E^Q [S] QUANT EDGE SOLUTIONS

THE RTRM (REAL-TIME RISK MANAGEMENT) SOFTWARE

We offer a real time risk management and portfolio optimization software system (RTRM) incorporating the following major advantages in comparison to competing products on the market:

Superior methodology for real time risk management combining software, hardware and algorithms superior to those of other products currently available in the market.

Utilizing a single analytic engine and data source, RTRM overcomes a stigma of other approaches which view, treat and manage Market, Credit, Operational and liquidity risk independently. The RTRM software provides a consolidated view of a firm's risk incorporating Market Risk, Credit Risk, Operational Risk, and liquidity Risk.

A single source able to capture market moves in a near real-time way and with the ability to decompose and associate market moves with the inherent risks within a portfolio.

Portfolio Optimization – Dynamic rebalancing of a portfolio in accordance with user constraints such as investment time horizon and risk tolerance is made possible by RTRM.

The RTRM software is available in two versions, each designed to meet the needs of a particular market segment:

RTRM PROFESSIONAL

Base edition designed for users with portfolios of less than 1,000 trades such as financial advisors and individual investors.

RTRM ENTERPRISE

Offered to larger clients such as banks and insurance companies, hedge funds and portfolio management firms.

PESONALIZED PRODUCT SUPPORT

Unlike larger financial software vendors whose support usually consists of large call centres, often staffed with non-expert personnel, at Chance Sigma Square you can always rest assured that we will personally attend to your queries ensuring that you will always receive high quality solutions to your problems in a timely manner.

Further Key Features incorporated into the RTRM Software

The Software includes the latest in pricing and Risk Management methodologies including:

- Multi-Curve Pricing framework (OIS Discounting)
- Basel III – CVA & Stressed CVA, DVA etc.
- Credit exposure: Expected Positive Exposure (EPE), Potential Future Exposure (PFE), etc.
- Netting at various levels (i.e. portfolio, CSA levels etc.)
- Real-time Risk Management, Pricing and hedging of Commodity, Interest Rate, Credit, Equity and Energy derivatives
- Incorporates Hull-White analytics

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INSTRUMENT COVERAGE

INTEREST RATE	Government and Corporate Bonds including callability features Convertible Bonds Interest Rate Swaps Cancellable/Callable Swap Caps/Floors European and Bermudan Swaption Bond Forward
EQUITY	Euopean Options American Options Bermudan Options Asian Options Equity Barrier Equity Swap Equity Forward
FOREIGN EXCHANGE	FX Option FX Swap FX Forward FX Barrier Quanto
COMMODITIES	Commodity Forward Commodity Option Commodity Swap
CREDIT	Single Name CDS CDS Index CDS ABS Tranches/CDO Credit Index Option

A further major advantage of the RTRM software is that in addition to the built-in analytics functions listed above, the user is able to incorporate his own proprietary functions.

Furthermore, the modular software design allows for the selection of individual modules as required allowing for a customized and cost-effective solution/software integration that fully addresses a client's specific risk management requirements.

More detailed technical information concerning the RTRM software can be requested by sending an email to Contact@QuantEdgeSolutions.com.

CUSTOMIZED SOFTWARE SOLUTIONS

In addition to the RTRM software, Quant Edge Solutions in cooperation with partner firms also offers the following customized IT Solutions.

QES provides risk management and front office analytics software solutions, high quality and cost effective quantitative answers to today's most pressing issues in risk management, trading, risk controlling, reporting and compliance.

QES offers the foundation for which organizations will be able to change and modify the system to meet the ever changing economic forecast and regulatory mandates. Building an enterprise risk and portfolio management system with the correct level of configurability and extensibility requires a solid understanding of regulatory standards, as well as the risks and processes within the financial institutions risk control operations.

QES provides clients with 4 main software services:

1) QES offers clients the option to build an in-house risk management or front office analytics platform from scratch based on the client’s requirements. The platform gives users the ability to include proprietary models and the ability to set or use those models for specific products.

2) QES also provides clients with the option to build for them various add-on module to the client's existing risk management or front office analytics platform.

3) QES builds custom-based analytics libraries which are compatible with the client's existing risk management and front office analytics infrastructure.

4) QES builds the risk reporting infrastructure for the client.

QES provides custom software solutions in all of the areas below:

- Market Risk
- Credit Risk
- Operational Risk
- Liquidity Risk
- Portfolio Stress Testing
- Portfolio Management
- Dynamic Trading Strategies
- Complex Derivative Pricing

Our solutions are based on latest technologies such as **Hadoop** and **Parallel Grid Computing** where we achieve significant optimization in terms of speed and performance. Our software solutions make use of methodologies that optimize hardware, software and architecture design.