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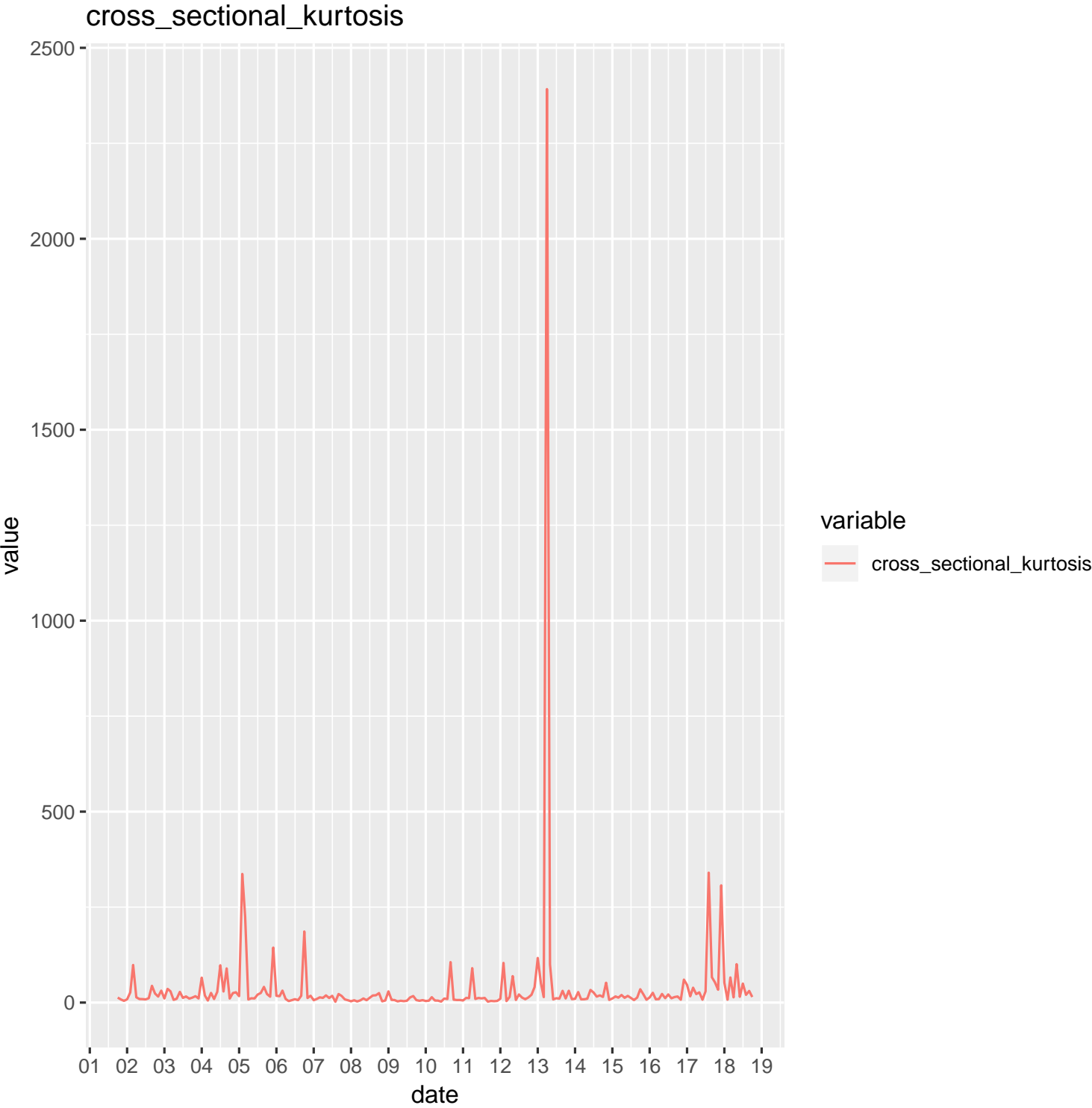
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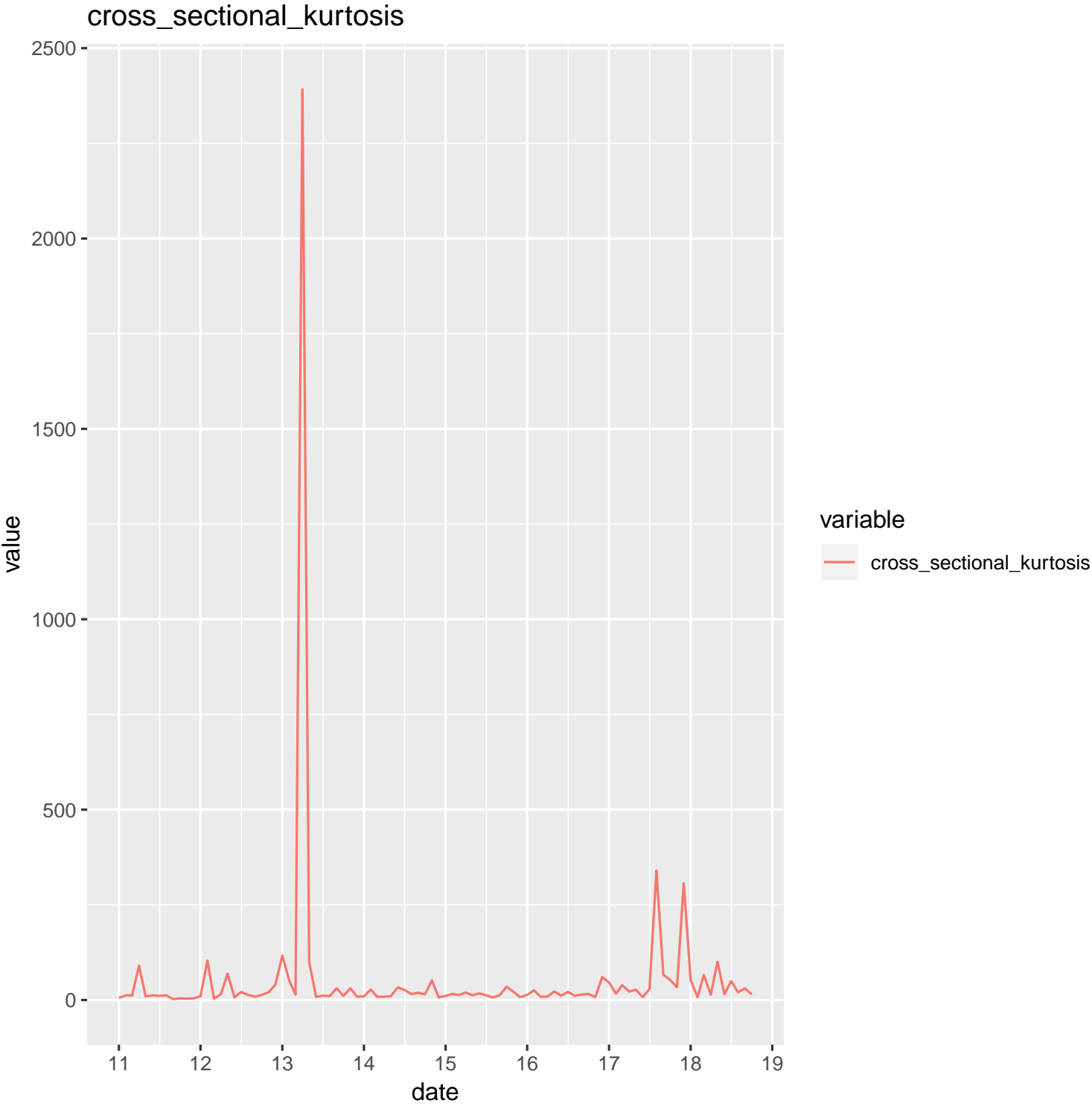
# 1 Summary

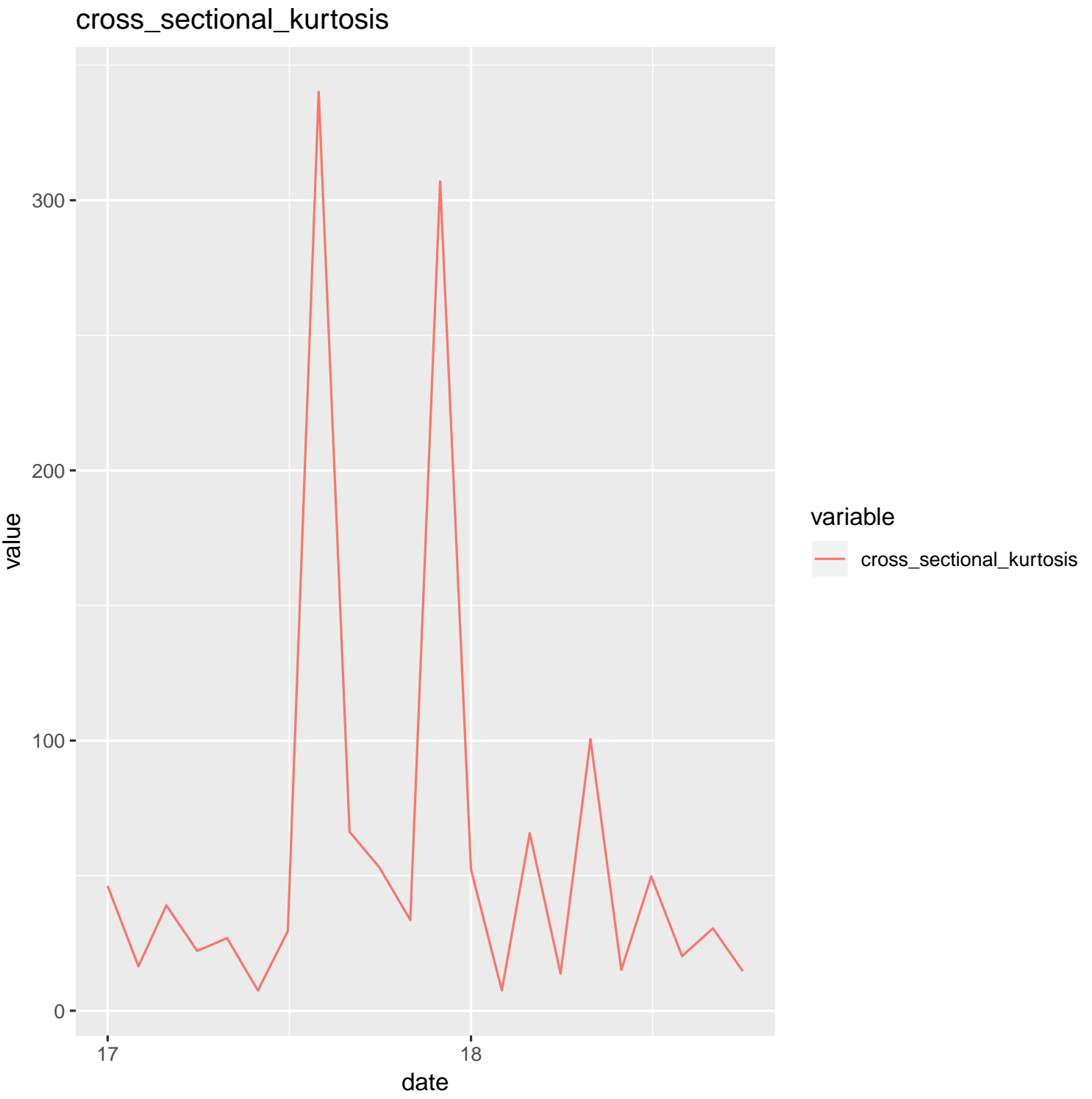
- We examine a number of cross sectional statistics of daily returns of SXXP memeber stocks
- SXXP members are sampled quarterly and their daily returns for the preceding 3 month are retrieved from Bloomberg
- We split the resulting return data by month and compute a number of statistics for each group

