

## Company Statistics Values

Initials: CSPXN.MX

Company Name: iShares Core S&amp;P 500 UCITS ETF

Day	Date	Perc01 %	Perc05 %	Average %	Variabi- lity	Kurtos. %	ProbWin %	ProbLos %	ProbWin > 2%	ProbWin > 5%	ProbWin > 10%	ProbWin > 15%	ProbLos > 2%	ProbLos > 5%	ProbLos > 10%	ProbPer > 15%
1	25/03/26	-4.85	-3.25	0.303	0.022	-0.04	51.90	44.70	21.50	1.10	0.00	0.00	17.80	0.70	0.00	0.00
2	26/03/26	-5.43	-3.87	0.368	0.026	-0.02	54.70	44.90	25.30	3.80	0.00	0.00	19.50	1.80	0.00	0.00
3	27/03/26	-6.42	-4.16	0.358	0.029	-0.15	54.70	45.20	27.60	6.00	0.00	0.00	21.10	2.50	0.00	0.00
4	30/03/26	-6.96	-4.53	0.357	0.031	0.14	54.80	45.00	30.30	7.80	0.10	0.00	21.70	3.30	0.10	0.00
5	31/03/26	-7.44	-5.05	0.363	0.034	0.15	55.20	44.60	31.80	9.40	0.60	0.00	23.30	5.20	0.10	0.00
6	01/04/26	-7.69	-5.10	0.400	0.036	0.35	56.30	43.50	33.30	10.60	0.60	0.10	24.50	5.30	0.10	0.00
7	02/04/26	-8.09	-5.25	0.599	0.037	0.18	56.20	43.60	35.80	11.60	0.60	0.00	24.30	5.50	0.30	0.00
8	06/04/26	-8.59	-5.66	0.685	0.039	-0.00	57.20	42.70	35.90	13.70	1.10	0.00	24.30	7.40	0.30	0.00
9	07/04/26	-9.25	-5.75	0.745	0.041	0.18	58.10	41.80	37.10	14.70	1.70	0.00	24.00	7.20	0.70	0.00
10	08/04/26	-9.43	-6.08	1.008	0.043	0.28	58.40	41.50	39.30	16.90	2.30	0.10	24.30	8.40	0.80	0.00
11	09/04/26	-9.47	-6.17	1.018	0.045	0.30	59.00	40.90	38.80	17.40	2.80	0.10	25.10	8.60	0.70	0.10
12	10/04/26	-9.98	-6.20	1.086	0.047	0.30	58.80	41.10	40.70	19.00	3.50	0.50	25.20	9.40	0.90	0.00
13	13/04/26	-9.85	-6.53	1.127	0.048	0.29	58.70	41.10	42.50	18.90	4.50	0.60	25.10	9.10	0.90	0.10
14	14/04/26	-10.01	-6.80	1.127	0.050	0.16	60.00	39.90	42.70	20.20	5.20	0.50	24.80	10.30	1.10	0.00
15	15/04/26	-10.09	-6.95	1.314	0.051	0.15	59.80	40.10	44.30	21.90	5.10	0.70	26.00	10.10	1.10	0.00
16	16/04/26	-10.45	-7.03	1.365	0.052	0.24	61.50	38.40	45.30	22.20	5.40	0.80	25.00	11.00	1.20	0.00
17	17/04/26	-10.38	-7.06	1.327	0.054	0.26	60.60	39.30	45.60	23.40	6.40	1.30	26.50	11.50	1.20	0.10
18	20/04/26	-10.73	-7.15	1.632	0.056	0.57	61.20	38.70	46.80	24.40	6.80	1.30	25.80	10.90	1.70	0.10
19	21/04/26	-10.81	-7.38	1.652	0.057	0.55	59.90	40.00	47.70	25.20	7.30	1.40	27.60	11.40	1.40	0.10
20	22/04/26	-11.87	-7.45	1.733	0.059	0.65	60.20	39.70	47.80	27.00	7.80	1.40	28.30	11.20	1.80	0.10
21	23/04/26	-12.26	-7.45	1.765	0.060	0.61	61.50	38.40	48.20	27.20	8.80	1.90	27.60	12.20	1.90	0.20
22	24/04/26	-13.13	-7.68	1.765	0.062	0.50	62.40	37.50	48.40	28.80	9.80	2.10	27.20	12.80	2.30	0.20
23	27/04/26	-13.16	-8.14	1.854	0.063	0.52	62.10	37.80	48.90	28.70	10.10	2.10	27.30	14.00	2.70	0.30
24	28/04/26	-13.16	-8.37	1.774	0.064	0.59	62.40	37.50	47.90	29.30	10.30	2.70	26.70	14.40	2.90	0.30
