

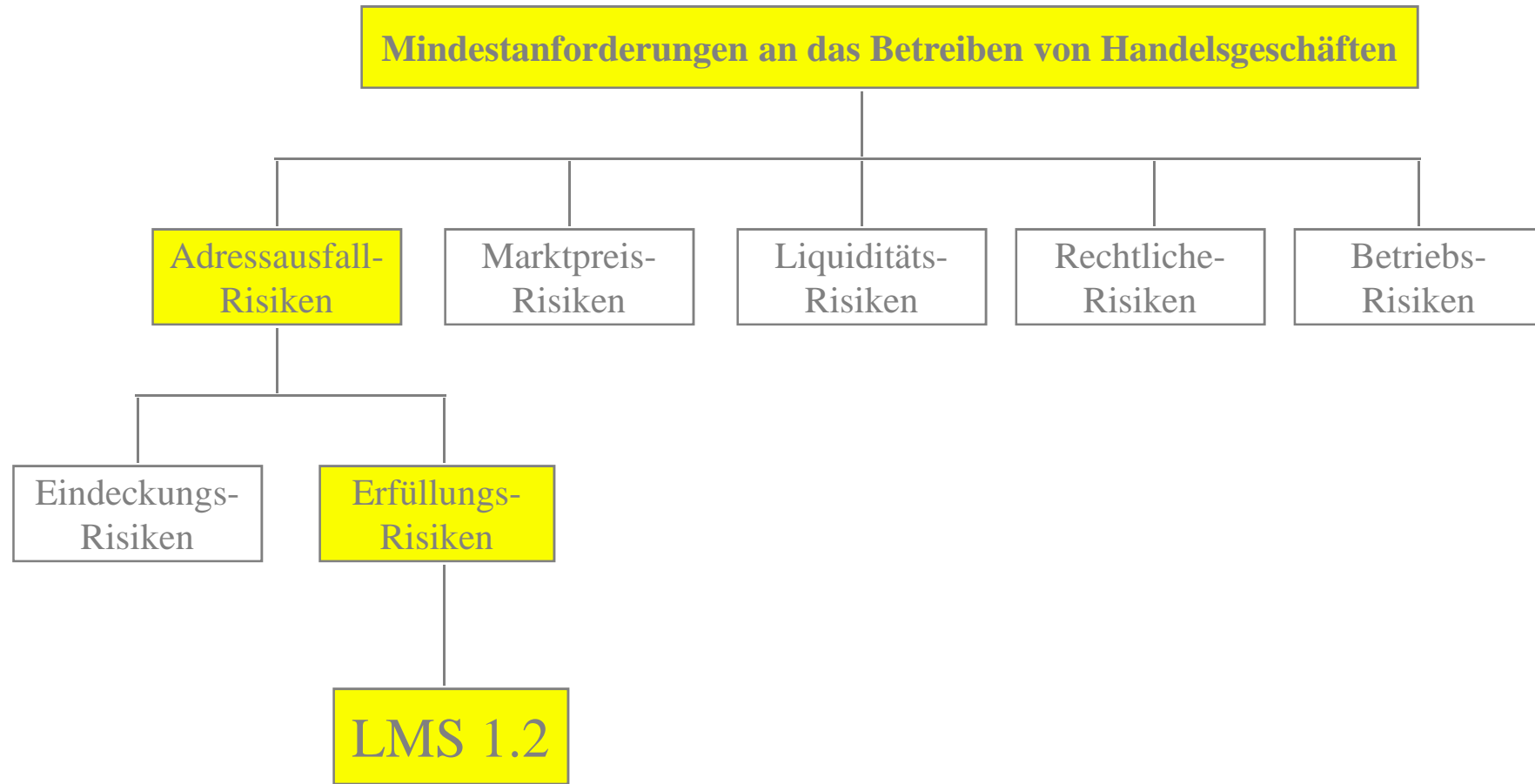
Limit Management System (LMS)

