

| Obs | month | day | year | open | high | low | close | adjclose | volume | dailyreturn | date |
|-----|-------|-----|------|---------|---------|---------|---------|----------|------------|-------------|------------|
| 1 | Sep | 10 | 2021 | 4506.92 | 4520.47 | 4457.66 | 4458.58 | 4458.58 | 2851140000 | -0.010726 | 09/10/2021 |
| 2 | Sep | 9 | 2021 | 4513.02 | 4529.90 | 4492.07 | 4493.28 | 4493.28 | 3035300000 | -0.004374 | 09/09/2021 |
| 3 | Sep | 8 | 2021 | 4518.09 | 4521.79 | 4493.95 | 4514.07 | 4514.07 | 2808480000 | -0.000890 | 09/08/2021 |
| 4 | Sep | 7 | 2021 | 4535.38 | 4535.38 | 4513.00 | 4520.03 | 4520.03 | 3098870000 | -0.003385 | 09/07/2021 |
| 5 | Sep | 3 | 2021 | 4532.42 | 4541.45 | 4521.30 | 4535.43 | 4535.43 | 2609660000 | 0.000664 | 09/03/2021 |
| 6 | Sep | 2 | 2021 | 4534.48 | 4545.85 | 4524.66 | 4536.95 | 4536.95 | 2897010000 | 0.000545 | 09/02/2021 |
| 7 | Sep | 1 | 2021 | 4528.80 | 4537.11 | 4522.02 | 4524.09 | 4524.09 | 3101830000 | -0.001040 | 09/01/2021 |
| 8 | Aug | 31 | 2021 | 4529.75 | 4531.39 | 4515.80 | 4522.68 | 4522.68 | 3090380000 | -0.001561 | 08/31/2021 |
| 9 | Aug | 30 | 2021 | 4513.76 | 4537.36 | 4513.76 | 4528.79 | 4528.79 | 2557300000 | 0.003330 | 08/30/2021 |
| 10 | Aug | 27 | 2021 | 4474.10 | 4513.33 | 4474.10 | 4509.37 | 4509.37 | 2862360000 | 0.007883 | 08/27/2021 |
| 11 | Aug | 26 | 2021 | 4493.75 | 4495.90 | 4468.99 | 4470.00 | 4470.00 | 2704600000 | -0.005285 | 08/26/2021 |
| 12 | Aug | 25 | 2021 | 4490.45 | 4501.71 | 4485.66 | 4496.19 | 4496.19 | 2554680000 | 0.001278 | 08/25/2021 |
| 13 | Aug | 24 | 2021 | 4484.40 | 4492.81 | 4482.28 | 4486.23 | 4486.23 | 3037770000 | 0.000408 | 08/24/2021 |
| 14 | Aug | 23 | 2021 | 4450.29 | 4489.88 | 4450.29 | 4479.53 | 4479.53 | 2965520000 | 0.006570 | 08/23/2021 |
| 15 | Aug | 20 | 2021 | 4410.56 | 4444.35 | 4406.80 | 4441.67 | 4441.67 | 2867770000 | 0.007054 | 08/20/2021 |
| 16 | Aug | 19 | 2021 | 4382.44 | 4418.61 | 4367.73 | 4405.80 | 4405.80 | 3120840000 | 0.005330 | 08/19/2021 |
| 17 | Aug | 18 | 2021 | 4440.94 | 4454.32 | 4397.59 | 4400.27 | 4400.27 | 2965210000 | -0.009158 | 08/18/2021 |
| 18 | Aug | 17 | 2021 | 4462.12 | 4462.12 | 4417.83 | 4448.08 | 4448.08 | 2884000000 | -0.003146 | 08/17/2021 |
| 19 | Aug | 16 | 2021 | 4461.65 | 4473.26 | 4437.66 | 4472.94 | 4472.94 | 2707170000 | 0.002530 | 08/16/2021 |
| 20 | Aug | 13 | 2021 | 4464.84 | 4468.37 | 4460.82 | 4468.00 | 4468.00 | 2371630000 | 0.000708 | 08/13/2021 |
| 21 | Aug | 12 | 2021 | 4446.08 | 4461.77 | 4435.96 | 4460.83 | 4460.83 | 2543860000 | 0.003318 | 08/12/2021 |
| 22 | Aug | 11 | 2021 | 4442.18 | 4449.44 | 4436.42 | 4442.41 | 4442.41 | 2803060000 | 0.000052 | 08/11/2021 |

The MEANS Procedure

| Analysis Variable : dailyreturn | |
|---------------------------------|--|
| Mean | |
| 4.7963922E-6 | |

