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What is the UnRisk FACTORY?

Over the last years increasing regulatory pressure as well as the needs for improved internal risk control have shown that also smaller institutions need sound solutions at affordable prices. Risk needs to be analyzed through the trade life cycles and the risk figures show impacts across the organization. UnRisk FACTORY for valuation and risk management covers multiple asset classes and a vast variety of risk factors to improve the understanding

of the different sources of risk, like market risk, liquidity risk, credit- and counterparty and method- and model risk. UnRisk FACTORY integrates data management with UnRisk's high performance numerical libraries in highly automated workflows. Open interfaces allow the results to be used throughout your organization and therefore makes the UnRisk FACTORY the backbone of valuation and risk management for small- and medium sized banks.

Key Features of the UnRisk FACTORY

Administration

- Flexible definitions of users and their roles, data and parameter settings

Market Data

- Definitions, settings, qualifiers, templates for the relevant market data
- Data, history and events
- Models and calibration

Instruments, Portfolios, Scenarios

- A broad coverage of deal types and models
- Instrument groups/portfolios and events
- Scenarios and scenario groups

Valuation, Simulation and VaR

- Instrument groups
- Scenario groups



- Interactive runs or batch schedules and runs
- Exposures for single instruments, netting sets and portfolios

Add-On System Building

- Link Tools to the UnRisk FACTORY data base
- All UnRisk objects and functions of UnRisk QUANT

Key Benefits of the UnRisk FACTORY

- ✓ **FASTER-TIME-TO-INSIGHT** - thousands of positions across scenarios are valued in short time
- ✓ **HIGH ACCURACY** - computational speed allows uncompromised model precision
- ✓ **COMPLETE EVIDENCE** - all valuations are made persistent for unlimited historical analysis
- ✓ **AUTOMATION** - comprehensive tasks can be scheduled and run automatically
- ✓ **WIDE ACCESS** - via an easy to use web front-end, open interfaces allow to use the result throughout your organization

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Questions? Please contact us for further information.
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