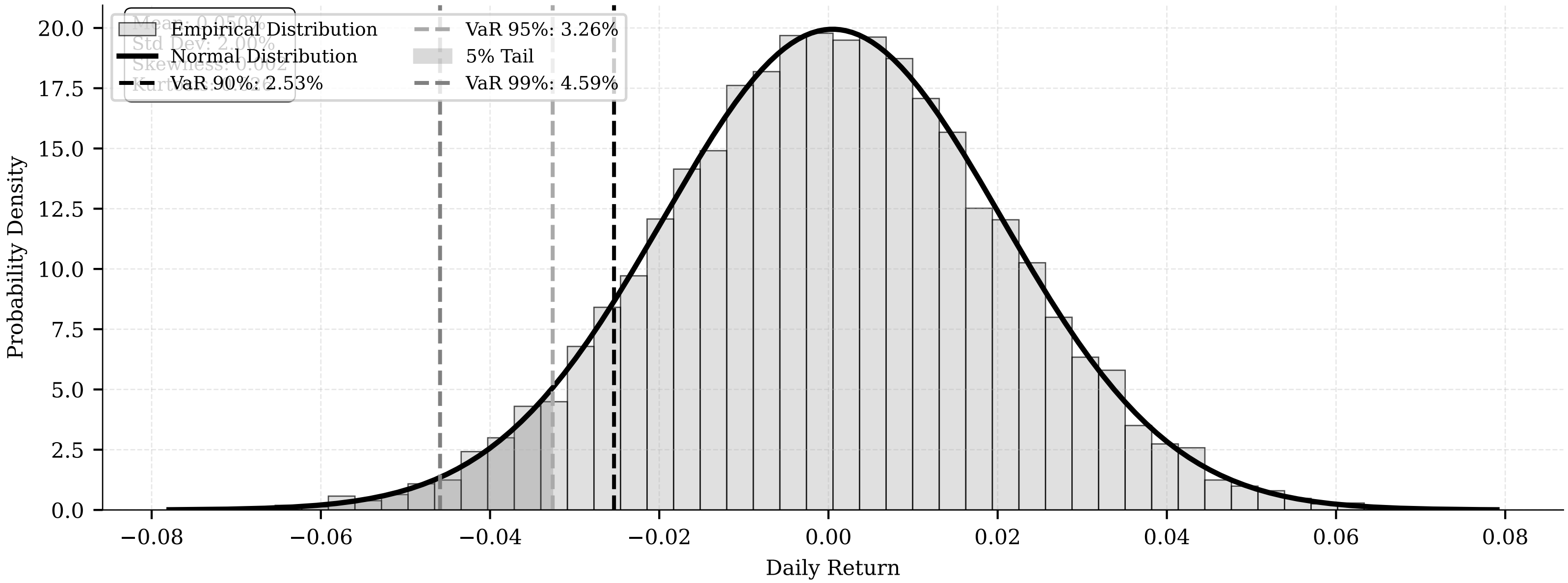
Value at Risk (VaR) Analysis [SYNTHETIC DATA]

Return Distribution and Value at Risk (VaR)



VaR Summary (Portfolio: $10M)

Confidence Leve	VaR (%)	VaR ($)	Expected Loss
90%	2.535%	$253,460	3.478%
95%	3.260%	$325,972	4.101%
99%	4.591%	$459,109	5.344%

VaR by Confidence Level