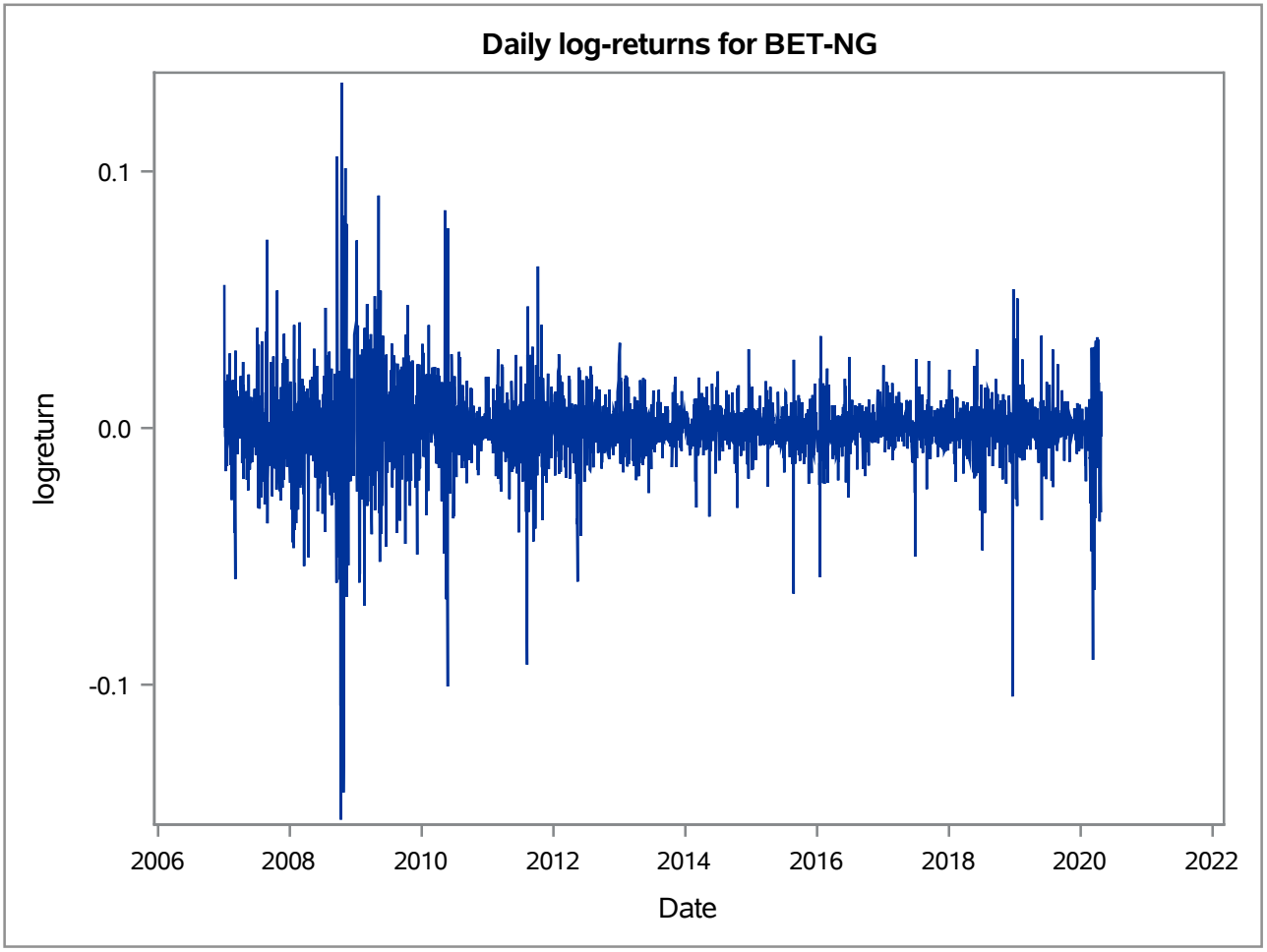

Daily log-returns for BET-NG
logreturn
0.1
0.0
-0.1
2006
2008
2010
2012
2014
2016
2018
2020
2022
Date

