

Symbol	ZB	ZN	TBT	TLT
Open	117'15	112'260	33.20	89.98
High	118'06	113'065	33.26	90.72
Low	117'11	112'230	32.66	89.90
Close	118'02	113'040	32.75	90.60
Change	0'19	0'100	-0.45	0.62

OHLC from previous trading day. Times, ZB: 08:20-15:00, ZN: 08:20-15:00, TBT: 09:30-16:00, TLT: 09:30-16:00 (ET)

	ZB	ZN	TBT	TLT
IV	10.52%	6.81%	26.10%	13.47%
1 SD 1 day(s)	0'20	0'130	0.45	0.64
+3 std IV	120'00	114'105	34.09	92.52
2%	120'13	115'125	33.41	92.41
1.5%	119'26	114'265	33.24	91.96
+2 std IV	119'11	113'300	33.64	91.88
1%	119'07	114'080	33.08	91.51
+1 std IV	118'22	113'170	33.20	91.24
0.5%	118'20	113'220	32.91	91.05
settle	118'02	113'040	32.75	90.60
-0.5%	117'15	112'180	32.59	90.15
-1 std IV	117'13	112'230	32.30	89.96
-1%	116'28	111'320	32.42	89.69
-2 std IV	116'24	112'100	31.86	89.32
-1.5%	116'09	111'135	32.26	89.24
-2%	115'22	110'275	32.09	88.79
-3 std IV	116'03	111'295	31.41	88.68

IV calculations are for 2025-10-13 using prev day close.

Standard Deviation Table: Bonds/notes -
Weekly

10/13/2025

	ZB	ZN	TBT	TLT
IV	10.52%	6.81%	26.10%	13.47%
1 SD 5 day(s)	1'14	0'290	1.00	1.43
+3 std IV	122'13	115'265	35.75	94.89
2%	120'13	115'125	33.41	92.41
1.5%	119'26	114'265	33.24	91.96
+2 std IV	120'31	114'295	34.75	93.46
1%	119'07	114'080	33.08	91.51
+1 std IV	119'16	114'010	33.75	92.03
0.5%	118'20	113'220	32.91	91.05
settle	118'02	113'040	32.75	90.60
-0.5%	117'15	112'180	32.59	90.15
-1 std IV	116'19	112'070	31.75	89.17
-1%	116'28	111'320	32.42	89.69
-2 std IV	115'04	111'105	30.75	87.74
-1.5%	116'09	111'135	32.26	89.24
-2%	115'22	110'275	32.09	88.79
-3 std IV	113'22	110'135	29.75	86.31

IV calculations are for **2025-10-13** using prev day close.

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ZB #F	Prev Day	5d Avg	5d Min	5d Max	10d Avg	10d Min	10d Max	30d Avg	30d Min	30d Max
Open Range	0'08	0'06	0'04	0'08	0'07	0'04	0'14	0'09	0'03	0'28
First Hour	0'08	0'09	0'07	0'12	0'10	0'07	0'14	0'12	0'05	1'02
Last Hour	0'07	0'05	0'02	0'07	0'05	0'02	0'10	0'06	0'02	1'11
Last 30m	0'05	0'03	0'02	0'05	0'03	0'02	0'06	0'04	0'02	0'27
Daily Range	0'27	0'21	0'14	0'27	0'21	0'14	0'27	0'23	0'09	1'11

Open range: 08:20-08:45, First hour: 08:20-09:20, Last Hour: 14:00-15:00, Last 30m: 14:30-15:00, Daily RTH: 08:20-15:00 (ET)

ZN #F	Prev Day	5d Avg	5d Min	5d Max	10d Avg	10d Min	10d Max	30d Avg	30d Min	30d Max
Open Range	0'025	0'025	0'015	0'030	0'030	0'015	0'045	0'045	0'010	0'200
First Hour	0'025	0'030	0'025	0'045	0'040	0'025	0'060	0'060	0'015	0'200
Last Hour	0'025	0'025	0'015	0'030	0'025	0'010	0'040	0'030	0'010	0'230
Last 30m	0'025	0'020	0'010	0'025	0'020	0'010	0'025	0'025	0'010	0'150
Daily Range	0'155	0'100	0'055	0'155	0'100	0'055	0'155	0'110	0'030	0'230

