ETF Volatility Projection Matrix

06/29/2026

ETF	SVXY	UVXY	QQQ	TQQQ	IWM	TNA	TZA	SPY	SDS	SPXL
Open	54.82	28.31	707.13	72.07	296.60	72.30	3.95	728.95	59.62	252.55
High	55.84	28.77	715.55	74.69	300.03	74.79	3.98	736.53	59.94	260.52
Low	54.51	26.81	702.81	70.72	295.73	71.64	3.81	716.58	58.39	250.37
Close	55.62	27.18	705.84	71.59	297.61	73.08	3.90	729.09	59.62	252.72
Daily Change	0.80	-1.13	-1.29	-0.47	1.01	0.78	-0.05	0.14	0.00	0.17

OHLC values are from the previous trading day. All ETF calculations use 09:30 - 16:00 ET.

	SVXY	UVXY	QQQ	TQQQ	IWM	TNA	TZA	SPY	SDS	SPXL
Implied Volatility	42.66%	89.76%	28.04%	81.43%	22.54%	69.14%	108.93%	16.31%	32.33%	48.46%
1 SD Projection (1 Day)	1.24	1.28	10.36	3.05	3.51	2.64	0.22	6.22	1.01	6.41
+3 SD IV	**59.35**	**31.01**	**736.92**	**80.75**	**308.14**	**81.01**	**4.57**	**747.76**	**62.65**	**271.95**
+2.0%	56.73	27.72	719.96	73.03	303.56	74.54	3.98	743.67	60.81	257.77
+1.5%	56.45	27.59	716.43	72.67	302.07	74.18	3.96	740.03	60.51	256.51
+2 SD IV	**58.10**	**29.73**	**726.56**	**77.70**	**304.63**	**78.37**	**4.34**	**741.54**	**61.64**	**265.54**
+1.0%	56.18	27.45	712.90	72.31	300.59	73.81	3.94	736.38	60.22	255.25
+1 SD IV	**56.86**	**28.46**	**716.20**	**74.65**	**301.12**	**75.72**	**4.12**	**735.31**	**60.63**	**259.13**
+0.5%	55.90	27.32	709.37	71.95	299.10	73.45	3.92	732.74	59.92	253.98
Settlement	55.62	27.18	705.84	71.59	297.61	73.08	3.90	729.09	59.62	252.72
-0.5%	55.34	27.04	702.31	71.24	296.12	72.71	3.88	725.44	59.32	251.46
-1 SD IV	**54.38**	**25.90**	**695.48**	**68.54**	**294.10**	**70.44**	**3.68**	**722.87**	**58.61**	**246.31**
-1.0%	55.06	26.91	698.78	70.88	294.63	72.35	3.86	721.80	59.02	250.19
-2 SD IV	**53.14**	**24.63**	**685.12**	**65.49**	**290.59**	**67.79**	**3.46**	**716.64**	**57.60**	**239.90**
-1.5%	54.79	26.77	695.25	70.52	293.15	71.98	3.84	718.15	58.73	248.93
-2.0%	54.51	26.64	691.72	70.16	291.66	71.62	3.82	714.51	58.43	247.67
-3 SD IV	**51.89**	**23.35**	**674.76**	**62.44**	**287.08**	**65.15**	**3.23**	**710.42**	**56.59**	**233.49**

Volatility projections are based on implied volatility using prior day settlement values.

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Futures Intraday Range Statistics 06/29/2026

ES #F	Prior Day	5D Avg	5D Min	5D Max	10D Avg	10D Min	10D Max	30D Avg	30D Min	30D Max
Opening Range	30.25	46.30	25.25	91.00	33.80	7.00	91.00	33.40	7.00	91.00
First Hour	76.25	65.35	35.75	100.00	45.67	9.75	100.00	42.97	9.75	100.00
Last Hour	63.00	30.80	17.75	63.00	32.48	17.75	79.75	27.71	6.50	79.75
Last 30 Minutes	63.00	29.65	17.75	63.00	25.50	14.75	63.00	20.57	5.75	63.00
Post-Close 15 Minutes	45.00	27.25	8.00	45.00	18.85	5.50	45.00	13.61	3.25	45.00
Daily RTH Range	99.50	87.90	72.00	100.00	73.83	15.00	132.00	79.83	15.00	243.75

Opening Range: 09:30-09:55, First Hour: 09:30-10:30, Last Hour: 15:00-16:00, Last 30 Minutes: 15:30-16:00, Post-Close 15 Minutes: 16:00-16:15, Daily RTH Range: 09:30-16:15 (ET)

