

The UNIVARIATE Procedure
Variable: logreturn

Moments			
N	5640	Sum Weights	5640
Mean	0.00036606	Sum Observations	2.06460578
Std Deviation	0.01587244	Variance	0.00025193
Skewness	-0.4616934	Kurtosis	8.81627555
Uncorrected SS	1.42141339	Corrected SS	1.42065761
Coeff Variation	4335.96361	Std Error Mean	0.00021135

Basic Statistical Measures			
Location		Variability	
Mean	0.000366	Std Deviation	0.01587
Median	0.000432	Variance	0.0002519
Mode	0.000000	Range	0.23681
		Interquartile Range	0.01314

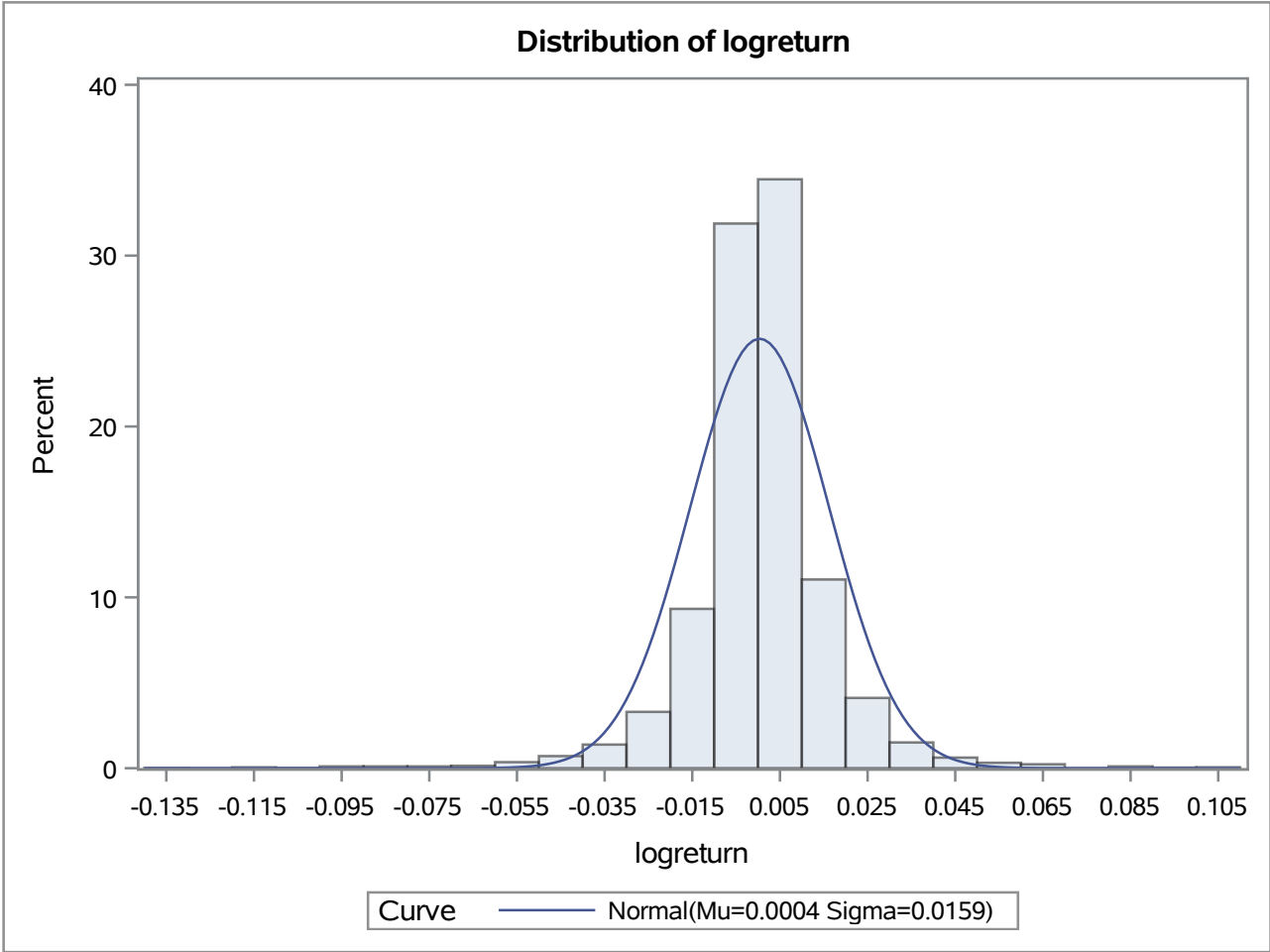
Tests for Location: Mu0=0				
Test	Statistic		p Value	
Student's t	t	1.732024	Pr > t 	0.0833
Sign	M	129	Pr >= M 	0.0006
Signed Rank	S	418306	Pr >= S 	0.0006

Quantiles (Definition 5)	
Level	Quantile
100% Max	0.105645115
99%	0.045106059
95%	0.024101083
90%	0.015995788
75% Q3	0.007073546
50% Median	0.000432052
25% Q1	-0.006070644
10%	-0.015079407
5%	-0.022801784
1%	-0.047533784
0% Min	-0.131167633

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Extreme Observations					
Lowest			Highest		
Value	Date	Obs	Value	Date	Obs
-0.1311676	07/01/2009	2831	0.0835426	08/08/2000	747
-0.1190178	28/03/2005	1894	0.0837798	07/01/2000	596
-0.1189201	19/12/2018	5335	0.0848034	24/06/1999	463
-0.1161165	25/05/2010	3177	0.0884876	19/09/2008	2762
-0.1045424	10/10/2008	2777	0.0895773	09/08/2000	748
-0.0973407	26/08/1998	230	0.0908801	26/05/2010	3178
-0.0971096	08/10/2008	2775	0.0963581	17/12/1997	62
-0.0939800	24/08/2000	759	0.1009072	14/10/2008	2779
-0.0935378	28/10/1997	27	0.1011271	06/11/1998	283
-0.0906762	25/08/1998	229	0.1056451	10/05/2010	3167

