

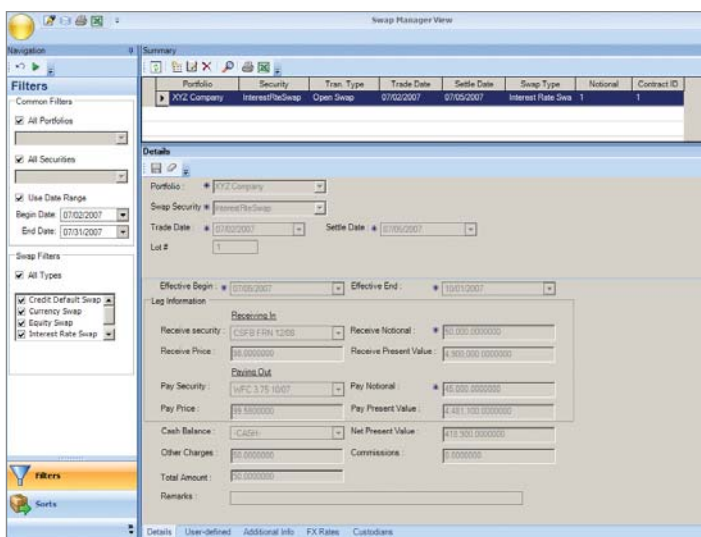
THOMSON PORTIA COMPLEX ASSETS

Thomson PORTIA supports the increasing complexity of global investments. Its innovative design provides the portfolio accounting tools needed to value and analyze complex securities such as derivatives, syndicated loans, repos, swaps and structured products.

SWAPS

Track hedged investment risks such as interest rate or currency risk, or speculate on changes in the underlying prices with the Swap Manager.

- Establish the swap position within a portfolio
- Post cash flows automatically for each leg of the swap
- Associate all transactions related to a swap contract with a unique contract ID



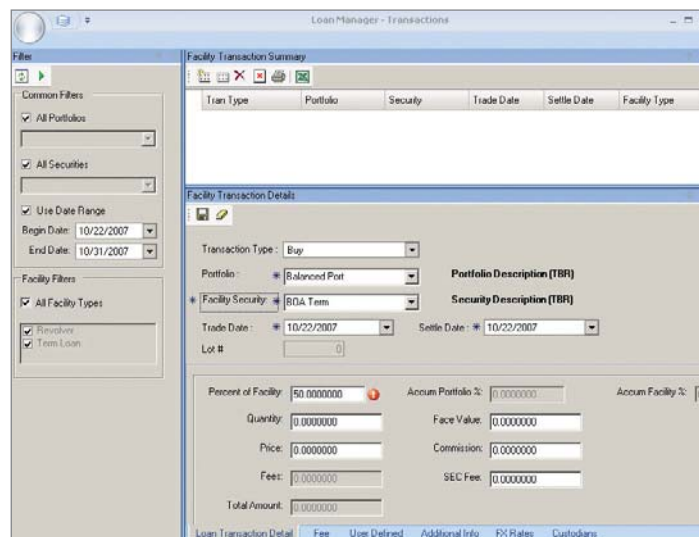
Syndicated Loans

Process syndicated loans faster and more easily and track the distribution of assets among multiple banks. The Thomson PORTIA Loan Manager functionality tracks syndicated loans at the facility and participant level and by loan, whether term or revolving, fixed rate or tied to LIBOR. Thomson PORTIA provides functionality to track the fees and coupons tied to these various loan tranches encompassing the trading, reporting and analytics of syndicated loans. It also handles delayed compensation, funded and unfunded amounts, letters of credit and ongoing fees.

Through the .NET workspace, Thomson PORTIA enables you to track and support:

- Securities loan or borrow contracts
- Open ended or fixed term contracts
- Initial margin percentage
- Collateral types of securities or cash
- Entry and storage of three different lending income rates
- Total amount of the loan
- Total collateral required amount

It also provides the flexibility to attach collateral to specific contracts, or not to track collateral at all.



The new interface eases the process of entering swap transactions, including credit default swaps, currency swaps, interest rate swaps, total return swaps and swaptions – and it produces corresponding reports with ease. The Swap Manager operates in two different modes. One establishes swap contracts and the other trades swap contracts to establish the swap holdings in a portfolio.



REPURCHASE AGREEMENTS

Simplify the valuation and trading of repurchase agreements with specific support for the unique nuances in the repo market. Thomson PORTIA enables you to process repurchase agreements, reverse repurchase agreements and rolling repos seamlessly.

Specific fields have been created exclusively for the repo market, including counterparty exposure. Reporting and performance can all be measured with flexible reporting options such as: linking all pieces of a transaction; creating reports on accrued repo interest; or building reports that separate repo interest from ordinary income. With configurable security characteristics and customizable transaction entries, the processing of repurchase agreements in Thomson PORTIA has never been easier.

You can:

- Create a re-usable lending security
- Optionally configure collateral
- Enter a repo or reverse repo as one transaction
- Identify the counterparty on transactions and monitor trades by counterparty
- Report repo interest as separate from ordinary income
- Report on accrued repo interest

KEY BENEFITS

- One streamlined management process for multi-legged securities
- Manage syndicated loans with ease and efficiency

PRODUCT FEATURES

- Support for a range of swap transactions
- Loan tracking at different levels
- Management of the repo market's unique requirements

For more information please contact us:

North America: +1 617 856 2700
EMEA: +44 (0)20 7542 1900
Hong Kong: +852 3762 3463

Website:

portia@thomson.com
portiaservices.thomsonfinancial.com

