

How are you managing your financial instruments?

The ability to manage your financial instruments effectively requires a unified view to provide actionable insights for your organization.

GTreasury allows you to manage your financial instruments from initiation through maturity, all in one seamless, centralized workflow.

It provides a single view of your portfolio of foreign exchange, short and long-term debt, including facilities and investment vehicles to enable effective liquidity strategy and execution. A holistic approach to life cycle management encompasses pre-trade compliance, financial instrument creation, approval/confirmation workflow, post-trade operations, worksheet integration and more.

Centralized trade management works harder for you.

GTreasury consolidates all of your treasury trades to facilitate holistic or targeted portfolio management. This provides the ability to assign trade details, standard settlement instructions, general ledger event mappings and unique reference fields for customized reporting.

Your daily dealing workflows are enhanced with robust pre-trade compliance enabling a full range of counterparty, concentration, maturity and dealer limits to be checked prior to execution.

- You can act on downstream events including resets, confirmations, exercise/expiry, renewals, cash positions, payments, valuations, credit exposure, forecasts and accounting
- You have the ability to close out transactions, manage custom cash flow schedules and renegotiate terms

- Post-trade operations from updating custom cash flow schedules through closeouts and term renegotiations complete the picture

Through a robust control framework you will gain assuredness from the implementation of a segregation of duties enabling marker/checker processes and gain stronger audit trails. Your Fair Value Reporting Disclosures will also be upgraded with market leading mark-to-market valuations for either vanilla or complex securities and derivative instruments.

Dynamic dashboards present the big picture.

Trade and derived data including MTM, valuation breakdowns and accrual are available for inclusion into user configurable reports and graphical dashboards, enabling the creation of a holistic view of all financial instrument workflows, scheduled cash and non-cash events, exposures and positions.

Financial instrument data is also incorporated into the Risk Analytics Modules to create a full range of risk reports including hedge cover reporting, cash flow stress tests and what-if transaction analysis. High level graphical snapshots and detailed drill downs allow you to take a strategic approach to FX, interest rate and commodity hedging. With this broad range of views of debt and investment positions, you can manage liquidity and volatility with confidence.

Full integration provides total visibility.

When your treasury includes our cash management, accounting and payment modules, you can capture all operational and financial-related cash flows, create journal entries for accounting, and review all details against each instrument and associated payments, interest, accruals, etc. in one comprehensive, user-definable and dynamic worksheet report.

- Fully integrated modules to support real-time financial and liquidity positions, payments and accounting
- Manage your portfolio at macro or micro levels
- Assign unique reference fields to any transaction for customized reporting
- Attach documentation for added clarity for stronger audit trails
- Benefit from comprehensive facility management including multi-level tranche and fee tracking

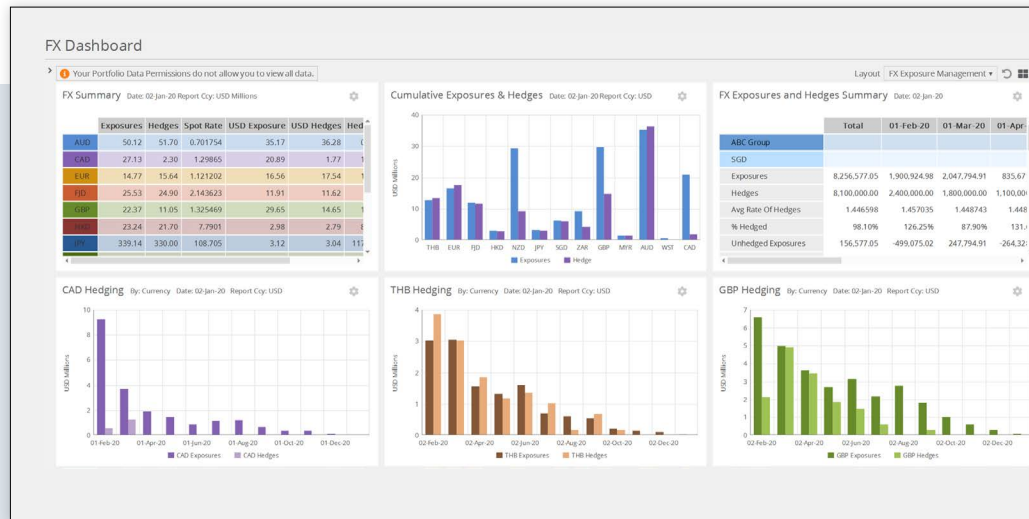
- Interface with industry-leading data providers to automatically calculate and produce mark-to-market and sensitivity analysis for all instruments in your portfolio
- Track and allocate instruments by asset class
- Leverage standardized templates to manage simple and complex instruments