25	29/04/26	-12.79	-8.44	1.625	0.065	0.58	61.50	38.40	48.20	30.00	10.60	2.60	27.10	13.70	2.90	0.40
26	30/04/26	-12.86	-8.42	1.826	0.065	0.73	61.70	38.20	49.30	30.50	10.70	2.50	26.30	13.90	3.00	0.40
27	01/05/26	-11.93	-8.37	1.699	0.066	0.61	61.60	38.30	47.90	31.20	10.40	2.90	27.40	14.50	2.80	0.40
28	04/05/26	-12.06	-8.37	1.674	0.067	0.61	61.10	38.80	48.50	31.60	11.20	3.30	27.30	15.00	3.30	0.40
29	05/05/26	-12.95	-8.41	1.775	0.069	0.66	61.00	38.90	48.70	31.20	11.40	3.30	28.00	15.60	3.90	0.50
30	06/05/26	-13.15	-8.81	2.046	0.070	0.60	61.50	38.40	50.10	31.50	12.20	3.70	27.70	15.50	4.10	0.40
31	07/05/26	-13.17	-10.01	1.881	0.072	0.62	60.40	39.50	49.40	32.70	12.20	4.40	28.40	16.10	5.10	0.60
32	08/05/26	-13.41	-9.86	2.017	0.074	0.52	60.40	39.50	50.00	33.60	12.90	5.50	30.00	16.50	4.90	0.60
33	11/05/26	-14.52	-9.88	2.031	0.076	1.28	61.20	38.70	50.10	33.30	13.50	5.60	29.10	16.80	4.90	0.90
34	12/05/26	-14.48	-9.65	1.983	0.077	1.37	60.30	39.60	49.80	34.70	14.30	5.70	29.90	17.20	4.50	0.90
35	13/05/26	-14.43	-9.87	2.101	0.078	1.33	60.60	39.30	50.30	35.20	14.80	5.90	29.10	17.10	5.00	0.50
36	14/05/26	-15.03	-9.92	2.237	0.079	1.12	60.10	39.80	50.90	36.20	15.40	6.00	29.50	17.20	5.00	1.10
37	15/05/26	-15.40	-10.45	2.113	0.080	0.99	59.80	40.10	50.50	35.50	15.50	6.80	31.00	17.40	5.50	1.40
38	18/05/26	-15.18	-10.48	2.053	0.082	1.62	60.00	39.90	50.30	36.10	16.70	7.00	31.30	16.30	5.80	1.20
39	19/05/26	-15.19	-10.45	2.291	0.083	1.55	59.90	40.00	51.70	37.30	16.90	7.20	31.20	16.80	5.90	1.20
40	20/05/26	-15.41	-10.49	2.341	0.083	1.52	59.60	40.30	51.30	37.30	17.50	7.00	30.70	16.60	5.80	1.40
41	21/05/26	-15.78	-10.31	2.396	0.084	1.55	60.40	39.50	52.30	37.20	17.50	6.50	28.00	17.40	5.60	1.40
42	22/05/26	-16.17	-10.53	2.373	0.085	1.31	61.70	38.20	52.20	37.80	18.30	6.70	28.10	16.90	5.70	1.50
43	26/05/26	-15.95	-10.84	2.456	0.086	1.27	61.10	38.80	51.90	37.30	18.40	7.20	28.70	17.90	6.40	1.60
44	27/05/26	-15.90	-10.81	2.273	0.086	1.40	61.30	38.60	51.40	36.40	18.70	7.20	27.70	18.10	6.50	2.00

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Company Name: iShares Core S&amp;P 500 UCITS ETF

Day	Date	Perc01 %	Perc05 %	Average %	Variabi- lity	Kurtos.	ProbWin %	ProbLos %	ProbWin > 2%	ProbWin > 5%	ProbWin > 10%	ProbWin > 15%	ProbLos > 2%	ProbLos > 5%	ProbLos > 10%	ProbPer > 15%
45	28/05/26	-15.90	-10.94	2.449	0.087	1.08	61.30	38.60	52.00	37.40	19.10	8.00	29.50	18.60	6.40	1.70
46	29/05/26	-15.75	-11.10	2.560	0.089	1.00	60.30	39.60	52.30	37.20	20.80	8.20	29.30	19.30	6.00	1.50
47	01/06/26	-15.52	-10.79	2.615	0.089	1.06	60.80	39.10	52.70	38.80	21.70	8.80	29.60	19.40	5.60	1.40
