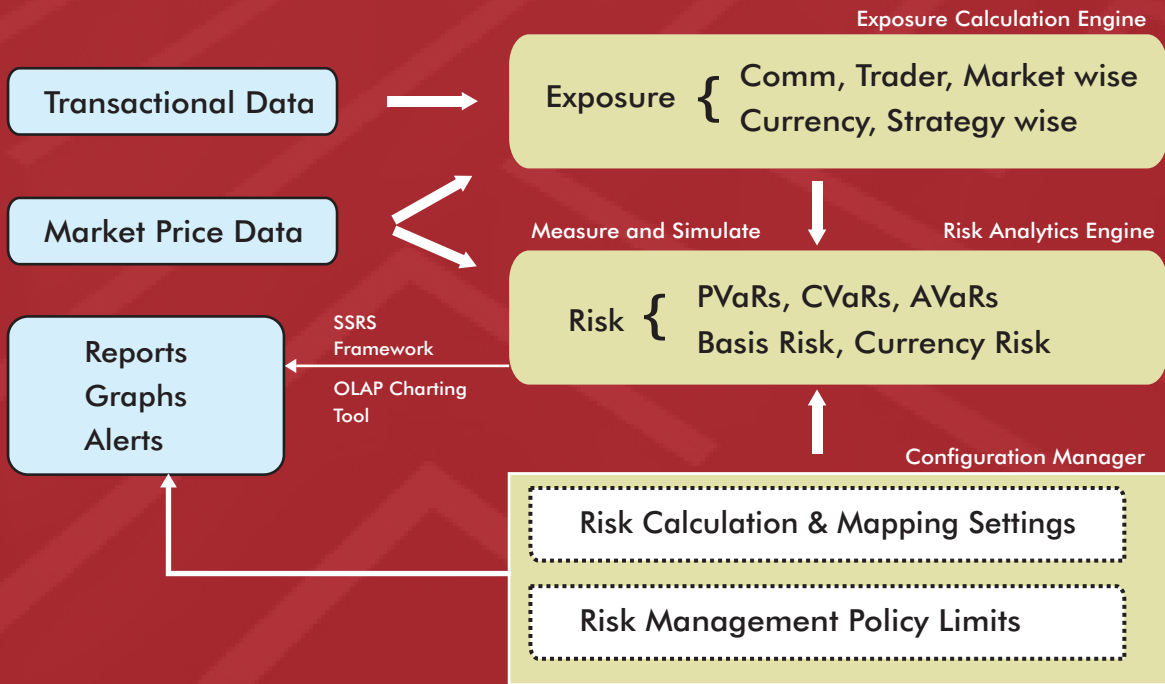




MARKET RISK MANAGEMENT SOLUTION

TransRisk, a web-based market risk management solution provides manufacturing, processing and trading companies with a robust, customizable and stable commodity and currency risk management solution. It derives net exposures based on the business process and allows users to have single accurate, view of exposures, mark-to-market P&L and Value-at-Risk (VaR) across the organization, thereby bettering the synchronization of business strategies.

TransGraph Consulting is a pioneer in 'Market Analysis & Price Outlook' and 'Price Risk Management' services tracking commodity and currency markets worldwide and providing knowledge based decision enabling services to clients spread across the globe.



“By helping simulate the risk scenarios beforehand, the solution has added immense value to our trading decision making process at the operating level. The scenarios are comprehensive because one is able to view the basis and rollover risks associated with the hedged positions too. TransRisk also serves as good Dashboard for the top management, as it gives exposures, P&L, associated risk, limits all at one place.”

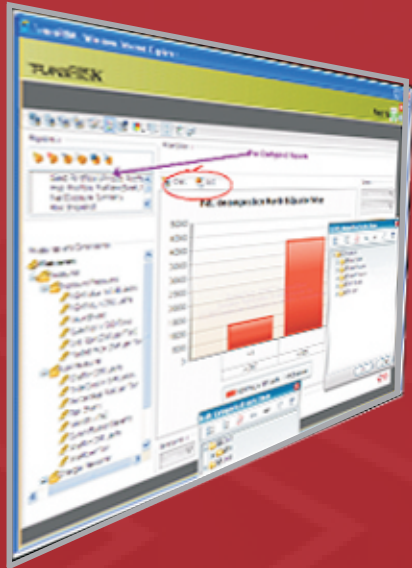
S Sivakumar, CEO, Agri Business, ITC Limited

Risk Measurement

- ✓ Value at Risk (VaR) based Risk Engine
- ✓ Monte Carlo Simulation, Historical Simulation, Parametric Methodologies
- ✓ Conditional (EWMA) and Unconditional Volatility and Correlations
- ✓ Decay factor Optimization

Risk Analysis

- ✓ Analyze Risk by Commodity /Portfolio /Trader /Market /Instrument /Asset Type.
- ✓ Drill-down into portfolio to find the cause of significant change in risk.