NQ #F	Prior Day	5D Avg	5D Min	5D Max	10D Avg	10D Min	10D Max	30D Avg	30D Min	30D Max
Opening Range	190.25	345.05	170.00	787.25	247.03	48.25	787.25	222.36	48.25	787.25
First Hour	483.75	470.40	224.00	897.25	330.65	64.00	897.25	297.94	54.00	897.25
Last Hour	285.75	198.15	139.00	285.75	194.90	64.00	447.00	165.60	56.50	447.00
Last 30 Minutes	285.75	163.20	102.25	285.75	150.75	64.00	285.75	119.74	46.75	285.75
Post-Close 15 Minutes	143.75	169.05	38.75	403.00	113.67	37.00	403.00	81.81	22.00	403.00
Daily RTH Range	534.50	601.85	465.00	897.25	500.32	73.25	897.25	507.74	73.25	1620.50

Opening Range: 09:30-09:55, First Hour: 09:30-10:30, Last Hour: 15:00-16:00, Last 30 Minutes: 15:30-16:00, Post-Close 15 Minutes: 16:00-16:15, Daily RTH Range: 09:30-16:15 (ET)

RTY #F	Prior Day	5D Avg	5D Min	5D Max	10D Avg	10D Min	10D Max	30D Avg	30D Min	30D Max
Opening Range	22.80	28.86	22.80	36.00	23.00	5.80	36.00	23.93	4.60	50.50
First Hour	39.00	37.70	26.10	51.80	31.68	7.10	51.80	31.35	6.20	51.80
Last Hour	20.50	16.38	8.80	20.50	18.60	8.80	46.30	14.74	4.10	46.30
Last 30 Minutes	18.00	13.94	7.30	18.90	14.19	7.30	18.90	10.71	3.10	18.90
Post-Close 15 Minutes	15.50	8.94	4.40	15.50	7.20	4.00	15.50	5.85	2.60	20.20
Daily RTH Range	44.20	47.18	34.60	55.50	45.88	12.20	72.00	48.74	11.10	132.90

Opening Range: 09:30-09:55, First Hour: 09:30-10:30, Last Hour: 15:00-16:00, Last 30 Minutes: 15:30-16:00, Post-Close 15 Minutes: 16:00-16:15, Daily RTH Range: 09:30-16:15 (ET)

YM #F	Prior Day	5D Avg	5D Min	5D Max	10D Avg	10D Min	10D Max	30D Avg	30D Min	30D Max
Opening Range	218.00	261.40	218.00	397.00	227.10	64.00	397.00	250.27	64.00	440.00
First Hour	424.00	420.40	226.00	628.00	331.90	110.00	628.00	320.57	93.00	628.00
Last Hour	194.00	151.80	111.00	194.00	183.70	88.00	554.00	161.90	63.00	554.00
Last 30 Minutes	194.00	125.60	94.00	194.00	124.20	86.00	194.00	113.40	52.00	223.00

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Post-Close 15 Minutes	106.00	96.00	49.00	134.00	76.90	35.00	134.00	69.00	21.00	165.00
Daily RTH Range	534.00	579.80	298.00	808.00	495.60	119.00	895.00	542.23	119.00	1053.00

Opening Range: 09:30-09:55, First Hour: 09:30-10:30, Last Hour: 15:00-16:00, Last 30 Minutes: 15:30-16:00, Post-Close 15 Minutes: 16:00-16:15, Daily RTH Range: 09:30-16:15 (ET)

