

Company Statistics Values

Initials: BBUS Company Name: PMorgan BetaBuilders US Equity 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	-3.31	-2.43	0.672	0.015	-0.61	59.60	37.60	13.10	0.00	0.00	0.00	9.50	0.00	0.00	0.00
2	26/03/26	-4.04	-2.65	0.611	0.018	-0.02	59.80	40.00	20.50	0.00	0.00	0.00	10.90	0.30	0.00	0.00
3	27/03/26	-4.77	-2.93	0.590	0.021	-0.09	62.00	37.90	23.90	0.70	0.00	0.00	12.10	0.90	0.00	0.00
4	30/03/26	-5.02	-3.31	0.668	0.023	-0.08	59.80	40.10	26.80	2.00	0.00	0.00	14.70	1.10	0.00	0.00
5	31/03/26	-5.59	-3.61	0.645	0.025	-0.18	59.80	40.00	29.20	3.40	0.00	0.00	16.40	1.60	0.00	0.00
6	01/04/26	-5.77	-3.81	0.802	0.027	-0.12	62.10	37.80	29.90	5.40	0.00	0.00	17.30	1.70	0.00	0.00
7	02/04/26	-5.67	-3.98	0.732	0.029	-0.17	59.20	40.70	33.00	6.30	0.00	0.00	17.20	2.70	0.00	0.00
8	06/04/26	-6.12	-4.14	0.778	0.030	-0.06	59.10	40.80	33.80	7.10	0.00	0.00	17.40	2.80	0.00	0.00
9	07/04/26	-6.16	-4.51	0.827	0.031	-0.22	60.10	39.80	36.70	9.70	0.20	0.00	19.30	3.90	0.00	0.00
10	08/04/26	-6.59	-4.57	0.875	0.033	-0.06	61.60	38.30	38.10	11.10	0.30	0.00	17.80	3.50	0.10	0.00
11	09/04/26	-7.40	-4.50	1.107	0.034	-0.04	61.30	38.60	39.70	12.60	0.40	0.00	18.60	4.20	0.10	0.00
12	10/04/26	-7.39	-4.67	1.080	0.036	-0.04	60.80	39.10	40.70	13.80	0.80	0.00	18.50	4.00	0.00	0.00
13	13/04/26	-7.37	-4.80	1.103	0.037	-0.10	61.80	38.10	41.20	15.30	0.90	0.00	19.90	4.50	0.10	0.00
14	14/04/26	-7.19	-4.79	1.174	0.039	-0.13	61.50	38.40	42.40	18.40	1.30	0.10	20.90	4.50	0.10	0.00
15	15/04/26	-7.93	-4.75	1.375	0.040	-0.11	63.10	36.80	44.40	19.00	1.80	0.10	21.00	4.50	0.20	0.00
16	16/04/26	-8.02	-5.01	1.527	0.041	-0.11	62.80	37.10	45.60	18.80	2.00	0.10	20.20	5.20	0.30	0.00
17	17/04/26	-7.98	-5.11	1.536	0.042	-0.07	63.10	36.70	46.00	20.10	2.40	0.10	20.30	5.50	0.40	0.00
18	20/04/26	-8.26	-5.35	1.627	0.044	0.07	65.20	34.70	46.80	21.60	2.70	0.20	20.20	5.80	0.50	0.00
19	21/04/26	-8.48	-5.17	1.595	0.045	0.04	64.80	35.10	46.00	21.60	3.20	0.20	20.70	5.80	0.20	0.00
20	22/04/26	-8.25	-5.46	1.694	0.045	0.03	64.40	35.50	46.20	23.80	3.30	0.40	20.70	6.20	0.30	0.00
21	23/04/26	-8.87	-5.57	1.731	0.046	0.03	65.10	34.80	46.70	24.80	4.10	0.40	20.20	6.40	0.20	0.00
22	24/04/26	-8.66	-5.66	1.810	0.047	0.08	66.60	33.30	48.70	25.50	5.00	0.40	20.20	6.90	0.50	0.00
23	27/04/26	-8.63	-6.04	2.026	0.048	0.03	66.70	33.20	50.00	26.60	4.90	0.50	19.80	7.80	0.40	0.00
24	28/04/26	-8.90	-6.24	2.088	0.050	-0.02	66.50	33.40	50.60	27.20	5.80	0.70	20.30	8.60	0.50	0.00
