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Imagine Software Introduces High-Volume Risk Management Solution to Address New CFTC Regulations

Enables Clearing Houses and Other Large Financial Institutions to Perform Extensive Risk Calculations on Thousands of Trades per Second across Millions of Positions

NEW YORK, February 21, 2013 - Imagine Software, a leading provider of real-time portfolio and risk management solutions worldwide, has introduced a groundbreaking new product, the Imagine High-Volume Risk Management (HVRM) solution. Building on the award-winning company's two decades of experience delivering sophisticated risk analytics to global investment management firms, this new product helps clearing houses achieve the high speed, high volume, high end risk analysis required by the Commodity Futures Trading Commission (CFTC) regulations that are scheduled to go into effect in June 2013. It also provides prime brokers, major banks, asset managers and other leading financial institutions with the capability to apply sophisticated, real-time risk limit monitoring on a large scale.

Under impending CFTC Rules 1.73 and 1.74, clearing providers must establish risk-based limits, screen orders for compliance with those limits, and monitor their clients' trading activities with respect to those limits. All this must be accomplished within 60 seconds after a trade has been submitted for clearing. The Imagine HVRM solution satisfies these mandates with a lightweight, cloud-based offering that can be rapidly deployed and easily integrated into a client's existing systems.

With the ability to apply Imagine's extensive risk calculations to thousands of trades per second across millions of positions, clearers and other large financial institutions can achieve greater insight into potential limit breaches, faster and more comprehensive risk analysis, and the ability to respond quickly to changing market conditions.

The Imagine HVRM solution includes:
- Complete support for CFTC Rules 1.73, 1.74
- The ability to handle high volumes of trades, positions and accounts
- Real-time limit monitoring of trade, position, and account level VaR, liquidity, and Greek exposures
- The ability to configure alerts based on user-defined analytics
- A real-time management console of client accounts and exposures with full drill-down into suspect positions and trades

- Interactive and static reporting
- Complete data management

For additional detail, please visit the Imagine HVRM solution page.

Steven Harrison, President and COO of Imagine, said, "From its inception, the Imagine Trading System was designed to provide real-time pricing, exposures, and risk management for the fastest moving markets—equity derivatives—trade-by-trade, tick-by-tick. Today, we can deliver those same extensive risk analytics in high-transaction environments, for all major asset classes including listed derivatives. Because of this deep experience, we are uniquely positioned to help the investment industry step confidently into the new realm of high-volume risk management."

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About Imagine Software
For nearly 20 years Imagine Software has been a leading provider of real-time investment management solutions to the global financial community. Since launching the first cloud-based integrated portfolio and risk management offering—the Imagine Trading System—in 2000, the company has continued to guide the industry as an innovator. The company's robust suite of products also includes the Imagine Financial Platform, an environment that extends Imagine's capabilities through Imagine Apps; the Imagine Marketplace, an online community for distributing and obtaining Imagine Apps; and the Imagine Risk Aggregator, a web portal providing greater transparency into investments.

Headquartered in New York City with additional offices in Cleveland, Hong Kong, London, Sydney, and Istanbul, Imagine Software is the trusted solution for thousands of users at the world's largest hedge funds, funds of funds, brokerage firms, and investment banks.

For more information, visit www.imaginesoftware.com, or follow us on Twitter and LinkedIn.