

Company Statistics Values

Initials: IJK Company Name: iShares S&P Mid-Cap 400 Growth 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	-3.11	-2.57	0.179	0.018	-0.99	54.00	44.00	21.00	0.00	0.00	0.00	12.00	0.00	0.00	0.00
2	26/03/26	-4.27	-3.22	0.347	0.022	-0.54	55.00	44.00	27.00	1.00	0.00	0.00	15.00	0.00	0.00	0.00
3	27/03/26	-5.37	-3.64	0.410	0.025	-0.00	58.00	42.00	29.00	2.00	0.00	0.00	16.00	1.00	0.00	0.00
4	30/03/26	-5.49	-3.94	0.564	0.027	-0.00	57.00	43.00	31.00	5.00	0.00	0.00	18.00	2.00	0.00	0.00
5	31/03/26	-5.70	-4.23	0.570	0.029	0.07	58.00	42.00	31.00	7.00	0.00	0.00	19.00	3.00	0.00	0.00
6	01/04/26	-6.66	-4.48	0.697	0.031	0.02	58.00	41.00	33.00	7.00	0.00	0.00	20.00	3.00	0.00	0.00
7	02/04/26	-6.81	-4.55	0.720	0.033	-0.10	59.00	41.00	36.00	10.00	0.00	0.00	22.00	4.00	0.00	0.00
8	06/04/26	-7.01	-5.00	0.877	0.035	-0.03	59.00	41.00	36.00	11.00	1.00	0.00	23.00	5.00	0.00	0.00
9	07/04/26	-7.14	-5.23	0.863	0.037	-0.01	59.00	41.00	36.00	13.00	1.00	0.00	22.00	6.00	0.00	0.00
10	08/04/26	-8.10	-5.37	0.992	0.039	0.18	60.00	40.00	38.00	14.00	1.00	0.00	23.00	6.00	0.00	0.00
11	09/04/26	-8.91	-5.36	0.977	0.040	0.17	59.00	41.00	41.00	15.00	1.00	0.00	23.00	6.00	1.00	0.00
12	10/04/26	-9.48	-5.75	0.985	0.042	0.17	59.00	41.00	41.00	17.00	1.00	0.00	22.00	7.00	1.00	0.00
13	13/04/26	-9.29	-6.14	0.986	0.044	0.12	59.00	41.00	40.00	18.00	3.00	0.00	23.00	8.00	1.00	0.00
14	14/04/26	-9.11	-6.12	0.895	0.046	0.15	60.00	40.00	39.00	20.00	3.00	0.00	24.00	9.00	1.00	0.00
15	15/04/26	-9.61	-6.24	0.992	0.047	0.09	60.00	40.00	42.00	20.00	4.00	0.00	24.00	9.00	1.00	0.00
16	16/04/26	-9.37	-6.52	1.184	0.049	0.15	60.00	40.00	43.00	22.00	4.00	0.00	24.00	10.00	1.00	0.00
17	17/04/26	-9.61	-6.55	1.226	0.049	0.13	61.00	39.00	43.00	22.00	4.00	1.00	24.00	10.00	1.00	0.00
18	20/04/26	-9.94	-6.79	1.119	0.051	0.04	60.00	40.00	43.00	25.00	5.00	0.00	24.00	10.00	1.00	0.00
19	21/04/26	-9.85	-7.10	1.321	0.053	-0.02	60.00	40.00	44.00	24.00	6.00	0.00	25.00	12.00	1.00	0.00
20	22/04/26	-10.12	-7.14	1.145	0.054	0.08	60.00	40.00	44.00	25.00	6.00	1.00	25.00	12.00	1.00	0.00
21	23/04/26	-10.43	-6.96	1.246	0.054	0.09	60.00	39.00	45.00	25.00	7.00	0.00	26.00	11.00	1.00	0.00
22	24/04/26	-10.95	-7.10	1.255	0.055	0.03	59.00	41.00	46.00	26.00	7.00	1.00	26.00	11.00	2.00	0.00
23	27/04/26	-10.96	-7.58	1.408	0.057	-0.06	59.00	41.00	45.00	26.00	7.00	1.00	27.00	12.00	2.00	0.00
24	28/04/26	-11.78	-7.85	1.575	0.058	-0.00	59.00	41.00	46.00	28.00	8.00	1.00	28.00	13.00	2.00	0.00
