Market Risk Report: @SB

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 ($)	170.193897835685	542.7352644015212	297.7013637848861	821.5860234155398
Revenue Impact ($)	34.038779567137	108.54705288030425	59.540272756977224	164.31720468310797
Capital Impact ($)	0.0	0.0	0.0	4.64194656952418
Liquidity Impact ($)	0.0	134.26322597851345	0.0	413.113984992532

Stress Test Results

	2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liquidit
	2450.832230538047	4084.720384230078	1633.8881536920308	816.9440768460154	1225.416115269023	408.47
%)	30.000000000000004	50.0	19.999999999999996	9.999999999999998	14.999999999999991	4.9999
ct ($)	490.16644610760943	816.9440768460156	326.7776307384062	163.3888153692031	245.08322305380463	81.694
($)	1633.8881536920314	3267.7763073840624	816.9440768460152	0.0	408.47203842300746	
t ($)	2042.3601921150394	3676.24834580707	1225.416115269023	408.4720384230076	816.9440768460153	

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	14.0	0.9944422389837237
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	61.0	0.9757840412862246
hist_var_0.95_10d	49.0	0.9804780876494024
hist_var_0.99_1d	9.0	0.9964271536323938
hist_var_0.99_10d	9.0	0.996414342629482