

# CreditSimm™

CreditSimm™ provides improved business insight into the composition of credit risk across counterparties, an automation of credit risk policy over the entire portfolio through advanced analytics auditable at every step.

## CreditSimm™ Advanced Analytics Behind Everyday Use

### Central Capabilities

Using a state-space modeling framework, **CreditSimm™** provides the most advanced measurement of credit exposure. Appropriate resources are effectively engaged in the management of credit risk through a series of automatic calculations of current exposure under multiple views and scenarios, in addition to potential exposure and capital at risk.

**CreditSimm** addresses migrating credit quality in a manner that supports complex counterparty data, structures, and hierarchies while distinguishing between physical and financial exposure.

Additional capabilities include:

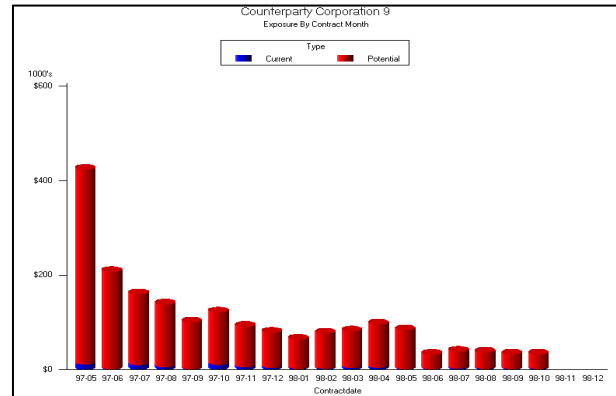
- Captures credit mitigation techniques of netting, collateral, and margin calls
- Manages credit ratings and exposure across multiple portfolios and limits credit policies
- Measures effects of real world events and their impact on the exposures of path dependent actions

### Output

- Counterparty credit risk and position details
- Portfolio credit risk over variable time frames
- Graphical views and data details
- Browser-based standard output
- Credit limit warnings

### Unique Product Values

- Drill-down functionality allows user to analyze counterparty risk on-the-fly
- Measure current and potential exposure through advanced state-space model with multiple views and scenarios
- Web-based standard reporting includes complex netting and counterparty hierarchies
- Built in dynamic ETL capabilities



### Operating Benefits

**CreditSimm™** provides companies with a comprehensive system to effectively assess and manage credit risk. It affords the ability to assess credit, market, and physical risk in a unified architecture. As an advanced credit exposure management system, **CreditSimm** moves beyond limit warnings and trigger events, to support enhanced risk based decision making.

Additional operating benefits include:

- Assesses portfolio credit risk across multiple counterparties—significantly increasing the accuracy of credit exposure
- Supports assessment of capital adequacy through integrated credit risk exposure metrics
- An open code environment for transparency, control, and functionality integrating with email and external data sources



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