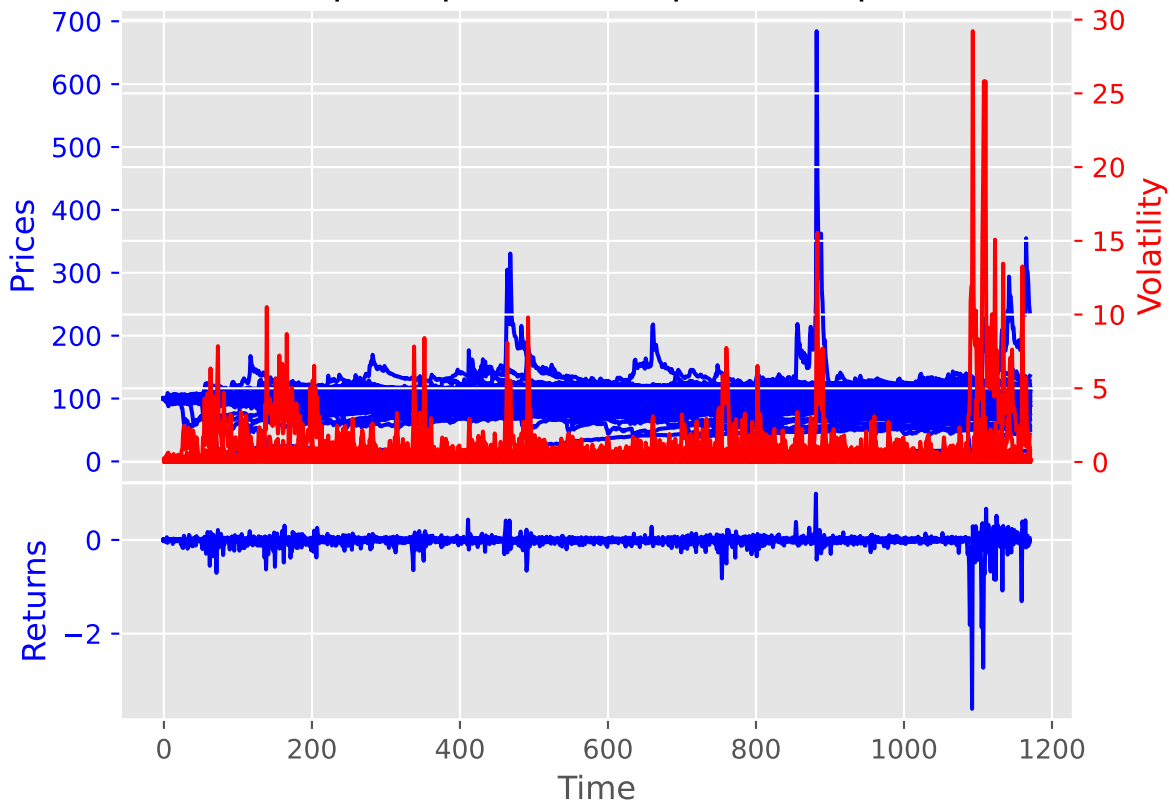
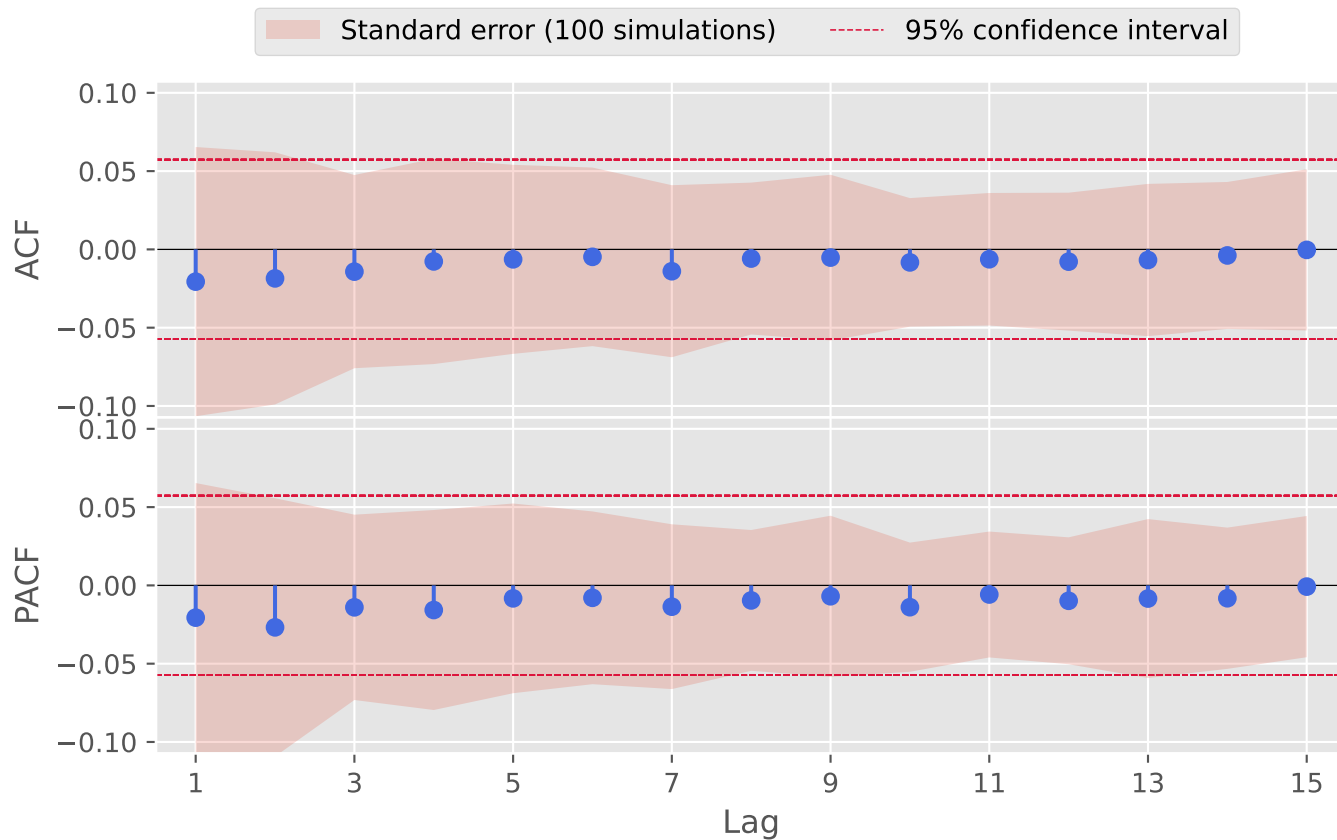


