

Company Statistics Values

Initials: ITOT Company Name: iShares Core S&P Total US Stock Market 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	-3.29	-2.75	0.539	0.016	-0.62	59.10	38.20	13.90	0.00	0.00	0.00	12.50	0.00	0.00	0.00
2	26/03/26	-4.24	-2.94	0.407	0.019	0.02	57.60	41.80	18.20	0.20	0.00	0.00	12.60	0.40	0.00	0.00
3	27/03/26	-4.34	-3.23	0.483	0.021	0.00	58.30	41.50	23.00	0.80	0.00	0.00	13.90	0.70	0.00	0.00
4	30/03/26	-4.84	-3.48	0.445	0.023	-0.10	57.50	42.30	26.70	1.70	0.00	0.00	15.20	0.70	0.00	0.00
5	31/03/26	-5.10	-3.78	0.451	0.025	-0.14	56.90	43.00	29.20	3.40	0.00	0.00	15.80	1.10	0.00	0.00
6	01/04/26	-5.80	-4.04	0.582	0.027	0.03	58.40	41.50	29.90	5.10	0.00	0.00	16.50	2.40	0.00	0.00
7	02/04/26	-6.13	-4.05	0.724	0.029	-0.14	58.30	41.60	33.70	6.60	0.00	0.00	17.50	2.10	0.00	0.00
8	06/04/26	-6.28	-4.22	0.713	0.030	-0.14	59.60	40.30	34.20	8.30	0.10	0.00	18.30	3.00	0.00	0.00
9	07/04/26	-6.79	-4.46	0.757	0.032	-0.01	59.40	40.50	37.00	9.80	0.20	0.00	18.30	3.60	0.10	0.00
10	08/04/26	-6.86	-4.40	0.931	0.034	0.04	59.50	40.40	37.20	11.60	0.30	0.00	19.30	3.70	0.10	0.00
11	09/04/26	-7.14	-4.67	0.992	0.035	0.10	60.90	38.90	38.00	12.20	0.60	0.00	19.60	3.70	0.10	0.00
12	10/04/26	-6.96	-4.78	0.903	0.036	0.07	62.10	37.70	38.00	13.30	0.90	0.00	19.40	4.10	0.00	0.00
13	13/04/26	-7.50	-4.84	0.942	0.037	-0.08	61.80	38.10	39.70	14.40	0.90	0.00	20.10	4.30	0.00	0.00
14	14/04/26	-7.59	-4.85	1.080	0.038	-0.12	61.60	38.30	40.30	16.00	1.20	0.00	20.70	4.60	0.00	0.00
15	15/04/26	-7.59	-4.96	1.110	0.039	0.00	61.10	38.80	40.60	17.30	1.60	0.00	20.50	4.80	0.30	0.00
16	16/04/26	-8.39	-5.31	1.250	0.041	-0.01	63.20	36.70	43.10	19.30	2.50	0.00	20.80	5.80	0.30	0.00
17	17/04/26	-7.92	-5.42	1.366	0.042	0.03	62.60	37.30	43.50	18.80	2.80	0.00	21.80	6.30	0.30	0.00
18	20/04/26	-8.36	-5.40	1.293	0.043	0.03	62.30	37.60	43.00	20.50	2.80	0.10	21.40	6.80	0.40	0.00
19	21/04/26	-8.18	-5.75	1.237	0.044	0.05	61.90	38.00	42.20	21.10	3.30	0.10	21.10	7.10	0.40	0.00
20	22/04/26	-8.57	-5.97	1.328	0.045	0.14	61.00	38.90	43.90	21.80	3.40	0.30	21.80	6.80	0.40	0.00
21	23/04/26	-8.52	-5.88	1.456	0.046	0.10	61.70	38.20	44.60	23.10	4.50	0.30	21.60	6.70	0.50	0.00
22	24/04/26	-8.57	-5.87	1.524	0.048	0.07	62.70	37.20	46.50	23.00	4.90	0.30	21.70	7.50	0.50	0.00
23	27/04/26	-8.56	-5.92	1.718	0.049	0.11	63.00	36.90	47.60	24.30	5.50	0.70	22.20	7.70	0.50	0.00
24	28/04/26	-8.87	-6.08	1.799	0.049	0.21	64.20	35.70	48.50	24.60	5.30	0.80	21.20	7.10	0.60	0.00
