

## Company Statistics Values

Initials: SPY Company Name: State Street SPDR S&amp;P 500 ETF Trust

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	-3.03	-2.32	0.580	0.014	-0.45	60.80	36.50	10.30	0.00	0.00	0.00	8.10	0.00	0.00	0.00
2	26/03/26	-3.85	-2.53	0.548	0.017	-0.11	61.50	37.80	16.90	0.00	0.00	0.00	10.50	0.20	0.00	0.00
3	27/03/26	-4.12	-2.96	0.529	0.019	-0.21	60.90	38.90	22.10	0.40	0.00	0.00	11.30	0.10	0.00	0.00
4	30/03/26	-4.46	-3.27	0.494	0.022	-0.06	60.70	39.20	24.40	1.50	0.00	0.00	13.30	0.60	0.00	0.00
5	31/03/26	-5.09	-3.37	0.656	0.023	0.23	61.40	38.50	27.10	2.40	0.00	0.00	13.60	1.20	0.00	0.00
6	01/04/26	-5.59	-3.52	0.715	0.025	0.23	62.30	37.60	29.70	3.30	0.00	0.00	14.30	1.70	0.00	0.00
7	02/04/26	-5.92	-3.84	0.711	0.027	0.15	60.90	39.00	29.90	5.00	0.00	0.00	15.70	2.20	0.00	0.00
8	06/04/26	-6.12	-4.08	0.781	0.028	0.02	60.90	38.90	33.60	5.80	0.00	0.00	16.50	2.40	0.00	0.00
9	07/04/26	-6.73	-4.20	0.841	0.029	0.13	62.70	37.20	34.00	6.90	0.00	0.00	17.20	2.80	0.00	0.00
10	08/04/26	-6.90	-4.43	0.837	0.031	0.00	62.80	37.00	36.10	9.50	0.00	0.00	17.80	3.90	0.00	0.00
11	09/04/26	-7.18	-4.59	0.898	0.033	0.01	60.80	39.10	37.50	10.40	0.20	0.00	17.80	4.00	0.00	0.00
12	10/04/26	-7.68	-4.77	0.971	0.034	-0.06	61.30	38.60	38.00	12.80	0.20	0.00	19.70	4.40	0.00	0.00
13	13/04/26	-7.67	-4.91	0.971	0.035	-0.08	60.90	38.90	39.60	13.00	0.30	0.00	19.20	4.80	0.00	0.00
14	14/04/26	-7.52	-5.24	1.217	0.037	-0.01	63.00	36.90	41.10	14.00	0.60	0.00	20.20	5.40	0.00	0.00
15	15/04/26	-7.72	-5.22	1.392	0.038	0.05	63.10	36.70	41.90	14.20	0.90	0.00	20.80	5.40	0.20	0.00
16	16/04/26	-7.76	-5.20	1.464	0.039	0.15	63.80	36.10	43.30	16.40	1.60	0.00	20.00	5.40	0.30	0.00
17	17/04/26	-7.99	-5.19	1.426	0.040	0.03	65.00	34.90	43.80	17.80	1.90	0.00	19.90	5.30	0.10	0.00
18	20/04/26	-8.00	-5.24	1.616	0.041	0.11	64.00	35.90	45.90	19.50	2.20	0.00	19.80	5.50	0.20	0.00
19	21/04/26	-8.77	-5.46	1.629	0.042	0.13	64.30	35.60	46.10	20.20	2.40	0.00	19.00	5.80	0.40	0.00
20	22/04/26	-8.91	-5.49	1.503	0.043	0.05	66.00	33.90	46.00	21.60	2.60	0.10	18.60	6.40	0.40	0.00
21	23/04/26	-8.83	-5.48	1.732	0.044	-0.02	65.40	34.50	48.20	22.00	2.90	0.00	19.00	6.70	0.50	0.00
22	24/04/26	-8.76	-5.81	1.759	0.045	-0.07	65.00	34.90	47.30	22.30	3.40	0.10	19.80	6.80	0.50	0.00
23	27/04/26	-8.97	-6.09	1.847	0.046	-0.09	65.40	34.50	48.80	23.60	3.30	0.10	20.40	7.30	0.50	0.00
24	28/04/26	-9.46	-6.28	1.980	0.047	-0.07	66.20	33.70	49.70	25.40	3.50	0.00	19.50	8.20	0.70	0.00
25	29/04/26	-9.25	-6.48	2.009	0.048	-0.09	65.50	34.40	50.10	26.60	3.60	0.30	20.10	8.30	0.80	0.00
