

Market Risk Report: @NQ

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 (\$)	229.71002857639309	733.7016953222671	405.72814096494994	1129.0289384051755
Revenue Impact (\$)	45.94200571527862	146.74033906445342	81.14562819298999	225.8057876810351
Capital Impact (\$)	0.0	0.0	0.0	32.43240992392634
Liquidity Impact (\$)	0.0	185.40343108164257	0.0	580.7306741645509

Stress Test Results

	2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liquid
	3289.7895854437484	5482.982642406246	2193.1930569624983	1096.5965284812482	1644.8947927218742	548.29
	30.000000000000004	50.0	19.999999999999996	9.999999999999986	15.000000000000002	5.0000
(\$)	657.9579170887497	1096.5965284812492	438.6386113924997	219.31930569624967	328.97895854437485	109.65
(\$)	2193.193056962499	4386.386113924997	1096.5965284812492	0.0	548.298264240625	
(\$)	2741.491321203124	4934.684378165621	1644.8947927218737	548.2982642406237	1096.5965284812496	1.364242

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	18.0	0.9928543072647876
mc_var_0.95_10d	15.0	0.9940239043824701
mc_var_0.99_1d	0.0	1.0
mc_var_0.99_10d	2.0	0.999203187250996
hist_var_0.95_1d	69.0	0.9726081778483525
hist_var_0.95_10d	69.0	0.9725099601593625
hist_var_0.99_1d	12.0	0.9952362048431918
hist_var_0.99_10d	15.0	0.9940239043824701