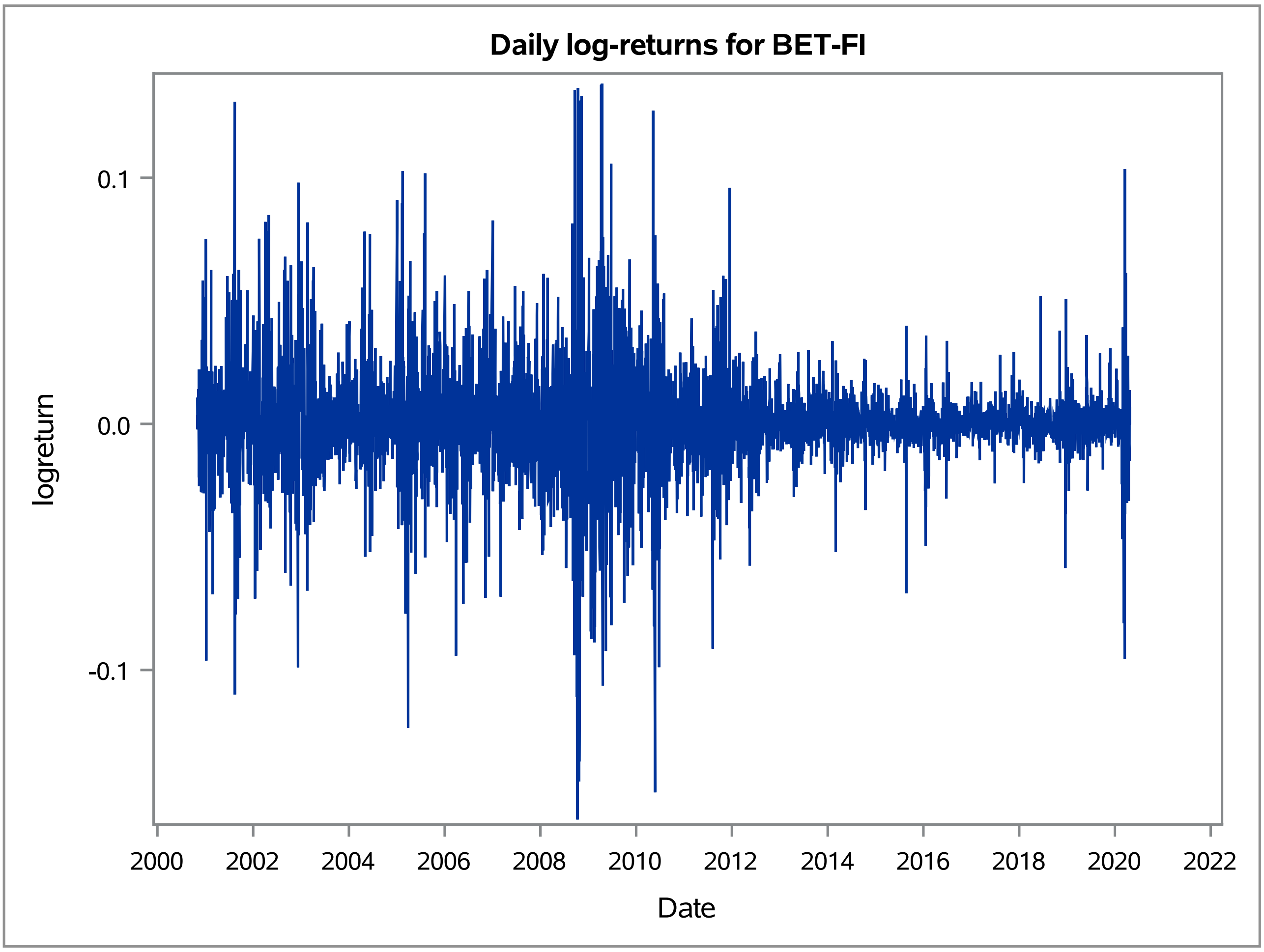

Daily log-returns for BET-FI
logreturn
0.1
0.0
-0.1
2000
2002
2004
2006
2008
2010
2012
2014
2016
2018
2020
2022
Date

