



Kondor/KSP Services Pack

We are setting close to front office desktops to support their business processes and work for receiving the functional requirements (docs, schema, workflow) and translate them into technical solutions and customizations in Kondor+ platform. We can offer the following services on Kondor+ suite F2B as Treasury System for Capital Markets Department :

➤ **System Integrations**

using the Kondor+ Technologies **OKAPI - JKAPI - FFC** (Fusion Fabric Connect aka MCH)

Activities:

importing Static Data and Deals from external systems and external multi sources into Kondor+. (examples from Core Banking system, executed orders from Order Management Systems - post trading)

exporting Static Data, Deals and Market Data (rates, indicators, Curves) from Kondor to

- Back Office (as for performing the accounting, validation, netting, payment tasks)
- Core Banking
- third parties systems for consolidation or reconciliation projects
- external regulatory reports tools to be compliance to EMIR , MIFID II rules

➤ **Tools for Data Consolidation**

ETL (Export To Import) tool for importing trades/data coming from several sources into Kondor+ for data aggregation / filtering / profiling.

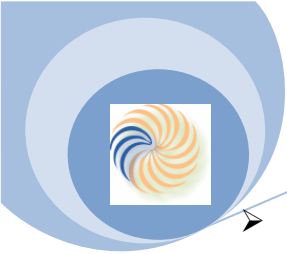
➤ **Tools for supporting Kondor Upgrade / Migration projects**

we can provide the *KEI Tool* (Kondor Export to Import Adapter) to facilitate your upgrade projects. The Tool can be used to align two Kondor+ systems running in parallel: the current-live Kondor (old version) and new one. The Tool will export in real-time static data/deals (all insertion, update, deletion actions) from live Kondor version and import them into new-Kondor version.

Tool purposes are:

- ✓ data/deals entry validation from old-live and new Kondor version
- ✓ deals prices / Greeks verification between two systems
- ✓ benchmark for PNL - Financial reports reconciliation between two systems

The Tool have already been used by following customers during the Kondor Upgrade Projects:



- ABC Bank of Behrain 2017
- Islandi Banki 2016
- MEF (Minister of Economic - Italy) 2014
- Bank of Baroda (India) 2013
- ING Bank 2012
- SocGen (multi-sources aggregation projects) - 2012

➤ **Tools for integration and Business Intelligence - Analysis**

we can also provide support to your Business Intelligence department on development of exporting tool from Kondor+ for all information requested to process statistics and analytic computation. We have already achieved it for some customers in Italy.

We proposed two way for that

(1) Populate the external Datawarehouse (DWH) and running complex aggregated reports

(2) Using the Kondor Service API and running deals and static data searches and importing the results into custom Business Analytic Tool (as for example SAP system)

Kondor Services API

Purpose: Development of Custom Workflows / Application GUI (custom DashBoards)

Please Note:

the New Kondor UI will replace the native QT UI is based on Web HTML languages and doing leverage on Kondor Service API

We can offer our services for development of custom Workflows and custom Dashboards on the Top of Kondor+. The Trades and operational end users can use the custom Dashboard to process the following activities:

- Deals Entries cross instruments directly in Kondor+ database (insert, update, delete)
- Static Data entries in Kondor+ database (insert, update, delete)



- Running Kondor Financial report directly from custom Dashboards and receiving the results (NPV, Fees, Brokerage, Fees, Greeks, Cost of carry) computed by Kondor services and display them in the dashboard
- Process Simulation of deals entry and running financial report and checks the impact on the position or folder
- Aggregation Static Data
- Limit checks directly from custom dashboard
- Exporting Market Data from Kondor database (floating Rates, Yields Curves, Volatility Curves, Spot prices ...)
- Running Kondor functions as (Deal Solver - prices computations) directly from custom dashboards

