GTREASURY

Are you able to visualize your changing risk exposures in real time?

The financial world is in a constant state of flux that affects the level of risk to your business. If you are looking for ways to make the complexities of managing risk simple—GTreasury has the answers.

The GTreasury integrated cash and risk management solution provides your digital treasury with the ability to easily process, analyze, interpret and visualize data via unique reporting dashboards.

Analyses

Analyses provide various analytical charts and dashboards while executing CFaR & VaR on defined portfolios(Interest Rate, Foreign Exchange & Commodity) and perform all the necessary actions on measuring risk on a position. A key benefit is that you can create perspectives i.e. borrower, investor, liquidity manager to tailor the analyses to your business scenario.

Asset and Liability Management

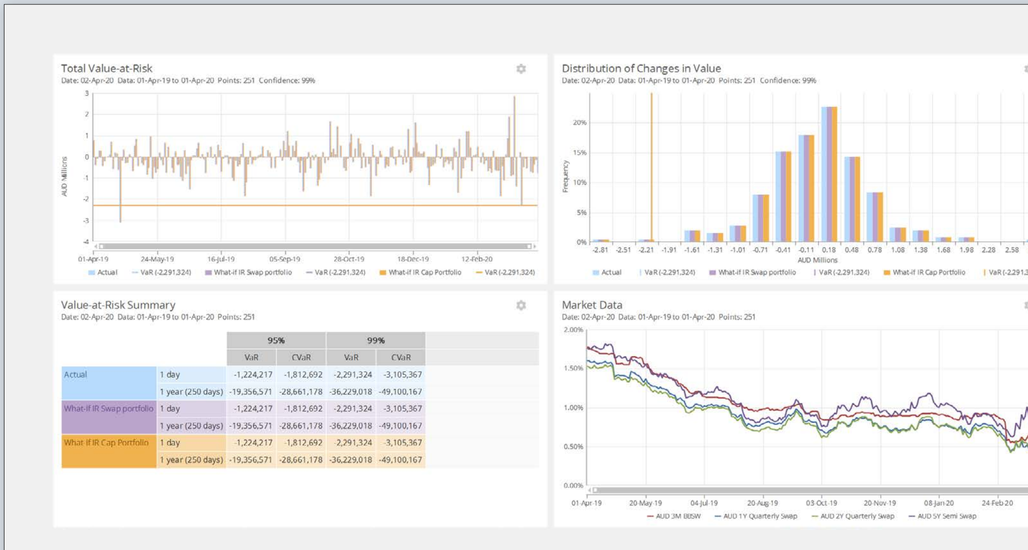
The Asset and Liability Management (ALM) module is designed to provide financial organizations with the ability to combine the interest risk profile of the business with those deals undertaken by Treasury and perform a number of analyses on the overall interest rate position. Capabilities in this module include industry standard measures such as basis sensitivity, liquidity risk, pv sensitivity, balance sheet and net income forecasting.

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.

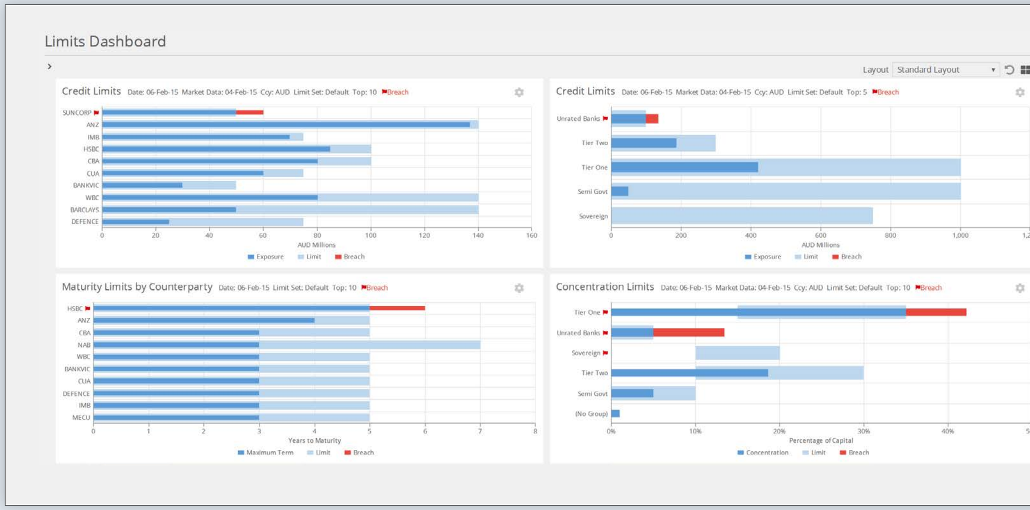
Risk Analyses

Risk Analyses provides graphical and grid-based reporting such as Value at Risk (VaR) and Cash Flow at Risk (CFaR) on a given portfolio, enabling teams to easily analyze complex data and make more informed decisions.



