

Market Risk Report: @CL#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 (\$)	2.424842465920862	7.928997281012824	4.269334571718925	11.828743802659416
Revenue Impact (\$)	0.4849684931841724	1.585799456202565	0.8538669143437851	2.365748760531883
Capital Impact (\$)	0.0	0.8710773674287626	0.0	4.770823889075354
Liquidity Impact (\$)	0.0	4.4000373242207935	0.7403746149268944	8.299783845867385

Stress Test Results

	2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liquid
	21.17375974075219	35.289599567920305	14.115839827168116	7.057919913584058	10.586879870376094	3.5289
)	30.000000000000004	50.0	19.999999999999996	9.999999999999998	15.000000000000002	5.0000
(\$)	4.234751948150438	7.057919913584062	2.8231679654336235	1.4115839827168117	2.117375974075219	0.7057
(\$)	14.115839827168127	28.231679654336244	7.057919913584055	0.0	3.5289599567920327	
(\$)	17.64479978396016	31.760639611128276	10.586879870376086	3.5289599567920273	7.057919913584064	5.329070

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	28.0	0.9888844779674474
mc_var_0.95_10d	21.0	0.9916334661354582
mc_var_0.99_1d	1.0	0.999603017070266
mc_var_0.99_10d	2.0	0.999203187250996
hist_var_0.95_1d	86.0	0.9658594680428741
hist_var_0.95_10d	88.0	0.9649402390438246
hist_var_0.99_1d	15.0	0.9940452560539896
hist_var_0.99_10d	19.0	0.9924302788844621