25	29/04/26	-11.99	-7.79	1.498	0.060	0.08	61.00	39.00	46.00	28.00	9.00	1.00	28.00	12.00	2.00	0.00
26	30/04/26	-11.62	-7.87	1.589	0.061	0.19	61.00	39.00	47.00	28.00	9.00	2.00	28.00	13.00	3.00	0.00
27	01/05/26	-12.51	-8.03	1.660	0.063	0.03	61.00	39.00	48.00	29.00	10.00	2.00	27.00	14.00	3.00	1.00
28	04/05/26	-12.04	-8.10	1.798	0.064	0.03	60.00	40.00	49.00	30.00	11.00	3.00	28.00	13.00	3.00	0.00
29	05/05/26	-12.79	-8.02	1.856	0.065	0.20	61.00	39.00	49.00	30.00	11.00	3.00	28.00	13.00	3.00	1.00
30	06/05/26	-13.69	-8.40	1.668	0.066	0.15	61.00	38.00	49.00	32.00	12.00	3.00	28.00	14.00	3.00	1.00
31	07/05/26	-13.15	-8.21	1.692	0.067	0.11	61.00	38.00	49.00	33.00	12.00	3.00	28.00	14.00	3.00	0.00
32	08/05/26	-13.92	-8.56	1.739	0.068	0.13	61.00	39.00	49.00	33.00	12.00	4.00	28.00	14.00	3.00	1.00
33	11/05/26	-13.72	-8.50	1.818	0.069	0.11	62.00	38.00	49.00	34.00	13.00	4.00	28.00	14.00	4.00	1.00
34	12/05/26	-13.55	-9.14	1.902	0.071	0.05	61.00	39.00	49.00	34.00	14.00	4.00	28.00	15.00	4.00	1.00
35	13/05/26	-13.97	-9.28	1.908	0.072	0.17	62.00	38.00	50.00	35.00	15.00	4.00	26.00	14.00	4.00	1.00
36	14/05/26	-14.81	-9.40	1.904	0.073	0.17	62.00	38.00	49.00	34.00	15.00	5.00	27.00	14.00	4.00	1.00
37	15/05/26	-14.81	-9.68	1.924	0.075	0.11	62.00	38.00	49.00	35.00	15.00	5.00	27.00	15.00	5.00	1.00
38	18/05/26	-14.96	-9.84	2.082	0.076	0.11	62.00	38.00	50.00	35.00	16.00	6.00	27.00	16.00	5.00	1.00
39	19/05/26	-15.09	-9.88	2.133	0.077	0.09	61.00	38.00	51.00	36.00	17.00	6.00	28.00	16.00	5.00	1.00
40	20/05/26	-15.10	-9.88	2.355	0.078	0.09	62.00	38.00	52.00	37.00	17.00	6.00	28.00	15.00	4.00	1.00
41	21/05/26	-15.73	-9.57	2.517	0.079	0.14	62.00	38.00	52.00	36.00	18.00	6.00	28.00	16.00	4.00	1.00
42	22/05/26	-15.73	-9.75	2.557	0.080	0.27	62.00	38.00	53.00	36.00	18.00	7.00	28.00	16.00	5.00	1.00
43	26/05/26	-15.43	-9.84	2.706	0.080	0.20	62.00	38.00	53.00	38.00	19.00	7.00	27.00	16.00	5.00	1.00
44	27/05/26	-15.93	-10.18	2.542	0.081	0.19	64.00	36.00	53.00	39.00	19.00	8.00	26.00	16.00	5.00	1.00

Company Statistics Values

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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	-15.74	-10.40	2.423	0.082	0.20	64.00	36.00	52.00	40.00	19.00	8.00	26.00	16.00	6.00	1.00
46	29/05/26	-16.02	-10.31	2.375	0.083	0.20	63.00	37.00	52.00	40.00	20.00	8.00	27.00	16.00	5.00	1.00
47	01/06/26	-16.30	-10.41	2.585	0.084	0.33	63.00	37.00	53.00	40.00	20.00	7.00	27.00	16.00	6.00	1.00
48	02/06/26	-16.33	-10.72	2.900	0.085	0.31	63.00	37.00	53.00	41.00	20.00	8.00	27.00	16.00	6.00	2.00
