

## Company Statistics Values

Initials: SOXL

Company Name: Direxion Daily Semiconductor 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	-17.27	-13.18	0.000	0.086	-0.77	47.90	49.80	40.60	33.00	12.20	3.20	42.20	32.50	13.50	1.60
2	26/03/26	-22.33	-15.26	-0.255	0.105	-0.15	48.80	50.90	42.70	33.90	19.70	8.70	42.50	32.40	16.20	5.60
3	27/03/26	-24.34	-18.31	-0.245	0.119	-0.05	49.30	50.60	43.10	33.50	20.50	12.20	44.20	33.90	18.60	9.90
4	30/03/26	-26.60	-19.25	0.422	0.131	0.29	51.40	48.50	44.50	35.30	23.20	13.40	42.20	33.40	20.60	11.20
5	31/03/26	-28.81	-21.87	0.515	0.145	0.47	51.40	48.50	45.40	36.70	25.40	16.90	43.20	33.20	21.50	12.40
6	01/04/26	-29.94	-23.93	0.567	0.155	0.17	51.20	48.70	46.70	39.30	29.30	19.30	43.00	34.20	21.20	13.70
7	02/04/26	-34.40	-23.32	1.021	0.170	0.18	51.90	48.00	47.80	40.90	28.80	20.50	43.60	37.20	23.50	15.50
8	06/04/26	-36.34	-24.74	1.460	0.181	0.57	53.40	46.50	49.00	41.70	29.30	22.40	42.90	35.70	25.40	16.90
9	07/04/26	-35.80	-25.57	1.947	0.196	0.83	54.00	45.90	49.80	42.70	31.20	23.90	41.90	36.60	27.00	18.00
10	08/04/26	-37.02	-27.40	1.563	0.208	0.69	53.30	46.60	49.40	44.30	35.60	26.00	43.60	38.00	27.60	19.10
11	09/04/26	-37.27	-28.35	2.339	0.217	0.56	54.20	45.70	50.90	45.20	35.80	26.80	43.00	37.10	28.00	19.80
12	10/04/26	-38.90	-29.28	1.997	0.227	0.41	53.60	46.30	50.00	44.20	36.70	27.50	42.50	37.00	27.70	20.20
13	13/04/26	-41.64	-29.61	1.250	0.232	0.34	52.60	47.30	49.00	44.50	35.60	28.70	43.80	37.20	28.70	20.30
14	14/04/26	-42.01	-30.18	1.704	0.240	0.33	52.10	47.80	49.60	45.00	36.90	30.30	43.30	37.00	28.40	20.20
15	15/04/26	-41.61	-32.38	1.628	0.251	0.50	52.30	47.60	49.60	44.90	37.20	30.50	43.50	37.30	27.80	20.70
16	16/04/26	-43.14	-32.36	2.321	0.260	0.53	54.50	45.40	51.10	45.10	38.70	31.40	42.00	37.40	29.60	21.50
17	17/04/26	-43.20	-32.65	2.952	0.265	0.50	54.10	45.80	51.40	46.60	39.70	32.50	42.00	37.20	29.10	21.90
18	20/04/26	-44.71	-33.15	2.202	0.272	0.67	53.50	46.40	50.70	46.30	40.20	33.30	43.50	38.10	29.80	22.70
19	21/04/26	-46.17	-34.73	2.486	0.283	0.67	53.30	46.60	50.70	46.40	40.60	35.60	44.30	38.30	30.40	24.20
20	22/04/26	-46.26	-36.59	2.429	0.292	0.67	53.40	46.50	50.50	47.10	41.20	36.50	43.70	37.80	30.40	24.50
21	23/04/26	-46.71	-36.99	2.508	0.297	0.73	52.30	47.60	50.20	47.70	42.10	36.80	44.20	38.50	31.60	24.60
22	24/04/26	-47.85	-36.80	2.497	0.305	0.96	53.20	46.70	50.50	47.00	41.50	35.80	43.70	39.30	31.40	25.20
23	27/04/26	-49.16	-37.37	2.461	0.311	1.00	53.40	46.50	50.40	47.30	41.30	35.90	43.50	38.50	31.40	25.60
