Market Risk Report: @SI

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 ($)	74.4630318712819	241.51615062345655	132.6334238532024	362.37597909383976
Revenue Impact ($)	14.892606374256381	48.30323012469131	26.526684770640482	72.47519581876796
Capital Impact ($)	0.0	0.0	0.0	57.78959753406775
Liquidity Impact ($)	0.0	89.22295984357055	0.0	210.08278831395376

Stress Test Results

	2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liquidi
	913.7591446793163	1522.93190779886	609.172763119544	304.5863815597718	456.8795723396579	152.293
)	30.000000000000004	50.0	19.999999999999996	9.999999999999998	14.999999999999991	5.0000
($)	182.75182893586327	304.586381559772	121.8345526239088	60.91727631195436	91.37591446793158	30.458
$)	609.1727631195442	1218.345526239088	304.586381559772	0.0	152.2931907798859	
($)	761.4659538994302	1370.6387170189741	456.879572339658	152.29319077988578	304.5863815597719	1.136868

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	24.0	0.9904724096863835
mc_var_0.95_10d	16.0	0.9936254980079682
mc_var_0.99_1d	0.0	1.0
mc_var_0.99_10d	0.0	1.0
hist_var_0.95_1d	91.0	0.963874553394204
hist_var_0.95_10d	90.0	0.9641434262948207
hist_var_0.99_1d	18.0	0.9928543072647876
hist_var_0.99_10d	22.0	0.9912350597609562