Risk Simulation

- ✓ Simulate risk settings & Exposure parameters
- ✓ Stress-testing, what-if scenario creation
- ✓ Edit Volatilities and Correlations

Reports and Graphical Analysis

- ✓ User-defined reports, saving and auto-updation
- ✓ OLAP (OnLine Analytical Processing) Tool for easy creation of custom reports
- ✓ Pre-configured Risk, Compliance Reports

Price Analysis

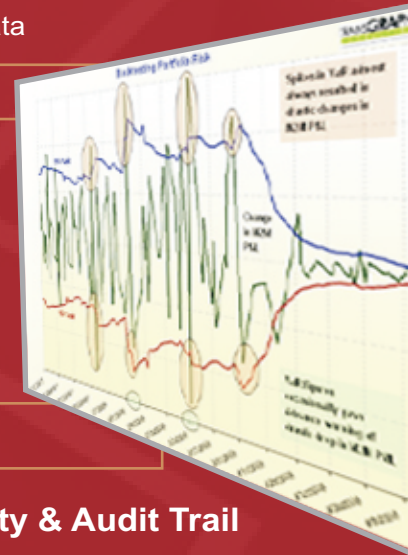
- ✓ Analyze price data provided by TransGraph
- ✓ Import own price series, perform technical analysis on price data

Configuration Manager

- ✓ Set custom Risk Measurement Settings
- ✓ Create derived data series

Limits and Alerts

- ✓ Set custom commodity / region exposure / trader / M2M / P&L limits and get automated alerts on limit breaches
- ✓ Create Risk Management Policy (RMP) based limits



Technology Platform

- ✓ Built on robust ASP.NET 2.0 Framework
- ✓ Back end – SQL Server
- ✓ Advanced web based GUI using AJAX technology
- ✓ Distributed n-tier application

Security & Audit Trail

- ✓ User and Menu level Security
- ✓ Secure position database
- ✓ .NET's Advanced security features
- ✓ Complete audit log of all users.

“At risk framework and imputed risk model of TransRisk are definitely forward looking and will enable us to move away from ‘post mortem’ approach. We can take a business decision of pricing our contracts or purchasing in advance after factoring in a quantifiable and acceptable risk instead of trying to find reasons for the breach of limits.”

Jude Magima, ED – sourcing and supply chain, Dabur India Limited

Why TransRisk ?

- ✓ The solution leverages on TransGraph's **experience in Commodity Consulting**
- ✓ Get a **more comprehensive solution** by adding TransGraph's well-acclaimed Price forecasting and procurement strategies to TransRisk.
- ✓ It **makes Risk numbers useful** in your trading and hedging operations
- ✓ **Custom middleware** developed by TransGraph allows you to custom-build your net exposure calculations and strategies.
- ✓ Innovative tools from TransGraph, such as the Imputed Risk Model allow you to **monitor true health of your portfolio**.
- ✓ Highly **flexible reporting framework** enables powerful drill-down capabilities into both risk and exposure numbers.
- ✓ TransGraph maintains its own price database, your custom price series and your position database thus enabling you to **save costs**.
- ✓ Application's flexibility in delivery – Installation mode or SaaS (Software-as-a-Service) Model, offers you several **choices on pricing** based on your needs.

Commodity Spectrum

Oil & Oilseeds
Softs & Plantation
Grains & Pulses
Precious & Industrial metals
Energy & Fuels
Petrochemicals

Asset Spectrum

Commodities
Currencies
Spot/ Physicals
Forwards
Futures
Options
Swaps

TransRisk

End-user Spectrum

Physical traders
Procurement Managers
Risk Analysts/ Managers
Treasury Heads
CFOs, CEOs

Industry Spectrum

Manufacturing
FMCG
Processing
Trading
Banks & FIs

For more information on TransRisk, please send an email to demo@transgraph.com

TRANSGRAPH
CONSULTING
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