ETF Volatility Projection Matrix 07/07/2026

ETF	SVXY	UVXY	QQQ	TQQQ	IWM	TNA	TZA	SPY	SDS	SPXL
Open	57.83	24.10	719.84	75.54	297.75	73.03	3.90	748.69	56.64	272.86
High	58.17	24.17	726.08	77.45	300.41	74.98	3.90	752.41	56.80	276.97
Low	57.78	23.66	718.46	75.11	297.62	73.02	3.80	747.41	56.05	271.61
Close	58.09	23.78	722.63	76.39	298.88	73.80	3.86	751.30	56.22	275.78
Daily Change	0.26	-0.32	2.79	0.85	1.13	0.77	-0.04	2.61	-0.42	2.92

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	26.64%	84.55%	24.09%	70.27%	19.54%	54.32%	372.21%	13.05%	23.96%	38.33%
1 SD Projection (1 Day)	0.81	1.05	9.11	2.81	3.06	2.10	0.75	5.13	0.71	5.53
+3 SD IV	**60.52**	**26.94**	**749.97**	**84.82**	**308.05**	**80.09**	**6.12**	**766.70**	**58.34**	**292.38**
+2.0%	59.25	24.26	737.08	77.92	304.86	75.28	3.94	766.33	57.34	281.30
+1.5%	58.96	24.14	733.47	77.54	303.36	74.91	3.92	762.57	57.06	279.92
+2 SD IV	**59.71**	**25.88**	**740.85**	**82.01**	**304.99**	**78.00**	**5.36**	**761.56**	**57.63**	**286.85**
+1.0%	58.67	24.02	729.86	77.15	301.87	74.54	3.90	758.81	56.78	278.54
+1 SD IV	**58.90**	**24.83**	**731.74**	**79.20**	**301.94**	**75.90**	**4.61**	**756.43**	**56.93**	**281.31**
+0.5%	58.38	23.90	726.24	76.77	300.37	74.17	3.88	755.06	56.50	277.16
Settlement	58.09	23.78	722.63	76.39	298.88	73.80	3.86	751.30	56.22	275.78
-0.5%	57.80	23.66	719.02	76.01	297.39	73.43	3.84	747.54	55.94	274.40
-1 SD IV	**57.28**	**22.73**	**713.52**	**73.58**	**295.82**	**71.70**	**3.11**	**746.17**	**55.51**	**270.25**
-1.0%	57.51	23.54	715.40	75.63	295.89	73.06	3.82	743.79	55.66	273.02
-2 SD IV	**56.47**	**21.68**	**704.41**	**70.77**	**292.77**	**69.60**	**2.36**	**741.04**	**54.81**	**264.71**
-1.5%	57.22	23.42	711.79	75.24	294.40	72.69	3.80	740.03	55.38	271.64
-2.0%	56.93	23.30	708.18	74.86	292.90	72.32	3.78	736.27	55.10	270.26
-3 SD IV	**55.66**	**20.62**	**695.29**	**67.96**	**289.71**	**67.51**	**1.60**	**735.90**	**54.10**	**259.18**

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

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Futures Intraday Range Statistics 07/07/2026

