Market Risk Report: @TY

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 ($)	1.6845216310910236	5.564143739814467	2.977197163240741	8.397847464848018
Revenue Impact ($)	0.33690432621820476	1.1128287479628935	0.5954394326481481	1.6795694929696037
Capital Impact ($)	0.0	0.0	0.0	0.0
Liquidity Impact ($)	0.0	0.0	0.0	0.6527996973087262

Stress Test Results

	2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liquidit
	46.470286605235756	77.45047767539292	30.98019107015716	15.49009553507858	23.23514330261787	7.7450
%)	30.000000000000004	50.0	19.999999999999996	9.999999999999998	15.000000000000002	5.0000
ct ($)	9.294057321047152	15.490095535078584	6.196038214031432	3.098019107015716	4.647028660523574	1.5490
($)	30.980191070157172	61.96038214031434	15.490095535078577	0.0	7.745047767539287	
t ($)	38.725238837696466	69.70542990785363	23.23514330261787	7.745047767539289	15.490095535078579	

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	21.0	0.9916633584755855
mc_var_0.95_10d	14.0	0.9944223107569721
mc_var_0.99_1d	0.0	1.0
mc_var_0.99_10d	3.0	0.998804780876494
hist_var_0.95_1d	72.0	0.9714172290591505
hist_var_0.95_10d	70.0	0.9721115537848606
hist_var_0.99_1d	11.0	0.9956331877729258
hist_var_0.99_10d	14.0	0.9944223107569721