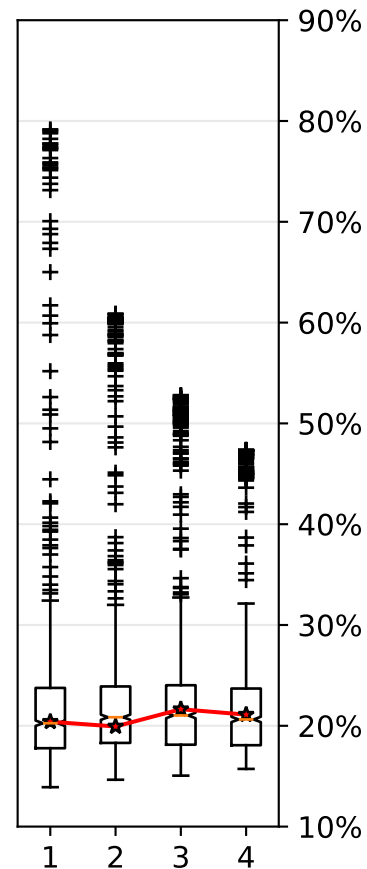
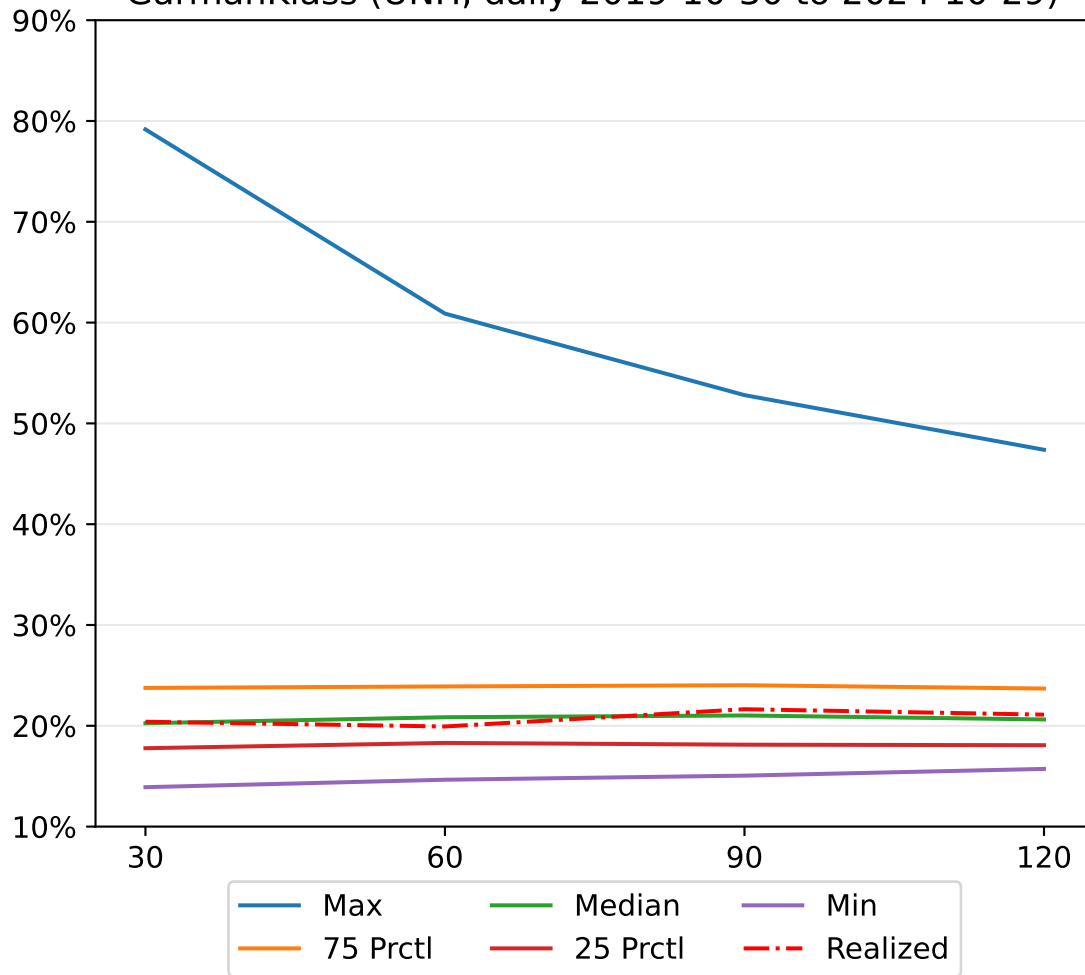
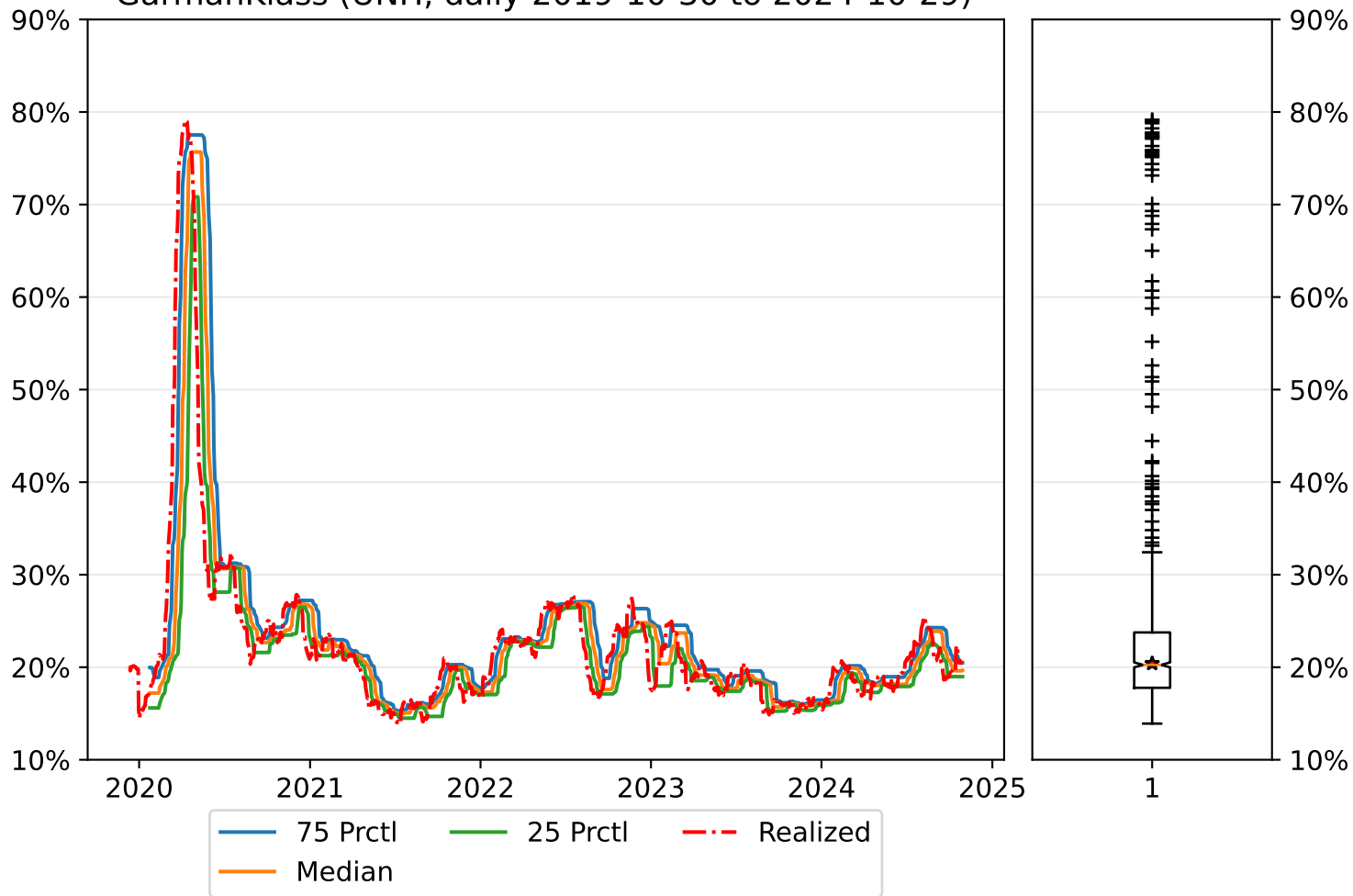


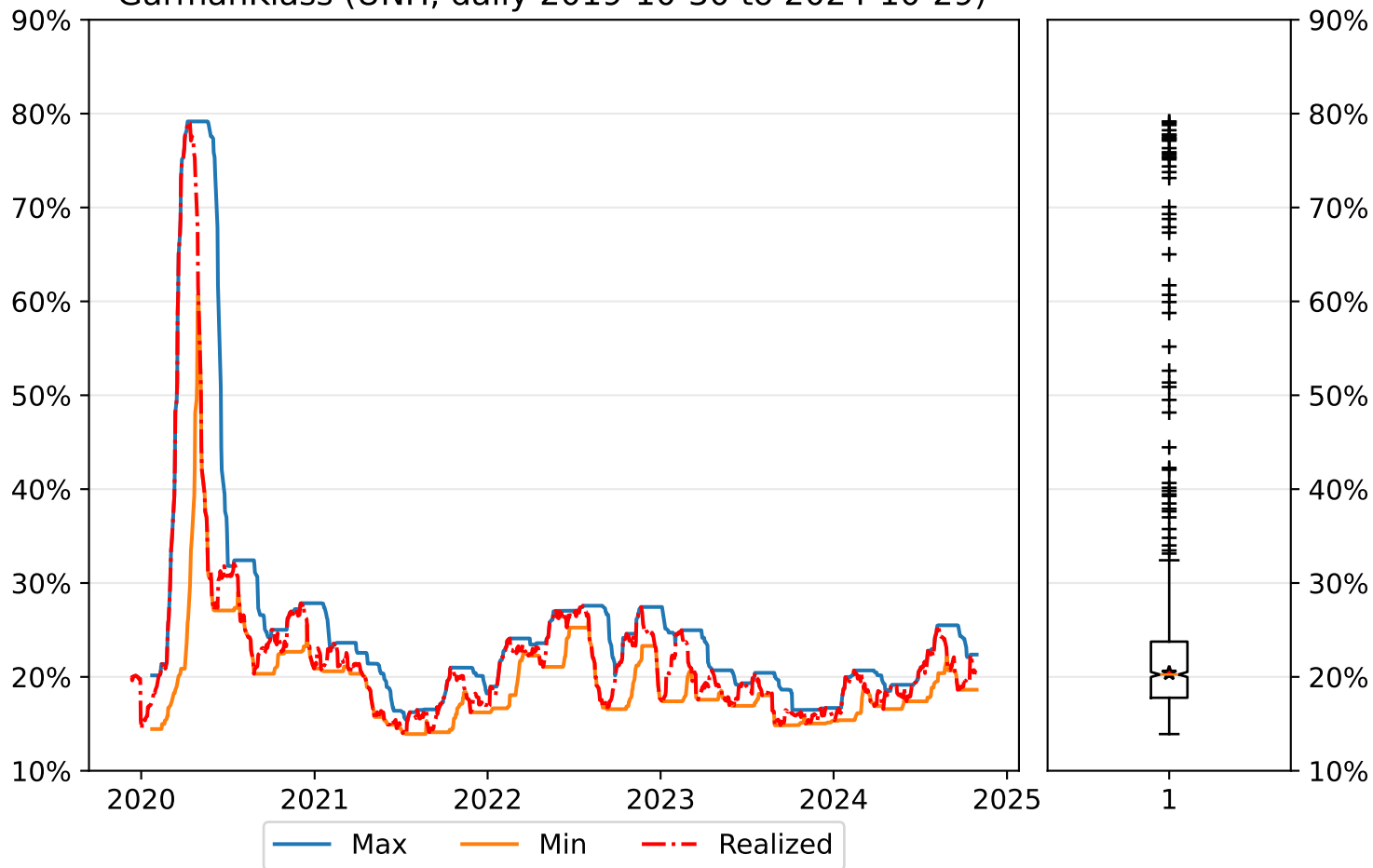
GarmanKlass (UNH, daily 2019-10-30 to 2024-10-29)



