

VOLATILITY ANALYSIS

Asset: S&P 500 Index (SPX)

Period: 30-Day Rolling

CURRENT VIX **18.42**
AVG. REALIZED **14.10%**
PEAK VOL **22.15**
RISK RATING **Moderate**

[Interactive Volatility Curve Visualization Area]

DATE RANGE	PRICE ACTION	HIGH/LOW SPREAD	STANDARD DEV.	MARKET SENTIMENT
Oct 01 - Oct 07	-2.1%	1.85%	1.42	Bearish
Oct 08 - Oct 14	+0.4%	0.92%	0.65	Neutral
Oct 15 - Oct 21	+1.8%	1.10%	0.88	Bullish
Oct 22 - Oct 28	-0.5%	1.45%	1.15	Mixed

Notes: Calculated using closing price data. Past performance is not indicative of future results.