

The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	3341	Sum Weights	3341
Mean	-0.0000922	Sum Observations	-0.3081841
Std Deviation	0.01573254	Variance	0.00024751
Skewness	-0.7879979	Kurtosis	11.2975564
Uncorrected SS	0.82672154	Corrected SS	0.82669311
Coeff Variation	-17055.526	Std Error Mean	0.00027218

Basic Statistical Measures			
Location		Variability	
Mean	-0.00009	Std Deviation	0.01573
Median	0.00040	Variance	0.0002475
Mode	0.00000	Range	0.23711
		Interquartile Range	0.01143

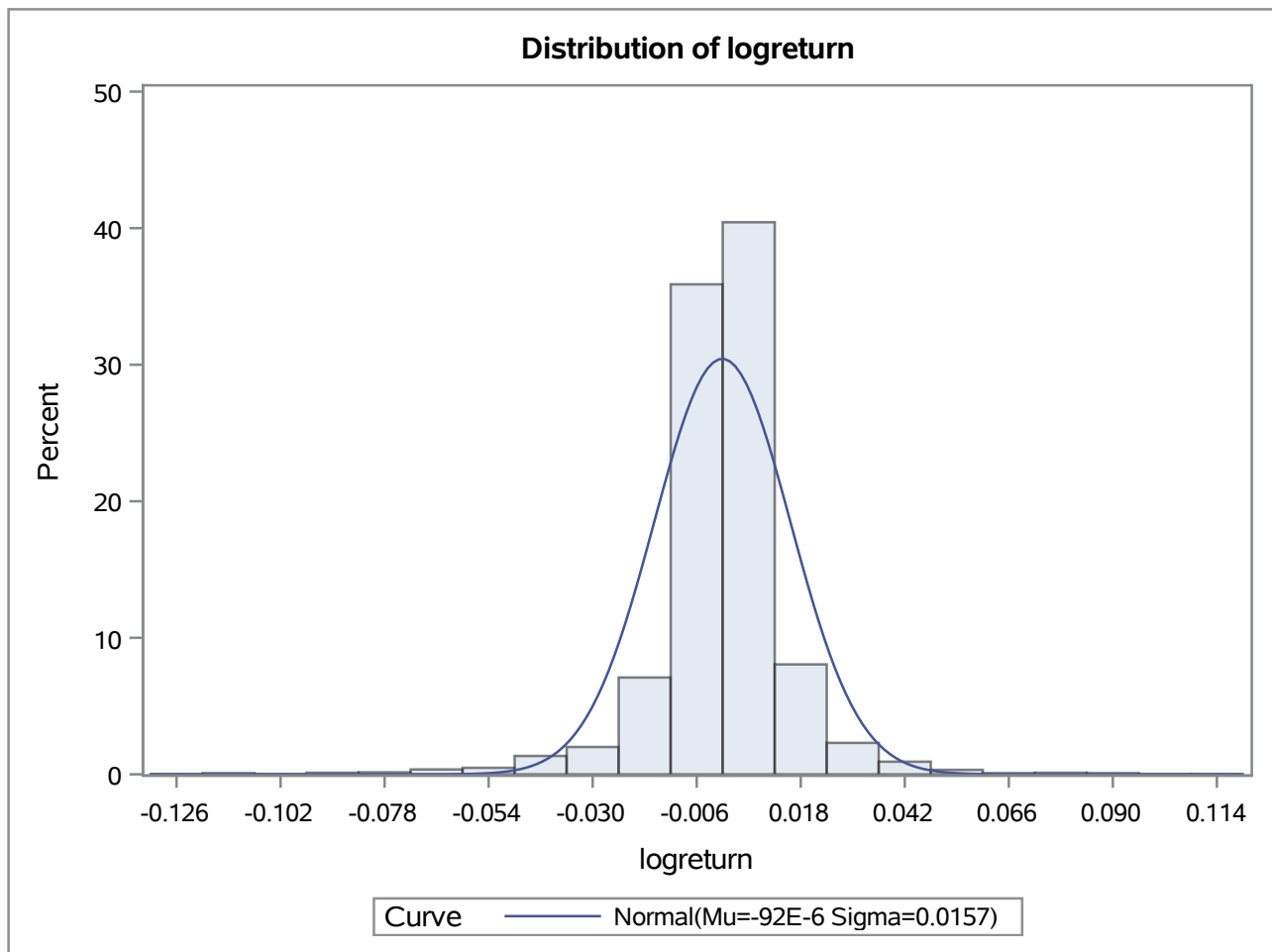
Tests for Location: Mu0=0				
Test	Statistic		p Value	
Student's t	t	-0.3389	Pr > t 	0.7347
Sign	M	79	Pr >= M 	0.0066
Signed Rank	S	116839.5	Pr >= S 	0.0359

Quantiles (Definition 5)	
Level	Quantile
100% Max	0.110239216
99%	0.042009901
95%	0.021195873
90%	0.013820585
75% Q3	0.005971772
50% Median	0.000403513
25% Q1	-0.005455059
10%	-0.013617438
5%	-0.023124513
1%	-0.051876140
0% Min	-0.126873595

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Extreme Observations					
Lowest			Highest		
Value	Date	Obs	Value	Date	Obs
-0.1268736	25/05/2010	850	0.0645842	24/12/2018	3010
-0.1171044	08/10/2008	447	0.0751423	10/11/2008	470
-0.1149476	10/10/2008	449	0.0783694	04/11/2008	466
-0.1133015	19/12/2018	3007	0.0806470	13/10/2008	450
-0.1073939	07/01/2009	503	0.0832492	09/04/2009	569
-0.0936090	24/10/2008	459	0.0863982	26/05/2010	851
-0.0932892	08/08/2011	1159	0.0930382	16/04/2009	574
-0.0906702	16/03/2020	3313	0.0954710	19/09/2008	434
-0.0870301	17/02/2009	532	0.1068415	14/10/2008	451
-0.0830122	27/10/2008	460	0.1102392	10/05/2010	840

