



Spectrum **WAREHOUSE**

COMPREHENSIVE CROSS-ASSET TRADE MANAGEMENT

- **Global Cross-Product Trade and Risk Management**
- **Comprehensive Coverage of FX, Interest Rate, Equity and Derivative Instruments**
- **Real-Time Collateral and Credit Limit Monitoring with Pre-Trade Margin and Limit Checks**
- **Flexible Integration with Multiple Front-Office and Back-Office Systems**
- **Fast Execution and Volume Scalability While Preserving Pre-Netted Trade Details**
- **Integrated Web Publishing for Comprehensive Reporting**
- **Highly Professional Multi-Lingual Correspondence including Online Statements, SMS and Email Notifications**

Overview

Spectrum Warehouse is a comprehensive and integrated cross-product trade management platform. Within one integrated platform clients' Foreign Exchange, Money Market, Fixed Income, Equity and Derivative positions can be monitored in real-time. The robust Spectrum Warehouse architecture facilitates the traders' or relationship managers' ability to provide the highest degree of customer satisfaction through the ability to monitor all client positions, no matter the asset class. Trade details captured in almost any front-office solution can be automatically passed along to the Spectrum Warehouse, providing real-time monitoring of both credit and collateral limits, and automated notification of any limit breach.

Information published by the Spectrum Warehouse Risk Engine is readily available for Web reporting as well as Web portals, with real-time updates using XML Web Services. Some of the world's largest financial institutions rely on Spectrum Warehouse for its robust data model, broad instrument coverage, consolidated credit and collateral management and ability to handle very large transaction volumes.

Instrument Coverage

Spectrum Warehouse allows users to easily view consolidated positions across all asset types including the following financial instruments:

- Spot-Forward-Swap FX Contracts
- Non-Deliverable Forwards
- Time Options
- FX Futures & Options on Futures
- Vanilla and Exotic FX OTC Options
- Fixed Rate Money Markets
- Call Money
- FRAs
- Caps, Floors and Collars
- Interest Rate Futures & Options on Futures
- Interest Rate Swaps
- Swaptions
- Bonds & OTC Bond Options
- Floating Rate Notes
- Structured Loans and GICs
- Equities & OTC Equity Options
- Credit Default Swaps

Real-Time Limit Checking

Counterparty risks, market risks, and trader risks can be closely monitored with Spectrum Warehouse's flexible Limits Module. Users can define a variety of limits, such as exposure limits,

Spectrum WAREHOUSE

credit limits, settlement limits, and cash flow limits for each counterparty by financial product or for an aggregation of products. Limits may be weighted by financial product and are updated in real-time. The Limit Browser in Spectrum Warehouse provides a convenient screen to view all limits and their utilization with flexible filtering to drill-down to specific clients, products, and currencies.

Desktop Alerts

Any transaction or market change that results in a breached limit can generate a desktop alert. The issued alert must be acknowledged or cleared by authorized personnel in order to de-activate the alert. Additionally, an SMS and/or email alert of a credit or collateral breach may be sent to any interested person, whether or not they are a user of Spectrum Warehouse.

Client Account Management

Spectrum Warehouse incorporates a complete Client Account Management capability to allow Traders or Relationship Managers to manage client accounts for strategic purposes as well as for effective client communications. Additional Client Account Management functions include:

- An on-line account monitor to view clients' cash balances and cash activity
- Real-time, on-line client transaction blotters
- The ability to extend credit facilities to specific clients
- Payment of interest on clients' credit balances and charging of interest on clients' debit balances

Real-Time Web Publishing

Spectrum Warehouse is able to publish Account Summary information, plus Positions, Transactions, and Risk in real-time for client review. Archived Client Statements can be easily accessed through a web portal, providing value-added services to the institution's clients.

Risk Monitoring

Spectrum Warehouse features a range of advanced, real-time analytical tools which facilitate the

management of complex positions. Spectrum Warehouse's core risk management capability features a number of Analytic Blotters which can display the complete sensitivity profiles of a portfolio on a single screen. The blotter technology delivers flexibility and speed in analyzing complex portfolios, meeting the business needs of both traders and risk managers. The Analytic Blotters display data in real-time, refreshing position, P&L and sensitivity information as quickly as trades are entered into Spectrum Warehouse.

Multi-Lingual Messaging & Online Statements

Spectrum Warehouse fully supports multi-lingual communications with full language and character support. Clients receive the "local" support they desire with user-defined messaging capabilities. Whether the language is English, Arabic, French, Spanish, Chinese or any other business language, Spectrum Warehouse will produce highly professional Confirmations, Statements and Notices for clients around the corner or around the world.

Integrates into Any Environment

Spectrum Warehouse's interface facilities enable users to easily import data from, and export data to any third party application. The interface facilities are very flexible, allowing users to customize the types, formats, and order of imported and exported data.

Spectrum Warehouse supports interfacing for the following types of records:

- Trades
- Cash Flows
- Counterparty Definitions
- Payments
- General Ledger Accounting
- Nostro Accounting
- Market Rates
- Reconciliation Records

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