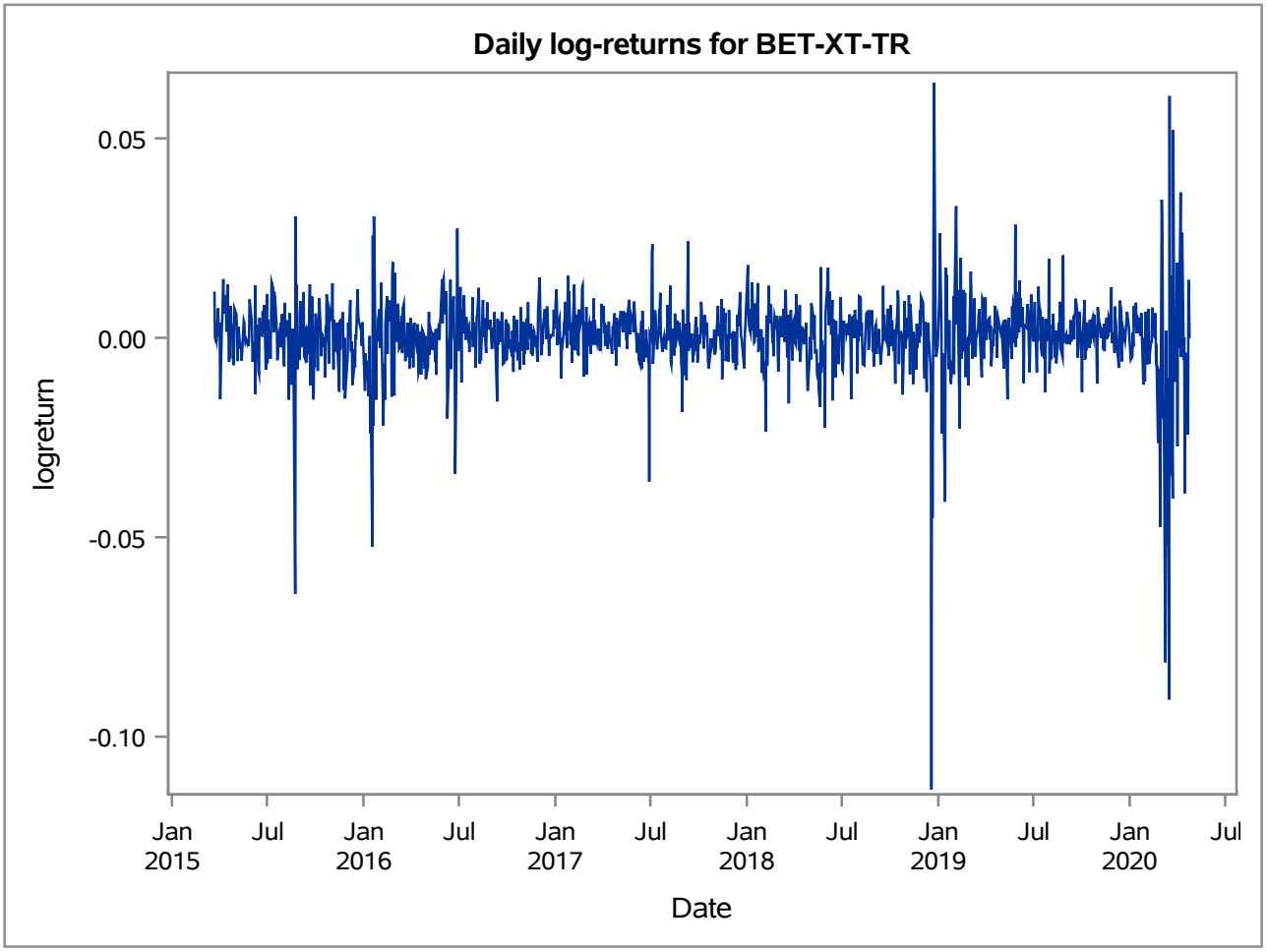

Daily log-returns for BET-XT-TR
logreturn
0.05
0.00
-0.05
-0.10
Jan 2015
Jul
Jan 2016
Jul
Jan 2017
Jul
Jan 2018
Jul
Jan 2019
Jul
Jan 2020
Jul
Date