49	03/06/26	-16.14	-10.55	3.061	0.086	0.28	65.00	35.00	54.00	41.00	20.00	9.00	27.00	16.00	5.00	2.00
50	04/06/26	-16.22	-10.47	3.050	0.087	0.18	65.00	35.00	54.00	42.00	21.00	9.00	28.00	17.00	6.00	2.00
51	05/06/26	-16.22	-10.28	2.832	0.088	0.26	65.00	35.00	55.00	42.00	22.00	10.00	28.00	17.00	6.00	2.00
52	08/06/26	-15.90	-10.31	2.952	0.089	0.27	64.00	36.00	55.00	42.00	22.00	10.00	27.00	17.00	6.00	2.00
53	09/06/26	-15.89	-10.22	3.062	0.090	0.23	64.00	36.00	55.00	42.00	22.00	11.00	28.00	17.00	6.00	2.00
54	10/06/26	-16.10	-10.65	3.177	0.091	0.19	65.00	35.00	55.00	43.00	24.00	11.00	28.00	17.00	6.00	2.00
55	11/06/26	-15.82	-10.21	3.485	0.091	0.12	64.00	36.00	56.00	43.00	23.00	11.00	28.00	18.00	6.00	1.00
56	12/06/26	-15.85	-10.04	3.385	0.092	0.13	64.00	36.00	56.00	43.00	24.00	12.00	28.00	18.00	5.00	2.00
57	15/06/26	-15.90	-10.17	3.471	0.092	0.10	65.00	35.00	55.00	43.00	24.00	12.00	28.00	18.00	6.00	1.00
58	16/06/26	-16.20	-9.95	3.642	0.093	0.06	65.00	35.00	56.00	44.00	24.00	12.00	27.00	17.00	5.00	1.00
59	17/06/26	-15.90	-10.02	3.718	0.094	0.11	65.00	35.00	57.00	45.00	25.00	12.00	27.00	17.00	5.00	1.00
60	18/06/26	-15.62	-10.41	3.703	0.094	0.15	65.00	34.00	57.00	44.00	25.00	12.00	27.00	18.00	6.00	1.00
61	22/06/26	-15.56	-10.38	3.901	0.095	0.18	65.00	35.00	57.00	44.00	26.00	13.00	26.00	17.00	5.00	1.00
62	23/06/26	-15.78	-10.49	3.698	0.096	0.27	66.00	34.00	57.00	45.00	27.00	13.00	27.00	17.00	5.00	1.00
63	24/06/26	-16.84	-10.44	3.618	0.096	0.31	64.00	36.00	57.00	45.00	27.00	14.00	26.00	16.00	6.00	1.00
64	25/06/26	-16.79	-10.36	3.719	0.097	0.36	66.00	34.00	57.00	45.00	26.00	14.00	27.00	15.00	5.00	1.00
65	26/06/26	-16.65	-10.20	3.737	0.098	0.40	66.00	34.00	58.00	45.00	27.00	14.00	26.00	15.00	6.00	1.00
66	29/06/26	-16.36	-10.43	3.868	0.099	0.45	66.00	34.00	58.00	45.00	27.00	15.00	26.00	16.00	6.00	1.00
67	30/06/26	-16.84	-10.33	3.862	0.099	0.43	66.00	34.00	58.00	45.00	27.00	15.00	26.00	16.00	5.00	1.00
68	01/07/26	-16.03	-10.63	3.685	0.100	0.39	67.00	33.00	58.00	45.00	28.00	16.00	25.00	16.00	6.00	1.00
69	02/07/26	-16.79	-10.76	3.842	0.101	0.38	67.00	33.00	59.00	45.00	28.00	16.00	25.00	16.00	6.00	1.00
70	06/07/26	-16.28	-10.95	3.879	0.102	0.39	67.00	33.00	59.00	45.00	28.00	16.00	26.00	16.00	6.00	2.00
71	07/07/26	-16.08	-11.01	4.051	0.102	0.43	67.00	33.00	59.00	46.00	29.00	16.00	26.00	15.00	6.00	2.00
72	08/07/26	-16.82	-11.42	4.010	0.103	0.36	67.00	33.00	58.00	46.00	30.00	17.00	26.00	16.00	6.00	1.00
