

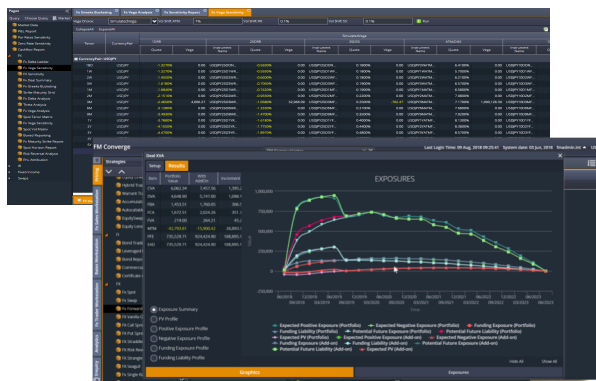
FM CONVERGE

NEW GENERATION CROSS-ASSET PLATFORM for TRADING, PRICING, RISK, COMPLIANCE & TRADE PROCESSING – CLOUD ENABLED

FM CONVERGE IS A MICRO-SERVICE BASED ARCHITECTURE ALLOWING A PROGRESSIVE AND VIABLE TRANSFORMATION OF BANKS ARCHITECTURE AND SYSTEMS

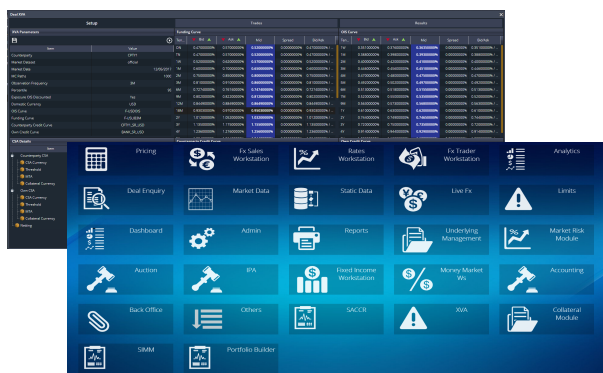
SALES & TRADING

- Deal and instrument structuring
- Pricing analytics & Risk Management
- Multi-curve pricing
- Full integration internal/external models
- Pre-deal checks, Margining, SIMM™
- CVA, DVA, FVA
- Real-time cross-asset Position Keeping
- P/L Explain, ALM, Hedge Effectiveness



SETTLEMENT & ACCOUNTING

- Deal Processing, Life-Cycle Management
- Confirmations, Settlement, Payment
- Clearing platforms gateway
- Rule-based Accounting
- Configurable Workflow
- Blockchain ready



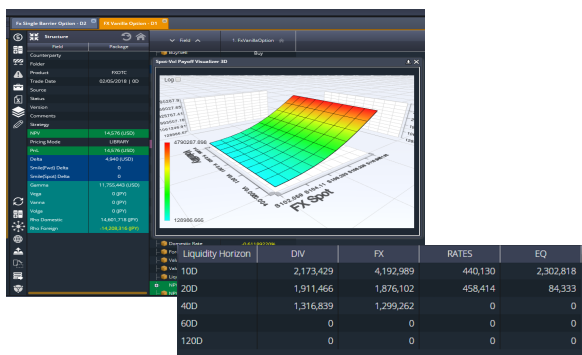
ENTERPRISE RISK

- VaR computation using full revaluation
- Expected Shortfall
- Scenario Generation
- Full Drill-Down Capabilities
- Stress-test, Back-Testing
- Enterprise XVA
- Collateral Management
- Real-Time Limits



FRTB

- Standardised and IMA fully supported
- ES / Liquidity Horizons
- P/L Attribution and back-testing
- NMRF Management
- Extreme Performance
- Cloud Ready



Run	Trade Count	Scenario Count	Compute time <i>64 cores on AWS</i>	PV's/core/sec	Total including load times
Value at Risk	250,000	250	0mn: 07 sec	150,240	2mn: 15s
FRTB-IMA	250,000	2,000	0mn: 48sec	162,760	4mn: 37s

Real-life diversified portfolio including flow products, vanilla derivatives and some non-linear and exotics

SA-CCR

- Real-Time Sensitivities
- PFE Add-on Calculation
- Exposure Reports
- Capital Requirements Reports

IFRS9

- Hedge Effectiveness
- Expected Credit Loss
- Rebalancing
- On-Demand Reports
- Changes and Movement Reports

TECHNOLOGY

- Micro-Service Architecture, Flexible and Cloud Ready
- Scalable to large and small organisations
- Integrates to external variables, models or curves

