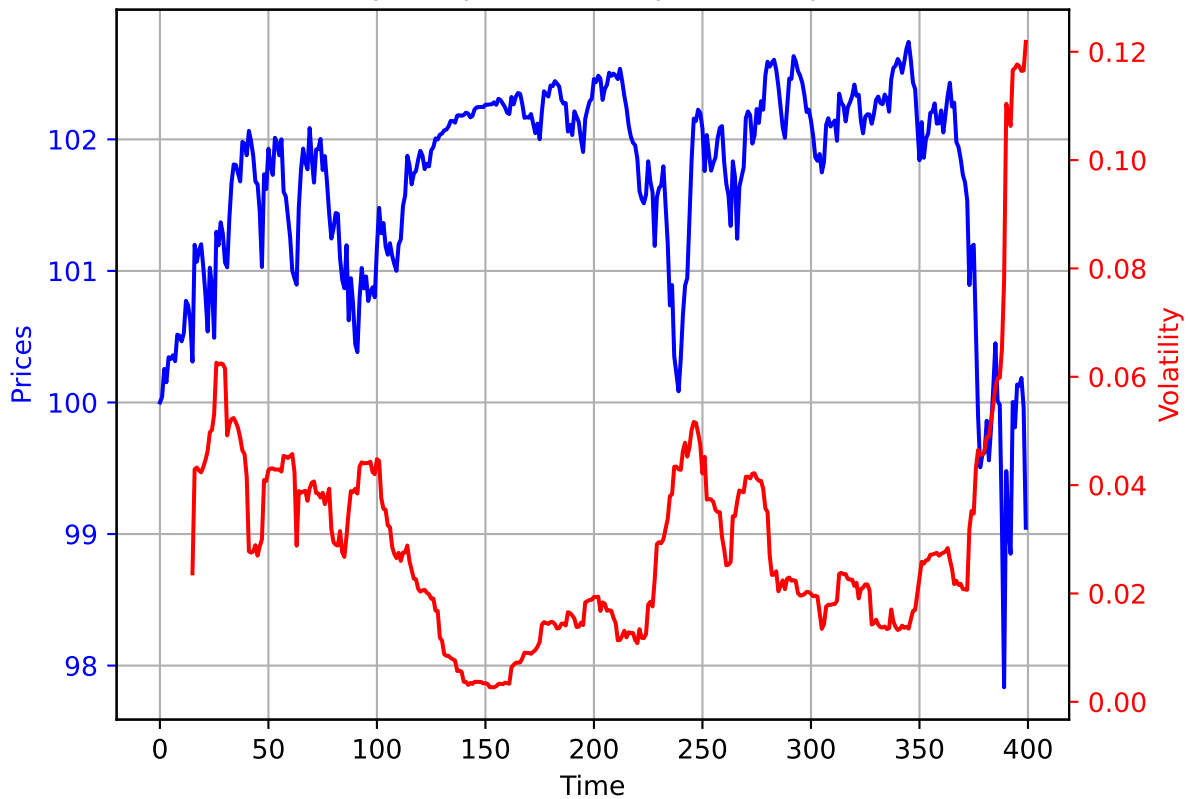
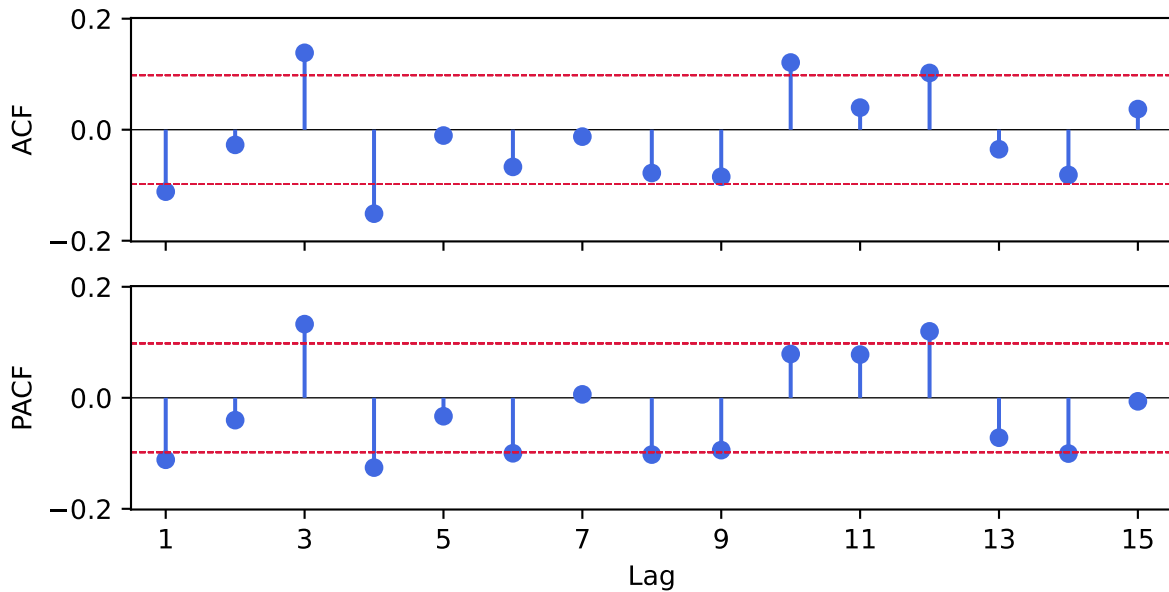


