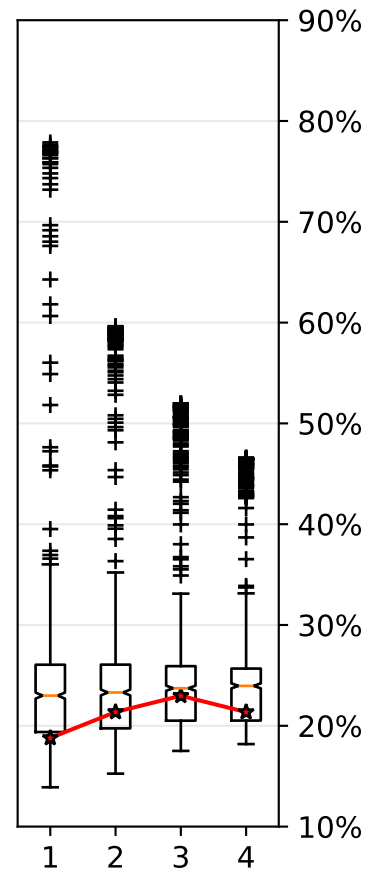
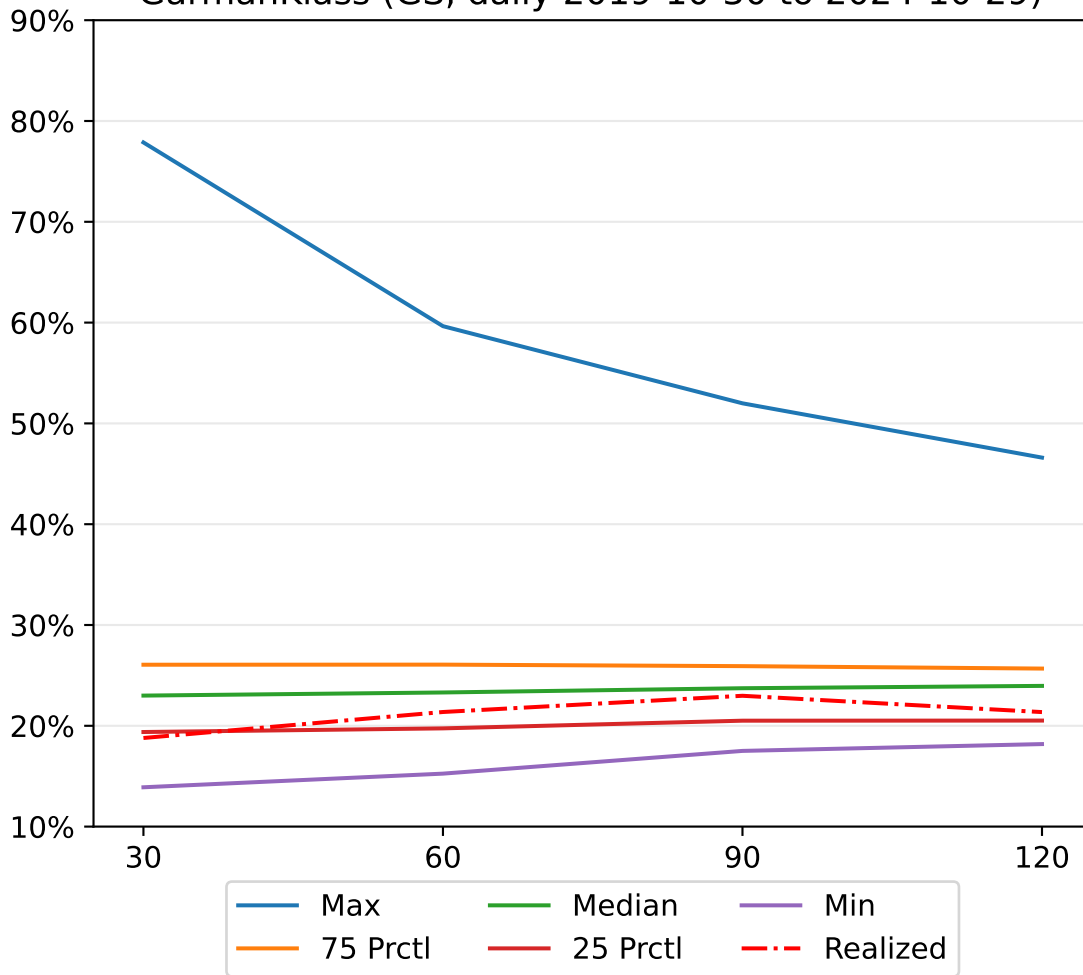
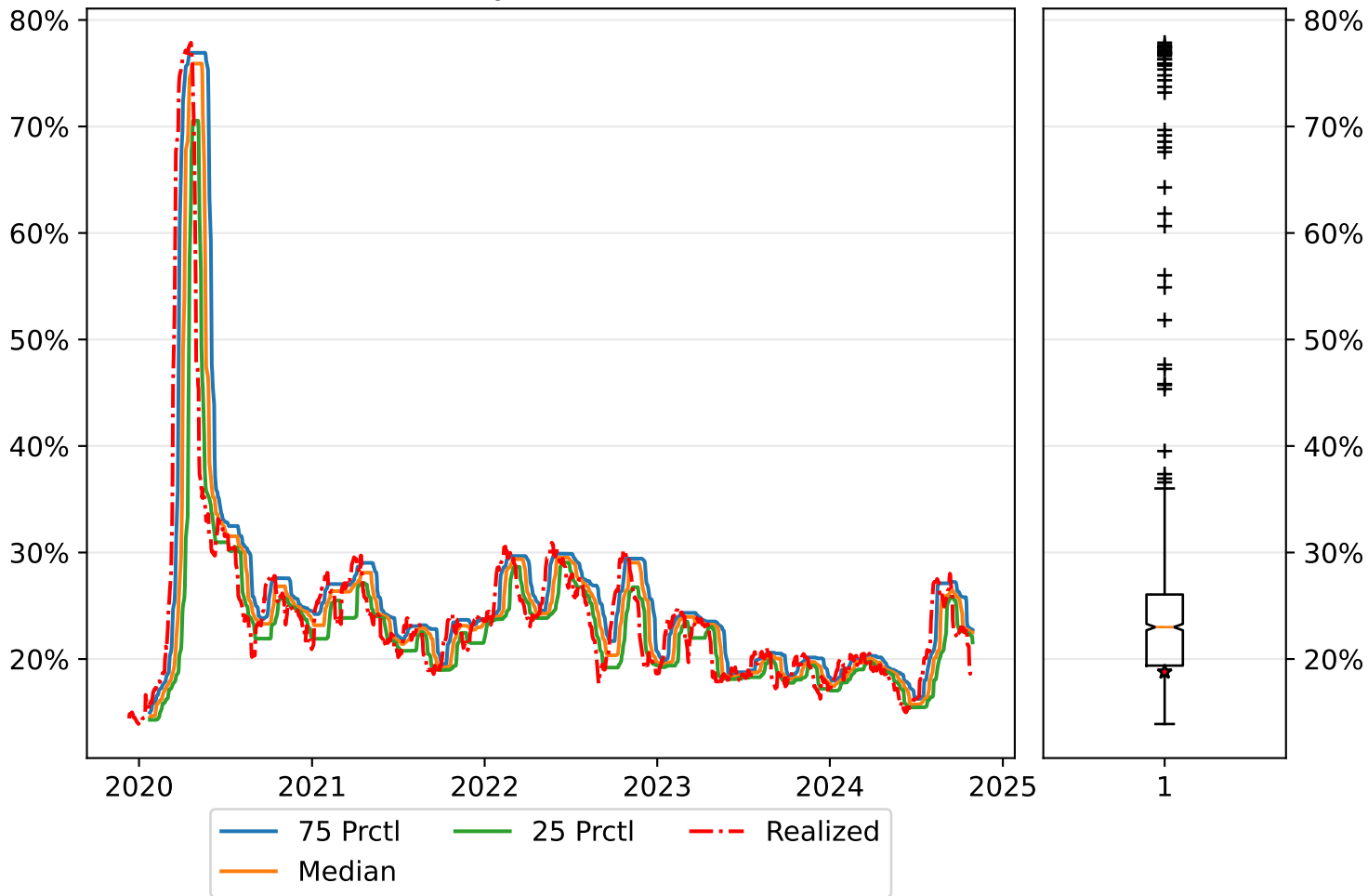


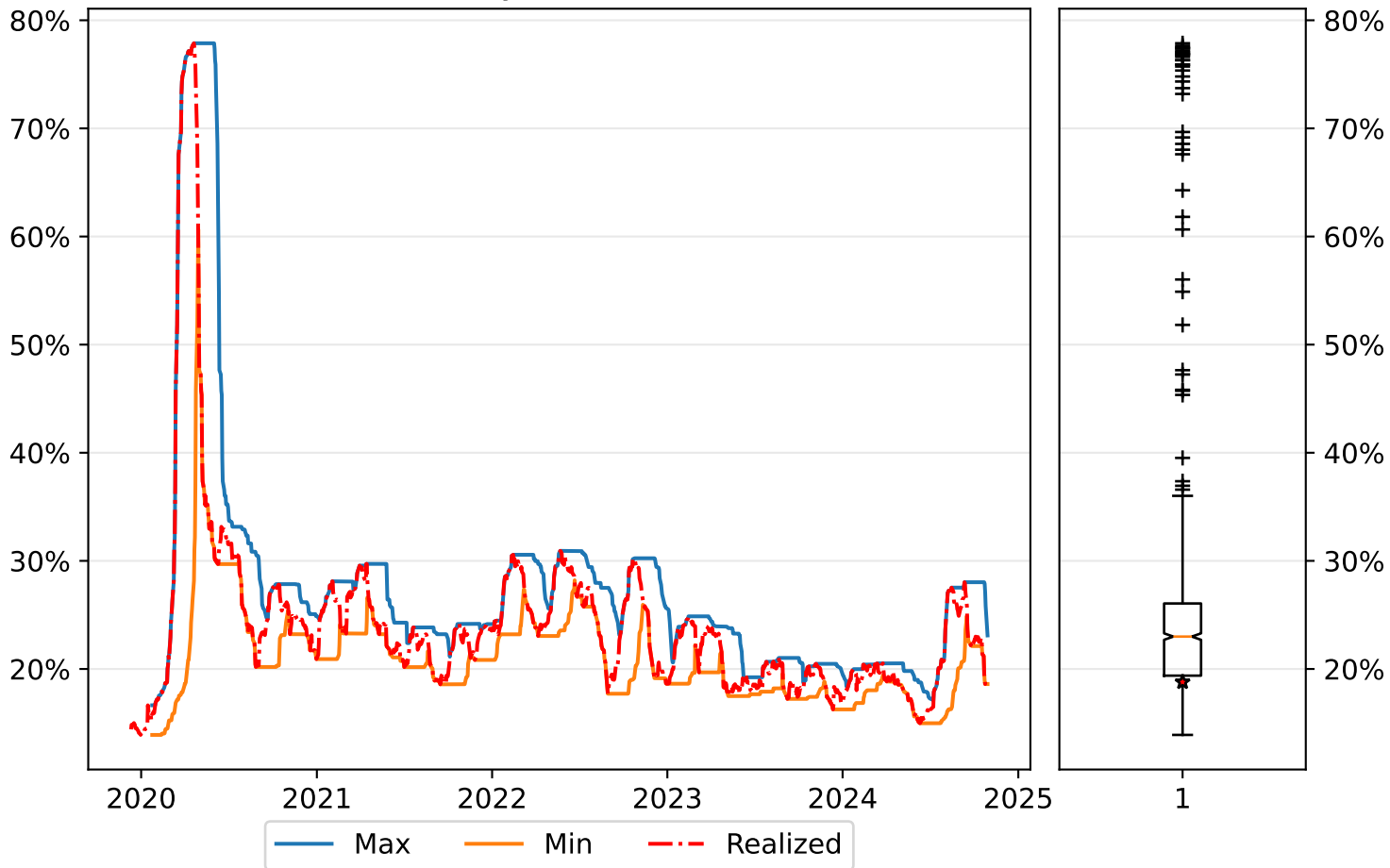
