

## The MEANS Procedure

Rank for Variable sprtrn=0

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1269234	0.000343436	-0.0092882	0	0.0087404	0.0390776	-0.8888235	4.5679517
		1270169	23.4862789	8.1999998	18.1399994	30.6599998	25.6791748	0.0200000	1196.36
		1269578	0.1322454	0.0100002	0.0300007	0.0900002	1.2077565	-0.7100010	469.7099991
VOL	Volume	1270223	515391.29	9800.00	68406.00	296612.00	3580120.39	0	995816400

Rank for Variable sprtrn=1

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	1861433	0.000044201	-0.0100053	0	0.0092303	0.0358188	-0.9489130	4.8212290
		1863672	25.3611376	8.9499998	19.5699997	32.0200005	25.6602529	0.0100000	776.5999756
		1863310	0.1008176	0.0100021	0.0300007	0.0800018	0.8069970	-3.3500061	475.0000000
VOL	Volume	1863815	419491.09	8200.00	55738.00	250400.00	2061150.96	0	472639900

Rank for Variable sprtrn=2

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	5874392	0.000529681	-0.0105194	0	0.0106561	0.0322479	-0.9134199	11.5000000
		5874768	31.4922259	9.1599998	18.7800007	38.5099983	81.2743899	0.0128000	4985.00
		5873633	0.0907366	0.0100002	0.0200005	0.0599976	2.0159553	-6.2299957	1690.00
VOL	Volume	5874751	1506859.80	32800.00	174005.00	775079.00	9388814.70	0	1897900032

Rank for Variable sprtrn=3

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	6199932	0.000496048	-0.0107726	0	0.0107051	0.0340082	-0.9439462	6.2592592
		6200815	85.8802375	8.3000002	17.2999992	35.8199997	2903.06	0.0058000	229300.00
		6199687	0.1789963	0.0100002	0.0299988	0.0600014	45.7408789	-5207.27	112169.98
VOL	Volume	6200829	1019327.58	21825.00	127500.00	586556.00	5413823.89	0	871546900

Rank for Variable sprtrn=4

Variable	Label	N	Mean	25th Pctl	50th Pctl	75th Pctl	Std Dev	Minimum	Maximum
RET price spread	Returns	3584400	0.000328847	-0.0132049	0	0.0118143	0.0497014	-0.9629630	19.0000000
		3585670	18.2124369	4.4200001	12.0900002	23.6800003	22.6970776	0.0092000	538.9199829
		3584199	0.1061800	0.0100002	0.0300002	0.0799999	1.2723883	-7.6599998	403.4899979
VOL	Volume	3585687	591369.97	10400.00	65446.00	314700.00	3949253.04	0	831421500