

Company Statistics Values

Initials: IVV

Company Name: iShares Core S&P 500 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	-3.34	-2.40	0.497	0.015	-0.53	56.40	40.70	9.70	0.00	0.00	0.00	10.00	0.00	0.00	0.00
2	26/03/26	-4.08	-2.79	0.345	0.018	-0.03	57.70	41.90	17.50	0.30	0.00	0.00	10.20	0.10	0.00	0.00
3	27/03/26	-4.35	-3.08	0.506	0.020	-0.05	59.80	40.10	21.80	0.90	0.00	0.00	11.60	0.30	0.00	0.00
4	30/03/26	-4.87	-3.23	0.552	0.022	-0.13	60.60	39.30	24.40	1.60	0.00	0.00	13.90	0.90	0.00	0.00
5	31/03/26	-5.51	-3.74	0.661	0.024	0.11	61.40	38.50	26.70	2.80	0.00	0.00	13.50	1.80	0.00	0.00
6	01/04/26	-5.97	-3.82	0.685	0.026	0.10	61.00	38.90	29.10	4.80	0.00	0.00	14.60	2.30	0.00	0.00
7	02/04/26	-6.12	-3.91	0.769	0.027	0.06	62.00	37.90	30.70	5.90	0.00	0.00	15.00	2.20	0.00	0.00
8	06/04/26	-6.08	-4.15	0.879	0.029	0.10	61.70	38.20	33.80	7.80	0.00	0.00	16.40	2.40	0.00	0.00
9	07/04/26	-6.32	-4.03	0.947	0.030	0.24	63.30	36.60	35.40	8.60	0.20	0.00	16.90	2.50	0.10	0.00
10	08/04/26	-6.40	-4.16	1.174	0.032	0.26	64.30	35.60	39.40	10.20	0.30	0.00	17.90	3.30	0.10	0.00
11	09/04/26	-6.63	-4.17	1.239	0.034	0.24	63.00	36.90	39.80	12.20	0.40	0.00	17.80	3.00	0.20	0.00
12	10/04/26	-7.13	-4.49	1.218	0.035	0.15	62.70	37.20	40.50	12.00	0.70	0.00	18.50	3.50	0.10	0.00
13	13/04/26	-7.20	-4.59	1.203	0.036	0.25	63.60	36.30	40.20	14.00	0.90	0.00	19.10	4.20	0.10	0.00
14	14/04/26	-7.17	-4.75	1.331	0.037	0.14	63.40	36.40	42.80	16.00	1.20	0.00	19.20	4.40	0.10	0.00
15	15/04/26	-7.13	-4.81	1.274	0.038	-0.01	63.20	36.70	41.90	17.00	1.20	0.00	19.60	4.60	0.10	0.00
16	16/04/26	-7.14	-4.92	1.428	0.039	-0.05	63.90	36.00	44.90	18.20	2.30	0.00	20.40	4.60	0.20	0.00
17	17/04/26	-7.14	-4.78	1.555	0.040	0.03	65.10	34.80	45.30	19.20	2.20	0.00	19.40	4.40	0.10	0.00
18	20/04/26	-7.75	-4.89	1.728	0.041	0.01	65.00	34.90	47.50	20.20	2.50	0.00	20.30	4.80	0.10	0.00
19	21/04/26	-7.93	-5.01	1.650	0.043	0.01	64.50	35.40	46.90	21.60	2.80	0.20	21.00	5.00	0.20	0.00
20	22/04/26	-7.74	-5.26	1.671	0.044	0.07	66.00	33.90	46.40	21.70	3.30	0.10	21.20	5.80	0.20	0.00
21	23/04/26	-8.15	-5.38	1.807	0.045	0.06	65.60	34.30	48.20	22.10	4.00	0.10	21.50	5.80	0.20	0.00
22	24/04/26	-8.58	-5.62	1.649	0.046	0.00	64.30	35.60	47.30	24.10	4.50	0.10	21.40	6.00	0.20	0.00
23	27/04/26	-8.93	-6.07	1.767	0.047	0.01	63.40	36.50	47.70	24.80	4.90	0.20	21.20	7.50	0.30	0.00
24	28/04/26	-9.37	-5.79	1.829	0.048	0.05	63.70	36.20	48.70	25.10	5.00	0.30	21.80	6.90	0.70	0.00
