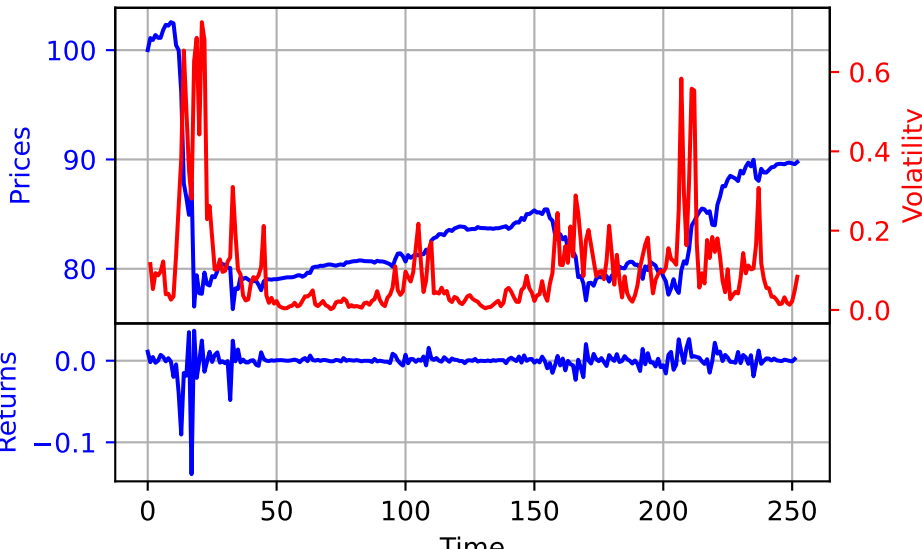
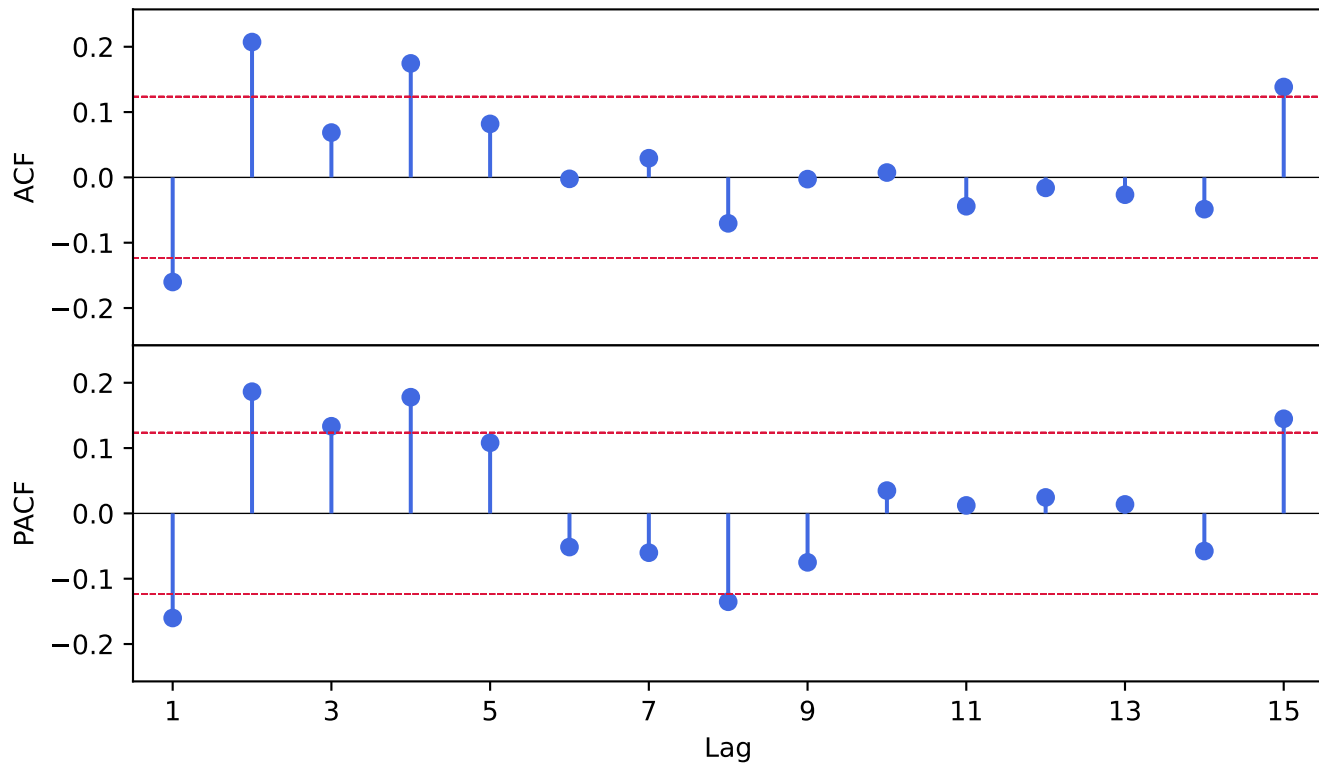