The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	3363	**Sum Weights**	3363
Mean	-0.0001504	**Sum Observations**	-0.5056391
Std Deviation	0.01557395	**Variance**	0.00024255
Skewness	-0.6220446	**Kurtosis**	14.274787
Uncorrected SS	0.81552164	**Corrected SS**	0.81544561
Coeff Variation	-10358.214	**Std Error Mean**	0.00026856

Basic Statistical Measures			
Location		**Variability**	
Mean	-0.00015	**Std Deviation**	0.01557
Median	0.00002	**Variance**	0.0002425
Mode	0.00000	**Range**	0.28712
		Interquartile Range	0.01177

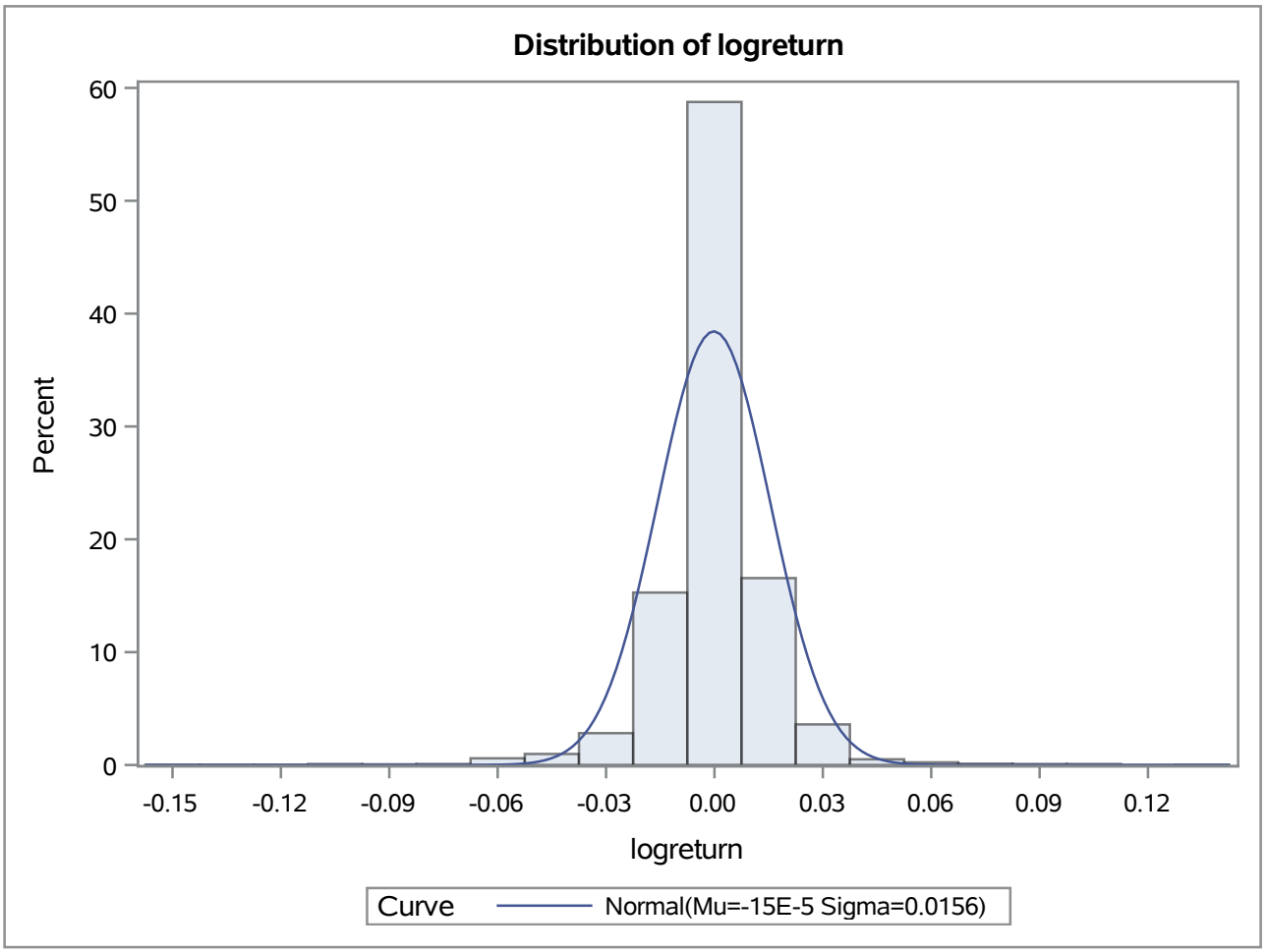
Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	-0.55986	**Pr > |t|**	0.5756
Sign	**M**	15	**Pr >= |M|**	0.6156
Signed Rank	**S**	41879.5	**Pr >= |S|**	0.4517

