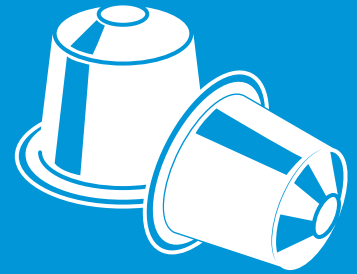




Risk management and reporting

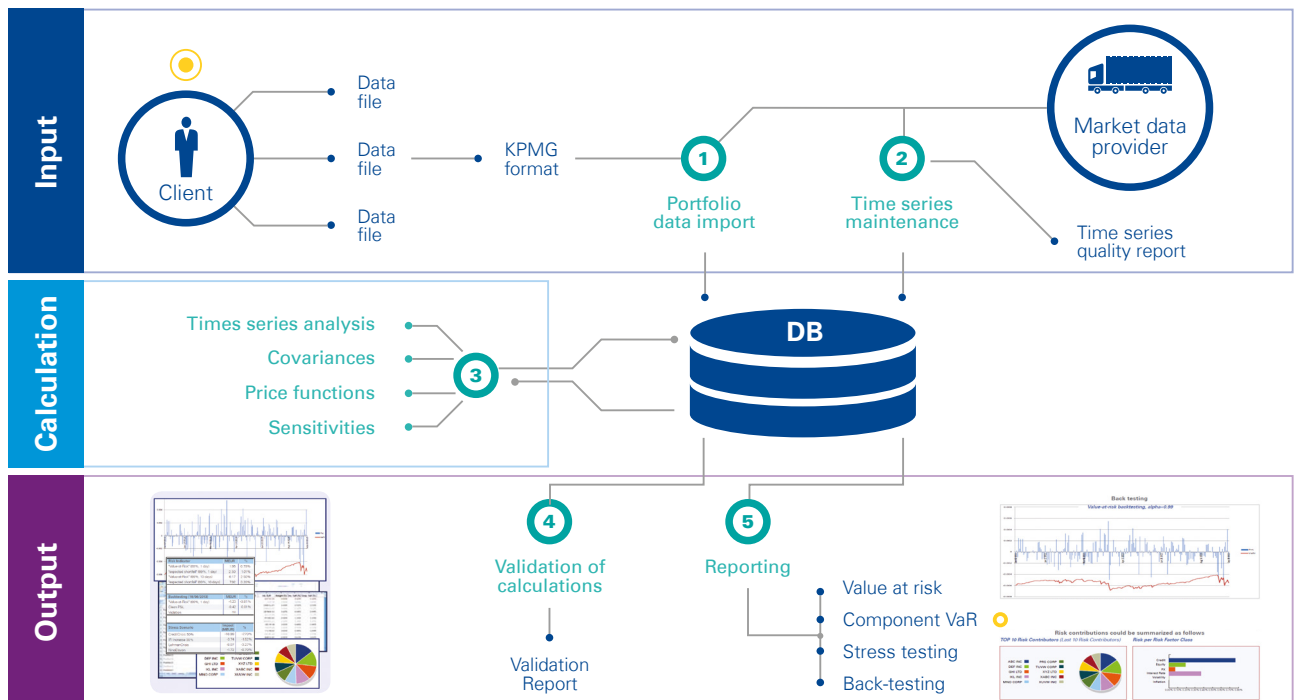


A technology-powered service catering to all types of alternative investments

Our tailored service for your day-to-day risk management framework in an increasingly complex regulatory environment










Our service...

- ...navigates you through regulatory changes.
- ...is provided by a team with regulatory and technical expertise.
- ...features a flexible set-up of tailored calculation modules.
- ...offers pragmatic and multidimensional advice to fund conduction officers.
- ...is tailored to accelerate your business.
- ...comprise of a fully-managed outsourcing service.
- ...reduces your workload while increasing your process efficiency.
- ...provides and safeguards added value in your risk management framework.



Detailed features

Our services include:

-  quantitative risk assessment for all alternative asset classes (private equity, real estate, private debt, microfinance funds, etc.)
-  outsourcing of regulatory risk management and measurement processes for AIFMs
-  coherent and AIFMD compliant risk management approaches
-  identification and calculation of the exposure to all relevant risk classes (market risk, liquidity risk, concentration risk, counterparty risk, leverage risk, etc.)
-  risk scoring methodology for major risk categories (market risk, liquidity risk, other risks) that maps risk indicators of risk classes to a normalised scale based on industry market data
-  calculation of stress scenarios, predefined scenarios as well as portfolio-specific scenarios
-  enriching client data with data from different market data providers
-  aggregation of risk measures in a tailored report and delivery of these reports via web platform, SFTP or email
-  calculation of complementary state-of-the-art risk management measures such as VaR, CFaR as well as in-house developed software solutions



For contact details please go to: www.kpmg.lu/alternativeinvestments



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