

DEAL RISK BRIEF
Monte Carlo VaR Analysis | $^{\wedge}$ GSPC | 30-Day Horizon
Generated: February 2026

Parameters

Ticker Symbol
^GSPC

Start Date
2023/01/01

Forecast Horizon (days)
30

Simulations
10000

Confidence Level
95

MA→SA Morocco-Gulf Risk Simulator

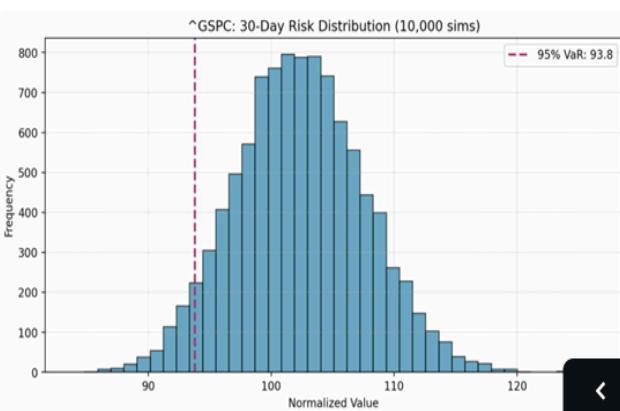
Monte Carlo Value-at-Risk modeling for strategic trade exposures

Run Simulation

VaR	Mean	Simulations
93.79	102.36	10,000

↑ 6.21% potential loss

^GSPC: 30-Day Risk Distribution (10,000 sims)



95% VaR: 93.8

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