

## ZEB.CONTROL SHOWS AN OUTSTANDING COVERAGE OF RISK MANAGEMENT FUNCTIONALITIES

zeb, Europe's leading management consultancy, has been rated as a provider of an outstanding risk management solution with the most extensive coverage of functionalities in the handbook for practitioners "Zinsrisikomanagement". More specifically, the ALM module of zeb.control has outperformed other software solutions in a comparison where various aspects in several categories were considered.

In the updated edition of his handbook "Zinsrisikomanagement", the publisher, Prof. Svend Reuse, compared various software solutions, and rated the zeb.control's ALM module as a solution with the most extensive functionality. The handbook contains a summary of the current regulatory aspects such as BCBS 368, EBA GL 2018/02, SREP, MaRisk 6.0 and, moreover, provides an overview of regulatory frameworks and strategy aspects, gives concrete practical implementation hints.

zeb's solution shows outstanding coverage of various aspects which fall into the categories of database and implementation, present value calculations, income statement calculations, reporting, and overall bank management. In a direct comparison, zeb.control has the best functionality in each category from a practitioner's point of view compared to the alternative software solutions.

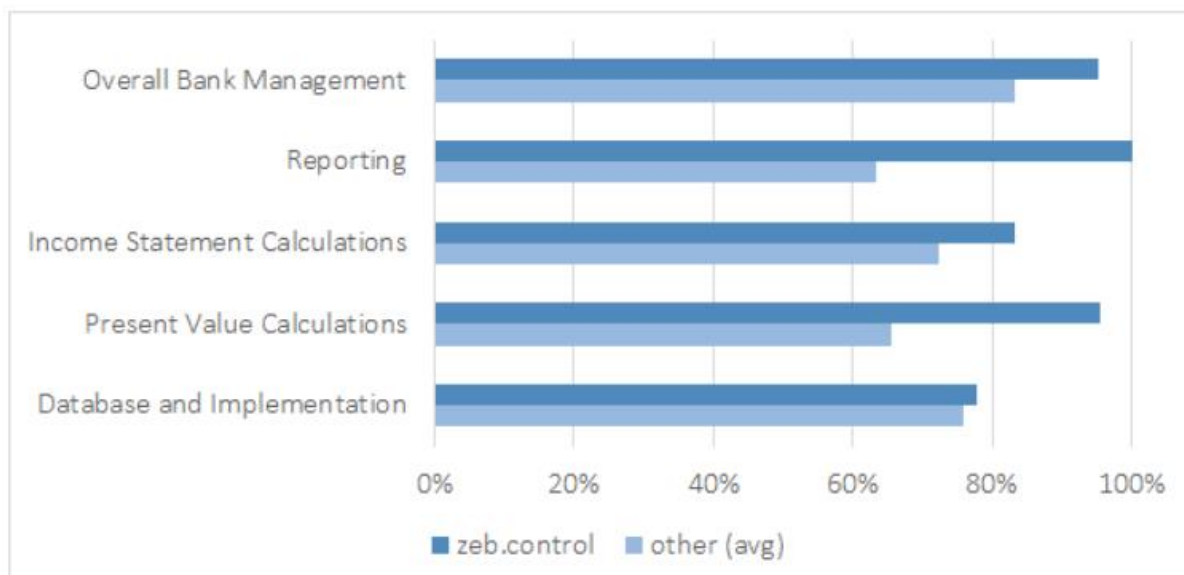


Figure 1: Coverage of zeb.control's functionalities compared to others

Unlike other software solutions, zeb.control offers complete support of income statement reconciliation and replication portfolio. Moreover, automated generation of measures and calculation of variance/covariance for value at risk are enabled. With ROI Scheme as well as

combination of risk levers and interest rate scenarios being possible, zeb.control scores the highest in reporting category. In addition, standard reporting of interest rate scenarios according to BCBS 368 and integrated IDW RS BFA 3 testing functionalities allow it to outperform the other compared solutions. Ultimately, the ALM module of zeb.control has the most comprehensive functionalities and impresses with the clarity of the results.