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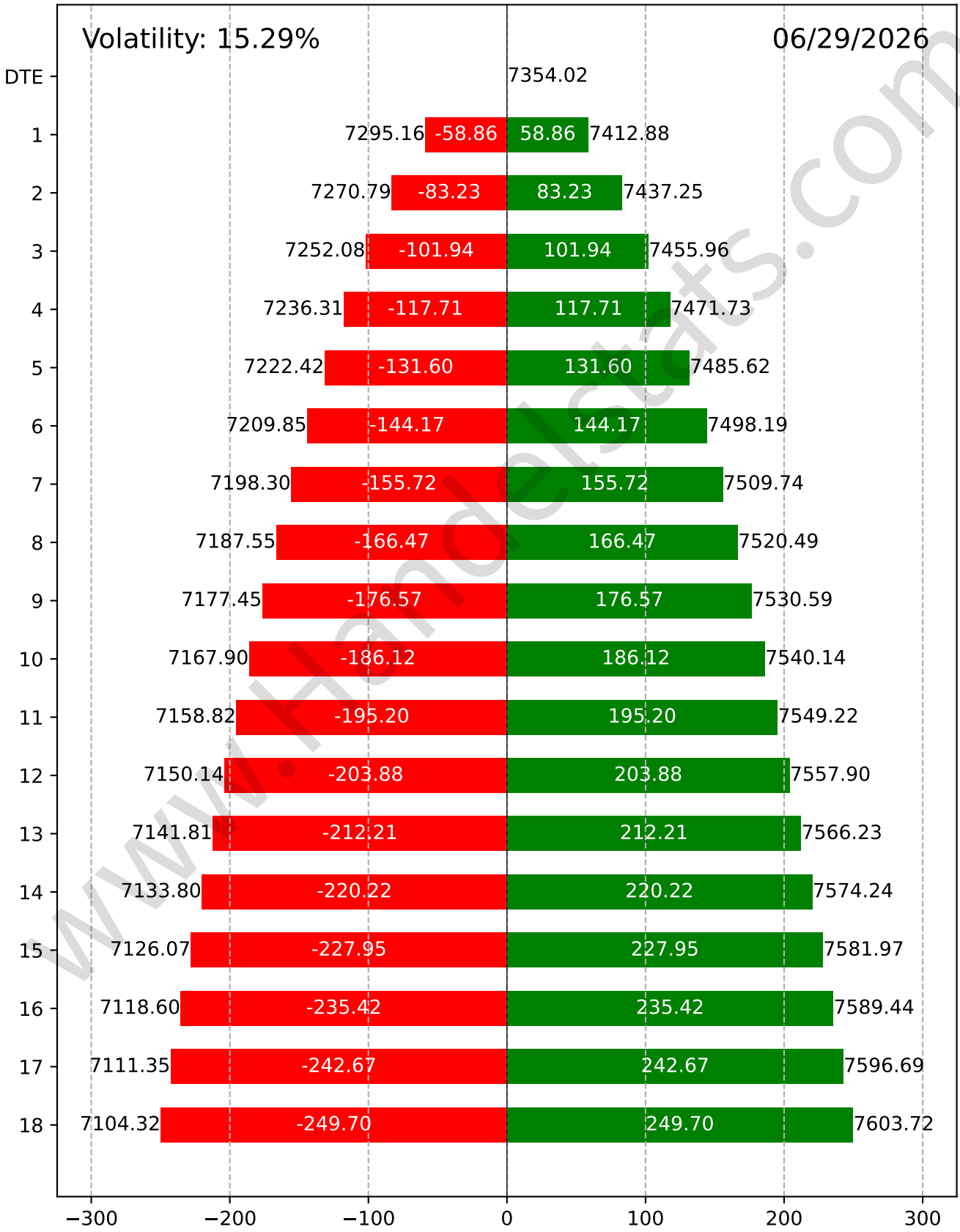
Strikes in Play: SPX



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Futures Volatility Projection Matrix: Equity Index Futures

06/29/2026

Symbol	SPX	ES	NQ	NDX	RTY	RUT	YM	INDU
Open	7312.74	7380.75	29362.50	29040.12	3008.60	2990.06	52096.00	51803.77
High	7392.95	7459.50	29716.00	29413.80	3043.80	3018.87	52542.00	52130.07
Low	7294.18	7360.00	29181.50	28890.74	2999.60	2979.10	52008.00	51614.74
Close	7337.81	7412.25	29350.75	29018.26	3025.50	3010.24	52257.00	51788.01
Daily Change	25.07	31.50	-11.75	-21.86	16.90	20.18	161.00	-15.76

OHLC values are from the previous trading day. Times: SPX: 09:30-16:00, ES: 09:30-16:15, NQ: 09:30-16:15, NDX: 09:30-16:00, RTY: 09:30-16:15, RUT: 09:30-16:00, YM: 09:30-16:15, INDU: 09:30-16:00 (ET)

