

## Company Statistics Values

Initials: FRMXNXN.MX

Company Name: iShares \$ Floating Rate Bond 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	-5.46	-1.77	0.000	0.020	18.72	37.00	24.00	8.00	2.00	1.00	0.00	4.00	2.00	0.00	0.00
2	26/03/26	-5.46	-1.96	0.084	0.020	17.15	56.00	36.00	9.00	2.00	1.00	0.00	5.00	2.00	0.00	0.00
3	27/03/26	-5.57	-2.10	0.121	0.021	14.63	58.00	39.00	10.00	2.00	1.00	0.00	5.00	2.00	0.00	0.00
4	30/03/26	-5.53	-2.09	0.168	0.022	13.37	58.00	42.00	12.00	2.00	1.00	0.00	6.00	2.00	0.00	0.00
5	31/03/26	-5.76	-2.44	0.227	0.023	11.45	58.00	42.00	14.00	2.00	1.00	0.00	7.00	2.00	1.00	0.00
6	01/04/26	-5.88	-2.59	0.260	0.024	10.10	60.00	40.00	16.00	3.00	1.00	0.00	8.00	2.00	1.00	0.00
7	02/04/26	-6.45	-2.95	0.259	0.026	9.35	59.00	40.00	17.00	3.00	1.00	0.00	8.00	3.00	1.00	0.00
8	06/04/26	-7.63	-3.12	0.290	0.027	8.33	58.00	42.00	18.00	3.00	1.00	0.00	9.00	3.00	1.00	0.00
9	07/04/26	-8.29	-3.42	0.302	0.028	7.54	59.00	41.00	19.00	4.00	1.00	0.00	10.00	3.00	1.00	0.00
10	08/04/26	-8.40	-3.41	0.359	0.029	6.92	60.00	40.00	21.00	4.00	1.00	0.00	12.00	3.00	1.00	0.00
11	09/04/26	-8.40	-3.53	0.401	0.030	7.01	59.00	41.00	22.00	4.00	2.00	0.00	12.00	3.00	1.00	0.00
12	10/04/26	-8.40	-3.50	0.420	0.030	6.52	60.00	40.00	22.00	5.00	2.00	0.00	13.00	3.00	1.00	0.00
13	13/04/26	-8.43	-3.56	0.481	0.031	6.45	60.00	40.00	23.00	5.00	2.00	0.00	12.00	3.00	1.00	0.00
14	14/04/26	-8.29	-3.98	0.511	0.032	5.82	60.00	40.00	24.00	6.00	2.00	0.00	13.00	3.00	1.00	0.00
15	15/04/26	-7.96	-4.06	0.579	0.033	5.63	60.00	40.00	25.00	6.00	2.00	0.00	13.00	4.00	1.00	0.00
16	16/04/26	-8.56	-4.34	0.623	0.034	5.25	60.00	40.00	27.00	6.00	2.00	0.00	14.00	3.00	1.00	0.00
17	17/04/26	-8.37	-4.30	0.660	0.034	5.06	61.00	39.00	28.00	7.00	2.00	0.00	14.00	4.00	1.00	0.00
18	20/04/26	-10.09	-4.29	0.672	0.035	4.59	61.00	39.00	29.00	7.00	2.00	0.00	14.00	4.00	1.00	0.00
19	21/04/26	-9.94	-4.34	0.692	0.036	4.22	61.00	39.00	30.00	8.00	2.00	0.00	16.00	4.00	1.00	0.00
20	22/04/26	-9.79	-4.51	0.736	0.037	3.99	61.00	39.00	31.00	8.00	2.00	1.00	16.00	4.00	1.00	0.00
21	23/04/26	-9.79	-4.45	0.749	0.037	4.02	61.00	38.00	31.00	9.00	2.00	1.00	16.00	4.00	1.00	0.00
22	24/04/26	-10.24	-4.64	0.817	0.038	3.82	62.00	38.00	32.00	10.00	2.00	1.00	16.00	4.00	1.00	0.00
23	27/04/26	-10.08	-4.66	0.867	0.039	3.90	62.00	38.00	33.00	10.00	2.00	1.00	17.00	4.00	1.00	0.00
24	28/04/26	-10.62	-4.89	0.886	0.040	3.80	62.00	38.00	33.00	10.00	2.00	1.00	16.00	5.00	1.00	0.00