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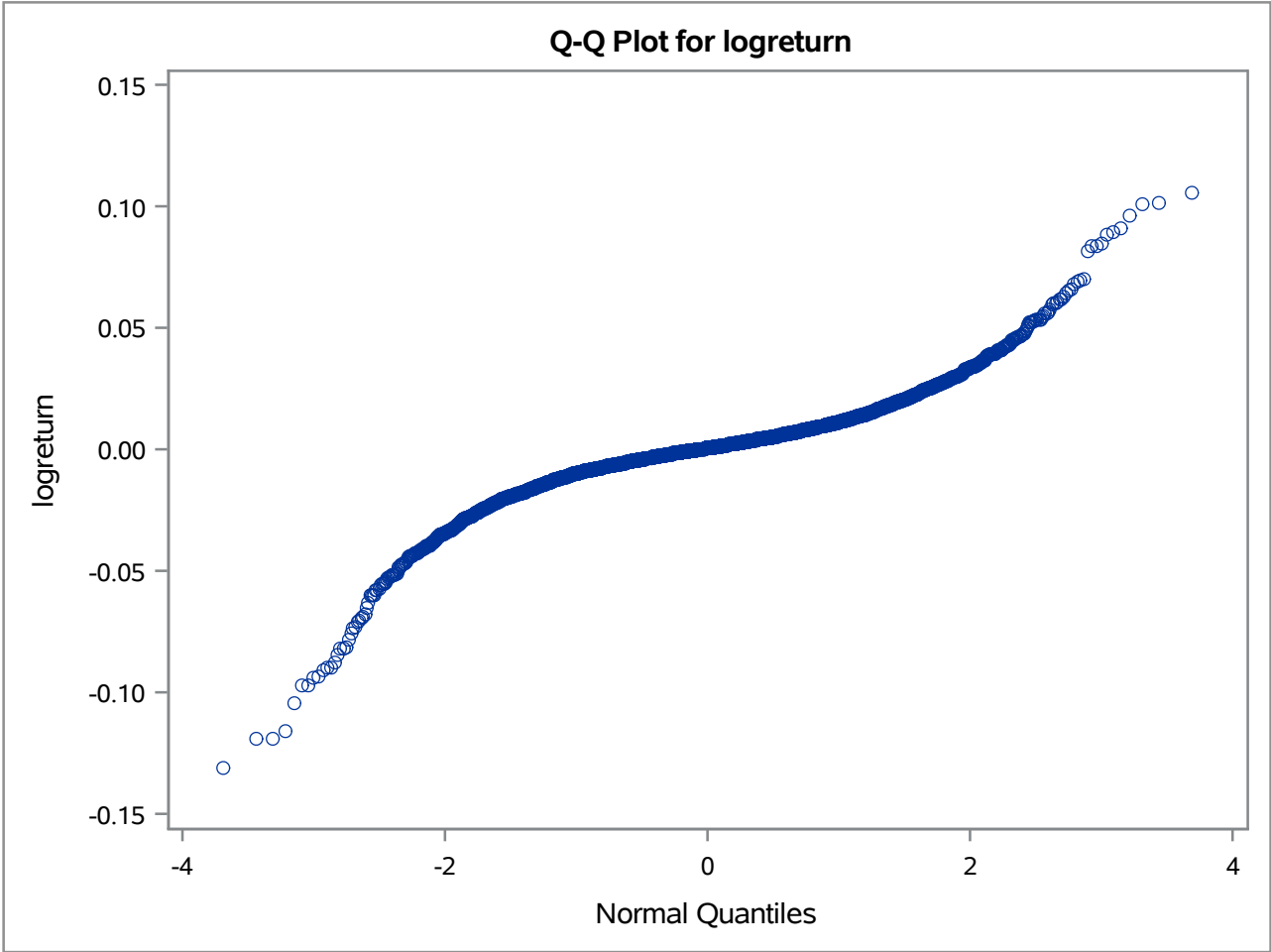
The UNIVARIATE Procedure
Fitted Normal Distribution for logreturn

Parameters for Normal Distribution		
Parameter	Symbol	Estimate
Mean	Mu	0.000366
Std Dev	Sigma	0.015872

Goodness-of-Fit Tests for Normal Distribution				
Test	Statistic		p Value	
Kolmogorov-Smirnov	D	0.102607	Pr > D	<0.010
Cramer-von Mises	W-Sq	24.251649	Pr > W-Sq	<0.005
Anderson-Darling	A-Sq	135.141373	Pr > A-Sq	<0.005

Quantiles for Normal Distribution		
Percent	Quantile	
	Observed	Estimated
1.0	-0.04753	-0.03656
5.0	-0.02280	-0.02574
10.0	-0.01508	-0.01998
25.0	-0.00607	-0.01034
50.0	0.00043	0.00037
75.0	0.00707	0.01107
90.0	0.01600	0.02071
95.0	0.02410	0.02647
99.0	0.04511	0.03729

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Obs	c	Prob($r < c$) - empirical	Periodicity (years) - empirical	Prob($r < c$) - Normal	Periodicity (years) - Normal
1	-0.03	0.029965	0.13349	0.027866	0.14
2	-0.06	0.005496	0.72774	0.000071	56.01
3	-0.09	0.001950	2.05091	0.000000	641901.19