Descriptive plots of the prices sequence

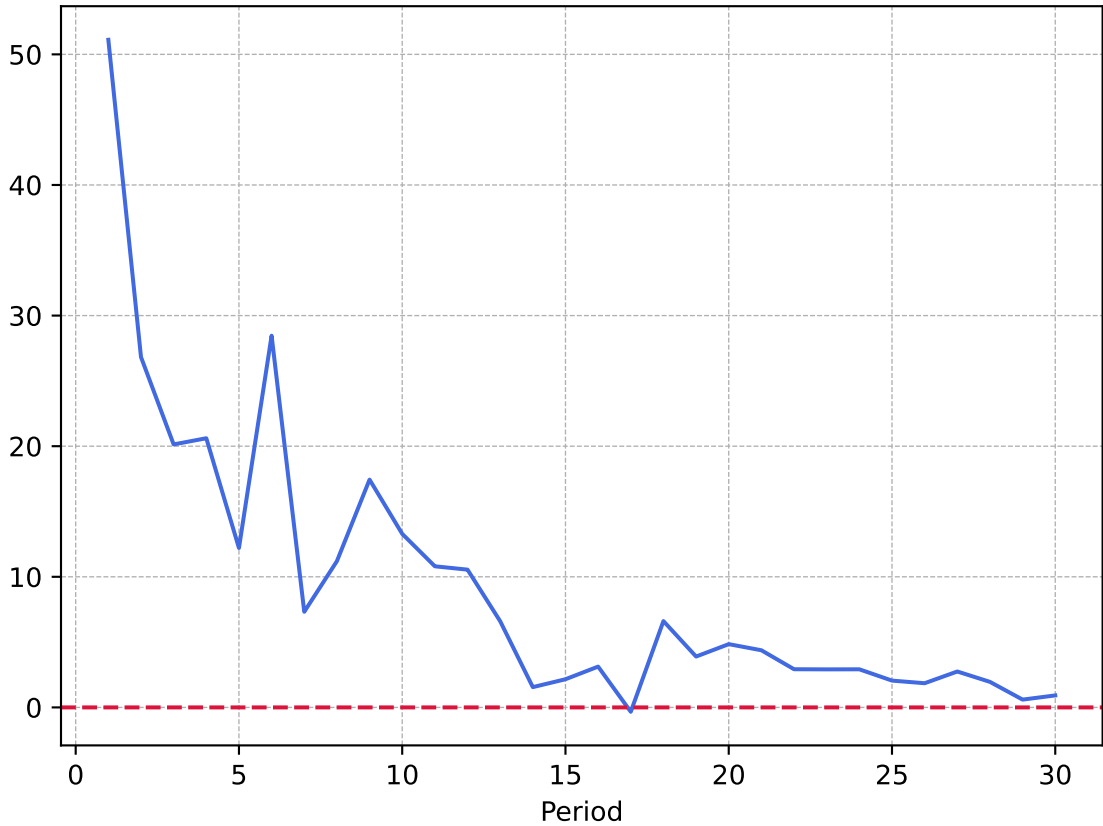


Autocorrelations

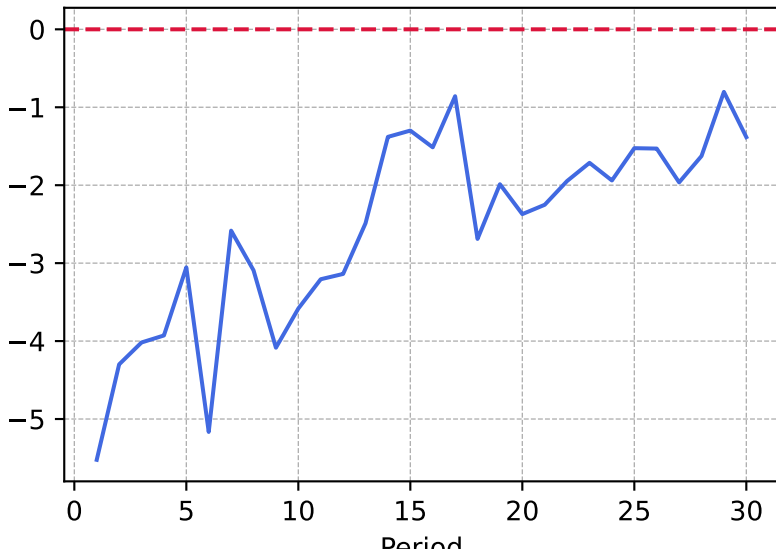
95% confidence interval



Excess kurtosis of returns

