

MORS TREASURY MANAGER™

A FRONT-TO-BACK TREASURY
SOLUTION INCLUDING REAL-TIME
RISK MANAGEMENT

INTEGRATING MARKET AND
CREDIT RISK MANAGEMENT,
ANALYSIS AND REPORTING

FRONT AND MIDDLE OFFICE
SOLUTION WITH ACCOUNTING
ENTRIES AND PAYMENT
TRANSACTIONS

ONE SOLUTION - FULL FUNCTIONALITY



MORS TREASURY MANAGER™

COMPREHENSIVE TREASURY AND RISK MANAGEMENT SOLUTION FOR BANKS.
ENABLES TREASURERS TO MAKE OPTIMAL FUNDING, HEDGING AND RISK MANAGEMENT
DECISIONS AGAINST LIMITS AND CONTINUOUSLY CHANGING MARKET CONDITIONS.

KEY FEATURES

- Deal capture (directly in MORS or interfaced with any deal execution platforms).
- Position keeping (all Asset and Liability classes, wide instrument coverage).
- Measurement, monitoring, managing, limiting and reporting by using one solution (from daily operations to regulatory reporting).
- Multi risk scenario simulation (stress testing).
- Modularised structure (with full STP Treasury Solution functionality):
 - P/L decomposition (Curve, Spread, Basis, Ccy, Price, Cash carry, Discount carry).
 - Risk analysis (IRR, Liquidity, Ccy and C-party i.e. for both market and credit risk).
 - All analysis by any time period, business unit, portfolio, counterparty or contract.
 - Limit controls (pre-deal, real-time and after, for internal, external and regulatory purposes).
 - Payment transactions.
 - Accounting entries.

MORS Treasury Manager provides real-time visibility over the entire bank, including group level positions, counterparties, risks and P/L analysis and reporting.

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

INTEGRATED TREASURY AND RISK MANAGEMENT



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 sublevel, such as legal entity, currency, business unit, portfolio.

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

BCBS239 COMPLIANCE