

RISK MANAGEMENT



If the only thing constant is change, then constantly managing its impact on your financial metrics is a daily requirement.

The financial world and all the players in it are in constant flux, affecting the level of risk to your business. With GTreasury, it's easy to view the daily indicators of your financial metrics against your company's risk policy and to act on that information. Whether you are reporting on your debt profile or performing deeper analysis to assess your cash flow at risk, GTreasury gives you the advanced tools and visualization you need to make the complexities of managing risk simple.

Visualize changing risk exposures in real time

GTreasury's Risk Management solution enables users to easily process, analyze, interpret and visualize data using a unique Risk Analysis tool. It quantifies market risk sensitivities within underlying positions and supports the development of robust risk management strategies via dynamic models and stress tests.

Using GTreasury's Risk Management solution, teams can:

- Perform a single and comprehensive risk analysis using user-defined models and scenarios for interest rates, foreign exchange and commodities. Analysis can be performed on actual or proposed portfolios using multiple market data, hedging and trade target-based scenarios

HIGHLIGHTS

- Detailed exposure management
- Dynamic models and stress tests
- CFaR and VaR simulations
- Visual dashboards and reports

- View results graphically, including effective rates, expected interest expense, actual versus target cover, and fixed/float cover
- Make intelligent assumptions about facility and debt rollovers and apply to analyses
- Generate Cash Flow at Risk (CFaR) and Value at Risk (VaR) simulations and compare against scenario results

Teams have a range of reports and dashboards to work with, including:

- **Credit Risk Exposure:** Report on market value and user-defined exposure amounts across all deals in a reporting currency. Users can report on both asset and liability position trades, underlying positions and derivatives.



- **FX Dashboard:** Report FX exposures on hedged and unhedged basis, showing hedged rates and hedge coverage together with proposed hedged rates. Dashboard results are presented in a grid or graphical display.
- **Basis Point Sensitivity:** Report on sensitivity of a portfolio to each point on the curve for a user-defined basis point shock, including a parallel shift. Results are provided at summary and deal level.
- **Limits:** Report on bank and deal counterparty limits based on amounts, concentration or maturity, counterparty group investment amounts or concentration limits, dealer limits on deal amounts. Optional deal approval limits are also available. User-defined, formula-based limit amount calculation may be defined on each limit.

GTreasury's Risk Management solution enables teams to easily analyse complex data, design superior risk mitigation strategies, and make more informed 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