GarmanKlass (GS, daily 2019-10-30 to 2024-10-29)



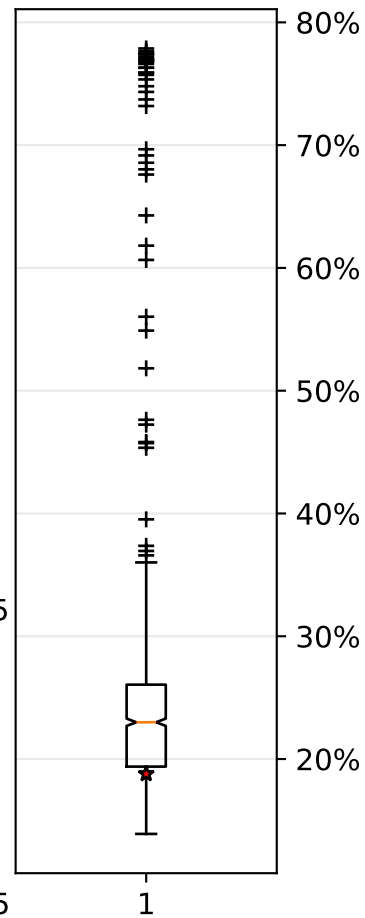
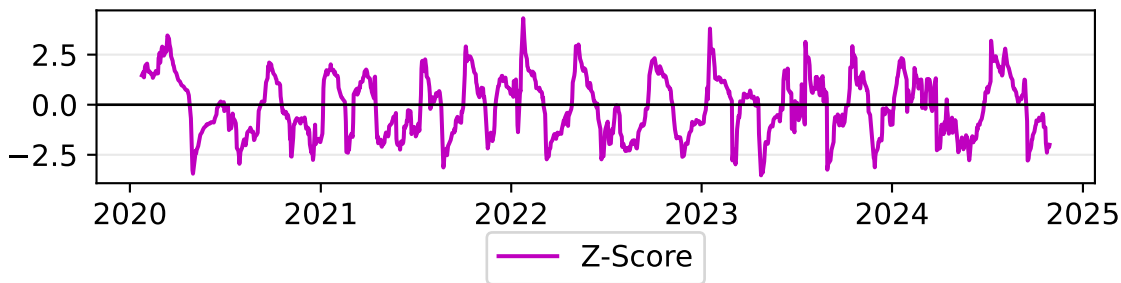
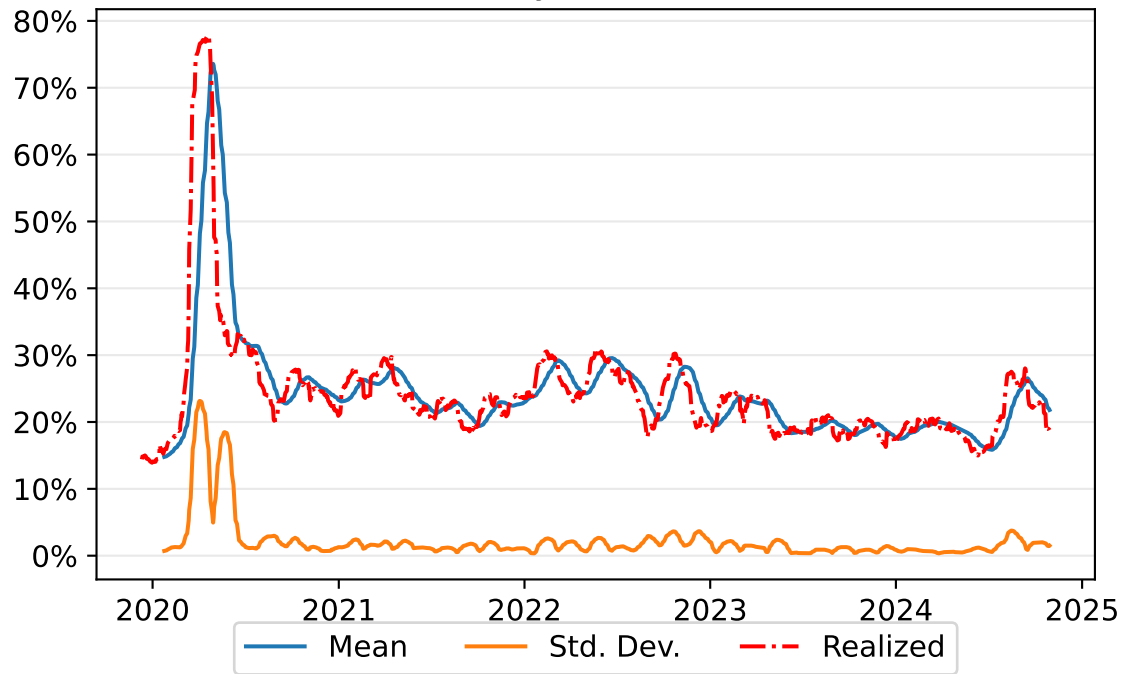
GarmanKlass (GS, daily 2019-10-30 to 2024-10-29)