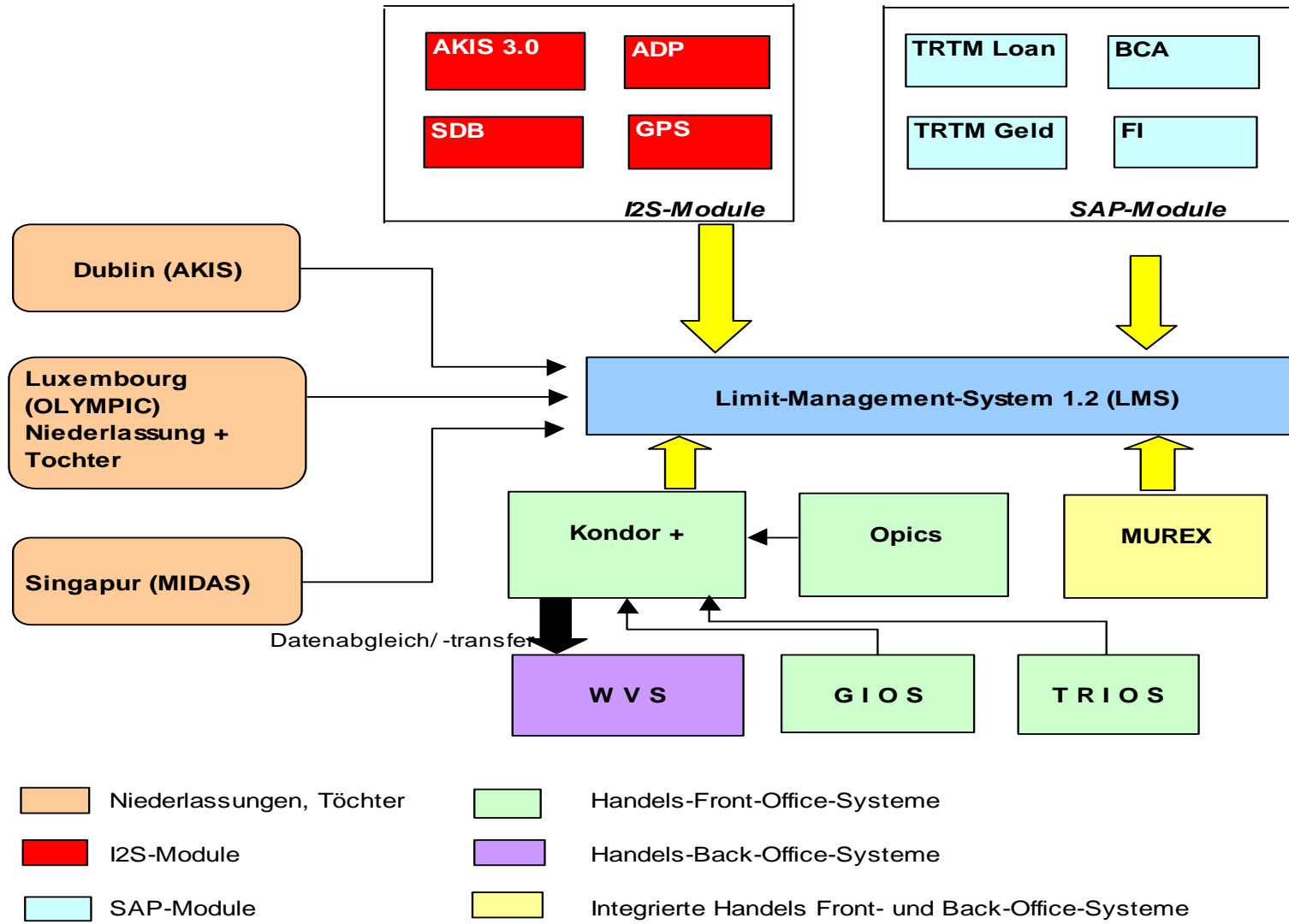


Top of Excellence

Themen bewegen









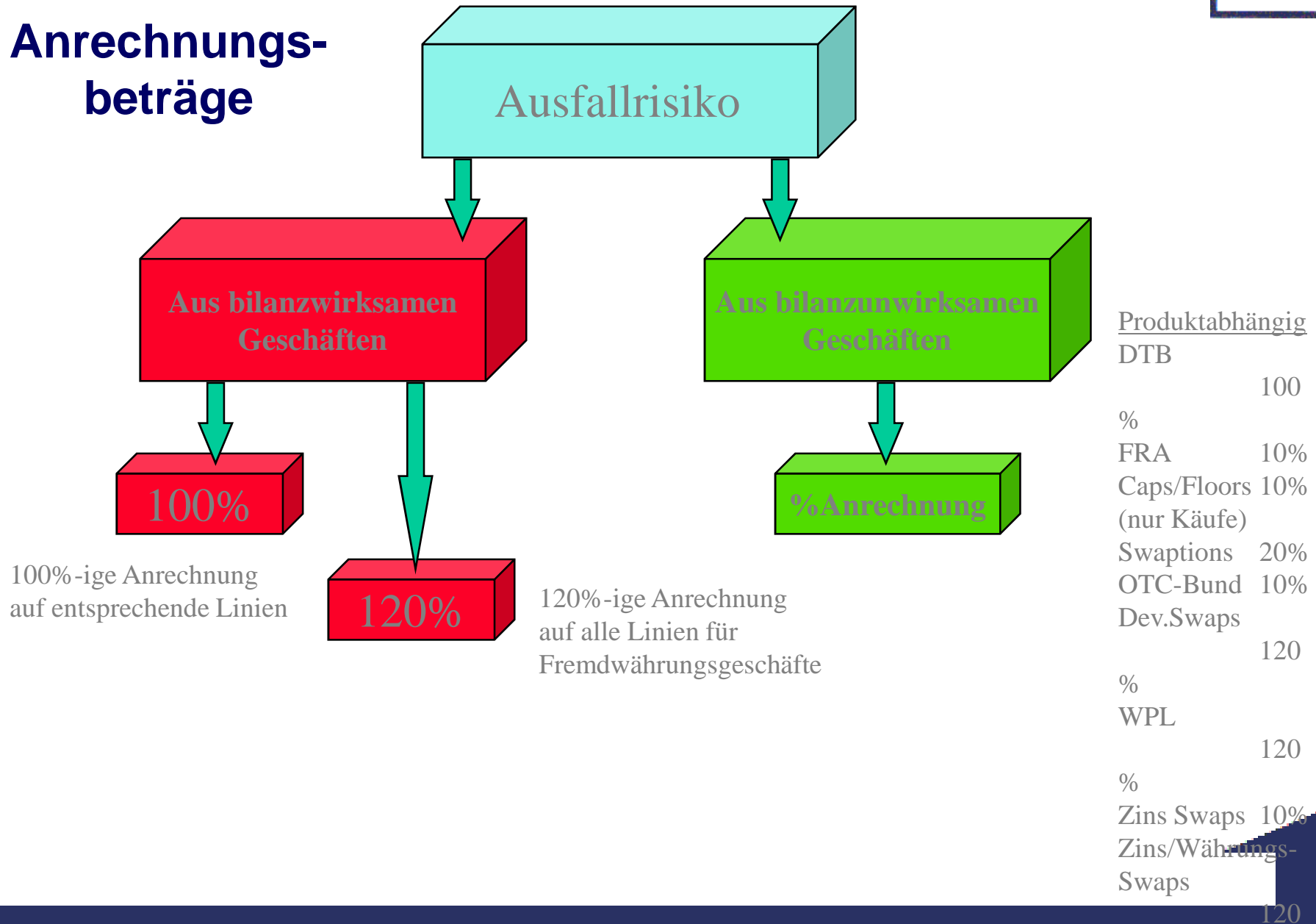
Schnittstellen -> Produktarten

- AKIS 3.0 (Auslandskredite)
- ADP (Aktienderivate)
- SDB (Sicherheiten)
- GPS (Geschäftspartner und Konzernbeziehungen)
- TRTM Loan (Inlandskredite und Kredite an Corporates)
- TRTM Geld (Geldhandelsgeschäfte)
- BCA (Kontokorrentsalden)
- FI (Beteiligungen)
- Kondor + (Wertpapiere)
- FED (Devisenhandelsgeschäfte)
- MUREX (Zinsderivate)

