# Release Information

# Allocare AMS
# Release 6.3

ALLOCARE AMS

# I. Copyright



# II. Additional Comments

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# III. Document History

| Version | Date | Editor | Comments |
|---|---|---|---|
| 1.0 | 29.05.2006 | jka | Initial Version |
| 1.1 | 16.06.2006 | Jka | Amendments |

# IV. Contents

# 1. Introduction

This release information describes the most important items delivered by Allocare AMS Release 6.3.

The delivery of the software releases is handled via support or project managers. For additional information regarding functionality please contact our support:

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# 2. System Requirements

## 2.1 Operating Systems

### 2.1.1 Supported Operating Systems

In Allocare AMS Release 6.3 the following operating systems are supported:

- Windows NT 4.0 SP6 or higher
- Windows 2000
- Windows XP Professional, SP2 recommended
- Windows Server 2003 as server operating system running Microsoft SQL-Server 2000 or IIS 6.0

## 2.2 Database Management Systems (DBMS)

### 2.2.1 Supported DBMS

Allocare AMS Release 6.3 will only run on Microsoft SQL-Server 2000. For SQL-Server 2000 SP3 or SP3a are recommended, and SP4 is supported.

**Note:** Microsoft SQL-Server 2000 SP 4 does not run on Windows NT 4.0

## 2.3 Web Servers

### 2.3.1 Supported Web Servers

Allocare AMS Web Release 6.3 will run on Microsoft IIS 6.0.

## 2.4 Web Browsers

### 2.4.1 Supported Web Browsers

In Allocare AMS Web Release 6.3 the following browsers are supported:

- Microsoft Internet Explorer version 6.0
- Netscape version 7.0 or higher

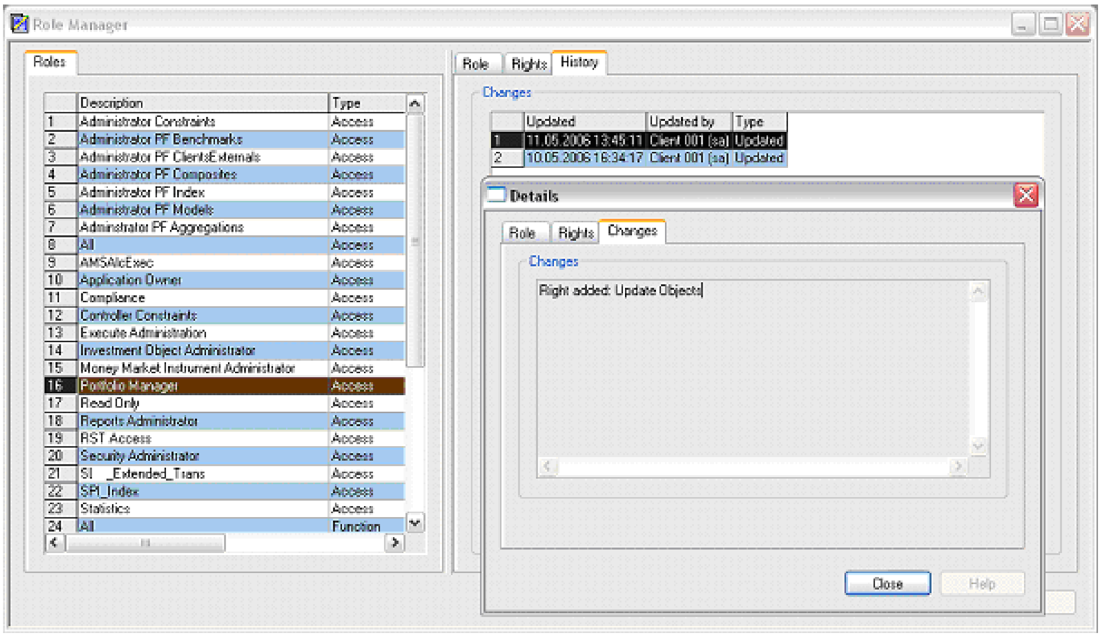
# 3. New AMS Functionality

## 3.1 Administration

The administration tool consist of the following core functions:

- User management
- Role definition
- Security definition and container management

For all changes there exists now an audit trail which records all relevant changes to one of the above mentioned topics. The audit information may be found in the tab “History”. This new functionality facilitates security audits substantially.




The above screenshot shows that the right “Update Objects” was added to the access role of “Portfolio Manager”.

## 3.2 Trade Order Management

### 3.2.1 FX-Forwards

PIPS (also broken) are now supported. The forward rate is calculated as the sum of the spot rate and the PIPS. By default, FX-forward orders are set as “already placed”.

