

Company Statistics Values

Initials: EZA Company Name: iShares MSCI South Africa 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	-4.98	-3.53	-0.102	0.022	-0.33	46.40	50.80	14.60	1.10	0.00	0.00	25.00	0.90	0.00	0.00
2	26/03/26	-6.68	-4.53	-0.148	0.028	0.13	47.10	52.70	20.80	3.30	0.00	0.00	26.80	3.90	0.10	0.00
3	27/03/26	-7.73	-5.18	-0.104	0.032	0.46	48.70	51.20	26.50	5.50	0.00	0.00	28.00	5.50	0.30	0.00
4	30/03/26	-8.06	-5.41	-0.052	0.036	0.36	48.90	51.00	28.60	9.00	0.20	0.00	29.70	6.60	0.50	0.00
5	31/03/26	-8.90	-6.08	-0.047	0.040	0.57	49.50	50.40	30.50	11.30	0.80	0.00	29.50	9.60	0.70	0.10
6	01/04/26	-10.75	-6.73	0.026	0.044	0.50	50.30	49.60	32.70	13.40	1.60	0.00	30.50	10.30	1.50	0.10
7	02/04/26	-11.30	-7.17	-0.122	0.047	0.44	47.80	52.00	33.20	15.30	2.50	0.20	32.50	12.30	1.50	0.10
8	06/04/26	-11.99	-8.04	-0.100	0.051	0.51	49.20	50.70	34.00	17.10	2.90	0.50	31.80	14.20	2.30	0.20
9	07/04/26	-11.57	-7.87	0.151	0.053	0.15	51.10	48.80	35.60	19.40	4.10	0.30	32.30	14.70	2.40	0.20
10	08/04/26	-12.05	-8.47	0.294	0.055	0.10	52.30	47.60	36.90	20.90	4.90	0.30	31.50	16.30	2.60	0.30
11	09/04/26	-12.67	-8.47	0.485	0.057	0.06	54.20	45.60	38.60	21.70	4.60	0.80	32.30	17.40	2.90	0.30
12	10/04/26	-12.75	-8.92	0.726	0.059	0.17	55.00	44.90	40.00	23.30	5.90	0.90	33.00	17.00	3.10	0.50
13	13/04/26	-13.27	-8.62	0.683	0.062	0.24	53.80	46.10	40.90	23.50	7.20	1.40	32.60	17.40	3.80	0.80
14	14/04/26	-13.66	-9.37	0.722	0.065	0.22	54.20	45.70	41.60	25.90	7.10	1.40	33.30	18.40	4.20	0.90
15	15/04/26	-14.32	-9.51	0.834	0.067	0.27	54.00	45.90	43.30	26.80	8.60	1.90	32.70	18.10	4.20	0.90
16	16/04/26	-15.08	-9.83	0.920	0.070	0.14	54.90	45.00	43.30	28.40	9.90	2.50	32.90	18.70	4.70	1.10
17	17/04/26	-14.88	-10.66	1.182	0.072	0.16	56.00	43.90	45.60	29.50	10.20	3.00	33.20	18.80	5.90	0.90
18	20/04/26	-15.48	-10.55	1.111	0.074	0.15	55.80	44.10	45.60	30.60	12.20	3.70	34.00	18.40	6.20	1.20
19	21/04/26	-15.20	-11.08	1.002	0.076	0.17	54.00	45.90	45.20	31.00	12.60	4.10	33.90	19.30	6.80	1.30
20	22/04/26	-15.84	-11.15	1.202	0.078	0.07	57.00	42.90	47.00	33.00	14.10	5.00	33.00	19.70	6.60	1.50
21	23/04/26	-15.89	-11.47	1.497	0.080	-0.08	56.40	43.40	46.90	33.00	15.00	5.00	33.30	19.60	7.50	1.40
22	24/04/26	-16.19	-11.66	1.601	0.081	-0.04	55.90	44.00	48.50	33.80	15.60	5.60	33.60	19.60	7.30	1.60
23	27/04/26	-16.20	-11.67	1.422	0.083	-0.12	56.50	43.40	47.10	35.10	16.00	6.40	33.60	20.00	7.30	1.30
24	28/04/26	-15.75	-11.05	1.162	0.085	-0.13	56.10	43.80	47.30	35.00	16.30	7.30	34.10	21.50	7.10	1.30
25	29/04/26	-16.31	-11.36	1.079	0.086	-0.08	55.60	44.30	46.00	36.00	17.60	7.30	34.40	21.10	7.00	1.20