ES #F	Prior Day	5D Avg	5D Min	5D Max	10D Avg	10D Min	10D Max	30D Avg	30D Min	30D Max
Opening Range	21.50	29.50	10.00	45.50	37.90	10.00	91.00	32.68	7.00	91.00
First Hour	26.50	41.55	10.00	81.00	53.45	10.00	100.00	41.22	9.75	100.00
Last Hour	14.75	31.75	13.50	63.00	28.15	13.50	63.00	26.64	6.50	79.75
Last 30 Minutes	13.25	28.85	13.25	63.00	25.65	13.25	63.00	20.25	5.75	63.00
Post-Close 15 Minutes	6.25	16.95	6.25	45.00	19.12	6.25	45.00	13.32	3.25	45.00
Daily RTH Range	50.00	69.20	12.50	114.25	78.55	12.50	114.25	79.53	12.50	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	232.75	198.50	51.75	283.00	271.77	51.75	787.25	225.48	48.25	787.25
First Hour	266.25	304.30	66.75	566.25	387.35	66.75	897.25	305.47	54.00	897.25
Last Hour	120.50	183.50	95.25	285.75	176.05	95.25	285.75	162.81	57.25	447.00
Last 30 Minutes	106.50	168.20	95.25	285.75	149.50	95.25	285.75	120.71	46.75	285.75
Post-Close 15 Minutes	39.75	73.70	39.75	143.75	111.40	38.75	403.00	80.59	22.00	403.00
Daily RTH Range	317.75	499.45	70.75	965.00	550.65	70.75	965.00	536.92	70.75	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	25.30	18.66	3.80	25.30	23.76	3.80	36.00	22.85	3.80	50.50
First Hour	25.30	28.06	5.90	44.50	32.88	5.90	51.80	30.45	5.90	51.80
Last Hour	9.80	16.62	9.80	26.80	16.36	8.80	26.80	14.81	4.10	46.30
Last 30 Minutes	9.80	14.48	9.80	21.60	14.19	7.30	21.60	11.16	3.10	21.60
Post-Close 15 Minutes	6.20	7.90	5.60	15.50	7.34	4.40	15.50	5.95	2.90	20.20
Daily RTH Range	26.80	38.78	9.30	73.40	42.98	9.30	73.40	47.93	9.30	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	317.00	251.60	60.00	317.00	256.50	60.00	397.00	246.90	60.00	440.00
First Hour	420.00	320.80	82.00	424.00	370.60	82.00	628.00	320.13	82.00	628.00
Last Hour	115.00	160.00	93.00	304.00	148.60	93.00	304.00	158.80	83.00	554.00
Last 30 Minutes	97.00	139.00	62.00	271.00	123.90	62.00	271.00	114.97	54.00	271.00

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Post-Close 15 Minutes	33.00	60.80	33.00	106.00	75.70	33.00	134.00	65.93	21.00	165.00
Daily RTH Range	436.00	428.60	155.00	724.00	504.20	155.00	808.00	525.07	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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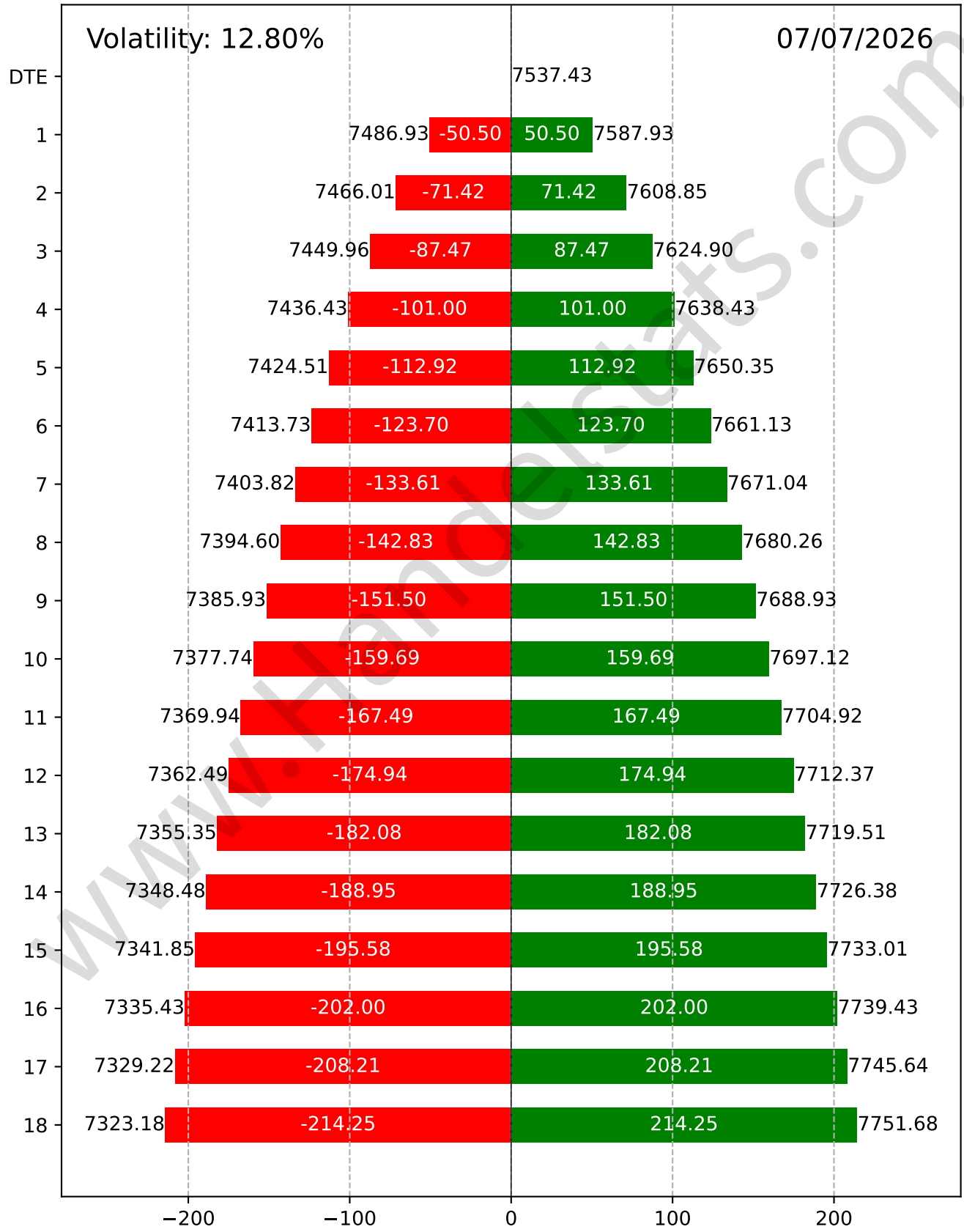
Strikes in Play: SPX



