

FEATURES

Trade Types

ATOM Mark-to-Market works with the following ATOM products:

- ATOM Investments
- ATOM Swaps
- ATOM Structured Debt
- ATOM Affiliate Loans and Deposits
- ATOM Foreign Exchange
- ATOM Loans and Leases
- ATOM Money Markets

Pricing

ATOM provides theoretical pricing of trade portfolios by applying sophisticated industry accepted pricing models and current benchmark market data (market data quotes, spread curves, volatilities, etc.) to trade positions. Current prices and sensitivities are calculated. Both Mark-to-Market and Mark-to-Model are supported.

Metrics

ATOM provides the following information for each priced trade:

- Market Value
- Yield-to-Maturity
- Dirty/Clean Prices
- PVBP
- Curve Shocking
- Duration, Modified Duration, Convexity

Rate Forecasting

ATOM Mark-to-Market provides integrated market neutral implied rate forecasting, including the calculation and storage of forecasted floating rate interest payments for all ATOM floating rate trade products.

Option Pricing

ATOM is able to price embedded American, European, and Bermudan termination options (swaps) and calls/puts (debt, investments).

Output

Pricing output is calculated and stored for each individual priced trade. This information is available through the ATOM Mark-to-Market Manager, reports, Microsoft Excel, or third party reporting software.

Global Processing

ATOM's global processing architecture provides multi-entity, multicurrency, and multi-center functionality in one system. Multi-center capability is licensed separately.

Key Features

- Complete coverage of ATOM trade types
- Powerful, flexible user definable pricing benchmarks and curves
- Utilizes industry standard analytics
- Easy access to pricing output via ATOM, reporting, or export
- Multicurrency, multi-entity architecture

COMPONENTS

ATOM Mark-toMarket includes the following components:

Mark-to-Market Manager

The Mark-to-Market Manager provides a powerful user interface to the ATOM Mark-to-Market pricing engine, and supports advanced filtering, ad-hoc pricing, scenario pricing, and data export.

Market Data Manager

ATOM's Market Data Manager allows users to import and manage market prices, yield curves, factors, and credit spreads for pricing, benchmarking or floating rate trade administration purposes. The Market Data Manager supports:

User Definable Market Data

The Market Data Manager allows users to easily create new market data items so that custom as well as standard indices and benchmarks may be used.

Rate Feeds

The Market Data Manager supports the automatic import of rate feeds from third party market data providers such as Bloomberg or Reuters. ATOM's import format supports XML and CSV formats which can be easily adapted for in-house as well as third party use.

History

ATOM stores and allows easy access to both current and historical rates.

Other ATOMSM Products

- Money Market Trading
- Investment Management
- Affiliate and Intercompany Loans
- Fee Management
- Swaps & Foreign Exchange
- Cash Management & In-house Banking
- Securitization
- Loan Administration and Syndications



FINANCIAL SCIENCES