Crypto Derivatives Risk Monitoring Dashboard
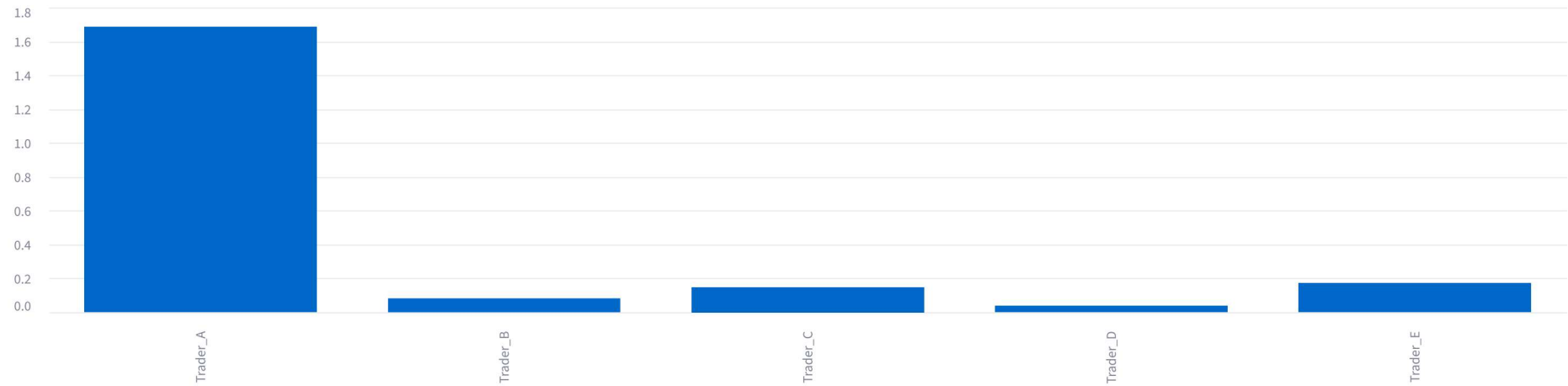
Desk Exposure Overview

Total Desk Exposure ($)

2,122,451.16

Desk 95% VaR ($)

140,081.78

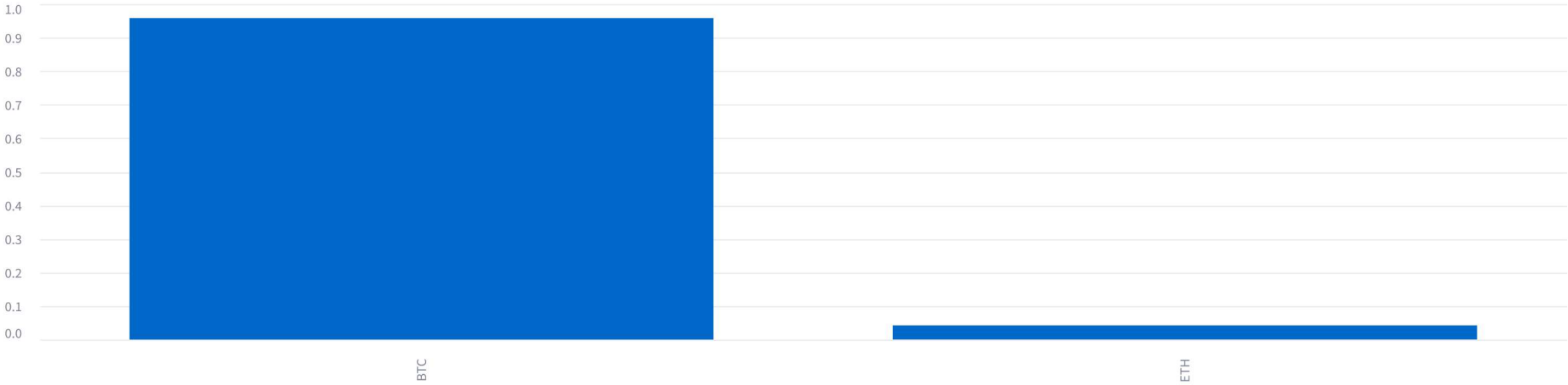|	Trader	Asset	Side	Notional_Exposure	Initial_Margin	Margin_Utilization	Liquidation_Distance	Leverage_Flag	Margin_Flag	Risk_Severity
0	Trader_A	BTC	Long	1678988.6719	167898.8672	1.679	0.0667	BREACH	WARNING	CRITICAL
1	Trader_A	ETH	Long	7476.0557	747.6056	0.0075	0.5	OK	OK	NORMAL
2	Trader_B	BTC	Long	80731.4088	8073.1409	0.0807	0.1	OK	OK	NORMAL
3	Trader_B	ETH	Short	1500.2984	150.0298	0.0015	0.5	OK	OK	NORMAL
4	Trader_C	BTC	Short	76756.6918	7675.6692	0.0768	0.1	OK	OK	NORMAL
5	Trader_C	ETH	Short	68967.7991	6896.7799	0.069	0.05	BREACH	OK	WARNING
6	Trader_D	BTC	Long	33815.1305	3381.513	0.0338	0.5	OK	OK	NORMAL
7	Trader_D	ETH	Long	3683.058	368.3058	0.0037	0.2	OK	OK	NORMAL
8	Trader_E	BTC	Long	164121.3162	16412.1316	0.1641	0.5	OK	OK	NORMAL
9	Trader_E	ETH	Short	6410.7304	641.073	0.0064	0.2	OK	OK	NORMAL