	SPX	ES	NQ	NDX	RTY	RUT	YM	INDU
Implied Volatility	15.29%	15.09%	26.15%	26.40%	22.12%	51.76%	14.95%	14.95%
1 SD Projection (1 Day)	58.73	58.55	401.74	400.99	35.03	81.55	408.92	405.25
+3 SD IV	**7513.99**	**7587.89**	**30555.97**	**30221.22**	**3130.59**	**3254.90**	**53483.76**	**53003.76**
+2.0%	7484.57	7560.49	29937.76	29598.63	3086.01	3070.45	53302.14	52823.77
+1.5%	7447.88	7523.43	29791.01	29453.54	3070.88	3055.39	53040.86	52564.83
+2 SD IV	**7455.26**	**7529.34**	**30154.23**	**29820.23**	**3095.56**	**3173.35**	**53074.84**	**52598.51**
+1.0%	7411.19	7486.37	29644.26	29308.45	3055.76	3040.34	52779.57	52305.89
+1 SD IV	**7396.54**	**7470.80**	**29752.49**	**29419.25**	**3060.53**	**3091.79**	**52665.92**	**52193.26**
+0.5%	7374.50	7449.31	29497.50	29163.35	3040.63	3025.29	52518.29	52046.95
Settlement	7337.81	7412.25	29350.75	29018.26	3025.50	3010.24	52257.00	51788.01
-0.5%	7301.12	7375.19	29204.00	28873.17	3010.37	2995.19	51995.71	51529.07
-1 SD IV	**7279.08**	**7353.70**	**28949.01**	**28617.28**	**2990.47**	**2928.69**	**51848.08**	**51382.76**
-1.0%	7264.43	7338.13	29057.24	28728.08	2995.24	2980.14	51734.43	51270.13
-2 SD IV	**7220.36**	**7295.16**	**28547.27**	**28216.29**	**2955.44**	**2847.13**	**51439.16**	**50977.51**
-1.5%	7227.74	7301.07	28910.49	28582.99	2980.12	2965.09	51473.14	51011.19
-2.0%	7191.05	7264.01	28763.74	28437.90	2964.99	2950.04	51211.86	50752.25
-3 SD IV	**7161.63**	**7236.61**	**28145.53**	**27815.31**	**2920.41**	**2765.58**	**51030.24**	**50572.26**

Volatility projections are based on implied volatility using prior day settlement values.

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ETF Volatility Projection Matrix - Weekly 06/29/2026

	SVXY	UVXY	QQQ	TQQQ	IWM	TNA	TZA	SPY	SDS	SPXL
Implied Volatility	42.66%	89.76%	28.04%	81.43%	22.54%	69.14%	108.93%	16.31%	32.33%	48.46%
1 SD Projection (5 Day)	2.78	2.86	23.16	6.82	7.85	5.91	0.50	13.92	2.26	14.33
+3 SD IV	**63.95**	**35.75**	**775.33**	**92.07**	**321.16**	**90.82**	**5.39**	**770.84**	**66.39**	**295.72**
+2.0%	56.73	27.72	719.96	73.03	303.56	74.54	3.98	743.67	60.81	257.77
+1.5%	56.45	27.59	716.43	72.67	302.07	74.18	3.96	740.03	60.51	256.51
+2 SD IV	**61.17**	**32.89**	**752.17**	**85.24**	**313.31**	**84.91**	**4.89**	**756.93**	**64.13**	**281.39**
+1.0%	56.18	27.45	712.90	72.31	300.59	73.81	3.94	736.38	60.22	255.25
+1 SD IV	**58.40**	**30.04**	**729.00**	**78.42**	**305.46**	**78.99**	**4.40**	**743.01**	**61.88**	**267.05**
+0.5%	55.90	27.32	709.37	71.95	299.10	73.45	3.92	732.74	59.92	253.98
Settlement	55.62	27.18	705.84	71.59	297.61	73.08	3.90	729.09	59.62	252.72
-0.5%	55.34	27.04	702.31	71.24	296.12	72.71	3.88	725.44	59.32	251.46
-1 SD IV	**52.84**	**24.32**	**682.68**	**64.77**	**289.76**	**67.17**	**3.40**	**715.17**	**57.36**	**238.39**
-1.0%	55.06	26.91	698.78	70.88	294.63	72.35	3.86	721.80	59.02	250.19
-2 SD IV	**50.07**	**21.47**	**659.51**	**57.95**	**281.91**	**61.25**	**2.91**	**701.25**	**55.11**	**224.05**
-1.5%	54.79	26.77	695.25	70.52	293.15	71.98	3.84	718.15	58.73	248.93
-2.0%	54.51	26.64	691.72	70.16	291.66	71.62	3.82	714.51	58.43	247.67
-3 SD IV	**47.29**	**18.61**	**636.35**	**51.12**	**274.06**	**55.34**	**2.41**	**687.34**	**52.85**	**209.72**

Volatility projections are based on implied volatility using prior day settlement values.

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Futures Volatility Projection Matrix: Equity Index Futures - Weekly