The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	1275	**Sum Weights**	1275
Mean	0.0003991	**Sum Observations**	0.50885183
Std Deviation	0.01010615	**Variance**	0.00010213
Skewness	-2.3547831	**Kurtosis**	26.8934444
Uncorrected SS	0.13032221	**Corrected SS**	0.13011913
Coeff Variation	2532.23903	**Std Error Mean**	0.00028303

Basic Statistical Measures			
Location		**Variability**	
Mean	0.000399	**Std Deviation**	0.01011
Median	0.000724	**Variance**	0.0001021
Mode	0.000000	**Range**	0.17716
		Interquartile Range	0.00790

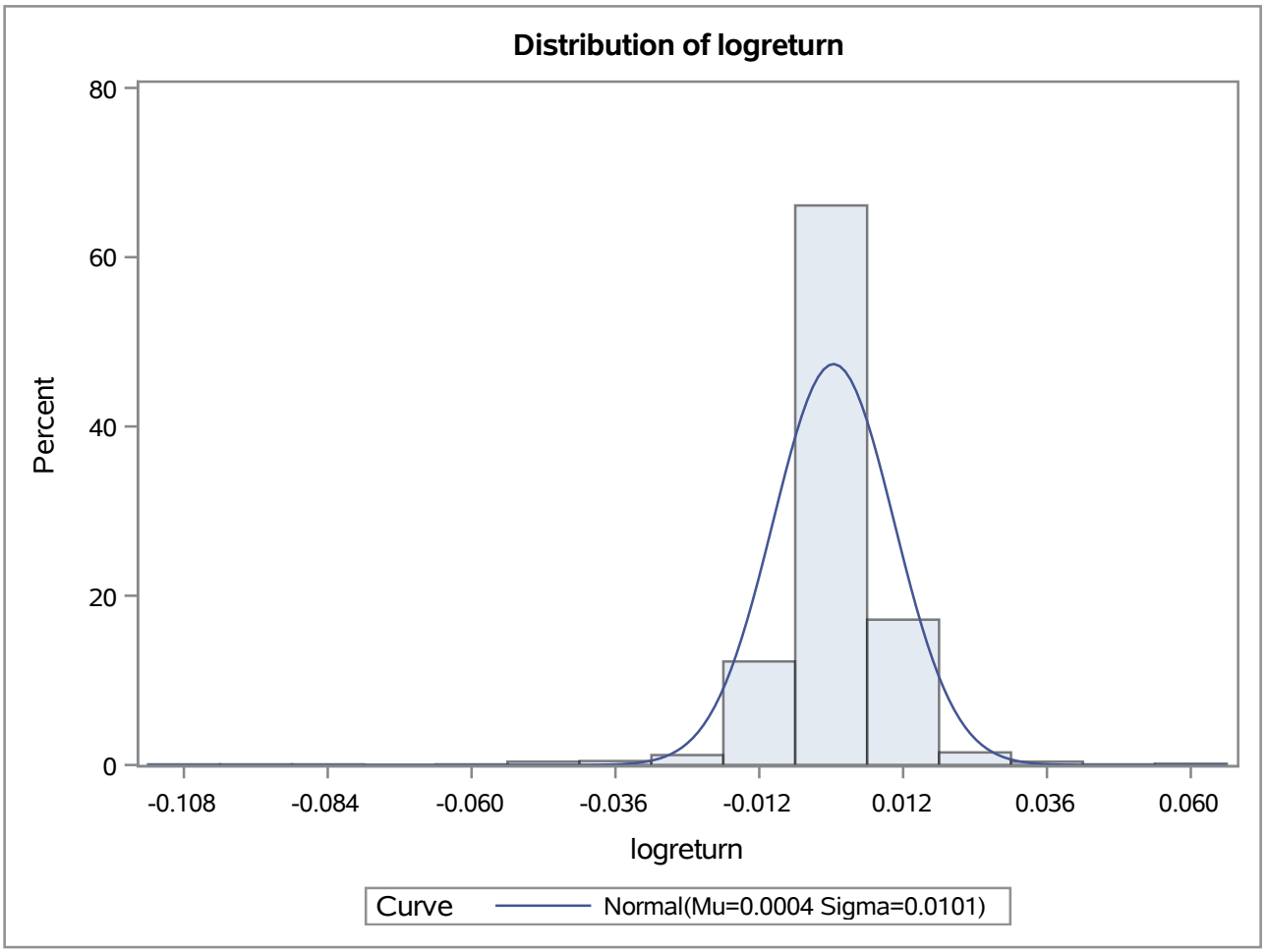
Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	1.410102	**Pr > |t|**	0.1588
Sign	**M**	70	**Pr >= |M|**	<.0001
Signed Rank	**S**	52764	**Pr >= |S|**	<.0001