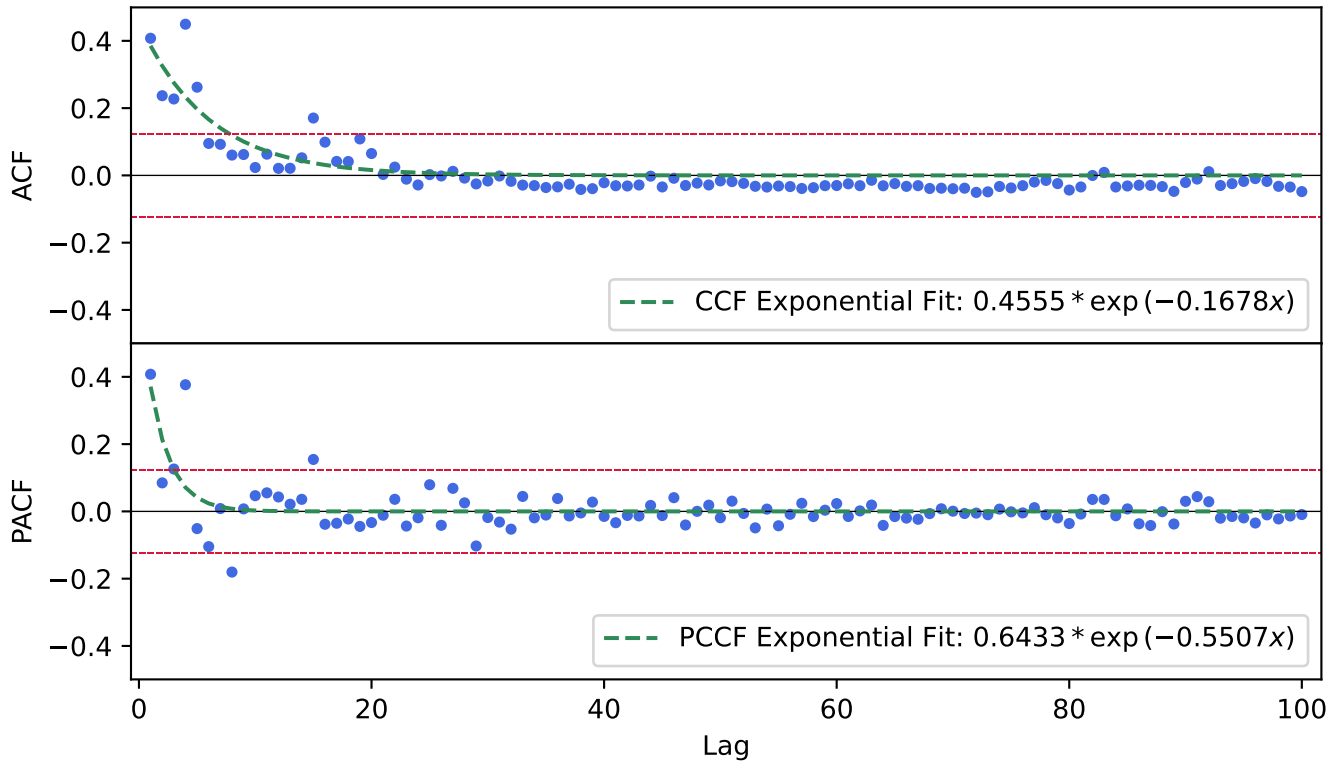


Skewness of returns



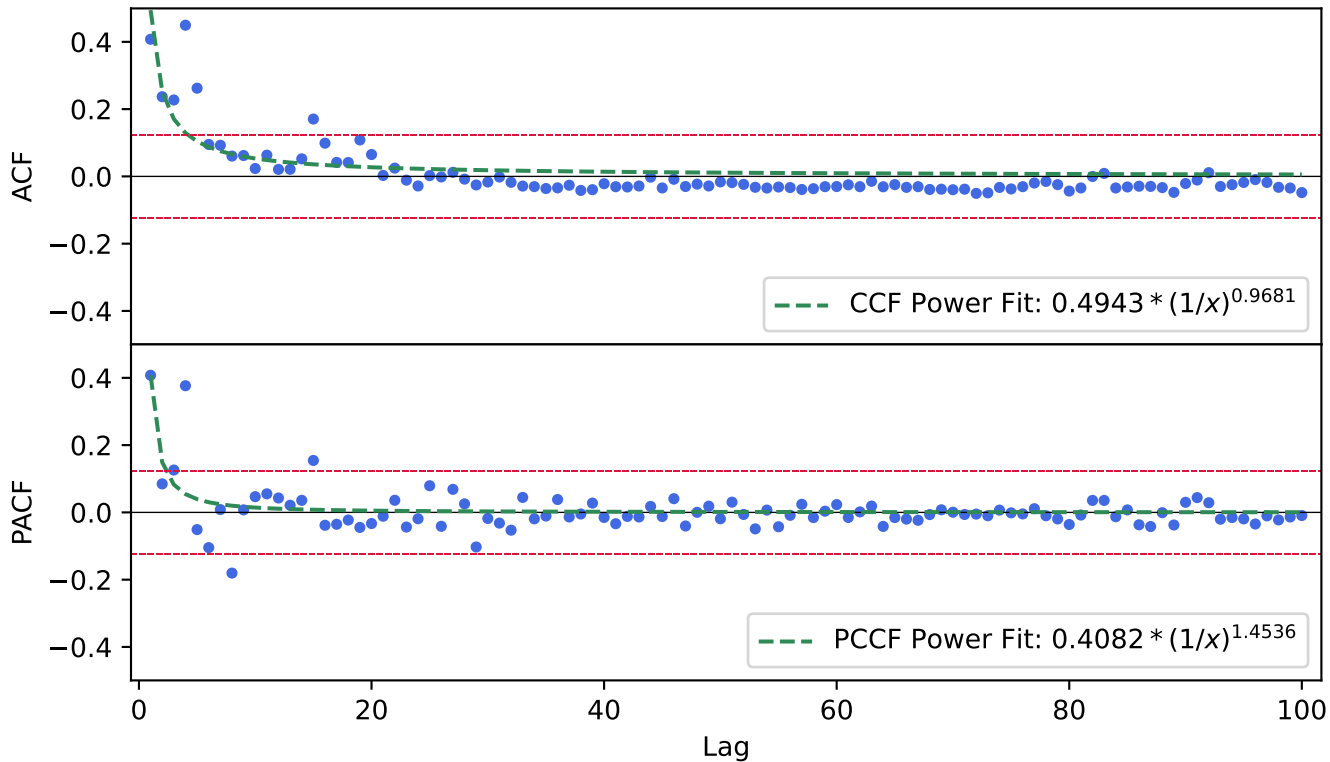
Autocorrelations

--- 95% confidence interval



