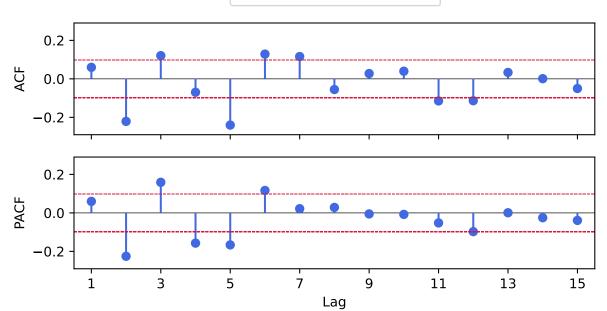
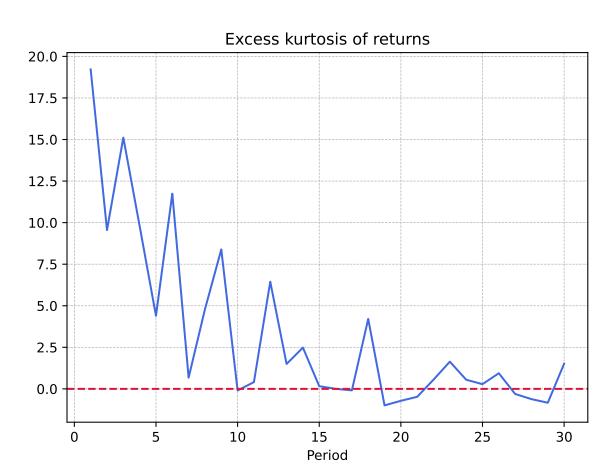
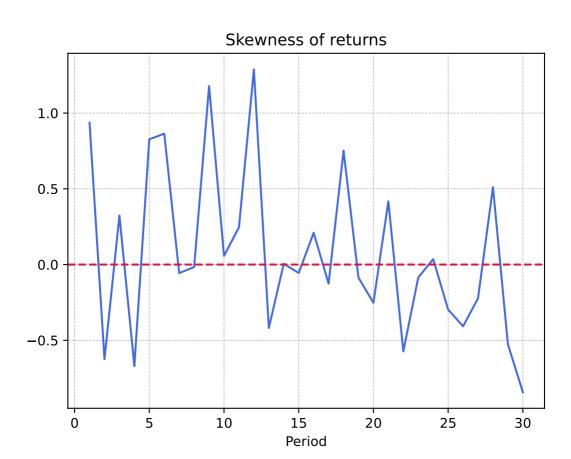


Autocorrelations

---- 95% confidence interval

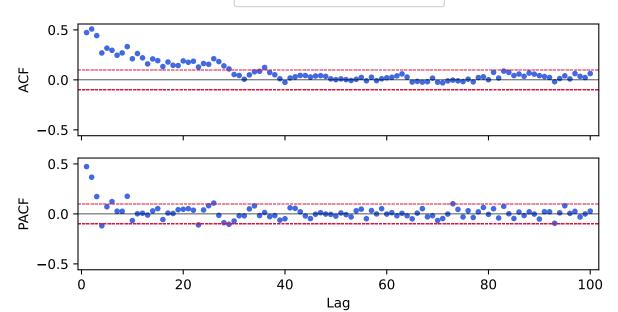




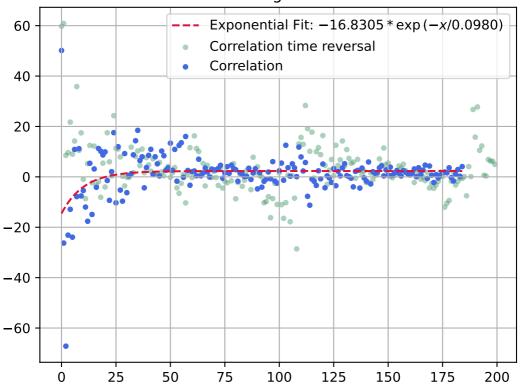


Autocorrelations

----- 95% confidence interval



Cross-Correlation of squared absolute returns and returns Leverage effect



Cross-Correlation of Zumbach effect

