Lombard Risk

OBERON ®

Your Complete Trade Capture & Valuation Solution

OBERON® is an integrated solution for effective trading and risk management of interest rate and inflation derivatives, FX, money market and fixed income portfolios covering the entire deal life-cycle and includes optimised analytics for benchmarking.

PRODUCT UPDATE 2008

In 2008, OBERON® features further support for inflation products, including Real Rate swaps and index-linked bonds, to allow pricing, trading, position-keeping and risk management of these instruments. Index linked bonds from all the major markets are supported, including UK Index-linked Gilts, U.S. TIPS and French Government OATi's & OATei's.

A sophisticated new yield curve module has be added. The yield curve model uses B spline techniques to allow the user a choice between the degree of smoothness of the curve and the accuracy of fit to input prices. The module will support both a general trade-off parameter between curve smoothness and input price accuracy and specific weights to attach to the error function of each input yield or price, allowing some input prices to be approximated with relatively low degrees of accuracy and require other prices to be modelled very accurately.

For further information about Oberon® Your Complete Trade Capture and Valuation Solution, or any other Lombard Risk product or service, go to www.lombardrisk.com.