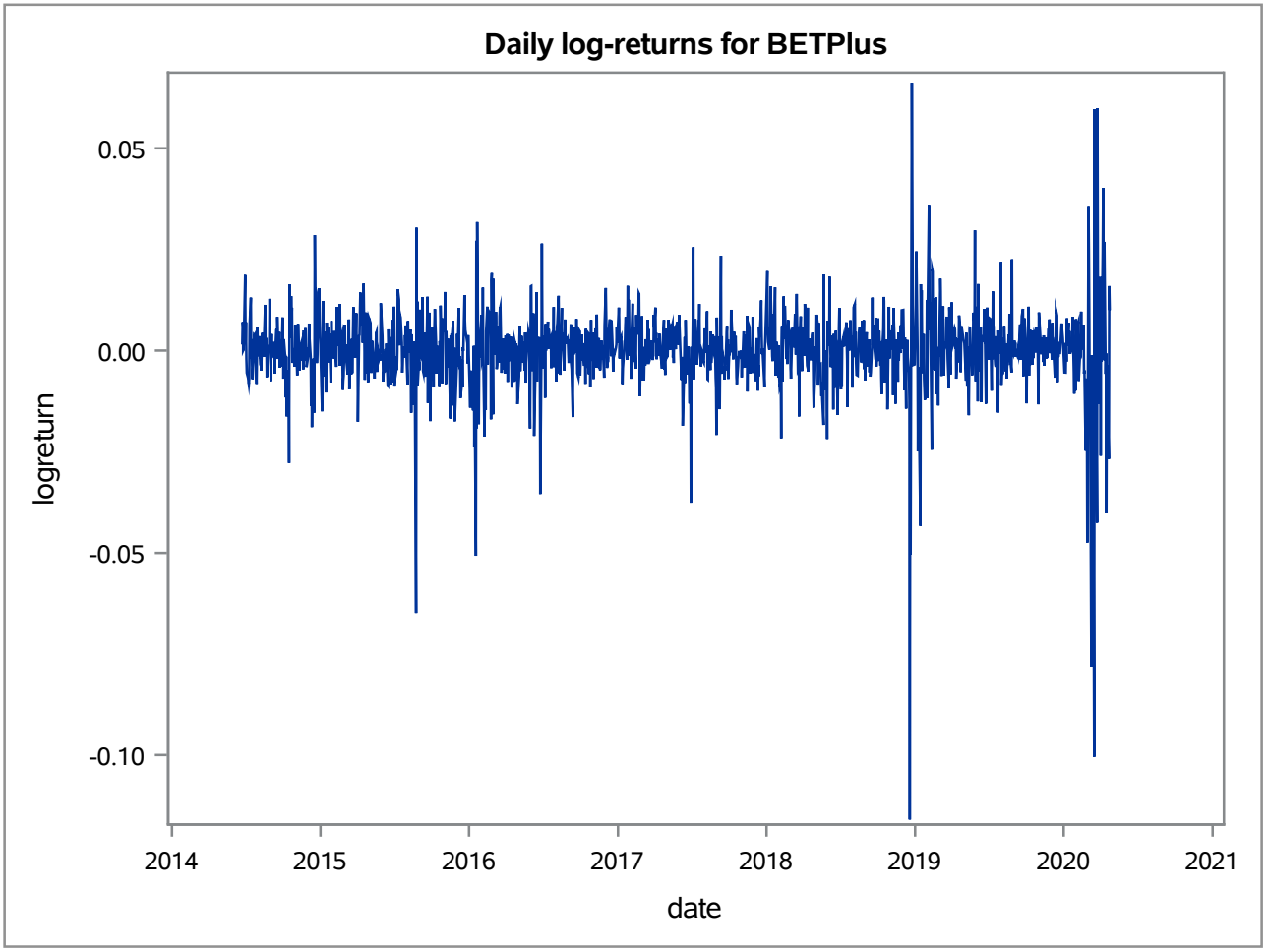

Daily log-returns for BETPlus
0.05
0.00
-0.05
-0.10
logreturn
2014
2015
2016
2017
2018
2019
2020
2021
date

