RISKO

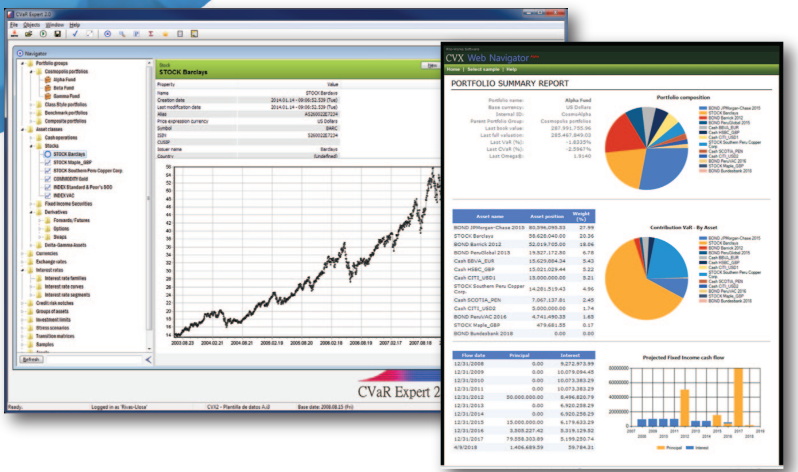
CVX

Risk Analysis for Institutional Portfolios

Investment Funds | Insurance Companies | Private Banks | Family Offices | Regulatory Agencies

Bullet-proof compliance, Expert decision making

Institutional investors typically confront the double challenge of meeting the Basel III regulatory requirements and also producing high-value analytics to support strategic investment decisions and risk management. **CVX** makes it possible to achieve these goals with an admirable level of automation, transparency and methodological soundness.



CVX allows the user to automatically apply a wide range of models and tools, such as:

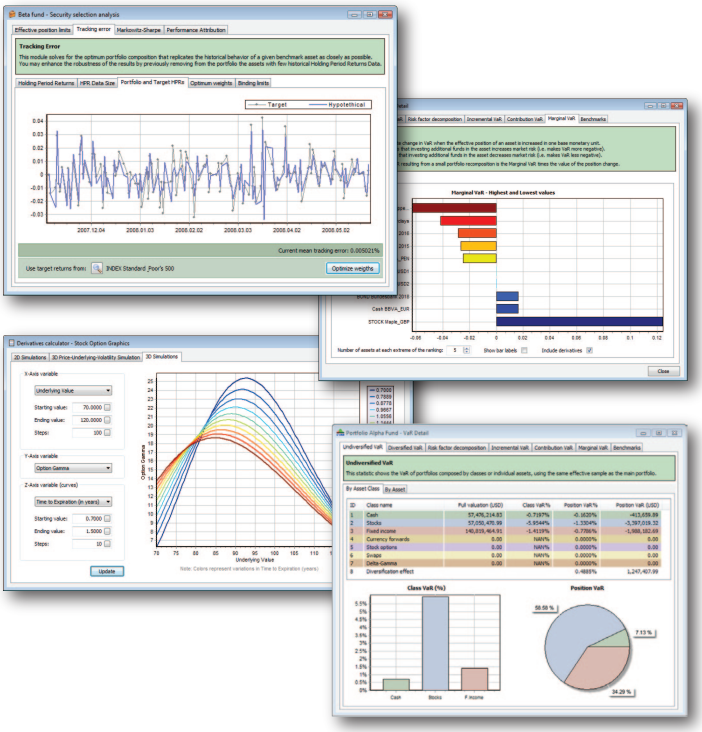
- Full valuation of portfolios
- Value-at-Risk and Conditional VaR calculation
- Control of investment limits
- Hedging effectivenes of strategies with derivatives
- Marginal and Incremental risk decomposition
- Performance Attribution analysis
- Stress testing and what-if analysis
- Credit Transition Matrices analysis
- Bloomberg® interconnectivity
- Automatic report generation

Real-time response

CVX's sophisticated data-management and calculation engine allows the software to apply valuation models and execute simulations at an amazing speed. Even complex portfolios composed of thousands of assets and risk factors can be processed in a few seconds. This enables the user to easily simulate new positions, structures, hedging strategies or risk factors exposures and obtain immediate results. Additionally, all core calculations leave detailed traces that can be used as evidence for auditing or as inputs for external analysis.