Descriptive plots of the prices sequence

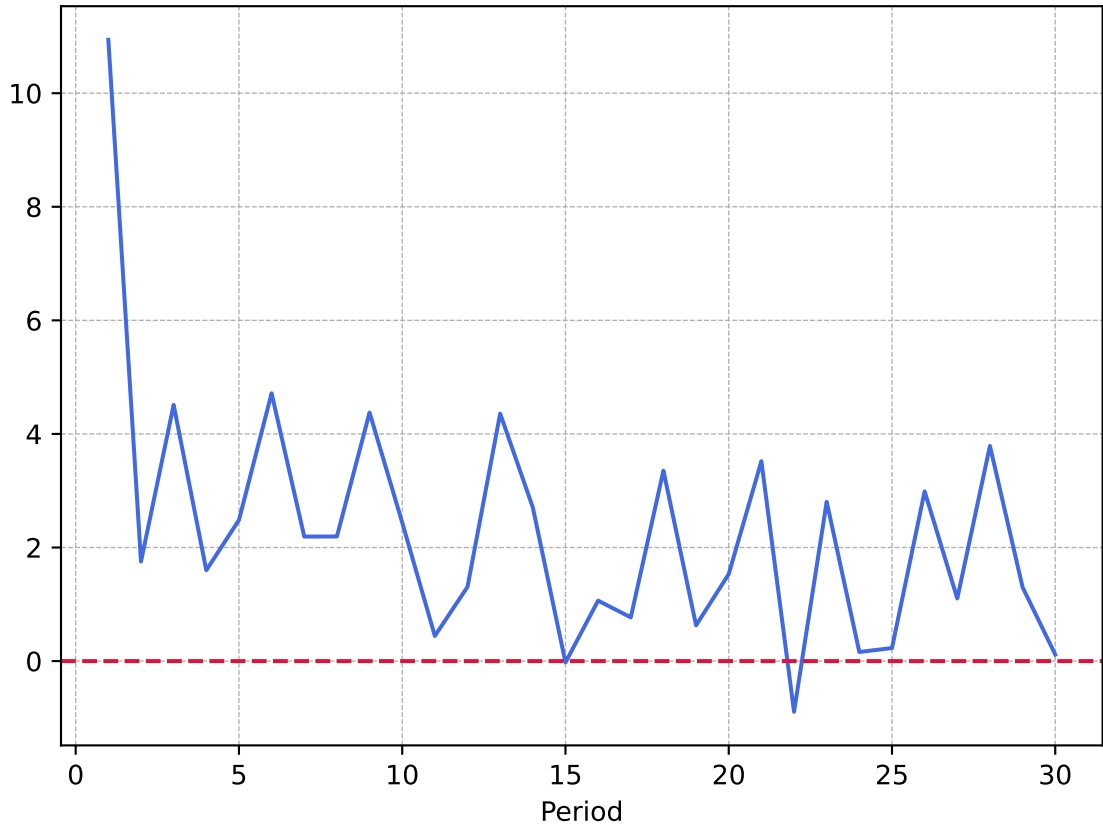


Autocorrelations

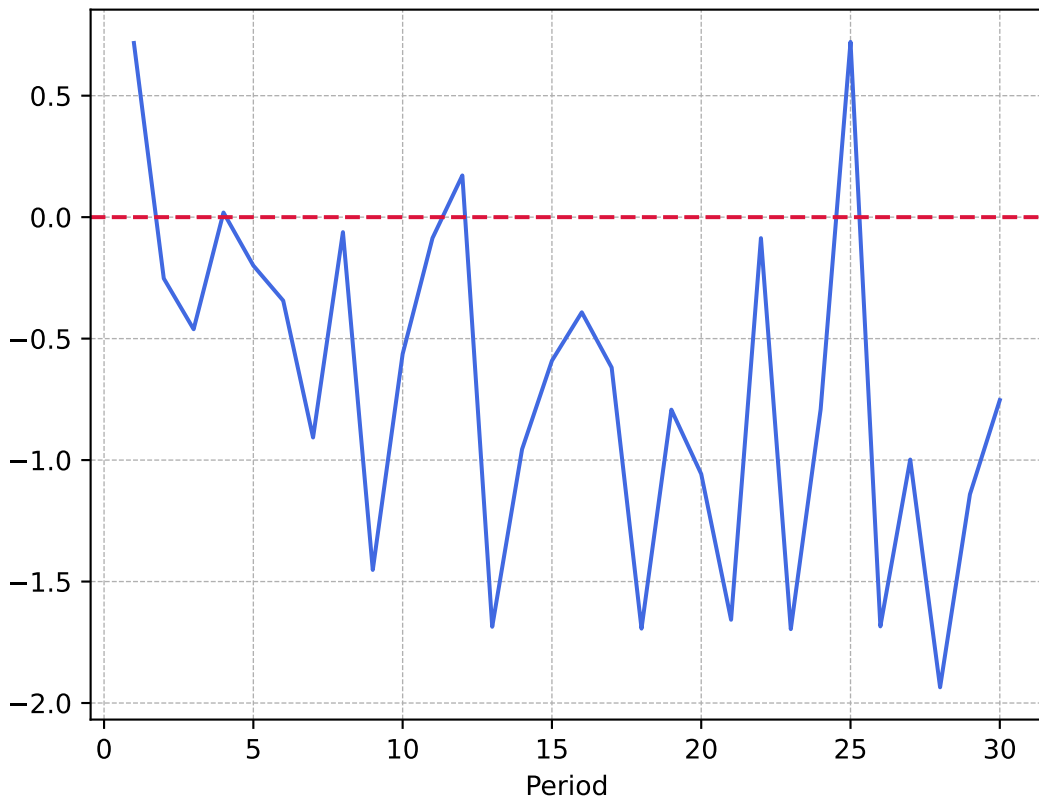
