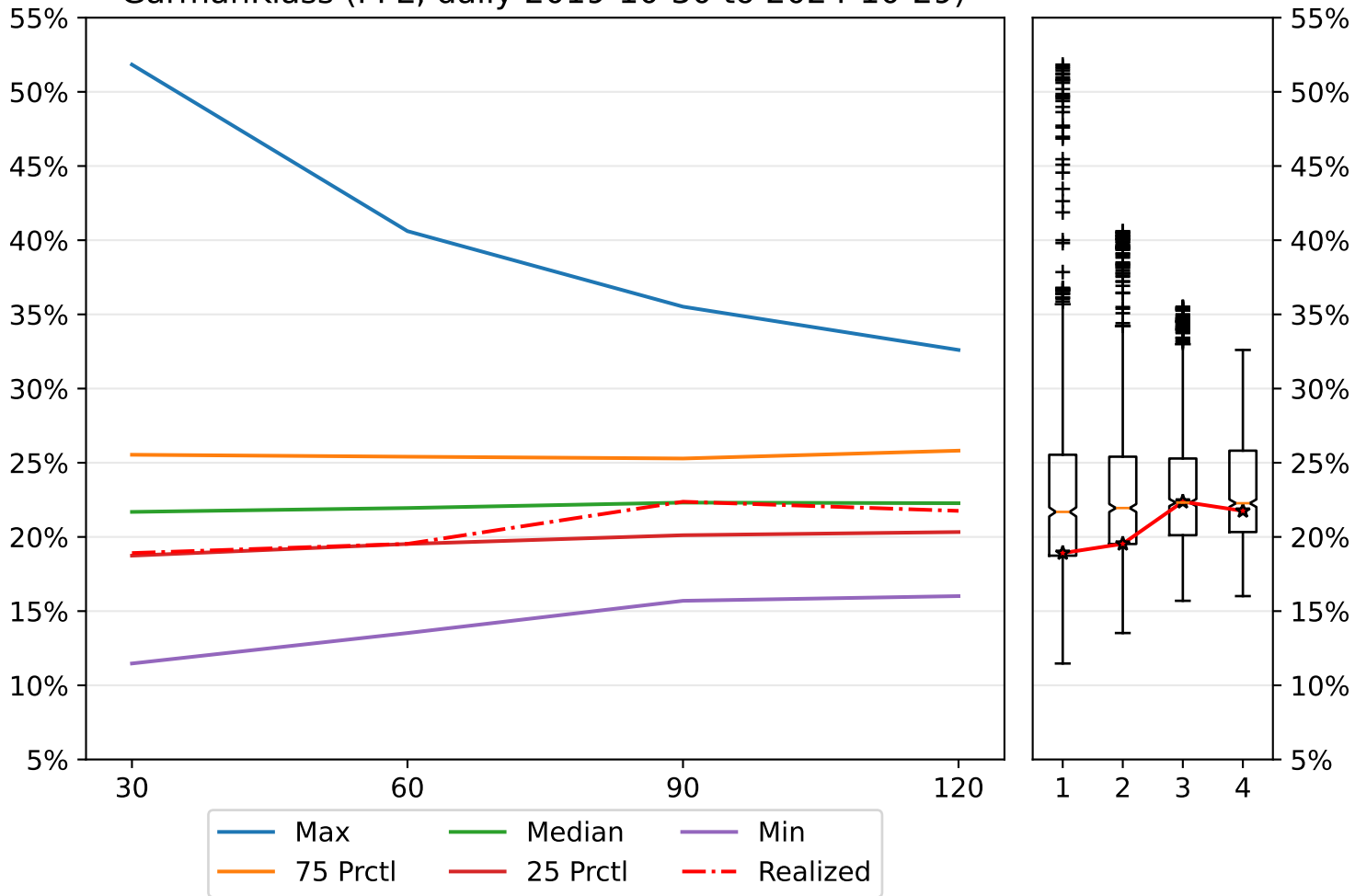
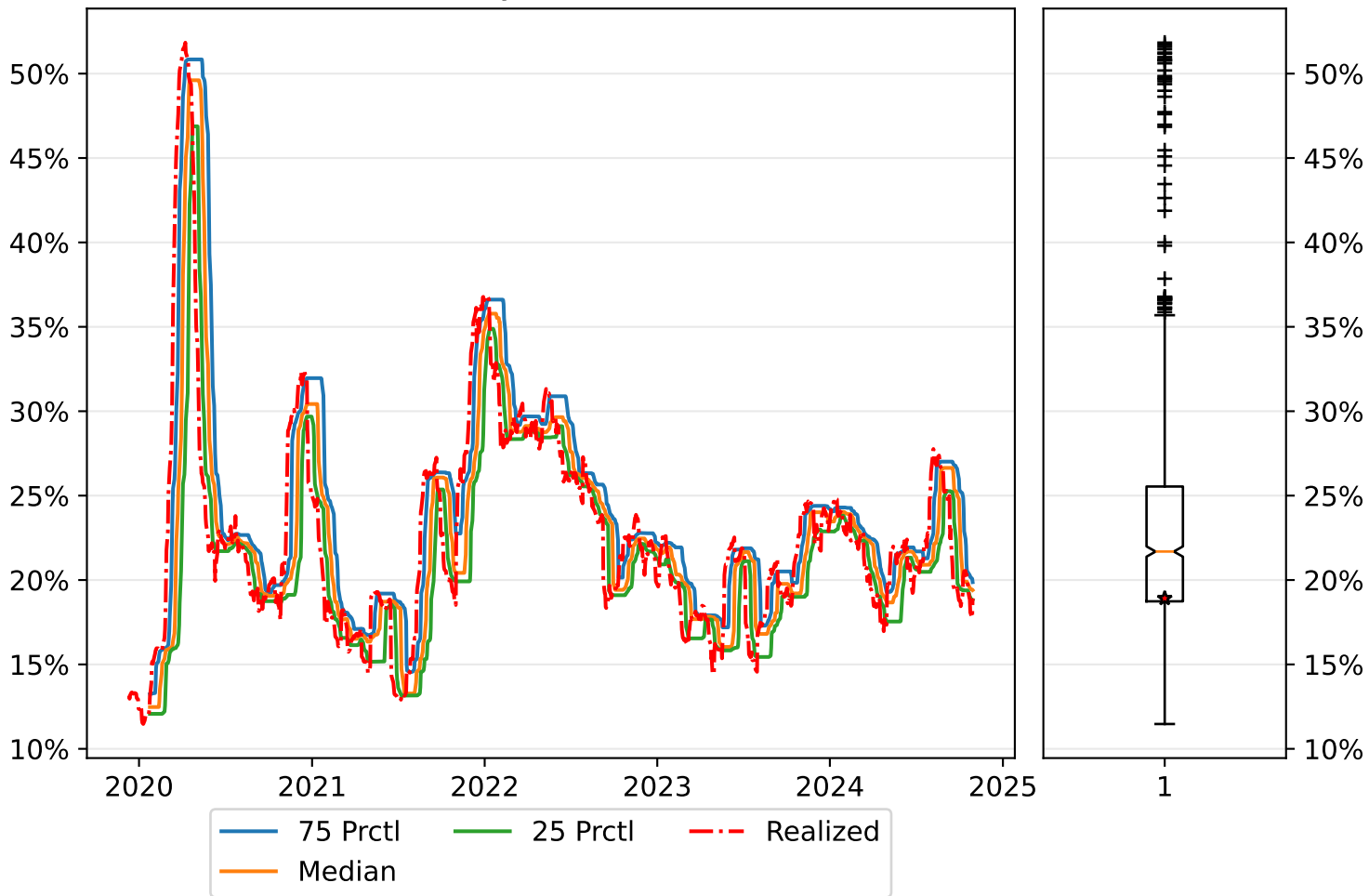


