Capital Markets Day

2011

Strategic Research – strategic focus and roadmap

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SimCorp Dimension is an enterprise platform which provides modular and fully integrated application support for front-to-back processes in leading buy-side institutions.
SimCorp Dimension – present and future

Data providers
- Market data
- Security master data
- Counterparty data
- Other external data

‘Transactional’ 3rd parties

Operational systems
- FO: Compliance, Order Mgmt, Portfolio Mgmt
- MO: Risk Management, Performance Measurement
- BO: Transaction Mgmt, Corporate Actions, Cash Mgmt, Fund Accounting

Data
- Market, reference, static data
- Positions and transactions
- Derived data

BI / Reporting
- Dashboards
- Reports
- Trending
- Statistical Modeling
- Extracts

Data warehouse
Integrated Front Office

- Algorithmic trading
- Broker restrictions
- Substitutable bonds
- Order approval and compliance override
- Alerts Inbox – Compliance Manager
- Dashboard
- Targeting tools
- Profit/loss against book value
## Financial Instruments

### Alternative investments

<table>
<thead>
<tr>
<th>Type</th>
<th>Standard exchange traded derivatives</th>
<th>OTC derivatives</th>
<th>Structured products/exotic derivatives</th>
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<tbody>
<tr>
<td>Securities</td>
<td>Bond forwards</td>
<td>Bond forwards</td>
<td>Complex structured notes/products</td>
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<td>Money market</td>
<td>OTC bond options</td>
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<td>Standard exchange traded derivatives</td>
<td>Interest rate swaps</td>
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<td>Cross currency swaps</td>
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<td>Examples: Equity/index linked hybrids</td>
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### Secondary loan trading

- TBA trades
- Bills

### Trade Manager

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Risk Management

Trade splitter

Cash management

Delta-gamma VaR

Stress test and Reverse stress test

Credit default risk

Risk control & Compliance

Investment recommendations based on risk appetite

Regulatory reporting

Risk analysis

Internal controls & limit compliance

Strategic allocation decisions

Risk budgeting

Risk analysis
Regulation

- Central counterparty clearing (CCP)
- IFRS 9 transition service
- Solvency II service
- IFRS 9
- Solvency II
- Dodd-Frank
- UCITS IV
- EMIR
- FATCA
Data management and reporting

Market data management

Data models and extracts

Index and benchmark data

Period closure

Layout builder and web reporting

Data

Data warehouse

BI / Reporting

Market, reference, static data

Positions and transactions

Derived data

Fund accounting

Accounting

Transactions

SimCorp
Processing efficiency

Fund STP events

Alerts Inbox – Fund Administration Manager

Auto allocation of collateral

Electronic messaging for collateral

CTM orchestration from SimCorp Dimension

Swift security trade confirmation

Fund STP services
Cost of operations

- Parallel upgrades
- System run-time measurements
- Unified logging
New features and roadmap

System Architecture

- System Operations
  - Financial Instruments
    - Compliance
    - Risk Management
    - Performance Measurement
    - Fund Accounting
    - Reporting
  - Connectivity
  - Portfolio Management
  - Trading
  - Settlement
  - Accounting

Integrated Front Office

- Financial instruments
- Risk management
- Regulation
- Data management and reporting
- Processing efficiency
- Cost of operations