

THOMSON REUTERS KONDOR GLOBAL RISK – WHAT'S NEW V3.5

Thomson Reuters Kondor Global Risk (KGR) is a powerful real-time, credit/market risk and limits management system, enabling risk managers to efficiently control global risk exposures across the enterprise. The system integrates seamlessly with Kondor+ Suite or can easily integrate with your third-party position-keeping systems – so you can consolidate credit, market and limit information while managing the data in real time across all instrument types. KGR's distributed architecture makes it suitable for single-site and global institutions alike.

Version 3.5 includes a market risk module with distributed revaluations, providing enterprise-wide market risk consolidation.

AT A GLANCE

- Ensure pricing consistency between the front and middle offices
- Consolidate pricing libraries at the front office
- Time-to-market – light-weight data integration and allows rapid introduction of new products, including complex structures “on the fly”

ABOUT THOMSON REUTERS RISK MANAGEMENT

Thomson Reuters is the largest provider of Trade and Risk Management solutions, serving over 750 financial institutions globally. Our solutions offer sophisticated, tailored functionality at every step of the trade, from STP-enabled front-to-back trading systems to enterprise-wide risk management, allowing our customers to manage market, credit, and operational risks efficiently. And we have the global strength that is required of a long-term strategic partner, with over 950 risk professionals in 83 countries. Thomson Reuters was recently recognized as the “Best Risk Management Provider” in Waters Magazine’s annual reader survey, “Best Trading System Vendor” in Risk Magazine’s “Risk 20” Awards, “Number One Wholesale Banking System” by International Banking Systems Journal, “Number One Overall Technology Provider” in Asia Risk Magazine’s Annual Technology Survey, and “Number One Cross-Asset, Front-to-Back Trading System” and “Number One FX Front-to-Back Trading System” in Risk Magazine’s Annual Technology Survey.

FEATURES AND BENEFITS

Decentralized Pricing

The market risk module calculates VaR as an internal, model-based method for calculating regulatory capital for the market risk of the trading book. In KGR 3.5, the module uses decentralized revaluations from a variety of sources, such as vendors’ front-office systems, Kondor+ or Excel spreadsheets.

Rate management

The rate management module in Thomson Reuters KGR 3.5 enables you to manage time series and fill gaps, identify outliers and define proxies and adjustment factors (e.g. for corporate actions). A scenario specifier enables you to generate scenarios and stress-test them.

Optimized for high performance

KGR 3.5 delivers powerful and scalable technology to deliver true enterprise-class performance, which has been tested to handle millions of limits and billions of valuations

New VaR Reporting

The new Value-at-Risk reporting functionality brings added value to market risk managers by providing dynamic analysis tool including one click drill-downs to P&L distributions or Risk Factor scenarios and the ability to add Sensitivity Analysis.

Supports several VaR methodologies

Historical Simulation, parametric and Monte-Carlo VaR.

Advanced features

Thomson Reuters KGR version 3.5 offers advanced credit risk functionalities such as PFE and Credit VaR modules based on a Monte-Carlo engine, completing the limit management system and the Basel II offering

Benefit from easy integration and navigation

The web-based interface allows for easy navigation and global distribution.

Enterprise-wide market and reference data

KGR acquires, cleanses and stores enterprise market data to ensure integrity, quality, and consistency of valuations. This allows better understanding and management of complex exposures

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