

Option 1:

(Enter 1 and choose N=60)

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1 - Enter N to retrieve 2N+1 days of historical price data for all stocks
2 - Pull information for one stock from one group
3 - Show AAR, AAR-STD, CAAR and CAAR-STD for one group
4 - Show CAAR for all 3 groups
5 - Exit

Enter number and Press Return: 1
Enter N (N >= 60 & N<=90): 60
Retrieve IWV Data.....
Retrieve Stock Daily Data.....

progress: [100.000%] [*****]

Warning: The stocks below do not have enough 121 days prices !
AKTS CIR NAPA SFIX UNFI ABM MTN KR CBRL PL THO UEC VVI
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Option 2:

(Enter 2 and choose stock: CYH)

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1 - Enter N to retrieve 2N+1 days of historical price data for all stocks
2 - Pull information for one stock from one group
3 - Show AAR, AAR-STD, CAAR and CAAR-STD for one group
4 - Show CAAR for all 3 groups
5 - Exit

Enter number and Press Return: 2
Enter Symbol for Detailed Information: CYH

Ticker: CYH
Earnings Call Date: 2022-07-27
Period Ending: Jun 2022
Reported EPS: -2.520
Estimated EPS: -0.010
Surprise: -2.510
Surprise%: -25100.000

Group: Beat

Daily Price Dates:
2022-04-29 2022-05-02 2022-05-03 2022-05-04 2022-05-05 2022-05-06 2022-05-09 2022-05-10 2022-05-11
2022-05-12 2022-05-16 2022-05-17 2022-05-18 2022-05-19 2022-05-20 2022-05-23 2022-05-24 2022-05-25
2022-05-26 2022-05-31 2022-06-01 2022-06-02 2022-06-03 2022-06-06 2022-06-07 2022-06-08 2022-06-09
2022-06-10 2022-06-14 2022-06-15 2022-06-16 2022-06-17 2022-06-21 2022-06-22 2022-06-23 2022-06-24
2022-06-27 2022-06-29 2022-06-30 2022-07-01 2022-07-05 2022-07-06 2022-07-07 2022-07-08 2022-07-11
2022-07-12 2022-07-14 2022-07-15 2022-07-18 2022-07-19 2022-07-20 2022-07-21 2022-07-22 2022-07-25
2022-07-26 2022-07-28 2022-07-29 2022-08-01 2022-08-02 2022-08-03 2022-08-04 2022-08-05 2022-08-08
2022-08-09 2022-08-11 2022-08-12 2022-08-15 2022-08-16 2022-08-17 2022-08-18 2022-08-19 2022-08-22
2022-08-23
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Daily Prices:
7.670 7.160 7.060 7.370 7.080 7.030 6.610 6.390 6.120 6.320
6.490 6.240 6.440 5.910 5.770 5.800 5.700 5.270 5.390 5.350
5.300 5.240 5.000 5.230 5.450 5.280 5.250 5.160 4.850 4.780
4.820 4.790 4.170 4.080 4.230 4.000 4.140 4.130 4.200 4.090
4.050 3.990 3.750 4.030 4.180 3.900 3.950 3.940 3.830 3.490
3.640 3.440 3.640 3.770 4.150 4.120 4.110 4.900 4.950 5.020
5.180 2.960 2.980 3.030 2.850 3.500 3.300 3.520 3.610 3.470
3.610 3.780 3.740 3.480 3.310 3.200 3.210 3.160 3.150 3.030
3.060 3.290 3.080 2.990 2.830 2.660 2.670 2.670 2.700 2.880
3.040 3.230 3.240 3.010 2.900 2.960 2.910 2.900 2.810 2.720
2.560 2.380 2.320 2.230 2.450 2.260 2.150 2.220 2.480 2.400
2.180 2.070 2.080 2.180 2.150 2.230 2.190 2.350 2.380 2.310
2.380
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Cumulative Daily Returns:
-0.066 -0.080 0.029 0.003 -0.046 -0.066 -0.091 -0.074 -0.011 0.060
-0.013 -0.008 -0.053 -0.104 -0.019 -0.012 -0.091 -0.054 0.015 -0.017
-0.021 -0.057 -0.002 0.090 0.010 -0.037 -0.023 -0.076 -0.074 -0.006
0.002 -0.135 -0.148 0.014 -0.020 -0.021 0.032 0.014 -0.010 -0.036
-0.024 -0.074 0.010 0.115 -0.032 -0.055 0.010 -0.030 -0.114 -0.050
-0.014 0.000 0.096 0.140 0.093 -0.010 0.189 0.204 0.024 0.046
-0.410 -0.425 0.024 -0.044 0.155 0.158 0.006 0.094 -0.014 -0.000
0.089 0.036 -0.079 -0.115 -0.080 -0.030 -0.013 -0.019 -0.041 -0.029
0.086 0.007 -0.091 -0.081 -0.110 -0.057 0.004 0.011 0.079 0.126
0.122 0.066 -0.068 -0.105 -0.017 0.003 -0.020 -0.034 -0.062 -0.089
-0.125 -0.094 -0.063 0.056 0.013 -0.122 -0.018 0.153 0.081 -0.121
-0.138 -0.046 0.053 0.034 0.023 0.019 0.054 0.087 -0.017 0.000
```

Option 3:

(Enter 3 and choose group Beat)