2 cross-sectional kurtosis

2.1 since 2001

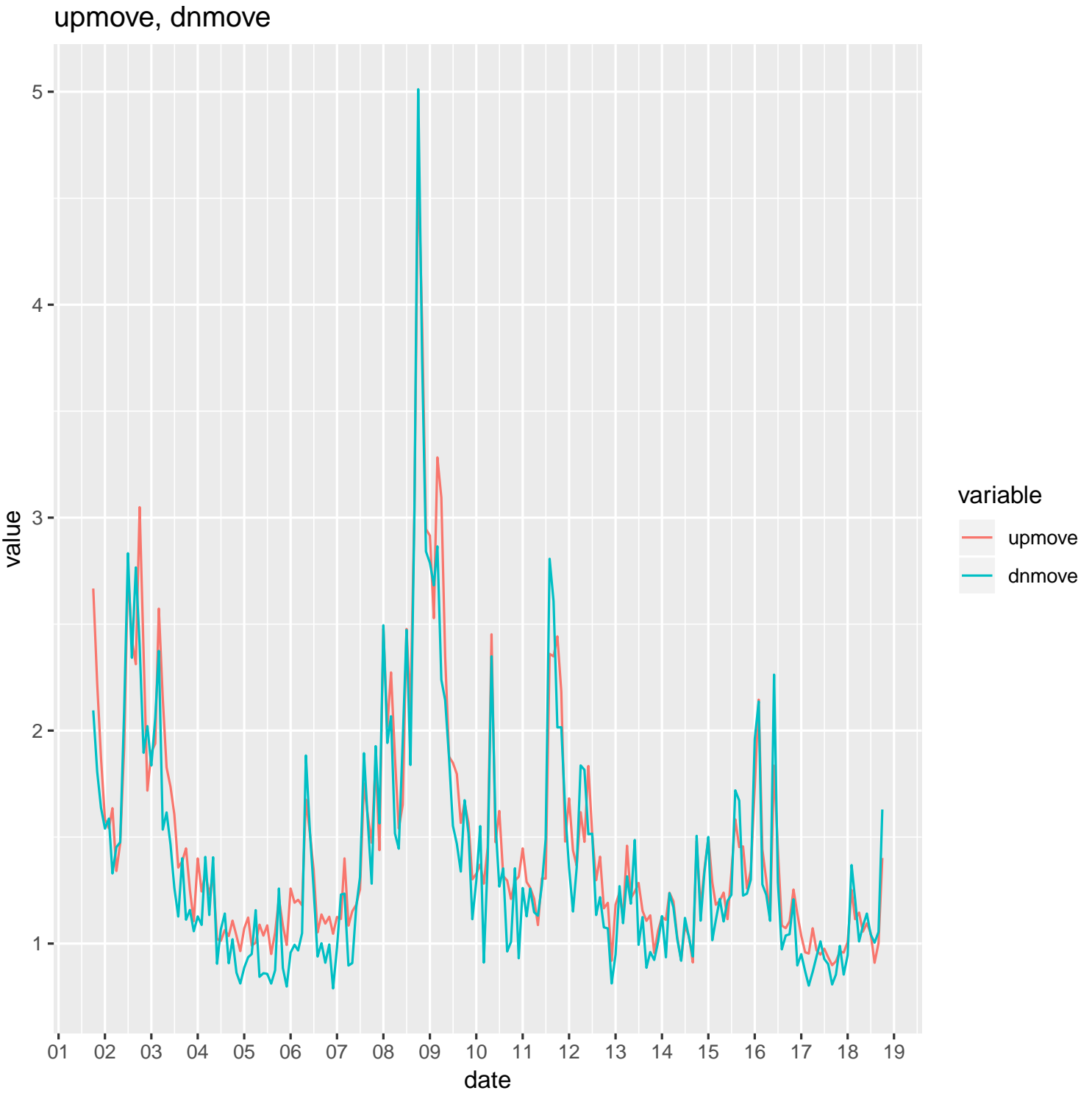


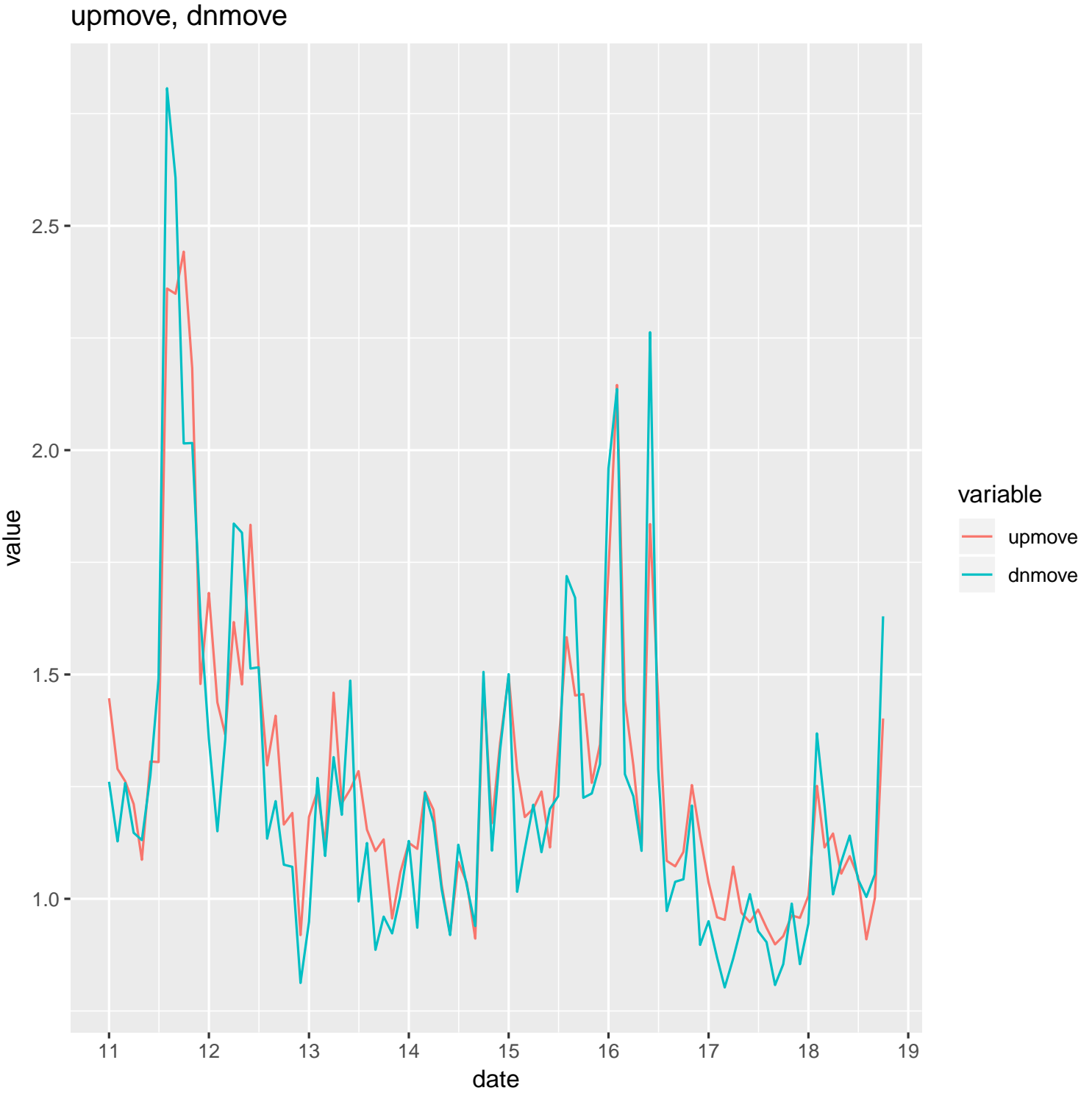




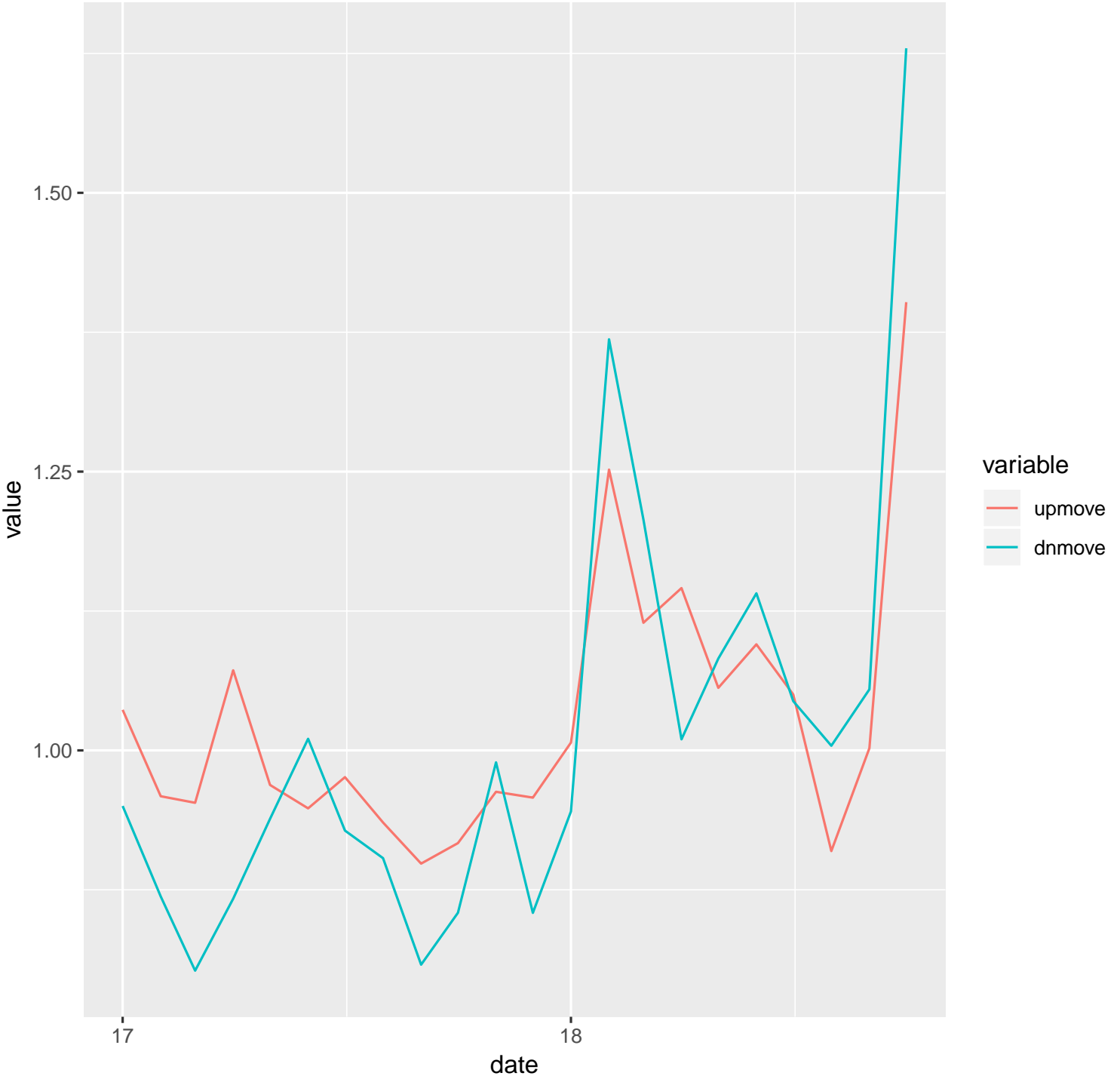