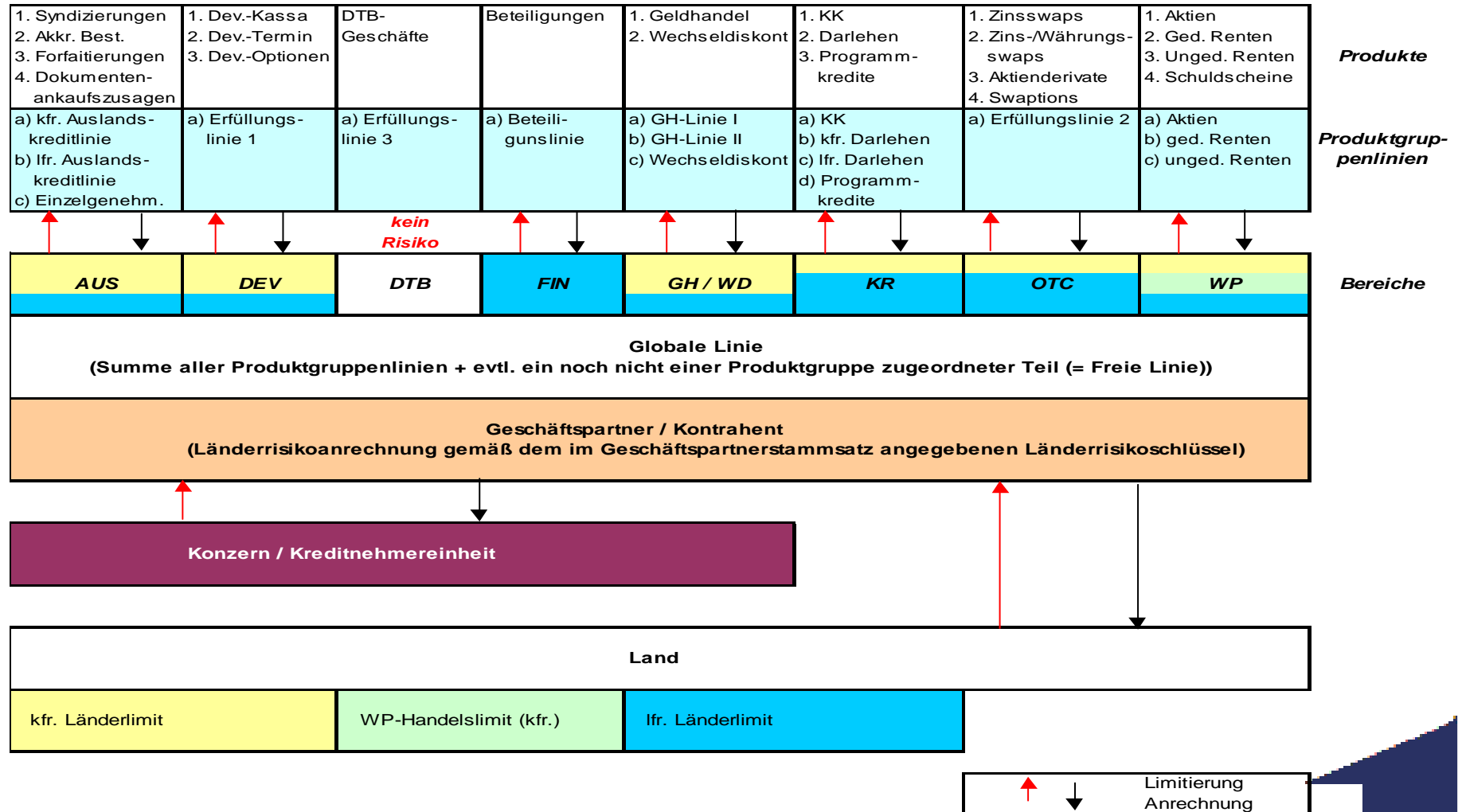


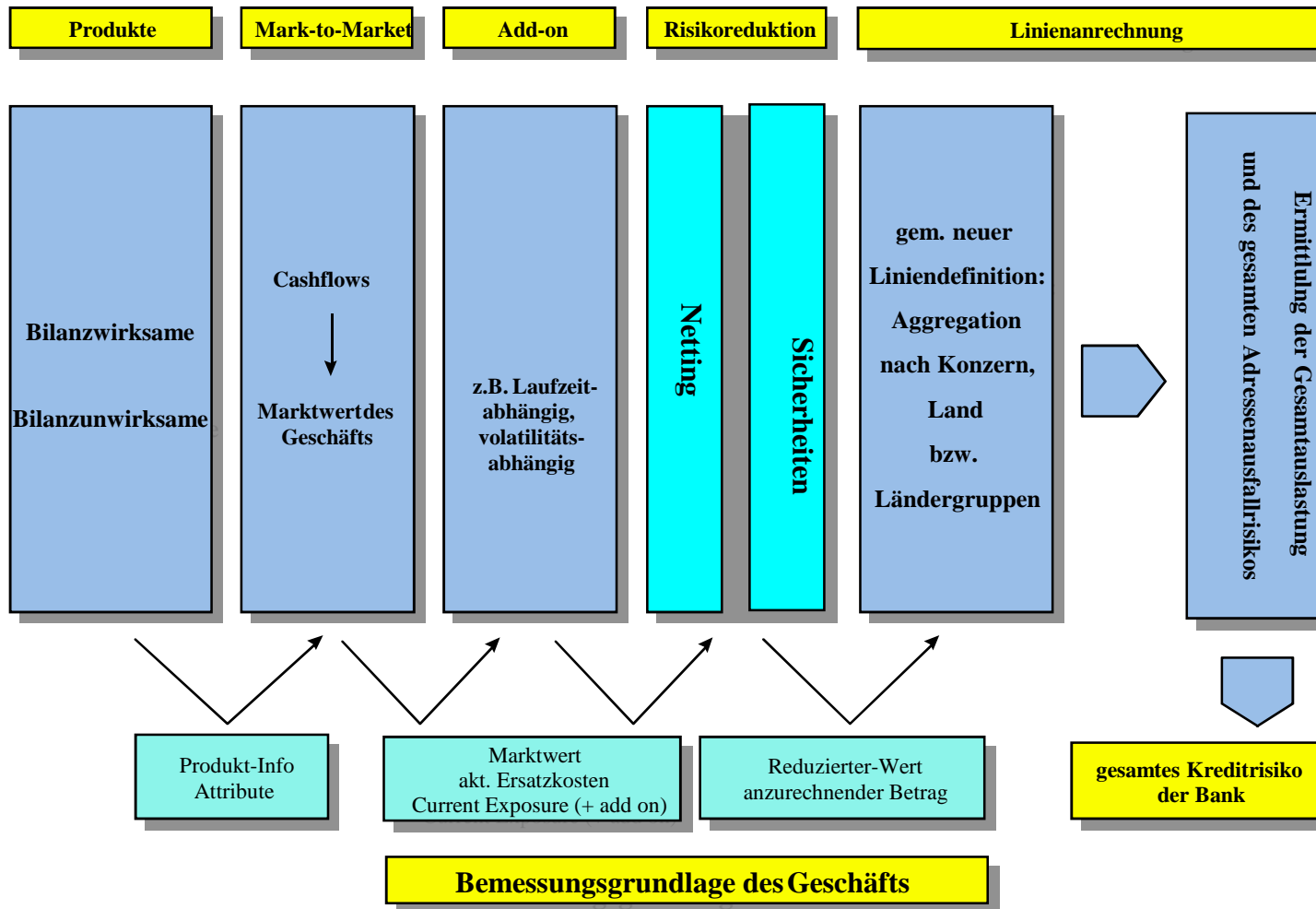


**Anrechnungs-
beträge**



