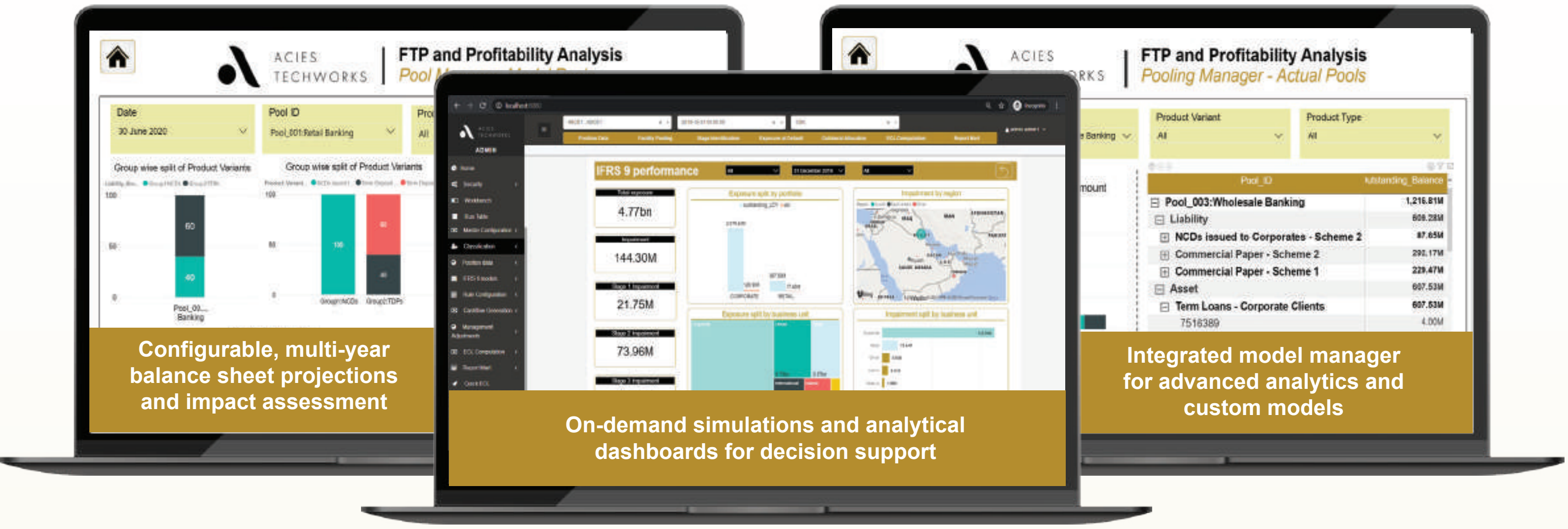
ANTARES

Balance sheet management for new-age financial institutions

ACIES TECHWORKS

Antares provides a unified risk, profitability and decision support platform that helps financial institutions monitor and control the revenue, cost and risk levers that impact profitability and return on equity. Designed to overcome the limitations of legacy ALM/FTP systems, Antares allows ALCOs and CXOs to simulate the impact of changing business, market and regulatory environments on risk and profitability metrics.



Delivering expectations of modern Treasury, Risk and Finance functions

Performance and planning | Treasury and pricing | Risk management

Dynamic multi-factor simulations
Assess impact of projections and scenarios on 150+ risk and performance metrics

Timely and meaningful decision support
Results of ad-hoc, end-user configurable simulations available in minutes not hours

Enhanced modeling capabilities
Custom model development using out-of-the box statistical models or user-defined Python / R scripts, with inbuilt model validation capabilities

Fully reconciled BS and P&L reports
Risk and performance metrics reconciled with GLs, along with the ability to create pool, BU, Dept. and Bank level BS and P&L statements

Address data latency challenges
Provide time-sensitive decision support and analysis using data streaming technologies

Targeted use of Antares micro-services
Deploy specific modules to extend existing ALM / FTP capabilities, without disrupting existing data linkages and analysis

Intelligent analysis and recommendations
Optimization engine to prioritize risk-return strategies, considering actions, costs and limits

Pre-configured regulatory and MIS packs
Out-of-the-box packs for regulatory reports, internal MIS and dashboards, with the ability to disaggregate across portfolios

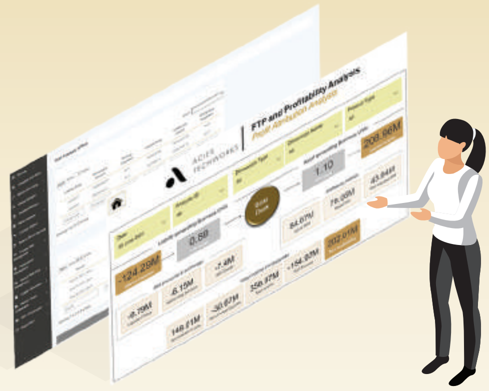
Performance and planning

FTP and cost allocation

Out-of-the-box support for multiple fund transfer pricing methodologies, including use of market linked benchmarks

Configurable asset-liability pools aligned to funding strategy and P&L attribution to determine cost of deviation

Factor-driven models for allocation of non-interest revenue and cost to the relevant profit and cost centers



Profitability and scenarios

Dissect revenue and cost across user-defined hierarchies to determine facility, customer, pool, product and business unit NIM and profitability

Multi-year budgeting & planning and user-defined scenarios to assess impact of dynamic market conditions, business growth, credit off-take, delinquencies etc. on profitability and ROE

Treasury and pricing

Cash flow simulations and analysis

Powerful cash flow engine with the ability to define custom cashflow models for structured products

Create behavioral models within the system for developing cash flow profiles and undertake periodic back-testing of defined models

Pre-deal decision support, with the ability to incorporate synthetic positions and assess impact on key risk and profitability metrics

Product pricing and risk control

Configurable product pricing models, incorporating premiums & surcharges for regulatory requirements and product risk profile

Integrated valuation and duration models covering a wide range of on and off-balance sheet products

Intelligent recommendations on optimal funding strategies, contingency liquidity planning, model portfolios to optimize NIM, ROE and other risk / profitability metrics

Risk management

Liquidity risk and Basel III ratios

Liquidity profiles and gap assessments, as required by over 30 regulators across the world

Basel III LCR and NSFR ratios, along with balance sheet ratios

Intelligent EWI engine to provide preemptive warnings and suggestions on contingency liquidity strategies

IRRBB and multi-factor simulations

Interest rate sensitivity profiles, including NIM and EVE simulations for parallel and non-parallel shocks

Standardized EVE simulations as required for 6+ interest rate movements under BCBS 368 / SRP 31

Balance sheet simulations and impact on liquidity risk and IRRBB metrics for run-down, constant and dynamic projections

Empowering users through enhanced configurability

- Ready-to-deploy catalogue of **150+ models** covering cash flows, Basel III, Valuation, PV01, FTP and cost allocation
- Out-of-the-box support for all standard financial instruments covering credit, Treasury and off-balance sheet products

For more information, please visit : www.acies.holdings

contact@acies.consulting