Log-returns distribution for BET-FI

The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	4859	Sum Weights	4859
Mean	0.00076015	Sum Observations	3.69357665
Std Deviation	0.02124987	Variance	0.00045156
Skewness	-0.0711828	Kurtosis	8.61384773
Uncorrected SS	2.19647179	Corrected SS	2.19366411
Coeff Variation	2795.47809	Std Error Mean	0.00030485

Basic Statistical Measures			
Location		Variability	
Mean	0.000760	Std Deviation	0.02125
Median	0.000248	Variance	0.0004516
Mode	0.000000	Range	0.29901
		Interquartile Range	0.01497

Tests for Location: Mu0=0				
Test	Statistic		p Value	
Student's t	t	2.493546	Pr > |t|	0.0127
Sign	M	78.5	Pr >= |M|	0.0245
Signed Rank	S	290273	Pr >= |S|	0.0026

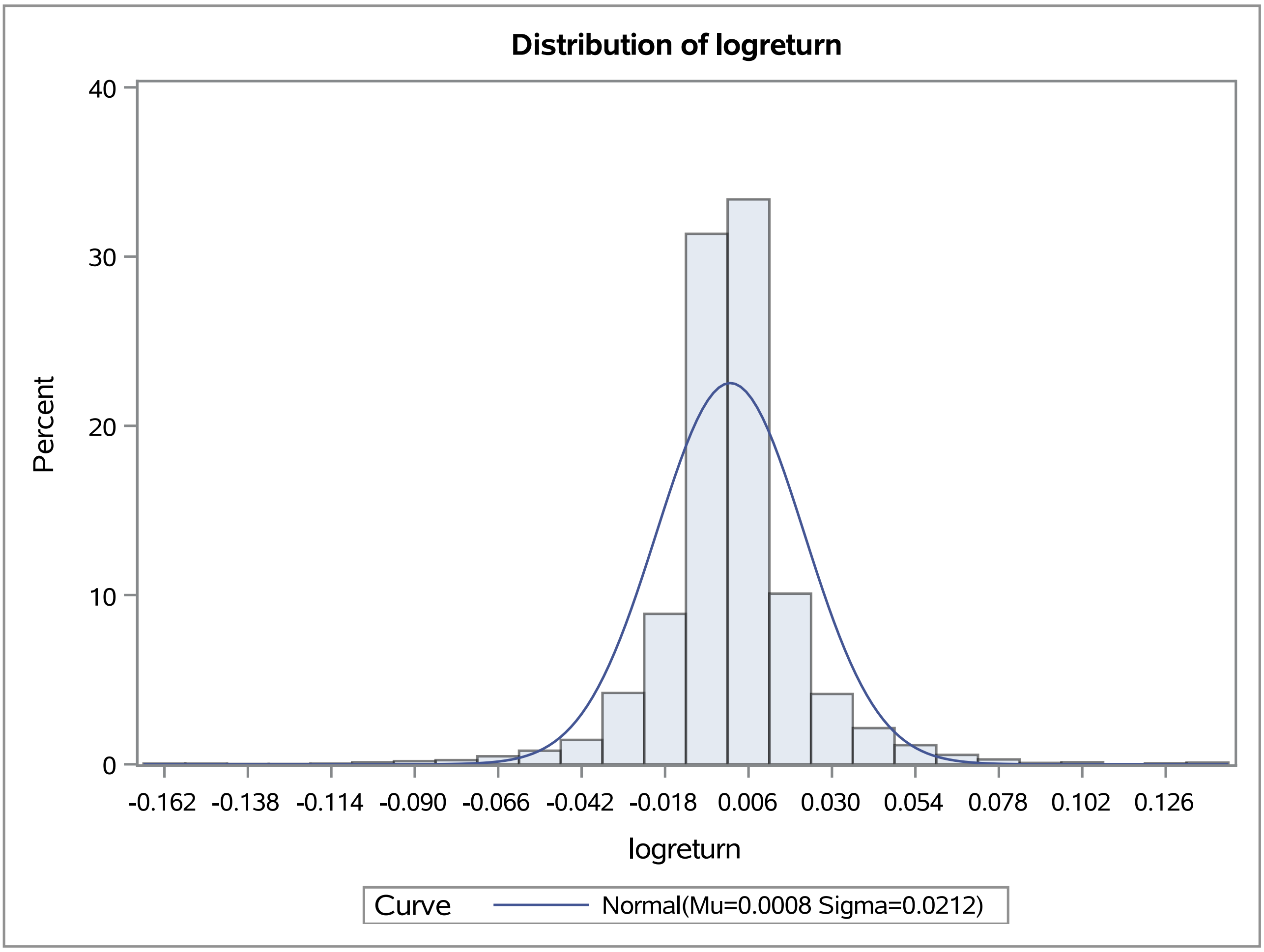
Quantiles (Definition 5)	
Level	Quantile
100% Max	0.138255429
99%	0.062586838
95%	0.033471175
90%	0.021704510
75% Q3	0.008074658
50% Median	0.000247896
25% Q1	-0.006891657
10%	-0.019764184
5%	-0.029850903
1%	-0.065748430
0% Min	-0.160755732

