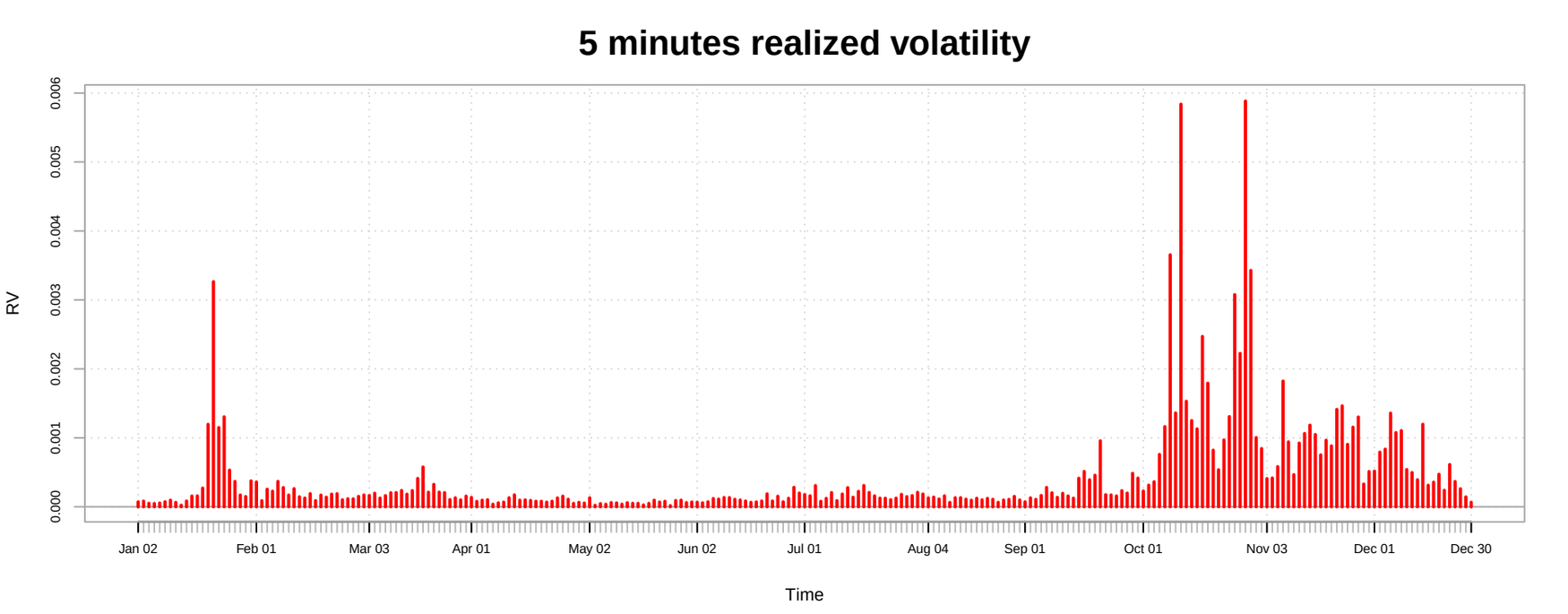
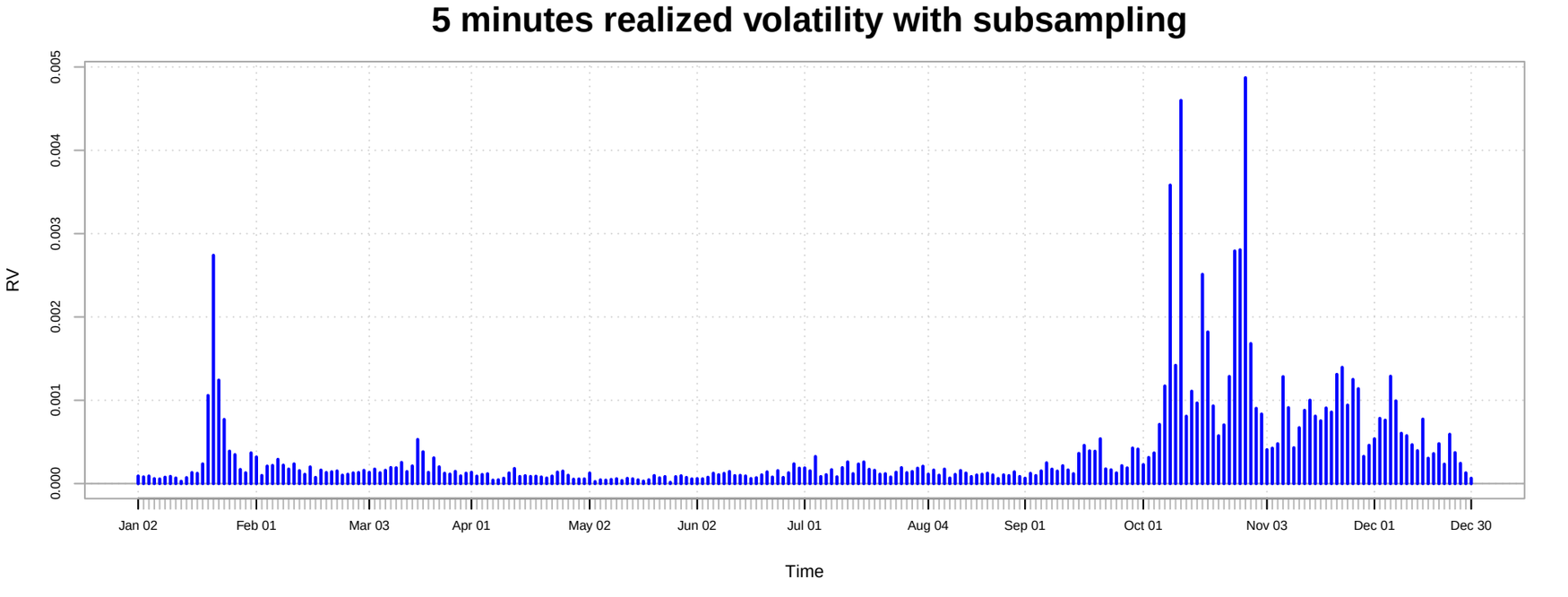
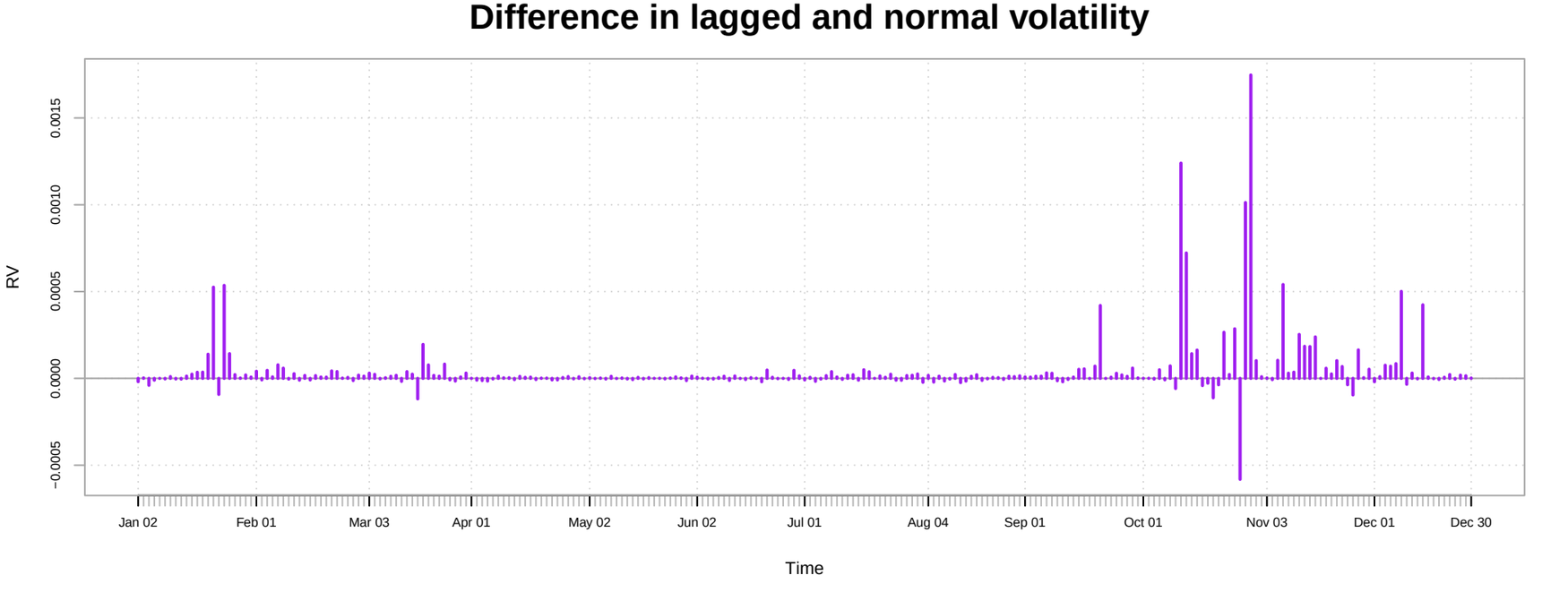

5 minutes realized volatility
RV
0.000
0.001
0.002
0.003
0.004
0.005
0.006
Jan 02
Feb 01
Mar 03
Apr 01
May 02
Jun 02
Jul 01
Aug 04
Sep 01
Oct 01
Nov 03
Dec 01
Dec 30
Time


5 minutes realized volatility with subsampling
RV
0.000
0.001
0.002
0.003
0.004
0.005
Jan 02
Feb 01
Mar 03
Apr 01
May 02
Jun 02
Jul 01
Aug 04
Sep 01
Oct 01
Nov 03
Dec 01
Dec 30
Time


Difference in lagged and normal volatility
RV
−0.0005
0.0000
0.0005
0.0010
0.0015
Jan 02
Feb 01
Mar 03
Apr 01
May 02
Jun 02
Jul 01
Aug 04
Sep 01
Oct 01
Nov 03
Dec 01
Dec 30
Time