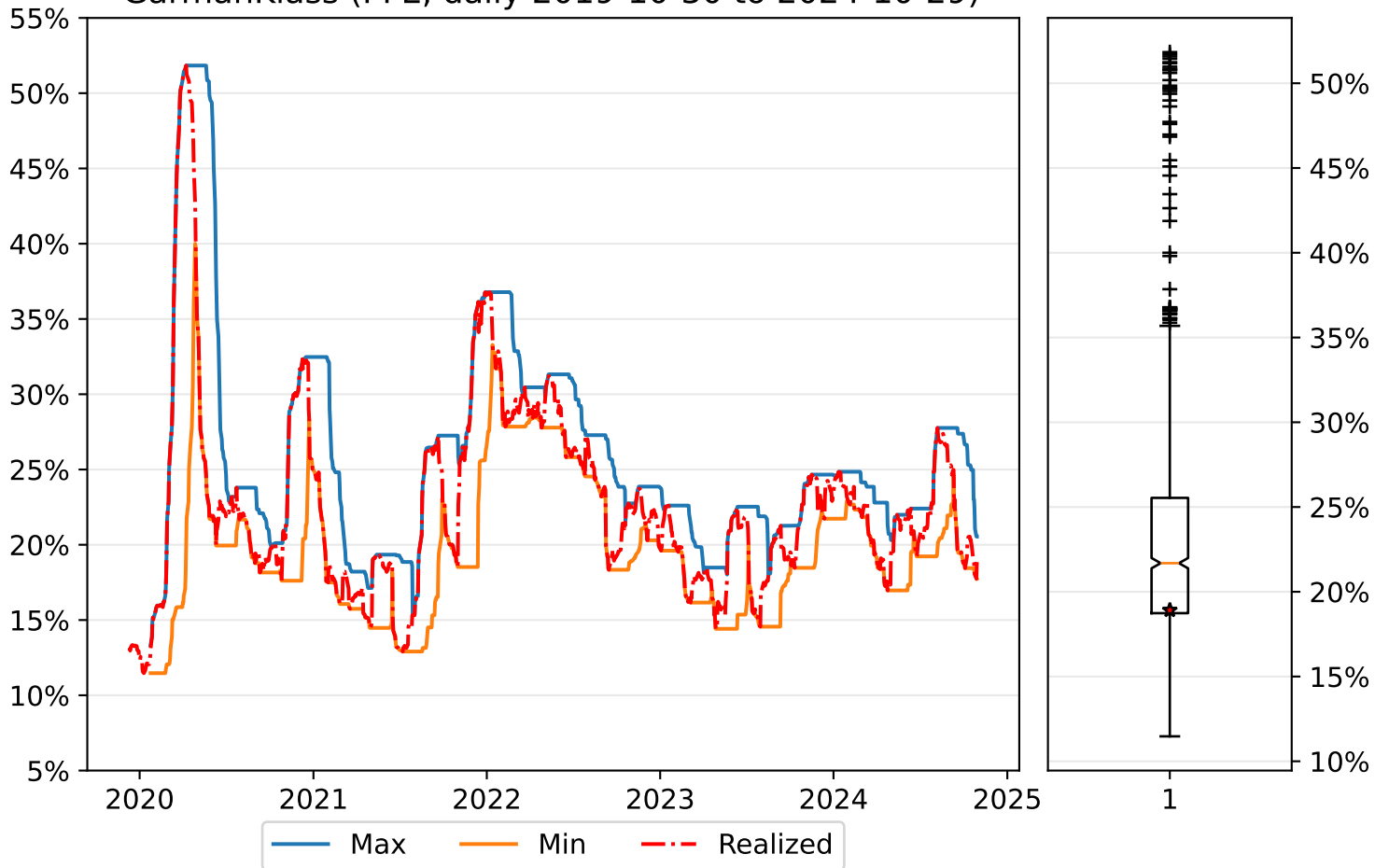
GarmanKlass (PFE, daily 2019-10-30 to 2024-10-29)



