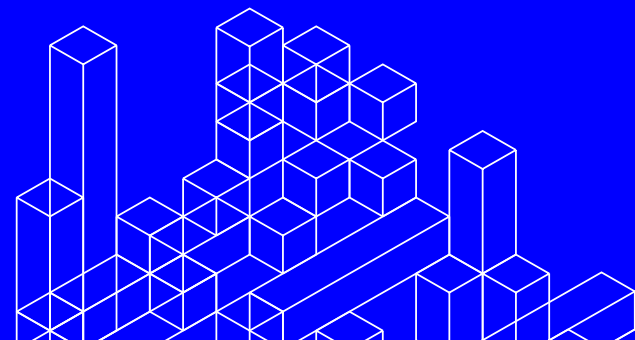# Real-time Portfolio Margin (RPM)
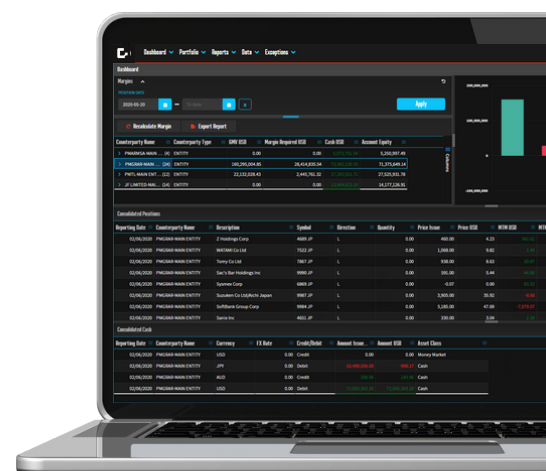
A multi-asset class real-time portfolio margin application for both providers and consumers of prime brokerage services.

It enables clients to better predict and verify margin calls, whilst helping them to optimize and diversify across multiple Prime Brokers. For providers, it enables Prime and Mini-Prime Brokers to reduce their risk exposure and improve client service by upgrading their margin calculations to real-time, whilst providing their clients with an intra-day web portal to help enhance the PB service offering.
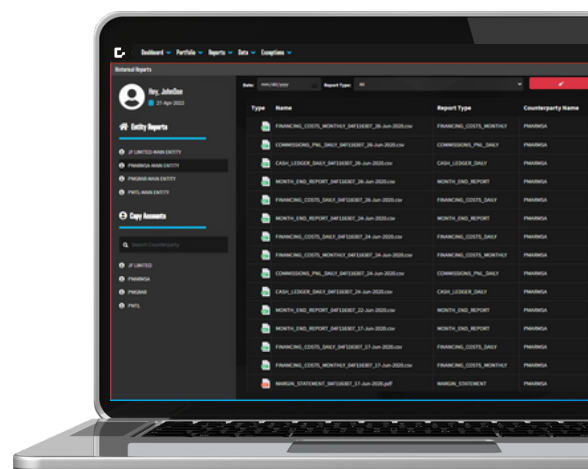
The Key Features for Consumers of Prime Broker Services:

- Perform real-time calculations of margin required on a portfolio of assets
- Compare to cash & collateral already submitted to calculate excess/deficit
- See real-time positions & margin required via user friendly GUI
- Analyze and optimize placing portfolios across one or more Prime Brokers
- Perform line by line reconciliation to Prime Broker margin statements
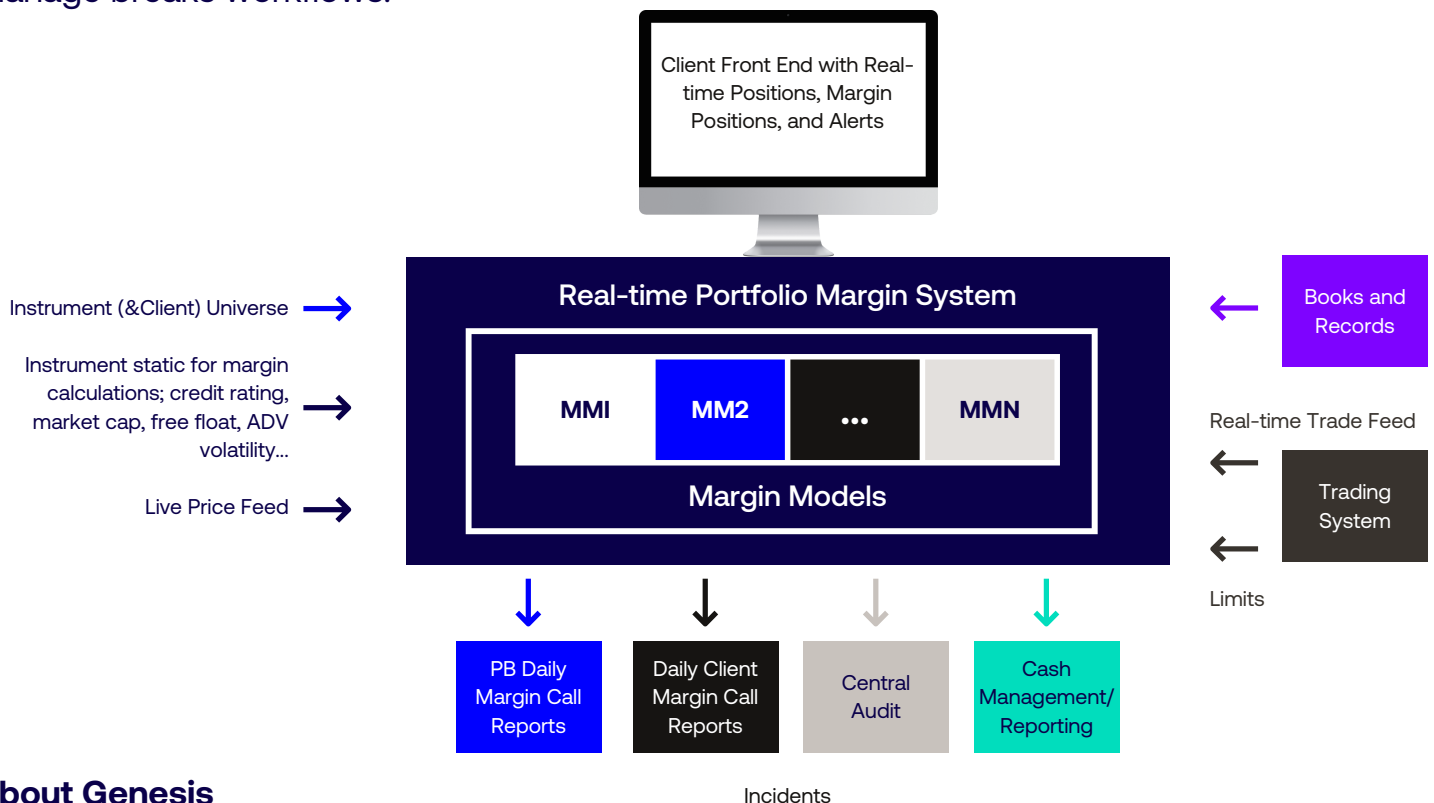
The Key Features for Prime Brokers:

- Create and apply client margin models
- Perform real-time calculations of margin required on a portfolio of assets
- Provide real-time positions, margins & alerts through a client front end/portal
- Generate client margin reports (start of day and intra day)
- Manage margin call workflow

Solution Architecture & GUI

Genesis RPM enables clients to replicate complex multiple PB margin models, whilst supporting agnostic integration with the appropriate trading systems, books & records, static and market data systems, required to facilitate real-time margin calculations.

RPM also includes a user friendly Web GUI enabling clients to view positions, valuations, margins required and excess/deficit trends. It also allows users to set-up instrument, counterparty and PB margin overrides, whilst providing the ability to reconcile PB reports and manage breaks workflows.

Client Front End with Real-time Positions, Margin Positions, and Alerts

Real-time Portfolio Margin System

Instrument (&Client) Universe →

Instrument static for margin calculations; credit rating, market cap, free float, ADV volatility... →

Live Price Feed →

MMI | MM2 | ... | MMN

Margin Models

← Books and Records

Real-time Trade Feed

← Trading System

←

Limits

PB Daily Margin Call Reports

Daily Client Margin Call Reports

Central Audit

Cash Management/ Reporting

Incidents

About Genesis

Purpose built for financial markets. Genesis enables financial market organizations to innovate at speed through our low-code platform that supercharges developers to build resilient, performant and secure applications with unmatched efficiency and scale. Genesis provides freedom from legacy and replaces the buy vs. build challenge with a buy-to-build solution.

Speed: reusable components and a suite of development tools that boosts productivity and radically accelerates speed to market.

Performance: capable of handling the high volume and complex business requirements of financial markets' organizations.

Composability: growing suite of highly composable and customizable building blocks provides the flexibility and scale needed to meet current and future application needs.