06/29/2026

	SPX	ES	NQ	NDX	RTY	RUT	YM	INDU
Implied Volatility	15.29%	15.09%	26.15%	26.40%	22.12%	51.76%	14.95%	14.95%
1 SD Projection (5 Day)	131.31	130.91	898.32	896.63	78.33	182.36	914.37	906.17
+3 SD IV	**7731.75**	**7804.98**	**32045.70**	**31708.16**	**3260.49**	**3557.33**	**55000.12**	**54506.52**
+2.0%	7484.57	7560.49	29937.76	29598.63	3086.01	3070.45	53302.14	52823.77
+1.5%	7447.88	7523.43	29791.01	29453.54	3070.88	3055.39	53040.86	52564.83
+2 SD IV	**7600.44**	**7674.07**	**31147.38**	**30811.53**	**3182.16**	**3374.96**	**54085.75**	**53600.35**
+1.0%	7411.19	7486.37	29644.26	29308.45	3055.76	3040.34	52779.57	52305.89
+1 SD IV	**7469.12**	**7543.16**	**30249.07**	**29914.89**	**3103.83**	**3192.60**	**53171.37**	**52694.18**
+0.5%	7374.50	7449.31	29497.50	29163.35	3040.63	3025.29	52518.29	52046.95
Settlement	7337.81	7412.25	29350.75	29018.26	3025.50	3010.24	52257.00	51788.01
-0.5%	7301.12	7375.19	29204.00	28873.17	3010.37	2995.19	51995.71	51529.07
-1 SD IV	**7206.50**	**7281.34**	**28452.43**	**28121.63**	**2947.17**	**2827.88**	**51342.63**	**50881.84**
-1.0%	7264.43	7338.13	29057.24	28728.08	2995.24	2980.14	51734.43	51270.13
-2 SD IV	**7075.18**	**7150.43**	**27554.12**	**27225.00**	**2868.84**	**2645.52**	**50428.25**	**49975.67**
-1.5%	7227.74	7301.07	28910.49	28582.99	2980.12	2965.09	51473.14	51011.19
-2.0%	7191.05	7264.01	28763.74	28437.90	2964.99	2950.04	51211.86	50752.25
-3 SD IV	**6943.87**	**7019.52**	**26655.80**	**26328.37**	**2790.51**	**2463.15**	**49513.88**	**49069.50**

Volatility projections are based on implied volatility using prior day settlement values.

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ETF Pivot & Volatility Levels

06/29/2026

SVXY		UVXY		QQQ		TQQQ		IWM	
1 SD	1.24	1 SD	1.28	1 SD	10.36	1 SD	3.05	1 SD	3.51
Implied Volatility	42.66	Implied Volatility	89.76	Implied Volatility	28.04	Implied Volatility	81.43	Implied Volatility	22.54
Fair Value	0.00	Fair Value	0.00	Fair Value	0.00	Fair Value	0.00	Fair Value	0.00
Range	1.33	Range	1.96	Range	12.75	Range	3.97	Range	4.30
Daily Change	-0.05	Daily Change	0.15	Daily Change	-10.42	Daily Change	-3.36	Daily Change	-1.22
+2 SD	58.10	R3	30.32	+2 SD	726.56	R3	77.92	+2 SD	304.63
R3	57.46	+2 SD	29.73	R3	726.07	+2 SD	77.70	R3	304.15
+1 SD	56.86	R2	29.55	R2	720.81	R2	76.30	R2	302.09
R2	56.65	High	28.77	+1.5%	716.43	High	74.69	+1.5%	302.07
+1.5%	56.45	+1 SD	28.46	+1 SD	716.20	+1 SD	74.65	+1 SD	301.12
+1%	56.18	R1	28.36	High	715.55	R1	73.95	+1%	300.59
R1	56.13	Open	28.31	R1	713.33	+1.5%	72.67	High	300.03
+0.5%	55.90	+1.5%	27.59	+1%	712.90	Pivot	72.33	R1	299.85
High	55.84	Pivot	27.59	+0.5%	709.37	+1%	72.31	+0.5%	299.10
Settlemen	55.62	+1%	27.45	Pivot	708.07	Open	72.07	Pivot	297.79
-0.5%	55.34	+0.5%	27.32	Open	707.13	+0.5%	71.95	Settlemen	297.61
Pivot	55.32	Settlemen	27.18	Settlemen	705.84	Settlemen	71.59	Open	296.60
-1%	55.06	-0.5%	27.04	Low	702.81	-0.5%	71.24	-0.5%	296.12
Open	54.82	-1%	26.91	-0.5%	702.31	-1%	70.88	Low	295.73
S1	54.81	Low	26.81	S1	700.58	Low	70.72	S1	295.55
-1.5%	54.79	-1.5%	26.77	-1%	698.78	-1.5%	70.52	-1%	294.63
Low	54.51	S1	26.40	-1 SD	695.48	S1	69.98	-1 SD	294.10
-1 SD	54.38	-1 SD	25.90	S2	695.32	-1 SD	68.54	S2	293.49
S2	54.00	S2	25.63	-1.5%	695.25	S2	68.36	-1.5%	293.15
S3	53.48	-2 SD	24.63	S3	687.84	S3	66.01	S3	291.25
-2 SD	53.14	S3	24.44	-2 SD	685.12	-2 SD	65.49	-2 SD	290.59