### 3.2.2 FX-Swaps

In AMS 6.3 FX-swap orders are available. This again gives additional functionality for currency hedges and overlay management.

## 3.3 Analysis Tree/Matrix

### 3.3.1 Future Valuation

The currently used mode for futures valuation (price, value, or zero based) is now shown in the status bar if the portfolio contains futures.


### 3.3.2 Transactions

The function “View Transactions (All)” shows all transaction including postings with a trade or value date in the future. This facilitates monitoring of FX-forwards for example.

## 3.4 Controls

New short cuts have been added to the date and time control in order to increase data entry efficiency, especially for order entry and date selection in reports and queries.

### 3.4.1 Date Control

The following short cuts move the date to the beginning of a certain period:

- w: beginning of current week
- m: beginning of current month
- q: beginning of current quarter
- y: beginning of current year
- n: beginning of next month
- p: beginning of previous month

<Shift> + <Short cut> moves the date to the end of the period, e.g. <Shift> + n moves the date to the end of next month.

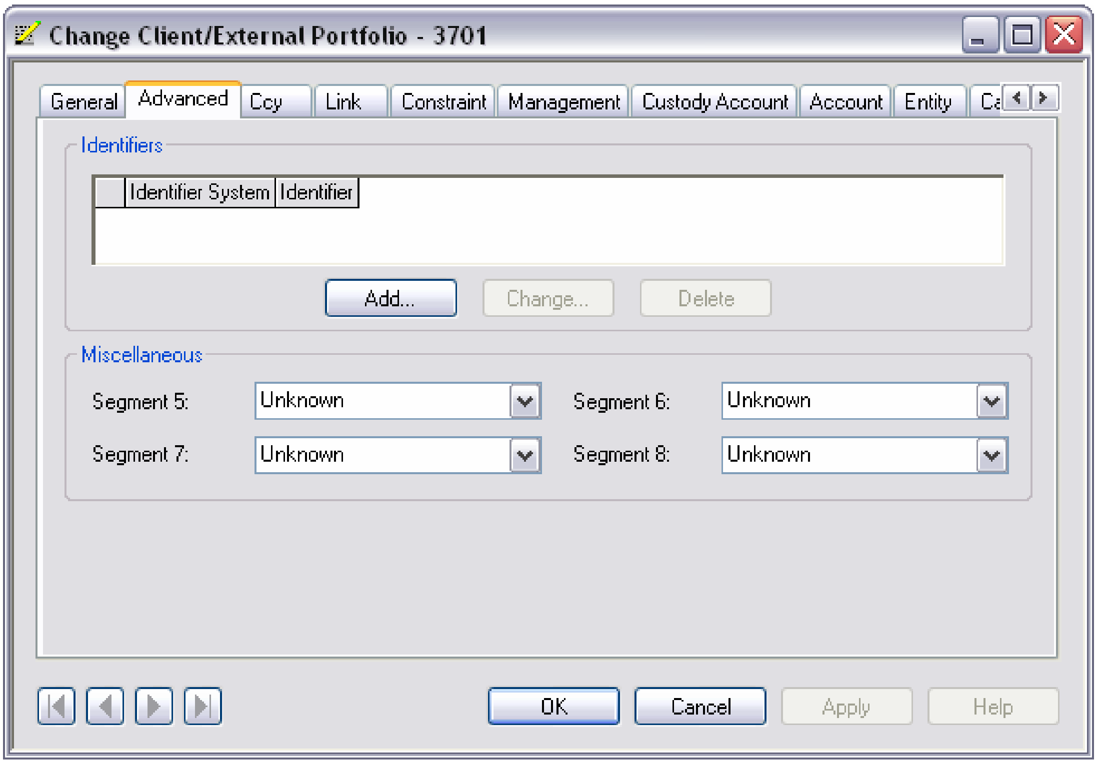
### 3.4.2 Time Control

<Cursor up>, <Cursor down> may be used to increment/decrement hours, minutes, and seconds. Likewise <Page up> and <Page down> moves the time to the beginning/end of day, hour, and minute.

## 3.5 Portfolio Editor

### 3.5.1 Segments

An additional set of four extra segments is implemented. The values and the labels of the segments can be modified using the code value editor. These segments can be used as additional selection criteria for portfolios, attributes, etc.




### 3.5.2 Identifier System

In addition to the portfolio name further identifiers can be defined (similar as it is the case for investments). This is especially useful if a portfolio originates from another system with different identification schemes. The portfolio search dialog supports queries by name or a given identifier system.