25	29/04/26	-9.16	-5.98	1.884	0.049	0.11	62.60	37.30	48.90	26.70	5.00	0.70	21.40	7.40	0.50	0.00
26	30/04/26	-9.93	-6.25	1.818	0.050	0.10	63.80	36.00	48.10	26.40	5.60	0.80	21.80	8.10	1.00	0.00
27	01/05/26	-9.84	-6.34	1.948	0.051	0.08	65.30	34.60	49.50	27.40	6.20	1.00	21.30	7.80	1.00	0.00
28	04/05/26	-9.32	-6.16	1.881	0.052	0.03	66.20	33.50	49.20	28.60	6.60	0.80	20.90	7.20	0.90	0.00
29	05/05/26	-9.77	-6.30	1.861	0.053	0.07	66.00	33.90	49.00	29.20	6.80	1.00	20.70	8.10	1.00	0.00
30	06/05/26	-9.65	-6.67	1.940	0.053	-0.01	66.00	33.90	49.70	30.30	7.10	1.40	20.60	8.80	0.90	0.00
31	07/05/26	-9.59	-6.62	2.044	0.054	0.00	66.00	33.90	50.40	30.60	8.30	1.60	19.60	8.00	0.80	0.00
32	08/05/26	-10.00	-6.62	2.173	0.055	0.04	66.00	33.90	51.10	31.50	9.00	2.10	20.20	8.00	1.00	0.00
33	11/05/26	-9.90	-6.70	2.424	0.056	0.01	67.00	32.80	52.60	31.60	9.40	2.40	20.00	8.40	0.80	0.00
34	12/05/26	-9.97	-6.62	2.545	0.057	0.02	67.30	32.60	52.80	32.40	10.40	2.40	20.00	8.70	0.90	0.00
35	13/05/26	-9.79	-6.93	2.431	0.059	0.01	66.60	33.30	52.50	33.00	10.80	2.90	20.20	9.10	1.00	0.10
36	14/05/26	-10.27	-6.62	2.606	0.060	0.02	66.20	33.70	53.80	34.50	11.60	2.70	21.00	9.20	1.10	0.10
37	15/05/26	-10.48	-6.84	2.599	0.061	0.12	66.80	33.10	53.80	33.80	12.00	3.10	20.40	9.60	1.20	0.20
38	18/05/26	-11.08	-6.99	2.650	0.062	0.19	66.40	33.50	54.50	34.50	12.80	3.60	20.30	9.80	1.70	0.20
39	19/05/26	-10.94	-6.98	2.597	0.063	0.09	67.00	32.90	54.40	34.90	13.00	3.70	20.20	10.10	1.70	0.20
40	20/05/26	-11.21	-7.18	2.848	0.063	0.07	68.30	31.60	55.80	35.60	14.10	3.70	20.20	10.90	1.40	0.20
41	21/05/26	-11.24	-7.17	2.989	0.065	0.08	67.50	32.40	55.80	37.00	14.10	4.30	20.30	10.20	2.00	0.20
42	22/05/26	-11.56	-7.32	2.962	0.065	0.02	69.10	30.80	56.30	37.40	14.70	4.80	20.00	10.60	2.00	0.10
43	26/05/26	-11.60	-7.70	3.052	0.067	0.06	69.10	30.80	57.70	37.80	15.70	5.00	20.20	10.40	2.10	0.10
44	27/05/26	-11.85	-7.89	3.261	0.067	0.04	69.80	30.10	57.70	38.70	16.90	5.00	19.80	10.00	2.50	0.10

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45	28/05/26	-12.18	-7.80	3.206	0.067	0.07	70.40	29.50	58.00	38.60	16.70	5.00	19.80	10.10	2.70	0.20
46	29/05/26	-12.02	-7.65	3.224	0.068	0.05	70.60	29.30	58.90	39.50	16.60	5.80	20.10	9.90	2.60	0.20
47	01/06/26	-12.01	-7.35	3.245	0.069	0.06	70.40	29.50	59.40	39.90	17.80	5.50	20.50	9.70	3.10	0.10
48	02/06/26	-11.95	-7.70	3.389	0.069	0.06	71.00	28.90	59.90	39.70	18.20	5.80	20.20	10.30	3.10	0.10
