

## Family of Products

*Providing you software solutions to meet the challenges of today and the opportunities for tomorrow*

### TPG Trader

The *TPG Trader*® system makes execution of trades for fixed income securities, repos and reverse repos, and funding possible. It facilitates the approval process for trades, management and reporting. The process begins with entering the trades into *TPG Trader*® and continues through the approval process. The process concludes with sending trades to the back office's specific portfolios in the *Portfolio Genius*® system to perform accounting and reporting.

#### TPG Trader Optional Module

**Risk Management Module** provides the ability to better control risk through user-specified risk calculations.

### Portfolio Genius

TPG's *Portfolio Genius*® is the leading investment management and accounting software solution for assets and liabilities. The objectives of the *Portfolio Genius*® system are to provide: **accuracy in accrual, accretion and amortization**, complying with the interpretation of Generally Accepted Accounting Principles (GAAP) for concessions on debt, fees, premiums, discounts and accrued interest (calculated using various day count methods); **accuracy in the maintenance, tracking and projection** of the financial terms of fixed-income securities related to principal and interest payments, coupon rates, rate resets, call dates, MBS and CMO factors, prepayment speeds, and maturities; and **automated back office functions** such as portfolio and business calendar maintenance, principal and interest payment calculations, and reconciliation.

#### Portfolio Genius Internal Modules

**Application Security Module** provides a logon validation process and works in conjunction with Microsoft Windows XP and Microsoft SQL Server 2005 security implementations.

**Report Manager Module** supplies tools to manage your reports—apply filters and set date parameters, create batches, roll reports into holding company reporting, create consolidated reports, create graphs, add custom reports, and more. The Report Manager Module uses Crystal as the report writer.

**General Ledger Module** provides a means to manage the chart of accounts, with no limit to the number of line items for either the balance sheet or the income statement.

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**Pledge/Safekeeping and Collateral Tracking Module** provides a means to manage pledge and safekeeping information and track collateral on repurchase agreements and reverse repurchase agreements.

**Payment Reconciliation Module** provides a means to reconcile the amount of actual cash (principal and interest) received for a holding against anticipated amounts calculated on the holding and CUSIP data..

**Regulatory Module** supplies tools to support the various reporting requirements of the different regulatory agencies for banks, savings institutions, and credit unions.

**Mark to Market Adjustment Module** provides the ability to perform backdated mark to market adjustments on your portfolios, tracking the adjustments in an audit log.

### Portfolio Genius Optional Modules

**Analytics Module** incorporates advanced analytics such as total return, projected cashflows, stressing a portfolio or position, and an internal Pricing Matrix model to price securities.

**Export Builder Module** a unique data export utility providing the ability to create your own custom extracts files to save and use repeatedly for your specific needs.

**TPG Automation Tool Kit** provides a means to set up and schedule certain events to occur automatically at specific times, such as importing and exporting files and running the process, and many more.

**ePortfolio<sup>®</sup> Module** drives a Web-based application empowering your customers to manage their portfolios via the Internet. Your clients can enter trade transactions, update pledge and safekeeping information, view their portfolio holdings information online, and manage and print reports.

### Interfaces to Third Party Vendors

**Interfaces to Data Vendors** such as Bloomberg Data License, Bloomberg Trading, Interactive Data (Remote Plus and Data Feed), Yield Book, etc. are available. The *PG CUSIP Builder for Bloomberg Data License* or *Interactive Data Remote Plus* eliminates the manual process of building CUSIPs by automating the CUSIP generation. We also provide interfaces to custodial reconciliation agents such as Bank of New York, Citibank, etc.

**Interfaces to Asset/Liability Management systems** such as: Bancware, QRM, Sendero-DMS, Plansmith, etc. are available. We will create a custom file extract to interface to your A/LM system.

**Interfaces to General Ledger systems.** We will create a custom file extract to interface to your general ledger system.