25	29/04/26	-11.00	-5.03	0.897	0.041	3.69	62.00	38.00	34.00	11.00	3.00	1.00	17.00	5.00	1.00	0.00
26	30/04/26	-11.01	-5.02	0.920	0.042	3.88	62.00	38.00	34.00	12.00	3.00	1.00	17.00	5.00	1.00	0.00
27	01/05/26	-10.53	-5.06	0.957	0.042	3.81	63.00	37.00	36.00	11.00	3.00	1.00	17.00	5.00	1.00	0.00
28	04/05/26	-11.72	-5.16	1.003	0.042	3.73	64.00	36.00	37.00	11.00	3.00	1.00	17.00	6.00	1.00	0.00
29	05/05/26	-11.41	-5.54	1.038	0.043	3.39	63.00	37.00	37.00	12.00	3.00	1.00	16.00	6.00	2.00	0.00
30	06/05/26	-11.81	-5.56	1.026	0.043	3.31	64.00	36.00	38.00	13.00	3.00	1.00	17.00	6.00	2.00	0.00
31	07/05/26	-11.62	-5.50	1.112	0.044	3.25	64.00	36.00	38.00	14.00	4.00	1.00	16.00	6.00	1.00	0.00
32	08/05/26	-11.50	-5.66	1.111	0.045	3.23	64.00	36.00	39.00	14.00	4.00	1.00	16.00	7.00	1.00	0.00
33	11/05/26	-11.51	-5.68	1.177	0.045	2.98	64.00	36.00	39.00	14.00	4.00	1.00	17.00	7.00	1.00	0.00
34	12/05/26	-11.36	-5.84	1.210	0.046	2.85	63.00	37.00	39.00	15.00	4.00	1.00	17.00	7.00	1.00	0.00
35	13/05/26	-10.76	-5.74	1.263	0.047	2.86	64.00	36.00	40.00	15.00	5.00	2.00	17.00	7.00	1.00	0.00
36	14/05/26	-11.14	-5.66	1.292	0.048	2.78	64.00	36.00	41.00	15.00	5.00	2.00	17.00	6.00	1.00	0.00
37	15/05/26	-11.45	-5.67	1.313	0.049	2.54	64.00	36.00	42.00	15.00	5.00	2.00	18.00	7.00	2.00	0.00
38	18/05/26	-11.54	-5.71	1.432	0.049	2.37	65.00	35.00	44.00	17.00	5.00	2.00	18.00	7.00	2.00	0.00
39	19/05/26	-11.50	-5.90	1.473	0.050	2.17	65.00	35.00	45.00	18.00	5.00	2.00	18.00	7.00	1.00	0.00
40	20/05/26	-11.20	-6.27	1.535	0.050	2.13	66.00	34.00	45.00	18.00	5.00	2.00	18.00	7.00	2.00	0.00
41	21/05/26	-12.14	-6.27	1.598	0.051	2.07	67.00	33.00	45.00	18.00	6.00	2.00	18.00	7.00	2.00	0.00
42	22/05/26	-11.66	-6.29	1.628	0.052	1.89	67.00	33.00	46.00	19.00	6.00	2.00	18.00	7.00	2.00	0.00
43	26/05/26	-11.74	-6.51	1.652	0.052	1.86	68.00	32.00	47.00	19.00	7.00	2.00	18.00	7.00	2.00	0.00
44	27/05/26	-11.71	-6.71	1.728	0.052	1.80	67.00	33.00	47.00	20.00	7.00	2.00	18.00	7.00	2.00	0.00

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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	-11.43	-6.75	1.715	0.053	1.78	68.00	32.00	46.00	20.00	7.00	2.00	18.00	7.00	2.00	0.00
46	29/05/26	-12.57	-6.76	1.759	0.053	1.72	68.00	32.00	47.00	22.00	7.00	2.00	18.00	7.00	2.00	0.00
47	01/06/26	-12.46	-6.48	1.808	0.053	1.67	67.00	33.00	48.00	21.00	7.00	2.00	18.00	7.00	2.00	0.00
48	02/06/26	-12.57	-6.65	1.813	0.053	1.51	67.00	33.00	48.00	23.00	7.00	2.00	18.00	7.00	2.00	0.00