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TNA		TZA			SPY		SDS		SPXL	
1 SD	2.64	1 SD	0.22		1 SD	6.22	1 SD	1.01	1 SD	6.41
Implied Volatility	69.14	Implied Volatility	108.93		Implied Volatility	16.31	Implied Volatility	32.33	Implied Volatility	48.46
Fair Value	0.00	Fair Value	0.00		Fair Value	0.00	Fair Value	0.00	Fair Value	0.00
Range	3.15	Range	0.17		Range	19.95	Range	1.55	Range	10.15
Daily Change	-0.86	Daily Change	0.04		Daily Change	-4.17	Daily Change	0.76	Daily Change	-4.63
+2 SD	78.37	+2 SD	4.34		R3	758.17	R3	61.79	R3	268.85
R3	77.85	R3	4.15		R2	747.35	+2 SD	61.64	+2 SD	265.54
R2	76.32	+1 SD	4.12		+2 SD	741.54	R2	60.87	R2	264.68
+1 SD	75.72	R2	4.07		+1.5%	740.03	+1 SD	60.63	High	260.52
High	74.79	R1	3.98		R1	738.22	+1.5%	60.51	+1 SD	259.13
R1	74.70	High	3.98		High	736.53	R1	60.24	R1	258.70
+1.5%	74.18	+1.5%	3.96		+1%	736.38	+1%	60.22	+1.5%	256.51
+1%	73.81	Open	3.95		+1 SD	735.31	High	59.94	+1%	255.25
+0.5%	73.45	+1%	3.94		+0.5%	732.74	+0.5%	59.92	Pivot	254.54
Pivot	73.17	+0.5%	3.92		Settlemen	729.09	Open	59.62	+0.5%	253.98
Settlemen	73.08	Settlemen	3.90		Open	728.95	Settlemen	59.62	Settlemen	252.72
-0.5%	72.71	Pivot	3.90		Pivot	727.40	-0.5%	59.32	Open	252.55
-1%	72.35	-0.5%	3.88		-0.5%	725.44	Pivot	59.32	-0.5%	251.46
Open	72.30	-1%	3.86		-1 SD	722.87	-1%	59.02	Low	250.37
-1.5%	71.98	-1.5%	3.84		-1%	721.80	-1.5%	58.73	-1%	250.19
Low	71.64	S1	3.81		S1	718.27	S1	58.69	-1.5%	248.93
S1	71.55	Low	3.81		-1.5%	718.15	-1 SD	58.61	S1	248.55
-1 SD	70.44	S2	3.73		-2 SD	716.64	Low	58.39	-1 SD	246.31
S2	70.02	-1 SD	3.68		Low	716.58	S2	57.77	S2	244.39
S3	68.40	S3	3.64		S2	707.45	-2 SD	57.60	-2 SD	239.90
-2 SD	67.79	-2 SD	3.46		S3	698.32	S3	57.14	S3	238.41

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ES/NQ Pivot & Volatility Levels

06/29/2026

SPX		ES			NQ		NDX	
1 SD	58.73	1 SD	58.55		1 SD	401.74	1 SD	400.99
Implied Volatility	15.29	Implied Volatility	15.09		Implied Volatility	26.15	Implied Volatility	26.40
Fair Value	0.00	Fair Value	65.44		Fair Value	302.12	Fair Value	0.00
Range	98.77	Range	99.50		Range	534.50	Range	523.07
Daily Change	-19.36	Daily Change	-26.00		Daily Change	-456.00	Daily Change	-421.05
R3	7487.88	R3	7560.67		R3	30185.17	R3	29847.53
+2 SD	7455.26	+2 SD	7529.34		+2 SD	30154.23	+2 SD	29820.23
+1.5%	7447.88	+1.5%	7523.43		R2	29950.58	R2	29630.67
R2	7440.42	R2	7510.08		+1.5%	29791.01	+1.5%	29453.54
+1%	7411.19	+1%	7486.37		+1 SD	29752.49	+1 SD	29419.25
+1 SD	7396.54	+1 SD	7470.80		High	29716.00	High	29413.80
High	7392.95	R1	7461.17		R1	29650.67	R1	29324.47
R1	7389.11	High	7459.50		+1%	29644.26	+1%	29308.45
+0.5%	7374.50	+0.5%	7449.31		+0.5%	29497.50	+0.5%	29163.35
Pivot	7341.65	Settlement	7412.25		Pivot	29416.08	Pivot	29107.60
Settlement	7337.81	Pivot	7410.58		Open	29362.50	Open	29040.12
Open	7312.74	Open	7380.75		Settlement	29350.75	Settlement	29018.26
-0.5%	7301.12	Cash Close	7380.25		Cash Close	29316.00	Low	28890.74
Low	7294.18	-0.5%	7375.19		-0.5%	29204.00	-0.5%	28873.17
S1	7290.34	S1	7361.67		Low	29181.50	S1	28801.40
-1 SD	7279.08	Low	7360.00		S1	29116.17	-1%	28728.08
-1%	7264.43	-1 SD	7353.70		-1%	29057.24	-1 SD	28617.28
S2	7242.88	-1%	7338.13		-1 SD	28949.01	S2	28584.53
-1.5%	7227.74	S2	7311.08		-1.5%	28910.49	-1.5%	28582.99
-2 SD	7220.36	-1.5%	7301.07		S2	28881.58	S3	28278.33
S3	7191.57	-2 SD	7295.16		S3	28581.67	-2 SD	28216.29
		S3	7262.17		-2 SD	28547.27		

