

PMSinfo Modules

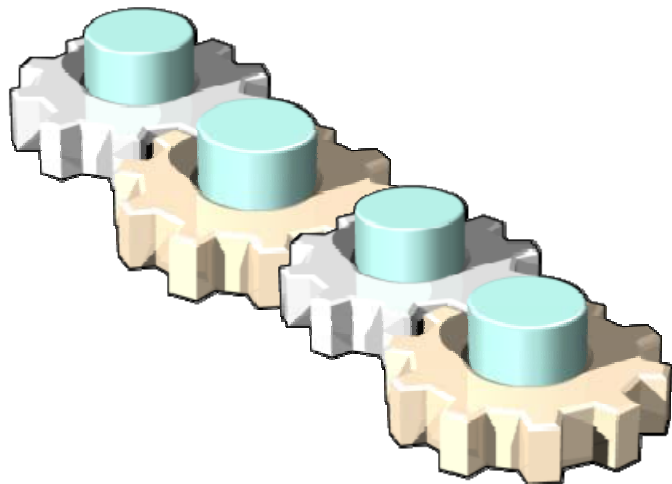
Introduction

PMS is the flagship standard software for the financial industry from much-net AG headquartered in Bonn. **PMS** stands for **P**ortfolio and **R**isk **M**anagement **S**ystem and has a broad and deep functional coverage in areas such as portfolio management, risk management, liquidity management, treasury, valuation, compliance, regulatory reporting, asset liability management, etc.

PMS is a modular system working on a single integrated database. The modular structure of PMS is detailed — offering the PMS customer the opportunity to specifically choose the functionalities of interest.

The following overview is a **short** and **incomplete extract** of the comprehensive list of currently available PMS modules focusing on modules

- that are very popular
 - with a recent release date
 - that are intensely or frequently used
- and
- that indicate where PMS holds a pole position.



Where there is an overlap of requirements and interests, each PMS customer group such as asset, risk, compliance,

treasury, etc. managers benefit from the enhancements implemented in the system for other groups.

PMS Modules: Extract

010 021	Single Stock Futures
010 040	Structured Bonds
010 050	Financial Engineering Toolbox for Instrument Modelling
010 061	Inflation-Linked Bonds
010 062	Inflation-Linked Swaps
010 066	Hull White Two Factor Model
010 067	Multi Factor Monte Carlo Valuation Method
010 068	Libor Market Model
010 069	Multiprocessing for Instrument Valuations
010 089	Credit Default Swaptions
010 091	Synthetic Collateralised Debt Obligations
010 093	Mortgage Backed Securities
010 094	Credit Default Swaps on Indices
010 112	Smoothing of Interest Curves
010 150	Yield Spread Calculator for Fixed Income Instruments
010 180	Free Fields in Different Data Categories
015 030	Commodity Options
015 040	Commodity Swaps
020 020	Trade Manager
020 025	Pre Trade Limit Checks
020 050	Profit/Loss Trade Results
020 070	Transaction-Based Investment Performance
020 080	End of Day Processing
025 020	Extended Limit System
030 020	Scenarios and Stress Testing
030 020	Stress Testing with Credit Spread Curves
030 050	Exposure Formula Editor
030 060	Stress Test Scenario Generation from Data Histories
040 005	Expected Loss Spread Risk Calculation
040 007	Spread Analyser
040 008	Clustering of Time Series
040 021	Credit Spread Value-at-Risk
040 040	Credit Margin Calculation
040 060	Basel II Standard Approach
040 070	Basel II Foundation IRB Approach
040 080	Basel II Advanced IRB Approach

PMS Modules: Extract

040 082	German Solvency Regulation KSA (Credit Risk Standard Approach)
040 084	German Solvency Regulation IRBA (Internal Ratings-Based Approach)
047 010	Liquidity Value-at-Risk
047 030	Monte Carlo Liquidity Spread VaR and Market Price VaR
047 040	Monte Carlo Liquidation-Adjusted Value-at-Risk
047 060	Portfolio/Fund Liquidity Metrics
050 020	Parametric Var/Covar Value-at-Risk
050 025	Structured Monte Carlo Simulation for Market Risk
050 040	Value-at-Risk Backtesting (Clean & Dirty)
050 050	Historical Simulation Value-at-Risk
050 055	Long-Term Value-at-Risk
050 070	Risk Correlation Matrix Optimisation
055 010	Operational Risk Basel II Basic Indicator Approach
055 020	Operational Risk Basel II Standard Approach
055 030	Operational Risk Advanced Measurement Approach
060 018	German Regulatory Large Exposure Report (GroMiKV)
060 022	German Liquidity Regulation (LiqV)
060 036	Deutsche Bundesbank Solvency Regulation Interface
060 037	Deutsche Bundesbank Large Exposure Report Interface
060 054	Interface to ABACUS Regulatory Reporting System
060 090	Measurement of Hedge Effectivity
070 040	Structured Benchmark Editor
080 020	Cash Flow Analysis
080 040	Key Rate Analysis
080 060	Time Series Analysis
080 080	UCITS Luxembourg Investment Compliance
080 085	Investment Funds Act Austria (InvFG)
080 120	Investment Performance Attribution Analysis
080 146	Holdings-Based Investment Performance
080 147	Ex Ante Tracking Error with Extensions
080 148	Key Investor Information
090 020	Interest Income Analysis
090 050	Term Transformation
090 057	Replication Portfolios
090 080	Retrospective Treasury Results
090 090	Hedge Optimiser

PMS Modules: Extract

091 040	Portfolio Evaluation Data Situation
092 030	Interface to Microsoft Excel
100 010	User and User Group Management
100 040	Data Plausibility Checking
100 060	Audit Trail Change Log
100 070	Windows Single Sign-On (Active Directory)
110 010	PMS Batch Module
120 010	PMS Standard Import Interface
120 030	Reuters Interface
120 050	Bloomberg Interface
120 120	WM (Wertpapiermitteilungen) Interface
120 225	Interface to PARIS Core Banking System
120 310	Near-Time Cash Flow Interface
130 020	PMS for Linux
130 030	PMS 32-Bit for Windows
130 045	PMS 64-Bit for Windows
130 050	PMS 32-Bit for SUN Solaris
130 055	PMS 64-Bit for SUN Solaris

much-net AG

Kennedyallee 1-5
53175 Bonn / Germany
Phone (02 28) 9 11 46-0
Telefax (02 2) 9 11 46-46
Email office@much-net.de

If you have any questions, please contact:

Nikolai Bukureschtliw	-30
Eduard Tolmatschjow	-58

PLEASE VISIT OUR WEBSITE AT:

WWW.MUCH-NET.DE

This module extract gives a first insight into the functional breadth and depth of PMS.

Please feel free to request detailed information on PMS modules, a comprehensive list of all available PMS modules, and further marketing materials concerning PMS from much-net AG.