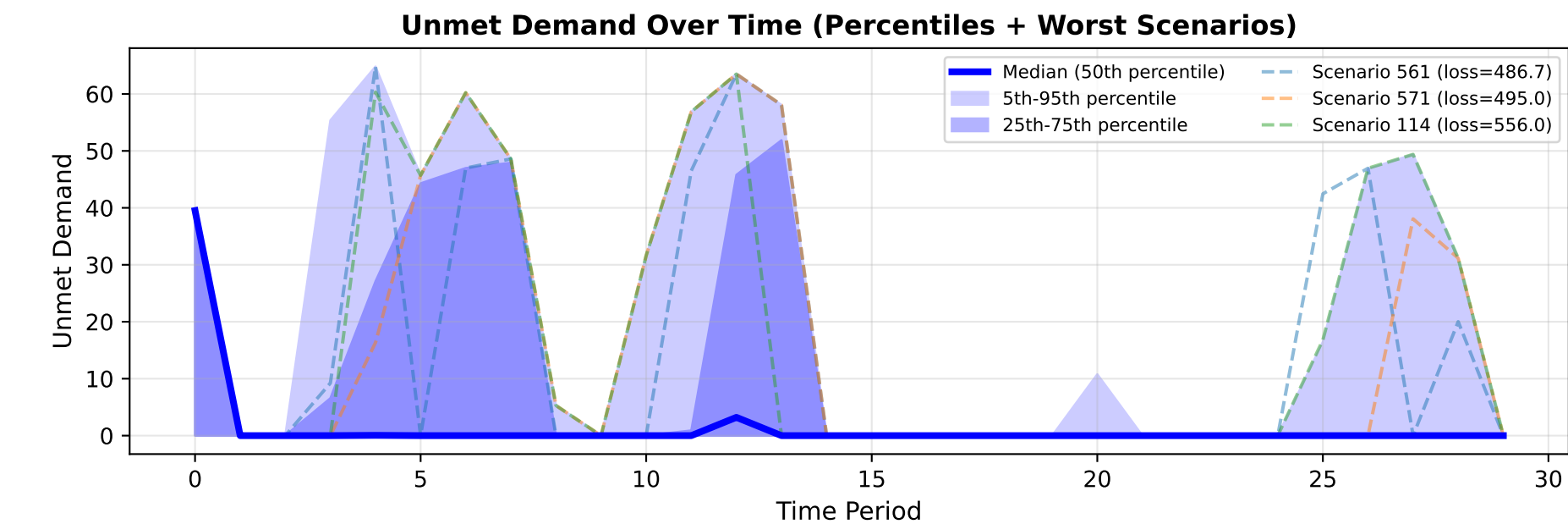
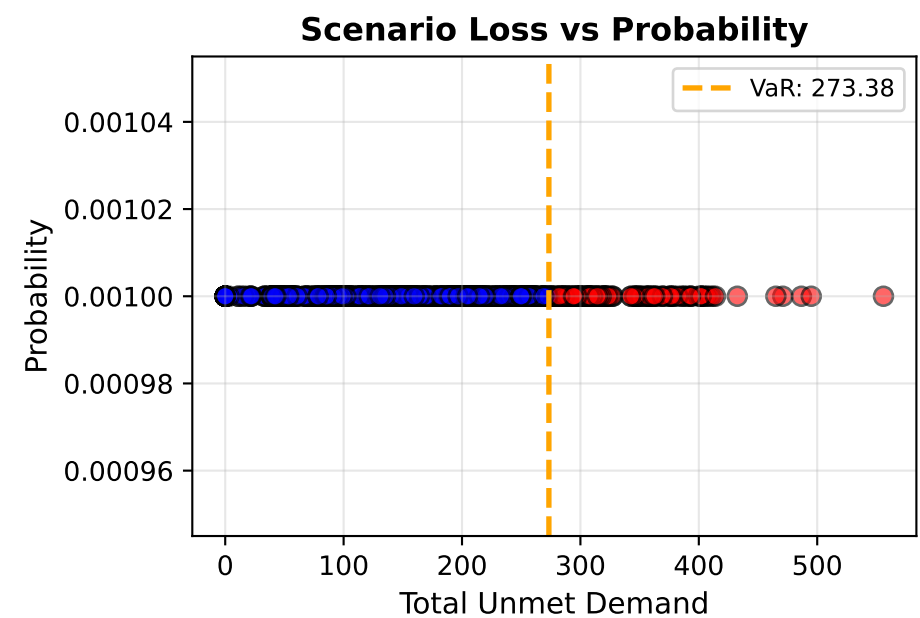
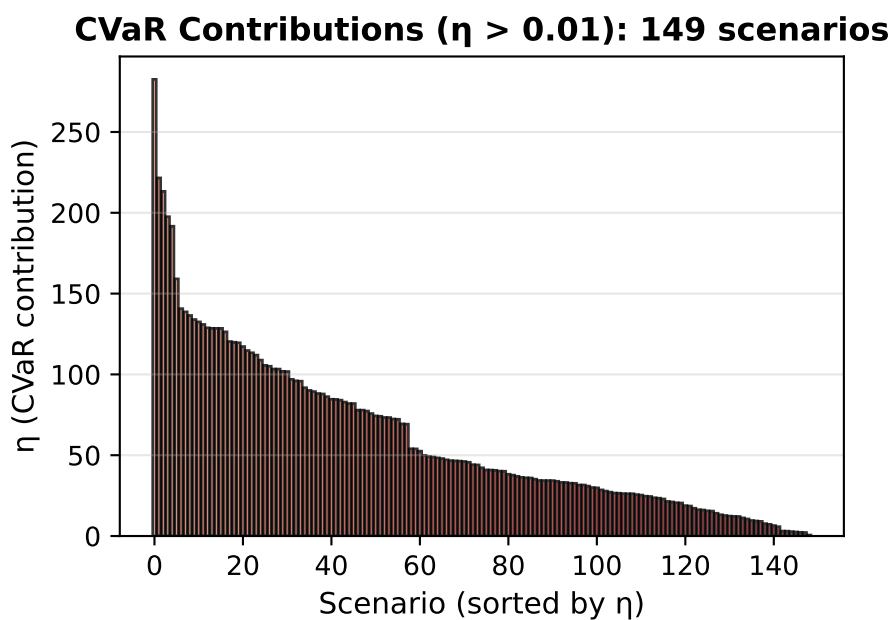
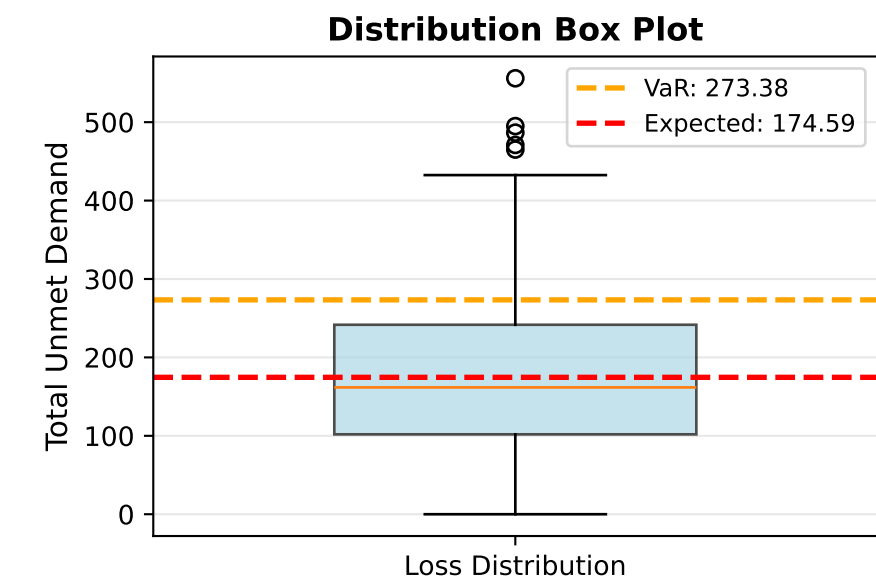
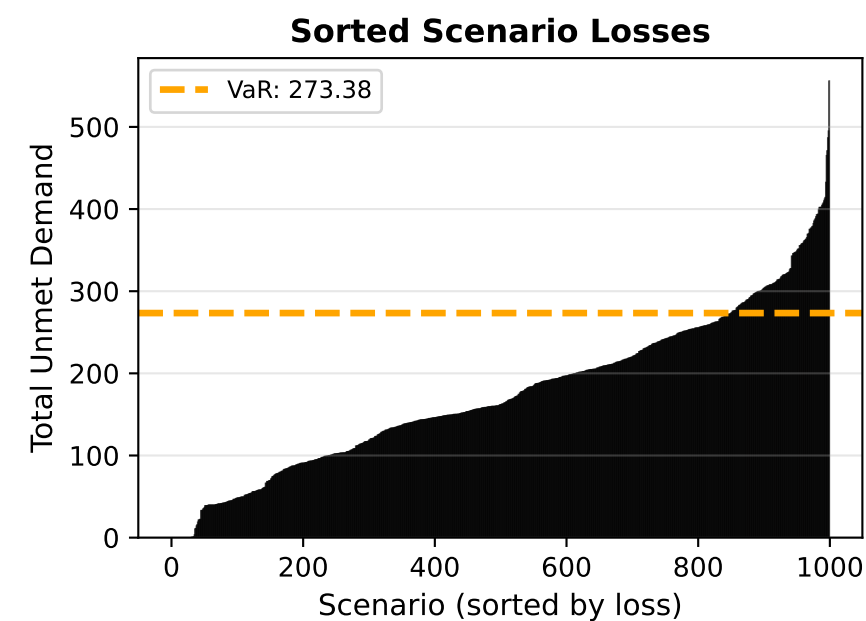
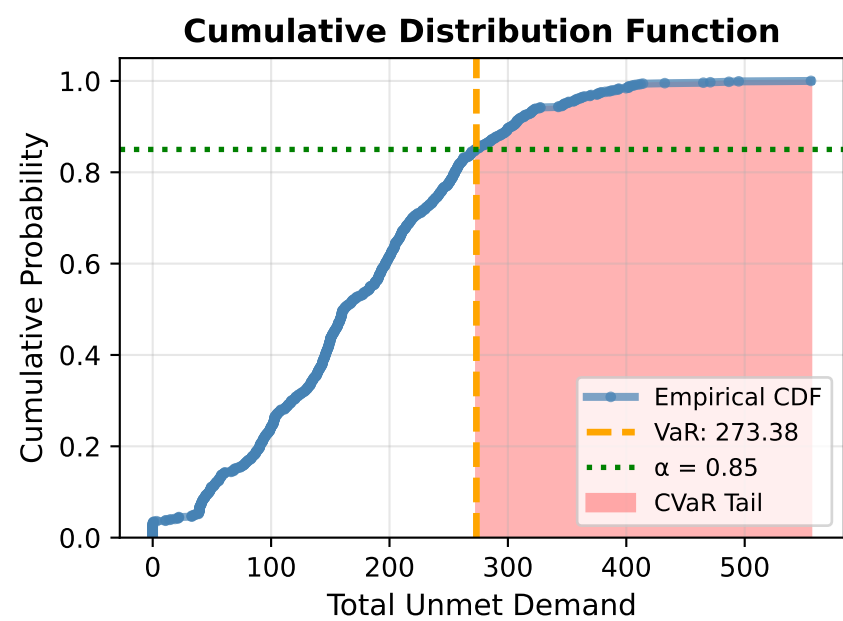
