

Company Statistics Values

Initials: SPXL

Company Name: Direxion Daily S&P 500 Bull 3X 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	-9.93	-7.62	1.513	0.045	-0.47	58.00	39.90	47.10	17.10	0.00	0.00	26.90	13.50	1.00	0.00
2	26/03/26	-12.12	-8.51	1.389	0.053	-0.26	59.90	39.90	44.70	21.20	3.30	0.00	28.50	15.60	2.50	0.10
3	27/03/26	-14.19	-9.54	1.394	0.061	-0.15	59.20	40.70	46.30	25.90	6.40	0.60	29.80	17.10	4.50	0.70
4	30/03/26	-14.90	-10.55	1.158	0.066	-0.19	57.50	42.40	44.60	28.00	7.40	1.00	32.70	18.70	5.90	0.90
5	31/03/26	-15.28	-11.09	1.351	0.073	0.02	58.10	41.80	46.20	29.80	10.30	2.40	33.50	20.30	7.00	1.30
6	01/04/26	-16.22	-12.14	1.393	0.078	-0.18	56.90	43.00	46.90	32.10	12.30	3.40	34.20	22.90	8.60	1.70
7	02/04/26	-17.23	-12.60	1.513	0.083	-0.01	58.10	41.70	47.10	34.00	14.30	4.40	34.30	22.80	8.60	1.80
8	06/04/26	-17.73	-12.40	1.912	0.087	-0.08	57.50	42.30	49.20	35.10	16.50	5.90	34.10	23.30	9.70	2.50
9	07/04/26	-18.82	-12.32	1.618	0.090	-0.04	56.70	43.20	48.40	37.30	18.70	6.60	34.20	23.20	10.00	2.60
10	08/04/26	-20.28	-13.12	2.010	0.095	0.13	56.60	43.30	50.00	37.50	19.30	7.60	35.00	23.60	10.20	3.10
11	09/04/26	-19.61	-14.20	1.747	0.098	0.11	57.90	42.00	49.20	37.80	21.10	8.40	35.30	23.80	10.50	3.90
12	10/04/26	-20.63	-14.70	2.131	0.104	0.03	57.00	42.90	50.50	37.40	21.40	11.30	35.10	24.70	12.90	4.60
13	13/04/26	-20.60	-15.28	1.960	0.108	-0.06	56.60	43.30	49.70	38.50	22.60	12.40	35.70	25.60	13.10	5.50
14	14/04/26	-20.10	-15.66	2.217	0.113	-0.14	57.00	42.90	50.20	39.90	24.80	12.00	36.20	26.60	13.80	6.60
15	15/04/26	-22.20	-16.57	1.982	0.117	-0.16	57.00	42.90	49.90	40.50	25.80	14.20	35.50	26.80	14.30	7.00
16	16/04/26	-22.84	-16.55	2.255	0.119	-0.07	57.10	42.80	50.60	41.10	25.90	14.80	37.00	27.20	15.20	6.80
17	17/04/26	-24.63	-16.64	2.293	0.122	-0.16	56.90	43.00	50.60	42.20	27.70	16.50	36.10	26.20	14.90	6.70
18	20/04/26	-24.63	-17.21	2.442	0.125	-0.17	57.70	42.20	51.60	40.90	27.90	17.80	35.50	26.20	15.10	7.90
19	21/04/26	-25.90	-17.24	2.477	0.128	-0.12	58.00	41.90	51.70	41.90	28.40	18.00	35.10	27.10	15.30	7.80
20	22/04/26	-25.81	-16.99	2.614	0.130	-0.03	58.60	41.30	52.10	42.40	29.30	18.10	34.60	27.00	15.80	7.80
21	23/04/26	-25.72	-17.56	2.325	0.134	-0.07	56.90	43.00	50.80	42.70	29.10	19.60	36.00	29.10	15.90	8.40
22	24/04/26	-26.47	-18.09	2.482	0.137	-0.04	57.90	42.00	51.90	43.20	30.30	20.20	35.80	27.90	16.70	8.20
23	27/04/26	-27.92	-18.44	2.802	0.141	-0.10	58.10	41.80	51.80	44.30	30.50	20.50	36.00	28.50	17.80	8.70
24	28/04/26	-28.01	-18.89	2.742	0.144	-0.12	58.10	41.80	51.60	44.30	31.50	21.20	37.00	28.40	17.90	9.80
