

# Kyriba Delivers Greater FX Insights with Portfolio VaR Analysis

KYRIBA FACT SHEET

## Kyriba Delivers Enhanced Insights into Your Exposure Management and Hedging Programs with Correlated VaR Analysis

Kyriba's FX Hedging with Correlated VaR provides corporate FX risk managers with analytics and decision support tools designed to help optimize hedging programs to continuously hit portfolio VaR targets in the most cost-effective way.

### Advanced Correlated VaR Analytics and Decision Support

Kyriba's Correlated VaR Analytics builds and expands upon Kyriba's award-winning Exposure Management Solutions which automate the aggregation and calculation of our customer's FX exposures. Now, Correlated VaR Analytics provides push-button insights into correlated Value at Risk across the currency pairs within your portfolio of exposures. With these expanded and greater insights,

our customers make cost-conscious decisions on the specific currency pairs to hedge to achieve and meet portfolio risk targets. Kyriba's FX Exposure and Risk Management solutions put control and insight at your fingertips with dashboards clearly showing your exposures and hedging opportunities across various risk parameters.



**Portfolio VaR Analysis** – Create portfolio views or dive into targeted gross/net exposures while considering the cost of a hedge across specific currency pairs, portfolios



**1,000 simulations** are automatically run, to determine the top ten hedging scenarios that Risk Managers can analyze to determine what currency pairs to hedge and what the resulting net exposure and portfolio VaR will be



**Identify strategies** to reduce costs and improve the efficiency of your exposure management and hedging programs



**Decision Management** – User-defined parameters and filters enable you to apply different criteria to define how you want to manage to trade various currency pairs allowing you to support multiple exposure management and hedging strategies



**Trade** – Enter & execute FX trades to deliver on your planned actions using Kyriba's ability to automatically push trades to trading platforms such as FXall, 360T and Bloomberg



**Extensive reporting** of exposure and balance components through detail & pivot reports

**“ This is really a very handy tool. It is really what we currently ask the bank to do for us, which, and my preference would be, to be able to do it ourselves.”**

— Finance Leader, FX Risk

## Benefits at Your Fingertips



Advanced Correlated VaR Analytics brought in-house for more cost-effective hedging management & control



VaR correlations help optimize costs of your hedging program



Easy identification & establishment of risk levels for your organization



Understand & lower your cost of hedging through better self-identification of opportunities



Optimize cost effectiveness of your hedging program



Increased competition across your banking / service providers



Optimize currency pairs to hedge, reduce trade volume



Multiple system-provided options for selecting hedging levels, confidence levels



Enter trades directly from the FX Risk Analysis menu set