49	03/06/26	-11.71	-7.81	3.383	0.070	0.06	71.20	28.70	58.90	39.40	18.00	6.50	20.50	10.50	2.90	0.00
50	04/06/26	-11.84	-7.82	3.445	0.071	-0.02	71.40	28.50	58.50	40.30	18.70	6.70	19.50	10.50	2.60	0.00
51	05/06/26	-11.79	-7.73	3.585	0.072	0.03	71.50	28.40	58.50	40.40	18.90	6.90	18.90	11.10	3.00	0.20
52	08/06/26	-12.00	-8.65	3.646	0.072	0.03	71.30	28.60	59.80	40.90	18.80	7.70	18.90	10.00	3.20	0.00
53	09/06/26	-11.82	-8.33	3.764	0.072	-0.01	72.10	27.80	60.00	41.30	19.90	7.70	18.70	9.90	2.80	0.20
54	10/06/26	-12.14	-8.24	3.728	0.073	-0.01	71.60	28.30	60.90	41.90	19.70	7.80	18.10	9.90	2.50	0.20
55	11/06/26	-12.20	-8.00	3.888	0.073	-0.02	71.80	28.10	60.90	42.80	20.10	8.20	18.30	9.90	2.60	0.20
56	12/06/26	-12.72	-7.89	3.764	0.074	0.00	72.20	27.70	61.20	43.30	21.10	9.10	18.20	9.50	2.50	0.30
57	15/06/26	-12.80	-7.72	3.843	0.074	0.04	72.60	27.30	61.70	43.50	21.50	9.00	18.30	9.00	2.60	0.40
58	16/06/26	-13.04	-7.72	4.057	0.075	0.03	72.60	27.30	61.40	44.40	21.40	9.50	18.20	9.00	2.90	0.40
59	17/06/26	-12.96	-7.58	4.147	0.076	-0.00	72.40	27.50	62.30	44.80	21.60	9.70	18.40	8.90	3.00	0.50
60	18/06/26	-13.52	-7.59	4.233	0.077	0.03	72.80	27.10	62.80	45.40	22.00	9.50	18.80	9.10	3.00	0.50
61	22/06/26	-12.65	-7.72	4.409	0.077	0.00	72.30	27.50	63.90	46.70	22.90	10.20	18.40	8.90	3.40	0.30
62	23/06/26	-12.85	-7.73	4.436	0.078	-0.02	72.70	27.20	63.30	47.20	23.50	11.20	18.40	8.80	3.20	0.40
63	24/06/26	-12.68	-7.89	4.575	0.079	-0.01	72.80	27.10	63.20	48.40	23.90	11.10	18.30	8.80	3.00	0.30
64	25/06/26	-13.07	-7.99	4.440	0.080	-0.01	72.80	27.10	63.20	47.60	25.20	12.00	18.50	9.00	3.00	0.40
65	26/06/26	-12.50	-7.81	4.598	0.081	-0.03	72.80	27.10	63.70	47.70	26.00	11.70	17.90	9.10	3.00	0.20
66	29/06/26	-12.87	-7.65	4.609	0.082	-0.00	73.00	26.90	62.90	47.60	26.80	11.80	18.60	9.40	3.10	0.30
67	30/06/26	-13.04	-8.21	4.591	0.083	0.06	74.10	25.80	64.00	47.80	27.10	11.70	17.30	9.80	3.00	0.20
68	01/07/26	-13.25	-8.31	4.781	0.084	0.08	75.20	24.70	64.10	48.90	27.10	12.00	17.50	10.10	3.30	0.30
69	02/07/26	-13.86	-8.24	4.835	0.084	0.11	74.40	25.50	63.50	49.30	27.10	12.40	18.10	10.00	3.40	0.30
70	06/07/26	-13.71	-8.39	4.832	0.085	0.14	73.70	26.20	64.10	49.20	27.80	12.70	17.90	9.80	3.10	0.30
71	07/07/26	-13.60	-8.42	5.078	0.086	0.14	73.90	26.00	64.30	50.90	27.60	13.30	17.90	10.80	3.50	0.40
72	08/07/26	-13.39	-8.56	5.027	0.087	0.05	74.20	25.70	64.30	50.30	28.30	13.50	18.40	10.50	3.70	0.30
73	09/07/26	-13.43	-8.42	5.122	0.088	0.12	73.20	26.70	64.20	50.70	29.00	13.70	17.90	11.20	3.30	0.50