26	30/04/26	-16.02	-11.34	1.055	0.088	-0.17	55.20	44.70	45.80	35.60	19.30	7.10	34.30	22.60	8.20	1.80
27	01/05/26	-16.65	-11.74	1.246	0.090	-0.16	56.10	43.80	46.90	36.30	19.10	7.80	35.40	21.90	8.00	1.90
28	04/05/26	-17.73	-12.42	1.502	0.093	-0.17	56.20	43.70	47.20	36.60	20.70	9.40	35.10	22.30	8.50	2.30
29	05/05/26	-17.27	-12.37	1.299	0.095	-0.22	56.20	43.70	47.20	36.50	21.50	10.10	35.00	23.70	9.80	2.20
30	06/05/26	-17.49	-12.30	1.569	0.096	-0.20	57.00	42.90	47.90	38.20	21.60	10.70	34.90	23.20	10.50	2.40
31	07/05/26	-17.54	-12.31	1.698	0.097	-0.15	56.20	43.70	48.60	38.00	23.10	10.60	34.30	22.70	9.50	2.40
32	08/05/26	-17.26	-12.76	1.617	0.099	-0.07	56.00	43.90	48.80	39.30	22.90	11.10	33.70	23.70	10.70	2.60
33	11/05/26	-17.58	-13.17	1.664	0.100	-0.10	56.90	43.00	48.20	38.60	23.30	11.00	34.30	23.30	10.00	2.70
34	12/05/26	-18.27	-13.48	1.898	0.102	-0.08	57.60	42.30	49.40	38.30	23.10	11.60	34.90	22.80	10.70	3.10
35	13/05/26	-19.23	-13.62	2.092	0.103	-0.03	57.10	42.80	50.10	39.60	23.50	11.80	33.90	23.60	10.70	3.60
36	14/05/26	-18.87	-13.82	2.273	0.105	-0.08	58.30	41.60	50.70	41.40	24.40	13.00	34.80	24.10	10.60	3.80
37	15/05/26	-19.04	-14.38	2.727	0.107	0.02	59.20	40.70	52.40	40.40	24.60	13.60	34.30	24.00	10.70	4.10
38	18/05/26	-19.40	-14.35	2.753	0.109	0.04	59.60	40.30	52.60	40.80	25.00	13.30	32.90	24.50	10.40	4.00
39	19/05/26	-19.11	-13.51	3.063	0.110	0.07	58.40	41.50	52.40	41.90	25.50	13.90	33.90	24.50	11.10	4.20
40	20/05/26	-19.11	-13.45	2.809	0.111	0.14	60.00	39.90	52.10	41.40	25.70	13.80	33.60	23.80	11.30	3.80
41	21/05/26	-19.56	-13.48	2.619	0.112	0.07	59.40	40.50	52.60	42.70	26.70	14.90	32.10	24.30	11.20	3.60
42	22/05/26	-19.54	-13.85	2.717	0.113	0.08	58.80	41.10	52.60	42.50	27.30	14.40	33.50	24.10	11.30	3.70
43	26/05/26	-19.54	-13.88	2.378	0.115	0.16	58.90	41.00	51.70	41.10	26.50	15.00	34.10	24.60	11.90	3.60
44	27/05/26	-19.44	-14.34	2.432	0.117	0.15	57.60	42.30	51.60	42.50	27.50	15.70	34.80	24.30	11.40	4.20

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		Perc01	Perc05	Average	Variability	Initials: EZA	Kurtos.	ProbWin	ProbLos	ProbWin	ProbWin	ProbWin	ProbWin	ProbLos	ProbLos	ProbLos	ProbPer
		%	%	%			%	%	> 2%	> 5%	> 10%	> 15%	> 2%	> 5%	> 10%	> 15%	
45	28/05/26	-20.38	-13.99	2.609	0.117	0.23	58.20	41.70	51.20	44.30	28.00	16.40	34.70	24.50	11.40	4.10	
46	29/05/26	-21.25	-13.90	2.540	0.118	0.22	57.70	42.20	51.20	43.60	28.60	15.90	33.40	23.90	12.00	4.00	
47	01/06/26	-20.98	-14.11	2.591	0.119	0.31	58.10	41.80	51.20	43.80	28.10	16.40	34.20	23.80	12.30	4.20	