Margin Utilization
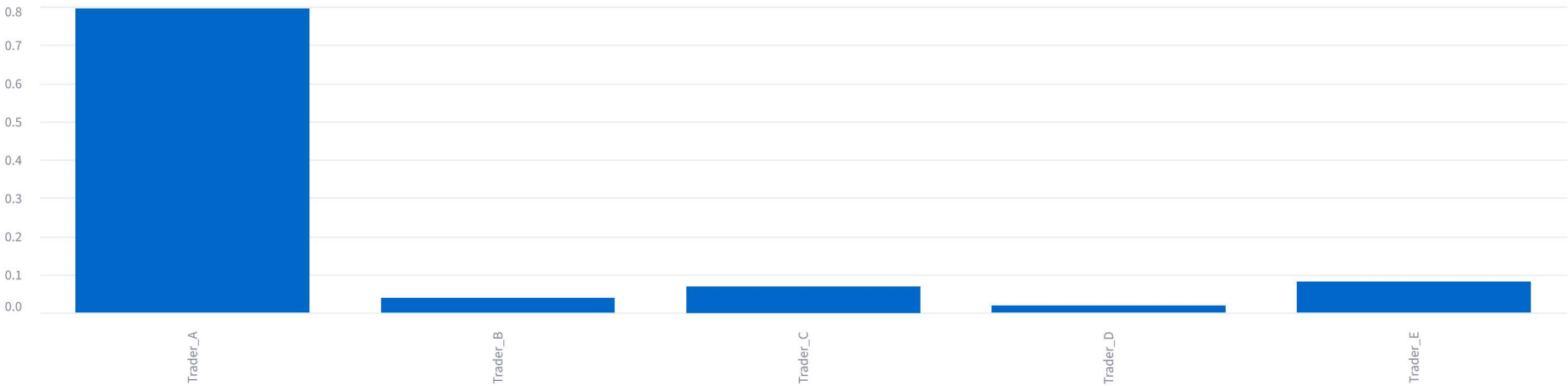
Risk Alerts

Risk breaches detected!

	Trader	Asset	Side	Notional_Exposure	Initial_Margin	Margin_Utilization	Liquidation_Distance	Leverage_Flag	Margin_Flag	Risk_Severity
0	Trader_A	BTC	Long	1678988.6719	167898.8672	1.679	0.0667	BREACH	WARNING	CRITICAL
5	Trader_C	ETH	Short	68967.7991	6896.7799	0.069	0.05	BREACH	OK	WARNING

Concentration Risk Monitor

Asset Concentration

Trader Concentration

Risk Severity Escalation Panel

CRITICAL RISK POSITIONS

	Trader	Asset	Side	Notional_Exposure	Initial_Margin	Margin_Utilization	Liquidation_Distance	Leverage_Flag	Margin_Flag	Risk_Severity
0	Trader_A	BTC	Long	1678988.6719	167898.8672	1.679	0.0667	BREACH	WARNING	CRITICAL

WARNING POSITIONS

	Trader	Asset	Side	Notional_Exposure	Initial_Margin	Margin_Utilization	Liquidation_Distance	Leverage_Flag	Margin_Flag	Risk_Severity
5	Trader_C	ETH	Short	68967.7991	6896.7799	0.069	0.05	BREACH	OK	WARNING