Debt and investments

- Working capital instruments include facilities (including fees), call accounts, guarantees, discount securities, certificates of deposit and repos
- Capital markets instruments include bonds, term and P&I loans, asset-backed securities and floating rate notes
- Ability to do auto-rolls and rollovers, close out transactions, manage custom cashflow schedules and renegotiate terms

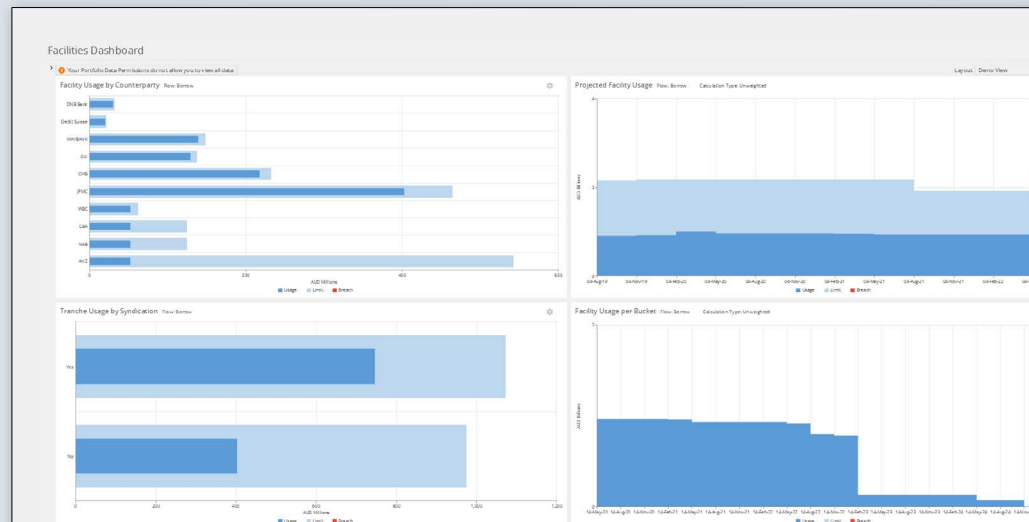
FX Dashboard

The FX Dashboard reports exposure and hedge positions in multiple currencies at any given point of time.



Facilities Dashboard

The flexible credit Facilities Dashboard provides easy visuals to track facility and tranche limits, usage and available balances.





Clarity to solve complex issues.

Interest rate derivatives

- Instruments include interest rate swaps (vanilla, basis, LIBOR and OIS), cross-currency swaps, swaptions (European and Bermudan), caps/collars/floors
- Ability to close out transactions, manage custom cash flow schedules and renegotiate terms

Intercompany loans

- Instruments include term and ad-hoc loans
- Ability to mirror trades, generate double-sided accounting, capitalize interest, support withholding tax, close out transactions, manage custom cash flow schedules, and renegotiate terms

Facilities

- All facilities and guarantees are recorded and processed in the system
- Utilization fees, upfront fees and unutilized fees can be calculated
- Limit usage and drawdown schedule reports

