

The logo consists of the word "RISKOMPASS" in a bold, sans-serif font. The letter "K" is highlighted in orange, while the remaining letters are black. The text is centered within a white, rounded diamond shape that has a subtle drop shadow. The background of the entire page is a gradient of blue, with various abstract shapes and patterns, including a large, faint compass rose in the lower-left quadrant and a cluster of overlapping squares in the lower-right quadrant.

RISKOMPASS

**A Complete Derivatives
Risk Management Solution**

RisKompass is a state-of-the-art software solution for derivatives valuation and risk management.

The solution is capable of handling valuation and risk management of a wide range of derivative instruments.

RisKompass is developed using latest technologies and best-of-breed methodologies. It is based on Microsoft Windows platform and .Net framework. The application is multi-tiered and component based providing for high scalability and modular deployment. It has been designed to work with various databases including Oracle, Microsoft SqlServer or Sybase.

RisKompass will help banks, financial institutions and corporations to focus on their core businesses by relieving them from developing and maintaining trading and risk management systems.

ENABLING STP

RisKompass provides consistent improvements in Return on Investment. This has been made possible by enabling users to achieve high level of straight-through processing (STP), which leads to significant increases in efficiency and reduction in cost.

MODULAR AND EXTENSIBLE SOLUTION

Pyxis has designed the solution to take into account the uniqueness exhibited by the requirements of enterprises functioning in different environments.

This helps in providing the clients with only what is required currently and simultaneously ensures that any extra module can be plugged in as and when required.

REDUCTION IN TIME AND RESOURCE REQUIREMENTS

Many corporates have a separate department for managing the expanding horizon of risk, but maintaining such exclusive department is an additional cost that the company has to bear as these departments are non profit centers.

Secondly, the risk management becomes people dependent instead of process dependent. This adds to the risk and increased efforts to hire and retain the best of the talents.

Clients can reduce the amount of spending by using RisKompass which covers the entire deal life cycle thereby reducing the man efforts required for setting up an efficient and robust risk management system.

MULTIPLE ASSET CLASSES

RisKompass provides coverage of multiple asset classes, thus making it possible to cover varying and diverse exposures.

It also provides an option to choose between various models with a facility to integrate with proprietary pricing models.

DEAL CUSTOMIZATION

Using deal customization features provided in RisKompass users can customize the deals as per their or their customer's requirements.

For example, one can structure principal only/coupon only/principal and coupon swaps, create amortizing swaps etc. with rate setting in arrears or in advance.

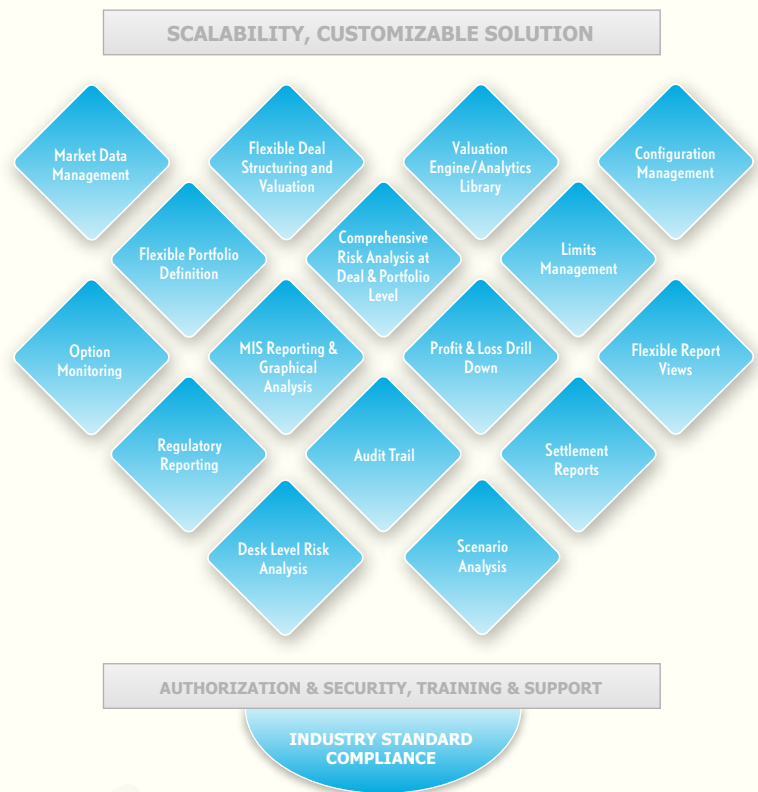
This will be highly useful for institution selling derivative products, as they can easily map the varied requirements of their clients.

