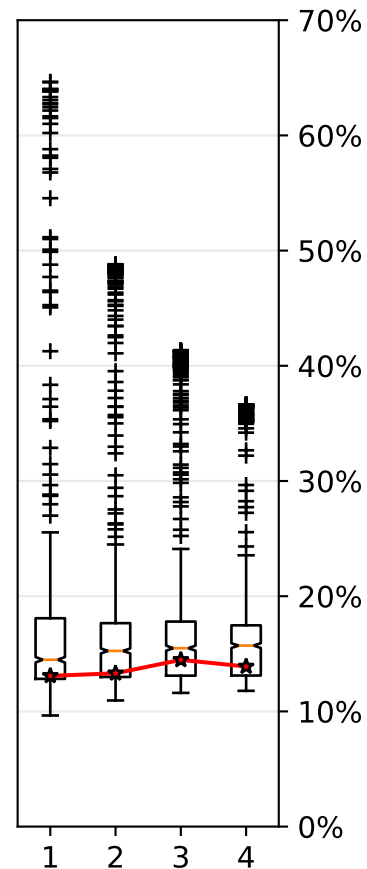
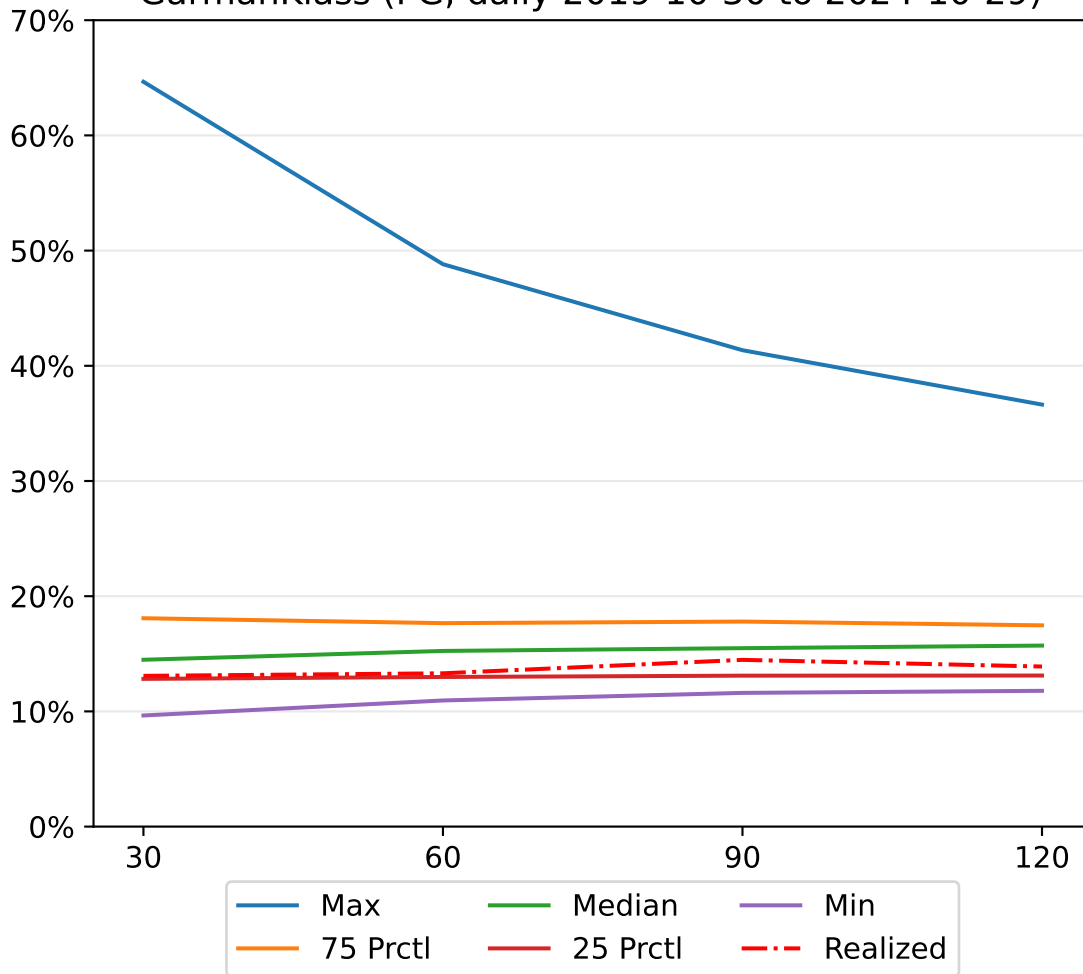
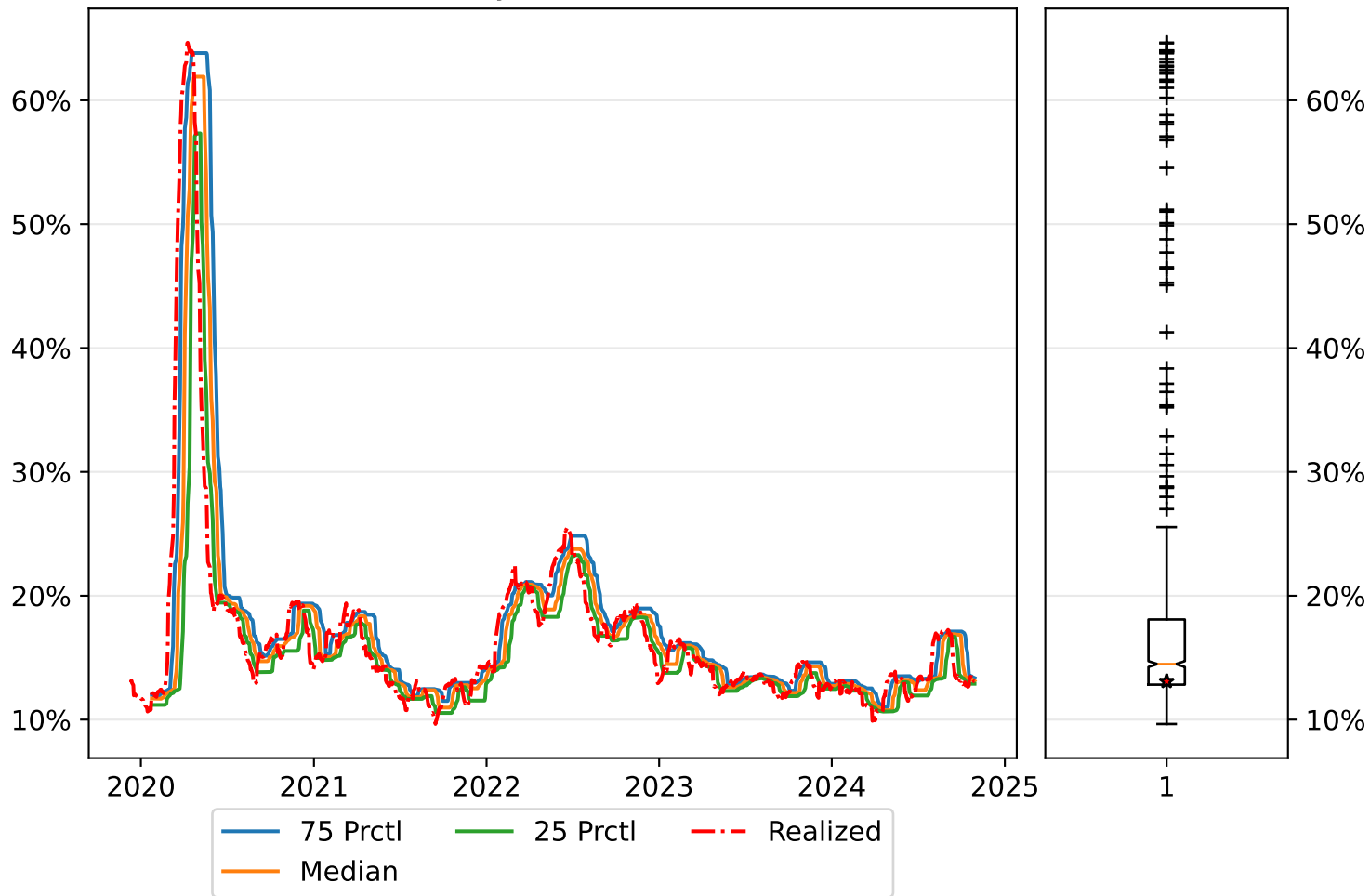


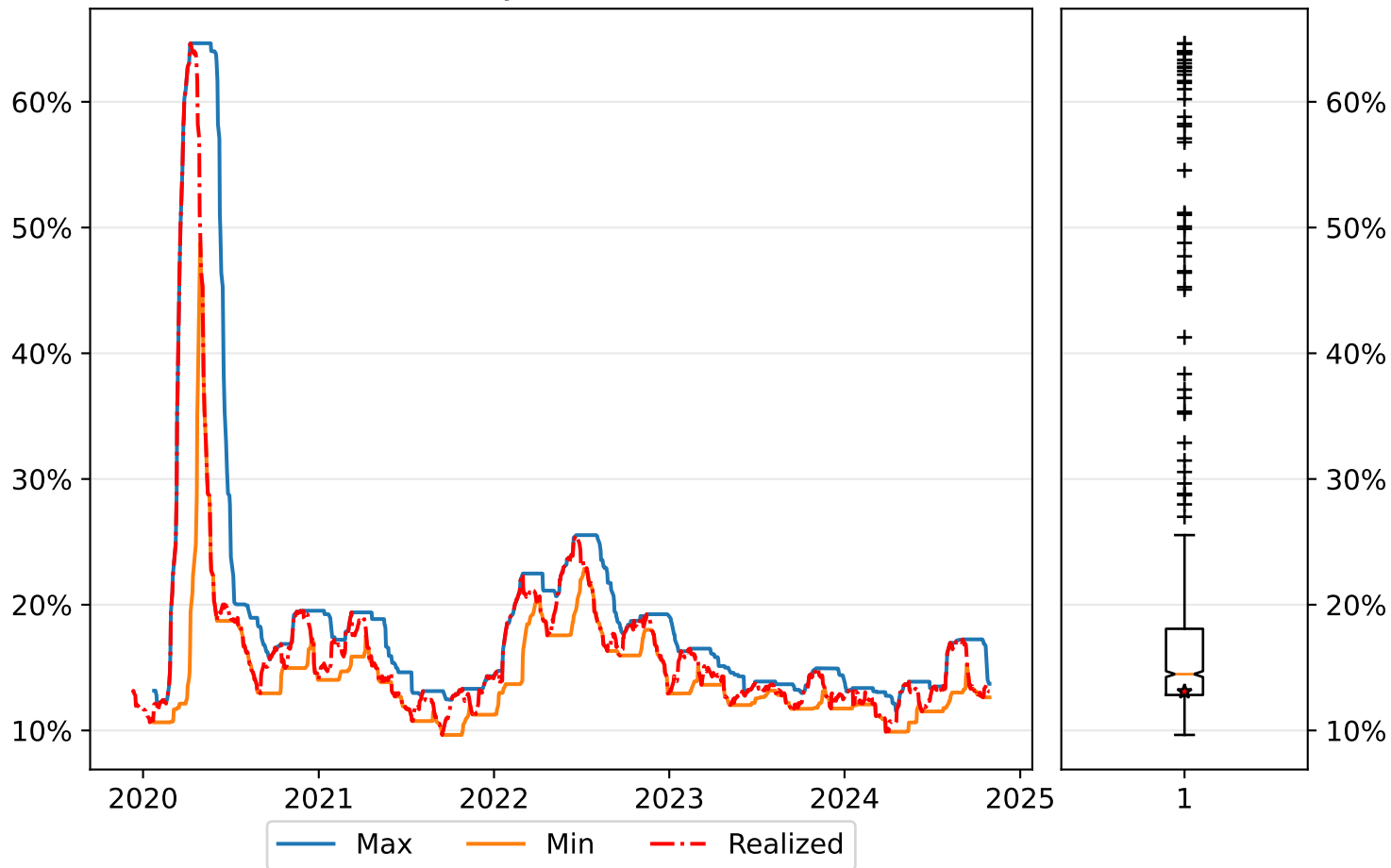
