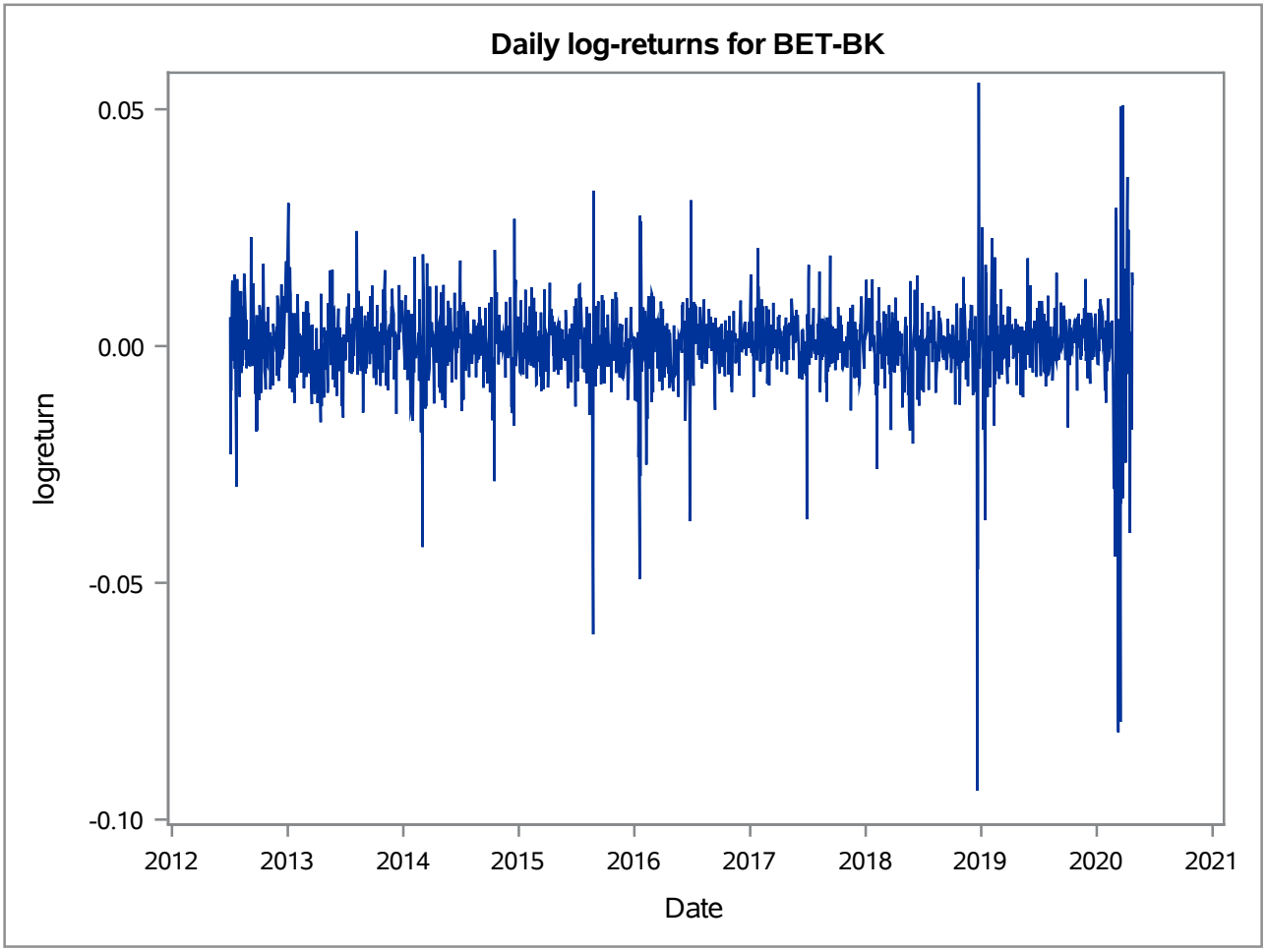

Daily log-returns for BET-BK
0.05
0.00
-0.05
-0.10
logreturn
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021
Date