25	29/04/26	-8.81	-6.25	1.720	0.051	0.12	64.60	35.30	48.00	25.80	6.20	1.10	21.80	8.20	0.70	0.00
26	30/04/26	-9.85	-6.21	1.894	0.052	0.07	63.90	36.00	48.60	26.50	6.40	1.00	21.90	8.00	0.90	0.00
27	01/05/26	-9.54	-6.19	1.736	0.053	0.21	63.40	36.50	48.50	27.20	6.70	1.30	22.10	8.10	0.90	0.00
28	04/05/26	-9.45	-6.35	1.951	0.054	0.32	64.10	35.80	49.40	27.50	7.60	1.50	21.50	8.40	0.70	0.00
29	05/05/26	-9.49	-6.42	1.935	0.054	0.29	64.20	35.70	49.40	28.20	7.80	1.60	21.60	8.70	0.80	0.00
30	06/05/26	-9.49	-6.65	2.135	0.055	0.31	65.40	34.40	50.90	29.50	7.60	1.80	21.40	9.50	0.70	0.00
31	07/05/26	-9.49	-6.64	2.278	0.056	0.27	65.20	34.70	52.20	30.60	8.40	1.90	21.30	9.20	0.90	0.00
32	08/05/26	-9.79	-6.62	2.316	0.057	0.29	64.90	35.00	52.30	31.70	8.90	2.00	22.00	8.90	0.80	0.10
33	11/05/26	-10.80	-6.74	2.235	0.059	0.35	65.70	34.20	51.70	32.00	9.40	2.10	22.10	9.10	1.40	0.10
34	12/05/26	-10.27	-6.54	2.318	0.059	0.35	65.20	34.70	52.40	33.00	10.10	2.50	22.70	8.90	1.10	0.10
35	13/05/26	-10.22	-6.52	2.377	0.060	0.38	65.20	34.70	52.50	34.00	10.40	3.20	22.90	8.50	1.30	0.10
36	14/05/26	-10.46	-6.83	2.564	0.061	0.36	65.20	34.70	52.20	34.40	11.40	3.00	22.70	9.10	1.50	0.10
37	15/05/26	-10.74	-6.86	2.622	0.062	0.50	66.50	33.40	53.50	35.10	11.10	3.50	23.00	9.10	1.60	0.10
38	18/05/26	-10.72	-6.89	2.595	0.063	0.39	66.60	33.30	53.70	35.50	12.20	4.00	22.70	9.50	1.70	0.10
39	19/05/26	-11.01	-6.86	2.601	0.064	0.33	66.60	33.30	53.80	36.30	12.80	4.20	21.90	10.50	1.50	0.10
40	20/05/26	-11.25	-7.06	2.767	0.065	0.31	67.10	32.80	54.10	37.20	13.00	4.40	22.30	10.50	1.60	0.20
41	21/05/26	-11.44	-7.43	2.931	0.066	0.31	67.60	32.30	55.60	37.90	13.80	4.40	21.10	10.70	1.70	0.10
42	22/05/26	-11.65	-7.21	2.950	0.066	0.33	67.10	32.80	56.00	38.10	14.90	4.40	21.10	10.10	1.50	0.10
43	26/05/26	-11.38	-7.39	3.052	0.067	0.43	67.80	32.10	54.60	38.40	15.20	4.60	20.50	10.30	1.50	0.10
44	27/05/26	-11.82	-7.12	3.040	0.068	0.59	67.50	32.40	55.30	38.40	15.80	4.80	20.20	10.50	1.90	0.30

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		Perc01	Perc05	Average	Variabi-	Kurtos.	ProbWin	ProbLos	ProbWin	ProbWin	ProbWin	ProbWin	ProbLos	ProbLos	ProbLos	ProbPer	
		%	%	%	lity	%	%	> 2%	> 5%	> 10%	> 15%	> 2%	> 5%	> 10%	> 15%		
45	28/05/26	-11.81	-7.44	3.104	0.070	0.46	67.70	32.20	55.90	39.50	16.60	5.00	21.70	10.40	2.20	0.30	
46	29/05/26	-12.18	-7.68	3.126	0.071	0.54	68.70	31.20	56.70	38.90	17.60	5.20	21.60	10.60	2.00	0.20	
47	01/06/26	-12.17	-7.64	3.153	0.073	0.57	67.10	32.80	57.30	39.20	18.40	6.30	22.20	10.90	2.30	0.30	