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Futures Volatility Projection Matrix: Equity Index Futures

07/07/2026

Symbol	SPX	ES	NQ	NDX	RTY	RUT	YM	INDU
Open	7506.96	7564.75	29835.75	29575.57	3016.10	2996.98	53265.00	52828.45
High	7551.31	7602.50	30094.00	29847.75	3042.10	3024.37	53398.00	53060.10
Low	7500.97	7552.50	29776.25	29553.62	3015.30	2996.98	52962.00	52648.69
Close	7538.34	7596.50	29964.00	29702.84	3031.50	3009.61	53388.00	53060.10
Daily Change	31.38	31.75	128.25	127.28	15.40	12.63	123.00	231.65

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	12.80%	12.55%	24.03%	24.61%	19.06%	19.48%	13.52%	13.52%
1 SD Projection (1 Day)	50.51	49.90	376.88	382.62	30.24	30.69	377.81	375.49
+3 SD IV	**7689.86**	**7746.20**	**31094.65**	**30850.69**	**3122.23**	**3101.67**	**54521.43**	**54186.57**
+2.0%	7689.11	7748.43	30563.28	30296.90	3092.13	3069.80	54455.76	54121.30
+1.5%	7651.42	7710.45	30413.46	30148.39	3076.97	3054.76	54188.82	53856.00
+2 SD IV	**7639.35**	**7696.30**	**30717.77**	**30468.08**	**3091.99**	**3070.99**	**54143.62**	**53811.08**
+1.0%	7613.72	7672.47	30263.64	29999.87	3061.82	3039.71	53921.88	53590.70
+1 SD IV	**7588.85**	**7646.40**	**30340.88**	**30085.46**	**3061.74**	**3040.30**	**53765.81**	**53435.59**
+0.5%	7576.03	7634.48	30113.82	29851.36	3046.66	3024.66	53654.94	53325.40
Settlement	7538.34	7596.50	29964.00	29702.84	3031.50	3009.61	53388.00	53060.10
-0.5%	7500.65	7558.52	29814.18	29554.33	3016.34	2994.56	53121.06	52794.80
-1 SD IV	**7487.83**	**7546.60**	**29587.12**	**29320.23**	**3001.26**	**2978.93**	**53010.19**	**52684.61**
-1.0%	7462.96	7520.53	29664.36	29405.81	3001.18	2979.52	52854.12	52529.50
-2 SD IV	**7437.33**	**7496.70**	**29210.23**	**28937.61**	**2971.01**	**2948.24**	**52632.38**	**52309.12**
-1.5%	7425.26	7482.55	29514.54	29257.30	2986.03	2964.47	52587.18	52264.20
-2.0%	7387.57	7444.57	29364.72	29108.79	2970.87	2949.42	52320.24	51998.90
-3 SD IV	**7386.82**	**7446.80**	**28833.35**	**28554.99**	**2940.77**	**2917.55**	**52254.57**	**51933.63**

