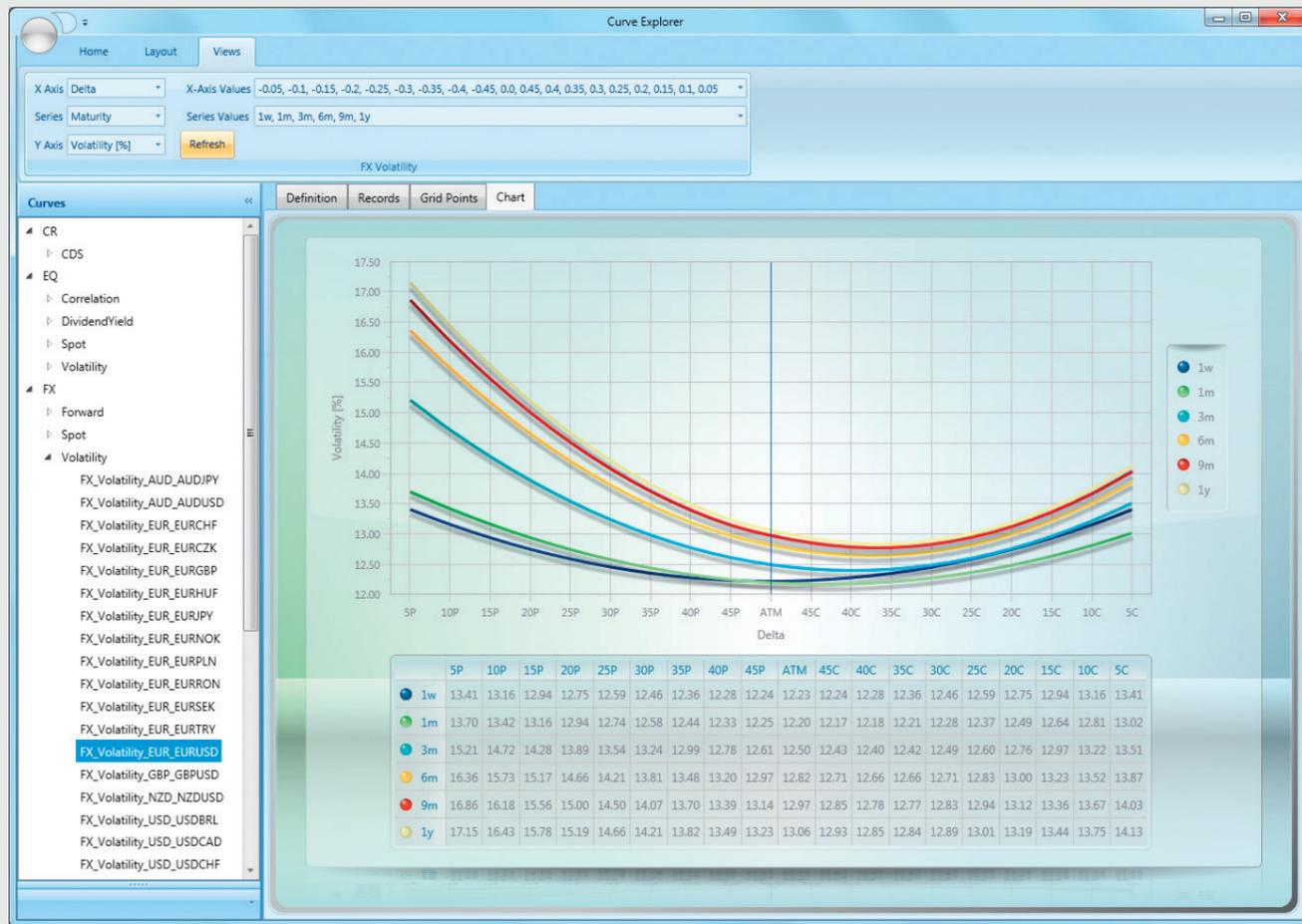




aquantec *ocean*

Software for Pricing and Trading,
Portfolio and Risk Management

The functional spectrum.



