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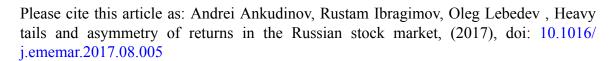
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Highlights

• ail indices ζ lie in the interval (1,4), first moments are finite for all shares

- Second- and third-tier stocks can have infinite variances
- Heavy-tailedness is strongly related to the liquidity of stocks and the company size
- Certain indicators of returns asymmetry can be observed for some companies
- Heavy-tailedness has serious implications for financial decision-making

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