



RISKCAP



Get a clearer picture with Independent Risk Reporting

The ability to provide meaningful and useful risk reporting in an automated fashion is a factor increasingly considered by regulators, directors, investment managers and allocators.



RISK MANAGEMENT SERVICES

riskcap.com

About RiskCap

RiskCap International Ltd is an independent professional services firm dedicated to providing services encompassing the areas of **Governance, Risk Management and Compliance**.

We are committed to innovative thinking, best practice and a strong GRC culture to be at the forefront of our specialist areas and challenge our clients to think differently. We also provide a wide range of ancillary services in order for our clients to receive an all-inclusive service.



Key Challenges

Fund Managers are facing a growing trend of demonstrating independence in their risk measurement and reporting requirements at an acceptable cost.

Finding economies of scale whenever possible is necessary in order to add value for investors and free time of risk managers for monitoring and recommendations. Key challenges include:

- < Limited staff and technology as the need for better risk management is growing;
- < Need for custom reporting and analysis;
- < Need for better investment tools;
- < Lack of independent risk function.

Our Risk Reporting Solution

Our reports include some or all of the metrics below:

Investment limit compliance reporting

Support regulatory, internal and client-specific limits.

Credit risk reporting

Default losses distribution (gaussian and non-gaussian copulas), credit VaR, rating distribution, jump-to-default risk.

Market risk reporting

- < VaR (Garch, Garch-like, Monte Carlo, historical or Gaussian);
- < Currency risk, interest rates and credit spreads sensitivities (DV01, CS01), Greeks and key exposures;
- < Regulatory gross leverage & commitment.

Liquidity risk reporting

- < Estimated assets liquidation time and cost;
- < Modelling of investors redemptions and other liabilities liquidity;
- < Stress testing including reverse stress testing.

Counterparty risk reporting

Counterparty risk exposure, collateral portfolio.

VaR back-testing

Dirty or clean back-testing, exceptions analysis.

Stress testing

Parametric, historical and user-specific scenarios (e.g. credit crunch, volatility spike, default rates spike).

Key Benefits of Regulatory Reporting

- < Expertise, integrity and professionalism;
- < Tailored approach to suit your needs;
- < Market leading technology and systems.

Our services accommodate

- < Global macro, managed futures, commodity;
- < Long-only equity/fixed income;
- < Long-short equity;
- < Fund of Funds;
- < PE, RE and NPLs;
- < Digital asset/crypto.

Malta

Airways House, Gaiety Lane
SLM 1549, Sliema
T: +356 2733 3179
E: mt.enquiries@riskcap.com

United Kingdom

13, Craven Street
WC2N 5PB, London
T: +44(0) 207 812 7351
E: uk.enquiries@riskcap.com

www.riskcap.com



RISKCAP