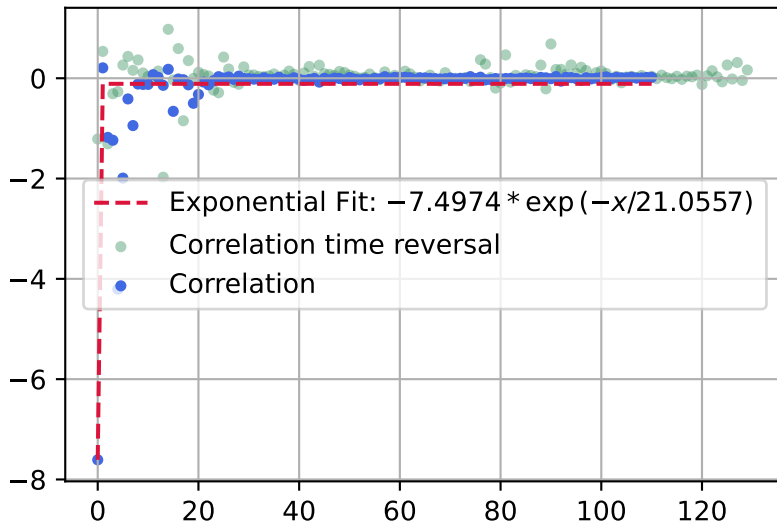
Autocorrelations

--- 95% confidence interval



Cross-Correlation of squared absolute returns and returns

Leverage effect



Cross-Correlation of Zumbach effect