25	29/04/26	-28.21	-19.22	2.726	0.146	-0.16	57.30	42.60	51.30	45.40	32.50	22.20	36.70	29.00	17.20	9.80
26	30/04/26	-29.09	-19.08	3.134	0.150	-0.18	57.60	42.30	52.60	44.70	33.40	23.50	36.60	28.90	18.70	10.00
27	01/05/26	-29.01	-20.13	2.761	0.153	-0.15	58.20	41.70	52.20	45.20	32.70	24.00	36.70	29.60	18.10	10.20
28	04/05/26	-29.06	-19.94	3.374	0.157	-0.05	57.80	42.00	53.30	46.70	33.20	24.70	36.50	29.40	18.60	10.60
29	05/05/26	-28.78	-20.50	3.001	0.161	-0.04	57.60	42.30	52.70	45.00	33.90	24.60	36.10	29.60	18.80	10.00
30	06/05/26	-29.49	-20.95	3.141	0.162	-0.07	56.40	43.50	52.00	44.70	34.10	24.50	38.00	29.50	18.60	10.40
31	07/05/26	-28.68	-20.52	3.178	0.165	-0.11	57.70	42.20	53.20	45.40	34.10	25.00	37.40	30.30	19.40	10.20
32	08/05/26	-28.94	-21.53	2.689	0.167	-0.12	58.40	41.50	52.50	46.70	35.70	25.20	36.80	30.30	19.90	10.50
33	11/05/26	-30.18	-21.88	3.540	0.172	-0.09	58.60	41.30	54.00	46.60	35.70	26.10	37.30	31.40	20.40	10.70
34	12/05/26	-30.46	-21.77	3.805	0.175	-0.03	59.00	40.90	54.80	47.40	37.50	26.70	36.10	30.60	20.50	11.20
35	13/05/26	-30.40	-22.31	4.168	0.178	0.08	58.70	41.20	53.90	47.80	37.10	26.90	36.30	30.30	19.30	11.10
36	14/05/26	-30.75	-22.09	3.991	0.180	-0.02	58.60	41.30	54.50	48.50	37.80	27.30	36.30	31.00	19.70	11.60
37	15/05/26	-30.14	-22.02	3.753	0.181	0.03	59.10	40.80	55.10	47.40	37.90	28.80	38.20	31.20	19.20	11.20
38	18/05/26	-31.08	-21.67	3.943	0.184	0.00	58.10	41.80	54.70	48.50	38.20	29.30	38.10	31.60	19.60	11.20
39	19/05/26	-31.45	-22.42	4.217	0.188	0.07	59.40	40.50	55.10	48.60	38.80	30.20	36.90	31.00	21.40	11.90
40	20/05/26	-32.22	-22.47	4.093	0.190	0.06	59.60	40.30	54.70	47.90	38.00	29.90	37.20	32.40	20.90	12.70
41	21/05/26	-32.79	-22.27	4.601	0.192	0.03	59.40	40.50	53.70	49.10	39.40	29.90	36.70	30.30	20.80	12.90
42	22/05/26	-32.77	-21.90	5.020	0.193	-0.02	59.10	40.80	55.80	50.00	40.20	31.20	36.70	30.40	20.80	12.10
43	26/05/26	-33.48	-23.53	5.582	0.198	0.03	59.60	40.30	55.40	51.10	40.00	30.80	36.30	29.50	21.80	13.00
44	27/05/26	-34.34	-22.47	5.243	0.201	0.05	60.00	39.90	56.10	50.60	40.50	32.30	35.80	29.30	21.00	12.90

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		Perc01	Perc05	Average	Variabi-	Kurtos.	ProbWin	ProbLos	ProbWin	ProbWin	ProbWin	ProbWin	ProbWin	ProbLos	ProbLos	ProbPer	
		%	%	%	lity	%	%	> 2%	> 5%	> 10%	> 15%	> 2%	> 5%	> 10%	> 15%		
45	28/05/26	-33.70	-23.07	5.635	0.203	0.05	58.40	41.50	55.80	50.80	40.20	32.40	36.70	29.40	20.80	13.90	
46	29/05/26	-33.14	-22.93	5.709	0.206	-0.00	59.70	40.20	56.20	50.90	40.90	32.90	36.70	29.40	20.60	13.10	
47	01/06/26	-32.99	-23.66	5.267	0.212	0.06	59.10	40.80	55.50	50.70	41.10	33.20	37.30	31.20	21.40	14.00	
