



Kamakura
Corporation

KAMAKURA

RISK CONSULTING SERVICES

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OVERVIEW

Kamakura offers a portfolio of consulting services relating to asset valuation, derivatives pricing, risk management and other quantitative solutions. We combine industry-leading research with practical experience in finance, trading, banking, economics and diverse business organizations. As a leader in quantitative finance and risk management innovation, Kamakura delivers counsel and results to help ensure our clients' competitive edge.

Kamakura recently entered its second decade of delivering unrivaled consulting services to some of the world's largest and most important financial institutions. We also work with small to medium sized organizations on diverse risk management projects. Our primary criteria for entering into consulting engagements is the potential for producing results that improve client performance and the extent to which our knowledge and experience can effectively be applied.

From executive level strategy to technical quantitative analysis to financial advice, services are customized to meet the specific needs and resources of each client.

CORPORATE RISK MANAGEMENT

Risk management is a vital component of strategic planning. In order to maximize shareholder value while maintaining a prudent level of financial risk, you must understand the potential pitfalls implicit in a particular strategy. You must also develop organizational, procedural and systematic frameworks to ensure effective performance and risk management.

Risk and Performance Management

Management processes, methodologies and information systems provide the basis for implementing risk and management strategies. When properly designed, implemented and integrated these elements address an organization's risk and performance management needs consistently and reliably. This result is a systematic and continuous ability to measure financial risk and performance, and undertake managerial decisions and actions to ensure tolerable risk and high performance.

Risk and Performance Modeling

Quantitative finance models are the basis for valuing and analyzing the cash flows of risky portfolio positions and for measuring the financial risk of a portfolio. Kamakura has been instrumental in:

- Providing models of the term structure of interest rates and other market prices
- Reduced-form and structural models of the default risk of counterparties,
- Valuation models for complex derivative instruments
- Smoothing models for interpolation of yield curves and other forward curves
- Measurement of Value-at-Risk, Cash-Flow-at-Risk and Earnings-at-Risk



Kamakura's capability to develop innovative new models or enhance existing models is available as a consulting service to clients who require external resources for model development, testing and application.

RISK ASSURANCE AND EXPERTISE

Corporate boards and senior management of many organizations require an independent review of current or proposed business strategies, policies and processes prior to approving managerial actions or decisions. Likewise, when managerial actions or decisions within an organization or by an outside party produce produced substantial losses and pending litigation, boards and senior executives may need to investigate the cause/extent of losses and involve outside experts in the defense or prosecution. When these reviews and investigations relate to the financial risk management of an organization or other party, Kamakura can provide the risk management expertise needed for proper review and analysis of the issue.

ABOUT KAMAKURA CORPORATION

Founded in 1990, Kamakura Corporation is a leading provider of risk management information, processing and software. Kamakura is the first company in the world to develop and install a fully integrated enterprise risk management system that analyzes credit risk, market risk, asset and liability management, transfer pricing, and capital allocation. Kamakura serves more than 185 clients ranging in size from \$3 billion in assets to \$1.6 trillion in assets. Kamakura's risk management products are currently used in 27 countries. Kamakura has world-wide distribution alliances with Fiserv (www.fiserv.com), Unisys (www.unisys.com), and Zylog Systems (www.zylog.co.in) making Kamakura products available in almost every major city around the globe.



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