48	02/06/26	-15.54	-10.73	2.937	0.091	0.95	61.50	38.40	53.50	39.20	22.20	9.70	29.30	18.90	5.70	1.50
49	03/06/26	-15.57	-10.76	2.437	0.091	1.04	61.70	38.20	52.90	39.20	22.40	10.40	29.40	19.00	6.10	1.70
50	04/06/26	-15.54	-11.19	2.649	0.092	1.06	61.70	38.20	52.50	39.90	22.20	10.50	28.70	19.00	6.80	1.40
51	05/06/26	-15.65	-10.90	2.657	0.093	0.77	62.00	37.90	52.80	39.70	21.60	10.60	29.60	20.00	6.60	1.50
52	08/06/26	-16.06	-11.18	2.909	0.095	0.71	61.70	38.20	52.90	41.20	22.00	11.00	29.30	19.50	6.80	1.60
53	09/06/26	-15.91	-11.20	2.804	0.096	0.83	62.40	37.50	52.50	40.00	22.30	10.90	29.30	19.20	7.10	1.80
54	10/06/26	-16.14	-11.30	2.930	0.097	0.64	62.10	37.80	54.10	39.80	23.40	10.70	29.20	19.20	7.40	2.10
55	11/06/26	-16.23	-11.16	2.957	0.098	0.62	62.90	37.00	53.40	39.70	24.00	11.60	29.80	19.10	7.30	2.20
56	12/06/26	-16.41	-11.19	3.025	0.099	0.57	61.80	38.10	53.80	39.50	24.80	12.10	31.30	19.90	6.70	2.20
57	15/06/26	-16.29	-11.38	2.925	0.099	0.46	61.40	38.50	53.90	40.60	25.00	12.30	31.00	19.50	6.80	1.70
58	16/06/26	-16.91	-11.59	2.857	0.100	0.45	62.10	37.80	53.60	41.50	25.80	12.50	30.10	19.50	7.00	1.80
59	17/06/26	-16.83	-11.51	2.974	0.101	0.59	61.90	38.00	53.70	41.40	25.00	12.90	30.40	19.20	6.80	1.40
60	18/06/26	-17.05	-10.91	2.958	0.102	0.57	62.30	37.60	53.50	41.50	25.20	13.70	30.20	18.20	6.30	1.70
61	22/06/26	-17.59	-11.16	3.007	0.103	0.53	62.80	37.10	54.00	41.40	25.70	14.10	29.60	18.90	6.60	2.30
62	23/06/26	-18.85	-11.43	3.082	0.105	0.60	62.70	37.20	54.30	41.80	25.20	14.00	30.80	18.80	6.80	2.70
63	24/06/26	-18.61	-11.39	2.995	0.105	0.49	62.40	37.50	54.70	42.30	25.90	14.40	30.40	19.30	7.00	2.40
64	25/06/26	-19.34	-11.49	3.078	0.105	0.51	61.90	38.00	54.00	42.70	26.00	14.40	30.30	19.30	6.80	2.50
65	26/06/26	-19.46	-11.26	3.061	0.106	0.47	61.90	38.00	54.20	41.80	26.00	14.50	29.80	18.80	7.10	2.50
66	29/06/26	-19.55	-11.42	3.253	0.107	0.36	61.50	38.40	54.30	42.70	26.80	15.30	30.60	19.50	7.30	2.40
67	30/06/26	-19.17	-11.65	3.332	0.107	0.38	62.70	37.20	55.10	43.90	26.10	15.50	30.10	19.10	7.80	2.50
68	01/07/26	-18.66	-11.59	3.349	0.108	0.35	62.10	37.80	54.30	43.40	27.30	15.30	30.40	19.00	8.00	2.40
69	02/07/26	-18.95	-11.85	3.401	0.110	0.38	62.80	37.10	55.00	43.60	28.60	15.10	30.40	19.60	8.10	2.30
70	06/07/26	-19.41	-12.36	3.424	0.111	0.33	62.20	37.70	55.80	43.80	28.60	16.00	30.10	19.80	8.60	2.50
71	07/07/26	-19.80	-12.79	3.436	0.112	0.29	61.90	38.00	54.20	44.00	28.40	16.40	30.00	19.30	8.80	2.90
72	08/07/26	-19.10	-12.66	3.541	0.112	0.36	62.30	37.60	55.20	44.80	28.90	17.10	30.00	19.40	8.40	2.70