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

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ETF Volatility Projection Matrix - Weekly 07/07/2026

	SVXY	UVXY	QQQ	TQQQ	IWM	TNA	TZA	SPY	SDS	SPXL
Implied Volatility	26.64%	84.55%	24.09%	70.27%	19.54%	54.32%	372.21%	13.05%	23.96%	38.33%
1 SD Projection (4 Day)	1.62	2.10	18.22	5.62	6.11	4.20	1.50	10.26	1.41	11.07
+3 SD IV	**62.95**	**30.09**	**777.30**	**93.25**	**317.22**	**86.39**	**8.37**	**782.09**	**60.45**	**308.98**
+2.0%	59.25	24.26	737.08	77.92	304.86	75.28	3.94	766.33	57.34	281.30
+1.5%	58.96	24.14	733.47	77.54	303.36	74.91	3.92	762.57	57.06	279.92
+2 SD IV	**61.33**	**27.99**	**759.08**	**87.63**	**311.11**	**82.19**	**6.87**	**771.83**	**59.04**	**297.91**
+1.0%	58.67	24.02	729.86	77.15	301.87	74.54	3.90	758.81	56.78	278.54
+1 SD IV	**59.71**	**25.88**	**740.85**	**82.01**	**304.99**	**78.00**	**5.36**	**761.56**	**57.63**	**286.85**
+0.5%	58.38	23.90	726.24	76.77	300.37	74.17	3.88	755.06	56.50	277.16
Settlement	58.09	23.78	722.63	76.39	298.88	73.80	3.86	751.30	56.22	275.78
-0.5%	57.80	23.66	719.02	76.01	297.39	73.43	3.84	747.54	55.94	274.40
-1 SD IV	**56.47**	**21.68**	**704.41**	**70.77**	**292.77**	**69.60**	**2.36**	**741.04**	**54.81**	**264.71**
-1.0%	57.51	23.54	715.40	75.63	295.89	73.06	3.82	743.79	55.66	273.02
-2 SD IV	**54.85**	**19.57**	**686.18**	**65.15**	**286.65**	**65.41**	**0.85**	**730.77**	**53.40**	**253.65**
-1.5%	57.22	23.42	711.79	75.24	294.40	72.69	3.80	740.03	55.38	271.64
-2.0%	56.93	23.30	708.18	74.86	292.90	72.32	3.78	736.27	55.10	270.26
-3 SD IV	**53.23**	**17.47**	**667.96**	**59.53**	**280.54**	**61.21**	**-0.65**	**720.51**	**51.99**	**242.58**

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

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Futures Volatility Projection Matrix: Equity Index Futures - Weekly

