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Title: Tail Risk and the Return-Volatility Relation

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Highlights

For the manuscript *RIBAF-D-15-00340*
<u>Title</u>: *"Tail Risk and the Return-Volatility Relation"*

- Lead-lag relation between volatility and returns.
- ADCCX to capture SKEW and VVIX spillovers.
- Database from January 1990 to January 2014.
- The leverage effect dominates the feedback effect.
- VVIX induces increases on the feedback effect.