73	09/07/26	-19.07	-12.79	3.813	0.113	0.29	63.10	36.80	55.80	46.00	29.20	17.50	29.10	19.90	8.50	2.40
74	10/07/26	-19.62	-12.89	4.049	0.114	0.29	63.70	36.20	56.80	46.10	29.50	17.60	29.80	19.80	9.00	2.50
75	13/07/26	-19.50	-12.87	4.259	0.115	0.30	62.90	37.00	57.20	46.40	30.50	18.30	29.30	19.40	8.70	2.80
76	14/07/26	-19.81	-12.88	4.158	0.115	0.25	62.90	37.00	57.40	46.80	30.80	18.20	30.00	19.50	8.90	3.10
77	15/07/26	-19.84	-13.27	4.204	0.116	0.18	64.00	35.90	57.70	47.70	30.40	18.70	29.30	19.80	8.90	3.30
78	16/07/26	-19.66	-13.09	4.335	0.116	0.14	64.40	35.50	58.00	47.40	30.60	18.30	29.10	20.10	9.20	3.30
79	17/07/26	-19.35	-12.87	4.452	0.117	0.20	64.90	35.00	58.30	47.70	31.20	18.10	29.10	20.10	9.20	3.20
80	20/07/26	-19.35	-13.15	4.500	0.118	0.22	64.50	35.40	58.40	48.20	30.50	18.20	28.70	20.50	9.20	3.20
81	21/07/26	-19.21	-12.70	4.253	0.118	0.24	65.40	34.50	58.30	47.50	31.00	19.40	28.30	19.70	9.50	3.00
82	22/07/26	-19.03	-12.98	4.300	0.119	0.20	64.70	35.20	58.10	47.10	31.70	19.30	28.50	19.80	9.10	3.30
83	23/07/26	-18.95	-13.08	4.390	0.119	0.22	65.10	34.80	58.30	47.80	31.80	19.30	28.20	20.10	9.40	3.80
84	24/07/26	-18.84	-13.04	4.233	0.119	0.24	66.00	33.90	58.40	47.60	31.80	20.50	27.70	20.50	8.90	3.50
85	27/07/26	-19.03	-13.39	4.226	0.120	0.19	66.80	33.10	57.80	47.60	32.20	20.00	28.00	20.80	9.10	3.90
86	28/07/26	-19.89	-13.63	4.368	0.121	0.28	66.20	33.70	58.20	47.20	32.60	20.10	27.60	20.60	9.80	3.90
87	29/07/26	-19.77	-13.58	4.204	0.122	0.28	65.30	34.60	58.40	47.20	33.30	20.30	28.20	19.90	10.00	4.00
88	30/07/26	-19.28	-13.65	4.462	0.123	0.29	65.60	34.30	58.10	48.10	34.40	21.00	27.90	20.30	10.00	4.10

## Company Statistics Values

Day	Date	Company Name: iShares Core S&P 500 UCITS ETF															
		Perc01	Perc05	Average	Variabi-	Kurtos.	ProbWin	ProbLos	ProbWin	ProbWin	ProbWin	ProbWin	ProbWin	ProbWin	ProbLos	ProbLos	ProbPer
		%	%	%	lity	%	%	%	> 2%	> 5%	> 10%	> 15%	> 2%	> 5%	> 10%	> 15%	
89	31/07/26	-19.98	-13.62	4.460	0.124	0.27	64.80	35.10	59.60	48.50	34.50	21.20	27.90	20.60	10.00	4.00	
90	03/08/26	-19.98	-13.84	4.419	0.124	0.34	65.00	34.90	60.20	47.50	34.60	21.30	27.40	20.70	10.20	4.60	
91	04/08/26	-20.56	-13.91	4.359	0.125	0.33	65.10	34.80	59.30	47.80	35.00	22.00	28.50	21.20	9.90	4.70	
92	05/08/26	-20.63	-13.97	4.279	0.126	0.29	65.00	34.90	58.80	47.50	35.40	22.90	28.60	21.90	9.60	4.50	
93	06/08/26	-21.07	-14.34	4.115	0.127	0.24	65.10	34.80	58.20	47.20	34.70	22.50	29.00	21.50	10.30	4.60	
94	07/08/26	-21.24	-14.13	4.507	0.128	0.27	64.80	35.10	57.50	48.60	34.80	23.10	28.80	21.60	10.40	4.40	
95	10/08/26	-20.79	-14.74	4.466	0.128	0.25	64.90	35.00	57.50	49.20	35.10	24.00	28.20	21.00	10.80	4.60	
