Tartan Student Fund Risk Analysis (May 2018)

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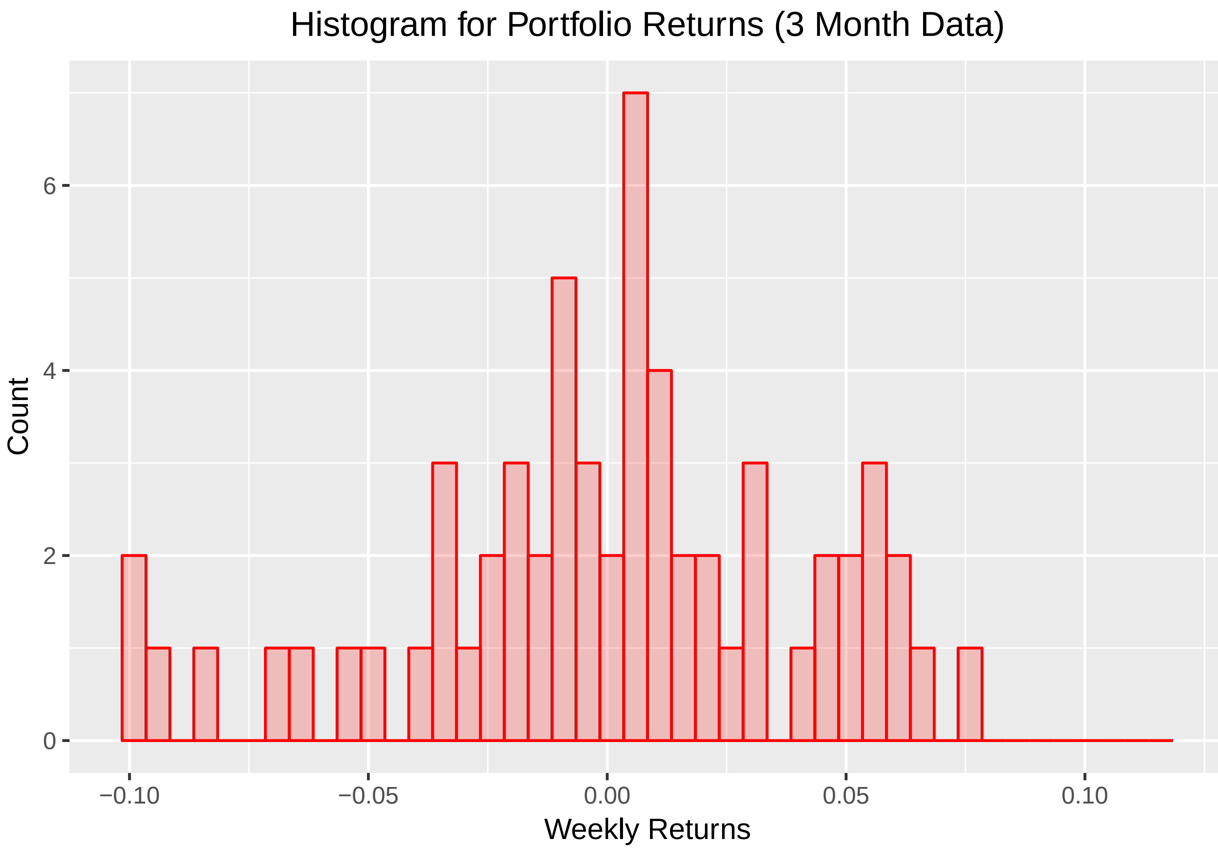
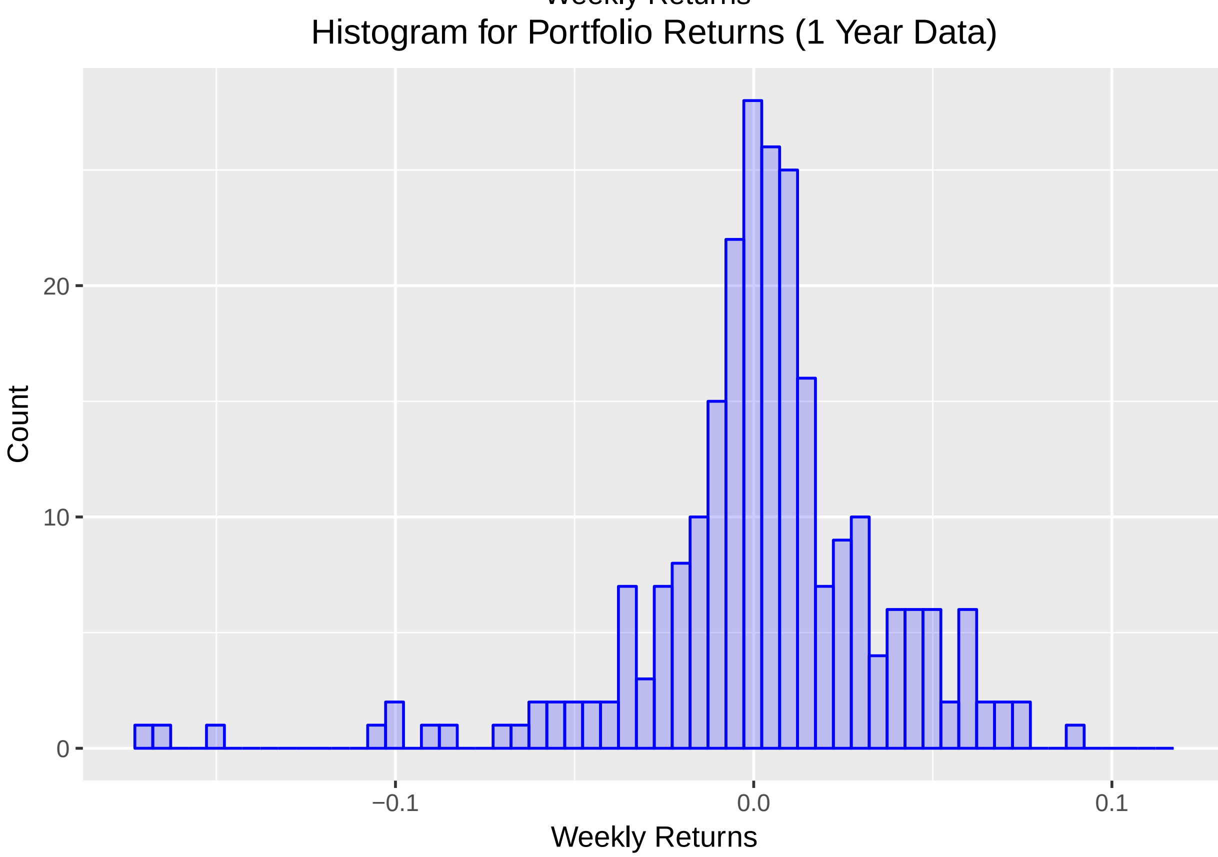
Value At Risk Summary (One Week)

