log(return) series

ACF
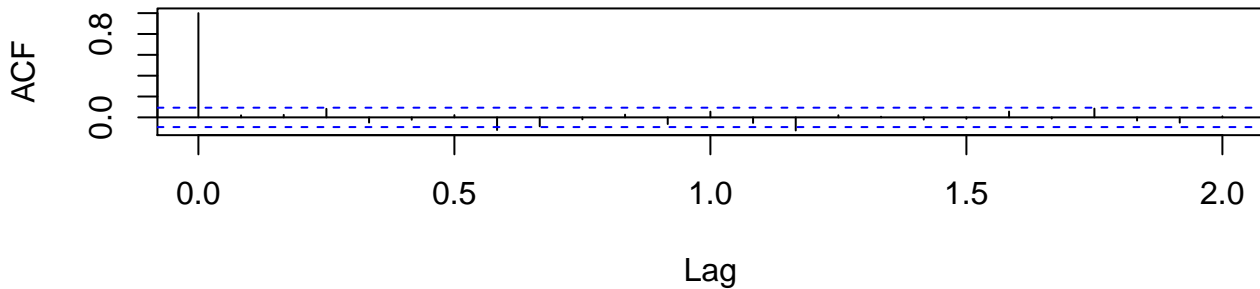
abs(log(return)) series

ACF