Market Risk Report: @AD

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 ($)	0.022647282401271864	0.07345475092057174	0.039323921776195155	0.11108906595478589
Revenue Impact ($)	0.004529456480254373	0.01469095018411435	0.00786478435523903	0.02221781319095718
Capital Impact ($)	0.0	0.0	0.0	0.0
Liquidity Impact ($)	0.0	0.0	0.0	0.031027215804235467

Stress Test Results

2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liq
0.4803711009033025	0.8006185015055042	0.3202474006022016	0.1601237003011009	0.24018555045165124	0.08
29.999999999999993	50.0	19.999999999999996	10.000000000000009	15.000000000000002	5.0
0.0960742201806605	0.16012370030110085	0.06404948012044032	0.03202474006022018	0.04803711009033025	0.01
0.32024740060220164	0.6404948012044034	0.16012370030110074	5.551115123125783e-17	0.0800618501505504	
0.40030925075275203	0.7205566513549537	0.24018555045165116	0.08006185015055048	0.16012370030110082	1.387

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	7.0	0.9972211194918619
mc_var_0.95_10d	1.0	0.999601593625498
mc_var_0.99_1d	0.0	1.0
mc_var_0.99_10d	0.0	1.0
hist_var_0.95_1d	46.0	0.981738785232235
hist_var_0.95_10d	31.0	0.9876494023904383
hist_var_0.99_1d	5.0	0.9980150853513299
hist_var_0.99_10d	2.0	0.999203187250996