

Market Risk Report: @YM

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 (\$)	321.4662165750229	1036.1037601548182	573.071817441459	1568.1747835733138
Revenue Impact (\$)	64.29324331500457	207.22075203096367	114.6143634882918	313.6349567146628
Capital Impact (\$)	0.0	0.0	0.0	0.0
Liquidity Impact (\$)	0.0	212.9182025022743	0.0	744.9892259207699

Stress Test Results

	2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liquidity
	4939.113345915264	8231.855576525439	3292.7422306101744	1646.371115305088	2469.5566729576312	8231.855576525439
	30.000000000000004	50.0	19.999999999999996	9.999999999999998	15.000000000000002	50.0
)	987.8226691830529	1646.3711153050879	658.5484461220349	329.27422306101766	493.91133459152627	1646.3711153050879
	3292.742230610176	6585.484461220351	1646.3711153050865	2.2737367544323206e-13	823.1855576525434	3292.742230610176
	4115.92778826272	7408.670018872895	2469.5566729576303	823.1855576525442	1646.3711153050872	1.0231855576525442

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	14.0	0.9944422389837237
mc_var_0.95_10d	9.0	0.996414342629482
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	41.0	0.9836653386454183
hist_var_0.99_1d	6.0	0.9976181024215959
hist_var_0.99_10d	9.0	0.996414342629482