3 upmoves, downmoves

3.1 since 2001





upmove, dnmovement

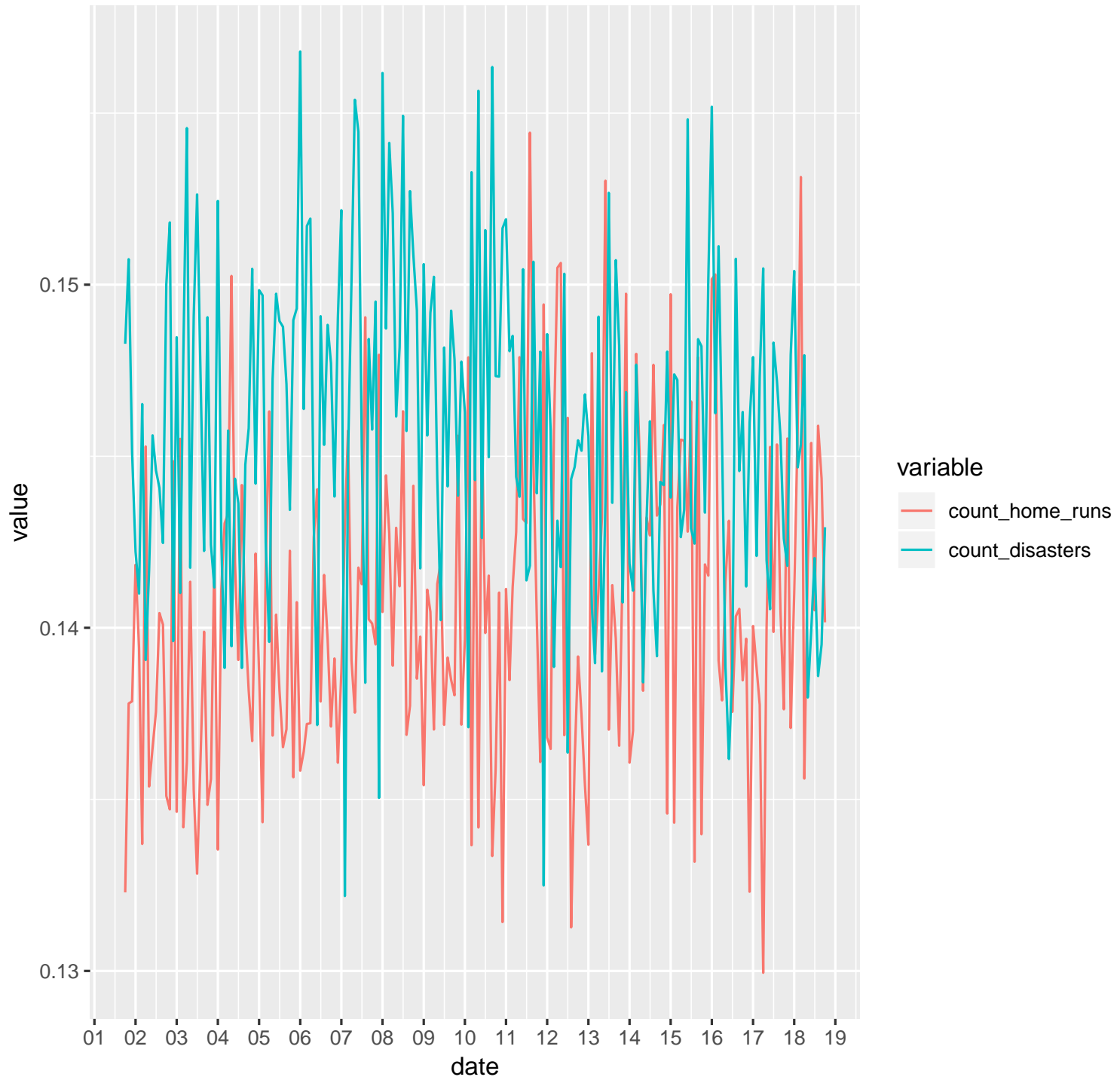


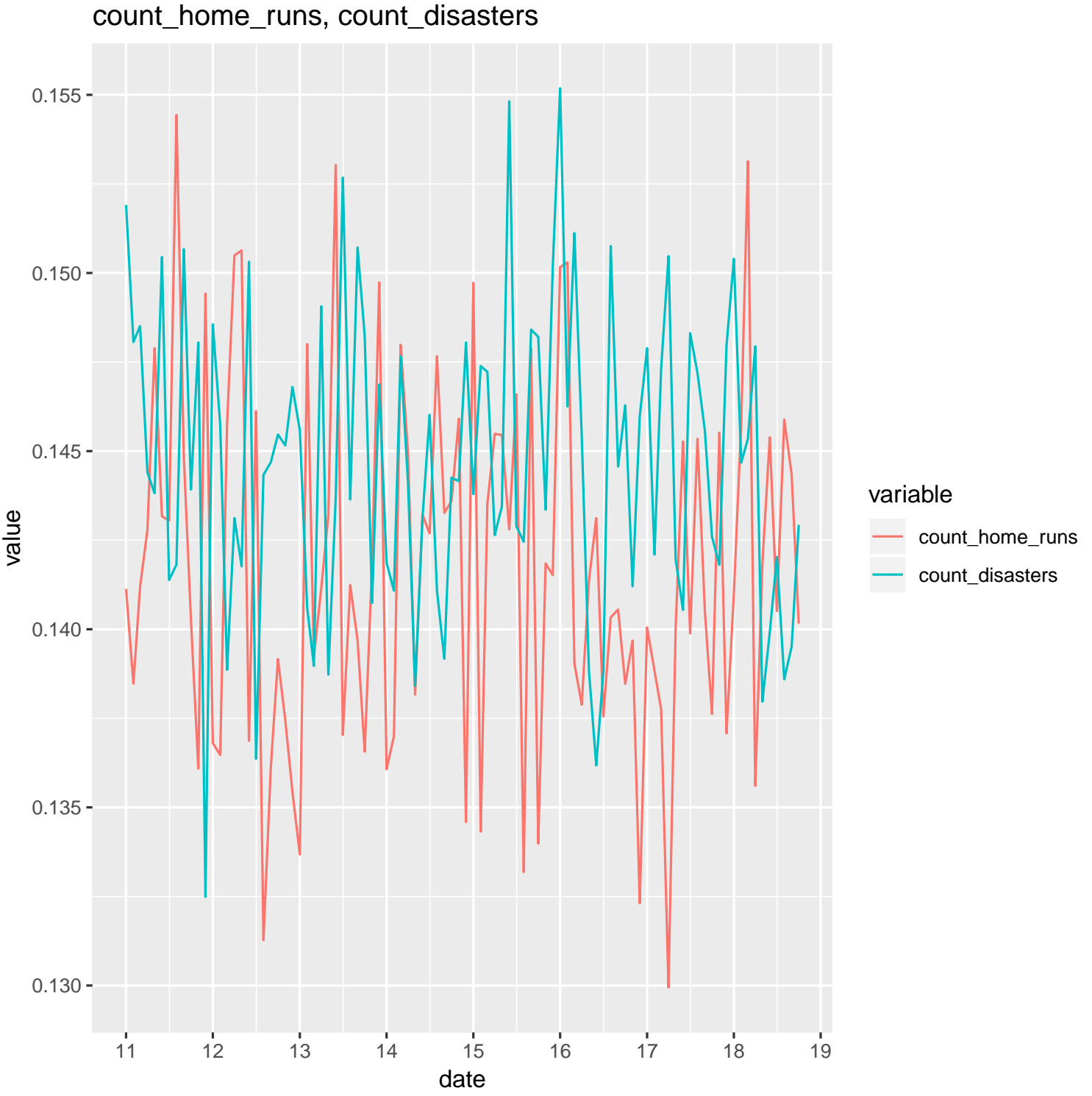


