

# THE PLATFORM INDEPENDENT SOLUTION FOR EFFECTIVE COUNTERPARTY CREDIT RISK MANAGEMENT



# PrevioRisk provides a comprehensive Counterparty Credit Risk management solution customized to fit your business needs.



## Risk Measurement

Take advantage of the best global analytics practices, including exposure calculation (EE, PFE, CVA), Monte Carlo simulations, and stress testing, leveraging high-power simulation engine by market leading analytics such as MSCI RiskMetricsTM.



## Visualization

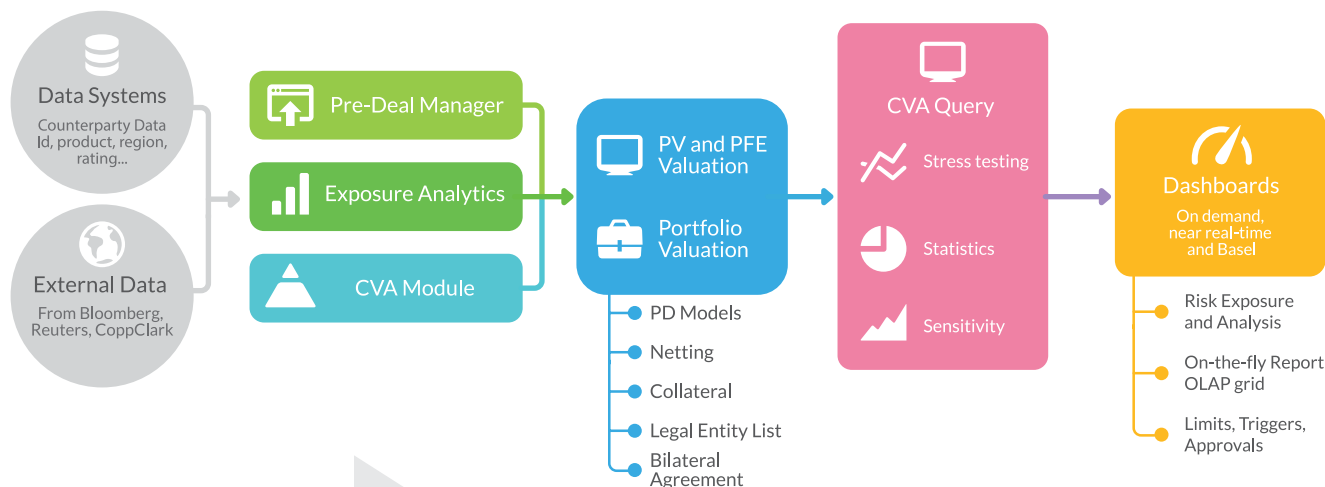
Sift through the sea of interactive data, using the game-changing dashboards that allow to spot at first sight the numbers relevant for decision-makers: CEO, CRO, traders, fund managers, compliance officers, and board members.



## Communication

PrevioRisk dashboards, convenient limit approval mechanism and extensive reporting capabilities create a huge competitive advantage for your company, while providing full transparency of risk-management processes and measures.

Whether you are handling just a few trades or a portfolio consisting of various asset classes, PrevioRisk seamlessly integrates to your current data systems, providing you a high-performance scalable platform to meet your current and future risk management requirements as your business expands.



[previorisk.com](http://previorisk.com)

# BEST WAY TO DECODE AND INTERPRET COMPLEX DATA

Get an in-depth look into counterparty credit risk with PrevioRisk's customizable dashboards and user-friendly interface, which ensure that real-time data remain accessible, logical, relevant and actionable at any time.



## Interactive Dashboards

Aggregate and analyze information from multiple source systems and decompose your risks across any chosen dimension – all in convenient visual format.

## Exposure Analytics

Compute multiple exposure profiles per selected counterparty or for the entire portfolio, tracing the time path of key exposure metrics.

