portfolioanalyzer :lpa

Use our experience for your success in interest rate management.

Start your successful interest rate management advisory with LPA Portfolio Analyzer. Designed for municipal and corporate client portfolios, our software offers you the maximum of comfort and professionalism. The ideal basis for your customer approach with an individualised profound solution.

LPA:
Experience and
Competence in
Portfolio Analysis

Introduce derivative solutions with a comprehensive portfolio analysis

LPA Portfolio Analyzer allows you to detect challenges within your customer's interest rate management and enables you to provide adequate derivative solutions to your client.

Successfully used by 150 financial institutions

LPA Portfolio Analyzer is used in a municipal debt analysis project initiated by the umbrella organisation of German savings banks for capturing and analysing submitted portfolios. The project includes the analysis of more than 550 debt and derivatives portfolios and the use of LPA Portfolio Analyzer by more than 150 savings banks and Landesbanken. LPA Portfolio Analyzer also supports daily work of sales and risk advisory units of other European banks.

Developed by experts

10 year of continuous software development, extensive knowledge of financial market specialists and software developers.

Broad product range

The capital market offers a wide range of instruments and products that form debt and derivative portfolios to interest rate managers. LPA Portfolio Analyzer lets you analyse these with little effort.

Easy to use

Convenient and accurate debt portfolio analysis with intuitive input forms and spreadsheet import functionality for large portfolios.

Perfect marketing support

Comprehensive presentations of analysis results generated in your corporate design at just a click of a button.

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Analysis definition

- Choose the observation period and intervals for notionals and cash flows
- Select classifications to be included into the analysis
- Use predefined or custom scenarios to project cash flows resulting from scenario behaviour of underlying interest and exchange rates
- Define prolongation behaviour, exercise and trigger strategy

Financial ratios

- Provide key risk figures
- Summarise the portfolio characteristics with regard to
  - Outstanding Debt
  - Present Values
  - Par Rates
  - Duration

Scenarios

- Display scenario behaviour
- View effect of scenario on future cash flows
- Contrast effects from different scenarios

Notional structure

- Browse through analysis results
- Analyse composition of the portfolio over time with regard to
  - Denomination / Currency
  - Amortisation
  - Derivative use
  - Adjustment of fixed rate agreements
- Identify scope for derivative solutions

Cash flows

- Summarise cash flows under different scenarios with and without amortisation amounts
- View resulting average interest load from scenarios
- Identify cash flow risk tolerance

Product proposals

- Include product proposals to the portfolio and analyse the impact of the proposal on the portfolio under different scenarios
- Generate a presentation summarising the analysis results and illustrating the impact of your product proposal to hand to your client

About LPA

As one of the leading consultancies in the field of optimising revenue in interest and currency management, Lucht Probst Associates has provided expert knowledge to banks and financial institutions for their client business for over 10 years. We are experienced specialists in the capital market business. The operations we undertake are as complex as the challenges in risk management. We focus on the areas which have the greatest influence on the enhancement of your client relationships.

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