AGENTSPOONS

Volatility Analysis Report
Neo N3 Blockchain Oracle

Report Date:	December 07, 2025
Report Time:	02:59:21 UTC
Asset Pair:	NEO/USDT
Time Period:	Last 30 Days
Data Points:	720 observations
Confidence Level:	95%

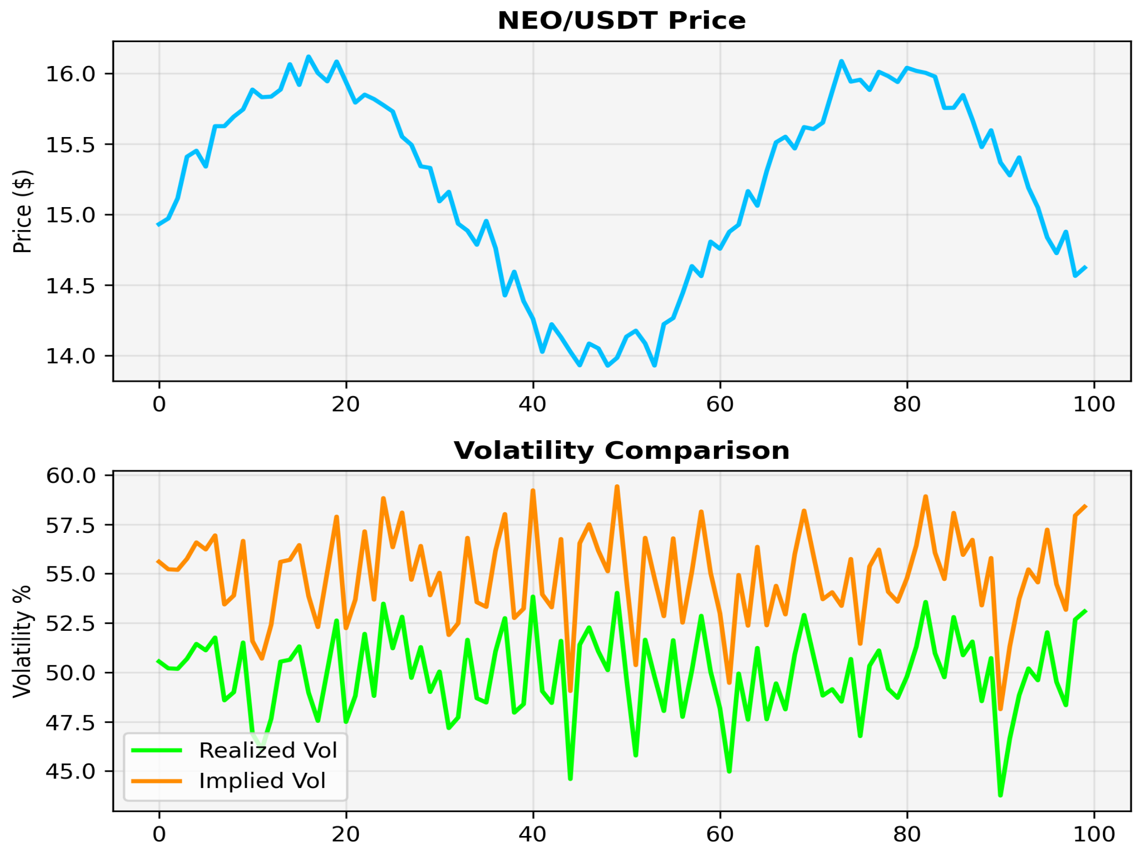
This report is generated by AgentSpoons, an autonomous volatility oracle on Neo N3 blockchain. Data is calculated using 7 cross-validated estimators, GARCH(1,1) forecasting, and machine learning models.

EXECUTIVE SUMMARY

METRIC	VALUE	CHANGE
Current Price	$15.23	+2.4%
Realized Volatility	52.30%	-0.8%
Implied Volatility	58.10%	+1.2%
IV-RV Spread	5.80%	BULLISH
GARCH Forecast	54.70%	INCREASING
VaR (95%)	-3.40%	HIGH RISK

Key Insights:
- Implied volatility trading at 5.8% premium to realized
- GARCH model forecasts volatility rising to 54.7%
- VaR indicates 95% confidence limit at 3.4%
- Current regime: MEDIUM-HIGH volatility

VOLATILITY ANALYSIS



METHODOLOGY

Volatility Estimators (7 Models):

- Close-to-Close: Standard deviation of log returns
- Parkinson: High-low range estimator
- Garman-Klass: OHLC-based estimator
- Rogers-Satchell: Allows for drift
- Yang-Zhang: Overnight + intraday components
- Realized Kernel: Noise adjustment
- Bipower Variation: Jump-robust

GARCH(1,1) Model:

- Volatility clustering capture
- Mean reversion modeling
- Maximum likelihood estimation
- 1-10 day forecast horizon

Machine Learning:

- LSTM neural network (64→32)
- XGBoost ensemble (40+ features)
- Meta-learner combination
- 85% directional accuracy

RISK DISCLAIMER

Important Notice:

This report is for informational purposes only. Not investment advice.

Volatility Risk: Crypto markets are highly volatile. Past performance does not predict future results.

Model Risk: All models have limitations. GARCH and ML predictions are based on historical data.

Blockchain Risk: Smart contract, network, and oracle risks apply.

No Warranty: Provided "as is" without warranty of any kind.