GarmanKlass (PG, daily 2019-10-30 to 2024-10-29)



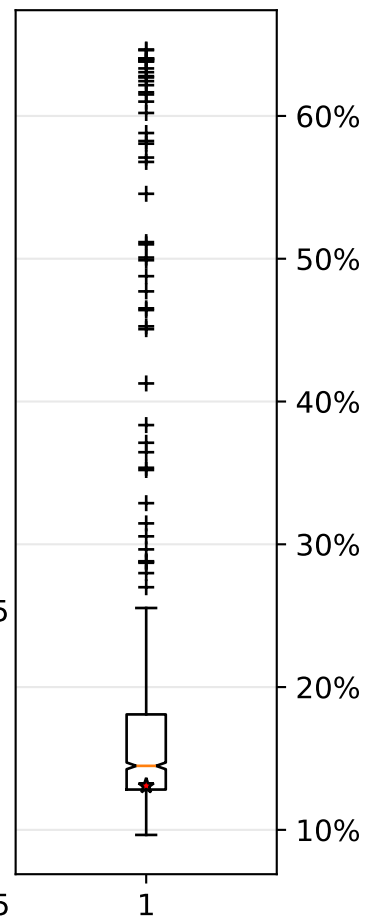
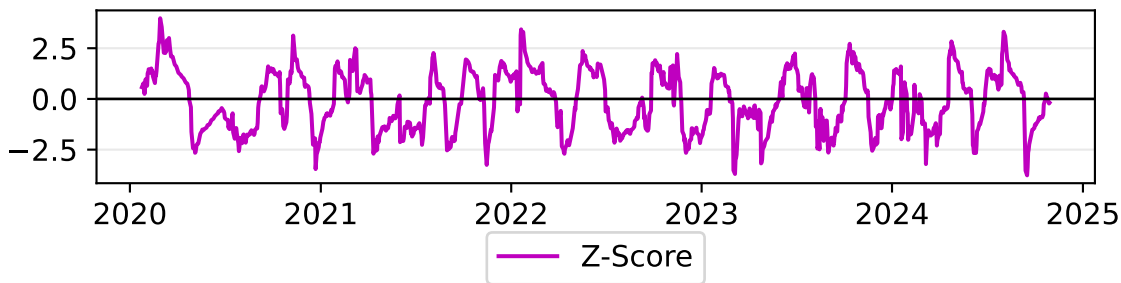
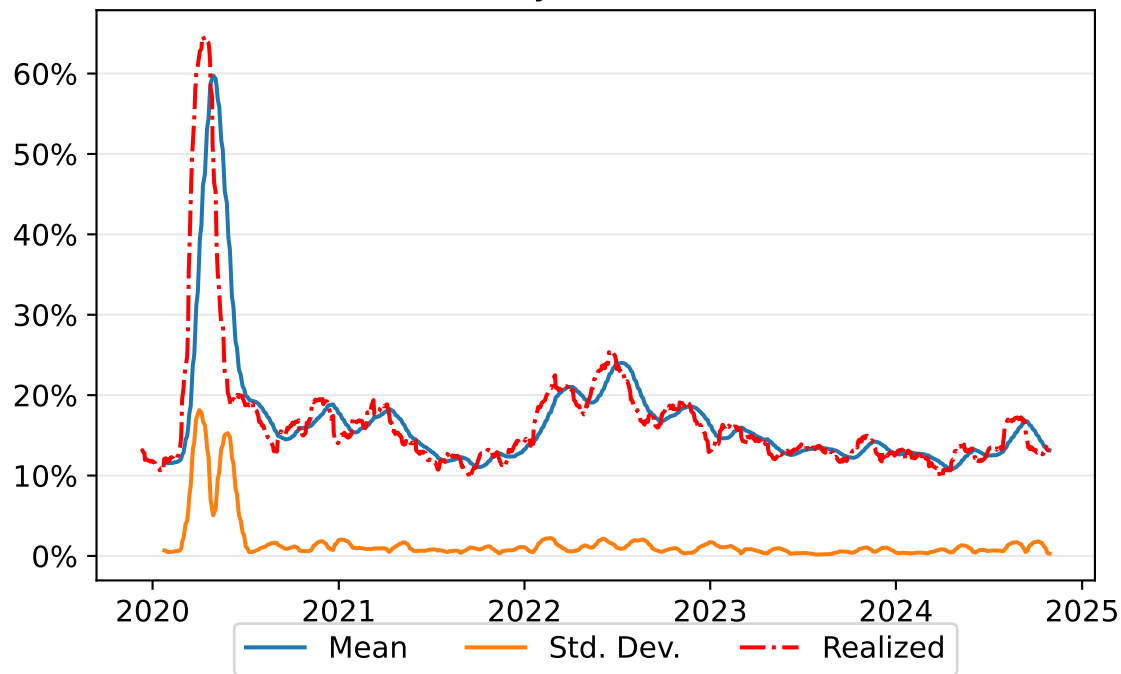
GarmanKlass (PG, daily 2019-10-30 to 2024-10-29)