49	03/06/26	-12.62	-6.61	1.901	0.054	1.46	67.00	33.00	48.00	23.00	7.00	2.00	18.00	7.00	2.00	0.00
50	04/06/26	-12.78	-6.38	1.952	0.054	1.42	67.00	33.00	49.00	24.00	7.00	2.00	17.00	7.00	2.00	0.00
51	05/06/26	-12.80	-6.52	2.022	0.054	1.42	67.00	33.00	50.00	24.00	7.00	2.00	17.00	7.00	2.00	0.00
52	08/06/26	-12.80	-6.53	2.029	0.055	1.37	68.00	32.00	50.00	25.00	8.00	2.00	17.00	7.00	2.00	0.00
53	09/06/26	-12.86	-6.32	2.031	0.056	1.40	68.00	32.00	50.00	25.00	8.00	3.00	18.00	8.00	2.00	0.00
54	10/06/26	-12.86	-6.44	2.037	0.056	1.34	68.00	32.00	51.00	25.00	8.00	3.00	17.00	8.00	2.00	0.00
55	11/06/26	-13.06	-6.46	2.126	0.057	1.33	68.00	32.00	51.00	26.00	8.00	3.00	18.00	7.00	2.00	0.00
56	12/06/26	-12.82	-6.45	2.195	0.057	1.27	68.00	32.00	52.00	26.00	8.00	3.00	18.00	7.00	2.00	0.00
57	15/06/26	-12.34	-7.11	2.219	0.057	1.24	68.00	32.00	52.00	26.00	8.00	3.00	18.00	8.00	2.00	0.00
58	16/06/26	-12.21	-7.17	2.206	0.057	1.19	68.00	32.00	52.00	27.00	9.00	3.00	18.00	9.00	2.00	0.00
59	17/06/26	-11.83	-7.14	2.241	0.058	1.10	68.00	32.00	52.00	28.00	9.00	3.00	18.00	8.00	2.00	0.00
60	18/06/26	-12.09	-7.34	2.320	0.059	1.00	68.00	32.00	53.00	28.00	10.00	3.00	18.00	8.00	3.00	0.00
61	22/06/26	-12.28	-7.36	2.358	0.059	0.93	68.00	32.00	53.00	28.00	10.00	3.00	18.00	8.00	3.00	0.00
62	23/06/26	-12.46	-7.26	2.323	0.059	0.91	68.00	32.00	53.00	29.00	10.00	3.00	18.00	8.00	3.00	0.00
63	24/06/26	-12.47	-7.08	2.418	0.060	0.87	69.00	31.00	53.00	30.00	11.00	3.00	18.00	8.00	3.00	0.00
64	25/06/26	-12.37	-7.17	2.476	0.060	0.83	69.00	31.00	54.00	30.00	11.00	3.00	18.00	8.00	3.00	0.00
65	26/06/26	-12.38	-7.03	2.506	0.060	0.79	70.00	30.00	54.00	31.00	11.00	4.00	18.00	9.00	2.00	0.00
66	29/06/26	-12.68	-7.22	2.610	0.061	0.74	70.00	30.00	54.00	30.00	12.00	4.00	18.00	8.00	3.00	0.00
67	30/06/26	-12.75	-7.08	2.590	0.061	0.78	71.00	29.00	55.00	31.00	12.00	4.00	18.00	8.00	3.00	0.00
68	01/07/26	-12.73	-7.05	2.714	0.062	0.72	70.00	30.00	55.00	32.00	12.00	4.00	19.00	9.00	3.00	0.00
69	02/07/26	-12.34	-7.05	2.823	0.063	0.75	69.00	30.00	56.00	32.00	12.00	4.00	18.00	9.00	3.00	1.00
70	06/07/26	-12.45	-7.36	2.857	0.064	0.73	70.00	30.00	56.00	34.00	12.00	4.00	19.00	9.00	3.00	1.00
71	07/07/26	-12.41	-7.06	2.836	0.064	0.70	71.00	29.00	56.00	34.00	13.00	4.00	19.00	9.00	3.00	1.00
72	08/07/26	-12.72	-7.44	2.894	0.065	0.68	71.00	29.00	57.00	35.00	13.00	4.00	19.00	9.00	3.00	1.00
