Variables	Model	Mean VaRAC	Mean VaRAC	Mean VaRUC	Mean VaRUC	Mean VaRAC	Mean VaRAC	Mean VaRUC	Mean VaRUC	Mean VaRAC	Mean VaRAC	Mean VaRUC	Mean VaRUC
liquids_financial_sector_crisis_ETORS	sgboost	0.4661185	0.4661067	0.5034140	0.5034140	0.3824140	0.3824139	0.7640507	0.7195450	0.0000487	0.0294882	0.7287813	1.1966092
financial_sector_crisis_ETORS	sgboost	0.4661185	0.4661067	0.5034140	0.5034140	0.3824140	0.3824139	0.7640507	0.7195450	0.0000487	0.0294882	0.7287813	1.1966092
financial_sector_VIXCRIS	sgboost	0.6947241	0.6952361	0.6047619	0.5869210	0.3615626	0.3615626	0.7929329	0.6408983	0.1825069	0.0000000	0.7151181	0.6864012
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
financial_sector_VIXCRIS_ETORS	sgboost	0.6514073	0.6490659	0.5000714	0.5023521	0.3607507	0.3466034	0.6461613	0.5680757	0.0000000	0.7012754	0.6271920	0.7344650
financial_sector_VIXCRIS_ETORS	sgboost	0.6514073	0.6490659	0.5000714	0.5023521	0.3607507	0.3466034	0.6461613	0.5680757	0.0000000	0.7012754	0.6271920	0.7344650
extreme_financial_crisis_ETORS	sgboost	0.6511576	0.7170139	0.5904762	0.3930000	0.0933983	0.7764610	0.6510139	0.1775031	0.0000000	0.6961714	0.6329769	0.7388999
liquids_financial_sector_ETORS	sgboost	0.6540854	0.7010873	0.5996032	0.3853380	0.0874074	0.7826018	0.6477943	0.2070899	0.0000000	0.7049883	0.6304602	0.7437642
extreme_liquids_financial_crisis_ETORS	sgboost	0.6444045	0.6853175	0.6731012	0.3798413	0.0589471	0.7432767	0.6195625	0.1680328	0.0000000	0.6854284	0.5956160	0.7285351
extreme_financial_sector_VIXCRIS	sgboost	0.6054895	0.6988095	0.5503119	0.3706119	0.0580506	0.7369498	0.6550613	0.1742028	0.0000000	0.6994584	0.6202034	0.7312665
financial_sector_VIXCRIS	sgboost	0.6514073	0.6490659	0.5000714	0.5023521	0.3607507	0.3466034	0.6461613	0.5680757	0.0000000	0.7012754	0.6271920	0.7344650
extreme_financial_ETORS_liquids	sgboost	0.6534724	0.7098006	0.5763095	0.3762349	0.0622999	0.7566470	0.6461458	0.1882275	0.0000000	0.6935280	0.6401723	0.7380267
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
financial_sector_VIXCRIS_ETORS	sgboost	0.6460806	0.6859058	0.5665546	0.5378873	0.3509947	0.3741845	0.6518865	0.5809021	0.0000000	0.6880482	0.6210304	0.7220711
extreme_financial_sector_ETORS	sgboost	0.6511576	0.7170139	0.5904762	0.3930000	0.0933983	0.7764610	0.6510139	0.1775031	0.0000000	0.6961714	0.6329769	0.7388999
extreme_financial_sector_crisis_ETORS	sgboost	0.6480720	0.6888889	0.5868016	0.3708319	0.0580423	0.7350036	0.6553803	0.1750947	0.0000000	0.6909079	0.6200319	0.7373304
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
liquids_financial_sector_crisis_ETORS	sgboost	0.6525023	0.7071429	0.5908730	0.3873950	0.0613928	0.7539346	0.6498218	0.1888757	0.0000000	0.7040435	0.6348308	0.7413323
extreme_financial_sector_ETORS	sgboost	0.6511576	0.7170139	0.5904762	0.3930000	0.0933983	0.7764610	0.6510139	0.1775031	0.0000000	0.6961714	0.6329769	0.7388999
extreme_financial_sector_crisis_ETORS	sgboost	0.6480720	0.6888889	0.5868016	0.3708319	0.0580423	0.7350036	0.6553803	0.1750947	0.0000000	0.6909079	0.6200319	0.7373304
liquids_financial_sector_ETORS	sgboost	0.6540854	0.7010873	0.5996032	0.3853380	0.0874074	0.7826018	0.6477943	0.2070899	0.0000000	0.7049883	0.6304602	0.7437642
