

DAO Treasury Risk Snapshot (1 page)

Treasury value: \$9,000,000 | Monthly burn: \$250,000

Probabilistic Risk (Monte Carlo, 1-month):

GREEN

VaR 95% (loss): \$1,156,514

CVaR 95% (avg loss in worst tail): \$1,393,228

Worst simulated month value: \$6,611,087

Worst simulated month runway: 26.4 months

Risk label (based on 5% worst runway): GREEN

Deterministic Stress Scenarios:

1. ETH -50%, BTC -40%, DAO token -70% (risk-off shock)

Loss: \$2,123,100 (23.6% drawdown)

GREEN

Remaining: \$6,876,900 | Runway: 27.5 months

Risk label: GREEN

2. Stablecoin depeg: USDC 0.92, DAI 0.95 (temporary impairment)

Loss: \$378,370 (4.2% drawdown)

GREEN

Remaining: \$8,621,630 | Runway: 34.5 months

Risk label: GREEN

3. Protocol incident: LP_Aave loses 30% principal + protocol haircut

Loss: \$485,900 (5.4% drawdown)

GREEN

Remaining: \$8,514,100 | Runway: 34.1 months

Risk label: GREEN

4. Liquidity crisis: forced unwind haircuts (no price move)

Loss: \$89,000 (1.0% drawdown)

GREEN

Remaining: \$8,911,000 | Runway: 35.6 months

Risk label: GREEN

Warnings / Triggers:

- No triggers breached (runway stayed above 18 months in tested outputs).

Bottom Line (plain English):

- This report estimates how much treasury value and operating runway could shrink under stress.
- The biggest risk is broad market crashes across correlated crypto assets.
- Governance can use this to size risk exposure and set minimum runway targets before deploying funds.