ARIADNE

WORLD'S FIRST
TRANSACTION MANAGEMENT &
RISK ANALYTICS SYSTEM

SMART CONTRACT TECHNOLOGY

BANKING

INSURANCE

NON-FINANCIAL

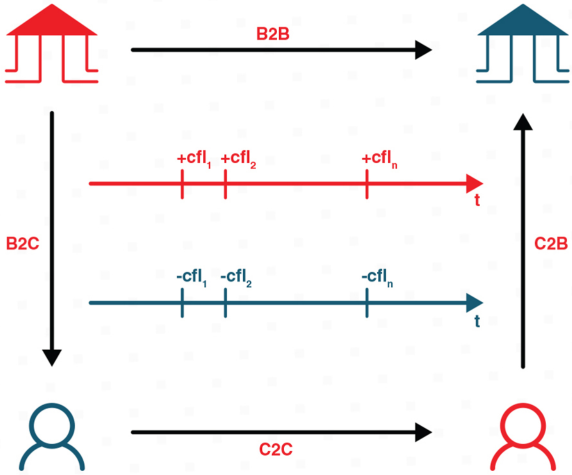
www.ariadne.swiss | contact@ariadne.swiss

SWITZERLAND

USA

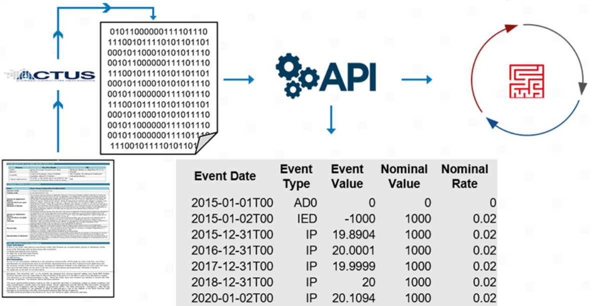
INDIA

What are Smart Financial Contracts?



Smart Financial Contract is an Algorithmic representation of the contractual (legally binding) exchange of cash flows between two counter | parties.

Smart Financial Contract Technology



Event Date	Event Type	Event Value	Nominal Value	Nominal Rate
2015-01-01T00	AD0	0	0	0
2015-01-02T00	IED	-1000	1000	0.02
2015-12-31T00	IP	19.8904	1000	0.02
2016-12-31T00	IP	20.0001	1000	0.02
2017-12-31T00	IP	19.9999	1000	0.02
2018-12-31T00	IP	20	1000	0.02
2020-01-02T00	IP	20.1094	1000	0.02
2020-01-02T00	MD	1000	0	0

The algorithms used to represent deals between two counter | parties in a back office banking system is converted into a re-usable, self-executable code.

Use of smart financial contract technology within banks cuts the cost of analytics at an enterprise level by 80%.

ACTUS

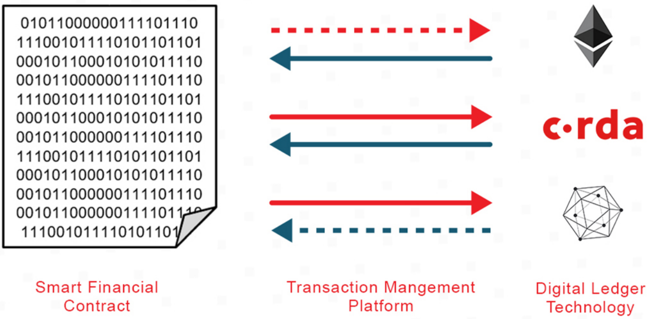
ACTUS is a not-for-profit organization registered in the US - http://www.actusfrf.org/. The ACTUS project aims to remedy the weakness that exists at the regulatory level by creating a global standard for the consistent representation of financial instruments. ACTUS is an Open Source project. In short, ACTUS converts contractual information between two counter parties into self-executable code. This self-executable code is then termed as a smart contract that can be reused for further storage & analysis in the most efficient way.

30 Smart Financial Contract Algorithms

That Cover Over **99%** Of The World Of Financial Instruments

ACTUS is an ISO RMG 20022 Member

Blockchain Lending Platform



Cloud-based infrastructure that can be integrated to core banking back-office operations.

Stress Testing

- Stress testing on asset and liability portfolios to determine their reactions to different financial situations.