26	30/04/26	-10.22	-6.75	2.074	0.049	-0.08	65.50	34.40	50.90	27.90	4.20	0.20	21.00	8.90	1.20	0.00
27	01/05/26	-10.13	-6.82	2.073	0.051	-0.02	67.20	32.70	50.70	28.70	4.50	0.60	20.80	9.20	1.20	0.00
28	04/05/26	-10.10	-6.78	2.216	0.051	-0.06	67.40	32.50	50.90	29.00	5.60	0.60	20.30	9.20	1.20	0.00
29	05/05/26	-10.11	-7.05	2.226	0.052	-0.10	66.80	33.10	51.70	30.00	6.90	0.40	21.20	9.30	1.10	0.00
30	06/05/26	-10.42	-6.94	2.263	0.053	-0.14	66.90	33.00	52.40	30.20	7.10	0.50	20.90	8.80	1.50	0.00
31	07/05/26	-10.48	-6.99	2.368	0.054	-0.16	67.80	32.10	52.60	31.20	7.40	0.70	22.40	8.90	1.50	0.00
32	08/05/26	-11.15	-6.93	2.439	0.055	-0.15	66.10	33.80	53.50	32.20	8.40	0.90	21.50	9.10	1.50	0.00
33	11/05/26	-11.26	-7.13	2.634	0.056	-0.17	65.80	34.10	54.70	32.80	9.00	0.70	22.30	8.50	1.70	0.00
34	12/05/26	-11.35	-6.87	2.681	0.056	-0.18	67.50	32.40	54.30	33.90	8.80	1.20	22.00	8.50	1.60	0.00
35	13/05/26	-11.08	-6.70	2.730	0.056	-0.19	68.20	31.70	55.40	33.90	9.90	1.20	22.40	8.90	1.70	0.00
36	14/05/26	-11.12	-6.45	2.808	0.057	-0.20	67.40	32.50	54.60	34.00	9.90	1.30	21.50	8.60	1.70	0.00
37	15/05/26	-11.38	-6.94	2.806	0.058	-0.18	68.00	31.90	54.60	34.40	10.40	1.50	21.30	9.10	1.30	0.10
38	18/05/26	-10.88	-6.93	2.716	0.059	-0.19	68.10	31.80	54.60	35.20	11.30	2.00	21.30	9.50	1.60	0.10
39	19/05/26	-11.11	-6.72	2.868	0.059	-0.15	68.80	31.10	55.40	36.30	11.10	1.90	21.30	8.40	1.90	0.10
40	20/05/26	-10.92	-7.04	2.946	0.060	-0.12	68.70	31.20	56.50	36.70	13.00	2.70	22.10	9.00	1.70	0.10
41	21/05/26	-11.83	-7.01	2.998	0.062	-0.12	68.40	31.50	56.50	36.90	13.40	3.20	21.20	9.20	2.00	0.10
42	22/05/26	-11.67	-7.34	2.895	0.063	-0.13	68.80	31.10	56.10	37.70	14.30	3.20	20.80	9.60	1.90	0.10
43	26/05/26	-11.71	-7.60	3.263	0.064	-0.12	68.20	31.70	57.00	38.20	14.60	3.50	20.60	9.70	2.10	0.20
44	27/05/26	-11.91	-7.89	3.254	0.064	-0.10	68.80	31.10	56.20	39.80	15.60	3.40	20.80	9.80	2.20	0.20

## Company Statistics Values

Day	Date	Perc01	Perc05	Average	Variabi-	Company Name: State Street SPDR S&P 500 ETF Trust										
						lity	Kurtos.	ProbWin	ProbLos	ProbWin	ProbWin	ProbWin	ProbWin	ProbLos	ProbLos	ProbPer
		%	%	%	%	%	%	> 2%	> 5%	> 10%	> 15%	> 2%	> 5%	> 10%	> 15%	
45	28/05/26	-12.21	-7.50	3.176	0.065	-0.11	68.40	31.40	57.70	40.40	15.70	3.80	20.60	10.10	2.00	0.20
46	29/05/26	-12.25	-7.52	3.293	0.066	-0.09	69.30	30.60	58.00	40.60	15.60	3.80	21.60	9.80	2.20	0.30
47	01/06/26	-12.50	-7.56	3.345	0.066	-0.08	69.30	30.60	57.70	40.50	16.50	3.70	21.50	10.30	2.20	0.20
48	02/06/26	-12.56	-7.18	3.470	0.067	-0.13	69.90	30.00	57.90	40.70	17.40	4.30	21.10	11.30	2.60	0.20