48	02/06/26	-33.98	-23.99	5.350	0.213	0.12	59.20	40.70	56.10	51.00	41.60	33.50	36.40	31.60	20.90	13.30	
49	03/06/26	-33.13	-23.59	5.664	0.217	0.27	60.00	39.90	55.90	50.70	41.90	33.70	37.20	31.40	20.80	13.40	
50	04/06/26	-33.07	-24.81	5.406	0.219	0.39	61.40	38.50	57.00	51.70	41.30	34.30	35.70	30.80	21.60	13.90	
51	05/06/26	-34.49	-24.47	6.150	0.222	0.41	60.90	39.00	57.60	52.30	42.00	34.90	36.90	31.30	22.20	14.40	
52	08/06/26	-33.25	-24.62	6.273	0.225	0.39	61.40	38.50	57.00	52.10	42.40	35.00	35.30	30.70	22.10	14.20	
53	09/06/26	-32.77	-25.87	6.481	0.228	0.44	60.50	39.40	56.70	52.00	42.50	34.40	34.70	30.20	21.20	14.60	
54	10/06/26	-32.92	-25.70	6.304	0.228	0.45	60.80	39.10	56.60	52.40	42.30	34.80	35.90	30.00	21.80	14.60	
55	11/06/26	-34.75	-26.50	6.520	0.230	0.56	60.10	39.80	57.30	52.20	43.10	34.50	36.30	30.20	22.00	14.30	
56	12/06/26	-35.27	-25.64	6.437	0.230	0.46	59.70	40.20	56.70	52.20	43.50	34.50	36.20	30.70	21.50	14.20	
57	15/06/26	-35.01	-26.45	6.240	0.233	0.48	60.40	39.50	56.50	52.00	43.10	35.80	35.60	29.90	22.40	14.40	
58	16/06/26	-35.15	-27.10	6.052	0.235	0.44	60.50	39.40	56.10	51.30	43.60	35.70	35.40	30.90	21.90	14.60	
59	17/06/26	-34.20	-26.03	6.576	0.238	0.55	60.00	39.90	56.30	51.60	44.10	36.90	35.40	29.80	21.80	14.70	
60	18/06/26	-34.60	-25.61	6.255	0.241	0.64	60.10	39.80	56.70	51.60	44.60	37.10	36.20	31.00	22.00	15.70	
61	22/06/26	-35.23	-26.30	6.395	0.242	0.41	60.10	39.80	56.70	52.30	44.10	36.80	35.90	30.20	21.70	15.40	
62	23/06/26	-36.47	-25.91	5.921	0.243	0.29	60.30	39.60	57.00	51.80	45.10	37.20	36.60	30.60	21.80	15.10	
63	24/06/26	-36.42	-26.36	5.852	0.245	0.24	60.70	39.20	57.20	51.20	44.10	36.30	35.40	30.20	22.10	15.30	
64	25/06/26	-34.31	-26.20	5.661	0.249	0.28	60.50	39.40	56.90	51.60	43.80	36.70	34.90	29.20	22.50	15.60	
65	26/06/26	-34.70	-27.95	7.240	0.250	0.28	60.80	39.10	57.60	53.60	44.40	37.10	35.80	29.10	23.10	16.10	
66	29/06/26	-35.05	-27.63	7.157	0.253	0.32	60.90	39.00	57.90	53.30	45.00	37.20	36.00	29.70	23.50	15.90	
67	30/06/26	-35.61	-27.55	7.214	0.253	0.20	61.00	38.90	57.50	53.10	45.40	37.10	36.40	30.20	23.60	16.00	
68	01/07/26	-36.35	-26.36	7.050	0.253	0.09	61.80	38.10	57.60	53.50	45.70	37.60	35.00	29.80	23.00	16.10	
69	02/07/26	-36.76	-27.19	7.475	0.258	0.22	61.20	38.70	57.80	53.20	45.90	37.10	34.50	29.70	22.80	15.70	
70	06/07/26	-37.72	-26.95	7.530	0.260	0.36	61.70	38.20	58.20	53.60	45.60	37.50	34.30	30.10	23.40	15.70	
71	07/07/26	-37.39	-27.75	7.639	0.262	0.47	61.90	38.00	59.00	54.90	46.20	37.60	34.50	30.20	22.40	16.20	