The MEANS Procedure

| Analysis Variable : open | |
|--------------------------|--|
| Median | |
| 4487.43 | |

| Obs | month | day | year | open | high | low | close | adjclose | date | dailyreturn | openStatus | returnStatus |
|-----|-------|-----|------|---------|---------|---------|---------|----------|----------|-------------|------------|--------------|
| 1 | Sep | 10 | 2021 | 4506.92 | 4520.47 | 4457.66 | 4458.58 | 4458.58 | 28511400 | -0.010726 | HighOpen | 0 |
| 2 | Sep | 9 | 2021 | 4513.02 | 4529.90 | 4492.07 | 4493.28 | 4493.28 | 30353000 | -0.004374 | HighOpen | 0 |
| 3 | Sep | 8 | 2021 | 4518.09 | 4521.79 | 4493.95 | 4514.07 | 4514.07 | 28084800 | -0.000890 | HighOpen | 0 |
| 4 | Sep | 7 | 2021 | 4535.38 | 4535.38 | 4513.00 | 4520.03 | 4520.03 | 30988700 | -0.003385 | HighOpen | 0 |
| 5 | Sep | 3 | 2021 | 4532.42 | 4541.45 | 4521.30 | 4535.43 | 4535.43 | 26096600 | 0.000664 | HighOpen | 1 |
| 6 | Sep | 2 | 2021 | 4534.48 | 4545.85 | 4524.66 | 4536.95 | 4536.95 | 28970100 | 0.000545 | HighOpen | 1 |
| 7 | Sep | 1 | 2021 | 4528.80 | 4537.11 | 4522.02 | 4524.09 | 4524.09 | 31018300 | -0.001040 | HighOpen | 0 |
| 8 | Aug | 31 | 2021 | 4529.75 | 4531.39 | 4515.80 | 4522.68 | 4522.68 | 30903800 | -0.001561 | HighOpen | 0 |
| 9 | Aug | 30 | 2021 | 4513.76 | 4537.36 | 4513.76 | 4528.79 | 4528.79 | 25573000 | 0.003330 | HighOpen | 1 |
| 10 | Aug | 27 | 2021 | 4474.10 | 4513.33 | 4474.10 | 4509.37 | 4509.37 | 28623600 | 0.007883 | LowOpen | 1 |

| Obs | month | day | year | open | high | low | close | adjclose | date | dailyreturn | openStatus | returnStatus |
|-----|-------|-----|------|---------|---------|---------|---------|----------|----------|-------------|------------|--------------|
| 11 | Aug | 26 | 2021 | 4493.75 | 4495.90 | 4468.99 | 4470.00 | 4470.00 | 27046000 | -0.005285 | HighOpen | 0 |
| 12 | Aug | 25 | 2021 | 4490.45 | 4501.71 | 4485.66 | 4496.19 | 4496.19 | 25546800 | 0.001278 | HighOpen | 1 |
| 13 | Aug | 24 | 2021 | 4484.40 | 4492.81 | 4482.28 | 4486.23 | 4486.23 | 30377700 | 0.000408 | LowOpen | 1 |
| 14 | Aug | 23 | 2021 | 4450.29 | 4489.88 | 4450.29 | 4479.53 | 4479.53 | 29655200 | 0.006570 | LowOpen | 1 |
| 15 | Aug | 20 | 2021 | 4410.56 | 4444.35 | 4406.80 | 4441.67 | 4441.67 | 28677700 | 0.007054 | LowOpen | 1 |
| 16 | Aug | 19 | 2021 | 4382.44 | 4418.61 | 4367.73 | 4405.80 | 4405.80 | 31208400 | 0.005330 | LowOpen | 1 |
| 17 | Aug | 18 | 2021 | 4440.94 | 4454.32 | 4397.59 | 4400.27 | 4400.27 | 29652100 | -0.009158 | LowOpen | 0 |
| 18 | Aug | 17 | 2021 | 4462.12 | 4462.12 | 4417.83 | 4448.08 | 4448.08 | 28840000 | -0.003146 | LowOpen | 0 |
| 19 | Aug | 16 | 2021 | 4461.65 | 4473.26 | 4437.66 | 4472.94 | 4472.94 | 27071700 | 0.002530 | LowOpen | 1 |
| 20 | Aug | 13 | 2021 | 4464.84 | 4468.37 | 4460.82 | 4468.00 | 4468.00 | 23716300 | 0.000708 | LowOpen | 1 |
| 21 | Aug | 12 | 2021 | 4446.08 | 4461.77 | 4435.96 | 4460.83 | 4460.83 | 25438600 | 0.003318 | LowOpen | 1 |
| 22 | Aug | 11 | 2021 | 4442.18 | 4449.44 | 4436.42 | 4442.41 | 4442.41 | 28030600 | 0.000052 | LowOpen | 1 |

The FREQ Procedure

Frequency

| Table of openStatus by returnStatus | | | |
|-------------------------------------|--------------|----|-------|
| openStatus | returnStatus | | |
| | 0 | 1 | Total |
| HighOpen | 7 | 4 | 11 |
| LowOpen | 2 | 9 | 11 |
| Total | 9 | 13 | 22 |