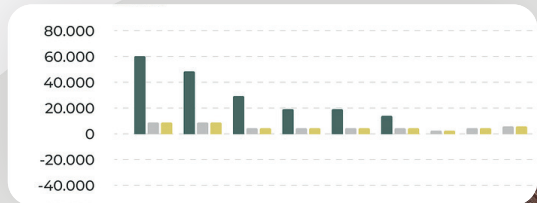




# NOMENTIA



## Total Risk - Detailed Data

for "Group" from view of "Group"  
per 31-08-2020 / Valuation type "Standard"  
all values in kEUR

Risk Factor	Cashflows	Hedges	Open P...	Unrealised G/L (Cf)
AED	-2.992	0	-2.992	36
AUD	43.557	-4.025	39.532	-189

## NOMENTIA RISK MANAGEMENT

End-to-end exposure analysis, hedging, risk management & reporting in one place. Manage risk and hedging in a structured and systematic way to realize gains and avoid losses during your day-to-day trading activities.

### An incredibly powerful risk management suite

#### Identify risk drivers

Short- and long-term exposure forecasting and analysis per entity, business unit, or group-level.

#### Automate hedging

Leverage automatically generated hedge proposals to reduce risk exposure.

#### Measure the outcomes

Understand the impact of your chosen hedging strategy by using a variety of at-risk calculations.

#### Optimize hedging

Identify cost-optimal hedging for any desired pre-set risk level.

## Expand your risk management capabilities

Integrations	Centralization	Exposure forecasting & analysis	At-risk calculation	Hedge portfolio optimization
<ul style="list-style-type: none"> <li>Retrieve all essential data from ERPs and other systems.</li> <li>Consolidate group-wide exposure data.</li> <li>Supplement data via uploads.</li> <li>Integrate market data sources for volatility and correlation calculation.</li> <li>Automated, two-way communication with trading platforms.</li> </ul>	<ul style="list-style-type: none"> <li>Analyze exposures on a group-level or per entity, division, or business unit.</li> <li>Cover the short-term by combining financial assets and liabilities with data from ERPs.</li> <li>Forecast long-term exposures by translating budget data into planned exposure.</li> <li>Apply anticipated growth rates to historical or actual cashflows to build your exposure.</li> </ul>	<ul style="list-style-type: none"> <li>Use system-generated hedge proposals to minimize risk exposure.</li> <li>Ensure compliance with treasury guidelines.</li> <li>End-to-end processing with any trading platform (e.g., 360T, FXall, Bloomberg).</li> <li>Create back-to-back IC deals when centrally hedging local exposure.</li> <li>Link hedged items via post-trade fields.</li> <li>Utilize customizable FX/IR and commodity deal types.</li> <li>Scenario analysis by simulating hedges.</li> </ul>	<ul style="list-style-type: none"> <li>Use the variance/covariance approach or run Monte Carlo simulations.</li> <li>Consider currency correlations.</li> <li>Calculate value-at-risk and/or cashflow-at-risk (CfaR).</li> <li>Use Incremental CfaR to evaluate the impact of hedging a particular currency on risk.</li> <li>Flexibly define parameters such as risk horizon, holding period, and confidence interval.</li> </ul>	<ul style="list-style-type: none"> <li>Identify cost-optimal hedges for any risk level.</li> <li>Simulate hedging costs.</li> <li>Combine fixed ratios with hedge portfolio optimization.</li> <li>Minimize the number of necessary hedge deals and/or volumes.</li> </ul>

## More than just an FX risk management platform



*"We appreciated that we had Nomentia on board as a sparring partner from day one. They didn't simply want to sell us a risk management system but also had the practical experience to support us with proposals on how to take correlation effects and different cashflow maturities into account while building our risk management model."*

**Strategic Projects Finance and Controlling, Drägerwerk AG & Co. KGaA**

## ABOUT NOMENTIA

Nomentia has over 1400 clients globally operating from multiple locations. Using Nomentia, you can build your cash and treasury management technology stack from scratch or add solutions to complement your existing technologies. Our solution portfolio includes tools for payment automation, liquidity management, cash flow forecasting and visibility, bank account management, bank connectivity, trade finance, in-house bank, reconciliation, risk management, and treasury workflows and reporting. More information: [www.nomentia.com](http://www.nomentia.com)