



- ◆ Limit
    - ◆ Definition
    - ◆ Limit monitoring EoD, intra day and as Pre Trade Check
    - ◆ Automatic message
    - ◆ internal, contractual, regulatory
  - ◆ Hedging using
    - ◆ interest derivatives
    - ◆ credit derivatives
    - ◆ equity derivatives
    - ◆ commodity derivatives
    - ◆ FX derivatives
  - ◆ Hedge proposals
  - ◆ Hedge efficiency
- ◆ Optimisation proposals
  - ◆ Fund overlay management
  - ◆ CRR (Capital Requirements Regulation)
    - ◆ SA-CRR
    - ◆ IRRBB (Interest Rate Risk in the Banking Book)
    - ◆ Credit Valuation Adjustment (CVA)
    - ◆ Basel III SA
    - ◆ Basel III Regulatory Capital
  - ◆ PRIIPs, FRTB, IFRS 9, IFRS 13, MiFID II, Solvency II , EMIR/SFTR