



## An innovative and reliable solution to centralise and manage your clearing risk!



Post-Trade and Clearing risk control are crucial elements for any clearing institution. Banks have to face risk of default of their clients, as well as to anticipate their next CCP daily margin call.

**SLIB RMS** is an innovative solution that addresses these issues at several levels. It enables you to monitor and consolidate the intraday risks of your client through the use of a chosen methodology (V@R, CCP algorithm or your own risk engine), running up to every 5mn, plus a Real-Time Control component that re-assesses the risk exposure between 2 calculations, in less than 1 second.

**SLIB RMS** then covers the full margin process across markets with your clients, from consolidated margin call requirement computation to margin call notice and accounting movements generation.

## Whom is SLIB RMS intended for ?

- Dedicated to all **Individual Clearing Members (ICM)** and **General Clearing Members (GCM)** who need to hedge exposure induced by their client's activity, whether listed or OTC.

## Why choose SLIB RMS ?

- **Reduce operational risks and costs** with a seamless margin call process
- Build your **portfolios** and consolidation levels easily
- **Monitor your exposure** in real time, set up your limits and receive alerts immediately
- Browse through a client's **exposure detail**
- **Share information** with your clients in real-time
- Integrate your **own algorithms**
- Successfully **monitor increasing volume activity** with peace of mind
- Ensure **compliance**, security and availability

## SLIB Risk Management Solution Key Benefits



Scalability



Reliability



Responsiveness  
and transparency



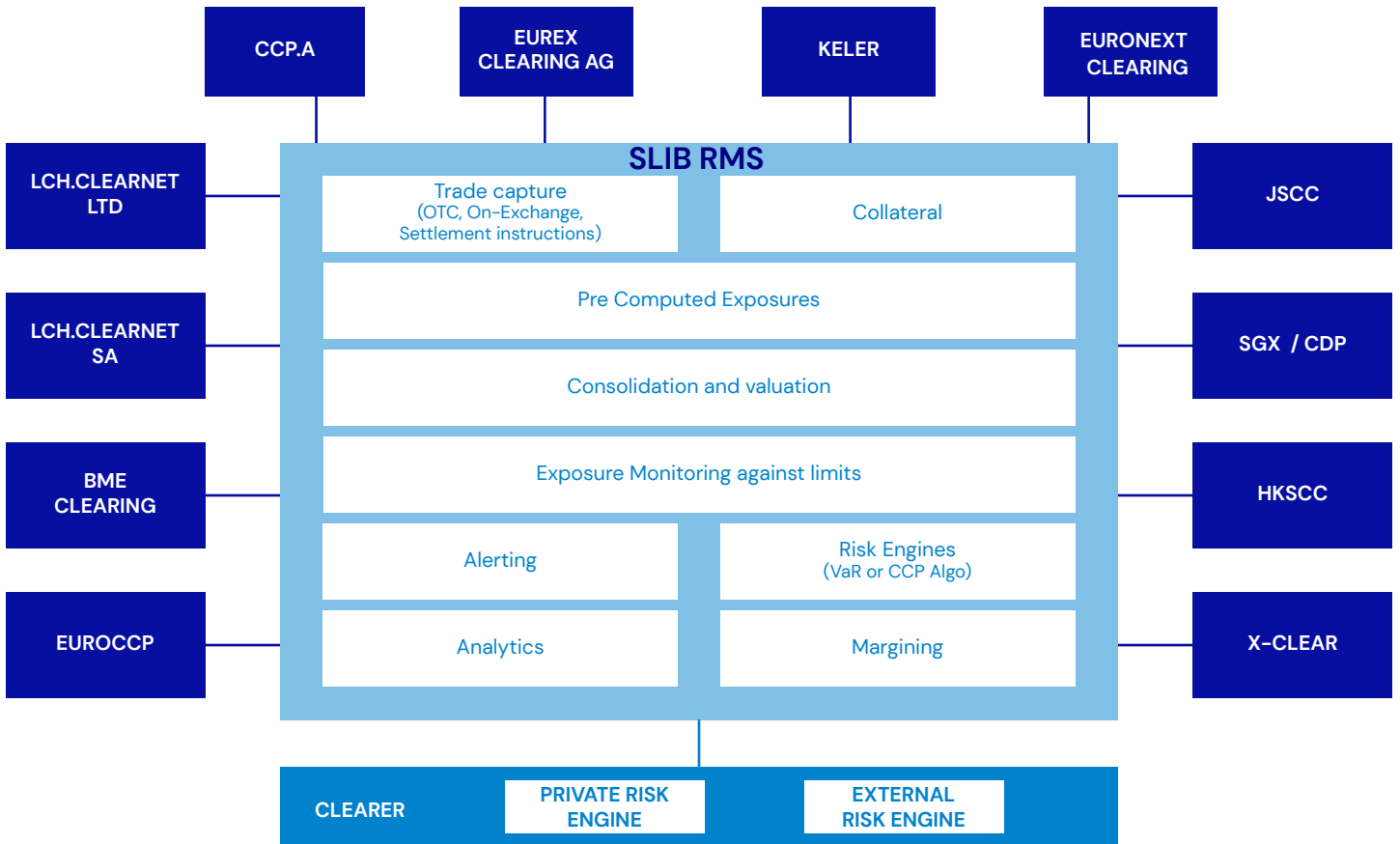
Flexibility



Integration  
& costs



## CCP connections and key features



### Main Features

- Risk aggregation hub fed by all the main CCPs
- Proven risk methodologies based on V@R or CCP's algorithms
- Can be connected to your private risk engine
- Mark-to-Market of net positions with real-time or deferred prices
- Calculation of the clearing risk exposure and the new available capacity for each new trade
- 5 levels of pre-defined alert limits which automatically generate electronic messages (emails, xml...)
- Feed of cash and securities collateral to reduce exposure
- Drill down and statistical risk analysis
- Client margining: customized reports, automatic accounting records
- Acceptance or rejection of settlement instructions according to their impact on risk exposure

### About SLIB

- +30 years of experience
- +500 client references
- +33 000 000 trades processed per month by RMS
- Shareholders : BNP Paribas and Natixis

### Regulatory

- SLIB ensures the regulatory maintenance for all covered CCP connections and daily margin algorithms (if disclosed).

### Client references

- They trust us: Bourse Direct, BNP Paribas Securities Services, Tier 1 American financial institutions...