

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 [Dissertation (University of Nottingham only)] (Unpublished)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

Probability of Loss	Value-At-Risk	% of total 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

Appendix 8.4.1: VaR of Portfolio Mix with Rf assets

Security	Price	Mkt Val (USD)	Portfolio	Comp. VaR
1) PEP US	64.660	3,908,632	U4801110-2	80,292
2) JNJ US	61.650	2,541,398	U4801110-2	52,137
3) IBM US	105.330	2,442,392	U4801110-2	75,522
4) TM US	123.500	2,283,392	U4801110-2	84,200
5) EXC US	71.200	2,198,941	U4801110-2	61,963
6) JPM US	48.600	1,950,221	U4801110-2	68,689
7) NEM US	38.530	1,803,666	U4801110-2	52,924
8) MS US	84.110	1,759,329	U4801110-2	73,656
9) TXN US	37.040	1,737,287	U4801110-2	67,320
10) AMGN US	55.100	1,531,229	U4801110-2	43,096
11) BIIB US	52.360	1,480,793	U4801110-2	52,864
12) LM US	99.130	1,399,616	U4801110-2	50,749
13) UBS US	59.660	1,316,995	U4801110-2	57,073