



## NumeriX®-Wall Street Systems Edition

*Complex Analytics for Wall Street Systems*

*Capital Markets and Treasury Customers*

Up until now, when it comes to deploying new instruments, financial institutions have had to compromise between time to market and the level of automation available within their core systems. Because of the limitations of these legacy systems, financial institutions have all too often been forced to either manage complex derivatives and structured products manually, using Excel spreadsheets, or to rely solely on valuations provided by their counterparties. The lack of a single integrated management platform, for all instruments, regardless of complexity and asset class, increases operational risk and creates significant failure points in terms of risk management, valuation, auditability and control.

Together NumeriX and Wall Street Systems deliver a powerful solution for treasury and capital markets — **NumeriX Wall Street Systems Edition**.

Users can now utilize an expanded range of models to independently price and manage risk of derivatives products on the fly within a single trading environment.

**Lower costs and improve productivity with a unified trading environment.**

Financial institutions can reduce integration time and costs by using a proven, pre-packaged solution. The combined solution provides a robust, cross asset market risk management solution for both traders and risk managers. Consistent risk calculations across different valuation models and asset classes provide meaningful aggregation across portfolios. Types of risk analytics include sensitivity measures, scenario analysis, Value-at-Risk, risk decomposition and risk calculations relative to benchmark portfolios and hedge recommendations.

### Powered by NumeriX

NumeriX provides consistent analytics in all Wall Street Systems products:

- *Wallstreet Treasury*
  - *TremaSuite™*
  - *TremaOne™*
- *Wallstreet BackOffice*

### Typical Deals

- Callable amortizing swap
- Callable step-up Range Accrual
- Callable CMS swap with Cap and Floor
- Callable CMS spread swap with Cap and Floor
- Callable Snowball
- Callable Quanto Swap with Cap and Floor
- Callable CMS spread Range Accrual
- Target Return Note
- Callable Cross-currency swap

# NUMERIX WALL STREET SYSTEMS EDITION

## Callable and Option Structures

- European and Bermudan schedules
- Target redemption knock-outs

## Payouts

- Interest rate linked formulas
- CMS linked formulas
- Variable caps and/or floors
- Variable payout functions
- Range accruals
- Path dependent payout formulas
- Amortizing/Accreting notional

## Interest Rate Models

- Deterministic
- Hull-White
- Two factor Hull-White
- Spot Skew
- N-factor BGM

## Cross Currency Models

- Deterministic
- Lattice Based 3 Factor Model

## ABOUT NUMERIX®

NumeriX LLC is the recognized leader in cross asset derivatives pricing software for fixed income, credit, foreign exchange and equity. More than 200 clients across 25 countries rely on NumeriX for speed and accuracy in valuing their structured products and derivatives. Trading and risk platform vendors leverage NumeriX to gain a time-to-market advantage by embedding the power of NumeriX into their systems. Founded in 1996, the company is privately held and has offices in New York, London, Tokyo, Chicago, Santa Fe, Toronto, Paris and Singapore.

NumeriX Pro combines market-proven analytics with maximum flexibility giving traders, quantitative analysts and portfolio managers, the ability to quickly design and price new derivatives products.

## ABOUT WALL STREET SYSTEMS

Wall Street Systems has a 20 year heritage and track record of providing treasury and high performance transaction processing software to the world's leading financial institutions and corporations. The

company has an outstanding reputation for quality and responsive service, and prides itself in helping its customers achieve long lasting benefits and results.

Wall Street Systems is best known for providing functionally-rich, integrated and scalable solutions, which improve workflow, control and greatly reduce transactions costs for customers. The company is the market leader in foreign exchange transaction processing and is widely recognized for its global back-office solutions. Its award-winning and popular TremaSuite™ and TremaOne™ treasury management products are used by leading organizations around the world.

Wall Street Systems has 500 employees servicing over 300 banking, corporate and central bank customers, operating out of 12 offices worldwide. Our software processes millions of transactions, aggregating to trillions of dollars every day.

Wall Street Systems is a privately held corporation, which is majority owned by Warburg Pincus, a global private equity investor.

