

# GLASS: Illiquid asset module

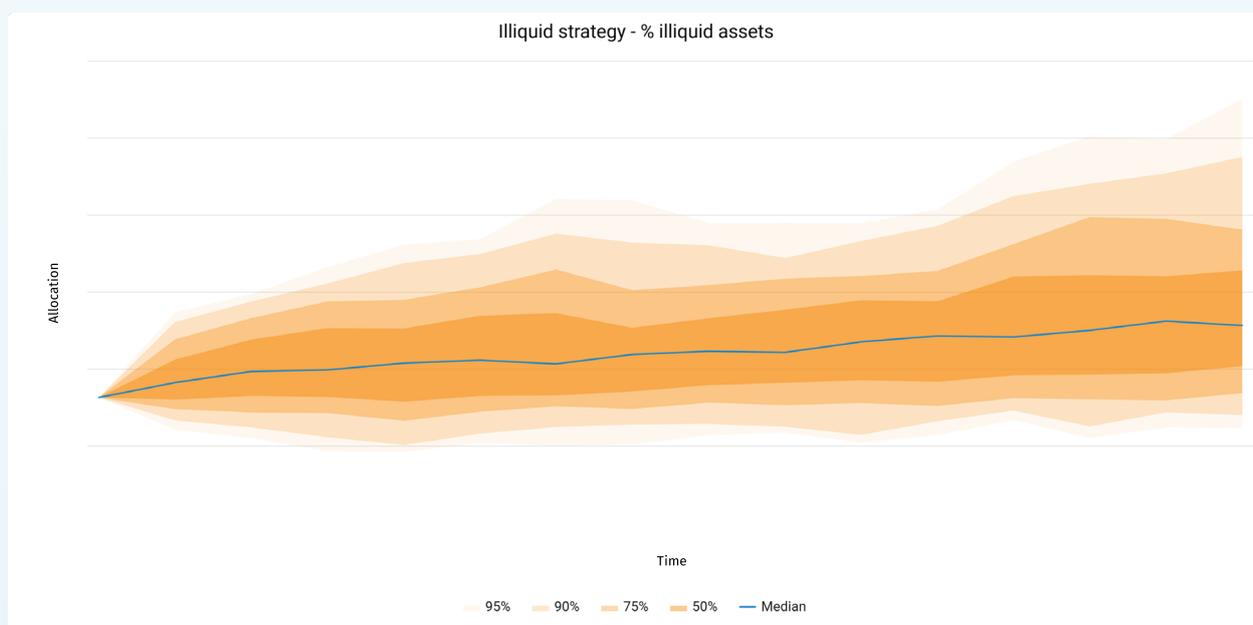
## Strategic liquidity management

The illiquid asset module within GLASS offers the ability to model illiquid private assets and their effect on liquidity within an asset portfolio. Using data on commitments, capital calls and distributions, GLASS can provide more detailed insight on the development of the relative allocation to private investments over time, as well as the required liquidity. Furthermore, pacing strategies can be easily analysed and compared using the illiquid asset module.