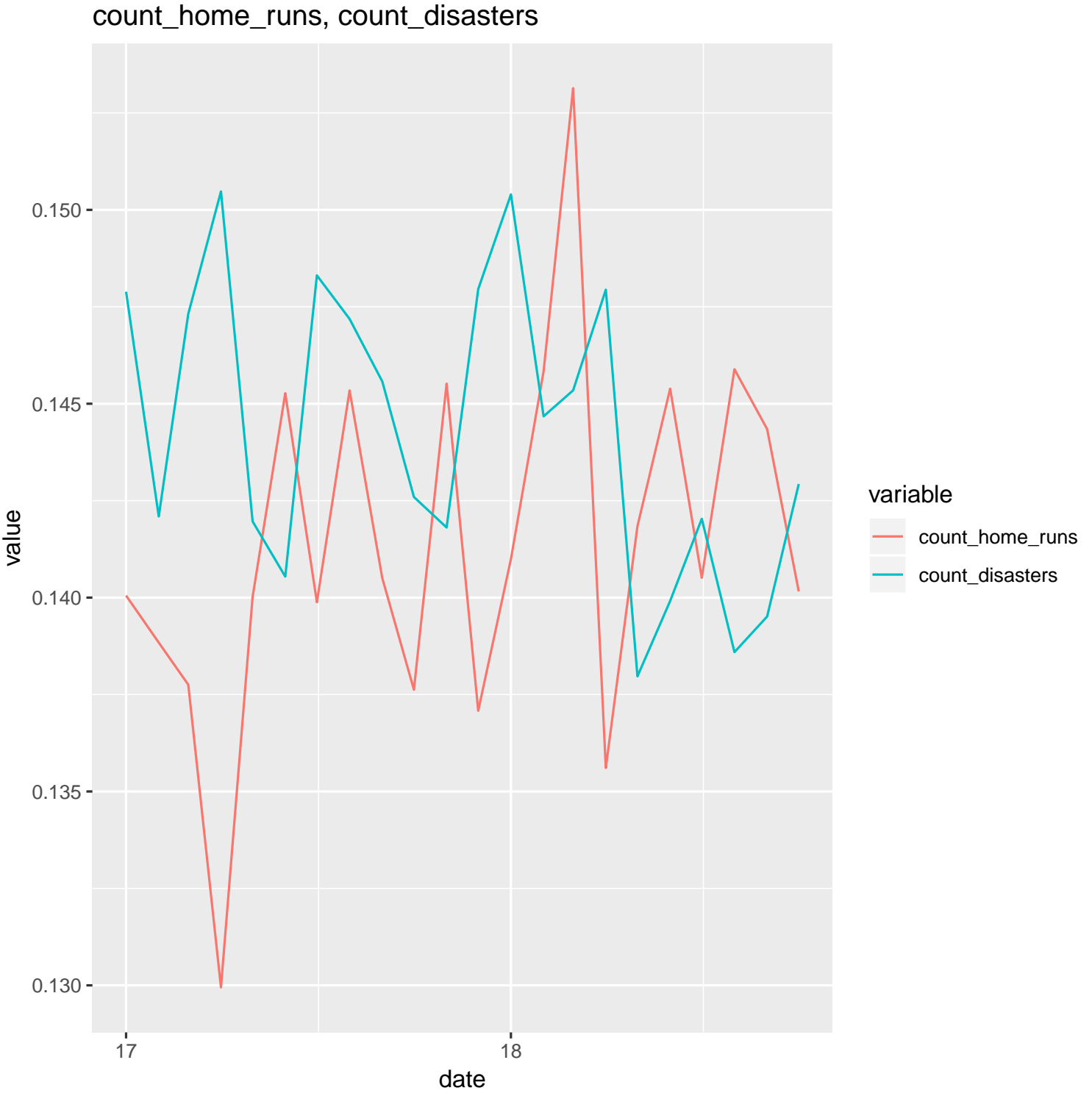
4 disasters, home runs

4.1 since 2001

count\_home\_runs, count\_disasters

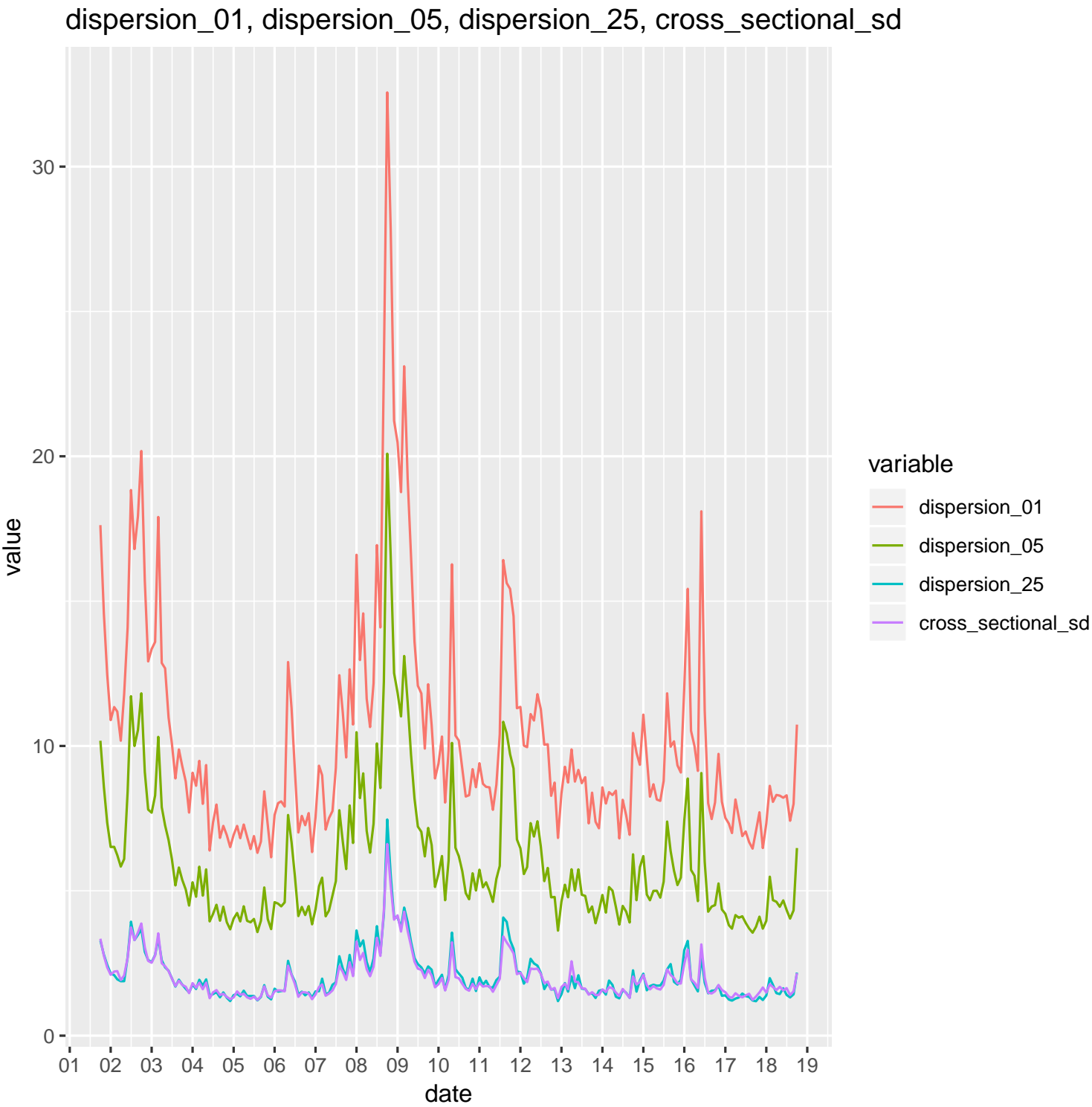