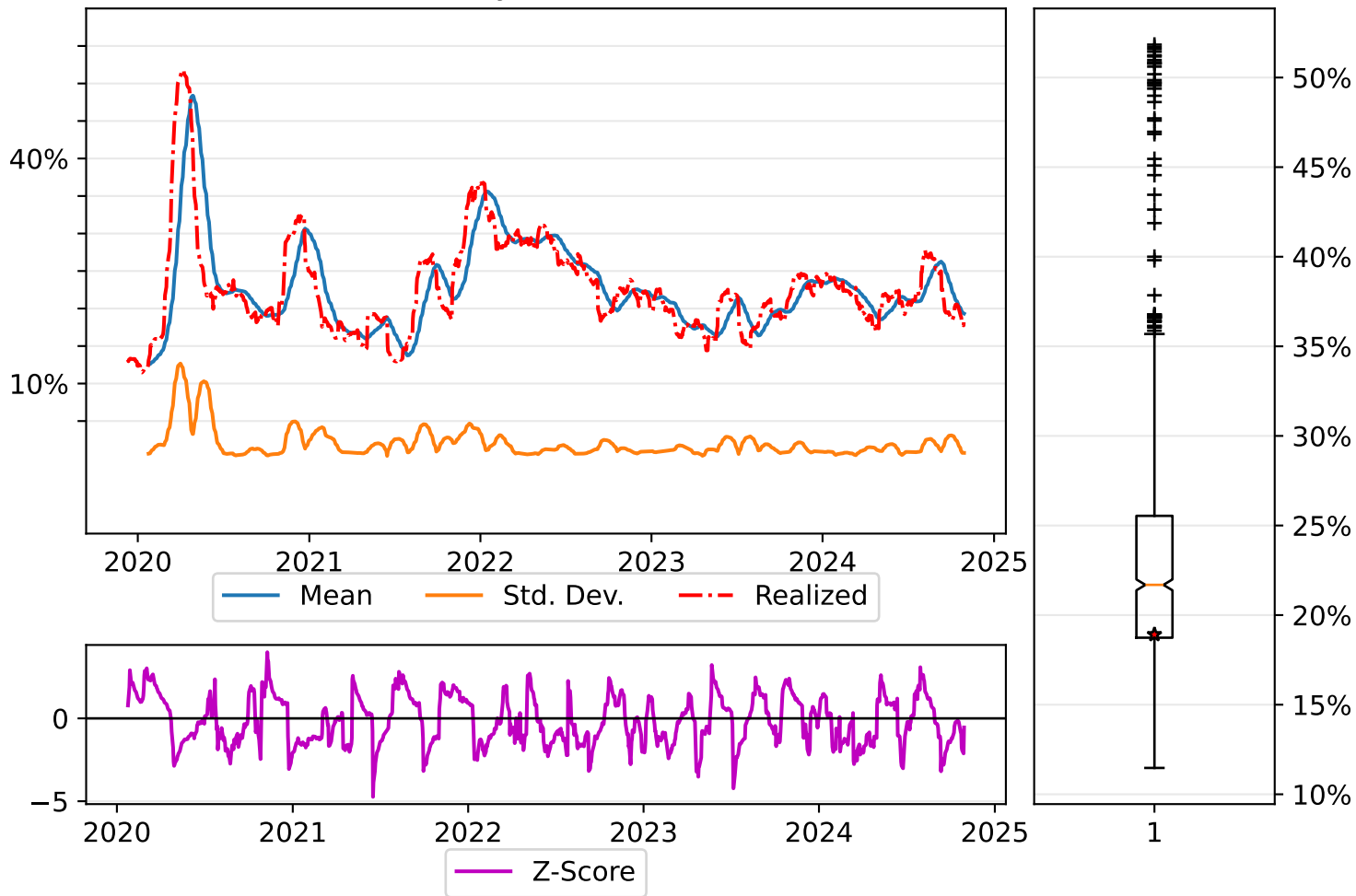
GarmanKlass (PFE, daily 2019-10-30 to 2024-10-29)



