RISK MANAGEMENT

Improving your daily operations

ASSET MANAGEMENT COMPANY

FINANCIAL MANAGEMENT
Core business

Risk Management & Reportings

Risk Management Controls

Risk Reports

Regulatory Fund Reports

Client Reporting

Transfer to MANCO.PARIS

MANCO PARIS

Risk Management & Reportings

Risk Management Controls

Risk Reports

Regulatory Fund Reports

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Risk Management Controls

Compliance monitoring with regulatory ratios

Holding ratio

Diversification ratio

Concentration limits

Global exposure ratio

Control of investment restrictions

Restrictions emerging from the management approach established in the prospectus

Monitoring of the proper execution of the ESG method selected in case of a significant commitment or of a non-committed approach

Revaluation of the note / selectivity / improvement of extra-financial indicators / other approaches

Risk Reports

- A synthesis of the range of fund assets
- Variation of risk metrics
  Volatility ex-ante/ ex-post, Leverage, VaR, the Sharpe Ratio, information ratio, correlation, Tracking Error, SRRI, ...
- Liquidity and market stress-tests results
  Liquidity stress-test: focus on the liquidity aspect
- Risk mapping, risk tolerance in force, and eventual incidents occurred during the period
- Provision of the RiskRadar tool allowing 1rst level controls of regulatory ratios, investment restrictions and calculations of ex-ante volatility risks
- Regulation updates