07/07/2026

	SPX	ES	NQ	NDX	RTY	RUT	YM	INDU
Implied Volatility	12.80%	12.55%	24.03%	24.61%	19.06%	19.48%	13.52%	13.52%
1 SD Projection (4 Day)	101.01	99.80	753.77	765.23	60.49	61.37	755.62	750.98
+3 SD IV	**7841.37**	**7895.91**	**32225.30**	**31998.54**	**3212.96**	**3193.73**	**55654.86**	**55313.04**
+2.0%	7689.11	7748.43	30563.28	30296.90	3092.13	3069.80	54455.76	54121.30
+1.5%	7651.42	7710.45	30413.46	30148.39	3076.97	3054.76	54188.82	53856.00
+2 SD IV	**7740.36**	**7796.10**	**31471.53**	**31233.31**	**3152.47**	**3132.36**	**54899.24**	**54562.06**
+1.0%	7613.72	7672.47	30263.64	29999.87	3061.82	3039.71	53921.88	53590.70
+1 SD IV	**7639.35**	**7696.30**	**30717.77**	**30468.08**	**3091.99**	**3070.99**	**54143.62**	**53811.08**
+0.5%	7576.03	7634.48	30113.82	29851.36	3046.66	3024.66	53654.94	53325.40
Settlement	7538.34	7596.50	29964.00	29702.84	3031.50	3009.61	53388.00	53060.10
-0.5%	7500.65	7558.52	29814.18	29554.33	3016.34	2994.56	53121.06	52794.80
-1 SD IV	**7437.33**	**7496.70**	**29210.23**	**28937.61**	**2971.01**	**2948.24**	**52632.38**	**52309.12**
-1.0%	7462.96	7520.53	29664.36	29405.81	3001.18	2979.52	52854.12	52529.50
-2 SD IV	**7336.32**	**7396.90**	**28456.47**	**28172.38**	**2910.53**	**2886.86**	**51876.76**	**51558.14**
-1.5%	7425.26	7482.55	29514.54	29257.30	2986.03	2964.47	52587.18	52264.20
-2.0%	7387.57	7444.57	29364.72	29108.79	2970.87	2949.42	52320.24	51998.90
-3 SD IV	**7235.31**	**7297.09**	**27702.70**	**27407.15**	**2850.04**	**2825.49**	**51121.14**	**50807.16**

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ETF Pivot & Volatility Levels

07/07/2026

SVXY		UVXY		QQQ		TQQQ		IWM	
1 SD	0.81	1 SD	1.05	1 SD	9.11	1 SD	2.81	1 SD	3.06
Implied Volatility	26.64	Implied Volatility	84.55	Implied Volatility	24.09	Implied Volatility	70.27	Implied Volatility	19.54
Fair Value	0.00	Fair Value	0.00	Fair Value	0.00	Fair Value	0.00	Fair Value	0.00
Range	0.39	Range	0.51	Range	7.62	Range	2.34	Range	2.79
Daily Change	0.79	Daily Change	-1.03	Daily Change	9.89	Daily Change	3.06	Daily Change	1.35
+2 SD	59.71	+2 SD	25.88	+2 SD	740.85	+2 SD	82.01	+2 SD	304.99
+1.5%	58.96	+1 SD	24.83	R3	733.94	R3	79.86	+1.5%	303.36
+1 SD	58.90	R3	24.59	+1.5%	733.47	+1 SD	79.20	R3	303.11
+1%	58.67	R2	24.38	+1 SD	731.74	R2	78.66	+1 SD	301.94
R3	58.64	High	24.17	R2	730.01	+1.5%	77.54	+1%	301.87
R2	58.40	+1.5%	24.14	+1%	729.86	R1	77.52	R2	301.76
+0.5%	58.38	Open	24.10	R1	726.32	High	77.45	High	300.41
R1	58.25	R1	24.08	+0.5%	726.24	+1%	77.15	+0.5%	300.37
High	58.17	+1%	24.02	High	726.08	+0.5%	76.77	R1	300.32
Settlemen	58.09	+0.5%	23.90	Settlemen	722.63	Settlemen	76.39	Pivot	298.97
Pivot	58.01	Pivot	23.87	Pivot	722.39	Pivot	76.32	Settlemen	298.88
S1	57.86	Settlemen	23.78	Open	719.84	-0.5%	76.01	Open	297.75
Open	57.83	-0.5%	23.66	-0.5%	719.02	-1%	75.63	Low	297.62
-0.5%	57.80	Low	23.66	S1	718.70	Open	75.54	S1	297.53
Low	57.78	S1	23.57	Low	718.46	-1.5%	75.24	-0.5%	297.39
S2	57.62	-1%	23.54	-1%	715.40	S1	75.18	S2	296.18
-1%	57.51	-1.5%	23.42	S2	714.77	Low	75.11	-1%	295.89
S3	57.47	S2	23.36	-1 SD	713.52	S2	73.98	-1 SD	295.82
-1 SD	57.28	S3	23.06	-1.5%	711.79	-1 SD	73.58	S3	294.74
-1.5%	57.22	-1 SD	22.73	S3	711.08	S3	72.84	-1.5%	294.40
-2 SD	56.47	-2 SD	21.68	-2 SD	704.41	-2 SD	70.77	-2 SD	292.77