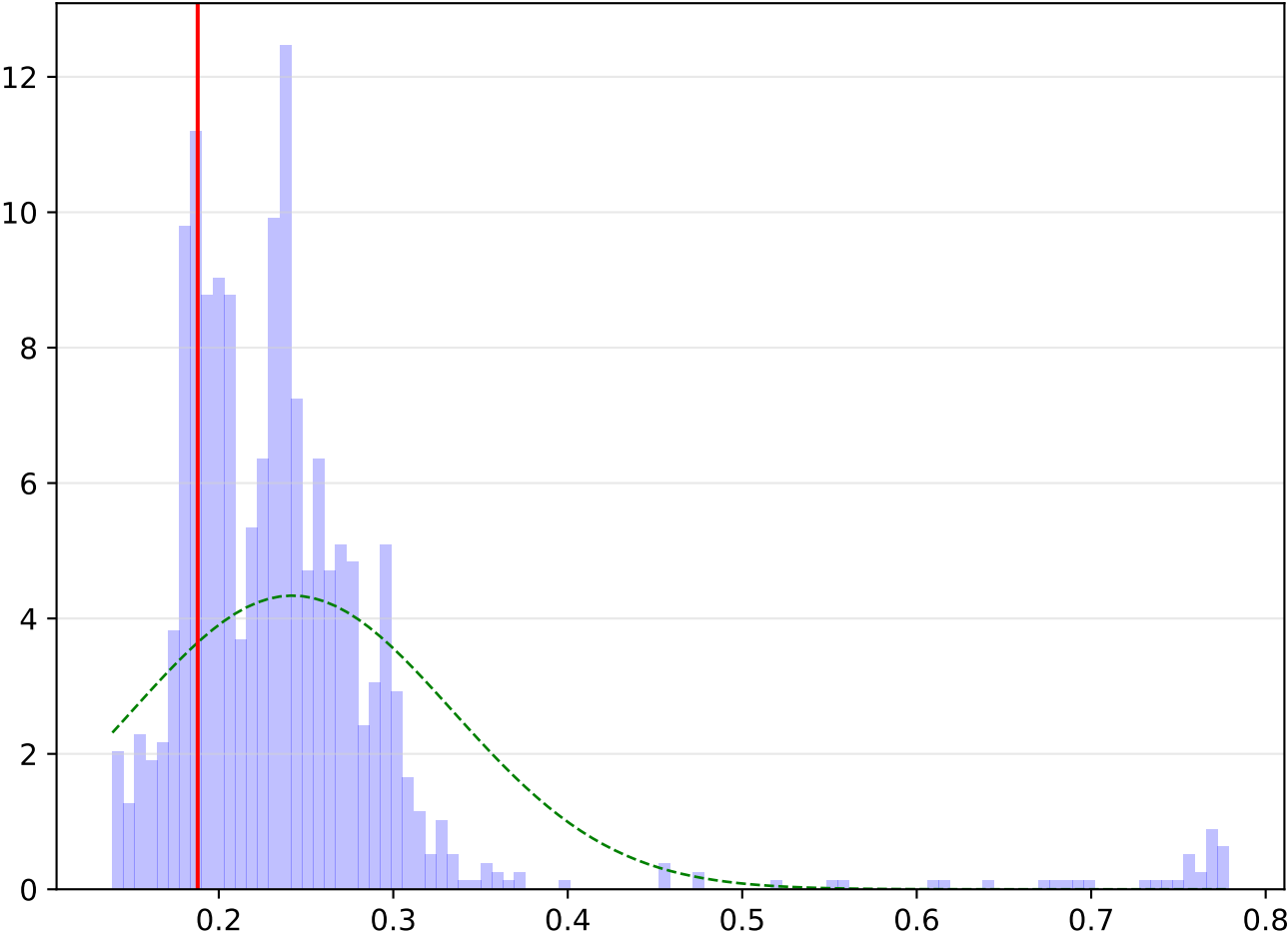
GarmanKlass (GS, daily 2019-10-30 to 2024-10-29)



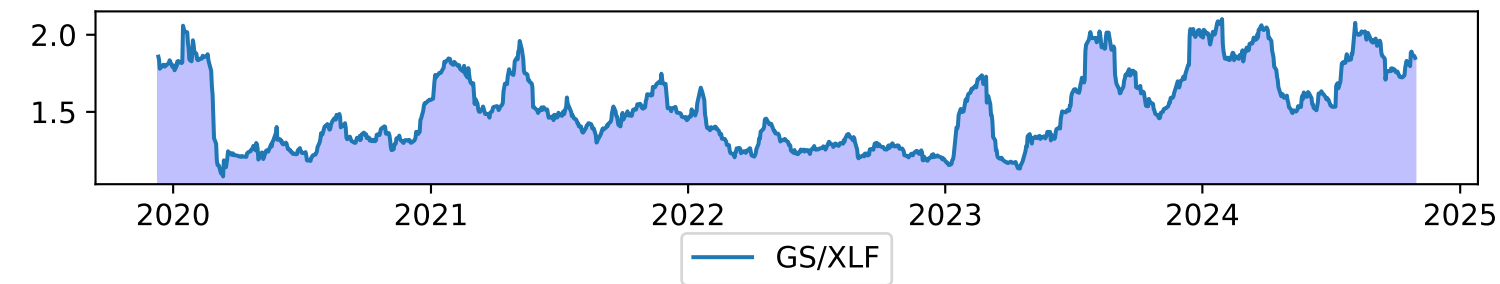
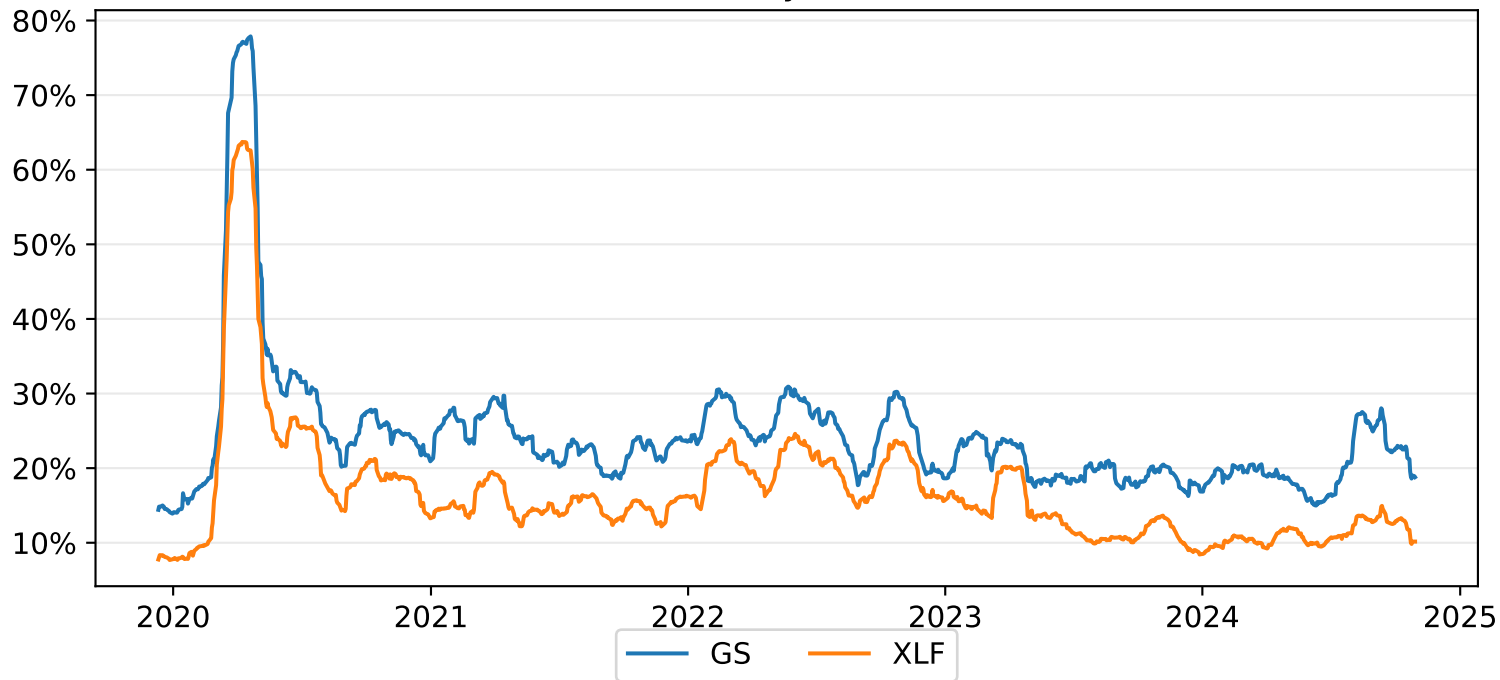
