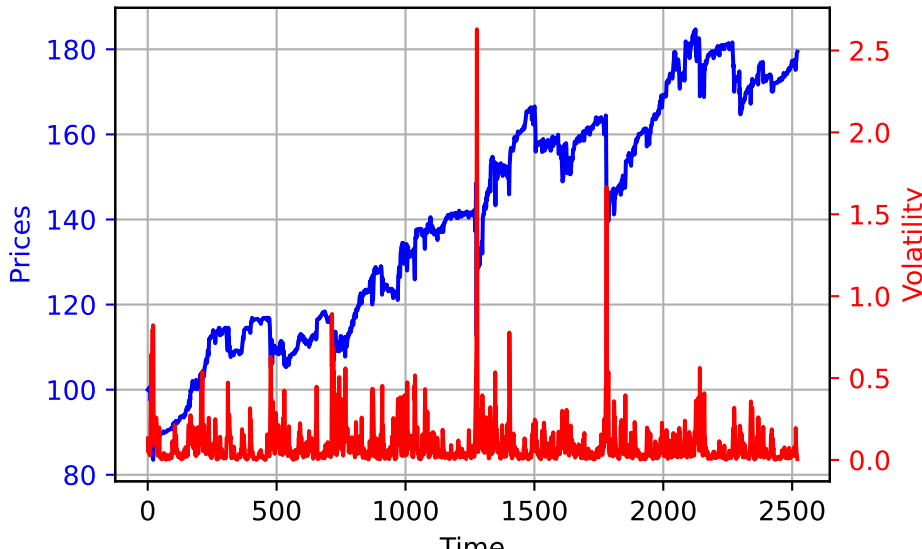
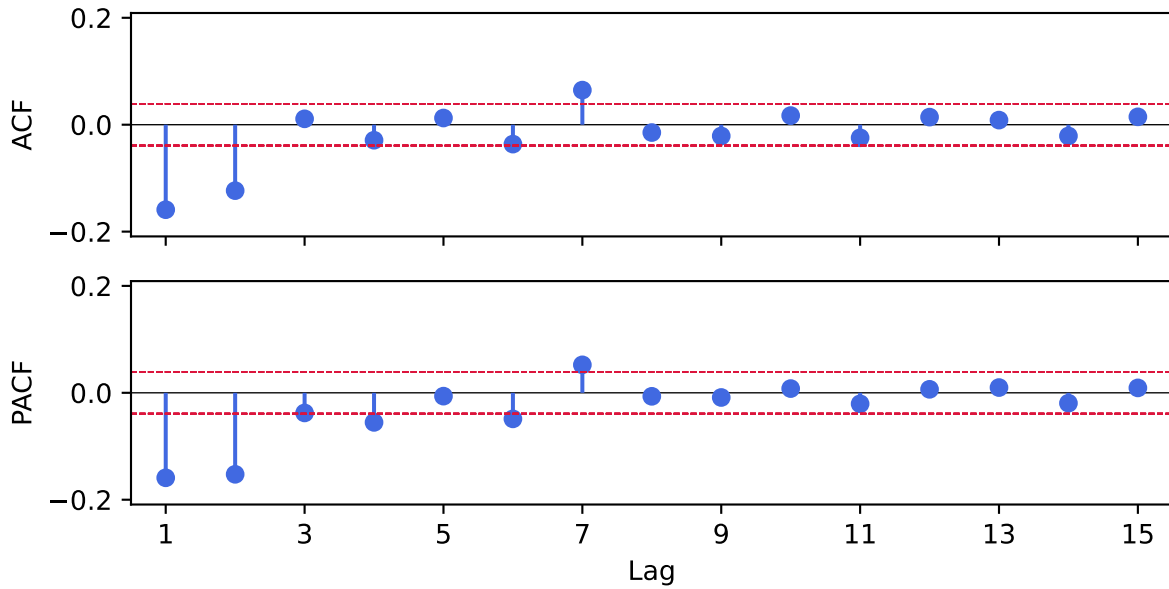