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TNA		TZA			SPY		SDS		SPXL	
1 SD	2.10	1 SD	0.75		1 SD	5.13	1 SD	0.71	1 SD	5.53
Implied Volatility	54.32	Implied Volatility	372.21		Implied Volatility	13.05	Implied Volatility	23.96	Implied Volatility	38.33
Fair Value	0.00	Fair Value	0.00		Fair Value	0.00	Fair Value	0.00	Fair Value	0.00
Range	1.96	Range	0.10		Range	5.00	Range	0.75	Range	5.36
Daily Change	0.90	Daily Change	-0.06		Daily Change	6.50	Daily Change	-0.98	Daily Change	7.00
+2 SD	78.00	+2 SD	5.36		+1.5%	762.57	+2 SD	57.63	+2 SD	286.85
R3	76.81	+1 SD	4.61		+2 SD	761.56	R3	57.41	R3	283.32
+1 SD	75.90	R3	4.02		+1%	758.81	R2	57.11	+1 SD	281.31
R2	75.89	R2	3.96		R3	758.34	+1.5%	57.06	R2	280.15
High	74.98	+1.5%	3.92		+1 SD	756.43	+1 SD	56.93	+1.5%	279.92
+1.5%	74.91	R1	3.91		R2	755.37	High	56.80	+1%	278.54
R1	74.85	High	3.90		+0.5%	755.06	+1%	56.78	R1	277.96
+1%	74.54	Open	3.90		R1	753.34	R1	56.66	+0.5%	277.16
+0.5%	74.17	+1%	3.90		High	752.41	Open	56.64	High	276.97
Pivot	73.93	+0.5%	3.88		Settlemen	751.30	+0.5%	56.50	Settlemen	275.78
Settlemen	73.80	Settlemen	3.86		Pivot	750.37	Pivot	56.36	Pivot	274.79
-0.5%	73.43	Pivot	3.85		Open	748.69	Settlemen	56.22	-0.5%	274.40
-1%	73.06	-0.5%	3.84		S1	748.34	Low	56.05	-1%	273.02
Open	73.03	-1%	3.82		-0.5%	747.54	-0.5%	55.94	Open	272.86
Low	73.02	S1	3.81		Low	747.41	S1	55.91	S1	272.60
S1	72.89	-1.5%	3.80		-1 SD	746.17	-1%	55.66	-1.5%	271.64
-1.5%	72.69	Low	3.80		S2	745.37	S2	55.61	Low	271.61
S2	71.97	S2	3.75		-1%	743.79	-1 SD	55.51	-1 SD	270.25
-1 SD	71.70	S3	3.70		S3	743.34	-1.5%	55.38	S2	269.43
S3	70.93	-1 SD	3.11		-2 SD	741.04	S3	55.16	S3	267.24
-2 SD	69.60	-2 SD	2.36		-1.5%	740.03	-2 SD	54.81	-2 SD	264.71

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ES/NQ Pivot & Volatility Levels

