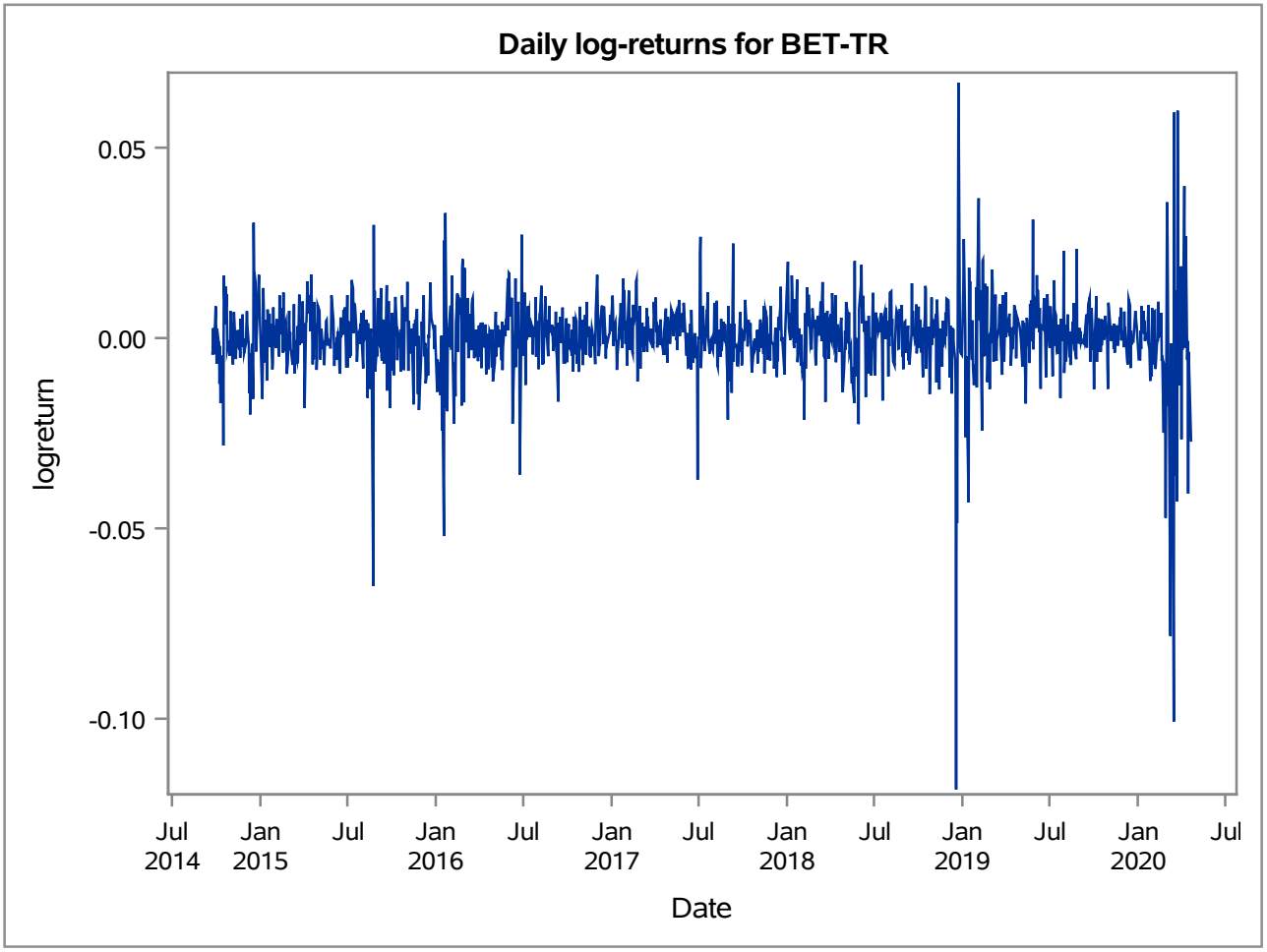

Daily log-returns for BET-TR
logreturn
0.05
0.00
-0.05
-0.10
Jul 2014
Jan 2015
Jul
Jan 2016
Jul
Jan 2017
Jul
Jan 2018
Jul
Jan 2019
Jul
Jan 2020
Jul
Date