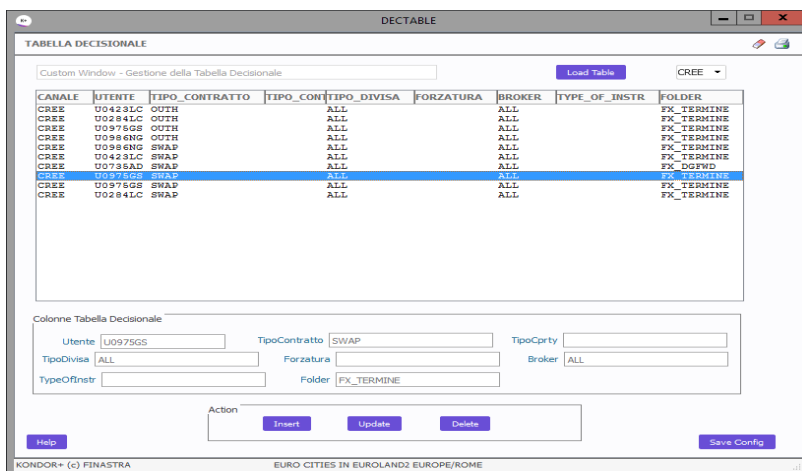


Custom Windows implementation Services

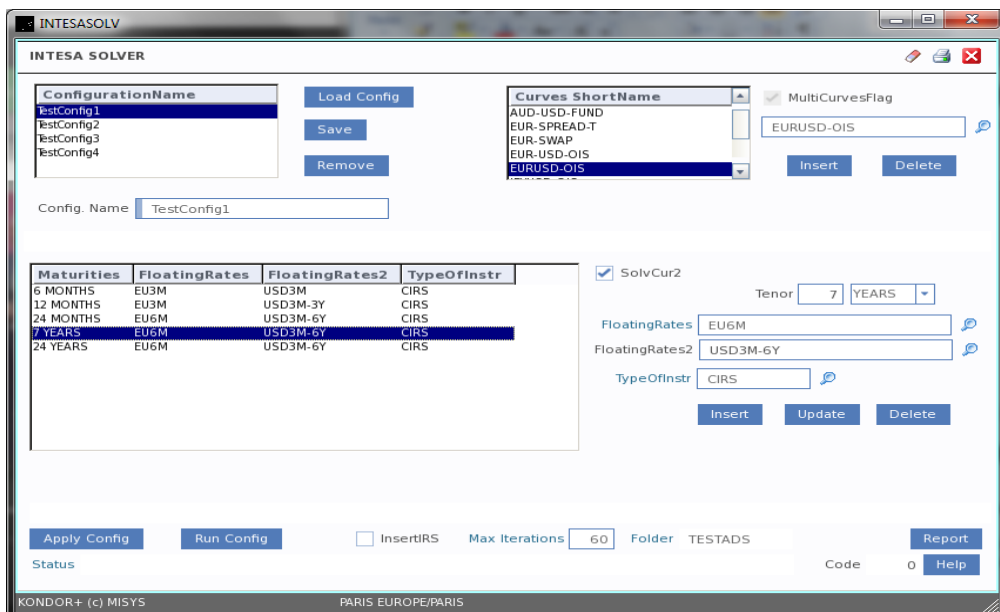
we offer our experiences for development of complex custom windows using different technologies:

- Standard Custom Windows linked to Deals or Static data
- Autonomous Custom Windows linked to Dealflow services or calling Kondor+ functionalities exported by Kondor+ Services.

Example of Autonomous Custom Windows: ICCREA implementation



Example of Autonomous Custom Windows: INTESA Bank implementation





Kondor+ Customization and Development Services

we can offer our experiences to develop and deploying customization on the top of Kondor native setting using the following technologies

- DealFlow - running Kondor Services and functionalities from Excel or external Tools
- OpenReport - static and dynamic
- Report RTK including coding for C++ API
- Active Report to create dynamic report linked to Kondor Events.
- MQuant API available in Kondor to modify the DayCounter and implementing interpolation methods on YieldCurves

System Integration - using REST API

we can offer our experiences to expose the Kondor Services and functionalities to REST API calls. Using the Kondor Service API plus Fusion Fabric Connect we can provide an adapter to process the calls from external web applications, dashboard and consuming the Kondor functions and/or getting access to Kondor Tables.



KSP Development Services

we have long experiences in KSP on building the layout and the pricing libraries to manage structured Products in Kondor platform. Our services are referring to

- Using the KSP Designer to build new template for processing the deals entries in Kondor database (KSP Designer is native tool - not including New UI where the template are hard coded in the Web Interface)
- Configure KSP Template for pricing the Structured Products and exotics options using NumeriX payoff scripts
- Technical Knowledge of NumeriX Scripts and Models
- Integration External Libraries and plug-in into KSP for Stochastic Models using different Numerical Methods (MonteCarlo, Lattice Backward, PDE)
- Quant Development support to Financial Engineer, Quant Analyst
- Stochastic Model are used to compute the NPV and Greeks since we cannot manage the payoff of structured products with closed Formula

- **Migrate Standard Kondor+ to KSP**

Since some Kondor+ customers were not 100% satisfied of standard implementation available on DealManager (Kondor native GUI) they asked us to migrate them into KSP Deal Entry

We achieved that so they were able to customize the deal entries fields plus the cash flows scheduled as we have added several custom columns and computation logic in the schedules.

Some example are:

- FX Flexible Forward (with implied option computed by KSP)
- FX Dual Currency Options
- Cap&Floor - we added in the schedule some columns to compute the running caplets
- Loans and Depo structured deals with complex conditions on floating rates
- IRS plan Vanilla with some custom fields aka Nominal variable conditions



KSP Cross Assets Implementation Experiences

we have best practice experiences in implementing the following structured products

- Equities exotics Options (Asian / DARO / Look Back / Digital and more)
- Commodities and Equities Certificates (Notes) with Quanto including Phoneix
- Equities Basket with or without Quanto for different payoffs as PlanVanilla, Altipiano Himalaya, Reverse Barrier Conditions, with coupon Level and Auto Callable
- Interest Rates deals Cancellable, Digital, Snow Ball, Range Accrual, Dual Range Accrual including legs with different currencies
- Bonds with structured schedules.
- FX Forex Option (FX Flexible Forward, FX Dual Currency and more)
- Hybrids products - we swap the floating rate structured with the return of performance for stocks or equities /indexes basket