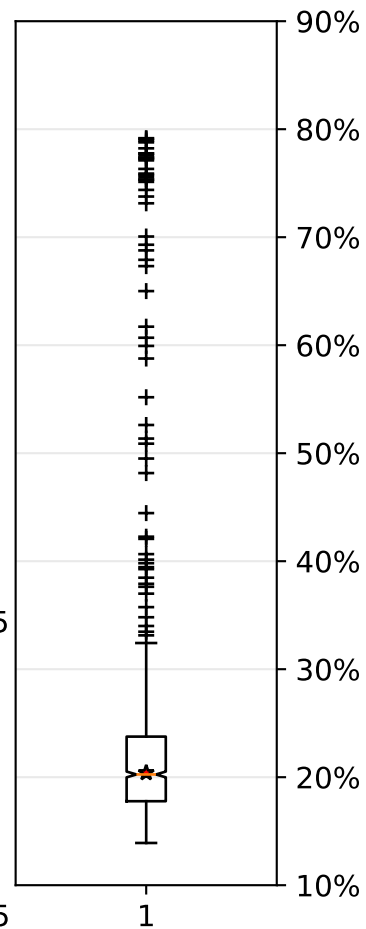
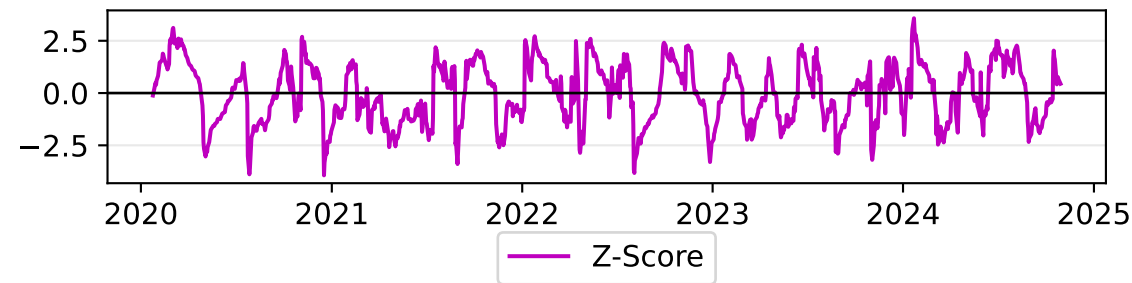
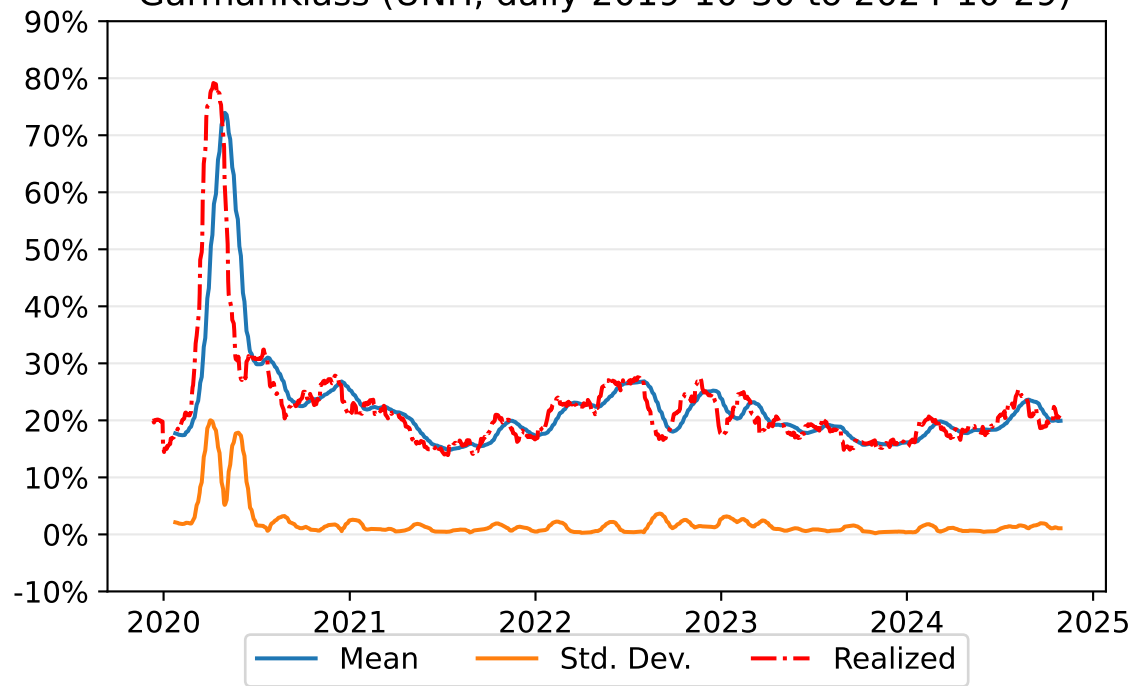
GarmanKlass (UNH, daily 2019-10-30 to 2024-10-29)



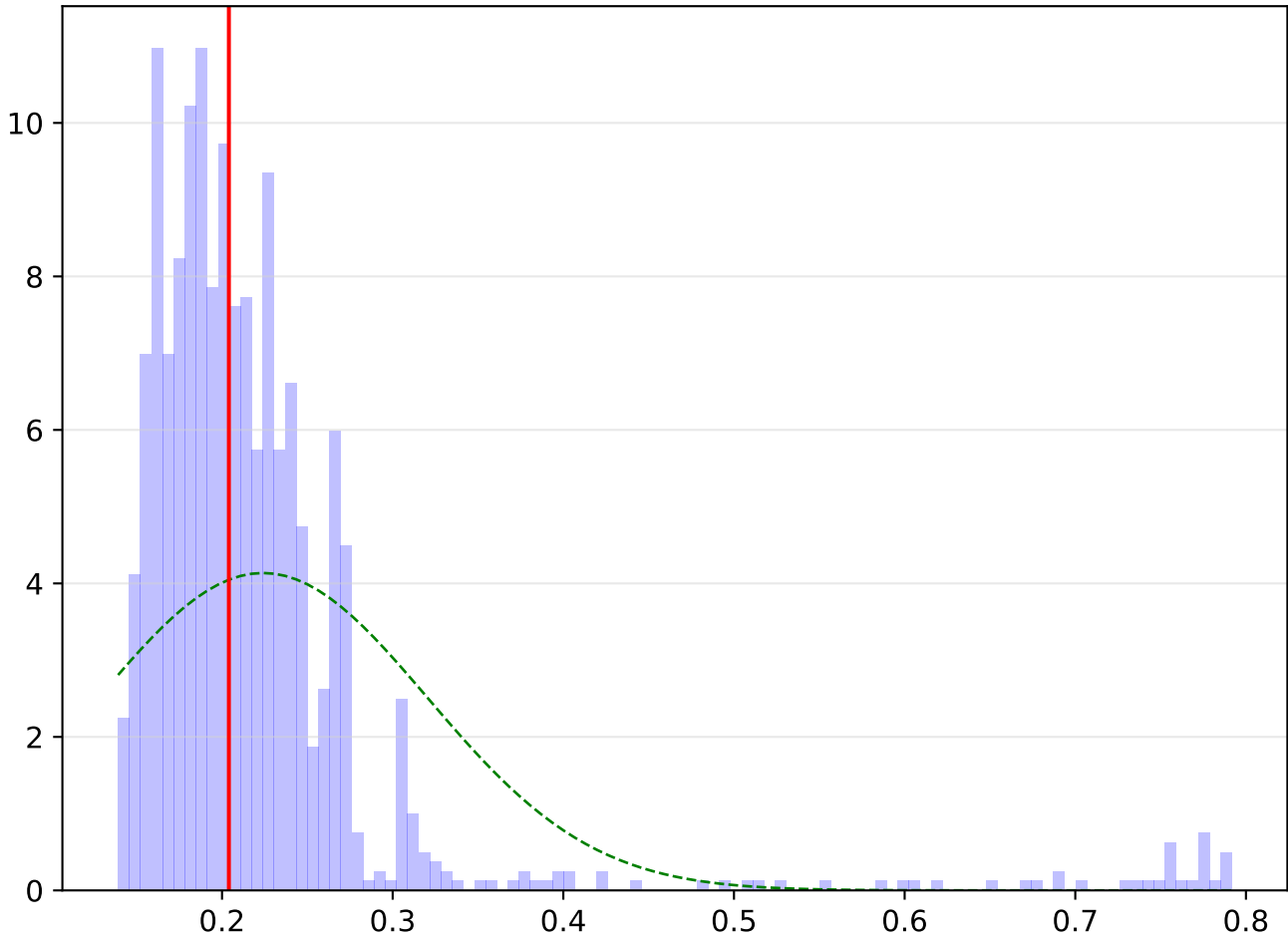