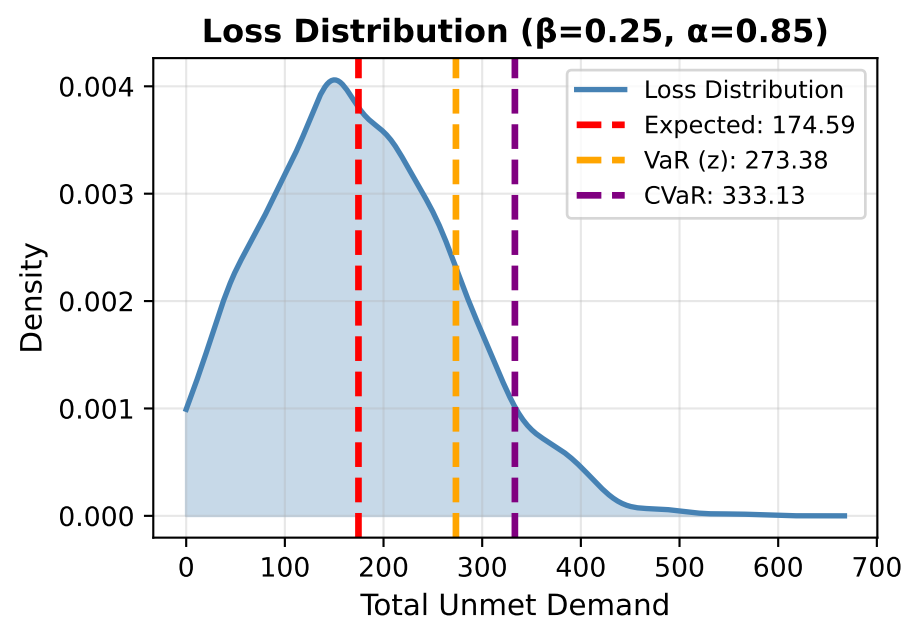


CVaR Model Analysis ($\beta=0.25$, $\alpha=0.85$)



MODEL SUMMARY
 $\beta=0.25$, $\alpha=0.85$
=====

Objective: 214.2257

Expected Loss: 174.5896
VaR (z): 273.3782
CVaR: 333.1339

Scenario Stats:
Min: 0.00
25%: 101.90
50%: 161.74
75%: 241.62
Max: 555.96
Std: 96.28

CVaR tail: 149 scenarios
Non-zero η : 149

Objective Breakdown:
(1- β) \times E[L] = 130.9422
 $\beta \times$ CVaR = 83.2835