The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	1395	**Sum Weights**	1395
Mean	0.00032062	**Sum Observations**	0.44726768
Std Deviation	0.01041362	**Variance**	0.00010844
Skewness	-2.175106	**Kurtosis**	26.2267594
Uncorrected SS	0.15131365	**Corrected SS**	0.15117024
Coeff Variation	3247.94345	**Std Error Mean**	0.00027881

Basic Statistical Measures			
Location		**Variability**	
Mean	0.000321	**Std Deviation**	0.01041
Median	0.000518	**Variance**	0.0001084
Mode	0.000000	**Range**	0.18564
		Interquartile Range	0.00859

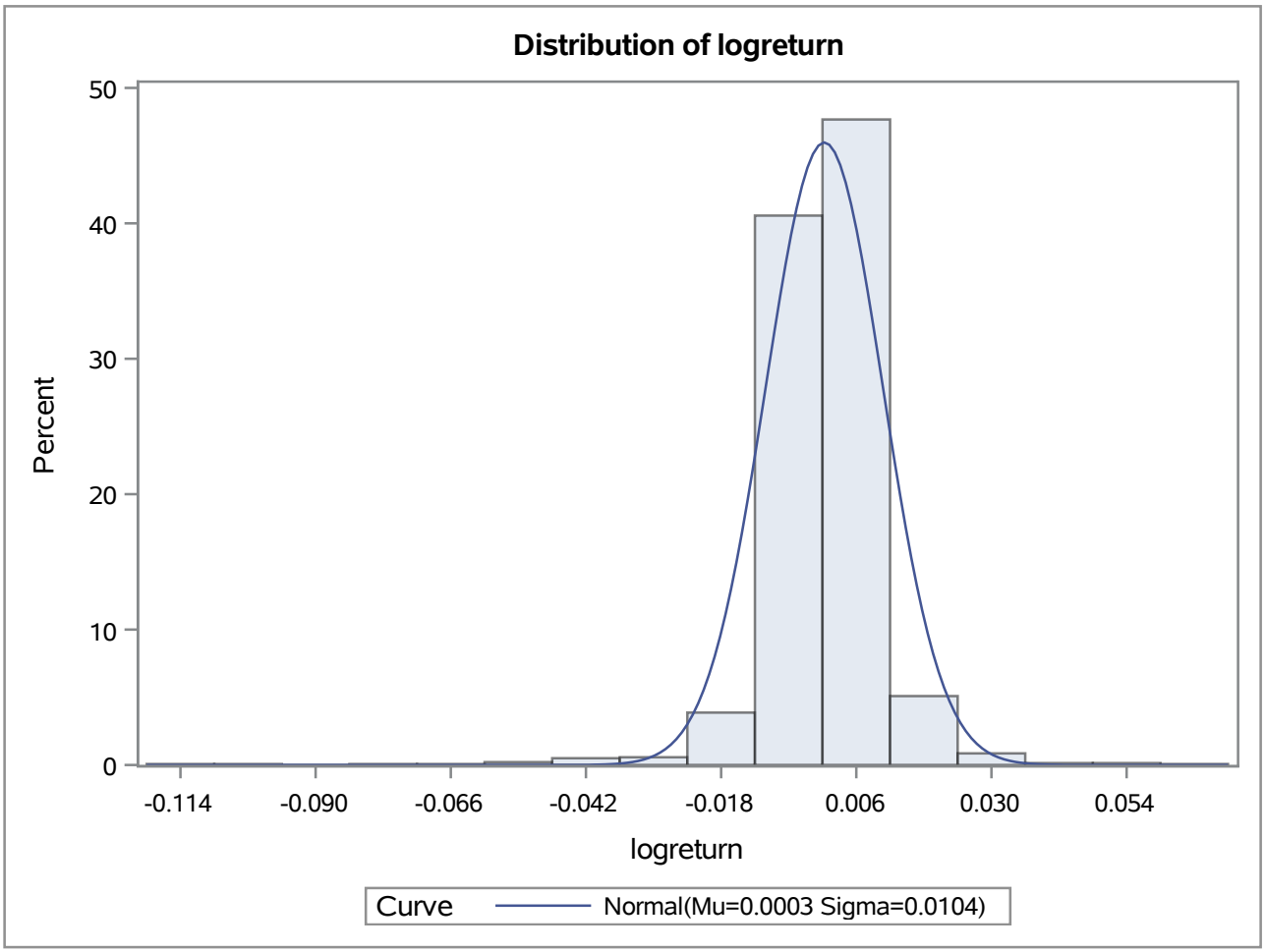
Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	1.149949	**Pr > |t|**	0.2504
Sign	**M**	54.5	**Pr >= |M|**	0.0038
Signed Rank	**S**	46497.5	**Pr >= |S|**	0.0019

