Market Risk Report: @EC

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 ($)	0.01817992418034441	0.06032945695695512	0.03229794490554877	0.0900390031646945
Revenue Impact ($)	0.003635984836068882	0.012065891391391026	0.006459588981109755	0.0180078006329389
Capital Impact ($)	0.0	0.0	0.0	0.0
Liquidity Impact ($)	0.0	0.0	0.0	0.02324296459937232

Stress Test Results

2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liqu
0.4007762313919332	0.6679603856532218	0.2671841542612887	0.13359207713064425	0.2003881156959666	0.06
30.000000000000004	50.0	19.999999999999996	9.999999999999986	15.000000000000002	5.0
0.08015524627838665	0.13359207713064436	0.05343683085225775	0.02671841542612885	0.04007762313919332	0.01
0.26718415426128883	0.5343683085225774	0.13359207713064436	0.0	0.06679603856532224	
0.333980192826611	0.6011643470878996	0.20038811569596654	0.06679603856532207	0.13359207713064442	1.6653

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	25.0	0.9900754267566495
mc_var_0.95_10d	13.0	0.9948207171314741
mc_var_0.99_1d	1.0	0.999603017070266
mc_var_0.99_10d	0.0	1.0
hist_var_0.95_1d	79.0	0.9686383485510123
hist_var_0.95_10d	72.0	0.9713147410358566
hist_var_0.99_1d	11.0	0.9956331877729258
hist_var_0.99_10d	12.0	0.9952191235059761