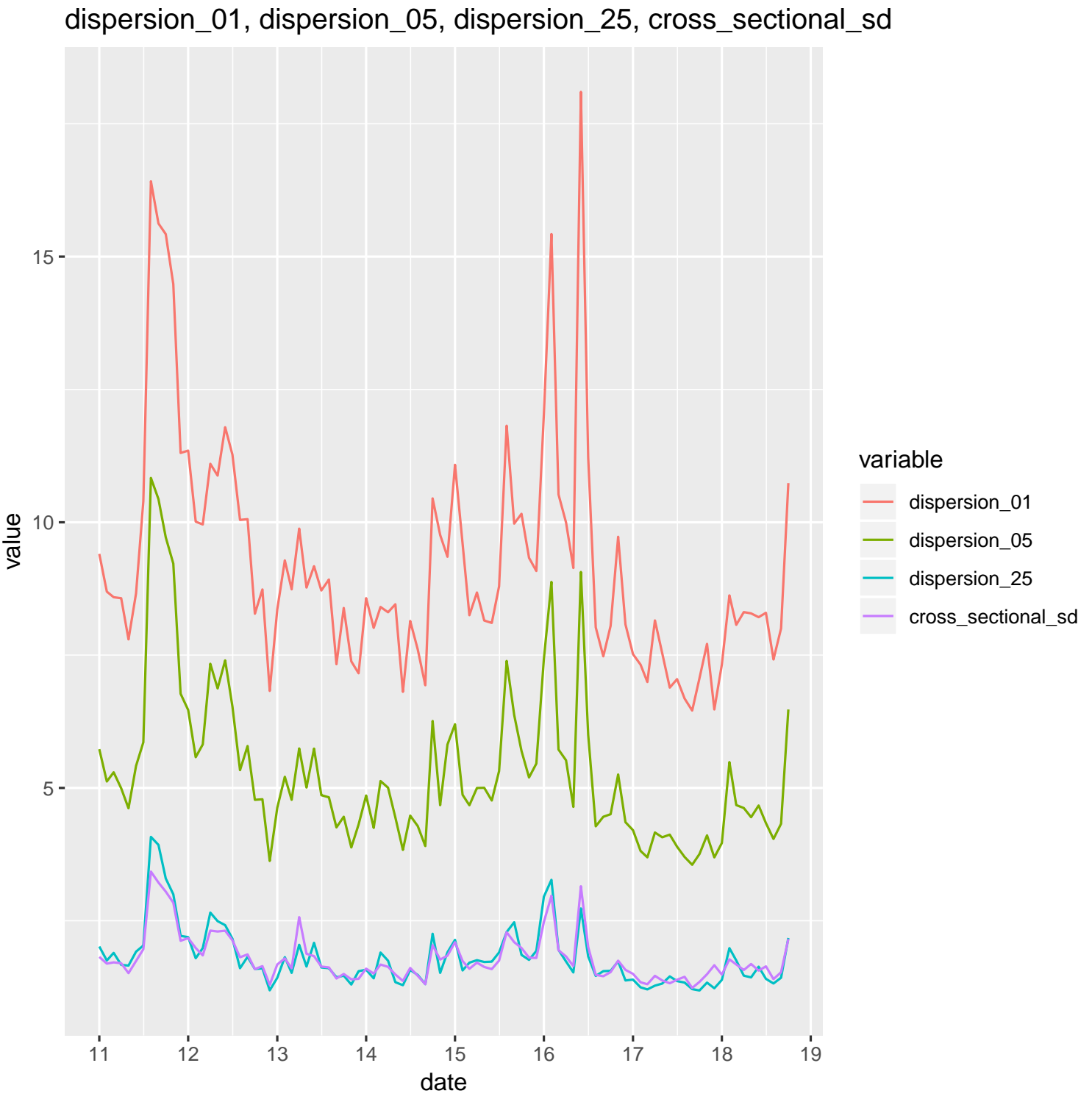




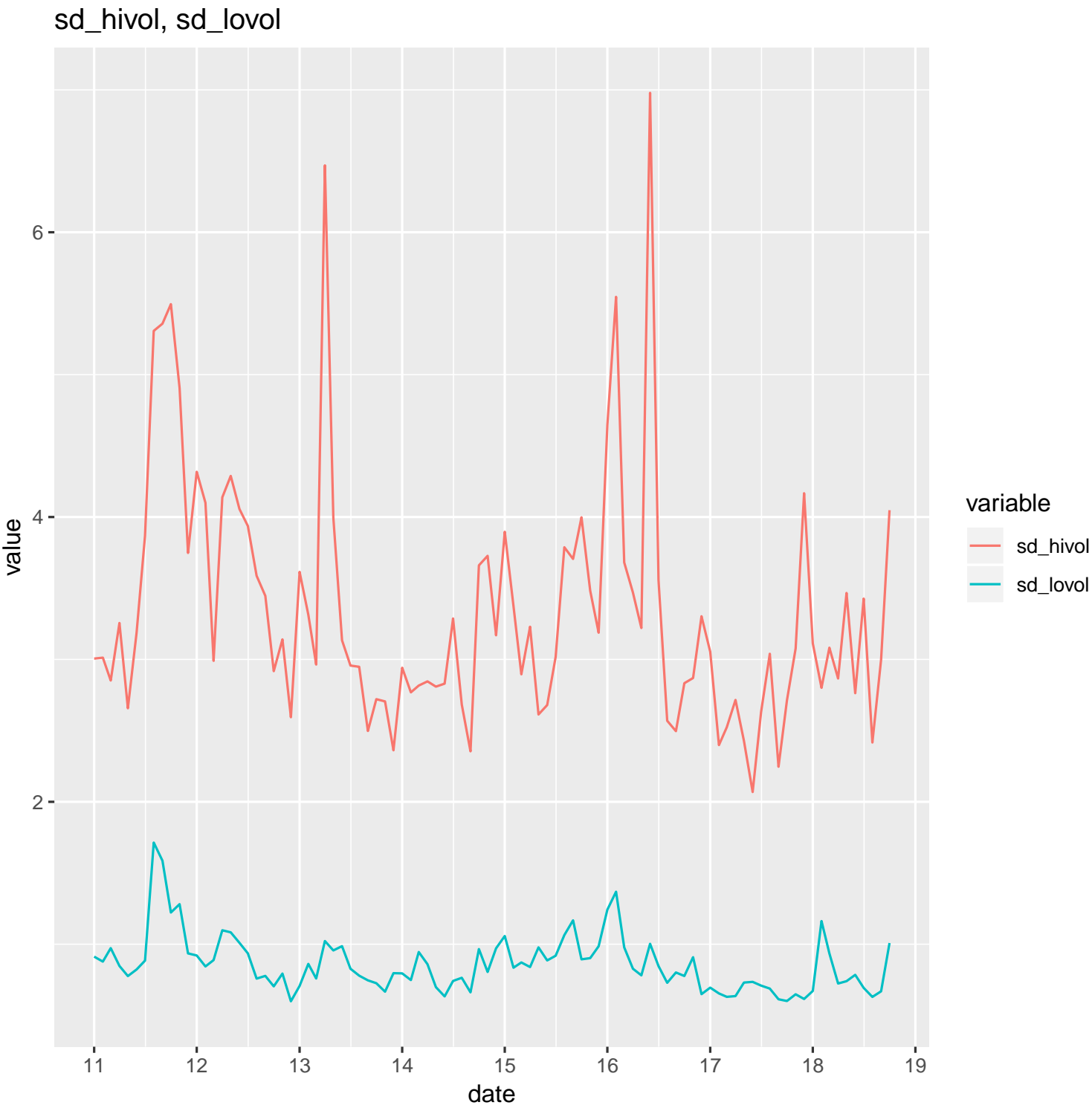
5 dispersion, cross-sectional deviation