Descriptive plots of the prices sequence

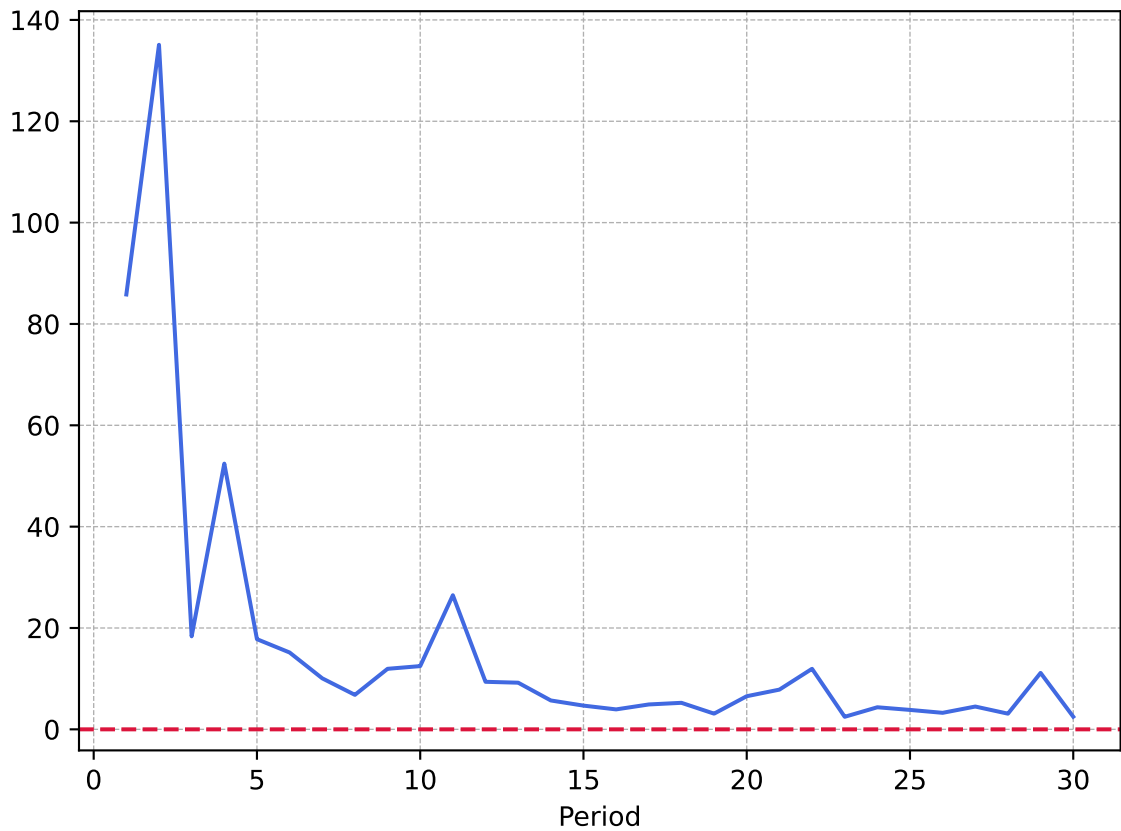


# Autocorrelations

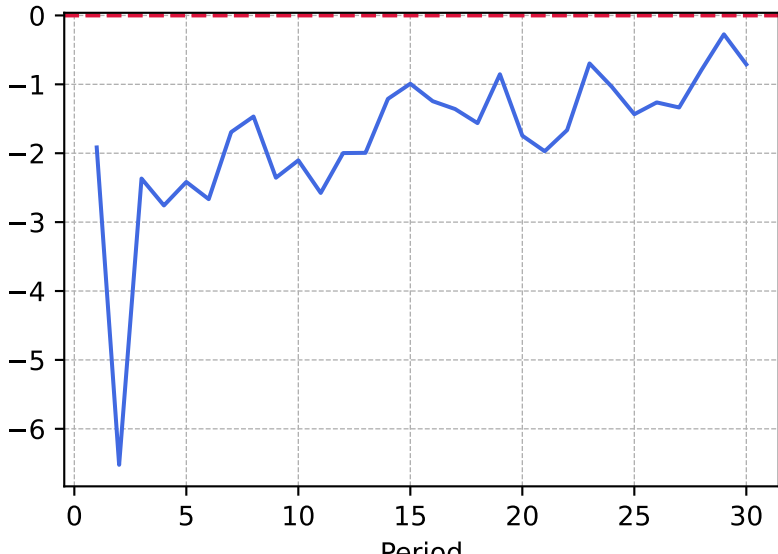
--- 95% confidence interval



Excess kurtosis of returns

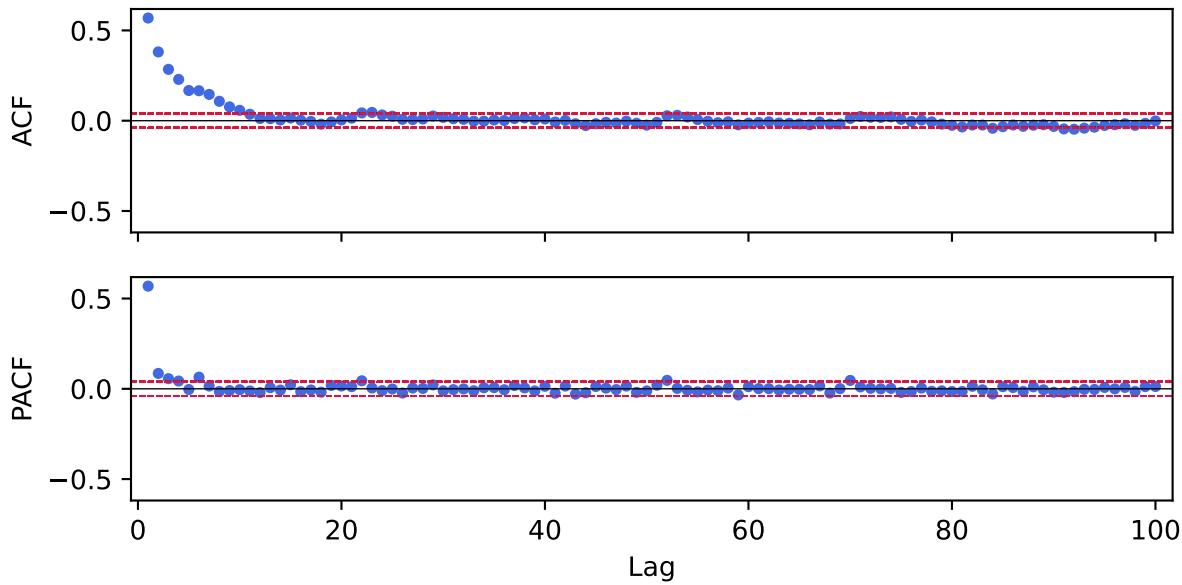