72	08/07/26	-36.44	-27.68	7.903	0.265	0.45	61.60	38.30	59.00	53.90	46.60	39.00	34.70	29.50	22.00	16.40	
73	09/07/26	-37.84	-27.23	8.473	0.267	0.50	62.50	37.40	59.20	54.40	47.30	39.50	34.30	29.40	22.90	16.40	
74	10/07/26	-37.44	-27.82	8.417	0.272	0.42	62.00	37.90	59.40	55.80	47.30	39.70	33.80	29.20	22.90	16.40	
75	13/07/26	-38.17	-28.88	8.263	0.276	0.39	62.70	37.20	58.90	55.20	47.60	40.40	34.00	30.00	23.30	16.10	
76	14/07/26	-38.26	-28.91	8.589	0.278	0.44	63.50	36.40	59.70	54.80	47.80	40.90	33.40	29.20	23.10	16.10	
77	15/07/26	-37.17	-28.19	8.757	0.279	0.49	63.30	36.60	60.60	55.40	48.50	41.10	33.40	29.00	23.10	16.10	
78	16/07/26	-38.46	-28.41	8.937	0.280	0.58	63.80	36.10	59.60	55.50	48.70	41.70	33.10	29.00	22.10	16.90	
79	17/07/26	-37.90	-28.76	9.657	0.282	0.69	64.20	35.70	60.80	55.30	49.30	41.60	33.30	29.10	22.20	16.80	
80	20/07/26	-38.83	-27.80	9.620	0.286	0.76	63.70	36.20	60.90	56.70	49.50	42.40	33.00	29.10	22.90	17.30	
81	21/07/26	-39.11	-28.29	9.638	0.289	0.76	64.20	35.70	60.30	56.70	49.20	42.50	33.40	28.00	23.10	16.80	
82	22/07/26	-39.51	-28.57	9.787	0.291	0.80	64.50	35.40	60.20	56.20	49.60	42.70	32.40	28.90	23.10	16.60	
83	23/07/26	-38.95	-29.07	9.721	0.292	0.80	63.80	36.10	60.70	56.50	49.70	43.40	33.20	28.70	22.60	16.90	
84	24/07/26	-38.80	-28.63	10.376	0.294	0.69	64.00	35.90	61.10	57.90	50.40	43.60	32.90	28.50	22.90	16.80	
85	27/07/26	-38.90	-28.93	10.524	0.297	0.81	64.70	35.20	60.90	57.20	50.70	43.70	32.70	28.70	22.20	17.20	
86	28/07/26	-39.30	-29.64	10.848	0.301	0.92	64.00	35.90	60.20	56.90	51.20	43.80	33.20	28.40	22.40	17.10	
87	29/07/26	-40.87	-29.27	11.308	0.302	1.02	64.70	35.20	61.60	58.20	51.40	44.30	32.80	27.80	21.60	16.50	
88	30/07/26	-39.51	-29.52	10.557	0.304	1.03	64.20	35.70	61.70	58.90	51.20	44.50	32.80	28.10	22.20	17.20	

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89	31/07/26	-39.06	-29.84	11.372	0.306	1.08	65.00	34.90	62.60	58.80	51.20	44.50	32.30	28.20	21.80	17.40
90	03/08/26	-38.48	-29.78	10.776	0.309	1.12	65.00	34.90	62.50	58.40	51.50	45.00	31.90	28.40	21.70	17.00
91	04/08/26	-39.55	-29.86	10.775	0.313	1.13	64.70	35.20	62.50	58.50	51.10	45.60	32.00	28.70	22.60	16.60
92	05/08/26	-40.35	-30.48	11.052	0.317	1.23	65.20	34.70	62.70	58.30	51.60	45.00	32.70	29.30	22.80	17.00
93	06/08/26	-40.06	-30.63	10.988	0.320	1.12	64.20	35.70	61.60	58.20	51.70	45.20	33.60	29.10	23.20	16.80
94	07/08/26	-40.93	-30.01	11.646	0.321	1.04	64.30	35.60	61.90	58.60	51.80	44.40	34.00	29.70	23.90	16.90
95	10/08/26	-41.45	-30.25	11.578	0.322	1.06	64.30	35.60	62.60	58.70	51.80	44.90	33.20	29.30	22.80	16.50
