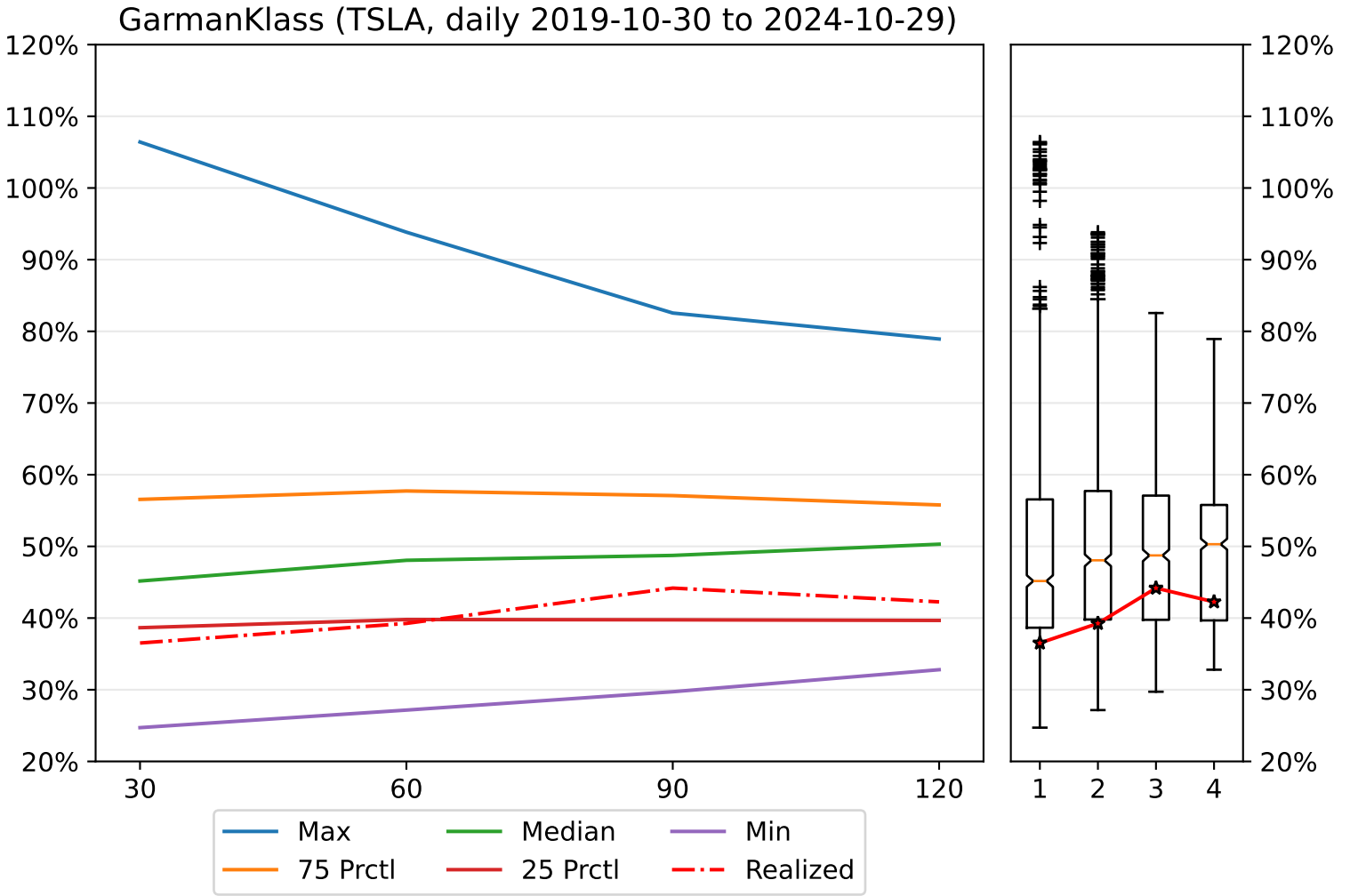
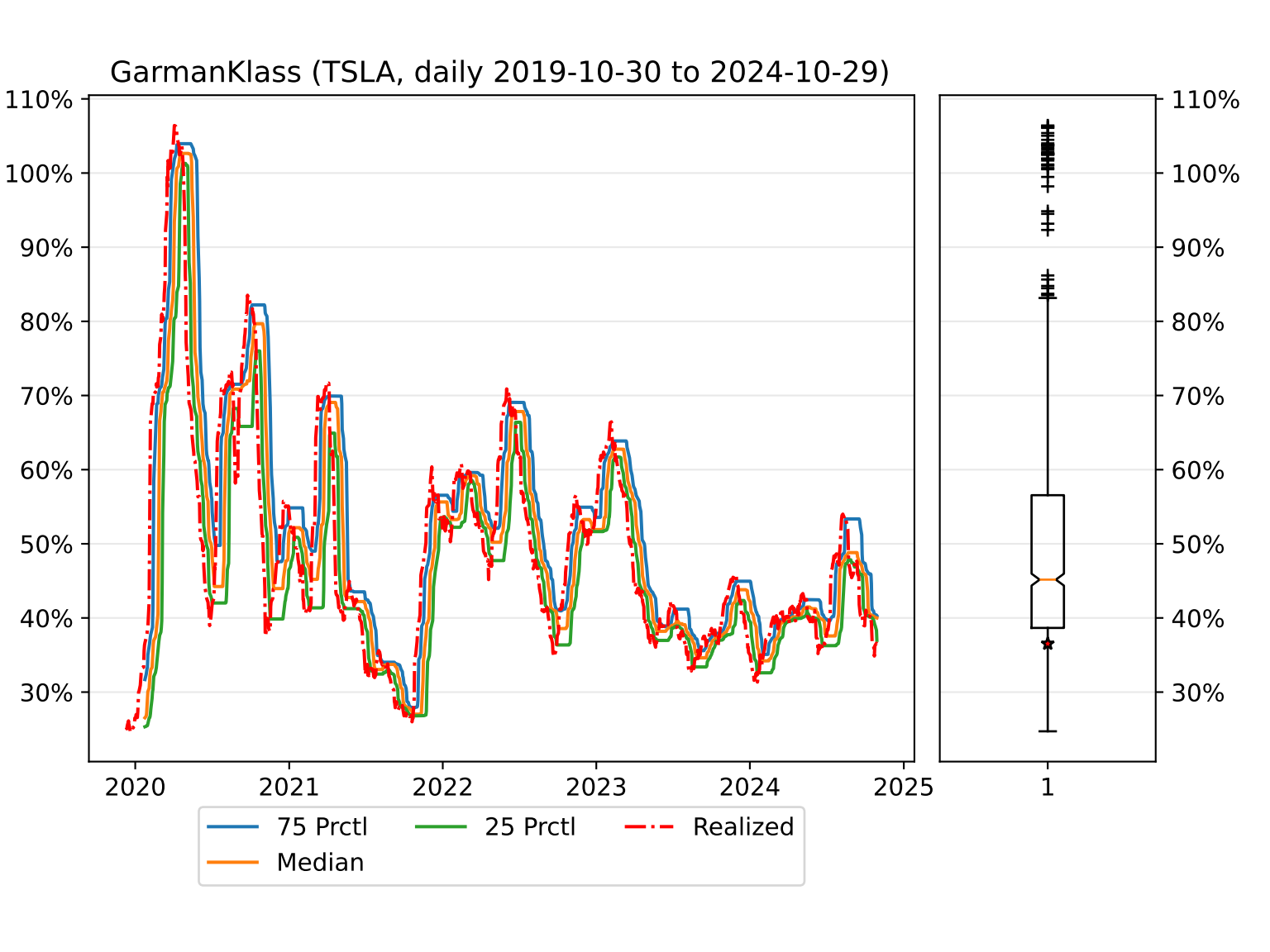
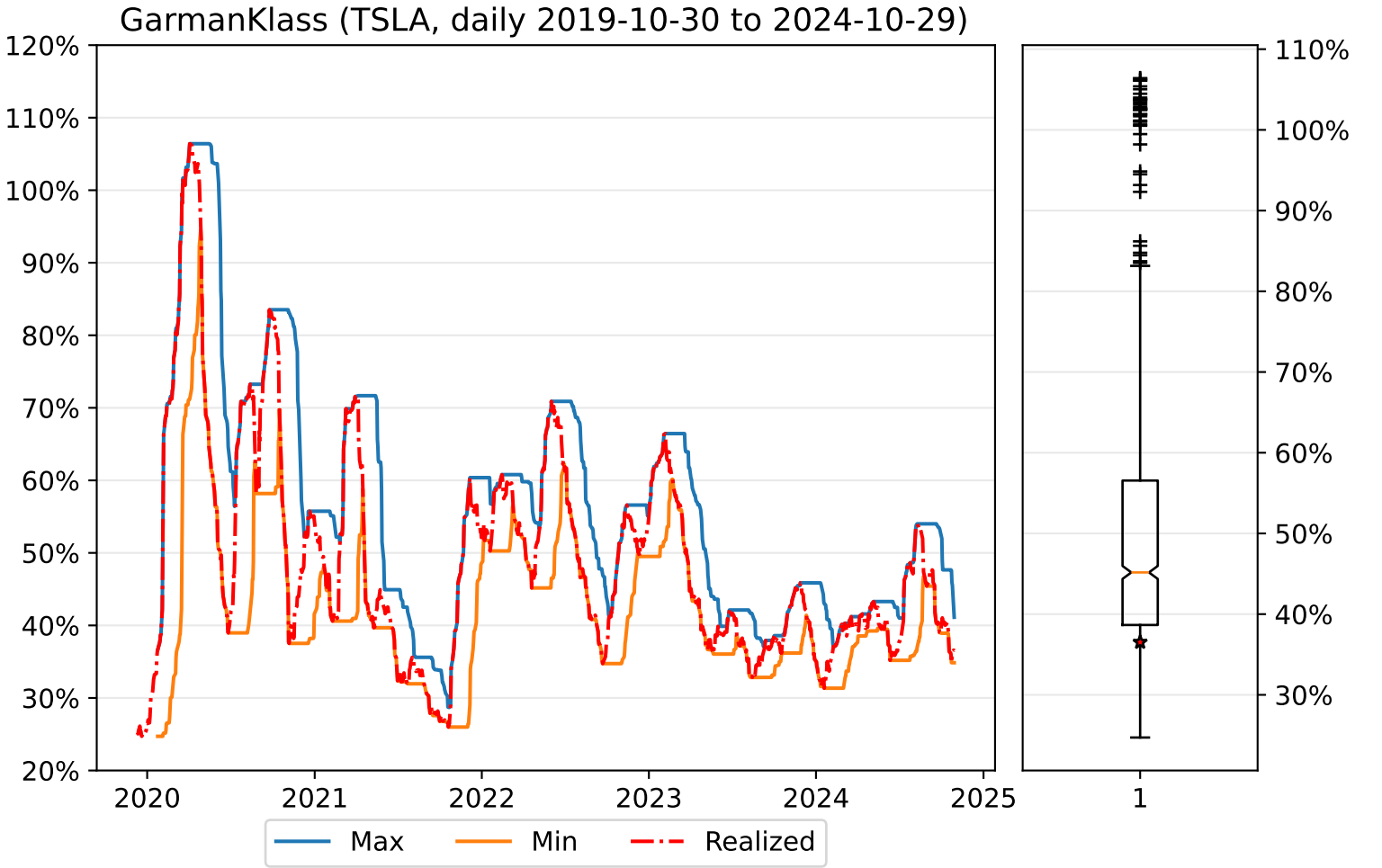
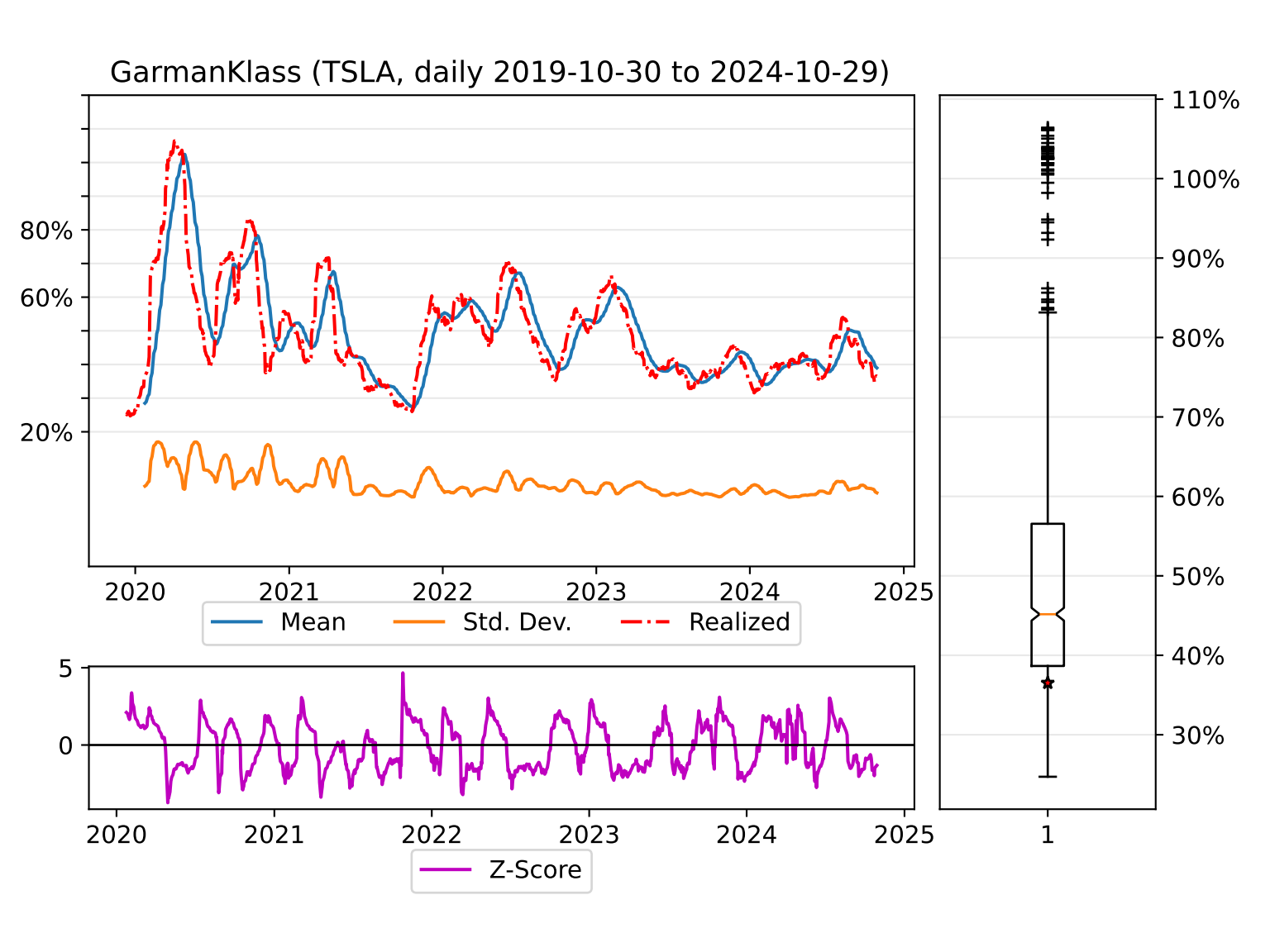
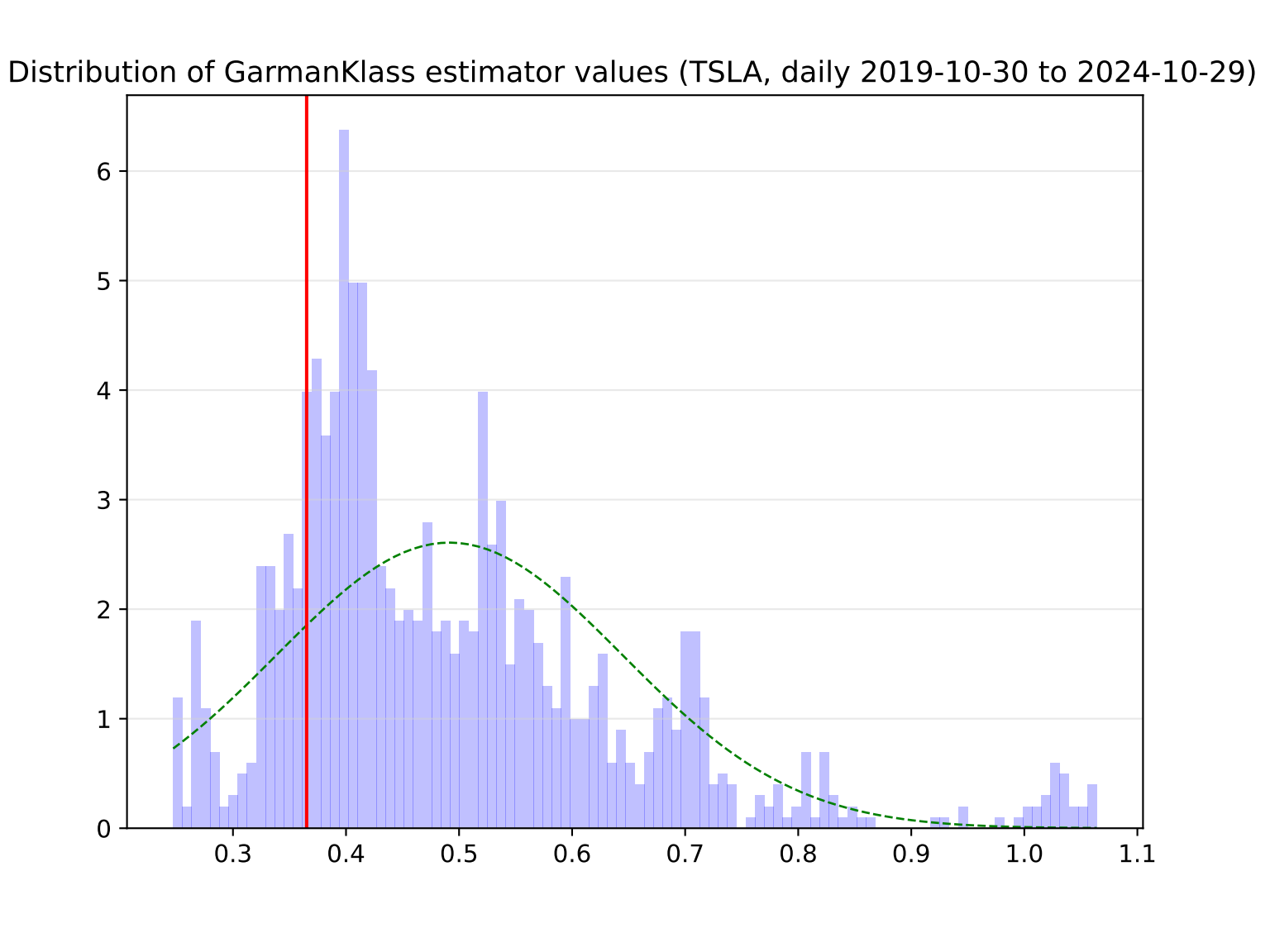
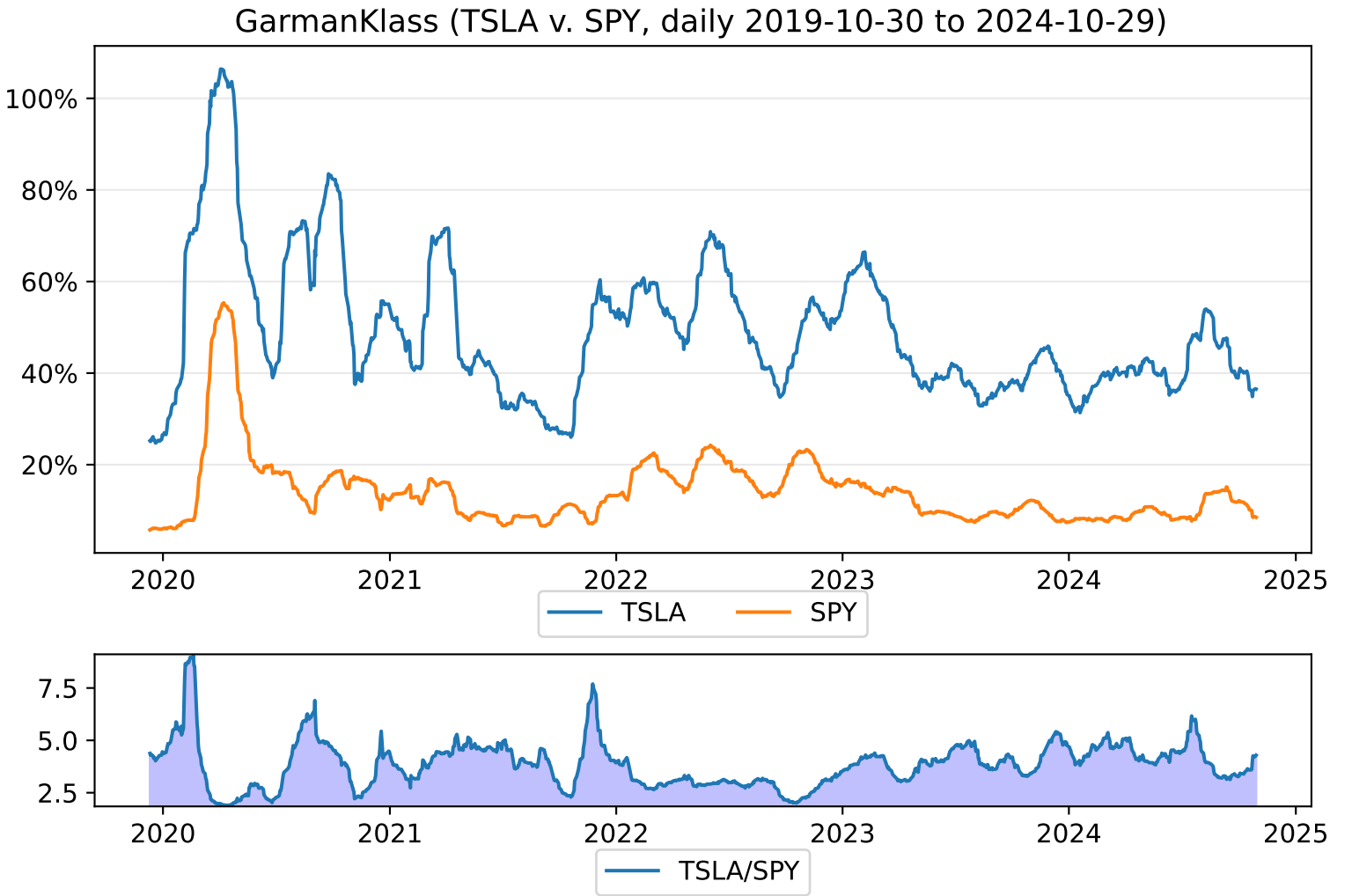

GarmanKlass (TSLA, daily 2019-10-30 to 2024-10-29)
