

Daily 99% VaR report

Date: 2016-02-08

- **POFs**

	Return_2016-02-08	VaR_0.99_2016-02-05	VaR_0.01_2016-02-05
ALPHX	-1.28	-1.02	0.85
ALPIX	-1.16	-1.03	0.86
HHSIX	-1.71	-1.28	1.08
HFINX	-0.50	-0.46	0.27

- **UFTs**

	Return_2016-02-08	VaR_0.99_2016-02-05	VaR_0.01_2016-02-05
ED	-2.657	-1.611	1.373
LSD	-0.590	-0.408	0.230

- **SubAdvisors**