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IT Risk

Italy's Interbanca Selects SunGard's Reech RiskHedge

By Melanie Rodier
March 05, 2009

Italian banking group Interbanca selected SunGard's Reech RiskHedge, a risk management engine, for the valuation of its complex portfolios. As regulatory demands increase, Reech RiskHedge will help Interbanca's risk department measure the risk of incurring loss due to fluctuation in security prices, option volatility and credit spreads, the companies said in a press release.

The solution, delivered on an application service provider (ASP) basis, will also help the bank produce various market risk reports that reflect market sensitivities or the complete VaR of the portfolio, according to the release. "Interbanca was looking for a transparent and innovative risk engine that could help it manage the risk of its complex portfolios which include a broad range of asset classes, such as interest rate, credit, foreign exchange, equity and structured bonds," David Hassell, head of sales for SunGard's alternative investments business, said.

"SunGard's Reech RiskHedge will help Interbanca better manage its portfolio risks."

The solution can accommodate virtually any trade structure on a broad range of asset classes, making it suitable for a wide variety of portfolios and/or funds, irrespective of strategy and size, the companies said.

The ASP delivery method of SunGard's Reech RiskHedge allows users to access the service through a browser, with no investment in technology or infrastructure.