Comprehensive reference and market data

Aquantec Ocean provides you with the information base you need for a consistent market overview. You use generic business abstractions for quoted and derived market data and a framework for the definition and calibration of model parameters that is both flexible and powerful.

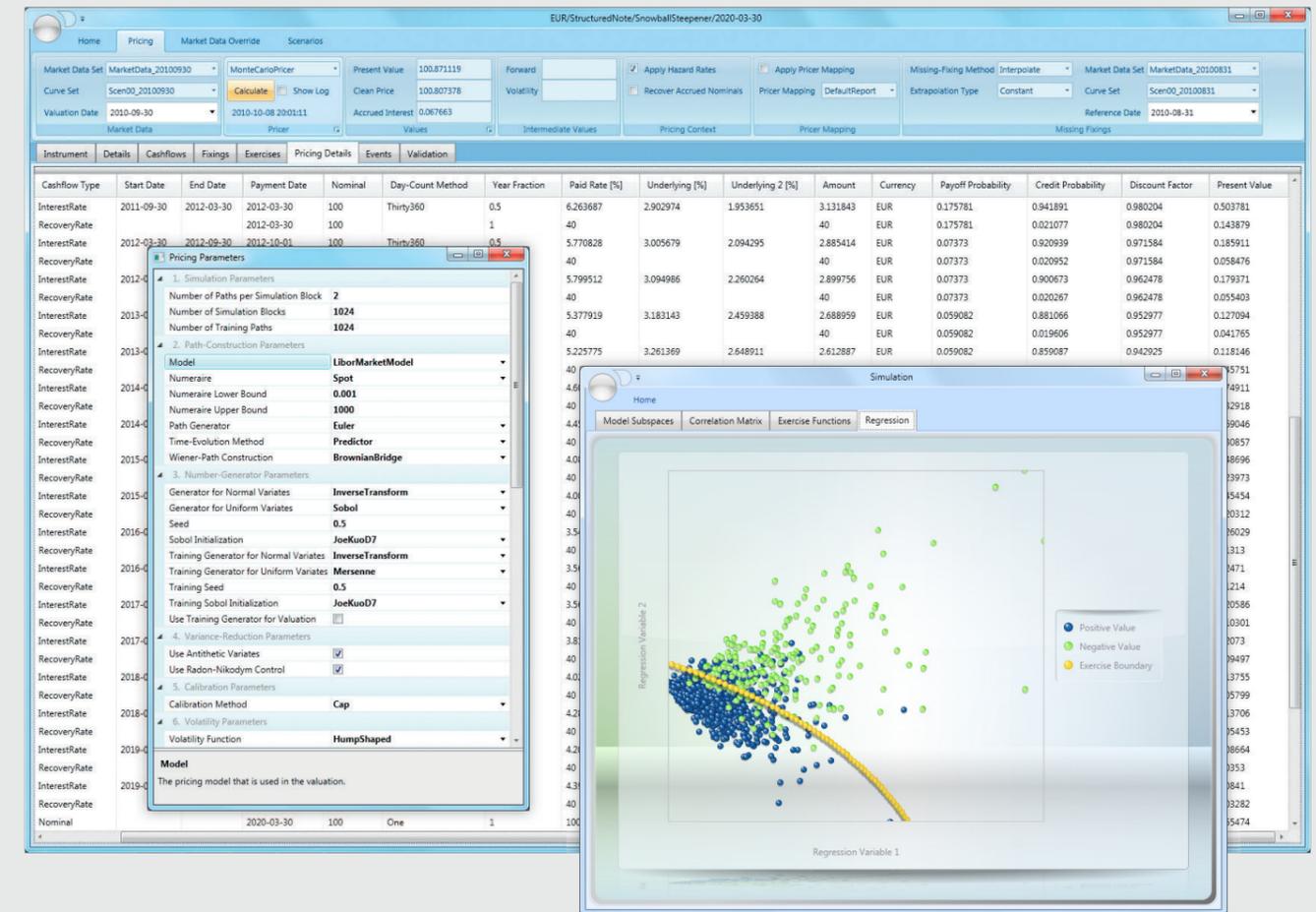
Well-founded application of business conventions

Aquantec Ocean supports all relevant business conventions. The precise generation of payment schedules and a broad coverage of day-count methods as well as other essential market conventions deliver solid data for the assessment of your cashflows.