Quantiles (Definition 5)	
Level	**Quantile**
100% Max	0.063944195
99%	0.026188976
95%	0.012789826
90%	0.009159489
75% Q3	0.004599184
50% Median	0.000723725
25% Q1	-0.003304926
10%	-0.007771145
5%	-0.011763514
1%	-0.035995311
0% Min	-0.113213394

The UNIVARIATE Procedure
Variable: logreturn

Extreme Observations					
Lowest			Highest		
Value	Date	Obs	Value	Date	Obs
-0.1132134	19/12/2018	941	0.0273573	28/06/2016	321
-0.0906778	16/03/2020	1248	0.0283458	28/05/2019	1047
-0.0813431	09/03/2020	1243	0.0303926	25/08/2015	109
-0.0641660	24/08/2015	108	0.0304449	21/01/2016	210
-0.0524142	18/01/2016	207	0.0329873	04/02/2019	969
-0.0517672	12/03/2020	1246	0.0345853	02/03/2020	1238
-0.0473544	28/02/2020	1237	0.0364289	07/04/2020	1264
-0.0450797	21/12/2018	943	0.0520964	24/03/2020	1254
-0.0427119	11/03/2020	1245	0.0605979	17/03/2020	1249
-0.0410936	14/01/2019	955	0.0639442	24/12/2018	944

