Miu, Lisandra; **Bârză, Silviu**, *VaR methodology for currencies risk measurement*
Abstract: This paper makes a short presentation of VaR methodology applied in portfolio for foreign currencies in agreement with Romanian National Bank rules. In the first part we present theoretical aspect of VaR methodology and NBR rules. In the end of this paper we give an application of VaR methodology for an imaginary portfolio with two currencies.
Keywords: banking portfolio, statistics, foreign currencies