Log-returns distribution for BET-FI

The UNIVARIATE Procedure
Variable: logreturn

Extreme Observations					
Lowest			Highest		
Value	Date	Obs	Value	Date	Obs
-0.160756	10/10/2008	1971	0.103556	17/03/2020	4833
-0.158330	08/10/2008	1969	0.105730	24/06/2009	2142
-0.149741	25/05/2010	2372	0.127289	10/05/2010	2362
-0.145270	22/10/2008	1979	0.130864	13/08/2001	194
-0.137192	24/10/2008	1981	0.131353	04/11/2008	1988
-0.123493	28/03/2005	1087	0.133239	10/11/2008	1992
-0.110922	06/10/2008	1967	0.135634	19/09/2008	1956
-0.109945	14/08/2001	195	0.136490	14/10/2008	1973
-0.106297	21/04/2009	2098	0.137786	09/04/2009	2091
-0.103211	27/10/2008	1982	0.138255	16/04/2009	2096

The UNIVARIATE Procedure



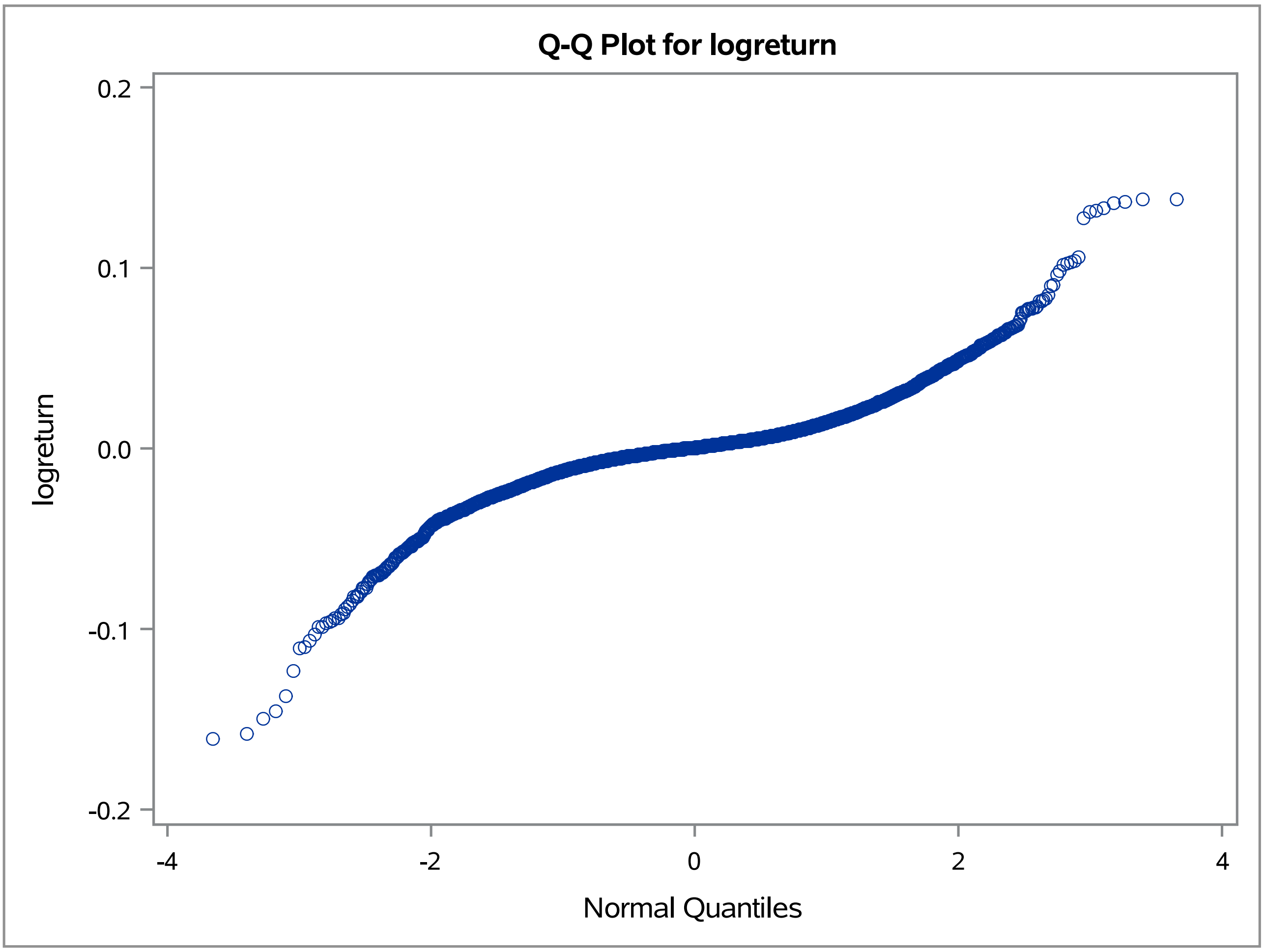
The UNIVARIATE Procedure
Fitted Normal Distribution for logreturn

Parameters for Normal Distribution		
Parameter	**Symbol**	**Estimate**
