COMPUTATIONAL FINANCE & RISK MANAGEMENT
UNIVERSITY of WASHINGTON
Department of Applied Mathematics

Risk Reports

Amath 546/Econ 589
Eric Zivot
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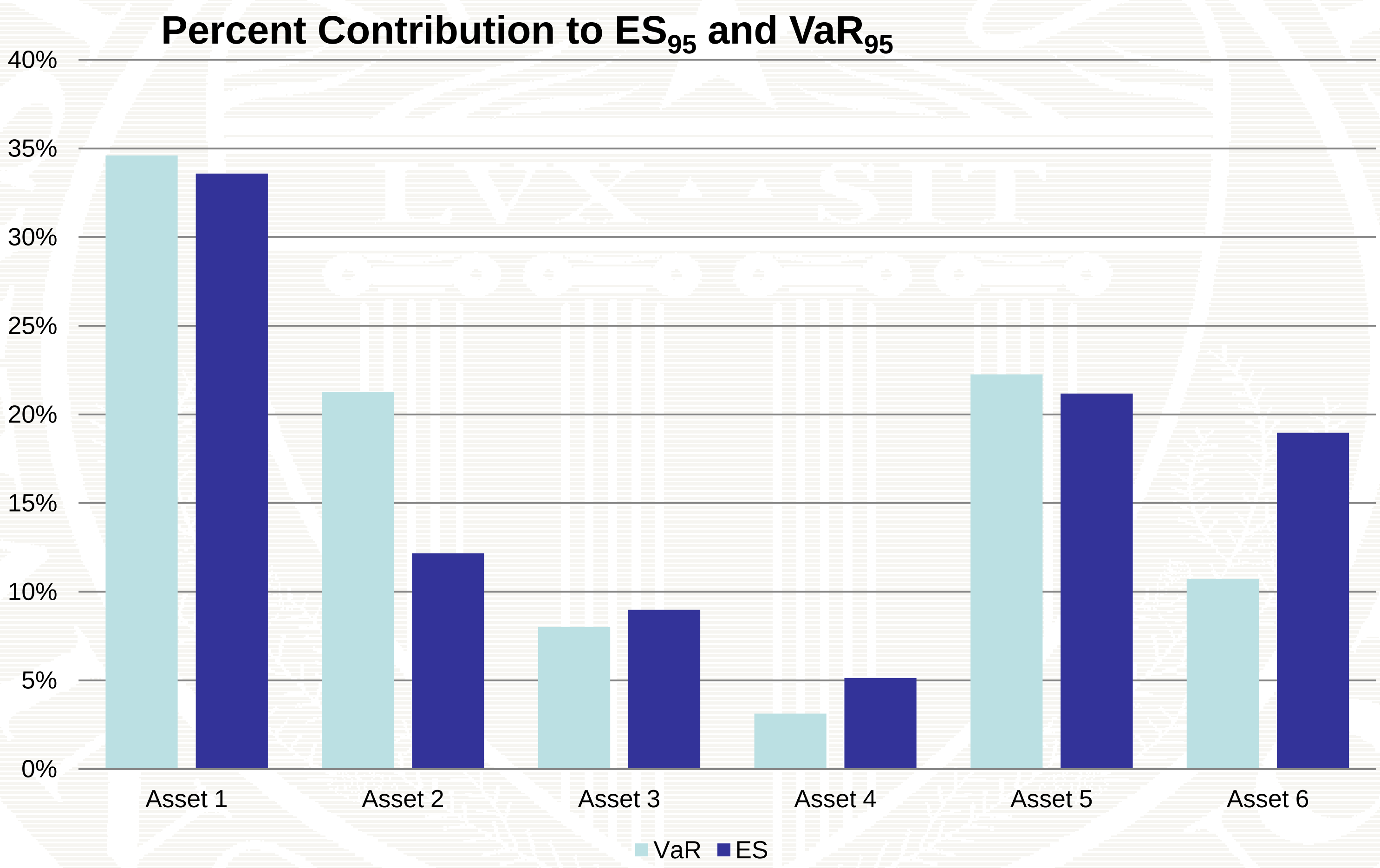
Example 95% Normal VaR Report

Asset	Dollar Allocation	Weight	Mean	SD	Asset VaR	mVaR	$mVaR	cVaR	$cVaR	pcVaR
Asset 1	**$ 89,655,073**	**19%**	**0**	**3.1%**	**5.1%**	**3.3%**	**$ 15,655,865**	**0.6%**	**$ 2,980,890**	**35%**
Asset 2	**$ 168,588,442**	**36%**	**0**	**1.5%**	**2.5%**	**1.1%**	**$ 5,117,672**	**0.4%**	**$ 1,832,290**	**21%**
Asset 3	**$ 65,729,105**	**14%**	**0**	**1.8%**	**3.0%**	**1.1%**	**$ 4,945,262**	**0.1%**	**$ 690,305**	**8%**
Asset 4	**$ 30,031,067**	**6%**	**0**	**1.6%**	**2.7%**	**0.9%**	**$ 4,216,613**	**0.1%**	**$ 268,923**	**3%**
Asset 5	**$ 61,106,956**	**13%**	**0**	**3.4%**	**5.6%**	**3.1%**	**$ 14,775,569**	**0.4%**	**$ 1,917,471**	**22%**
Asset 6	**$ 55,764,729**	**12%**	**0**	**2.8%**	**4.5%**	**1.7%**	**$ 7,803,849**	**0.2%**	**$ 924,193**	**11%**
Portfolio	**$ 470,875,372**	**100%**	**0**	**1.1%**				**1.8%**	**$ 8,614,073**	**100%**

Example 95% ES Report

Asset	Dollar Allocation	Weight	Mean	SD	Asset ES	mES	$mES	cES	$cES	pcES
Asset 1	$ 89,655,073	19%	0.7%	3.1%	7.7%	5.0%	$23,736,609	1.0%	$4,519,471	34%
Asset 2	$68,588,442	36%	0.0%	1.5%	4.5%	1.0%	$4,572,375	0.3%	$1,637,057	12%
Asset 3	$65,729,105	14%	0.1%	1.8%	4.4%	1.8%	$8,655,834	0.3%	$1,208,261	9%
Asset 4	$30,031,067	6%	0.3%	1.6%	4.2%	2.3%	$10,827,806	0.1%	$690,566	5%
Asset 5	$61,106,956	13%	0.8%	3.4%	8.0%	4.7%	$21,956,443	0.6%	$2,849,356	21%
Asset 6	$55,764,729	12%	0.2%	2.8%	8.4%	4.6%	$21,553,630	0.5%	$2,552,549	19%
Portfolio	$ 470,875,372	100%	0	1.1%				2.9%	$ 13,457,259	100%



Percent Contribution to ES_{95} and VaR_{95}
40%
35%
30%
25%
20%
15%
10%
5%
0%
Asset 1
Asset 2
Asset 3
Asset 4
Asset 5
Asset 6
VaR
ES