24	28/04/26	-48.39	-38.84	2.545	0.320	0.90	53.40	46.50	50.40	47.10	42.20	36.70	43.40	38.70	32.10	26.00
25	29/04/26	-48.86	-38.85	3.298	0.329	1.13	54.50	45.40	51.70	47.20	42.10	36.00	43.80	38.50	33.00	27.00
26	30/04/26	-51.85	-39.66	3.759	0.337	1.42	55.30	44.60	53.10	48.30	41.90	36.90	42.30	38.90	33.10	27.80
27	01/05/26	-51.48	-40.85	4.898	0.343	1.31	55.00	44.90	52.50	49.80	43.20	37.70	43.00	39.80	34.00	27.90
28	04/05/26	-50.82	-41.79	3.651	0.351	1.14	54.90	45.00	52.20	49.10	44.00	39.20	42.70	39.50	34.60	27.50
29	05/05/26	-50.89	-41.26	4.974	0.359	1.39	54.60	45.30	53.30	49.80	44.30	39.50	43.10	40.20	32.90	28.20
30	06/05/26	-51.59	-41.72	4.733	0.366	1.56	54.60	45.30	52.80	49.40	44.20	40.30	43.30	38.90	33.60	27.50
31	07/05/26	-51.76	-41.30	4.025	0.375	2.12	54.50	45.40	52.80	48.90	44.60	39.00	42.40	38.50	33.40	28.20
32	08/05/26	-53.04	-41.60	5.207	0.376	1.29	55.20	44.70	52.90	50.20	44.30	38.80	42.50	38.70	33.60	27.80
33	11/05/26	-51.83	-41.41	5.203	0.384	1.72	54.90	45.00	52.70	50.10	45.30	39.80	41.40	39.00	33.60	28.10
34	12/05/26	-53.00	-42.13	5.092	0.388	1.77	55.90	44.00	53.60	50.10	45.30	39.60	42.00	38.40	34.10	28.70
35	13/05/26	-53.17	-42.44	6.095	0.396	2.10	55.90	44.00	53.80	50.50	45.80	40.00	42.50	38.90	33.40	27.80
36	14/05/26	-52.48	-41.82	6.077	0.407	2.95	55.00	44.90	53.50	50.40	45.30	40.50	42.90	40.10	34.60	28.80
37	15/05/26	-53.11	-42.74	4.112	0.411	3.36	54.20	45.70	52.30	48.90	44.90	41.00	43.50	40.40	34.10	28.30
38	18/05/26	-54.28	-42.74	3.992	0.413	2.99	54.20	45.70	52.40	48.90	44.00	40.90	43.90	40.10	34.00	29.00
39	19/05/26	-54.79	-42.76	4.276	0.423	2.65	54.20	45.60	52.50	49.00	44.00	40.90	43.30	40.10	34.60	29.70
40	20/05/26	-53.42	-42.71	3.467	0.433	3.03	54.40	45.50	51.60	48.10	44.10	40.30	43.30	39.40	35.50	29.40
41	21/05/26	-57.27	-44.17	3.822	0.445	3.57	54.80	45.10	52.00	48.50	45.00	40.30	43.00	39.50	34.50	30.00
42	22/05/26	-56.54	-45.30	4.204	0.448	4.29	53.80	46.10	51.50	49.40	44.60	39.80	43.60	39.80	34.50	29.40
43	26/05/26	-56.74	-44.89	4.578	0.455	4.82	54.10	45.80	52.00	49.10	44.80	40.80	43.20	39.80	34.20	29.70
44	27/05/26	-57.02	-44.09	6.370	0.460	5.04	54.50	45.40	52.80	51.20	45.40	41.60	43.40	40.30	35.90	29.80

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45	28/05/26	-56.60	-45.29	6.535	0.473	5.04	55.00	44.90	53.40	50.80	45.20	40.60	43.00	40.10	34.90	29.40
46	29/05/26	-55.77	-44.93	3.811	0.476	5.05	54.40	45.50	52.40	49.20	45.40	41.40	43.60	40.30	34.70	29.00
47	01/06/26	-54.19	-44.25	5.427	0.482	5.62	54.60	45.30	52.60	50.30	45.80	41.30	43.40	40.00	33.50	29.20