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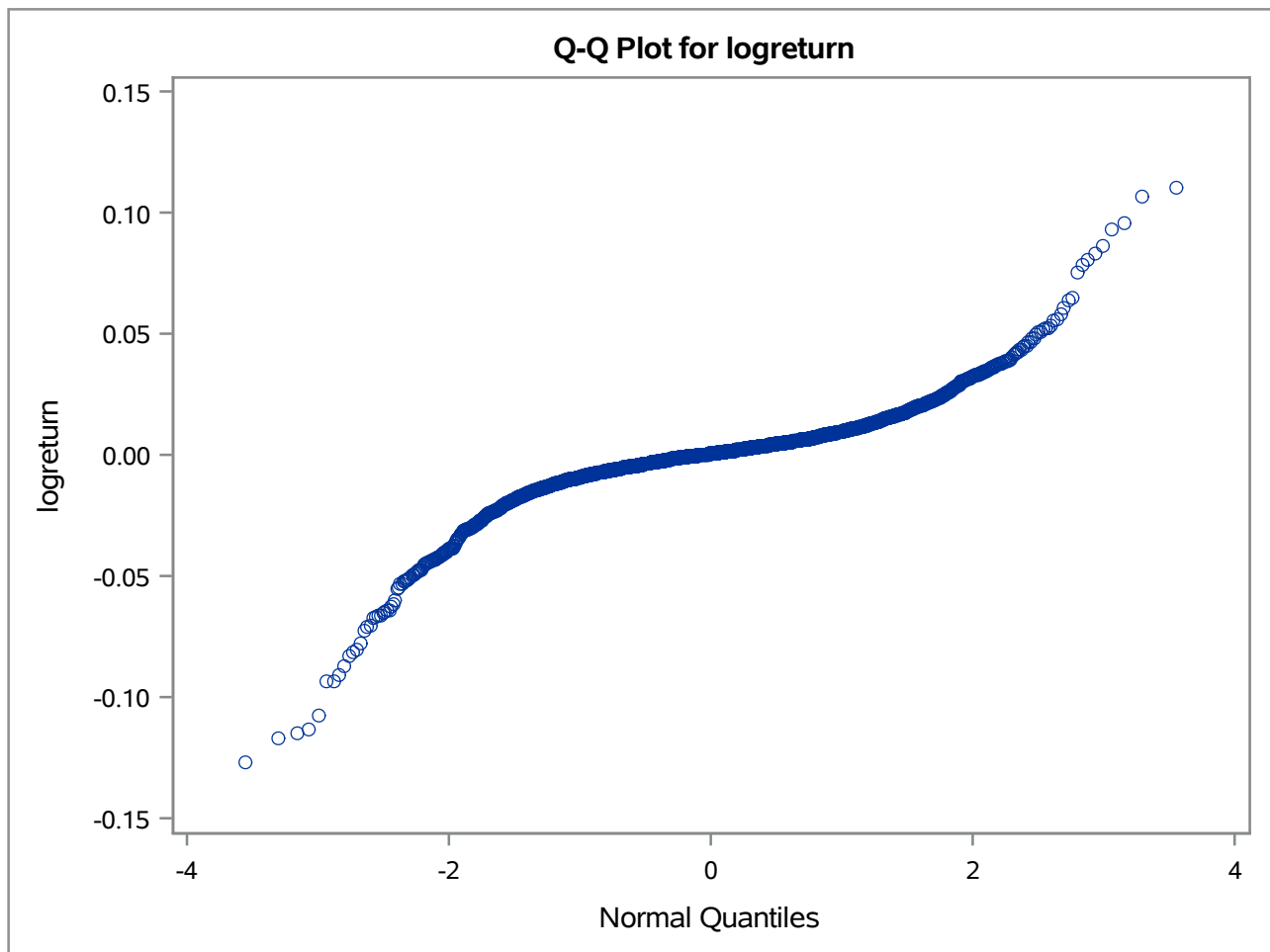
The UNIVARIATE Procedure
Fitted Normal Distribution for logreturn

Parameters for Normal Distribution		
Parameter	Symbol	Estimate
Mean	Mu	-0.00009
Std Dev	Sigma	0.015733

Goodness-of-Fit Tests for Normal Distribution				
Test	Statistic		p Value	
Kolmogorov-Smirnov	D	0.127959	Pr > D	<0.010
Cramer-von Mises	W-Sq	22.120625	Pr > W-Sq	<0.005
Anderson-Darling	A-Sq	122.170471	Pr > A-Sq	<0.005

Quantiles for Normal Distribution		
Percent	Quantile	
	Observed	Estimated
1.0	-0.05188	-0.03669
5.0	-0.02312	-0.02597
10.0	-0.01362	-0.02025
25.0	-0.00546	-0.01070
50.0	0.00040	-0.00009
75.0	0.00597	0.01052
90.0	0.01382	0.02007
95.0	0.02120	0.02579
99.0	0.04201	0.03651

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Probability of extreme events for BET-XT returns

Obs	c	Prob($r < c$) - empirical	Periodicity (years) - empirical	Prob($r < c$) - Normal	Periodicity (years) - Normal
1	-0.03	0.033822	0.11827	0.028650	0.14
2	-0.06	0.007782	0.51400	0.000070	57.08
3	-0.09	0.002394	1.67050	0.000000	728219.95