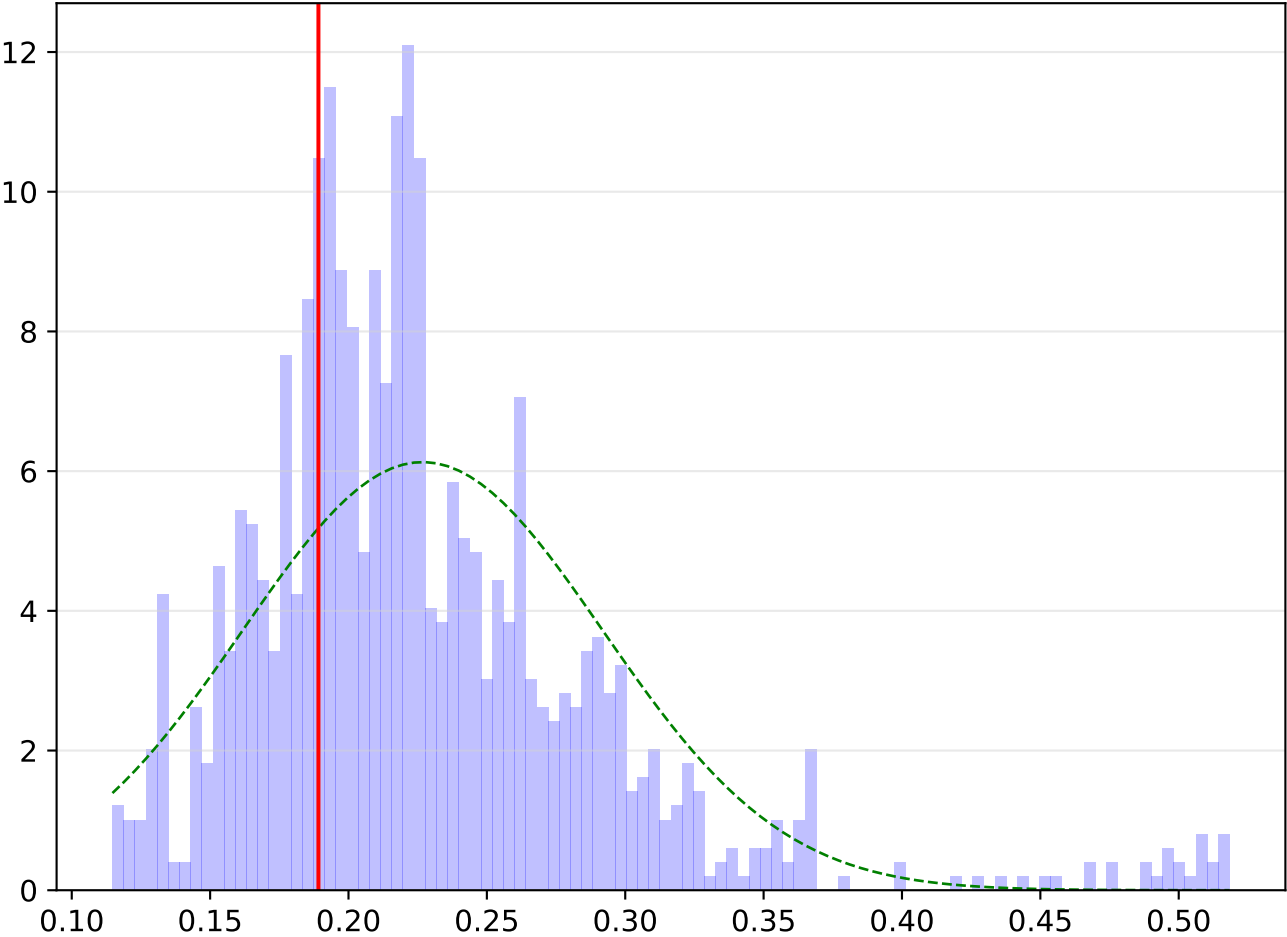
GarmanKlass (PFE, daily 2019-10-30 to 2024-10-29)