liquids_financial_sector_ETORS	sgboost	0.6540854	0.7010873	0.5996032	0.3853380	0.0874074	0.7826018	0.6477943	0.2070899	0.0000000	0.7049883	0.6304602	0.7437642
extreme_liquids_financial_crisis_ETORS	sgboost	0.6444045	0.6853175	0.6731012	0.3798413	0.0589471	0.7432767	0.6195625	0.1680328	0.0000000	0.6854284	0.5956160	0.7285351
financial_sector_VIXCRIS	sgboost	0.6514073	0.6490659	0.5000714	0.5023521	0.3607507	0.3466034	0.6461613	0.5680757	0.0000000	0.7012754	0.6271920	0.7344650
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
financial_sector_VIXCRIS	sgboost	0.6514073	0.6490659	0.5000714	0.5023521	0.3607507	0.3466034	0.6461613	0.5680757	0.0000000	0.7012754	0.6271920	0.7344650
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
extreme_financial_sector_ETORS	sgboost	0.6511576	0.7170139	0.5904762	0.3930000	0.0933983	0.7764610	0.6510139	0.1775031	0.0000000	0.6961714	0.6329769	0.7388999
extreme_financial_sector_crisis_ETORS	sgboost	0.6480720	0.6888889	0.5868016	0.3708319	0.0580423	0.7350036	0.6553803	0.1750947	0.0000000	0.6909079	0.6200319	0.7373304
extreme_financial_ETORS	sgboost	0.6534724	0.7098006	0.5763095	0.3762349	0.0622999	0.7566470	0.6461458	0.1882275	0.0000000	0.6935280	0.6401723	0.7380267
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
liquids_financial_sector_ETORS	sgboost	0.6540854	0.7010873	0.5996032	0.3853380	0.0874074	0.7826018	0.6477943	0.2070899	0.0000000	0.7049883	0.6304602	0.7437642
extreme_financial_sector_crisis_ETORS	sgboost	0.6480720	0.6888889	0.5868016	0.3708319	0.0580423	0.7350036	0.6553803	0.1750947	0.0000000	0.6909079	0.6200319	0.7373304
extreme_financial_sector_VIXCRIS	sgboost	0.6054895	0.6988095	0.5503119	0.3706119	0.0580506	0.7369498	0.6550613	0.1742028	0.0000000	0.6994584	0.6202034	0.7312665
financial_sector_VIXCRIS	sgboost	0.6514073	0.6490659	0.5000714	0.5023521	0.3607507	0.3466034	0.6461613	0.5680757	0.0000000	0.7012754	0.6271920	0.7344650
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
financial_sector_VIXCRIS	sgboost	0.6514073	0.6490659	0.5000714	0.5023521	0.3607507	0.3466034	0.6461613	0.5680757	0.0000000	0.7012754	0.6271920	0.7344650
extreme_financial_ETORS_liquids	sgboost	0.6534724	0.7098006	0.5763095	0.3762349	0.0622999	0.7566470	0.6461458	0.1882275	0.0000000	0.6935280	0.6401723	0.7380267
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
financial_sector_VIXCRIS_ETORS	sgboost	0.6460806	0.6859058	0.5665546	0.5378873	0.3509947	0.3741845	0.6518865	0.5809021	0.0000000	0.6880482	0.6210304	0.7220711
extreme_financial_sector_ETORS	sgboost	0.6511576	0.7170139	0.5904762	0.3930000	0.0933983	0.7764610	0.6510139	0.1775031	0.0000000	0.6961714	0.6329769	0.7388999
extreme_financial_sector_crisis_ETORS	sgboost	0.6480720	0.6888889	0.5868016	0.3708319	0.0580423	0.7350036	0.6553803	0.1750947	0.0000000	0.6909079	0.6200319	0.7373304
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
liquids_financial_sector_ETORS	sgboost	0.6540854	0.7010873	0.5996032	0.3853380	0.0874074	0.7826018	0.6477943	0.2070899	0.0000000	0.7049883	0.6304602	0.7437642