25	29/04/26	-9.16	-6.27	2.096	0.050	-0.00	66.10	33.80	50.70	27.00	5.90	0.70	19.80	8.70	0.70	0.00
26	30/04/26	-9.70	-6.34	2.041	0.051	0.12	67.80	32.10	50.50	27.10	6.00	0.80	20.50	8.20	1.00	0.00
27	01/05/26	-9.32	-6.71	2.200	0.052	0.07	68.10	31.80	51.70	28.20	6.80	0.80	19.80	9.00	0.90	0.00
28	04/05/26	-9.49	-6.66	2.248	0.053	0.03	67.70	32.20	52.50	29.10	7.50	1.10	21.00	9.20	0.90	0.00
29	05/05/26	-9.61	-6.42	2.425	0.054	0.07	66.70	33.20	53.60	29.80	8.20	1.30	21.60	9.40	0.90	0.00
30	06/05/26	-9.30	-6.45	2.516	0.056	0.03	65.90	34.00	53.40	31.60	8.70	1.30	22.30	9.60	0.70	0.00
31	07/05/26	-9.57	-6.45	2.491	0.057	0.11	65.80	34.10	54.30	32.30	8.40	1.60	22.00	10.00	0.80	0.00
32	08/05/26	-9.61	-6.64	2.525	0.057	-0.02	66.10	33.80	53.90	33.20	9.10	1.90	21.20	9.90	0.60	0.00
33	11/05/26	-9.51	-6.55	2.753	0.058	-0.10	66.90	32.90	55.00	33.30	10.40	1.80	21.80	9.90	0.70	0.00
34	12/05/26	-10.04	-6.31	2.728	0.058	-0.11	67.90	32.00	54.50	33.70	10.80	1.90	21.30	10.00	1.10	0.00
35	13/05/26	-9.95	-6.50	2.667	0.059	-0.14	68.20	31.70	54.40	34.60	12.40	2.30	22.20	10.40	1.00	0.00
36	14/05/26	-10.07	-6.54	2.841	0.060	-0.09	68.10	31.80	55.50	35.20	12.40	3.00	22.30	9.40	1.10	0.00
37	15/05/26	-10.11	-6.82	2.789	0.061	-0.02	67.50	32.40	55.60	36.10	13.70	3.20	21.50	9.40	1.10	0.00
38	18/05/26	-10.37	-6.72	2.967	0.063	0.00	68.50	31.40	55.00	36.70	13.20	3.50	22.30	9.50	1.30	0.10
39	19/05/26	-11.01	-6.81	2.896	0.064	0.08	67.50	32.40	55.20	37.60	13.90	3.90	21.80	10.40	1.60	0.20
40	20/05/26	-11.76	-6.89	2.868	0.065	0.13	67.80	32.10	56.00	38.40	14.00	4.10	21.70	10.20	2.00	0.30
41	21/05/26	-11.25	-7.20	3.112	0.065	0.13	67.60	32.30	56.90	37.50	15.50	4.40	21.40	10.60	1.80	0.30
42	22/05/26	-11.42	-7.29	3.052	0.066	0.10	68.60	31.30	57.70	38.60	14.80	4.30	21.90	10.40	2.00	0.30
43	26/05/26	-11.42	-7.25	3.091	0.067	0.18	68.30	31.60	58.40	38.20	15.00	4.90	22.20	10.20	1.80	0.30
44	27/05/26	-11.54	-7.26	3.196	0.068	0.18	68.80	31.10	57.50	40.00	15.70	5.10	22.60	9.80	2.20	0.10

Company Statistics Values

Initials: BBUS Company Name: PMorgan BetaBuilders US Equity 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%
45	28/05/26	-12.09	-7.47	3.450	0.069	0.16	68.30	31.60	58.30	41.00	16.50	5.40	21.70	9.90	1.80	0.30
46	29/05/26	-12.20	-7.44	3.554	0.069	0.17	68.60	31.30	58.00	41.70	16.70	5.20	21.60	9.80	1.90	0.30
47	01/06/26	-11.84	-7.31	3.545	0.070	0.18	68.90	31.00	57.50	41.80	17.50	5.50	21.70	9.90	2.10	0.10
48	02/06/26	-11.98	-7.55	3.593	0.071	0.18	68.90	31.00	58.70	41.10	18.60	5.70	21.10	9.80	2.30	0.10
