

Data marts are used to calculate risk management ratios which are then made available in relevant reports. The following reports are available:

- [Value at Risk \(VaR\)](#)
- [Conditional Value at Risk \(CVaR\)/Expected Shortfall \(ES\)](#)
- [Credit Spread Risk](#)
- [Interest Rate Risk in the Banking Book \(IRRBB\)](#)
- [Concentration Risks](#)