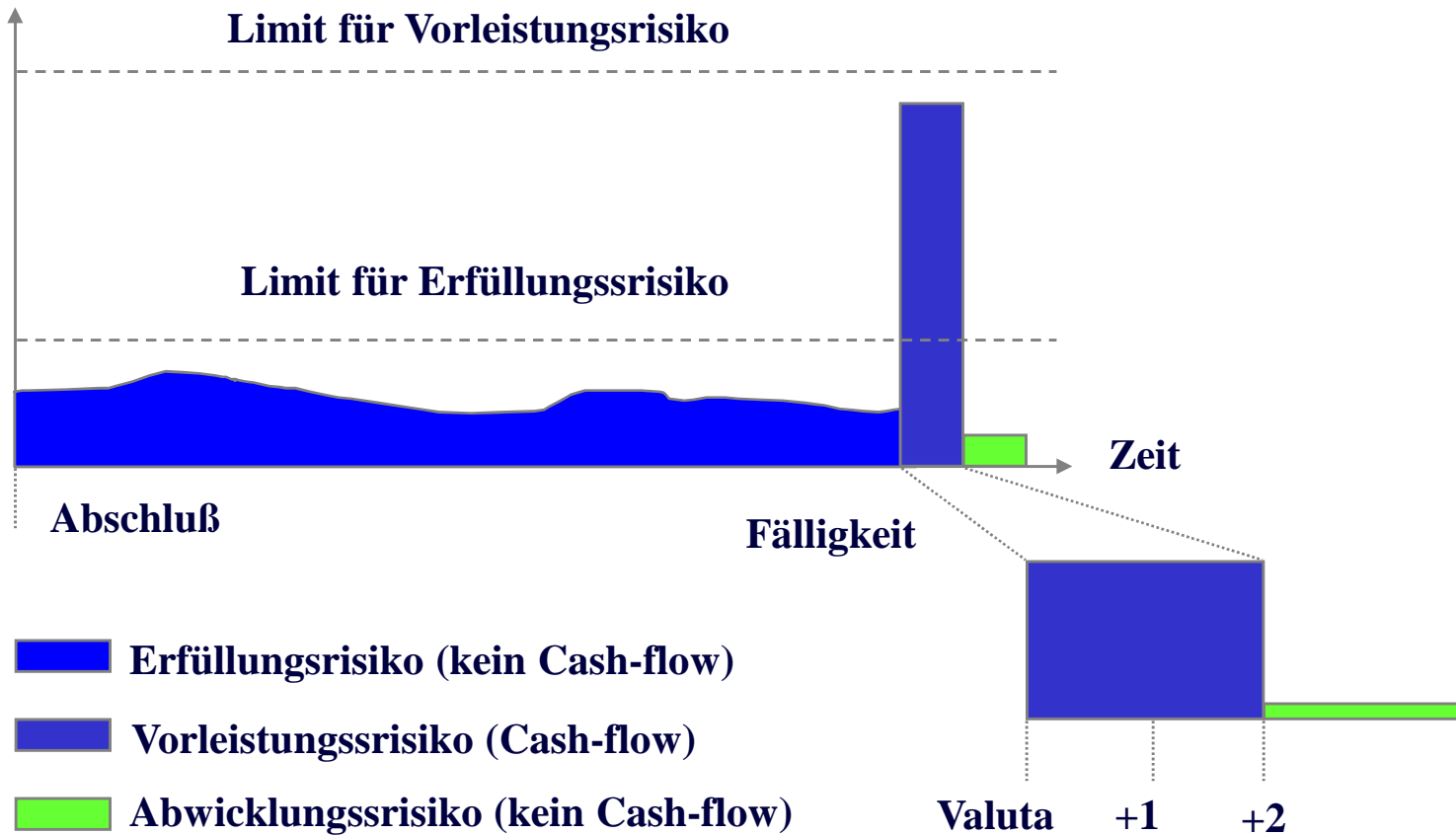
Aufbau der Limithierarchie in LMS



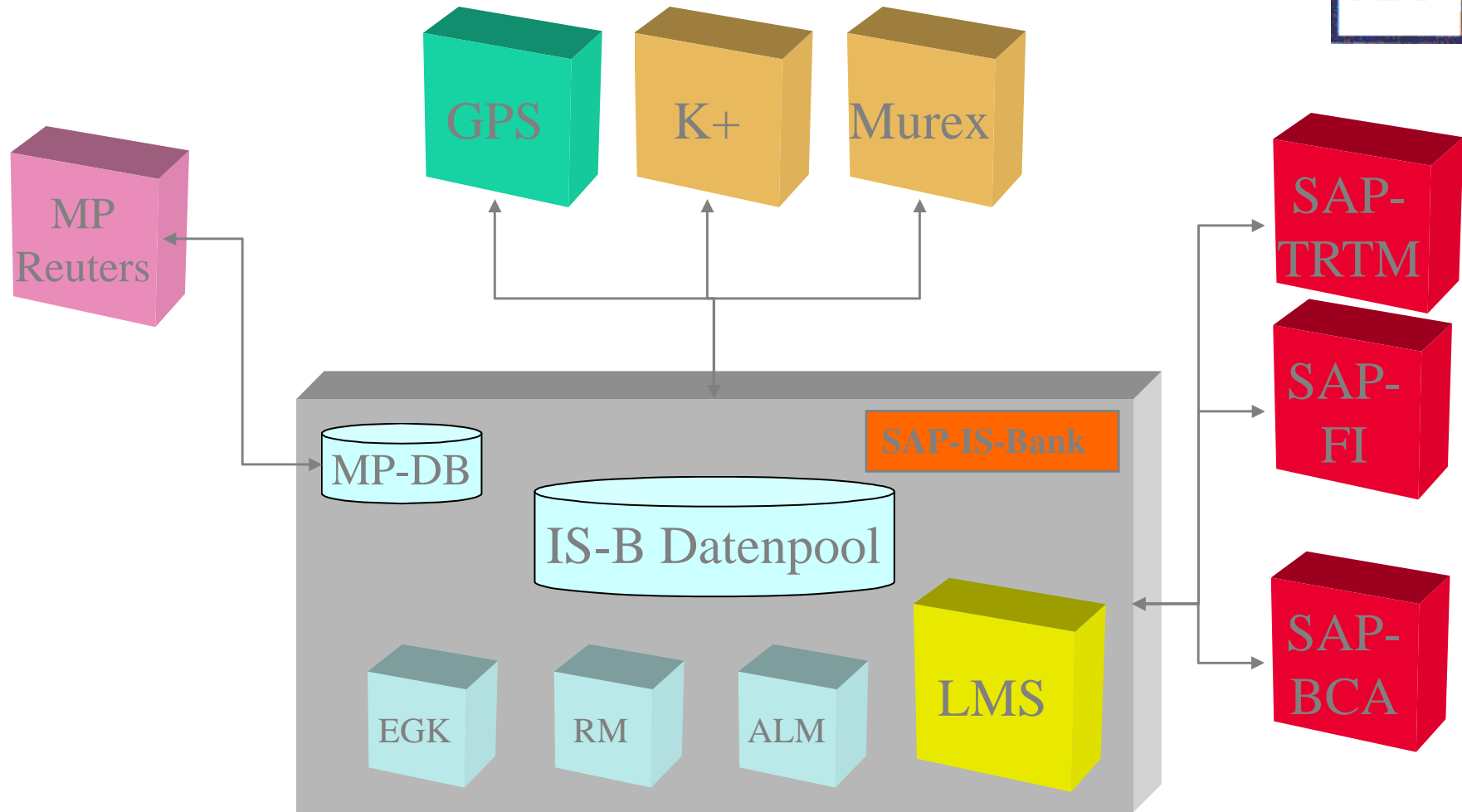