120%
110%
100%
90%
80%
70%
60%
50%
40%
30%
20%
30
60
90
120
1
2
3
4
Max
75 Prctl
Median
25 Prctl
Min
Realized

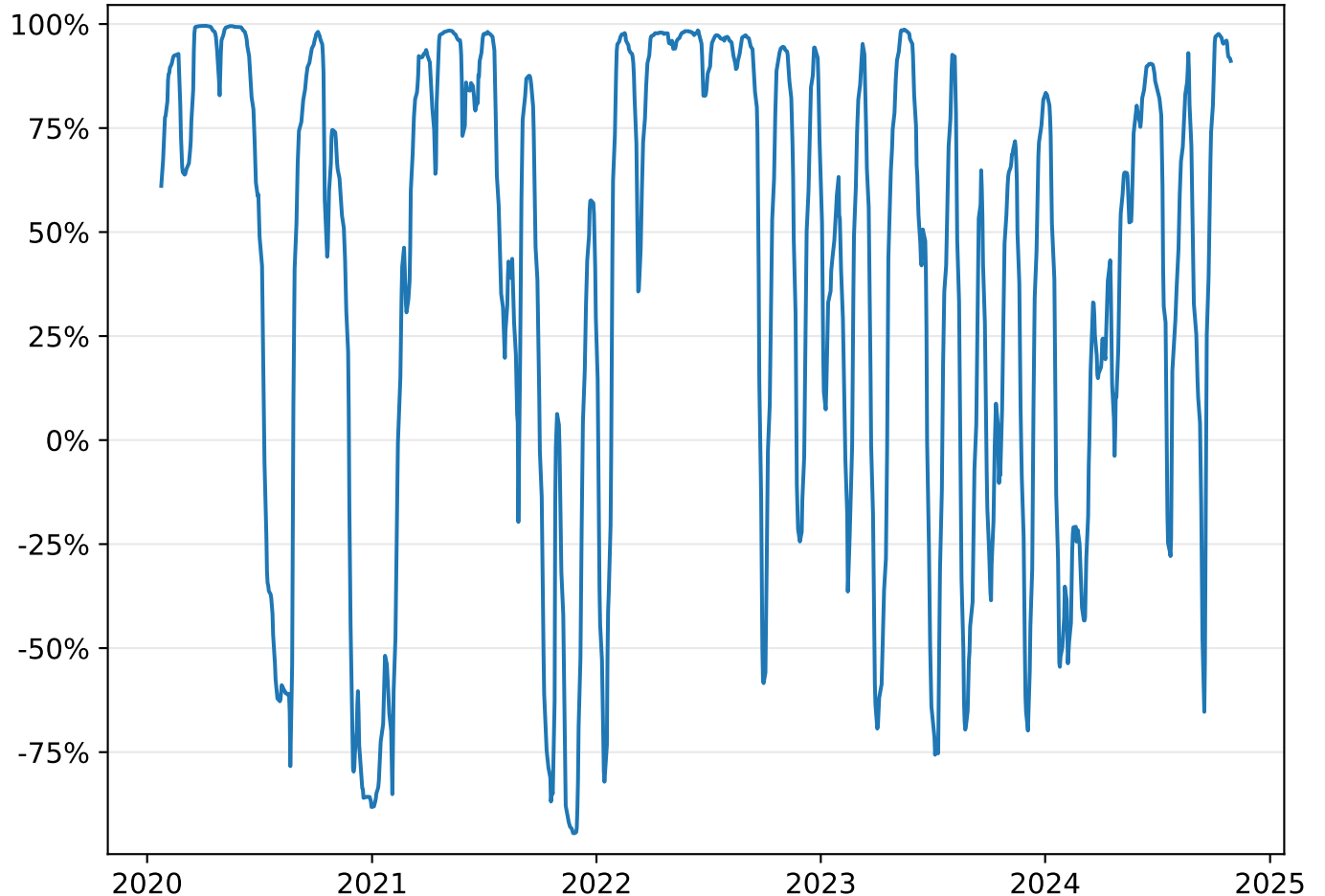

GarmanKlass (TSLA, daily 2019-10-30 to 2024-10-29)
110%
100%
90%
80%
70%
60%
50%
40%
30%
2020
2021
2022
2023
2024
2025