49	03/06/26	-12.38	-7.65	3.431	0.068	-0.14	69.70	30.10	58.60	41.00	17.10	4.00	20.90	10.90	2.40	0.20
50	04/06/26	-12.53	-7.50	3.534	0.068	-0.18	69.20	30.70	57.30	40.40	17.60	4.70	20.70	10.40	2.20	0.10
51	05/06/26	-12.58	-7.43	3.447	0.069	-0.17	68.30	31.60	58.20	40.50	17.90	4.40	20.60	10.60	2.20	0.20
52	08/06/26	-12.31	-6.98	3.532	0.069	-0.14	68.70	31.20	58.80	42.20	17.40	5.00	21.60	10.60	2.00	0.30
53	09/06/26	-12.25	-7.41	3.661	0.070	-0.12	69.50	30.40	59.20	43.10	18.40	5.00	22.50	11.30	2.30	0.40
54	10/06/26	-11.79	-7.33	3.677	0.071	-0.16	69.60	30.30	59.50	43.00	19.60	6.00	22.30	10.90	2.30	0.50
55	11/06/26	-12.06	-7.65	3.778	0.072	-0.13	69.40	30.50	60.30	43.20	20.50	5.70	22.20	11.00	2.20	0.50
56	12/06/26	-11.96	-7.57	3.729	0.073	-0.12	69.40	30.50	60.00	43.40	21.40	6.90	22.30	10.80	2.20	0.40
57	15/06/26	-11.82	-7.69	3.829	0.074	-0.12	70.10	29.80	60.70	44.00	22.50	6.60	21.10	10.20	2.40	0.50
58	16/06/26	-11.47	-7.46	4.167	0.074	-0.15	69.00	30.90	60.10	44.50	22.20	7.00	20.80	10.20	2.00	0.50
59	17/06/26	-11.16	-7.53	4.060	0.074	-0.15	69.30	30.60	60.00	44.90	22.80	7.50	20.60	10.00	2.10	0.50
60	18/06/26	-11.75	-7.74	4.187	0.075	-0.17	69.60	30.30	60.90	45.90	23.90	8.10	21.30	9.70	2.20	0.50
61	22/06/26	-11.46	-7.42	4.121	0.076	-0.18	69.30	30.60	60.30	45.60	24.10	8.80	20.90	10.30	2.10	0.50
62	23/06/26	-11.59	-7.63	4.294	0.077	-0.18	68.90	31.00	61.20	47.10	25.00	8.80	21.10	10.00	2.40	0.60
63	24/06/26	-11.85	-7.75	4.476	0.077	-0.16	69.80	30.10	61.40	47.70	24.40	9.50	21.40	10.40	2.00	0.50
64	25/06/26	-12.41	-7.66	4.544	0.078	-0.10	70.10	29.80	60.70	48.00	24.10	9.70	20.00	10.40	1.90	0.50
65	26/06/26	-13.00	-7.54	4.571	0.079	-0.08	70.80	29.10	61.20	47.60	26.00	10.50	20.50	10.50	1.90	0.50
66	29/06/26	-12.50	-7.80	4.727	0.079	-0.06	71.70	28.20	61.70	48.80	26.80	10.20	19.60	10.20	2.30	0.50
67	30/06/26	-12.64	-7.41	4.812	0.080	-0.06	71.20	28.60	62.50	48.90	26.80	10.10	19.90	10.90	2.10	0.50
68	01/07/26	-13.03	-7.22	4.841	0.080	-0.06	71.40	28.50	61.90	49.30	26.70	10.50	19.30	10.50	2.30	0.50
69	02/07/26	-12.55	-7.32	4.839	0.080	-0.16	71.50	28.40	62.60	49.20	28.00	11.30	19.60	10.50	2.30	0.60
70	06/07/26	-12.74	-7.36	5.038	0.080	-0.18	71.80	28.10	63.30	50.00	29.80	11.20	19.70	10.30	2.40	0.60
71	07/07/26	-12.51	-7.26	4.996	0.081	-0.23	71.90	28.00	63.30	49.90	30.70	11.70	19.00	10.20	2.50	0.60
72	08/07/26	-12.54	-7.67	5.273	0.082	-0.27	72.20	27.70	62.90	51.20	30.30	11.90	18.30	11.20	2.60	0.50
73	09/07/26	-12.54	-7.77	5.138	0.082	-0.26	72.80	27.10	62.90	51.00	29.90	12.40	18.80	10.80	2.50	0.50
