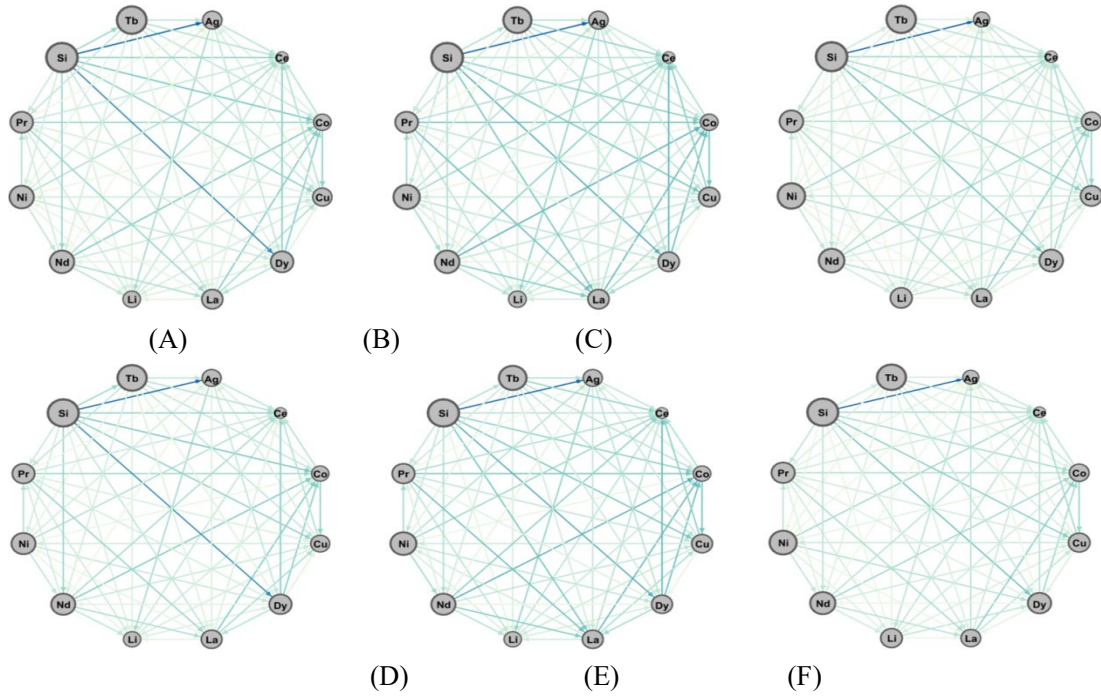
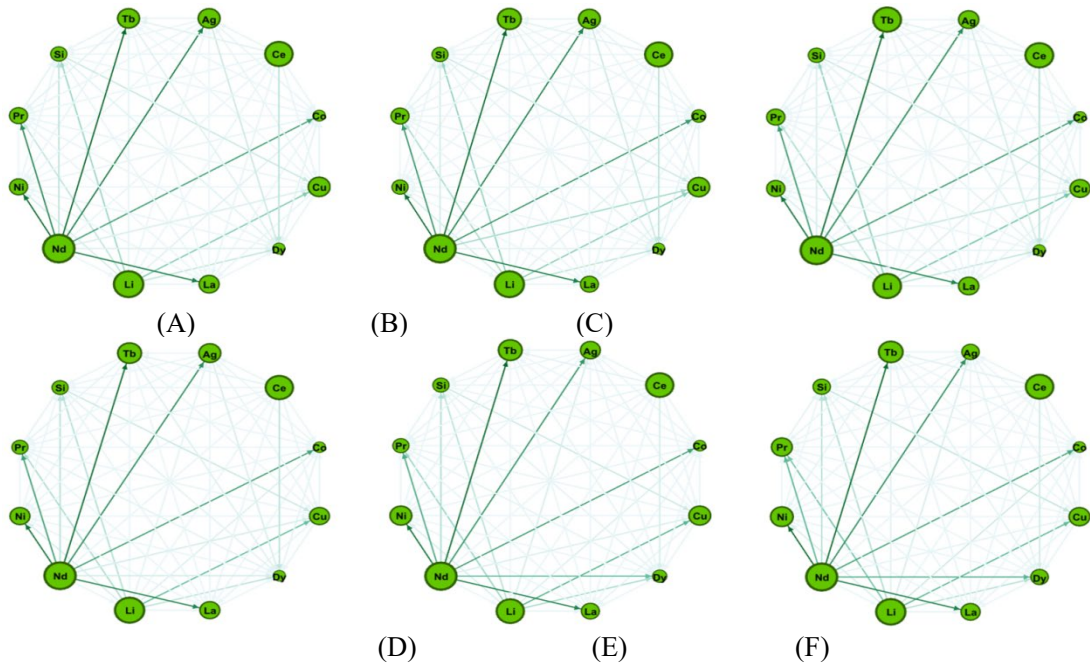