The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	1953	**Sum Weights**	1953
Mean	0.0002455	**Sum Observations**	0.47946831
Std Deviation	0.00858755	**Variance**	0.00007375
Skewness	-2.0261427	**Kurtosis**	22.5061489
Uncorrected SS	0.14406998	**Corrected SS**	0.14395227
Coeff Variation	3497.93459	**Std Error Mean**	0.00019432

Basic Statistical Measures			
Location		**Variability**	
Mean	0.000246	**Std Deviation**	0.00859
Median	0.000562	**Variance**	0.0000737
Mode	.	**Range**	0.14949
		Interquartile Range	0.00742

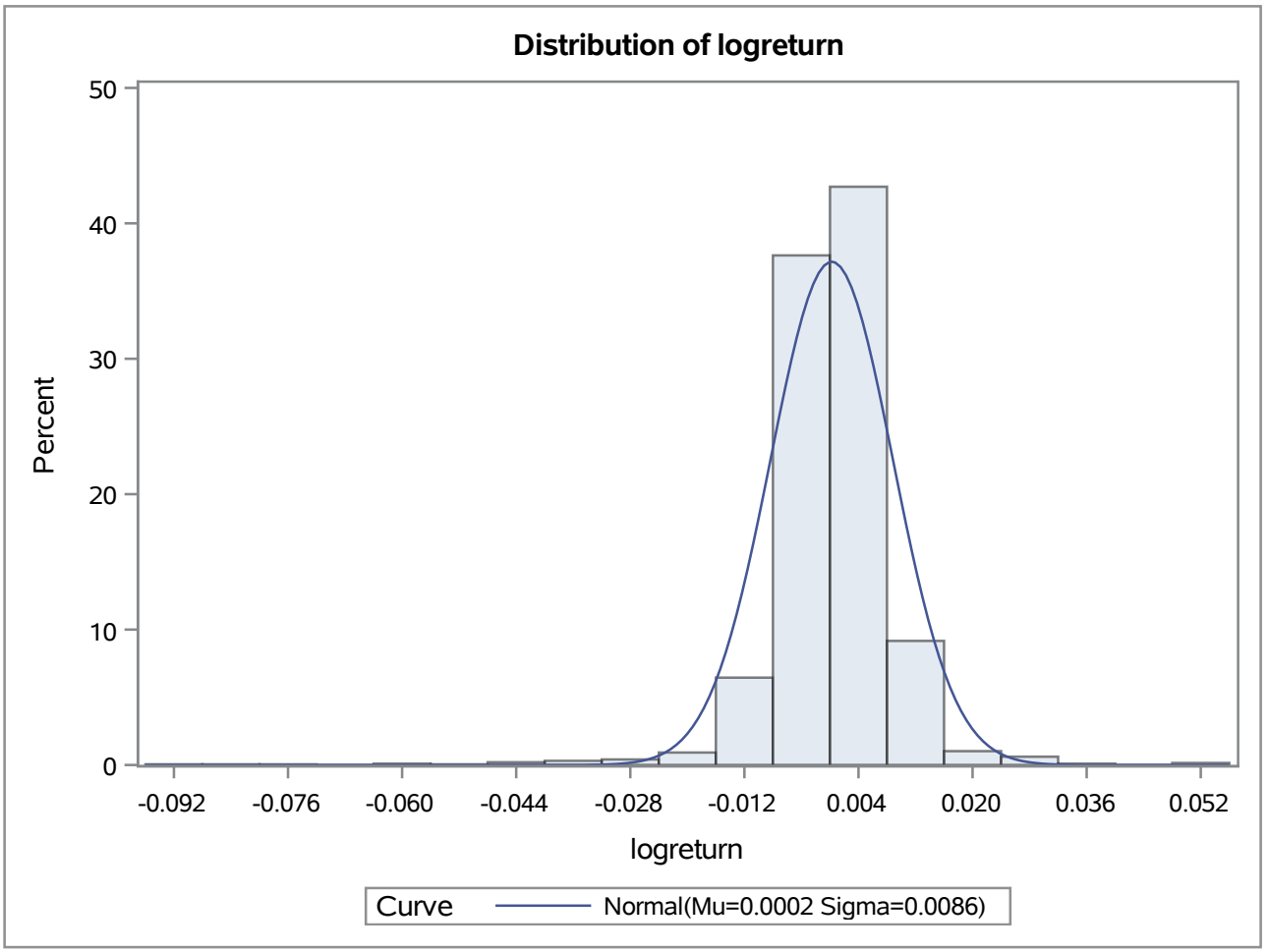
Tests for Location: Mu0=0				
Test	**Statistic**		**p Value**	
Student's t	**t**	1.263396	**Pr > |t|**	0.2066
Sign	**M**	73	**Pr >= |M|**	0.0010
Signed Rank	**S**	90247	**Pr >= |S|**	0.0003