GarmanKlass (GS, daily 2019-10-30 to 2024-10-29)



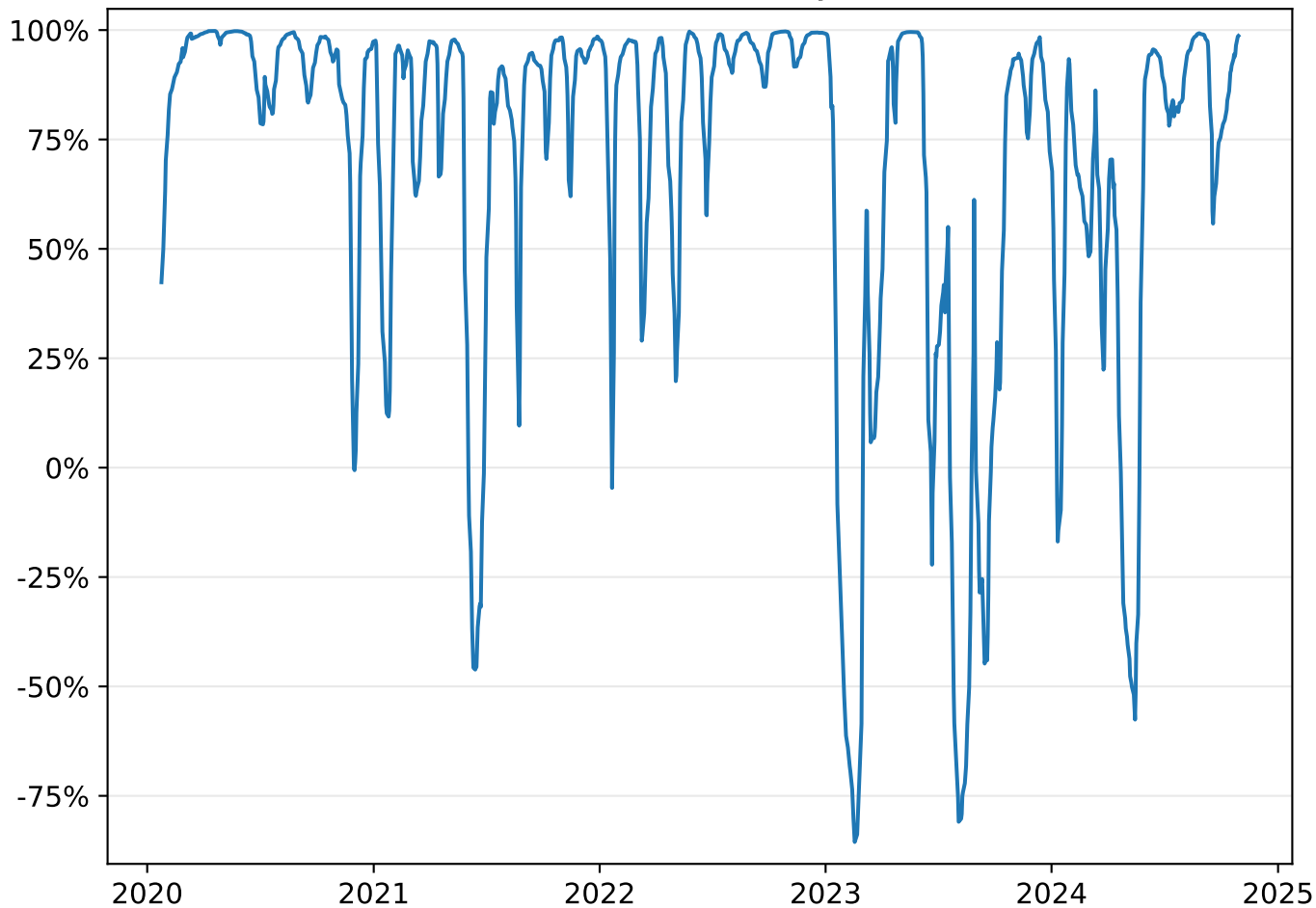
Distribution of GarmanKlass estimator values (GS, daily 2019-10-30 to 2024-10-29)



GarmanKlass (GS v. XLF, daily 2019-10-30 to 2024-10-29)



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



OLS Regression Results

Dep. Variable:	y	R-squared (uncentered):	0.978
Model:	OLS	Adj. R-squared (uncentered):	0.978
Method:	Least Squares	F-statistic:	5.468e+04
Date:	Tue, 29 Oct 2024	Prob (F-statistic):	0.00
Time:	23:05:45	Log-Likelihood:	2262.7
No. Observations:	1229	AIC:	-4523.
Df Residuals:	1228	BIC:	-4518.
Df Model:	1		
Covariance Type:	nonrobust		

	coef	std err	t	P> t	[0.025	0.975]
x1	1.3640	0.006	233.841	0.000	1.353	1.375

Omnibus:	30.111	Durbin-Watson:	0.013
Prob(Omnibus):	0.000	Jarque-Bera (JB):	31.973
Skew:	-0.395	Prob(JB):	1.14e-07
Kurtosis:	2.963	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.