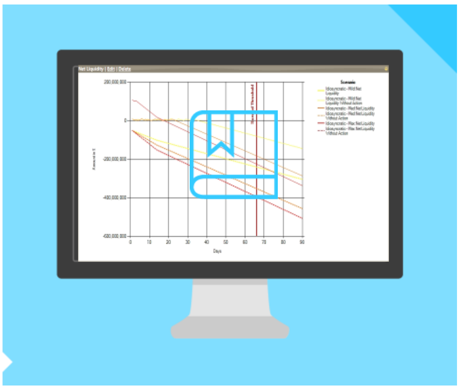
Product Focus

Risk Liquidity Analysis

A stress testing, liquidity modeling tool



WILFr provides flexible tools to allow clients to model liquidity under different stress scenarios. This provide businesses with predictions on liquidity and to determine if they are able to meet their liquidity limits over a certain timeframe. Utilising data from the WILFr database businesses have instant access and views on how their business would react if certain financial scenarios were implemented.

- Allows multiple configurable scenarios.
- Allows user defined mitigating capital actions to support liquidity actions which can be defined as can the minimum liquidity trigger threshold.
- Configurable liquidity outflow, variable over days with drops in fixed amounts or percentage of liability allows for Forward projection of liabilities, liquidity and capital requirements.
- User can choose which assets or liabilities to include in scenario.
- Configurable delays in maturing assets, controllable at currency or counter party level.
- Calculates and projects Basil II, Pillar 1 Capital Requirements and deposit headroom forward through the length of the scenario.
- Scenario results can be saved to database for external reporting / archiving.
- Custom dashboard widgets available which can be used in conjunction with the standard dashboard widgets to create comprehensive reporting dashboards.