Adressausfallrisiken

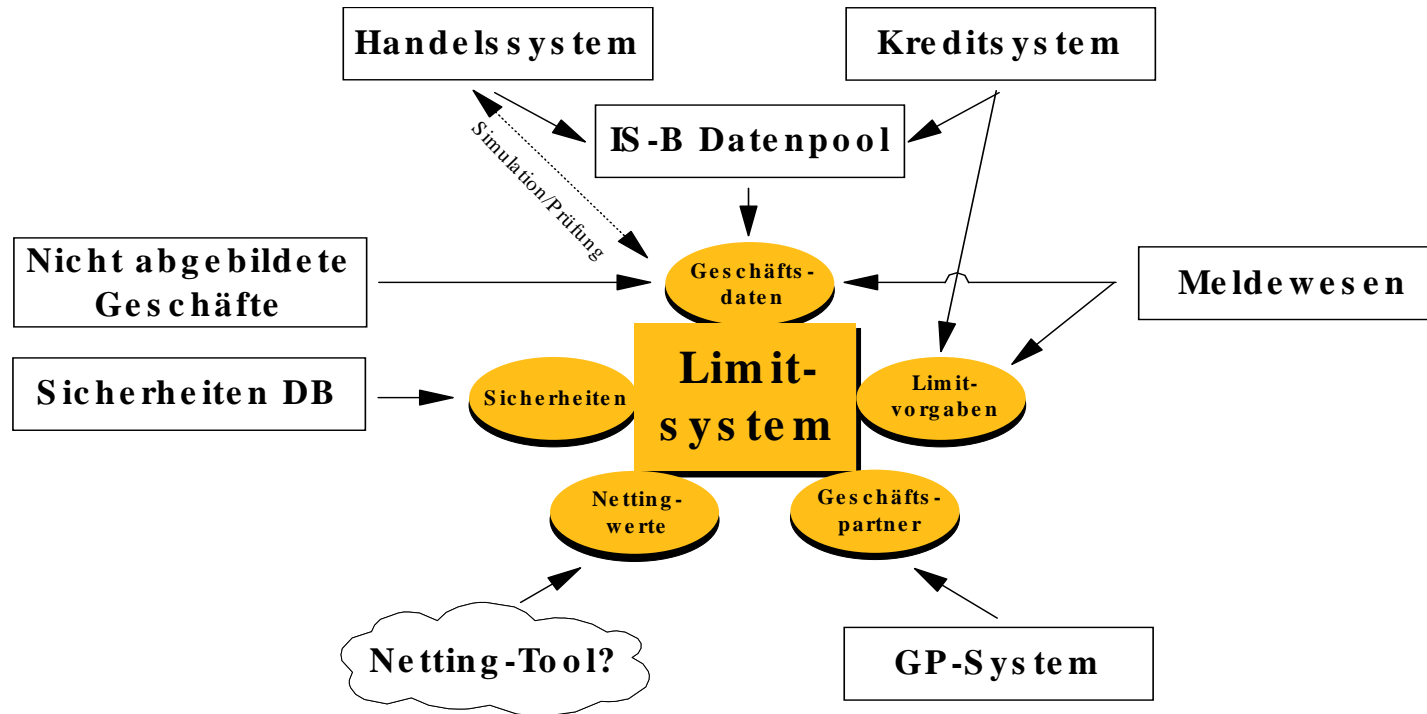
Inanspruchnahme



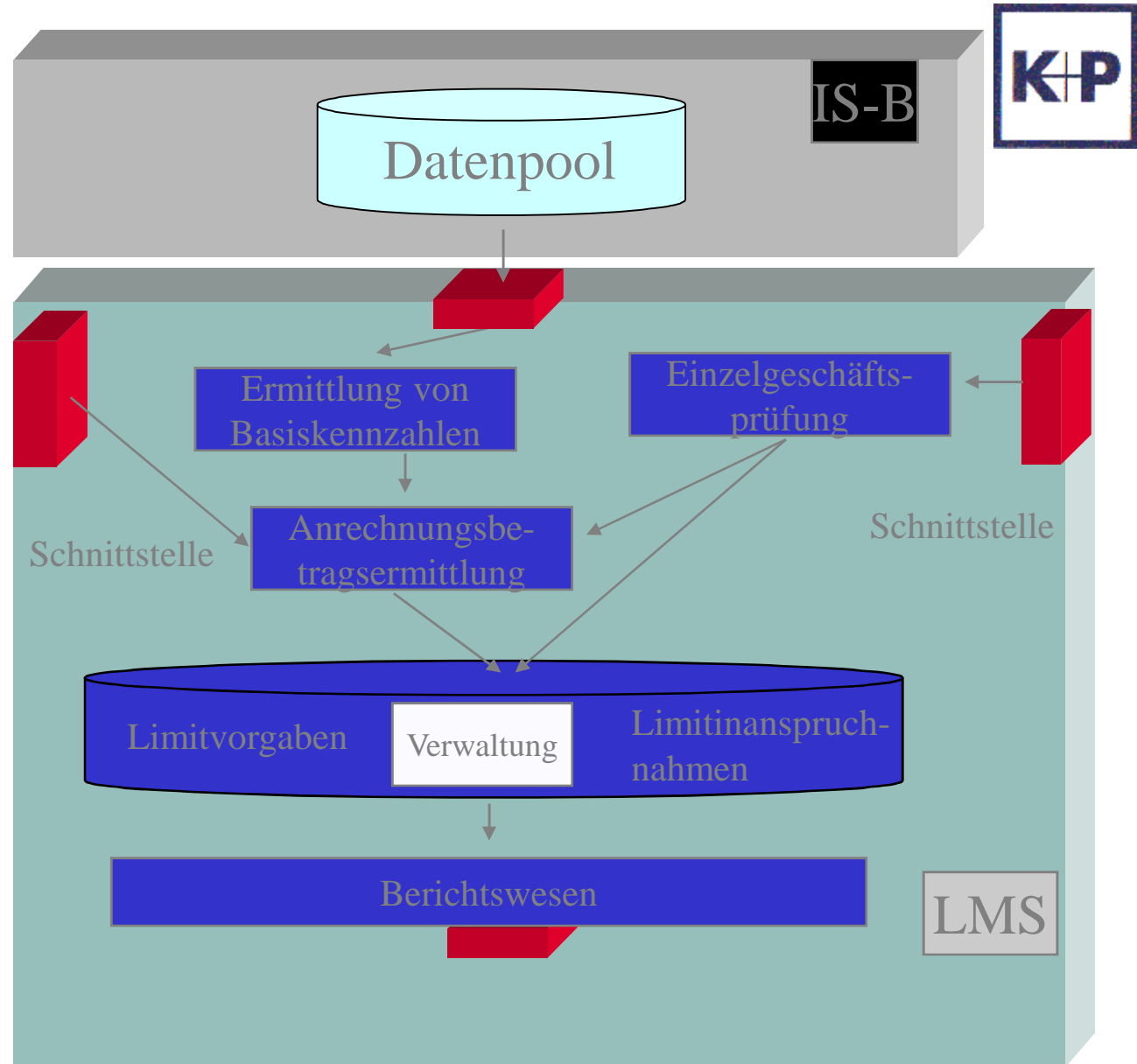
