Market Risk Report: @LE

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 ($)	130.58202413545214	426.162040348109	230.64758126810906	644.4799329041754
Revenue Impact ($)	26.11640482709043	85.2324080696218	46.129516253621816	128.89598658083509
Capital Impact ($)	0.0	0.0	0.0	25.033778745373752
Liquidity Impact ($)	0.0	116.43896326870816	0.0	334.75685582477456

Stress Test Results

	2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liquidi
	1858.3384624764049	3097.2307707940076	1238.8923083176023	619.4461541588016	929.1692312382029	309.72
)	30.000000000000004	50.0	19.999999999999986	9.999999999999998	15.000000000000014	5.0000
($)	371.667692495281	619.4461541588016	247.7784616635205	123.88923083176033	185.8338462476406	61.944
($)	1238.8923083176032	2477.784616635206	619.4461541588007	0.0	309.72307707940126	
($)	1548.615385397004	2787.507693714607	929.1692312382015	309.7230770794008	619.4461541588021	4.547473

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	38.0	0.9849146486701071
mc_var_0.95_10d	13.0	0.9948207171314741
mc_var_0.99_1d	0.0	1.0
mc_var_0.99_10d	0.0	1.0
hist_var_0.95_1d	88.0	0.9650655021834061
hist_var_0.95_10d	80.0	0.9681274900398407
hist_var_0.99_1d	22.0	0.9912663755458515
hist_var_0.99_10d	9.0	0.996414342629482