96	11/08/26	-21.29	-14.51	4.734	0.130	0.38	65.20	34.70	57.90	49.20	34.60	23.70	27.40	20.80	10.60	4.80	
97	12/08/26	-22.10	-14.72	5.042	0.131	0.44	65.50	34.40	58.30	50.10	35.10	23.80	27.40	20.80	10.60	4.80	
98	13/08/26	-21.86	-14.65	5.134	0.131	0.37	65.60	34.30	58.20	50.00	35.90	23.10	27.60	21.30	11.30	4.70	
99	14/08/26	-21.85	-14.66	5.003	0.132	0.34	66.20	33.70	58.70	49.90	36.70	23.60	28.00	20.70	11.40	4.70	
100	17/08/26	-21.86	-14.48	4.764	0.132	0.30	66.30	33.50	58.30	49.30	36.50	24.10	28.00	21.00	11.70	4.40	
101	18/08/26	-22.03	-14.60	4.980	0.134	0.34	65.30	34.60	59.00	49.80	36.70	23.90	29.00	21.20	11.80	4.60	
102	19/08/26	-22.03	-14.46	5.024	0.134	0.33	65.30	34.60	58.30	50.00	36.90	23.70	29.00	21.30	11.80	4.30	
103	20/08/26	-21.92	-14.74	4.752	0.135	0.32	65.10	34.80	58.50	49.10	37.20	24.50	29.50	21.50	11.50	4.60	
104	21/08/26	-22.03	-14.92	5.112	0.135	0.26	65.40	34.50	58.60	50.20	37.80	24.60	29.30	22.30	12.00	4.80	
105	24/08/26	-22.33	-14.59	5.482	0.135	0.23	65.10	34.80	58.60	50.90	38.10	24.70	30.00	21.80	11.50	4.60	
106	25/08/26	-22.88	-15.04	5.560	0.136	0.15	64.90	35.00	59.50	51.20	39.00	24.70	30.30	21.50	11.20	5.10	
107	26/08/26	-22.27	-15.03	5.765	0.137	0.28	64.70	35.20	59.30	51.10	38.10	25.40	29.30	21.70	11.60	5.10	
108	27/08/26	-22.35	-15.20	5.789	0.137	0.35	65.50	34.40	59.60	51.90	38.70	25.30	29.20	21.70	11.50	5.30	
109	28/08/26	-21.73	-14.79	5.853	0.138	0.30	65.10	34.80	59.20	51.50	38.80	25.60	29.60	21.90	11.50	4.90	
110	31/08/26	-21.91	-15.70	5.754	0.139	0.27	65.00	34.90	59.10	51.60	38.80	24.90	29.90	22.00	12.10	5.60	
111	01/09/26	-22.03	-15.35	5.822	0.139	0.20	65.60	34.30	59.50	51.70	39.20	25.70	29.50	22.40	11.80	5.20	
112	02/09/26	-21.91	-15.35	5.965	0.140	0.18	65.80	34.10	60.30	51.80	39.40	25.50	29.80	22.30	11.50	5.60	
113	03/09/26	-22.20	-15.78	5.966	0.140	0.26	65.70	34.20	59.50	51.80	39.50	26.10	29.30	21.40	11.60	5.40	
114	04/09/26	-22.04	-15.48	6.115	0.141	0.28	66.10	33.80	60.00	52.60	39.50	25.70	29.50	21.70	11.70	5.60	
115	08/09/26	-21.72	-15.48	5.863	0.141	0.26	66.50	33.40	60.70	52.30	39.40	25.90	29.20	22.20	11.20	5.50	
116	09/09/26	-21.63	-15.28	5.997	0.142	0.28	66.50	33.40	61.10	52.30	38.30	25.70	29.20	22.00	12.30	5.20	
117	10/09/26	-21.64	-15.42	6.159	0.143	0.19	66.40	33.50	60.40	52.40	39.00	26.80	29.10	22.00	12.10	5.40	
118	11/09/26	-21.89	-15.56	6.100	0.143	0.11	66.60	33.30	60.50	52.60	38.90	27.00	29.10	21.90	11.90	5.50	
119	14/09/26	-22.52	-15.27	6.312	0.144	0.07	67.00	32.90	60.40	53.40	39.80	26.70	28.80	21.60	12.50	5.20	
120	15/09/26	-22.95	-15.15	6.257	0.144	0.08	67.30	32.60	60.70	53.50	39.40	27.10	28.90	21.30	12.40	5.20	