Manage your risk with the most comprehensive tools available

PolyPaths offers advanced, integrated solutions for Trading & Risk Management and Asset Liability Management. The solutions are highly versatile and built to meet analytic needs from small hedge funds to major market dealers. They leverage robust financial models and incorporate the latest methods for assessing structured mortgage products and other interest rate sensitive instruments and derivatives. At the same time, they utilize an easy-to-use, interactive interface and are specifically designed to meet the diverse needs of multiple users in the front and mid-office.

PolyPaths provides a common platform for both Trading & Risk Management and Asset Liability Management. This integrated approach brings the same front office analytics that drive portfolio and risk management to the accounting challenges of managing a balance sheet. The solutions are very flexible and applicable for analyzing everything from a single bond to an entire financial organization.

“We switched to PolyPaths based on their strong ability to match market values, produce reliable risk measures, and their great customer focus and support. We looked at the other systems we identified that could produce valuation and risk measures for a complex set of financial instruments and PolyPaths provided the best tradeoffs between: coverage, fidelity to capital market practices, actual experience on the street, price, database support, and client support. No other vendor we looked at matched all these very important dimensions as well as PolyPaths.”

Jim Zaikoski
Market Risk Officer
Federal Home Loan Bank of Seattle
PolyPaths Trading & Risk Management

PolyPaths offers a versatile and easy-to-use software platform for fixed income portfolio analysis and risk management that meets a diverse set of needs for bond and derivative traders, risk managers and portfolio managers. It is designed for a wide variety of fixed income instruments including mortgages and structured products, bonds, derivatives as well as credit instruments such as corporate and asset-backed credit default swaps. Analysis includes scenario shocks, relative value analysis, pricing, hedging, risk management to hedging and returns attribution. The system can scale from small hedge funds to major banks and broker/dealers.

<table>
<thead>
<tr>
<th>Security</th>
<th>Name</th>
<th>Price</th>
<th>Yield</th>
<th>Change</th>
<th>Market Cap</th>
<th>Volume</th>
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<tr>
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</table>

PolyPaths, LLC | 1 Rockefeller Plaza Suite 1700 | New York, NY 10020 | www.polypaths.com | (212) 332-6288
PolyPaths Asset Liability Management

PolyPaths Asset Liability Management (ALM) integrates accounting and income simulation with market value economics and risk. It brings the same robust analytics that drive PolyPaths’ Trading & Risk Management solution to managing a full company balance sheet with an emphasis on modeling, transparency, flexibility, and efficiency. By bridging the gap between risk economics and accounting, PolyPaths ALM revolutionizes the calculation and reporting of assets and liabilities to improve risk measurement and decision making. It also puts income simulation in the hands of the decision makers – across the corporation, in a division or unit, or at an individual level. Business users can change any element – accounting, products, funding, hedging, balance sheet targets, cash management, risk targets – and see the results in just minutes.
All the Analytics You Need – When You Need Them

PolyPaths combines tremendous ease of use, versatility and breadth with deep analytic rigor and enterprise-class capability.

Licensing Options Tailored to Your Needs – PolyPaths’ Trading & Risk Management and Asset Liability Management solutions can be licensed according to your specific user, processing and data management needs – for the Desktop; with Distributed Processing; or with Enterprise scale data management capabilities.

Speed and Scalability – PolyPaths is designed to handle large scale computational-intensive jobs. Its parallel processing architecture can support grids with hundreds of processors. A web-based management console continuously monitors the status of the entire grid and greatly reduces administrative overhead. PolyPaths’ analytics engine is also capable of using all the cores in today’s multi-core PCs to speed up desktop calculations.

Broad User Applications – Whether actively trading or analyzing pre- or post-trade data, PolyPaths’ solutions boost efficiency, performance and investment results for multiple users across the financial institution including traders, hedge fund managers, portfolio managers, risk managers, research analysts and asset liability managers.

Flexible Integration – Trading environments and risk analysis involve many system components and PolyPaths’ flexibility and scalability enable fast, user-friendly system integration. With the help of PolyPaths’ experienced professionals, users can dictate how the system integration will work. In addition, PolyPaths’ open CSV and XML formats and standards make it easy to integrate your existing systems and data with PolyPaths.

Industry-Leading Partners – PolyPaths’ solutions integrate directly with the leading quality financial data and risk modeling providers in the industry including Intex Solutions, Andrew Davidson & Co and LPS Applied Analytics.

Attentive and Personal Customer Support – PolyPaths supports its clients aggressively with the industry’s most responsive and complete customer support. We encourage customer inquiries and feedback. User training is frequent and effective live in person or via web conference. We also stay in close contact with customers - continuously monitoring their feedback on evolving industry trends in fixed income analytics and income simulation and incorporating it into our products.

“For PolyPaths’ support is best in class. The support staff is very knowledgeable and always willing to help. PolyPaths clearly makes it a priority.”

Trading Desk Manager
Home Mortgage Department
US Bank

For more information on PolyPaths or to set up a demonstration, email sales@polypaths.com or call 212.332.6288.

PolyPaths was founded in 1996 to create a versatile, easy-to-use, fixed income analytics solution with uncompromising analytical rigor. Today, the company is the market leader in advanced solutions for fixed income analytics. Its platform leverages its founders’ vast experience in high volume, sell-side systems and combines the modeling rigor and user control of a single sector trader with the universality of a general portfolio manager. The resulting system meets the diverse needs of multiple users in the front and mid-office of financial organizations including traders, hedge fund managers, portfolio managers, risk managers, research analysts and asset liability managers.