49	03/06/26	-12.28	-7.50	3.712	0.071	0.09	68.50	31.40	58.80	41.80	18.80	6.30	20.40	9.60	2.10	0.20
50	04/06/26	-12.15	-7.77	3.650	0.072	0.03	69.10	30.80	59.40	42.60	19.10	6.90	21.10	9.80	2.30	0.20
51	05/06/26	-11.99	-7.85	3.954	0.073	-0.00	69.80	30.00	59.60	43.50	19.80	6.90	21.00	10.20	2.20	0.20
52	08/06/26	-11.73	-7.96	3.823	0.073	-0.04	69.80	30.10	58.90	44.40	20.50	7.50	20.60	10.80	1.90	0.30
53	09/06/26	-12.95	-7.54	3.854	0.074	-0.00	70.40	29.50	59.00	45.00	21.00	7.50	20.80	10.50	2.00	0.30
54	10/06/26	-12.89	-7.52	3.841	0.074	0.03	70.40	29.50	59.40	44.60	21.10	7.90	21.20	10.50	2.10	0.40
55	11/06/26	-13.39	-7.69	3.954	0.076	0.01	70.90	29.00	59.40	44.80	22.40	8.10	21.30	10.50	2.50	0.30
56	12/06/26	-13.40	-7.60	3.868	0.077	-0.01	70.80	29.10	60.20	44.50	23.70	9.30	20.80	10.70	2.50	0.40
57	15/06/26	-13.23	-7.60	3.964	0.078	-0.03	70.30	29.50	60.20	44.50	23.50	9.80	20.50	10.70	2.40	0.30
58	16/06/26	-12.44	-7.60	4.115	0.079	-0.06	70.10	29.60	61.40	45.20	24.10	10.50	21.00	10.80	2.60	0.50
59	17/06/26	-12.80	-7.51	4.308	0.079	-0.08	70.50	29.40	60.00	47.20	24.80	10.10	20.80	10.90	2.30	0.40
60	18/06/26	-12.59	-7.48	4.254	0.080	-0.09	70.70	29.20	60.30	46.70	24.70	10.90	21.30	10.70	2.50	0.60
61	22/06/26	-12.90	-7.89	4.448	0.080	-0.07	70.80	29.10	61.50	47.30	24.90	10.60	21.80	10.90	2.50	0.80
62	23/06/26	-13.24	-8.04	4.464	0.081	-0.05	70.50	29.40	61.50	48.00	25.00	9.90	21.50	10.90	2.40	0.40
63	24/06/26	-13.44	-8.20	4.404	0.081	-0.04	70.60	29.30	61.80	47.30	24.80	9.40	20.60	11.50	2.90	0.50
64	25/06/26	-13.01	-8.06	4.451	0.082	-0.09	71.30	28.60	61.40	47.60	25.40	10.70	20.90	11.90	3.00	0.50
65	26/06/26	-13.59	-8.02	4.661	0.082	-0.05	71.30	28.60	62.20	48.30	26.10	11.10	20.70	11.70	2.90	0.70
66	29/06/26	-13.49	-8.31	4.619	0.083	-0.08	72.20	27.70	62.60	48.10	26.90	11.60	20.00	11.70	2.90	0.60
67	30/06/26	-13.53	-7.84	4.608	0.083	-0.07	72.30	27.50	63.60	47.50	26.80	12.00	20.50	10.90	3.10	0.60
68	01/07/26	-13.70	-8.29	4.653	0.084	-0.06	72.90	27.00	63.60	48.60	27.20	12.50	20.00	10.70	3.30	0.80
69	02/07/26	-14.00	-8.09	4.702	0.085	-0.04	72.00	27.90	63.90	48.40	27.40	13.70	20.10	11.30	3.40	0.90
70	06/07/26	-14.08	-8.07	4.816	0.086	0.04	72.50	27.40	63.40	49.00	28.70	13.70	20.10	10.80	3.40	0.80
71	07/07/26	-13.69	-8.21	4.871	0.086	0.10	72.80	27.10	63.50	49.00	28.50	13.60	20.20	11.20	3.40	0.80
72	08/07/26	-13.69	-8.39	4.661	0.086	0.10	73.30	26.60	64.30	47.90	28.60	13.10	20.20	11.30	3.40	0.80
73	09/07/26	-13.69	-8.43	4.674	0.088	0.15	74.00	25.90	64.70	47.80	29.50	13.10	19.70	11.40	3.70	0.70
