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Siag Risk Management Presents its Latest Advances in On Demand and Intraday Tier 1 Portfolio Market Risk Engine Technology to the RiskMinds 2009 Conference:

Geneva 7th – 10th December 2009

Siag Risk Management has formally presented its advanced technology suite of risk applications and latest generation of ultra high performance Grid Enabled Risk Engines delivering on demand risk management VaR, VaE and P&L data from validated and unified market pricing with calculated risk metrics for Tier 1 and Tier 2 investment portfolios to the prestigious RiskMinds 2009 international banking conference held in Geneva last week.

With senior international delegates representing the worlds leading investment banks and institutions and working together with their key technical alliance partner Sybase, Inc. (NYSE: SY); Siag presented an interactive workshop showing their latest technology advances in on demand and intraday market risk management focussed strongly on compliance with the emerging regulatory panorama and the needs for asset managers to effectively manage investment portfolios and fully comply with IFRS7 by 2010, IFRS9 by 2013 and with pillar 2 of Basel II.

This year's conference chaired by Professor Myron Scholes, was themed "Risk Modelling Measurement and Management in the New World Order" and placed great emphasis on the emergent regulatory panorama, risk modelling and analysis, stress testing, liquidity and capital management. Against this backdrop; Siag's latest generation of on demand market risk engines which provide actualised and on demand capital market risk calculation and reporting effectively eliminate overnight batch VaR processing based on T-1 pricing data and accordingly attracted considerable interest from senior delegates managing and planning technology renovation and upgrade projects.

Siag's advanced on demand risk solutions are achieved by minimising latency in data transfer times by using the advanced Sybase RAP – The Trading Edition (TM) and Sybase (R) CEP high performance data management technology to feed mass data volumes instantly to Siag's ultra fast risk calculation engines providing on demand full risk analytics in even the largest and



most complex mixed investment asset portfolios. Validated, certified, unified and business rules compliant clean market pricing data sets are fed to the risk engines via Siag's new on demand market price management system Price Manager ensuring that only accurate, current and validated market price data ever enters the risk engines assuring the reliability of both the market price data and the calculation results for all assets for which market and historic pricing is available. The new Siag price management system also calculates on demand Greeks and a range of unobservable variables to unified risk methodologies further enhancing the pricing data set.

Siag's new risk engines are a major step forward in the speed and calculation capability of risk calculation engines and are fully scalable via grid enablement irrespective of portfolio size or complexity via packetised and assigned to node task management managed by the engine nucleus itself which fully controls all the CPU's within the grid. This innovative engine architecture permits Historic Data Series, Parametric and Monte Carlo VaR to be calculated with full stress testing and back testing to full portfolio revaluation on demand together with VaE and P&L vectors.

Siag's most significant breakthrough which all attending delegates greatly appreciated as critical to compliance with the established regulatory and accounting standards and properly control portfolio risk weight and exposure are the risk consolidation and aggregation capabilities of Siag's latest generation of proven high performance risk engines. Crucial to a CFO or CRO's ability to manage consolidated risk exposure in Tier 1 + 2 portfolios and manage increased reserve capital regulatory requirements particularly at group holding level in cross border and cross entity organisations is the ability to *consolidate and aggregate* risk exposure and weight across the entire organisation, and to be able to react rapidly to dynamic rising risk exposure intraday and not retroactively based upon T-1 batch produced historical risk data reports.

Siag's latest generation of risk engines are able to provide on demand, and based upon actual market price data, *consolidated and aggregated* risk exposure data at group holding level via the latest generation risk consolidation and aggregation engines. Additionally; this group holding cross entity *consolidated and aggregated* risk is visible from instrument and position, portfolio, sector, asset class, trading department or desk, risk group, branch, country up to group holding level, either aggregated or unaggregated, permitting on demand the precise information required to adjust positions within any portfolio anywhere in the entire organisation. Where rising risk exposure weight within a local portfolio occurs beyond the established limits which affects the consolidated group holding risk exposure value and its potential effect upon regulatory reserve capital, positions may be managed intraday to reduce overall group risk.



Siag's latest generation of global risk aggregation engines may be configured to measure the exact risk parameters, categories and data breakdowns each client requires on an individual basis beyond providing the overall consolidated and aggregated group holding risk exposure intraday and on demand. This level of intraday risk transparency and visibility both globally for a group *consolidated and aggregated* across a multi entity multi country organisation, and visible down to individual position or instrument level in any portfolio anywhere on demand based on actual validated and certified market pricing data has not previously been available for Tier 1 portfolio asset managers. Siag's new global risk engine systems provides any Tier 1 or 2 CFO or CRO with total control of their portfolio risk management and effectively manage market risk exposure anywhere in any organisation intraday and on demand.

For more information on Siag Global Risk Solutions Technology please contact:

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