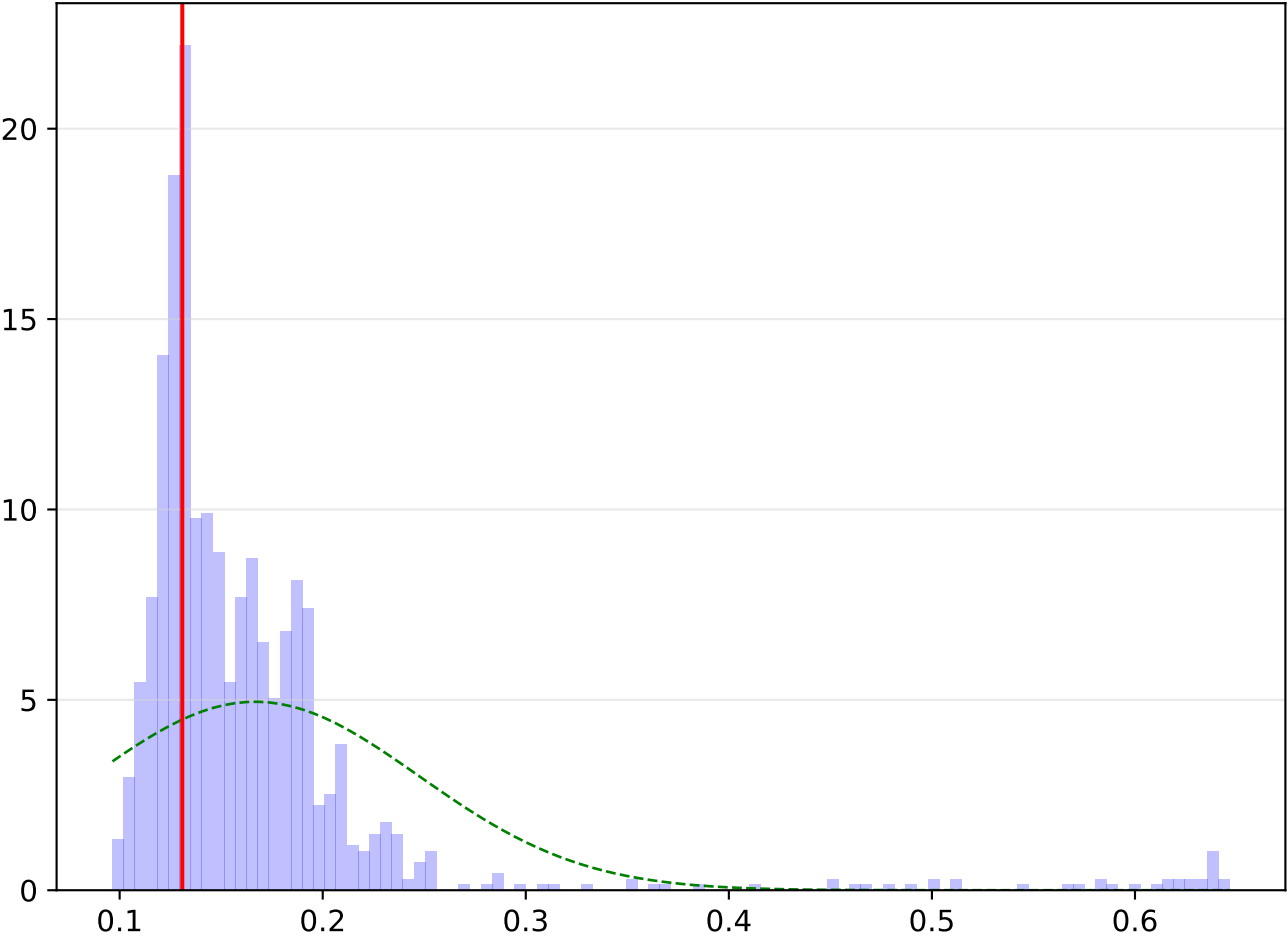
GarmanKlass (PG, daily 2019-10-30 to 2024-10-29)



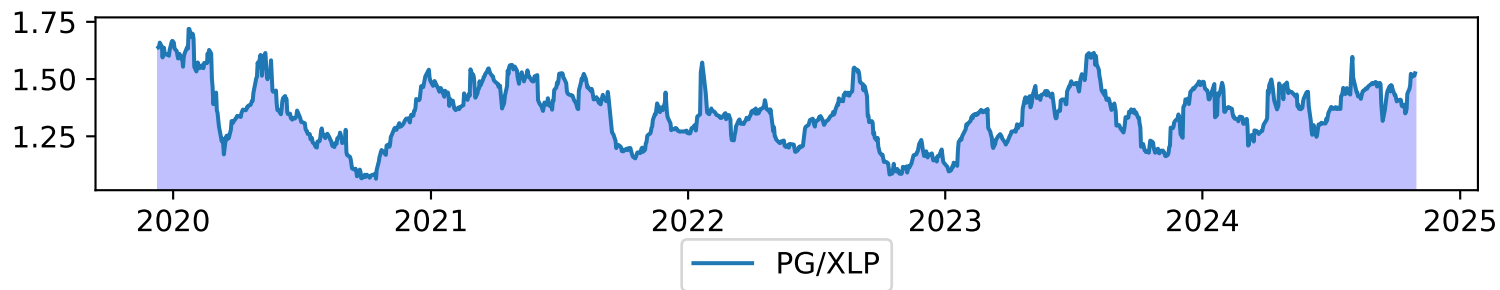
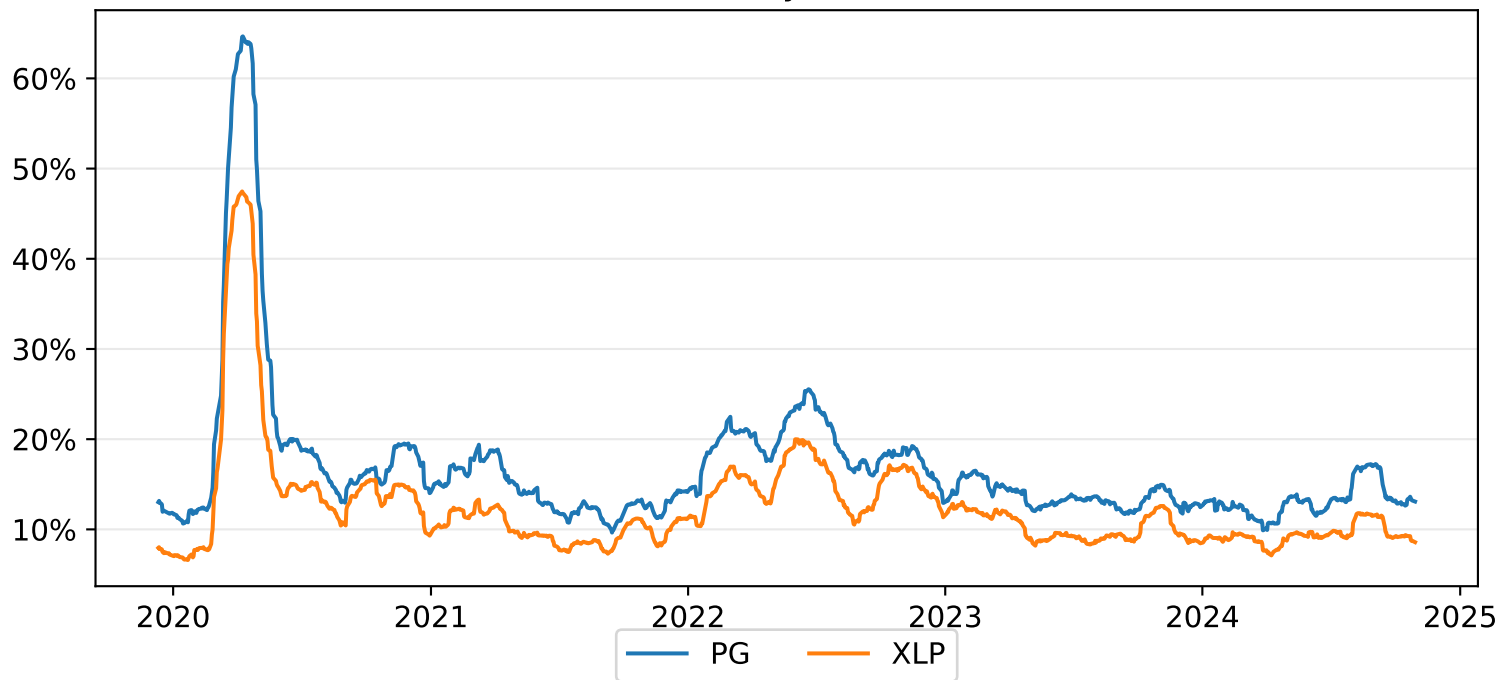