PROPER AUTHORIZATION AND SECURITY

Each employee within a department will have unique login id's and password, based on which the banks can define permissions rules for each user.

It also provides for the creation of the role of a Risk Manager who is responsible for authorization of each deal entered.

All deals require his approval without which they cannot be booked in the system. This significantly reduces the possibility of system misuse and errors.



Functional Overview

PRODUCT COVERAGE

INTEREST RATE

Interest rate Swaps
FRAs & Futures
Cross Currency Swaps
Overnight Index Swaps
CMS
European Swaption
Cap/Floor & Digital Cap/Floor
Range Accruals

FOREIGN EXCHANGE

Vanilla options
FX Spot / Outright Forwards
FX Swap
Barrier Options
Double Barrier Options
Digital Options
Single Touch Options
American Vanilla Options
Double Touch Options
Range Accruals
Asian Options

MARKET DATA MANAGEMENT

Market Data Definition

Any combination of Reuters / Telerate / Bloomberg / Web / Manual data can be configured to feed data to database.

Configurable Updation Frequency

Users can set the frequency for updating market data values in the system.

CONFIGURATION MANAGEMENT

Portfolio Configuration

Using RisKompass robust portfolio configuration capabilities users can define multiple portfolios as per their requirements

Highly useful for:

- Categorizing Risk
- Segregating Risk
- Measuring Risk
- Hedging
- Limits management

Curves & Surfaces Configuration

RisKompass provides the functionality of defining interest rate curve FX forward curves, volatility surfaces etc.

RisKompass allows the user to define new curves by addition of spreads to the existing curves.

Highly useful for:

- Scenario analysis

Report configuration

Users can configure reports to keep a track of defined limits and exposures.

This can be used as a CRM tool, as one can run reports on any defined client specific portfolio.

AUDIT TRAILS

Along with proper authorizations and security, the solution provides extensive audit trail, which can be used to track all the derivative related activities undertaken.

This makes it easier to keep a check on what is happening on the trading desk, without supervising it 24x7.

RISK MANAGEMENT

P&L REPORTS

Valuation / MTM
Daily P&L
P&L Drill Down
Cash Balance Monitoring
Currency wise time-bucketed cash flow report

DEAL LIFE CYCLE REPORTS

Rate Fixing Report
Barrier Option Monitoring
Option Expiry Report
Deal Unwind/Exercise Reports

RISK REPORTS

FX Risk
Interest Risk (Including Basis Risk)
Credit Risk (MTM levels)
Option Risk
Option higher Greeks

Option Topography
(Strike Concentration)
Value at Risk Report*
Scenario Analysis
Sensitivity Analysis
Counterparty Exposure Monitoring*

* Reports will be available in next version release.

Note – Products and Reports can be added based on Client requirements.

FLEXIBLE PORTFOLIO DEF. & RISK AGGREGATION FACILITY

One of the essential outputs needed from a derivatives system at trader level is consistent risk aggregation.

This way the overall risk view has meaning and can be fed back to the traders as limits.

Using RisKompass's robust Portfolio functionality, such limits can be set on different parameters depending on the internal policies. The limits can be based on counterparty exposure, notional amount, currency exposure and so on.

MANAGEMENT REPORTS

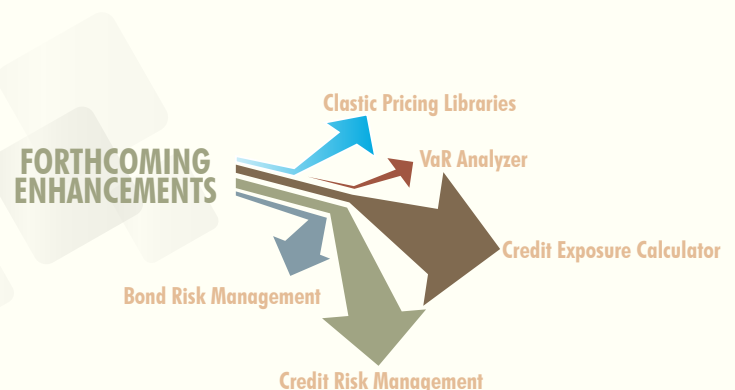
RisKompass generates easy to understand reports, which provide an overall picture of the treasury operations. These reports can be generated automatically as End-of-Day process or as and when required.

It provides daily P&L statements which can be drilled down to a single deal level.

CUSTOMIZABLE SYSTEM CONFIGURATION

RisKompass enables users to configure set up features like Portfolio definitions, curves and surfaces etc. using the extensive configuration capabilities provided.

This helps the users in aligning the system with their own risk management policies.



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