Market Risk Report: @C#C

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 ($)	21.778622782410853	70.79694246738211	38.60392757977958	104.11927887125171
Revenue Impact ($)	4.355724556482171	14.159388493476422	7.7207855159559164	20.823855774250344
Capital Impact ($)	0.0	0.0	0.0	24.54122915202103
Liquidity Impact ($)	0.0	31.00791760776677	0.0	64.33025401163637

Stress Test Results

	2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liquidit
	238.73414915769206	397.89024859615336	159.1560994384613	79.57804971923065	119.36707457884597	39.7890
%)	30.000000000000004	50.0	19.999999999999996	9.999999999999998	14.999999999999991	4.99999
ct ($)	47.74682983153841	79.57804971923068	31.83121988769226	15.91560994384613	23.873414915769196	7.9578
($)	159.15609943846138	318.3121988769227	79.57804971923062	0.0	39.789024859615296	
t ($)	198.94512429807673	358.10122373653803	119.36707457884596	39.78902485961531	79.57804971923063	

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	15.0	0.9940452560539896
mc_var_0.95_10d	14.0	0.9944223107569721
mc_var_0.99_1d	0.0	1.0
mc_var_0.99_10d	0.0	1.0
hist_var_0.95_1d	57.0	0.9773719730051608
hist_var_0.95_10d	63.0	0.9749003984063745
hist_var_0.99_1d	12.0	0.9952362048431918
hist_var_0.99_10d	16.0	0.9936254980079682