## Illiquid asset analysis

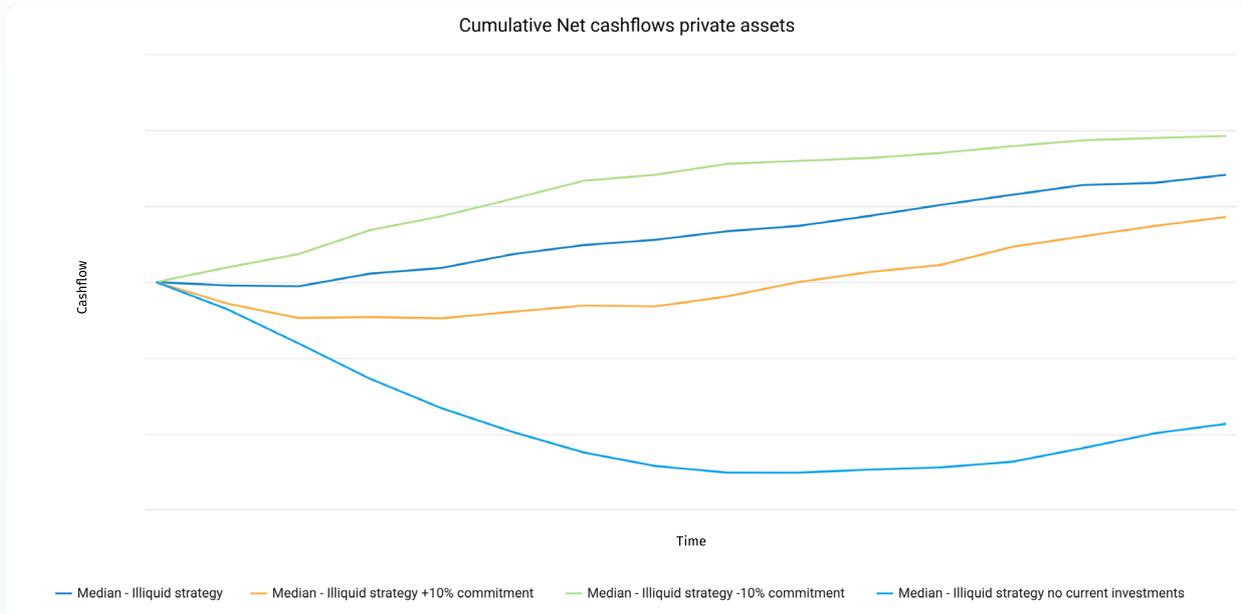
### 1. Measure portfolio liquidity

For different pacing strategies GLASS can analyse the allocation to private investments over a specified simulation horizon. Using our stochastic scenario calculations, the user can view the entire cloud of possible outcomes.