Quantiles (Definition 5)	
Level	**Quantile**
100% Max	0.055611993
99%	0.020663548
95%	0.011021746
90%	0.008244582
75% Q3	0.004180036
50% Median	0.000562458
25% Q1	-0.003243304
10%	-0.007342177
5%	-0.010294511
1%	-0.027438192
0% Min	-0.093876432

The UNIVARIATE Procedure
Variable: logreturn

Extreme Observations					
Lowest			Highest		
Value	Date	Obs	Value	Date	Obs
-0.0938764	19/12/2018	1621	0.0275236	19/01/2016	888
-0.0815377	09/03/2020	1922	0.0288121	06/04/2020	1942
-0.0793679	16/03/2020	1927	0.0291582	02/03/2020	1917
-0.0608878	24/08/2015	788	0.0301966	03/01/2013	125
-0.0592551	12/03/2020	1925	0.0307956	28/06/2016	1001
-0.0491787	18/01/2016	887	0.0328138	25/08/2015	789
-0.0471502	21/12/2018	1623	0.0356983	07/04/2020	1943
-0.0462767	11/03/2020	1924	0.0505388	17/03/2020	1928
-0.0444393	28/02/2020	1916	0.0508742	24/03/2020	1933
-0.0424438	03/03/2014	417	0.0556120	24/12/2018	1624