73	09/07/26	-12.77	-7.17	2.921	0.065	0.66	71.00	29.00	58.00	34.00	14.00	4.00	19.00	10.00	3.00	0.00
74	10/07/26	-12.58	-7.43	3.064	0.065	0.64	71.00	29.00	58.00	36.00	14.00	5.00	19.00	9.00	3.00	0.00
75	13/07/26	-12.31	-7.50	3.018	0.066	0.59	70.00	29.00	58.00	37.00	15.00	5.00	19.00	9.00	3.00	0.00
76	14/07/26	-12.21	-7.29	2.958	0.066	0.63	70.00	30.00	58.00	37.00	15.00	6.00	18.00	9.00	3.00	1.00
77	15/07/26	-12.53	-7.57	2.958	0.067	0.60	70.00	29.00	58.00	37.00	15.00	6.00	19.00	10.00	3.00	1.00
78	16/07/26	-12.46	-7.56	3.093	0.067	0.60	71.00	29.00	58.00	37.00	14.00	6.00	19.00	10.00	3.00	1.00
79	17/07/26	-12.96	-7.48	3.217	0.068	0.57	71.00	29.00	59.00	38.00	15.00	6.00	19.00	10.00	3.00	1.00
80	20/07/26	-12.75	-7.26	3.340	0.068	0.55	71.00	29.00	59.00	38.00	15.00	6.00	18.00	10.00	3.00	1.00
81	21/07/26	-12.81	-7.42	3.435	0.068	0.51	71.00	29.00	59.00	39.00	16.00	6.00	18.00	9.00	3.00	1.00
82	22/07/26	-13.32	-7.61	3.413	0.069	0.95	70.00	29.00	59.00	38.00	15.00	6.00	17.00	9.00	3.00	1.00
83	23/07/26	-13.46	-7.35	3.450	0.069	0.97	71.00	29.00	59.00	39.00	15.00	6.00	18.00	9.00	3.00	1.00
84	24/07/26	-13.64	-7.35	3.493	0.069	1.02	71.00	29.00	60.00	39.00	16.00	6.00	18.00	9.00	3.00	1.00
85	27/07/26	-13.54	-7.35	3.555	0.070	1.05	71.00	29.00	60.00	40.00	16.00	6.00	18.00	9.00	3.00	1.00
86	28/07/26	-13.73	-7.33	3.519	0.070	1.00	71.00	29.00	60.00	40.00	17.00	6.00	18.00	9.00	3.00	1.00
87	29/07/26	-13.97	-7.61	3.603	0.071	1.17	71.00	28.00	60.00	40.00	17.00	6.00	18.00	9.00	3.00	1.00
88	30/07/26	-13.59	-7.62	3.685	0.071	1.19	71.00	28.00	61.00	40.00	18.00	6.00	18.00	9.00	3.00	1.00

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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	-13.87	-7.62	3.794	0.072	1.17	72.00	28.00	61.00	40.00	17.00	7.00	18.00	10.00	3.00	1.00
90	03/08/26	-14.12	-7.83	3.717	0.073	1.18	72.00	28.00	60.00	40.00	18.00	7.00	18.00	10.00	3.00	1.00
91	04/08/26	-16.06	-7.79	3.808	0.074	1.19	71.00	28.00	60.00	41.00	18.00	7.00	18.00	10.00	3.00	1.00
92	05/08/26	-16.07	-7.75	3.852	0.074	1.13	72.00	28.00	61.00	42.00	19.00	7.00	19.00	10.00	3.00	1.00
93	06/08/26	-15.86	-7.81	3.854	0.075	1.09	73.00	27.00	60.00	43.00	19.00	7.00	19.00	10.00	3.00	1.00
94	07/08/26	-15.00	-7.82	3.864	0.076	1.16	73.00	27.00	61.00	43.00	19.00	7.00	19.00	11.00	3.00	1.00
95	10/08/26	-15.00	-7.80	3.934	0.076	1.12	73.00	27.00	61.00	43.00	20.00	7.00	20.00	11.00	3.00	1.00
96	11/08/26	-14.91	-7.93	4.018	0.077	1.18	72.00	28.00	61.00	42.00	20.00	7.00	19.00	11.00	3.00	1.00