» One can only grasp the whole if one understands the details. But one must not stop there. One has to identify the underlying structures so as to be able to select the right abstractions. «

Dr. Georg Meyer



Easy entry and maintenance of products and trades

Aquantec Ocean captures your entire product range – from the very simple to the most complex – in one generic data model. Intuitive user interfaces facilitate manual entry. Of course, we also allow you to bulk import your trades.

Reliable valuation

Aquantec Ocean combines tried and tested pricing algorithms with a powerful risk-analysis framework to calculate risk figures. The calculations take issuer and counterparty risks as well as cancellation rights into account for even the most complex of products.

» To design an architecture that meets the highly complex business requirements of the portfolio and risk-management domain, you have to know just as much about the subject matter as the algorithm developer does about the underlying requirements of the software. The result is a two-way enrichment of mathematical methods and technological expertise, which calls for mutual respect and the ability of both sides to communicate with each other. The same is true for the combination of relational databases and object-oriented programming. That's the strength of our team – as well as our software. «

Country	RiskMainCategory	RiskSubCategory	S01: 1bp	S02: 1bp 6M	S03: 1bp 1Y	S04: 1bp 3Y	S05: 1bp 5Y	S06: 1bp 7Y
AUSTRALIA	Bonds	Float	-269,367.89	-131,314.53	-130,036.92	-8,030.64	0.00	0.00
AUSTRIA	Bonds	Fixed	-180,340.81	-536.14	-7,902.82	-161,141.59	-10,807.61	-5.09
AUSTRIA	Pfandbriefe	Fixed	-70.83	-70.83	0.00	0.00	0.00	0.00
AUSTRIA	StructuredRates	MultiCallable	-12,189.78	-22.84	-170.51	-4,583.78	-5,399.64	-1,164.24
AUSTRIA	StructuredRates	Steepener	-235,035.05	-1,866.54	-2,509.67	-7,093.25	4,545.01	-15,308.28
AUSTRIA	StructuredRates	Steepener	-247,224.83	-1,889.38	-2,680.18	-11,677.03	-854.64	-16,472.52
AUSTRIA	StructuredRates	Total	-427,636.46	-2,496.35	-10,583.00	-172,818.63	-11,662.24	-16,477.61
BELGIUM	Bonds	Float	-52,430.92	263.71	-50,082.20	-2,616.26	0.00	0.00
BRITAIN	Bonds	Fixed	-18,076.13	-117.10	-1,355.74	-16,605.64	0.00	0.00
BRITAIN	Bonds	Float	-297,607.93	-12,635.35	-152,166.37	-132,847.05	0.00	0.00
BRITAIN	Bonds	Total	-315,684.06	-12,752.45	-153,522.11	-149,452.69	0.00	0.00
CANADA	Bonds	Float	-24,207.75	-24,207.75	0.00	0.00	0.00	0.00
DENMARK	Bonds	Float	-189,366.21	319.28	-39,300.56	-150,406.81	0.00	0.00
FRANCE	Bonds	Float	-57,996.20	-20,217.71	-37,782.02	0.00	0.00	0.00
FRANCE	StructuredRates	Steepener	-164,724.42	-1,552.89	-1,263.52	-3,020.89	10,039.17	2,061.89
FRANCE	StructuredRates	Total	-222,720.63	-21,770.60	-39,045.54	-3,020.89	10,039.17	2,061.89
GERMANY	Bonds	Fixed	-15,896.78	-826.17	-2,015.90	-12,524.92	-531.72	0.00
GERMANY	Bonds	Float	-331.51	-331.51	0.00	0.00	0.00	0.00
GERMANY	Bonds	Total	-16,228.29	-1,157.68	-2,015.90	-12,524.92	-531.72	0.00
GERMANY	StructuredRates	Steepener	-128,922.02	-1,414.07	-3,157.94	-72,700.28	-51,691.90	0.00
GERMANY	StructuredRates	Total	-145,150.31	-2,571.76	-5,173.84	-85,225.20	-52,223.62	0.00
IRELAND	Bonds	Fixed	-56,587.59	-414.90	-12,665.75	-43,515.98	0.00	0.00
IRELAND	Bonds	Float	-7,754.99	-7,124.71	-630.40	0.00	0.00	0.00
IRELAND	Bonds	Total	-64,342.58	-7,539.61	-13,296.15	-43,515.98	0.00	0.00
IRELAND	StructuredRates	Steepener	-777,453.03	-1,519.00	-10,660.10	-30,265.07	-27,643.68	-17,933.93
IRELAND	StructuredRates	Total	-841,795.61	-9,058.61	-23,956.26	-73,781.04	-27,643.68	-17,933.93
ITALY	Bonds	Fixed	-145,222.15	-241.37	-105.12	-118,626.51	-26,281.96	0.00