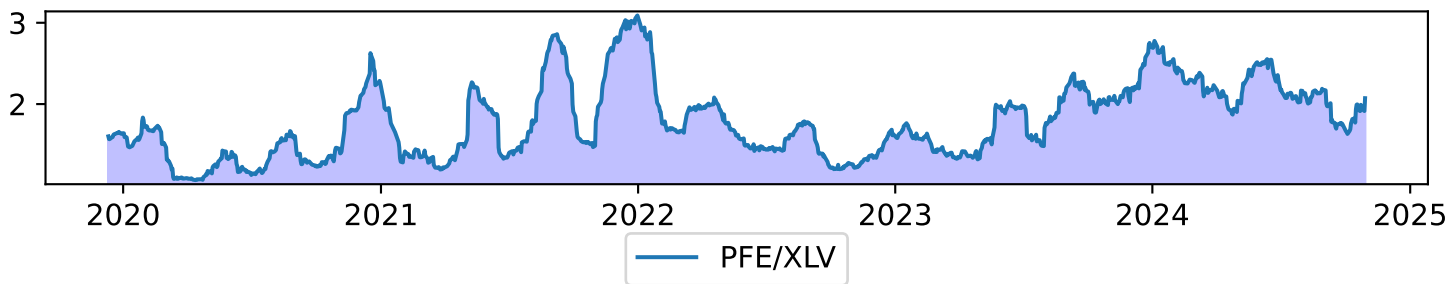
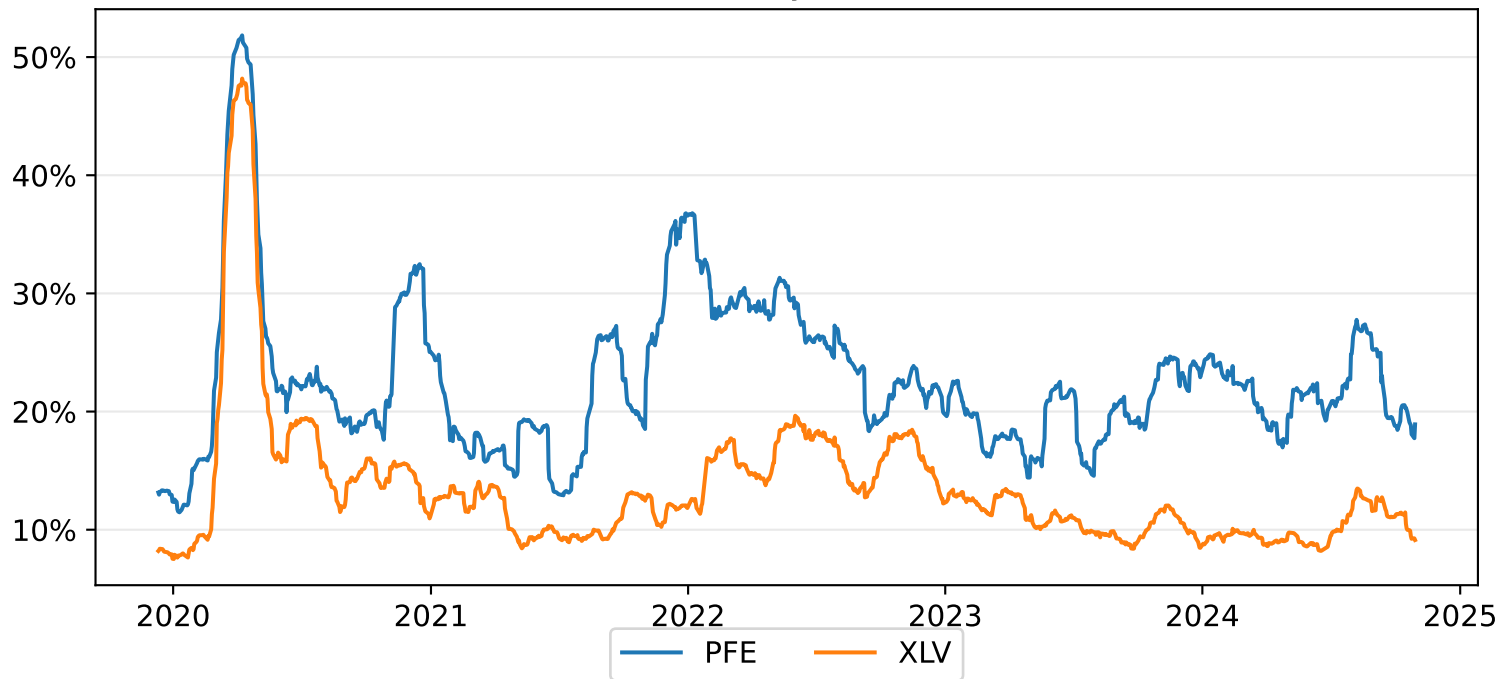
GarmanKlass (PFE, daily 2019-10-30 to 2024-10-29)