74	10/07/26	-13.04	-7.85	5.239	0.083	-0.28	73.00	26.90	63.40	51.40	30.80	13.70	18.40	11.00	2.70	0.60
75	13/07/26	-12.71	-7.89	5.361	0.084	-0.27	72.30	27.60	63.90	51.70	29.60	13.60	18.30	10.70	2.40	0.50
76	14/07/26	-12.71	-7.74	5.443	0.084	-0.25	71.80	28.10	63.80	51.70	29.60	13.20	18.70	10.90	2.60	0.40
77	15/07/26	-12.40	-8.09	5.404	0.085	-0.29	72.60	27.30	64.90	52.20	30.00	14.20	19.50	10.60	2.50	0.40
78	16/07/26	-12.39	-7.70	5.352	0.085	-0.31	73.10	26.80	65.20	51.50	30.30	14.70	19.10	10.80	2.70	0.40
79	17/07/26	-12.19	-7.75	5.426	0.086	-0.28	73.40	26.50	64.60	52.20	31.00	15.10	19.30	10.50	2.90	0.40
80	20/07/26	-12.88	-7.96	5.490	0.086	-0.27	72.70	27.20	65.10	52.40	31.20	15.20	19.10	9.70	3.10	0.40
81	21/07/26	-12.45	-8.03	5.592	0.087	-0.28	72.20	27.70	64.30	53.20	31.50	15.20	19.50	9.80	2.90	0.50
82	22/07/26	-13.15	-8.19	5.772	0.088	-0.33	72.20	27.70	64.30	53.00	32.70	16.30	19.50	9.90	2.90	0.50
83	23/07/26	-13.62	-7.89	5.864	0.088	-0.32	71.80	28.00	64.90	53.10	33.80	16.60	19.10	9.50	3.30	0.50
84	24/07/26	-13.66	-8.11	6.030	0.088	-0.34	72.10	27.80	65.10	53.10	33.90	17.10	19.90	10.10	3.10	0.60
85	27/07/26	-13.96	-7.82	5.716	0.089	-0.28	72.50	27.40	64.50	53.60	34.30	16.80	18.70	9.90	3.20	0.50
86	28/07/26	-13.55	-7.95	6.044	0.089	-0.27	72.80	27.00	65.60	53.20	34.20	16.80	19.10	10.20	3.10	0.50
87	29/07/26	-13.72	-7.70	6.037	0.090	-0.26	73.30	26.60	65.40	53.60	34.80	16.30	18.70	10.20	3.00	0.60
88	30/07/26	-13.72	-8.06	6.092	0.090	-0.27	73.60	26.30	66.00	54.30	36.00	16.20	18.20	10.50	2.90	0.70

## Company Statistics Values

Day	Date	Company Name: State Street SPDR S&P 500 ETF Trust															
		Initials: SPY	Perc01	Perc05	Average	Variabi-	Kurtos.	ProbWin	ProbLos	ProbWin	ProbWin	ProbWin	ProbWin	ProbLos	ProbLos	ProbLos	ProbPer
		%	%	%	lity	%	%	> 2%	> 5%	> 10%	> 15%	> 2%	> 5%	> 10%	> 15%		
89	31/07/26	-14.10	-7.98	6.365	0.091	-0.24	73.70	26.20	66.40	54.10	35.60	17.10	18.10	10.30	2.90	0.60	
90	03/08/26	-13.34	-8.07	6.529	0.091	-0.28	74.50	25.40	66.40	55.10	36.30	17.50	18.40	10.00	3.00	0.50	
91	04/08/26	-13.72	-8.12	6.442	0.092	-0.30	74.20	25.70	67.40	54.90	36.80	19.00	18.20	10.00	3.30	0.40	
92	05/08/26	-13.80	-8.15	6.550	0.092	-0.32	74.00	25.90	67.10	55.00	37.20	19.00	18.40	10.30	3.50	0.20	
93	06/08/26	-13.58	-7.67	6.603	0.093	-0.36	74.50	25.30	67.20	55.50	37.30	19.10	18.70	10.40	3.50	0.40	
94	07/08/26	-13.33	-8.18	6.604	0.094	-0.39	73.80	26.00	66.80	55.10	37.70	19.80	18.50	10.20	3.40	0.40	
95	10/08/26	-12.96	-8.17	6.637	0.094	-0.37	74.60	25.30	66.90	55.50	37.80	19.70	18.40	10.80	3.00	0.50	
