

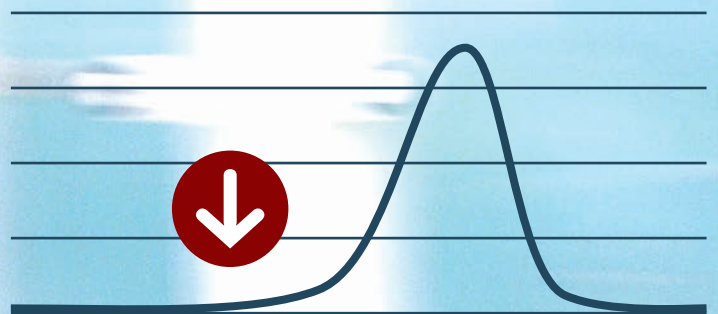
# MORS VALUE AT RISK™

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

FAST AND POWERFUL



## MORS ADD-ON SOLUTIONS

A SERIES OF PROFESSIONAL SOLUTIONS TO MEET THE ULTIMATE NEEDS OF TREASURY, RISK MANAGEMENT, CONTROL AND TOP MANAGEMENT

MULTI  
SITE  
MANAGER

ALERTS  
AND  
WARNINGS

VAR

# MORS VALUE AT RISK™

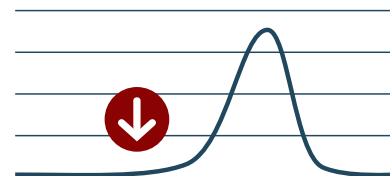
FOR ADVANCED QUANTITATIVE RISK MANAGEMENT ANALYSIS.  
OFFERS A REAL-TIME VALUE AT RISK ANALYSIS FOR CAPITAL ADEQUACY,  
RISK MANAGEMENT AND SENIOR MANAGEMENT PURPOSES.

### KEY FUNCTIONALITIES

- 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 SOFTWARE COMBINES

- An advanced solution (MORS VaR™) for risk management with real-time computing needs.
- Consulting services to establish modern risk management functionality.



FAST AND POWERFUL

INTEGRATES SEAMLESSLY  
WITH MORS TREASURY AND  
TRADING SOLUTIONS

CONTINUOUSLY UPDATED  
INFORMATION IN REAL TIME