48	02/06/26	-21.02	-13.77	2.776	0.121	0.22	59.40	40.50	51.70	43.40	29.00	17.70	34.10	24.10	11.40	4.00	
49	03/06/26	-21.25	-13.71	2.830	0.122	0.22	58.60	41.30	52.70	43.20	28.60	18.70	32.90	23.70	10.90	4.30	
50	04/06/26	-20.91	-14.03	3.147	0.123	0.26	59.50	40.40	53.40	44.10	29.10	18.80	32.70	23.40	10.90	4.50	
51	05/06/26	-21.27	-14.29	3.223	0.124	0.23	59.80	40.10	53.30	43.60	29.20	19.40	33.40	23.80	10.60	4.50	
52	08/06/26	-21.33	-14.66	3.098	0.125	0.33	59.80	40.10	53.70	43.60	29.80	19.30	33.20	24.20	11.00	4.40	
53	09/06/26	-22.49	-14.71	3.334	0.127	0.30	60.10	39.80	54.20	44.80	30.70	19.80	32.00	23.40	11.60	4.40	
54	10/06/26	-21.07	-14.96	3.095	0.127	0.28	61.20	38.70	53.10	45.10	30.80	20.40	32.10	23.50	11.40	4.90	
55	11/06/26	-21.04	-14.96	3.243	0.128	0.26	60.50	39.30	54.50	45.30	31.40	20.10	33.00	24.20	11.80	5.00	
56	12/06/26	-22.16	-14.76	3.715	0.129	0.32	61.40	38.50	54.70	46.00	30.40	20.70	32.60	23.70	11.80	4.90	
57	15/06/26	-21.81	-15.31	3.789	0.131	0.46	61.30	38.60	54.90	44.80	30.60	20.60	33.40	24.30	12.60	5.30	
58	16/06/26	-21.81	-15.04	3.438	0.132	0.50	60.50	39.40	55.70	44.50	30.60	20.20	33.10	24.40	13.10	5.30	
59	17/06/26	-22.83	-15.44	3.561	0.134	0.49	60.40	39.50	55.30	45.50	30.30	19.90	33.60	25.40	12.80	5.70	
60	18/06/26	-22.65	-15.40	3.512	0.135	0.42	60.80	39.10	55.50	45.60	30.40	20.90	33.90	25.10	13.10	5.80	
61	22/06/26	-22.90	-15.32	3.668	0.136	0.50	60.10	39.80	55.50	46.10	30.30	20.50	33.70	25.30	13.00	5.20	
62	23/06/26	-22.90	-15.61	3.714	0.137	0.46	60.50	39.40	55.80	46.60	31.90	20.90	33.60	25.30	13.30	5.60	
63	24/06/26	-22.34	-15.63	3.757	0.140	0.43	61.10	38.80	55.00	46.90	32.00	21.60	34.30	24.80	13.80	5.90	
64	25/06/26	-22.30	-16.11	4.071	0.140	0.46	61.50	38.40	55.80	47.80	32.90	21.20	32.50	24.40	13.60	6.30	
65	26/06/26	-22.43	-16.00	3.928	0.140	0.44	60.50	39.40	55.70	47.50	33.50	21.70	32.60	24.50	13.80	6.20	
66	29/06/26	-22.67	-16.82	4.411	0.141	0.49	60.80	39.10	56.00	48.40	33.50	22.40	33.50	25.00	13.20	6.20	
67	30/06/26	-24.23	-16.16	4.333	0.142	0.50	61.30	38.60	55.70	48.70	33.50	21.80	33.00	24.70	13.30	5.90	
68	01/07/26	-23.27	-16.14	4.643	0.143	0.45	60.70	39.20	55.90	48.90	34.80	22.40	33.80	25.00	12.80	6.50	
69	02/07/26	-23.15	-16.51	4.501	0.145	0.56	61.20	38.70	55.80	48.20	34.60	22.40	32.70	24.60	13.20	6.50	
70	06/07/26	-23.63	-16.46	4.470	0.146	0.58	61.80	38.10	55.70	48.40	34.40	23.20	32.20	24.80	13.40	6.30	
71	07/07/26	-23.84	-16.64	4.433	0.148	0.63	62.60	37.30	56.30	48.50	34.20	23.70	32.70	24.80	13.90	6.30	
72	08/07/26	-24.16	-16.36	4.161	0.149	0.66	61.60	38.30	55.50	48.00	34.10	23.80	32.80	25.40	13.80	6.40	
