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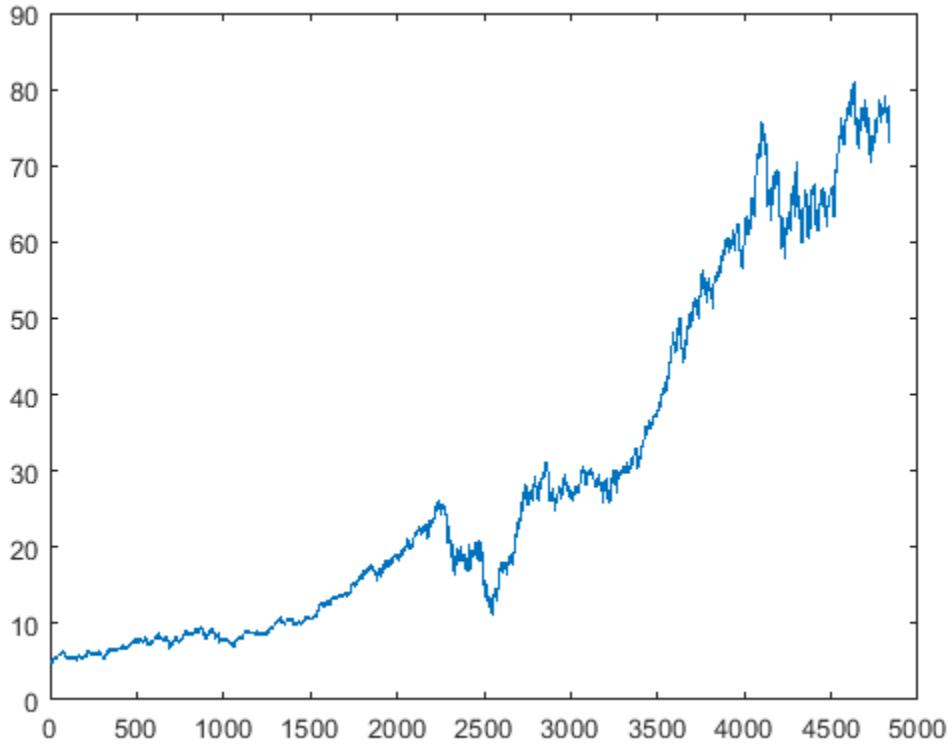
```
% Home-->Import data "CBA_Daily_Jan1999_Jan2018_yahoo.csv"
% as a Numeric Matrix and name the data 'CBAdata'
```

(i) Plot the CBA price series

```
prices=CBAdata(:,6);
figure; plot(prices)
```



(ii) Convert the price series to percentage log returns and calculate descriptive stats

```
CBAr = 100*diff(log(prices));
```

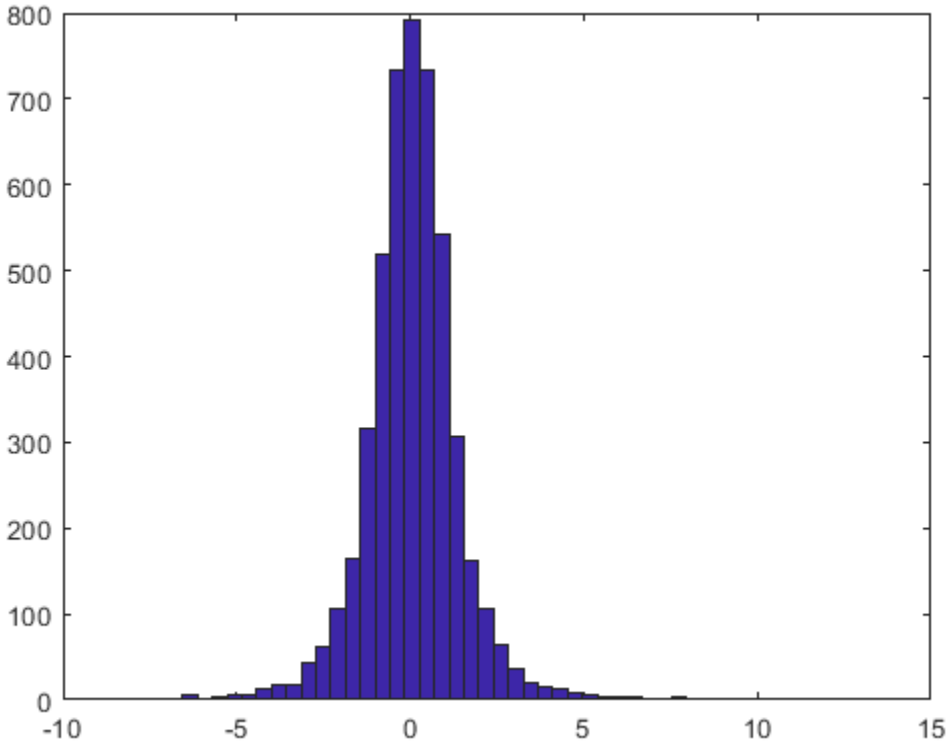
```
[mean(CBAr) median(CBAr) std(CBAr) skewness(CBAr) kurtosis(CBAr)]

ans =

    0.0556    0.0438    1.3495    0.0309    8.7755
```