Quantiles (Definition 5)	
Level	**Quantile**
100% Max	1.34552E-01
99%	3.90101E-02
95%	2.09734E-02
90%	1.44925E-02
75% Q3	6.08513E-03
50% Median	1.62688E-05
25% Q1	-5.68935E-03
10%	-1.40416E-02
5%	-2.16903E-02
1%	-5.04059E-02
0% Min	-1.52569E-01

The UNIVARIATE Procedure
Variable: logreturn

Extreme Observations					
Lowest			Highest		
Value	Date	Obs	Value	Date	Obs
-0.1525694	10/10/2008	450	0.0733488	28/08/2007	167
-0.1420169	24/10/2008	460	0.0777813	26/05/2010	873
-0.1160252	27/10/2008	461	0.0795357	10/11/2008	471
-0.1082141	08/10/2008	448	0.0828640	28/10/2008	462
-0.1045814	19/12/2018	3030	0.0848395	10/05/2010	862
-0.1007040	25/05/2010	872	0.0905906	07/05/2009	596
-0.0921942	08/08/2011	1182	0.1000173	13/10/2008	451
-0.0903163	09/03/2020	3331	0.1012539	04/11/2008	467
-0.0721829	15/10/2008	453	0.1058218	19/09/2008	435
-0.0709964	23/10/2008	459	0.1345516	14/10/2008	452

