

ActiveViam Intraday Liquidity Risk Management



Intraday Liquidity Risk Management for Changing Times

The European Central Bank's Internal Liquidity Adequacy Assessment Process (ILAAP) created a bank-wide mandate to perform a detailed analysis of intraday liquidity across the enterprise. Matching cash outflows with available liquidity sources within a certain time frame is a key to meeting the requirement.

ActiveViam's flagship ActivePivot in-memory analytics platform offers an unparalleled solution in liquidity risk management to meet both regulatory obligations and streamline ongoing processes to consolidate the vital cog in the bank's machinery that is liquidity.

ActivePivot provides a host of intraday liquidity risk solutions including recommendations for best practices to address a wide range of Liquidity measures. The software can process tens of thousands of real-time updates per second and continuously performs non-linear calculations on aggregated data on the fly.

ActivePivot allows a user to perform multi-dimensional analysis on very large data sets as the data is updating. It provides the ability to drill down to granular level data (e.g. individual payments), perform 'what-if' scenarios on the fly (e.g. payment delay, counterparty default), and create an instantaneous snapshot of the bank's intraday liquidity at a particular moment in time.

ActivePivot's intraday liquidity risk solution puts a flexible set of tools and control in the hands of the user to examine a net negative result or reduce the cumulative peak. This, in turn, provides the ability to decrease the capital charge.

Some of ActiveViam's Intraday Liquidity Risk functionalities include:

Aggregate cash positions across currencies and regions, intraday margin calls, customer inflows/outflows to create a full picture of intraday liquidity



Create "What-If" scenarios to immediately check the impact of a transaction on intraday liquidity risk



Ability to look back in time and identify a payment sequence



Drill down into time-of-day or other granular-level detail to see if the maximum cumulative settlement amount has been reached



Investigate a counterparty payment



Send data to regulator in real-time to prove you are in scope



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Since 2005, ActiveViam has deployed analytical solutions to help financial services firms make instantaneous business decisions and meet operational challenges. Powered by its leading in-memory technology and featuring expert-designed user interfaces, ActiveViam's products offer a unique level of precision, speed and adaptability.

ActiveViam's software is used today by global banks, multi-strategy hedge funds, asset managers, derivatives exchanges, asset managers and data warehouses for their most sensitive and intensive analytics needs.

ActiveViam is a privately-owned company with offices in Paris, London, New York, Singapore and Hong Kong. Our 70+ clients in more than a dozen countries include HSBC, CME Group, Tudor Funds, Société Générale, ING, Scotiabank, Mizuho, Nomura and CIBC, among others.

For more information please visit:
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