07/07/2026

SPX		ES			NQ		NDX	
1 SD	50.51	1 SD	49.90		1 SD	376.88	1 SD	382.62
Implied Volatility	12.80	Implied Volatility	12.55		Implied Volatility	24.03	Implied Volatility	24.61
Fair Value	0.00	Fair Value	55.52		Fair Value	243.96	Fair Value	0.00
Range	50.34	Range	50.00		Range	317.75	Range	294.13
Daily Change	60.71	Daily Change	39.50		Daily Change	62.25	Daily Change	391.85
+1.5%	7651.42	+1.5%	7710.45		+2 SD	30717.77	+2 SD	30468.08
+2 SD	7639.35	+2 SD	7696.30		R3	30431.00	+1.5%	30148.39
+1%	7613.72	+1%	7672.47		+1.5%	30413.46	R3	30143.32
R3	7609.78	R3	7665.17		+1 SD	30340.88	+1 SD	30085.46
+1 SD	7588.85	+1 SD	7646.40		+1%	30263.64	+1%	29999.87
R2	7580.55	+0.5%	7634.48		R2	30262.50	R2	29995.53
+0.5%	7576.03	R2	7633.83		+0.5%	30113.82	+0.5%	29851.36
R1	7559.44	R1	7615.17		R1	30113.25	R1	29849.19
High	7551.31	High	7602.50		High	30094.00	High	29847.75
Settlement	7538.34	Settlement	7596.50		Settlement	29964.00	Settlement	29702.84
Pivot	7530.21	Cash Close	7593.50		Cash Close	29951.75	Pivot	29701.40
S1	7509.10	Pivot	7583.83		Pivot	29944.75	Open	29575.57
Open	7506.96	S1	7565.17		Open	29835.75	S1	29555.06
Low	7500.97	Open	7564.75		-0.5%	29814.18	-0.5%	29554.33
-0.5%	7500.65	-0.5%	7558.52		S1	29795.50	Low	29553.62
-1 SD	7487.83	Low	7552.50		Low	29776.25	S2	29407.27
S2	7479.87	-1 SD	7546.60		-1%	29664.36	-1%	29405.81
-1%	7462.96	S2	7533.83		S2	29627.00	-1 SD	29320.23
S3	7458.76	-1%	7520.53		-1 SD	29587.12	S3	29260.93
-2 SD	7437.33	S3	7515.17		-1.5%	29514.54	-1.5%	29257.30
-1.5%	7425.26	-2 SD	7496.70		S3	29477.75	-2 SD	28937.61
		-1.5%	7482.55		-2 SD	29210.23		

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RTY/YM Pivot & Volatility Levels

07/07/2026

	RTY		RUT		YM		INDU
1 SD	30.24	1 SD	30.69	1 SD	377.81	1 SD	375.49
Implied Volatility	19.06	Implied Volatility	19.48	Implied Volatility	13.52	Implied Volatility	13.52
Fair Value	16.96	Fair Value	0.00	Fair Value	322.00	Fair Value	
Range	26.80	Range	27.39	Range	436.00	Range	411.41
Daily Change	8.00	Daily Change	13.03	Daily Change	226.00	Daily Change	195.42
+2 SD	3091.99	+2 SD	3070.99	+1.5%	54188.82	+1.5%	53856.00
+1.5%	3076.97	+1.5%	3054.76	+2 SD	54143.62	+2 SD	53811.08
R3	3070.77	R3	3051.06	R3	53972.67	R3	53608.65
+1%	3061.82	+1 SD	3040.30	+1%	53921.88	+1%	53590.70
+1 SD	3061.74	+1%	3039.71	+1 SD	53765.81	+1 SD	53435.59
R2	3056.43	R2	3037.72	R2	53685.33	R2	53334.37
+0.5%	3046.66	+0.5%	3024.66	+0.5%	53654.94	+0.5%	53325.40
R1	3043.97	High	3024.37	R1	53536.67	R1	53197.24
High	3042.10	R1	3023.66	High	53398.00	High	53060.10
Settlement	3031.50	Pivot	3010.32	Settlement	53388.00	Settlement	53060.10
Pivot	3029.63	Settlement	3009.61	Cash Close	53383.00	Pivot	52922.96
Cash Close	3026.60	Open	2996.98	Open	53265.00	Open	52828.45
S1	3017.17	Low	2996.98	Pivot	53249.33	-0.5%	52794.80
-0.5%	3016.34	S1	2996.27	-0.5%	53121.06	S1	52785.83
Open	3016.10	-0.5%	2994.56	S1	53100.67	-1 SD	52684.61
Low	3015.30	S2	2982.93	-1 SD	53010.19	Low	52648.69
S2	3002.83	-1%	2979.52	Low	52962.00	-1%	52529.50
-1 SD	3001.26	-1 SD	2978.93	-1%	52854.12	S2	52511.55
-1%	3001.18	S3	2968.88	S2	52813.33	S3	52374.42
S3	2990.37	-1.5%	2964.47	S3	52664.67	-2 SD	52309.12
-1.5%	2986.03	-2 SD	2948.24	-2 SD	52632.38	-1.5%	52264.20
-2 SD	2971.01			-1.5%	52587.18		