The UNIVARIATE Procedure



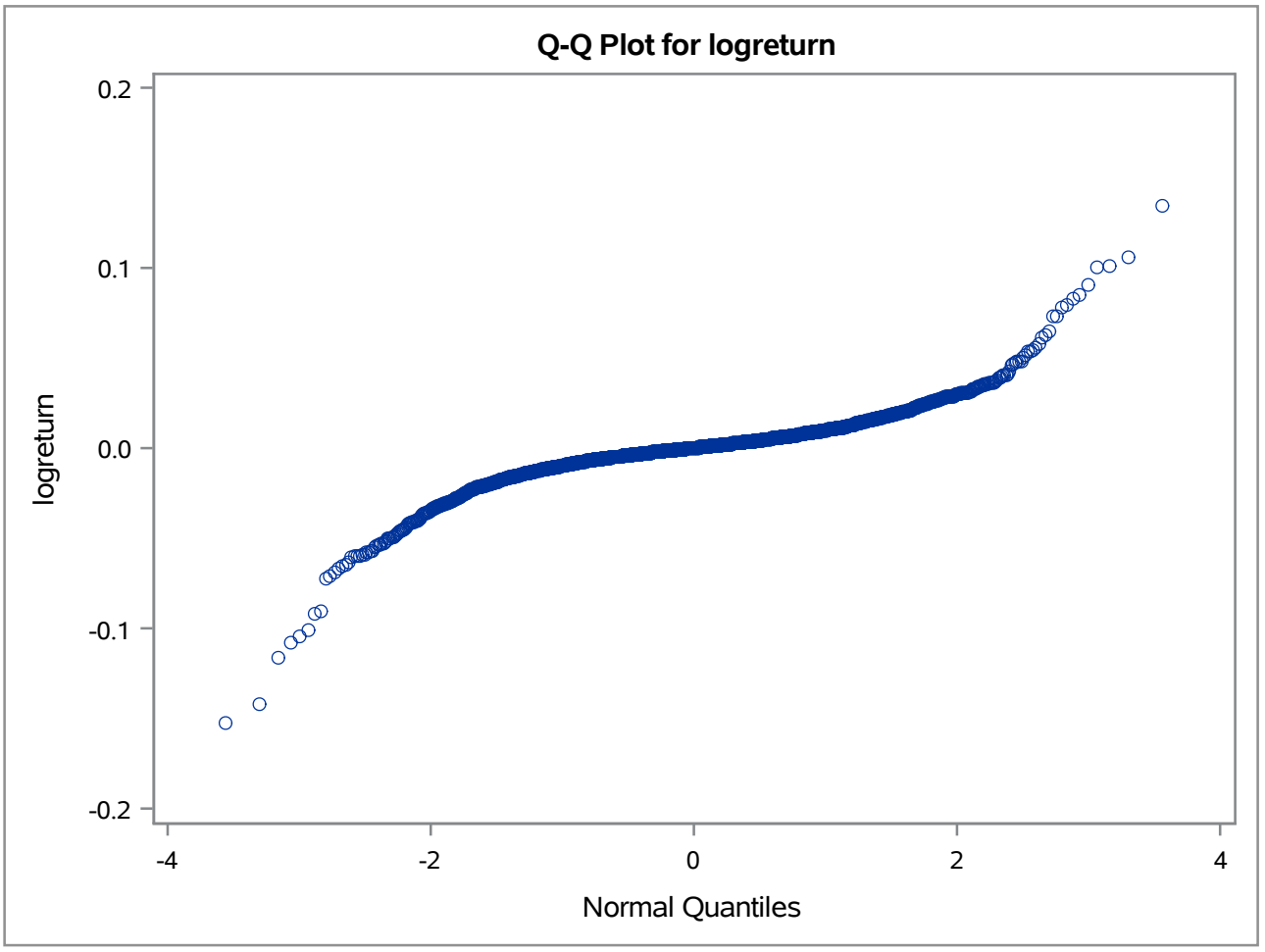
The UNIVARIATE Procedure
Fitted Normal Distribution for logreturn

Parameters for Normal Distribution		
Parameter	**Symbol**	**Estimate**
Mean	Mu	-0.00015
Std Dev	Sigma	0.015574

Goodness-of-Fit Tests for Normal Distribution				
Test	**Statistic**		**p Value**	
Kolmogorov-Smirnov	**D**	0.119401	**Pr > D**	<0.010
Cramer-von Mises	**W-Sq**	19.193952	**Pr > W-Sq**	<0.005
Anderson-Darling	**A-Sq**	106.112779	**Pr > A-Sq**	<0.005

Quantiles for Normal Distribution		
	Quantile	
Percent	**Observed**	**Estimated**
1.0	-0.05041	-0.03638
5.0	-0.02169	-0.02577
10.0	-0.01404	-0.02011
25.0	-0.00569	-0.01065
50.0	0.00002	-0.00015
75.0	0.00609	0.01035
90.0	0.01449	0.01981
95.0	0.02097	0.02547
99.0	0.03901	0.03608

The UNIVARIATE Procedure



Probability of extreme events for BET-NG returns

Obs	c	Prob(r<c) - empirical	Periodicity (years) - empirical	Prob(r<c) - Normal	Periodicity (years) - Normal
1	-0.03	0.031519	0.12691	0.027642	0.14
2	-0.06	0.005055	0.79129	0.000061	65.80
3	-0.09	0.002379	1.68150	0.000000	1004579.02