(iii) Plot a histogram of the percentage log returns.

```
figure; hist(CBAr,50)
```



(iv) Calculate percentiles

```
[prctile(CBAr,0.5) prctile(CBAr,1) prctile(CBAr,10)
 prctile(CBAr,25) prctile(CBAr,75) prctile(CBAr,90) prctile(CBAr,99)
 prctile(CBAr,99.5) ]


ans =

  Columns 1 through 7
```

```
   -4.6279   -3.8077   -1.3795   -0.6283    0.7583    1.4825    3.8470

  Column 8

    4.6751
```

(v) 0.1% percentile

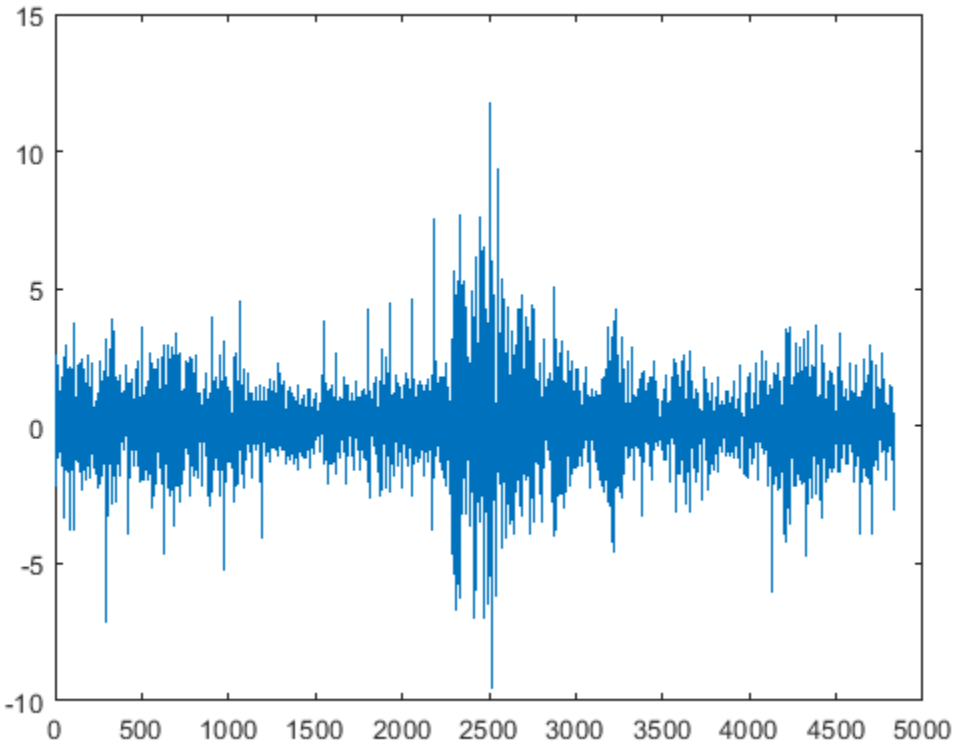
```
prctile(CBAr,0.1)

ans =

   -6.8710
```

(vi) Plot log returns

```
figure; plot(CBAr)
```



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