Quantiles (Definition 5)	
Level	**Quantile**
100% Max	0.067066938
99%	0.025998002
95%	0.013485641
90%	0.009683423
75% Q3	0.004748160
50% Median	0.000518298
25% Q1	-0.003842518
10%	-0.008138986
5%	-0.012378399
1%	-0.036123449
0% Min	-0.118572043

The UNIVARIATE Procedure
Variable: logreturn

Extreme Observations					
Lowest			Highest		
Value	Date	Obs	Value	Date	Obs
-0.1185720	19/12/2018	1064	0.0296980	25/08/2015	231
-0.1007536	16/03/2020	1371	0.0302806	18/12/2014	62
-0.0782699	09/03/2020	1366	0.0311386	28/05/2019	1170
-0.0651196	24/08/2015	230	0.0328261	21/01/2016	332
-0.0528493	12/03/2020	1369	0.0356710	02/03/2020	1361
-0.0520202	18/01/2016	329	0.0367015	04/02/2019	1092
-0.0485800	21/12/2018	1066	0.0399019	07/04/2020	1387
-0.0472540	28/02/2020	1360	0.0592817	17/03/2020	1372
-0.0431864	14/01/2019	1078	0.0597236	24/03/2020	1377
-0.0429437	23/03/2020	1376	0.0670669	24/12/2018	1067