48	02/06/26	-54.74	-44.69	4.869	0.491	7.02	54.40	45.50	52.70	49.80	45.30	41.70	42.80	39.20	33.50	29.50
49	03/06/26	-55.84	-45.54	4.418	0.500	7.55	53.70	46.20	51.80	49.40	45.40	42.10	43.40	40.30	33.90	29.40
50	04/06/26	-56.84	-45.73	4.747	0.511	9.14	54.90	45.00	52.90	49.80	46.20	41.80	43.00	39.90	35.40	29.60
51	05/06/26	-57.92	-46.88	4.407	0.518	11.37	54.50	45.40	53.00	49.50	45.40	41.10	42.90	39.80	34.50	30.30
52	08/06/26	-57.10	-46.19	5.958	0.526	11.06	55.40	44.50	53.60	51.00	45.60	41.10	43.20	40.50	34.70	30.00
53	09/06/26	-58.27	-47.17	4.411	0.528	9.11	53.60	46.30	51.90	49.60	45.10	41.40	43.90	40.40	34.70	30.00
54	10/06/26	-57.20	-46.66	4.372	0.534	8.48	53.40	46.50	52.20	49.40	45.10	41.50	44.50	41.20	35.30	30.90
55	11/06/26	-59.94	-47.15	3.836	0.533	7.59	53.30	46.60	51.70	48.90	45.60	41.30	44.70	41.80	36.40	30.30
56	12/06/26	-59.85	-47.15	4.938	0.545	7.54	53.70	46.20	52.00	49.80	45.20	41.40	44.20	40.60	36.10	31.10
57	15/06/26	-59.89	-46.82	6.317	0.546	6.93	54.30	45.60	52.50	50.60	46.10	41.90	43.80	40.30	36.90	31.90
58	16/06/26	-59.47	-46.67	4.347	0.557	7.51	53.30	46.60	51.80	49.50	46.10	42.20	45.40	40.80	36.70	32.10
59	17/06/26	-60.00	-47.55	5.454	0.551	4.68	53.60	46.30	52.50	50.20	45.50	42.10	44.70	42.00	37.80	32.60
60	18/06/26	-60.70	-47.62	4.267	0.558	5.00	53.30	46.60	51.90	49.40	45.40	41.60	45.20	42.50	36.80	32.40
61	22/06/26	-60.59	-47.36	3.862	0.565	5.66	53.00	46.90	51.80	49.00	45.20	41.00	44.60	42.40	37.60	31.70
62	23/06/26	-61.31	-48.10	5.496	0.570	5.14	54.50	45.40	53.10	50.60	46.00	41.30	43.90	41.90	37.10	32.50
63	24/06/26	-61.29	-47.77	4.553	0.580	5.54	53.60	46.30	52.30	49.70	45.90	42.00	45.20	42.00	37.10	32.10
64	25/06/26	-62.31	-48.10	4.441	0.577	5.15	53.00	46.90	51.60	49.40	45.50	42.20	44.40	41.90	37.20	32.00
65	26/06/26	-61.62	-48.86	5.010	0.590	4.96	53.80	46.10	52.00	50.10	46.80	43.20	44.60	41.80	36.40	32.40
66	29/06/26	-63.31	-48.45	5.457	0.601	5.04	53.70	46.20	51.90	50.30	46.40	43.50	44.20	41.70	37.10	31.80
67	30/06/26	-64.32	-48.73	6.321	0.612	5.60	54.40	45.50	53.10	51.40	47.00	43.30	44.00	41.60	36.30	32.00
68	01/07/26	-65.25	-49.91	6.418	0.618	6.28	55.00	44.90	54.10	51.60	46.70	43.60	43.40	41.50	37.50	32.20
69	02/07/26	-63.68	-49.56	7.154	0.623	5.77	55.40	44.50	54.10	51.70	47.20	44.00	42.40	40.30	36.40	32.60
70	06/07/26	-63.79	-49.98	7.555	0.622	5.31	55.70	44.20	54.20	51.40	47.70	44.70	42.70	40.30	36.40	32.10
71	07/07/26	-63.63	-49.82	8.158	0.629	5.98	55.40	44.50	53.90	52.00	48.80	44.50	42.70	40.10	35.90	32.00
72	08/07/26	-63.02	-49.31	8.253	0.633	6.84	55.60	44.30	54.10	52.10	47.60	44.20	43.10	39.80	36.10	31.60