48	02/06/26	-12.20	-7.58	3.295	0.074	0.45	69.30	30.60	56.70	39.80	18.80	7.10	22.00	10.50	2.20	0.30	
49	03/06/26	-12.10	-7.65	3.207	0.075	0.36	66.80	33.10	55.90	40.40	19.70	7.30	23.00	10.80	2.30	0.30	
50	04/06/26	-12.19	-7.51	3.397	0.076	0.38	66.70	33.20	56.90	41.20	20.60	7.50	22.60	10.40	2.70	0.20	
51	05/06/26	-12.27	-7.79	3.404	0.077	0.36	68.10	31.80	57.50	40.90	20.70	7.70	22.80	10.90	2.70	0.30	
52	08/06/26	-12.92	-7.66	3.460	0.077	0.29	67.80	32.10	57.80	42.20	21.70	8.60	22.40	11.10	2.70	0.30	
53	09/06/26	-12.55	-7.66	3.584	0.078	0.31	68.50	31.40	58.70	42.80	22.10	8.60	21.90	11.20	2.80	0.40	
54	10/06/26	-12.37	-7.37	3.784	0.078	0.33	68.40	31.50	59.10	43.40	22.30	8.60	22.40	10.80	2.50	0.50	
55	11/06/26	-12.43	-7.60	3.928	0.079	0.42	70.70	29.20	59.10	44.40	22.90	9.10	21.50	10.20	2.40	0.60	
56	12/06/26	-12.68	-7.52	3.853	0.080	0.34	70.00	29.90	60.20	45.30	23.60	9.50	21.90	10.30	2.70	0.60	
57	15/06/26	-13.11	-7.57	3.989	0.081	0.32	70.10	29.80	60.40	44.10	24.50	10.20	21.30	10.00	2.30	0.70	
58	16/06/26	-13.05	-7.56	4.007	0.082	0.30	70.10	29.80	60.40	45.90	24.30	10.10	21.30	10.20	2.50	0.70	
59	17/06/26	-13.18	-8.23	3.921	0.082	0.24	70.80	29.10	60.30	45.40	25.00	10.30	21.10	10.50	2.90	0.70	
60	18/06/26	-13.30	-8.03	3.763	0.083	0.24	70.20	29.70	60.30	45.00	25.60	10.20	21.30	11.10	3.00	0.90	
61	22/06/26	-12.91	-7.90	3.939	0.084	0.24	70.00	29.90	60.00	46.30	25.90	10.80	20.80	10.90	3.00	0.90	
62	23/06/26	-13.44	-7.85	3.948	0.085	0.23	71.10	28.80	60.50	46.40	26.40	11.70	20.80	10.50	3.30	0.70	
63	24/06/26	-13.63	-7.95	4.018	0.085	0.26	71.10	28.80	60.80	46.30	25.80	11.90	20.70	11.10	3.20	0.70	
64	25/06/26	-14.13	-8.33	4.038	0.086	0.19	71.40	28.50	61.10	47.00	27.30	12.70	20.70	11.10	3.20	0.90	
65	26/06/26	-13.79	-8.04	4.213	0.087	0.19	71.30	28.60	61.60	46.50	27.80	13.70	21.10	11.10	3.30	1.00	
66	29/06/26	-14.08	-8.31	4.290	0.088	0.16	70.50	29.40	62.50	47.80	28.00	13.50	21.80	11.50	3.30	1.00	
67	30/06/26	-14.49	-8.47	4.625	0.089	0.11	71.00	28.90	62.30	48.20	28.60	13.80	21.20	11.40	3.00	0.90	
68	01/07/26	-14.36	-8.52	4.850	0.090	0.08	70.60	29.30	62.10	49.50	28.40	13.90	20.80	11.90	3.30	0.90	
69	02/07/26	-15.02	-8.81	4.942	0.090	0.08	71.30	28.60	62.80	49.70	28.70	14.90	20.80	11.70	3.30	1.10	
70	06/07/26	-14.45	-8.78	5.108	0.091	0.06	71.30	28.60	62.70	50.30	28.90	14.90	20.90	11.50	3.80	1.00	
71	07/07/26	-15.24	-8.65	5.152	0.092	0.04	71.70	28.20	62.50	50.10	29.20	15.50	21.20	12.20	3.30	1.10	
72	08/07/26	-15.36	-8.68	5.081	0.093	0.04	71.50	28.40	62.20	50.50	29.60	16.10	19.80	11.90	3.70	1.10	
