

Market Risk Report: @GC

Value at Risk (VaR)

Metric	mc_var_0.95_1d	mc_var_0.95_10d	mc_var_0.99_1d	mc_var_0.99_10d
VaR (\$)	2.130103527888027	6.926773141698169	3.766883387330406	10.485154804683882
Revenue Impact (\$)	0.42602070557760546	1.3853546283396339	0.7533766774660813	2.0970309609367765
Capital Impact (\$)	0.0	0.0	0.0	0.0
Liquidity Impact (\$)	0.0	0.0	0.0	0.4910855689079945

Stress Test Results

	2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liquid
	59.96441541465532	99.94069235775886	39.97627694310353	19.988138471551764	29.98220770732766	9.9940
)	30.000000000000004	50.0	19.999999999999996	9.999999999999998	15.000000000000002	5.0000
(\$)	11.992883082931066	19.988138471551775	7.995255388620706	3.997627694310353	5.996441541465533	1.9988
(\$)	39.97627694310354	79.95255388620708	19.988138471551753	0.0	9.994069235775886	
(\$)	49.97034617887943	89.94662312198298	29.98220770732764	9.994069235775877	19.98813847155177	8.881784

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	13.0	0.9948392219134577
mc_var_0.95_10d	13.0	0.9948207171314741
mc_var_0.99_1d	0.0	1.0
mc_var_0.99_10d	1.0	0.999601593625498
hist_var_0.95_1d	52.0	0.9793568876538309
hist_var_0.95_10d	63.0	0.9749003984063745
hist_var_0.99_1d	10.0	0.9960301707026598
hist_var_0.99_10d	12.0	0.9952191235059761