73	09/07/26	-16.61	-11.34	4.288	0.104	0.42	67.00	33.00	58.00	46.00	29.00	17.00	26.00	16.00	7.00	1.00
74	10/07/26	-16.66	-11.26	4.157	0.104	0.32	68.00	32.00	58.00	46.00	29.00	18.00	26.00	16.00	6.00	2.00
75	13/07/26	-16.82	-11.03	4.242	0.105	0.24	67.00	33.00	59.00	47.00	29.00	17.00	25.00	16.00	7.00	2.00
76	14/07/26	-16.35	-10.85	4.585	0.105	0.16	66.00	34.00	60.00	48.00	30.00	18.00	25.00	16.00	6.00	2.00
77	15/07/26	-16.05	-11.08	4.697	0.105	0.16	67.00	33.00	60.00	48.00	31.00	18.00	24.00	15.00	7.00	2.00
78	16/07/26	-16.04	-11.04	4.562	0.105	0.17	68.00	32.00	60.00	48.00	31.00	18.00	25.00	15.00	7.00	2.00
79	17/07/26	-16.48	-11.11	4.424	0.107	0.20	68.00	32.00	60.00	48.00	30.00	19.00	24.00	16.00	7.00	2.00
80	20/07/26	-16.33	-11.06	4.390	0.107	0.23	69.00	31.00	60.00	48.00	31.00	18.00	25.00	15.00	7.00	2.00
81	21/07/26	-17.87	-11.01	4.577	0.108	0.31	69.00	31.00	61.00	49.00	32.00	18.00	25.00	16.00	7.00	2.00
82	22/07/26	-17.92	-11.10	4.929	0.109	0.30	69.00	31.00	60.00	50.00	33.00	19.00	25.00	17.00	6.00	2.00
83	23/07/26	-17.68	-10.66	4.762	0.109	0.25	69.00	31.00	61.00	49.00	31.00	19.00	25.00	15.00	6.00	2.00
84	24/07/26	-17.31	-10.52	4.949	0.109	0.24	68.00	32.00	61.00	50.00	32.00	20.00	24.00	16.00	6.00	2.00
85	27/07/26	-17.22	-10.81	5.235	0.110	0.22	69.00	31.00	61.00	51.00	32.00	20.00	24.00	15.00	6.00	2.00
86	28/07/26	-17.18	-11.22	5.257	0.110	0.22	69.00	31.00	62.00	51.00	32.00	21.00	24.00	16.00	6.00	2.00
87	29/07/26	-17.04	-11.27	5.078	0.111	0.24	69.00	31.00	62.00	50.00	32.00	21.00	23.00	16.00	6.00	2.00
88	30/07/26	-16.38	-10.90	5.435	0.111	0.18	69.00	30.00	62.00	51.00	33.00	21.00	23.00	16.00	6.00	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%	ProbLos > 15%	ProbPer
89	31/07/26	-16.63	-11.03	5.351	0.111	0.19	69.00	30.00	62.00	51.00	33.00	21.00	22.00	15.00	6.00	2.00	
90	03/08/26	-17.02	-11.27	5.136	0.112	0.11	69.00	30.00	62.00	51.00	34.00	21.00	24.00	15.00	6.00	2.00	
91	04/08/26	-16.87	-11.06	5.256	0.112	0.12	69.00	31.00	61.00	51.00	34.00	22.00	24.00	15.00	6.00	2.00	
92	05/08/26	-16.73	-11.20	5.229	0.113	0.23	69.00	30.00	62.00	51.00	34.00	21.00	24.00	15.00	6.00	2.00	
93	06/08/26	-16.20	-11.14	5.614	0.114	0.27	69.00	31.00	63.00	51.00	35.00	21.00	24.00	15.00	6.00	2.00	
94	07/08/26	-15.87	-11.35	5.456	0.115	0.33	70.00	30.00	63.00	52.00	35.00	21.00	24.00	15.00	7.00	1.00	
95	10/08/26	-15.71	-11.22	5.529	0.116	0.41	70.00	30.00	63.00	52.00	35.00	22.00	24.00	15.00	7.00	1.00	
96	11/08/26	-16.00	-11.09	5.683	0.116	0.38	71.00	29.00	62.00	52.00	34.00	21.00	24.00	15.00	7.00	2.00	