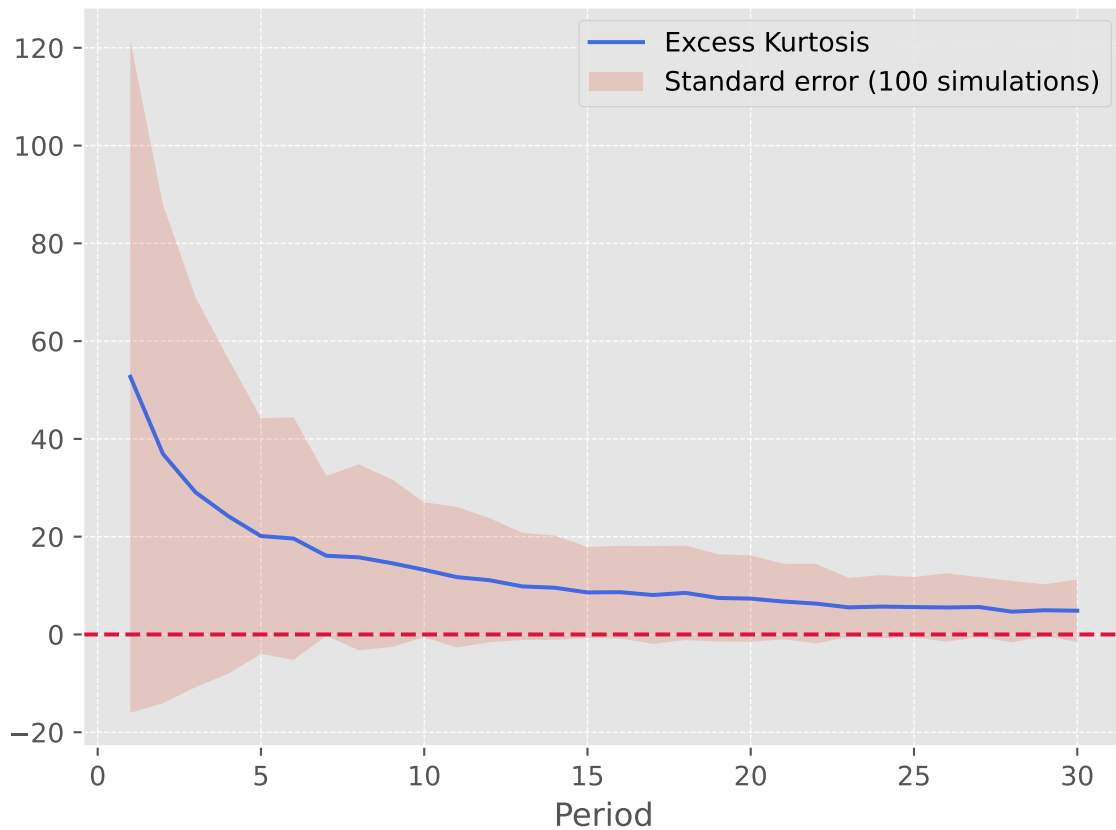
Descriptive plots of the prices sequence