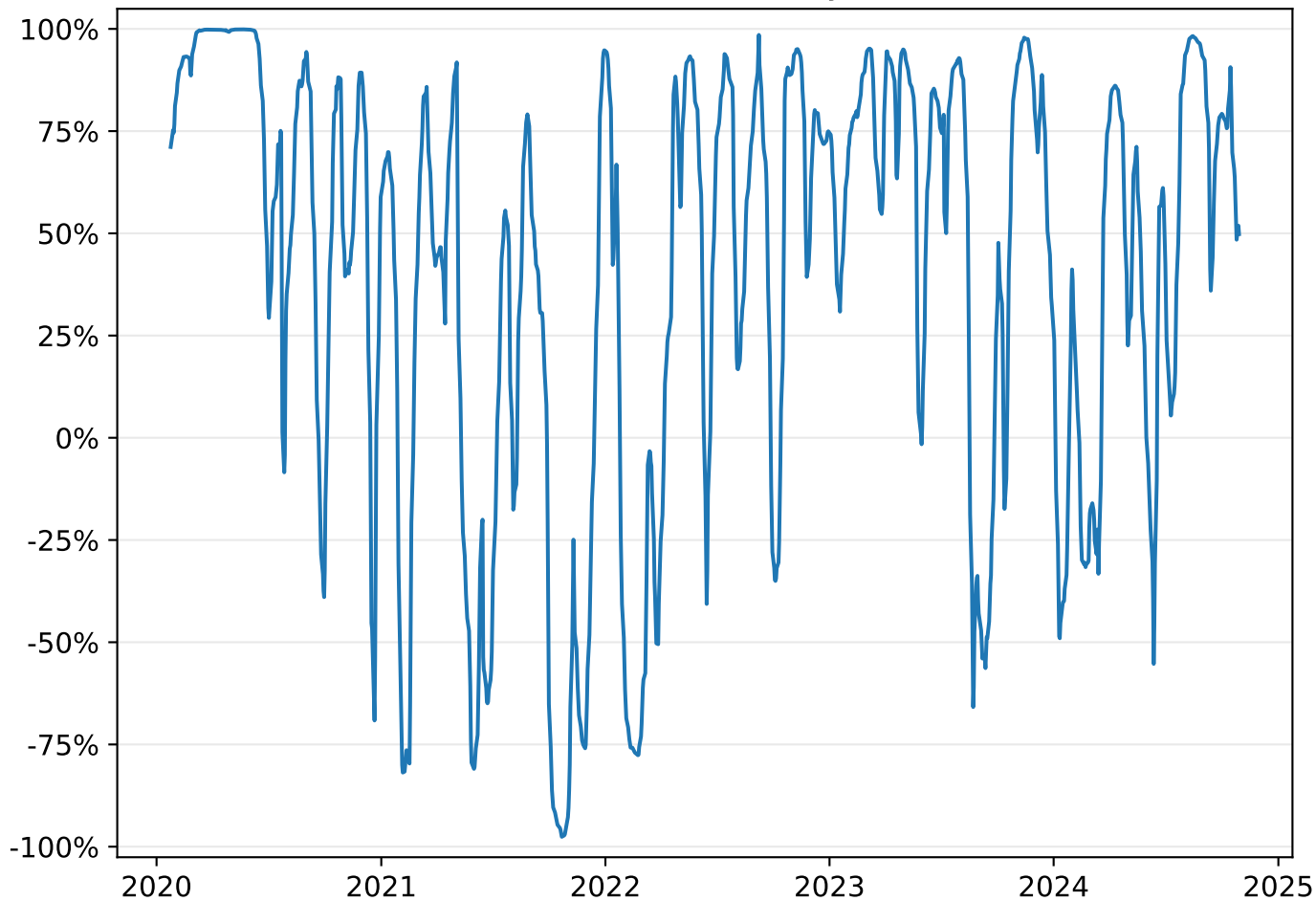
Distribution of GarmanKlass estimator values (PFE, daily 2019-10-30 to 2024-10-29)



