VaR and Stress Tests computation

Managed Service

A fresh take on risk and valuation

Save time reviewing the reports instead of producing them yourself

VaR is a wildly spread risk indicator that is computation-intensive and needs heavy data management to produce accurate results. In addition, VaR computation is often requested by the regulations applying to asset managers.

If you are subject to risk monitoring regulation (UCITS, AIFMD, FRTB, Basel), you can benefit from outsourcing VaR computation. We offer a managed service, where our risk advisory and valuation specialists will help you to onboard any type of portfolio. We also conduct, complementary to VaR, stress tests calculations.

- MONTE CARLO VAR COMPUTATION
- FULL REPRICING
- TAILOR-MADE STRESS TESTS
- UCITS / AIFMD COMPLIANT

For more information, visit
www.finalyse.com/valuation-services/value-at-risk-var-calculation

Benefits

- Finalyse proposes a holistic service starting from portfolio template to risk report. An expert will accompany you on the entire journey.
- We apply several methodologies of VaR calculation: Monte Carlo normal or Variance Gamma as well as historical VaR.
- This service is broadened by a related stress tests framework and customised delivery formats.
- The service comes with affordable pricing schemes.
- Thanks to our experience in valuation, you can benefit from a joined service of valuation and risk measurement for portfolios invested in complex products.

Client Case

A Luxembourgish Management Company having under its responsibility a set of UCITS and AIFMD sub-funds that needs to have a daily computation of VaR and corresponding stress tests.

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