1
75 Prctl
Median
25 Prctl
Realized


GarmanKlass (TSLA, daily 2019-10-30 to 2024-10-29)
120%
110%
100%
90%
80%
70%
60%
50%
40%
30%
20%
2020
2021
2022
2023
2024
2025
1
Max
Min
Realized


GarmanKlass (TSLA, daily 2019-10-30 to 2024-10-29)
80%
60%
20%
2020
2021
2022
2023
2024
2025
Mean
Std. Dev.
Realized
5
0
Z-Score
110%
100%
90%
80%
70%
60%
50%
40%
30%
1


Distribution of GarmanKlass estimator values (TSLA, daily 2019-10-30 to 2024-10-29)
0
1
2
3
4
5
6
0.3
0.4
0.5
0.6
0.7
0.8
0.9
1.0
1.1


GarmanKlass (TSLA v. SPY, daily 2019-10-30 to 2024-10-29)
100%
80%
60%
40%
20%
2020
2021
2022
2023
2024
2025
TSLA
SPY
7.5
5.0
2.5
2020
2021
2022
2023
2024
2025
TSLA/SPY


GarmanKlass (Correlation of TSLA v. SPY, daily 2019-10-30 to 2024-10-29)
100%
75%
50%
25%
0%
-25%
-50%
-75%
2020
2021
2022
2023
2024
2025

OLS Regression Results

Dep. Variable:	y	R-squared (uncentered):	0.899
Model:	OLS	Adj. R-squared (uncentered):	0.899
Method:	Least Squares	F-statistic:	1.099e+04
Date:	Tue, 29 Oct 2024	Prob (F-statistic):	0.00
Time:	23:53:52	Log-Likelihood:	484.06
No. Observations:	1229	AIC:	-966.1
Df Residuals:	1228	BIC:	-961.0
Df Model:	1		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
x1	3.0313	0.029	104.836	0.000	2.975	3.088

Omnibus:	402.344	Durbin-Watson:	0.010
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1844.269
Skew:	-1.475	Prob(JB):	0.00
Kurtosis:	8.226	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.