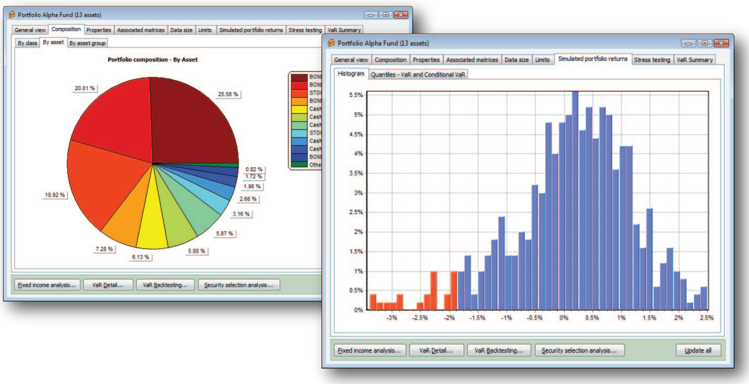
"The more we use CVX, the more we ask ourselves: ¿how did we do this before?"

BBVA Global Wealth, Zürich



A visual experience

The inherent complexity behind risk management models should not be a burden to analysts. **CVX** provides one-click access to key results for decision making. Every single intererface, chart and report has been carefully designed by investments and risk analysis experts to maximize productivity and clarity. All results can be easily exported or combined in automated reports.



For more information, write us to mail@risk-o.com or call us at +1.800.573.RISK

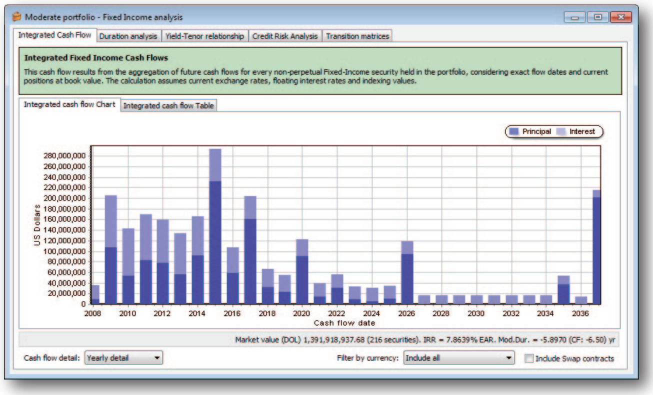
Secure and totally integrated

CVX operation adopts a sand-box architechture, where each user has a separate work space. Basic data, such as market information, assets structure and portfolio positions, may be loaded from a common repository. However, all key calculations and what-if analysis is only performed and contained on each user's computer and cannot affect any transactional data.

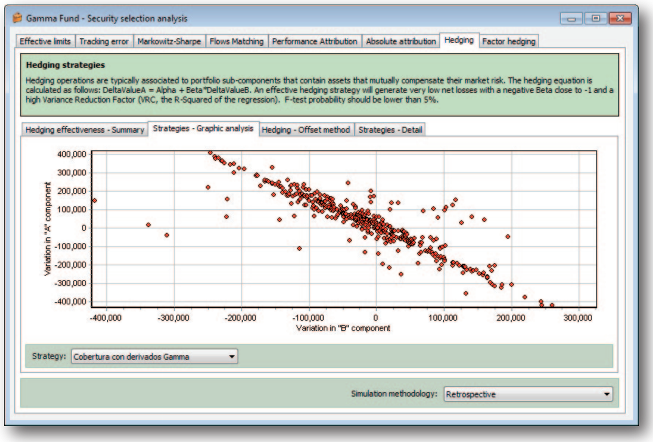
The fundamental information employed by the system covers from simple tables, such as prices, asset features, cash-flows, interest-rate curves and positions, to more sophisticated entries, such as dynamic hedging strategies, credit transition matrices, asset and liabilities matching and tax and fees impact on performance.

CVX can be connected to the Bloomberg® Professional API in order to automate massive market data capture, as well as to most local data repositories for transactional and custom data, including SQL Server®, Oracle®, MS Excel® and MS Acess®.

Automatically generated reports using the MS Excel® reporter component



Integrated cash-flows forecast for a complex portfolio



Hedging effectiveness analysis for a strategy using derivatives

Methodological and technical support

The implementation of the **CVX** system includes specialized training for all users of the solution. The instruction cover both the academic aspects of the underlying risk analysis models and the specific use of the software employing real market data.

After the solution is operational, our staff provides support and assistance far beyond the IT aspects. Our experts can also offer consultancy related to the interpretation of risk indicators and the identification of best practices, among other matters.

Request a tailored demonstration of **CVX**. Write us to **mail@risk-o.com** or give us a call at **+1.800.573.RISK**.

Sample of CVX customers

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