

AnaLytics for Financial Institutions Liquidity Modelling (ALFI[®]LM)

A low cost, purpose built Liquidity Modelling solution

ALFI[®] is a packaged business intelligence application that gives retail banks, building societies, investment banks and other financial institutions a central, interactive solution for collating and analysing vital management information.

The standalone module for Liquidity Modelling was developed in collaboration with Whistlebrook clients and adheres to the FSA recommendations. It gives you the ability to model multiple liquidity related scenarios – discreetly or in combination.

You can model:

- General loss of deposits
- Loss of key customer types
- Losses on treasury assets
- Interruptions to the payments system
- Counterparty failure
- Loss of money market liquidity
- Loss of market confidence

Includes 'business as usual' calculations

ALFI[®]LM will perform all 'business as usual' calculations, as well as assessing the impact on your liquidity buffer.

Users can propose management actions and ALFI[®]LM will recalculate the impact. Management actions can be amended and remodelled iteratively until you reach a satisfactory conclusion.

ALFI[®]LM includes functionality to classify customers and accounts (stickiness) as either Type A or B, and takes this into account in scenario testing.

About Whistlebrook

Whistlebrook is a business intelligence specialist. We have an excellent reputation for successfully delivering major IT projects in the financial services and business intelligence marketplaces. We developed ALFI[®] as a result of 10 years' experience of building management information systems for financial institutions.

A Microsoft Gold Partner, with competencies in Business Intelligence and Data Management Solutions, we have significant capability in delivering highly productive, flexible and affordable Microsoft BI solutions.

With ALFI[®]LM you can model the following normal business activity:

- Product migrations
- Interest rate changes
- Interest calculation
- Interest capitalisation/payment
- Deal maturities
- Product maturities

Automated reporting

You can feed ALFI[®]LM results into the ALFI[®] Management Information module to provide sophisticated business intelligence reporting, graphics and analysis to the business. ALFI will interface with your electronic regulatory reporting system so that you can provide instant updates on your liquidity status.

Benefit from improved business intelligence

Although it works as a standalone solution, ALFI[®]LM can also be integrated with other modules from the ALFI[®] business intelligence solution. You could choose to implement additional modules or develop your own bespoke solutions on the ALFI[®] platform.

Additional modules include:

Management Information – A single, integrated view of performance and operational data

Financial Planning – Full modelling for all areas of your business

Regulatory Reporting Data – Automated population of your data into your regulatory reports

Product Profitability – Model the potential profitability of new product launches

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