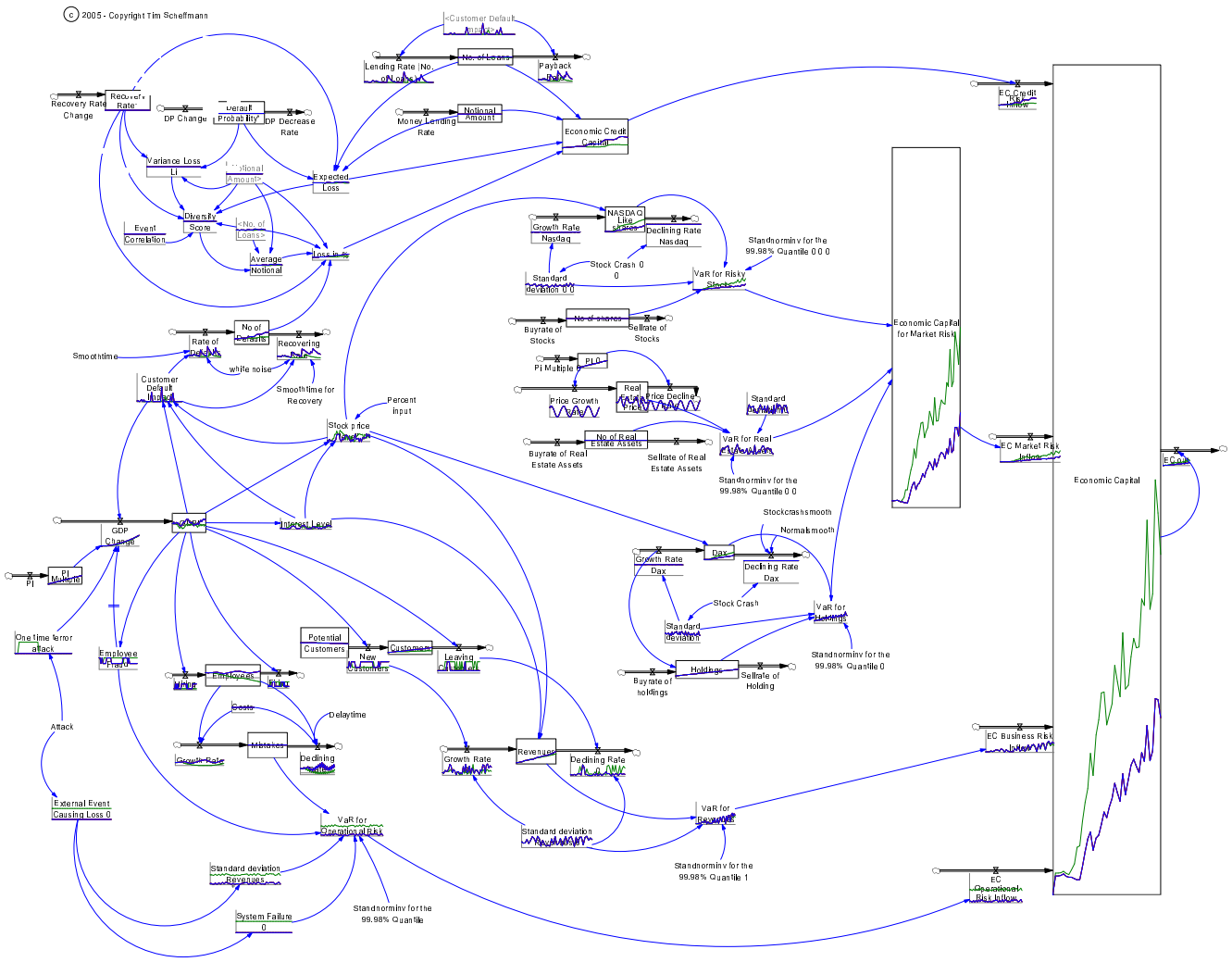
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Recovery Rate Change
Recovery Rate
DP Change
Overall Probability
DP Decrease Rate
Lending Rate
No. of Loans
Payback Rate
Money Lending Rate
Notional Amount
Economic Credit Capital
EC Credit Risk Inflow
Variance Loss
Expected Loss
Diversity Score
Event Correlation
Average Notional
Loss Ratio
Growth Rate Nasdaq
NASDAQ Like stocks
Declining Rate Nasdaq
Standnorminv for the 99.98% Quantile
Stock Crash
Standard deviation
VaR for Risky Stocks
Buyrate of Stocks
No of shares
Sellrate of Stocks
Economic Capital for Market Risk
Pi Multiple
PI 0
Price Growth Rate
Real Estate Price Decline
Standard deviation
No of Real Estate Assets
Buyrate of Real Estate Assets
Sellrate of Real Estate Assets
VaR for Real Estate
Standnorminv for the 99.98% Quantile
EC Market Risk Inflow
Economic Capital
EC Risk
No of Defaults
Rate of Defaults
Recovering Rate
Smoothtime
white noise
Smoothtime for Recovery
Customer Default Multiplier
Percent Input
Stock price
Interest Level
GDP Change
PI
PI Multiple
Stockcrashsmooth
Normalsmooth
Growth Rate Dax
Dax
Declining Rate Dax
Stock Crash
Standard deviation
VaR for Dax
Standnorminv for the 99.98% Quantile
Holdings
Buyrate of holdings
Sellrate of Holding
One time terror attack
Employee Fraud
Potential Customers
New Customers
Customers
Leaving Customers
Employees
Costs
Delaytime
Mistakes
Growth Rate
Declining Rate
Revenues
Growth Rate
Declining Rate
EC Business Risk Inflow
Attack
External Event Causing Loss 0
VaR for Operational Risk
Standard deviation
VaR for Revenues
Standnorminv for the 99.98% Quantile 1
Standard deviation Revenues
System Failure 0
Standnorminv for the 99.98% Quantile
EC Operational Risk Inflow