

Swiss Stock Market Index	
Statistical Tests	Results
Min.	-0.10133930
1st Qu.	-0.00532258
Median	0.00049272
Mean	0.00007331
3rd Qu.	0.00584886
Max.	0.10787597
Skewnes	-0.2611203
Kurtosis	7.640598
Jarque Bera Test (p-value)	0.00000002
Ljung-Box Test Returns (p-value)	0.000000034
Box-Pierce Test Returns (p-value)	0.00000003991
Ljung-Box Test Squared Returns (p-value)	0.00000002
Box-Pierce Test Squared Returns (p-value)	0.00000002
Augmented Dickey-Fuller Test	0.01