

Overview

- **What:** customer-oriented, half-day risk management workshop (about 4.5 hours)
- **Who:** investment analysts and decision-makers
- **How:** held on the basis of a preparation questionnaire and a structured workshop questionnaire for 360-degree risk management analysis
- **Where:** on-site at the customer or at Quant.Capital Management in Düsseldorf
- **When:** individual appointment by arrangement
- **Price:** EUR 950.00 plus VAT (includes documents, travel expenses of Quant.Capital Management team members, preparation and follow-up); possibility of offsetting with other services

Contact

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Background

Quant.Capital Management has in-depth expertise in dynamic portfolio hedging through operational overlay management for large and complex assets. Against the backdrop of different client needs, Quant.Capital Management offers four sequential service levels as part of Quant.Multi Asset Risk:

- **Level 1: Workshop** Analysis of the client's risk management position
- **Level 2: Reporting** Ongoing risk analysis of the client portfolio
- **Level 3: Advisory** Continual risk analysis and recommendations for operational risk management
- **Level 4: Overlay Management** Operational, dynamic portfolio hedging by Quant.Capital Management

Workshop-Agenda (ca. 4,5 Std.)

Welcome and introduction	15 Min.
Introduction to risk management and the Quant.Capital Management risk model	60 Min.
Q&A Session	15 Min.
- Break -	15 Min.
Analysis of the client's risk management	90 Min.
- Break -	15 Min.
Designing a risk management solution for the client	30 Min.
Q&A Session	15 Min.
Next Steps	15 Min.

Parts of the analysis:

1. Establishing the initial situation in dialogue with the client
 - Client's asset allocation
 - Client's existing risk management
2. 360° - degree risk management analysis based on a workshop questionnaire
 - Goals and KPIs
 - Strategies and models
 - Technical implementation
 - Challenges
3. Definition of client requirements for risk management

Follow-up after the workshop:

1. Sending the workshop documentation
2. Telephone debriefing
3. Portfolio data analysis upon transmission of the necessary information