The UNIVARIATE Procedure



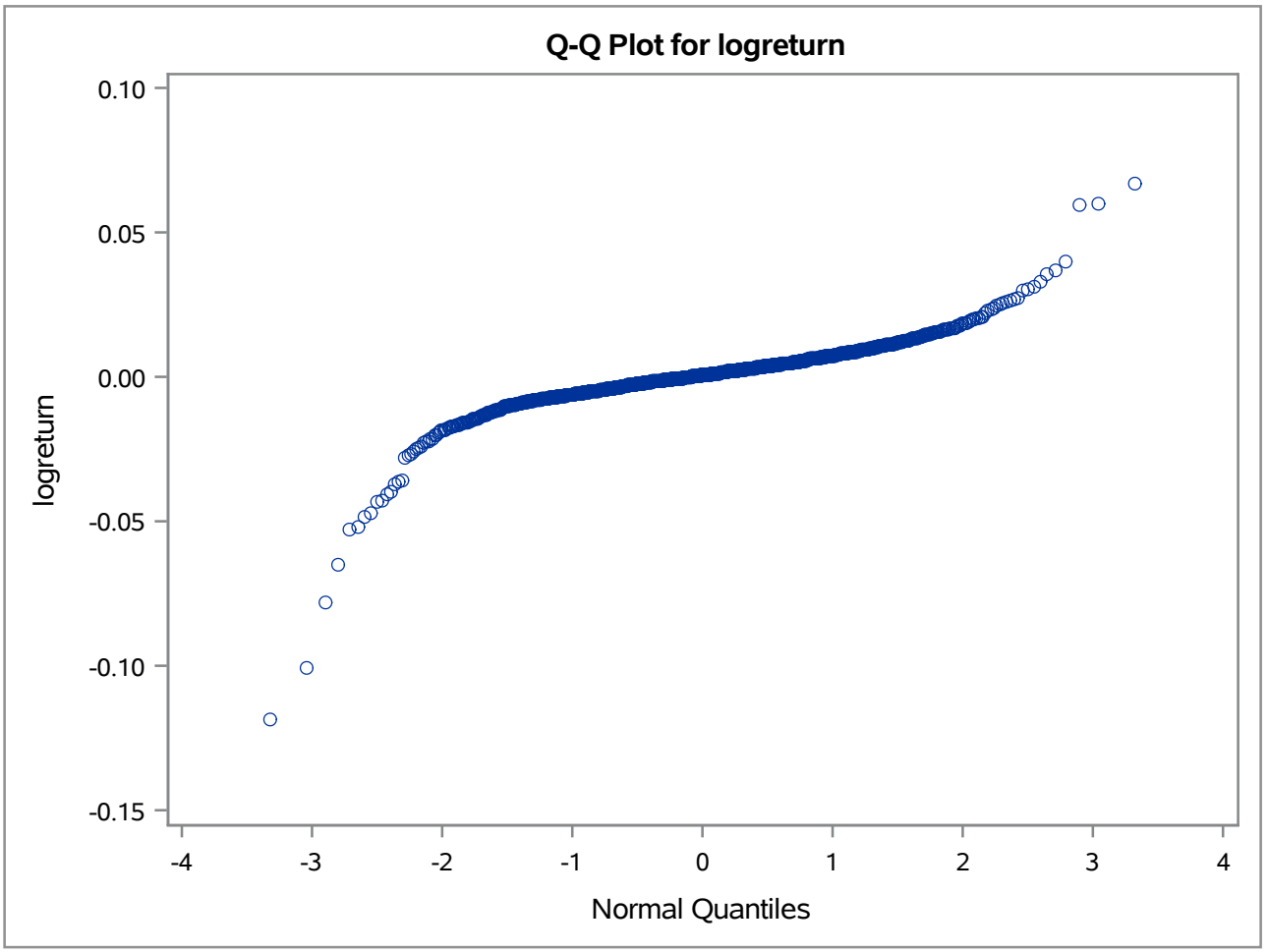
The UNIVARIATE Procedure
Fitted Normal Distribution for logreturn

Parameters for Normal Distribution		
Parameter	**Symbol**	**Estimate**
Mean	Mu	0.000321
Std Dev	Sigma	0.010414

Goodness-of-Fit Tests for Normal Distribution				
Test	**Statistic**		**p Value**	
Kolmogorov-Smirnov	**D**	0.1129696	**Pr > D**	<0.010
Cramer-von Mises	**W-Sq**	7.3100406	**Pr > W-Sq**	<0.005
Anderson-Darling	**A-Sq**	44.0120807	**Pr > A-Sq**	<0.005

Quantiles for Normal Distribution		
	Quantile	
Percent	**Observed**	**Estimated**
1.0	-0.03612	-0.02391
5.0	-0.01238	-0.01681
10.0	-0.00814	-0.01302
25.0	-0.00384	-0.00670
50.0	0.00052	0.00032
75.0	0.00475	0.00734
90.0	0.00968	0.01367
95.0	0.01349	0.01745
99.0	0.02600	0.02455

The UNIVARIATE Procedure



Probability of extreme events for BET-TR returns

Obs	c	Prob(r<c) - empirical	Periodicity (years) - empirical	Prob(r<c) - Normal	Periodicity (years) - Normal
1	-0.03	0.010753	0.372	.001797736	2.23
2	-0.06	0.002867	1.395	.000000003	1153446.45
3	-0.09	0.001434	2.790	2.0986E-18	1.90605E15