Inflation

- Instruments include principal and interest indexed inflation exposures, bonds and swaps
- Ability to close out transactions, manage custom cash flow schedules and renegotiate terms

Foreign exchange

- Instruments include currency exposures, FX spots, FX forwards (including non-deliverable), FX swaps, FX options and FX collars
- Ability to pre-deliver and roll exposures and forwards as well as capture back-to-back derivatives

Credit valuation adjustments

- Manage your debt and hedging programs and comply with IFRS9 hedge accounting requirements as well as IFRS13 requirements for credit valuation adjustments (CVA) using advanced techniques often required for derivatives

Connectivity and STP

- Seamlessly integrate to external platforms, including money market providers and FX providers such as FXall, FXGo and 360T
- Achieve real-time straight-through-processing via our large API library, including automatic deal ticket creation and automatic creation of back-to-back transactions for those operations utilizing a central treasury model

Risk management

Our risk analytics dashboard intelligently mines and analyzes data from deep within your portfolios and then publishes the outputs with clear visual representations for management reporting, ensuring compliance with your treasury policy and other management reporting processes.

- Effortlessly consolidate your exposures and hedges and apply behavioral assumptions for projecting cash transactions and simulate potential market movement impacts on forecast cash flow and valuations
- Apply advanced risk management techniques such as cash flow-at-risk and value-at-risk to stress test existing portfolios over thousands of simulated or historical scenarios
- Analyze the impact of potential “what if?” hedging strategies on your cash flow outcomes

Hedge accounting

From IFRS 9 to ASC 815 and IFRS 13 with advanced CVA/DVA, GTreasury will simplify the designation and testing of hedge relationships and generate all detailed compliance documentation and accounting entries. Our hedge accounting module expands into support of standard ASC815 and includes key changes announced in 2017 as part of ASU No.2017-12.

- Allows for easy designation of hedges into cash flow, fair value or net investment hedge relationships and performs all effectiveness testing
- Proactive monitoring of changes in the standards to always ensure ongoing compliance
- Streamline compliance through easily produced financial risk disclosures including liquidity reporting, market valuations, sensitivity impacts and credit value adjustments, using simple and advanced potential future exposure methodologies to satisfy Big 4 audit requirements
- Solve complex issues including cross-currency swaps, basis risk, inflation-linked derivatives, amortizing structures and options, utilizing customizable hypothetical derivatives for cash flow hedges
- Separately identify, allocate and amortize cost of hedging elements like traded forward points, option time value and currency basis as part of effectiveness reporting in line with prescribed elections allowed under the accounting standards

Advanced hedge accounting

Advanced hedge accounting allows users to assess hedges using a quantitative method alongside qualitative methods. As part of quantitative analysis, it uses regression analysis.

The regression is performed by utilizing historical data to calculate market values or cash flows for debt/hypothetical and hedge across a user-defined sampling period for every assessment date of the hedge. It effectively crunches all this data to spit out values for statistics measures like R-squared, slope and t-value to assess if the hedge is effective.

Goldman Sachs money market funds

GTreasury provides access to Mosaic—Goldman Sachs' investment platform—so digital treasury teams involved with investment portfolios can directly engage them via a streamlined solution that provides on-demand connectivity for cash and investment workflows.

The two digital platforms are linked, providing a consolidated view of money market funds and cash positions on the GTreasury dashboard, real-time workflows for trading, confirmation and reconciliation, 23 of the largest money market fund providers globally, and over 200 money market funds across seven major currencies.

GTreasury provides the clarity to act.

GTreasury is the leading innovator of integrated SaaS treasury and risk management solutions for the digital treasurer. We offer any combination of cash management, payments, financial instruments, risk management, accounting, banking and hedge accounting—all seamlessly integrated, on-demand worldwide and fully secured. Headquartered in Chicago, with offices serving EMEA (London) and APAC (Sydney), our global community includes more than 750 customers and over 30 industries reaching 160 countries worldwide.

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