Market Risk Report: @NG

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 ($)	4.23550275900023	13.746895374233546	7.584329963825885	20.34945769116461
Revenue Impact ($)	0.8471005518000461	2.7493790748467095	1.516865992765177	4.069891538232922
Capital Impact ($)	0.0	1.3586096823478897	0.0	7.961171999278953
Liquidity Impact ($)	0.0	7.552752528290718	1.3901871178830572	14.155314845221781

Stress Test Results

	2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liquid...
	37.16485707565697	61.94142845942828	24.776571383771312	12.388285691885656	18.58242853782849	6.1941
)	30.000000000000004	50.0	19.999999999999996	9.999999999999998	15.000000000000002	5.0000
($)	7.432971415131394	12.388285691885656	4.955314276754263	2.4776571383771313	3.7164857075656985	1.2388
($)	24.776571383771312	49.553142767542624	12.388285691885656	0.0	6.194142845942835	
($)	30.97071422971414	55.74728561348545	18.582428537828484	6.194142845942828	12.388285691885663	7.10542

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	2.0	0.999206034140532
mc_var_0.95_10d	2.0	0.999203187250996
mc_var_0.99_1d	0.0	1.0
mc_var_0.99_10d	0.0	1.0
hist_var_0.95_1d	37.0	0.9853116315998413
hist_var_0.95_10d	25.0	0.9900398406374502
hist_var_0.99_1d	0.0	1.0
hist_var_0.99_10d	2.0	0.999203187250996