



- ◆ **Asset Management Hedging and Optimisation**

- ◆ Risk hedges for
  - ◆ Interest rate changes
  - ◆ Duration
  - ◆ FX
  - ◆ Beta, Delta
  - ◆ Cash flow
- ◆ Hedge proposals
- ◆ Hedge effectiveness
- ◆ Hedge optimisation
- ◆ Multifactor analysis
- ◆ Collateral management incl. initial & variation margin

- ◆ Internal Rate Risk (IRR)
- ◆ Freely definable measurement start and end date
- ◆ Liquidity measurement pursuant to BVI
- ◆ Daily valuation
- ◆ Geometric linking
- ◆ Performance contribution
- ◆ Risk-adjusted performance measurements
- ◆ GIPS
- ◆ Composites
- ◆ Reporting