

# Value at Risk

Visual Approaches to Scrutinising Investment Risks

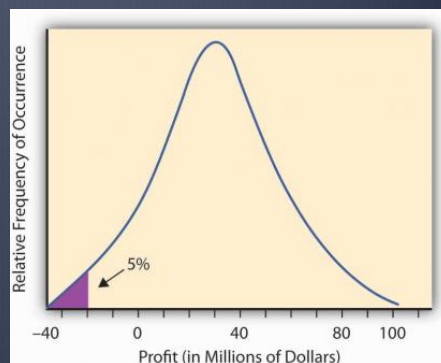
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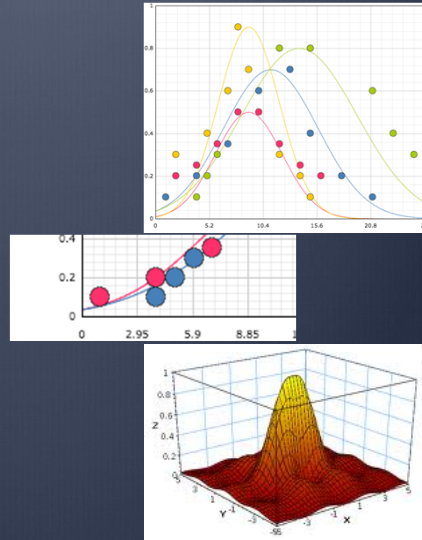
## Introduction

- ⊗ Value at Risk
- ⊗ State of the Art
- ⊗ Project Requirements
- ⊗ Static Design
- ⊗ GUI Design



# Value at Risk

- ⊗ “The new science of risk”
- ⊗ Measurement of time, loss amount, confidence.
- ⊗ Solvency margin.
- ⊗ Movement in multiple risks.
- ⊗ Ease of comparison.
- ⊗ Reporting risk



# State of the Art

## Current Solutions



Excel

- ⊗ Currently used
- ⊗ Widely available
- ⊗ Limited functionality
- ⊗ Can't provide 3D charts



- ⊗ Market leading software
- ⊗ Full functionality
- ⊗ Cloud based calculations
- ⊗ Cost implication



- ⊗ Open source
- ⊗ Costly support & installation services
- ⊗ Requires subscriptions & server set up
- ⊗ Complex software design

# Building a solution

## Requirements

- ⊗ Scrutinise 2 or more risks
- ⊗ Interchangeable risks
- ⊗ Variety of graphs
- ⊗ Drill down
- ⊗ Secure
- ⊗ Accessible to staff

## Technology

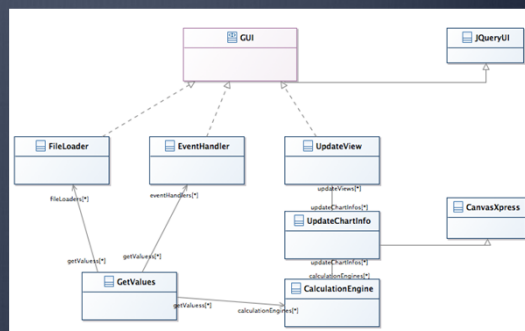
- ⊗ HTML5
- ⊗ CSS3
- ⊗ JavaScript
- ⊗ JQuery
- ⊗ JSON



# Building a Solution

## Static design model

- ⊗ Model View Controller design pattern.
- ⊗ Use of existing UI and graphing libraries.
- ⊗ Separation of concerns.
- ⊗ Application scope, extendable, upgradable.



# Building a Solution

## Graphical User Interface

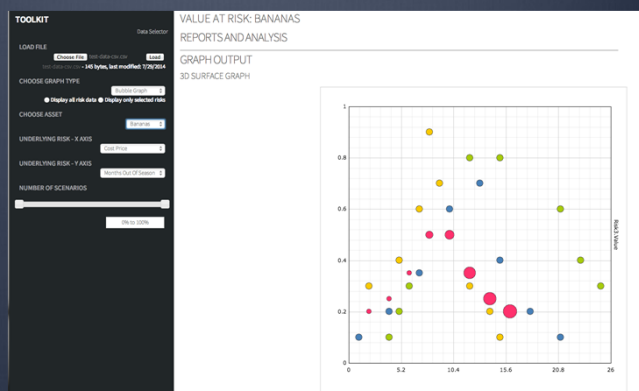
- Professional, stylish layout.
- Visual comparison of risks.



# Building a Solution

## Graphical User Interface

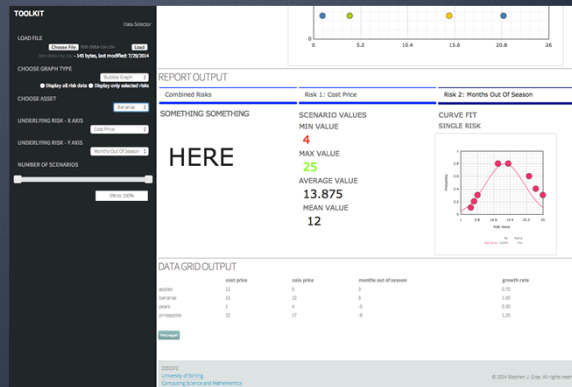
- Dynamic, interactive elements.
- Tooltips



# Building a Solution

## Graphical User Interface

- 🌀 Key Performance indicators
- 🌀 Printable reports.



Any questions?