5.1 since 2011

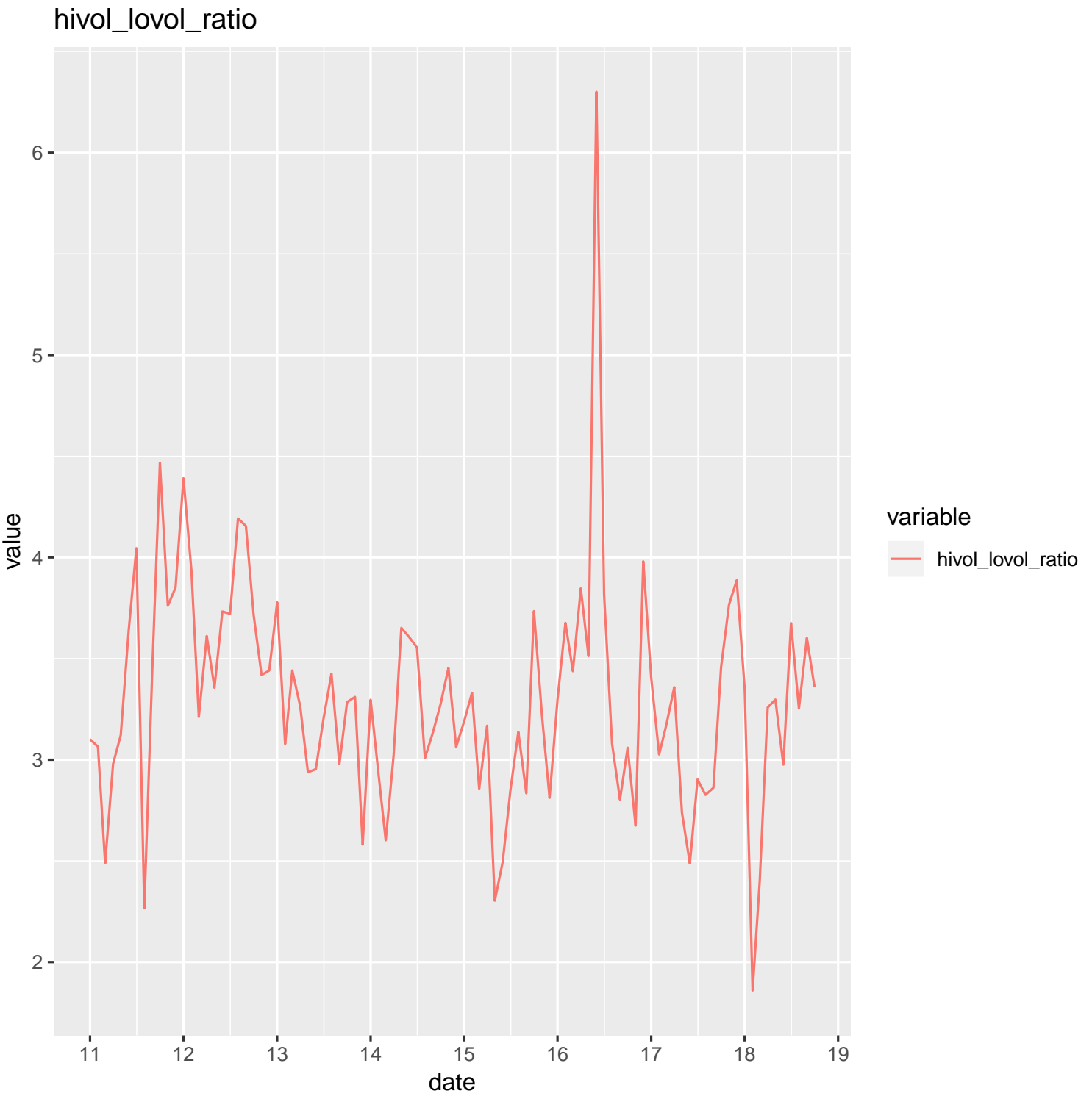




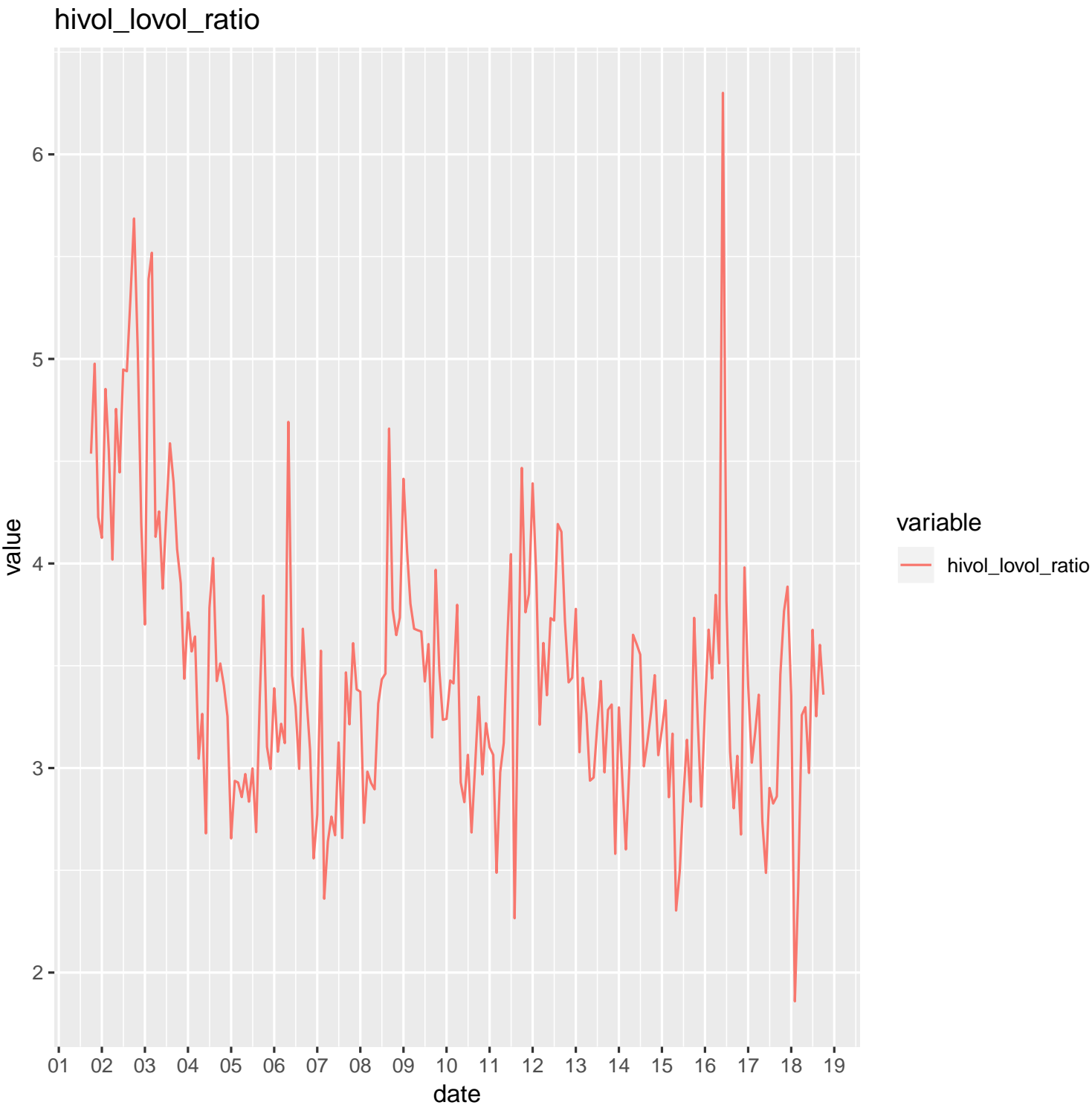
5.3 hi-vol basket vs lo-vol basket disperion,since 2011



