Market Risk Report: @ES

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 ($)	162.37957573053743	525.5035154735197	292.26689069857747	790.7060576470454
Revenue Impact ($)	32.47591514610749	105.10070309470393	58.4533781397155	158.1412115294091
Capital Impact ($)	0.0	0.0	0.0	0.0
Liquidity Impact ($)	0.0	117.21274034084297	0.0	382.41528251436876

Stress Test Results

	2008_Crash	1987_Crash	COVID_Drop	Rate_Hike	Geopolitical	Liquidi
	2449.7446507960603	4082.9077513267666	1633.1631005307063	816.5815502653531	1224.8723253980297	408.29
)	30.000000000000004	50.0	19.999999999999996	9.999999999999998	14.999999999999991	4.9999
t ($)	489.94893015921207	816.5815502653534	326.6326201061413	163.31631005307065	244.97446507960595	81.658
($)	1633.163100530707	3266.3262010614135	816.5815502653529	0.0	408.29077513267634	
($)	2041.4538756633838	3674.61697619409	1224.8723253980297	408.29077513267646	816.581550265353	

Backtest Results

Metric	Exceedances	Coverage (%)
mc_var_0.95_1d	11.0	0.9956331877729258
mc_var_0.95_10d	4.0	0.998406374501992
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	33.0	0.9868525896414343
hist_var_0.99_1d	7.0	0.9972211194918619
hist_var_0.99_10d	4.0	0.998406374501992