

Core Risk Generator

Corporate Treasury Risk Management



Manage corporate treasury risk with confidence in any market

Core Risk Generator is a SaaS-based risk solution, designed specifically for corporate treasurers. It delivers essential risk metrics with high reliability and automation, helping ensure your treasury remains protected even during periods of market stress.

We are trusted by hundreds of clients for critical daily calculations across a wide range of OTC instruments and now enable corporate treasurers to run essential risk calculations with confidence. By automating complex processes, Core Risk Generator frees up internal resources and reduces the need to build and maintain bespoke risk infrastructure.

Key Benefits

- 1. Easy and Simple to Connect**
 - Join over 600 financial firms on our network and benefit from seamless onboarding and client support
- 2. Low Cost of Ownership**
 - Benefit from a cost-effective SaaS model that drives efficiency while maintaining high levels of customer service
- 3. High Performance Execution**
 - Access powerful analytics, including advanced techniques like American Monte Carlo and Algorithmic Differentiation, to ensure timely and accurate results
- 4. Flexible Execution Options**
 - Run calculations as frequently as needed to meet operational demands
- 5. Integrated Ecosystem**
 - Connect with a community of risk optimisation vendors for market risk hedge optimisation
- 6. Unified Data Stores**
 - Centralised trade, agreement, and market data improve data quality and operational efficiency
- 7. Reliable Support**
 - 24 x 5.5 client support, including Level 2 quantitative assistance
- 8. On-Demand Advanced Calculations**
 - Access additional analytics when needed, with fast turnaround

Key Features

- 1. Key Risk Metrics**

Supports corporate treasury management with essential calculations including:

 - Mark-to-Market (MtM)
 - Risk Sensitivities
 - Cashflow Profiles
- 2. Broad Derivatives Coverage**

Full market data support across:

 - Interest Rates, Foreign Exchange, Inflation, Equities, Commodities
- 3. Flexible Processing**
 - Run with a powerful user tool, including portfolio management and trade analysis
 - Designed to operate with minimal manual input as a low-touch solution
- 4. Seamless Access**
 - Results available via web interface or secure file transfer (SFTP)
- 5. Trade Analysis Tools**
 - Enables users to interrogate and revalue trades as needed
- 6. Hedge Accounting (via Risk Analytics Lab):**
 - Automated processing of prospective and historical hedge effectiveness tests
 - PDF reporting for compliance and audit needs
 - AI-driven automated comparison of key terms

Book a demo or contact us
for more information.

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