# IMPROVE YOUR INFORMATION FLOWS AND COMPLIANCE

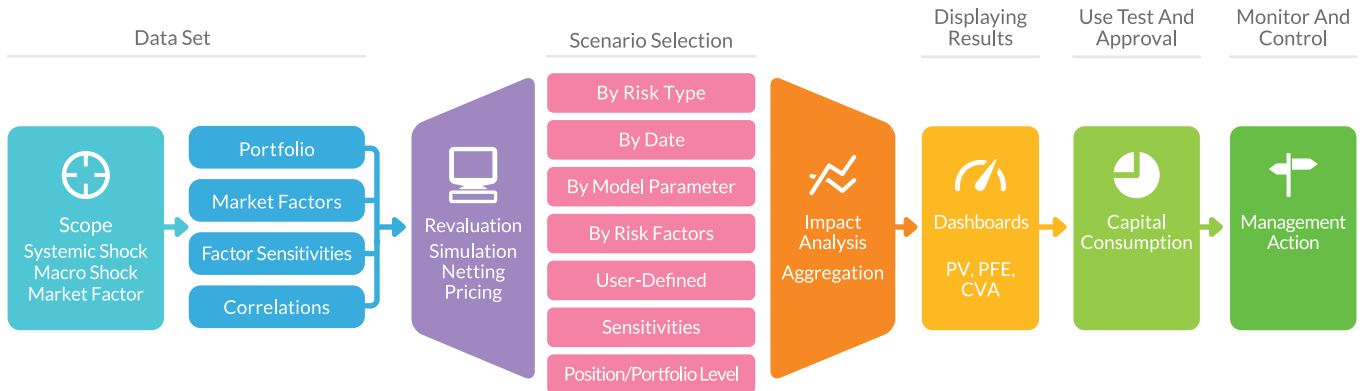


Enhance **connectivity** inside your institution and with your customers:

- ▶ **Improve sharing information** between departments through a single solution seamlessly integrated to your current data systems;
- ▶ **Standardize reporting** to deliver right numbers to right people;
- ▶ **Approve limits** through fast and convenient email approval system;
- ▶ **Get instant notifications** on established limits and triggers.

## Stress Testing

PrevioRisk offers you wide variety of stress scenarios to support timely development of risk reduction strategies:



Address **uncertainty** by analyzing the effect of stress events on your portfolio:

- ▶ **Perform stress-testing** by choosing from variety of stress scenarios. Use historical scenarios provided by the system, or generate your own;
- ▶ **Generate stressed exposure** profiles under different scenarios, to define key risk factors present in your portfolio;
- ▶ **Make stress-testing your habitual planning tool** with PrevioRisk Scheduler, which runs the selected stress scenarios with user-defined regularity.

Meet the regulatory demands including **Basel III**:

- ▶ **Increase transparency** of your risk-management processes, making them fully documented and auditable;
- ▶ **Benefit from high-speed computations**, saving time and effort to create all the needed regulatory reports;
- ▶ **Get flexibility and scalability** to adapt to growing regulatory requirements.

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# EVERYTHING YOU NEED TO MANAGE RISKS

PrevioRisk handles counterparty credit risk during its entire lifecycle — from pre-deal analysis, through portfolio valuation and stress-testing, to reporting and regulatory compliance:

## Dashboards

- See your portfolio at a glance
- Drill-down by any chosen level
- View concentrations
- Monitor limits and triggers
- Aggregate data from multiple sources

## Pre-Deal Manager

- Pre-Deal Manager
- Assess PV and PFE for 50+ products
- Re-estimate PFE numbers simply changing transaction parameters
- Check limits for line availability

## Exposure Analytics

- Assess key credit exposure metrics (current exposure, EE, EPE)
- Visualize PFE profile
- Aggregate outputs at selected level

## Credit Valuation Adjustment (CVA)

- Estimate CVA and DVA
- Incremental and marginal CVA
- Netting and collateral

## Limits and Triggers

- Limits at selected aggregation level
- Limits for chosen exposure
- Single/multiple triggers and notifications

