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

# 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 | **2.68M** | **1.09%** | **3.79M** | **1.54%** |
| 10-day | **8.48M** | **3.45%** | **12.00M** | **4.88%** |
| 1-year | **54.45M** | **22.14%** | **78.39M** | **31.87%** |
| CVaR | **95%** | | **99%** | |
| 1-day | **3.35M** | **1.36%** | **4.33M** | **1.76%** |
| 1-year | **68.52M** | **27.83%** | **86.84M** | **35.31%** |

## Marginal Value at Risk (MVaR)

|  |  |  |
| --- | --- | --- |
| 1-day 99% MVaR | | |
| bonds | **3.87M** | **1.58%** |
| CDS | **-0.015M** | **0.01%** |
| options | **0.01M** | **0.005%** |
| stocks | **0.05M** | **-0.02%** |

## Incremental Value at Risk (IVaR)

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

# Value-at-Risk calculations — Historical

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

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| VaR | 95% | | 99% | |
| 1-day |  |  |  |  |
| 10-day |  |  |  |  |
| 1-year |  |  |  |  |
| CVaR | **95%** | | **99%** | |
| 1-day |  |  |  |  |
| 1-year |  |  |  |  |

## Incremental Value at Risk

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