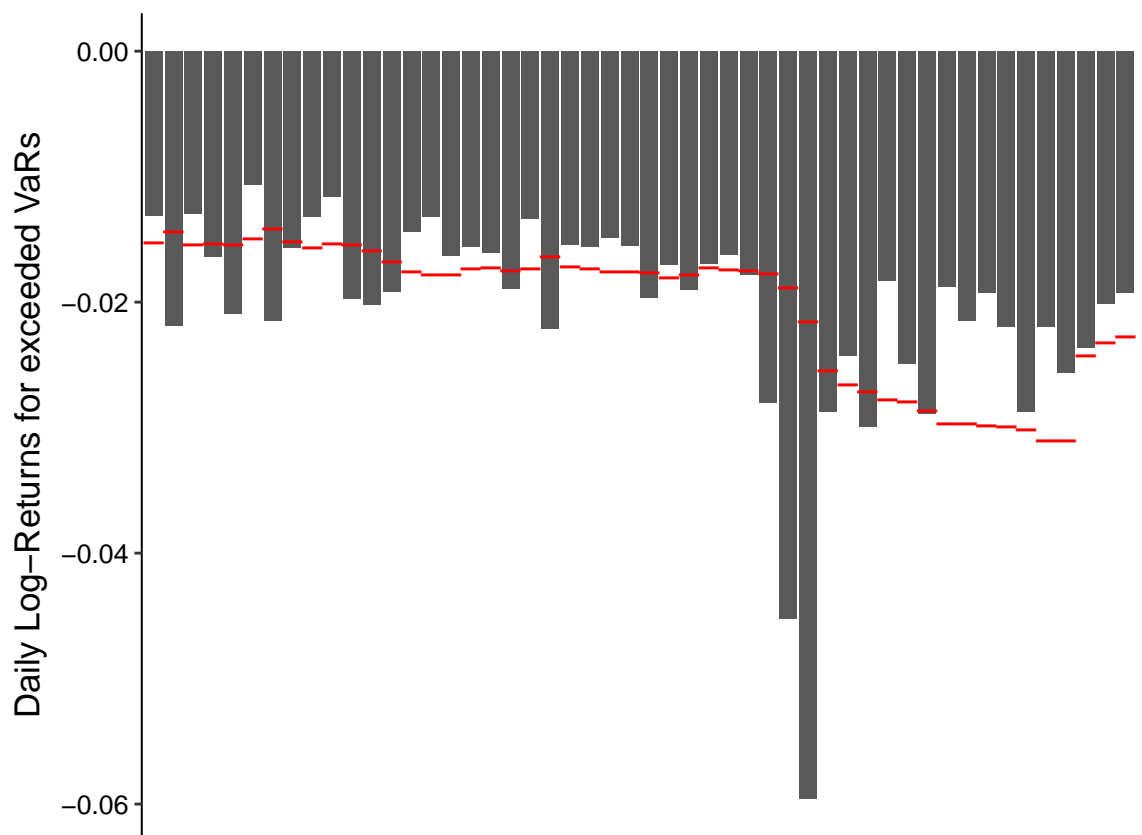
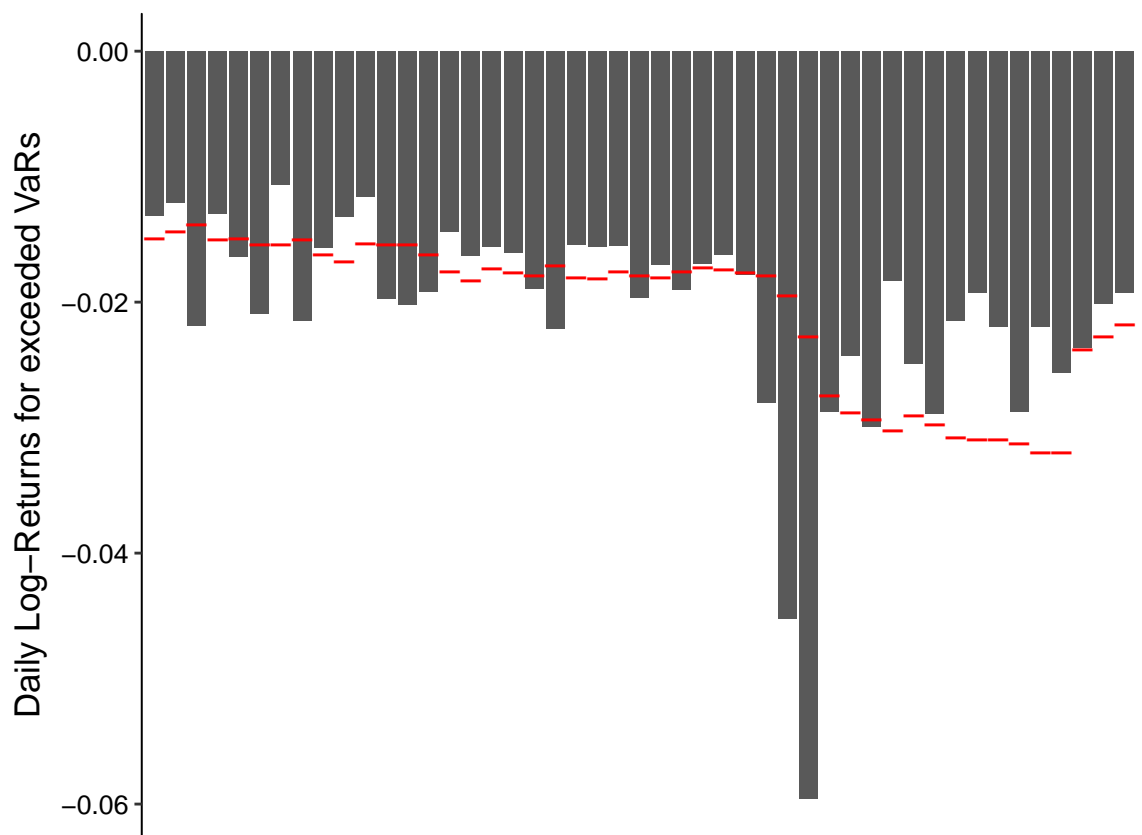


Historical Simulation (unweighted)



Days with VaR exceedances

Historical Simulation (weighted)



Days with VaR exceedances