74	10/07/26	-13.59	-8.54	4.656	0.088	0.10	74.30	25.60	65.00	48.60	30.30	14.00	19.50	11.50	3.40	0.70
75	13/07/26	-14.04	-8.76	4.959	0.089	0.00	74.00	25.90	65.40	49.70	30.30	14.30	19.80	11.30	3.30	0.80
76	14/07/26	-13.52	-8.89	5.184	0.089	-0.01	73.90	26.00	65.70	50.20	30.30	15.10	19.60	11.70	3.50	0.70
77	15/07/26	-14.25	-8.58	5.164	0.090	-0.05	73.20	26.70	65.00	50.30	31.20	15.70	20.20	11.60	3.60	0.70
78	16/07/26	-14.12	-8.33	5.271	0.090	-0.07	74.00	25.90	64.90	50.80	31.60	15.90	20.40	11.20	3.30	0.70
79	17/07/26	-14.09	-8.32	5.090	0.091	-0.07	72.70	27.20	65.20	50.30	31.70	15.80	19.70	11.10	3.30	0.70
80	20/07/26	-13.85	-8.32	5.355	0.092	-0.06	73.30	26.50	65.00	51.90	32.60	16.30	18.80	10.70	3.10	0.70
81	21/07/26	-14.36	-8.39	5.600	0.092	0.00	74.10	25.80	65.40	52.30	33.30	16.40	18.90	10.50	3.60	0.90
82	22/07/26	-14.28	-8.50	5.761	0.093	0.05	74.30	25.60	65.80	53.00	33.50	16.60	18.70	10.60	3.40	0.80
83	23/07/26	-14.19	-8.55	5.869	0.093	0.05	74.40	25.50	65.90	53.20	34.20	17.30	18.40	10.60	3.60	0.90
84	24/07/26	-14.44	-8.82	5.790	0.094	0.14	74.40	25.50	65.30	53.90	34.10	17.00	18.90	10.40	3.90	0.80
85	27/07/26	-14.07	-8.96	5.829	0.095	0.07	75.10	24.80	66.20	54.20	34.30	17.10	18.70	11.10	3.60	0.70
86	28/07/26	-14.49	-8.84	6.001	0.095	0.02	74.70	25.20	67.00	54.30	35.20	17.60	18.00	11.40	3.70	0.70
87	29/07/26	-14.10	-8.65	6.097	0.096	0.01	74.10	25.80	67.40	54.60	35.60	18.60	18.90	11.20	3.80	0.50
88	30/07/26	-14.56	-8.39	6.271	0.096	0.03	74.90	25.00	67.40	53.60	35.30	18.70	18.20	11.30	3.90	0.50

## Company Statistics Values

Initials: BBUS

Company Name: PMorgan BetaBuilders US Equity 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%
89	31/07/26	-14.50	-8.77	6.374	0.098	0.00	74.80	25.10	67.00	54.50	35.00	19.20	18.70	10.90	3.70	0.90
90	03/08/26	-14.30	-8.94	6.459	0.098	0.02	74.80	25.10	66.60	54.70	35.20	19.00	18.40	11.30	3.90	0.80
91	04/08/26	-14.83	-8.86	6.537	0.099	-0.00	74.70	25.20	66.90	55.50	35.40	20.30	18.50	11.00	4.40	0.90
92	05/08/26	-14.44	-8.82	6.758	0.100	-0.01	75.00	24.90	67.20	55.80	35.40	20.40	18.50	11.00	4.20	0.80
93	06/08/26	-13.98	-8.82	6.721	0.101	-0.01	75.70	24.20	67.50	56.10	35.90	20.80	18.70	11.00	3.90	0.80
94	07/08/26	-14.21	-8.89	6.932	0.101	-0.05	75.60	24.30	68.20	57.00	36.70	20.70	18.50	10.90	3.90	0.80
95	10/08/26	-13.62	-9.24	7.188	0.101	-0.06	75.90	24.00	68.40	57.20	36.90	21.30	18.00	11.30	4.30	0.70
96	11/08/26	-14.02	-9.19	7.026	0.102	-0.03	75.90	24.00	69.60	56.80	37.50	21.40	18.40	11.70	4.40	0.70
