Table I: Panel A Descriptive Statstics for All Stocks

(1)	(2)	(3)	(4)	(5)	(6)
N	mean	sd	p1	p50	p99
417,297.000	648.976	1,398.538	2.000	194.000	6,598.000
417,297.000	2,003.577	2,868.717	97.250	1,404.952	10,082.456
417,297.000	1,024.947	27,216.395	100.000	251.429	3,543.902
417,297.000	164.043	$2,\!152.858$	100.000	100.000	600.000
417,297.000	$24,\!578.456$	851,987.223	100.000	400.000	47,800.000
417,297.000	0.017	0.010	0.004	0.015	0.054
417,297.000	$8,\!036.155$	$33,\!074.950$	3.058	629.311	$125,\!301.352$
	417,297.000 417,297.000 417,297.000 417,297.000 417,297.000 417,297.000	N mean  417,297.000 648.976 417,297.000 2,003.577 417,297.000 1,024.947 417,297.000 164.043 417,297.000 24,578.456 417,297.000 0.017	N mean sd 417,297.000 648.976 1,398.538 417,297.000 2,003.577 2,868.717 417,297.000 1,024.947 27,216.395 417,297.000 164.043 2,152.858 417,297.000 24,578.456 851,987.223 417,297.000 0.017 0.010	N mean sd p1  417,297.000 648.976 1,398.538 2.000  417,297.000 2,003.577 2,868.717 97.250  417,297.000 1,024.947 27,216.395 100.000  417,297.000 164.043 2,152.858 100.000  417,297.000 24,578.456 851,987.223 100.000  417,297.000 0.017 0.010 0.004	N mean sd p1 p50  417,297.000 648.976 1,398.538 2.000 194.000 417,297.000 2,003.577 2,868.717 97.250 1,404.952 417,297.000 1,024.947 27,216.395 100.000 251.429 417,297.000 164.043 2,152.858 100.000 100.000 417,297.000 24,578.456 851,987.223 100.000 400.000 417,297.000 0.017 0.010 0.004 0.015