KLUGE + PARTNER



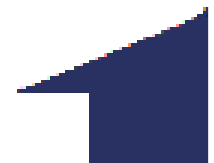
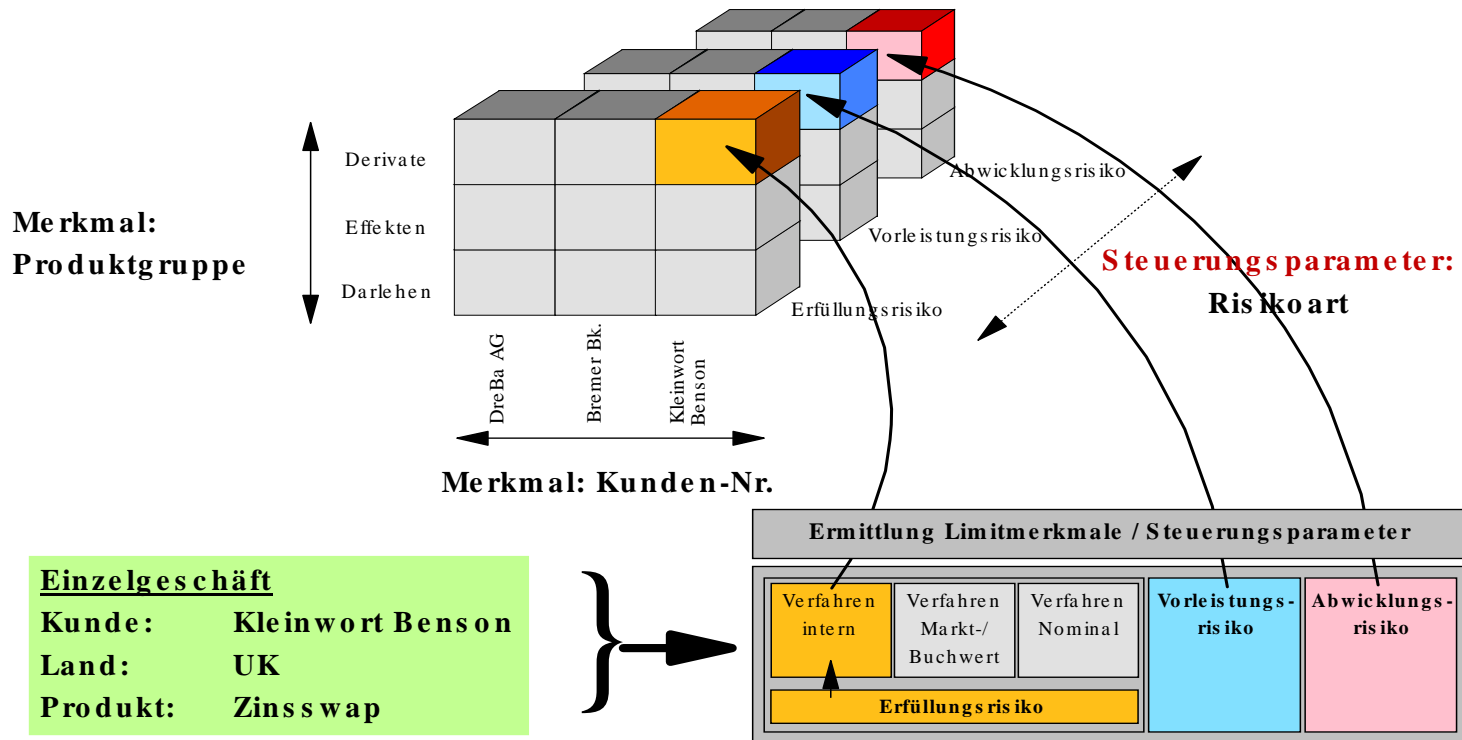
Schnittstellen



