

Wong, Max Yuen Kuan (2008) Structuring an optimal portfolio from the Private Bank perspective and measuring the market risk using "Value-at-Risk" Methodology. [Dissertation (University of Nottingham only)] (Unpublished)

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Appendix 8.4.0: VaR of Portfolio Mix with Rf assets

GRAB			ClientRPT					
PORTFOLIO VAL		REPORT	PAGE 1/ 6					
Portfolio: U4801110-2 Holder Name: CIC(CREDIT IND Base Currency: US DOLLAR # of Issues : 57 of	₹		ate: 6/27/2007 ate: 7/11/2007 g 1% 6/26/2007					
Total Market Value of included securities: 79,421,558 USD								
Probability		% of total	1					
of Loss	Value-At-Risk	Mkt Val						
0.10 %	2,545,475	3.205						
0.20 %	2,370,981	2.985						
0.50 %	2,121,788	2.672						
1.00 %	1,916,347	2.413						
2.00 %	1,691,856	2.130						
5.00 %	1,355,125	1.706						
10.00 %	1,055,865	1.329	·					
20.00 %	693,542	0.873						
Type 1 <go> to see individual security VaRs. Type 2<go> to see securities not included in the analysis. <pre> </pre> </go></go>								

Appendix 8.4.1: VaR of Portfolio Mix with Rf assets

GRAB				C	lient RPT
PORTFOLIO VAL			REPO	RT PA	GE 1/ 5
Portfolio: U4801110-2		LIO MIX			
Holder Name: CIC(CREDIT IN		r commerc	Evalua	ation Date:	6/27/2007
Base Currency: US DOLLA	R			rizon Date:	. //
# of Issues : 57 of	57			ty of Loss:	
Total Mkt Value (USD):	79,421	,558 To	tal VaR (l	JSD):	1,355,125
VaR from FX rate:	24,194	Sum of	security \	/aRs 1	,807,779
X-cur risk reduction:	25,785	Intracurre	ncy risk i	reduction:	451,062
Security	Price	Mkt Val	(USD)	Portfolio	Comp. VaR
1)PEP US	64.660	3,908,	632 U	4801110-2	80,292
2)JNJ US	61.650	2,541,	398 U 4	4801110-2	52,137
3)IBM US	105.330	2,442,	392 U 4	4801110-2	75,522
4)TM US	123.500	2,283,	392 U	4801110-2	84,200
5)EXC US	71.200	2,198,	941 U	4801110-2	61,963
6)JPM US	48.600	1,950,	221 U ²	4801110-2	68,689
7)NEM US	38.530	1,803,	666 U	4801110-2	52,924
8)MS US	84.110	1,759,		4801110-2	73,656
9)TXN US	37.040	1,737,		4801110-2	67,320
10)AMGN US	55.100	1,531,		4801110-2	43,096
11)BIIB US	52.360	1,480,		4801110-2	52,864
12)LM US	99.130	1,399,		4801110-2	50,749
13)UBS US	59.660	1,316,		4801110-2	57,073
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