

RISIKOPROFIL

Risikoklassen		Assets		Assetrisiko			alternative Konfidenzintervalle			
		in EUR	ann. Vola	VaR in %	VaR daily	VaR monthly	VaR yearly	VaR 2 years	VAR yearly 90%	VAR yearly 99%
Rohstoffe	Gasöl	767.000	22,25%	15,47%	17.810	79.649	281.602	398.246	218.455	397.657
	Aluminium	853.500	21,30%	16,47%	18.970	84.834	299.935	424.172	232.677	423.544
	Orangensaft	1.480.000	29,34%	39,36%	45.317	202.666	716.531	1.013.329	555.855	1.011.829
	Kakao	220.000	15,74%	3,14%	3.615	16.165	57.153	80.827	44.337	80.708
	kumuliert VAR				85.712	383.315	1.355.222	1.916.573	1.051.324	1.913.738
Währungs- exposure	USD	3.100.500	8,59%	24,14%	27.791	124.284	439.409	761.078	340.875	620.498
	GBP	220.000	7,14%	1,42%	1.640	7.334	25.930	44.912	20.116	36.617
	kumuliert VAR				29.431	131.618	465.339	805.990	360.990	657.115
					27.189	121.594	429.898	607.968	333.497	607.068
				Risiko Brutto	115.142	514.932	1.820.561	2.722.564	1.412.314	2.570.853
			Risiko VaR	55.863	249.829	883.279	1.249.145	685.210	1.247.297	