Skewness of returns



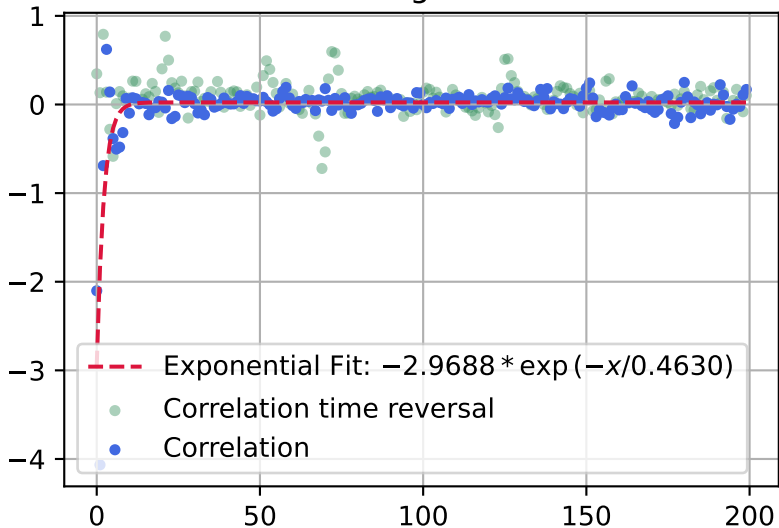
# Autocorrelations

--- 95% confidence interval



# Cross-Correlation of squared absolute returns and returns

## Leverage effect



# Cross-Correlation of Zumbach effect

