

Mon 02-Jun

Date Offset

Months

53 records updated

-4

12

| FundCode | Conflnt | Positions | VaR | NaV | VaR% | Exptns | Obs | TotalMVaR | MVPass | AbsVaREv | VaREv | Expected | ChiSqTest | +/- | Estimate | FundID | Vehicle | LowBnd | HiBnd | ChiTPass |
|----------|---------|-----------|---------|-------------|------|--------|-----|-----------|--------|----------|-------|----------|-----------|------|----------|--------|---------|--------|-------|----------|
| GSAF | 95% | 842 | 805,287 | 222,292,461 | 0.4% | 9 | 250 | 805,287 | ✓ | 50 | 20 | 12 | 1.33 | -33% | | 18 | HF | 0.912 | 1.088 | ✗ |
| UKSEF | 95% | 124 | 178,681 | 39,679,972 | 0.5% | 1 | 250 | 178,681 | ✓ | 34 | 12 | 12 | 1.13 | -13% | | 43 | HF | 0.912 | 1.088 | ✗ |
| ARBEA | 95% | 830 | 356,236 | 79,139,210 | 0.5% | 1 | 228 | 356,236 | ✓ | 73 | 27 | 11 | 1.58 | -58% | | 115 | HF | 0.908 | 1.092 | ✗ |