



DR² – Deloitte Risk Reporting

Risk reporting is a multi-facets challenge:
Benefit from Deloitte's regulatory expertise and pragmatic risk modelling techniques

Challenges

Investment funds regulations 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 all 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

Quantitative and practical expertise in diverse fields, from statistics to financial modeling

Alternative Assets

Deep knowledge and practical expertise over alternative assets such as Private Equity, Real Estate, Structured Finance, etc.

Sneak peek at our services



Market risk

- Leverage
- Value-at-Risk
- Back testing
- Stress testing



Liquidity risk

- Asset liquidity
- Liquidation cost
- Investors liquidity



Credit risk

- Credit-VaR
- Counterparty exposure



Our reporting services are complemented by:

- Periodic KPI and activity monitoring reports
- The integration with regulatory documents
 1. AIFMD & UCITS regulatory reports
 2. KIID for UCITS / KID for PRIIPS

Permanent availability of our experts to bring you:

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

Deloitte is a multidisciplinary service organization, which is subject to certain regulatory and professional restrictions on the types of services we can provide to our clients, particularly where an audit relationship exists, as independence issues and other conflicts of interest may arise. Any services we commit to deliver to you will comply fully with applicable restrictions.

This communication contains general information only, and none of Deloitte Touche Tohmatsu Limited, its member firms, or their related entities (collectively, the "Deloitte network") is, by means of this communication, rendering professional advice or services. Before making any decision or taking any action that may affect your finances or your business, you should consult a qualified professional adviser. No entity in the Deloitte network shall be responsible for any loss whatsoever sustained by any person who relies on this communication.

Deloitte refers to one or more of Deloitte Touche Tohmatsu Limited, a UK private company limited by guarantee ("DTTL"), its network of member firms, and their related entities. DTTL and each of its member firms are legally separate and independent entities. DTTL (also referred to as "Deloitte Global") does not provide services to clients. Please see www.deloitte.com/about for a more detailed description of DTTL and its member firms.

Deloitte provides audit, consulting, financial advisory, risk advisory, tax and related services to public and private clients spanning multiple industries. Deloitte serves four out of five Fortune Global 500® companies through a globally connected network of member firms in more than 150 countries bringing world-class capabilities, insights, and high-quality service to address clients' most complex business challenges. To learn more about how Deloitte's approximately 245,000 professionals make an impact that matters, please connect with us on Facebook, LinkedIn, or Twitter.

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
- Compliance with UCITS, AIFMD and SIF requirements
- Advanced mapping and comprehensive coverage of financial instruments
- Workshop sessions on the separate modules
- Permanent hotline to assist the Risk Management function

Contact us:

Xavier Zaegel, FRM

Partner

Tel: +352 451 452 748

Email: xzaegel@deloitte.lu

Sylvain Crépin, FRM

Director

Tel: + 352 451 454 054

Email: screpin@deloitte.lu

Enabling
effective Risk
Management