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Futures	ES	NQ
Open	7564.75	29835.75
High	7602.50	30094.00
Low	7552.50	29776.25
Cash Close	7593.50	29951.75
4:15 Settle	7596.50	29964.00
Daily Change	39.50	62.25
Fair Value	55.52	243.96

Pivot Levels	ES	NQ
R3	7665.17	30431.00
R2	7633.83	30262.50
R1	7615.17	30113.25
Pivot	7583.83	29944.75
S1	7565.17	29795.50
S2	7533.83	29627.00
S3	7515.17	29477.75

SD Levels	ES	NQ
1 SD	49.90	376.88
Implied Volatility	12.55%	24.03%
+2 SD	7696.30	30717.77
+1 SD	7646.40	30340.88
4:15 Settlement	7596.50	29964.00
-1 SD	7546.60	29587.12
-2 SD	7496.70	29210.23

	SPX	NDX	RUT	INDU
52 Week High	7620.90	30762.20	3046.59	53060.10
2026 High	7620.90	30762.20	3046.59	53060.10
Last Month High	7620.90	30762.20	3033.75	52655.66
Last Week High	7540.75	30328.79	3046.59	52903.85
Current Week High	7551.31	29847.75	3024.37	53060.10
Last Friday Close	7483.24	29697.87	2996.11	53055.91
Current Week Low	7500.97	29553.62	2996.98	52648.69
Last Week Low	7348.88	28991.52	2969.87	51949.54
Last Month Low	7237.85	28196.90	2795.48	49909.07
2026 Low	6316.91	22841.42	2404.99	45057.28
52 Week Low	6201.00	22587.47	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	0	1	3	16	68	110	1	2	13	29	32	26	27
ES ETH	0	1	3	16	60	84	1	3	13	28	29	27	27
NQ RTH	0	1	3	16	93	140	1	2	15	70	73	65	66
NQ ETH	0	1	3	16	82	96	1	3	14	68	68	67	67
RTY RTH													
RTY ETH													
YM RTH													
YM ETH													

Last valid day: 7/6/2026.
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	0	2	4	17	51	69	2	3	15	31	32	30	31
NQ Settle	0	2	4	18	83	107	2	3	16	71	72	69	70
RTY Settle													
YM Settle													

Last valid day: 7/6/2026.
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	50.0	nan	62.5	12.5	114.25	74.25	12.5	114.25	89.91	243.75
ES ETH	36.0	nan	40.88	29.5	56.5	51.64	25.25	97.0	64.42	127.75
NQ RTH	317.75	nan	425.38	70.75	965.0	505.29	70.75	965.0	592.86	1620.5
NQ ETH	328.25	nan	371.44	261.5	493.75	415.36	210.0	732.25	468.23	1025.5

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RTY RTH	26.8		37.35	9.3	73.4	39.68	9.3	73.4	50.92	132.9
RTY ETH	18.5		22.43	14.5	40.2	25.06	12.6	44.4	35.98	72.0
YM RTH	436.0		441.75	155.0	724.0	446.17	155.0	724.0	555.45	1053.0
YM ETH	234.0		289.5	182.0	416.0	297.0	113.0	458.0	374.1	663.0

Last valid day: 7/6/2026.
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	158.0	243.75	188.75	243.75	209.0	243.75	209.0	243.75	240.75
ES ETH	127.75	116.25	217.0	132.0	264.5	217.0	264.5	217.0	264.5	246.75
NQ RTH	1620.5	971.0	1620.5	1282.75	1620.5	1282.75	1620.5	1282.75	1620.5	1282.75
NQ ETH	1025.5	782.0	1025.5	902.0	1025.5	990.5	1025.5	990.5	1025.5	990.5
RTY RTH	132.9	75.6	132.9	97.7	132.9	103.6	132.9	103.6	132.9	104.6
RTY ETH	72.0	69.1	107.6	72.0	159.2	107.6	159.2	107.6	159.2	107.6
YM RTH	1053.0	916.0	1053.0	978.0	1282.0	1074.0	1282.0	1074.0	1282.0	1229.0
YM ETH	663.0	590.0	1316.0	799.0	1757.0	1316.0	1757.0	1316.0	1757.0	1316.0

Last valid day: 7/6/2026.

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