73	09/07/26	-24.72	-16.41	4.424	0.151	0.73	60.60	39.30	55.20	48.80	34.70	23.80	33.00	25.70	14.30	6.50	
74	10/07/26	-24.70	-17.18	4.222	0.152	0.78	61.00	38.90	55.80	47.40	34.00	23.80	33.10	25.00	14.70	6.60	
75	13/07/26	-25.16	-16.87	4.191	0.154	0.74	60.20	39.70	55.20	47.20	35.00	24.90	33.00	25.10	14.60	6.60	
76	14/07/26	-25.03	-16.28	3.819	0.154	0.65	60.70	39.20	55.30	46.20	36.10	24.40	32.90	25.20	14.40	6.40	
77	15/07/26	-24.02	-16.27	4.104	0.154	0.65	61.50	38.40	55.60	46.80	35.90	25.10	32.60	25.10	14.60	6.60	
78	16/07/26	-24.24	-15.83	3.828	0.155	0.62	61.30	38.60	56.60	47.40	35.80	25.00	33.00	24.90	13.90	6.30	
79	17/07/26	-24.55	-15.99	4.150	0.155	0.61	61.30	38.60	55.80	47.70	35.50	24.70	33.10	24.80	14.10	6.40	
80	20/07/26	-24.74	-16.20	4.193	0.156	0.69	61.00	38.90	55.80	47.60	36.50	24.70	33.50	25.40	14.00	6.60	
81	21/07/26	-25.12	-16.52	4.192	0.157	0.77	61.60	38.30	56.00	47.90	36.10	24.90	33.90	26.20	14.10	6.90	
82	22/07/26	-25.15	-16.83	4.053	0.157	0.67	61.20	38.70	56.10	47.30	36.10	24.60	33.40	25.20	14.60	6.90	
83	23/07/26	-24.71	-16.67	4.065	0.158	0.68	61.90	38.00	56.30	47.40	36.00	25.50	34.10	25.60	14.60	7.10	
84	24/07/26	-24.31	-16.93	4.285	0.158	0.78	60.80	39.10	56.80	48.40	35.80	25.60	33.70	25.70	14.40	6.70	
85	27/07/26	-25.19	-17.12	4.221	0.158	0.75	62.30	37.60	56.20	48.30	36.70	26.10	33.30	25.30	14.70	7.00	
86	28/07/26	-25.66	-17.12	4.429	0.159	0.68	62.70	37.20	57.10	48.90	37.10	26.00	33.10	25.20	14.50	7.00	
87	29/07/26	-25.81	-17.22	4.465	0.159	0.71	63.00	36.90	56.80	49.30	37.60	26.00	32.80	25.00	14.10	6.80	
88	30/07/26	-25.63	-17.05	4.516	0.160	0.67	62.90	37.00	57.80	48.20	37.60	27.00	32.70	26.00	14.20	7.00	

Company Statistics Values

Initials: EZA

Company Name: iShares MSCI South Africa 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%
89	31/07/26	-25.45	-17.26	4.867	0.162	0.69	63.20	36.70	57.00	49.30	37.40	27.90	32.00	25.70	14.50	7.60
90	03/08/26	-25.62	-17.29	5.225	0.163	0.58	62.50	37.40	57.60	50.70	38.00	28.00	32.50	24.70	15.30	7.90
91	04/08/26	-25.64	-17.92	5.224	0.164	0.47	62.90	37.00	57.70	50.50	37.80	28.00	32.90	25.20	15.10	8.30
92	05/08/26	-25.73	-17.24	5.471	0.166	0.46	63.20	36.70	58.40	50.80	38.90	28.20	32.70	25.50	15.70	7.60
93	06/08/26	-25.92	-17.29	5.486	0.168	0.50	63.70	36.20	59.00	50.90	38.10	28.30	32.60	26.10	16.10	7.60
94	07/08/26	-25.78	-17.92	5.794	0.168	0.48	63.60	36.30	59.00	52.00	38.50	28.40	32.60	25.10	15.80	8.00
95	10/08/26	-25.59	-18.22	5.869	0.169	0.60	64.10	35.80	59.20	52.20	40.00	28.60	31.40	26.20	15.70	7.90