73	09/07/26	-64.53	-51.16	8.142	0.635	6.09	56.40	43.50	54.80	52.20	47.80	43.70	42.20	40.20	36.60	32.60
74	10/07/26	-64.19	-51.86	7.884	0.646	7.25	56.20	43.70	55.30	52.30	48.40	44.00	42.30	39.90	35.90	31.90
75	13/07/26	-63.47	-52.52	7.902	0.660	7.33	55.40	44.50	54.10	52.60	48.40	44.80	42.50	40.20	36.10	32.40
76	14/07/26	-65.10	-51.78	7.988	0.662	7.35	55.00	44.90	54.10	52.10	48.70	45.20	42.90	40.00	36.70	32.00
77	15/07/26	-66.17	-52.67	8.316	0.667	6.56	56.20	43.70	54.80	53.00	48.90	45.70	42.10	40.00	36.50	31.80
78	16/07/26	-65.13	-52.76	8.503	0.668	6.83	56.90	43.00	55.50	52.80	48.30	45.40	41.90	39.90	35.40	31.90
79	17/07/26	-65.40	-53.27	8.563	0.683	7.52	56.40	43.50	54.80	53.00	48.80	45.10	41.70	39.20	35.40	30.90
80	20/07/26	-65.55	-53.64	8.203	0.698	7.93	56.40	43.50	54.70	52.30	49.10	46.10	41.40	38.90	35.80	31.30
81	21/07/26	-65.56	-54.39	8.122	0.706	8.97	57.10	42.80	55.60	53.00	48.80	45.90	41.20	38.40	34.80	30.70
82	22/07/26	-65.15	-54.43	9.806	0.710	8.80	56.80	43.10	55.60	53.10	49.80	46.00	41.10	38.40	34.30	30.60
83	23/07/26	-63.95	-55.14	9.080	0.711	7.97	57.70	42.20	54.80	51.80	49.60	46.40	40.30	37.40	34.60	30.20
84	24/07/26	-64.23	-54.28	9.677	0.713	6.37	57.60	42.30	55.10	53.10	49.60	46.20	40.40	38.20	34.50	31.10
85	27/07/26	-65.29	-55.17	9.329	0.727	6.57	57.60	42.30	54.80	52.20	49.50	47.10	40.70	38.50	34.20	30.80
86	28/07/26	-65.35	-55.55	8.654	0.746	7.31	57.60	42.30	55.70	52.10	48.90	46.00	40.60	38.70	34.20	29.90
87	29/07/26	-66.24	-55.19	10.088	0.760	8.07	57.30	42.60	55.40	53.00	50.10	46.30	40.80	38.90	33.80	30.30
88	30/07/26	-67.49	-55.62	10.936	0.775	9.73	57.60	42.30	55.80	53.70	50.50	46.80	41.00	38.30	33.90	30.20

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89	31/07/26	-66.68	-56.29	10.975	0.790	10.05	57.70	42.20	55.70	53.50	50.40	46.70	40.90	37.80	34.10	30.40
90	03/08/26	-67.90	-55.60	10.318	0.801	10.79	57.30	42.60	55.80	53.20	50.10	47.20	40.80	38.80	35.10	31.00
91	04/08/26	-67.54	-55.38	11.472	0.824	12.03	57.80	42.10	56.70	54.50	51.00	47.30	40.70	38.50	35.30	31.90
92	05/08/26	-67.88	-55.18	12.116	0.838	11.24	57.40	42.50	55.30	53.80	50.80	47.90	40.50	39.00	35.20	30.50
93	06/08/26	-68.73	-55.81	11.503	0.852	12.69	57.00	42.90	55.70	54.10	50.90	48.00	41.20	38.80	34.40	30.40
94	07/08/26	-68.73	-57.43	11.608	0.843	10.62	57.40	42.50	56.10	54.50	51.20	47.70	41.30	38.90	35.10	30.60
95	10/08/26	-68.05	-57.56	11.269	0.836	9.72	57.40	42.50	56.00	54.00	50.70	47.30	41.60	38.90	35.90	30.80
96	11/08/26	-69.57	-56.76	10.666	0.825	8.44	57.30	42.60	55.80	53.80	50.40	47.60	41.40	39.20	35.10	31.20