73	09/07/26	-14.27	-9.00	5.102	0.093	0.03	71.90	28.00	62.10	50.70	29.30	16.90	19.20	12.00	3.90	1.00	
74	10/07/26	-15.26	-9.03	5.081	0.094	0.05	71.80	28.10	62.90	50.30	30.20	17.00	19.80	11.90	3.90	1.10	
75	13/07/26	-15.45	-9.03	5.059	0.095	0.05	72.00	27.90	64.00	49.90	31.00	17.60	20.10	12.10	3.50	1.10	
76	14/07/26	-14.81	-8.98	5.253	0.095	0.09	73.30	26.60	65.00	50.70	31.10	18.20	19.90	12.10	4.20	1.00	
77	15/07/26	-14.64	-9.15	5.249	0.096	0.14	72.90	27.00	64.10	50.80	31.10	17.50	18.90	11.60	4.00	1.00	
78	16/07/26	-15.21	-9.12	5.060	0.096	0.09	72.70	27.20	64.60	50.30	30.80	18.60	19.50	11.90	4.10	1.10	
79	17/07/26	-15.33	-9.40	5.137	0.097	0.12	72.80	27.10	64.80	50.50	31.90	19.00	19.40	11.50	4.20	1.10	
80	20/07/26	-14.54	-9.55	5.302	0.098	0.09	73.20	26.60	64.30	51.30	31.90	18.90	19.60	11.60	4.20	1.00	
81	21/07/26	-15.34	-9.42	5.098	0.099	0.12	73.10	26.80	65.00	50.40	31.90	18.80	19.50	11.50	4.40	1.10	
82	22/07/26	-15.25	-9.53	5.530	0.099	0.12	72.80	27.10	64.60	51.90	32.20	19.60	20.00	12.20	4.40	1.10	
83	23/07/26	-15.59	-9.35	5.534	0.100	0.14	73.30	26.60	65.00	51.90	33.10	19.20	18.90	12.00	4.10	1.10	
84	24/07/26	-16.54	-9.48	5.599	0.101	0.12	73.50	26.40	64.80	52.30	33.10	19.80	18.40	11.90	4.30	1.30	
85	27/07/26	-15.87	-9.44	5.718	0.101	0.15	73.70	26.20	66.20	53.60	34.20	20.20	18.80	11.60	4.60	1.30	
86	28/07/26	-16.01	-9.67	5.819	0.102	0.25	73.90	26.00	66.20	53.00	34.70	19.70	19.30	11.90	4.90	1.30	
87	29/07/26	-16.56	-9.49	5.944	0.103	0.22	73.80	26.10	65.70	53.50	34.40	19.70	19.80	12.00	4.60	1.50	
88	30/07/26	-16.44	-9.46	5.921	0.103	0.26	74.20	25.70	65.90	53.00	34.20	20.20	19.50	12.40	4.70	1.50	

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89	31/07/26	-16.30	-9.55	5.922	0.104	0.29	74.50	25.40	66.20	52.80	34.80	20.20	19.10	12.40	4.50	1.70
90	03/08/26	-16.43	-9.64	5.765	0.105	0.31	74.70	25.20	66.70	52.80	35.20	20.10	19.20	12.40	4.30	1.80
91	04/08/26	-16.17	-9.55	5.663	0.105	0.30	73.60	26.30	66.70	52.80	36.00	20.80	19.90	12.60	4.40	1.60
92	05/08/26	-16.25	-9.61	5.829	0.106	0.32	74.60	25.30	66.90	53.60	37.00	21.20	19.50	12.40	4.60	1.50
93	06/08/26	-16.52	-9.67	5.842	0.107	0.36	74.00	25.90	67.10	53.50	36.60	21.20	18.20	12.60	4.70	1.60
94	07/08/26	-16.55	-9.88	6.132	0.107	0.37	74.00	25.90	66.80	54.50	36.90	20.90	18.70	11.90	5.00	1.60
95	10/08/26	-16.08	-9.98	6.207	0.108	0.38	73.60	26.30	66.60	54.80	36.30	21.30	18.90	12.30	5.00	1.30
96	11/08/26	-16.39	-9.92	6.243	0.109	0.33	73.80	26.10	67.00	54.50	36.30	22.20	19.90	11.90	5.00	1.50
