

# Insurance Risk & Capital Report

| Metric            | Value  |
|-------------------|--------|
| RMSE              | 0.2758 |
| Average Premium   | 6.25   |
| VaR 99.5%         | 166.85 |
| TVaR 99.5%        | 225.87 |
| Optimal Retention | 1000.0 |
| Stress VaR 99.5%  | 216.9  |