COMIT

# Quantax®

Quantax® Professional is a cost-effective trading and risk management package, covering a wide set of instruments, as well as P&L and performance aspects

*Quantax Professional is:*

- a real-time trading, P&L, tracking and risk management system for small to medium scale but complex portfolios, addressing Trading, Investment Management, and Asset and Liability Management (ALM).
- supporting a wide variety of OTC and exchange traded instruments.
- providing state of the art valuation, P&L, performance and risk profile analysis.
- a multi-user, multi-entity system based on current light-weight Web-technology; runs on all major hardware / software platforms.
- based on powerful *dynamic portfolio* and *multi-dimensional analysis* paradigms, allowing the user to *slice and dice* the transaction, P&L, and risk information without restriction in real-time, any time and anywhere.

## Value to your business

Whether you are a trading organization, an asset manager, an investment house, or a corporate treasury, Quantax Professional offers excellent value for the money:

| **The Quantax advantage** | |
|---|---|
| **Business** | **Technology** |
| Complete and consolidated view of positions, profit/loss, performance, market and credit risks over all financial products. | Developed from ground up for Intranet and Internet using the leading Open Source Application Server Zope. |
| Detailed multi-dimensional ("OLAP") analysis with up to 9 simultaneous dimensions and drill-down to transaction and cashflow level. | Zero rollout costs due to a pure HTML client. |
| Powerful simulation of market and credit risks and ALM. | Low operating cost; no professional IT support required. |
| Completely dynamic portfolios and analyses. | Integration with XML, SQL, and Web Services. |
| Easy access to selected functionalities with custom real-time reports and portals (e.g., a portal for the CFO). | Integration with standard office tools (real-time and snapshot) |

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# Functionality

Quantax Professional sports a wide range of functions, covering deal capture, position keeping, valuation, profit and loss, performance, and risk calculation. Pricing, and reference data complement the functionality:

### Positions and Reports
Dynamic Portfolios
Customizable real-time reports with drill-down
Securities, FX, and Option Positions
Cash Flow Analysis
ALM Analysis
Charts

### Valuation, P&L, Performance
NPV Valuation with Risk Overview
Detailed PV and Cash Components
Customizable multi-dimensional Valuation Analysis
'End of Day' Valuation History with Rate History
P&L and Performance in arbitrary Periods
Performance (TWR, MWR, IRR)
Benchmark Portfolios and Benchmark Comparisons
Arbitrary dynamic Reporting Currency

### Static Data Reference Data
Traded Instruments, Composites, Benchmarks, Replication Portfolios.
Counterparties, Ratings, Sectors, Countries, Currencies, Calendars
Organization (Books, Accounting Units)
Limits.
etc etc ...

### Risk
Delta, Gamma, Vega by Risk Factor
Dimensional Risk Analysis
Credit Risk Analysis
Delta-equivalent Positions
Deal and Rate-Simulations
Stress Scenarios
Limit system
Value at Risk (RiskMetrics)
FX, Equity and Interest Rate Hedging

### Transactions
Deal Capture for all Transaction Types
Deal Modification, Cancellation
Deal Blotters with drill-down
Transaction Rolling (Swap), Renewal
Events (Rate Fixing, Option Exercise)
Automatic Generation of underlying Trx at Exercise
'To Do' Blotter, 'My Transactions' Blotter
Configurable automatic Ticket Print
Transaction Import/Export and Archival

### Rates
Unlimited 'public' and 'private' Price, Yield Curve, Volatility Surface, Credit Default Sets.
Unlimited Valuation Rate Scenarios
Stress Scenarios
Rate Import (from XML, Excel, Web)

### Pricing
Option Pricing with Greeks and implied vol (European, American, Asian, Barriers, Digitals)
Option Strategy Pricing
Zero Coupon Yield Curve Construction
FX Forward Pricing,
Credit Default Swap Pricing

### Utilities
Import / Export in XML and SQL
Online Data Warehouse
Data Reorganization
Data Archiving
Database Utilities

# Supported Instruments

FX, Money Market, Interest Rate Derivatives, Bonds, Bond Options and Futures, Equities, Equity Options, Index Futures, Exchange traded Options / Warrants, Commodities, ALM Replication Portfolios as well as arbitrary Composites and Baskets built on any instrument above.

## Integration

Quantax supports many common web and integration standards, most notably HTML, XML, XML-RPC, and SQL/ODBC, etc. All interactions are available to other programs through HTTP, XML-RPC, and WebQueries.

This means that reports, but also deal entry, are available from any MS Office™ application, such as Word and Excel.

The standard interface to import and export all data uses XML and is described by a schema conformant to the XML Schema standard.

Any functionality can be embedded in a **Web Portal** for internal and external clients.

Through the SQL interface, any transaction or static data update can be exported to a ODBC-compliant **Risk Data Warehouse** database, either in real-time or batched.

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