

Kyriba Commodities Risk Management

KYRIBA FACT SHEET

Kyriba's Commodities Risk Management solution gives finance organizations the ability to track, value and generate accounting entries for commodities exposures and transactions, alongside FX and interest rate positions already supported in the platform. Kyriba supports a full end-to-end workflow with **Position Keeping, Market Valuations and Hedge Accounting.**

Position Keeping

Kyriba supports position keeping for spot, forward and swap commodity instruments—and includes the ability to split swaps into forward strips for both manual and automatic hedge designations.

Structured swap schedules, Asian fixings methods and approval workflows are also supported for commodities instruments.

Kyriba Commodity Risk Value-driven Features



Kyriba's Position Keeping features include using Business Intelligence to create views of exposure forecasts and related hedges.



Fixing application and approval, in addition to cash settlement approval with payment generation are supported.



Forward curves are provided for valuations, mark to market and position reporting.



Kyriba offers automatic hedge designation features, including support for partial-hedging.

Kyriba supports market data integration from within the solution or from outside sources.

Valuations

Kyriba supports automatic mark to market valuations, calculated from integrated market data within the solution, or imported from outside sources.

Market Data

Kyriba supports a variety of market rates and curves in partnership with Refinitiv. Commodity curves include futures strips and optional spot points. Interest rate curves are used to discount future flows.

Commodity fixings, spot and futures rates are also used for calculation of settlement amounts and forecasting of future settlement amounts to support cash forecasting. Redistribution of contributed rates from Refinitiv can be optionally subscribed.

Hedge Accounting

Kyriba supports derivative and hedge accounting for IFRS9 and ASC 815, with automated automated postings to your ERP or general ledger.

Commodity hedges can be assessed and designated at a macro level—or using Kyriba's new partial-term hedging feature. Users have the option of manual designation or have the system automatically match exposure items with deliveries within the strips of the derivative hedging transactions. This supports the assessment and management of hedge assignments at a granular level while allowing tracking of derivatives at the strip level by front office users.



Business Intelligence and Dashboard Reporting

Flexible and easy-to-customize reporting and visual dashboards deliver end-to-end insight about exposures and designated hedge activity and performance.

Learn more about Commodities, valuations and hedging at www.kyriba.com and request a demonstration today.