5.4 hi-vol vs lo-vol basket volatility ratio,since 2011

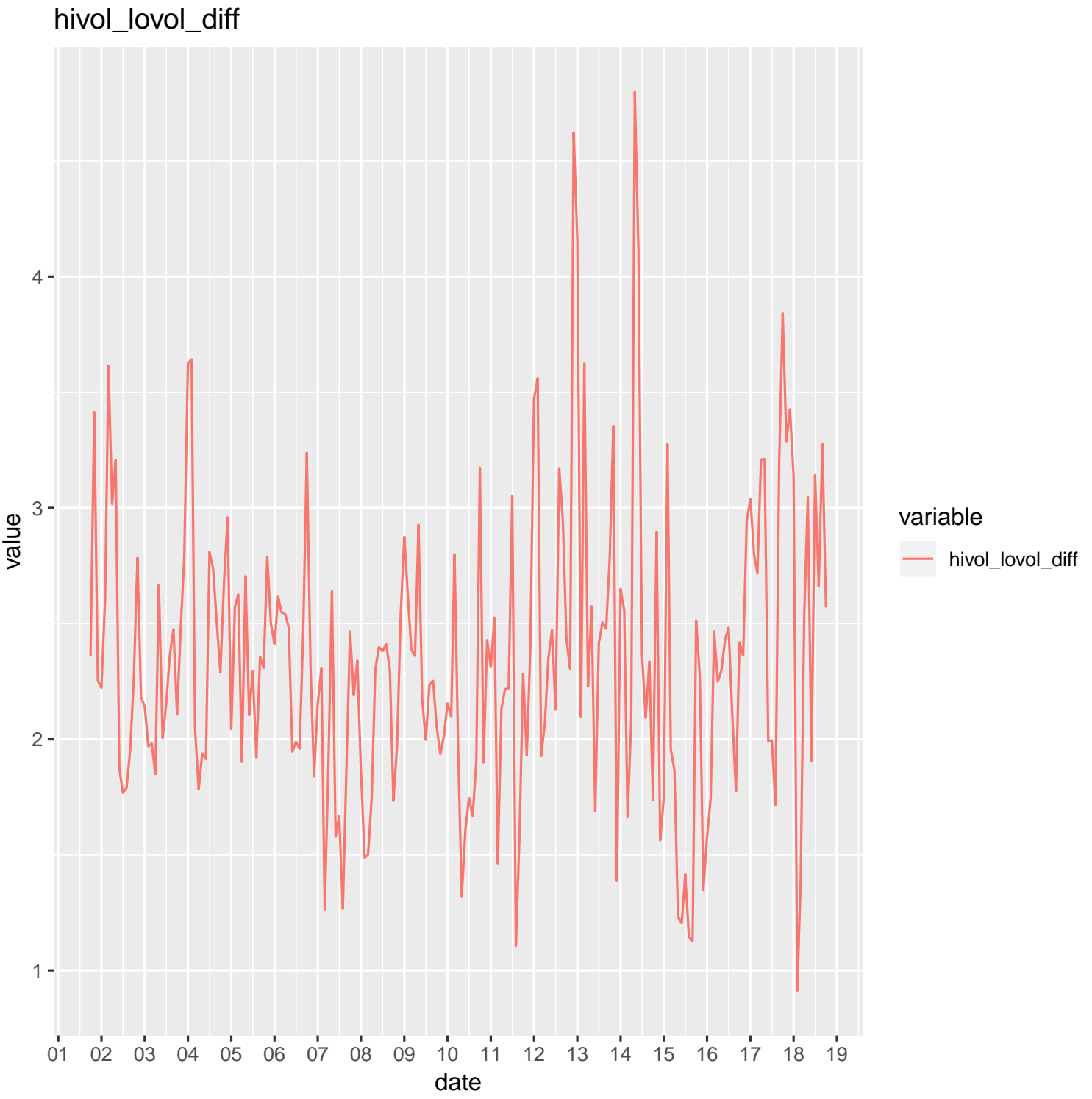


5.5 hi-vol vs lo-vol basket volatility ratio,since 2001

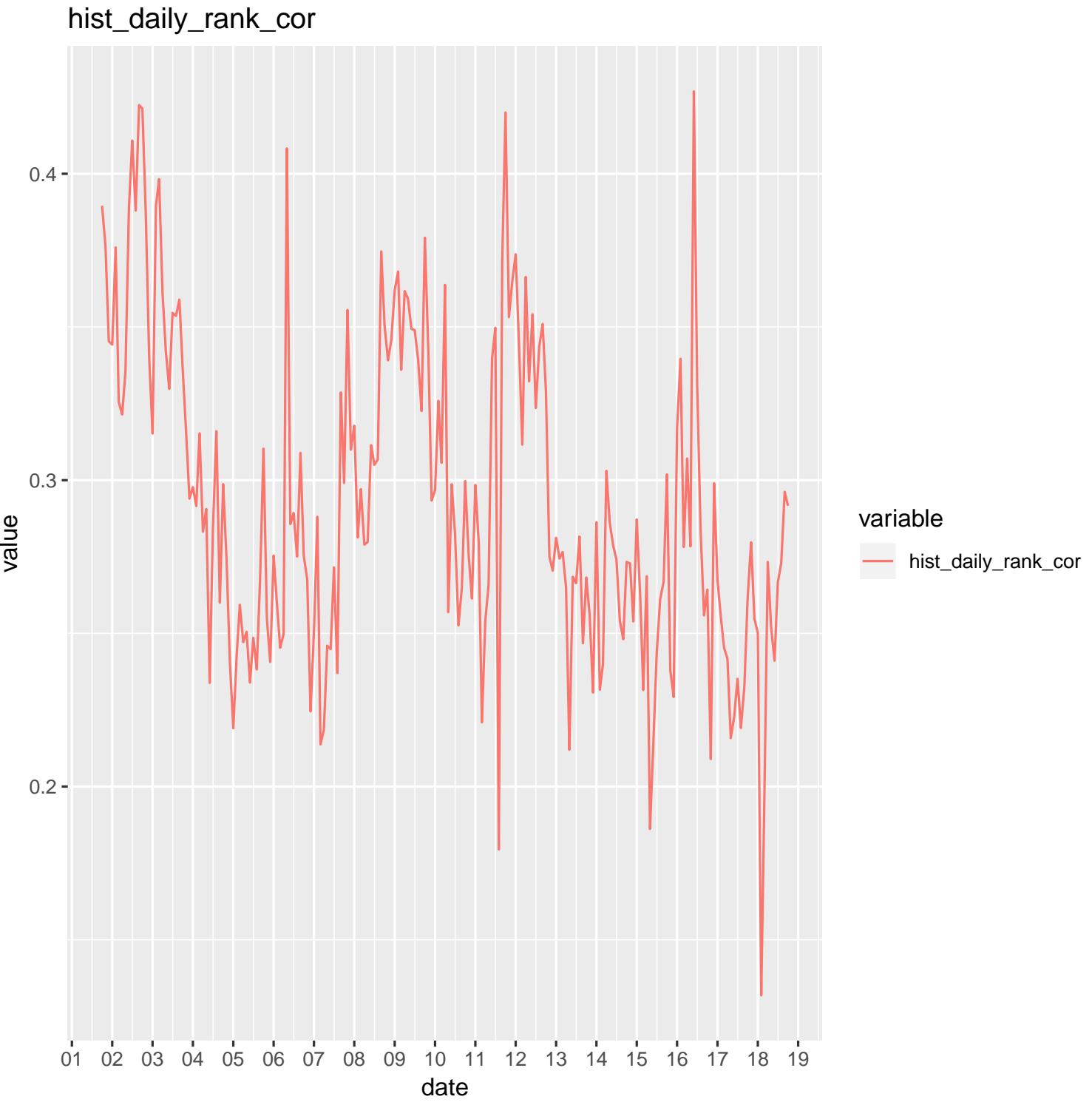




5.6 hi-vol vs lo-vol basket volatility difference,since 2001



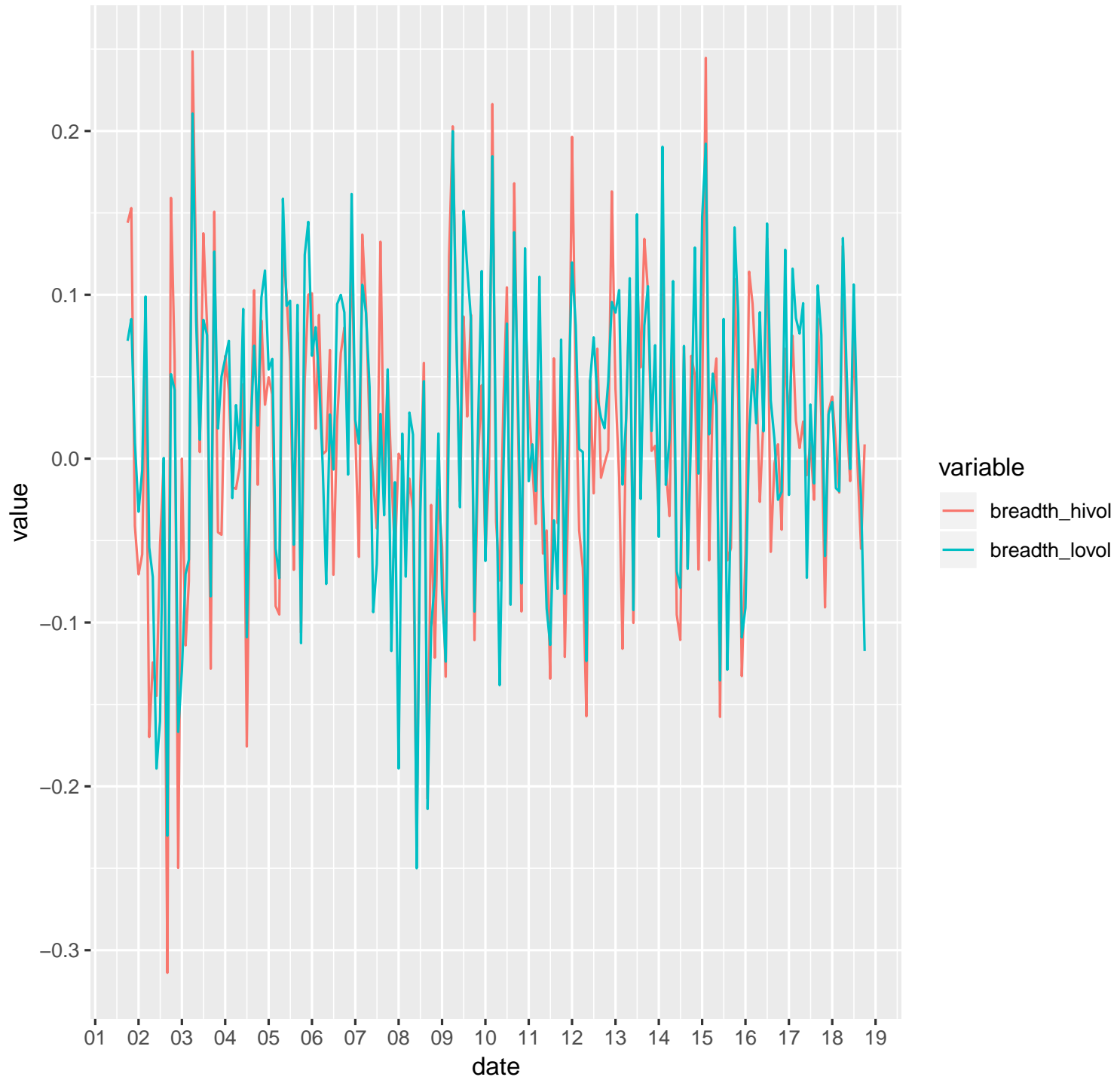
6 Correlation of realized volatility and size of daily move