96	11/08/26	-13.14	-8.36	6.669	0.094	-0.36	74.10	25.80	67.50	56.70	38.50	20.30	18.70	10.10	3.00	0.40	
97	12/08/26	-13.47	-8.18	6.756	0.095	-0.42	74.40	25.50	67.30	57.40	38.90	21.00	18.70	10.30	3.20	0.40	
98	13/08/26	-13.56	-8.30	6.756	0.095	-0.45	73.80	26.10	67.80	57.50	38.60	21.70	18.10	10.00	3.40	0.50	
99	14/08/26	-13.53	-8.64	6.932	0.096	-0.43	74.20	25.70	67.60	57.50	38.90	22.00	18.10	10.60	3.10	0.50	
100	17/08/26	-13.60	-8.59	7.180	0.097	-0.43	75.40	24.50	67.50	58.00	40.50	22.60	18.80	10.40	3.50	0.40	
101	18/08/26	-13.52	-8.58	7.377	0.098	-0.45	75.50	24.40	67.70	57.10	40.50	23.30	18.40	10.50	3.40	0.30	
102	19/08/26	-13.57	-8.78	7.370	0.098	-0.43	75.50	24.40	68.80	58.20	41.20	23.70	18.40	10.50	3.30	0.50	
103	20/08/26	-13.52	-8.67	7.478	0.099	-0.44	75.30	24.60	68.20	58.30	40.80	24.50	17.60	10.30	3.20	0.30	
104	21/08/26	-14.08	-8.65	7.445	0.100	-0.44	75.90	24.00	68.40	58.30	40.80	24.50	18.00	10.50	3.30	0.40	
105	24/08/26	-13.77	-8.72	7.481	0.100	-0.47	76.60	23.20	68.80	58.80	41.50	25.40	17.80	10.70	3.50	0.40	
106	25/08/26	-13.99	-8.81	7.651	0.101	-0.42	76.30	23.60	68.70	59.00	41.50	25.50	18.70	10.50	3.90	0.40	
107	26/08/26	-13.97	-8.38	7.730	0.102	-0.38	76.80	23.10	69.00	59.20	41.00	25.60	18.40	10.90	3.70	0.40	
108	27/08/26	-13.74	-8.78	7.627	0.102	-0.41	76.00	23.90	69.30	59.00	41.50	26.00	18.40	11.20	3.30	0.60	
109	28/08/26	-13.78	-8.58	7.596	0.103	-0.39	76.50	23.40	69.10	60.00	41.20	26.50	18.30	11.20	3.80	0.60	
110	31/08/26	-13.92	-8.54	7.689	0.103	-0.41	76.40	23.50	69.70	60.50	41.70	26.60	17.70	11.10	3.60	0.60	
111	01/09/26	-13.68	-8.59	7.752	0.104	-0.40	77.10	22.80	69.90	60.50	42.50	26.20	17.90	11.40	3.40	0.80	
112	02/09/26	-13.46	-8.20	7.687	0.104	-0.36	77.20	22.70	70.20	61.00	42.30	27.20	17.20	11.40	3.20	0.80	
113	03/09/26	-13.43	-8.03	7.759	0.105	-0.34	77.20	22.70	70.50	61.30	41.60	27.30	17.30	10.30	3.10	0.80	
114	04/09/26	-13.01	-8.09	7.755	0.105	-0.30	77.30	22.60	70.90	61.60	41.90	26.90	17.00	10.20	2.90	0.80	
115	08/09/26	-13.57	-8.27	7.819	0.105	-0.26	77.40	22.50	70.90	61.10	42.50	27.20	16.70	10.00	2.80	0.70	
116	09/09/26	-14.43	-8.08	8.097	0.106	-0.25	77.20	22.70	70.80	61.30	42.60	27.50	16.50	10.40	3.00	0.70	
117	10/09/26	-14.20	-8.32	8.079	0.107	-0.27	77.60	22.30	71.10	61.20	42.20	27.20	16.80	10.20	3.10	0.70	
118	11/09/26	-14.16	-8.20	7.992	0.107	-0.24	77.50	22.40	71.40	60.60	43.00	27.70	17.10	10.30	3.00	0.80	
119	14/09/26	-14.17	-8.18	7.962	0.108	-0.30	76.80	23.10	70.90	61.00	43.80	28.80	17.60	10.40	2.90	0.90	
120	15/09/26	-13.95	-8.15	7.968	0.108	-0.30	77.60	22.30	71.60	60.50	44.00	28.80	17.00	10.30	3.30	0.90	