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RTY/YM Pivot & Volatility Levels

06/29/2026

RTY		RUT		YM		INDU	
1 SD	35.03	1 SD	81.55	1 SD	408.92	1 SD	405.25
Implied Volatility	22.12	Implied Volatility	51.76	Implied Volatility	14.95	Implied Volatility	14.95
Fair Value	18.00	Fair Value	0.00	Fair Value	393.00	Fair Value	
Range	44.20	Range	39.77	Range	534.00	Range	515.33
Daily Change	-10.90	Daily Change	3.28	Daily Change	-190.00	Daily Change	-136.08
+2 SD	3095.56	+2 SD	3173.35	+2 SD	53074.84	+2 SD	52598.51
R3	3090.53	+1 SD	3091.79	R3	53064.00	R3	52589.14
+1.5%	3070.88	R3	3066.14	+1.5%	53040.86	+1.5%	52564.83
R2	3067.17	+1.5%	3055.39	R2	52803.00	R2	52359.60
+1 SD	3060.53	R2	3042.50	+1%	52779.57	+1%	52305.89
+1%	3055.76	+1%	3040.34	+1 SD	52665.92	+1 SD	52193.26
R1	3046.33	R1	3026.37	High	52542.00	High	52130.07
High	3043.80	+0.5%	3025.29	R1	52530.00	R1	52073.81
+0.5%	3040.63	High	3018.87	+0.5%	52518.29	+0.5%	52046.95
Settlement	3025.50	Settlement	3010.24	Pivot	52269.00	Pivot	51844.27
Pivot	3022.97	Pivot	3002.74	Settlement	52257.00	Open	51803.77
Cash Close	3016.90	-0.5%	2995.19	Cash Close	52182.00	Settlement	51788.01
-0.5%	3010.37	Open	2990.06	Open	52096.00	Low	51614.74
Open	3008.60	S1	2986.61	Low	52008.00	S1	51558.48
S1	3002.13	-1%	2980.14	S1	51996.00	-0.5%	51529.07
Low	2999.60	Low	2979.10	-0.5%	51995.71	-1 SD	51382.76
-1%	2995.24	-1.5%	2965.09	-1 SD	51848.08	S2	51328.94
-1 SD	2990.47	S2	2962.97	S2	51735.00	-1%	51270.13
-1.5%	2980.12	S3	2946.84	-1%	51734.43	S3	51043.15
S2	2978.77	-1 SD	2928.69	-1.5%	51473.14	-1.5%	51011.19
S3	2957.93	-2 SD	2847.13	S3	51462.00	-2 SD	50977.51
-2 SD	2955.44			-2 SD	51439.16		

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Futures	ES	NQ
Open	7380.75	29362.50
High	7459.50	29716.00
Low	7360.00	29181.50
Cash Close	7380.25	29316.00
4:15 Settle	7412.25	29350.75
Daily Change	-26.00	-456.00
Fair Value	65.44	302.12

Pivot Levels	ES	NQ
R3	7560.67	30185.17
R2	7510.08	29950.58
R1	7461.17	29650.67
Pivot	7410.58	29416.08
S1	7361.67	29116.17
S2	7311.08	28881.58
S3	7262.17	28581.67

SD Levels	ES	NQ
1 SD	58.55	401.74
Implied Volatility	15.09%	26.15%
+2 SD	7529.34	30154.23
+1 SD	7470.80	29752.49
4:15 Settlement	7412.25	29350.75
-1 SD	7353.70	28949.01
-2 SD	7295.16	28547.27