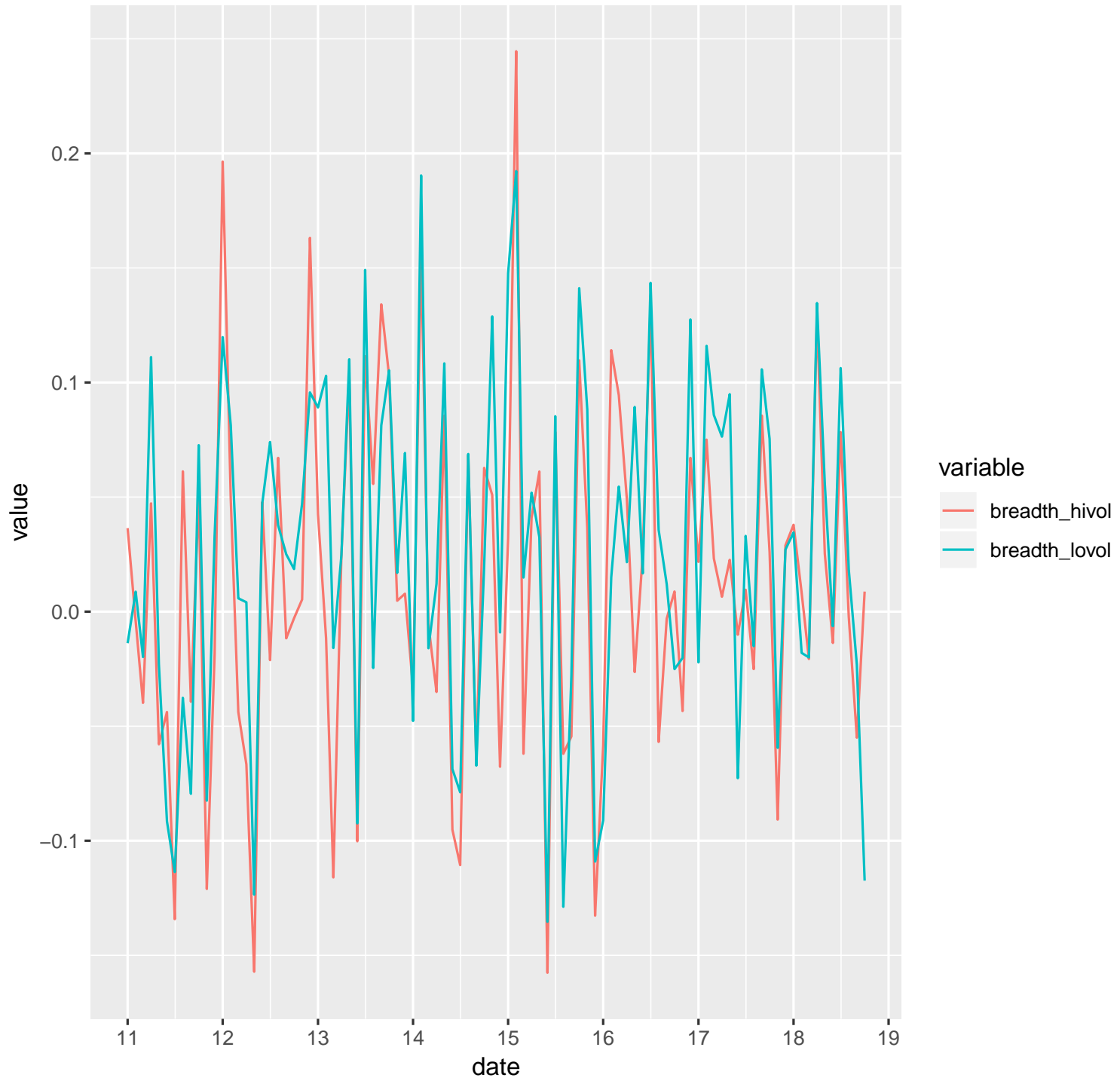
7 hi-vol breadth, lo-vol breadth

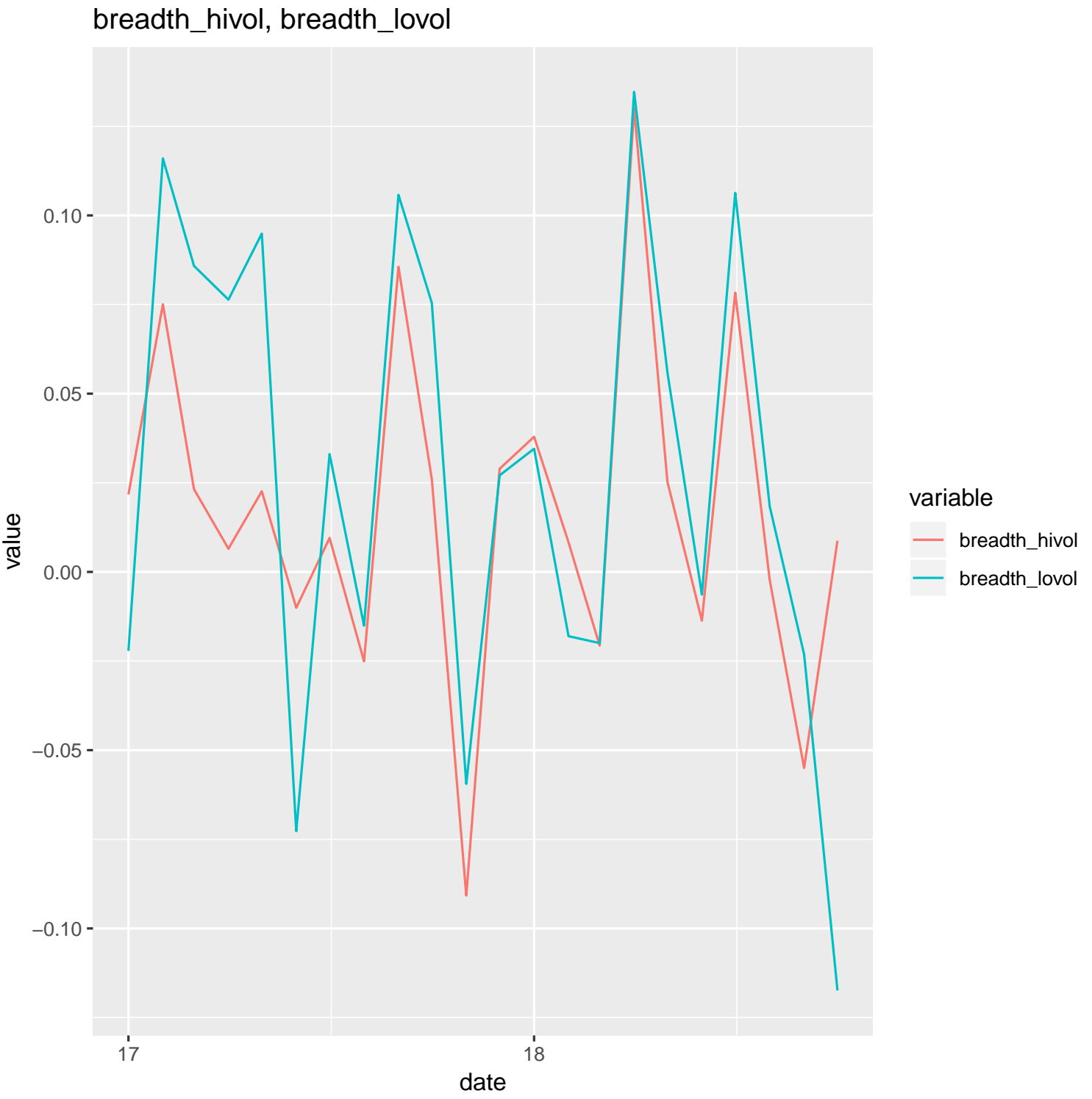
7.1 since 2001

breadth\_hivol, breadth\_lovol

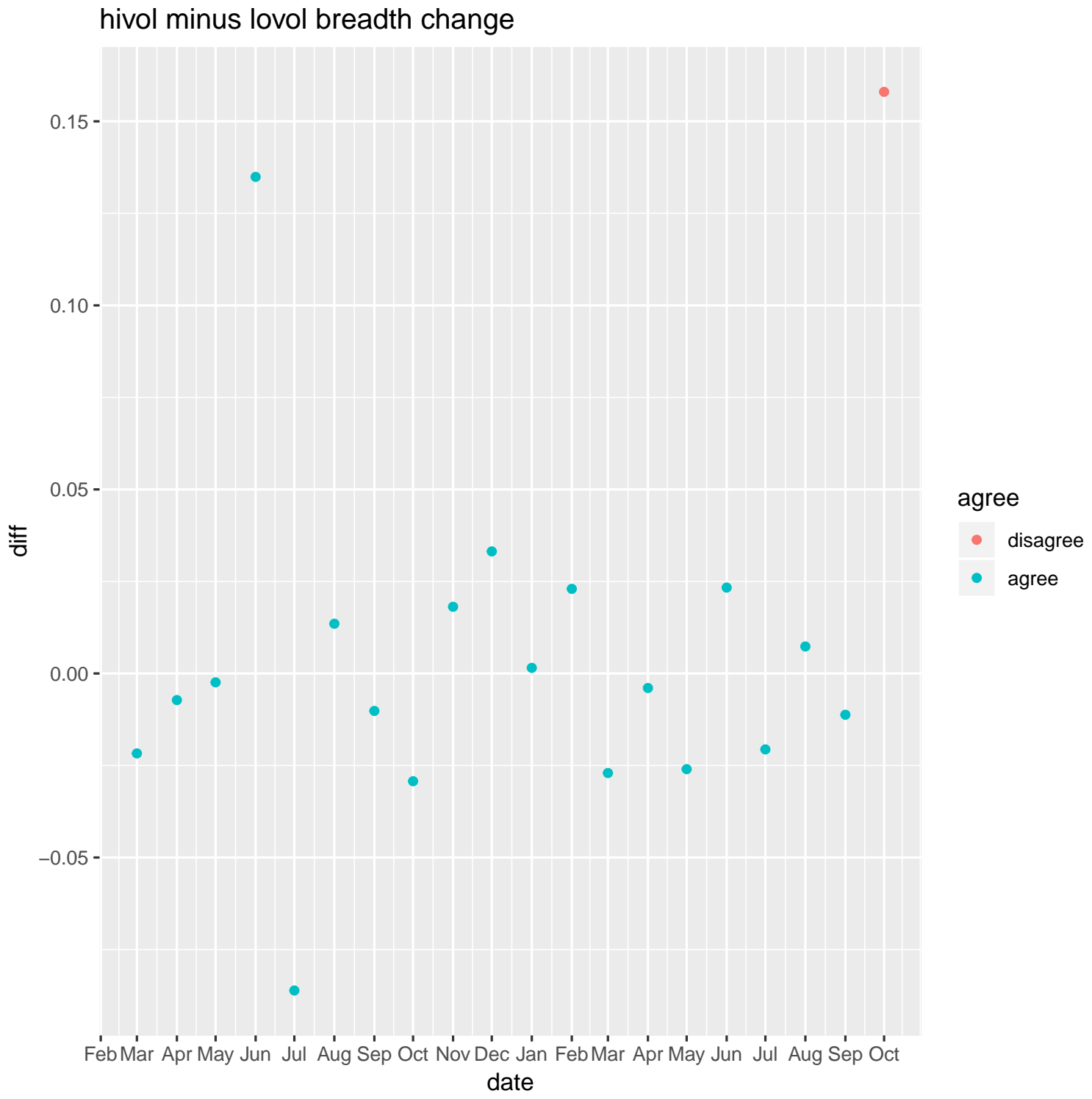


breadth\_hivol, breadth\_lovol





7.4 hi-vol vs lo-vol breadth changes, since 2017



7.5 hi-vol vs lo-vol breadth changes, since 2001