The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	1461	**Sum Weights**	1461
Mean	0.00011812	**Sum Observations**	0.17257421
Std Deviation	0.01006325	**Variance**	0.00010127
Skewness	-2.2110088	**Kurtosis**	27.4109859
Uncorrected SS	0.14787313	**Corrected SS**	0.14785274
Coeff Variation	8519.47046	**Std Error Mean**	0.00026328

Basic Statistical Measures			
Location		**Variability**	
Mean	0.000118	**Std Deviation**	0.01006
Median	0.000375	**Variance**	0.0001013
Mode	0.000000	**Range**	0.18213
		Interquartile Range	0.00829

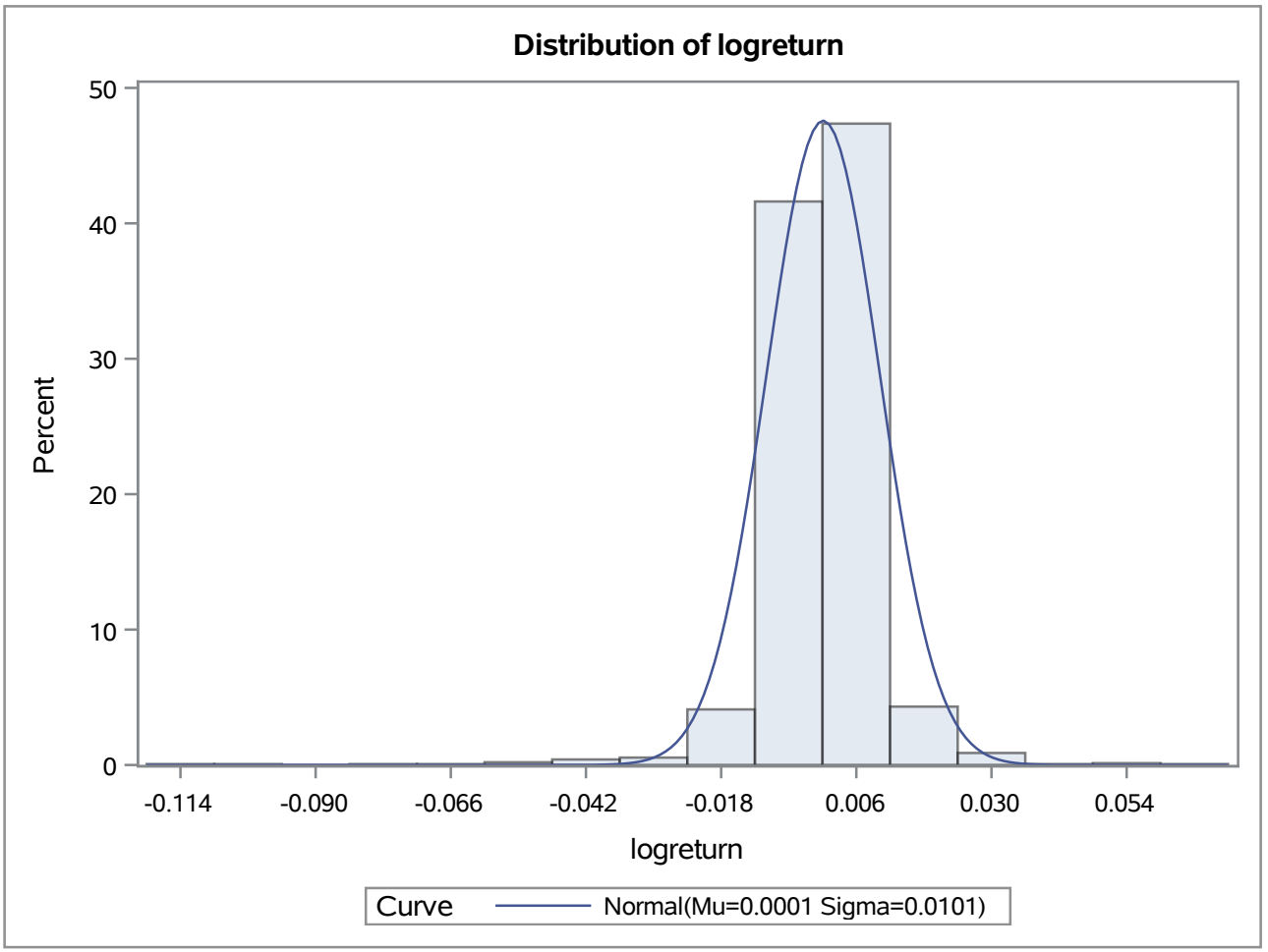
Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	0.448655	**Pr > |t|**	0.6537
Sign	**M**	40.5	**Pr >= |M|**	0.0362
Signed Rank	**S**	36033	**Pr >= |S|**	0.0251

