

# Ortec Finance Software for Pension Funds and Endowments

## GLASS

- One-stop shop solution for Asset Liability Management and Strategic Risk Management
- Robust and highly flexible, GLASS serves the needs of pension funds and endowments to improve financial investment decision-making

## GLASS FLOW

- Liability-driven investment decision-making and Strategic Risk Management solution
- Based on the GLASS platform, GLASS FLOW features a next-generation user interface and a guided workflow to enhance ease-of-use and efficiency



### Teams

Asset Allocation & Investment Strategy	✓
Risk Management	✓
Actuarial Management	✓



### Use cases

#### GLASS

<b>SAA construction</b>	<ul style="list-style-type: none"> <li>Ability to construct or optimize strategic investment policies; asset only or liability-driven</li> </ul>
<b>Strategic risk monitoring</b>	<ul style="list-style-type: none"> <li>Assess the impact of the current financial markets and most up-to-date economic scenarios on a fund's outlook</li> <li>Assess the impact of the current asset allocation compared to the strategic asset allocation</li> <li>Flexibility to configure by users</li> </ul>
<b>Climate risk analysis</b>	<ul style="list-style-type: none"> <li>Quantify the plan's exposure to systemic climate-related financial risks and opportunities across different climate scenarios</li> <li>Flexibility to configure by user</li> </ul>
<b>Asset Liability Management (ALM)</b>	<ul style="list-style-type: none"> <li>Evaluate the plan's outlook from a holistic perspective and adjust or design funding policies such as investment strategies, contribution policies, conditional cost of living adjustments, and discount rates.</li> </ul>
<b>Actuarial analysis</b>	<ul style="list-style-type: none"> <li>Analyze the sensitivity to actuarial assumptions, pension scheme changes, and demographics</li> </ul>

#### GLASS FLOW

<ul style="list-style-type: none"> <li>Ability to construct or optimize strategic investment policies; asset only or liability-driven</li> </ul>
<ul style="list-style-type: none"> <li>Assess the impact of the current financial markets and most up-to-date economic scenarios on a fund's outlook</li> <li>Assess the impact of the current asset allocation compared to the strategic asset allocation</li> <li>Preconfigured</li> </ul>
<ul style="list-style-type: none"> <li>Quantify the plan's exposure to systemic climate-related financial risks and opportunities across different climate scenarios</li> <li>Preconfigured</li> </ul>
<ul style="list-style-type: none"> <li>Evaluate the plan's outlook from a holistic perspective and adjust or design investment strategies.</li> </ul>



### Features

#### GLASS

<b>Full balance sheet modeling</b>	<ul style="list-style-type: none"> <li>Full access to assets, liabilities, funding policies and regulations</li> <li>Multi balance sheet and valuation support</li> <li>Initial implementation by Ortec Finance</li> <li>Maintained by users</li> </ul>
<b>Dynamic scenario generator</b>	<ul style="list-style-type: none"> <li>Users have access to Ortec Finance Scenarioset (OFS) with annual, quarterly, or monthly updates</li> <li>Adjust factor dynamics</li> <li>Ability to incorporate own capital market assumptions</li> <li>Ability to build custom economic/financial scenarios</li> <li>Ability to run several scenario sets simultaneously</li> </ul>
<b>Investment strategies &amp; optimization</b>	<ul style="list-style-type: none"> <li>Access to more than 600 asset classes (public and private) and macro-economics</li> <li>Ability to design strategic investment policies</li> <li>Markowitz and Mean/VaR optimization of surplus, funded ratio return, or portfolio return</li> <li>Access to proprietary Near-Optimal robust optimization</li> <li>Access to derivatives modeling and strategies (swaps, inflation swaps)</li> <li>Model dynamic investment strategies</li> </ul>
<b>Climate risk</b>	<ul style="list-style-type: none"> <li>Access to Climate MAPS</li> <li>Flexibility to configure climate analysis</li> </ul>
<b>What-if scenario analysis</b>	<ul style="list-style-type: none"> <li>Flexibility to configure by users</li> </ul>
<b>Risk factor exposure</b>	<ul style="list-style-type: none"> <li>Both asset-only and funded-ratio perspective</li> <li>Flexibility to configure by users</li> </ul>
<b>Strategic risk monitoring</b>	<ul style="list-style-type: none"> <li>Flexibility to configure by users</li> <li>Access to broader spectrum of metrics and analyses</li> </ul>
<b>API access</b>	<ul style="list-style-type: none"> <li>Ability to connect GLASS to internal or third-party tooling (data warehouse, data visualization, and automation scripts)</li> </ul>

#### GLASS Flow

<ul style="list-style-type: none"> <li>Users have access to assets</li> <li>Multi balance sheet and valuation support</li> <li>Initial implementation by Ortec Finance</li> <li>Maintained by Ortec Finance</li> </ul>
<ul style="list-style-type: none"> <li>Users have access to Ortec Finance Scenarioset (OFS) with annual, quarterly, or monthly updates</li> <li>Ability to incorporate own capital market assumptions</li> </ul>
<ul style="list-style-type: none"> <li>Access more than 250 asset classes (public and private) and macro-economics</li> <li>Ability to design strategic investment policies</li> <li>Markowitz and Mean/VaR optimization of surplus, funded ratio return, or portfolio return</li> </ul>
<ul style="list-style-type: none"> <li>Access to Climate MAPS</li> <li>Climate analysis is preconfigured</li> </ul>
<ul style="list-style-type: none"> <li>Preconfigured</li> </ul>
<ul style="list-style-type: none"> <li>Both asset-only and funded-ratio perspective</li> <li>Preconfigured</li> </ul>
<ul style="list-style-type: none"> <li>Preconfigured</li> </ul>

**Make your investment decisions with confidence**  
By consistently managing your assets and liabilities on a single platform

### Contact us

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