74	10/07/26	-13.32	-8.52	5.254	0.088	0.07	73.30	26.60	65.20	50.80	29.50	13.70	18.20	10.70	3.40	0.60
75	13/07/26	-13.29	-8.35	5.325	0.088	0.09	73.80	26.00	65.00	51.50	30.20	13.80	17.70	10.40	3.40	0.40
76	14/07/26	-13.44	-7.87	5.339	0.089	0.12	74.30	25.60	65.40	51.50	30.30	13.80	18.10	10.60	3.50	0.50
77	15/07/26	-13.61	-8.41	5.608	0.089	0.18	74.30	25.60	66.40	52.50	30.20	14.50	18.10	10.60	3.70	0.80
78	16/07/26	-12.91	-8.49	5.736	0.090	0.14	73.80	26.10	65.90	52.80	31.70	14.40	18.40	10.70	3.60	0.70
79	17/07/26	-13.40	-8.41	5.773	0.090	0.06	74.30	25.60	66.10	54.10	31.90	15.10	18.20	11.10	3.20	0.70
80	20/07/26	-13.66	-8.48	5.928	0.091	0.10	74.10	25.80	66.10	53.80	33.20	15.20	18.50	10.80	3.50	0.70
81	21/07/26	-13.57	-8.38	6.057	0.092	0.07	74.80	25.00	66.70	54.40	33.40	16.10	18.60	10.20	3.60	0.50
82	22/07/26	-13.60	-8.90	6.076	0.093	0.04	74.70	25.20	67.70	54.50	34.40	16.00	19.00	10.40	3.90	0.60
83	23/07/26	-13.76	-8.64	6.007	0.093	-0.01	74.20	25.70	68.00	54.60	34.90	16.50	18.60	10.70	3.90	0.70
84	24/07/26	-13.44	-9.07	6.023	0.093	0.02	74.80	25.10	67.30	54.90	34.70	17.30	18.70	10.70	3.80	0.60
85	27/07/26	-14.05	-9.00	6.066	0.094	-0.00	74.30	25.60	67.60	54.80	34.90	17.30	19.20	10.70	3.80	0.50
86	28/07/26	-14.12	-8.80	6.040	0.095	-0.01	74.70	25.20	68.00	55.00	35.30	17.60	18.90	11.60	3.90	0.60
87	29/07/26	-14.15	-9.08	6.295	0.095	-0.05	75.40	24.50	68.40	56.00	35.20	18.20	19.00	11.30	3.70	0.40
88	30/07/26	-14.16	-8.74	6.354	0.095	-0.05	75.60	24.30	68.70	56.00	35.70	18.80	18.80	11.10	3.70	0.40

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89	31/07/26	-13.87	-8.60	6.560	0.096	-0.05	75.50	24.40	68.00	56.30	36.30	18.60	18.70	11.30	3.60	0.70
90	03/08/26	-13.87	-8.58	6.736	0.097	-0.03	75.70	24.20	69.20	56.40	37.00	19.50	18.30	11.50	3.80	0.40
91	04/08/26	-13.98	-8.46	6.728	0.097	0.05	76.30	23.60	69.50	56.40	37.00	19.60	17.20	11.00	3.60	0.60
92	05/08/26	-14.14	-8.28	6.867	0.098	0.07	75.60	24.30	68.70	57.40	38.30	20.50	17.50	10.80	3.40	0.70
93	06/08/26	-13.99	-8.46	6.790	0.099	0.10	76.20	23.70	69.30	57.50	38.00	20.40	17.40	10.40	3.30	0.60
94	07/08/26	-14.48	-8.30	6.748	0.099	0.12	76.30	23.60	70.70	57.50	37.60	20.70	17.20	10.60	3.40	0.70
95	10/08/26	-14.39	-8.37	6.974	0.099	0.14	76.80	23.10	70.20	57.50	38.00	21.40	17.40	10.70	3.40	0.80
96	11/08/26	-14.19	-8.28	6.847	0.100	0.24	78.20	21.70	70.10	58.90	37.90	21.60	17.30	11.00	3.30	0.90
