

The main topic of the thesis is to study different measures of risk. It is mentioned here fundamental approach to calculation these risks. At the beginning is defined financial risk and its types. Risk measurements are discussed in the next chapter. As first, it is mentioned duration and its different types: Macaulay duration, modified duration, and dollar duration and related deals convexity. Then the thesis deals about measure of return and volatility, method VaR and its fundamental approach to calculation: parametric method, historical simulation, and Monte Carlo. Following methods are CVaR and stress testing. Thesis ends with risks ordering and numerical example.