The best of two worlds forged into a single system.

The foundation: three-stage data-access layer

A data model specified at the conceptual level bridges the gap between object-oriented abstractions and relational structures.

The concept of encapsulation is systematically implemented at all three levels with clearly defined interfaces. This also allows *Aquantec Ocean's* data model to be combined with any database.

The precise specification and technical implementation of core entities ensures the easy integration of new product and market data.

Aquantec Ocean's conceptual data model ensures that the system combines high performance with easy extensibility. The domain-specific logic is built on top of the conceptual model, remaining independent and focused. The entire model is designed to provide true cross-asset capabilities.

The building materials: future-oriented technologies

To achieve its lean and flexible structure, *Aquantec Ocean* leverages the service-oriented Windows Communication Foundation (WCF). All activities can be carried out locally or distributed as needed, enabling an optimal balancing.

By means of suitable configuration, *Aquantec Ocean* can be fully adapted to your processes and embedded into your IT landscape with a minimum of installation effort.

Aquantec Ocean's core business abstractions are reflected in an intuitive user interface. Integration with Office products is built-in. All processes can be perfectly tailored to the users and achieve the best possible performance. Presentation layer, application logic, and data management remain decoupled.

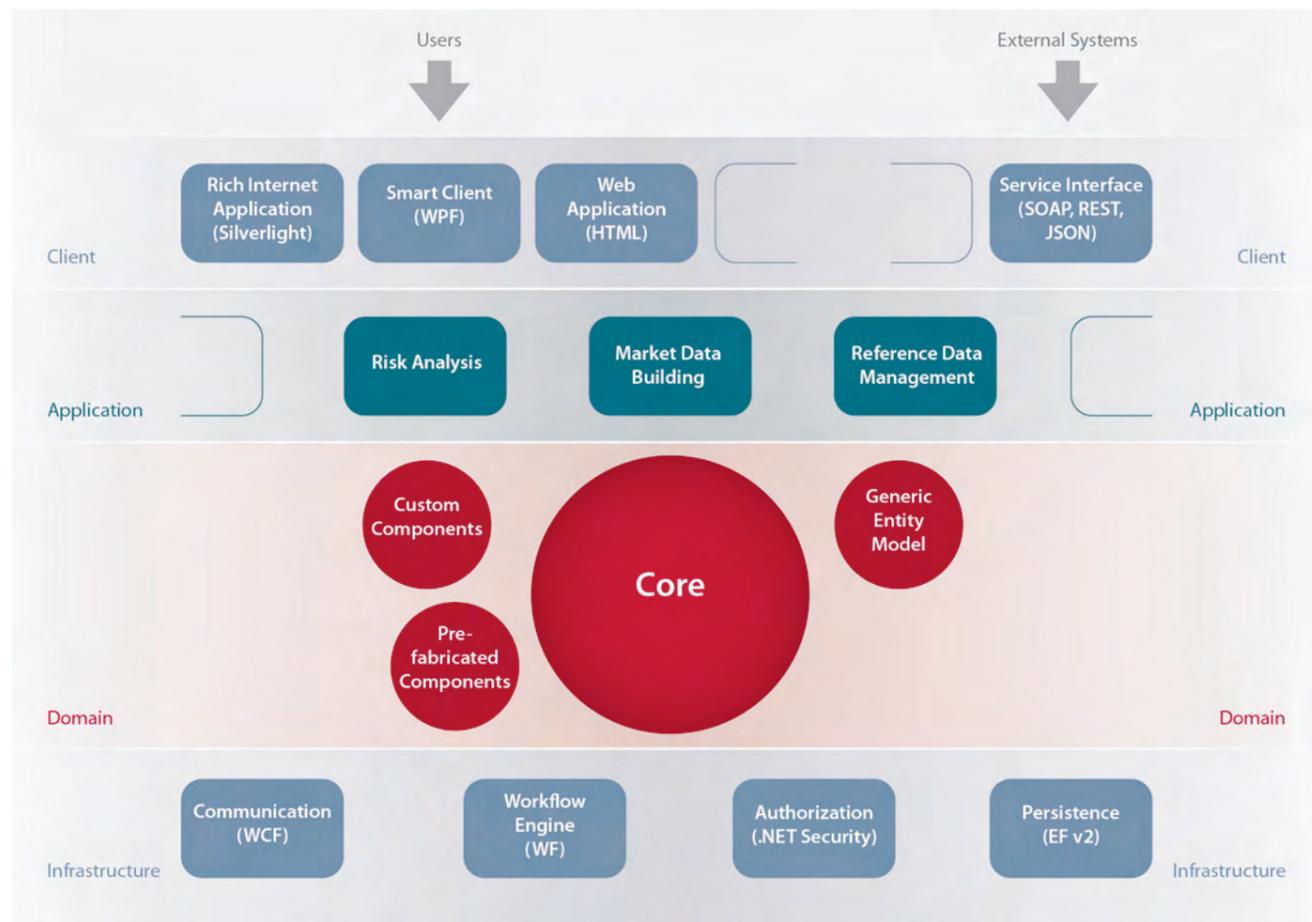
The ability to adhere to security standards is self understood, data encryption and authorization are easy to configure. All standard protocols are supported by *Aquantec Ocean*.

Flexible simulations

Aquantec Ocean enables you to run simulations with freely adaptable scenarios and complex stress tests. The spectrum of your forecasting capabilities increases. You are not hampered in your risk management by the limitations of your software.

Transparent risk management and reporting

Aquantec Ocean applies a cross-asset philosophy systematically and provides you with reports that meet the most rigorous of regulatory requirements. You use an individually configurable report generator that gives you highly sophisticated integrated risk views encompassing all asset classes.



