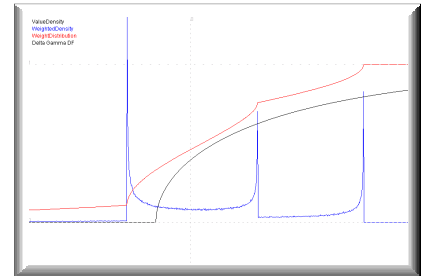


Assessment and Management of Market and Credit Risks

Our Service

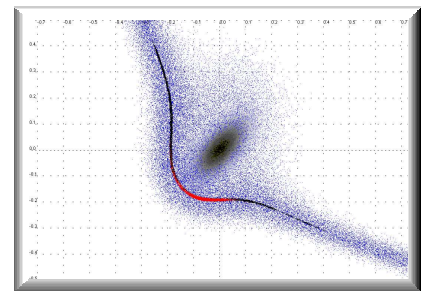
Our team for applied financial mathematics helps you assess and optimize your portfolio's risk. Besides a detailed and individual consulting, we develop for you efficient and customized software solutions to determine, among other things, the Value-at-Risk of your portfolio in a quick and reliable way.



P&L of a hedged portfolio

Fields of Application

Our team's experts have specialized in the risk assessment of highly complex portfolios of banking houses, insurance companies, and investment funds where established methods and standard solutions reach their limits. The better the portfolio's structure is understood, the more reliably the Value-at-Risk will be determined. Common mathematical methods as the delta-normal method, the delta-gamma-normal method, and Monte Carlo methods were developed and optimized further in such a way to enable the exact prediction of the risks of complex portfolio structures. Your following questions are welcome to be answered by our experts:



Scenario analysis of a Portfolio

- How great are the deficit risks of my vendors business or of the business of individual departments?
- How much capital must be deposited for proprietary trading?
- How much risk can my department or my vendor take?
- Which are the consequences of certain risks and what are the causes for these risks to arise?
- How efficient are certain trade strategies?
- How do I evaluate efficiently credit portfolios, e.g., in a CreditRisk+model framework?

Key Benefits

What we can offer you:

- Exact assessment of your portfolio's structure
- Reliable determination of the Value-at-Risk
- Considerable reduction of the computational effort for risk calculations
- Disclosure of even hidden risks
- Taking into account of greater fluctuations in a portfolio

Renowned finance companies have already convinced themselves of the advantages of our methods and software solutions.

Dr. John G. M. Schoenmakers

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