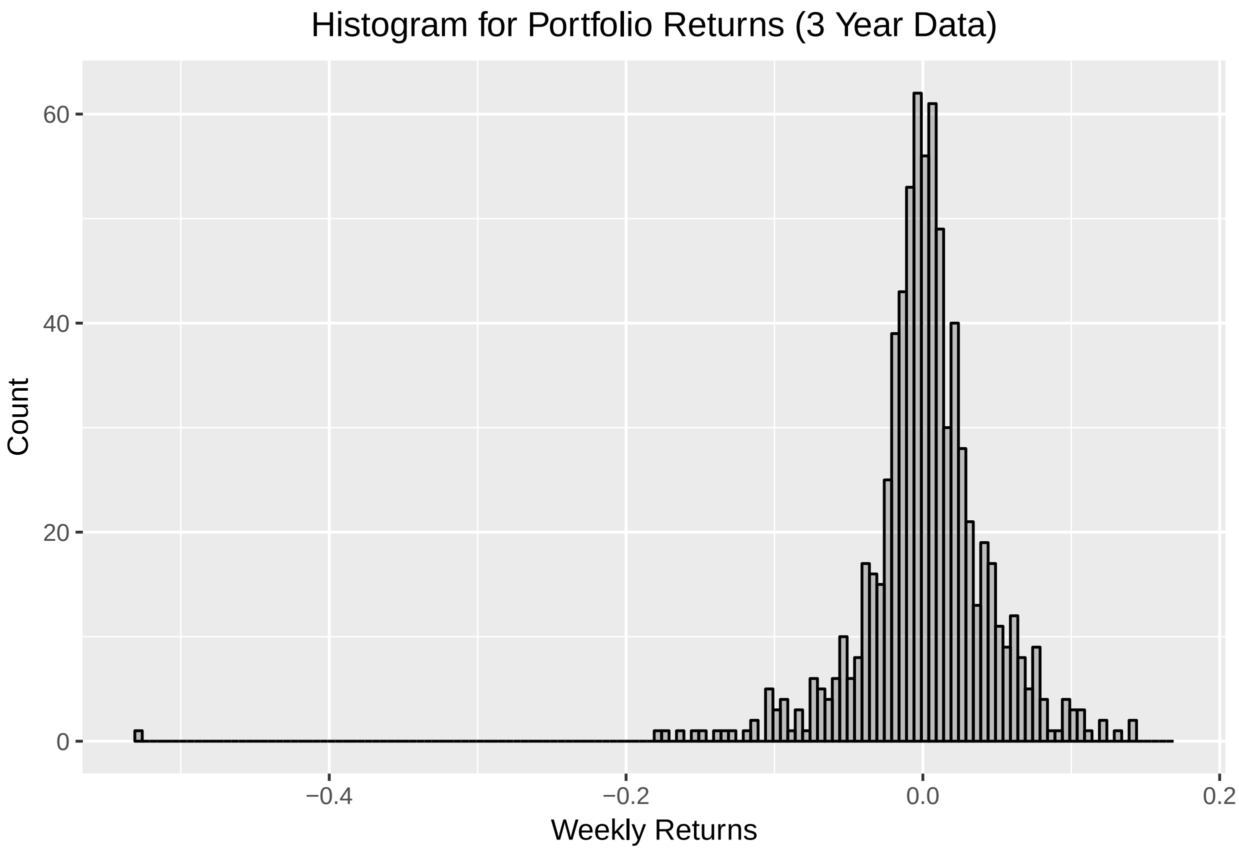
Table 1: Value At Risk (%)

	% of Portfolio
95 % VaR (Three Years)	-3.45
99 % VaR (Three Years)	-4.87
95 % VaR (One Year)	-2.49
99 % VaR (One Year)	-3.58
95 % VaR (Three Months)	-3.09
99 % VaR (Three Months)	-4.38

Weekly Return Distribution






Histogram for Portfolio Returns (3 Year Data)
60
40
20
0
Count
−0.4
−0.2
0.0
0.2
Weekly Returns