- Stress testing for regulatory reporting.

- In investment portfolio management, stress testing for determining portfolio risk and setting hedging strategies to mitigate losses.

- In retirement and insurance portfolios, utilize stress testing to ensure efficient streams of cash flow and payout levels.

- Monte Carlo Simulation for modelling probabilities of various outcomes given specific variables.

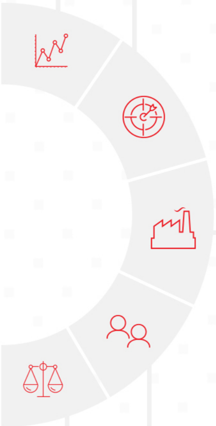
Financial Modelling

- Scenario preparation for strategic planning & budgeting decisions.

- Risk managers can accurately forecast the price or future earnings and performance of a company.

- Treasury managers can automate the calculation of growth and sale of a portfolio within an Ariadne financial model.

- A financial modeler can reconstruct any cash flow pattern or revenue stream.



Operating Costs & Revenue Modelling

- Provide projections of your operational costs such as repair and maintenance costs, utility expenses, salary & wages etc.

- Stress test operating cost models against various market risk factors.

- Ariadne operational risk module enables a risk manager to efficiently plugin excel models into models within Ariadne.

- Stress test on how costs are associated with revenue-generating activities and whether or not the business can be run more efficiently.

Counterparty Risk Modelling

- Counter party risk is considered to evaluate risks involved in a deal / contract.

- Efficiently estimate net and gross exposure when subject to change in rating.

- What-if rating counter party risk modelling.

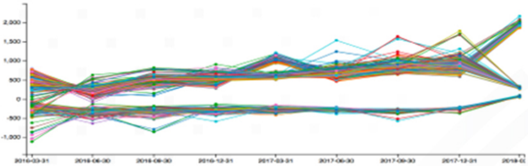
Client Behaviour

- Estimate behavioural risk associated within contracts in a given portfolio.

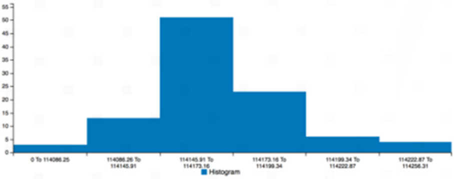
- Behaviour what-if simulations help estimate risks that are associated with savings contracts, by use of replication portfolio technique.

- Prepayment Risk modelling.

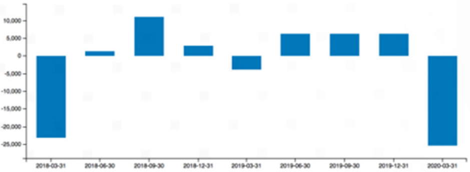
Dynamic Monte Carlo



Value at Risk - ExS



Liquidity Risk



Credit Risk

	Rating	A		B	C	Totals
	Country	CH	US	DE	US	
Industry						
Banking				4,661.73		4,661.73
Information Technology			10,125.13		8,670.19	18,795.33
Others		9,744.16				9,744.16
	Totals	9,744.16	10,125.13	4,661.73	8,670.19	33,201.22

Ariadne Software

TRANSACTION MANAGEMENT

- Corporate Banking
- Capital Market
- Insurance

CORE BANKING

- Financial Accounting
- End Of Day Reporting
- Micro Services For API Intergration

RISK MANAGEMENT

- Market Risk
- Credit Risk
- Operational Risk
- Liquidity Risk
- Business / strategic risk

PROFITABILITY MANAGEMENT

- Income analysis
- P&L simulation
- Funds Transfer Pricing

REGULATION/SOLVENCY

- Basel II & III
- Solvency II
- LCR, NSF

ALM

- Budgeting
- Planning
- CCAR
- Net Interest Income

Clients

BLOCKHAUS TOKENIZED ECOSYSTEMS

University of Zurich UZH

zh aw School of Engineering

SingularDTV

Partners

ACTUS ALGORITHMIC CONTRACT TYPES UNIFIED STANDARDS

ODED

OXIAL

BRAMMERTZ CONSULTING

AMERICAN BANKER

GARP

THOMSON REUTERS

MEMBER OF THOMSON REUTERS INCUBATOR