97	12/08/26	-14.54	-8.94	7.102	0.103	-0.05	75.10	24.80	69.20	56.80	38.30	22.30	18.30	11.70	4.30	0.90
98	13/08/26	-14.66	-8.96	7.082	0.103	-0.00	76.30	23.60	68.80	57.50	38.70	23.20	18.40	11.50	4.10	0.80
99	14/08/26	-14.10	-9.36	7.211	0.104	-0.04	76.20	23.70	69.40	57.30	39.40	22.50	18.50	11.40	4.10	0.80
100	17/08/26	-14.23	-9.44	7.379	0.105	-0.02	76.00	23.90	69.40	58.40	40.10	22.40	18.10	11.80	3.90	0.80
101	18/08/26	-14.33	-8.96	7.497	0.106	-0.02	75.40	24.50	69.30	58.30	40.40	23.20	18.20	12.00	3.90	0.80
102	19/08/26	-15.10	-9.27	7.329	0.107	-0.01	76.20	23.70	68.80	58.60	41.30	23.40	18.30	11.80	4.10	1.20
103	20/08/26	-15.34	-9.50	7.373	0.107	-0.04	76.60	23.30	68.40	57.50	41.10	23.40	17.90	11.90	4.50	1.20
104	21/08/26	-15.07	-9.39	7.484	0.108	-0.07	76.70	23.20	68.60	58.30	41.10	24.10	17.90	11.70	3.90	1.10
105	24/08/26	-15.19	-9.09	7.626	0.108	-0.07	76.70	23.20	68.80	59.90	42.10	24.80	18.30	11.80	4.00	1.20
106	25/08/26	-14.98	-8.94	7.773	0.109	-0.05	76.80	23.10	69.40	59.70	41.80	25.30	18.30	11.90	4.00	1.00
107	26/08/26	-14.66	-8.73	7.698	0.109	-0.07	76.90	23.00	69.50	59.80	42.10	25.30	17.90	12.00	3.70	0.80
108	27/08/26	-14.98	-8.60	7.848	0.110	-0.06	76.30	23.60	70.50	60.20	41.80	25.80	17.70	11.70	3.70	1.00
109	28/08/26	-15.64	-8.67	7.687	0.111	-0.02	76.10	23.80	70.30	60.70	41.80	25.90	17.50	12.40	4.00	1.20
110	31/08/26	-15.66	-8.88	7.927	0.111	-0.02	76.20	23.70	70.40	60.50	41.80	26.30	18.00	11.30	4.20	1.30
111	01/09/26	-15.52	-9.37	8.087	0.111	-0.06	75.90	24.00	70.30	60.80	41.40	26.90	17.20	11.20	4.10	1.30
112	02/09/26	-15.28	-8.91	8.101	0.112	-0.08	77.30	22.60	70.90	61.10	42.00	27.90	17.20	11.00	3.80	1.30
113	03/09/26	-15.52	-8.67	8.252	0.112	-0.06	77.50	22.40	71.60	61.00	42.30	27.30	17.00	10.80	4.00	1.40
114	04/09/26	-15.69	-9.42	8.310	0.113	0.00	76.90	23.00	71.00	61.50	41.60	27.10	17.10	10.30	4.10	1.50
115	08/09/26	-16.32	-9.10	8.382	0.113	-0.02	77.40	22.50	71.80	60.70	43.20	27.00	17.00	10.30	4.30	1.30
116	09/09/26	-15.81	-9.11	8.403	0.114	-0.00	77.80	22.10	72.20	61.70	44.10	27.50	16.70	10.60	4.30	1.50
117	10/09/26	-15.75	-9.02	8.582	0.114	-0.03	77.70	22.20	72.40	62.40	44.40	27.80	16.60	10.80	4.30	1.40
118	11/09/26	-15.93	-9.03	8.618	0.115	-0.05	78.20	21.70	72.50	63.00	45.00	28.00	17.40	11.00	4.10	1.70
119	14/09/26	-16.01	-9.04	8.682	0.115	-0.04	78.00	21.90	72.80	63.40	44.90	28.20	17.50	10.80	4.10	1.60
120	15/09/26	-16.00	-8.66	8.958	0.115	-0.07	78.10	21.80	72.60	64.10	46.10	28.50	17.60	10.20	4.30	1.30