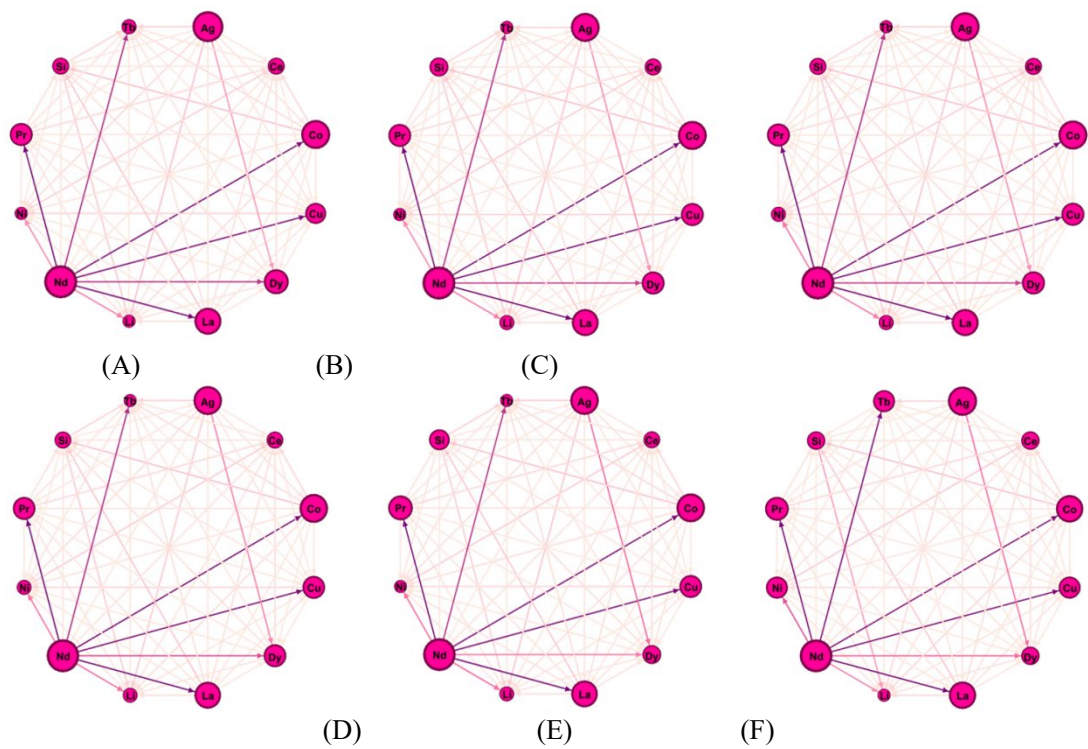
Appendix



Appendix Figure 1 Evolution of the return spillover network ((A) to (F) represent June to November 2021)



Appendix Figure 2 Evolution of the skewness spillover network ((A) to (F) represent June to November 2021)



Appendix Figure 3 Evolution of the kurtosis spillover network ((A) to (F) represent June to November 2021)