Interest Rate Risk

- Interest sensitivity gap analysis
- Capital commitment
- Interest income analysis
- Maturity transformation
- Contribution margin
- Condition contribution
- Maturity transformation contribution
- Liquidity contribution
- Interest formula and interest calculator
- Opportunity interest rate, mixed interest rate, Quanto interet rate, average interest rate, minimum interest rate
- Cash Flow Analysis for interest rate instruments
- Key Rate Analysis
- Margin calculation
- Treasury result
- Initial interest rate analysis in the context of treasury results
- Transition from net present value to periodic and profit loss statement
- Cash Flow preview
- Moving average for variable products
- Multi factor analysis for interest factors
- Interest VaR (VarCovar, Historical Simulation, Monte Carlo Simulation)
- Dynamic market risk matrices on own time series
- Non-normal distributed market risk factors (Monte Carlo Simulation)
- Backtesting for VaR and Expected Shortfall
- Diverse Stress tests
- Reverse Stress test
- Hedging incl. hedge proposals
- Hedge optimisation for interest rate risks
- Refinancing, reinvestment, replication portfolios
- Overlay Management for interest rate instruments
- Initial Margin for interest rate instruments
- Reporting
- etc