----- 95% confidence interval



Excess kurtosis of returns

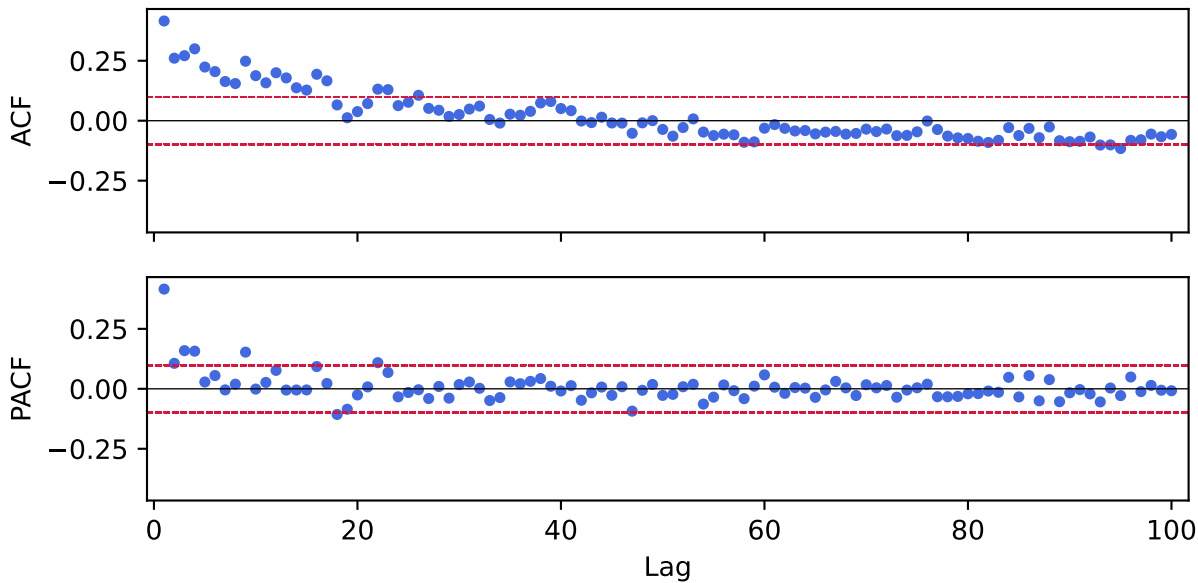


Skewness of returns



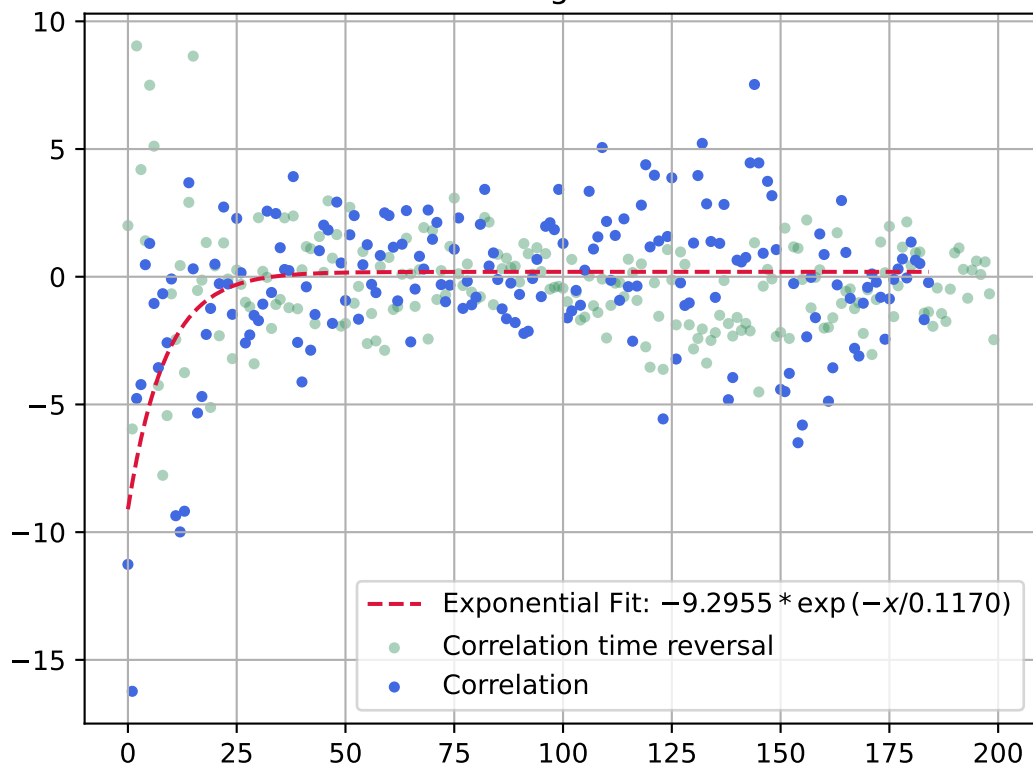
Autocorrelations

----- 95% confidence interval



Cross-Correlation of squared absolute returns and returns

Leverage effect



Cross-Correlation of Zumbach effect