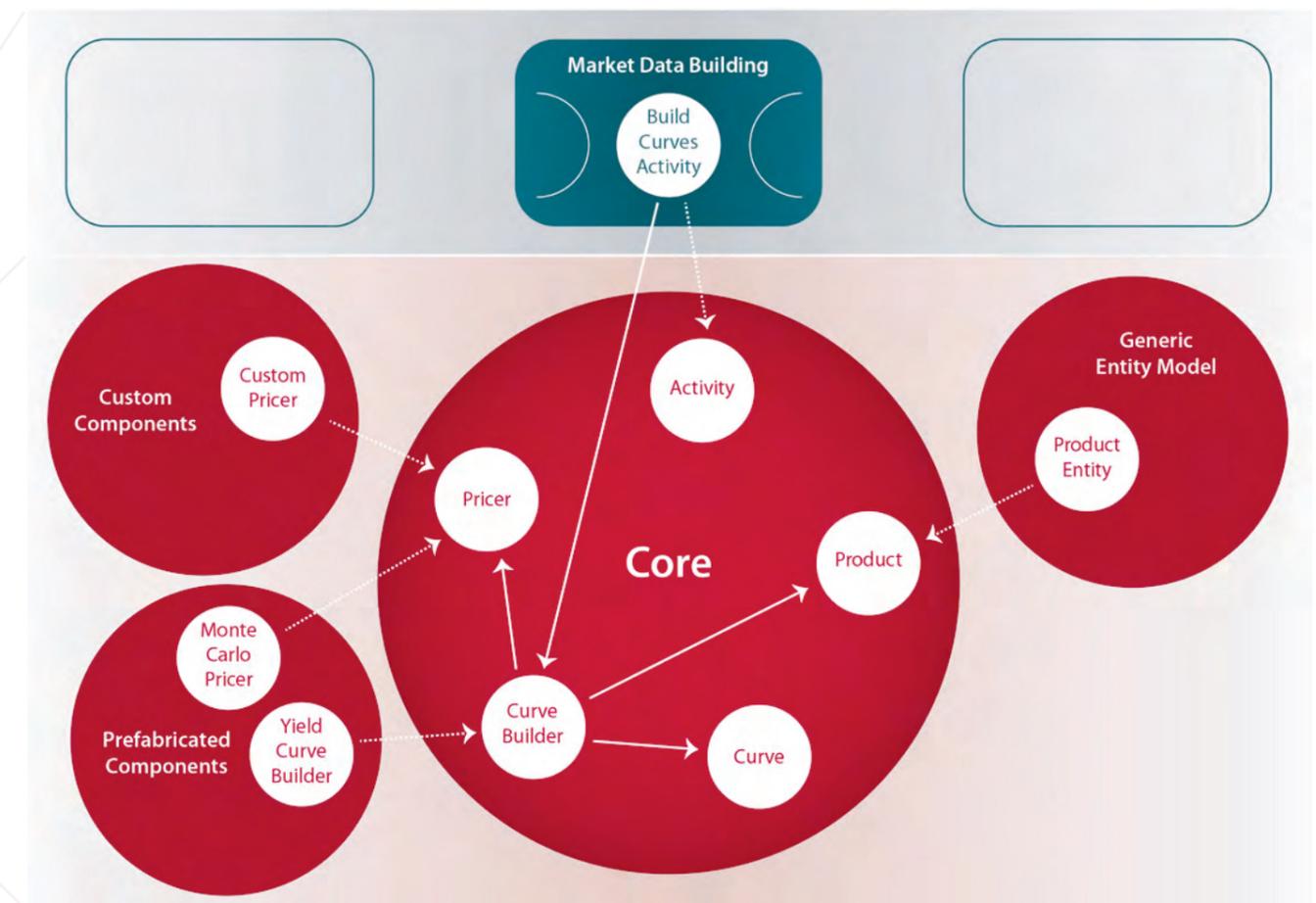
Aquantec Ocean is based on a tried and tested layer model. By employing state-of-the-art technology, the software can operate in a wide array of different architectures.

You can operate Aquantec Ocean as a client / server architecture, a 3- or 4-tier architecture, or embedded in a service-oriented architecture. The stringent separation of concerns enables numerous combination possibilities with a variety of client and database technologies.



» Perfecting both domain modeling and architecture and combining these two aspects with each other – that's sophisticated communication. «

Jonathan Kelly



The »Core« of Aquantec Ocean is the result of a filtering and distillation process that took place over many years in which the domain's essential abstractions were identified. These core abstractions are based exclusively on interface definitions that define the individual roles played by the software components.

Aquantec Ocean offers a large number of prefabricated customizable components. This enables a highly dynamic adaptation to specific needs. The generic entity model allows new product types to be introduced in an efficient manner.

Navigates through risky waters without making waves.

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Partners

Through strategic cooperation with financial and IT service providers, Aquantec gears its product development to current market requirements.



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