GarmanKlass (PFE v. XLV, daily 2019-10-30 to 2024-10-29)



GarmanKlass (Correlation of PFE v. XLV, daily 2019-10-30 to 2024-10-29)



OLS Regression Results

Dep. Variable:	y	R-squared (uncentered):	0.921
Model:	OLS	Adj. R-squared (uncentered):	0.921
Method:	Least Squares	F-statistic:	1.434e+04
Date:	Tue, 29 Oct 2024	Prob (F-statistic):	0.00
Time:	23:53:44	Log-Likelihood:	1591.6
No. Observations:	1229	AIC:	-3181.
Df Residuals:	1228	BIC:	-3176.
Df Model:	1		
Covariance Type:	nonrobust		

	coef	std err	t	P> t	[0.025	0.975]
x1	1.5341	0.013	119.737	0.000	1.509	1.559

Omnibus:	167.528	Durbin-Watson:	0.008
Prob(Omnibus):	0.000	Jarque-Bera (JB):	440.177
Skew:	-0.730	Prob(JB):	2.61e-96
Kurtosis:	5.543	Cond. No.	1.00

Notes:

- [1] R^2 is computed without centering (uncentered) since the model does not contain a constant.
- [2] Standard Errors assume that the covariance matrix of the errors is correctly specified.