



DR² - Deloitte Risk Reporting

Assistance with meeting risk measurement and reporting requirements in a streamlined process

Your challenges

Investment funds regulatory frameworks set specific requirements with regard to the monitoring and reporting of the risk profiles of the funds under management. To meet these requirements, risk managers are facing several challenges:

- High technical and organisational costs to implement appropriate monitoring tools
- Unlocking resources for analysis, discussions and recommendation over the monitored risks
- Evolving regulations across multiple jurisdictions

Our expertise

Our risk management team offers its expertise across a wide range of asset classes. We offer a flexible risk reporting solution around:

- The outsourced production of financial risk reporting, covering traditional and alternative asset classes
- A modular report adaptable to the specific risk profiles of the funds
- A permanent presence to accompany you in the review and analysis of the analytics



Risk Management

Leveraging on more than 15 years of experience in financial risk management



Regulatory Expertise

A constant watch by our professionals for in-depth understanding of regulatory developments



Quantitative Modeling

Theoretical and practical expertise in diverse fields, from statistics to financial modelling



Alternative Assets

Deep knowledge and practical expertise over alternative assets such as Private Equity and Real Estate

Sneak peek at our services

Market Risk



Leverage
Value-at-Risk
Back Testing
Stress Testing

Liquidity Risk



Asset Liquidity
Liquidation Cost
Investors Liquidity
Stress Testing

Credit Risk



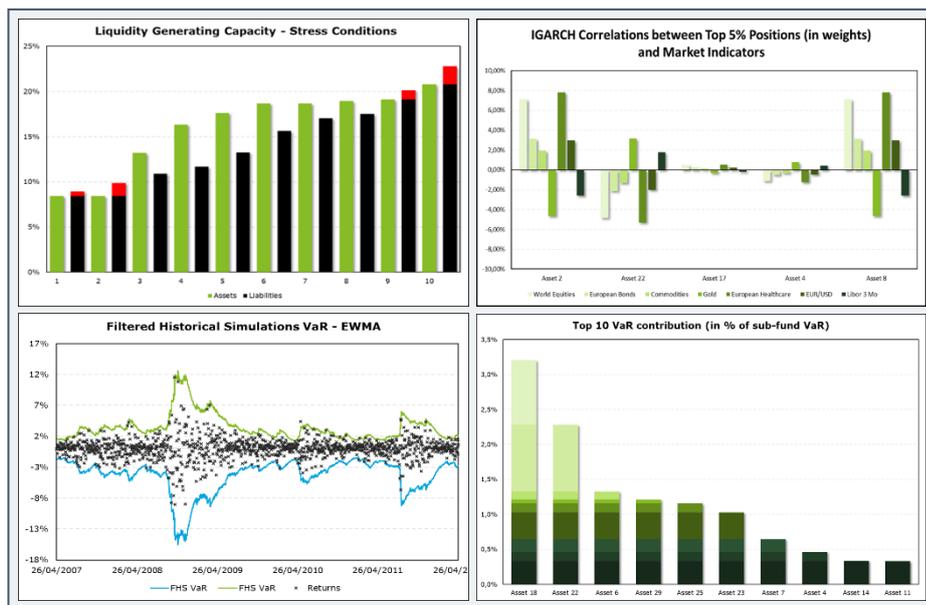
Credit-VaR
Counterparty Exposure

Our reporting services are complemented by:

- Periodic KPI and activity monitoring reports
- The integration with regulatory documents (AIFMD, UCITS risk reporting, KIIDs and KIDs)

Permanent availability of our experts to bring you:

- Ad hoc market conditions analysis
- A permanent hotline to answer your questions
- A constant watch over the latest regulatory requirements



How can we help?

We provide valuable insights for portfolio management from a risk management perspective:

- Risk and regulatory reporting on pre-selected modules with pre-agreed frequency
- Deep regulatory knowledge of UCITS, AIFMD and SIF requirements
- Advanced mapping and comprehensive coverage of financial instruments
- Workshop sessions on risk related technicalities

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