MORS LIQUIDITY MANAGER™

A REAL-TIME LIQUIDITY SOLUTION FOR FINANCIAL INSTITUTIONS

FOR ANALYSIS, MANAGEMENT AND STRESS-TESTING OF ANY INTERNAL AND EXTERNAL LIQUIDITY SCENARIOS

INCLUDING FORECASTING AND OPTIMISING BOTH REGULATORY AND RATING AGENCY METRICS

www.**morssoftware**.com

MORS Software

MORS LIQUIDITY MANAGER™

FOR TREASURERS AND LIQUIDITY MANAGERS IN BANKS. ENABLES USERS TO ANALYSE, MONITOR AND MANAGE LIQUIDITY IN REAL TIME, INCLUDING STRESS-TESTING OF ANY EXTERNAL AND INTERNAL LIQUIDITY METRICS.

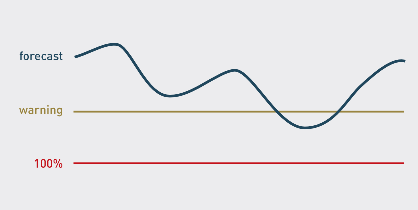
KEY FEATURES

- Regulatory metrics: LCR and NSFR (EBA & Basel) are provided as default configuration, Additional Liquidity Monitoring Metrics are supported
- Domestic regulatory metrics are also delivered as default configuration, such as LCR defined by domestic FSA's
- Rating agency metrics, such as BLAST & SFR
- Internal metrics: Survival horizons, Funding gap and mismatch calendars etc.
- Forecasting of all these scenarios is a standard functionality
- Regulatory reporting is supported

MORS Liquidity Manager rule engine allows for any liquidity management metric and scenario to be easily configured in the solution, enabling users to forecast and optimise liquidity in an infinite amount of different scenarios.

Like all MORS solutions MORS Liquidity Manager aggregates transactions from existing core and trading solutions, offering a full and transparent picture of the entire bank's current and future liquidity position.

FORECASTING, OPTIMISING AND REPORTING



INCLUDING STANDARD MORS FUNCTIONALITIES:

REAL-TIME: analysis, calculations, forecasting and simulation.

DRILL-DOWN AND DRILL-THROUGH: MORS supports full drill-down to cash-flow and transaction level.

MERGING AND SORTING DATA: Calculations and data can be sorted on any sub-level, such as legal entity, currency, business unit, portfolio.

EARLY WARNING INDICATORS with alerts, warnings and limits on different risk components.

BCBS239 COMPLIANCE