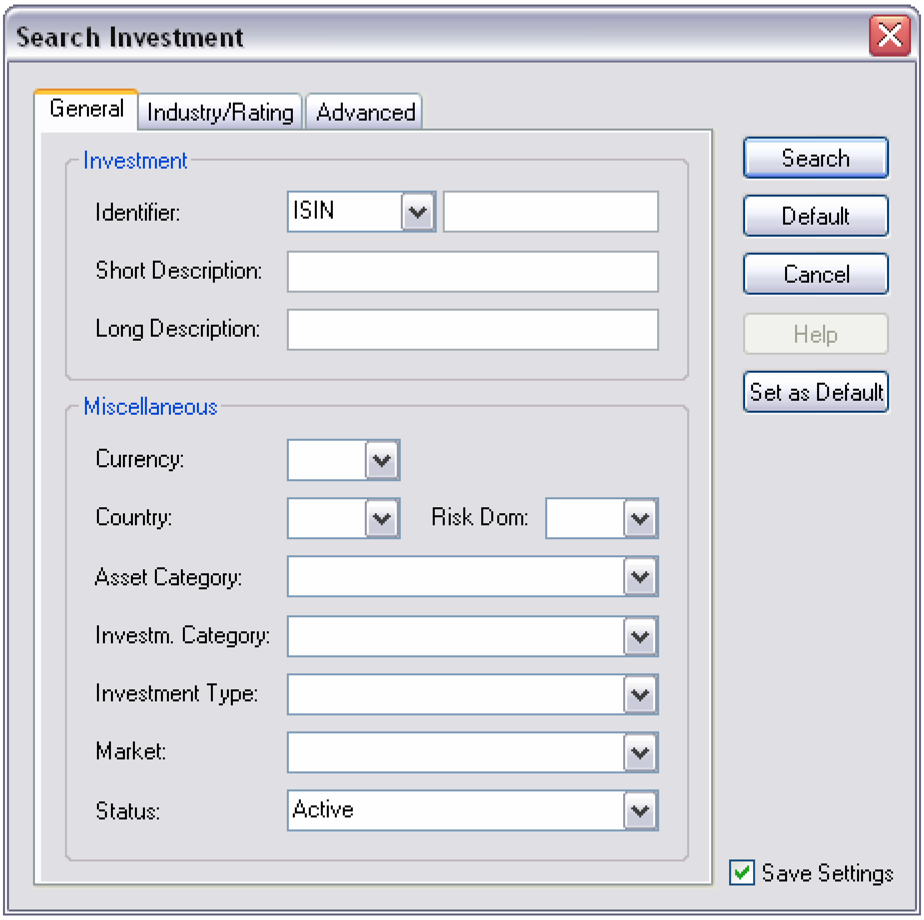
## 3.6 Investment Objects

### 3.6.1 Investment Object Editor

Aggregated portfolios may now be used as underlying portfolios for investments and indices.

### 3.6.2 Search

The identifier system can now be changed within the selection screen. Therefore it is no longer necessary to modify the identifier system under **Tools | Options**.




## 3.7 Method Calculation

### 3.7.1 Portfolio Statistics

A speed up to time series calculation for flows, TWR, and drilldowns has been applied. The speed increase can be up to factor five, depending on the configuration and data volume.

### 3.7.2 Methods

When used in constraint conditions, constraint filters, and inventory enquires, the “Nominal/Quantity” method converts nominals to the comparison currency and sums them if required.

### 3.7.3 FX-Exposure (Forwards)

For forward exposure (and the implicit forward exposure in the appropriate economic and BVV2 exposures), the value of the forward is now always attributed to the first leg. The amount of the first leg is used for calculation, unless the second leg is in evaluation currency. In this case the amount of the second leg is used.

## 3.8 Reporting

### 3.8.1 Transaction Journal

The search for the proceeds now supports all relational operators like <>, >=, etc.

## 3.9 Transactions

For options on bonds, exercise/assignment transactions allow now the entry of accrued interests.

# 4. New AMS Integration Functionality

## 4.1 GDF

Generally the error messages were enhanced where possible. In addition to the error code there is written also a description to the error file.

## 4.2 UAL

Enhanced support for various corporate actions (MT566) provided. The most important:

- 2087: Reduction of par value
- 2073: Scheme of arrangement
- 2069: Takeover offer
- 2064: Purchase offer

# 5. New Web Functionality

## 5.1 Performance Category

The performance reporting suite was extended by an additional “performance by category” panel. The performance of a single or aggregated portfolio can be broken down into arbitrary categories using patterns.

# 6. Pre-advice

## 6.1 Supported Operating Systems

Allocare AMS 6.9 will be the last release supporting Windows NT4 and Windows 2000. After AMS 6.9 Windows XP Professional for the workstations and Windows 2003 for the servers are mandatory.