The UNIVARIATE Procedure



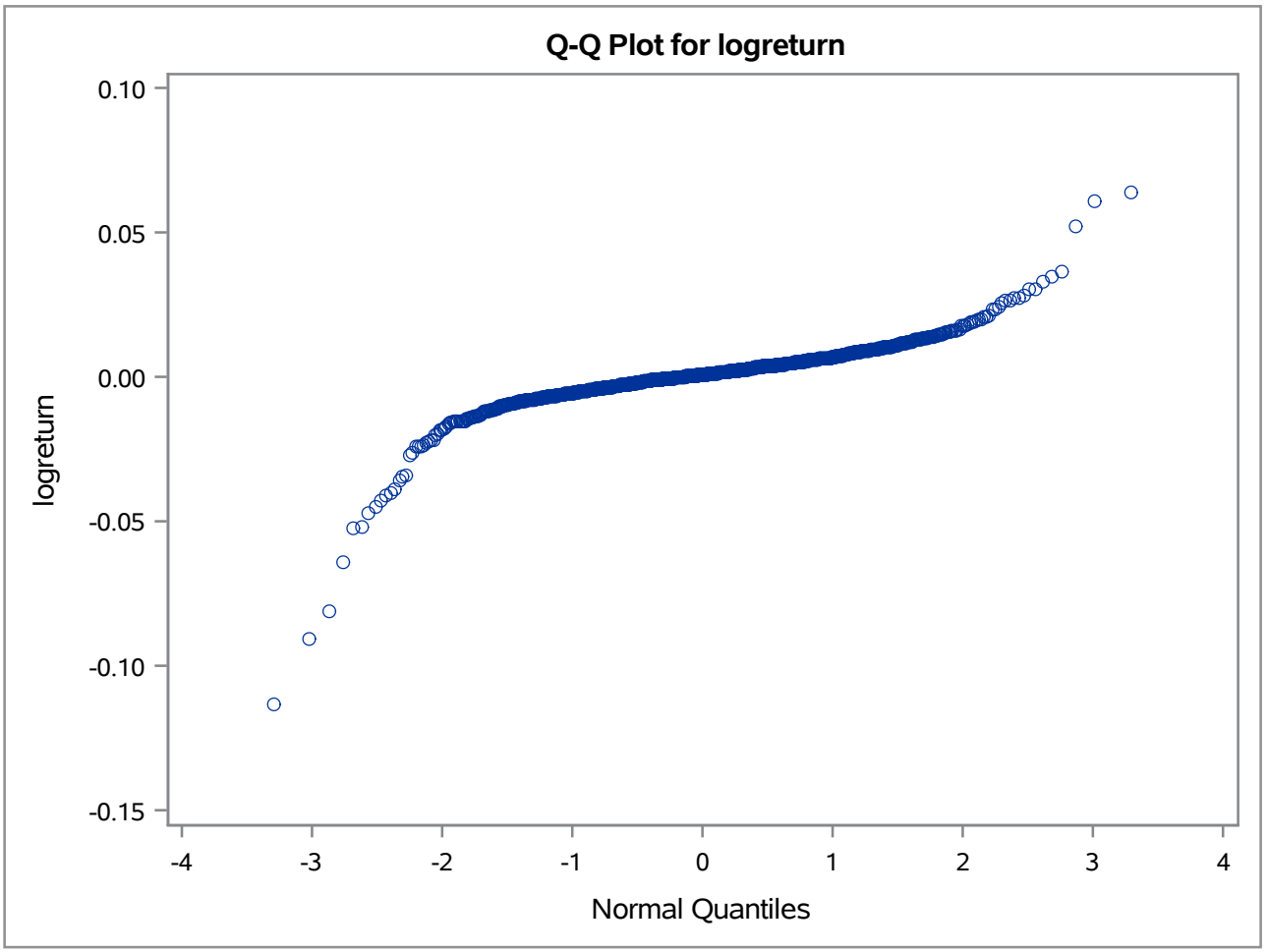
The UNIVARIATE Procedure
Fitted Normal Distribution for logreturn

Parameters for Normal Distribution		
Parameter	**Symbol**	**Estimate**
Mean	Mu	0.000399
Std Dev	Sigma	0.010106

Goodness-of-Fit Tests for Normal Distribution				
Test	**Statistic**		**p Value**	
Kolmogorov-Smirnov	**D**	0.1204794	**Pr > D**	<0.010
Cramer-von Mises	**W-Sq**	8.0766516	**Pr > W-Sq**	<0.005
Anderson-Darling	**A-Sq**	47.8325288	**Pr > A-Sq**	<0.005

Quantiles for Normal Distribution		
	Quantile	
Percent	**Observed**	**Estimated**
1.0	-0.03600	-0.02311
5.0	-0.01176	-0.01622
10.0	-0.00777	-0.01255
25.0	-0.00330	-0.00642
50.0	0.00072	0.00040
75.0	0.00460	0.00722
90.0	0.00916	0.01335
95.0	0.01279	0.01702
99.0	0.02619	0.02391

The UNIVARIATE Procedure



Probability of extreme events for BET-XT-TR returns

Obs	c	Prob(r<c) - empirical	Periodicity (years) - empirical	Prob(r<c) - Normal	Periodicity (years) - Normal
1	-0.03	0.011765	0.340	.001314955	3.04
2	-0.06	0.003137	1.275	.000000001	3508353.55
3	-0.09	0.001569	2.550	1.8605E-19	2.14999E16