Quantiles (Definition 5)	
Level	**Quantile**
100% Max	0.066197952
99%	0.024949784
95%	0.012600709
90%	0.008982167
75% Q3	0.004443709
50% Median	0.000375401
25% Q1	-0.003845048
10%	-0.007881377
5%	-0.013050295
1%	-0.035451948
0% Min	-0.115932911

The UNIVARIATE Procedure
Variable: logreturn

Extreme Observations					
Lowest			Highest		
Value	date	Obs	Value	date	Obs
-0.1159329	19/12/2018	1129	0.0285357	18/12/2014	128
-0.1004448	16/03/2020	1435	0.0297276	28/05/2019	1235
-0.0780828	09/03/2020	1430	0.0303651	25/08/2015	297
-0.0648357	24/08/2015	296	0.0317543	21/01/2016	398
-0.0540202	12/03/2020	1433	0.0357033	02/03/2020	1425
-0.0507038	18/01/2016	395	0.0359964	04/02/2019	1157
-0.0503023	21/12/2018	1131	0.0402094	07/04/2020	1451
-0.0474595	28/02/2020	1424	0.0596606	17/03/2020	1436
-0.0433069	14/01/2019	1143	0.0598534	24/03/2020	1441
-0.0425450	23/03/2020	1440	0.0661980	24/12/2018	1132

