

Murex
www.murex.com



> In building on more than 25 years of successful presence in capital markets, Murex has developed an unmatched competence in the design and implementation of integrated trading, risk management and processing solutions for top financial institutions located across the globe.

Ranging from leading market-makers to large or medium buy-side and sell-side institutions, more than 36,000 users rely on Murex's strong market knowledge to support their businesses and keep pace with new practices induced by market evolution and regulatory changes.

MX.3 Structured Products Solution

Murex provides a complete cross-asset and front-to-back offering for structured products, combining out-of-the box complex payoffs and models with structuring tools, and model and products catalogue extensors.

Key features include:

- A wide native catalogue of exotic products and best-of-breed models, all compliant with a grid.
- A generic Monte Carlo, fully compliant with graphics processing units, providing impressive performance speed-ups.
- A structured trade builder to create any on-the-fly packages, persistent contracts and structured



Heston Model Calibration Screen

over-the-counter trades or securities – for example, warrants and bonds.

- A payoff language to describe any complex exotic with an interpreted language (Python) in an unbeatable time to market, and for both revaluation and front-to-back integration.
- An extension framework application programming interface, allowing the extension of the platform's modelling capabilities at several levels – for example, trade and market data.

Email info@murex.com

Web www.murex.com

Telephone +33 1 44 05 32 00

Address Murex (Headquarters)
8 rue Bellini
75116 Paris
France