97	12/08/26	-15.65	-8.04	4.014	0.077	1.04	72.00	27.00	61.00	43.00	20.00	7.00	19.00	11.00	4.00	1.00
98	13/08/26	-15.57	-8.23	4.010	0.077	1.06	72.00	27.00	60.00	42.00	20.00	8.00	19.00	10.00	4.00	1.00
99	14/08/26	-15.58	-8.18	4.032	0.078	1.04	72.00	28.00	61.00	43.00	20.00	8.00	18.00	10.00	3.00	1.00
100	17/08/26	-15.58	-8.23	3.915	0.078	1.00	72.00	28.00	61.00	42.00	20.00	8.00	18.00	11.00	3.00	1.00
101	18/08/26	-15.91	-8.13	3.882	0.079	0.95	71.00	28.00	61.00	42.00	21.00	9.00	19.00	11.00	3.00	1.00
102	19/08/26	-15.92	-8.11	3.977	0.078	0.98	72.00	28.00	61.00	43.00	21.00	9.00	19.00	11.00	3.00	1.00
103	20/08/26	-15.96	-8.18	4.001	0.079	0.96	72.00	28.00	61.00	44.00	21.00	9.00	19.00	11.00	3.00	1.00
104	21/08/26	-15.97	-8.24	4.093	0.079	0.92	72.00	28.00	61.00	44.00	22.00	9.00	20.00	11.00	3.00	1.00
105	24/08/26	-16.43	-8.28	4.214	0.080	0.69	71.00	29.00	61.00	44.00	22.00	9.00	20.00	11.00	3.00	1.00
106	25/08/26	-15.86	-8.09	4.219	0.080	0.86	72.00	28.00	62.00	45.00	22.00	9.00	20.00	11.00	3.00	1.00
107	26/08/26	-15.80	-8.09	4.292	0.080	0.76	72.00	28.00	62.00	45.00	22.00	9.00	20.00	11.00	3.00	1.00
108	27/08/26	-16.07	-8.11	4.214	0.081	0.77	72.00	28.00	62.00	45.00	22.00	9.00	19.00	11.00	3.00	1.00
109	28/08/26	-15.45	-8.19	4.258	0.081	0.77	72.00	28.00	62.00	45.00	22.00	10.00	20.00	11.00	3.00	1.00
110	31/08/26	-15.39	-7.99	4.265	0.082	0.71	72.00	28.00	62.00	46.00	21.00	10.00	20.00	11.00	3.00	1.00
111	01/09/26	-16.28	-8.12	4.277	0.083	0.72	72.00	28.00	62.00	46.00	22.00	10.00	20.00	12.00	3.00	1.00
112	02/09/26	-15.55	-8.10	4.344	0.083	0.81	72.00	28.00	62.00	46.00	22.00	11.00	20.00	12.00	3.00	1.00
113	03/09/26	-15.47	-7.96	4.351	0.083	0.84	72.00	28.00	63.00	46.00	23.00	11.00	20.00	11.00	3.00	1.00
114	04/09/26	-15.26	-7.89	4.314	0.084	0.82	72.00	28.00	63.00	46.00	24.00	10.00	20.00	11.00	3.00	1.00
115	08/09/26	-15.46	-8.03	4.413	0.084	0.79	71.00	28.00	62.00	47.00	24.00	11.00	20.00	11.00	3.00	1.00
116	09/09/26	-15.54	-8.03	4.480	0.085	0.77	72.00	28.00	62.00	47.00	25.00	11.00	20.00	11.00	4.00	1.00
117	10/09/26	-15.88	-8.24	4.411	0.085	0.72	72.00	28.00	63.00	46.00	25.00	11.00	20.00	11.00	4.00	1.00
118	11/09/26	-16.07	-8.48	4.338	0.086	0.68	72.00	27.00	63.00	46.00	25.00	12.00	20.00	11.00	4.00	1.00
119	14/09/26	-15.74	-8.45	4.458	0.086	0.69	73.00	27.00	63.00	46.00	26.00	12.00	20.00	12.00	4.00	1.00
120	15/09/26	-15.71	-8.51	4.447	0.086	0.68	73.00	27.00	63.00	47.00	26.00	12.00	20.00	11.00	4.00	2.00