	SPX	NDX	RUT	INDU
52 Week High	7620.90	30762.20	3018.87	52130.07
2026 High	7620.90	30762.20	3018.87	52130.07
Last Month High	7599.38	30470.03	2942.61	51094.18
Last Week High	7577.92	30587.16	2996.42	51949.26
Current Week High	7530.01	30642.57	3018.87	52130.07
Last Friday Close	7354.02	29118.24	3010.08	51876.11
Current Week Low	7294.18	28890.74	2979.10	51555.19
Last Week Low	7468.32	30089.35	2939.82	51364.55
Last Month Low	7174.12	27501.43	2722.85	48913.06
2026 Low	6316.91	22841.42	2404.99	45057.28
52 Week Low	6174.97	22388.09	2143.43	43340.68
2025 Close	6845.50	25249.85	2481.91	48063.29
2024 Close	5881.63	21012.17	2230.16	42544.22
2023 Close	4769.83	16825.93	2027.07	37689.54
2022 Close	3839.50	10939.76	1761.25	33147.25
2021 Close	4766.18	16320.08	2245.31	36338.30
2020 Close	3756.07	12888.28	1974.86	30606.48

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Daily Range Statistics

SD Intraday Breach Statistics

Symbol	1SD Pr D	1SD 5 D	1SD 10 D	1SD 30 D	1SD Curr Y	1SD 52 W	2SD 5 D	2SD 10 D	2SD 30 D	2SD Curr Y	2SD 52 W	3SD Curr Y	3SD 52 W
ES RTH	1	4	5	17	54	102	3	4	14	17	20	15	16
ES ETH	1	4	5	16	46	72	3	4	14	16	17	15	15
NQ RTH	1	4	5	17	79	132	4	5	15	57	60	54	55
NQ ETH	1	4	5	16	68	84	3	4	14	55	55	55	55
RTY RTH													
RTY ETH													
YM RTH													
YM ETH													

Last valid day: 6/9/2026.
Counts any intraday high above +SD or low below -SD, measured from the prior day settlement.

SD Settlement Statistics

Symbol	1SD Pr D	1SD 5 D	1SD 10 D	1SD 30 D	1SD Curr Y	1SD 52 W	2SD 5 D	2SD 10 D	2SD 30 D	2SD Curr Y	2SD 52 W	3SD Curr Y	3SD 52 W
ES Settle	1	3	4	15	35	54	3	4	15	17	18	17	18
NQ Settle	1	4	5	16	67	93	3	4	15	56	57	56	57
RTY Settle													
YM Settle													

Last valid day: 6/9/2026.
Counts only when the final close/settlement is above +SD or below -SD, measured from the prior day settlement.

Daily Range Statistics

Symbol	Pr D Rng	Pr D SD	5D Avg	5D Min	5D Max	10D Avg	10D Min	10D Max	30D Avg	30D Max
ES RTH	243.75	0.0	143.81	69.75	243.75	102.86	36.5	243.75	73.38	243.75
ES ETH	69.5	0.0	66.62	33.25	116.25	53.5	26.5	116.25	54.53	116.25
NQ RTH	1620.5	0.0	941.75	411.5	1620.5	688.46	311.75	1620.5	467.17	1620.5
NQ ETH	443.75	0.0	503.75	380.25	782.0	403.54	237.75	782.0	356.59	782.0

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RTY RTH	132.9		81.68	32.9	132.9	62.49	32.4	132.9	47.14	132.9
RTY ETH	47.5		42.08	22.8	72.0	36.36	22.8	72.0	32.79	72.0
YM RTH	1053.0		766.25	496.0	1053.0	640.43	352.0	1053.0	489.32	1053.0
YM ETH	436.0		451.5	264.0	602.0	400.86	243.0	602.0	370.23	602.0

Last valid day: 6/9/2026.
SD levels use VIX and VXN where available.

Historical Extreme Range Analysis

Symbol	30 D	2ndMax 30 D	90 D	2ndMax 90 D	180 D	2ndMax 180 D	Curr Y	2ndMax Curr Y	52 W	2ndMax 52 W
ES RTH	243.75	188.75	243.75	188.75	243.75	209.0	243.75	209.0	243.75	240.75
ES ETH	116.25	90.0	264.5	217.0	264.5	217.0	264.5	217.0	264.5	246.75
NQ RTH	1620.5	1282.75	1620.5	1282.75	1620.5	1282.75	1620.5	1282.75	1620.5	1282.75
NQ ETH	782.0	591.5	990.5	902.0	990.5	902.0	990.5	902.0	990.5	902.0
RTY RTH	132.9	97.7	132.9	97.7	132.9	103.6	132.9	103.6	132.9	104.6
RTY ETH	72.0	49.3	159.2	107.6	159.2	107.6	159.2	107.6	159.2	107.6
YM RTH	1053.0	978.0	1053.0	978.0	1282.0	1074.0	1282.0	1074.0	1282.0	1229.0
YM ETH	602.0	551.0	1757.0	1316.0	1757.0	1316.0	1757.0	1316.0	1757.0	1316.0

Last valid day: 6/9/2026.

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