

Mora, A., Níguez, T. M., and Perote, J. 2016. Multivariate Approximations to Portfolio Return Distributions. *Computational and Mathematical Organization Theory*, in press.

This study analysed data on three stock indices: EUROSTOXX50, Ibex35 and Dax30. All of the series were sampled from from September 30<sup>th</sup>, 2002, to November 19<sup>th</sup>, 2013, total observations 2,861. The data were obtained from Datastream.