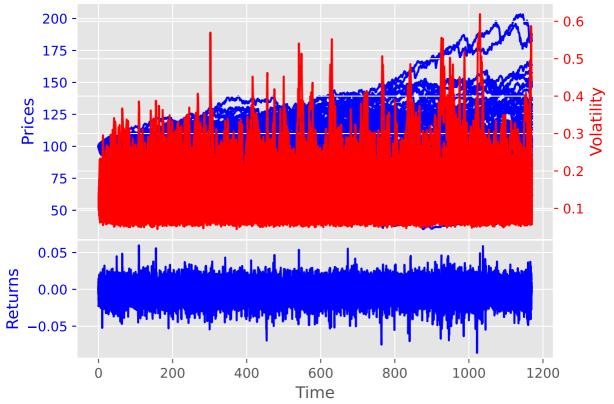
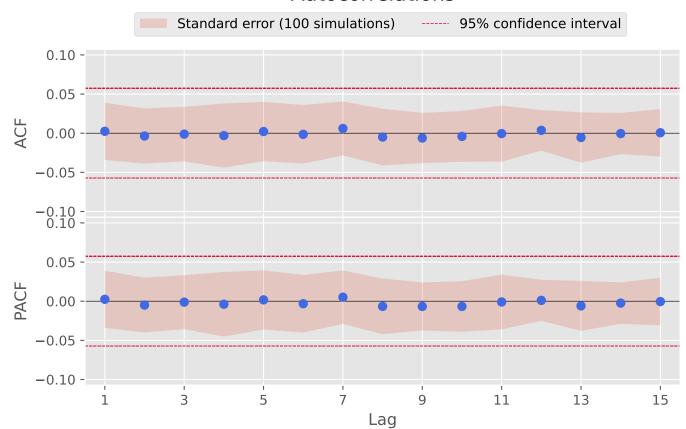
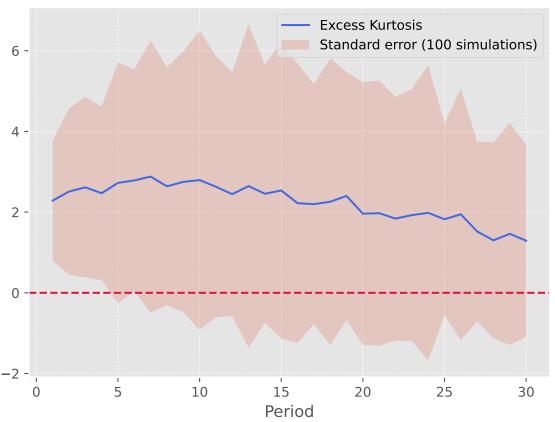
Descriptive plots of the prices sequence



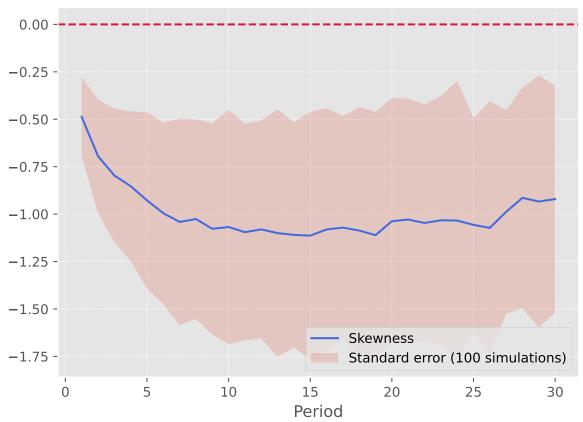
### **Autocorrelations**



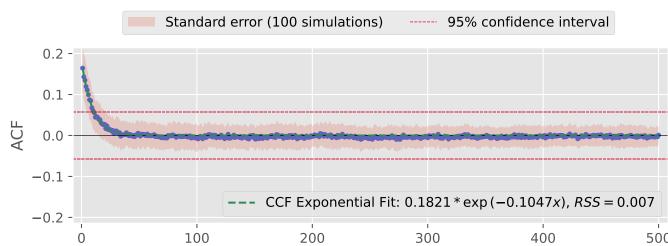
#### Excess kurtosis of returns



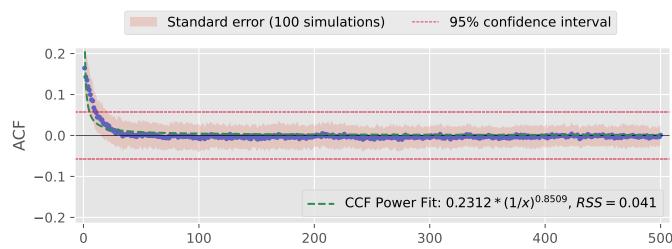




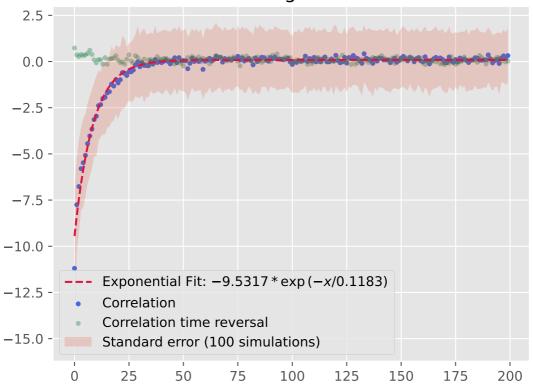
#### **Autocorrelations**



#### **Autocorrelations**



## Cross-Correlation of squared absolute returns and returns Leverage effect



# Cross-Correlation of Zumbach effect