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### Safekeeping Genius

TPG's *Safekeeping Genius*® provides a real-time processing solution for the maintenance of customer accounts: split holdings between multiple locations and safekeeping statuses; forecast payment projections; designate pledges; and generate month-to-date and quarter-to-date billing schedules. Reporting functionality includes client activity statements, internal management reporting; 1099 reporting, etc. Payment reconciliation functionality provides a means to manage and report on your clients' accounts; forecast projections; manage interest and principle payments, match income automatically; process mortgage-backed and variable rate securities with automatic dividend processing using external feed information and automatic adjustments to payments. TPG's *Safekeeping Genius*® is also fully integrated with our *Portfolio Genius*® and *TPG Trader*® systems.

#### Safekeeping Genius Internal Modules

**Application Security Module** provides a logon validation process and works in conjunction with Microsoft Windows XP and Microsoft SQL Server 2005 security implementations.

**Report Manager Module** supplies tools to manage your reports—apply filters and set date parameters, create batches, roll reports into holding company reporting, create consolidated reports, create graphs, add custom reports, and more. The Report Manager Module uses Microsoft Reporting Services (MRS) as the report writer.

**General Ledger Module** provides a means to manage the chart of accounts, with no limit to the number of line items for either the balance sheet or the income statement.

**Payment Reconciliation Module** provides a means to reconcile the amount of actual cash (principal and interest) received for a holding against anticipated amounts calculated on the holding and CUSIP data.

#### Safekeeping Genius Optional Modules

**Interface to DDA** supplies the tools to customize a daily data file extract from the *Safekeeping Genius*® to upload into the DDA.

**Interfaces to Data Vendors** such as Bloomberg Data License, Interactive Data (Remote Plus or Data Feed), are available. The *PG CUSIP Builder for Bloomberg Data License* or *Interactive Data Remote Plus* eliminates the manual process of building CUSIPs by automating the CUSIP generation. We also provide interfaces to custodial reconciliation agents such as Bank of New York, Citibank, etc.

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### Derivative Genius

TPG's *Derivative Genius*® system, a solution for derivative accounting, provides matchless back office processing and support for a variety of products, including interest rate swaps, caps, floors, collars, options, futures, etc. Its flexible scheduling capabilities enable it to support a wide variety of swap structures—including swaps amortizing and accreting by an index, and having any number of legs. *Derivative Genius*® produces daily accounting and sub ledger accounting for all derivative instruments and processing for counterparty payments. A flexible design accommodating any type of derivative instrument—even those yet to be created.

#### Derivative Genius Internal Modules

**Application Security Module** provides logon validation process and is designed to work in conjunction with Microsoft Windows XP and Microsoft SQL Server 2005 security implementations.

**Report Manager Module** delivers tools to manage your reports—apply filters and set date parameters, create batches, roll reports into holding company reporting, create consolidated reports, and add custom reports. The Report Manager Module uses Crystal Reports as the report writer.

**General Ledger Module** supplies tools to manage the chart of accounts, with no limit to the number of line items for either the balance sheet or the income statement.

#### Derivative Genius Optional Modules

**Hedge Accounting Module** provides compliance with regulations described in FAS 133. Assigns portions of assets/liabilities to derivatives, link the underlying security to the derivative, calculate hedge effectiveness per FAS 133, and document hedge strategy. Tracks fair value and cash flow hedges and their impact on unrealized gains, losses, and comprehensive income, and includes posting to the general ledger and reporting mechanisms.

**Pricing for Derivatives Module** furnishes the tools to price derivatives using NumeriX Pro™ Fixed Income Module—providing a solution used to value and manages risk for various types of fixed income derivatives. Traders, structures, and risk managers take advantage of NumeriXPro™ Fixed Income analytics to simplify the computation of complex derivatives pricing.

### Technology Platform

**Technology** TPG's applications are developed using the latest software tools and languages including:

- Database Manager – Microsoft SQL Server 2005
- User Interface – Microsoft Visual Basic .NET
- Report Writer – Crystal Reports and Microsoft Reporting Services (MRS)