GarmanKlass (UNH, daily 2019-10-30 to 2024-10-29)



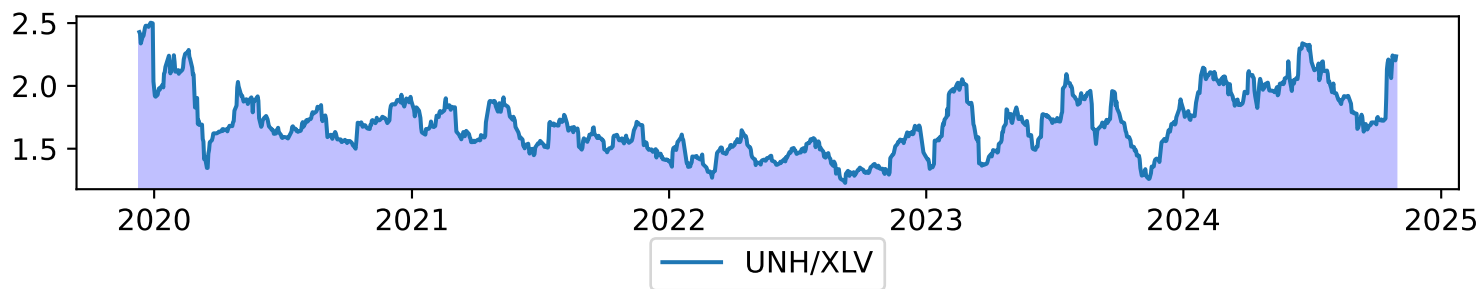
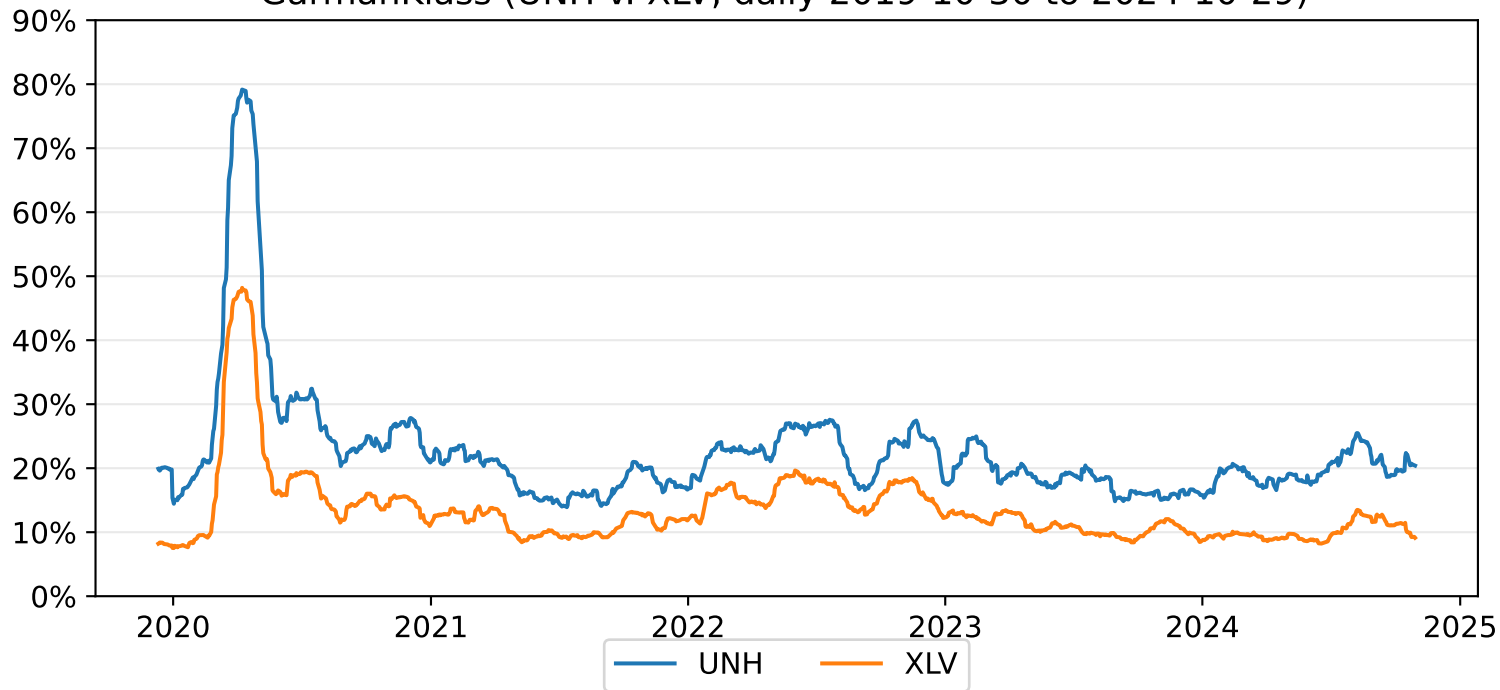
GarmanKlass (UNH, daily 2019-10-30 to 2024-10-29)



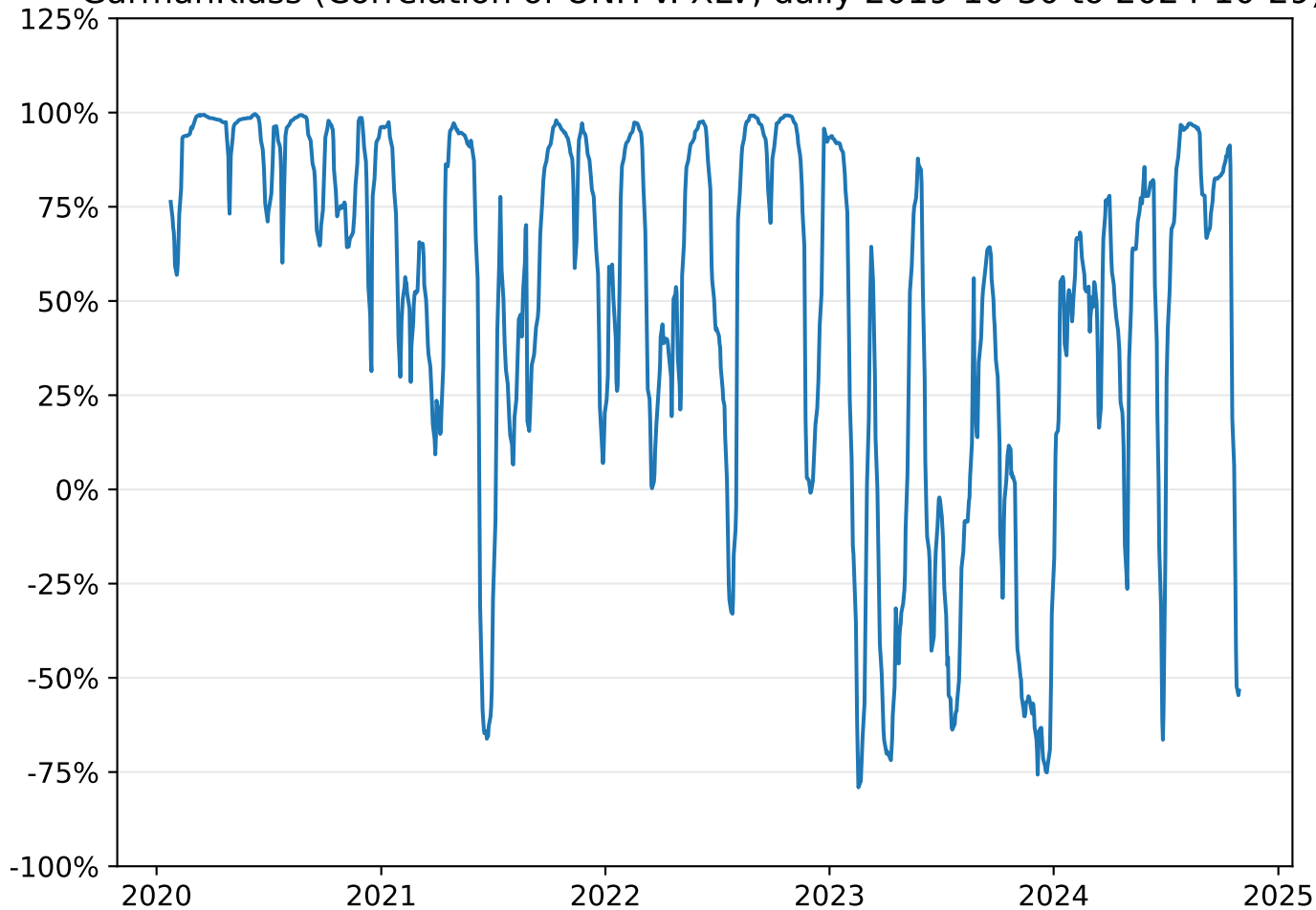
Distribution of GarmanKlass estimator values (UNH, daily 2019-10-30 to 2024-10-29)



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



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



OLS Regression Results

```

=====
Dep. Variable:          y      R-squared (uncentered):          0.985
Model:                  OLS    Adj. R-squared (uncentered):          0.985
Method:                  Least Squares    F-statistic:          7.987e+04
Date:                    Tue, 29 Oct 2024    Prob (F-statistic):          0.00
Time:                    23:55:55    Log-Likelihood:          2565.2
No. Observations:        1229    AIC:          -5128.
Df Residuals:            1228    BIC:          -5123.
Df Model:                 1
Covariance Type:         nonrobust
=====

```

	coef	std err	t	P> t	[0.025	0.975]
x1	1.6397	0.006	282.618	0.000	1.628	1.651

```

=====
Omnibus:                2.528    Durbin-Watson:          0.034
Prob(Omnibus):           0.283    Jarque-Bera (JB):          2.660
Skew:                    0.019    Prob(JB):          0.264
Kurtosis:                3.225    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.