Open range: 08:20-08:45, First hour: 08:20-09:20, Last Hour: 14:00-15:00, Last 30m: 14:30-15:00, Daily RTH: 08:20-15:00 (ET)

TBT	Prev Day	5d Avg	5d Min	5d Max	10d Avg	10d Min	10d Max	30d Avg	30d Min	30d Max
Open Range	0.07	0.15	0.07	0.24	0.16	0.07	0.24	0.16	0.07	0.27
First Hour	0.12	0.20	0.12	0.33	0.22	0.12	0.33	0.23	0.08	0.57
Last Hour	0.11	0.08	0.05	0.11	0.09	0.05	0.12	0.12	0.05	0.26
Last 30m	0.11	0.06	0.04	0.11	0.07	0.04	0.11	0.09	0.04	0.22
Daily Range	0.60	0.40	0.20	0.60	0.40	0.20	0.63	0.43	0.20	0.83

Open range: 09:30-09:55, First hour: 09:30-10:30, Last Hour: 15:00-16:00, Last 30m: 15:30-16:00, Daily RTH: 09:30-16:00 (ET)

TLT	Prev Day	5d Avg	5d Min	5d Max	10d Avg	10d Min	10d Max	30d Avg	30d Min	30d Max
Open Range	0.10	0.20	0.10	0.31	0.21	0.10	0.31	0.21	0.09	0.39
First Hour	0.18	0.28	0.18	0.45	0.32	0.18	0.45	0.31	0.11	0.68
Last Hour	0.17	0.12	0.08	0.17	0.12	0.08	0.19	0.17	0.08	0.39
Last 30m	0.16	0.09	0.05	0.16	0.10	0.05	0.17	0.12	0.05	0.31
Daily Range	0.82	0.53	0.29	0.82	0.55	0.29	0.83	0.58	0.29	1.17

Open range: 09:30-09:55, First hour: 09:30-10:30, Last Hour: 15:00-16:00, Last 30m: 15:30-16:00, Daily RTH: 09:30-16:00 (ET)

ZB		ZN		TBT		TLT	
1sd	0'20	1sd	0'130	1sd	0.45	1sd	0.64
IV	10'16	IV	6'260	IV	26.10	IV	13.47
FV	0'00	FV	0'000	FV	0.00	FV	0.00
Range	0'27	Range	0'155	Range	0.60	Range	0.82
Daily chg	1'14	Daily chg	0'205	Daily chg	-1.02	Daily chg	1.40
+1.5%	119'26	+1.5%	114'265	R3	33.72	+1.5%	91.96
+2sd	119'11	+1%	114'080	+2sd	33.64	+2sd	91.88
+1%	119'07	+2sd	113'300	R2	33.49	R3	91.73
R3	119'07	R3	113'255	High	33.26	+1%	91.51
+1sd	118'22	+0.5%	113'220	+1.5%	33.24	+1sd	91.24
R2	118'22	+1sd	113'170	Open	33.20	R2	91.23
+0.5%	118'20	R2	113'160	+1sd	33.20	+0.5%	91.05
R1	118'12	R1	113'100	R1	33.12	R1	90.91
High	118'06	High	113'065	+1%	33.08	High	90.72
Close	118'02	Close	113'040	+0.5%	32.91	Close	90.60
Pivot	117'27	Pivot	113'005	Pivot	32.89	Pivot	90.41
S1	117'17	S1	112'265	Close	32.75	-0.5%	90.15
-0.5%	117'15	Open	112'260	Low	32.66	S1	90.09
Open	117'15	-1sd	112'230	-0.5%	32.59	Open	89.98
-1sd	117'13	Low	112'230	S1	32.52	-1sd	89.96
Low	117'11	-0.5%	112'180	-1%	32.42	Low	89.90
S2	117'00	S2	112'170	-1sd	32.30	-1%	89.69
-1%	116'28	S3	112'110	S2	32.29	S2	89.59
-2sd	116'24	-2sd	112'100	-1.5%	32.26	-2sd	89.32
S3	116'22	-1%	111'320	S3	31.92	S3	89.27
-1.5%	116'09	-1.5%	111'135	-2sd	31.86	-1.5%	89.24