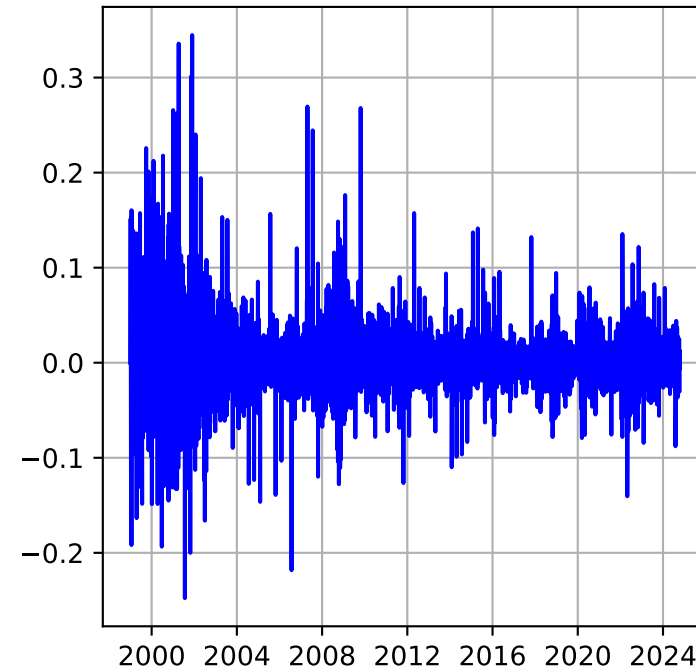


Daily Price: $P_{d,t}$ Daily Log Price: $p_{d,t}$ Daily simple return: $Rt_{d,t}$ Daily log return: $rt_{d,t}$ 