96	11/08/26	-25.77	-17.96	5.880	0.170	0.68	63.40	36.50	59.60	52.50	39.50	29.10	31.60	25.90	16.00	7.80
97	12/08/26	-25.05	-17.79	6.112	0.171	0.63	64.20	35.70	60.20	52.70	39.50	29.80	31.50	25.10	16.00	8.00
98	13/08/26	-25.81	-17.78	6.042	0.171	0.57	63.70	36.20	60.20	52.70	39.90	29.70	31.70	25.60	15.70	8.50
99	14/08/26	-26.66	-18.05	5.919	0.172	0.59	64.10	35.80	59.20	52.60	38.70	29.00	32.00	25.20	15.40	8.70
100	17/08/26	-26.44	-17.86	6.090	0.172	0.65	64.40	35.50	60.10	53.00	38.80	28.60	31.60	25.80	14.70	8.30
101	18/08/26	-26.38	-18.94	6.047	0.173	0.59	64.00	35.90	59.50	52.80	39.50	29.00	30.70	24.70	15.60	8.20
102	19/08/26	-26.67	-19.04	6.348	0.173	0.57	65.00	34.90	61.10	53.70	38.90	29.40	31.20	24.10	16.10	8.70
103	20/08/26	-28.41	-18.95	6.338	0.174	0.48	64.90	35.00	59.80	53.10	39.80	29.20	30.90	24.90	15.70	8.60
104	21/08/26	-27.27	-18.80	6.287	0.174	0.50	65.60	34.30	60.40	53.30	40.20	29.20	30.70	24.00	15.20	7.90
105	24/08/26	-26.81	-18.54	6.037	0.175	0.50	66.30	33.60	60.20	52.90	39.20	30.60	30.50	24.30	15.20	8.40
106	25/08/26	-26.40	-18.61	6.107	0.176	0.43	65.80	34.10	61.00	53.80	39.50	31.00	30.10	24.50	15.20	8.30
107	26/08/26	-27.35	-18.35	6.288	0.177	0.43	65.20	34.70	60.80	53.00	40.30	31.40	30.40	24.00	15.00	8.10
108	27/08/26	-27.67	-18.41	6.486	0.178	0.47	65.00	34.90	60.60	53.00	41.50	31.10	29.90	23.70	15.20	8.60
109	28/08/26	-27.66	-17.91	6.582	0.179	0.41	65.00	34.90	61.20	54.40	41.50	31.00	30.00	23.40	15.70	8.00
110	31/08/26	-27.66	-18.17	6.711	0.181	0.48	64.90	35.00	61.20	54.10	42.60	32.10	31.10	23.80	15.50	8.40
111	01/09/26	-28.75	-18.76	6.800	0.182	0.42	64.90	35.00	60.60	55.00	42.50	32.00	30.30	23.00	15.20	8.80
112	02/09/26	-28.53	-18.73	6.659	0.184	0.46	64.70	35.10	60.80	54.40	41.90	32.40	30.60	23.00	15.50	8.20
113	03/09/26	-27.37	-19.01	6.796	0.184	0.43	65.40	34.50	61.00	55.00	41.40	31.80	30.40	23.30	15.30	8.60
114	04/09/26	-27.73	-19.09	7.169	0.186	0.43	65.20	34.70	60.80	54.50	42.60	31.50	30.50	23.50	15.20	8.30
115	08/09/26	-27.59	-19.34	7.360	0.186	0.47	65.40	34.50	61.00	55.00	43.20	32.10	29.60	23.20	15.60	8.20
116	09/09/26	-26.89	-19.00	7.222	0.188	0.50	65.30	34.60	60.70	54.90	42.20	32.10	29.80	23.10	16.00	8.20
117	10/09/26	-28.31	-19.22	7.254	0.188	0.53	66.10	33.80	61.60	54.40	43.10	32.70	29.40	23.60	16.10	8.20
118	11/09/26	-27.91	-19.28	7.111	0.188	0.49	65.60	34.30	61.60	54.80	43.80	32.70	29.30	23.30	14.90	8.10
119	14/09/26	-28.29	-19.38	7.239	0.190	0.53	66.70	33.20	61.70	55.70	43.50	33.50	29.00	23.50	14.70	8.50
120	15/09/26	-27.19	-19.35	7.498	0.191	0.60	66.80	33.10	63.20	56.40	43.80	33.80	29.50	23.50	15.20	8.30