MORS
VALUE AT RISK™

FOR ADVANCED QUANTITATIVE RISK MANAGEMENT ANALYSIS

OFFERS A REAL-TIME VALUE AT RISK ANALYSIS FOR CAPITAL ADEQUACY, RISK MANAGEMENT AND SENIOR MANAGEMENT PURPOSES

INTEGRATES SEAMLESSLY WITH MORS TREASURY AND TRADING SOLUTIONS

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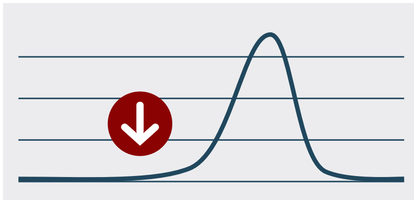
KEY FEATURES

- Full valuation and analytics:
  - Analytic pricing formulas.
  - Sensitivity and scenario analysis.
  - Monte Carlo and Historic simulation, Back testing.
- Graphics processor Cuda technology:
  - Up to 100 x calculation speed compared to regular computing power.
  - Real-time VaR.
- Intelligent data control:
  - Checking missing points and data series.
  - Volatility control of incoming data.

MORS VaR is an advanced solution offering real-time Value at Risk calculations for risk management needs.

Like all MORS Add-On solutions MORS VaR integrates seamlessly with other MORS solutions, offering additional functionalities for Treasury, Risk Management, Liquidity Management and ALM (Asset and Liability Management) in banks.

FAST AND POWERFUL QUANTITATIVE RISK MANAGEMENT ANALYSIS



INTEGRATES SEAMLESSLY WITH MORS SOLUTIONS

RISK MANAGEMENT ENGINE WITH CONTINUOUSLY UPDATED DATA

MORS Software

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