

UnRisk

UnRisk FACTORY

Automated Risk Management



What is UnRisk FACTORY?

Facing high regulatory demands and the internal push for enhanced risk control, smaller and medium-sized financial entities demand effective and cost-efficient risk management tools. The limited number of staff in relevant departments requires highly automated solutions. UnRisk FACTORY offers comprehensive risk management and assessment for various types of instruments across

all major asset classes. Calculations can be performed at both the individual instrument and portfolio levels, with options for grouping instruments and aggregating required metrics.

UnRisk FACTORY comes with UnRisk LIBRARY, UnRisk VaR MODULE and UnRisk SCENARIO MODULE and can be extended with UnRisk xVA MODULE and UnRisk PRIIPs.

Key Features

Administration

- Flexible definitions of users and their roles, along with data and parameter settings
- Task scheduling and monitoring

Market Data

- Definitions, settings, qualifiers, templates for the relevant market data
- Access to data, history and events
- Models and calibration

Instruments, Portfolios, Scenarios

- A broad coverage of instrument types and models
- Detailed scenarios and scenario grouping

Valuation, Simulation and VaR

- Valuation of instrument groups, scenario groups, and portfolios
- Comprehensive assessments using parametric, historical, and Monte Carlo VaR
- Options for interactive or automated batch processing

xVA

- Exposures for single instruments, netting sets and portfolios

Key Benefits

- ✓ **Complete Evidence:** Integrates data and valuation management.
- ✓ **Easy Access:** Clients simply need a web browser to access the services.
- ✓ **Service Orientation:** Offers UnRisk application service and customized developments.
- ✓ **Extendibility:** UnRisk API allows to extract all information from the underlying databases.
- ✓ **Quick Set Up:** In full production within a few days.
- ✓ **Open Interfaces:** Enables access to data from UnRisk FACTORY throughout your organization.



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Questions? Please contact us for further information.
uni software plus GmbH
Linzer Straße 6 | 4320 Perg | Austria
office@unrisk.com | www.unrisk.com | phone +43 7262 52834