

Title (en)  
FINANCIAL PORTFOLIO RISK MANAGEMENT

Title (de)  
VERWALTUNG DES RISIKOS EINES FINANZIELLEN PORTFOLIOS

Title (fr)  
GESTION DES RISQUES DES PORTEFEUILLES FINANCIERS

Publication  
**EP 1242905 A2 20020925 (EN)**

Application  
**EP 00974059 A 20001101**

Priority  

- US 0030423 W 20001101
- US 43139099 A 19991101
- US 52058000 A 20000525

Abstract (en)  
[origin: WO0133402A2] The present invention relates to a financial portfolio risk modeling system. The system operates in a collaborative computing environment between the user and the portfolio development system. The portfolio generating system models the user's personal investment parameters into a user profile in terms of the user risk tolerance level, user investment style and user bull/bear attitude. The system further calculates Value At Risk (VAR) values for the user. The system filters various securities based on their VAR and Beta values and present two lists of filtered securities, with opposing Beta values, matching the user profile. The present invention enables the user to swap securities in and out of his existing portfolio and receive an analysis of the effect of the swap on his portfolio. The model also generates an ideal portfolio based on the user profile. The present invention presents the user with an estimated value of his portfolio, based on a regression formula as well as a possible best and worst scenario based on statistical formulas.

IPC 1-7  
**G06F 17/00**

IPC 8 full level  
**G06Q 40/00** (2012.01)

CPC (source: EP)  
**G06Q 40/06** (2013.01); **G06Q 40/08** (2013.01)

Citation (search report)  
See references of WO 0133402A2

Designated contracting state (EPC)  
AT BE CH CY DE DK ES FI FR GB GR IE IT LI LU MC NL PT SE TR

DOCDB simple family (publication)  
**WO 0133402 A2 20010510**; **WO 0133402 A8 20020411**; **WO 0133402 A9 20020815**; AU 1248901 A 20010514; CA 2389930 A1 20010510; EP 1242905 A2 20020925

DOCDB simple family (application)  
**US 0030423 W 20001101**; AU 1248901 A 20001101; CA 2389930 A 20001101; EP 00974059 A 20001101