

SUNGARD iWORKS PARTNERS WITH SUNGARD ASSET ARENA: A PARTNERSHIP TO DELIVER PERFORMANCE REPORTING TO THE INSURANCE INDUSTRY

The Problem:

Increased regulatory scrutiny and enterprise risk management initiatives have created a stronger focus on investment results and the impact an investment portfolio's return has on profitability.

The Need:

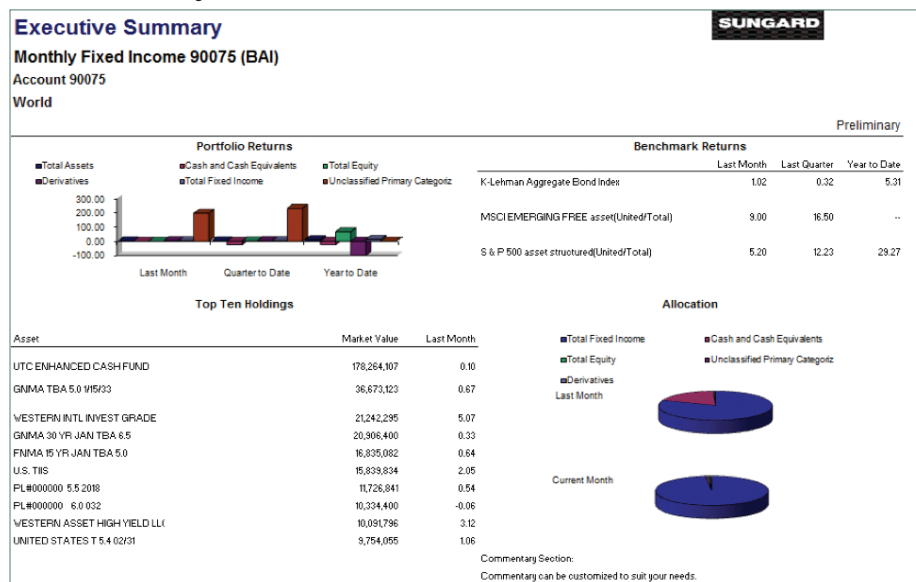
Consolidated performance measurement across multiple managers to facilitate better insight into investment returns, as well as determine a portfolio's impact on the combined ratio.

The Solution:

iWorks Enterprise Performance Reporting (EPR), powered by Asset Arena Performance, is a multi-currency, multi-asset investment performance measurement and attribution system for the insurance enterprise. The browser-based system uses investment information from subsidiary ledgers to feed powerful performance tools for calculating performance rates of return at multiple levels, including security level, and can compare performance against a multitude of standard and custom benchmarks.

With access to on-demand, comprehensive reporting capabilities, EPR provides the flexibility and timeliness needed to make decisions in today's investment environment.

Executive Summary:



Key features include:

- Over 85 standard reports
- Total return calculations on stocks and bonds
- Ability to measure portfolio against strategy
 - » Explain performance difference between the invested portfolio and its benchmark
 - » Identify key sources of return and value-added within the portfolio relative to the benchmark
- Performance attribution
 - » Over/under performance relative to benchmark
 - » Selection, allocation, interaction, currency
 - » Duration, curve, and credit allocation
 - » Income, interest rate, and curve contribution

Fixed Income Attribution:

ATTRIBUTION								
<i>Client # 2 (Active Demo Accounts)</i>								
<i>Domestic Fixed Income(PRI)</i>								
<i>Policy Benchmark: Domestic Fixed</i>								
<i>Benchmark: Fixed Policy</i>								
	Benchmark Base Return	Benchmark Duration	Benchmark Weight	Portfolio Base Return	Portfolio Duration	Portfolio Weight	Sector Allocation	Security Selection
World/Fixed + Cash -- Fixed Policy	1.53	6.81	100.00	1.56	16.34	100.00	(0.14)	0.14
World/Cash and ST Duration -- Fixed Policy	0.17	0.23	4.25	0.10	0.00	0.30	0.00	(0.00)
United States/Cash and ST Duration -- Fixed Policy	0.17	0.23	4.25	0.10	0.00	0.30	0.00	(0.00)
World/Duration 1 to 2 yr -- Fixed Policy	0.53	1.58	0.06	0.00	0.00	0.00	0.00	0.00
United States/Non Government Bonds -- Fixed Policy	0.53	0.00	0.06	0.00	0.00	0.00	0.00	0.00
World/Duration 2 to 3 yr -- Fixed Policy	1.10	2.61	10.29	0.00	0.00	0.00	0.00	0.00
United States/Government -- Fixed Policy	0.07	0.00	5.51	0.00	0.00	0.00	0.00	0.00
United States/Non Government Bonds -- Fixed Policy	1.07	0.00	4.77	0.00	0.00	0.00	0.00	0.00
World/Duration 3 to 4 yr -- Fixed Policy	1.34	3.66	10.94	0.00	0.00	0.00	0.00	0.00
United States/Government -- Fixed Policy	0.10	0.00	0.89	0.00	0.00	0.00	0.00	0.00
United States/Non Government Bonds -- Fixed Policy	1.34	0.00	10.06	0.00	0.00	0.00	0.00	0.00
World/Duration 4 to 5 yr -- Fixed Policy	1.56	4.50	12.95	0.00	0.00	0.00	0.00	0.00
United States/Government -- Fixed Policy	1.05	0.00	6.37	0.00	0.00	0.00	0.00	0.00

ABOUT SUNGARD'S IWORKS SOLUTION

SunGard provides IT solutions for the insurance industry in each of the following major business lines: Life/health/annuities/pensions, property and casualty, reinsurance, and asset management. Our software and services help support functions from the front office through the back-office – from customer services and policy administration to actuarial calculations, financial and investment accounting, and reporting. SunGard's insurance solutions help your business capture growth opportunities, improve regulatory compliance and optimize overall performance.

For additional information visit www.sungard.com/iworks

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SunGard's iWorks Solution
Rely on our strength.

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