## Stress Testing

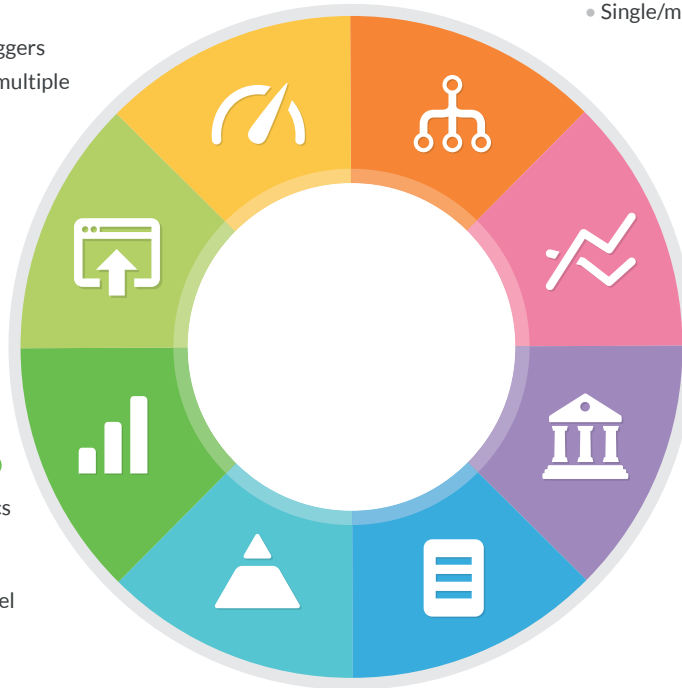
- Intelligent Testing
- Choose from variety of historical or user-defined stress scenarios
- Change market risk factors and valuation model parameters
- Decompose results down to position level

## BASEL III

- A set of tools to comply with new regulatory rules:
- CVA capital charge
  - Counterparty risk factors
  - Internal ratings
  - Stressed EEPE reports

## PFE Tables

- Commodity, FX and Interest Rate products
- Based on add-on methodology: no simulations required
- History of all PFE numbers



## Compono Strategia is different!

Compono Strategia is a group of experienced risk professionals, strategists and technologists. Having learnt from the past, we understand tomorrow's needs to deliver competitive solution today.

## We are small enough to care!

Get analytics from the world's leading providers, but with the personalized customer service and customization, training and customer care from a small and dedicated team.

## Compono Strategia is the answer!

We provide you with a cost effective yet best of breed solution. As a highly client-focused firm, we look to establish long-term relationship and grow with our client.

## Our ecosystem of partners include:

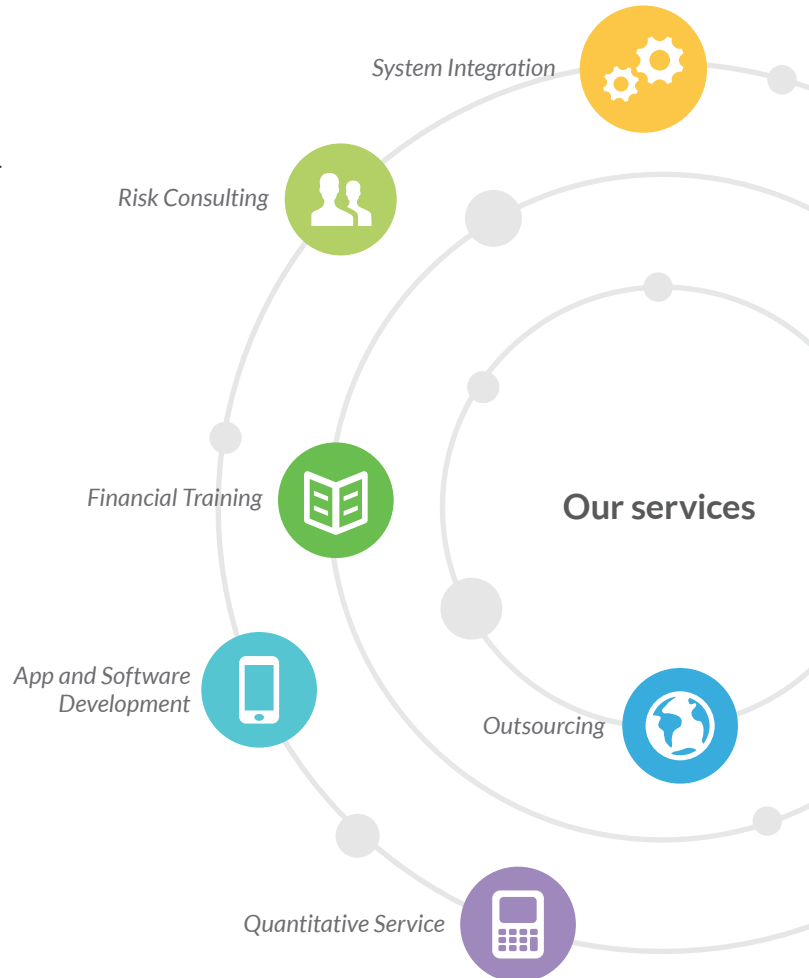


## [www.previork.com](http://www.previork.com)

Connect with Previo Risk



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