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|  |
| |  |  |  |  |  | | --- | --- | --- | --- | --- | | MMF2025 – Risk Management Lab  Pantelis Isaiah – 995354593  Sergio Ortiz Orendain - 1002248533  José Saad Canales - 999048392  Ryan Shrott - 998931223 | |  | | --- | |  | |  | |  | | |
| |  |  |  | | --- | --- | --- | | July 2016 | Risk | **Report** | |

# Portfolio decompositions

## By sector

Say something about the decomposition by sector.

# By asset class and by currency

Say something about the decomposition by asset class.

# Sensitivities

|  |  |
| --- | --- |
| Sensitivities | |
| CR01 | **17,100** |
| Duration | **8.05** |
| Convexity | **0.96** |
| DV01 | **210,300** |

# Value-at-Risk calculations — Monte Carlo

## Value at Risk (VaR) and Conditional Value at Risk (CVaR)

Amounts in CAD. Percentages of the total value of the portfolio.

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| VaR | 95% | | 99% | |
| 1-day | **1.12M** | **0.45%** | **1.46M** | **0.59%** |
| 10-day | **3.55M** | **1.43%** | **4.6M** | **1.86%** |
| CvaR | **95%** | | **99%** | |
| 1-day | **1.12M** | **0.55%** | **1.46M** | **0.67%** |

## Marginal Value at Risk (MvaR)

|  |  |  |
| --- | --- | --- |
| 1-day 99% MvaR | | |
| bonds |  |  |
| CDS |  |  |
| options |  |  |
| stocks |  |  |

## Incremental VaR

|  |  |  |
| --- | --- | --- |
| 1-day 99% MvaR | | |
| bonds |  |  |
| CDS |  |  |
| options |  |  |
| stocks |  |  |

# Value-at-Risk calculations — Historical