Mean	Mu	0.00076
Std Dev	Sigma	0.02125

Goodness-of-Fit Tests for Normal Distribution				
Test	**Statistic**		**p Value**	
Kolmogorov-Smirnov	**D**	0.117545	**Pr > D**	<0.010
Cramer-von Mises	**W-Sq**	29.690986	**Pr > W-Sq**	<0.005
Anderson-Darling	**A-Sq**	155.929916	**Pr > A-Sq**	<0.005

Quantiles for Normal Distribution		
	Quantile	
Percent	**Observed**	**Estimated**
1.0	-0.06575	-0.04867
5.0	-0.02985	-0.03419
10.0	-0.01976	-0.02647
25.0	-0.00689	-0.01357
50.0	0.00025	0.00076
75.0	0.00807	0.01509
90.0	0.02170	0.02799
95.0	0.03347	0.03571
99.0	0.06259	0.05019

The UNIVARIATE Procedure



Probability of extreme events for BET-FI returns

Obs	c	Prob(r<c) - empirical	Periodicity (years) - empirical	Prob(r<c) - Normal	Periodicity (years) - Normal
1	-0.03	0.049599	0.08065	0.073872	0.054
2	-0.06	0.011937	0.33510	0.002123	1.884
3	-0.09	0.003910	1.02295	0.000010	411.272