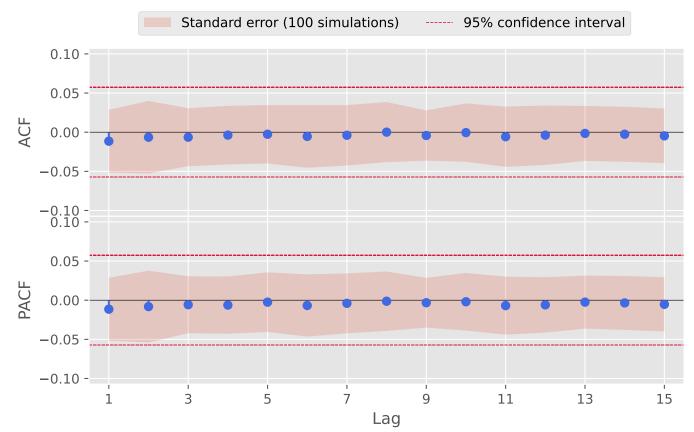


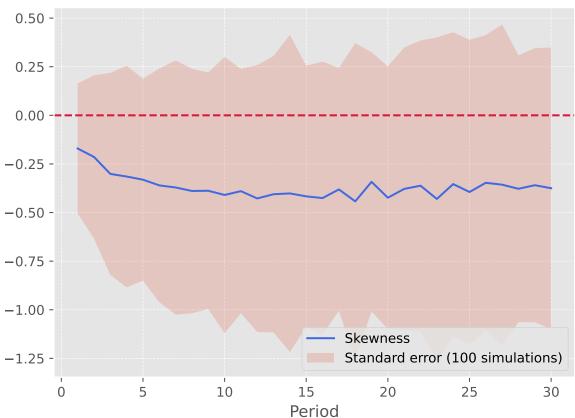
Autocorrelations



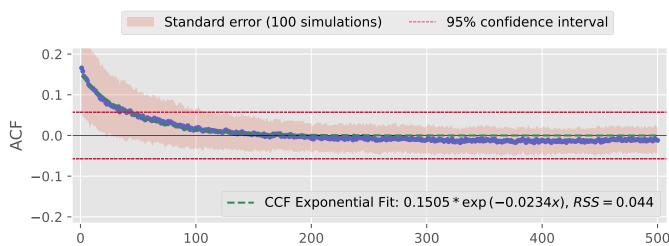
Excess kurtosis of returns



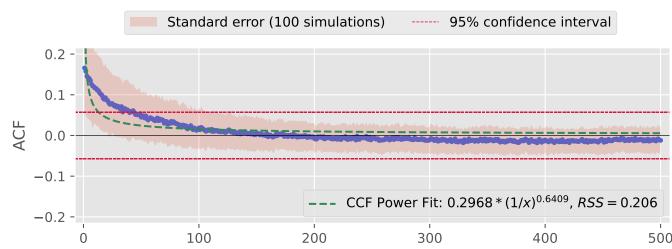




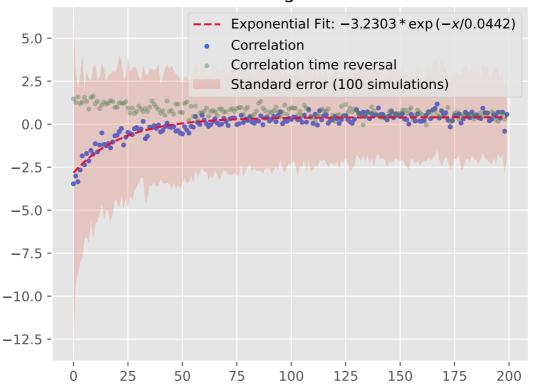
Autocorrelations



Autocorrelations



Cross-Correlation of squared absolute returns and returns Leverage effect



Cross-Correlation of Zumbach effect