The UNIVARIATE Procedure



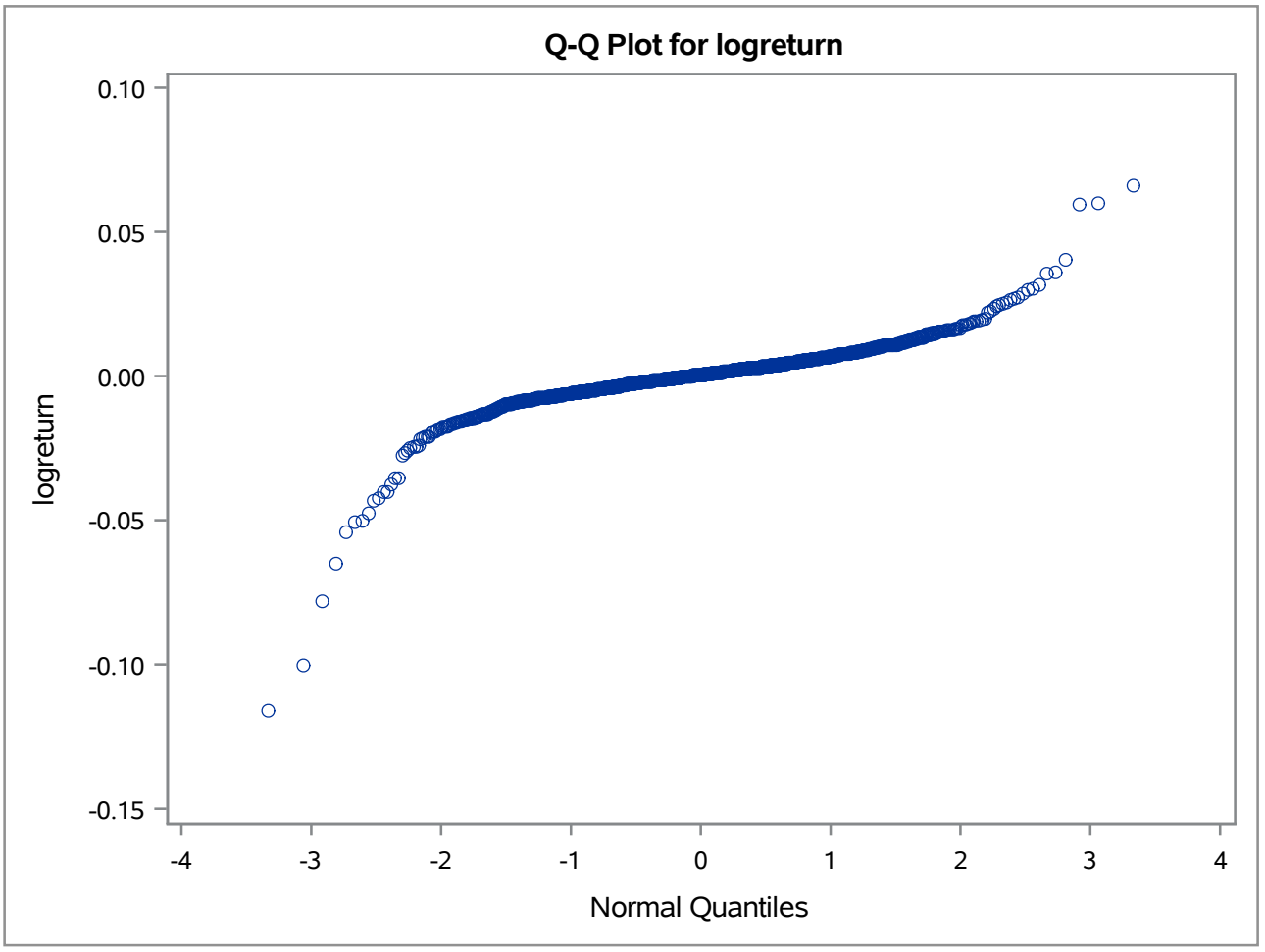
The UNIVARIATE Procedure
Fitted Normal Distribution for logreturn

Parameters for Normal Distribution		
Parameter	**Symbol**	**Estimate**
Mean	Mu	0.000118
Std Dev	Sigma	0.010063

Goodness-of-Fit Tests for Normal Distribution				
Test	**Statistic**		**p Value**	
Kolmogorov-Smirnov	**D**	0.1134628	**Pr > D**	<0.010
Cramer-von Mises	**W-Sq**	8.0993837	**Pr > W-Sq**	<0.005
Anderson-Darling	**A-Sq**	48.3804597	**Pr > A-Sq**	<0.005

Quantiles for Normal Distribution		
	Quantile	
Percent	**Observed**	**Estimated**
1.0	-0.03545	-0.02329
5.0	-0.01305	-0.01643
10.0	-0.00788	-0.01278
25.0	-0.00385	-0.00667
50.0	0.00038	0.00012
75.0	0.00444	0.00691
90.0	0.00898	0.01301
95.0	0.01260	0.01667
99.0	0.02495	0.02353

The UNIVARIATE Procedure



Probability of extreme events for BETPlus returns

Obs	c	Prob(r<c) - empirical	Periodicity (years) - empirical	Prob(r<c) - Normal	Periodicity (years) - Normal
1	-0.03	0.010267	0.3896	.001381783	2.89
2	-0.06	0.002738	1.4610	.000000001	3456193.59
3	-0.09	0.001369	2.9220	1.6961E-19	2.35841E16