97	12/08/26	-14.39	-8.57	6.934	0.101	0.20	77.10	22.80	70.70	58.50	37.80	21.70	17.40	11.30	3.60	0.60
98	13/08/26	-14.59	-8.50	6.959	0.101	0.22	77.30	22.60	71.10	57.70	38.00	21.30	17.40	11.10	3.60	0.60
99	14/08/26	-14.26	-8.50	7.042	0.101	0.25	77.40	22.50	71.10	58.30	37.30	21.10	17.20	10.90	3.60	0.60
100	17/08/26	-14.14	-8.41	7.204	0.101	0.23	77.30	22.60	70.90	59.20	38.90	21.60	17.40	11.20	3.80	0.70
101	18/08/26	-14.15	-8.62	7.295	0.102	0.22	78.00	21.90	70.90	59.40	38.90	21.60	17.30	11.20	3.90	0.60
102	19/08/26	-14.32	-8.89	7.440	0.102	0.17	77.70	22.20	70.90	59.60	39.60	22.90	17.20	11.00	3.80	0.60
103	20/08/26	-14.23	-8.87	7.472	0.103	0.15	77.40	22.50	70.80	59.60	40.10	23.40	16.60	10.70	3.70	0.60
104	21/08/26	-13.63	-8.99	7.671	0.104	0.15	77.70	22.20	70.60	60.00	40.10	23.30	16.50	11.20	4.00	0.50
105	24/08/26	-13.75	-8.85	7.497	0.104	0.12	77.70	22.20	71.00	60.30	40.50	23.40	16.70	10.90	3.80	0.50
106	25/08/26	-13.74	-8.85	7.497	0.105	0.05	77.70	22.20	71.60	60.70	41.50	23.80	16.90	11.10	3.80	0.50
107	26/08/26	-13.85	-9.24	7.892	0.106	0.02	78.00	21.90	71.10	60.50	41.20	23.80	17.30	10.90	4.10	0.60
108	27/08/26	-13.81	-9.21	7.945	0.107	0.06	78.30	21.60	71.50	60.70	41.30	24.70	17.10	10.70	4.10	0.50
109	28/08/26	-12.98	-9.46	8.124	0.107	0.07	77.80	22.10	71.50	61.30	42.10	24.70	17.20	10.40	4.20	0.50
110	31/08/26	-13.30	-8.94	8.110	0.107	0.06	77.80	22.10	72.10	62.70	42.30	25.10	16.90	10.80	3.90	0.60
111	01/09/26	-14.19	-8.55	7.897	0.108	0.10	78.10	21.80	72.60	62.70	42.80	25.50	16.60	10.30	3.60	0.60
112	02/09/26	-13.92	-8.30	8.056	0.108	0.11	77.80	22.10	72.30	62.70	42.20	26.40	16.50	10.50	3.40	0.70
113	03/09/26	-14.03	-8.81	8.042	0.109	0.15	78.40	21.50	73.10	62.70	42.80	26.90	16.20	11.00	3.50	0.70
114	04/09/26	-13.47	-8.67	7.882	0.109	0.16	78.70	21.20	73.60	62.50	42.90	26.90	16.00	11.10	3.50	0.70
115	08/09/26	-13.73	-8.74	8.114	0.109	0.14	78.80	21.10	73.20	62.70	43.20	27.20	15.50	11.10	3.60	0.80
116	09/09/26	-14.13	-9.08	8.260	0.110	0.12	78.50	21.40	72.60	62.80	43.70	27.30	15.60	10.40	3.90	0.80
117	10/09/26	-14.22	-8.73	8.452	0.111	0.13	78.30	21.60	72.90	63.00	44.30	27.70	15.90	10.30	3.60	0.90
118	11/09/26	-14.60	-8.80	8.227	0.112	0.08	78.80	21.10	73.10	63.30	44.10	28.10	15.60	10.10	3.30	0.90
119	14/09/26	-15.24	-8.79	8.337	0.112	0.12	78.50	21.40	73.40	62.70	44.10	28.00	15.80	10.00	3.70	1.10
120	15/09/26	-15.33	-9.00	8.289	0.113	0.11	78.90	21.00	72.90	62.90	43.70	28.50	16.20	10.10	3.40	1.20