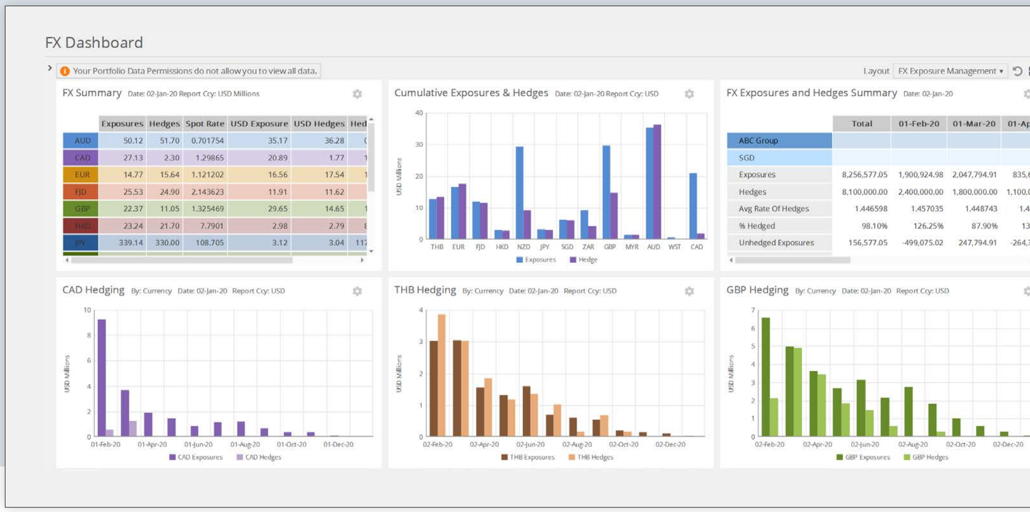
Limits Dashboard

The comprehensive Limits Dashboard provides graphical limit summary information with the ability to drill down for more detail.



FX Dashboard

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



Basis Point Sensitivity

Report on sensitivity of a portfolio to each point on the curve for a user-defined basis point shock, including non-parallel shifts. Results are provided at summary and deal level.

Visualize your risk

The reporting dashboard intelligently mines and analyzes portfolio 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 metrics

Model your exposures

The engine effortlessly consolidates your exposures and hedges and applies behavioral assumptions. It then simulates potential market movement impacts on forecast cash flow and valuations. It can model multiple portfolio risk over differing asset classes and apply correlations.

Simulate market duress

You can apply advanced risk management techniques such as cash-flow-at risk and value-at-risk to stress test existing portfolios over thousands of simulated scenarios. It can also analyze the impact of potential “what-if?” hedging strategies on your cash flow outcomes.

Our process is simple

- Consolidate data from various banking and treasury systems
- Test and model multiple assumptions and market scenarios
- Dynamically project and compare future cash flows
- Report sensitivities and policy compliance

This will allow you to take informed hedging decisions to smooth unnecessary fluctuations in your balance sheet leading to better CAPEX and OPEX outcomes.

We bring clarity to risk management.

We enable digital teams to analyze complex data, design superior risk mitigation strategies and make informed decisions.

Advanced Instrument Library

- Captures exposures across IR, FX and commodities
- Models and values most financial instruments, from vanilla through to exotics
- Supports complex derivatives like cross currency swaps, overnight indexed swaps, inflation products, exotic options and Bermudans
- Models customized structures

Reports Policy Compliance

- Supports policy metrics like hedge ratios, effective rate targeting and duration
- Reports credit risk against policy limits using customizable potential credit exposure calculations
- Reports variance from budgets and targets
- Enables regular policy review and reassessment

Superior Market Risk Analysis

- Stress tests portfolios with dynamic scenario shifts and twists
- Excels at 'what-if' analysis for hedge strategy comparisons
- Helps to optimize the risk/reward tradeoff of hedging strategies
- Assesses bank proposals, potential close out of existing hedges, blend and extends

Forecasting and Sensitivities

- Aggregates and analyzes alternative exposure and hedging profiles
- Generates long-term cash flow forecasts based on differing market outcomes
- Flexes and stresses forecasts with interactive scenarios
- Assesses cash flow and valuation sensitivities with ease

Dynamic Visual Reporting

- Applies a unique visual approach to analyze, quantify and report risk exposures
- Generates long-term cash flow forecasts based on differing market outcomes
- Analytic output is graphically and numerically represented
- Provides drill-down capability on underlying instruments and data

Advanced Risk Methodologies

- Analyzes cash-flow-at-risk with dynamic Monte Carlo simulations
- Optional algorithms: geometric Brownian motion, modified mean reversion and jump diffusion
- Generates value-at-risk with multiple confidence intervals
- Multi-asset class analysis across FX, interest rates, commodities with correlations

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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