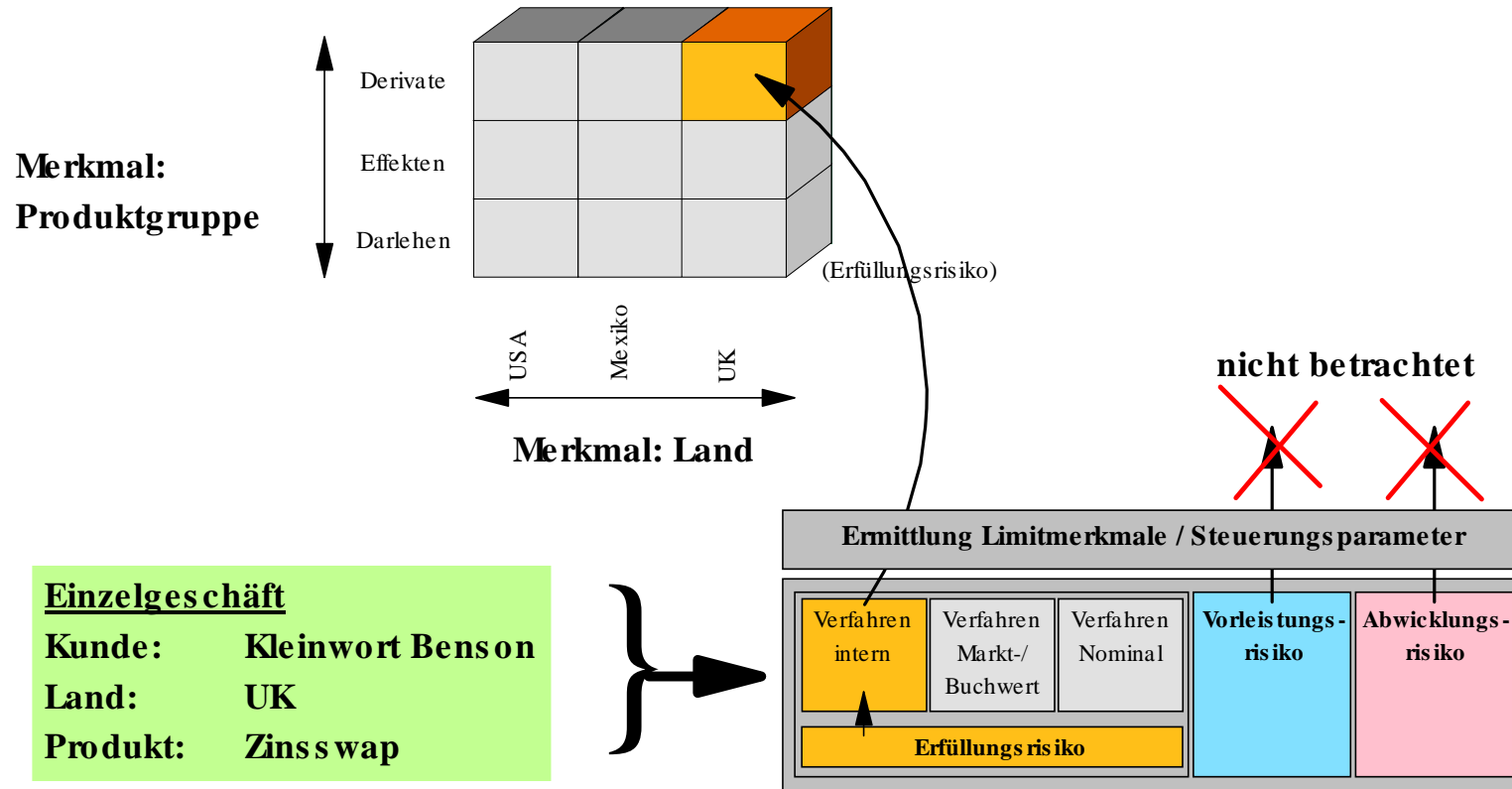
KLUGE + PARTNER



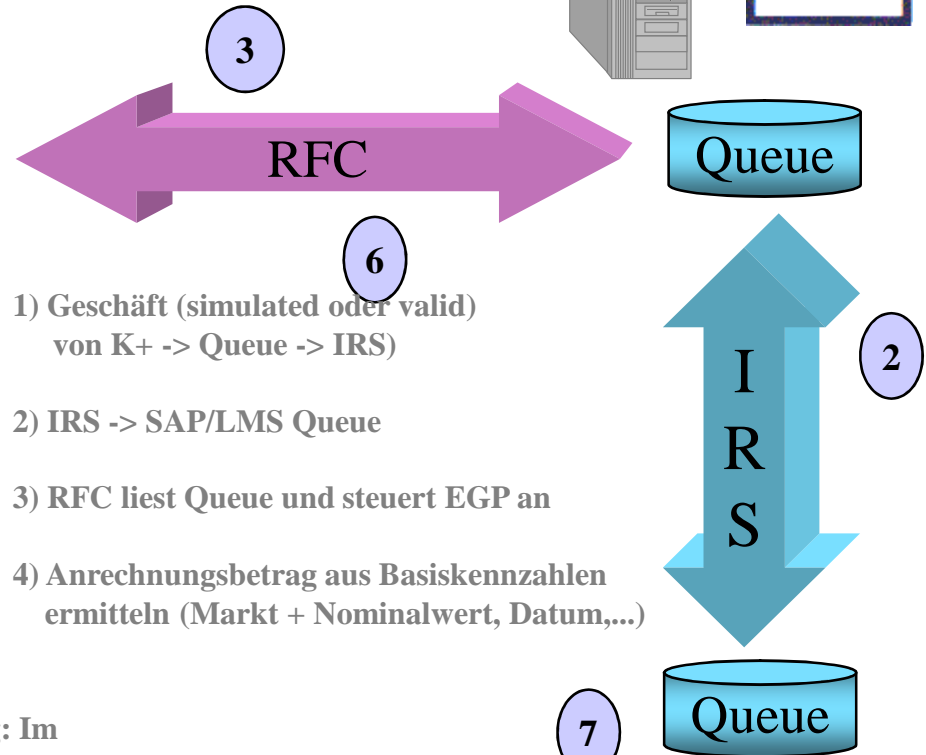
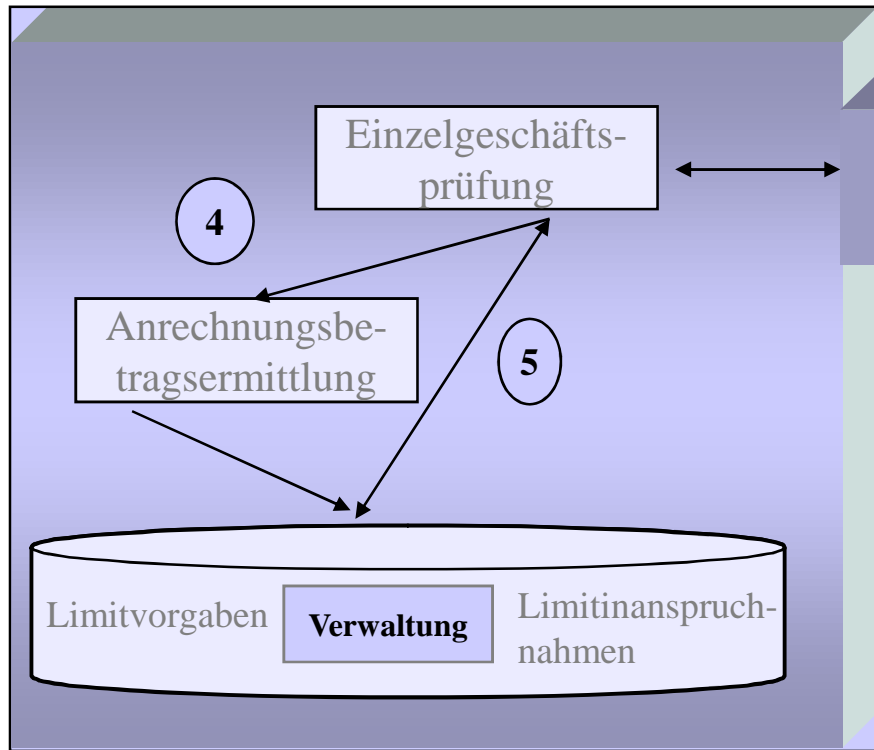
Zuordnung