```
1 - Enter N to retrieve 2N+1 days of historical price data for all stocks
2 - Pull information for one stock from one group
3 - Show AAR, AAR-STD, CAAR and CAAR-STD for one group
4 - Show CAAR for all 3 groups
5 - Exit
```

Enter number and Press Return: 3

Enter Group (Beat, Meet, Miss) for Detailed Information: Beat

Avg AAR for Group Beat

0.004	-0.003	0.005	0.006	0.003	0.002	0.003	0.003	0.004	0.001
-0.001	0.003	-0.000	0.003	-0.001	0.001	0.002	0.003	0.002	-0.001
-0.002	-0.002	-0.000	-0.003	-0.002	-0.001	0.001	0.003	0.000	-0.002
0.000	-0.001	-0.001	-0.001	0.001	-0.002	0.004	0.003	0.000	0.001
0.002	0.000	-0.001	0.001	-0.000	0.002	0.002	0.001	0.002	-0.001
-0.000	0.001	0.000	0.003	0.002	0.004	0.004	0.005	0.003	0.008
0.023	0.003	0.001	0.000	-0.002	-0.002	0.001	-0.001	-0.003	-0.001
-0.001	0.000	0.002	0.001	0.001	0.000	-0.001	-0.001	0.002	-0.001
0.001	-0.001	0.002	-0.000	-0.000	-0.000	-0.000	-0.000	-0.001	-0.003
-0.004	-0.002	-0.002	-0.001	0.000	-0.000	0.002	0.002	0.002	0.002
0.002	0.002	-0.000	0.001	-0.001	-0.000	0.001	0.000	0.001	-0.001
-0.001	0.001	-0.001	0.001	0.001	-0.001	0.003	0.003	0.002	-0.001

AAR STD for Group Beat

0.004	0.004	0.004	0.004	0.004	0.002	0.003	0.003	0.003	0.003
0.002	0.003	0.003	0.003	0.003	0.004	0.004	0.004	0.003	0.002
0.002	0.003	0.003	0.003	0.003	0.003	0.003	0.003	0.003	0.002
0.003	0.003	0.003	0.003	0.004	0.003	0.004	0.003	0.003	0.002
0.003	0.004	0.003	0.003	0.003	0.003	0.002	0.002	0.002	0.003
0.002	0.003	0.003	0.002	0.002	0.003	0.003	0.003	0.003	0.005
0.009	0.003	0.003	0.004	0.003	0.002	0.002	0.003	0.002	0.002
0.002	0.002	0.003	0.002	0.002	0.002	0.002	0.002	0.002	0.002
0.002	0.002	0.002	0.002	0.003	0.003	0.003	0.002	0.002	0.002
0.003	0.002	0.002	0.002	0.004	0.003	0.003	0.003	0.002	0.002
0.003	0.003	0.002	0.002	0.003	0.003	0.003	0.003	0.003	0.003
0.003	0.002	0.003	0.002	0.003	0.002	0.003	0.003	0.002	0.003

Avg CAAR for Group Beat

0.004	0.001	0.007	0.013	0.016	0.019	0.022	0.025	0.030	0.031
0.030	0.032	0.032	0.035	0.034	0.034	0.037	0.039	0.041	0.040
0.038	0.036	0.036	0.032	0.031	0.030	0.031	0.034	0.034	0.032
0.032	0.031	0.030	0.030	0.031	0.029	0.033	0.036	0.036	0.038
0.040	0.040	0.039	0.041	0.041	0.043	0.045	0.045	0.047	0.046
0.046	0.046	0.047	0.050	0.052	0.056	0.060	0.065	0.068	0.076
0.100	0.102	0.103	0.103	0.101	0.099	0.101	0.100	0.097	0.097
0.095	0.096	0.098	0.099	0.100	0.100	0.100	0.099	0.101	0.100
0.101	0.100	0.101	0.101	0.101	0.100	0.100	0.100	0.099	0.096
0.092	0.090	0.089	0.088	0.088	0.088	0.090	0.092	0.094	0.096
0.098	0.100	0.100	0.101	0.100	0.099	0.100	0.101	0.102	0.100
0.099	0.100	0.099	0.101	0.102	0.101	0.104	0.108	0.110	0.109

CAAR STD for Group Beat

0.004	0.005	0.006	0.008	0.009	0.010	0.011	0.011	0.011	0.011
0.011	0.011	0.011	0.011	0.012	0.013	0.012	0.014	0.013	0.014
0.014	0.014	0.014	0.014	0.014	0.015	0.015	0.016	0.016	0.015
0.016	0.016	0.016	0.016	0.016	0.016	0.017	0.017	0.018	0.019
0.019	0.019	0.019	0.019	0.019	0.019	0.020	0.020	0.020	0.020
0.020	0.020	0.019	0.019	0.019	0.019	0.020	0.020	0.020	0.020
0.025	0.026	0.027	0.027	0.027	0.027	0.026	0.026	0.026	0.025
0.026	0.026	0.027	0.028	0.028	0.028	0.028	0.028	0.029	0.028
0.029	0.029	0.029	0.030	0.030	0.030	0.030	0.031	0.031	0.030
0.030	0.030	0.030	0.030	0.030	0.031	0.031	0.032	0.032	0.032
0.033	0.033	0.033	0.033	0.033	0.033	0.033	0.034	0.034	0.034
0.033	0.033	0.034	0.034	0.035	0.034	0.034	0.035	0.034	0.035

Option 4:

(Enter 4 and plot CAAR average for three groups)