97	12/08/26	-16.58	-11.12	5.801	0.116	0.33	71.00	29.00	62.00	53.00	34.00	22.00	24.00	15.00	6.00	1.00	
98	13/08/26	-16.71	-11.06	5.743	0.117	0.29	70.00	30.00	62.00	52.00	35.00	22.00	24.00	16.00	6.00	2.00	
99	14/08/26	-16.38	-10.55	5.468	0.117	0.32	70.00	30.00	63.00	52.00	35.00	23.00	24.00	16.00	6.00	2.00	
100	17/08/26	-16.79	-10.88	5.761	0.119	0.30	70.00	30.00	62.00	52.00	36.00	22.00	23.00	15.00	6.00	2.00	
101	18/08/26	-17.10	-11.06	6.012	0.120	0.35	70.00	30.00	62.00	52.00	36.00	23.00	23.00	15.00	6.00	2.00	
102	19/08/26	-16.82	-10.91	5.750	0.121	0.31	71.00	29.00	63.00	52.00	36.00	23.00	24.00	16.00	6.00	2.00	
103	20/08/26	-16.59	-11.14	5.797	0.121	0.39	70.00	29.00	63.00	53.00	36.00	23.00	24.00	17.00	6.00	2.00	
104	21/08/26	-15.77	-11.31	5.825	0.123	0.42	70.00	30.00	63.00	53.00	37.00	24.00	24.00	16.00	6.00	1.00	
105	24/08/26	-17.08	-11.23	5.720	0.124	0.38	71.00	29.00	64.00	53.00	38.00	24.00	24.00	16.00	7.00	2.00	
106	25/08/26	-16.88	-11.19	5.800	0.124	0.35	71.00	29.00	65.00	52.00	38.00	25.00	23.00	16.00	6.00	1.00	
107	26/08/26	-17.13	-11.26	5.805	0.123	0.26	71.00	29.00	65.00	52.00	38.00	24.00	24.00	16.00	6.00	1.00	
108	27/08/26	-16.76	-11.43	5.713	0.124	0.32	70.00	29.00	65.00	54.00	38.00	25.00	24.00	16.00	7.00	1.00	
109	28/08/26	-17.88	-11.44	5.947	0.124	0.31	71.00	29.00	65.00	54.00	38.00	25.00	23.00	15.00	7.00	2.00	
110	31/08/26	-16.89	-11.40	6.270	0.125	0.30	71.00	29.00	65.00	54.00	38.00	25.00	23.00	16.00	7.00	2.00	
111	01/09/26	-16.84	-11.07	6.619	0.126	0.35	71.00	29.00	65.00	55.00	38.00	26.00	23.00	16.00	7.00	2.00	
112	02/09/26	-16.35	-11.06	6.660	0.126	0.38	71.00	29.00	65.00	56.00	38.00	26.00	23.00	16.00	7.00	2.00	
113	03/09/26	-16.99	-11.17	6.752	0.126	0.36	72.00	28.00	65.00	55.00	39.00	26.00	23.00	16.00	6.00	2.00	
114	04/09/26	-16.86	-11.22	6.678	0.127	0.31	72.00	28.00	65.00	55.00	39.00	27.00	22.00	16.00	7.00	1.00	
115	08/09/26	-17.32	-11.22	6.789	0.128	0.30	71.00	28.00	65.00	56.00	40.00	26.00	23.00	17.00	7.00	2.00	
116	09/09/26	-17.25	-11.17	6.948	0.129	0.31	71.00	28.00	65.00	56.00	40.00	27.00	23.00	16.00	6.00	2.00	
117	10/09/26	-17.40	-11.33	6.981	0.129	0.19	71.00	28.00	65.00	56.00	40.00	28.00	23.00	16.00	7.00	2.00	
118	11/09/26	-17.09	-11.11	6.953	0.130	0.17	71.00	28.00	65.00	56.00	41.00	28.00	23.00	16.00	7.00	2.00	
119	14/09/26	-17.46	-11.16	6.760	0.130	0.16	71.00	29.00	65.00	56.00	41.00	28.00	23.00	17.00	7.00	2.00	
120	15/09/26	-17.85	-11.29	6.892	0.131	0.14	71.00	29.00	65.00	56.00	41.00	28.00	23.00	16.00	7.00	2.00	