Market Risk Report: @6E

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 ($)	149.3578678408288	484.45535646895644	265.6472420387938	729.930509512249
Revenue Impact ($)	29.871573568165758	96.8910712937913	53.129448407758765	145.9861019024498
Capital Impact ($)	0.0	0.0	0.0	0.0
Liquidity Impact ($)	0.0	119.1829803082536	0.0	364.6581333515462

Stress Test Results

	2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liquidi
	2191.6342569642175	3652.723761607028	1461.0895046428104	730.5447523214052	1095.8171284821083	365.272
)	30.000000000000004	50.0	19.999999999999996	9.999999999999998	15.000000000000002	5.0000
($)	438.32685139284354	730.5447523214057	292.2179009285621	146.10895046428104	219.16342569642165	73.054
($)	1461.0895046428118	2922.179009285622	730.5447523214048	0.0	365.2723761607026	
($)	1826.3618808035146	3287.451385446325	1095.8171284821076	365.2723761607024	730.5447523214054	2.2737367

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	10.0	0.9960301707026598
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	28.0	0.9888844779674474
hist_var_0.95_10d	38.0	0.9848605577689243
hist_var_0.99_1d	8.0	0.9968241365621279
hist_var_0.99_10d	1.0	0.999601593625498