

LIQUIDITY RISK MANAGEMENT



GTreasury strategically manages liquidity risk and automates complex regulatory reporting

GTreasury enables financial institutions to strategically manage their liquidity risk and comply with onerous regulatory reporting requirements. It applies a flexible modelling framework to forecast the multiple product behavioural assumptions and scenarios required to effectively stress test and report on a liquidity position. Working alongside our ALM solution, risk managers can simultaneously model the impact of funding and product strategies on their liquidity and net margin. Visual Risk will deliver greater transparency and insight to facilitate better management decisions.

BENEFITS

Insightful analytics

Delivers powerful analytics to provide greater insight into liquidity risk in your banking book. Rapidly generates and reports the outputs with clear visual representations to support better tactical and strategic decision-making.

Prudential reporting

Simplifies and automates the complex process of preparing and submitting prudential reports to satisfy stringent regulatory requirements. Delivers efficiency through a suite of MLH, LCR and NSFR reporting pre-configured for local regulations.

HIGHLIGHTS

- Visualize liquidity risk
- Advanced scenario modeling
- Automate compliance reporting
- Advanced reporting dashboards

Flexible modelling

Our flexible assumptions framework facilitates advanced product modelling. This includes multiple behavioural assumptions with various run-off profiles and interest rate scenarios to stress test your liquidity position over short and long term horizon.

FEATURES

Import and classification

- Imports data directly from your core banking and treasury system.
- Classifies data in line with Basel III reporting categories.
- Enriches data according to user-defined balance sheet hierarchy to facilitate management reporting



Comprehensive reporting

- Produces accurate liquidity forecast and cumulative Gap analysis.
- Calculates key liquidity metrics including Liquidity Coverage Ratio (LCR) and Minimum Liquidity Holding (MLH).
- Simultaneously models the impact of strategies on liquidity, income and PV risk metrics.

Scenario modelling

- Simplifies prepayment modelling, product growth, rollover and run off profiles.
- Create multiple scenarios and ‘what-ifs’ from core assumptions.
- Rapidly compare outcomes to deliver clear strategies insight and better decisions.

ABOUT GTREASURY

GTreasury's integrated TMS not only keeps pace with today's rapidly evolving enterprises, it surfaces the critical relationships between cash management and risk management. In this way, your treasury information becomes an invaluable driver of strategic business decisions.

For more information visit gtreasury.com



GTREASURY

the clarity to act