

Prometeia expands its offer in Performance Management with FTP enhanced functionalities and real-time pricing simulator

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Prometeia has launched a thoroughly redesigned software solution for **FTP & Margin Analysis** within the Performance Management & Control functionalities of ERMAS™, the company's flagship Enterprise Risk Management Suite, granting even more effective user experience and support to real-time pricing processes.

The specific module for **Product-based FTP calculation** has been enhanced, enabling calculation of prospective FTPs for standard products, defined in terms of financial structure and commercial attributes.

Once market rates and other dynamic variables are captured, this functionality can endow the commercial network with a **live catalogue of product prices**, effectively supporting the sales process.

Product-based FTP can be performed at a **high frequency** to provide up-to-date information that is easily distributed through internet /intranet channels using **Prometeia's dashboard reporting tool**, or any other visualization layer chosen by the organization.

In addition, to support real-time pricing processes, Prometeia has developed a highly innovative, web-based module, **the FTP Online Simulator**, fully integrated with the other FTP modules of the suite.

The web-application allows the front-office users to **simulate, in a matter of seconds, the FTP rates** for a standard or special product, using different market dates simultaneously, enabling the comparison of results for each FTP component.

A user-friendly interface enables users to easily:


- **design the characteristics of the product** from scratch or choose one from the existing catalogue and modify the related features;
- **define the FTP components and the related calculation rules** from a large variety of user-selected methods and yield curves models, according to industry best practices or leveraging the equation editor to set specific calculation functions;
- **set-up the simulations** by choosing the analysis and market dates.

Among all simulations, the user can flag as **golden data** the results to be stored for future use, applying this selected pricing when the deal is actually booked in the origination system.

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The application includes different profiles, to accommodate use by the various business units of the bank (Treasury, ALM, Corporate Department, etc.), with different user roles and capabilities.

Prometeia develops ERMAS™ – a fully integrated platform supporting Balance Sheet Risk Management, Regulatory & IFRS Compliance, Performance Management & Control, Credit Risk Analysis and Credit Decision Management.

ABOUT PROMETEIA

With over 40 years of experience in economic research, quantitative analysis and model development, Prometeia is a global provider of consulting services and software solutions focused on Risk, Performance and Wealth Management. With over 900 industry experts, we serve more than 200 financial institutions in 20 countries, through a consolidated network of foreign branches and subsidiaries located in Europe, Africa and the Middle East.