Länderrisiko



Einzelgeschäftsprüfung

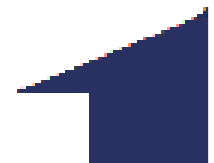


- 1) Geschäft (simulated oder valid) von K+ -> Queue -> IRS
- 2) IRS -> SAP/LMS Queue
- 3) RFC liest Queue und steuert EGP an
- 4) Anrechnungsbetrag aus Basiskennzahlen ermitteln (Markt + Nominalwert, Datum,...)

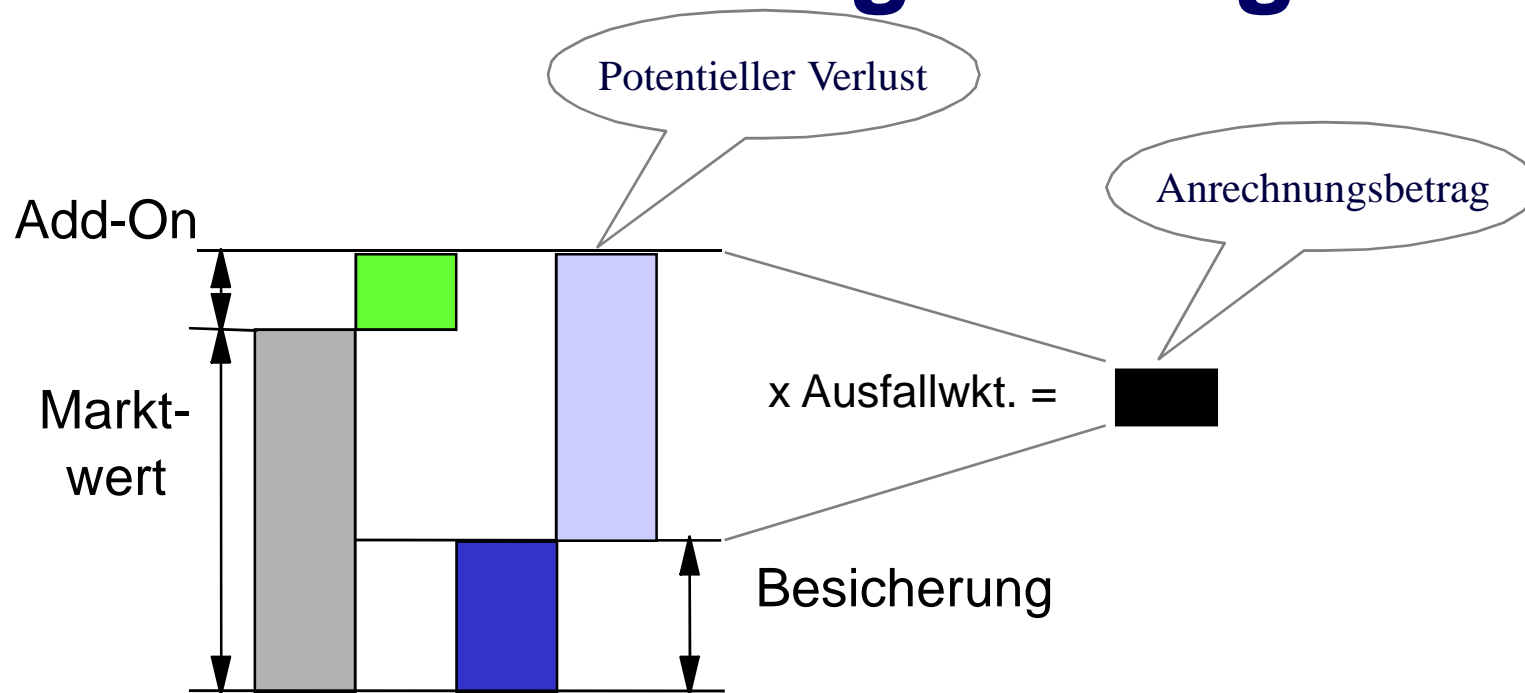
5) Prüfung/Anrechnung -> Rückmeldung: Im Limit Ja/Nein, Zahlen

6) LMS -> RFC-> Queue -> IRS

7) IRS ->Queue -> K+, Pop-up Meldung



Berechnung Anrechnungsbetrag





Unser know-how für Ihren Erfolg

Softwareentwicklung
Consulting

Training

One to one
Integration

CRM

KLUGE+PARTNER

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