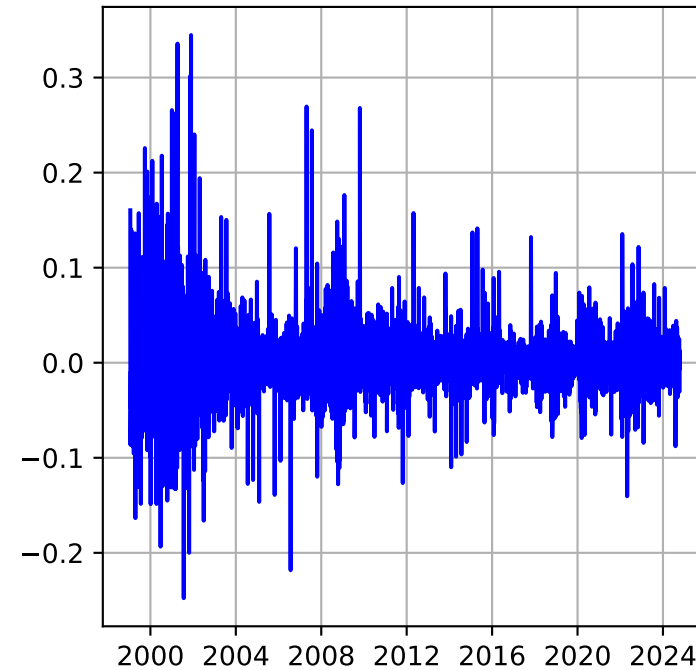


Daily Price:  $P_{d,t}$ Daily Log Price:  $p_{d,t}$ Daily simple return:  $Rt_{d,t}$ Daily log return:  $rt_{d,t}$ 