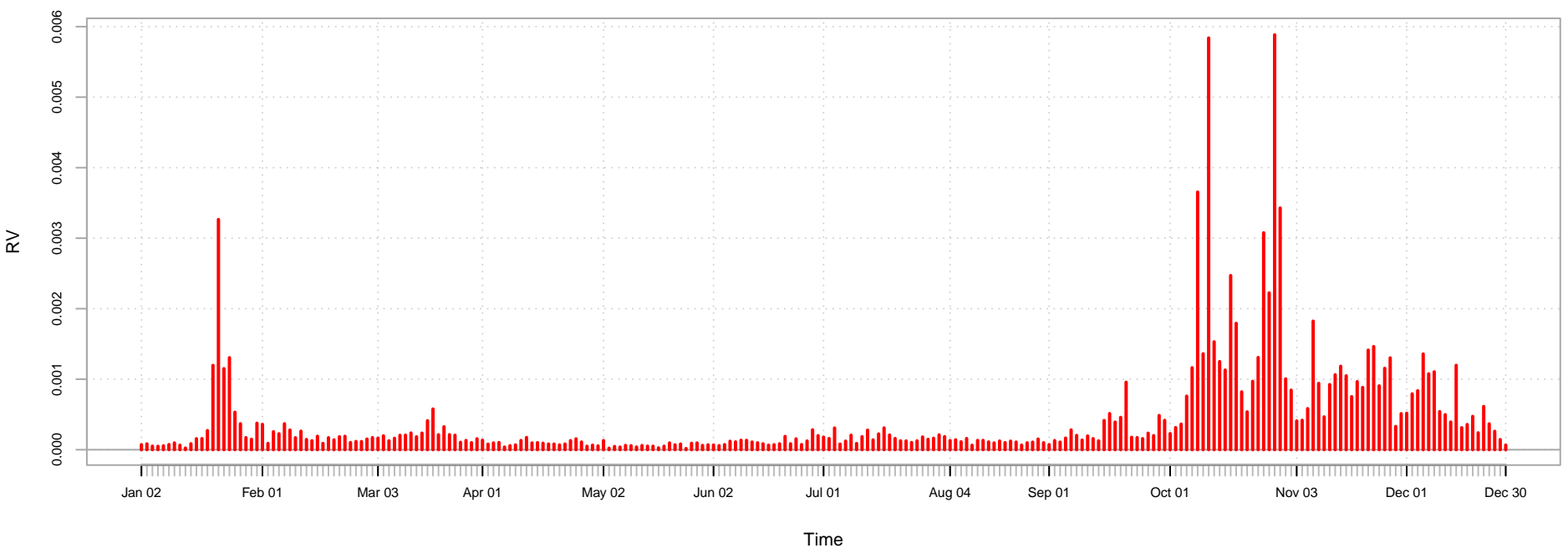
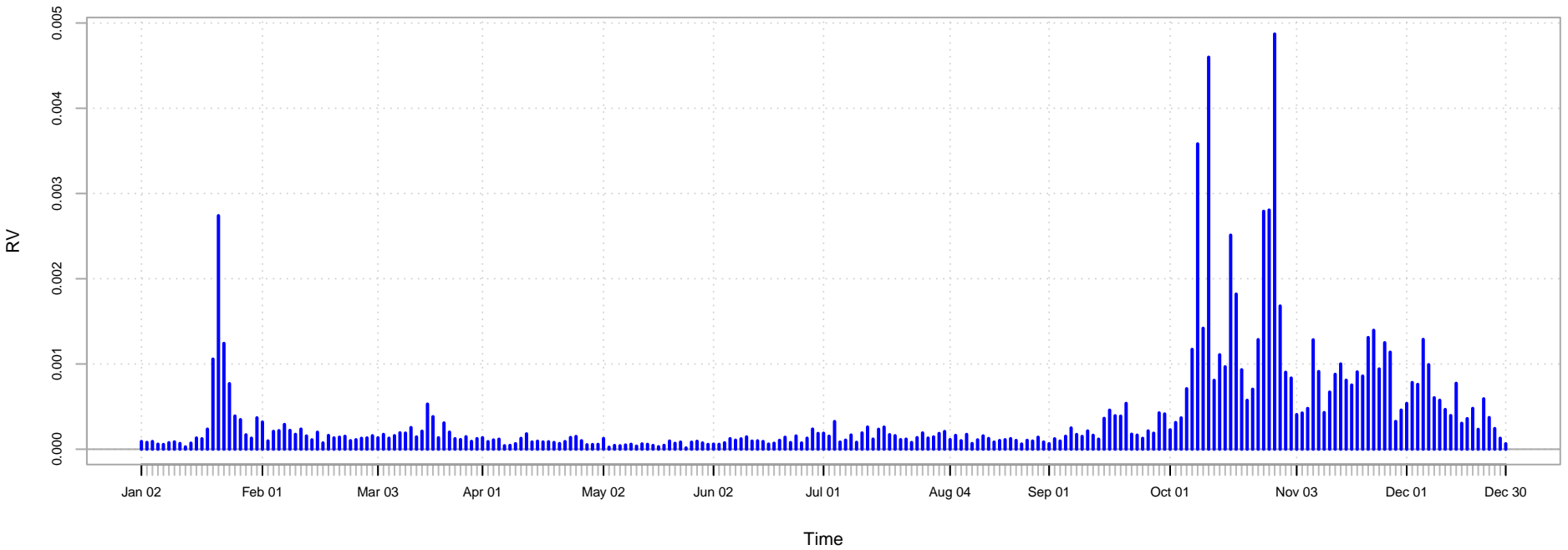


### 5 minutes realized volatility



### 5 minutes realized volatility with subsampling



### Difference in realized volatility with and without subsampling