The UNIVARIATE Procedure



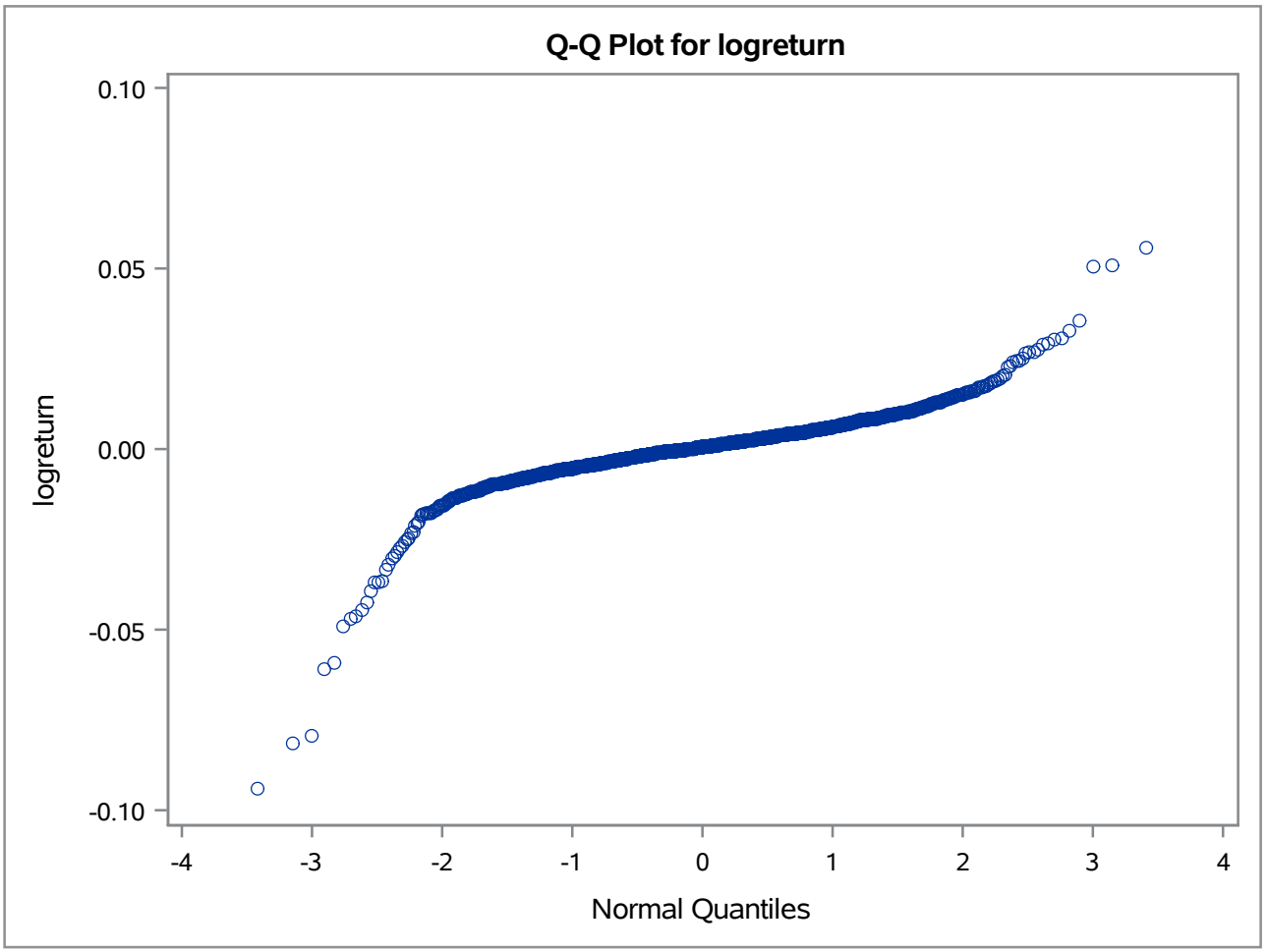
The UNIVARIATE Procedure
Fitted Normal Distribution for logreturn

Parameters for Normal Distribution		
Parameter	**Symbol**	**Estimate**
Mean	Mu	0.000246
Std Dev	Sigma	0.008588

Goodness-of-Fit Tests for Normal Distribution				
Test	**Statistic**		**p Value**	
Kolmogorov-Smirnov	**D**	0.1021344	**Pr > D**	<0.010
Cramer-von Mises	**W-Sq**	8.9006542	**Pr > W-Sq**	<0.005
Anderson-Darling	**A-Sq**	54.3091802	**Pr > A-Sq**	<0.005

Quantiles for Normal Distribution		
	Quantile	
Percent	**Observed**	**Estimated**
1.0	-0.02744	-0.01973
5.0	-0.01029	-0.01388
10.0	-0.00734	-0.01076
25.0	-0.00324	-0.00555
50.0	0.00056	0.00025
75.0	0.00418	0.00604
90.0	0.00824	0.01125
95.0	0.01102	0.01437
99.0	0.02066	0.02022

The UNIVARIATE Procedure



Probability of extreme events for BET-BK returns

Obs	c	Prob(r<c) - empirical	Periodicity (years) - empirical	Prob(r<c) - Normal	Periodicity (years) - Normal
1	-0.03	.008704557	0.45953	.000214138	18.68
2	-0.06	.002048131	1.95300	1.1461E-12	3490150090.58
3	-0.09	.000512033	7.81200	3.9313E-26	1.01747626E23