Autocorrelations



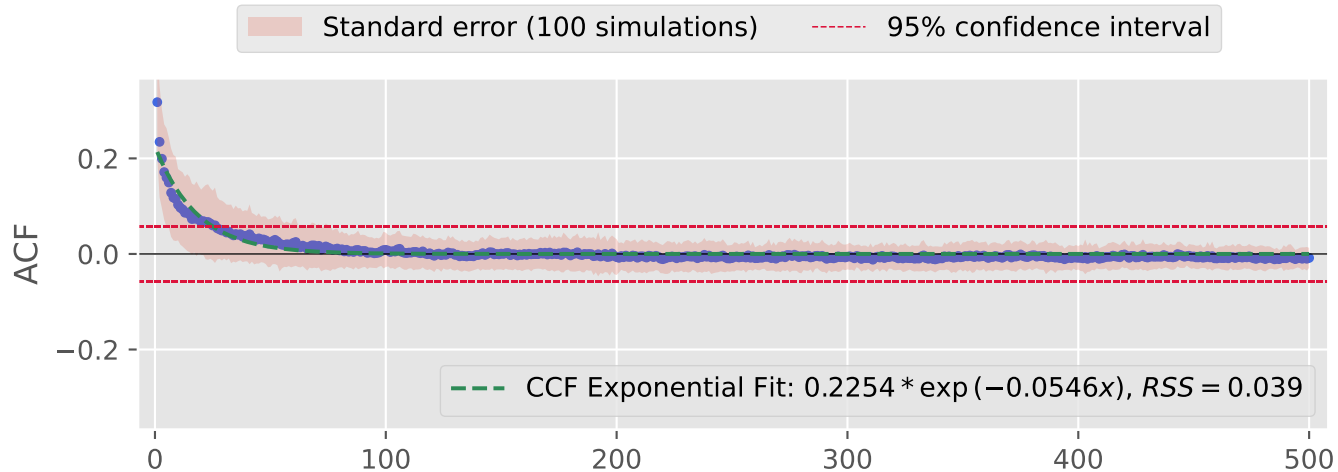
Excess kurtosis of returns



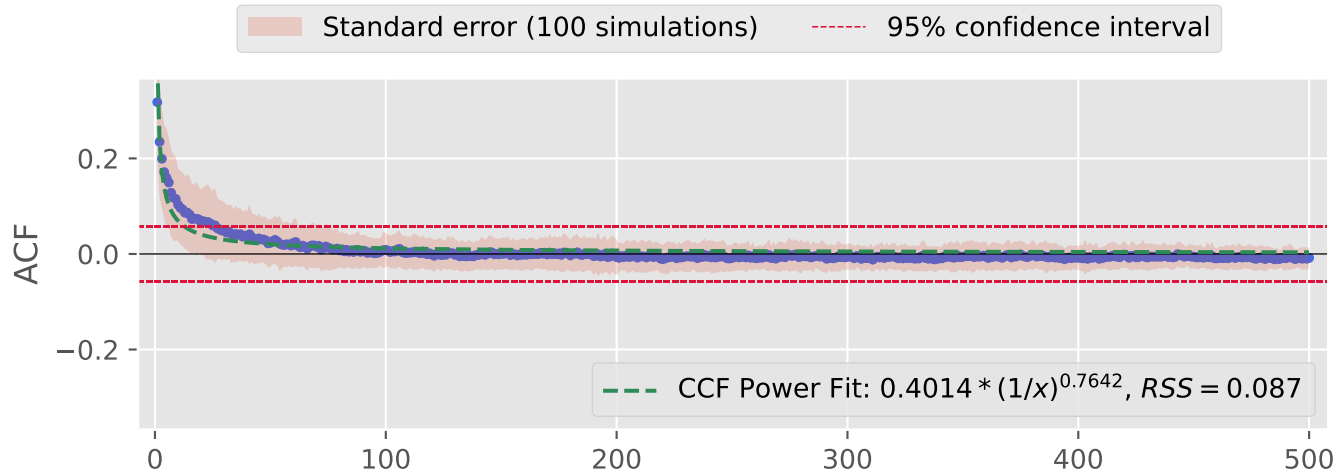
Skewness of returns



Autocorrelations