96	11/08/26	-41.63	-30.77	11.348	0.326	1.06	64.90	35.00	62.70	58.50	51.40	45.20	32.60	29.60	22.70	17.40
97	12/08/26	-41.80	-30.64	11.188	0.328	1.05	64.40	35.50	61.70	58.80	51.50	44.80	33.50	29.30	22.80	16.70
98	13/08/26	-43.78	-30.83	11.535	0.331	0.95	64.20	35.70	62.20	59.20	51.80	45.70	33.60	29.60	23.80	17.20
99	14/08/26	-43.16	-29.85	11.811	0.332	0.86	64.30	35.60	61.80	58.30	52.10	45.20	33.20	30.00	23.20	17.30
100	17/08/26	-43.15	-30.61	12.223	0.333	0.88	64.30	35.60	61.90	58.50	52.90	45.80	33.00	28.90	23.60	17.30
101	18/08/26	-43.46	-30.34	12.445	0.336	0.98	64.60	35.30	62.00	58.60	53.30	46.60	33.00	29.10	23.50	16.90
102	19/08/26	-42.20	-31.15	12.901	0.336	0.91	65.20	34.70	62.30	58.20	53.50	47.20	32.90	29.60	23.20	16.80
103	20/08/26	-42.48	-30.71	13.311	0.337	0.90	64.80	35.10	63.10	58.70	53.50	47.60	33.30	28.80	23.90	17.20
104	21/08/26	-41.91	-30.87	13.000	0.338	0.92	65.00	34.90	63.00	59.50	53.70	47.90	32.70	28.60	23.60	17.30
105	24/08/26	-43.75	-30.76	13.130	0.338	0.84	65.20	34.60	62.70	59.50	53.10	47.20	32.80	29.20	22.60	17.20
106	25/08/26	-43.32	-30.70	12.739	0.340	0.86	64.60	35.30	63.00	59.20	53.60	47.50	32.30	28.80	22.60	17.20
107	26/08/26	-44.35	-31.34	13.028	0.343	0.96	65.10	34.80	63.90	59.40	53.90	47.70	32.00	28.20	22.20	18.00
108	27/08/26	-43.92	-30.29	12.899	0.346	0.97	65.10	34.80	63.00	59.70	53.90	47.80	32.00	28.30	22.10	17.30
109	28/08/26	-43.39	-30.88	13.251	0.349	0.98	65.60	34.30	63.10	60.00	54.00	48.10	31.70	28.40	21.80	16.80
110	31/08/26	-43.49	-31.58	13.481	0.352	0.98	66.10	33.80	63.50	60.00	53.70	47.70	31.00	27.10	21.70	16.80
111	01/09/26	-44.36	-31.20	12.624	0.356	1.10	66.40	33.50	62.90	60.10	54.00	47.30	31.00	27.20	21.20	16.30
112	02/09/26	-44.81	-32.51	13.387	0.355	0.82	66.30	33.60	62.90	59.70	54.20	48.00	30.90	27.80	21.10	16.50
113	03/09/26	-44.02	-32.53	13.701	0.359	1.03	65.70	34.20	63.80	59.40	53.90	48.10	31.90	27.40	20.90	16.60
114	04/09/26	-44.66	-32.98	12.784	0.360	0.95	66.10	33.80	64.00	59.70	53.70	47.80	31.90	27.80	20.70	16.60
115	08/09/26	-45.85	-32.41	12.823	0.362	0.87	65.70	34.20	63.20	59.80	53.30	47.70	31.50	27.90	21.50	17.20
116	09/09/26	-46.51	-31.43	12.792	0.365	0.84	66.30	33.60	63.90	60.20	53.50	47.50	31.40	28.10	22.10	16.80
117	10/09/26	-46.63	-31.72	12.893	0.367	0.80	66.70	33.20	64.80	60.80	53.20	47.40	31.20	27.80	21.80	17.20
118	11/09/26	-45.90	-31.09	13.049	0.369	0.83	67.00	32.90	64.40	60.60	53.40	47.50	31.20	27.80	21.90	17.40
119	14/09/26	-46.06	-30.86	12.928	0.371	0.71	67.00	32.90	64.30	60.40	53.60	47.80	30.80	27.90	22.20	16.80
120	15/09/26	-46.57	-30.66	13.901	0.373	0.75	67.20	32.70	64.60	61.00	53.50	48.50	30.40	28.00	21.50	16.70