97	12/08/26	-68.48	-56.89	11.042	0.817	8.40	57.50	42.40	55.80	53.80	51.20	48.70	40.30	38.70	35.30	30.60
98	13/08/26	-69.98	-57.34	12.326	0.833	8.50	58.10	41.80	57.30	55.00	51.30	48.70	40.00	38.50	34.60	30.30
99	14/08/26	-68.85	-55.91	13.383	0.837	7.50	57.90	42.00	56.50	54.70	52.30	48.90	40.50	37.80	34.60	31.10
100	17/08/26	-68.90	-56.20	15.648	0.840	7.45	58.10	41.80	56.40	55.10	52.10	50.00	40.30	37.90	34.20	31.40
101	18/08/26	-68.38	-56.60	15.168	0.843	6.68	58.50	41.40	57.00	55.90	53.00	50.20	40.40	39.00	35.30	30.90
102	19/08/26	-69.19	-56.57	15.514	0.845	6.73	58.20	41.70	57.10	56.10	53.20	50.20	40.80	39.00	34.30	31.20
103	20/08/26	-70.07	-55.83	15.114	0.849	6.60	57.70	42.20	57.20	55.40	52.90	50.00	40.50	38.10	34.50	31.50
104	21/08/26	-69.78	-56.10	15.499	0.865	7.63	58.60	41.30	57.40	56.50	52.70	50.40	40.20	38.00	34.70	31.90
105	24/08/26	-69.73	-55.80	15.492	0.878	8.92	58.60	41.30	57.30	56.60	53.40	50.40	39.80	38.10	35.20	31.40
106	25/08/26	-70.21	-56.03	15.790	0.893	9.17	57.80	42.10	57.30	55.60	53.30	50.20	40.70	38.00	34.60	31.10
107	26/08/26	-70.22	-56.57	16.092	0.889	8.94	58.00	41.90	56.80	55.00	53.50	50.60	40.70	39.10	34.90	31.40
108	27/08/26	-71.02	-57.55	16.728	0.899	10.43	58.70	41.20	57.30	55.40	53.30	50.90	39.90	37.90	35.40	32.00
109	28/08/26	-71.13	-58.75	16.136	0.903	8.94	58.20	41.70	57.20	55.80	53.40	50.50	40.20	38.70	35.30	31.90
110	31/08/26	-71.79	-58.37	18.221	0.905	7.87	58.40	41.50	57.80	56.00	54.40	51.70	40.80	39.10	35.60	32.00
111	01/09/26	-71.64	-57.47	17.400	0.918	7.92	58.80	41.10	57.50	55.90	53.90	51.50	40.20	38.40	35.60	32.10
112	02/09/26	-72.03	-58.29	16.964	0.935	8.34	59.10	40.80	57.70	56.30	54.20	51.00	39.80	37.70	35.00	32.00
113	03/09/26	-72.85	-57.88	17.136	0.936	9.19	58.80	41.10	57.80	56.50	53.70	51.20	39.70	37.90	34.90	32.00
114	04/09/26	-72.57	-57.89	16.565	0.946	9.47	59.80	40.10	58.30	56.70	53.90	50.50	39.30	38.00	35.40	33.00
115	08/09/26	-73.48	-57.47	18.730	0.947	8.44	59.00	40.90	58.00	56.40	54.30	52.40	39.90	38.00	35.30	33.00
116	09/09/26	-73.18	-57.57	17.318	0.956	8.60	58.20	41.70	57.10	56.10	54.20	51.40	40.80	38.70	34.80	32.70
117	10/09/26	-73.19	-57.27	16.902	0.966	9.00	58.70	41.20	57.10	56.00	54.20	50.70	39.80	38.50	35.90	32.70
118	11/09/26	-72.62	-57.43	18.622	0.976	10.09	58.80	41.10	57.40	56.20	54.30	51.10	39.80	38.30	36.50	32.50
119	14/09/26	-72.88	-59.35	16.822	0.995	10.30	58.40	41.50	57.20	55.50	53.50	50.70	40.30	39.10	36.10	32.60
120	15/09/26	-73.52	-59.71	15.330	0.996	9.59	58.50	41.40	57.30	55.40	52.40	50.10	40.40	38.90	36.30	32.70