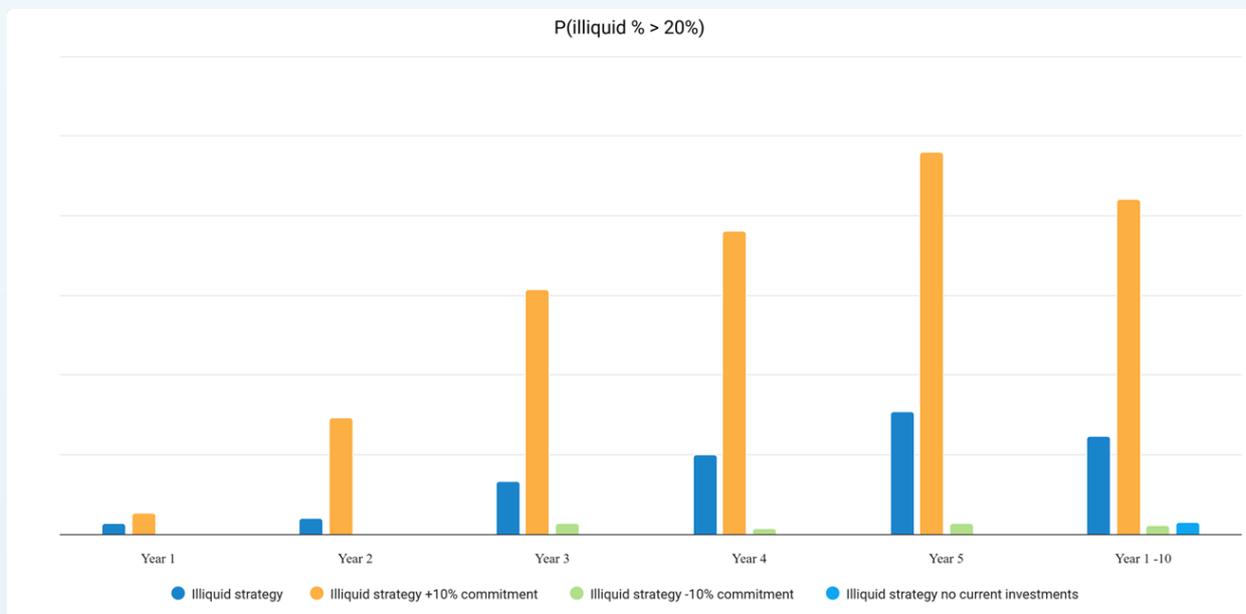
## 2. Insight into net cashflows

The model can illustrate the net cashflow impact from holding private investments, illustrating how cashflows change if varying the level of commitments to private markets. Using our stochastic scenario calculations, the user can show any statistic that is offered in GLASS (median in image below).



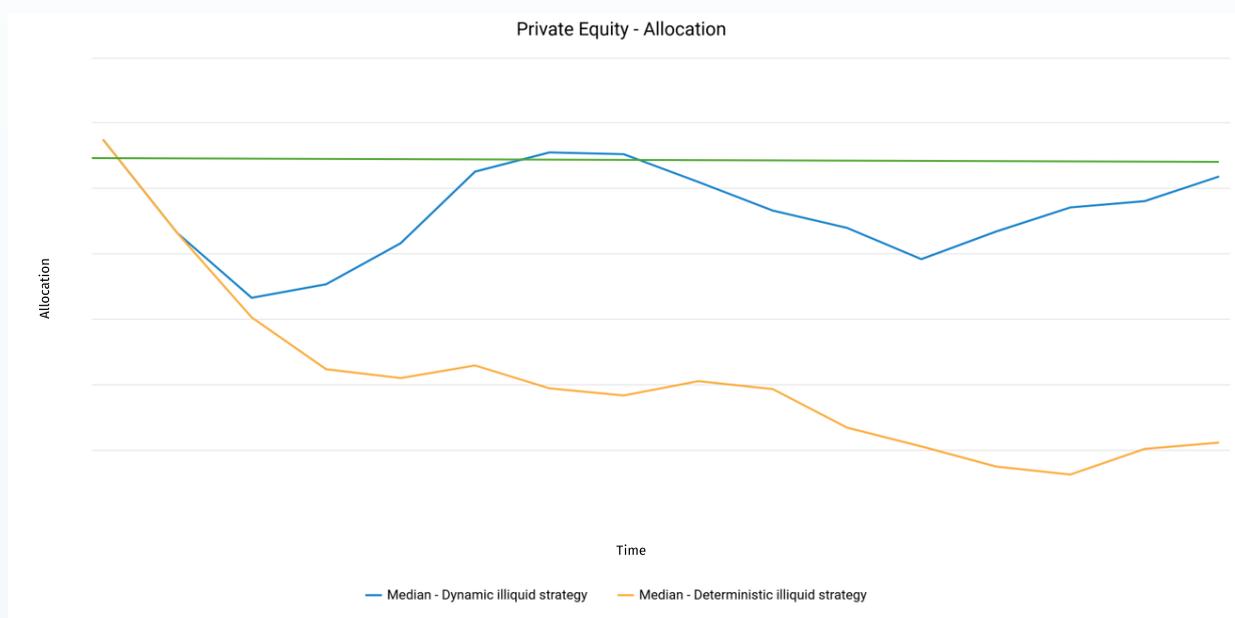
## 3. Analyse pacing strategies

Using the dynamics of the illiquid asset module we can set up pacing strategies in a flexible way. Any variation of a pacing strategy can be quickly and intuitively made and analysed in GLASS. For the analysis, the user can draw on the stochastic scenario calculations of the GLASS software and the vast output metrics available in GLASS.



## 4. Dynamic pacing strategy

The model allows the ability to introduce a dynamic element to the level of private investments commitments by setting limits on the allocation. The model can steer the future commitments up or down to account for the deviation from the target or limit. This allows for a strategy that resembles a more realistic development of the allocation to private investments.



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## About Ortec Finance

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