extreme_financial_sector_ETORS	sgboost	0.6511576	0.7170139	0.5904762	0.3930000	0.0933983	0.7764610	0.6510139	0.1775031	0.0000000	0.6961714	0.6329769	0.7388999
extreme_financial_sector_crisis_ETORS	sgboost	0.6480720	0.6888889	0.5868016	0.3708319	0.0580423	0.7350036	0.6553803	0.1750947	0.0000000	0.6909079	0.6200319	0.7373304
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
financial_sector_VIXCRIS	sgboost	0.6514073	0.6490659	0.5000714	0.5023521	0.3607507	0.3466034	0.6461613	0.5680757	0.0000000	0.7012754	0.6271920	0.7344650
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
extreme_financial_ETORS_liquids	sgboost	0.6534724	0.7098006	0.5763095	0.3762349	0.0622999	0.7566470	0.6461458	0.1882275	0.0000000	0.6935280	0.6401723	0.7380267
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
financial_sector_VIXCRIS_ETORS	sgboost	0.6460806	0.6859058	0.5665546	0.5378873	0.3509947	0.3741845	0.6518865	0.5809021	0.0000000	0.6880482	0.6210304	0.7220711
extreme_financial_sector_ETORS	sgboost	0.6511576	0.7170139	0.5904762	0.3930000	0.0933983	0.7764610	0.6510139	0.1775031	0.0000000	0.6961714	0.6329769	0.7388999
extreme_financial_sector_crisis_ETORS	sgboost	0.6480720	0.6888889	0.5868016	0.3708319	0.0580423	0.7350036	0.6553803	0.1750947	0.0000000	0.6909079	0.6200319	0.7373304
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
liquids_financial_sector_ETORS	sgboost	0.6540854	0.7010873	0.5996032	0.3853380	0.0874074	0.7826018	0.6477943	0.2070899	0.0000000	0.7049883	0.6304602	0.7437642
extreme_financial_sector_ETORS	sgboost	0.6511576	0.7170139	0.5904762	0.3930000	0.0933983	0.7764610	0.6510139	0.1775031	0.0000000	0.6961714	0.6329769	0.7388999
extreme_financial_sector_crisis_ETORS	sgboost	0.6480720	0.6888889	0.5868016	0.3708319	0.0580423	0.7350036	0.6553803	0.1750947	0.0000000	0.6909079	0.6200319	0.7373304
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
financial_sector_VIXCRIS	sgboost	0.6514073	0.6490659	0.5000714	0.5023521	0.3607507	0.3466034	0.6461613	0.5680757	0.0000000	0.7012754	0.6271920	0.7344650
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
extreme_financial_ETORS_liquids	sgboost	0.6534724	0.7098006	0.5763095	0.3762349	0.0622999	0.7566470	0.6461458	0.1882275	0.0000000	0.6935280	0.6401723	0.7380267
financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
financial_sector_VIXCRIS_ETORS	sgboost	0.6460806	0.6859058	0.5665546	0.5378873	0.3509947	0.3741845	0.6518865	0.5809021	0.0000000	0.6880482	0.6210304	0.7220711
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financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
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financial_sector_ETORS	sgboost	0.6966000	0.6965000	0.5845238	0.5845238	0.3599470	0.3599470	0.7929329	0.6353004	0.1753387	0.0000000	0.6950799	0.6440003
financial_sector_VIXCRIS	sgboost	0.6514073	0.6490659	0.5000714	0.5023521	0.3607507	0.3466034	0.6461613	0.5680757	0.0000000	0.7012754	0.6271920	0.7344650
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extreme_financial_ETORS_liquids	sgboost	0.6534724	0.7098006	0.5763095	0.3762349	0.0622999	0.7566470	0.6461458	0.1882275	0.0000000	0.6935280	0.6401723	0.7380267
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