

GAMS



Modeling for the real world!

RiskAdvisor

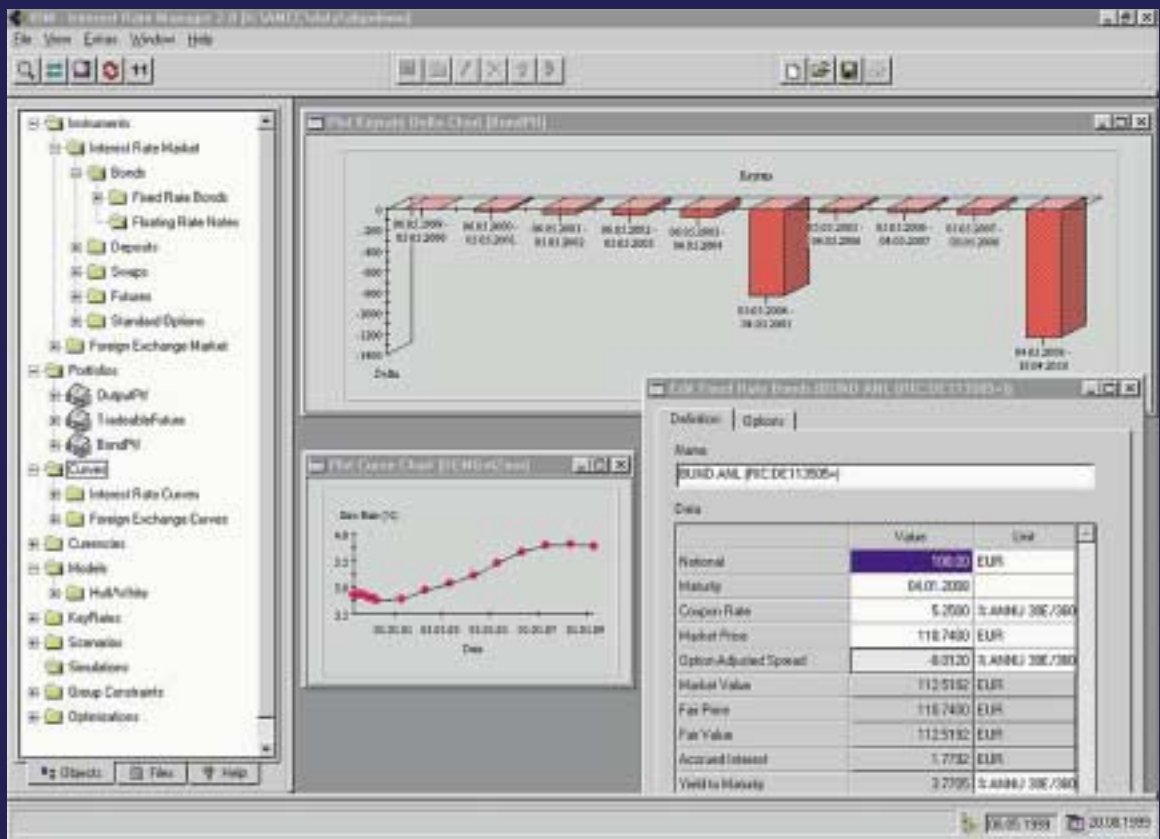


Applications
Platforms
Solvers

One

Modeling engine

Different



The RiskAdvisor has been developed to manage portfolios consisting of different interest rate derivatives, foreign exchange instruments and stocks. Beside the valuation functionality you are able to analyze your portfolio via Value at Risk, keyrate deltas and gammas, scenarios, cashflow tables, etc. Optimization models are used to manage risk exposure choosing among different constraints and optimization models. A realtime datafeed (Reuters) ensures an accurate valuation facility using current market prices and risks.

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