

Tailored Solutions for Complex Strategies

Complex strategies in atypical market conditions strengthen needs for strong pricing skills and robust scenario analysis, beyond the Commitment/VaR regulatory requirements.

BMA mobilises highly-skilled resources in multiple fields of competence, such as quantitative finance, but also economic analysis, statistics and data modelling.

BMA consultants follow closely regulatory risk management requirements through advisory assignments or active participation in professional bodies.

Dedicated Trainings

BMA has a long experience of delivering application for which BMA provides hands-on trainings in French, English or German.

BMA Pricing and Risk Management Solutions

UCITS and Hedge-Funds Risk Analysis

BMA provides quantitative risk management solutions for the benefits of UCITS and Hedge-Funds, with a unique combination of cutting edge analytic tools and advisory services, making BMA your ideal partner for customized market and credit risk analysis.

BMA builds on its business knowledge, its experience in investment banking and the investment industry, as well as its quantitative skills, to propose risk management solutions for funds and management companies.

In a nutshell, **BMA Pricing and Risk Management Solutions** provides three types of services.

Advisory Services

- Model validation (VaR, stress-tests)
- Assessment of risk profiles
- Support to integration of risk systems

A platform for market/credit risk analysis

- A rich and fast-growing library of pricers on cash and derivative positions for a wide array of asset classes (equity, fixed-income, credit, FX) for a large number of pay-offs
- Powerful scenario analysis tools (stress-scenarios, reverse stress-scenarios)
- Credit VaR computation engine for the analysis of downgrade and default risk

Training professionals in the financial markets:

- BMA has a deep knowledge of quantitative techniques applied to risk management, covering pricing and simulation techniques.



Who We Are

BMA is an advisory company, with best-in-class quantitative skills, benefitting from the experience of its founding partners in risk management, in the banking and investment industry, in Luxembourg, the UK and France.

BMA has a **true knowledge and practical experience of quantitative techniques applied to asset and risk management** in investment funds.

BMA can propose innovative solutions and think outside the box, building on first-hand experience of applied statistics, econometrics and economic analysis.

Who We Serve

Asset Managers, Management Companies;

Fund Administrators, Depository Banks;

General Purpose Consulting Firms.

Why choose BMA Risk Management Solutions

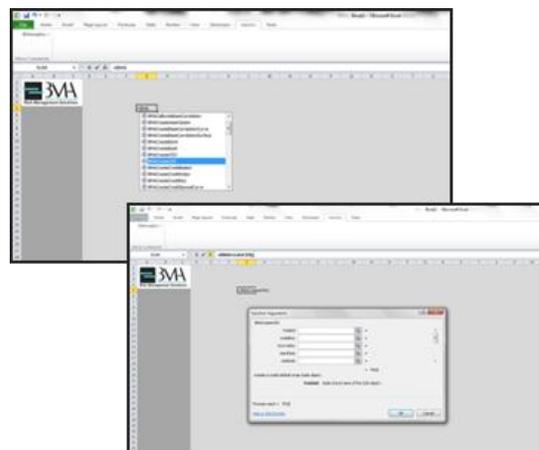
Both consulting and mainstream risk management systems reach their limits in the current financial and regulatory contexts:

You need system expertise.

- Consulting must deal with computation and data management issues, which proves particularly difficult for sophisticated derivatives and illiquid assets.

You need bespoke quantitative advisory and IT solutions.

- The coverage of one-size-fit-all risk management systems is limited in the alternative investment universe.



BMAAnalytics is a powerful proprietary C++ computation engine.

BMAAnalytics pricing library provides a wide coverage, including most of the sophisticated cash-flow structures and instruments found in UCITS and Hedge-Funds' portfolios. Advanced modules are also available to cover specific areas such as Structured Credit (with e.g. Synthetic CDOs, loans and Credit Derivatives).

BMAAnalytics enables users to rapidly build and simulate complex scenarios on FX, Credit, and Equity Risk factors.

The platform provides two complementary interfaces. Users can work directly with the dedicated Excel based interface, or within the purpose-built Web application.

Users can quickly build their own dashboards, for ad-hoc analyses or periodic reporting.

To learn more about BMA Risk Management Solutions:

<http://www.bmarisk.com/contact-us/>

Bennani&Marchal Associates S.à r.l

Norddine Bennani BMA London +44 7545306604

norddine.bennani@bmarisk.com

Dominique Marchal BMA Luxembourg +352 691 732 411

dominique.marchal@bmarisk.com

www.bmarisk.com

