



# REVIEW AND OPTIMIZE STRATEGIES IN SECONDS



See the immediate impact of strategies on your income and risk profile with the Strategy Sandbox component of ZMdesk™ from ZM Financial Systems (ZMFS). This easy-to-use yet powerful analytical tool lets you analyze individual trades and portfolios, then optimize strategies based on your internal constraints.

The Strategy Sandbox allows you to take advantage of direct market data updates and your existing ZMdesk settings, sharing scenarios and assumptions for consistency.

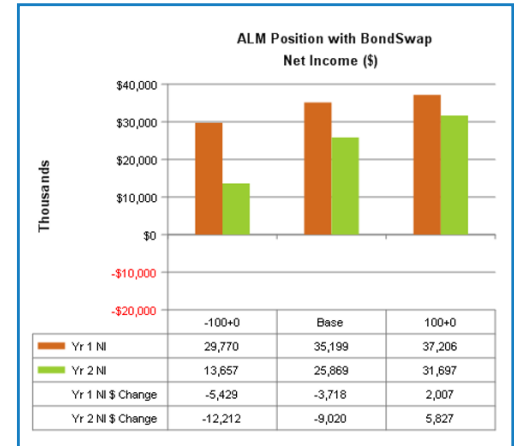
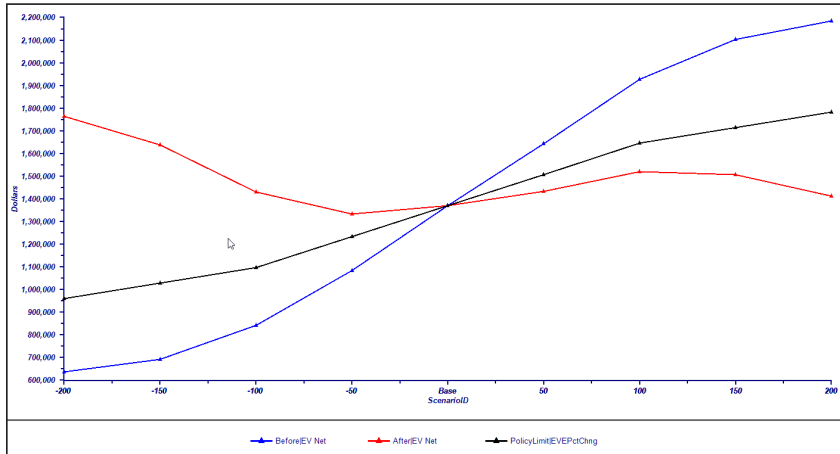
- Consider buy, sell, fund, leverage, and hedge alternatives individually or in packages
- Load existing ALM data or retrieve details instantly using our Bloomberg linkages
- Analyze securities and portfolios from both value and income perspectives across your desired risk profile
- Run and rank optimizations based on your criteria and constraints
- Select a desired scenario and perform impact analysis to view your risk/reward tradeoffs

ID	InstCount	OrigNotional	CurrNotional	BookValue	Market/Value
<b>Summary</b>					
<b>Before</b>					
Assets	0	.00	.00	.00	.00
Liabilities	0	.00	.00	.00	.00
Hedges	0	.00	.00	.00	.00
Net		.00	.00	.00	.00
<b>Transaction</b>					
Asset Buys	5	34,555,000.00	29,953,049.47	30,994,544.99	29,587,771.04
Asset Sells	3	32,925,422.00	26,462,890.22	27,578,334.40	27,004,217.13
Liability Buys	0	.00	.00	.00	.00
Liability Sells	0	.00	.00	.00	.00
Hedge Buys	0	.00	.00	.00	.00
Hedge Sells	0	.00	.00	.00	.00
Net		1,629,578.00	3,490,159.24	3,416,210.59	2,583,553.91
<b>After</b>					
Assets	2	1,629,578.00	3,490,159.24	3,416,210.59	2,583,553.91
Liabilities	0	.00	.00	.00	.00
Hedges	0	.00	.00	.00	.00
Net		1,629,578.00	3,490,159.24	3,416,210.59	2,583,553.91

Buy		NotionalLimit	CurrNotional	Price	MarketValue
68607LXP7	68607LXP7	NoMax	5	103.00000	25,000,000
31418AKN7	31418AKN7	NoMax		100.56248	0
3138EJPZ5	3138EJPZ5	NoMax		98.00000	0
3138MST82	3138MST82	NoMax		97.00000	0
64990EEM5	64990EEM5	NoMax		93.68100	0
			24,271,845		\$25,000,000.00
Sell/Fund		NotionalLimit	CurrNotional	Price	MarketValue
3138EJ3L0	3138EJ3L0	NoMax	25,352,938	98.60790	25,000,000
3132H1AS6	3132H1AS6	NoMax		100.29719	0
3620ADCR1	3620ADCR1	NoMax		109.43750	0
			25,352,938		\$25,000,000.00

## Insightful Analysis

Review your outcomes visually and then discuss the details. The Strategy Sandbox makes decisions easy! All results are exported directly to Microsoft Excel or in PDF form. Standard reports include both summary and detailed information – giving you an easy way to review, send and share information with others. Custom reporting packages are also available



## Simulation Results

- Impact on earnings and value
- Impact on price and OAS
- Market vs. book gain or loss
- Earnings projections/change by scenario
- Repricing and cash flow sensitivity
- Forward market change in scenarios

## Additional Metrics

- Average life, duration, convexity
- OAS and options cost
- Book and market yield
- Sector analysis, assumptions stress tests

## OPTIMIZE YOUR STRATEGIES IN SECONDS

### Schedule a demo

- **Email:** sales@zmfs.com
- **Phone:** 919.493.0029

## ABOUT ZM FINANCIAL SYSTEMS

ZM Financial Systems believes financial institutions must have access to stronger analytics to perform confidently in an uncertain world. From securities and fixed-income analytics, credit-adjusted ALM and liquidity to risk management, budgeting and funds transfer pricing, our models allow you to analyze potential outcomes for many different scenarios...and sleep better at night knowing you have defensible decisions.

Founded in 2003 on the belief that institutions needed access to strong analytics, ZMFS is a privately held corporation head-quartered in Cary, N.C. In addition to the 25 percent of our staff who have PhD's in the advanced quantitative field, our development and product support teams all have experience in the finance arena. This means our clients can have stronger confidence in their bottom line and balance sheet decisions, knowing the tools they are using reduce their risk while increasing capital. Discover why more than 2,000 institutions have implemented our integrated systems to neutralize the effects of economic uncertainty.