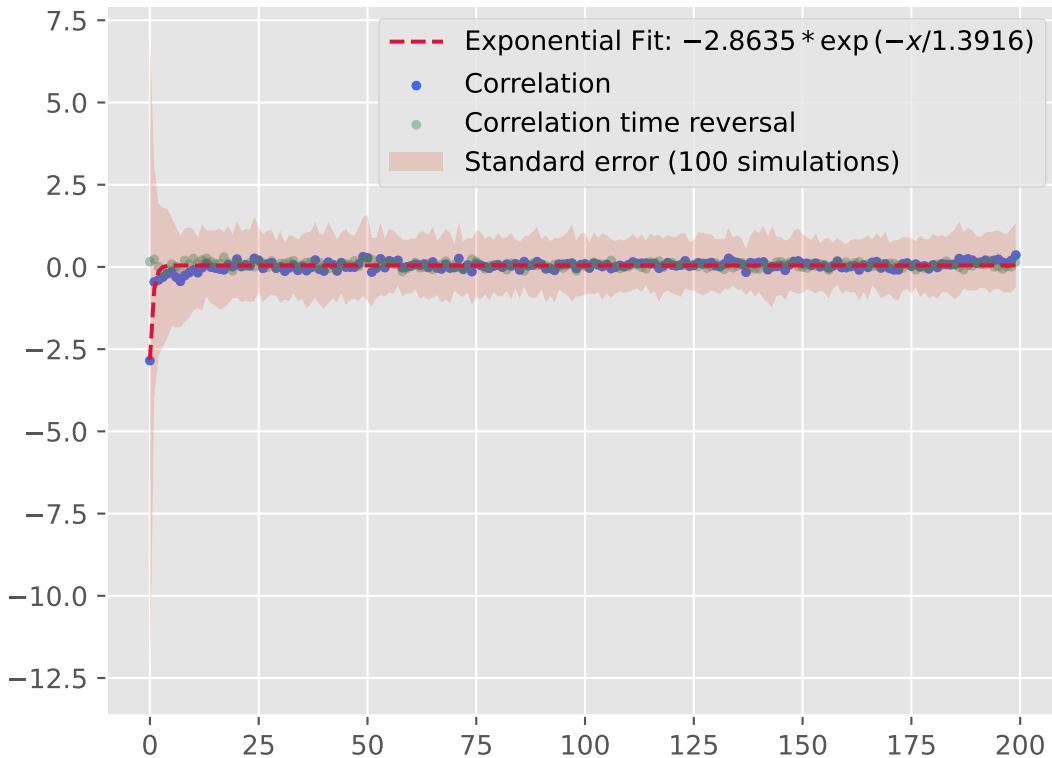


Autocorrelations



Cross-Correlation of squared absolute returns and returns

Leverage effect



Cross-Correlation of Zumbach effect

