

# A smarter multi-asset platform to simplify accounting methodologies across banking entities

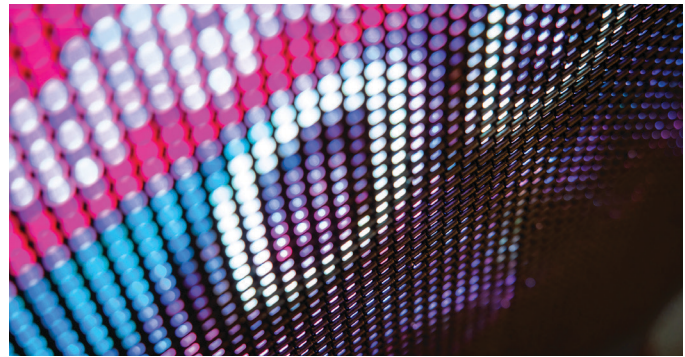
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## **BROADRIDGE'S BANK PORTFOLIO MODULE PROVIDES:**

- View into financing activity (repo/reverse repos, securities borrow/loans, tri-party repos, etc.)
- Support for fair value accounting (FVA), TBA dollar rolls and cost lot management functionality in strict adherence to IFRS 9, IAS39, FASB91 and ASU2018-13
- A configurable workflow for rule amendments
- Asset class rebalancing – re-classes across maturity bands

## **A SOLUTION FOR SILOED, OUTDATED SYSTEMS**

As organizations continue to push for better earnings transparency and capital management, assessing portfolio fair value to measure and report portfolio performance continues to be critical for financial institutions, investors, and regulatory agencies. Multi-entity organizations with different trading strategies seek a holistic view of risk-adjusted financial information essential for balanced decision making. However, they lack a reliable means to consolidate this data across entities as many clients historically have used antiquated stand-alone applications for their bank portfolio process.



## **INTRODUCING A ROBUST SYSTEM FOR TRANSACTION PROCESSING**

Broadridge's Bank Portfolio module (BP) offers a robust consolidated approach to allow a "one-stop-shop" for your transaction processing and bank portfolio needs within our fixed-income platform, *impact*<sup>sm</sup>.

With the BP module, multi-entity organizations with different portfolio management and trading strategies can use applicable accounting methods to record financial results while fully supporting fair value accounting (FVA).

Equipped with rules-based functionality and a configurable workflow for rule amendments, BP ensures compliance with major regulations. BP also decreases the cost overhead of banking reporting, reduces the difficulty of bringing together the fair value general ledger across various financial instruments and provides a comprehensive overview of the impact of fair value, cost lot and TBA dollar roll.

## KEY FEATURES

### Mutualize Systems and Operations

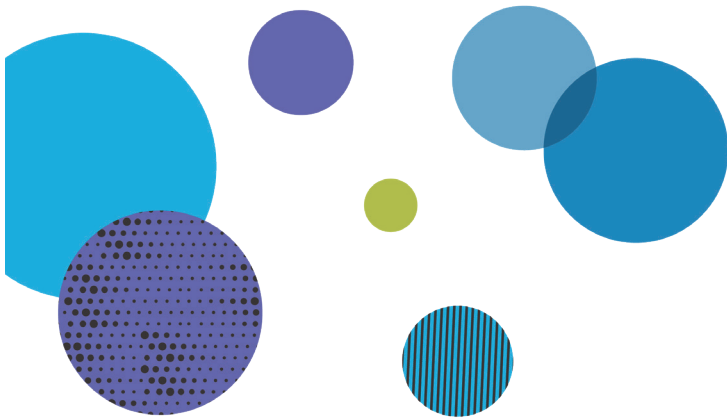
- Single static data set up and maintenance
- One operations team
- Outrights and financing transactions

### Reduce Operational Risk & Support Regulatory Reporting

- Systemic management of cost lot level OTTI (Impairment), frozen OCI, hedge, and EDIF 99-20
- Full audit trail throughout the trade lifecycle (e.g., maintain the history of position creation)
- Unique accounting and reporting requirement for bank entity

### Manage Portfolio and Cost Lot P&L

- Held for trading, AFS (Available-for-Sale) and HTM (Held-to-Maturity) portfolio
- Capture original trade price information to cost lot throughout any event (e.g., MBS dollar roll, hedge, etc.)
- Level-yield amortization based on FAS91 / ETIF 99-20 rules
- Platform supports all fixed income products (generic, structured & non-usd)
- Specified cost lot P&L
- Accelerated month-end close
- Fully automated MBS dollar roll
- TBA netting, pool netting, and CCP4 TBA novation



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