GarmanKlass (PG, daily 2019-10-30 to 2024-10-29)



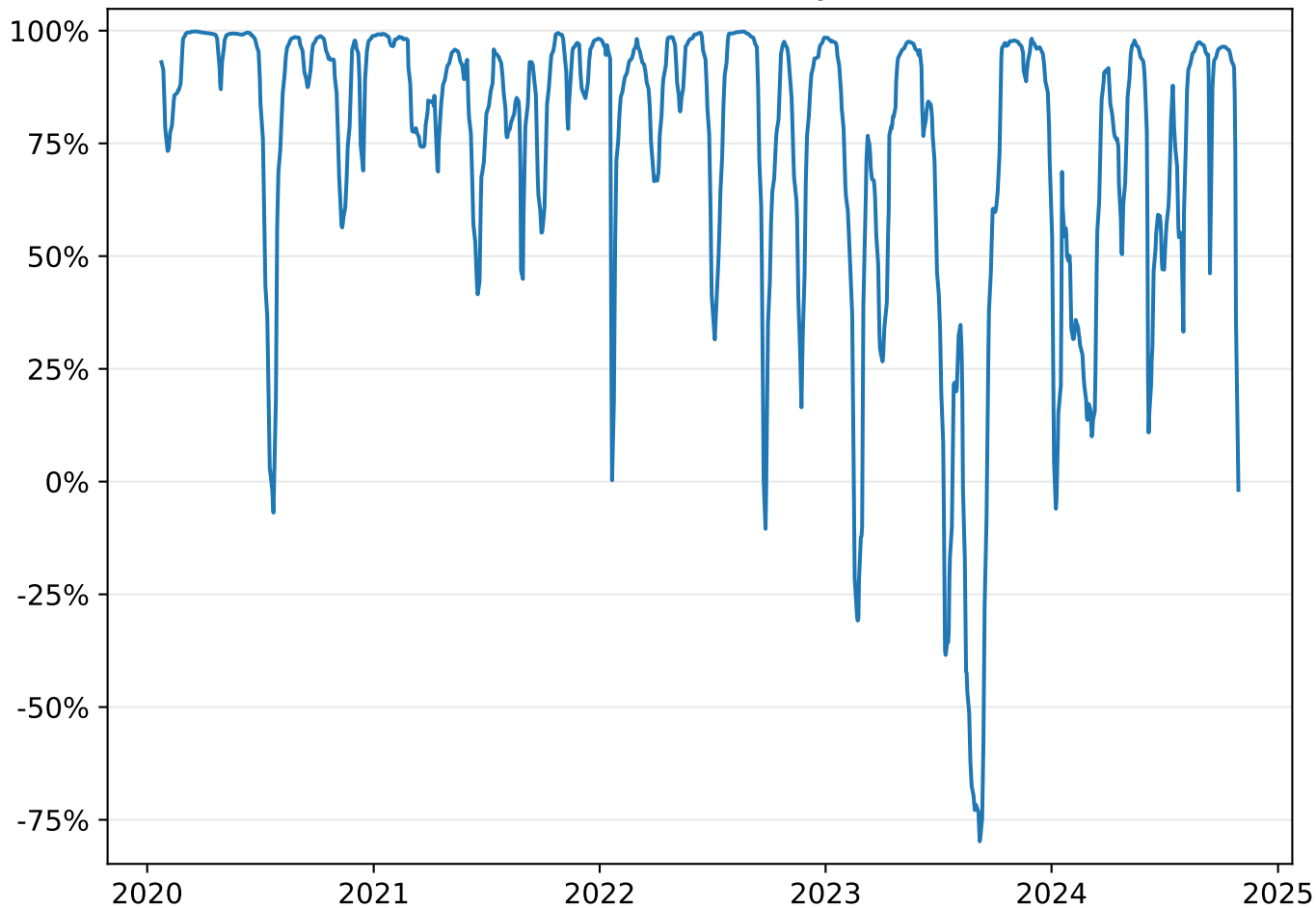
Distribution of GarmanKlass estimator values (PG, daily 2019-10-30 to 2024-10-29)



GarmanKlass (PG v. XLP, daily 2019-10-30 to 2024-10-29)



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



OLS Regression Results

Dep. Variable:	y	R-squared (uncentered):	0.992
Model:	OLS	Adj. R-squared (uncentered):	0.992
Method:	Least Squares	F-statistic:	1.542e+05
Date:	Tue, 29 Oct 2024	Prob (F-statistic):	0.00
Time:	23:06:10	Log-Likelihood:	3303.3
No. Observations:	1229	AIC:	-6605.
Df Residuals:	1228	BIC:	-6600.
Df Model:	1		
Covariance Type:	nonrobust		

	coef	std err	t	P> t	[0.025	0.975]
x1	1.3308	0.003	392.643	0.000	1.324	1.337

Omnibus:	39.600	Durbin-Watson:	0.034
Prob(Omnibus):	0.000	Jarque-Bera (JB):	95.524
Skew:	-0.090	Prob(JB):	1.81e-21
Kurtosis:	4.354	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.