97	12/08/26	-17.39	-9.83	6.651	0.110	0.37	74.30	25.60	66.70	55.50	37.10	22.20	19.20	12.20	4.80	1.50
98	13/08/26	-17.56	-9.78	6.592	0.110	0.32	74.30	25.60	67.30	55.90	37.20	23.40	18.90	11.70	4.80	1.50
99	14/08/26	-17.71	-10.12	6.512	0.111	0.31	74.50	25.40	67.20	55.60	38.50	23.40	19.10	11.90	5.10	1.60
100	17/08/26	-16.55	-10.06	6.506	0.112	0.25	74.90	25.00	66.80	55.40	38.80	24.10	18.90	11.90	5.30	1.40
101	18/08/26	-16.39	-10.23	6.870	0.113	0.24	74.70	25.20	66.60	56.20	38.70	24.30	18.90	11.90	5.40	1.40
102	19/08/26	-16.77	-10.49	6.839	0.114	0.25	75.30	24.60	66.90	56.60	39.70	25.00	19.00	12.00	5.50	1.50
103	20/08/26	-16.35	-10.66	7.062	0.114	0.16	74.10	25.80	67.00	56.30	40.00	24.60	19.50	11.70	5.60	1.50
104	21/08/26	-17.20	-10.62	7.085	0.115	0.21	74.10	25.80	67.60	56.70	40.30	24.90	19.40	11.80	5.50	1.60
105	24/08/26	-16.76	-10.24	7.067	0.115	0.20	74.40	25.50	66.90	56.70	40.90	24.70	19.10	11.40	5.10	1.60
106	25/08/26	-16.43	-10.22	7.275	0.115	0.16	75.10	24.80	67.30	57.30	40.70	25.50	18.30	12.30	5.30	1.80
107	26/08/26	-17.38	-10.54	7.473	0.116	0.16	75.40	24.50	67.60	57.40	41.20	25.40	18.40	11.70	5.50	1.70
108	27/08/26	-17.05	-10.47	7.286	0.117	0.11	76.10	23.80	68.00	57.70	40.80	25.80	19.20	11.80	5.50	1.70
109	28/08/26	-16.16	-10.40	7.605	0.117	0.04	75.50	24.40	67.60	57.00	40.90	26.10	19.10	12.10	5.70	1.90
110	31/08/26	-16.66	-10.71	7.609	0.118	0.11	75.50	24.40	67.60	58.10	41.70	27.30	19.20	12.10	5.40	2.10
111	01/09/26	-16.70	-10.47	7.386	0.119	0.16	75.10	24.80	68.90	58.70	41.50	26.70	19.50	12.20	5.40	1.70
112	02/09/26	-16.33	-10.42	7.589	0.119	0.14	74.70	25.20	68.80	58.40	43.10	27.00	19.70	12.40	5.50	1.80
113	03/09/26	-16.50	-10.72	7.674	0.119	0.15	75.00	24.90	68.80	58.40	42.80	27.10	19.80	11.90	5.60	1.60
114	04/09/26	-16.36	-11.20	7.652	0.119	0.17	75.70	24.20	68.80	60.10	43.40	27.60	18.90	12.30	6.10	1.60
115	08/09/26	-17.89	-10.88	7.785	0.120	0.22	75.70	24.20	69.40	61.10	42.80	27.80	18.80	12.20	6.10	1.60
116	09/09/26	-17.59	-11.24	7.783	0.121	0.24	75.50	24.40	69.90	60.90	42.50	28.40	18.70	12.20	6.30	1.70
117	10/09/26	-16.89	-10.72	7.797	0.121	0.21	75.50	24.40	69.50	60.70	42.50	29.30	19.10	12.30	6.00	1.70
118	11/09/26	-17.25	-10.61	8.120	0.121	0.27	75.20	24.70	69.70	61.00	43.70	28.70	19.20	12.80	5.70	1.40
119	14/09/26	-16.56	-10.90	8.317	0.121	0.24	75.30	24.60	70.00	60.90	44.00	29.10	19.50	12.40	5.70	1.70
120	15/09/26	-16.85	-10.77	8.262	0.122	0.20	75.90	24.00	70.90	61.50	43.90	29.70	19.10	12.90	6.00	1.60