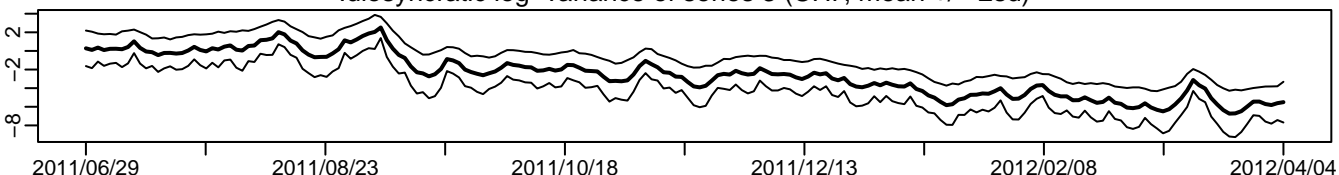Idiosyncratic log−variance of series 1 (AUD, mean +/− 2sd)
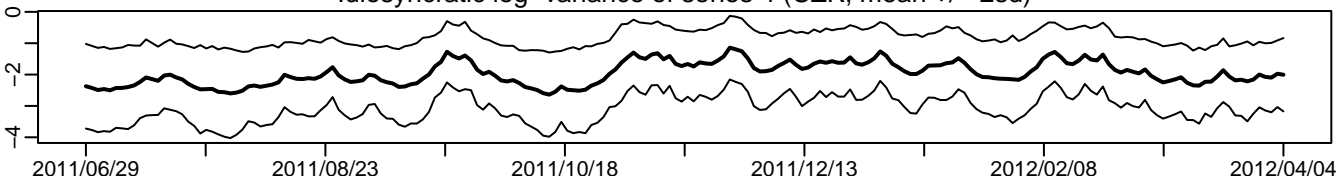
Idiosyncratic log−variance of series 2 (CAD, mean +/− 2sd)
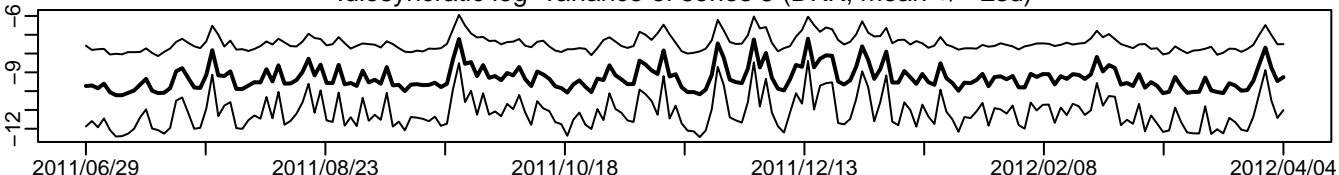
Idiosyncratic log−variance of series 3 (CHF, mean +/− 2sd)

Idiosyncratic log−variance of series 4 (CZK, mean +/− 2sd)

Idiosyncratic log−variance of series 5 (DKK, mean +/− 2sd)

Idiosyncratic log−variance of series 6 (GBP, mean +/− 2sd)